QUARTERLY STATEMENT

OF THE

Athene Annuity and Life Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2026

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

2026

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity and Life Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.athene.com

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

OFFICERS

Chief Executive Officer	Grant Kvalheim	Controller	Denise Ingram Martin
Co-President, Chief Operating Officer	Michael Stephen Downing	Secretary	Blaine Thomas Doerrfeld

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Iowa
County of Dallas SS

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

Michael Stephen Downing
Co-President, Chief Operating Officer

Denise Ingram Martin
Controller

Blaine Thomas Doerrfeld
Secretary

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

Stephanie Kidder
Finance Operations Coordinator
03/15/2029

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

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	171,795,694,688		171,795,694,688	158,852,395,199
2.	Stocks:				
	2.1 Preferred stocks	1,253,985,191		1,253,985,191	1,450,140,021
	2.2 Common stocks	1,803,123,008	42,634	1,803,080,374	1,594,348,927
3.	Mortgage loans on real estate:				
	3.1 First liens	91,897,473,797		91,897,473,797	84,664,838,463
	3.2 Other than first liens	2,168,475,810		2,168,475,810	1,973,689,067
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)	357,197,028		357,197,028	219,236,449
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 2,405,305,437), cash equivalents ($ 12,321,742,972) and short-term investments ($ 18,492,377)	14,745,540,786		14,745,540,786	9,357,351,729
6.	Contract loans (including $ premium notes)	128,362,901	560,577	127,802,325	130,699,516
7.	Derivatives	6,643,103,292		6,643,103,292	5,395,752,655
8.	Other invested assets	18,272,374,948	72,481,786	18,199,893,162	17,387,119,006
9.	Receivables for securities	904,390,438		904,390,438	415,288,532
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	1,091,585,385		1,091,585,385	655,643,696
12.	Subtotals, cash and invested assets (Lines 1 to 11)	311,061,307,271	73,084,996	310,988,222,275	282,096,503,260
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	3,073,647,825	5,214,959	3,068,432,866	2,479,627,050
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	4,088,978		4,088,978	4,015,483
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	185,990		185,990	1,235,764
	16.2 Funds held by or deposited with reinsured companies	3,284,699,718		3,284,699,718	2,765,937,931
	16.3 Other amounts receivable under reinsurance contracts	146,543,931	656,642	145,887,289	225,087,329
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	102,108,407		102,108,407	252,300,655
18.2	Net deferred tax asset	860,303,629	425,378,933	434,924,696	417,544,333
19.	Guaranty funds receivable or on deposit	9,762,716		9,762,716	11,463,133
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	13,757,058		13,757,058	4,553,158
24.	Health care ($) and other amounts receivable	61,827,691	28,630,126	33,197,564	30,669,270
25.	Aggregate write-ins for other than invested assets	2,208,142,500	54,521,161	2,153,621,339	2,062,897,309
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	320,826,375,714	587,486,817	320,238,888,896	290,351,834,675
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	52,453,144,073		52,453,144,073	50,398,020,078
28.	Total (Lines 26 and 27)	373,279,519,787	587,486,817	372,692,032,969	340,749,854,753
	DETAILS OF WRITE-INS				
1101.	Derivative Collateral Asset	1,091,585,385		1,091,585,385	655,643,696
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	1,091,585,385		1,091,585,385	655,643,696
2501.	Corporate Owned Life Insurance	2,153,620,681		2,153,620,681	2,062,897,309
2502.	Miscellaneous Assets	54,517,970	54,517,312	658	
2503.	Prepaid Expenses	3,849	3,849		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,208,142,500	54,521,161	2,153,621,339	2,062,897,309

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 121,556,017,364 less $ included in Line 6.3 (including $ 82,843,351,541 Modco Reserve)	121,556,017,364	110,615,749,220
2.	Aggregate reserve for accident and health contracts (including $ 313,416 Modco Reserve)	1,448,633	1,636,540
3.	Liability for deposit-type contracts (including $ 43,893,833,113 Modco Reserve)	69,557,941,753	64,259,784,362
4.	Contract claims:		
	4.1 Life	485,282,178	465,801,072
	4.2 Accident and health	4,691	4,331
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	22,549	22,549
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 115,850,708 assumed and $ 1,301,318,830 ceded	1,417,169,537	862,448,845
	9.4 Interest Maintenance Reserve	141,219,476	219,835,675
10.	Commissions to agents due or accrued-life and annuity contracts $ 27,169,885 , accident and health $ 165,577 and deposit-type contract funds $ 10,465	27,345,926	21,021,364
11.	Commissions and expense allowances payable on reinsurance assumed	4,439,920	5,648,361
12.	General expenses due or accrued	47,539,211	35,456,042
13.	Transfers to Separate Accounts due or accrued (net) (including $ (794) accrued for expense allowances recognized in reserves, net of reinsured allowances)	26,242,557,136	22,158,150,993
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	7,081,975	9,600,828
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	64,210,599	62,207,795
17.	Amounts withheld or retained by reporting entity as agent or trustee	6,402,500	1,810,386
18.	Amounts held for agents' account, including $ 4,344,067 agents' credit balances	4,344,067	2,468,646
19.	Remittances and items not allocated	341,592,535	256,370,883
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	144,342	44,404
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	5,904,148,922	5,362,457,556
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,135,458,206	1,151,367,361
	24.04 Payable to parent, subsidiaries and affiliates	256,546,448	142,862,820
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	72,186,212,170	65,543,636,518
	24.08 Derivatives	1,572,983,786	1,694,679,989
	24.09 Payable for securities	813,599,105	243,785,900
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	15,177,993,945	14,242,201,077
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	316,951,706,975	287,359,053,515
27.	From Separate Accounts Statement	51,182,821,204	49,269,017,489
28.	Total liabilities (Lines 26 and 27)	368,134,528,180	336,628,071,005
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	5,769,447,780	5,758,301,322
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(1,221,942,990)	(1,646,517,573)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 1,270,329,434 in Separate Accounts Statement)	4,547,504,790	4,111,783,748
38.	Totals of Lines 29, 30 and 37	4,557,504,790	4,121,783,748
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	372,692,032,969	340,749,854,753
	DETAILS OF WRITE-INS		
2501.	Derivative and Other Collateral Liability	7,717,515,797	5,837,969,907
2502.	Separate Account Derivative Liability	3,254,078,697	2,577,192,997
2503.	Repurchase Agreement Liability	3,154,181,100	5,045,979,646
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,052,218,351	781,058,528
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	15,177,993,945	14,242,201,077
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	4,904,511,347	4,432,241,886	8,844,191,264
2.	Considerations for supplementary contracts with life contingencies	8,912,960	6,056,854	12,975,946
3.	Net investment income	8,742,089,118	5,781,304,827	12,732,699,320
4.	Amortization of Interest Maintenance Reserve (IMR)	9,312,022	10,077,152	24,170,429
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	571,595,366	150,171,263	480,323,271
6.	Commissions and expense allowances on reinsurance ceded	1,184,687,847	1,147,844,167	2,324,453,591
7.	Reserve adjustments on reinsurance ceded	5,097,210,927	4,534,734,232	7,777,674,989
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	14,573,192	12,517,767	25,932,436
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	165,836,419	119,766,253	288,609,385
9.	Totals (Lines 1 to 8.3)	20,698,729,198	16,194,714,401	32,511,030,630
10.	Death benefits	939,517	1,856,608	2,557,625
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	644,624,778	633,833,580	1,255,052,551
13.	Disability benefits and benefits under accident and health contracts	100,195	169,698	277,755
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,636,308,089	1,200,599,075	3,175,708,039
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,569,341,442	1,135,243,324	5,890,696,798
18.	Payments on supplementary contracts with life contingencies	5,260,743	5,107,095	9,925,405
19.	Increase in aggregate reserves for life and accident and health contracts	10,940,080,237	9,466,093,111	14,033,012,830
20.	Totals (Lines 10 to 19)	14,796,655,002	12,442,902,491	24,367,231,004
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	791,700,958	809,809,282	1,657,038,620
22.	Commissions and expense allowances on reinsurance assumed	193,002,445	174,222,382	301,469,905
23.	General insurance expenses and fraternal expenses	315,005,327	316,000,300	650,747,823
24.	Insurance taxes, licenses and fees, excluding federal income taxes	18,479,648	12,721,831	6,194,539
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	653,596,002	(88,086,779)	342,044,294
27.	Aggregate write-ins for deductions	2,578,674,612	1,824,129,270	3,747,468,598
28.	Totals (Lines 20 to 27)	19,347,113,994	15,491,698,776	31,072,194,784
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,351,615,204	703,015,625	1,438,835,846
30.	Dividends to policyholders and refunds to members	14,505	12,653	20,164
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,351,600,699	703,002,972	1,438,815,682
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	289,661,968	(270,572,660)	(186,034,807)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,061,938,732	973,575,632	1,624,850,489
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 14,439,358 (excluding taxes of $ (28,152,675) transferred to the IMR)	(176,432,636)	(107,555,341)	(533,277,424)
35.	Net income (Line 33 plus Line 34)	885,506,096	866,020,291	1,091,573,066
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,121,783,748	3,899,057,142	3,899,057,142
37.	Net income (Line 35)	885,506,096	866,020,291	1,091,573,066
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 70,963,828	966,713,552	528,705,371	1,443,429,042
39.	Change in net unrealized foreign exchange capital gain (loss)	121,579,827	(187,330,804)	190,137,641
40.	Change in net deferred income tax	178,808,102	128,981,907	686,892,594
41.	Change in nonadmitted assets	(145,682,434)	218,956,370	228,584,955
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		73,118,337	83,153,247
44.	Change in asset valuation reserve	(541,691,367)	(1,138,363,005)	(1,587,714,011)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(92,500,000)		
47.	Other changes in surplus in Separate Accounts Statement	(430,275,086)	(147,584,380)	(522,291,500)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			(8,111,628)
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	11,146,458	11,311,750	23,301,221
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(497,710,733)	(556,098,354)	(1,384,277,320)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(20,173,375)	(9,223,224)	(21,950,701)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	435,721,042	(211,505,741)	222,726,607
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,557,504,790	3,687,551,402	4,121,783,748
	DETAILS OF WRITE-INS			
08.301.	COLI Income	90,723,372	52,142,163	150,035,343
08.302.	Funds Withheld Adjustment - Assumed	63,713,355	67,983,997	130,183,473
08.303.	Miscellaneous Income (Expenses)	11,399,692	(359,908)	8,390,568
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	165,836,419	119,766,253	288,609,385
2701.	Funds Withheld Adjustment - Ceded	2,378,366,232	1,773,791,632	3,544,758,297
2702.	Separate Account Reserve	165,414,885		141,339,687
2703.	Transfer to IMR - Ceded, Assumed and MVA	36,603,503	50,365,594	66,330,128
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,710,007)	(27,956)	(4,959,514)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,578,674,612	1,824,129,270	3,747,468,598
5301.	Correction of Prior Period Error	(20,116,694)	(9,251,775)	(22,061,155)
5302.	Athene Re IV Tax Sharing Agreement	(56,681)	28,551	110,454
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(20,173,375)	(9,223,224)	(21,950,701)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	4,913,386,896	4,438,234,021	8,857,405,288
2.	Net investment income	7,692,851,522	5,391,206,903	12,281,980,822
3.	Miscellaneous income	1,204,101,412	1,151,400,353	2,341,400,791
4.	Total (Lines 1 to 3)	13,810,339,830	10,980,841,278	23,480,786,900
5.	Benefit and loss related payments	1,120,473,265	1,386,487,965	6,981,484,276
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,338,310,142)	(5,398,725,095)	(7,080,757,911)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,285,135,116	1,277,990,913	2,716,751,581
8.	Dividends paid to policyholders	14,505	12,653	22,700
9.	Federal and foreign income taxes paid (recovered) net of $ 22,691,039 tax on capital gains (losses)	148,133,667	(62,379,471)	73,433,962
10.	Total (Lines 5 through 9)	(784,553,590)	(2,796,613,035)	2,690,934,607
11.	Net cash from operations (Line 4 minus Line 10)	14,594,893,420	13,777,454,312	20,789,852,294
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	27,993,231,494	19,669,464,863	54,035,221,430
	12.2 Stocks	240,180,093	33,676,250	372,129,529
	12.3 Mortgage loans	9,210,240,466	5,794,446,084	12,676,073,505
	12.4 Real estate			
	12.5 Other invested assets	2,404,315,517	1,613,689,671	4,250,688,328
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,283,178	(29,991,294)	50,339,464
	12.7 Miscellaneous proceeds	569,813,205	119,834,104	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	40,423,063,953	27,201,119,678	71,384,452,256
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	41,424,271,058	40,236,619,804	83,690,859,056
	13.2 Stocks	280,229,468	365,998,391	498,515,141
	13.3 Mortgage loans	17,188,966,376	17,703,593,908	38,403,242,920
	13.4 Real estate	14,941,085	3,100,000	10,582,696
	13.5 Other invested assets	2,452,674,349	3,501,955,352	7,749,490,797
	13.6 Miscellaneous applications	1,107,984,251	1,127,891,572	1,469,924,359
	13.7 Total investments acquired (Lines 13.1 to 13.6)	62,469,066,588	62,939,159,027	131,822,614,969
14.	Net increase/(decrease) in contract loans and premium notes	(2,897,192)	(3,659,654)	(9,862,986)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(22,043,105,443)	(35,734,379,694)	(60,428,299,727)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	5,298,157,391	15,975,804,625	27,900,767,962
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	7,538,243,688	2,329,872,924	11,330,868,452
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	12,836,401,079	18,305,677,549	39,231,636,413
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	5,388,189,056	(3,651,247,832)	(406,811,020)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	9,357,351,729	9,764,162,749	9,764,162,749
	19.2 End of period (Line 18 plus Line 19.1)	14,745,540,786	6,112,914,917	9,357,351,729

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

20.0001.	Security exchanges and asset in kind trades - bond proceeds (investing)	7,164,834,655	4,975,209,850	13,227,345,409
20.0002.	Security exchanges and asset in kind trades - stock proceeds (investing)	30,000,000		
20.0003.	Security exchanges and asset in kind trades - bonds acquired (investing)	(7,193,808,095)	(4,975,209,850)	(13,227,345,409)
20.0004.	Security exchanges and asset in kind trades - stocks acquired (investing)	(1,026,560)		
20.0005.	Security exchanges and asset in kind trades - other invested asset proceeds (investing)		6,500,000	162,389,665
20.0006.	Security exchanges and asset in kind trades - other invested asset acquired (investing)		(6,500,000)	(162,389,665)
20.0007.	Asset transfer mortgages to real estate assets - proceeds (investing)	130,000,000		
20.0008.	Asset transfer mortgages to real estate assets - acquired (investing)	(130,000,000)		
20.0009.	Interest capitalization (operating)	56,151,614	156,249,703	217,286,358
20.0010.	Interest capitalization (investing)	(56,151,614)	(156,249,703)	(217,286,358)

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

20.0011.	Asset transfer bonds to other invested assets - proceeds (investing)	44,224,486	1,672,915,510	1,672,915,510
20.0012.	Asset transfer stocks to other invested assets - proceeds (investing)		167,409,635	167,409,635
20.0013.	Asset transfer bonds and stocks to other invested assets - acquired (investing)	(44,224,486)	(1,840,325,145)	(1,840,325,145)
20.0014.	Asset transfer mortgages to other invested assets - proceeds (investing)	29,617,324	25,656,793	71,695,263
20.0015.	Asset transfer mortgages to other invested assets - acquired (investing)	(29,617,324)	(25,656,793)	(71,695,263)
20.0016.	Capital contribution of stock compensation expense (financing)	11,146,458	11,311,750	23,301,221
20.0017.	Capital contribution of stock compensation expense (investing)	(145,981)	(71,442)	(134,622)
20.0018.	Capital contribution of stock compensation expense (operating)	(11,000,477)	(11,240,308)	23,166,599
20.0019.	Reinsurance activity settled in bonds (operating)	7,533,201	1,845,257,374	2,664,709,258
20.0020.	Reinsurance activity settled in bonds (investing)	(7,533,201)	(1,845,257,374)	(2,664,709,258)
20.0021.	Asset transfer to other invested assets - receivable for securities (investing)		26,929,982	26,929,982
20.0022.	Asset transfer to other invested assets - acquired (investing)		(26,929,982)	(26,929,982)
20.0023.	Asset transfer other invested assets to stocks - proceeds (investing)			4,112,627
20.0024.	Asset transfer other invested assets to stocks - acquired (investing)			(4,112,627)
20.0025.	Intercompany tax settlement (operating)			415,722,340
20.0026.	Intercompany tax settlement - bonds and other invested assets acquired (investing)			(415,722,340)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	59,745,373	64,018,943	126,220,454
2.	Group life	923,752	944,416	1,880,412
3.	Individual annuities	19,016,129,668	16,992,307,345	35,539,580,812
4.	Group annuities	14,443,641	12,054,224	761,850,647
5.	Accident & health	3,250,456	3,607,389	6,989,975
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	19,094,492,890	17,072,932,316	36,436,522,300
9.	Deposit-type contracts	10,179,553,972	16,273,948,059	26,426,210,719
10.	Total (Lines 8 and 9)	29,274,046,861	33,346,880,375	62,862,733,019

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

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

During 2025, the Company received a permitted accounting practice from the Division to record its investment in Apollo Aligned Alternatives Aggregator, L.P. (AAA) as if the underlying investments held by AAA were owned directly by the Company. The permission represents a deviation from SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies* and requires the Company to apply look-through accounting and reporting to AAA's investments as if the investments were owned directly by the Company. As a result of this permitted practice, the Company's net income for the six months ended June 30, 2026 increased by $16.1 million and cumulative capital and surplus as of June 30, 2026 was reduced by $262.2 million prior to the application of reinsurance. After the application of reinsurance, the Company's net income for the six months ended June 30, 2026 increased by less than $0.1 million and cumulative capital and surplus was reduced by $1.9 million.

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

	SSAP #	F/S Page	F/S Line #	06/30/2026	12/31/2025
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 885,506,096	$ 1,091,573,066
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments Bulletin 06-01	86	4	38	(12,421,724)	17,652,429
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	111,825,412	(81,558,274)
2015 Mortality IAC 191-43.3(5)	51	3	1	(21,172)	715,775
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
AAA measurement	48	2	8	14,718	8,111,628
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 786,108,862	$ 1,146,651,508
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 4,557,504,790	$ 4,121,783,748
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	(70,341,486)	(52,276,413)
2015 Mortality IAC 191-43.3(5)	51	3	1	6,752,225	6,773,397
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
AAA measurement	48	2	8	(1,854,034)	
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 4,622,948,085	$ 4,167,286,764

Notes to the Financial Statements

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

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

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

C. Accounting Policy

(1) Short-term investments - No Significant Changes

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

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

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

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

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

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

(9) Derivatives - No Significant Changes

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

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

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

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

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

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

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

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

B. Debt Restructuring - No Significant Changes

C. Reverse Mortgages - None

Notes to the Financial Statements

5. Investments (Continued)

D. Asset-Backed Securities

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

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

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

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

Notes to the Financial Statements

5. Investments (Continued)

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

Notes to the Financial Statements

5. Investments (Continued)

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
456674AA8	4,340,911	4,322,148	18,763	4,322,148	4,315,752	06/30/2026
46590MAC4	1,752,935	466,210	1,286,725	466,210	466,210	06/30/2026
466247JW4	2,248,810	2,206,017	42,794	2,206,017	2,109,571	06/30/2026
46641TCA0	2,099,593	2,071,759	27,834	2,071,759	2,066,300	06/30/2026
57430U301	5,651,900	1,725,946	3,925,954	1,725,946	2,612,789	06/30/2026
59025QAC3	242,132	155,291	86,841	155,291	155,291	06/30/2026
61748HQW4	5,106,056	5,041,236	64,820	5,041,236	4,943,789	06/30/2026
61748HYQ8	6,684,414	6,581,733	102,680	6,581,733	6,532,209	06/30/2026
61762UCH4	4,858,207	4,754,803	103,404	4,754,803	4,754,803	06/30/2026
62951MAY6	4,065,968	4,009,504	56,463	4,009,504	3,729,351	06/30/2026
761118QM3	5,388,023	5,239,998	148,025	5,239,998	5,239,998	06/30/2026
761120AA2	606,747	588,616	18,131	588,616	574,370	06/30/2026
76113NAC7	1,219,721	1,188,209	31,512	1,188,209	1,178,266	06/30/2026
76114DAJ3	3,144,737	2,982,715	162,022	2,982,715	2,832,538	06/30/2026
95000MAC5	7,674,909	4,957,515	2,717,394	4,957,515	4,789,915	06/30/2026
95000MAJ0	2,701,633	1,530,076	1,171,558	1,530,076	1,530,076	06/30/2026
95000MAQ4	749,832	301,599	448,233	301,599	301,599	06/30/2026
95000TBA3	1,611,401	953,172	658,229	953,172	953,172	06/30/2026
BAN0VUVQ0	8,528,660	8,528,541	119	8,528,541	8,319,418	06/30/2026
BAN0VUVR8	4,926,787	2,807,411	2,119,376	2,807,411	2,162,127	06/30/2026
BAN0VUVS6	1,215,615	1,091,701	123,914	1,091,701	1,002,007	06/30/2026
G0445QAA6	543,096	–	543,096	–	–	06/30/2026
Total			$ 42,015,195			

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

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

a. The aggregate amount of unrealized losses:
   1. Less than 12 months $ 178,159,310
   2. 12 months or longer 635,362,132
b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 15,125,600,948
   2. 12 months or longer 8,800,981,394

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

Notes to the Financial Statements

5. Investments (Continued)

(3) Original (flow) & residual maturity

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

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

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

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

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

	Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Nonadmitted
a.	ICO - BACV	$	$ 944,852,424	$ 1,290,812,231	$	$	$	$	$
b.	ICO - FV		795,394,200	1,198,424,960					
c.	ABS - BACV		1,314,940,916	26,597,637					
d.	ABS - FV		1,299,593,388	24,358,178					
e.	Preferred stock - BACV								
f.	Preferred stock - FV								
g.	Common stock								
h.	Mortgage loans - BACV								
i.	Mortgage loans - FV								
j.	Real estate - BACV								
k.	Real estate - FV								
l.	Derivatives - BACV								
m.	Derivatives - FV								
n.	Other invested assets - BACV								
o.	Other invested assets - FV								
p.	Total assets - BACV	$	$ 2,259,793,340	$ 1,317,409,868	$	$	$	$	$
q.	Total assets - FV	$	$ 2,094,987,588	$ 1,222,783,138	$	$	$	$	$

(7) Collateral received - secured borrowing

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

Notes to the Financial Statements

5. Investments (Continued)

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

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

(9) Allocation of aggregate collateral by remaining contractual maturity

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

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

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

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

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

Notes to the Financial Statements

5. Investments (Continued)

(3) Original (flow) & residual maturity

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

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

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

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

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a. ICO - FV	$ 306,031,064	$	$	$	$	$	$	$
b. ABS - FV								
c. Preferred stock - FV								
d. Common stock								
e. Mortgage loans - FV								
f. Real estate - FV								
g. Derivatives - FV								
h. Other invested assets - FV								
i. Total assets - FV (Sum of a through h)	$ 306,031,064	$	$	$	$	$	$	$

(7) Collateral provided - secured borrowing

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

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

	Amortized Cost	Fair Value
a. Overnight and continuous	$ 300,000,000	$ 300,000,000
b. 30 Days or less		
c. 31 to 90 Days		
d. More than 90 days		

Notes to the Financial Statements

5. Investments (Continued)

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

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

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

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

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

J. Real Estate - No Significant Changes

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

L. Restricted Assets

(1) Restricted assets (including pledged)

		Gross (Admitted & Nonadmitted) Restricted						
		Current Year						
		(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)
a.	Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$
b.	Collateral held under security lending agreements							
c.	Subject to repurchase agreements	3,577,203,208		106,467,106		3,683,670,314	6,429,299,098	(2,745,628,784)
d.	Subject to reverse repurchase agreements	300,000,000				300,000,000	1,546,950,802	(1,246,950,802)
e.	Subject to dollar repurchase agreements							
f.	Subject to dollar reverse repurchase agreements							
g.	Placed under option contracts							
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i.	FHLB capital stock	1,256,275,000				1,256,275,000	1,057,204,000	199,071,000
j.	On deposit with states	11,172,018				11,172,018	11,552,358	(380,340)
k.	On deposit with other regulatory bodies							
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	46,172,282,841	46,172,282,841			46,172,282,841	43,563,084,524	2,609,198,317
m.	Pledged as collateral not captured in other categories	59,549,073,272				59,549,073,272	47,090,484,002	12,458,589,270
n.	Other restricted assets							
o.	Collateral assets received and on balance sheet	7,717,515,797				7,717,515,797	5,837,969,907	1,879,545,890
p.	Assets held under modco reinsurance agreements	153,864,577,745		37,068,892,584		190,933,470,329	176,261,406,177	14,672,064,152
q.	Assets held under funds withheld reinsurance agreements	72,954,410,657				72,954,410,657	66,318,994,167	6,635,416,490
r.	Total restricted assets (Sum of a through q)	$ 345,402,510,538	$ 46,172,282,841	$ 37,175,359,690	$	$ 382,577,870,228	$ 348,116,945,035	$ 34,460,925,193

		Current Year						
		(8)	(9)	(10)	(11)	(12)	(13)	(14)
	Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 - 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %	Amount Reported in General Interrogatories	Difference from Note and Annual GI	Annual GI Ref
a.	Subject to contractual obligation for which liability is not shown	$	$	%	%	XXX	XXX	XXX
b.	Collateral held under security lending agreements					XXX	XXX	25.04+25.05
c.	Subject to repurchase agreements		3,683,670,314	0.987	0.988	XXX	XXX	26.21
d.	Subject to reverse repurchase agreements		300,000,000	0.080	0.080	XXX	XXX	26.22
e.	Subject to dollar repurchase agreements					XXX	XXX	26.23
f.	Subject to dollar reverse repurchase agreements					XXX	XXX	26.24
g.	Placed under option contracts					XXX	XXX	26.25
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock					XXX	XXX	26.26
i.	FHLB capital stock		1,256,275,000	0.337	0.337	XXX	XXX	26.27
j.	On deposit with states		11,172,018	0.003	0.003	XXX	XXX	26.28
k.	On deposit with other regulatory bodies					XXX	XXX	26.29
l.	Pledged as collateral to FHLB (including assets backing funding agreements)		46,172,282,841	12.369	12.389	XXX	XXX	26.31
m.	Pledged as collateral not captured in other categories		59,549,073,272	15.953	15.978	XXX	XXX	26.30
n.	Other restricted assets					XXX	XXX	26.32
o.	Collateral assets received and on balance sheet		7,717,515,797	2.067	2.071	XXX	XXX	XXX
p.	Assets held under modco reinsurance agreements		190,933,470,329	51.150	51.231	XXX	XXX	XXX
q.	Assets held under funds withheld reinsurance agreements		72,954,410,657	19.544	19.575	XXX	XXX	XXX
r.	Total restricted assets (Sum of a through q)	$	$ 382,577,870,228	102.491 %	102.653 %	XXX	XXX	XXX

Approximately $81 billion of the total assets reported as restricted in the table above are included in more than one caption, predominately due to our modified coinsurance and coinsurance funds withheld reinsurance agreements.

Notes to the Financial Statements

5. Investments (Continued)

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Secured funding agreements	$ 31,645,165,167	$	$	$	$ 31,645,165,167	$ 25,339,987,070	$ 6,305,178,097	$ 31,645,165,167	8.478 %	8.491 %
Reinsurance trusts	25,178,934,010				25,178,934,010	19,802,921,521	5,376,012,489	25,178,934,010	6.745	6.756
Derivative collateral asset	2,724,974,095				2,724,974,095	1,947,575,411	777,398,684	2,724,974,095	0.730	0.731
Total	$ 59,549,073,272	$	$	$	$ 59,549,073,272	$ 47,090,484,002	$ 12,458,589,270	$ 59,549,073,272	15.953 %	15.978 %
Amount of Total pledged under derivative contracts	2,724,974,095				2,724,974,095	1,947,575,411	777,398,684	2,724,974,095	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$ 56,824,099,177	$	$	$	$ 56,824,099,177	$ 45,142,908,591	$ 11,681,190,586	$ 56,824,099,177	XXX	XXX

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

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

		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Assets		BACV Collateral	BACV Modco	BACV FWH	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:									
a.	Cash, Cash Equivalents and Short-Term Investments	$ 7,717,515,797	$ 10,076,493,091	$ 910,143,369	$ 7,717,515,797	$ 10,076,513,755	$ 910,161,111	5.830 %	5.841 %
b.	Schedule D, Part 1, Section 1		53,815,551,524	21,031,023,061		50,973,057,395	20,940,856,424	23.329	23.372
c.	Schedule D, Part 1, Section 2		32,535,731,199	19,282,702,334		32,178,028,582	19,311,918,201	16.152	16.181
d.	Schedule D, Part 2, Section 1		343,903,184	629,301,026		344,687,177	631,231,026	0.303	0.304
e.	Schedule D, Part 2, Section 2		794,822,163			794,822,163		0.248	0.248
f.	Schedule B		36,451,460,893	25,993,582,818		36,140,278,662	25,383,298,611	19.464	19.500
g.	Schedule A		333,626,668			351,284,500		0.104	0.104
h.	Schedule BA, Part 1		11,602,539,656	4,998,003,147		11,743,639,475	5,117,057,205	5.174	5.184
i.	Schedule DL, Part 1								
j.	Other		7,910,449,367	109,654,902		7,722,914,639	109,654,902	2.500	2.504
k.	Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 7,717,515,797	$ 153,864,577,745	$ 72,954,410,657	$ 7,717,515,797	$ 150,325,226,348	$ 72,404,177,480	73.104 %	73.238 %
l.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:									
m.	Cash, Cash Equivalents and Short-Term Investments	$	$ 706,179,943	$	$	$ 706,194,939	$	1.346 %	1.346 %
n.	Schedule D, Part 1, Section 1		19,890,297,559			17,485,152,019		37.920	37.920
o.	Schedule D, Part 1, Section 2		7,133,875,799			7,049,875,247		13.600	13.600
p.	Schedule D, Part 2, Section 1		428,639,397			429,996,168		0.817	0.817
q.	Schedule D, Part 2, Section 2		3,126,393			3,126,393		0.006	0.006
r.	Schedule B		6,010,149,401			5,873,868,119		11.458	11.458
s.	Schedule A								
t.	Schedule BA, Part 1		2,729,844,247			2,754,685,546		5.204	5.204
u.	Schedule DL, Part 1								
v.	Other		166,779,845			166,779,845		0.318	0.318
w.	Total Assets (m+n+o+p+q+r+s+t+u+v)	$	$ 37,068,892,584	$	$	$ 34,469,678,276	$	70.670 %	70.670 %
x.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

Notes to the Financial Statements

5. Investments (Continued)

Assets		(9) Book/Adjusted Carrying Value (BACV) FWH Including Modco	(10) Related Party Code 1	(11) 2	(12) 3	(13) 4	(14) 5	(15) 6
General Account:								
a.	Cash, Cash Equivalents and Short-Term Investments	$ 10,986,636,460	$	$	$	$	$	$ 10,986,636,460
b.	Schedule D, Part 1, Section 1	74,846,574,585	2,328,863,843		70,017,564		3,492,102,983	68,955,590,195
c.	Schedule D, Part 1, Section 2	51,818,433,533		6,402,440,000	16,280,698,925			29,135,294,608
d.	Schedule D, Part 2, Section 1	973,204,210						973,204,210
e.	Schedule D, Part 2, Section 2	794,822,163						794,822,163
f.	Schedule B	62,445,043,711	1,483,996,491					60,961,047,220
g.	Schedule A	333,626,668			333,626,668			
h.	Schedule BA, Part 1	16,600,542,803	595,362,452	11,584,075,260	595,399,590		74,567,179	3,751,138,322
i.	Schedule DL, Part 1							
j.	Other	8,020,104,269	7,500,000		27,034,459			7,985,569,810
k.	Total (a+b+c+d+e+f+g+h+i+j)	$ 226,818,988,402	$ 4,415,722,786	$ 17,986,515,260	$ 17,306,777,206	$	$ 3,566,670,162	$ 183,543,302,988
l.	Percentage to Total FWH Assets (including Modco)	100.000 %	1.947 %	7.930 %	7.630 %	%	1.572 %	80.921 %
Separate Account:								
m.	Cash, Cash Equivalents and Short-Term Investments	$ 706,179,943	$	$	$	$	$	$ 706,179,943
n.	Schedule D, Part 1, Section 1	19,890,297,559	308,527,908		152,419,459		581,452,969	18,847,897,223
o.	Schedule D, Part 1, Section 2	7,133,875,799		761,200,000	1,537,021,676			4,835,654,123
p.	Schedule D, Part 2, Section 1	428,639,397						428,639,397
q.	Schedule D, Part 2, Section 2	3,126,393						3,126,393
r.	Schedule B	6,010,149,401	360,463,517					5,649,685,884
s.	Schedule A	0						0
t.	Schedule BA, Part 1	2,729,844,247	116,280,761	1,742,485,749	91,394,807		11,128,806	768,554,124
u.	Schedule DL, Part 1	0						0
v.	Other	166,779,845						166,779,845
w.	Total (m+n+o+p+q+r+s+t+u+v)	$ 37,068,892,584	$ 785,272,186	$ 2,503,685,749	$ 1,780,835,942	$	$ 592,581,775	$ 31,406,516,932
x.	Percentage to Total FWH Assets (including Modco)	100.000 %	2.118 %	6.754 %	4.804 %	%	1.599 %	84.725 %

		(1) Amount	(2) % of Liability to Total Liabilities
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ 7,717,515,797	2.435 %
z.	Recognized Obligation to Return Collateral Asset (Separate Account)	$	%
aa.	Recognized Obligation for Modco assets (General Account)	$ 126,737,498,069	39.986 %
bb.	Recognized Obligation for Modco assets (Separate Account)	$ 55,306,918,919	108.058 %
cc.	Recognized Obligation FWH (excluding Modco) assets (General Account)	$ 73,321,670,376	23.133 %
dd.	Recognized Obligation FWH (excluding Modco) assets (Separate Account)	$	%

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

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - No Significant Changes

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees - No Significant Changes

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

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

6. Joint Ventures, Partnerships and Limited Liability Companies

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

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

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

Notes to the Financial Statements

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

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

Investment Holding Name	Contribution	Carry Value	Income	Unfunded Amount	Ownership %
AAA Carry Aggregator	-	10,135,710	10,165,160	-	68.1%
AES RC UPSIZE	-	4,715,866	37,660	-	68.1%
AMAPS3 C FLT 1/76 144A	-	60,856,866	1,238,680	-	68.1%
AMAPS4 C FLT 1/77 144A	-	60,856,866	835,789	-	68.1%
AP Real Estate Partners AB, LP	-	175,073,549	4,282,292	-	68.1%
Total - New Issuers	-	311,638,857	16,559,581	-	

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

Investment Holding Name	Carry Value	Total Income	Unfunded Amount	Ownership %
AAA Hybrid Aggregator (Y), L.P.	2,256,203,928	111,811,683	-	68.1%
Freedom Parent, LP	776,750,619	41,346,236	-	68.1%
AA RRH, L.P.	714,093,746	28,771,682	-	68.1%
MidCap FinCo LLC	612,495,617	14,622,171	-	68.1%
WHCO INVESTMENTS (DE) PARENT LP	553,385,877	(46,616,328)	45,617,573	68.1%
Apterra Infrastructure Holdings, LP	528,592,310	22,538,374	-	68.1%
A-A AMAPS, L.P.	503,133,203	22,852,705	-	68.1%
AA Net Lease, L.P.	390,521,748	6,988,653	-	68.1%
AAA Aviation Holdings, L.P.	366,327,919	14,788,042	60,045,769	68.1%
AP CADMA HOLDINGS, L.P.	327,285,183	(247,431)	44,822,855	68.1%
Total - Top 10	7,028,790,151	216,855,788	150,486,197	68.1%

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

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

7. Investment Income - No Significant Changes

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) Discussion - No Significant Changes

(2) Description of objectives - No Significant Changes

(3) Description of accounting policies - No Significant Changes

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

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

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

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

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

(9) Premium Cost for Derivative Contracts - None

(10) Aggregate excluded components by category - None

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

9. Income Taxes - No Significant Changes

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

A. Some employees of the Company and Athene Employee Services LLC participate in one or more Share Award Agreements (the Agreements) sponsored by Apollo Global Management, Inc., an indirect parent of the Company, for which the Company has no legal obligation. Salary expense of the Company and of Athene Employee Services LLC is allocated through the Shared Services Agreement. Under SSAP No. 104, *Share-Based Payments,* the stock compensation expense associated with the Agreements that would have been allocated to the Company is required to be recorded as a capital contribution to the reporting entity. The Company has allocated the stock compensation expense associated with the Agreements based on the same methodology as the Shared Services Agreement. In accordance with SSAP No. 104, the Company incurred expense and recorded a capital contribution under the Agreements totaling $11.1 million and $23.3 million for the six months ended June 30, 2026 and for the year ended December 31, 2025, respectively, which includes amounts contributed by the Company to downstream insurance subsidiaries.

B. Detail of Related Party Transactions - No Significant Changes

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

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

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

F. Guarantees or Contingencies - No Significant Changes

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

H. Amount Deducted for Investment in Upstream Company - None

Notes to the Financial Statements

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

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

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

K. Foreign Subsidiary Value Using CARVM - No Significant Changes

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

M. All SCA Investments - No Significant Changes

N. Investment in Insurance SCAs - No Significant Changes

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

11. Debt

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

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

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

B. FHLB (Federal Home Loan Bank) Agreements

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

The Company has issued general and separate account funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of $27,288.9 million as of June 30, 2026. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts,* accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

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

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

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	1,246,275,000	1,246,275,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 1,256,275,000	$ 1,256,275,000	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 33,810,800,000		
2. Prior Year-End			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	1,047,204,000	1,047,204,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 1,057,204,000	$ 1,057,204,000	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 30,735,600,000		

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

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

(b) Maximum amount pledged during reporting period

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

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$	$	$	XXX
(b) Funding agreements	27,695,000,000	570,000,000	27,125,000,000	$ 27,288,949,677
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 27,695,000,000	$ 570,000,000	$ 27,125,000,000	$ 27,288,949,677
2. Prior Year-end				
(a) Debt	$	$	$	XXX
(b) Funding agreements	23,271,200,000	570,000,000	22,701,200,000	$ 22,976,877,526
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 23,271,200,000	$ 570,000,000	$ 22,701,200,000	$ 22,976,877,526

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

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

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

(c) FHLB - Prepayment obligations

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

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

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

A. Defined Benefit Plan - None

B. Investment Policies and Strategies of Plan Assets - None

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

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

E. Defined Contribution Plans - None

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans - No Significant Changes

H. Postemployment Benefits and Compensated Absences - None

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

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

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments - No Significant Changes

B. Assessments - No Significant Changes

C. Gain Contingencies - None

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

E. Joint and Several Liabilities - None

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

F. All Other Contingencies

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

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

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

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

15. Leases - None

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds: Other	$ 9,120,000	$ 44,160,294	$	$	$ 53,280,294
	Bonds: CMBS		11,874,501			11,874,501
	Bonds: RMBS		22,427,086	367		22,427,453
	Bonds: ABS			14,661,594		14,661,594
	Preferred stocks	126,091,666	364,548,425			490,640,091
	Common stocks	22,920,686	1,256,275,000	7,126,478		1,286,322,164
	Derivative assets: Options		3,725,950,328			3,725,950,328
	Derivative assets: Currency Swaps		267,350,002			267,350,002
	Derivative assets: Interest Rate	673,852	159,654	396,036		1,229,542
	Derivative assets: Total Return Swaps		7,085,795			7,085,795
	Derivative assets: Futures	101,359,627				101,359,627
	Derivative assets: FX Forwards		226,503,071			226,503,071
	Derivative assets: Swaptions		4,816			4,816
	Derivative assets: Equity Warrants			1,549,854		1,549,854
	Other invested assets		232,989,261	73,989,729		306,978,990
	Guaranteed separate account assets	11,067,170	244,836,466	5,837,822		261,741,458
	Non-guaranteed separate account assets		322,013,971			322,013,971
	Total assets at fair value/NAV	$ 271,233,001	$ 6,726,178,670	$ 103,561,880	$	$ 7,100,973,551
b.	Liabilities at fair value					
	Derivative liabilities: Options	$	$ 468,115,411	$	$	$ 468,115,411
	Derivative liabilites: Currency Swaps		245,499,958			245,499,958
	Derivative liabilites: Interest Rate	40,541	48,906,118	7,646,472		56,593,131
	Derivative liabilites: Total Return Swaps		38,270			38,270
	Derivative liabilites: FX Forwards		127,728,721			127,728,721
	Guaranteed separate account liabilities		42,333,136			42,333,136
	Non-guaranteed separate account liabilities		234,179,425			234,179,425
	Total liabilities at fair value	$ 40,541	$ 1,166,801,039	$ 7,646,472	$	$ 1,174,488,052

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

	Description	Beginning balance as of 04/01/2026	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2026
a.	Assets										
	Bonds: RMBS	$ 384	$	$ (15)	$ (3,060)	$ 3,058	$	$	$	$	$ 367
	Bonds: ABS	14,650,883			(114,127)	825,204				(700,366)	14,661,594
	Common Stocks	7,198,624				(72,146)					7,126,478
	Derivative assets: Interest rate						396,036				396,036
	Derivative assets: Equity Warrants	1,245,494	274,650			29,710					1,549,854
	Other invested assets	37,448,142	27,653,600	(53,041)		1,350,908	7,590,120				73,989,729
	Guaranteed separate account assets	5,422,489	306,214		3,388	268,946				(163,215)	5,837,822
	Total assets	$ 65,966,016	$ 28,234,464	$ (53,056)	$ (113,799)	$ 2,405,680	$ 7,986,156	$	$	$ (863,581)	$ 103,561,880
b.	Liabilities										
	Derivative liabilites: Interest Rate	$	$	$	$	$	$ 7,646,472	$	$	$	$ 7,646,472
	Total liabilities	$	$	$	$	$	$ 7,646,472	$	$	$	$ 7,646,472

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

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

The levels of the fair value hierarchy are as follows:

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

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

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

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

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

B. Other Fair Value Disclosures - None

C. Fair Values or NAV for All Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets - Bonds	$ 167,658,550,068	$ 171,795,694,688	$ 20,561,160,314	$ 105,326,153,341	$ 41,771,236,413	$	$
Assets - Preferred stocks	1,257,463,464	1,253,985,191	126,091,666	364,548,425	766,823,373		
Assets - Common stock	1,286,322,163	1,286,322,163	22,920,686	1,256,275,000	7,126,477		
Assets - Mortgage loans - first liens	90,640,288,699	91,897,473,797			90,640,288,699		
Assets - Mortgage loans - other than first liens	2,091,375,360	2,168,475,810			2,091,375,360		
Assets - Policy loans	127,802,324	127,802,324		127,802,324			
Assets - Cash, cash equivalents and short-term investments	14,745,590,954	14,745,540,786	14,437,145,159	307,361,465	1,084,330		
Assets - Derivative assets	8,971,193,729	6,643,103,292	(99,562,448)	9,069,085,919	1,670,258		
Assets - Derivative collateral assets	1,091,585,385	1,091,585,385	1,091,585,385				
Assets - Other invested assets	18,472,726,710	18,199,893,162		2,680,259,913	2,020,670,680	13,771,796,117	
Assets - Non-guaranteed separate accounts	322,013,971	322,013,971		322,013,971			
Assets - Guaranteed separate accounts	44,257,346,563	47,579,655,465	2,019,917,525	28,049,613,191	12,152,076,608	2,035,739,239	
Liabilities - Deposit-type contracts	69,192,603,005	69,557,941,753		68,152,453,883	1,040,149,122		
Liabilities - Repurchase agreements	3,154,181,100	3,154,181,100		3,154,181,100			
Liabilities - Derivative liabilities	1,588,853,481	1,572,983,786	8,460,625	1,572,746,384	7,646,472		
Liabilities - Derivative and other collateral	7,717,515,797	7,717,515,797	7,717,515,797				
Liabilities - Guaranteed separate account deposit-type contracts	27,372,110,333	27,372,969,028		26,725,644,730	646,465,603		
Liabilities - Guaranteed separate account derivatives and repurchase agreements	217,276,424	239,689,466		217,276,424			

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

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

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

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

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

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

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

As of June 30, 2026, the Company's general and separate accounts have $4,744.4 million unfunded commitments to invest in these investment funds. See Note 6 for additional details on the Company's reporting of unfunded commitments.

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

C. Other Disclosures - None

D. Business Interruption Insurance Recoveries - None

E. State and Federal Tax Credits - No Significant Changes

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

G. Retained Assets - None

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

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

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

22. Events Subsequent

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

23. Reinsurance

Effective October 1, 2016, the Company entered into a coinsurance agreement with Hannover Life Reassurance Company of America (Hannover). The agreement cedes a quota share of certain benefits of fixed indexed annuity products. This treaty was closed to new business effective January 1, 2026. The Company has recognized a reserve credit of $4,105.5 million for this agreement as of June 30, 2026. In addition, the Company maintains a liability equal to $718.9 million as of June 30, 2026, which is reported within aggregate write-ins for liabilities on the balance sheets.

A. Ceded Reinsurance Report - No Significant Changes

Notes to the Financial Statements

23. Reinsurance (Continued)

B. Uncollectible Reinsurance - None

C. Commutation of Ceded Reinsurance - None

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

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

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - None

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

H. Reinsurance Credit - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

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

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

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

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

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

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

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies - No Significant Changes

30. Premium Deficiency Reserves - None

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

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

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

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

35. Separate Accounts - No Significant Changes

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 32,620

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
The Company has $3,577 million of assets under repurchase agreements, $46,172 million of assets pledged as collateral to the FHLB, and has granted security interest in $31,645 million of assets to the holders of secured funding agreements issued by the Company. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 2,258,347,608

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 38,891,065,521	$ 40,811,880,972
13.22	Preferred Stock	$ 74,999,980	$
13.23	Common Stock	$ 508,708,831	$ 516,758,211
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$ 1,325,830,243	$ 1,576,906,169
13.26	All Other	$ 11,295,451,024	$ 13,349,605,670
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 52,096,055,599	$ 56,255,151,022
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

.....

18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 50,561,097,788
	1.13 Commercial Mortgages	$ 42,078,590,237
	1.14 Total Mortgages in Good Standing	$ 92,639,688,025
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 376,145,292
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$ 485,531,429
	1.33 Commercial Mortgages	$ 285,708,050
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 771,239,479
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$ 266,707,210
	1.43 Commercial Mortgages	$ 12,169,601
	1.44 Total Mortgages in Process of Foreclosure	$ 278,876,811
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 94,065,949,607
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$ 16,170,559
	1.63 Commercial Mortgages	$ 130,143,374
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 146,313,933
2.	Operating Percentages:	
	2.1 A&H loss percent	(177.845)%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	529.349 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
Total	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	369,800	265,199,286	18,819		265,587,905	370,127
2. Alaska	AK	L	42,100	14,527,750	2,085		14,571,935	
3. Arizona	AZ	L	772,801	442,380,883	33,216		443,186,900	108,000
4. Arkansas	AR	L	179,807	74,182,694	14,822		74,377,323	610,185
5. California	CA	L	2,935,891	2,719,482,792	136,206		2,722,554,889	1,000,272
6. Colorado	CO	L	620,106	263,028,520	28,922		263,677,549	323,936
7. Connecticut	CT	L	302,600	217,849,583	36,812		218,188,995	578,813
8. Delaware	DE	L	74,300	239,289,801	6,529		239,370,629	3,634,234,573
9. District of Columbia	DC	L	39,147	21,966,827	2,234		22,008,208	
10. Florida	FL	L	1,850,045	2,146,966,105	87,862		2,148,904,011	7,668,544
11. Georgia	GA	L	1,110,969	549,380,483	54,383		550,545,835	1,486,649
12. Hawaii	HI	L	183,433	101,658,402	3,006		101,844,841	
13. Idaho	ID	L	144,654	63,702,550	11,057		63,858,261	328,000
14. Illinois	IL	L	1,327,471	760,073,655	39,036		761,440,162	2,349,231
15. Indiana	IN	L	1,057,704	399,764,684	44,284		400,866,672	322,586
16. Iowa	IA	L	1,554,837	126,054,628	15,737		127,625,203	177,874
17. Kansas	KS	L	655,684	62,018,297	21,445		62,695,426	
18. Kentucky	KY	L	763,393	197,786,684	70,114		198,620,192	224,024
19. Louisiana	LA	L	2,185,475	200,558,375	469,783		203,213,633	162,881
20. Maine	ME	L	60,168	60,704,224	16,029		60,780,421	
21. Maryland	MD	L	524,297	405,425,370	34,493		405,984,160	100,000
22. Massachusetts	MA	L	296,338	327,878,961	34,953		328,210,251	459,813,000
23. Michigan	MI	L	2,166,400	801,355,401	39,623		803,561,424	2,426,949
24. Minnesota	MN	L	3,603,037	243,491,528	16,190		247,110,756	629,975
25. Mississippi	MS	L	252,122	109,780,819	14,792		110,047,733	
26. Missouri	MO	L	861,270	215,990,583	27,291		216,879,144	13,000
27. Montana	MT	L	70,911	21,661,104	5,931		21,737,946	
28. Nebraska	NE	L	437,694	36,357,520	7,397		36,802,611	108,780
29. Nevada	NV	L	157,523	170,562,474	10,436		170,730,433	192,007
30. New Hampshire	NH	L	46,669	70,682,739	9,589		70,738,997	1,237,756
31. New Jersey	NJ	L	467,523	936,085,978	56,496		936,609,997	1,497,745
32. New Mexico	NM	L	143,970	51,365,224	10,703		51,519,897	
33. New York	NY	N	366,019	(302,784)	3,860		67,095	
34. North Carolina	NC	L	4,088,188	914,327,672	422,045		918,837,905	1,262,618
35. North Dakota	ND	L	165,067	55,904,151	369		56,069,587	381,892
36. Ohio	OH	L	1,604,934	938,736,393	67,878		940,409,205	912,876
37. Oklahoma	OK	L	425,220	100,386,960	14,133		100,826,313	46,472
38. Oregon	OR	L	483,362	126,270,632	19,954		126,773,948	632,708
39. Pennsylvania	PA	L	1,241,596	1,133,444,814	94,135		1,134,780,545	2,886,231
40. Rhode Island	RI	L	183,092	64,915,627	9,503		65,108,222	
41. South Carolina	SC	L	5,588,768	388,304,778	849,843		394,743,389	453,985
42. South Dakota	SD	L	110,211	42,666,740	3,229		42,780,181	
43. Tennessee	TN	L	946,372	446,371,631	75,315		447,393,319	165,939
44. Texas	TX	L	2,596,758	1,158,662,638	117,135		1,161,376,531	3,351,217
45. Utah	UT	L	289,996	161,654,900	13,791		161,958,686	
46. Vermont	VT	L	20,696	29,596,553	3,351		29,620,600	
47. Virginia	VA	L	761,868	530,322,886	42,666		531,127,420	1,242,825
48. Washington	WA	L	1,638,687	264,684,958	34,900		266,358,544	369,989
49. West Virginia	WV	L	293,357	135,584,135	64,984		135,942,475	
50. Wisconsin	WI	L	2,716,121	209,168,191	23,271		211,907,582	1,882,315
51. Wyoming	WY	L	42,092	11,161,152	2,789		11,206,034	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	L	1,049	(27,827)			(26,779)	
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	262,746				262,746	
58. Aggregate other alien	OT	XXX	38,686	1,525,183			1,563,869	6,050,000,000
59. Subtotal		XXX	49,123,021	19,030,573,309	3,243,427		19,082,939,757	10,179,553,972
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	9,080,828				9,080,828	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	1,608,591				1,608,591	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	1,053,380		36,472		1,089,852	
94. Aggregate or other amounts not allocable by state		XXX						
95. Totals (direct business)		XXX	60,865,820	19,030,573,309	3,279,900		19,094,719,029	10,179,553,972
96. Plus reinsurance assumed		XXX	5,645,529	5,818,782,924			5,824,428,453	1,333,911
97 Totals (all business)		XXX	66,511,349	24,849,356,233	3,279,900		24,919,147,481	10,180,887,883
98. Less reinsurance ceded		XXX	66,329,248	19,945,114,539	3,229,829		20,014,673,615	6,461,746,183
99. Totals (all business) less reinsurance ceded		XXX	182,102	4,904,241,694	50,071		4,904,473,866	3,719,141,700
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	38,686	1,525,183			1,563,869	6,050,000,000
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	38,686	1,525,183			1,563,869	6,050,000,000
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Athora Italy Holding DAC

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

Athora Lux Invest Management S.à r.l.

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

Athene Japan K.K.

Apollo Asset Management, Inc.

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Asia Real Estate Advisors GP, LLC
- Apollo Asia Real Estate Advisors, L.P.
  - Apollo Asia Real Estate Fund, L.P.
- Apollo Asia Real Estate AAC Advisors, L.P.
  - Apollo Asia Real Estate AAC Fund, L.P.
- Apollo Asia Link Coinvestment Advisors, L.P.
  - Apollo Asia Link Coinvestment Fund I, L.P.
- Apollo Asia Hurstville Co-Investment Advisors L.P.
  - Apollo Asia Hurstville Co-Investment Fund L.P.

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

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

Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC

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

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

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

Apollo Credit Advisors III, LLC

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

Apollo Tail Convexity Advisors, LLC

MMJV LLC
- MMJV LP

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

Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC

Apollo Gretel Advisors GP, LLC

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

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

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

Apollo Aligned Alternatives (E-1)

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

PART 1 – ORGANIZATIONAL CHART

- Apollo ANRP Advisors (APO FC-GP), LLC
  - Apollo ANRP Advisors (APO FC), L.P.
- Apollo Capital Efficient Advisors, LLC
- Apollo COF Investor, LLC
- Apollo Energy Opportunity Co-Investors (D) LLC
- Apollo Europe Co-Investors III (D), LLC
- Apollo European Credit Co-Investors, LLC
- Apollo European Private Credit Fund GP S.a r.l.
  - Apollo European Private Credit (Master) SCSp
- Apollo European Strategic Co-Investors, LLC
- Apollo Private Markets SICAV
- Apollo European Real Estate Debt GP S.a r.l.
- Apollo U.S. Private Credit Fund
- Redding Ridge Advisors LLC
  - Redding Ridge Holdings LP
- RRH Asset Management CIV GP, LLC
- RRH Asset Management Co-Investors, L.P.
- Apollo MidCap Holdings (Cayman) GP, Ltd.
  - Apollo Midcap Holdings (Cayman), L.P.

APH Holdings (FC), L.P.

- Apollo IG Replacement Advisors (Lux Non-Sec) GP, LLC
  - Apollo IG Replacement Advisors (Lux Non-Sec), L.P.
    - Apollo IG Replacement Fund (Lux Non-Sec), L.P.
- Apollo Manufactured Housing Property Fund GP, LLC
- Apollo GE Advisors GP, LLC
  - Apollo GE Advisors, L.P.
- Apollo Direct Lending Metric Fund Advisors GP, LLC
  - Apollo Direct Lending Metric Fund Advisors, L.P.
- Apollo IG Replacement Advisors (Lux) GP, S.a r.l.
- ACC Advisors C, LLC
  - Apollo Hercules Advisors, L.P.
    - Apollo Hercules Partners, L.P.
- Apollo A-N Credit Advisors (APO FC-GP), LLC
  - Apollo A-N Credit Advisors (APO FC Delaware), L.P.
    - Apollo A-N Credit Fund (Delaware), L.P.
- Apollo Atlas Advisors (APO FC-GP), LLC
  - Apollo Atlas Advisors (APO FC), L.P.
    - Apollo Atlas Fund, LLC
      - Apollo Atlas Master Fund, LLC
- Apollo Hercules Advisors GP, LLC
- Apollo Navigator Capital Management I, LLC
  - Apollo Navigator Advisors I, L.P.
    - Apollo Navigator Aviation Feeder (AIV I), L.P.
    - Apollo Navigator Aviation Offshore Fund I, L.P.
- Apollo Oasis Advisors GP, LLC
  - Apollo Oasis Advisors, L.P.
    - Apollo Oasis Partners, L.P.
- Apollo European MMPDF (B) Cayman GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Accord Advisors, LLC

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

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

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

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

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

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

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

Apollo Chiron Advisors GP, LLC

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

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Accord+ Fund (Lux), SCSp
- Apollo Accord+ II Fund (Lux), SCSp
- Apollo Accord+ Offshore Fund, L.P.

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

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

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

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

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

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

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

Apollo ST Advisors, LLC

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

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

Apollo PPF Credit Strategies Advisors GP, LLC
- Apollo PPF Credit Strategies Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Capital Management V, Inc
- Apollo Advisors V, L.P.
- Apollo Fund Administration V, L.L.C

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

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

AGRE CMBS GP LLC

AGRE CMBS GP II LLC

2012 CMBS-I GP LLC

2012 CMBS-II GP LLC

2012 CMBS-III GP LLC

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

Apollo Converse Co-Investors, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

VA Capital Management Co-Investors, L.P.
AP Violet Advisors GP, LLC
VLS Holdings Advisors GP LLC
VLS Holdings Advisors, L.P.
Apollo Advisors V (EH), LLC
Apollo Advisors V (EH Cayman), L.P.
Apollo Advisors VI (EH-GP), Ltd.
Apollo Advisors VI (EH), L.P.
Apollo Advisors VII (EH-GP), Ltd.
Apollo Advisors VII (EH), L.P.
Apollo ANRP Advisors (IH-GP), LLC
Apollo ANRP Advisors (IH), L.P.
Financial Credit I Capital Management, LLC
Financial Credit Investment Advisors I, L.P.
Apollo SPN Capital Management, LLC
Apollo SPN Advisors, L.P.
Apollo SPN Investments I, L.P.
AAA MIP Limited
AP Caps II Holdings GP, LLC
Acropolis Infrastructure Acquisition Sponsor, L.P.
APSG Sponsor, L.P.
APSG Sponsor II, L.P.
APSG Sponsor III, L.P.
Delphi Growth Capital Sponsor, L.P.
APSG Advisors GP, LLC
Acropolis Infrastructure Acquisition Advisors, L.P.
APSG Advisors, L.P.
APSG Advisors II, L.P.
Delphi Growth Capital Advisors, L.P.
Delaware Rose GP L.L.C
Apollo Rose GP, L.P.
Apollo Rose II Co-Investors (H), L.P.
Apollo Rose II (A), L.P.
Apollo Rose II (B), L.P.
Apollo Rose II (C), L.P.
Apollo Rose II (D), L.P.
Apollo Rose II (E), L.P.
Apollo Rose II (F), L.P.
Apollo Rose II (G), L.P.
Catalina Holdings (Bermuda) Ltd.
Catalina Re Bermuda Ltd (formerly Catalina Alpha Ltd)
Catalina General Insurance Ltd.
Propco (Telford) Limited
Propco (Newport) Limited
Propco (Greenock) Limited
Propco (Yeovil) Limited
Asia Capital Reinsurance Group PTE. Ltd.
Asia Capital Unity Malaysia SDN BHD

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

PART 1 – ORGANIZATIONAL CHART

Catalina Echo Limited
- Residential Loss Control Holdings LLC
  - Home Construction Management Inc
    - ProBuilders Specialty Insurance Company

Elbow Re Ltd.
- Catalina Acra Zurich Reinsurance Trust (Elbow sub-account)

Catalina Oxenwood Real Estate II Ltd
- OXW Capital LP
  - Oxenwood Luxembourg S.à r.l.
- OXW Partners LP
  - Oxenwood JV Capital Limited
    - Oxenwood Luxembourg S.à r.l.
- OXW Partners 2 LP
  - Oxenwood JV Capital 2 Limited
    - Oxenwood Luxembourg 2 S.à r.l.
- OLF1 Partners LP
- Catalina Permian Ltd

Catalina Oxenwood European Investments Ltd
- Oxenwood Catalina III Limited
  - OXW Catalina European Holdco S.à r.l.
    - OXW Catalina (Germany II) S.à r.l.
    - OXW Catalina Neuss S.à r.l.

Catalina Permian Ltd

Catalina Acra Zurich Reinsurance Trust (Catalina sub-account)

Catalina Oxenwood Investments Ltd
- OXW Catalina UK Limited
  - OXW Catalina (Logistics XXV) Limited
  - OXW Catalina (Logistics XXVI) Limited
  - OXW Catalina (Logistics XXVII) Limited
  - AD Land Exeter Ltd

Catalina Holdings UK Limited
- Catalina Worthing Insurance Limited
  - Catalina Oxenwood Investments Ltd
    - OXW Catalina UK Limited
      - OXW Catalina (Logistics XXV) Limited
      - OXW Catalina (Logistics XXVI) Limited
      - OXW Catalina (Logistics XXVII) Limited
      - AD Land Exeter Ltd
  - Catalina Oxenwood European Investments Ltd.
    - Oxenwood Catalina III Limited
      - OXW Catalina European Holdco S.à r.l.
        - OXW Catalina (Germany II) S.à r.l.
        - OXW Catalina Neuss S.à r.l.
  - Propco (Swansea) Limited
- Catalina Services UK Limited

Lightning Top-Up Trust
- Catalina Oxenwood Investments Ltd
  - OXW Catalina UK Limited

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

PART 1 – ORGANIZATIONAL CHART

OXW Catalina (Logistics XXV) Limited
OXW Catalina (Logistics XXVI) Limited
OXW Catalina (Logistics XXVII) Limited
AD Land Exeter Ltd
Catalina Oxenwood European Investments Ltd.
Oxenwood Catalina III Limited
OXW Catalina European Holdco S.à r.l.
OXW Catalina (Germany II) S.à r.l.
OXW Catalina Neuss S.à r.l.
Catalina Re Archdale US LLC
Catalina Re Archdale Life Insurance Company Ltd.
Catalina Beta Ltd.
Alea Group Holdings (Bermuda) Ltd.
FIN Alea LLC
Alea Holdings US Company
Alea North America Insurance Company
SPARTA Insurance Company
National American Insurance Company of California
QLT Buffalo LLC
AHUSCO Statutory Trust I
AHUSCO Statutory Trust II
AHUSCO Statutory Trust III
Catalina Alpha US Holding Company
Catalina U.S. Insurance Services LLC
Catalina Finance LLP
Catalina Oxenwood European Investments Ltd
Oxenwood Catalina III Limited
OXW Catalina European Holdco S.à r.l.
OXW Catalina (Germany II) S.à r.l.
OXW Catalina Neuss S.à r.l.
Catalina Services (Bermuda) Ltd.
Apollo Rose II (I), L.P.
Apollo Wessex Advisors GP, LLC
Apollo Wessex Advisors, L.P.
Wessex Holdings, L.P.
AP Extreme Advisors GP, LLC
APH Holdings, L.P.
Apollo Raven Advisors GP, LLC
Apollo Raven Advisors, L.P.
Apollo Capital Management XI, LLC
Apollo Advisors XI, L.P.
Apollo Co-Investors XI (B-L), L.P.
Apollo Co-Investors XI (C-L), L.P.
Apollo Investment Fund XI (M) F, L.P.
Apollo Investment Fund XI (M), L.P.
Apollo Overseas Partners XI (M) F, L.P.
Apollo Overseas Partners XI (M), L.P.
FFF Advisors XI, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Investment Fund XI FFF, L.P.
ARED Capital Management, LLC
- ARED Advisors I, L.P.

Apollo Overseas Partners (Lux) GP, S.a r.l.
- Apollo Overseas Partners (Lux) XI F-Feeder, SCSp

Apollo CGC Clean Energy Mobilization Advisors GP, LLC
- Apollo CGC Clean Energy Mobilization Advisors, L.P.

Apollo Hybrid Value Capital Management III, LLC
- Apollo Hybrid Value Advisors III, L.P.
  - AP Rainbow Advisors, LLC
  - Apollo Hybrid Value Fund III, L.P.
  - Apollo Hybrid Value Overseas Partners (Delaware 892) III, L.P.

Apollo ANRP Capital Management II, LLC
- Apollo ANRP Advisors II, L.P.
  - Apollo Natural Resources Partners II, L.P.
    - AP Boardwalk GP, LLC
  - Apollo ANRP Co-Investors II (B), L.P.

Apollo ANRP Capital Management III, LLC
- Apollo ANRP Advisors III, L.P
  - Apollo Natural Resources Partners (Lux) III GP, S.a r.l.
    - Apollo Natural Resources Partners (Lux) III, SCSp
  - Apollo Natural Resources Partners III, L.P.
  - Apollo ANRP Co-Investors III (B), L.P.
  - ANRP III (T-P1) Holdings, L.P.
- Apollo ANRP Advisors III (P2), L.P.
  - Apollo Natural Resources Partners (P2) III, L.P.

Apollo Capital Management VIII, LLC
- Apollo Advisors VIII, L.P.
  - Apollo Fund Administration VIII, LLC
  - Apollo Investment Fund VIII, L.P.
  - Apollo Investment Fund (I) VIII, L.P.
  - Apollo Overseas Partners VIII, L.P.
  - Apollo Overseas Partners (I) VIII, L.P.
  - Apollo Overseas Partners (Delaware) VIII, L.P.
  - Apollo Overseas Partners (Delaware 892) VIII, L.P.

Apollo Hybrid Value Capital Management, LLC
- Apollo Hybrid Value Advisors, L.P.
  - Apollo HVF Co-Investors (B), L.P.
  - Apollo HVF Co-Investors (C), L.P.
  - Apollo Hybrid Value Fund, L.P.
  - Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.
  - Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.
    - Apollo Hybrid Value Overseas Partners (Lux), SCSp
  - Apollo Hybrid Value Overseas Partners, L.P.
  - AA Direct GP, LLC
    - AA Direct, L.P.
  - AP Ulysses Advisors, LLC
    - AP Beta 7, L.P.

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

PART 1 – ORGANIZATIONAL CHART

VA Capital Company LLC
- Venerable Holdings, Inc.
  - Venerable Insurance and Annuity Company
    - Corporate Solutions Life Reinsurance Company
      - CSLR RML LLC
    - Rocky Range, Inc.
  - Directed Services LLC
  - VIAC Services Company
  - Venerable Investment Advisers, LLC
  - SunAmerica Asset Management, LLC

Apollo Special Situations Advisors GP, LLC
- Apollo Special Situations Advisors, L.P.
  - Apollo Special Situations Fund, L.P.

AA GP Solutions Advisors GP, LLC
- AA GP Solutions Advisors, L.P.
  - AA GP Solutions Fund, L.P.

Apollo Credit Secondaries I GP, LLC
- Apollo Credit Secondaries Fund I, L.P.
- Apollo Credit Secondaries Fund I (A), L.P.
- Apollo Credit Secondaries Fund I (B), L.P.

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

Apollo Advisors IX (EH-GP), LLC
- Apollo Advisors IX (EH), L.P.
  - AP Highlands Co-Invest, L.P.
  - AIF IX International Holdings, L.P.
    - AP Highlands Holdings (GP), LLC
      - AP Highlands Holdings, L.P.

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

AA IX Holdings, LLC

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

Apollo Capital Management IX, LLC
- Apollo Advisors IX, L.P.
  - Apollo Co-Investors IX (B), L.P.
  - Apollo Co-Investors IX (C), L.P.
  - Apollo Fund Administration IX, LLC
  - Apollo Investment Fund IX, L.P.
  - Apollo Investment Fund (I) IX, L.P.
  - Apollo Overseas Partners IX, L.P.
  - Apollo Overseas Partners (I) IX, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- PHC-Minden G.P., Inc
  - PHC-Minden, LLC
- PHC-Morgan Lake, Inc.
  - PHC-Morgan City, L.P.
- PHC-Selma, LLC
- PHC-Tennessee, Inc.
- Principal-Needles, Inc.
- Teche Regional Physician Practices, LLC
- Valley View Physician Practices, LLC

Historic LifePoint Hospitals, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- DLP Gregg County Hospital, LLC
- DLP Marshall Medical Center, LLC
- DLP Harris JV, LLC
- DLP Harris Regional Hospital, LLC
  - DLP Western Carolina Physician Practices, LLC
- DLP Haywood Regional Medical Center, LLC
- DLP Maria Parham Medical Center, LLC
  - DLP Maria Parham Physician Practices, LLC
- DLP Person Memorial Hospital, LLC
  - DLP Person Physician Practices, LLC
  - DLP Person Urgent Care, LLC
- DLP Rutherford Regional Health System, LLC
  - DLP Rutherford Physician Practices, LLC
- DLP Swain County Hospital, LLC
- DLP Twin County Holding Company, LLC
  - DLP Twin County Physician Practices, LLC
  - DLP Twin County Regional Healthcare, LLC
- DLP Wilson Holding Company, LLC
  - DLP WilMed Nursing Care and Rehabilitation Center, LLC
  - DLP Wilson Medical Center, LLC
    - DLP Wilson Physician Practices, LLC

DLP Partner Central Carolina, LLC
DLP Partner Conemaugh, LLC
DLP Partner Frye, LLC
DLP Partner Marquette, LLC
DLP Partner MedWest, LLC
DLP Partner Twin County, LLC
DLP Partner Wilson Rutherford, LLC
Fauquier Partner, LLC
- Fauquier Holding Company, LLC
  - Fauquier Diagnostic Imaging Center, LLC
  - Fauquier Long-Term Care, LLC
  - Fauquier Medical Center, LLC
  - Fauquier Physician Practices, LLC

Georgetown Rehabilitation, LLC
HDP Andalusia, LLC
HDP Georgetown, LLC
HighPoint Partner, LLC
- HighPoint Healthcare, LLC
  - Riverview Medical Center, LLC
  - Riverview Physician Practices, LLC
  - Sumner Partner, LLC
    - Sumner Ambulatory Surgery Center, LLC
  - Sumner Physician Practices, LLC
  - Sumner Regional Medical Center, LLC
  - Trousdale Medical Center, LLC
  - Trousdale Physician Practices, LLC

Hillside Hospital, LLC

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

PART 1 – ORGANIZATIONAL CHART

- HSC Manager, LLC
- Kansas Healthcare Management Company, Inc.
  - Kansas Healthcare Management Services, LLC
- Kansas Healthcare Management Services, LLC
- Kentucky Hospital, LLC
- Kentucky Medserv, LLC
- Kentucky Physician Services, Inc. LHSC, LLC
- LifePoint Medical Group – Hillside, Inc.
  - AMG-Hillside, LLC
- LifePoint of Kentucky, LLC
  - Bourbon Community Hospital, LLC
  - Bourbon Physician Practice, LLC
  - Buffalo Trace Radiation Oncology Associates, LLC
  - Fleming Medical Center, LLC
  - HCK Logan Memorial, LLC
  - Meadowview Physician Practice, LLC
  - Meadowview Regional Medical Center, LLC
    - Meadowview Regional Medical Center Pain Management, LLC
  - PineLake Physician Practice, LLC
  - PineLake Regional Hospital, LLC
  - R. Kendall Brown Practice, LLC
  - Siletchnik Practice, LLC
  - Woodford Hospital, LLC
- LifePoint of Lake Cumberland, LLC
  - LCMC PET, LLC
  - Somerset Surgery Partner, LLC
    - Lake Cumberland Surgery Center, LP
  - Lake Cumberland Cardiology Associates, LLC
  - Lake Cumberland Physician Practices, LLC
    - LCMC MRI, LLC
  - Lake Cumberland Regional Hospital, LLC
  - Lake Cumberland Regional Physician Hospital Organization, LLC
- LifePoint RC, Inc.
- Logan Medical, LLC
- Meadowview Rights, LLC
- Northwest Medical Center-Winfield, LLC
- Norton Partner, LLC
- NWMC-Winfield Hospitalist Physicians, LLC
- NWMC-Winfield Physician Practices, LLC
- Piedmont Partner, LLC
- Portage Holding Company, LLC
  - PH Copper Country Apothecaries, LLC
  - Portage Hospital, LLC
    - Portage Calumet MOB, LLC
  - Portage JV, LLC
    - Ontonagon Community Health Center, Inc.
    - Upper Peninsula Health Plan, LLC
    - Upper Peninsula Managed Care, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Portage Physician Practices, Inc.
- Portage Partner, LLC
- Professional Billing Services, LLC
- Providence Holding Company, LLC
  - Providence Group Practices, LLC
  - Providence Group Practices II, LLC
  - Providence Hospital, LLC
    - PERS Legacy, LLC
    - Providence Imaging Center, LLC
    - Providence Professional Services, LLC
  - Providence Physician Practices, LLC
- River Parishes Hospital, LLC
- River Parishes Partner, LLC
- River Parishes Physician Practices, LLC
- Rockdale Clinically Integrated Medical Care Organization, LLC
- Rockdale Hospital, LLC
- Rockdale Physician Practices, LLC
- Smith County Memorial Hospital, LLC
- Southern Tennessee EMS, LLC
- Southern Tennessee Medical Center, LLC
- Southern Tennessee PHO, LLC
- Spring View Hospital, LLC
- Spring View Physician Practices, LLC
- Springhill Medical Center, LLC
- Sumner Real Estate Holdings, LLC
  - SST Community Health, L.L.C.
- THM Physician Practice, LLC
- Ville Platte Medical Center, LLC
  - Wythe County Community Hospital, LLC
  - Wythe County Physician Practices, LLC
- LifePoint NMTC, LLC
- LifePoint PSO, LLC
- My HealthPoint, LLC
- Poitras Practice, LLC
- Riverton Oncology Practice, LLC
- Shared Business Services, LLC

LifePoint Acquisition Corp.

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

Lima HoldCo, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Capella Health Holdings, LLC
  - Capella Holdings, LLC
    - Capella Healthcare, LLC
      - Capella DISCO, LLC
      - Kershaw Health Holdings, LLC
        - Kershaw Clinics, LLC
        - Kershaw Hospital, LLC
        - KershawHealth Ambulatory Surgery Center, LLC
        - KershawHealth Cancer Center, LLC
      - Muskogee Holdings, LLC
        - Capella Holdings of Oklahoma, LLC
          - Muskogee Medical and Surgical Associates, LLC
          - Muskogee Physician Group, LLC
          - Muskogee Regional Medical Center, LLC
          - Providence MRI Associates, L.L.C.
          - Providence Radiologic Services, L.C.
      - NPMC Holdings, LLC
        - Arkansas Healthcare Services, LLC
        - Hot Springs Imaging Center, LLC
        - Hot Springs National Park Hospital Holdings, LLC
          - National Park Real Property, LLC
        - National Park Cardiology Services, LLC
        - National Park Endoscopy Center, LLC
        - National Park Family Care, LLC
        - National Park GI Services, LLC
        - NPMC, LLC
      - Oregon Healthcorp, LLC
        - McMinnville Immediate Health Care, LLC
        - Willamette Valley Clinics, LLC
        - Willamette Valley Health Solutions, LLC
        - Willamette Valley Medical Center, LLC
          - Willamette Radiology Billing Services, LLC
      - RCCH PMDS, LLC
      - RCCH Trios Health Holdings, LLC
      - RCCH Washington Holdings, LLC
        - CMCH Holdings, LLC
        - Lourdes Holdings, LLC
          - Lourdes Hospital, LLC
          - Lourdes Physician Services, LLC
        - PNWCIN LLC
        - RCCH-Northwest, LLC
          - RCCH-UW Medicine Healthcare Holdings, LLC
            - CCMC Holdco, LLC
            - RCCH Trios Health, LLC
              - High Desert Surgery Center, L.L.C.
              - RCCH Trios Physicians, LLC
      - Saline County Hospital, LLC
      - St. Mary’s Holdings, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

RCHP, LLC

- Point of Life Indemnity, LTD.
- RCHP Management Company, Inc.
- RegionalCare Hospital Partners, LLC
  - Essent Healthcare, Inc.
    - EHCO, LLC
      - Essent Healthcare of Massachusetts, Inc.
      - Essent DISCO, LLC
      - Essent Healthcare – Ayer, Inc.
      - Essent Healthcare – Paris, Inc.
        - EHC PRMC G.P., LLC
          - Essent PRMC, L.P.
            - Texas & Oklahoma Preferred Provider System
        - EHC PRMC L.P., LLC
          - Essent PRMC, L.P.
        - Lamar County Clinical Services, Inc.
        - PRMC ER Group, Inc.
        - PRMC Healthcare Group, Inc.
      - Essent Healthcare – Pennsylvania, Inc.
        - Essent Healthcare – Waynesburg, LLC
        - SRMC Healthcare Group, LLC
      - Essent Realty, Inc.
      - Sharon Hospital Holding Company
        - Essent Healthcare of Connecticut, Inc.

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

PART 1 – ORGANIZATIONAL CHART

- Tri-State Women's Services, LLC
- Florence Physicians, LLC
  - ECM Health Group, LLC
  - ECM TVCC, LLC
  - North Alabama Neuroservices, LLC
  - North Alabama Ob-Gyn, LLC
  - Shoals Health Group, LLC
  - Shoals Obstetrics and Gynecology, LLC
- North Alabama RCO Holding Company, LLC
- RCHP-Clinical Trials, LLC
- RCHP DISCO, LLC
- RCHP-Florence, LLC
  - Florence-UCC, LLC
    - Med-Plus Muscle Shoals, LLC
  - NAMC Anesthesia Services, LLC
  - Northwest Alabama Emergency Medicine, LLC
- RCHP-McCurtain Memorial Holdings, LLC
  - McCurtain Memorial Hospital, LLC
- RCHP-Montana, LLC
  - Billings-RCHP Healthcare Holdings, LLC
    - RCHP Billings-Missoula, LLC
      - Big Sky Surgery Center, LLC
      - Bitterroot Health Dialysis, LLC
      - Community Medical Center Dialysis, LLC
- RCHP-Sierra Vista Holding, Inc.
  - RCHP-Sierra Vista, Inc.
    - RCHP-Sierra Vista Residents, LLC
  - RCHP-Sierra Vista Development, LLC
  - RCHP-Sierra Vista Medical Office Complex, LLC
  - RCHP-Sierra Vista Physicians Holdings, LLC
  - RCHP-Sierra Vista Properties, LLC
  - Sierra Vista Regional Health Center Medical Group, L.L.C.
- RegionalCare AR, LLC
- LifePoint Rehab Blocker Parent, LLC
  - LifePoint Rehab Blocker, LLC
    - Lifepoint Rehab LLC
      - Centerre Healthcare, LLC
        - CRH of Bentonville, LLC
        - CRH of Cincinnati, LLC
        - CRH of Longview, LLC
        - CRH of Temple, LLC
        - CRH of Cleveland, LLC
          - Beachwood RH, LLC
        - CRH of St. Louis, LLC
          - Mercy Rehabilitation Hospital - St. Louis, L.L.C.
        - CRH of Lancaster, LLC
          - Lancaster Rehabilitation Hospital, LLP
        - CRH of Waukesha, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Rehabilitation Hospital of Wisconsin, LLC
- CRH of Dallas, LLC
  - MHS-CHC, LLC
  - MHS-CHC I, L.P.
- CRH of Indianapolis, LLC
  - Community Health Network Rehabilitation Hospital, LLC
- CRH of Langhorne, LLC
  - St. Mary Rehabilitation Hospital, LLP
- CRH of Springfield, LLC
  - Mercy Rehabilitation Hospital Springfield, LLC
- CRH of Memphis, LLC
  - Baptist Memorial Rehabilitation Hospital, G.P.
- CRH of Madison, LLC
  - Madison Rehabilitation Hospital, LLC
- CHC Management Services, LLC
- CRH of Fort Worth, LLC
  - Texas Rehabilitation Hospital of Fort Worth, LLC
    - Everest Rehabilitation Hospital Keller, LLC
- CRH of Avon, LLC
  - Avon RH, LLC
- CRH of Oklahoma City, LLC
  - Mercy Rehabilitation Hospital, LLC
    - Everest Rehabilitation Hospital OKC, LLC
- CRH of Arlington, LLC
  - Texas Rehabilitation Hospital of Arlington, LLC
- CRH of San Antonio, LLC

Lifepoint Behavioral Health, LLC

- Cornerstone Behavioral Health, LLC
  - CBH Operations Company, LLC
    - Cornerstone Behavioral Health New Braunfels, LLC
  - CBH Real Estate Company, LLC
  - Cornerstone Behavioral Health Broken Arrow, LLC
  - Cornerstone Behavioral Health Clear Lake, LLC
  - Cornerstone Behavioral Health Tucscon, LLC
- Lifepoint Behavioral Health Services, LLC
- Lifepoint Behavioral Health Hospital Services, LLC
  - Duval Springs, LLC
  - LPNT BH Acquisition 1, LLC
  - LPNT BH Acquisition 2, LLC
  - LPNT BH Acquisition 3, LLC
  - LPNT BH Development 1, LLC
    - Western Massachusetts Behavioral Hospital, LLC
  - LPNT BH Development 2, LLC
    - Antelope Valley Specialty Hospital, LLC
  - LP BH Development 5, LLC
    - Palomar Behavioral Health Institute, LLC
  - LPNT BH Development 3, LLC
    - Tampa Behavioral Hospital, LLC

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

PART 1 – ORGANIZATIONAL CHART

- LPNT BH Development 4, LLC
  - Mercy Health Behavioral Hospital, LLC
- LPNT BH Development 5, LLC
- LPNT BH Development 9, LLC
  - Centra Behavioral Health Hospital, LLC
- LPNT BH Development 10, LLC
  - Oregon Network, LLC
- LPNT BH Development 11, LLC
  - Northwest Washington BH Hospital, LLC
- LPNT BH Development 12, LLC
  - BSMH-Lifepoint IBHF MJV, LLC
    - Bon Secours - Hampton Roads Behavioral Health, LLC
- Lifepoint Behavioral Health Physician Services, LLC
- LPNT Autumn Holdco, LLC
  - Springstone Health Opco, LLC
    - Changes Premier Health, LLC
    - Beckett Springs, LLC
      - Beckett Springs Physician Group, LLC
    - Brentwood Meadows, LLC
      - Brentwood Meadows Physician Group, LLC
    - Carrollton Springs, LLC
      - Carrollton Springs Physician Group, LLC
    - Changes Premier Health, LLC
    - Columbus Springs Behavioral Health, LLC
      - Dublin Springs, LLC
        - Dublin Springs Physician Group, LLC
    - Community Behavioral Health Hospitals, LLC
    - Copper Springs Hospital, LLC
      - Copper Springs Hospital Physician Group, LLC
    - Cottonwood Springs, LLC
      - Cottonwood Springs Physician Group, LLC
    - Denver Springs, LLC
      - Denver Springs Physician Group, LLC
    - Highland Springs Property, LLC
    - Mesa Springs, LLC
      - Mesa Springs Physician Group, LLC
    - Highland Springs, LLC
      - Highland Springs Physician Group, LLC
    - Oakwood Springs, LLC
      - Oakwood Springs Physician Group, LLC
    - Rainier Springs, LLC
      - Rainier Springs Physician Group, LLC
    - Rock Springs, LLC
      - Rock Springs Physician Group, LLC
    - Spokane Springs, LLC
    - Springstone Health Management, LLC
    - Triangle Springs, LLC
      - Triangle Springs Physician Group, LLC

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

PART 1 – ORGANIZATIONAL CHART

Westpark Springs, LLC
Westpark Springs Physician Group, LLC
Woodland Springs, LLC
Woodland Springs Physician Group, LLC
Sycamore Springs, LLC
Sycamore Springs Physician Group, LLC
Springstone Physicians, LLC
Springstone Physician Management, LLC
Youngstown Behavioral Health Hospital Physician Group, LLC
Lifepoint Rehabilitation Services, LLC
LPNT Rehab Development 2, LLC
East Valley Rehabilitation Hospital, L.L.C
TherEx, LLC
Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.
LPNT Rehab Development 3, LLC
LPNT Rehab Development 4, LLC
Franciscan Specialty Care, LLC
LPNT Rehab Development 5, LLC
Lifepoint Rehabilitation, LLC
Lifepoint Rehabilitation of Texas, LLC
Lifepoint Rehabilitation of California, LLC
LifePoint Knight Contract Services, LLC
LifePoint Rehab Physician Services, LLC
LP IRF Development 65, LLC
Baptist Memorial Rehabilitation Hospital - Madison, LLC
LPNT Buckeye Propco, LLC
LPNT IRF Development 61, LLC
LPNT IRF Development 70, LLC
PeaceHealth RiverBend, LLC
LPNT IRF Development 71, LLC
Centra Rehabilitation Hospital, LLC
LPNT IRF Development 74, LLC
North Florida Rehabilitation Hospital, LLC
LPNT IRF Development 75, LLC
PeaceHealth Southwest, LLC
LPNT IRF Development 76, LLC
CSH/LP Rehabilitation Holdings, LLC
CSH/LP Behavioral Health and Rehabilitation Tennessee, LLC
CSH/LP Rehabilitation Texas, LLC
LPNT IRF Development 77, LLC
Bellingham Northwest, LLC
LPNT IRF Development 78, LLC
Inland Rehabilitation Hospital, LLC
LPNT IRF Development 79, LLC
BSMH Lifepoint IRF MJV, LLC
Bon Secours - Greenville Rehabilitation, LLC
LPNT IRF Development 80, LLC
South Arlington, LLC

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

PART 1 – ORGANIZATIONAL CHART

LPNT IRF Development 81, LLC
CRH of El Paso, LLC
LPNT IRF Development 82, LLC
Saint Thomas Rutherford Rehabilitation Hospital, LLC
LPNT IRF Development 83, LLC
Clarksville Rehabilitation Hospital, LLC
LPNT IRF Development 84, LLC
LPNT IRF Development 85, LLC
LPNT IRF Development 86, LLC
LPNT IRF Development 87, LLC
John Muir Health Inpatient Rehab Venture, LLC
LPNT IRF Development 88, LLC
LPNT IRF Development 89, LLC
Sumner Healthcare Operation, LLC
LPNT IRF Development 90, LLC
LPNT Healthcare Services, LLC
LPNT Systems, LLC
AccessPoint, LLC
LPNT IRF Development 14, LLC
Anderson Rehabilitation Institute, LLC
LPNT IRF Development 21, LLC
LPNT IRF Development 22, LLC
LPNT IRF Development 23, LLC
LPNT IRF Development 26, LLC
Knoxville Rehabilitation Hospital, LLC
LPNT IRF Development 42, LLC
Mercy Rehabilitation Hospital, LLC (formed in AR)
LPNT IRF Development 44, LLC
Rhode Island Rehabilitation Hospital, LLC
LPNT IRF Development 45, LLC
LPNT IRF Development 50, LLC
Tampa Rehabilitation Hospital, LLC
LPNT IRF Development 51, LLC
Baptist Health Rehabilitation Hospital, LLC
LPNT IRF Development 52, LLC
El Camino Health Rehabilitation Institute, LLC
LPNT IRF Development 53, LLC
Community Health Network Rehabilitation Hospital West, LLC
LPNT IRF Development 54, LLC
Rehabilitation Hospital of Louisville East, LLC
LPNT IRF Development 55, LLC
Wake County Rehabilitation Hospital, LLC
LPNT IRF Development 56, LLC
Mercy Rehabilitation Hospital South, LLC
LPNT IRF Development 57, LLC
LPNT IRF Development 58, LLC
Irvine Rehabilitation Hospital
LPNT IRF Development 59, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo International Holdings Ltd.

- Apollo International Management Holdings, LLC
- Apollo Management Japan, Ltd.
- Apollo International Capital
- August Global Management, LLC
- Apollo Advisors (Mauritius) Ltd.
  - AGM India Advisors Private Limited
- AIM (P2) Anguilla, LLC
- APO UK (FC), Limited
- Apollo Asset Management Europe LLP
- Apollo Investment Management Europe LLP
- Apollo Asset Management Europe PC LLP
- Apollo Management International LLP
- Apollo Management (UK) VI, LLC
- AMI (Luxembourg) S.a r.l.
- Apollo Management Asia Pacific Holdings Limited
  - Apollo Management Asia Pacific Limited

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

PART 1 – ORGANIZATIONAL CHART

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

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

Apollo Principal Holdings B GP, LLC

- ADC Offshore Fund Advisor, L.P.
- Apollo Principal Holdings B, L.P.
  - AAA CP Aggregator GP, LLC
  - AP VCI III GP, LLC
  - AP Verve II Manager LLC
  - AP VCI II GP, LLC
  - Apollo Hostplus Credit GP, LLC (DELAWARE)
    - Apollo Hostplus Credit Advisors, L.P.
  - Apollo FGC CDL Advisors GP, LLC
    - Apollo FGC CDL Advisors, L.P.
      - Apollo FGC CDL GP, S.a r.l.
  - AP Ballast GP, LLC
  - Apollo BTGP Boreas GP, LLC
    - Apollo BTGP Boreas Depositor, L.P.
  - Apollo Golden Falcon Advisors GP, LLC
  - Apollo Long-Term Infrastructure Strategy Advisors GP, LLC
  - 2024 TTC Aggregator GP, LLC
  - Apollo HV Advisors GP, LLC
  - AP S&I Administrator, LLC
  - AP Fresco Aggregator GP, LLC
  - Apollo Credit Liquidity Investor, LLC
  - Apollo Credit Opportunity Co-Investors III (D) LLC
  - Apollo Structured Credit Recovery Co-Investors III (D) LLC
  - Apollo Advisors VII (APO DC-GP), LLC
  - Apollo ANRP Advisors (APO DC-GP), LLC
    - Apollo ANRP Advisors (APO DC), L.P.
  - Apollo Energy Opportunity Co-Investors (DC-D) LLC
  - Apollo Credit Short Opportunities Co-Investors (D), LLC
  - Apollo Emerging Markets Debt Co-Investors (D) GP LLC
    - Apollo Emerging Markets Debt Co-Investors (D) LP
  - Apollo Credit Income Co-Investors (D) LLC
  - Apollo U.S. Real Estate Advisors GP II, LLC
    - Apollo U.S. Real Estate Advisors II, L.P.
      - Apollo U.S. Real Estate Fund II, L.P.
      - Apollo U.S. Real Estate Partners II (TE) L.P.
    - AGRE U.S. Senior Living Advisors, L.P.
      - Bishop Senior Living Coinvest L.P.
      - AGRE MHC Coinvest L.P.
  - AGRE U.S. Real Estate Advisors GP, LLC
    - AGRE U.S. Real Estate Advisors, L.P.
  - Apollo AGRE USREF Co-Investors (B), LLC
  - Apollo Tundra Advisors GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Pencil Advisors GP, LLC

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

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

ARIS Special Limited Partner, LLC

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

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

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

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

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

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

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

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

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

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

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

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

Apollo IDF Advisors GP LLC
- Apollo S3 Private Markets IDF Advisors, LP
  - Apollo S3 Private Markets IDF, LP
- Apollo Asset Backed IDF Advisors, LP
  - Apollo Asset Backed IDF, LP

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

PART 1 – ORGANIZATIONAL CHART

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

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

ALTRA GP S.a r.l.

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

Auxo Holdings Advisors GP, LLC

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

Apollo Infrastructure Company LLC

Apollo Infrastructure Company LLC - Series I

Apollo Infrastructure Company LLC - Series II

AP Infra Equity Holdings, LLC

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

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

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

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

Apollo Asset Backed Credit Company LLC

Apollo Asset Backed Credit Company LLC - Series I

Apollo Asset Backed Credit Company LLC - Series II

AP Aoide SPV GP, LLC

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Credit Opportunity Fund III LP
Apollo ST CLO Holdings GP, LLC
Apollo ST CLO Holdings, L.P.
ST Holdings GP, LLC
Apollo ST Credit Strategies GP LLC
Apollo Credit Strategies Fund LP
Apollo ST Credit Partners GP LLC
Apollo Offshore Credit Fund (Levered) LP
Apollo Credit Fund (Levered) Aggregator B LP
Apollo Offshore Credit Fund (Unlevered) Aggregator B LP
Apollo Credit Fund (Levered) LP
Apollo Incubator Advisors, LLC
Apollo Asia Capital Management, LLC
Apollo Asia Advisors, L.P.
Apollo Asia Administration, LLC
Apollo Oak Advisors GP, LLC
Apollo Oak Management, L.P.
Apollo Palmetto Management, LLC
Apollo Palmetto Advisors, L.P.
Apollo Palmetto Strategic Partnership, L.P.
Palmetto Athene Holdings (Cayman), L.P.
Apollo Palmetto Athene Partnership, L.P.
Apollo Palmetto Athene Advisors, L.P.
Apollo Thunder Co-Investors (D), LLC
AES Co-Investors II, LLC
Apollo Special Situations Advisors (APO DC-GP), LLC
Apollo Special Situations Advisors (APO DC), L.P.
Apollo Asia Real Estate Advisors (APO DC-GP), LLC
Apollo Asia Real Estate Advisors (APO DC), L.P.
Apollo AION Capital Partners (APO DC-GP), LLC
Apollo AION Capital Partners (APO DC), L.P.
AP Calliope (GP), LLC
AP Calliope GP, L.P.
Apollo Calliope Fund, L.P.
Apollo Zeus Strategic Co-Investors (DC-D), LLC
Apollo SK Strategic Co-Investors (DC-D), LLC
Apollo Total Return Co-Investors (D) GP LLC
Apollo Total Return Co-Investors (D) LP
APH HFA Holdings GP, Ltd.
APH HFA Holdings, L.P.
AGRE Asia Pacific Real Estate Advisors GP, Ltd.
AGRE Asia Pacific Real Estate Advisors, L.P.
AP Elmo Holdings GP, LLC
APH Holdings (DC), L.P.
Apollo Direct Lending Advisors III GP, LLC
Apollo Direct Lending Advisors III, L.P.
Apollo Direct Lending Fund III (Levered), L.P.
Apollo Direct Lending Fund III (Unlevered), L.P.

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

PART 1 – ORGANIZATIONAL CHART

Apollo Direct Lending - Perpetual Advisors GP, LLC
- Apollo Direct Lending - Perpetual Advisors, L.P.
- Apollo Direct Lending - Perpetual Advisors (Overseas SLP), L.P.

Apollo Sports Capital Holdings GP, LLC

Apollo Equity Advisors GP, LLC
- Apollo Equity Advisors, L.P.
  - Apollo Equity Partners Offshore (Lux) GP, S.a r.l.

AP Eagle Vertical GP, LLC

Irradiant Mortgage Aggregator GP, LLC
- Irradiant Mortgage Opportunities Investors (B), L.P.

Irradiant ROP Fund GP, LLC
- Irradiant Renewable Opportunities Partners, L.P.
- Irradiant Renewable Opportunities Partners (TE), L.P.

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

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

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

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

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

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

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

Apollo Grizzly Bear Credit Advisors GP, LLC

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

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

Apollo Emerging Markets Debt Advisors GP LLC

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

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

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

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

RWNIH-ALL Advisors, LLC

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Hybrid Value Advisors (APO DC-GP), LLC
  - Apollo Hybrid Value Advisors (APO DC), L.P.
- Apollo Athene Strategic Partnership Advisors, LLC
  - A-A Offshore (AAA), L.P.
  - Apollo Athene Strategic Partnership, L.P.
- Apollo Infra Equity Advisors (APO DC-GP), LLC
  - Apollo Infra Equity Advisors (APO DC), L.P.
    - Apollo Infra Equity US Fund, L.P.
    - Apollo Infra Equity Feeder Fund (Non-US), L.P.
    - Apollo Infra Equity Feeder Fund (TE), L.P.
  - Apollo Infra Equity Advisors (APO DC UT), L.P.
- Athene Momentum Investment Advisors GP, LLC
  - Athene Momentum Investment Advisors, L.P.
    - Athene Momentum Investor, L.P.
- Apollo Advisors VIII (APO DC-GP), LLC
  - Apollo Advisors VIII (APO DC), L.P.
- Apollo ANRP Advisors II (APO DC-GP), LLC
  - Apollo ANRP Advisors II (APO DC), L.P.
- Apollo Navigator Advisors I (APO DC-GP), LLC
- Apollo Infrastructure Opportunities Advisors II GP, LLC
  - Apollo Infrastructure Opportunities Advisors II, L.P.
    - Apollo Infrastructure Opportunities Fund II, L.P.
    - Apollo Infrastructure Opportunities Fund II (TE 892), L.P.
    - Apollo Infrastructure Opportunities Fund II (Overseas), L.P.
    - Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.
      - Apollo Infrastructure Opportunities Fund II (Lux), SCSp
    - AP Picard Pref Holdings, L.P.
    - AIOF II Njord Debt Aggregator, L.P.
    - Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.
  - AIOF II Thor Co-Invest GP, LLC
    - AIOF II Thor Co-Invest Feeder (DC), L.P.
  - AIOF II Thor Aggregator, L.P.
- Apollo Structured Credit Recovery Advisors III LLC
- Apollo COF I Capital Management, LLC
  - Apollo Credit Opportunity Advisors I, L.P.
  - Apollo Credit Opportunity CM Executive Carry I, L.P.
- Apollo COF II Capital Management, LLC
  - Apollo Credit Opportunity Advisors II, L.P.
  - Apollo Credit Opportunity CM Executive Carry II, L.P.
- Apollo EPF IV Capital Management, LLC
  - Apollo EPF Advisors IV, L.P.
    - AP EPF IV Holdings D VII, L.P.
    - Apollo European Principal Finance Fund IV (Master Euro B1), L.P.
    - Apollo European Principal Finance Fund IV (Master Dollar B), L.P.
    - Apollo European Principal Finance Fund IV (Dollar A), L.P.
    - Apollo European Principal Finance Fund IV (Euro B1), L.P.
    - Apollo European Principal Finance Fund IV (Dollar B), L.P.
    - Apollo EPF IV (Lux) GP, S.a r.l.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp
- Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp
- AP EPF IV Holdings C I, L.P.
- AP EPF IV Holdings C II, L.P.
- AP EPF IV Holdings D I, L.P.
- AP EPF IV Holdings D II, L.P.

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

ACC Advisors D, LLC

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

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

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

Apollo Structured Credit Recovery Advisors III (APO DC) LLC

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

Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC
- Apollo Lincoln Private Credit Advisors (APO DC), L.P.
  - Apollo Lincoln Private Credit Fund, L.P.

Apollo Energy Opportunity Advisors (APO DC) GP LLC
- Apollo Energy Opportunity Advisors (APO DC) LP

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

PART 1 – ORGANIZATIONAL CHART

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

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

Apollo SVF Capital Management, LLC
- Apollo SVF Advisors, L.P.
  - Apollo SVF Administration, LLC

Apollo Value Capital Management, LLC
- Apollo Value Advisors, L.P.
  - Apollo Value Administration, LLC

ACE Credit Advisors GP, LLC
- ACE Credit Advisors, LP
  - ACE Credit Fund, LP

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

Apollo Structured Credit Recovery Advisors IV (APO DC) LLC

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

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

Apollo Union Street SPV Advisors, LLC

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

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

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

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

AAA Advisors GP, LLC
- Apollo Aligned Alternatives Advisors, L.P.
  - AP Eagle Aggregator GP, LLC
    - AP Eagle Asset Management, L.P.
  - AAA EGY Management GP, LLC
  - Apollo Aligned Alternatives, L.P.
  - Apollo Aligned Alternatives (A), L.P.
  - Apollo Aligned Alternatives (A-I), L.P.
  - Apollo Aligned Alternatives (A-2), L.P.
  - Apollo Aligned Alternatives (A-3), L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

- ABF Structured Securities Sub-Aggregator II, L.P.
- ABF Whole Loan Sub-Aggregator V, L.P.
- Apollo Asset-Backed Finance Fund, L.P.
- Apollo Asset-Backed Finance Overseas Fund, L.P.
- Apollo Origination Advisors II GP, LLC
  - Apollo Direct Lending Advisors II, L.P.
- ACTC Advisors GP, LLC
  - Apollo ACT Capital Advisors, L.P.
    - Apollo ACT Capital Fund, L.P.
    - Apollo ACT Capital Overseas I, L.P.
    - Apollo ACT Capital Overseas II, L.P.
- Apollo Jade Advisors GP, LLC
- Apollo GLDC Advisors GP, LLC
  - Apollo GLDC Advisors, L.P.
    - Apollo GLDC Fund, L.P.
    - Apollo GLDC Overseas Fund, L.P.
- Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC
- Apollo Chariot Advisors, LLC
  - Apollo Chariot Fund, L.P.

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Infrastructure Opportunities Management, L.P.Apollo Global Securities, LLC

Apollo Global Funding, LLC
- Apollo Administrative Agency LLC

AP TSL Funding, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

Apollo Global Real Estate Management GP, LLC
- Apollo Global Real Estate Management, L.P.
- Apollo Asia Real Estate Management LLC
- AGRE Hong Kong Management, LLC
  - Venator Real Estate Capital Partners (Hong Kong) Limited
    - Venator Investment Management Consulting (Shanghai) Limited
- ACREFI Management, LLC
  - Apollo Commercial Real Estate Finance, Inc.
- AGRE Asia Pacific Management, LLC
  - AGRE Asia Pacific Legacy Management, LLC
- AGRE NA Management, LLC
  - AGRE NA Legacy Management, LLC
- AGRE Europe Management, LLC
  - AGRE Europe Legacy Management, LLC
- AGRE-E Legacy Management, LLC
- AGRE-E2 Legacy Management, LLC
- AGRE CMBS Management LLC
- AGRE CMBS Management II LLC
- 2012 CMBS-I Management LLC
- 2012 CMBS-II Management LLC
- 2012 CMBS-III Management LLC
- AGRE-CRE Debt Manager, LLC
  - AGRE Debt Fund I GP, Ltd.
    - AGRE Debt Fund I, L.P.
- Apollo Net Lease Co., LLC
  - NNN Investor 1, L.P.
  - NNN Investor 2 (AUTO), L.P.
  - NNN Opportunities Fund, L.P.
    - AX I Depositor, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

Non-AGM Consolidated Affiliated Funds and Management Entities
Apollo Capital Management I, Inc.

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

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

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							2012 CMBS-I GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	4
							2012 CMBS-I Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							2012 CMBS-II GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							2012 CMBS-II Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							2012 CMBS-III GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							2012 CMBS-III Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1042277		1546991		A-A Asia Private Credit Fund (Feeder), L.P.	DE	NIA	Apollo APC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1132387				AAA Associates (Co-Invest VII GP), Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1132421				AAA Associates (Co-Invest VII), L.P.	CYM	NIA	AAA Associates (Co-Invest VII GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			43-2105941		1512709		AAA MIP Limited	GGY	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3152048				ACC Advisors A/B, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3246133				ACC Advisors C, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0836200				ACC Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACMF (Lux) S.a r.l.	LUX	NIA	Apollo Credit Fund (Levered) Aggregator A Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACREFI Cash Management, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1506299				ACREFI Holdings J-I, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1506373				ACREFI Holdings J-II, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACREFI Holdings U-1, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1049849				ACREFI I TRS, Inc.	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1007854				ACREFI II TRS, Ltd.	CYM	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1044468				ACREFI Lender, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1014102		1473508		ACREFI Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2440782				ACREFI Mezzanine, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0796167				ACREFI Mortgage Lending, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1034761				ACREFI Operating, LLC	DE	NIA	Apollo Commercial Real Estate Finance, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACSMF (Lux) S.a r.l.	LUX	NIA	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0371234				AEC (Lux) S.a r.l.	LUX	NIA	Apollo European Credit Master Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEC Europe GP, Ltd.	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEC Europe, L.P.	CYM	NIA	AEC Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Leroy DH GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Leroy DH, L.P.	DE	NIA	Leroy DH GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-5007017				AEM GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1016583				AES (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AES Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1198871				AES Advisors II, L.P.	CYM	NIA	AES Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AES Co-Investors II, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AES Europe GP, Ltd.	CYM	NIA	AES (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AES Europe, L.P.	CYM	NIA	AES Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1199115				AESI (Holdings) II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AESI (Subsidiary) II, Ltd.	CYM	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AESI II (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AESI II Europe GP, Ltd.	CYM	NIA	AESI II (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AESI II Europe, L.P.	CYM	NIA	AESI II Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							AESI II Ohana Inc.	DE	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AESI II US Holdings L.P.	DE	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1198890				AESI II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1008314				AGM Incentive Pool, L.P.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0587427				AGM India Advisors Private Limited	IND	NIA	Apollo Advisors (Mauritius) Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0472664				AGM Management, LLC	DE	NIA	BRH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1008321				AGM Marketing Pool, L.P.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE - CRE Debt Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE - DCB, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE-E Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE - E2 Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Asia Pacific Legacy Management, LLC	DE	NIA	AGRE Asia Pacific Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Asia Pacific Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1063689				AGRE Asia Pacific Real Estate Advisors GP, Ltd	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1063702				AGRE Asia Pacific Real Estate Advisors, L.P.	CYM	NIA	AGRE Asia Pacific Real Estate Advisors GP, Ltd	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE CMBS GP II LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1910519				AGRE CMBS GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE CMBS Management II LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1504442		AGRE CMBS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt Fund I GP, Ltd.	CYM	NIA	AGRE - CRE Debt Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1532770		AGRE Debt Fund I, L.P.	CYM	NIA	AGRE Debt Fund I GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - 111 W 57, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I-Canary Wharf Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0383945				AGRE Europe Co-Invest Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Co-Invest Advisors, L.P.	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0799743				AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0799781				AGRE Europe Co-Invest Advisors, L.P., with respect to Series CAI thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0795516				AGRE Europe Co-Invest Management GP, LLC	MHL	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Co-Invest Management, L.P.	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Co-Investors (A), L.P.	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0799808				AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0799772				AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0799739				AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Legacy Management, LLC	DE	NIA	AGRE Europe Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0902940				AGRE Europe Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							AGRE GP Holdings, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE GS Blue Ash Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE NA Legacy Management, LLC	DE	NIA	AGRE NA Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE NA Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1053582				AGRE U.S. Real Estate Advisors Cayman, Ltd.	CYM	NIA	AGRE U.S. Real Estate Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE U.S. Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0781255				AGRE U.S. Real Estate Advisors, L.P.	CYM	NIA	AGRE U.S. Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE VPCV Williams Square Investor L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AH Partners GP, Ltd.	CYM	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AH Partners, L.P.	CYM	NIA	AH Partners GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0836223				AIC Co-Investors, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0878544				AIC Spotted Hawk Holdings, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1195117				AIE III Holdings, Ltd.	CYM	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIE III Investments, L.P.	DE	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-4021004				AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8382936				AIF III Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIF IV Hexion GP, LLC	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-2066430				AIF PB VII (LS AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8382903		1397764		AIF V Management, LLC	NY	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0603270				AIF VI ALS Holdings (FC), LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0482836		1513821		AIF VI Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8256662				AIF VI Management Pool Investors, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-2903267		1435155		AIF VI Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1064311				AIF VII (AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			32-0358712				AIF VII (Athlon Conduit II), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2426990				AIF VII (Athlon Conduit III), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2426971				AIF VII (Athlon Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0564028		1449146		AIF VII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-0673211		1475358		AIF VII Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1203967				AIF VIII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1204173				AIF VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIF VIII Asia Intermediate, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIF VIII Asia-Pacific Investments Pte. Ltd.	SGP	NIA	AIF VIII Asia Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1143756				AIF VIII Euro Holdings (I), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1143597				AIF VIII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1203591				AIF VIII Euro Leverage, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIF VIII Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIF VIII Singapore Pte. Ltd.	SGP	NIA	AIF VIII Asia-Pacific Investments Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8256431				AIM Pool Investors, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1051496				AION Capital Management Limited	MRT	NIA	Apollo India Credit Opportunity Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031481				AION Capital Partners Limited	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1253781				AION Class B Investment Trust	MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1057464				AION Co-Investors (A) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1057650				AION Co-Investors (C) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							AION Co-Investors (D) Ltd	MRT	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Direct Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1057658				AION Direct Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AION Feeder I Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Feeder II Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1057424				AION Feeder III Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Feeder IV Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIP Investment Advisors Private Limited	IND	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1057816				AION Investments Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aion Jyoti Holdings, Corp.	DE	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	AION Capital Partners Limited	Ownership	99.980	AGM; M. Rowan; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	Aion Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; L. Black	NO	
							ALME Loan Funding IV B.V.	NLD	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ALME Loan Funding V B.V.	NLD	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMH Holdings GP, Ltd.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMI (Holdings), LLC	DE	NIA	Apollo Europe Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0594002				AMI (Luxembourg) S.a r.l.	LUX	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0373144				ANRP (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1710355				ANRP 892/TE (AIV I), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0963090				ANRP 892/TE (AIV II), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0808957				ANRP 892/TE (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1044203				ANRP EPE GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV I FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV II FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (APP Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (DEE II Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Intermediate Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II 892/TE (Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II APP Holdings, LLC	DE	NIA	ANRP II (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II Double Eagle Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II Resource Energy Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1046462				ANRP Talos GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3107789				ANS (WE), LLC	DE	NIA	ANS Holdings (WE), Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1062554				ANS Europe (Lux) S.a r.l.	LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANS Europe GP, Ltd.	CYM	NIA	ANS Europe (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANS Europe, L.P.	CYM	NIA	ANS Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1117737				ANS Holdings (WE), Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1059116				ANS U.S. Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1044202				AOP VII EPE GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (APP Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5516833				AOP VIII (Zenergy Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							AOP VIII APP Holdings, LLC	DE	NIA	AOP VIII (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP AOP VII Transfer Holdco, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP ESP Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0916814				AP Georgia Holdings GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1169924				AP Investment Europe III, L.P.	CYM	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Momentive Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-5534563				AP Transport LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP TSL Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VI CEVA Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0797230				AP VII 892/TE (EPE AIV I), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0726078				AP VII 892/TE (EPE AIV II), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			38-3871166				AP VII 892/TE (EPE AIV III), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0797965				AP VII 892/TE (EPE AIV IV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII 892/TE (APP Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Aegis Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2398480				AP VIII Aegis Holdings, L.P.	DE	NIA	AP VIII Aegis Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Calm Eagle Topco Ltd.	CYM	NIA	AP VIII CE Levco II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII CH2 Holdings, L.P.	DE	NIA	CH2 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							DSB Holdings II, L.P.	DE	NIA	DSB Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Duke Holdings, L.P.	DE	NIA	AP VIII Duke Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Euro UP (Lux) S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Horizon Holdings L.P.	CYM	NIA	AP VIII Horizon Holdings Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Horizon Holdings Ltd.	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Prime Security Services Holdings, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Striker Holdings, L.P.	DE	NIA	Striker Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2510878				AP VIII Timeshare Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0683137				APH HFA Holdings GP, Ltd	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0683132				APH HFA Holdings, L.P.	CYM	NIA	APH HFA Holdings GP, Ltd	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1008303				APH Holdings (DC), L.P.	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1017385				APH Holdings (FC), L.P.	CYM	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1008166				APH Holdings, L.P.	CYM	NIA	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0598290				Apollo Strategic Growth Capital	CYM	NIA	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8880200				APO Corp.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APO MidCap B Holdings, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0698588				Apollo Advisors (Mauritius) Ltd.	MRT	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4754999				Apollo Advisors (MHE), LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			51-0355634		1268088		Apollo Advisors II, L.P.	DE	NIA	Apollo Capital Management II, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-3983717		1203940		Apollo Advisors IV, L.P.	CYM	NIA	Apollo Capital Management IV, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors V (EH Cayman), L.P.	CYM	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0409036				Apollo Advisors V (EH), LLC	AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-4125396		1162727		Apollo Advisors V, L.P.	CYM	NIA	Apollo Capital Management V, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-4528527				Apollo Advisors VI (APO DC), L.P.	CYM	NIA	Apollo Advisors VI (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VI (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0617294				Apollo Advisors VI (APO FC), L.P.	CYM	NIA	Apollo Advisors VI (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			98-0597921				Apollo Advisors VI (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0482834				Apollo Advisors VI (EH), L.P.	CYM	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0482830				Apollo Advisors VI (EH-GP), Ltd.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2903246		1512669		Apollo Advisors VI, L.P.	CYM	NIA	Apollo Capital Management VI, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-4528427				Apollo Advisors VII (APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VII (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0617295				Apollo Advisors VII (APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0597918				Apollo Advisors VII (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0563789				Apollo Advisors VII (EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0563788				Apollo Advisors VII (EH-GP), Ltd	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0673253				Apollo Advisors VII, L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VIII (APO FC), L.P.	CYM	NIA	Apollo Advisors VIII (APO FC-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VIII (APO FC-GP), Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1143577				Apollo Advisors VIII (EH), L.P.	CYM	NIA	Apollo Advisors VIII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VIII (EH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0877161				Apollo Advisors VIII, L.P.	CYM	NIA	Apollo Capital Management VIII, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-3582975		919525		Apollo Advisors, L.P.	DE	NIA	Apollo Capital Management I, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1063708				Apollo AGRE APREF Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AGRE USREF Co-Investors (B), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0579676				Apollo AIE II Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AION Capital Partners GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1057523				Apollo AION Capital Partners, L.P.	CYM	NIA	Apollo AION Capital Partners GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1204228				Apollo Alteri Holdings, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P. .	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alteri Investments Advisors, L.P.	CYM	NIA	Apollo Alteri Investments Management, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alteri Investments Management, Ltd. .	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0495861				Apollo Alternative Assets GP Limited	CYM	NIA	Apollo Europe Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0495851		1473543		Apollo Alternative Assets, L.P.	CYM	NIA	Apollo Europe Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alternative Credit Long Short Advisors LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alternative Credit Long Short Fund L.P.	DE	NIA	Apollo Alternative Credit Long Short Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alternative Credit Long Short Management LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0925313				Apollo ANRP Advisors (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1086393				Apollo ANRP Advisors (APO FC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1042170				Apollo ANRP Advisors (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1011877				Apollo ANRP Advisors (IH), L.P.	CYM	NIA	Apollo ANRP Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1011628				Apollo ANRP Advisors (IH-GP), LLC	AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0882698				Apollo ANRP Advisors II (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors II (APO DC-GP), LLC .	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors II (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors II, L.P.	CYM	NIA	Apollo ANRP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3354710				Apollo ANRP Advisors, L.P.	CYM	NIA	Apollo ANRP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3354625				Apollo ANRP Capital Management, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2541857				Apollo ANRP Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2541779				Apollo ANRP Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1042214				Apollo ANRP Co-Investors (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			98-1011838				Apollo ANRP Co-Investors (IH-A), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1011650				Apollo ANRP Co-Investors (IH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors II (B), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors II (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Fund Administration, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1012914				Apollo APC Advisors, L.P.	CYM	NIA	Apollo APC Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1012889				Apollo APC Capital Management, LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1058283		1552928		Apollo APC Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo APC Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo APC Management, L.P.	DE	NIA	Apollo APC Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Arrowhead Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8057295				Apollo Asia Administration, LLC	DE	NIA	Apollo Asia Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Advisors, L.P.	CYM	NIA	Apollo Asia Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Capital Management, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8057186				Apollo Asia Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8050139		1473544		Apollo Asia Management, L.P.	DE	NIA	Apollo Asia Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1546929		Apollo Asia Private Credit Fund, L.P.	CYM	NIA	Apollo APC Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1015509				Apollo Asia Private Credit Master Fund Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asian Infrastructure Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ASPL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Management Europe PC LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							Apollo ND Services, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0917029				Apollo BSL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Credit Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350952		1456419		Apollo Capital Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Leon D. Black	Ownership	70.000	AGM; M. Rowan; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	John J. Hannan	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Craig Cogut	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Arthur Bilger	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			51-0355633		1512670		Apollo Capital Management II, Inc.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-3983721				Apollo Capital Management IV, Inc.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-4125395		1413408		Apollo Capital Management V, Inc.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2903231		1512668		Apollo Capital Management VI, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0592023				Apollo Capital Management VII, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Management VIII, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350987		1456421		Apollo Investment Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			80-0953419				Apollo Incubator Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-4140226				Apollo Centre Street Advisors (APO DC), L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-1658679				Apollo Centre Street Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3862070				Apollo Centre Street Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1670197				Apollo Centre Street Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0363986				Apollo Centre Street Partnership, L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			36-4731180				Apollo Centre Street Structured Finance GP, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0808289				Apollo Centre Street Structured Finance, L.P.	DE	NIA	Apollo Centre Street Structured Finance GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1207258				Apollo CIP European SMAs & CLOs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo CIP GenPar, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo CIP Global SMAs (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1207269				Apollo CIP Global SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1207398				Apollo CIP Hedge Funds, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1203376				Apollo CIP Partner Pool, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2239554				Apollo CIP Professionals, L.P.	DE	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1207420				Apollo CIP Structured Credit, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1207847				Apollo CIP US SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo COF I Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo COF II Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			48-3835026				Apollo COF III Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			16-2423088				Apollo COF Investor, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investment Capital Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-2669487				Apollo Co-Investors Manager, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-3396939				Apollo Co-Investors VI (A), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-3396953				Apollo Co-Investors VI (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			20-4256998				Apollo Co-Investors VI (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-1197744				Apollo Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VI (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0511923				Apollo Co-Investors VI (EH-A), L.P.	DE	NIA	Apollo Co-Investors VI (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VI (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VI (EH-GP), LLC	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VI (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1278611				Apollo Co-Investors VII (A), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1741921				Apollo Co-Investors VII (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-0812416				Apollo Co-Investors VII (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-2564486				Apollo Co-Investors VII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0627537				Apollo Co-Investors VII (EH-A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0567674				Apollo Co-Investors VII (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VII (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2541711				Apollo Co-Investors VII (NR D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2541628				Apollo Co-Investors VII (NR DC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1006751				Apollo Co-Investors VII (NR EH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1006760				Apollo Co-Investors VII (NR FC-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0904611				Apollo Co-Investors VIII (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0904639				Apollo Co-Investors VIII (B), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1097213				Apollo Co-Investors VIII (C), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VIII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0960585				Apollo Co-Investors VIII (E), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1143585				Apollo Co-Investors VIII (EH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1144092				Apollo Co-Investors VIII (EH-B), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1143794				Apollo Co-Investors VIII (EH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1167453				Apollo Co-Investors VIII (EH-E), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VIII (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0467113		1467760	NYSE: ARI	Apollo Commercial Real Estate Finance, Inc.	MD	NIA	ACREFI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3021172				Apollo Commodities Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P.	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-2944064				Apollo Commodities Management, L.P., with respect to Series I	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series II	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series III	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series IV	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors C, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors D, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors A/B, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-2950089				Apollo Credit Advisors I, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3203281				Apollo Credit Advisors III, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0897587				Apollo Credit Fund Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			06-1755442				Apollo Credit Fund (Levered) LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Funding VI Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Income Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							Apollo Credit Income Management LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1122169		1504564		Apollo Credit Liquidity Advisors, L.P.	DE	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1273626				Apollo Credit Liquidity Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Liquidity CM Executive Carry, L.P.	CYM	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1194361				Apollo Credit Liquidity Investor, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1273580				Apollo Credit Liquidity Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1122190				Apollo Credit Liquidity Management, L.P.	DE	NIA	Apollo Credit Liquidity Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1504439		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management (European Senior Debt), LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1699126				Apollo Credit Management (Senior Loans) II, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management (Senior Loans), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1505198		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0466868				Apollo Credit Fund (Levered) Aggregator A Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0547353		1504566		Apollo Credit Opportunity Advisors I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0547141		1504567		Apollo Credit Opportunity Advisors II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Advisors III (APO FC) GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2167960				Apollo Credit Opportunity Advisors III (APO FC) LP	CYM	NIA	Apollo Credit Opportunity Advisors III (APO FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Advisors III GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0918100				Apollo Credit Opportunity Advisors III LP	CYM	NIA	Apollo Credit Opportunity Advisors III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-1612284				Apollo Credit Opportunity CM Executive Carry I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-1646493				Apollo Credit Opportunity CM Executive Carry II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (B) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (D) LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (FC-D) LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-1533034				Apollo Credit Opportunity Fund (Offshore) III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0937471				Apollo Credit Opportunity Fund III AIV I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0918200		1565243		Apollo Credit Opportunity Fund III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Management III LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2423072		1473610		Apollo Credit Opportunity Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund III LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund (Offshore) III LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Short Opportunities Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0947818				Apollo Credit Short Opportunities Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0897931				Apollo Credit Strategies Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0679142				Apollo Credit Strategies Fund LP	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Administration, Limited	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1017386				Apollo EPF Advisors II, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0387305		1504568		Apollo EPF Advisors, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0387306				Apollo EPF Capital Management, Limited	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0608855				Apollo EPF Co-Investors (A), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0608857				Apollo EPF Co-Investors (B), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025376				Apollo EPF Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Co-Investors II (Euro), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0783990				Apollo EPF II Capital Management, LLC	MHL	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-0179727				Apollo EPF Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3278790				Apollo EPF Management II GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3278997				Apollo EPF Management II, L.P.	DE	NIA	Apollo EPF Management II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-0179647		1473548		Apollo EPF Management, L.P.	DE	NIA	Apollo EPF Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Europe Advisors III, L.P.	CYM	NIA	Apollo Europe Capital Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0579155				Apollo Europe Advisors, L.P.	CYM	NIA	Apollo Europe Capital Management, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Europe Capital Management III, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0579162				Apollo Europe Capital Management, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Europe Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Europe Management III, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-5007246		1473611		Apollo Europe Management, L.P.	DE	NIA	AEM GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2853722				Apollo European Credit Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1013471				Apollo European Credit Advisors, L.P.	CYM	NIA	Apollo European Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-4152260				Apollo European Credit Co-Investors, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1013483		1537446		Apollo European Credit Fund (Offshore), L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2853824		1537447		Apollo European Credit Fund, L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			45-2856509				Apollo European Credit Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2856439				Apollo European Credit Management, L.P.	DE	NIA	Apollo European Credit Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1013497				Apollo European Credit Master Fund, L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025022		1538021		Apollo European Principal Finance Fund II (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025007		1538023		Apollo European Principal Finance Fund II (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1017391		1537979		Apollo European Principal Finance Fund II (Euro A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025003		1537978		Apollo European Principal Finance Fund II (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025382				Apollo European Principal Finance Fund II (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025381				Apollo European Principal Finance Fund II (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0387304		1440673		Apollo European Principal Finance Fund (Feeder), L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1013202				Apollo European Strategic Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2948815				Apollo European Strategic Advisors, L.P.	CYM	NIA	Apollo European Strategic Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Strategic Co-Investors, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2949512		1532781		Apollo European Strategic Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2949137				Apollo European Strategic Management, L.P.	DE	NIA	Apollo European Strategic Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1579164				Apollo Executive Carry VII (NR APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1579165				Apollo Executive Carry VII (NR APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1579163				Apollo Executive Carry VII (NR EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1579162				Apollo Executive Carry VII (NR), L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0910392				Apollo Franklin Advisors (APO DC), L.P.	DE	NIA	Apollo Franklin Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Franklin Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0954703				Apollo Franklin Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Franklin Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0955185				Apollo Franklin Partnership, L.P.	DE	NIA	Apollo Franklin Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4024383				Apollo Fund Administration IV, L.L.C.	DE	NIA	Apollo Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Fund Administration V, L.L.C.	DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3396921				Apollo Fund Administration VI, LLC	DE	NIA	Apollo Advisors VI, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0673356				Apollo Fund Administration VII, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Fund Administration VIII, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0544284				Apollo Fund VI BC, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Gaming Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-3801467				Apollo Gaming Holdings, L.P.	DE	NIA	Apollo Gaming Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Gaucho GenPar, Ltd	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8880053		1411494	NYSE: AAM-PA, AAM-PB	Apollo Asset Management, Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3016614		1532522		Apollo Global Real Estate Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3016987		1473549		Apollo Global Real Estate Management, L.P.	DE	NIA	Apollo Global Real Estate Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0543350		1487801		Apollo Global Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			98-0563514				Apollo Hamlet Genpar	CYM	NIA	Apollo Management VI, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8380450				Apollo Hamlet Holdings B, LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8380391				Apollo Hamlet Holdings, LLC	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules (Lux) S.a r.l.	LUX	NIA	Apollo Hercules Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Advisors, L.P.	CYM	NIA	Apollo Hercules Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Holdings, Ltd.	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Partners, L.P.	CYM	NIA	Apollo Hercules Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HK TMS Investment Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo HK TMS Investment Holdings Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Incubator Advisors, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo India Credit Opportunity Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8351303		1512580		Apollo International Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350822		1512636		Apollo Europe Management, L.P.	DE	NIA	AEM GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0836341				Apollo Investment Administration, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1852082				Apollo Investment Consulting LLC	DE	NIA	Apollo Europe Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2439556		1278752	NYSE: AINV	MidCap Financial Investment Corporation	MD	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Europe III (Lux) S.a r.l.	LUX	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2463938				Apollo Investment Fund (I) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-3985622		1068331		Apollo Investment Fund IV, L.P.	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-2903289		1338750		Apollo Investment Fund VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0877171				Apollo Investment Fund VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0836138		1473612		Apollo Investment Management, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jyoti Holdings, Corp.	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	99.980	AGM; M. Rowan; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; L. Black	NO	
			81-1713842				Apollo Kings Alley Credit Advisors, L.P.	DE	NIA	Apollo Kings Alley Credit Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Kings Alley Credit Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Kings Alley Credit Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Kings Alley Credit Fund Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-1732854				Apollo Kings Alley Credit Fund, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo SVF Management, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo Value Management, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Apollo Linens Investors B, LLC	DE	NIA	Apollo Management V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Linens Investors B, LLC	Ownership	6.170	AGM; M. Rowan; L. Black	NO	
							Apollo Longevity, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0673416				Apollo Management (AOP) VII, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management (AOP) VIII, LLC	DE	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4256986				Apollo Management (Germany) VI, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			90-0942315				Apollo Co-Investment Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3089323				Apollo Management (UK) VI, LLC	DE	NIA	Apollo International Management Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Advisors Espana, S.L.U.	ESP	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0542647				Apollo Management Advisors GmbH	DEU	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0698591				Apollo Management Asia Pacific Limited	HKG	NIA	Apollo Management Asia Pacific Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350720		1413410		Apollo Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8351017		1449433		Apollo Management Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8351069		1449434		Apollo Management Holdings, L.P.	DE	NIA	Apollo Management Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-3799194		1268089		Apollo Management III, L.P.	DE	NIA	AIF III Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0492781				Apollo Management International LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-3983718		1206224		Apollo Management IV, L.P.	DE	NIA	Apollo Management III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1532783		Apollo Management Singapore Pte Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0318387				Apollo Management V (EH), L.P.	AIA	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125398		1162728		Apollo Management V, L.P.	DE	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0511921				Apollo Management VI (EH), L.P.	AIA	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-2903207		1435156		Apollo Management VI, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-0673310		1473647		Apollo Management VII, L.P.	DE	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management VIII, L.P.	DE	NIA	AIF VIII Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8350778		1398053		Apollo Management III, L.P.	DE	NIA	Apollo Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Maritime Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1291905				Apollo MidCap B Intermediate Holdings, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman), L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Moultrie Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Moultrie Credit Fund Advisors, L.P.	DE	NIA	Apollo Moultrie Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Moultrie Credit Fund Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Moultrie Credit Fund, L.P.	DE	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo NA Management II, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Natural Resources Partners II, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0632931				Apollo Offshore Credit Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0688360				Apollo Offshore Credit Strategies Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-3309076		1473521		Apollo Overseas Partners (Delaware 892) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0758813				Apollo Overseas Partners (Delaware 892) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-3139839		1473515		Apollo Overseas Partners (Delaware) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1700174				Apollo Overseas Partners (Delaware) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0463054		1473513		Apollo Overseas Partners (Germany) VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1084314				Apollo Overseas Partners (I) VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0191324		1206225		Apollo Overseas Partners IV, L.P.	CYM	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0463056		1473511		Apollo Overseas Partners VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			98-1083307				Apollo Overseas Partners VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3563653		1504570		Apollo Palmetto Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Palmetto Athene Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Palmetto Athene Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1084807				Apollo Palmetto Athene Partnership, L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Palmetto HFA Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3563533		1504571		Apollo Palmetto Management, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3568631		1473552		Apollo Palmetto Strategic Partnership, L.P.	DE	NIA	Apollo Palmetto Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Leon D. Black	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Marc J. Rowan	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0476747		1413406		Apollo Principal Holdings A, L.P.	DE	NIA	APO Corp	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8865552		1490268		Apollo Principal Holdings B, L.P.	DE	NIA	APO Corp	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0542296		1566491		Apollo Principal Holdings A GP, Ltd.	DE	NIA	APO Corp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0541995		1566433		Apollo Principal Holdings A, L.P.	DE	NIA	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0617138		1505191		Apollo Principal Holdings C GP, Ltd.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0614716		1504572		Apollo Principal Holdings C, L.P.	DE	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3239713		1504573		AMH Holdings (Delaware), L.P.	DE	NIA	AMH Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3240477				Apollo Principal Holdings B GP, LLC	DE	NIA	APO Corp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3240574				Apollo Principal Holdings B, L.P.	DE	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-2529748				Apollo Resolution Servicing GP, LLC	DE	NIA	Apollo Europe Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2529836				Apollo Resolution Servicing, L.P.	DE	NIA	Apollo Resolution Servicing GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Resource Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose GP, L.P.	CYM	NIA	Delaware Rose GP, L.L.C.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties Management, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series III	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo RRI Management LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1656683				Apollo Senior Loan Fund Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1056955				Apollo SK Strategic Advisors GP, L.P.	CYM	NIA	Apollo SK Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1056830				Apollo SK Strategic Advisors, LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			66-0786616				Apollo SK Strategic Co-Investors (DC-D), LLC	MHL	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1057128				Apollo SK Strategic Investments, L.P.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0855287				Apollo SK Strategic Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8339366				Apollo SOMA Advisors, L.P.	DE	NIA	Apollo SOMA Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8339608				Apollo SOMA Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8472391				Apollo SOMA Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8339290		1445269		Apollo Special Opportunities Managed Account, L.P.	DE	NIA	Apollo SOMA Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Advisors, L.P.	DE	NIA	Apollo Special Situations Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1595040				Apollo Special Situations Fund, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Management, L.P.	DE	NIA	Apollo Special Situations Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			98-1031418				Apollo SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031543				Apollo SPN Advisors (APO FC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031656				Apollo SPN Advisors, L.P.	CYM	NIA	Apollo SPN Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031528				Apollo SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031535				Apollo SPN Capital Management (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031640				Apollo SPN Capital Management, LLC	AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031710				Apollo SPN Co-Investors (D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031520				Apollo SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031699				Apollo SPN Co-Investors (FC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo SPN Investments I (Credit), LLC	DE	NIA	Apollo SPN Investments I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031414				Apollo SPN Investments I, L.P.	CYM	NIA	Apollo SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031551				Apollo SPN Investments II, L.P.	CYM	NIA	Apollo SPN Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031684				Apollo SPN Investments III, L.P.	CYM	NIA	Apollo SPN Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1671130				Apollo SPN Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			22-3826532				Apollo ST Capital LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ST CLO Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0726379				Apollo ST CLO Holdings, L.P.	CYM	NIA	Apollo ST CLO Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-3320287				Apollo ST Credit Partners GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0652806				Apollo ST Credit Strategies GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			65-1185710				Apollo ST Debt Advisors LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3320769				Apollo ST Fund Management LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3320701				Apollo ST Operating LP	DE	NIA	Apollo ST Capital LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ST Structured Credit Recovery Partners II GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III (APO DC) LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Management III LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4921241				Apollo SVF Administration, LLC	DE	NIA	Apollo SVF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4920929		1374204		Apollo SVF Advisors, L.P.	DE	NIA	Apollo SVF Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-4920973				Apollo SVF Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4921036		1456422		Apollo SVF Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4921007		1374205		Apollo SVF Management, L.P.	DE	NIA	Apollo SVF Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tactical Value SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tactical Value SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tactical Value SPN Investments, L.P.	CYM	NIA	Apollo Tactical Value SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tactical Value SPN Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Thunder Advisors GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							Apollo Thunder Advisors, L.P.	CYM	NIA	Apollo Thunder Advisors GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Thunder Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Thunder Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4827348				Apollo Thunder Partners, L.P.	DE	NIA	Apollo Thunder Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MAC Replacement Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0969879				Apollo MAC Replacement Advisors, L.P.	CYM	NIA	Apollo MAC Replacement Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1176938				Apollo Multi Asset Credit Replacement Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Enhanced Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Enhanced Advisors LP	CYM	NIA	Apollo Total Return Enhanced Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Enhanced Management LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return ERISA Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return ERISA Advisors, L.P.	DE	NIA	Apollo Total Return ERISA Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4639267				Apollo Multi Asset Credit Replacement (Onshore), L.P.	DE	NIA	Apollo MAC Replacement Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Emerging Markets L.P.	CYM	NIA	Apollo TR Emerging Markets Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Emerging Markets Ltd.	CYM	NIA	Apollo TR Emerging Markets (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Advisors GP II, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0444920				Apollo U.S. Real Estate Advisors II, L.P	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Williams Square) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1428877				Apollo U.S. Real Estate Fund II L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Partners II (TE) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Advisors, L.P.	CYM	NIA	Apollo Union Street Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Partners, L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF Co-Investors II (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF II (Williams Square Coinvest) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Value Administration, LLC	DE	NIA	Apollo Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			73-1667140		1317611		Apollo Value Advisors, L.P.	DE	NIA	Apollo Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			76-1667124				Apollo Value Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0233286		1456448		Apollo Value Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0167339		1374206		Apollo Value Management, L.P.	CYM	NIA	Apollo Value Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo VII TXU Administration, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Zeus (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1137952				Apollo Zeus Investments Holdings, Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3852904				Apollo Zeus Strategic Advisors, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Zeus Strategic Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Zeus Strategic Co-Investors (DC-D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3867570				Apollo Zeus Strategic Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Apollo Zeus Strategic Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1058074				Apollo/Cavenham European Managed Account, L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1532109		ARM Manager, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0986312				Athene Investment Analytics LLC	DE	NIA	Apollo Insurance Solutions Group LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Mortgage Opportunities GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0567070				Autumnleaf, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0784903				Avant Holdings (MI) II, LLC	MHL	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			66-0784894				Avant Holdings (MI), LLC	MHL	NIA	Apollo European Principal Finance Fund (Feeder), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings 5, L.P.	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			68-0682964				CAI Strategic European Real Estate Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			66-0796355				CAI Strategic European Real Estate Advisors, L.P.	MHL	NIA	CAI Strategic European Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0798990				Carpere Investments V (W), LLC	MHL	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Centre Street Whistler Holdings LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CH2 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Champ GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Champ L.P.	CYM	NIA	Champ GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Champ Luxembourg Holdings S.a r.l.	LUX	NIA	Champ L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							COF III (Lux) S.a r.l.	LUX	NIA	Apollo Credit Opportunity Trading Fund III	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3844063				Apollo COF III Exempt Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-3854082				COF III Offshore I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1460350		CPI 2005 Asia Pacific Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1460351		CPI 2005 European Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1460353		CPI 2005 Global Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1367317		CPI 2005 North America Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1367318		CPI Capital Partners Asia Pacific (Cayman), L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1363896		CPI Capital Partners Asia Pacific (DE), L.P.	DE	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI Capital Partners Asia Pacific GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1364035		CPI Capital Partners Asia Pacific, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI Capital Partners Europe (Cayman), L.P.	CYM	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI Capital Partners Europe (DE), L.P.	DE	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI Capital Partners Europe (NFR), L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI Capital Partners Europe GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1372946		CPI Capital Partners Europe L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI CCP EU-T Scots LP	GBR	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI CP Asia TE, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	55.810	AGM; M. Rowan; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe L.P.	Ownership	44.190	AGM; M. Rowan; L. Black	NO	
					1373035		CPI European Carried Interest, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			98-0490642				CPI European Fund GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CPI India I Ltd.	MRT	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CPI NA GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CPI ReCo I Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CPI ReCo II Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe L.P.	Ownership	55.810	AGM; M. Rowan; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	44.190	AGM; M. Rowan; L. Black	NO	
							Cupino Limited	CYP	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-1028308				Cyclone Royalties, LLC	DE	NIA	Apollo Royalties Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Delaware Rose GP, L.L.C.	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							DSB Parent GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 22 S.a r.l.	LUX	NIA	EPF Acquisition Co 26 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 26 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 43 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	37.130	AGM; M. Rowan; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.410	AGM; M. Rowan; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black	NO	
			66-0783993				EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2230578				Little Bear Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Epsilon Debt 2, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Epsilon Debt 3, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings 2, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Epsilon Debt 5, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Epsilon Debt 6, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpage Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Antheia SPV LLC	DE	NIA	ACT Juniper B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Upper Panorama Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1172336				Europe Hotel Holdings (MI), LLC	MHL	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1109553				FCI Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							FCI Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-4129133				Financial Credit I Capital Management, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0923951				Financial Credit II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit III Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1109543				Financial Credit Investment Advisors II, L.P.	CYM	NIA	Financial Credit II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment Advisors III, L.P.	CYM	NIA	Financial Credit III Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-4129045		1532110		Financial Credit Investment I Manager, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-6181637				Financial Credit Investment I Trust C-4	DE	NIA	Financial Credit Investment III SPV-A (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			98-1142460				Financial Credit Investment II (Feeder), L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Limited	IRL	NIA	Financial Credit Investment II Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2476966				Financial Credit Investment II Manager, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Trust A	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1109560				Financial Credit Investment II, L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III Manager, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III, L.P.	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Franklin Whistler Holdings LLC	DE	NIA	Apollo Franklin Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							GSAM Apollo Holdings, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Gulf Stream Asset Management, LLC	NC	NIA	GSAM Apollo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0798991				Harvest Holdings (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0798877				Harvest Holdings, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3586659				Hexion AIF VI Overseas Holdings, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	21.980	AGM; M. Rowan; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	13.740	AGM; M. Rowan; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	3.370	AGM; M. Rowan; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	45.830	AGM; M. Rowan; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	8.340	AGM; M. Rowan; L. Black	NO	
			47-2582438				Ipanema Energy Holdings, L.P.	DE	NIA	Ipanema Energy Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-1622644				Jupiter Apollo Holdings LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	52.080	AGM; M. Rowan; L. Black	NO	
			98-1092626				Karpos Investments (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0798805				Karpos Investments, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI), LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Holdings Limited	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			66-0783999				Lapithus EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0681222				Lapithus Management GmbH	DEU	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Management Designated Activity Company	IRL	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Apollo European Principal Finance Fund (Feeder), L.P.	Ownership	3.030	AGM; M. Rowan; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	96.970	AGM; M. Rowan; L. Black	NO	
			98-0670972				Lapithus Management S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0671216				Lapithus Servicing Spain, S.L.	ESP	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0670973				Lapithus Servicing U.K. Ltd.	GBR	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black	NO	

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			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black	NO	
							AIF VIII (Ludlow DH AIV I). L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Ludlow DH 1, LLC	DE	NIA	AIF VIII (Ludlow DH AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ludlow DH 2, LLC	DE	NIA	AIF VIII (Ludlow DH AIV II), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ludlow DH 3, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mausica Investment Ltd.	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Newgrounds Corporate Inc	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	4.720	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	23.000	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo EPF II Partnership	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Credit Master Fund, L.P.	Ownership	3.360	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Strategic Investments (Holdings), L.P.	Ownership	5.750	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	AIE III Holdings, Ltd.	Ownership	4.840	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.320	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Zeus Investments, L.P.	Ownership	4.760	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.250	AGM; M. Rowan; L. Black	NO	
			98-1190106				Novellas Maritime (Cayman) Holdings, L.P.	CYM	NIA	Novellas Maritime (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-2316412				Overwood GP, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-2316506				Overwood, L.P.	DE	NIA	Overwood GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1084811				Palmetto Athene Holdings (Cayman), L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Palmetto Athene Holdings, LLC	DE	NIA	Apollo Palmetto Strategic Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ramshorn Debt Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings 4, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH 7, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ludlow DH 5, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tarpon DH, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Prime Security Services GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1190227				RPO (Anguilla), LLC	AIA	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Shantilal Holdings Netherlands B.V.	NLD	NIA	AP Holdco B.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1057429				SK Strategic Investments Holdings Ltd.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							SOMA Whistler Holdings LLC	DE	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0861050				ST Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0860874				ST Management Holdings, LLC	CYM	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0701493				Stone Tower Europe LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Striker Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Texas GP S.a r.l.	LUX	NIA	Texas Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Texas Propco 1 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Texas Propco 2 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Texas Propco 3 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Texas Propco 4 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VI (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			35-2447534				Vision Crop Innovation, LLC	DE	NIA	Pinnacle Operating Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Waverly DH, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0680858				Webb III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund (Feeder), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Webb S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund (Feeder), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1291920				Zeus Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1137905				Zeus Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Zeus Strategic US Holdings L.P.	DE	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACC Advisors D, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aether III, LLC	AIA	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aether IV, LLC	AIA	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aether V, LLC	AIA	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Co-Invest Management, with respect to Series Prime thereof	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Hong Kong Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIF VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ALME (DE) Loan Funding III, LLC	DE	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP (Caelus Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (DE) VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (DE) VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (DE) VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV IV FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV V FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV VI FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (Caelus Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII 892/TE (AIV I), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII 892/TE (AIV II), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII 892/TE (AIV III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII 892/TE (AIV IV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Primavera Holdings S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VIII (APO DC), L.P.	CYM	NIA	Apollo Advisors VIII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VIII (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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

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							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Fund Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	15.110	AGM; M. Rowan; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Enhanced Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	0.060	AGM; M. Rowan; L. Black	NO	
							Apollo TR Emerging Markets (Lux) S.a r.l.	LUX	NIA	Apollo TR Emerging Markets Holdings Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Emerging Markets GP LLC	DE	NIA	Apollo TR Emerging Markets Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR European Broadly Syndicated Loan Holdings Ltd.	CYM	NIA	Apollo Multi Asset Credit Replacement (Master), L.P.	Ownership	84.320	AGM; M. Rowan; L. Black	NO	
							Apollo TR European High Yield Bond Holdings Ltd.	CYM	NIA	Apollo Multi Asset Credit Replacement (Master), L.P.	Ownership	85.260	AGM; M. Rowan; L. Black	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo MAC Replacement Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo MAC Replacement Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo MAC Replacement Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo MAC Replacement Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo MAC Replacement Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo MAC Replacement Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo VIII GenPar, Ltd.	CYM	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							August Global Management, LLC	FL	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 19 S.a r.l.	LUX	NIA	Foxtrot Holdings (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Trust B	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Trust C	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Trust D	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Trust WT	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	36.880	AGM; M. Rowan; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; L. Black	NO	
							Foxtrot Holdings (Cayman), L.P.	CYM	NIA	Foxtrot Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Hampton Holding (MI), LLC	MHL	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH 1, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings 3, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3033319				AP VIII (QFP AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							PCDH Holdings III, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PCDH Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Redding Ridge Advisors LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Redding Ridge Holdings LP	CYM	NIA	Redding Ridge Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							TRF European Broadly Syndicated Loan (Lux) S.a r.l.	LUX	NIA	Apollo TR European Broadly Syndicated Loan Holdings Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							TRF European Broadly Syndicated Loan L.P.	CYM	NIA	TRF European Broadly Syndicated Loan Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							TRF European High Yield Bond (Lux) S.a r.l.	LUX	NIA	Apollo TR European High Yield Bond Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							TRF European High Yield Bond L.P.	CYM	NIA	TRF European High Yield Bond Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							TRF European High Yield Bond Ltd.	CYM	NIA	TRF European High Yield Bond (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Venator Investment Management Consulting (Shanghai) Limited	CHN	NIA	Venator Real Estate Capital Partners (Hong Kong) Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Venator Real Estate Capital Partners (Hong Kong) Limited	HKG	NIA	AGRE Hong Kong Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Debt Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Debt Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Debt Co-Investors (D) LP	DE	NIA	Apollo Emerging Markets Debt Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Debt Management LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Multi Asset Credit Replacement (Master AIV), L.P.	CYM	NIA	Apollo MAC Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Multi Asset Credit Replacement (Master), L.P.	CYM	NIA	Apollo MAC Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Emerging Markets Holdings Ltd.	CYM	NIA	Apollo Multi Asset Credit Replacement (Master), L.P.	Ownership	86.550	AGM; M. Rowan; L. Black	NO	
							Texas Holding S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Management, S.L., Sociedad Unipersonal	ESP	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII (PCDH AIV), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Aether I, LLC	AIA	NIA	AIF VIII Debt AIV I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aether II, LLC	AIA	NIA	AIF VIII Debt AIV II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIF VIII Debt AIV I, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3155235				AIF VIII Debt AIV II, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Duke Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APO UK (FC), Limited	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-N Credit (ST) GP, Ltd.	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo A-N Credit Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap FinCo Feeder GP LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap FinCo Feeder, L.P.	DE	NIA	Apollo MidCap FinCo Feeder GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Sun Lux Subco S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Epsilon Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings 6, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							AIF VIII (Ludlow DH AIV II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Ludlow DH 4, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-0940441				AP WEC Debt Holdings LLC	DE	NIA	Apollo Co-Investment Capital Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Remsen Debt Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Remsen Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Remsen DH, LLC	DE	NIA	Remsen Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USRE II REIT (Portfolio A) LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Co-Investors (FC-D), Ltd.	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II TE (APP Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV IV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV III FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1296403				Zeus Strategic Real Property Holdings Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1297259				AESI II Real Property Holdings Ltd.	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1296397				SKSI Real Property Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Prime Security Services Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	APO UK (FC), Limited	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
							Whitehawk CDO Funding LLC	DE	NIA	Apollo ST Debt Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Moultrie Cayman, L.P.	CYM	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Kings Alley Cayman, L.P.	CYM	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (DE 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Fund (I) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (DE) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors IX (C), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Fund IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors IX (B), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors IX (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (I) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors IX (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Fund Administration IX, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management IX, L.P.	DE	NIA	AIF IX Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIF IX Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors IX, L.P.	CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Management IX, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							XL Dutch Member LLC	DE	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Sprint Co-Investment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Seta Holdco S.a r.l.	LUX	NIA	Lapithus Management S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1337814				Apollo CIP Hedge Funds (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Seta S.a r.l.	LUX	NIA	Seta Participation Holdings, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							Apollo EPF Co-Investors III (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 65 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tower Credit Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4398074				Apollo Tower Credit Fund, L.P.	DE	NIA	Apollo Tower Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tower Credit Co-Investors (DE FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tower Credit Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4307778				ANRP II TE (Conduit AIV III-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4315144				ANRP II TE (Conduit AIV II-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4328971				ANRP II TE (Conduit AIV I-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1333499				ANRP II (AIV R-L B), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Service Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Link Holding Limited	VGB	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Atlas Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1331153				Apollo Atlas Fund, LLC	CYM	NIA	Apollo Atlas Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1331227				Apollo Atlas Master Fund, LLC	CYM	NIA	Apollo Atlas Fund, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Atlas Advisors (APO FC), L.P.	CYM	NIA	Apollo Atlas Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Atlas Advisors (APO FC-GP), LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1329954				ANRP II (IH FC), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1329509				ANRP II (IH AIV), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1328456				ANRP II (AIV VII FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Queso GP, LLC	DE	NIA	AP VIII Socrates Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3634703				AP Inception Co-Invest, L.P.	DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Inception Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors II (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1327434				Apollo ANRP Co-Investors II (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1327317				ANRP II International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1327449				Apollo ANRP Co-Investors II (IH-B), L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1326543				Apollo ANRP Advisors II (IH), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors II (IH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Link Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3754356				Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE MHC Platform Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1322407				ANRP II (AIV VI FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1322128				ANRP II (AIV V FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Funds ICAV	IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0949738				Apollo Special Situations Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3568670				AP VIII Eagle LM5 Holdings, L.P.	DE	NIA	AP VIII Eagle LM5 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			38-4010756				AP VIII Eagle LM5 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (DC-D) LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) LP	CYM	NIA	Apollo Energy Opportunity Advisors (APO DC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Apollo Energy Opportunity Advisors (APO DC) GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Co-Investors (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3369576				AP VIII Inception Holdings, L.P.	DE	NIA	AP VIII Inception Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Inception Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3341233				AP VIII Aspen Holdings, L.P.	DE	NIA	AP VIII Aspen Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Aspen Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (DC)	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1317706				Apollo Global Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1317704				Apollo Global Carry Pool Intermediate (DC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1317698				Apollo Global Carry Pool Intermediate, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3328049				Apollo Global Carry Pool Aggregator, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lowell GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1316033				Apollo Special Sits International Holdings, L.P.	CYM	NIA	Apollo Special Situations Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1316025				Apollo Special Situations Advisors (IH), L.P.	CYM	NIA	Apollo Special Situations Advisors (IH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1316019				Apollo Special Situations Advisors (IH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sun Lux Holdco S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3143196				AP Dakota Co-Invest, L.P.	DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Dakota Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3100697				AP VIII Dakota Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3123578				AP Socrates Co-Invest, L.P.	DE	NIA	Apollo Socrates Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Socrates Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3124012				AP VIII Socrates Holdings, L.P.	DE	NIA	AP VIII Socrates Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.340	AGM; M. Rowan; L. Black	NO	
							CTM Aircraft Investors GP, Ltd.	CYM	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Special Sits Lowell Holdings, L.P.	CYM	NIA	AP Special Sits Lowell Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Special Sits Lowell Holdings GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACF Europe Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; L. Black	NO	

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							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.340	AGM; M. Rowan; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; L. Black	NO	
			81-2604085				AP VIII Sky High Holdings, L.P.	DE	NIA	AP VIII Sky High Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia RE Singapore I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - Del, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1303882				Apollo European Principal Finance Fund III (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1303575				Apollo European Principal Finance Fund III (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1302690				Apollo European Principal Finance Fund III (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Advisors III, L.P.	CYM	NIA	Apollo EPF III Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1302629				Apollo European Principal Finance Fund III (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1302429				Apollo European Principal Finance Fund III (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Management III, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF III Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo SA Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Pomegranate GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2027331				AP VIII Pomegranate Holdings, L.P.	DE	NIA	AP VIII Pomegranate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Direct II Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AION Direct Private II Limited	MUS	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III Designated Activity Company	IRL	NIA	Financial Credit Investment III Manager, LLC?	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Plutus Holdings Pvt Ltd	MUS	NIA	AION Direct Private II Limited?	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Plutus Financials Pvt Ltd	MUS	NIA	Plutus Capital Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Plutus Capital Pvt Ltd	MUS	NIA	Plutus Holdings Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux) IX GP, S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management (AOP) IX, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1348307				Apollo Overseas Partners (Lux) IX, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATCF Subsidiary, LLC	CYM	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ionic Securitization S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 69 S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Apollo ST Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	

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			82-0782718				ANRP (ECI AIV), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1004669				Apollo (Wolfcamp Intermediate DC I-Z), LLC	DE	NIA	Apollo (Wolfcamp Intermediate DC I-A), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo/Cavenham EMA Management II, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (DEE II Intermediate) (Hedge SPV), LLC	CYM	NIA	ANRP II (DEE II Intermediate), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo/Cavenham EMA Capital Management II, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1360470				Apollo/Cavenham EMA Advisors II, L.P.	CYM	NIA	Apollo/Cavenham EMA Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1360506				Apollo/Cavenham European Managed Account II, L.P.	CYM	NIA	Apollo/Cavenham EMA Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2590225				Apollo Asia Real Estate Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1356468				ANRP II Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1343994				ANRP II (DEE III Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (DEE III Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1242375				ANRP II (AIV L-DEE III C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1224980				ANRP II (AIV L-DEE III B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1199521				ANRP II (AIV L-DEE III A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1439441				ANRP II TE (Conduit AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1425570				ANRP II TE (Conduit AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1410533				ANRP II TE (Conduit AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1390847				ANRP II (AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1327407				ANRP II (AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1307171				ANRP II (AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1848131				Apollo Asia Real Estate AAC Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-1861495				Apollo Asia Real Estate AAC Fund, L.P.	DE	NIA	Apollo Asia Real Estate AAC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TRF CM Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0989382				Apollo Structured Credit Recovery Fund IV LP	DE	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1844982				Apollo Structured Credit Recovery Master Fund IV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1409478				Apollo Structured Credit Recovery Advisors IV LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Management IV LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1365316				Apollo Offshore Structured Credit Recovery Fund IV Ltd.	CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIC SPV Holdings II, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Olympus Holdings, L.P.	DE	NIA	AP VIII Olympus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Olympus Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo KP Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Phoenix Intermediate), LLC	DE	NIA	ANRP II (Phoenix Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1779587				ANRP II Phoenix Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1768571				ANRP II (Phoenix Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TRF MP Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							ELP Propco (Falkensee) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 73 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1369713				ALM Funding LP	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV) (Hedge SPV), LLC	CYM	NIA	ANRP II (AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USRE Granite REIT LLC	DE	NIA	AGRE/MA Investor II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Asia Link Operating Platform Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1371099				AIF VIII Euro TB Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1371269				AOP (DE 892) VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1806969				AP Special Sits Camaro Holdings, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Special Sits Camaro Holdings, LLC	DE	NIA	AP Special Sits Camaro Holdings, L.P.	Ownership	96.580	AGM; M. Rowan; L. Black	NO	
							AP-CB Servicer, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IP Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATCF Subsidiary (DC), LLC	DE	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE/MA Investor II LLC	DE	NIA	AGRE MHC Platform Investor II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2018629				Apollo USRE Granite Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE MHC Platform Investor II, LLC	DE	NIA	Apollo USRE Granite Coinvest L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athene Momentum Investment Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Momentum Investment Advisors, L.P.	DE	NIA	Athene Momentum Investment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2030619				Athene Momentum Investor, L.P.	DE	NIA	Athene Momentum Investment Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARC Investments Limited	MUS	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia RE Singapore III Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2977242				Apollo AGER Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AGER Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AGER Co-Investors Management, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2320173				AP VIII Constellation Club Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Waldaschaff) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Bergkamen) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Olympus Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2233077				AP Olympus Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1379180				Financial Credit Investment III SPV-A (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-A (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III SPV-A (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Multi-Credit Fund GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 88 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Spijkenisse) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Falkensee I) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Osnabrueck) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2586937				ANRP II (AIV L-RTE C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2578102				ANRP II (AIV L-RTE B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2772148				Apollo Roundtable Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (RTE Intermediate), LLC	DE	NIA	ANRP II (RTE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			82-2559078				ANRP II (AIV L-RTE A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2692924				ANRP II (RTE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Co-Investors IV (D) LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 9 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Holdco (Reichenbach) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 7 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lana Financing Securitization S.a r.l.	LUX	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 3 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 2 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Granite Employee Holdings LLC	DE	NIA	Apollo USRE Granite REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1389953				Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3027282				AP VIII Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2997926				AOP VIII (AIV L-DEE III A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3002227				AP VIII 892/TE (DEE III Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3015713				AP VIII 892/TE (AIV III-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3026457				AP VIII 892/TE (AIV IV-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2999836				AP VIII 892/TE (AIV II-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2981445				AP VIII 892/TE (AIV I-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2982280				AOP VIII (DEE III Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII DEE III Holdings, LLC	DE	NIA	AOP VIII (DEE III Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2981963				AOP (DE) VIII (AIV L-DEE III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3010005				AOP VIII (AIV L-DEE III B), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delos Investments Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III Trust A	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-1006556				Apollo Structured Credit Recovery Co-Investors IV (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Socrates Global Co-Invest, L.P.	CYM	NIA	Apollo Socrates Global Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Global Holdings, LLC	CYM	NIA	AIF VIII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Socrates Global Co-Invest GP, LLC	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II Phoenix Services Holdings, L.P.	DE	NIA	ANRP II Phoenix Services Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III Trust B	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II Phoenix Services Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delos Investments Advisors, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1393477				Apollo Special Situations Co-Investors (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	

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							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 16 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 15 S.a r.l.	LUX	NIA	AEPF III 1 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III SPV-B (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1395199				Financial Credit Investment III SPV-B (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-B (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	Apollo Europe Management, L.P.	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	AIM (P2) Anguilla, LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
							Apollo Athora Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Athora Advisors, L.P.	CYM	NIA	Apollo Athora Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Uniform GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3604198				Apollo Kings Alley Credit SPV, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Kings Alley Credit Advisors (DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo VIII Uniform Investor, L.P.	CYM	NIA	Apollo Uniform GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HD Management, L.P.	DE	NIA	Apollo HD Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HD Management GP, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1400467				Athene HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HD Advisors, L.P.	CYM	NIA	Apollo HD Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HD Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1400941				Athora HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1400163				Aegis Asset Finance Holdings Ltd.	GBR	NIA	Athora HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			98-1400163				Aegis Asset Finance Holdings Ltd.	GBR	NIA	Athene HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			98-1400170				HD Bidco Limited	GBR	NIA	Aegis Asset Finance Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.090	AGM; M. Rowan; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.660	AGM; M. Rowan; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.320	AGM; M. Rowan; L. Black	NO	
							AP VIII (SCA Warrant AIV), L.P.	DE	NIA	AP VIII SCA GenPar, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Oasis Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (E), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Apollo Rose II (G), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (F), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (D), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (C), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (B), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (A), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							VA Capital Company LLC	DE	NIA	Athene Life Re Ltd.	Ownership	13.000	AGM; M. Rowan; L. Black	NO	
							VA Capital Company LLC	DE	NIA	AP Beta 7, L.P.	Ownership	26.000	AGM; M. Rowan; L. Black	NO	
							Apollo SB Investor 3, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SB Investor 2, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SB Investor 1, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SB Holdings, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3756650				ANRP II (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3756349				ANRP II Converse Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Converse Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Acele Residential Mortgage Trust	DE	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							EPF I Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund (Feeder), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4909586				ANRP II (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4928800				ANRP II 892 (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1343731				ANRP II (AIV I-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1344017				ANRP II (AIV II-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1344279				ANRP II (AIV III-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1344598				ANRP II (AIV IV-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1344736				ANRP II (AIV V-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1344881				ANRP II (AIV VI-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1345285				ANRP II (AIV VII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1345534				ANRP II (AIV VIII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5011215				ANRP II (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5082730				ANRP II 892/TE (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4936850				ANRP II (Intermediate-A Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5042833				AP VIII 892/TE (Zed Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street SPV Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Holdings, LLC	DE	NIA	Apollo Union Street Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street SPV Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5044204				Apollo Union Street SPV, L.P.	DE	NIA	Apollo Union Street SPV Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							SPV Spain Project 4, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							SPV REOCO 20, S.L.U.	ESP	NIA	SPV Spain Project 4, S.L.U.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							SPV REOCO 16, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Geptol Investments 2016, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Project Quail, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							SPV SPAIN PROJECT 13, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Five GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Three GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Four GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 68 S.a r.l.	Ownership	94.900	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 69 S.a r.l.	Ownership	5.100	AGM; M. Rowan; L. Black	NO	
							CologneTechPark One GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Two Gmbh	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Falcon Investor VIII Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Netherlands Environmental Support B.V.	NLD	NIA	ELP Propco (Spijkenisse) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1177735				MidCap FinCo Holdings Limited	IRL	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1176385				MidCap FinCo Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4065186				AP VIII Quidditch Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4843979				AOP VIII (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4840282				AP VIII Converse Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4845898				AP VIII 892/TE (Converse Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5130918				AOP VIII Converse Holdings, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP ZWP Holdings LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1413498				Apollo Hybrid Value Advisors, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Management, L.P.	DE	NIA	Apollo Hybrid Value Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Management GP, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo HVF Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4568497				Apollo HVF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4706030				Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4593363				Apollo Hybrid Value Fund, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1413687				Apollo Hybrid Value Overseas Partners, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Intermediate FS DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4317406				Apollo Shale Logistics Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4852869				ANRP II 892/TE (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4868478				ANRP II (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Intermediate FS Holdings), LLC	DE	NIA	ANRP II 892/TE (AIV FS), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors GP II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1415028				Apollo Accord Advisors II, L.P.	CYM	NIA	Apollo Accord Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management II, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1417885				AP VIII New VAC Holdings Topco (Lux) SARL	LUX	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Converse Holdings GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1421342				AIF IX International Holdings, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			98-1421450				Apollo Advisors IX (EH), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1421716				Apollo Advisors IX (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4948240				Apollo Net Lease Co., LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1414816				Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACE Global Multi-Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACE Emerging Markets LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACE Credit Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4909549				Apollo Total Return Investment Grade Fund (US INS), LP	DE	NIA	ACE Credit Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACE Credit Advisors, LP	CYM	NIA	ACE Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1419398				ACE Credit Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1415101				Apollo Hybrid Value Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1423628				Apollo Asia Link Coinvestment Fund I, L.P.	CYM	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1423948				Apollo Asia Link Coinvestment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5148031				ANRP II (Converse Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5192085				ANRP II (AIV L-CNV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5156437				AOP VIII (Converse Intermediate DC A), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5192633				AOP VIII (AIV L-CNV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Converse Co-Investors, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5061919				North Star Debt Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							North Star Debt Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 25 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 23 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Holdco (Poland) B.V.	NLD	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1422150				Apollo Oasis Partners, L.P.	CYM	NIA	Apollo Oasis Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1422390				Apollo Oasis Advisors, L.P.	CYM	NIA	Apollo Oasis Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1422640				Apollo Oasis Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2626556				BlueWater SM LLC	DE	NIA	Apollo Insurance Solutions Group LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Venerable Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Direct GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5372734				AA Direct, L.P.	DE	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							HoldCo West d.o.o. Podgorica	MNE	NIA	Seta Montenegro d.o.o.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1427249				Hidden Star PTV, LLC	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0718947				Apollo Capital Efficient Advisors, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-0732692				Apollo Capital Efficient Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1427259				Apollo Hybrid Value Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							VA Capital Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VA Capital Management Co-Investors, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1428832				NNN Investor 1, L.P.	CYM	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bishop Senior Living Holdings, LLC	DE	NIA	Bishop Senior Living Coinvest L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1429107				AGRE U.S. Senior Living Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1430854				Apollo Rose II Co-Investors (H), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0750530				AHVF Intermediate Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1429982				AHVF (Intermediate FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0760358				AHVF TE/892/QFPF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0750729				AHVF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Advisors (APO DC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0712258				Bishop Senior Living Coinvest L.P.	DE	NIA	AGRE U.S. Senior Living Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN Holdco GP I LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE U.S. Senior Living Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Holdco GP III LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Holdco GP II LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Owner GP III LLC	DE	NIA	NNN Holdco III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Owner GP II LLC	DE	NIA	NNN Holdco II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Owner GP I LLC	DE	NIA	NNN Holdco I LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 26 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 35 S.a r.l.	LUX	NIA	AEPF III 13 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Helix Subco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Helix Subco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Helix Subco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	

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							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 31 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
			83-0914823				Prime Security Services TopCo Parent II, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Hurstville Holding	CYM	NIA	Apollo Asia Hurstville Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1089007				Apollo Asia Hurstville Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1076687				Apollo Asia Hurstville Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HVF Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors III (D), L.P	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment IV Manager, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							FCI Co-Investors IV (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment Advisors IV, L.P.	CYM	NIA	Financial Credit IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors III, L.P	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Capital Management III, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit IV Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Management III, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Natural Resources Partners III, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Investments Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Partners III (Offshore), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo NA Management III, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3801220				Apollo Special Situations Advisors (APO DC), L.P.	DE	NIA	Apollo Special Situations Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3787701				Apollo Asia Real Estate Advisors (APO DC), L.P.	DE	NIA	Apollo Asia Real Estate Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AION Capital Partners (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3783631				Apollo AION Capital Partners (APO DC), L.P.	DE	NIA	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			98-1415433				EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1415713				Lapithus EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4758223				Apollo Kings Alley Credit Advisors (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4737470				Apollo Kings Alley Credit (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1413232				Apollo EPF III Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1412826				Apollo EPF II Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	CYM	NIA	Apollo EPF III Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM (P2) Anguilla, LLC	AIA	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1411065				Ribbon Holdings (Cayman), L.P.	CYM	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4478244				Ribbon Holdings (Delaware), L.P.	DE	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1410008				Karpos Investments II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1409754				Karpos Investments II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1409130				Harvest Holdings II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1409256				Harvest Holdings II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Harvest Holdings II GP, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1437392				Apollo Union Street (FC), L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1437489				ATCF Subsidiary (FC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tower Credit Advisors (DC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tower Credit Advisors (DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1180469				ATCF SPV, L.P.	DE	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1220027				AP KRP Intermediate (ATCF), LLC	DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1623783				Apollo HVF Co-Investors (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (FMS Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1417441				ANRP II (FMS Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1443758				ANRP II (Intermediate Holdings Partnership), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1401949				ANRP II (AIV L-FMS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I ? ABC, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1441012				Apollo Overseas Partners (892 AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	LUX	NIA	Apollo ANRP Advisors III, L.P	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1441122				AP IX (Euro AIV), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1441365				AP IX (Euro FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1450409				AHVF NHG (Intermediate DC), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			98-1440489				AHVF Credit (FC) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1440877				AHVF NHG Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1424896				AHVF Credit Holdings I, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Castle Holdings GP S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Europe Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE/MA Investor III LLC	DE	NIA	AGRE MHC Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1579302				AGRE MHC Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1591398				AGRE MHC Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1442018				AP IX Euro Holdings, SCSp	LUX	NIA	AP Castle Holdings GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1441909				AP IX Euro Leverage, SCSp	LUX	NIA	AP Castle Holdings GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Helix Financing S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 38 S.a r.l.	LUX	NIA	AEPF III 37 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 45 S.a r.l.	LUX	NIA	AEPF III 44 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 42 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 40 S.a r.l.	LUX	NIA	AEPF III 43 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 39 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Japan Limited	HKG	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Management (India), LLC	DE	NIA	Apollo Europe Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III, SCSp	LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP (Lux) GP, S.a r.l.	LUX	NIA	Apollo ADIP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IPF Advisors, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trident Bidco DAC	IRL	NIA	Trident Midco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trident Midco DAC	IRL	NIA	Trident Topco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trident Topco DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1445038				Apollo Overseas Partners (Delaware AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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

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

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

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							Arao Forum, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alondra Project, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Agaporni Business, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors GP III, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors III, L.P.	CYM	NIA	Apollo Accord Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo RRH Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3115326				Junonia, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3115017				Gasparilla, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management III, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Seta Subco 4 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stilbe IV S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 75 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 75 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 75 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
			83-6678611				NARRE Pass Through Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NARRE Titling Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European MMPDF (B) Cayman GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Advisors, L.P.	CYM	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Management, L.P.	DE	NIA	Apollo Revolver Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1467910				Apollo/Athene Dedicated Investment Program (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1467889				Apollo/Athene Dedicated Investment Program (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1467428				Apollo/Athene Dedicated Investment Program (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1467404				Apollo/Athene Dedicated Investment Program (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1467882				Apollo ADIP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Apollo ADIP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1471166				Apollo Revolver Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1471207				Apollo Revolver Feeder Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Advisors, L.P.	CYM	NIA	Apollo Revolver Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Capital Management, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	GRC	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1469174				Apollo Alamo PE, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1469486				Apollo Alamo ENRI, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alamo Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alamo GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Florida Retail Advisors LLC	CYM	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADIP Holdings (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADIP Holdings (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADIP Holdings (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADIP Holdings (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1479601				AION Investments Private VII Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3926252				AP Drive, L.P.	DE	NIA	AP Drive GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Drive Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3924150				AP Drive Co-Invest, L.P.	DE	NIA	AP Drive Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Apollo TR Structured Credit LLC	Ownership	33.200	AGM; M. Rowan; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Structured Credit Recovery Master Fund IV LP	Ownership	60.270	AGM; M. Rowan; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Host Plus PTY Limited	Ownership	6.530	AGM; M. Rowan; L. Black	NO	
			83-3862847				AP IX (PMC Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3838017				AIF IX (PMC Equity AIV), L.P.	DE	NIA	AP IX (PMC) VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1474470				AP Kent Credit Master Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			98-1474481				AP Kent Credit Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kent Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Management	100.000	AGM; M. Rowan; L. Black	NO	
			98-1474597				AP Kent Advisors, L.P.	CYM	NIA	AP Kent Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1474601				AP Kent Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bogole ITG, S.L.	ESP	NIA	Stilbe Opportunity S.a r.l.	Management	100.000	AGM; M. Rowan; L. Black	NO	
			98-1482146				Apollo Delos Investments II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			98-1482139				Apollo Delos Holdings II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 13	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 10	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 9	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 8	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 7	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 6	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							Infra Equity US Holdings, LLC ? Series 5	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 4	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 3	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 2	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 1	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1339055				MMJV LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1339061				MMJV LP	CYM	NIA	MMJV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Investments Private III Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AION Investments Private IV Limited	MUS	NIA	AION Investments Private V Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AION Investments Private V Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1470765				Apollo FIG Carry Pool Aggregator, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1471150				Apollo FIG Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1471171				Apollo FIG Carry Pool Intermediate, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2429770				A-A SPN-1 (MHC-AEL), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Investments Private VI Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3827246				AP IX Titan Holdings, L.P.	DE	NIA	AP IX Titan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Titan Holdings GP, LLC	DE	NIA	AP IX (PMC) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1462272				Seta Participation Holdings, LP	CYM	NIA	Seta Participation Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1462507				Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AP EPF III Helix Co-Invest, L.P.	CYM	NIA	AP EPF III Helix Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Helix Co-Invest GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stilbe Property S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oasis Luxco S.a r.l.	LUX	NIA	Stilbe Investment S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	

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							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
			83-2867188				A-A SPN-2 (ANRP III - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							RRH Asset Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3234634				Apollo TR Non-Agency Resi Real Estate REO LLC	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3491340				RWNIH-ALL Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool Aggregator II, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules AIV Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules AIV Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, ULC	CAN	NIA	Apollo Jupiter Resources Co-Invest GP, ULC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-4424966				AIF VIII (Ludlow DH TE FC II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4411997				AIF VIII (Ludlow DH TE FC I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1482819				AHVF (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADIP Holdings (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo India Partners II (KY), L.P.	CYM	NIA	Apollo India Partners II GP (KY), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo India Partners II GP (KY), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-4507460				ANRP II (DEE III Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-4513356				ANRP II (DEE III Intermediate DC Z-II), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-4513440				AOP VIII (DEE III Intermediate DC Z-II), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4507848				AOP VIII (DEE III Intermediate DC C), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4549745				AP IX First Street Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1485560				AOP DE IX (DSB Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX First Street Holdings GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1483976				Apollo Structured Credit Recovery Master Fund IV AIV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1490457				Apollo U.S. Real Estate Advisors III, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Advisors GP III, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APH Funding 3, LLC	CYM	NIA	Apollo Co-Investors VIII (DC-D), L.P.	Ownership	69.720	AGM; M. Rowan; L. Black	NO	
							APH Funding 2, LLC	CYM	NIA	A-A Funding Holdco, L.P.	Ownership	34.700	AGM; M. Rowan; L. Black	NO	
							APH Funding 1, LLC	CYM	NIA	A-A Funding Holdco, L.P.	Ownership	69.860	AGM; M. Rowan; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (Lux), SCSp	LUX	NIA	Apollo ADIP (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APH Finance 3, LLC	DE	NIA	APH Funding 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APH Finance 2, LLC	DE	NIA	APH Funding 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APH Finance 1, LLC	DE	NIA	APH Funding 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMH Servicing, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Chiron Advisors, L.P.	CYM	NIA	Apollo Chiron Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Chiron Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Chiron Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-3 (FCI IV - DEGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-3 (FCI IV - MDLDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-3 (FCI IV - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-3 (FCI IV - IAGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-3 (FCI IV - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-B), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE 1200 Louisiana Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADIP Holdings (Lux), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Advisors I, L.P.	CYM	NIA	Apollo Navigator Capital Management I, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Management I, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Capital Management I, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - PL, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Aviation Feeder (AIV I), L.P.	CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Co-Investors I (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Co-Investors I (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Aviation Offshore Fund I, L.P.	CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX (QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Sherwood Holdings, L.P.	DE	NIA	AP IX Sherwood Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Sherwood Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Orchid Holdings, L.P.	CYM	NIA	AHVF Orchid GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	AHVF (Cayman AIV II), L.P.	Ownership	83.730	AGM; M. Rowan; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	12.720	AGM; M. Rowan; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	3.550	AGM; M. Rowan; L. Black	NO	
							AHVF (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF (892/A Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux IX (QFP AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP IX (AIV IV FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP IX (AIV III FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP IX (AIV II FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux IX (DSB Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2148830				NNN Investor 2 (AUTO), L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2099504				AP Olympus Debt Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							PCDH IX-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH IX-D, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH IX-C, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH IX-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH IX-A, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Tifco Limited	IRL	NIA	Bohrmount Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Smorgs (Ireland) Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Smorgs Property Holdings Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADH Oeste Gnamma Integral Spring, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Smorgs ROI Management Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Smorgs (Northern Ireland) Limited	GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Activos Singulares Hoteleros, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Thornmont Limited	IRL	NIA	Honeypool Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Yaco Directorship S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mollydale Limited	IRL	NIA	Rhomway Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Devonmill Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Pumpkinspice Limited	IRL	NIA	Cherrybeach Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Galafre Investment, S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bohrmount Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rhomway Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Octavale Unlimited Company	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cherrybeach Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Caramagias ITG, S.L.	ESP	NIA	Oasis Luxco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Helix JV SCSp	LUX	NIA	Helix GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Helix GP S.a r.l.	LUX	NIA	AP EPF III Helix Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oldavia ITG, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIE Caledonia Holdings, LLC	DE	NIA	Infra Equity US Holdings, LLC ? Series 1	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - CROWN, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alteri Investments Advisors II, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1503347				AA Direct (AIV), L.P.	CYM	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1500804				Alteri Investments II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1500607				Apollo Alteri Holdings II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Perth Limited	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Prime Security Services TopCo (ML II), LLC	DE	NIA	Prime Security Services GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Prime Security Services TopCo (ML), L.P.	DE	NIA	Prime Security Services TopCo (ML), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Prime Security Services TopCo (ML), LLC	DE	NIA	Prime Security Services TopCo Parent GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Prime Security Services TopCo (ML II), L.P.	DE	NIA	Prime Security Services TopCo (ML II), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Co-investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Advisors, L.P.	CYM	NIA	Apollo PPF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Apollo PPF Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2626543				Apollo Asia Perth Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1503119				ANRP III (Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2674239				Tarpon DIP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2676210				ANRP III (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1505629				Apollo PPF Opportunistic Credit Partners (Lux), SCSp	LUX	NIA	Apollo PPF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Advisors I (APO DC), L.P.	CYM	NIA	Apollo Navigator Advisors I (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Advisors I (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Co-Investors I (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2988869				Apollo Navigator Aviation Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3007898				Apollo Navigator Aviation Intermediate Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Aviation Fund I (Cayman), Ltd.	CYM	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Holdings (US), LLC	DE	NIA	Apollo Navigator Aviation Holdings (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Aviation Fund I (Lux) SARL	LUX	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF (892 Intermediate), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF (892 FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties Advisors I GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties Advisors I, L.P.	DE	NIA	Apollo Royalties Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties Management I, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties Feeder Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eos Aviation Intermediate Holdings (US), LLC	DE	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eos Aviation Holdings (US), LLC	DE	NIA	Eos Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Prime Security Services (SH), L.P.	CYM	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Sodia Capital Management Single Member S.A.	GRC	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Partnership Representative, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sovario Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	Stilbe X S.a r.l.	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
							Robin SAS	FRA	NIA	Robin Investments S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Robin Investments S.a r.l.	LUX	NIA	Stilbe VII S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	

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							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Apollo WCH Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3019444				Apollo Navigator Aviation (DC III-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4014158				ANRP II Takkion Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4014268				ANRP II (AIV L-TKK), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Management II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Management II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Management II GP, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors II, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3766142				AP Boardwalk, L.P.	DE	NIA	AP Boardwalk GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	21.800	AGM; M. Rowan; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	3.100	AGM; M. Rowan; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	12.600	AGM; M. Rowan; L. Black	NO	

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			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	4.300	AGM; M. Rowan; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	8.200	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III Hedge, LLC	CYM	NIA	Financial Credit Investment III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA Direct Hedge, LLC	CYM	NIA	AA Direct, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PK Air Management (CLO) LP	DE	NIA	Apollo PK Air Management (CLO) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PK Air Management (CLO) GP LLC	DE	NIA	PK AirFinance US, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK AirFinance US, L.P.	DE	NIA	Skylign Aviation Holdings GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III HP (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Credit Holdings III, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Credit (FC Lux) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Credit (OP FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Credit (OP FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Credit (892 FC AIV) V, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Credit (892 FC AIV) IV, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Credit (892 FC AIV) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Credit (892 FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Credit (892 FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BlueGroup Topco S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Opportunities Fund, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK Air 1 IRL Designated Activity Company	IRL	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK Air Finance France SAS	FRA	NIA	Apollo Credit Management International Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Hedge, LLC	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AION Hedge, LLC	CYM	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (TW II) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (TW II Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (TW II Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV TW II-L), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Overseas Intermediate Holdings), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Opportunistic Credit Partners LLC	DE	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3656119				AP IX Tiger Holdings, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Tiger Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3819081				AHVF Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3806667				AHVF Credit (DC) I, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1518820				AHVF (Cayman AIV III), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1519129				AHVF (TE FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-6 (AREV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Chiron Credit Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1516469				AP IX International Hedge, L.P.	CYM	NIA	AP IX GenPar, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX GenPar, LLC	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Enibo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							Apollo Revolver Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3068970				Apollo ANRP Co-Investors III (B), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Solitron ITG, S.L.U.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-5 (USREIII ? VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-5 (USREIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-5 (USREIII ? IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-5 (USREIII ? DEMMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-5 (USREIII ? DELFMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-5 (USREIII ? DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-4 (ANAF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							Leon S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Attimo RE S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Dado Immobiliare S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Casomai S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alaska S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3196183				PK AIR 1 LP	DE	NIA	Apollo PK Air Management (CLO) LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK AIR 1 DEL LLC	DE	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1516896				PK AIR 1 JPN G.K.	JPN	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Ersa Opportunity S.a r.l.	Ownership	49.900	AGM; M. Rowan; L. Black	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	50.100	AGM; M. Rowan; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	

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

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							Apollo Accord Management III B GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors III B, L.P.	CYM	NIA	Apollo Accord Advisors GP III B, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors GP III B, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0564185				AHVF Credit Holdings V, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0564423				AHVF (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0511630				AIOF II Alturus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1532658				Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest Alternatives Investment	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4821033				ACREFI Holdings J-I JV Member, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Asia Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Galatzo Inversiones, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Grupo Azul Mar Cala Llonga, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Toralve New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tonisca New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sagaba New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Derusa New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Casalba New ITG S.L.	ESP	NIA	Ersa IX S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							AP IX Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	AP IX (Euro AIV), L.P.	Ownership	48.230	AGM; M. Rowan; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	22.250	AGM; M. Rowan; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners IX, L.P.	Ownership	15.250	AGM; M. Rowan; L. Black	NO	
							Apollo/Athora Preferred Share Partnership, L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo/Athora Preferred Share Partnership Management, LLC	CYM	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo (Athora) Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo (Athora) Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BlueGroup IPCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BlueGroup BidCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Alteri Blue Group Cayman, Ltd.	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1527863				Apollo Asia Real Estate Intermediate Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4005085				Apollo Asia Real Estate II Overseas Partners, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate II Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4033239				Apollo Asia Real Estate II Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3936924				Apollo Asia Real Estate Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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

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							AOP Financial, L.P.	CYM	NIA	Apollo Direct Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Intermediate, LLC	DE	NIA	Apollo Direct Lending Fund (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund (Overseas), L.P.	CYM	NIA	Apollo Direct Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund, L.P.	DE	NIA	Apollo Direct Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Advisors, L.P.	CYM	NIA	AOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Management, L.P.	DE	NIA	AOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Strategic Origination Advisors, L.P.	CYM	NIA	ASOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Strategic Origination Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Capital Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ASOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ASOP Capital Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1539967				Apollo Asia Real Estate II Cayman Holdings, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1100937				AP AL Co-Invest (RE), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1100602				AP AL Co-Invest (Pref), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0978920				ANRP III AIV, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Grand Serre Debt Holdings S.a r.l.	LUX	NIA	AHVF Credit Holdings V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0939330				Apollo AL Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP AL Co-Invest, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1539462				Apollo Delos Investments IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1539467				Apollo Delos Holdings IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MC Feeder (II) LP	CYM	NIA	MidCap Feeder (II) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MidCap Feeder (II) GP, LLC	CYM	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Green (DC), LLC	DE	NIA	Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Green (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Primavera Levco II	CYM	NIA	AP VIII Primavera Levco I	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Primavera Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity CJ Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	

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

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							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AP EPF III (Euro B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III (Dollar B EH AIV III), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP MM II (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Spartan Acquisition Sponsor II LLC	DE	NIA	AP Spartan Energy Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties Co-Investors I (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1554469				Olive UK Opco Limited	GBR	NIA	Wessex MidCo Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2549556				AP Spartan Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2549806				ANRP III Intermediate Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2550057				ANRP III (892/TE AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2549317				ANRP III (Overseas AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Thor Parent Holdings, LLC	DE	NIA	AIOF II Thor Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2532719				AIOF II (892) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACREFI III TRS, Inc.	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2583651				AIOF II Thor Co-Invest, L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Thor Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2736037				AIOF II Thor Co-Invest Feeder (DC), L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2585697				AIOF II Thor Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1553136				AIOF II Thor (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2600107				AIOF II Thor (DC), LLC	DE	NIA	AIOF II Thor (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2600753				AIOF II Thor (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund (Lux), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-8 (AIOFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-8 (AIOFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1550667				APSG Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1550796				AP Caps II Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Caps Holdings, L.P.	CYM	NIA	AP Caps Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Caps Holdings GP, LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2601528				AP Picard Pref Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2601337				AIOF II Vanir (DC Z), LLC	DE	NIA	AP Picard Pref Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2601043				AIOF II Vanir (DC B), LLC	DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-10 (AROY-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2082420				AP IX (Non-QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			98-1547212				AP EPF III (Euro B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547197				AP EPF III (Dollar B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547203				AP EPF III (Dollar B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547193				AP EPF III (Euro B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547184				AP EPF III (Euro B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547039				AP EPF III (Intermediate Holdings JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547050				AP EPF III (Dollar B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547055				AP EPF III (Dollar A AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547031				AP EPF III (Dollar B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547015				AP EPF III (Dollar A AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2117737				ANRP III (Debt AIV II), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1549215				ANRP III (Debt AIV FC II), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Balam ITG SL	ESP	NIA	SPV SPAIN PROJECT 13, S.L.U.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2622575				AIOF II Credit Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-1194076				AP Spartan Energy Holdings III, L.P.	GBR	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-1192348				ANRP III Intermediate Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-1191264				ANRP III (Overseas AIV II), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APSG Sponsor IV, L.P.	CHN	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1576582				APSG Sponsor III, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1575717				APSG Sponsor II, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APSG Advisors II, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4386816				AA Tundra Investor, L.P.	DE	NIA	Apollo Tundra Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tundra Management, L.P.	DE	NIA	Apollo Tundra Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tundra Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tundra Advisors, L.P.	CYM	NIA	Apollo Tundra Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tundra Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APSG Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APSG Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4294192				AP 25Mad Holdco, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1571020				Apollo USREF III 3 VDG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4190574				Apollo USREF III 3 VDG (DC) LLC	DE	NIA	Apollo USREF III 3 VDG (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE 3 VDG LLC	DE	NIA	Apollo USREF III 3 VDG Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4250323				AP Tundra Holdings LLC	DE	NIA	AP Tundra Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Tundra Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4152198				Freedom Parent LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4160106				Freedom Topco LLC	DE	NIA	Freedom Parent LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Wheels Topco LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Freedom Advisors, LP	CYM	NIA	Apollo Freedom Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Freedom Advisors GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Freedom Management GP LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Freedom Management LP	DE	NIA	Apollo Freedom Management GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Pencil Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Pencil Advisors, LP	CYM	NIA	Apollo Pencil Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Pencil Holdings, L.P.	DE	NIA	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP AL Guarantor GP, LLC	DE	NIA	AP AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Inception Co-Invest ML Borrower, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							AP Inception Co-Invest ML Parent, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Inception ML Borrower, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Inception ML Parent, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1569455				Apollo Royalties Feeder Fund I-L, L.P.	CYM	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Overseas Holdings (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3786982				Apollo Asia Real Estate SC Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate SC Coinvest Advisors L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate SC Coinvest HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value II Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Tele Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III (Dollar B EH Intermediate II), LLC	CYM	NIA	AP EPF III (Dollar B EH AIV III), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NLN Pencil Holdings GP, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir (RPH FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Intermediate RPH Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4373064				AIOF II Vanir (RPH DC), LLC	DE	NIA	AIOF II Vanir Intermediate RPH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4387717				AIOF II Agave Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Agave Holdings, LLC	DE	NIA	AIOF II Agave Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Agave Intermediate, LLC	DE	NIA	AIOF II Agave Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIM Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Advisors, L.P.	CYM	NIA	Apollo Impact Mission Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4026435				AP/AA Pencil Holdings, L.P.	DE	NIA	AP/AA Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1567087				Apollo USREF III Royce (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Royce Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3878039				Apollo USREF III Royce Holdings L.P.	DE	NIA	Apollo USREF III Royce Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1567076				Apollo USREF III Mouse (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Mouse (DC) LLC	DE	NIA	Apollo USREF III Mouse (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1566967				Apollo USREF III Bronco (TE FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Raptor Holdings (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Pencil Holdings GP, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3773824				AP EPF III Pencil Holdings, L.P.	DE	NIA	AP EPF III Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Fund, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Apollo Impact Mission Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Management, L.P.	DE	NIA	Apollo Impact Mission Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Management GP, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1566452				AP Highlands Co-Invest Blocker, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	

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							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
			85-3475416				AIOF II Vanir Aggregator, Series L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3931269				AIOF II Vanir (DC), LLC	DE	NIA	AIOF II Vanir Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3932074				AIOF II Vanir Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3931711				AIOF II Vanir AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3931546				AIOF II Vanir AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1564592				Apollo USREF III HP Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Siegburg S.C.S.	LUX	NIA	KH Siegburg GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Warenhaus Rostock S.C.S.	LUX	NIA	KH Warenhaus Rostock GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Wuppertal S.C.S.	LUX	NIA	KH Wuppertal GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Pforzheim S.C.S.	LUX	NIA	KH Pforzheim GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Schweinfurt S.C.S.	LUX	NIA	KH Schweinfurt GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Reutlingen S.C.S.	LUX	NIA	KH Reutlingen GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Krefeld S.C.S.	LUX	NIA	KH Krefeld GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Kempten S.C.S.	LUX	NIA	KH Kempten GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Monchengladbach S.C.S.	LUX	NIA	KH M?nchengladbach GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Offenbach S.C.S.	LUX	NIA	KH Offenbach GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Oldenburg S.C.S.	LUX	NIA	KH Oldenburg GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Krefeld II S.C.S.	LUX	NIA	KH Krefeld II GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Hildesheim S.C.S.	LUX	NIA	KH Hildesheim GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Gelsenkirchen S.C.S.	LUX	NIA	KH Gelsenkirchen GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Hanau S.C.S.	LUX	NIA	KH Hanau GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Duisburg S.C.S.	LUX	NIA	KH Duisburg GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Darmstadt S.C.S.	LUX	NIA	KH Darmstadt GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Grizzly Bear Co-Invest, L.P.	DE	NIA	Apollo Grizzly Bear Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Grizzly Bear Co-Invest GP, L.P.	DE	NIA	Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1559710				AP IX (International FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-11 (HVFII - MDLDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-11 (HVFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-11 (HVFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							A-A SPN Offshore (HVFII), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pelican Pte. Ltd.	SGP	NIA	AP Pelican Holdings PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions VIII Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia RE II Singapore Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1559881				AP EPF III (Dollar B EH Intermediate), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1560216				Apollo Oasis Partners (FC), LLC	CYM	NIA	Apollo Oasis Partners, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH M?nchengladbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AP EPF III Pencil Holdings, L.P.	Ownership	57.170	AGM; M. Rowan; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AA Pencil Holdings, L.P.	Ownership	42.850	AGM; M. Rowan; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	6.600	AGM; M. Rowan; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia Real Estate SC Coinvest Fund, L.P.	Ownership	56.500	AGM; M. Rowan; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	12.150	AGM; M. Rowan; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	12.390	AGM; M. Rowan; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	12.360	AGM; M. Rowan; L. Black	NO	
			98-1592083				Delphi Growth Capital Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1592077				Delphi Growth Capital Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2997827				AP Magic Co-Invest, L.P.	DE	NIA	AP Magic Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Magic Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1591593				Apollo MidCap B Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2763501				AP IX Pioneer Holdings, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Pioneer TopCo GP, LLC	DE	NIA	AP IX Pioneer Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-13 (ULYSSES-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1586430				Apollo PPF Credit Strategies (FC), LLC	CYM	NIA	Apollo PPF Credit Strategies, LLC	Management	100.000	AGM; M. Rowan; L. Black	NO	

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			86-2542830				Apollo Direct Lending Finance Partners, L.P.	DE	NIA	Apollo Direct Lending Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Olive Management L.P.	DE	NIA	Apollo Olive Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Olive Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2615208				AP IX Magic Holdings, L.P.	DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Magic-Benji Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Intermediary Services, LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	100.000	AGM; M. Rowan; L. Black	NO	
			86-2553260				Apollo Impact Mission Co-Investors (B), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Acropolis Infrastructure Acquisition Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1585098				Acropolis Infrastructure Acquisition Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties FF I (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1587083				AP Spartan Energy Holdings IV, L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Donlen Mobility LLC	DE	NIA	Wheels Topco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Primrose Investment Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP DSB Co-Invest AIV, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							DSB Holdings II GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2279426				AP IX DSB Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Pencil Management, L.P.	DE	NIA	Apollo Pencil Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Pencil Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1762627				Apollo USREF III Royce Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Atlas (Holdings) SPV, LLC	DE	NIA	Apollo Atlas Master Fund, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Viking Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX International Holdings (RS), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1578879				Apollo Global Carry Pool Aggregator IV, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ulysses, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	

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

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

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

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							Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1021494				AA GP Solutions Fund, L.P.	DE	NIA	AA GP Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA GP Solutions Advisors, L.P.	CYM	NIA	AA GP Solutions Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA GP Solutions Management, L.P.	DE	NIA	AA GP Solutions Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA GP Solutions Management GP, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA GP Solutions Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Drapeau (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties FF I-A (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III HH I (DC) LLC	DE	NIA	Apollo USREF III HH (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III HH (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III HH II (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo EPF Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							QEB Parent, L.P.	DE	NIA	QEB Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							QEB Parent GP, LLC	DE	NIA	AP IX QEB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX QEB Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX QEB Holdings, L.P.	DE	NIA	AP IX QEB Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0954611				ANRP II Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0954433				AP VIII Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Violet ATH Holdings, L.P.	DE	NIA	AP Violet Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Violet Advisors, L.P.	CYM	NIA	AP Violet Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Violet Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo HGA Management, L.P.	DE	NIA	Apollo HGA Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HGA Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP III TOPS (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0865625				ANRP III (T) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP III (T-P1) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0865024				ANRP III (AIV T-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP III (L FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0903341				ANRP II (T-B) Holdings. L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEDL Credit SCA SICAV-RAIF	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Fund II (Offshore), L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Management GP II, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Fund II, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Apollo Revolver Advisors II, L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Management II, L.P.	DE	NIA	Apollo Revolver Management GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Capital Management II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - ROP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Management IV, L.P.	DE	NIA	Apollo EPF Management IV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Management IV GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF IV Capital Management, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Advisors IV, L.P.	CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Direct Lending GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Direct Lending Management, L.P.	DE	NIA	Apollo European Direct Lending GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Eliant Management GP LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Eliant GP Advisors LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eliant Invest Management LP	DE	NIA	Apollo Eliant Management GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3691852				Eliant Invest Holding LP	DE	NIA	Eliant Invest GP LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eliant Invest GP LP	DE	NIA	Apollo Eliant GP Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3907572				AP DSB Co-Invest III, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
			86-3859532				AP Gibraltar Co-Invest, L.P.	DE	NIA	Apollo Gibraltar Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Lycius Investments S.a r.l.	LUX	NIA	Loxias XVII S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Loxias Germany Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias Germany Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias Germany Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	

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

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			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Leon D. Black	Ownership	8.900	AGM; M. Rowan; L. Black	NO	2
							AP Asia Opportunistic Holdings Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cellar Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1581516				Donlen Fleet Leasing Ltd.	CAN	NIA	Wheels Topco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1600291				Apollo Asia Real Estate AAC Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Peridot Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Holdings SGP Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	17.230	AGM; M. Rowan; L. Black	NO	
			87-2855309				AP IX Pioneer Co-Invest, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Special Limited Partner, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-14 (GIBRALTAR-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Opportunistic Credit Partner (Lux FC) SARL	LUX	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Holdings II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia RE II SGP VI Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia RE II SGP V Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2647798				Apollo Asia Real Estate Mast Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1854615				AP Spartan Energy Holdings III (PIPE), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Core Infrastructure Management GP, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Core Infrastructure Management, L.P.	DE	NIA	Apollo Core Infrastructure Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							College AdTech Lender GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2225172				College AdTech Lender, L.P.	DE	NIA	College AdTech Lender GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2192074				AP Rome Co-Invest GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1621264				AP Rome Co-Invest, L.P.	CYM	NIA	AP Rome Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATCF UK Limited	GBR	NIA	ATCF (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2429692				Apollo Knight Fund, L.P.	DE	NIA	Apollo Knight Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Knight Fund GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2423246				AP IX KNT Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1622119				AOP Lux IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1622108				AOP DE IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Impact AIF (Lux) GP, S.a r.l.	LUX	NIA	AP Impact Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Impact Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP IF Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1924525				AP IX Connect Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							AP IX Connect Holdings GP, LLC	DE	NIA	AP (Connect) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2449529				Peak Upper Panorama Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2448943				Peak North Star Debt Holdings, L.P.	DE	NIA	AP (Connect) VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Holdings I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATCF Member Limited	GBR	NIA	AMI (Holdings), LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							ATCF (Cayman) GP, LLC	CYM	NIA	ATCF Member Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1625184				ATCF (Cayman), L.P.	CYM	NIA	ATCF (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Co-Investors (B), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Fund, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Management, L.P.	DE	NIA	Apollo Accord+ Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Aggregator C, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Advisors, L.P.	CYM	NIA	Apollo Accord+ Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Aggregator A, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Aggregator B, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Valparaiso Holdings I LLC	DE	NIA	AP Valparaiso Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Valparaiso Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Valparaiso Holdings II LLC	DE	NIA	AP Valparaiso Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2292313				Apollo Asia Real Estate Shore Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Shore Management, L.P.	DE	NIA	Apollo Shore Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Shore Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Jewel Cardiff PropCo S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Jewel MezzCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Jewel Norwich PropCo C S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Jewel Portsmouth PropCo B S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lune Holdings S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Fund (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cellar II Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2199920				AP EPF III Polygon Holdings (B), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2199568				AP EPF III Polygon Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			98-1619193				AP EPF III Polygon Intermediate (FC) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2199376				AP EPF III Polygon Intermediate (DC) Holdings, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2113490				Apollo SPAC Co-Investors I (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Sequoia Holdings, L.P.	DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sequoia Advisors, L.P.	CYM	NIA	Apollo Sequoia Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sequoia Management L.P.	DE	NIA	Apollo Sequoia Management GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sequoia Management GP LLC	DE	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sequoia Advisors GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux IX (QFP AIV I), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux IX (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Linos II S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos III S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos IV S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Art (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Art (DC), LLC	DE	NIA	AIOF II Art (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Art (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Art Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP DE IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Newport Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Newport (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Newport, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Liberty, L.P.	CYM	NIA	AP Liberty GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Liberty GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Clerius Holdings, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Cullinan Lux GP S.a r.l.	LUX	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1619093				Cullinan Holdco SCSp	LUX	NIA	Cullinan Lux GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Impact OP Fund SPV II, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Impact OP Fund SPV III, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1618590				AP IX (Non-QFP IF AIV II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Impact OP Fund SPV I, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1618579				AP IX (Non-QFP IF AIV I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1618603				AP IX Impact 892 Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Impact Del Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-AC RML-EBO Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3834879				A-AC EBO Depositor, LLC	DE	NIA	A-AC RML-EBO Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Clerius Holdings, L.P.	CYM	NIA	AHVF Clerius Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Clerius Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1611936				ANRP III (AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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

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

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							Apollo European Principal Finance Fund IV (Master Euro B1) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Saturn Investor GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Saturn Investor I, LP	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Cardinal Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mallard Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC SB Holdings LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3333183				Apollo Total Return Fund - Investment Grade (RN), L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.	CYM	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Management, L.P.	DE	NIA	Apollo IG Replacement Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Core Replacement Advisors, L.P.	CYM	NIA	Apollo IG Core Replacement Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Core Replacement Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP HV Holdings, L.P.	DE	NIA	Apollo HV Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1631791				AP Revolver Fund II Holdings, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Aggregator, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC - Series 1	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Co-Invest B Holdings (DC I), LLC	DE	NIA	AIOF II Electra Co-Invest B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra (DC), LLC	DE	NIA	AIOF II Electra Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3495667				AIOF II Electra Co-Invest B, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3458283				AIOF II Electra Co-Invest A, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Casa Holdings S.a r.l.	LUX	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Holdings SGP IV Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3276202				AIOF II Vanir Holdings, L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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

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

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

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

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							AAA Subsidiary (DC-I), LLC	DE	NIA	Apollo Aligned Alternatives, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alster Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Pomodoro Holdco Limited	GBR	NIA	AIOF II European Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	32.000	AGM; M. Rowan; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	36.000	AGM; M. Rowan; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	24.000	AGM; M. Rowan; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	8.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Pomodoro Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Pomodoro Co-Invest, L.P.	DE	NIA	AIOF II Pomodoro Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo 100 West Putnam Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo 100 West Putnam Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1039274				Apollo 100 West Putnam Investor, L.P.	DE	NIA	Apollo 100 West Putnam Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							100 West Putnam Member LLC	DE	NIA	Apollo 100 West Putnam Investor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1659216				Apollo 100 West Putnam Advisors, L.P.	CYM	NIA	Apollo 100 West Putnam Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							100 West Putnam Acquisition LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1076415				Apollo Aligned Alternatives (B), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1075801				Apollo Aligned Alternatives (A), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Grouse Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Clydesdale Holdings, L.P.	DE	NIA	AP IX Clydesdale Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Clydesdale Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TAMF Co-Invest, L.P.	DE	NIA	Apollo TAMF Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TAMF Co-Invest GP, L.P.	DE	NIA	Apollo TAMF Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TAMF Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Management Funding, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Pegasus Co-Invest, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Pegasus Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Pegasus Holdings, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1138632				Apollo Credit Strategies Absolute Return Fund, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1102673				Apollo Credit Strategies Absolute Return Aggregator C, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1655763				Apollo Credit Strategies Absolute Return Aggregator B, L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1654957				Apollo Credit Strategies Absolute Return Aggregator A, L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Advisors, L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Apollo Credit Strategies Absolute Return Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1651315				Apollo Capital Markets Partnership (Offshore), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Markets Management, L.P.	DE	NIA	ACMP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACMP Capital Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VICUNA FIVE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VICUNA FOUR SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VICUNA THREE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VICUNA TWO SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ARIS Holdings LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives Management, L.P.	DE	NIA	Apollo Aligned Alternatives Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives Advisors, L.P.	CYM	NIA	AAA Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (FC), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (C), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Cardinal (DC) LLC	DE	NIA	Apollo USREF III Cardinal Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Cardinal (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-0655387				AP Spartan Energy Holdings III (PPW), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4721449				AP IX Carbon (OP/TE/892 DC) II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4721118				AP IX Carbon Holdings II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Poseidon GP (Lux) SARL	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0751587				ACMP Holdings, LLC	DE	NIA	Apollo Capital Markets Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions III Pte. Ltd.	SGP	NIA	AP Credit Solutions VII Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions IV Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions VII Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							JCP Investments 2021-A1 Holdings Ltd.	CYM	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Offshore (AIFIX), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-19 (AIFIX-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Onshore (AIFIX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	6.240	AGM; M. Rowan; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (DE) IX, L.P.	Ownership	9.020	AGM; M. Rowan; L. Black	NO	

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			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners IX, L.P.	Ownership	16.550	AGM; M. Rowan; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	25.280	AGM; M. Rowan; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	AP IX (Euro AIV), L.P.	Ownership	42.920	AGM; M. Rowan; L. Black	NO	
							AP Castle Holdings SCSp	LUX	NIA	AP Castle Holdings GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Miller Homes Group (Finco) PLC	GBR	NIA	Castle UK Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior Advisors, L.P.	DE	NIA	Apollo Excelsior Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior Management, L.P.	DE	NIA	Apollo Excelsior Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4646548				Apollo Excelsior, L.P.	DE	NIA	Apollo Excelsior Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1646486				Apollo Overseas Partners X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1646634				Apollo Overseas Partners (I) X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1646753				Apollo Co-Investors X (C), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4776255				ANRP II (Bel Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4797723				ANRP II (Belvedere Conduit TE DC), LLC	DE	NIA	ANRP II (Bel Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AM-EDL (Lux) Investment S.a r.l.	LUX	NIA	AM-EDL (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo M-EDL Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4402510				AP IX Carbon Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4402849				AIF IX Carbon AIV, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4402633				AP IX Carbon (OP/TE/892 DC), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4402741				AP IX Carbon (OP/TE/892 AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Shakti Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0826119				Apollo CIF CEPF (DC) 20, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0825954				Apollo CIF CEPF (DC) 17, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0758162				Apollo CIF CEPF (DC) 18, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0781721				Apollo CIF CEPF (DC) 19, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0757912				Apollo CIF CEPF (DC) 12, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0781602				Apollo CIF CEPF (DC) 16, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0825803				Apollo CIF CEPF (DC) 11, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0781508				Apollo CIF CEPF (DC) 13, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0758064				Apollo CIF CEPF (DC) 15, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0780555				Apollo CIF CEPF (DC) 14, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0781275				Apollo CIF CEPF (DC) 10, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0733723				Apollo CIF CEPF (DC) 6, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0781107				Apollo CIF CEPF (DC) 8, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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

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

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							AIOF II Woolly (FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Woolly (FC Lux), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Woolly (FC 892), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACMP Cayman Holdings, LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Midco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Midco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Midco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Midco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	

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

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

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							AP Malbec Bidco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							AP Malbec Bidco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							AP Malbec Bidco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							AP Malbec Bidco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							AP Hermes Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							AP Hermes Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							AP Hermes Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							AP Hermes Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							AP Phoenix Holdings USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							AP Phoenix Holdings USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							AP Phoenix Holdings USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							AP Phoenix Holdings USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							Apollo Digital Origin Aggregator A HedgeCo, LLC	CYM	NIA	Apollo Digital Origin Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Aviation Fund I HedgeCo, LLC	CYM	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2154043				AP IX Carbon Co-Invest, L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Carbon Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	Apollo Fund Administration IX, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Carbon Co-Invest (AIV I DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ML Funding LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							LL Funding LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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

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

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							Eos Aviation 6383, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1684757				Apollo Investment Fund X Hedge, LLC	CYM	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3313804				AP EPF III Polygon Intermediate Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Helm Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 12, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Holdings (ASPM AIV), L.P.	DE	NIA	AP Faucet GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Orchard Park, L.P.	DE	NIA	Orchard Park Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Lending Investor, L.P.	DE	NIA	AA Lending Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3783680				AIF X Peak PCDH AIV 2, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Teton Holdings GP, LLC	DE	NIA	Peak PCDH X-A-1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3783348				AIF X Peak PCDH AIV 1, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Helm Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Helm Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Helm Debt (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3995369				AIOF II (Helm TE) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Capital Management II, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Advisors II, L.P.	CYM	NIA	Apollo ADIP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1688059				Apollo/Athene Dedicated Investment Program II, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux X (AIV II FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux AIV JP) X, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux AIV) X, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Mortgage Lending, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1690195				Apollo Overseas Partners (Delaware AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1690152				Apollo Investment Fund (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1690355				Apollo Overseas Partners (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1689799				Apollo Overseas Partners (892 AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1690415				AP X (International FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors X (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors X (EH), L.P.	CYM	NIA	Apollo Advisors X (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Advisors Switzerland Sarl	CHE	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3726629				Apollo USREF III MTR Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1685308				Apollo CL Co-Invest, L.P.	CYM	NIA	Apollo CL Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo CL Co-Invest GP, LLC	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC WP SPV, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1686018				AOP X (Alma Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							AOP X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (Lux) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (Lux) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (DE) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (DE) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (DE 892) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Domus S.r.l.	ITA	NIA	Domus (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Domus (Lux) SCSp	LUX	NIA	Loxias XX S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Clerius Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Lender LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Lender LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADCF Lender LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Finance Aggregator LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Chevalier Debt Holdings S.a r.l.	LUX	NIA	Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3455046				Chevalier Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eos Aviation 6345, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eos Aviation 5999, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Zorro SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series D	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series C	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series B	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Darwin Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3417442				AP Darwin Holdings, L.P.	DE	NIA	Apollo Darwin Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3417851				AP Darwin Holdings II, L.P.	DE	NIA	AP Darwin Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Darwin Holdings II GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA RRH, L.P.	CYM	NIA	AA RRH GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA RRH GP, LLC	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Capriel Investment S.A.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1675805				AOP X (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Peak PCDH X-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Peak PCDH X-D, LLC	DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Peak PCDH X-C, LLC	DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Peak PCDH X-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3977402				Peak Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3380958				APO Investment Manager Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3347124				APO GP Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							A-A Diversified Opportunities Fund (Y), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series A	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Hansel Manager, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (Overseas AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus Coinvest (DC I), LLC	DE	NIA	AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus Co-Invest (AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Coinvest (FC), L.P.	CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus (DC I), LLC	DE	NIA	AIOF II Njord Plus Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2597031				Apollo MTR Coinvest Aggregator, L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALI NL - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALI - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus Holdings, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Opportunistic (Lux) S.a r.l.	LUX	NIA	Apollo TR Impact and Sustainable Credit Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Nurnberg, Karolinenstra?e Beteiligung A S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							KHF Kaiser-Joseph Stra?e 165 Beteiligung S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VLS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1705353				VLS Holdings Advisors, L.P.	CYM	NIA	VLS Holdings Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							VLS Holdings Advisors GP LLC	CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1355056				AP EPF IV Intermediate Holdings (EGY DC), LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II (DC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Showtime Holdings L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund IG IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Real Estate Income IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IDF Advisors GP LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Debt Solutions IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AP X (Rand Stock AIV), LLC	Ownership	87.800	AGM; M. Rowan; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AHVF II (Rand Stock AIV), LLC	Ownership	12.200	AGM; M. Rowan; L. Black	NO	
							AP Inception Debt Co-Invest II, L.P.	CYM	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Peak Chevalier Debt Holdings S.a r.l.	CYM	NIA	Peak Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP WRHS Funding, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP WRHS (FC), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP WRHS Feeder, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Rand Warrant Co-Invest, L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux), SCSp	CYM	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1702136				AP EPF IV (EGY) Intermediate Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1701859				AP EPF IV (EGY) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1309729				Apterra Infrastructure Holdings, L.P.	DE	NIA	Apterra Infrastructure GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apterra Infrastructure GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4256563				Apollo Total Return Fund IG IDF, LP	CYM	NIA	Apollo Total Return Fund IG IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0928925				Apollo Total Return Fund IDF, LP	CYM	NIA	Apollo Total Return Fund IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4256733				Apollo Real Estate Income IDF, LP	CYM	NIA	Apollo Real Estate Income IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0929424				Apollo Opportunistic Multi-Asset Credit IDF, LP	CYM	NIA	Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4256605				Apollo Debt Solutions IDF, LP	CYM	NIA	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0929292				Apollo Credit Strategies IDF, LP	CYM	NIA	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4271555				Apollo Aligned Alternatives IDF, LP	CYM	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (Lux) GP, S.a r.l.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-ZS, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-ZF, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-YS, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-YF, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (FC-S), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Real Assets, LLC	CYM	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1699898				AIF VIII (Ludlow Aspen TE FC II), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1699771				AIF VIII (Ludlow Aspen TE FC I), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners Management, L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners Management GP, LLC	CYM	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALTRA GP S.a r.l.	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hemingway Real Estate (Lux), GP S.a r.l.	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Capital Management, L.P.	CYM	NIA	Apollo ACT Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Capital Management GP, LLC	CYM	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1431187				Apollo ACT Capital Fund, L.P.	CYM	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (C), L.P.	CYM	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							ATC Aggregator (B), L.P.	CYM	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (A), L.P.	CYM	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACTC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Cadma Capital Partners LLC	CYM	NIA	AP Cadma Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Management, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Management GP, LLC	CYM	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP Funding Sapphire Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP Funding Jade Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Accord+ TRS (BS), Ltd.	CYM	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Accord+ Notes (BS), Ltd.	CYM	NIA	Accord+ TRS (BS), Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							Hyperion Aviation Holdings (US), LLC	CYM	NIA	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hyperion Aviation Intermediate Holdings (US), LLC	CYM	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACREFI FS, LLC	CYM	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF II (Rand Warrant AIV), L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware 892) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP X (Rand Warrant AIV), L.P.	CYM	NIA	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Fund II, L.P.	Ownership	51.560	AGM; M. Rowan; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners II, L.P.	Ownership	23.530	AGM; M. Rowan; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	Ownership	22.870	AGM; M. Rowan; L. Black	NO	
							ACREFI BKLN, LLC	CYM	NIA	ACREFI FS, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACREFI BKLN Nominee, LLC	CYM	NIA	ACREFI BKLN, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4258648				AIOF II Njord Plus Holdings, Series L.P. - Series 1	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - 350M, LLC	CYM	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-21 (S3ESH), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Funding Jade, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0431693				AP Raven Co-Invest, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0431565				AP Shelf 4, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			92-0431419				AP Shelf 3, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0431270				AP Shelf 2, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0431012				Apollo GLDC Clover, L.P.	DE	NIA	AP GLDC Clover GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0736330				AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Everest Debt (FC), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Fund (Everest TE AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Fund (Everest Onshore AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Everest Equity Aggregator, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Everest Equity (DC), LLC	DE	NIA	AIM Everest Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Windsor Co-Invest GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Windsor Co-Invest, L.P.	DE	NIA	Apollo Windsor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund (Lux) II, SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3139386				Apollo Aligned Alternatives Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delos Investments V, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Gamma Intermediate S.a r.l.	LUX	NIA	Gamma Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP X Windsor Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Co-Invest (Debt AIV), L.P.	DE	NIA	AIOF II Everest Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Everest Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATR Asia Credit VCC	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Sunrise Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Sunrise LLC	DE	NIA	AP Sunrise Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A ECP Academia HoldCo S.a r.l.	LUX	NIA	A-A ECP Academia Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior PE Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior PE Advisors, L.P.	DE	NIA	Apollo Excelsior PE Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Everest Holdings GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MICAD Account (Cayman), LP	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1713530				A-A ECP Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1980506				AP WD Holdings, L.P.	DE	NIA	AP WD Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1980604				AP WD Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2342857				Atlas Securitized Products Investments 2, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1598907				ANRP II (FMS Intermediate DC RNW), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Intermediate (DC-I), LLC	DE	NIA	Apollo ACT Capital Overseas II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1430899				Apollo ACT Capital Overseas II, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			92-2982169				Apollo Credit Strategies Absolute Return Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) (JPN SUB) GK	JPN	NIA	PK ALIFT LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK HANGAR 1 LP	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Auxo Holdings Advisors, L.P.	DE	NIA	Auxo Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Auxo Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Artymis Holdings, LLC	DE	NIA	AP Auxo Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Auxo Holdings, L.P.	DE	NIA	Auxo Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Emerald Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Emerald Co-Invest Holdings, L.P.	CYM	NIA	AP Emerald Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Emerald Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1718707				AHVF II (Cayman Holdings) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EGY Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Advisors, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA EGY Management GP, LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2949291				AX I Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX DG San Antonio LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo RE Exchange, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1812229				Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1693917				Apollo HSF I Co-Invest, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Funding 2, L.P.	DE	NIA	Atlas Securitized BKR 2, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Funding 1, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized FundingCo GP LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized BKR 2, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized BKR 1, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 4-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							AAA Sub Fund 4-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 3-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 3-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 2-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 2-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas SP Partners, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Management Holdings, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Holdings, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT WH 1 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT UK LIMITED	GBR	NIA	PK ALIFT GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman) IV, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACMP WRHS, LLC	DE	NIA	ACMP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1130629				PK ALIFT WH 1 LP	DE	NIA	PK ALIFT WH 1 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4321279				PK ALIFT LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3959462				Apollo Hercules Holdings, Inc.	DE	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules AIV, L.P.	CYM	NIA	Apollo Hercules AIV Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ALM 2020, LTD.	CYM	NIA	Apollo Credit Management (CLO), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Orchard Park Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Bethesda CLO 1 LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT FASTNET ACQUISTION SUB (DEL) LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AASP Management, LP	DE	NIA	AASP Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AASP Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1887488				AP Tank Holdings, L.P.	DE	NIA	AP Tank Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Tank Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Equipment, L.P.	DE	NIA	AAA Equipment Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Equipment Advisors, L.P.	DE	NIA	AAA Equipment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Equipment Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Whole Loan Sub-Aggregator V, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residual Interests Sub-Aggregator VIII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF International Structured Securities Sub-Aggregator VII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions HedgeCo, L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Intermediate I (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Intermediate I (DC), LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings V, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings IV, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings III, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings II, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1799355				AP Equity Solutions Holdings I, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2016013				AIOF II Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1877261				AIOF II Galway Co-Invest, L.P.	DE	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund VI (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1735336				Apollo Broad Middle Markets Lending Fund, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors GP LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1912705				Apollo Accord Co-Investors VI (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors, L.P.	CYM	NIA	Apollo Accord Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1734681				Apollo Direct Lending Fund II (Unlevered AIV), L.P.	CYM	NIA	Apollo Direct Lending Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1971501				Apollo Accord Fund VI Intermediate B Lender, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1706663				ABF Treasury Sub-Aggregator IV, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1706448				ABF Treasury Sub-Aggregator III, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1706349				ABF Structured Securities Sub-Aggregator II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1705848				ABF Structured Securities Sub-Aggregator I, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Covis Manco II SCSp	LUX	NIA	Covis GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							UL Intermediate II Limited	GBR	NIA	UL Intermediate I Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							UL Intermediate I Limited	GBR	NIA	UL TopCo Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							UL Bidco Limited	GBR	NIA	UL Intermediate II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1595205				AP Arsenal Co-Invest, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-22 (AIOFIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Impact UL Holdings SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Origination Partnership Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1603236				AIOF III ICOV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1602301				AIOF III ICOV (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1602034				AIOF III ICOV (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Zeta SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3963385				Apollo Accord+ Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (B), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord (FC5), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord (FC4), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord (FC3), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord (FC2), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord (FC1), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1734889				AIOF II (892) AIV II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1734751				AIOF II (892) AIV I, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1625114				Apollo Aligned Alternatives Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Management, L.P.	DE	NIA	Apollo Delphi Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1634712				Apollo Delphi Fund, L.P.	DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord VI Aggregator C, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord VI Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord VI Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Offshore Fund VI, L.P.	CYM	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1912886				Apollo Accord Fund VI, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund VI Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Manager, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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

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							Apollo Hybrid Value II Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Tulip Holdings GP, LLC	DE	NIA	Apollo Hybrid Value II Credit Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACMP Holdings II (Cayman) LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas SP Opportunity Fund I, L.P.	DE	NIA	Atlas SP Mortgage GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas SP Mortgage GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cardinal Coinvest (DC) LLC	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3252012				Apollo Cardinal Coinvest Aggregator, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1726046				Apollo Cardinal Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3232649				Apollo Cardinal Coinvest Fund (TE), L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Investment Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1725911				Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Capital Advisors, L.P.	CYM	NIA	ACTC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Real Estate Debt GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1745596				AIOF II European Debt Holdings Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3413282				Apollo Defined Return Intermediate B Lender, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1748564				Apollo Jade Partnership, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1748581				Apollo Jade Holdings, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jade Advisors, L.P.	CYM	NIA	Apollo Jade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jade Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1748584				Apollo Jade (FC), LLC	CYM	NIA	Apollo Jade Partnership, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3417328				AP Prime Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-24 (AOP II-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Fund Cayman Holdings, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Fund Cayman Aggregator, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Origination Holdings, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3231492				Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							AOP II Lux Investment Holdings (UL), S.a r.l.	LUX	NIA	AOP II (UL) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II Lux Investment Holdings (L), S.a r.l.	LUX	NIA	AOP II (L) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord VI Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord VI Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (D), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (E-2), SCSp	LUX	NIA	Apollo Aligned Alternatives (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Belstar SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III RN Holdings II, LLC	DE	NIA	AP EPF III RN Holdings I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP GIIS Co-Invest Holdings, L.P.	CYM	NIA	AP GIIS Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP GIIS Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP III (H AIV FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2943731				ANRP III Hydria (Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Polygon Intermediate (DC) Holdings II, LLC	DE	NIA	AP EPF III Polygon Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (C) Borrower, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (B) Borrower, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (A) Borrower, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Benji Co-Invest, L.P.	DE	NIA	Apollo Benji Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Benji Holdings, L.P.	DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Benji Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2645293				AIOF II European Debt Holdings AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1743979				AIOF II European Debt Holdings (FC 892), Ltd.	CYM	NIA	AIOF II (892) AIV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - Ranch, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - AIP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS CLO 1 LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Management Holdings, LLC	DE	NIA	Apollo International Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2592267				Apollo Accord Co-Investors VI (B), L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2412273				Apollo Co-Investment Fund 2023, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT ACQUIRE 2 LP	DE	NIA	PK ALIFT ACQUIRE 2 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT ACQUIRE 2 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP AIM Aggie Holdings, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Aggie Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Chamber Birmingham PropCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1745765				AIOF II European Debt Holdings Limited	GBR	NIA	AIOF II European Debt Holdings Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA VIII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA VII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA VI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							ARIS Mortgage Originations, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1752162				Rally Holdco Limited	GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1752183				Rally Bidco B.V.	NLD	NIA	Rally Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Equity Overseas Partners II (Lux), SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (E-1)	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Private Markets SICAV	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Private Credit Fund	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP DLF Investor, L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Advisors II, L.P.	CYM	NIA	Apollo Origination Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3676658				MidCap Ventures I LLC	DE	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delos Italy 4 S.r.l.	ITA	NIA	Apollo Delos Investments IV, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1740836				AP Saxon Co-Invest, L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2110277				Apollo Belstar Aggregator, L.P.	DE	NIA	Apollo Belstar Aggregator GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Belstar Aggregator GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2321989				Apollo USREF III Ren TSQ (DC) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2087037				Gorseway Park PE, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Hermes Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2152980				AP Hermes Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-23 (S3ESH1-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2119504				Apollo X NHRS Co-Invest, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1743460				AP X Euro (Lux) S.a r.l.	LUX	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Fund Lux Holdings, S.a r.l.	LUX	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Star Intermediate LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Star Midco LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 5, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 4, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1886393				La Costa Capital Partners, LLC	DE	NIA	AA Net Lease, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA NNN Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA Net Lease, L.P.	DE	NIA	AAA NNN Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA NNN Holdings Advisors, L.P.	DE	NIA	AAA NNN Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4973033				Apollo Asset-Backed Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Alignment, L.P.	CYM	NIA	AMH Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4885902				AP DLF Offshore Investor, L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Cayman Holdco LLC	CYM	NIA	AHVF II (Cayman Holdings), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Neptune Co-Invest Holdco II Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4778165				Apollo Clean Transition Equity Partners II Co-Investors (B), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Fund, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1763728				Apollo Accord+ II Aggregator D, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			98-1763741				Apollo Accord+ II Fund Intermediate A-II (FC), Ltd.	CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Aggregator B, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Aggregator C, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Co-Investors (B), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEPC Asset LuxCo S.a r.l.	LUX	NIA	AEPC Master LuxCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Accelerate Co-Invest Holdco, Ltd.	CYM	NIA	AHVF II Cayman Holdco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies AAPP (DC-I), LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEPC Master LuxCo S.a r.l.	LUX	NIA	Apollo European Private Credit Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo GLDC Lux Holdings S.a?r.l.	LUX	NIA	Apollo GLDC Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1761701				Apollo GLDC Intermediate Holdings (FC), L.P.	CYM	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GLDC Cayman Holdings, LLC	CYM	NIA	Apollo GLDC Aggregator A, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Berlin Co-Invest Holdings, L.P.	CYM	NIA	AP Almond Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Almond Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4978957				ASPH Holdings II-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4978828				ASPH Holdings I-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4979037				ASPH Holdings III-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAM Atlas Subsidiary II, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1761362				Apollo Berlin Co-Invest Holdco, Ltd.	CYM	NIA	AP EPF IV Berlin Holdings, LLC	Ownership	27.000	AGM; M. Rowan; L. Black	NO	
			93-4131926				AIOF III Novus Co-Invest (DC), LLC	DE	NIA	AIOF III Novus Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4115217				AIOF III Novus Co-Invest (Parallel), L.P.	DE	NIA	AIOF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4119998				AIOF III Novus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4068923				AIOF III Novus Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4132760				AIOF III Novus (DC), LLC	DE	NIA	AIOF III Novus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4116096				AIOF III Novus Co-Invest, L.P.	DE	NIA	AIOF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1761347				AP EPF IV Berlin Holdings, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4423652				Apollo GLDC Overseas Fund, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4420967				Apollo GLDC Fund, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4423987				Apollo GLDC Aggregator A, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GLDC Advisors, L.P.	CYM	NIA	Apollo GLDC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Leaf, LLC	DE	NIA	Midcap Apollo Institutional Private Lending	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit (Master) SCSp	LUX	NIA	Apollo European Private Credit Fund GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Lethe SPV, L.P.	DE	NIA	AP Lethe SPV GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP (PISCA) Holdings, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Apollonia SPV LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP GLDC Clover GP, LLC	DE	NIA	Apollo GLDC Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1761439				AP Carbo Co-Invest, L.P.	CYM	NIA	AHVF II Accelerate Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Accelerate Co-Invest GP, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3868579				AP Fides Holdings II LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			93-3868422				AP Fides Holdings I LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1761379				AP Credit Solutions Intermediate II (FC), L.P.	CYM	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4481508				AP Credit Solutions Holdings (FC) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1759871				AP Starlight (LUX) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1759132				AIC Intermediate Holdings (FC) (B), Ltd.	CYM	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC Intermediate Holdings (DC) (B), LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	AIC Intermediate Holdings (DC) (B), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIC 3-Z Subsidiary, LLC	DE	NIA	AIC Holdings 3-Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo GLDC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Smile Co-Invest Holdings, L.P.	CYM	NIA	AHVF II Smile Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Smile Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jade SPV, L.P.	CYM	NIA	Apollo Jade SPV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jade SPV GP LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4469454				Apollo S3 Credit Solutions Offshore Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Credit Solutions Management II, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4467158				Apollo S3 Credit Solutions Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4467675				Apollo S3 Credit Solutions Fund II (TE 892), L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4481127				Apollo S3 Credit Solutions Advisors II, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1761404				Apollo S3 Credit Advisors Holdings II, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Rock Intermediateco Limited	JEY	NIA	Rock Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rock Holdco Limited	JEY	NIA	AP Rock Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4317429				Apollo Direct Lending Fund II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit Partnership, L.P.	CYM	NIA	Apollo Hostplus Credit GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1764667				Apollo Hostplus Credit Ltd.	CYM	NIA	Apollo Hostplus Credit Partnership, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1758411				Apollo European Private Credit Aggregator, L.P.	CYM	NIA	Apollo European Private Credit Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit Aggregator GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1759627				Apollo Accord+ II Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1759601				Apollo Accord+ II Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ II Fund (Lux), SCSp	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			98-1759601				Apollo Accord+ II Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			98-1759595				Apollo Accord+ II Aggregator A, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Advisors, L.P.	CYM	NIA	Apollo Accord+ II Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4023641				AP Aggie Co-Invest, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							AP Opera SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Newark SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3994318				ANRP III (WEV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3994318				ANRP III (WEV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Holdings (Lux) S.a r.l.	LUX	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Auxo Holdings Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3837118				ANRP III Hydria (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3837445				ANRP III (AIV H-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (TWR EP Intermediate DC), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4618494				ASPH Holdings II-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4618353				ASPH Holdings I-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4618630				ASPH Holdings III-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2994538				AAM Atlas Subsidiary, LLC	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Administration, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Bethesda CLO 1 Depositor LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Thompson Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Finance III Ltd	GBR	NIA	Apollo International Finance II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4561961				Apollo Clean Transition Equity Partners II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Rock Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3830747				AAA Co-A Aggregator, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIC Intermediate Holdings (FC), Ltd.	CYM	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC Intermediate Holdings (DC), LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2737689				AIC Holdings 3-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737689				AIC Holdings 3-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC) (B), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737400				AIC Holdings 2-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737400				AIC Holdings 2-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737073				AIC Holdings 2-Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737073				AIC Holdings 2-Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2738041				AIC Holdings 1-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2738041				AIC Holdings 1-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737739				AIC Holdings 1-Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737739				AIC Holdings 1-Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA X Holdings, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Backed Credit Company LLC - Series II	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							Apollo Asset Backed Credit Company LLC - Series I	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Backed Credit Company LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV Holdings D II, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV Holdings D I, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV Holdings C II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV (Galway) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties FF I-B (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit Fund GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1749912				Apollo Aligned Alternatives (E-1) Sub Fund	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Finance, L.P.	DE	NIA	Apollo International Finance GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP X Euro (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Intermediate II (DC), LLC	DE	NIA	Apollo S3 Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Holdings (DC) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives ST Fund (USD), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives ST Fund (JPY), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Credit Holdings (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund (MS I), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV (Galway) Equity Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV (Galway FC) Intermediate Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV (Galway FC) Intermediate Holdings II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Pomokaira (Lux) GP, S.a r.l.	LUX	NIA	Apollo Co-Invest Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Invest Advisors, L.P.	CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1783645				Apollo S3 Credit Solutions II HedgeCo, L.P.	CYM	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Co-Invest II, L.P.	CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Co-Invest (FC II), L.P.	CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Co-Invest (FC I), L.P.	CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Holdings II, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Holdings II, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Holdings II, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Holdings, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Aoide SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Zastava, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP (ASSCA) Holdings, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP (PSSCA) Holdings, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH IX A-2, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH IX A-1, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							AP Issuer LP	CYM	NIA	AP Issuer GP Ltd	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 1-A1-1 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Secured Advance Funding, L.P.	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							HNW WHCO Participation Buyer, L.P.	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2043456				AP Moon Holdings LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Lethe SPV GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Boreas SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Presidio SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Aoide SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1778020				Apollo ADIP Co-Investors II (B), L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Star Japan Acquisition Co., Ltd.	JPN	NIA	Star Japan Holdings Co., Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATC Holdings (Lux-L) S.a r.l.	LUX	NIA	ACT Juniper A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC ETA SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Apollonia SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADCF Apollonia SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1569556				Apollo Atlas NFSP RS, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1239596				Apollo Credit Strategies AAPP (DC-II), LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACT Juniper B GP, LLC	DE	NIA	ATC Aggregator (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACT Juniper A GP, LLC	DE	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1778227				Apollo Asset-Backed Finance Lending Company Subsidiary III, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1358585				Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1358268				Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 RIC Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAPP Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADIP II Holdings, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Holdings (Europe) S.a r.l.	LUX	NIA	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 1-A3 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACT Juniper B, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACT Juniper A, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Alpha SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2153357				AIOF II Credit Holdings (TI), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1979014				AIOF II Galway Coinvest (Equity AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1977927				AP Galway Equity Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1978317				AIOF II Galway Equity Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1977529				AP Galway Holdings II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Nebula Solar Intermediate, LLC	DE	NIA	AP Nebula Solar Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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

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

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

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

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

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							AP Town Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Town Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Town (Lux) GP S.a r.l.	LUX	NIA	AP Town Holdings S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Apollo Chariot Fund, L.P.	CYM	NIA	Apollo Chariot Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Fort GP 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Fort GP 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Fort GP 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Fort GP 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Hispania Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Hispania Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Hispania Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Hispania Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Malbec Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Malbec Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Malbec Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Malbec Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	

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							Lycius XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							ABS IA SPE, L.P.	DE	NIA	Atlas SP Opportunity Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Maple, LLC	DE	NIA	AP IS Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IS Manager, LLC	DE	NIA	Apollo Accord+ Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Loan Funding B, LLC	DE	NIA	Apollo Credit Strategies Absolute Return Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Loan Funding A, LLC	DE	NIA	Apollo Credit Strategies Absolute Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1798389				AP Aurora Equity Holdings, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Resi IA SPE, L.P.	DE	NIA	Atlas SP Opportunity Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 25, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 24, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 23, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 22, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 21, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 20, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 19, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 18, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							AIOF III Shelf Entity 17, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 16, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 15, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 14, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 13, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 12, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 11, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 10, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Administration BKR GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1778905				ABC Intermediate Holdings 3 (B), LLC	CYM	NIA	Apollo Asset Backed Credit Company LLC - Series II	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1718408				ABC Holdings 1, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1718408				ABC Holdings 1, L.P.	DE	NIA	ABC Intermediate Holdings 1 (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1716549				ABC Intermediate Holdings 1 (DC), LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1716059				ABC Intermediate Holdings 2 (DC)(B), LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1743190				ABC Holdings 3 (B), L.P.	DE	NIA	ABC Intermediate Holdings 2 (DC)(B), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1743190				ABC Holdings 3 (B), L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1743342				ABC Holdings 4 (B), L.P.	DE	NIA	ABC Intermediate Holdings 3 (B), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1743342				ABC Holdings 4 (B), L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1743045				ABC Holdings 2, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1743045				ABC Holdings 2, L.P.	DE	NIA	ABC Intermediate Holdings 1 (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products JPM GP, LLC	DE	NIA	Atlas Securitized Products Administration BKR GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Investments 7, L.P.	DE	NIA	Atlas Securitized Products BB GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Investments 5, L.P.	DE	NIA	Atlas Securitized Products JPM GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Warehouse Lending Company, L.P.	DE	NIA	Atlas Securitized Products BB GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Investment Holdings (JPM), L.P.	DE	NIA	Atlas Securitized Products JPM GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Investment Holdings BB, L.P.	DE	NIA	Atlas Securitized Products BB GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Funding 3, L.P.	DE	NIA	Atlas Securitized Products Administration BKR GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products BB GP, LLC	DE	NIA	Atlas Securitized Products Administration BKR GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 9, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							ADS Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Highlands (ML) LLC	CYM	NIA	AP Highlands Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 8, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 7, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3162344				AIOF Re-Investment Vehicle, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4491523				AP Dakota Holdings, L.P.	DE	NIA	AP Dakota Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Dakota Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4598071				AIOF III Dakota (Overseas AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4598196				AIOF III Dakota (TE 892 AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4597936				AIOF III Dakota (MF AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Swift GBP Holdco S.a r.l.	LUX	NIA	AP Swift GBP Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Accelerate Bidco 2 GmbH	DEU	NIA	Accelerate Bidco GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1781787				AIOF II Galway Co-Invest Equity Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Advisors Espa?a, S.L.U.	ESP	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP X Star Holdings GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Aurora Cayman Holdings, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Fort SCSp	LUX	NIA	Fort GP 1 S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3670790				Apollo Pythia Fund, L.P.	DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Town (Lux) SCSp	LUX	NIA	AP Town (Lux) GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Apollo Chariot Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-6628304				Atlas SP ABS Opportunity Trust IB	DE	NIA	Atlas SP ABS Opportunity Master I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATLAS SP ABS Opportunity Trust IA	DE	NIA	ABS IA SPE, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATLAS SP Resi Opportunity Trust IA	DE	NIA	Resi IA SPE, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-5137278				AP Lightning Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-5137099				ACTE II Lightning Co-Invest, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-5136949				ACTE II Lightning Aggregator, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-5131861				AIM Lightning Aggregator, L.P.	DE	NIA	AIM Lightning Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Lightning Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1811825				AP Dolphin (Luxembourg) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Blue Investments 1-A5-1, L.P.	DE	NIA	AGF WHCO Holdings I	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP ASL Limited	CYM	NIA	ASL, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ASL, L.P.	CYM	NIA	ASL GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ASL GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4971216				Apollo TPSF Co-Invest, L.P.	DE	NIA	Apollo TPSF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TPSF Co-Invest GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO INVESTMENTS (CAYMAN) PARENT II LTD.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO ADVISORS GP II, LTD.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO Intermediate Holdings, Ltd.	CYM	NIA	WHCO INTERMEDIATE HOLDINGS LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (TWR EP IV Intermediate DC), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1809025				AP Luz Aggregator, L.P.	CYM	NIA	AP Luz Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Global WHCO International Holdings Designated Activity Company	IRL	NIA	AASP Management, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Global WHCO Australian Holdings Designated Activity Company	IRL	NIA	TMF Management (Ireland) Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT WH 5 LP	DE	NIA	PK ALIFT WH 5 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT WH 5 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III HedgeCo, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Luz Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 18, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 17, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Himalaya Merger Sub, LLC	DE	NIA	AP Himalaya Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MC Feeder II LLC	DE	NIA	APO MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MC Feeder LP	DE	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MidCap FinCo Intermediate LLC	DE	NIA	MidCap FinCo LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MidCap B (DC) Holdings LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MC Feeder (Z) LP	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MidCap FinCo II LLC	DE	NIA	APO MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MidCap FinCo (DC) Holdings LLC	DE	NIA	APO MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4722098				MidCap FinCo LLC	DE	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1810863				AHVF II (Overseas QFPF AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1810782				AHVF II (FC II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Himalaya Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4925787				AHVF II Himalaya Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 21, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 16, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							AP Kappa 20, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 15, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 18, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 14, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 19, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 17, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATLXM 2024-RPL1 Trust	DE	NIA	Atlas Securitization Depositor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Edge SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATLX 2024-RPL1 Trust	DE	NIA	Atlas Securitization Depositor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EDGE MIDCO LIMITED	GBR	NIA	AP Edge Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1803374				Horizon Topco Limited	GGY	NIA	AP X Lux Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1803462				Horizon Midco 2 Limited	GGY	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4315514				Horizon US HoldCo, Inc.	DE	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1803473				Project Horizon Bidco UK Limited	GBR	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 2-A1 LP	DE	NIA	AGF WHCO 2-A Trust	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 2-A2 LP	DE	NIA	AGF WHCO 2-A Trust	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Moon II Holdings LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 4 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 4 LP	DE	NIA	PK ALIFT LOAN FUNDING 4 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitization Depositor, L.P.	DE	NIA	Resi IA SPE, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Edge Co-Invest GP, LLC	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1805270				AP Edge Co-Invest, L.P.	CYM	NIA	AP Edge Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Bowery Co-Invest, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Bowery, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Fund (FC JP), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1807450				AP Equity Solutions Intermediate II (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4585262				AP Equity Solutions Holdings I-A, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1807409				AP Equity Solutions Intermediate I-A (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Blue Investments 2-A Trust	DE	NIA	Wilmington Trust, National Association	Other	0.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 2-A Trust	DE	NIA	Wilmington Trust, National Association	Other	0.000	AGM; M. Rowan; L. Black	NO	
			98-1806322				Apollo Investment Fund (DE-I) X (AIV - JP), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1806220				Apollo Co-Investors X (B) (AIV - JP), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1806118				Apollo Co-Investors X (A) (AIV - JP2C), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1806099				Apollo Co-Investors X (A) (AIV - JP1), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Aurora Holdings, L.P.	GBR	NIA	AIOF III Credit Holdings Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1803382				AIF IX Connect PCDH AIV (TE FC II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1803378				AIF IX Connect PCDH AIV (TE FC I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Delaware AIV JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (AIV JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (892 AIV JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Apollo Investment Fund (AIV 2 JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Fund (AIV 1 JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration Replacement Aggregator B, L.P. - Series 1	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			38-4325850				Apollo IG Short Duration Replacement Aggregator A, L.P. - Series 1	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Rolsia Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4316986				AP IX Connect Co-Invest Holdings II-B, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Lux (A) Holdings S.a r.l.	LUX	NIA	Apollo Credit Strategies Absolute Return Loan Funding A, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Luz Co-Invest, L.P.	CYM	NIA	AP Luz Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Credit Holdings Limited	GBR	NIA	AIOF III Credit Holdings (Cayman GBP), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors ACSF II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pistachio, L.P.	CYM	NIA	AP Pistachio Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4083240				AP X Voyager Aggregator, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4082623				AP Voyager Holdings, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4110644				AP Voyager Co-Invest, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADS Hera SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hermes Midco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Hermes Midco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Hermes Midco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Hermes Midco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Ignite Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Ignite Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Ignite Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Ignite Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Delius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Delius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	

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							Delius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Delius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Alexandria Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Alexandria Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Alexandria Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Alexandria Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Delius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Delius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Alexandria Securitisation S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Alexandria Securitisation S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Alexandria Securitisation S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Alexandria Securitisation S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Terral Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Terral Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Terral Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Terral Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Athos GP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Athos GP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Athos GP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Athos GP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	

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							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Luz Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4124117				AP IX Connect Co-Invest Holdings II-A, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Edge Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP II Lux US Originations Holdings GP, LLC	DE	NIA	Apollo Direct Lending Fund (Lux) II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Glas Holding S.a r.l.	LUX	NIA	ABC Holdings 4 (B), L.P.	Ownership	2.500	AGM; M. Rowan; L. Black	NO	
							ABF Glas Holding S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	Ownership	11.200	AGM; M. Rowan; L. Black	NO	
							ABF Glas Holding S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Ownership	20.800	AGM; M. Rowan; L. Black	NO	
							ABF Glas Holding S.a r.l.	LUX	NIA	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	65.500	AGM; M. Rowan; L. Black	NO	
							MFIC Iota SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3907383				ACTE II Astro Aggregator, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3909494				ACTE II Astro Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3907843				ACTE II Astro (DC), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Lux Holdings, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity E, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity D, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity C, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity B, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity A, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Milwaukee Properties, S.L.	ESP	NIA	AP Oxygen Bidco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Kelaty House Propco 2 Limited	JEY	NIA	Kelaty House Propco 1 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Kelaty House Propco 1 Limited	JEY	NIA	AP Swift GBP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1800958				AP Elmo Holdings, L.P.	CYM	NIA	AP Elmo Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1800930				AP Elmo (FC), L.P.	CYM	NIA	AP Elmo Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4036665				AP Elmo Holdings LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Elmo Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Invetol Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bonobela Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Pomokaira, SCSp SICAV-RAIF	LUX	NIA	Pomokaira (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Freedom Grand Parent GP LLC	DE	NIA	Freedom Grand Parent LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3858136				Freedom Grand Parent LLC	DE	NIA	Freedom Parent Holdings LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - OMP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Highlands Co-Invest (ML) LLC	CYM	NIA	AP Highlands Co-Invest, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eliant SCF-AR Solutions LP	DE	NIA	Eliant Trade GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							SEL Indigo II LLC	DE	NIA	Eliant SCF-AR Solutions LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1803579				Delos Alpha SCSp	LUX	NIA	Fort GP 2 S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Aurelius Capital S.a r.l.	LUX	NIA	Delos Alpha SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Luz Bidco UK Ltd	GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO Holdings II LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2450164				AP (Connect) VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black	NO	
			98-1757628				AP HGA Manager LLC	CYM	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black	NO	
			84-3300455				AP IX (PMC) VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black	NO	
			86-2701502				AP IX Pioneer VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black	NO	
			88-3783993				Peak PCDH X-A-1, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1678211				Apollo TR Impact and Sustainable Credit Holdings Ltd.	CYM	NIA	Apollo Multi Asset Credit Replacement Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	Ownership	14.480	AGM; M. Rowan; L. Black	NO	
			98-1678211				Apollo TR Impact and Sustainable Credit Holdings Ltd.	CYM	NIA	Apollo Multi Asset Credit Replacement (Master), L.P.	Ownership	85.520	AGM; M. Rowan; L. Black	NO	
			93-4353274				Midcap Apollo Institutional Private Lending	DE	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1713436				A-A ECP Academia Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment MasterCo S.a r.l.	LUX	NIA	A-A Euro Investment Fund (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Lending Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Skylign Aviation Holdings GP LLC	DE	NIA	AAA Aviation Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 44 S.a r.l.	LUX	NIA	Reinsurance Custody Solutions DAC	Other	100.000	AGM; M. Rowan; L. Black	NO	
			47-5298443				AIF VIII (Ludlow DH AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Everest Intermediate Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Woolly Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031481				AION Capital Partners Limited	MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Direct Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alteri Investments, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP III GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Cayman Holdings, LLC	CYM	NIA	Apollo Direct Lending Fund II (Levered), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Cayman Holdings, LLC	CYM	NIA	Apollo Direct Lending Fund II (Unlevered), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP AL Borrower GP, LLC	DE	NIA	AP AL Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP AL Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Dakota Co-Invest Borrower GP, LLC	DE	NIA	AP Dakota Co-Invest, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3924312				AP Drive GP, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners IX, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	AP IX (Euro AIV), L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			98-1272582				AP Holdco B.V.	NLD	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							AP Inception Co-Invest ML GP, LLC	DE	NIA	AP Inception Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Inception ML GP, LLC	DE	NIA	AP VIII Inception Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Sunna Holdings GP, LLC	DE	NIA	ANRP III Sunna Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Sunna Holdings GP, LLC	DE	NIA	AIOF II Sunna Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1008303				APH Holdings (DC), L.P	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2582225				Apollo Advisors IX, L.P	CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Service Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350987				Apollo Investment Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Secondaries Fund I SPV, L.P	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd.	CYM	NIA	Apollo Credit Strategies Fund LP	Ownership	23.790	AGM; M. Rowan; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd.	CYM	NIA	Apollo Offshore Credit Strategies Fund Ltd.	Ownership	76.210	AGM; M. Rowan; L. Black	NO	
			86-1950548				Apollo Debt Solutions BDC	DE	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Diversified Credit Fund	DE	NIA	Apollo Capital Credit Adviser, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0387304				Apollo European Principal Finance Fund (Feeder), L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3654254				Apollo FIG Carry Pool Aggregator GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	34.000	AGM; M. Rowan; L. Black	NO	
			83-3654254				Apollo FIG Carry Pool Aggregator GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	66.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules AIV Advisors, L.P.	CYM	NIA	Apollo Hercules AIV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HV Advisors, L.P.	CYM	NIA	Apollo HV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Life Asset GP, LLC	CYM	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Singapore Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1948189				Apollo Navigator Aviation Feeder (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			38-4028072				Apollo Overseas Partners (Delaware 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1815960				Apollo Overseas Partners (Delaware) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4491132				Apollo Overseas Partners (Delaware) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux) X GP, S.a r.l.	LUX	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo SB Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1389816				Apollo Multi Asset Credit Replacement Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III MTR Holdings Advisors II, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2644887				ARIS Operating Partnership L.P.	DE	NIA	Apollo Realty Income Solutions, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Castle UK Midco 2 Limited	GBR	NIA	Castle UK Midco 1 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Covis GP S.a r.l.	LUX	NIA	Covis Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							DSB Acquisition LLC	DE	NIA	DSB Holdings Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5286379				Financial Credit Investment III Manager, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Honeypool Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman Corp.	Ownership	46.260	AGM; M. Rowan; L. Black	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II LP	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman BPS, L.P.	Ownership	0.040	AGM; M. Rowan; L. Black	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman LP	Ownership	53.510	AGM; M. Rowan; L. Black	NO	
							NNN Holdco I LP	DE	NIA	NNN Holdco GP I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN Holdco II LP	DE	NIA	NNN Holdco GP II LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN Holdco III LP	DE	NIA	NNN Holdco GP III LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Plutus Capital Pvt Ltd?	MUS	NIA	Plutus Holdings Pvt Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Plutus Holdings Pvt Ltd?	MUS	NIA	AION Direct Private II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Prime Security Services TopCo Parent GP, LLC	DE	NIA	AP VIII Prime Security Services Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sliders Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1844982				Structured Credit Recovery Master Fund IV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							TRF European Broadly Syndicated Loan Ltd.	CYM	NIA	TRF European Broadly Syndicated Loan (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1843435				AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATLAS SP Resi Opportunity Trust IB	DE	NIA	Resi IA SPE, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust, Series 2022-1	DE	NIA	Mortgage Aggregator Series Trust Administrator, L.P. - Series A	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust	DE	NIA	Mortgage Aggregator Series Trust Administrator, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust, Series 2024-1	DE	NIA	Mortgage Aggregator Series Trust Administrator, L.P. - Series E	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO Holdings III	DE	NIA	WHCO INVESTMENTS A HOLDINGS ICAV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO Holdings I	DE	NIA	WHCO INVESTMENTS A HOLDINGS ICAV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 5 Merlin, LLC	DE	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABC Intermediate Holdings 4, LLC	CYM	NIA	Apollo Asset Backed Credit Company LLC - Series II	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1983775				AHVF II Firefly Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1910035				AIC Transition Holdings, LLC	DE	NIA	AIC Holdings 1-Y, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Astra Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1937769				AP Astra Holdings, L.P.	DE	NIA	AP Astra Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Athos Aggregator, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Athos Midco, LLC	DE	NIA	AP Athos Topco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Athos Topco, LLC	DE	NIA	AP Athos Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1651316				AP EPF III Polygon Intermediate (DC) Holdings III, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1850873				AP Goat Co-Invest, L.P.	DE	NIA	AP X Goat Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Raven Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP SJ Co-Invest Holdings, L.P.	CYM	NIA	AP X SJ GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Tosca Borrower, LLC	DE	NIA	AP Tosca Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1909051				AP Tosca Holdings, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1909051				AP Tosca Holdings, L.P.	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Loan Funding A LLC	DE	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Loan Funding B LLC	DE	NIA	Apollo Accord+ II Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Equity Overseas Partners II (Lux AIV), SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Backed IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Apollo Asset Backed IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Backed IDF, LP	DE	NIA	Apollo Asset Backed IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Colt Advisors, LLC	CYM	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Colt Partnership, L.P.	CYM	NIA	Apollo Colt Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Grizzly Bear Credit Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1961651				Apollo Grizzly Bear Credit Fund, L.P.	DE	NIA	Apollo Grizzly Bear Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APO Shelf 1 GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APO Shelf 2, L.P.	DE	NIA	APO Shelf 1 GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1678534				Apollo HVF III Co- Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HVF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1678283				Apollo Hybrid Value Advisors III, L.P.	DE	NIA	Apollo Hybrid Value Capital Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Capital Management III, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1678694				Apollo Hybrid Value Fund III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1920390				Apollo Hybrid Value II Credit Holdings III, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1678288				Apollo Hybrid Value Overseas Partners (Delaware 892) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) III, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Overseas Partners III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1818425				Apollo Infrastructure Opportunities Fund III Hedge, LLC	CYM	NIA	Apollo Infrastructure Opportunities Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo JP Co-Invest GP, L.P.	CYM	NIA	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1818832				Apollo JP Co-Invest, L.P.	CYM	NIA	Apollo JP Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Libra Co-Investors (D), L.P.	DE	NIA	Apollo Libra Credit Opportunities Fund Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1396285				Apollo S3 Equity & Hybrid Solutions Fund (U), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1814326				Apollo S3 Equity & Hybrid Solutions Offshore Fund (U), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Private Markets IDF Advisors, LP .	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Private Markets IDF, LP	DE	NIA	Apollo S3 Private Markets IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sports Capital GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			32-2163428				Apollo Sports Capital (Overseas), L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1820955				Apollo TRF - IG II (Cayman), L.P. - Series 1	CYM	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1820899				Apollo IG Short Duration Replacement (Cayman), L.P.	CYM	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1807331				Apollo TPSF Violet Crown Partnership, L.P.	DE	NIA	Apollo TPSF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Barclays Repo Seller 1, LLC	DE	NIA	ARIS Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Barclays Repo Seller 2, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATLXM 2024-RPL2 Trust	DE	NIA	Atlas Securitization Depositor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATLX 2024-RPL2 Trust	DE	NIA	Atlas Securitization Depositor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fox Hedge MC A Subsidiary LLC	CYM	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Fox Hedge Intermediate A Subsidiary SMA LLC	CYM	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Fox Hedge Intermediate A (Lux) SARL	LUX	NIA	Fox Hedge Intermediate A Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fox Hedge Intermediate B Subsidiary SMA LLC	DE	NIA	Fox Hedge Intermediate B LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Horizon (DE) GP, LLC	DE	NIA	Horizon IPCO Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1430149				Horizon US FinCo, L.P.	DE	NIA	Horizon (DE) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Horizon Midco 1 Limited	GGY	NIA	Horizon Guernsey Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Horizon IPCO Limited	GGY	NIA	Horizon Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Horizon Guernsey Holdco Limited	GGY	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Korifio Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS FC-4, LLC	CYM	NIA	MAPS Intermediate Holdings IV, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS FC-3, LLC	CYM	NIA	MAPS Intermediate Holdings III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS FC-2, LLC	CYM	NIA	MAPS Intermediate Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1944390				MAPS DC-3, LLC	DE	NIA	MAPS Intermediate Holdings III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1937140				MAPS DC-2, LLC	DE	NIA	MAPS Intermediate Holdings II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1944541				MAPS DC-4, LLC	DE	NIA	MAPS Intermediate Holdings IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS FC-1, LLC	CYM	NIA	MAPS Intermediate Holdings I, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Equity Holdings, LLC	DE	NIA	MAPS TopCo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS DC-1, LLC	DE	NIA	MAPS Intermediate Holdings I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Borrower, LLC	DE	NIA	Apollo S3 Private Markets Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP3, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP2, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP1, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP3, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP2 NE, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP1, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Equity Aggregator, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Intermediate Holdings IV, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Intermediate Holdings III, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Intermediate Holdings II, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS TopCo Holdings, LLC	DE	NIA	MAPS Borrower, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Intermediate Holdings I, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1820527				MAPS Intermediate Holdings (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Zechera Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO HEDGECO II, LP	CYM	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1498403				Uniworld Holdco, Inc.	DE	NIA	Project Horizon Holdco UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Project Horizon Holdco UK Limited	GBR	NIA	Project Horizon Bidco UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tyrellgate Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RXR 5TS Owner LLC	DE	NIA	5TS Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC REIT Holdings, LLC	DE	NIA	Apollo Infrastructure Company LLC - Series I	Ownership	26.370	AGM; M. Rowan; L. Black	NO	
							AIC REIT Holdings, LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	73.630	AGM; M. Rowan; L. Black	NO	
							WHCO AG Lion Holding Trust	DE	NIA	AASP Management, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO AG Advisors Lion GP, LLC	DE	NIA	Atlas Securitized Products, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							ARC Funding 1 Holdings, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1819542				WHCO INVESTMENTS (CAYMAN) PARENT II LP	CYM	NIA	WHCO ADVISORS GP II, LTD.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							5TS Holdings, LLC	DE	NIA	AP TS JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Private Markets (Master) SCSp	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AERED Lux Investment Holdings One S.a r.l.	LUX	NIA	ARED SCA SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Multi-Asset Credit Strategies Lux Fund (Z) Lux HoldCo, S.a r.l.	LUX	NIA	AAA Multi-Asset Credit Strategies Lux Fund (Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Multi-Asset Credit Strategies Fund (Z) Lux HoldCo, S.a r.l.	LUX	NIA	AAA Multi-Asset Credit Strategies Fund (Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ARED Advisors, L.P.	CYM	NIA	Apollo ARED Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADLE Advisors, L.P.	CYM	NIA	Apollo ADLE Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo RWNIH-HSMA LP	DE	NIA	Apollo RWNIH-HSMA Advisors LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo RWNIH-HSMA Advisors LP	DE	NIA	Apollo Hybrid Value Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pistachio Manager, LLC	CYM	NIA	AP S&I Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP S&I Manager, LLC	CYM	NIA	Walkers Nominees Limited	Other	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kenmare Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pistachio (UK) Limited	GBR	NIA	AP Pistachio, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1816017				Pomokaira Investment Holdings SCSp	LUX	NIA	Pomokaira (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1816041				Pomokaira Intermediate Blocker SCSp	LUX	NIA	Pomokaira (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA HD Investor (Cayman) Limited	CYM	NIA	Athene HD Investor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-5137562				AP X Goat Holdings, L.P.	DE	NIA	AP X Goat Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Goat Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Apollo Credit Fund (Levered) Aggregator A Ltd.	Ownership	0.060	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Loan Origination, a Compartment of Athora Lux Invest S.C.Sp.	Ownership	0.200	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Apollo TR European Broadly Syndicated Loan Holdings Ltd.	Ownership	0.250	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	ATCF UK Limited	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Apollo Credit Funds ICAV	Ownership	0.020	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Amissima Diversified Income ICAV	Ownership	0.100	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	AEDL Credit SCA SICAV-RAIF	Ownership	0.130	AGM; M. Rowan; L. Black	NO	
							RXR 5TS Owner LLC	DE	NIA	5TS Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Real Estate Partners AB, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2442907				AAA SPV VI, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2443338				AAA SPV VII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2443462				AAA Hybrid Equity Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-6601480				ABF Consumer Loan Trust - MLT	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACT Sunflower A GP, LLC	DE	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACT Sunflower A, L.P.	DE	NIA	ACT Sunflower A GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACT Sunflower B GP, LLC	DE	NIA	ATC Aggregator (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACT Sunflower B, L.P.	DE	NIA	ACT Sunflower B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							AP Carbo Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Carbo Holdings, L.P.	CYM	NIA	AP Carbo Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Holdings (AIV) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2494794				AP Cube Holdings, L.P.	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Erie Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Erie Holdings, L.P.	CYM	NIA	AP Erie Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Fresco Aggregator GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Fresco Aggregator, L.P.	DE	NIA	AP Fresco Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2146033				AP Relevate Holdings, L.P.	DE	NIA	AIC Holdings 1-Y, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2146033				AP Relevate Holdings, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2558982				Apollo Accord+ II Fund Intermediate B (DC ABF), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Offshore Fund (K), L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Colt Partnership Subsidiary I, L.P.	CYM	NIA	Apollo Colt Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Colt Partnership Subsidiary II, L.P.	CYM	NIA	Apollo Colt Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Credit Solutions Fund II (AIV), L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Investments Advisors, LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Secondaries Aggregator IV, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apricot Merger Sub, LLC	DE	NIA	Apollo Global Management, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athos MSQ SCSp	LUX	NIA	Athos GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADL CLO 1 LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Management Holdings 2, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AWLC Cayman Holdings, Ltd.	CYM	NIA	AWLC Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Securitized Products Management Holdings II, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1829151				Apollo H-3 Credit I Advisors, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							AWLC Holdings, L.P.	DE	NIA	WHCO ADVISORS GP, LTD.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 5 Hollywood, LLC	DE	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1785424				ABC Holdings 5, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1785424				ABC Holdings 5, L.P.	DE	NIA	ABC Intermediate Holdings 3 (B), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Apollo ARED Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADLE Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Fox Hedge L.P.	BMU	NIA	ACS GP Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XIII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Direct Lending (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Hybrid Credit Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XV, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Eagle Investor, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A AMAPS, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Hybrid Credit Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 7 Sundown, LLC	DE	NIA	ABC Holdings 7, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2799641				ABC Holdings 6, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2799641				ABC Holdings 6, L.P.	DE	NIA	ABC Intermediate Holdings 4, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABC Cougar Holdings Designated Activity Company	IRL	NIA	Walkers Global	Other	100.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 7 Wolfman Depositor, LLC	DE	NIA	ABC Holdings 7, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 7 Wolfman, LLC	DE	NIA	ABC Holdings 7 Wolfman Depositor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER I, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI-B Trust	DE	NIA	ABF Residential Loan Sub-Aggregator VI-B, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2800961				ABC Intermediate Holdings 5, LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2800004				ABC Holdings 7, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2800004				ABC Holdings 7, L.P.	DE	NIA	ABC Intermediate Holdings 5, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3568799				ABF Sagebrush Holdings, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI-B, LLC	DE	NIA	Apollo Asset-Backed Finance Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III (Euro AIV), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Sagebrush LLC	DE	NIA	ABF Sagebrush Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Snow King Holdings Designated Activity Company	IRL	NIA	Walkers Global	Other	100.000	AGM; M. Rowan; L. Black	NO	
			33-3675854				ABF Snake River Holdings LLC	DE	NIA	Apollo Asset-Backed Finance Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3054550				ANRP III (AIV B-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3054926				ANRP III Bold (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Aegis Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Aegis AIF SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3055606				ANRP III Bold (Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Calliope Fund, L.P.	Ownership	7.330	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Excelsior, L.P.	Ownership	3.330	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Accord+ II Aggregator B, L.P.	Ownership	24.000	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Credit Strategies Absolute Return Aggregator B, L.P.	Ownership	6.660	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Libra Credit Opportunities Fund, L.P.	Ownership	3.330	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Fox Hedge Intermediate B LLC	Ownership	6.660	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo TPSF Violet Crown Partnership, L.P.	Ownership	6.660	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo RWNIH-HSMA LP	Ownership	6.660	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	AAA Multi-Asset Credit Strategies Fund (Y), L.P.	Ownership	24.000	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	3.000	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	3.330	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	5.000	AGM; M. Rowan; L. Black	NO	
							AP Bold Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3088653				AP Bold Holdings, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3088653				AP Bold Holdings, LLC	DE	NIA	Apollo Aligned Alternatives Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Bullrock Holdings, LLC	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Bullrock Holdings, LLC	DE	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Deuce SPV, L.P.	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Rosa, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Maverick, L.P.	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXV, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Dunk SPV, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Pour Holdings GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXII, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Chia Issuer, LLC	CYM	NIA	AP S&I Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Chia (UK) Limited	GBR	NIA	AP Chia Issuer, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3165981				AP DEE V Intermediate Holdings, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3164964				AP DEE V (Intermediate), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3166308				AP DEE V (DC Z), LLC	DE	NIA	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3184858				AP DEE V (DC B), LLC	DE	NIA	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3166870				AP DEE V (DC A), LLC	DE	NIA	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Everest Aggregator, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Starship Aggregator (Lux) SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP SREAP Holdings, LLC	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP SREAP Holdings, LLC	DE	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP S&I Administrator, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3165417				AP TWR V Holdings, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Perseus Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2816462				AP X Perseus Holdings, L.P.	DE	NIA	AP X Perseus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Canada Advisors ULC	CAN	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo CGC Clean Energy Mobilization Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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

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							Apollo Asset-Backed Finance Lending Company Subsidiary I Lux, S.a r.l.	LUX	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ciraparantag Holdings SARL	LUX	NIA	Covis Midco 1 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Cube Lux Holdings S.a r.l.	LUX	NIA	AP Cube Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Hybrid Equity Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV IX, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Direct Lending (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-20 (AIFX - IAGEMD1PR6), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lyra Client Solutions US, LLC	DE	NIA	Lyra Client Solutions Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Diversified Opportunities Fund (Y) Lux, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Diversified Opportunities Fund (Z) Lux, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Linos IX S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos VIII S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos VII S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos V S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Enterprise Strategies, LP	DE	NIA	Apollo Enterprise Strategies GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Enterprise Strategies GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 5 (Lux), S.a r.l.	LUX	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS GS Repo Seller 2, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS GS Repo Seller 1, LLC	DE	NIA	ARIS Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Offshore Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Fund (TE 892), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACTC Vulcan SPV LLC	DE	NIA	ACT Juniper B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AWLC Intermediate Holdings Trust	DE	NIA	WHCO INTERMEDIATE HOLDINGS LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AWLC Holdings 2, L.P.	DE	NIA	AWLC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AWLC Holdings 1, L.P.	DE	NIA	AWLC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AWLC International Subco Designated Activity Company	IRL	NIA	AASP Management, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AWLC Holdings, L.P.	DE	NIA	AWLC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Investments 8, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Fund II AIV (DC), LLC	DE	NIA	Apollo S3 Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Oryx Holdings, LLC	CYM	NIA	AP HGA Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Fund (Lux) SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Accelerate Bidco GmbH	DEU	NIA	Accelerate Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3905982				AP Himalaya Holdings, L.P.	DE	NIA	AP Himalaya Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Issuer GP Ltd	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							AP Maia Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	ABC Holdings 6, L.P.	Ownership	1.000	AGM; M. Rowan; L. Black	NO	

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							AP Oxygen Bidco S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Ownership	6.930	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	Ownership	3.730	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	AP Oxygen Midco S.a r.l.	Ownership	66.670	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	21.670	AGM; M. Rowan; L. Black	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	ANRP (ECI AIV), L.P.	Ownership	5.620	AGM; M. Rowan; L. Black	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Overseas Partners (Delaware) VII, L.P.	Ownership	26.970	AGM; M. Rowan; L. Black	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Overseas Partners VII, L.P.	Ownership	67.410	AGM; M. Rowan; L. Black	NO	
							Apollo HV Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350822				Apollo Europe Management, L.P.	DE	NIA	Apollo International Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Management Europe (Luxembourg) S.a r.l.	LUX	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1734717				Apollo Direct Lending Fund II (Levered), L.P.	CYM	NIA	Apollo Direct Lending Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1734694				Apollo Direct Lending Fund II (Unlevered), L.P.	CYM	NIA	Apollo Direct Lending Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Otter Advisors, L.P.	CYM	NIA	Apollo Otter Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4595059				Apollo S3 Private Markets Fund	DE	NIA	Apollo S3 RIC Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4695168				Apollo U.S. Real Estate Fund III, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4690465				Apollo U.S. Real Estate Partners III (TE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4189880				Apollo USREF III 3 VDG Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2113422				Apollo USREF III 30 Dan Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2113680				Apollo USREF III 30 Dan Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Cardinal Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3594982				Apollo USREF III Freezer Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1174553				Apollo USREF III Manatee Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3852313				Apollo USREF III Mouse Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2124553				Apollo USREF III MTR Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1703263				Apollo USREF III Polygon Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1800926				Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
			98-1800926				Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
			98-1800926				Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
			98-1800926				Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Fort GP 2 S.a r.l.	LUX	NIA	AP Fort SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							Fox Hedge Intermediate A Limited	BMU	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2341552				Fox Hedge Intermediate B LLC	DE	NIA	Fox Hedge L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO ADVISORS GP, LLC	CYM	NIA	ATLAS GLOBAL WHCO HOLDINGS ICAV	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3081616				WHCO INTERMEDIATE HOLDINGS LP	DE	NIA	WHCO ADVISORS GP, LTD.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							WHCO INVESTMENTS A HOLDINGS ICAV	IRL	NIA	AASP Management, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1753815				WHCO ADVISORS GP, LTD.	CYM	NIA	Maples Corporate Services Limited	Other	0.000	AGM; M. Rowan; L. Black	NO	
							2024 TTC Aggregator (B), L.P.	DE	NIA	2024 TTC Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							2024 TTC Aggregator, L.P.	DE	NIA	2024 TTC Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							2024 TTC Aggregator GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2746164				AA Sequoia Holdings AIV, L.P.	DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 6 Iceman, LLC	DE	NIA	ABC Holdings 6, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4831902				ABF Pine Creek Depositor, LLC	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Pine Creek Holdings, LLC	DE	NIA	ABF Pine Creek Depositor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Structured Securities Sub-Aggregator II-C, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2405886				ACTE II Credit Holdings, L.P.	DE	NIA	ACTE II Credit Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACTE II Credit Holdings GP, LLC	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2406833				ACTE II Credit Holdings CB, L.P.	DE	NIA	ACTE II Credit Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1861046				ACTE II Credit Holdings CB Intermediate FC, L.P.	CYM	NIA	ACTE II Credit Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADS Offshore Fund Advisor, L.P.	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF III (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AERED Lux Investment Holdings (UL) S.a r.l.	LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF III Debt Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 37, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF III DE Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF III (FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF III (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIC Ironman Subsidiary - Z, LLC	DE	NIA	AIC Ironman Holdings - Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC Ironman Subsidiary - Y, LLC	DE	NIA	AIC Ironman Holdings - Y, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2355709				AIOF II Tulsa Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 1 LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4691882				ANRP III (F) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4691882				ANRP III (F) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4693975				ANRP III DEE IV (DC Z), LLC	DE	NIA	ANRP III (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4693228				ANRP III (Intermediate Holdings Partnership), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4693589				ANRP III DEE IV (DC A), LLC	DE	NIA	ANRP III (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Lender, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Gamma SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Beta SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Alpha SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Lender, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							AOP II (UL) Gamma SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Beta SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Alpha SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1861302				AP Credit Solutions Fund II AIV (FC), L.P.	CYM	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2431832				AP Credit Solutions Holdings II (AIV) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2376209				AP Credit Solutions Holdings (RS) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-5043072				AP Bold Co-Invest DC, LLC	DE	NIA	AP Bold Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4904372				AP Edison Holdings III (P), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4625944				AP Edison Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2265229				AP Edison Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Deuce SPV GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			33-4622188				AP Equity Solutions Intermediate II-A (DC) LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp	Ownership	21.060	AGM; M. Rowan; L. Black	NO	
			33-4622188				AP Equity Solutions Intermediate II-A (DC) LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	Ownership	43.050	AGM; M. Rowan; L. Black	NO	
			33-4622188				AP Equity Solutions Intermediate II-A (DC) LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.	Ownership	35.900	AGM; M. Rowan; L. Black	NO	
			39-2153836				AP Equity Solutions Holdings Co-Invest II-A, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Hercules UK Ltd	GBR	NIA	AP Hercules Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hercules GP S.a r.l.	LUX	NIA	AIC Holdings 1-Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hercules Aggregator SCSp	LUX	NIA	AP Hercules GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Horn Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Monarch Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Talon Holdings, L.P.	DE	NIA	AP Talon Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Talon Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 2A, LLC	DE	NIA	APM IDC Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-5057867				AP X Newport-Lido Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP TP Fund Holdings, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4421914				AP Voyager Co-Invest Feeder, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 6A, LLC	DE	NIA	APM IDC Holdings 6, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 5A, LLC	DE	NIA	APM IDC Holdings 5, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 4B, LLC	DE	NIA	APM IDC Holdings 4, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 4A, LLC	DE	NIA	APM IDC Holdings 4, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 2B, LLC	DE	NIA	APM IDC Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors VII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2677934				Apollo Accord Co-Investors VII (B), L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2676175				Apollo Accord Co-Investors VII (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			98-1857918				Apollo ABF Lava Creek Holdings, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Offshore Fund VII, L.P.	CYM	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2678684				Apollo Accord Fund VII, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund VII Intermediate B Lender, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund VII Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2678239				Apollo Accord VII Aggregator B, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord VII Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4815957				Apollo Accord+ II Fund Intermediate B Lender II, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4821410				Apollo Accord+ II Fund Intermediate B (DC II), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-5046343				Apollo Accord+ II Aggregator B-2, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Debt Solutions BDC Offshore Fund, L.P.	CYM	NIA	ADS Offshore Fund Advisor, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners III, L.P.	Ownership	7.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Fund III, L.P.	Ownership	31.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) III, SCSp	Ownership	3.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Partners (Alts) III, L.P.	Ownership	17.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) III, L.P.	Ownership	41.000	AGM; M. Rowan; L. Black	NO	
							Apollo Long-Term Infrastructure Strategy Holdings (C), L.P.	DE	NIA	Apollo Long-Term Infrastructure Strategy Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Long-Term Infrastructure Strategy Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PCGF Advisors Pte. Ltd.	SGP	NIA	Apollo PCGF Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PCGF Advisors, L.P.	CYM	NIA	Apollo PCGF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PCGF Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MPS Management, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies Holdings, LLC	DE	NIA	Apollo PPF Credit Strategies, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2432293				Apollo S3 Credit Solutions Fund II (AIV) II, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rad Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4890217				Apollo Real Estate Debt Fund I, L.P.	DE	NIA	ARED Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 JP Co-Invest IM, LLC	DE	NIA	Apollo S3 Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 JP Co-Invest GP, LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Holdings (Lux-L) I S.a r.l.	LUX	NIA	ACT Sunflower A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATH Conduit Vehicle 1 SCSp	LUX	NIA	Apollo European Real Estate Debt GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4843378				ARIS Real Assets Holdco I, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARED Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4890029				ARED Advisors I, L.P.	DE	NIA	ARED Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							AX DG St. Louis, DST	DE	NIA	AX II Depositor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX DG St. Louis Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Grizzly Credit SMA Holdings, LLC	DE	NIA	Apollo Grizzly Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Direct Origination Securitization, LLC	DE	NIA	Apollo Debt Solutions IDF, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cadma Capital Partners (Lux) S.a r.l.	LUX	NIA	Third Party	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Grizzly Credit Co-invest Holdings, LLC	DE	NIA	Apollo Grizzly Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4888424				Newco Harts Mill, LP	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4887192				Newco Birch Creek, LP	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Epsilon SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Delta SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC AW Pool I, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC LB Holdings, LLC	DE	NIA	AA Sequoia Holdings AIV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Lennar Pool I, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Lennar Pool II, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Lennar Pool III, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Warbler Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCGF (Master Fund) Pte. Ltd.	SGP	NIA	Apollo PCGF Advisors Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCGF (Feeder Fund) LP	SGP	NIA	Apollo PCGF Advisors Pte. Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Parc Westborough Owner, LLC	DE	NIA	ARIS Real Assets Holdco I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AWLC Holdings Trust	DE	NIA	WHCO International 2 Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							As Oy Fusion Helsinki TKU	FIN	NIA	Fusion Holdco Finland 3 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							As Oy Fusion Helsinki TRE	FIN	NIA	Fusion Holdco Finland 3 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							As Oy Fusion Helsinki KPO JKL	FIN	NIA	Fusion Holdco Finland 2 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							As Oy Fusion Helsinki HML	FIN	NIA	Fusion Holdco Finland 2 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							As Oy Fusion Helsinki LH	FIN	NIA	Fusion Holdco Finland 1 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							As Oy Fusion Helsinki HMA	FIN	NIA	Fusion Holdco Finland 1 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fusion Holdco Finland 3 Oy	FIN	NIA	Fusion Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fusion Holdco Finland 2 Oy	FIN	NIA	Fusion Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fusion Holdco Finland 1 Oy	FIN	NIA	Fusion Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS CLO 2 LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Everest Spain Bidco, S.L.	ESP	NIA	EVEREST UK MIDCO LIMITED	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Irradiant Intermediate Holdings, L.P.	DE	NIA	Redding Ridge RAD Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Wistert Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Swede Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Harts Mill Solar, LLC	NC	NIA	Harts Mill Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Carsonville Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Castleton Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Shoreline Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Smiths Creek Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Snover Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Snare Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stockholm Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sticks Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							St. Joseph Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							South Gramer Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Snowpiercer Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sunbelievable Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stubbs Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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

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

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

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

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							Aluminum Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpinist Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alma Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Wales Ridge Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Vreeland Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Topanga Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Thayne Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Telecaster Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Surbrook Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							13 Mile Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Zing Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Abhurite Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							HOK-T5, LLC	HI	NIA	Palms Solar JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							HOK-T1, LLC	HI	NIA	Palms Solar JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							HOK-T2, LLC	HI	NIA	Palms Solar JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							HOK-T3, LLC	HI	NIA	Palms Solar JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CL-Viaduct Holding, LLC	DE	NIA	PJM - Bison Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Judith Gap Solar 3, LLC	DE	NIA	Judith Gap Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Judith Gap Solar 2, LLC	DE	NIA	Judith Gap Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Judith Gap, LLC	DE	NIA	Judith Gap Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0528423				Irradiant Mortgage Opportunities Investors (B), L.P.	DE	NIA	Irradiant Mortgage Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0834654				IPCC Fund, L.P.	DE	NIA	IPCC GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2325841				IPCC Advisor, LP	DE	NIA	Apollo Rad Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							IPCC GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1598424				IFRG Investors II, L.P.	DE	NIA	IFRG Investors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							IROP Membership 6, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Harts Mill Intermediate Holdings, LLC	DE	NIA	Harts Mill Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2904386				Irradiant LP, LLC	DE	NIA	Apollo Rad Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3521645				IROP Equity Aggregator II, L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							RE Realty Partners Servicing, LLC	DE	NIA	RE Realty Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2965317				Irradiant Renewable Opportunities Partners, L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4032714				Irradiant BDG Investors, L.P.	DE	NIA	Irradiant BDG Investors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Irradiant BDG Investors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0248524				Irradiant CLO Partners Fund III, L.P.	DE	NIA	Irradiant CLO Partners III GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1965699				Irradiant CLO Partners Fund II, L.P.	DE	NIA	Irradiant CLO Partners II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Irradiant CLO Partners III GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4438388				Irradiant CLO Opportunities Fund, L.P.	DE	NIA	Irradiant CLO Opportunities Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4194043				Albedo Lessee 3, LLC	DE	NIA	Albedo MM 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Albedo Landco, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Michigan Solar Holdings 3, LLC	DE	NIA	Albedo Lessor 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Michigan Solar Holdings 2, LLC	DE	NIA	Albedo Lessor 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3508071				IROP EM Holdings Blocker II, LLC	DE	NIA	Irradiant Renewable Opportunities Partners (TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1963332				ISF II TH Blocker, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3583038				ISF II Securities Holdings, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1562345				ISF II Enchanted Rock Blocker, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2765512				Irradiant Orchid Investors, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			92-1072972				Irradiant Cross Platform Fund-SB, L.P.	DE	NIA	Irradiant Cross Platform-SB GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Holly Solar, LLC	DE	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3396683				Harts Mill BESS HoldCo, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3056909				Irradiant Sidecar SOM, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4245390				IFRG Investors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Harts Mill Irradiant Investment, LLC	DE	NIA	IROP Equity Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Harts Mill Holdings, LLC	DE	NIA	Harts Mill Irradiant Investment, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3265222				Irradiant Genco GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-0655710				Irradiant Solutions Fund GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2990956				Irradiant Renewable Opportunities Partners (TE), L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2982259				Irradiant CLO Partners Fund I, L.P.	DE	NIA	Irradiant CLO Partners I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Irradiant CLO Opportunities Fund GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Albedo MM, LLC	DE	NIA	Albedo OpCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Albedo MM 2, LLC	DE	NIA	Albedo OpCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1609323				Albedo Lessor 2, LLC	DE	NIA	Albedo Lessee 2, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			87-1609323				Albedo Lessor 2, LLC	DE	NIA	Albedo MM 2, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison TE Holdings LLC	DE	NIA	PJM - Bison Intermediate Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison Sponsor, LLC	DE	NIA	PJM - Bison Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison Irradiant Investment, LLC	DE	NIA	IROP Equity Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison Intermediate Holdings LLC	DE	NIA	PJM - Bison Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison Holdings, LLC	DE	NIA	PJM - Bison Irradiant Investment, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2896620				Judith Gap DataCo, LLC	DE	NIA	Judith Gap, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2271563				Irradiant TH Investors, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Irradiant Cross Platform-U GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Irradiant Cross Platform-SB GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3830153				IFRG Investors III, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							IROP Membership 4, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0746286				Harts Mill TE Holdings, LLC	DE	NIA	Harts Mill Intermediate Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3622011				RE Realty Partners, LLC	DE	NIA	Irradiant Treaty Oak Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RE Realty Partners Acquisition, LLC	DE	NIA	RE Realty Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-0643445				Irradiant Solutions Fund, L.P.	DE	NIA	Irradiant Solutions Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1973603				Irradiant CLO Partners II GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2998170				Irradiant CLO Partners I GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0718850				Albedo OpCo, LLC	DE	NIA	Irradiant Albedo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Albedo MM 3, LLC	DE	NIA	Albedo OpCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0760216				Albedo Lessor 3, LLC	DE	NIA	Albedo MM 3, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			92-0760216				Albedo Lessor 3, LLC	DE	NIA	Albedo Lessee 3, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			82-1453536				Irradiant Solutions Manager, L.P.	DE	NIA	Apollo Rad Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0667130				Albedo Lessee, LLC	DE	NIA	Albedo MM, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Michigan Solar Holdings 1, LLC	DE	NIA	Albedo Lessor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3026415				IROP Loan Aggregator, L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Albedo DevCo, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stratford Solar Center Holding, LLC	DE	NIA	PJM - Bison Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Friesian Irradiant Holdings, LLC	DE	NIA	Friesian Irradiant Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Friesian Irradiant Holdco, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Friesian Intermediate Holdings, LLC	DE	NIA	Friesian Irradiant Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2064774				ISF II Feeder, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2390099				Irradiant Financial Services, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			88-4205159				Irradiant Cross Platform Fund-U, L.P.	DE	NIA	Irradiant Cross Platform-U GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							IROP Membership 5, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Irradiant Albedo Holdings, LLC	DE	NIA	IROP Equity Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4003517				Harts Mill Acquisition LLC	DE	NIA	Harts Mill Intermediate Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3009857				IROP Equity Aggregator, L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2414530				Irradiant Solutions Marketable Securities, LLC	DE	NIA	Irradiant Solutions Fund GP, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-2414530				Irradiant Solutions Marketable Securities, LLC	DE	NIA	Irradiant Solutions Fund, L.P.	Ownership	96.080	AGM; M. Rowan; L. Black	NO	
			84-2414530				Irradiant Solutions Marketable Securities, LLC	DE	NIA	Irradiant Solutions Offshore Fund, L.P.	Ownership	3.920	AGM; M. Rowan; L. Black	NO	
			84-3076034				IROP EM Holdings Blocker, LLC	DE	NIA	Irradiant Renewable Opportunities Partners (TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Albedo Lessor, LLC	DE	NIA	Albedo MM, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1609213				Albedo Lessee 2, LLC	DE	NIA	Albedo MM 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison Acquisition LLC	DE	NIA	PJM - Bison Sponsor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Irradiant Mortgage Aggregator GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2953611				Irradiant ROP Fund GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4821165				Irradiant Solutions Fund II, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Irradiant Solutions Fund II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1221880				Irradiant Partners, LP	DE	NIA	Redding Ridge RAD Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1717861				Irradiant HP Opportunity Partners, SCSp	LUX	NIA	Third Party	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1786495				Irradiant Solutions Offshore Fund II, SCSp	LUX	NIA	Third Party	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1717869				Irradiant Solutions Mini-Master Fund II, SCSp	LUX	NIA	Third Party	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1739857				Rad CLO 20, Ltd.	BMU	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 28, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 28, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 2025-2 WH, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 2025-2 WH, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1801412				Rad CLO 26, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1801412				Rad CLO 26, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 26 Income Note, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 26 Income Note, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1799680				Rad CLO 24, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1799680				Rad CLO 24, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1791108				Rad CLO 23, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 2025-2 WH, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 2025-2 WH, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 21, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1821180				Rad CLO 2024-3, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1821180				Rad CLO 2024-3, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1391552				Irradiant Solutions Mini-Master Fund, L.P.	CYM	NIA	Irradiant Solutions Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1391299				Irradiant Solutions Offshore Fund, L.P.	CYM	NIA	Irradiant Solutions Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1577568				Rad CLO 9, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1508030				Rad CLO 7, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1490832				Rad CLO 6, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1479234				Rad CLO 5, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1457655				Rad CLO 4, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1434791				Rad CLO 3, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	

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			98-1788974				Rad CLO 22, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1755715				Rad CLO 22, Ltd.	CYM	NIA	MaplesFS Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1739942				RAD CLO 30, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1739940				RAD CLO 30, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1588936				Rad CLO 19, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1597077				Rad CLO 18, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1581623				Rad CLO 17, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1578152				Rad CLO 16, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1471845				Rad CLO 15, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1742345				Rad CLO 14, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 11, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 10, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 2, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 12, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 9, LLC	DE	NIA	Rad CLO 9, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 7, LLC	DE	NIA	Rad CLO 7, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 6, LLC	DE	NIA	Rad CLO 6, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 5, LLC	DE	NIA	Rad CLO 5, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 4, LLC	DE	NIA	Rad CLO 4, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 3, LLC	DE	NIA	Rad CLO 3, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 28, LLC	DE	NIA	Rad CLO 28, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 27, LLC	DE	NIA	Rad CLO 2025-2 WH, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 26, LLC	DE	NIA	Rad CLO 26, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 25, LLC	DE	NIA	Rad CLO 25, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 24, LLC	DE	NIA	Rad CLO 24, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 23, LLC	DE	NIA	Rad CLO 23, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 22, LLC	DE	NIA	Rad CLO 22, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 21, LLC	DE	NIA	Rad CLO 21, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 19, LLC	DE	NIA	Rad CLO 19, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 18, LLC	DE	NIA	Rad CLO 18, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 17, LLC	DE	NIA	Rad CLO 17, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 16, LLC	DE	NIA	Rad CLO 16, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 15, LLC	DE	NIA	Rad CLO 15, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 14, LLC	DE	NIA	Rad CLO 14, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 11, LLC	DE	NIA	Rad CLO 11, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 1, LLC	DE	NIA	Rad CLO 1, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 10, LLC	DE	NIA	Rad CLO 10, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 20, LLC	DE	NIA	Rad CLO 20, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 2, LLC	DE	NIA	Rad CLO 2, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 12, LLC	DE	NIA	Rad CLO 12, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							UN-School House Holding, LLC	DE	NIA	PJM - Bison Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Private Markets IDC LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 8, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 7, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 6, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 5, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 4, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 3, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 2, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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

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

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			39-3141364				AIGCMP Holdings, LLC	DE	NIA	Apollo IG Capital Markets Partnership, L.P.	Ownership	52.020	AGM; M. Rowan; L. Black	NO	
			39-3141364				AIGCMP Holdings, LLC	DE	NIA	Apollo IG Capital Markets Partnership (Offshore), L.P.	Ownership	47.980	AGM; M. Rowan; L. Black	NO	
							AP Beta 35, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 34, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 33, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 32, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 31, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 30, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 37, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Calibrate Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 27, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 26, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Linen Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pour Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Rainbow Co-Invest, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Rainbow Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Deuce Intermediate Holdings II (FC), L.P.	CYM	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Deuce Intermediate Holdings I (DC), L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4374198				AP Deuce Holdings, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Challenger Holdings (P), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle GP Holdco, LLC	DE	NIA	AP Eagle Parent, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1875261				AP Cullinan, Ltd.	CYM	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Challenger Holdings, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4153610				AP EPF IV Holdings D III, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1880192				AP EPF IV Holdings C IV, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1880213				AP EPF IV Holdings C III, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3672518				AP Project K Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3674021				AP Alpine Holdings B, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3675286				AP Leaf Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Egret Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Everest Co-Invest, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4165360				AP Keystone Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Symphony Co-Invest, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP King Co-Invest, L.P.	CYM	NIA	AP King Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP King Holdings GP, LLC	CYM	NIA	AIM King Aggregator, L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							AP King Holdings GP, LLC	CYM	NIA	Apollo Clean Transition Equity Partners II (Euro AIV), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							AP King Holdings GP, LLC	CYM	NIA	ACTE II Retail-E Intermediate Holdings (Lux) SCSp	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							AP King Holdings GP, LLC	CYM	NIA	AHVF III (Lux Holdings), SCSp	Ownership	25.000	AGM; M. Rowan; L. Black	NO	

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			98-1878504				AP King Holdings, L.P.	CYM	NIA	AP King Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Symphony Holdings, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1882785				AP Phoenix Topco II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Phoenix Holdings USD II S.a r.l.	LUX	NIA	AP Phoenix Topco II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Takeoff Holdings, Ltd	CYM	NIA	Maples Corporate Services Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1876275				AP Sports Intermediate Holdings (FC), L.P.	CYM	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3657001				AP X Trio Holdings, L.P.	DE	NIA	AP X Trio Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Trio Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3801383				AP Trinity Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1873805				AP Phoenix Topco, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Wimbledon Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4473092				Apollo Asset-Backed Finance Overseas Fund-L, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4467892				Apollo Asset-Backed Finance Fund-L, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo BTGP Boreas Depositor, L.P.	DE	NIA	Apollo BTGP Boreas GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo BTGP Boreas SPV, LLC	DE	NIA	Apollo BTGP Boreas Depositor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo BTGP Boreas GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3843111				Apollo Aligned Alternatives Lux Aggregator-L, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3837901				Apollo Aligned Alternatives Aggregator-L, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1877301				Apollo Aligned Alternatives (C-4), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1877041				Apollo Aligned Alternatives (C-3), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Lending Company Subsidiary II Lux, S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord VII Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord VII Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Management XI, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1877909				Apollo Golden Falcon Co-Invest Fund, L.P.	CYM	NIA	Apollo Golden Falcon Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Golden Falcon Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1878308				Apollo Golden Falcon Co-Invest Fund (FC), Ltd.	CYM	NIA	Apollo Golden Falcon Co-Invest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3687102				Apollo Hostplus Credit Partnership II, L.P.	DE	NIA	Apollo Hostplus Credit GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1874158				Apollo Co-Investors XI (C), L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3539560				Apollo Co-Investors XI (B), L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3537631				Apollo Co-Investors XI (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1872443				Apollo Hybrid Value Overseas Partners (M) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3392302				Apollo Hybrid Value Fund (M) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (Lux) SCA SICAV-RAIF	LUX	NIA	Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IGRF Lux Intermediate B (DC) LLC	DE	NIA	Apollo IG Replacement Fund (Lux) Master, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4125132				Apollo IG Replacement Fund (Lux) Master, L.P.	DE	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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

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

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							Arius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius GBP IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius GBP IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius GBP IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius GBP IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius GBP III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius GBP III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius GBP III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius GBP III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							ARIS Washington Street, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Catawba CB, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hybrid FinCo US Debt Account, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Hybrid FinCo Equity Account, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Hybrid FinCo Debt Account, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							EPF IV Challenger Holdco, SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Colorado Aggregator, SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Harmony Liquidity Solutions LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Grizzly Credit ADL Holdings, LLC	DE	NIA	Apollo Grizzly Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4340994				MAPS Holdings GP4, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4340838				MAPS Holdings GP4 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Isar II SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Isar I SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OLYM HC WHM, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Bothwell, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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

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							AHVF III (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1870075				Apollo SFG IG Short Duration Fund, L.P.	CYM	NIA	Apollo SFG IG Short Duration Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SFG IG Short Duration Advisors, LLC	CYM	NIA	Walkers Fiduciary Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance (Lux) Master, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Lux Intermediate B DC LLC	DE	NIA	Apollo Asset-Backed Finance (Lux) Master, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3706303				Apollo ABF Lux Aggregator B, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1867861				Apollo Accord Fund VII Intermediate A (FC), Ltd.	CYM	NIA	Walkers Nominees Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1867327				Apollo Accord Fund VII (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Lux SCA SICAV-RAIF	LUX	NIA	Apollo Asset-Backed Finance Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Fund (Lux), SCSp	LUX	NIA	Apollo Asset-Backed Finance Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2476878				AP Edison Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS SwapsCo 1 LLC	CYM	NIA	AMAPS 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS AssetCo 1 LLC	DE	NIA	AMAPS 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS AssetCo 1 (FC), L.P.	CYM	NIA	AMAPS AssetCo 1 (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2732838				AMAPS AssetCo 1 (DC) LLC	DE	NIA	AMAPS AssetCo 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4646561				AHVF II Edison Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4904085				AHVF II Edison Holdings (P), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4646369				AHVF II (DC) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4646134				AHVF II (DC P) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4747959				680 Holcomb Bridge Senior Care, LLC	DE	NIA	Norcross GA Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4187763				Abington Senior Care, LLC	DE	NIA	Philadelphia PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2290170				Aiken SC Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3268678				Aiken SC Senior Property LLC	DE	NIA	Aiken SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIND DALLAS LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2463083				AIND FL LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3879433				AIND GA LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIND HOUSTON LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4455659				AIND IN LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2510029				AIND KS LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2534916				AIND NC LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIND OH LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2552133				AIND SAN ANTONIO LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIND TULSA LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3045934				AIND X2 LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3189547				Alta 3Eighty, LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2583794				ALVAR FL LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4456261				ALVAR GA LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALVAR IN LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2619368				ALVAR MO LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2641766				ALVAR NC LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALVAR OKC LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALVAR X1 LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3537343				Anaheim CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			47-3202423				Anaheim CA Senior Property, LLC	DE	NIA	Anaheim CA Senior Holdings, LLc	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3569453				Arlington I Senior Care, LLC	DE	NIA	Riverside CA I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4885838				Arrowroot Newbury Investors LLC	DE	NIA	Newbury Equity Partners III Holdings L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3088206				Arvada CO Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3029672				Ashland MA Senior Holdings LLC	DE	NIA	BSH LCB JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3029719				Ashland MA Senior Property LLC	DE	NIA	Ashland MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2405822				Atlanta GA Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2855197				Atlanta GA Senior Property LLC	DE	NIA	Atlanta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			36-4825047				Auburn AL I Senior Property LLC	DE	NIA	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			36-4825123				Auburn AL II Senior Property LLC	DE	NIA	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-1799293				Auburn AL III Senior Property LLC	DE	NIA	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2376887				Auburn AL Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2359862				Augusta GA Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-1754632				Augusta GA Senior Property LLC	DE	NIA	Augusta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5109418				Avenue Senior Care, LLC	DE	NIA	Springboro OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2273552				Babson Senior Care LLC	DE	NIA	Cincinnati OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3248760				Baker Senior Care, LLC	DE	NIA	Tomball TX I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3537277				Ball Senior Care, LLC	DE	NIA	Anaheim CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2050672				Bandera Senior Care, LLC	DE	NIA	Kerrville TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3059831				Barrows Senior Care LLC	DE	NIA	Beaverton OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5161667				Bartlett TN Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5151368				Bartlett TN Senior Property LLC	DE	NIA	Bartlett TN Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3804270				Baton Rouge LA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3804228				Baton Rouge LA Senior Property, LLC	DE	NIA	Baton Rouge LA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2953142				Baxter Senior Care LLC	DE	NIA	Ft. Mill SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3323011				BDS 2021-FL10 LLC	DE	NIA	BDS 2021-FL10 Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS 2021-FL10 Ltd	CYM	NIA	BDS 2021-FL10 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3323135				BDS 2021-FL10 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2366569				BDS 2021-FL9 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4563029				BDS 2022-FL11 LLC	DE	NIA	BDS 2022-FL11 RETENTION HOLDER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4563170				BDS 2022-FL11 RETENTION HOLDER LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2417288				BDS 2022-FL12 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4448866				BDS 2024-FL13 LLC	DE	NIA	BDS 2024-FL13 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4449125				BDS 2024-FL13 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3168112				BDS 2025-FL 14 Retention Holder LLC	DE	NIA	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3167599				BDS 2025-FL14 LLC	DE	NIA	BDS 2025-FL 14 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3364937				BDS 2025-FL15 LLC	DE	NIA	BDS 2025-FL15 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3365091				BDS 2025-FL15 Retention Holder LLC	DE	NIA	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1778752				BDS Fund IV Mortgage Holdings LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4777526				BDS HHC III LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4025247				BDS HHC IV LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2493918				BDS HHC V LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1212102				BDS II GA The Pointe LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1447854				BDS II International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3577134				BDS II MO Nob Hill LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2043279				BDS II Mortgage Capital JPM LLC	DE	NIA	ROC Debt Strategies Fund II REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3110588				BDS II NC Regency Lakeview LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1273087				BDS II NY 355 W Broadway LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3304976				BDS II REIT TRS LLC	DE	NIA	RDS II Investment Holdings LLC	Ownership	95.010	AGM; M. Rowan; L. Black	NO	

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			85-3304976				BDS II REIT TRS LLC	DE	NIA	RDS II Black Bridge LP	Ownership	4.990	AGM; M. Rowan; L. Black	NO	
			81-2093367				BDS II Ultra Star LP	CYM	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1733033				BDS III 1522 North Park LLC	DE	NIA	BDS III Bond Investments LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4989343				BDS III Australia Investment Company LLC	DE	NIA	BDS III Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS III Australia Manager Pty Ltd	AUS	NIA	Bridge Debt Strategies Fund III GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-6089100				BDS III Australian Trust	AUS	NIA	BDS III Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4514600				BDS III B Loan Borrower LLC	DE	NIA	BDS III B Loan Holdco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4515003				BDS III B Loan Holdco LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4532075				BDS III B REO Borrower LLC	DE	NIA	BDS III B REO Holdco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4515362				BDS III B REO Holdco LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-0999765				BDS III Black Bridge LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0999751				BDS III Blue Bridge LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4048705				BDS III Bond Investment Holdings LLC	DE	NIA	BDS III Bond Investments LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4976432				BDS III Bond Investments LLC	DE	NIA	BDS III Blue Bridge LP	Ownership	15.400	AGM; M. Rowan; L. Black	NO	
			82-4976432				BDS III Bond Investments LLC	DE	NIA	BDS III Investment Holdings LLC	Ownership	84.600	AGM; M. Rowan; L. Black	NO	
			33-1294065				BDS III CA Scripps Plaza LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2535405				BDS III DC 1720 Eye Street LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2965948				BDS III DC 1750 K Street LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2827880				BDS III DC The Rushmore LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1437936				BDS III HHC Ltd	CYM	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1437715				BDS III International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3926670				BDS III Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund III International Master LP	Ownership	51.090	AGM; M. Rowan; L. Black	NO	
			82-3926670				BDS III Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund III LP	Ownership	48.910	AGM; M. Rowan; L. Black	NO	
			99-0791361				BDS III LA The Garage LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1158024				BDS III Mortgage Capital B LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3496041				BDS III Mortgage Capital G LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1182141				BDS III Mortgage Capital J LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5410498				BDS III Mortgage Capital LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2788531				BDS III Mortgage Capital W LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3158190				BDS III NY 1369 Broadway LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3304790				BDS III REIT TRS LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2017828				BDS III TX Clearwood Villas LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3522584				BDS III VA Eleven One Eleven LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1294697				BDS III VA Skyline Tower LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4674846				BDS III WA View Ridge LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3761538				BDS IV AR Westbridge LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3630858				BDS IV Black Bridge LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3641153				BDS IV Blue Bridge LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1951494				BDS IV Bond Investments LLC	DE	NIA	BDS IV Investment Holdings LLC	Ownership	44.210	AGM; M. Rowan; L. Black	NO	
			85-1951494				BDS IV Bond Investments LLC	DE	NIA	BDS IV Blue Bridge LP	Ownership	28.570	AGM; M. Rowan; L. Black	NO	
			85-1951494				BDS IV Bond Investments LLC	DE	NIA	BDS IV Green Bridge LP	Ownership	27.220	AGM; M. Rowan; L. Black	NO	
			39-3439779				BDS IV CO 40TH Avenue Industrial LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2345754				BDS IV FL Northlake Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1609038				BDS IV GA Biscayne LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3791459				BDS IV GA MANCHESTER RIDGE LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3641246				BDS IV Green Bridge LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3659655				BDS IV IL THE CLARK LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1614754				BDS IV International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			85-1001935				BDS IV Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund IV SLP RAIF	Ownership	5.710	AGM; M. Rowan; L. Black	NO	
			85-1001935				BDS IV Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund IV International master LP	Ownership	18.350	AGM; M. Rowan; L. Black	NO	
			85-1001935				BDS IV Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund IV LP	Ownership	75.940	AGM; M. Rowan; L. Black	NO	
			86-3414527				BDS IV Loan Seller LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3280552				BDS IV Mirage on Kernan FL LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1628609				BDS IV Mortgage Capital G LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3234950				BDS IV Mortgage Capital J LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3212027				BDS IV Mortgage Capital LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3486259				BDS IV Mortgage Capital M LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1029870				BDS IV Mortgage Capital S LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3414353				BDS IV Mortgage Capital W LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4296222				BDS IV OR Historic BK Block LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1050095				BDS IV REIT TRS LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1029870				BDS IV TX EAGLES LANDING LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2896445				BDS IV TX Flintridge LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-5127409				BDS IV TX Marq At Mueller LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4958804				BDS IV TX Mylo Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2346848				BDS IV TX Ridgewood LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2366489				BDS IV WI Madison Grove LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1655677				BDS Magic Sky LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2653585				BDS Mortgage Capital Master LLC	DE	NIA	Bridge Debt Strategies Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-4018029				BDS V Bond Investments LLC	DE	NIA	BDS V Investment Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4587315				BDS V Co-Invest LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3999518				BDS V Green Bridge LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1754877				BDS V International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-4002107				BDS V Investment Holdings LLC	DE	NIA	BDS V Co-Invest LP	Ownership	19.650	AGM; M. Rowan; L. Black	NO	
			92-4002107				BDS V Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund V International Master LP	Ownership	8.860	AGM; M. Rowan; L. Black	NO	
			92-4002107				BDS V Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund V LP	Ownership	71.490	AGM; M. Rowan; L. Black	NO	
			33-3169718				BDS V Loan Seller LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4044741				BDS V Mortgage Capital B LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4879334				BDS V Mortgage Capital G LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3051841				BDS V Mortgage Capital LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2556527				BDS V Mortgage Capital M LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2443722				BDS V Mortgage Capital S LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3051667				BDS V Mortgage Capital W LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-4002297				BDS V REIT LLC	DE	NIA	BDS V Green Bridge LP	Ownership	42.220	AGM; M. Rowan; L. Black	NO	
			92-4002297				BDS V REIT LLC	DE	NIA	BDS V Investment Holdings LLC	Ownership	57.780	AGM; M. Rowan; L. Black	NO	
			84-3117511				Beaverton OR Senior Holdings LLC	DE	NIA	BSH MSTAR JV2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3117583				Beaverton OR Senior Property LLC	DE	NIA	Beaverton OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1108312				Bellevue WA Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1130045				Bellevue WA Senior Property LLC	DE	NIA	Bellevue WA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3068179				Bellewood Senior Care LLC	DE	NIA	Huntsville AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0902193				BEND OR ALMC SENIOR HOLDINGS LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0865274				BEND OR ALMC SENIOR PROPERTY LLC	DE	NIA	BEND OR ALMC SENIOR HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0902234				BEND OR MC SENIOR HOLDINGS LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0865416				BEND OR MC SENIOR PROPERTY LLC	DE	NIA	BEND OR MC SENIOR HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			83-2290254				Benton Senior Care LLC	DE	NIA	Aiken SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-0645349				BIGi REIT OP LP	DE	NIA	Bridge Investment Group Industrial Real Estate Income Trust	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2392152				Birmingham AL Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1214509				Birmingham AL Senior Property LLC	DE	NIA	Birmingham AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2278308				BLNL CO Greeley LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1266430				BLNL IN Columbus LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3587428				BLNL MI 11973 Mayfield Street LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4020821				BLNL MI 30303 Beck Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3587542				BLNL MI 32971 Capitol Street LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3587641				BLNL MI 36251 Schoolcraft Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3046231				BLNL OH 8400 Industrial Parkway LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3393556				BLNL PA 11311 Roosevelt Blvd LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1377269				BLNL TN 565 Gerdau Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1397107				BLNL TN 575 Brick Church LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4836553				BLP Dawes Developer GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3775769				BLPF NJ 10 Empire Boulevard LLC	DE	NIA	Bridge Logistics Properties Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1378019				BLUSV I CA 10623 Fulton Wells Avenue LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1057491				BLUSV I CA 10629 Norwalk Blvd LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3624196				BLUSV I CA 10808 Sixth Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4973806				BLUSV I CA 1215 W Walnut Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3562163				BLUSV I CA 12400 INDUSTRY LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0970387				BLUSV I CA 13984 Orange Avenue LLC	DE	NIA	BLUSV I Industrial Portfolio 4 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2825605				BLUSV I CA 1910 Dominguez Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2825704				BLUSV I CA 22360 Goldencrest Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2480419				BLUSV I CA 2650 South Willow Avenue LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1381066				BLUSV I CA Patterson Avenue LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-0643224				BLUSV I FL 10701 NW 107th Court LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4715198				BLUSV I FL 1471 West Hillsboro Blvd LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1696926				BLUSV I FL 2851 Evans Street LLC	DE	NIA	BLUSV I Industrial Portfolio 4 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2094530				BLUSV I FL 290 SW 14th Avenue LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3650938				BLUSV I FL 8201 NW 56th Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4362186				BLUSV I Industrial 5 Holdings LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			88-2845733				BLUSV I Industrial Portfolio 2 Holdings LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1089055				BLUSV I Industrial Portfolio 3 Holdings LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2825826				BLUSV I Industrial Portfolio 4 Holdings LLC	DE	NIA	BLV II Co-Invest 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1925765				BLUSV I Industrial Portfolio Holdings LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3743544				BLUSV I MA 130 CONSTITUTION BLVD LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1245372				BLUSV I NJ 250 Circle Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4312495				BLUSV I NJ 301 Hollywood Ave LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2845575				BLUSV I NJ 3301 Tremley Point Road LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1631717				BLUSV I NJ 5 Plant Road LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2030673				BLUSV I NY 355 Crooked Hill Road LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2336309				BLUSV I NY 5 Park Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4432257				BLUSV I Tenant 10808 Sixth Street LLC	DE	NIA	BLUSV I Industrial 5 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1958139				BLUSV I TX 270 E Corporate Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1958376				BLUSV I TX 280 E Corporate Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4125516				BLUSV I TX 299 Beltway Green Blvd LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1326321				BLUSV I TX 3200 Earhart Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2427564				BLUSV I TX 4422 Supply Court LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3743660				BLUSV I TX 4525 Airline Drive LLC	DE	NIA	BLUSV I Industrial 5 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4064571				BLUSV I TX 804 West Shady Grove Road LLC	DE	NIA	BLUSV I Industrial Portfolio 3 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3916120				BLUSV I TX GSW Parkway LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2845649				BLUSV I WA 1525 45th Street East LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3986634				BLUSV I WA 22604 58th Place LLC	DE	NIA	BLUSV I Industrial 5 Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0813633				BLUSV I WA 79th Avenue South LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2900334				BLUSV II 19929 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2899332				BLUSV II 19929 Holdco LP	DE	NIA	BLUSV II 19929 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1742362				BLUSV II 2465 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1752236				BLUSV II 2465 Holdco LP	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2258843				BLUSV II 4542 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2753784				BLUSV II 4542 Holdco LP	DE	NIA	BLUSV II 4542 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1711847				BLUSV II 7400 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1714673				BLUSV II 7400 Holdco LP	DE	NIA	BLUSV II 7400 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			93-1548952				BLUSV II CA 336 East D Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3634544				BLUSV II CA 37580 Filbert Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2242331				BLUSV II CA 4542 Dunham Street LP	DE	NIA	BLUSV II 4542 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3304392				BLUSV II FL 1320 NW 65th Place LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2012834				BLUSV II FL 3201 NW 116th Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3346183				BLUSV II GA 3655 Atlanta Industrial Drive LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2804042				BLUSV II Industrial Portfolio 1 Holdings LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4884353				BLUSV II Industrial Portfolio 2 Holdings LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2997447				BLUSV II NJ 485 Elizabeth Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4509556				BLUSV II NJ 501 Jersey Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4964416				BLUSV II NY 333 N Henry Street LLC	DE	NIA	BLUSV II INDUSTRIAL PORTFOLIO 2 HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4964416				BLUSV II NY 333 N Henry Street LLC	DE	NIA	BLUSV II NY 333 N Henry Street LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3928474				BLUSV II TX 1200 Valwood Parkway LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1754661				BLUSV II TX 2465 Golden Bear Court LP	DE	NIA	BLUSV II 2465 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1520535				BLUSV II TX 6321 E Stassney Lane LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-5011260				BLUSV II TX 7400 Jack Newell Blvd LP	DE	NIA	BLUSV II 7400 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2447249				BLUSV II TX Ridgepoint Drive LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2920867				BLUSV II WA 19929 77th Avenue South LP	DE	NIA	BLUSV II 19929 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2012365				BLUSV II WA 7748 South 200th Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2590818				BLV Fund II IC, LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2919708				BLV II 2410 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2918682				BLV II 2410 Holdco LP	DE	NIA	BLV II 2410 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4241214				BLV II CA 135 West 132nd Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3267254				BLV II CA 14019 Rose Avenue LLC	DE	NIA	BLV II Co-Invest 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3267818				BLV II CA 14074 Rancho Court LLC	DE	NIA	BLV II Co-Invest 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3288826				BLV II CA 14928 Washington Drive LLC	DE	NIA	BLV II Co-Invest 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3195825				BLV II Co-Invest 1 LLC	DE	NIA	BLV II Master Co-Invest LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3195825				BLV II Co-Invest 1 LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2433510				BLV II Co-Invest 1 LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2451273				BLV II Co-Invest 2 LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3599378				BLV II Co-Invest 3 LLC	DE	NIA	BLV II Master Co-Invest LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3599378				BLV II Co-Invest 3 LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2434072				BLV II Co-Invest IC, LLC	DE	NIA	BLV II Co-Invest 1 LP	Ownership	97.500	AGM; M. Rowan; L. Black	NO	
			33-2434072				BLV II Co-Invest IC, LLC	DE	NIA	BLV II Co-Invest 2 LP	Ownership	2.500	AGM; M. Rowan; L. Black	NO	
			39-2851842				BLV II FL 1425 Tech Boulevard LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2850273				BLV II FL 998 N John Young Parkway LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3281666				BLV II GP Promote LLC	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3835174				BLV II MA 185 & 197 Commercial Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2590633				BLV II Master Co-Invest LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2626703				BLV II NJ 1 Nixon Lane LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2526508				BLV II NY 1101 Oak Point Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2903888				BLV II NY 1140 Randall Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2387233				BLV II Promote Share LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2100448				BLV II REIT 2, LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2590770				BLV II REIT, LLC	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			39-2546422				BLV II TX 2410 Gateway Drive LP	DE	NIA	BLV II 2410 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1744046				BLV Pepper Avenue GP LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2141798				BMF IV AZ Array South Mountain LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2352270				BMF IV AZ Harmony Surprise LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3017439				BMF IV AZ Laguna Village LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2149528				BMF IV AZ Lore South Mountain LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1025035				BMF IV AZ Parc Roundtree Ranch LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3630776				BMF IV AZ Ridgeline LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3168115				BMF IV AZ Verona Park LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2091469				BMF IV CA Cove La Mesa LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0520743				BMF IV CA Fountains Point West LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3861654				BMF IV CA Jurupa Valley Crossroads LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1954745				BMF IV CO Liberty Creek LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4264460				BMF IV FL Lake Tivoli LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3640938				BMF IV FL Radius Palms LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3578574				BMF IV FL Retreat Crosstown LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1085091				BMF IV FL Rosehill Preserve LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5037275				BMF IV FL Veranda Westchase LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5038796				BMF IV FL Viera Bayside LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1245742				BMF IV FL Vue Baymeadows LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2862454				BMF IV FP Brightwood Forest LLC	DE	NIA	BMF IV FP Woodbridge JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2862539				BMF IV FP Dale Forest LLC	DE	NIA	BMF IV FP Woodbridge JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2862609				BMF IV FP Woodbridge JV LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2174458				BMF IV GA Brookstone LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2133879				BMF IV GA Edgewater LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1075230				BMF IV GA Grandstand LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0940244				BMF IV GA Parc 980 LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5505244				BMF IV GA Parkside LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1043576				BMF IV GA Shadow Ridge LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4188201				BMF IV GA Waterford Place LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1598236				BMF IV IL Fox Valley Villages LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3630926				BMF IV NC Park 2300 LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2110245				BMF IV NV 3055 Las Vegas LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3682842				BMF IV NV Bridges Tropicana LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2186881				BMF IV NV Helix LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2281603				BMF IV NV RAINBOW LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2186569				BMF IV NV Reflections LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2281751				BMF IV NV SAHARA LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3852344				BMF IV OR Club LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3852252				BMF IV OR Terraces LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BMF IV TLC Facility 3 LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2155313				BMF IV TX Ashlar LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3209072				BMF IV TX Aspen Court LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3209234				BMF IV TX Autumnwood LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0585114				BMF IV TX Chapel Hill LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3225878				BMF IV TX Cobblestone LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3847538				BMF IV TX Park West LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3225960				BMF IV TX Summit Ridge LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5282398				BMF IV TX Woodcreek LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			84-4899872				BMF IV UT Alta Vue LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-0858838				BMF IV UT Broadmoor Village LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2215441				BMF IV WA Grammercy LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2233322				BMF IV WA Retreat Maple Hill LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1822035				BMF V AZ Arcadia 49th LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0872376				BMF V AZ Crystal Creek LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1822160				BMF V AZ District Fiesta Park LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3090835				BMF V AZ Glen 91 LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2345687				BMF V AZ Hilands LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2514604				BMF V AZ Saddle Ridge LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2790934				BMF V AZ San Mateo LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0872265				BMF V AZ Villages Metro Center LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0932786				BMF V CA Archer LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2053237				BMF V CA Colonnade Fletcher Hills LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2053375				BMF V CA Forest Park Fletcher Hills LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3354550				BMF V CA Fullerton Hills LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3900191				BMF V CA Santa Fe Ranch LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0646453				BMF V Cabana Aldea Member LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3435799				BMF V CO Silver Reef LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2417850				BMF V FL Arbors Orange Park LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2211920				BMF V FL Crosstown LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2014224				BMF V FL Fountains Lee Vista LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2256568				BMF V FL Grand Pavilion LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3611155				BMF V FL Haven Waters Edge LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1705155				BMF V FL Huntington Place LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2878218				BMF V FL Seven Lakes Carrollwood LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2367205				BMF V FL Vinings Hunters Green LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3355129				BMF V GA Dunwoody Village LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3209545				BMF V GA Paramont LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1978964				BMF V GA Park Tara Lake LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2447436				BMF V GA RETREAT STONECREST LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2520255				BMF V IL Hawthorn Oakhurst LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1307534				BMF V Lake Cameron JV LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3662151				BMF V MA Riverbend Charles LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF V Member Stonegate LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1268915				BMF V NC Arbor Village LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4810451				BMF V NC Lake Cameron LLC	DE	NIA	BMF V Lake Cameron JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0898825				BMF V NM Indigo Park LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4923556				BMF V NV Azure LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3498379				BMF V NV Loma Vista LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2446883				BMF V NV Meadow Ridge LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3752615				BMF V NV Monterra LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3498476				BMF V NV Stonegate LLC	DE	NIA	BMF V Member Stonegate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3498552				BMF V NV Viridian Palms LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2628043				BMF V OR Landings Morrison LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3140035				BMF V REIT, LLC	DE	NIA	Bridge Multifamily Fund V International-A LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4170720				BMF V Streamliner Aldea Member LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4258733				BMF V TX Allure LP	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			88-1905262				BMF V TX Deer Run LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4258936				BMF V TX Essence LP	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1905503				BMF V TX Oakbend LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-5016334				BMF V VA Dulles Greene Land LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3465200				BMF V VA Dulles Greene LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2605512				BNL CA 567 South Riverside Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0521513				BNL CA 601 S Rockefeller Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0521657				BNL CO 8125 E 88th Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1506302				BNL FL 11675 SW Tom Mackie Boulevard LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0984074				BNL IL 995 Chaddick Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3136278				BNL IN 2201 East Michigan Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3136435				BNL NC 4833 West Gate City Boulevard LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3136570				BNL NC 7205 Cessna Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2718445				BNL NJ 15 Stern Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3527059				BNL OH Sawmill Pointe 2 LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3983470				BNL OH Sawmill Pointe 3 LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3983892				BNL OH Sawmill Pointe 4 LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1426851				BNL OH Sawmill Pointe 5 LLC	DE	NIA	BNL OH Sawmill Pointe Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3529186				BNL OH Sawmill Pointe Holdings LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0521587				BNL OR 12360 SW Leveton Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3387107				BNL PA 525 Jaycee Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3387302				BNL PA 675 Jaycee Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2342940				BNL SC 715 Prosperity Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3160105				BNL TX 2101 FM 1187 LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3935442				BNL TX 2809 S IH 35 LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2003888				BNL WA 9212 Hallett Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5083944				Bodger Bridge LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0526788				Bodger Bridge West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3139476				BOF Andrus JV LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2656110				BOF AZ Phoenix Gateway Center LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2911558				BOF CA Cornerstone Plaza LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1918739				BOF CA One Concord Center, LLC	DE	NIA	BOF JV One Concord Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1697947				BOF Christiano Campus at Sunrise LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1632578				BOF Christiano One North LaSalle LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2069417				BOF CO 400 S Colorado LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1848492				BOF Denver West Portfolio Member LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1766065				BOF DPC Denver West Park 1 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1790547				BOF DPC Denver West Park 15 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1790648				BOF DPC Denver West Park 16 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1809414				BOF DPC Denver West Park 18 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1809821				BOF DPC Denver West Park 19 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1766144				BOF DPC Denver West Park 2 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			83-1809873				BOF DPC Denver West Park 21 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1827582				BOF DPC Denver West Park 22 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1827751				BOF DPC Denver West Park 26 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1766198				BOF DPC Denver West Park 3 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1766242				BOF DPC Denver West Park 4 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1766321				BOF DPC Denver West Park 5 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1828102				BOF DPC Denver West Park 51 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1828129				BOF DPC Denver West Park 52 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1828527				BOF DPC Denver West Park 53 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1848355				BOF DPC Denver West Park 54 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1790313				BOF DPC Denver West Park 6 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1790446				BOF DPC Denver West Park 7 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2206399				BOF DPC Denver West Park Land LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1809231				BOF DPC Denver West Portfolio Holdings LLC	DE	NIA	BOF DPC Denver West Portfolio LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1809341				BOF DPC Denver West Portfolio LLC	DE	NIA	BOF Denver West Portfolio Member LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2412689				BOF FL Doral Square LLC	DE	NIA	BOF JV Doral Square LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2412962				BOF FL Flagler Station LLC	DE	NIA	BOF JV Flagler Station LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2963684				BOF FL Sawgrass Tech Park LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2133922				BOF GA Dupree LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1034448				BOF GA Lenox Park LLC	DE	NIA	BOF JV Lenox Park LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4082554				BOF GA Royal Centre LLC	DE	NIA	BOF JV Royal Centre LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2790518				BOF II FL Tampa Commons LLC	DE	NIA	BOF II JV Tampa Commons LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3288264				BOF II GA Brookside LLC	DE	NIA	BOF II JV Brookside LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4374148				BOF II JV 77 Upper Rock LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3331238				BOF II JV Bay Colony LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3288315				BOF II JV Brookside LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			86-3288315				BOF II JV Brookside LLC	DE	NIA	BOF II Member Brookside LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2387453				BOF II JV Excelsior Crossings LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4062270				BOF II JV LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0931737				BOF II JV Lindenwood LLC	DE	NIA	BOF II Member Lindenwood LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-0931737				BOF II JV Lindenwood LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			85-2790666				BOF II JV Tampa Commons LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			85-2790666				BOF II JV Tampa Commons LLC	DE	NIA	BOF II Member Tampa Commons LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3860402				BOF II JV West End Office Park LLC	DE	NIA	BOF II Member West End Office Park LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3860402				BOF II JV West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			87-3193132				BOF II JV WILLOW OAKS LLC	DE	NIA	BOF II MEMBER WILLOW OAKS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3193132				BOF II JV WILLOW OAKS LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	

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			84-4374071				BOF II MD 77 Upper Rock LLC	DE	NIA	BOF II JV 77 Upper Rock LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4390732				BOF II Member 77 Upper Rock LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4390732				BOF II Member 77 Upper Rock LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-3331301				BOF II Member Bay Colony LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3288357				BOF II Member Brookside LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2387536				BOF II MEMBER EXCELSIOR CROSSINGS LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2387536				BOF II MEMBER EXCELSIOR CROSSINGS LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-4084380				BOF II Member LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0931836				BOF II Member Lindenwood LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2790783				BOF II Member Tampa Commons LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			85-2790783				BOF II Member Tampa Commons LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3860461				BOF II Member West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3193189				BOF II MEMBER WILLOW OAKS LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3193189				BOF II MEMBER WILLOW OAKS LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			87-2387376				BOF II MN EXCELSIOR CROSSINGS LLC	DE	NIA	BOF II JV Excelsior Crossings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3860314				BOF II MN West End Office Park LLC	DE	NIA	BOF II JV West End Office Park LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4062199				BOF II NC LakePointe LLC	DE	NIA	BOF II JV LakePointe LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3331177				BOF II PA Bay Colony LLC	DE	NIA	BOF II JV Bay Colony LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-0885112				BOF II PA Lindenwood LLC	DE	NIA	BOF II JV Lindenwood LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3192898				BOF II VA WILLOW OAKS LLC	DE	NIA	BOF II JV WILLOW OAKS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3498520				BOF III AZ Camelback Center LLC	DE	NIA	BOF III JV HOLDINGS, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3543859				BOF III JV HOLDINGS, LLC	DE	NIA	BOF III PLATFORM JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0562146				BOF III MN 10 West End LLC	DE	NIA	BOF III JV HOLDINGS, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3543746				BOF III PLATFORM JV, LLC	DE	NIA	Bridge Office Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3475853				BOF IL 2300 Cabot Drive LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1446312				BOF IL O'Hare International Center LLC	DE	NIA	BOF JV O'Hare International Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1508297				BOF IL ONE NORTH LASALLE LLC	DE	NIA	BOF JV ONE NORTH LASALLE LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3475782				BOF IL Windy Pointe I LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3422218				BOF IL Windy Pointe II LLC	DE	NIA	BOF Office Portfolio Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1572673				BOF JV Campus at Sunrise LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2412827				BOF JV Doral Square LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2429031				BOF JV Flagler Station LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1042256				BOF JV Lenox Park LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3463425				BOF JV Office Portfolio LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1460287				BOF JV O'Hare International Center LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			83-1460287				BOF JV O'Hare International Center LLC	DE	NIA	BOF JV O'Hare International Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2229077				BOF JV One Concord Center LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1516485				BOF JV ONE NORTH LASALLE LLC	DE	NIA	BOF MEMBER ONE NORTH LASALLE LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1516485				BOF JV ONE NORTH LASALLE LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			82-4082666				BOF JV Royal Centre LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2636145				BOF JV Station Square LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			83-2636145				BOF JV Station Square LLC	DE	NIA	BOF Member Station Square LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3005368				BOF JV Tower 1320 LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3475721				BOF MA 1200 Crown Colony LLC	DE	NIA	BOF Office Portfolio Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3475638				BOF MD Piedmont Pointe I LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3484698				BOF MD Piedmont Pointe II LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2624495				BOF MD Station Square LLC	DE	NIA	BOF JV Station Square LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1593152				BOF Member Campus at Sunrise LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			83-1593152				BOF Member Campus at Sunrise LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			84-2412894				BOF Member Doral Square LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2429118				BOF Member Flagler Station LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1061961				BOF Member Lenox Park LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1494222				BOF Member O'Hare International Center LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			83-1494222				BOF Member O'Hare International Center LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1531513				BOF MEMBER ONE NORTH LASALLE LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			83-1531513				BOF MEMBER ONE NORTH LASALLE LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4082705				BOF MEMBER ROYAL CENTRE LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2650486				BOF Member Station Square LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2650486				BOF Member Station Square LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			82-3052302				BOF Member Tower 1320 LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2968698				BOF Mezz One Concord Center LLC	DE	NIA	BOF JV One Concord Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2508668				BOF Mezz Royal Centre LLC	DE	NIA	BOF JV Royal Centre LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2671682				BOF Mezz Station Square LLC	DE	NIA	BOF JV Station Square LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3435921				BOF MI 1075 W Entrance LLC	DE	NIA	BOF Office Portfolio Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2939261				BOF Museum Tower Holdings LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3675259				BOF NC Capital Center LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3675197				BOF NC Somerset Corporate Center LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3463345				BOF Office Portfolio Holdings I LLC	DE	NIA	BOF JV Office Portfolio LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3463293				BOF Office Portfolio Holdings II LLC	DE	NIA	BOF JV Office Portfolio LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3484765				BOF Portfolio Member LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2672442				BOF TX Tower 1320 LLC	DE	NIA	BOF JV Tower 1320 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4919312				BOZ I-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4919431				BOZ I-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4919549				BOZ I-C Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4936152				BOZ I-D Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4936258				BOZ I-E Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4936352				BOZ I-F Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4961545				BOZ I-G Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4961641				BOZ I-H Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4961700				BOZ I-I Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4985166				BOZ II-A HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4985264				BOZ II-B HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4985327				BOZ II-C HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4997179				BOZ II-D HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4997282				BOZ II-E HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4997359				BOZ II-F HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5017344				BOZ II-G HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5017409				BOZ II-H HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2151503				BOZ III Financing LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4265047				BOZ III IC, LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4264865				BOZ III OM LLC	DE	NIA	BOZ III IC, LLC	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			93-4264865				BOZ III OM LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			84-4808113				BOZ III-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4808175				BOZ III-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4808285				BOZ III-C Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4823710				BOZ III-D Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4823802				BOZ III-E Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0738879				BOZ III-F Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			85-0738927				BOZ III-G Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0745447				BOZ III-H Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2107089				BOZ III-J Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2117704				BOZ III-K Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2184502				BOZ III-L Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3247959				BOZ III-M Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3473867				BOZ III-N Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4188043				BOZ III-O Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4224860				BOZ III-P Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4224931				BOZ III-Q Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4225006				BOZ III-R Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1234674				BOZ III-S Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1235026				BOZ III-T Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1235390				BOZ III-U Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1793815				BOZ III-V Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3370859				BOZ III-W Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3511153				BOZ III-X Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1124829				BOZ III-Y Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2733629				BOZ IV-A HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2733736				BOZ IV-B HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3259623				BOZ IV-C HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3259675				BOZ IV-D HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3467525				BOZ IV-E HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3511321				BOZ IV-F HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1245476				BOZ IV-I HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1495542				BOZ IV-K HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1704417				BOZ IV-L Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1856795				BOZ IV-M Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2521958				BOZ IV-O Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2521843				BOZ IV-P Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2648759				BOZ IV-Q Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2648849				BOZ IV-R Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3067973				BOZ IV-S Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3302609				BOZ IV-T Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3302672				BOZ IV-U Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3393088				BOZ IV-V Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3890243				BOZ IV-X Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3890342				BOZ IV-Y Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4722249				BOZ V-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0540797				BOZ V-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1701690				BOZ V-C HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1808686				BOZ V-D Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2281940				BOZ V-E Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2456541				BOZ V-F Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2947333				BOZ V-G Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3226275				BOZ V-H Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2523691				BOZ V-I Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3390662				BOZ VI-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2057562				BOZ VI-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			99-3432127				BOZ VI-C Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-5054841				BOZ VI-D Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2249311				BOZ VI-E Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2249812				BOZ VI-F Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2250214				BOZ VI-G Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3929281				BOZ V-J Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3258242				BOZ V-K Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3167976				BOZ V-L Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5083837				BP Callan LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4997490				BP Callan West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1895910				BP Saratoga Ridge UT 4, LLC	DE	NIA	Bridge Multifamily CV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5083889				BP Topham LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4997580				BP Topham West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5083743				BP UT 1 LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4985572				BP UT 1 West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2193398				BPOZ Alta Ashley Park OZ Holdings, LLC	DE	NIA	BOZ III OM LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3495156				BRE Development, LLC	DE	NIA	Bridge Renewable Energy Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-4084498				Bridge Acquisitions, Asset Management and Dispositions LLC	UT	NIA	Bridge Multifamily Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2969084				Bridge Agency MBS Fund GP LLC	DE	NIA	Bridge Agency MBS Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1036019				Bridge Agency MBS Fund International LP	CYM	NIA	Bridge Agency MBS Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3272478				Bridge Agency MBS Fund LP	DE	NIA	Bridge Agency MBS Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2939017				Bridge Agency MBS Fund Manager LLC	DE	NIA	Bridge Debt Management Company LLC	Ownership	12.500	AGM; M. Rowan; L. Black	NO	
			84-2939017				Bridge Agency MBS Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	70.500	AGM; M. Rowan; L. Black	NO	
			85-0669174				Bridge Agency MBS Fund-R LP	DE	NIA	Bridge Agency MBS Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3272525				Bridge Agency MBS Holdings LLC	DE	NIA	Bridge Agency MBS Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2070933				Bridge BLV II Investor Member LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Arizona, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Colorado, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - District Columbia, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Illinois, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Maryland, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-4057192				Bridge Commercial Real Estate - Massachusetts, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Michigan, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Minnesota, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - North Carolina, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Oregon, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Pennsylvania, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - South Carolina, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							Bridge Commercial Real Estate - Texas, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Utah, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Virginia, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-5078701				Bridge Commercial Real Estate LLC	GA	NIA	Bridge Office Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0803382				Bridge CRE, Inc.	DE	NIA	Bridge Office Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-0635694				Bridge Debt Capital Markets LLC	UT	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2093367				Bridge Debt Strategies Fund II GP LLC	DE	NIA	Bridge Debt Strategies II GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1323457				Bridge Debt Strategies Fund II International LP	CYM	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3713340				Bridge Debt Strategies Fund II International Master LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2256427				Bridge Debt Strategies Fund II LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2761879				Bridge Debt Strategies Fund II-A LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3907917				Bridge Debt Strategies Fund III GP LLC	DE	NIA	Bridge Debt Strategies III GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1428660				Bridge Debt Strategies Fund III International LP	CYM	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3908046				Bridge Debt Strategies Fund III International Master LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3907974				Bridge Debt Strategies Fund III LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1696855				Bridge Debt Strategies Fund III-R LP	CYM	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1001839				Bridge Debt Strategies Fund IV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Debt Strategies Fund IV International LP	CYM	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1010006				Bridge Debt Strategies Fund IV International Master LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1009924				BRIDGE DEBT STRATEGIES FUND IV LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2021985				Bridge Debt Strategies Fund IV SLP RAIF	LUX	NIA	Bridge Debt Strategies Fund IV GP S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-1696233				Bridge Debt Strategies Fund IV-R LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5011845				Bridge Debt Strategies Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-5011845				Bridge Debt Strategies Fund Manager LLC	DE	NIA	Bridge Debt Management Company LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			92-1818193				Bridge Debt Strategies Fund V GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1753880				Bridge Debt Strategies Fund V International LP	CYM	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-4001912				Bridge Debt Strategies Fund V International Master LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1818402				Bridge Debt Strategies Fund V LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-4000192				Bridge Debt Strategies Fund V-R LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2361321				Bridge Debt Strategies Fund V-R2 LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3907917				Bridge Debt Strategies III Australian Feeder (USD) LP	CAN	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4027090				Bridge Debt Strategies III GP Holdings LLC	DE	NIA	Bridge Principals	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2115236				Bridge Development Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3257976				Bridge Employer LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-0543419				Bridge Fifth Wall Investors LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1167217				Bridge FSL JV LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2724504				Bridge Fund Financial Services LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4809407				Bridge Fund Management Holdings LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1837281				Bridge III CA Rancho Del Sol LLC	DE	NIA	ROC III Real Estate Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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....	.....	.....	.....	82-2661328	.....	.....	.....	Bridge III GA Laurel Hills Preserve LLC	.. DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	82-3353632	.....	.....	.....	Bridge III TX Hidden Creek LLC	.. DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	98-1616842	.....	.....	.....	Bridge Investment Group Asia LLC	.KOR	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	93-1410289	.....	.....	.....	Bridge Investment Group Guarantor LLC	.. DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	45-4084424	.....	.....	.....	Bridge Investment Group Holdings LLC	.. DE	NIA	Apollo Global Management, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	98-1832774	.....	.....	.....	Bridge Investment Group Limited	.ARE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	46-2508162	.....	.....	.....	Bridge Investment Group Risk Management, Inc.	.. UT	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	88-4167810	.....	.....	.....	Bridge Investment Group Ventures Fund GP LLC	.. DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	88-4167744	.....	.....	.....	Bridge Investment Group Ventures Fund LP	.. DE	NIA	Bridge Investment Group Ventures Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	83-3083676	.....	.....	.....	Bridge K87 Partners LLC	.. DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	86-3636120	.....	.....	.....	Bridge KF112 Partners LLC	.. DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	92-3616669	.....	.....	.....	Bridge KF154 Partners LLC	.. DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	93-4584710	.....	.....	.....	Bridge KF160 Partners LLC	.. DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	83-2288166	.....	.....	.....	Bridge KF53 Partners LLC	.. DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	92-2318193	.....	.....	.....	Bridge Logistics Developer GP LLC	.. DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	86-3794868	.....	.....	.....	Bridge Logistics Properties Employee Holdco LLC	.. DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	86-3717318	.....	.....	.....	Bridge Logistics Properties Fund Manager LLC	.. DE	NIA	Bridge Fund Management Holdings LLC	Ownership	60.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	86-3717318	.....	.....	.....	Bridge Logistics Properties Fund Manager LLC	.. DE	NIA	Bridge Logistics Properties Employee Holdco LLC	Ownership	34.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	87-3545447	.....	.....	.....	BRIDGE LOGISTICS US VENTURE I GP LLC	.. DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	87-3562031	.....	.....	.....	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	.. DE	NIA	Bridge Logistics Properties Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	87-3545523	.....	.....	.....	BRIDGE LOGISTICS US VENTURE I LP	.. DE	NIA	BRIDGE LOGISTICS US VENTURE I GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	87-3545591	.....	.....	.....	BRIDGE LOGISTICS US VENTURE I REIT LLC	.. DE	NIA	BRIDGE LOGISTICS US VENTURE I LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	92-3538881	.....	.....	.....	Bridge Logistics US Venture II LP	.. DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	92-3968360	.....	.....	.....	Bridge Logistics US Venture II REIT LLC	.. DE	NIA	Bridge Logistics US Venture II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	87-2614942	.....	.....	.....	Bridge Logistics Value Fund II General LP	.. DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	87-2615011	.....	.....	.....	Bridge Logistics Value Fund II General-A LP	.. DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	87-1463173	.....	.....	.....	Bridge Logistics Value Fund II GP LLC	.. DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	98-1820227	.....	.....	.....	Bridge Logistics Value Fund II International LP	.CYM	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	87-2614846	.....	.....	.....	Bridge Logistics Value Fund II International Master LP	.. DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Bridge Logistics Value Fund II International-A LP	.CYM	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	33-2043822	.....	.....	.....	Bridge Logistics Value Fund II International-R 2 LP	.. DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	88-3152614	.....	.....	.....	Bridge Logistics Value Fund II International-R LP	.. DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	87-1464217	.....	.....	.....	Bridge Logistics Value Fund II LP	.. DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	92-4005615	.....	.....	.....	Bridge Logistics Value II Holdings LLC	.. DE	NIA	Bridge Logistics Value Fund II International Master LP	Ownership	46.960	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	92-4005615	.....	.....	.....	Bridge Logistics Value II Holdings LLC	.. DE	NIA	Bridge Logistics Value Fund II LP	Ownership	53.040	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	81-1064095	.....	.....	.....	Bridge MF&CO III Co-Investment Fund LP	.. DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....

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							Bridge Multifamily & Commercial Office Fund III International LP	CYM	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1952435				Bridge Multifamily & Commercial Office Fund III International Master LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily & Commercial Office Fund III International-A LP	CYM	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1931517				Bridge Multifamily & Commercial Office Fund III LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1936085				Bridge Multifamily & Commercial Office Fund III-A LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1381829				Bridge Multifamily CV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1382054				Bridge Multifamily CV Holdings LLC	DE	NIA	Bridge Multifamily CV PV Blocker Inc.	Ownership	0.040	AGM; M. Rowan; L. Black	NO	
			93-1382054				Bridge Multifamily CV Holdings LLC	DE	NIA	Bridge Multifamily CV LP	Ownership	99.960	AGM; M. Rowan; L. Black	NO	
			93-1399468				Bridge Multifamily CV LP	DE	NIA	Bridge Multifamily CV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2567463				Bridge Multifamily CV PV Blocker Inc.	DE	NIA	Bridge Multifamily CV PV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1822307				Bridge Multifamily CV PV LP	DE	NIA	Bridge Multifamily CV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily Fund IV International LP	CYM	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3647765				Bridge Multifamily Fund IV International Master LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3665037				Bridge Multifamily Fund IV International-A LP	CYM	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3647703				Bridge Multifamily Fund IV LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3647730				Bridge Multifamily Fund IV-A LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-3364381				Bridge Multifamily Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2117109				BRIDGE MULTIFAMILY FUND V GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily Fund V GP S.a.r.l.	LUX	NIA	Bridge Multifamily Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily Fund V International LP	CYM	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3258949				Bridge Multifamily Fund V International Master LP	DE	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily Fund V International-A LP	CYM	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2117274				BRIDGE MULTIFAMILY FUND V LP	DE	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3114631				Bridge Multifamily Fund V-A LP	DE	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3664982				Bridge Multifamily IV Australia Investment Company LLC	DE	NIA	Bridge Multifamily IV Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily IV Australian Feeder (USD) LP	CAN	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6088254				Bridge Multifamily IV Australian Trust	AUS	NIA	Bridge Multifamily IV Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3665142				Bridge Multifamily IV General LP	DE	NIA	Bridge Multifamily IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3647646				Bridge Multifamily IV Holdings LLC	DE	NIA	Bridge Multifamily Fund IV LP	Ownership	53.140	AGM; M. Rowan; L. Black	NO	
			82-3647646				Bridge Multifamily IV Holdings LLC	DE	NIA	Bridge Multifamily Fund IV International Master LP	Ownership	46.110	AGM; M. Rowan; L. Black	NO	
			82-3647646				Bridge Multifamily IV Holdings LLC	DE	NIA	Bridge Multifamily Fund IV-A LP	Ownership	0.750	AGM; M. Rowan; L. Black	NO	
			82-4304646				Bridge Multifamily IV International Holdings LLC	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3665142				Bridge Multifamily IV-A General LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily V Australian Feeder (USD) LP	CAN	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3114714				Bridge Multifamily V Holdings LLC	DE	NIA	Bridge Multifamily Fund V LP	Ownership	47.530	AGM; M. Rowan; L. Black	NO	

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			86-3114714				Bridge Multifamily V Holdings LLC	DE	NIA	Bridge Multifamily Fund V International Master LP	Ownership	52.010	AGM; M. Rowan; L. Black	NO	
			86-3114714				Bridge Multifamily V Holdings LLC	DE	NIA	Bridge Multifamily Fund V-A LP	Ownership	0.460	AGM; M. Rowan; L. Black	NO	
			86-3114714				Bridge Multifamily V Holdings LLC	DE	NIA	Bridge Multifamily Fund V Lux, Inc.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			87-1098344				Bridge Net Lease Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	80.610	AGM; M. Rowan; L. Black	NO	
			87-1098344				Bridge Net Lease Fund Manager LLC	DE	NIA	FST Bridge Holdings, LLC	Ownership	17.890	AGM; M. Rowan; L. Black	NO	
			88-1113893				Bridge Net Lease Income Blocker LP	CYM	NIA	Bridge Net Lease Income Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1266280				Bridge Net Lease Income CO Borrower LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1098433				Bridge Net Lease Income Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1098259				Bridge Net Lease Income Holdings LLC	DE	NIA	Bridge Net Lease Income REIT, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1098259				Bridge Net Lease Income Holdings LLC	DE	NIA	Bridge Net Lease Industrial Income Fund-T LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1123731				Bridge Net Lease Industrial Income Fund LP	DE	NIA	Bridge Net Lease Income Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1123900				Bridge Net Lease Industrial Income Fund-T LP	DE	NIA	Bridge Net Lease Income Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3907714				Bridge Office Australia Investment Company LLC	DE	NIA	Bridge Office Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Office Australian Feeder (USD) LP	CAN	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6088253				Bridge Office Australian Trust	AUS	NIA	Bridge Office Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-5091674				Bridge Office Fund GP LLC	DE	NIA	Bridge Office GP Holdings LLC	Ownership	38.430	AGM; M. Rowan; L. Black	NO	
			81-5091674				Bridge Office Fund GP LLC	DE	NIA	FCPO-BOFM LLC	Ownership	5.760	AGM; M. Rowan; L. Black	NO	
			81-5091674				Bridge Office Fund GP LLC	DE	NIA	SCREO-BOFM LLC	Ownership	5.760	AGM; M. Rowan; L. Black	NO	
			84-2162937				Bridge Office Fund II GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			84-2162937				Bridge Office Fund II GP LLC	DE	NIA	Bridge Office II GP Holdings LLC	Ownership	34.820	AGM; M. Rowan; L. Black	NO	
			84-2162937				Bridge Office Fund II GP LLC	DE	NIA	FCPO-BOFM LLC	Ownership	5.220	AGM; M. Rowan; L. Black	NO	
			84-2162937				Bridge Office Fund II GP LLC	DE	NIA	SCREO-BOFM LLC	Ownership	5.220	AGM; M. Rowan; L. Black	NO	
							Bridge Office Fund II International LP	CYM	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2149920				Bridge Office Fund II International Master LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Office Fund II International-A LP	CYM	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2149891				Bridge Office Fund II LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1798659				Bridge Office Fund II Pref International LP	CYM	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2428899				Bridge Office Fund II-A LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2281043				Bridge Office Fund III GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Office Fund International LP	CYM	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5316496				Bridge Office Fund International Master LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Office Fund International-A LP	CYM	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Office Fund Lenox Australian Feeder (USD) LP	CAN	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6090219				Bridge Office Fund Lenox Australian Trust	AUS	NIA	Bridge Office Fund Lenox Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-5252384				Bridge Office Fund LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4197993				Bridge Office Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5271481				Bridge Office Fund-A LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-0606290				Bridge Office General LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5470232				Bridge Office Holdings LLC	DE	NIA	Bridge Office Fund LP	Ownership	55.640	AGM; M. Rowan; L. Black	NO	
			81-5470232				Bridge Office Holdings LLC	DE	NIA	Bridge Office Fund-A LP	Ownership	1.110	AGM; M. Rowan; L. Black	NO	
			81-5470232				Bridge Office Holdings LLC	DE	NIA	Bridge Office Fund International Master LP	Ownership	43.250	AGM; M. Rowan; L. Black	NO	

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							Bridge Office II Australian Feeder (USD) LP	CAN	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Office II Australian Trust	AUS	NIA	Bridge Office II Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-6094183				Bridge Office II General LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2177660				Bridge Office II GP Holdings LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2162868				Bridge Office II Holdings LLC	DE	NIA	Bridge Office Fund II International Master LP	Ownership	40.310	AGM; M. Rowan; L. Black	NO	
			84-2265243				Bridge Office II Holdings LLC	DE	NIA	Bridge Office Fund II-A LP	Ownership	0.630	AGM; M. Rowan; L. Black	NO	
			84-2265243				Bridge Office II Holdings LLC	DE	NIA	Bridge Office Fund II LP	Ownership	59.060	AGM; M. Rowan; L. Black	NO	
			84-2265243				Bridge Office II-A General LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2177804				Bridge Office International Holdings LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4667331				Bridge Office-A General LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-0623966				Bridge Opportunity Zone Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2156991				Bridge Opportunity Zone Fund Guarantee LP	DE	NIA	Bridge Opportunity Zone Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1941094				Bridge Opportunity Zone Fund II GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2305567				Bridge Opportunity Zone Fund II Guarantee LP	DE	NIA	Bridge Opportunity Zone Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3773312				Bridge Opportunity Zone Fund II LP	DE	NIA	Bridge Opportunity Zone Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3338328				Bridge Opportunity Zone Fund III GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4788974				Bridge Opportunity Zone Fund III LP	DE	NIA	Bridge Opportunity Zone Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4789040				Bridge Opportunity Zone Fund IV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4323856				Bridge Opportunity Zone Fund IV LP	DE	NIA	Bridge Opportunity Zone Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4323971				Bridge Opportunity Zone Fund LP	DE	NIA	Bridge Opportunity Zone Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2545129				Bridge Opportunity Zone Fund V GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4345184				Bridge Opportunity Zone Fund V LP	DE	NIA	Bridge Opportunity Zone Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4345309				Bridge Opportunity Zone Fund VI GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2126791				Bridge Opportunity Zone Fund VI LP	DE	NIA	Bridge Opportunity Zone Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2127029				Bridge Opportunity Zone Fund VII GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3562713				Bridge Opportunity Zone Fund VII LP	DE	NIA	Bridge Opportunity Zone Fund VII GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3562842				Bridge PM of Arizona, LLC	AZ	NIA	Bridge Property Management, L.C.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-5757104				Bridge PM, Inc.	DE	NIA	Bridge Property Management, L.C.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4796739				Bridge Property Management, L.C.	UT	NIA	Bridge Multifamily Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-0645107				Bridge Renewable Energy Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2672265				Bridge Residential PM, LLC	UT	NIA	Bridge Property Management, L.C.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Senior Living LLC	AL	NIA	Bridge SSLS Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-1457828				Bridge Seniors Housing & Medical Properties Co-Investment Fund II LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5232813				Bridge Seniors Housing & Medical Properties Co-Investment Fund LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1770962				Bridge Seniors Housing & Medical Properties Fund GP LLC	DE	NIA	Bridge Seniors Housing GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3768071				Bridge Seniors Housing & Medical Properties Fund II GP LLC	DE	NIA	Bridge Seniors Housing GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3588806				Bridge Seniors Housing & Medical Properties Fund II International LP	CYM	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing & Medical Properties Fund II International Master LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3643225				Bridge Seniors Housing & Medical Properties Fund II International-A LP	CYM	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			81-3597097				Bridge Seniors Housing & Medical Properties Fund II LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3606931				Bridge Seniors Housing & Medical Properties Fund II-A LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing & Medical Properties Fund International LP	CYM	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4505916				Bridge Seniors Housing & Medical Properties Fund International Master LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing & Medical Properties Fund International-A LP	CYM	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-3780487				Bridge Seniors Housing & Medical Properties Fund LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4080933				Bridge Seniors Housing & Medical Properties Fund-A LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1759600				Bridge Seniors Housing & Medical Properties Fund-B LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1481604				Bridge Seniors Housing Co-Investment Fund II Feeder LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3913543				Bridge Seniors Housing Fund III GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing Fund III International LP	CYM	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4393200				Bridge Seniors Housing Fund III International Master LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing Fund III International-A LP	CYM	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3913592				Bridge Seniors Housing Fund III LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4616258				Bridge Seniors Housing Fund III-A LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-3733745				Bridge Seniors Housing Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4795847				Bridge Seniors Housing II Australia Investment Company LLC	DE	NIA	Bridge Seniors Housing II Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing II Australia Manager Pty Ltd	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing II Australian Feeder (USD) LP	CAN	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6084735				Bridge Seniors Housing II Australian Trust	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing III Australia Manager Pty Ltd	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing III Australian Feeder (USD) LP	CAN	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-6195179				Bridge Seniors Housing III Australian Trust	AUS	NIA	Bridge Seniors Housing Fund III GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4191324				Bridge SFR Fund IV Co-Invest LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0402503				Bridge SFR IV Borrower 3 Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0403040				Bridge SFR IV Borrower 3 LLC	DE	NIA	Bridge SFR IV Borrower 3 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3693142				Bridge SFR IV Borrower 4 Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3719828				Bridge SFR IV Borrower 4 LLC	DE	NIA	Bridge SFR IV Borrower 4 Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4605256				Bridge SFR IV Borrower I Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4605717				Bridge SFR IV Borrower I LLC	DE	NIA	Bridge SFR IV Borrower I Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			87-4237552				Bridge SFR IV Co-Invest Feeder LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2136170				Bridge SFR IV Depositor LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4238118				Bridge SFR IV Holdings 2 LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3878963				Bridge SFR IV Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2255520				Bridge SFR IV Retention LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3739199				Bridge SFR IV Seed Borrower 2 Holdings LLC	DE	NIA	Bridge SFR Fund IV Co-Invest LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3737082				Bridge SFR IV Seed Borrower 2 LLC	DE	NIA	Bridge SFR IV Seed Borrower 2 Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0451241				Bridge SFR IV Seed Borrower Holdings LLC	DE	NIA	Bridge SFR Fund IV Co-Invest LP	Ownership	47.330	AGM; M. Rowan; L. Black	NO	
			92-0451241				Bridge SFR IV Seed Borrower Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	52.670	AGM; M. Rowan; L. Black	NO	
			92-0451509				Bridge SFR IV Seed Borrower LLC	DE	NIA	Bridge SFR IV Seed Borrower Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3788819				Bridge Single-Family Rental Fund IV Aggregator LLC	DE	NIA	Bridge Single-Family Rental Fund IV LP	Ownership	44.920	AGM; M. Rowan; L. Black	NO	
			87-3788819				Bridge Single-Family Rental Fund IV Aggregator LLC	DE	NIA	Bridge Single-Family Rental Fund IV International Master LP	Ownership	55.080	AGM; M. Rowan; L. Black	NO	
			87-3788608				Bridge Single-Family Rental Fund IV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4189688				Bridge Single-Family Rental Fund IV International Master LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Single-Family Rental Fund IV International-A LP	CYM	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3788734				Bridge Single-Family Rental Fund IV LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4191105				Bridge Single-Family Rental Fund IV-A General LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4675336				Bridge Single-Family Rental Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3265885				Bridge Solar Energy Co-Invest Fund LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3160245				Bridge Solar Energy Community Projects LLC	DE	NIA	Bridge Solar Energy Co-Invest Fund LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3160245				Bridge Solar Energy Community Projects LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1347269				Bridge Solar Energy Development Fund DE Feeder LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3351754				Bridge Solar Energy Development Fund General LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3351864				Bridge Solar Energy Development Fund General-A LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3325955				Bridge Solar Energy Development Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3326206				Bridge Solar Energy Development Fund International Master LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Solar Energy Development Fund International-A LP	CYM	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3326117				Bridge Solar Energy Development Fund LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3316502				Bridge Solar Energy Development I LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			87-2448254				Bridge WF II CA Parkway Club LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1682922				Bridge WF II CO Pembrooke Green LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2940612				Bridge WF II CO Waterfront 2 LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2940538				Bridge WF II CO Waterfront LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2832939				BRIDGE WF II FL HERON WALK LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2257948				Bridge WF II FL Lenox Cove LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1608938				Bridge WF II FL Pointe Sienna LLC	DE	NIA	BWF II MC Pointe Sienna PE Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1004591				Bridge WF II GA Element 41 LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1148756				Bridge WF II Home Finance LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1067376				Bridge WF II IL Candlelight Village LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3243269				Bridge WF II KS Cedar Ridge LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1500834				Bridge WF II MA Commons Haynes Farm LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1473157				Bridge WF II MA Heights Marlborough LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1473403				Bridge WF II MA Meadows Marlborough LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1473681				Bridge WF II MA Middlesex Crossing LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1500504				Bridge WF II MA Stone Ends LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1472927				Bridge WF II MA Village Marshfield LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1148827				Bridge WF II Manufactured Homes LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2761789				Bridge WF II MD Gateway LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3113619				Bridge WF II MI CedarField LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3382089				Bridge WF II MN Parkvue Flats LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1067226				Bridge WF II MO South Fork LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1787046				Bridge WF II NC Park Caterina LLC	DE	NIA	Bridge WF II NC Park Caterina LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3847490				Bridge WF II NC Tree Top LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3126736				Bridge WF II NC Willow Creek North Ridge LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2303007				Bridge WF II NV Decatur LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3812857				Bridge WF II NV Sunset LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1283795				BRIDGE WF II TX ALDEA LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3259026				Bridge WF II TX Converse Meadows LP	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1042620				Bridge WF II UT Altitude on Fifth LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2256672				Bridge WF II UT Overlook Point LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1625211				Bridge WF II UT Timpanogos Village LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1313033				Bridge WF II VA Mason Van Dorn LLC	DE	NIA	BWF II Shoreham Mason JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4227333				BRIDGE WF II WA CENTRAL FLATS LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1405399				Bridge WF III Home Finance LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1406123				Bridge WF III Manufactured Homes LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3368149				Bridge WF IL Midpointe LLC	DE	NIA	Bridge Workforce Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5197390				Bridge WF MD Spring Parc LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4351427				Bridge WF NC Spring Forest LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4341647				Bridge WF NC Woodland Estates LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2133712				Bridge WF TN Abbington LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2133755				Bridge WF TX Belmont LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5210799				Bridge WF TX Villas de Serenada LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3848421				Bridge WFAH II Upper Investor Blocker LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2081020				Bridge Workforce and Affordable Housing Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			84-4839507				Bridge Workforce and Affordable Housing Fund II GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Workforce and Affordable Housing Fund II International LP	CYM	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0712208				Bridge Workforce and Affordable Housing Fund II International Master LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4839596				Bridge Workforce and Affordable Housing Fund II LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2522864				Bridge Workforce and Affordable Housing Fund II-A LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3733511				Bridge Workforce and Affordable Housing Fund III DE Feeder LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4019817				Bridge Workforce and Affordable Housing Fund III General LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4007023				Bridge Workforce And Affordable Housing Fund III GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1771962				Bridge Workforce and Affordable Housing Fund III International LP	CYM	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4041074				Bridge Workforce and Affordable Housing Fund III International Master LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4040502				Bridge Workforce and Affordable Housing Fund III LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4020152				Bridge Workforce and Affordable Housing Fund III REIT LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III-R LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4020346				Bridge Workforce and Affordable Housing Fund III-R LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0733517				Bridge Workforce and Affordable Housing Fund II-R LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2036221				Bridge Workforce and Affordable Housing Fund LP	DE	NIA	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1996495				Bridge Workforce and Affordable Housing Fund Master LP	DE	NIA	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4418140				Bridge Workforce and Affordable Housing Fund-R2 LP	DE	NIA	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0712283				Bridge Workforce and Affordable Housing II General LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1996740				Bridge Workforce General LP	DE	NIA	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2119558				Bridge Workforce Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund LP	Ownership	79.480	AGM; M. Rowan; L. Black	NO	
			82-2119558				Bridge Workforce Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund Master LP	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			82-2119558				Bridge Workforce Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund REIT, Inc.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			82-2119558				Bridge Workforce Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund REIT 2, Inc.	Ownership	20.520	AGM; M. Rowan; L. Black	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II REIT, Inc.	Ownership	21.450	AGM; M. Rowan; L. Black	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II LP	Ownership	76.280	AGM; M. Rowan; L. Black	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II International Master LP	Ownership	1.810	AGM; M. Rowan; L. Black	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge W&A II TRS LLC	Ownership	0.290	AGM; M. Rowan; L. Black	NO	

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			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II-A LP	Ownership	0.170	AGM; M. Rowan; L. Black	NO	
			93-4008994				Bridge Workforce III Holdings LLC	DE	NIA	Bridge W&A III TRS LLC	Ownership	0.180	AGM; M. Rowan; L. Black	NO	
			93-4008994				Bridge Workforce III Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III International Master LP	Ownership	20.570	AGM; M. Rowan; L. Black	NO	
			93-4008994				Bridge Workforce III Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III LP	Ownership	66.960	AGM; M. Rowan; L. Black	NO	
			93-4008994				Bridge Workforce III Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III REIT LLC	Ownership	12.290	AGM; M. Rowan; L. Black	NO	
			81-2751366				Brighton Senior Care Holdings, LLC	DE	NIA	Rochester NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2155722				Brighton Senior Care, LLC	DE	NIA	Brighton Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2277174				BSE CA Abel Road LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2452052				BSE CA Devonwood LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3326303				BSE Fund IC LLC	DE	NIA	Bridge Solar Energy Development Fund General LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3326303				BSE Fund IC LLC	DE	NIA	Bridge Solar Energy Development Fund General-A LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1366975				BSE Fund IC-2 LLC	DE	NIA	Bridge Solar Energy Development Fund DE Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2430296				BSE TX Storage LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3870694				BSED Holdings I LLC	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4356601				BSFR IV REIT TRS LLC	DE	NIA	BSFR IV REIT, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2359971				BSH Benton JV1 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2938808				BSH BMG JV1 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3662770				BSH II General LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3663014				BSH II-A General LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4045035				BSH III Co-Invest LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4435793				BSH III General LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4393283				BSH III Holdings LLC	DE	NIA	Bridge Seniors Housing Fund III LP	Ownership	59.220	AGM; M. Rowan; L. Black	NO	
			84-4393283				BSH III Holdings LLC	DE	NIA	Bridge Seniors Housing Fund III-A LP	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-4393283				BSH III Holdings LLC	DE	NIA	Bridge Seniors Fund III Lux, Inc	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-4393283				BSH III Holdings LLC	DE	NIA	Bridge Seniors Housing Fund III International Master LP	Ownership	40.780	AGM; M. Rowan; L. Black	NO	
			87-4023295				BSH III REIT LLC	DE	NIA	BSH III Co-Invest LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4435843				BSH III-A General LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3039622				BSH LCB JV1 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3204724				BSH MSTAR JV 1 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3204652				BSH MSTAR JV2 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3521745				BSH MSTAR JV3 LLC	DE	NIA	BSH III Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4096493				BSH PASADENA, INC.	DE	NIA	BSH III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4008820				BWAH Fund III IC LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III General LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3644737				BWAH Fund III IC-2 LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III DE Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BWF II Converse Holdco GP LLC	DE	NIA	BWF II JOCDES CONVERSE JV LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3258196				BWF II Converse Holdco LP	DE	NIA	BWF II Converse Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4168224				BWF II Ethos CA Horizon LP	DE	NIA	BWF II Ethos Horizon AGP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2177130				BWF II Ethos CA Walnut Creek Land LLC	DE	NIA	BWF II Ethos Walnut Creek JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			99-2177735				BWF II Ethos CA Walnut Creek LP	DE	NIA	BWF II Ethos Walnut Creek AGP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2021778				BWF II Ethos Horizon AGP LLC	DE	NIA	BWF II Ethos Horizon JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4169648				BWF II Ethos Horizon JV LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2021291				BWF II Ethos Horizon LP LLC	DE	NIA	BWF II Ethos Horizon JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2177354				BWF II Ethos Walnut Creek AGP LLC	DE	NIA	BWF II Ethos Walnut Creek JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2177577				BWF II Ethos Walnut Creek JV LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2191691				BWF II Ethos Walnut Creek LP LLC	DE	NIA	BWF II Ethos Walnut Creek JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3258019				BWF II JODDES CONVERSE JV LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2509174				BWF II MC Pointe Sienna PE Holdings LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1313230				BWF II Shoreham Mason JV LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4622679				BWF III AZ Deserama LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3093812				BWF III AZ Monte Vista LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3113298				BWF III CA Gold West LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2657932				BWF III Ethos CA Los Gatos Creek LP	DE	NIA	BWF III Ethos Los Gatos Creek AGP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4689459				BWF III Ethos CA Palmilla LP	DE	NIA	BWF III Ethos Palmilla AGP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2403922				BWF III Ethos Los Gatos Creek AGP LLC	DE	NIA	BWF III Ethos Los Gatos Creek JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2405218				BWF III Ethos Los Gatos Creek JV LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2657932				BWF III Ethos CA Los Gatos Creek LP	DE	NIA	BWF III Ethos Los Gatos Creek JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4690264				BWF III Ethos Palmilla AGP LLC	DE	NIA	BWF III Ethos Palmilla JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4690597				BWF III Ethos Palmilla JV LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4689885				BWF III Ethos Palmilla LP LLC	DE	NIA	BWF III Ethos Palmilla JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2514482				BWF III GRP Oasis Bayside JV LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2514865				BWF III GRP Oasis Bayside LLC	DE	NIA	BWF III GRP Oasis Bayside JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4763453				CD-HRA (South Portland) LLC	CO	NIA	South Portland ME Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3796522				Charlotte NC Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3878800				Charlotte NC Senior Property LLC	DE	NIA	Charlotte NC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2236768				Chesterfield MO Senior Holdings, LLC	DE	NIA	ROC BSLD, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2236693				Chesterfield MO Senior Property, LLC	DE	NIA	Chesterfield MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2273642				Cincinnati OH Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2252865				Clermont FL Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0734559				Clermont FL Senior Property LLC	DE	NIA	Clermont FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3289952				CLPF BLV Colorado Crossing Phase I Venture LLC	DE	NIA	Bridge Logistics Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4194672				CLPF BLV Georgetown Phase I Venture LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3290100				CLPF BLV TX Colorado Crossing Phase I Owner LLC	DE	NIA	CLPF BLV Colorado Crossing Phase I Venture LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0738547				CLPF BLV TX Georgetown Phase I Owner LLC	DE	NIA	CLPF BLV Georgetown Phase I Venture LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2392032				Cody Senior Care LLC	DE	NIA	Mobile AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5275963				Coit Senior Care, LLC	DE	NIA	Dallas TX 1 Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2806701				Colony Park Senior Care LLC	DE	NIA	Ridgeland MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3076377				Commons Senior Care LLC	DE	NIA	Lone Tree CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4385459				Converse Partners 1 LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4382250				Converse Partners 2 LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4490390				Converse Partners 3 LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3226403				Cool Springs Senior Care, LLC	DE	NIA	Fayetteville NC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4194634				COP BLV GA GILBERT ROAD OWNER, LLC	DE	NIA	COP BLV GILBERT ROAD VENTURE, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			99-4193380				COP BLV GILBERT ROAD VENTURE, LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5230406				Cottonwood Senior Care LLC	DE	NIA	Parker CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3850031				Creek Senior Care, LLC	DE	NIA	Mechanicsburg PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1596083				Creve Coeur MO Senior Holdings, LLC	DE	NIA	ROC BSLD, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1595988				Creve Coeur MO Senior Property, LLC	DE	NIA	Creve Coeur MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3579049				Culver City CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3399706				Culver City CA Senior Property, LLC	DE	NIA	Culver City CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1690066				Dailey Senior Care, LLC	DE	NIA	Glendale AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5303124				Dallas TX 1 Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5320933				Dallas TX 1 Senior Property, LLC	DE	NIA	Dallas TX 1 Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2968935				Depot Senior Care LLC	DE	NIA	North Easton MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3185880				Des Moines IA Senior Holdings LLC	DE	NIA	BSH MSTAR JV2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3198179				Des Moines IA Senior Property LLC	DE	NIA	Des Moines IA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2806651				Dogwood Senior Care LLC	DE	NIA	Flowood MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5243108				Dover DE Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5246064				Dover DE Senior Property, LLC	DE	NIA	Dover DE Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3059754				Easley Senior Care LLC	DE	NIA	Arvada CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2860118				Edgewater Senior Care LLC	DE	NIA	Indian Land SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0832864				Emeriweg Deerfield LLC	DE	NIA	Mason OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8672129				Emeriweg Stow LLC	DE	NIA	Stow OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2083051				Fair Oaks Senior Care LLC	DE	NIA	Pasadena CA Senior Holdings IL LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2045509				Falcon Capital Partners III, LLC	DE	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3508221				Fallbrook Senior Care, LLC	DE	NIA	West Hills CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3226521				Fayetteville NC Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3226470				Fayetteville NC Senior Property, LLC	DE	NIA	Fayetteville NC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1089777				Fifteenth Senior Care LLC	DE	NIA	Bellevue WA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3191289				Fishcreek Senior Care LLC	DE	NIA	Stow OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2880647				Flowood MS Senior Holdings LLC	DE	NIA	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2880694				Flowood MS Senior Property LLC	DE	NIA	Flowood MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5215521				Franklin MA Senior Holdings, LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5183619				Franklin MA Senior Property, LLC	DE	NIA	Franklin MA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2264357				Franklin TN Senior II Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3836034				Franklin TN Senior II Property LLC	DE	NIA	Franklin TN Senior II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2359910				Frazier Senior Care LLC	DE	NIA	Augusta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2744911				FST Bridge Holdings, LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2953219				Ft. Mill SC Senior Holdings LLC	DE	NIA	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3682719				Ft. Mill SC Senior Property LLC	DE	NIA	Ft. Mill SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GED Capital Newbury Holdings S.A.R.L.	LUX	NIA	Newbury Equity Partners III Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2215361				Gilbert AZ Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2215182				Gilbert AZ Senior Property, LLC	DE	NIA	Gilbert AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1666673				Glendale AZ Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1676720				Glendale AZ Senior Property, LLC	DE	NIA	Glendale AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2411536				Glenlake Senior Care LLC	DE	NIA	Atlanta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL- Oklahoma, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL Properties-Indiana, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2022920				GOAL Property Services, LLC	NC	NIA	Bridge Single-Family Rental Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Florida, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Georgia, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							GOAL-Maryland, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Minnesota, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Nevada, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-North Carolina, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-South Carolina, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Texas, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2252919				Good Hearth Senior Care LLC	DE	NIA	Clermont FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2199608				Goodyear AZ Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2199549				Goodyear AZ Senior Property, LLC	DE	NIA	Goodyear AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2276784				Grayson GA Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0836216				Grayson GA Senior Property LLC	DE	NIA	Grayson GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2199473				Groves Senior Care, LLC	DE	NIA	Goodyear AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2320371				Headlee Senior Care, LLC	DE	NIA	Odessa TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2279648				Heritagespring Senior Care LLC	DE	NIA	West Chester OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2405764				Hewett Senior Care LLC	DE	NIA	Santa Rosa FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3068242				Huntsville AL Senior Holdings LLC	DE	NIA	BSH III REIT LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3663632				Huntsville AL Senior Property LLC	DE	NIA	Huntsville AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2860209				Indian Land SC Senior Holdings LLC	DE	NIA	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3676396				Indian Land SC Senior Land LLC	DE	NIA	Indian Land SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3676329				Indian Land SC Senior Property LLC	DE	NIA	Indian Land SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3296650				Inwood Senior Care, LLC	DE	NIA	Tomball TX II Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2529368				Irving TX Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2529401				Irving TX Senior Property LLC	DE	NIA	Irving TX Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4155723				Jacaranda Trace Commercial, LLC	FL	NIA	Jacaranda Trace, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0548866				Jacaranda Trace Villas, LLC	FL	NIA	Jacaranda Trace, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			02-0548866				Jacaranda Trace, Ltd.	FL	NIA	ROC Jacaranda G.P., LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5322482				Jefferson GA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5322433				Jefferson GA Senior Property, LLC	DE	NIA	Jefferson GA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3076067				Jordan Senior Care LLC	DE	NIA	Des Moines IA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2236601				Justus Senior Care, LLC	DE	NIA	Chesterfield MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0902267				Keizer OR Senior Holdings LLC	DE	NIA	Bridge FSL JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0865495				Keizer OR Senior Property LLC	DE	NIA	Keizer OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2071392				Kerrville TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2041491				Kerrville TX Senior Property, LLC	DE	NIA	Kerrville TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5126690				King Senior Care, LLC	DE	NIA	Franklin MA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2516359				Kinwest Senior Care LLC	DE	NIA	Irving TX Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2271969				Kyle TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2225848				Kyle TX Senior Property, LLC	DE	NIA	Kyle TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3722202				Lakewood CO I Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3780038				Lakewood CO I Senior Property LLC	DE	NIA	Lakewood CO I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3780128				Lakewood CO II Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3780186				Lakewood CO II Senior Property LLC	DE	NIA	Lakewood CO II Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2751430				Landing Senior Care Holdings, LLC	DE	NIA	Poughkeepsie NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2133121				Landing Senior Care, LLC	DE	NIA	Landing Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2329948				League City TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2264238				League City TX Senior Property, LLC	DE	NIA	League City TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3113318				LHN Investors LLC	DE	NIA	Newbury Equity Partners III Holdings L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1613660				Lindbergh Senior Care, LLC	DE	NIA	Creve Coeur MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			92-2653977				Lindenwood Commercial Condominium Association, Inc	PA	NIA	BOF II PA Lindenwood LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3353373				LIT BLV Belt Line Road Coppell Venture, LLC	DE	NIA	Bridge Logistics Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3001711				LIT BLV CA Pepper Avenue Owner GP, LLC	DE	NIA	LIT BLV Pepper Avenue Venture, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1743727				LIT BLV CA Pepper Avenue Owner LP	DE	NIA	BLV Pepper Avenue GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1569556				LIT BLV FL Old Lake Wilson Rd Phase I Owner, LLC	DE	NIA	LIT BLV Old Lake Wilson Road Phase I Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3117238				LIT BLV FL OLD LAKE WILSON RD PHASE II OWNER, LLC	DE	NIA	LIT BLV Old Lake Wilson Road Phase I Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2823758				LIT BLV Fulton Industrial Atlanta Venture, LLC	DE	NIA	Bridge Logistics Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2824331				LIT BLV GA Fulton Industrial Atlanta Owner, LLC	DE	NIA	LIT BLV Fulton Industrial Atlanta Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2377406				LIT BLV Genesis Way Grapevine Venture, LLC	DE	NIA	LIT BLV FL Old Lake Wilson Rd Phase I Owner, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1569778				LIT BLV Old Lake Wilson Road Phase I Venture, LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1743909				LIT BLV Pepper Avenue Venture, LP	DE	NIA	BLV Pepper Avenue GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3353468				LIT BLV TX Belt Line Road Coppell Owner, LLC	DE	NIA	LIT BLV Belt Line Road Coppell Venture, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3377487				LIT BLV TX Genesis Way Grapevine Owner, LLC	DE	NIA	LIT BLV Genesis Way Grapevine Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2290046				Loganville Senior Care LLC	DE	NIA	Grayson GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3551584				Lompoc CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3202620				Lompoc CA Senior Property, LLC	DE	NIA	Lompoc CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3198216				Lone Tree CO Senior Holdings LLC	DE	NIA	BSH MSTAR JV 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3508299				Los Angeles CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3190038				Los Angeles CA Senior Property, LLC	DE	NIA	Los Angeles CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1432116				Louisville KY Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2707045				Louisville KY Senior Property, LLC	DE	NIA	Louisville KY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2593657				M & O Master, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2354563				Manvel TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2304352				Manvel TX Senior Property, LLC	DE	NIA	Manvel TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3233894				Mason OH Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4187888				Massachusetts Senior Care, LLC	DE	NIA	Washington DC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1911357				McDonnell Saratoga Ridge, LLC	DE	NIA	Bridge Multifamily CV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0851271				MCGEE SENIOR CARE LLC	DE	NIA	Keizer OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2264409				Meadow Senior Care LLC	DE	NIA	Franklin TN Senior II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3876137				Mechanicsburg PA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			23-2995605				Mechanicsburg PA Senior Property, LLC	DE	NIA	Mechanicsburg PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5215414				Mentor OH Senior Holdings, LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5164435				Mentor OH Senior Property, LLC	DE	NIA	Mentor OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4162970				MNF III Acquisitions, LLC	DE	NIA	MNF III Portfolio Co, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0629955				MNF III Portfolio Co, LLC	DE	NIA	Morrocroft Neighborhood Fund III, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5171002				MNF III W1, LLC	DE	NIA	MNF III PLEDGOR W1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2040686				MNSF Acquisitions, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3203948				MNSF II Acquisitions, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2818102				MNSF II W1, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3074540				MNSF T2 SPE, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5359124				MNSF T3 SPE, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			83-2377034				Mobile AL Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2079822				Mobile AL Senior Property LLC	DE	NIA	Mobile AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3130580				Montgomery AL Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3559999				Montgomery AL Senior Property LLC	DE	NIA	Montgomery AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3350205				Morrocroft Neighborhood Fund III, LP	DE	NIA	Morrocroft Housing Partners III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5028605				MT Juliet TN Senior Care Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2252963				Mt. Pleasant SC Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2862302				Mt. Pleasant SC Senior Property LLC	DE	NIA	Mt. Pleasant SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Newbury Acquisitions Fund L.P.	CYM	NIA	Newbury Acquisitions GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Newbury Acquisitions GP Ltd.	CYM	NIA	Bridge Principals	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Newbury Acquisitions LLC	DE	NIA	Newbury Equity Partners L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0517440				Newbury Equity Partners (Cayman) L.P.	CYM	NIA	Newbury Equity Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			71-1012620				Newbury Equity Partners GP L.P.	DE	NIA	Newbury Equity Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			71-1012619				Newbury Equity Partners GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0632180				Newbury Equity Partners II (Cayman) L.P.	CYM	NIA	Newbury Equity Partners II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0632181				Newbury Equity Partners II GmbH & Co. KG	DEU	NIA	Newbury Equity Partners Verwaltungs GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0461805				Newbury Equity Partners II GP L.P.	DE	NIA	Newbury Equity Partners II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0509870				Newbury Equity Partners II GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0755481				Newbury Equity Partners II L.P.	DE	NIA	Newbury Equity Partners II GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1112315				Newbury Equity Partners III (Cayman) L.P.	CYM	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0928733				Newbury Equity Partners III GP L.P.	DE	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-2892525				Newbury Equity Partners III GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4797998				Newbury Equity Partners III Holdings L.P.	DE	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-2902805				Newbury Equity Partners III L.P.	DE	NIA	Newbury Equity Partners III GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4809957				Newbury Equity Partners III-A L.P.	DE	NIA	Newbury Equity Partners III GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1350426				Newbury Equity Partners IV (Cayman) L.P.	CYM	NIA	Newbury Equity Partners IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5330024				Newbury Equity Partners IV GP L.P.	DE	NIA	Newbury Equity Partners IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5353798				Newbury Equity Partners IV GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5318551				Newbury Equity Partners IV L.P.	DE	NIA	Newbury Equity Partners IV GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			71-1012623				Newbury Equity Partners L.P.	DE	NIA	Newbury Equity Partners GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1492833				Newbury Equity Partners V (Cayman) L.P.	CYM	NIA	Newbury Equity Partners V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1536093				Newbury Equity Partners V (Ontario) L.P.	CAN	NIA	Newbury Equity Partners V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4615276				Newbury Equity Partners V GP L.P.	DE	NIA	Newbury Equity Partners V GP TopCo LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4609394				Newbury Equity Partners V GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3049524				Newbury Equity Partners V GP TopCo LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4631561				Newbury Equity Partners V L.P.	DE	NIA	Newbury Equity Partners V GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1739083				Newbury Equity Partners VI (Cayman) L.P.	CYM	NIA	NEWBURY EQUITY PARTNERS VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1739226				Newbury Equity Partners VI (Ontario) L.P.	CAN	NIA	NEWBURY EQUITY PARTNERS VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3626070				NEWBURY EQUITY PARTNERS VI GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3626811				NEWBURY EQUITY PARTNERS VI L.P.	DE	NIA	NEWBURY EQUITY PARTNERS VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0755363				Newbury Managers II L.P.	DE	NIA	Newbury Equity Partners II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-1775560				Newbury Managers III L.P.	DE	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5359329				Newbury Managers IV L.P.	DE	NIA	Newbury Equity Partners IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			71-1012625				Newbury Managers L.P.	DE	NIA	Newbury Equity Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4647822				Newbury Managers V L.P.	DE	NIA	Newbury Equity Partners V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2228831				Newbury Partners-Bridge LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3277011				Newbury QMC LLC	DE	NIA	Bridge Principals	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-5126994				Newell Senior Care, LLC	DE	NIA	Mentor OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2392120				Nineteen Senior Care LLC	DE	NIA	Birmingham AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			81-3238770				Nona Senior Care, LLC	DE	NIA	Orlando FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4757605				Norcross GA Senior Care Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4765469				Norcross GA Senior Care Property, LLC	DE	NIA	Norcross GA Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2996695				North Easton MA Senior Holdings LLC	DE	NIA	BSH LCB JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3015512				North Easton MA Senior Property LLC	DE	NIA	North Easton MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3275441				NP-GL Fund LLC	DE	NIA	Newbury Equity Partners V GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3097059				Oak Grove Senior Care LLC	DE	NIA	Montgomery AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2215098				Oaks Senior Care, LLC	DE	NIA	Gilbert AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2011872				Ocean Senior Care LLC	DE	NIA	Palm Beach FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2294151				Odessa TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2239330				Odessa TX Senior Property, LLC	DE	NIA	Odessa TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3499872				Olympic Senior Care LLC	DE	NIA	Pasadena CA Senior Holdings ALMC LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4187830				Orchard Lake Senior Care, LLC	DE	NIA	West Bloomfield MI Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3359274				Orlando FL Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0811108				Orlando FL Senior Property, LLC	DE	NIA	Orlando FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3076011				Pacheco Senior Care LLC	DE	NIA	Santa Fe NM Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2039420				Palm Beach FL Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2023328				Palm Beach FL Senior Property LLC	DE	NIA	Palm Beach FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3722100				Palm Senior Care, LLC	DE	NIA	Placentia CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5262194				Park Senior Care LLC	DE	NIA	Charlotte NC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5249621				Parker CO Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5249621				Parker CO Senior Property LLC	DE	NIA	Parker CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1967889				Pasadena CA Senior Holdings ALMC LLC	DE	NIA	BSH MSTAR JV3 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1950291				Pasadena CA Senior Holdings IL LLC	DE	NIA	BSH MSTAR JV3 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2411812				Pasadena CA Senior LandCo LLC	DE	NIA	Pasadena CA Senior Holdings IL LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3499971				Pasadena CA Senior Property LLC	DE	NIA	Pasadena CA Senior Holdings ALMC LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			38-3942036				Peachtree City GA I Senior Property LLC	DE	NIA	Peachtree City GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0838211				Peachtree City GA II Senior Property LLC	DE	NIA	Peachtree City GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2411587				Peachtree City GA Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4321718				Philadelphia PA Senior Holdings, LLC	DE	NIA	ROC-MSL JV2, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4321784				Philadelphia PA Senior Property, LLC	DE	NIA	Philadelphia PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3878981				Phoenixville PA I Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3878901				Phoenixville PA I Senior Property LLC	DE	NIA	Phoenixville PA I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3710410				Pierce Senior Care LLC	DE	NIA	Lakewood CO II Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4676814				Placentia CA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4676771				Placentia CA Senior Property, LLC	DE	NIA	Placentia CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2542969				Plano TX Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2543078				Plano TX Senior Property LLC	DE	NIA	Plano TX Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5109199				Point Senior Care, LLC	DE	NIA	Scarborough ME Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2996599				Pond Senior Care LLC	DE	NIA	Ashland MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2044200				Portland OR Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLc	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2016263				Portland OR Senior Property LLC	DE	NIA	Portland OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2133354				Poughkeepsie NY Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2133287				Poughkeepsie NY Senior Property, LLC	DE	NIA	Poughkeepsie NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0803520				POWERS ALMC SENIOR CARE LLC	DE	NIA	BEND OR ALMC SENIOR HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0817571				POWERS MC SENIOR CARE LLC	DE	NIA	BEND OR MC SENIOR HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2516411				Prestonwood Senior Care LLC	DE	NIA	Plano TX Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3722148				Rapps Senior Care LLC	DE	NIA	Phoenixville PA I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2286301				Ratcliff Senior Care, LLC	DE	NIA	Kyle TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			47-4576838				RCP/Newbury Transport Investor, LLC	DE	NIA	Newbury Equity Partners III Holdings L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4717012				RDS II Australia Investment Company, LLC	DE	NIA	RDS II Australian Trust	Management	0.000	AGM; M. Rowan; L. Black	NO	
							RDS II Australia Manager Pty Ltd	AUS	NIA	Bridge Debt Strategies Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RDS II Australian Feeder (USD) LP	CAN	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6084261				RDS II Australian Trust	AUS	NIA	RDS II Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3143262				RDS II Black Bridge LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3143429				RDS II Blue Bridge LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2761975				RDS II Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund II LP	Ownership	41.200	AGM; M. Rowan; L. Black	NO	
			81-2761975				RDS II Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund II-A LP	Ownership	1.080	AGM; M. Rowan; L. Black	NO	
			81-2761975				RDS II Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund II International Master LP	Ownership	57.720	AGM; M. Rowan; L. Black	NO	
			87-3294067				READFIELD MAIN STREET SOLAR, LLC	ME	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2885100				Ridgeland MS Senior Holdings LLC	DE	NIA	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2885147				Ridgeland MS Senior Property LLC	DE	NIA	Ridgeland MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3551690				Riverside CA I Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3599667				Riverside CA I Senior Property, LLC	DE	NIA	Riverside CA I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4700118				ROC BSLD, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4462365				ROC Debt Strategies II Bond Investments LLC	DE	NIA	RDS II Blue Bridge LP	Ownership	4.990	AGM; M. Rowan; L. Black	NO	
			81-4462365				ROC Debt Strategies II Bond Investments LLC	DE	NIA	RDS II Investment Holdings LLC	Ownership	95.010	AGM; M. Rowan; L. Black	NO	
			47-4722171				ROC III Australia Investment Company, LLC	DE	NIA	ROC III Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ROC III Australian Feeder (USD) LP	CAN	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6080895				ROC III Australian Trust	AUS	NIA	ROC III Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ROC III AZ 3200 N Central, LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1844116				ROC III AZ Saratoga Ridge, LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1344967				ROC III CA Belago, LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4731176				ROC III CA Reserve Rancho Belago, LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3908422				ROC III DPC 3200 N Central, LLC	DE	NIA	ROC III AZ 3200 N Central, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2431690				ROC III Fairlead Embassy Row 100, LLC	DE	NIA	ROC III GA Embassy Row 100, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3457069				ROC III General LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1268334				ROC III Real Estate Holdings 2, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III International Master LP	Ownership	26.940	AGM; M. Rowan; L. Black	NO	
			81-1268334				ROC III Real Estate Holdings 2, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III LP	Ownership	70.070	AGM; M. Rowan; L. Black	NO	
			81-1268334				ROC III Real Estate Holdings 2, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III-A LP	Ownership	2.990	AGM; M. Rowan; L. Black	NO	
			47-1986206				ROC III Real Estate Holdings, LLC	DE	NIA	Bridge MF&CO III Co-Investment Fund LP	Ownership	24.000	AGM; M. Rowan; L. Black	NO	
			47-1986206				ROC III Real Estate Holdings, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III International Master LP	Ownership	20.470	AGM; M. Rowan; L. Black	NO	
			47-1986206				ROC III Real Estate Holdings, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III LP	Ownership	53.250	AGM; M. Rowan; L. Black	NO	
			47-1986206				ROC III Real Estate Holdings, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III-A LP	Ownership	2.270	AGM; M. Rowan; L. Black	NO	
			47-3468194				ROC III-A General LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1785281				ROC Seniors Australia Investment Company, LLC	DE	NIA	ROC Seniors Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ROC Seniors Australia Manager Pty Ltd	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ROC Seniors Australian Feeder (USD) LP	CAN	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			98-1265375				ROC Seniors Australian Trust	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5135044				ROC Seniors Housing Holdings II, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund LP	Ownership	66.960	AGM; M. Rowan; L. Black	NO	
			47-5135044				ROC Seniors Housing Holdings II, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund-A LP	Ownership	1.580	AGM; M. Rowan; L. Black	NO	
			47-5135044				ROC Seniors Housing Holdings II, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund-B LP	Ownership	1.770	AGM; M. Rowan; L. Black	NO	
			47-5135044				ROC Seniors Housing Holdings II, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund International Master LP	Ownership	29.680	AGM; M. Rowan; L. Black	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund LP	Ownership	40.180	AGM; M. Rowan; L. Black	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund-A LP	Ownership	0.950	AGM; M. Rowan; L. Black	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund-B LP	Ownership	1.060	AGM; M. Rowan; L. Black	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund International Master LP	Ownership	17.810	AGM; M. Rowan; L. Black	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Co-Investment Fund LP	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			46-4575082				ROC|Seniors Housing International General LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4601273				ROC|Seniors Housing International-A General LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2155975				Rochester NY Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2155905				Rochester NY Senior Property, LLC	DE	NIA	Rochester NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2411658				Rockaway Senior Care LLC	DE	NIA	Peachtree City GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3578966				ROC-MSL JV1, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5105897				ROC-MSL JV2, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ROC-SCCP Cherry Creek GP, LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2734194				ROC-SCCP Cherry Creek II, LP	DE	NIA	ROC-SCCP Cherry Creek GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4688816				Rott Senior Care, LLC	DE	NIA	Sunset Hills MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3943340				Running Hill Senior Care LLC	DE	NIA	South Portland ME Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3015553				Salem NH Senior Holdings LLC	DE	NIA	BSH LCB JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3399689				Salem NH Senior Property LLC	DE	NIA	Salem NH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3117643				Santa Fe NM Senior Holdings LLC	DE	NIA	BSH MSTAR JV2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3185846				Santa Fe NM Senior Property LLC	DE	NIA	Santa Fe NM Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2405764				Santa Rosa FL Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4117089				Santa Rosa FL Senior Property LLC	DE	NIA	Santa Rosa FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5183678				Scarborough ME Senior Holdings, LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5127049				Scarborough ME Senior Property, LLC	DE	NIA	Scarborough ME Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2688515				SCP 101 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2781469				SCP 102 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3128608				SCP 105 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3825395				SCP 107 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2333672				SCREO-BOFM LLC	DE	NIA	Bridge Principals	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5123056				Seventy Senior Care LLC	DE	NIA	Bartlett TN Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3537200				Shelby Senior Care, LLC	DE	NIA	Los Angeles CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1418212				Shelby Station Senior Care, LLC	DE	NIA	Louisville KY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3804178				Siegen Senior Care, LLC	DE	NIA	Baton Rouge LA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3201145				Simpson Senior Care LLC	DE	NIA	Mason OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			32-0554803				Somerby Imperial Plaza, LLC	VA	NIA	Bridge Senior Living LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3943254				South Portland ME Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2376868				Southfork Senior Care, LLC	DE	NIA	Manvel TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5215334				Springboro OH Senior Holdings, LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5164383				Springboro OH Senior Property, LLC	DE	NIA	Springboro OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5223597				State Senior Care, LLC	DE	NIA	Dover DE Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3214781				Stow OH Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2376936				Summer Village Senior Care LLC	DE	NIA	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5322387				Sumner Senior Care, LLC	DE	NIA	Jefferson GA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4688929				Sunset Hills MO Senior Holdings, LLC	DE	NIA	ROC BSLD, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4688879				Sunset Hills MO Senior Property, LLC	DE	NIA	Sunset Hills MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							TAMINA HOLDING LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1959812				Taylor Senior Care LLC	DE	NIA	Portland OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5423292				The Bridges at Warwick Property, LLC	DE	NIA	Warwick PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							THI BORROWER LLC	DE	NIA	THI EQUITY OWNER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4303612				THI DEVELOPMENT LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							THI EQUITY OWNER LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2650979				TL Properties Owner LLC	DE	NIA	TL Properties Partners LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2780224				TL Properties Partners LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3248878				Tomball TX I Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3248805				Tomball TX I Senior Property, LLC	DE	NIA	Tomball TX I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3296895				Tomball TX II Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3296757				Tomball TX II Senior Property, LLC	DE	NIA	Tomball TX II Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2264286				Tradition Senior Care LLC	DE	NIA	Mt. Pleasant SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4473969				Trident Baker Glenwind LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1498727				Trident Bakersfield Taft LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3870411				Trident Madera Ave 7 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5098289				Vancouver Waterfront Apartments Owner, LLC	DE	NIA	Vancouver Waterfront, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5098289				Vancouver Waterfront, LLC	DE	NIA	BOZ III-A Holdings LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			84-5098289				Vancouver Waterfront, LLC	DE	NIA	BOZ III OM LLC	Ownership	2.000	AGM; M. Rowan; L. Black	NO	
			47-5223522				Village Senior Care, LLC	DE	NIA	Windsor NJ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5083661				Villages Allara LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4985482				Villages Allara West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2343513				Walker Senior Care, LLC	DE	NIA	League City TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-1763014				Warwick Bridges, LLC	DE	NIA	Warwick PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1558003				Warwick PA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4329424				Washington DC Senior Holdings, LLC	DE	NIA	ROC-MSL JV2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4329424				Washington DC Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-4297833				Washington DC Senior Property II, LLC	DE	NIA	ROC-MSL JV2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4329503				Washington DC Senior Property, LLC	DE	NIA	Washington DC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3579115				Washington Senior Care, LLC	DE	NIA	Culver City CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1900740				Wattmore Lincoln Energy Storage, LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4321824				West Bloomfield MI Senior Holdings, LLC	DE	NIA	ROC-MSL JV2, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4329362				West Bloomfield MI Senior Property, LLC	DE	NIA	West Bloomfield MI Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2279732				West Chester OH Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3508148				West Hills CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3189950				West Hills CA Senior Property, LLC	DE	NIA	West Hills CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3551642				West North Senior Care, LLC	DE	NIA	Lompoc CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2626811				Wheaton IL - SNF Property, LLC	DE	NIA	Wheaton IL Senior Property, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			47-2707866				Wheaton IL Senior Holdings, LLC	DE	NIA	ROC Seniors Housing holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2675716				Wheaton IL Senior Property, LLC	DE	NIA	Wheaton IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5246154				Windsor NJ Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5223563				Windsor NJ Senior Property, LLC	DE	NIA	Windsor NJ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4024713				Winthrop Boons Trail Solar, LLC	ME	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4024910				Wiscasset Gardiner Solar, LLC	ME	NIA	BSED Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2276707				Wood Senior Care LLC	DE	NIA	Woodstock GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2968995				Woods Senior Care LLC	DE	NIA	Salem NH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2276562				Woodstock GA Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0766136				Woodstock GA Senior Property LLC	DE	NIA	Woodstock GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2621555				Wyndemere Senior Care, LLC	DE	NIA	Wheaton IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3702721				Youngfield Senior Care LLC	DE	NIA	Lakewood CO I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Direct Lending (Z) Lux HoldCo, S.a r.l.	LUX	NIA	AAA Direct Lending (Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Direct Lending (Z) Lux HoldCo, S.a r.l.	LUX	NIA	AAA Offshore Direct Lending (Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-5012273				2025 TTC Aggregator (A), L.P.	DE	NIA	2024 TTC Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Mustang Holdings, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADL European Fund SCA SICAV-RAIF	LUX	NIA	AP Direct Lending Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-6586505				ABF BHG Borrower Trust C	DE	NIA	ABF BHG Depositor Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1894792				ACTE II Retail-E Crimson Sky (RPH FC Lux), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894877				ACTE II Crimson Sky (RPH FC Overseas), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894878				ACTE II Crimson Sky (RPH FC Lux), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2524447				ACTE II Crimson Sky Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Sagebrush II LLC	DE	NIA	ABF Sagebrush Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-5049198				ABF Sagebrush Holdings II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-6586385				ABF BHG Borrower Trust B	DE	NIA	ABF BHG Depositor Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - 99 Washington LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC REIT Equity Holdings, LLC	DE	NIA	Apollo Infrastructure Company LLC - Series I	Ownership	29.740	AGM; M. Rowan; L. Black	NO	
							AIC REIT Equity Holdings, LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	70.260	AGM; M. Rowan; L. Black	NO	
							AIC Phoebe Holdings, LLC	DE	NIA	AIC Transition Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE DEBT I - STRR LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLP Intermediate Holdings (UL Lux), L.P.	DE	NIA	ADLP Intermediate Holdings (UL Lux) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADLP Intermediate Holdings (UL Lux) GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-1466558				ADLP Intermediate Holdings (UL TE DC), LLC	DE	NIA	Apollo Direct Lending Fund - Perpetual (Unlevered TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLP Intermediate Holdings (UL DC I), LLC	DE	NIA	Apollo Direct Lending Fund - Perpetual (Unlevered Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0834430				ADLP Intermediate Holdings (Levered Overseas DC F), LLC	DE	NIA	Apollo Direct Lending Fund - Perpetual (Levered Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AERED Lux Investment Holdings Five S.a r.l.	LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			41-2486967				AIOF III Crimson Sky Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894364				AIOF III AIV II (RPH FC Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894698				AIOF III AIV II (RPH FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894449				AIOF III AIV III (RPH FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894502				AIOF III AIV IV (RPH FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894338				AIOF III AIV I (RPH FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894043				AIOF III AIV I (RPH FC Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1891799				AIOF II (Falkor) AIV, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III (Overseas AIV IV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III (Overseas AIV III), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III (Overseas AIV II), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III (Overseas AIV I), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4870072				AIOF II Frontier Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1889680				AIOF II Frontier (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4889541				AIOF II Frontier (DC), LLC	DE	NIA	AIOF II Frontier (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4892857				AIOF II Frontier (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1906481				AMAPS 3 SwapsCo LLC	CYM	NIA	AMAPS 3 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 SMA (FC), L.P.	CYM	NIA	AMAPS 3 SMA (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOCMF (Lux) S.a r.l.	LUX	NIA	Apollo Offshore Credit Master Fund (Unlevered) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 SMA LLC	DE	NIA	AMAPS 3 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 SMA (FC) GP LLC	DE	NIA	AMAPS 3 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 SMA (DC) LLC	DE	NIA	AMAPS 3 SMA LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 HoldCo, L.P.	DE	NIA	MAPS AssetCo GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SMA (Lux), S.a r.l.	LUX	NIA	AMAPS 2 SMA (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS AssetCo 1 (Lux), S.a r.l.	LUX	NIA	AMAPS AssetCo 1 (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 HoldCo, L.P.	DE	NIA	MAPS AssetCo GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SMA (FC), L.P.	CYM	NIA	AMAPS 2 SMA (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SwapsCo LLC	CYM	NIA	AMAPS 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SMA LLC	DE	NIA	AMAPS 2 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SMA (FC) GP LLC	DE	NIA	AMAPS 2 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SMA (DC) LLC	DE	NIA	AMAPS 2 SMA LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 LLC	DE	NIA	AMAPS 2 HoldCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings III-NP, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							AP Equity Solutions Holdings I-NP, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 36, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Vertical GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Vertical Holdings, L.P.	DE	NIA	AP Eagle Vertical GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ballast GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Aggregator, L.P.	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1902769				AP Crimson Holdings, SCSp	LUX	NIA	ASC Holdings GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV Aegean Aggregator SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Aegean Aggregator SCSp	LUX	NIA	Arius GBP I S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Challenger Co-Invest Holdings, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 14, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pearl Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3140756				AP Ballast, L.P.	DE	NIA	AP Ballast GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Verve II Debt Holdings, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXIX, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							US IG Systematic LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2524136				AP Crimson Sky Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Project Exchange Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-5112554				AP Eagle SDC Land Fund Aggregator, L.P.	DE	NIA	AP Eagle Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4840830				AP Equinox Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1891072				AP Crane Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP NX Holdings Aggregator, L.P.	DE	NIA	Apollo MAC Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Quince Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Sports Debt Holdings II (DC), L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 15, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1905276				AP Jupiter Holdings II, Ltd.	CYM	NIA	AHVF III (Lux Holdings), SCSp	Ownership	66.000	AGM; M. Rowan; L. Black	NO	
			98-1905276				AP Jupiter Holdings II, Ltd.	CYM	NIA	AAA Hybrid Equity Strategy (Z), L.P.	Ownership	34.000	AGM; M. Rowan; L. Black	NO	
							AP Linen Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hat Holdings LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Helia Aggregator, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Lux Euro Holdings S.a r.l.	LUX	NIA	AP X Lux Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hispania Financing S.a r.l.	LUX	NIA	AP Hispania Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hispania Aggregator SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3019277				AP Tribeca Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Jupiter HoldCo (SG) Pte. Ltd.	SGP	NIA	AP Jupiter Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1895719				AP Jaguar Co-Invest (Parallel Feeder), L.P.	CYM	NIA	AIOF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1895235				AP Jaguar Co-Invest (FC), L.P.	CYM	NIA	AIOF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2582615				AP Jaguar Co-Invest (DC), LLC	DE	NIA	AP Jaguar Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3335488				AP Quince Holdings, L.P.	DE	NIA	AP Quince Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894136				AP Neptune Co-Invest Holdco III, Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							AP Maverick GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Navigate Holdings II, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Navigate Holdings I, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Sports Debt Holdings (EUR) S.a r.l.	LUX	NIA	AP Sports Debt Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kona Holdings LP	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1894101				AP Jupiter Holdings, Ltd.	CYM	NIA	AHVF III (Lux Holdings), SCSp	Ownership	64.000	AGM; M. Rowan; L. Black	NO	
			98-1894101				AP Jupiter Holdings, Ltd.	CYM	NIA	Host-Plus PST Asia Credit VCC	Ownership	3.000	AGM; M. Rowan; L. Black	NO	
			98-1894101				AP Jupiter Holdings, Ltd.	CYM	NIA	AAA Hybrid Equity Strategy (Z), L.P.	Ownership	3.000	AGM; M. Rowan; L. Black	NO	
							AP VCI Intermediate B, LLC	DE	NIA	AP VCI Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VCI GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VCI Co-Invest, L.P.	DE	NIA	AP VCI GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2333004				AP VCI Aggregator B, L.P.	DE	NIA	AP VCI GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2297712				AP VCI Aggregator A, L.P.	DE	NIA	AP VCI GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4942996				AP Iris II Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4779221				AP NX Debt Holdings (DC), L.P.	DE	NIA	Apollo MAC Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Metric Fund, L.P.	DE	NIA	Apollo Direct Lending Metric Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Metric Fund Advisors, L.P.	CYM	NIA	Apollo Direct Lending Metric Fund Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Metric Fund Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Atlas (Holdings) (L) SPV, LLC	DE	NIA	Apollo Atlas (Holdings) SPV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Capital Fund (AIV-T), L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Equity Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Equity Advisors, L.P.	DE	NIA	Apollo Equity Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Equity Partners, L.P.	DE	NIA	Apollo Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending I LoanCo Holdings, L.P.	DE	NIA	Apollo Direct Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund - Perpetual (Unlevered Lux), SCSp	LUX	NIA	AP Direct Lending Advisors, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Advisors (PA), L.P.	CYM	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Aggregator (Unlevered Overseas), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2567031				Apollo Direct Lending - Perpetual Aggregator II, L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2579284				Apollo Direct Lending - Perpetual Aggregator I, L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2534969				Apollo Direct Lending - Perpetual Aggregator (Unlevered) II, L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2597594				Apollo Direct Lending - Perpetual Aggregator (Unlevered) I, L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Aggregator (Levered Overseas), L.P.	DE	NIA	Apollo Direct Lending - Perpetual (Levered Overseas) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Aggregator (Levered Overseas F), L.P.	DE	NIA	Apollo Direct Lending - Perpetual (Levered Overseas) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Aggregator (Levered Overseas Europe), L.P.	DE	NIA	Apollo Direct Lending - Perpetual (Levered Overseas) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			41-2527538				Apollo Direct Lending - Perpetual Aggregator (Levered Europe), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit (E) Investment Holding (Unlevered) S.a r.l.	LUX	NIA	Apollo European Private Credit (E) Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit (E) Investment Holding (Levered) S.a r.l.	LUX	NIA	Apollo European Private Credit (E) Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Lux Investment Holdings (L) S.a r.l.	LUX	NIA	Apollo ABF Lux Intermediate, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Violet Crown DOS SPV, LLC	DE	NIA	Apollo TPSF Violet Crown Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3290773				Apollo Investment Fund (A-B) XI, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo FGC CDL GP, S.a r.l.	LUX	NIA	Apollo FGC CDL Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo FGC CDL European Holdings, S.a r.l.	LUX	NIA	Apollo FGC CDL, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1902147				Apollo FGC CDL Intermediate A (FC), SCSp	LUX	NIA	Apollo FGC CDL GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GE Partners, L.P.	CYM	NIA	Apollo GE Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GE Advisors, L.P.	CYM	NIA	Apollo GE Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GE Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo NL ABF US Fund LP	CYM	NIA	Apollo NL ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo NL ABF Advisors GP, LLC	CYM	NIA	Apollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo NL ABF EURO Fund LP	CYM	NIA	Apollo NL ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Offshore Credit Master Fund (Unlevered) LP	CYM	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2733076				Apollo Offshore Credit Fund (Unlevered) LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2741239				Apollo Offshore Credit Fund (Unlevered) (FC) Ltd.	CYM	NIA	Apollo Offshore Credit Fund (Unlevered) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3053866				Apollo FGC CDL US Holdings A, L.P.	DE	NIA	Apollo FGC CDL Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1899766				Apollo Hyperion Fund, L.P.	CAN	NIA	Apollo Hyperion Advisors, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hyperion Advisors, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			41-2760968				Apollo FGC CDL US Holdings B, L.P.	DE	NIA	Apollo FGC CDL Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo FGC CDL Intermediate B (DC), LLC	DE	NIA	Apollo FGC CDL, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Private Markets (E) Intermediate Holdings SCSp	LUX	NIA	Apollo Global Private Markets (E) Aggregator GP S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hyperion Co-Investors, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2760388				Apollo FGC CDL, L.P.	DE	NIA	Apollo FGC CDL Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo FGC CDL Advisors, L.P.	DE	NIA	Apollo FGC CDL Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo FGC CDL Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sports Capital Holdings GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Diversified Credit (E) Investment Holding S.a r.l.	LUX	NIA	Apollo Global Diversified Credit (E) Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4862251				Apollo Investment Fund XI (U), L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit GP, LLC (DELAWARE)	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit Advisors, L.P.	DE	NIA	Apollo Hostplus Credit GP, LLC (DELAWARE)	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1889213				Apollo Overseas Partners XI (U), L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4766637				Apollo Sports Capital OpCo, LLC	DE	NIA	Apollo Sports Capital (Overseas), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Intermediate (FC-T), L.P.	CYM	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator T, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Intermediate (DC-T), LLC	DE	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1901632				ATC Intermediate (FC-2), L.P.	CYM	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3003666				ATC Intermediate (DC-2), LLC	DE	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			41-3027770				ATC Aggregator (D-1), L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3028567				ATC Aggregator (D-2), L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Zerega Avenue LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Loop Road, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS John Road, LLC	DE	NIA	ARIS Real Assets Holdco I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Eames Street, LLC	DE	NIA	ARIS Real Assets Holdco I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX III Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX Essential Retail Portfolio, DST	DE	NIA	AX Essential Retail Portfolio Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AX Essential Retail Portfolio Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX Essential Retail Portfolio LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS 2025-FL16 LLC	DE	NIA	BDS 2025-FL16 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2366451				BDS 2025-FL16 Retention Holder LLC	DE	NIA	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS George Road, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Council Road, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4990946				BDS IV TX Oakley Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4970744				BDS IV GA Woodland Falls LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3317846				BOZ II OM LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			41-3317846				BOZ II OM LLC	DE	NIA	BOZ II IC, LLC	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
							BOZ II IC, LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BWF III TX Glascow Trails LP	DE	NIA	BWF III Glascow Trails Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BWF III Glascow Trails Holdco LP	DE	NIA	BWF III Glascow Trails Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2398110				BNL KY 6350 Ladd Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2397151				BSE CA Multifamily LLC	DE	NIA	Bridge Solar Energy Multifamily Projects OpCo LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2442032				BLV II Production Avenue Co-Invest LLC	DE	NIA	BLV II Co-Invest W LP	Ownership	42.000	AGM; M. Rowan; L. Black	NO	
			41-2442032				BLV II Production Avenue Co-Invest LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	48.000	AGM; M. Rowan; L. Black	NO	
			41-2442032				BLV II Production Avenue Co-Invest LLC	DE	NIA	BLV II Master Co-Invest LP	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			39-5122590				BOZ IV IC, LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-5120011				BOZ IV OM LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			39-5120011				BOZ IV OM LLC	DE	NIA	BOZ IV IC, LLC	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
							BLV II Co-Invest W LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4916871				BMF V VA Misty Ridge LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-5060506				Bridge Debt Strategies Fund VI LP	DE	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-5061852				Bridge Debt Strategies Fund VI GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BSED I PE Partnership V LLC	DE	NIA	BSED I CI HoldCo III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2358238				BOZ VII-A QOZB LLC	DE	NIA	BOZ VII OM LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			41-2358238				BOZ VII-A QOZB LLC	DE	NIA	BOZ VII-A Holdings LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			39-5125445				BOZ VII-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VII LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2289770				BOZ VII OM LLC	DE	NIA	BOZ VII IC, LLC	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			41-2289770				BOZ VII OM LLC	DE	NIA	Bridge Opportunity Zone Fund VII LP	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			39-5127165				BOZ VII IC, LLC	DE	NIA	Bridge Opportunity Zone Fund VII LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BLV II CA 24600 S Main Street LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4774766				BLV II CA 10681 Production Avenue LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Capteris Equipment Finance 2026-1, LLC	DE	NIA	Capteris Equipment Finance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Capteris Funding II, LLC	DE	NIA	Capteris, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King NL Bidco B.V.	NLD	NIA	Kronos UK Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cadma Asset Partners, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							OHC PY LBH, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP4 NE, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP4 NE (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP5 NE, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP5 NE (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							OHC Sorrento P3, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Riverside TH, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Helia HoldCo S.a r.l.	LUX	NIA	AP Helia Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV European Debt Holdings Aggregator SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings X AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker X SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings VIII AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker VIII SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings VII AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker VII SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings IX AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker IX SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker X SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker VIII SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker VII SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker IX SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							OHC Solaeris, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC SG Investments III Pte. Ltd.	SGP	NIA	Tega MC SG Investments II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC SG Investments II Pte. Ltd.	SGP	NIA	Tega MC SG Investments I Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC SG Investments I Pte. Ltd.	SGP	NIA	Tega MC SG Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC SG Holdings Pte. Ltd.	SGP	NIA	Tega MC JV Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC JV Holdings Pte. Ltd.	SGP	NIA	AP Jupiter HoldCo (SG) Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC Global Holdings Pte. Ltd.	SGP	NIA	Tega MC SG Investments III Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Direct Origination Securitization (Lux) S.a r.l.	LUX	NIA	Direct Origination SPV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eliant Inventory Logistics II LLC	DE	NIA	Eliant Inventory Logistics LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco X SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco VIII SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco VII SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco VI SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco V SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco IX SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco IV SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco III SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings VI AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker VI SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							European Credit Company Holdings V AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker V SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings IV AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker IV SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings III AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker III SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker VI SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker V SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker IV SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker III SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Grizzly Credit Co-invest Holdings II, LLC	DE	NIA	Apollo Grizzly Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings II Tundra S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker II SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings II AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker II SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC FS Cane Bay, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Aggregator SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco II SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco I SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker II SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PEP V OpCo LLC	DE	NIA	BSED I PE PARTNERSHIP V LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PEP IV OpCo LLC	DE	NIA	BSED I PE PARTNERSHIP IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company SCA SICAV-RAIF	LUX	NIA	European Credit Company GP S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PEP III OpCo LLC	DE	NIA	BSED I PE PARTNERSHIP III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1891935				CMA Optimum Limited	CYM	NIA	AP Crane Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Crimson Holdco, Ltd.	GBR	NIA	Crimson Topco, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Data Center Land Fund I GP, LLC	DE	NIA	AP Eagle Asset Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Delphinus TargetCo GmbH	DEU	NIA	AP Dolphin (Luxembourg) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Delphinus SubCo GmbH	DEU	NIA	Delphinus HoldCo GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Delphinus HoldCo GmbH	DEU	NIA	Delphinus TargetCo GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Phoenix HoldCo II DAC	IRL	NIA	Walkers Corporate Services (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							West Scarborough Solar 1, LLC	DE	NIA	Bridge Solar Energy Development IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4302635				Stanley Street Solar LLC	CT	NIA	Bridge Solar Energy Development IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2796723				PE Allagash LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King French BidCo	FRA	NIA	Kronos UK Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Perennial Hallowell Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PE Tucker Brook Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AE Winada Drive, LLC	ME	NIA	Bridge Solar Energy Development IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King German Bidco GmbH	DEU	NIA	King German Holdco GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King Holdings GP, LLC	CYM	NIA	AP King Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2846338				PGS Management Holdco, LLC	DE	NIA	AP Edison Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Mortgage Holdco, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Lux Intermediate, SCSp	LUX	NIA	Apollo Asset-Backed Finance Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Apollo ABF CRE Lux Aggregator, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ASC Holdings GP, S.a r.l.	LUX	NIA	Apollo Sports Capital (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Isar SCA, SICAV-RAIF	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Asset Management, L.P.	DE	NIA	AP Eagle Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIGCMP Account (G), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Investment Management, L.P.	DE	NIA	AP Eagle Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4552294				AP Eagle Funds Aggregator, L.P.	DE	NIA	AP Eagle Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Aggregator GP, LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Kronos UK Holdco Limited	GBR	NIA	King Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-5071091				Apollo Aligned Alternatives IDF-L, LP	DE	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1885865				European Credit Company (Cayman), L.P.	CYM	NIA	European Credit Company GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Hybrid Credit Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XXV, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-5011510				AAA Offshore Hybrid Secondaries Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4744920				AAA Offshore Hybrid Secondaries Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4962942				AAA Hybrid Secondaries Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-5024362				AAA Hybrid Secondaries Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives IDF Aggregator, LP	DE	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Hybrid SIG Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Hybrid SIG Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Hybrid Equity Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3097813				AAA Offshore Hybrid Equity Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4732813				AAA Offshore Hybrid Aggregator (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4732030				AAA Offshore Hybrid Aggregator (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Hybrid SIG Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Perennial Rattlesnake Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PE Meadow Brook Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3079305				Foxtrot Energy, LLC	ME	NIA	Bridge Solar Energy Development IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0889646				Foxglove Solar, LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Civic Center Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3871639				BSED II Investor LLC	DE	NIA	Bridge Solar Energy Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3872401				BSED II HoldCo LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Bridge Multifamily Living Fund VI International LP	CYM	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4077073				Barren View Solar, LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (Lux) Intermediate, SCSp	LUX	NIA	Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1478240				AE Farmington Falls, LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Hybrid SIG Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Hybrid Equity Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3964076				PEP II OpCo LLC	DE	NIA	BSED I PE Partnership II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3908577				PEP I OpCo LLC	DE	NIA	BSED I PE Partnership I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3908375				BSED I PE Partnership II LLC	DE	NIA	BSED I CI Partnership I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3908165				BSED I PE Partnership I LLC	DE	NIA	BSED I PE HoldCo LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3872636				BSED I PE HoldCo LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3964262				BSED I CIP OpCo LLC	DE	NIA	BSED I CI Partnership I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3894879				BSED I CI Partnership I LLC	DE	NIA	BSED I CI HoldCo I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAIPL Lender, LLC	DE	NIA	Midcap Apollo Institutional Private Lending	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1888864				AP S3 Intermediate I (JST FC), L.P.	CYM	NIA	Apollo S3 JP Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4700676				Legacy on Parmer HoldCo, LP	DE	NIA	Legacy on Parmer HoldCo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3910187				BSED I CI HoldCo I LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3824321				Bridge Solar Energy Corp LLC	DE	NIA	Bridge Solar Energy Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ECC Holdings Limited	JEY	NIA	European Credit Company (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2498882				BMLF VI Investor Member LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4631505				BMLF Fund VI IC LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BMLF VI REIT LLC	DE	NIA	Bridge Multifamily Living Fund VI International-R LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4750285				BLV II CA 18501 - 18591 San Jose Avenue LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4749694				BLV II CA 18305 - 18385 San Jose Avenue LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4575132				Bridge Multifamily Living VI Holdings LLC	DE	NIA	Bridge Multifamily Living Fund VI LP	Ownership	75.000	AGM; M. Rowan; L. Black	NO	
			39-4575132				Bridge Multifamily Living VI Holdings LLC	DE	NIA	Bridge Multifamily Living Fund VI International Master LP	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
			39-4565045				Bridge Multifamily Living Fund VI LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4573486				Bridge Multifamily Living Fund VI International-R LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4574210				Bridge Multifamily Living Fund VI International Master LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3650315				Bridge Multifamily Living Fund VI GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4594857				Bridge Multifamily Living Fund VI General LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4179891				BLP D2C Venture LLC	DE	NIA	BLP D2C Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4181301				BLP D2C Manager LLC	DE	NIA	Bridge Logistics Properties Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4501502				BLP D2C Developer GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4529531				BDS V Unlevered Bond Partners LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3696244				BDS V Red Bridge LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4528699				BDS V Bond Investments 2 LLC	DE	NIA	BDS V Green Bridge LP	Ownership	55.950	AGM; M. Rowan; L. Black	NO	
			39-4528699				BDS V Bond Investments 2 LLC	DE	NIA	BDS V Investment Holdings LLC	Ownership	44.050	AGM; M. Rowan; L. Black	NO	
			39-4496314				BDS Q036 Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			39-4064152				BDS IV TX Forest Glen LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0826368				Bridge Solar Energy Development III LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3871914				Bridge Solar Energy Development II LLC	DE	NIA	BSED II HoldCo LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4549822				BNL CA 305 N Crescent Way LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4500488				BLV II Industrial Portfolio 5 Holdings LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3980022				BLV II Industrial Portfolio 4 Holdings LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4175504				BLV II Industrial Portfolio 3 Holdings LLC	DE	NIA	BLV II Co-Invest 3 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3863417				BLV II GA 201 Greenwood Court LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3862788				BLV II GA 150 Distribution Drive LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Midco Issuer Limited	GBR	NIA	AP Falkor Topco Issuer Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Topco Issuer Limited	GBR	NIA	AP S&I Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Senior Issuer Limited	GBR	NIA	AP Falkor Midco Issuer Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Bidco Limited	GBR	NIA	AP Falkor Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Holdco Limited	GBR	NIA	AP Falkor Senior Issuer Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Horn Debt Holdings S.a r.l.	LUX	NIA	AP Horn Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cadma Endeavour WarrantCo LLC	DE	NIA	Cadma Endeavour LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Cadma Endeavour LLC	DE	NIA	Cadma Capital Partners LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Securities Intermediate, L.P.	DE	NIA	Apollo Global Securities Intermediate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Securities Intermediate GP, LLC	DE	NIA	Apollo Global Securities Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King US Bidco, Inc.	DE	NIA	King Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King Holdings III, L.P.	CYM	NIA	King Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration (KLT) Fund, L.P.	CYM	NIA	Apollo IG Short Duration (KLT) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration (KLT) Advisors, LLC	CYM	NIA	Walkers Nominees Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1890675				Apollo Global Securities Holdings Limited	GBR	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4822280				AP Jaguar Holdings, LLC	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4822280				AP Jaguar Holdings, LLC	DE	NIA	AIOF III Jaguar Aggregator, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4819548				AIOF III Jaguar Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4793616				AIOF III Jaguar Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1888954				AIOF III Jaguar (RPH FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4818968				AIOF III Jaguar (DC), LLC	DE	NIA	AIOF III Jaguar Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Crimson Topco, Ltd.	GBR	NIA	ASC Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Private Markets (E) Aggregator GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Private Markets (E) Holdings SCSp	LUX	NIA	Apollo Global Private Markets (E) Aggregator GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Diversified Credit (E) Aggregator GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Private Markets (E) Holdings SCSp	LUX	NIA	Apollo Global Private Markets (E) Aggregator GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Diversified Credit (E) Aggregator SCSp	LUX	NIA	Apollo Global Diversified Credit (E) Aggregator GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Apollo European Private Credit (E) Aggregator SCSp	LUX	NIA	Apollo European Private Credit Fund GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894064				Apollo Direct Lending - Perpetual (Levered Overseas) Advisors, LLC	CYM	NIA	Walkers Fiduciary Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1893155				Apollo Direct Lending Fund - Perpetual (Levered Overseas), L.P.	CYM	NIA	Apollo Direct Lending - Perpetual (Levered Overseas) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Advisors, L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Advisors (Overseas SLP), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4258318				Apollo Direct Lending Fund - Perpetual (Levered), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4258642				Apollo Direct Lending Fund - Perpetual (Unlevered Overseas), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4258948				Apollo Direct Lending Fund - Perpetual (Unlevered TE), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4259162				Apollo Direct Lending Fund - Perpetual (Unlevered), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Enterprise Strategies (India) LLP	IND	NIA	Apollo Enterprise Strategies, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1887320				AP Sports Debt Holdings (FC), L.P.	CYM	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Phoenix Holdco Designated Activity Company	IRL	NIA	Walkers Global	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4528698				Apollo Credit Strategies Absolute Return Fund Intermediate B (DC) II, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Offshore-L Borrower, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4568645				Apollo Credit Strategies Fund - Global Private Solutions, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Loan Funding B II, LLC	DE	NIA	Apollo Credit Strategies Absolute Return Aggregator B II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1885842				Apollo CSAR - Global Private Solutions (FC), Ltd.	CYM	NIA	Apollo Credit Strategies Fund - Global Private Solutions, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1885854				Apollo CSAR - Global Private Solutions Aggregator, L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1885853				Apollo Credit Strategies Absolute Return Aggregator B II, L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Onshore-L Borrower, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings IX, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings VIII, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings VII, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings VI, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings V, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings IV, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings III, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings II, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hybrid FinCo Borrower, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-2198959				Apollo Infrastructure Opportunities III Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eliant A&D LP	DE	NIA	Eliant A&D GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Eliant A&D GP LLC	DE	NIA	Eliant Investment Holdings, L.p.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (US) Holdings, S.a r.l.	LUX	NIA	Apollo IG Replacement Fund (Lux) Intermediate, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (UK) Holdings, S.a r.l.	LUX	NIA	Apollo IG Replacement Fund (Lux) Intermediate, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (EU) Holdings, S.a r.l.	LUX	NIA	Apollo IG Replacement Fund (Lux) Intermediate, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit II Holdings III, L.P.	DE	NIA	Apollo Hostplus Credit GP, LLC (CAYMAN)	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit II Holdings II, L.P.	DE	NIA	Apollo Hostplus Credit GP, LLC (CAYMAN)	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit II Holdings I, L.P.	DE	NIA	Apollo Hostplus Credit GP, LLC (CAYMAN)	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4636846				AP EPF IV Intermediate Holdings (Edison DC), LLC	DE	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Holdings (DC-F 2026), LLC	DE	NIA	Apollo Aligned Alternatives, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust P	DE	NIA	ABF CONSUMER LOAN PURCHASER XVII, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust O	DE	NIA	ABF CONSUMER LOAN PURCHASER XVI, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust N	DE	NIA	ABF CONSUMER LOAN PURCHASER XV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust M	DE	NIA	ABF CONSUMER LOAN PURCHASER XIV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust L	DE	NIA	ABF CONSUMER LOAN PURCHASER XIII, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust K	DE	NIA	ABF CONSUMER LOAN PURCHASER XII, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust J	DE	NIA	ABF CONSUMER LOAN PURCHASER XI, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust I	DE	NIA	ABF CONSUMER LOAN PURCHASER X, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER XVII, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER XVI, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER XV, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER XIV, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER XIII, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER XII, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER XI, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER X, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Aegean Holdco Limited	GBR	NIA	Aegean Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEREC AssetCo II S.a r.l.	LUX	NIA	AEREC MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aegean Topco Limited	JEY	NIA	AP Aegean Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLP European Investment Holdings, S.a r.l.	LUX	NIA	ADLP European Intermediate Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLP European Intermediate Holdings, SCSp	LUX	NIA	AP Direct Lending Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEREC MasterCo S.a r.l.	LUX	NIA	AEREC Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEREC AssetCo I S.a r.l.	LUX	NIA	AEREC MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADL Metric Holdings, LLC	DE	NIA	Apollo Direct Lending Metric Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1921790				AEREC Holdings, SCSp	LUX	NIA	Apollo European Real Estate Credit GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADL Metric Fund European Holdings, S.a r.l.	LUX	NIA	Apollo Direct Lending Metric Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADCF Beta SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADCF Alpha SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADC Offshore Fund Advisor, L.P.	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1914526				ADLP HedgeCo (Cayman), LLC	CYM	NIA	Apollo Direct Lending Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLP European HedgeCo, LLC	CYM	NIA	Apollo Direct Lending Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							AIC Granite Holdings, LLC	DE	NIA	AIC Holdings 1-Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpine SB 6 LLC	DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpine SB 5 LLC	DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpine SB 4 LLC	DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpine SB 3 LLC	DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpine SB 2 LLC	DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpine SB 1 LLC	DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIGCMP Cayman Holdings, LLC	CYM	NIA	AIGCMP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 SMA (DIA FC) LLC	CYM	NIA	AMAPS 4 SMA (DIA) LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 SMA (DIA) LLC	DE	NIA	AMAPS 4 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 SMA (DIA DC) LLC	DE	NIA	AMAPS 4 SMA (DIA) LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 SMA (Lux), S.a r.l.	LUX	NIA	AMAPS 4 SMA (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 SMA (FC), L.P.	CYM	NIA	AMAPS 4 SMA (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1926769				AMAPS 4 SwapsCo LLC	CYM	NIA	AMAPS 4 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 SMA LLC	DE	NIA	AMAPS 4 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 SMA (FC) GP LLC	DE	NIA	AMAPS 4 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 SMA (DC) LLC	DE	NIA	AMAPS 4 SMA LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 HoldCo, L.P.	DE	NIA	MAPS AssetCo GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 SMA (Lux), S.a r.l.	LUX	NIA	AMAPS 3 SMA (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Bosphorus Holdings, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXXVIII, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXXVII, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXXVI, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXXIX, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XL, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXXII Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Epsilon SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Delta SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Epsilon SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Delta SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXXV, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXXIV, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Verve II-B Debt Holdings, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3917102				AP CA XXXII Holdings, L.P.	DE	NIA	AP CA XXXII Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV Vivace Aggregator SCSp	LUX	NIA	Arius GBP II S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Pegasus Holdings, SCSp	LUX	NIA	AP Hercules GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Calibrate Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-4382639				AP EPF IV Holdings D VI, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4381943				AP EPF IV Holdings D V, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1918539				AP EPF IV Holdings C VI, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1918518				AP EPF IV Holdings C V, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Caspian Issuer LLC	CYM	NIA	AP HGA Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Firenze Holdings, L.P.	DE	NIA	AP Firenze Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Firenze Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Gem Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 17, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							AP Gamma 16, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4104693				AP Granite Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3841399				AP Hat Holdings II LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Gem Holdings, L.P.	DE	NIA	AP Gem Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4622810				AP Equity Solutions Holdings V-NP, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4556731				AP Equity Solutions Holdings II-NP, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4558823				AP Equity Solutions Holdings II-A-NP, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4557608				AP Equity Solutions Holdings I-A-NP, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ignite Aggregator SCSp	LUX	NIA	Delius I S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4584325				AP Pour Holdings V, L.P.	DE	NIA	AP Pour Holdings V GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pour Holdings V GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Pour Holdings IV, L.P.	DE	NIA	AP Pour Holdings IV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pour Holdings IV GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-4584036				AP Pour Holdings III, L.P.	DE	NIA	Apollo Oasis Partners (Pour) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4583875				AP Pour Holdings II, L.P.	DE	NIA	AP Pour Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pour Holdings II GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Overseer Cayman, LLC	CYM	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kona Holdings GP, LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Mercury Holdings LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Symphony S.a r.l.	LUX	NIA	AP Symphony Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1919892				AP Railroad Holdings II, L.P.	CYM	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4326484				AP Sports Intermediate Holdings (DC), L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4315132				AP Sports Aggregator E, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4315020				AP Sports Aggregator D, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4314896				AP Sports Aggregator C, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4314790				AP Sports Aggregator B, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4314677				AP Sports Aggregator A, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Rainbow Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VCI III Intermediate B, LLC	DE	NIA	AP VCI III Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VCI III GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP X Lumina GP II, LLC	CYM	NIA	AP X Lumina GP Holdco, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APM Infrastructure Lending, LLC	DE	NIA	APM IDC Holdings 4B, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VCI III Aggregator B, L.P.	DE	NIA	AP VCI III GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Lumina Holdco, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Lumina GP, LLC	CYM	NIA	AP X Lumina GP Holdco, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Lumina GP Holdco, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Verve II Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3813552				AP VCI II Aggregator A, L.P.	DE	NIA	AP VCI II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VCI II GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VCI II Intermediate B, LLC	DE	NIA	AP VCI II Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3813675				AP VCI II Aggregator B, L.P.	DE	NIA	AP VCI II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-2221320				AP VCI III Aggregator A, L.P.	DE	NIA	AP VCI III GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							APOLLO ABF RNF 2 LP	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (FC-F 2026-II), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (FC-F 2026-I), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo CSAR - Global Private Solutions Aggregator II, L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4583558				APO Mission Co-Invest (Pour), L.P.	DE	NIA	APO Mission Co-Invest (Pour) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APO Mission Co-Invest (Pour) GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Equity Partners Offshore Fund (Lux), SCSp	LUX	NIA	Apollo Equity Partners Offshore (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Diversified Credit Offshore Fund, L.P.	CYM	NIA	ADC Offshore Fund Advisor, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3842186				Apollo ACT Capital EBF, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3842434				Apollo ACT Capital EBF Overseas I, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Equity Partners Offshore (Lux) GP, S.a r.l.	LUX	NIA	Apollo Equity Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3752541				Apollo Accord VII Aggregator C, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Lending Partners 1, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3720661				APOLLO ABF RNF 1 LP	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-5079576				Apollo Investment Fund XI (U) F-Feeder, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit II Holdings IV, L.P.	DE	NIA	Apollo Hostplus Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hyperion Fund (Lux), S.a r.l.	LUX	NIA	Apollo Hyperion Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-4433428				Apollo Investment Fund XI (B), L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4433786				Apollo Investment Fund XI (B) F-Feeder, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Real Estate Credit Advisors SLP, L.P.	DE	NIA	Apollo European Real Estate Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Real Estate Credit Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1921821				Apollo European Real Estate Credit GP, S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1921841				Apollo European Real Estate Credit Fund, SCSp	LUX	NIA	Apollo European Real Estate Credit GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Manufactured Housing Property Fund GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3749665				Apollo Golden Bear Credit Fund, L.P.	DE	NIA	Apollo Grizzly Bear Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1908543				Apollo NL ABF EURO Holdings S.a r.l.	LUX	NIA	Apollo NL ABF EURO Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3441943				Apollo Investment Fund XI F-Feeder, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners XI (U) F-Feeder, L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Oasis Partners (Pour), L.P.	CYM	NIA	Apollo Oasis Partners (Pour) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4745605				Apollo Sports Capital Co-Investors (B), L.P.	DE	NIA	Apollo Sports Capital Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4744630				Apollo Sports Capital Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							Apollo Raven Fund Holdings (Lux), S.a r.l.	LUX	NIA	Apollo Raven Fund Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Oasis Partners (Pour) GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-4462727				Apollo Raven Fund, L.P.	DE	NIA	Apollo Raven Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Raven Fund Holdings, LLC	DE	NIA	Apollo Raven Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Raven Advisors, L.P.	CYM	NIA	Apollo Raven Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Raven Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TPSF Violet Crown Partnership, L.P. - FoF	DE	NIA	Apollo TPSF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4342952				Apollo Sports Capital Holdings (Onshore), L.P.	DE	NIA	Apollo Sports Capital Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4342798				Apollo Sports Capital (Onshore), L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners XI F-Feeder, L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3467377				Apollo Overseas Partners (Delaware 892) XI F-Feeder, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BDS VI Green Bridge LP	DE	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Funding Vehicle 2, L.P.	CYM	NIA	Athora Funding Vehicle 2 GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Funding Vehicle 2 GP, LLC	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Funding Vehicle 1, L.P.	CYM	NIA	Athora Funding Vehicle 1 GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Funding Vehicle 1 GP, LLC	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							BNL PA 4300 South 26th Street LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Cajon Blvd, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV GA Glen at Lanier LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Midland Court, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bald Eagle Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF V North Dallas HoldCo LP	DE	NIA	BMF V North Dallas HoldCo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BMF V North Dallas HoldCo GP LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF V Essence PropCo GP LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF V Allure PropCo GP LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Debt Strategies Fund VI-R LP	DE	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Exchange Holdings LLC	DE	NIA	Bridge Exchange TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Exchange TRS LLC	DE	NIA	BIGi REIT OP LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1924962				Bridge Debt Strategies Fund VI International LP	CYM	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3722129				Bridge Seniors Housing JV III, LP	DE	NIA	Bridge Seniors Housing JV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3721706				Bridge Seniors Housing JV II, LP	DE	NIA	Bridge Seniors Housing JV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CIH Midco Limited	GBR	NIA	AP Pegasus TopCo Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CIH Bidco Limited	GBR	NIA	CIH Midco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Pegasus TopCo Limited	JEY	NIA	AP Pegasus Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Crane Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Colorado US Bidco LLC	DE	NIA	Colorado ParentCo Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Colorado ParentCo Limited	GBR	NIA	Third Party	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Chestnut Ridge Lux Holdings S.a r.l.	LUX	NIA	Chestnut Ridge Intermediate A Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1922219				Chestnut Ridge, L.P.	CYM	NIA	Chestnut Ridge GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1922213				Chestnut Ridge Intermediate, L.P.	CYM	NIA	Chestnut Ridge Intermediate GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1922210				Chestnut Ridge Intermediate Holdings, L.P.	CYM	NIA	Chestnut Ridge Holdings GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Chestnut Ridge Intermediate GP LLC	CYM	NIA	Chestnut Ridge Holdings GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Chestnut Ridge Holdings GP LLC	CYM	NIA	Redding Ridge Chestnut GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Chestnut Ridge GP LLC	CYM	NIA	Chestnut Ridge Intermediate GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4652421				Chestnut Ridge Holdings, L.P.	DE	NIA	Chestnut Ridge Holdings GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CRDTX SPV II, LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							OHC RM, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Leisure Lane, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Management S.a r.l.	LUX	NIA	ECC Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eliant Inventory Solutions III LLC	DE	NIA	Eliant Trade Finance LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eliant Inventory Solutions Bavaria LLC	DE	NIA	Eliant Inventory Solutions III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Reed Bidco Limited	GBR	NIA	ACSMF (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Blind Brook TH, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eliant Inventory Solutions II LLC	DE	NIA	Eliant Trade Finance LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 8 LP	DE	NIA	PK ALIFT LOAN FUNDING 8 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 8 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2787055				Acton Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Colorado FR Bidco SAS	FRA	NIA	Colorado ParentCo Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Iverson Holdings LLC	DE	NIA	AP HGA Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Real Assets Holdco II, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BIGi REIT Merger Sub LLC	DE	NIA	Bridge Investment Group Industrial Real Estate Income Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0688714				PE Thompson Brook Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2829602				PE Rubrum LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3716348				PE Dingley Brook Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2833619				PE Bracken LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Caledonia Generating, LLC	DE	NIA	MEP-III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2403064				Legacy on Parmer Owner, LP	DE	NIA	Legacy on Parmer HoldCo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Helia TopCo	FRA	NIA	Helia HoldCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Helia InvestCo 2	FRA	NIA	Helia HoldCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Helia InvestCo 1	FRA	NIA	Helia HoldCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Helia BidCo	FRA	NIA	Helia MidCo 2	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADCF Offshore Holdings LLC	CYM	NIA	Apollo Diversified Credit Fund	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3004695				Bridge Seniors Housing Feeder, LP	DE	NIA	Bridge Seniors Housing JV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2924657				Bridge Seniors Housing JV, LP	DE	NIA	Bridge Seniors Housing JV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Crane Co-Invest, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Helia MidCo 1	FRA	NIA	Helia TopCo	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King German Holdco GmbH	DEU	NIA	Kronos UK Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Helia MidCo 2	FRA	NIA	Helia MidCo 1	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BOZ High Point Owner, LLC	DE	NIA	BOZ High Point Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BOZ High Point Holdings, LLC	DE	NIA	BOZ III-V Holdings LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							BOZ High Point Holdings, LLC	DE	NIA	BOZ III OM LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
							BLP Asset Management LLC	DE	NIA	Bridge Logistics Properties Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF V WA Ridge & Shores LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BWF III Glascow Trails Holdco GP LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BLV II GA 1755 Founders Parkway LLC	DE	NIA	BLV II Co-Invest 3 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA CP Aggregator GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI-C, LLC	DE	NIA	ABF Residential Loan Sub-Aggregator VI, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADL Metric Holdings II, LLC	DE	NIA	Apollo Direct Lending Metric Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLP European Intermediate Holdings (Levered Overseas), SCSp	LUX	NIA	AP Direct Lending Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADLP European Intermediate Holdings (Levered), SCSp	LUX	NIA	AP Direct Lending Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							ADLP Intermediate Holdings (Levered Overseas Non-AB) GP, LLC	CYM	NIA	Apollo Direct Lending Fund - Perpetual (Levered Overseas), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADLP Intermediate Holdings (Levered Overseas) GP, LLC	CYM	NIA	Apollo Direct Lending Fund - Perpetual (Levered Overseas), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEREC AssetCo III S.a r.l.	LUX	NIA	AEREC MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2803521				AHVF III (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2803737				AHVF III (TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2727846				AIOF III Credit Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 5 HoldCo, L.P.	DE	NIA	MAPS AssetCo GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 5 LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 5 SMA (DC) LLC	DE	NIA	AMAPS 5 SMA LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 5 SMA (FC) GP LLC	DE	NIA	AMAPS 5 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 5 SMA (FC), L.P.	CYM	NIA	AMAPS 5 SMA (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 5 SMA (Lux), S.a r.l.	LUX	NIA	AMAPS 5 SMA (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 5 SMA LLC	DE	NIA	AMAPS 5 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1944087				AMAPS 5 SwapsCo LLC	CYM	NIA	AMAPS 5 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Alpage Holdings, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Eta SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Zeta SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Eta SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Zeta SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2238757				AP Aggregator E-Bombers (P), L.P.	DE	NIA	AP Bombers GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2237833				AP Aggregator E-Bombers, L.P.	DE	NIA	AP Bombers GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ant GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Bedrock LLC	DE	NIA	Eliant Trade Finance LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2263080				AP Bombers Co-Invest (P), L.P.	DE	NIA	AP Bombers GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2267716				AP Bombers Co-Invest, L.P.	DE	NIA	AP Bombers GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Bombers GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Compute Financing 2026 Class A-1 Holdings LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Compute Financing 2026 Class A-2 Holdings LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Compute Financing 2026 Class B Holdings LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2675326				AP Credit Solutions Holdings (AIV-2) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2602247				AP EPF IV Holdings D VII, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV Pegasus Aggregator SCSp	LUX	NIA	AP EPF IV GP (Euro) S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Emerald (Luxembourg) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2375487				AP Emma Holdings, L.P.	DE	NIA	AP X Emma Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings II-B, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 20, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 21, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 22, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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							AP Gamma 23, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 24, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1942310				AP Lumina Holdings, L.P.	CYM	NIA	AP X Lumina Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Maverick Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Pegasus Co-Invest Borrower, L.P.	CYM	NIA	AIOF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Railroad Holdings III, L.P.	CYM	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Redwood Holdings LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP SREAP II Holdings, LLC	DE	NIA	ATC Aggregator T, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Sonic Holdings LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2267262				AP Sports Aggregator E-Velocity, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2264349				AP Sports Intermediate Holdings Velocity (DC), L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Titan Holdings (ACCRD), LLC	DE	NIA	Apollo Accord+ Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3230494				AP Vanderbilt Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Verve II-B Borrower, LLC	DE	NIA	AP Verve II-B Debt Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2138301				AP Verve II-B TopCo, LLC	DE	NIA	AP VERVE II-B TOPCO MANAGER LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2608706				AP X Ant Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2881104				AP X Emma Aggregator, L.P.	DE	NIA	AP X Emma Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Emma Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Lumina Holdings GP, LLC	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APH Sliders Holdings, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives Advisors ABL (Offshore), LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives Advisors ABL (Onshore), LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo CSAR Fund Intermediate B (DC)(Non-Sec), LLC	DE	NIA	Apollo Credit Strategies Absolute Return (Non-Sec), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo CSAR Intermediate A (FC)(Non-Sec), LLC	CYM	NIA	Apollo Credit Strategies Absolute Return (Non-Sec), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors XI (B-L), L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors XI (C-L), L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors XI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return (Non-Sec), L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Aggregator A (Non-Sec), L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Aggregator A (S), L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Aggregator B (Non-Sec), L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Aggregator C (Non-Sec), L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Fund (Lux), SCSp	LUX	NIA	Apollo Credit Strategies Absolute Return Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2052962				Apollo Credit Strategies Absolute Return Fund Holdings B II, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			42-2052409				Apollo Credit Strategies Absolute Return Fund Holdings B, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Fund Intermediate A (FC) (S), Ltd.	CYM	NIA	Walkers Nominees Limited	Other	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Lux Borrower, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Parallel (A), L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual (Non-AB) SPV, LLC	DE	NIA	Apollo Direct Lending Fund - Perpetual (Levered), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Aggregator (Levered Overseas Non-AB) SPV, L.P.	DE	NIA	ADLP Intermediate Holdings (Levered Overseas Non-AB) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual SPV I, LLC	DE	NIA	Apollo Direct Lending Fund - Perpetual (Levered), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Advisors III GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Advisors III, L.P.	DE	NIA	Apollo Direct Lending Advisors III GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund III (Levered AIV), L.P.	DE	NIA	Apollo Direct Lending Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund III (Levered), L.P.	DE	NIA	Apollo Direct Lending Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund III (Unlevered AIV), L.P.	DE	NIA	Apollo Direct Lending Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund III (Unlevered), L.P.	DE	NIA	Apollo Direct Lending Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GE Partners Fund (Lux), S.a r.l.	LUX	NIA	Apollo GE Partners, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2805054				Apollo GPFS Aggregator (H), L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-1973152				Apollo IG Core Replacement Aggregator A(S), L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-1972622				Apollo IG Core Replacement Aggregator B(S), L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1933346				Apollo IG Core Replacement Intermediate A(S), SPC	CYM	NIA	Apollo IG Core Replacement, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-1974124				Apollo IG Core Replacement Intermediate B(S), LLC	DE	NIA	Apollo IG Core Replacement, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Core Replacement Lux Holdings (S), S.a r.l.	LUX	NIA	Apollo IG Core Replacement Aggregator A(S), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Core Replacement SwapsCo (Non-Sec), LLC	CYM	NIA	Apollo IG Replacement Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Core Replacement SwapsCo, LLC	CYM	NIA	Apollo IG Replacement Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Advisors (Lux Non-Sec) GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Advisors (Lux Non-Sec), L.P.	CYM	NIA	Apollo IG Replacement Advisors (Lux Non-Sec) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (Lux Non-Sec), L.P.	DE	NIA	Apollo IG Replacement Advisors (Lux Non-Sec), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (S) Holdings, S.a r.l.	LUX	NIA	Apollo IG Replacement Fund (Lux) Intermediate, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2028884				Apollo IGRF Lux Intermediate B(S) (DC) LLC	DE	NIA	Apollo IG Replacement Fund (Lux) Master, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Institutional Intermediation Services LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-1957032				Apollo Investment Fund XI (M) F, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

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			42-1957439				Apollo Investment Fund XI (M), L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Fund XI FFF, L.P.	DE	NIA	FFF Advisors XI, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MH Property Blocker A (FC), L.P.	CYM	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MH Property Blocker B (FC), L.P.	CYM	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MH Property Blocker C (DC), LLC	DE	NIA	Apollo Manufactured Housing Property Fund (TE), L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MH Property Blocker C (DC), LLC	DE	NIA	Apollo Manufactured Housing Property Fund (892), L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MH Property Blocker C (DC), LLC	DE	NIA	Apollo MH Property Blocker B (FC), L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			42-3034131				Apollo MH Property Corporate Holdings, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3288359				Apollo MH Property Corporate Intermediate, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3326744				Apollo MH Property Intermediate, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3289253				Apollo MH Property PT Holdings, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3289879				Apollo MH Property PT Intermediate, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2986082				Apollo MH Property Parent, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3034695				Apollo MH Property REIT Holdings, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MH Property REIT, LLC	DE	NIA	Apollo MH Property REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-3286563				Apollo Manufactured Housing Management Aggregator, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Multi Asset Credit Replacement (Cayman), L.P.	CYM	NIA	Apollo MAC Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Co-Investors XI (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux) XI F-Feeder, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1932937				Apollo Overseas Partners XI (M) F, L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1932942				Apollo Overseas Partners XI (M), L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2676389				Apollo S3 Credit Solutions Fund II (AIV-2), L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2675590				Apollo Secondaries Aggregator V, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2675920				Apollo Secondaries Aggregator VI, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TPSF Pre-Deployment SPV, L.P.	DE	NIA	Apollo TPSF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Trillium Co-Investors, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Vantage Credit Opportunities Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Vantage Credit Opportunities Advisors, L.P.	CYM	NIA	Apollo Vantage Credit Opportunities Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Vantage Credit Opportunities Aggregator, L.P.	CYM	NIA	Apollo Vantage Credit Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Vantage Credit Opportunities Fund, L.P.	CYM	NIA	Apollo Vantage Credit Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Vantage Credit Opportunities Intermediate, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Masons, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							ARIS Mesa, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Scripps Ranch, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS South Crismon Road, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX Diversified Retail Portfolio Leaseco, LLC	DE	NIA	AX IV Upstream JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX Diversified Retail Portfolio, DST	DE	NIA	AX IV Depositor, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AX IV Depositor, LLC	DE	NIA	AX IV Upstream JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2016390				AX IV Upstream JV LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Axia Capital Solutions LLC	DE	NIA	Apollo Enterprise Strategies, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-3130338				BCVD2R Reserve Rancho Belago Holdings LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV AL Cadence at Bluff Park LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV AZ Bronte Portfolio LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV REIT TRS Holdings 1 LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV TX Athena Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV TX Creekside Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2795551				BDS IV TX Sagamore Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV TX Sofia Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV TX Wythe Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS VI Bond Investments LLC	DE	NIA	BDS VI Investment Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS VI International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BDS VI Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund VI LP	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							BDS VI Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund VI International Master LP	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							BDS VI Mortgage Capital M LLC	DE	NIA	BDS VI REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS VI Mortgage Capital W LLC	DE	NIA	BDS VI REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS VI REIT LLC	DE	NIA	BDS VI Green Bridge LP	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							BDS VI REIT LLC	DE	NIA	BDS VI Investment Holdings LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							BIGX I KY 6350 Ladd Avenue DST	DE	NIA	The Corporation Trust Company	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BIGX I KY 6350 Ladd Avenue Manager LLC	DE	NIA	BIGX I Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BIGX I Manager LLC	DE	NIA	Bridge Net Lease Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BIGX I OH 180 Kenmore Blvd DST	DE	NIA	The Corporation Trust Company	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BIGX I OH 180 Kenmore Blvd Manager LLC	DE	NIA	BIGX I Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BIGX I Parent DST	DE	NIA	BIGX Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BIGX Master Lessee Holdings LLC	DE	NIA	BIGi REIT OP LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BLP D2C CA District at Jurupa Valley LLC	DE	NIA	BLP D2C Venture LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF IV Ashlar PropCo GP LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF IV Chapel Hill PropCo GP LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF IV HoldCo GP LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF IV Holdco LP	DE	NIA	BMF IV HoldCo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BMF V Deer Run PropCo GP LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF V HoldCo GP LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF V Oakbend PropCo GP LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BOZ VII-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VII LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-3030469				BOZ VII-B QOZB LLC	DE	NIA	BOZ VII-B Holdings LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			42-3030469				BOZ VII-B QOZB LLC	DE	NIA	BOZ VII OM LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
							Bridge WF Waverley Place Holdco LLC	DE	NIA	Bridge Workforce Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eagle Chicago Holdings, LLC	DE	NIA	AP Eagle Vertical Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eagle ORDC1, LLC	DE	NIA	Eagle Chicago Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eagle ORDC2, LLC	DE	NIA	Eagle Chicago Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							Eagle ORDC3, LLC	DE	NIA	Eagle Chicago Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eliant Inventory Solutions IV LLC	DE	NIA	Eliant Trade Finance LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings U CRE-C (L) Assetco I S.a r.l.	LUX	NIA	European Credit Company U Master HoldCo I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings U CRE-C (L) Assetco II S.a r.l.	LUX	NIA	European Credit Company U Master HoldCo I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings U CRE-C (UL) S.a r.l.	LUX	NIA	European Credit Company U Master HoldCo I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							FFF Advisors XI, LLC	DE	NIA	Apollo Advisors XI, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Heather Hotels Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC H&H, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC HV, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Lennar Pool IV, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Lennar Pool V, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC SF Kirby, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Stagecreek Estates, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Sunburst, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Sunset, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC TV, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OLYM HC Management Co. LLC	DE	NIA	Olympus Housing Capital LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ocelot Finance, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT PLANES 10 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT PLANES 10 LP	DE	NIA	PK ALIFT PLANES 10 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1938529				AIOF III AIV III (RPH FC Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Gold Coast Flats LLC	IL	NIA	BDS IV IL The Clark LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APO Mexico Company, S. de R.L. de C.V.	MEX	NIA	AP HGA Manager LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							APO Mexico Company, S. de R.L. de C.V.	MEX	NIA	AP HGA US Manager LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
							APO Mexico Company SI, S.A.P.I de C.V.	MEX	NIA	APO Mexico Company, S. de R.L. de C.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Bridgeview, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM Infrastructure Lending S.a r.l.	LUX	NIA	APM Infrastructure Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Wynwood Haus, LLC	FL	NIA	Wynwood Haus JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (D-1) Borrower, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (D-2) Borrower, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator T Borrower, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Real Estate Partners AB GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Nicosia S.a r.l.	LUX	NIA	AP Nicosia Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Colorado Midco 1 Limited	JEY	NIA	Colorado Midco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Colorado Midco 2 Limited	JEY	NIA	Colorado Midco 1 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Colorado Midco Limited	JEY	NIA	Colorado Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Colorado Holdco Limited	JEY	NIA	Colorado Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Colorado Topco Limited	JEY	NIA	AP Colorado Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Virtus Power Holdings, LLC	DE	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Shika Holdings, LLC	DE	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APO Mexico Company IG, S. de R.L. de C.V.	MEX	NIA	APO Mexico Company, S. de R.L. de C.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Nicosia Aggregator, SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Auburn Solar, LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Columbia Falls Energy, LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-5153568				BLV II Brooklyn Holdings 2 LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			41-5221513				BLV II Brooklyn Holdings 3 LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-5221966				BLV II Brooklyn Holdings 4 LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-5222360				BLV II Brooklyn Holdings 5 LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-5152741				BLV II Brooklyn Holdings 1 LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-5339475				Bridge Debt Strategies Fund VI International Master LP	DE	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-5229044				BDS 2026-FL17 Retention Holder LLC	DE	NIA	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1548384				SR Commerce Solar LLC	DE	NIA	Bridge Solar Energy Development IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Magnolia APS L.P.	CYM	NIA	Apollo Magnolia GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Magnolia GP LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2554028				Apollo Offshore Credit Fund (Unlevered) Aggregator B LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2580595				Apollo Offshore Credit Fund (Unlevered) (DC) LLC	DE	NIA	Apollo Offshore Credit Fund (Unlevered) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1939230				Apollo Offshore Credit Fund (Levered) (FC) Ltd.	CYM	NIA	Apollo Offshore Credit Fund (Levered) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2554156				Apollo Offshore Credit Fund (Levered) (DC) LLC	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company U Master HoldCo I S.a r.l.	LUX	NIA	European Credit Company U Midco I SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company U Midco I SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings U ABF Assetco I S.a r.l.	LUX	NIA	European Credit Company U Master HoldCo I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2580729				Apollo Offshore Credit Fund (Levered) LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2555284				Apollo Credit Fund (Levered) Aggregator B LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Curo Bidco Limited	CYM	NIA	Apollo Credit Strategies Absolute Return Aggregator A, L.P.	Ownership	64.000	AGM; M. Rowan; L. Black	NO	
							Curo Bidco Limited	CYM	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	36.000	AGM; M. Rowan; L. Black	NO	
							Aqua Finance Grantor Trust 2026-A	DE	NIA	Aqua Finance Issuer Trust 2026-A	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Aqua Finance Issuer Trust 2026-A	DE	NIA	Wilmington Trust, National Association	Other	0.000	AGM; M. Rowan; L. Black	NO	
							Aqua Finance Issuer Trust 2025-B	DE	NIA	Wilmington Trust, National Association	Other	0.000	AGM; M. Rowan; L. Black	NO	
							ABMML (L) Facility SPV, LLC	DE	NIA	Apollo Broad Middle Markets Lending Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3522860				Apollo Advisors XI, L.P.	DE	NIA	Apollo Capital Management XI, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore I, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore II, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			98-0630022		1858681		Athene Holding Ltd.	DE	UIP	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	6
							AADE RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	61689	42-0175020				Athene Annuity and Life Company	IA	RE	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							P.L. Assigned Services, Inc.	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco Offshore II, LLC	CYM	DS	Athene Annuity and Life Company	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	63932	13-1970218				Athene Life Insurance Company of New York	NY	DS	Athene Annuity & Life Assurance Company of New York	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAIA RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	68039	13-2570714				Athene Annuity & Life Assurance Company of New York	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	14179	45-3727380				Athene Re USA IV, Inc.	VT	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-0936153				Centralife Annuities Service, Inc.	AZ	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	YES	
4734	Apollo Global Mgmt Grp	15306	46-2091695				Structured Annuity Reinsurance Company	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							141 W. Jackson Owner LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							660 NC LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAIA RTL 2 LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AARE Structured Holdings LLC	DE	NIA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Vitera, LLC	DE	NIA	Scallop Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Life Re International Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0628973				Athene Life Re Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene Annuity Re Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding Ltd.	BMU	NIA	Athene Asset L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate International Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate LP	DE	NIA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 2A Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	BMU	NIA	Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 1A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding Ltd.	Ownership	33.000	AGM; M. Rowan; L. Black	NO	
			98-1502187				Athene Co-Invest Reinsurance Affiliate 1B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Bermuda Employee Company Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene IP Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene North Employment Service Corporation	CAN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-1458424				Athene USA Corporation	IA	UIP	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
							Athene Japan K.K.	JPN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Annuity Re II Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Asset L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene Life Re Ltd.	Ownership	99.370	AGM; M. Rowan; L. Black	NO	
			98-1586758				A-A Offshore 2021-1 (Java), L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene USA Corporation	Management	0.630	AGM; M. Rowan; L. Black	NO	
			20-4759561				ACM Trademarks, L.L.C.	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0378576				ARPH (Headquarters Building), LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1408540				Athene Annuity Re Ltd.	BMU	UDP	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			43-1494264				Athene Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			04-3584290				Athene London Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2059254				Athene Noctua, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1692954				Athene Re Services, LLC	NY	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Risk Aggregator, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Securities, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opportunities GP, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rosencrantz Depositor, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Re Japan Solutions Co., Ltd.	JPN	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Deutschland Service GmbH	DEU	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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

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							Athora Verdi Series LP	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions IV Pte	SGP	NIA	Athora Lux Invest S.C.Sp	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							GVR500 Building B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RE Young Urban Housing B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bellecom N.V.	BEL	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PDC Industrial Center 143 Sp. Z o.o	POL	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Dumenza Sp. Z o.o	POL	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RE NL Holding 1 S.a.r.l	LUX	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RE NL Property AB	SWE	NIA	RE NL Holding 1 S.a.r.l	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ireland TAM Dublin Property S.A.R.L	LUX	NIA	RE NL Holding 1 S.a.r.l	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Lux Earth Holdings 1 S.A.	LUX	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora France Earth Holdings 1 SASU	FRA	NIA	Athora Lux Earth Holdings 1 S.A.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Terra Nova V Montreuil SCI	FRA	NIA	Athora France Earth Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora France Sky Holdings 1 SASU	FRA	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Sky 1 SCI	FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Sky Douai SCI	FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Sky Flassan SCI	FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Sky Peynier SCI	FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Zwitserleven PPI N.V.	NLD	IA	Athora Netherlands N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Italy Holding DAC	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Italia S.p.A	ITA	IA	Athora Italy Holding DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Assi 90 S.r.l. (In liquidation)	ITA	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Amissima Diversified Income ICAV	IRL	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Agenzia Assicurazioni S.r.l.	ITA	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Treasury Fund Administration S.a r.l.	LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATR Asia Credit VCC	SGP	NIA	Athora Lux Invest S.C.Sp	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions IV Pte	SGP	NIA	Athora Lux Invest NL SCSp	Ownership	16.670	AGM; M. Rowan; L. Black	NO	
							Athora Lux Invest NL SCSp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	100.000	AGM; M. Rowan; L. Black	NO	
							CRE Direct Lending Administration S.a.r.l.	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Middle Market Direct Lending Administration S.a.r.l.	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Large Cap Direct Lending Administration S.a.r.l.	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions IV Pte	SGP	NIA	Athora Verdi Series LP	Ownership	16.670	AGM; M. Rowan; L. Black	NO	
							Fund Finance Administration S.a r.l.	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Netherlands Services B.V.	NLD	NIA	Athora Netherlands Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Netherlands N.V.	NLD	NIA	Athora Netherlands Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							SRLEV N.V.	NLD	IA	Athora Netherlands N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							N.V. Pensioen ESC	CUW	IA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							REAAL Woningen I B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Scallop Holdco, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAIA RTL 1 LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP TS JV LLC	DE	DS	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							5TS Holdings, LLC	DE	DS	AP TS JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RXR 5TS Owner LLC	DE	DS	5TS Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora UK Holding Limited	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AB Return Seeking Fund Administration S.?r.l.	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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							Credit Solutions Administration Sarl	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2408936				Athene Qualified Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2733759				Athene Structured Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Vitera Data Exchange, LLC	AZ	NIA	Vitera, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Pension Insurance Corporation Group Limited	GBR	NIA	Athora UK Holding Limited	Ownership	100.000		NO	
							PIC Holdings Limited	GBR	NIA	Pension Insurance Corporation Group Limited	Ownership	100.000		NO	
							Pension Services Corporation Limited	GBR	NIA	PIC Holdings Limited	Ownership	100.000		NO	
							Verda Living RP Limited	GBR	NIA	PIC Holdings Limited	Ownership	100.000		NO	
							PIC Real Estate GP Limited	GBR	NIA	PIC Holdings Limited	Ownership	100.000		NO	
							Pension Insurance Corporation plc	GBR	IA	PIC Holdings Limited	Ownership	100.000		NO	
							Senior Living Investment Partners Limited Partnership	GBR	NIA	Pension Insurance Corporation plc	Ownership	99.490		NO	
							PIC Properties GP Limited	GBR	NIA	PIC Holdings Limited	Ownership	100.000		NO	
							PIC New Victoria GP Limited	GBR	NIA	PIC Holdings Limited	Ownership	100.000		NO	
							PIC Wiltern GP Limited	GBR	NIA	PIC Holdings Limited	Ownership	100.000		NO	
							PIC Arbour GP Limited	GBR	NIA	PIC Holdings Limited	Ownership	100.000		NO	
							PIC One Eastside GP Limited	GBR	NIA	PIC Holdings Limited	Ownership	100.000		NO	
							PIC Real Estate (Minoirty Holdco) Limited	GBR	NIA	Pension Insurance Corporation plc	Ownership	100.000		NO	
							PIC ERM 1 Limited	GBR	NIA	Pension Insurance Corporation plc	Ownership	100.000		NO	
							PIC Real Estate (Cedar) GP Limited	GBR	NIA	Pension Insurance Corporation plc	Ownership	100.000		NO	
							PIC Real Estate (Cedar) Nominee Limited	GBR	NIA	PIC Real Estate (Cedar) GP Limited	Ownership	100.000		NO	
							PIC New Victoria Nominee Limited	GBR	NIA	PIC New Victoria GP Limited	Ownership	100.000		NO	
							PIC Wiltern Nominee Limited	GBR	NIA	PIC Wiltern GP Limited	Ownership	100.000		NO	
							PIC Arbour Nominee Limited	GBR	NIA	PIC Arbour GP Limited	Ownership	100.000		NO	
							PIC One Eastside Nominee Limited	GBR	NIA	PIC One Eastside GP Limited	Ownership	100.000		NO	
							PIC New Victoria Unit Trust	GGY	NIA	PIC Properties Limited Partnership (99%) and PIC Holdings Limited (1%)	Ownership	100.000		NO	
							PIC New Victoria Limited Partnership	GBR	NIA	PIC New Victoria GP Limited (as GP) and PIC New Victoria Unit Trust (as LP)	Ownership	100.000		NO	
							PIC Properties Limited Partnership	GBR	NIA	Pension Insurance Corporation plc (as LP) and PIC Properties GP Limited (as GP)	Ownership	100.000		NO	
							PIC Wiltern Unit Trust	GGY	NIA	PIC Properties Limited Partnership (99%) and PIC Holdings Limited (1%)	Ownership	100.000		NO	
							PIC Wiltern Limited Partnership	GBR	NIA	PIC Wiltern GP Limited (as GP) and PIC Wiltern Unit Trust (as LP)	Ownership	100.000		NO	
							PIC Arbour Unit Trust	GGY	NIA	PIC Properties Limited Partnership (99%) and PIC Holdings Limited (1%)	Ownership	100.000		NO	
							PIC Arbour Limited Partnership	GBR	NIA	PIC Arbour GP Limited (as GP) and PIC Arbour Unit Trust (as LP)	Ownership	100.000		NO	
							PIC One Eastside Unit Trust	GGY	NIA	PIC Properties Limited Partnership (99%) and PIC Holdings Limited (1%)	Ownership	100.000		NO	
							PIC One Eastside Limited Partnership	GBR	NIA	PIC One Eastside GP Limited (as GP) and PIC One Eastside Unit Trust (as LP)	Ownership	100.000		NO	
							PIC Real Estate (First St) Limied Partnership	GBR	NIA	Pension Insurance Corporation plc (as LP) and PIC Real Estate GP Limited (as GP)	Ownership	100.000		NO	
							PIC Real Estate (Ruskin Square) LP	GBR	NIA	Pension Insurance Corporation plc (as LP) and PIC Real Estate GP Limited (as GP)	Ownership	100.000		NO	
							PIC Real Estate (Cedar) LP	GBR	NIA	Pension Insurance Corporation plc (as LP) and PIC Real Estate (Cedar) GP Limited (as GP)	Ownership	100.000		NO	

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							PIC AH Holdco LLP	GBR	NIA	Pension Insurance Corporation plc (99.9)) and PIC Holdings Limited (0.01%)	Ownership	100.000		NO	
							PIC AR SQR LLP	GBR	NIA	PIC AH Holdco LLP (99.99%) and PIC Holdings Limited (0.01%)	Ownership	100.000		NO	
							PIC LSQ Buildco 1 LLP	GBR	NIA	PIC AH Holdco LLP (99.99%) and PIC Holdings Limited (0.01%)	Ownership	100.000		NO	
							PIC SO SQR LLP	GBR	NIA	PIC AH Holdco LLP (99.99%) and PIC Holdings Limited (0.01%)	Ownership	100.000		NO	
							PIC BTR Holdco LLP	GBR	NIA	Pension Insurance Corporation plc (99.9)) and PIC Real Estate (Minority Holdco) Limited (0.01%)	Ownership	100.000		NO	
							PIC E&F Opco LLP	GBR	NIA	PIC BTR Holdco LLP (99.9)) and PIC Real Estate (Minority Holdco) Limited (0.01%)	Ownership	100.000		NO	
							PIC E&F Propco LLP	GBR	NIA	PIC BTR Holdco LLP (99.9)) and PIC Real Estate (Minority Holdco) Limited (0.01%)	Ownership	100.000		NO	
							580 Dubuque Owner LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AD Land Exeter Ltd.	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-7330907				AHUSCO Statutory Trust I	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2106587				AHUSCO Statutory Trust II	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2106741				AHUSCO Statutory Trust III	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0397878				Alea Group Holdings (Bermuda) Ltd	BMU	NIA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-4036256				Alea Holdings US Company	TX	NIA	FIN Alea LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	24899	06-1022232				Alea North America Insurance Company	NY	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Asia Capital Reinsurance Group PTE. Ltd.	SGP	IA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Asia Capital Unity Malaysia SDN BHD	MYS	NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Elbow Re Ltd	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Catalina Alpha US Holding Company	DE	NIA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Beta Ltd	BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Echo Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Finance LLP	GBR	NIA	Catalina Beta Ltd.	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							Catalina Finance LLP	GBR	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
							Catalina General Insurance Ltd.	BMU	IA	Catalina Re Bermuda Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (A) L.P.	Ownership	28.830	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (B) L.P.	Ownership	31.560	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (C) L.P.	Ownership	4.110	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (D) L.P.	Ownership	8.210	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (E) L.P.	Ownership	4.390	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (F) L.P.	Ownership	8.240	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (G) L.P.	Ownership	8.730	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings UK Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	21.020	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina Beta Ltd.	Ownership	10.480	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Lightning Top-Up Trust	Ownership	10.700	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina Worthing Insurance Limited	Ownership	57.790	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	2.840	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Worthing Insurance Limited	Ownership	72.170	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Lightning Top-Up Trust	Ownership	24.990	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood Real Estate II Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	67.000	AGM; M. Rowan; L. Black	NO	

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							Catalina Permian Ltd.	BMU	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	33.000	AGM; M. Rowan; L. Black	NO	
							Catalina Re Archdale Life Insurance Company Ltd	BMU	IA	Catalina Re Archdale US LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Re Archdale US LLC	DE	NIA	Catalina Re Bermuda Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Re Bermuda Ltd	BMU	IA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Services (Bermuda) Ltd.	BMU	NIA	Catalina Beta Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Services UK Limited	GBR	NIA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina U.S. Insurance Services LLC	DE	NIA	Catalina Alpha US Holding Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Worthing Insurance Limited	GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Elbow Re Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3847772				FIN Alea LLC	TX	NIA	Alea Group Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-0841323				Home Construction Management, Inc	CO	NIA	Residential Loss Control Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lightning Top-Up Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
.4734	Apollo Global Mgmt Grp	23671	95-2488300				National American Insurance Company of California	CA	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OLF1 Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	76.900	AGM; M. Rowan; L. Black	NO	
							OXW Catalina (Germany II) S.? r.l.	LUX	NIA	OXW Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oxenwood Catalina III Limited	GGY	NIA	Catalina Oxenwood European Investments Ltd.	Ownership	98.500	AGM; M. Rowan; L. Black	NO	
							Oxenwood Catalina III Limited	GGY	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; L. Black	NO	
							OXW Catalina Neuss S.? r.l.	LUX	NIA	OXW Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oxenwood JV Capital Limited	GGY	NIA	OXW Partners LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oxenwood JV Capital 2 Limited	GGY	NIA	OXW Partners 2 LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oxenwood Luxembourg S.? r.l.	LUX	NIA	Oxenwood JV Capital Limited	Ownership	96.150	AGM; M. Rowan; L. Black	NO	
							Oxenwood Luxembourg S.? r.l.	LUX	NIA	OXW Capital LP	Ownership	3.850	AGM; M. Rowan; L. Black	NO	
							Oxenwood Luxembourg 2 S.? r.l.	LUX	NIA	Oxenwood JV Capital 2 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OXW Capital LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	14.300	AGM; M. Rowan; L. Black	NO	
							OXW Catalina (Logistics XXV) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OXW Catalina (Logistics XXVI) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OXW Catalina (Logistics XXVII) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OXW Catalina European Holdco S.? r.l.	LUX	NIA	Oxenwood Catalina III Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OXW Catalina UK Limited	GGY	NIA	Catalina Oxenwood Investments Ltd	Ownership	98.500	AGM; M. Rowan; L. Black	NO	
							OXW Catalina UK Limited	GGY	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; L. Black	NO	
							OXW Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; L. Black	NO	
							OXW Partners 2 LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; L. Black	NO	
.4734	Apollo Global Mgmt Grp	11671	88-0510283				ProBuilders Specialty Insurance Company	DC	OTH	Home Construction Management Inc	Ownership	100.000	AGM; M. Rowan; L. Black	NO	3
							Propco (Greenock) Limited	GGY	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Propco (Newport) Limited	GGY	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Propco (Swansea) Limited	GGY	NIA	Catalina Worthing Insurance Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Propco (Telford) Limited	GGY	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Propco (Yeovil) Limited	GGY	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3683866				QLT Buffalo LLC	VA	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-1609988				Residential Loss Control Holdings LLC	DE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
.4734	Apollo Global Mgmt Grp	20613	04-1027270				SPARTA Insurance Company	CT	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2239820				1029 Medical Center Circle, MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2240075				1041 Morganton Boulevard SW MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2240370				1111 Medical Center Circle MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2246127				112 Tradepark Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2251224				1140 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			93-2251387				1150 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2396117				1152 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2339935				137 South Main Street MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2340075				150 West 100 North MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2359967				1520 East Hammer Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2361470				155 Hospital Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2362241				1717 Harper Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2385757				175 North 100 West MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2385895				183 Hospital Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2396446				186 Medical Park Loop MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2421735				1995 Errecart Boulevard MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2421884				201 South Main Street MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2450724				225 Big Station Camp Boulevard MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2450860				225 Hospital Drive MOB-A, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2450972				225 Hospital Drive MOB-B, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2504163				253 Veterans Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2504271				2850 Lewis Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2504393				2870 Lewis Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2512294				319 Hospital Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2512359				350 Hospital Way MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2512435				360 Hospital Drive LTC, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2541835				419 Holiday Court MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2541987				45 Tower Circle MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2567004				5300 South Highway 95 MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2567110				550 Hospital Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2567227				6719 Gov. G. C. Peery Highway MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2590305				6735 Suffield Lane LTC, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2590424				711 Cook Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2590543				8 Linville Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2541705				850 West Baraga Avenue MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2610893				901 Kenton Station Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2610967				991 Medical Park Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3434344				AccessPoint, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0935981				Acquisition Bell Hospital, LLC	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	RCHP-Billings ? Missoula, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			30-0950290				AdvantagePoint Health Alliance - Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5061651				AdvantagePoint Health Alliance - Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4845692				AdvantagePoint Health Alliance - Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1877002				AdvantagePoint Health Alliance - Hot Springs, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0512128				AdvantagePoint Health Alliance - Laurel Highlands, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2024882				AdvantagePoint Health Alliance - Mesillla Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-4076135				AdvantagePoint Health Alliance - Northwest, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			88-2014303				AdvantagePoint Health Alliance - Paris, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1792513				AdvantagePoint Health Alliance - Tennessee Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4896262				AdvantagePoint Health Alliance - Western North Carolina, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2112290				AdvantagePoint Health Alliance, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763639				America Management Companies, LLC	DE	NIA	LifePoint Corporate Services General Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1702327				American HomePatient of Sanford, LLC	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			56-2041876				American HomePatient of Unifour, LLC	NC	NIA	DLP Central NC JV, LLC	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
			62-1763656				AMG-Crockett, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763652				AMG-Hillside, LLC	DE	NIA	LifePoint Medical Group ? Hillside, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763651				AMG-Livingston, LLC	DE	NIA	Knight Healthcare New-B LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763648				AMG-Southern Tennessee, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763642				AMG-Trinity, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	LPNT IRF Development 14, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	LPNT BH Development 2, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			62-1762445				Arkansas Healthcare Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762532				Ashley Valley Medical Center, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762570				Ashley Valley Physician Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1867833				Athens Physicians Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1866028				Athens Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-5199555				Athens Surgery Center Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Athens Surgery Center Partner, LLC	Ownership	92.000	AGM; M. Rowan; L. Black	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	LPNT Development 65, LLC	Ownership	45.000	AGM; M. Rowan; L. Black	NO	
			34-4795636				Avon RH, LLC	DE	NIA	CRH of Avon, LLC	Ownership	55.000	AGM; M. Rowan; L. Black	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 51, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			92-4010592				Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	LP IRF Development 65, LLC	Ownership	45.000	AGM; M. Rowan; L. Black	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	CRH of Memphis, LLC	Ownership	45.000	AGM; M. Rowan; L. Black	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	CRH of Cleveland, LLC	Ownership	55.000	AGM; M. Rowan; L. Black	NO	
			35-2497618				Beckett Springs Physician Group, LLC	DE	NIA	Beckett Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3879820				Beckett Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-4457457				Bell JV, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0936558				Bell Physician Practices, Inc.	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2040916				Bellingham Northwest, LLC	WA	NIA	LPNT IRF Development 77, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			81-0510042				Big Sky Surgery Center, LLC	MT	NIA	RCHP Billings-Missoula, LLC	Ownership	35.000	AGM; M. Rowan; L. Black	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	RCHP-Montana, LLC	Ownership	95.000	AGM; M. Rowan; L. Black	NO	
							Bitterroot Health Dialysis, LLC	DE	NIA	RCHP Billings-Missoula, LLC	Ownership	16.000	AGM; M. Rowan; L. Black	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	DLP Cardiac Partners, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			26-3042884				Bolivar Physician Practices, LLC	DE	NIA	LPNT CH Acquirer LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4969034				Bon Secours - Greenville Rehabilitation, LLC	DE	NIA	BSMH-Lifepoint IRF MJV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4968793				Bon Secours - Hampton Roads Behavioral Health, LLC	DE	NIA	BSMH-Lifepoint IBHF MJV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1757924				Bourbon Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1824637				Bourbon Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1732638				Brentwood Meadows Physician Group, LLC	DE	NIA	Brentwood Meadows, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3471636				Brentwood Meadows, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			93-0880990				Brim Hospitals, Inc.	OR	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BSMH-Lifepoint IBHF MJV, LLC	DE	NIA	LPNT BH Development 12, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							BSMH-Lifepoint IRF MJV, LLC	DE	NIA	LPNT IRF Development 79, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			61-1303441				Buffalo Trace Radiation Oncology Associates, LLC	KY	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2555839				Capella DISCO, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4782406				Capella Health Holdings, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2767829				Capella Healthcare, LLC	DE	NIA	Capella Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8308250				Capella Holdings of Oklahoma, LLC	DE	NIA	Muskogee Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2769815				Capella Holdings, LLC	DE	NIA	Capella Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0970704				Carrollton Springs Physician Group, LLC	DE	NIA	Carrollton Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2711976				Carrollton Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762357				Castleview Hospital, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1769739				Castleview Medical, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762573				Castleview Physician Practice, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			56-2206020				Catawba Valley Heart Services Management, LLC	NC	NIA	DLP Frye Regional Medical Center, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Catawba Valley Imaging Services, LLC	NC	NIA	DLP Frye Regional Medical Center, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			81-4041828				CBH Operations Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3642058				CBH Real Estate Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	83.000	AGM; M. Rowan; L. Black	NO	
			06-1646451				Centerre Healthcare, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1007735				Centra Behavioral Health Hospital, LLC	VA	NIA	LPNT BH Development 9, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			93-3156302				Centra Rehabilitation Hospital, LLC	VA	NIA	LPNT IRF Development 71, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			82-1700822				Changes Premier Health, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8092157				CHC Management Services, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-5484391				Clark Regional Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Clarksville Rehabilitation Hospital, LLC	TN	NIA	LPNT IRF Development 83, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			20-2971820				Clear Lake Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8484894				Clinch Professional Physician Services, LLC	DE	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			54-1058953				Clinch Valley Medical Center, Inc.	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			34-2051378				Clinch Valley Physicians Associates, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0467493				Clinch Valley Pulmonology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0376229				Clinch Valley Urology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-4088312				CMCH Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-1489777				Collaborative Laboratory Services, L.L.C.	IA	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2669798				Columbus Springs Behavioral Health, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			33-2844631				Community Behavioral Health Hospitals, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	LPNT Development 63, L.L.C.	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	LPNT IRF Development 53, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	CRH of Indianapolis, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			83-1522514				Community Medical Center Dialysis, LLC	DE	NIA	RCHP Billings-Missoula, LLC	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			62-1779016				Community Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3341700				Community-Based Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1829945				Copper Springs Hospital Physician Group, LLC	DE	NIA	Copper Springs Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			36-4795061				Copper Springs Hospital, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1858236				Cornerstone Behavioral Health Broken Arrow, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2594168				Cornerstone Behavioral Health Clear Lake, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-4016348				Cornerstone Behavioral Health New Braunfels, LLC	TX	NIA	CBH Operations Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1764392				Cornerstone Behavioral Health Tucscon, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0451612				Cornerstone Behavioral Health, LLC	TX	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5317446				Cottonwood Springs Physician Group, LLC	DE	NIA	Cottonwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1752262				Cottonwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-4445306				CRH of Arlington, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2071854				CRH of Avon, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4348984				CRH of Bentonville, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			92-1236897				CRH of Cincinnati, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-0923586				CRH of Cleveland, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8182311				CRH of Dallas, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2498439				CRH of El Paso, LLC	TX	NIA	LPNT IRF Development 81, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			27-0862820				CRH of Fort Worth, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3338192				CRH of Indianapolis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0670878				CRH of Lancaster, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-3267166				CRH of Langhorne, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1253139				CRH of Longview, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3214780				CRH of Madison, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0911604				CRH of Memphis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-5346177				CRH of Oklahoma City, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1624871				CRH of San Antonio, LLC	TX	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-1158523				CRH of Springfield, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8734892				CRH of St. Louis, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1259358				CRH of Temple, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2332031				CRH of Waukesha, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762364				Crockett Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1824633				Crockett PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3508559				CSH/LP Behavioral Health and Rehabilitation Tennessee	DE	NIA	CSH/LP Rehabilitation Holdings, LLC	Ownership	99.800	AGM; M. Rowan; L. Black	NO	
			99-3508559				CSH/LP Behavioral Health and Rehabilitation Tennessee	DE	NIA	LPNT IRF Development 76, LLC	Ownership	0.200	AGM; M. Rowan; L. Black	NO	
			99-3534549				CSH/LP Behavioral Health Holdings, LLC	DE	NIA	LPNT BH Development 5, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			99-3551517				CSH/LP Rehabilitation Holdings, LLC	DE	NIA	LPNT IRF Development 76, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			99-3488649				CSH/LP Rehabilitation Texas, LLC	DE	NIA	CSH/LP Rehabilitation Holdings, LLC	Ownership	99.800	AGM; M. Rowan; L. Black	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			20-2999605				Danville Diagnostic Imaging Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2999870				Danville Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3011031				Danville Regional Medical Center School of Health Professions, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2028539				Danville Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1699112				Denver Springs Physician Group, LLC	DE	NIA	Denver Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1777176				Denver Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	LPNT IRF Development 59, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	

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			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	60.000	AGM; M. Rowan; L. Black	NO	
			38-3839116				DLP Cardiac Partners, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0798160				DLP Cardiology Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0816297				DLP Cardiology Physicians, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1776613				DLP Central Carolina Family Medicine, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0691912				DLP Central Carolina Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0512118				DLP Central Carolina Medical Group, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1798362				DLP Central Carolina Physician Practices, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1772661				DLP Central NC Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0886000				DLP Central NC JV, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	DLP Lima Partner, LLC	Ownership	97.000	AGM; M. Rowan; L. Black	NO	
			37-1758925				DLP Conemaugh JV, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1739000				DLP Conemaugh Memorial Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4787404				DLP Conemaugh Meyersdale Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0442133				DLP Conemaugh Miners Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0442710				DLP Conemaugh Physician Practices, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4497668				DLP Frye Medical Group, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2547114				DLP Frye Regional Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0821296				DLP Frye Regional Physician Practices, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1833014				DLP Good Shepherd Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3586287				DLP Good Shepherd JV, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0842578				DLP Graystone Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3513531				DLP Gregg County Hospital, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1775240				DLP Harris JV, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3932775				DLP Harris Regional Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0830918				DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	DLP Partner, LLC	Ownership	97.000	AGM; M. Rowan; L. Black	NO	
			81-0734284				DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4023753				DLP Lima Partner, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			45-3275682				DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0818718				DLP Marquette General Hospital, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0829209				DLP Marquette Health Plan, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4733741				DLP Marquette Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0870470				DLP Marquette JV, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0835058				DLP Marquette Physician Practices, Inc.	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3555578				DLP Marshall Medical Center, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0818118				DLP Partner Central Carolina, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-1854798				DLP Partner Conemaugh, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0798024				DLP Partner Frye, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0869753				DLP Partner Marquette, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-5007044				DLP Partner MedWest, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3027649				DLP Partner Twin County, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-4996175				DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2708085				DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			45-2909143				DLP Person Memorial Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3027678				DLP Person Physician Practices, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0542786				DLP Person Urgent Care, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-5137699				DLP Rutherford Physician Practices, LLC	DE	NIA	DLP Rutherford Regional Health System, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0811171				DLP Rutherford Regional Health System, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0441929				DLP Swain County Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			45-4601912				DLP Twin County Physician Practices, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-4601843				DLP Twin County Regional Healthcare, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-1049674				DLP Western Carolina Physician Practices, LLC	DE	NIA	DLP Harris Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2491141				DLP WilMed Nursing Care and Rehabilitation Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			46-4317222				DLP Wilson Medical Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0966359				DLP Wilson Physician Practices, LLC	DE	NIA	DLP Wilson Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1275266				Dodge City Healthcare Group, LLC	KS	NIA	Western Plains Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5363304				DSB Acquisition LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3981749				DSB Holdings, Inc.	DE	NIA	DSB Parent L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0828870				Dublin Springs Physician Group, LLC	DE	NIA	Dublin Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2712112				Dublin Springs, LLC	DE	NIA	Columbus Springs Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2055498				Duval Springs, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2381888				East Valley Rehabilitation Hospital, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 7, L.L.C.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1661796				ECM Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-1585825				ECM TVCC, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1460778				EHC PRMC G.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3693334				EHC PRMC L.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2074132				EHCO, LLC	DE	NIA	Essent Healthcare, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	LPNT IRF Development 52, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			81-5430358				Essent DISCO, LLC	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			73-1659047				Essent Healthcare ? Ayer, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1479933				Essent Healthcare - Paris, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3052275				Essent Healthcare - Pennsylvania, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3052232				Essent Healthcare - Waynesburg, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			31-1737300				Essent Healthcare of Connecticut, Inc.	CT	NIA	Sharon Hospital Holding Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			04-3568182				Essent Healthcare of Massachusetts, Inc.	MA	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			67-1773359				Essent Healthcare, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC L.P., LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC G.P., LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			62-1840539				Essent Realty, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3549266				Everest Rehabilitation Hospital Keller, LLC	TX	NIA	Texas Rehabilitation Hospital of Fort Worth, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-5077105				Everest Rehabilitation Hospital OKC, LLC	TX	NIA	Mercy Rehabilitation Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2438630				Falcone Propco I LLC	DE	NIA	Georgetown Community Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2438789				Falcone Propco II LLC	DE	NIA	Georgetown Community Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			42-2518541				Falcone Propco III LLC	DE	NIA	Georgetown Community Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2518653				Falcone Propco IV LLC	DE	NIA	Georgetown Community Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2546773				Falcone Propco V LLC	DE	NIA	Georgetown Community Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4460037				Fauquier Diagnostic Imaging Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-1001620				Fauquier Holding Company, LLC	DE	NIA	Fauquier Partner, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3168620				Fauquier Long-Term Care, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3107896				Fauquier Medical Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0938666				Fauquier Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3111963				Fauquier Physician Practices, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3937528				Fleming Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3853700				Florence Physicians, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3932835				Florence-UCC, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Forward Health Ventures Holdings Inc.	Ownership	95.000	AGM; M. Rowan; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	95.000	AGM; M. Rowan; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; L. Black	NO	
			87-3938260				Forward Health Ventures Holdings Inc.	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3648857				Forward Health Ventures Investments GP, LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	DSB Parent, L.P.	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	LPNT Rehab Development 4, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			54-1756711				Gateway Health Alliance, Inc.	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1757921				Georgetown Community Hospital, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763818				Georgetown Rehabilitation, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			75-2950776				Guardian Health Service, L.L.C.	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	93.920	AGM; M. Rowan; L. Black	NO	
			62-1766919				HCK Logan Memorial, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1765720				HDP Andalusia, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1765716				HDP Georgetown, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2870872				HealthyHub, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1367869				High Desert Surgery Center, L.L.C.	WA	NIA	RCCH Trios Health, LLC	Ownership	28.420	AGM; M. Rowan; L. Black	NO	
			47-5317373				Highland Springs Physician Group, LLC	DE	NIA	Highland Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4825003				Highland Springs Property, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	90.580	AGM; M. Rowan; L. Black	NO	
			93-4467874				HighPoint Healthcare, LLC	DE	NIA	HighPoint Partner, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			93-4467697				HighPoint Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762382				Hillside Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2165845				Historic LifePoint Hospitals, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4237964				Home Health Partner, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4822982				Hot Springs Imaging Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	97.360	AGM; M. Rowan; L. Black	NO	
			99-3797840				Howard Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 84, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			75-3143244				HRMC, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3175615				HSC Credentialing Support Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1974414				HSC Manager, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1779575				HSCGP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2600177				Idaho ASC Holdings, LLC	ID	NIA	St. Joseph Hospital, LLC	Ownership	66.660	AGM; M. Rowan; L. Black	NO	

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			99-2266886				Inland Rehabilitation Hospital, LLC	CA	NIA	LPNT IRF Development 78, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			93-3139620				Irvine Rehabilitation Hospital	CA	NIA	LPNT IRF Development 58, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	LPNT IRF Development 64, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			42-3197223				John Muir Health Inpatient Rehab Venture, LLC	DE	NIA	LPNT IRF Development 87, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			20-0341996				Johnson Creek Cancer Center, LLC	WI	NIA	Watertown JV, LLC	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
			74-2849927				Kansas Healthcare Management Company, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	99.990	AGM; M. Rowan; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	Kansas Healthcare Management Company, Inc.	Ownership	0.010	AGM; M. Rowan; L. Black	NO	
			62-1772321				Kentucky Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1772269				Kentucky Medserv, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763638				Kentucky MSO, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1752492				Kentucky Physician Services, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4106222				Kershaw Clinics, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0871830				Kershaw Health Holdings, LLC	SC	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4121273				Kershaw Hospital, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1204750				KershawHealth Ambulatory Surgery Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1223819				KershawHealth Cancer Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1685363				Knight Healthcare New-B LLC	DE	NIA	LPNT CH Acquirer LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 26, LLC	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
			27-0710002				Lake Cumberland Cardiology Associates, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8016687				Lake Cumberland Physician Practices, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1757920				Lake Cumberland Regional Hospital, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2183772				Lake Cumberland Regional Physician Hospital Organization, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Somerset Surgery Partner, LLC	Ownership	55.250	AGM; M. Rowan; L. Black	NO	
			36-4747613				Lamar County Clinical Services, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	CRH of Lancaster, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			47-1054850				Las Cruces Cardiology Group, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0716842				Las Cruces Endoscopy Partner, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	60.000	AGM; M. Rowan; L. Black	NO	
			20-4736578				Las Cruces Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4807861				LCMC MRI, LLC	DE	NIA	Lake Cumberland Physician Practices, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4807946				LCMC PET, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-1538254				Legacy LifePoint Health, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2210163				Lewis & Clark Orthopaedic Institute, LLC	ID	NIA	Idaho ASC Holdings, LLC	Ownership	60.000	AGM; M. Rowan; L. Black	NO	
			62-1778111				LHSC, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3140257				LifePoint Acquisition Corp.	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5165618				Lifepoint Behavioral Health Hospital Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3318499				Lifepoint Behavioral Health Physician Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5176434				Lifepoint Behavioral Health Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5145030				Lifepoint Behavioral Health, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763641				LifePoint Billing Services, LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	LifePoint CSLP, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	HSCGP, LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			62-1779574				LifePoint CSLP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0500485				LifePoint Health, Inc.	DE	NIA	DSB Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1778733				LifePoint Holdings 2, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2167869				LifePoint Hospitals Holdings, LLC	DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4461313				LifePoint Knight Contract Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1720394				LifePoint Medical Group ? Hillside, Inc.	TN	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2139911				LifePoint NMTC, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1778730				LifePoint of Kentucky, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1828844				LifePoint of Lake Cumberland, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2393318				LifePoint PSO, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1761942				LifePoint RC, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2087590				LifePoint Rehab Blocker Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2024500				LifePoint Rehab Blocker, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2015532				Lifepoint Rehab LLC	DE	NIA	LifePoint Rehab Blocker, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3237663				LifePoint Rehab Physician Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			77-0473927				Lifepoint Rehabilitation of California, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			75-2742089				Lifepoint Rehabilitation of Texas, LLC	TX	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-0359338				Lifepoint Rehabilitation Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4204216				Lifepoint Rehabilitation, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3140383				LifePoint VA Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3140329				LifePoint WV Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4042246				Lima HoldCo Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4028144				Lima HoldCo, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762419				Livingston Regional Hospital, LLC	DE	NIA	Knight Healthcare New-B LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			05-0539357				Logan General Hospital, LLC	DE	NIA	Knight Healthcare New-B LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0086245				Logan Healthcare Partner, LLC	DE	NIA	Logan General Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1772319				Logan Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0679014				Logan Oncology Care Associates, LLC	WV	NIA	Logan Healthcare Partner, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			39-3232107				Logan PropCo, LLC	DE	NIA	Knight Healthcare New-B LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3460488				Logan Regional Anesthesia Services, LLC	DE	NIA	Logan General Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1432797				Lohman Endoscopy Center, LLC	NM	NIA	Las Cruces Endoscopy, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4206739				Los Alamos Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2575779				Lourdes Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4850536				Lourdes Hospital, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4526265				Lourdes Physician Services, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0778826				LP BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4804679				LP IRF Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3663472				LPNT Autumn Holdco, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0535260				LPNT BH Acquisition 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0520285				LPNT BH Acquisition 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2655351				LPNT BH Acquisition 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			85-3075569				LPNT BH Development 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2221552				LPNT BH Development 10, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3438391				LPNT BH Development 11, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3816069				LPNT BH Development 12, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3925603				LPNT BH Development 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0847510				LPNT BH Development 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2861232				LPNT BH Development 4, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3686321				LPNT BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0435460				LPNT BH Development 9, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3771549				LPNT Buckeye Propco, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-4834452				LPNT CH Acquirer LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2822200				LPNT Development 12, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2822219				LPNT Development 13, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0717720				LPNT Development 56, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-0893880				LPNT Development 62, L.L.C.	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-0905418				LPNT Development 63, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2162868				LPNT Development 64, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2162889				LPNT Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3605450				LPNT Development 69, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2822097				LPNT Development 7, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1264993				LPNT Healthcare Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0710314				LPNT IRF Development 14, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2162815				LPNT IRF Development 21, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2162837				LPNT IRF Development 22, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2162857				LPNT IRF Development 23, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2165510				LPNT IRF Development 26, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2166781				LPNT IRF Development 42, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2166808				LPNT IRF Development 43, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2166835				LPNT IRF Development 44, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2166872				LPNT IRF Development 45, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3605470				LPNT IRF Development 50, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3620952				LPNT IRF Development 51, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4406502				LPNT IRF Development 52, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5007421				LPNT IRF Development 53, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2475781				LPNT IRF Development 54, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2503013				LPNT IRF Development 55, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3429763				LPNT IRF Development 56, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4149389				LPNT IRF Development 57, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4130389				LPNT IRF Development 58, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1161355				LPNT IRF Development 59, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1178840				LPNT IRF Development 60, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			88-1096327				LPNT IRF Development 61, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2740849				LPNT IRF Development 62, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2691253				LPNT IRF Development 63, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2715868				LPNT IRF Development 64, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1984358				LPNT IRF Development 70, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4122886				LPNT IRF Development 71, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1536602				LPNT IRF Development 74, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3506903				LPNT IRF Development 75, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3685978				LPNT IRF Development 76, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4605835				LPNT IRF Development 77, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2212608				LPNT IRF Development 78, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3817382				LPNT IRF Development 79, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4606687				LPNT IRF Development 80, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4617294				LPNT IRF Development 81, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4595363				LPNT IRF Development 82, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3235758				LPNT IRF Development 83, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3799501				LPNT IRF Development 84, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3799782				LPNT IRF Development 85, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3123375				LPNT IRF Development 86, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-4293856				LPNT IRF Development 87, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-4735870				LPNT IRF Development 88, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2130286				LPNT IRF Development 89, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-3088856				LPNT IRF Development 90, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-4835164				LPNT Lima CH Acquirer LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2166736				LPNT Real Estate 41, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1536262				LPNT Real Estate 50, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3621144				LPNT Rehab Development 2, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3621168				LPNT Rehab Development 3, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3621198				LPNT Rehab Development 4, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3621228				LPNT Rehab Development 5, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LifePoint Rehab LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LifePoint Rehab LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			85-4027097				LPNT Rehab Texas HoldCo, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1239343				LPNT Systems, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1217503				LPNT Youngstown IRF Holdings, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	CRH of Madison, LLC	Ownership	40.400	AGM; M. Rowan; L. Black	NO	
			20-4277914				Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1834635				McCurtain Memorial Hospital, LLC	DE	NIA	RCHP-McCurtain Memorial Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-4037710				McMinnville Immediate Health Care, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762581				Meadowview Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Meadowview Regional Medical Center, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			62-1757929				Meadowview Regional Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1766337				Meadowview Rights, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	NIA	Florence-UCC, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3217713				Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			45-4282042				Memorial Prompt Care, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	LPNT BH Development 4, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	LPNT Youngstown IRF Holdings, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	CRH of St. Louis, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			84-4372720				Mercy Rehabilitation Hospital South, LLC	MO	NIA	LPNT IRF Development 56, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	CRH of Springfield, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	LPNT IRF Development 42, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 64, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	CRH of Oklahoma City, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			82-0654973				Mesa Springs Physician Group, LLC	DE	NIA	Mesa Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0867032				Mesa Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1692446				Mexia Principal Healthcare Limited Partnership	TX	NIA	Mexia-Principal, LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			62-1692446				Mexia Principal Healthcare Limited Partnership	TX	NIA	Principal Hospital Company of Nevada, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			62-1691355				Mexia-Principal, LLC	TX	NIA	LPNT CH Acquirer LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	CRH of Dallas, LLC	Ownership	30.750	AGM; M. Rowan; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	MHS-CHC, LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	CRH of Dallas, LLC	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
			20-4088158				Muskogee Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-4445694				Muskogee Medical and Surgical Associates, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8493666				Muskogee Physician Group, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8308340				Muskogee Regional Medical Center, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3269355				NAMC Anesthesia Services, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2546387				Nason Medical Center, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2553258				Nason Physician Practices, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-4446655				National Park Cardiology Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0881332				National Park Endoscopy Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-4035448				National Park Family Care, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0884133				National Park GI Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762465				National Park Real Property, LLC	DE	NIA	Hot Springs National Park Hospital Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-2903586				North Alabama Neuroservices, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3614834				North Alabama Ob-Gyn, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-1715992				North Alabama RCO Holding Company, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1584834				North Florida Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	LPNT IRF Development 62, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			26-3632448				Northeastern Nevada Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1864110				Northwest Alabama Emergency Medicine, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0109981				Northwest Medical Center-Winfield, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	LPNT Development 12, L.L.C.	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			90-0870496				Norton Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-4088237				NPMC Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4599508				NPMC, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			45-3961618				NWMC-Winfield Hospitalist Physicians, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			43-1978895				NWMC-Winfield Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3793172				Oak Creek Rehabilitation Hospital, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1849192				Oakwood Springs Physician Group, LLC	DE	NIA	Oakwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2517261				Oakwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2611047				One Clinic Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0834867				Ontonagon Community Health Center, Inc.	MI	NIA	Portage JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1769632				Oregon Healthcorp, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2494365				Oregon Network, LLC	OR	NIA	LPNT BH Development 10, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			20-1681827				Orthopedics of Southwest Virginia, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4744501				Ottumwa ER, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2898506				Ottumwa Health Group, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2898475				Ottumwa Physicians, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			74-2791525				Palestine Principal Healthcare Limited Partnership	TX	NIA	LPNT Lima CH Acquirer LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			74-2791525				Palestine Principal Healthcare Limited Partnership	TX	NIA	Palestine-Principal G.P., LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			62-1742220				Palestine-Principal G.P., LLC	DE	NIA	LPNT Lima CH Acquirer LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3140033				Palomar Behavioral Health Institute, LLC	DE	NIA	LP BH Development 5, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	LPNT Development 56, L.L.C.	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			93-3155863				PeaceHealth RiverBend, LLC	OR	NIA	LPNT IRF Development 70, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			99-2842328				PeaceHealth Southwest, LLC	WA	NIA	LPNT IRF Development 75, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			27-4092837				PERS Legacy, LLC	SC	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3947115				PH Copper Country Apothecaries, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			01-0553855				PHC-Aviation, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1812558				PHC-Cleveland, LLC	DE	NIA	LPNT CH Acquirer LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1740235				PHC-Elko, Inc.	NV	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0063628				PHC-Fort Mohave, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0113173				PHC-Fort Morgan, Inc.	CO	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1735358				PHC-Lake Havasu, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1864994				PHC-Lakewood, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0085482				PHC-Las Cruces, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			03-0390794				PHC-Los Alamos, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1789341				PHC-Minden G.P., Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1789340				PHC-Minden, LLC	LA	NIA	PHC-Minden G.P., Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Lakewood, Inc.	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Morgan Lake, Inc.	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			62-1870304				PHC-Morgan Lake, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-5437722				PHC-Selma, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1780282				PHC-Tennessee, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2592255				Piedmont Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762582				PineLake Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1757927				PineLake Regional Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PNWCIN LLC	WA	NIA	RCCH Washington Holdings, LLC	Ownership	8.330	AGM; M. Rowan; L. Black	NO	
			66-0650377				Point of Life Indemnity, LTD.	CYM	IA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762586				Poitras Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2140008				Portage Calumet MOB, LLC	DE	NIA	Portage Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	

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			90-0998484				Portage Hospital, LLC	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-1001138				Portage JV, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0414331				Portage Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0937375				Portage Physician Practices, Inc.	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1789403				PRHC-Ennis G.P., LLC	DE	NIA	LPNT CH Acquirer LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1789402				PRHC-Ennis, L.P.	TX	NIA	PRHC-Ennis, G.P., LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			62-1789402				PRHC-Ennis, L.P.	TX	NIA	Principal Hospital Company of Nevada, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			62-1691358				Principal Hospital Company of Nevada, LLC	DE	NIA	LPNT CH Acquirer LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1694530				Principal-Needles, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1648429				PRMC ER Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8536345				PRMC Healthcare Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2631109				Professional Billing Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-4003422				Providence Group Practices II, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0480532				Providence Group Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5620772				Providence Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2546435				Providence Hospital, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2739765				Providence Imaging Center, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			73-1611904				Providence MRI Associates, L.L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2547513				Providence Physician Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-5162854				Providence Professional Services, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			73-1530765				Providence Radiologic Services, L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1710772				Province Healthcare Company, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762590				R. Kendall Brown Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5003790				Rainier Springs Physician Group, LLC	DE	NIA	Rainier Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0842738				Rainier Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			55-0261260				Raleigh General Hospital, LLC	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2619072				RCCH PMDS, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2612837				RCCH Trios Health Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3962056				RCCH Trios Health, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3973418				RCCH Trios Physicians, LLC	DE	NIA	RCCH Trios Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4908989				RCCH Washington Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1888677				RCCH-Northwest, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	RCCH-Northwest, LLC	Ownership	96.000	AGM; M. Rowan; L. Black	NO	
			27-2451336				RCHP - Florence, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4885762				RCHP DISCO, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0703298				RCHP Management Company, Inc.	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4712385				RCHP, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1744940				RCHP-Billings ? Missoula, LLC	DE	NIA	Billings-RCHP Healthcare Holdings, LLC	Ownership	87.970	AGM; M. Rowan; L. Black	NO	
			37-1789615				RCHP-Clinical Trials, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1900376				RCHP-McCurtain Memorial Holdings, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0937832				RCHP-Montana, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0920245				RCHP-Ottumwa Holdings, Inc.	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2200283				RCHP-Ottumwa, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-2534603				RCHP-Sierra Vista Development, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3903795				RCHP-Sierra Vista Holding, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-2547212				RCHP-Sierra Vista Medical Office Complex, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-2557986				RCHP-Sierra Vista Physicians Holding, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-2557986				RCHP-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			46-2564299				RCHP-Sierra Vista Properties, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-2534144				RCHP-Sierra Vista Residents, LLC	DE	NIA	RCHP-Sierra Vista, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0942222				RCHP-Sierra Vista, Inc.	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2421611				Realpoint Properties Intermediate Holdings, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2370075				Realpoint Properties, LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0551895				RegionalCare AR, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0470646				RegionalCare Hospital Partners, LLC	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	LPNT IRF Development 54, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	CRH of Waukesha, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 44, LLC	Ownership	60.000	AGM; M. Rowan; L. Black	NO	
			20-0959379				River Parishes Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2502853				River Parishes Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-1227403				River Parishes Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3839861				Riverton Oncology Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762469				Riverview Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3853399				Riverview Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2527258				Rock Springs Physician Group, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1703148				Rock Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-4282120				Rockdale Clinically Integrated Medical Care Organization, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3202930				Rockdale Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1363956				Rockdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2258662				RRL Ottumwa, LLC	DE	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1771866				Russellville Holdings, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	LPNT Development 13, L.L.C.	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			35-2632651				Saint Mary?s Primary Care Network, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	LifePoint Rehab, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			41-4183975				Saint Thomas Rutherford Rehabilitation Hospital, LLC	TN	NIA	LPNT IRF Development 82, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			81-2831831				Saline Clinics, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1875655				Saline County Hospital, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Saline Hospital, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			81-2816675				Saline Hospital, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4681738				Shared Business Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1032693				Sharon Hospital Holding Company	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0381422				Shoals Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1741217				Shoals Obstetrics and Gynecology, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-5495321				Sierra Vista Regional Health Center Medical Group, L.L.C.	AZ	NIA	RCHP-Sierra Vista Physicians Holding, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762275				Siletchnik Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3218523				SJRMC Interventional Radiology Services, LLC	ID	NIA	St. Joseph Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762490				Smith County Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			62-1864098				Somerset Surgery Partner, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-1717170				South Arlington, LLC	VA	NIA	LPNT IRF Development 80, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 63, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			62-1763622				Southern Tennessee EMS, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762535				Southern Tennessee Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1824632				Southern Tennessee PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1787537				Spokane Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0155414				Spring View Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4302480				Spring View Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1754936				Springhill Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2645284				Springstone Health Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	LPNT Autumn Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4840000				Springstone Physician Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1701388				Springstone Physicians, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4269117				SRMC Healthcare Group, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1835614				SST Community Health, L.L.C.	TN	NIA	Sumner Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1804883				St. Joseph Holdings, LLC	DE	NIA	LPNT Lima CH Acquirer LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4851166				St. Joseph Hospital, LLC	DE	NIA	St. Joseph Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4526127				St. Joseph Physician Services, LLC	DE	NIA	St. Joseph Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	CRH of Langhorne, LLC	Ownership	41.000	AGM; M. Rowan; L. Black	NO	
			26-4088270				St. Mary?s Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1769626				St. Mary?s Physician Services, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0609817				St. Mary's Specialty, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1922569				STeM Holdings, Inc.	DE	NIA	STeM Parent L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1887635				STeM Management, LLC	DE	NIA	STeM Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1900004				STeM Operating, LLC	DE	NIA	STeM Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1944356				STeM Parent L.P.	DE	NIA	Forward Health Ventures (B) LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5159736				Sumner Ambulatory Surgery Center, LLC	DE	NIA	Sumner Partner, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2134059				Sumner Healthcare Operation, LLC	TN	NIA	LPNT IRF Development 89, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			84-5127938				Sumner Partner, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2618964				Sumner Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2618993				Sumner Real Estate Holdings, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2618766				Sumner Regional Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2497671				Sycamore Springs Physician Group, LLC	DE	NIA	Sycamore Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-5458146				Sycamore Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	LPNT BH Development 3, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 50, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			47-4583254				Teche Regional Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			75-2623970				Texas & Oklahoma Preferred Provider System	TX	NIA	Essent PRMC, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	CRH of Arlington, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	CRH of Fort Worth, LLC	Ownership	70.000	AGM; M. Rowan; L. Black	NO	
			26-2477205				Texas Specialty Physicians	TX	NIA	Mexia-Principal, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	LPNT Development 69, LLC	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
			62-1732653				TherEx, LLC	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762591				THM Physician Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5003908				Triangle Springs Physician Group, LLC	DE	NIA	Triangle Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

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			30-0921509				Triangle Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-4024729				Tri-State Women's Services, LLC	CT	NIA	Sharon Hospital Holding Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2956602				Triumph Rehabilitation Hospital of Northeast Houston, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-4061273				Triumph Rehabilitation Hospital of Northern Indiana, LLC	IN	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2618876				Trousdale Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3853454				Trousdale Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4796940				Two Rivers Physician Practices, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2272410				U.P. Imaging Management Services, LLC	MI	NIA	DLP Marquette JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; L. Black	NO	
			26-4227573				Valley View Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1868757				Ville Platte Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	LPNT IRF Development 55, LLC	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
			88-2001137				Watertown Anesthesia, LLC	DE	NIA	Watertown Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1757641				Watertown Holding Company, LLC	DE	NIA	Watertown Partner, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			47-4583358				Watertown JV, LLC	DE	NIA	Watertown Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3937421				Watertown Medical Center, LLC	WI	NIA	Watertown Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2483488				Watertown Network, LLC	WI	NIA	Watertown JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3450210				Watertown Partner, LLC	DE	NIA	Knight Healthcare New-B LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3943680				Watertown Physician Practices, LLC	WI	NIA	Watertown Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	LPNT BH Development 1, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			20-8179824				Western Plains Physician Practices, LLC	DE	NIA	Dodge City Healthcare Group, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762592				Western Plains Regional Hospital, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-0650614				Westpark Springs Physician Group, LLC	DE	NIA	Westpark Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0940225				Westpark Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0415437				Willamette Radiology Billing Services, LLC	DE	NIA	Willamette Valley Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1766695				Willamette Valley Clinics, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-1967992				Willamette Valley Health Solutions, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762552				Willamette Valley Medical Center, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2260534				Woodford Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5003381				Woodland Springs Physician Group, LLC	DE	NIA	Woodland Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2565165				Woodland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2468795				Wythe County Community Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3230510				Wythe County Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2975706				Youngstown Behavioral Health Hospital Physician Group, LLC	OH	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	68365	04-2729166				Corporate Solutions Life Reinsurance Company	IA	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5
			14-1984144	2000497	826606		Directed Services LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5
		16308	82-5039393				Rocky Range, Inc.	AZ	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5
			82-4345930				Venerable Holdings, Inc.	DE	NIA	VA Capital Company LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5

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4734	Apollo Global Mgmt Grp	80942	41-0991508				Venerable Insurance and Annuity Company	IA	IA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5
			82-4579560				VIAC Services Company	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5
			30-1386214		1995758		Venerable Investment Advisers, LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5
			46-4348192		863926		SunAmerica Asset Management, LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5
			04-2729166				CSLR RML LLC	DE	NIA	Corporate Solutions Life Reinsurance Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The Company has no trusteed surplus.

2. The Company has no Medicare Part D business.

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

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

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

8. The Company is not filing a Life PBR Statement of Exemption

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Amount Due Reinsurer	608,605,749	500,006,775
2505.	Separate Account Reserve	306,754,572	141,339,687
2506.	Unclaimed Funds	113,469,549	116,647,356
2507.	Miscellaneous Liabilities	23,388,481	23,064,709
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,052,218,351	781,058,528

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Miscellaneous Expenses (Income)	(5,681,801)	(5,693,110)	(16,146,505)
2705.	Reserve Adjustments on Reinsurance Assumed	3,961,922	5,351,281	10,826,670
2706.	Fines and Penalties	9,872	313,873	360,321
2797.	Summary of remaining write-ins for Line 27 from overflow page	(1,710,007)	(27,956)	(4,959,514)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	219,236,449	212,029,645
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	130,000,000	
	2.2 Additional investment made after acquisition	14,941,085	10,582,696
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	5,000,000	
8.	Deduct current year's depreciation	1,980,506	3,375,893
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	357,197,028	219,236,449
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	357,197,028	219,236,449

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	86,745,420,032	60,294,320,216
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	15,318,071,977	35,794,809,269
	2.2 Additional investment made after acquisition	1,870,894,400	2,608,433,651
3.	Capitalized deferred interest and other	89,042,602	63,020,312
4.	Accrual of discount	106,594,925	146,659,464
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	(8,731,086)	111,892,703
7.	Deduct amounts received on disposals	9,369,857,790	12,747,768,768
8.	Deduct amortization of premium and mortgage interest points and commitment fees	132,164,938	172,332,861
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(352,916,025)	698,196,273
10.	Deduct current year's other than temporary impairment recognized	51,155,860	51,810,227
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	94,215,198,236	86,745,420,032
12.	Total valuation allowance	(149,248,628)	(106,892,501)
13.	Subtotal (Line 11 plus Line 12)	94,065,949,608	86,638,527,530
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	94,065,949,608	86,638,527,530

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	17,461,797,563	11,609,085,609
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,293,418,830	6,030,604,898
	2.2 Additional investment made after acquisition	1,233,097,329	3,822,866,876
3.	Capitalized deferred interest and other		
4.	Accrual of discount	321,894,260	48,331,326
5.	Unrealized valuation increase/(decrease)	460,074,050	882,743,356
6.	Total gain (loss) on disposals	15,075,897	(73,966,791)
7.	Deduct amounts received on disposals	2,404,315,517	4,417,190,620
8.	Deduct amortization of premium, depreciation and proportional amortization	65,139,513	495,227,251
9.	Total foreign exchange change in book/adjusted carrying value	(43,527,948)	66,359,322
10.	Deduct current year's other than temporary impairment recognized		11,809,162
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	18,272,374,948	17,461,797,563
12.	Deduct total nonadmitted amounts	72,481,786	74,678,557
13.	Statement value at end of current period (Line 11 minus Line 12)	18,199,893,162	17,387,119,006

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	161,896,926,781	133,953,917,609
2.	Cost of bonds and stocks acquired	48,955,632,776	98,051,334,630
3.	Accrual of discount	188,961,923	400,899,936
4.	Unrealized valuation increase/(decrease)	6,469,520	102,903,657
5.	Total gain (loss) on disposals	38,733,149	73,922,642
6.	Deduct consideration for bonds and stocks disposed of	35,847,229,551	72,140,293,824
7.	Deduct amortization of premium	103,690,385	223,877,582
8.	Total foreign exchange change in book/adjusted carrying value	(608,211,751)	1,787,783,929
9.	Deduct current year's other than temporary impairment recognized	42,015,195	110,227,270
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	367,225,622	563,053
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	174,852,802,889	161,896,926,781
12.	Deduct total nonadmitted amounts	42,634	42,633
13.	Statement value at end of current period (Line 11 minus Line 12)	174,852,760,255	161,896,884,148

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	40,603,626,636	11,832,741,177	2,857,855,530	747,466,698	40,603,626,636	50,325,978,981		39,423,847,136
2. NAIC 2 (a)	46,150,865,654	11,338,463,876	9,170,465,240	(760,191,277)	46,150,865,654	47,558,673,013		42,790,169,359
3. NAIC 3 (a)	1,295,576,511	207,047,031	47,496,715	80,079,843	1,295,576,511	1,535,206,670		1,553,176,156
4. NAIC 4 (a)	1,299,988,886	351,353,902	346,021,606	(107,567,597)	1,299,988,886	1,197,753,585		1,344,960,686
5. NAIC 5 (a)	174,625,067	2,210,294	2,267,343	158,098	174,625,067	174,726,116		242,045,250
6. NAIC 6 (a)	46,730,943		1,939,187	452,863	46,730,943	45,244,619		56,263,974
7. Total ICO	89,571,413,697	23,731,816,280	12,426,045,621	(39,601,372)	89,571,413,697	100,837,582,984		85,410,462,561
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	54,677,119,859	3,924,865,105	5,094,658,309	(14,121,289)	54,677,119,859	53,493,205,366		54,753,258,590
9. NAIC 2	17,032,961,106	2,276,477,101	1,740,326,059	(74,988,020)	17,032,961,106	17,494,124,128		17,309,427,085
10. NAIC 3	800,388,107	46,205,302	213,940,967	(7,388,881)	800,388,107	625,263,561		851,138,190
11. NAIC 4	163,613,042	761,035	6,027,251	(15,436,616)	163,613,042	142,910,210		185,724,330
12. NAIC 5	221,512,549	70,215	5,067,781	8,744,251	221,512,549	225,259,234		266,270,675
13. NAIC 6	81,271,153	(3,095,535)	9,950,368	(1,478,739)	81,271,153	66,746,511		98,082,607
14. Total ABS	72,976,865,816	6,245,283,223	7,069,970,735	(104,669,294)	72,976,865,816	72,047,509,010		73,463,901,477
PREFERRED STOCK								
15. NAIC 1	14,705,168		9,568,865	200,698	14,705,168	5,337,001		22,303,633
16. NAIC 2	1,155,240,527	8,127,230	32,393,423	1,483,937	1,155,240,527	1,132,458,271		1,212,427,835
17. NAIC 3	186,578,452	17,752,146	90,061,745	1,919,622	186,578,452	116,188,475		215,407,288
18. NAIC 4								
19. NAIC 5								
20. NAIC 6	1,265			181	1,265	1,446		1,265
21. Total Preferred Stock	1,356,525,412	25,879,376	132,024,033	3,604,438	1,356,525,412	1,253,985,193		1,450,140,021
22. Total ICO, ABS & Preferred Stock	163,904,804,925	30,002,978,879	19,628,040,389	(140,666,228)	163,904,804,925	174,139,077,187		160,324,504,059

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

NAIC 1 $ 1,088,312,982 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $ 1,084,330

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	18,492,377	XXX	18,467,448	850,632	61,022

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	18,568,618	1,017,411,611
2.	Cost of short-term investments acquired	19,954,857	840,667,098
3.	Accrual of discount	124,171	638,161
4.	Unrealized valuation increase/(decrease)		1,444,012
5.	Total gain (loss) on disposals	332	(126,011)
6.	Deduct consideration received on disposals	20,154,841	1,841,438,415
7.	Deduct amortization of premium	760	27,837
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	18,492,377	18,568,618
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	18,492,377	18,568,618

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	3,513,012,150
2.	Cost paid/(consideration received) on additions	1,181,333,187
3.	Unrealized valuation increase/(decrease)	2,429,334,529
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(273,089,666)
6.	Considerations received/(paid) on terminations	1,515,056,023
7.	Amortization	(1,189,870,244)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	823,095,944
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	4,968,759,877
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	4,968,759,877

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				188,060,515
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(86,700,889)
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - all other				
	3.13 Section 1, Column 18, current year to date minus	101,359,626			
	3.14 Section 1, Column 18, prior year	188,060,516	(86,700,889)	(86,700,889)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	101,359,626			
	3.24 Section 1, Column 19, prior year plus	188,060,516			
	3.25 SSAP No. 108 adjustments		(86,700,889)	(86,700,889)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				101,359,627
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				101,359,627

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
07387UA@0	Synthetic 10 year ABS Resecuritization Bond	1D	2,000,000	2,908,494	2,024,483	05/15/2006	01/25/2037	Credit Default Swap		(55,126)	912810-TC-2	US TREASURY N/B	1A	2,908,494	2,079,609
07387UA*2	Synthetic 10 year ABS Resecuritization Bond	1D	3,000,000	4,362,741	3,036,724	05/15/2006	01/25/2037	Credit Default Swap		(82,690)	912810-TC-2	US TREASURY N/B	1A	4,362,741	3,119,414
07387UA#8	Synthetic 10 year ABS Resecuritization Bond	2C	5,000,000	5,053,027	4,236,324	05/15/2006	01/25/2037	Credit Default Swap		(137,816)	037411-AW-5	Apache Corp Sr. Unsecured	2C	5,053,027	4,374,141
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A	1,000,000,000		(12,556,848)	09/30/2025	03/30/2032	Interest Rate Swap		(12,556,848)					
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		52,500,000	53,620,702	09/30/2025	03/30/2032	Interest Rate Swap			917926-A@-6	VB DPR Finance Co	2C	52,500,000	53,620,702
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		9,750,000	9,807,769	09/30/2025	03/30/2032	Interest Rate Swap			968209-AJ-5	WILDPK 2024-1A D1	2C	9,750,000	9,807,769
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		2,400,000	2,392,992	09/30/2025	03/30/2032	Interest Rate Swap			74989V-AJ-0	RRAM 2024-29RA C2R	2C	2,400,000	2,392,992
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		2,661,364	2,723,157	09/30/2025	03/30/2032	Interest Rate Swap			749972-AJ-4	RAD 2024-27A D1	2C	2,661,364	2,723,157
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,643,000	8,670,321	09/30/2025	03/30/2032	Interest Rate Swap			83012K-AU-1	SIXST 2021-19A D1R	2C	8,643,000	8,670,321
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		9,200,000	9,094,494	09/30/2025	03/30/2032	Interest Rate Swap			87252G-AL-0	TCW 2024-2A D1	2C	9,200,000	9,094,494
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		16,000,000	16,125,520	09/30/2025	03/30/2032	Interest Rate Swap			88238E-AJ-7	TCIFC 2024-2A D1	2C	16,000,000	16,125,520
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		2,901,653	2,937,312	09/30/2025	03/30/2032	Interest Rate Swap			55820Y-AW-7	MDPK 2018-27A D1R	2C	2,901,653	2,937,312
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		19,775,000	19,899,049	09/30/2025	03/30/2032	Interest Rate Swap			55823D-AJ-9	MDPK 2025-72A D1	2C	19,775,000	19,899,049
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		6,650,000	6,643,915	09/30/2025	03/30/2032	Interest Rate Swap			55954K-BC-8	MAGNE 2017-19A DRR	2C	6,650,000	6,643,915
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		3,406,990	3,499,832	09/30/2025	03/30/2032	Interest Rate Swap			55954Y-BC-8	MAGNE 2020-26A D1R2	2C	3,406,990	3,499,832
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		24,960,000	25,086,298	09/30/2025	03/30/2032	Interest Rate Swap			55956M-AJ-8	MAGNE 2025-50A D1	2C	24,960,000	25,086,298
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		1,976,308	1,982,036	09/30/2025	03/30/2032	Interest Rate Swap			58286Q-AJ-4	MCHPK 2024-1A D	2C	1,976,308	1,982,036
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,360,000	8,409,240	09/30/2025	03/30/2032	Interest Rate Swap			67115L-AS-3	OAKC 2021-16A D1R	2C	8,360,000	8,409,240
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		1,503,733	1,502,552	09/30/2025	03/30/2032	Interest Rate Swap			67115V-AW-2	OAKC 2022-11A D1R	2C	1,503,733	1,502,552
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		17,250,000	17,395,055	09/30/2025	03/30/2032	Interest Rate Swap			67120A-AL-5	OCP 2024-37A D1	2C	17,250,000	17,395,055
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		6,400,000	6,453,350	09/30/2025	03/30/2032	Interest Rate Swap			67570E-AJ-7	OCP 2024-36A D1	2B	6,400,000	6,453,350
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		7,500,000	7,566,473	09/30/2025	03/30/2032	Interest Rate Swap			675935-AY-6	OCT60 2022-1A D1R	2C	7,500,000	7,566,473
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		18,200,000	18,361,216	09/30/2025	03/30/2032	Interest Rate Swap			675944-AJ-1	OCT65 2024-4A D1	2C	18,200,000	18,361,216
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		3,457,351	3,483,197	09/30/2025	03/30/2032	Interest Rate Swap			68563J-AJ-3	ORCHPK 2024-1A D1	2C	3,457,351	3,483,197
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		11,000,000	11,050,974	09/30/2025	03/30/2032	Interest Rate Swap			69688G-AG-3	PLMRS 2024-3A D1	2C	11,000,000	11,050,974
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		7,400,000	7,292,367	09/30/2025	03/30/2032	Interest Rate Swap			69688N-AS-2	PLMRS 2022-2A D1R	2C	7,400,000	7,292,367
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		3,500,000	3,510,276	09/30/2025	03/30/2032	Interest Rate Swap			69700X-AW-5	PLMRS 2022-4A D1R	2C	3,500,000	3,510,276
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		5,600,000	5,633,012	09/30/2025	03/30/2032	Interest Rate Swap			69702M-AU-1	PLMRS 2022-5A D1R	2C	5,600,000	5,633,012
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		1,487,091	1,504,560	09/30/2025	03/30/2032	Interest Rate Swap			69703W-AJ-3	PLMRS 2024-4A D1	2C	1,487,091	1,504,560
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		21,000,000	20,815,746	09/30/2025	03/30/2032	Interest Rate Swap			72132W-AU-3	PIPK 2019-4A DRR	2C	21,000,000	20,815,746

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		7,588,402	7,585,324	09/30/2025	03/30/2032	Interest Rate Swap			72133L-AV-4	PIPK 2023-12A D1R	2B	7,588,402	7,585,324
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		14,740,000	14,833,982	09/30/2025	03/30/2032	Interest Rate Swap			72134A-AW-5	PIPK 2021-9A D1R	2C	14,740,000	14,833,982
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		23,115,000	23,266,380	09/30/2025	03/30/2032	Interest Rate Swap			74938R-AJ-1	RAD 2025-30A C1	2C	23,115,000	23,266,380
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		20,000,000	19,731,140	09/30/2025	03/30/2032	Interest Rate Swap			74980Q-AU-5	RRAM 2021-17A CR	2C	20,000,000	19,731,140
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		3,500,000	3,459,029	09/30/2025	03/30/2032	Interest Rate Swap			74988C-AL-8	RRAM 2024-32RA C1BR	2C	3,500,000	3,459,029
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		6,500,000	6,414,330	09/30/2025	03/30/2032	Interest Rate Swap			74989U-AQ-6	RRAM 2022-20A CR	2C	6,500,000	6,414,330
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		4,800,000	4,840,214	09/30/2025	03/30/2032	Interest Rate Swap			00120B-AW-0	AGL 2021-12A D1R	2C	4,800,000	4,840,214
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		6,375,000	6,091,619	09/30/2025	03/30/2032	Interest Rate Swap			00120D-AQ-9	AGL 2022-17A DR	2C	6,375,000	6,091,619
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		17,875,000	17,910,339	09/30/2025	03/30/2032	Interest Rate Swap			00121P-AJ-7	AGL 2025-41A D1	2C	17,875,000	17,910,339
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,800,000	8,759,643	09/30/2025	03/30/2032	Interest Rate Swap			00177L-AQ-3	AMMC 2021-24A DR	2C	8,800,000	8,759,643
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		4,679,461	4,674,304	09/30/2025	03/30/2032	Interest Rate Swap			00501D-AF-2	ACRES 2025-FL3 E	2C	4,679,461	4,674,304
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		75,000,000	72,903,300	09/30/2025	03/30/2032	Interest Rate Swap			03665J-AW-8	ANTR 2017-1A DRR	2C	75,000,000	72,903,300
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		13,100,000	13,067,355	09/30/2025	03/30/2032	Interest Rate Swap			03665L-AU-7	ANTR 2018-3A DR	2C	13,100,000	13,067,355
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		2,660,034	2,716,106	09/30/2025	03/30/2032	Interest Rate Swap			037989-AQ-3	APID 2023-44A D1R	2C	2,660,034	2,716,106
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		18,000,000	18,107,298	09/30/2025	03/30/2032	Interest Rate Swap			03990F-AJ-1	ARES 2024-74A D	2C	18,000,000	18,107,298
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		15,000,000	15,046,875	09/30/2025	03/30/2032	Interest Rate Swap			03990H-AJ-7	ARES 2025-ALF9A	2C	15,000,000	15,046,875
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		11,250,000	11,350,125	09/30/2025	03/30/2032	Interest Rate Swap			04018B-BE-6	ARES 2020-55A D1R2	2C	11,250,000	11,350,125
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		17,000,000	17,098,906	09/30/2025	03/30/2032	Interest Rate Swap			04020W-AJ-6	ARES 2024-72A D	2C	17,000,000	17,098,906
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		2,464,539	2,587,700	09/30/2025	03/30/2032	Interest Rate Swap			054978-AS-0	BBAM 2022-1A D1R	2C	2,464,539	2,587,700
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		2,001,988	1,996,410	09/30/2025	03/30/2032	Interest Rate Swap			05766G-AJ-6	BOBA 2021-2A D	2C	2,001,988	1,996,410
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,000,000	8,061,912	09/30/2025	03/30/2032	Interest Rate Swap			06763D-AF-2	BABSN 2024-4A D1	2C	8,000,000	8,061,912
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		1,454,676	1,504,611	09/30/2025	03/30/2032	Interest Rate Swap			107921-AJ-7	BRDGS 2025-1A D1A	2C	1,454,676	1,504,611
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		10,000,000	10,029,370	09/30/2025	03/30/2032	Interest Rate Swap			12553D-BA-4	CIFC 2019-1A D1R2	2C	10,000,000	10,029,370
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		14,400,000	13,914,230	09/30/2025	03/30/2032	Interest Rate Swap			13876N-BC-6	CANYC 2020-2A DR2	2C	14,400,000	13,914,230
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		3,988,949	3,869,480	09/30/2025	03/30/2032	Interest Rate Swap			13877J-AG-6	CANYC 2022-1A D	2C	3,988,949	3,869,480
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		14,700,000	14,752,949	09/30/2025	03/30/2032	Interest Rate Swap			142915-AJ-6	CGMS 2024-8A D1	2C	14,700,000	14,752,949
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		5,939,561	5,988,937	09/30/2025	03/30/2032	Interest Rate Swap			143119-AU-9	CGMS 2022-2A D1R	2C	5,939,561	5,988,937
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		25,042,284	25,086,100	09/30/2025	03/30/2032	Interest Rate Swap			14319P-AJ-0	CGMS 2024-6A D1	2C	25,042,284	25,086,100
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		10,013,205	10,045,140	09/30/2025	03/30/2032	Interest Rate Swap			14319R-AG-2	CGMS 2024-7A D1	2C	10,013,205	10,045,140
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		22,050,000	22,197,492	09/30/2025	03/30/2032	Interest Rate Swap			14320E-AG-8	CGMS 2025-3A D	2C	22,050,000	22,197,492

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		3,494,694	3,520,689	09/30/2025	03/30/2032	Interest Rate Swap			17180W-AS-4	CIFC 2018-2A D1R	2C	3,494,694	3,520,689
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		13,050,000	13,097,698	09/30/2025	03/30/2032	Interest Rate Swap			17181N-AL-8	CIFC 2018-1A D1R	2C	13,050,000	13,097,698
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		4,200,000	4,232,222	09/30/2025	03/30/2032	Interest Rate Swap			17181W-AG-9	CIFC 2024-4A D1	2C	4,200,000	4,232,222
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		25,600,000	25,675,213	09/30/2025	03/30/2032	Interest Rate Swap			227800-AJ-8	CRTPK 2024-1A D	2C	25,600,000	25,675,213
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		16,800,000	16,901,842	09/30/2025	03/30/2032	Interest Rate Swap			25255J-AS-6	DCLO 2022-3A CR	2C	16,800,000	16,901,842
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		7,695,000	7,756,845	09/30/2025	03/30/2032	Interest Rate Swap			25255R-AS-8	DCLO 2023-5A C1R	2C	7,695,000	7,756,845
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		13,390,427	13,416,588	09/30/2025	03/30/2032	Interest Rate Swap			25256J-AJ-5	DCLO 2024-8A C	2C	13,390,427	13,416,588
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		1,737,011	1,763,190	09/30/2025	03/30/2032	Interest Rate Swap			26253H-AJ-0	DRSLF 2025-123A D1	2C	1,737,011	1,763,190
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,492,138	8,576,058	09/30/2025	03/30/2032	Interest Rate Swap			29001E-AG-2	ELM33 2024-9RA D1R	2C	8,492,138	8,576,058
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		17,000,000	17,140,148	09/30/2025	03/30/2032	Interest Rate Swap			29001M-AJ-8	ELM34 2024-10A D1	2C	17,000,000	17,140,148
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,207,000	8,276,480	09/30/2025	03/30/2032	Interest Rate Swap			29003W-AU-9	ELM14 2022-1A DR	2C	8,207,000	8,276,480
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		11,400,000	11,270,906	09/30/2025	03/30/2032	Interest Rate Swap			34964R-AW-3	FCO 2022-19A DR	2C	11,400,000	11,270,906
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		17,100,000	16,907,882	09/30/2025	03/30/2032	Interest Rate Swap			34966Q-AJ-2	FCO 2024-25A D	2C	17,100,000	16,907,882
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		3,634,261	3,667,249	09/30/2025	03/30/2032	Interest Rate Swap			38136R-AY-3	GLM 2022-14A DR	2C	3,634,261	3,667,249
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		14,000,000	13,999,496	09/30/2025	03/30/2032	Interest Rate Swap			38180H-AG-9	GCBSL 2022-62A D1R	2C	14,000,000	13,999,496
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		18,943,000	18,998,825	09/30/2025	03/30/2032	Interest Rate Swap			38180P-AJ-5	GCBSL 2019-43A D1R	2C	18,943,000	18,998,825
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		20,037,116	19,894,620	09/30/2025	03/30/2032	Interest Rate Swap			38180Y-AJ-6	GOCAP 2023-65A DR	2C	20,037,116	19,894,620
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		23,500,000	22,639,336	09/30/2025	03/30/2032	Interest Rate Swap			381936-AJ-2	GOCAP 2021-59A DR	2C	23,500,000	22,639,336
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,734,111	8,817,209	09/30/2025	03/30/2032	Interest Rate Swap			48256G-AJ-3	KKR 2024-56A D1	2C	8,734,111	8,817,209
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		3,379,220	3,527,682	09/30/2025	03/30/2032	Interest Rate Swap			48256V-AG-6	KKR 2024-54A D1	2C	3,379,220	3,527,682
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		9,800,000	9,876,803	09/30/2025	03/30/2032	Interest Rate Swap			48256R-AJ-9	KKR 2024-53A D1	2C	9,800,000	9,876,803
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		5,000,000	4,999,770	09/30/2025	03/30/2032	Interest Rate Swap			527911-AL-5	LEMEY 2024-1A D1	2C	5,000,000	4,999,770
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		25,666,434	24,396,907	09/30/2025	03/30/2032	Interest Rate Swap			55285H-AL-6	MF1 2022-B1 E	2C	25,666,434	24,396,907
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		32,471,852	30,473,217	09/30/2025	03/30/2032	Interest Rate Swap			55285H-AN-2	MF1 2022-B1 F	2C	32,471,852	30,473,217
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		32,500,000	32,498,115	09/30/2025	03/30/2032	Interest Rate Swap			97988Q-BG-8	WDMNT 2017-2A DRR	2C	32,500,000	32,498,115
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		9,000,000	8,941,914	09/30/2025	03/30/2032	Interest Rate Swap			97992G-AW-2	WDMNT 2023-12A DR	2C	9,000,000	8,941,914
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,050,000	8,117,741	09/30/2025	03/30/2032	Interest Rate Swap			68626H-AJ-2	ANTCR 2025-6A D1	2C	8,050,000	8,117,741
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C	1,000,000,000		(13,163,071)	10/02/2025	03/30/2032	Interest Rate Swap		(13,163,071)					
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		9,750,000	9,776,657	10/02/2025	03/30/2032	Interest Rate Swap			968209-AC-0	WILDPK 2024-1A B1	1C	9,750,000	9,776,657
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		32,000,000	32,053,888	10/02/2025	03/30/2032	Interest Rate Swap			92920T-AG-5	VOYA 2024-6A B1	1C	32,000,000	32,053,888

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		14,000,000	14,046,354	10/02/2025	03/30/2032	Interest Rate Swap			75009V-AC-8	RAD 2024-26A B1	1C	14,000,000	14,046,354
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		22,000,000	22,037,708	10/02/2025	03/30/2032	Interest Rate Swap			75010R-AC-4	RAD 2025-29A B	1C	22,000,000	22,037,708
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		24,007,214	24,079,872	10/02/2025	03/30/2032	Interest Rate Swap			88238E-AE-8	TCIFC 2024-2A B	1C	24,007,214	24,079,872
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		15,450,000	15,527,930	10/02/2025	03/30/2032	Interest Rate Swap			82809V-AE-2	SPCLO 2025-9A B	1C	15,450,000	15,527,930
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		32,750,000	32,860,662	10/02/2025	03/30/2032	Interest Rate Swap			55822Y-AE-5	MDPK 2024-66A B	1C	32,750,000	32,860,662
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		15,838,000	15,881,396	10/02/2025	03/30/2032	Interest Rate Swap			675944-AE-2	OCT65 2024-4A B	1C	15,838,000	15,881,396
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		28,000,000	28,081,060	10/02/2025	03/30/2032	Interest Rate Swap			675932-AS-6	OCT58 2022-1A BR	1C	28,000,000	28,081,060
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		27,631,000	27,729,560	10/02/2025	03/30/2032	Interest Rate Swap			674436-AE-0	OBRAC 2025-2A B	1C	27,631,000	27,729,560
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		19,500,000	19,563,395	10/02/2025	03/30/2032	Interest Rate Swap			67120M-AE-5	OHACP 2024-17A B1	1C	19,500,000	19,563,395
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		12,000,000	12,032,388	10/02/2025	03/30/2032	Interest Rate Swap			67115L-AL-8	OAKC 2021-16A B1R	1C	12,000,000	12,032,388
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		22,750,000	22,829,580	10/02/2025	03/30/2032	Interest Rate Swap			68627C-AC-7	ANTOR 2025-5A B	1C	22,750,000	22,829,580
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		11,000,000	11,029,645	10/02/2025	03/30/2032	Interest Rate Swap			68626J-AC-3	ANTOR 2024-4A B	1C	11,000,000	11,029,645
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		18,000,000	18,041,346	10/02/2025	03/30/2032	Interest Rate Swap			70019H-AE-4	PKBLU 2025-7A B	1C	18,000,000	18,041,346
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		11,183,000	11,208,318	10/02/2025	03/30/2032	Interest Rate Swap			74983A-AL-7	RRAM 2021-19A A2R	1C	11,183,000	11,208,318
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		20,400,000	20,431,967	10/02/2025	03/30/2032	Interest Rate Swap			74989V-AC-5	RRAM 2024-29RA A	1C	20,400,000	20,431,967
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		16,325,000	16,347,251	10/02/2025	03/30/2032	Interest Rate Swap			74989M-AQ-4	RRAM 2023-26A A2R	1C	16,325,000	16,347,251
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		41,500,000	41,150,321	10/02/2025	03/30/2032	Interest Rate Swap			03663Y-AC-1	ANTR 2024-5A B	1C	41,500,000	41,150,321
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		44,000,000	43,621,028	10/02/2025	03/30/2032	Interest Rate Swap			03664X-AE-8	ANTR 2024-6A B	1C	44,000,000	43,621,028
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		17,500,000	17,289,073	10/02/2025	03/30/2032	Interest Rate Swap			03665M-AN-1	ANTR 2018-1A BR	1C	17,500,000	17,289,073
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		31,250,000	31,355,219	10/02/2025	03/30/2032	Interest Rate Swap			04017J-AS-0	ARES 2018-49A BR	1C	31,250,000	31,355,219
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		40,998,625	40,646,867	10/02/2025	03/30/2032	Interest Rate Swap			03666J-AC-1	ANTR 2024-3A B	1C	40,998,625	40,646,867
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		14,000,000	14,023,310	10/02/2025	03/30/2032	Interest Rate Swap			03990F-AE-2	ARES 2024-74A B	1C	14,000,000	14,023,310
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		15,000,000	15,026,145	10/02/2025	03/30/2032	Interest Rate Swap			03990H-AE-8	ARES 2025-ALF9A	1C	15,000,000	15,026,145
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		17,600,000	17,445,507	10/02/2025	03/30/2032	Interest Rate Swap			00111W-AC-9	ABPCI 2024-18A B	1C	17,600,000	17,445,507
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		16,800,000	16,648,010	10/02/2025	03/30/2032	Interest Rate Swap			00112C-AE-8	ABPCI 2024-19A B	1C	16,800,000	16,648,010
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		26,000,000	26,028,028	10/02/2025	03/30/2032	Interest Rate Swap			04020W-AE-7	ARES 2024-72A B	1C	26,000,000	26,028,028
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		13,200,000	13,007,755	10/02/2025	03/30/2032	Interest Rate Swap			05071U-AG-1	AUDAX 2025-12A B	1C	13,200,000	13,007,755
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		11,200,000	11,175,315	10/02/2025	03/30/2032	Interest Rate Swap			050922-AJ-2	AUDAX 2024-11A B	1C	11,200,000	11,175,315
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		26,750,000	26,807,860	10/02/2025	03/30/2032	Interest Rate Swap			14319P-AE-1	CGMS 2024-6A B	1C	26,750,000	26,807,860
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		13,200,000	13,237,303	10/02/2025	03/30/2032	Interest Rate Swap			34990B-AC-0	FCBSL 2025-1A B	1C	13,200,000	13,237,303

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		35,358,893	35,040,935	10/02/2025	03/30/2032	Interest Rate Swap			38172U-AE-5	GOCAP 2018-38A BR	1C	35,358,893	35,040,935
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		38,400,000	38,005,325	10/02/2025	03/30/2032	Interest Rate Swap			38180N-AE-1	GOCAP 2019-44A BR	1C	38,400,000	38,005,325
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		22,000,000	22,048,400	10/02/2025	03/30/2032	Interest Rate Swap			38180P-AE-6	GCBSL 2019-43A BR	1C	22,000,000	22,048,400
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		38,000,000	38,148,466	10/02/2025	03/30/2032	Interest Rate Swap			48190D-AC-4	KKR 2024-47A B	1C	38,000,000	38,148,466
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		15,000,000	15,034,320	10/02/2025	03/30/2032	Interest Rate Swap			51218Y-AC-0	LAKPK 2025-1A B1	1C	15,000,000	15,034,320
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		12,000,000	12,034,500	10/02/2025	03/30/2032	Interest Rate Swap			509827-AC-5	LAKEG 2025-1A B	1C	12,000,000	12,034,500
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		12,000,000	12,012,732	10/02/2025	03/30/2032	Interest Rate Swap			26246B-AY-0	DRSLF 2020-85A BR2	1C	12,000,000	12,012,732
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		9,000,000	9,000,000	10/02/2025	03/30/2032	Interest Rate Swap			26253M-AS-9	DRSLF 2022-108A BR	1C	9,000,000	9,000,000
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		17,105,000	17,161,994	10/02/2025	03/30/2032	Interest Rate Swap			26254C-AS-0	DRSLF 2022-106A BR	1C	17,105,000	17,161,994
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		30,000,000	30,065,220	10/02/2025	03/30/2032	Interest Rate Swap			29001M-AE-9	ELM34 2024-10A B	1C	30,000,000	30,065,220
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		37,384,278	37,466,235	10/02/2025	03/30/2032	Interest Rate Swap			34963D-AC-9	FCBSL 2021-2A B	1C	37,384,278	37,466,235
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		18,400,000	18,440,646	10/02/2025	03/30/2032	Interest Rate Swap			227800-AE-9	CRTPK 2024-1A B	1C	18,400,000	18,440,646
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		15,500,000	15,365,290	10/02/2025	03/30/2032	Interest Rate Swap			171929-AC-6	CHMML 2024-3A B	1C	15,500,000	15,365,290
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		17,000,000	17,028,390	10/02/2025	03/30/2032	Interest Rate Swap			14319R-AC-1	CGMS 2024-7A B	1C	17,000,000	17,028,390
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		16,100,000	16,143,728	10/02/2025	03/30/2032	Interest Rate Swap			25256J-AE-6	DCLO 2024-8A A2	1C	16,100,000	16,143,728
04687#AF5	Structured Credit Callable Fixed Bond Replication	1F	1,000,000,000		(15,317,414)	10/02/2025	03/30/2032	Interest Rate Swap		(15,317,414)					
04687#AF5	Structured Credit Callable Fixed Bond Replication	1F		460,000,000	461,242,000	10/02/2025	03/30/2032	Interest Rate Swap			049400-AA-2	ATLAS SECURED ADVANCE FUNDING,	1F	460,000,000	461,242,000
04687#AF5	Structured Credit Callable Fixed Bond Replication	1F		286,950,000	286,950,000	10/02/2025	03/30/2032	Interest Rate Swap			02300A-AA-8	AMAPS 1 LLC	1F	286,950,000	286,950,000
04687#AF5	Structured Credit Callable Fixed Bond Replication	1F		550,000,000	550,000,000	10/02/2025	03/30/2032	Interest Rate Swap			02300B-AA-6	AMAPS 2 LLC	1F	550,000,000	550,000,000
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A	1,000,000,000		(13,098,867)	10/02/2025	03/30/2032	Interest Rate Swap		(13,098,867)					
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		42,185,793	42,258,118	10/02/2025	03/30/2032	Interest Rate Swap			91835W-AA-7	VMC 2025-PV2 A	1A	42,185,793	42,258,118
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		6,800,014	6,811,375	10/02/2025	03/30/2032	Interest Rate Swap			91835W-AC-3	VMC 2025-PV2 AS	1A	6,800,014	6,811,375
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		6,010,405	5,850,196	10/02/2025	03/30/2032	Interest Rate Swap			86361X-AA-7	SAMI 2006-AR8 A1BG	1A	6,010,405	5,850,196
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		4,600,883	4,878,561	10/02/2025	03/30/2032	Interest Rate Swap			761118-WR-5	RALI 2006-QO3 A3	1A	4,600,883	4,878,561
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		16,970,084	17,020,548	10/02/2025	03/30/2032	Interest Rate Swap			69291W-AC-6	PFP 2024-11 AS	1A	16,970,084	17,020,548
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		11,098,821	11,165,251	10/02/2025	03/30/2032	Interest Rate Swap			69382J-AB-7	PFP 2025-12 AS	1A	11,098,821	11,165,251
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		60,000,000	60,336,372	10/02/2025	03/30/2032	Interest Rate Swap			59291B-AC-0	MF1 2025-B2 AS	1A	60,000,000	60,336,372
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		24,883,635	24,990,716	10/02/2025	03/30/2032	Interest Rate Swap			55287E-AC-1	MF1 2024-FL16 AS	1A	24,883,635	24,990,716
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		11,070,200	11,118,069	10/02/2025	03/30/2032	Interest Rate Swap			58003M-AC-0	MF1 2024-FL15 AS	1A	11,070,200	11,118,069
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		8,124,691	8,033,777	10/02/2025	03/30/2032	Interest Rate Swap			52522C-AB-9	LXS 2006-14N 1A1B	1A	8,124,691	8,033,777

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		29,925,000	29,846,421	10/02/2025	03/30/2032	Interest Rate Swap			53991D-AA-7	LMREC 2024-CRE5 A	1A	29,925,000	29,846,421
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		295,399,343	294,671,556	10/02/2025	03/30/2032	Interest Rate Swap			55285H-AA-0	MF1 2022-B1 A	1A	295,399,343	294,671,556
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		89,642,160	90,223,128	10/02/2025	03/30/2032	Interest Rate Swap			45339N-AA-4	INCREF 2025-FL1 A	1A	89,642,160	90,223,128
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		136,500,000	136,173,219	10/02/2025	03/30/2032	Interest Rate Swap			38180Y-AC-1	GOCAP 2023-65A A2R	1A	136,500,000	136,173,219
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		105,000,000	104,492,745	10/02/2025	03/30/2032	Interest Rate Swap			381936-AC-7	GOCAP 2021-59A A2R	1A	105,000,000	104,492,745
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		10,985,790	11,026,250	10/02/2025	03/30/2032	Interest Rate Swap			362414-AC-8	GWT 2024-WLF2 B	1A	10,985,790	11,026,250
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		10,427,465	10,453,555	10/02/2025	03/30/2032	Interest Rate Swap			362414-AE-4	GWT 2024-WLF2 C	1A	10,427,465	10,453,555
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		10,387,014	10,407,724	10/02/2025	03/30/2032	Interest Rate Swap			362414-AG-9	GWT 2024-WLF2 D	1A	10,387,014	10,407,724
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		2,554,410	6,439,419	10/02/2025	03/30/2032	Interest Rate Swap			07388C-AF-7	BSABS 2006-HE5 M2	1A	2,554,410	6,439,419
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		75,000,000	75,159,653	10/02/2025	03/30/2032	Interest Rate Swap			088928-AA-4	BHMS 2025-ATLS A	1A	75,000,000	75,159,653
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		17,630,813	17,711,755	10/02/2025	03/30/2032	Interest Rate Swap			05615K-AC-5	BSPDF 2025-FL2 AS	1A	17,630,813	17,711,755
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		5,486,250	5,499,214	10/02/2025	03/30/2032	Interest Rate Swap			00112H-AC-1	ACREC 2025-FL3 AS	1A	5,486,250	5,499,214
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		4,534,353	4,659,844	10/02/2025	03/30/2032	Interest Rate Swap			01448M-AB-5	ALESC 3A A2	1A	4,534,353	4,659,844
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		36,843,660	37,008,938	10/02/2025	03/30/2032	Interest Rate Swap			00501D-AB-1	ACRES 2025-FL3 AS	1A	36,843,660	37,008,938
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		9,783,905	9,950,770	10/02/2025	03/30/2032	Interest Rate Swap			040104-PD-7	ARSI 2005-W3 M2	1A	9,783,905	9,950,770
04687#AQ1	Structured Credit Callable Fixed Bond Replication	1G	250,000,000		(4,143,408)	10/02/2025	12/30/2032	Interest Rate Swap		(4,143,408)					
04687#AQ1	Structured Credit Callable Fixed Bond Replication	1G		259,455,000	259,455,000	10/02/2025	12/30/2032	Interest Rate Swap			35138C-AE-4	Fox Hedge LP	1G	259,455,000	259,455,000
04687#AC2	Structured Credit Fixed Bond Replication	2B	150,000,000		(2,160,306)	10/02/2025	10/20/2028	Interest Rate Swap		(2,160,306)					
04687#AC2	Structured Credit Fixed Bond Replication	2B		998,873	1,000,539	10/02/2025	10/20/2028	Interest Rate Swap			92895F-AG-6	VOYA 2024-3A C	1F	998,873	1,000,539
04687#AC2	Structured Credit Fixed Bond Replication	2B		998,814	1,002,277	10/02/2025	10/20/2028	Interest Rate Swap			92895F-AJ-0	VOYA 2024-3A D	2C	998,814	1,002,277
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,425,000	1,425,849	10/02/2025	10/20/2028	Interest Rate Swap			97816W-AE-9	WONPK 2025-1A C	1E	1,425,000	1,425,849
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,300,000	1,311,629	10/02/2025	10/20/2028	Interest Rate Swap			97816W-AG-4	WONPK 2025-1A D1	2C	1,300,000	1,311,629
04687#AC2	Structured Credit Fixed Bond Replication	2B		500,000	500,299	10/02/2025	10/20/2028	Interest Rate Swap			92945V-AG-1	VOYA 2025-3A C	1F	500,000	500,299
04687#AC2	Structured Credit Fixed Bond Replication	2B		500,000	504,764	10/02/2025	10/20/2028	Interest Rate Swap			92945V-AJ-5	VOYA 2025-3A D1	2C	500,000	504,764
04687#AC2	Structured Credit Fixed Bond Replication	2B		453,152	458,220	10/02/2025	10/20/2028	Interest Rate Swap			87268J-AJ-1	TPGCLO 2025-1A D1	2C	453,152	458,220
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,825,000	1,830,407	10/02/2025	10/20/2028	Interest Rate Swap			83013T-AE-7	SIXST 2025-28A C	1F	1,825,000	1,830,407
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,050,000	1,059,616	10/02/2025	10/20/2028	Interest Rate Swap			83013T-AG-2	SIXST 2025-28A D1	2B	1,050,000	1,059,616
04687#AC2	Structured Credit Fixed Bond Replication	2B		400,000	399,478	10/02/2025	10/20/2028	Interest Rate Swap			83013B-AG-1	SIXST 2025-29A D	2C	400,000	399,478
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,000,000	1,001,084	10/02/2025	10/20/2028	Interest Rate Swap			83011V-AE-4	SIXST 2024-25A C	1F	1,000,000	1,001,084
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,750,000	1,750,954	10/02/2025	10/20/2028	Interest Rate Swap			78110T-AW-9	RRAM 2022-21A BR	1E	1,750,000	1,750,954

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,750,000	1,758,125	10/02/2025	10/20/2028	Interest Rate Swap			78110T-AY-5	RRAM 2022-21A C1R	2A	1,750,000	1,758,125
04687#AC2	Structured Credit Fixed Bond Replication	2B		925,000	929,679	10/02/2025	10/20/2028	Interest Rate Swap			749979-AS-9	RAD 2023-20A C1R	2C	925,000	929,679
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,600,000	1,600,882	10/02/2025	10/20/2028	Interest Rate Swap			749986-AJ-4	RAD 2019-3A CR2	1F	1,600,000	1,600,882
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,500,000	1,486,824	10/02/2025	10/20/2028	Interest Rate Swap			749986-AL-9	RAD 2019-3A D1R2	2C	1,500,000	1,486,824
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,150,000	1,151,144	10/02/2025	10/20/2028	Interest Rate Swap			750103-AQ-6	RAD 2021-15A BR	1F	1,150,000	1,151,144
04687#AC2	Structured Credit Fixed Bond Replication	2B		920,000	922,904	10/02/2025	10/20/2028	Interest Rate Swap			750103-AS-2	RAD 2021-15A C1R	2B	920,000	922,904
04687#AC2	Structured Credit Fixed Bond Replication	2B		250,000	250,148	10/02/2025	10/20/2028	Interest Rate Swap			75884A-AG-5	REG32 2025-4A C	1F	250,000	250,148
04687#AC2	Structured Credit Fixed Bond Replication	2B		925,000	932,614	10/02/2025	10/20/2028	Interest Rate Swap			75884A-AJ-9	REG32 2025-4A D1	2C	925,000	932,614
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,201,676	1,205,819	10/02/2025	10/20/2028	Interest Rate Swap			75903U-AJ-2	REG30 2024-4A D1	2C	1,201,676	1,205,819
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,025,000	1,027,516	10/02/2025	10/20/2028	Interest Rate Swap			75904B-AG-9	REG34 2025-3A C	1F	1,025,000	1,027,516
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,200,000	1,208,999	10/02/2025	10/20/2028	Interest Rate Swap			75904B-AJ-3	REG34 2025-3A D1	2C	1,200,000	1,208,999
04687#AC2	Structured Credit Fixed Bond Replication	2B		971,253	985,240	10/02/2025	10/20/2028	Interest Rate Swap			77341A-AJ-2	ROCKT 2025-1A D1	2C	971,253	985,240
04687#AC2	Structured Credit Fixed Bond Replication	2B		496,765	501,458	10/02/2025	10/20/2028	Interest Rate Swap			55953Y-AU-0	MAGNE 2022-33A DR	2C	496,765	501,458
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,675,000	1,679,127	10/02/2025	10/20/2028	Interest Rate Swap			55823D-AG-5	MDPK 2025-72A C	1F	1,675,000	1,679,127
04687#AC2	Structured Credit Fixed Bond Replication	2B		875,000	880,805	10/02/2025	10/20/2028	Interest Rate Swap			57068U-AG-7	MKTST 2025-1A C	1F	875,000	880,805
04687#AC2	Structured Credit Fixed Bond Replication	2B		950,000	953,334	10/02/2025	10/20/2028	Interest Rate Swap			57068U-AJ-1	MKTST 2025-1A D1	2C	950,000	953,334
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,675,000	1,685,507	10/02/2025	10/20/2028	Interest Rate Swap			55823D-AJ-9	MDPK 2025-72A D1	2C	1,675,000	1,685,507
04687#AC2	Structured Credit Fixed Bond Replication	2B		515,000	515,303	10/02/2025	10/20/2028	Interest Rate Swap			55956M-AG-4	MAGNE 2025-50A C	1F	515,000	515,303
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,920,000	1,929,715	10/02/2025	10/20/2028	Interest Rate Swap			55956M-AJ-8	MAGNE 2025-50A D1	2C	1,920,000	1,929,715
04687#AC2	Structured Credit Fixed Bond Replication	2B		931,000	934,747	10/02/2025	10/20/2028	Interest Rate Swap			674436-AJ-9	OBRAC 2025-2A D1	2C	931,000	934,747
04687#AC2	Structured Credit Fixed Bond Replication	2B		910,000	911,005	10/02/2025	10/20/2028	Interest Rate Swap			67578U-AG-9	OCT69 2024-3A C	1F	910,000	911,005
04687#AC2	Structured Credit Fixed Bond Replication	2B		950,000	952,309	10/02/2025	10/20/2028	Interest Rate Swap			674436-AG-5	OBRAC 2025-2A C	1F	950,000	952,309
04687#AC2	Structured Credit Fixed Bond Replication	2B		899,957	902,691	10/02/2025	10/20/2028	Interest Rate Swap			67403H-AE-4	OAKCL 2024-28A C	1F	899,957	902,691
04687#AC2	Structured Credit Fixed Bond Replication	2B		2,356,000	2,364,404	10/02/2025	10/20/2028	Interest Rate Swap			674436-AE-0	OBRAC 2025-2A B	1C	2,356,000	2,364,404
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,483,725	1,511,634	10/02/2025	10/20/2028	Interest Rate Swap			67117T-AU-9	OCP 2021-22A D1R	2B	1,483,725	1,511,634
04687#AC2	Structured Credit Fixed Bond Replication	2B		2,969,764	3,023,079	10/02/2025	10/20/2028	Interest Rate Swap			64135W-AS-2	NEUB 2023-53A D1R	2C	2,969,764	3,023,079
04687#AC2	Structured Credit Fixed Bond Replication	2B		600,000	600,362	10/02/2025	10/20/2028	Interest Rate Swap			670891-AN-0	OCP 2023-28A CR	1F	600,000	600,362
04687#AC2	Structured Credit Fixed Bond Replication	2B		443,000	445,811	10/02/2025	10/20/2028	Interest Rate Swap			670891-AQ-3	OCP 2023-28A D1R	2C	443,000	445,811
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,050,000	1,052,597	10/02/2025	10/20/2028	Interest Rate Swap			68627C-AE-3	ANTOR 2025-5A C	1F	1,050,000	1,052,597
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,000,000	1,006,265	10/02/2025	10/20/2028	Interest Rate Swap			68627C-AG-8	ANTOR 2025-5A D1	2C	1,000,000	1,006,265

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,750,000	1,756,122	10/02/2025	10/20/2028	Interest Rate Swap			68627C-AC-7	ANTOR 2025-5A B	1C	1,750,000	1,756,122
04687#AC2	Structured Credit Fixed Bond Replication	2B		400,000	402,010	10/02/2025	10/20/2028	Interest Rate Swap			675947-AU-9	OCT61 2023-2A D1R	2B	400,000	402,010
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,540,000	1,541,692	10/02/2025	10/20/2028	Interest Rate Swap			70019C-AG-0	PKBLU 2024-5A C	1E	1,540,000	1,541,692
04687#AC2	Structured Credit Fixed Bond Replication	2B		2,100,000	2,102,554	10/02/2025	10/20/2028	Interest Rate Swap			749762-AE-0	RRAM 2025-40A B	1F	2,100,000	2,102,554
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,675,000	1,690,784	10/02/2025	10/20/2028	Interest Rate Swap			749762-AG-5	RRAM 2025-40A C	2C	1,675,000	1,690,784
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,625,000	1,628,213	10/02/2025	10/20/2028	Interest Rate Swap			00121P-AJ-7	AGL 2025-41A D1	2C	1,625,000	1,628,213
04687#AC2	Structured Credit Fixed Bond Replication	2B		878,000	879,555	10/02/2025	10/20/2028	Interest Rate Swap			00092P-AJ-2	AIMCO 2025-24A C	1F	878,000	879,555
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,173,000	1,183,809	10/02/2025	10/20/2028	Interest Rate Swap			00092P-AL-7	AIMCO 2025-24A D	2C	1,173,000	1,183,809
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,100,000	1,110,567	10/02/2025	10/20/2028	Interest Rate Swap			03990K-AJ-0	ARES 2025-77A D1	2C	1,100,000	1,110,567
04687#AC2	Structured Credit Fixed Bond Replication	2B		2,700,000	2,704,593	10/02/2025	10/20/2028	Interest Rate Swap			04020W-AG-2	ARES 2024-72A C	1F	2,700,000	2,704,593
04687#AC2	Structured Credit Fixed Bond Replication	2B		25,187,312	25,067,500	10/02/2025	10/20/2028	Interest Rate Swap			049400-AA-2	ATLAS SECURED ADVANCE FUNDING,	1F	25,187,312	25,067,500
04687#AC2	Structured Credit Fixed Bond Replication	2B		481,469	503,088	10/02/2025	10/20/2028	Interest Rate Swap			14316K-BC-8	CGMS 2021-2A D1R	2C	481,469	503,088
04687#AC2	Structured Credit Fixed Bond Replication	2B		247,304	250,607	10/02/2025	10/20/2028	Interest Rate Swap			12572V-AE-4	CIFC 2025-1A C	1F	247,304	250,607
04687#AC2	Structured Credit Fixed Bond Replication	2B		950,000	959,000	10/02/2025	10/20/2028	Interest Rate Swap			06764L-AE-6	BABSN 2025-2A D1	2C	950,000	959,000
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,432,548	1,511,916	10/02/2025	10/20/2028	Interest Rate Swap			05876H-AJ-1	BALLY 2024-28A C1	2C	1,432,548	1,511,916
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,525,000	1,527,785	10/02/2025	10/20/2028	Interest Rate Swap			14320E-AE-3	CGMS 2025-3A C	1F	1,525,000	1,527,785
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,850,000	1,862,375	10/02/2025	10/20/2028	Interest Rate Swap			14320E-AG-8	CGMS 2025-3A D	2C	1,850,000	1,862,375
04687#AC2	Structured Credit Fixed Bond Replication	2B		525,000	526,752	10/02/2025	10/20/2028	Interest Rate Swap			29005B-AE-9	ELM41 2025-4A C	1F	525,000	526,752
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,200,000	1,203,293	10/02/2025	10/20/2028	Interest Rate Swap			48250E-BG-9	KKR 30A CR2	1F	1,200,000	1,203,293
04687#AC2	Structured Credit Fixed Bond Replication	2B		975,000	981,893	10/02/2025	10/20/2028	Interest Rate Swap			29005B-AG-4	ELM41 2025-4A D	2C	975,000	981,893
04687#AC2	Structured Credit Fixed Bond Replication	2B		34,000,000	34,000,000	10/02/2025	10/20/2028	Interest Rate Swap			35138C-AE-4	Fox Hedge LP	1G	34,000,000	34,000,000
04687#AC2	Structured Credit Fixed Bond Replication	2B		21,500,000	21,312,950	10/02/2025	10/20/2028	Interest Rate Swap			35138C-AF-1	Fox Hedge LP	2B	21,500,000	21,312,950
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B	500,000,000		(8,608,407)	10/02/2025	12/30/2032	Interest Rate Swap		(8,608,407)					
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		14,700,000	14,754,243	10/02/2025	12/30/2032	Interest Rate Swap			34966V-AJ-1	FCBSL 2024-4A D1	2B	14,700,000	14,754,243
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		190,060,000	188,406,478	10/02/2025	12/30/2032	Interest Rate Swap			35138C-AF-1	Fox Hedge LP	2B	190,060,000	188,406,478
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		26,648,911	26,648,911	10/02/2025	12/30/2032	Interest Rate Swap			28655*-AB-5	Eliant Invest Holding LP.	2B	26,648,911	26,648,911
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		15,250,000	15,383,346	10/02/2025	12/30/2032	Interest Rate Swap			26246B-BC-7	DRSLF 2020-85A D1R2	2B	15,250,000	15,383,346
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		3,486,474	3,475,911	10/02/2025	12/30/2032	Interest Rate Swap			05555M-AJ-8	BDS 2024-FL13 D	2B	3,486,474	3,475,911
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		6,300,000	6,293,801	10/02/2025	12/30/2032	Interest Rate Swap			05556E-AJ-5	BDS 2025-FL15 D	2B	6,300,000	6,293,801
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		4,550,000	4,584,921	10/02/2025	12/30/2032	Interest Rate Swap			056912-AL-2	BCC 2024-5A D1	2B	4,550,000	4,584,921

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		9,500,000	9,584,455	10/02/2025	12/30/2032	Interest Rate Swap			05766B-BA-5	BOBA 2020-1A D1RR	2B	9,500,000	9,584,455
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		7,425,489	7,677,563	10/02/2025	12/30/2032	Interest Rate Swap			000370-AU-3	ABBSL 2021-3A D1R	2B	7,425,489	7,677,563
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		5,340,155	5,256,090	10/02/2025	12/30/2032	Interest Rate Swap			00119F-AU-8	AGL 2022-21A D1R	2B	5,340,155	5,256,090
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		8,861,236	8,799,613	10/02/2025	12/30/2032	Interest Rate Swap			00121M-AJ-4	AGL 2024-37A D1	2B	8,861,236	8,799,613
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		9,943,904	9,932,609	10/02/2025	12/30/2032	Interest Rate Swap			00501D-AE-5	ACRES 2025-FL3 D	2B	9,943,904	9,932,609
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		90,000,000	90,000,000	10/02/2025	12/30/2032	Interest Rate Swap			02300A-AC-4	AMAPS	2B	90,000,000	90,000,000
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		12,600,000	12,671,618	10/02/2025	12/30/2032	Interest Rate Swap			55955R-AL-3	MAGNE 2024-40A D	2B	12,600,000	12,671,618
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		1,964,109	1,970,308	10/02/2025	12/30/2032	Interest Rate Swap			557910-AW-6	MDPK 2022-60A D1R	2B	1,964,109	1,970,308
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		9,375,689	9,274,852	10/02/2025	12/30/2032	Interest Rate Swap			55287E-AJ-6	MF1 2024-FL16 D	2B	9,375,689	9,274,852
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		11,327,000	11,398,592	10/02/2025	12/30/2032	Interest Rate Swap			592918-AJ-5	MF1 2025-B2 D	2B	11,327,000	11,398,592
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		1,695,276	1,798,816	10/02/2025	12/30/2032	Interest Rate Swap			67579E-AJ-8	OCT75 2025-1A D1	2B	1,695,276	1,798,816
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		13,997,565	14,005,768	10/02/2025	12/30/2032	Interest Rate Swap			72133J-BE-6	PIPK 2018-2A D1RR	2B	13,997,565	14,005,768
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		15,075,000	15,074,563	10/02/2025	12/30/2032	Interest Rate Swap			749764-AJ-5	RRAM 2025-41A C1A	2B	15,075,000	15,074,563
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		17,500,000	17,624,460	10/02/2025	12/30/2032	Interest Rate Swap			74988W-AJ-9	RRAM 2024-34RA C1AR	2B	17,500,000	17,624,460
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		2,500,000	2,499,885	10/02/2025	12/30/2032	Interest Rate Swap			74988A-AL-2	RRAM 2024-31A C2	2B	2,500,000	2,499,885
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		18,500,000	18,663,781	10/02/2025	12/30/2032	Interest Rate Swap			74988C-AE-4	RRAM 2024-32RA C1AR	2B	18,500,000	18,663,781
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		11,960,000	11,997,746	10/02/2025	12/30/2032	Interest Rate Swap			750103-AS-2	RAD 2021-15A C1R	2B	11,960,000	11,997,746
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		7,630,000	7,634,319	10/02/2025	12/30/2032	Interest Rate Swap			75009A-BC-3	RAD 2023-18A D1R	2B	7,630,000	7,634,319
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		12,000,000	12,090,468	10/02/2025	12/30/2032	Interest Rate Swap			74989V-AG-6	RRAM 2024-29RA C1R	2B	12,000,000	12,090,468
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		6,030,000	6,029,819	10/02/2025	12/30/2032	Interest Rate Swap			78110V-BA-1	RRAM 2023-27A C1AR	2B	6,030,000	6,029,819
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		5,000,000	4,942,540	10/02/2025	12/30/2032	Interest Rate Swap			78110T-BA-6	RRAM 2022-21A C2R	2B	5,000,000	4,942,540
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		8,000,000	7,954,200	10/02/2025	12/30/2032	Interest Rate Swap			77341X-AS-2	ROCKT 2022-3A D1R	2B	8,000,000	7,954,200
04687#AR9	Structured Credit Callable Fixed Bond Replication	1D	250,000,000		(4,137,755)	10/02/2025	12/30/2032	Interest Rate Swap		(4,137,755)					
04687#AR9	Structured Credit Callable Fixed Bond Replication	1D		23,403,268	22,979,390	10/02/2025	12/30/2032	Interest Rate Swap			55285H-AE-2	MF1 2022-B1 B	1D	23,403,268	22,979,390
04687#AR9	Structured Credit Callable Fixed Bond Replication	1D		19,135,999	19,220,333	10/02/2025	12/30/2032	Interest Rate Swap			26860F-AB-6	ELMCL 2024-GTWY B	1D	19,135,999	19,220,333
04687#AR9	Structured Credit Callable Fixed Bond Replication	1D		36,160,459	36,106,196	10/02/2025	12/30/2032	Interest Rate Swap			00501D-AC-9	ACRES 2025-FL3 B	1D	36,160,459	36,106,196
04687#AR9	Structured Credit Callable Fixed Bond Replication	1D		21,944,115	21,993,672	10/02/2025	12/30/2032	Interest Rate Swap			05615K-AE-1	BSPDF 2025-FL2 B	1D	21,944,115	21,993,672
04687#AR9	Structured Credit Callable Fixed Bond Replication	1D		9,216,451	9,253,767	10/02/2025	12/30/2032	Interest Rate Swap			55287E-AE-7	MF1 2024-FL16 B	1D	9,216,451	9,253,767
04687#AR9	Structured Credit Callable Fixed Bond Replication	1D		170,308,222	170,308,222	10/02/2025	12/30/2032	Interest Rate Swap			G2950*-AA-7	AA INFRASTRUCTURE DEBT	1D	170,308,222	170,308,222
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F	1,000,000,000		(13,098,455)	10/02/2025	03/30/2032	Interest Rate Swap		(13,098,455)					

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		13,500,000	13,507,709	10/02/2025	03/30/2032	Interest Rate Swap			92920T-AJ-9	VOYA 2024-6A C	1F	13,500,000	13,507,709
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		2,999,241	3,006,717	10/02/2025	03/30/2032	Interest Rate Swap			92918B-AU-7	VOYA 2019-4A CR	1F	2,999,241	3,006,717
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		7,250,000	7,192,537	10/02/2025	03/30/2032	Interest Rate Swap			77341A-AG-8	ROCKT 2025-1A C	1F	7,250,000	7,192,537
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		18,000,000	18,010,566	10/02/2025	03/30/2032	Interest Rate Swap			75010R-AE-0	RAD 2025-29A C	1F	18,000,000	18,010,566
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		14,950,000	14,964,875	10/02/2025	03/30/2032	Interest Rate Swap			750103-AQ-6	RAD 2021-15A BR	1F	14,950,000	14,964,875
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		11,390,000	11,403,941	10/02/2025	03/30/2032	Interest Rate Swap			75009P-AQ-0	RAD 2021-12A BR	1F	11,390,000	11,403,941
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		20,075,000	20,134,482	10/02/2025	03/30/2032	Interest Rate Swap			83013T-AE-7	SIXST 2025-28A C	1F	20,075,000	20,134,482
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		21,600,248	21,652,358	10/02/2025	03/30/2032	Interest Rate Swap			881936-AE-8	TCIFC 2025-1A C	1F	21,600,248	21,652,358
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		19,007,552	19,010,602	10/02/2025	03/30/2032	Interest Rate Swap			88238E-AG-3	TCIFC 2024-2A C	1F	19,007,552	19,010,602
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,836,525	4,845,492	10/02/2025	03/30/2032	Interest Rate Swap			77341K-AG-6	ROCKT 2021-1A C	1F	4,836,525	4,845,492
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,000,000	4,002,212	10/02/2025	03/30/2032	Interest Rate Swap			67098U-BE-4	OAKC 2020-6A CR2	1F	4,000,000	4,002,212
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		11,444,861	11,450,462	10/02/2025	03/30/2032	Interest Rate Swap			57068U-AG-7	MKTST 2025-1A C	1F	11,444,861	11,450,462
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,900,000	4,902,778	10/02/2025	03/30/2032	Interest Rate Swap			67120A-AJ-0	OCP 2024-37A C	1F	4,900,000	4,902,778
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,625,110	4,630,106	10/02/2025	03/30/2032	Interest Rate Swap			67578U-AG-9	OCT69 2024-3A C	1F	4,625,110	4,630,106
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,750,000	9,755,743	10/02/2025	03/30/2032	Interest Rate Swap			675932-AU-1	OCT58 2022-1A CR	1F	9,750,000	9,755,743
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		12,300,000	12,307,097	10/02/2025	03/30/2032	Interest Rate Swap			70019H-AG-9	PKBLU 2025-7A C	1F	12,300,000	12,307,097
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		8,500,000	8,504,718	10/02/2025	03/30/2032	Interest Rate Swap			69700X-AU-9	PLMRS 2022-4A CR	1F	8,500,000	8,504,718
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		15,540,000	15,567,894	10/02/2025	03/30/2032	Interest Rate Swap			720916-AE-5	PIPK 2025-18A C	1F	15,540,000	15,567,894
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		5,000,000	5,001,660	10/02/2025	03/30/2032	Interest Rate Swap			74989M-AU-5	RRAM 2023-26A B2R	1F	5,000,000	5,001,660
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		31,917,204	31,970,123	10/02/2025	03/30/2032	Interest Rate Swap			74989K-AJ-4	RRAM 2017-2A BR	1F	31,917,204	31,970,123
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,991,946	5,002,965	10/02/2025	03/30/2032	Interest Rate Swap			72133L-AT-9	PIPK 2023-12A C1R	1F	4,991,946	5,002,965
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		12,256,046	12,404,564	10/02/2025	03/30/2032	Interest Rate Swap			72583U-AJ-6	PXLY 2024-1A C	1F	12,256,046	12,404,564
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		8,550,000	8,570,118	10/02/2025	03/30/2032	Interest Rate Swap			72133P-AS-2	PIPK 2020-5A CR	1F	8,550,000	8,570,118
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		2,740,077	2,805,046	10/02/2025	03/30/2032	Interest Rate Swap			039939-AW-3	ARES 2022-67A CR	1F	2,740,077	2,805,046
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		16,200,000	16,228,204	10/02/2025	03/30/2032	Interest Rate Swap			04018B-BC-0	ARES 2020-55A CR2	1F	16,200,000	16,228,204
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,066,615	4,127,339	10/02/2025	03/30/2032	Interest Rate Swap			04018N-BC-4	ARES 2020-56A CR2	1F	4,066,615	4,127,339
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		3,779,366	3,859,463	10/02/2025	03/30/2032	Interest Rate Swap			03770G-AS-5	APID 2022-42A CR	1F	3,779,366	3,859,463
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		117,500,000	117,500,000	10/02/2025	03/30/2032	Interest Rate Swap			02300A-AA-8	AMAPS	1F	117,500,000	117,500,000
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		11,700,000	11,711,700	10/02/2025	03/30/2032	Interest Rate Swap			00024D-AQ-6	AAIF 2024-1A BD	1F	11,700,000	11,711,700
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		300,000,000	300,810,000	10/02/2025	03/30/2032	Interest Rate Swap			049400-AA-2	ATLAS SECURED ADVANCE FUNDING,	1F	300,000,000	300,810,000

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,725,000	4,730,349	10/02/2025	03/30/2032	Interest Rate Swap			14316E-BC-2	CGMS 2019-2A CR2	1F	4,725,000	4,730,349
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		2,733,249	2,756,427	10/02/2025	03/30/2032	Interest Rate Swap			370912-AE-7	KLLM 2024-20A C	1F	2,733,249	2,756,427
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		7,600,000	7,618,027	10/02/2025	03/30/2032	Interest Rate Swap			34990B-AE-6	FCBSL 2025-1A C	1F	7,600,000	7,618,027
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		30,000,000	29,684,850	10/02/2025	03/30/2032	Interest Rate Swap			38180Y-AG-2	GOCAP 2023-65A CR	1F	30,000,000	29,684,850
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		21,600,000	21,652,985	10/02/2025	03/30/2032	Interest Rate Swap			509827-AE-1	LAKEG 2025-1A C	1F	21,600,000	21,652,985
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		21,900,000	21,926,587	10/02/2025	03/30/2032	Interest Rate Swap			51218Y-AG-1	LAKPK 2025-1A C	1F	21,900,000	21,926,587
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,876,407	10,005,760	10/02/2025	03/30/2032	Interest Rate Swap			48256V-AE-1	KKR 2024-54A C	1F	9,876,407	10,005,760
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		7,000,000	7,007,910	10/02/2025	03/30/2032	Interest Rate Swap			25255L-AW-2	DCLO 2021-2A BR	1F	7,000,000	7,007,910
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		10,274,773	10,299,761	10/02/2025	03/30/2032	Interest Rate Swap			17181D-AE-6	CIFC 2025-2A C	1F	10,274,773	10,299,761
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,000,000	9,010,773	10/02/2025	03/30/2032	Interest Rate Swap			25254A-AG-2	DCLO 2025-9A C	1F	9,000,000	9,010,773
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		19,000,000	19,044,783	10/02/2025	03/30/2032	Interest Rate Swap			14319R-AE-7	CGMS 2024-7A C	1F	19,000,000	19,044,783
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		10,000,000	10,023,940	10/02/2025	03/30/2032	Interest Rate Swap			14319V-AG-3	CGMS 2025-1A C	1F	10,000,000	10,023,940
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		19,825,000	19,861,200	10/02/2025	03/30/2032	Interest Rate Swap			14320E-AE-3	CGMS 2025-3A C	1F	19,825,000	19,861,200
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		10,000,000	10,005,770	10/02/2025	03/30/2032	Interest Rate Swap			185833-AJ-9	CLRMPK 2025-1A C	1F	10,000,000	10,005,770
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,196,402	9,223,156	10/02/2025	03/30/2032	Interest Rate Swap			34963D-AE-5	FCBSL 2021-2A C	1F	9,196,402	9,223,156
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		6,999,567	7,019,803	10/02/2025	03/30/2032	Interest Rate Swap			34963D-AQ-8	FCBSL 2021-4A C	1F	6,999,567	7,019,803
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		11,014,765	11,046,256	10/02/2025	03/30/2032	Interest Rate Swap			34963W-AE-3	FCBSL 2021-5A C	1F	11,014,765	11,046,256
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		10,000,000	10,022,850	10/02/2025	03/30/2032	Interest Rate Swap			29001M-AG-4	ELM34 2024-10A C	1F	10,000,000	10,022,850
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		38,500,000	38,616,694	10/02/2025	03/30/2032	Interest Rate Swap			29004F-AE-1	ELM40 2025-3A C	1F	38,500,000	38,616,694
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,902,352	10,030,000	10/02/2025	03/30/2032	Interest Rate Swap			26253V-AG-5	DRSLF 2024-121A C	1F	9,902,352	10,030,000
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		5,566,252	5,603,360	10/02/2025	03/30/2032	Interest Rate Swap			26248K-AQ-5	DRSLF 2022-109A CR	1F	5,566,252	5,603,360
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,300,000	9,289,603	10/02/2025	03/30/2032	Interest Rate Swap			979926-AU-6	WDMNT 2023-12A CR	1F	9,300,000	9,289,603
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C	500,000,000		(7,667,125)	10/02/2025	06/30/2032	Interest Rate Swap		(7,667,125)					
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		7,750,000	7,774,172	10/02/2025	06/30/2032	Interest Rate Swap			92919A-AW-4	VOYA 2021-2A D1R	2C	7,750,000	7,774,172
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,750,000	10,834,850	10/02/2025	06/30/2032	Interest Rate Swap			92920T-AL-4	VOYA 2024-6A D1	2C	10,750,000	10,834,850
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		6,500,000	6,561,932	10/02/2025	06/30/2032	Interest Rate Swap			92945V-AJ-5	VOYA 2025-3A D1	2C	6,500,000	6,561,932
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,397,078	5,390,372	10/02/2025	06/30/2032	Interest Rate Swap			949575-AG-9	WELLI 2024-3A D1	2C	5,397,078	5,390,372
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		16,900,000	17,051,171	10/02/2025	06/30/2032	Interest Rate Swap			97816W-AG-4	WONPK 2025-1A D1	2C	16,900,000	17,051,171
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		8,100,000	8,174,658	10/02/2025	06/30/2032	Interest Rate Swap			82809V-AJ-1	SPCLO 2025-9A D1	2C	8,100,000	8,174,658
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		2,598,536	2,576,411	10/02/2025	06/30/2032	Interest Rate Swap			83012F-AU-2	SIXST 2021-17A D1R	2C	2,598,536	2,576,411

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,200,000	5,193,219	10/02/2025	06/30/2032	Interest Rate Swap			83013B-AG-1	SIXST 2025-29A D	2C	5,200,000	5,193,219
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,000,000	10,078,450	10/02/2025	06/30/2032	Interest Rate Swap			88238E-AJ-7	TCIFC 2024-2A D1	2C	10,000,000	10,078,450
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		12,025,000	12,085,822	10/02/2025	06/30/2032	Interest Rate Swap			749979-AS-9	RAD 2023-20A C1R	2C	12,025,000	12,085,822
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		8,250,000	8,327,946	10/02/2025	06/30/2032	Interest Rate Swap			75888H-BC-4	REG12 2019-1A D1RR	2C	8,250,000	8,327,946
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		12,025,000	12,123,978	10/02/2025	06/30/2032	Interest Rate Swap			75884A-AJ-9	REG32 2025-4A D1	2C	12,025,000	12,123,978
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,000,000	3,940,960	10/02/2025	06/30/2032	Interest Rate Swap			77341A-AJ-2	ROCKT 2025-1A D1	2C	4,000,000	3,940,960
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		12,125,000	12,100,035	10/02/2025	06/30/2032	Interest Rate Swap			77341G-AY-6	ROCKT 2019-2A DR2	2A	12,125,000	12,100,035
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		15,600,000	15,716,984	10/02/2025	06/30/2032	Interest Rate Swap			75904B-AJ-3	REG34 2025-3A D1	2C	15,600,000	15,716,984
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,540,000	10,637,210	10/02/2025	06/30/2032	Interest Rate Swap			720916-AG-0	PIPK 2025-18A D	2C	10,540,000	10,637,210
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,889,436	5,015,200	10/02/2025	06/30/2032	Interest Rate Swap			69703W-AJ-3	PLMRS 2024-4A D1	2C	4,889,436	5,015,200
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,000,000	5,014,680	10/02/2025	06/30/2032	Interest Rate Swap			69700X-AW-5	PLMRS 2022-4A D1R	2C	5,000,000	5,014,680
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,000,000	5,046,785	10/02/2025	06/30/2032	Interest Rate Swap			70019H-AJ-3	PKBLU 2025-7A D1	2C	5,000,000	5,046,785
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		13,000,000	13,081,445	10/02/2025	06/30/2032	Interest Rate Swap			68627C-AG-8	ANTOR 2025-5A D1	2C	13,000,000	13,081,445
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		11,000,000	10,966,945	10/02/2025	06/30/2032	Interest Rate Swap			68626J-AG-4	ANTOR 2024-4A D1	2C	11,000,000	10,966,945
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		9,000,000	9,069,003	10/02/2025	06/30/2032	Interest Rate Swap			67690A-AY-7	OAKC 2021-9A D1R	2C	9,000,000	9,069,003
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,970,000	6,017,915	10/02/2025	06/30/2032	Interest Rate Swap			67706Q-AN-8	OAKC 2023-14RA D1	2C	5,970,000	6,017,915
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		3,726,455	3,749,850	10/02/2025	06/30/2032	Interest Rate Swap			67707G-BA-6	OAKC 2021-8A D1R	2C	3,726,455	3,749,850
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		11,106,000	11,150,702	10/02/2025	06/30/2032	Interest Rate Swap			674436-AJ-9	OBRAC 2025-2A D1	2C	11,106,000	11,150,702
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		17,000,000	17,131,427	10/02/2025	06/30/2032	Interest Rate Swap			67120M-AL-9	OHACP 2024-17A D1	2C	17,000,000	17,131,427
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		2,418,879	2,556,232	10/02/2025	06/30/2032	Interest Rate Swap			671000-AS-6	OCP 2021-21A D1R	2C	2,418,879	2,556,232
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,769,000	5,805,610	10/02/2025	06/30/2032	Interest Rate Swap			670891-AQ-3	OCP 2023-28A D1R	2C	5,769,000	5,805,610
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		3,006,622	3,017,589	10/02/2025	06/30/2032	Interest Rate Swap			55955U-AJ-1	MAGNE 2024-44A D1	2C	3,006,622	3,017,589
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		7,430,397	7,444,622	10/02/2025	06/30/2032	Interest Rate Swap			559916-AJ-0	MAGNE 2024-47A D1	2C	7,430,397	7,444,622
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		39,000,000	39,116,064	10/02/2025	06/30/2032	Interest Rate Swap			55822Y-AJ-4	MDPK 2024-66A D1	2C	39,000,000	39,116,064
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,461,980	10,568,513	10/02/2025	06/30/2032	Interest Rate Swap			03771B-AJ-5	APID 2024-49A D1	2C	10,461,980	10,568,513
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,607,733	4,666,204	10/02/2025	06/30/2032	Interest Rate Swap			04019H-AY-9	ARES 2022-64A DR	2C	4,607,733	4,666,204
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		3,494,748	3,597,592	10/02/2025	06/30/2032	Interest Rate Swap			039939-AY-9	ARES 2022-67A D1R	2C	3,494,748	3,597,592
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		14,300,000	14,437,366	10/02/2025	06/30/2032	Interest Rate Swap			03990K-AJ-0	ARES 2025-77A D1	2C	14,300,000	14,437,366
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		13,600,000	13,712,173	10/02/2025	06/30/2032	Interest Rate Swap			00122J-AJ-0	AGL 2025-40A D1	2C	13,600,000	13,712,173
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		14,070,000	14,199,655	10/02/2025	06/30/2032	Interest Rate Swap			00092P-AL-7	AIMCO 2025-24A D	2C	14,070,000	14,199,655

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,800,000	5,819,975	10/02/2025	06/30/2032	Interest Rate Swap			14319K-AJ-1	CGMS 2024-5A D1	2C	5,800,000	5,819,975
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		8,000,000	8,027,552	10/02/2025	06/30/2032	Interest Rate Swap			14319P-AJ-0	CGMS 2024-6A D1	2C	8,000,000	8,027,552
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,237,030	4,282,024	10/02/2025	06/30/2032	Interest Rate Swap			067924-AJ-9	BABSN 2024-3A D	2C	4,237,030	4,282,024
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		6,500,000	6,519,091	10/02/2025	06/30/2032	Interest Rate Swap			12553D-BA-4	CIFC 2019-1A D1R2	2C	6,500,000	6,519,091
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		12,350,000	12,467,004	10/02/2025	06/30/2032	Interest Rate Swap			06764L-AE-6	BABSN 2025-2A D1	2C	12,350,000	12,467,004
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		1,471,237	1,509,209	10/02/2025	06/30/2032	Interest Rate Swap			04021M-AJ-7	ARES 2024-ALF8 D1	2C	1,471,237	1,509,209
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		6,000,000	6,000,000	10/02/2025	06/30/2032	Interest Rate Swap			26253M-AW-0	DRSLF 2022-108A D1R	2C	6,000,000	6,000,000
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		1,752,415	1,763,190	10/02/2025	06/30/2032	Interest Rate Swap			26253H-AJ-0	DRSLF 2025-123A D1	2C	1,752,415	1,763,190
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,708,269	5,794,465	10/02/2025	06/30/2032	Interest Rate Swap			29001L-BE-0	ELMW2 2019-2A D1RR	2C	5,708,269	5,794,465
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		18,000,000	18,144,846	10/02/2025	06/30/2032	Interest Rate Swap			29004F-AG-6	ELM40 2025-3A D1	2C	18,000,000	18,144,846
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		11,700,000	11,782,719	10/02/2025	06/30/2032	Interest Rate Swap			29005B-AG-4	ELM41 2025-4A D	2C	11,700,000	11,782,719
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,000,000	10,082,440	10/02/2025	06/30/2032	Interest Rate Swap			29001M-AJ-8	ELM34 2024-10A D1	2C	10,000,000	10,082,440
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		1,501,404	1,510,446	10/02/2025	06/30/2032	Interest Rate Swap			29003H-AJ-7	ELM31 2024-7A D1	2C	1,501,404	1,510,446
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,727,774	4,778,077	10/02/2025	06/30/2032	Interest Rate Swap			17180W-AS-4	CIFC 2018-2A D1R	2C	4,727,774	4,778,077
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,000,000	5,022,570	10/02/2025	06/30/2032	Interest Rate Swap			14319R-AG-2	CGMS 2024-7A D1	2C	5,000,000	5,022,570
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		15,000,000	15,105,240	10/02/2025	06/30/2032	Interest Rate Swap			25255D-AS-9	DCLO 2021-1A CR	2C	15,000,000	15,105,240
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,250,000	4,281,042	10/02/2025	06/30/2032	Interest Rate Swap			25290B-AG-6	DCLO 2025-10A D1	2C	4,250,000	4,281,042
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,000,000	10,031,350	10/02/2025	06/30/2032	Interest Rate Swap			509827-AG-6	LAKEG 2025-1A D	2C	10,000,000	10,031,350
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		2,448,218	2,449,887	10/02/2025	06/30/2032	Interest Rate Swap			527911-AL-5	LEWEY 2024-1A D1	2C	2,448,218	2,449,887
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		7,750,000	7,809,357	10/02/2025	06/30/2032	Interest Rate Swap			48256N-AJ-8	KKR 2024-51A D1	2C	7,750,000	7,809,357
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		9,000,000	9,070,596	10/02/2025	06/30/2032	Interest Rate Swap			48190D-AG-5	KKR 2024-47A D1	2C	9,000,000	9,070,596
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,004,487	4,030,048	10/02/2025	06/30/2032	Interest Rate Swap			38138F-BA-8	GLM 2022-12A DR	2C	4,004,487	4,030,048
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A	500,000,000		(8,937,698)	10/02/2025	12/30/2032	Interest Rate Swap		(8,937,698)					
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		13,575,287	13,720,714	10/02/2025	12/30/2032	Interest Rate Swap			92944Y-AN-1	VOYA 2024-5A D1A	2A	13,575,287	13,720,714
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		8,000,000	8,023,120	10/02/2025	12/30/2032	Interest Rate Swap			780932-AJ-8	RRAM 2024-30A C1	2A	8,000,000	8,023,120
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		21,500,000	21,525,693	10/02/2025	12/30/2032	Interest Rate Swap			75000H-BN-3	RRAM 2022-24A C1A2	2A	21,500,000	21,525,693
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		10,100,000	10,099,657	10/02/2025	12/30/2032	Interest Rate Swap			75009N-AJ-1	RAD 2020-9A D1R	2A	10,100,000	10,099,657
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		13,650,000	13,730,658	10/02/2025	12/30/2032	Interest Rate Swap			74988A-AG-3	RRAM 2024-31A C1	2A	13,650,000	13,730,658
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		14,400,000	14,354,294	10/02/2025	12/30/2032	Interest Rate Swap			74988F-AJ-6	RRAM 2025-38A C1	2A	14,400,000	14,354,294
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		360,000,000	361,152,000	10/02/2025	12/30/2032	Interest Rate Swap			04940J-AD-5	Atlas Securitized Products Fun	2A	360,000,000	361,152,000

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		4,390,816	4,448,259	10/02/2025	12/30/2032	Interest Rate Swap			12567M-AW-1	CIFC 2022-2A DR	2A	4,390,816	4,448,259
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		8,100,000	7,993,185	10/02/2025	12/30/2032	Interest Rate Swap			13877L-BA-3	CANYC 2022-2A D1R	2A	8,100,000	7,993,185
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		210,000,000	210,000,000	10/02/2025	12/30/2032	Interest Rate Swap			03776#-AA-0	Apollo Asset-Backed Finance Le	1G	210,000,000	210,000,000
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		30,000,000	30,000,000	10/02/2025	12/30/2032	Interest Rate Swap			03776#-AB-8	Apollo Asset-Backed Finance Le	2B	30,000,000	30,000,000
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		30,000,000	30,000,000	10/02/2025	12/30/2032	Interest Rate Swap			03776#-AC-6	Apollo Asset-Backed Finance Le	3B	30,000,000	30,000,000
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		9,587,299	9,625,600	10/02/2025	12/30/2032	Interest Rate Swap			00118X-BA-3	AGL 2022-22A D1R	2A	9,587,299	9,625,600
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		12,375,000	12,411,284	10/02/2025	12/30/2032	Interest Rate Swap			00119C-AW-1	AGL 2022-20A D1R	2A	12,375,000	12,411,284
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		8,757,663	8,712,576	10/02/2025	12/30/2032	Interest Rate Swap			00119E-AW-7	AGL 2022-23A D1R	2A	8,757,663	8,712,576
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C	1,000,000,000		(12,326,333)	10/02/2025	12/30/2031	Interest Rate Swap		(12,326,333)					
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		8,000,000	8,025,656	10/02/2025	12/30/2031	Interest Rate Swap			77341X-AN-3	ROCKT 2022-3A BR	1C	8,000,000	8,025,656
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		51,250,000	51,414,871	10/02/2025	12/30/2031	Interest Rate Swap			74988C-AC-8	RRAM 2024-32RA A2R	1C	51,250,000	51,414,871
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		123,550,000	121,998,953	10/02/2025	12/30/2031	Interest Rate Swap			38180Y-AE-7	GOCAP 2023-65A B	1C	123,550,000	121,998,953
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		38,500,000	38,193,271	10/02/2025	12/30/2031	Interest Rate Swap			38179W-AE-4	GOCAP 2024-73A B	1C	38,500,000	38,193,271
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		106,500,000	105,413,168	10/02/2025	12/30/2031	Interest Rate Swap			381936-AE-3	GOCAP 2021-59A BR	1C	106,500,000	105,413,168
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		60,000,000	60,130,440	10/02/2025	12/30/2031	Interest Rate Swap			29001M-AE-9	ELM34 2024-10A B	1C	60,000,000	60,130,440
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		29,900,004	30,053,130	10/02/2025	12/30/2031	Interest Rate Swap			34963D-AC-9	FCBSL 2021-2A B	1C	29,900,004	30,053,130
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		27,000,000	27,087,642	10/02/2025	12/30/2031	Interest Rate Swap			25255L-AU-6	DCLO 2021-2A A2R	1C	27,000,000	27,087,642
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		41,700,000	41,835,358	10/02/2025	12/30/2031	Interest Rate Swap			25255D-AN-0	DCLO 2021-1A A2R	1C	41,700,000	41,835,358
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		8,000,000	8,013,096	10/02/2025	12/30/2031	Interest Rate Swap			06763D-AC-9	BABSN 2024-4A B	1C	8,000,000	8,013,096
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		8,000,000	8,026,576	10/02/2025	12/30/2031	Interest Rate Swap			12553D-AW-7	CIFC 2019-1A BR2	1C	8,000,000	8,026,576
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		394,664,513	394,546,114	10/02/2025	12/30/2031	Interest Rate Swap			04941*-AA-2	ATLAS Funding 1 A1A	1C	394,664,513	394,546,114
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		90,827,000	90,044,707	10/02/2025	12/30/2031	Interest Rate Swap			03666J-AC-1	ANTR 2024-3A B	1C	90,827,000	90,044,707
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		51,500,000	51,046,543	10/02/2025	12/30/2031	Interest Rate Swap			03665L-AQ-6	ANTR 2018-3A BR	1C	51,500,000	51,046,543
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		96,600,000	95,357,627	10/02/2025	12/30/2031	Interest Rate Swap			03665A-AW-7	ANTR 2017-2A BRR	1C	96,600,000	95,357,627
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		39,500,000	39,210,979	10/02/2025	12/30/2031	Interest Rate Swap			97988Q-BC-7	WDMNT 2017-2A BRR	1C	39,500,000	39,210,979
04687#AK4	Structured Credit Callable Fixed Bond Replication	1F	500,000,000		(6,457,170)	10/02/2025	03/30/2032	Interest Rate Swap		(6,457,170)					
04687#AK4	Structured Credit Callable Fixed Bond Replication	1F		310,000,000	310,000,000	10/02/2025	03/30/2032	Interest Rate Swap			00165W-AA-8	AMAPS 3 LLC	1F	310,000,000	310,000,000
04687#AK4	Structured Credit Callable Fixed Bond Replication	1F		203,900,000	203,900,000	10/02/2025	03/30/2032	Interest Rate Swap			02300B-AA-6	AMAPS 2 LLC	1F	203,900,000	203,900,000
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A	500,000,000		(8,527,072)	10/02/2025	12/30/2032	Interest Rate Swap		(8,527,072)					
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		126,972,323	126,774,344	10/02/2025	12/30/2032	Interest Rate Swap			91835W-AA-7	VMC 2025-PV2 A	1A	126,972,323	126,774,344

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		32,809,022	32,823,517	10/02/2025	12/30/2032	Interest Rate Swap			55287H-AC-4	MF1 2025-FL17 AS	1A	32,809,022	32,823,517
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		95,383,547	95,772,358	10/02/2025	12/30/2032	Interest Rate Swap			05613R-AA-6	BSPRT 2024-FL11 A	1A	95,383,547	95,772,358
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		21,175,828	21,273,355	10/02/2025	12/30/2032	Interest Rate Swap			05555M-AC-3	BDS 2024-FL13 AS	1A	21,175,828	21,273,355
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		37,877,070	38,029,379	10/02/2025	12/30/2032	Interest Rate Swap			30338W-AL-3	FSRIA 2024-FL9 A	1A	37,877,070	38,029,379
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		105,000,000	104,867,280	10/02/2025	12/30/2032	Interest Rate Swap			38180N-AA-9	GOCAP 2019-44A A1R	1A	105,000,000	104,867,280
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		32,948,854	33,149,130	10/02/2025	12/30/2032	Interest Rate Swap			45339N-AC-0	INCREF 2025-FL1 AS	1A	32,948,854	33,149,130
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		24,094,613	24,210,201	10/02/2025	12/30/2032	Interest Rate Swap			55287E-AA-5	MF1 2024-FL16 A	1A	24,094,613	24,210,201
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		40,342,273	40,292,160	10/02/2025	12/30/2032	Interest Rate Swap			55285H-AA-0	MF1 2022-B1 A	1A	40,342,273	40,292,160
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F	1,000,000,000		(12,468,401)	10/02/2025	12/30/2031	Interest Rate Swap		(12,468,401)					
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		3,000,000	3,003,441	10/02/2025	12/30/2031	Interest Rate Swap			92944Y-AL-5	VOYA 2024-5A C	1F	3,000,000	3,003,441
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		5,000,000	5,011,265	10/02/2025	12/30/2031	Interest Rate Swap			949575-AE-4	WELLI 2024-3A C	1F	5,000,000	5,011,265
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		9,750,000	9,755,402	10/02/2025	12/30/2031	Interest Rate Swap			968209-AG-1	WILDPK 2024-1A C	1F	9,750,000	9,755,402
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		7,200,000	7,207,963	10/02/2025	12/30/2031	Interest Rate Swap			77341X-AQ-6	ROCKT 2022-3A CR	1F	7,200,000	7,207,963
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		16,500,000	16,504,455	10/02/2025	12/30/2031	Interest Rate Swap			75009V-AG-9	RAD 2024-26A C	1F	16,500,000	16,504,455
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		18,760,000	18,771,612	10/02/2025	12/30/2031	Interest Rate Swap			78110V-AY-0	RRAM 2023-27A BR	1F	18,760,000	18,771,612
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		4,800,000	4,805,342	10/02/2025	12/30/2031	Interest Rate Swap			87252G-AJ-5	TCW 2024-2A C	1F	4,800,000	4,805,342
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		15,000,000	15,008,370	10/02/2025	12/30/2031	Interest Rate Swap			88238E-AG-3	TCIFC 2024-2A C	1F	15,000,000	15,008,370
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		8,338,930	8,390,120	10/02/2025	12/30/2031	Interest Rate Swap			749972-AG-0	RAD 2024-27A C	1F	8,338,930	8,390,120
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		15,000,000	15,008,130	10/02/2025	12/30/2031	Interest Rate Swap			74989V-AE-1	RRAM 2024-29RA B	1F	15,000,000	15,008,130
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		6,300,000	6,303,100	10/02/2025	12/30/2031	Interest Rate Swap			75009A-BA-7	RAD 2023-18A CR	1F	6,300,000	6,303,100
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		13,825,000	13,841,396	10/02/2025	12/30/2031	Interest Rate Swap			75009N-AG-7	RAD 2020-9A CR	1F	13,825,000	13,841,396
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		39,200,000	39,222,971	10/02/2025	12/30/2031	Interest Rate Swap			74983A-AN-3	RRAM 2021-19A BR	1F	39,200,000	39,222,971
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		29,500,000	29,516,284	10/02/2025	12/30/2031	Interest Rate Swap			74988C-AJ-3	RRAM 2024-32RA BR	1F	29,500,000	29,516,284
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		10,000,000	10,023,180	10/02/2025	12/30/2031	Interest Rate Swap			74989U-AN-3	RRAM 2022-20A BR	1F	10,000,000	10,023,180
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		27,300,000	27,333,197	10/02/2025	12/30/2031	Interest Rate Swap			749762-AE-0	RRAM 2025-40A B	1F	27,300,000	27,333,197
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		44,160,000	44,252,780	10/02/2025	12/30/2031	Interest Rate Swap			74980Q-AS-0	RRAM 2021-17A BR	1F	44,160,000	44,252,780
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		18,090,000	18,100,890	10/02/2025	12/30/2031	Interest Rate Swap			749752-AS-0	RRAM 2021-18A BR	1F	18,090,000	18,100,890
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		22,110,000	22,181,084	10/02/2025	12/30/2031	Interest Rate Swap			74938R-AG-7	RAD 2025-30A B	1F	22,110,000	22,181,084
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		9,000,000	9,023,490	10/02/2025	12/30/2031	Interest Rate Swap			72133J-BC-0	PIPK 2018-2A CRR	1F	9,000,000	9,023,490
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		9,000,000	9,004,995	10/02/2025	12/30/2031	Interest Rate Swap			69700X-AU-9	PLMRS 2022-4A CR	1F	9,000,000	9,004,995

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		16,500,000	16,540,722	10/02/2025	12/30/2031	Interest Rate Swap			72132W-AS-8	PIPK 2019-4A CRR	1F	16,500,000	16,540,722
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		7,200,000	7,203,895	10/02/2025	12/30/2031	Interest Rate Swap			69688G-AE-8	PLMRS 2024-3A C	1F	7,200,000	7,203,895
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		16,000,000	16,008,816	10/02/2025	12/30/2031	Interest Rate Swap			67115L-AQ-7	OAKC 2021-16A CR	1F	16,000,000	16,008,816
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		11,699,442	11,734,983	10/02/2025	12/30/2031	Interest Rate Swap			67403H-AE-4	OAKCL 2024-28A C	1F	11,699,442	11,734,983
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		18,200,000	18,220,566	10/02/2025	12/30/2031	Interest Rate Swap			675944-AG-7	OCT65 2024-4A C	1F	18,200,000	18,220,566
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		21,775,000	21,828,654	10/02/2025	12/30/2031	Interest Rate Swap			55823D-AG-5	MDPK 2025-72A C	1F	21,775,000	21,828,654
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		94,000,000	93,033,774	10/02/2025	12/30/2031	Interest Rate Swap			03665J-AU-2	ANTR 2017-1A CRR	1F	94,000,000	93,033,774
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		22,890,000	22,551,938	10/02/2025	12/30/2031	Interest Rate Swap			03665M-AQ-4	ANTR 2018-1A CR	1F	22,890,000	22,551,938
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		12,000,000	12,006,780	10/02/2025	12/30/2031	Interest Rate Swap			03990F-AG-7	ARES 2024-74A C	1F	12,000,000	12,006,780
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		17,400,000	17,410,370	10/02/2025	12/30/2031	Interest Rate Swap			03990H-AG-3	ARES 2025-ALF9A	1F	17,400,000	17,410,370
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		20,200,000	20,243,874	10/02/2025	12/30/2031	Interest Rate Swap			00119H-AU-4	AGL 2019-1A CRR	1F	20,200,000	20,243,874
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		9,000,000	9,019,233	10/02/2025	12/30/2031	Interest Rate Swap			00177L-AN-0	AMMC 2021-24A CR	1F	9,000,000	9,019,233
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		11,250,000	11,279,756	10/02/2025	12/30/2031	Interest Rate Swap			00851W-AQ-2	AGL 2021-14A CR	1F	11,250,000	11,279,756
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		16,300,000	16,327,726	10/02/2025	12/30/2031	Interest Rate Swap			04020W-AG-2	ARES 2024-72A C	1F	16,300,000	16,327,726
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		11,500,000	11,421,467	10/02/2025	12/30/2031	Interest Rate Swap			05555G-AE-2	BCMM 2024-1A C	1F	11,500,000	11,421,467
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		8,000,000	8,004,440	10/02/2025	12/30/2031	Interest Rate Swap			12553D-AY-3	CIFC 2019-1A CR2	1F	8,000,000	8,004,440
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		5,000,000	5,002,775	10/02/2025	12/30/2031	Interest Rate Swap			06763D-AE-5	BABSN 2024-4A C	1F	5,000,000	5,002,775
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		8,500,000	8,516,244	10/02/2025	12/30/2031	Interest Rate Swap			05766B-AY-4	BOBA 2020-1A CRR	1F	8,500,000	8,516,244
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		2,500,000	2,504,535	10/02/2025	12/30/2031	Interest Rate Swap			13877J-AE-1	CANYC 2022-1A C	1F	2,500,000	2,504,535
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		10,760,343	10,823,296	10/02/2025	12/30/2031	Interest Rate Swap			13876N-BA-0	CANYC 2020-2A CR2	1F	10,760,343	10,823,296
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		13,645,000	13,676,943	10/02/2025	12/30/2031	Interest Rate Swap			142915-AG-2	CGMS 2024-8A C	1F	13,645,000	13,676,943
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		25,000,000	25,027,900	10/02/2025	12/30/2031	Interest Rate Swap			14319P-AG-6	CGMS 2024-6A C	1F	25,000,000	25,027,900
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		22,000,000	22,024,860	10/02/2025	12/30/2031	Interest Rate Swap			25255D-AQ-3	DCLO 2021-1A BR	1F	22,000,000	22,024,860
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		18,200,000	18,242,806	10/02/2025	12/30/2031	Interest Rate Swap			25255J-AQ-0	DCLO 2022-3A BR	1F	18,200,000	18,242,806
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		25,600,000	25,659,238	10/02/2025	12/30/2031	Interest Rate Swap			227800-AG-4	CRTPK 2024-1A C	1F	25,600,000	25,659,238
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		26,000,000	26,029,380	10/02/2025	12/30/2031	Interest Rate Swap			25255L-AW-2	DCLO 2021-2A BR	1F	26,000,000	26,029,380
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		4,900,000	4,916,930	10/02/2025	12/30/2031	Interest Rate Swap			17181W-AE-4	CIFC 2024-4A C	1F	4,900,000	4,916,930
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		1,996,156	2,006,000	10/02/2025	12/30/2031	Interest Rate Swap			26253V-AG-5	DRSLF 2024-121A C	1F	1,996,156	2,006,000
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		10,500,000	10,511,771	10/02/2025	12/30/2031	Interest Rate Swap			25256J-AG-1	DCLO 2024-8A B	1F	10,500,000	10,511,771
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		77,500,000	76,469,095	10/02/2025	12/30/2031	Interest Rate Swap			381936-AG-8	GOCAP 2021-59A CR	1F	77,500,000	76,469,095

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		13,400,000	13,431,316	10/02/2025	12/30/2031	Interest Rate Swap			38180H-AE-4	GCBSL 2022-62A CR	1F	13,400,000	13,431,316
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		5,800,000	5,802,134	10/02/2025	12/30/2031	Interest Rate Swap			38177Y-AQ-5	GCBSL 2021-53A CR	1F	5,800,000	5,802,134
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		3,850,000	3,859,941	10/02/2025	12/30/2031	Interest Rate Swap			29247B-AS-6	EMPWR 2023-2A CR	1F	3,850,000	3,859,941
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		18,900,000	18,718,976	10/02/2025	12/30/2031	Interest Rate Swap			34966Q-AG-8	FCO 2024-25A C	1F	18,900,000	18,718,976
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		51,800,000	51,403,678	10/02/2025	12/30/2031	Interest Rate Swap			97988Q-BE-3	WDMNT 2017-2A CRR	1F	51,800,000	51,403,678
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		28,614,000	28,977,398	10/02/2025	12/30/2031	Interest Rate Swap			G0404*-AA-3	Antares Juno Funding Ltd.	1F	28,614,000	28,977,398
04687#AB4	Structured Credit Fixed Bond Replication	1E	150,000,000		(2,186,317)	10/02/2025	10/20/2028	Interest Rate Swap		(2,186,317)					
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,243,998	2,247,661	10/02/2025	10/20/2028	Interest Rate Swap			91835W-AG-4	VMC 2025-PV2 C	1G	2,243,998	2,247,661
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,008,984	1,015,023	10/02/2025	10/20/2028	Interest Rate Swap			69382J-AB-7	PFP 2025-12 AS	1A	1,008,984	1,015,023
04687#AB4	Structured Credit Fixed Bond Replication	1E		503,595	506,749	10/02/2025	10/20/2028	Interest Rate Swap			69382J-AC-5	PFP 2025-12 B	1D	503,595	506,749
04687#AB4	Structured Credit Fixed Bond Replication	1E		747,394	752,463	10/02/2025	10/20/2028	Interest Rate Swap			69382J-AD-3	PFP 2025-12 C	1G	747,394	752,463
04687#AB4	Structured Credit Fixed Bond Replication	1E		5,268,408	5,294,690	10/02/2025	10/20/2028	Interest Rate Swap			58003M-AA-4	MF1 2024-FL15 A	1A	5,268,408	5,294,690
04687#AB4	Structured Credit Fixed Bond Replication	1E		10,372,079	10,416,929	10/02/2025	10/20/2028	Interest Rate Swap			58003M-AC-0	MF1 2024-FL15 AS	1A	10,372,079	10,416,929
04687#AB4	Structured Credit Fixed Bond Replication	1E		4,427,919	4,443,592	10/02/2025	10/20/2028	Interest Rate Swap			58003M-AE-6	MF1 2024-FL15 B	1D	4,427,919	4,443,592
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,376,073	1,379,469	10/02/2025	10/20/2028	Interest Rate Swap			58003M-AG-1	MF1 2024-FL15 C	1G	1,376,073	1,379,469
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,882,000	2,898,719	10/02/2025	10/20/2028	Interest Rate Swap			59291B-AE-6	MF1 2025-B2 B	1D	2,882,000	2,898,719
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,276,000	2,290,163	10/02/2025	10/20/2028	Interest Rate Swap			59291B-AG-1	MF1 2025-B2 C	1G	2,276,000	2,290,163
04687#AB4	Structured Credit Fixed Bond Replication	1E		3,441,139	3,450,851	10/02/2025	10/20/2028	Interest Rate Swap			55287E-AG-2	MF1 2024-FL16 C	1G	3,441,139	3,450,851
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,343,922	2,318,713	10/02/2025	10/20/2028	Interest Rate Swap			55287E-AJ-6	MF1 2024-FL16 D	2B	2,343,922	2,318,713
04687#AB4	Structured Credit Fixed Bond Replication	1E		6,220,909	6,247,679	10/02/2025	10/20/2028	Interest Rate Swap			55287E-AC-1	MF1 2024-FL16 AS	1A	6,220,909	6,247,679
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,304,113	2,313,442	10/02/2025	10/20/2028	Interest Rate Swap			55287E-AE-7	MF1 2024-FL16 B	1D	2,304,113	2,313,442
04687#AB4	Structured Credit Fixed Bond Replication	1E		9,961,855	10,024,792	10/02/2025	10/20/2028	Interest Rate Swap			45339N-AA-4	INCREF 2025-FL1 A	1A	9,961,855	10,024,792
04687#AB4	Structured Credit Fixed Bond Replication	1E		3,661,316	3,683,571	10/02/2025	10/20/2028	Interest Rate Swap			45339N-AC-0	INCREF 2025-FL1 AS	1A	3,661,316	3,683,571
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,622,780	2,591,817	10/02/2025	10/20/2028	Interest Rate Swap			45339N-AE-6	INCREF 2025-FL1 B	1D	2,622,780	2,591,817
04687#AB4	Structured Credit Fixed Bond Replication	1E		3,561,845	3,558,685	10/02/2025	10/20/2028	Interest Rate Swap			45339N-AG-1	INCREF 2025-FL1 C	1G	3,561,845	3,558,685
04687#AB4	Structured Credit Fixed Bond Replication	1E		3,192,000	3,204,964	10/02/2025	10/20/2028	Interest Rate Swap			30338W-AA-7	FSRIA 2024-FL9 AS	1A	3,192,000	3,204,964
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,487,091	2,484,782	10/02/2025	10/20/2028	Interest Rate Swap			30338W-AC-3	FSRIA 2024-FL9 B	1D	2,487,091	2,484,782
04687#AB4	Structured Credit Fixed Bond Replication	1E		20,773,935	20,857,470	10/02/2025	10/20/2028	Interest Rate Swap			30338W-AL-3	FSRIA 2024-FL9 A	1A	20,773,935	20,857,470
04687#AB4	Structured Credit Fixed Bond Replication	1E		4,988,558	4,940,805	10/02/2025	10/20/2028	Interest Rate Swap			20682A-AJ-9	CONE 2024-DFW1 C	1A	4,988,558	4,940,805
04687#AB4	Structured Credit Fixed Bond Replication	1E		498,068	496,559	10/02/2025	10/20/2028	Interest Rate Swap			05555M-AJ-8	BDS 2024-FL13 D	2B	498,068	496,559

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AB4	Structured Credit Fixed Bond Replication	1E		7,979,992	8,016,066	10/02/2025	10/20/2028	Interest Rate Swap			05613R-AC-2	BSPRT 2024-FL11 AS	1A	7,979,992	8,016,066
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,348,385	2,361,612	10/02/2025	10/20/2028	Interest Rate Swap			05613R-AE-8	BSPRT 2024-FL11 B	1D	2,348,385	2,361,612
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,945,901	1,955,805	10/02/2025	10/20/2028	Interest Rate Swap			05613R-AG-3	BSPRT 2024-FL11 C	1G	1,945,901	1,955,805
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,275,586	1,274,399	10/02/2025	10/20/2028	Interest Rate Swap			05613R-AJ-7	BSPRT 2024-FL11 D	2B	1,275,586	1,274,399
04687#AB4	Structured Credit Fixed Bond Replication	1E		719,198	723,036	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AA-9	BSPDF 2025-FL2 A	1A	719,198	723,036
04687#AB4	Structured Credit Fixed Bond Replication	1E		21,196,344	21,282,746	10/02/2025	10/20/2028	Interest Rate Swap			05613R-AA-6	BSPRT 2024-FL11 A	1A	21,196,344	21,282,746
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,763,580	1,771,677	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AC-5	BSPDF 2025-FL2 AS	1A	1,763,580	1,771,677
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,194,511	2,199,467	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AE-1	BSPDF 2025-FL2 B	1D	2,194,511	2,199,467
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,638,662	1,648,719	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AG-6	BSPDF 2025-FL2 C	1G	1,638,662	1,648,719
04687#AB4	Structured Credit Fixed Bond Replication	1E		987,189	993,331	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AJ-0	BSPDF 2025-FL2 D	2B	987,189	993,331
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,992,500	3,006,282	10/02/2025	10/20/2028	Interest Rate Swap			05555M-AC-3	BDS 2024-FL13 AS	1A	2,992,500	3,006,282
04687#AB4	Structured Credit Fixed Bond Replication	1E		996,166	1,002,713	10/02/2025	10/20/2028	Interest Rate Swap			05555M-AE-9	BDS 2024-FL13 B	1D	996,166	1,002,713
04687#AB4	Structured Credit Fixed Bond Replication	1E		796,902	802,951	10/02/2025	10/20/2028	Interest Rate Swap			05555M-AG-4	BDS 2024-FL13 C	1G	796,902	802,951
04687#AB4	Structured Credit Fixed Bond Replication	1E		403,660	403,215	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AF-2	ACRES 2025-FL3 E	2C	403,660	403,215
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,939,140	1,947,839	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AB-1	ACRES 2025-FL3 AS	1A	1,939,140	1,947,839
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,587,699	1,585,937	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AC-9	ACRES 2025-FL3 B	1D	1,587,699	1,585,937
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,291,704	1,290,193	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AD-7	ACRES 2025-FL3 C	1G	1,291,704	1,290,193
04687#AB4	Structured Credit Fixed Bond Replication	1E		780,403	779,516	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AE-5	ACRES 2025-FL3 D	2B	780,403	779,516
05565AF*9	FIXED RATE BOND REPLICATION	2C	40,000,000	(1,135,138)		03/04/2026	03/20/2036	Interest Rate Swap		(1,135,138)					
05565AF*9	FIXED RATE BOND REPLICATION	2C		3,000,000	2,982,214	03/04/2026	03/20/2036	Interest Rate Swap			59590A-AG-4	Midcap Financial Issuer Trust	2C	3,000,000	2,982,214
05565AF*9	FIXED RATE BOND REPLICATION	2C		39,000,000	38,757,389	03/04/2026	03/20/2036	Interest Rate Swap			59590A-AH-2	Midcap Financial Issuer Trust	2C	39,000,000	38,757,389
05565AF*9	FIXED RATE BOND REPLICATION	2C		950,000	949,972	03/04/2026	03/20/2036	Interest Rate Swap			74980F-BJ-3	RRAM 2020-8A C1A2	2B	950,000	949,972
05565AF*9	FIXED RATE BOND REPLICATION	2C		1,035,000	1,041,778	03/04/2026	03/20/2036	Interest Rate Swap			74938R-AJ-1	RAD 2025-30A C1	2C	1,035,000	1,041,778
05565AF*9	FIXED RATE BOND REPLICATION	2C		765,086	753,816	03/04/2026	03/20/2036	Interest Rate Swap			07457#-AC-5	Turbin Finance Trust 2024-1	1D	765,086	753,816
06051AF*8	FIXED RATE BOND REPLICATION	2B	20,000,000	(542,968)		03/04/2026	03/20/2034	Interest Rate Swap		(542,968)					
06051AF*8	FIXED RATE BOND REPLICATION	2B		15,000,000	15,130,307	03/04/2026	03/20/2034	Interest Rate Swap			00188M-AB-1	Ziraat (Bosphorus) DPR Senior	2C	15,000,000	15,130,307
06051AF*8	FIXED RATE BOND REPLICATION	2B		1,485,000	1,471,132	03/04/2026	03/20/2034	Interest Rate Swap			03666B-BC-7	ANTR 2021-1A CR	1F	1,485,000	1,471,132
06051AF*8	FIXED RATE BOND REPLICATION	2B		1,736,924	1,700,567	03/04/2026	03/20/2034	Interest Rate Swap			07457#-AB-7	Turbin Finance Trust 2024-1	1B	1,736,924	1,700,567
06051AF*8	FIXED RATE BOND REPLICATION	2B		1,599,506	1,604,311	03/04/2026	03/20/2034	Interest Rate Swap				RRME 26A B	1F	1,599,506	1,604,311
06051AF*8	FIXED RATE BOND REPLICATION	2B		1,628,069	1,634,900	03/04/2026	03/20/2034	Interest Rate Swap				HARVT 36A C	1F	1,628,069	1,634,900
06051AF*8	FIXED RATE BOND REPLICATION	2B		1,999,383	2,017,925	03/04/2026	03/20/2034	Interest Rate Swap				HARVT 36A D	2C	1,999,383	2,017,925
06051AF*8	FIXED RATE BOND REPLICATION	2B		1,828,007	1,833,438	03/04/2026	03/20/2034	Interest Rate Swap				RRME 27A B	1F	1,828,007	1,833,438
46685#AA9	FIXED RATE BOND REPLICATION	1E	60,000,000	(1,344,348)		03/04/2026	03/20/2031	Interest Rate Swap		(1,344,348)					
46685#AA9	FIXED RATE BOND REPLICATION	1E		13,082,796	13,104,487	03/04/2026	03/20/2031	Interest Rate Swap			74989K-AJ-4	RRAM 2017-2A BR	1F	13,082,796	13,104,487
46685#AA9	FIXED RATE BOND REPLICATION	1E		14,000,000	13,959,400	03/04/2026	03/20/2031	Interest Rate Swap			049400-AC-8	ATLAS SECURED ADVANCE FUNDING,	1F	14,000,000	13,959,400
46685#AA9	FIXED RATE BOND REPLICATION	1E		9,760,080	9,401,616	03/04/2026	03/20/2031	Interest Rate Swap			525221-GM-3	LXS 2005-9N 1A1	1A	9,760,080	9,401,616
46685#AA9	FIXED RATE BOND REPLICATION	1E		7,031,650	6,661,223	03/04/2026	03/20/2031	Interest Rate Swap			41162D-AF-6	HVMLT 2006-12 2A2A	1A	7,031,650	6,661,223
46685#AA9	FIXED RATE BOND REPLICATION	1E		10,155,425	9,815,788	03/04/2026	03/20/2031	Interest Rate Swap			41164L-AB-5	HVMLT 2007-2 2A1A	1A	10,155,425	9,815,788
46685#AA9	FIXED RATE BOND REPLICATION	1E		7,665,123	7,665,123	03/04/2026	03/20/2031	Interest Rate Swap			G82928-AA-9	Southern Palm Company	1G	7,665,123	7,665,123
779926D80	FIXED RATE BOND REPLICATION	1F	50,000,000	(1,211,393)		03/04/2026	03/20/2032	Interest Rate Swap		(1,211,393)					
779926D80	FIXED RATE BOND REPLICATION	1F		4,095,322	4,515,054	03/04/2026	03/20/2032	Interest Rate Swap			3622EA-AC-4	GSAA 2007-3 2A1A	1A	4,095,322	4,515,054
779926D80	FIXED RATE BOND REPLICATION	1F		7,472,900	7,779,860	03/04/2026	03/20/2032	Interest Rate Swap			25151A-AG-6	DBALT 2006-AR3 A6	1A	7,472,900	7,779,860

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
779926D80	FIXED RATE BOND REPLICATION	1F		45,000,000	45,000,000	03/04/2026	03/20/2032	Interest Rate Swap			02300A-AA-8	AMAPS	1F	45,000,000	45,000,000
94978*CN9	FIXED RATE BOND REPLICATION	2A	30,000,000		(720,172)	03/04/2026	03/20/2033	Interest Rate Swap		(720,172)					
94978*CN9	FIXED RATE BOND REPLICATION	2A		5,238,133	5,238,133	03/04/2026	03/20/2033	Interest Rate Swap			69453#-AA-1	PK ALIFT WH 5 LP	2C	5,238,133	5,238,133
94978*CN9	FIXED RATE BOND REPLICATION	2A		4,010,171	3,949,101	03/04/2026	03/20/2033	Interest Rate Swap			61748H-QW-4	MSM 2005-9AR 1A	1A	4,010,171	3,949,101
94978*CN9	FIXED RATE BOND REPLICATION	2A		6,581,733	6,532,209	03/04/2026	03/20/2033	Interest Rate Swap			61748H-YQ-8	MSM 2006-5AR A	1A	6,581,733	6,532,209
94978*CN9	FIXED RATE BOND REPLICATION	2A		3,398,441	3,504,386	03/04/2026	03/20/2033	Interest Rate Swap			12667G-RV-7	CWALT 2005-17 1A1	1A	3,398,441	3,504,386
94978*CN9	FIXED RATE BOND REPLICATION	2A		5,401,502	5,610,908	03/04/2026	03/20/2033	Interest Rate Swap			45661E-AA-2	INDX 2006-AR2 1A1A	1A	5,401,502	5,610,908
94978*CN9	FIXED RATE BOND REPLICATION	2A		6,650,000	6,870,926	03/04/2026	03/20/2033	Interest Rate Swap			G9890#-AA-1	Ziraat DPR Finance Company	2C	6,650,000	6,870,926
12776*SP3	CDX.NA.HY.45	2A	100,000,000	13,012,650	14,519,740	10/14/2025	12/20/2030	Credit Default Swap	13,012,650	14,519,740					
12776*SP3	CDX.NA.HY.45	2A		145,416,093	103,980,465	10/14/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	145,416,093	103,980,465
12776*SS7	CDX.NA.HY.45	2A	50,000,000	6,511,169	7,284,813	10/17/2025	12/20/2030	Credit Default Swap	6,511,169	7,284,813					
12776*SS7	CDX.NA.HY.45	2A		72,554,418	51,990,233	10/17/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,554,418	51,990,233
12776*SQ1	CDX.NA.HY.45	2A	50,000,000	6,487,881	7,259,870	10/17/2025	12/20/2030	Credit Default Swap	6,487,881	7,259,870					
12776*SQ1	CDX.NA.HY.45	2A		72,554,418	51,990,233	10/17/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,554,418	51,990,233
12776*TE7	CDX.NA.HY.45	2A	100,000,000	12,946,714	14,503,258	11/18/2025	12/20/2030	Credit Default Swap	12,946,714	14,503,258					
12776*TE7	CDX.NA.HY.45	2A		144,640,425	103,980,465	11/18/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	144,640,425	103,980,465
12776*SR9	CDX.NA.HY.45	2A	50,000,000	6,551,403	7,284,813	10/16/2025	12/20/2030	Credit Default Swap	6,551,403	7,284,813					
12776*SR9	CDX.NA.HY.45	2A		72,662,814	51,990,233	10/16/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,662,814	51,990,233
12776*SN8	CDX.NA.HY.45	2A	50,000,000	6,522,346	7,259,870	10/16/2025	12/20/2030	Credit Default Swap	6,522,346	7,259,870					
12776*SN8	CDX.NA.HY.45	2A		72,653,240	51,990,233	10/16/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,653,240	51,990,233
12776*TF4	CDX.NA.HY.45	2A	50,000,000	6,473,357	7,259,870	11/18/2025	12/20/2030	Credit Default Swap	6,473,357	7,259,870					
12776*TF4	CDX.NA.HY.45	2A		72,554,418	51,990,233	11/18/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,554,418	51,990,233
12776*TG2	CDX.NA.HY.45	2A	50,000,000	6,451,960	7,284,813	11/18/2025	12/20/2030	Credit Default Swap	6,451,960	7,284,813					
12776*TG2	CDX.NA.HY.45	2A		72,710,675	51,990,233	11/18/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,710,675	51,990,233
12776*WG8	CDX.NA.HY.45	2A	100,000,000	12,387,990	14,519,740	03/06/2026	12/20/2030	Credit Default Swap	12,387,990	14,519,740					
12776*WG8	CDX.NA.HY.45	2A		145,246,258	103,980,465	03/06/2026	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	145,246,258	103,980,465
46573*GC8	XOVER S44 5Y	2A	25,000,000	2,131,973	3,555,000	03/27/2026	12/20/2030	Credit Default Swap	2,131,973	3,555,000					
46573*GC8	XOVER S44 5Y	2A		29,213,948	25,913,571	03/27/2026	12/20/2030	Credit Default Swap			91282C-DJ-7	US TREASURY N/B	1A	29,213,948	25,913,571
46573*GD6	XOVER S44 5Y	2A	50,000,000	4,693,305	7,110,000	03/26/2026	12/20/2030	Credit Default Swap	4,693,305	7,110,000					
46573*GD6	XOVER S44 5Y	2A		58,427,896	51,827,142	03/26/2026	12/20/2030	Credit Default Swap			91282C-DJ-7	US TREASURY N/B	1A	58,427,896	51,827,142
46573*GE4	XOVER S44 5Y	2A	25,000,000	2,275,140	3,555,000	03/26/2026	12/20/2030	Credit Default Swap	2,275,140	3,555,000					
46573*GE4	XOVER S44 5Y	2A		29,213,948	25,913,571	03/26/2026	12/20/2030	Credit Default Swap			91282C-DJ-7	US TREASURY N/B	1A	29,213,948	25,913,571
46573*GF1	XOVER S44 5Y	2A	50,000,000	4,667,997	7,110,000	03/24/2026	12/20/2030	Credit Default Swap	4,667,997	7,110,000					
46573*GF1	XOVER S44 5Y	2A		58,497,617	51,827,142	03/24/2026	12/20/2030	Credit Default Swap			91282C-DJ-7	US TREASURY N/B	1A	58,497,617	51,827,142
46573*GG9	XOVER S44 5Y	2A	100,000,000	9,527,688	14,220,000	03/19/2026	12/20/2030	Credit Default Swap	9,527,688	14,220,000					
46573*GG9	XOVER S44 5Y	2A		188,167,211	109,945,460	03/19/2026	12/20/2030	Credit Default Swap			912810-TB-4	US TREASURY N/B	1A	188,167,211	109,945,460
46573*GH7	XOVER S44 5Y SR MEZZ TRANCHE	2A	50,000,000	5,139,698	7,110,000	03/09/2026	12/20/2030	Credit Default Swap	5,139,698	7,110,000					
46573*GH7	XOVER S44 5Y SR MEZZ TRANCHE	2A		93,840,534	54,972,730	03/09/2026	12/20/2030	Credit Default Swap			912810-TB-4	US TREASURY N/B	1A	93,840,534	54,972,730
46573*GJ3	XOVER S44 5Y	2A	25,000,000	2,119,986	3,555,000	03/27/2026	12/20/2030	Credit Default Swap	2,119,986	3,555,000					
46573*GJ3	XOVER S44 5Y	2A		29,213,948	25,913,571	03/27/2026	12/20/2030	Credit Default Swap			91282C-DJ-7	US TREASURY N/B	1A	29,213,948	25,913,571
46573*GK0	XOVER S44 5Y	2A	50,000,000	5,108,138	7,110,000	03/13/2026	12/20/2030	Credit Default Swap	5,108,138	7,110,000					
46573*GK0	XOVER S44 5Y	2A		94,122,251	54,972,730	03/13/2026	12/20/2030	Credit Default Swap			912810-TB-4	US TREASURY N/B	1A	94,122,251	54,972,730
450748AA2	XOVER S44 5Y	1A	25,000,000	3,130,001	3,555,000	05/12/2026	12/20/2030	Credit Default Swap	3,130,001	3,555,000					
450748AA2	XOVER S44 5Y	1A		38,779,784	27,728,124	05/12/2026	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	38,779,784	27,728,124
9999999999 - Totals				13,092,353,027	12,531,070,488	XXX	XXX	XXX	116,139,396	(6,027,511)	XXX	XXX	XXX	12,976,213,631	12,537,097,999

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	30	12,723,812,925	41	12,459,549,952					30	12,723,812,925
2. Add: Opened or acquired transactions	14	994,294,147	1	41,909,785					15	1,036,203,932
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	66,629,153	XXX	708,840,095	XXX		XXX		XXX	775,469,248
4. Less: Closed or disposed of transactions	3								3	
5. Less: Positions disposed of for failing effectiveness criteria										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	1,325,186,273	XXX	117,946,805	XXX		XXX		XXX	1,443,133,078
7. Ending inventory	41	12,459,549,952	42	13,092,353,027					42	13,092,353,027

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	4,968,759,879	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	101,359,627	
3.	Total (Line 1 plus Line 2)		5,070,119,506
4.	Part D, Section 1, Column 6	6,643,103,292	
5.	Part D, Section 1, Column 7	(1,572,983,786)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	7,280,980,628	
8.	Part B, Section 1, Column 13	101,359,626	
9.	Total (Line 7 plus Line 8)		7,382,340,255
10.	Part D, Section 1, Column 9	9,515,663,710	
11.	Part D, Section 1, Column 10	(2,133,323,455)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,594,810,557	
14.	Part B, Section 1, Column 20	92,604,376	
15.	Part D, Section 1, Column 12	2,687,414,933	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	7,283,524,891	6,831,569,526
2.	Cost of cash equivalents acquired	166,618,550,206	161,872,794,055
3.	Accrual of discount	739,007	6,950
4.	Unrealized valuation increase/(decrease)		5,811
5.	Total gain (loss) on disposals	(3,980)	
6.	Deduct consideration received on disposals	161,581,066,929	161,420,795,872
7.	Deduct amortization of premium	223	55,580
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,321,742,972	7,283,524,891
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	12,321,742,972	7,283,524,891

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
580 Dubuque	South San Francisco	CA	06/23/2026	VARIOUS	130,000,000		130,000,000	
0199999. Acquired by purchase					130,000,000		130,000,000	
0399999 - Totals					130,000,000		130,000,000	

SCHEDULE A - PART 3

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

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

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100069058	TUSCOLA	TX		09/01/2021	3.375		13,477	267,302
100063327	DANVILLE	VA		07/01/2021	4.500		5,326	182,787
100063203	FLORENCE	SC		07/01/2021	3.625		3,715	198,894
100063049	GOODRICH	TX		07/01/2021	3.500		9,461	151,499
100074611	WINSTON SALEM	NC		12/01/2021	3.000		184	174,853
0299999. Mortgages in good standing - residential mortgages-insured or guaranteed							32,163	975,335
100285170	HUNTINGTON BEACH	CA		04/02/2026	6.375	818,432		1,360,000
100285171	SUNNYVALE	CA		04/02/2026	6.625	1,036,385		2,358,000
100285172	SANTA CLARITA	CA		04/02/2026	7.375	1,530,435		1,700,000
100285173	SAN PABLO	CA		04/02/2026	6.375	377,640		508,000
100285174	CORONADO	CA		04/02/2026	6.625	2,653,295		3,450,000
100285175	SAN ANTONIO	TX		04/02/2026	6.875	432,285		520,000
100285176	TAMPA	FL		04/02/2026	6.625	641,049		3,300,000
100285177	OCEANSIDE	CA		04/02/2026	6.750	1,151,912		1,402,000
100285178	NEWPORT BEACH	CA		04/02/2026	6.750	2,160,244		2,800,000
100285179	EAST POINT	GA		04/02/2026	6.125	104,628		327,000
100285180	WASHOUGAL	WA		04/02/2026	6.625	279,697		435,000
100285181	AZUSA	CA		04/02/2026	6.250	758,087		1,100,000
100285182	IRVING	TX		04/02/2026	6.875	691,999		965,000
100285184	NEWPORT BEACH	CA		04/02/2026	6.625	3,349,641		4,995,000
100285185	MEQUON	WI		04/02/2026	6.250	221,599		425,000
100285186	SAN DIEGO	CA		04/02/2026	7.250	1,162,517		1,390,000
100285187	LEBANON	OR		04/02/2026	6.750	829,996		1,200,000
100285188	EMERALD ISLE	NC		04/02/2026	6.500	613,125		1,073,000
100285189	CARLSBAD	CA		04/02/2026	6.250	1,320,426		2,325,000
100285190	MESA	AZ		04/02/2026	6.375	668,627		925,000
100285191	FULLERTON	CA		04/02/2026	6.750	776,057		1,150,000
100285192	LOS ANGELES	CA		04/02/2026	6.750	529,805		837,000
100285193	KISSIMMEE	FL		04/02/2026	6.250	213,114		425,000
100285194	WEST CHESTER	PA		04/02/2026	6.250	451,076		670,000
100285195	BEAVERTON	OR		04/02/2026	7.750	359,582		495,000
100285196	BRONX	NY		04/02/2026	7.125	849,211		1,100,000
100285197	FORT LAUDERDALE	FL		04/02/2026	6.875	519,539		605,000
100285198	WEST CHESTER	PA		04/02/2026	6.250	453,769		674,000
100285200	MORGAN HILL	CA		04/02/2026	6.625	1,661,657		2,525,000
100285201	EAGLE	ID		04/02/2026	6.750	1,402,376		2,250,000
100285202	GAINESVILLE	GA		04/02/2026	6.500	558,302		885,000
100285203	EMERALD ISLE	NC		04/02/2026	6.500	613,125		1,073,000
100285205	WINDSOR	CA		04/02/2026	6.750	489,437		685,000
100285206	SEASIDE HEIGHTS	NJ		04/02/2026	6.875	523,681		1,685,000
100285207	OLYMPIA	WA		04/02/2026	7.125	364,214		479,000
100285208	WILLIAMSPORT	MD		04/02/2026	7.125	416,349		480,000
100285209	LINCOLN	CA		04/02/2026	6.125	201,087		403,000
100285210	HESPERIA	CA		04/02/2026	7.125	345,636		425,000
100285211	RIVERSIDE	CA		04/02/2026	6.875	944,839		1,164,000
100285212	CLEARWATER	FL		04/02/2026	7.250	256,575		340,000
100285213	FORT WORTH	TX		04/02/2026	7.375	378,359		495,000
100285214	SAINT GEORGE	UT		04/02/2026	6.875	2,041,950		2,351,000
100285215	CALEDONIA	MI		04/02/2026	6.750	351,790		480,000
100285216	MESA	AZ		04/02/2026	6.375	413,013		610,000
100285217	BEACH HAVEN	NJ		04/02/2026	6.875	2,386,368		3,520,000
100285218	MCGAHEYSVILLE	VA		04/02/2026	7.250	640,785		825,000
100285219	MESA	AZ		04/02/2026	6.375	413,013		610,000
100285220	JACKSON	TN		04/02/2026	6.875	629,732		863,000
100285221	COLUMBIA	SC		04/02/2026	7.250	231,838		280,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100285222	CORINTH	TX		04/02/2026	7.500	449,020		596,000
100285223	BURBANK	CA		04/02/2026	6.000	602,500		1,075,000
100285224	GLENDALE	AZ		04/02/2026	7.375	363,806		478,000
100285225	BELLEVUE	WA		04/02/2026	6.875	1,400,213		1,735,000
100285226	NEWPORT BEACH	CA		04/02/2026	6.875	3,600,144		5,900,000
100285227	PARKER	CO		04/02/2026	6.750	1,186,171		1,450,000
100285228	LANDERS	CA		04/02/2026	7.500	494,094		670,000
100285229	SAN JOSE	CA		04/02/2026	6.500	991,380		1,300,000
100285230	LOS ANGELES	CA		04/02/2026	6.990	939,565		1,300,000
100285231	FORT PIERCE	FL		04/02/2026	7.250	219,207		270,000
100285232	ROGERSVILLE	MO		04/02/2026	7.000	2,083,059		2,900,000
100285233	STONE MOUNTAIN	GA		04/02/2026	7.125	282,562		371,000
100285234	MANHATTAN BEACH	CA		04/02/2026	7.125	1,931,892		2,600,000
100285235	ALEXANDRIA	VA		04/02/2026	6.250	266,688		620,000
100285236	DELRAY BEACH	FL		04/02/2026	6.625	1,603,502		2,225,000
100285237	COLUMBUS	OH		04/02/2026	7.375	314,353		390,000
100285238	LAGUNA BEACH	CA		04/02/2026	7.000	2,866,857		4,100,000
100285239	MILLCREEK	UT		04/02/2026	6.490	415,222		697,000
100285240	HENDERSON	NV		04/02/2026	7.375	604,993		790,000
100285241	MANHATTAN BEACH	CA		04/02/2026	6.750	3,302,201		5,550,000
100285242	RANCHO CORDOVA	CA		04/02/2026	7.750	299,481		490,000
100285243	DORAL	FL		04/02/2026	7.250	1,128,571		1,550,000
100285244	LAKE OSWEGO	OR		04/02/2026	7.125	1,942,233		3,100,000
100285245	MANHATTAN BEACH	CA		04/02/2026	7.125	2,068,474		2,865,000
100285246	IDYLLWILD	CA		04/02/2026	6.875	378,422		475,000
100285247	MARANA	AZ		04/02/2026	6.500	557,952		1,100,000
100285248	LOS ANGELES	CA		04/02/2026	6.875	1,109,164		1,595,000
100285249	CARMEL	IN		04/02/2026	6.875	593,862		725,000
100285250	FLORHAM PARK	NJ		04/02/2026	6.875	688,684		1,050,000
100285251	SHAKOPEE	MN		04/02/2026	6.750	307,347		490,000
100285252	DOVER	DE		04/02/2026	6.500	857,847		1,454,000
100285253	CAPE CORAL	FL		04/02/2026	7.875	355,211		400,000
100285254	OAKLAND	CA		04/02/2026	6.500	1,156,275		1,500,000
100285256	SAINT CLOUD	FL		04/02/2026	6.875	360,888		455,000
100285257	CHAPIN	SC		04/02/2026	7.250	327,507		390,000
100285258	NORTH BETHESDA	MD		04/02/2026	7.250	992,914		1,380,000
100285259	BREMERTON	WA		04/02/2026	7.375	370,133		477,000
100285260	SARASOTA	FL		04/02/2026	7.750	342,305		425,000
100285261	ORO VALLEY	AZ		04/02/2026	7.125	983,343		1,175,000
100285262	SURPRISE	AZ		04/02/2026	7.250	248,901		425,000
100285263	HUMBLE	TX		04/02/2026	7.375	154,029		210,000
100285264	SEATTLE	WA		04/02/2026	7.125	1,095,966		1,540,000
100285265	LAGUNA NIGUEL	CA		04/02/2026	6.750	415,262		1,200,000
100285266	LAKE POINT	UT		04/02/2026	7.250	494,206		585,000
100285267	DETROIT	MI		04/02/2026	6.750	317,124		435,000
100285268	BOULDER CREEK	CA		04/02/2026	7.375	611,250		710,000
100285269	NEW CASTLE	DE		04/02/2026	7.125	293,901		390,000
100285270	LAS VEGAS	NV		04/02/2026	6.875	2,172,959		2,850,000
100285271	CLEVELAND	OH		04/02/2026	6.875	116,195		154,000
100285272	EXTON	PA		04/02/2026	6.625	398,427		615,000
100285273	FORT MYERS BEACH	FL		04/06/2026	7.990	772,609		1,000,000
100285274	BURNSVILLE	MN		04/06/2026	7.250	313,753		400,000
100285275	MIAMI BEACH	FL		04/06/2026	6.625	251,293		322,500
100285276	PROSPERITY	SC		04/06/2026	6.875	589,702		765,000
100285277	TRENTON	MI		04/06/2026	7.125	190,563		243,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100285278	LEXINGTON	KY		04/06/2026	6.375	145,814		194,000
100285279	ROME	NY		04/06/2026	6.250	65,092		94,500
100285280	SALISBURY	MD		04/06/2026	6.490	167,171		215,000
100285281	BAY CITY	MI		04/06/2026	7.125	98,728		126,000
100285282	OCEANSIDE	CA		04/06/2026	6.490	339,993		440,000
100285283	GRAND RAPIDS	MI		04/06/2026	6.490	199,035		255,000
100285284	BELVIDERE	IL		04/06/2026	6.375	128,679		195,000
100285285	SALEM	NJ		04/06/2026	6.375	175,361		226,000
100285286	HUNTINGTON	WV		04/06/2026	7.375	101,135		130,000
100285287	ANN ARBOR	MI		04/06/2026	6.990	263,254		300,000
100285288	GROVER BEACH	CA		04/06/2026	6.375	189,058		785,000
100285289	YOUNGSTOWN	OH		04/06/2026	7.750	45,982		60,000
100285290	CLEVELAND HEIGHTS	OH		04/06/2026	6.625	293,861		380,000
100285291	OSHKOSH	WI		04/06/2026	6.490	136,121		175,000
100285292	DULUTH	MN		04/06/2026	6.875	450,990		585,000
100285293	SAINT LOUIS	MO		04/06/2026	6.990	34,947		42,000
100285294	PLYMOUTH	MI		04/06/2026	6.375	192,449		277,000
100285295	DALLAS	TX		04/06/2026	7.490	95,454		120,000
100285296	LEXINGTON	KY		04/06/2026	6.875	78,119		100,000
100285297	LEXINGTON	KY		04/06/2026	6.875	54,273		75,000
100285298	OCEAN VIEW	DE		04/06/2026	6.750	453,046		524,000
100285299	MEMPHIS	TN		04/06/2026	6.125	107,073		141,000
100285300	MILWAUKEE	WI		04/06/2026	6.990	134,865		172,000
100285301	CLOVIS	NM		04/06/2026	6.990	75,341		96,000
100285302	BENTON	KY		04/06/2026	7.250	49,855		73,000
100285303	WILSON	NC		04/06/2026	6.490	61,265		97,000
100285304	MANSFIELD	CT		04/06/2026	6.750	187,440		246,000
100285305	CORPUS CHRISTI	TX		04/06/2026	6.990	141,222		200,000
100285306	FAYETTEVILLE	NC		04/06/2026	6.375	133,258		172,500
100285307	SAINT LOUIS	MO		04/06/2026	6.750	194,591		280,000
100285308	MADISON	WI		04/06/2026	6.875	239,442		310,000
100285309	BERLIN	MD		04/06/2026	6.990	309,922		475,000
100285310	FERNDALE	MI		04/06/2026	6.875	138,117		170,000
100285311	HOUGHTON	MI		04/06/2026	6.490	119,955		180,000
100285312	ABINGTON	MA		04/06/2026	7.250	478,073		620,000
100285313	OCEAN CITY	MD		04/06/2026	6.375	291,888		400,000
100285314	SEMINOLE	FL		04/06/2026	6.750	209,438		315,000
100285315	CHESTER	VA		04/06/2026	7.250	293,260		420,000
100285316	ARLINGTON HEIGHTS	IL		04/06/2026	6.375	322,460		600,000
100285317	NACOGDOCHES	TX		04/06/2026	6.625	180,471		230,000
100285318	HAMPTON	GA		04/06/2026	6.750	132,458		226,000
100285319	ANN ARBOR	MI		04/06/2026	6.490	150,050		304,000
100285320	ELIZABETH	PA		04/06/2026	6.750	83,143		107,000
100285321	ROCKY MOUNT	NC		04/06/2026	6.490	166,289		247,500
100285322	SHALIMAR	FL		04/06/2026	6.875	137,999		202,000
100285323	HOUSTON	TX		04/06/2026	7.250	78,384		112,000
100285324	GRIFFITH	IN		04/06/2026	6.750	171,893		226,000
100285325	PRUDENVILLE	MI		04/06/2026	6.375	792,813		1,098,000
100285326	MENTOR	OH		04/06/2026	7.875	156,843		200,000
100285327	CURTIS BAY	MD		04/06/2026	6.490	279,280		364,000
100285328	ROCHESTER	MN		04/06/2026	5.875	136,669		183,000
100285329	KANSAS CITY	MO		04/06/2026	6.490	306,401		430,000
100285330	STILLWATER	MN		04/06/2026	5.990	356,079		475,000
100285331	PASADENA	MD		04/06/2026	6.490	159,918		225,000
100285332	ROMULUS	MI		04/06/2026	6.750	108,634		155,000

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100285333	SAINT PAUL	MN		04/06/2026	6.375	153,981		200,000
100285334	STOWE	VT		04/06/2026	5.875	427,607		745,000
100285335	GROVER BEACH	CA		04/06/2026	6.750	438,497		750,000
100285336	WHITEHALL	PA		04/06/2026	6.375	195,428		320,000
100285337	MARTINSBURG	WV		04/06/2026	6.250	164,536		252,000
100285338	WOONSOCKET	RI		04/06/2026	6.250	312,469		420,000
100285339	ALBUQUERQUE	NM		04/06/2026	6.375	300,235		365,000
100285340	SAINT LOUIS	MO		04/06/2026	6.250	176,408		240,000
100285341	BROKEN ARROW	OK		04/06/2026	6.490	183,045		226,000
100285342	RIDGECREST	CA		04/06/2026	7.250	66,863		168,000
100285343	ATLANTA	GA		04/06/2026	6.990	380,533		430,000
100285344	DETROIT	MI		04/06/2026	6.375	344,802		517,000
100285345	FARMERSVILLE	OH		04/06/2026	6.990	146,893		188,000
100285346	LUBBOCK	TX		04/06/2026	6.750	117,183		166,000
100285347	LUBBOCK	TX		04/06/2026	6.375	73,367		177,000
100285348	MANCHESTER	CT		04/06/2026	7.250	209,210		235,000
100285350	CHICAGO	IL		04/06/2026	6.250	165,448		335,000
100285351	VALPARAISO	IN		04/06/2026	6.250	165,640		223,000
100285352	LUBBOCK	TX		04/06/2026	6.375	92,361		173,000
100285353	SANTA FE	NM		04/06/2026	6.750	463,008		640,000
100285354	WAUWATOSA	WI		04/06/2026	6.750	331,737		430,000
100285355	OCEAN CITY	MD		04/06/2026	6.750	363,668		505,000
100285356	DECATUR	IL		04/06/2026	6.875	76,150		100,000
100285357	LEBANON	TN		04/06/2026	6.750	270,119		305,000
100285358	GREENSBORO	NC		04/06/2026	6.275	121,104		162,000
100285359	WASHINGTON	DC		04/06/2026	6.125	669,379		773,000
100285360	MEMPHIS	TN		04/06/2026	6.450	129,452		169,000
100285361	CHICAGO	IL		04/06/2026	6.500	142,473		190,000
100285362	EL RENO	OK		04/06/2026	5.990	125,753		155,000
100285363	GUTHRIE	OK		04/06/2026	5.990	196,104		241,500
100285364	DENTON	TX		04/06/2026	6.750	175,774		300,000
100285365	SARASOTA	FL		04/06/2026	7.250	412,966		470,000
100285366	WASHOE VALLEY	NV		04/06/2026	6.750	433,129		620,000
100285367	HANOVER	PA		04/06/2026	6.875	336,779		415,000
100285368	RALEIGH	NC		04/06/2026	6.500	300,883		425,000
100285369	PLYMOUTH	MI		04/06/2026	6.375	229,886		382,500
100285370	ABERDEEN	MD		04/06/2026	6.990	283,301		346,000
100285371	LAUDERHILL	FL		04/06/2026	6.750	291,976		460,000
100285372	SANDY	UT		04/06/2026	6.375	153,551		622,000
100285373	TULSA	OK		04/06/2026	6.750	83,775		193,100
100285374	DAYTON	OH		04/06/2026	7.250	326,231		364,000
100285375	YUMA	AZ		04/06/2026	6.625	164,938		260,000
100285376	CREOLA	OH		04/06/2026	7.250	486,506		575,000
100285377	ANDERSON	IN		04/06/2026	6.750	75,398		100,000
100285378	AMESBURY	MA		04/06/2026	6.490	488,347		735,000
100285379	TRENTON	NJ		04/06/2026	6.250	171,588		225,000
100285380	PRAIRIEVILLE	LA		04/06/2026	6.250	199,153		244,000
100285381	ALBUQUERQUE	NM		04/06/2026	6.250	133,647		180,000
100285382	EVANSVILLE	WI		04/06/2026	5.990	149,967		295,000
100285383	TECUMSEH	MI		04/06/2026	6.750	249,378		300,000
100285384	DANVILLE	KY		04/06/2026	7.250	87,978		110,000
100285385	DANVILLE	KY		04/06/2026	7.250	87,978		120,000
100285386	DURHAM	NC		04/06/2026	6.125	195,215		283,000
100285387	LONGS	SC		04/06/2026	6.875	198,378		264,000
100285388	HENDERSONVILLE	TN		04/06/2026	6.625	257,425		359,000

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100285389	SOCIAL CIRCLE	GA		04/06/2026	6.750	213,440		295,000
100285390	STRATFORD	CT		04/06/2026	6.375	234,016		360,000
100285391	SANTA FE	NM		04/06/2026	6.250	289,048		640,000
100285392	AITKIN	MN		04/06/2026	6.750	323,020		450,000
100285393	CHESTERFIELD	MO		04/06/2026	6.625	302,953		400,000
100285394	AUSTIN	TX		04/06/2026	6.750	230,067		380,000
100285395	BIG LAKE	MN		04/06/2026	6.490	264,006		337,000
100285396	PUNTA GORDA	FL		04/06/2026	6.250	168,426		235,000
100285397	MEMPHIS	TN		04/06/2026	6.750	133,817		175,000
100285398	LAKEVILLE	MN		04/06/2026	6.750	189,238		245,000
100285399	BELTON	MO		04/06/2026	6.500	403,755		530,000
100285400	BELTON	MO		04/06/2026	6.500	403,993		530,000
100285401	BELTON	MO		04/06/2026	6.500	404,083		530,000
100285402	BELLA VISTA	AR		04/06/2026	6.250	366,300		552,000
100285403	BELTON	MO		04/06/2026	6.500	404,132		530,000
100285404	KNOXVILLE	TN		04/06/2026	5.750	413,989		530,000
100285405	FORT LAUDERDALE	FL		04/08/2026	6.990	1,995,668		2,400,000
100285406	VAN NUYS	CA		04/08/2026	8.250	1,113,270		1,180,000
100285407	OSAGE BEACH	MO		04/08/2026	8.250	376,747		455,000
100285408	POOLER	GA		04/08/2026	6.875	232,807		285,000
100285409	FORNEY	TX		04/08/2026	6.875	244,401		296,000
100285410	SAINT PAULS	NC		04/08/2026	6.750	245,174		350,000
100285411	GREENVILLE	NC		04/08/2026	7.625	340,385		415,000
100285412	LANSING	MI		04/08/2026	6.625	239,375		295,000
100285413	POOLESVILLE	MD		04/08/2026	8.625	365,645		490,000
100285414	NEWARK	NJ		04/08/2026	6.750	602,932		750,000
100285415	MILLVILLE	NJ		04/08/2026	7.625	159,315		190,000
100285416	COMPTON	CA		04/08/2026	7.375	527,224		670,000
100285417	MINNETONKA	MN		04/08/2026	7.125	308,280		367,500
100285418	NEW BEDFORD	MA		04/08/2026	7.990	529,200		630,000
100285419	SAINT JOSEPH	MO		04/08/2026	6.990	176,205		215,000
100285420	MIAMI	FL		04/08/2026	7.375	811,244		924,000
100285421	SAN BERNARDINO	CA		04/08/2026	8.125	193,074		230,500
100285422	LEBANON	TN		04/08/2026	6.500	181,748		425,000
100285423	OPA LOCKA	FL		04/08/2026	6.375	255,994		427,000
100285424	RAHWAY	NJ		04/08/2026	6.875	462,128		600,000
100285425	FAIRFIELD	CT		04/08/2026	6.625	379,416		496,000
100285426	ST. PETERSBURG	FL		04/08/2026	7.250	289,286		420,000
100285427	ELKHORN	NE		04/08/2026	6.990	1,030,308		1,350,000
100285428	CLEVELAND	OH		04/08/2026	6.990	173,024		210,000
100285429	GREENACRES	FL		04/08/2026	6.875	464,860		558,000
100285430	SHAWNEE	KS		04/08/2026	6.990	286,665		350,000
100285431	TOMS RIVER	NJ		04/08/2026	6.875	427,788		560,000
100285432	MERCED	CA		04/08/2026	6.750	213,687		295,000
100285433	POLLOCK PINES	CA		04/08/2026	7.375	352,532		425,000
100285434	BROWNSVILLE	TX		04/08/2026	6.750	182,189		237,000
100285435	FRANKLINTON	NC		04/08/2026	6.750	195,151		241,000
100285436	GARFIELD HEIGHTS	OH		04/08/2026	7.750	155,400		185,000
100285437	LULING	TX		04/08/2026	7.125	147,065		200,000
100285438	BEAUFORT	SC		04/08/2026	7.500	299,028		380,000
100285439	TUCSON	AZ		04/08/2026	7.375	213,695		260,000
100285440	MURRELLS INLET	SC		04/08/2026	6.625	330,580		410,000
100285441	SHERRILLS FORD	NC		04/08/2026	6.750	235,202		395,000
100285442	AURORA	CO		04/08/2026	6.990	415,272		502,000
100285443	MINOTOLA	NJ		04/08/2026	6.750	284,523		370,000

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100285444	LOS ANGELES	CA		04/08/2026	6.750	1,762,225		2,350,000
100285445	BEAUMONT	TX		04/08/2026	6.990	224,277		290,000
100285446	ALEDO	TX		04/08/2026	6.375	352,419		435,000
100285447	MYRTLE BEACH	SC		04/08/2026	6.500	167,946		258,000
100285448	COON RAPIDS	MN		04/08/2026	7.125	245,306		312,000
100285449	FORNEY	TX		04/08/2026	6.875	297,627		371,000
100285450	COSTA MESA	CA		04/08/2026	6.750	1,341,669		1,775,000
100285451	MCKINNEY	TX		04/08/2026	7.625	499,741		595,000
100285452	FORNEY	TX		04/08/2026	6.750	274,681		358,000
100285453	NORTH AURORA	IL		04/08/2026	6.500	714,170		1,140,000
100285454	ORLANDO	FL		04/08/2026	8.250	137,227		185,000
100285455	MONTGOMERY	AL		04/08/2026	7.375	168,791		205,000
100285456	MAPLE VALLEY	WA		04/08/2026	6.750	1,098,692		1,630,000
100285457	SAVANNAH	GA		04/08/2026	7.375	257,032		328,000
100285458	CLE ELUM	WA		04/08/2026	6.750	3,079,726		4,002,000
100285459	HOUSTON	TX		04/08/2026	6.500	722,095		1,445,000
100285460	GREENVILLE	NC		04/08/2026	7.250	175,910		226,000
100285461	AMARILLO	TX		04/08/2026	6.990	124,566		155,000
100285462	CHICO	CA		04/08/2026	6.625	317,664		415,000
100285463	TROPHY CLUB	TX		04/08/2026	7.000	498,553		650,000
100285464	OMAHA	NE		04/08/2026	6.875	191,746		250,000
100285466	POLSON	MT		04/09/2026	6.750	360,124		492,000
100285467	MILL CREEK	WA		04/09/2026	6.499	685,045		950,000
100285468	LOS ANGELES	CA		04/09/2026	6.875	732,851		1,050,000
100285470	SCOTTSDALE	AZ		04/09/2026	6.999	173,188		229,000
100285472	HUNTINGTON BEACH	CA		04/09/2026	6.499	1,286,624		1,765,000
100285473	ATLANTA	GA		04/09/2026	7.375	183,750		250,000
100285474	BRADENTON	FL		04/09/2026	7.375	565,599		740,000
100285475	LOS ANGELES	CA		04/09/2026	6.750	1,047,073		1,380,000
100285476	ALEXANDRIA	VA		04/09/2026	6.999	204,093		280,000
100285479	SEATTLE	WA		04/09/2026	6.875	700,658		1,000,000
100285480	FRESNO	CA		04/09/2026	7.999	210,000		326,000
100285481	CENTREVILLE	VA		04/09/2026	6.375	313,136		650,000
100285482	DELANO	CA		04/09/2026	6.750	281,476		369,000
100285484	KATY	TX		04/09/2026	6.250	152,919		290,000
100285485	NASHVILLE	TN		04/09/2026	6.625	149,501		224,000
100285486	LAWRENCE	KS		04/09/2026	7.125	155,988		313,000
100285488	FALLON	NV		04/09/2026	6.999	125,846		208,000
100285490	BALTIMORE	MD		04/09/2026	7.250	242,163		310,000
100285491	CALYPSO	NC		04/09/2026	6.999	118,196		182,000
100285492	PEGRAM	TN		04/09/2026	8.125	294,000		410,000
100285493	ATLANTA	GA		04/09/2026	6.875	145,914		205,000
100285495	HOUSTON	TX		04/09/2026	6.499	353,548		778,000
100285496	KANSAS CITY	KS		04/09/2026	6.750	118,167		165,000
100285497	JACKSONVILLE	TX		04/09/2026	8.250	131,166		295,000
100285498	WASHINGTON	DC		04/09/2026	7.999	210,000		325,000
100285499	NEWBURGH HEIGHTS	OH		04/09/2026	6.875	115,461		150,000
100285500	CLEVELAND	OH		04/09/2026	6.999	121,257		157,000
100285501	CHICAGO	IL		04/09/2026	7.125	86,788		110,000
100285502	BIRMINGHAM	AL		04/09/2026	6.875	111,281		155,000
100285503	ATTLEBORO	MA		04/09/2026	6.999	212,149		265,000
100285504	ENGLEWOOD	FL		04/09/2026	6.375	182,440		245,000
100285505	LOS ANGELES	CA		04/09/2026	6.875	836,029		1,100,000
100285506	REDONDO BEACH	CA		04/09/2026	6.999	915,392		1,200,000
100285507	FRESNO	CA		04/09/2026	8.250	294,000		411,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100285508	MCKINNEY	TX		04/09/2026	6.999	357,000		439,000
100285509	EUGENE	OR		04/09/2026	6.499	309,469		377,000
100285510	ATWATER	CA		04/09/2026	6.625	541,969		715,000
100285511	PALMETTO	FL		04/09/2026	6.250	196,594		302,000
100285512	HOLLISTER	CA		04/09/2026	6.625	1,447,302		2,017,000
100285513	NASHVILLE	TN		04/09/2026	6.625	269,653		502,000
100285514	FIRESTONE	CO		04/09/2026	6.125	489,334		765,000
100285515	LOS ANGELES	CA		04/09/2026	6.625	801,170		1,850,000
100285516	KELLER	TX		04/09/2026	6.499	206,078		960,000
100285517	SCOTTSDALE	AZ		04/09/2026	6.999	1,569,618		2,000,000
100285518	COMPTON	CA		04/09/2026	6.875	518,541		675,000
100285519	CASTAIC	CA		04/09/2026	6.875	695,699		795,000
100285520	HUNTINGTON BEACH	CA		04/09/2026	6.375	1,788,201		2,325,000
100285521	APPLE VALLEY	CA		04/09/2026	6.875	309,750		370,000
100285522	CAPE CORAL	FL		04/09/2026	7.250	420,000		500,000
100285523	PORT CHARLOTTE	FL		04/09/2026	6.750	149,436		180,000
100285524	SAINT HELENA	CA		04/09/2026	6.875	1,445,765		1,840,000
100285525	ALLEN	TX		04/09/2026	7.499	306,600		365,000
100285526	OCALA	FL		04/09/2026	6.375	298,440		371,000
100285527	CHINO	CA		04/09/2026	6.250	446,679		820,000
100285528	DOWNEY	CA		04/09/2026	6.625	768,692		935,000
100285529	LEMOORE	CA		04/09/2026	6.250	355,390		548,000
100285530	SANTA CLARITA	CA		04/09/2026	6.999	639,450		975,000
100285531	LOS ANGELES	CA		04/09/2026	7.499	613,656		684,000
100285532	SAINT FRANCISVILLE	LA		04/09/2026	6.750	317,352		437,000
100285533	PERRIS	CA		04/09/2026	6.250	520,081		690,000
100285534	BROOKHAVEN	GA		04/09/2026	6.875	203,581		262,000
100285535	FORT WORTH	TX		04/09/2026	6.750	541,073		1,200,000
100285536	POMONA	CA		04/09/2026	5.875	407,593		620,000
100285537	NEVADA CITY	CA		04/09/2026	7.250	224,438		500,000
100285538	LOS ANGELES	CA		04/09/2026	6.499	1,334,441		1,620,000
100285539	BROADVIEW HEIGHTS	OH		04/09/2026	7.125	259,560		309,000
100285540	CHATSWORTH	CA		04/09/2026	6.750	532,556		880,000
100285541	DALLAS	GA		04/09/2026	6.750	395,793		481,000
100285542	GAITHERSBURG	MD		04/09/2026	6.750	392,860		700,000
100285543	WATERFORD	CA		04/09/2026	6.499	332,757		420,000
100285544	HACIENDA HEIGHTS	CA		04/09/2026	6.750	1,007,533		1,160,000
100285545	SOUTH AMBOY	NJ		04/09/2026	6.625	413,232		575,000
100285546	BETHLEHEM	GA		04/09/2026	7.250	249,900		326,000
100285547	BELL	CA		04/09/2026	6.625	899,749		1,180,000
100285548	SANDY	UT		04/09/2026	7.250	500,838		640,000
100285549	DALLAS	TX		04/09/2026	7.250	496,754		599,000
100285550	TUCSON	AZ		04/09/2026	7.375	600,964		649,995
100285551	FRESNO	TX		04/09/2026	6.624	264,815		350,000
100285552	PUNTA GORDA	FL		04/09/2026	6.624	333,825		408,000
100285553	COLORADO SPRINGS	CO		04/09/2026	6.499	382,918		430,000
100285554	APACHE JUNCTION	AZ		04/09/2026	6.000	341,507		415,000
100285555	HOWARD	OH		04/09/2026	5.875	799,903		945,000
100285556	OAKLAND	CA		04/13/2026	7.750	1,944,105		2,250,000
100285557	DORAVILLE	GA		04/13/2026	7.000	367,590		465,000
100285558	MIAMI	FL		04/13/2026	6.375	313,382		565,000
100285559	PANORAMA CITY	CA		04/13/2026	7.625	1,571,558		2,000,000
100285560	PUTNAM VALLEY	NY		04/13/2026	6.750	305,298		420,000
100285561	CHINO VALLEY	AZ		04/13/2026	6.875	299,839		420,000
100285562	PHOENIX	AZ		04/13/2026	6.990	366,504		477,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100285563	MARTINS FERRY	OH		04/13/2026	7.125	118,450		154,000
100285564	PHOENIX	AZ		04/13/2026	6.990	374,233		487,000
100285565	MARTINS FERRY	OH		04/13/2026	7.250	122,254		158,000
100285567	WASHINGTONVILLE	NY		04/13/2026	6.250	332,987		500,000
100285569	LACEY	WA		04/13/2026	7.989	350,774		515,000
100285571	PHOENIX	AZ		04/13/2026	6.990	366,679		477,000
100285573	GLENDALE	CA		04/13/2026	6.875	3,097,908		4,000,000
100285574	MIDLAND	MI		04/13/2026	6.990	177,002		229,000
100285575	PHOENIX	AZ		04/13/2026	6.990	374,051		487,000
100285577	PORTER RANCH	CA		04/13/2026	7.125	2,079,109		2,685,000
100285579	NORTH HOLLYWOOD	CA		04/13/2026	7.875	1,494,184		1,900,000
100285580	EL CAJON	CA		04/13/2026	6.625	936,762		1,370,000
100285581	LAS VEGAS	NV		04/13/2026	6.750	2,040,363		2,520,000
100285582	ENCINO	CA		04/13/2026	6.750	1,504,872		1,850,000
100285583	NORTH HILLS	CA		04/13/2026	6.875	509,434		775,000
100285584	ROUND ROCK	TX		04/13/2026	7.125	260,457		384,000
100285585	KEY BISCAYNE	FL		04/13/2026	5.875	519,592		1,925,000
100285587	TOMS RIVER	NJ		04/13/2026	6.250	1,580,125		2,500,000
100285588	INGLEWOOD	CA		04/16/2026	6.750	1,777,706		2,800,000
100285589	REDONDO BEACH	CA		04/16/2026	6.750	1,686,117		2,060,000
100285590	LA JOLLA	CA		04/16/2026	7.000	642,048		825,000
100285591	LOS ANGELES	CA		04/16/2026	7.250	608,702		730,000
100285592	HAYWARD	CA		04/16/2026	6.375	758,054		1,037,000
100285593	CHANDLER	AZ		04/16/2026	7.500	236,311		485,000
100285594	BETHESDA	MD		04/16/2026	6.625	1,088,805		1,675,000
100285595	LOUISVILLE	KY		04/16/2026	6.875	485,662		590,000
100285596	WOODSTOCK	GA		04/16/2026	8.250	315,114		448,000
100285597	ROUGH AND READY	CA		04/16/2026	6.250	550,629		1,050,000
100285598	CRESTED BUTTE	CO		04/16/2026	6.125	1,294,516		1,855,000
100285599	PARKLAND	FL		04/16/2026	6.500	1,002,365		1,460,000
100285600	BONITA SPRINGS	FL		04/16/2026	6.125	280,814		905,000
100285601	PINECREST	FL		04/16/2026	6.375	1,123,227		2,950,000
100285602	LONG BEACH	CA		04/16/2026	6.490	517,106		800,000
100285603	MARYSVILLE	WA		04/16/2026	8.750	652,057		778,000
100285604	RANCHO MISSION VIEJO	CA		04/16/2026	6.625	1,100,890		1,525,000
100285605	INDIAN WELLS	CA		04/16/2026	6.250	851,103		2,560,000
100285606	CROFTON	MD		04/16/2026	6.625	760,718		890,000
100285607	KNOXVILLE	TN		04/16/2026	6.750	978,301		1,350,000
100285608	LAWRENCEVILLE	GA		04/16/2026	6.875	397,145		520,000
100285609	SANTA BARBARA	CA		04/16/2026	6.125	1,547,932		3,000,000
100285610	LA MIRADA	CA		04/16/2026	7.875	792,647		1,050,000
100285611	GODLEY	TX		04/16/2026	6.500	511,121		773,000
100285612	OAK PARK	IL		04/16/2026	6.875	692,872		975,000
100285613	GLENDALE	AZ		04/16/2026	7.375	360,487		474,000
100285614	HONOLULU	HI		04/16/2026	6.875	1,011,425		1,320,000
100285615	CYPRESS	TX		04/16/2026	6.500	236,549		610,000
100285616	SAN TAN VALLEY	AZ		04/16/2026	6.375	607,690		770,000
100285617	QUINCY	MA		04/16/2026	6.250	795,040		1,130,000
100285618	CHULA VISTA	CA		04/16/2026	6.625	1,232,867		1,670,000
100285619	OAKLAND	CA		04/16/2026	6.500	613,123		920,000
100285620	LONG BEACH	CA		04/16/2026	6.125	939,565		1,910,000
100285621	NEWPORT BEACH	CA		04/16/2026	6.500	2,128,654		3,500,000
100285622	LOS ANGELES	CA		04/16/2026	6.375	311,840		610,000
100285623	THOUSAND OAKS	CA		04/16/2026	6.500	535,574		1,270,000
100285624	NORTHPORT	AL		04/16/2026	6.875	210,484		275,000

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100285625	SURPRISE	AZ		04/16/2026	6.750	307,988		376,000
100285626	PORT ORANGE	FL		04/16/2026	7.500	239,738		329,000
100285627	MIDWAY	UT		04/16/2026	6.500	2,069,873		4,000,000
100285628	KAYSVILLE	UT		04/16/2026	6.125	285,294		580,000
100285629	FAYETTEVILLE	GA		04/16/2026	6.625	1,068,995		1,505,000
100285630	SOUTH SAINT PAUL	MN		04/16/2026	8.375	246,492		320,000
100285631	GILROY	CA		04/16/2026	6.625	632,128		1,960,000
100285632	GEORGETOWN	TX		04/16/2026	5.750	352,927		710,000
100285633	WINDSOR	CO		04/16/2026	6.375	420,971		555,000
100285634	THE DALLES	OR		04/16/2026	6.750	586,070		932,000
100285635	THE DALLES	OR		04/16/2026	6.750	609,301		929,000
100285636	TAMPA	FL		04/16/2026	6.625	344,289		500,000
100285637	STEAMBOAT SPRINGS	CO		04/16/2026	6.250	2,999,297		4,825,000
100285638	KEY LARGO	FL		04/16/2026	7.750	1,796,808		2,200,000
100285639	SEATTLE	WA		04/16/2026	5.875	754,711		1,051,000
100285640	PORTLAND	OR		04/16/2026	8.125	431,833	1,076	520,000
100285641	DUNCANVILLE	TX		04/16/2026	7.625	266,748		372,000
100285642	PLANO	TX		04/16/2026	7.250	443,914		599,000
100285643	SEATTLE	WA		04/16/2026	6.875	692,385		1,035,000
100285644	WILMINGTON	DE		04/16/2026	7.500	152,016		215,000
100285645	LOS ANGELES	CA		04/16/2026	6.500	967,515		2,050,000
100285646	MISSOURI CITY	TX		04/16/2026	7.375	140,410		172,000
100285647	THE DALLES	OR		04/16/2026	6.750	588,133		930,000
100285648	JACKSONVILLE	FL		04/16/2026	6.500	393,364		460,000
100285649	MARIETTA	GA		04/16/2026	7.750	284,929		380,000
100285650	BARGERSVILLE	IN		04/16/2026	6.750	1,228,962		1,750,000
100285651	CLE ELUM	WA		04/16/2026	6.625	1,237,931		1,500,000
100285652	MESQUITE	TX		04/16/2026	6.625	156,029		203,000
100285653	HOMESTEAD	FL		04/16/2026	6.375	203,516		390,000
100285654	UPLAND	CA		04/16/2026	6.375	101,950		1,120,000
100285655	BOISE	ID		04/16/2026	6.499	343,903		495,000
100285656	HOMESTEAD	FL		04/16/2026	6.375	560,584		915,000
100285657	DOWNEY	CA		04/16/2026	7.625	721,554		925,000
100285658	MURRIETA	CA		04/16/2026	8.125	1,388,262		1,500,000
100285659	BAYTOWN	TX		04/16/2026	6.125	222,961		331,000
100285660	FORT WORTH	TX		04/16/2026	7.750	201,600		240,000
100285661	LOS ANGELES	CA		04/16/2026	7.375	451,599		580,000
100285662	CLEVELAND	OH		04/16/2026	6.999	94,585		125,000
100285663	FRESNO	CA		04/16/2026	7.625	299,250		380,000
100285664	MIAMI	FL		04/16/2026	6.125	302,051		2,500,000
100285665	MENIFEE	CA		04/16/2026	6.625	363,147		550,000
100285666	RENO	NV		04/16/2026	6.125	510,568		728,000
100285667	HUNTINGTON PARK	CA		04/16/2026	6.250	806,703		1,000,000
100285668	NORCO	CA		04/16/2026	7.625	1,101,139		1,250,000
100285669	LAS VEGAS	NV		04/16/2026	6.250	284,279		415,000
100285670	RIALTO	CA		04/16/2026	7.375	495,600		590,000
100285671	FONTANA	CA		04/16/2026	6.999	940,085		1,225,000
100285672	FORESTDALE	MA		04/16/2026	6.499	1,467,377		1,859,000
100285673	HARLINGEN	TX		04/16/2026	7.125	133,232		188,000
100285674	DENVER	CO		04/16/2026	7.499	378,000		450,000
100285675	MUKWONAGO	WI		04/16/2026	6.375	185,385		322,000
100285676	CONCORD	NC		04/16/2026	7.375	361,282		390,000
100285677	SAN ANTONIO	TX		04/16/2026	7.375	160,313		193,000
100285678	BARSTOW	CA		04/16/2026	7.875	204,325		260,000
100285679	MANHATTAN BEACH	CA		04/16/2026	7.375	2,507,749		3,060,000

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100285680	LITTLEROCK	CA		04/16/2026	7.875	273,000		470,000
100285681	EL PORTAL	FL		04/16/2026	6.499	759,473		1,600,000
100285682	LEWISVILLE	TX		04/16/2026	6.999	365,656		480,000
100285683	FONTANA	CA		04/16/2026	6.875	523,059		845,000
100285684	HOUSTON	TX		04/16/2026	6.999	68,460		105,000
100285685	YORBA LINDA	CA		04/16/2026	7.875	883,575		990,000
100285686	HESPERIA	CA		04/16/2026	7.499	421,528		450,000
100285687	GARDENA	CA		04/16/2026	6.750	691,655		840,000
100285688	PALMETTO BAY	FL		04/16/2026	6.750	802,049		1,010,000
100285689	CHINO	CA		04/16/2026	6.875	858,469		1,050,000
100285691	SACRAMENTO	CA		04/16/2026	6.875	406,413		522,000
100285692	HALLANDALE BEACH	FL		04/16/2026	7.375	353,581		410,000
100285694	BESSEMER CITY	NC		04/16/2026	6.999	395,725		515,000
100285695	VIDOR	TX		04/16/2026	6.625	216,277		290,000
100285696	SAN JACINTO	CA		04/16/2026	7.125	388,500		570,000
100285697	POMONA	CA		04/16/2026	6.250	713,406		1,050,000
100285698	PHOENIX	AZ		04/16/2026	7.499	249,747		280,000
100285699	FONTANA	CA		04/16/2026	6.625	151,502		550,000
100285700	BIG SPRING	TX		04/16/2026	7.375	145,491		186,000
100285701	BAKERSFIELD	CA		04/16/2026	6.999	396,999		520,000
100285702	ANAHEIM	CA		04/16/2026	6.750	1,333,146		1,535,000
100285703	PAWTUCKET	RI		04/16/2026	7.499	236,072		375,000
100285704	CORONA	CA		04/16/2026	6.375	560,418		950,000
100285705	MADERA	CA		04/16/2026	6.499	399,290		700,000
100285706	GLENDALE	AZ		04/16/2026	6.375	223,811		320,000
100285707	MARIETTA	GA		04/16/2026	7.750	230,475		297,000
100285708	BURLINGTON	MA		04/16/2026	6.375	1,777,303		2,500,000
100285709	SAINT PETERS	MO		04/16/2026	6.625	213,421		280,000
100285711	SANDY	UT		04/16/2026	6.875	495,436		630,000
100285713	LA PUENTE	CA		04/16/2026	7.499	545,161		740,000
100285714	LAKESIDE	CA		04/16/2026	6.875	904,123		1,265,000
100285715	LONG BEACH	CA		04/16/2026	6.750	810,066		1,100,000
100285716	AURORA	CO		04/16/2026	6.499	1,234,989		1,731,000
100285717	MORENO VALLEY	CA		04/16/2026	6.999	626,046		760,000
100285718	COMMERCE CITY	CO		04/16/2026	6.499	265,694		340,000
100285719	MINNEAPOLIS	MN		04/16/2026	6.875	445,921		585,000
100285720	BANNING	CA		04/16/2026	7.250	433,971		520,000
100285721	NEWBURGH HEIGHTS	OH		04/16/2026	6.999	205,347		265,000
100285722	MARSHALL	NC		04/16/2026	6.625	151,414		290,000
100285723	NEWBURGH HEIGHTS	OH		04/16/2026	6.999	203,988		265,000
100285724	NEWBURGH HEIGHTS	OH		04/16/2026	6.999	202,833		260,000
100285725	LOS ANGELES	CA		04/16/2026	7.999	782,256		1,070,000
100285727	LOS ANGELES	CA		04/16/2026	6.999	694,744		885,000
100285728	SACRAMENTO	CA		04/16/2026	6.999	697,186		845,000
100285730	SILVERTON	OR		04/16/2026	8.125	280,508		390,000
100285732	NEVADA	TX		04/16/2026	7.125	241,912		290,000
100285733	LAKE ELSINORE	CA		04/16/2026	6.250	144,128		305,000
100285734	CORONA	CA		04/16/2026	7.999	420,000		667,000
100285736	LAGUNA NIGUEL	CA		04/16/2026	6.625	516,734		630,000
100285737	MERCED	CA		04/16/2026	6.750	197,939		270,000
100285738	PFLUGERVILLE	TX		04/16/2026	7.375	210,000		355,000
100285739	SANTA ANA	CA		04/16/2026	6.875	777,413		1,215,000
100285740	OAKLAND	MI		04/16/2026	6.375	708,904		1,670,000
100285742	ROSEVILLE	CA		04/22/2026	7.500	209,731		875,000
100285743	MERRITT ISLAND	FL		04/22/2026	7.250	99,431		148,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100285744	MISSION VIEJO	CA		04/22/2026	6.990	1,881,141		2,250,000
100285746	CITRUS HEIGHTS	CA		04/22/2026	6.750	375,695		490,000
100285748	PORTLAND	OR		04/22/2026	6.375	2,890,498		3,600,000
100285751	PRINCETON	NJ		04/22/2026	6.250	1,279,896		2,000,000
100285752	MIAMI	FL		04/22/2026	7.375	480,243		585,000
100285753	NACOGDOCHES	TX		04/22/2026	6.990	170,558		220,000
100285755	ROCKFORD	IL		04/22/2026	6.750	166,016		260,000
100285756	ALAMEDA	CA		04/22/2026	6.250	120,642		380,000
100285757	SEATTLE	WA		04/22/2026	6.990	741,157		2,100,000
100285758	FORT LAUDERDALE	FL		04/22/2026	6.125	1,078,205		1,700,000
100285759	SNOHOMISH	WA		04/22/2026	7.375	1,170,001		1,430,000
100285761	PONTE VEDRA	FL		04/22/2026	6.750	470,457		660,000
100285762	MIRAMAR	FL		04/22/2026	6.990	258,423		370,000
100285763	SAN ANTONIO	TX		04/22/2026	7.500	307,873		368,000
100285765	SAINT CHARLES	IL		04/22/2026	6.750	400,607		485,000
100285766	ELGIN	IL		04/22/2026	6.375	520,524		640,000
100285767	HOUSTON	TX		04/22/2026	6.750	210,119		305,000
100285768	SAN ANTONIO	TX		04/22/2026	7.500	534,147		680,000
100285769	LAKE WALES	FL		04/22/2026	6.750	220,514		336,000
100285770	CROSBY	TX		04/22/2026	6.750	195,570		254,000
100285771	DESERT HOT SPRINGS	CA		04/22/2026	6.875	423,022		505,000
100285773	CROSBY	TX		04/22/2026	6.750	203,413		262,000
100285774	JASPER	IN		04/22/2026	6.625	154,868		264,000
100285775	LOWER TOWNSHIP	NJ		04/22/2026	6.750	579,676		718,000
100285776	FOREST HILL	TX		04/22/2026	7.990	202,144		256,691
100285777	SAN BENITO	TX		04/22/2026	6.750	156,672		204,000
100285778	CHARLOTTE	NC		04/22/2026	6.500	244,048		330,000
100285779	SANTA CLARITA	CA		04/22/2026	6.500	920,901		1,175,500
100285780	PENSACOLA	FL		04/22/2026	7.125	285,431		370,000
100285781	LEBANON	TN		04/22/2026	6.875	974,156		1,180,000
100285782	CANTON	GA		04/22/2026	6.500	689,293		875,000
100285783	KATY	TX		04/22/2026	6.875	178,834		233,000
100285784	ANN ARBOR	MI		04/22/2026	6.990	646,896		875,000
100285785	TRAPPE	MD		04/22/2026	6.750	235,221		306,000
100285786	ALLEN	TX		04/22/2026	6.625	201,693		290,000
100285787	INWOOD	WV		04/22/2026	6.875	224,858		280,000
100285789	GREENVILLE	SC		04/22/2026	6.990	108,519		173,000
100285790	ATLANTA	GA		04/22/2026	6.990	222,963		286,000
100285791	SAVANNAH	GA		04/22/2026	7.625	245,700		315,000
100285792	CHICAGO	IL		04/22/2026	6.250	262,190		355,000
100285793	WACO	TX		04/22/2026	6.990	143,616		185,000
100285794	PUERTO VALLARTA	MEX		04/23/2026	9.520	428,800		744,963
100285795	SAN JOSE DEL CABO	MEX		04/23/2026	8.660	1,750,000		7,934,214
100285796	PUERTO VALLARTA	MEX		04/23/2026	9.520	617,000		988,442
100285797	CABO SAN LUCAS	MEX		04/23/2026	8.970	1,400,000		3,962,319
100285798	SOLIDARIDAD	MEX		04/23/2026	9.480	175,400		272,153
100285799	CABO SAN LUCAS	MEX		04/23/2026	9.690	269,700		517,281
100285800	SAN MIGUEL DE ALLENDE	MEX		04/23/2026	9.870	469,800		741,196
100285801	PLAYA DEL CARMEN	MEX		04/23/2026	10.170	237,501		397,654
100285802	NEWPORT BEACH	CA		04/24/2026	7.125	3,112,722		4,200,000
100285803	ALPINE MEADOWS	CA		04/24/2026	6.750	1,245,075		1,995,000
100285804	GLENDALE	CA		04/24/2026	6.750	755,141		1,325,000
100285805	NORFOLK	VA		04/24/2026	8.125	169,962		185,000
100285806	NORTHRIDGE	CA		04/24/2026	6.875	770,697		940,000
100285807	LONG BEACH	CA		04/24/2026	6.750	352,496		425,000

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100285808	LOS ANGELES	CA		04/24/2026	6.625	776,405		1,185,000
100285809	GILBERT	AZ		04/24/2026	7.000	417,921		555,000
100285810	WOODLAND HILLS	CA		04/24/2026	6.875	1,580,750		2,230,000
100285811	PASADENA	CA		04/24/2026	6.875	615,104		998,000
100285812	WALNUT CREEK	CA		04/24/2026	5.875	463,840		780,000
100285813	MIAMI	FL		04/24/2026	6.750	279,206		375,000
100285814	CONCORD	CA		04/24/2026	6.375	381,915		544,000
100285815	NORTH HOLLYWOOD	CA		04/24/2026	6.990	676,045		820,000
100285816	LANCASTER	CA		04/24/2026	6.875	244,994		400,000
100285817	DELRAY BEACH	FL		04/24/2026	6.990	523,166		720,000
100285818	WALNUT CREEK	CA		04/24/2026	6.875	801,983		1,250,000
100285819	COSTA MESA	CA		04/24/2026	6.750	1,874,387		2,350,000
100285820	STONEHAM	MA		04/24/2026	6.625	477,547		675,000
100285821	SANTA ANA	CA		04/24/2026	7.875	747,069		800,000
100285822	SANGER	CA		04/24/2026	6.875	413,980		865,000
100285823	KANSAS CITY	MO		04/24/2026	6.990	155,170		200,000
100285824	NORTHRIDGE	CA		04/24/2026	6.990	1,172,963		1,450,000
100285825	ALTAMONTE SPRINGS	FL		04/24/2026	8.000	302,197		360,000
100285826	PEORIA	AZ		04/24/2026	6.625	403,816		830,000
100285827	KANSAS CITY	MO		04/24/2026	6.875	171,042		208,000
100285828	MARICOPA	AZ		04/24/2026	7.125	255,091		350,000
100285829	OLDSMAR	FL		04/24/2026	7.125	306,600		450,000
100285831	BRIGHTON	MA		04/24/2026	6.875	520,004		760,000
100285832	GLENDALE	CA		04/24/2026	6.625	770,865		1,376,000
100285833	LOS ANGELES	CA		04/24/2026	6.990	1,099,360		1,650,000
100285834	AMHERST	NY		04/24/2026	7.125	303,528		370,000
100285835	PALM SPRINGS	FL		04/24/2026	7.750	356,405		522,000
100285836	FORT WORTH	TX		04/24/2026	8.500	279,918		485,000
100285838	ALEDO	TX		04/24/2026	6.750	676,819		830,000
100285839	GARDENA	CA		04/24/2026	6.875	462,452		900,000
100285841	PHARR	TX		04/24/2026	6.990	185,028		255,000
100285843	SPRING	TX		04/24/2026	6.999	419,425		570,000
100285844	OAKLEY	CA		04/24/2026	7.250	1,394,788		1,600,000
100285845	CHINO HILLS	CA		04/24/2026	7.375	862,089		925,000
100285846	FOUNTAIN VALLEY	CA		04/24/2026	6.999	1,737,094		2,300,000
100285847	IVORYTON	CT		04/24/2026	6.625	232,046		285,000
100285848	ORLEANS	MA		04/24/2026	6.750	723,533		1,212,000
100285849	FONTANA	CA		04/24/2026	5.999	428,376		800,000
100285850	LOS ANGELES	CA		04/24/2026	7.375	768,050		920,000
100285851	KILL DEVIL HILLS	NC		04/24/2026	6.875	3,033,478		4,200,000
100285852	ANCHORAGE	AK		04/24/2026	7.125	450,420		515,000
100285853	LAGUNA HILLS	CA		04/24/2026	6.375	2,040,122		3,000,000
100285854	LAKEWOOD	CA		04/24/2026	6.625	709,491		844,000
100285855	LANCASTER	CA		04/24/2026	7.625	399,000		487,000
100285856	PICO RIVERA	CA		04/24/2026	6.125	373,918		730,000
100285857	LEHI	UT		04/24/2026	6.625	608,468		850,000
100285858	LATHROP	CA		04/24/2026	6.625	487,899		705,000
100285859	NIANTIC	CT		04/24/2026	7.375	189,000		225,000
100285860	PALMDALE	CA		04/24/2026	7.250	808,587		990,000
100285861	LAKE ELSINORE	CA		04/24/2026	7.499	700,495		745,000
100285862	HOLLYWOOD	FL		04/24/2026	6.875	807,991		978,000
100285863	COLLEGE GROVE	TN		04/24/2026	6.499	1,526,139		2,355,000
100285864	CAVE CREEK	AZ		04/24/2026	6.875	415,259		500,000
100285865	FORISTELL	MO		04/24/2026	6.999	282,450		527,000
100285866	COVINA	CA		04/24/2026	6.375	408,509		965,000

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100285867	SAN MARTIN	CA		04/24/2026	6.999	1,195,365		1,520,000
100285869	PLANO	TX		04/24/2026	6.375	379,608		470,000
100285870	LA VERKIN	UT		04/24/2026	6.250	152,277		398,000
100285871	ATOKA	TN		04/24/2026	6.499	325,324		398,000
100285872	MENIFEE	CA		04/24/2026	6.375	351,477		489,000
100285874	BIG PINE KEY	FL		04/24/2026	6.250	433,706		653,000
100285875	KEY WEST	FL		04/24/2026	5.999	400,174		678,000
100285876	EL DORADO HILLS	CA		04/24/2026	7.250	2,421,315		2,920,000
100285877	AGUANGA	CA		04/24/2026	6.875	681,280		740,000
100285879	FRESNO	CA		04/24/2026	6.875	372,417		459,000
100285880	AURORA	CO		04/24/2026	6.999	924,823		1,122,000
100285881	CARSON	CA		04/24/2026	6.625	478,834		580,000
100285882	HOUSTON	TX		04/24/2026	7.999	251,748		267,000
100285883	MIAMI BEACH	FL		04/24/2026	6.625	460,343		4,435,000
100285884	PORTER RANCH	CA		04/24/2026	6.999	1,178,681		1,280,000
100285885	CHICAGO	IL		04/24/2026	6.875	252,974		308,000
100285886	LAS VEGAS	NV		04/24/2026	6.499	525,565		1,333,000
100285887	HAYWARD	CA		04/24/2026	6.999	881,441		1,150,000
100285888	KERMAN	CA		04/24/2026	7.625	438,382		470,000
100285889	SALINAS	CA		04/24/2026	6.499	485,459		780,000
100285890	OROVILLE	CA		04/24/2026	7.250	352,800		420,000
100285891	SAN ANTONIO	TX		04/24/2026	6.125	135,049		189,000
100285892	WESTON	FL		04/24/2026	6.499	579,483		845,000
100285894	HIALEAH	FL		04/24/2026	6.750	224,764		425,000
100285896	PHOENIX	AZ		04/24/2026	6.375	204,997		295,000
100285897	LOS ANGELES	CA		04/24/2026	6.750	890,902		1,190,000
100285898	ALBANY	OR		04/24/2026	6.625	637,687		840,000
100285899	LOS ANGELES	CA		04/24/2026	6.750	562,538		750,000
100285900	DEARBORN HEIGHTS	MI		04/24/2026	6.875	164,041		215,000
100285901	COLUMBIA	TN		04/24/2026	6.625	268,681		475,000
100285902	HOUSTON	TX		04/24/2026	7.250	397,169		490,000
100285905	DESERT HOT SPRINGS	CA		04/24/2026	6.999	364,769		500,000
100285906	CYPRESS	TX		04/24/2026	6.875	215,915		430,000
100285907	MIAMI	FL		04/24/2026	6.750	298,668		815,000
100285909	INGLEWOOD	CA		04/24/2026	6.750	697,513		1,065,000
100285910	WATSONVILLE	CA		04/24/2026	7.250	883,792		1,150,000
100285911	SUMMERVILLE	SC		04/24/2026	7.499	258,969		338,000
100285912	PINETOP	AZ		04/24/2026	6.750	278,331		622,000
100285913	EAST GREENWICH	RI		04/24/2026	6.999	421,568		650,000
100285914	BAYTOWN	TX		04/24/2026	5.999	234,440		342,800
100285919	KISSIMMEE	FL		04/24/2026	7.499	265,313		386,000
100285920	VICTORVILLE	CA		04/24/2026	6.875	307,168		420,000
100285921	DALLAS	TX		04/24/2026	6.875	151,766		200,000
100285923	LACEY	WA		04/24/2026	6.625	350,454		510,000
100285924	BALCH SPRINGS	TX		04/24/2026	7.499	186,638		237,000
100285927	LAUDERHILL	FL		04/24/2026	7.250	476,670		589,000
100285928	BREMERTON	WA		04/24/2026	6.999	188,441		248,000
100285929	MESQUITE	TX		04/24/2026	7.499	181,125		230,000
100285931	FORT WORTH	TX		04/24/2026	7.499	199,604		291,000
100285932	CORAL GABLES	FL		05/07/2026	6.875	3,258,897		5,175,000
100285933	LOS ANGELES	CA		05/07/2026	6.625	912,789		1,275,000
100285934	HAYMARKET	VA		05/07/2026	7.000	1,135,001		1,330,000
100285935	ORANGE	CA		05/07/2026	6.750	1,192,440		1,450,000
100285937	SAINT PETERSBURG	FL		05/07/2026	6.750	1,231,489		1,524,000
100285938	MOCKSVILLE	NC		05/07/2026	6.250	215,784		340,000

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100285939	SAN DIEGO	CA		05/07/2026	7.125	694,182		805,000
100285942	SAN DIEGO	CA		05/07/2026	6.625	342,180		420,000
100285943	LAGUNA BEACH	CA		05/07/2026	6.625	2,034,385		2,500,000
100285944	DORAL	FL		05/07/2026	7.250	950,939		1,100,000
100285946	ONTARIO	CA		05/07/2026	6.750	566,379		750,000
100285951	GILROY	CA		05/07/2026	6.375	572,368		1,460,000
100285956	VALENCIA	CA		05/07/2026	6.500	1,065,483		1,400,000
100285960	EDGEWATER	FL		05/07/2026	7.000	268,977		325,000
100285964	GERMANTOWN	MD		05/07/2026	7.375	413,660		505,000
100285965	GILBERT	AZ		05/07/2026	7.000	398,075		525,000
100285966	SAN DIEGO	CA		05/07/2026	6.750	1,099,743		1,340,000
100285971	CARLSBAD	CA		05/07/2026	6.750	1,789,654		2,185,000
100285972	LAUDERDALE LAKES	FL		05/07/2026	6.500	298,575		375,000
100285973	SAINT PAUL	MN		05/07/2026	7.125	126,009		220,000
100285976	GRAND PRAIRIE	TX		05/07/2026	6.875	700,921		890,000
100285977	WATSONVILLE	CA		05/07/2026	6.875	748,102		965,000
100285978	NEVADA CITY	CA		05/07/2026	6.875	189,571		365,000
100285980	SAN FRANCISCO	CA		05/07/2026	6.375	1,225,887		1,618,000
100285981	CARLSBAD	CA		05/07/2026	6.875	1,010,503		1,340,000
100285992	SKOKIE	IL		05/20/2026	7.125	186,244		365,000
100285994	THOUSAND OAKS	CA		05/20/2026	6.875	928,856		1,198,000
100286009	PIEDMONT	OK		05/20/2026	7.500	217,097		365,500
100286012	ENCINO	CA		05/20/2026	6.500	1,022,008		3,630,000
100286015	SUGAR HILL	GA		05/20/2026	7.000	209,271		480,000
100286021	WESTLAKE VILLAGE	CA		05/20/2026	7.125	1,617,579		1,950,000
100286024	PARKLAND	FL		05/20/2026	6.750	1,019,840		1,340,000
100286025	CONYERS	GA		05/20/2026	7.125	583,687		703,000
100286031	SAN LUIS OBISPO	CA		04/28/2026	6.875	1,015,595		1,230,000
100286032	PAGOSA SPRINGS	CO		04/28/2026	6.875	482,995		580,500
100286033	SUGARLOAF	CA		04/28/2026	6.625	210,376		270,000
100286034	NASHUA	NH		04/28/2026	6.875	421,217		556,000
100286035	INDIO	CA		04/28/2026	6.750	386,887		468,000
100286036	SAN DIEGO	CA		04/28/2026	6.625	902,770		1,100,000
100286037	OAKLAND	CA		04/28/2026	6.625	280,141		540,000
100286038	MISSION VIEJO	CA		04/28/2026	6.875	1,143,726		1,700,000
100286039	LANCASTER	CA		04/28/2026	6.750	258,846		430,000
100286040	LAGUNA BEACH	CA		04/28/2026	6.750	1,552,537		3,300,000
100286041	SAN ANTONIO	TX		04/28/2026	7.375	218,739		320,000
100286042	PALOS VERDES ESTATES	CA		04/28/2026	7.250	2,548,255		3,350,000
100286043	SAN DIEGO	CA		04/28/2026	6.750	719,376		870,000
100286044	HUNTINGTON BEACH	CA		04/28/2026	6.500	1,988,478		2,850,000
100286045	WINTER HAVEN	FL		04/28/2026	7.250	338,538		431,000
100286046	MILFORD	CT		04/28/2026	7.250	1,678,913		2,720,000
100286047	SAN GABRIEL	CA		04/28/2026	6.125	502,455		715,000
100286048	POLK CITY	FL		04/28/2026	7.500	167,093		268,000
100286476	UNITED KINGDOM	GBR		04/28/2026	7.040	126,061		172,407
100286477	UNITED KINGDOM	GBR		04/28/2026	5.500	93,674		121,348
100286478	UNITED KINGDOM	GBR		04/28/2026	5.300	204,752		265,241
100286479	UNITED KINGDOM	GBR		04/28/2026	5.500	81,901		106,097
100286480	UNITED KINGDOM	GBR		04/28/2026	5.300	87,020		112,728
100286481	UNITED KINGDOM	GBR		04/28/2026	5.300	76,782		99,466
100286482	UNITED KINGDOM	GBR		04/28/2026	5.450	255,940		331,552
100286483	UNITED KINGDOM	GBR		04/28/2026	5.300	128,994		167,102
100286484	UNITED KINGDOM	GBR		04/28/2026	5.450	174,039		225,455
100286485	UNITED KINGDOM	GBR		04/28/2026	5.450	148,445		192,300

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	2	3					Additional	
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100286486	UNITED KINGDOM	GBR		04/28/2026	5.750	388,005		510,590
100286487	ROTTERDAM	NLD		04/28/2026	5.850	103,040		136,950
100286488	GRONINGEN	NLD		04/28/2026	5.650	81,963		109,300
100286489	ROTTERDAM	NLD		04/28/2026	5.600	99,527		147,844
100286490	S-GRAVENHAGE	NLD		04/28/2026	5.800	29,273		121,661
100286491	AMSTELVEEN	NLD		04/28/2026	6.150	760,503		935,291
100286492	AMSTELVEEN	NLD		04/28/2026	6.150	80,792		99,361
100286493	ALMERE	NLD		04/28/2026	5.050	307,363		374,884
100286494	ALMERE	NLD		04/28/2026	5.050	20,491		24,992
100286495	WEERT	NLD		04/28/2026	5.300	333,708		645,515
100286496	HARDERWIJK	NLD		04/28/2026	5.200	761,088		2,285,009
100286497	S-GRAVENHAGE	NLD		04/28/2026	4.850	423,393		635,575
100286498	WINSCHOTEN	NLD		04/28/2026	5.150	395,180		514,127
100286499	ZUTPHEN	NLD		04/28/2026	5.400	478,607		622,665
100286500	VEENENDAAL	NLD		04/28/2026	5.400	388,155		582,677
100286501	SOEST	NLD		04/28/2026	4.950	1,327,806		2,159,334
100286502	ROTTERDAM	NLD		04/28/2026	4.950	1,007,447		1,638,352
100286503	NIJMEGEN	NLD		04/28/2026	5.000	21,662		26,420
100286504	NIJMEGEN	NLD		04/28/2026	5.000	324,926		396,306
100286505	VLAARDINGEN	NLD		04/28/2026	5.250	1,763,383		2,091,926
100286506	S-GRAVENHAGE	NLD		04/28/2026	5.200	229,029		372,457
100286507	DEVENTER	NLD		04/28/2026	5.100	730,528		971,129
100286508	ROTTERDAM	NLD		04/28/2026	5.450	591,307		788,328
100286509	WERNHOUT	NLD		04/28/2026	5.450	262,283		365,601
100286510	AMSTERDAM	NLD		04/28/2026	4.900	273,992		453,574
100286511	ROTTERDAM	NLD		04/28/2026	5.000	556,180		916,289
100286512	ROTTERDAM	NLD		04/28/2026	5.250	556,180		916,289
100286513	ROTTERDAM	NLD		04/28/2026	5.050	556,180		916,289
100286514	ALMERE	NLD		04/28/2026	5.150	915,343		1,488,569
100286515	UTRECHT	NLD		04/28/2026	5.100	202,332		329,041
100286516	MAASTRICHT	NLD		04/28/2026	5.250	331,366		457,002
100286517	MAASTRICHT	NLD		04/28/2026	5.150	1,413,868		1,839,432
100286518	NIJMEGEN	NLD		04/28/2026	4.950	163,927		451,404
100286519	S-GRAVENHAGE	NLD		04/28/2026	5.250	13,465		16,424
100286520	S-GRAVENHAGE	NLD		04/28/2026	5.250	201,981		246,353
100286521	EMMEN	NLD		04/28/2026	5.150	16,685		20,351
100286522	EMMEN	NLD		04/28/2026	5.150	250,281		305,263
100286523	LOOSDRECHT	NLD		04/28/2026	5.050	1,432,017		1,952,745
100286524	AMSTERDAM	NLD		04/28/2026	5.350	50,642		61,767
100286525	AMSTERDAM	NLD		04/28/2026	5.350	759,625		926,500
100286526	AMSTERDAM	NLD		04/28/2026	4.850	304,435		719,778
100286527	APELDOORN	NLD		04/28/2026	5.000	1,146,023		1,565,231
100286528	S-GRAVENHAGE	NLD		04/28/2026	5.150	342,490		445,577
100286529	MEIJEL	NLD		04/28/2026	4.850	324,926		422,727
100286530	NIEUWEBRUG	NLD		04/28/2026	5.150	175,636		228,501
100286531	S-GRAVENHAGE	NLD		04/28/2026	5.350	175,636		345,036
100286532	EARNEW?LD	NLD		04/28/2026	5.250	15,807		19,280
100286533	EARNEW?LD	NLD		04/28/2026	5.250	237,108		289,196
100286534	WINSUM	NLD		04/28/2026	4.900	197,590		257,064
100286535	TILBURG	NLD		04/28/2026	5.250	11,124		13,567
100286536	TILBURG	NLD		04/28/2026	5.250	166,854		203,509
100286537	S-GRAVENHAGE	NLD		04/28/2026	5.350	469,826		611,240
100286538	AMSTERDAM	NLD		04/28/2026	4.950	1,290,923		1,679,482
100286539	S-GRAVENHAGE	NLD		04/28/2026	5.000	582,525		816,891
100286540	AMSTERDAM	NLD		04/28/2026	5.100	71,425		87,116

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100286541	AMSTERDAM	NLD.		04/28/2026	5.100	1,071,378		1,306,740
100286542	AMSTERDAM	NLD.		04/28/2026	5.000	1,046,204		1,371,006
100286543	SCHIEDAM	NLD.		04/28/2026	5.100	1,510,467		1,842,289
100286544	SCHIEDAM	NLD.		04/28/2026	5.450	100,698		122,819
100286545	DEN HAAG	NLD.		04/28/2026	5.250	901,597		1,256,755
100286546	AMSTERDAM	NLD.		04/21/2026	4.275	70,254		799,753
100286547	ROERMOND	NLD.		04/28/2026	5.350	737,670		899,722
100286548	ROERMOND	NLD.		04/28/2026	5.350	49,178		59,981
100286549	AMSTERDAM	NLD.		04/28/2026	4.100	1,316,412		2,878,209
100286550	AMSTERDAM	NLD.		04/28/2026	4.100	41,838		91,474
100286551	DORDRECHT	NLD.		04/28/2026	5.100	43,323		52,841
100286552	DORDRECHT	NLD.		04/28/2026	5.100	649,852		792,613
100286553	TILBURG	NLD.		04/28/2026	5.150	2,006,638		2,610,623
100286554	TILBURG	NLD.		04/17/2026	4.405	139,338		169,948
100286555	TILBURG	NLD.		04/28/2026	5.250	2,090,065		2,549,213
100286585	ALISO VIEJO	CA.		04/30/2026	6.499	206,162		950,000
100286586	LOS ANGELES	CA.		04/30/2026	6.499	326,941		525,000
100286588	LAKE FOREST	CA.		04/30/2026	6.875	1,349,821		1,622,000
100286589	CHINO	CA.		04/30/2026	7.499	875,949		935,000
100286590	PIEDMONT	OK.		04/30/2026	6.625	385,901		530,000
100286591	ROSEVILLE	CA.		04/30/2026	6.750	1,341,103		2,015,000
100286592	SAN FRANCISCO	CA.		04/30/2026	6.499	608,759		1,660,000
100286593	ANAHEIM	CA.		04/30/2026	6.750	180,648		975,000
100286594	SAN FRANCISCO	CA.		04/30/2026	6.625	1,071,998		1,400,000
100286595	FAIRFIELD	CA.		04/30/2026	6.875	352,880		495,000
100286596	AURORA	CO.		04/30/2026	6.499	357,746		450,000
100286598	VICTORIA	MN.		04/30/2026	6.625	158,402		977,000
100286599	ROCKLEDGE	FL.		04/30/2026	6.499	287,023		585,000
100286600	HESPERIA	CA.		04/30/2026	6.625	172,025		370,000
100286601	FORT WASHINGTON	MD.		04/30/2026	7.625	401,973		445,000
100286602	MESQUITE	TX.		04/30/2026	6.625	165,441		369,000
100286603	OAKLEY	CA.		04/30/2026	6.999	641,336		775,000
100286604	ALHAMBRA	CA.		04/30/2026	6.250	623,907		1,120,000
100286605	CORONA	CA.		04/30/2026	6.375	808,162		1,019,000
100286606	VICTORVILLE	CA.		04/30/2026	6.999	262,500		395,000
100286607	OXNARD	CA.		04/30/2026	7.750	572,250		735,000
100286608	SMITH RIVER	CA.		04/30/2026	7.750	325,500		550,000
100286609	PORT HUENEME	CA.		04/30/2026	6.375	726,739		900,000
100286610	ESCONDIDO	CA.		04/30/2026	7.999	352,538		395,000
100286611	FREDERICKSBURG	VA.		04/30/2026	7.250	473,738		608,000
100286612	COMMERCE	CA.		04/30/2026	7.750	570,938		725,000
100286614	SLIDELL	LA.		04/30/2026	6.875	289,782		353,000
100286615	GILBERT	AZ.		04/30/2026	6.999	585,436		740,000
100286616	LAS VEGAS	NV.		04/30/2026	6.499	225,956		355,000
100286617	CRESTLINE	CA.		04/30/2026	8.499	376,110		400,000
100286618	LAS VEGAS	NV.		04/30/2026	6.875	298,074		380,000
100286619	CASTAIC	CA.		04/30/2026	6.999	726,261		875,000
100286620	OROVILLE	CA.		04/30/2026	6.999	225,317		285,000
100286621	ORLANDO	FL.		04/30/2026	7.375	275,841		330,000
100286622	MOORESVILLE	NC.		04/30/2026	6.499	2,307,413		3,030,000
100286623	HESPERIA	CA.		04/30/2026	7.875	411,075		467,000
100286626	LOS ANGELES	CA.		04/30/2026	6.875	1,002,054		1,350,000
100286628	SIMI VALLEY	CA.		04/30/2026	6.750	608,482		890,000
100286629	PHOENIX	AZ.		04/30/2026	6.375	204,433		270,000
100286630	PHOENIX	AZ.		04/30/2026	6.375	174,233		230,000

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100286631	APPLE VALLEY	MN		04/30/2026	6.875	272,116		360,000
100286632	PHOENIX	AZ		04/30/2026	6.375	206,137		273,000
100286633	AUSTIN	TX		04/30/2026	7.625	173,250		280,000
100286634	OXNARD	CA		04/30/2026	6.499	432,824		660,000
100286635	BUCKEYE	AZ		04/30/2026	6.375	250,386		350,000
100286636	SAINT PETERSBURG	FL		04/30/2026	6.625	342,564		450,000
100286637	GARDENA	CA		04/30/2026	6.999	430,726		800,000
100286638	SOUTH GATE	CA		04/30/2026	6.875	788,419		1,050,000
100286639	LEXINGTON	KY		04/30/2026	7.499	190,445		230,000
100286640	BRIGHTON	CO		04/30/2026	6.625	474,250		630,000
100286641	BALCH SPRINGS	TX		04/30/2026	7.125	157,507		215,000
100286642	HESPERIA	CA		04/30/2026	6.999	346,439		454,000
100286643	ROCKLEDGE	FL		04/30/2026	7.999	257,250		350,000
100286644	MESQUITE	TX		04/30/2026	7.499	221,288		281,000
100286645	MESQUITE	TX		04/30/2026	7.499	162,225		206,000
100286702	HEBRON	MD		05/22/2026	7.875	188,870		525,000
100286733	WHITTIER	CA		05/22/2026	7.250	626,772		1,000,000
100286738	NEEDLES	CA		05/22/2026	7.125	129,202		156,100
100286743	BURBANK	CA		05/07/2026	6.750	887,090		1,230,000
100286744	SANTA ANA	CA		05/07/2026	6.625	1,130,928		1,390,000
100286745	WEST HOLLYWOOD	CA		05/07/2026	6.999	243,216		890,000
100286746	RIVERSIDE	CA		05/07/2026	6.375	1,215,725		1,650,000
100286747	SANTA ROSA	CA		05/07/2026	7.375	988,057		1,450,000
100286748	DAVENPORT	FL		05/07/2026	8.250	315,128		367,000
100286749	PASO ROBLES	CA		05/07/2026	6.125	685,547		1,365,000
100286750	FLOWERY BRANCH	GA		05/07/2026	6.875	2,186,510		2,775,000
100286751	PORT CHARLOTTE	FL		05/07/2026	6.375	875,899		1,900,000
100286752	MORRISON	CO		05/07/2026	6.875	976,120		1,225,000
100286753	PORTER	TX		05/07/2026	6.875	460,971		564,000
100286754	DECATUR	GA		05/07/2026	6.625	262,684		326,500
100286755	PORT CHARLOTTE	FL		05/07/2026	6.999	385,003		460,000
100286756	PALMDALE	CA		05/07/2026	7.499	1,056,872		1,125,000
100286757	RANCHO CUCAMONGA	CA		05/07/2026	6.375	661,746		880,000
100286758	WESTWOOD	MA		05/07/2026	6.499	1,052,041		2,600,000
100286759	FAIRFIELD	CA		05/07/2026	6.625	184,565		244,000
100286760	MARCO ISLAND	FL		05/07/2026	5.999	123,887		875,000
100286761	TAYLORSVILLE	UT		05/07/2026	7.499	445,200		534,000
100286762	BRIGHTON	CO		05/07/2026	7.499	740,627		800,000
100286763	BEAUMONT	CA		05/07/2026	6.499	347,862		695,000
100286764	SAN DIEGO	CA		05/07/2026	7.625	797,422		970,000
100286765	TRACY	CA		05/07/2026	7.375	617,400		735,000
100286766	FRAMINGHAM	MA		05/07/2026	5.999	500,469		820,000
100286767	DESERT HOT SPRINGS	CA		05/07/2026	7.250	311,640		371,000
100286768	EASTVALE	CA		05/07/2026	6.750	1,020,988		1,250,000
100286769	ARANSAS PASS	TX		05/07/2026	7.375	236,595		263,000
100286770	FRAMINGHAM	MA		05/07/2026	6.499	559,050		700,000
100286771	CHATSWORTH	CA		05/07/2026	6.999	752,624		900,000
100286772	MIAMI	FL		05/07/2026	6.750	1,535,823		4,000,000
100286773	LINCOLN	CA		05/07/2026	6.750	568,856		675,000
100286774	AGAWAM	MA		05/07/2026	6.875	284,761		340,000
100286775	GREENVILLE	SC		05/07/2026	7.499	200,261		252,000
100286776	BRYAN	TX		05/07/2026	6.499	116,442		230,500
100286777	VISALIA	CA		05/07/2026	7.750	306,600		365,000
100286778	BIG BEAR LAKE	CA		05/07/2026	6.875	218,000		349,000
100286779	SIMI VALLEY	CA		05/07/2026	7.875	748,808		850,000

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100286780	JURUPA VALLEY	CA		05/07/2026	7.375	898,800		1,084,000
100286781	LUTHERSBURG	PA		05/07/2026	7.125	275,931		465,000
100286782	NEW BEDFORD	MA		05/07/2026	6.875	565,854		750,000
100286783	HIGHLAND	MD		05/07/2026	6.375	766,137		950,000
100286784	RANCHO MIRAGE	CA		05/07/2026	7.999	869,728		985,000
100286785	SOLEDAD	CA		05/07/2026	6.750	503,831		690,000
100286786	FONTANA	CA		05/07/2026	6.999	1,020,239		1,250,000
100286787	BEAUMONT	CA		05/07/2026	6.875	533,426		617,000
100286788	FLAGLER BEACH	FL		05/07/2026	7.499	383,263		549,000
100286789	TEHACHAPI	CA		05/07/2026	6.999	475,175		625,000
100286790	DENVER	CO		05/07/2026	6.499	354,133		470,000
100286791	PLYMOUTH	MA		05/07/2026	6.750	670,571		890,000
100286792	FONTANA	CA		05/07/2026	6.375	516,482		654,000
100286793	NEW SMYRNA BEACH	FL		05/07/2026	7.499	510,825		670,000
100286794	MADERA	CA		05/07/2026	7.499	748,841		850,000
100286795	REDONDO BEACH	CA		05/07/2026	6.499	826,476		1,900,000
100286796	HOUSTON	TX		05/07/2026	6.875	154,011		227,000
100286797	ST JOSEPH	MO		05/07/2026	6.750	195,908		258,000
100286798	ROYAL OAKS	CA		05/07/2026	6.999	719,328		872,000
100286799	TYLER	TX		05/07/2026	7.499	428,537		630,000
100286800	DENVER	CO		05/07/2026	6.750	307,574		470,000
100286801	LOS ANGELES	CA		05/07/2026	6.625	642,296		860,000
100286802	SHREVEPORT	LA		05/07/2026	6.625	138,826		205,000
100286803	HESPERIA	CA		05/07/2026	7.499	333,054		460,000
100286804	CARPENTERSVILLE	IL		05/07/2026	6.875	324,294		425,000
100286805	PASADENA	CA		05/07/2026	6.875	1,930,098		3,000,000
100286806	MOUNT JOY	PA		05/07/2026	7.250	154,076		265,000
100286807	COMPTON	CA		05/07/2026	7.125	566,887		790,000
100286808	LA HABRA	CA		05/07/2026	6.625	681,474		1,600,000
100286809	MONMOUTH	OR		05/07/2026	6.875	242,556		345,000
100286810	SPRINGVILLE	IN		05/07/2026	7.499	112,127		226,000
100286811	LAKEWOOD RANCH	FL		05/07/2026	7.125	193,274		233,000
100286812	RANCHO CUCAMONGA	CA		05/07/2026	7.625	1,070,950		1,260,000
100286813	KATY	TX		05/07/2026	6.875	488,820		570,000
100286815	KIHEI	HI		05/07/2026	6.500	1,333,395		1,750,000
100286816	KISSIMMEE	FL		05/07/2026	7.250	2,511,546		3,050,000
100286817	SAN JOSE	CA		05/07/2026	6.750	660,339		865,000
100286818	LADERA RANCH	CA		05/07/2026	7.625	1,108,800		1,330,000
100286819	CROCKETT	CA		05/07/2026	6.625	615,705		800,000
100286820	BIG BEAR LAKE	CA		05/07/2026	7.750	503,907		575,000
100286821	LINCOLN PARK	NJ		05/07/2026	7.625	419,524		450,000
100286822	PROSPER	TX		05/07/2026	6.500	1,169,751		1,570,000
100286823	PEARLAND	TX		05/07/2026	7.250	182,280		217,500
100286824	WEST PALM BEACH	FL		05/07/2026	6.875	3,482,609		6,500,000
100286825	LOS GATOS	CA		05/07/2026	7.125	3,477,417		4,200,000
100286826	ORANGE CITY	FL		05/07/2026	7.000	347,811		435,000
100286827	AUSTIN	TX		05/07/2026	7.375	480,375		610,000
100286828	NEWPORT COAST	CA		05/07/2026	6.500	2,040,467		4,900,000
100286829	LAKE HAVASU CITY	AZ		05/07/2026	6.750	414,763		505,000
100286831	SAN BERNARDINO	CA		05/07/2026	7.375	367,880		440,000
100286832	HAMEL	MN		05/07/2026	6.500	259,625		440,000
100286833	BIG SKY	MT		05/07/2026	6.875	3,379,922		4,350,000
100286834	OVIEDO	FL		05/07/2026	6.125	306,209		435,000
100286835	SAN DIEGO	CA		05/07/2026	6.125	546,061		1,930,000
100286836	RODEO	CA		05/07/2026	6.625	523,426		650,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100286837	BEL AIR	MD		05/07/2026	6.875	174,137		355,000
100286838	PARADISE VALLEY	AZ		05/07/2026	7.125	3,674,300		6,000,000
100286839	WILMINGTON	DE		05/07/2026	7.500	138,151		193,000
100286841	ABILENE	TX		05/07/2026	8.125	369,288		440,000
100286849	GILBERT	AZ		05/29/2026	7.625	812,858		930,000
100286851	EXETER	CA		05/29/2026	7.250	327,539		378,000
100286854	VAIL	AZ		05/29/2026	7.000	283,403		368,000
100286865	INGLEWOOD	CA		05/29/2026	6.875	873,730		1,125,000
100286866	BAKERSFIELD	CA		05/29/2026	7.250	711,761		865,000
100286868	GILROY	CA		05/29/2026	7.125	2,559,620		3,100,000
100286874	LAWNDALE	CA		05/29/2026	7.625	762,344		972,000
100286875	LOS GATOS	CA		05/29/2026	6.875	1,330,305		1,650,000
100286880	SAN FRANCISCO	CA		05/29/2026	7.500	2,591,400		3,400,000
100286889	WOODSIDE	CA		05/29/2026	6.500	1,806,951		2,900,000
100286890	NEWBURY PARK	CA		05/29/2026	7.250	1,061,133		1,362,000
100286901	EDMONDS	WA		05/29/2026	6.875	1,463,976		2,200,000
100286902	ALBUQUERQUE	NM		05/29/2026	7.875	197,400		237,500
100286904	SAN FRANCISCO	CA		05/29/2026	6.500	418,811		825,000
100286905	SAN FRANCISCO	CA		05/29/2026	6.625	1,149,450		1,525,000
100286907	HOUSTON	TX		05/29/2026	6.750	667,648		820,000
100286914	EATONVILLE	WA		05/12/2026	7.490	553,552		686,000
100286915	FORT MYERS	FL		05/12/2026	6.490	365,085		477,500
100286916	BONITA SPRINGS	FL		05/12/2026	6.450	358,880		875,000
100286917	CHARLESTON	SC		05/12/2026	7.375	368,219		482,000
100286918	BEND	OR		05/12/2026	6.625	309,994		975,000
100286919	APALACHICOLA	FL		05/12/2026	6.575	307,487		400,000
100286920	GIG HARBOR	WA		05/12/2026	6.575	445,108		611,000
100286921	LA GRANGE PARK	IL		05/12/2026	7.125	326,613		420,000
100286922	RENO	NV		05/12/2026	6.240	341,761		465,000
100286923	BEND	OR		05/12/2026	6.575	408,063		540,000
100286924	OZARK	MO		05/12/2026	6.490	270,074		378,000
100286925	BRACEY	VA		05/12/2026	6.950	708,216		1,055,000
100286926	SCOTTSDALE	AZ		05/12/2026	6.375	496,769		828,000
100286927	THE VILLAGES	FL		05/12/2026	6.990	375,719		410,000
100286928	NORTH DIGHTON	MA		05/12/2026	5.990	365,179		550,000
100286929	NEW BUFFALO	MI		05/12/2026	5.625	465,155		799,000
100286930	PALM SPRINGS	CA		05/12/2026	7.500	457,046		589,000
100286931	COLUMBUS	OH		05/12/2026	7.250	283,589		325,000
100286932	REHOBOTH BEACH	DE		05/12/2026	6.575	324,868		570,000
100286933	NORTH FALMOUTH	MA		05/12/2026	6.625	412,393		980,000
100286934	LONGS	SC		05/12/2026	6.125	370,497		471,000
100286935	HOUSTON	TX		05/12/2026	7.375	426,016		465,000
100286936	JUPITER	FL		05/12/2026	7.375	271,381		325,000
100286937	LINCOLN	MA		05/12/2026	6.115	766,810		1,480,000
100286938	MINNEAPOLIS	MN		05/12/2026	6.375	403,755		570,000
100286939	SAN DIEGO	CA		05/12/2026	6.575	342,991		740,000
100286940	CORAL SPRINGS	FL		05/12/2026	6.375	357,223		700,000
100286941	IMPERIAL BEACH	CA		05/12/2026	6.250	393,713		860,000
100286942	CHARLESTON	SC		05/12/2026	6.490	266,719		465,000
100286943	LANEXA	VA		05/12/2026	6.375	622,641		840,000
100286944	FORT COLLINS	CO		05/12/2026	6.575	268,098		378,000
100286945	CHICAGO	IL		05/12/2026	5.875	285,837		650,000
100286946	BEL AIR	MD		05/12/2026	6.325	291,315		416,000
100286947	CHICOPEE	MA		05/12/2026	6.575	383,847		516,000
100286948	MCARTHUR	CA		05/12/2026	6.625	344,118		415,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100286949	ESTERO	FL		05/12/2026	7.490	611,969		675,000
100286950	HILTON HEAD ISLAND	SC		05/12/2026	6.375	449,583		790,000
100286951	COROLLA	NC		05/12/2026	6.575	793,770		911,000
100286952	LIVERMORE	CA		05/12/2026	6.375	401,366		745,000
100286953	SAINT GEORGE	UT		05/12/2026	5.990	599,590		806,000
100286954	DURHAM	NC		05/12/2026	7.325	519,522		642,000
100286955	STANWOOD	MI		05/12/2026	7.250	401,211		510,000
100286956	DUNSMUIR	CA		05/12/2026	6.875	402,036		445,000
100286957	STEVENSVILLE	MI		05/12/2026	6.490	374,121	2,189	490,000
100286958	LOS ANGELES	CA		05/12/2026	6.990	1,238,668		2,000,000
100286959	NEW HAVEN	CT		05/12/2026	7.325	318,319		385,000
100286960	STOWE	VT		05/12/2026	6.450	449,874		685,000
100286961	CINCINNATI	OH		05/12/2026	6.490	297,474		400,000
100286962	NORTH FORT MYERS	FL		05/12/2026	6.490	323,670		470,000
100286963	PORTLAND	OR		05/12/2026	7.250	278,287		305,000
100286964	CHARLESTON	SC		05/12/2026	7.490	387,714		500,000
100286965	NORTH MYRTLE BEACH	SC		05/12/2026	6.375	315,000		420,000
100286966	CRAWFORD	TX		05/12/2026	6.625	552,868		765,000
100286967	PORT SAINT JOE	FL		05/12/2026	6.625	475,782		585,000
100286968	PORT TOWNSEND	WA		05/12/2026	6.325	508,394		632,000
100286969	TABERNASH	CO		05/12/2026	6.375	510,663		1,750,000
100286970	SEATTLE	WA		05/12/2026	6.625	540,540		625,000
100286971	ISLAND PARK	ID		05/12/2026	7.490	730,392		800,000
100286972	SEASIDE HEIGHTS	NJ		05/12/2026	6.490	528,617		610,000
100286973	TEMECULA	CA		05/12/2026	6.375	381,249		592,000
100286974	HARWICH	MA		05/12/2026	5.990	545,005		800,000
100286975	SUMMERVILLE	SC		05/12/2026	6.575	411,079		625,000
100286976	COLORADO SPRINGS	CO		05/12/2026	5.990	578,214		790,000
100286977	NEWPORT	OR		05/12/2026	6.375	474,753		930,000
100286978	SUGARLOAF	CA		05/12/2026	6.490	303,371		425,000
100286979	RARITAN	NJ		05/12/2026	5.450	454,746		725,000
100286980	SAINT LOUIS PARK	MN		05/12/2026	7.075	408,518		476,000
100286981	CHICAGO	IL		05/12/2026	7.075	387,166		540,000
100286982	JAMAICA PLAIN	MA		05/12/2026	6.450	366,442		575,000
100286983	LAKE HARMONY	PA		05/12/2026	6.490	286,101		356,000
100286984	OCEAN CITY	MD		05/12/2026	6.625	359,082		415,000
100286985	ELLIJAY	GA		05/12/2026	6.490	430,052		487,000
100286986	CHICAGO	IL		05/12/2026	6.375	331,052		500,000
100286987	MAMMOTH LAKES	CA		05/12/2026	6.625	654,453		1,106,000
100286988	SAN DIEGO	CA		05/12/2026	7.250	856,813		995,000
100286989	MURRIETA	CA		05/12/2026	7.490	706,334		772,500
100286990	NAPLES	FL		05/12/2026	6.575	624,084		875,000
100286991	REVERE	MA		05/12/2026	6.825	768,817		1,100,000
100286992	TUCSON	AZ		05/12/2026	5.990	318,323		560,000
100286993	MARCO ISLAND	FL		05/12/2026	6.625	350,414		440,000
100286994	HOBOKEN	NJ		05/12/2026	5.990	350,585		800,000
100286995	JOHNS CREEK	GA		05/12/2026	6.450	443,157		870,000
100286996	DINGMANS FERRY	PA		05/12/2026	6.250	756,947		1,500,000
100286997	STONECREST	GA		05/12/2026	5.875	335,750		384,000
100286998	ELLENSBURG	WA		05/12/2026	6.575	273,474		385,000
100286999	PINETOP	AZ		05/12/2026	6.950	372,819		455,000
100287000	DAVENPORT	FL		05/12/2026	6.625	328,490		415,000
100287001	LA MESA	CA		05/12/2026	6.875	783,484		1,155,000
100287002	LONGMONT	CO		05/12/2026	7.450	269,507		360,000
100287003	SALEM	MA		05/12/2026	6.250	402,827		570,000

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100287004	MYSTIC	CT		05/12/2026	5.875	508,834		835,000
100287005	SAN DIEGO	CA		05/12/2026	7.115	433,856		775,000
100287006	TEMPE	AZ		05/12/2026	6.990	514,228		800,000
100287007	LOCUST GROVE	VA		05/12/2026	6.625	265,173		330,000
100287008	AURORA	CO		05/12/2026	7.375	380,649		500,000
100287009	MARSHFIELD	MA		05/12/2026	7.490	693,082		861,000
100287010	BOCA RATON	FL		05/12/2026	6.575	315,459		390,000
100287011	CHARLESTON	SC		05/12/2026	6.625	682,541		1,000,000
100287012	PHOENIX	AZ		05/12/2026	6.375	390,848		575,000
100287013	LANCASTER	PA		05/12/2026	6.625	264,458		375,000
100287014	DELAVAN	WI		05/12/2026	7.375	283,815		327,000
100287015	CORONA DEL MAR	CA		05/15/2026	6.375	1,429,366		3,550,000
100287016	WINNETKA	CA		05/15/2026	6.750	712,159		860,000
100287017	OCEANSIDE	CA		05/15/2026	6.375	709,667		1,350,000
100287018	UKIAH	CA		05/15/2026	6.625	332,285		405,000
100287019	GOLDEN	CO		05/15/2026	6.499	572,959		638,000
100287020	LOS ANGELES	CA		05/15/2026	6.875	770,716		935,000
100287022	YORBA LINDA	CA		05/15/2026	7.250	992,574		1,242,000
100287023	RIVERSIDE	CA		05/15/2026	7.499	655,106		700,000
100287024	SAN JOSE	CA		05/15/2026	6.999	938,693		1,400,000
100287025	VICTORVILLE	CA		05/15/2026	7.875	393,291		420,000
100287026	FORNEY	TX		05/15/2026	7.750	525,294		572,000
100287027	LAS VEGAS	NV		05/15/2026	6.499	433,279		590,000
100287028	LAS VEGAS	NV		05/15/2026	8.375	373,275		400,000
100287029	GRANITE BAY	CA		05/15/2026	7.875	1,903,437		2,370,000
100287030	PALOS VERDES PENINSULA	CA		05/15/2026	6.750	2,371,427		3,100,000
100287031	BANNING	CA		05/15/2026	6.999	465,185		540,000
100287032	SAN DIMAS	CA		05/15/2026	6.250	841,329		1,100,000
100287033	LAKE SAINT LOUIS	MO		05/15/2026	6.499	479,042		680,000
100287034	BATON ROUGE	LA		05/15/2026	6.750	204,906		325,000
100287035	SANTA ANA	CA		05/15/2026	6.625	1,231,910		1,500,000
100287036	SAN JOSE	CA		05/15/2026	6.750	558,384		1,535,000
100287037	GILBERT	AZ		05/15/2026	7.625	671,514		840,000
100287038	KISSIMMEE	FL		05/15/2026	7.250	427,309		512,000
100287039	PALMDALE	CA		05/15/2026	6.125	451,290		580,000
100287040	SPRING	TX		05/15/2026	8.125	289,616		330,000
100287041	PATTERSON	CA		05/15/2026	7.875	442,458		470,000
100287042	FONTANA	CA		05/15/2026	6.499	484,106		795,000
100287043	CENTER HARBOR	NH		05/15/2026	6.625	400,242		1,020,000
100287044	FRESNO	CA		05/15/2026	7.375	1,468,858		2,050,000
100287045	HESPERIA	CA		05/15/2026	6.999	255,474		375,000
100287046	VICTORVILLE	CA		05/15/2026	6.750	336,037		500,000
100287047	ANAHEIM	CA		05/15/2026	6.999	1,041,696		1,250,000
100287048	UNIVERSAL CITY	TX		05/15/2026	6.750	139,189		170,000
100287049	DORAL	FL		05/15/2026	6.499	516,312		1,080,000
100287050	QUINCY	MA		05/15/2026	6.999	492,197		731,000
100287051	PROVO	UT		05/15/2026	7.499	300,825		382,000
100287052	ANAHEIM	CA		05/15/2026	7.250	879,259		1,050,000
100287053	LAKE WORTH BEACH	FL		05/15/2026	7.125	213,056		271,000
100287054	UPLAND	CA		05/15/2026	7.375	767,691		820,400
100287055	MIAMI	FL		05/15/2026	6.250	303,455		1,445,000
100287056	BUCKEYE	AZ		05/15/2026	7.875	621,330		766,000
100287057	LONG BEACH	CA		05/15/2026	6.499	334,820		528,000
100287058	NORCO	CA		05/15/2026	6.999	780,439		1,000,000
100287059	LONG BEACH	CA		05/15/2026	7.875	582,433		620,000

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100287060	PEMBROKE PINES	FL		05/15/2026	6.750	1,191,871		1,450,000
100287061	PITTSBURG	CA		05/15/2026	6.750	512,736		675,000
100287062	LOS ANGELES	CA		05/15/2026	7.250	878,063		1,115,000
100287063	OJAI	CA		05/15/2026	6.625	1,398,007		2,280,000
100287064	SANTA ROSA	CA		05/15/2026	6.625	1,003,842		1,650,000
100287066	SAN BERNARDINO	CA		05/15/2026	7.250	385,124		508,000
100287067	PLACENTIA	CA		05/15/2026	6.125	773,185		1,200,000
100287068	WOOSTER	OH		05/15/2026	6.625	293,487		500,000
100287070	NORTH CHARLESTON	SC		05/15/2026	6.750	193,896		255,000
100287071	POOLVILLE	TX		05/15/2026	6.750	467,721		570,000
100287073	QUEEN CREEK	AZ		05/15/2026	6.375	698,596		1,170,000
100287074	FORSYTH	MT		05/15/2026	6.875	102,780		155,000
100287075	SAN DIEGO	CA		05/15/2026	6.625	604,682		740,000
100287076	TEMPLE CITY	CA		05/15/2026	7.250	1,092,383		1,500,000
100287077	LOS ANGELES	CA		05/15/2026	6.750	528,962		805,000
100287079	HENRICO	VA		05/15/2026	6.875	489,593		635,000
100287080	NASHVILLE	TN		05/15/2026	6.875	139,988		194,000
100287081	DUBLIN	CA		05/15/2026	6.875	217,995		665,000
100287082	MONTEBELLO	CA		05/15/2026	6.499	470,617		625,000
100287083	LOS ANGELES	CA		05/15/2026	6.750	668,693		1,115,000
100287084	BONITA SPRINGS	FL		05/15/2026	7.499	295,561		465,000
100287086	PALM SPRINGS	CA		05/15/2026	6.875	259,479		740,000
100287087	UPPER MARLBORO	MD		05/15/2026	7.125	289,964		569,000
100287088	WICHITA FALLS	TX		05/15/2026	7.499	142,800		190,000
100287089	HENDERSON	NV		05/15/2026	6.625	247,082		375,000
100287091	SANGER	CA		05/15/2026	6.625	421,392		650,000
100287092	DALLAS	TX		05/15/2026	7.250	287,893		370,000
100287093	LOS ANGELES	CA		05/15/2026	6.375	360,832		620,000
100287094	VICTORVILLE	CA		05/15/2026	6.500	200,095		445,000
100287096	MADISON	AL		05/15/2026	6.625	156,702		205,000
100287097	HIGHLANDS RANCH	CO		05/15/2026	7.250	374,668		555,000
100287098	CHARLOTTE	NC		05/15/2026	7.499	243,658		325,000
100287099	WEST JEFFERSON	OH		05/15/2026	6.875	217,208		285,000
100287100	PHOENIX	AZ		05/15/2026	6.999	285,765		364,500
100287101	LOS ANGELES	CA		05/15/2026	6.999	729,083		1,000,000
100287102	CAPE MAY	NJ		05/15/2026	6.999	296,408		390,000
100287104	LOS ANGELES	CA		05/15/2026	7.750	409,500		615,000
100287105	WHITTIER	CA		05/15/2026	6.499	705,594		950,000
100287106	SAVANNAH	GA		05/15/2026	7.499	149,720		210,000
100287107	AUSTELL	GA		05/15/2026	6.999	218,511		305,000
100287108	LOS ANGELES	CA		05/15/2026	6.750	216,698		955,000
100287110	LOS ANGELES	CA		05/15/2026	6.750	752,063		1,200,000
100287111	ESSEX	MD		05/15/2026	7.375	151,496		180,000
100287112	SAVANNAH	GA		05/15/2026	6.999	207,467		272,000
100287115	YORK	PA		05/15/2026	6.875	152,393		215,000
100287116	LA PUENTE	CA		05/15/2026	6.875	506,005		700,000
100287117	LANCASTER	CA		05/15/2026	6.625	367,094		485,000
100287119	SAINT JOSEPH	MO		05/15/2026	6.999	191,024		250,000
100287120	COLUMBUS	OH		05/15/2026	6.999	123,316		160,000
100287121	KERMAN	CA		05/15/2026	6.999	237,573		305,000
100287122	ROCKPORT	TX		05/15/2026	6.999	128,063		272,000
100287169	OAKLAND	CA		06/05/2026	6.375	882,517		2,120,000
100287172	BELLEVUE	WA		06/05/2026	6.375	2,328,959		3,300,000
100287175	BAKERSFIELD	CA		06/05/2026	7.000	488,632		564,000
100287178	SOMERVILLE	NJ		06/05/2026	6.750	503,504		950,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100287180	RENO	NV		06/05/2026	6.125	372,687		749,000
100287181	BURBANK	CA		06/05/2026	6.625	1,024,590		1,263,000
100287185	LOS ANGELES	CA		06/05/2026	6.750	1,040,806		1,310,000
100287187	SAN MARCOS	CA		06/05/2026	6.750	1,612,266		1,975,000
100287192	LA CRESCENTA	CA		06/05/2026	6.875	887,482		1,150,000
100287193	TRABUCO CANYON	CA		06/05/2026	6.500	1,296,203		1,650,000
100287196	LAS VEGAS	NV		06/05/2026	7.125	2,028,942		2,750,000
100287200	BELLEVUE	WA		06/05/2026	6.500	1,069,966		1,500,000
100287202	SAN FRANCISCO	CA		06/05/2026	6.375	918,716		1,300,000
100287204	PEBBLE BEACH	CA		06/05/2026	6.750	978,500		2,950,000
100287207	SCOTTSDALE	AZ		06/05/2026	6.750	276,886		378,000
100287211	ANCHORAGE	AK		06/05/2026	6.750	472,403		577,000
100287212	PHOENIX	AZ		06/05/2026	6.875	977,905		1,200,000
100287220	MESA	AZ		06/05/2026	7.375	397,397		550,000
100287229	SAN JUAN CAPISTRANO	CA		06/05/2026	6.875	1,023,863		1,450,000
100287243	SAN JUAN CAPISTRANO	CA		05/19/2026	6.875	1,632,291		1,975,000
100287244	MERRITT ISLAND	FL		05/19/2026	6.990	158,347		228,000
100287245	PERRIS	CA		05/19/2026	6.990	576,808		631,500
100287246	ATLANTA	GA		05/19/2026	9.990	267,051		282,000
100287247	PORT SAINT LUCIE	FL		05/19/2026	6.250	319,435		422,000
100287248	EAST QUOGUE	NY		05/19/2026	6.500	545,027		790,000
100287249	BREVARD	NC		05/19/2026	7.125	487,414		722,000
100287250	ELIZABETH	NJ		05/19/2026	6.750	515,886		639,000
100287251	CLEVELAND	OH		05/19/2026	6.990	188,320		245,000
100287252	ORMOND BEACH	FL		05/19/2026	6.500	288,784		351,000
100287256	DALLAS	TX		05/19/2026	6.990	1,257,057		2,385,000
100287257	TUCSON	AZ		05/20/2026	6.875	822,286		1,050,000
100287258	LAS VEGAS	NV		05/20/2026	6.750	1,217,409		1,490,000
100287259	SONOMA	CA		05/20/2026	7.000	497,439		680,000
100287261	YUKON	OK		05/20/2026	7.125	194,227		264,000
100287262	EAGLE MOUNTAIN	UT		05/20/2026	6.625	482,298		750,000
100287263	SAN JOSE	CA		05/20/2026	7.375	801,256		1,040,000
100287264	TAMPA	FL		05/20/2026	6.375	408,539		807,000
100287265	YUCAIPA	CA		05/20/2026	6.375	506,166		1,095,000
100287266	PALOS VERDES ESTATES	CA		05/20/2026	7.000	3,495,551		4,500,000
100287267	CHERRY HILLS VILLAGE	CO		05/20/2026	6.750	2,940,043		4,450,000
100287268	GEORGETOWN	TX		05/20/2026	6.875	409,171		550,000
100287269	DADEVILLE	AL		05/20/2026	7.000	327,023		640,000
100287270	MESA	AZ		05/20/2026	6.500	371,857		465,000
100287271	NAPLES	FL		05/20/2026	7.000	456,931		558,000
100287272	ANAHEIM	CA		05/20/2026	7.500	1,320,101		1,590,000
100287273	MOUNT PLEASANT	SC		05/20/2026	8.250	958,138		1,160,000
100287274	DALLAS	TX		05/20/2026	6.625	174,173		257,000
100287275	ST. PETERSBURG	FL		05/20/2026	6.875	344,232		420,000
100287276	BAKERSFIELD	CA		05/20/2026	7.000	393,890		455,000
100287278	BUFORD	GA		05/20/2026	7.250	528,271		735,000
100287279	CEDAREDGE	CO		05/20/2026	6.500	451,054		620,000
100287280	EUGENE	OR		05/20/2026	6.875	627,471		760,000
100287281	HOT SPRINGS	AR		05/20/2026	6.750	523,408		1,629,000
100287282	PHOENIX	AZ		05/20/2026	6.250	357,562		440,000
100287283	MENOMONEE FALLS	WI		05/20/2026	6.875	375,542		455,000
100287284	HIALEAH	FL		05/20/2026	6.375	360,315		750,000
100287285	JOHNS ISLAND	SC		05/20/2026	7.125	722,860		879,000
100287286	PASADENA	TX		05/20/2026	7.625	381,368		520,000
100287287	AUBURN	WA		05/20/2026	7.500	1,231,422		1,490,000

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100287288	HOUSTON	TX		05/20/2026	6.875	127,904		172,000
100287289	CLOVIS	CA		05/20/2026	7.250	300,395		409,000
100287290	BEND	OR		05/22/2026	6.375	485,156		805,837
100287291	ANAHEIM	CA		05/22/2026	6.750	724,944		1,200,000
100287292	SAN FRANCISCO	CA		05/22/2026	6.500	2,833,671		4,300,000
100287294	COLORADO SPRINGS	CO		05/22/2026	6.875	707,110		910,000
100287295	LA MARQUE	TX		05/22/2026	8.875	160,429		175,000
100287296	FORT WORTH	TX		05/22/2026	6.875	285,579		451,000
100287297	PORT WENTWORTH	GA		05/22/2026	7.000	239,437		290,000
100287298	PARK FOREST	IL		05/22/2026	7.250	116,776		145,000
100287299	OAKLAND	CA		05/22/2026	6.750	814,301		1,100,000
100287300	DIAMOND BAR	CA		05/22/2026	6.625	618,200		1,480,000
100287301	KIHEI	HI		05/22/2026	6.875	335,688		575,000
100287303	SAN RAFAEL	CA		05/22/2026	6.750	919,405		1,760,000
100287305	MOUNT PROSPECT	IL		05/22/2026	6.625	228,568		343,000
100287306	STERLING	VA		05/22/2026	7.375	357,000		565,000
100287309	SPRING	TX		05/22/2026	6.250	193,629		269,000
100287310	MISSION VIEJO	CA		05/22/2026	6.750	257,970		900,000
100287311	LEHIGH ACRES	FL		05/22/2026	7.375	196,980		268,000
100287312	GARDENA	CA		05/22/2026	6.625	708,800		880,000
100287314	PT CHARLOTTE	FL		05/22/2026	6.875	475,585		640,000
100287315	EASTON	PA		05/22/2026	6.625	143,345		194,000
100287317	COMPTON	CA		05/22/2026	6.750	322,661		610,000
100287318	FRANKLIN	WI		05/22/2026	7.999	536,640		705,000
100287319	STOCKTON	CA		05/22/2026	6.499	241,700		370,000
100287321	GRAND PRAIRIE	TX		05/22/2026	6.875	235,114		321,000
100287323	MEMPHIS	TN		05/22/2026	6.999	162,756		199,000
100287325	MEMPHIS	TN		05/22/2026	7.125	120,991		147,000
100287326	RIVERSIDE	CA		05/22/2026	7.750	418,872		500,000
100287327	INDIO	CA		05/22/2026	6.750	325,964		457,000
100287328	LEXINGTON	SC		05/22/2026	7.250	167,944		216,000
100287329	SALISBURY	MD		05/22/2026	6.750	174,642		230,000
100287330	COMPTON	CA		05/22/2026	6.999	620,455		809,000
100287331	PORTER	TX		05/22/2026	7.125	157,069		209,000
100287332	LAWRENCEVILLE	GA		05/22/2026	6.750	132,022		531,000
100287333	OCALA	FL		05/22/2026	6.375	169,934		247,500
100287334	MILFORD	CT		05/22/2026	6.999	156,585		581,000
100287335	CHARLESTON	SC		05/22/2026	6.750	633,504		775,000
100287336	OLYMPIA FIELDS	IL		05/22/2026	6.999	230,159		347,000
100287337	HENDERSON	NV		05/22/2026	6.625	282,112		375,000
100287338	SPOKANE	WA		05/22/2026	6.375	166,233		380,000
100287339	MILTON	DE		05/22/2026	6.625	352,269		445,000
100287342	CUPERTINO	CA		05/22/2026	6.625	875,369		3,600,000
100287343	ARLINGTON	TX		05/22/2026	7.375	397,688		537,500
100287344	BETHESDA	MD		05/22/2026	6.999	1,019,492		1,235,000
100287345	PITTSBURG	CA		05/22/2026	7.250	500,954		581,000
100287346	SANTA MARIA	CA		05/22/2026	6.875	881,626		1,160,000
100287347	TEMPLE CITY	CA		05/22/2026	6.125	704,120		1,050,000
100287348	SANTA FE	TX		05/22/2026	6.500	622,953		765,000
100287349	VALLEJO	CA		05/22/2026	6.625	435,344		573,332
100287350	LAKE ELSINORE	CA		05/22/2026	6.999	209,309		625,000
100287351	FLAGSTAFF	AZ		05/22/2026	7.250	1,064,872		1,300,000
100287352	SANTA ANA	CA		05/22/2026	6.499	306,640		1,037,000
100287353	LAUGHLIN	NV		05/22/2026	6.625	332,254		425,000
100287354	HERMOSA BEACH	CA		05/22/2026	6.750	1,019,592		2,600,000

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100287355	LOS ANGELES	CA		05/22/2026	6.750	893,017		1,325,000
100287356	SIMI VALLEY	CA		05/22/2026	6.375	641,650		1,050,000
100287357	LA PUENTE	CA		05/22/2026	6.999	418,960		1,025,000
100287358	KANSAS CITY	KS		05/22/2026	7.125	182,434		425,000
100287359	BUCKEYE	AZ		05/22/2026	7.875	292,950		310,000
100287360	LAS VEGAS	NV		05/22/2026	7.250	394,800		470,000
100287361	SAN ANTONIO	TX		05/22/2026	6.750	1,395,341		3,500,000
100287362	NANJEMOY	MD		05/22/2026	6.999	387,539		523,000
100287363	GLENWOOD	IL		05/22/2026	6.750	159,745		214,000
100287364	ARVADA	CO		05/22/2026	6.250	932,329		1,650,000
100287365	BEDFORD	TX		05/22/2026	6.999	129,347		279,000
100287366	HARBOR CITY	CA		05/22/2026	6.499	408,695		525,000
100287367	GRAND PRAIRIE	TX		05/22/2026	7.875	223,348		330,000
100287368	LITTLETON	CO		05/22/2026	6.999	574,716		1,001,000
100287369	BOULDER	CO		05/22/2026	6.625	1,058,860		1,175,000
100287370	WHITTIER	CA		05/22/2026	7.625	816,320		930,000
100287371	HEBER CITY	UT		05/22/2026	6.499	1,216,990		2,045,000
100287372	OJAI	CA		05/22/2026	6.625	1,503,866		3,010,000
100287373	NEWPORT	RI		05/22/2026	6.500	325,160		401,000
100287374	PERRIS	CA		05/22/2026	7.375	526,466		560,000
100287375	CORONA	CA		05/22/2026	7.375	764,400		910,000
100287376	WOONSOCKET	RI		05/22/2026	6.999	372,843		460,000
100287377	MESA	AZ		05/22/2026	6.875	373,162		452,000
100287378	MARCO ISLAND	FL		05/22/2026	6.875	1,340,316		1,725,000
100287379	GAINESVILLE	FL		05/22/2026	7.125	245,490		367,000
100287380	ROGERSVILLE	MO		05/22/2026	7.375	378,000		450,000
100287381	DELRAY BEACH	FL		05/22/2026	6.875	442,951		606,000
100287382	FORT WAYNE	IN		05/22/2026	6.999	214,624		281,000
100287383	COLUMBUS	OH		05/22/2026	7.125	226,101		255,000
100287384	SAN CLEMENTE	CA		05/22/2026	8.250	812,125		880,000
100287385	APPLE VALLEY	CA		05/22/2026	7.499	480,375		610,000
100287386	MENTONE	CA		05/22/2026	7.499	360,266		390,000
100287387	NAPA	CA		05/22/2026	6.499	361,540		624,000
100287388	FRESNO	CA		05/22/2026	7.125	495,600		645,000
100287389	STOCKTON	CA		05/22/2026	7.750	390,600		475,000
100287390	PALMER	TX		05/22/2026	6.999	521,434		675,000
100287391	ATLANTA	GA		05/22/2026	6.999	1,271,312		1,550,000
100287392	MIAMI	FL		05/22/2026	7.875	377,055		400,000
100287393	HEPHZIBAH	GA		05/22/2026	8.250	192,360		229,000
100287396	STOCKTON	CA		05/22/2026	6.875	458,333		591,000
100287397	UNITED KINGDOM	GBR		05/28/2026	5.400	166,250		232,086
100287398	UNITED KINGDOM	GBR		05/28/2026	5.400	166,250		232,086
100287399	UNITED KINGDOM	GBR		05/28/2026	6.190	96,697		125,990
100287400	UNITED KINGDOM	GBR		05/28/2026	5.300	110,947		144,557
100287401	UNITED KINGDOM	GBR		05/28/2026	5.400	167,947		218,824
100287402	UNITED KINGDOM	GBR		05/28/2026	7.600	964,110		1,326,207
100287403	UNITED KINGDOM	GBR		05/28/2026	6.190	145,554		189,648
100287404	UNITED KINGDOM	GBR		05/28/2026	7.040	757,515		1,047,704
100287405	UNITED KINGDOM	GBR		05/28/2026	6.740	82,638		198,931
100287406	UNITED KINGDOM	GBR		05/28/2026	5.450	111,964		145,883
100287407	UNITED KINGDOM	GBR		05/28/2026	5.450	268,741		490,697
100287408	UNITED KINGDOM	GBR		05/28/2026	5.300	144,536		188,321
100287409	UNITED KINGDOM	GBR		05/28/2026	5.300	86,518		112,728
100287410	UNITED KINGDOM	GBR		05/28/2026	5.450	814,286		1,060,966
100287411	UNITED KINGDOM	GBR		05/28/2026	5.300	86,518		112,728

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100287412	UNITED KINGDOM	GBR		05/28/2026	5.300	223,929		291,766
100287413	UNITED KINGDOM	GBR		05/28/2026	5.300	428,336		696,259
100287414	UNITED KINGDOM	GBR		05/28/2026	7.040	674,877		928,345
100287415	UNITED KINGDOM	GBR		05/28/2026	5.300	127,232		165,776
100287416	UNITED KINGDOM	GBR		05/28/2026	5.300	101,786		132,621
100287417	UNITED KINGDOM	GBR		05/28/2026	6.990	344,325		563,638
100287418	UNITED KINGDOM	GBR		05/28/2026	7.040	231,386		318,290
100287419	UNITED KINGDOM	GBR		05/28/2026	5.300	81,429		106,097
100287420	UNITED KINGDOM	GBR		05/28/2026	5.300	96,697		125,990
100287421	UNITED KINGDOM	GBR		05/28/2026	5.300	167,947		218,824
100287438	AMSTERDAM	NLD		05/28/2026	5.750	524,072		865,898
100287439	GRONINGEN	NLD		05/28/2026	5.650	79,193		119,632
100287440	ARNHEM	NLD		05/28/2026	5.700	119,721		146,812
100287441	ZEIST	NLD		05/28/2026	4.840	349,382		654,560
100287442	AMSTELVEEN	NLD		05/28/2026	6.500	524,072		863,977
100287443	DIEMEN	NLD		05/28/2026	5.500	851,617		1,113,942
100287444	DEN HELDER	NLD		05/28/2026	5.400	314,443		422,727
100287445	AMSTERDAM	NLD		05/28/2026	5.200	464,677		639,803
100287446	ROTTERDAM	NLD		05/28/2026	5.350	27,659		33,918
100287447	ROTTERDAM	NLD		05/28/2026	5.350	414,891		508,772
100287448	RUINERWOLD	NLD		05/28/2026	5.250	26,204		32,133
100287449	RUINERWOLD	NLD		05/28/2026	5.250	393,054		481,994
100287450	ALKMAAR	NLD		05/28/2026	4.800	262,036		486,364
100287451	ALPHEN AAN DEN RIJN	NLD		05/28/2026	5.050	1,237,102		1,733,751
100287452	DORDRECHT	NLD		05/28/2026	5.200	815,224		1,360,037
100287453	WAGENINGEN	NLD		05/28/2026	5.100	379,661		621,523
100287454	LEIDEN	NLD		05/28/2026	5.250	147,031		180,814
100287455	LEIDEN	NLD		05/28/2026	5.250	2,310,285		2,841,110
100287456	ALPHEN AAN DEN RIJN	NLD		05/28/2026	5.250	419,258		514,127
100287457	ALPHEN AAN DEN RIJN	NLD		05/28/2026	5.250	27,951		34,275
100287458	GRONINGEN	NLD		05/28/2026	5.050	359,863		473,417
100287459	GRONINGEN	NLD		05/28/2026	5.050	20,089		26,429
100287460	ROTTERDAM	NLD		05/28/2026	5.150	572,112		748,341
100287461	ARNHEM	NLD		05/28/2026	5.250	49,496		60,696
100287462	ARNHEM	NLD		05/28/2026	5.250	742,436		910,433
100287463	TEGELEN	NLD		05/28/2026	4.950	465,842		1,175,637
100287464	GELDERMALSEN	NLD		05/28/2026	5.150	931,684		1,393,856
100287465	NIJMEGEN	NLD		05/28/2026	5.350	116,461		420,442
100287466	WEERT	NLD		05/28/2026	5.400	256,213		571,252
100287467	ZANDVOORT	NLD		05/28/2026	5.350	707,498		925,429
100287468	GRONINGEN	NLD		05/28/2026	5.550	331,912		407,017
100287469	GRONINGEN	NLD		05/28/2026	5.550	22,128		27,134
100287470	LEEUWARDEN	NLD		05/28/2026	5.450	34,938		44,707
100287471	LEEUWARDEN	NLD		05/28/2026	5.450	500,780		640,796
100287473	HOOFDDORP	NLD		05/28/2026	5.250	1,799,315		2,222,646
100287474	HOOFDDORP	NLD		05/28/2026	5.250	105,979		130,913
100287476	S-GRAVENHAGE	NLD		05/28/2026	5.250	366,268		611,240
100287477	NUMANSDORP	NLD		05/28/2026	5.150	211,085		291,339
100287478	ROTTERDAM	NLD		05/28/2026	5.000	283,872		371,314
100287479	ROERMOND	NLD		05/28/2026	5.200	996,436		1,249,786
100287480	ROERMOND	NLD		05/28/2026	5.200	60,210		75,519
100287481	S-HERTOGENBOSCH	NLD		05/28/2026	5.150	2,534,180		3,484,639
100287482	AMSTERDAM	NLD		05/28/2026	5.650	2,072,997		3,084,762
100287483	S-GRAVENHAGE	NLD		05/28/2026	4.900	484,476		645,515
100287484	S-GRAVENHAGE	NLD		05/28/2026	5.050	877,180		1,450,981

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100287485	DEN HAAG	NLD		05/28/2026	5.750	369,762		576,964
100287486	RIJSWIJK ZH	NLD		05/28/2026	4.920	21,545		28,498
100287487	RIJSWIJK ZH	NLD		05/28/2026	4.920	393,054		519,904
100287488	S-GRAVENHAGE	NLD		05/28/2026	4.860	181,678		274,201
100287491	GREENSBORO	GA		05/29/2026	7.125	942,657		1,300,000
100287492	MILL VALLEY	CA		05/29/2026	6.625	1,718,396		2,100,000
100287493	LAHAINA	HI		05/29/2026	7.625	259,687		330,000
100287494	SUNOL	CA		05/29/2026	7.500	453,600		540,000
100287495	SPRINGTOWN	TX		05/29/2026	6.750	259,585		315,000
100287496	LIBERTY HILL	TX		05/29/2026	7.875	359,100		395,000
100287497	REDDING	CT		05/29/2026	6.375	2,974,207		4,200,000
100287498	BUCKEYE	AZ		05/29/2026	7.125	350,827		420,000
100287499	INGLEWOOD	CA		05/29/2026	6.875	502,017		810,000
100287500	TUCSON	AZ		05/29/2026	7.625	381,661		485,000
100287502	MALIBU	CA		05/29/2026	7.375	5,000,000		12,250,000
100287504	JURUPA VALLEY	CA		05/29/2026	6.750	595,049		810,000
100287507	MIAMI	FL		05/29/2026	6.499	205,212		348,000
100287508	LANCASTER	CA		05/29/2026	7.375	411,600		500,000
100287509	WINCHESTER	CA		05/29/2026	6.875	701,177		900,000
100287511	THORNTON	CO		05/29/2026	6.875	443,582		580,000
100287512	SAN DIEGO	CA		05/29/2026	6.499	1,849,589		3,400,000
100287513	BAKERSFIELD	CA		05/29/2026	6.999	246,480		300,000
100287515	MIAMI	FL		05/29/2026	7.375	453,471		560,000
100287516	LUBBOCK	TX		05/29/2026	7.250	132,005		180,000
100287518	SAINT MARYS	GA		05/29/2026	6.999	266,392		355,000
100287519	LOS ANGELES	CA		05/29/2026	6.999	2,072,607		2,700,000
100287520	SIMI VALLEY	CA		05/29/2026	6.625	468,655		707,000
100287521	DAVENPORT	FL		05/29/2026	7.250	225,106		350,000
100287522	ACCOKEEK	MD		05/29/2026	6.499	265,975		355,000
100287523	CHARLOTTE	NC		05/29/2026	7.250	289,689		463,000
100287527	NASHVILLE	TN		05/29/2026	6.999	339,129		446,000
100287528	DALLAS	TX		05/29/2026	7.375	184,568		238,000
100287530	NEWPORT NEWS	VA		05/29/2026	6.999	176,293		230,000
100287531	PITTSBURGH	PA		05/29/2026	6.750	224,745		315,000
100287532	WALNUT CREEK	CA		05/29/2026	7.750	625,162		1,500,000
100287533	VICTORVILLE	CA		05/29/2026	7.250	283,632		370,000
100287534	EAST PALO ALTO	CA		05/29/2026	6.250	492,202		925,000
100287535	KELLER	TX		05/29/2026	7.125	241,027		410,000
100287536	SARASOTA	FL		05/29/2026	6.999	216,772		265,000
100287537	HAMPTON	VA		05/29/2026	6.999	152,496		200,000
100287538	NORTH CHARLESTON	SC		05/29/2026	6.750	174,794		230,000
100287540	PACIFICA	CA		05/29/2026	6.499	305,916		1,380,000
100287541	LAKE ELSINORE	CA		05/29/2026	6.999	345,117		450,000
100287542	ALLENTOWN	PA		05/29/2026	6.875	200,316		264,000
100287544	REISTERSTOWN	MD		05/29/2026	7.625	181,125		230,000
100287546	OROVILLE	CA		05/29/2026	7.250	350,951		420,000
100287547	MIAMI	FL		05/29/2026	6.375	352,673		1,046,000
100287548	CINCINNATI	OH		05/29/2026	6.499	121,585		295,000
100287549	ALLENTOWN	PA		05/29/2026	6.875	163,917		216,000
100287550	KISSIMMEE	FL		05/29/2026	7.625	141,750		340,000
100287551	OMAHA	NE		05/29/2026	6.499	99,943		164,500
100287553	MENIFEE	CA		05/29/2026	7.499	525,901		670,000
100287554	SANTA ANA	CA		05/29/2026	6.750	722,572		1,120,000
100287555	RANCHO CUCAMONGA	CA		05/29/2026	6.375	860,177		1,210,000
100287556	LOS ANGELES	CA		05/29/2026	6.625	2,301,418		3,019,000

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100287557	LAS VEGAS	NV		05/29/2026	6.375	407,259		680,000
100287558	MIAMI GARDENS	FL		05/29/2026	6.625	141,188		440,000
100287559	DESERT HOT SPRINGS	CA		05/29/2026	7.375	1,390,541		1,650,000
100287560	PORTLAND	OR		05/29/2026	6.999	346,500		550,000
100287561	LOS ANGELES	CA		05/29/2026	7.999	622,440		1,000,000
100287562	LANCASTER	CA		05/29/2026	6.499	284,022		485,000
100287563	EDMOND	OK		05/29/2026	6.625	892,427		1,500,000
100287564	ORLANDO	FL		05/29/2026	6.499	180,108		250,000
100287565	DOWNEY	CA		05/29/2026	7.750	900,900		1,200,000
100287566	SAN BERNARDINO	CA		05/29/2026	6.499	306,254		560,000
100287567	NEWTOWN SQUARE	PA		05/29/2026	6.499	1,503,113		3,400,000
100287568	SANFORD	NC		05/29/2026	7.875	255,189		407,000
100287569	LAS VEGAS	NV		05/29/2026	6.875	700,918		850,000
100287570	HOMESTEAD	FL		05/29/2026	7.250	430,763		547,000
100287571	DESERT HOT SPRINGS	CA		05/29/2026	7.250	348,299		420,000
100287572	WEST COVINA	CA		05/29/2026	6.375	564,765		852,000
100287573	SALINAS	CA		05/29/2026	6.999	658,464		890,000
100287574	FULSHEAR	TX		05/29/2026	6.750	346,056		450,000
100287575	MERCER ISLAND	WA		05/29/2026	6.500	1,171,524		3,400,000
100287577	JURUPA VALLEY	CA		05/29/2026	7.499	814,250		920,000
100287578	RANCHO SANTA FE	CA		05/29/2026	6.875	2,144,253		4,755,000
100287579	KEY LARGO	FL		05/29/2026	6.875	497,064		610,000
100287580	DUNN LORING	VA		05/29/2026	6.999	704,340		968,000
100287581	PHOENIX	AZ		05/29/2026	6.875	558,437		715,000
100287582	LOS ANGELES	CA		05/29/2026	6.875	2,027,659		3,450,000
100287583	SUMMERVILLE	SC		05/29/2026	6.375	152,791		415,000
100287584	CITRUS HEIGHTS	CA		05/29/2026	6.625	462,328		600,000
100287585	SAN ANTONIO	TX		05/29/2026	6.499	614,846		865,000
100287586	ATLANTA	GA		05/29/2026	6.125	907,893		1,920,000
100287587	ANTIOCH	CA		05/29/2026	7.375	999,413		1,150,000
100287588	ABILENE	TX		05/29/2026	6.875	348,871		425,000
100287589	DAYTON	NV		05/29/2026	5.875	192,127		407,900
100287590	HUNTINGTON BEACH	CA		05/29/2026	6.750	1,925,841		2,750,000
100287591	APPLE VALLEY	CA		05/29/2026	6.625	717,965		875,000
100287592	MARATHON	FL		05/29/2026	6.499	400,995		615,000
100287593	ELLICOTT CITY	MD		05/29/2026	7.125	888,300		1,128,000
100287594	SAN ANTONIO	FL		05/29/2026	7.750	289,170		324,000
100287595	FALLBROOK	CA		05/29/2026	6.375	457,502		1,050,000
100287596	NEVADA	MO		05/29/2026	7.375	138,674		169,000
100287597	HAMPTON	VA		05/29/2026	7.999	211,241		286,000
100287598	GOODYEAR	AZ		05/29/2026	5.875	313,064		393,000
100287599	MURPHY	NC		05/29/2026	5.874	278,367		458,000
100287600	SCHERERVILLE	IN		05/29/2026	6.375	313,222		410,000
100287601	NAVARRE	FL		05/29/2026	6.250	329,813		448,000
100287602	ROCKINGHAM	VA		05/29/2026	6.125	252,531		335,000
100287603	INCLINE VILLAGE	NV		05/29/2026	5.875	516,286		760,000
100287604	BUCKEYE	AZ		05/29/2026	6.125	472,335		595,000
100287605	PARRISH	FL		05/29/2026	6.375	335,401		440,000
100287606	HOT SPRINGS	AR		05/29/2026	6.375	290,659		450,000
100287607	CRYSTAL BEACH	TX		05/29/2026	6.375	267,049		428,500
100287608	BRADENTON	FL		05/29/2026	5.875	237,172		300,000
100287609	CASSOPOLIS	MI		05/29/2026	6.375	632,121		929,000
100287610	HILLSBOROUGH	NC		05/29/2026	6.125	283,215		375,000
100287611	WESTLAKE	OR		05/29/2026	6.375	361,942		475,000
100287612	WASHINGTON	VA		05/29/2026	6.375	514,574		792,000

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100287613	CULLMAN	AL		05/29/2026	6.375	208,963		260,000
100287614	MUSCLE SHOALS	AL		05/29/2026	5.990	375,349		528,000
100287615	GRAYLING	MI		05/29/2026	6.490	298,248		450,000
100287616	GRANBURY	TX		05/29/2026	6.500	321,779		420,000
100287617	MURRELLS INLET	SC		05/29/2026	6.500	242,549		340,000
100287618	ALEXANDER CITY	AL		05/29/2026	6.500	294,838		366,000
100287619	TRYON	NC		05/29/2026	6.500	430,396		630,000
100287620	LAKE ARROWHEAD	CA		05/29/2026	6.500	400,387		500,000
100287621	OCEAN VIEW	DE		05/29/2026	6.625	307,301		440,000
100287622	MILTON	DE		05/29/2026	6.375	644,234		790,000
100287623	ORLANDO	FL		05/29/2026	6.500	390,339		510,000
100287624	ELLIJAY	GA		05/29/2026	6.500	278,030		354,000
100287625	CHARLESTON	SC		05/29/2026	6.490	754,336		1,200,000
100287626	NAPLES	FL		05/29/2026	6.625	461,323		620,000
100287627	MINEOLA	TX		05/29/2026	6.625	348,349		460,000
100287628	LA QUINTA	CA		05/29/2026	6.625	342,997		446,000
100287629	ROCKY MOUNT	MO		05/29/2026	6.625	373,455		460,000
100287630	PAWLEYS ISLAND	SC		05/29/2026	6.625	638,391		830,000
100287631	MYRTLE BEACH	SC		05/29/2026	6.625	276,720		343,000
100287632	RALEIGH	NC		05/29/2026	6.875	431,889		550,000
100287633	MCHENRY	MD		05/29/2026	6.750	648,941		860,000
100287634	WALLA WALLA	WA		05/29/2026	6.750	317,059		386,000
100287635	KILL DEVIL HILLS	NC		05/29/2026	6.875	237,421		320,000
100287636	PORT SAINT LUCIE	FL		05/29/2026	6.999	341,451		415,000
100287637	LITTLETON	NC		05/29/2026	6.875	663,019		926,000
100287638	LEXINGTON	OH		05/29/2026	6.875	131,626		164,000
100287639	LAKESIDE	AZ		05/29/2026	6.875	249,760		325,000
100287640	PUNTA GORDA	FL		05/29/2026	6.625	348,777		438,000
100287641	KERNVILLE	CA		05/29/2026	6.875	245,276		330,000
100287642	PINE	AZ		05/29/2026	6.999	329,167		400,000
100287643	MYRTLE BEACH	SC		05/29/2026	6.875	395,700		490,000
100287644	CYNTHIANA	KY		05/29/2026	7.125	468,054		585,000
100287645	THE VILLAGES	FL		05/29/2026	7.125	447,936		549,000
100287646	GURLEY	AL		05/29/2026	7.250	447,984		545,000
100287647	BROADVIEW HEIGHTS	OH		05/29/2026	7.125	542,419		703,000
100287648	KUNA	ID		05/29/2026	7.625	546,933		663,000
100287649	GREEN VALLEY	AZ		05/29/2026	7.500	536,113		650,000
100287650	TUBAC	AZ		05/29/2026	7.250	273,967		355,000
100287651	SANTA ROSA BEACH	FL		05/29/2026	7.250	325,441		395,000
100287652	REEDVILLE	VA		05/29/2026	7.490	449,477		550,000
100287653	CINCINNATI	OH		05/29/2026	7.500	393,678		477,500
100287654	NORTH CAPE MAY	NJ		05/29/2026	7.250	411,716		500,000
100287655	KILL DEVIL HILLS	NC		05/29/2026	7.625	474,321		575,000
100287656	SPRING HILL	FL		05/29/2026	7.375	166,161		220,000
100287657	MARANA	AZ		05/29/2026	4.750	312,362		431,000
100287658	TOMBALL	TX		05/29/2026	5.625	195,094		305,000
100287659	WILMINGTON	OH		05/29/2026	5.750	195,586		259,000
100287660	ROSENBERG	TX		05/29/2026	5.750	272,375		350,000
100287661	WILMINGTON	OH		05/29/2026	5.750	195,586		270,000
100287662	WILMINGTON	OH		05/29/2026	5.750	226,533		290,000
100287663	SHARPSBURG	GA		05/29/2026	5.625	247,119		355,000
100287664	EAST BOSTON	MA		05/29/2026	5.625	297,413		440,000
100287665	MERCED	CA		05/29/2026	5.500	400,939		541,000
100287666	CARTERSVILLE	GA		05/29/2026	4.990	285,534		410,000
100287667	DELAWARE	OH		05/29/2026	5.750	353,289		500,000

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100287668	PRESCOTT VALLEY	AZ		05/29/2026	5.750	419,064		670,000
100287669	LITTLE ELM	TX		05/29/2026	5.750	246,703		340,000
100287670	COLORADO SPRINGS	CO		05/29/2026	5.990	217,452		260,000
100287671	SHOW LOW	AZ		05/29/2026	5.874	764,933		860,000
100287672	SAVANNAH	GA		05/29/2026	5.625	442,744		665,000
100287673	SUNSET BEACH	NC		05/29/2026	5.875	509,923		655,000
100287674	WINCHESTER	TN		05/29/2026	5.990	514,020		680,000
100287675	SNEADS FERRY	NC		05/29/2026	5.875	223,228		300,000
100287676	PELHAM	AL		05/29/2026	5.990	198,715		253,000
100287677	DOVER	PA		05/29/2026	6.000	155,092		208,000
100287678	LAS VEGAS	NV		05/29/2026	6.250	299,684		339,000
100287679	BLANCO	TX		05/29/2026	5.990	407,981		626,000
100287680	ZEPHYR HILLS	FL		05/29/2026	5.990	288,197		385,000
100287681	ALBUQUERQUE	NM		05/29/2026	5.990	220,775		295,000
100287682	REPUBLIC	MO		05/29/2026	6.490	173,748		232,000
100287683	ORLEANS	MA		05/29/2026	5.990	829,028		1,225,000
100287684	VENICE	FL		05/29/2026	5.999	412,126		550,000
100287685	ANAHEIM	CA		05/29/2026	5.990	778,570		1,275,000
100287686	COLLEYVILLE	TX		05/29/2026	5.990	499,284		922,000
100287687	CHINO HILLS	CA		05/29/2026	5.990	718,727		1,035,000
100287688	GARFIELD	NJ		05/29/2026	5.999	570,835		825,000
100287689	SUN CITY	AZ		05/29/2026	5.990	309,545		505,000
100287690	MARICOPA	AZ		05/29/2026	5.990	285,562		433,000
100287691	WOODSTOCK	VA		05/29/2026	5.874	266,199		358,000
100287692	SANTA BARBARA	CA		05/29/2026	6.625	1,651,365		2,400,000
100287693	VASHON	WA		05/29/2026	6.000	819,772		1,257,000
100287694	GOODLETTSVILLE	TN		05/29/2026	5.999	277,181		369,000
100287695	CHOCOWINITY	NC		05/29/2026	6.499	462,755		750,000
100287696	NEKOOSA	WI		05/29/2026	6.125	373,204		473,000
100287697	SAN ANSELMO	CA		05/29/2026	6.125	750,197		1,160,000
100287698	LAWNDALE	CA		05/29/2026	6.124	368,296		525,000
100287699	SHORELINE	WA		05/29/2026	6.125	426,539		721,000
100287700	GILBERT	AZ		05/29/2026	5.999	274,235		405,000
100287701	ELGIN	IL		05/29/2026	5.999	264,998		330,000
100287702	PHOENIX	AZ		05/29/2026	6.125	394,854		642,000
100287703	LA MESA	CA		05/29/2026	6.125	1,086,599		1,600,000
100287704	PARKER	CO		05/29/2026	6.125	228,099		349,000
100287705	WASHINGTON	DC		05/29/2026	6.124	598,077		850,000
100287706	RICHARDSON	TX		05/29/2026	5.999	302,703		525,000
100287707	MARIETTA	GA		05/29/2026	6.125	297,941		402,000
100287708	MANHATTAN	KS		05/29/2026	6.250	358,907		524,000
100287709	PITTSBURGH	PA		05/29/2026	6.125	365,638		496,000
100287710	BAY CITY	TX		05/29/2026	7.124	102,013		137,000
100287711	MESA	AZ		05/29/2026	6.125	288,878		410,000
100287712	MOUNTAIN GREEN	UT		05/29/2026	6.125	475,083		659,000
100287713	PORTLAND	OR		05/29/2026	6.125	313,853		505,000
100287714	ELMHURST	IL		05/29/2026	6.124	295,458		465,000
100287715	NAPLES	FL		05/29/2026	6.125	302,000		490,000
100287716	KURTISTOWN	HI		05/29/2026	6.125	279,588		371,000
100287717	WOODSTOCK	GA		05/29/2026	6.125	308,374		439,000
100287718	DEERFIELD BEACH	FL		05/29/2026	6.124	805,313		1,200,000
100287719	FREDERICKSBURG	VA		05/29/2026	6.125	292,791		437,000
100287720	PRESCOTT	AZ		05/29/2026	6.125	458,317		620,000
100287721	SOMERSET	MA		05/29/2026	6.124	283,990		449,000
100287722	PHOENIX	AZ		05/29/2026	6.125	609,454		820,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100287723	BREMERTON	WA		05/29/2026	6.250	377,695		506,000
100287724	OLATHE	KS		05/29/2026	6.125	285,672		405,000
100287725	PLANTATION	FL		05/29/2026	6.375	256,277		300,000
100287726	ARLINGTON	VA		05/29/2026	6.125	443,020		725,000
100287727	BREMEN	AL		05/29/2026	6.125	830,996		1,300,000
100287728	MINERAL	VA		05/29/2026	6.125	345,469		490,000
100287729	DAYTON	WA		05/29/2026	6.250	197,475		279,900
100287730	DAYTON	WA		05/29/2026	6.250	137,601		195,000
100287731	CHARLOTTE	NC		05/29/2026	6.124	279,616		371,000
100287732	OMAHA	NE		05/29/2026	6.124	234,333		319,000
100287733	HOUSTON	TX		05/29/2026	6.875	148,648		185,000
100287734	ATLANTA	GA		05/29/2026	6.250	268,665		355,000
100287735	MONTROSE	CO		05/29/2026	6.250	358,665		562,000
100287736	OCEANSIDE	CA		05/29/2026	6.375	644,207		849,900
100287737	PHOENIX	AZ		05/29/2026	6.250	261,295		345,000
100287738	LAS VEGAS	NV		05/29/2026	6.124	283,858		562,000
100287739	KNOXVILLE	TN		05/29/2026	6.250	280,829		445,000
100287740	NAPLES	FL		05/29/2026	6.250	488,252		715,000
100287741	DAWSONVILLE	GA		05/29/2026	6.250	303,159		400,000
100287742	COATESVILLE	IN		05/29/2026	6.250	209,737		278,000
100287743	PROVIDENCE	RI		05/29/2026	6.250	303,261		400,000
100287744	PORTLAND	OR		05/29/2026	6.490	323,477		470,000
100287745	KINCAID	KS		05/29/2026	6.250	327,856		410,000
100287746	COMPTON	CA		05/29/2026	7.000	446,972		590,000
100287747	FRANKFORD	DE		05/29/2026	6.250	304,570		385,000
100287748	AUBURN	WA		05/29/2026	6.375	530,858		697,000
100287749	ANN ARBOR	MI		05/29/2026	6.250	315,691		400,000
100287750	WORCESTER	MA		05/29/2026	6.375	474,427		630,000
100287751	SAN DIEGO	CA		05/29/2026	6.375	354,069		580,000
100287752	AURORA	CO		05/29/2026	6.499	373,484		520,000
100287753	ROUND ROCK	TX		05/29/2026	6.375	332,155		437,000
100287754	FONTANA	WI		05/29/2026	6.375	584,568		770,000
100287755	YPSILANTI	MI		05/29/2026	6.250	325,193		453,000
100287756	FORT MYERS	FL		05/29/2026	6.250	283,723		400,000
100287757	SALISBURY	MD		05/29/2026	7.125	206,663		260,000
100287758	VENTNOR CITY	NJ		05/29/2026	6.375	302,778		400,000
100287759	CONROE	TX		05/29/2026	6.375	349,629		460,000
100287760	OLATHE	KS		05/29/2026	7.125	197,445		260,000
100287761	MANASSAS	VA		05/29/2026	6.375	373,306		500,000
100287762	BEND	OR		05/29/2026	6.490	652,463		860,000
100287763	FITCHBURG	MA		05/29/2026	6.500	494,073		650,000
100287764	FITCHBURG	MA		05/29/2026	6.500	532,079		700,000
100287765	TIMNATH	CO		05/29/2026	6.375	448,819		608,000
100287766	PALM DESERT	CA		05/29/2026	6.250	248,771		343,000
100287767	BATON ROUGE	LA		05/29/2026	6.375	239,626		315,000
100287768	BRANCHVILLE	NJ		05/29/2026	6.375	324,430		490,000
100287769	HILTON HEAD ISLAND	SC		05/29/2026	6.375	261,453		390,000
100287770	MONONA	WI		05/29/2026	6.375	293,967		413,000
100287771	IRVINE	CA		05/29/2026	6.375	334,387		550,000
100287772	SACRAMENTO	CA		05/29/2026	6.375	293,707		373,000
100287773	AUBREY	TX		05/29/2026	6.375	311,141		430,000
100287774	JOSHUA TREE	CA		05/29/2026	6.375	315,846		430,000
100287775	GUALALA	CA		05/29/2026	6.250	293,165		410,000
100287776	RAMSEY	MN		05/29/2026	6.249	235,070		314,000
100287777	NEW BRAUNFELS	TX		05/29/2026	6.490	302,765		425,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100287778	ODENTON	MD		05/29/2026	6.375	415,233		555,000
100287779	CUTLER BAY	FL		05/29/2026	6.375	365,691		480,000
100287780	NASHUA	NH		05/29/2026	6.490	363,392		478,000
100287781	KUNA	ID		05/29/2026	6.375	337,376		415,000
100287782	EAGLE	ID		05/29/2026	6.375	324,333		410,000
100287783	PINEHURST	NC		05/29/2026	6.375	320,024		452,000
100287784	COOK	MN		05/29/2026	6.490	314,828		440,000
100287785	ORANGE	CA		05/29/2026	6.500	1,285,135		1,920,000
100287786	JACKSONVILLE	FL		05/29/2026	6.375	338,047		540,000
100287787	DES MOINES	IA		05/29/2026	6.250	240,200		315,000
100287788	DADE CITY	FL		05/29/2026	6.490	247,767		325,000
100287789	BAKERSFIELD	CA		05/29/2026	6.500	370,283		465,000
100287790	ALAMO	TX		05/29/2026	6.490	379,241		500,300
100287791	ST AUGUSTINE	FL		05/29/2026	6.490	321,216		426,000
100287792	BREMEN	GA		05/29/2026	6.500	301,308		350,000
100287793	KISSIMMEE	FL		05/29/2026	6.500	389,720		479,000
100287794	BENTONVILLE	AR		05/29/2026	6.500	465,935		611,000
100287795	VIRGINIA BEACH	VA		05/29/2026	6.490	251,703		330,000
100287796	PEABODY	MA		05/29/2026	6.500	549,161		720,000
100287797	YORK	PA		05/29/2026	6.375	239,811		297,000
100287798	NAPLES	FL		05/29/2026	6.500	530,443		695,000
100287799	MISSOURI CITY	TX		05/29/2026	6.500	248,323		300,000
100287800	NESKOWIN	OR		05/29/2026	6.490	544,550		740,000
100287801	LEHI	UT		05/29/2026	6.500	610,307		825,000
100287802	CLERMONT	FL		05/29/2026	6.500	267,103		350,000
100287803	HENRICO	VA		05/29/2026	6.250	248,073		350,000
100287804	OAK ISLAND	NC		05/29/2026	6.490	533,833		735,000
100287805	RAMSEY	MN		05/29/2026	6.499	248,359		305,000
100287806	MORRISVILLE	NC		05/29/2026	6.375	298,241		450,000
100287807	GILBERT	AZ		05/29/2026	6.500	254,825		388,000
100287808	COLUMBIA	CA		05/29/2026	6.490	243,881		324,000
100287809	SCHERERVILLE	IN		05/29/2026	6.375	292,437		410,000
100287810	CROSSVILLE	TN		05/29/2026	6.500	229,084		300,000
100287811	ELOY	AZ		05/29/2026	6.490	343,970		450,000
100287812	MURRAY	KY		05/29/2026	6.490	300,189		400,000
100287813	SCHAUMBURG	IL		05/29/2026	6.500	346,542		455,000
100287814	KISSIMMEE	FL		05/29/2026	6.875	288,467		323,000
100287815	NOBLESVILLE	IN		05/29/2026	6.490	221,514		290,000
100287816	STEPHENS CITY	VA		05/29/2026	6.500	328,472		435,000
100287817	SAINT LOUIS	MO		05/29/2026	6.625	605,314		850,000
100287818	BOULDER	CO		05/29/2026	6.500	619,324		843,000
100287819	OCEAN CITY	MD		05/29/2026	6.500	328,797		440,000
100287820	KATY	TX		05/29/2026	6.500	315,689		345,000
100287821	RENO	NV		05/29/2026	6.500	372,260		585,000
100287822	CENTER OSSIPEE	NH		05/29/2026	6.500	346,089		550,000
100287823	NAPLES	FL		05/29/2026	6.625	849,012		1,315,000
100287824	BROKEN BOW	OK		05/29/2026	6.500	458,780		563,000
100287825	NANTICOKE	PA		05/29/2026	7.375	108,176		138,000
100287826	NAPLES	FL		05/29/2026	6.515	399,021		525,000
100287827	CHARLOTTE	NC		05/29/2026	6.375	277,488		365,000
100287828	PLATTSBURG	MO		05/29/2026	6.750	219,454		275,000
100287829	EAST STROUDSBURG	PA		05/29/2026	6.375	284,646		438,000
100287830	COROLLA	NC		05/29/2026	6.625	680,477		890,000
100287831	GRETNA	NE		05/29/2026	6.375	277,526		350,000
100287832	DALTON	GA		05/29/2026	6.625	401,355		525,000

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100287833	CROSBY	MN		05/29/2026	6.625	669,898		875,000
100287834	KEMAH	TX		05/29/2026	6.875	220,474		288,000
100287835	HOLLADAY	UT		05/29/2026	6.490	543,418		715,000
100287836	CASTLE ROCK	CO		05/29/2026	6.625	357,241		467,000
100287837	EDWARDS	MO		05/29/2026	6.490	220,638		275,000
100287838	SHELBYVILLE	TN		05/29/2026	6.625	185,889		248,000
100287839	MONROE	NC		05/29/2026	7.375	344,660		450,000
100287840	WASHINGTON	DC		05/29/2026	6.625	295,731		410,000
100287841	SARASOTA	FL		05/29/2026	6.990	404,379		440,000
100287842	SUNRISE BEACH	MO		05/29/2026	6.750	477,361		630,000
100287843	MYRTLE BEACH	SC		05/29/2026	6.500	374,369		470,000
100287844	SISTER BAY	WI		05/29/2026	6.625	265,319		367,000
100287845	DUCK	NC		05/29/2026	6.624	266,684		360,000
100287846	CLAREMONT	NH		05/29/2026	6.625	228,332		298,000
100287847	ATLANTA	GA		05/29/2026	6.625	204,469		275,000
100287848	BRUNSWICK	MD		05/29/2026	6.624	331,698		361,000
100287849	GREENFIELD	IN		05/29/2026	6.750	210,925		280,000
100287850	CHESTERTON	IN		05/29/2026	6.625	195,518		264,000
100287851	MAYFIELD HEIGHTS	OH		05/29/2026	6.625	174,830		228,000
100287852	LYNCHBURG	VA		05/29/2026	6.375	233,956		305,000
100287853	BRIDGEPORT	PA		05/29/2026	6.375	245,484		320,000
100287854	AMHERST	VA		05/29/2026	6.750	363,900		445,000
100287855	ROUND LAKE BEACH	IL		05/29/2026	6.625	155,764		203,000
100287856	EPPING	NH		05/29/2026	6.625	408,443		576,000
100287857	RIO RICO	AZ		05/29/2026	6.750	188,001		245,000
100287858	RIVERTON	UT		05/29/2026	6.625	368,551		515,000
100287859	LAKEWOOD RANCH	FL		05/29/2026	6.875	460,272		600,000
100287860	RIVERTON	UT		05/29/2026	6.625	375,707		525,000
100287861	COLORADO SPRINGS	CO		05/29/2026	6.625	375,946		495,000
100287862	FREDERICK	MD		05/29/2026	6.625	374,040		455,000
100287863	ST CHARLES	IL		05/29/2026	6.625	379,937		585,000
100287864	RICHARDSON	TX		05/29/2026	6.625	271,577		375,000
100287865	FRANKLIN	NC		05/29/2026	6.625	154,259		225,000
100287866	VENICE	FL		05/29/2026	6.500	327,080		355,000
100287867	SAINT CLOUD	FL		05/29/2026	6.999	331,693		360,000
100287868	SOUTH FORK	CO		05/29/2026	6.875	492,026		616,000
100287869	THE VILLAGES	FL		05/29/2026	6.625	352,586		448,000
100287870	HESPERUS	CO		05/29/2026	6.750	807,284		1,110,000
100287871	ZEBULON	NC		05/29/2026	6.625	294,179		360,000
100287872	PALM COAST	FL		05/29/2026	7.125	430,097		560,000
100287873	JULIAN	CA		05/29/2026	6.625	387,808		505,000
100287874	BLAINE	WA		05/29/2026	6.875	438,291		570,000
100287875	WENDELL	NC		05/29/2026	7.000	343,868		419,200
100287876	GLENDALE	AZ		05/29/2026	6.750	318,668		423,000
100287877	LAKE GENEVA	WI		05/29/2026	6.624	293,116		381,000
100287878	EDMOND	OK		05/29/2026	6.625	184,401		249,000
100287879	IDAHO FALLS	ID		05/29/2026	6.875	328,373		435,000
100287880	LANSING	MI		05/29/2026	6.625	238,477		311,000
100287881	GILBERT	AZ		05/29/2026	6.750	328,412		440,000
100287882	CLARKSVILLE	TN		05/29/2026	6.750	361,293		440,000
100287883	JUPITER	FL		05/29/2026	7.125	530,672		575,000
100287884	LAKE OSWEGO	OR		05/29/2026	6.875	795,832		1,075,000
100287885	MILLVILLE	DE		05/29/2026	6.875	442,796		580,000
100287886	SALVO	NC		05/29/2026	7.125	800,023		1,000,000
100287887	ESSINGTON	PA		05/29/2026	6.875	223,317		290,000

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100287888	PANAMA CITY BEACH	FL		05/29/2026	6.875	429,591		465,000
100287889	HAMILTON	NJ		05/29/2026	6.875	284,781		370,000
100287890	GATLINBURG	TN		05/29/2026	7.125	670,778		870,000
100287891	CHINCOTEAGUE	VA		05/29/2026	6.750	354,618		470,000
100287892	LAS VEGAS	NV		05/29/2026	6.750	234,927		317,000
100287893	ORANGE BEACH	AL		05/29/2026	6.999	298,259		345,000
100287894	CHICAGO	IL		05/29/2026	6.875	369,646		570,000
100287895	STRAWBERRY	AZ		05/29/2026	6.875	337,696		365,000
100287896	GILBERT	AZ		05/29/2026	6.990	316,462		390,000
100287897	NORTH MYRTLE BEACH	SC		05/29/2026	6.625	531,888		584,000
100287898	APEX	NC		05/29/2026	6.750	361,187		439,000
100287899	SCHAUMBURG	IL		05/29/2026	6.875	269,765		350,000
100287900	DELAND	FL		05/29/2026	6.875	467,646		650,000
100287901	ROTONDA WEST	FL		05/29/2026	6.875	286,695		315,000
100287902	THE VILLAGES	FL		05/29/2026	6.750	269,873		300,000
100287903	SACRAMENTO	CA		05/29/2026	6.750	378,625		460,000
100287904	FORT MYERS	FL		05/29/2026	6.875	274,511		356,000
100287905	GEORGETOWN	TX		05/29/2026	6.875	316,857		387,000
100287906	LAKE HAVASU CITY	AZ		05/29/2026	6.875	855,815		1,056,000
100287907	CHICAGO	IL		05/29/2026	6.990	365,413		450,000
100287908	SUNNYSIDE	WA		05/29/2026	6.875	200,446		262,000
100287909	STAMFORD	CT		05/29/2026	6.625	275,988		365,000
100287910	KATY	TX		05/29/2026	7.250	169,711		220,000
100287911	SUN LAKES	AZ		05/29/2026	6.750	401,400		539,500
100287912	SUNRISE	FL		05/29/2026	6.625	293,434		400,000
100287913	SARASOTA	FL		05/29/2026	6.875	534,620		825,000
100287914	SAINT CLOUD	FL		05/29/2026	6.999	312,007		365,000
100287915	BAYFIELD	CO		05/29/2026	6.750	334,918		410,000
100287916	TAFT	CA		05/29/2026	6.999	260,564		320,000
100287917	KENLY	NC		05/29/2026	7.125	361,705		402,000
100287918	ALPHARETTA	GA		05/29/2026	6.875	305,315		372,000
100287919	AUBREY	TX		05/29/2026	6.750	268,175		376,000
100287920	MARBLE FALLS	AR		05/29/2026	7.125	380,441		410,000
100287921	ROCKAWAY BEACH	OR		05/29/2026	7.250	507,737		580,000
100287922	LARGO	FL		05/29/2026	6.875	444,721		510,000
100287923	MANCHESTER	MD		05/29/2026	6.875	216,943		312,000
100287924	LAKELAND	FL		05/29/2026	7.000	422,342		455,000
100287925	PORT MATILDA	PA		05/29/2026	6.990	297,946		384,900
100287926	WAKE FOREST	NC		05/29/2026	7.125	289,016		312,900
100287927	OGDEN	UT		05/29/2026	6.875	251,741		307,000
100287928	DODD CITY	TX		05/29/2026	7.125	305,211		410,000
100287929	CHETEK	WI		05/29/2026	6.750	289,414		350,500
100287930	ELLIJAY	GA		05/29/2026	6.990	487,269		530,000
100287931	GREAT CACAPON	WV		05/29/2026	7.250	452,668		490,000
100287932	LAWRENCEVILLE	GA		05/29/2026	6.750	263,189		345,000
100287933	LAKE ARIEL	PA		05/29/2026	6.750	270,332		365,000
100287934	PLYMOUTH	MA		05/29/2026	6.990	325,171		420,000
100287935	FRANKFORD	DE		05/29/2026	7.125	290,746		360,000
100287936	PRINCETON	TX		05/29/2026	6.750	272,870		330,000
100287937	BRADENTON	FL		05/29/2026	6.990	836,075		903,000
100287938	SAN ANTONIO	TX		05/29/2026	6.875	511,252		552,000
100287939	KISSIMMEE	FL		05/29/2026	7.125	367,248		395,000
100287940	DORAVILLE	GA		05/29/2026	6.875	314,279		382,000
100287941	STERLING HEIGHTS	MI		05/29/2026	6.875	267,969		324,000
100287942	WOOLWICH TOWNSHIP	NJ		05/29/2026	6.990	306,143		375,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100287943	WAVERLY HALL	GA		05/29/2026	7.125	330,378		426,000
100287944	WARSAW	MO		05/29/2026	7.250	212,124		243,000
100287945	SPRING	TX		05/29/2026	7.000	289,486		358,000
100287946	SPRING	TX		05/29/2026	7.250	123,955		170,000
100287947	TUCSON	AZ		05/29/2026	7.375	324,591		350,000
100287948	BOSSIER CITY	LA		05/29/2026	7.000	310,525		359,000
100287949	OAKHURST	CA		05/29/2026	6.875	252,300		340,000
100287950	THE VILLAGES	FL		05/29/2026	6.875	343,532		421,000
100287951	SOUTH FORK	CO		05/29/2026	7.125	626,501		805,500
100287952	GALVESTON	TX		05/29/2026	7.125	505,139		615,000
100287953	ROCKLAND	ME		05/29/2026	7.125	260,774		315,000
100287954	SHALLOTTE	NC		05/29/2026	7.000	278,569		337,000
100287955	GRAND HAVEN	MI		05/29/2026	7.125	497,607		651,000
100287956	HILTON HEAD ISLAND	SC		05/29/2026	7.250	265,514		324,000
100287957	FRESNO	CA		05/29/2026	7.000	269,463		342,000
100287958	WILDWOOD	NJ		05/29/2026	7.490	227,954		290,000
100287959	GRAND JUNCTION	CO		05/29/2026	7.000	298,075		320,000
100287960	LITTLE ROCK	AR		05/29/2026	6.990	180,940		228,000
100287961	MECHANICSVILLE	MD		05/29/2026	6.999	279,876		360,000
100287962	WAKARUSA	KS		05/29/2026	7.125	334,064		408,000
100287963	JOHN DAY	OR		05/29/2026	7.000	116,209		150,000
100287964	SPOKANE VALLEY	WA		05/29/2026	7.125	271,922		328,000
100287965	SHIRLEY	AR		05/29/2026	6.999	280,076		362,000
100287966	PHOENIX	AZ		05/29/2026	7.250	296,405		405,000
100287967	PONTE VEDRA BEACH	FL		05/29/2026	7.125	490,127		530,000
100287968	NAPLES	FL		05/29/2026	7.125	674,019		850,000
100287969	LIMERICK	ME		05/29/2026	7.000	258,752		300,000
100287970	SANDSTON	VA		05/29/2026	6.990	249,072		305,000
100287971	WALDORF	MD		05/29/2026	7.125	374,074		460,000
100287972	LENEXA	KS		05/29/2026	7.125	216,121		260,000
100287973	PANAMA CITY	FL		05/29/2026	7.250	663,762		710,000
100287974	FORT SMITH	AR		05/29/2026	7.250	176,556		200,000
100287975	TURLOCK	CA		05/29/2026	7.375	340,840		410,000
100287976	AMARILLO	TX		05/29/2026	6.875	237,334		295,000
100287977	NASHUA	NH		05/29/2026	7.250	436,987		530,000
100287978	LAKE ALMANOR	CA		05/29/2026	7.375	500,102		655,000
100287979	MADISON	AL		05/29/2026	7.250	232,843		280,000
100287980	GRANT	AL		05/29/2026	7.125	337,049		365,000
100287981	RICHMOND HILL	GA		05/29/2026	6.990	274,051		337,000
100287982	WAYNESVILLE	NC		05/29/2026	7.250	318,505		340,000
100287983	HOMOSASSA	FL		05/29/2026	7.490	260,354		377,000
100287984	WAYNESVILLE	NC		05/29/2026	7.375	390,411		470,000
100287985	SPARTA	TN		05/29/2026	7.125	208,326		223,000
100287986	GATLINBURG	TN		05/29/2026	7.375	784,607		939,000
100287987	MONCKS CORNER	SC		05/29/2026	7.250	146,194		185,000
100287988	RICHMOND	VA		05/29/2026	6.999	278,453		348,000
100287989	WEST HARTFORD	CT		05/29/2026	7.500	295,041		405,000
100287990	BLUE SPRINGS	MO		05/29/2026	7.125	314,195		380,000
100287991	INDIANAPOLIS	IN		05/29/2026	7.500	365,244		500,000
100287992	SAN DIEGO	CA		05/29/2026	7.625	1,279,346		1,750,000
100287993	YUCCA VALLEY	CA		05/29/2026	7.500	305,225		365,000
100287994	DENVER	CO		05/29/2026	7.375	392,891		500,000
100287995	YORK	PA		05/29/2026	7.375	141,091		210,000
100287996	LONGS	SC		05/29/2026	7.375	306,547		386,000
100287997	TACOMA	WA		05/29/2026	7.375	455,206		545,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100287998	PRESCOTT	AZ		05/29/2026	7.375	359,934		448,000
100287999	FAIRWAY	KS		05/29/2026	7.375	378,382		510,000
100288000	CLERMONT	FL		05/29/2026	7.375	296,238		356,000
100288001	BUNNELL	FL		05/29/2026	7.990	271,826		330,000
100288002	CAPE CORAL	FL		05/29/2026	7.375	326,380		394,000
100288003	BERLIN	NJ		05/29/2026	7.250	308,951		395,000
100288004	BERLIN	NJ		05/29/2026	7.250	308,951		395,000
100288005	MOUNT PLEASANT	IA		05/29/2026	7.500	132,289		165,000
100288006	CARROLLTON	VA		05/29/2026	7.375	217,693		245,000
100288007	PAYSON	AZ		05/29/2026	7.625	324,958		393,000
100288008	FORT WAYNE	IN		05/29/2026	7.500	113,575		153,000
100288009	FRANKFORD	DE		05/29/2026	7.625	332,856		360,000
100288010	BENTON	AR		05/29/2026	7.625	180,234		215,000
100288011	WASHINGTON COURT HOUSE	OH		05/29/2026	7.625	371,050		445,000
100288012	BREMERTON	WA		05/29/2026	7.625	291,964		355,000
100288013	WESTLAKE	OH		05/29/2026	7.375	252,694		300,000
100288014	INDIAN LAND	SC		05/29/2026	7.875	538,282		565,000
100288015	CHAMBERSBURG	PA		05/29/2026	7.500	196,347		220,000
100288016	SUMMERVILLE	SC		05/29/2026	6.990	254,212		326,000
100288017	HUNTSVILLE	AL		05/29/2026	6.500	326,409		410,500
100288018	TARPON SPRINGS	FL		05/29/2026	7.125	274,610		295,000
100288019	DUBLIN	OH		05/29/2026	6.625	224,911		295,000
100288020	MCKINNEY	TX		05/29/2026	6.375	330,433		410,000
100288021	DAPHNE	AL		05/29/2026	5.750	396,533		530,000
100288022	HUNTSVILLE	AL		05/29/2026	6.250	312,352		415,000
100288023	PRATTSVILLE	NY		05/29/2026	6.999	336,009		388,000
100288024	DEL VALLE	TX		05/29/2026	6.125	260,769		360,000
100288025	WILMINGTON	DE		05/29/2026	6.375	160,772		247,000
100288026	DORDRECHT	NLD		05/28/2026	5.850	32,979		40,773
100288027	NUMANSDORP	NLD		05/28/2026	5.700	151,323		228,387
100288028	GRONINGEN	NLD		05/28/2026	5.700	179,349		239,382
100288030	LANCASTER	CA		06/03/2026	6.625	376,159		610,000
100288031	LANCASTER	CA		06/03/2026	6.990	460,359		625,000
100288032	BROCKTON	MA		06/03/2026	6.875	207,256		320,000
100288033	LOS ANGELES	CA		06/03/2026	7.125	809,775		1,184,000
100288034	MORENO VALLEY	CA		06/03/2026	7.750	710,033		800,000
100288035	NORTH BRUNSWICK	NJ		06/03/2026	6.625	264,874		460,000
100288036	AURORA	CO		06/03/2026	6.375	307,582		545,000
100288037	LILLINGTON	NC		06/03/2026	7.125	194,329		250,000
100288038	GRANADA HILLS	CA		06/03/2026	5.990	1,261,524		2,000,000
100288039	JACKSONVILLE	FL		06/03/2026	7.375	147,675		189,000
100288040	SUPERIOR	CO		06/03/2026	6.875	1,858,504		2,250,000
100288041	SUN VALLEY	CA		06/03/2026	6.990	204,979		630,000
100288042	TOLUCA LAKE	CA		06/03/2026	6.490	1,355,310		2,300,000
100288043	FREEPORT	ME		06/03/2026	6.375	942,187		1,575,000
100288044	SIMI VALLEY	CA		06/03/2026	6.625	832,764		1,200,000
100288045	MISSOURI CITY	TX		06/03/2026	6.875	623,925		820,000
100288046	SOLIDARIDAD	MEX		06/03/2026	9.700	184,000		399,932
100288049	BAHIA DE BANDERAS	MEX		06/03/2026	9.460	362,400		647,213
100288055	BAHIA DE BANDERAS	MEX		06/03/2026	9.260	1,397,000		2,287,757
100288061	PHOENIX	AZ		06/05/2026	7.375	208,023		300,000
100288062	WESTLAND	MI		06/05/2026	6.999	188,981		230,000
100288063	EL PASO	TX		06/05/2026	6.250	181,744		249,000
100288064	ALPHARETTA	GA		06/05/2026	7.125	434,821		580,000
100288065	SILVER SPRING	MD		06/05/2026	6.999	608,690		770,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100288066	BLACKSTONE	MA		06/05/2026	6.999	357,423		507,000
100288067	NORTH PORT	FL		06/05/2026	6.875	328,274		475,000
100288069	MISSOURI CITY	TX		06/05/2026	6.625	266,126		332,000
100288070	MIAMI	FL		06/05/2026	6.750	167,565		420,000
100288071	CLEARLAKE	CA		06/05/2026	7.375	374,205		510,000
100288073	BLUE SPRINGS	MO		06/05/2026	6.875	203,664		290,000
100288077	NORTH CHARLESTON	SC		06/05/2026	6.750	174,532		230,000
100288078	SUNBURY	OH		06/05/2026	6.625	316,898		450,000
100288079	HENDERSONVILLE	TN		06/05/2026	6.499	238,923		400,000
100288080	HENDERSONVILLE	TN		06/05/2026	6.499	238,621		450,000
100288081	BOISE	ID		06/05/2026	6.375	461,737		629,900
100288082	MOBILE	AL		06/05/2026	6.999	176,928		230,000
100288083	COATESVILLE	PA		06/05/2026	6.750	163,790		205,000
100288084	FULLERTON	CA		06/05/2026	6.499	203,614		740,000
100288085	BEACHWOOD	OH		06/05/2026	7.499	131,920		160,000
100288086	LA MIRADA	CA		06/05/2026	6.625	129,188		1,080,000
100288087	JURUPA VALLEY	CA		06/05/2026	6.999	309,388		450,000
100288088	HIGH POINT	NC		06/05/2026	7.625	129,525		165,000
100288089	MABLETON	GA		06/05/2026	6.499	213,139		306,000
100288090	LAS VEGAS	NV		06/05/2026	6.875	397,957		520,000
100288091	DOWNEY	CA		06/05/2026	6.999	1,775,314		2,050,000
100288092	LOS ANGELES	CA		06/05/2026	7.375	620,303		740,000
100288093	JUPITER	FL		06/05/2026	7.499	338,930		465,000
100288094	OCEANSIDE	CA		06/05/2026	6.499	329,628		600,000
100288096	BOCA RATON	FL		06/05/2026	6.625	268,307		630,000
100288097	MARTINSBURG	WV		06/05/2026	7.375	168,596		365,000
100288098	LANCASTER	PA		06/05/2026	6.875	522,960		635,000
100288099	RIVERDALE	GA		06/05/2026	7.375	131,250		265,000
100288100	PHOENIX	AZ		06/05/2026	6.625	526,601		650,000
100288101	GREELEY	CO		06/05/2026	6.625	292,707		356,000
100288102	HOMESTEAD	FL		06/05/2026	7.999	388,373		413,000
100288103	HEMET	CA		06/05/2026	6.250	240,301		489,000
100288104	LONG BEACH	CA		06/05/2026	6.499	331,049		890,000
100288105	LOS ANGELES	CA		06/05/2026	7.499	687,791		745,000
100288106	SHAFTER	CA		06/05/2026	7.250	408,438		500,000
100288107	ALISO VIEJO	CA		06/05/2026	6.999	839,273		950,000
100288109	TEANECK	NJ		06/05/2026	6.625	978,657		1,365,000
100288110	ELLSWORTH	ME		06/05/2026	6.875	122,364		197,000
100288111	LAS VEGAS	NV		06/05/2026	7.250	381,902		455,000
100288112	CLE ELUM	WA		06/05/2026	6.500	457,943		792,000
100288113	POMONA	CA		06/05/2026	6.999	484,772		590,000
100288114	PATTERSON	CA		06/05/2026	6.375	347,523		430,000
100288115	CORONA	CA		06/05/2026	7.999	1,075,702		1,150,000
100288116	SUNNYVALE	CA		06/05/2026	6.499	626,822		1,240,000
100288117	WAXHAW	NC		06/05/2026	6.750	471,145		675,000
100288118	ELOY	AZ		06/05/2026	7.999	318,465		337,000
100288119	DECATUR	AL		06/05/2026	6.625	244,470		299,999
100288120	KISSIMMEE	FL		06/05/2026	7.125	346,343		414,000
100288121	SNOQUALMIE	WA		06/05/2026	7.375	588,000		800,000
100288122	SAN CLEMENTE	CA		06/05/2026	7.125	2,935,230		3,500,000
100288123	NORTH LAS VEGAS	NV		06/05/2026	7.250	420,000		500,000
100288124	PRAIRIE VILLAGE	KS		06/05/2026	6.875	205,464		265,000
100288125	HANFORD	CA		06/05/2026	7.250	254,100		303,000
100288126	WARWICK	RI		06/05/2026	6.625	426,282		622,000
100288127	NORTH ROYALTON	OH		06/05/2026	6.999	132,068		160,000

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100288129	LOS ANGELES	CA		06/05/2026	7.875	511,523		662,000
100288130	LOS ANGELES	CA		06/05/2026	6.750	1,262,542		1,700,000
100288131	CAMARILLO	CA		06/05/2026	6.750	384,116		695,000
100288132	DEL VALLE	TX		06/05/2026	7.499	231,194		261,000
100288133	IRVINE	CA		06/05/2026	7.999	2,078,144		2,550,000
100288134	LEHI	UT		06/05/2026	6.999	626,191		805,000
100288135	SIMI VALLEY	CA		06/05/2026	6.499	581,291		860,000
100288136	SAN MATEO	CA		06/05/2026	7.499	1,114,068		1,220,000
100288137	RANCHO CUCAMONGA	CA		06/05/2026	8.375	897,750		1,000,000
100288138	EUGENE	OR		06/05/2026	6.625	262,177		500,000
100288139	LYNWOOD	CA		06/05/2026	7.750	661,500		715,000
100288140	SPRING	TX		06/05/2026	6.999	658,120		803,000
100288141	COLORADO SPRINGS	CO		06/05/2026	6.999	343,601		400,000
100288142	FONTANA	CA		06/05/2026	7.125	488,250		620,000
100288143	PALMDALE	CA		06/05/2026	8.250	500,053		530,000
100288144	GAITHERSBURG	MD		06/05/2026	6.875	303,071		395,000
100288145	MIAMI	FL		06/05/2026	6.499	351,147		1,088,000
100288146	CORONA	CA		06/05/2026	6.625	733,063		915,000
100288147	HOUSTON	TX		06/05/2026	6.999	403,341		485,000
100288148	TAMPA	FL		06/05/2026	6.750	619,819		750,000
100288149	MARSHALL	WI		06/05/2026	6.375	814,183		1,155,000
100288150	SAN JOSE	CA		06/05/2026	6.499	768,890		1,920,000
100288151	GARDENA	CA		06/05/2026	6.875	449,665		755,000
100288152	SEATTLE	WA		06/05/2026	6.999	1,416,411		1,710,000
100288153	TOMBALL	TX		06/05/2026	6.375	589,191		1,335,000
100288154	LAS VEGAS	NV		06/05/2026	7.625	406,257		470,000
100288155	EAST BRIDGEWATER	MA		06/05/2026	7.499	535,806		575,000
100288156	CANOGA PARK	CA		06/05/2026	7.999	718,871		775,000
100288157	BUFFALO GROVE	IL		06/05/2026	7.125	201,445		246,500
100288158	VAN NUYS	CA		06/05/2026	6.750	1,207,706		1,500,000
100288159	GARDEN GROVE	CA		06/05/2026	7.750	729,393		960,000
100288160	OMAHA	NE		06/05/2026	6.750	366,330		440,000
100288161	LAS VEGAS	NV		06/05/2026	6.499	408,505		630,000
100288162	BREA	CA		06/05/2026	6.999	1,218,000		1,450,000
100288164	HIALEAH	FL		06/05/2026	6.499	305,580		642,000
100288165	LITTLE ROCK	AR		06/10/2026	7.375	400,386		530,000
100288166	CHARLESTON	SC		06/10/2026	6.990	387,650		475,000
100288167	NEWNAN	GA		06/10/2026	6.490	477,444		607,000
100288168	CARY	NC		06/10/2026	7.115	717,585		876,000
100288169	COLUMBIA	TN		06/10/2026	6.375	284,736		371,000
100288170	PHOENIX	AZ		06/10/2026	6.990	652,990		840,000
100288171	POTTSTOWN	PA		06/10/2026	7.115	262,348		337,000
100288172	WEST CHESTER	PA		06/10/2026	6.990	353,442		435,000
100288173	BRADENTON	FL		06/10/2026	6.990	399,305		490,000
100288174	LAKE MILTON	OH		06/10/2026	6.990	359,313		390,000
100288175	LOS ANGELES	CA		06/10/2026	7.240	523,380		715,000
100288176	PETALUMA	CA		06/10/2026	6.115	744,040		965,000
100288177	ROCKPORT	MA		06/10/2026	7.375	808,623		1,030,000
100288178	PORT CHARLOTTE	FL		06/10/2026	7.250	266,229		295,000
100288179	HOBOKEN	NJ		06/10/2026	6.490	642,962		920,000
100288180	OCEAN CITY	MD		06/10/2026	6.990	349,530		400,000
100288181	REUNION	FL		06/10/2026	7.375	271,951		342,000
100288182	MELVERN	KS		06/10/2026	7.250	528,089		570,000
100288183	CHARLOTTE	NC		06/10/2026	7.250	365,374		445,000
100288184	ANTIOCH	CA		06/10/2026	6.990	463,034		578,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100288185	FELTON	CA		06/10/2026	7.250	674,110		810,000
100288186	MOUNTAIN RANCH	CA		06/10/2026	7.125	408,050		442,000
100288187	NEWBURY	MA		06/10/2026	6.450	508,905		800,000
100288188	BEAR	DE		06/10/2026	7.490	515,309		550,000
100288189	MAMMOTH LAKES	CA		06/10/2026	7.075	678,341		1,123,000
100288190	FORT LAUDERDALE	FL		06/10/2026	7.115	496,119		535,000
100288191	TRACY	CA		06/10/2026	7.115	303,305		525,000
100288192	GULFPORT	FL		06/10/2026	7.125	343,251		470,000
100288193	SANDY	UT		06/10/2026	7.375	630,196		715,000
100288194	KAILUA KONA	HI		06/10/2026	6.625	1,249,120		1,935,000
100288195	RINGGOLD	GA		06/10/2026	7.375	294,401		375,000
100288196	NOLENSVILLE	TN		06/10/2026	7.450	333,984		400,000
100288197	DOVER	DE		06/10/2026	6.875	287,071		350,000
100288198	WOODLAND PARK	CO		06/10/2026	6.750	475,853		595,000
100288199	PORTLAND	OR		06/10/2026	6.990	473,384		615,000
100288200	POWELL	TN		06/10/2026	6.990	276,115		395,000
100288201	HAWTHORNE	CA		06/10/2026	6.990	790,955		1,125,000
100288202	SEVIERVILLE	TN		06/10/2026	6.990	396,904		435,000
100288203	REDMOND	OR		06/10/2026	6.625	647,990		950,000
100288204	PIGEON FORGE	TN		06/10/2026	6.990	465,701		505,000
100288205	NAPLES	FL		06/10/2026	7.000	598,358		1,050,000
100288206	BANTAM	CT		06/10/2026	6.950	341,566		500,000
100288207	MINNEAPOLIS	MN		06/10/2026	7.375	309,731		355,000
100288208	CHICAGO	IL		06/10/2026	7.500	310,141		430,000
100288209	LAS VEGAS	NV		06/09/2026	7.250	3,594,816		6,000,000
100288210	COSTA MESA	CA		06/09/2026	7.625	1,656,455		2,130,000
100288211	WATSONVILLE	CA		06/09/2026	6.625	668,194		890,000
100288212	IRVING	TX		06/09/2026	7.375	194,224		250,000
100288213	TACOMA	WA		06/09/2026	6.750	735,756		900,000
100288214	CHICAGO	IL		06/09/2026	6.875	318,021		422,000
100288215	EVERETT	WA		06/09/2026	6.625	549,685		680,000
100288216	ASHBURN	VA		06/09/2026	6.875	560,503		721,000
100288217	MOSCOW	ID		06/09/2026	7.000	377,044		517,000
100288218	MIAMI	FL		06/09/2026	7.125	496,004		600,000
100288221	WESTLAKE	TX		06/09/2026	6.625	1,846,926		3,200,000
100288222	LAREDO	TX		06/09/2026	7.000	702,413		839,000
100288223	WACO	TX		06/09/2026	6.875	281,681		350,000
100288224	SAN ANTONIO	TX		06/09/2026	7.250	246,995		290,000
100288225	MONTEREY	CA		06/09/2026	7.625	1,507,604		1,755,000
100288226	TORRANCE	CA		06/12/2026	8.625	1,276,800		1,520,000
100288229	BLACKSBURG	VA		06/12/2026	7.499	258,412		365,000
100288230	SAN BERNARDINO	CA		06/12/2026	7.250	570,156		721,000
100288231	ATLANTA	GA		06/12/2026	6.999	484,775		623,000
100288232	WINTER GARDEN	FL		06/12/2026	7.499	634,745		791,000
100288233	DESERT HOT SPRINGS	CA		06/12/2026	7.625	260,352		331,000
100288234	GOODYEAR	AZ		06/12/2026	6.875	341,479		440,000
100288235	STERLING HEIGHTS	MI		06/12/2026	6.999	283,150		390,000
100288236	INDIAN WELLS	CA		06/12/2026	6.999	1,554,648		2,775,000
100288237	GARDENA	CA		06/12/2026	6.499	589,063		965,000
100288238	HENDERSONVILLE	NC		06/12/2026	7.750	337,733		495,000
100288239	GRAHAM	NC		06/12/2026	8.999	284,870		365,000
100288240	TURLOCK	CA		06/12/2026	7.125	292,898		538,000
100288241	JACKSONVILLE	NC		06/12/2026	8.499	210,000		398,000
100288242	SANTA BARBARA	CA		06/12/2026	7.499	1,453,201		1,685,000
100288243	GALT	CA		06/12/2026	7.750	525,000		630,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100288244	ORANGE BEACH	AL		06/12/2026	6.750	229,418		300,000
100288245	NORTHRIDGE	CA		06/12/2026	7.625	1,242,651		1,425,000
100288246	WESTON	FL		06/12/2026	6.499	1,015,695		1,805,000
100288247	LITTLEROCK	CA		06/12/2026	6.999	335,904		545,000
100288248	LOS ANGELES	CA		06/12/2026	6.999	762,992		1,050,000
100288249	JURUPA VALLEY	CA		06/12/2026	7.250	673,882		800,000
100288250	FREDERICK	MD		06/12/2026	7.125	779,617		957,000
100288251	SEMINOLE	FL		06/12/2026	6.250	148,405		285,000
100288252	PERRIS	CA		06/12/2026	6.499	1,026,874		1,260,000
100288253	ANDERSON	SC		06/12/2026	6.875	240,070		290,000
100288254	FRESNO	CA		06/12/2026	6.750	437,560		533,000
100288255	SAN ANTONIO	TX		06/12/2026	6.625	1,410,946		2,000,000
100288256	PALMDALE	CA		06/12/2026	7.125	693,000		825,000
100288257	PLANTATION	FL		06/12/2026	6.875	149,272		190,000
100288258	COLORADO SPRINGS	CO		06/12/2026	6.250	492,917		1,000,000
100288259	CENTERVILLE	MA		06/12/2026	6.875	488,441		745,000
100288260	SCOTTSDALE	AZ		06/12/2026	6.999	1,060,432		1,300,000
100288261	BENTONVILLE	AR		06/12/2026	6.625	438,954		550,000
100288262	APOPKA	FL		06/12/2026	6.875	634,997		760,000
100288263	CANYON LAKE	CA		06/12/2026	6.999	583,626		705,000
100288264	NORTH RIDGEVILLE	OH		06/12/2026	6.875	305,596		370,000
100288265	NORWALK	CA		06/12/2026	6.499	352,703		415,000
100288266	MIAMI GARDENS	FL		06/12/2026	7.625	444,150		479,000
100288267	CHULA VISTA	CA		06/12/2026	6.250	715,792		1,010,000
100288268	NAPA	CA		06/12/2026	6.499	499,095		740,000
100288269	LITTLETON	CO		06/12/2026	6.375	966,831		2,200,000
100288270	LAVEEN	AZ		06/12/2026	7.499	739,170		800,000
100288271	MIAMI LAKES	FL		06/12/2026	6.750	606,160		706,000
100288272	HEBRON	OH		06/12/2026	7.250	334,778		387,000
100288273	COSTA MESA	CA		06/12/2026	6.999	1,314,632		1,700,000
100288274	LAS VEGAS	NV		06/12/2026	6.375	430,795		1,100,000
100288275	PLANTATION	FL		06/12/2026	7.250	725,281		800,000
100288276	LOGANVILLE	GA		06/12/2026	7.499	270,671		308,000
100288277	LONG BEACH	CA		06/12/2026	7.625	896,782		975,000
100288278	FONTANA	CA		06/12/2026	7.375	565,359		610,000
100288279	FLAGSTAFF	AZ		06/12/2026	7.125	1,067,553		1,273,724
100288280	GERMANTOWN	MD		06/12/2026	6.875	515,426		700,000
100288281	APPLE VALLEY	CA		06/12/2026	6.250	420,225		700,000
100288282	FAIRFIELD	CA		06/12/2026	7.375	900,810		1,162,000
100288283	CHICO	CA		06/12/2026	7.125	463,260		552,000
100288284	BOISE	ID		06/12/2026	6.375	156,149		525,000
100288285	MIAMI	FL		06/12/2026	6.875	324,665		615,000
100288286	LAS VEGAS	NV		06/12/2026	7.750	392,131		415,000
100288287	KEY WEST	FL		06/12/2026	7.375	918,542		1,091,000
100288288	HIALEAH	FL		06/12/2026	7.625	384,030		410,000
100288289	ALLEN	TX		06/12/2026	6.750	223,578		310,000
100288290	LONE TREE	CO		06/12/2026	6.875	1,280,981		1,633,000
100288291	MORTON GROVE	IL		06/12/2026	7.250	189,000		225,000
100288292	LOS ANGELES	CA		06/12/2026	6.999	880,608		1,055,000
100288293	INLET BEACH	FL		06/12/2026	6.375	1,017,244		3,300,000
100288294	ORANGE	CA		06/12/2026	6.750	308,620		1,140,000
100288295	FLAGSTAFF	AZ		06/12/2026	6.250	126,576		688,000
100288296	SANTA ANA	CA		06/12/2026	6.875	999,643		1,200,000
100288297	INGLEWOOD	CA		06/12/2026	6.625	285,040		332,500
100288298	SILVER SPRING	MD		06/12/2026	7.250	614,715		735,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100288299	IRVING	TX		06/12/2026	6.499	357,150		465,000
100288300	OGDEN	UT		06/12/2026	6.250	151,623		480,000
100288301	RIALTO	CA		06/12/2026	6.499	555,815		690,000
100288302	LODI	CA		06/12/2026	6.750	475,838		663,000
100288303	LOS ANGELES	CA		06/12/2026	6.750	914,854		1,200,000
100288304	CLEVELAND	OH		06/12/2026	7.750	124,740		155,000
100288305	LAKE ARROWHEAD	CA		06/12/2026	6.499	213,043		327,000
100288306	FRANKFORT	KY		06/12/2026	6.999	100,616		134,000
100288307	RIDGECREST	CA		06/12/2026	6.875	145,578		239,000
100288308	ORLANDO	FL		06/12/2026	6.875	231,956		305,000
100288309	CHEYENNE	WY		06/12/2026	6.875	251,896		345,500
100288310	LOS ANGELES	CA		06/12/2026	6.750	309,054		1,130,000
100288311	PORTLAND	OR		06/12/2026	6.625	205,027		350,000
100288312	JOHNSON CITY	TX		06/12/2026	6.999	156,721		227,000
100288313	SAN ANTONIO	TX		06/12/2026	6.875	162,601		218,000
100288314	BURBANK	CA		06/12/2026	6.625	853,415		1,300,000
100288315	SACRAMENTO	CA		06/12/2026	7.250	478,867		618,000
100288316	MIDDLETOWN	CT		06/12/2026	7.499	157,500		345,000
100288317	FAIRBURN	GA		06/12/2026	6.750	143,555		190,000
100288318	ATLANTA	GA		06/12/2026	6.750	147,577		195,000
100288319	TOWSON	MD		06/12/2026	6.375	338,049		490,000
100288320	WEST COVINA	CA		06/12/2026	6.875	843,800		1,100,000
100288321	INGLEWOOD	CA		06/12/2026	6.999	1,025,685		1,300,000
100288322	RICHMOND	CA		06/12/2026	6.750	285,640		516,000
100288323	MEMPHIS	TN		06/12/2026	7.250	132,966		205,000
100288324	LAKE WORTH	FL		06/12/2026	7.375	126,393		172,000
100288325	DENVER	CO		06/12/2026	6.625	219,934		315,000
100288326	LEWES	DE		06/12/2026	6.750	316,089		424,000
100288327	AURORA	CO		06/12/2026	7.250	340,031		440,000
100288328	VAN NUYS	CA		06/12/2026	6.999	812,063		1,095,000
100288329	AUGUSTA	GA		06/12/2026	7.125	161,266		207,000
100288330	LOS ANGELES	CA		06/12/2026	6.999	1,019,621		1,425,000
100288331	CHULA VISTA	CA		06/12/2026	7.125	1,079,704		1,400,000
100288332	MIAMI	FL		06/12/2026	6.625	156,869		235,000
100288333	FATE	TX		06/12/2026	7.999	193,116		293,000
100288334	HEMET	CA		06/12/2026	7.750	163,732		260,000
100288335	COOLIDGE	AZ		06/12/2026	6.875	169,235		224,000
100288336	HOUSTON	TX		06/12/2026	7.750	134,505		183,000
100288337	CHARLOTTE	NC		06/12/2026	7.125	222,927		275,000
100288338	GOODYEAR	AZ		06/12/2026	6.999	344,558		435,000
100288339	LONG BEACH	CA		06/12/2026	6.999	692,815		980,000
100288340	POMPANO BEACH	FL		06/12/2026	7.999	255,938		325,000
100288341	SILVER SPRING	MD		06/12/2026	6.750	386,064		515,000
100288342	SAN DIEGO	CA		06/12/2026	7.125	1,547,406		2,300,000
100288343	MIAMI	FL		06/12/2026	7.250	155,854		340,000
100288344	RUNNING SPRINGS	CA		06/12/2026	6.625	315,217		416,000
100288345	SILVER SPRING	MD		06/12/2026	6.750	558,991		865,000
100288346	DENVER	CO		06/12/2026	6.750	317,455		485,000
100288347	JACKSONVILLE	FL		06/12/2026	6.999	178,956		260,000
100288348	LOS ALAMITOS	CA		06/12/2026	6.499	1,075,778		1,620,000
100288349	HYPOLUXO	FL		06/12/2026	7.375	135,450		225,000
100288350	THORNTON	CO		06/12/2026	6.875	145,438		221,000
100288351	SUGAR LAND	TX		06/12/2026	6.499	212,288		321,000
100288352	FORT MYERS	FL		06/12/2026	6.999	430,775		600,000
100288353	REDDICK	FL		06/12/2026	6.999	164,276		247,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100288354	GRANADA HILLS	CA		06/12/2026	6.750	1,063,789		1,290,000
100288355	BEVERLY HILLS	CA		06/12/2026	6.875	3,091,273		4,995,000
100288356	HOLLYWOOD	FL		06/12/2026	7.500	2,873,595		3,715,000
100288357	WOODLAND HILLS	CA		06/12/2026	6.750	1,119,431		1,380,000
100288358	MALIBU	CA		06/12/2026	6.375	2,755,747		7,000,000
100288359	SUNLAND	CA		06/12/2026	6.875	962,571		1,270,000
100288360	ROANOKE	VA		06/12/2026	7.375	164,827		219,000
100288361	THORNTON	NH		06/12/2026	6.750	306,094		1,344,000
100288362	SANTA MONICA	CA		06/12/2026	6.750	1,366,128		1,850,000
100288363	HENRYVILLE	PA		06/12/2026	6.750	507,214		925,000
100288366	ENCINO	CA		06/12/2026	6.750	1,512,589		2,100,000
100288368	GLENDORA	CA		06/12/2026	6.990	1,094,428		1,325,000
100288369	MOUNT PROSPECT	IL		06/12/2026	6.875	326,897		500,000
100288370	BURBANK	CA		06/12/2026	7.375	1,017,725		1,340,000
100288371	VAN NUYS	CA		06/12/2026	7.875	1,088,283		1,300,000
100288372	SAN DIEGO	CA		06/12/2026	6.750	1,273,942		2,155,000
100288373	CANOGA PARK	CA		06/12/2026	7.375	753,498		900,000
100288374	ORLANDO	FL		06/12/2026	7.125	311,636		400,000
100288375	MABLETON	GA		06/12/2026	6.500	288,106		410,000
100288376	WEST PALM BEACH	FL		06/12/2026	7.625	233,227		315,000
100288377	PORTER RANCH	CA		06/12/2026	7.125	2,430,901		3,700,000
100288378	SACRAMENTO	CA		06/12/2026	7.500	428,082		510,000
100288379	TAMPA	FL		06/12/2026	6.375	152,176		225,000
100288381	ROANOKE	VA		06/12/2026	7.375	152,610		195,000
100288382	BRADENTON	FL		06/12/2026	7.375	679,143		1,055,000
100288383	AUSTIN	TX		06/12/2026	6.500	403,444		780,000
100288384	GREENVILLE	SC		06/12/2026	7.125	255,778		315,000
100288385	THE SEA RANCH	CA		06/12/2026	7.375	659,930		800,000
100288386	WILMINGTON	NC		06/12/2026	7.125	752,917		910,000
100288387	DAMASCUS	OR		06/12/2026	7.375	639,155		845,000
100288388	ROCKVILLE	MD		06/12/2026	6.500	541,498		658,000
100288389	BONITA SPRINGS	FL		06/12/2026	7.500	281,400		354,000
100288390	BIG CANOE	GA		06/12/2026	7.250	580,776		710,000
100288391	MADISON HEIGHTS	MI		06/12/2026	6.500	116,939		210,000
100288392	LOS ANGELES	CA		06/12/2026	7.125	669,475		850,000
100288393	ENGLEWOOD	FL		06/12/2026	6.875	453,096		554,000
100288394	VIRGINIA BEACH	VA		06/12/2026	7.250	593,182		724,000
100288395	CARMEL BY THE SEA	CA		06/12/2026	7.125	2,266,726		2,755,000
100288396	CAMAS	WA		06/12/2026	6.875	299,003		400,000
100288398	EVERETT	WA		06/12/2026	7.250	325,246		900,000
100288399	WILMINGTON	NC		06/12/2026	7.375	442,178		555,000
100288400	ABILENE	TX		06/12/2026	7.750	226,556		270,000
100288401	TRUCKEE	CA		06/12/2026	6.500	519,983		855,000
100288404	THOUSAND OAKS	CA		06/12/2026	6.375	831,972		1,265,000
100288405	SCOTTSDALE	AZ		06/12/2026	6.500	1,943,461		2,410,000
100288406	GREENVILLE	SC		06/12/2026	6.375	1,290,287		2,887,000
100288407	SLIDELL	LA		06/12/2026	6.875	149,925		295,000
100288408	LOS ANGELES	CA		06/12/2026	6.875	448,996		545,000
100288409	STAMFORD	CT		06/12/2026	6.750	799,458		1,050,000
100288410	BOISE	ID		06/12/2026	6.375	537,316		765,000
100288411	FREMONT	CA		06/12/2026	6.625	510,324		1,650,000
100288412	RENO	NV		06/12/2026	6.750	1,281,099		2,500,000
100288413	WOODINVILLE	WA		06/12/2026	6.875	1,021,474		1,300,000
100288414	PRIEST RIVER	ID		06/12/2026	6.875	160,283		350,000
100288415	DEWEY-HUMBOLDT	AZ		06/12/2026	6.875	432,234		709,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100288416	GARDENA	CA		06/12/2026	6.500	442,735		760,000
100288417	NAPA	CA		06/12/2026	6.750	874,376		1,070,000
100288418	CULVER CITY	CA		06/12/2026	6.375	1,151,479		1,430,000
100288419	SCOTTSDALE	AZ		06/12/2026	6.625	714,902		1,325,000
100288420	DALLAS	TX		06/12/2026	6.750	339,392		1,100,000
100288422	SANTA CLARITA	CA		06/12/2026	6.500	587,785		740,000
100288423	MISSION VIEJO	CA		06/12/2026	6.625	1,221,305		4,300,000
100288424	RANCHO MIRAGE	CA		06/12/2026	6.500	843,489		1,395,000
100288425	SANTA ANA	CA		06/12/2026	6.625	2,325,645		2,900,000
100288426	NORCO	CA		06/12/2026	6.875	703,789		1,150,000
100288428	LAKEWAY	TX		06/12/2026	6.375	745,267		955,000
100288430	BALL GROUND	GA		06/12/2026	6.500	333,956		410,000
100288431	SAN DIEGO	CA		06/12/2026	6.500	1,332,470		1,660,000
100288432	SUMMERVILLE	SC		06/12/2026	6.875	282,863		379,000
100288433	HENDERSON	NV		06/12/2026	6.000	160,986		330,000
100288434	HARBOR CITY	CA		06/12/2026	6.625	485,795		740,000
100288435	KATY	TX		06/12/2026	6.500	657,147		964,000
100288436	LAKEWOOD VILLAGE	TX		06/12/2026	6.250	343,383		525,000
100288437	ARTESIA	CA		06/12/2026	7.250	980,388		1,350,000
100288439	MONROVIA	CA		06/12/2026	6.875	531,914		1,600,000
100288440	BURBANK	CA		06/12/2026	6.375	803,658		1,590,000
100288442	PASADENA	CA		06/12/2026	6.375	1,308,080		2,950,000
100288443	BAKERSFIELD	CA		06/12/2026	6.875	708,844		1,450,000
100288444	SADDLE BROOK	NJ		06/16/2026	7.750	539,185		585,000
100288445	SANTA FE SPRINGS	CA		06/16/2026	7.999	812,556		865,000
100288446	QUINCY	MA		06/16/2026	6.625	584,943		830,000
100288447	HOUSTON	TX		06/16/2026	6.375	206,849		255,000
100288448	WEST MIAMI	FL		06/16/2026	6.999	1,162,596		1,470,000
100288449	WINTERVILLE	GA		06/16/2026	7.375	225,120		279,000
100288450	RANCHO MISSION VIEJO	CA		06/16/2026	6.375	614,914		999,000
100288451	DAYTONA BEACH	FL		06/16/2026	6.375	306,311		385,000
100288452	ALEXANDRIA	VA		06/16/2026	6.625	253,897		304,000
100288453	RIDGEFIELD	WA		06/16/2026	6.999	969,538		1,160,000
100288454	ANNAPOLIS	MD		06/16/2026	6.999	796,512		980,000
100288455	CERRITOS	CA		06/16/2026	6.750	979,212		1,350,000
100288456	INGLEWOOD	CA		06/16/2026	7.125	815,948		985,000
100288457	BUCKEYE	AZ		06/16/2026	8.375	352,581		480,000
100288458	FULLERTON	CA		06/16/2026	6.250	899,926		1,740,000
100288459	BOUNTIFUL	UT		06/16/2026	6.625	730,333		1,025,000
100288460	LOS ANGELES	CA		06/16/2026	6.875	601,403		780,000
100288461	MISSION VIEJO	CA		06/16/2026	6.750	712,287		1,450,000
100288462	FOLEY	AL		06/16/2026	7.499	295,550		359,000
100288463	LAS VEGAS	NV		06/16/2026	7.499	1,514,100		2,794,000
100288464	MIAMI	FL		06/16/2026	7.250	787,682		904,000
100288465	TOWSON	MD		06/16/2026	6.999	216,872		271,000
100288466	BELLEVUE	NE		06/16/2026	7.250	160,856		215,000
100288468	SAN JUAN CAPISTRANO	CA		06/16/2026	6.875	394,197		551,000
100288469	ALTAMONTE SPRINGS	FL		06/16/2026	7.125	169,386		230,000
100288470	BONITA SPRINGS	FL		06/16/2026	6.750	586,763		935,000
100288471	HOLLISTER	CA		06/16/2026	6.750	441,694		681,000
100288475	GLENDALE	AZ		06/22/2026	6.875	276,806		335,000
100288476	SAND SPRINGS	OK		06/22/2026	6.750	401,689		525,000
100288477	PALM DESERT	CA		06/22/2026	5.990	296,406		425,000
100288478	REDMOND	OR		06/22/2026	6.490	400,658		525,000
100288479	BELLEVUE	NE		06/22/2026	7.625	217,430		275,000

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100288480	KANKAKEE	IL		06/22/2026	6.500	259,091		300,000
100288481	HURRICANE	UT		06/22/2026	5.625	358,241		550,000
100288482	GRANITEVILLE	SC		06/22/2026	7.625	248,225		260,000
100288483	JOHNSON CITY	TX		06/22/2026	5.875	596,004		760,000
100288484	HOUSTON	TX		06/22/2026	5.875	250,857		340,000
100288485	CHICAGO	IL		06/22/2026	5.990	458,128		775,000
100288486	LAKEWOOD	OH		06/22/2026	6.250	326,729		440,000
100288487	PLANO	TX		06/22/2026	6.500	440,226		584,000
100288488	ISLAND PARK	ID		06/22/2026	6.124	405,288		550,000
100288489	BOCA RATON	FL		06/22/2026	6.124	418,969		569,000
100288490	SOUTH BOSTON	MA		06/22/2026	6.490	839,056		1,330,000
100288491	HILTON HEAD ISLAND	SC		06/22/2026	6.124	472,980		675,000
100288492	LINCOLN PARK	MI		06/22/2026	8.000	137,837		160,000
100288493	BRADENTON	FL		06/22/2026	6.124	384,728		480,000
100288494	MURPHY	NC		06/22/2026	6.250	253,412		335,000
100288495	BELLEVILLE	IL		06/22/2026	6.375	194,573		255,000
100288496	PITTSBURGH	PA		06/22/2026	7.250	196,960		270,000
100288497	SOUTH LAKE TAHOE	CA		06/22/2026	5.999	454,424		695,000
100288498	SUN VALLEY	NV		06/22/2026	6.375	308,419		434,900
100288499	THE VILLAGES	FL		06/22/2026	6.250	285,692		400,000
100288500	SENECA	SC		06/22/2026	6.375	487,665		645,000
100288501	CLARKDALE	AZ		06/22/2026	6.490	410,040		575,000
100288502	MYRTLE BEACH	SC		06/22/2026	6.499	444,439		585,000
100288503	BRADENTON	FL		06/22/2026	6.500	267,656		350,000
100288504	AMARILLO	TX		06/22/2026	6.625	347,401		495,000
100288505	PALM DESERT	CA		06/22/2026	6.750	359,340		450,000
100288506	BLUFFTON	SC		06/22/2026	6.750	356,820		435,000
100288507	NAPLES	FL		06/22/2026	6.750	323,301		420,000
100288508	ATLANTA	GA		06/22/2026	6.625	422,713		550,000
100288509	SCOTTSDALE	AZ		06/22/2026	6.500	743,607		890,000
100288510	WICKENBURG	AZ		06/22/2026	6.875	668,659		868,000
100288511	FORT LAUDERDALE	FL		06/22/2026	6.625	291,730		380,000
100288512	BRADENTON	FL		06/22/2026	6.625	282,788		345,000
100288513	NAMPA	ID		06/22/2026	6.750	356,982		434,990
100288514	CLERMONT	FL		06/22/2026	6.750	300,014		365,000
100288515	MERIDIAN	ID		06/22/2026	6.990	480,919		585,000
100288516	PALM SPRINGS	CA		06/22/2026	6.625	599,105		780,000
100288517	OXFORD	FL		06/22/2026	7.250	275,854		335,000
100288518	RANCHOS DE TAOS	NM		06/22/2026	7.125	386,897		470,000
100288519	PALM SPRINGS	CA		06/22/2026	7.375	156,538		190,000
100288617	PLEASANTON	CA		06/29/2026	6.750	1,123,235		1,370,000
100288618	SAN RAFAEL	CA		06/29/2026	6.750	556,522		675,000
100288619	CULVER CITY	CA		06/29/2026	7.250	1,930,954		2,450,000
100288624	PENSACOLA	FL		06/29/2026	6.750	267,781		330,000
100288625	UTICA	MI		06/29/2026	6.875	779,058		950,000
100288626	HUNTINGTON BEACH	CA		06/29/2026	6.500	1,024,744		2,225,000
100288627	ZELIENOPLE	PA		06/29/2026	7.500	306,592		365,000
100288629	HENNING	MN		06/29/2026	7.000	270,875		329,000
100288630	NAPLES	FL		06/29/2026	6.625	718,892		1,480,000
100288632	MATAWAN	NJ		06/29/2026	7.500	231,000		280,000
100288633	PRESCOTT VALLEY	AZ		06/29/2026	6.750	165,603		475,000
100288634	FRISCO	TX		06/29/2026	6.625	818,057		1,375,000
100288637	ANGIER	NC		06/29/2026	6.875	352,752		430,000
100288638	LAKE HAVASU CITY	AZ		06/29/2026	6.875	428,478		540,000
100288639	GOLDENDALE	WA		06/29/2026	7.375	425,983		585,000

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100288640	FLORENCE	SC		06/29/2026	8.125	266,453		368,000
100288644	MAGNOLIA	TX		06/29/2026	6.875	496,796		625,000
100288645	MARCO ISLAND	FL		06/29/2026	7.000	513,805		670,000
100288649	PONTE VEDRA	FL		06/29/2026	7.000	493,019		600,000
100288650	WALNUT CREEK	CA		06/29/2026	7.000	2,154,807		2,660,000
100288652	MOUNT AIRY	MD		06/29/2026	6.875	661,286		915,000
100288656	TUCSON	AZ		06/29/2026	6.750	682,335		850,000
100288658	COSTA MESA	CA		06/29/2026	7.250	2,390,890		2,915,000
100288661	TAMPA	FL		06/29/2026	7.375	119,225		135,000
100288669	CORPUS CHRISTI	TX		06/29/2026	7.375	209,840		270,000
100288677	WEST LINN	OR		06/29/2026	7.500	697,498		897,000
100288678	LAKEWOOD RANCH	FL		06/29/2026	7.500	243,600		290,000
100288694	LOS ANGELES	CA		06/29/2026	7.000	777,575		1,050,000
100288711	PALM SPRINGS	CA		06/29/2026	6.750	859,180		1,190,000
100288713	MIAMI	FL		06/29/2026	7.625	697,847		950,000
100288719	RIGBY	ID		06/25/2026	6.625	613,101		725,000
100288720	THOUSAND OAKS	CA		06/25/2026	6.990	1,529,398		1,880,000
100288721	HUNTINGTON BEACH	CA		06/25/2026	6.875	1,507,933		2,125,000
100288722	MONTGOMERY	TX		06/25/2026	6.875	1,216,301		1,485,000
100288724	FRANKLIN	TN		06/25/2026	6.375	2,321,084		3,275,000
100288726	LOS ANGELES	CA		06/25/2026	7.000	706,521		920,000
100288727	WEIRSDALE	FL		06/25/2026	7.250	603,428		735,000
100288728	THOUSAND OAKS	CA		06/25/2026	6.375	757,537		1,010,000
100288729	DANVILLE	CA		06/25/2026	7.000	2,386,419		2,950,000
100288730	HERMOSA BEACH	CA		06/25/2026	7.250	1,734,150		3,000,000
100288732	MIAMI BEACH	FL		06/26/2026	6.625	1,109,396		1,450,000
100288733	SCOTTSDALE	AZ		06/26/2026	6.499	2,033,227		5,000,000
100288734	WALKER	LA		06/26/2026	6.875	899,703		1,250,000
100288735	OAKLAND	CA		06/26/2026	7.499	541,069		650,000
100288736	SANTA ANA	CA		06/26/2026	7.375	1,455,880		1,775,000
100288738	REDDING	CA		06/26/2026	7.875	314,221		400,000
100288740	ONTARIO	CA		06/26/2026	7.750	346,500		492,000
100288744	SAN FRANCISCO	CA		06/26/2026	6.999	1,210,480		1,550,000
100288746	MONTROSE	CO		06/26/2026	6.999	137,244		395,000
100288748	CHANNELVIEW	TX		06/26/2026	7.375	520,948		732,000
100288749	CALIFORNIA CITY	CA		06/26/2026	6.999	186,930		264,000
100288751	NORTH ATTLEBORO	MA		06/26/2026	6.750	458,299		630,000
100288752	ESCONDIDO	CA		06/26/2026	6.375	1,515,123		2,300,000
100288753	MIRAMAR	FL		06/26/2026	6.625	463,542		730,000
100288754	MOUNT LAUREL	NJ		06/26/2026	7.875	186,120		285,000
100288755	BIXBY	OK		06/26/2026	6.625	387,870		609,000
100288756	JENKS	OK		06/26/2026	6.750	267,278		330,000
100288757	MORGAN HILL	CA		06/26/2026	6.999	1,515,534		1,825,000
100288758	BATTLE MOUNTAIN	NV		06/26/2026	6.499	157,007		259,000
100288759	DORCHESTER	MA		06/26/2026	6.750	598,987		910,000
100288760	HAZEL PARK	MI		06/26/2026	6.875	263,972		350,000
100288761	GLEN BURNIE	MD		06/26/2026	6.625	176,329		230,000
100288762	NEWTON	AL		06/26/2026	7.125	207,181		272,000
100288763	MOBILE	AL		06/26/2026	7.625	150,019		199,000
100288765	ROWLAND HEIGHTS	CA		06/26/2026	6.625	1,299,176		1,950,000
100288766	ALFORD	FL		06/26/2026	6.999	675,267		885,000
100288767	CHULA VISTA	CA		06/26/2026	6.499	920,180		1,150,000
100288768	HOUSTON	TX		06/26/2026	6.875	287,675		428,000
100288770	BRANDON	FL		06/26/2026	7.375	327,946		377,000
100288771	POMPANO BEACH	FL		06/26/2026	6.625	153,614		460,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100288774	CROSBY	TX		06/26/2026	6.499	244,444		370,000
100288775	TUSTIN	CA		06/26/2026	6.999	403,637		500,000
100288776	VICTORVILLE	CA		06/26/2026	7.625	483,134		580,000
100288778	YORBA LINDA	CA		06/26/2026	7.125	2,552,884		3,780,000
100288779	RANCHO CUCAMONGA	CA		06/26/2026	6.499	1,871,321		2,300,000
100288781	CAPE CORAL	FL		06/26/2026	7.875	228,681		245,000
100288782	PALM SPRINGS	CA		06/26/2026	8.625	550,200		655,000
100288784	SEFFNER	FL		06/26/2026	7.375	304,357		350,000
100288785	SACRAMENTO	CA		06/26/2026	6.375	354,630		450,000
100288786	FORT MILL	SC		06/26/2026	8.125	236,250		252,000
100288788	AUBURN	WA		06/26/2026	6.499	1,016,672		1,750,000
100288789	NORTH LAS VEGAS	NV		06/26/2026	7.499	519,750		660,000
100288791	CHARLOTTE	NC		06/26/2026	6.250	213,693		270,000
100288792	PICO RIVERA	CA		06/26/2026	6.875	839,504		1,010,000
100288793	MILFORD	DE		06/26/2026	6.499	161,171		280,000
100288794	WHITEHOUSE	TX		06/26/2026	7.875	288,288		345,000
100288796	ORANGE	CA		06/26/2026	6.375	923,246		1,510,000
100288797	RIALTO	CA		06/26/2026	7.250	506,059		615,000
100288798	COSTA MESA	CA		06/26/2026	6.875	1,721,916		2,280,000
100288800	WEST VALLEY CITY	UT		06/26/2026	6.999	312,003		475,000
100288801	SUDBURY	MA		06/26/2026	7.125	466,476		585,000
100288802	NAMPA	ID		06/26/2026	6.375	462,692		577,000
100288803	LOS ANGELES	CA		06/26/2026	7.375	711,151		770,000
100288806	DUBLIN	CA		06/26/2026	6.250	1,252,842		2,750,000
100288808	MONROE	GA		06/26/2026	7.250	273,023		530,000
100288810	CEDAR PARK	TX		06/26/2026	7.375	291,359		412,000
100288811	FOLEY	AL		06/26/2026	7.750	422,398		452,000
100288813	CYNTHIANA	KY		06/26/2026	6.750	211,299		315,000
100288814	SAN JOSE	CA		06/26/2026	6.999	319,422		394,000
100288818	SAN JOSE	CA		06/26/2026	6.499	302,913		860,000
100288820	JACKSONVILLE	FL		06/26/2026	7.125	189,273		221,000
100288822	CARTERSVILLE	GA		06/26/2026	7.375	234,359		310,000
100288823	JACKSONVILLE	FL		06/26/2026	7.125	227,266		274,000
100288824	KEY WEST	FL		06/26/2026	6.750	470,810		597,000
100288825	FRESNO	CA		06/26/2026	7.250	311,523		359,000
100288828	MONETA	VA		06/26/2026	7.250	498,080		659,000
100288829	BEND	OR		06/26/2026	6.990	544,699		770,000
100288830	SEDONA	AZ		06/26/2026	6.875	464,903		595,000
100288831	TEMPE	AZ		06/26/2026	6.875	213,304		260,000
100288832	ORANGE BEACH	AL		06/26/2026	6.375	341,810		650,000
100288833	PORT ANGELES	WA		06/26/2026	6.990	517,100		625,000
100288834	HOMESTEAD	FL		06/26/2026	7.490	454,784		594,000
100288835	ESTERO	FL		06/26/2026	7.250	428,070		460,000
100288836	CAROLINA BEACH	NC		06/26/2026	6.490	370,231		1,312,000
100288837	MORGANTON	GA		06/26/2026	6.500	534,240		675,000
100288838	FLAGSTAFF	AZ		06/26/2026	6.750	859,065		1,085,000
100288839	UNION	NJ		06/26/2026	6.625	358,301		550,000
100288840	SAN JOSE	CA		06/26/2026	6.375	907,316		1,190,000
100288841	APOLLO BEACH	FL		06/26/2026	6.490	566,776		757,000
100288842	COVINGTON	GA		06/26/2026	7.625	314,815		380,000
100288843	CHELAN	WA		06/26/2026	6.375	365,206		1,265,000
100288844	ANTELOPE	CA		06/26/2026	7.490	362,630		437,500
100288845	VICTORIA	VA		06/26/2026	7.490	470,342		542,000
100288846	SPRINGFIELD	TN		06/26/2026	7.375	434,803		522,000
100288847	BOYNTON BEACH	FL		06/26/2026	6.625	493,948		570,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100288848	MESA	AZ		06/26/2026	6.990	630,218		681,700
100288849	BISHOP	CA		06/26/2026	6.750	110,659		583,000
100288850	ALBEMARLE	NC		06/26/2026	6.750	551,244		730,000
100288851	BRIDGEWATER	VT		06/26/2026	6.250	579,131		780,000
100288852	IRVINGTON	NJ		06/26/2026	6.990	302,885		373,000
100288853	JACKSONVILLE	NC		06/26/2026	6.990	215,426		259,000
100288854	PANAMA CITY BEACH	FL		06/26/2026	6.625	478,595		625,500
100288855	PORTLAND	OR		06/26/2026	6.490	475,230		620,000
100288856	KATY	TX		06/26/2026	7.250	232,252		280,000
100288857	EAST STROUDSBURG	PA		06/26/2026	7.490	194,129		265,000
100288858	COLUMBUS	OH		06/26/2026	6.750	313,560		341,000
100288859	ANDERSON	SC		06/26/2026	6.750	158,943		196,000
100288860	WALDPORT	OR		06/26/2026	7.375	287,285		316,000
100288861	GAINESVILLE	FL		06/26/2026	6.875	371,074		465,000
100288862	KATY	TX		06/26/2026	6.250	209,810		260,000
100288863	DEER RIVER	MN		06/26/2026	7.375	418,202		470,000
100288864	NORTH BETHESDA	MD		06/26/2026	7.490	196,441		238,000
100288865	OREM	UT		06/26/2026	6.375	521,220		760,000
100288866	SCOTTSDALE	AZ		06/26/2026	6.490	674,325		745,000
100288867	TOMS RIVER	NJ		06/26/2026	6.750	448,164		550,000
100288868	BRAINERD	MN		06/26/2026	6.625	231,724		375,000
100288869	BRADENTON	FL		06/26/2026	6.875	577,493		660,000
100288870	CHARLOTTE	NC		06/26/2026	6.490	428,541		482,500
100288871	PHOENIX	AZ		06/26/2026	6.490	436,586		610,000
100288872	MESA	AZ		06/26/2026	6.625	323,050		625,000
100288873	OXNARD	CA		06/26/2026	6.625	676,975		1,360,000
100288874	LAS VEGAS	NV		06/26/2026	6.490	600,950		660,000
100288875	KOLOA	HI		06/26/2026	6.750	439,972		640,000
100288876	GALVESTON	TX		06/26/2026	7.500	131,183		186,000
100288877	SPRING	TX		06/26/2026	6.990	529,051		580,000
100288878	OCEAN VIEW	DE		06/26/2026	7.250	368,103		420,000
100288879	SAN ANTONIO	TX		06/26/2026	6.625	291,220		319,000
100288880	TYBEE ISLAND	GA		06/26/2026	6.875	605,666		730,000
100288881	FORT WALTON BEACH	FL		06/26/2026	6.990	471,944		547,000
100288882	SAVANNAH	GA		06/26/2026	6.625	372,408		435,000
100288883	OJAI	CA		06/26/2026	6.625	569,690		1,150,000
100288884	CHENEY	WA		06/26/2026	7.625	387,234		445,000
100288885	CROWNSVILLE	MD		06/26/2026	7.375	683,058		775,000
100288886	UNITED KINGDOM	GBR		06/26/2026	6.340	499,835		663,104
100288887	UNITED KINGDOM	GBR		06/26/2026	6.190	139,954		205,562
100288888	UNITED KINGDOM	GBR		06/26/2026	5.300	139,954		185,669
100288889	UNITED KINGDOM	GBR		06/26/2026	5.300	131,463		185,669
100288890	UNITED KINGDOM	GBR		06/26/2026	5.300	82,973		110,075
100288891	UNITED KINGDOM	GBR		06/26/2026	5.400	104,215		165,776
100288892	UNITED KINGDOM	GBR		06/26/2026	6.190	94,969		125,990
100288893	UNITED KINGDOM	GBR		06/26/2026	6.190	94,969		132,621
100288894	UNITED KINGDOM	GBR		06/26/2026	6.190	174,942		232,086
100288895	UNITED KINGDOM	GBR		06/26/2026	6.190	146,951		194,952
100288896	UNITED KINGDOM	GBR		06/26/2026	5.450	544,820		722,783
100288897	UNITED KINGDOM	GBR		06/26/2026	6.640	167,733		338,183
100288898	UNITED KINGDOM	GBR		06/26/2026	5.450	244,919		324,921
100288899	UNITED KINGDOM	GBR		06/26/2026	5.550	189,937		251,979
100288900	UNITED KINGDOM	GBR		06/26/2026	7.190	99,423		139,252
100288901	UNITED KINGDOM	GBR		06/26/2026	5.450	238,588		371,338
100288902	UNITED KINGDOM	GBR		06/26/2026	5.300	94,969		125,990

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100288903	UNITED KINGDOM	GBR		06/26/2026	5.300	117,405		155,829
100288904	UNITED KINGDOM	GBR		06/26/2026	5.300	169,944		225,455
100288905	UNITED KINGDOM	GBR		06/26/2026	5.300	174,942		232,086
100288906	UNITED KINGDOM	GBR		06/26/2026	5.300	99,967		132,621
100288907	UNITED KINGDOM	GBR		06/26/2026	6.190	74,975		99,466
100288908	UNITED KINGDOM	GBR		06/26/2026	6.190	69,977		92,835
100288909	UNITED KINGDOM	GBR		06/26/2026	6.190	74,975		99,466
100288910	UNITED KINGDOM	GBR		06/26/2026	6.790	238,073		424,386
100288911	SANTA CRUZ	CA		06/29/2026	7.125	942,673		1,550,000
100288912	LAKEWOOD	CA		06/29/2026	7.125	597,949		740,000
100288913	ALEXANDRIA	VA		06/29/2026	7.000	286,592		417,000
100288915	KINGSLAND	TX		06/29/2026	7.250	333,250		403,000
100288916	FONTANA	CA		06/29/2026	7.625	460,923		545,000
100288917	OAKLAND	CA		06/29/2026	6.625	484,433		660,000
100288918	LAFAYETTE	CA		06/29/2026	6.625	663,190		1,670,000
100288919	BALL GROUND	GA		06/29/2026	6.625	664,928		1,600,000
100288921	JACKSONVILLE	FL		06/29/2026	7.000	251,803		305,000
100288923	WEST HILLS	CA		06/29/2026	7.000	608,460		950,000
100288925	SARASOTA	FL		06/29/2026	7.250	124,490		190,000
100288926	BRICK	NJ		06/29/2026	7.125	352,940		835,000
100288927	SAN DIEGO	CA		06/29/2026	7.250	1,458,072		2,400,000
100288928	FAIR OAKS RANCH	TX		06/29/2026	7.250	502,631		590,000
100288929	LEIDEN	NLD		06/29/2026	5.300	478,437		799,753
100288930	KLUNDERT	NLD		06/29/2026	4.900	535,786		765,478
100288931	AMSTERDAM	NLD		06/29/2026	4.220	14,245		13,106
100288932	AMSTERDAM	NLD		06/29/2026	4.220	842,555		775,222
100288933	OUDELANDE	NLD		06/29/2026	5.100	193,523		285,626
100288934	EINDHOVEN	NLD		06/29/2026	5.250	2,427,600		3,115,382
100288935	EINDHOVEN	NLD		06/29/2026	5.250	913,920		1,172,850
100288936	EINDHOVEN	NLD		06/29/2026	5.100	228,480		293,212
100288937	ROTTERDAM	NLD		06/29/2026	5.250	12,852		16,424
100288938	ROTTERDAM	NLD		06/29/2026	5.250	192,780		246,353
100288940	AMSTERDAM	NLD		06/29/2026	5.700	728,831		784,393
100288941	MEPPEL	NLD		06/29/2026	5.100	227,052		286,886
100288942	MEPPEL	NLD		06/29/2026	5.100	12,566		15,878
100288943	MEPPEL	NLD		06/29/2026	5.100	214,200		274,641
100288944	MEPPEL	NLD		06/29/2026	5.100	8,568		10,986
100288945	ZOETERMEER	NLD		06/29/2026	5.400	912,492		1,216,767
100288946	AMSTELVEEN	NLD		06/29/2026	5.650	960,758		1,313,880
100288947	DEVENTER	NLD		06/29/2026	5.200	792,540		1,056,817
100288948	VLAARDINGEN	NLD		06/29/2026	5.250	334,152		417,728
100288949	VLAARDINGEN	NLD		06/29/2026	5.250	22,277		27,849
100288950	TIEL	NLD		06/29/2026	5.250	16,279		20,351
100288951	TIEL	NLD		06/29/2026	5.250	244,188		305,263
100288952	S-GRAVENHAGE	NLD		06/29/2026	4.950	1,519,278		2,366,127
100288953	AMSTERDAM	NLD		06/29/2026	4.950	356,429		988,266
100288954	AMSTERDAM	NLD		06/29/2026	4.140	22,569		30,697
100288955	AMSTERDAM	NLD		06/29/2026	4.140	691,431		940,432
100288956	BAARN	NLD		06/29/2026	5.150	54,835		68,550
100288957	BAARN	NLD		06/29/2026	5.150	822,528		1,028,254
100288958	AMSTERDAM	NLD		06/29/2026	5.350	28,274		35,346
100288959	AMSTERDAM	NLD		06/29/2026	5.350	424,116		530,194
100288960	KRUININGEN	NLD		06/29/2026	5.300	79,968		271,614
100288961	KRUININGEN	NLD		06/29/2026	5.300	222,768		756,640
100288962	S-GRAVENHAGE	NLD		06/29/2026	5.200	124,008		190,798

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100288963	GRONINGEN	NLD.		06/29/2026	5.450	325,584		491,277
100288964	S-GRAVENHAGE	NLD.		06/29/2026	5.300	387,274		645,515
100288965	VEENENDAAL	NLD.		06/29/2026	5.700	24,562		30,705
100288966	VEENENDAAL	NLD.		06/29/2026	5.700	368,424		460,572
100288967	VUGHT	NLD.		06/29/2026	4.820	343,291		611,240
100288968	AMSTERDAM	NLD.		06/29/2026	5.600	2,736,048		3,656,015
100288969	LEIDEN	NLD.		06/29/2026	5.850	628,320		936,854
100288970	S-GRAVENHAGE	NLD.		06/29/2026	5.250	2,100,188		3,500,634
100288971	ROTTERDAM	NLD.		06/29/2026	5.400	269,892		337,396
100288972	ROTTERDAM	NLD.		06/29/2026	5.400	17,993		22,493
100288973	ROTTERDAM	NLD.		06/29/2026	5.150	1,976,288		2,635,293
100288974	ZWIJNDRECHT	NLD.		06/29/2026	5.700	188,382		274,201
100288975	S-GRAVENHAGE	NLD.		06/29/2026	4.700	14,160		22,041
100288976	S-GRAVENHAGE	NLD.		06/29/2026	4.700	308,796		480,661
100288977	ROTTERDAM	NLD.		06/29/2026	5.750	449,820		611,240
100288978	TILBURG	NLD.		06/29/2026	5.350	1,162,678		1,459,273
100288979	TILBURG	NLD.		06/29/2026	5.350	47,981		60,221
100288980	TILBURG	NLD.		06/29/2026	5.000	1,172,102		1,471,102
100288981	TILBURG	NLD.		06/29/2026	5.000	97,785		122,729
100288982	S-GRAVENHAGE	NLD.		06/29/2026	5.100	800,594		1,334,445
100288983	LEUSDEN	NLD.		06/29/2026	4.300	263,894		377,027
100288984	OISTERWIJK	NLD.		06/29/2026	4.890	2,200,262		2,941,949
100288985	LEERDAM	NLD.		06/29/2026	4.950	1,272,919		1,977,675
100288986	AMSTERDAM	NLD.		06/29/2026	5.950	24,276		30,348
100288987	AMSTERDAM	NLD.		06/29/2026	5.550	364,140		455,217
100288988	S-GRAVENHAGE	NLD.		06/29/2026	5.200	709,430		999,692
100288989	S-GRAVENHAGE	NLD.		06/29/2026	5.750	334,495		563,255
100288990	UDEN	NLD.		06/29/2026	5.100	342,720		688,930
100288991	S-GRAVENHAGE	NLD.		06/29/2026	4.950	737,362		1,247,615
100288992	WOERDEN	NLD.		06/29/2026	5.250	402,696		536,977
100288993	GRAVE	NLD.		06/29/2026	5.400	314,160		639,803
100288994	WASSENAAR	NLD.		06/29/2026	5.100	411,264		634,090
100288995	TILBURG	NLD.		06/29/2026	5.150	578,340		771,191
100288996	ZUTPHEN	NLD.		06/29/2026	5.750	896,784		1,239,617
100288997	S-GRAVENHAGE	NLD.		06/29/2026	4.950	471,240		628,378
100288998	AMSTELVEEN	NLD.		06/29/2026	4.840	736,848		1,485,256
100288999	S-GRAVENHAGE	NLD.		06/29/2026	5.000	764,951		1,276,178
100289000	AMSTERDAM	NLD.		06/29/2026	4.850	699,720		1,085,379
100289001	AMSTERDAM	NLD.		06/29/2026	5.750	699,720		1,085,379
100289022	OCEAN ISLE BEACH	NC.		06/30/2026	7.625	188,635		235,000
100289023	BERLIN	NJ.		06/30/2026	7.250	311,521		399,000
100289024	HEDGESVILLE	WV.		06/30/2026	7.500	408,583		435,000
100289025	GRAND RAPIDS	MI.		06/30/2026	7.625	246,204		302,000
100289026	HIGH POINT	NC.		06/30/2026	7.250	278,067		333,000
100289027	CANON CITY	CO.		06/30/2026	7.625	229,635		285,000
100289028	SAINT JOHNS	FL.		06/30/2026	7.625	552,376		593,000
100289029	OSWEGO	IL.		06/30/2026	6.875	274,226		335,000
100289030	MINNEAPOLIS	MN.		06/30/2026	6.990	296,343		385,000
100289031	PARMA	OH.		06/30/2026	7.375	130,735		170,000
100289032	JACKSON	OH.		06/30/2026	7.500	141,695		181,000
100289033	MANTEO	NC.		06/30/2026	6.990	211,673		295,000
100289034	CHARLOTTE	NC.		06/30/2026	7.500	333,599		360,000
100289035	OAKLYN	NJ.		06/30/2026	6.990	265,554		350,000
100289036	MYRTLE BEACH	SC.		06/30/2026	7.625	418,831		455,000
100289037	MIRAMAR BEACH	FL.		06/30/2026	7.375	763,014		900,000

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100289038	FORT WAYNE	IN		06/30/2026	7.500	254,686		307,000
100289039	LAKE HAVASU CITY	AZ		06/30/2026	7.125	309,531		385,000
100289040	CHICAGO	IL		06/30/2026	7.500	160,484		205,000
100289041	PLEASANT PRAIRIE	WI		06/30/2026	7.625	186,317		360,000
100289042	GRANGER	IN		06/30/2026	7.250	251,346		301,000
100289043	SOUTHBRIDGE	MA		06/30/2026	7.125	280,572		350,000
100289044	BUXTON	NC		06/30/2026	6.490	272,501		400,000
100289045	FORT MYERS	FL		06/30/2026	6.625	180,725		235,000
100289046	ESTES PARK	CO		06/30/2026	6.875	306,349		405,000
100289047	MORTON GROVE	IL		06/30/2026	6.875	365,361		450,000
100289048	NAPERVILLE	IL		06/30/2026	6.750	538,805		750,000
100289049	SPOKANE	WA		06/30/2026	6.625	369,384		460,000
100289050	HOWEY IN THE HILLS	FL		06/30/2026	6.750	229,377		305,000
100289051	STUART	FL		06/30/2026	6.750	254,008		330,000
100289052	PINE	AZ		06/30/2026	6.750	451,488		624,000
100289053	LAS VEGAS	NV		06/30/2026	6.875	328,671		430,000
100289054	CRESSON	TX		06/30/2026	6.375	273,712		341,000
100289055	RIVERDALE	NJ		06/30/2026	7.375	346,540		500,000
100289056	WEST CHESTER TOWNSHIP	OH		06/30/2026	7.000	273,251		380,000
100289057	DES MOINES	IA		06/30/2026	6.500	183,181		242,000
100289058	BRADENTON	FL		06/30/2026	7.250	421,431		480,000
100289059	ALLEN	TX		06/30/2026	6.250	338,356		500,000
100289060	CENTERTON	AR		06/30/2026	6.625	237,587		320,000
100289061	TEMPLE TERRACE	FL		06/30/2026	6.625	307,889		406,000
100289062	PANAMA CITY BEACH	FL		06/30/2026	7.625	576,697		675,000
100289063	SPRINGDALE	AR		06/30/2026	7.250	217,109		268,000
100289064	MIAMISBURG	OH		06/30/2026	6.625	283,310		368,067
100289065	CARY	NC		06/30/2026	6.750	376,650		550,000
100289066	JAMAICA BEACH	TX		06/30/2026	6.500	302,779		400,000
100289067	VIENNA	VA		06/30/2026	6.375	768,655		980,000
100289068	APEX	NC		06/30/2026	6.500	249,793		332,000
100289069	ROBBINSVILLE	NC		06/30/2026	6.625	205,260		303,500
100289070	DESERT HOT SPRINGS	CA		06/30/2026	6.625	473,103		780,000
100289071	SCOTTSBURG	VA		06/30/2026	7.500	178,489		210,000
100289072	NEW SMYRNA BEACH	FL		06/30/2026	6.500	341,131		459,000
100289073	FORT WAYNE	IN		06/30/2026	6.375	215,731		286,000
100289074	BOULDER	CO		06/30/2026	6.250	619,183		779,000
100289075	LITHONIA	GA		06/30/2026	7.490	138,616		166,000
100289076	BRADENTON	FL		06/30/2026	7.500	650,235		700,000
100289077	MELISSA	TX		06/30/2026	7.125	234,816		327,000
100289078	GREER	SC		06/30/2026	6.875	278,386		365,000
100289079	PENSACOLA	FL		06/30/2026	6.625	713,550		1,010,000
100289080	SANFORD	FL		06/30/2026	7.250	225,460		285,000
100289081	SLIDELL	LA		06/30/2026	6.625	114,945		150,000
100289082	GWINN	MI		06/30/2026	7.990	297,169		316,000
100289083	GRAND RAPIDS	MI		06/30/2026	6.875	280,948		375,000
100289084	LAKE ZURICH	IL		06/30/2026	6.990	255,343		326,000
100289085	MILTON	DE		06/30/2026	7.625	489,904		595,000
100289086	FAYETTEVILLE	AR		06/30/2026	6.990	216,292		281,000
100289087	FORNEY	TX		06/30/2026	6.500	325,225		422,000
100289088	KANSAS CITY	MO		06/30/2026	6.625	144,708		200,000
100289089	MCGAHEYSVILLE	VA		06/30/2026	7.490	759,883		910,000
100289090	ANAHEIM	CA		06/30/2026	6.250	692,355		1,023,000
100289091	MACCLENNY	FL		06/30/2026	7.625	133,084		201,000
100289092	RICHLAND	WA		06/30/2026	6.250	301,770		480,000

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	2	3					Additional	
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100289093	DURHAM	NC		06/30/2026	6.500	270,609		375,000
100289094	LOVELAND	CO		06/30/2026	7.125	403,166		515,000
100289095	COPPERAS COVE	TX		06/30/2026	6.375	206,900		285,000
100289096	EL CAJON	CA		06/30/2026	6.875	538,805		713,175
100289097	VICTORVILLE	CA		06/30/2026	6.875	365,361		445,000
100289098	LAKEBAY	WA		06/30/2026	7.500	587,135		625,000
100289099	TEMPE	AZ		06/30/2026	6.750	288,646		410,000
100289100	AMERICAN FORK	UT		06/30/2026	6.500	491,342		649,110
100289101	CLEVELAND	OH		06/30/2026	6.750	304,040		415,000
100289102	LAS VEGAS	NV		06/30/2026	7.375	466,785		559,000
100289103	KANSAS CITY	MO		06/30/2026	6.875	258,626		320,000
100289104	LOUISVILLE	KY		06/30/2026	6.875	238,614		310,000
100289105	BIG BEAR CITY	CA		06/30/2026	6.625	254,521		310,000
100289106	CHICAGO	IL		06/30/2026	6.875	377,677		510,000
100289107	LAS VEGAS	NV		06/30/2026	6.375	303,788		437,000
100289108	AUBURN	AL		06/30/2026	7.490	200,409		252,000
100289109	RINGGOLD	GA		06/30/2026	6.500	276,286		370,000
100289110	BALLWIN	MO		06/30/2026	6.875	296,343		385,000
100289111	MAYNARDVILLE	TN		06/30/2026	6.375	446,599		605,000
100289112	DAVENPORT	FL		06/30/2026	7.500	187,883		215,000
100289113	LINDON	UT		06/30/2026	6.375	392,906		560,000
100289114	RINGGOLD	GA		06/30/2026	6.500	280,071		370,000
100289115	LYNCHBURG	VA		06/30/2026	6.625	333,479		500,000
100289116	GREEN VALLEY	AZ		06/30/2026	6.500	419,849		520,000
100289117	COLLEGE STATION	TX		06/30/2026	6.500	299,751		398,000
100289118	CREVE COEUR	MO		06/30/2026	6.875	261,705		309,000
100289119	LAYTON	UT		06/30/2026	6.375	316,909		490,000
100289120	CELINA	TX		06/30/2026	6.750	496,470		646,000
100289121	FORT MORGAN	CO		06/30/2026	6.750	250,416		310,000
100289122	BENTON	TN		06/30/2026	6.875	244,258		318,000
100289123	CINCINNATI	OH		06/30/2026	6.750	242,462		315,000
100289124	REHOBOTH BEACH	DE		06/30/2026	6.125	512,982		692,000
100289125	GURLEY	AL		06/30/2026	6.875	461,098		565,000
100289126	HAYESVILLE	NC		06/30/2026	6.750	297,497		386,500
100289127	SEQUIM	WA		06/30/2026	6.875	258,626		327,000
100289128	RESTON	VA		06/30/2026	7.125	297,482		380,000
100289129	ATHENS	GA		06/30/2026	6.625	277,100		370,000
100289130	KANSAS CITY	MO		06/30/2026	6.625	304,040		415,000
100289131	SCOTTSBLUFF	NE		06/30/2026	7.000	278,639		340,000
100289132	DUNEDIN	FL		06/30/2026	6.625	440,039		545,000
100289133	LAS VEGAS	NV		06/30/2026	6.125	523,854		730,000
100289134	MURPHY	NC		06/30/2026	6.625	303,701		385,000
100289135	LAKE OZARK	MO		06/30/2026	6.500	263,418		353,000
100289136	EVERETT	WA		06/30/2026	6.250	454,169		600,000
100289137	OZARK	MO		06/30/2026	7.490	842,776		958,000
100289138	MANISTEE	MI		06/30/2026	7.125	114,853		350,000
100289139	ROSEBURG	OR		06/30/2026	6.750	323,283		470,000
100289140	WELD	ME		06/30/2026	6.875	488,517		680,000
100289141	NORMAL	IL		06/30/2026	7.500	137,781		171,000
100289142	THE VILLAGES	FL		06/30/2026	6.990	303,701		369,900
100289143	KANSAS CITY	MO		06/30/2026	7.250	200,410		245,000
100289144	COLUMBUS	OH		06/30/2026	6.999	231,173		270,000
100289145	CEMENT CITY	MI		06/30/2026	7.625	282,711		300,000
100289146	SOCIAL CIRCLE	GA		06/30/2026	7.250	782,850		1,000,000
100289147	COLUMBUS	MT		06/30/2026	7.000	205,259		250,000

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100289148	GILBERT	AZ		06/30/2026	6.625	240,153		370,000
100289149	SANDY	UT		06/30/2026	6.625	420,106		565,000
100289150	PULASKI	TN		06/30/2026	7.490	242,161		290,000
100289151	FRISCO	TX		06/30/2026	6.125	302,779		440,000
100289152	SHAWNEE	KS		06/30/2026	7.625	242,507		310,000
100289153	PALM SPRINGS	CA		06/30/2026	6.490	684,281		980,000
100289154	NEW BRAUNFELS	TX		06/30/2026	7.125	297,388		425,000
100289155	CHICAGO	IL		06/30/2026	6.490	247,270		410,000
100289156	SALT LAKE CITY	UT		06/30/2026	6.500	403,706		615,000
100289157	GILBERT	AZ		06/30/2026	6.875	549,888		715,000
100289158	WORCESTER	MA		06/30/2026	6.490	541,218		716,500
100289159	RICHMOND	VA		06/30/2026	6.625	321,460		418,000
100289160	FLAT ROCK	NC		06/30/2026	6.500	840,465		1,168,000
100289161	NEW PORT RICHEY	FL		06/30/2026	6.490	668,435		947,000
100289162	MANSON	WA		06/30/2026	6.750	608,080		790,000
100289163	TOOELE	UT		06/30/2026	7.250	357,117		430,000
100289164	OCEANSIDE	NY		06/30/2026	7.375	690,992		915,000
100289165	PALM COAST	FL		06/30/2026	7.625	222,793		267,000
100289166	ROACH	MO		06/30/2026	6.490	377,627		580,000
100289167	WALTHAM	MA		06/30/2026	6.125	906,367		1,310,000
100289168	ROCHESTER	MN		06/30/2026	6.875	223,219		295,000
100289169	BANNER ELK	NC		06/30/2026	6.250	403,706		600,000
100289170	GOODYEAR	AZ		06/30/2026	6.490	328,974		435,000
100289171	LAKE ARIEL	PA		06/30/2026	7.490	260,494		333,000
100289172	GRAND JUNCTION	CO		06/30/2026	7.625	313,974		388,000
100289173	PALM DESERT	CA		06/30/2026	7.750	374,659		440,000
100289174	JAMESTOWN	CA		06/30/2026	6.375	533,830		824,000
100289175	BRAIDWOOD	IL		06/30/2026	7.490	237,985		295,000
100289176	FRISCO	TX		06/30/2026	7.990	455,566		535,000
100289177	SAHUARITA	AZ		06/30/2026	6.990	205,090		285,000
100289178	SALT LAKE CITY	UT		06/30/2026	6.375	418,457		690,000
100289179	AUBURN	WA		06/30/2026	6.490	451,853		600,000
100289180	WEBSTER	MA		06/30/2026	6.125	630,108		865,000
100289181	SPICEWOOD	TX		06/30/2026	6.875	842,137		1,115,000
100289182	AURORA	CO		06/30/2026	6.125	436,628		618,000
100289183	BEECH MOUNTAIN	NC		06/30/2026	6.875	436,817		580,000
100289184	MONTGOMERY	TX		06/30/2026	7.250	488,496		614,000
100289185	DUCK CREEK VILLAGE	UT		06/30/2026	6.625	237,201		315,000
100289186	AUSTIN	TX		06/30/2026	5.750	470,728		648,000
100289187	JACKSONVILLE	FL		06/30/2026	6.375	272,703		387,000
100289188	SAINT PAUL	MN		06/30/2026	7.375	281,826		375,000
100289189	HEBER CITY	UT		06/30/2026	6.625	296,081		385,000
100289190	TALLAHASSEE	FL		06/30/2026	7.125	467,600		615,000
100289191	BIRMINGHAM	AL		06/30/2026	5.375	645,169		905,000
100289192	FRANKFORT	IL		06/30/2026	6.490	287,380		390,000
100289193	HOUSTON	TX		06/30/2026	6.625	440,911		583,000
100289194	BLUE RIDGE	GA		06/30/2026	7.250	588,762		649,000
100289195	CLEVELAND	TN		06/30/2026	7.250	336,904		405,000
100289196	DOVER	TN		06/30/2026	6.875	268,126		345,000
100289197	GATLINBURG	TN		06/30/2026	6.750	490,855		610,000
100289198	MERIDIAN	TX		06/30/2026	7.000	391,507		475,000
100289199	TOUTLE	WA		06/30/2026	7.125	330,501		400,000
100289200	SALISBURY	MD		06/30/2026	7.625	220,781		275,000
100289201	MADISONVILLE	KY		06/30/2026	7.125	117,142		146,000
100289202	PELHAM	AL		06/30/2026	7.375	399,934		500,000

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100289203	GATLINBURG	TN		06/30/2026	6.750	818,092		1,050,000
100289204	DELTONA	FL		06/30/2026	6.875	237,668		275,000
100289205	CROZET	VA		06/30/2026	6.500	232,390		320,000
100289206	GOULDSBORO	PA		06/30/2026	6.990	240,402		294,000
100289207	MARYVILLE	TN		06/30/2026	6.625	322,714		426,000
100289208	CHARLOTTE	NC		06/30/2026	6.990	276,688		361,000
100289209	BEL AIR	MD		06/30/2026	6.250	245,880		330,000
100289210	ABILENE	TX		06/30/2026	6.875	166,369		215,000
100289211	CRYSTAL LAKE	IL		06/30/2026	6.990	141,396		186,500
100289212	ARROYO GRANDE	CA		06/30/2026	6.750	395,069		515,000
100289213	HOLLY SPRINGS	NC		06/30/2026	6.375	267,323		352,000
100289214	WILMINGTON	DE		06/30/2026	6.750	165,580		245,000
100289215	LITTLE ROCK	AR		06/30/2026	6.875	146,779		209,000
100289216	STEPHENVILLE	TX		06/30/2026	6.750	148,638		199,000
100289217	PITTSBURGH	PA		06/30/2026	7.125	431,861		575,000
100289218	AVON	OH		06/30/2026	7.125	296,404		385,000
100289219	SAN DIEGO	CA		06/30/2026	6.875	546,300		809,625
100289220	SPRINGFIELD	MO		06/30/2026	6.750	130,925		173,000
100289221	MIDDLETOWN	OH		06/30/2026	6.250	105,127		143,000
100289222	EMORY	TX		06/30/2026	6.375	289,809		390,000
100289223	ARLINGTON	VA		06/30/2026	6.375	1,393,435		1,850,000
100289224	EFFORT	PA		06/30/2026	6.625	208,180		285,000
100289225	VERO BEACH	FL		06/30/2026	6.375	423,999		600,000
100289226	FORT MYERS	FL		06/30/2026	6.875	516,689		745,000
100289227	DENVER	CO		06/30/2026	7.250	528,893		700,000
100289228	EAGLE NEST	NM		06/30/2026	6.750	297,692		437,000
100289229	OSHKOSH	WI		06/30/2026	6.500	370,284		510,000
100289230	PORTLAND	OR		06/30/2026	6.875	282,695		421,000
100289231	FORT MYERS	FL		06/30/2026	6.125	211,419		353,000
100289232	PEARLAND	TX		06/30/2026	6.625	290,390		455,000
100289233	JOHNSTOWN	OH		06/30/2026	6.750	295,955		425,000
100289234	COLUMBUS	GA		06/30/2026	6.875	199,923		270,000
100289235	ROSHARON	TX		06/30/2026	6.375	241,167		299,000
100289236	MYRTLE BEACH	SC		06/30/2026	6.625	280,156		348,000
100289237	DENVER	CO		06/30/2026	7.250	609,685		670,000
100289238	BLUE SPRINGS	MO		06/30/2026	7.125	148,593		180,000
100289239	SCOTTSDALE	AZ		06/30/2026	6.625	272,010		336,000
100289240	MURPHY	NC		06/30/2026	6.625	273,258		335,000
100289241	SCOTTSDALE	AZ		06/30/2026	6.999	287,568		315,000
100289242	SUGARLOAF	CA		06/30/2026	6.990	258,650		320,000
100289243	CORPUS CHRISTI	TX		06/30/2026	7.625	163,025		229,000
100289244	LIVERMORE	CA		06/30/2026	6.875	657,066		810,000
100289245	OCALA	FL		06/30/2026	6.999	296,743		340,000
100289246	ANAHEIM	CA		06/30/2026	6.999	750,212		920,000
100289247	SOUTH GLENS FALLS	NY		06/30/2026	6.990	235,990		318,000
100289248	LAS VEGAS	NV		06/30/2026	7.375	315,916		380,000
100289249	BANDON	OR		06/30/2026	7.625	516,327		630,000
100289250	ALLIGATOR POINT	FL		06/30/2026	7.125	393,147		499,000
100289251	HILLIARD	OH		06/30/2026	6.875	265,918		325,000
100289252	DADEVILLE	AL		06/30/2026	6.875	477,230		591,000
100289253	NEWTON	NJ		06/30/2026	6.750	292,742		385,000
100289254	REDDING	CA		06/30/2026	7.125	581,241		705,000
100289255	VIRGINIA BEACH	VA		06/30/2026	7.125	273,595		336,000
100289256	MARION	AR		06/30/2026	6.750	173,081		214,000
100289257	BEAUFORT	SC		06/30/2026	7.490	353,161		455,000

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100289258	NAGS HEAD	NC		06/30/2026	6.875	509,576		665,000
100289259	SALT LAKE CITY	UT		06/30/2026	6.625	250,152		330,000
100289260	CHILMARK	MA		06/30/2026	6.750	767,216		1,000,000
100289261	GALLATIN GATEWAY	MT		06/30/2026	7.250	566,739		735,000
100289262	DORAL	FL		06/30/2026	6.875	276,431		360,000
100289263	NARROWS	VA		06/30/2026	5.874	249,075		343,000
100289264	PENSACOLA	FL		06/30/2026	6.625	405,483		535,000
100289265	AURORA	IL		06/30/2026	6.625	218,370		287,000
100289266	BOULDER	CO		06/30/2026	6.625	281,186		370,000
100289267	BOISE	ID		06/30/2026	6.875	653,961		850,000
100289268	VIRGINIA BEACH	VA		06/30/2026	7.625	275,062		355,000
100289269	LOWELL	AR		06/30/2026	6.990	502,335		650,000
100289270	ENGLEWOOD	CO		06/30/2026	6.500	433,962		590,000
100289271	OSAGE BEACH	MO		06/30/2026	6.250	478,760		635,000
100289272	CANYON LAKE	CA		06/30/2026	6.500	457,140		600,000
100289273	ROCKFORD	IL		06/30/2026	6.625	145,374		190,000
100289274	CHILLICOTHE	OH		06/30/2026	6.990	410,065		530,000
100289275	LAKE HAVASU CITY	AZ		06/30/2026	6.750	352,975		468,000
100289276	WARRENTON	VA		06/30/2026	6.750	295,071		385,000
100289277	PITTSBURGH	PA		06/30/2026	6.375	515,354		680,000
100289278	SECAUCUS	NJ		06/30/2026	6.875	530,596		695,000
100289279	EVANSTON	WY		06/30/2026	7.000	275,558		367,000
100289280	LONG BEACH	CA		06/30/2026	6.499	719,441		950,000
100289281	EAST SANDWICH	MA		06/30/2026	6.499	479,002		749,000
100289282	ANGIER	NC		06/30/2026	6.750	165,573		240,000
100289283	CHICAGO HEIGHTS	IL		06/30/2026	7.125	152,747		200,000
100289284	GURLEY	AL		06/30/2026	6.500	254,334		362,000
100289285	VENICE	FL		06/30/2026	7.250	308,571		400,000
100289286	DRESDEN	NY		06/30/2026	6.375	798,470		1,122,000
100289287	ZEBULON	NC		06/30/2026	6.500	270,274		380,000
100289288	BRANDON	FL		06/30/2026	6.750	260,648		365,000
100289289	OCEAN CITY	MD		06/30/2026	6.750	823,999		1,156,000
100289290	GLEN ALLEN	VA		06/30/2026	6.499	319,472		450,000
100289291	BOZEMAN	MT		06/30/2026	6.875	788,155		1,097,000
100289292	ROTONDA WEST	FL		06/30/2026	6.625	270,541		415,000
100289293	RALEIGH	NC		06/30/2026	6.750	252,254		360,000
100289294	SAN ANTONIO	TX		06/30/2026	6.750	363,947		450,000
100289295	GREENVILLE	SC		06/30/2026	6.875	154,840		234,000
100289296	KNOXVILLE	TN		06/30/2026	6.990	221,816		309,000
100289297	ORLANDO	FL		06/30/2026	6.750	215,200		307,000
100289298	WOODBURY	TN		06/30/2026	7.125	147,261		212,000
100289299	KENNESAW	GA		06/30/2026	6.374	287,249		360,000
100289300	LOS ANGELES	CA		06/30/2026	5.990	459,159		720,000
100289301	MASCOTTE	FL		06/30/2026	6.990	252,194		304,000
100289302	GAINESVILLE	GA		06/30/2026	6.250	277,111		398,000
100289303	ASH	NC		06/30/2026	7.375	326,823		395,000
100289304	ROTONDA WEST	FL		06/30/2026	7.125	307,776		370,000
100289305	TITUSVILLE	FL		06/30/2026	7.375	367,210		445,000
100289306	PATTERSON	CA		06/30/2026	6.625	452,806		595,000
100289307	ANNAPOLIS	MD		06/30/2026	6.500	251,521		350,000
100289308	IRVINGTON	NJ		06/30/2026	6.499	395,052		590,000
100289309	HAMMOND	NY		06/30/2026	6.500	275,132		370,000
100289310	REDMOND	OR		06/30/2026	5.625	532,829		920,000
100289311	WEST DES MOINES	IA		06/30/2026	7.250	201,006		251,000
100289312	KEARNEY	NE		06/30/2026	6.750	242,886		295,000

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100289313	GASTONIA	NC		06/30/2026	6.124	337,679		429,990
100289314	HILLMAN	MN		06/30/2026	6.990	364,110		445,000
100289315	BOWLING GREEN	KY		06/30/2026	7.125	240,992		304,000
100289316	WARREN	MI		06/30/2026	6.875	261,328		320,000
100289317	WINSTON-SALEM	NC		06/30/2026	6.500	266,600		360,000
100289318	DAVENPORT	FL		06/30/2026	5.875	255,582		343,000
100289319	SAN JACINTO	CA		06/30/2026	6.375	414,858		550,000
100289320	HEBER CITY	UT		06/30/2026	6.750	840,822		1,045,000
100289321	AVINGER	TX		06/30/2026	6.750	332,358		410,000
100289322	FULSHEAR	TX		06/30/2026	5.750	218,563		295,000
3340107864	THE BRONX	NY		04/28/2026	8.663	374,220	38,325	860,000
3340111990	ELBERTON	GA		04/17/2026	9.395	29,805	72,971	275,000
3340111992	ELBERTON	GA		04/17/2026	9.395	27,643	73,913	275,000
3340117069	ALBANY	NY		06/11/2026	9.158	137,590	4,800	279,000
3340117490	CHICAGO	IL		04/17/2026	9.801	74,290	49,350	485,000
3340117528	PARADISE	CA		04/17/2026	9.613	23,760	34,184	500,000
3340117822	THE BRONX	NY		06/25/2026	7.772	541,728		1,120,000
3340117851	KANNAPOLIS	NC		04/17/2026	9.395	1		296,000
3340117852	HIGH SPRINGS	FL		04/17/2026	9.890	1		385,000
3340118795	PHILADELPHIA	PA		05/13/2026	9.687	14,979		177,000
3340118827	PLEASANT VALLEY	NY		05/13/2026	10.049	174,240		420,000
3340118893	DETROIT	MI		06/11/2026	10.534	11,500		310,000
3340118981	DETROIT	MI		06/11/2026	10.534	12,197		360,000
3340119198	SCHENECTADY	NY		04/17/2026	9.395	201,580		480,000
3340119383	WEBSTER	FL		04/17/2026	10.464	51,909	50,920	660,000
3340119635	LANSING	MI		04/17/2026	9.593	1		405,000
3340119638	LANSING	MI		04/17/2026	9.890	25,810	82,125	408,000
3340119639	LANSING	MI		05/13/2026	9.593	9,308	42,032	400,000
3340119641	LANSING	MI		05/13/2026	9.593	1	51,520	402,000
3340119959	LYNBROOK	NY		05/29/2026	10.108	413,424	12,771	840,000
3340120108	PHILADELPHIA	PA		04/17/2026	10.662	22,067		223,000
3340120113	PHILADELPHIA	PA		04/17/2026	9.158	548,856		990,000
3340120161	DETROIT	MI		05/13/2026	10.167	59,242		175,000
3340120775	GRANITE CITY	IL		04/17/2026	9.801	84,823	21,554	350,000
3340120875	MADISON	OH		06/11/2026	9.890	82,115		255,000
3340121098	ESSEX FELLS	NJ		04/17/2026	8.663	591,624	52,624	1,535,000
3340121190	WARREN	OH		04/17/2026	10.880	13,279	13,765	230,000
3340121201	EAST POINT	GA		04/28/2026	9.890	108,108	1,584	360,000
3340121244	OLIVE BRANCH	MS		04/17/2026	9.554	170,042		385,000
3340121266	BROOKLYN	NY		05/13/2026	8.880	677,160		2,100,000
3340121288	QUEENS	NY		05/13/2026	9.920	302,233		885,000
3340121297	ROSEDALE	NY		05/13/2026	9.920	270,727		865,000
3340121319	POUGHKEEPSIE	NY		04/28/2026	9.554	215,266		425,000
3340121385	MEBANE	NC		04/17/2026	9.851	44,550	222,875	820,000
3340121528	MOUNT HOLLY	NC		04/17/2026	10.385	144,053	190,436	685,000
3340121568	KERNERSVILLE	NC		06/11/2026	9.920	153,965		400,000
3340121651	LOUDON	TN		04/17/2026	9.593	14,256	168,429	782,000
3340121912	AMESBURY	MA		04/17/2026	9.920	205,821	10,296	500,000
3340121917	EAST MORICHES	NY		04/17/2026	9.989	237,600		1,310,000
3340121921	EAST MORICHES	NY		04/17/2026	9.989	237,600		1,300,000
3340121969	BUFFALO	NY		04/17/2026	10.167	45,619		191,000
3340122000	BAY SHORE	NY		04/17/2026	9.554	220,077	63,360	651,500
3340122381	STAMFORD	CT		04/28/2026	8.900	537,095	17,159	1,155,000
3340122385	BUFFALO	NY		05/29/2026	9.554	60,580		244,000
3340122471	ANCHORAGE	AK		04/17/2026	11.138	83,160	137,713	750,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340122494	CORTEZ	CO		04/17/2026	9.098	9,900		732,000
3340122601	PICAYUNE	MS		04/17/2026	9.643	1	37,308	350,000
3340122704	TROY	NY		04/17/2026	10.049	116,345	23,839	298,000
3340122798	VINELAND	NJ		04/17/2026	9.395	29,938		360,000
3340122827	CHESNEE	SC		04/17/2026	9.989	53,460	171,361	985,000
3340122837	ATLANTA	GA		05/29/2026	10.662	59,400		457,000
3340122904	BUFFALO	NY		04/17/2026	10.662	25,091		222,000
3340122927	CLUTE	TX		04/28/2026	10.167	85,536		168,000
3340123049	LYNN	MA		05/29/2026	10.662	238,788	47,520	500,000
3340123060	EDINBURG	TX		05/13/2026	9.890	42,174	46,478	451,000
3340123071	CANAJOHARIE	NY		04/28/2026	9.554	53,143		128,000
3340123142	FARMINGTON	NM		04/17/2026	10.088	17,820	39,932	945,000
3340123281	BOLIVIA	NC		04/17/2026	9.841	8,712	77,041	316,000
3340123303	GAINESVILLE	GA		05/13/2026	10.395	1	130,227	520,000
3340123329	HEMPSTEAD	NY		04/17/2026	9.222	335,016	116,186	810,000
3340123385	LANCASTER	CA		04/17/2026	9.890	263,578		575,000
3340123432	MISSION	TX		04/28/2026	10.336	39,501	56,852	307,000
3340123436	CORTEZ	CO		04/17/2026	9.098	9,900	21,719	655,000
3340123445	CORAM	NY		04/17/2026	9.672	320,760	50,530	682,000
3340123464	CLEVELAND	OH		04/17/2026	9.554	67,253		180,000
3340123563	CORTEZ	CO		04/17/2026	9.098	9,900	102,359	701,000
3340123574	CORTEZ	CO		04/17/2026	8.999	9,900		637,000
3340123615	PHILADELPHIA	PA		04/28/2026	9.801	39,670	19,902	223,000
3340123653	INDIANAPOLIS	IN		04/17/2026	11.821	34,367		355,000
3340123679	PHILADELPHIA	PA		06/11/2026	9.890	55,420		500,000
3340123694	FORT WORTH	TX		04/17/2026	8.999	41,316	113,916	280,000
3340123715	SHREVEPORT	LA		04/17/2026	10.395	53,856		226,000
3340123728	TAMPA	FL		04/17/2026	10.662	104,458	3,119	318,400
3340123802	WHITEFISH BAY	WI		04/17/2026	9.890	39,600		910,000
3340123812	PHILADELPHIA	PA		04/28/2026	9.554	144,200	18,732	330,000
3340123829	PHILADELPHIA	PA		04/17/2026	10.059	1		520,000
3340123851	SHEPHERD	TX		04/17/2026	9.920	29,858		134,000
3340123874	MORGANTON	NC		04/17/2026	10.484	184,242		360,000
3340123891	OCEAN ISLE BEACH	NC		04/28/2026	10.385	454,410		1,925,000
3340123942	OAK LAWN	IL		04/17/2026	8.900	146,267		350,000
3340123964	BANDERA	TX		05/13/2026	9.890	40,392	172,877	735,000
3340123984	SEVIERVILLE	TN		04/17/2026	10.138	1	54,497	400,000
3340124004	RIO GRANDE CITY	TX		04/17/2026	9.712	29,700	48,320	237,000
3340124072	SHAFTER	CA		04/28/2026	9.801	148,896		331,000
3340124163	CHICAGO	IL		04/17/2026	8.663	148,017	37,101	375,000
3340124247	BEATTYVILLE	KY		04/28/2026	9.672	35,482	18,058	150,000
3340124341	CALABASH	NC		04/28/2026	9.870	94,295	118,129	615,000
3340124342	CALABASH	NC		04/28/2026	10.019	97,071	114,430	600,000
3340124404	CORTEZ	CO		04/17/2026	9.098	9,900	17,529	690,000
3340124455	HOUSTON	TX		04/28/2026	8.900	111,197		320,000
3340124493	VIRGINIA BEACH	VA		04/17/2026	9.554	580,007	127,243	1,323,000
3340124515	HARTFORD	CT		04/17/2026	8.900	50,358	45,997	483,000
3340124518	UPPER SADDLE RIVER	NJ		04/28/2026	9.108	677,160		1,650,000
3340124520	CHICAGO	IL		05/13/2026	9.890	156,816	14,256	455,000
3340124564	JERSEY CITY	NJ		05/13/2026	9.801	566,676		2,300,001
3340124596	CLINTON	CT		04/28/2026	8.663	186,041	57,816	486,000
3340124599	BRANFORD	CT		04/28/2026	8.663	173,923		470,000
3340124631	MASTIC BEACH	NY		04/17/2026	9.672	310,068		641,000
3340124639	PROVIDENCE	RI		04/17/2026	9.405	451,836		970,000
3340124670	CINCINNATI	OH		04/17/2026	9.890	90,534	18,814	345,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340124677	EDGEWOOD	TX		06/11/2026	11.474	17,226		229,000
3340124689	JACKSON	TN		04/28/2026	10.167	1	14,800	160,000
3340124714	CHICAGO	IL		05/13/2026	10.662	72,369	37,511	503,000
3340124716	MEBANE	NC		06/11/2026	9.994	74,250	36,835	790,000
3340124747	MIAMI	FL		05/13/2026	9.108	205,920	5,867	600,000
3340124787	CHICAGO	IL		04/28/2026	10.049	80,463	20,711	210,000
3340124824	WATERBURY	CT		04/17/2026	9.653	142,560		365,000
3340124829	GULFPORT	MS		04/17/2026	8.900	71,280		162,000
3340124831	BILOXI	MS		04/17/2026	8.900	55,440		130,000
3340124833	BILOXI	MS		04/17/2026	8.900	55,440		132,000
3340124834	BILOXI	MS		04/17/2026	8.900	55,440		145,000
3340124835	BILOXI	MS		04/17/2026	8.900	55,440		145,000
3340124836	D'IBERVILLE	MS		04/17/2026	8.900	55,440		138,000
3340124838	BILOXI	MS		04/17/2026	8.900	85,536		182,000
3340124839	D'IBERVILLE	MS		04/17/2026	8.900	99,792		204,000
3340124840	BILOXI	MS		04/17/2026	8.900	78,408		168,000
3340124964	INDIANAPOLIS	IN		04/28/2026	9.672	53,856		190,000
3340124977	ONEIDA	NY		05/13/2026	9.801	35,640	29,027	156,000
3340125008	LOUISBURG	NC		05/13/2026	9.653	41,580		792,000
3340125048	JAIMAICA	NY		06/11/2026	8.663	356,400		775,000
3340125078	HIGHLAND	NY		04/17/2026	10.751	18,318	53,856	825,000
3340125107	PORT ST. LUCIE	FL		05/13/2026	10.880	82,764		765,000
3340125139	PEARL CITY	HI		04/28/2026	8.900	586,634		1,300,000
3340125165	CHICAGO	IL		04/17/2026	10.167	114,761		287,500
3340125192	HARRIMAN	TN		05/13/2026	10.049	110,880		210,000
3340125207	BLOOMFIELD	NJ		05/13/2026	8.880	430,848	3,954	1,000,000
3340125226	ELGIN	IL		04/28/2026	8.663	65,974		350,000
3340125238	ASHEBORO	NC		06/11/2026	9.742	99,732		286,000
3340125282	SCHENECTADY	NY		06/11/2026	10.167	55,440		345,000
3340125286	PHILADELPHIA	PA		04/28/2026	10.108	53,222		365,000
3340125288	CHATTANOOGA	TN		05/13/2026	10.732	1	17,568	274,000
3340125336	PITTSTON	PA		04/28/2026	9.554	81,972		140,000
3340125344	BALDWIN	NY		04/28/2026	9.672	363,528	19,602	795,000
3340125351	STONINGTON	CT		04/28/2026	9.554	286,110		1,750,000
3340125397	DETROIT	MI		05/13/2026	9.920	43,560	9,108	215,000
3340125400	POWDER SPRINGS	GA		04/17/2026	10.148	20,196		246,000
3340125468	KOKOMO	IN		05/13/2026	9.920	1		130,000
3340125469	INDIANAPOLIS	IN		04/28/2026	10.880	15,206	55,891	435,000
3340125513	NEWARK	NJ		04/28/2026	9.672	327,888	73,656	820,000
3340125520	DALLAS	TX		05/13/2026	10.890	52,668		577,500
3340125552	HOUSTON	TX		04/28/2026	9.672	196,020		485,000
3340125556	MILTON	DE		04/17/2026	9.999	165,370		525,000
3340125577	MEBANE	NC		05/13/2026	9.672	92,664		265,000
3340125594	BRYN MAWR	PA		04/17/2026	10.167	349,272	39,758	975,000
3340125608	MAPLE SHADE	NJ		04/28/2026	8.900	160,380	20,909	379,000
3340125610	BELLEVILLE	IL		04/17/2026	9.672	74,844		143,000
3340125616	ZANESVILLE	OH		04/28/2026	8.900	19,800	17,939	138,000
3340125619	ROCHESTER	NY		05/13/2026	9.554	52,272	20,790	123,000
3340125639	BRENTWOOD	NY		04/17/2026	8.663	276,012		815,000
3340125694	MEMPHIS	TN		04/28/2026	9.841	4,752	11,382	175,000
3340125703	LANCASTER	CA		04/28/2026	9.148	202,079	35,165	430,000
3340125727	DETROIT	MI		04/28/2026	10.049	65,498	10,177	161,000
3340125732	PHARR	TX		05/13/2026	8.900	43,465	165,610	550,000
3340125802	BELTON	SC		04/28/2026	9.098	25,542		430,000
3340125803	BELTON	SC		04/28/2026	9.098	25,542		370,000

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3340125868	EAST BRUNSWICK	NJ		05/13/2026	9.554	249,480		635,000
3340125875	CHERRY HILL TOWNSHIP	NJ		04/17/2026	8.900	374,220	26,314	835,000
3340125969	AUGUSTA	GA		04/28/2026	9.959	104,544	24,402	400,000
3340126013	CONROE	TX		04/28/2026	11.138	232,650	31,680	445,000
3340126109	OAK CREEK	WI		06/11/2026	9.890	206,672		360,000
3340126114	BETHPAGE	NY		06/11/2026	8.900	267,696		786,000
3340126155	FORT WAYNE	IN		04/17/2026	9.554	38,016		242,000
3340126168	BERGENFIELD	NJ		05/13/2026	8.880	573,804		1,290,000
3340126208	ROCKFORD	IL		04/28/2026	9.554	55,361	23,760	149,000
3340126253	TWENTYNINE PALMS	CA		05/13/2026	9.920	85,536		240,000
3340126266	GRANTVILLE	GA		04/28/2026	8.900	132,581		290,000
3340126281	COLUMBUS	OH		04/28/2026	8.900	106,920	12,256	267,000
3340126293	PHILADELPHIA	PA		04/28/2026	10.662	52,510		350,000
3340126295	LINDENHURST	IL		05/13/2026	9.554	163,944	39,600	350,000
3340126302	MANSFIELD	OH		05/29/2026	9.623	4,950	11,301	155,000
3340126318	MISSION	TX		05/13/2026	9.841	31,363	30,917	353,000
3340126331	CHARLOTTE	NC		05/29/2026	8.900	128,304		300,000
3340126364	WESTHAMPTON	NY		05/13/2026	9.395	595,980		1,800,000
3340126370	SARATOGA	NC		05/13/2026	9.554	48,154		225,000
3340126389	CHICAGO	IL		05/13/2026	10.049	99,792	8,541	308,000
3340126393	SOMERSET	KY		04/28/2026	10.049	21,384		350,000
3340126411	PHILADELPHIA	PA		04/17/2026	8.663	80,306		286,500
3340126418	JAMAICA	NY		05/29/2026	8.663	269,280		625,000
3340126435	WHITEFISH BAY	WI		05/13/2026	9.554	335,016		570,000
3340126454	CHICAGO	IL		05/13/2026	8.900	110,484	34,848	315,000
3340126524	THE BRONX	NY		06/25/2026	8.885	440,154		1,150,000
3340126552	CHICAGO	IL		05/13/2026	9.554	154,836		370,000
3340126576	WILLIAMSON	GA		04/28/2026	8.900	149,688		355,000
3340126588	LOS ANGELES	CA		05/13/2026	9.900	545,965	17,384	1,150,000
3340126605	JONESBORO	GA		05/13/2026	9.950	27,720	33,094	141,000
3340126610	CHARLOTTE	NC		06/25/2026	9.158	417,384		2,200,000
3340126617	CONLEY	GA		04/28/2026	8.900	86,249		189,000
3340126618	LIVINGSTON	NJ		06/11/2026	10.880	418,176		1,640,000
3340126625	BEVERLY	NJ		05/29/2026	8.900	163,944	43,164	358,000
3340126678	MACON	GA		05/29/2026	8.900	25,344		101,000
3340126693	FORT PIERCE	FL		06/11/2026	9.672	19,800	19,226	313,000
3340126723	DINGMANS FERRY	PA		04/28/2026	9.920	38,491	11,246	220,000
3340126745	NAUGATUCK	CT		05/13/2026	10.049	180,180		350,000
3340126749	BELLWOOD	IL		06/11/2026	8.900	117,612		335,000
3340126769	MISSION	TX		05/13/2026	10.088	38,434	16,931	310,000
3340126808	VALPARAISO	IN		06/11/2026	9.890	59,400		710,000
3340126814	HEMPSTEAD	NY		04/28/2026	9.405	322,186		760,000
3340126833	CHICAGO	IL		05/13/2026	11.039	57,222	32,444	368,000
3340126834	ROME	GA		05/13/2026	10.049	42,169		142,000
3340126835	ROME	GA		05/13/2026	10.049	42,174		185,000
3340126839	PHILADELPHIA	PA		05/13/2026	10.167	47,520	21,067	239,000
3340126854	WESTBURY	NY		06/11/2026	9.692	213,840		757,000
3340126859	NEWARK	NJ		06/11/2026	10.662	148,302		720,000
3340126887	GARDINER	NY		05/13/2026	9.554	146,718		509,000
3340126926	WEST COLUMBIA	SC		05/13/2026	8.663	89,100	21,305	235,000
3340126933	INDIANAPOLIS	IN		05/13/2026	9.920	71,280		200,000
3340127024	SHALLOTTE	NC		06/11/2026	9.742	26,136		392,000
3340127031	SAINT ALBANS	NY		06/25/2026	9.479	413,424		760,000
3340127053	PHILADELPHIA	PA		05/13/2026	9.672	15,127		266,000
3340127086	CHARLOTTE	NC		05/29/2026	10.336	103,950		795,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340127093	PHILADELPHIA	PA		05/29/2026	9.890	114,048	6,891	320,000
3340127095	MASSAPEQUA	NY		05/29/2026	9.306	316,800		1,307,000
3340127105	UNION	NJ		05/29/2026	9.653	342,144		660,000
3340127110	CHICAGO	IL		05/13/2026	8.900	69,340	98,572	383,000
3340127153	BLOOMINGDALE	IL		05/13/2026	9.890	224,532		450,000
3340127170	SAN ANTONIO	TX		06/11/2026	9.672	175,349		475,000
3340127221	CHICAGO	IL		05/13/2026	8.900	187,110	13,222	470,000
3340127234	AMITYVILLE	NY		05/29/2026	8.796	708,840		1,271,000
3340127289	NEWARK	NJ		06/11/2026	9.900	96,532	16,397	999,000
3340127366	EAST NORTHPORT	NY		05/13/2026	9.672	373,626		825,500
3340127374	MAYWOOD	IL		05/29/2026	8.900	106,920	8,490	320,000
3340127376	COUNTRY CLUB HILLS	IL		05/13/2026	11.009	97,109		210,000
3340127402	NEWFIELD	NJ		06/11/2026	8.900	131,274		370,000
3340127415	COLUMBIA	SC		05/29/2026	9.554	81,972		194,000
3340127416	STATEN ISLAND	NY		05/29/2026	9.920	406,296		975,000
3340127435	CHICAGO	IL		05/13/2026	9.672	138,006		460,000
3340127467	BERWYN	IL		05/29/2026	8.900	160,380		455,000
3340127492	SAVANNAH	GA		05/29/2026	8.900	82,685		1,064,000
3340127493	SAVANNAH	GA		05/29/2026	8.900	82,685		1,064,000
3340127503	CLEVELAND	OH		05/13/2026	10.049	35,640	594	110,000
3340127508	PHILADELPHIA	PA		05/29/2026	9.108	79,200		252,000
3340127515	MOUNT KISCO	NY		05/29/2026	8.900	285,120		725,000
3340127546	BRIDGETON	NJ		05/13/2026	8.910	124,740		320,000
3340127577	PITTSBURGH	PA		06/25/2026	8.663	45,104		225,000
3340127583	BELTON	SC		05/29/2026	8.900	71,280		196,000
3340127587	HENRICO	VA		06/11/2026	9.464	111,078	14,446	555,000
3340127599	FALL RIVER	MA		05/13/2026	10.395	399,168		720,000
3340127601	HYDE PARK	NY		05/29/2026	9.554	224,049	61,071	555,000
3340127643	TRENTON	NJ		05/13/2026	8.663	55,598		185,000
3340127660	MEDIA	PA		05/29/2026	10.049	377,784		815,000
3340127664	CRAWFORDSVILLE	IN		05/13/2026	8.663	105,558		200,000
3340127693	OZONE PARK	NY		06/25/2026	10.662	397,188		850,000
3340127696	PHILADELPHIA	PA		05/13/2026	8.663	116,424		320,000
3340127709	SEBASTIAN	FL		05/13/2026	9.900	151,304	26,302	345,000
3340127731	CHARLOTTE	NC		06/11/2026	9.841	61,776		1,040,000
3340127752	TRENTON	NJ		05/29/2026	10.662	79,200		285,000
3340127758	DETROIT	MI		05/29/2026	9.801	58,905		260,000
3340127782	FAIRVIEW HEIGHTS	IL		05/29/2026	9.801	135,432		340,000
3340127783	MASON	OH		05/29/2026	9.554	143,273	35,640	363,000
3340127817	CLEVELAND	OH		05/29/2026	8.900	18,972	12,474	180,000
3340127862	WEST HAVEN	CT		05/29/2026	9.677	145,117		380,000
3340127945	DOLTON	IL		05/29/2026	9.682	71,280	33,636	210,000
3340127970	COVINGTON	LA		05/29/2026	10.237	54,886		1,348,000
3340127974	LIMA	OH		05/29/2026	10.880	38,016	5,746	165,000
3340127983	CITRUS SPRINGS	FL		06/25/2026	8.900	5,920		385,000
3340128005	MOUNT VERNON	NY		06/11/2026	10.049	342,144		1,443,000
3340128091	NEWARK	NJ		05/13/2026	9.554	178,596		690,000
3340128105	PENSACOLA	FL		05/29/2026	10.633	45,441	83,818	610,000
3340128107	PHILADELPHIA	PA		06/11/2026	8.900	39,600		245,000
3340128111	CULLMAN	AL		05/29/2026	10.049	104,069		225,000
3340128113	HOLBROOK	NY		05/29/2026	9.920	318,067		765,000
3340128121	PHILADELPHIA	PA		05/29/2026	10.667	49,076		220,000
3340128174	FAIRVIEW	NJ		06/11/2026	8.885	491,832		875,000
3340128214	MOLINE	IL		06/11/2026	9.554	59,915		130,000
3340128219	SOUTH OZONE PARK	NY		05/29/2026	9.603	441,936	44,328	1,088,000

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3340128267	PENSACOLA	FL		05/13/2026	10.049	99,792	8,919	356,000
3340128279	SOUND BEACH	NY		06/25/2026	9.900	250,272		540,000
3340128342	DARLINGTON	IN		05/13/2026	8.663	82,467		165,000
3340128343	LADOGA	IN		05/13/2026	8.663	82,467		160,000
3340128346	EAST ORANGE	NJ		05/29/2026	8.900	245,916		569,000
3340128388	CONROE	TX		06/11/2026	9.593	38,016	8,126	705,000
3340128484	CHICAGO	IL		06/25/2026	8.900	63,281		260,000
3340128495	NEWARK	NJ		05/29/2026	10.365	133,056		1,010,000
3340128498	JACKSONVILLE	FL		06/11/2026	9.890	1		300,000
3340128502	MENDOTA	CA		05/29/2026	8.405	117,612		272,000
3340128507	HAVERSTRAW	NY		06/25/2026	8.663	161,806		425,000
3340128508	EL DORADO HILLS	CA		05/29/2026	8.613	342,144	38,348	740,000
3340128531	DRIGGS	ID		06/25/2026	9.890	114,444		1,150,000
3340128589	FAIR LAWN	NJ		06/11/2026	8.900	438,372	9,233	958,000
3340128633	NICE	CA		06/25/2026	9.851	1		260,000
3340128776	WEST ORANGE	NJ		06/11/2026	9.672	443,520		795,000
3340128778	BROOKLYN	NY		05/29/2026	9.306	697,118		2,000,000
3340128791	MATTITUCK	NY		06/11/2026	9.554	498,960		915,000
3340128848	OAKLAND	CA		06/25/2026	9.890	105,761		600,000
3340128871	ST. LOUIS	MO		05/29/2026	9.653	71,280		191,000
3340128874	THORNTOWN	IN		06/25/2026	9.603	20,275		213,000
3340128906	MOUNT VERNON	NY		06/25/2026	9.229	384,695		1,035,000
3340128919	VALLEY SPRINGS	CA		06/11/2026	9.890	1		600,000
3340128958	CHERRY HILL	NJ		05/29/2026	8.663	238,788	6,930	550,000
3340128970	HOUSTON	TX		06/25/2026	11.326	55,876		625,000
3340128977	TRENTON	NJ		05/29/2026	10.667	96,228	16,790	285,000
3340128992	ISLAND PARK	ID		06/11/2026	9.593	10,368		780,000
3340128994	CHICAGO	IL		06/11/2026	9.395	174,636		315,000
3340129095	PHILADELPHIA	PA		06/11/2026	9.554	338,580		820,000
3340129154	HOUSTON	TX		06/11/2026	9.108	188,892		660,000
3340129160	MOBILE	AL		06/11/2026	10.385	87,516		290,000
3340129171	GARY	IN		06/25/2026	10.172	29,700		190,000
3340129179	GLEN LYON	PA		06/11/2026	10.138	43,560		170,000
3340129198	DOVER	NJ		06/11/2026	8.663	242,352	15,063	520,000
3340129209	CHARLOTTE	NC		05/29/2026	8.900	156,816		312,000
3340129262	MISSION	TX		06/11/2026	9.593	57,024		411,000
3340129264	MISSION	TX		06/11/2026	9.593	57,915		410,000
3340129266	GARY	IN		06/25/2026	9.554	77,185		295,000
3340129273	CHICAGO	IL		05/29/2026	8.663	192,456	6,653	560,000
3340129289	PHILADELPHIA	PA		06/11/2026	10.049	89,100	9,920	280,000
3340129316	SPRING GROVE	IL		06/25/2026	10.148	70,686		209,000
3340129347	CHARLOTTE	NC		06/11/2026	8.900	178,200		370,000
3340129365	PEMBROKE PINES	FL		06/11/2026	9.890	316,800		659,000
3340129378	NORTH NEW HYDE PARK	NY		05/29/2026	8.876	480,665		907,000
3340129384	CORNELIA	GA		06/25/2026	9.890	31,680		715,000
3340129386	WOODBURY HEIGHTS	NJ		05/29/2026	9.677	206,712		410,000
3340129472	CHICAGO	IL		06/25/2026	9.890	88,704		330,000
3340129482	CRANBURY	NJ		06/25/2026	9.900	451,440		760,000
3340129491	ALBANY	NY		06/11/2026	10.049	137,016	22,414	380,000
3340129554	HOUSTON	TX		06/11/2026	11.405	100,980		765,000
3340129571	BLUE POINT	NY		06/11/2026	8.876	385,625		790,000
3340129576	CHICAGO	IL		06/11/2026	9.925	98,208		215,000
3340129631	BRICK TOWNSHIP	NJ		06/11/2026	8.900	217,404		510,000
3340129645	LATHROP	CA		06/11/2026	10.049	237,006		505,000
3340129654	STATEN ISLAND	NY		06/25/2026	8.291	620,136		1,250,000

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3340129789	CHICAGO HEIGHTS	IL		06/25/2026	8.900	122,602		255,000
3340129807	BOISE	ID		06/25/2026	9.593	114,048		800,000
3340129895	BELLEVILLE	NJ		06/25/2026	9.727	280,843		623,000
3340129927	UNIONDALE	NY		06/11/2026	8.663	337,867		720,000
3340129974	SOMERDALE	NJ		06/11/2026	9.554	124,740		374,000
3340129982	SCOTTSDALE	AZ		06/11/2026	8.900	438,372		1,100,000
3340129987	SCOTTSDALE	AZ		06/11/2026	9.158	552,420		1,050,000
3340129995	EASTPOINTE	MI		06/11/2026	10.143	61,261		132,000
3340130008	PLAINFIELD	NJ		06/25/2026	9.554	228,096		540,000
3340130016	PLEASANTVILLE	NJ		06/11/2026	8.910	107,712		390,000
3340130108	SHELBY TOWNSHIP	MI		06/11/2026	10.167	166,320	11,880	330,000
3340130139	ATLANTA	GA		06/11/2026	8.900	153,252		330,000
3340130140	WILMINGTON	MA		06/11/2026	9.554	424,049		870,000
3340130196	TOLEDO	OH		06/11/2026	9.554	452,042		945,000
3340130205	ST ALBANS	NY		06/11/2026	8.910	285,120		695,000
3340130259	ELIZABETH	NJ		06/25/2026	8.900	359,964		1,080,000
3340130277	NORWICH	CT		06/25/2026	9.554	260,172		510,000
3340130374	WILMINGTON	DE		06/25/2026	10.667	54,173		210,000
3340130403	KAILUA	HI		06/25/2026	8.900	712,800		1,600,000
3340130412	HOLBROOK	NY		06/25/2026	10.167	302,940		782,000
3340130434	MCKEESPORT,	PA		06/25/2026	9.925	31,680		155,000
3340130498	WESTBURY	NY		06/11/2026	8.774	491,832		975,000
3340130519	STONE MOUNTAIN	GA		06/11/2026	8.900	128,304		280,000
3340130535	YORKTOWN HEIGHTS	NY		06/11/2026	8.900	403,445		750,000
3340130549	DAYTON	OH		06/11/2026	8.900	43,560		143,000
3340130587	BRISTOL	CT		06/11/2026	9.643	203,148		500,000
3340130679	JERSEY CITY	NJ		06/25/2026	8.663	392,040		700,000
3340130682	JERSEY CITY	NJ		06/25/2026	8.663	392,040		695,000
3340130685	CHICAGO	IL		06/25/2026	9.801	75,398		530,000
3340130777	INDIANAPOLIS	IN		06/11/2026	9.395	225,524		439,000
3340130799	BALTIMORE	MD		06/25/2026	9.281	21,384		242,000
3340130848	LINDENHURST	NY		06/11/2026	8.900	356,400		691,000
3340130936	CANTON	TX		06/25/2026	9.672	128,304		324,000
3340131031	ROSE HILL	NC		06/11/2026	8.663	140,586		325,000
3340131047	BALTIMORE	MD		06/25/2026	10.172	127,908		625,000
3340131131	CLEVELAND	OH		06/25/2026	9.653	58,568		175,000
3340131279	MARIETTA	GA		06/25/2026	9.554	329,868		745,000
3340131287	CHARLESTON	SC		06/25/2026	8.665	267,612		1,175,000
3340131548	GLEN COVE	NY		06/25/2026	10.667	355,687		735,000
3340131611	EASTON	MA		06/25/2026	9.108	908,820		1,800,000
3350111355	GLENDALE	CA		05/13/2026	9.950	901,968		2,350,000
3350111980	ELBERTON	GA		06/25/2026	10.341	10,448		275,000
3350113122	EAST HAMPTON	NY		05/13/2026	10.099	946,544	174,367	5,100,000
3350113832	ONALASKA	TX		06/25/2026	9.395	1		281,000
3350116856	NEW ORLEANS	LA		05/29/2026	11.890	1		620,000
3350119285	MOUNT HOLLY	NJ		05/29/2026	10.965	94,724		380,000
3350120155	TRAVELERS REST	SC		04/28/2026	10.696	37,611		950,000
3350121174	EDWARDSVILLE	PA		04/17/2026	10.189	78,356		262,000
3350121183	SKANEATELES	NY		04/17/2026	10.557	1,653,659	455,558	6,745,000
3350121227	NEWNAN	GA		05/29/2026	11.064	81,491		260,000
3350121422	WEST HOLLYWOOD	CA		04/17/2026	10.438	2,003,589	259,447	9,450,001
3350121501	WAGGAMAN	LA		04/28/2026	11.184	89,053	233,898	1,331,000
3350121514	WEST HOLLYWOOD	CA		04/17/2026	10.308	1,383,249		9,350,001
3350121791	MURRIETA	CA		04/17/2026	11.383	173,247	233,179	2,150,000
3350121857	NEWARK	NJ		05/13/2026	10.537	74,939	108,000	875,000

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3350121916	EAST MORICHES	NY		04/28/2026	9.940	208,950		1,329,000
3350121922	EAST MORICHES	NY		04/28/2026	10.040	208,950		1,300,000
3350122211	WEST PALM BEACH	FL		05/29/2026	10.786	430,735		3,600,000
3350122213	WEST PALM BEACH	FL		05/29/2026	10.786	430,735		3,600,000
3350122802	MONROE	NY		06/11/2026	9.602	478,496		1,100,000
3350122958	PARK FOREST	IL		04/17/2026	10.318	81,180	6,154	205,000
3350123055	ELMIRA	NY		06/25/2026	10.395	62,685		200,000
3350123340	CHARLOTTE	NC		04/28/2026	10.567	476,406		940,000
3350123368	CATHLAMET	WA		04/28/2026	10.438	1		445,000
3350123711	HARLINGEN	TX		06/25/2026	9.593	38,084		321,000
3350123833	PARIS	TX		04/17/2026	11.443	71,801	113,637	2,390,000
3350123976	PHARR	TX		05/29/2026	9.542	75,222	91,262	548,800
3350123993	GLEN WILD	NY		04/28/2026	9.602	207,209		555,000
3350124020	RAMROD KEY	FL		05/13/2026	11.164	184,906		1,500,000
3350124149	BROOKLYN	NY		06/25/2026	9.108	503,221		1,500,000
3350124294	CARMEL	NY		05/13/2026	8.925	250,168	127,370	1,025,000
3350124348	SADDLE RIVER	NJ		04/28/2026	9.970	874,276	10,990	2,921,000
3350124460	WHITE HOUSE	TN		04/28/2026	9.154	190,186		379,000
3350124544	EL SEGUNDO	CA		04/17/2026	9.353	1,021,243		4,400,000
3350124563	ATLANTA	GA		05/13/2026	11.443	91,583		265,000
3350124603	CHARLOTTE	NC		04/28/2026	10.448	219,398		658,000
3350124640	BELLEAIR	FL		04/28/2026	10.637	297,406		3,170,000
3350124717	BROOKLYN	NY		04/28/2026	8.458	1,065,645	125,300	3,000,000
3350124759	ATLANTA	GA		04/17/2026	9.443	921,557		1,825,000
3350124867	SNELLVILLE	GA		04/17/2026	8.706	195,577		400,000
3350124869	HAMILTON	OH		04/17/2026	9.204	184,050		380,000
3350124879	PAHOA	HI		04/17/2026	9.642	27,164		355,000
3350124941	PHILADELPHIA	PA		04/28/2026	9.453	69,650	9,510	465,000
3350124981	CENTRAL ISLIP	NY		04/17/2026	9.721	285,217		668,000
3350125007	DETROIT	MI		04/17/2026	10.716	32,736	5,572	130,000
3350125052	LOS ANGELES	CA		05/13/2026	8.945	1,032,910		4,500,000
3350125077	SUMMIT	NJ		05/13/2026	8.945	1,222,358		2,975,000
3350125091	NYACK	NY		04/17/2026	8.706	354,170		750,000
3350125096	NEWARK	NJ		04/17/2026	11.283	115,706		990,000
3350125098	CENTER MORICHES	NY		04/17/2026	9.602	341,633		753,000
3350125128	HAVELOCK	NC		05/29/2026	8.458	17,413		300,000
3350125154	HOUSTON	TX		04/17/2026	9.577	353,474		2,130,000
3350125164	CHICAGO	IL		04/17/2026	10.219	75,222		220,000
3350125210	OAKLAND	CA		05/13/2026	10.318	520,286		1,000,000
3350125217	ALBANY	NY		06/25/2026	10.395	108,799		230,000
3350125253	DECATUR	GA		04/17/2026	10.945	149,190	7,337	435,000
3350125255	TAMPA	FL		05/13/2026	9.602	366,707		870,000
3350125300	CHINA GROVE	NC		04/17/2026	9.950	99,983	4,869	256,000
3350125353	SAYVILLE	NY		04/17/2026	9.154	370,364		709,000
3350125354	STRATFORD	CT		05/13/2026	11.184	208,950	50,417	3,230,000
3350125389	MIAMI	FL		04/17/2026	8.925	1,142,260		5,450,000
3350125444	WEST CHICAGO	IL		04/28/2026	9.602	181,787		438,000
3350125477	LOS ANGELES	CA		05/13/2026	9.443	932,439		4,000,000
3350125480	WEST BABYLON	NY		04/28/2026	9.373	338,499	5,951	735,000
3350125493	ELK	NJ		04/17/2026	9.373	167,160	20,368	545,000
3350125641	SHIRLEY	NY		04/17/2026	10.219	174,125		630,500
3350125667	OCEAN CITY	NJ		04/28/2026	9.701	424,517		2,200,000
3350125698	HOUSTON	TX		04/17/2026	9.577	353,474		2,210,000
3350125716	CHATHAM	NJ		05/13/2026	10.885	213,511	9,826	3,430,000
3350125720	BROOKLYN	NY		06/11/2026	8.209	1,034,303		2,845,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350125729	LYNNFIELD	MA		04/17/2026	9.602	546,056		1,550,000
3350125752	KENTON	OH		05/29/2026	10.139	1		495,000
3350125778	WEST NYACK	NY		04/17/2026	10.219	132,335		1,400,000
3350125798	PELZER	SC		04/28/2026	9.144	24,377		550,000
3350125799	PELZER	SC		04/28/2026	9.144	24,377		530,000
3350125800	PELZER	SC		04/28/2026	9.144	24,377		450,000
3350125804	BELTON	SC		04/28/2026	9.144	22,462		530,000
3350125805	BELTON	SC		04/28/2026	9.144	22,462		510,000
3350125807	BELTON	SC		04/28/2026	9.144	22,462		510,000
3350125813	BRIDGEPORT	CT		04/28/2026	9.154	244,472		665,000
3350125857	CHICAGO	IL		04/17/2026	9.970	58,506		332,000
3350125859	HAVELOCK	NC		05/29/2026	8.458	17,413		310,000
3350125869	ROANOKE RAPIDS	NC		04/17/2026	10.686	47,501	9,765	155,000
3350125873	CHICAGO	IL		05/13/2026	9.721	300,888	18,748	1,175,000
3350125887	TACOMA	WA		04/28/2026	9.950	188,055		515,000
3350125918	WEST ORANGE	NJ		04/28/2026	9.721	354,170		740,000
3350125934	MIDDLETOWN	NY		04/17/2026	8.706	225,666	12,676	460,000
3350125948	SPARTANBURG	SC		05/29/2026	9.701	48,877		2,241,000
3350125961	TAMPA	FL		04/28/2026	9.940	112,833		1,200,000
3350125966	PHOENIX	AZ		04/17/2026	9.204	219,398		425,000
3350126124	ROSLYN	NY		05/13/2026	9.159	648,790	72,146	2,300,000
3350126133	MOUNTAIN VIEW	HI		05/29/2026	9.642	27,164		420,000
3350126146	DURHAM	NC		04/17/2026	9.602	90,893		180,000
3350126158	MOUNTAIN VIEW	HI		05/29/2026	9.642	27,164		420,000
3350126184	LUFKIN	TX		05/29/2026	10.935	1	47,040	208,000
3350126186	LUFKIN	TX		05/29/2026	10.935	1	37,685	208,000
3350126187	LUFKIN	TX		05/29/2026	10.935	1	17,777	208,000
3350126188	JAMAICA ESTATES	NY		05/13/2026	9.691	995,995		3,085,000
3350126222	NEW BRUNSWICK	NJ		05/13/2026	8.706	423,977		1,160,000
3350126234	AUSTIN	TX		04/17/2026	8.448	1,084,954		6,415,000
3350126263	CHESAPEAKE BEACH	MD		06/25/2026	10.395	160,892		620,000
3350126309	PALM BAY	FL		06/25/2026	9.890	20,199		521,000
3350126320	PERTH AMBOY	NJ		04/28/2026	9.602	304,022	40,014	725,000
3350126400	BROOKLYN	NY		05/13/2026	8.706	805,154		2,350,000
3350126407	LYNNFIELD	MA		05/13/2026	9.602	439,129	189,716	1,865,000
3350126414	BELLE TERRE	NY		05/13/2026	9.642	261,188		1,950,000
3350126484	HENRICO	VA		04/28/2026	10.696	94,028	17,151	302,000
3350126503	CHAPEL HILL	NC		04/28/2026	9.443	110,744		1,975,000
3350126504	INDIANAPOLIS	IN		04/17/2026	10.348	83,859		172,000
3350126507	TREASURE ISLAND	FL		05/29/2026	9.154	562,424	38,722	1,950,000
3350126512	INDIANAPOLIS	IN		04/17/2026	10.348	135,051		277,000
3350126539	ELMONT	NY		04/17/2026	9.154	376,110		835,000
3350126571	BROOKHAVEN	GA		06/11/2026	9.975	384,816		2,870,000
3350126602	OAKLAND	CA		04/28/2026	8.706	783,563		1,900,000
3350126632	CLEVELAND	OH		05/29/2026	9.592	1	19,240	140,000
3350126638	BRONX	NY		06/25/2026	8.663	437,040		1,135,000
3350126651	CHARLOTTE	NC		05/13/2026	10.189	229,218	60,436	1,527,000
3350126655	STAMFORD	CT		06/25/2026	9.158	579,836		1,150,000
3350126715	FLORAL PARK	NY		04/17/2026	9.353	404,318		946,500
3350126774	LIVERMORE	CA		05/13/2026	9.443	497,301		1,200,000
3350126779	PALATINE	IL		04/28/2026	8.945	209,995		500,000
3350126792	ELBERTON	GA		06/25/2026	10.638	10,448		290,000
3350126800	EDINBURG	TX		05/29/2026	10.696	30,298		273,500
3350126843	LOOMIS	CA		05/13/2026	8.448	34,825	206,975	1,985,000
3350126895	CORAM	NY		04/17/2026	9.154	293,366		680,000

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3350126903	PORTSMOUTH	VA		05/13/2026	10.079	78,356	1,564	245,000
3350127043	EAST HAMPTON	NY		04/28/2026	9.353	529,340		2,100,000
3350127084	COPIAGUE	NY		05/29/2026	9.353	255,964		650,000
3350127098	CLOVER	SC		05/13/2026	10.099	406,765	48,103	1,415,000
3350127113	HAMPTON BAYS	NY		06/11/2026	10.099	877,590		1,800,000
3350127243	HARLINGEN	TX		05/29/2026	9.642	33,902	4,182	337,000
3350127398	ATLANTA	GA		05/13/2026	9.950	125,370	3,643	350,000
3350127409	VERO BEACH	FL		05/13/2026	9.940	24,378	38,696	910,000
3350127451	CHICAGO	IL		05/29/2026	9.721	175,455	6,468	380,000
3350127476	ISLE OF PALMS	SC		05/13/2026	10.099	1,055,198	62,479	3,800,000
3350127558	LAKE HIAWATHA	NJ		05/29/2026	9.851	193,348		517,000
3350127570	SOUTH PARK	PA		06/25/2026	8.663	59,203		275,000
3350127616	BROOKLYN	NY		06/11/2026	8.706	877,590		2,700,000
3350127618	CHICAGO	IL		05/29/2026	9.721	87,759		305,000
3350127644	OSAGE BEACH	MO		05/13/2026	9.691	425,009	12,676	1,481,500
3350127703	NORWALK	CT		06/25/2026	9.920	257,009		870,000
3350127735	DELRAY BEACH	FL		05/29/2026	9.701	334,320		2,780,000
3350127805	STATEN ISLAND	NY		06/25/2026	9.672	244,472		800,000
3350127837	RICHMOND HILL	NY		06/25/2026	9.554	419,990		910,000
3350127882	LONG BRANCH	NJ		05/29/2026	9.353	197,458		455,000
3350127891	CHICAGO	IL		05/29/2026	8.945	156,820		510,000
3350127906	CHARLOTTE	NC		05/29/2026	9.940	153,578		320,000
3350127907	CHARLOTTE	NC		05/29/2026	9.940	158,454		329,900
3350127908	CHARLOTTE	NC		05/29/2026	9.940	153,578		325,000
3350127922	NEWARK	NJ		05/29/2026	10.448	90,545		650,000
3350127927	CONCORD	CA		05/13/2026	9.472	444,019		850,000
3350127943	MEMPHIS	TN		05/29/2026	9.940	21,968	57,322	185,000
3350127957	JACKSONVILLE	NC		05/29/2026	9.890	92,527		290,000
3350128072	MUNDELEIN	IL		05/29/2026	10.721	144,872	4,179	439,000
3350128077	LARCHMONT	NY		06/11/2026	10.816	444,019		3,200,000
3350128103	AQUEBOGUE	NY		06/11/2026	9.940	549,405		2,420,000
3350128136	LUFKIN	TX		06/25/2026	10.880	1		138,000
3350128165	JOHNS ISLAND	SC		06/11/2026	8.706	639,387		1,500,000
3350128241	NEWTON	MA		05/29/2026	9.602	1,106,390	65,882	4,100,000
3350128362	PALOS HILLS	IL		05/29/2026	9.940	127,285	5,826	375,000
3350128384	SELDEN	NY		06/25/2026	9.890	216,960		531,000
3350128387	WILLIS	TX		06/25/2026	9.593	17,746		245,000
3350128442	BROOKLYN	NY		06/11/2026	8.706	888,038		2,750,000
3350128560	HAINES CITY	FL		05/29/2026	8.945	73,266	427,051	263,000
3350128620	BROOKLYN	NY		05/29/2026	8.209	908,933	123,106	2,900,000
3350128636	PARAMUS	NJ		05/29/2026	8.706	1,030,124	86,511	2,500,000
3350128700	NEW YORK	NY		06/11/2026	8.706	814,905		2,850,000
3350128804	REDMOND	WA		05/29/2026	10.438	1,002,960		2,150,000
3350128814	MANNFORD	OK		06/25/2026	10.662	25,353		179,000
3350128859	SYRACUSE	NY		06/25/2026	10.049	45,273		141,000
3350128862	BYRAM	MS		06/11/2026	11.443	73,906		162,000
3350128955	PHILADELPHIA	PA		05/29/2026	8.706	31,343		140,000
3350128961	WATERTOWN	MA		06/11/2026	9.303	577,224		1,575,000
3350129023	KOKOMO	IN		06/25/2026	10.049	118,405		450,000
3350129074	LOS ANGELES	CA		06/25/2026	9.529	301,933		775,000
3350129163	DALLAS	TX		06/11/2026	8.945	87,063		1,885,000
3350129212	MILLBURN	NJ		06/11/2026	9.154	592,024		1,650,000
3350129218	BELLPORT	NY		05/29/2026	8.831	150,444		500,000
3350129231	HOPEWELL JUNCTION	NY		06/11/2026	10.199	203,726	16,440	525,000
3350129240	BROWNSVILLE	TX		06/25/2026	9.494	31,343		343,000

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3350129315	STATEN ISLAND	NY		06/11/2026	9.154	487,924		965,000
3350129390	PITTSBURGH	PA		06/25/2026	9.554	76,162		215,000
3350129405	MEMPHIS	TN		06/25/2026	9.593	9,667		215,000
3350129433	CHICAGO	IL		05/29/2026	9.204	170,643		350,000
3350129469	FREEPORT	NY		05/29/2026	8.921	297,754		780,000
3350129525	LINTHICUM HEIGHTS	MD		05/29/2026	9.453	181,285		435,000
3350129562	VIOLET	LA		06/25/2026	9.554	80,794		308,000
3350129667	KANSAS CITY	KS		06/25/2026	9.801	131,290		340,000
3350129672	ROCKLAND	MA		05/29/2026	11.209	219,398	8,274	525,000
3350129684	BOSTIC	NC		06/25/2026	9.771	1		390,000
3350129699	MARTINSBURG	WV		06/25/2026	9.925	68,954		196,000
3350129801	SYRACUSE	NY		06/25/2026	9.554	188,055		535,000
3350129817	AVON	OH		06/11/2026	10.418	66,864		1,280,000
3350129837	MACON	GA		06/25/2026	10.286	44,402		115,000
3350129897	PLYMOUTH MEETING	PA		05/29/2026	9.950	313,425		787,000
3350129903	DUARTE	CA		06/25/2026	9.148	289,744		664,000
3350129948	HUNTINGTON STATION	NY		06/25/2026	8.663	322,828		730,000
3350129955	BROOKLYN	NY		06/11/2026	9.602	1,508,828		4,100,000
3350129956	BROOKLYN	NY		06/11/2026	9.602	1,451,158		4,050,000
3350129958	BROOKLYN	NY		06/11/2026	9.602	1,264,983		4,050,000
3350129959	BROOKLYN	NY		06/11/2026	9.602	1,165,941		4,050,000
3350130045	VERO BEACH	FL		06/25/2026	8.663	150,966		375,000
3350130125	LOS ANGELES	CA		06/11/2026	8.448	799,234		3,100,000
3350130136	MANCHESTER	NH		06/25/2026	10.880	91,416		747,000
3350130216	QUEENS	NY		06/25/2026	9.554	312,641		725,000
3350130272	NEW BRUNSWICK	NJ		06/25/2026	9.653	171,687		385,000
3350130330	LOS ANGELES	CA		06/11/2026	9.453	1,036,044		2,800,000
3350130342	LENOX	MA		06/11/2026	9.378	666,028		1,675,000
3350130842	SHIRLEY	NY		06/25/2026	9.920	281,804		580,000
3350130899	LITTLE ROCK	AR		06/25/2026	8.900	110,952		265,000
3350131010	ATLANTA	GA		06/25/2026	10.167	515,718		1,380,000
3350131012	WILLINGBORO	NJ		06/25/2026	9.554	125,370		379,000
3350131023	BRONX	NY		06/25/2026	8.876	564,165		1,225,000
3350131080	HANOVER	PA		06/25/2026	8.663	37,959		235,000
3350131091	STAMFORD	CT		06/25/2026	9.554	351,036		795,000
3350131143	AUSTIN	TX		06/11/2026	9.751	261,536		1,950,000
3350131220	COMMACK	NY		06/25/2026	8.885	385,513		880,000
3350131276	PEORIA	IL		06/25/2026	8.900	50,775		157,500
3350131325	LAKE RONKONKOMA	NY		06/25/2026	8.876	307,157		700,000
3350131379	CINCINNATI	OH		06/25/2026	11.128	85,823		300,000
3350131443	EVANS	CO		06/25/2026	10.148	192,756		369,000
3350131746	DETROIT	MI		06/25/2026	9.554	49,103		340,000
3350131769	CLEVELAND	OH		06/25/2026	10.044	52,098		170,000
3350132018	WEISER	ID		06/25/2026	10.049	114,226		375,000
3410001105	BRENTWOOD	TN		04/06/2026	7.946	427,051		7,750,000
3420001138	MARGATE CITY	NJ		04/17/2026	7.864	317,080	136,525	2,200,000
3420001151	EWING	NJ		04/06/2026	8.146	204,336	22,176	640,000
3420001154	HOLMES BEACH	FL		04/06/2026	8.646	464,112		4,979,000
3420001156	FAYETTEVILLE	NC		04/06/2026	7.946	41,309	66,545	1,063,000
3420001158	WOLCOTT	CT		05/20/2026	8.130	105,600		310,000
3420001159	EAST ORANGE	NJ		04/24/2026	8.352	201,960	15,840	1,101,200
3420001160	TERRELL HILLS	TX		04/06/2026	7.646	295,427		4,050,000
3420001161	COOKEVILLE	TN		04/06/2026	7.930	82,896	26,645	360,000
3420001162	BRENTWOOD	TN		04/06/2026	7.746	4,518,888	146,156	13,270,000
3420001163	UNION CITY	NJ		04/06/2026	7.946	205,920		2,655,000

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3420001164	SUMMIT	NJ		04/06/2026	7.546	332,335		2,465,000
3420001165	VENTNOR	NJ		04/14/2026	8.146	314,160		2,100,000
3420001166	LIVINGSTON	NJ		04/06/2026	7.646	385,730	102,517	2,400,000
3420001167	SHORT HILLS	NJ		04/06/2026	7.746	852,192		4,030,000
3420001168	NASHVILLE	TN		04/14/2026	7.846	475,200		4,869,000
3420001169	GREENVILLE	SC		04/14/2026	8.146	261,360		7,500,000
3420001170	MADISON	NJ		04/14/2026	8.246	373,302	20,417	1,350,000
3420001171	BRENTWOOD	TN		04/17/2026	7.664	535,392		7,650,000
3420001172	MIDDLETOWN	NJ		04/14/2026	7.746	289,344		2,820,000
3420001173	ANDERSON	SC		04/14/2026	7.946	122,716	6,019	450,000
3420001174	LIVINGSTON	NJ		05/08/2026	7.600	323,136		1,900,000
3420001175	MONTGOMERY	NJ		04/14/2026	7.546	475,200		7,850,000
3420001179	JERSEY CITY	NJ		05/08/2026	7.596	1,146,102		13,650,000
3420001180	SPRINGFIELD	NJ		04/14/2026	7.946	327,624		1,550,000
3420001181	WESTFIELD	NJ		04/17/2026	7.664	366,176	61,290	2,500,000
3420001182	JERSEY CITY	NJ		04/24/2026	7.752	818,400		5,190,000
3420001184	HIGH BRIDGE	NJ		04/24/2026	7.852	121,865	13,585	480,000
3420001185	LIVINGSTON	NJ		04/30/2026	7.752	364,848	102,960	1,940,000
3420001186	NASHVILLE	TN		04/24/2026	7.752	485,760	25,155	5,640,000
3420001187	BRENTWOOD	TN		04/30/2026	7.652	270,234	54,094	8,050,000
3420001189	BRIDGEPORT	CT		05/08/2026	7.800	192,720	24,816	610,000
3420001190	JERSEY CITY	NJ		04/24/2026	8.052	419,821		3,110,000
3420001191	SOMERS POINT	NJ		05/08/2026	8.000	108,900		455,000
3420001192	SHORT HILLS	NJ		05/08/2026	7.700	771,232		4,700,000
3420001194	FLORHAM PARK	NJ		06/22/2026	7.742	430,214		2,800,000
3420001195	TRUMBULL	CT		05/08/2026	8.100	154,440		575,000
3420001196	WESTFIELD	NJ		04/30/2026	7.752	372,900		2,277,000
3420001197	HADDONFIELD	NJ		05/08/2026	7.900	560,562		2,580,000
3420001199	ATLANTA	GA		05/08/2026	7.900	118,272		320,000
3420001204	NASHVILLE	TN		05/20/2026	8.070	409,200		1,250,000
3420001206	VINELAND	NJ		05/20/2026	8.330	93,720		425,000
3420001207	SHORT HILLS?	NJ		05/08/2026	7.600	817,674		4,300,000
3420001208	CAPE CORAL	FL		05/20/2026	7.630	44,880	25,154	1,011,000
3420001209	SAN MARCOS	TX		06/02/2026	8.014	158,400		13,007,895
3420001210	TAMPA	FL		06/02/2026	7.618	60,720		1,275,000
3420001212	GREENBRIER	TN		06/02/2026	8.050	123,552		425,000
3420001214	TAMPA	FL		06/22/2026	7.642	158,400		1,525,000
3420001215	SPRINGFIELD	TN		06/11/2026	7.648	11,848		845,000
3420001216	BRIDGEPORT	CT		05/20/2026	8.130	163,680		450,000
3420001217	MAYS LANDING	NJ		06/02/2026	8.050	64,152		285,000
3420001219	TAMPA	FL		06/02/2026	7.618	211,200	89,846	3,300,000
3420001220	LASCASSAS	TN		06/22/2026	8.342	542,594		1,600,000
3420001223	LUDLOW	VT		06/22/2026	7.742	270,600		1,150,000
3420001224	NIANTIC	CT		06/02/2026	7.818	201,960		584,000
3420001225	JERSEY CITY	NJ		06/02/2026	7.918	684,288	95,168	3,930,000
3420001226	DANBURY	CT		06/30/2026	8.214	171,072		550,000
3420001229	NEWFIELD	NJ		06/02/2026	8.218	66,528	36,015	330,000
3420001232	NASHVILLE	TN		06/11/2026	7.648	150,480		1,150,000
3420001234	NASHVILLE	TN		06/30/2026	7.714	1,689,600		5,725,000
3420001235	BOONTON TOWNSHIP	NJ		06/02/2026	8.118	103,752		730,000
3420001237	JERSEY CITY	NJ		06/11/2026	7.948	943,536		3,443,000
3420001238	JERSEY CITY	NJ		06/11/2026	7.600	343,200		1,200,000
3420001239	HOPKINSVILLE	KY		06/30/2026	7.714	4,752		256,000
3420001240	NEW PROVIDENCE?	NJ		06/11/2026	8.100	185,856		1,330,000
3420001242	BURLINGTON	NJ		06/22/2026	7.942	46,619		1,060,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3420001244	GLASSBORO	NJ		06/11/2026	8.248	125,030		449,000
3420001245	FAIRFIELD	CT		06/22/2026	8.090	762,960		2,350,000
3420001249	DAVIDSON	NC		06/22/2026	8.042	152,064		1,508,000
3420001250	DAVIDSON	NC		06/22/2026	8.042	94,723		1,230,000
3420001251	ELIZABETH	NJ		06/11/2026	8.148	242,880	29,114	900,000
3420001252	GARLAND	TX		06/22/2026	8.042	78,672	9,134	288,000
3420001254	SARASOTA	FL		06/30/2026	8.214	964,137		13,677,450
3420001255	NASHVILLE	TN		06/22/2026	7.642	1,491,600	181,764	13,150,000
3420001256	MANAHAWIKIN	NJ		06/30/2026	8.014	301,021		2,170,000
3420001259	AUSTIN	TX		06/30/2026	8.210	249,480		830,000
3420001263	VENTNOR CITY	NJ		06/30/2026	8.414	256,080		950,000
3420001264	SHORT HILLS	NJ		06/30/2026	7.714	814,498		4,200,000
3500133033	WAIANAE	HI		05/29/2026	7.845	612,147		4,100,000
3500135140	MALIBU	CA		04/23/2026	7.510	485,122	68,594	3,650,000
3500136027	MIAMI	FL		04/01/2026	7.370	1,087,109	14,940	4,000,000
3500137739	OCALA	FL		04/01/2026	7.870	21,750	91,157	295,000
3500137784	WAUCHULA	FL		04/01/2026	8.120	10,875	44,679	245,000
3500137880	DALLAS	TX		05/06/2026	8.200	73,376		855,000
3500138063	DELRAY BEACH	FL		04/01/2026	7.620	302,816		2,725,000
3500138152	SAVANNAH	GA		04/01/2026	7.620	54,593		490,000
3500138153	SAVANNAH	GA		04/01/2026	7.620	54,593		475,000
3500138154	SAVANNAH	GA		04/01/2026	7.620	41,731		440,000
3500138267	PORT ST. LUCIE	FL		04/23/2026	7.260	823,960	14,327	1,862,000
3500138361	CHARLOTTE	NC		04/01/2026	7.808	46,527	104,301	580,000
3500138417	PORT ST. LUCIE	FL		05/06/2026	7.300	484,586		1,056,000
3500138528	DALLAS	TX		04/01/2026	8.120	642,234	43,560	5,060,000
3500138632	RALEIGH	NC		05/06/2026	7.175	1,235,400		2,353,300
3500138633	RALEIGH	NC		05/06/2026	7.175	1,223,800		2,233,650
3500138635	RALEIGH	NC		05/06/2026	7.175	630,750		1,380,500
3500138640	MIAMI	FL		04/01/2026	7.370	184,440		425,000
3500138696	NASHVILLE	TN		04/01/2026	7.808	368,844		3,434,000
3500138745	ATHERTON	CA		04/01/2026	7.270	3,272,723		6,177,000
3500138786	HOLLYWOOD	FL		05/06/2026	7.550	577,252		4,319,000
3500138787	HOLLYWOOD	FL		05/06/2026	7.550	577,252		4,319,000
3500138921	PAHOA	HI		04/23/2026	8.010	37,933		338,000
3500139941	LOS ANGELES	CA		04/23/2026	7.600	1,263,675	101,126	4,700,000
3500139946	SAFETY HARBOR	FL		04/01/2026	7.558	267,977	35,073	600,000
3500140130	MIAMI BEACH	FL		04/23/2026	7.600	378,544		750,000
3500140278	PENSACOLA BEACH	FL		04/23/2026	7.723	409,894		3,400,000
3500140289	DAYTONA BEACH	FL		05/06/2026	7.488	23,635	238,596	583,000
3500140335	MIAMI	FL		04/01/2026	7.308	274,050		555,000
3500140347	MIAMI SHORES	FL		05/29/2026	7.770	519,390		995,000
3500140721	WINTER PARK	FL		05/06/2026	7.680	156,600		2,468,000
3500140726	SEATTLE	WA		04/23/2026	7.198	1,171,196		2,086,045
3500140727	SEATTLE	WA		04/23/2026	7.198	1,133,683		1,989,945
3500140728	SEATTLE	WA		04/23/2026	7.198	1,132,823		1,988,065
3500140729	SEATTLE	WA		04/23/2026	7.198	1,146,857		1,988,065
3500140837	GAINESVILLE	FL		04/23/2026	7.135	57,619	38,684	275,000
3500140840	SOUTHWEST RANCHES	FL		05/06/2026	7.238	3,224,136	294,642	9,000,000
3500140855	DALLAS	TX		05/06/2026	7.488	246,674	201,571	1,590,000
3500140858	MIAMI	FL		05/06/2026	7.680	547,651	80,249	2,100,000
3500140959	NORTH CHARLESTON	SC		04/01/2026	7.558	235,988		465,000
3500140961	NORTH CHARLESTON	SC		04/01/2026	7.558	235,988		465,000
3500140973	FORT LAUDERDALE	FL		04/23/2026	7.260	127,583		3,900,000
3500141117	COLUMBIA	SC		04/23/2026	7.073	114,840		308,000

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1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500141118	GAFFNEY	SC		04/23/2026	7.723	195,750		421,000
3500141161	SALEM	SC		04/23/2026	7.073	25,230	24,655	850,000
3500141255	GREEN BAY	WI		05/06/2026	7.738	53,237	225,720	560,000
3500141289	NORTH MIAMI	FL		04/23/2026	6.823	308,125	43,904	755,000
3500141358	RONKONKOMA	NY		06/03/2026	8.043	159,971		650,000
3500141403	NEWNAN	GA		05/06/2026	7.130	197,200		520,000
3500141431	HERNDON	VA		05/06/2026	7.113	443,700		1,100,000
3500141490	ORLANDO	FL		05/06/2026	7.763	184,440		1,550,000
3500141506	TAMPA	FL		05/06/2026	7.488	140,542		475,000
3500141560	TREASURE ISLAND	FL		05/06/2026	7.238	435,000		2,750,000
3500141639	MIAMI	FL		06/03/2026	7.190	217,464		3,200,000
3500141640	NORTH CHARLESTON	SC		05/06/2026	7.488	235,625		515,000
3500141641	MIAMI	FL		05/06/2026	7.050	155,234	97,506	3,400,000
3500141647	LOS ANGELES	CA		05/29/2026	7.470	1,216,108	48,498	4,850,000
3500141932	MIAMI	FL		05/06/2026	6.925	523,160		4,100,000
3500141943	GREEN BAY	WI		06/03/2026	8.043	304,500		560,000
3500141954	COLORADO SPRINGS	CO		05/06/2026	7.175	201,786		1,843,000
3500141964	FOUNTAIN INN	SC		05/06/2026	7.550	302,087	59,718	1,000,000
3500141965	FOUNTAIN INN	SC		05/06/2026	7.550	327,311	42,591	1,000,000
3500142042	PINECREST	FL		05/29/2026	7.770	2,763,700	214,317	7,300,000
3500142049	CHARLOTTE	NC		05/29/2026	7.408	54,148	55,637	1,130,000
3500142129	MIAMI	FL		05/06/2026	6.880	403,644	13,460	950,000
3500142191	MONTVERDE	FL		05/06/2026	6.880	61,459	227,491	1,470,000
3500142231	FERNANDINA BEACH	FL		06/03/2026	7.268	1	29,036	455,000
3500142252	SALEM	SC		06/03/2026	7.855	21,895	33,837	900,000
3500142307	MIAMI	FL		05/29/2026	7.283	3,313,630	70,314	8,500,000
3500142508	SOUTHWEST RANCHES	FL		06/03/2026	7.190	563,449		3,350,000
3500142527	BOCA RATON	FL		06/03/2026	7.268	977,061	80,688	4,500,000
3500142561	GREENVILLE	SC		06/03/2026	7.143	129,152		425,000
3500142562	ORLANDO	FL		06/03/2026	7.143	54,375		1,325,000
3500142736	MELBOURNE	FL		06/03/2026	7.740	82,868		275,000
3500142955	NORTH CHARLESTON	SC		06/03/2026	7.455	58,458		365,000
3510134622	FARMVILLE	NC		04/13/2026	8.305	13,703	245	362,895
3510134623	FARMVILLE	NC		04/13/2026	8.305	16,792	300	370,400
3510134624	FARMVILLE	NC		04/13/2026	8.305	13,818	247	361,140
3510134625	FARMVILLE	NC		04/13/2026	8.305	13,818	247	361,140
3510134626	FARMVILLE	NC		04/13/2026	8.305	13,939	249	385,125
3510134627	FARMVILLE	NC		04/13/2026	8.305	13,832	247	362,895
3510134628	FARMVILLE	NC		04/13/2026	8.305	13,319	238	312,840
3510134629	FARMVILLE	NC		04/13/2026	8.305	13,984	250	395,000
3510134630	FARMVILLE	NC		04/13/2026	8.305	14,896	266	375,765
3510134631	FARMVILLE	NC		04/13/2026	8.305	13,616	243	354,000
3510134702	KEALAKEKUA	HI		05/19/2026	8.080	1		6,360,000
3510135367	LAKE HAVASU CITY	AZ		06/26/2026	7.628	497,000		7,950,000
3510137735	LAWRENCEVILLE	GA		06/11/2026	7.860	67,992		2,550,000
3510137935	KEAAU	HI		06/26/2026	8.690	44,693		850,000
3510138615	MIAMI	FL		04/13/2026	7.030	3,080,000		5,500,000
3510138886	DENVER	CO		05/19/2026	7.830	678,873	279,752	6,871,045
3510138891	YOUNGSVILLE	NC		04/13/2026	7.593	69,300		1,200,000
3510138896	TREASURE ISLAND	FL		04/13/2026	7.468	480,130		2,900,000
3510138932	PELZER	SC		04/13/2026	7.218	160,160	238,407	1,600,000
3510139013	TOMS RIVER	NJ		04/13/2026	7.655	27,882	175,413	1,930,000
3510139015	TOMS RIVER	NJ		04/13/2026	7.655	591,874		1,930,000
3510139028	TOMS RIVER	NJ		04/13/2026	7.655	9,826		2,000,000
3510139029	TOMS RIVER	NJ		04/13/2026	7.655	368,953	179,461	1,930,000

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3510139231	DUNNELLON	FL		05/19/2026	7.793	156,187		505,000
3510139233	BALD HEAD ISLAND	NC		06/26/2026	7.960	237,300		2,940,000
3510139322	MIAMI	FL		05/19/2026	7.793	564,415	173,612	4,500,000
3510139910	ORLANDO	FL		04/13/2026	7.530	609,000		4,500,000
3510139948	LAURINBURG	NC		04/13/2026	7.743	65,721	31,286	310,000
3510140006	HOMESTEAD	FL		04/13/2026	7.640	122,214	90,398	1,030,000
3510140012	SUPPLY	NC		04/13/2026	7.468	137,758		669,000
3510140266	CHARLESTON	SC		04/13/2026	7.930	178,640		425,000
3510140291	MALIBU	CA		04/13/2026	6.843	752,500		8,700,000
3510140294	HOMESTEAD	FL		04/13/2026	7.640	122,214	90,398	1,030,000
3510140295	HOMESTEAD	FL		04/13/2026	7.640	122,214	90,398	1,030,000
3510140297	HOMESTEAD	FL		04/13/2026	7.640	122,214	210,144	1,030,000
3510140298	HOMESTEAD	FL		04/13/2026	7.640	122,214	80,570	1,030,000
3510140299	HOMESTEAD	FL		04/13/2026	7.640	122,214	205,391	1,030,000
3510140314	FAIRFIELD	CT		06/11/2026	8.073	455,000		1,830,000
3510140343	OCALA	FL		06/11/2026	8.073	31,500	47,193	690,000
3510140555	MIAMI	FL		06/11/2026	7.548	45,500		1,180,000
3510140603	DORAL	FL		04/13/2026	7.680	382,200		790,000
3510140639	OAKLAND	CA		06/11/2026	7.800	2,100,000		4,390,000
3510140699	NORTH CHARLESTON	SC		04/13/2026	7.743	103,054	44,758	320,000
3510140859	MONCKS CORNER	SC		04/13/2026	7.093	151,200	7,000	360,000
3510140965	SAG HARBOR	NY		05/19/2026	7.740	2,005,500		4,500,000
3510141080	SEATTLE	WA		05/19/2026	7.793	396,677		2,750,000
3510141093	SOUTH MIAMI	FL		05/19/2026	7.268	411,250		6,000,000
3510141098	SANTA MONICA	CA		06/11/2026	7.485	1,595,704	45,480	11,340,000
3510141120	SCOTTSDALE	AZ		05/19/2026	7.143	1,185,284		3,590,000
3510141121	SCOTTSDALE	AZ		05/19/2026	7.393	1,447,043	136,194	4,945,000
3510141125	BOTHELL	WA		05/19/2026	7.955	1,611,271		3,122,000
3510141127	BOTHELL	WA		05/19/2026	7.955	2,337,568		4,637,000
3510141342	LOS ANGELES	CA		06/11/2026	7.250	771,139	28,558	1,840,000
3510141352	OAKLAND	CA		06/11/2026	7.298	1,737,138	68,327	3,900,000
3510141378	CALABASH	NC		05/19/2026	7.518	1	81,261	715,000
3510141379	CALABASH	NC		05/19/2026	7.518	1	75,393	690,000
3510141433	CHARLOTTE	NC		05/19/2026	7.518	302,533		660,000
3510141434	MIAMI	FL		05/19/2026	7.330	1,043,652	123,024	2,500,000
3510141448	MIAMI	FL		05/19/2026	7.143	315,000		1,000,000
3510141559	TREASURE ISLAND	FL		05/19/2026	7.268	504,000		2,800,000
3510141718	MIAMI	FL		05/19/2026	7.405	233,194		3,000,000
3510141721	MIAMI	FL		05/19/2026	6.940	166,308	39,148	585,000
3510141734	SAN ANTONIO	TX		05/19/2026	7.330	7,000	67,398	504,000
3510141921	CHARLESTON	SC		06/11/2026	8.010	2,010,667		5,460,000
3510141922	CHARLESTON	SC		06/11/2026	8.010	1,546,667		4,200,000
3510141923	CHARLESTON	SC		06/11/2026	8.010	1,546,667		4,200,000
3510141924	CHARLESTON	SC		06/11/2026	8.010	1,546,667		4,200,000
3510141925	CHARLESTON	SC		06/11/2026	8.010	1,546,667		4,200,000
3510141926	CHARLESTON	SC		06/11/2026	8.010	1,546,667		4,200,000
3510141931	CHARLOTTE	NC		06/11/2026	7.800	391,337		3,200,000
3510141956	HIGHLANDS	NC		06/26/2026	7.253	220,500		5,000,000
3510141961	ST. PETERSBURG	FL		05/19/2026	7.980	156,678	18,004	425,000
3510141987	NEWPORT BEACH	CA		05/19/2026	6.940	1,666,000		3,985,000
3510142072	MELBOURNE	FL		05/19/2026	7.740	77,700	11,543	255,000
3510142075	MIAMI	FL		05/19/2026	7.740	82,600	551,328	8,210,000
3510142190	PALM COAST	FL		05/19/2026	7.190	44,591	145,251	1,159,000
3510142202	MIAMI	FL		06/11/2026	7.298	455,056		956,000
3510142206	DELRAY BEACH	FL		06/26/2026	8.215	451,957		1,250,000

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3510142228	JOHNS ISLAND	SC		06/26/2026	7.960	1,289,558		2,995,000
3510142232	CHARLESTON	SC		05/19/2026	7.143	691,600		1,350,000
3510142433	COCOA	FL		06/11/2026	8.010	128,376		350,000
3510142554	SCOTTSDALE	AZ		06/11/2026	7.548	2,153,200		6,600,000
3510142588	SARASOTA	FL		06/11/2026	7.548	2,896,201		14,000,000
3510142625	WINTER PARK	FL		06/11/2026	7.610	210,000		1,700,000
3510142686	PINECREST	FL		06/11/2026	7.298	619,360		5,900,000
3510142725	TEQUESTA	FL		06/26/2026	8.653	293,892		730,000
3510142738	WINTER PARK	FL		06/11/2026	7.800	344,557		3,800,000
3510142739	BRUSH	CO		06/26/2026	7.628	120,050		305,000
3510142740	VENETIA	PA		06/26/2026	7.628	379,178		1,780,000
3510142741	FORT LAUDERDALE	FL		06/26/2026	7.410	1,275,299		3,390,000
3510142928	SAN FRANCISCO	CA		06/26/2026	7.253	862,750		1,450,000
3510142967	FORT LAUDERDALE	FL		06/26/2026	8.653	320,154		760,000
3510142982	NORTH CHARLESTON	SC		06/11/2026	7.823	244,125		465,000
3510142993	NORTH CHARLESTON	SC		06/11/2026	7.823	270,375		520,000
3510143007	LOS ALTOS	CA		06/26/2026	7.410	1,652,000		2,950,000
3510143055	WINDERMERE	FL		06/11/2026	7.800	291,900		2,800,000
3510143207	TEQUESTA	FL		06/11/2026	7.800	621,005		1,500,000
3510143208	HOLLYWOOD	FL		06/11/2026	7.800	250,481		800,000
3510143258	WINTER PARK	FL		06/26/2026	7.160	336,000		3,589,000
3510143282	ATLANTA	GA		06/26/2026	7.410	1		840,000
3510143313	PLANTATION	FL		06/26/2026	7.315	453,600		1,150,000
3510143383	WEST PARK	FL		06/26/2026	7.253	211,750		510,000
3700006403	LOS ANGELES	CA		06/11/2026	8.330	56,672	36,270	1,970,000
3700006573	SPRING VALLEY	NY		04/27/2026	7.575	451,620		3,100,000
3700006596	MONTCLAIR	NJ		04/02/2026	7.930	531,692		1,025,000
3700006603	NEW PROVIDENCE	NJ		04/02/2026	7.930	421,566	22,157	2,000,000
3700006607	LOUISVILLE	KY		06/11/2026	8.040	15,137		165,000
3700006612	TINTON FALLS	NJ		04/02/2026	7.930	196,194		860,000
3700006639	AKRON	OH		06/11/2026	8.040	50,383		626,000
3700006640	AKRON	OH		06/11/2026	8.040	59,085		738,000
3700006641	CHERRY VALLEY	CA		04/27/2026	7.930	244,896	69,249	792,000
3700006643	AKRON	OH		06/11/2026	8.040	54,478		680,000
3700006648	TEMPLE	TX		04/27/2026	7.930	73,271		590,000
3700006661	HOUSTON	TX		04/27/2026	8.100	146,250	165,189	3,700,000
3700006663	TEANECK	NJ		04/02/2026	7.930	190,125		1,350,000
3700006682	TAMPA	FL		04/27/2026	7.930	83,143	7,751	270,000
3700006692	SAINT PETE BEACH	FL		04/27/2026	7.930	218,205		677,000
3700006697	PITTSBURGH	PA		06/11/2026	7.580	25,740	21,353	390,000
3700006698	PITTSBURGH	PA		04/02/2026	7.930	13,163		245,000
3700006708	OCEANSIDE	CA		06/11/2026	8.040	2,892,971	332,938	9,050,000
3700006709	WILKES BARRE	PA		04/02/2026	7.930	55,721	33,638	210,000
3700006714	BROOKLYN	NY		04/27/2026	7.930	888,469		6,000,000
3700006715	POMONA	NY		06/11/2026	8.040	542,588		1,484,000
3700006722	MORRISTOWN	NJ		04/27/2026	7.930	679,916		1,550,000
3700006730	SCRANTON	PA		04/02/2026	7.930	78,024		215,000
3700006739	HOUSTON	TX		06/11/2026	8.075	140,985		1,937,000
3700006748	RIDGEWOOD	NJ		04/27/2026	7.930	453,375		1,650,000
3700006761	NUTLEY	NJ		04/02/2026	7.930	251,696	14,406	825,000
3700006789	BROOKLYN	NY		04/27/2026	8.150	498,128		3,150,000
3700006807	JERSEY CITY	NJ		06/11/2026	7.855	748,800	88,189	5,580,000
3700006811	LONG BRANCH	NJ		06/11/2026	8.075	179,888		1,435,000
3700006849	JERSEY CITY	NJ		06/11/2026	8.075	168,261		760,000
3700006872	RIVERVIEW	FL		06/11/2026	8.130	84,825		315,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3700006875	FRANKLIN LAKES	NJ		06/11/2026	8.040	978,047		3,900,000
3700006896	PUNTA GORDA	FL		06/11/2026	8.040	121,095		391,000
3700006923	PARAMUS	NJ		06/11/2026	8.040	437,288	91,041	2,150,000
362601601187	LAGUNA BEACH	CA		04/09/2026	7.725	5,062,500		6,750,000
362603701236	PARMA	OH		04/09/2026	8.225	154,700		265,000
362604201246	PALM DESERT	CA		04/09/2026	8.350	52,500		1,445,000
362605001258	MILWAUKEE	WI		04/09/2026	8.025	174,500	86,950	390,000
362605501261	WEST ROXBURY	MA		04/09/2026	7.220	548,000		1,176,000
362605501262	EDINBURG	TX		04/27/2026	8.525	161,000		330,000
362605501263	STANTON	CA		04/09/2026	7.225	697,750	46,000	997,000
362606201273	LOS ANGELES	CA		05/15/2026	7.295	1,525,000		4,750,000
362606401275	GATLINBURG	TN		04/27/2026	8.350	166,800		1,750,000
362606801281	BALTIMORE	MD		04/09/2026	8.325	197,800	13,500	354,000
362607101288	PARMA	OH		04/09/2026	8.475	115,000		233,000
362607101289	KULA	HI		04/09/2026	7.300	1,006,250	11,000	1,675,000
362607201295	LONG BEACH	CA		04/27/2026	7.425	99,165		2,750,000
362607401297	NEWPORT BEACH	CA		05/15/2026	7.495	4,549,765		8,800,000
362607701299	NEW ROCHELLE	NY		05/15/2026	8.111	22,000		1,555,000
362607701300	BENTON CITY	WA		04/27/2026	8.100	94,000	179,000	655,000
362608401305	PHOENIX	AZ		04/27/2026	7.470	945,000		2,000,000
362608401307	LONG BRANCH	NJ		05/15/2026	7.565	560,250		3,400,000
362609001311	LOS ANGELES	CA		05/15/2026	8.365	273,400	51,000	2,000,000
362609201318	JACKSONVILLE	FL		05/15/2026	7.315	298,244	41,256	460,000
362609201319	ATLANTIC BEACH	FL		04/27/2026	7.295	439,380		792,000
362609301321	SEATTLE	WA		05/15/2026	7.195	442,000		3,519,000
362609301322	SEATTLE	WA		05/15/2026	7.195	325,000		2,457,000
362609701325	SCOTTSDALE	AZ		05/15/2026	7.490	679,500		1,282,000
362609901332	PHOENIX	AZ		05/15/2026	9.615	400,000		700,000
362609901335	RENTON	WA		05/15/2026	8.695	623,700		835,000
362610601344	PLANO	TX		05/15/2026	7.995	303,410	9,486	510,000
362610601346	FORT WORTH	TX		06/05/2026	8.030	207,350	12,000	350,000
362611001351	WEST LONG BRANCH	NJ		06/05/2026	7.600	1,023,750		4,100,000
362611001352	ORANGE PARK	FL		06/05/2026	7.350	157,500		300,000
362611301359	LEICESTER	MA		06/05/2026	8.080	322,000		670,000
362611801370	SEATTLE	WA		06/23/2026	7.905	945,000		1,800,000
362611801371	GARLAND	TX		06/05/2026	8.605	207,000		335,000
362611901372	LEHIGH ACRES	FL		06/23/2026	7.605	1		340,000
362612101377	TACOMA	WA		06/23/2026	7.780	333,000	36,000	510,000
362612401380	PORTLAND	OR		06/23/2026	8.530	274,275		592,000
362612601384	SAN FRANCISCO	CA		06/05/2026	7.405	1,800,000		4,000,000
362612601387	SACRAMENTO	CA		06/23/2026	8.150	309,045		735,000
362612701392	LAKE TAPPS	WA		06/23/2026	8.655	281,500		545,000
362612701394	EVERETT	WA		06/23/2026	8.155	517,500		960,000
362613301404	SEATTLE	WA		06/05/2026	7.905	532,000		665,000
362613401408	AUSTIN	TX		06/05/2026	8.280	318,700		585,000
362613801410	MARTINEZ	CA		06/23/2026	8.030	405,180		720,000
362613901416	PHOENIX	AZ		06/23/2026	8.780	259,250		452,500
362614001424	VERO BEACH	FL		06/23/2026	8.030	138,600		360,000
362614101425	OCEANSIDE	NY		06/23/2026	8.405	625,500		1,025,000
404333658747	WIMAUMA	TX		05/06/2026	5.790	23,563,770		56,362,900
404333658748	WIMAUMA	TX		05/07/2026	5.650	16,960,000		69,073,000
404333658749	WIMAUMA	TX		05/08/2026	5.760	25,724,504		55,847,000
404333658750	WILMINGTON	TX		04/08/2026	5.860	21,910,000		49,836,000
404333658770	WILMINGTON	TX		04/30/2026	5.580	15,080,000		59,260,000
3350115390	CHATTANOOGA	TN		01/15/2026	11.403	16,009	28,815	270,000

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3410000906	RUMSON	NJ		06/13/2025	8.754		1,372,648	29,500,000
3410000891	NASHVILLE	TN		06/13/2025	8.554		334,701	17,125,000
404333658780	TYRONE	TX		02/04/2026	6.420		4,500,000	16,046,000
362425631101	LOS ANGELES	CA		11/08/2024	8.945		458,000	8,135,500
362431731101	NEW HOPE	PA		01/13/2025	9.090		442,000	6,800,000
3410000720	NASHVILLE	TN		03/03/2025	9.166		211,425	18,755,000
404333658761	MIDDLEBURG	FL		11/14/2025	6.603		4,167,382	45,200,000
100276544	HUNTINGTON BEACH	CA		01/28/2026	6.875		1,546	2,500,000
3340078081	LOS ANGELES	CA		07/29/2024	9.190		226,314	4,990,000
3410000936	DELRAY BEACH	FL		10/24/2025	8.496		687,700	17,420,000
325077272	KIRKLAND	WA		10/06/2025	8.545		860,608	6,950,000
325027142	JOHNS ISLAND	SC		05/28/2025	9.415		1,181,529	7,200,000
3340120628	BROOKLYN	NY		02/26/2026	9.554		138,402	4,300,000
324127355	BOISE	ID		05/28/2025	9.053		766,690	7,030,000
325089423	MOUNTAIN GREEN	UT		10/06/2025	8.595		657,659	5,890,000
3300005337	BROOKLYN	NY		02/19/2025	8.825		954,973	12,400,000
325085825	LA QUINTA	CA		10/31/2025	8.420		1,055,396	11,865,000
100213787	LOS ANGELES	CA		05/29/2025	7.499			1,900,000
100140178	BLUFFDALE	UT		01/11/2024	9.000		3,445	2,250,000
325081003	LA QUINTA	CA		10/31/2025	8.420		887,981	10,650,000
3340115407	OLD GREENWICH	CT		01/15/2026	9.405		286,197	5,400,000
325085931	LA QUINTA	CA		10/31/2025	8.420		1,220,549	11,860,000
100156383	LOS ANGELES	CA		07/25/2024	7.375		51,248	1,800,000
100014471	SOMERS	NY		09/27/2017	5.000		449,833	700,000
324128515	BOISE	ID		05/28/2025	9.053		214,295	7,000,000
325087674	LA QUINTA	CA		10/31/2025	8.420		1,802,409	12,125,000
3500108770	BELLEVUE	WA		10/30/2024	8.880		110,675	6,500,000
325085530	LA QUINTA	CA		10/31/2025	8.420		782,149	12,035,000
325071031	KIRKLAND	WA		10/06/2025	8.320		418,815	4,500,000
325082745	LA QUINTA	CA		10/31/2025	8.420		869,544	12,170,000
100171480	VENICE	CA		10/16/2024	7.000		2,412	1,741,200
3340103892	OLD GREENWICH	CT		06/26/2025	8.034		378,190	3,800,000
3340119382	GREENWICH	CT		02/26/2026	10.880		256,753	8,045,000
3510128161	SANTA MONICA	CA		08/27/2025	7.620		31,166	7,500,000
325088364	LA QUINTA	CA		10/31/2025	8.420		981,174	12,000,000
3410001007	JERSEY CITY	NJ		10/09/2025	8.296		335,438	6,195,000
362535301119	PARADISE VALLEY	AZ		03/13/2026	7.200		753,000	8,000,000
3410000737	NEW PROVIDENCE	NJ		03/07/2025	8.732		91,982	5,720,000
362428833101	BROOKLYN	NY		12/23/2024	8.910		117,120	3,630,000
362507631101	ENCINO	CA		04/17/2025	7.825		150,000	3,980,000
100181327	BOCA RATON	FL		12/06/2024	7.125		72	1,615,000
3340063651	BURBANK	CA		06/14/2024	9.059		118,897	3,000,000
3510126601	LOS ANGELES	CA		08/14/2025	7.525		129,039	7,500,000
362525400860	LOS ANGELES	CA		11/05/2025	7.710		346,500	6,300,000
3700006011	MONTCLAIR	NJ		07/11/2025	8.215		147,274	4,200,000
100184959	NEW YORK	NY		12/19/2024	7.624		4,798	1,415,000
100153716	GILBERT	AZ		07/11/2024	7.625		47,876	
3340121293	FREEPORT	NY		02/26/2026	10.385		704,207	4,395,000
3340106846	MONROE	NY		09/08/2025	10.395		144,438	2,800,000
324050932	WESTLAKE	TX		08/20/2024	9.810		379,082	6,390,000
362521800773	OAKLAND	CA		10/02/2025	8.100		295,000	6,684,000
325049505	PONTE VEDRA BEACH	FL		05/28/2025	8.690		142,120	4,000,000
3340105373	JUPITER	FL		09/22/2025	10.751		518,644	3,435,000
3510117237	DALLAS	TX		12/19/2025	8.438		120,511	6,365,000
3500117571	LEWISVILLE	TX		03/10/2025	8.765		50,216	4,900,000

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362530400999	SANTA BARBARA	CA		01/09/2026	7.488		505,000	3,650,000
3410001063	PALM COAST	FL		12/05/2025	8.254		608,737	9,090,000
325074412	KIRKLAND	WA		10/06/2025	8.320		294,558	3,125,000
362513331101	SOLANA BEACH	CA		07/30/2025	7.660		251,000	4,880,000
362517479048	LOS ANGELES	CA		08/13/2025	7.860		469,000	3,830,000
100173664	BUSSUM	NLD		10/29/2024	5.150		25	1,789,162
100079851	FREMONT	CA		04/08/2022	3.500		4,202	2,500,000
3340104523	EAST HAMPTON	NY		11/13/2025	10.633		641,926	3,700,000
362516453342	PARADISE VALLEY	AZ		07/30/2025	8.190		920,000	8,400,000
3510137984	LOS ANGELES	CA		03/20/2026	7.375		25,279	4,900,000
100173748	LIVERMORE	CA		10/30/2024	10.250		4,436	1,050,000
3410000925	SARASOTA AKA SIESTA KEY	FL		08/15/2025	8.748		85,141	4,700,000
324127367	BOISE	ID		05/28/2025	9.053		239,857	6,165,000
100135931	LIBERTY HILL	TX		11/15/2023	7.875		30	1,750,000
324030299	BEAVERTON	OR		05/23/2024	10.090		49,500	3,040,000
3700005788	SAN CLEMENTE	CA		04/11/2025	7.900		80,218	4,450,000
362600501140	SANTA BARBARA	CA		02/04/2026	7.750		784,000	9,200,000
362517437353	LOS ANGELES	CA		07/30/2025	7.790		378,000	3,900,000
3420001093	LACONIA	NH		01/29/2026	8.050		519,799	18,544,375
100236541	UNITED KINGDOM	GBR		09/12/2025	8.740		1,349	2,131,215
3700006523	CRESSKILL	NJ		01/14/2026	7.925		259,886	5,500,000
3410000839	NASHVILLE	TN		07/15/2025	8.664		1,186,538	8,208,000
100120348	BLOOMFIELD HILLS	MI		08/18/2023	7.875		7,076	3,101,000
3510136983	MIAMI	FL		02/09/2026	7.180		12,175	4,900,000
100011674	GREENLAWN	NY		03/08/2017	4.375		281,752	575,000
3500108404	LOS ANGELES	CA		11/15/2024	8.865		90,701	3,900,000
3340078098	LAKEWOOD	NJ		08/19/2024	9.325		46,791	2,700,000
100180767	SAN DIEGO	CA		11/26/2024	6.990		2,559	1,230,000
100201446	LAKESIDE	CA		03/12/2025	7.999		2,593	1,065,000
3500136691	AGOURA HILLS	CA		01/23/2026	7.125		138,646	4,000,000
3410001002	PORTLAND	ME		10/17/2025	8.496		674,541	7,670,000
3310093902	BROOKLYN	NY		02/06/2025	8.260		53,587	5,600,000
100178332	INGLEWOOD	CA		11/19/2024	6.999		1,273	1,200,000
3510138914	SAN FRANCISCO	CA		03/12/2026	7.340		137,941	4,900,000
3410000622	EAST HAMPTON	NY		01/27/2025	8.784		50,828	4,675,000
3500122065	WEST LONG BRANCH	NJ		06/09/2025	8.390		119,806	7,000,000
3340084553	BROOKLYN	NY		12/19/2024	9.093		20,236	1,990,000
3510134457	LOS ANGELES	CA		12/17/2025	7.455		547,839	7,300,000
100235414	LAS VEGAS	NV		08/29/2025	6.999		46,175	1,075,000
100107863	ROSHARON	TX		06/29/2023	7.500		66	1,060,000
362511943101	SEATTLE	WA		06/12/2025	7.515		250,000	4,629,000
3510114057	LOS ANGELES	CA		12/19/2025	7.625		109,601	5,800,000
100264176	UNITED KINGDOM	GBR		12/15/2025	3.040		215	1,306,314
3340115747	BROOKLYN	NY		12/11/2025	9.158		70,706	2,150,000
3510135481	LOS ANGELES	CA		02/09/2026	7.930		154,697	8,870,000
3510121113	CORAL GABLES	FL		12/19/2025	8.313		238,300	5,000,000
3510114403	LOS ANGELES	CA		12/19/2025	7.900		29,040	4,212,000
100091120	LOS ANGELES	CA		01/31/2023	8.999		54	1,050,000
100247625	SAN JOSE	CA		10/29/2025	6.750		1,818	2,650,000
100168662	SAN FRANCISCO	CA		09/25/2024	7.125		9,924	1,300,000
3500117126	VALLEY VILLAGE	CA		03/21/2025	8.175		72,996	3,443,000
3500122113	SHERMAN OAKS	CA		05/22/2025	7.733		252,553	3,475,000
3340116530	CANOGA PARK	CA		12/19/2025	9.554		37,774	2,750,000
3500136624	MIAMI	FL		01/23/2026	7.375		140,258	3,560,000
3510120195	LOS ANGELES	CA		08/14/2025	8.613		258,318	4,778,000

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3410000623	CHATHAM	NJ		11/21/2024	8.850		183,414	4,130,000
3340116017	BROOKLYN	NY		01/15/2026	8.900		177,408	2,040,000
3510137859	LOS ANGELES	CA		03/20/2026	7.500		153,538	4,100,000
3510124936	ST. AUGUSTINE	FL		02/09/2026	7.868		402,938	7,820,000
3510134217	CHARLESTOWN	MA		11/14/2025	7.765		37,675	3,800,000
362512841101	DALLAS	TX		06/12/2025	7.515		152,500	2,203,000
3510126120	LOS ANGELES	CA		08/01/2025	7.720		248,439	7,100,000
3340101412	COSTA MESA	CA		06/26/2025	7.860		87,912	2,500,000
324050316	WESTLAKE	TX		09/25/2024	9.535		10,987	5,750,000
3310094188	BAYVILLE	NJ		03/07/2025	8.323		69,260	4,490,000
3510105872	VALLEY VILLAGE	CA		12/19/2025	8.688		176,478	4,450,000
3510130321	CALABASAS	CA		10/07/2025	7.620		110,280	6,000,000
3410000909	SHORT HILLS	NJ		07/07/2025	8.364		127,053	3,700,000
100185603	BEACH HAVEN	NJ		12/20/2024	7.250		27	2,870,000
100168343	PORTLAND	OR		09/25/2024	6.990		4,832	940,000
324050688	WESTLAKE	TX		09/25/2024	9.535		50,185	5,770,000
3510134480	EMERALD ISLE	NC		12/08/2025	7.595		62,711	4,200,000
3500117235	SOUTH MIAMI	FL		06/26/2025	8.110		256,455	5,175,000
3310091418	HOUSTON	TX		01/16/2025	11.740		155,800	4,440,000
3510136842	ALPINE	NJ		02/19/2026	7.270		457,237	6,500,000
3500109658	MIAMI	FL		10/30/2024	8.630		113,576	3,000,000
3340101696	BIG PINE KEY	FL		06/26/2025	8.922		64,594	1,700,000
100142396	PORT MONMOUTH	NJ		02/02/2024	8.250		906	875,000
3510123389	ENCINITAS	CA		07/15/2025	8.158		26,840	4,850,000
100175540	BRADENTON	FL		11/08/2024	7.000		3,514	895,000
100129483	SPRING VALLEY	NY		09/29/2023	6.250		41,370	975,000
100263873	UNITED KINGDOM	GBR		12/15/2025	3.390		920	1,100,752
3500118282	SCOTTSDALE	AZ		03/10/2025	8.015		173,801	4,950,000
3510125262	BELLEVUE	WA		12/19/2025	8.025		38,612	4,135,000
100235782	SACRAMENTO	CA		09/22/2025	6.875		150	1,000,000
3340119717	BERKELEY	CA		02/26/2026	10.148		109,157	2,300,000
3340107564	LIVINGSTON	NJ		09/15/2025	10.088		148,866	2,375,000
3300005571	SYOSSET	NY		12/18/2024	8.810		196,348	6,600,000
3510133495	ENCINO	CA		02/19/2026	7.670		175,471	6,450,000
3500100379	DUSON	LA		09/30/2024	8.805		189,006	3,180,000
3410000620	NASHVILLE	TN		11/21/2024	8.850		154,345	3,100,000
3500119385	LOS ANGELES	CA		04/07/2025	7.693		68,331	2,832,000
3500122599	COSTA MESA	CA		06/26/2025	7.985		203,589	4,695,000
3510124574	LOS ANGELES	CA		12/19/2025	7.250		3,001	3,230,000
3510109314	GREENVILLE	SC		12/19/2025	8.063		543,571	5,200,000
324050046	WESTLAKE	TX		08/20/2024	9.810		6,818	5,610,000
3700005931	LLOYD HARBOR	NY		07/30/2025	8.415		121,022	3,150,000
324050821	WESTLAKE	TX		08/20/2024	9.810		152,323	3,990,000
3510116075	VALLEY VILLAGE	CA		12/19/2025	7.563		8,136	3,600,000
3510124935	ST. AUGUSTINE	FL		02/09/2026	7.868		223,905	7,640,000
3340116223	LOS ANGELES	CA		12/19/2025	9.771		46,760	2,100,000
3410001022	SHORT HILLS	NJ		10/09/2025	8.296		172,723	4,705,000
3500108406	LOS ANGELES	CA		11/15/2024	8.865		46,419	2,600,000
3510127282	LOS ANGELES	CA		08/14/2025	7.650		412,690	5,480,000
100236498	UNITED KINGDOM	GBR		09/12/2025	8.740		1,349	1,127,276
3510136061	LOS ANGELES	CA		01/09/2026	7.300		275,770	3,655,000
324050888	WESTLAKE	TX		08/20/2024	9.810		173,560	3,570,000
100264316	UNITED KINGDOM	GBR		12/15/2025	3.840		28	994,655
3510124576	LOS ANGELES	CA		08/01/2025	7.470		3,001	3,095,000
3510114427	SAN DIEGO	CA		12/19/2025	7.625		110,990	4,550,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000834	WESTFIELD	NJ		06/06/2025	8.554		151,733	4,319,000
3510132619	MIAMI	FL		10/30/2025	7.730		687,150	7,400,000
3310071917	BELLEVUE	WA		07/19/2024	8.673		15,456	3,850,000
3500114916	MORGANVILLE	NJ		01/27/2025	8.273		156,740	2,800,000
100170151	SEVIERVILLE	TN		10/08/2024	7.124		26,964	680,000
100080230	MIAMI	FL		02/25/2022	5.700		5,449	775,000
3510128745	LONG BEACH	CA		10/07/2025	7.495		12,374	3,100,000
3300005516	HOLMDEL	NJ		12/18/2024	8.595		70,151	2,250,000
3410000658	NEWARK	NJ		01/27/2025	8.984		146,292	2,529,000
3410001066	ALPHARETTA	GA		12/22/2025	8.154		108,436	18,200,000
362532501053	LOS ANGELES	CA		12/24/2025	7.600		231,000	2,490,000
3350099562	MONROE	NY		10/20/2025	10.438		494,091	5,800,000
100038471	DUBLIN	IRL		09/27/2019	3.650		125	495,349
3340114571	BROOKLYN	NY		11/26/2025	9.158		44,827	1,390,000
3510121650	POMPANO BEACH	FL		12/19/2025	7.875		173,413	4,400,000
3500110133	FORT LAUDERDALE	FL		02/18/2025	8.575		56,577	3,100,000
100264699	UNITED KINGDOM	GBR		12/15/2025	8.450		248	
3510102605	LOS ANGELES	CA		12/19/2025	8.500		6,993	3,200,000
100264078	UNITED KINGDOM	GBR		12/15/2025	3.790		930	895,190
3510115026	SCOTTSDALE	AZ		12/19/2025	8.000		441,704	5,200,000
3510127636	MIAMI	FL		09/16/2025	8.338		273,778	6,600,000
3510130318	LOS ANGELES	CA		11/14/2025	7.515		248,142	5,700,000
100114758	MURRIETA	CA		07/07/2023	7.749		2,940	675,000
3510120653	LOS ANGELES	CA		12/19/2025	8.025		227,133	3,650,000
3510112959	SEATTLE	WA		12/19/2025	7.813		327,155	7,370,000
3340113691	LONG BRANCH	NJ		12/19/2025	10.148		445,421	5,000,000
3510127634	BOCA RATON	FL		09/08/2025	8.070		418,791	8,700,000
3510134712	HOLLYWOOD	FL		11/20/2025	7.680		68,233	3,150,000
3510130466	VALLEY VILLAGE	CA		09/29/2025	7.775		247,491	3,900,000
3340116391	BRONX	NY		01/29/2026	10.266		10,520	1,275,000
3340114116	NEW YORK	NY		11/13/2025	10.662		62,204	1,950,000
3510135015	WEST PALM BEACH	FL		02/19/2026	7.520		179,402	5,965,000
3420001110	FRANKLIN	TN		01/29/2026	8.250		100,162	5,500,000
325087178	WINTER PARK	FL		10/06/2025	8.220		259,991	3,160,000
3510127366	LAKEWOOD	NJ		08/27/2025	8.120		54,923	2,850,000
3340099826	PHILADELPHIA	PA		04/24/2025	8.819		21,538	1,180,000
3340097952	BISCAYNE PARK	FL		04/24/2025	8.688		36,590	1,795,000
3350098969	BLOOMINGBURG	NY		08/08/2025	10.643		438,117	5,980,000
100263641	UNITED KINGDOM	GBR		12/15/2025	2.990		2,393	808,986
100204521	CLARK	NJ		04/04/2025	7.125		1,719	850,000
3300005575	SPRING VALLEY	NY		02/19/2025	8.625		135,786	3,100,000
3340093729	WEST HOLLYWOOD	CA		02/06/2025	8.447		30,056	1,285,000
3510129782	MIAMI	FL		10/17/2025	7.725		398,781	6,700,000
3500114215	WINDERMERE	FL		04/21/2025	7.730		242,677	16,000,000
3410000595	JERSEY CITY	NJ		11/14/2024	8.850		107,593	2,460,000
100158270	UNITED KINGDOM	GBR		07/09/2024	3.490		72	795,724
3510123390	ENCINITAS	CA		07/15/2025	8.158		45,160	4,600,000
3340102488	THE BRONX	NY		05/29/2025	8.614		27,889	1,390,000
100108333	NEWARK	NJ		05/25/2023	8.749		7,076	660,000
100039014	DUBLIN	IRL		09/27/2019	3.400		774	456,012
100264098	UNITED KINGDOM	GBR		12/15/2025	3.040		1,101	802,355
3410000901	NASHVILLE	TN		06/20/2025	8.754		281,606	3,365,000
3510110233	BOSTON	MA		12/19/2025	8.150		181,690	4,725,000
3410000899	TAMPA	FL		06/20/2025	8.554		45,460	6,997,000
100264380	UNITED KINGDOM	GBR		12/15/2025	3.740		1,237	795,724

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206524	TEATICKET	MA		04/22/2025	7.499		1,124	595,000
3510128296	SCOTTSDALE	AZ		09/08/2025	7.570		123,683	4,650,000
3300005584	LIVINGSTON	NJ		02/19/2025	8.625		67,201	1,850,000
100176927	MIAMI	FL		11/15/2024	9.250		1,872	600,000
100127501	CAROLINA BEACH	NC		09/08/2023	7.000		536	650,000
100071933	GILBERT	AZ		11/19/2021	5.375		4,202	625,000
3410000954	LIVINGSTON	NJ		08/08/2025	8.548		54,004	2,100,000
3510126295	CHARLESTOWN	MA		12/19/2025	7.438		126,931	2,790,000
100091999	BREWSTER	NY		02/09/2023	7.850		15,658	735,000
3410000921	LIVINGSTON	NJ		07/18/2025	8.464		67,434	2,260,000
100158306	UNITED KINGDOM	GBR		07/09/2024	3.190		62	762,569
3410000803	SCOTCH PLAINS	NJ		04/17/2025	8.706		97,479	2,300,000
3410000728	LIVINGSTON	NJ		03/07/2025	8.736		128,764	2,290,000
3350107514	DEMAREST	NJ		09/22/2025	10.935		256,206	4,855,000
100038508	KILDARE	IRL		09/27/2019	3.400		111	448,766
3310089582	EDGEMERE	NY		01/16/2025	8.981		71,608	3,410,000
100158291	UNITED KINGDOM	GBR		07/09/2024	3.490		25	749,307
3340070221	SEBRING	FL		08/19/2024	9.170		61,653	1,453,000
3510119912	CUTLER BAY	FL		12/19/2025	8.440		43,864	2,630,000
3410000993	TREASURE ISLAND	FL		09/19/2025	8.386		113,695	4,260,000
3410000697	NASHVILLE	TN		01/27/2025	9.184		89,160	2,300,000
100038571	GALWAY	IRL		09/27/2019	2.850		104	369,343
3410000698	NASHVILLE	TN		01/27/2025	9.184		92,348	2,300,000
3510117760	SCOTTSDALE	AZ		12/19/2025	8.000		370,529	5,225,000
3310088163	HEATH	TX		12/19/2024	8.841		47,164	2,375,000
3510131530	KEY WEST	FL		01/09/2026	7.425		114,734	2,786,000
3510116865	SCOTTSDALE	AZ		12/19/2025	8.000		132,104	6,700,000
3410000858	LIVINGSTON	NJ		05/15/2025	8.298		157,147	2,375,000
100158316	UNITED KINGDOM	GBR		07/09/2024	3.190		30	729,414
3500117133	MIAMI	FL		03/10/2025	8.825		284,160	4,350,000
3340098967	TOMS RIVER	NJ		05/22/2025	8.614		11,128	1,170,000
3340089616	GRAFTON	MA		12/30/2024	9.444		911,001	4,524,000
100090862	HONOLULU	HI		01/06/2023	9.125		209	712,000
100145051	UNITED KINGDOM	GBR		03/12/2024	8.250		1,273	762,569
3350108947	MONSEY	NY		10/08/2025	10.945		296,257	4,200,000
3510137680	AGOURA HILLS	CA		03/02/2026	7.700		78,604	7,400,000
3410000972	LIVINGSTON	NJ		08/22/2025	8.548		224,620	3,075,000
100143859	UNITED KINGDOM	GBR		02/28/2024	8.740		1,259	908,452
3410000793	NASHVILLE	TN		04/11/2025	9.106		47,035	2,300,000
100158325	UNITED KINGDOM	GBR		07/09/2024	3.640		66	696,259
3310090984	CHARLOTTE	NC		01/16/2025	10.740		76,417	4,300,000
3350118038	CHARLOTTE	NC		02/26/2026	9.443		41,493	4,150,000
3340116339	DARIEN	CT		02/13/2026	10.395		340,382	2,705,000
3410000795	NASHVILLE	TN		04/11/2025	9.106		17,131	2,300,000
3500135859	LOS ANGELES	CA		01/23/2026	7.500		32,770	2,490,000
100088249	NEWARK	NJ		10/17/2022	7.900		41,370	550,000
3510128401	MERCER ISLAND	WA		08/27/2025	7.870		228,998	3,380,000
100090863	SMYRNA	GA		01/06/2023	8.875		78	575,000
3510133510	MIAMI	FL		11/20/2025	7.780		109,032	3,390,000
3410000830	LIGHTHOUSE POINT	FL		05/05/2025	8.598		448,000	3,438,000
100158277	UNITED KINGDOM	GBR		07/09/2024	3.070		54	689,628
3410000843	WESTFIELD	NJ		05/15/2025	8.498		53,648	2,995,000
3510126462	TAMPA	FL		08/14/2025	7.900		293,163	4,640,000
3410000852	SCOTCH PLAINS	NJ		05/05/2025	8.298		234,279	2,210,000
3420001060	SARASOTA	FL		01/29/2026	7.950		227,779	22,680,450

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340115597	LIVINGSTON	NJ		12/04/2025	10.336		208,664	1,630,000
100185982	EASTON	MD		12/26/2024	6.875		698	700,000
100262246	UNITED KINGDOM	GBR		12/15/2025	3.740		816	657,799
100144997	UNITED KINGDOM	GBR		03/12/2024	8.250		1,273	663,095
3340099925	TOMS RIVER	NJ		04/24/2025	9.163		205,256	1,940,000
100207783	BEVERLY HILLS	CA		04/29/2025	10.500		59,831	4,555,000
3410000932	LIVINGSTON	NJ		07/15/2025	8.364		106,809	2,100,000
100109960	CONYERS	GA		06/22/2023	8.308		5,489	540,000
362535601121	LONG BRANCH	NJ		02/27/2026	7.448		385,000	3,500,000
3340117516	LIVERMORE	CA		02/13/2026	9.395		47,520	1,150,000
3510138703	BURIEN	WA		03/12/2026	7.590		11,062	2,121,000
100158317	UNITED KINGDOM	GBR		07/09/2024	3.190		27	649,842
3340115600	QUEENS	NY		12/04/2025	10.405		49,152	1,056,000
3410001051	TERRELL HILLS	TX		11/17/2025	7.908		72,225	3,000,000
3510114080	BOTHELL	WA		12/19/2025	8.313		190,613	2,800,000
100038692	DUBLIN	IRL		09/27/2019	3.650		99	456,354
3510123553	NEW CASTLE	CO		08/01/2025	8.283		415,201	3,930,000
325032286	WASHINGTON	UT		05/28/2025	9.495		114,017	1,275,000
3310089581	PALISADES PARK	NJ		12/19/2024	9.296		69,624	2,860,000
3340095893	CAPE CORAL	FL		04/24/2025	9.134		124,190	1,100,000
3340113377	WEST LONG BRANCH	NJ		01/15/2026	10.138		761,589	3,200,000
3410000746	WESTFIELD	NJ		03/28/2025	8.736		52,087	2,075,000
3700005886	JERSEY CITY	NJ		04/17/2025	8.280		151,588	2,900,000
3410000828	MONTCLAIR	NJ		06/06/2025	8.654		259,035	3,390,000
3410000919	SCOTCH PLAINS	NJ		07/15/2025	8.364		25,836	1,975,000
3340097801	LOS ANGELES	CA		04/10/2025	8.296		145,341	3,290,000
3500114093	WINTER PARK	FL		01/27/2025	8.648		65,203	2,030,000
100054864	GILROY	CA		03/23/2021	6.375		7,515	610,000
3500114397	DANIA BEACH	FL		01/08/2025	8.388		69,673	1,710,000
3510124802	OAKLAND PARK	FL		12/19/2025	8.313		157,025	3,050,000
3510109059	NASHVILLE	TN		12/19/2025	8.063		55,220	2,300,000
3625199900721	BRENTWOOD	TN		09/10/2025	8.175		319,000	4,500,000
3340100071	HAMPTON BAYS	NY		04/24/2025	8.154		34,452	990,000
3500112750	CORONADO	CA		01/08/2025	8.263		86,301	3,100,000
325076844	SEVIERVILLE	TN		10/06/2025	8.645		280,950	1,330,000
3510122207	BOISE	ID		12/19/2025	8.188		136,143	2,810,000
100236542	UNITED KINGDOM	GBR		09/12/2025	8.740		1,349	848,773
3510137048	PENSACOLA	FL		02/19/2026	7.920		416,948	3,600,000
3340110133	ST. PETERSBURG	FL		10/08/2025	11.276		106,833	1,520,000
3410000493	JERSEY CITY	NJ		09/24/2024	9.216		104,830	2,712,000
3340121072	SMITHTOWN	NY		02/13/2026	9.920		71,931	1,200,000
3510126440	MIAMI	FL		08/01/2025	7.845		111,348	3,800,000
3700006150	NEW PROVIDENCE	NJ		07/30/2025	8.290		150,637	1,700,000
3510113057	DALLAS	TX		12/19/2025	8.088		75,732	2,160,000
100158289	UNITED KINGDOM	GBR		07/09/2024	3.490		20	649,842
3410000588	LIVINGSTON	NJ		11/08/2024	8.850		87,650	1,785,000
3700006084	CRANFORD	NJ		07/30/2025	8.290		107,640	1,550,000
3340100640	SANDY SPRINGS	GA		06/05/2025	9.562		19,721	1,500,000
3510125950	LOS ANGELES	CA		08/27/2025	8.310		376,260	8,400,000
3340116903	SEATTLE	WA		12/11/2025	9.603		35,482	895,000
3510104506	MIAMI	FL		12/19/2025	8.375		46,742	2,650,000
100263868	UNITED KINGDOM	GBR		12/15/2025	3.190		686	610,055
3510127940	STAMFORD	CT		09/08/2025	8.195		92,162	2,221,000
3700006113	EAST MEADOW	NY		08/14/2025	8.485		51,699	1,475,000
100273817	LAKESIDE	AZ		01/23/2026	6.980		1,147	480,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158199	UNITED KINGDOM	GBR		07/09/2024	3.440		12	583,531
100158249	UNITED KINGDOM	GBR		07/09/2024	3.690		13	583,531
3350102158	DELRAY BEACH	FL		07/15/2025	10.880		260,881	3,200,000
3510119911	MIAMI	FL		12/19/2025	8.440		24,545	3,140,000
3510120442	KAMUELA	HI		12/19/2025	8.438		19,898	4,950,000
100262006	UNITED KINGDOM	GBR		12/15/2025	4.240		429	663,104
3310054872	SAN JOSE	CA		08/31/2023	8.463		102,202	3,400,000
3500112322	JUPITER	FL		02/18/2025	8.885		36,373	1,815,000
100262506	UNITED KINGDOM	GBR		12/15/2025	2.990		24	583,531
3410000933	NASHVILLE	TN		07/18/2025	8.464		249,623	2,180,000
3510135363	MERCER ISLAND	WA		12/08/2025	7.620		33,619	1,970,000
3340097231	LEWES	DE		04/10/2025	9.425		87,242	1,000,000
100158276	UNITED KINGDOM	GBR		07/09/2024	3.490		19	576,900
3340108131	JAMAICA	NY		02/26/2026	10.207		116,028	2,545,000
100158198	UNITED KINGDOM	GBR		07/09/2024	3.440		11	563,638
100158250	UNITED KINGDOM	GBR		07/09/2024	3.690		12	563,638
324050851	WESTLAKE	TX		08/20/2024	9.810		73,630	3,600,000
100238852	GILBERT	AZ		09/23/2025	7.375		93	510,000
100207620	SOUTH SAN FRANCISCO	CA		04/29/2025	11.825		1,000	1,470,000
325020289	PIGEON FORGE	TN		04/23/2025	8.963		188,146	1,150,000
100158197	UNITED KINGDOM	GBR		07/09/2024	3.440		11	557,007
100158247	UNITED KINGDOM	GBR		07/09/2024	3.690		12	557,007
100131638	ZIONSVILLE	IN		10/06/2023	7.625		11,676	415,000
100262484	UNITED KINGDOM	GBR		12/15/2025	3.390		24	576,900
3410000741	LIVINGSTON	NJ		03/07/2025	8.836		85,250	1,670,000
3340102855	KEANSBURG	NJ		06/26/2025	8.922		44,354	1,180,000
100158262	UNITED KINGDOM	GBR		07/09/2024	3.140		16	563,638
362518157951	SEATTLE	WA		08/13/2025	7.510		182,000	2,495,000
100158200	UNITED KINGDOM	GBR		07/09/2024	3.440		11	550,376
100158292	UNITED KINGDOM	GBR		07/09/2024	3.390		25	570,269
100144359	MILTON	MA		03/07/2024	7.125		32,733	1,040,000
3310080845	SEASIDE HEIGHTS	NJ		10/10/2024	8.323		107,122	2,300,000
3700006197	RIDGEWOOD	NJ		09/02/2025	8.120		158,828	1,600,000
3410001047	VILLANOVA	PA		11/10/2025	8.308		4,544	2,150,000
3340120756	BROOKLYN	NY		02/26/2026	9.603		184,140	1,200,000
3410000951	LIVINGSTON	NJ		08/01/2025	8.460		80,392	1,550,000
362502731101	LOS ANGELES	CA		03/11/2025	8.675		30,000	1,725,000
100264655	UNITED KINGDOM	GBR		12/15/2025	3.190		1,075	557,007
100158294	UNITED KINGDOM	GBR		07/09/2024	3.490		16	550,376
362525300854	SAN DIEGO	CA		12/24/2025	7.727		94,000	1,609,000
3510115742	CHARLESTON	SC		12/19/2025	8.213		41,989	2,250,000
3510135510	AIEA	HI		02/19/2026	7.895		70,516	4,160,000
100120023	DAVENPORT	FL		08/11/2023	7.625		20,384	397,000
3510134331	LAKEWOOD	CA		12/08/2025	7.470		37,738	1,900,000
100032513	CAVAN	IRL		06/21/2019	3.030		2,559	189,400
3350105587	DESTIN	FL		07/15/2025	10.267		34,232	2,700,000
100269885	RAMSEY	NJ		12/30/2025	8.750		5,000	1,174,700
100119326	TOOELE	UT		07/31/2023	6.999		8,565	430,000
100236720	UNITED KINGDOM	GBR		09/12/2025	8.740		1,349	729,414
100158192	UNITED KINGDOM	GBR		07/09/2024	3.140		15	530,483
100044035	SHORELINE	WA		08/19/2020	4.750		750	355,000
3340120625	LOS ANGELES	CA		02/13/2026	9.276		40,380	1,080,000
3510127271	LOS ANGELES	CA		12/19/2025	7.500		170,437	4,000,000
3700006231	BROOKLYN	NY		09/02/2025	8.120		19,890	1,490,000
3350110301	BARRINGTON	IL		10/08/2025	11.681		289,904	3,100,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510117839	CHARLOTTE	NC		12/19/2025	8.375		129,080	4,790,000
3510123810	VANCOUVER	WA		08/14/2025	8.363		492,009	3,055,000
100203370	BIG BEAR LAKE	CA		03/27/2025	7.250		107	560,000
3350108373	SOMERVILLE	MA		09/15/2025	11.194		351,335	3,000,000
100158176	UNITED KINGDOM	GBR		07/09/2024	3.140		15	517,221
3340088177	EAST QUOGUE	NY		06/26/2025	8.718		15,507	807,000
3510134703	PALMETTO BAY	FL		12/17/2025	7.605		23,670	1,950,000
100133934	WEBSTER	MA		10/25/2023	7.887		43,680	610,000
3500118770	HOUSTON	TX		04/21/2025	8.168		148,615	1,900,000
100263427	UNITED KINGDOM	GBR		12/15/2025	3.040		1,003	517,221
100038924	KILKENNY	IRL		09/27/2019	3.250		72	186,910
3700006410	STAMFORD	CT		11/21/2025	7.950		211,404	1,500,000
100109846	PHILADELPHIA	PA		06/22/2023	8.080		12,438	490,000
100263033	UNITED KINGDOM	GBR		12/15/2025	8.250		25	570,269
3350112263	LOS ANGELES	CA		10/29/2025	9.701		29,621	2,600,000
100158193	UNITED KINGDOM	GBR		07/09/2024	3.140		15	503,959
100158191	UNITED KINGDOM	GBR		07/09/2024	3.440		16	503,959
100068496	REDINGTON SHORES	FL		08/25/2021	4.375		22,523	121,000
100100178	NEW BRITAIN	CT		03/17/2023	8.300		15,704	418,000
3420001119	HO HO KUS	NJ		02/20/2026	8.126		171,772	3,600,000
3410001027	LOWER MERION	PA		10/24/2025	8.396		46,174	2,092,000
3510119954	ARROYO GRANDE	CA		12/19/2025	8.188		167,227	2,725,000
3510122206	BOISE	ID		12/19/2025	8.188		212,836	2,115,000
325070378	SEVIERVILLE	TN		10/06/2025	8.645		408,123	1,330,000
3625290000948	EDMONDS	WA		11/05/2025	8.035		7,500	1,250,000
3510109411	WINDERMERE	FL		12/19/2025	8.063		332,943	3,300,000
3510103774	CHARLOTTE	NC		12/19/2025	8.500		319,942	2,890,000
100278225	UPLAND	CA		02/26/2026	7.175		99,500	1,193,416
100278287	SAN DIEGO	CA		02/26/2026	6.725		50,000	1,501,861
3510132541	HOUSTON	TX		10/30/2025	7.730		506,074	3,798,600
3350099885	MONROE	NY		10/08/2025	10.438		286,401	2,900,000
100032464	DUBLIN	IRL		06/21/2019	3.100		3,514	617,105
3510138707	BURIEN	WA		03/12/2026	7.590		37,000	2,121,000
100038495	DUBLIN	IRL		09/27/2019	3.050		40	342,266
100230945	SAN JOSE	CA		08/29/2025	8.000		30,000	2,259,631
100119741	PATERSON	NJ		08/08/2023	7.983		1,969	605,000
100164497	SEVIERVILLE	TN		08/21/2024	7.125		237	401,000
100158211	UNITED KINGDOM	GBR		07/09/2024	3.340		8	484,066
3410000586	CHATHAM	NJ		11/08/2024	8.550		76,158	2,200,000
3350101846	DEMAREST	NJ		07/15/2025	10.385		112,137	2,700,000
100208117	SURPRISE	AZ		04/29/2025	9.375		26,099	890,000
3410000882	FRANKLIN	TN		06/06/2025	8.754		34,707	2,350,000
100148828	LAUDERDALE LAKES	FL		04/17/2024	8.000		13,591	376,000
100262027	UNITED KINGDOM	GBR		12/15/2025	3.190		923	484,066
3510138697	BURIEN	WA		03/12/2026	7.590		31,284	1,955,000
100038956	DUBLIN	IRL		09/27/2019	3.000		299	258,540
3310088271	LAKEWOOD	NJ		01/08/2025	10.250		62,786	2,490,000
100206474	LAWRENCEVILLE	GA		04/22/2025	7.125		605	415,000
3410000707	WESTFIELD	NJ		02/07/2025	8.390		31,516	1,340,000
100147861	WESTAMPTON	NJ		04/08/2024	6.500		65	394,000
3310079515	BOERNE	TX		08/19/2024	9.702		45,275	2,300,000
3410001065	LIVINGSTON	NJ		12/05/2025	8.054		250,572	2,300,000
325086972	OREGON CITY	OR		10/06/2025	8.045		80,622	765,000
3410001013	SHORT HILLS	NJ		10/09/2025	8.196		136,361	4,600,000
3410000975	LIVINGSTON	NJ		08/22/2025	8.548		28,652	2,285,000

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3410000868	AUSTIN	TX		09/19/2025	8.586		298,172	2,390,000
3310090179	AQUEBOGUE	NY		01/08/2025	8.960		45,554	2,500,000
3340081114	DECATUR	GA		08/26/2024	9.170		152,596	950,000
3310088275	LAKEWOOD	NJ		01/08/2025	10.250		19,843	2,470,000
3510133821	DRIPPING SPRINGS	TX		12/17/2025	7.980		250,446	3,845,800
3500136305	MIAMI	FL		01/23/2026	7.625		146,450	3,200,000
3350103954	WASHINGTON	DC		07/29/2025	10.148		39,859	2,775,000
3410000517	ATLANTA	GA		09/24/2024	9.316		54,051	1,377,625
100091375	SUMMERVILLE	SC		02/22/2023	6.000		66	393,000
3410000770	LIVINGSTON	NJ		10/09/2025	8.496		256,115	2,700,000
100170303	DALLAS	GA		10/08/2024	7.500		55	403,000
3350110174	LOS ANGELES	CA		09/22/2025	8.945		53,060	3,400,000
3510123895	ST CLOUD	FL		07/15/2025	8.283		160,953	9,560,000
362525500872	VALLEY CENTER	CA		10/24/2025	8.350		29,000	840,000
100088224	HOLLYWOOD	FL		10/17/2022	7.750		3,593	445,000
3510116507	DECATUR	GA		12/19/2025	8.063		36,415	1,690,000
100246267	CAMP HILL	PA		10/10/2025	7.250		1,465	390,000
3510126579	BURBANK	CA		12/19/2025	7.500		46,663	1,920,000
3510128642	LOS ANGELES	CA		09/29/2025	7.625		82,195	2,750,000
3350105070	NEEDHAM	MA		07/15/2025	10.395		337,036	2,900,000
3510116510	DECATUR	GA		12/19/2025	8.063		39,841	1,710,000
100132274	WATAUGA	TX		10/13/2023	7.125		25,913	320,000
100055385	NEW ROCHELLE	NY		03/23/2021	4.625		29,620	456,000
100108364	NEWARK	NJ		05/25/2023	8.249		42,484	365,000
100038446	KILDARE	IRL		09/27/2019	2.850		11	164,514
3510136428	SOUTH MIAMI	FL		02/09/2026	7.430		34,875	4,650,000
100236559	UNITED KINGDOM	GBR		09/12/2025	8.740		1,349	808,986
3410000987	CHATHAM TOWNSHIP	NJ		09/05/2025	8.386		216,473	3,950,000
3350110865	NEW PROVIDENCE	NJ		10/08/2025	9.652		178,356	2,050,000
3510133828	DRIPPING SPRINGS	TX		12/17/2025	7.980		133,192	2,787,750
3410001017	CHATHAM	NJ		10/03/2025	8.096		71,960	2,300,000
3410000879	EVANSTON	IL		06/06/2025	8.754		241,845	4,668,000
3350105656	FLUSHING	NY		07/29/2025	10.049		5,206	1,755,000
3510119549	SEWALLS POINT	FL		12/19/2025	7.500		180,027	2,452,000
100246189	RICHMOND	VA		10/08/2025	6.990		67,704	450,000
3510123894	ST CLOUD	FL		07/15/2025	8.283		148,605	8,490,000
3310093620	JERSEY CITY	NJ		03/07/2025	7.940		29,416	3,160,000
3310088284	LAKEWOOD	NJ		01/08/2025	10.250		46,057	2,525,000
100118734	LANTANA	FL		07/25/2023	9.500		28,501	382,000
3410000934	WESTFIELD	NJ		07/25/2025	8.364		79,119	2,600,000
3410001037	THOMPSON STATION	TN		11/03/2025	8.308		346,882	3,630,000
3310088277	LAKEWOOD	NJ		01/08/2025	10.250		51,622	2,550,000
100158333	UNITED KINGDOM	GBR		07/09/2024	3.190		33	431,017
100158335	UNITED KINGDOM	GBR		07/09/2024	3.190		33	431,017
100254483	MARYVILLE	TN		11/07/2025	6.625		1,432	375,000
100263340	UNITED KINGDOM	GBR		12/15/2025	8.250		402	629,948
3340069541	BELLEVILLE	NJ		04/30/2024	9.148		108,747	920,000
3340099848	BRENTWOOD	NY		05/29/2025	8.602		4,876	725,000
3510119913	MIAMI	FL		12/19/2025	8.440		43,863	1,570,000
3510138708	BURIEN	WA		03/12/2026	7.590		46,880	1,955,000
3340115034	MOUNT LAUREL TOWNSHIP	NJ		12/04/2025	9.158		20,847	634,000
3510128163	MALIBU	CA		09/29/2025	7.938		101,921	8,600,000
100261953	UNITED KINGDOM	GBR		12/15/2025	3.340		776	431,017
3510131265	NORTH BAY VILLAGE	FL		12/08/2025	7.720		427,810	5,150,000
3510125616	MONTVERDE	FL		08/01/2025	8.283		46,575	2,400,000

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3340069538	BELLEVILLE	NJ		04/30/2024	9.148		124,704	920,000
3410000905	CHATHAM	NJ		06/20/2025	8.654		22,076	2,231,000
3410000807	LEWISVILLE	NC		10/17/2025	8.496		244,958	1,905,300
3350109621	ASBURY PARK	NJ		09/22/2025	10.099		144,315	1,720,000
100171536	CORPUS CHRISTI	TX		10/16/2024	6.250		215	330,000
3340119655	NEWARK	NJ		02/13/2026	9.603		65,894	655,000
3510129977	MIAMI	FL		09/16/2025	7.813		70,556	3,390,000
3340103128	CLARKSVILLE	TN		09/08/2025	12.197		90,456	740,000
100038442	MEATH	IRL		09/27/2019	3.250		5	178,687
3340111999	WEST BABYLON	NY		02/26/2026	9.677		3,988	850,000
100038976	DUBLIN	IRL		09/27/2019	3.400			234,114
3410000726	BUFORD	GA		02/24/2025	9.090		229,351	2,105,000
3310093723	NAPA	CA		02/13/2025	11.240		5,132	1,520,000
3500134714	NEW SMYRNA BEACH	FL		01/23/2026	7.750		346,953	4,385,000
100236597	UNITED KINGDOM	GBR		09/12/2025	8.740		1,349	596,793
3510128643	LOS ANGELES	CA		09/29/2025	7.500		69,110	2,000,000
100038467	DUBLIN	IRL		09/27/2019	3.400		558	258,540
3510116508	DECATUR	GA		12/19/2025	8.063		83,888	1,690,000
3340116049	BRENTWOOD	NY		02/26/2026	10.029		64,152	745,000
3340106187	POUGHKEEPSIE	NY		08/08/2025	10.217		57,174	680,000
3510121058	ORLANDO	FL		12/19/2025	7.500		42,210	1,900,000
100032468	WESTMEATH	IRL		06/21/2019	3.100		6,474	422,719
3340118978	MARIETTA	GA		01/29/2026	9.603		19,527	553,000
100158334	UNITED KINGDOM	GBR		07/09/2024	3.390		32	397,862
3410000661	JERSEY CITY	NJ		01/17/2025	8.784		84,062	2,371,000
3410001042	LIVINGSTON	NJ		11/03/2025	8.108		162,349	1,975,000
100222045	BREA	CA		07/30/2025	9.100		140,000	1,259,133
3340119966	SOUTH PLAINFIELD	NJ		02/13/2026	9.158		27,388	555,000
100127602	TUCSON	AZ		09/08/2023	7.500		219	308,000
3700006434	NEW PROVIDENCE	NJ		11/21/2025	7.950		138,572	1,700,000
3510131619	MIAMI	FL		10/30/2025	7.480		102,741	1,750,000
3510123812	VANCOUVER	WA		12/19/2025	8.213		63,799	3,985,000
3350110232	MILLBURN	NJ		09/08/2025	10.049		55,024	2,275,000
100236372	UNITED KINGDOM	GBR		09/12/2025	8.740		1,269	725,435
100119600	UNION	OH		07/31/2023	10.625		4,206	370,000
3410000725	BUFORD	GA		02/24/2025	9.090		193,785	2,098,000
3340101568	WEST NEW YORK	NJ		06/26/2025	8.604		11,278	1,120,000
3510113400	BELLA COLLINA	FL		12/19/2025	8.188		467,704	2,830,000
100158261	UNITED KINGDOM	GBR		07/09/2024	3.140		6	384,600
100221046	APOPKA	FL		07/18/2025	7.625		62	295,000
3410001061	WINTER PARK	FL		12/05/2025	7.854		76,957	5,033,000
3350103621	ORANGE	CA		07/15/2025	10.098		58,558	1,450,000
3350111223	LIVINGSTON	NJ		10/08/2025	10.438		184,740	2,400,000
3500115251	HOUSTON	TX		01/27/2025	8.710		86,128	1,350,000
3340098879	FREEPORT	NY		04/24/2025	8.819		16,264	810,000
100034578	LOUTH	IRL		06/21/2019	3.140		1,086	501,344
3350113487	CALDWELL	ID		12/11/2025	11.602		324,674	2,395,000
3350113133	BRIELLE	NJ		12/04/2025	9.950		210,889	2,025,000
100236571	UNITED KINGDOM	GBR		09/12/2025	8.740		1,337	583,531
3340098622	WANTAGE	NJ		04/10/2025	8.154		74,630	750,000
100204285	EMERALD HILLS	CA		03/31/2025	7.325		4,100	1,543,530
3625273009 25	HOUSTON	TX		11/05/2025	7.480		218,500	1,490,000
100038619	DUBLIN	IRL		09/27/2019	1.500		2	210,163
100158332	UNITED KINGDOM	GBR		07/09/2024	3.190		29	377,969
100158336	UNITED KINGDOM	GBR		07/09/2024	3.390		31	377,969

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100272272	PINEY POINT	MD		01/08/2026	6.375		280	385,000
362512533101	JERSEY CITY	NJ		10/24/2025	7.770		101,000	975,000
100068307	COLORADO SPRINGS	CO		08/25/2021	4.375		9,753	150,289
3510126895	LOS ANGELES	CA		08/27/2025	8.370		158,852	3,000,000
100038627	DUBLIN	IRL		09/27/2019	1.500		4	246,398
3700006486	BLOOMFIELD	NJ		03/03/2026	7.770		29,543	900,000
3350105559	UPPER SADDLE RIVER	NJ		10/20/2025	9.204		187,572	2,700,000
3340108300	NORTH WALES	PA		12/04/2025	10.148		5,003	485,000
3310091908	HOUSTON	TX		01/16/2025	9.366		80,006	3,510,000
100136812	PAULSBORO	NJ		11/27/2023	9.930		12,790	350,000
3410000902	LIVINGSTON	NJ		06/20/2025	8.354		144,247	2,270,000
3510126000	VISTA	CA		10/07/2025	7.995		298,637	3,300,000
3510123813	VANCOUVER	WA		08/14/2025	8.363		4,458	3,490,000
3510129978	MIAMI	FL		09/16/2025	7.813		153,988	3,390,000
100171411	CADDO MILLS	TX		10/16/2024	6.125		314	307,000
100060149	TAMPA	FL		06/25/2021	3.750		17,416	276,000
3320044668	NEWARK	NJ		01/30/2023	9.182		53,879	625,000
100038996	MEATH	IRL		09/27/2019	3.250		9	192,432
100038907	DUBLIN	IRL		09/27/2019	3.400		4	190,078
3510129000	FORT LAUDERDALE	FL		09/08/2025	8.195		88,575	2,165,000
3340094232	CAPE CORAL	FL		04/24/2025	9.431		59,429	731,000
100080949	SUGAR LAND	TX		03/17/2022	6.375		1,175	300,000
3410000966	WESTFIELD	NJ		08/15/2025	8.548		421,894	2,360,000
3510116868	MIAMI	FL		12/19/2025	8.188		73,164	1,455,000
3510124388	NORTH WILDWOOD	NJ		10/30/2025	8.355		40,250	2,100,000
3310091767	NORTH BELLMORE	NY		12/19/2024	8.743		21,347	1,495,000
3340112547	CHAPEL HILL	NC		11/26/2025	11.930		74,505	1,725,000
3510113311	SCOTTSDALE	AZ		12/19/2025	7.875		139,768	5,200,000
3350120591	MIAMI	FL		02/26/2026	9.154		142,296	2,168,900
100236442	UNITED KINGDOM	GBR		09/12/2025	8.740		1,309	499,980
3510129003	FORT LAUDERDALE	FL		09/08/2025	8.195		96,471	2,260,000
3510127301	BEACHWOOD	OH		09/16/2025	8.213		79,590	1,400,000
100032478	DUBLIN	IRL		06/21/2019	4.250		18	410,883
3510129001	FORT LAUDERDALE	FL		09/08/2025	8.195		104,770	2,260,000
3510129002	FORT LAUDERDALE	FL		09/16/2025	8.125		98,417	2,260,000
3510135566	PLACENTIA	CA		01/09/2026	7.575		55,624	1,338,000
3410000878	NORTH WILDWOOD	NJ		06/06/2025	8.554		31,314	2,200,000
325096663	VANCOUVER	WA		10/31/2025	8.045		196,550	1,416,000
3310082262	CAPE CORAL	FL		10/03/2024	8.666		72,945	1,475,000
3410001039	LIVINGSTON	NJ		12/05/2025	8.354		190,128	2,100,000
362507541101	SEATTLE	WA		04/17/2025	7.475		252,500	2,228,000
3350108005	HOUSTON	TX		09/08/2025	11.385		95,373	1,725,000
3700005713	WAYNE	NJ		03/27/2025	8.138		157,438	1,300,000
100150812	AURORA	CO		05/08/2024	6.999		59	600,000
3510137923	MIAMI	FL		03/02/2026	7.200		178,992	5,805,000
100147161	UNITED KINGDOM	GBR		03/27/2024	8.740		1,257	503,959
100158253	UNITED KINGDOM	GBR		07/09/2024	3.340		11	371,338
3510127656	LOS ANGELES	CA		10/07/2025	7.683		54,184	1,460,000
3510124710	LAKEWOOD	NJ		07/15/2025	8.158		357,565	3,200,000
3340118535	PHILADELPHIA	PA		02/13/2026	9.405		54,014	782,000
100262089	UNITED KINGDOM	GBR		12/15/2025	3.340		997	344,814
3500115869	FOREST HILL	TX		04/07/2025	9.068		194,977	2,936,920
100038624	DUBLIN	IRL		09/27/2019	3.400		52	232,937
3340104821	HUTTO	TX		12/11/2025	11.573		400,633	5,706,000
100129943	MONTICELLO	IN		09/27/2023	8.312		5,199	280,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510113398	BELLA COLLINA	FL		12/19/2025	8.188		294,518	2,830,000
3510113640	FORT LAUDERDALE	FL		12/19/2025	7.750		29,057	1,260,000
3350108297	LIVINGSTON	NJ		09/15/2025	10.408		152,416	1,775,000
100236394	UNITED KINGDOM	GBR		09/12/2025	8.740		1,349	298,397
3510116419	NEWARK	NJ		12/19/2025	8.063		162,233	2,400,000
3700006090	PARSIPPANY	NJ		07/11/2025	8.115		50,529	950,000
100239676	DANVILLE	CA		09/29/2025	8.000		40,000	2,002,163
100013950	OAKDALE	CA		05/25/2017	4.500		640	250,000
100239606	CHESAPEAKE	VA		09/29/2025	7.875		203,000	518,786
3350109004	MONROE	NY		01/15/2026	10.438		376,897	2,900,000
100158257	UNITED KINGDOM	GBR		07/09/2024	3.190		13	351,445
100278310	HAWTHORNE	CA		02/26/2026	10.450		87,443	1,157,541
3410000955	SAN ANTONIO	TX		08/08/2025	8.548		51,805	1,500,000
100030713	MAPLEWOOD	NJ		04/09/2019	6.593		6,307	358,977
3510126718	CHARLOTTE	NC		12/19/2025	8.188		82,374	1,919,000
3510123298	HOUSTON	TX		12/19/2025	8.400		206,261	2,645,455
325073988	SEVIERVILLE	TN		10/06/2025	8.645		494,015	1,330,000
3510138698	BURIEN	WA		03/12/2026	7.590		21,298	1,325,000
100099573	CAPITOL HEIGHTS	MD		04/06/2023	9.500		7,630	409,000
3410000816	LASCASSAS	TN		04/30/2025	8.706		54,292	1,300,000
3340119197	BRONX	NY		02/13/2026	9.554		57,902	700,000
3410000940	AUSTIN	TX		08/01/2025	8.460		92,124	1,250,000
3510135731	SAFETY HARBOR	FL		01/09/2026	7.675		70,000	1,535,000
3700006475	WHIPPANY	NJ		11/21/2025	7.950		138,572	1,050,000
3350103623	NICHOLASVILLE	KY		07/15/2025	12.781		150,231	1,875,000
3510137180	ST. CLOUD	FL		02/19/2026	7.320		43,382	2,972,000
3510137258	MIAMI BEACH	FL		02/09/2026	7.180		299,243	7,400,000
100176876	INVERNESS	FL		11/15/2024	8.625		1,986	276,000
100236555	UNITED KINGDOM	GBR		09/12/2025	8.740		1,349	530,483
3700006495	RAMSEY	NJ		01/14/2026	7.730		53,454	1,100,000
3350109240	BERKELEY	CA		09/29/2025	9.940		64,844	1,700,000
100230864	MAUMEE	OH		08/29/2025	8.300		7,000	1,475,000
3410000863	NASHVILLE	TN		06/13/2025	8.554		94,692	1,560,000
3310089931	WINTER PARK	FL		12/19/2024	9.296		30,344	1,500,000
100263338	UNITED KINGDOM	GBR		12/15/2025	8.250		934	364,707
3420001035	BRENTWOOD	TN		01/29/2026	7.850		701,092	4,100,000
3410000923	FT WORTH	TX		07/18/2025	8.464		100,914	1,180,000
3350120459	FORT LEE	NJ		02/26/2026	10.099		90,026	1,800,000
3510115441	LANTANA	FL		12/19/2025	8.438		17,799	1,400,000
100032968	DUBLIN	IRL		06/21/2019	3.100		261	643,347
100274858	WELLINGTON	FL		01/29/2026	8.750		62,500	1,240,621
3340100235	MOORE	SC		04/24/2025	8.819		25,344	557,000
100055469	JUPITER	FL		03/23/2021	4.000		28,785	290,000
100133986	SOUTH FALLSBURG	NY		10/25/2023	7.917		14,494	250,000
100038744	MEATH	IRL		09/27/2019	1.500		399	180,444
100038533	WICKLOW	IRL		09/27/2019	1.500		93	181,932
3510132045	KAMUELA	HI		11/20/2025	8.030		247,620	2,395,000
3350109495	TENAFLY	NJ		10/29/2025	10.438		201,567	2,500,000
100158269	UNITED KINGDOM	GBR		07/09/2024	3.440		6	302,375
100264258	UNITED KINGDOM	GBR		12/15/2025	3.640		1,387	305,028
3510109334	MIAMI	FL		12/19/2025	8.063		222,156	3,500,000
3510109392	MIAMI	FL		12/19/2025	8.063		221,700	3,500,000
100039013	KILKENNY	IRL		09/27/2019	1.500		4	228,421
3510100259	NAPLES	FL		12/19/2025	8.500		18,357	1,050,000
3350111197	BRONX	NY		10/08/2025	9.940		109,380	1,230,000

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100139422	PAULSBORO	NJ		12/28/2023	9.510		10,312	242,200
3350101559	CHARLOTTE	NC		09/22/2025	10.935		62,341	1,645,000
3350114269	NEW HYDE PARK	NY		11/13/2025	10.318		134,060	1,418,500
100208891	MOUNT VERNON	WA		04/29/2025	9.125		15,000	1,000,000
3350112476	OCEAN	NJ		12/11/2025	9.204		120,274	2,020,000
3350113939	CHATHAM	NJ		12/04/2025	9.940		69,650	2,350,000
3340116060	ST. CHARLES	IL		12/04/2025	9.395		55,420	495,000
3510133267	MIAMI	FL		10/30/2025	7.480		170,824	3,100,000
3340099181	BALTIMORE	MD		04/10/2025	8.890		69,564	605,000
3350104969	BOYNTON BEACH	FL		10/20/2025	10.438		183,040	2,815,000
3350105261	HENRICO	VA		07/29/2025	9.900		95,953	1,750,000
3340100326	CHELTENHAM	PA		04/24/2025	8.688		23,641	500,000
100236417	UNITED KINGDOM	GBR		09/12/2025	8.740		1,343	437,648
3340111691	ELMHURST	IL		10/20/2025	10.880		20,362	555,000
3510122472	MONTEREY	CA		12/19/2025	8.188		56,788	1,850,000
3510133689	MIAMI	FL		12/08/2025	7.720		287,256	8,769,000
3510127132	GULFPORT	FL		08/27/2025	8.520		106,349	1,160,000
3510124985	CHARLOTTE	NC		12/19/2025	8.250		118,581	1,350,000
100151818	FORT WORTH	TX		05/10/2024	8.999		10,065	260,000
3340117182	SKANEATELES	NY		02/13/2026	10.831		99,241	1,435,000
100236587	UNITED KINGDOM	GBR		09/12/2025	8.740		1,318	928,345
3510128856	HEBER CITY	UT		09/08/2025	7.570		8,779	1,880,000
3350111092	HOPKINTON	MA		12/11/2025	9.602		128,156	2,150,000
3510138709	BURIEN	WA		03/12/2026	7.590		31,211	1,325,000
3625189289 56	SEVIERVILLE	TN		09/10/2025	8.175		302,800	967,500
3340116664	ATLANTA	GA		12/19/2025	9.158		10,850	390,000
3700006166	NORTH PLAINFIELD	NJ		09/24/2025	8.100		9,872	600,000
3350121332	OSTERVILLE	MA		02/26/2026	9.572		51,280	1,350,000
3350102981	HENDERSONVILLE	NC		09/22/2025	10.935		118,811	1,268,000
100262028	UNITED KINGDOM	GBR		12/15/2025	4.140		813	271,872
3510131818	HOUSTON	TX		02/09/2026	8.080		173,901	1,540,000
3500136943	GREENSBORO	NC		01/23/2026	7.688		184,518	1,558,000
3410000952	PISCATAWAY	NJ		08/01/2025	8.460		37,776	775,000
100158392	UNITED KINGDOM	GBR		07/09/2024	4.790		8	331,552
100237842	WILLIAMSBURG	VA		09/12/2025	9.000		124	848,302
3510123684	MIAMI	FL		12/19/2025	7.375		29,747	1,200,000
100158264	UNITED KINGDOM	GBR		07/09/2024	3.440		6	283,808
100158265	UNITED KINGDOM	GBR		07/09/2024	3.440		6	283,808
100158266	UNITED KINGDOM	GBR		07/09/2024	3.440		6	283,808
100158267	UNITED KINGDOM	GBR		07/09/2024	3.440		6	283,808
100158268	UNITED KINGDOM	GBR		07/09/2024	3.440		6	283,808
3410001036	JERSEY CITY	NJ		11/26/2025	8.104		59,184	3,335,000
100038779	CARLOW	IRL		09/27/2019	3.400		6	99,811
100153907	FORT WORTH	TX		06/05/2024	8.999		8,559	255,000
3340101374	CAPE CORAL	FL		05/29/2025	9.358		73,438	568,000
100264147	UNITED KINGDOM	GBR		12/15/2025	2.990		2	281,819
100264694	UNITED KINGDOM	GBR		12/15/2025	3.840		190	265,241
100131850	SILVER SPRING	MD		10/06/2023	8.499		1,767	355,000
100113718	GRANDY	NC		06/29/2023	4.750		16,107	300,000
3350116385	BROOKLYN	NY		01/15/2026	9.204		121,191	1,200,000
100207707	DANVILLE	CA		04/29/2025	9.250		29,570	2,053,922
100033189	DUBLIN	IRL		06/21/2019	5.150		15,318	597,897
100158245	UNITED KINGDOM	GBR		07/09/2024	3.340		6	280,493
3510122473	MONTEREY	CA		12/19/2025	8.188		54,600	1,850,000
3350116723	JAMAICA	NY		01/29/2026	9.652		26,989	1,150,000

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3350115120	LOS ANGELES	CA		11/26/2025	9.602		20,150	1,220,000
362514911101	SEATTLE	WA		07/01/2025	7.445		38,000	3,108,000
3340096490	FREEHOLD TOWNSHIP	NJ		03/27/2025	9.356		46,307	1,700,000
100158330	UNITED KINGDOM	GBR		07/09/2024	3.390		23	278,504
3350111217	NAPERVILLE	IL		09/29/2025	9.443		58,045	1,150,000
3700006583	BROOMALL	PA		03/03/2026	7.770		48,189	722,000
3340119392	BIRMINGHAM	AL		01/29/2026	9.821		44,748	510,000
3350120004	WEST HEMPSTEAD	NY		02/26/2026	10.696		26,815	980,000
3410000684	SEVIERVILLE	TN		01/17/2025	8.784		34,246	815,000
100239783	ANTIOCH	CA		09/29/2025	8.625		7,000	912,313
100103214	CHICAGO	IL		04/21/2023	7.900		6,631	265,000
3350109278	KINGSTON	NY		10/20/2025	10.457		219,471	2,210,000
3510112554	FORT LAUDERDALE	FL		12/19/2025	7.875		54,281	1,600,000
3510136995	SEATTLE	WA		03/02/2026	7.700		324,512	3,590,000
100139365	SWEDESBORO	NJ		12/28/2023	8.340		9,681	220,000
100091568	WEST COVINA	CA		03/07/2023	10.499		16,289	670,000
3350108665	SACRAMENTO	CA		10/29/2025	10.000		87,030	1,570,000
3500134225	INDIAN ROCKS BEACH	FL		01/23/2026	8.000		14,500	3,440,600
100264663	UNITED KINGDOM	GBR		12/15/2025	3.390		1,390	265,241
100263020	UNITED KINGDOM	GBR		12/15/2025	3.240		1,331	331,552
100103198	PENNS GROVE	NJ		04/21/2023	8.103		16,423	220,000
3500135573	PARRISH	FL		01/23/2026	7.375		402,190	3,900,000
3410000683	KEANSBURG	NJ		02/07/2025	8.990		45,907	730,000
3350111103	LEHIGH ACRES	FL		10/08/2025	10.836		40,871	1,121,000
3340098875	KEAAU	HI		06/26/2025	9.960		69,661	970,000
100158230	UNITED KINGDOM	GBR		07/09/2024	4.090		15	278,504
3410001028	SCOTCH PLAINS	NJ		10/24/2025	8.196		378,922	2,300,000
3340121571	ROCK HILL	SC		02/13/2026	10.049		96,030	635,000
3350116651	WILMETTE	IL		01/15/2026	10.448		130,280	1,950,000
100158331	UNITED KINGDOM	GBR		07/09/2024	3.390		20	251,979
325058492	ALAMO	TX		10/06/2025	9.045		54,447	513,000
100236396	UNITED KINGDOM	GBR		09/12/2025	8.740		1,349	517,221
3350118214	NEWARK	NJ		02/13/2026	10.816		6,416	802,000
3350116757	JERSEY CITY	NJ		01/15/2026	9.950		66,003	994,000
100263090	UNITED KINGDOM	GBR		12/15/2025	3.340		276	278,504
100264373	UNITED KINGDOM	GBR		12/15/2025	8.250		1,738	253,306
3350116906	RIDGEFIELD	NJ		12/19/2025	10.209		108,045	1,250,000
100139358	TRENTON	NJ		12/28/2023	8.340		9,475	205,000
100261826	UNITED KINGDOM	GBR		12/15/2025	4.090		811	265,241
100263433	UNITED KINGDOM	GBR		12/15/2025	3.340		37	251,979
3510138427	HOUSTON	TX		03/02/2026	7.325		179,676	2,836,000
100284287	MCKINNEY	TX		03/30/2026	7.850		30,000	769,373
3340103776	PHILADELPHIA	PA		10/08/2025	10.999		110,336	875,000
100269824	MINNETONKA	MN		12/30/2025	8.675		35,000	716,129
3700006245	JERSEY CITY	NJ		11/21/2025	8.010		46,873	2,065,000
3350113917	BALDWIN HARBOR	NY		01/15/2026	10.159		36,439	1,200,000
3350107847	WAIKOLOA	HI		09/15/2025	10.139		173,701	1,300,000
3510134186	DELRAY BEACH	FL		01/09/2026	7.675		97,403	1,919,000
3510113393	ST. PETERSBURG	FL		12/19/2025	8.338		2,322	927,000
100143532	DOLTON	IL		02/21/2024	8.050		5,821	187,000
3350114250	CHARLOTTE	NC		12/04/2025	11.930		238,417	1,300,000
100262865	UNITED KINGDOM	GBR		12/15/2025	3.840		357	225,455
100258899	LAKE WORTH	FL		12/05/2025	6.250		10,000	528,712
3510135417	PARKLAND	FL		03/02/2026	7.950		327,889	4,200,000
100248918	SUMMERFIELD	FL		10/29/2025	6.000		103	345,000

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100158275	UNITED KINGDOM	GBR		07/09/2024	3.490		11	238,717
3410000729	SEVIERVILLE	TN		03/14/2025	8.736		62,003	1,153,000
3700006428	JERSEY CITY	NJ		01/14/2026	7.800		178,864	2,200,000
3510127150	FORT LAUDERDALE	FL		09/08/2025	7.570		320,256	3,000,000
3350110972	RALEIGH	NC		10/08/2025	10.557		53,825	865,000
3350115593	LIVINGSTON	NJ		01/15/2026	9.552		171,436	1,780,000
3420001135	CHARLOTTE	NC		03/13/2026	8.074		103,694	1,682,000
3340106753	WASHINGTON	DC		08/08/2025	10.266		10,190	420,000
3310092788	IRVINGTON	NJ		02/06/2025	8.323		132,468	3,360,000
100213017	TURLOCK	CA		05/29/2025	9.000		7,000	1,056,000
100172636	HEBRON	IN		10/24/2024	9.125		1,325	586,000
100236486	UNITED KINGDOM	GBR		09/12/2025	8.740		1,320	464,173
100113664	TUCSON	AZ		06/29/2023	5.000		959	
100262095	UNITED KINGDOM	GBR		12/15/2025	3.640		26	238,717
3350098971	BLOOMINGBURG	NY		08/08/2025	10.643		493,517	5,246,000
3510137637	LYNDHURST	NJ		02/09/2026	7.580		59,631	970,000
100113740	HURST	TX		06/29/2023	3.980		1,653	380,000
3340103534	WASHINGTON	DC		06/26/2025	8.772		30,040	1,280,000
100164901	MADISON	OH		08/28/2024	8.250		7,356	240,000
3310079603	LEVITTOWN	NY		07/19/2024	8.316		4,330	986,000
3500134050	CHARLOTTE	NC		01/23/2026	8.125		184,595	2,228,000
3350101318	WENDELL	NC		09/22/2025	10.438		79,623	1,022,000
3340100850	CALABASH	NC		06/26/2025	9.342		147,449	585,000
100230908	MARYVILLE	TN		08/29/2025	9.450		2,600	361,628
3340098180	VILLA PARK	IL		03/27/2025	10.250		44,514	420,000
3700006297	BROOKLYN	NY		01/14/2026	7.825		77,439	5,950,000
3340114458	BERWYN	IL		11/26/2025	9.890		21,428	450,000
3510115887	FOREST HILL	TX		12/19/2025	8.813		188,187	2,744,720
3420001137	SCOTCH PLAINS	NJ		03/06/2026	7.668		108,050	1,725,000
100145141	UNITED KINGDOM	GBR		03/12/2024	8.250		1,273	225,455
3510134707	NORTH REDINGTON BEACH	FL		12/08/2025	7.720		157,807	3,300,000
3340096973	CHICAGO	IL		03/19/2025	8.708		12,902	480,000
3300005222	NEW ORLEANS	LA		10/09/2024	9.105		4,152	455,000
100137416	JONESBORO	AR		01/11/2024	10.375		2,360	185,000
100137417	JONESBORO	AR		01/11/2024	10.375		2,360	185,000
3510136992	OAKBROOK	IL		02/09/2026	7.430		31,941	800,000
100139694	UNITED KINGDOM	GBR		12/18/2023	8.740		1,258	222,140
3510114368	NEWARK	NJ		12/19/2025	8.063		191,374	2,400,000
100263347	UNITED KINGDOM	GBR		12/15/2025	3.640		1,331	218,824
100228120	GRAIN VALLEY	MO		08/07/2025	6.875		33,799	237,000
100253821	ARMONA	CA		10/30/2025	7.499		2,612	205,000
3340088970	HAMILTON TOWNSHIP	NJ		12/19/2024	9.164		9,227	355,000
100262504	UNITED KINGDOM	GBR		12/15/2025	2.890		706	218,824
100044979	GREENWOOD LAKE	NY		11/19/2020	2.000		15,389	205,000
3350109593	HOUSTON	TX		10/08/2025	11.562		147,913	1,200,000
3350111088	LEHIGH ACRES	FL		10/08/2025	10.836		18,494	834,000
3350114469	LAKE FOREST	IL		11/26/2025	10.945		19,432	760,000
100033784	DUBLIN	IRL		06/21/2019	3.100		2	265,380
100158246	UNITED KINGDOM	GBR		07/09/2024	3.590		3	249,327
100033991	DUBLIN	IRL		06/21/2019	3.100		3,699	247,662
3300005197	JERSEY CITY	NJ		07/17/2024	9.365		22,763	650,000
3510128630	AUSTIN	TX		08/27/2025	7.495		4,693	735,000
100158213	UNITED KINGDOM	GBR		07/09/2024	3.340		4	212,193
3340108414	CITY OF ORANGE	NJ		10/08/2025	9.821		31,403	420,000
3350104110	WASHINGTON	DC		07/29/2025	10.049		76,297	1,075,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100152935	FORT MEADE	FL		06/27/2024	8.250		95	175,000
100034352	DUBLIN	IRL		06/21/2019	5.150		22	306,401
3350112034	CHICAGO	IL		01/15/2026	10.507		92,114	3,280,000
3350115453	BABYLON	NY		12/11/2025	10.209		48,671	811,000
100139425	PITTSBURGH	PA		12/28/2023	8.760		3,879	200,000
3340103971	HOUSTON	TX		06/26/2025	9.516		47,918	900,000
100032480	LIMERICK	IRL		06/21/2019	2.950		2	273,001
3350104025	PORT CHARLOTTE	FL		07/15/2025	11.286		90,210	985,000
3350115448	RYDAL	GA		12/04/2025	9.940		30,546	800,000
3510120145	WEST PALM BEACH	FL		12/19/2025	8.313		10,548	2,900,000
3350112673	FAYETTEVILLE	GA		10/20/2025	10.388		135,239	1,400,000
3350107870	WEST BRIDGEWATER	MA		09/22/2025	9.453		38,569	750,000
3410000977	JERSEY CITY	NJ		08/29/2025	8.348		195,445	2,320,000
3340099760	GALVESTON	TX		06/26/2025	9.696		46,712	475,000
3350109423	MIAMI	FL		12/11/2025	12.000		155,984	2,175,000
3350113891	EAST BRIDGEWATER	MA		10/29/2025	10.261		16,357	825,000
3510132952	MIAMI BEACH	FL		11/14/2025	7.765		197,838	4,017,500
3350114881	SAINT ALBANS	NY		12/04/2025	10.099		24,621	845,000
3510115020	SAN JOSE	CA		09/29/2025	8.213		41,029	2,320,400
3350116368	CEDAR GROVE	NJ		12/11/2025	9.652		22,288	760,000
3510114369	NEWARK	NJ		12/19/2025	8.063		163,625	2,400,000
3340087363	BROOKLYN	NY		04/24/2025	9.193		90,964	1,125,000
100158295	UNITED KINGDOM	GBR		07/09/2024	3.390		6	205,562
100033460	GALWAY	IRL		06/21/2019	3.250		6	267,218
3510129535	LAKEWOOD	NJ		11/20/2025	7.780		249,249	2,300,000
100032898	DUBLIN	IRL		06/21/2019	5.150		390	71,258
100236553	UNITED KINGDOM	GBR		09/12/2025	8.740		2	205,562
3510132135	CAROLINA BEACH	NC		02/09/2026	7.930		235,629	3,540,000
3510123592	WINTER PARK	FL		12/19/2025	8.463		151,802	1,872,000
3410001069	CLARKSVILLE	TN		12/11/2025	8.254		292,948	1,785,000
3350109171	CREAM RIDGE	NJ		09/15/2025	10.258		18,854	1,214,000
100033743	DUBLIN	IRL		06/21/2019	3.000		2,241	291,926
3350108809	HOUSTON	TX		09/22/2025	11.930		31,561	870,000
100043054	MORENO VALLEY	CA		05/28/2020	7.375		914	352,000
3340115672	CHICAGO	IL		12/19/2025	10.880		19,119	550,000
3510115018	SAN JOSE	CA		09/29/2025	8.213		32,028	2,225,400
3350110474	GARNET VALLEY	PA		09/29/2025	10.557		33,090	1,220,000
3420001115	GLEN RIDGE	NJ		01/29/2026	7.950		90,383	1,668,000
100145776	UNITED KINGDOM	GBR		03/12/2024	8.250		1,273	196,942
100236368	UNITED KINGDOM	GBR		09/12/2025	8.740		1,349	198,931
3510115022	SAN JOSE	CA		09/29/2025	8.213		39,165	2,225,400
100258920	CHARLOTTE	NC		12/05/2025	6.750		1,389	675,000
100144977	UNITED KINGDOM	GBR		03/12/2024	8.250		1,273	192,300
3350108968	GLEN MILLS	PA		09/08/2025	10.504		77,966	1,000,000
100264233	UNITED KINGDOM	GBR		12/15/2025	2.990		382	192,300
100033833	DONEGAL	IRL		06/21/2019	3.400		4	355,379
3510115013	SAN JOSE	CA		09/29/2025	8.213		36,144	2,117,950
3350109724	MYRTLE BEACH	SC		09/08/2025	9.158		36,566	670,000
3340116360	PEOTONE	IL		12/04/2025	9.395		36,030	325,000
3420001116	LIVINGSTON	NJ		02/11/2026	7.558		149,477	2,300,000
3350118033	QUEENS	NY		02/26/2026	7.950		47,806	855,000
100236488	UNITED KINGDOM	GBR		09/12/2025	8.740		1,349	188,321
3310093094	HOUSTON	TX		01/08/2025	11.500		6,877	736,000
3350116390	BOSTON	MA		12/11/2025	10.448		17,970	709,000
3510132953	MIAMI BEACH	FL		11/14/2025	7.765		182,766	3,600,000

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3510132954	MIAMI BEACH	FL		11/14/2025	7.765		184,240	3,600,000
3700006347	ROSELLE	NJ		10/30/2025	7.930		29,104	540,000
3410001072	HADDON TOWNSHIP	NJ		12/11/2025	8.054		207,038	850,000
100031139	POSEN	IL		03/29/2019	4.125		89	117,000
3510115017	SAN JOSE	CA		09/29/2025	8.213		39,265	2,115,950
3510108384	WOODLAND HILLS	CA		12/19/2025	8.188		342,110	3,973,000
3310086099	CHATTANOOGA	TN		12/19/2024	9.296		12,359	640,000
3350103040	PHILADELPHIA	PA		08/08/2025	10.880		31,124	1,080,000
3350103041	PHILADELPHIA	PA		08/08/2025	10.880		31,124	1,080,000
3510139898	FORT LAUDERDALE	FL		03/20/2026	7.250		457,492	3,030,000
3340119681	PARADISE	CA		01/29/2026	10.118		79,452	400,000
362531101019	CHICAGO	IL		12/04/2025	7.690		30,000	383,000
3340119313	PHILADELPHIA	PA		02/13/2026	9.554		14,525	364,000
3340102242	LEHIGH ACRES	FL		06/26/2025	8.940		33,237	345,000
3350104136	SAVANNAH	GA		07/15/2025	9.158		31,482	1,063,000
3410000685	SEVIERVILLE	TN		01/17/2025	8.784		85,503	660,000
100284329	POWDER SPRINGS	GA		03/30/2026	11.875		33,750	472,515
362531701031	EDMONDS	WA		01/09/2026	8.120		141,000	1,100,000
3510126370	NASHVILLE	TN		08/27/2025	8.495		82,523	850,000
3410001053	THIRD LAKE	IL		11/26/2025	8.508		13,131	1,775,000
362525400861	CHICAGO	IL		10/24/2025	8.050		140,000	800,000
3340114305	DECATUR	GA		02/13/2026	9.821		7,128	363,000
3340119862	SCRANTON	PA		02/13/2026	10.271		13,670	316,000
100143862	UNITED KINGDOM	GBR		02/28/2024	8.740		1,259	183,017
3350113996	OCALA	FL		12/11/2025	9.940		171,881	1,583,000
3500122495	OCALA	FL		05/22/2025	8.485		99,837	1,506,000
3500110806	LONGWOOD	FL		11/27/2024	8.133		7,825	475,000
3350104058	KODAK	TN		07/15/2025	10.088		9,377	625,000
100208174	QUEEN CREEK	AZ		04/29/2025	8.750		20,000	1,167,481
100139758	UNITED KINGDOM	GBR		12/18/2023	8.740		1,258	179,038
100269680	WHITTIER	CA		12/30/2025	8.250		16,000	854,000
100262325	UNITED KINGDOM	GBR		12/15/2025	3.240		24	175,722
3410000971	SAN ANTONIO	TX		08/29/2025	8.548		38,764	2,850,000
3510115014	SAN JOSE	CA		09/29/2025	8.213		29,189	1,841,000
3500117675	ST PETERSBURG	FL		03/21/2025	7.988		3,310	485,000
3350120788	PARADISE	CA		02/13/2026	9.393		278,671	1,175,000
3700006118	RIVERVIEW	FL		09/24/2025	8.175		7,824	530,000
3510132753	KINGSTON	NY		12/08/2025	7.995		98,895	730,000
3510127655	NEPTUNE BEACH	FL		08/14/2025	8.275		105,000	1,250,000
3510126907	FAIR PLAY	SC		08/01/2025	8.308		40,072	625,000
3350113718	METAIRIE	LA		11/13/2025	10.885		79,011	1,200,000
100249924	SALINAS	CA		10/30/2025	8.625		10,000	717,919
3350117992	HOUSTON	TX		01/15/2026	9.940		34,711	1,560,000
100207786	MIAMI	FL		04/29/2025	8.425		1,000	565,000
100034124	OFFALY	IRL		06/21/2019	5.150		25	221,269
100236436	UNITED KINGDOM	GBR		09/12/2025	8.740		1,349	437,648
100046323	SUGARLOAF	PA		11/25/2020	7.930		182	120,000
3340110279	PHILADELPHIA	PA		09/22/2025	9.821		13,179	520,000
3340103795	LAKEWOOD	OH		06/26/2025	8.418		6,296	294,000
3350110260	WEST ORANGE	NJ		09/22/2025	11.632		135,476	1,291,000
3340086629	EVERGREEN PARK	IL		03/19/2025	8.910		4,110	275,000
100263125	UNITED KINGDOM	GBR		12/15/2025	3.440		25	165,776
3350107908	IRVINGTON	NJ		10/29/2025	11.184		13,944	671,000
3350112541	SUTTON	MA		10/20/2025	10.557		14,535	642,000
3350109584	LOS ANGELES	CA		11/13/2025	10.199		31,631	710,000

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3510135103	NAPLES	FL		12/08/2025	7.620		63,903	1,200,000
100164290	KILLEEN	TX		08/21/2024	7.624		58	258,000
3340103872	MACON	GA		06/26/2025	8.634		12,617	355,000
3510130574	FOUNTAIN INN	SC		11/14/2025	7.765		99,880	945,000
3340099325	DANIELS	WV		04/24/2025	8.890		5,960	229,000
3340120763	ROME	GA		02/13/2026	10.167		29,567	420,000
3410000867	ATLANTIC CITY	NJ		06/06/2025	8.554		24,568	505,000
3350115003	OAKLAND	CA		12/04/2025	9.453		74,773	975,000
3340119918	CONWAY	SC		02/13/2026	11.009		59,767	340,000
100158205	UNITED KINGDOM	GBR		07/09/2024	3.490		3	172,407
3350107501	SAN ANTONIO	TX		01/15/2026	11.134		141,545	1,925,000
3350113846	ATLANTA	GA		11/13/2025	9.204		33,780	725,000
3350100816	NASHVILLE	TN		07/15/2025	9.890		31,651	750,000
100109646	COLLEGE PARK	MD		06/14/2023	7.875		301	200,000
100236640	UNITED KINGDOM	GBR		09/12/2025	8.740		36	265,241
100213209	GOLDEN	CO		05/29/2025	11.175		16,943	801,405
3350113053	CHICAGO	IL		10/29/2025	9.443		8,148	640,000
3310096162	ST. LOUIS	MO		03/07/2025	8.421		14,019	603,000
3350111786	MIAMI	FL		10/20/2025	9.940		24,954	625,000
100262456	UNITED KINGDOM	GBR		12/15/2025	3.340		1,831	159,145
3500135886	WYNNEWOOD	PA		01/23/2026	7.625		38,987	640,000
3510115015	SAN JOSE	CA		09/29/2025	8.213		32,032	1,838,000
100033450	LIMERICK	IRL		06/21/2019	3.500		24	216,070
3350101317	WENDELL	NC		09/22/2025	10.438		25,588	808,000
3510131244	FOUNTAIN INN	SC		10/30/2025	7.730		106,899	945,000
3350115511	FAIRFIELD	CT		12/19/2025	10.099		12,811	1,180,000
100150231	UNITED KINGDOM	GBR		04/29/2024	8.740		1,250	159,145
3410001033	NASHVILLE	TN		11/03/2025	8.508		259,398	1,300,000
3410001052	LAKE HIAWATHA	NJ		11/17/2025	8.108		46,852	505,000
3350112658	HYDE PARK	MA		11/26/2025	10.318		73,829	695,000
3350110104	MODESTO	CA		09/15/2025	11.602		85,829	730,000
3350113120	MILLER PLACE	NY		12/11/2025	10.159		29,392	673,000
3510132479	HOUSTON	TX		01/09/2026	7.950		93,631	1,350,000
3410000864	AUSTIN	TX		07/07/2025	8.364		247,890	1,775,000
3410000913	AUSTIN	TX		07/07/2025	8.364		247,890	1,790,000
3510135788	NAPLES	FL		12/17/2025	7.080		42,000	580,000
100150238	UNITED KINGDOM	GBR		04/29/2024	8.740		1,250	152,514
100278214	PARKER	CO		02/26/2026	9.700		4,977	624,832
3350113782	BLOOMFIELD	NJ		10/29/2025	11.124		26,571	970,000
3350109664	ROME	GA		10/29/2025	9.940		24,116	563,000
3500112680	SEVIERVILLE	TN		12/20/2024	8.423		179,777	1,500,000
100154748	RIVERSIDE	CA		07/19/2024	8.125		386	509,000
100034774	CORK	IRL		06/21/2019	5.150		2,673	342,846
3510112077	COLUMBUS	OH		12/19/2025	8.313		8,016	590,000
3350119176	CALDWELL	ID		02/13/2026	10.388		295,904	1,287,000
3340120804	CHICAGO	IL		02/13/2026	9.554		55,555	348,000
3510115019	SAN JOSE	CA		09/29/2025	8.213		28,549	1,680,000
3510137121	MIAMI	FL		02/19/2026	7.395		237,456	2,085,000
3510129815	SENECA	SC		09/16/2025	7.750		36,808	700,000
3410000538	NASHVILLE	TN		09/24/2024	9.316		2,735	1,275,000
3340108334	CHICAGO	IL		09/22/2025	10.266		10,728	290,000
3510134969	GULFPORT	FL		12/08/2025	7.345		3,059	578,000
3340099924	SUFFOLK	VA		04/24/2025	8.872		51,501	330,000
100207560	FLEMINGTON	NJ		04/29/2025	10.475		2,000	829,625
100143854	UNITED KINGDOM	GBR		02/28/2024	8.740		1,259	152,514

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100110000	ROCHESTER	NY		06/22/2023	8.527		3,357	118,000
100158320	UNITED KINGDOM	GBR		07/09/2024	3.490		13	145,883
3340120511	SCRANTON	PA		02/13/2026	10.761		40,709	304,000
3340079730	MICHIGAN CITY	IN		03/27/2025	10.740		5,194	465,000
3625352011 12	SANFORD	FL		02/04/2026	7.423		63,500	320,000
3350116698	BOONTON	NJ		02/26/2026	9.851		83,336	838,000
100143855	UNITED KINGDOM	GBR		02/28/2024	8.740		1,259	152,514
3350111062	CHICAGO	IL		10/08/2025	10.318		52,038	630,000
3350105123	PORT CHARLOTTE	FL		09/22/2025	11.413		117,310	785,000
100039169	WICKLOW	IRL		09/27/2019	3.250		1	264,784
3350105134	PEYTON	CO		02/26/2026	11.930		308,369	2,539,000
3510119555	ATLANTA	GA		12/19/2025	8.000		18,609	600,000
3510127836	ST PETERSBURG	FL		09/08/2025	7.695		24,867	606,000
100264167	UNITED KINGDOM	GBR		12/15/2025	3.190		401	162,460
3510115878	PORT CHARLOTTE	FL		12/19/2025	8.440		22,062	750,000
3350118287	POUGHKEEPSIE	NY		01/29/2026	10.209		5,293	493,000
3350122445	WALDWICK	NJ		02/26/2026	10.099		37,890	799,000
100143640	WILLIAMSTON	SC		02/21/2024	8.330		4,224	132,000
3340095395	INDIANAPOLIS	IN		02/20/2025	8.649		39,200	500,000
3625311010 20	RISING SUN	MD		12/12/2025	8.240		43,500	310,000
100153543	UNITED KINGDOM	GBR		05/29/2024	6.590		1,264	159,145
3350096846	CHICAGO	IL		07/15/2025	10.761		66,315	732,000
3510137631	WEST PARK	FL		03/02/2026	7.725		35,000	546,000
3510122730	ENGLEWOOD	FL		12/19/2025	8.000		10,216	520,000
100038673	CLARE	IRL		09/27/2019	3.400		1	69,933
3350104060	SEVIERVILLE	TN		09/15/2025	10.139		56,859	700,000
3350120150	ALBEMARLE	NC		02/26/2026	9.851		32,387	548,000
3350106183	AUSTIN	TX		09/08/2025	9.890		64,207	708,000
100258913	WEST SACRAMENTO	CA		12/05/2025	9.125		13,500	664,313
3350111203	SOUTH HEMPSTEAD	NY		02/26/2026	10.438		35,981	690,000
3350114437	EAST PATCHOGUE	NY		11/26/2025	9.701		48,755	550,000
3350111670	STOUGHTON	MA		12/04/2025	10.567		23,305	800,000
3410001029	CLAYTON	NJ		11/03/2025	8.308		62,900	505,000
3410001059	LAKEWOOD	OH		11/26/2025	7.908		58,253	450,000
3510115021	SAN JOSE	CA		09/29/2025	8.213		29,471	1,645,000
3350117132	MILLER PLACE	NY		01/15/2026	10.438		138,211	1,193,000
3340097830	CLEVELAND HEIGHTS	OH		03/27/2025	9.740		4,118	318,000
3340093445	KETCHIKAN	AK		03/07/2025	8.910		14,844	645,000
100032937	CLARE	IRL		06/21/2019	3.500		2,568	185,090
3510127722	CHARLOTTE	NC		09/29/2025	8.338		86,213	950,000
100192321	AKRON	OH		01/31/2025	8.000		18	118,000
100261999	UNITED KINGDOM	GBR		12/15/2025	8.740		980	125,990
3350113717	NORRISTOWN	PA		12/11/2025	10.189		37,997	625,000
3350109455	PISCATAWAY	NJ		09/29/2025	10.099		59,203	600,000
3310041910	NEWARK	NJ		10/19/2022	8.316		108,645	1,955,000
3510123551	HOUSTON	TX		08/01/2025	8.683		44,698	565,000
3420001120	SANTA FE	NM		02/17/2026	7.820		16,925	860,000
100034177	DUBLIN	IRL		06/21/2019	5.150		714	370,656
3510127723	CHARLOTTE	NC		09/29/2025	8.338		101,182	950,000
3510127724	CHARLOTTE	NC		09/29/2025	8.338		57,226	950,000
3510127720	CHARLOTTE	NC		09/29/2025	8.338		57,226	950,000
3510127721	CHARLOTTE	NC		09/29/2025	8.338		100,568	950,000
3510123545	HOUSTON	TX		12/19/2025	8.463		44,327	565,000
3510118727	CHARLESTON	SC		12/19/2025	8.000			
3350108886	SCRANTON	PA		09/22/2025	10.318		34,317	586,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000704	SEVIERVILLE	TN		03/14/2025	8.736		89,648	756,000
3510127725	CHARLOTTE	NC		09/29/2025	8.338		60,925	950,000
3510136710	PORT ST. LUCIE	FL		02/09/2026	7.305		16,215	495,000
3350102774	ROME	GA		11/13/2025	9.940		45,098	545,000
3510117220	SPRINGFIELD	MA		12/19/2025	8.313		29,796	508,000
3510128577	MIAMI	FL		09/08/2025	7.820		39,703	702,000
3350109237	HOUSTON	TX		10/08/2025	11.930		47,251	530,000
100249892	WALL TOWNSHIP	NJ		10/30/2025	7.375		5,500	985,000
3510132055	SAVANNAH	GA		12/17/2025	7.705		45,074	625,000
3510128145	CATAWBA	NC		09/29/2025	7.688		13,276	465,000
3350108150	ORION TOWNSHIP	MI		10/08/2025	10.637		38,282	610,000
3300004902	NEW ORLEANS	LA		02/16/2024	9.115		36,309	544,000
3310088809	CHICAGO	IL		11/14/2024	8.498		1,040	550,000
100278236	SPOKANE	WA		02/26/2026	11.375		10,000	291,052
3350111177	CARTERET	NJ		10/29/2025	9.204		45,690	592,000
3340118958	LUDLOW	KY		01/29/2026	11.880		2,119	215,000
3510123546	HOUSTON	TX		12/19/2025	8.463		45,174	565,000
3350113115	LOWELL	MA		10/29/2025	11.064		39,785	550,000
3510123550	HOUSTON	TX		08/01/2025	8.683		54,235	565,000
3340105236	JOSHUA TREE	CA		10/29/2025	10.831		143,951	1,175,000
3350116753	HAZLET	NJ		02/26/2026	10.448		34,565	525,000
3310094894	SANFORD	FL		02/20/2025	9.289		7,600	455,000
3350112053	MIAMI	FL		12/19/2025	11.691		132,074	848,000
3350115834	MIAMI	FL		12/19/2025	11.691		138,352	848,000
3350119216	TAMPA	FL		02/13/2026	10.189		192,207	1,288,000
3510117730	ENGLEWOOD	FL		12/19/2025	8.025		2,702	560,000
3510123543	HOUSTON	TX		12/19/2025	8.463		48,080	565,000
3510123541	HOUSTON	TX		12/19/2025	8.463		51,868	565,000
3510123542	HOUSTON	TX		12/19/2025	8.463		57,180	565,000
3510123544	HOUSTON	TX		12/19/2025	8.463		57,180	565,000
100143856	UNITED KINGDOM	GBR		02/28/2024	8.740		1,259	132,621
100158365	UNITED KINGDOM	GBR		07/09/2024	4.840		3	145,883
100278217	DAVIE	FL		02/26/2026	8.250		25,000	702,299
3350116612	CHICAGO	IL		12/11/2025	9.940		21,586	460,000
100033753	DONEGAL	IRL		06/21/2019	5.150		14	133,074
3350106267	KNOXVILLE	TN		08/08/2025	11.345		29,144	750,000
100264626	UNITED KINGDOM	GBR		12/15/2025	3.190		211	122,674
100274788	DUNEDIN	FL		01/29/2026	7.250		25,000	505,971
3510137154	MIAMI	FL		02/09/2026	7.455		25,655	595,000
3500135018	SALEM	OR		01/23/2026	7.875		5,626	430,000
100112624	MARION	VA		06/29/2023	2.875		5,017	134,000
3420001090	LYNDHURST	NJ		01/26/2026	7.756		74,416	795,000
3350106633	MANCHESTER	MO		09/29/2025	9.940		9,329	445,000
3510126599	TALLAHASSEE	FL		09/08/2025	8.195		72,247	560,000
3510115554	REDDING	CA		12/19/2025	8.250		110,030	750,000
100137290	UNITED KINGDOM	GBR		11/28/2023	8.740		1,263	
100212970	MOHAVE VALLEY	AZ		05/29/2025	8.150		24,000	485,000
100264508	UNITED KINGDOM	GBR		12/15/2025	8.750		1,325	119,359
3340097715	PORT ALLEN	LA		06/05/2025	8.818		11,818	203,500
3340104584	PHILADELPHIA	PA		06/26/2025	8.604		17,226	310,000
3310036716	BRIDGEPORT	CT		06/29/2022	6.400		4	400,000
3340106609	FORT EDWARD	NY		10/08/2025	9.158		9,472	265,000
100054873	ULYSSES	KS		03/23/2021	9.870		235	72,500
100158339	UNITED KINGDOM	GBR		07/09/2024	3.390		5	119,359
3350108715	SAVANNAH	GA		09/08/2025	10.088		5,379	475,000

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100139802	UNITED KINGDOM	GBR		12/18/2023	8.740		1,258	116,706
100258879	AUSTELL	GA		12/05/2025	8.550		20,000	549,397
100263490	UNITED KINGDOM	GBR		12/15/2025	3.240		1,191	119,359
100269806	JERSEY CITY	NJ		12/30/2025	7.750		20,000	910,643
3625259000886	MCALLEN	TX		12/12/2025	8.440		135,000	1,100,000
3510130011	OAKLAND	FL		10/07/2025	7.745		367,786	2,100,000
3510130012	OAKLAND	FL		10/07/2025	7.745		310,945	2,225,000
3510130016	OAKLAND	FL		10/07/2025	7.745		244,856	2,225,000
3510130017	OAKLAND	FL		10/07/2025	7.495		435,703	2,100,000
100158362	UNITED KINGDOM	GBR		07/09/2024	4.840		3	125,990
100158364	UNITED KINGDOM	GBR		07/09/2024	4.840		3	125,990
100034940	DUBLIN	IRL		06/21/2019	2.900		602	370,850
3340097669	IRVINGTON	NJ		03/27/2025	8.619		48,245	840,000
3340097670	IRVINGTON	NJ		03/27/2025	8.619		55,077	840,000
3350120540	PHILADELPHIA	PA		02/13/2026	9.602		61,195	520,000
3410000784	PHILADELPHIA	PA		04/07/2025	8.306		21,702	350,000
3510135522	OAK RIDGE	NC		01/09/2026	7.613		83,138	758,000
3350108887	SCRANTON	PA		09/22/2025	10.448		12,894	420,000
3310094972	PAHOA	HI		03/07/2025	10.740		777	375,000
3310078299	DETROIT	MI		09/26/2024	8.323		11,680	500,000
3350115303	MADERA	CA		12/19/2025	10.696		34,124	625,000
3340113096	LINCOLN PARK	NJ		11/26/2025	10.395		6,239	460,000
3510134769	FORT LAUDERDALE	FL		01/09/2026	7.575		19,284	640,000
100269814	FORT WASHINGTON	MD		12/30/2025	9.875		3,500	581,343
100139857	UNITED KINGDOM	GBR		12/28/2023	8.740		1,267	112,728
3350103526	NORTH PORT	FL		09/15/2025	10.438		10,850	438,000
3310078912	CALABASH	NC		10/23/2024	9.289		49,174	770,000
3510117263	LEHIGH ACRES	FL		12/19/2025	8.400		52,155	535,000
100239737	CHICAGO	IL		09/29/2025	9.800		1,050	540,152
3420001117	TAMPA	FL		01/29/2026	7.650		194,547	1,699,000
3340083304	GREENVILLE	NC		09/18/2024	9.125		9,401	280,000
3510129822	WESTMINSTER	SC		09/16/2025	7.750		39,776	536,000
3350119882	COLLINGSWOOD	NJ		02/26/2026	10.457		13,879	605,000
3510135026	SMYRNA	GA		12/08/2025	7.620		5,297	468,000
3350104960	ATLANTA	GA		07/15/2025	10.157		33,086	520,000
100032448	LIMERICK	IRL		06/21/2019	5.150		4	165,498
100213025	LAKEWOOD	CA		05/29/2025	8.449		142,034	1,014,852
3310081355	BALTIMORE	MD		09/18/2024	8.463		3,796	395,000
3410000859	MINNEAPOLIS	MN		05/15/2025	8.298		28,826	400,000
3420001121	TAMPA	FL		02/11/2026	7.608		314,677	1,370,000
3510135190	PELZER	SC		12/17/2025	7.955		370,181	1,350,000
3340098895	BALTIMORE	MD		06/26/2025	8.988		39,186	340,000
100274819	POTTERVILLE	MI		01/29/2026	12.700		19,500	520,000
3340112348	INDIANAPOLIS	IN		12/19/2025	11.573		172,031	485,000
3340109244	TROY	NY		10/08/2025	10.266		36,532	250,000
3420001076	NORTH BERGEN	NJ		01/26/2026	7.852		51,884	1,100,000
3500135995	PORT ST. LUCIE	FL		01/23/2026	7.375		1,751	299,000
3350114100	ELMHURST	IL		12/04/2025	10.935		171,666	1,560,000
100143858	UNITED KINGDOM	GBR		02/28/2024	8.740		1,259	108,749
3350096809	DURANT	OK		08/08/2025	11.840		28,623	567,000
100269870	DUNEDIN	FL		12/30/2025	10.350		22,000	521,806
3310084775	BALTIMORE	MD		10/03/2024	9.366		7,655	550,000
3510117427	NORTH MIAMI BEACH	FL		12/19/2025	8.188		29,854	1,230,000
3510130773	GENEVA	FL		11/14/2025	7.765		95,651	560,000
3500118159	KILLEEN	TX		04/07/2025	9.255		35,083	330,000

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	2	3					Additional	
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3340117017	EDEN	NC		01/29/2026	10.761		14,189	296,000
3410000739	CHILLICOTHE	OH		03/14/2025	8.532		32,886	415,000
3510134569	CHARLOTTE	NC		01/09/2026	7.425		208,411	1,650,000
3350106234	LAKE HAVASU CITY	AZ		09/15/2025	11.910		69,452	1,250,000
100143865	UNITED KINGDOM	GBR		02/28/2024	8.740		1,259	112,728
3350111811	MILFORD	MI		11/13/2025	10.099		36,535	513,000
3510105460	PORT CHARLOTTE	FL		12/19/2025	7.688		7,537	375,000
100264512	UNITED KINGDOM	GBR		12/15/2025	8.450		921	139,252
3310081359	BALTIMORE	MD		09/18/2024	8.463		2,369	410,000
100258853	CLINTON	PA		12/05/2025	7.375		29,000	841,024
3700006091	COLUMBUS	OH		07/30/2025	8.415		66,909	454,000
3510134571	CHARLOTTE	NC		01/09/2026	7.425		206,875	1,650,000
100263349	UNITED KINGDOM	GBR		12/15/2025	3.640		289	205,562
100230954	TITUSVILLE	FL		08/29/2025	9.350		5,000	338,501
3510131290	FARMVILLE	NC		10/07/2025	8.020		11,846	362,895
100208426	NEW CASTLE	PA		04/29/2025	10.650		2,000	170,789
100278269	EL PASO	TX		02/26/2026	9.450		57,000	383,686
100263145	UNITED KINGDOM	GBR		12/15/2025	3.190		252	112,728
3350110156	THREE RIVERS	CA		11/13/2025	10.885		146,247	800,000
3350101075	PALM BAY	FL		07/15/2025	10.148		2,732	425,000
3350121688	PINELLAS PARK	FL		02/26/2026	10.497		4,973	400,000
100239832	YUMA	AZ		09/29/2025	9.725		25,000	574,271
3310090403	PITTSBURGH	PA		03/19/2025	9.009		6,191	335,000
3350103586	ANCHORAGE	AK		07/15/2025	11.633		40,241	625,000
3510131297	FARMVILLE	NC		10/07/2025	8.020		15,922	375,765
100263205	UNITED KINGDOM	GBR		12/15/2025	3.340		1,795	103,444
3510124735	ST. CLOUD	FL		12/19/2025	8.315		48,742	1,660,000
3500114366	WINDSOR	CT		04/07/2025	8.568		124,790	570,000
3350120373	ORANGE PARK	FL		01/29/2026	9.602		10,239	415,000
100033590	KILDARE	IRL		06/21/2019	5.150		3,503	144,781
3510131293	FARMVILLE	NC		10/07/2025	8.020		12,546	375,180
3350110295	LEHIGH ACRES	FL		10/08/2025	9.443		52,427	533,000
3350112472	CHICAGO	IL		10/20/2025	9.940		31,997	675,000
3510128381	NAPLES	FL		09/08/2025	7.720		23,486	490,000
3510131294	FARMVILLE	NC		10/07/2025	8.020		16,047	375,765
3340097329	WATERBURY	CT		04/24/2025	8.961		18,755	300,000
3500108059	LEHIGH ACRES	FL		10/16/2024	8.658		36,703	355,000
100269869	BAKERSFIELD	CA		12/30/2025	8.000		300,000	2,210,000
3420001141	MIAMI	FL		03/13/2026	8.074		108,926	5,200,000
3350115866	MEDFIELD	MA		12/11/2025	10.099		58,643	1,115,000
3350116353	NORTHBROOK	IL		12/11/2025	9.701		53,352	490,000
3510117261	LEHIGH ACRES	FL		12/19/2025	8.400		78,154	535,000
3350105851	FLOSSMOOR	IL		07/15/2025	10.514		4,903	370,000
3340112346	INDIANAPOLIS	IN		12/19/2025	11.573		186,595	485,000
3350108197	BERWYN	IL		09/08/2025	10.880		44,054	420,000
3510134560	ATLANTA	GA		12/08/2025	7.720		75,339	1,500,000
3510130464	LENOIR	NC		11/20/2025	8.030		20,386	500,000
3340113607	BROWNS MILLS	NJ		11/26/2025	10.395		5,854	415,000
100034635	DUBLIN	IRL		06/21/2019	3.000		268	482,703
3340117972	NIAGARA FALLS	NY		02/13/2026	10.266		41,224	270,000
100236395	UNITED KINGDOM	GBR		09/12/2025	8.740		1,349	192,300
3350112791	BASTROP	TX		10/29/2025	11.413		10,451	348,000
3350111616	CALABASH	NC		10/20/2025	10.855		95,565	772,000
3310064228	SALINE	MI		02/15/2024	9.366		560	531,000
100213192	WINDERMERE	FL		05/29/2025	7.700		7,253	640,279

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3500121646	INVERNESS	FL		05/22/2025	8.985		60,000	350,000
3350100787	NEWARK	NJ		09/22/2025	11.930		65,615	800,000
3350114762	BERWYN	IL		12/04/2025	10.457		6,776	480,000
3500135096	WEST LAFAYETTE	IN		01/23/2026	7.750		115,493	700,000
3700006372	CAMDEN	NJ		10/30/2025	7.930		8,702	245,000
100033785	DUBLIN	IRL		06/21/2019	5.150		2	257,728
100204379	AIKEN	SC		03/31/2025	9.925		2,100	333,704
3350118820	GAINESVILLE	GA		01/29/2026	10.139		181,383	768,000
3350121586	RUNNING SPRINGS	CA		02/26/2026	9.104		6,425	335,000
3510118593	STATESVILLE	NC		12/19/2025	8.125		65,998	745,000
3410001000	HAMBURG AKA HARDYSTON	NJ		10/09/2025	8.396		152,881	890,000
3350104317	ANCHORAGE	AK		07/15/2025	10.890		25,790	476,000
3350109065	GWYNN OAK	MD		09/08/2025	10.405		28,459	370,000
3350114209	LOWELL	MA		11/13/2025	10.716		17,288	513,000
3350112178	LEHIGH ACRES	FL		10/20/2025	9.940		21,135	710,000
3350115064	HADDON HEIGHTS	NJ		12/04/2025	10.706		105,875	850,000
3350103748	DALLAS	TX		07/15/2025	9.158		3,266	415,000
100213277	BAYTOWN	TX		05/29/2025	11.350		15,000	420,000
100127116	DESMOINES	IA		08/30/2023	7.125		10,850	84,000
3350112584	EVERGREEN PARK	IL		10/29/2025	10.935		26,188	500,000
3510129770	ORLANDO	FL		10/07/2025	8.020		65,208	1,550,000
3510136222	ST PETERSBURG	FL		01/09/2026	7.300		21,998	467,000
3420001092	NASHVILLE	TN		01/26/2026	7.856		92,850	2,975,000
3410001057	NEWARK	NJ		12/05/2025	8.354		33,531	910,000
3340100919	WICHITA FALLS	TX		05/22/2025	8.884		3,839	170,000
3510123124	BALTIMORE	MD		08/27/2025	8.395		175,601	800,000
100208325	TRACY	CA		04/29/2025	11.725		25,000	970,000
3420001155	DICKSON	TN		03/24/2026	7.576		74,587	600,000
3350112978	HOUSTON	TX		12/04/2025	10.617		50,349	668,000
3350117998	RYDAL	GA		01/29/2026	7.950		166,646	870,000
3350107108	ALBUQUERQUE	NM		09/22/2025	10.438		12,199	355,000
3510130330	TAMPA	FL		01/09/2026	7.675		128,618	775,000
3350117203	ORLANDO	FL		12/11/2025	9.204		41,790	385,000
3510134570	CHARLOTTE	NC		01/09/2026	7.425		56,894	1,650,000
3350122338	EAST HARTFORD	CT		02/26/2026	9.602		15,030	312,000
3350115133	CHICAGO	IL		11/26/2025	10.457		4,515	323,000
3510131296	FARMVILLE	NC		10/07/2025	8.020		36,315	362,895
3350102648	MCALLEN	TX		11/13/2025	10.935		60,852	425,000
3350109610	WEST COLUMBIA	SC		10/29/2025	10.358		33,823	384,000
3510131295	FARMVILLE	NC		10/07/2025	8.020		40,949	362,895
3350113199	SANFORD	FL		02/13/2026	9.940		190,542	1,368,000
3350102817	WESLACO	TX		07/29/2025	12.088		5,667	305,000
3350106298	LAKE CITY	MI		09/15/2025	11.383		32,727	412,000
3350109846	SNELLVILLE	GA		09/22/2025	10.457		7,313	308,000
3350107888	AIRMONT	NY		10/20/2025	9.204		91,416	2,000,000
3420001143	NEWARK	NJ		03/13/2026	7.674		54,234	850,000
3350114235	NEW ORLEANS	LA		12/04/2025	10.836		78,429	650,000
100239807	O FALLON	MO		09/29/2025	7.950		6,800	224,994
3510131292	FARMVILLE	NC		10/07/2025	7.745		39,731	385,125
3510131123	MIAMI	FL		10/30/2025	7.855		141,975	1,840,000
3510131237	MIAMI	FL		10/30/2025	7.855		63,016	1,840,000
3510131238	MIAMI	FL		10/30/2025	7.855		146,887	1,840,000
3510114169	MIAMI	FL		12/19/2025	8.188		36,750	935,000
3510132655	TAMPA	FL		02/19/2026	7.645		395,030	1,554,000
100038622	DUBLIN	IRL		09/27/2019	3.400		11	56,923

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100278270	DELTONA	FL		02/26/2026	9.625		9,927	328,410
3510131291	FARMVILLE	NC		10/07/2025	8.020		37,136	375,765
3350109070	LAKE CITY	MI		09/15/2025	11.383		43,269	416,000
3350105394	PLEASANTVILLE	NJ		10/08/2025	10.438		20,895	310,000
3350119185	NORTHLAKE	IL		02/26/2026	9.940		11,406	360,000
100114407	PITTSBURGH	PA		06/29/2023	4.500		2,804	190,000
3510127033	BRANSON	MO		12/19/2025	8.375		22,187	625,000
3340119558	OCEAN ISLE BEACH	NC		02/13/2026	10.138		193,706	482,000
3510115882	PUNTA GORDA	FL		12/19/2025	8.440		39,005	415,000
3510131122	MIAMI	FL		10/30/2025	7.855		145,016	1,835,000
3510125841	OCALA	FL		08/27/2025	8.310		20,877	380,000
3350101115	PALM BAY	FL		07/15/2025	10.148		4,196	356,000
3310090943	HIXSON	TN		12/19/2024	9.296		15,035	510,000
100284308	WENATCHEE	WA		03/30/2026	6.625		15,000	707,513
3350099604	TALLAHASSEE	FL		07/15/2025	10.880		51,056	390,000
3350101111	PALM BAY	FL		08/08/2025	10.148		16,853	357,000
3410000937	TOMS RIVER	NJ		07/25/2025	9.064		101,108	475,000
3350118008	WALESKA	GA		02/13/2026	7.950		119,698	780,000
100269873	PASCO	WA		12/30/2025	8.525		12,000	408,983
3350107828	LAKEWOOD	OH		10/08/2025	10.214		80,961	490,000
100258894	WILLOW GROVE	PA		12/05/2025	10.500		9,990	465,061
3350115154	WATERBURY	CT		11/26/2025	10.099		15,911	315,000
3350110384	IRVINGTON	AL		10/20/2025	11.831		36,463	346,000
3350110386	IRVINGTON	AL		10/08/2025	11.910		36,463	346,000
3350109880	SOUTH EUCLID	OH		10/20/2025	11.194		36,449	345,000
3350112709	MONTGOMERY	AL		12/19/2025	11.632		38,550	420,000
3350104245	SCRANTON	PA		07/15/2025	9.771		18,408	334,000
3340095594	RIVER ROUGE	MI		03/27/2025	8.910		11,484	180,000
3350108140	BROCKTON	MA		10/08/2025	11.184		126,170	860,000
3350113741	HOUSTON	TX		12/04/2025	10.408		2,609	295,000
362526600908	HARLINGEN	TX		11/24/2025	8.110		87,000	538,000
3350112798	DECATUR	GA		10/08/2025	9.940		32,561	345,000
3510131450	WESLACO	TX		11/14/2025	8.015		43,770	396,000
3510134083	HOLLY HILL	SC		11/14/2025	7.665		33,443	350,000
3350121108	GULFPORT	FL		02/26/2026	10.497		29,131	400,000
3510117415	CHARLOTTE	NC		12/19/2025	8.688		373,307	1,924,000
3350107944	CHARLOTTE	NC		09/08/2025	9.395		36,748	406,000
3510125516	HANAHAN	SC		12/19/2025	8.150		171,500	675,000
3340119351	DETROIT	MI		02/13/2026	10.831		109,335	515,000
3350117502	NORTH SALEM	NY		02/13/2026	10.935		104,937	1,482,000
3510123249	LAKE PLACID	FL		12/19/2025	8.440		3,628	340,000
100284322	NORTHFIELD	IL		03/30/2026	7.575		5,000	775,000
3350109344	LYONS	IL		09/15/2025	10.716		17,679	423,000
3510123250	LAKE PLACID	FL		12/19/2025	8.440		6,312	340,000
3350113129	WATERBURY	CT		01/29/2026	10.716		28,905	360,000
3340105920	JOHNSON CITY	NY		07/29/2025	10.049		2,099	160,000
3350111866	MONTGOMERY	AL		11/13/2025	11.632		40,406	440,000
3350115791	ARDEN	NC		12/04/2025	10.209		6,007	350,000
3510123246	LAKE PLACID	FL		12/19/2025	8.440		4,789	340,000
3350115549	LAUDERDALE LAKES	FL		12/04/2025	10.935		14,480	315,000
3350115115	PALOS HILLS	IL		12/04/2025	9.940		25,910	299,000
3350118749	BROCKTON	MA		01/15/2026	9.204		26,923	880,000
3350109695	NEW ORLEANS	LA		10/08/2025	10.885		14,279	400,000
3350114498	OCEAN ISLE BEACH	NC		11/13/2025	10.786		43,712	413,000
3350121996	PALM BAY	FL		02/26/2026	10.109		26,551	409,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510126292	CITRUS SPRINGS	FL		08/01/2025	8.935		10,980	275,000
3510123248	LAKE PLACID	FL		12/19/2025	8.440		8,489	340,000
3350116982	DETROIT	MI		12/11/2025	10.457		18,573	350,000
3350119148	DECATUR	GA		02/26/2026	10.159		51,789	409,000
3510123288	LAKE PLACID	FL		12/19/2025	8.440		8,054	340,000
3350117159	CAPE CORAL	FL		01/29/2026	9.940		41,687	360,000
3310078817	CALABASH	NC		10/23/2024	9.289		68,201	770,000
3350117939	LINWOOD	NC		02/26/2026	8.149		212,857	765,000
3340098005	MAPLE HEIGHTS	OH		05/22/2025	8.968		9,504	150,000
3350117630	FARMINGTON	NM		01/29/2026	9.851		212,626	1,007,000
3350104263	WATERBURY	CT		07/15/2025	10.049		64,078	475,000
3310072544	PHILADELPHIA	PA		10/03/2024	9.016		2,660	245,000
3350102545	LEHIGH ACRES	FL		08/08/2025	11.187		11,214	365,000
3350119541	LUDLOW	KY		02/13/2026	9.453		15,880	256,000
3350112697	NILES	OH		10/29/2025	10.099		20,078	282,000
3350110866	CHICAGO	IL		10/29/2025	10.099		8,768	290,000
3700006485	FAR ROCKAWAY	NY		03/03/2026	7.770		91,041	950,000
100258873	BELLEVIEW	FL		12/05/2025	9.500		22,200	309,771
3350117835	WOODBURY	CT		02/13/2026	9.691		56,690	760,000
3510129775	DURHAM	NC		10/30/2025	8.005		18,434	346,000
3350117536	TROY	NY		02/13/2026	9.851		17,427	430,000
3350121484	CHICAGO	IL		02/26/2026	10.199		39,390	350,000
3350121380	HEATH	OH		02/26/2026	9.443		13,112	284,500
3510131289	FARMVILLE	NC		10/07/2025	8.020		29,249	307,152
3350108014	WASHINGTON	DC		09/08/2025	10.395		17,217	535,000
3510132987	CLOVER	SC		10/17/2025	7.850		19,137	400,000
3510132401	MEGGETT	SC		02/19/2026	7.645		128,775	765,000
3350117334	LEHIGH ACRES	FL		02/13/2026	9.940		54,512	376,000
3350110769	CALUMET CITY	IL		09/22/2025	9.940		2,333	260,000
3350118075	NEWARK	NJ		02/26/2026	10.139		167,490	907,000
3410000950	THOMPSONS STATION	TN		11/26/2025	8.308		492,352	5,775,000
100278263	EFFINGHAM	IL		02/26/2026	9.175		2,500	129,769
3350122148	ORMOND BEACH	FL		02/26/2026	8.706		43,705	345,000
3510129774	DURHAM	NC		10/30/2025	8.005		34,988	346,000
3510131352	HOUSTON	TX		12/17/2025	7.955		75,180	630,000
3310089706	MILFORD	PA		11/21/2024	8.673		4,713	250,000
3350111621	DALLAS	NC		12/04/2025	11.930		40,532	341,000
3350099190	WAXHAW	NC		09/08/2025	12.068		69,625	807,000
3510129777	DURHAM	NC		10/30/2025	8.005		39,594	346,000
3350102585	CHANDLE	TX		07/15/2025	11.385		27,534	510,500
3350118193	MISSION	TX		01/15/2026	8.696		84,578	395,000
3340109879	IRVINGTON	NJ		02/13/2026	10.336		180,815	780,000
3310082356	NORFOLK	VA		08/19/2024	8.771		8,154	288,000
3350112655	PHILADELPHIA	PA		11/13/2025	10.258		16,507	280,000
35101185 68	CITRUS SPRINGS	FL		12/19/2025	8.588		29,324	275,000
3350113304	ONALASKA	TX		01/15/2026	10.647		53,826	550,000
3350113270	LANCASTER	KY		12/11/2025	11.801		43,669	305,000
3350119348	SEVIERVILLE	TN		02/26/2026	10.855		59,690	442,000
3350115189	MAYWOOD	IL		12/11/2025	10.716		45,197	370,000
3350115815	SUNRISE BEACH	MO		12/19/2025	10.637		200,223	1,100,000
3350108778	SHREVEPORT	LA		09/08/2025	10.395		7,066	310,000
100053796	TOPEKA	KS		03/23/2021	5.500		897	66,000
3350121705	LEXINGTON	NC		02/26/2026	11.194		16,615	238,000
3310085717	ALEXANDER CITY	AL		03/07/2025	9.289		2,132	270,000
3350103473	HEMPSTEAD	TX		02/13/2026	10.388		47,224	410,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340111766	BALTIMORE	MD		10/08/2025	10.049		39,790	220,000
100278314	GARDEN VALLEY	CA		02/26/2026	7.275		1,427	341,542
3350114668	NEW HAVEN	CT		01/29/2026	10.318		66,193	425,000
3350118006	MILLVILLE	NJ		02/13/2026	7.950		34,407	285,000
3510132435	WESTMINSTER	SC		12/08/2025	7.845		36,600	550,000
3350110674	PORT JERVIS	NY		09/08/2025	9.158		11,632	300,000
3340101689	PHILADELPHIA	PA		05/22/2025	8.680		10,534	315,000
3350103475	HEMPSTEAD	TX		02/13/2026	10.388		45,653	410,000
3350101066	AUBURN	CA		07/15/2025	10.385		47,200	1,287,000
3350111524	WATERBURY	CT		11/13/2025	10.318		13,132	490,000
3420001139	MAYS LANDING	NJ		03/13/2026	8.174		11,773	330,000
3350119023	PHILADELPHIA	PA		01/15/2026	10.408		4,527	214,000
3350108800	LOS ALAMOS	NM		10/29/2025	10.716		24,850	715,000
3350108805	LOS ALAMOS	NM		10/29/2025	10.716		24,850	715,000
3350110077	CHATTANOOGA	TN		09/22/2025	11.403		29,822	280,000
3510128512	WALTERBORO	SC		08/27/2025	8.145		51,013	280,000
3350107902	MARTINSBURG	WV		09/08/2025	10.643		18,039	260,000
3510129531	PALM BAY	FL		09/16/2025	8.150		30,299	330,000
3310093276	GRAND RAPIDS	MI		02/20/2025	8.582		1,188	362,000
3350111317	ATLANTA	GA		10/08/2025	10.885		132,834	850,000
3350121472	PATERSON	NJ		02/26/2026	10.438		110,517	943,000
3350103788	BRUNSWICK	GA		08/08/2025	11.880		21,299	350,000
3350108545	INDIANAPOLIS	IN		09/08/2025	10.395		9,869	415,000
3350114684	JACKSONVILLE	NC		10/29/2025	10.557		4,931	310,000
3350110753	OCALA	FL		09/29/2025	10.716		7,714	260,000
3350114875	VIOLET	LA		12/19/2025	10.945		21,718	285,000
3350112379	CLEVELAND	OH		10/08/2025	10.457		7,696	313,000
3350117811	CLAREMONT	NC		01/29/2026	11.104		61,388	338,000
100032619	MEATH	IRL		06/21/2019	5.150		1,950	161,690
3350114687	GREENVILLE	SC		02/26/2026	10.139		52,149	320,000
3350119047	SPARTANBURG	SC		01/15/2026	10.099		39,060	316,000
3350101506	WENDELL	NC		09/22/2025	10.438		98,435	939,200
3350116217	BASTROP	TX		12/11/2025	11.761		95,561	376,000
3350108802	LOS ALAMOS	NM		10/29/2025	10.716		33,516	715,000
3350108803	LOS ALAMOS	NM		10/29/2025	10.716		33,516	715,000
3350110071	HOLLY HILL	FL		09/22/2025	9.940		1,250	195,000
3510127537	DUNNELLON	FL		09/08/2025	8.220		21,326	280,000
3340073686	EAST CLEVELAND	OH		04/30/2024	9.593		4,831	105,000
3510130239	CONOVER	NC		10/07/2025	8.270		72,566	705,000
3350112836	INDIANAPOLIS	IN		11/26/2025	10.706		5,955	280,000
3350106523	CHICAGO	IL		09/15/2025	10.099		30,559	250,000
3350109747	BALTIMORE	MD		10/08/2025	9.870		23,431	220,000
100065939	DEN HAAG	NLD		07/30/2021	6.375		743	105,146
3510112568	PALM BAY	FL		12/19/2025	8.588		22,523	315,000
3350115991	PHILADELPHIA	PA		12/11/2025	9.940		18,405	385,000
3350103476	HEMPSTEAD	TX		02/13/2026	10.388		52,508	410,000
3350112196	LEHIGH ACRES	FL		10/20/2025	9.940		62,276	356,000
3310087195	BALTIMORE	MD		12/05/2024	7.700		1,043	182,000
3350120277	INDIANAPOLIS	IN		02/26/2026	11.811		89,366	420,000
3350119971	SOUTHPORT	NC		02/13/2026	10.388		97,170	715,000
3350119679	MILFORD	MA		02/13/2026	11.204		50,595	735,000
3350111775	MONTGOMERY	AL		11/13/2025	11.681		39,208	440,000
100230778	PHOENIX	AZ		08/29/2025	8.625		14,000	781,199
3350115344	COLUMBUS	GA		01/15/2026	11.602		23,629	211,000
3340118167	ROBERSONVILLE	NC		02/13/2026	9.395		99,366	289,000

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100244255	PALM COAST	FL		09/29/2025	7.875		5,000	424,156
100033000	MEATH	IRL		06/21/2019	5.150		82	204,114
3350116373	MACCLENNY	FL		02/13/2026	11.383		100,000	420,000
3500133505	DURHAM	NC		01/23/2026	8.250		50,335	420,000
3350107999	NAPLES	FL		10/08/2025	10.865		7,208	605,000
3350118503	LANSING	MI		02/13/2026	10.139		86,914	410,000
3510117777	NORTH PORT	FL		12/19/2025	8.840		20,904	380,000
3340095148	SILVIS	IL		06/26/2025	8.988		9,108	100,000
3350118219	ROBERSONVILLE	NC		02/13/2026	9.443		59,421	284,000
100033190	CORK	IRL		06/21/2019	5.150		1,322	147,903
3350107085	LEHIGH ACRES	FL		09/22/2025	9.940		20,183	355,000
3510130769	SEBRING	FL		10/07/2025	7.745		65,028	767,500
3350114946	MEMPHIS	TN		02/26/2026	11.632		61,907	295,000
3350113877	LURAY	VA		11/13/2025	10.885		50,799	442,000
3350119883	PITTSTON	PA		01/29/2026	10.457		7,800	230,000
3350107496	CHICAGO	IL		09/15/2025	10.408		29,782	420,000
3410000949	THOMPSONS STATION	TN		11/26/2025	8.308		263,627	5,300,000
3310091989	CHICAGO	IL		03/07/2025	8.708		2,138	355,000
3510124511	NEW BERN	NC		07/15/2025	7.970		39,452	266,000
3510137253	FAIR PLAY	SC		02/09/2026	7.555		111,558	685,000
3350115355	MEMPHIS	TN		12/04/2025	11.433		7,077	188,000
3350112780	WILMINGTON	DE		11/13/2025	10.099		18,175	195,000
3350107738	LEHIGH ACRES	FL		09/15/2025	10.139		42,645	266,000
3510124510	NEW BERN	NC		07/15/2025	7.970		47,961	245,000
3350081086	SEBRING	FL		09/15/2025	11.194		46,313	376,000
3350115483	LEXINGTON	SC		12/11/2025	10.139		36,915	308,500
3350117804	HOLLY RIDGE	NC		01/15/2026	8.647		166,626	569,000
3350118205	ROBERSONVILLE	NC		02/13/2026	9.443		56,149	289,000
3350120805	CHICAGO	IL		02/13/2026	9.602		35,522	240,000
100284292	BELFAST	ME		03/30/2026	7.975		5,000	420,000
100204357	LOGANVILLE	GA		03/31/2025	7.949		6,547	346,970
3500121354	SUMMERFIELD	FL		05/02/2025	8.618		51,043	450,000
3350110288	COVENTRY	CT		12/04/2025	10.935		167,981	825,000
100032816	DUBLIN	IRL		06/21/2019	5.150		3	51,429
3350108724	GARY	IN		12/04/2025	10.607		6,269	275,000
3420001118	ABSECON	NJ		02/11/2026	8.308		43,127	355,000
100222489	SAINT CLOUD	FL		07/30/2025	9.125		33,000	386,967
3350107628	MATTESON	IL		09/08/2025	9.890		40,619	285,000
3350119449	ATLANTA	GA		02/13/2026	10.945		56,844	556,000
3350119453	ATLANTA	GA		02/13/2026	10.945		55,690	556,000
100244030	MILWAUKEE	WI		09/29/2025	9.375		792	352,746
100033445	DUBLIN	IRL		06/21/2019	3.250		155	343,166
3510137789	NAPLES	FL		03/12/2026	7.590		126,805	3,900,000
3510137790	NAPLES	FL		03/12/2026	7.590		176,680	3,900,000
3510137791	NAPLES	FL		03/12/2026	7.590		176,680	3,900,000
3350106852	BUFFALO	NY		09/08/2025	10.157		2,264	190,000
3350118631	COLUMBIA	SC		01/29/2026	10.507		20,390	207,500
3350111869	DAVENPORT	FL		10/08/2025	10.209		19,328	209,000
3350115877	BUFFALO	NY		02/26/2026	9.602		45,464	285,000
3350100153	SEBRING	FL		09/22/2025	11.443		70,460	305,000
3350114031	EAST STROUDSBURG	PA		10/29/2025	10.214		16,056	335,000
3350110262	SOUTHFIELD	MI		09/22/2025	10.408		5,064	238,000
3350119929	BYRAM	MS		02/13/2026	11.433		9,029	268,000
3340100032	PAHOA	HI		05/22/2025	8.638		100,193	350,000
3350119327	HARLINGEN	TX		02/13/2026	11.930		49,205	381,500

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350106886	LANCASTER	SC		09/15/2025	11.045		34,041	280,000
100256263	TUCSON	AZ		11/25/2025	9.225		22,500	242,159
3510138226	WINTER GARDEN	FL		03/12/2026	7.340		156,242	675,000
3510138230	WINTER GARDEN	FL		03/12/2026	7.340		127,199	675,000
3350120666	MONTICELLO	NY		02/26/2026	11.283		65,251	520,000
3350115602	CARTERSVILLE	GA		12/04/2025	9.940		161,446	482,000
3350107872	NEW ORLEANS	LA		01/15/2026	11.910		41,748	450,000
3510137949	CUMMING	GA		03/20/2026	7.500		202,977	1,265,000
100207813	CHARLESTON	SC		04/29/2025	7.850		6,300	529,208
3350115904	SOUTHERN PINES	NC		12/19/2025	11.681		56,649	887,000
3340116592	LINCOLN	IL		12/04/2025	9.821		12,183	80,000
3310096191	PORT CHARLOTTE	FL		03/07/2025	9.289		23,432	545,000
3350107174	TWENTYNINE PALMS	CA		09/22/2025	10.875		57,219	350,000
3420001124	KINGSTON	TN		02/17/2026	7.820		100,229	415,000
3510124971	FAIRVIEW	NC		12/19/2025	8.313		215,574	855,000
3350113056	PHILADELPHIA	PA		10/29/2025	10.408		14,348	183,000
3350107046	LEHIGH ACRES	FL		12/19/2025	10.686		22,862	369,000
3510125840	OCALA	FL		08/27/2025	8.310		43,310	380,000
100033754	DUBLIN	IRL		06/21/2019	5.150		4	33,039
3510130078	DUNNELLON	FL		10/30/2025	8.130		36,336	300,000
3340099391	PATTERSON	NY		04/24/2025	8.296		43,298	550,000
3350116626	DALLAS	GA		02/13/2026	9.940		96,310	468,000
3310093644	CHARLESTON	WV		02/06/2025	8.470		3,861	110,000
100034507	OFFALY	IRL		06/21/2019	2.900		504	173,639
100033228	DUBLIN	IRL		06/21/2019	4.250		932	64,610
3350119657	ROME	GA		01/29/2026	9.940		146,840	537,000
3350117867	MONTGOMERY	AL		02/13/2026	10.139		28,974	340,000
3350115856	CHICAGO	IL		12/11/2025	10.448		5,363	230,000
3340111688	SPRINGFIELD	IL		10/20/2025	10.049		3,366	86,000
3510134646	FAIR PLAY	SC		01/09/2026	7.675		103,090	685,000
3350111922	MASSENA	NY		12/19/2025	10.935		12,536	126,000
3350115740	WASHINGTON	DC		01/29/2026	10.457		103,849	730,000
3350117016	HOUSTON	TX		02/13/2026	11.184		315,674	1,590,000
3310060156	CORAM	NY		10/31/2023	8.652		15,164	693,500
3350120365	TOMS RIVER	NJ		02/26/2026	10.945		188,218	805,000
3350120268	TOBYHANNA	PA		02/13/2026	10.716		34,825	249,000
3350113253	YOUNGSTOWN	OH		11/13/2025	10.099		1,809	149,000
3350119542	ORANGEBURG	SC		02/26/2026	10.716		24,726	180,000
3350118002	CARTERSVILLE	GA		02/13/2026	7.950		16,174	504,000
3350116755	CHICAGO	IL		02/13/2026	10.099		30,678	330,000
3340119468	FLEETWOOD	NC		02/26/2026	10.831		117,691	700,000
3350112060	GARY	IN		10/29/2025	10.457		18,815	215,000
100032805	DUBLIN	IRL		06/21/2019	5.150		111	143,147
3350110011	BRUNSWICK	GA		10/08/2025	10.438		56,247	400,000
3350113235	CHICAGO	IL		12/11/2025	10.099		38,569	240,000
100258801	NORWICH	CT		12/05/2025	6.875		38,700	430,825
3350120163	PLEASANTVILLE	NJ		02/13/2026	10.716		89,884	315,000
3350118984	PHILADELPHIA	PA		01/29/2026	10.099		17,866	280,000
100034187	DUBLIN	IRL		06/21/2019	3.250		25	250,011
3350117427	PENSACOLA	FL		02/26/2026	10.557		66,780	315,000
3350118031	CAMDEN	NJ		01/29/2026	9.940		89,979	360,000
3350120139	CAMDEN	NJ		01/29/2026	9.940		80,960	360,000
3350104802	FLOVILLA	GA		07/15/2025	10.148		5,445	207,500
3350117455	ASHLAND	OH		02/13/2026	8.945		3,587	131,000
100162620	LANTANA	TX		08/12/2024	7.625		77	560,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350118003	GRIFFIN	GA		01/29/2026	9.194		42,910	300,000
3350110553	LANCASTER	SC		10/29/2025	10.199		46,055	243,000
3310091238	KNOXVILLE	TN		02/20/2025	11.740		43,508	700,000
3310091284	WEEKI WACHEE	FL		02/20/2025	9.289		28,897	376,000
3350114615	CHICAGO	IL		12/11/2025	11.443		13,303	148,000
3350111038	SULPHUR	OK		10/29/2025	11.930		9,229	115,000
3350116441	MUSKOGEE	OK		01/15/2026	10.885		31,012	290,000
3350117912	CANYON LAKE	TX		02/13/2026	9.950		209,415	957,000
3510136852	INDIANAPOLIS	IN		02/19/2026	7.670		60,566	491,000
3350120781	COLUMBUS	GA		02/26/2026	11.661		25,335	172,000
3350113035	BIRMINGHAM	AL		10/29/2025	10.457		4,910	120,000
3350116016	DETROIT	MI		02/26/2026	9.940		32,109	145,000
3350116442	MUSKOGEE	OK		01/15/2026	10.885		32,338	290,000
3350117109	ATLANTA	GA		02/13/2026	10.119		173,763	1,250,000
3350118174	ROBERSONVILLE	NC		02/13/2026	9.443		81,906	284,000
3350116624	DALLAS	GA		02/13/2026	9.940		32,130	478,000
100208432	ELK GROVE	CA		04/29/2025	8.899		1,000	655,355
3350115393	DETROIT	MI		12/19/2025	10.716		10,974	265,000
3350113291	NORTH PORT	FL		11/13/2025	10.935		64,844	529,000
3350108261	TARPON SPRINGS	FL		02/26/2026	10.438		72,800	512,900
3350120151	BALTIMORE	MD		02/26/2026	9.940		56,883	190,000
3350118443	WATERTOWN	NY		02/26/2026	10.706		29,970	158,000
3510129776	DURHAM	NC		10/30/2025	7.730		129,167	545,500
3340107772	WICHITA	KS		11/13/2025	10.336		29,328	144,000
3350118710	KOKOMO	IN		01/29/2026	10.318		47,362	170,000
3510133516	HOUSTON	TX		12/17/2025	7.830		112,358	535,000
3350105100	MARKHAM	IL		12/04/2025	9.443		38,308	178,000
3350110898	PHILADELPHIA	PA		09/15/2025	10.209		85,815	400,000
3350120476	PEORIA	IL		02/13/2026	10.099		20,198	165,000
3350118236	ROBERSONVILLE	NC		02/13/2026	9.443		83,933	289,000
3350118239	ROBERSONVILLE	NC		02/13/2026	9.443		71,500	289,000
3510129778	DURHAM	NC		10/30/2025	8.005		5,891	320,000
3350115829	PORT HURON	MI		12/19/2025	10.099		20,895	180,000
3350118715	OLEAN	NY		01/29/2026	10.258		32,282	150,000
3350108888	SCRANTON	PA		09/22/2025	10.318		30,389	195,000
3350118172	ROBERSONVILLE	NC		02/13/2026	9.443		89,866	284,000
3350118246	ROBERSONVILLE	NC		02/13/2026	9.443		68,903	284,000
3350120619	HEPHZIBAH	GA		02/26/2026	9.144		3,293	270,000
3350120624	HEPHZIBAH	GA		02/26/2026	9.144		3,293	270,000
3350120611	HEPHZIBAH	GA		02/26/2026	9.144		3,352	280,000
3350120617	HEPHZIBAH	GA		02/26/2026	9.144		3,352	280,000
3350120621	HEPHZIBAH	GA		02/26/2026	9.144		3,352	280,000
3350110015	BRUNSWICK	GA		10/08/2025	10.408		76,811	400,000
3350114656	CUMBERLAND	MD		12/19/2025	10.607		29,601	135,000
100077916	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021	3.250		178	
3350120605	HEPHZIBAH	GA		02/26/2026	9.144		3,622	290,000
3350120614	HEPHZIBAH	GA		02/26/2026	9.144		3,622	290,000
3350117019	HOUSTON	TX		01/29/2026	11.433		227,841	1,106,000
3500133683	INVERNESS	FL		01/23/2026	7.750		23,024	230,000
3350118170	ROBERSONVILLE	NC		02/13/2026	9.443		90,433	284,000
100256332	VINELAND	NJ		11/25/2025	11.750		7,000	425,539
100034554	LIMERICK	IRL		06/21/2019	5.150			235,267
3350105726	BALTIMORE	MD		10/20/2025	10.457		36,970	376,000
3350117375	KOKOMO	IN		01/15/2026	10.099		20,658	165,000
3350119632	LANSING	MI		02/13/2026	9.642		107,277	405,000

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3350118238	ROBERSONVILLE	NC		02/13/2026	9.443		81,464	284,000
100032531	DUBLIN	IRL		06/21/2019	5.150		349	316,400
3510133327	DELAND	FL		01/09/2026	7.675		34,303	358,000
100038810	CLARE	IRL		09/27/2019	1.500		41	69,933
3510124507	NEW BERN	NC		07/15/2025	7.970		9,493	395,000
3350101383	ROCHESTER	NY		10/20/2025	10.686		27,702	155,000
3510135520	CHATTANOOGA	TN		01/09/2026	7.925		76,239	540,000
3350110615	GARY	IN		11/13/2025	10.716		7,379	320,000
3350112405	MUSKEGON	MI		11/13/2025	10.258		30,074	148,000
3350118461	HAMMOND	IN		01/29/2026	10.935		16,807	165,000
3350115968	GARY	IN		12/04/2025	9.870		31,785	190,000
3350119986	GREENFIELD	IN		02/26/2026	10.099		44,008	202,000
3340080626	HUMBOLDT	TN		10/10/2024	9.143		26,763	135,000
3510124508	NEW BERN	NC		07/15/2025	7.970		10,832	385,000
3510124509	NEW BERN	NC		07/15/2025	7.970		9,978	385,000
100231028	LONG BEACH	CA		08/29/2025	8.500		10,000	1,785,000
100088555	HEERLEN	NLD		10/27/2022	5.150		110	
3350114696	LEHIGH ACRES	FL		11/26/2025	9.940		8,558	330,000
3350116645	CADILLAC	MI		01/29/2026	11.373		84,830	382,000
3350120405	MONROE	LA		02/26/2026	9.602		12,517	110,000
3350120578	ANDERSON	SC		02/26/2026	11.134		41,580	152,500
3350104138	NEW ORLEANS	LA		11/13/2025	12.129		53,881	260,000
3350116984	GARY	IN		02/13/2026	10.457		29,609	149,000
3350118456	GAINESVILLE	GA		02/13/2026	10.885		109,592	315,000
3350113974	TRENTON	NJ		12/04/2025	10.557		39,965	305,000
100230900	LONG BEACH	CA		08/29/2025	11.750		13,000	635,263
100230774	TUJUNGA	CA		08/29/2025	11.000		1,000	1,230,646
3500128506	COVINGTON	TN		01/23/2026	8.000		124,714	415,000
3350113422	LAKE PLACID	FL		01/29/2026	10.657		90,124	845,000
3350116354	INDIAN HEAD	MD		02/13/2026	11.443		102,976	412,000
3420001105	BRENTWOOD	TN		04/06/2026	7.946		136,791	7,750,000
3410000897	BOCA RATON	FL		07/24/2025	8.364		414,147	23,700,000
3410000727	EAST FLAT ROCK	NC		03/07/2025	9.136		216,260	15,750,000
362428046103	LAKEWOOD	NJ		12/13/2024	9.410		360,000	9,356,000
362428046101	LAKEWOOD	NJ		12/13/2024	9.410		341,000	8,299,000
362428046102	LAKEWOOD	NJ		12/13/2024	9.410		209,000	8,040,000
362424946101	HANAHAN	SC		11/22/2024	9.595		108,000	181,266
362509371101	BELL CANYON	CA		05/27/2025	8.185		50,996	81,333
3500118865	SANTA BARBARA	CA		05/02/2025	7.868		32,436	5,900,000
3340084552	LOS ANGELES	CA		10/10/2024	8.134		28,298	2,650,000
3410000782	TENAFLY	NJ		04/30/2025	8.706		103,611	5,699,000
3500110149	SCOTTSDALE	AZ		10/30/2024	8.255		82,808	6,700,000
3500114424	LOS ANGELES	CA		01/27/2025	7.835		87,550	5,450,000
3500117404	LOS ANGELES	CA		03/21/2025	7.925		37,171	3,500,000
3410000935	NASHVILLE	TN		07/25/2025	8.464		34,953	4,325,000
3340110513	ENGLEWOOD CLIFFS	NJ		10/08/2025	10.880		199,755	3,688,000
3410000988	SHORT HILLS	NJ		09/12/2025	8.286		50,078	3,900,000
3700005789	SAN CLEMENTE	CA		04/11/2025	7.900		63,326	4,450,000
3510137931	MIAMI	FL		03/12/2026	7.590		116,375	6,150,000
3500120799	SHERMAN OAKS	CA		04/21/2025	7.730		84,775	3,150,000
3340101829	CHICAGO	IL		05/29/2025	8.230		33,341	60,138
3340109591	EVERETT	MA		01/15/2026	10.395		310,470	4,175,001
3510119542	GREENWHICH	CT		12/19/2025	8.188		62,475	5,000,000
3500112595	DAVIE	FL		11/27/2024	8.508		35,187	4,675,000
362511041101	DALLAS	TX		05/27/2025	7.385		26,000	35,359

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3340120952	LOS ANGELES	CA		02/13/2026	9.059		39,552	1,700,000
3350105120	SOUTHAMPTON	NY		07/15/2025	10.791		3,552	5,500,000
3500122675	NORTH BAY VILLAGE	FL		06/09/2025	8.703		94,975	6,500,000
3510125792	LOS ANGELES	CA		07/15/2025	7.470		89,631	4,000,000
3340079986	BELLEVUE	WA		09/03/2024	10.210		40,474	3,700,000
3510120769	CHARLOTTE	NC		12/19/2025	8.063		72,629	3,742,000
3500122074	MANHATTAN BEACH	CA		05/22/2025	7.620		18,488	2,850,000
3310080336	RANCHO MIRAGE	CA		08/26/2024	8.673		12,308	3,550,000
3340094087	MELROSE	MA		05/29/2025	8.614		59,061	1,470,000
3300005749	TENAFLY	NJ		03/05/2025	8.525		208,823	3,000,000
3340101938	HO-HO-KUS	NJ		06/05/2025	8.524		87,294	1,620,000
3340100387	BROOKLYN	NY		04/24/2025	8.670		3,909	2,234,000
3340086458	RUTHERFORD	NJ		10/23/2024	8.799		20,869	1,375,000
3340077718	LAWRENCE	NY		07/19/2024	9.908		108,848	4,500,000
362527200924	DIX HILLS	NY		11/24/2025	7.685		61,000	1,960,000
3340102656	HOUSTON	TX		06/05/2025	8.818		109,469	1,684,000
3510128078	CAMBRIDGE	MA		08/01/2025	7.720		76,234	3,350,000
3510130834	MIAMI	FL		10/17/2025	7.725		21,807	3,400,000
3340101746	LEVITTOWN	NY		05/22/2025	8.464		47,123	1,270,000
3410000989	WILDWOOD	NJ		09/12/2025	8.586		10,331	2,780,000
3510136340	LOS ANGELES	CA		02/09/2026	7.830		329,385	5,250,000
3340100474	NORWALK	CT		05/22/2025	8.614		13,632	1,375,000
3340102195	LAPORTE	IN		06/26/2025	9.522		141,340	2,286,000
3300005616	FRANKLIN LAKES	NJ		02/19/2025	8.625		32,725	3,650,000
362507571101	SEATTLE	WA		04/17/2025	7.525		284,000	2,940,000
3340112862	BURLESON	TX		11/13/2025	11.078		28,409	1,330,000
3340114650	BAYPORT	NY		01/15/2026	10.019		33,581	1,129,000
3500136577	PORT ST. JOE	FL		01/23/2026	7.750		86,778	3,088,000
3510109401	NORMANDY PARK	WA		12/19/2025	8.438		106,157	3,040,000
3350103321	BLOOMINGBURG	NY		08/08/2025	10.643		27,289	5,080,000
3410000790	LIVINGSTON	NJ		04/11/2025	8.706		64,785	1,900,000
3340112112	STUDIO CITY	CA		11/26/2025	9.890		42,174	2,600,000
3340097022	EDISON	NJ		04/24/2025	8.932		11,761	990,000
3340100368	HOUSTON	TX		05/22/2025	9.088		19,166	1,605,000
3510122297	EL PORTAL	FL		12/19/2025	8.338		155,685	4,000,000
3350106849	MONROE	NY		09/08/2025	10.395		101,183	2,800,000
3340100477	BAYVILLE	NY		04/24/2025	8.677		4,799	1,054,000
3350117915	BROOKLYN	NY		01/29/2026	8.209		62,406	3,500,000
3410000583	NASHVILLE	TN		11/08/2024	9.250		89,726	2,200,000
3340102196	CAPE CORAL	FL		06/26/2025	9.342		30,759	1,020,000
3700005697	BROOKLYN	NY		03/27/2025	8.450		153,709	4,005,000
3510124704	HERMOSA BEACH	CA		08/01/2025	7.970		5,985	2,260,000
3410000768	FRANKLIN LAKES	NJ		04/11/2025	8.906		132,812	3,510,000
3340107796	BROCKTON	MA		10/29/2025	9.821		99,396	980,000
3340112035	FAIR LAWN	NJ		11/13/2025	9.890		10,870	21,370
3340077408	RALEIGH	NC		08/19/2024	9.711		3,564	950,000
3340100386	HOUSTON	TX		05/22/2025	9.088		39,331	1,405,000
3310089405	CHARLOTTE	NC		01/16/2025	10.240		34,775	1,950,000
3300005615	WAYNE	NJ		02/19/2025	8.625		21,413	1,600,000
3340117033	BRONX	NY		12/11/2025	9.158		20,988	900,000
3350103199	MONROE	NY		07/15/2025	10.395		94,950	2,615,000
3700006170	NORTHRIDGE	CA		08/14/2025	8.350		47,458	1,444,000
100249921	CHINO HILLS	CA		10/30/2025	8.875		3,450	1,130,000
3510138061	SOUTHWEST RANCHES	FL		03/12/2026	7.715		62,922	4,889,000
3300005034	VIEW PARK	CA		06/24/2024	9.445		20,389	1,850,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340110971	GREENVILLE	SC		10/29/2025	9.890		335,498	2,500,000
3340121479	QUEENS VILLAGE	NY		02/13/2026	10.049		6,336	895,000
3340076542	GLENDALE	CA		06/14/2024	9.059		391,977	1,905,000
3350107329	NORTH MYRTLE BEACH	SC		09/08/2025	10.266		3,687	1,865,000
3510129826	DURHAM	NC		10/17/2025	7.975		561,447	3,500,280
3700005996	MASSAPEQUA	NY		06/03/2025	8.200		54,259	1,262,000
3340115641	NEWARK	NJ		01/29/2026	10.049		15,495	31,541
3510119332	CHICAGO	IL		12/19/2025	8.313		25,909	1,850,000
100207914	GLENDALE	CA		04/29/2025	10.000		83,000	1,535,000
3340119238	LYNN	MA		01/29/2026	10.781		6,098	730,000
3410000513	ATLANTA	GA		09/24/2024	9.316		39,540	1,465,175
3410000799	NEWARK	NJ		04/17/2025	8.706		4,120	1,400,000
3510125684	FORT LAUDERDALE	FL		08/01/2025	8.558		44,194	5,750,000
3500109028	OAKLAND	CA		12/20/2024	8.235		12,642	1,600,000
100231055	CASTAIC	CA		08/29/2025	9.000		20,000	1,795,000
3510118580	LEHIGH ACRES	FL		12/19/2025	8.190		21,911	1,780,000
3420001082	NASHVILLE	TN		01/29/2026	7.850		33,690	8,065,000
3340110162	MIDDLETON	ID		10/29/2025	10.385		28,827	830,000
3510127804	SOMERVILLE	MA		09/16/2025	7.688		35,867	3,130,000
3310079746	WESTBURY	NY		08/19/2024	8.141		2,539	1,650,000
3340118779	NEWARK	NJ		02/26/2026	10.049		11,238	625,000
3340121013	COLONIA	NJ		02/13/2026	9.108		16,117	650,000
3410000994	ATLANTA	GA		09/12/2025	8.186		44,398	1,425,000
3340119005	GREENVILLE	SC		01/15/2026	9.395		72,703	2,600,000
3625063311101	LAWNDALE	CA		04/17/2025	8.350		47,200	776,000
3420001128	NASHVILLE	TN		02/26/2026	7.538		38,475	2,300,000
3510129009	LOS ANGELES	CA		09/16/2025	7.500		75,187	1,700,000
3510124803	CHARLOTTE	NC		12/19/2025	8.025		122,344	2,667,000
3310081365	JERSEY CITY	NJ		10/31/2024	8.981		33,516	2,045,000
3310089576	ROXBURY	CT		02/06/2025	9.128		16,169	1,800,000
3510128562	ENCINO	CA		09/16/2025	7.500		75,186	2,280,000
3510135567	ORANGE	CA		12/17/2025	7.605		52,696	1,468,000
3410000893	SEVIERVILLE	TN		06/13/2025	8.554		52,627	1,325,000
3300005508	STATEN ISLAND	NY		02/19/2025	8.825		43,059	995,000
3700006187	HASBROUCK HEIGHTS	NJ		09/24/2025	8.080		51,846	890,000
3340121451	BRICK TOWNSHIP	NJ		02/13/2026	9.108		21,384	515,000
3350110677	GLENVIEW	IL		10/08/2025	10.199		93,439	1,500,000
3510130831	WILMINGTON	NC		10/07/2025	7.745		31,832	1,450,000
3350112186	EAST SETAUKET	NY		10/29/2025	9.652		24,691	1,355,000
3350106604	TREASURE ISLAND	FL		08/08/2025	10.049		59,359	1,578,700
3510138276	HOLMES BEACH	FL		03/12/2026	7.215		62,999	4,500,000
3310090124	DIX HILLS	NY		11/21/2024	8.435		89,419	2,205,000
3510123885	CHARLOTTE	NC		10/30/2025	8.443		122,500	3,706,000
3410000968	JERSEY CITY	NJ		08/22/2025	8.348		63,276	2,450,000
3320051288	WESTMINSTER	MD		04/19/2023	9.152		16,319	26,115
3510137179	ST. CLOUD	FL		02/19/2026	7.320		93,046	2,270,000
3340071723	INDIANAPOLIS	IN		03/21/2024	9.585		69,133	665,000
3510108919	MIAMI	FL		12/19/2025	8.588		83,387	1,400,000
3350107719	WESTBURY	NY		09/08/2025	10.157		26,168	1,362,500
3510134974	BOTHELL	WA		01/09/2026	7.425		52,362	1,200,000
3510132400	PALMETTO BAY	FL		10/30/2025	7.480		45,874	2,000,000
3410001026	TRACY CITY	TN		11/03/2025	8.508		115,983	1,250,000
3510134778	MIAMI	FL		12/08/2025	7.345		308	1,200,000
3410001067	JERSEY CITY	NJ		12/11/2025	8.254		210,898	2,745,000
3700005775	DUMONT	NJ		03/19/2025	8.375		12,431	740,000

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3340114994	PHILADELPHIA	PA		12/04/2025	9.395		31,997	595,000
3340101872	DECATUR	GA		05/29/2025	8.674		1,837	445,000
3350110294	NEW HYDE PARK	NY		09/15/2025	10.074		31,424	1,188,000
100222230	SAINT LOUIS	MO		07/30/2025	10.800		4,000	771,699
3410001040	FLORHAM PARK	NJ		11/03/2025	8.308		69,628	2,400,000
3700006522	ELIZABETH	NJ		01/14/2026	7.730		11,408	740,000
3340117133	CHICAGO	IL		12/11/2025	9.554		11,880	810,000
3350107343	PALM SPRINGS	CA		09/22/2025	8.945		95,565	2,000,000
3350111809	BROOKLYN	NY		10/29/2025	10.099		5,990	1,300,000
3350115745	SECAUCUS	NJ		12/11/2025	10.408		49,830	1,300,000
3510111123	PARSIPPANY	NJ		12/19/2025	8.625		48,038	1,345,000
3700006123	BLOOMFIELD	NJ		07/11/2025	8.315		46,361	800,000
3510134617	NORTH CHARLESTON	SC		12/17/2025	7.705		56,897	1,650,000
3340121149	HAMILTON	NJ		02/13/2026	9.108		23,800	640,000
3350103028	WEST ORANGE	NJ		07/15/2025	9.890		67,393	1,115,000
3340078317	FRAMINGHAM	MA		07/29/2024	8.930		45,065	575,000
3350114073	CRESSKILL	NJ		12/04/2025	10.438		127,848	1,500,000
3350117605	MARIETTA	GA		01/29/2026	10.099		33,883	2,700,000
3700006611	WEST ORANGE	NJ		03/03/2026	7.770		33,418	710,000
3350120503	NEWARK	NJ		02/26/2026	8.706		6,134	825,000
3410000714	CHARLOTTE	NC		02/14/2025	8.790		5,863	632,000
3510129369	LOS ANGELES	CA		10/17/2025	7.350		27,527	1,000,000
3350121236	SPRINGFIELD GARDENS	NY		02/13/2026	9.721		5,572	1,280,000
3340120331	EAST ORANGE	NJ		02/13/2026	10.662		28,882	550,000
3350111772	FANWOOD	NJ		10/08/2025	9.652		9,286	885,000
3410000522	ASBURY PARK	NJ		09/24/2024	8.816		13,292	685,000
3350106109	NYACK	NY		09/08/2025	9.158		31,342	900,000
3510133969	HOUSTON	TX		02/09/2026	7.680		159,282	4,400,000
3510116010	WINTER PARK	FL		12/19/2025	8.063		8,347	3,400,000
3340074242	JACKSONVILLE	FL		04/30/2024	8.845		11,128	450,000
3340093895	MINERAL WELLS	TX		02/06/2025	11.250		2,650	440,000
3500118399	HOUSTON	TX		05/02/2025	8.180		12,077	550,000
3350111301	MANORVILLE	NY		09/22/2025	10.159		19,078	908,000
3340084286	LA GRANGE	IL		11/21/2024	8.392		65,166	735,000
3510133794	NORTH MYRTLE BEACH	SC		12/08/2025	7.345		83,702	937,000
3350115056	BELLPORT	NY		11/26/2025	10.707		9,138	1,000,000
3350118345	BOSTON	MA		02/13/2026	9.970		73,645	1,050,000
3350113569	WESTBURY	NY		10/20/2025	10.069		2,368	740,000
3340110128	MAPLE PARK	IL		10/20/2025	10.049		24,489	60,320
3350104407	PORT CHARLOTTE	FL		07/15/2025	11.435		17,569	805,000
3340120366	WALLKILL	NY		02/13/2026	9.108		4,500	355,000
3510135457	MIAMI	FL		12/08/2025	7.345		20,682	700,000
3350110246	WEST ORANGE	NJ		09/29/2025	11.701		30,185	860,000
3500119688	BEACON	NY		05/02/2025	7.993		26,203	850,000
362519700714	LEHIGH ACRES	FL		10/02/2025	7.725		12,999	405,000
362519700715	LEHIGH ACRES	FL		10/02/2025	7.725		12,999	405,000
362519700717	LEHIGH ACRES	FL		10/02/2025	7.725		12,999	405,000
3700006515	EAST HARTFORD	CT		01/14/2026	7.920		9,872	450,000
3340110510	MACUNGIE	PA		09/22/2025	9.900		26,762	370,000
3510122808	SAINT PETERSBURG	FL		12/19/2025	7.938		5,182	864,000
3350104494	PORTLAND	CT		07/15/2025	10.791		67,728	860,000
3340063488	PHILADELPHIA	PA		03/07/2024	9.654		8,391	340,000
100213193	JACKSONVILLE	NC		05/29/2025	9.450		1,000	233,000
362519700716	LEHIGH ACRES	FL		10/02/2025	7.725		26,999	405,000
3350120314	COPIAGUE	NY		02/26/2026	10.696		44,942	777,000

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3350119026	EAST ORANGE	NJ		01/29/2026	9.900		71,541	775,000
3340100027	PAHOA	HI		05/22/2025	8.638		14,883	315,000
3510137732	MIAMI	FL		02/19/2026	7.020		10,042	725,000
3340118571	NAVASOTA	TX		01/29/2026	10.880		18,398	344,000
3350108344	ROCKLIN	CA		09/08/2025	11.326		103,987	307,873
3510115098	RATHDRUM	ID		12/19/2025	7.813		28,050	675,000
3350122217	PORT HUENEME	CA		02/26/2026	9.353		11,527	600,000
3340115545	EDEN	NC		12/04/2025	10.395		4,752	307,000
3410000650	NEWARK	NJ		12/23/2024	8.786		30,794	808,000
3350119706	PARLIN	NJ		01/15/2026	9.652		11,544	585,000
3310090253	EDISON	NJ		12/19/2024	9.702		17,835	1,600,000
3510127529	ORLANDO	FL		09/16/2025	8.463		51,845	752,000
3340114416	INDIANAPOLIS	IN		12/04/2025	10.049		15,364	695,000
3350108524	RICHMOND	CA		09/08/2025	10.009		44,357	765,000
3510125470	SARASOTA	FL		12/19/2025	7.500		10,253	858,000
3510129821	SENECA	SC		09/16/2025	8.025		3,220	550,000
3350118959	MIDDLE ISLAND	NY		01/15/2026	10.072		6,617	606,500
3510137976	ORMOND BEACH	FL		02/19/2026	7.370		19,512	570,000
3340099521	MINERAL WELLS	TX		05/22/2025	9.058		4,420	325,000
3350105646	PUYALLUP	WA		07/29/2025	10.019		11,831	545,000
100239800	ENCINO	CA		09/29/2025	7.875		24,384	1,780,315
3510136985	BLUFFTON	SC		03/02/2026	7.325		21,945	665,000
3500136272	HENRICO	VA		01/23/2026	7.625		8,609	384,000
3350119460	TAMPA	FL		02/26/2026	10.219		21,832	862,000
3625311201021	LABELLE	FL		12/12/2025	8.065		67,000	405,000
3340102256	INDIANAPOLIS	IN		06/26/2025	8.988		14,563	437,000
3310083035	ROSEDALE	MD		09/26/2024	9.366		4,640	500,000
3510127432	OAKLAND PARK	FL		08/01/2025	7.720		19,189	580,000
3510123563	HOUSTON	TX		08/01/2025	8.683		4,843	565,000
3350119864	JERSEY CITY	NJ		02/26/2026	9.970		12,830	745,000
3340106350	NORFOLK	VA		09/15/2025	10.207		25,453	281,000
3410001038	CADIZ	KY		11/10/2025	8.308		4,422	8,619
100269724	SAN ANTONIO	TX		12/30/2025	7.950		32,000	454,675
3510133514	DAYTONA BEACH	FL		02/19/2026	8.170		45,229	91,689
3340076845	SCHENECTADY	NY		10/31/2024	8.965		23,256	315,000
3420001132	NASHVILLE	TN		03/13/2026	7.674		10,032	2,500,000
100213106	TAMPA	FL		05/29/2025	11.200		1,200	606,124
100208566	SCOTTSDALE	AZ		04/29/2025	7.000		5,000	1,720,389
3310083037	ROSEDALE	MD		09/26/2024	9.366		5,985	500,000
3510116512	CAPE CORAL	FL		12/19/2025	8.063		21,519	575,000
3340092351	PHILADELPHIA	PA		01/16/2025	8.651		17,994	240,000
3340115360	MONACA	PA		11/26/2025	10.163		51,795	338,000
3350114586	CHICAGO	IL		12/11/2025	10.099		19,617	545,000
3340108263	PHILADELPHIA	PA		09/15/2025	11.138		24,314	280,000
3350100599	ATLANTA	GA		09/15/2025	12.179		28,281	540,000
100249842	DENTON	NC		10/30/2025	8.400		6,000	281,874
3350112963	OCEAN	NJ		11/13/2025	10.199		332,989	2,350,000
3310090997	WINFIELD	IL		12/19/2024	8.498		3,560	475,000
3340113835	CHICAGO	IL		12/11/2025	10.662		15,583	300,000
3340104241	MIRAMAR	FL		07/15/2025	8.418		7,801	630,000
3350102767	CITRUS SPRINGS	FL		08/08/2025	10.877		56,234	590,000
3510121109	EL PORTAL	FL		12/19/2025	8.213		249,986	3,500,000
3350100597	ATLANTA	GA		09/15/2025	12.129		24,238	497,000
3350119984	JERSEY CITY	NJ		02/26/2026	11.940		55,720	690,000
3350117210	HIGH BRIDGE	NJ		12/11/2025	9.701		20,993	600,000

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3420001091	GAINESVILLE	GA		01/16/2026	7.944		163,860	1,670,000
100269780	RAHWAY	NJ		12/30/2025	10.625		5,000	520,000
3350110600	MONTGOMERY	NY		10/08/2025	9.423		25,975	495,000
3510130777	MIAMI	FL		09/29/2025	7.750		30,459	520,000
3350110796	SHIRLEY	NY		11/13/2025	9.204		46,666	605,000
3340071378	TRENTON	NJ		03/21/2024	9.585		11,368	315,000
3340118825	CALUMET PARK	IL		01/29/2026	10.662		57,419	275,000
3350116541	CRANFORD	NJ		02/26/2026	11.443		27,547	490,000
3510137138	CHARLESTON	SC		02/19/2026	7.270		17,051	600,000
3500135861	STUART	FL		01/23/2026	7.875		29,464	430,000
3510115116	SAVANNAH	GA		12/19/2025	7.938		16,542	49,498
3510122982	NORTH CHARLESTON	SC		12/19/2025	8.025		22,571	470,000
100269934	ATLANTA	GA		12/30/2025	7.900		22,000	1,100,000
100269939	YOUNGSVILLE	NC		12/30/2025	11.675		25,000	459,592
100269828	LEAGUE CITY	TX		12/30/2025	8.775		18,982	645,000
3340101541	WAPWALLOPEN	PA		05/29/2025	8.464		18,929	230,000
3340104534	PHILADELPHIA	PA		06/26/2025	8.418		13,848	360,000
3420001111	PLAINFIELD	NJ		01/29/2026	8.050		34,753	800,000
362532401049	LABELLE	FL		12/24/2025	8.065		110,000	405,000
3350110846	INDIAN HARBOUR BEACH	FL		09/29/2025	9.701		8,791	445,000
3350112754	TAMPA	FL		10/20/2025	9.443		17,526	455,000
3700006473	SOUTHBURY	CT		01/14/2026	7.730		32,760	326,000
100269706	OVERLAND PARK	KS		12/30/2025	7.050		10,381	835,132
3350111189	HIGH BRIDGE	NJ		09/22/2025	9.204		8,227	430,000
3350117548	TROY	NY		01/29/2026	10.298		4,626	384,000
3350114124	ST LOUIS	MO		11/13/2025	11.333		17,064	450,000
3410000836	DENVILLE	NJ		07/07/2025	8.364		17,957	480,000
3340119372	WEST PITTSTON	PA		01/29/2026	10.049		2,871	175,000
3350110250	PATERSON	NJ		09/15/2025	10.438		38,488	850,000
3350105264	FORT MILL	SC		07/15/2025	10.633		3,993	420,000
3510136238	SAVANNAH	GA		02/19/2026	7.545		3,972	375,000
100207886	TENINO	WA		04/29/2025	10.875		3,000	380,000
3350104375	LITHONIA	GA		07/15/2025	11.286		11,298	545,000
3500135998	FORT PIERCE	FL		01/23/2026	7.375		2,424	245,000
3510130338	ORLANDO	FL		09/16/2025	7.650		21,700	390,000
3350103909	MINERAL WELLS	TX		07/15/2025	11.286		1,256	360,000
3625267009 12	EDINBURG	TX		11/05/2025	8.860		46,500	250,000
3350105842	CAPE CORAL	FL		08/08/2025	10.385		20,935	400,000
3340103577	DETROIT	MI		06/26/2025	8.742		3,564	250,000
3350107469	LEHIGH ACRES	FL		09/15/2025	11.880		7,886	17,419
3350116000	LABELLE	FL		12/19/2025	11.433		17,476	385,000
3340098644	CHICAGO	IL		04/24/2025	8.451		24,631	260,000
3350108136	MAYWOOD	IL		09/22/2025	9.940		10,825	385,000
3350112177	LEHIGH ACRES	FL		10/29/2025	9.940		17,385	383,000
3350114117	NEWPORT	WA		12/04/2025	11.741		10,283	440,000
100274769	MENIFEE	CA		01/29/2026	9.300		12,000	738,593
3350110221	LEHIGH ACRES	FL		09/22/2025	10.905		2,718	338,000
3350119458	MONROEVILLE	NJ		01/29/2026	11.811		32,614	390,000
3350109877	SOUTH EUCLID	OH		10/20/2025	11.194		18,626	345,000
3510117763	NORTH PORT	FL		12/19/2025	8.840		4,273	360,000
3350112187	LEHIGH ACRES	FL		10/29/2025	9.940		26,488	380,000
3350107614	LEHIGH ACRES	FL		09/15/2025	11.930		8,148	377,000
3350110958	BALTIMORE	MD		09/29/2025	10.099		6,408	330,000
3350115191	GREENWOOD	IN		12/04/2025	10.099		6,721	310,000
3310063470	PHILADELPHIA	PA		08/19/2024	8.673		16,354	430,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350120845	CUMMING	GA		02/13/2026	10.099		4,992	314,000
3350109920	HARTFORD	CT		09/08/2025	10.355		3,134	349,000
3350110387	IRVINGTON	AL		10/08/2025	11.910		28,491	346,000
100269942	MIAMI	FL		12/30/2025	7.000		10,000	516,242
3350108831	OPELOUSAS	LA		09/15/2025	11.602		21,844	435,000
3350110385	IRVINGTON	AL		10/20/2025	11.910		32,925	346,000
3350103910	MINERAL WELLS	TX		07/15/2025	11.286		2,451	360,000
3340076631	BALTIMORE	MD		06/14/2024	9.653		15,994	232,000
100249861	ANGIER	NC		10/30/2025	7.400		1,000	426,622
3350115822	NEW ORLEANS	LA		12/11/2025	10.497		8,811	320,000
3350106803	CHATTANOOGA	TN		09/15/2025	11.403		8,525	300,000
100269750	THOMPSONVILLE	MI		12/30/2025	7.875		5,600	800,000
3350108531	KEAAU	HI		09/22/2025	11.194		46,362	1,060,000
3510137435	SEMINOLE	FL		02/09/2026	7.180		20,300	355,000
3510126368	LARGO	FL		08/27/2025	7.745		6,039	425,000
3350105601	HOMEWOOD	IL		07/29/2025	10.405		10,580	290,000
3350111063	BURNET	TX		11/13/2025	10.945		13,418	335,000
3510128035	GOOSE CREEK	SC		08/01/2025	8.095		33,148	350,000
3510132552	INDIANAPOLIS	IN		11/14/2025	7.765		43,555	411,000
100204340	PLEASANT HILL	CA		03/31/2025	7.725		4,000	1,183,717
100231041	TUSTIN	CA		08/29/2025	7.750		28,500	1,195,036
3310083191	CHICAGO	IL		10/03/2024	9.016		2,822	288,000
100269694	OWOSSO	MI		12/30/2025	7.400		5,000	263,000
3350121530	DALLAS	TX		02/26/2026	9.721		36,915	318,000
3420001108	PALMER	MA		01/29/2026	8.050		18,757	340,000
3340068719	COLLINSVILLE	IL		02/26/2024	9.473		3,602	202,000
3340117856	PITTSBURGH	PA		01/29/2026	9.554		32,883	160,000
3510127399	PALM BAY	FL		08/14/2025	8.738		21,366	309,000
3510127400	PALM BAY	FL		08/14/2025	8.738		12,451	309,000
3350105008	MERRITT ISLAND	FL		07/29/2025	10.049		31,412	360,000
3350114266	PROVIDENCE	NC		12/19/2025	10.915		40,631	353,000
3510128655	PALM BAY	FL		10/17/2025	8.125		50,267	345,000
3350118493	BALTIMORE	MD		02/13/2026	9.970		25,784	277,000
3350106625	ST. LOUIS	MO		07/15/2025	10.049		1,463	286,516
3350119727	GARY	IN		01/29/2026	10.099		3,315	220,000
3350109790	MABANK	TX		10/29/2025	11.443		3,325	215,500
3350101531	LEXINGTON	NC		09/22/2025	11.194		3,778	223,000
100269685	WEST BATH	ME		12/30/2025	8.500		12,750	509,000
100269848	PHILADELPHIA	PA		12/30/2025	8.499		12,826	224,831
3350120909	CHICAGO	IL		02/13/2026	10.945		13,317	300,000
3350107739	COLUMBUS	GA		10/20/2025	10.418		5,265	285,000
3350108358	COLUMBUS	GA		10/20/2025	10.418		5,387	285,000
3350115021	RONKONKOMA	NY		12/04/2025	10.686		228,626	800,000
3350121062	HOUSTON	TX		02/26/2026	9.970		15,804	325,000
3340101224	CHICAGO	IL		05/22/2025	8.980		38,650	260,000
3350110310	LEHIGH ACRES	FL		09/22/2025	10.388		27,923	270,000
3420001122	VINELAND	NJ		02/17/2026	8.320		39,547	385,000
100269838	PORT MONMOUTH	NJ		12/30/2025	10.675		10,000	432,974
3310093164	DETROIT	MI		03/07/2025	8.666		8,257	220,000
3350115227	ATLANTA	GA		11/13/2025	9.204		13,018	260,000
3340092027	CHICAGO	IL		01/08/2025	9.740		11,326	220,000
3350121001	PENNS GROVE	NJ		02/26/2026	9.721		14,104	205,000
3340116216	DETROIT	MI		12/04/2025	10.405		9,816	100,000
100213013	BURLINGTON	WI		05/29/2025	7.825		2,000	308,000
3350120098	INDIANAPOLIS	IN		02/13/2026	10.249		44,056	430,000

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3350107062	ROME	NY		11/13/2025	10.318		1,915	200,000
3350115931	GRAND RAPIDS	MI		12/19/2025	10.099		31,551	282,000
3350115673	SOUTH CHICAGO HEIGHTS	IL		12/04/2025	9.940		4,623	232,000
3350109249	BURNHAM	IL		09/08/2025	10.266		29,406	238,000
100208043	BLUE SPRINGS	MO		04/29/2025	8.525		15,000	584,923
3350115820	GRANBURY	TX		01/29/2026	11.632		31,736	218,000
3350114607	KANNAPOLIS	NC		12/11/2025	10.885		76,107	540,000
3420001123	CADIZ	KY		02/11/2026	8.208		41,037	133,896
3350116292	HOPKINS	SC		01/15/2026	10.099		7,940	220,000
3420001095	PHILADELPHIA	PA		01/29/2026	8.050		6,328	240,000
3350101532	LEXINGTON	NC		10/20/2025	11.194		33,213	223,000
3350121278	LUBBOCK	TX		02/26/2026	11.313		3,900	181,000
3350117229	NORFOLK	VA		12/19/2025	10.935		10,259	27,218
3350110197	ANDERSON	IN		10/08/2025	10.716		30,408	275,000
3340100023	PAHOA	HI		05/22/2025	8.638		135,671	350,000
3310056878	DETROIT	MI		10/06/2023	8.603		2,308	394,000
3340100033	PAHOA	HI		05/22/2025	8.638		90,609	315,000
3350117959	PARIS	TX		02/13/2026	9.950		23,663	912,000
3350110957	GRAHAM	NC		10/08/2025	10.706		2,627	132,000
3350117484	CAMDEN	NJ		02/13/2026	11.214		35,577	81,711
3350111241	SCRANTON	PA		11/13/2025	10.010		3,009	147,000
3350100731	DETROIT	MI		09/22/2025	10.597		6,547	166,000
3510133849	OCALA	FL		12/17/2025	8.105		31,751	325,000
3350111570	DETROIT	MI		10/08/2025	9.940		35,870	185,000
3350121418	PHILADELPHIA	PA		02/26/2026	10.438		2,883	265,000
3350112488	LAWTON	OK		10/29/2025	10.408		9,751	142,000
3350121512	AIKEN	SC		02/26/2026	8.945		4,301	200,000
3350107081	LEHIGH ACRES	FL		09/22/2025	9.940		12,909	347,000
3420001088	MILWAUKEE	WI		03/06/2026	7.868		13,834	185,000
3350101649	DOLGEVILLE	NY		07/15/2025	10.999		669	105,000
3350121390	MILLVILLE	NJ		02/26/2026	9.950		19,920	216,000
3510135033	WESTMINSTER	SC		12/08/2025	7.720		33,375	310,000
3350107061	GATLINBURG	TN		10/29/2025	10.806		23,746	835,000
3350108295	MUNCIE	IN		09/15/2025	10.706		9,026	145,000
3350102624	BECKLEY	WV		07/15/2025	10.880		2,944	175,000
3510129240	GATLINBURG	TN		10/30/2025	7.730		39,700	805,000
3700006481	SAINT LOUIS	MO		03/03/2026	8.270		17,184	268,000
3350115306	CHICAGO	IL		12/19/2025	10.716		10,622	300,000
3510123378	SUMMERFIELD	FL		12/19/2025	8.438		12,683	450,000
3350121747	DETROIT	MI		02/26/2026	10.945		22,149	101,000
3310041653	NEWARK	NJ		10/12/2022	8.316		44,456	825,451
3350118859	DERRY	PA		02/13/2026	10.448		16,642	170,000
0399999. Mortgages in good standing - residential mortgages-all other						1,938,502,904	183,939,446	6,866,040,939
19380	CHARLOTTE	NC		05/12/2026	10.000	6,129,889		7,462,236
880925	NEW YORK	NY		06/01/2026	6.500	20,000,000		45,000,000
1155050	JACKSON	GA		04/21/2026	6.062	9,387,600	11,823	75,500,000
1155051	CONROE	TX		06/22/2026	6.112	19,950,000		33,400,000
7200847	NASHVILLE	TN		05/28/2026	5.250	92,070,000		208,300,000
7200849	VICTORVILLE	CA		04/29/2026	6.214	44,298,261		525,100,000
7200851	BOSTON	MA		04/24/2026	6.762	44,041,405		181,600,000
7200856	NEW YORK	NY		06/24/2026	6.714	13,642,152		1,200,000,000
7200858	UPPER MARLBORO	MD		06/05/2026	6.114	147,578,288		376,600,000
7200859	PORTLAND	ME		06/11/2026	5.750	28,512,000		62,000,000
7410071	MADRID	ESP		04/14/2026	4.704	341,001,678		688,359,021
7410077	KOMORNIKI	POL		04/23/2026	5.070	109,838,884		236,654,975

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7410083	WEST DUNBARTONSHIRE	GBR		04/30/2026	7.231	18,927,637		93,630,227
7410085	KOMORNIKI	POL		04/23/2026	5.070	51,533,580		233,522,125
105000003	KATOWICE	POL		04/20/2026	5.104	4,502,794		16,566,317
105000294	DARLINGTON	GBR		05/08/2026	6.729	34,204,285		67,106,083
105000443	WESTMINSTER	GBR		05/22/2026	6.529	19,903,829		34,547,697
750000061	PALM BEACH	FL		04/30/2026	7.370	24,482,674	1,107,737	318,000,000
750000062	AUSTIN	TX		06/02/2026	6.364	106,974,000		360,200,000
750000065	RIO GRANDE	PRI		06/03/2026	6.870	50,674,366		280,000,000
750000066	SANTA CLARA	CA		05/21/2026	6.000	40,856,544		362,000,000
750000068	DALLAS	TX		06/11/2026	6.814	15,753,320		120,000,000
2000272491	MADISON	WI		05/15/2026	6.220	31,667,625		83,700,000
3420001178	PATERSON	NJ		04/14/2026	7.746	789,360	40,754	3,900,000
3420001200	ENSLEY BIRMINGHAM	AL		05/20/2026	7.970	760,320		2,710,000
3420001205	NEW HAVEN	CT		05/20/2026	7.930	605,510		2,100,000
3500140129	LOS ANGELES	CA		05/29/2026	7.808	733,700		3,000,000
3500141495	LOS ANGELES	CA		05/29/2026	8.058	1,370,250		4,900,000
3500142028	TORRANCE	CA		05/29/2026	8.058	696,000		2,300,000
3500142038	RALEIGH	NC		05/06/2026	7.680	672,438		1,325,000
3510136642	LOS ANGELES	CA		05/19/2026	7.850	1,769,600		3,660,000
3510140950	LOS ANGELES	CA		06/11/2026	7.823	616,000		2,375,000
3510141546	LOS ANGELES	CA		06/11/2026	8.073	770,000		4,200,000
3510141547	LOS ANGELES	CA		06/11/2026	8.073	770,000		3,950,000
3510142060	LOS ANGELES	CA		05/19/2026	8.043	976,500		5,250,000
3510142066	LOS ANGELES	CA		06/11/2026	7.800	1,393,000		2,900,000
3510142684	LOS ANGELES	CA		06/26/2026	7.960	756,000		3,000,000
3510143036	HUNTINGTON PARK	CA		06/26/2026	8.153	693,000		3,450,000
3700006631	BRONX	NY		04/27/2026	8.150	520,943		2,300,000
3700006667	BRONX	NY		04/27/2026	8.125	726,497	105,227	1,750,000
3700006749	BROOKLYN	NY		06/11/2026	8.040	1,023,750	79,341	2,975,000
3700006763	WEST PALM BEACH	FL		04/27/2026	8.100	944,336	77,659	3,150,000
500007817001	AMSTERDAM	NLD		04/28/2026	4.745	772,797		1,373,436
500007817002	AMSTERDAM	NLD		04/28/2026	4.745	17,564		1,373,436
500008053001	ROTTERDAM	NLD		04/28/2026	4.926	115,920		188,513
500008079010	AMSTERDAM	NLD		05/28/2026	6.450	151,864		603,242
500008110001	S-HERTOGENBOSCH	NLD		04/28/2026	4.926	1,516,615		2,690,598
500008110002	S-HERTOGENBOSCH	NLD		04/28/2026	4.926	137,874		2,690,598
500008136001	AMSTERDAM	NLD		05/28/2026	5.900	448,373		851,166
500008136002	AMSTERDAM	NLD		05/28/2026	5.900	81,522		851,166
500008143001	BREDA	NLD		05/28/2026	6.200	25,621		45,700
500008210001	HEINO	NLD		04/28/2026	5.076	12,880		251,351
500008210002	HEINO	NLD		04/28/2026	5.076	141,680		251,351
500008218001	ROTTERDAM-ALBRANDSWAARD	NLD		05/28/2026	5.800	736,613		1,313,880
500008221001	BOXMEER	NLD		05/28/2026	5.550	147,905		263,919
500008230001	VLISSINGEN	NLD		05/28/2026	5.650	288,240		662,653
500008232001	OOSTKAPELLE	NLD		06/29/2026	5.650	257,040		350,178
500008232002	OOSTKAPELLE	NLD		06/29/2026	5.650	85,680		350,178
500008241001	WOERDEN	NLD		05/28/2026	6.100	407,612		2,216,459
500008247001	S-GRAVENHAGE	NLD		04/28/2026	4.976	13,758		268,489
500008247002	S-GRAVENHAGE	NLD		04/28/2026	4.976	151,339		268,489
500008282001	DORDRECHT	NLD		04/28/2026	5.133	244,719		434,152
500008283001	DORDRECHT	NLD		04/28/2026	5.133	231,839		411,302
500008288001	VALKENSWAARD	NLD		05/28/2026	5.800	326,672		582,677
500008305001	CAPELLE AAN DEN IJSSEL	NLD		05/28/2026	5.950	1,368,411		2,742,011
500008309001	TILBURG	NLD		05/28/2026	6.200	281,834		502,702
500008348001	MEDEMBLIK	NLD		05/28/2026	6.100	831,237		1,542,381

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500008348002	MEDEMBLIK	NLD		05/28/2026	6.100	151,399		1,542,381
500008357001	DELFT	NLD		04/28/2026	4.776	585,453		1,051,104
500008358001	DORDRECHT	NLD		04/28/2026	4.876	132,020		234,213
500008364001	ALKMAAR	NLD		04/28/2026	5.664	468,362		1,428,131
500008372001	ALKMAAR	NLD		04/28/2026	4.695	2,927,263		5,826,773
500008374001	AMSTERDAM	NLD		06/29/2026	6.200	159,936		291,339
500008387001	NUMANSDORP	NLD		05/28/2026	5.800	925,570		1,650,919
500008390001	VOORBURG	NLD		06/29/2026	6.000	320,443		685,503
500008391001	APELDOORN	NLD		06/29/2026	5.750	376,992		1,056,817
500008393001	S-GRAVENHAGE	NLD		06/29/2026	6.400	584,909		1,102,517
500008400001	ERMELO	NLD		05/28/2026	5.850	951,191		1,770,882
500008400002	ERMELO	NLD		05/28/2026	5.850	86,472		1,770,882
500008404001	AMSTERDAM	NLD		06/29/2026	6.400	400,982		742,628
500010034001	RIJNSBURG	NLD		06/29/2026	5.650	571,200		1,187,234
500010075001	BRESKENS	NLD		06/29/2026	5.650	534,643		1,816,582
500010075002	BRESKENS	NLD		06/29/2026	5.750	36,557		1,816,582
500010077001	S-GRAVENHAGE	NLD		06/29/2026	5.700	417,833		759,766
500010083001	HAARLEM	NLD		06/29/2026	5.800	131,319		245,638
500010105001	BOXTEL	NLD		06/29/2026	5.800	238,762		434,152
500010121001	HUIZEN	NLD		06/29/2026	5.650	135,089		245,638
500010121002	HUIZEN	NLD		06/29/2026	5.650	12,281		245,638
500010206001	ALMERE	NLD		06/29/2026	6.400	373,850		679,790
500010206002	ALMERE	NLD		06/29/2026	6.400	27,418		679,790
500010292001	LEIDEN	NLD		06/29/2026	5.800	320,038		581,940
500010296001	ZUTPHEN	NLD		06/29/2026	6.450	433,541		788,328
500010296002	ZUTPHEN	NLD		06/29/2026	6.450	39,413		788,328
19357	KUNA	ID		08/07/2025	10.500	12,440,215	323,716	8,673,494
19360	CHARLESTON	SC		11/17/2025	11.000	401,800	25,195	8,262,681
19365	SUMMERVILLE	SC		02/25/2026	11.000	3,826,175		17,720,500
19366	MARION	MA		01/26/2026	10.500	216,969	31,297	6,181,219
19367	ALEXANDRIA	VA		02/10/2026	10.500	28,023,396		35,493,360
7200100	LIBERTY TOWNSHIP	OH		04/24/2026	0.001	98,310,577		171,443,379
7200137	NEW YORK	NY		04/24/2026	7.370	133,580,153		221,000,000
7200228	CHICAGO	IL		04/24/2026	8.120	72,730,802		80,000,000
7200336	BERLIN	DEU		04/24/2026	5.080	190,680,878	2,490,993	642,087,584
7200447	CLEVELAND	OH		04/24/2026	6.500	72,618,090		111,900,000
7200458	EL PASO	TX		04/24/2026	7.450	180,000,000		379,000,000
7200526	NEW YORK	NY		04/24/2026	7.371	125,566,196	871,418	340,000,000
7200601	MIAMI	FL		04/24/2026	8.144	137,330,356		175,900,000
7200684	NEW YORK	NY		04/24/2026	6.620	110,154,155		224,600,000
7200685	EMERYVILLE	CA		04/24/2026	6.614	162,225,000		269,000,000
7200691	ST. PETERSBURG	FL		04/24/2026	7.414	132,000,000		265,000,000
7200702	WASHINGTON	DC		04/24/2026	6.625	80,000,000		162,000,000
7200719	NEW YORK	NY		04/24/2026	0.001	114,477,497		1,130,000,000
7200724	BLOOMINGTON	IN		04/24/2026	6.614	61,206,629		166,200,000
7200732	NEW ORLEANS	LA		04/24/2026	7.520	75,034,036		139,000,000
7200734	INDIANAPOLIS	IN		04/24/2026	7.121	53,427,556	423,254	179,500,000
7200742	WEST JORDAN	UT		04/24/2026	7.250	189,405,111	7,384,283	3,356,000,000
7200743	MIAMI GARDENS	FL		04/24/2026	6.621	72,000,000		135,000,000
7200765	NEW YORK	NY		04/24/2026	6.264	51,680,000		109,000,000
7200793	GREEN OAKS	IL		04/24/2026	6.312	191,651,392		500,600,000
7200796	CHARLOTTE	NC		04/24/2026	6.314	127,171,863	4,637,888	360,280,000
7200802	NEW YORK	NY		04/24/2026	6.920	84,000,000		257,600,000
7200808	MIAMI	FL		04/24/2026	8.964	76,033,063		1,485,700,000
7200819	NEW YORK	NY		04/24/2026	6.874	51,975,000		288,400,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7410012	LONDON	GBR		04/24/2026	7.680	127,192,058		305,027,651
7410039	LEICESTER	GBR		04/24/2026	6.730	75,491,355	1,162,825	273,006,192
7410044	ESSEX	GBR		04/24/2026	7.580	82,465,537		293,562,590
7410047	LONDON	GBR		04/24/2026	7.480	188,175,551		449,584,234
720037526	LONDON	GBR		04/24/2026	7.080	194,205,116		302,375,237
720043926	STOCKHOLM	SWE		04/24/2026	5.235	261,500,852		1,358,340,640
720045226	BERLIN	DEU		04/24/2026	5.954	181,241,567	611,911	778,091,332
720053826	LONDON	GBR		04/24/2026	6.600	668,256,474		1,267,854,064
720063526	LONG ISLAND CITY	NY		04/24/2026	6.000	182,648,194		825,000,000
720075726	WOODLAND HILLS	CA		04/24/2026	6.471	123,200,000		519,600,000
720075926	FLUSHING	NY		04/24/2026	6.370	198,586,627	612,991	1,122,900,000
720076326	JERSEY CITY	NJ		04/24/2026	6.372	119,983,368	16,632	624,600,000
720077626	ABILENE	TX		04/24/2026	5.862	84,261,156	3,402,038	4,004,000,000
720078026	ABILENE	TX		04/24/2026	5.862	72,546,948	4,998,968	3,917,000,000
720078126	ABILENE	TX		04/24/2026	5.862	60,941,359	8,304,776	4,003,000,000
720078426	CHARLOTTE	NC		04/24/2026	6.364	239,920,000		726,200,000
720080526	NEW YORK	NY		04/24/2026	6.014	110,969,067		1,158,000,000
720081326	SAN BERNARDINO	CA		04/24/2026	6.808	148,829,799	1,569,424	559,000,000
720085026	NEW YORK	NY		04/24/2026	3.000	262,853,068	4,538	640,000,000
741000626	Delaware	DEU		04/24/2026	6.733	261,518,941		839,078,227
741000826	SEVEN BEACH	GBR		04/24/2026	8.730	174,226,634		1,279,789,929
741001326	SEVEN BEACH	GBR		04/24/2026	7.180	92,644,094	2,692,498	859,203,215
741002926	LONDON	GBR		04/24/2026	6.830	275,309,751		1,200,217,498
741003626	LONDON	GBR		04/24/2026	7.880	79,530,493		1,743,962,442
741004401	ESSEX	GBR		04/24/2026	6.130	2,103,531		252,899,105
741004402	ESSEX	GBR		04/24/2026	7.580	13,080,558		293,562,590
750000042	PORT ST. LUCIE	FL		04/24/2026	6.264	106,448,602		191,000,000
750000046	SAN DIEGO	CA		04/24/2026	7.121	100,779,283		241,000,000
3420001099	LUMBERTON	NJ		04/24/2026	8.352	257,664	30,242	975,000
3420001100	WEST ORANGE	NJ		04/14/2026	8.046	323,136		3,075,000
3420001148	WEST NEW YORK	NJ		04/24/2026	7.652	448,219	169,953	3,350,000
3500138631	CORONA	CA		04/01/2026	8.120	862,750		3,700,000
3500139325	LOS ANGELES	CA		04/23/2026	7.723	1,123,750		2,200,000
3500139942	MAYWOOD	CA		04/23/2026	7.723	797,500	125,602	3,400,000
3500139995	MAYWOOD	CA		04/23/2026	7.723	1,341,250	336,607	3,400,000
3500140126	LOS ANGELES	CA		04/01/2026	7.558	667,000	87,617	2,900,000
3500140128	LOS ANGELES	CA		04/23/2026	7.723	826,500		3,525,000
3700006540	BROOKLYN	NY		04/02/2026	8.150	747,703	792,894	4,150,000
500007954001	S-GRAVENHAGE	NLD		04/28/2026	4.995	231,839		411,302
500007954002	S-GRAVENHAGE	NLD		04/28/2026	4.995	19,320		411,302
500007956001	GELDROP	NLD		04/28/2026	4.895	585,453		1,142,505
500008008001	MONSTER	NLD		04/28/2026	5.195	267,259		474,139
500008008002	MONSTER	NLD		04/28/2026	5.195	24,296		474,139
500008009001	ZELHEM	NLD		04/28/2026	5.045	96,600		171,376
500008009002	ZELHEM	NLD		04/28/2026	5.045	14,636		171,376
500008067001	DOETINCHEM	NLD		04/28/2026	4.845	439,089		1,879,420
500008123001	HELLEVOETSLUIS	NLD		04/28/2026	4.845	234,181		502,702
500008133001	S-GRAVENHAGE	NLD		04/28/2026	4.845	167,439		297,051
500008133002	S-GRAVENHAGE	NLD		04/28/2026	4.845	15,222		297,051
500008134001	EMMEN	NLD		04/28/2026	4.845	369,421		656,067
500008335001	LEEUWARDEN	NLD		04/28/2026	5.230	650,438		1,153,930
500008335002	LEEUWARDEN	NLD		04/28/2026	5.230	59,131		1,153,930
7200850	NEW YORK	NY		12/31/2025	3.000	19,706,344	823	640,000,000
19377	SOCASTEE	SC		04/13/2026	10.000	2,364,551	266,213	2,925,825
19362	MULTIPLE	AZ		09/30/2025	9.500	33,169,040		24,122,818

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
19363	ARRINGTON	TN		02/05/2026	10.750	12,148,443		20,650,000
19368	PORT ST. LUCIE	FL		03/11/2026	11.500	5,700,305	296,326	8,836,800
19369	MARICOPA	AZ		01/07/2026	11.500	35,283	38,075	3,226,869
7200541	BRONX	NY		03/08/2022	7.213		9,902	747,000,000
7410067	Spain	ESP		12/17/2025	4.989		683,654	2,860,785,815
7200629	BURBANK	CA		08/24/2023	7.621		19,384,338	1,175,000,000
7200776	ABILENE	TX		05/20/2025	5.862		16,887,474	4,004,000,000
7200394	LOS ANGELES	CA		09/15/2020	6.000		3,465,600	461,000,000
7200452	Germany	DE		06/28/2021	5.704		651,529	778,091,332
7200733	ABILENE	TX		12/24/2024	6.112		10,850,444	4,350,000,000
7200570	Spain	ESP		07/11/2022	6.130		13,650,563	12,081,986
7200445	LONDON	GBR		05/19/2021	7.949		1,086,630	130,233,545
7410013	SEVEN BEACH	GBR		08/29/2024	7.180		5,871,827	859,203,215
7200666	GAINESVILLE	VA		03/08/2024	7.514		628,630	1,273,000,000
7200780	ABILENE	TX		05/20/2025	5.862		29,888,708	3,917,000,000
7200728	NEW YORK	NY		10/31/2024	5.000		2,486,965	1,250,000,000
7200723	CHICAGO	IL		10/29/2024	5.470		11,631	290,000,000
7200347	NASHVILLE	TN		09/30/2019	6.000		19,877	247,500,000
7200763	JERSEY CITY	NJ		04/17/2025	6.372		7,616,829	624,600,000
7410073	MAGDEBURG	DEU		01/21/2026	4.895		207,550	350,386,167
7200781	ABILENE	TX		05/20/2025	5.862		43,982,650	4,003,000,000
7200692	QUEENS	NY		06/27/2024	6.364		102,713	242,200,000
7200613	UPPER MARLBORO	MD		05/31/2023	8.830		149,581	371,300,000
7200696	HERNDON	VA		08/22/2024	8.014		48,953,294	805,000,000
7200695	ASHBURN	VA		06/26/2024	7.114		10,515,279	363,000,000
7410046	WEST THURROCK	GBR		11/13/2025	6.430		181,037	614,949,007
7410033	ALTRINCHAM	GBR		03/06/2025	6.280		1,604,579	307,050,117
7200704	NEW BEDFORD	MA		07/26/2024	6.614		1,133,560	223,100,000
7200759	FLUSHING	NY		04/07/2025	6.470		1,113,722	1,122,900,000
7200706	CITY OF INDUSTRY	CA		07/16/2024	6.814		910,992	161,200,000
7410025	PARIS	FRA		10/25/2024	5.463		766,482	202,520,365
7200771	MADISON	WI		04/29/2025	7.114		16,455,453	439,500,000
7200689	NEW JERSEY	NJ		07/01/2024	7.870		4,600,598	460,400,000
7410018	LONDON	GBR		07/04/2024	7.480		5,007,000	316,035,171
6100081O1	MELBOURNE	AUS		09/19/2024	8.263		319,374	161,019,472
7200711	MIAMI	FL		09/13/2024	7.620		12,133,806	313,000,000
7200709	BEDFORD	MA		08/15/2024	6.864		1,551,940	267,300,000
7200772	NEW YORK	NY		05/15/2025	6.862		10,973,606	600,000,000
7200716	NAPLES	FL		08/23/2024	7.870		3,129,105	200,000,000
7200703	PHOENIX	AZ		06/27/2024	6.621		806,305	205,600,000
7410070	Poland	POL		12/23/2025	6.640		5,518,672	353,176,038
750000027	NEW YORK	NY		06/30/2023	7.871		5,021,153	260,180,000
7200812	ATLANTA	GA		10/29/2025	6.164		1,255,999	234,400,000
7200789	RESTON	VA		07/16/2025	6.872		1,566,821	129,000,000
750000049	NEW YORK	NY		12/18/2025	6.814		20,055,794	1,407,000,000
750000033	ANN ARBOR	MI		11/17/2023	7.864		1,079,230	215,000,000
7410057	Poland	POL		12/23/2025	5.063		9,290,803	358,328,287
7410021	PARIS	FRA		09/27/2024	6.854		3,047,261	416,645,303
7200766	WEST PALMS BEACH	FL		04/29/2025	7.114		2,616,301	340,150,000
7410024	MADRID	ESP		12/20/2024	5.201		22,382,831	355,079,004
7200721	MIAMI-DADE	FL		10/31/2024	7.612		3,157,189	302,300,000
7200786	MIAMI	FL		07/17/2025	6.912		439,337	167,000,000
7200791	WILMINGTON	DE		08/08/2025	6.864		4,168,560	136,300,000
7200708	ST. SIMONS ISLAND	GA		08/01/2024	7.736		1,590,760	176,000,000
7410043	MUNICH	DEU		07/18/2025	6.151		1,630,262	433,351,994

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
105000030	Spain	ESP		01/21/2026	6.151		203,721	79,832,509
7200705	NEW YORK	NY		07/11/2024	7.864		2,228,427	200,000,000
7200699	ATLANTIC BEACH	FL		06/27/2024	7.571		3,581,877	127,000,000
7200754	SEATTLE	WA		03/04/2025	7.363		7,113,201	507,600,000
7200785	HAUPPAUGE	NY		06/25/2025	6.214		260,048	101,000,000
7200777	WICHITA	KS		07/10/2025	8.364		767,108	260,000,000
7410076	UNITED KINGDOM	GBR		12/22/2025	6.980		10,977,524	1,177,207,803
7200835	WILMINGTON	DE		02/11/2026	7.121		766,531	73,700,000
7200761	DALLAS	TX		04/03/2025	6.871		992,423	122,400,000
7200778	HERNDON	VA		06/06/2025	6.614		3,867,079	925,000,000
7410015	JONKOPING	SWE		05/31/2024	6.038		250,385	19,073,457
321050101	TACOMA	WA		08/22/2024	6.720		26,106	37,200,000
7200817	BREWSTER	NY		12/12/2025	6.664		754,608	175,200,000
7200715	HILLSBORO BEACH	FL		11/26/2024	7.864		3,335,504	581,900,000
610008102	CHRISTCHURCH	NZL		09/19/2024	6.435		2,543,698	40,164,860
7200807	MENIFEE	CA		09/30/2025	7.364		3,845,094	419,000,000
7200375	LONDON	GBR		01/02/2025	7.080		98,163	302,375,237
7200822	CHICAGO	IL		02/27/2026	6.514		141,482	152,700,000
20260001	CHARLESTON	SC		02/09/2026	6.875		5,314,976	78,200,000
750000053	SPARKS	NV		03/17/2026	6.214		765,784	116,800,000
105000006	BARCELONA	ESP		12/05/2025	5.993		3,478,132	57,696,482
7410074	DIEMEN	NLD		01/21/2026	4.895		17,104	386,817,782
7200782	MIAMI BEACH	FL		05/22/2025	7.612		11,009,801	745,000,000
7200755	FORT LAUDERDALE	FL		05/22/2025	7.764		1,074,254	369,100,000
7200821	COLUMBIA	SC		12/17/2025	6.864		121,595	532,300,000
7200797	CHARLOTTE	NC		09/05/2025	7.864		4,518,187	573,990,000
7410054	VAGGERYD	SWE		06/23/2025	5.538		25,009	27,981,288
7200823	AMHERST	NY		01/20/2026	7.372		3,552,724	167,900,000
7200803	PHOENIX	AZ		10/03/2025	7.214		9,538,061	234,700,000
7200813	SAN BERNARDINO	CA		11/17/2025	6.764		28,079	559,000,000
325041365	HOUSTON	TX		09/05/2025	9.370		1,128,486	14,900,000
3500115618	LOS ANGELES	CA		04/21/2025	7.730		19,909	7,700,000
3500115076	MIAMI	FL		02/18/2025	8.880		62,966	7,175,000
7410042	PMDPM	GBR		09/19/2025	7.580		42,303	86,203,467
3625012341O1	LITTLE ROCK	AR		05/27/2025	8.260		134,000	9,400,000
3500104516	SANTA MONICA	CA		09/12/2024	8.795		138,332	5,550,000
3410000800	HAMDEN	CT		04/17/2025	8.706		151,189	5,850,000
325042376	SAN DIEGO	CA		10/06/2025	9.220		230,952	9,000,000
3625093341O2	SUMTER	SC		06/12/2025	8.540		129,000	4,400,000
3410000861	ORANGE	NJ		05/15/2025	8.898		638,651	15,000,000
20260002	PLAINFIELD	NJ		02/09/2026	7.400		2,855,110	105,800,000
3410000688	NEW HAVEN	CT		03/14/2025	8.736		25,630	4,550,000
3410000826	PHILADELPHIA	PA		06/06/2025	8.654		444,699	4,500,000
3510137447	LOS ANGELES	CA		03/12/2026	7.840		111,300	4,575,000
35101320I0	CHATSWORTH	CA		10/30/2025	7.980		121,709	5,700,000
3625241008O	SUMTER	SC		12/12/2025	7.940		235,500	3,450,000
3500135953	LOS ANGELES	CA		01/23/2026	8.000		46,365	4,450,000
3700005894	BROOKLYN	NY		07/11/2025	8.078		234,804	3,150,000
3500111929	LOS ANGELES	CA		11/27/2024	9.008		298,574	5,100,000
3510127280	HUNTINGTON PARK	CA		08/14/2025	8.675		66,942	4,300,000
3700006625	BROOKLYN	NY		03/03/2026	7.770		153,709	4,450,000
3410000990	TRENTON	NJ		09/05/2025	8.286		1,262,949	7,050,000
3500122076	MADEIRA BEACH	FL		06/09/2025	8.015		66,008	2,825,000
3410000687	NEW HAVEN	CT		04/11/2025	8.706		16,342	2,950,000
3410000794	TAMPA	FL		04/11/2025	8.906		41,530	3,840,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3420001080	NEW HAVEN	CT		01/16/2026	7.844		64,471	5,300,000
3410000809	ROYAL OAK	MI		04/11/2025	8.646		355,934	5,900,000
3510130891	CUDAHY	CA		10/17/2025	8.250		199,827	5,450,000
3510124785	MIAMI	FL		12/19/2025	8.525		51,619	2,950,000
3700006058	RIDGEFIELD	NJ		10/30/2025	8.125		160,875	5,100,000
3510128162	LOS ANGELES	CA		08/27/2025	8.645		134,065	4,600,000
3510138923	PARAMOUNT	CA		03/20/2026	8.000		201,600	5,075,000
3510135847	FORT PIERCE	FL		01/09/2026	7.800		62,435	3,280,000
3510119626	LOS ANGELES	CA		12/19/2025	8.188		88,565	2,690,000
3510117153	WHITTIER	CA		12/19/2025	8.438		114,059	2,425,000
3510128171	LOS ANGELES	CA		08/27/2025	8.620		152,489	2,950,000
3510129099	LOS ANGELES	CA		09/29/2025	8.125		93,110	2,825,000
3410001003	PAWTUCKET	RI		10/03/2025	8.296		71,094	4,880,000
3510136066	SAN DIEGO	CA		03/02/2026	7.950		137,387	2,400,000
3510125563	LOS ANGELES	CA		12/19/2025	8.250		215,219	2,550,000
3510137912	HUNTINGTON PARK	CA		03/02/2026	8.225		108,426	2,200,000
3510137645	FORT LAUDERDALE	FL		02/19/2026	7.520		66,574	1,525,000
3510125765	LOS ANGELES	CA		12/19/2025	8.250		350,941	2,550,000
3625258008 81	SUMTER	SC		12/04/2025	7.990		132,500	1,100,000
3420001089	UNION CITY	NJ		01/29/2026	7.950		180,610	11,871,000
3410000979	SIKESTON	MO		10/03/2025	8.496		27,812	425,000
3410000943	JOHNSON CITY	NY		11/10/2025	8.508		40,675	450,000
19358	FULSHEAR	TX		08/19/2025	8.490		293,867,135	406,495,837
750000048	WILMINGTON	NC		02/12/2026	7.221		25,321,616	440,000,000
7410029	LONDON	GBR		12/09/2024	6.830		160,037	1,200,217,498
7200825	SALT LAKE CITY	UT		02/06/2026	6.014		497,553	161,400,000
325038925	CUYAHOGA FALLS	OH		07/07/2025	9.160		93,783	12,820,000
325021488	TACOMA	WA		05/28/2025	9.465		139,918	9,640,000
3420001127	WESTFIELD	NJ		03/06/2026	7.868		27,476	14,800,000
3700006095	ORANGE	NJ		07/30/2025	8.265		51,773	3,500,000
3510132011	CHATSWORTH	CA		10/30/2025	7.980		56,150	5,700,000
3510137928	LOS ANGELES	CA		03/12/2026	8.240		262,658	6,700,000
3510130745	CULVER CITY	CA		10/17/2025	8.250		57,874	4,150,000
3420001079	NEW HAVEN	CT		01/16/2026	7.844		15,697	3,100,000
3510132057	LOS ANGELES	CA		10/17/2025	8.375		155,750	2,550,000
3420001081	NEW HAVEN	CT		01/16/2026	7.844		13,459	1,750,000
3410001045	WEST HARTFORD	CT		11/10/2025	8.508		12,277	800,000
3420001054	BLOOMFIELD	NJ		01/16/2026	8.044		29,040	5,050,000
3410001014	WILKES-BARRE	PA		10/03/2025	8.296		42,102	820,000
3700006508	CINCINNATI	OH		03/03/2026	8.020		124,751	2,400,000
3420000872	TARBORO	NC		02/11/2026	8.208		76,560	2,775,000
305000056	COMPORTO	PRT		11/19/2025	5.899		984,042	117,449,473
605000056	COMPORTO	PRT		01/28/2026	5.899		2,181,795	117,449,473
0499999. Mortgages in good standing - commercial mortgages-insured or guaranteed						8,573,427,210	820,781,113	99,787,615,954
880926	NEW YORK	NY		06/01/2026	6.500	12,250,000		45,000,000
7200574	NEW YORK	NY		04/24/2026	0.001	24,049,721		1,130,000,000
7200575	NEW YORK	NY		04/24/2026	0.001	28,717,123		1,130,000,000
7200809	NEW YORK	NY		04/24/2026	6.920	36,000,000		257,600,000
720013701	NEW YORK	NY		04/24/2026	7.370	4,221,069		221,000,000
720081526	NEW YORK	NY		04/24/2026	6.014	83,607,308		1,158,000,000
720082426	NEW YORK	NY		04/24/2026	3.000	6,292,307	3,315,206	640,000,000
741005526	LONDON	GBR		04/24/2026	10.000	45,464,317	6,023,146	302,375,237
7200824	NEW YORK	NY		12/31/2025	3.000	900,182	1,002,962	640,000,000
7200801	NEW YORK	NY		08/14/2025	7.125		349,370	1,400,000,000
7200779	NEW YORK	NY		05/15/2025	6.862		1,233,943	600,000,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
750000050	NEW YORK	NY		12/18/2025	6.814		289,559	1,407,000,000
7200783	MIAMI BEACH	FL		05/22/2025	7.612		4,704,295	745,000,000
7410055	LONDON	GBR		08/15/2025	10.000		972,098	302,375,237
7200815	NEW YORK	NY		11/25/2025	6.014		1,406,428	1,158,000,000
7200828	NEW YORK	NY		02/26/2026	7.012		396,387	857,000,000
0699999. Mortgages in good standing - mezzanine loans						241,502,027	19,693,394	11,993,350,474
0899999. Total mortgages in good standing						10,753,432,141	1,024,446,116	118,647,982,702
100285349	PINSON	AL		04/06/2026	6.875	153,734		235,000
100285586	RIDGEWOOD	NY		04/13/2026	6.990	760,487		1,050,000
3340126620	GAINESVILLE	GA		05/13/2026	8.900	79,121		220,000
3340127356	CLEVELAND	GA		05/13/2026	8.900	53,460		295,000
3420001150	NEW HAVEN	CT		05/20/2026	7.830	135,960		425,000
3420001176	MERIDEN	CT		04/14/2026	7.746	100,214		290,000
3420001193	SHORT HILLS	NJ		04/30/2026	7.652	838,728		4,300,000
3500138636	RALEIGH	NC		05/06/2026	7.175	538,381		1,057,000
40023319	WATERBURY	CT		07/30/2021	7.163		126,082	
100111094	SHERMAN OAKS	CA		06/29/2023	6.500		774	
1199999. Restructured mortgages - residential mortgages-all other						2,660,086	126,856	7,872,000
2390901	LOS ANGELES	CA		12/20/2019	6.442		740,952	994,000,000
7200434	NEW YORK	NY		03/12/2021	7.676		757,614	650,000,000
1399999. Restructured mortgages - commercial mortgages-all other							1,498,567	1,644,000,000
1699999. Total - restructured mortgages						2,660,086	1,625,423	1,651,872,000
100068886	PARADISE	CA		09/01/2021	3.375		40,848	334,309
100063889	CLAYTON	DE		07/01/2021	3.625		8,627	325,000
100075038	PHILLIPSBURG	NJ		12/01/2021	4.250		4,498	245,557
100070831	MIDLOTHIAN	VA		10/01/2021	3.750		12,978	287,552
100074928	WINTER HAVEN	FL		12/01/2021	2.875		14,026	228,000
100061812	MIRAMAR	FL		07/01/2021	3.500		21,093	337,036
100066073	WINDSOR	CT		08/02/2021	3.500		1,002	209,172
100077206	SQUAW VALLEY	CA		01/03/2022	3.990		10,136	205,000
100064484	RHODESDALE	MD		07/01/2021	4.750		72,543	235,775
100077757	BROWNSVILLE	TX		01/03/2022	4.500		2,210	172,000
100064418	NORTH CHESTERFIELD	VA		07/01/2021	4.000		3,675	250,649
100069409	CHICAGO	IL		09/01/2021	3.750		11,154	172,007
100062786	BENTON	LA		07/01/2021	3.750		23,728	222,123
100077193	FORT WORTH	TX		01/03/2022	3.750		3,594	366,603
100075136	JACKSONVILLE	FL		12/01/2021	4.000		3,505	261,819
100075354	HAMMOND	LA		12/01/2021	4.750		3,934	167,567
100066673	WICHITA	KS		08/02/2021	4.625		243	130,350
100066837	DAYTON	OH		08/02/2021	3.875		10,800	125,000
100063536	ROCHESTER	NY		07/01/2021	4.750		7,604	151,989
100074760	ROANOKE	VA		12/01/2021	4.625		2,886	208,303
100062514	DOVER	DE		07/01/2021	3.750		2,008	120,945
100066701	COLLINSVILLE	AL		08/02/2021	5.000		362	96,918
100060338	DUBUQUE	IA		06/01/2021	3.500		5,532	70,000
1899999. Mortgages with overdue interest over 90 days-residential mortgages-insured or guaranteed							266,986	4,923,674
100286742	INDIAN ORCHARD	MA		05/06/2026	8.438	259,250		353,000
3231101 65	CULVER CITY	CA		12/20/2023	9.870		136,775	14,200,000
323060112	PETALUMA	CA		10/20/2023	10.100		13,435	4,500,000
3410000802	NASHVILLE	TN		04/30/2025	8.506		3,184	3,550,000
100189394	MIAMI	FL		01/14/2025	7.875		572	
100038961	KILDARE	IRL		09/27/2019	3.400		9,924	344,720
100038516	DUBLIN	IRL		09/27/2019	3.400		8,409	545,678
100038789	DUBLIN	IRL		09/27/2019	2.950		4,827	369,343

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100038987	MEATH	IRL		09/27/2019	2.900		7,119	387,621
100038788	DUBLIN	IRL		09/27/2019	2.950		4,832	369,343
100113893	AVENTURA	FL		06/29/2023	7.625		3,267	1,760,000
100038724	DUBLIN	IRL		09/27/2019	2.850		7,472	313,941
100038833	WICKLOW	IRL		09/27/2019	2.850		5,284	369,343
100038838	DUBLIN	IRL		09/27/2019	2.850		6,388	360,280
100038836	DUBLIN	IRL		09/27/2019	2.850		6,365	306,383
3410000497	JERSEY CITY	NJ		09/24/2024	9.316		27,093	2,083,000
100082647	KISSIMMEE	FL		04/14/2022	6.750		1,042	639,500
100112798	BROCKTON	MA		06/29/2023	5.000		855	650,000
100045724	BRENTWOOD	CA		11/25/2020	4.603		1,454	672,000
100038899	DUBLIN	IRL		09/27/2019	3.950		6,771	320,097
100038815	WICKLOW	IRL		09/27/2019	2.850		4,154	258,540
100080505	EDINBURG	VA		03/10/2022	5.887		12,965	535,000
100038904	DUBLIN	IRL		09/27/2019	2.850		4,619	190,242
100038887	WICKLOW	IRL		09/27/2019	3.500		3,024	294,057
100101846	WINCHESTER	CA		04/06/2023	9.625		31,660	552,990
100038830	DUBLIN	IRL		09/27/2019	2.850		2,744	475,605
100038820	WICKLOW	IRL		09/27/2019	2.850		3,374	233,917
100038818	WICKLOW	IRL		09/27/2019	2.850		3,399	233,917
100038835	DUBLIN	IRL		09/27/2019	2.850		3,128	142,885
100038484	DUBLIN	IRL		09/27/2019	3.400		4,567	330,256
100038823	DUBLIN	IRL		09/27/2019	2.850		2,928	138,107
100038824	DUBLIN	IRL		09/27/2019	2.850		2,865	138,107
100099608	SANFORD	FL		04/06/2023	9.250		23,769	385,000
100038466	DUBLIN	IRL		09/27/2019	3.650		4,100	201,757
100025852	SEATTLE	WA		09/20/2018	3.875		683	332,500
100038821	DUBLIN	IRL		09/27/2019	2.850		2,407	138,107
100038693	KILKENNY	IRL		09/27/2019	2.900		2,493	135,764
100039016	DUBLIN	IRL		09/27/2019	2.850		1,963	138,861
100136826	LOUISVILLE	KY		11/27/2023	8.915		7,961	325,000
100199504	STURGEON LAKE	MN		03/05/2025	11.400		8,529	447,000
100055555	NEW CUMBERLAND	PA		03/23/2021	4.000		5,334	195,000
100038514	DUBLIN	IRL		09/27/2019	3.400		2,026	131,450
100038586	TIPPERARY	IRL		09/27/2019	3.400		74	165,663
100014912	CHERITON	VA		11/21/2017	4.000		7,089	75,109
100033724	KILDARE	IRL		06/21/2019	3.150		1,967	159,866
100114331	ROCK HILL	SC		06/29/2023	6.625		195	419,900
100055292	CINCINNATI	OH		03/23/2021	9.538		1,371	
100039316	DUBLIN	IRL		09/27/2019	4.500		647	874,567
100033192	TIPPERARY	IRL		06/21/2019	3.400		212	175,600
100038694	KILKENNY	IRL		09/27/2019	1.500		44	14,585
100034691	DUBLIN	IRL		06/21/2019	3.250		39	218,978
100034690	DUBLIN	IRL		06/21/2019	3.250		32	197,432
3510120963	BOSTON	MA		12/19/2025	7.500		56,258	6,800,000
1999999. Mortgages with overdue interest over 90 days-residential mortgages-all other						259,250	461,685	47,150,014
7200591	SOUTH SAN FRANCISCO	CA		11/18/2022	7.875	53,226,188		597,000,000
2199999. Mortgages with overdue interest over 90 days-commercial mortgages-all other						53,226,188		597,000,000
2499999. Total - mortgages with overdue interest over 90 days						53,485,438	728,671	649,073,688
100038452	DUBLIN	IRL		09/27/2019	3.400		11,631	900,699
100011088	LA CANADA FLINTRIDGE	CA		01/27/2017	4.000		158,367	1,580,000
100109148	MADEIRA BEACH	FL		06/09/2023	7.875		2,549	325,000
100091943	MONEE	IL		02/03/2023	8.375		1,212	150,000
100034673	DUBLIN	IRL		06/21/2019	3.350		10,161	916,541
100032498	KILDARE	IRL		06/21/2019	5.150		19,454	368,060

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100011138	IRVINE	CA		12/23/2016	4.000		5,881	545,000
100132711	DENVER	CO		11/03/2023	7.750		15	510,000
100011597	BEL AIR	MD		03/08/2017	4.375		18,182	320,500
100091727	WAIANAE	HI		03/24/2023	9.500		298	305,000
100053557	FRISCO	CO		03/23/2021	3.750		378	371,000
100033049	CORK	IRL		06/21/2019	2.900		5,381	95,576
100033414	MEATH	IRL		06/21/2019	5.150		10,005	222,740
100038504	KILDARE	IRL		09/27/2019	3.400		1,190	151,197
100103857	EASTON	PA		05/10/2023	8.052		98	212,000
100033048	CORK	IRL		06/21/2019	2.900		3,197	229,457
100043253	QUEENS VILLAGE	NY		08/13/2020	5.625		136	563,350
100055531	COUNTRY CLUB HILLS	IL		03/23/2021	6.500		24,640	175,000
100114151	STILLWATER	MN		06/29/2023	6.000		400	285,000
100030073	TUTTLE	OK		12/20/2018	6.375		9,645	226,347
3340084160	HOUSTON	TX		02/06/2025	9.487		29,172	557,000
100034745	KILDARE	IRL		06/21/2019	3.350		2,530	388,179
100030310	DAGSBORO	DE		12/20/2018	5.000		13,824	195,000
100032341	MONAGHAN	IRL		06/21/2019	2.900		1,260	677,172
100043431	BALL	LA		08/13/2020	8.438		327	87,500
100038735	CAVAN	IRL		09/27/2019	3.150		347	46,927
100034304	WEXFORD	IRL		06/21/2019	5.150		1,949	182,795
100033739	MONAGHAN	IRL		06/21/2019	3.250		766	828,580
100033733	LEITRIM	IRL		06/21/2019	3.500		737	387,621
100038736	CAVAN	IRL		09/27/2019	3.150		206	27,837
100055713	SAINT LOUIS	MO		03/23/2021	14.170		4,373	70,000
100034019	DUBLIN	IRL		06/21/2019	3.750		493	227,428
100033967	DUBLIN	IRL		06/21/2019	5.150		844	495,693
100033908	DUBLIN	IRL		06/21/2019	5.150		322	229,724
2799999. Mortgages in process of foreclosure-residential mortgages-all other							339,971	12,853,924
3299999. Total - mortgages in the process of foreclosure							339,971	12,853,924
3399999 - Totals						10,809,577,665	1,027,140,181	120,961,782,314

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
							8	9	10	11	12	13					
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7200666	GAINESVILLE	VA		03/08/2024	06/09/2026	180,076,746		792,250			792,250		180,868,996	180,868,996			
7200347	NASHVILLE	TN		09/30/2019	06/04/2026	132,000,737							132,000,737	132,000,737			
7200678	NEW YORK	NY		04/04/2024	04/06/2026	109,791,992		570,508			570,508		110,362,500	110,362,500			
7200613	UPPER MARLBORO	MD		05/31/2023	06/12/2026	79,435,762		30,481			30,481		79,466,243	79,466,243			
7410010	COPENHAGEN	DNK		03/25/2024	04/29/2026	128,416,496						2,208,752	130,625,248	129,737,895	(887,353)		(887,353)
7200618	PALMS BEACH	FL		06/09/2023	04/03/2026	40,184,560							40,184,560	40,184,560			
7200750	NEW YORK	NY		02/28/2025	06/24/2026	79,768,840		231,160			231,160		80,000,000	80,000,000			
7200713	ANNAPOLIS	MD		08/20/2024	05/08/2026	79,678,279		558,875			558,875		80,237,154	80,237,154			
600105459	PARAMOUNT	CA		04/24/2025	06/30/2026	25,112,441		(699,123)			(699,123)		24,413,318	24,413,318			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200170	ELMSFORD	NY		11/16/2016	06/12/2026	40,000,000							40,000,000	40,000,000			
600103973	LOS ANGELES	CA		02/28/2025	05/18/2026	11,775,660		24,340			24,340		11,800,000	11,800,000			
19062	MYRTLE BEACH	SC		08/09/2011	06/04/2026	11,506,835		(3,003)			(3,003)		11,503,831	11,503,831			
730101568	LOS ANGELES	CA		12/27/2023	05/21/2026	11,264,204		15,510			15,510		11,279,714	11,279,714			
7200753	NEW YORK	NY		02/28/2025	06/24/2026	15,759,521		56,144			56,144		15,815,664	15,815,664			
600104035	GLENDALE	CA		02/28/2025	04/30/2026	6,662,780		16,283			16,283		6,679,062	6,679,062			
600103974	SANTA MONICA	CA		02/28/2025	05/18/2026	6,386,757		13,243			13,243		6,400,000	6,400,000			
403055364	CHARLOTTE	NC		03/06/2025	05/11/2026	5,525,057		(162,557)			(162,557)		5,362,500	5,362,500			
100138427	MCLEAN	VA		12/18/2023	06/29/2026	5,364,997							5,364,997	5,510,771		145,774	145,774
730301250	LOS ANGELES	CA		12/27/2023	06/25/2026	4,550,656		366,190			366,190		4,916,847	4,916,847			
600104033	BURBANK	CA		02/28/2025	04/30/2026	4,717,605		11,529			11,529		4,729,134	4,729,134			
600104034	GLENDALE	CA		02/28/2025	04/30/2026	4,695,247		11,474			11,474		4,706,722	4,706,722			
100185774	TARZANA	CA		12/26/2024	05/09/2026	4,486,915		(38,004)			(38,004)		4,448,911	4,448,911			
100130264	MARCO ISLAND	FL		09/28/2023	04/09/2026	4,072,445		(97,445)			(97,445)		3,975,000	3,975,000			
100176656	TUSTIN	CA		11/15/2024	05/08/2026	4,116,593		(144,593)			(144,593)		3,972,000	3,972,000			
100133551	SANDS POINT	NY		10/19/2023	06/29/2026	3,967,095							3,967,095	4,051,903		84,807	84,807
100213726	SHERMAN OAKS	CA		05/29/2025	06/08/2026	4,016,447		(165,094)			(165,094)		3,851,353	3,851,353			
100283643	DALLAS	TX		03/13/2026	06/05/2026	3,445,965		85,839			85,839		3,531,804	3,531,804			
100172947	ATLANTA	GA		10/25/2024	06/29/2026	3,735,975							3,735,975	3,646,368		(89,606)	(89,606)
100152019	BEVERLY HILLS	CA		05/14/2024	06/29/2026	3,559,803							3,559,803	3,484,390		(75,414)	(75,414)
100142995	SARASOTA	FL		02/12/2024	06/09/2026	3,567,365		(110,758)			(110,758)		3,456,607	3,456,607			
100139200	HOUSTON	TX		12/28/2023	05/06/2026	3,446,110		(23,494)			(23,494)		3,422,616	3,422,616			
100147727	VENICE	CA		04/05/2024	05/09/2026	3,468,458		(48,605)			(48,605)		3,419,853	3,419,853			
100228021	SAN CLEMENTE	CA		08/06/2025	05/09/2026	3,364,728		(120,370)			(120,370)		3,244,358	3,244,358			
100140648	SAN RAFAEL	CA		02/08/2024	06/09/2026	3,179,985		(47,949)			(47,949)		3,132,035	3,132,035			
100185800	MANHATTAN BEACH	CA		12/26/2024	04/05/2026	3,108,774		(108,774)			(108,774)		3,000,000	3,000,000			
100273249	SANTA BARBARA	CA		01/16/2026	04/05/2026	3,093,271		(94,143)			(94,143)		2,999,128	2,999,128			
100229334	SARATOGA	CA		08/14/2025	06/03/2026	3,096,601		(112,093)			(112,093)		2,984,508	2,984,508			
100229726	QUEEN CREEK	AZ		08/18/2025	06/08/2026	3,065,091		(81,061)			(81,061)		2,984,031	2,984,031			
100176829	SHORT HILLS	NJ		11/15/2024	04/05/2026	3,068,538		(87,001)			(87,001)		2,981,537	2,981,537			
100180462	LIGHTHOUSE POINT	FL		11/26/2024	04/05/2026	3,109,120		(142,278)			(142,278)		2,966,842	2,966,842			
100266786	PIEDMONT	CA		12/22/2025	06/17/2026	2,980,310		(15,069)			(15,069)		2,965,241	2,965,241			
100118729	HERMOSA BEACH	CA		07/25/2023	06/09/2026	3,059,474		(134,474)			(134,474)		2,925,000	2,925,000			
100174505	NORTH PALM BEACH	FL		10/31/2024	05/22/2026	3,015,215		(99,657)			(99,657)		2,915,558	2,915,558			
100221386	GLEN HEAD	NY		07/22/2025	05/05/2026	2,944,798		(72,624)			(72,624)		2,872,174	2,872,174			
100200450	NEW ALBANY	OH		03/10/2025	06/08/2026	2,970,818		(709)			(709)		2,970,109	2,942,764		(27,345)	(27,345)
100191365	SAN FRANCISCO	CA		01/30/2025	04/05/2026	2,887,285		(87,285)			(87,285)		2,800,000	2,800,000			
100128916	DEAL	NJ		09/21/2023	06/29/2026	2,866,869							2,866,869	2,802,257		(64,612)	(64,612)
100204747	LOS ANGELES	CA		04/10/2025	04/09/2026	2,866,988		(77,838)			(77,838)		2,789,149	2,789,149			
100226527	REDONDO BEACH	CA		07/30/2025	05/07/2026	2,887,123		(100,758)			(100,758)		2,786,364	2,786,364			
100214920	SARATOGA	CA		06/11/2025	04/05/2026	2,882,297		(106,467)			(106,467)		2,775,830	2,775,830			
100243687	ARROYO GRANDE	CA		09/29/2025	06/03/2026	2,903,813		(137,123)			(137,123)		2,766,690	2,766,690			
100229744	PORTER RANCH	CA		08/18/2025	04/08/2026	2,866,815		(105,528)			(105,528)		2,761,287	2,761,287			
100155091	PORTER RANCH	CA		07/19/2024	06/08/2026	2,739,193		(23)			(23)		2,739,170	2,813,370		74,199	74,199
100181640	SAN CLEMENTE	CA		12/11/2024	05/05/2026	2,805,090		(85,090)			(85,090)		2,720,000	2,720,000			
100228792	PASADENA	CA		08/12/2025	05/05/2026	2,781,603		(87,827)			(87,827)		2,693,776	2,693,776			
100244451	LOS ANGELES	CA		09/29/2025	04/05/2026	2,785,654		(98,002)			(98,002)		2,687,652	2,687,652			
100165591	CHARLOTTE	NC		10/04/2024	06/09/2026	2,757,131		(85,929)			(85,929)		2,671,202	2,671,202			
403050702	HARTFORD	CT		11/04/2024	06/12/2026	2,721,608		(61,892)			(61,892)		2,659,717	2,659,717			
100243139	LA CANADA FLINTRIDGE	CA		09/26/2025	06/07/2026	2,724,226		(93,902)			(93,902)		2,630,324	2,630,324			
100218281	KIRKLAND	WA		06/26/2025	04/05/2026	2,721,657		(96,008)			(96,008)		2,625,649	2,625,649			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205133	LOS ANGELES	CA		04/11/2025	04/11/2026	2,595,153		(66,675)			(66,675)		2,528,478	2,528,478			
4020323972	COLLIERVILLE	TN		06/03/2021	06/17/2026	2,520,246		(2,568)			(2,568)		2,517,678	2,517,678			
3340081999	MONROE	NY		09/03/2024	06/24/2026	3,134,447							3,134,447	3,134,447			
100247324	BEVERLY HILLS	CA		10/24/2025	06/08/2026	2,596,008		(102,193)			(102,193)		2,493,815	2,493,815			
100193593	ATLANTA	GA		02/10/2025	05/05/2026	2,510,328		(35,118)			(35,118)		2,475,210	2,475,210			
100188601	DALLAS	TX		02/10/2025	06/09/2026	2,492,706		(18,719)			(18,719)		2,473,987	2,473,987			
403056180	AKRON	OH		05/22/2025	05/05/2026	2,527,527		(62,527)			(62,527)		2,465,000	2,465,000			
100245968	SAN CLEMENTE	CA		10/07/2025	04/08/2026	2,563,026		(101,028)			(101,028)		2,461,998	2,461,998			
100133807	HUNTINGTON BEACH	CA		10/20/2023	04/05/2026	2,516,989		(62,588)			(62,588)		2,454,401	2,454,401			
100173018	LOS ANGELES	CA		10/25/2024	04/08/2026	2,491,854		(51,854)			(51,854)		2,440,000	2,440,000			
100165782	BOCA RATON	FL		08/29/2024	06/29/2026	2,534,959							2,534,959	2,415,855		(119,104)	(119,104)
100117491	CORAL GABLES	FL		07/20/2023	06/06/2026	2,251,907		1,547			1,547		2,253,453	2,357,168		103,714	103,714
100243237	LOS GATOS	CA		09/26/2025	04/08/2026	2,457,101		(63,126)			(63,126)		2,393,975	2,393,975			
100213812	DANVILLE	CA		05/29/2025	04/08/2026	2,480,219		(94,026)			(94,026)		2,386,193	2,386,193			
100088334	ORANGE	CA		01/06/2023	05/09/2026	2,405,637		(35,637)			(35,637)		2,370,000	2,370,000			
100129849	SCOTTSDALE	AZ		09/27/2023	06/05/2026	2,377,897		(27,299)			(27,299)		2,350,598	2,350,598			
100114943	LAKE FOREST	CA		07/13/2023	04/09/2026	2,405,848		(66,670)			(66,670)		2,339,178	2,339,178			
100132820	SANDY SPRINGS	GA		11/03/2023	06/29/2026	2,292,038							2,292,038	2,413,174		121,135	121,135
100219487	KEALAKEKUA	HI		07/07/2025	05/08/2026	2,367,387		(54,970)			(54,970)		2,312,417	2,312,417			
100165798	FORT LAUDERDALE	FL		08/29/2024	06/05/2026	2,420,346		(111,764)			(111,764)		2,308,583	2,308,583			
100205061	KAILUA KONA	HI		04/11/2025	06/05/2026	2,410,299		(112,702)			(112,702)		2,297,597	2,297,597			
3.62428E+11	LAKEWOOD	NJ		12/13/2024	06/26/2026	4,572,914							4,572,914	4,572,914			
100147563	SAN RAFAEL	CA		04/03/2024	05/05/2026	2,329,332		(49,793)			(49,793)		2,279,539	2,279,539			
100219508	BOSTON	MA		07/07/2025	04/08/2026	2,299,407		(60,264)			(60,264)		2,239,143	2,239,143			
100206550	LOS ANGELES	CA		04/22/2025	04/09/2026	2,331,090		(92,789)			(92,789)		2,238,300	2,238,300			
3340071817	YONKERS	NY		04/12/2024	04/29/2026	2,789,424							2,789,424	2,789,424			
100079657	BRADENTON	FL		04/08/2022	06/22/2026	2,206,771		23,977			23,977		2,230,747	2,230,747			
100202356	LAGUNA NIGEL	CA		03/19/2025	06/08/2026	2,321,200		(97,300)			(97,300)		2,223,899	2,223,899			
100210458	STUDIO CITY	CA		05/12/2025	06/08/2026	2,272,233		(52,839)			(52,839)		2,219,394	2,219,394			
100281844	AMSTERDAM	NLD		02/25/2026	06/22/2026	2,773,669						59,527	2,833,195	2,741,755	(91,440)		(91,440)
730101526	LONG BEACH	CA		12/27/2023	05/18/2026	2,214,504		2,220			2,220		2,216,723	2,216,723			
100204059	MOORESVILLE	NC		03/28/2025	05/08/2026	2,318,357		(108,590)			(108,590)		2,209,767	2,209,767			
100140500	LOS ANGELES	CA		01/19/2024	05/09/2026	2,263,119		(58,321)			(58,321)		2,204,798	2,204,798			
100267287	CARLSBAD	CA		12/24/2025	04/07/2026	2,267,935		(68,369)			(68,369)		2,199,566	2,199,566			
100235420	SANTA CRUZ	CA		08/29/2025	05/08/2026	2,291,609		(99,877)			(99,877)		2,191,732	2,191,732			
100128910	SOUTHAMPTON	NY		09/21/2023	04/05/2026	2,168,226		(30,496)			(30,496)		2,137,730	2,137,730			
100133544	SCOTTSDALE	AZ		10/19/2023	05/09/2026	2,165,521		(34,534)			(34,534)		2,130,987	2,130,987			
100147419	LOS ANGELES	CA		04/03/2024	05/05/2026	2,160,943		(39,446)			(39,446)		2,121,497	2,121,497			
100177353	FOUNTAIN HILLS	AZ		01/16/2025	05/08/2026	2,150,770		(42,486)			(42,486)		2,108,284	2,108,284			
3700006054	NEWARK	NJ		06/03/2025	04/30/2026	3,510,000							3,510,000	3,510,000			
100220792	LAGUNA BEACH	CA		07/18/2025	06/08/2026	2,102,129		(15,061)			(15,061)		2,087,069	2,087,069			
19080	WEST SPRINGFIELD	MA		07/06/2011	06/01/2026	2,085,285		(415)			(415)		2,084,869	2,084,869			
403053735	CANTON	OH		03/06/2025	05/05/2026	2,129,206		(59,206)			(59,206)		2,070,000	2,070,000			
100137382	RANCHO PALOS VERDES	CA		12/05/2023	06/05/2026	2,045,638		(6,775)			(6,775)		2,038,863	2,038,863			
100151930	LOS ANGELES CULVER CITY AREA	CA		06/14/2024	04/09/2026	2,042,414		(42,414)			(42,414)		2,000,000	2,000,000			
100172807	DUBLIN	CA		12/06/2024	05/09/2026	2,068,512		(68,512)			(68,512)		2,000,000	2,000,000			
100216110	MALIBU	CA		06/17/2025	04/11/2026	2,099,233		(99,233)			(99,233)		2,000,000	2,000,000			
100220030	ISLE OF PALMS	SC		07/30/2025	05/09/2026	2,087,280		(98,131)			(98,131)		1,989,149	1,989,149			
100209473	NEW BOSTON	NH		05/01/2025	06/09/2026	2,051,963		(65,118)			(65,118)		1,986,845	1,986,845			
100218278	WHITEFISH	MT		06/26/2025	05/05/2026	2,001,767		(106)			(106)		2,001,661	2,002,059		397	397
100248940	JAMESTOWN	RI		10/29/2025	04/17/2026	2,014,872		(36,421)			(36,421)		1,978,451	1,978,451			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100271996	GLENDALE	CA		01/08/2026	06/07/2026	2,065,865		(89,308)			(89,308)		1,976,558	1,976,558			
100211960	IRVINE	CA		05/22/2025	04/11/2026	2,009,972		(37,634)			(37,634)		1,972,338	1,972,338			
100103327	CHATSWORTH	CA		04/28/2023	06/29/2026	2,030,787							2,030,787	1,993,088		(37,700)	(37,700)
100165011	LAGUNA HILLS	CA		08/28/2024	05/09/2026	2,018,133		(50,926)			(50,926)		1,967,207	1,967,207			
100216055	JUPITER	FL		06/17/2025	06/11/2026	2,028,061		(62,183)			(62,183)		1,965,878	1,965,878			
100133904	CALABASAS	CA		11/29/2023	05/10/2026	1,986,038		(21,949)			(21,949)		1,964,089	1,964,089			
3340078081	LOS ANGELES	CA		07/29/2024	06/24/2026	2,673,000							2,673,000	2,673,000			
100154121	LAS VEGAS	NV		07/11/2024	06/09/2026	2,028,445		(78,698)			(78,698)		1,949,748	1,949,748			
100256443	MC LEAN	VA		11/25/2025	05/08/2026	2,042,115		(453)			(453)		2,041,662	2,042,646		983	983
100248961	CHARLOTTE	NC		10/29/2025	06/08/2026	1,996,190		(54,679)			(54,679)		1,941,510	1,941,510			
100218462	PALM DESERT	CA		06/27/2025	05/09/2026	1,998,366		(60,796)			(60,796)		1,937,570	1,937,570			
100168788	MARGATE CITY	NJ		09/26/2024	06/11/2026	1,941,486		(22,732)			(22,732)		1,918,753	1,918,753			
100088849	WINTER GARDEN	FL		11/15/2022	04/22/2026	1,918,539		(22,337)			(22,337)		1,896,202	1,896,202			
100100920	MIAMI SHORES	FL		04/28/2023	04/09/2026	1,787,200		104,072			104,072		1,891,272	1,891,272			
100177356	COHASSET	MA		01/16/2025	04/08/2026	1,927,062		(36,012)			(36,012)		1,891,050	1,891,050			
100238182	SHORT HILLS	NJ		09/15/2025	05/26/2026	1,918,698		(27,726)			(27,726)		1,890,971	1,890,971			
100147453	TAMPA	FL		04/03/2024	04/05/2026	1,901,387		(11,607)			(11,607)		1,889,781	1,889,781			
100214693	COSTA MESA	CA		06/11/2025	04/05/2026	1,968,417		(80,487)			(80,487)		1,887,930	1,887,930			
3340098501	MONROE	NY		06/05/2025	06/24/2026	2,351,582							2,351,582	2,351,582			
100218175	STONE MOUNTAIN	GA		07/22/2025	04/09/2026	1,939,738		(64,716)			(64,716)		1,875,022	1,875,022			
100207390	SHERMAN OAKS	CA		04/29/2025	05/11/2026	1,916,789		(41,789)			(41,789)		1,875,000	1,875,000			
100168789	LOS ANGELES	CA		09/26/2024	04/11/2026	1,923,676		(76,984)			(76,984)		1,846,693	1,846,693			
100149810	SADDLE RIVER	NJ		04/26/2024	06/29/2026	1,901,165							1,901,165	1,873,099		(28,066)	(28,066)
100120156	LAGUNA HILLS	CA		08/14/2023	04/09/2026	1,854,063		(16,563)			(16,563)		1,837,500	1,837,500			
100226837	GULF SHORES	AL		07/30/2025	06/09/2026	1,899,460		(71,741)			(71,741)		1,827,719	1,827,719			
100246983	SAN CLEMENTE	CA		10/17/2025	06/07/2026	1,887,743		(65,790)			(65,790)		1,821,954	1,821,954			
100220811	FULLERTON	CA		07/18/2025	04/08/2026	1,871,659		(50,358)			(50,358)		1,821,300	1,821,300			
100089412	PLAYA DEL REY	CA		11/18/2022	05/09/2026	1,856,179		(39,194)			(39,194)		1,816,984	1,816,984			
100159610	HUNTINGTON BEACH	CA		07/15/2024	04/05/2026	1,812,920		(2,353)			(2,353)		1,810,567	1,810,567			
100156035	EDINA	MN		06/18/2024	06/05/2026	1,842,015		(34,850)			(34,850)		1,807,165	1,807,165			
100209905	SNOHOMISH	WA		06/11/2025	04/09/2026	1,837,291		(40,721)			(40,721)		1,796,571	1,796,571			
100091454	PORTER RANCH	CA		01/20/2023	06/29/2026	1,861,633							1,861,633	1,828,082		(33,551)	(33,551)
100155281	HAMPSTEAD	NC		07/19/2024	05/08/2026	1,795,371		(15,914)			(15,914)		1,779,457	1,779,457			
100186075	MARIETTA	GA		01/31/2025	06/09/2026	1,840,816		(69,436)			(69,436)		1,771,380	1,771,380			
100149876	WESTLAKE VILLAGE	CA		04/29/2024	05/05/2026	1,784,821		(16,913)			(16,913)		1,767,908	1,767,908			
100220113	SAN DIEGO	CA		08/25/2025	06/09/2026	1,843,575		(82,975)			(82,975)		1,760,599	1,760,599			
100272879	WAYNE	NJ		01/12/2026	06/05/2026	1,800,860		(46,134)			(46,134)		1,754,726	1,754,726			
100088949	MALIBU	CA		11/15/2022	06/22/2026	1,757,278		(71)			(71)		1,757,207	1,499,295		(257,912)	(257,912)
100247519	GLENDALE	CA		10/28/2025	04/07/2026	1,816,630		(64,748)			(64,748)		1,751,882	1,751,882			
100211544	COSTA MESA	CA		06/05/2025	05/09/2026	1,814,018		(63,689)			(63,689)		1,750,329	1,750,329			
100218463	FRISCO	CO		06/27/2025	04/09/2026	1,819,414		(75,799)			(75,799)		1,743,615	1,743,615			
100172222	WILTON MANORS	FL		10/17/2024	06/05/2026	1,827,316		(84,869)			(84,869)		1,742,447	1,742,447			
100216445	BIG BEAR LAKE	CA		06/20/2025	05/08/2026	1,780,842		(43,573)			(43,573)		1,737,269	1,737,269			
100246518	LOS GATOS	CA		10/10/2025	05/07/2026	1,780,993		(55,993)			(55,993)		1,725,000	1,725,000			
100192444	GRANITE BAY	CA		02/07/2025	06/08/2026	1,737,236		(177)			(177)		1,737,059	1,679,983		(57,077)	(57,077)
100140917	OAKLEY	UT		02/26/2024	06/29/2026	1,745,648							1,745,648	1,193,250		(552,398)	(552,398)
100145821	HUNTINGTON BEACH	CA		03/15/2024	04/09/2026	1,724,749		(31,490)			(31,490)		1,693,260	1,693,260			
100235421	LOS ANGELES	CA		08/29/2025	04/08/2026	1,762,310		(69,735)			(69,735)		1,692,575	1,692,575			
100091685	FLOWER MOUND	TX		03/24/2023	05/09/2026	1,744,624		(56,982)			(56,982)		1,687,641	1,687,641			
100091455	STOCKTON	CA		01/20/2023	06/09/2026	1,709,577		(23,703)			(23,703)		1,685,875	1,685,875			
3340083534	LOS ANGELES	CA		09/18/2024	06/24/2026	2,106,720							2,106,720	2,106,720			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730100532	WINNETKA	CA		12/27/2023	05/19/2026	1,633,671		48,961			48,961		1,682,632	1,682,632			
100103219	LOS ANGELES	CA		04/26/2023	04/09/2026	1,706,091		(26,091)			(26,091)		1,680,000	1,680,000			
100214676	SAN FRANCISCO	CA		06/11/2025	04/05/2026	1,690,671		(18,727)			(18,727)		1,671,944	1,671,944			
100210506	SAN DIEGO	CA		05/15/2025	04/11/2026	1,694,512		(26,894)			(26,894)		1,667,618	1,667,618			
324030333	PORTLAND	OR		04/24/2024	04/27/2026	2,865,000							2,865,000	2,429,604		(435,396)	(435,396)
100218235	LOS GATOS	CA		06/26/2025	04/09/2026	1,707,957		(47,981)			(47,981)		1,659,976	1,659,976			
100177027	CAMPBELL	CA		01/16/2025	04/08/2026	1,701,067		(43,356)			(43,356)		1,657,711	1,657,711			
100154340	TARZANA	CA		06/12/2024	04/09/2026	1,696,275		(42,027)			(42,027)		1,654,248	1,654,248			
3340082370	LAGUNA BEACH	CA		09/03/2024	04/29/2026	2,067,120							2,067,120	2,067,120			
100167037	WOODLAND HILLS	CA		09/13/2024	04/05/2026	1,667,413		(13,887)			(13,887)		1,653,526	1,653,526			
100169372	CAMPBELL	CA		09/27/2024	04/05/2026	1,683,752		(36,580)			(36,580)		1,647,172	1,647,172			
100101834	PASADENA	CA		04/06/2023	05/09/2026	1,654,274		(9,883)			(9,883)		1,644,391	1,644,391			
100190867	HOUSTON	TX		01/27/2025	04/05/2026	1,643,521		(892)			(892)		1,642,629	1,642,629			
100171162	RANCHO PALOS VERDES	CA		11/22/2024	06/09/2026	1,645,532		(3,559)			(3,559)		1,641,973	1,641,973			
3500115159	HONOLULU	HI		02/18/2025	04/30/2026	3,281,609							3,281,609	3,281,609			
100145868	BOCA RATON	FL		03/15/2024	04/05/2026	1,647,469		(10,767)			(10,767)		1,636,702	1,636,702			
100152853	SIMI VALLEY	CA		05/22/2024	06/29/2026	1,657,530							1,657,530	1,672,423		14,893	14,893
3500119636	ALPHARETTA	GA		06/09/2025	04/30/2026	3,224,981							3,224,981	3,224,981			
100185926	GREENSBORO	GA		12/26/2024	05/08/2026	1,675,735		(64,253)			(64,253)		1,611,482	1,611,482			
3500123379	ENCINO	CA		06/09/2025	04/30/2026	3,208,053							3,208,053	3,208,053			
100171322	PLAYA DEL REY	CA		10/16/2024	05/05/2026	1,647,816		(47,702)			(47,702)		1,600,114	1,600,114			
100234752	RANCHO MIRAGE	CA		08/28/2025	05/05/2026	1,631,719		(31,719)			(31,719)		1,600,000	1,600,000			
100238350	SAN CLEMENTE	CA		09/19/2025	04/08/2026	1,668,288		(68,288)			(68,288)		1,600,000	1,600,000			
100144476	BOCA RATON	FL		04/26/2024	06/09/2026	1,627,143		(229)			(229)		1,626,914	1,692,918		66,004	66,004
730302486	LOS ANGELES	CA		12/27/2023	05/20/2026	1,539,093		47,071			47,071		1,586,164	1,586,164			
100210225	PALM SPRINGS	CA		05/09/2025	06/29/2026	1,649,865		(219)			(219)		1,649,646	1,572,288		(77,358)	(77,358)
100201491	LOS ANGELES	CA		03/12/2025	05/08/2026	1,627,481		(54,332)			(54,332)		1,573,149	1,573,149			
100152951	HOUSTON	TX		06/27/2024	04/09/2026	1,591,491		(26,885)			(26,885)		1,564,606	1,564,606			
100210578	FRANKLIN	TN		05/15/2025	05/11/2026	1,604,623		(46,725)			(46,725)		1,557,898	1,557,898			
100152773	INLET BEACH	FL		05/22/2024	04/09/2026	1,597,776		(43,356)			(43,356)		1,554,420	1,554,420			
100150028	LOS ANGELES	CA		06/07/2024	05/09/2026	1,590,952		(37,539)			(37,539)		1,553,412	1,553,412			
100101985	TAMPA	FL		04/14/2023	04/09/2026	1,585,115		(34,425)			(34,425)		1,550,690	1,550,690			
100172959	MIAMI	FL		10/25/2024	06/30/2026	1,555,714		(63)			(63)		1,555,651	1,555,871		220	220
100177217	ROSSMOOR	CA		01/16/2025	06/08/2026	1,567,115		(20,272)			(20,272)		1,546,843	1,546,843			
100156732	JAMUL	CA		06/26/2024	04/05/2026	1,577,553		(30,986)			(30,986)		1,546,567	1,546,567			
324080617	PORTLAND	OR		10/18/2024	06/30/2026	2,655,250							2,655,250	2,655,250			
100204936	GOLDEN	CO		04/10/2025	05/11/2026	1,573,556		(53,171)			(53,171)		1,520,385	1,520,385			
100147360	VENICE	CA		05/08/2024	04/09/2026	1,557,283		(39,690)			(39,690)		1,517,593	1,517,593			
735084908	GARDENA	CA		12/27/2023	06/09/2026	1,389,222		126,861			126,861		1,516,083	1,516,083			
3.62425E+11	HANAHAN	SC		11/22/2024	05/28/2026	3,128,000							3,128,000	3,128,000			
100134665	GLENDALE	CA		10/30/2023	04/06/2026	1,515,801		(8,261)			(8,261)		1,507,540	1,507,540			
100207448	PHOENIX	AZ		04/29/2025	06/11/2026	1,518,140		(11,865)			(11,865)		1,506,275	1,506,275			
100176229	LAKE HAVASU CITY	AZ		12/20/2024	05/09/2026	1,486,501		18,001			18,001		1,504,502	1,504,502			
100248875	BAINBRIDGE ISLAND	WA		10/29/2025	05/17/2026	1,536,863		(33,328)			(33,328)		1,503,535	1,503,535			
100185581	HURRICANE	UT		12/20/2024	05/11/2026	1,543,384		(40,362)			(40,362)		1,503,022	1,503,022			
100162248	DAVIE	FL		09/06/2024	06/29/2026	1,564,641							1,564,641	1,555,975		(8,666)	(8,666)
100133474	LOS ANGELES	CA		10/19/2023	04/11/2026	1,510,501		(10,501)			(10,501)		1,500,000	1,500,000			
100229356	HERMOSA BEACH	CA		08/14/2025	04/30/2026	1,565,831		(66,831)			(66,831)		1,499,000	1,499,000			
100118870	SANTA YNEZ	CA		08/30/2023	06/09/2026	1,526,100		(31,100)			(31,100)		1,495,000	1,495,000			
100087090	BOCA RATON	FL		11/04/2022	04/09/2026	1,443,419		46,779			46,779		1,490,198	1,490,198			
100235845	WASHINGTON	DC		09/04/2025	04/17/2026	1,555,122		(65,334)			(65,334)		1,489,788	1,489,788			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221826	INDIAN WELLS	CA		07/29/2025	05/08/2026	1,519,838		(30,124)			(30,124)		1,489,714	1,489,714			
100193649	TORRANCE	CA		02/10/2025	04/05/2026	1,530,719		(44,547)			(44,547)		1,486,172	1,486,172			
100172172	CORONA	CA		10/17/2024	04/05/2026	1,524,630		(39,528)			(39,528)		1,485,101	1,485,101			
100116902	SIMI VALLEY	CA		07/20/2023	06/29/2026	1,475,690							1,475,690	1,474,989		(702)	(702)
100167980	BREA	CA		09/20/2024	04/05/2026	1,504,133		(19,923)			(19,923)		1,484,210	1,484,210			
100216012	WEST PALM BEACH	FL		07/11/2025	05/09/2026	1,509,416		(25,249)			(25,249)		1,484,167	1,484,167			
100100568	DENVER	CO		04/27/2023	05/09/2026	1,498,667		(15,575)			(15,575)		1,483,092	1,483,092			
100128451	WALLOON LAKE	MI		09/15/2023	05/11/2026	1,543,473		(61,315)			(61,315)		1,482,157	1,482,157			
100261688	HONOLULU	HI		12/12/2025	06/07/2026	1,534,229		(52,437)			(52,437)		1,481,792	1,481,792			
100090089	BLUFFDALE	UT		01/13/2023	06/29/2026	1,472,307							1,472,307	1,444,863		(27,444)	(27,444)
100192362	BEVERLY HILLS	CA		02/05/2025	04/08/2026	1,522,175		(41,473)			(41,473)		1,480,702	1,480,702			
100174136	VIRGINIA BEACH	VA		10/31/2024	06/05/2026	1,513,627		(33,078)			(33,078)		1,480,549	1,480,549			
100238705	SAN DIEGO	CA		09/22/2025	05/09/2026	1,524,567		(44,135)			(44,135)		1,480,432	1,480,432			
3340071091	MONROE	NY		03/21/2024	06/24/2026	1,849,806							1,849,806	1,849,806			
100209710	WOODLAND HILLS	CA		05/05/2025	04/05/2026	1,480,874		(2,949)			(2,949)		1,477,926	1,477,926			
3.62509E+11	BELL CANYON	CA		05/27/2025	05/28/2026	2,984,078							2,984,078	2,984,078			
100195673	LOS ANGELES	CA		02/24/2025	04/08/2026	1,506,265		(40,008)			(40,008)		1,466,257	1,466,257			
100141997	LAS VEGAS	NV		02/29/2024	05/06/2026	1,504,815		(42,278)			(42,278)		1,462,536	1,462,536			
100103217	PALM SPRINGS	CA		04/26/2023	04/09/2026	1,489,306		(27,313)			(27,313)		1,461,993	1,461,993			
100201427	WASHINGTON	DC		03/12/2025	06/08/2026	1,515,126		(57,970)			(57,970)		1,457,156	1,457,156			
100109776	HALEIWA	HI		08/04/2023	04/09/2026	1,436,714		19,681			19,681		1,456,395	1,456,395			
100201278	ALAMO	CA		03/12/2025	05/05/2026	1,524,845		(69,902)			(69,902)		1,454,942	1,454,942			
100212046	BAINBRIDGE ISLAND	WA		06/27/2025	05/09/2026	1,492,599		(39,195)			(39,195)		1,453,403	1,453,403			
100128896	LUCAS	TX		09/21/2023	05/05/2026	1,491,564		(42,897)			(42,897)		1,448,666	1,448,666			
3300005649	NEWARK	NJ		01/29/2025	06/30/2026	1,448,077							1,448,077	1,448,077			
100118929	BELLINGHAM	WA		07/27/2023	04/05/2026	1,468,488		(21,505)			(21,505)		1,446,983	1,446,983			
100135158	AGOURA HILLS	CA		12/15/2023	06/29/2026	1,421,990							1,421,990	1,513,400		91,410	91,410
100221584	ALAMO	CA		07/22/2025	05/09/2026	1,477,807		(32,878)			(32,878)		1,444,929	1,444,929			
100173824	GLENDALE	CA		10/31/2024	05/05/2026	1,493,685		(48,984)			(48,984)		1,444,701	1,444,701			
100238249	LAS VEGAS	NV		09/19/2025	06/07/2026	1,502,367		(59,386)			(59,386)		1,442,981	1,442,981			
100219256	SANTA CRUZ	CA		06/30/2025	04/07/2026	1,488,217		(49,016)			(49,016)		1,439,201	1,439,201			
100265486	WALNUT CREEK	CA		12/19/2025	05/07/2026	1,469,102		(33,844)			(33,844)		1,435,258	1,435,258			
100235408	POWAY	CA		08/29/2025	05/08/2026	1,466,194		(33,738)			(33,738)		1,432,456	1,432,456			
100191026	VISALIA	CA		01/29/2025	06/30/2026	1,461,713							1,461,713	1,402,814		(58,899)	(58,899)
100246045	KIRKLAND	WA		10/08/2025	05/07/2026	1,459,367		(31,781)			(31,781)		1,427,586	1,427,586			
100071955	PLEASANT HILL	CA		11/19/2021	04/09/2026	1,504,013		(77,991)			(77,991)		1,426,021	1,426,021			
100185009	YORBA LINDA	CA		12/19/2024	04/08/2026	1,494,122		(69,122)			(69,122)		1,425,000	1,425,000			
100185012	YORBA LINDA	CA		12/19/2024	04/08/2026	1,494,122		(69,122)			(69,122)		1,425,000	1,425,000			
100185003	MALIBU	CA		12/19/2024	04/08/2026	1,467,784		(44,211)			(44,211)		1,423,572	1,423,572			
100186084	REDMOND	WA		01/31/2025	05/09/2026	1,455,135		(32,927)			(32,927)		1,422,208	1,422,208			
100228215	STUDIO CITY	CA		08/11/2025	04/07/2026	1,471,562		(49,708)			(49,708)		1,421,854	1,421,854			
3500106866	UPLAND	CA		09/12/2024	06/25/2026	2,838,905							2,838,905	2,838,905			
100142821	DOWNEY	CA		02/08/2024	06/05/2026	1,427,341		(16,973)			(16,973)		1,410,367	1,410,367			
100149895	SANTA ANA	CA		04/29/2024	06/05/2026	1,466,677		(82)			(82)		1,466,596	1,405,625		(60,971)	(60,971)
100185252	VENICE	CA		01/24/2025	04/09/2026	1,444,495		(39,794)			(39,794)		1,404,700	1,404,700			
100192413	MIAMI	FL		02/07/2025	05/08/2026	1,469,756		(69,756)			(69,756)		1,400,000	1,400,000			
100088058	SAN DIEGO	CA		10/25/2022	05/22/2026	1,390,297		7,524			7,524		1,397,821	1,397,821			
100221736	LAKE FOREST	CA		07/25/2025	04/08/2026	1,434,674		(39,055)			(39,055)		1,395,619	1,395,619			
100175596	NEWTOWN	PA		11/12/2024	04/17/2026	1,416,370		(25,368)			(25,368)		1,391,002	1,391,002			
100156125	LOS ANGELES	CA		07/25/2024	05/09/2026	1,403,371		(11,371)			(11,371)		1,392,000	1,392,000			
100209976	HOUSTON	TX		06/11/2025	04/09/2026	1,456,673		(64,759)			(64,759)		1,391,914	1,391,914			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144298	GEARHART	OR		03/07/2024	05/09/2026	1,452,599		(63,138)			(63,138)		1,389,461	1,389,461			
100132721	MIAMI	FL		11/03/2023	06/10/2026	1,318,967		68,127			68,127		1,387,094	1,387,094			
100209041	LOOSDRECHT	NLD		04/29/2025	04/20/2026	1,733,672						(26,534)	1,707,138	1,767,871	60,733		60,733
100221573	REDONDO BEACH	CA		07/22/2025	04/09/2026	1,425,766		(39,502)			(39,502)		1,386,264	1,386,264			
100153655	LAS VEGAS	NV		05/31/2024	04/05/2026	1,426,966		(47,061)			(47,061)		1,379,906	1,379,906			
100131795	LEHI	UT		10/06/2023	06/29/2026	1,382,837							1,382,837	1,444,353		61,516	61,516
100151867	PAWLEYS ISLAND	SC		05/10/2024	05/05/2026	1,379,026		(2,826)			(2,826)		1,376,199	1,376,199			
100149032	VENICE	CA		04/19/2024	04/05/2026	1,377,633		(2,067)			(2,067)		1,375,566	1,375,566			
100164975	ESCONDIDO	CA		08/28/2024	06/09/2026	1,441,238		(386)			(386)		1,440,851	1,325,851		(115,000)	(115,000)
100211964	LOS ANGELES	CA		05/22/2025	05/11/2026	1,382,880		(12,232)			(12,232)		1,370,648	1,370,648			
100137148	SCOTTSDALE	AZ		11/28/2023	04/11/2026	1,347,808		20,655			20,655		1,368,463	1,368,463			
100216437	BASS LAKE	CA		06/20/2025	04/30/2026	1,426,927							1,426,927	1,426,759		(169)	(169)
100148576	SAN FRANCISCO	CA		04/12/2024	04/21/2026	1,373,279		(13,152)			(13,152)		1,360,127	1,360,127			
100221824	LOS ANGELES	CA		07/29/2025	06/08/2026	1,405,387		(45,492)			(45,492)		1,359,894	1,359,894			
3.62532E+11	BROOKLYN	NY		01/09/2026	06/26/2026	2,719,250							2,719,250	2,719,250			
100149029	LAGUNA NIGUEL	CA		04/19/2024	05/05/2026	1,357,469		1,630			1,630		1,359,099	1,359,099			
100107844	GLENDALE	CA		05/23/2023	05/09/2026	1,376,494		(19,072)			(19,072)		1,357,422	1,357,422			
100258105	WALNUT CREEK	CA		11/26/2025	06/07/2026	1,413,942		(57,389)			(57,389)		1,356,553	1,356,553			
100135659	LAS VEGAS	NV		11/09/2023	05/11/2026	1,316,323		37,100			37,100		1,353,423	1,353,423			
100267288	SCOTTSDALE	AZ		12/24/2025	05/07/2026	1,377,591		(27,591)			(27,591)		1,350,000	1,350,000			
100283516	CHARLOTTE	NC		03/13/2026	05/07/2026	1,375,094		(25,194)			(25,194)		1,349,900	1,349,900			
100172704	PURCELLVILLE	VA		11/21/2024	05/09/2026	1,410,802		(62,721)			(62,721)		1,348,081	1,348,081			
100218164	TOPANGA	CA		07/22/2025	04/09/2026	1,411,991		(63,991)			(63,991)		1,348,000	1,348,000			
100180685	OJAI	CA		11/26/2024	06/08/2026	1,352,315		(10,081)			(10,081)		1,342,234	1,342,234			
100099917	SCOTTSDALE	AZ		03/28/2023	06/22/2026	1,329,410		12,355			12,355		1,341,765	1,341,765			
100216216	LOS ANGELES	CA		06/20/2025	05/09/2026	1,389,070		(48,546)			(48,546)		1,340,524	1,340,524			
100147179	PLEASANT VIEW	UT		03/28/2024	06/10/2026	1,321,518		15,480			15,480		1,336,999	1,336,999			
100165986	SAN DIEGO	CA		09/06/2024	06/05/2026	1,428,268		(94,520)			(94,520)		1,333,749	1,333,749			
100277411	GLENDALE	CA		02/12/2026	04/07/2026	1,368,622		(36,844)			(36,844)		1,331,778	1,331,778			
100211621	SAN DIEGO	CA		06/23/2025	04/09/2026	1,377,335		(48,052)			(48,052)		1,329,283	1,329,283			
100148636	TAVERNIER	FL		05/15/2024	06/09/2026	1,322,733		3,717			3,717		1,326,450	1,326,450			
100138019	CARLISLE	MA		12/13/2023	04/05/2026	1,321,458		3,529			3,529		1,324,987	1,324,987			
100247589	SAN JOSE	CA		10/29/2025	05/08/2026	1,378,395		(53,778)			(53,778)		1,324,618	1,324,618			
323060082	HUNTSVILLE	UT		08/16/2023	05/29/2026	2,282,119							2,282,119	2,282,119			
100137398	SAINT GEORGE	UT		01/11/2024	06/29/2026	1,301,295							1,301,295	1,207,125		(94,171)	(94,171)
100149931	CASTAIC	CA		06/07/2024	06/09/2026	1,437,514		(94)			(94)		1,437,420	1,114,232		(323,189)	(323,189)
100219446	SOUTH BOSTON	MA		07/07/2025	05/08/2026	1,331,776		(14,452)			(14,452)		1,317,324	1,317,324			
100283649	SAN JOSE	CA		03/13/2026	06/05/2026	1,338,333		(21,965)			(21,965)		1,316,368	1,316,368			
3300005191	WAINSCOTT	NY		08/01/2024	05/19/2026	1,314,013							1,314,013	1,314,013			
100101839	YORBA LINDA	CA		04/06/2023	06/09/2026	1,332,902		(24,537)			(24,537)		1,308,365	1,308,365			
100154066	COTO DE CAZA	CA		06/06/2024	04/09/2026	1,322,864		(21,521)			(21,521)		1,301,343	1,301,343			
730300237	SALINAS	CA		12/27/2023	05/01/2026	1,289,089		10,619			10,619		1,299,708	1,299,708			
100258036	APTOS	CA		11/26/2025	04/07/2026	1,347,022		(48,952)			(48,952)		1,298,070	1,298,070			
324020393	IVINS	UT		05/23/2024	06/29/2026	2,237,833							2,237,833	2,237,833			
100174506	SOLANA BEACH	CA		10/31/2024	04/22/2026	1,326,705		(30,302)			(30,302)		1,296,403	1,296,403			
100140873	BELL CANYON	CA		01/25/2024	06/10/2026	1,281,654		13,146			13,146		1,294,800	1,294,800			
100133535	FRISCO	TX		10/19/2023	04/09/2026	1,314,723		(21,241)			(21,241)		1,293,481	1,293,481			
100210416	REDMOND	WA		05/12/2025	04/08/2026	1,293,517		(943)			(943)		1,292,574	1,292,574			
100144292	SANDPOINT	ID		03/07/2024	05/09/2026	1,362,283		(69,907)			(69,907)		1,292,376	1,292,376			
100277614	WOODLAND HILLS	CA		02/17/2026	06/05/2026	1,356,685		(64,445)			(64,445)		1,292,240	1,292,240			
100205576	WESTLAKE VILLAGE	CA		05/09/2025	04/09/2026	1,325,086		(33,005)			(33,005)		1,292,081	1,292,081			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174741	NASHVILLE	TN		10/31/2024	04/03/2026	1,316,801		(26,338)			(26,338)		1,290,463	1,290,463			
100142841	WALNUT CREEK	CA		02/09/2024	04/09/2026	1,309,621		(20,101)			(20,101)		1,289,519	1,289,519			
100086634	FRISCO	TX		09/30/2022	04/22/2026	1,304,048		(15,002)			(15,002)		1,289,046	1,289,046			
100151988	MAKAWAO	HI		06/14/2024	06/09/2026	1,328,628		(40,628)			(40,628)		1,288,000	1,288,000			
100205584	LONG BEACH	CA		05/09/2025	04/09/2026	1,327,861		(41,461)			(41,461)		1,286,400	1,286,400			
100245306	GARDEN GROVE	CA		10/06/2025	04/21/2026	1,330,427		(44,247)			(44,247)		1,286,181	1,286,181			
100272027	LOS ANGELES	CA		01/08/2026	05/07/2026	1,316,149		(33,690)			(33,690)		1,282,458	1,282,458			
100256439	SAMMAMISH	WA		11/25/2025	05/08/2026	1,318,080		(37,000)			(37,000)		1,281,081	1,281,081			
3300005192	WAINSCOTT	NY		08/01/2024	05/19/2026	1,280,637							1,280,637	1,280,637			
100191710	NORTHRIDGE	CA		02/20/2025	04/09/2026	1,302,700		(22,610)			(22,610)		1,280,090	1,280,090			
100109156	OAKLEY	CA		07/21/2023	04/09/2026	1,235,052		44,948			44,948		1,280,000	1,280,000			
100079970	GLENDALE	CA		04/25/2022	06/22/2026	1,251,573		25,639			25,639		1,277,212	1,277,212			
100164651	WOODLAND HILLS	CA		08/23/2024	06/29/2026	1,313,854							1,313,854	1,370,221		56,368	56,368
100199125	AUSTIN	TX		04/04/2025	04/09/2026	1,325,073		(48,914)			(48,914)		1,276,159	1,276,159			
100176790	RICHMOND HILL	GA		11/15/2024	04/05/2026	1,352,480		(77,774)			(77,774)		1,274,705	1,274,705			
100228081	RALEIGH	NC		08/07/2025	05/11/2026	1,317,044		(47,044)			(47,044)		1,270,000	1,270,000			
100185133	JAMUL	CA		12/20/2024	06/08/2026	1,315,361		(394)			(394)		1,314,967	1,222,294		(92,673)	(92,673)
100214596	HUNTINGTON BEACH	CA		06/09/2025	05/07/2026	1,304,168		(37,346)			(37,346)		1,266,822	1,266,822			
3.62436E+11	INDIANAPOLIS	IN		02/27/2025	05/28/2026	2,520,000							2,520,000	2,520,000			
100193443	HEALDSBURG	CA		02/10/2025	04/07/2026	1,251,522		7,617			7,617		1,259,140	1,259,140			
100201776	NOVATO	CA		03/18/2025	05/05/2026	1,318,941		(61,607)			(61,607)		1,257,334	1,257,334			
100164713	ANAHEIM	CA		08/23/2024	06/29/2026	1,307,664							1,307,664	1,283,901		(23,763)	(23,763)
100243145	ESCONDIDO	CA		09/26/2025	04/07/2026	1,285,482		(31,971)			(31,971)		1,253,511	1,253,511			
100120575	CORONA	CA		08/18/2023	05/05/2026	1,275,506		(22,667)			(22,667)		1,252,839	1,252,839			
100180580	OCEANSIDE	CA		11/26/2024	04/05/2026	1,259,297		(6,621)			(6,621)		1,252,676	1,252,676			
100212297	LOS ANGELES	CA		05/28/2025	05/06/2026	1,279,872		(27,497)			(27,497)		1,252,375	1,252,375			
100167753	NAPLES	FL		09/19/2024	06/08/2026	1,288,900		(37,531)			(37,531)		1,251,370	1,251,370			
100246842	ANAHEIM	CA		10/16/2025	04/05/2026	1,312,253		(61,977)			(61,977)		1,250,277	1,250,277			
100248979	FLAGSTAFF	AZ		10/29/2025	04/08/2026	1,282,323		(33,302)			(33,302)		1,249,021	1,249,021			
100149765	MIAMI	FL		04/26/2024	06/29/2026	1,313,133							1,313,133	1,264,254		(48,879)	(48,879)
100228180	CHULA VISTA	CA		08/11/2025	04/07/2026	1,302,341		(55,970)			(55,970)		1,246,372	1,246,372			
100188883	HENDERSON	NV		01/09/2025	06/08/2026	1,277,763		(36,737)			(36,737)		1,241,027	1,241,027			
100156737	UPLAND	CA		06/26/2024	06/29/2026	1,274,567							1,274,567	1,276,216		1,649	1,649
100221704	AVILA BEACH	CA		07/25/2025	04/08/2026	1,258,166		(18,689)			(18,689)		1,239,477	1,239,477			
100245193	PARKER	CO		10/07/2025	06/07/2026	1,249,609		(11,638)			(11,638)		1,237,970	1,237,970			
100116112	SUNLAND AREA LOS ANGELES	CA		07/20/2023	06/29/2026	1,158,961							1,158,961	1,183,155		24,194	24,194
100192350	LOMITA	CA		02/05/2025	04/08/2026	1,294,989		(60,338)			(60,338)		1,234,650	1,234,650			
100147516	SANTA BARBARA	CA		04/03/2024	05/05/2026	1,256,687		(22,611)			(22,611)		1,234,075	1,234,075			
100228753	CHANDLER	AZ		08/12/2025	06/05/2026	1,276,747		(43,700)			(43,700)		1,233,048	1,233,048			
100235263	SAN DIEGO	CA		08/29/2025	04/09/2026	1,270,036		(37,996)			(37,996)		1,232,040	1,232,040			
100219974	SALT LAKE CITY	UT		07/11/2025	04/09/2026	1,253,425		(22,565)			(22,565)		1,230,860	1,230,860			
100200433	GRANADA HILLS	CA		03/10/2025	06/30/2026	1,260,498							1,260,498	1,226,690		(33,808)	(33,808)
100192470	TARZANA	CA		02/07/2025	06/08/2026	1,272,801		(44,094)			(44,094)		1,228,706	1,228,706			
100184410	GLENDALE	CA		12/17/2024	05/09/2026	1,269,224		(42,358)			(42,358)		1,226,867	1,226,867			
100159684	MISSION VIEJO	CA		08/23/2024	05/09/2026	1,253,437		(27,757)			(27,757)		1,225,680	1,225,680			
100193636	RESEDA	CA		02/10/2025	05/05/2026	1,284,126		(59,126)			(59,126)		1,225,000	1,225,000			
100168803	LOS ANGELES	CA		09/26/2024	04/11/2026	1,226,574		(2,246)			(2,246)		1,224,328	1,224,328			
100170511	AZUSA	CA		10/09/2024	06/05/2026	1,264,770		(41,498)			(41,498)		1,223,272	1,223,272			
100136244	SANTA ANA	CA		11/20/2023	04/17/2026	1,204,846		17,375			17,375		1,222,221	1,222,221			
100193772	SAN FRANCISCO	CA		02/10/2025	06/05/2026	1,279,130		(58,201)			(58,201)		1,220,929	1,220,929			
100083966	WEST FRIENDSHIP	MD		07/12/2022	06/22/2026	1,219,223		3			3		1,219,226	1,191,078		(28,148)	(28,148)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146586	CAVE CREEK	AZ		03/20/2024	04/09/2026	1,259,923		(41,388)			(41,388)		1,218,535	1,218,535			
100135198	GLENDALE	CA		11/07/2023	06/05/2026	1,234,831		(172)			(172)		1,234,659	1,198,774		(35,885)	(35,885)
100228156	SARASOTA	FL		08/11/2025	05/07/2026	1,224,222		(7,444)			(7,444)		1,216,777	1,216,777			
100219232	VALLEY VILLAGE	CA		06/27/2025	05/17/2026	1,227,774		(11,174)			(11,174)		1,216,600	1,216,600			
100178260	SANTA MONICA	CA		11/19/2024	04/05/2026	1,240,721		(25,036)			(25,036)		1,215,685	1,215,685			
100118009	LOS ANGELES	CA		07/20/2023	06/29/2026	1,124,474							1,124,474	1,260,194		135,720	135,720
100091038	RANCHO CUCAMONGA	CA		01/31/2023	06/29/2026	1,226,458							1,226,458	1,260,876		34,417	34,417
3340085516	MARBLEHEAD	MA		12/30/2024	05/28/2026	1,517,650							1,517,650	1,517,650			
100154147	LAGUNA HILLS	CA		07/11/2024	06/09/2026	1,237,301		(23,250)			(23,250)		1,214,052	1,214,052			
100245175	CHANTILLY	VA		10/07/2025	06/07/2026	1,227,600		(15,477)			(15,477)		1,212,123	1,212,123			
100108428	WOODLAND HILLS	CA		05/25/2023	06/29/2026	1,247,608							1,247,608	1,199,400		(48,208)	(48,208)
100155053	LOS ANGELES	CA		07/19/2024	04/08/2026	1,237,982		(27,624)			(27,624)		1,210,358	1,210,358			
100156095	HOUSTON	TX		06/18/2024	05/05/2026	1,245,419		(37,419)			(37,419)		1,208,000	1,208,000			
100116169	SAN MARINO	CA		07/20/2023	06/29/2026	1,030,023							1,030,023	1,152,568		122,544	122,544
100175553	CHICAGO	IL		11/12/2024	04/17/2026	1,217,339		(14,874)			(14,874)		1,202,466	1,202,466			
100150251	S-GRAVENHAGE	NLD		04/29/2024	06/22/2026	1,516,461						(108,392)	1,408,069	1,499,280		91,211	91,211
100073543	MILLBRAE	CA		11/19/2021	05/09/2026	1,223,051		(26,169)			(26,169)		1,196,882	1,196,882			
100254805	NOKOMIS	FL		11/14/2025	06/07/2026	1,255,504		(59,117)			(59,117)		1,196,387	1,196,387			
3510119724	HALLANDALE BEACH	FL		12/19/2025	06/25/2026	3,222,053		7,642			7,642		3,229,695	3,229,695			
100246864	TRABUCO CANYON	CA		10/17/2025	05/08/2026	1,229,904		(35,033)			(35,033)		1,194,871	1,194,871			
100114954	TACOMA	WA		07/14/2023	06/09/2026	1,219,088		(26,800)			(26,800)		1,192,289	1,192,289			
100181659	CARLSBAD	CA		12/11/2024	05/05/2026	1,223,957		(34,259)			(34,259)		1,189,698	1,189,698			
100219522	BROKEN BOW	OK		07/07/2025	05/08/2026	1,222,641		(34,133)			(34,133)		1,188,508	1,188,508			
100189631	COSTA MESA	CA		01/17/2025	04/08/2026	1,227,449		(39,473)			(39,473)		1,187,976	1,187,976			
100185010	NORCO	CA		12/19/2024	06/08/2026	1,242,869		(55,765)			(55,765)		1,187,105	1,187,105			
100109784	ALTADENA	CA		08/04/2023	06/09/2026	1,196,922		(11,236)			(11,236)		1,185,685	1,185,685			
100228767	WHITTIER	CA		08/12/2025	04/05/2026	1,243,406		(58,561)			(58,561)		1,184,845	1,184,845			
100162285	AURORA	CO		09/06/2024	04/09/2026	1,215,685		(31,606)			(31,606)		1,184,079	1,184,079			
100237018	AFTON	MN		09/12/2025	05/08/2026	1,208,343		(24,299)			(24,299)		1,184,044	1,184,044			
100118649	CARROLLTON	TX		07/25/2023	06/09/2026	1,204,396		(22,931)			(22,931)		1,181,464	1,181,464			
100148154	CHICAGO	IL		05/15/2024	06/09/2026	1,180,875		(827)			(827)		1,180,047	1,180,047			
100215440	SAN JOSE	CA		06/12/2025	04/07/2026	1,221,525		(44,056)			(44,056)		1,177,469	1,177,469			
100226606	LOS ANGELES	CA		07/30/2025	06/09/2026	1,215,180		(39,709)			(39,709)		1,175,471	1,175,471			
100146902	LA CANADA FLINTRIDGE	CA		03/26/2024	05/21/2026	1,192,752		(18,113)			(18,113)		1,174,639	1,174,639			
100132615	AUBURN	WA		11/03/2023	06/29/2026	1,134,916							1,134,916	1,234,793		99,877	99,877
3500106923	SHERMAN OAKS	CA		09/12/2024	04/30/2026	2,339,673							2,339,673	2,339,673			
100238509	LOS ANGELES	CA		09/19/2025	04/07/2026	1,214,419		(46,215)			(46,215)		1,168,204	1,168,204			
100171343	AUSTIN	TX		10/16/2024	04/05/2026	1,239,264		(72,130)			(72,130)		1,167,134	1,167,134			
100137145	PROSPER	TX		11/28/2023	06/29/2026	1,178,619							1,178,619	1,183,320		4,700	4,700
100139815	UNITED KINGDOM	GBR		12/18/2023	05/20/2026	1,455,781						(64,903)	1,390,878	1,478,171		87,293	87,293
100156274	LA MESA	CA		07/25/2024	05/09/2026	1,190,817		(26,363)			(26,363)		1,164,454	1,164,454			
100255090	ATASCADERO	CA		11/20/2025	06/09/2026	1,204,869		(40,457)			(40,457)		1,164,412	1,164,412			
100142461	LAS VEGAS	NV		03/08/2024	06/09/2026	1,212,627		(49,801)			(49,801)		1,162,826	1,162,826			
100153388	RIVERSIDE	CA		05/29/2024	04/09/2026	1,173,152		(12,082)			(12,082)		1,161,069	1,161,069			
100186171	FRISCO	TX		02/10/2025	05/09/2026	1,153,028		7,805			7,805		1,160,833	1,160,833			
100126324	WASHINGTON	DC		08/30/2023	06/29/2026	1,211,564							1,211,564	1,192,677		(18,887)	(18,887)
100218255	NORTH HOLLYWOOD	CA		06/26/2025	05/05/2026	1,193,970		(35,347)			(35,347)		1,158,623	1,158,623			
100078704	PLAYA VISTA	CA		02/02/2022	06/29/2026	1,233,638							1,233,638	1,107,706		(125,931)	(125,931)
100150049	RANCHO CUCAMONGA	CA		06/14/2024	06/09/2026	1,179,840		(23,583)			(23,583)		1,156,257	1,156,257			
100197641	BELLFLOWER	CA		02/26/2025	04/08/2026	1,212,547		(57,595)			(57,595)		1,154,952	1,154,952			
100164656	BONITA SPRINGS	FL		08/23/2024	04/09/2026	1,152,328							1,152,328	1,152,328			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220820	WOODLAND HILLS	CA		07/18/2025	06/08/2026	1,182,738		(30,464)			(30,464)		1,152,274	1,152,274			
100203320	NORTH HOLLYWOOD	CA		03/27/2025	04/17/2026	1,183,034		(30,817)			(30,817)		1,152,218	1,152,218			
100206951	HERMOSA BEACH	CA		04/25/2025	05/05/2026	1,187,882		(36,522)			(36,522)		1,151,360	1,151,360			
100258080	SAN LEANDRO	CA		11/26/2025	05/07/2026	1,178,065		(33,474)			(33,474)		1,144,591	1,144,591			
100221591	PASADENA	CA		07/22/2025	05/09/2026	1,185,743		(41,681)			(41,681)		1,144,061	1,144,061			
100188944	SAN LEANDRO	CA		01/09/2025	04/08/2026	1,162,677		(19,761)			(19,761)		1,142,916	1,142,916			
100219524	MCLEAN	VA		07/07/2025	06/08/2026	1,164,709		(23,082)			(23,082)		1,141,627	1,141,627			
100220308	CYPRESS	CA		07/11/2025	05/08/2026	1,152,727		(11,984)			(11,984)		1,140,743	1,140,743			
100214606	DARIEN	CT		06/09/2025	06/07/2026	1,154,775		(14,775)			(14,775)		1,140,000	1,140,000			
100189677	RANCHO CUCAMONGA	CA		01/17/2025	05/08/2026	1,160,981		(27,632)			(27,632)		1,133,349	1,133,349			
100255048	ORINDA	CA		11/19/2025	04/07/2026	1,159,841		(28,991)			(28,991)		1,130,850	1,130,850			
100264964	CHICAGO	IL		12/17/2025	04/07/2026	1,142,403		(19,987)			(19,987)		1,122,416	1,122,416			
100167806	SAINT MICHAELS	MD		09/19/2024	06/30/2026	1,144,319							1,144,319	1,145,377		1,058	1,058
100215699	PHOENIX	AZ		06/13/2025	04/30/2026	1,114,449		20			20		1,114,469	1,114,355		(113)	(113)
100219216	DRIPPING SPRINGS	TX		06/27/2025	05/17/2026	1,132,916		(14,378)			(14,378)		1,118,538	1,118,538			
324030587	KING CITY	OR		07/01/2024	06/30/2026	1,928,500							1,928,500	1,928,500			
100110714	GLENDALE	CA		08/11/2023	04/09/2026	1,154,447		(37,045)			(37,045)		1,117,402	1,117,402			
100203204	SAN FRANCISCO	CA		03/27/2025	05/17/2026	1,150,655		(35,288)			(35,288)		1,115,367	1,115,367			
100177295	OAK ISLAND	NC		01/16/2025	04/08/2026	1,138,426		(23,891)			(23,891)		1,114,535	1,114,535			
100214905	COSTA MESA	CA		06/11/2025	04/05/2026	1,155,186		(45,873)			(45,873)		1,109,313	1,109,313			
100211635	LA QUINTA	CA		05/16/2025	05/09/2026	1,155,586		(46,524)			(46,524)		1,109,062	1,109,062			
100185834	TRACY	CA		12/26/2024	06/05/2026	1,119,502		(15,221)			(15,221)		1,104,281	1,104,281			
100172859	SCOTTSDALE	AZ		10/25/2024	06/05/2026	1,094,548		9,452			9,452		1,104,000	1,104,000			
100157669	SIMI VALLEY	CA		06/28/2024	04/05/2026	1,135,619		(31,640)			(31,640)		1,103,979	1,103,979			
100214943	TUJUNGA	CA		06/11/2025	05/05/2026	1,142,320		(38,603)			(38,603)		1,103,718	1,103,718			
100128377	BONSALL	CA		09/15/2023	06/29/2026	1,113,485		62			62		1,113,548	1,098,144		(15,403)	(15,403)
100128913	RIVERSIDE	CA		09/21/2023	06/05/2026	1,112,904		(11,233)			(11,233)		1,101,671	1,101,671			
100135633	CHARLOTTE	NC		11/09/2023	05/11/2026	1,134,725		(35,261)			(35,261)		1,099,464	1,099,464			
100180679	DALLAS	TX		11/26/2024	04/08/2026	1,130,118		(33,604)			(33,604)		1,096,515	1,096,515			
100118630	FRESH MEADOWS	NY		07/25/2023	04/09/2026	1,108,211		(14,291)			(14,291)		1,093,920	1,093,920			
100220322	CHAPEL HILL	NC		07/11/2025	04/08/2026	1,124,396		(31,581)			(31,581)		1,092,815	1,092,815			
100220579	SAN DIEGO	CA		07/15/2025	06/07/2026	1,135,832		(45,486)			(45,486)		1,090,346	1,090,346			
100189516	ANDERSON	SC		01/15/2025	04/08/2026	1,116,939		(28,844)			(28,844)		1,088,095	1,088,095			
100146915	POTOMAC	MD		03/26/2024	04/21/2026	1,095,132		(8,495)			(8,495)		1,086,636	1,086,636			
100142494	BERTHOUD	CO		03/08/2024	04/09/2026	1,093,445		(8,184)			(8,184)		1,085,261	1,085,261			
100181656	SAN FRANCISCO	CA		12/11/2024	05/05/2026	1,140,230		(55,562)			(55,562)		1,084,668	1,084,668			
100163409	LA CANADA FLINTRIDGE	CA		09/27/2024	05/09/2026	1,109,785		(25,850)			(25,850)		1,083,935	1,083,935			
100157590	AUBURN	CA		06/28/2024	05/11/2026	1,120,692		(38,114)			(38,114)		1,082,578	1,082,578			
100139453	SOUTH GATE	CA		12/28/2023	05/05/2026	1,073,259		6,432			6,432		1,079,691	1,079,691			
100172304	SEATTLE	WA		10/21/2024	04/21/2026	1,105,862		(27,704)			(27,704)		1,078,158	1,078,158			
100107858	SAN MARCOS	CA		06/29/2023	06/29/2026	1,084,733							1,084,733	1,083,815		(918)	(918)
100130256	BIG SKY	MT		09/28/2023	04/09/2026	1,089,845		(13,940)			(13,940)		1,075,905	1,075,905			
100143898	RIVERSIDE	CA		03/06/2024	04/05/2026	1,098,920		(23,644)			(23,644)		1,075,276	1,075,276			
100147133	SAN DIEGO	CA		05/08/2024	05/09/2026	1,080,363		(11,778)			(11,778)		1,068,585	1,068,585			
100177587	LAS VEGAS	NV		01/16/2025	05/08/2026	1,118,470		(52,132)			(52,132)		1,066,338	1,066,338			
100162094	LONG BRANCH	NJ		07/31/2024	05/05/2026	1,089,454		(23,727)			(23,727)		1,065,727	1,065,727			
100120424	PROSPER	TX		08/18/2023	04/05/2026	1,066,362		(5,016)			(5,016)		1,061,346	1,061,346			
100201775	HAYWARD	CA		03/18/2025	05/05/2026	1,111,213		(51,930)			(51,930)		1,059,283	1,059,283			
100245126	LOS ANGELES	CA		10/07/2025	04/07/2026	1,082,074		(24,617)			(24,617)		1,057,457	1,057,457			
100218959	LOS ANGELES	CA		06/27/2025	04/08/2026	1,090,830		(33,950)			(33,950)		1,056,880	1,056,880			
100077953	LOS ANGELES	CA		01/13/2022	06/29/2026	1,070,432							1,070,432	1,017,650		(52,782)	(52,782)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143711	GOTHA	FL		02/23/2024	06/29/2026	1,054,659		(4)			(4)		1,054,655	1,033,252		(21,402)	(21,402)
100088825	SCOTTSDALE	AZ		11/15/2022	06/22/2026	1,037,761		114			114		1,037,876	1,060,680		22,804	22,804
100205046	YORBA LINDA	CA		04/11/2025	05/05/2026	1,091,382		(44,970)			(44,970)		1,046,412	1,046,412			
100190386	BOISE	ID		01/23/2025	04/09/2026	1,072,708		(27,957)			(27,957)		1,044,751	1,044,751			
100246551	GRANADA HILLS	CA		10/15/2025	05/07/2026	1,077,031		(74)			(74)		1,076,956	1,077,303		347	347
100243325	FOUNTAIN VALLEY	CA		09/26/2025	04/08/2026	1,078,386		(35,939)			(35,939)		1,042,447	1,042,447			
100181645	GILBERT	AZ		12/11/2024	06/29/2026	1,085,039							1,085,039	1,020,637		(64,402)	(64,402)
100246117	MERCER ISLAND	WA		10/08/2025	05/07/2026	1,064,346		(23,182)			(23,182)		1,041,164	1,041,164			
100210736	ALBANY	CA		05/15/2025	05/07/2026	1,076,979		(35,832)			(35,832)		1,041,147	1,041,147			
100139160	PALO CEDRO	CA		12/28/2023	04/09/2026	1,056,621		(16,140)			(16,140)		1,040,481	1,040,481			
100140795	LONG ISLAND CITY	NY		03/06/2024	05/05/2026	1,066,603		(26,603)			(26,603)		1,040,000	1,040,000			
3500110149	SCOTTSDALE	AZ		10/30/2024	06/25/2026	2,155,090							2,155,090	2,155,090			
100213826	SAN FRANCISCO	CA		05/29/2025	04/08/2026	1,058,010		(22,131)			(22,131)		1,035,879	1,035,879			
100201794	MORGAN HILL	CA		03/18/2025	04/05/2026	1,057,013		(21,176)			(21,176)		1,035,838	1,035,838			
100274044	ESCONDIDO	CA		01/26/2026	06/07/2026	1,071,685		(36,229)			(36,229)		1,035,456	1,035,456			
100161401	FOUNTAIN VALLEY	CA		07/26/2024	05/09/2026	1,066,756		(31,327)			(31,327)		1,035,429	1,035,429			
100158474	DALLAS	TX		07/10/2024	05/05/2026	1,044,673		(10,497)			(10,497)		1,034,176	1,034,176			
100088826	SCOTTSDALE	AZ		11/15/2022	06/29/2026	1,015,892							1,015,892	1,041,653		25,761	25,761
100177058	FAIRFIELD	CT		01/16/2025	04/08/2026	1,056,272		(24,047)			(24,047)		1,032,225	1,032,225			
100283135	VANCOUVER	WA		03/09/2026	06/07/2026	1,069,928		(39,583)			(39,583)		1,030,345	1,030,345			
100228744	SANTA ANA	CA		08/12/2025	04/05/2026	1,077,641		(50,712)			(50,712)		1,026,930	1,026,930			
100160902	TOMS RIVER	NJ		07/24/2024	04/17/2026	1,022,214		2,879			2,879		1,025,093	1,025,093			
100167131	LONG BEACH	CA		09/13/2024	04/05/2026	1,045,733		(21,111)			(21,111)		1,024,622	1,024,622			
100159560	ALTADENA	CA		07/15/2024	04/05/2026	1,042,240		(19,026)			(19,026)		1,023,214	1,023,214			
100235841	BURBANK	CA		09/04/2025	05/17/2026	1,049,014		(26,169)			(26,169)		1,022,845	1,022,845			
100153716	GILBERT	AZ		07/11/2024	04/09/2026	1,050,019		(27,649)			(27,649)		1,022,370	1,022,370			
100142443	ANNAPOLIS	MD		03/08/2024	04/09/2026	1,024,833		(3,861)			(3,861)		1,020,972	1,020,972			
100177559	BLUFFDALE	UT		01/16/2025	05/08/2026	1,068,976		(49,798)			(49,798)		1,019,178	1,019,178			
100228545	CHICAGO	IL		08/11/2025	06/17/2026	1,049,836		(31,779)			(31,779)		1,018,057	1,018,057			
100248889	KIRKLAND	WA		10/29/2025	06/08/2026	1,054,606		(37,827)			(37,827)		1,016,780	1,016,780			
100265008	CAVE CREEK	AZ		12/17/2025	05/05/2026	1,038,931		(22,958)			(22,958)		1,015,973	1,015,973			
100268241	LOS ANGELES	CA		12/29/2025	04/17/2026	1,030,951		(17,623)			(17,623)		1,013,328	1,013,328			
100216455	THOUSAND OAKS	CA		06/20/2025	05/08/2026	1,054,661		(42,019)			(42,019)		1,012,642	1,012,642			
100176111	SPRING	TX		12/20/2024	05/09/2026	1,056,627		(45,727)			(45,727)		1,010,900	1,010,900			
100172622	GLENDALE	AZ		10/24/2024	06/09/2026	993,807		16,193			16,193		1,010,000	1,010,000			
100193701	CYPRESS	CA		02/10/2025	05/05/2026	1,059,352		(49,435)			(49,435)		1,009,917	1,009,917			
100151130	BROOKLYN	NY		05/09/2024	04/09/2026	1,028,876		(21,470)			(21,470)		1,007,406	1,007,406			
3510104517	WESTMINSTER	CA		12/19/2025	04/30/2026	2,720,900							2,720,900	2,720,900			
100218540	GLENDALE	CA		06/27/2025	04/07/2026	1,030,254		(24,368)			(24,368)		1,005,886	1,005,886			
100202687	WESTLAKE VILLAGE	CA		03/24/2025	05/17/2026	1,021,503		(16,692)			(16,692)		1,004,811	1,004,811			
100145796	MORGAN	UT		05/08/2024	04/09/2026	1,013,275		(8,667)			(8,667)		1,004,609	1,004,609			
100114670	LOS ANGELES	CA		06/29/2023	06/29/2026	1,024,727							1,024,727	1,041,194		16,467	16,467
100218552	SHORELINE	WA		06/27/2025	04/07/2026	1,010,718		(7,015)			(7,015)		1,003,703	1,003,703			
100176196	CAROLINA BEACH	NC		12/20/2024	06/09/2026	1,042,748		(39,242)			(39,242)		1,003,506	1,003,506			
100180107	TUSTIN	CA		12/30/2024	05/11/2026	1,002,628		(1,538)			(1,538)		1,001,090	1,001,090			
100209416	IRVINE	CA		04/29/2025	04/17/2026	1,028,765		(29,256)			(29,256)		999,509	999,509			
100120191	MIRAMAR	FL		08/18/2023	06/29/2026	1,031,498							1,031,498	1,029,337		(2,161)	(2,161)
100149801	FULLERTON	CA		04/26/2024	05/05/2026	1,027,616		(30,025)			(30,025)		997,592	997,592			
100090727	BRONX	NY		12/29/2022	06/09/2026	873,734		123,450			123,450		997,185	997,185			
100247576	LIVERMORE	CA		10/29/2025	05/05/2026	1,023,457		(29,422)			(29,422)		994,036	994,036			
100147543	LOS ANGELES	CA		04/03/2024	05/05/2026	993,857		(1,560)			(1,560)		992,297	992,297			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201926	SAN LUIS OBISPO	CA		03/18/2025	05/05/2026	1,013,549		(21,329)			(21,329)		992,220	992,220			
100207177	PASADENA	CA		04/28/2025	04/06/2026	995,830		(4,451)			(4,451)		991,379	991,379			
100199380	CONCORD	CA		03/05/2025	05/07/2026	1,027,954		(38,720)			(38,720)		989,234	989,234			
100226870	WEST HILLS	CA		07/30/2025	05/09/2026	1,004,648		(16,844)			(16,844)		987,805	987,805			
100265000	FRISCO	TX		12/17/2025	05/26/2026	1,034,733		(172)			(172)		1,034,561	1,034,974		413	413
100228022	FREMONT	CA		08/06/2025	04/09/2026	1,005,754		(21,329)			(21,329)		984,425	984,425			
100167153	CYPRESS	CA		09/13/2024	05/05/2026	1,016,981		(32,630)			(32,630)		984,352	984,352			
100204887	CAVE CREEK	AZ		04/10/2025	05/11/2026	1,005,840		(21,708)			(21,708)		984,132	984,132			
100108184	FRISCO	TX		05/24/2023	05/09/2026	996,933		(14,949)			(14,949)		981,984	981,984			
100181646	FOLSOM	CA		12/11/2024	04/05/2026	1,004,205		(22,420)			(22,420)		981,785	981,785			
100145779	PEORIA	AZ		05/08/2024	06/09/2026	1,006,018		(24,314)			(24,314)		981,704	981,704			
100130238	SAINT GEORGE	UT		09/28/2023	06/09/2026	989,746		(8,267)			(8,267)		981,479	981,479			
100148647	SCOTTSDALE	AZ		05/15/2024	04/09/2026	987,432		(6,167)			(6,167)		981,265	981,265			
100219557	NASHVILLE	TN		07/07/2025	04/08/2026	1,011,760		(31,619)			(31,619)		980,141	980,141			
100102455	SANTA ROSA BEACH	FL		06/07/2023	05/09/2026	998,639		(19,688)			(19,688)		978,951	978,951			
100203079	BOGART	GA		04/25/2025	06/09/2026	994,377		(15,886)			(15,886)		978,491	978,491			
100080491	MIAMI	FL		03/10/2022	04/09/2026	996,781		(19,289)			(19,289)		977,492	977,492			
100238133	HACIENDA HEIGHTS	CA		09/15/2025	05/01/2026	1,003,698		(27,026)			(27,026)		976,672	976,672			
100245190	BRENTWOOD	TN		10/07/2025	05/07/2026	999,318		(23,501)			(23,501)		975,817	975,817			
100165617	SHERMAN OAKS	CA		10/04/2024	05/09/2026	1,015,971		(40,457)			(40,457)		975,514	975,514			
100117887	LOS ANGELES	CA		07/20/2023	05/05/2026	994,131		(19,502)			(19,502)		974,630	974,630			
100118686	RIVERSIDE	CT		07/25/2023	04/09/2026	989,801		(15,801)			(15,801)		974,000	974,000			
100216187	COSTA MESA	CA		06/20/2025	06/09/2026	1,020,477		(47,025)			(47,025)		973,452	973,452			
100084826	SAN PEDRO	CA		08/02/2022	06/29/2026	978,185							978,185	974,794		(3,392)	(3,392)
100168770	PLYMOUTH	MN		09/26/2024	06/11/2026	998,383		(25,958)			(25,958)		972,425	972,425			
100175566	CAPE MAY	NJ		11/12/2024	04/17/2026	979,005		(8,327)			(8,327)		970,677	970,677			
100108487	WOODLAND HILLS	CA		05/25/2023	06/09/2026	976,224		(5,727)			(5,727)		970,497	970,497			
100220001	JACKSONVILLE BEACH	FL		07/30/2025	05/09/2026	1,013,416		(42,971)			(42,971)		970,445	970,445			
100089582	LA QUINTA	CA		01/30/2023	04/09/2026	1,000,096		(31,614)			(31,614)		968,483	968,483			
100206072	BONITA	CA		05/16/2025	05/09/2026	1,003,444		(35,122)			(35,122)		968,322	968,322			
100118794	STUDIO CITY	CA		07/25/2023	04/09/2026	993,802		(26,957)			(26,957)		966,846	966,846			
100215022	NORTHRIDGE	CA		06/11/2025	04/09/2026	993,451		(27,647)			(27,647)		965,804	965,804			
100156461	LOS ANGELES	CA		06/24/2024	04/17/2026	980,953		(15,358)			(15,358)		965,595	965,595			
3510133632	BOTHELL	WA		11/20/2025	06/25/2026	2,606,513							2,606,513	2,606,513			
100221745	LAKE FOREST PARK	WA		07/25/2025	04/08/2026	988,879		(25,711)			(25,711)		963,168	963,168			
100170249	SAN DIEGO	CA		10/08/2024	04/17/2026	989,687		(28,102)			(28,102)		961,585	961,585			
100157411	LOS ANGELES	CA		02/20/2025	05/08/2026	979,992		(18,942)			(18,942)		961,051	961,051			
100177336	VISTA	CA		01/16/2025	05/08/2026	977,242		(16,274)			(16,274)		960,968	960,968			
100147135	HAYWARD	CA		05/08/2024	06/09/2026	957,867		2,888			2,888		960,755	960,755			
100146615	WESTTOWN	NY		03/20/2024	04/09/2026	997,234		(37,558)			(37,558)		959,676	959,676			
3.6253E+11	SANTA BARBARA	CA		01/09/2026	06/26/2026	2,424,000							2,424,000	2,424,000			
100254688	SAN MATEO	CA		11/12/2025	06/08/2026	996,575		(39,674)			(39,674)		956,902	956,902			
100135650	SEVIERVILLE	TN		11/09/2023	05/11/2026	970,351		(14,019)			(14,019)		956,332	956,332			
100173505	GREAT NECK	NY		10/29/2024	06/05/2026	991,365		(35,318)			(35,318)		956,047	956,047			
100228183	NORTH HILLS	CA		08/11/2025	05/07/2026	998,139		(42,374)			(42,374)		955,764	955,764			
100178371	LOS ANGELES	CA		11/20/2024	04/11/2026	983,363		(28,063)			(28,063)		955,300	955,300			
100132756	COEUR D ALENE	ID		11/03/2023	04/10/2026	979,281		(29,755)			(29,755)		949,527	949,527			
324116569	KING CITY	OR		01/22/2025	06/29/2026	1,637,064							1,637,064	1,637,064			
100206968	LAKE HAVASU CITY	AZ		04/25/2025	04/05/2026	969,648		(20,905)			(20,905)		948,743	948,743			
100206113	SAMMAMISH	WA		04/16/2025	05/07/2026	975,226		(26,644)			(26,644)		948,582	948,582			
100194408	TAVERNIER	FL		02/14/2025	04/07/2026	975,887		(27,980)			(27,980)		947,907	947,907			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138362	JAMUL	CA		12/18/2023	06/09/2026	961,196		(27)			(27)		961,169	947,858		(13,311)	(13,311)
100172125	STEVENSON RANCH	CA		10/17/2024	05/05/2026	964,646		(16,888)			(16,888)		947,758	947,758			
100175579	SACRAMENTO	CA		11/12/2024	05/17/2026	951,849		(6,656)			(6,656)		945,192	945,192			
100153067	AZUSA	CA		06/27/2024	04/09/2026	974,151		(29,532)			(29,532)		944,619	944,619			
100198240	ESCONDIDO	CA		02/28/2025	04/17/2026	964,340		(20,181)			(20,181)		944,160	944,160			
100284588	KAMUELA	HI		03/26/2026	05/21/2026	961,669		(17,545)			(17,545)		944,124	944,124			
100138679	BOCA RATON	FL		02/02/2024	05/09/2026	956,850		(14,310)			(14,310)		942,540	942,540			
100207297	MONSEY	NY		04/28/2025	06/08/2026	967,248		(26,292)			(26,292)		940,956	940,956			
100142722	PASADENA	CA		02/08/2024	05/17/2026	961,796		(21,077)			(21,077)		940,719	940,719			
100099973	DORAL	FL		03/28/2023	06/29/2026	916,331							916,331	968,380		52,049	52,049
100153827	SAN DIEGO	CA		07/10/2024	06/05/2026	969,114		(29,114)			(29,114)		940,000	940,000			
3300005651	NEWARK	NJ		01/29/2025	06/30/2026	939,379							939,379	939,379			
100147117	PROSPER	TX		05/08/2024	06/09/2026	942,040		(2,980)			(2,980)		939,059	939,059			
100245153	JOHNS CREEK	GA		10/07/2025	04/07/2026	961,005		(22,431)			(22,431)		938,574	938,574			
100215909	SAN JOSE	CA		06/17/2025	06/11/2026	973,700		(35,567)			(35,567)		938,133	938,133			
100185832	MISSION VIEJO	CA		12/26/2024	04/05/2026	942,547		(5,566)			(5,566)		936,981	936,981			
100132667	KAAAWA	HI		11/03/2023	05/10/2026	940,126		(3,391)			(3,391)		936,735	936,735			
100109040	MIAMI	FL		06/05/2023	06/09/2026	963,979		(27,662)			(27,662)		936,317	936,317			
100163593	OREM	UT		08/15/2024	06/29/2026	974,146							974,146	945,232		(28,914)	(28,914)
100220188	RIVERSIDE	CA		07/11/2025	04/08/2026	962,438		(27,401)			(27,401)		935,037	935,037			
100141756	OXNARD	CA		01/30/2024	06/09/2026	977,790		(43,201)			(43,201)		934,589	934,589			
100209484	KATONAH	NY		05/01/2025	05/09/2026	972,618		(38,746)			(38,746)		933,872	933,872			
100160845	LOS ANGELES	CA		07/24/2024	06/05/2026	958,619		(25,218)			(25,218)		933,401	933,401			
100209852	GOLETA	CA		05/05/2025	04/05/2026	931,947		52			52		931,999	931,999			
100186276	SAN FRANCISCO	CA		12/27/2024	06/08/2026	936,694		(33)			(33)		936,661	900,744		(35,917)	(35,917)
100133449	EADS	TN		10/19/2023	05/11/2026	932,729		(1,215)			(1,215)		931,515	931,515			
100185804	PETALUMA	CA		12/26/2024	05/05/2026	957,097		(27,097)			(27,097)		930,000	930,000			
100142611	READING	MA		02/08/2024	05/17/2026	942,173		(12,259)			(12,259)		929,914	929,914			
100144463	PHOENIX	AZ		04/26/2024	05/09/2026	962,014		(33,248)			(33,248)		928,767	928,767			
100192364	LOS ANGELES	CA		02/05/2025	05/08/2026	939,413		(14,413)			(14,413)		925,000	925,000			
100216159	VALLEY CENTER	CA		06/17/2025	06/07/2026	943,259		(20,424)			(20,424)		922,835	922,835			
3500108187	OCEANSIDE	CA		10/30/2024	04/01/2026	1,845,024							1,845,024	1,705,909		(139,114)	(139,114)
100206082	LOS ANGELES	CA		05/16/2025	05/09/2026	950,359		(28,560)			(28,560)		921,799	921,799			
100144032	THOUSAND OAKS	CA		03/07/2024	05/17/2026	932,468		(12,501)			(12,501)		919,968	919,968			
100253152	MAMMOTH LAKES	CA		10/30/2025	05/21/2026	951,473		(33,088)			(33,088)		918,385	918,385			
100157831	AUSTIN	TX		08/01/2024	04/09/2026	935,005		(17,015)			(17,015)		917,990	917,990			
100193614	BURBANK	CA		02/10/2025	06/05/2026	961,143		(43,681)			(43,681)		917,462	917,462			
100140894	WESLEY CHAPEL	FL		02/26/2024	06/29/2026	940,539							940,539	970,856		30,317	30,317
3410000887	COLTS NECK	NJ		06/13/2025	06/23/2026	1,832,313							1,832,313	1,832,313			
100207131	SANTA CLARITA	CA		04/28/2025	04/06/2026	931,451		(17,656)			(17,656)		913,795	913,795			
100243403	HUNTINGTON BEACH	CA		09/26/2025	04/08/2026	956,870		(45,117)			(45,117)		911,753	911,753			
100137478	LOS ANGELES	CA		01/11/2024	05/09/2026	916,843		(5,361)			(5,361)		911,482	911,482			
100221595	REDWOOD CITY	CA		07/22/2025	04/09/2026	927,511		(16,362)			(16,362)		911,149	911,149			
100091823	ANTIOCH	CA		01/30/2023	05/09/2026	903,715		5,185			5,185		908,900	908,900			
100265506	TUJUNGA	CA		12/19/2025	06/07/2026	932,969		(29,617)			(29,617)		903,352	903,352			
100140347	GRANADA HILLS	CA		01/18/2024	06/17/2026	918,286		(14,993)			(14,993)		903,292	903,292			
100199183	DULUTH	GA		04/04/2025	04/09/2026	935,244		(32,253)			(32,253)		902,992	902,992			
100191457	AMSTERDAM	NLD		01/29/2025	04/20/2026	1,126,803						(111,928)	1,014,874	1,149,023	134,149		134,149
100264988	ISLE OF PALMS	SC		12/17/2025	04/05/2026	942,633		(41,368)			(41,368)		901,265	901,265			
100185824	ROYAL OAK	MI		12/26/2024	04/05/2026	913,986		(14,458)			(14,458)		899,527	899,527			
100178210	CHATSWORTH	CA		11/19/2024	06/09/2026	896,187		2,902			2,902		899,089	899,089			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3500135752	LOS ANGELES	CA		01/23/2026	04/30/2026	1,798,000							1,798,000	1,798,000			
100160500	FONTANA	CA		07/19/2024	06/05/2026	925,899		(49)			(49)		925,851	883,551		(42,300)	(42,300)
100179583	KAPOLEI	HI		11/21/2024	04/17/2026	915,556		(18,322)			(18,322)		897,233	897,233			
3700006137	NEWARK	NJ		08/14/2025	04/30/2026	1,493,651							1,493,651	1,493,651			
100192797	CAMBRIA	CA		02/10/2025	06/17/2026	919,599		(24,145)			(24,145)		895,455	895,455			
100267428	AMSTERDAM	NLD		12/23/2025	06/22/2026	1,120,151						22,394	1,142,545	1,107,142	(35,403)		(35,403)
3340110513	ENGLEWOOD CLIFFS	NJ		10/08/2025	06/24/2026	1,318,511							1,318,511	1,318,511			
100235169	LA MESA	CA		08/28/2025	04/08/2026	939,086		(44,285)			(44,285)		894,801	894,801			
100272687	PALM CITY	FL		01/09/2026	06/08/2026	914,389		(20,335)			(20,335)		894,054	894,054			
100175375	REDWOOD CITY	CA		11/05/2024	04/21/2026	897,340		(4,408)			(4,408)		892,932	892,932			
100203263	SAN JOSE	CA		03/27/2025	04/17/2026	915,434		(23,493)			(23,493)		891,940	891,940			
100158620	COSTA MESA	CA		07/10/2024	06/17/2026	898,194		(6,414)			(6,414)		891,780	891,780			
100228990	UPLAND	CA		09/10/2025	06/09/2026	935,294		(44,294)			(44,294)		891,000	891,000			
100138045	GEORGETOWN	TX		12/13/2023	06/29/2026	912,256							912,256	948,399		36,143	36,143
100245131	DENVER	CO		10/07/2025	04/07/2026	906,900		(17,404)			(17,404)		889,496	889,496			
100156382	CEDAR CREEK	TX		07/25/2024	04/09/2026	919,178		(30,258)			(30,258)		888,920	888,920			
100234884	LONG BEACH	CA		08/28/2025	04/21/2026	914,045		(26,388)			(26,388)		887,658	887,658			
100219440	HERRIMAN	UT		07/07/2025	04/08/2026	900,367		(12,749)			(12,749)		887,618	887,618			
100171221	KANEOHE	HI		10/16/2024	06/11/2026	918,485		(31,117)			(31,117)		887,368	887,368			
100159970	NORTH BAY VILLAGE	FL		08/16/2024	06/11/2026	907,657		(20,331)			(20,331)		887,326	887,326			
100168086	KAILUA KONA	HI		09/20/2024	06/07/2026	913,371		(27,371)			(27,371)		886,000	886,000			
100140993	LOS ANGELES	CA		02/20/2024	06/06/2026	899,801		(14,361)			(14,361)		885,440	885,440			
100137198	WELLINGTON	FL		11/28/2023	06/29/2026	903,282							903,282	740,000		(163,282)	(163,282)
100159688	MISSION VIEJO	CA		08/23/2024	05/09/2026	927,626		(42,669)			(42,669)		884,957	884,957			
100134698	NORTHRIDGE AREA	CA		10/30/2023	04/06/2026	904,046		(19,678)			(19,678)		884,367	884,367			
100228152	ATASCADERO	CA		08/11/2025	05/07/2026	916,840		(33,853)			(33,853)		882,987	882,987			
100120348	BLOOMFIELD HILLS	MI		08/18/2023	06/05/2026	920,610		(40,096)			(40,096)		880,514	880,514			
100191290	LOS ANGELES	CA		01/30/2025	06/29/2026	913,565							913,565	890,393		(23,172)	(23,172)
100214629	ALAMEDA	CA		06/10/2025	04/11/2026	883,587		(4,242)			(4,242)		879,345	879,345			
100086761	RIVERSIDE	CA		10/04/2022	06/29/2026	794,400		8,905			8,905		803,305	871,751		68,446	68,446
100216031	SOUTH JORDAN	UT		06/17/2025	05/11/2026	914,159		(35,523)			(35,523)		878,635	878,635			
100174691	EAST QUOGUE	NY		10/31/2024	06/03/2026	908,552		(30,622)			(30,622)		877,930	877,930			
100221679	DORCHESTER CENTER	MA		07/23/2025	04/20/2026	905,449		(28,021)			(28,021)		877,428	877,428			
3500109794	SHERMAN OAKS	CA		11/15/2024	05/28/2026	1,750,150							1,750,150	1,750,150			
100277069	SPRING	TX		02/06/2026	05/07/2026	895,456		(21,432)			(21,432)		874,025	874,025			
100219197	DANA POINT	CA		06/27/2025	06/07/2026	902,671		(30,083)			(30,083)		872,587	872,587			
100143779	LAKE HAVASU CITY	AZ		02/27/2024	06/29/2026	901,617							901,617	582,750		(318,867)	(318,867)
100191375	KEY LARGO	FL		01/30/2025	06/05/2026	904,727		(33,914)			(33,914)		870,813	870,813			
100164042	WESTON	FL		08/21/2024	04/05/2026	899,589		(31,801)			(31,801)		867,788	867,788			
100219394	DELRAY BEACH	FL		07/07/2025	05/08/2026	893,917		(26,624)			(26,624)		867,293	867,293			
3500118277	MILTON	MA		03/10/2025	04/30/2026	1,734,334							1,734,334	1,734,334			
100147176	GRAFTON	MA		03/28/2024	05/10/2026	852,614		14,427			14,427		867,041	867,041			
100228747	ARTESIA	CA		08/12/2025	06/05/2026	885,565		(18,782)			(18,782)		866,783	866,783			
100090867	RANCHO CUCAMONGA	CA		01/31/2023	05/09/2026	857,413		8,303			8,303		865,716	865,716			
100246973	MENIFEE	CA		10/17/2025	04/07/2026	903,682		(38,662)			(38,662)		865,021	865,021			
3510129327	DALLAS	TX		01/09/2026	06/25/2026	2,336,250							2,336,250	2,336,250			
100191047	HAUULA	HI		01/29/2025	06/11/2026	865,162		(7)			(7)		865,155	860,519		(4,636)	(4,636)
100071482	SAN JOSE	CA		10/26/2021	06/09/2026	876,191		(306)			(306)		875,885	841,481		(34,404)	(34,404)
100118821	BOCA RATON	FL		08/30/2023	04/09/2026	869,070		(4,928)			(4,928)		864,142	864,142			
100192177	BRIGHTON	MA		01/31/2025	04/07/2026	883,350		(19,237)			(19,237)		864,113	864,113			
100148732	VAN NUYS	CA		04/17/2024	04/17/2026	886,455		(23,657)			(23,657)		862,799	862,799			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238097	WAIKOLOA	HI		09/15/2025	06/04/2026	903,331		(41,554)			(41,554)		861,777	861,777			
3350112470	KANSAS CITY	MO		10/08/2025	05/28/2026	2,327,574							2,327,574	2,327,574			
3350112458	KANSAS CITY	MO		10/20/2025	05/28/2026	2,327,573							2,327,573	2,327,573			
100158955	MISSOULA	MT		08/15/2024	04/09/2026	911,251		(50,141)			(50,141)		861,110	861,110			
100203096	DORCHESTER	MA		03/27/2025	04/07/2026	892,264		(31,399)			(31,399)		860,866	860,866			
100214980	SAN GABRIEL	CA		06/11/2025	06/08/2026	884,994		(24,330)			(24,330)		860,664	860,664			
100238371	BETHESDA	MD		09/19/2025	04/08/2026	895,401		(35,507)			(35,507)		859,894	859,894			
3410000603	NASHVILLE	TN		11/21/2024	04/29/2026	1,719,505							1,719,505	1,719,505			
100132533	PARKLAND	FL		11/03/2023	06/29/2026	802,949							802,949	845,192		42,243	42,243
100114913	CALABASAS	CA		07/13/2023	04/09/2026	880,583		(22,331)			(22,331)		858,253	858,253			
100207187	HEMPSTEAD	TX		04/28/2025	04/06/2026	866,834		(8,613)			(8,613)		858,221	858,221			
100100272	MESA	AZ		03/24/2023	06/29/2026	879,736							879,736	877,798		(1,937)	(1,937)
100144586	SAN CLEMENTE	CA		03/13/2024	04/04/2026	851,839		5,170			5,170		857,008	857,008			
100219735	SAN JOSE	CA		07/07/2025	06/08/2026	863,068		(7,024)			(7,024)		856,044	856,044			
100214695	RANCHO CUCAMONGA	CA		06/11/2025	04/05/2026	866,688		(11,567)			(11,567)		855,121	855,121			
100219410	TENAFLY	NJ		07/07/2025	04/08/2026	874,815		(23,051)			(23,051)		851,764	851,764			
100156237	PARKLAND	FL		06/20/2024	06/11/2026	874,926		(24,590)			(24,590)		850,336	850,336			
100194754	TORRANCE	CA		02/21/2025	06/21/2026	854,671		(5,171)			(5,171)		849,499	849,499			
100172710	LAKE ARROWHEAD	CA		11/21/2024	04/09/2026	868,848		(20,403)			(20,403)		848,445	848,445			
100235702	TARZANA	CA		09/02/2025	05/07/2026	869,605		(21,257)			(21,257)		848,348	848,348			
100219528	SAN LUIS OBISPO	CA		07/07/2025	04/08/2026	875,148		(26,887)			(26,887)		848,261	848,261			
100100003	CARLSBAD	CA		03/28/2023	04/22/2026	844,232		3,108			3,108		847,340	847,340			
100193190	SCOTTSDALE	AZ		03/20/2025	06/09/2026	862,628		(16,049)			(16,049)		846,578	846,578			
100185930	FLOWER MOUND	TX		12/26/2024	05/08/2026	875,979		(31,224)			(31,224)		844,755	844,755			
100135293	LAKESIDE	CA		11/13/2023	06/17/2026	846,419		(2,098)			(2,098)		844,321	844,321			
100160575	LOS ANGELES	CA		07/19/2024	04/05/2026	833,344		8,014			8,014		841,358	841,358			
100137877	MCKINNEY	TX		12/08/2023	05/11/2026	870,373		(29,211)			(29,211)		841,162	841,162			
100177649	PHOENIX	AZ		01/16/2025	05/08/2026	862,167		(21,824)			(21,824)		840,343	840,343			
100227205	LOS ANGELES	CA		07/30/2025	04/17/2026	856,927		(17,388)			(17,388)		839,539	839,539			
100229904	FOREST KNOLLS	CA		08/18/2025	04/17/2026	845,197		(6,614)			(6,614)		838,583	838,583			
3310080643	LOS ANGELES	CA		09/26/2024	05/28/2026	836,207							836,207	836,207			
3340074267	ROSLYN	NY		04/30/2024	05/28/2026	1,044,430							1,044,430	1,044,430			
100137373	LAWRENCE	NY		12/05/2023	04/05/2026	851,117		(17,138)			(17,138)		833,979	833,979			
100190216	SOUTH LAKE TAHOE	CA		01/21/2025	04/09/2026	849,917		(18,575)			(18,575)		831,342	831,342			
100107854	WOODLAND	CA		06/29/2023	04/09/2026	853,160		(21,983)			(21,983)		831,177	831,177			
100103665	RANCHO CUCAMONGA	CA		05/08/2023	05/09/2026	821,159		9,278			9,278		830,436	830,436			
100180090	CORONA	CA		12/30/2024	04/11/2026	849,095		(19,603)			(19,603)		829,492	829,492			
100132683	WEST PALM BEACH	FL		11/03/2023	06/29/2026	813,912							813,912	829,909		15,997	15,997
100147439	GLENDALE	CA		04/03/2024	04/05/2026	835,176		(7,698)			(7,698)		827,478	827,478			
100135686	CHULA VISTA	CA		11/09/2023	04/11/2026	843,246		(17,510)			(17,510)		825,735	825,735			
100165632	SHERMAN OAKS	CA		10/04/2024	04/09/2026	862,542		(37,289)			(37,289)		825,253	825,253			
100088365	PALM SPRINGS	CA		01/06/2023	06/29/2026	859,187							859,187	675,250		(183,937)	(183,937)
100091953	MIAMI	FL		02/07/2023	06/09/2026	863,282		(39,310)			(39,310)		823,972	823,972			
100099851	QUEENS	NY		02/28/2023	06/09/2026	855,564		(31,844)			(31,844)		823,720	823,720			
100277361	LOS ANGELES	CA		02/12/2026	06/07/2026	852,154		(28,541)			(28,541)		823,614	823,614			
100168619	BIG PINE KEY	FL		09/25/2024	04/09/2026	857,786		(34,330)			(34,330)		823,456	823,456			
100087474	SEDONA	AZ		10/25/2022	05/09/2026	761,331		59,874			59,874		821,205	821,205			
100230097	LAS VEGAS	NV		08/26/2025	04/11/2026	856,960		(35,977)			(35,977)		820,982	820,982			
100102946	PIGEON FORGE	TN		06/22/2023	04/10/2026	864,817		(44,337)			(44,337)		820,480	820,480			
100132657	KANEOHE	HI		11/03/2023	05/10/2026	828,100		(9,000)			(9,000)		819,101	819,101			
100178462	WESTLAKE	FL		11/21/2024	06/08/2026	840,132		(336)			(336)		839,796	760,789		(79,007)	(79,007)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198901	LONG BEACH	CA		02/28/2025	05/11/2026	828,935		(11,547)			(11,547)		817,388	817,388			
100193990	N HOLLYWOOD	CA		02/11/2025	06/11/2026	839,034		(22,091)			(22,091)		816,943	816,943			
100139606	GLENDALE	CA		12/28/2023	04/05/2026	846,048		(30,353)			(30,353)		815,695	815,695			
100173448	HAYWARD	CA		10/29/2024	04/05/2026	850,578		(34,939)			(34,939)		815,639	815,639			
100132555	HUNTINGTON BEACH	CA		11/03/2023	04/10/2026	810,497		3,219			3,219		813,716	813,716			
100145784	REDMOND	WA		05/08/2024	04/09/2026	831,624		(20,624)			(20,624)		811,000	811,000			
100206597	SACRAMENTO	CA		04/23/2025	06/30/2026	832,452		(391)			(391)		832,060	809,232		(22,829)	(22,829)
100172663	LOS ANGELES	CA		11/21/2024	06/09/2026	809,626		(2,437)			(2,437)		807,189	807,189			
3340101829	CHICAGO	IL		05/29/2025	05/28/2026	1,042,272							1,042,272	1,042,272			
100283229	MIAMI	FL		03/09/2026	05/07/2026	818,042		(11,542)			(11,542)		806,500	806,500			
100120814	GRANADA HILLS	CA		08/25/2023	04/11/2026	824,899		(20,798)			(20,798)		804,101	804,101			
100151515	ESCONDIDO	CA		05/10/2024	05/17/2026	818,510		(15,175)			(15,175)		803,334	803,334			
3340109591	EVERETT	MA		01/15/2026	06/24/2026	1,313,610							1,313,610	1,313,610			
100102650	SAN DIEGO	CA		06/22/2023	06/10/2026	823,255		(20,820)			(20,820)		802,435	802,435			
100254151	NAPLES	FL		12/12/2025	05/07/2026	820,439		(18,303)			(18,303)		802,135	802,135			
100207459	SANTEE	CA		04/29/2025	05/11/2026	833,262		(31,391)			(31,391)		801,871	801,871			
100167957	ALISO VIEJO	CA		09/20/2024	05/05/2026	829,174		(27,788)			(27,788)		801,386	801,386			
100220546	HUDDLESTON	VA		07/15/2025	04/07/2026	831,415		(30,301)			(30,301)		801,114	801,114			
100218843	HUNTERSVILLE	NC		06/27/2025	06/17/2026	817,215		(16,124)			(16,124)		801,092	801,092			
100163437	PORTLAND	OR		09/27/2024	06/09/2026	856,122		(55,176)			(55,176)		800,946	800,946			
100209161	EASTVALE	CA		04/30/2025	04/11/2026	824,255		(23,392)			(23,392)		800,863	800,863			
100245730	INDIANAPOLIS	IN		10/06/2025	04/21/2026	828,058		(27,399)			(27,399)		800,658	800,658			
3350109671	VENICE	CA		09/22/2025	04/29/2026	2,163,842							2,163,842	2,163,842			
100213961	THOUSAND OAKS	CA		05/29/2025	04/17/2026	809,397		(10,011)			(10,011)		799,386	799,386			
100229973	LOS ANGELES	CA		08/22/2025	05/08/2026	835,802		(35,802)			(35,802)		800,000	800,000			
100205593	GOODYEAR	AZ		05/09/2025	04/09/2026	827,255		(27,255)			(27,255)		800,000	800,000			
100282043	LONE TREE	CO		02/27/2026	05/08/2026	837,963		(37,963)			(37,963)		800,000	800,000			
100214880	SYLMAR	CA		06/11/2025	04/05/2026	820,864		(20,922)			(20,922)		799,943	799,943			
100219887	PALMETTO BAY	FL		07/08/2025	05/21/2026	812,767		(13,428)			(13,428)		799,339	799,339			
100254842	EMERALD ISLE	NC		11/17/2025	06/21/2026	833,839		(34,552)			(34,552)		799,287	799,287			
100116638	LOS ANGELES	CA		07/20/2023	06/08/2026	697,059		8,250			8,250		705,309	654,239		(51,070)	(51,070)
100238107	LOS ANGELES	CA		09/15/2025	05/13/2026	829,941		(30,809)			(30,809)		799,132	799,132			
3350117989	SAN JOSE	CA		01/29/2026	05/28/2026	2,159,498							2,159,498	2,159,498			
100214370	KURE BEACH	NC		06/02/2025	06/17/2026	824,364		(25,482)			(25,482)		798,882	798,882			
100198435	MALDEN	MA		02/28/2025	04/17/2026	820,200		(21,566)			(21,566)		798,634	798,634			
100088005	PALMETTO BAY	FL		10/25/2022	05/22/2026	789,707		8,814			8,814		798,521	798,521			
100254845	YORBA LINDA	CA		11/17/2025	05/21/2026	831,473		(33,381)			(33,381)		798,092	798,092			
100228125	SEATTLE	WA		08/07/2025	05/07/2026	811,221		(13,316)			(13,316)		797,905	797,905			
100193555	CORNELIUS	NC		02/10/2025	05/07/2026	822,177		(24,355)			(24,355)		797,822	797,822			
100247464	SAN DIEGO	CA		11/26/2025	06/07/2026	815,742		(17,977)			(17,977)		797,765	797,765			
100139036	BURBANK	CA		12/22/2023	06/10/2026	809,914		(12,228)			(12,228)		797,685	797,685			
100219108	CORONA	CA		06/27/2025	05/07/2026	826,453		(28,887)			(28,887)		797,567	797,567			
100238271	NORTHRIDGE	CA		09/19/2025	06/07/2026	830,340		(33,129)			(33,129)		797,211	797,211			
100253568	FREMONT	CA		10/30/2025	04/21/2026	819,284		(22,947)			(22,947)		796,338	796,338			
100195346	SAN DIEGO	CA		02/24/2025	04/17/2026	806,247		(10,242)			(10,242)		796,005	796,005			
100228748	WOODMERE	NY		08/12/2025	06/05/2026	825,124		(30,155)			(30,155)		794,969	794,969			
100185151	MEDFORD	MA		12/20/2024	06/08/2026	792,182		2,510			2,510		794,692	794,692			
100218657	SANDWICH	MA		06/27/2025	06/17/2026	796,004		(1,489)			(1,489)		794,515	794,515			
100201670	BROOMFIELD	CO		03/13/2025	04/11/2026	826,450		(33,250)			(33,250)		793,200	793,200			
100137831	SAN JOSE	CA		12/08/2023	04/06/2026	803,267		(10,132)			(10,132)		793,135	793,135			
100201106	BLUE RIDGE	GA		03/12/2025	04/17/2026	813,814		(20,890)			(20,890)		792,924	792,924			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101704	RIVERSIDE	CA		03/31/2023	04/09/2026	798,705		(6,657)			(6,657)		792,048	792,048			
100193586	PETALUMA	CA		02/10/2025	05/05/2026	803,716		(12,270)			(12,270)		791,446	791,446			
100195667	SAN TAN VALLEY	AZ		02/24/2025	05/08/2026	807,094		(16,212)			(16,212)		790,882	790,882			
100142235	PINECREST	FL		03/15/2024	04/05/2026	822,554		(32,192)			(32,192)		790,362	790,362			
3310075576	WELLESLEY	MA		08/26/2024	04/29/2026	790,173							790,173	790,173			
100182336	CANNON BEACH	OR		12/12/2024	05/17/2026	773,848		15,918			15,918		789,766	789,766			
100079965	MIAMI	FL		04/25/2022	04/22/2026	816,888		(27,199)			(27,199)		789,689	789,689			
100169816	LAKE FOREST	CA		09/30/2024	05/07/2026	800,728		(11,087)			(11,087)		789,641	789,641			
100083402	GRONINGEN	NLD		05/27/2022	06/22/2026	1,314,617						(93,835)	1,220,783	1,299,415	78,633		78,633
100165990	LAKEWOOD	CA		09/06/2024	06/05/2026	814,903		(26,460)			(26,460)		788,443	788,443			
100159605	ATLANTA	GA		07/15/2024	06/05/2026	815,041		(26,980)			(26,980)		788,062	788,062			
100246248	SOUTHERN SHORES	NC		10/08/2025	06/07/2026	824,824		(37,069)			(37,069)		787,756	787,756			
100133454	WADDELL	AZ		10/19/2023	06/29/2026	788,929		(12)			(12)		788,917	822,520		33,603	33,603
100154679	ROXBURY	MA		07/19/2024	06/30/2026	831,735		(444)			(444)		831,291	782,062		(49,229)	(49,229)
100153696	CHARLESTON	SC		05/31/2024	06/05/2026	801,166		(14,471)			(14,471)		786,695	786,695			
100261737	RALEIGH	NC		12/12/2025	06/07/2026	811,765		(25,658)			(25,658)		786,107	786,107			
100107865	MIAMI	FL		06/29/2023	04/09/2026	808,003		(23,128)			(23,128)		784,876	784,876			
100236545	UNITED KINGDOM	GBR		09/12/2025	04/20/2026	1,018,943		(38,995)			(38,995)	25,019	1,004,966	1,002,836	(2,131)		(2,131)
100272468	CAPE CORAL	FL		01/08/2026	04/07/2026	811,525		(27,329)			(27,329)		784,196	784,196			
100165701	BRENTWOOD	TN		08/29/2024	04/11/2026	825,668		(41,497)			(41,497)		784,171	784,171			
100101991	LOS ANGELES	CA		04/14/2023	04/09/2026	792,993		(9,243)			(9,243)		783,750	783,750			
100246242	TRINITY	TX		10/08/2025	06/07/2026	816,933		(33,926)			(33,926)		783,007	783,007			
100109148	MADEIRA BEACH	FL		06/09/2023	06/29/2026	797,950							797,950	772,996		(24,953)	(24,953)
100088297	CHINO HILLS	CA		11/10/2022	06/09/2026	794,758		(109)			(109)		794,649	824,746		30,096	30,096
100147386	STOCKTON	CA		05/08/2024	05/09/2026	811,923		(29,437)			(29,437)		782,486	782,486			
100201199	BROKEN BOW	OK		03/12/2025	05/17/2026	813,403		(32,647)			(32,647)		780,757	780,757			
100147116	LEESBURG	FL		05/08/2024	05/09/2026	810,588		(30,462)			(30,462)		780,126	780,126			
100154658	BUCKEYE	AZ		07/19/2024	06/08/2026	811,374		(218)			(218)		811,156	826,131		14,975	14,975
100091279	SAN ANTONIO	TX		01/31/2023	06/29/2026	801,568							801,568	779,617		(21,951)	(21,951)
100108908	KIOWA	CO		05/31/2023	05/09/2026	798,061		(18,754)			(18,754)		779,307	779,307			
100189394	MIAMI	FL		01/14/2025	04/30/2026	814,867							814,867	815,453		586	586
100133438	ORLANDO	FL		10/19/2023	05/11/2026	792,372		(13,873)			(13,873)		778,500	778,500			
100099586	HOLLYWOOD	FL		04/06/2023	06/09/2026	768,147		88			88		768,235	762,618		(5,617)	(5,617)
100219570	CAMARILLO	CA		07/07/2025	06/08/2026	804,089		(27,033)			(27,033)		777,055	777,055			
100167458	SAN JOSE	CA		09/16/2024	05/03/2026	801,172		(24,376)			(24,376)		776,797	776,797			
100283302	SAN RAFAEL	CA		03/11/2026	05/17/2026	774,196		1,679			1,679		775,875	775,875			
100165931	LONG BEACH	CA		09/06/2024	04/05/2026	785,593		(11,031)			(11,031)		774,562	774,562			
100227930	MISSION VIEJO	CA		08/04/2025	04/08/2026	791,066		(17,086)			(17,086)		773,980	773,980			
100179396	NEW MARKET	TN		12/27/2024	06/09/2026	804,754		(33,196)			(33,196)		771,558	771,558			
100190461	KIRKLAND	WA		01/24/2025	05/09/2026	782,435		(11,044)			(11,044)		771,391	771,391			
3500107574	LOS ANGELES	CA		10/16/2024	04/30/2026	1,540,625							1,540,625	1,540,625			
3410000701	BRENTWOOD	TN		02/24/2025	06/23/2026	1,539,142							1,539,142	1,539,142			
100245605	GARDEN GROVE	CA		10/06/2025	04/21/2026	797,726		(28,278)			(28,278)		769,448	769,448			
100198314	PORTLAND	OR		02/28/2025	05/17/2026	793,024		(24,231)			(24,231)		768,793	768,793			
100014274	BRONX	NY		09/27/2017	04/13/2026	609,250		159,259			159,259		768,509	768,509			
100151689	SAN DIEGO	CA		05/10/2024	05/17/2026	783,770		(16,151)			(16,151)		767,619	767,619			
100080349	LOS ANGELES	CA		02/28/2022	06/09/2026	773,165		(91)			(91)		773,074	701,885		(71,190)	(71,190)
100234934	OAK ISLAND	NC		08/28/2025	06/21/2026	787,759		(20,579)			(20,579)		767,181	767,181			
100186288	FRISCO	TX		12/27/2024	06/08/2026	782,514		(15,783)			(15,783)		766,731	766,731			
100168706	GARDEN GROVE	CA		09/25/2024	05/08/2026	802,266		(35,930)			(35,930)		766,336	766,336			
100272032	MISSION VIEJO	CA		01/08/2026	06/07/2026	791,730		(25,494)			(25,494)		766,236	766,236			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198336	MOUNT PLEASANT	SC		02/28/2025	05/17/2026	787,389		(21,838)			(21,838)		765,551	765,551			
100177012	IRVINE	CA		01/16/2025	06/08/2026	775,678		(10,235)			(10,235)		765,443	765,443			
100228714	MARGATE CITY	NJ		08/11/2025	05/17/2026	780,743		(15,350)			(15,350)		765,393	765,393			
100244730	DUBLIN	CA		09/29/2025	04/17/2026	786,670		(21,798)			(21,798)		764,872	764,872			
100227069	SAN JOSE	CA		07/30/2025	04/17/2026	789,644		(25,065)			(25,065)		764,579	764,579			
3510107169	SHERMAN OAKS	CA		12/19/2025	04/30/2026	2,064,104							2,064,104	2,064,104			
100211791	HIAWASSEE	GA		05/19/2025	06/17/2026	762,017		1,579			1,579		763,596	763,596			
100102761	TUCSON	AZ		06/22/2023	04/10/2026	772,464		(9,124)			(9,124)		763,340	763,340			
100118054	HAMPTON BAYS	NY		07/20/2023	05/05/2026	606,133		912			912		607,045	597,400		(9,645)	(9,645)
100155340	MIAMI	FL		07/19/2024	04/08/2026	806,046		(42,853)			(42,853)		763,193	763,193			
100156464	SUMAS	WA		06/24/2024	05/17/2026	764,899		(2,847)			(2,847)		762,052	762,052			
100148924	HEBER	UT		04/17/2024	04/17/2026	768,735		(6,819)			(6,819)		761,916	761,916			
100198244	ESCONDIDO	CA		02/28/2025	05/17/2026	778,983		(17,495)			(17,495)		761,488	761,488			
100145791	BEN LOMOND	CA		05/08/2024	05/09/2026	760,917		(1,552)			(1,552)		759,365	759,365			
100157236	CERRITOS	CA		02/20/2025	05/08/2026	769,165		(10,950)			(10,950)		758,216	758,216			
100091031	WHITTIER	CA		01/31/2023	05/09/2026	760,615		(2,556)			(2,556)		758,059	758,059			
3340084664	BROOKLYN	NY		11/21/2024	04/29/2026	947,192							947,192	947,192			
100126929	MONMOUTH BEACH	NJ		08/30/2023	05/05/2026	563,915		941			941		564,856	542,645		(22,211)	(22,211)
100182062	LOS ANGELES	CA		12/12/2024	05/21/2026	759,979		(3,686)			(3,686)		756,293	756,293			
100189646	LAKE ELSINORE	CA		01/17/2025	05/08/2026	788,246		(32,504)			(32,504)		755,742	755,742			
3.62511E+11	DALLAS	TX		05/27/2025	05/28/2026	1,536,800							1,536,800	1,536,800			
100162795	SOUTHERN SHORES	NC		08/12/2024	04/17/2026	772,263		(16,881)			(16,881)		755,381	755,381			
100163139	FORT WORTH	TX		08/13/2024	05/21/2026	771,630		(16,307)			(16,307)		755,323	755,323			
403054470	PORTLAND	OR		03/06/2025	06/29/2026	796,278		(41,278)			(41,278)		755,000	755,000			
100100539	PLYMOUTH	CA		04/27/2023	06/09/2026	781,037		(26,476)			(26,476)		754,561	754,561			
100172196	BURBANK	CA		10/17/2024	06/05/2026	788,107		(36,414)			(36,414)		751,692	751,692			
100134290	CORNELIUS	OR		10/27/2023	06/11/2026	737,982		13,633			13,633		751,616	751,616			
100167077	SAVANNAH	GA		09/13/2024	04/05/2026	773,045		(21,502)			(21,502)		751,542	751,542			
100164228	EASTVALE	CA		08/21/2024	05/05/2026	777,508		(26,054)			(26,054)		751,455	751,455			
100247553	GENOA	NV		10/29/2025	04/05/2026	777,874		(26,480)			(26,480)		751,394	751,394			
100201942	MCLOUD	OK		03/18/2025	06/05/2026	772,635		(21,263)			(21,263)		751,372	751,372			
100159311	CAPE MAY	NJ		07/15/2024	04/17/2026	775,467		(24,207)			(24,207)		751,260	751,260			
100091673	KISSIMMEE	FL		01/27/2023	06/29/2026	772,926							772,926	810,056		37,130	37,130
100171300	SAN DIEGO	CA		10/16/2024	05/05/2026	787,267		(36,278)			(36,278)		750,989	750,989			
100088900	RENO	NV		11/15/2022	04/22/2026	748,384		1,616			1,616		750,000	750,000			
100157677	LA JOLLA	CA		06/28/2024	04/05/2026	749,471		529			529		750,000	750,000			
100080873	INDIAN ROCKS BEACH	FL		03/10/2022	06/29/2026	776,710							776,710	726,754		(49,956)	(49,956)
100156824	LOS ANGELES	CA		06/27/2024	05/09/2026	762,798		(12,979)			(12,979)		749,819	749,819			
100235168	SALIDA	CO		08/28/2025	04/08/2026	773,715		(24,622)			(24,622)		749,093	749,093			
100162502	GUTTENBERG	NJ		08/12/2024	06/17/2026	754,687		(8,345)			(8,345)		746,342	746,342			
100211808	KNOXVILLE	TN		05/19/2025	06/17/2026	754,679		(10,207)			(10,207)		744,472	744,472			
100164166	WESTMINSTER	CA		08/21/2024	04/05/2026	757,049		(12,935)			(12,935)		744,114	744,114			
100220287	HOBE SOUND	FL		07/11/2025	04/08/2026	764,460		(20,829)			(20,829)		743,631	743,631			
100212325	LOS ANGELES	CA		05/28/2025	04/06/2026	751,514		(7,980)			(7,980)		743,534	743,534			
100128368	LIBERTY HILL	TX		09/15/2023	05/11/2026	757,345		(13,992)			(13,992)		743,353	743,353			
100188347	OCEAN PARK	WA		01/08/2025	04/17/2026	753,226		(10,652)			(10,652)		742,575	742,575			
3510125792	LOS ANGELES	CA		07/15/2025	06/25/2026	2,096,500							2,096,500	2,096,500			
100114706	UPLAND	CA		06/29/2023	06/09/2026	758,304		(15,806)			(15,806)		742,498	742,498			
100192914	LAS VEGAS	NV		02/10/2025	04/17/2026	747,325		(4,945)			(4,945)		742,380	742,380			
100200571	WELLS	ME		03/11/2025	04/21/2026	760,787		(18,675)			(18,675)		742,112	742,112			
100134731	LOS ANGELES	CA		10/30/2023	06/29/2026	741,362		(1)			(1)		741,361	759,505		18,143	18,143

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3510103898	SAN DIEGO	CA		12/19/2025	04/30/2026	1,991,990		10,010			10,010		2,002,000	2,002,000			
100157136	MIAMI LAKES	FL		02/20/2025	04/08/2026	749,918		(9,768)			(9,768)		740,150	740,150			
100227258	FAIR HAVEN	NJ		07/31/2025	04/07/2026	773,151		(33,089)			(33,089)		740,062	740,062			
100248896	FRASER	CO		10/29/2025	05/08/2026	757,139		(18,625)			(18,625)		738,514	738,514			
100219445	SAN JOSE	CA		07/07/2025	04/08/2026	744,757		(7,092)			(7,092)		737,665	737,665			
100198318	GLENDALE	CA		02/28/2025	04/17/2026	762,657		(25,028)			(25,028)		737,629	737,629			
100220078	EL DORADO HILLS	CA		08/06/2025	05/09/2026	759,597		(23,200)			(23,200)		736,396	736,396			
100152784	OAKLAND	CA		05/22/2024	06/05/2026	742,538		(6,233)			(6,233)		736,306	736,306			
100156243	DENVER	CO		06/20/2024	04/11/2026	748,104		(11,942)			(11,942)		736,162	736,162			
100136178	WOODINVILLE	WA		12/18/2023	06/09/2026	759,179		(23,075)			(23,075)		736,104	736,104			
100176798	SAN FRANCISCO	CA		11/15/2024	05/05/2026	745,094		(9,091)			(9,091)		736,003	736,003			
100090876	LOS ANGELES	CA		01/31/2023	04/09/2026	711,196		24,428			24,428		735,624	735,624			
100140229	FISHERS	IN		01/11/2024	05/11/2026	761,165		(25,546)			(25,546)		735,619	735,619			
100116076	LOS ANGELES	CA		07/20/2023	05/06/2026	713,507		22,060			22,060		735,566	735,566			
100213798	SAN JOSE	CA		05/29/2025	05/08/2026	732,415		2,585			2,585		735,000	735,000			
100201323	MADEIRA BEACH	FL		03/12/2025	06/05/2026	770,706		(35,897)			(35,897)		734,809	734,809			
325026073	WOODLAND HILLS	UT		05/28/2025	04/29/2026	1,266,192							1,266,192	1,266,192			
100115336	NORTH MIAMI BEACH	FL		07/17/2023	06/29/2026	735,112							735,112	741,104		5,992	5,992
100144133	CLIFFSIDE PARK	NJ		03/07/2024	04/17/2026	746,209		(13,235)			(13,235)		732,973	732,973			
100238073	CASTRO VALLEY	CA		10/03/2025	06/09/2026	766,447		(33,761)			(33,761)		732,686	732,686			
100216551	CHICAGO	IL		06/23/2025	05/17/2026	740,561		(8,145)			(8,145)		732,416	732,416			
100136167	ROSEVILLE	CA		12/18/2023	04/09/2026	748,380		(16,083)			(16,083)		732,298	732,298			
100090090	GOLETA	CA		01/13/2023	05/22/2026	742,095		(10,030)			(10,030)		732,065	732,065			
100080779	LOS ANGELES	CA		03/15/2022	05/09/2026	734,324		(2,326)			(2,326)		731,997	731,997			
100133539	NEWARK	NJ		10/19/2023	06/29/2026	747,143							747,143	676,191		(70,952)	(70,952)
100216072	TOMS RIVER	NJ		06/17/2025	04/11/2026	741,047		(9,625)			(9,625)		731,422	731,422			
100178344	WILTON MANORS	FL		11/19/2024	04/05/2026	729,561		1,689			1,689		731,250	731,250			
100201736	LIVERMORE	CA		03/18/2025	06/03/2026	756,948		(25,781)			(25,781)		731,167	731,167			
100131806	SAN JOSE	CA		10/06/2023	05/05/2026	739,528		(10,827)			(10,827)		728,701	728,701			
100167429	ALEXANDRIA	VA		09/16/2024	06/03/2026	745,459		(16,956)			(16,956)		728,503	728,503			
100108175	PLACENTIA	CA		05/24/2023	06/09/2026	747,348		(19,463)			(19,463)		727,885	727,885			
100011143	JOHNS ISLAND	SC		12/23/2016	05/05/2026	719,818		7,716			7,716		727,534	727,534			
3340096896	GREENVILLE	NC		04/24/2025	06/24/2026	908,107							908,107	908,107			
100234725	PALM DESERT	CA		08/28/2025	05/05/2026	756,818		(30,600)			(30,600)		726,217	726,217			
100264880	CHICAGO	IL		12/17/2025	06/07/2026	739,095		(13,398)			(13,398)		725,697	725,697			
100219515	SANTA ROSA	CA		07/07/2025	06/08/2026	745,551		(20,364)			(20,364)		725,187	725,187			
100132436	WAILUKU	HI		11/03/2023	04/10/2026	707,116		17,876			17,876		724,992	724,992			
100137170	SAN DIEGO	CA		11/28/2023	06/11/2026	724,306		486			486		724,792	724,792			
100220646	LOVELAND	CO		07/17/2025	05/08/2026	749,203		(24,413)			(24,413)		724,790	724,790			
100165328	EL CAJON	CA		08/29/2024	05/05/2026	745,549		(20,776)			(20,776)		724,773	724,773			
100150010	VAN NUYS	CA		06/07/2024	05/09/2026	748,471		(23,812)			(23,812)		724,659	724,659			
100109660	OAKLAND PARK	FL		06/14/2023	05/09/2026	772,565		(48,337)			(48,337)		724,228	724,228			
100193559	TRUCKEE	CA		02/10/2025	05/07/2026	734,859		(11,241)			(11,241)		723,617	723,617			
100267300	HOLLY SPRINGS	NC		12/24/2025	05/07/2026	748,983		(26,501)			(26,501)		722,482	722,482			
100253256	DOWNEY	CA		10/30/2025	04/21/2026	743,411		(21,772)			(21,772)		721,639	721,639			
100080049	SAN LEANDRO	CA		04/08/2022	05/22/2026	703,059		18,377			18,377		721,436	721,436			
100139035	SALINAS	CA		12/22/2023	05/10/2026	720,453		929			929		721,382	721,382			
3410000787	LONG BRANCH	NJ		04/11/2025	04/29/2026	1,438,533							1,438,533	1,438,533			
100141355	RESEDA AREA LOS ANGELES	CA		01/30/2024	06/06/2026	729,502		(10,395)			(10,395)		719,107	719,107			
100176747	HARTWELL	GA		11/15/2024	04/07/2026	729,848		(11,224)			(11,224)		718,624	718,624			
100271962	SAVANNAH	GA		01/06/2026	06/07/2026	743,733		(80)			(80)		743,652	743,828		176	176

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088814	INGLEWOOD	CA		11/15/2022	05/22/2026	730,361		(13,778)			(13,778)		716,584	716,584			
100178420	APOPKA	FL		11/21/2024	06/08/2026	758,706		(284)			(284)		758,422	737,244		(21,178)	(21,178)
100253543	PROVINCETOWN	MA		10/30/2025	05/21/2026	735,626		(19,491)			(19,491)		716,135	716,135			
100238277	OXNARD	CA		09/19/2025	05/08/2026	728,459		(12,441)			(12,441)		716,018	716,018			
100181641	SAN JUAN CAPISTRANO	CA		12/11/2024	06/05/2026	736,228		(20,515)			(20,515)		715,713	715,713			
100219973	SAN JOSE	CA		07/11/2025	04/09/2026	733,820		(18,563)			(18,563)		715,257	715,257			
100160566	DELAWARE	OH		07/19/2024	04/05/2026	722,805		(7,626)			(7,626)		715,179	715,179			
100158784	OAKHURST	CA		07/10/2024	06/17/2026	731,137		(17,243)			(17,243)		713,893	713,893			
100158434	PROSPER	TX		07/10/2024	06/05/2026	734,792		(21,386)			(21,386)		713,406	713,406			
100229074	BLUE RIDGE	GA		08/14/2025	05/20/2026	731,618		(18,495)			(18,495)		713,123	713,123			
100244816	BULLARD	TX		09/29/2025	06/17/2026	728,917		(15,959)			(15,959)		712,958	712,958			
100139290	GLENDALE	CA		12/28/2023	06/06/2026	730,494		(18,606)			(18,606)		711,888	711,888			
100194688	WASHINGTON	DC		02/21/2025	06/21/2026	718,948		(7,202)			(7,202)		711,746	711,746			
100173696	MIAMI	FL		10/30/2024	05/11/2026	746,052		(34,591)			(34,591)		711,461	711,461			
3340077110	BERKELEY	CA		06/14/2024	04/29/2026	888,624							888,624	888,624			
100142498	PAIA	HI		03/08/2024	04/09/2026	736,845		(26,400)			(26,400)		710,446	710,446			
3510116778	WESTPORT	CT		12/19/2025	05/28/2026	1,918,385							1,918,385	1,918,385			
100248861	LAC DU FLAMBEAU	WI		10/29/2025	04/08/2026	728,979		(19,193)			(19,193)		709,786	709,786			
100276841	AMSTERDAM	NLD		01/28/2026	04/20/2026	861,024						29,707	890,731	878,504	(12,227)		(12,227)
100135388	ROCKAWAY BEACH	OR		11/13/2023	05/17/2026	711,266		(1,893)			(1,893)		709,373	709,373			
100162485	SOUTHWEST RANCHES	FL		08/07/2024	06/09/2026	720,146		(10,792)			(10,792)		709,354	709,354			
3410000930	NASHVILLE	TN		07/18/2025	04/29/2026	1,418,399							1,418,399	1,418,399			
100274023	INDIO	CA		01/26/2026	06/07/2026	741,992		(33,218)			(33,218)		708,774	708,774			
100117713	AREA OF ARLETA LOS ANGELES	CA		07/20/2023	05/06/2026	689,449		19,179			19,179		708,628	708,628			
100189689	OXNARD	CA		02/20/2025	06/09/2026	713,332		(5,086)			(5,086)		708,246	708,246			
100161439	NORTH MYRTLE BEACH	SC		07/29/2024	04/17/2026	721,463		(13,437)			(13,437)		708,026	708,026			
3500109394	STUDIO CITY	CA		10/30/2024	05/28/2026	1,414,881							1,414,881	1,414,881			
100218483	PARK RIDGE	IL		06/27/2025	05/04/2026	709,130		(1,882)			(1,882)		707,249	707,249			
100149431	CELINA	TX		04/24/2024	04/17/2026	726,589		(19,762)			(19,762)		706,827	706,827			
100109155	WESTPORT	CT		07/21/2023	06/09/2026	713,628		(8,355)			(8,355)		705,273	705,273			
100192907	PARAMUS	NJ		02/10/2025	05/17/2026	718,026		(14,215)			(14,215)		703,810	703,810			
100164649	LIVERMORE	CA		08/23/2024	04/09/2026	722,219		(19,185)			(19,185)		703,034	703,034			
100191281	HERNDON	VA		01/29/2025	05/08/2026	723,883		(21,096)			(21,096)		702,786	702,786			
100120235	SAN JOSE	CA		08/18/2023	05/05/2026	696,766		4,964			4,964		701,730	701,730			
3410000805	SURF CITY	NJ		04/30/2025	04/29/2026	1,403,163							1,403,163	1,403,163			
100206646	SCOTTSDALE	AZ		04/24/2025	04/17/2026	720,700		(19,412)			(19,412)		701,289	701,289			
100214615	WASHINGTON	UT		06/09/2025	06/07/2026	713,355		(12,687)			(12,687)		700,668	700,668			
100141411	HAMPTON BAYS	NY		01/30/2024	06/06/2026	713,457		(13,036)			(13,036)		700,421	700,421			
100236308	WAXAHACHIE	TX		09/10/2025	04/09/2026	721,846		(21,989)			(21,989)		699,857	699,857			
100157239	SARASOTA	FL		02/20/2025	06/08/2026	722,919		(23,780)			(23,780)		699,139	699,139			
100182714	OCONOMOWOC	WI		12/12/2024	05/17/2026	714,531		(15,558)			(15,558)		698,973	698,973			
100238387	MEDFORD	MA		09/19/2025	04/07/2026	723,682		(26,237)			(26,237)		697,445	697,445			
100117676	KISSIMMEE	FL		07/20/2023	06/29/2026	697,402							697,402	616,372		(81,029)	(81,029)
100205704	PALM BEACH GARDENS	FL		04/14/2025	05/21/2026	715,627		(20,604)			(20,604)		695,022	695,022			
100181973	LINVILLE	NC		12/12/2024	04/21/2026	695,211		(586)			(586)		694,625	694,625			
100213764	SAN TAN VALLEY	AZ		05/29/2025	05/08/2026	701,768		(7,266)			(7,266)		694,502	694,502			
100118008	ONTARIO	CA		07/20/2023	06/05/2026	660,155		297			297		660,453	680,920		20,467	20,467
100201554	LOS ANGELES	CA		03/13/2025	04/09/2026	712,384		(18,898)			(18,898)		693,486	693,486			
100192502	BIG BEAR LAKE	CA		02/07/2025	04/08/2026	720,487		(27,499)			(27,499)		692,987	692,987			
100191041	SIMI VALLEY	CA		01/29/2025	06/30/2026	687,997		13			13		688,010	674,430		(13,580)	(13,580)
100195677	CRANSTON	RI		02/24/2025	06/30/2026	705,804							705,804	688,060		(17,744)	(17,744)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273838	SIMI VALLEY	CA		01/23/2026	04/08/2026	713,381		(21,389)			(21,389)		691,991	691,991			
100215912	WEST COVINA	CA		06/17/2025	06/11/2026	712,120		(94)			(94)		712,025	712,398		373	373
100167971	SAN JOSE	CA		09/20/2024	05/05/2026	718,407		(26,833)			(26,833)		691,573	691,573			
100272798	TRACY	CA		01/13/2026	04/07/2026	724,497		(33,010)			(33,010)		691,486	691,486			
100158510	PISMO BEACH	CA		07/10/2024	06/05/2026	702,008		(10,686)			(10,686)		691,321	691,321			
100243238	KENWOOD	CA		09/26/2025	05/08/2026	708,962		(17,725)			(17,725)		691,237	691,237			
100169721	QUEEN CREEK	AZ		09/30/2024	05/07/2026	708,781		(17,808)			(17,808)		690,973	690,973			
100268611	MIRAMAR BEACH	FL		12/29/2025	05/17/2026	693,145		(2,959)			(2,959)		690,186	690,186			
3500100384	DUSON	LA		09/30/2024	04/30/2026	1,379,480							1,379,480	1,379,480			
3510119720	MIAMI	FL		12/19/2025	05/28/2026	1,856,545		7,205			7,205		1,863,750	1,863,750			
100165985	TUCSON	AZ		09/06/2024	06/05/2026	697,814		(8,554)			(8,554)		689,260	689,260			
100147626	WHITTIER	CA		04/04/2024	04/05/2026	708,211		(19,563)			(19,563)		688,648	688,648			
100109727	PLYMOUTH	MA		06/16/2023	06/29/2026	697,477		(56)			(56)		697,421	687,193		(10,228)	(10,228)
100238136	WALNUT	CA		09/15/2025	06/23/2026	704,721		(17,965)			(17,965)		686,755	686,755			
100179776	ALPHARETTA	GA		11/21/2024	05/17/2026	697,039		(10,527)			(10,527)		686,512	686,512			
325081144	WOODINVILLE	WA		10/06/2025	06/29/2026	1,182,750							1,182,750	1,182,750			
100120464	WALTHAM	MA		08/18/2023	06/05/2026	684,378		1,539			1,539		685,917	685,917			
100156803	LAKESIDE	CA		06/27/2024	05/09/2026	696,577		(10,778)			(10,778)		685,799	685,799			
100135516	TREASURE ISLAND	FL		11/13/2023	06/17/2026	692,765		(7,199)			(7,199)		685,566	685,566			
100158912	BEAUFORT	SC		07/12/2024	04/17/2026	698,146		(12,760)			(12,760)		685,386	685,386			
100273008	WOODINVILLE	WA		01/15/2026	04/17/2026	707,797		(22,421)			(22,421)		685,376	685,376			
100169308	DAYTONA BEACH	FL		09/27/2024	06/05/2026	703,461		(18,882)			(18,882)		684,579	684,579			
100253858	AUBURN	WA		10/30/2025	05/08/2026	704,063		(20,139)			(20,139)		683,924	683,924			
3340077862	SAG HARBOR	NY		08/26/2024	04/29/2026	852,776							852,776	852,776			
100109759	SACRAMENTO	CA		06/16/2023	04/09/2026	696,315		(14,151)			(14,151)		682,164	682,164			
100158444	CELINA	TX		07/10/2024	04/05/2026	705,419		(23,649)			(23,649)		681,770	681,770			
100203243	LOS GATOS	CA		03/27/2025	06/17/2026	703,900		(22,234)			(22,234)		681,667	681,667			
100171493	SPRING HILL	TN		10/16/2024	04/17/2026	700,038		(19,174)			(19,174)		680,864	680,864			
100135037	MARIETTA	GA		10/30/2023	05/06/2026	686,297		(5,694)			(5,694)		680,603	680,603			
100136935	PEACHTREE CORNERS	GA		11/28/2023	04/17/2026	686,277		(5,921)			(5,921)		680,355	680,355			
100138913	SAINT AUGUSTINE BEACH	FL		12/21/2023	06/21/2026	698,656		(18,343)			(18,343)		680,313	680,313			
100219051	TUSCALOOSA	AL		06/27/2025	04/05/2026	694,404		(14,555)			(14,555)		679,849	679,849			
100088791	GLENWOOD SPRINGS	CO		11/15/2022	04/22/2026	677,996		673			673		678,668	678,668			
100213760	DOWNEY	CA		05/29/2025	05/08/2026	711,568		(33,043)			(33,043)		678,525	678,525			
100247218	STAR	ID		10/23/2025	06/17/2026	698,579		(20,617)			(20,617)		677,962	677,962			
100229618	ANACORTES	WA		08/15/2025	04/07/2026	706,234		(29,585)			(29,585)		676,649	676,649			
100026804	ESCONDIDO	CA		09/26/2018	04/05/2026	614,290		62,050			62,050		676,340	676,340			
100235644	TEMECULA	CA		08/29/2025	05/07/2026	701,678		(25,460)			(25,460)		676,219	676,219			
100090255	PHOENIX	AZ		01/13/2023	06/29/2026	692,477							692,477	700,138		7,661	7,661
100202873	LYNN HAVEN	FL		03/24/2025	04/17/2026	708,649		(33,711)			(33,711)		674,938	674,938			
100258335	LOS ANGELES	CA		12/05/2025	04/08/2026	704,922		(30,105)			(30,105)		674,817	674,817			
100194015	COVINA	CA		02/11/2025	04/11/2026	700,375		(26,704)			(26,704)		673,671	673,671			
100192566	DARTMOUTH	MA		02/10/2025	05/17/2026	696,950		(23,437)			(23,437)		673,513	673,513			
100206294	JERSEY CITY	NJ		04/17/2025	05/02/2026	695,277		(21,975)			(21,975)		673,301	673,301			
100189444	HENDERSON	NV		01/14/2025	04/05/2026	705,839		(32,847)			(32,847)		672,991	672,991			
100213754	LOS ANGELES	CA		05/29/2025	04/08/2026	689,449		(16,659)			(16,659)		672,790	672,790			
100174104	NAPLES	FL		10/31/2024	06/29/2026	706,149							706,149	692,352		(13,797)	(13,797)
100156389	MILL VALLEY	CA		07/25/2024	05/09/2026	683,901		(11,598)			(11,598)		672,303	672,303			
100103259	SHARPSBURG	GA		04/27/2023	06/09/2026	692,875		(20,696)			(20,696)		672,180	672,180			
100128796	NORTH HILLS	CA		09/21/2023	06/09/2026	692,019		(20,347)			(20,347)		671,673	671,673			
100077806	CAPE CORAL	FL		12/23/2021	04/09/2026	692,564		(20,932)			(20,932)		671,632	671,632			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176862	ALPHARETTA	GA		11/15/2024	04/05/2026	700,015		(28,609)			(28,609)		671,406	671,406			
100206799	DOBBS FERRY	NY		04/23/2025	06/07/2026	700,667		(32,386)			(32,386)		668,281	668,281			
3310054154	BOSTON	MA		06/29/2023	04/29/2026	668,250							668,250	665,420		(2,830)	(2,830)
100129245	PHILLIPSBURG	NJ		11/03/2023	06/29/2026	661,147		(16)			(16)		661,132	673,653		12,521	12,521
100119305	BELLINGHAM	WA		07/31/2023	06/17/2026	669,815		(2,427)			(2,427)		667,389	667,389			
100199175	CUTLER BAY	FL		04/04/2025	06/09/2026	689,649		(22,779)			(22,779)		666,870	666,870			
100214987	SAN JOSE	CA		06/11/2025	05/08/2026	680,592		(14,536)			(14,536)		666,056	666,056			
100238100	WESTLAKE	FL		09/15/2025	04/03/2026	686,590		(20,816)			(20,816)		665,774	665,774			
100156713	WARRENTON	OR		06/26/2024	06/29/2026	685,341							685,341	606,600		(78,741)	(78,741)
100224574	AMSTELVEEN	NLD		07/28/2025	05/20/2026	832,165						2,382	834,548	837,201	2,654		2,654
100142079	CUMMING	GA		02/29/2024	06/29/2026	690,646							690,646	680,827		(9,819)	(9,819)
100168265	GULF BREEZE	FL		09/20/2024	04/07/2026	671,761		(6,954)			(6,954)		664,807	664,807			
100158569	POMONA	CA		07/10/2024	05/09/2026	673,800		(9,437)			(9,437)		664,363	664,363			
100110185	BERKELEY	CA		06/30/2023	05/17/2026	663,318		739			739		664,057	664,057			
3410000604	WALDORF	MD		11/21/2024	04/29/2026	1,327,499							1,327,499	1,327,499			
100108156	TIGARD	OR		05/24/2023	06/29/2026	681,863							681,863	662,436		(19,427)	(19,427)
100135132	DULUTH	GA		11/03/2023	05/09/2026	670,502		(6,944)			(6,944)		663,557	663,557			
100212257	MIDWAY CITY	CA		05/28/2025	05/06/2026	674,805		(11,664)			(11,664)		663,141	663,141			
100190185	ROYAL OAKS	CA		01/21/2025	05/09/2026	671,645		(8,616)			(8,616)		663,030	663,030			
3500112393	RALEIGH	NC		01/08/2025	05/28/2026	1,325,510							1,325,510	1,325,510			
100253419	POMONA	CA		10/30/2025	04/21/2026	687,066		(25,226)			(25,226)		661,840	661,840			
100229164	PLYMOUTH	MN		08/14/2025	06/20/2026	679,564		(18,511)			(18,511)		661,053	661,053			
100268878	RENTON	WA		12/29/2025	06/17/2026	665,528		(42)			(42)		665,486	664,908		(578)	(578)
100229341	POWAY	CA		08/14/2025	05/01/2026	681,030		(20,814)			(20,814)		660,216	660,216			
100204686	SAN FRANCISCO	CA		04/04/2025	05/07/2026	678,270		(18,210)			(18,210)		660,060	660,060			
100282067	SAN LORENZO	CA		02/27/2026	05/07/2026	675,194		(15,194)			(15,194)		660,000	660,000			
100182425	UPLAND	CA		12/12/2024	05/17/2026	668,307		(8,662)			(8,662)		659,645	659,645			
100205884	ANACORTES	WA		04/14/2025	06/21/2026	669,549		(10,974)			(10,974)		658,575	658,575			
100194571	SOLEDAD	CA		03/28/2025	06/09/2026	670,617		(13,315)			(13,315)		657,302	657,302			
100229787	KIRKLAND	WA		08/18/2025	05/17/2026	660,885		(4,863)			(4,863)		656,022	656,022			
100153439	GARDEN CITY	NY		05/30/2024	05/09/2026	671,278		(15,967)			(15,967)		655,312	655,312			
100091329	SANTA ROSA BEACH	FL		01/13/2023	06/09/2026	667,869		(13,338)			(13,338)		654,532	654,532			
100206665	OAK ISLAND	NC		04/24/2025	05/17/2026	674,382		(19,965)			(19,965)		654,417	654,417			
100092042	THE BRONX	NY		02/09/2023	05/09/2026	675,593		(21,857)			(21,857)		653,736	653,736			
100244585	MOREHEAD CITY	NC		09/29/2025	04/17/2026	672,042		(18,830)			(18,830)		653,213	653,213			
100230131	LA MIRADA	CA		08/25/2025	04/09/2026	672,210		(19,316)			(19,316)		652,894	652,894			
100162889	LANCASTER	VA		08/12/2024	05/17/2026	667,535		(15,348)			(15,348)		652,187	652,187			
100138095	MIAMI SHORES	FL		12/13/2023	05/05/2026	661,761		(10,177)			(10,177)		651,584	651,584			
100176854	WHITE MARSH	MD		11/15/2024	04/05/2026	672,409		(21,020)			(21,020)		651,390	651,390			
100267195	SPIRIT LAKE	IA		12/23/2025	04/21/2026	652,586		(1,871)			(1,871)		650,715	650,715			
100201166	PORTSMOUTH	NH		03/12/2025	05/17/2026	676,084		(25,737)			(25,737)		650,347	650,347			
100152841	DELANO	CA		05/22/2024	06/29/2026	675,410		(285)			(285)		675,125	645,611		(29,515)	(29,515)
3300005156	GARDEN CITY	NY		08/01/2024	04/30/2026	649,838							649,838	649,838			
100254460	LAKEWOOD	CO		11/07/2025	06/07/2026	653,831		(4,907)			(4,907)		648,924	648,924			
100176990	BETHANY BEACH	DE		01/16/2025	04/08/2026	657,339		(9,106)			(9,106)		648,233	648,233			
100221048	PINETOP	AZ		07/18/2025	04/17/2026	673,939		(25,875)			(25,875)		648,065	648,065			
3510120769	CHARLOTTE	NC		12/19/2025	06/25/2026	1,818,721		3,801			3,801		1,822,522	1,822,522			
100273768	DENVER	CO		01/23/2026	06/20/2026	666,229		(19,194)			(19,194)		647,035	647,035			
100226971	LOS ANGELES	CA		07/30/2025	06/17/2026	650,779		(3,769)			(3,769)		647,010	647,010			
100207209	LOWELL	MA		04/28/2025	06/06/2026	648,913		(1,904)			(1,904)		647,009	647,009			
100134827	WESTMINSTER	CA		10/30/2023	04/06/2026	651,933		(5,441)			(5,441)		646,493	646,493			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168158	ANGEL FIRE	NM		09/20/2024	04/07/2026	655,225		(8,867)			(8,867)		646,358	646,358			
100218937	KITTY HAWK	NC		06/27/2025	04/17/2026	656,894		(11,606)			(11,606)		645,287	645,287			
100135679	LAS VEGAS	NV		11/09/2023	04/11/2026	652,597		(7,992)			(7,992)		644,605	644,605			
100169469	LYNNWOOD	WA		09/30/2024	04/07/2026	649,486		(5,053)			(5,053)		644,433	644,433			
100141777	MIAMI	FL		01/30/2024	05/09/2026	652,981		(9,081)			(9,081)		643,900	643,900			
100206195	SAINT AUGUSTINE	FL		04/16/2025	04/17/2026	668,443		(24,815)			(24,815)		643,629	643,629			
100220443	BELLEVUE	WA		07/15/2025	05/07/2026	658,410		(14,947)			(14,947)		643,462	643,462			
100151465	LINDEN	NJ		05/10/2024	06/17/2026	643,410		(287)			(287)		643,123	643,123			
100265047	SAN MARCOS	CA		12/17/2025	05/05/2026	660,543		(17,986)			(17,986)		642,557	642,557			
100246779	RHINEBECK	NY		10/15/2025	04/07/2026	674,638		(32,317)			(32,317)		642,320	642,320			
100210163	LOWELL	MA		05/07/2025	06/17/2026	648,789		(6,803)			(6,803)		641,986	641,986			
100215854	SOUTH LAKE TAHOE	CA		06/12/2025	04/21/2026	645,341		(3,807)			(3,807)		641,534	641,534			
100140396	IRVINE	CA		01/18/2024	04/17/2026	656,224		(14,708)			(14,708)		641,516	641,516			
100211956	OXNARD	CA		05/22/2025	04/11/2026	653,679		(13,516)			(13,516)		640,163	640,163			
100071962	SAN CLEMENTE	CA		11/19/2021	06/09/2026	680,741		(40,741)			(40,741)		640,000	640,000			
100229229	RISING FAWN	GA		08/13/2025	06/07/2026	666,681		(27,321)			(27,321)		639,360	639,360			
100110593	PROSPER	TX		06/30/2023	05/17/2026	634,867		4,153			4,153		639,020	639,020			
3320044943	NEW ORLEANS	LA		02/27/2023	06/24/2026	1,064,268							1,064,268	1,064,268			
100202750	FOLSOM	CA		03/24/2025	04/17/2026	656,763		(18,418)			(18,418)		638,345	638,345			
100162538	SAN DIEGO	CA		08/12/2024	04/17/2026	644,509		(6,413)			(6,413)		638,096	638,096			
100143031	OLNEY	MD		02/12/2024	06/09/2026	634,076		3,915			3,915		637,991	637,991			
100209110	AMSTELVEEN	NLD		04/29/2025	05/20/2026	797,475						(12,206)	785,269	802,298	17,028		17,028
100255914	OAKLAND	MD		11/24/2025	05/17/2026	661,454		(23,753)			(23,753)		637,701	637,701			
100139987	WAIKOLOA	HI		01/09/2024	04/17/2026	656,182		(18,542)			(18,542)		637,639	637,639			
100137133	WACO	TX		11/28/2023	06/11/2026	639,805		(2,486)			(2,486)		637,319	637,319			
100153310	BRICK	NJ		05/30/2024	04/17/2026	639,959		(3,164)			(3,164)		636,794	636,794			
100207375	FULLERTON	CA		04/29/2025	06/29/2026	667,878		(48)			(48)		667,830	658,724		(9,106)	(9,106)
100209746	ROCKLIN	CA		05/05/2025	05/05/2026	654,981		(18,844)			(18,844)		636,137	636,137			
100169834	CRYSTAL BEACH	TX		09/30/2024	04/17/2026	654,040		(18,257)			(18,257)		635,783	635,783			
100221676	SAN FRANCISCO	CA		07/23/2025	04/20/2026	654,372		(18,909)			(18,909)		635,463	635,463			
100139427	BOCA RATON	FL		12/06/2023	04/05/2026	664,207		(29,089)			(29,089)		635,118	635,118			
100254875	LOS ANGELES	CA		11/17/2025	05/21/2026	656,243		(21,587)			(21,587)		634,656	634,656			
100153802	ESTERO	FL		07/10/2024	06/05/2026	635,641		(1,055)			(1,055)		634,586	634,586			
100164742	OCEAN CITY	NJ		08/26/2024	04/17/2026	648,355		(14,464)			(14,464)		633,891	633,891			
100120036	CLINTON	CT		08/11/2023	06/17/2026	638,661		(5,659)			(5,659)		633,001	633,001			
100117767	SEATTLE	WA		07/20/2023	05/06/2026	630,149		3,269			3,269		633,419	633,419			
100257227	SEATTLE	WA		11/26/2025	04/04/2026	655,293		(23,339)			(23,339)		631,954	631,954			
100203097	LOS ANGELES	CA		03/27/2025	06/07/2026	659,538		(27,915)			(27,915)		631,623	631,623			
100221633	GRAY	ME		07/23/2025	05/20/2026	651,306		(19,814)			(19,814)		631,492	631,492			
100101038	BRONX	NY		04/28/2023	04/09/2026	500,617		129,383			129,383		630,000	630,000			
100218498	FRISCO	TX		06/27/2025	04/09/2026	649,895		(19,899)			(19,899)		629,995	629,995			
100169788	CLEARWATER	FL		09/30/2024	05/07/2026	647,552		(18,572)			(18,572)		628,980	628,980			
100136044	TRACY	CA		11/16/2023	05/05/2026	631,136		(2,353)			(2,353)		628,783	628,783			
100086726	HERRIMAN	UT		09/30/2022	06/29/2026	643,345							643,345	664,650		21,306	21,306
100138390	CANOGA PARK	CA		12/18/2023	04/09/2026	636,831		(8,597)			(8,597)		628,234	628,234			
100173751	NASHVILLE	TN		10/30/2024	05/11/2026	631,911		(4,270)			(4,270)		627,640	627,640			
100201933	LOS OSOS	CA		03/18/2025	06/05/2026	652,554		(24,976)			(24,976)		627,578	627,578			
100090059	SILVER SPRINGS	FL		01/13/2023	06/29/2026	641,599							641,599	629,074		(12,525)	(12,525)
100209654	JAMAICA PLAIN	MA		05/02/2025	05/07/2026	648,942		(21,911)			(21,911)		627,031	627,031			
100246705	TUCSON	AZ		10/15/2025	04/07/2026	648,018		(21,270)			(21,270)		626,749	626,749			
100150559	NEW PROVIDENCE	NJ		05/03/2024	04/17/2026	632,317		(5,815)			(5,815)		626,502	626,502			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080246	DORAL	FL		02/25/2022	04/09/2026	631,511		(5,287)			(5,287)		626,223	626,223			
100169297	DIX HILLS	NY		09/27/2024	06/05/2026	644,015		(41)			(41)		643,973	628,293		(15,681)	(15,681)
100148932	PENSACOLA	FL		04/17/2024	06/17/2026	636,416		(11,136)			(11,136)		625,280	625,280			
100140449	OCEAN ISLE BEACH	NC		01/18/2024	05/17/2026	642,963		(18,192)			(18,192)		624,771	624,771			
100138674	MIAMI	FL		02/02/2024	06/09/2026	657,619		(32,890)			(32,890)		624,730	624,730			
100267014	SCOTTSDALE	AZ		12/23/2025	05/21/2026	642,896		(18,572)			(18,572)		624,324	624,324			
100200710	ANAHEIM	CA		03/11/2025	04/21/2026	631,509		(8,631)			(8,631)		622,878	622,878			
100100026	CHARLOTTE	NC		03/28/2023	06/29/2026	646,116							646,116	632,103		(14,013)	(14,013)
100191042	SPRING VALLEY	CA		01/29/2025	06/11/2026	640,825		(144)			(144)		640,681	628,271		(12,410)	(12,410)
100151737	COMPTON	CA		05/10/2024	06/05/2026	634,736		(13,135)			(13,135)		621,601	621,601			
100177365	SOUTH SAN FRANCISCO	CA		01/16/2025	06/08/2026	641,789		(20,260)			(20,260)		621,529	621,529			
100159025	WESTMINSTER	CO		08/15/2024	06/29/2026	652,880							652,880	622,671		(30,209)	(30,209)
100182524	SCOTTSDALE	AZ		12/12/2024	05/17/2026	625,436		(4,641)			(4,641)		620,796	620,796			
100149395	MARYSVILLE	WA		04/24/2024	04/17/2026	627,599		(6,905)			(6,905)		620,694	620,694			
100117510	PINECREST	FL		07/20/2023	04/05/2026	570,353		49,895			49,895		620,248	620,248			
100148294	ANAHEIM	CA		04/12/2024	06/17/2026	631,525		(11,928)			(11,928)		619,598	619,598			
100189032	VISTA	CA		01/09/2025	06/08/2026	641,952		(21,926)			(21,926)		620,026	620,026			
100158956	HERMOSA BEACH	CA		08/15/2024	04/09/2026	625,839		(6,209)			(6,209)		619,631	619,631			
3340101702	NORWOOD	NJ		05/22/2025	06/24/2026	774,321							774,321	774,321			
100201719	LOS ANGELES	CA		03/18/2025	04/03/2026	634,306		(15,000)			(15,000)		619,305	619,305			
100142587	CRANE HILL	AL		02/08/2024	06/17/2026	629,522		(11,187)			(11,187)		618,335	618,335			
100247475	SCOTTSDALE	AZ		11/26/2025	04/07/2026	644,268		(25,839)			(25,839)		618,428	618,428			
100166181	SAN DIEGO	CA		09/09/2024	06/17/2026	625,636		(9,086)			(9,086)		616,550	616,550			
100206434	NORTH CHARLESTON	SC		04/22/2025	06/07/2026	645,970		(29,677)			(29,677)		616,293	616,293			
100277369	NORTH HOLLYWOOD	CA		02/12/2026	06/07/2026	638,861		(22,861)			(22,861)		616,000	616,000			
100157198	MONTICELLO	NY		02/20/2025	04/08/2026	610,943		4,781			4,781		615,724	615,724			
100172379	HAWTHORN WOODS	IL		10/23/2024	04/17/2026	640,899		(25,248)			(25,248)		615,651	615,651			
100188426	WORLEY	ID		01/08/2025	04/17/2026	626,794		(11,197)			(11,197)		615,597	615,597			
100218231	ALPINE	UT		06/26/2025	04/09/2026	631,859		(16,326)			(16,326)		615,534	615,534			
3500118603	MIAMI	FL		04/07/2025	04/30/2026	1,230,506							1,230,506	1,230,506			
100189350	LAKEWOOD RANCH	FL		01/13/2025	04/17/2026	634,326		(19,084)			(19,084)		615,242	615,242			
100204960	SALINAS	CA		04/10/2025	06/11/2026	645,250		(30,291)			(30,291)		614,959	614,959			
100120567	AURORA	CO		08/18/2023	06/05/2026	620,870		(3)			(3)		620,867	616,710		(4,157)	(4,157)
100192565	FLAGSTAFF	AZ		02/10/2025	06/17/2026	628,468		(14,563)			(14,563)		613,906	613,906			
100277569	SAN MARCOS	CA		02/13/2026	06/07/2026	618,485		(4,818)			(4,818)		613,667	613,667			
100219297	MANAHAWKIN	NJ		06/30/2025	06/07/2026	617,575		(3,917)			(3,917)		613,659	613,659			
100175822	CHICAGO	IL		11/12/2024	06/29/2026	634,322							634,322	559,625		(74,697)	(74,697)
100234824	SAN DIEGO	CA		08/28/2025	04/17/2026	622,128		(9,949)			(9,949)		612,179	612,179			
100194594	VAN NUYS	CA		03/28/2025	04/09/2026	621,750		(9,678)			(9,678)		612,072	612,072			
100168541	RIVER EDGE	NJ		09/25/2024	04/17/2026	629,650		(17,723)			(17,723)		611,927	611,927			
100186868	WINTER GARDEN	FL		01/07/2025	05/04/2026	614,402		(2,746)			(2,746)		611,657	611,657			
100134507	MEADOWLAKES	TX		10/30/2023	06/29/2026	619,514							619,514	630,751		11,237	11,237
100164232	LAKE ELSINORE	CA		08/21/2024	05/05/2026	628,328		(18,091)			(18,091)		610,237	610,237			
100204475	LANEXA	VA		04/04/2025	04/07/2026	626,874		(17,314)			(17,314)		609,560	609,560			
100109863	BRONX	NY		06/22/2023	06/29/2026	633,332							633,332	714,954		81,622	81,622
100202644	MONTROSE	CA		03/24/2025	06/17/2026	612,345		(4,493)			(4,493)		607,853	607,853			
100218656	DANVERS	MA		06/27/2025	04/17/2026	622,162		(14,808)			(14,808)		607,354	607,354			
100254916	CORONA	CA		11/17/2025	06/21/2026	632,361		(25,082)			(25,082)		607,279	607,279			
100211464	MORGAN HILL	CA		05/16/2025	05/09/2026	615,961		(8,861)			(8,861)		607,099	607,099			
100214862	PORT SAINT LUCIE	FL		06/11/2025	04/05/2026	625,130		(18,676)			(18,676)		606,454	606,454			
100227190	FENWICK ISLAND	DE		07/30/2025	05/17/2026	616,513		(10,202)			(10,202)		606,311	606,311			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162622	GRANITE BAY	CA		08/12/2024	04/17/2026	620,994		(14,720)			(14,720)		606,274	606,274			
100203364	NORTH WILDWOOD	NJ		03/27/2025	05/17/2026	626,356		(20,090)			(20,090)		606,266	606,266			
100186300	LONG BEACH	CA		12/30/2024	06/11/2026	627,618		(21,464)			(21,464)		606,154	606,154			
100162060	PRINCETON	TX		07/31/2024	05/05/2026	622,530		(16,978)			(16,978)		605,551	605,551			
100219597	MONUMENT	CO		07/07/2025	04/08/2026	622,336		(16,874)			(16,874)		605,463	605,463			
100103529	LOS ANGELES	CA		05/08/2023	06/29/2026	622,373							622,373	630,377		8,003	8,003
100253264	TACOMA	WA		10/30/2025	04/21/2026	623,480		(18,445)			(18,445)		605,035	605,035			
100175086	HIALEAH	FL		11/05/2024	06/05/2026	619,905		(15,025)			(15,025)		604,880	604,880			
100197569	BOSTON	MA		02/26/2025	06/07/2026	608,458		(3,580)			(3,580)		604,879	604,879			
100238978	TAYLORS ISLAND	MD		09/23/2025	04/17/2026	618,253		(14,247)			(14,247)		604,006	604,006			
100206823	BRYAN	TX		04/24/2025	06/07/2026	630,317		(26,521)			(26,521)		603,796	603,796			
100193064	LIVERMORE	CA		02/10/2025	05/17/2026	606,475		(3,148)			(3,148)		603,328	603,328			
100166920	SAVANNAH	GA		09/13/2024	04/21/2026	618,743		(15,931)			(15,931)		602,812	602,812			
100277466	FARRAGUT	TN		02/13/2026	06/07/2026	622,912		(20,129)			(20,129)		602,783	602,783			
100199155	MIAMI	FL		04/04/2025	04/09/2026	615,175		(12,417)			(12,417)		602,758	602,758			
100235295	RALEIGH	NC		08/29/2025	05/09/2026	624,717		(22,332)			(22,332)		602,386	602,386			
100193420	NAPLES	FL		02/10/2025	04/07/2026	608,862		(6,485)			(6,485)		602,377	602,377			
100176602	LOS ANGELES	CA		11/15/2024	06/29/2026	621,562							621,562	621,424		(138)	(138)
100151456	RALEIGH	NC		05/10/2024	04/17/2026	612,845		(11,679)			(11,679)		601,167	601,167			
100148745	MARQUEZ	TX		04/17/2024	05/17/2026	619,682		(18,536)			(18,536)		601,147	601,147			
100148218	NASHVILLE	TN		04/12/2024	04/17/2026	618,845		(18,005)			(18,005)		600,839	600,839			
100090766	MIAMI	FL		02/28/2023	04/09/2026	609,232		(8,772)			(8,772)		600,460	600,460			
100103331	ROTTERDAM	NLD		04/28/2023	05/20/2026	999,713						(46,624)	953,090	1,005,749	52,660		52,660
100141113	BROOKLYN	NY		01/30/2024	05/09/2026	614,166		(14,533)			(14,533)		599,633	599,633			
100219679	ATHENS	GA		07/07/2025	05/08/2026	619,156		(19,535)			(19,535)		599,621	599,621			
100140912	SEATTLE	WA		02/26/2024	06/10/2026	614,640		(15,140)			(15,140)		599,500	599,500			
100226922	LOS ANGELES	CA		07/30/2025	05/17/2026	629,874		(30,465)			(30,465)		599,409	599,409			
100080361	LOS ANGELES	CA		02/28/2022	05/09/2026	601,828		(2,590)			(2,590)		599,238	599,238			
100221490	LOS ANGELES	CA		07/22/2025	04/30/2026	628,209		(43)			(43)		628,165	628,578		412	412
100167060	BEND	OR		09/13/2024	06/05/2026	613,895		(15,509)			(15,509)		598,386	598,386			
100174750	VALENCIA	CA		10/31/2024	04/03/2026	621,572		(23,326)			(23,326)		598,246	598,246			
100255078	SANTEE	CA		11/19/2025	04/07/2026	614,109		(16,244)			(16,244)		597,865	597,865			
3340101938	HO-HO-KUS	NJ		06/05/2025	06/24/2026	834,309							834,309	834,309			
100238789	TOMBALL	TX		09/23/2025	05/17/2026	627,071		(29,466)			(29,466)		597,605	597,605			
100130199	GRANT VALKARIA	FL		11/15/2023	06/09/2026	609,051		(11,463)			(11,463)		597,588	597,588			
100176830	CLAYTON	CA		11/15/2024	06/29/2026	627,107							627,107	622,949		(4,158)	(4,158)
100192252	WORCESTER	MA		01/31/2025	04/07/2026	618,591		(21,658)			(21,658)		596,933	596,933			
100176811	BLAINE	WA		11/15/2024	06/05/2026	620,047		(23,958)			(23,958)		596,089	596,089			
100163960	PEMBROKE PINES	FL		10/04/2024	05/09/2026	618,981		(23,529)			(23,529)		595,452	595,452			
100204102	LOS ANGELES	CA		03/28/2025	05/08/2026	619,685		(24,265)			(24,265)		595,420	595,420			
100216174	ONTARIO	CA		06/18/2025	05/11/2026	610,514		(15,208)			(15,208)		595,306	595,306			
325030421	HENDERSON	NV		05/28/2025	06/29/2026	1,025,762							1,025,762	1,025,762			
100138758	MISSOURI CITY	TX		12/21/2023	05/11/2026	604,391		(10,725)			(10,725)		593,666	593,666			
3410000881	FLORHAM PARK	NJ		06/06/2025	04/29/2026	1,186,862							1,186,862	1,186,862			
3.62425E+11	AUSTIN	TX		10/23/2024	04/29/2026	1,186,500							1,186,500	1,186,500			
100192959	WASHINGTON	UT		02/10/2025	04/17/2026	604,226		(10,989)			(10,989)		593,238	593,238			
100238416	MARCO ISLAND	FL		09/19/2025	04/07/2026	610,855		(17,890)			(17,890)		592,965	592,965			
100168323	VACAVILLE	CA		09/20/2024	04/07/2026	599,051		(6,416)			(6,416)		592,635	592,635			
100132709	WHITTIER	CA		11/03/2023	04/10/2026	592,976		(1,155)			(1,155)		591,821	591,821			
100109701	MIAMI	FL		06/16/2023	05/09/2026	604,937		(13,277)			(13,277)		591,660	591,660			
100195328	LOS ANGELES	CA		02/24/2025	04/17/2026	606,910		(15,418)			(15,418)		591,492	591,492			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118987	SCOTTSDALE	AZ		07/27/2023	06/05/2026	590,173		762			762		590,934	590,934			
100166136	ST CHARLES	IL		09/09/2024	06/17/2026	603,167		(12,253)			(12,253)		590,913	590,913			
100159949	DORAL	FL		08/16/2024	05/11/2026	602,089		(11,319)			(11,319)		590,770	590,770			
3340100387	BROOKLYN	NY		04/24/2025	06/24/2026	742,342							742,342	742,342			
100172230	DAVIS	CA		10/21/2024	04/21/2026	609,123		(18,446)			(18,446)		590,677	590,677			
100088112	PHOENIX	AZ		10/25/2022	06/29/2026	615,552							615,552	607,593		(7,960)	(7,960)
100140637	BELLINGHAM	WA		02/08/2024	04/09/2026	603,742		(13,742)			(13,742)		590,000	590,000			
100151062	MURRELLS INLET	SC		05/08/2024	06/17/2026	608,384		(18,603)			(18,603)		589,781	589,781			
100140698	BURLINGTON	CT		02/08/2024	05/09/2026	584,321		5,454			5,454		589,775	589,775			
100244525	NASHVILLE	TN		09/29/2025	04/17/2026	605,665		(16,166)			(16,166)		589,498	589,498			
100165363	LOS ANGELES	CA		08/29/2024	04/05/2026	596,181		(7,052)			(7,052)		589,129	589,129			
100161291	SEATTLE	WA		07/25/2024	04/04/2026	600,429		(11,367)			(11,367)		589,062	589,062			
100083865	DAYTON	OH		07/12/2022	04/22/2026	583,771		5,170			5,170		588,941	588,941			
100161132	MARGATE CITY	NJ		07/24/2024	04/17/2026	604,403		(15,568)			(15,568)		588,835	588,835			
100132814	REUNION	FL		11/03/2023	06/29/2026	575,373							575,373	622,954		47,581	47,581
100237125	WEST COVINA	CA		09/12/2025	04/08/2026	610,911		(22,293)			(22,293)		588,619	588,619			
100202805	SALINAS	CA		03/24/2025	04/17/2026	610,824		(22,334)			(22,334)		588,490	588,490			
100245719	NEW BUFFALO	MI		10/06/2025	06/21/2026	611,167		(22,684)			(22,684)		588,483	588,483			
100080022	MULINO	OR		04/08/2022	06/22/2026	597,627		(9,336)			(9,336)		588,291	588,291			
100115300	YUCCA VALLEY	CA		07/17/2023	06/29/2026	615,525							615,525	444,000		(171,525)	(171,525)
100088356	POWDER SPRINGS	GA		01/06/2023	06/29/2026	596,146		(96)			(96)		596,050	583,580		(12,470)	(12,470)
3340086458	RUTHERFORD	NJ		10/23/2024	06/24/2026	754,946							754,946	754,946			
100158168	UNITED KINGDOM	GBR		07/09/2024	05/20/2026	754,273		(19,543)			(19,543)	(25,416)	709,313	745,326	36,072	(59)	36,013
100158170	UNITED KINGDOM	GBR		07/09/2024	05/20/2026	754,314		(19,584)			(19,584)	(25,418)	709,313	745,327	36,073	(59)	36,014
100110116	NAPLES	FL		06/23/2023	06/29/2026	600,698							600,698	602,942		2,244	2,244
100158651	EL CAJON	CA		07/10/2024	04/17/2026	593,806		(7,212)			(7,212)		586,594	586,594			
100159445	CENTENNIAL	CO		07/15/2024	05/17/2026	607,272		(21,073)			(21,073)		586,198	586,198			
100135831	MILLSBORO	DE		11/10/2023	05/04/2026	582,114		3,880			3,880		585,994	585,994			
325044924	SEVIERVILLE	TN		05/28/2025	05/29/2026	1,010,286							1,010,286	1,010,286			
3500117769	CORAL GABLES	FL		03/10/2025	05/28/2026	1,170,737							1,170,737	1,170,737			
100138255	ANTIOCH	CA		12/15/2023	06/09/2026	591,952		(7,032)			(7,032)		584,920	584,920			
100140309	LONG BEACH	CA		01/18/2024	04/17/2026	600,925		(16,188)			(16,188)		584,738	584,738			
100189294	ST JOHNS	FL		01/13/2025	04/17/2026	599,794		(15,088)			(15,088)		584,706	584,706			
100228769	LOS ANGELES	CA		08/12/2025	06/05/2026	587,420		(2,920)			(2,920)		584,500	584,500			
100190855	NEWCASTLE	OK		01/27/2025	04/05/2026	597,350		(13,114)			(13,114)		584,236	584,236			
100193792	HACKENSACK	NJ		02/10/2025	06/26/2026	599,072							599,072	599,282		210	210
19188	FORT WORTH	TX		06/29/2012	04/10/2026	584,084							584,084	584,084			
100182677	NORTH MYRTLE BEACH	SC		12/12/2024	04/17/2026	588,539		(4,696)			(4,696)		583,844	583,844			
100110427	SAN JUAN CAPISTRANO	CA		06/30/2023	05/17/2026	600,086		(16,262)			(16,262)		583,824	583,824			
100165725	MIAMI	FL		08/29/2024	05/11/2026	595,144		(11,730)			(11,730)		583,414	583,414			
100137711	INGLEWOOD	CA		12/08/2023	04/17/2026	587,262		(4,000)			(4,000)		583,263	583,263			
100158169	UNITED KINGDOM	GBR		07/09/2024	05/20/2026	749,137		(19,473)			(19,473)	(25,243)	704,421	740,187	35,824	(59)	35,765
100247595	BUFORD	GA		10/29/2025	05/08/2026	609,093		(26,028)			(26,028)		583,065	583,065			
100235005	ESCONDIDO	CA		08/28/2025	04/21/2026	596,209		(14,644)			(14,644)		581,565	581,565			
100206024	FRANKLIN	TN		04/15/2025	06/04/2026	589,604		(8,042)			(8,042)		581,562	581,562			
100139312	HOLLISTER	CA		12/28/2023	04/06/2026	579,565		1,948			1,948		581,512	581,512			
100132040	SHORELINE	WA		10/13/2023	04/17/2026	588,648		(7,314)			(7,314)		581,334	581,334			
100138075	ESTERO	FL		12/13/2023	05/05/2026	582,183		(861)			(861)		581,323	581,323			
100168587	WILLIS	TX		09/25/2024	04/17/2026	595,931		(14,622)			(14,622)		581,309	581,309			
100089279	SARASOTA	FL		01/26/2023	06/29/2026	565,166							565,166	541,125		(24,041)	(24,041)
100213921	HILTON HEAD ISLAND	SC		05/29/2025	04/17/2026	592,763		(11,971)			(11,971)		580,792	580,792			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100169351	FLAGLER BEACH	FL		09/27/2024	06/05/2026	599,376		(19,355)			(19,355)		580,020	580,020			
100074237	PORTLAND	OR		12/09/2021	06/29/2026	602,291							602,291	551,629		(50,662)	(50,662)
100138640	WASHINGTON	DC		02/02/2024	06/29/2026	594,632							594,632	606,500		11,868	11,868
100088113	PHOENIX	AZ		10/25/2022	06/29/2026	595,657		(2)			(2)		595,654	596,131		477	477
100238366	LEXINGTON	SC		09/19/2025	06/08/2026	603,348		(24,179)			(24,179)		579,169	579,169			
100141347	PHILADELPHIA	PA		01/30/2024	04/06/2026	590,684		(11,541)			(11,541)		579,143	579,143			
100158695	WAYNESVILLE	NC		07/10/2024	06/17/2026	590,605		(11,651)			(11,651)		578,954	578,954			
100189787	GATLINBURG	TN		01/21/2025	05/17/2026	591,475		(12,780)			(12,780)		578,696	578,696			
100168609	BELLA VISTA	AR		09/25/2024	05/17/2026	588,604		(10,062)			(10,062)		578,542	578,542			
100210341	RIVERSIDE	CA		05/09/2025	04/09/2026	599,162		(20,955)			(20,955)		578,207	578,207			
100151482	MARINA	CA		05/10/2024	05/17/2026	587,926		(9,941)			(9,941)		577,985	577,985			
3510117400	SAN DIEGO	CA		12/19/2025	05/28/2026	1,561,000							1,561,000	1,561,000			
100147657	WILMINGTON	CA		04/04/2024	05/05/2026	590,704		(13,204)			(13,204)		577,500	577,500			
100220531	AURORA	CO		07/15/2025	06/07/2026	597,588		(21,022)			(21,022)		576,566	576,566			
100168729	KIRKLAND	WA		09/26/2024	04/11/2026	596,775		(20,220)			(20,220)		576,555	576,555			
100193270	NIPOMO	CA		02/10/2025	05/07/2026	595,334		(18,871)			(18,871)		576,463	576,463			
100194584	LAKE HAVASU CITY	AZ		03/28/2025	04/09/2026	588,404		(12,246)			(12,246)		576,158	576,158			
3320049211	WOODMERE	NY		04/04/2023	04/29/2026	959,621							959,621	959,621			
100162701	ANCHORAGE	AK		08/12/2024	04/17/2026	582,451		(6,830)			(6,830)		575,620	575,620			
100276878	AMSTELVEEN	NLD		01/28/2026	05/20/2026	719,305						24,094	743,399	723,669	(19,730)		(19,730)
100211974	JOHNS CREEK	GA		05/22/2025	04/11/2026	579,457		(3,991)			(3,991)		575,465	575,465			
100179427	TACOMA	WA		12/27/2024	05/09/2026	584,363		(8,925)			(8,925)		575,438	575,438			
100156443	RANCHO PALOS VERDES	CA		06/24/2024	04/17/2026	585,801		(10,511)			(10,511)		575,290	575,290			
100135278	MANAHAWKIN	NJ		11/08/2023	04/17/2026	578,529		(3,455)			(3,455)		575,074	575,074			
100203160	COMMERCE TOWNSHIP	MI		03/27/2025	05/17/2026	584,946		(9,988)			(9,988)		574,958	574,958			
100235833	TEHACHAPI	CA		09/04/2025	05/17/2026	590,240		(15,622)			(15,622)		574,618	574,618			
100190054	CHESTERFIELD	MI		01/21/2025	04/17/2026	587,927		(13,344)			(13,344)		574,583	574,583			
3500115229	MIAMI	FL		01/27/2025	06/25/2026	1,148,788							1,148,788	1,148,788			
100148893	ALPHARETTA	GA		04/17/2024	05/17/2026	580,901		(6,593)			(6,593)		574,308	574,308			
100151833	LOS ANGELES	CA		05/10/2024	06/29/2026	593,252		(141)			(141)		593,111	571,798		(21,314)	(21,314)
100247241	ORLANDO	FL		10/23/2025	05/17/2026	592,439		(18,498)			(18,498)		573,941	573,941			
100175926	LONG BEACH	CA		11/14/2024	05/04/2026	582,789		(8,951)			(8,951)		573,838	573,838			
3510128995	LOS ANGELES	CA		09/29/2025	06/25/2026	1,550,500							1,550,500	1,550,500			
100180456	SEATTLE	WA		11/26/2024	04/05/2026	582,551		(9,428)			(9,428)		573,123	573,123			
100206112	EDINA	MN		04/16/2025	05/07/2026	592,501		(19,414)			(19,414)		573,087	573,087			
100172945	GEORGETOWN	TX		10/25/2024	05/05/2026	600,819		(27,902)			(27,902)		572,917	572,917			
100103260	FORT LAUDERDALE	FL		04/27/2023	04/09/2026	578,228		(5,973)			(5,973)		572,255	572,255			
100086191	GLENVIEW	IL		10/07/2022	06/09/2026	571,451		484			484		571,935	571,935			
3340102656	HOUSTON	TX		06/05/2025	06/24/2026	824,141							824,141	824,141			
100201785	EAST BRIDGEWATER	MA		03/18/2025	05/05/2026	595,715		(24,239)			(24,239)		571,476	571,476			
100091074	MARSTONS MILLS	MA		01/31/2023	06/09/2026	585,518		(14,064)			(14,064)		571,454	571,454			
100235643	PORT ST JOE	FL		08/29/2025	06/07/2026	598,830		(27,396)			(27,396)		571,434	571,434			
100210444	SANTA BARBARA	CA		05/12/2025	05/08/2026	594,411		(22,978)			(22,978)		571,433	571,433			
100200590	LAWRENCE	MA		03/11/2025	06/21/2026	577,489		(6,195)			(6,195)		571,294	571,294			
100175315	NEW MEADOWS	ID		11/05/2024	05/21/2026	578,096		(7,386)			(7,386)		570,710	570,710			
100110703	PLANO	TX		08/11/2023	06/09/2026	587,782		(17,782)			(17,782)		570,000	570,000			
100079719	SAN JOSE	CA		04/25/2022	06/29/2026	619,691		2,748			2,748		622,439	596,557		(25,882)	(25,882)
100103328	VAN NUYS AREA LOS ANGELES	CA		04/28/2023	06/29/2026	584,130		(14)			(14)		584,116	604,200		20,084	20,084
100171718	TEMECULA	CA		10/17/2024	05/04/2026	575,746		(6,364)			(6,364)		569,382	569,382			
100135641	HOLLISTER	CA		11/09/2023	06/29/2026	582,705		(9)			(9)		582,696	568,283		(14,413)	(14,413)
3.62522E+11	PROSPER	TX		10/02/2025	06/26/2026	1,137,500							1,137,500	1,137,500			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180704	RANCHO SANTA MARGARITA	CA		11/26/2024	06/08/2026	587,574		(18,849)			(18,849)		568,724	568,724			
100100641	WEST COVINA	CA		03/28/2023	05/09/2026	580,937		(12,327)			(12,327)		568,610	568,610			
100120784	MIRAMAR	FL		08/25/2023	06/11/2026	571,625		(3,188)			(3,188)		568,437	568,437			
100138759	LAS VEGAS	NV		12/21/2023	06/11/2026	570,608		(2,448)			(2,448)		568,161	568,161			
100152531	MC KINNEY	TX		05/17/2024	06/21/2026	572,289		(4,129)			(4,129)		568,160	568,160			
3510128078	CAMBRIDGE	MA		08/01/2025	06/25/2026	1,610,651							1,610,651	1,610,651			
100156906	ASBURY PARK	NJ		06/27/2024	06/29/2026	577,099							577,099	576,660		(439)	(439)
100253731	DENVER	CO		10/30/2025	04/21/2026	588,506		(21,696)			(21,696)		566,809	566,809			
100128460	JURUPA VALLEY	CA		09/15/2023	04/11/2026	566,779		(233)			(233)		566,546	566,546			
100137904	WOODBINE	MD		12/08/2023	06/29/2026	576,255							576,255	602,071		25,816	25,816
100137178	DAMASCUS	OR		11/28/2023	05/11/2026	571,832		(6,764)			(6,764)		565,069	565,069			
100120329	CORONA	CA		08/18/2023	06/05/2026	574,068		(9,323)			(9,323)		564,745	564,745			
100191616	CHULA VISTA	CA		01/31/2025	05/11/2026	592,213		(27,658)			(27,658)		564,555	564,555			
100199056	HAZELHURST	WI		02/28/2025	04/04/2026	571,846		(7,888)			(7,888)		563,958	563,958			
100176046	FULSHEAR	TX		12/20/2024	06/29/2026	575,319		(82)			(82)		575,236	560,178		(15,058)	(15,058)
100188448	BRACEY	VA		01/08/2025	05/17/2026	579,472		(16,142)			(16,142)		563,331	563,331			
100169206	NEWARK	NJ		09/27/2024	06/09/2026	581,068		(18,388)			(18,388)		562,680	562,680			
100204077	LA QUINTA	CA		03/28/2025	04/08/2026	590,028		(27,575)			(27,575)		562,453	562,453			
3.62416E+11	SPOKANE	WA		01/17/2025	04/29/2026	1,124,000							1,124,000	1,124,000			
3.62416E+11	SPOKANE	WA		01/17/2025	04/29/2026	1,124,000							1,124,000	1,124,000			
100202893	HARPSWELL	ME		03/24/2025	04/17/2026	574,497		(12,517)			(12,517)		561,980	561,980			
100155328	PHOENIX	AZ		07/19/2024	04/08/2026	570,931		(9,846)			(9,846)		561,085	561,085			
100099919	LAS VEGAS	NV		03/28/2023	04/22/2026	565,277		(4,222)			(4,222)		561,055	561,055			
100138730	MIAMI	FL		02/02/2024	05/09/2026	578,178		(17,177)			(17,177)		561,001	561,001			
100203100	WEST ORANGE	NJ		03/27/2025	06/07/2026	584,640		(23,698)			(23,698)		560,942	560,942			
100162911	RESEDA	CA		08/12/2024	05/17/2026	575,949		(15,108)			(15,108)		560,841	560,841			
100201069	NORWALK	CA		03/12/2025	04/17/2026	574,154		(13,790)			(13,790)		560,363	560,363			
100143434	REHOBOTH	MA		02/16/2024	06/29/2026	546,851							546,851	592,987		46,136	46,136
100229120	ALBRIGHTSVILLE	PA		08/14/2025	05/20/2026	570,783		(11,531)			(11,531)		559,251	559,251			
100181392	LOS ANGELES	CA		01/09/2025	06/09/2026	577,705		(19,482)			(19,482)		558,223	558,223			
100158999	FERNDALE	WA		08/15/2024	05/09/2026	570,871		(13,210)			(13,210)		557,661	557,661			
100110178	SALT LAKE CITY	UT		06/30/2023	04/17/2026	561,313		(3,680)			(3,680)		557,633	557,633			
100235397	SANTA CLARITA	CA		08/29/2025	04/08/2026	570,217		(12,714)			(12,714)		557,502	557,502			
100264464	UNITED KINGDOM	GBR		12/15/2025	06/22/2026	714,717		(18,066)			(18,066)	7,454	704,105	697,298	(6,716)	(91)	(6,808)
100235961	TAOS	NM		09/04/2025	04/17/2026	575,423		(18,951)			(18,951)		556,471	556,471			
100089226	LAKESIDE	CA		01/26/2023	05/09/2026	557,104		(839)			(839)		556,265	556,265			
100140036	LOS ANGELES	CA		01/09/2024	04/17/2026	566,754		(10,701)			(10,701)		556,052	556,052			
3340105750	AVALON	NJ		09/08/2025	04/29/2026	694,980							694,980	694,980			
100091240	CATHEDRAL CITY	CA		01/31/2023	06/29/2026	574,910		152			152		575,061	591,043		15,982	15,982
100091637	APPLE VALLEY	CA		03/07/2023	05/09/2026	569,640		(13,967)			(13,967)		555,673	555,673			
100156082	LAUDERDALE LAKES	FL		06/18/2024	06/05/2026	575,539		(20,175)			(20,175)		555,364	555,364			
100127674	BAKERSFIELD	CA		09/08/2023	05/09/2026	565,769		(11,221)			(11,221)		554,548	554,548			
100204676	HAYDEN	ID		04/04/2025	06/07/2026	571,383		(16,839)			(16,839)		554,543	554,543			
100081853	LOS ANGELES	CA		03/30/2022	04/09/2026	534,314		20,186			20,186		554,500	554,500			
100161917	HAYWARD	CA		07/31/2024	04/05/2026	562,149		(7,966)			(7,966)		554,183	554,183			
100100980	RANCHO CUCAMONGA	CA		04/28/2023	06/29/2026	500,048							500,048	543,059		43,011	43,011
100171489	BLUE RIDGE	GA		10/16/2024	05/17/2026	568,577		(15,048)			(15,048)		553,530	553,530			
100198381	CENTRAL FALLS	RI		02/28/2025	05/17/2026	557,064		(4,128)			(4,128)		552,936	552,936			
100100093	CHARLOTTE	NC		03/28/2023	06/29/2026	562,411							562,411	568,504		6,093	6,093
100120605	VACAVILLE	CA		08/18/2023	06/29/2026	560,271							560,271	559,156		(1,115)	(1,115)
100162758	MC GAHEYSVILLE	VA		08/12/2024	06/17/2026	568,269		(15,749)			(15,749)		552,520	552,520			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174253	PIGEON FORGE	TN		10/31/2024	05/17/2026	562,159		(10,286)			(10,286)		551,873	551,873			
100170266	PORT SAINT LUCIE	FL		10/08/2024	05/17/2026	563,335		(11,737)			(11,737)		551,598	551,598			
100246148	PINEY FLATS	TN		10/08/2025	06/07/2026	567,573		(16,006)			(16,006)		551,566	551,566			
100164502	MOUNTAIN HOUSE	CA		08/21/2024	05/17/2026	553,909		(2,419)			(2,419)		551,490	551,490			
100244716	WAXHAW	NC		09/29/2025	05/17/2026	566,645		(15,988)			(15,988)		550,657	550,657			
100115621	SCOTTSDALE	AZ		07/19/2023	04/09/2026	558,300		(7,793)			(7,793)		550,507	550,507			
100229911	VALLEJO	CA		08/18/2025	04/17/2026	570,491		(19,992)			(19,992)		550,498	550,498			
100211651	MORGAN HILL	CA		05/19/2025	05/04/2026	562,956		(12,663)			(12,663)		550,293	550,293			
100133910	ANTIOCH	CA		11/29/2023	05/10/2026	555,339		(5,261)			(5,261)		550,078	550,078			
100255373	SAN FRANCISCO	CA		11/24/2025	06/06/2026	562,982		(12,969)			(12,969)		550,012	550,012			
100136909	SNOHOMISH	WA		11/27/2023	04/04/2026	536,993		12,862			12,862		549,856	549,856			
100178498	EAST MEADOW	NY		11/21/2024	04/08/2026	576,401		(26,711)			(26,711)		549,690	549,690			
100154330	OXNARD	CA		06/07/2024	06/09/2026	558,968		(9,333)			(9,333)		549,635	549,635			
100152273	RIVERTON	UT		05/17/2024	04/17/2026	552,119		(2,557)			(2,557)		549,561	549,561			
100273917	FIRESTONE	CO		01/26/2026	04/07/2026	564,776		(15,249)			(15,249)		549,526	549,526			
3500120754	MIAMI	FL		04/21/2025	05/28/2026	1,098,738							1,098,738	1,098,738			
100092039	NORTH CASTLE	NY		02/09/2023	06/09/2026	562,056		(12,919)			(12,919)		549,137	549,137			
100164376	RANCHO CUCAMONGA	CA		08/21/2024	04/17/2026	554,988		(6,184)			(6,184)		548,805	548,805			
100180168	COOPER CITY	FL		11/25/2024	05/08/2026	565,657		(17,219)			(17,219)		548,438	548,438			
100139591	PICO RIVERA	CA		12/28/2023	05/05/2026	558,456		(10,160)			(10,160)		548,296	548,296			
3340114571	BROOKLYN	NY		11/26/2025	06/24/2026	729,274							729,274	729,274			
100152388	YUKON	OK		05/17/2024	04/17/2026	555,136		(7,732)			(7,732)		547,403	547,403			
100135922	WOODHAVEN	NY		11/13/2023	05/09/2026	541,429		5,895			5,895		547,324	547,324			
100253340	CANOGA PARK	CA		10/30/2025	05/21/2026	567,906		(20,719)			(20,719)		547,188	547,188			
100166415	PORT ORCHARD	WA		10/31/2024	05/09/2026	573,714		(26,754)			(26,754)		546,961	546,961			
100175054	LOS ANGELES	CA		11/05/2024	06/05/2026	570,370		(23,617)			(23,617)		546,754	546,754			
100216440	LYNDEN	WA		06/20/2025	06/08/2026	573,662		(26,918)			(26,918)		546,744	546,744			
100141726	HARTLY	DE		01/30/2024	04/09/2026	552,620		(5,896)			(5,896)		546,723	546,723			
100115483	SALINAS	CA		07/17/2023	05/09/2026	558,052		(11,346)			(11,346)		546,706	546,706			
100129297	SACRAMENTO	CA		09/25/2023	05/04/2026	540,824		5,375			5,375		546,199	546,199			
100010764	PORT SAINT JOE	FL		12/23/2016	04/05/2026	521,206		24,600			24,600		545,806	545,806			
100212341	STANTON	CA		05/28/2025	05/06/2026	552,838		(7,258)			(7,258)		545,580	545,580			
100160573	NORTH BRUNSWICK	NJ		07/19/2024	06/05/2026	561,453		(15,900)			(15,900)		545,553	545,553			
100134070	ANAHEIM	CA		10/27/2023	04/09/2026	555,712		(10,440)			(10,440)		545,273	545,273			
100229086	MANISTEE	MI		08/14/2025	04/20/2026	556,121		(10,951)			(10,951)		545,170	545,170			
100211919	CHARLOTTESVILLE	VA		05/19/2025	05/17/2026	552,149		(7,329)			(7,329)		544,820	544,820			
3340101746	LEVITTOWN	NY		05/22/2025	05/28/2026	727,848							727,848	727,848			
100234800	ADA	MI		08/28/2025	04/17/2026	568,417		(23,906)			(23,906)		544,511	544,511			
100101841	SAN DIEGO	CA		04/06/2023	06/09/2026	550,019		(5,541)			(5,541)		544,477	544,477			
100261697	WALNUT CREEK	CA		12/12/2025	06/07/2026	569,818		(25,818)			(25,818)		544,000	544,000			
100103276	FORT LAUDERDALE	FL		04/27/2023	04/09/2026	544,566		(742)			(742)		543,824	543,824			
100011954	UNION CITY	CA		03/08/2017	06/13/2026	430,769		112,655			112,655		543,425	543,425			
100194055	PHOENIX	AZ		03/20/2025	05/09/2026	561,489		(18,184)			(18,184)		543,304	543,304			
100126357	NEWARK	NJ		08/30/2023	05/09/2026	559,748		(16,722)			(16,722)		543,026	543,026			
100150886	ANNAPOLIS	MD		05/08/2024	05/17/2026	547,759		(5,619)			(5,619)		542,140	542,140			
100186360	RANCHO SANTA MARGARITA	CA		12/30/2024	04/17/2026	552,005		(9,936)			(9,936)		542,069	542,069			
100126997	KEY WEST	FL		08/30/2023	05/22/2026	501,618		1,246			1,246		502,865	498,245		(4,620)	(4,620)
100067715	MADEIRA BEACH	FL		09/23/2021	04/17/2026	536,026		5,693			5,693		541,719	541,719			
100087318	APOLLO BEACH	FL		10/25/2022	05/09/2026	495,915		45,713			45,713		541,628	541,628			
100191266	UPTON	MA		01/29/2025	06/08/2026	549,993		(8,555)			(8,555)		541,438	541,438			
100245612	LANGLEY	WA		10/06/2025	04/21/2026	567,798		(26,486)			(26,486)		541,312	541,312			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244978	KIRKLAND	WA		09/29/2025	04/17/2026	555,390		(14,132)			(14,132)		541,259	541,259			
100229769	PIGEON FORGE	TN		08/18/2025	04/17/2026	555,194		(14,028)			(14,028)		541,166	541,166			
100163300	OCEAN PINES	MD		08/13/2024	04/05/2026	548,755		(7,650)			(7,650)		541,105	541,105			
100202836	OAK ISLAND	NC		03/24/2025	05/17/2026	559,976		(19,094)			(19,094)		540,882	540,882			
100142566	CHICO	CA		02/08/2024	04/17/2026	551,888		(11,396)			(11,396)		540,491	540,491			
100118986	COPPELL	TX		07/27/2023	04/05/2026	546,423		(6,136)			(6,136)		540,288	540,288			
100264699	UNITED KINGDOM	GBR		12/15/2025	04/20/2026	687,541		(12,466)			(12,466)	7,171	682,246	690,258	8,013		8,013
100238746	BOCA RATON	FL		09/22/2025	06/09/2026	559,147		(19,429)			(19,429)		539,718	539,718			
100215357	SEASIDE HEIGHTS	NJ		06/12/2025	04/07/2026	548,363		(8,832)			(8,832)		539,532	539,532			
100201222	SCOTTSDALE	AZ		03/12/2025	05/17/2026	555,817		(16,636)			(16,636)		539,181	539,181			
100153823	DANVERS	MA		07/10/2024	06/29/2026	551,348							551,348	555,372		4,024	4,024
100192516	VALENCIA	CA		02/10/2025	04/17/2026	554,380		(15,341)			(15,341)		539,040	539,040			
100273821	LAS VEGAS	NV		01/23/2026	05/20/2026	557,581		(18,577)			(18,577)		539,005	539,005			
100142783	DESTIN	FL		02/08/2024	04/17/2026	546,116		(7,209)			(7,209)		538,907	538,907			
325054266	WOODINVILLE	WA		06/13/2025	04/29/2026	928,105							928,105	928,105			
100209353	SEASIDE HEIGHTS	NJ		04/29/2025	06/17/2026	556,503		(18,554)			(18,554)		537,949	537,949			
100119422	BROKEN BOW	OK		07/31/2023	06/17/2026	536,834		854			854		537,688	537,688			
100115185	LINDEN	NJ		07/17/2023	05/09/2026	553,191		(15,536)			(15,536)		537,655	537,655			
100236201	DANVERS	MA		09/10/2025	05/20/2026	550,906		(13,310)			(13,310)		537,595	537,595			
100182315	BERKELEY	CA		12/12/2024	04/17/2026	538,053		(552)			(552)		537,501	537,501			
100148196	LYNNWOOD	WA		04/12/2024	04/17/2026	543,615		(6,160)			(6,160)		537,455	537,455			
100236158	KEYSTONE	CO		09/10/2025	04/20/2026	548,324		(11,090)			(11,090)		537,234	537,234			
3500109039	SAN DIEGO	CA		10/30/2024	05/28/2026	1,072,187							1,072,187	1,072,187			
3.62416E+11	SPOKANE	WA		01/17/2025	04/29/2026	1,071,420							1,071,420	1,071,420			
100284022	BOISE	ID		03/24/2026	05/08/2026	545,544		(10,290)			(10,290)		535,254	535,254			
3340097057	NEW ROCHELLE	NY		04/10/2025	06/24/2026	668,844							668,844	668,844			
100087081	ROSEVILLE	CA		11/04/2022	06/09/2026	541,520		(88)			(88)		541,432	525,566		(15,867)	(15,867)
100219945	MCCLEARY	WA		07/10/2025	04/07/2026	554,745		(20,423)			(20,423)		534,322	534,322			
3.62416E+11	SPOKANE	WA		01/17/2025	04/29/2026	1,068,000							1,068,000	1,068,000			
100236064	TEMECULA	CA		09/05/2025	05/04/2026	543,403		(9,543)			(9,543)		533,860	533,860			
100120581	CONCORD	CA		08/18/2023	05/05/2026	534,108		(354)			(354)		533,754	533,754			
100189468	HOMESTEAD	FL		01/15/2025	06/30/2026	560,163							560,163	517,369		(42,794)	(42,794)
100186912	NAPA	CA		01/07/2025	05/04/2026	539,774		(6,688)			(6,688)		533,085	533,085			
100076805	CHATSWORTH	CA		12/27/2021	04/09/2026	550,630		(17,549)			(17,549)		533,081	533,081			
100151181	SEVIERVILLE	TN		05/10/2024	06/17/2026	541,911		(9,029)			(9,029)		532,882	532,882			
100157264	FREDERICKSBURG	TX		02/20/2025	06/08/2026	560,509		(28,089)			(28,089)		532,420	532,420			
100159960	AVENTURA	FL		08/16/2024	05/11/2026	557,554		(26,279)			(26,279)		531,275	531,275			
100134456	NORTH ARLINGTON	NJ		10/30/2023	05/09/2026	545,089		(14,102)			(14,102)		530,988	530,988			
100148747	RIDGEFIELD	NJ		04/17/2024	06/17/2026	544,731		(14,033)			(14,033)		530,698	530,698			
100212078	RANCHO MIRAGE	CA		05/22/2025	05/04/2026	534,676		(4,253)			(4,253)		530,423	530,423			
100203036	OJAI	CA		04/25/2025	04/09/2026	543,282		(12,895)			(12,895)		530,388	530,388			
100220399	LAS VEGAS	NV		07/15/2025	05/07/2026	549,516		(19,285)			(19,285)		530,231	530,231			
100100551	SIMI VALLEY	CA		04/27/2023	05/09/2026	540,395		(10,898)			(10,898)		529,497	529,497			
100236126	TEMECULA	CA		09/05/2025	05/04/2026	542,935		(13,650)			(13,650)		529,285	529,285			
100177415	VALLEY HOME	CA		01/16/2025	06/30/2026	555,092		(269)			(269)		554,823	526,744		(28,079)	(28,079)
100221270	STAR	ID		07/22/2025	04/11/2026	551,587		(22,947)			(22,947)		528,640	528,640			
100185576	WILMINGTON	NC		12/20/2024	04/11/2026	552,196		(23,960)			(23,960)		528,236	528,236			
100235820	BRENTWOOD	CA		09/04/2025	06/17/2026	551,760		(24,051)			(24,051)		527,710	527,710			
100276874	AMSTERDAM	NLD		01/28/2026	05/20/2026	658,377						22,062	680,439	662,369	(18,070)		(18,070)
100200404	KINGS BEACH	CA		03/10/2025	04/17/2026	526,222		566			566		526,788	526,788			
100141319	PALM HARBOR	FL		01/30/2024	06/29/2026	545,028		(89)			(89)		544,939	521,570		(23,369)	(23,369)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179495	SCOTTSDALE	AZ		11/21/2024	06/17/2026	526,789		(934)			(934)		525,855	525,855			
100215536	OAKLAND	CA		06/12/2025	06/17/2026	535,901		(10,138)			(10,138)		525,763	525,763			
100201754	MIAMI BEACH	FL		03/18/2025	05/05/2026	538,705		(13,125)			(13,125)		525,579	525,579			
100209813	TAMPA	FL		05/05/2025	04/05/2026	546,355		(21,243)			(21,243)		525,113	525,113			
100176923	COLORADO SPRINGS	CO		11/15/2024	06/05/2026	545,270		(20,220)			(20,220)		525,050	525,050			
100110118	ANTIOCH	CA		06/23/2023	06/29/2026	531,489		(18)			(18)		531,472	556,500		25,028	25,028
100227077	VANDALIA	MI		07/30/2025	06/17/2026	537,213		(13,003)			(13,003)		524,210	524,210			
100211781	LEASBURG	NC		05/19/2025	06/17/2026	521,520		2,834			2,834		524,354	524,354			
100148484	EMERALD ISLE	NC		04/12/2024	05/21/2026	536,338		(12,019)			(12,019)		524,319	524,319			
100117678	DAVENPORT	FL		07/20/2023	06/29/2026	523,634							523,634	519,038		(4,596)	(4,596)
100147061	WINNETKA	CA		03/27/2024	04/03/2026	532,222		(8,172)			(8,172)		524,050	524,050			
100153176	SUNLAND	CA		05/30/2024	04/21/2026	529,152		(5,324)			(5,324)		523,828	523,828			
100218639	THE VILLAGES	FL		06/27/2025	04/17/2026	531,495		(7,861)			(7,861)		523,634	523,634			
100195378	BERLIN	MD		02/24/2025	05/17/2026	530,770		(7,382)			(7,382)		523,388	523,388			
100164370	SURF CITY	NC		08/21/2024	04/17/2026	530,931		(7,683)			(7,683)		523,248	523,248			
100235815	WATSONVILLE	CA		09/04/2025	04/17/2026	546,651		(23,575)			(23,575)		523,076	523,076			
100144446	MARCO ISLAND	FL		04/26/2024	06/09/2026	558,517		(35,484)			(35,484)		523,033	523,033			
100109822	NEWARK	NJ		06/22/2023	06/09/2026	533,071		(10,227)			(10,227)		522,844	522,844			
100136039	HAVERHILL	MA		11/16/2023	05/05/2026	512,981		9,465			9,465		522,446	522,446			
100244419	STAMFORD	CT		09/29/2025	06/05/2026	536,158		(14,230)			(14,230)		521,928	521,928			
100226712	MAPLE VALLEY	WA		07/30/2025	04/21/2026	535,796		(13,879)			(13,879)		521,916	521,916			
100199247	AUSTIN	TX		04/09/2025	06/09/2026	544,430		(22,924)			(22,924)		521,506	521,506			
100159051	ORANGEVALE	CA		08/15/2024	04/09/2026	546,863		(25,389)			(25,389)		521,475	521,475			
100129231	BOTHELL	WA		11/03/2023	05/09/2026	524,550		(3,362)			(3,362)		521,188	521,188			
100195309	RIVERSIDE	CA		02/24/2025	04/17/2026	536,228		(15,490)			(15,490)		520,738	520,738			
100139167	FALL RIVER	MA		12/28/2023	06/09/2026	536,107		(15,075)			(15,075)		521,032	521,032			
3500121900	LOS ANGELES	CA		05/02/2025	05/28/2026	1,041,825							1,041,825	1,041,825			
100227163	LAKE HAVASU CITY	AZ		07/30/2025	04/17/2026	541,305		(20,652)			(20,652)		520,653	520,653			
100160989	CONCRETE	WA		07/24/2024	06/17/2026	535,374		(14,745)			(14,745)		520,629	520,629			
100245758	ROSEVILLE	CA		10/29/2025	05/09/2026	544,277		(23,654)			(23,654)		520,622	520,622			
100215763	MORGANTON	GA		06/12/2025	04/21/2026	529,037		(8,538)			(8,538)		520,499	520,499			
100168261	JACKSONVILLE BEACH	FL		09/20/2024	06/07/2026	528,105		(7,789)			(7,789)		520,316	520,316			
100202679	NASHVILLE	TN		03/24/2025	04/17/2026	523,006		(2,764)			(2,764)		520,241	520,241			
100082057	HAARLEM	NLD		03/30/2022	04/20/2026	866,802						(30,446)	836,356	883,895		47,539	47,539
100211944	TRACY	CA		05/19/2025	05/17/2026	536,404		(16,773)			(16,773)		519,630	519,630			
100212176	HAWAIIAN GARDENS	CA		05/22/2025	06/04/2026	524,670		(5,566)			(5,566)		519,105	519,105			
100137214	PARADISE	TX		11/28/2023	04/11/2026	536,809		(17,883)			(17,883)		518,926	518,926			
100119250	LAKEHEAD	CA		07/31/2023	05/17/2026	525,423		(6,801)			(6,801)		518,622	518,622			
100156286	HENDERSON	NV		07/25/2024	06/09/2026	547,021		(29,141)			(29,141)		517,880	517,880			
100170404	LOS ANGELES	CA		10/09/2024	06/05/2026	529,785		(11,981)			(11,981)		517,804	517,804			
100229764	KILL DEVIL HILLS	NC		08/18/2025	04/17/2026	537,419		(19,974)			(19,974)		517,445	517,445			
3700006450	PARAMUS	NJ		11/21/2025	05/19/2026	862,217							862,217	862,217			
100102137	WINTER PARK	FL		04/14/2023	06/09/2026	523,505		(4)			(4)		523,501	538,650		15,149	15,149
100115880	EATONTON	GA		07/20/2023	04/17/2026	520,524		(3,360)			(3,360)		517,164	517,164			
100090400	MENIFEE	CA		12/28/2022	04/09/2026	523,082		(6,020)			(6,020)		517,062	517,062			
100198514	BALTIMORE	MD		02/28/2025	04/17/2026	532,618		(15,739)			(15,739)		516,879	516,879			
100206231	EDGEWOOD	WA		04/17/2025	04/08/2026	533,200		(16,351)			(16,351)		516,849	516,849			
100220406	OAK ISLAND	NC		07/15/2025	04/07/2026	537,091		(20,340)			(20,340)		516,751	516,751			
100273213	BROOKLYN	NY		01/16/2026	04/05/2026	537,187		(20,501)			(20,501)		516,687	516,687			
100140403	SOUTH JORDAN	UT		01/18/2024	05/17/2026	525,863		(9,414)			(9,414)		516,449	516,449			
100146690	LAS VEGAS	NV		03/20/2024	06/05/2026	537,093		(205)			(205)		536,888	506,073		(30,815)	(30,815)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135733	CHULA VISTA	CA		11/10/2023	04/04/2026	497,728		18,326			18,326		516,053	516,053			
100188408	MESA	AZ		01/08/2025	04/17/2026	529,837		(14,367)			(14,367)		515,470	515,470			
100194492	LAKE WORTH BEACH	FL		02/14/2025	06/07/2026	538,162		(22,886)			(22,886)		515,276	515,276			
100151680	CAROLINA BEACH	NC		05/10/2024	04/17/2026	524,921		(9,758)			(9,758)		515,163	515,163			
100156674	MT. JULIET	TN		06/24/2024	06/29/2026	533,973							533,973	523,550		(10,423)	(10,423)
100154920	DECATUR	GA		07/19/2024	06/30/2026	527,652							527,652	538,982		11,330	11,330
100167889	OAKLAND	CA		09/20/2024	04/05/2026	537,425		(22,955)			(22,955)		514,470	514,470			
3410000651	JERSEY CITY	NJ		01/10/2025	05/22/2026	1,028,111							1,028,111	1,028,111			
100175410	WESTON	FL		12/23/2024	04/11/2026	537,617		(23,582)			(23,582)		514,035	514,035			
100189074	MARGATE CITY	NJ		01/13/2025	04/07/2026	522,618		(8,866)			(8,866)		513,752	513,752			
100172621	JAMAICA	NY		10/24/2024	04/09/2026	519,551		(5,882)			(5,882)		513,669	513,669			
100193050	PITTSBURGH	PA		02/10/2025	05/17/2026	523,611		(10,368)			(10,368)		513,243	513,243			
100161553	WORCESTER	MA		07/30/2024	06/21/2026	523,423		(10,233)			(10,233)		513,190	513,190			
100091943	MONEE	IL		02/03/2023	06/29/2026	513,286							513,286	525,769		12,483	12,483
100168658	LEASBURG	NC		09/25/2024	05/08/2026	526,277		(14,069)			(14,069)		512,207	512,207			
100234704	PACOIMA	CA		08/28/2025	04/30/2026	537,465		(37)			(37)		537,427	537,737		310	310
100158004	PASCO	WA		07/09/2024	04/21/2026	524,784		(12,677)			(12,677)		512,107	512,107			
100238869	WESTMINSTER	CO		09/23/2025	06/17/2026	529,340		(17,716)			(17,716)		511,624	511,624			
3340099421	LEONIA	NJ		05/22/2025	04/29/2026	639,540							639,540	639,540			
100157342	PLANT CITY	FL		02/20/2025	06/08/2026	532,366		34			34		532,400	348,125		(184,275)	(184,275)
100246065	KENNEWICK	WA		10/08/2025	04/07/2026	534,643		(24,011)			(24,011)		510,632	510,632			
100177112	DANVILLE	CA		01/16/2025	04/08/2026	517,381		(6,893)			(6,893)		510,488	510,488			
3.62416E+11	SPOKANE	WA		01/17/2025	04/29/2026	1,020,000							1,020,000	1,020,000			
100137675	CHARLOTTE	NC		12/08/2023	06/17/2026	514,643		(4,683)			(4,683)		509,960	509,960			
100206596	SAN DIEGO	CA		04/23/2025	05/08/2026	532,947		(23,684)			(23,684)		509,263	509,263			
100189772	GALVESTON	TX		01/21/2025	04/17/2026	517,596		(8,498)			(8,498)		509,098	509,098			
100246685	SEATTLE	WA		10/15/2025	05/07/2026	532,706		(23,864)			(23,864)		508,842	508,842			
100164789	CAPE CORAL	FL		08/26/2024	04/17/2026	518,664		(9,934)			(9,934)		508,729	508,729			
100205872	TOPSAIL BEACH	NC		04/14/2025	05/21/2026	519,321		(10,666)			(10,666)		508,655	508,655			
100115655	AUSTIN	AR		07/19/2023	05/09/2026	506,162		2,405			2,405		508,567	508,567			
100177209	EASTVALE	CA		01/16/2025	04/08/2026	527,839		(19,288)			(19,288)		508,551	508,551			
100140658	SNELLVILLE	GA		02/08/2024	05/09/2026	519,285		(10,743)			(10,743)		508,542	508,542			
100228109	BOULDER	CO		08/07/2025	04/07/2026	516,373		(7,915)			(7,915)		508,458	508,458			
100175307	HIALEAH	FL		11/05/2024	04/21/2026	519,081		(10,631)			(10,631)		508,450	508,450			
100100547	MILILANI	HI		04/27/2023	05/09/2026	511,750		(3,489)			(3,489)		508,261	508,261			
100189318	LA JOLLA	CA		01/13/2025	04/17/2026	513,034		(5,014)			(5,014)		508,020	508,020			
3.62416E+11	SPOKANE	WA		01/17/2025	04/29/2026	1,016,000							1,016,000	1,016,000			
3.62416E+11	SPOKANE	WA		01/17/2025	04/29/2026	1,016,000							1,016,000	1,016,000			
100180035	LOUDON	TN		11/25/2024	05/17/2026	517,838		(9,941)			(9,941)		507,896	507,896			
100130253	VACAVILLE	CA		09/28/2023	04/09/2026	518,187		(10,293)			(10,293)		507,894	507,894			
100159609	NEW ORLEANS	LA		07/15/2024	04/05/2026	509,772		(1,984)			(1,984)		507,788	507,788			
100175413	EVERETT	WA		12/23/2024	06/11/2026	521,253		(14,038)			(14,038)		507,214	507,214			
100228666	HAYWARD	CA		08/11/2025	04/17/2026	522,792		(15,628)			(15,628)		507,164	507,164			
100110040	FAYETTEVILLE	GA		06/23/2023	06/09/2026	514,103		(7,193)			(7,193)		506,911	506,911			
100147381	DALLAS	TX		05/08/2024	04/09/2026	517,678		(10,926)			(10,926)		506,751	506,751			
100136532	RENTON	WA		11/20/2023	05/17/2026	505,240		1,352			1,352		506,592	506,592			
100155122	PICO RIVERA	CA		07/19/2024	06/08/2026	512,752		(6,698)			(6,698)		506,054	506,054			
100210349	OREGON CITY	OR		05/09/2025	04/09/2026	515,544		(9,733)			(9,733)		505,811	505,811			
3.62535E+11	ANAHEIM	CA		02/04/2026	04/29/2026	1,010,600							1,010,600	1,010,600			
100088041	CHAMPIONS GATE	FL		10/25/2022	06/29/2026	516,751							516,751	512,165		(4,586)	(4,586)
100192894	WILMINGTON	NC		02/10/2025	04/17/2026	517,969		(13,204)			(13,204)		504,765	504,765			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132775	VISTA	CA		11/03/2023	06/10/2026	495,937		8,574			8,574		504,511	504,511			
100117443	NEWARK	NJ		07/20/2023	06/05/2026	453,507		50,724			50,724		504,231	504,231			
100151197	DAUPHIN ISLAND	AL		05/10/2024	04/17/2026	514,534		(10,429)			(10,429)		504,104	504,104			
100229788	FOLSOM	CA		08/18/2025	05/17/2026	520,861		(16,849)			(16,849)		504,012	504,012			
100081339	NEBO	NC		03/18/2022	04/17/2026	492,907		10,367			10,367		503,274	503,274			
100155050	HIGHLANDS	NC		07/19/2024	06/08/2026	505,856		(2,751)			(2,751)		503,105	503,105			
100226907	MONTEREY PARK	CA		07/30/2025	04/17/2026	512,184		(9,123)			(9,123)		503,062	503,062			
100102124	LOS ANGELES	CA		04/14/2023	04/09/2026	516,949		(13,916)			(13,916)		503,032	503,032			
100141467	SAN FERNANDO	CA		01/30/2024	06/05/2026	509,701		(6,792)			(6,792)		502,910	502,910			
100115348	ELIZABETH	NJ		07/17/2023	05/09/2026	509,985		(7,103)			(7,103)		502,882	502,882			
100152694	ELK RIDGE	UT		05/17/2024	06/21/2026	507,630		(5,067)			(5,067)		502,563	502,563			
100210213	ANTELOPE	CA		05/09/2025	06/19/2026	521,352		(18,873)			(18,873)		502,479	502,479			
100128887	WILLIAMSTON	SC		09/21/2023	04/05/2026	512,850		(10,451)			(10,451)		502,398	502,398			
100262694	UNITED KINGDOM	GBR		12/15/2025	06/22/2026	640,458		(12,905)			(12,905)	6,680	634,234	628,195	(5,959)	(79)	(6,038)
100147870	KENT	WA		04/08/2024	05/17/2026	508,673		(6,645)			(6,645)		502,028	502,028			
3.62528E+11	PLEASANTON	CA		10/24/2025	04/29/2026	1,004,000							1,004,000	1,004,000			
100137624	MARYSVILLE	WA		12/08/2023	06/17/2026	502,943		(1,101)			(1,101)		501,842	501,842			
100138270	LAKE ELSINORE	CA		12/15/2023	06/29/2026	508,811							508,811	523,790		14,979	14,979
100172780	CORONA	CA		12/06/2024	05/09/2026	523,474		(22,113)			(22,113)		501,360	501,360			
100214884	PARKER	CO		06/11/2025	04/05/2026	525,783		(24,646)			(24,646)		501,137	501,137			
100150825	SAN PABLO	CA		05/08/2024	04/17/2026	511,383		(10,495)			(10,495)		500,888	500,888			
100153164	TRUCKEE	CA		05/30/2024	04/21/2026	505,748		(5,129)			(5,129)		500,618	500,618			
100205060	BROOKLYN	NY		04/11/2025	04/05/2026	524,143		(24,143)			(24,143)		500,000	500,000			
100142422	NAPA	CA		03/08/2024	04/09/2026	508,675		(8,839)			(8,839)		499,836	499,836			
100271948	HALES LOCATION	NH		01/06/2026	05/07/2026	512,693		(13,146)			(13,146)		499,547	499,547			
100218725	SKYKOMISH	WA		06/27/2025	04/17/2026	508,355		(8,906)			(8,906)		499,449	499,449			
100267321	SAN JOSE	CA		12/24/2025	06/07/2026	522,977		(24,672)			(24,672)		498,305	498,305			
100235401	RICHARDSON	TX		08/29/2025	05/08/2026	520,415		(22,159)			(22,159)		498,257	498,257			
100109821	NEWARK	NJ		06/22/2023	06/29/2026	509,424							509,424	524,389		14,965	14,965
100155098	QUILCENE	WA		07/19/2024	04/08/2026	502,833		(4,651)			(4,651)		498,182	498,182			
100245053	COACHELLA	CA		09/30/2025	06/07/2026	522,834		(24,667)			(24,667)		498,167	498,167			
100091472	MOUNT VERNON	NY		01/20/2023	06/09/2026	515,146		3,243			3,243		518,389	580,234		61,845	61,845
100215825	JASPER	GA		06/12/2025	05/21/2026	510,239		(12,443)			(12,443)		497,796	497,796			
100253620	LOUDON	TN		10/30/2025	05/21/2026	510,887		(13,176)			(13,176)		497,711	497,711			
100134535	NORTH PORT	FL		10/30/2023	06/09/2026	500,619		(3,076)			(3,076)		497,543	497,543			
100203713	AMSTELVEEN	NLD		03/26/2025	06/22/2026	621,741						(43,412)	578,329	614,552	36,223		36,223
100143405	LYNN	MA		02/16/2024	05/05/2026	503,003		(5,863)			(5,863)		497,141	497,141			
100158900	CORRALES	NM		07/12/2024	04/17/2026	509,506		(12,667)			(12,667)		496,839	496,839			
100228286	NEWBURY	MA		08/11/2025	05/07/2026	512,440		(15,627)			(15,627)		496,813	496,813			
100209327	SPARKS	NV		04/29/2025	06/17/2026	510,734		(14,159)			(14,159)		496,575	496,575			
100112762	LOS ANGELES AREA	CA		06/29/2023	05/05/2026	366,739		129,657			129,657		496,396	496,396			
100115013	SAN DIEGO	CA		07/14/2023	04/04/2026	485,252		11,072			11,072		496,324	496,324			
100204968	DENVER	CO		04/10/2025	04/11/2026	515,323		(19,140)			(19,140)		496,183	496,183			
100168533	SOUTH LAKE TAHOE	CA		09/25/2024	04/17/2026	508,656		(12,525)			(12,525)		496,131	496,131			
3340114645	ELMHURST	NY		12/11/2025	04/29/2026	620,136							620,136	620,136			
100119650	CORONA	CA		08/08/2023	06/29/2026	497,272							497,272	516,346		19,074	19,074
100199610	KENTFIELD	CA		03/05/2025	06/14/2026	527,007		(30,971)			(30,971)		496,036	496,036			
100158148	HILTON HEAD ISLAND	SC		07/09/2024	04/21/2026	503,516		(7,499)			(7,499)		496,018	496,018			
100212389	VISTA	CA		05/28/2025	05/06/2026	505,301		(9,310)			(9,310)		495,992	495,992			
100158184	UNITED KINGDOM	GBR		07/09/2024	05/20/2026	642,351		(21,767)			(21,767)	(21,644)	598,940	629,299	30,406	(47)	30,359
100085067	HEERLEN	NLD		07/27/2022	04/20/2026	826,332						(96,663)	729,669	842,634	112,965		112,965

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3500122960	NEWPORT BEACH	CA		06/09/2025	04/30/2026	990,871							990,871	990,871			
100087727	WEST COVINA	CA		10/07/2022	04/09/2026	494,456		860			860		495,316	495,316			
100195331	MANSON	WA		02/24/2025	06/17/2026	502,377		(7,118)			(7,118)		495,260	495,260			
100141005	MIAMI	FL		02/20/2024	05/06/2026	508,234		(13,007)			(13,007)		495,227	495,227			
3340093553	BANNOCKBURN	IL		02/20/2025	04/29/2026	618,691							618,691	618,691			
100115309	PUYALLUP	WA		07/17/2023	06/29/2026	507,662		(23)			(23)		507,639	497,198		(10,441)	(10,441)
100189256	WESTERLY	RI		01/13/2025	06/17/2026	509,019		(14,253)			(14,253)		494,766	494,766			
100211633	SCOTTSDALE	AZ		05/16/2025	06/09/2026	510,030		(15,288)			(15,288)		494,741	494,741			
100175239	BOCA RATON	FL		11/05/2024	04/21/2026	505,861		(11,155)			(11,155)		494,706	494,706			
100091121	LITHIA	FL		01/31/2023	06/29/2026	506,352							506,352	503,184		(3,169)	(3,169)
100220964	ROSWELL	GA		07/18/2025	04/17/2026	510,023		(15,538)			(15,538)		494,485	494,485			
100115355	LITTLEROCK	CA		07/17/2023	06/09/2026	506,336		(12,246)			(12,246)		494,090	494,090			
100182673	NATHROP	CO		12/12/2024	04/17/2026	500,730		(6,854)			(6,854)		493,876	493,876			
100255750	OAKHURST	CA		11/24/2025	05/17/2026	520,596		(26,905)			(26,905)		493,692	493,692			
100157347	MARGATE	FL		02/20/2025	05/08/2026	500,804		(7,198)			(7,198)		493,606	493,606			
100087234	BOCA RATON	FL		10/25/2022	06/09/2026	467,241		25,911			25,911		493,152	493,152			
100151187	MIAMI	FL		05/10/2024	06/17/2026	506,023		(13,141)			(13,141)		492,881	492,881			
100175195	MANHATTAN BEACH	CA		11/05/2024	05/21/2026	506,379		(13,951)			(13,951)		492,428	492,428			
100214965	GLENDORA	CA		06/11/2025	05/08/2026	505,755		(13,327)			(13,327)		492,428	492,428			
100172521	DACULA	GA		10/23/2024	04/17/2026	501,410		(9,067)			(9,067)		492,343	492,343			
100155978	SIMI VALLEY	CA		06/18/2024	06/05/2026	505,373		(13,093)			(13,093)		492,279	492,279			
100182599	OREM	UT		12/12/2024	04/17/2026	498,670		(6,463)			(6,463)		492,206	492,206			
100226675	SPRINGFIELD	OR		07/30/2025	05/21/2026	505,271		(13,291)			(13,291)		491,980	491,980			
100145818	KAILUA KONA	HI		05/08/2024	06/09/2026	493,336		(1,452)			(1,452)		491,885	491,885			
100147915	FAYETTEVILLE	AR		04/08/2024	04/17/2026	494,427		(2,755)			(2,755)		491,672	491,672			
100169590	ROSEVILLE	CA		09/30/2024	04/07/2026	497,658		(6,254)			(6,254)		491,404	491,404			
3700005847	UNION CITY	NJ		04/11/2025	04/30/2026	818,854							818,854	818,854			
100193439	HOMEWOOD	CA		02/10/2025	05/07/2026	499,672		(8,425)			(8,425)		491,248	491,248			
100188646	ESCONDIDO	CA		02/10/2025	04/09/2026	502,783		(11,583)			(11,583)		491,199	491,199			
100146689	CHICAGO	IL		03/20/2024	04/05/2026	503,162		(12,002)			(12,002)		491,159	491,159			
100086202	HUNTSVILLE	TX		10/07/2022	06/09/2026	508,295		(17,349)			(17,349)		490,946	490,946			
100212083	MANTECA	CA		05/22/2025	04/04/2026	497,719		(6,785)			(6,785)		490,934	490,934			
100207394	LEAWOOD	KS		04/29/2025	04/11/2026	508,321		(17,594)			(17,594)		490,727	490,727			
100146636	CHENEY	WA		03/20/2024	05/05/2026	486,845		3,832			3,832		490,677	490,677			
100144625	PALMER	AK		03/13/2024	05/04/2026	497,514		(6,864)			(6,864)		490,649	490,649			
100026781	FOLSOM	CA		09/26/2018	04/05/2026	485,138		5,383			5,383		490,521	490,521			
100214878	RENO	NV		06/11/2025	04/05/2026	507,597		(17,164)			(17,164)		490,433	490,433			
100174799	STATEN ISLAND	NY		10/31/2024	04/03/2026	506,194		(16,254)			(16,254)		489,941	489,941			
100228604	GLENDALE	AZ		08/11/2025	05/17/2026	503,530		(13,813)			(13,813)		489,717	489,717			
100190658	SARASOTA	FL		01/28/2025	05/03/2026	499,245		(9,729)			(9,729)		489,516	489,516			
100182248	DAHLONEGA	GA		12/12/2024	05/17/2026	446,130		42,944			42,944		489,074	489,074			
100186535	MOUNT JACKSON	VA		12/30/2024	05/17/2026	489,269		(313)			(313)		488,956	488,956			
100143333	FOLSOM	CA		02/16/2024	04/17/2026	486,435		2,309			2,309		488,744	488,744			
100254018	HIGHLAND PARK	IL		10/30/2025	06/17/2026	501,199		(12,503)			(12,503)		488,696	488,696			
100102662	SUFFOLK	VA		06/22/2023	06/29/2026	501,716		(139)			(139)		501,577	481,388		(20,189)	(20,189)
100200577	LINCOLN	NH		03/11/2025	04/21/2026	499,213		(11,170)			(11,170)		488,043	488,043			
100134936	GLENDALE	CA		10/30/2023	04/06/2026	494,870		(6,876)			(6,876)		487,994	487,994			
100118661	EAST AURORA	NY		07/25/2023	05/09/2026	499,008		(11,216)			(11,216)		487,792	487,792			
100200195	MYSTIC	CT		03/07/2025	04/07/2026	499,052		(11,981)			(11,981)		487,071	487,071			
3350113937	CHARLOTTE	NC		11/13/2025	05/28/2026	1,316,385							1,316,385	1,316,385			
3340083693	OAKLAND	CA		09/10/2024	04/29/2026	608,787							608,787	608,787			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254968	CELINA	TX		11/17/2025	05/21/2026	495,069		(44)			(44)		495,025	495,121		96	96
100154918	LONG BEACH	CA		07/19/2024	04/08/2026	495,257		(8,685)			(8,685)		486,573	486,573			
100215534	MURPHYS	CA		06/12/2025	05/17/2026	506,164		(19,635)			(19,635)		486,529	486,529			
100211882	NORTHBOROUGH	MA		05/19/2025	06/17/2026	491,973		(5,498)			(5,498)		486,476	486,476			
100108005	CHULA VISTA	CA		05/25/2023	04/17/2026	483,842		2,089			2,089		485,930	485,930			
100090335	MIDWAY	UT		12/22/2022	06/29/2026	493,904							493,904	452,325		(41,578)	(41,578)
100162087	SAINT PETERSBURG	FL		07/31/2024	06/05/2026	511,180		(25,525)			(25,525)		485,656	485,656			
100179510	SOUTH GATE	CA		11/21/2024	04/17/2026	488,207		(2,984)			(2,984)		485,223	485,223			
100142543	SAN DIEGO	CA		02/08/2024	05/17/2026	496,543		(11,452)			(11,452)		485,091	485,091			
100221067	SARASOTA	FL		07/18/2025	04/17/2026	503,759		(18,714)			(18,714)		485,045	485,045			
3700006059	MILLBURN	NJ		07/11/2025	05/19/2026	807,885							807,885	807,885			
100264945	NASHVILLE	TN		12/17/2025	05/07/2026	498,883		(14,208)			(14,208)		484,675	484,675			
100189130	RENO	NV		01/13/2025	04/17/2026	499,133		(14,898)			(14,898)		484,235	484,235			
100193023	GRAVOIS MILLS	MO		02/10/2025	05/17/2026	497,358		(13,157)			(13,157)		484,201	484,201			
100151006	LAURELVILLE	OH		05/08/2024	05/17/2026	493,589		(9,968)			(9,968)		483,621	483,621			
100142078	GILBERT	AZ		02/29/2024	06/06/2026	489,410		(5,971)			(5,971)		483,439	483,439			
100220647	BRADENTON	FL		07/17/2025	06/08/2026	501,761		(18,568)			(18,568)		483,193	483,193			
100186147	STOCKTON	CA		02/10/2025	06/09/2026	497,661		(14,587)			(14,587)		483,073	483,073			
100218714	HARWICH	MA		06/27/2025	04/17/2026	497,159		(14,131)			(14,131)		483,028	483,028			
100175414	LAWRENCEVILLE	GA		12/23/2024	06/11/2026	493,815		(11,316)			(11,316)		482,499	482,499			
100205854	TEMECULA	CA		04/14/2025	04/21/2026	490,548		(8,120)			(8,120)		482,427	482,427			
100248946	CARRABASSETT VALLEY	ME		10/29/2025	04/08/2026	495,662		(13,631)			(13,631)		482,031	482,031			
100133699	WINTER GARDEN	FL		10/23/2023	05/17/2026	480,149		1,555			1,555		481,704	481,704			
3340116588	BROOKLYN	NY		12/19/2025	04/29/2026	601,911							601,911	601,911			
100163919	ELK GROVE	CA		10/04/2024	06/29/2026	491,417							491,417	496,190		4,773	4,773
100102986	BRONX	NY		06/22/2023	05/10/2026	498,193		(16,975)			(16,975)		481,217	481,217			
100193326	CHICAGO	IL		02/10/2025	04/07/2026	483,456		(2,380)			(2,380)		481,075	481,075			
100154562	PERRIS	CA		06/14/2024	05/05/2026	499,734		(18,716)			(18,716)		481,018	481,018			
100102145	FONTANA	CA		04/14/2023	06/29/2026	485,711							485,711	503,016		17,304	17,304
100253702	IRVING	TX		10/30/2025	06/21/2026	495,425		(14,579)			(14,579)		480,846	480,846			
100164470	HERNDON	VA		08/21/2024	04/17/2026	494,716		(14,285)			(14,285)		480,431	480,431			
100211848	SAINT CLOUD	FL		05/19/2025	04/17/2026	481,382		(735)			(735)		480,647	480,647			
100129884	EAST QUOGUE	NY		09/27/2023	06/29/2026	497,016							497,016	482,377		(14,639)	(14,639)
100173987	PENSACOLA	FL		10/31/2024	06/05/2026	489,998		(9,706)			(9,706)		480,292	480,292			
100149880	SCOTTSDALE	AZ		04/29/2024	05/05/2026	479,409		577			577		479,986	479,986			
100162744	LEANDER	TX		08/12/2024	04/17/2026	483,536		(3,612)			(3,612)		479,925	479,925			
100091945	SACRAMENTO	CA		02/03/2023	06/09/2026	464,709		15,192			15,192		479,901	479,901			
100273770	SAINT LOUIS	MO		01/23/2026	06/20/2026	491,857		(12,554)			(12,554)		479,303	479,303			
100151257	LINCOLN	NH		05/10/2024	05/17/2026	490,289		(11,718)			(11,718)		478,572	478,572			
100102719	CHINO	CA		06/22/2023	04/10/2026	488,475		(9,530)			(9,530)		478,945	478,945			
100168354	LA QUINTA	CA		09/25/2024	06/17/2026	475,064		3,012			3,012		478,075	478,075			
100137901	MANSFIELD	TX		12/08/2023	05/11/2026	475,131		2,921			2,921		478,053	478,053			
100226853	GARDENA	CA		07/30/2025	06/09/2026	495,059		(17,417)			(17,417)		477,642	477,642			
100201324	PHILO	CA		03/12/2025	04/05/2026	501,013		(23,419)			(23,419)		477,594	477,594			
100136770	IRVINGTON	NJ		11/27/2023	06/09/2026	486,159		(8,740)			(8,740)		477,419	477,419			
100138413	INDIALANTIC	FL		12/18/2023	06/29/2026	479,583							479,583	476,829		(2,753)	(2,753)
100135919	LOS ANGELES	CA		11/13/2023	05/09/2026	478,221		(1,344)			(1,344)		476,877	476,877			
100283924	RIVERSIDE	CA		03/23/2026	06/08/2026	490,370		(13,570)			(13,570)		476,800	476,800			
100206652	LIBERTY LAKE	WA		04/24/2025	05/17/2026	490,451		(13,691)			(13,691)		476,760	476,760			
100100999	JURUPA VALLEY	CA		04/28/2023	06/09/2026	431,023		511			511		431,534	465,366		33,832	33,832
100151819	DOWNEY	CA		05/10/2024	06/05/2026	479,005		(2,262)			(2,262)		476,742	476,742			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155046	COLVILLE	WA		07/19/2024	04/08/2026	484,256		(7,522)			(7,522)		476,734	476,734			
100228638	SUNLAND	CA		08/11/2025	05/17/2026	484,229		(7,601)			(7,601)		476,628	476,628			
100192486	KISSIMMEE	FL		02/07/2025	06/08/2026	483,126		(51)			(51)		483,075	481,377		(1,698)	(1,698)
3340081018	HAMPTON BAYS	NY		10/10/2024	05/28/2026	595,584							595,584	595,584			
100236692	UNITED KINGDOM	GBR		09/12/2025	04/20/2026	614,409		(19,419)			(19,419)	15,087	610,077	608,762	(1,315)		(1,315)
100191095	WACO	TX		01/29/2025	04/08/2026	498,807		(22,465)			(22,465)		476,342	476,342			
100236870	AIKEN	SC		09/12/2025	04/07/2026	495,624		(19,337)			(19,337)		476,287	476,287			
100219589	NAPERVILLE	IL		07/07/2025	05/08/2026	490,366		(14,181)			(14,181)		476,185	476,185			
100138184	CENTENNIAL	CO		12/14/2023	05/06/2026	482,370		(6,556)			(6,556)		475,814	475,814			
100162882	SENECA	SC		08/12/2024	06/17/2026	482,637		(7,306)			(7,306)		475,331	475,331			
100137925	INDIAN SHORES	FL		12/13/2023	04/17/2026	471,847		3,364			3,364		475,212	475,212			
100143726	SCOTTSDALE	AZ		02/26/2024	05/10/2026	490,780		(15,780)			(15,780)		475,000	475,000			
100189203	CHEYENNE	WY		01/13/2025	04/17/2026	482,946		(8,118)			(8,118)		474,828	474,828			
100100510	GODLEY	TX		04/27/2023	05/09/2026	490,643		(16,066)			(16,066)		474,577	474,577			
100099741	IRVINGTON	NJ		02/28/2023	05/09/2026	484,295		(10,008)			(10,008)		474,286	474,286			
100281939	AURORA	CO		02/26/2026	06/07/2026	487,970		(13,999)			(13,999)		473,971	473,971			
100235119	TEMECULA	CA		08/28/2025	05/21/2026	484,693		(11,230)			(11,230)		473,464	473,464			
100228890	TAUNTON	MA		08/12/2025	05/07/2026	489,577		(16,290)			(16,290)		473,288	473,288			
100156197	CAPE CORAL	FL		06/20/2024	04/11/2026	486,922		(13,880)			(13,880)		473,042	473,042			
100115134	EAST ORANGE	NJ		07/17/2023	06/29/2026	482,031							482,031	504,263		22,232	22,232
100167520	SPRING HILL	KS		10/31/2024	05/09/2026	491,156		(18,136)			(18,136)		473,020	473,020			
100197619	NORWALK	CA		02/26/2025	05/08/2026	494,743		(21,865)			(21,865)		472,879	472,879			
100150110	MONTGOMERY	TX		06/14/2024	04/09/2026	487,662		(14,859)			(14,859)		472,803	472,803			
100238062	HARBOR CITY	CA		10/03/2025	06/09/2026	496,129		(23,386)			(23,386)		472,743	472,743			
100086549	LEMONT	IL		09/30/2022	04/22/2026	470,794		1,743			1,743		472,537	472,537			
100206771	SOMERSWORTH	NH		04/23/2025	04/07/2026	490,353		(18,146)			(18,146)		472,207	472,207			
100266974	SOUTHERN PINES	NC		12/23/2025	05/21/2026	473,725		(1,859)			(1,859)		471,867	471,867			
100177583	HIALEAH	FL		01/16/2025	06/08/2026	467,254		4,173			4,173		471,426	471,426			
100084677	PHOENIX	AZ		08/02/2022	06/29/2026	480,030							480,030	457,875		(22,155)	(22,155)
100157992	COVINA	CA		07/09/2024	04/17/2026	471,568		(268)			(268)		471,301	471,301			
100161150	TEMPE	AZ		07/24/2024	06/17/2026	484,973		(13,764)			(13,764)		471,209	471,209			
100136577	WOODLAND PARK	NJ		11/22/2023	05/05/2026	474,331		(3,162)			(3,162)		471,169	471,169			
100136986	CARY	NC		11/28/2023	04/17/2026	461,560		9,602			9,602		471,162	471,162			
100207207	BOLINGBROOK	IL		04/28/2025	04/06/2026	482,076		(10,973)			(10,973)		471,103	471,103			
100253283	SANTA CLARITA	CA		10/30/2025	06/21/2026	495,031		(23,929)			(23,929)		471,102	471,102			
100194485	KENT	WA		02/14/2025	05/07/2026	490,932		(20,274)			(20,274)		470,658	470,658			
100128879	BRICK TOWNSHIP	NJ		09/21/2023	05/05/2026	485,934		(15,384)			(15,384)		470,550	470,550			
100201022	PHOENIX	AZ		03/12/2025	04/17/2026	477,009		(6,533)			(6,533)		470,476	470,476			
100143174	MILFORD	NH		02/16/2024	04/17/2026	480,430		(10,039)			(10,039)		470,391	470,391			
100149153	MABLETON	GA		04/22/2024	05/05/2026	478,194		(8,237)			(8,237)		469,957	469,957			
100173774	TAMPA	FL		10/30/2024	05/11/2026	485,158		(15,518)			(15,518)		469,640	469,640			
100146999	TUSTIN	CA		03/27/2024	05/03/2026	474,994		(5,508)			(5,508)		469,486	469,486			
100139533	HOUSTON	TX		12/28/2023	04/05/2026	488,858		(19,624)			(19,624)		469,235	469,235			
100176861	RANCHO CUCAMONGA	CA		11/15/2024	04/05/2026	488,905		(19,693)			(19,693)		469,212	469,212			
100189728	PHELAN	CA		01/21/2025	06/09/2026	476,858		(79)			(79)		476,779	459,882		(16,897)	(16,897)
100087456	TACOMA	WA		10/25/2022	06/09/2026	434,921		33,169			33,169		468,090	468,090			
3410000954	LIVINGSTON	NJ		08/08/2025	06/23/2026	990,152							990,152	990,152			
100215822	SEATTLE	WA		06/12/2025	05/21/2026	475,654		(7,591)			(7,591)		468,064	468,064			
100202648	LAS VEGAS	NV		03/24/2025	04/17/2026	475,484		(7,478)			(7,478)		468,006	468,006			
100162074	BEND	OR		07/31/2024	05/05/2026	480,854		(12,852)			(12,852)		468,002	468,002			
100088926	PHOENIX	AZ		11/15/2022	06/22/2026	466,289		1,711			1,711		468,000	468,000			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138863	DALLAS	TX		12/21/2023	04/21/2026	479,472		(11,571)			(11,571)		467,901	467,901			
100130179	NORTH MIAMI	FL		11/15/2023	06/09/2026	470,657		(2,925)			(2,925)		467,732	467,732			
100108434	HAVERSTRAW	NY		05/25/2023	05/09/2026	473,968		(6,268)			(6,268)		467,700	467,700			
100159287	S JORDAN	UT		07/15/2024	04/17/2026	481,567		(14,052)			(14,052)		467,515	467,515			
100273788	EUREKA	CA		01/23/2026	06/20/2026	477,904		(10,550)			(10,550)		467,354	467,354			
100265417	MAGNA	UT		12/19/2025	05/08/2026	485,587		(86)			(86)		485,501	485,665		164	164
100189249	SALT LAKE CITY	UT		01/13/2025	05/17/2026	479,573		(13,084)			(13,084)		466,489	466,489			
100268986	PARKTON	NC		12/29/2025	06/17/2026	482,553		(15,304)			(15,304)		467,249	467,249			
100276975	BRADENTON	FL		01/30/2026	04/07/2026	483,988		(17,121)			(17,121)		466,866	466,866			
100244539	VENICE	FL		09/29/2025	04/17/2026	485,545		(18,742)			(18,742)		466,802	466,802			
100205717	FATE	TX		04/14/2025	04/21/2026	476,641		(10,173)			(10,173)		466,468	466,468			
100100710	NORTH ARLINGTON	NJ		04/28/2023	06/09/2026	456,479		9,790			9,790		466,269	466,269			
100238597	MILLVILLE	DE		09/19/2025	04/07/2026	471,863		(5,643)			(5,643)		466,220	466,220			
100115957	ROSWELL	GA		07/20/2023	05/17/2026	476,378		(10,483)			(10,483)		465,895	465,895			
100189303	MANTECA	CA		01/13/2025	04/17/2026	481,570		(15,697)			(15,697)		465,874	465,874			
100087357	OAKLAND PARK	FL		10/25/2022	06/09/2026	437,979		549			549		438,528	456,633		18,105	18,105
3340071420	SOUTH RICHMOND HILL	NY		03/14/2024	05/28/2026	582,120							582,120	582,120			
100189823	ADDISON	IL		01/21/2025	04/17/2026	472,376		(6,833)			(6,833)		465,544	465,544			
100164427	CHARLOTTE	NC		08/21/2024	04/17/2026	474,414		(8,908)			(8,908)		465,506	465,506			
100165939	HAWAIIAN GARDENS	CA		09/06/2024	06/29/2026	473,494		(7)			(7)		473,486	468,900		(4,586)	(4,586)
100088837	LEAGUE CITY	TX		11/15/2022	05/22/2026	468,917		(4,001)			(4,001)		464,916	464,916			
100164266	GREENBELT	MD		08/21/2024	06/17/2026	475,507		(10,814)			(10,814)		464,694	464,694			
100206638	CASSOPOLIS	MI		04/24/2025	05/17/2026	477,899		(13,217)			(13,217)		464,683	464,683			
100147765	COSTA MESA	CA		04/08/2024	04/17/2026	471,456		(7,019)			(7,019)		464,437	464,437			
3510114911	MORGANVILLE	NJ		12/19/2025	04/30/2026	1,252,508		2,707			2,707		1,255,215	1,255,215			
100082648	FRESNO	CA		04/14/2022	06/29/2026	476,902							476,902	452,697		(24,205)	(24,205)
100216508	HIGHLAND	UT		06/23/2025	04/17/2026	471,943		(7,745)			(7,745)		464,198	464,198			
100201997	APPLE VALLEY	CA		03/18/2025	04/05/2026	480,296		(16,567)			(16,567)		463,729	463,729			
100192471	AUBURN	WA		02/07/2025	05/08/2026	479,125		(15,701)			(15,701)		463,425	463,425			
3320053276	GLENVIEW	IL		06/21/2023	06/24/2026	772,294							772,294	772,294			
100171621	HAYMARKET	VA		10/16/2024	04/17/2026	475,655		(12,357)			(12,357)		463,298	463,298			
100120726	BAYONNE	NJ		08/25/2023	04/04/2026	464,341		(1,208)			(1,208)		463,133	463,133			
100185857	COMPTON	CA		12/26/2024	05/08/2026	470,782		(7,998)			(7,998)		462,784	462,784			
100247663	WAYNESVILLE	NC		10/29/2025	04/07/2026	474,996		(12,691)			(12,691)		462,305	462,305			
100168531	JERSEY CITY	NJ		09/25/2024	06/17/2026	468,630		(6,400)			(6,400)		462,229	462,229			
3410000825	SUMMIT	NJ		05/09/2025	06/23/2026	924,402							924,402	924,402			
100150486	NORTH HOLLYWOOD	CA		05/03/2024	04/17/2026	466,409		(4,374)			(4,374)		462,035	462,035			
100119203	NEWARK	NJ		07/31/2023	05/17/2026	466,040		(4,417)			(4,417)		461,623	461,623			
100174844	LANTANA	TX		10/31/2024	06/03/2026	492,845		(31,346)			(31,346)		461,499	461,499			
100238992	VACAVILLE	CA		09/23/2025	04/17/2026	478,589		(17,440)			(17,440)		461,149	461,149			
100212043	HOUSTON	TX		06/27/2025	06/09/2026	482,438		(21,388)			(21,388)		461,050	461,050			
100209328	ENOREE	SC		04/29/2025	04/17/2026	471,120		(10,204)			(10,204)		460,915	460,915			
100140621	SANTA MARIA	CA		01/19/2024	04/04/2026	469,289		(8,420)			(8,420)		460,869	460,869			
100192848	SAVANNAH	GA		02/10/2025	05/17/2026	475,601		(14,784)			(14,784)		460,817	460,817			
100082647	KISSIMMEE	FL		04/14/2022	06/29/2026	476,077							476,077	461,190		(14,887)	(14,887)
100100141	PORT HUENEME	CA		03/28/2023	04/22/2026	460,102		522			522		460,624	460,624			
100206144	APOLLO BEACH	FL		04/16/2025	04/17/2026	472,039		(11,850)			(11,850)		460,189	460,189			
100144165	WORCESTER	MA		03/07/2024	05/17/2026	468,410		(8,271)			(8,271)		460,139	460,139			
100152201	ATLANTA	GA		05/17/2024	05/17/2026	470,693		(10,663)			(10,663)		460,029	460,029			
100149360	ISLAND PARK	ID		04/24/2024	04/17/2026	470,763		(10,750)			(10,750)		460,013	460,013			
100209747	OCEANSIDE	CA		05/05/2025	04/05/2026	478,671		(18,680)			(18,680)		459,991	459,991			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090995	MISSOURI CITY	TX		01/31/2023	05/09/2026	486,748		(26,834)			(26,834)		459,915	459,915			
100101771	LINDEN	NJ		03/31/2023	04/09/2026	424,490		35,410			35,410		459,900	459,900			
100206440	CULLOWHEE	NC		04/22/2025	04/07/2026	467,659		(8,172)			(8,172)		459,486	459,486			
3310086413	HOUSTON	TX		10/23/2024	04/29/2026	459,465							459,465	459,465			
100203110	MERIDIAN	ID		03/27/2025	05/07/2026	472,592		(13,272)			(13,272)		459,320	459,320			
100149657	LATHROP	CA		04/26/2024	05/04/2026	465,847		(6,841)			(6,841)		459,006	459,006			
100235905	BARDSTOWN	KY		09/04/2025	04/17/2026	475,621		(16,768)			(16,768)		458,853	458,853			
100159826	PALMDALE	CA		07/17/2024	06/09/2026	463,974		(5,248)			(5,248)		458,726	458,726			
100245946	CENTENNIAL	CO		11/06/2025	04/07/2026	468,679		(9,995)			(9,995)		458,684	458,684			
100227076	FUQUAY VARINA	NC		07/30/2025	05/17/2026	479,467		(20,784)			(20,784)		458,684	458,684			
100143480	COMPTON	CA		02/16/2024	06/05/2026	467,728		(9,498)			(9,498)		458,230	458,230			
100161315	SEATTLE	WA		07/25/2024	04/04/2026	463,921		(5,925)			(5,925)		457,996	457,996			
100143255	PUNTA GORDA	FL		02/16/2024	04/17/2026	468,617		(10,737)			(10,737)		457,880	457,880			
3510126438	CHARLOTTE	NC		09/08/2025	05/28/2026	1,236,480							1,236,480	1,236,480			
100210008	SIMI VALLEY	CA		05/07/2025	04/01/2026	483,578		(26,522)			(26,522)		457,056	457,056			
100198408	NEW ORLEANS	LA		02/28/2025	04/17/2026	469,389		(12,391)			(12,391)		456,998	456,998			
100218928	ARRINGTON	TN		06/27/2025	04/17/2026	462,745		(5,750)			(5,750)		456,995	456,995			
100143020	MELVILLE	NY		02/12/2024	05/09/2026	464,685		(7,778)			(7,778)		456,907	456,907			
100208156	FALLBROOK	CA		04/29/2025	05/08/2026	465,868		(9,065)			(9,065)		456,803	456,803			
100159988	MIAMI	FL		08/16/2024	04/11/2026	455,270		1,477			1,477		456,747	456,747			
100102619	SPOKANE VALLEY	WA		06/22/2023	06/29/2026	415,715							415,715	453,509		37,794	37,794
100203392	WASHINGTON	DC		03/27/2025	04/17/2026	468,697		(12,082)			(12,082)		456,616	456,616			
100214740	RIVERSIDE	CA		06/11/2025	04/05/2026	464,314		(7,913)			(7,913)		456,401	456,401			
3340114256	CAPE MAY COURT HOUSE	NJ		11/26/2025	04/29/2026	570,239							570,239	570,239			
100103145	NYACK	NY		04/21/2023	05/09/2026	462,816		(6,770)			(6,770)		456,046	456,046			
100155182	KATY	TX		07/19/2024	05/08/2026	489,133		(33,356)			(33,356)		455,777	455,777			
100227008	LONG BEACH TOWNSHIP	NJ		07/30/2025	06/17/2026	469,222		(13,483)			(13,483)		455,739	455,739			
100189923	CLOVIS	CA		01/21/2025	04/17/2026	463,768		(8,349)			(8,349)		455,418	455,418			
100174386	APOPKA	FL		10/31/2024	04/17/2026	463,834		(8,420)			(8,420)		455,414	455,414			
100014625	GILROY	CA		09/27/2017	05/13/2026	452,422		2,743			2,743		455,165	455,165			
100157707	LAKE HAVASU CITY	AZ		06/28/2024	06/29/2026	483,954							483,954	432,963		(50,991)	(50,991)
100236255	LOUVIERS	CO		09/10/2025	05/20/2026	466,977		(12,912)			(12,912)		454,065	454,065			
100133645	IRVINGTON	NJ		10/23/2023	05/17/2026	457,098		(3,082)			(3,082)		454,016	454,016			
100158183	UNITED KINGDOM	GBR		07/09/2024	06/22/2026	588,022		(20,341)			(20,341)	(19,815)	547,866	567,428	19,627	(65)	19,563
100169183	FONTANA	CA		09/27/2024	04/21/2026	460,328		(6,987)			(6,987)		453,340	453,340			
100218848	GOODYEAR	AZ		06/27/2025	05/17/2026	468,164		(14,863)			(14,863)		453,300	453,300			
100182705	INNSBROOK	MO		12/12/2024	04/17/2026	463,216		(10,087)			(10,087)		453,129	453,129			
3410000736	LIVINGSTON	NJ		04/07/2025	04/29/2026	905,895							905,895	905,895			
100194521	GARDEN CITY	UT		02/14/2025	04/07/2026	468,770		(16,513)			(16,513)		452,257	452,257			
100116581	PORTLAND	OR		07/20/2023	05/05/2026	451,515		450			450		451,964	451,964			
100158165	PEORIA	AZ		07/09/2024	04/21/2026	451,851		(53)			(53)		451,798	451,798			
100215431	MANTECA	CA		06/12/2025	04/07/2026	459,289		(7,732)			(7,732)		451,557	451,557			
100127686	MODESTO	CA		09/08/2023	05/09/2026	465,861		(14,538)			(14,538)		451,323	451,323			
100238611	PORT HUENEME	CA		09/19/2025	04/07/2026	463,564		(12,337)			(12,337)		451,227	451,227			
3500117169	DALLAS	TX		03/10/2025	06/25/2026	901,175							901,175	901,175			
100214774	WOODSTOCK	MD		06/11/2025	04/05/2026	465,137		(14,920)			(14,920)		450,217	450,217			
100173820	PUNTA GORDA	FL		10/31/2024	05/05/2026	465,998		(15,973)			(15,973)		450,025	450,025			
100229734	FRESNO	CA		08/18/2025	06/08/2026	472,100		(22,100)			(22,100)		450,000	450,000			
100221276	DEBARY	FL		07/22/2025	06/11/2026	466,247		(16,639)			(16,639)		449,607	449,607			
100268430	QUEEN CREEK	AZ		12/29/2025	06/17/2026	455,155		(5,741)			(5,741)		449,414	449,414			
100100529	DRIPPING SPRINGS	TX		04/27/2023	04/09/2026	457,207		(8,334)			(8,334)		448,873	448,873			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272410	BRANFORD	CT		01/08/2026	06/21/2026	460,106		(11,632)			(11,632)		448,475	448,475			
100254733	SAN BERNARDINO	CA		11/14/2025	06/07/2026	469,056		(20,581)			(20,581)		448,475	448,475			
100138902	ANN ARBOR	MI		12/21/2023	06/21/2026	452,587		(4,130)			(4,130)		448,457	448,457			
100244479	WORCESTER	MA		09/29/2025	05/17/2026	457,303		(8,944)			(8,944)		448,359	448,359			
100193527	ELLICOTTVILLE	NY		02/10/2025	06/07/2026	457,204		(8,927)			(8,927)		448,277	448,277			
100108203	BROCKTON	MA		05/24/2023	06/09/2026	460,356		(12,176)			(12,176)		448,180	448,180			
100235814	SOUTH LAKE TAHOE	CA		09/04/2025	06/17/2026	467,304		(19,243)			(19,243)		448,061	448,061			
100235637	NEWARK	NJ		08/29/2025	06/07/2026	452,227		(4,643)			(4,643)		447,585	447,585			
100139615	DAVENPORT	FL		12/28/2023	06/29/2026	436,252							436,252	460,223		23,971	23,971
100220631	MATAWAN	NJ		07/17/2025	04/08/2026	468,812		(21,479)			(21,479)		447,333	447,333			
100229944	ROSEVILLE	CA		08/20/2025	06/11/2026	469,352		(106)			(106)		469,246	469,592		345	345
100214609	NAPLES	FL		06/09/2025	05/07/2026	454,239		(7,475)			(7,475)		446,763	446,763			
3310088163	HEATH	TX		12/19/2024	06/24/2026	493,762							493,762	493,762			
100143495	VALRICO	FL		02/21/2024	06/29/2026	464,630							464,630	460,475		(4,155)	(4,155)
100193178	SARASOTA	FL		03/20/2025	06/09/2026	458,382		(12,454)			(12,454)		445,928	445,928			
100159894	HOMESTEAD	FL		08/16/2024	06/29/2026	453,566							453,566	452,147		(1,419)	(1,419)
100086651	KISSIMMEE	FL		09/30/2022	05/22/2026	446,080		(556)			(556)		445,524	445,524			
100085168	GALT	CA		09/21/2022	05/09/2026	458,848		(13,440)			(13,440)		445,408	445,408			
100146845	LITTLE ELM	TX		03/21/2024	04/11/2026	464,146		(18,931)			(18,931)		445,215	445,215			
100127970	SMYRNA	TN		09/08/2023	06/29/2026	429,042							429,042	454,948		25,906	25,906
100193484	DENNIS PORT	MA		02/10/2025	04/07/2026	453,126		(8,087)			(8,087)		445,038	445,038			
100218480	GLENDALE	CA		06/27/2025	06/04/2026	446,619		(1,746)			(1,746)		444,873	444,873			
100079846	SILVER SPRING	MD		04/08/2022	06/29/2026	462,756							462,756	426,659		(36,097)	(36,097)
100238999	MEDFORD	MA		09/23/2025	06/17/2026	456,129		(11,392)			(11,392)		444,737	444,737			
100272773	KENTFIELD	CA		01/13/2026	05/07/2026	465,059		(20,414)			(20,414)		444,644	444,644			
100165783	WADING RIVER	NY		08/29/2024	04/05/2026	478,845		(34,323)			(34,323)		444,522	444,522			
100174107	MAPLE VALLEY	WA		10/31/2024	04/05/2026	458,691		(14,445)			(14,445)		444,246	444,246			
100109744	SAN LEANDRO	CA		06/16/2023	06/09/2026	466,620		(22,677)			(22,677)		443,943	443,943			
100214658	ONTARIO	CA		06/11/2025	06/05/2026	450,344		(6,576)			(6,576)		443,768	443,768			
100194151	ELKHART	IN		02/14/2025	04/03/2026	449,870		(6,701)			(6,701)		443,169	443,169			
100194043	LEMON GROVE	CA		03/20/2025	06/09/2026	462,149		(19,022)			(19,022)		443,127	443,127			
100163273	NASHVILLE	TN		08/13/2024	06/05/2026	447,578		(33)			(33)		447,545	434,577		(12,968)	(12,968)
100177189	MURFREESBORO	TN		01/16/2025	05/08/2026	461,330		(18,411)			(18,411)		442,919	442,919			
100165454	BAKERSFIELD	CA		08/29/2024	05/21/2026	448,257		(5,509)			(5,509)		442,748	442,748			
100161623	UNITED KINGDOM	GBR		07/29/2024	05/20/2026	553,277						(15,549)	537,728	561,727	23,999		23,999
100161310	FUQUAY VARINA	NC		07/25/2024	06/04/2026	448,787		(6,405)			(6,405)		442,382	442,382			
100143152	NORTH LAS VEGAS	NV		02/16/2024	04/17/2026	444,859		(2,572)			(2,572)		442,287	442,287			
100137362	MIAMI	FL		12/01/2023	04/09/2026	441,529		514			514		442,043	442,043			
100031314	BENICIA	CA		03/29/2019	04/05/2026	391,650		50,383			50,383		442,033	442,033			
100149926	MOSELEY	VA		06/07/2024	06/09/2026	453,671		(11,696)			(11,696)		441,976	441,976			
100214739	LAS VEGAS	NV		06/11/2025	05/05/2026	450,696		(8,964)			(8,964)		441,732	441,732			
100088239	NEWARK	NJ		10/17/2022	06/29/2026	451,599							451,599	442,665		(8,934)	(8,934)
100185564	BRAINTREE	MA		12/20/2024	06/11/2026	450,760		(16)			(16)		450,743	450,672		(71)	(71)
100229843	PIGEON FORGE	TN		08/18/2025	05/17/2026	452,858		(12,133)			(12,133)		440,725	440,725			
100168163	SOUTH PLAINFIELD	NJ		09/20/2024	04/07/2026	434,193		6,333			6,333		440,525	440,525			
100173347	MANTECA	CA		10/30/2024	06/17/2026	455,010		(14,629)			(14,629)		440,381	440,381			
100088204	PLANO	TX		10/13/2022	05/09/2026	451,028		(10,831)			(10,831)		440,197	440,197			
100205829	CHICAGO	IL		04/14/2025	05/21/2026	453,260		(13,655)			(13,655)		439,605	439,605			
100162908	TEMECULA	CA		08/12/2024	06/17/2026	447,948		(9,142)			(9,142)		438,806	438,806			
100134814	COMPTON	CA		10/30/2023	04/06/2026	447,597		(8,599)			(8,599)		438,998	438,998			
100206552	WINSTON-SALEM	NC		04/22/2025	06/09/2026	444,325		(5,392)			(5,392)		438,933	438,933			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100151324	LEHI	UT		05/10/2024	05/17/2026	446,384		(7,484)			(7,484)		438,900	438,900			
100216558	FARMINGTON	MO		06/23/2025	04/17/2026	442,400		(3,695)			(3,695)		438,706	438,706			
100120347	HOLLYWOOD	FL		08/18/2023	05/05/2026	443,372		(4,880)			(4,880)		438,492	438,492			
100134390	WELLINGTON	FL		10/27/2023	06/11/2026	434,015		3,846			3,846		437,861	437,861			
100245237	WEBSTER	MA		10/06/2025	04/21/2026	451,409		(13,725)			(13,725)		437,684	437,684			
100117770	RENTON	WA		07/20/2023	04/06/2026	433,931		3,749			3,749		437,680	437,680			
100211520	TORRANCE	CA		06/05/2025	06/09/2026	455,296		(17,966)			(17,966)		437,330	437,330			
100116257	MIAMI	FL		07/20/2023	04/05/2026	367,218		70,017			70,017		437,235	437,235			
100158857	PORTOLA	CA		07/12/2024	04/17/2026	454,032		(16,845)			(16,845)		437,186	437,186			
100282028	LAREDO	TX		02/27/2026	06/08/2026	458,587		(21,787)			(21,787)		436,800	436,800			
3340098265	TAMPA	FL		04/10/2025	05/28/2026	545,213							545,213	545,213			
100205126	VICTORVILLE	CA		04/11/2025	04/11/2026	448,357		(12,249)			(12,249)		436,108	436,108			
100141261	STERLING	VA		01/30/2024	05/06/2026	446,010		(9,903)			(9,903)		436,106	436,106			
100245984	GREELEY	CO		10/07/2025	06/08/2026	440,529		(4,436)			(4,436)		436,093	436,093			
100268787	LELAND	NC		12/29/2025	06/17/2026	448,951		(12,937)			(12,937)		436,014	436,014			
100162348	DENVER	CO		08/06/2024	04/05/2026	454,860		(18,924)			(18,924)		435,936	435,936			
100164607	ROSEVILLE	CA		08/21/2024	06/04/2026	443,594		(7,795)			(7,795)		435,799	435,799			
100245715	RANCHO CORDOVA	CA		10/06/2025	04/21/2026	453,716		(18,008)			(18,008)		435,708	435,708			
100210207	BEDFORD	NH		05/08/2025	06/07/2026	454,570		(18,901)			(18,901)		435,669	435,669			
100101786	NEWARK	NJ		03/31/2023	05/09/2026	443,865		(8,213)			(8,213)		435,652	435,652			
100168793	CAMARILLO	CA		09/26/2024	04/11/2026	443,559		(7,908)			(7,908)		435,651	435,651			
3510123137	KIRKLAND	WA		12/19/2025	06/25/2026	1,175,911		1,326			1,326		1,177,237	1,177,237			
100150545	SILVER SPRING	MD		05/03/2024	04/17/2026	444,258		(8,762)			(8,762)		435,496	435,496			
100137060	ANCHORAGE	AK		11/28/2023	04/17/2026	434,512		916			916		435,427	435,427			
100117790	ALAMEDA	CA		07/20/2023	06/06/2026	442,876		(79)			(79)		442,798	411,316		(31,482)	(31,482)
3310084658	BROOKLYN	NY		11/14/2024	06/24/2026	435,016							435,016	435,016			
100207360	BERNARDSVILLE	NJ		04/29/2025	06/11/2026	452,602		(17,945)			(17,945)		434,656	434,656			
100164175	GOLD RIVER	CA		08/21/2024	04/05/2026	435,654		(1,144)			(1,144)		434,510	434,510			
100116939	SAINT CLOUD	FL		07/20/2023	06/29/2026	383,397		69			69		383,466	417,831		34,365	34,365
100245788	GRANADA HILLS	CA		10/29/2025	06/07/2026	443,680		(9,769)			(9,769)		433,910	433,910			
100141484	LITTLEROCK	CA		01/30/2024	04/05/2026	443,346		(9,565)			(9,565)		433,782	433,782			
100218874	RICHMOND	VA		06/27/2025	04/17/2026	446,263		(12,935)			(12,935)		433,328	433,328			
3510114064	MIAMI	FL		12/19/2025	04/30/2026	1,168,683		2,198			2,198		1,170,881	1,170,881			
100166191	BOKEELIA	FL		09/09/2024	04/17/2026	444,205		(11,048)			(11,048)		433,157	433,157			
100153264	HOLMES BEACH	FL		05/30/2024	04/17/2026	437,553		(4,485)			(4,485)		433,068	433,068			
100103008	SEATAC	WA		06/22/2023	05/10/2026	447,568		(14,568)			(14,568)		433,000	433,000			
100206427	ALPHARETTA	GA		04/22/2025	05/07/2026	446,420		(13,424)			(13,424)		432,995	432,995			
100145782	SEABECK	WA		05/08/2024	06/09/2026	441,661		(8,730)			(8,730)		432,931	432,931			
100149999	LOS ANGELES	CA		06/07/2024	05/09/2026	445,351		(12,481)			(12,481)		432,870	432,870			
100157895	MILLVILLE	DE		07/09/2024	04/17/2026	441,196		(8,464)			(8,464)		432,731	432,731			
100174988	BOCA RATON	FL		10/31/2024	06/29/2026	461,748							461,748	442,147		(19,600)	(19,600)
100091602	SAN JACINTO	CA		03/07/2023	06/09/2026	441,591		(9,289)			(9,289)		432,302	432,302			
100102176	HILLSBORO	OR		04/14/2023	04/09/2026	443,921		(11,970)			(11,970)		431,951	431,951			
100132268	BETHESDA	MD		10/13/2023	05/04/2026	437,181		(5,279)			(5,279)		431,903	431,903			
100238516	COLORADO SPRINGS	CO		09/19/2025	06/07/2026	445,174		(13,415)			(13,415)		431,759	431,759			
100211659	GROSSE POINTE PARK	MI		05/19/2025	06/04/2026	436,603		(4,894)			(4,894)		431,709	431,709			
100120938	GEORGETOWN	TX		08/30/2023	04/17/2026	421,212		10,312			10,312		431,524	431,524			
100194080	CHICO	CA		02/14/2025	05/11/2026	442,344		(11,494)			(11,494)		430,850	430,850			
100198422	COLUMBUS	OH		02/28/2025	04/17/2026	436,785		(5,995)			(5,995)		430,790	430,790			
100167047	RANCHO MIRAGE	CA		09/13/2024	05/05/2026	455,569		(25,214)			(25,214)		430,355	430,355			
100165885	MIAMI	FL		08/30/2024	06/29/2026	433,952							433,952	476,375		42,423	42,423

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209095	UTRECHT	NLD		04/29/2025	04/20/2026	537,432						(8,226)	529,207	548,030	18,823		18,823
100158945	BRIDGEPORT	CT		08/15/2024	04/09/2026	438,923		(9,370)			(9,370)		429,553	429,553			
100089768	PORT SAINT LUCIE	FL		12/02/2022	06/29/2026	432,063							432,063	434,321		2,258	2,258
100174379	BROKEN BOW	OK		10/31/2024	06/17/2026	437,311		(8,232)			(8,232)		429,079	429,079			
100228311	WEST NEW YORK	NJ		08/11/2025	04/07/2026	442,568		(13,495)			(13,495)		429,073	429,073			
100159884	BOCA RATON	FL		08/16/2024	06/11/2026	449,117		(20,073)			(20,073)		429,044	429,044			
100207323	SAN ANTONIO	FL		04/29/2025	05/11/2026	447,745		(18,772)			(18,772)		428,973	428,973			
100136220	DES PLAINES	IL		11/20/2023	05/17/2026	428,822		(453)			(453)		428,369	428,369			
100135028	LAS VEGAS	NV		10/30/2023	05/06/2026	428,735		(311)			(311)		428,424	428,424			
100228347	POST FALLS	ID		08/11/2025	06/07/2026	441,638		(13,356)			(13,356)		428,282	428,282			
100161931	LAKE HAVASU CITY	AZ		07/31/2024	05/05/2026	439,847		(11,674)			(11,674)		428,173	428,173			
100180570	PALMDALE	CA		11/26/2024	04/05/2026	446,469		(18,605)			(18,605)		427,864	427,864			
100135262	NEW SMYRNA BEACH	FL		11/08/2023	04/17/2026	425,727		1,953			1,953		427,681	427,681			
100150881	NAGS HEAD	NC		05/08/2024	04/17/2026	440,257		(12,666)			(12,666)		427,591	427,591			
100197653	GUNNISON	CO		02/26/2025	06/08/2026	439,731		(12,239)			(12,239)		427,493	427,493			
100229039	HILLSBORO	VA		08/14/2025	06/20/2026	442,352		(14,976)			(14,976)		427,376	427,376			
100139502	BALTIMORE	MD		12/28/2023	06/29/2026	436,293							436,293	433,495		(2,798)	(2,798)
100127661	WOBURN	MA		09/08/2023	06/09/2026	434,970		(7,846)			(7,846)		427,124	427,124			
100130258	LOMPOC	CA		09/28/2023	04/09/2026	436,667		(9,680)			(9,680)		426,987	426,987			
100189162	RIVERSIDE	CA		01/13/2025	04/17/2026	439,301		(12,326)			(12,326)		426,975	426,975			
100155966	CLIFTON	NJ		06/18/2024	05/05/2026	437,478		(10,582)			(10,582)		426,896	426,896			
100182701	ROANOKE	TX		12/12/2024	05/17/2026	437,432		(10,571)			(10,571)		426,861	426,861			
100142803	RANDOLPH	MA		02/08/2024	06/05/2026	431,789		(5,160)			(5,160)		426,629	426,629			
100209344	ALBUQUERQUE	NM		04/29/2025	06/17/2026	436,930		(10,383)			(10,383)		426,547	426,547			
100277543	HILO	HI		02/13/2026	05/07/2026	440,470		(14,032)			(14,032)		426,438	426,438			
100134365	BROKEN ARROW	OK		10/27/2023	04/11/2026	434,191		(7,923)			(7,923)		426,268	426,268			
3300005576	JERSEY CITY	NJ		01/29/2025	04/30/2026	425,933							425,933	425,933			
100108191	GARNER	NC		05/24/2023	06/09/2026	437,867		(12,266)			(12,266)		425,601	425,601			
100228552	BENTONVILLE	AR		08/11/2025	04/17/2026	438,341		(13,218)			(13,218)		425,123	425,123			
3510134635	EDMONDS	WA		11/20/2025	04/30/2026	1,148,973							1,148,973	1,148,973			
3340073867	EAST HILLS	NY		04/19/2024	05/28/2026	531,036							531,036	531,036			
100219646	ORANGE PARK	FL		07/07/2025	06/08/2026	425,571		(1,049)			(1,049)		424,522	424,522			
100160054	AUSTIN	TX		07/17/2024	05/21/2026	435,465		(11,076)			(11,076)		424,389	424,389			
100137794	MOUNTAIN GREEN	UT		12/08/2023	05/17/2026	429,975		(5,587)			(5,587)		424,388	424,388			
100133855	RIALTO	CA		10/20/2023	04/05/2026	424,756		(635)			(635)		424,120	424,120			
100189962	GEORGETOWN	TX		01/21/2025	04/17/2026	436,869		(12,859)			(12,859)		424,010	424,010			
100087135	LONG BEACH	CA		10/25/2022	04/09/2026	338,121		85,879			85,879		424,000	424,000			
100120094	PICKERINGTON	OH		08/11/2023	05/17/2026	428,218		(4,223)			(4,223)		423,995	423,995			
100191557	KAPAA	HI		01/31/2025	06/11/2026	434,547		(10,583)			(10,583)		423,964	423,964			
100192596	FORT WORTH	TX		02/10/2025	05/17/2026	438,924		(15,118)			(15,118)		423,806	423,806			
100199402	JUPITER	FL		03/05/2025	05/07/2026	438,221		(14,509)			(14,509)		423,712	423,712			
100169116	CHICAGO	IL		09/27/2024	04/21/2026	437,863		(14,346)			(14,346)		423,517	423,517			
100185155	PALMDALE	CA		12/20/2024	05/08/2026	424,121		(663)			(663)		423,458	423,458			
100137223	PHILADELPHIA	PA		11/29/2023	05/09/2026	427,971		(4,562)			(4,562)		423,409	423,409			
3310039962	WATERBURY	CT		09/28/2022	06/24/2026	423,225							423,225	351,815		(71,410)	(71,410)
100216521	EAST JORDAN	MI		06/23/2025	04/17/2026	426,684		(3,913)			(3,913)		422,771	422,771			
100088225	EAST ORANGE	NJ		10/17/2022	06/29/2026	432,966							432,966	428,181		(4,785)	(4,785)
100115460	MCDONOUGH	GA		07/17/2023	05/09/2026	429,899		(7,649)			(7,649)		422,250	422,250			
100150482	ROSEVILLE	CA		05/03/2024	04/17/2026	425,805		(3,658)			(3,658)		422,147	422,147			
100153659	MOBILE	AL		05/31/2024	04/05/2026	421,875		140			140		422,015	422,015			
100228134	KODIAK	AK		08/07/2025	05/07/2026	430,335		(8,405)			(8,405)		421,931	421,931			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103303	LOS ANGELES	CA		04/27/2023	04/09/2026	426,279		(4,644)			(4,644)		421,635	421,635			
100192493	LAKE ELSINORE	CA		02/07/2025	05/08/2026	437,638		(16,045)			(16,045)		421,593	421,593			
100176186	PILOT POINT	TX		12/20/2024	05/09/2026	442,167		(20,601)			(20,601)		421,566	421,566			
100202994	COLORADO SPRINGS	CO		04/25/2025	05/09/2026	437,208		(15,790)			(15,790)		421,418	421,418			
100186734	GULF SHORES	AL		12/31/2024	06/11/2026	439,640		(18,225)			(18,225)		421,416	421,416			
100132099	HAMILTON	NJ		10/13/2023	06/17/2026	425,117		(3,772)			(3,772)		421,345	421,345			
3510112392	RALEIGH	NC		12/19/2025	05/28/2026	1,135,807		2,589			2,589		1,138,396	1,138,396			
100138096	DAMASCUS	MD		12/13/2023	04/05/2026	425,450		(4,271)			(4,271)		421,180	421,180			
100238112	MIAMI	FL		09/15/2025	04/17/2026	435,977		(14,939)			(14,939)		421,038	421,038			
100133502	NEWARK	NJ		10/19/2023	06/09/2026	409,080		11,505			11,505		420,585	420,585			
100175082	LOS ANGELES	CA		11/05/2024	05/05/2026	432,033		(11,517)			(11,517)		420,516	420,516			
100127480	ELIZABETH	NJ		09/08/2023	04/17/2026	421,015		(550)			(550)		420,466	420,466			
100193998	REDLANDS	CA		02/11/2025	05/11/2026	431,023		(10,653)			(10,653)		420,370	420,370			
100201878	PORTLAND	OR		03/18/2025	04/05/2026	435,421		(15,134)			(15,134)		420,287	420,287			
100152611	EL MIRAGE	AZ		05/17/2024	04/21/2026	418,055		2,087			2,087		420,143	420,143			
100201193	FRESNO	CA		03/12/2025	04/17/2026	432,203		(12,327)			(12,327)		419,875	419,875			
100164853	BRADENTON	FL		08/26/2024	05/11/2026	445,935		(26,083)			(26,083)		419,851	419,851			
100140139	AURORA	CO		01/09/2024	05/17/2026	425,684		(5,951)			(5,951)		419,733	419,733			
100245416	SACRAMENTO	CA		10/06/2025	05/21/2026	432,143		(12,793)			(12,793)		419,350	419,350			
100153816	BEL AIR	MD		07/10/2024	04/05/2026	428,661		(9,415)			(9,415)		419,246	419,246			
100209742	BEAUMONT	CA		05/05/2025	04/05/2026	427,995		(9,017)			(9,017)		418,977	418,977			
100245615	JAMAICA	VT		10/06/2025	05/21/2026	434,224		(15,281)			(15,281)		418,943	418,943			
100146647	OLD GREENWICH	CT		03/20/2024	06/05/2026	427,734		(8,951)			(8,951)		418,784	418,784			
100210041	ALBANY	OR		05/07/2025	06/17/2026	426,700		(8,077)			(8,077)		418,623	418,623			
100166037	NEW PORT RICHEY	FL		09/06/2024	06/29/2026	433,553							433,553	402,750		(30,803)	(30,803)
100164171	RIVERSIDE	CA		08/21/2024	06/05/2026	431,014		(12,551)			(12,551)		418,463	418,463			
100164734	MOUNTAIN	WI		08/26/2024	04/17/2026	431,520		(13,189)			(13,189)		418,331	418,331			
100169749	SAN DIEGO	CA		09/30/2024	05/07/2026	423,401		(5,340)			(5,340)		418,061	418,061			
100171601	LAS VEGAS	NV		10/16/2024	04/17/2026	420,846		(2,823)			(2,823)		418,023	418,023			
100179761	EULESS	TX		11/21/2024	06/17/2026	404,090		13,806			13,806		417,896	417,896			
100169685	CASTLE PINES	CO		09/30/2024	04/07/2026	424,637		(6,892)			(6,892)		417,745	417,745			
100194515	MIAMI	FL		02/14/2025	04/07/2026	430,413		(12,873)			(12,873)		417,539	417,539			
100131821	KNIGHTDALE	NC		10/06/2023	04/05/2026	428,952		(11,417)			(11,417)		417,534	417,534			
100145800	APPLE VALLEY	CA		05/08/2024	06/09/2026	425,811		(8,397)			(8,397)		417,414	417,414			
100267155	OWENS CROSS ROADS	AL		12/23/2025	06/21/2026	427,677		(10,311)			(10,311)		417,366	417,366			
100216517	RICHARDSON	TX		06/23/2025	04/17/2026	426,756		(9,466)			(9,466)		417,291	417,291			
100099559	LYNN	MA		02/17/2023	05/09/2026	425,551		(8,383)			(8,383)		417,168	417,168			
100115923	SEMINOLE	FL		07/20/2023	05/17/2026	423,088		(6,017)			(6,017)		417,071	417,071			
100154064	SCOTTSDALE	AZ		06/06/2024	05/09/2026	424,868		(8,021)			(8,021)		416,848	416,848			
3510112391	RALEIGH	NC		12/19/2025	05/28/2026	1,123,569		2,583			2,583		1,126,152	1,126,152			
100254341	DALLAS	TX		11/07/2025	06/07/2026	433,401		(16,728)			(16,728)		416,674	416,674			
100133377	HONOLULU	HI		11/21/2023	05/10/2026	423,462		(7,017)			(7,017)		416,445	416,445			
100141197	LAVEEN	AZ		01/30/2024	04/06/2026	412,720		2,980			2,980		415,700	415,700			
100078299	MIAMI BEACH	FL		02/10/2022	05/09/2026	432,924		(17,326)			(17,326)		415,598	415,598			
100142779	KERRVILLE	TX		02/08/2024	06/17/2026	426,638		(11,105)			(11,105)		415,533	415,533			
100166148	NAPLES	FL		09/09/2024	06/17/2026	426,095		(11,040)			(11,040)		415,055	415,055			
100210701	POST FALLS	ID		05/15/2025	05/07/2026	424,769		(9,796)			(9,796)		414,973	414,973			
100128731	AURORA	CO		09/21/2023	05/09/2026	422,036		(7,107)			(7,107)		414,929	414,929			
100164881	GILBERT	AZ		08/26/2024	05/11/2026	424,628		(9,868)			(9,868)		414,760	414,760			
3340086711	CHICAGO	IL		12/19/2024	04/29/2026	518,095							518,095	518,095			
100244965	CHICAGO	IL		09/29/2025	04/17/2026	431,123		(16,756)			(16,756)		414,367	414,367			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065847	WEST LONG BRANCH	NJ		07/23/2021	05/09/2026	430,411		(16,206)			(16,206)		414,205	414,205			
100139662	NORTH GRAFTON	MA		12/28/2023	05/05/2026	409,123		4,797			4,797		413,920	413,920			
100226936	ELK GROVE	CA		07/30/2025	04/17/2026	423,451		(9,541)			(9,541)		413,910	413,910			
100171566	ROUND ROCK	TX		10/16/2024	04/17/2026	424,271		(10,405)			(10,405)		413,866	413,866			
100153950	GARDNER	MA		06/05/2024	06/05/2026	423,328		(9,484)			(9,484)		413,844	413,844			
3510118738	SEATTLE	WA		12/19/2025	05/28/2026	1,118,443							1,118,443	1,118,443			
100173449	GLEN ALLEN	VA		10/29/2024	06/05/2026	443,600		(29,971)			(29,971)		413,629	413,629			
100159400	SANTA MARIA	CA		07/15/2024	04/17/2026	424,452		(10,913)			(10,913)		413,539	413,539			
100162759	TEMPE	AZ		08/12/2024	05/17/2026	419,690		(6,425)			(6,425)		413,266	413,266			
100236516	UNITED KINGDOM	GBR		09/12/2025	04/20/2026	521,974		(5,976)			(5,976)	12,815	528,812	527,691	(1,121)		(1,121)
100152693	LONGMONT	CO		05/17/2024	06/21/2026	417,498		(4,685)			(4,685)		412,813	412,813			
100121007	NEW BRAUNFELS	TX		08/30/2023	04/17/2026	405,026		7,595			7,595		412,621	412,621			
100213808	MODESTO	CA		05/29/2025	04/08/2026	431,973		(19,675)			(19,675)		412,298	412,298			
100173207	SEDONA	AZ		10/30/2024	06/17/2026	415,274		(3,017)			(3,017)		412,256	412,256			
100267230	PAYSON	AZ		12/24/2025	05/07/2026	421,281		(9,726)			(9,726)		411,555	411,555			
100109716	PALM DESERT	CA		06/16/2023	05/09/2026	434,182		(22,876)			(22,876)		411,306	411,306			
100219719	BELLEVUE	WA		07/07/2025	04/08/2026	421,823		(11,018)			(11,018)		410,805	410,805			
100139445	LAKEBAY	WA		12/28/2023	06/29/2026	429,640		(93)			(93)		429,548	410,022		(19,526)	(19,526)
100235800	BUCKEYE	AZ		09/04/2025	04/17/2026	426,251		(15,833)			(15,833)		410,418	410,418			
100244740	BOISE	ID		09/29/2025	06/17/2026	422,157		(11,759)			(11,759)		410,398	410,398			
100215594	MINONG	WI		06/12/2025	06/17/2026	416,314		(5,960)			(5,960)		410,354	410,354			
100090938	SALEM	MA		01/31/2023	04/09/2026	407,064		3,198			3,198		410,262	410,262			
100180552	SAN BERNARDINO	CA		11/26/2024	04/05/2026	416,507		(6,342)			(6,342)		410,166	410,166			
100071551	RICHMOND	VA		10/14/2021	05/17/2026	422,920		(12,812)			(12,812)		410,108	410,108			
3500124124	SOMERVILLE	MA		06/26/2025	04/30/2026	819,903							819,903	819,903			
100099589	ROCKLIN	CA		04/06/2023	06/09/2026	416,260		(6,324)			(6,324)		409,936	409,936			
100136714	AUBURN	WA		01/25/2024	06/10/2026	425,080		(15,493)			(15,493)		409,587	409,587			
100245620	DOUGLASVILLE	GA		10/06/2025	05/21/2026	427,230		(18,052)			(18,052)		409,178	409,178			
100209354	FRESNO	CA		04/29/2025	06/17/2026	418,097		(8,992)			(8,992)		409,105	409,105			
100116063	OJAI	CA		07/20/2023	05/05/2026	408,480		437			437		408,917	408,917			
100219926	NASHVILLE	TN		07/08/2025	04/21/2026	420,009		(11,183)			(11,183)		408,826	408,826			
100185385	RALEIGH	NC		12/20/2024	05/21/2026	395,663		13,122			13,122		408,785	408,785			
100133427	LEHIGH ACRES	FL		10/19/2023	06/29/2026	410,101							410,101	423,020		12,918	12,918
100129571	PHILADELPHIA	PA		09/29/2023	05/17/2026	410,425		(2,094)			(2,094)		408,331	408,331			
100102748	FAYETTEVILLE	NC		06/22/2023	04/10/2026	421,133		(12,556)			(12,556)		408,577	408,577			
100216215	LOS BANOS	CA		06/20/2025	05/09/2026	425,299		(16,983)			(16,983)		408,316	408,316			
100120910	LEAVENWORTH	WA		08/30/2023	05/17/2026	406,407		1,872			1,872		408,279	408,279			
100148333	OXNARD	CA		04/12/2024	06/17/2026	417,182		(9,059)			(9,059)		408,123	408,123			
100161063	TAMPA	FL		07/24/2024	06/17/2026	417,342		(9,232)			(9,232)		408,110	408,110			
100221141	GLENVIEW	IL		07/21/2025	04/21/2026	409,016		(1,145)			(1,145)		407,871	407,871			
100134826	SAN DIEGO	CA		10/30/2023	05/06/2026	418,175		(10,343)			(10,343)		407,831	407,831			
100134273	ROSELLE	NJ		10/27/2023	06/11/2026	418,684		(11,147)			(11,147)		407,537	407,537			
3340072742	MELVILLE	NY		04/05/2024	04/29/2026	509,391							509,391	509,391			
100209777	SITKA	AK		05/05/2025	04/05/2026	417,776		(10,365)			(10,365)		407,411	407,411			
100192908	JACKSON	NJ		02/10/2025	04/17/2026	410,180		(3,085)			(3,085)		407,095	407,095			
100228847	BERKLEY	MA		08/12/2025	05/07/2026	416,739		(9,679)			(9,679)		407,060	407,060			
100065128	SAN JOSE	CA		07/14/2021	04/17/2026	417,198		(10,224)			(10,224)		406,974	406,974			
100192767	SARASOTA	FL		02/10/2025	06/17/2026	405,965		786			786		406,751	406,751			
100277635	MORENO VALLEY	CA		02/17/2026	06/05/2026	424,827		(127)			(127)		424,700	424,833		133	133
100228294	ENGLISHTOWN	NJ		08/11/2025	06/07/2026	419,220		(12,687)			(12,687)		406,532	406,532			
100209605	WOOD RIDGE	NJ		05/02/2025	04/07/2026	415,288		(8,908)			(8,908)		406,379	406,379			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144243	WESTERVILLE	OH		03/08/2024	04/09/2026	425,772		(19,398)			(19,398)		406,374	406,374			
3340068687	JOSHUA TREE	CA		02/29/2024	04/29/2026	507,733							507,733	507,733			
100091586	ROSWELL	GA		03/07/2023	06/09/2026	419,043		(12,900)			(12,900)		406,142	406,142			
100120392	FONTANA	CA		08/18/2023	05/05/2026	423,446		(17,401)			(17,401)		406,045	406,045			
100214121	OAK HARBOR	WA		05/30/2025	05/11/2026	412,669		(6,699)			(6,699)		405,970	405,970			
100141482	COMMERCE	CA		01/30/2024	05/05/2026	421,687		(15,857)			(15,857)		405,830	405,830			
100119534	CHARLOTTE	NC		07/28/2023	05/04/2026	409,520		(3,801)			(3,801)		405,719	405,719			
100264923	BREMEN	IN		12/17/2025	05/07/2026	423,023		(17,392)			(17,392)		405,631	405,631			
100090926	LAKE HAVASU CITY	AZ		01/31/2023	06/09/2026	399,444		5,925			5,925		405,369	405,369			
100174748	ATLANTA	GA		10/31/2024	06/03/2026	433,361		(52)			(52)		433,309	419,343		(13,966)	(13,966)
100148418	ROSEVILLE	CA		04/12/2024	05/17/2026	415,121		(9,953)			(9,953)		405,168	405,168			
100151419	PARAMUS	NJ		05/10/2024	04/17/2026	411,553		(6,423)			(6,423)		405,130	405,130			
100131960	NEW SMYRNA BEACH	FL		10/13/2023	04/17/2026	404,112		966			966		405,079	405,079			
100137919	BATTLE GROUND	IN		12/12/2023	06/29/2026	409,457		(29)			(29)		409,427	429,289		19,861	19,861
100107789	PORT SAINT JOE	FL		05/19/2023	05/17/2026	377,800		26,937			26,937		404,738	404,738			
100235689	VAN NUYS	CA		09/02/2025	05/07/2026	423,483		(18,750)			(18,750)		404,733	404,733			
100206213	MADERA	CA		04/16/2025	05/17/2026	414,341		(9,765)			(9,765)		404,576	404,576			
100102677	FULSHEAR	TX		06/22/2023	05/10/2026	419,689		(15,619)			(15,619)		404,070	404,070			
100186464	FT WORTH	TX		12/30/2024	04/17/2026	412,404		(8,840)			(8,840)		403,564	403,564			
100103037	HOUSTON	TX		06/22/2023	06/10/2026	422,213		(19,137)			(19,137)		403,076	403,076			
100229881	HARTWELL	GA		08/18/2025	04/17/2026	408,513		(5,476)			(5,476)		403,036	403,036			
100227136	LAKE ELSINORE	CA		07/30/2025	04/17/2026	417,588		(14,785)			(14,785)		402,803	402,803			
100219669	MALDEN	MA		07/07/2025	05/08/2026	414,557		(11,883)			(11,883)		402,674	402,674			
100119998	LAKE GENEVA	WI		08/11/2023	04/17/2026	405,638		(3,040)			(3,040)		402,599	402,599			
100171394	LAUREL	MD		10/16/2024	04/17/2026	410,862		(8,391)			(8,391)		402,470	402,470			
100119310	CHICAGO	IL		07/31/2023	05/17/2026	406,692		(4,386)			(4,386)		402,306	402,306			
100218711	NAGS HEAD	NC		06/27/2025	04/17/2026	408,551		(6,262)			(6,262)		402,289	402,289			
100108431	HAVERSTRAW	NY		05/25/2023	04/09/2026	408,997		(6,772)			(6,772)		402,225	402,225			
100172758	ATLANTIC HIGHLANDS	NJ		12/06/2024	04/09/2026	408,628		(6,434)			(6,434)		402,194	402,194			
100276807	AMSTERDAM	NLD		01/28/2026	06/22/2026	502,641						16,837	519,478	496,860	(22,618)		(22,618)
100120132	SCOTTSDALE	AZ		08/11/2023	05/17/2026	409,513		(7,422)			(7,422)		402,090	402,090			
100152447	VIRGINIA BEACH	VA		05/17/2024	05/17/2026	405,799		(3,833)			(3,833)		401,965	401,965			
3410000700	LIVINGSTON	NJ		02/14/2025	05/22/2026	802,919							802,919	802,919			
3410000710	STOWE	VT		02/14/2025	04/29/2026	802,802							802,802	802,802			
100246717	TUCSON	AZ		10/15/2025	04/07/2026	422,132		(20,807)			(20,807)		401,326	401,326			
100162858	OLYMPIA	WA		08/12/2024	06/17/2026	411,189		(10,292)			(10,292)		400,897	400,897			
100148701	PALMDALE	CA		04/17/2024	04/17/2026	408,541		(7,698)			(7,698)		400,843	400,843			
100169461	NASHUA	NH		09/30/2024	06/07/2026	411,927		(11,135)			(11,135)		400,791	400,791			
100129250	WESTBROOK	CT		11/03/2023	05/09/2026	401,436		(815)			(815)		400,621	400,621			
100191781	EUGENE	OR		01/31/2025	04/08/2026	420,030		(19,701)			(19,701)		400,330	400,330			
100177674	JERSEY CITY	NJ		01/16/2025	04/08/2026	411,879		(11,681)			(11,681)		400,197	400,197			
100238084	LOS GATOS	CA		10/03/2025	06/09/2026	415,769		(15,769)			(15,769)		400,000	400,000			
100157465	LOS ANGELES	CA		02/20/2025	04/08/2026	406,556		(6,556)			(6,556)		400,000	400,000			
100278210	LAS VEGAS	NV		02/26/2026	06/30/2026	408,276		(13)			(13)		408,264	400,000		(8,264)	(8,264)
100186415	CHICAGO	IL		12/30/2024	04/17/2026	408,543		(8,608)			(8,608)		399,935	399,935			
100137186	BOSTON	MA		11/28/2023	04/11/2026	412,727		(12,939)			(12,939)		399,788	399,788			
100110765	OCEANSIDE	CA		08/11/2023	05/09/2026	406,433		(6,933)			(6,933)		399,500	399,500			
100103791	THE BRONX	NY		05/10/2023	05/09/2026	415,208		(15,748)			(15,748)		399,460	399,460			
100236900	SOUTHOLD	NY		09/12/2025	06/07/2026	414,909		(15,570)			(15,570)		399,340	399,340			
100132127	ROSEVILLE	CA		10/13/2023	05/17/2026	404,426		(5,088)			(5,088)		399,337	399,337			
100169636	YUBA CITY	CA		09/30/2024	05/07/2026	416,550		(17,243)			(17,243)		399,308	399,308			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3700005833	BROOKLYN	NY		04/03/2025	05/19/2026	665,438							665,438	665,438			
100195261	PIKESVILLE	MD		02/24/2025	05/17/2026	417,039		(17,961)			(17,961)		399,079	399,079			
3510118734	SEATTLE	WA		12/19/2025	05/28/2026	1,078,173							1,078,173	1,078,173			
100159943	SARASOTA	FL		08/16/2024	05/11/2026	409,795		(10,958)			(10,958)		398,837	398,837			
100159456	GLENDALE	AZ		07/15/2024	04/17/2026	402,151		(3,529)			(3,529)		398,622	398,622			
100243493	STOCKBRIDGE	GA		09/26/2025	06/05/2026	417,537		(19,233)			(19,233)		398,304	398,304			
100247108	MISSION VIEJO	CA		10/22/2025	05/04/2026	417,497		(19,262)			(19,262)		398,235	398,235			
100132579	BOCA RATON	FL		11/03/2023	06/10/2026	393,445		32			32		393,476	383,545		(9,932)	(9,932)
100167063	CHICAGO	IL		09/13/2024	06/05/2026	404,759		(6,680)			(6,680)		398,079	398,079			
100204535	VENTNOR CITY	NJ		04/04/2025	04/07/2026	409,780		(11,860)			(11,860)		397,919	397,919			
3500104710	BIRMINGHAM	AL		08/12/2024	04/30/2026	795,672							795,672	795,672			
100227073	MERRITT ISLAND	FL		07/30/2025	06/17/2026	414,709		(16,891)			(16,891)		397,818	397,818			
100162797	MINERAL	VA		08/12/2024	04/17/2026	408,921		(11,223)			(11,223)		397,697	397,697			
3510118736	SEATTLE	WA		12/19/2025	05/28/2026	1,074,702							1,074,702	1,074,702			
100169087	YOUNGSVILLE	NC		09/27/2024	04/21/2026	404,766		(7,145)			(7,145)		397,621	397,621			
100091638	LITCHFIELD PARK	AZ		03/07/2023	04/09/2026	398,507		(1,007)			(1,007)		397,500	397,500			
100151254	FRISCO	TX		05/10/2024	06/17/2026	405,855		(8,490)			(8,490)		397,365	397,365			
100272891	CORPUS CHRISTI	TX		01/12/2026	06/05/2026	404,537		(7,198)			(7,198)		397,340	397,340			
100216489	GREENEVILLE	TN		06/23/2025	05/17/2026	408,736		(11,408)			(11,408)		397,327	397,327			
100216066	HARRISON	NJ		06/17/2025	05/11/2026	416,808		(19,548)			(19,548)		397,260	397,260			
100201079	RENO	NV		03/12/2025	05/17/2026	407,154		(9,912)			(9,912)		397,242	397,242			
100213896	FORT WORTH	TX		05/29/2025	06/17/2026	409,248		(12,056)			(12,056)		397,192	397,192			
100200736	MATAWAN	NJ		03/11/2025	04/21/2026	408,220		(11,135)			(11,135)		397,085	397,085			
100158694	GARLAND	KS		07/10/2024	05/17/2026	403,310		(6,696)			(6,696)		396,615	396,615			
100209657	EAST FALMOUTH	MA		05/02/2025	06/07/2026	410,031		(13,263)			(13,263)		396,768	396,768			
100178427	SANDWICH	MA		11/21/2024	04/08/2026	409,787		(13,113)			(13,113)		396,674	396,674			
100162594	BALL GROUND	GA		08/12/2024	06/17/2026	401,814		(5,230)			(5,230)		396,584	396,584			
100110417	ENGLEWOOD	CO		06/30/2023	05/17/2026	403,434		(6,858)			(6,858)		396,576	396,576			
100186007	SAMMAMISH	WA		12/27/2024	05/11/2026	408,637		(12,148)			(12,148)		396,489	396,489			
3510118737	SEATTLE	WA		12/19/2025	05/28/2026	1,071,522							1,071,522	1,071,522			
100202718	CHICAGO	IL		03/24/2025	05/17/2026	407,655		(11,193)			(11,193)		396,462	396,462			
100148848	CAPE ELIZABETH	ME		04/17/2024	05/17/2026	401,590		(5,194)			(5,194)		396,396	396,396			
3510114400	DALLAS	TX		12/19/2025	04/30/2026	1,070,650							1,070,650	1,070,650			
100229798	FITCHBURG	MA		08/18/2025	04/17/2026	409,183		(13,485)			(13,485)		395,699	395,699			
100156753	ELMWOOD PARK	NJ		06/26/2024	05/05/2026	399,840		(4,153)			(4,153)		395,687	395,687			
100151113	MIAMI	FL		05/08/2024	06/17/2026	404,513		(8,868)			(8,868)		395,645	395,645			
100176004	SHANDON	CA		12/20/2024	05/09/2026	400,052		(4,487)			(4,487)		395,564	395,564			
100200541	LATHROP	CA		03/11/2025	05/21/2026	403,545		(8,092)			(8,092)		395,453	395,453			
100219940	HERNDON	VA		07/08/2025	05/21/2026	401,967		(6,640)			(6,640)		395,327	395,327			
100150103	VICTORVILLE	CA		06/14/2024	06/09/2026	406,961		(11,730)			(11,730)		395,231	395,231			
100189740	JACKSON	NJ		01/21/2025	05/17/2026	404,131		(9,070)			(9,070)		395,061	395,061			
100088185	PHOENIX	AZ		10/25/2022	05/22/2026	387,871		7,020			7,020		394,892	394,892			
100204865	SAN BERNARDINO	CA		04/09/2025	05/08/2026	414,049		(19,400)			(19,400)		394,649	394,649			
100236262	BELLAIRE	MI		09/10/2025	06/20/2026	402,698		(8,320)			(8,320)		394,379	394,379			
100091315	DETRIOT	MI		01/13/2023	06/09/2026	396,062		(2,034)			(2,034)		394,028	394,028			
100166950	AUSTIN	TX		09/13/2024	05/21/2026	404,947		(11,098)			(11,098)		393,849	393,849			
100204689	THE VILLAGES	FL		04/04/2025	04/07/2026	407,664		(13,835)			(13,835)		393,828	393,828			
100186215	RONDA	NC		12/27/2024	04/08/2026	402,497		(8,723)			(8,723)		393,774	393,774			
100144084	PORTLAND	OR		03/07/2024	04/17/2026	401,005		(7,233)			(7,233)		393,772	393,772			
100076548	COPPELL	TX		01/04/2022	05/09/2026	416,566		(22,816)			(22,816)		393,750	393,750			
100178396	SUNNYVALE	TX		11/21/2024	06/08/2026	404,329		(11,022)			(11,022)		393,306	393,306			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153398	ELLENSBURG	WA		05/30/2024	06/09/2026	407,352		(14,431)			(14,431)		392,921	392,921			
3510120423	SIERRA MADRE	CA		12/19/2025	04/30/2026	1,061,550							1,061,550	1,061,550			
100174600	HESPERIA	CA		10/31/2024	06/03/2026	419,145		(26,382)			(26,382)		392,763	392,763			
100207465	BUFORD	GA		04/29/2025	05/11/2026	403,567		(10,906)			(10,906)		392,661	392,661			
100246951	MODESTO	CA		10/17/2025	05/09/2026	411,585		(18,959)			(18,959)		392,627	392,627			
100137795	SEVIERVILLE	TN		12/08/2023	05/17/2026	395,308		(2,745)			(2,745)		392,563	392,563			
100220364	NORTH MYRTLE BEACH	SC		07/14/2025	06/17/2026	401,354		(8,906)			(8,906)		392,449	392,449			
100169782	RIO RANCHO	NM		09/30/2024	05/07/2026	399,872		(7,563)			(7,563)		392,308	392,308			
100152631	GREEN COVE SPRINGS	FL		05/17/2024	04/21/2026	391,818		462			462		392,280	392,280			
100221142	SEATTLE	WA		07/21/2025	06/21/2026	397,642		(5,431)			(5,431)		392,211	392,211			
100129463	FALLS CHURCH	VA		09/29/2023	06/17/2026	395,340		(3,232)			(3,232)		392,108	392,108			
100206640	DE SOTO	MO		04/24/2025	06/17/2026	408,886		(16,815)			(16,815)		392,071	392,071			
100236175	SNOHOMISH	WA		09/10/2025	04/20/2026	399,549		(7,641)			(7,641)		391,908	391,908			
100272906	BRIDGEPORT	CT		01/15/2026	04/17/2026	404,693		(13,006)			(13,006)		391,687	391,687			
100176725	COLONIAL BEACH	VA		11/15/2024	04/07/2026	398,860		(7,553)			(7,553)		391,307	391,307			
100115377	MONTCLAIR	CA		07/17/2023	05/09/2026	398,507		(7,586)			(7,586)		390,921	390,921			
100110044	MIAMI	FL		06/23/2023	05/09/2026	388,108		2,787			2,787		390,895	390,895			
100164844	BALDWIN PARK	CA		08/26/2024	05/11/2026	401,772		(11,046)			(11,046)		390,726	390,726			
100165740	MIAMI	FL		08/29/2024	04/11/2026	411,460		(20,805)			(20,805)		390,656	390,656			
100185789	ATLANTA	GA		12/26/2024	06/29/2026	397,927							397,927	370,000		(27,927)	(27,927)
100247235	SIMPSONVILLE	SC		10/23/2025	05/17/2026	403,608		(13,252)			(13,252)		390,356	390,356			
100174464	MINDEN	NV		10/31/2024	05/01/2026	401,449		(11,489)			(11,489)		389,960	389,960			
100138914	OAK ISLAND	NC		12/21/2023	06/21/2026	396,844		(6,959)			(6,959)		389,884	389,884			
100238409	EAST GRAND RAPIDS	MI		09/19/2025	06/07/2026	401,286		(11,413)			(11,413)		389,873	389,873			
100087947	HOMESTEAD	FL		10/25/2022	06/29/2026	384,844							384,844	409,988		25,144	25,144
100238453	ALBUQUERQUE	NM		09/19/2025	06/07/2026	400,122		(10,443)			(10,443)		389,679	389,679			
100103241	NORCO	CA		04/27/2023	06/09/2026	400,463		(10,789)			(10,789)		389,674	389,674			
100175745	TEQUESTA	FL		11/12/2024	04/01/2026	400,727		(11,090)			(11,090)		389,636	389,636			
100135616	KELSEYVILLE	CA		11/09/2023	05/11/2026	384,773		4,705			4,705		389,478	389,478			
100114921	AURORA	CO		07/13/2023	04/09/2026	396,764		(7,371)			(7,371)		389,393	389,393			
100140306	TEMPE	AZ		01/18/2024	04/17/2026	400,680		(11,475)			(11,475)		389,205	389,205			
100100282	REUNION	FL		03/24/2023	04/09/2026	399,276		(10,479)			(10,479)		388,796	388,796			
100277583	BENTONVILLE	AR		02/13/2026	04/07/2026	398,685		(10,068)			(10,068)		388,617	388,617			
100186162	GILBERT	AZ		02/10/2025	04/09/2026	392,169		(3,774)			(3,774)		388,396	388,396			
100149922	LAKE HAVASU CITY	AZ		04/29/2024	05/05/2026	394,179		(5,974)			(5,974)		388,205	388,205			
100277194	LOS ANGELES	CA		02/10/2026	04/08/2026	405,904		(18,230)			(18,230)		387,674	387,674			
100168807	HOUSTON	TX		09/26/2024	05/11/2026	416,591		(29,432)			(29,432)		387,159	387,159			
100174383	NORTH MIAMI	FL		10/31/2024	06/17/2026	394,371		(7,290)			(7,290)		387,082	387,082			
100271865	VELP	NLD		12/31/2025	04/20/2026	483,513						8,120	491,633	493,051	1,418		1,418
100181691	RIALTO	CA		12/11/2024	04/05/2026	401,056		(14,257)			(14,257)		386,799	386,799			
100237087	HANDFORD	CA		09/12/2025	06/08/2026	403,835		(17,257)			(17,257)		386,578	386,578			
100119960	RAHWAY	NJ		08/11/2023	04/17/2026	377,178		9,340			9,340		386,518	386,518			
100154093	EDMOND	OK		07/11/2024	04/09/2026	406,130		(19,852)			(19,852)		386,278	386,278			
100140734	ROCKWALL	TX		01/22/2024	05/09/2026	384,432		1,672			1,672		386,104	386,104			
3500112172	MIAMI	FL		11/15/2024	06/25/2026	772,105							772,105	772,105			
100176655	TOMS RIVER	NJ		11/15/2024	04/08/2026	404,481		(18,706)			(18,706)		385,774	385,774			
100143233	NAMPA	ID		02/16/2024	04/17/2026	391,576		(5,890)			(5,890)		385,686	385,686			
100140468	ATLANTA	GA		01/17/2024	04/09/2026	392,298		(6,914)			(6,914)		385,385	385,385			
100074466	PINE MOUNTAIN CLUB	CA		12/02/2021	06/29/2026	406,983							406,983	354,421		(52,561)	(52,561)
100148660	PALMETTO BAY	FL		04/15/2024	05/09/2026	392,356		(7,200)			(7,200)		385,156	385,156			
100140752	LINDEN	NJ		01/22/2024	04/09/2026	396,907		(11,771)			(11,771)		385,135	385,135			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161737	PATCHOGUE	NY		07/30/2024	04/09/2026	401,341		(16,398)			(16,398)		384,944	384,944			
100120864	FORT WORTH	TX		08/28/2023	05/09/2026	391,737		(6,862)			(6,862)		384,875	384,875			
100186096	CARMEL	IN		01/31/2025	05/09/2026	395,837		(11,009)			(11,009)		384,828	384,828			
100167950	COMPTON	CA		09/20/2024	05/05/2026	401,185		(16,360)			(16,360)		384,825	384,825			
100177761	OAKLAND	NJ		11/19/2024	04/14/2026	394,889		(10,616)			(10,616)		384,273	384,273			
100139286	EAGLEVILLE	PA		12/28/2023	04/06/2026	389,837		(5,928)			(5,928)		383,909	383,909			
100210650	GLENDALE	CA		05/15/2025	04/07/2026	396,728		(13,154)			(13,154)		383,574	383,574			
100164217	GRAND JUNCTION	CO		08/21/2024	04/05/2026	392,483		(8,986)			(8,986)		383,497	383,497			
100136233	STRATHAM	NH		11/20/2023	06/17/2026	387,706		(4,285)			(4,285)		383,420	383,420			
100141582	ANNA	TX		01/30/2024	05/05/2026	392,062		(8,658)			(8,658)		383,404	383,404			
3700006164	MEDFORD	MA		07/30/2025	05/19/2026	638,966							638,966	638,966			
100253436	LAGO VISTA	TX		10/30/2025	04/21/2026	392,538		(9,367)			(9,367)		383,171	383,171			
100253397	DAWSONVILLE	GA		10/30/2025	05/21/2026	392,431		(9,352)			(9,352)		383,079	383,079			
100120075	PATERSON	NJ		08/11/2023	04/17/2026	383,187		(121)			(121)		383,066	383,066			
3510109040	SAN DIEGO	CA		12/19/2025	05/28/2026	1,035,130							1,035,130	1,035,130			
100140336	SOUTH AMBOY	NJ		01/18/2024	04/17/2026	391,574		(8,802)			(8,802)		382,773	382,773			
100176641	HOUSTON	TX		11/15/2024	04/11/2026	395,748		(12,991)			(12,991)		382,757	382,757			
100220574	ATLANTA	GA		07/15/2025	05/07/2026	399,333		(16,674)			(16,674)		382,659	382,659			
100140585	EASTVALE	CA		01/19/2024	04/04/2026	395,089		(12,505)			(12,505)		382,584	382,584			
100154612	LAS VEGAS	NV		06/14/2024	05/05/2026	387,966		(5,757)			(5,757)		382,209	382,209			
100189785	DOVER	VT		01/21/2025	06/17/2026	385,421		(3,251)			(3,251)		382,170	382,170			
100211884	WILLIAMSTOWN	NJ		05/19/2025	06/17/2026	388,211		(6,049)			(6,049)		382,162	382,162			
100138155	ALEXANDRIA	VA		12/14/2023	04/06/2026	388,618		(6,468)			(6,468)		382,150	382,150			
100140736	GREENLAWN	NY		01/22/2024	04/09/2026	389,006		(6,880)			(6,880)		382,126	382,126			
3510109041	SAN DIEGO	CA		12/19/2025	05/28/2026	1,032,755							1,032,755	1,032,755			
100116598	PERRIS	CA		07/20/2023	06/05/2026	392,139		(74)			(74)		392,065	375,753		(16,312)	(16,312)
100144415	LEWES	DE		03/07/2024	04/21/2026	384,869		(3,051)			(3,051)		381,818	381,818			
100142141	ELK GROVE	CA		02/29/2024	04/06/2026	399,122		(17,622)			(17,622)		381,499	381,499			
100090770	DACULA	GA		02/28/2023	06/09/2026	393,732		(101)			(101)		393,631	404,250		10,618	10,618
3500112389	RALEIGH	NC		01/08/2025	05/28/2026	762,835							762,835	762,835			
100167005	KITTERY	ME		09/13/2024	04/05/2026	389,097		(7,960)			(7,960)		381,137	381,137			
100137126	CHESTERFIELD	VA		11/28/2023	06/11/2026	389,880		(8,780)			(8,780)		381,100	381,100			
100120536	MARIETTA	GA		08/18/2023	04/05/2026	395,354		(14,309)			(14,309)		381,045	381,045			
100142967	WESTMINSTER	CO		02/09/2024	04/21/2026	390,402		(9,465)			(9,465)		380,936	380,936			
100080806	LAS VEGAS	NV		03/15/2022	06/09/2026	386,489		(5,762)			(5,762)		380,727	380,727			
100158171	UNITED KINGDOM	GBR		07/09/2024	05/20/2026	489,006		(12,711)			(12,711)	(16,478)	459,816	483,163		23,385	(38) 23,347
100203479	FAIR LAWN	NJ		03/26/2025	06/21/2026	389,076		(8,605)			(8,605)		380,471	380,471			
3410000773	NEW HAVEN	CT		03/28/2025	04/29/2026	760,923							760,923	760,923			
100192808	MENIFEE	CA		02/10/2025	04/17/2026	392,997		(12,547)			(12,547)		380,450	380,450			
100179482	HENDERSON	NV		11/21/2024	06/17/2026	379,922		430			430		380,352	380,352			
100218766	SPARKS	NV		06/27/2025	04/17/2026	391,327		(11,149)			(11,149)		380,179	380,179			
100115298	SEVIERVILLE	TN		07/17/2023	05/09/2026	380,222		(84)			(84)		380,138	380,138			
100181526	NAPLES	FL		12/06/2024	06/29/2026	381,315							381,315	383,950		2,635	2,635
100117567	KISSIMMEE	FL		07/20/2023	06/05/2026	380,233		(304)			(304)		379,929	379,929			
3510137255	CARRBORO	NC		02/19/2026	06/25/2026	1,026,550							1,026,550	1,026,550			
100283504	PALM COAST	FL		03/11/2026	06/17/2026	401,937		(22,312)			(22,312)		379,625	379,625			
100134258	NORCROSS	GA		10/27/2023	06/11/2026	391,803		(12,291)			(12,291)		379,512	379,512			
100228639	HACKETTSTOWN	NJ		08/11/2025	04/17/2026	387,623		(8,157)			(8,157)		379,466	379,466			
100108101	RED BLUFF	CA		05/24/2023	06/09/2026	385,432		(6,262)			(6,262)		379,170	379,170			
100129394	SHASTA LAKE	CA		09/26/2023	06/21/2026	377,979		920			920		378,899	378,899			
100120948	OAK ISLAND	NC		08/30/2023	04/17/2026	372,956		5,795			5,795		378,751	378,751			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211772	MODESTO	CA		05/19/2025	06/17/2026	380,811		(2,087)			(2,087)		378,724	378,724			
100192698	PEYTON	CO		02/10/2025	06/17/2026	389,204		(10,631)			(10,631)		378,574	378,574			
100170470	HOMOSASSA	FL		10/09/2024	04/05/2026	384,190		(5,711)			(5,711)		378,479	378,479			
100204014	PLEASANT VIEW	TN		03/28/2025	06/29/2026	397,224							397,224	319,125		(78,099)	(78,099)
3340096468	PORT CHARLOTTE	FL		06/05/2025	05/28/2026	472,768							472,768	472,768			
100172298	NEWBERG	OR		10/21/2024	04/21/2026	388,974		(10,963)			(10,963)		378,010	378,010			
100165665	AUSTELL	GA		10/04/2024	06/09/2026	404,595		(223)			(223)		404,372	380,183		(24,188)	(24,188)
100228512	PLACERVILLE	CA		08/11/2025	05/17/2026	386,627		(9,983)			(9,983)		376,644	376,644			
3410000956	LIVINGSTON	NJ		08/15/2025	06/23/2026	752,769							752,769	752,769			
100102442	JACKSONVILLE	FL		06/07/2023	06/29/2026	389,357							389,357	393,141		3,784	3,784
100120941	PORT SAINT JOE	FL		08/30/2023	04/17/2026	378,448		(2,137)			(2,137)		376,310	376,310			
100171702	DURHAM	NC		10/17/2024	06/04/2026	385,621		(9,315)			(9,315)		376,306	376,306			
100201082	WEST CHESTER	PA		03/12/2025	06/17/2026	384,305		(8,073)			(8,073)		376,232	376,232			
100156907	LAKEWOOD	NJ		06/27/2024	04/09/2026	384,009		(7,881)			(7,881)		376,128	376,128			
100030870	BROOKLYN	NY		04/09/2019	06/07/2026	301,842		74,026			74,026		375,868	375,868			
100109023	COLTON	CA		05/31/2023	05/09/2026	384,268		(8,477)			(8,477)		375,791	375,791			
100115129	HAVERSTRAW	NY		07/17/2023	06/29/2026	384,066							384,066	373,287		(10,779)	(10,779)
100117928	MORENO VALLEY	CA		07/20/2023	04/05/2026	374,569		749			749		375,318	375,318			
100199966	CRESTLINE	CA		03/06/2025	06/09/2026	378,796		(3,526)			(3,526)		375,270	375,270			
100180674	ROGERSVILLE	MO		11/26/2024	04/08/2026	385,489		(10,550)			(10,550)		374,939	374,939			
3340084918	HOWARD BEACH	NY		10/03/2024	06/24/2026	468,545							468,545	468,545			
100140140	GRAND PRAIRIE	TX		01/09/2024	04/17/2026	375,585		(788)			(788)		374,797	374,797			
3510128882	BLOOMING GROVE	NY		09/29/2025	05/28/2026	1,012,289							1,012,289	1,012,289			
100160082	SACRAMENTO	CA		07/17/2024	05/21/2026	382,582		(8,219)			(8,219)		374,364	374,364			
100145091	UNITED KINGDOM	GBR		03/12/2024	04/20/2026	484,688		(16,867)			(16,867)	(16,201)	451,620	477,676	26,055		26,055
100169733	LINCOLN	CA		09/30/2024	04/07/2026	380,758		(6,782)			(6,782)		373,976	373,976			
100178415	ORLANDO	FL		11/21/2024	04/08/2026	387,130		(13,211)			(13,211)		373,919	373,919			
3300005757	EAST HAMPTON	NY		03/05/2025	04/30/2026	373,890							373,890	373,890			
100161467	FISHERVILLE	KY		07/30/2024	05/21/2026	380,405		(6,576)			(6,576)		373,829	373,829			
100244750	ELK GROVE	CA		09/29/2025	04/17/2026	383,024		(9,228)			(9,228)		373,796	373,796			
100215923	BALDWIN	NY		06/17/2025	05/29/2026	360,154							360,154	360,037		(117)	(117)
100144205	PORT ORCHARD	WA		03/07/2024	06/17/2026	372,863		798			798		373,661	373,661			
100134589	PITTSBORO	NC		10/30/2023	04/09/2026	383,017		(9,372)			(9,372)		373,645	373,645			
100135213	MIRAMAR BEACH	FL		11/08/2023	05/17/2026	374,230		(745)			(745)		373,486	373,486			
100236887	HARRIS	MN		09/12/2025	04/07/2026	389,773		(16,318)			(16,318)		373,456	373,456			
100179594	ELK GROVE	CA		11/21/2024	05/17/2026	376,582		(3,246)			(3,246)		373,337	373,337			
100177411	ACWORTH	GA		01/16/2025	04/08/2026	391,334		(18,250)			(18,250)		373,084	373,084			
100150795	EAST FALMOUTH	MA		05/08/2024	05/17/2026	378,681		(5,634)			(5,634)		373,047	373,047			
100126306	NEW BRITAIN	CT		08/30/2023	06/09/2026	411,148		(186)			(186)		410,963	427,553		16,590	16,590
100164324	PEORIA	AZ		08/21/2024	04/17/2026	377,892		(5,215)			(5,215)		372,677	372,677			
100129481	ELK GROVE	CA		09/29/2023	04/17/2026	378,661		(6,010)			(6,010)		372,651	372,651			
100160063	CAPE CORAL	FL		07/17/2024	06/21/2026	387,285		(14,845)			(14,845)		372,440	372,440			
100143852	UNITED KINGDOM	GBR		02/28/2024	05/20/2026	465,426						(20,252)	445,173	472,483	27,309		27,309
100244572	GLENVIEW	IL		09/29/2025	04/17/2026	389,677		(17,522)			(17,522)		372,156	372,156			
100229518	ALLEN	TX		08/15/2025	04/21/2026	375,265		(3,198)			(3,198)		372,067	372,067			
100253337	CHICAGO	IL		10/30/2025	05/21/2026	387,748		(15,941)			(15,941)		371,807	371,807			
3340107449	BROOKLYN	NY		09/15/2025	06/24/2026	464,508							464,508	464,508			
100201717	PLAINWELL	MI		03/18/2025	04/03/2026	381,119		(9,772)			(9,772)		371,347	371,347			
100108169	MESA	AZ		05/24/2023	06/09/2026	385,812		(14,622)			(14,622)		371,190	371,190			
100203140	SPARKS	NV		03/27/2025	05/07/2026	380,246		(9,078)			(9,078)		371,168	371,168			
100132656	AUBURN	WA		11/03/2023	05/10/2026	375,649		(4,915)			(4,915)		370,734	370,734			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340107796	BROCKTON	MA		10/29/2025	06/24/2026	562,716							562,716	562,716			
100139746	UNITED KINGDOM	GBR		12/18/2023	05/20/2026	463,354						(20,655)	442,699	470,377	27,678		27,678
100139256	DAVENPORT	FL		12/28/2023	04/06/2026	383,392		(12,839)			(12,839)		370,553	370,553			
100209233	THORNTON	CO		04/29/2025	06/17/2026	372,210		(1,757)			(1,757)		370,453	370,453			
100248934	SACRAMENTO	CA		10/29/2025	05/08/2026	384,214		(13,779)			(13,779)		370,435	370,435			
100131570	CASA GRANDE	AZ		10/05/2023	04/09/2026	373,132		(2,827)			(2,827)		370,304	370,304			
100170089	FALLS CHURCH	VA		10/08/2024	05/17/2026	384,018		(13,798)			(13,798)		370,220	370,220			
100169754	AHWAHNEE	CA		09/30/2024	05/07/2026	378,751		(8,755)			(8,755)		369,995	369,995			
100171454	ACWORTH	GA		10/16/2024	04/17/2026	384,032		(14,111)			(14,111)		369,921	369,921			
100144518	ASHEVILLE	NC		04/26/2024	06/09/2026	385,591		(15,843)			(15,843)		369,748	369,748			
100149937	KEIZER	OR		06/07/2024	04/09/2026	380,826		(11,078)			(11,078)		369,748	369,748			
100177653	BLAIRSVILLE	GA		01/16/2025	04/08/2026	387,227		(17,820)			(17,820)		369,407	369,407			
100133379	SPRING CITY	PA		11/21/2023	06/10/2026	373,802		(4,406)			(4,406)		369,396	369,396			
100172351	PANAMA CITY BEACH	FL		10/23/2024	04/17/2026	380,977		(11,656)			(11,656)		369,321	369,321			
100145792	BUENA PARK	CA		05/08/2024	05/09/2026	375,798		(6,723)			(6,723)		369,075	369,075			
100152457	SHEPHERD	TX		05/16/2024	06/11/2026	383,733		(14,685)			(14,685)		369,048	369,048			
100170159	CORVALLIS	OR		10/08/2024	04/17/2026	375,824		(6,779)			(6,779)		369,045	369,045			
100202581	PALMDALE	CA		03/21/2025	06/09/2026	385,165		(16,148)			(16,148)		369,017	369,017			
100167445	SAPPHIRE	NC		09/16/2024	04/03/2026	373,639		(4,647)			(4,647)		368,992	368,992			
100146849	BERGENFIELD	NJ		03/21/2024	05/11/2026	382,891		(13,969)			(13,969)		368,922	368,922			
100108150	PHOENIX	AZ		05/24/2023	06/29/2026	375,399							375,399	376,063		664	664
100221543	WARSAW	IN		07/22/2025	04/03/2026	378,124		(9,374)			(9,374)		368,751	368,751			
100155036	COTTONWOOD	AZ		07/19/2024	04/08/2026	373,533		(4,960)			(4,960)		368,573	368,573			
100207037	NEWBERG	OR		04/24/2025	04/07/2026	377,892		(9,546)			(9,546)		368,345	368,345			
100209489	EWING	NJ		05/01/2025	04/09/2026	382,222		(13,934)			(13,934)		368,287	368,287			
100201185	SAVANNAH	GA		03/12/2025	05/17/2026	384,096		(15,824)			(15,824)		368,273	368,273			
100153638	ROYAL PALM BEACH	FL		05/31/2024	06/29/2026	376,608							376,608	374,464		(2,144)	(2,144)
3340112035	FAIR LAWN	NJ		11/13/2025	05/28/2026	471,026							471,026	471,026			
100246192	MECHANICSVILLE	VA		10/08/2025	06/07/2026	385,427		(17,314)			(17,314)		368,113	368,113			
100137333	BOULDER	WY		12/01/2023	06/09/2026	374,454		(6,354)			(6,354)		368,100	368,100			
100186484	EVERGREEN	CO		12/30/2024	04/17/2026	374,336		(6,461)			(6,461)		367,875	367,875			
100228361	SAN DIEGO	CA		08/11/2025	05/07/2026	372,098		(4,481)			(4,481)		367,617	367,617			
100201047	RALEIGH	NC		03/12/2025	05/17/2026	375,780		(8,315)			(8,315)		367,465	367,465			
100148254	WAKE FOREST	NC		04/12/2024	05/17/2026	374,812		(7,354)			(7,354)		367,458	367,458			
100216683	MORENO VALLEY	CA		06/23/2025	04/17/2026	369,656		(2,518)			(2,518)		367,137	367,137			
100088162	PHOENIX	AZ		10/25/2022	04/22/2026	367,699		(699)			(699)		367,000	367,000			
100244833	SAN ANTONIO	TX		09/29/2025	04/17/2026	382,823		(15,969)			(15,969)		366,854	366,854			
100169665	NEW BRUNSWICK	NJ		09/30/2024	04/07/2026	380,896		(14,193)			(14,193)		366,703	366,703			
100088344	MESA	AZ		01/06/2023	06/09/2026	373,409		(6,716)			(6,716)		366,694	366,694			
100204947	LAKE HAVASU CITY	AZ		04/10/2025	05/11/2026	384,202		(17,575)			(17,575)		366,627	366,627			
100244749	QUEEN CREEK	AZ		09/29/2025	05/17/2026	382,776		(16,159)			(16,159)		366,617	366,617			
100120795	DENVER	CO		08/25/2023	04/11/2026	377,630		(11,166)			(11,166)		366,464	366,464			
100162990	MINNEAPOLIS	MN		08/12/2024	06/17/2026	375,705		(9,483)			(9,483)		366,222	366,222			
100162073	OCEAN CITY	MD		07/31/2024	04/05/2026	384,121		(17,975)			(17,975)		366,146	366,146			
100172127	WARWICK	RI		10/17/2024	04/05/2026	380,748		(14,612)			(14,612)		366,136	366,136			
100257184	MCKINNEY	TX		11/26/2025	04/04/2026	375,517		(9,597)			(9,597)		365,920	365,920			
100192806	DISCOVERY BAY	CA		02/10/2025	04/17/2026	369,424		(3,548)			(3,548)		365,875	365,875			
100129418	SAVANNAH	GA		09/29/2023	05/17/2026	369,825		(4,170)			(4,170)		365,654	365,654			
100090346	LAKE WORTH	FL		12/22/2022	04/09/2026	369,008		(3,416)			(3,416)		365,592	365,592			
100139194	KISSIMMEE	FL		12/28/2023	04/06/2026	361,774		3,350			3,350		365,124	365,124			
100186532	DEERWOOD	MN		12/30/2024	05/17/2026	371,841		(6,834)			(6,834)		365,006	365,006			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100265021	GILBERT	AZ		12/17/2025	04/05/2026	383,070		(18,140)			(18,140)		364,930	364,930			
100152252	LAS VEGAS	NV		05/17/2024	04/17/2026	370,593		(5,832)			(5,832)		364,761	364,761			
100206659	LAKE HAVASU CITY	AZ		04/24/2025	05/17/2026	369,891		(5,577)			(5,577)		364,314	364,314			
100216747	SWEDESBORO	NJ		06/23/2025	06/09/2026	367,578		(3,106)			(3,106)		364,472	364,472			
100120501	SAN JACINTO	CA		08/18/2023	04/05/2026	362,445		1,868			1,868		364,313	364,313			
100031846	MONTEBELLO	CA		03/29/2019	06/05/2026	363,023		1,150			1,150		364,173	364,173			
100147488	LAKE WORTH	FL		04/03/2024	06/05/2026	385,455		(151)			(151)		385,304	385,960		656	656
100267475	AKKRUM	NLD		12/23/2025	05/20/2026	454,971						9,097	464,069	457,732	(6,336)		(6,336)
100142555	NEW BRAUNFELS	TX		02/08/2024	04/17/2026	368,435		(4,436)			(4,436)		363,999	363,999			
100204997	PUNTA GORDA	FL		04/10/2025	04/11/2026	379,139		(15,158)			(15,158)		363,980	363,980			
100140070	PHARR	TX		01/09/2024	05/17/2026	374,890		(10,911)			(10,911)		363,979	363,979			
100128090	GOODLETTSVILLE	TN		09/08/2023	04/11/2026	350,502		13,217			13,217		363,718	363,718			
100202892	MILLVILLE	DE		03/24/2025	04/17/2026	351,302		12,292			12,292		363,594	363,594			
100238594	INDIANOLA	IA		09/19/2025	05/07/2026	374,051		(10,770)			(10,770)		363,281	363,281			
100120336	BRACEY	VA		08/18/2023	04/05/2026	378,312		(15,042)			(15,042)		363,270	363,270			
100195653	MODESTO	CA		02/24/2025	04/08/2026	378,847		(16,017)			(16,017)		362,830	362,830			
100162554	BIG BEAR LAKE	CA		08/12/2024	04/17/2026	367,706		(5,155)			(5,155)		362,552	362,552			
100120625	LOS ANGELES	CA		08/18/2023	06/05/2026	369,660		(7,297)			(7,297)		362,363	362,363			
100235842	AURORA	CO		09/04/2025	05/17/2026	370,796		(8,518)			(8,518)		362,278	362,278			
3310089405	CHARLOTTE	NC		01/16/2025	06/24/2026	396,866							396,866	396,866			
100180079	BAKERSFIELD	CA		12/30/2024	06/11/2026	366,268		(4,532)			(4,532)		361,736	361,736			
100130252	KATY	TX		09/28/2023	04/09/2026	382,039		(20,382)			(20,382)		361,656	361,656			
100135712	LOMPOC	CA		11/10/2023	06/04/2026	362,591		(1,448)			(1,448)		361,143	361,143			
100236385	UNITED KINGDOM	GBR		09/12/2025	05/20/2026	467,703		(16,868)			(16,868)	11,485	462,320	458,112	(4,207)		(4,207)
100158024	SUGAR LAND	TX		07/09/2024	04/21/2026	359,686		1,262			1,262		360,947	360,947			
100140242	HONOLULU	HI		01/18/2024	04/17/2026	364,654		(3,839)			(3,839)		360,815	360,815			
100195242	MOUNT DORA	FL		02/24/2025	05/17/2026	369,285		(8,581)			(8,581)		360,705	360,705			
100201130	APEX	NC		03/12/2025	04/17/2026	373,694		(13,057)			(13,057)		360,637	360,637			
100138450	TUCSON	AZ		12/19/2023	05/09/2026	364,952		(4,321)			(4,321)		360,631	360,631			
100139165	CARROLLTON	TX		12/28/2023	05/09/2026	363,288		(2,801)			(2,801)		360,487	360,487			
100207010	SOMERS POINT	NJ		04/24/2025	04/07/2026	366,067		(5,611)			(5,611)		360,456	360,456			
100011416	SUNNYVALE	CA		12/23/2016	04/05/2026	343,383		16,914			16,914		360,297	360,297			
3410000928	LIVINGSTON	NJ		07/15/2025	05/22/2026	720,300							720,300	720,300			
100102049	KISSIMMEE	FL		04/14/2023	05/09/2026	361,960		(1,960)			(1,960)		360,000	360,000			
100171246	ONTARIO	CA		10/16/2024	04/05/2026	374,740		(14,945)			(14,945)		359,795	359,795			
100197564	MARYSVILLE	WA		02/26/2025	04/07/2026	362,991		(3,453)			(3,453)		359,538	359,538			
100191001	SAN BERNARDINO	CA		01/29/2025	06/11/2026	352,879		48			48		352,928	356,943		4,015	4,015
100272218	LELAND	NC		01/08/2026	04/21/2026	370,576		(11,769)			(11,769)		358,807	358,807			
100254939	ATGLEN	PA		11/17/2025	04/21/2026	378,331		(19,651)			(19,651)		358,681	358,681			
100144327	MANOR	TX		03/07/2024	06/05/2026	368,763		(10,128)			(10,128)		358,634	358,634			
100146622	BEAUMONT	CA		03/20/2024	04/05/2026	363,404		(4,890)			(4,890)		358,514	358,514			
100244900	FORT WORTH	TX		09/29/2025	06/17/2026	371,297		(12,790)			(12,790)		358,507	358,507			
100068211	MARTINEZ	CA		08/25/2021	06/17/2026	371,910		(13,570)			(13,570)		358,340	358,340			
100146667	LOGANVILLE	GA		03/20/2024	05/05/2026	364,039		(5,709)			(5,709)		358,330	358,330			
100254003	PORTLAND	OR		10/30/2025	06/17/2026	370,658		(12,381)			(12,381)		358,277	358,277			
100220877	HURRICANE	UT		07/18/2025	06/17/2026	362,583		(4,417)			(4,417)		358,166	358,166			
100253430	HACKETTSTOWN	NJ		10/30/2025	06/21/2026	368,698		(10,617)			(10,617)		358,081	358,081			
100100004	PHELAN	CA		03/28/2023	05/22/2026	354,752		3,119			3,119		357,871	357,871			
100192583	SCHAUMBURG	IL		02/10/2025	04/17/2026	368,929		(11,065)			(11,065)		357,864	357,864			
100246155	RENTON	WA		10/08/2025	04/07/2026	374,539		(16,828)			(16,828)		357,711	357,711			
100221168	MADISON	WI		07/21/2025	04/21/2026	364,459		(6,757)			(6,757)		357,702	357,702			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014134	BOWIE	MD		05/25/2017	05/05/2026	324,064		33,630			33,630		357,695	357,695			
100153239	KENNETT SQUARE	PA		05/30/2024	04/21/2026	358,004		(395)			(395)		357,609	357,609			
100137204	SAN ANTONIO	TX		11/28/2023	04/11/2026	371,365		(13,901)			(13,901)		357,464	357,464			
100246157	AUDUBON	PA		10/08/2025	06/07/2026	374,000		(16,785)			(16,785)		357,215	357,215			
100169148	WESLACO	TX		09/27/2024	04/21/2026	363,264		(6,344)			(6,344)		356,920	356,920			
100210127	DAVIDSONVILLE	MD		05/07/2025	04/17/2026	360,183		(3,294)			(3,294)		356,889	356,889			
100283486	FOGELSVILLE	PA		03/11/2026	06/17/2026	373,999		(17,195)			(17,195)		356,804	356,804			
100136557	LEHI	UT		11/20/2023	05/17/2026	358,468		(1,741)			(1,741)		356,727	356,727			
100163930	ELGIN	IL		10/04/2024	06/09/2026	370,082		(13,374)			(13,374)		356,708	356,708			
100147833	STOCKTON	CA		04/08/2024	05/17/2026	362,995		(6,330)			(6,330)		356,665	356,665			
100201120	WAYLAND	MI		03/12/2025	04/17/2026	365,577		(8,978)			(8,978)		356,599	356,599			
100143466	SPRING HILL	FL		02/16/2024	06/29/2026	350,393		7			7		350,400	347,453		(2,947)	(2,947)
100127543	BRENTWOOD	CA		09/08/2023	05/17/2026	357,245		(1,288)			(1,288)		355,957	355,957			
100215682	EUREKA	MO		06/13/2025	04/05/2026	363,534		(7,834)			(7,834)		355,700	355,700			
100128214	BRIGANTINE	NJ		09/18/2023	06/17/2026	356,587		(1,417)			(1,417)		355,169	355,169			
100219336	CHICAGO	IL		06/30/2025	06/07/2026	366,583		(11,438)			(11,438)		355,145	355,145			
100155962	ALBUQUERQUE	NM		06/18/2024	04/05/2026	365,127		(10,294)			(10,294)		354,833	354,833			
3340099020	CHARLOTTE	NC		04/24/2025	06/24/2026	443,520							443,520	443,520			
3340104548	CALABASH	NC		06/26/2025	05/28/2026	443,520							443,520	443,520			
100159848	BOYNTON BEACH	FL		08/16/2024	04/11/2026	374,954		(20,391)			(20,391)		354,562	354,562			
100209649	SILVERTON	OR		05/02/2025	04/07/2026	362,189		(7,767)			(7,767)		354,422	354,422			
3410000468	JERSEY CITY	NJ		09/10/2024	05/22/2026	708,738							708,738	708,738			
100181539	KATY	TX		12/06/2024	06/09/2026	371,641		(17,308)			(17,308)		354,333	354,333			
100236531	UNITED KINGDOM	GBR		09/12/2025	06/22/2026	459,952		(17,788)			(17,788)	11,294	453,458	443,019	(10,438)		(10,438)
100197650	OLD MONROE	MO		02/26/2025	04/08/2026	366,914		(13,001)			(13,001)		353,913	353,913			
100100753	ALEXANDRIA	VA		04/28/2023	06/09/2026	352,376		1,385			1,385		353,761	353,761			
100119249	SURPRISE	AZ		07/31/2023	04/17/2026	358,924		(5,360)			(5,360)		353,564	353,564			
100174280	OCEAN CITY	MD		10/31/2024	04/17/2026	362,446		(9,032)			(9,032)		353,414	353,414			
100150794	EAST FALMOUTH	MA		05/08/2024	05/17/2026	358,627		(5,335)			(5,335)		353,292	353,292			
100167868	EVERETT	WA		09/20/2024	05/05/2026	360,098		(6,873)			(6,873)		353,225	353,225			
100160102	STOCKTON	CA		07/17/2024	06/21/2026	360,390		(7,434)			(7,434)		352,956	352,956			
3510135111	JACKSON	TN		02/09/2026	06/25/2026	953,838							953,838	953,838			
100147003	LACEY	WA		03/27/2024	06/03/2026	358,613		(5,908)			(5,908)		352,705	352,705			
100236425	UNITED KINGDOM	GBR		09/12/2025	06/22/2026	457,519		(17,215)			(17,215)	11,235	451,540	441,176	(10,364)		(10,364)
3340074047	NEWARK	NJ		04/12/2024	04/29/2026	440,295							440,295	440,295			
100157126	BAYONNE	NJ		02/20/2025	05/08/2026	359,313		(7,277)			(7,277)		352,035	352,035			
100128755	TAMARAC	FL		09/21/2023	05/09/2026	346,263		5,737			5,737		352,000	352,000			
100144256	STOCKTON	CA		03/08/2024	06/09/2026	365,850		(13,930)			(13,930)		351,919	351,919			
100132117	SOUTH YARMOUTH	MA		10/13/2023	05/17/2026	353,093		(1,234)			(1,234)		351,859	351,859			
100272908	BRIDGEPORT	CT		01/15/2026	04/17/2026	363,501		(11,783)			(11,783)		351,719	351,719			
100140010	KEAAU	HI		01/09/2024	05/17/2026	361,187		(9,678)			(9,678)		351,509	351,509			
100140207	DENISON	TX		01/11/2024	06/29/2026	373,492							373,492	360,302		(13,190)	(13,190)
100167617	BRISTOL	CT		09/19/2024	04/04/2026	361,689		(10,340)			(10,340)		351,349	351,349			
100120283	ATLANTA	GA		08/18/2023	06/29/2026	359,358							359,358	353,073		(6,285)	(6,285)
100140023	EPWORTH	GA		01/09/2024	04/17/2026	359,812		(8,771)			(8,771)		351,040	351,040			
100140038	HALETHORPE	MD		01/09/2024	04/17/2026	349,111		1,887			1,887		350,998	350,998			
100182689	GRAFF	MO		12/12/2024	04/17/2026	356,535		(5,978)			(5,978)		350,557	350,557			
100109573	LEOMINSTER	MA		06/14/2023	04/09/2026	357,979		(7,498)			(7,498)		350,481	350,481			
100169571	PALM BAY	FL		09/30/2024	05/07/2026	364,175		(13,706)			(13,706)		350,469	350,469			
3340095839	DUNNELLON	FL		04/10/2025	05/28/2026	437,998							437,998	437,998			
100137220	BONITA SPRINGS	FL		11/29/2023	05/09/2026	361,726		(11,368)			(11,368)		350,358	350,358			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189625	DENVER	CO		01/17/2025	06/08/2026	359,868		(9,578)			(9,578)		350,289	350,289			
100092029	FARMINGVILLE	NY		02/09/2023	06/29/2026	361,953							361,953	373,476		11,524	11,524
100074223	IRVINE	CA		12/09/2021	06/29/2026	385,274		(108)			(108)		385,166	337,781		(47,385)	(47,385)
100119848	ST. PETERSBURG	FL		08/08/2023	06/29/2026	359,189							359,189	351,787		(7,402)	(7,402)
100202903	BROKEN BOW	OK		03/24/2025	05/17/2026	362,463		(12,790)			(12,790)		349,673	349,673			
100189825	KAMUELA	HI		01/21/2025	04/17/2026	354,316		(4,689)			(4,689)		349,627	349,627			
100261277	FREDERICK	MD		12/05/2025	04/04/2026	357,583		(8,031)			(8,031)		349,552	349,552			
100158985	ROLESVILLE	NC		08/15/2024	04/09/2026	359,130		(9,595)			(9,595)		349,536	349,536			
100209404	PIKESVILLE	MD		04/29/2025	04/17/2026	361,369		(11,911)			(11,911)		349,457	349,457			
100169149	WESLACO	TX		09/27/2024	04/21/2026	355,524		(6,192)			(6,192)		349,332	349,332			
100032114	PACIFICA	CA		03/29/2019	04/05/2026	347,153		2,065			2,065		349,219	349,219			
100158844	GREGORY	MI		07/12/2024	04/17/2026	359,119		(10,066)			(10,066)		349,053	349,053			
100261612	SAN FRANCISCO	CA		12/15/2025	04/08/2026	356,552		(7,506)			(7,506)		349,046	349,046			
100031302	SKOKIE	IL		03/29/2019	05/05/2026	283,913		64,903			64,903		348,816	348,816			
100186686	RICHMOND	VA		12/31/2024	06/29/2026	356,354							356,354	348,311		(8,044)	(8,044)
100032090	FREMONT	CA		03/29/2019	05/05/2026	342,337		6,409			6,409		348,746	348,746			
100128185	SHELTON	WA		09/18/2023	06/17/2026	342,472		6,142			6,142		348,614	348,614			
100253236	DIXON	CA		10/30/2025	05/21/2026	360,761		(12,202)			(12,202)		348,558	348,558			
100246680	LOS ANGELES	CA		10/15/2025	04/07/2026	361,963		(13,451)			(13,451)		348,513	348,513			
100162787	LAS VEGAS	NV		08/12/2024	04/17/2026	355,326		(6,840)			(6,840)		348,486	348,486			
3340106198	UNIONDALE	NY		08/08/2025	05/28/2026	435,600							435,600	435,600			
3340101286	NEWARK	NJ		05/22/2025	04/29/2026	435,600							435,600	435,600			
100176544	GLADYS	VA		11/15/2024	04/17/2026	356,626		(8,306)			(8,306)		348,320	348,320			
100147938	BIRMINGHAM	MI		04/08/2024	05/17/2026	352,025		(3,743)			(3,743)		348,282	348,282			
100120560	KISSIMMEE	FL		08/18/2023	06/05/2026	345,944		2			2		345,947	331,550		(14,397)	(14,397)
100221105	OSWEGO	IL		07/21/2025	04/21/2026	354,328		(6,283)			(6,283)		348,045	348,045			
325020289	PIGEON FORGE	TN		04/23/2025	06/29/2026	788,129							788,129	788,129			
100149138	LANHAM	MD		04/22/2024	05/05/2026	353,288		(5,338)			(5,338)		347,950	347,950			
100264977	FORT MYERS	FL		12/17/2025	05/05/2026	365,235		(17,300)			(17,300)		347,935	347,935			
100211582	LAGO VISTA	TX		06/23/2025	06/09/2026	358,276		(10,453)			(10,453)		347,823	347,823			
100161725	JUPITER	FL		07/30/2024	06/09/2026	366,296		(18,617)			(18,617)		347,679	347,679			
100215640	FONTANA	WI		06/12/2025	06/17/2026	351,335		(3,792)			(3,792)		347,543	347,543			
100148877	LEHI	UT		04/17/2024	05/17/2026	349,324		(1,843)			(1,843)		347,481	347,481			
100236694	UNITED KINGDOM	GBR		09/12/2025	04/20/2026	450,256		(16,437)			(16,437)	11,055	444,874	443,921	(953)		(953)
100236820	HAMPSTEAD	NC		09/12/2025	04/07/2026	360,503		(13,183)			(13,183)		347,320	347,320			
100161058	AURORA	CO		07/24/2024	05/17/2026	351,631		(4,361)			(4,361)		347,271	347,271			
100209636	HOBOKEN	NJ		05/02/2025	04/07/2026	360,420		(13,295)			(13,295)		347,125	347,125			
100151183	CHARLOTTE	NC		05/10/2024	04/17/2026	354,213		(7,138)			(7,138)		347,075	347,075			
100135619	VICTOR	ID		11/09/2023	05/11/2026	355,441		(8,413)			(8,413)		347,028	347,028			
100140377	FRESNO	CA		01/18/2024	06/17/2026	352,425		(5,464)			(5,464)		346,961	346,961			
100109693	SAN DIEGO	CA		06/15/2023	04/09/2026	349,409		(2,464)			(2,464)		346,945	346,945			
100134391	CHICAGO	IL		10/27/2023	04/11/2026	349,996		(3,090)			(3,090)		346,905	346,905			
100257279	LOS ALTOS	CA		11/26/2025	05/04/2026	364,255		(17,502)			(17,502)		346,753	346,753			
100175526	BROKEN BOW	OK		12/23/2024	06/11/2026	354,891		(8,582)			(8,582)		346,309	346,309			
100180231	MANCHESTER	TN		11/25/2024	04/21/2026	348,606		(2,426)			(2,426)		346,179	346,179			
100174185	STAR	ID		10/31/2024	04/07/2026	356,123		(9,948)			(9,948)		346,175	346,175			
100193505	PUYALLUP	WA		02/10/2025	05/07/2026	353,569		(7,620)			(7,620)		345,949	345,949			
100148105	SAN FRANCISCO	CA		04/10/2024	06/04/2026	349,914		(4,037)			(4,037)		345,877	345,877			
100190676	MOORESTOWN	NJ		01/28/2025	04/03/2026	352,853		(7,025)			(7,025)		345,828	345,828			
100152776	GLEN COVE	NY		05/22/2024	05/09/2026	377,215		(31,643)			(31,643)		345,572	345,572			
4010056501	CARBONDALE	PA		11/29/2023	06/05/2026	349,831		(4,330)			(4,330)		345,501	345,501			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149749	SPENCER	MA		04/26/2024	06/29/2026	359,131							359,131	386,153		27,022	27,022
100137818	PEARLAND	TX		12/08/2023	06/06/2026	358,427		(13,037)			(13,037)		345,389	345,389			
100213322	SAN DIEGO	CA		05/29/2025	05/08/2026	360,234		(14,888)			(14,888)		345,346	345,346			
100155353	LOS ANGELES	CA		06/18/2024	06/17/2026	358,675		(13,374)			(13,374)		345,301	345,301			
100164003	MIAMI	FL		08/21/2024	06/29/2026	349,105							349,105	407,875		58,769	58,769
100206328	HILTON HEAD ISLAND	SC		04/17/2025	06/02/2026	351,387		(6,417)			(6,417)		344,970	344,970			
100156750	LOS ANGELES	CA		06/26/2024	06/05/2026	360,380		(15,479)			(15,479)		344,901	344,901			
100197533	ALBANY	OR		02/26/2025	04/07/2026	356,112		(11,479)			(11,479)		344,633	344,633			
100162613	CARTERSVILLE	GA		08/12/2024	06/17/2026	353,467		(8,852)			(8,852)		344,616	344,616			
100268963	FRISCO	TX		12/29/2025	04/17/2026	360,707		(16,124)			(16,124)		344,582	344,582			
3340074771	QUEENS	NY		08/26/2024	05/28/2026	430,690							430,690	430,690			
100116319	FLUSHING	NY		07/20/2023	04/05/2026	284,655		59,865			59,865		344,521	344,521			
100268871	WOODBURY	MN		12/29/2025	06/17/2026	352,593		(8,204)			(8,204)		344,390	344,390			
100135758	LOUISVILLE	KY		11/10/2023	04/04/2026	344,642		(278)			(278)		344,364	344,364			
100119814	CHICAGO	IL		08/08/2023	05/09/2026	341,108		3,182			3,182		344,291	344,291			
100181919	CROZET	VA		12/12/2024	04/21/2026	344,002		256			256		344,258	344,258			
100137405	RICHMOND	TX		01/11/2024	06/09/2026	361,403		(17,247)			(17,247)		344,156	344,156			
100160474	LAKE WORTH	FL		07/19/2024	05/05/2026	354,092		(10,005)			(10,005)		344,086	344,086			
100165728	HONOLULU	HI		08/29/2024	05/11/2026	350,607		(6,555)			(6,555)		344,052	344,052			
100206321	ELLIJAY	GA		04/17/2025	05/02/2026	349,558		(5,557)			(5,557)		344,001	344,001			
100272869	BOISE	ID		01/15/2026	05/07/2026	357,696		(13,696)			(13,696)		344,000	344,000			
100215680	EUREKA	MO		06/13/2025	04/05/2026	353,744		(9,744)			(9,744)		344,000	344,000			
100236116	GARNER	NC		09/05/2025	04/04/2026	345,865		(1,869)			(1,869)		343,996	343,996			
100174388	PHILADELPHIA	PA		10/31/2024	06/07/2026	344,573		(598)			(598)		343,975	343,975			
100255507	ARGYLE	TX		11/24/2025	04/21/2026	358,188		(14,724)			(14,724)		343,464	343,464			
100142121	FEDERAL WAY	WA		02/29/2024	04/06/2026	350,071		(6,711)			(6,711)		343,360	343,360			
100165619	GREEN BAY	WI		10/04/2024	06/09/2026	358,370		(15,136)			(15,136)		343,235	343,235			
100130310	BUFFALO	WY		09/28/2023	06/29/2026	338,560							338,560	343,153		4,593	4,593
100212616	GLENDALE	AZ		05/29/2025	06/19/2026	351,928		(9,122)			(9,122)		342,806	342,806			
100253536	CRYSTAL LAKE	IL		10/30/2025	05/21/2026	351,687		(9,323)			(9,323)		342,364	342,364			
100221548	HUNTSVILLE	OH		07/22/2025	04/03/2026	353,969		(11,645)			(11,645)		342,324	342,324			
100031852	AMERICAN CANYON	CA		03/29/2019	06/05/2026	333,120		9,055			9,055		342,175	342,175			
3340107927	VALLEY STREAM	NY		08/08/2025	04/29/2026	427,680							427,680	427,680			
100152571	FRISCO	TX		05/17/2024	04/21/2026	340,269		1,862			1,862		342,131	342,131			
100159933	MIAMI	FL		08/16/2024	04/11/2026	346,396		(4,350)			(4,350)		342,046	342,046			
100176526	STONEFORT	IL		11/15/2024	04/17/2026	346,033		(4,004)			(4,004)		342,030	342,030			
100209214	LONGMONT	CO		04/29/2025	04/17/2026	345,894		(3,994)			(3,994)		341,900	341,900			
100243456	ALEXANDRIA	VA		09/26/2025	04/05/2026	344,631		(2,739)			(2,739)		341,891	341,891			
100144146	SAN ANTONIO	TX		03/07/2024	04/17/2026	341,623		123			123		341,746	341,746			
100189136	THE WOODLANDS	TX		01/13/2025	05/17/2026	354,192		(12,446)			(12,446)		341,746	341,746			
100191043	MATAWAN	NJ		01/29/2025	06/08/2026	353,301		(81)			(81)		353,221	351,669		(1,552)	(1,552)
100175326	BOURNE	MA		11/05/2024	05/21/2026	344,751		(3,064)			(3,064)		341,687	341,687			
100091982	CLIFTON	NJ		02/07/2023	06/09/2026	347,990		(6,445)			(6,445)		341,544	341,544			
100158901	WILMINGTON	NC		07/12/2024	04/17/2026	351,348		(9,867)			(9,867)		341,481	341,481			
100198434	ATLANTA	GA		02/28/2025	05/17/2026	345,439		(4,029)			(4,029)		341,410	341,410			
100153644	DELRAY BEACH	FL		05/31/2024	06/29/2026	345,948							345,948	337,790		(8,159)	(8,159)
100156040	DELRAY BEACH	FL		06/18/2024	06/29/2026	343,388							343,388	345,527		2,139	2,139
100165576	EDISON	NJ		08/29/2024	05/21/2026	346,982		(5,757)			(5,757)		341,225	341,225			
100117294	TIVERTON	RI		07/20/2023	06/05/2026	340,131		1,084			1,084		341,215	341,215			
100120988	HOUSTON	TX		08/30/2023	05/17/2026	343,658		(2,490)			(2,490)		341,169	341,169			
100091688	MCKINNEY	TX		03/24/2023	06/09/2026	369,183		(31)			(31)		369,152	344,791		(24,361)	(24,361)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148529	COLLINSVILLE	CT		04/12/2024	04/21/2026	350,664		(9,890)			(9,890)		340,773	340,773			
100129502	SPRINGVILLE	CA		09/29/2023	05/17/2026	346,600		(5,860)			(5,860)		340,740	340,740			
100128803	SAN ANTONIO	TX		09/21/2023	04/09/2026	340,697		(198)			(198)		340,499	340,499			
100198226	CONCORD	NC		02/28/2025	05/17/2026	348,910		(8,441)			(8,441)		340,469	340,469			
100130309	DENVER	CO		09/28/2023	06/11/2026	356,258		(15,814)			(15,814)		340,444	340,444			
100194541	CHARLOTTE	NC		02/14/2025	06/07/2026	349,855		(9,634)			(9,634)		340,221	340,221			
100166104	ROSEVILLE	CA		09/09/2024	05/17/2026	348,092		(8,060)			(8,060)		340,032	340,032			
100171605	APEX	NC		10/16/2024	05/17/2026	349,414		(9,462)			(9,462)		339,952	339,952			
100138992	FAIR LAWN	NJ		12/21/2023	05/05/2026	181,959		427			427		182,386	179,292		(3,093)	(3,093)
100215998	BERKELEY	CA		07/11/2025	05/09/2026	351,341		(11,468)			(11,468)		339,873	339,873			
100012353	CYPRESS	CA		04/28/2017	05/13/2026	301,218		38,563			38,563		339,781	339,781			
100236224	MOBILE	AL		09/10/2025	04/20/2026	348,499		(8,761)			(8,761)		339,738	339,738			
100173186	BANDERA	TX		10/30/2024	04/17/2026	350,039		(10,321)			(10,321)		339,718	339,718			
100129273	CROMWELL	MN		09/25/2023	06/29/2026	344,475							344,475	370,273		25,798	25,798
100274005	LAS VEGAS	NV		01/26/2026	05/07/2026	353,159		(34)			(34)		353,124	353,199		74	74
100171486	LITTLE ELM	TX		10/16/2024	04/17/2026	345,880		(6,219)			(6,219)		339,661	339,661			
100141989	LAKE WORTH	FL		02/29/2024	04/06/2026	349,634		(10,079)			(10,079)		339,555	339,555			
100114968	HOUSTON	TX		07/14/2023	06/29/2026	337,841							337,841	341,900		4,059	4,059
100108973	PASSAIC	NJ		05/31/2023	06/09/2026	362,281		(22,881)			(22,881)		339,400	339,400			
100209593	RICHMOND	VA		05/02/2025	05/07/2026	348,239		(8,892)			(8,892)		339,347	339,347			
100220351	LAS VEGAS	NV		07/14/2025	04/17/2026	300,324		38,746			38,746		339,070	339,070			
100140026	SAVANNAH	GA		01/09/2024	06/17/2026	344,945		(5,888)			(5,888)		339,056	339,056			
100031676	VALLEY STREAM	NY		03/29/2019	06/05/2026	311,118		27,721			27,721		338,839	338,839			
100277633	GRAND PRAIRIE	TX		02/17/2026	05/05/2026	348,098		(36)			(36)		348,062	348,115		54	54
100140326	BERWYN	IL		01/18/2024	05/17/2026	345,486		(6,879)			(6,879)		338,607	338,607			
100110400	SAN DIEGO	CA		06/30/2023	05/17/2026	347,689		(9,232)			(9,232)		338,457	338,457			
100213987	WEST CALDWELL	NJ		05/29/2025	04/17/2026	347,013		(8,607)			(8,607)		338,406	338,406			
100236012	CELINA	TX		09/04/2025	06/17/2026	345,756		(7,537)			(7,537)		338,219	338,219			
100254021	CLEARWATER	FL		10/30/2025	05/17/2026	345,439		(7,386)			(7,386)		338,053	338,053			
100150481	ROSEVILLE	CA		05/03/2024	04/17/2026	340,865		(3,011)			(3,011)		337,853	337,853			
100174227	SACRAMENTO	CA		10/31/2024	06/07/2026	348,660		(11,068)			(11,068)		337,592	337,592			
100128777	NORWALK	CT		09/21/2023	04/09/2026	344,458		(6,962)			(6,962)		337,496	337,496			
100206426	MYRTLE BEACH	SC		04/22/2025	05/07/2026	352,532		(15,057)			(15,057)		337,475	337,475			
100151744	MIAMI	FL		05/10/2024	05/05/2026	345,668		(8,211)			(8,211)		337,456	337,456			
100165570	ARCADIA	CA		08/29/2024	05/21/2026	346,039		(8,623)			(8,623)		337,416	337,416			
100179412	SOUTH DAYTONA	FL		12/27/2024	06/09/2026	357,128		(131)			(131)		356,996	363,813		6,817	6,817
100148608	NOKOMIS	FL		04/12/2024	05/21/2026	340,220		(3,407)			(3,407)		336,813	336,813			
100148207	HILLSBORO	OR		04/12/2024	04/17/2026	342,503		(6,015)			(6,015)		336,488	336,488			
100186485	STOCKTON	CA		12/30/2024	04/17/2026	345,794		(9,386)			(9,386)		336,409	336,409			
100156233	WINTER GARDEN	FL		06/20/2024	05/11/2026	348,388		(12,023)			(12,023)		336,365	336,365			
100185571	CARROLL	NH		12/20/2024	04/11/2026	346,250		(10,096)			(10,096)		336,154	336,154			
100236832	CAMBRIDGE	MN		09/12/2025	04/07/2026	350,796		(14,686)			(14,686)		336,110	336,110			
100244772	FUQUAY VARINA	NC		09/29/2025	04/17/2026	344,454		(8,388)			(8,388)		336,066	336,066			
100130338	HELOTES	TX		09/28/2023	06/29/2026	359,279							359,279	347,201		(12,077)	(12,077)
100258874	JACKSON	NJ		12/05/2025	05/08/2026	343,142		(7,142)			(7,142)		336,000	336,000			
100130281	SAN JACINTO	CA		09/28/2023	05/11/2026	340,393		(4,569)			(4,569)		335,824	335,824			
100235946	PORTSMOUTH	NH		09/04/2025	04/17/2026	350,809		(15,095)			(15,095)		335,713	335,713			
100215562	MEADOWS OF DAN	VA		06/12/2025	05/17/2026	341,203		(5,754)			(5,754)		335,449	335,449			
100115886	NEW ORLEANS	LA		07/20/2023	04/17/2026	340,595		(5,156)			(5,156)		335,439	335,439			
100170376	BELLE CENTER	OH		10/08/2024	04/17/2026	345,348		(9,970)			(9,970)		335,379	335,379			
100163042	SPRINGFIELD	OR		08/13/2024	06/21/2026	339,199		(3,839)			(3,839)		335,360	335,360			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340102115	PHOENIX	AZ		05/22/2025	06/24/2026	418,943							418,943	418,943			
100245205	DALLAS	TX		10/06/2025	04/21/2026	349,067		(13,985)			(13,985)		335,081	335,081			
3510120410	PORTLAND	OR		12/19/2025	05/28/2026	905,244							905,244	905,244			
3410000823	MADISON	NJ		07/15/2025	06/23/2026	669,710							669,710	669,710			
100141256	TAMPA	FL		01/30/2024	05/06/2026	343,722		(9,022)			(9,022)		334,700	334,700			
100167062	SUMMERVILLE	SC		09/13/2024	06/05/2026	349,472		(14,886)			(14,886)		334,587	334,587			
100144291	HINSDALE	MA		03/07/2024	06/29/2026	351,365							351,365	341,090		(10,275)	(10,275)
3510101871	PLACIDA	FL		12/19/2025	06/25/2026	903,910							903,910	903,910			
100206135	HAPPY JACK	AZ		04/16/2025	04/17/2026	341,108		(6,704)			(6,704)		334,403	334,403			
100277261	LAUREL	MD		02/11/2026	04/17/2026	342,423		(8,032)			(8,032)		334,391	334,391			
100230037	MIAMI	FL		08/25/2025	06/30/2026	340,247							340,247	340,263		17	17
100203424	TUCSON	AZ		03/27/2025	04/17/2026	345,410		(11,177)			(11,177)		334,234	334,234			
100143312	WOODLAND	CA		02/16/2024	04/17/2026	338,251		(4,097)			(4,097)		334,154	334,154			
100205755	ALLEN	TX		04/14/2025	04/21/2026	340,263		(6,198)			(6,198)		334,065	334,065			
100198509	FREDERICK	MD		02/28/2025	04/17/2026	347,258		(13,307)			(13,307)		333,950	333,950			
3340076542	GLENDALE	CA		06/14/2024	05/28/2026	809,361							809,361	809,361			
100147366	BRIGHTON	CO		05/08/2024	04/09/2026	343,567		(9,817)			(9,817)		333,750	333,750			
100137450	PHOENIX	AZ		01/11/2024	05/09/2026	355,525		(21,832)			(21,832)		333,693	333,693			
3510127093	NEWTON	MA		12/19/2025	04/30/2026	899,746		2,087			2,087		901,833	901,833			
3340096726	ELIZABETH	NJ		03/27/2025	06/24/2026	416,988							416,988	416,988			
100201804	SPRINGFIELD	MA		03/18/2025	04/05/2026	343,582		(10,144)			(10,144)		333,438	333,438			
100156491	SAINT AUGUSTINE	FL		06/24/2024	05/17/2026	336,209		(2,783)			(2,783)		333,426	333,426			
100110584	OAK ISLAND	NC		06/30/2023	04/17/2026	337,889		(4,557)			(4,557)		333,332	333,332			
324040550	JOHNS ISLAND	SC		07/01/2024	05/29/2026	574,638							574,638	574,638			
100084740	BLUFFTON	SC		08/02/2022	05/22/2026	331,494		1,558			1,558		333,052	333,052			
100176975	WORTHINGTON	OH		01/16/2025	04/08/2026	349,240		(16,239)			(16,239)		333,001	333,001			
100166185	PORT SAINT LUCIE	FL		09/09/2024	06/17/2026	339,566		(6,698)			(6,698)		332,868	332,868			
100160900	CEDAR PARK	TX		07/24/2024	04/17/2026	341,658		(8,842)			(8,842)		332,816	332,816			
100227131	PARIS	ID		07/30/2025	06/17/2026	346,173		(13,473)			(13,473)		332,700	332,700			
3340075907	OAKLAND	CA		05/23/2024	04/29/2026	415,800							415,800	415,800			
100182059	WACO	TX		12/12/2024	06/21/2026	331,237		1,272			1,272		332,510	332,510			
100113736	WASHINGTON	DC		06/29/2023	05/05/2026	291,226		309			309		291,535	288,080		(3,454)	(3,454)
100134537	STERLING HEIGHTS	MI		10/30/2023	06/29/2026	346,567							346,567	353,421		6,854	6,854
100201588	KATY	TX		03/13/2025	06/09/2026	338,116		(5,650)			(5,650)		332,466	332,466			
3310073521	MONROE	NY		09/18/2024	05/28/2026	332,134							332,134	332,134			
100229753	BOUND BROOK	NJ		08/18/2025	05/08/2026	338,735		(6,735)			(6,735)		332,000	332,000			
100210515	HARRISON	OH		05/15/2025	04/11/2026	344,600		(12,683)			(12,683)		331,917	331,917			
100074395	SCOTTSVILLE	VA		12/02/2021	06/09/2026	352,508		(20,679)			(20,679)		331,829	331,829			
100216111	HARTWELL	GA		06/17/2025	05/11/2026	348,007		(16,349)			(16,349)		331,659	331,659			
100090356	FRANKFORT	KY		02/03/2023	05/09/2026	332,232		(598)			(598)		331,634	331,634			
4010046416	TRENTON	NJ		03/22/2023	05/07/2026	342,681		(11,068)			(11,068)		331,613	331,613			
100109035	BEND	OR		06/02/2023	05/09/2026	337,372		(5,872)			(5,872)		331,500	331,500			
100200473	MURPHY	TX		03/10/2025	06/08/2026	333,288		(11)			(11)		333,277	336,511		3,234	3,234
100146203	SAN CLEMENTE	CA		03/19/2024	04/17/2026	339,572		(8,513)			(8,513)		331,059	331,059			
100185087	CARMICHAEL	CA		12/20/2024	04/08/2026	335,068		(4,163)			(4,163)		330,906	330,906			
100253615	GENTRY	AR		10/30/2025	05/21/2026	342,711		(11,928)			(11,928)		330,783	330,783			
100254871	CHICAGO	IL		11/17/2025	06/21/2026	342,567		(11,814)			(11,814)		330,753	330,753			
100195211	WESTAMPTON	NJ		02/24/2025	05/17/2026	345,095		(14,457)			(14,457)		330,637	330,637			
100253728	CHANDLER	AZ		10/30/2025	04/21/2026	342,122		(11,602)			(11,602)		330,519	330,519			
3340091553	QUINCY	MA		01/16/2025	04/29/2026	412,909							412,909	412,909			
100185285	LAWRENCEVILLE	GA		01/24/2025	04/09/2026	338,127		(7,878)			(7,878)		330,249	330,249			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188795	SARASOTA	FL		01/09/2025	06/17/2026	313,733		16,472			16,472		330,205	330,205			
100136493	BUCKEYE	AZ		11/20/2023	04/17/2026	309,732		20,378			20,378		330,110	330,110			
100128790	WHITE PLAINS	NY		09/21/2023	04/09/2026	341,021		(10,947)			(10,947)		330,074	330,074			
100128452	SPOKANE	WA		09/15/2023	04/11/2026	340,609		(10,609)			(10,609)		330,000	330,000			
100174357	HENDERSON	NV		10/31/2024	06/17/2026	330,065		(69)			(69)		329,996	329,996			
100160858	YARDLEY	PA		07/24/2024	05/05/2026	333,793		(3,916)			(3,916)		329,877	329,877			
100229046	ODESSA	FL		08/14/2025	04/20/2026	342,442		(12,663)			(12,663)		329,779	329,779			
100162056	INDIAN LAND	SC		07/31/2024	05/05/2026	345,125		(15,611)			(15,611)		329,514	329,514			
100253127	LAVON	TX		10/30/2025	04/21/2026	342,088		(12,649)			(12,649)		329,439	329,439			
100143225	ROSEVILLE	CA		02/16/2024	04/17/2026	329,944		(588)			(588)		329,355	329,355			
100148386	SAN DIEGO	CA		04/12/2024	05/17/2026	338,472		(9,457)			(9,457)		329,015	329,015			
100099821	MANCHESTER	NJ		02/28/2023	06/29/2026	336,646		2,025			2,025		338,671	343,663		4,992	4,992
100127006	SAN JOSE	CA		08/30/2023	05/05/2026	274,268		557			557		274,826	269,501		(5,325)	(5,325)
100115662	CUMMING	GA		07/20/2023	04/17/2026	332,137		(3,577)			(3,577)		328,560	328,560			
3340111198	JERSEY CITY	NJ		10/20/2025	04/29/2026	410,454							410,454	410,454			
100182455	ST PETERSBURG	FL		12/12/2024	05/17/2026	335,910		(7,549)			(7,549)		328,361	328,361			
100189385	RENTON	WA		01/14/2025	05/05/2026	343,986		(15,626)			(15,626)		328,361	328,361			
100160218	FRIENDSHIP	WI		07/18/2024	04/17/2026	337,092		(8,741)			(8,741)		328,351	328,351			
100244444	SAN BERNARDINO	CA		09/29/2025	06/05/2026	344,546		(16,261)			(16,261)		328,284	328,284			
100156388	KISSIMMEE	FL		07/25/2024	04/09/2026	353,802		(25,648)			(25,648)		328,153	328,153			
100235339	STOCKTON	CA		08/29/2025	04/09/2026	343,449		(15,471)			(15,471)		327,978	327,978			
100114797	LAS VEGAS	NV		07/10/2023	04/17/2026	326,138		1,735			1,735		327,874	327,874			
100170375	ANDOVER	MN		10/08/2024	05/17/2026	339,275		(11,582)			(11,582)		327,693	327,693			
3510135112	JACKSON	TN		02/09/2026	06/25/2026	885,500							885,500	885,500			
100220483	LITCHFIELD PARK	AZ		07/15/2025	05/07/2026	336,002		(8,560)			(8,560)		327,442	327,442			
3340111117	RONKONKOMA	NY		09/29/2025	05/28/2026	409,266							409,266	409,266			
100186869	DENVER	CO		01/07/2025	06/04/2026	336,932		(9,723)			(9,723)		327,209	327,209			
100159244	ALEXANDER CITY	AL		07/15/2024	05/17/2026	332,729		(5,627)			(5,627)		327,102	327,102			
3340114587	LOS ANGELES	CA		12/04/2025	05/28/2026	408,672							408,672	408,672			
3340074693	BROOKLYN	NY		05/23/2024	04/29/2026	408,642							408,642	408,642			
100192584	SCHAUMBURG	IL		02/10/2025	04/17/2026	336,824		(10,143)			(10,143)		326,681	326,681			
3510105341	FORT LAUDERDALE	FL		12/19/2025	06/25/2026	882,000							882,000	882,000			
100139250	WINDSOR MILL	MD		12/28/2023	06/06/2026	327,245		(965)			(965)		326,280	326,280			
100195216	LINCOLNSHIRE	IL		02/24/2025	04/17/2026	331,847		(5,645)			(5,645)		326,202	326,202			
100152632	WEST PALM BEACH	FL		05/17/2024	04/21/2026	322,085		3,796			3,796		325,882	325,882			
3300004731	ORADELL	NJ		02/16/2024	05/19/2026	325,850							325,850	325,850			
100229092	DAVENPORT	FL		08/14/2025	05/20/2026	335,752		(9,913)			(9,913)		325,838	325,838			
100011064	JERSEY CITY	NJ		12/23/2016	05/05/2026	297,687		28,008			28,008		325,694	325,694			
3340115641	NEWARK	NJ		01/29/2026	05/28/2026	422,504							422,504	422,504			
100201066	DURHAM	NC		03/12/2025	04/17/2026	333,197		(7,735)			(7,735)		325,461	325,461			
100210072	BOLIVIA	NC		05/07/2025	04/17/2026	328,686		(3,315)			(3,315)		325,371	325,371			
100168480	AURORA	CO		09/25/2024	05/17/2026	331,162		(5,867)			(5,867)		325,294	325,294			
100211844	EASTHAM	MA		05/19/2025	05/17/2026	332,838		(7,584)			(7,584)		325,254	325,254			
100140827	WEST PALM BEACH	FL		03/06/2024	05/05/2026	342,246		(17,119)			(17,119)		325,127	325,127			
100253759	TEHACHAPI	CA		10/30/2025	05/21/2026	334,391		(9,293)			(9,293)		325,098	325,098			
100218704	NAVARRE	FL		06/27/2025	04/17/2026	334,144		(9,162)			(9,162)		324,983	324,983			
100147935	SOUTH LAKE TAHOE	CA		04/08/2024	04/17/2026	328,863		(3,961)			(3,961)		324,902	324,902			
100115325	PASADENA	TX		07/17/2023	06/29/2026	334,996		(60)			(60)		334,937	324,418		(10,518)	(10,518)
3510119494	SCOTTSDALE	AZ		12/19/2025	05/28/2026	873,792		2,643			2,643		876,435	876,435			
100133568	LAWRENCEVILLE	GA		10/23/2023	04/17/2026	318,445		5,810			5,810		324,255	324,255			
100178236	MESA	AZ		11/19/2024	06/05/2026	339,390		(15,207)			(15,207)		324,184	324,184			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151955	MURRELLS INLET	SC		06/14/2024	06/09/2026	332,037		(7,949)			(7,949)		324,088	324,088			
100140254	NEW ALBANY	OH		01/18/2024	04/17/2026	332,065		(8,068)			(8,068)		323,997	323,997			
100149525	PILLAGER	MN		04/26/2024	04/04/2026	326,743		(2,757)			(2,757)		323,986	323,986			
100212184	BELLEVUE	ID		05/22/2025	05/04/2026	327,619		(3,685)			(3,685)		323,935	323,935			
100137695	GLENDALE	AZ		12/08/2023	04/17/2026	329,100		(5,319)			(5,319)		323,781	323,781			
100244784	CARMEL	IN		09/29/2025	04/17/2026	332,231		(8,540)			(8,540)		323,692	323,692			
100148080	MIAMI	FL		04/10/2024	04/04/2026	329,357		(5,960)			(5,960)		323,397	323,397			
100175042	TEXAS CITY	TX		11/05/2024	06/29/2026	336,162							336,162	319,650		(16,512)	(16,512)
100160951	APEX	NC		07/24/2024	04/17/2026	329,185		(5,870)			(5,870)		323,315	323,315			
100238469	OLD BRIDGE	NJ		09/19/2025	05/07/2026	333,570		(10,336)			(10,336)		323,234	323,234			
100144234	WILMINGTON	NC		03/07/2024	05/17/2026	327,024		(3,814)			(3,814)		323,210	323,210			
100192239	CORVALLIS	OR		01/31/2025	04/07/2026	337,259		(14,055)			(14,055)		323,204	323,204			
100160544	WATERFORD	CA		07/19/2024	04/05/2026	338,254		(15,601)			(15,601)		322,653	322,653			
100194629	PT CHARLOTTE	FL		02/21/2025	06/21/2026	324,328		(1,782)			(1,782)		322,546	322,546			
3700006332	STAMFORD	CT		09/24/2025	04/30/2026	537,469							537,469	537,469			
100218243	YUCCA VALLEY	CA		06/26/2025	06/05/2026	334,908		(12,450)			(12,450)		322,457	322,457			
100202868	BURLINGTON	WA		03/24/2025	06/17/2026	333,386		(10,929)			(10,929)		322,457	322,457			
100150781	SOUTHINGTON	CT		05/07/2024	04/03/2026	325,492		(3,210)			(3,210)		322,282	322,282			
100158610	HUNTERSVILLE	NC		07/10/2024	04/17/2026	326,915		(4,699)			(4,699)		322,216	322,216			
100109201	RIVIERA BEACH	FL		07/21/2023	04/09/2026	334,794		(12,871)			(12,871)		321,923	321,923			
100155930	COLLEGE STATION	TX		06/17/2024	05/21/2026	326,902		(5,025)			(5,025)		321,877	321,877			
100177504	HOMESTEAD	FL		01/16/2025	04/08/2026	325,991		(4,176)			(4,176)		321,815	321,815			
100253108	TOWNVILLE	SC		10/30/2025	04/21/2026	335,435		(13,674)			(13,674)		321,761	321,761			
100234810	LAFAYETTE	IN		08/28/2025	06/17/2026	336,291		(14,548)			(14,548)		321,744	321,744			
100141392	ATLANTA	GA		01/30/2024	06/06/2026	339,216		(116)			(116)		339,101	315,226		(23,875)	(23,875)
100057824	SACRAMENTO	CA		06/30/2021	06/17/2026	329,667		(8,215)			(8,215)		321,453	321,453			
100204698	PLAYA DEL CARMEN	MEX		04/07/2025	06/15/2026	321,427							321,427	321,427			
100244681	BALTIMORE	MD		09/29/2025	04/17/2026	335,300		(14,105)			(14,105)		321,195	321,195			
100254899	ODESSA	TX		11/17/2025	06/21/2026	335,711		(14,551)			(14,551)		321,160	321,160			
100136806	WATERBURY	CT		11/27/2023	06/09/2026	327,983		(6,941)			(6,941)		321,042	321,042			
100116608	HOUSTON	TX		07/20/2023	05/05/2026	273,724		620			620		274,344	256,973		(17,371)	(17,371)
100113278	CHICAGO	IL		06/29/2023	05/05/2026	209,110		111,819			111,819		320,929	320,929			
100156685	FRESNO	CA		06/24/2024	04/09/2026	325,907		(5,024)			(5,024)		320,882	320,882			
100206749	MOUNT PROSPECT	IL		04/23/2025	06/07/2026	333,179		(12,340)			(12,340)		320,840	320,840			
100182552	MOYOCK	NC		12/12/2024	05/17/2026	331,766		(11,042)			(11,042)		320,724	320,724			
3310089690	SACRAMENTO	CA		12/12/2024	05/28/2026	320,669							320,669	320,669			
100189134	BELLE ISLE	FL		01/13/2025	04/17/2026	328,175		(7,550)			(7,550)		320,624	320,624			
100198470	MIDLOTHIAN	VA		02/28/2025	05/17/2026	330,588		(9,983)			(9,983)		320,604	320,604			
100191174	LITTLEROCK AREA	CA		01/29/2025	05/08/2026	334,553		(14,215)			(14,215)		320,337	320,337			
100142809	ARGYLE	TX		02/08/2024	04/05/2026	339,185		(18,855)			(18,855)		320,330	320,330			
100200276	NORTH CONWAY	NH		03/07/2025	06/07/2026	330,358		(10,274)			(10,274)		320,084	320,084			
100235120	MANTECA	CA		08/28/2025	06/21/2026	330,336		(10,332)			(10,332)		320,004	320,004			
100078265	LOS ANGELES	CA		02/10/2022	06/09/2026	336,386		(16,386)			(16,386)		320,000	320,000			
100190088	LAWRENCEVILLE	GA		01/21/2025	04/17/2026	329,362		(9,391)			(9,391)		319,971	319,971			
3340110973	OAK RIDGE	TN		09/22/2025	04/29/2026	399,960							399,960	399,960			
100158172	UNITED KINGDOM	GBR		07/09/2024	06/22/2026	415,601		(15,172)			(15,172)	(14,005)	386,423	400,250	13,854	(27)	13,827
100255020	NORTHVILLE	MI		11/19/2025	05/07/2026	326,851		(7,090)			(7,090)		319,762	319,762			
100277430	VASHON	WA		02/13/2026	06/07/2026	333,315		(13,578)			(13,578)		319,738	319,738			
100202716	SILVERHILL	AL		03/24/2025	05/17/2026	326,680		(7,033)			(7,033)		319,647	319,647			
100157998	BREA	CA		07/09/2024	04/17/2026	324,668		(5,193)			(5,193)		319,475	319,475			
100282298	MCKINNEY	TX		02/27/2026	04/04/2026	331,914		(12,500)			(12,500)		319,414	319,414			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207024	UKIAH	CA		04/24/2025	05/07/2026	330,610		(11,312)			(11,312)		319,298	319,298			
100264185	UNITED KINGDOM	GBR		12/15/2025	06/22/2026	408,471		(9,516)			(9,516)	4,260	403,216	399,208	(3,949)	(59)	(4,008)
100153608	VICTORVILLE	CA		05/31/2024	05/05/2026	319,737		(737)			(737)		319,000	319,000			
100117391	KATY	TX		07/20/2023	06/29/2026	237,432							237,432	294,220		56,789	56,789
100203486	LAKE FOREST	IL		03/26/2025	04/21/2026	332,770		(13,918)			(13,918)		318,852	318,852			
100169819	EVANS	GA		09/30/2024	05/07/2026	332,034		(13,469)			(13,469)		318,565	318,565			
100130206	ELK GROVE VILLAGE	IL		11/15/2023	04/09/2026	325,695		(7,225)			(7,225)		318,470	318,470			
100115657	SACRAMENTO	CA		07/19/2023	05/09/2026	326,199		(7,803)			(7,803)		318,396	318,396			
100189810	PROVIDENCE VILLAGE	TX		01/21/2025	04/17/2026	321,995		(3,743)			(3,743)		318,252	318,252			
100134632	FRIENDSWOOD	TX		10/30/2023	06/06/2026	329,793		(11,561)			(11,561)		318,233	318,233			
100228658	ARGYLE	TX		08/11/2025	05/17/2026	328,302		(10,144)			(10,144)		318,158	318,158			
100133434	STUART	FL		10/19/2023	06/11/2026	328,818		(10,718)			(10,718)		318,100	318,100			
100100447	COVINGTON	LA		04/27/2023	06/29/2026	297,758							297,758	325,634		27,875	27,875
100175949	ANGIER	NC		11/14/2024	05/04/2026	321,756		(4,030)			(4,030)		317,726	317,726			
100206677	ROCKLIN	CA		04/24/2025	04/17/2026	319,689		(2,090)			(2,090)		317,599	317,599			
100135215	KILL DEVIL HILLS	NC		11/08/2023	06/17/2026	317,239		332			332		317,571	317,571			
100103046	JACKSONVILLE BEACH	FL		06/22/2023	06/10/2026	322,576		(5,052)			(5,052)		317,525	317,525			
100118723	PALM COAST	FL		07/25/2023	06/29/2026	326,919							326,919	321,945		(4,974)	(4,974)
100165474	BETHLEHEM	GA		08/29/2024	05/21/2026	320,262		(2,882)			(2,882)		317,381	317,381			
100211934	GARNET VALLEY	PA		05/19/2025	05/17/2026	327,966		(10,610)			(10,610)		317,356	317,356			
100246775	TUCSON	AZ		10/15/2025	04/07/2026	326,559		(9,382)			(9,382)		317,177	317,177			
100161028	BUENA VISTA	CO		07/24/2024	04/17/2026	325,036		(7,966)			(7,966)		317,070	317,070			
100194430	LAS VEGAS	NV		02/14/2025	05/07/2026	332,307		(15,241)			(15,241)		317,065	317,065			
100025327	PATERSON	NJ		09/20/2018	06/05/2026	194,242		122,773			122,773		317,015	309,058		(7,957)	(7,957)
100161896	PORT CHARLOTTE	FL		07/31/2024	06/29/2026	341,210							341,210	310,232		(30,978)	(30,978)
100110193	CARY	NC		06/30/2023	04/17/2026	313,199		3,664			3,664		316,863	316,863			
100220576	NEW ULM	TX		07/15/2025	04/07/2026	334,026		(17,227)			(17,227)		316,799	316,799			
100203374	MAPLETON	UT		03/27/2025	04/17/2026	327,558		(10,791)			(10,791)		316,767	316,767			
100185472	MEMPHIS	TN		12/20/2024	05/21/2026	310,908		5,857			5,857		316,764	316,764			
100119086	FORT WALTON BEACH	FL		07/31/2023	06/09/2026	323,814		(7,091)			(7,091)		316,723	316,723			
100160085	SAINT PAUL	MN		07/17/2024	05/21/2026	324,188		(7,545)			(7,545)		316,643	316,643			
100162037	LOVELAND	CO		07/31/2024	04/05/2026	318,116		(1,611)			(1,611)		316,505	316,505			
100102714	MARIETTA	GA		06/22/2023	06/10/2026	333,055		(16,690)			(16,690)		316,366	316,366			
100134353	CONOVER	NC		10/27/2023	05/11/2026	325,981		(9,641)			(9,641)		316,340	316,340			
100127317	KEARNY	NJ		08/30/2023	05/05/2026	180,389		1,342			1,342		181,731	179,253		(2,478)	(2,478)
100180254	LAS VEGAS	NV		11/25/2024	05/21/2026	321,630		(5,408)			(5,408)		316,223	316,223			
100159489	MIDDLETOWN	DE		07/15/2024	05/17/2026	325,147		(9,147)			(9,147)		316,001	316,001			
100133960	WATERBURY	CT		10/25/2023	06/09/2026	323,133		(7,183)			(7,183)		315,950	315,950			
100195197	METHUEN	MA		02/24/2025	05/17/2026	326,464		(10,653)			(10,653)		315,812	315,812			
100198370	RALEIGH	NC		02/28/2025	04/17/2026	325,876		(10,076)			(10,076)		315,799	315,799			
100176518	APACHE JUNCTION	AZ		11/15/2024	05/17/2026	322,744		(7,067)			(7,067)		315,677	315,677			
100157322	FORT LEE	NJ		02/20/2025	04/08/2026	332,163		(16,586)			(16,586)		315,577	315,577			
100156883	WATERBURY	CT		06/27/2024	06/09/2026	324,869		(9,323)			(9,323)		315,546	315,546			
100173623	BERGEN OP ZOOM	NLD		10/29/2024	05/20/2026	394,404						(25,386)	369,017	396,786	27,769		27,769
100192597	WALTHAM	MA		02/10/2025	04/17/2026	318,159		(3,113)			(3,113)		315,045	315,045			
100099900	SPOKANE	WA		03/28/2023	04/22/2026	326,365		(11,050)			(11,050)		315,314	315,314			
100078871	CHARLOTTE	NC		02/24/2022	05/17/2026	316,252		(1,058)			(1,058)		315,194	315,194			
100132342	SAINT CHARLES	MO		11/03/2023	06/10/2026	305,383		25			25		305,408	315,938		10,530	10,530
100236403	UNITED KINGDOM	GBR		09/12/2025	05/20/2026	399,404		(5,813)			(5,813)	9,809	403,399	399,730	(3,669)		(3,669)
100084727	LAVEEN	AZ		08/02/2022	06/22/2026	330,759		(12)			(12)		330,747	332,960		2,213	2,213
100131572	PANAMA CITY BEACH	FL		10/05/2023	06/09/2026	320,288		(5,306)			(5,306)		314,982	314,982			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065306	MIAMI	FL		07/28/2021	04/17/2026	324,712		(9,774)			(9,774)		314,939	314,939			
100192764	GLEN ALLEN	VA		02/10/2025	04/17/2026	318,373		(3,577)			(3,577)		314,796	314,796			
100192230	KANSAS CITY	MO		01/31/2025	04/07/2026	322,958		(8,174)			(8,174)		314,784	314,784			
100254212	SARATOGA SPRINGS	UT		11/06/2025	04/21/2026	329,919		(15,194)			(15,194)		314,726	314,726			
100071262	WESLEY CHAPEL	FL		10/01/2021	04/20/2026	313,445		1,277			1,277		314,722	314,722			
100129599	CHICAGO	IL		09/29/2023	06/17/2026	317,737		(3,107)			(3,107)		314,629	314,629			
100219664	TURLOCK	CA		07/07/2025	04/08/2026	323,476		(8,986)			(8,986)		314,490	314,490			
3340095087	BROOKLYN	NY		04/24/2025	04/29/2026	392,832							392,832	392,832			
100237396	CHULA VISTA	CA		09/12/2025	06/04/2026	333,468		(19,222)			(19,222)		314,245	314,245			
100157055	PORT ORCHARD	WA		02/20/2025	04/08/2026	327,248		(13,103)			(13,103)		314,146	314,146			
100168233	BRISTOW	VA		09/20/2024	06/07/2026	318,397		(4,372)			(4,372)		314,025	314,025			
100267018	KISSIMMEE	FL		12/23/2025	04/30/2026	318,552		(12)			(12)		318,540	318,574		35	35
100227108	RAPID CITY	MI		07/30/2025	04/17/2026	321,184		(7,282)			(7,282)		313,903	313,903			
100253398	GASTONIA	NC		10/30/2025	04/21/2026	319,727		(5,925)			(5,925)		313,803	313,803			
100272249	LILLIAN	AL		01/08/2026	04/21/2026	325,249		(11,557)			(11,557)		313,691	313,691			
3340096033	QUEENS	NY		04/10/2025	04/29/2026	392,040							392,040	392,040			
100168679	RICHMOND	VA		09/25/2024	06/30/2026	334,940							334,940	301,796		(33,144)	(33,144)
100200991	WINTER GARDEN	FL		03/12/2025	04/04/2026	319,955		(6,521)			(6,521)		313,434	313,434			
100151837	AUSTIN	TX		05/10/2024	06/05/2026	307,055		6,258			6,258		313,313	313,313			
100091023	MORENO VALLEY	CA		01/31/2023	05/09/2026	328,758		(15,495)			(15,495)		313,263	313,263			
100189143	LAWRENCEVILLE	GA		01/13/2025	05/17/2026	322,862		(9,615)			(9,615)		313,248	313,248			
100174157	THOUSAND OAKS	CA		10/31/2024	04/05/2026	314,905		(1,721)			(1,721)		313,184	313,184			
100207119	VALRICO	FL		04/24/2025	04/07/2026	328,750		(15,625)			(15,625)		313,125	313,125			
100181457	LAKE ORION	MI		01/09/2025	04/09/2026	328,223		(15,336)			(15,336)		312,887	312,887			
100135260	ROCKLEDGE	FL		11/08/2023	06/17/2026	311,402		1,461			1,461		312,864	312,864			
100261487	CONCORD	NC		12/12/2025	05/08/2026	328,320		(73)			(73)		328,247	328,395		148	148
100209586	LEITCHFIELD	KY		05/02/2025	05/07/2026	322,597		(9,900)			(9,900)		312,696	312,696			
100212303	SAN FERNANDO	CA		05/28/2025	04/06/2026	317,337		(4,739)			(4,739)		312,598	312,598			
100164924	PHILADELPHIA	PA		08/28/2024	06/29/2026	316,728							316,728	304,604		(12,125)	(12,125)
100209292	HANOVER PARK	IL		04/29/2025	04/17/2026	318,512		(5,949)			(5,949)		312,563	312,563			
100133673	LAS VEGAS	NV		10/23/2023	04/17/2026	313,574		(1,101)			(1,101)		312,474	312,474			
100136308	MCKINNEY	TX		11/20/2023	05/17/2026	312,921		(628)			(628)		312,293	312,293			
100234898	VERDI	CA		08/28/2025	05/21/2026	323,368		(11,126)			(11,126)		312,242	312,242			
100137930	LEHIGH ACRES	FL		12/13/2023	05/17/2026	318,615		(6,419)			(6,419)		312,196	312,196			
100080499	SANFORD	FL		03/10/2022	06/29/2026	321,006							321,006	305,391		(15,615)	(15,615)
100014133	ONTARIO	CA		05/25/2017	05/05/2026	274,061		37,856			37,856		311,917	311,917			
100197594	SCOTTSDALE	AZ		02/26/2025	05/07/2026	318,797		(7,191)			(7,191)		311,606	311,606			
100178408	SHENANDOAH JUNCTION	WV		11/21/2024	04/08/2026	324,125		(12,702)			(12,702)		311,423	311,423			
100155024	CANYON LAKE	TX		07/19/2024	04/08/2026	316,255		(4,839)			(4,839)		311,416	311,416			
100210684	PEQUANNOCK	NJ		05/15/2025	05/07/2026	322,198		(10,829)			(10,829)		311,369	311,369			
100235806	SURPRISE	AZ		09/04/2025	04/17/2026	324,258		(12,971)			(12,971)		311,287	311,287			
100198273	ANNA	TX		02/28/2025	06/17/2026	313,340		(2,447)			(2,447)		310,892	310,892			
100186204	AURORA	CO		12/27/2024	05/08/2026	326,421		(15,242)			(15,242)		311,179	311,179			
100167897	FORT MYERS	FL		09/20/2024	06/05/2026	330,510		(257)			(257)		330,252	304,872		(25,381)	(25,381)
100157244	HIALEAH	FL		02/20/2025	04/08/2026	331,173		(20,188)			(20,188)		310,985	310,985			
100198986	GLENDALE	AZ		02/28/2025	05/09/2026	316,067		(5,440)			(5,440)		310,627	310,627			
3.6252E+11	HOUSTON	TX		09/10/2025	05/28/2026	621,000							621,000	621,000			
100083134	LYNWOOD	CA		05/26/2022	04/09/2026	324,930		(14,469)			(14,469)		310,461	310,461			
100247247	GROVELAND	FL		10/23/2025	06/17/2026	316,268		(5,949)			(5,949)		310,319	310,319			
100149505	LODI	CA		04/26/2024	06/09/2026	314,753		(4,468)			(4,468)		310,285	310,285			
3340106881	NEWARK	NJ		10/08/2025	05/28/2026	387,684							387,684	387,684			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202767	MURRAY	UT		03/24/2025	06/17/2026	320,428		(10,427)			(10,427)		310,001	310,001			
100161107	MYRTLE BEACH	SC		07/24/2024	05/17/2026	300,073		9,804			9,804		309,878	309,878			
3410000513	ATLANTA	GA		09/24/2024	06/23/2026	659,264							659,264	659,264			
100103740	LOMPOC	CA		05/08/2023	04/09/2026	329,661		(20,108)			(20,108)		309,553	309,553			
100210087	NOBLESVILLE	IN		05/07/2025	04/17/2026	315,190		(5,663)			(5,663)		309,527	309,527			
100133959	WATERBURY	CT		10/25/2023	05/09/2026	316,333		(7,032)			(7,032)		309,301	309,301			
100247764	BRISTOW	VA		10/29/2025	06/04/2026	333,495		(24,210)			(24,210)		309,284	309,284			
100261496	CONCORD	NC		12/12/2025	05/08/2026	319,954		(52)			(52)		319,902	320,007		104	104
100195385	NEW BERN	NC		02/24/2025	06/17/2026	277,475		31,719			31,719		309,193	309,193			
100175695	KINGSTON	MA		11/12/2024	06/05/2026	318,902		(9,737)			(9,737)		309,165	309,165			
100158078	CHARLOTTE	NC		07/09/2024	04/21/2026	309,501		(415)			(415)		309,086	309,086			
100142623	PORTLAND	OR		02/08/2024	06/17/2026	316,963		(8,015)			(8,015)		308,948	308,948			
100144280	BALDWIN PARK	CA		03/07/2024	06/09/2026	317,943		(9,102)			(9,102)		308,841	308,841			
100151741	WESLEY CHAPEL	FL		05/10/2024	06/05/2026	321,202		(12,365)			(12,365)		308,837	308,837			
100133392	ROCK HALL	MD		11/21/2023	06/10/2026	304,323							304,323	319,299		14,976	14,976
100264986	CHELSEA	MA		12/17/2025	06/05/2026	324,014		(15,342)			(15,342)		308,672	308,672			
100181633	LEHIGH ACRES	FL		12/11/2024	06/05/2026	316,791		(8,165)			(8,165)		308,625	308,625			
100147880	MADERA	CA		04/08/2024	05/17/2026	309,422		(804)			(804)		308,617	308,617			
3300005679	WEST NEW YORK	NJ		01/29/2025	04/30/2026	308,394							308,394	308,394			
100209317	RALEIGH	NC		04/29/2025	04/17/2026	316,432		(8,050)			(8,050)		308,382	308,382			
100214686	HAMILTON	NJ		06/11/2025	06/05/2026	322,601		(14,220)			(14,220)		308,381	308,381			
100210303	WOLFEBORO	NH		05/09/2025	04/17/2026	315,723		(7,446)			(7,446)		308,277	308,277			
3510117835	FORT LAUDERDALE	FL		12/19/2025	05/28/2026	829,777		3,223			3,223		833,000	833,000			
100108116	BLOOMINGTON	CA		05/24/2023	05/09/2026	318,984		(10,843)			(10,843)		308,141	308,141			
100030754	BILLERICA	MA		04/09/2019	06/07/2026	271,752		36,253			36,253		308,005	308,005			
100169659	TUCSON	AZ		09/30/2024	04/07/2026	316,454		(8,502)			(8,502)		307,952	307,952			
100130449	HOUSTON	TX		09/28/2023	06/09/2026	318,451		(10,796)			(10,796)		307,655	307,655			
100200230	ARLINGTON HEIGHTS	IL		03/07/2025	04/07/2026	318,882		(11,244)			(11,244)		307,638	307,638			
100101858	SAN FERNANDO	CA		04/06/2023	06/09/2026	315,042		(7,418)			(7,418)		307,625	307,625			
100120318	RICHARDSON	TX		08/18/2023	06/05/2026	317,789		(10,215)			(10,215)		307,574	307,574			
100192646	WINDERMERE	FL		02/10/2025	04/17/2026	318,345		(10,807)			(10,807)		307,538	307,538			
100214462	HASKELL	NJ		06/06/2025	04/08/2026	322,631		(15,131)			(15,131)		307,500	307,500			
100245261	MADISON	GA		10/06/2025	05/21/2026	323,078		(15,714)			(15,714)		307,364	307,364			
100215338	ANTHEM	AZ		06/12/2025	04/07/2026	316,141		(8,809)			(8,809)		307,332	307,332			
100210582	LAKE WORTH	FL		05/15/2025	05/11/2026	308,535		(1,254)			(1,254)		307,281	307,281			
100144182	RATHDRUM	ID		03/07/2024	06/17/2026	310,973		(3,806)			(3,806)		307,168	307,168			
100206748	LOS OSOS	CA		04/23/2025	04/07/2026	315,269		(8,256)			(8,256)		307,013	307,013			
100110240	COLUMBUS	OH		06/30/2023	04/17/2026	302,135		4,779			4,779		306,915	306,915			
100219947	FOUNTAIN	CO		07/10/2025	06/07/2026	313,656		(6,766)			(6,766)		306,890	306,890			
100176757	COLONIAL BEACH	VA		11/15/2024	04/07/2026	313,790		(6,913)			(6,913)		306,877	306,877			
100182418	JACKSONVILLE	FL		12/12/2024	04/17/2026	307,829		(1,120)			(1,120)		306,709	306,709			
100102943	HILLSBOROUGH	CA		06/22/2023	06/10/2026	313,020		(6,388)			(6,388)		306,632	306,632			
100176858	JACKSONVILLE	FL		11/15/2024	06/29/2026	320,989							320,989	300,987		(20,002)	(20,002)
100140285	SUMMIT	IL		01/18/2024	06/17/2026	315,411		(8,832)			(8,832)		306,579	306,579			
100169426	NEW BEDFORD	MA		09/30/2024	05/07/2026	316,252		(9,709)			(9,709)		306,543	306,543			
100177675	CASA GRANDE	AZ		01/16/2025	06/08/2026	321,479		(15,014)			(15,014)		306,465	306,465			
100115000	FRESNO	CA		07/14/2023	04/04/2026	304,160		2,296			2,296		306,456	306,456			
100228433	HENDERSON	NV		08/11/2025	04/17/2026	317,286		(10,917)			(10,917)		306,370	306,370			
100148993	OGDEN	UT		04/19/2024	04/05/2026	312,527		(6,187)			(6,187)		306,340	306,340			
100236808	HARRIS	MN		09/12/2025	04/07/2026	319,614		(13,381)			(13,381)		306,234	306,234			
100143363	LEHIGH ACRES	FL		02/16/2024	05/05/2026	317,855		(11,622)			(11,622)		306,233	306,233			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055912	NEW ORLEANS	LA		03/26/2021	05/17/2026	311,557		(5,850)			(5,850)		305,706	305,706			
100192842	LAWRENCEVILLE	GA		02/10/2025	04/17/2026	313,374		(7,734)			(7,734)		305,640	305,640			
100141259	TAMPA	FL		01/30/2024	04/06/2026	315,000		(9,383)			(9,383)		305,617	305,617			
100218846	IRVINE	CA		06/27/2025	04/17/2026	314,819		(9,232)			(9,232)		305,587	305,587			
100235111	CUMMING	GA		08/28/2025	05/21/2026	311,804		(6,247)			(6,247)		305,557	305,557			
100207103	BEAUFORT	SC		04/24/2025	04/07/2026	315,060		(9,592)			(9,592)		305,468	305,468			
100100413	DANBURY	CT		04/27/2023	06/29/2026	297,523		69			69		297,591	309,145		11,554	11,554
100155063	YUCCA VALLEY	CA		07/19/2024	05/08/2026	309,756		(4,515)			(4,515)		305,241	305,241			
100126881	MIAMI	FL		08/30/2023	05/05/2026	157,261		423			423		157,685	154,388		(3,297)	(3,297)
100245578	OCEAN SHORES	WA		10/06/2025	04/21/2026	317,366		(12,668)			(12,668)		304,697	304,697			
100198541	KINGSVILLE	MD		02/28/2025	04/17/2026	314,421		(9,882)			(9,882)		304,539	304,539			
100135965	PORT SAINT LUCIE	FL		11/16/2023	04/05/2026	305,823		(1,446)			(1,446)		304,377	304,377			
100202935	MESQUITE	NV		03/24/2025	04/17/2026	313,193		(8,909)			(8,909)		304,284	304,284			
100193244	FRONT ROYAL	VA		02/10/2025	04/07/2026	306,106		(1,915)			(1,915)		304,191	304,191			
100229132	GARDEN CITY	KS		08/14/2025	05/20/2026	314,563		(10,423)			(10,423)		304,139	304,139			
3410000691	BRYN MAWR	PA		01/27/2025	05/22/2026	608,209							608,209	608,209			
100150586	SPRING HILL	TN		05/03/2024	06/17/2026	311,083		(7,021)			(7,021)		304,062	304,062			
100214431	TABIONA	UT		06/02/2025	04/17/2026	306,915		(3,051)			(3,051)		303,864	303,864			
100173283	SPRING HILL	TN		10/30/2024	04/17/2026	312,210		(8,363)			(8,363)		303,847	303,847			
100190740	BAKERSFIELD	CA		01/27/2025	04/09/2026	317,012		(13,261)			(13,261)		303,751	303,751			
100163996	MIAMI	FL		08/21/2024	06/29/2026	309,295							309,295	355,370		46,074	46,074
100130247	DAVENPORT	FL		09/28/2023	05/09/2026	307,806		(4,226)			(4,226)		303,579	303,579			
100089744	SCOTTSDALE	AZ		12/02/2022	06/09/2026	311,879		(8,337)			(8,337)		303,542	303,542			
100205797	SPANISH FORK	UT		04/14/2025	04/21/2026	310,865		(7,640)			(7,640)		303,225	303,225			
100148225	CENTERTON	AR		04/12/2024	04/17/2026	309,402		(6,192)			(6,192)		303,210	303,210			
100186339	BLOOMINGDALE	GA		12/30/2024	04/17/2026	311,215		(8,071)			(8,071)		303,144	303,144			
100145372	UNITED KINGDOM	GBR		03/12/2024	04/20/2026	375,556		3,298			3,298	(12,540)	366,313	387,439		21,126	21,126
100229857	BLOOMINGDALE	GA		08/18/2025	04/17/2026	316,932		(13,875)			(13,875)		303,057	303,057			
100253413	RICHMOND	VA		10/30/2025	04/21/2026	314,038		(11,095)			(11,095)		302,943	302,943			
100243188	COLLEGEVILLE	PA		09/26/2025	04/07/2026	314,701		(11,812)			(11,812)		302,889	302,889			
100195187	INDIANAPOLIS	IN		02/24/2025	05/17/2026	310,407		(7,548)			(7,548)		302,859	302,859			
100220616	SPOKANE	WA		07/15/2025	04/07/2026	312,581		(9,863)			(9,863)		302,718	302,718			
100207065	MESA	AZ		04/24/2025	05/07/2026	313,526		(10,944)			(10,944)		302,582	302,582			
100220943	EAST BOSTON	MA		07/18/2025	06/17/2026	309,997		(7,486)			(7,486)		302,511	302,511			
100137728	DURHAM	NC		12/08/2023	04/17/2026	305,168		(2,740)			(2,740)		302,429	302,429			
100100252	TOMS RIVER	NJ		03/17/2023	04/09/2026	308,046		(5,639)			(5,639)		302,407	302,407			
3340111593	EAST NORTHPORT	NY		10/29/2025	04/29/2026	377,784							377,784	377,784			
100132419	CAPE CORAL	FL		11/03/2023	04/10/2026	292,262		9,730			9,730		301,991	301,991			
100138859	GEORGETOWN	TX		12/21/2023	05/21/2026	310,388		(8,516)			(8,516)		301,872	301,872			
100135180	YUCCA VALLEY	CA		11/07/2023	05/05/2026	307,914		(6,053)			(6,053)		301,861	301,861			
100214340	WAUKEE	IA		06/02/2025	04/17/2026	305,797		(3,987)			(3,987)		301,810	301,810			
100137764	PAWTUCKET	RI		12/08/2023	04/17/2026	306,522		(4,959)			(4,959)		301,563	301,563			
100214698	CRYSTAL LAKE	IL		06/11/2025	06/05/2026	315,839		(14,338)			(14,338)		301,501	301,501			
100135240	WASHINGTON	UT		11/08/2023	04/17/2026	300,599		773			773		301,372	301,372			
100162754	ROME CITY	IN		08/12/2024	06/17/2026	308,100		(6,760)			(6,760)		301,340	301,340			
100120854	HOUSTON	TX		08/25/2023	06/11/2026	311,236		(10,236)			(10,236)		301,000	301,000			
100135739	DELTONA	FL		11/10/2023	05/04/2026	298,606		1,980			1,980		300,586	300,586			
3410000944	MONTGOMERY	TX		08/01/2025	05/22/2026	601,100							601,100	601,100			
100144081	LAS VEGAS	NV		03/07/2024	04/17/2026	300,726		(194)			(194)		300,532	300,532			
100168161	FOLSOM	CA		09/20/2024	04/07/2026	303,841		(3,438)			(3,438)		300,403	300,403			
100229181	AURORA	IL		08/14/2025	05/20/2026	311,470		(11,148)			(11,148)		300,322	300,322			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120752	CUMMING	GA		08/25/2023	06/04/2026	298,780		1,351			1,351		300,130	300,130			
100153257	TAMPA	FL		05/30/2024	04/17/2026	305,130		(5,023)			(5,023)		300,107	300,107			
100152751	HOT SPRINGS	NC		05/22/2024	04/09/2026	313,654		(13,609)			(13,609)		300,046	300,046			
100194788	SAN ANTONIO	TX		02/21/2025	04/21/2026	302,216		(2,175)			(2,175)		300,041	300,041			
100153642	DELRAY BEACH	FL		05/31/2024	06/29/2026	293,428							293,428	281,363		(12,065)	(12,065)
100162008	PORT CHARLOTTE	FL		07/31/2024	06/29/2026	305,069							305,069	334,757		29,688	29,688
100162013	PORT CHARLOTTE	FL		07/31/2024	06/29/2026	304,766							304,766	323,750		18,984	18,984
100108061	TAVARES	FL		05/24/2023	06/29/2026	311,571							311,571	303,590		(7,981)	(7,981)
100244671	GRANBY	CT		09/29/2025	05/17/2026	315,217		(15,260)			(15,260)		299,958	299,958			
100172571	LAS VEGAS	NV		10/23/2024	06/17/2026	309,583		(9,715)			(9,715)		299,868	299,868			
100192163	SPARKS	NV		01/31/2025	04/07/2026	307,873		(8,008)			(8,008)		299,865	299,865			
100113280	KENT	WA		06/29/2023	06/05/2026	311,803		(12,081)			(12,081)		299,722	299,722			
100205798	SPANISH FORK	UT		04/14/2025	04/21/2026	307,248		(7,551)			(7,551)		299,697	299,697			
100248594	GRANADA HILLS	CA		10/29/2025	04/04/2026	321,272		(21,988)			(21,988)		299,284	299,284			
100258327	CHICAGO	IL		12/05/2025	05/08/2026	313,439		(14,181)			(14,181)		299,258	299,258			
100165483	POOLER	GA		08/29/2024	05/21/2026	305,225		(6,183)			(6,183)		299,042	299,042			
100253510	JACKSONVILLE	FL		10/30/2025	06/21/2026	303,967		(4,989)			(4,989)		298,978	298,978			
100246724	SODUS POINT	NY		10/15/2025	04/07/2026	311,529		(12,656)			(12,656)		298,873	298,873			
100140462	LOGANVILLE	GA		01/18/2024	05/17/2026	294,412		4,420			4,420		298,832	298,832			
100186438	CHARLOTTE	NC		12/30/2024	04/17/2026	305,862		(7,055)			(7,055)		298,807	298,807			
100238911	BETHLEHEM	GA		09/23/2025	04/17/2026	306,322		(7,728)			(7,728)		298,594	298,594			
100142750	PORT SAINT LUCIE	FL		02/08/2024	06/17/2026	300,513		(1,936)			(1,936)		298,577	298,577			
100247192	AUSTIN	TX		10/23/2025	05/17/2026	310,049		(11,503)			(11,503)		298,546	298,546			
100144356	SACRAMENTO	CA		03/07/2024	04/21/2026	305,279		(6,762)			(6,762)		298,517	298,517			
100228018	WALNUT CREEK	CA		08/06/2025	05/09/2026	307,512		(9,083)			(9,083)		298,428	298,428			
100245257	MADISON	GA		10/06/2025	05/21/2026	313,693		(15,281)			(15,281)		298,412	298,412			
100245260	MADISON	GA		10/06/2025	05/21/2026	313,693		(15,281)			(15,281)		298,412	298,412			
100221773	HUTTO	TX		07/25/2025	05/08/2026	298,404		(1)			(1)		298,402	298,405		2	2
3340104445	WEST BABYLON	NY		06/26/2025	06/24/2026	372,794							372,794	372,794			
100156245	DAVENPORT	FL		06/20/2024	05/11/2026	308,615		(10,466)			(10,466)		298,149	298,149			
100100010	PANAMA CITY BEACH	FL		03/28/2023	06/22/2026	300,609		(2,523)			(2,523)		298,086	298,086			
100208856	LONG BEACH	CA		04/29/2025	05/08/2026	315,189		(17,150)			(17,150)		298,039	298,039			
100213905	PIONEER	CA		05/29/2025	06/17/2026	309,085		(11,090)			(11,090)		297,995	297,995			
100210050	LA GRANGE	KY		05/07/2025	06/17/2026	303,560		(5,791)			(5,791)		297,769	297,769			
100216042	SYLVA	NC		06/17/2025	06/11/2026	307,632		(9,790)			(9,790)		297,842	297,842			
100132685	SOUTHGATE	MI		11/03/2023	04/10/2026	306,504		(8,679)			(8,679)		297,825	297,825			
100116031	CHARLOTTE	NC		07/20/2023	05/22/2026	285,500		45			45		285,545	267,902		(17,643)	(17,643)
100227012	LITTLE ELM	TX		07/30/2025	04/17/2026	301,904		(4,317)			(4,317)		297,587	297,587			
100243285	LAS VEGAS	NV		09/26/2025	04/07/2026	310,533		(13,083)			(13,083)		297,450	297,450			
100204665	MOLALLA	OR		04/04/2025	04/07/2026	309,314		(11,904)			(11,904)		297,410	297,410			
100192509	POMPTON LAKES	NJ		02/07/2025	06/08/2026	312,092		(101)			(101)		311,991	306,087		(5,904)	(5,904)
100136202	TAMPA	FL		11/20/2023	04/17/2026	294,206		3,091			3,091		297,297	297,297			
100189210	GLASSBORO	NJ		01/13/2025	04/17/2026	306,343		(9,062)			(9,062)		297,281	297,281			
100203171	TUCSON	AZ		03/27/2025	04/17/2026	308,967		(11,733)			(11,733)		297,235	297,235			
100154716	HUMBLE	TX		07/19/2024	04/08/2026	313,600		(16,478)			(16,478)		297,122	297,122			
100272848	SAINT CHARLES	MO		01/15/2026	05/07/2026	307,579		(10,579)			(10,579)		297,000	297,000			
100230588	CORNELIUS	NC		08/29/2025	05/08/2026	303,263		(6,418)			(6,418)		296,845	296,845			
100140219	WILLIS	TX		01/11/2024	04/11/2026	302,221		(5,410)			(5,410)		296,811	296,811			
100203184	BIG BEAR LAKE	CA		03/27/2025	05/17/2026	304,833		(8,413)			(8,413)		296,419	296,419			
100194066	DUNEDIN	FL		03/20/2025	04/09/2026	300,661		(4,058)			(4,058)		296,603	296,603			
3340092226	WASHINGTON	DC		12/30/2024	05/28/2026	370,573							370,573	370,573			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218746	AVON	IN		06/27/2025	05/17/2026	301,961		(5,511)			(5,511)		296,451	296,451			
100197491	SCOTTSDALE	AZ		02/26/2025	05/07/2026	304,550		(8,117)			(8,117)		296,433	296,433			
100147590	LOS ANGELES	CA		04/04/2024	06/05/2026	316,197		(19,818)			(19,818)		296,379	296,379			
100172741	EL PASO	TX		11/21/2024	06/09/2026	310,740		(14,403)			(14,403)		296,337	296,337			
100193404	PHOENIXVILLE	PA		02/10/2025	05/07/2026	301,619		(5,352)			(5,352)		296,267	296,267			
100169289	LANOKA HARBOR	NJ		09/27/2024	06/05/2026	307,519		(81)			(81)		307,438	313,991		6,553	6,553
100169632	GOODLETTSVILLE	TN		09/30/2024	05/07/2026	305,322		(9,088)			(9,088)		296,234	296,234			
100177235	SAN MARCOS	TX		01/16/2025	04/08/2026	310,597		(14,465)			(14,465)		296,131	296,131			
100190130	GERMANTOWN	TN		01/21/2025	05/17/2026	303,314		(7,459)			(7,459)		295,855	295,855			
100156538	RALEIGH	NC		06/24/2024	04/17/2026	299,520		(3,422)			(3,422)		296,098	296,098			
100170296	KNOXVILLE	TN		10/08/2024	04/17/2026	303,272		(7,252)			(7,252)		296,020	296,020			
100139275	HUNTSVILLE	AL		12/28/2023	06/06/2026	301,576		(5,762)			(5,762)		295,814	295,814			
100029376	NEW CASTLE	CO		10/26/2018	05/05/2026	283,044		12,495			12,495		295,538	295,538			
100157990	GATLINBURG	TN		07/09/2024	04/17/2026	301,293		(5,810)			(5,810)		295,483	295,483			
100136179	TURLOCK	CA		12/18/2023	06/09/2026	308,193		(89)			(89)		308,104	312,965		4,861	4,861
100158761	DURHAM	NC		07/10/2024	04/17/2026	298,900		(3,705)			(3,705)		295,195	295,195			
100175919	CHARLOTTE	NC		11/14/2024	05/04/2026	303,687		(8,523)			(8,523)		295,164	295,164			
100084724	PHOENIX	AZ		08/02/2022	06/22/2026	311,913		(13)			(13)		311,901	310,860		(1,041)	(1,041)
100054278	CEDAR HILL	TN		03/23/2021	05/07/2026	307,225		(12,148)			(12,148)		295,077	295,077			
100109006	PANAMA CITY	FL		05/31/2023	06/29/2026	319,316		(32)			(32)		319,284	289,085		(30,199)	(30,199)
100147089	PALM BEACH GARDENS	FL		03/28/2024	06/09/2026	304,130		(9,119)			(9,119)		295,011	295,011			
100144417	WILDWOOD	NJ		03/07/2024	04/21/2026	303,386		(8,410)			(8,410)		294,976	294,976			
100180567	FREDERICKSBURG	VA		11/26/2024	04/05/2026	309,229		(14,326)			(14,326)		294,903	294,903			
100147070	ELK GROVE	CA		03/27/2024	05/03/2026	297,184		(2,318)			(2,318)		294,866	294,866			
100156775	LOS ANGELES	CA		06/26/2024	04/05/2026	305,164		(10,316)			(10,316)		294,848	294,848			
100213115	CHANDLER	AZ		05/29/2025	04/08/2026	301,763		(6,960)			(6,960)		294,803	294,803			
100148157	TIGARD	OR		05/15/2024	06/09/2026	305,088		(10,314)			(10,314)		294,774	294,774			
100151518	TOLLESON	AZ		05/10/2024	06/17/2026	298,560		(3,812)			(3,812)		294,749	294,749			
100221030	CHARLOTTE	NC		07/18/2025	05/17/2026	304,707		(10,025)			(10,025)		294,682	294,682			
100149419	NAPERVILLE	IL		04/24/2024	06/17/2026	298,981		(4,470)			(4,470)		294,511	294,511			
100136326	NAPLES	FL		11/20/2023	06/17/2026	291,051		3,323			3,323		294,374	294,374			
100136062	MEDFORD	OR		11/16/2023	06/05/2026	309,582		(15,237)			(15,237)		294,346	294,346			
100090295	MIAMI	FL		01/13/2023	04/22/2026	314,444		(20,205)			(20,205)		294,239	294,239			
100282105	SOUTH LAKE TAHOE	CA		02/27/2026	06/07/2026	309,794		(15,560)			(15,560)		294,234	294,234			
100114612	ELLIJAY	GA		06/29/2023	05/09/2026	289,462		4,733			4,733		294,195	294,195			
100151210	NEPTUNE	NJ		05/10/2024	04/17/2026	288,981		5,104			5,104		294,084	294,084			
100197237	SANDY	UT		02/25/2025	04/04/2026	309,584		(15,509)			(15,509)		294,075	294,075			
100110460	WEST DES MOINES	IA		06/30/2023	05/17/2026	296,874		(2,942)			(2,942)		293,932	293,932			
100171694	KILLEEN	TX		10/16/2024	05/17/2026	304,592		(10,707)			(10,707)		293,886	293,886			
100031568	ANAHEIM	CA		03/29/2019	04/05/2026	274,681		19,152			19,152		293,834	293,834			
100140310	APEX	NC		01/18/2024	05/17/2026	300,553		(6,755)			(6,755)		293,797	293,797			
100132711	DENVER	CO		11/03/2023	06/29/2026	289,484							289,484	293,077		3,593	3,593
100203381	LAS VEGAS	NV		03/27/2025	05/17/2026	305,511		(11,968)			(11,968)		293,543	293,543			
100115212	HIGHLAND MILLS	NY		07/17/2023	06/29/2026	297,337							297,337	301,598		4,261	4,261
100148736	MCKINNEY	TX		04/17/2024	06/17/2026	299,073		(5,859)			(5,859)		293,214	293,214			
100086016	TEMECULA	CA		09/02/2022	05/09/2026	303,178		(9,773)			(9,773)		293,405	293,405			
3410000991	TAMPA	FL		09/12/2025	04/29/2026	586,193							586,193	586,193			
100112604	DEER PARK	NY		06/29/2023	05/05/2026	179,361		405			405		179,767	176,378		(3,389)	(3,389)
100120513	LOS ANGELES	CA		08/18/2023	04/05/2026	299,239		(6,390)			(6,390)		292,849	292,849			
100099592	CLEVELAND	TX		04/06/2023	04/09/2026	307,669		(14,862)			(14,862)		292,806	292,806			
100215334	SAINT HELENS	OR		06/12/2025	04/07/2026	300,946		(8,144)			(8,144)		292,803	292,803			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340075731	ATLANTA	GA		05/17/2024	04/29/2026	365,904							365,904	365,904			
100149514	PASCO	WA		04/26/2024	04/09/2026	299,252		(6,736)			(6,736)		292,516	292,516			
100160017	ENGLEWOOD	FL		07/17/2024	06/21/2026	303,551		(11,046)			(11,046)		292,505	292,505			
100117827	DAVENPORT	FL		07/20/2023	06/29/2026	278,653							278,653	315,258		36,606	36,606
100148628	FAIRBURN	GA		05/15/2024	06/29/2026	294,189							294,189	292,915		(1,274)	(1,274)
100143144	BLUFF DALE	TX		02/16/2024	05/17/2026	300,653		(8,240)			(8,240)		292,413	292,413			
100268944	COLUMBIA	TN		12/29/2025	05/17/2026	305,119		(12,995)			(12,995)		292,124	292,124			
100137885	LOXAHATCHEE	FL		12/08/2023	06/11/2026	281,575		10,540			10,540		292,115	292,115			
100204076	BIG BEAR CITY	CA		03/28/2025	04/08/2026	297,029		(5,137)			(5,137)		291,892	291,892			
100115004	LADY LAKE	FL		07/14/2023	06/04/2026	292,355		(487)			(487)		291,868	291,868			
3500135782	BURLESON	TX		01/23/2026	04/30/2026	583,625							583,625	583,625			
100138923	WALDEN	NY		12/21/2023	06/05/2026	289,576		2,224			2,224		291,800	291,800			
100158866	CAPE CORAL	FL		07/12/2024	04/17/2026	303,975		(12,207)			(12,207)		291,768	291,768			
3340079486	JEFFERSON	GA		07/19/2024	04/29/2026	364,608							364,608	364,608			
100107826	GLEN BURNIE	MD		05/19/2023	04/09/2026	296,391		(4,831)			(4,831)		291,560	291,560			
100150128	MOUNT PLEASANT	SC		06/14/2024	06/09/2026	295,909		(4,349)			(4,349)		291,560	291,560			
100220395	GULF BREEZE	FL		07/14/2025	04/17/2026	292,502		(1,007)			(1,007)		291,496	291,496			
100129686	ROGERS	AR		09/29/2023	05/17/2026	295,438		(3,958)			(3,958)		291,479	291,479			
100081430	BATH	NC		03/18/2022	04/17/2026	286,456		4,399			4,399		290,855	290,855			
100108217	NEW CARROLLTON	MD		05/24/2023	06/09/2026	301,054		(10,230)			(10,230)		290,825	290,825			
100157734	GROVETOWN	GA		06/28/2024	06/05/2026	312,986		(151)			(151)		312,835	284,964		(27,872)	(27,872)
100078053	WINTER PARK	FL		01/21/2022	05/09/2026	294,821		(4,120)			(4,120)		290,701	290,701			
100165427	KANKAKEE	IL		08/29/2024	04/21/2026	300,151		(9,548)			(9,548)		290,603	290,603			
100140225	SAN ANTONIO	TX		01/11/2024	04/11/2026	303,301		(12,718)			(12,718)		290,583	290,583			
100091583	GLEN BURNIE	MD		03/07/2023	06/09/2026	309,703		(19,252)			(19,252)		290,452	290,452			
100200728	VINEYARD	UT		03/11/2025	05/21/2026	284,136		6,294			6,294		290,430	290,430			
100214747	UNION	NJ		06/11/2025	05/05/2026	304,709		(14,311)			(14,311)		290,398	290,398			
3310083222	SACRAMENTO	CA		10/31/2024	04/29/2026	290,396							290,396	290,396			
100158274	UNITED KINGDOM	GBR		07/09/2024	06/22/2026	375,957		(12,657)			(12,657)	(12,669)	350,631	363,157	12,490	37	12,527
100138222	PEMBROKE PINES	FL		12/14/2023	04/06/2026	301,830		(11,552)			(11,552)		290,279	290,279			
100101559	CANDLER	NC		04/26/2023	04/17/2026	291,426		(1,296)			(1,296)		290,131	290,131			
100055324	POMONA	CA		03/23/2021	06/07/2026	293,073		(2,997)			(2,997)		290,076	290,076			
100115795	PALM COAST	FL		07/20/2023	05/17/2026	290,573		(609)			(609)		289,964	289,964			
100211751	STRATHAM	NH		05/19/2025	04/17/2026	295,342		(5,391)			(5,391)		289,950	289,950			
100156633	HURRICANE	UT		06/24/2024	04/17/2026	294,752		(4,842)			(4,842)		289,910	289,910			
100159224	AUBURN	GA		07/15/2024	06/17/2026	297,836		(8,360)			(8,360)		289,476	289,476			
100076727	FRESNO	CA		12/30/2021	05/09/2026	302,093		(12,671)			(12,671)		289,422	289,422			
3410000636	LORAIN	OH		01/17/2025	06/23/2026	578,776							578,776	578,776			
3410000772	WASHINGTON TWP	NJ		03/28/2025	05/22/2026	578,578							578,578	578,578			
100173174	LAS VEGAS	NV		10/30/2024	04/17/2026	289,386		(276)			(276)		289,110	289,110			
100176630	RIVERSIDE	CA		11/15/2024	04/11/2026	298,837		(9,813)			(9,813)		289,024	289,024			
100136801	DECATUR	TX		11/27/2023	06/09/2026	295,990		(7,131)			(7,131)		288,858	288,858			
100229047	LA PORTE	IN		08/14/2025	04/20/2026	299,575		(10,846)			(10,846)		288,730	288,730			
100099842	CHICAGO	IL		02/28/2023	06/09/2026	295,338		(6,638)			(6,638)		288,700	288,700			
100246154	SAINT PETERSBURG	FL		10/08/2025	05/07/2026	301,882		(13,551)			(13,551)		288,331	288,331			
3340075730	ATLANTA	GA		05/17/2024	04/29/2026	360,360							360,360	360,360			
100164273	SEVIERVILLE	TN		08/21/2024	06/17/2026	295,880		(7,642)			(7,642)		288,238	288,238			
100194156	NAPLES	FL		02/14/2025	06/03/2026	290,486		(2,255)			(2,255)		288,231	288,231			
100221660	SHERRILLS FORD	NC		07/23/2025	04/20/2026	299,017		(10,862)			(10,862)		288,155	288,155			
4010066794	COLUMBUS	GA		02/29/2024	05/07/2026	298,511		(10,406)			(10,406)		288,106	288,106			
100115772	PRESCOTT VALLEY	AZ		07/20/2023	06/17/2026	294,544		(6,491)			(6,491)		288,052	288,052			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091261	INDIO	CA		01/31/2023	06/09/2026	301,188		(13,378)			(13,378)		287,810	287,810			
100161546	ACWORTH	GA		07/30/2024	04/21/2026	293,179		(5,424)			(5,424)		287,756	287,756			
100174883	SAVANNAH	GA		10/31/2024	06/03/2026	289,297		(1,634)			(1,634)		287,663	287,663			
100273022	KEEGO HARBOR	MI		01/15/2026	05/17/2026	296,760		(9,138)			(9,138)		287,622	287,622			
3340099422	MABANK	TX		05/22/2025	06/24/2026	359,442							359,442	359,442			
100254330	CHANDLER	AZ		11/07/2025	06/07/2026	295,651		(8,118)			(8,118)		287,532	287,532			
100172587	SAINT CHARLES	IL		10/23/2024	04/17/2026	291,696		(4,392)			(4,392)		287,305	287,305			
100235041	KISSIMMEE	FL		08/28/2025	04/21/2026	295,250		(8,106)			(8,106)		287,144	287,144			
100213981	BEAVERTON	OR		05/29/2025	04/17/2026	293,411		(6,373)			(6,373)		287,038	287,038			
100281961	LONGMONT	CO		02/27/2026	06/08/2026	299,810		(12,810)			(12,810)		287,000	287,000			
100151497	CANTON	GA		05/10/2024	06/17/2026	288,455		(1,548)			(1,548)		286,906	286,906			
100237633	SANTA PAULA	CA		09/12/2025	05/04/2026	299,670		(12,848)			(12,848)		286,822	286,822			
100206717	LAKE ZURICH	IL		04/23/2025	05/07/2026	297,652		(10,870)			(10,870)		286,782	286,782			
100192341	DELTONA	FL		02/05/2025	05/11/2026	296,518		(47)			(47)		296,471	296,730		260	260
100255551	ROLESVILLE	NC		11/24/2025	05/21/2026	294,892		(8,163)			(8,163)		286,729	286,729			
100159288	DAWSONVILLE	GA		07/15/2024	04/17/2026	292,628		(5,913)			(5,913)		286,716	286,716			
100212937	SAN MARCOS	CA		05/29/2025	04/08/2026	298,477		(11,842)			(11,842)		286,635	286,635			
3310079515	BOERNE	TX		08/19/2024	06/24/2026	331,833							331,833	331,833			
100148712	CHICAGO	IL		04/17/2024	04/17/2026	291,883		(5,649)			(5,649)		286,235	286,235			
100156684	FRESNO	CA		06/24/2024	04/09/2026	291,786		(5,370)			(5,370)		286,417	286,417			
3510120286	GUILFORD	CT		12/19/2025	05/28/2026	773,500							773,500	773,500			
100080954	MONUMENT	CO		03/18/2022	06/17/2026	280,408		5,787			5,787		286,195	286,195			
100255617	QUINCY	MA		11/24/2025	04/21/2026	297,031		(10,904)			(10,904)		286,127	286,127			
100192404	PATERSON	NJ		02/07/2025	04/08/2026	295,101		(8,992)			(8,992)		286,109	286,109			
100141588	DAVENPORT	FL		01/30/2024	06/29/2026	289,383							289,383	292,304		2,921	2,921
3340069016	SPRING VALLEY	NY		03/14/2024	05/28/2026	357,452							357,452	357,452			
100142725	SAINT GEORGE	UT		02/08/2024	06/17/2026	291,432		(5,604)			(5,604)		285,828	285,828			
100220954	TALLADEGA	AL		07/18/2025	04/17/2026	294,119		(8,432)			(8,432)		285,687	285,687			
100132016	SAINT AUGUSTINE	FL		10/13/2023	04/17/2026	285,820		(216)			(216)		285,604	285,604			
100137014	GREENWOOD	IN		11/28/2023	06/17/2026	287,564		(1,965)			(1,965)		285,599	285,599			
100171587	APEX	NC		10/16/2024	05/17/2026	294,477		(8,908)			(8,908)		285,569	285,569			
100211443	NEWNAN	GA		05/16/2025	05/05/2026	296,720		(11,224)			(11,224)		285,496	285,496			
100181696	MCALLEN	TX		12/11/2024	06/05/2026	297,658		(12,163)			(12,163)		285,495	285,495			
100245090	EL MONTE	CA		10/03/2025	04/07/2026	290,141		(4,681)			(4,681)		285,460	285,460			
100120925	MOUNT PLEASANT	SC		08/30/2023	05/17/2026	281,395		3,877			3,877		285,271	285,271			
100253683	CORDOVA	TN		10/30/2025	04/21/2026	291,602		(6,350)			(6,350)		285,252	285,252			
100192711	FORT WORTH	TX		02/10/2025	05/17/2026	288,263		(3,038)			(3,038)		285,224	285,224			
3510123703	NORTH MIAMI	FL		07/15/2025	04/30/2026	770,875							770,875	770,875			
100205616	BOYNTON BEACH	FL		05/09/2025	05/09/2026	299,085		(13,993)			(13,993)		285,092	285,092			
3350105725	NAPLES	FL		07/29/2025	04/29/2026	770,503							770,503	770,503			
100243303	WINTER PARK	FL		09/26/2025	06/08/2026	297,286		(12,216)			(12,216)		285,070	285,070			
100212666	WAIANAE	HI		05/29/2025	04/19/2026	299,151		(14,151)			(14,151)		285,000	285,000			
100154616	COLORADO SPRINGS	CO		06/14/2024	06/05/2026	290,303		(5,306)			(5,306)		284,997	284,997			
100220219	AKRON	OH		07/11/2025	05/08/2026	299,038		(14,055)			(14,055)		284,983	284,983			
100169223	BOWIE	MD		09/27/2024	05/09/2026	295,136		(10,174)			(10,174)		284,962	284,962			
100116005	RENO	NV		07/20/2023	04/17/2026	289,260		(4,315)			(4,315)		284,945	284,945			
100128031	ANTIOCH	TN		09/08/2023	06/29/2026	273,537		153			153		273,690	285,791		12,101	12,101
100182396	SEFFNER	FL		12/12/2024	06/17/2026	293,180		(8,297)			(8,297)		284,883	284,883			
100149764	PHILADELPHIA	PA		04/26/2024	06/29/2026	293,402							293,402	283,231		(10,171)	(10,171)
100281925	AUGUSTA	WV		02/26/2026	05/07/2026	297,136		(12,295)			(12,295)		284,840	284,840			
100165544	LEWIS CENTER	OH		08/29/2024	06/21/2026	290,771		(6,015)			(6,015)		284,756	284,756			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139505	CHAPEL HILL	TN		12/28/2023	05/05/2026	289,565		(4,840)			(4,840)		284,724	284,724			
100195164	COLORADO SPRINGS	CO		02/24/2025	05/17/2026	290,791		(6,081)			(6,081)		284,710	284,710			
100043219	CHULA VISTA	CA		08/13/2020	06/05/2026	280,663		3,796			3,796		284,459	284,459			
100181469	ALBUQUERQUE	NM		01/09/2025	05/09/2026	291,197		(6,870)			(6,870)		284,327	284,327			
100258043	STERLING HEIGHTS	MI		11/26/2025	06/07/2026	294,636		(10,359)			(10,359)		284,278	284,278			
100136289	HUNTSVILLE	AL		11/20/2023	04/17/2026	278,059		6,092			6,092		284,151	284,151			
100152566	CHICAGO	IL		05/17/2024	04/21/2026	283,127		1,001			1,001		284,128	284,128			
100135879	ORLANDO	FL		11/13/2023	06/09/2026	290,448		(6,350)			(6,350)		284,097	284,097			
100218253	BOYNTON BEACH	FL		06/26/2025	05/05/2026	279,018		24			24		279,042	278,949		(93)	(93)
100244468	JACKSONVILLE	FL		09/29/2025	05/26/2026	293,459		(16)			(16)		293,443	293,507		64	64
100244923	LOWELL	MA		09/29/2025	04/17/2026	296,080		(12,151)			(12,151)		283,929	283,929			
100218851	SUN CITY CENTER	FL		06/27/2025	04/17/2026	294,471		(10,562)			(10,562)		283,909	283,909			
100141762	PEMBROKE PINES	FL		01/30/2024	04/09/2026	292,583		(8,683)			(8,683)		283,901	283,901			
100164476	CONCORD	NC		08/21/2024	04/17/2026	286,945		(3,204)			(3,204)		283,741	283,741			
3350105774	JERSEY CITY	NJ		07/29/2025	06/25/2026	766,150							766,150	766,150			
100151416	MELISSA	TX		05/10/2024	04/17/2026	284,018		(665)			(665)		283,353	283,353			
100162765	CARMEL	IN		08/12/2024	06/17/2026	290,254		(7,028)			(7,028)		283,227	283,227			
100215580	DICKINSON	ND		06/12/2025	05/17/2026	289,772		(6,579)			(6,579)		283,192	283,192			
100188469	W LAFAYETTE	IN		01/08/2025	04/17/2026	294,740		(11,649)			(11,649)		283,091	283,091			
100156506	BUCKEYE	AZ		06/24/2024	04/17/2026	288,764		(5,710)			(5,710)		283,054	283,054			
100150854	ROCKWALL	TX		05/08/2024	05/17/2026	287,206		(4,194)			(4,194)		283,012	283,012			
100118041	ENGLEWOOD	OH		07/20/2023	05/05/2026	233,084		309			309		233,393	230,031		(3,361)	(3,361)
100132243	DAYTONA BEACH	FL		10/13/2023	05/04/2026	281,733		1,058			1,058		282,791	282,791			
100057731	MEMPHIS	TN		06/30/2021	05/17/2026	291,255		(8,651)			(8,651)		282,604	282,604			
100195162	BALTIMORE	MD		02/24/2025	05/17/2026	292,064		(9,692)			(9,692)		282,373	282,373			
100091445	TORRANCE	CA		02/22/2023	04/17/2026	282,344		26			26		282,369	282,369			
100135397	ROYSE CITY	TX		11/13/2023	04/17/2026	284,064		(1,696)			(1,696)		282,368	282,368			
100117883	TAMARAC	FL		07/20/2023	06/29/2026	283,817							283,817	325,135		41,318	41,318
3410000517	ATLANTA	GA		09/24/2024	06/23/2026	618,572							618,572	618,572			
100103745	GRIFFIN	GA		05/08/2023	06/09/2026	294,809		(14)			(14)		294,795	298,923		4,128	4,128
100159443	LANCASTER	CA		07/15/2024	05/17/2026	287,605		(5,582)			(5,582)		282,023	282,023			
100151940	PATERSON	NJ		06/14/2024	06/09/2026	296,003		(14,195)			(14,195)		281,808	281,808			
3340110162	MIDDLETON	ID		10/29/2025	06/24/2026	381,054							381,054	381,054			
100156162	NIBLEY	UT		06/20/2024	05/11/2026	287,930		(6,172)			(6,172)		281,759	281,759			
100113249	MARGATE	FL		06/29/2023	05/22/2026	147,633		918			918		148,550	144,976		(3,575)	(3,575)
100169452	SHELTON	WA		09/30/2024	05/07/2026	292,413		(10,710)			(10,710)		281,703	281,703			
100206627	BULLHEAD CITY	AZ		04/24/2025	04/17/2026	287,868		(6,905)			(6,905)		280,963	280,963			
100245558	HUNTSVILLE	AL		10/06/2025	04/21/2026	296,641		(15,113)			(15,113)		281,529	281,529			
100254205	MORRISVILLE	NC		11/06/2025	04/21/2026	291,693		(10,367)			(10,367)		281,326	281,326			
3340079571	EAST ISLIP	NY		07/19/2024	04/29/2026	351,589							351,589	351,589			
3340070592	ISLAND PARK	NY		03/07/2024	05/28/2026	351,490							351,490	351,490			
3.62504E+11	DALLAS	TX		03/26/2025	05/28/2026	562,100							562,100	562,100			
3.62504E+11	DALLAS	TX		03/26/2025	05/28/2026	562,100							562,100	562,100			
3.62504E+11	DALLAS	TX		03/26/2025	05/28/2026	562,100							562,100	562,100			
3.62504E+11	DALLAS	TX		03/26/2025	05/28/2026	562,100							562,100	562,100			
3.62504E+11	DALLAS	TX		03/26/2025	05/28/2026	562,100							562,100	562,100			
3.62504E+11	DALLAS	TX		03/26/2025	05/28/2026	562,100							562,100	562,100			
3.62504E+11	DALLAS	TX		03/26/2025	05/28/2026	562,100							562,100	562,100			
3.62504E+11	DALLAS	TX		03/26/2025	05/28/2026	562,100							562,100	562,100			
3.62504E+11	DALLAS	TX		03/26/2025	05/28/2026	562,100							562,100	562,100			
3.62504E+11	DALLAS	TX		03/26/2025	05/28/2026	562,100							562,100	562,100			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3510127804	SOMERVILLE	MA		09/16/2025	06/25/2026	795,367							795,367	795,367			
100145853	LAS VEGAS	NV		03/15/2024	04/05/2026	305,269		(24,574)			(24,574)		280,695	280,695			
100121037	SAN ANTONIO	TX		08/30/2023	05/17/2026	276,736		3,864			3,864		280,600	280,600			
100235686	SACRAMENTO	CA		09/02/2025	05/07/2026	294,566		(13,966)			(13,966)		280,600	280,600			
3340085362	FORT LAUDERDALE	FL		10/03/2024	06/24/2026	350,618							350,618	350,618			
100156371	ROCKPORT	TX		07/25/2024	04/09/2026	288,311		(7,833)			(7,833)		280,479	280,479			
100189175	DAWSONVILLE	GA		01/13/2025	05/17/2026	290,579		(10,235)			(10,235)		280,344	280,344			
100057244	RANCHO CUCAMONGA	CA		05/19/2021	06/09/2026	290,080		(9,770)			(9,770)		280,309	280,309			
100170183	CLAYTON	NC		10/08/2024	05/17/2026	288,288		(8,050)			(8,050)		280,238	280,238			
100154746	HESPERIA	CA		07/19/2024	05/08/2026	280,728		(547)			(547)		280,181	280,181			
100151332	SAINT GEORGE ISLAND	FL		05/10/2024	05/17/2026	282,311		(2,146)			(2,146)		280,165	280,165			
100201133	RICHARDSON	TX		03/12/2025	04/17/2026	289,367		(9,341)			(9,341)		280,026	280,026			
100150638	SOLIDARIDAD	MEX		05/03/2024	06/15/2026	280,001							280,001	280,001			
100172582	PORTLAND	OR		10/23/2024	04/17/2026	286,144		(6,170)			(6,170)		279,974	279,974			
100169825	PEORIA	AZ		09/30/2024	05/07/2026	288,529		(8,590)			(8,590)		279,939	279,939			
100155957	EDISON	NJ		06/17/2024	05/21/2026	284,923		(5,027)			(5,027)		279,895	279,895			
100180152	HOUSTON	TX		11/25/2024	06/08/2026	290,298		(10,490)			(10,490)		279,808	279,808			
100253193	COLUMBUS	OH		10/30/2025	06/21/2026	286,787		(7,011)			(7,011)		279,777	279,777			
100179945	NORTH CHARLESTON	SC		11/25/2024	05/17/2026	278,851		748			748		279,599	279,599			
100134573	LAS VEGAS	NV		10/30/2023	06/09/2026	287,300		(7,702)			(7,702)		279,598	279,598			
100101922	JAMESTOWN	CA		04/14/2023	04/09/2026	291,409		(11,937)			(11,937)		279,472	279,472			
100103537	PHOENIX	AZ		05/08/2023	06/29/2026	289,861							289,861	275,759		(14,102)	(14,102)
100192851	LAWRENCEVILLE	GA		02/10/2025	04/17/2026	289,813		(10,838)			(10,838)		278,975	278,975			
3410000757	TIVOLI	NY		03/28/2025	05/22/2026	557,829							557,829	557,829			
100148275	FERRIS	TX		04/12/2024	04/17/2026	281,374		(2,523)			(2,523)		278,850	278,850			
100165537	AUBREY	TX		08/29/2024	06/21/2026	283,844		(5,022)			(5,022)		278,822	278,822			
100236884	COLUMBIA	TN		09/12/2025	05/07/2026	288,258		(9,466)			(9,466)		278,792	278,792			
100247193	AUSTIN	TX		10/23/2025	05/17/2026	288,003		(9,372)			(9,372)		278,631	278,631			
100116691	BROOKSHIRE	TX		07/20/2023	04/06/2026	260,076		18,474			18,474		278,550	278,550			
100157083	JAMAICA	NY		02/20/2025	06/08/2026	286,635		(8,087)			(8,087)		278,548	278,548			
100179681	VALENCIA	CA		11/21/2024	04/17/2026	262,447		16,044			16,044		278,491	278,491			
100102810	TANNERSVILLE	PA		06/22/2023	04/10/2026	293,547		(15,147)			(15,147)		278,400	278,400			
100088824	MONROE	NC		11/15/2022	04/22/2026	282,976		(4,658)			(4,658)		278,319	278,319			
100244600	ZEPHYRHILLS	FL		09/29/2025	04/17/2026	287,165		(8,854)			(8,854)		278,311	278,311			
100109857	WATERBURY	CT		06/22/2023	04/09/2026	292,542		(14,258)			(14,258)		278,284	278,284			
100135838	NEWNAN	GA		11/10/2023	05/04/2026	270,588		7,657			7,657		278,245	278,245			
100227003	HONOLULU	HI		07/30/2025	04/17/2026	279,684		(1,442)			(1,442)		278,242	278,242			
100055834	PLEASANT GROVE	UT		03/23/2021	04/07/2026	287,941		(9,751)			(9,751)		278,191	278,191			
100203401	ROYAL OAK	MI		03/27/2025	05/17/2026	287,469		(9,346)			(9,346)		278,123	278,123			
100136883	ANNA	TX		11/27/2023	04/04/2026	275,796		2,162			2,162		277,958	277,958			
100132297	OVERLAND PARK	KS		10/13/2023	04/04/2026	277,315		496			496		277,811	277,811			
3340115665	CENTEREACH	NY		12/04/2025	06/24/2026	347,087							347,087	347,087			
100149103	FITCHBURG	MA		04/19/2024	04/05/2026	289,733		(12,110)			(12,110)		277,623	277,623			
100179930	CRYSTAL LAKE	IL		11/25/2024	05/17/2026	282,617		(5,083)			(5,083)		277,534	277,534			
100164997	FORT LAUDERDALE	FL		08/28/2024	04/09/2026	287,796		(10,296)			(10,296)		277,500	277,500			
100143294	VAN ALSTYNE	TX		02/16/2024	05/17/2026	283,973		(6,515)			(6,515)		277,457	277,457			
100110807	HILVERSUM	NLD		06/28/2023	06/22/2026	462,292						(25,716)	436,576	456,971	20,395		20,395
100210286	CAPE CORAL	FL		05/09/2025	04/17/2026	282,393		(5,371)			(5,371)		277,022	277,022			
100164744	JACKSONVILLE	FL		08/26/2024	04/17/2026	283,325		(6,338)			(6,338)		276,986	276,986			
100138078	KNIGHTDALE	NC		12/13/2023	04/05/2026	290,724		(13,795)			(13,795)		276,929	276,929			
100147466	KATY	TX		04/03/2024	05/05/2026	285,296		(8,390)			(8,390)		276,905	276,905			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166386	SCOTTSDALE	AZ		10/24/2024	06/09/2026	285,542		(8,642)			(8,642)		276,900	276,900			
100115872	GORE	OK		07/20/2023	05/17/2026	282,613		(5,737)			(5,737)		276,876	276,876			
100139265	LAS VEGAS	NV		12/28/2023	06/06/2026	282,111		(5,292)			(5,292)		276,819	276,819			
100142701	SAN ANTONIO	TX		02/08/2024	04/17/2026	272,944		3,862			3,862		276,805	276,805			
100143134	ACWORTH	GA		02/16/2024	04/17/2026	285,300		(8,513)			(8,513)		276,788	276,788			
100115852	BIG BEAR LAKE	CA		07/20/2023	04/17/2026	279,200		(2,571)			(2,571)		276,630	276,630			
100143893	ACWORTH	GA		03/06/2024	05/05/2026	289,278		(12,690)			(12,690)		276,588	276,588			
100261137	MONTEAGLE	TN		12/05/2025	05/07/2026	284,944		(8,489)			(8,489)		276,455	276,455			
100190270	FORT MYERS	FL		01/22/2025	06/29/2026	286,509							286,509	296,086		9,577	9,577
100244609	AVONDALE	AZ		09/29/2025	04/17/2026	285,624		(9,332)			(9,332)		276,292	276,292			
100220105	SPRING	TX		08/06/2025	05/09/2026	281,904		(5,690)			(5,690)		276,213	276,213			
100209616	ORLANDO	FL		05/02/2025	04/07/2026	287,069		(10,970)			(10,970)		276,098	276,098			
100148593	APPLE VALLEY	CA		04/12/2024	04/21/2026	281,253		(5,263)			(5,263)		275,990	275,990			
100162670	CLAYTON	NC		08/12/2024	06/17/2026	284,312		(8,600)			(8,600)		275,712	275,712			
100137667	PENNSAUKEN	NJ		12/08/2023	05/17/2026	278,339		(2,661)			(2,661)		275,677	275,677			
100170912	NORCROSS	GA		10/11/2024	06/11/2026	290,842		(119)			(119)		290,724	292,080		1,357	1,357
100116704	EASTVALE	CA		07/20/2023	06/06/2026	264,128		11,408			11,408		275,536	275,536			
100236212	STOCKTON	CA		09/10/2025	05/20/2026	283,224		(7,739)			(7,739)		275,485	275,485			
100162320	CANTON	GA		08/06/2024	04/01/2026	282,853		(7,459)			(7,459)		275,394	275,394			
100273118	FULSHEAR	TX		01/15/2026	06/17/2026	268,135		7,249			7,249		275,384	275,384			
100080436	HACKENSACK	NJ		03/10/2022	06/29/2026	289,573		51			51		289,624	277,890		(11,734)	(11,734)
100164227	PARKVILLE	MD		08/21/2024	06/29/2026	296,434							296,434	264,439		(31,995)	(31,995)
100166192	MADISON	WI		09/09/2024	05/17/2026	281,855		(6,890)			(6,890)		274,965	274,965			
100148699	NAPERVILLE	IL		04/17/2024	04/17/2026	279,829		(5,018)			(5,018)		274,811	274,811			
100109933	WATERBURY	CT		06/22/2023	04/09/2026	280,517		(5,723)			(5,723)		274,794	274,794			
100129668	LANDERS	CA		09/29/2023	04/17/2026	279,203		(4,413)			(4,413)		274,790	274,790			
100238883	PRESCOTT VALLEY	AZ		09/23/2025	04/17/2026	282,447		(7,695)			(7,695)		274,753	274,753			
100179931	CUBA	IL		11/25/2024	06/17/2026	280,398		(5,677)			(5,677)		274,721	274,721			
100175702	SAN ANTONIO	TX		11/12/2024	04/05/2026	282,538		(8,100)			(8,100)		274,438	274,438			
100188516	LANCASTER	CA		01/08/2025	04/17/2026	282,964		(8,541)			(8,541)		274,423	274,423			
100143402	DAVENPORT	FL		02/16/2024	06/29/2026	284,715							284,715	282,547		(2,168)	(2,168)
100137172	MIDDLESEX	VT		11/28/2023	05/11/2026	274,039		358			358		274,398	274,398			
100142777	CORNELIUS	NC		02/08/2024	04/17/2026	280,119		(6,013)			(6,013)		274,106	274,106			
100150624	BASYE	VA		05/03/2024	04/17/2026	281,559		(7,467)			(7,467)		274,092	274,092			
100119901	KISSIMMEE	FL		08/10/2023	06/11/2026	279,101		(59)			(59)		279,042	268,447		(10,595)	(10,595)
100205640	PLAINFIELD	IN		05/09/2025	05/09/2026	281,327		(7,463)			(7,463)		273,865	273,865			
100117847	KATY	TX		07/20/2023	05/05/2026	276,941		(3,086)			(3,086)		273,855	273,855			
100244487	RALEIGH	NC		09/29/2025	04/17/2026	284,235		(10,431)			(10,431)		273,805	273,805			
100203216	PITTSBURGH	PA		03/27/2025	04/17/2026	283,857		(10,064)			(10,064)		273,792	273,792			
100229749	AVONDALE	AZ		08/18/2025	05/08/2026	281,505		(7,755)			(7,755)		273,750	273,750			
100215280	FREDERICK	MD		06/12/2025	04/07/2026	279,238		(5,512)			(5,512)		273,726	273,726			
100114666	LAKE PARK	FL		06/29/2023	06/09/2026	284,267		(10,757)			(10,757)		273,510	273,510			
100128484	FRESNO	CA		09/15/2023	05/11/2026	283,060		(9,579)			(9,579)		273,481	273,481			
100220948	LEBANON	TN		07/18/2025	04/17/2026	282,090		(8,657)			(8,657)		273,433	273,433			
100186465	INDIANAPOLIS	IN		12/30/2024	04/17/2026	273,932		(516)			(516)		273,416	273,416			
100137357	HILTON HEAD ISLAND	SC		12/01/2023	06/09/2026	278,158		(4,750)			(4,750)		273,408	273,408			
100102055	HESPERIA	CA		04/14/2023	05/09/2026	283,106		(9,754)			(9,754)		273,353	273,353			
100192678	SAVANNAH	GA		02/10/2025	06/17/2026	276,287		(3,063)			(3,063)		273,224	273,224			
100145127	UNITED KINGDOM	GBR		03/12/2024	06/22/2026	346,098		(4,526)			(4,526)	(11,560)	330,013	341,704	11,692		11,692
100151821	ELKHORN	NE		05/10/2024	06/05/2026	262,896		10,223			10,223		273,119	273,119			
100147016	LEHIGH	OK		03/27/2024	05/03/2026	273,750		(806)			(806)		272,944	272,944			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253604	LEANDER	TX		10/30/2025	04/21/2026	282,074		(9,238)			(9,238)		272,836	272,836			
100159672	STOCKTON	CA		08/23/2024	06/09/2026	291,316		(18,514)			(18,514)		272,802	272,802			
100213752	POMPANO BEACH	FL		05/29/2025	06/30/2026	276,888							276,888	274,191		(2,697)	(2,697)
100134264	MARGATE	FL		10/27/2023	06/29/2026	279,215							279,215	279,125		(90)	(90)
100017745	ESCONDIDO	CA		04/26/2018	05/05/2026	279,389		(6,796)			(6,796)		272,593	272,593			
100267474	LEEUWARDEN	NLD		12/23/2025	06/22/2026	340,650						6,811	347,462	336,740	(10,721)		(10,721)
3410000711	TOMS RIVER	NJ		02/07/2025	06/23/2026	544,563							544,563	544,563			
100204519	PINE	AZ		04/04/2025	06/07/2026	284,356		(12,111)			(12,111)		272,245	272,245			
100186692	JONESBORO	GA		12/31/2024	05/11/2026	278,011		(5,793)			(5,793)		272,218	272,218			
100028019	WOBURN	MA		10/26/2018	04/05/2026	258,041		14,062			14,062		272,104	272,104			
100175119	FRESNO	CA		11/05/2024	06/05/2026	286,262		(14,185)			(14,185)		272,076	272,076			
100110179	SAN DIEGO	CA		06/30/2023	06/17/2026	267,221		4,789			4,789		272,010	272,010			
3500137124	LOS ANGELES	CA		01/23/2026	05/28/2026	543,750							543,750	543,750			
100138766	FARMERS BRNCH	TX		12/21/2023	06/11/2026	292,504		(20,642)			(20,642)		271,863	271,863			
100109742	FONTANA	CA		06/16/2023	04/09/2026	282,021		(10,243)			(10,243)		271,778	271,778			
100137710	YAKIMA	WA		12/08/2023	04/17/2026	271,067		674			674		271,742	271,742			
100254354	COLUMBUS	OH		11/07/2025	05/07/2026	280,927		(9,238)			(9,238)		271,689	271,689			
100193351	SAN DIEGO	CA		02/10/2025	04/07/2026	273,268		(1,608)			(1,608)		271,660	271,660			
100213917	HUNTINGTON	MA		05/29/2025	05/17/2026	273,562		(1,930)			(1,930)		271,632	271,632			
100156077	SMITHFIELD	RI		06/18/2024	05/05/2026	286,787		(15,276)			(15,276)		271,511	271,511			
100117474	SAVANNAH	GA		07/20/2023	06/05/2026	274,034		(2,548)			(2,548)		271,486	271,486			
100165643	TRENTON	NJ		10/04/2024	06/09/2026	286,074		(15,093)			(15,093)		270,981	270,981			
3340087795	LEOMINSTER	MA		05/22/2025	06/24/2026	338,659							338,659	338,659			
100135542	GULF SHORES	AL		11/13/2023	04/17/2026	244,439		26,350			26,350		270,789	270,789			
100164181	RANCHO CUCAMONGA	CA		08/21/2024	06/05/2026	275,568		(4,834)			(4,834)		270,734	270,734			
100099657	PORT RICHEY	FL		04/06/2023	05/09/2026	268,611		2,101			2,101		270,711	270,711			
100254208	GLEN BURNIE	MD		11/06/2025	05/21/2026	282,826		(12,125)			(12,125)		270,700	270,700			
100175115	RANCHO CORDOVA	CA		11/05/2024	04/05/2026	274,989		(4,341)			(4,341)		270,648	270,648			
100164127	WALDORF	MD		08/21/2024	06/05/2026	277,241		(6,628)			(6,628)		270,612	270,612			
100065418	CLIFTON	NJ		07/28/2021	05/17/2026	274,739		(4,185)			(4,185)		270,554	270,554			
100046623	HARDEEVILLE	SC		11/25/2020	06/07/2026	272,281		(1,780)			(1,780)		270,502	270,502			
100136404	HERNANDO	FL		11/20/2023	04/17/2026	266,237		4,204			4,204		270,441	270,441			
100086261	FRANKFORD	DE		09/29/2022	06/09/2026	274,261		(4)			(4)		274,257	271,067		(3,189)	(3,189)
100198245	HARTFORD	CT		02/28/2025	04/17/2026	277,976		(7,692)			(7,692)		270,284	270,284			
3350109445	ALTADENA	CA		09/15/2025	05/28/2026	730,385							730,385	730,385			
100142802	DAVENPORT	FL		02/08/2024	05/05/2026	276,868		(6,675)			(6,675)		270,193	270,193			
100235935	WAKE FOREST	NC		09/04/2025	04/17/2026	282,592		(12,465)			(12,465)		270,126	270,126			
100151022	HAMMOND	LA		05/08/2024	04/17/2026	275,831		(5,716)			(5,716)		270,115	270,115			
100268755	NORTH PORT	FL		12/29/2025	04/17/2026	281,910		(11,897)			(11,897)		270,013	270,013			
100201913	LAS VEGAS	NV		03/18/2025	05/05/2026	275,837		(5,837)			(5,837)		270,000	270,000			
100226994	LINCOLN	NE		07/30/2025	04/17/2026	279,689		(9,699)			(9,699)		269,990	269,990			
100162597	EAST PETERSBURG	PA		08/12/2024	04/17/2026	275,463		(5,479)			(5,479)		269,984	269,984			
100148515	SANTA CLARITA	CA		04/12/2024	06/21/2026	279,450		(9,504)			(9,504)		269,946	269,946			
100274394	WOOD RIDGE	NJ		01/29/2026	04/08/2026	280,277		(10,596)			(10,596)		269,681	269,681			
100117273	BIG BEAR CITY	CA		07/20/2023	06/29/2026	278,171							278,171	283,413		5,242	5,242
100173130	MYRTLE BEACH	SC		10/30/2024	06/17/2026	274,217		(4,863)			(4,863)		269,355	269,355			
100134354	MODESTO	CA		10/27/2023	05/11/2026	282,491		(13,198)			(13,198)		269,293	269,293			
100165662	RIO RANCHO	NM		10/04/2024	04/09/2026	283,397		(14,110)			(14,110)		269,287	269,287			
100186959	HOUSTON	TX		01/07/2025	05/04/2026	278,640		(9,500)			(9,500)		269,140	269,140			
100119224	NORTH CHESTERFIELD	VA		07/31/2023	04/17/2026	266,181		2,876			2,876		269,057	269,057			
100100281	BOWLING GREEN	KY		03/24/2023	04/09/2026	282,447		(13,415)			(13,415)		269,032	269,032			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100265433	NORTH HILLS	CA		12/19/2025	05/07/2026	267,875		1			1		267,876	267,866		(10)	(10)
100053430	ASHLAND	OR		03/23/2021	04/07/2026	271,790		(2,986)			(2,986)		268,804	268,804			
100139004	ACWORTH	GA		12/21/2023	05/05/2026	183,143		314			314		183,456	180,701		(2,756)	(2,756)
100029327	VISTA	CA		10/26/2018	05/05/2026	238,500		30,047			30,047		268,547	268,547			
100136945	LAKE HARMONY	PA		11/28/2023	04/17/2026	269,518		(1,053)			(1,053)		268,464	268,464			
100227149	THE COLONY	TX		07/30/2025	05/17/2026	273,995		(5,533)			(5,533)		268,461	268,461			
100144337	LAWRENCEVILLE	GA		03/07/2024	05/21/2026	272,459		(4,053)			(4,053)		268,406	268,406			
100147772	MURFREESBORO	TN		04/08/2024	05/17/2026	275,927		(7,643)			(7,643)		268,284	268,284			
3500114401	DALLAS	TX		02/18/2025	04/30/2026	536,407							536,407	536,407			
100138811	INDIANAPOLIS	IN		12/21/2023	06/21/2026	274,259		(6,077)			(6,077)		268,182	268,182			
100091955	NEW HAVEN	CT		02/07/2023	06/09/2026	282,516		(14,371)			(14,371)		268,146	268,146			
100249099	GRONINGEN	NLD		10/29/2025	06/22/2026	343,173						1,189	344,362	344,511	148		148
100157188	SUGAR LAND	TX		02/20/2025	04/08/2026	278,665		(10,685)			(10,685)		267,980	267,980			
100201197	COLUMBUS	OH		03/12/2025	04/17/2026	279,361		(11,673)			(11,673)		267,688	267,688			
100140351	LITTLE RIVER	SC		01/18/2024	06/17/2026	254,539		13,080			13,080		267,619	267,619			
100151499	GLASSBORO	NJ		05/10/2024	05/17/2026	274,272		(6,666)			(6,666)		267,606	267,606			
100151297	CORALVILLE	IA		05/10/2024	06/17/2026	270,644		(3,124)			(3,124)		267,519	267,519			
100103736	TROPHY CLUB	TX		05/08/2023	04/09/2026	270,931		(3,477)			(3,477)		267,454	267,454			
100152394	PHILADELPHIA	PA		05/17/2024	05/17/2026	269,706		(2,508)			(2,508)		267,198	267,198			
100200998	WASHINGTON	UT		03/12/2025	06/17/2026	265,723		1,410			1,410		267,133	267,133			
100135731	CONROE	TX		11/10/2023	06/04/2026	265,243		1,841			1,841		267,084	267,084			
100152880	DELANO	CA		05/22/2024	05/05/2026	265,104		1,958			1,958		267,062	267,062			
100282309	MCKINNEY	TX		02/27/2026	04/04/2026	278,053		(11,037)			(11,037)		267,016	267,016			
100135821	CHARLOTTE	NC		11/10/2023	04/04/2026	267,916		(951)			(951)		266,966	266,966			
100119571	AMSTERDAM/AMSTELVEEN	NLD		07/28/2023	05/20/2026	444,927						(20,635)	424,292	447,618	23,326		23,326
100226998	CHARLOTTE	NC		07/30/2025	05/17/2026	276,851		(9,980)			(9,980)		266,871	266,871			
100163033	WICHITA FALLS	TX		08/13/2024	04/21/2026	269,926		(3,075)			(3,075)		266,852	266,852			
100102155	HOUSTON	TX		04/14/2023	04/09/2026	286,310		(19,473)			(19,473)		266,838	266,838			
100195145	CELINA	TX		02/24/2025	05/17/2026	271,339		(4,577)			(4,577)		266,762	266,762			
100129726	GARNER	NC		09/29/2023	06/17/2026	271,882		(5,218)			(5,218)		266,663	266,663			
100194375	GEORGETOWN	TX		02/14/2025	06/07/2026	276,061		(9,403)			(9,403)		266,657	266,657			
100138862	ANNA	TX		12/21/2023	05/21/2026	270,646		(4,058)			(4,058)		266,588	266,588			
3340110425	HILLSIDE	NJ		09/22/2025	04/29/2026	332,957							332,957	332,957			
100171516	BLUE RIDGE	GA		10/16/2024	06/17/2026	276,048		(9,705)			(9,705)		266,343	266,343			
100213845	HAMPTON	VA		05/29/2025	06/17/2026	276,974		(10,713)			(10,713)		266,261	266,261			
100132604	WILMINGTON	DE		11/03/2023	05/10/2026	268,389		(2,146)			(2,146)		266,243	266,243			
100144351	BIXBY	OK		03/07/2024	06/21/2026	268,510		(2,287)			(2,287)		266,223	266,223			
100147160	UNITED KINGDOM	GBR		03/27/2024	04/20/2026	332,798						(15,060)	317,738	340,239	22,502		22,502
100151989	KINGSPORT	TN		06/14/2024	05/09/2026	275,053		(9,011)			(9,011)		266,043	266,043			
100169645	HOMESTEAD	FL		09/30/2024	06/07/2026	279,777		(13,780)			(13,780)		265,996	265,996			
100236011	SAN ANTONIO	TX		09/04/2025	06/17/2026	270,507		(4,542)			(4,542)		265,965	265,965			
100180219	IDAHO FALLS	ID		11/25/2024	06/21/2026	268,077		(2,115)			(2,115)		265,962	265,962			
100149434	CENTERTON	AR		04/24/2024	04/17/2026	268,411		(2,497)			(2,497)		265,913	265,913			
100149804	GARLAND	TX		04/26/2024	04/05/2026	287,041		(21,128)			(21,128)		265,913	265,913			
3340121400	NUTLEY	NJ		02/26/2026	04/29/2026	332,165							332,165	332,165			
3410000817	WESTFIELD	NJ		07/07/2025	05/22/2026	531,371							531,371	531,371			
100135403	ESTERO	FL		11/13/2023	04/17/2026	261,847		3,745			3,745		265,592	265,592			
3310074950	SANTA ROSA	CA		08/19/2024	06/24/2026	265,572							265,572	265,572			
100182502	NORTH LAS VEGAS	NV		12/12/2024	06/17/2026	266,003		(501)			(501)		265,502	265,502			
100149463	PHOENIX	AZ		04/24/2024	04/17/2026	272,725		(7,324)			(7,324)		265,402	265,402			
100134685	OCALA	FL		10/30/2023	04/06/2026	267,897		(2,514)			(2,514)		265,383	265,383			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141025	ORLANDO	FL		02/20/2024	05/06/2026	280,948		(15,695)			(15,695)		265,252	265,252			
100214662	HAINES CITY	FL		06/11/2025	06/05/2026	273,923		(8,672)			(8,672)		265,251	265,251			
100166017	CENTRALIA	WA		09/06/2024	04/05/2026	273,075		(7,836)			(7,836)		265,239	265,239			
100084625	TAMPA	FL		08/02/2022	06/29/2026	275,035		(98)			(98)		274,937	255,621		(19,316)	(19,316)
100175872	PHILADELPHIA	PA		11/12/2024	06/29/2026	277,015							277,015	263,625		(13,390)	(13,390)
100190317	CAPE CORAL	FL		01/22/2025	06/29/2026	274,667							274,667	281,886		7,219	7,219
100204908	TOMS RIVER	NJ		04/10/2025	06/11/2026	277,897		(13,007)			(13,007)		264,890	264,890			
100261968	UNITED KINGDOM	GBR		12/15/2025	04/20/2026	340,442		(9,683)			(9,683)	3,551	334,310	338,260	3,950		3,950
100102747	ATLANTA	GA		06/22/2023	06/29/2026	284,112							284,112	264,622		(19,490)	(19,490)
100168412	NORTH PORT	FL		09/25/2024	05/17/2026	273,998		(9,469)			(9,469)		264,529	264,529			
100202954	DELAVAN	WI		03/24/2025	04/17/2026	271,164		(6,723)			(6,723)		264,440	264,440			
100194286	MCDONOUGH	GA		02/14/2025	04/07/2026	271,594		(7,222)			(7,222)		264,372	264,372			
100148890	HOUSTON	TX		04/17/2024	05/17/2026	272,720		(8,456)			(8,456)		264,264	264,264			
100137656	FRESNO	CA		12/08/2023	04/17/2026	269,809		(5,577)			(5,577)		264,232	264,232			
100150544	SEVERN	MD		05/03/2024	06/17/2026	271,633		(7,619)			(7,619)		264,014	264,014			
322090076	PHOENIX	AZ		01/25/2023	05/29/2026	455,000							455,000	455,000			
3410001030	NEWARK	NJ		11/17/2025	05/22/2026	527,706							527,706	527,706			
100138294	GEORGETOWN	TX		12/18/2023	04/04/2026	265,718		(1,877)			(1,877)		263,841	263,841			
100147895	POOLER	GA		04/08/2024	05/17/2026	256,024		7,792			7,792		263,817	263,817			
100176756	AVONDALE	AZ		11/15/2024	04/07/2026	267,461		(3,702)			(3,702)		263,759	263,759			
100110151	COTTONWOOD	AZ		06/29/2023	05/09/2026	275,357		(11,722)			(11,722)		263,635	263,635			
3340092819	GREENVILLE	SC		01/16/2025	06/24/2026	329,472							329,472	329,472			
100142923	OAKDALE	CA		02/09/2024	06/21/2026	271,368		(7,850)			(7,850)		263,518	263,518			
100140093	LEVITTOWN	PA		01/09/2024	05/17/2026	269,757		(6,266)			(6,266)		263,491	263,491			
100243483	INDIANAPOLIS	IN		09/26/2025	06/05/2026	276,521		(13,050)			(13,050)		263,470	263,470			
100171661	KALISPELL	MT		10/16/2024	05/17/2026	270,004		(6,543)			(6,543)		263,461	263,461			
100238500	FRANKLIN PARK	NJ		09/19/2025	05/07/2026	268,990		(5,583)			(5,583)		263,406	263,406			
100214877	CHAPIN	SC		06/11/2025	04/05/2026	276,331		(12,985)			(12,985)		263,347	263,347			
100156349	DINUBA	CA		07/25/2024	05/09/2026	287,528		(24,387)			(24,387)		263,140	263,140			
100053872	STRAWBERRY	CA		03/23/2021	05/07/2026	336,222		(73,169)			(73,169)		263,053	263,053			
100238617	PLAISTOW	NH		09/19/2025	05/07/2026	271,372		(8,508)			(8,508)		262,864	262,864			
100120106	HOUSTON	TX		08/11/2023	05/17/2026	264,147		(1,472)			(1,472)		262,675	262,675			
100100558	WILLIS	TX		04/27/2023	04/09/2026	289,315		(26,642)			(26,642)		262,673	262,673			
100138793	COLUMBUS	OH		12/21/2023	04/21/2026	267,936		(5,321)			(5,321)		262,616	262,616			
100165473	RENTON	WA		08/29/2024	04/21/2026	269,643		(7,047)			(7,047)		262,596	262,596			
100155434	LAKE MARY	FL		06/18/2024	06/17/2026	264,450		(1,861)			(1,861)		262,590	262,590			
100229820	WAYNESVILLE	NC		08/18/2025	05/17/2026	269,309		(6,744)			(6,744)		262,565	262,565			
100176061	NORTH LAS VEGAS	NV		12/20/2024	04/09/2026	268,699		(6,199)			(6,199)		262,500	262,500			
100100177	LAKEHURST	NJ		03/17/2023	04/09/2026	267,346		(4,905)			(4,905)		262,441	262,441			
100253378	LAKEWOOD RANCH	FL		10/30/2025	04/21/2026	276,405		(13,967)			(13,967)		262,438	262,438			
100119283	SUNNY ISLES BEACH	FL		07/31/2023	04/17/2026	263,809		(1,382)			(1,382)		262,426	262,426			
100115543	PROVIDENCE	RI		07/19/2023	05/09/2026	266,313		(3,891)			(3,891)		262,422	262,422			
100148364	GLASSBORO	NJ		04/12/2024	05/17/2026	269,719		(7,717)			(7,717)		262,003	262,003			
100131982	CAPE CORAL	FL		10/13/2023	06/17/2026	263,839		(1,696)			(1,696)		262,143	262,143			
100138869	PANAMA CITY BEACH	FL		12/21/2023	04/21/2026	264,833		(2,814)			(2,814)		262,020	262,020			
100116546	PITTSBURGH	PA		07/20/2023	04/05/2026	206,071		55,771			55,771		261,842	261,842			
100228097	CHARLOTTESVILLE	VA		08/07/2025	05/07/2026	270,928		(9,152)			(9,152)		261,776	261,776			
100174543	DUNN	NC		10/31/2024	04/22/2026	278,759		(17,070)			(17,070)		261,689	261,689			
100110534	COLLINGSWOOD	NJ		06/30/2023	06/17/2026	260,016		1,666			1,666		261,682	261,682			
100181199	PALMDALE	CA		12/06/2024	06/08/2026	274,424		(12,770)			(12,770)		261,654	261,654			
100181864	WINTER GARDEN	FL		12/12/2024	04/21/2026	251,275		10,167			10,167		261,442	261,442			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340103162	EAST ORANGE	NJ		05/29/2025	04/29/2026	326,700							326,700	326,700			
100134062	SANTA CLARITA	CA		10/27/2023	05/09/2026	266,865		(5,628)			(5,628)		261,236	261,236			
100119383	MELISSA	TX		07/31/2023	06/17/2026	261,174		32			32		261,206	261,206			
100101564	OAK ISLAND	NC		04/26/2023	06/17/2026	263,367		(2,249)			(2,249)		261,118	261,118			
3700006421	HO-HO-KUS	NJ		11/21/2025	06/30/2026	435,094							435,094	435,094			
100148313	BIRMINGHAM	AL		04/12/2024	06/17/2026	267,400		(6,608)			(6,608)		260,791	260,791			
100210329	ELK	WA		05/09/2025	06/17/2026	257,842		2,858			2,858		260,700	260,700			
100146895	CHICAGO	IL		03/26/2024	06/21/2026	264,849		(3,845)			(3,845)		261,004	261,004			
100176642	CHARLOTTE	NC		11/15/2024	05/11/2026	273,644		(12,698)			(12,698)		260,946	260,946			
100172781	MOUNT PLEASANT	SC		12/06/2024	05/09/2026	270,180		(9,422)			(9,422)		260,758	260,758			
100186955	ANNA	TX		01/07/2025	04/04/2026	267,771		(7,049)			(7,049)		260,721	260,721			
100152787	PALMETTO	FL		05/22/2024	04/05/2026	269,481		(8,881)			(8,881)		260,600	260,600			
3340081111	WEST GROVE	PA		10/03/2024	04/29/2026	325,655							325,655	325,655			
100182223	NOVI	MI		12/12/2024	04/17/2026	265,990		(5,555)			(5,555)		260,435	260,435			
100086963	MANCHESTER	NH		10/24/2022	06/09/2026	268,683		(8,502)			(8,502)		260,181	260,181			
100201172	TUCSON	AZ		03/12/2025	04/17/2026	271,703		(11,564)			(11,564)		260,139	260,139			
100158597	MAPLE GROVE	MN		07/10/2024	04/17/2026	267,297		(7,276)			(7,276)		260,021	260,021			
100199353	TAMPA	FL		03/05/2025	05/07/2026	270,151		(10,170)			(10,170)		259,980	259,980			
100218709	DELAVAN	WI		06/27/2025	04/17/2026	262,380		(2,407)			(2,407)		259,973	259,973			
100203210	OLATHE	KS		03/27/2025	04/17/2026	268,726		(8,825)			(8,825)		259,901	259,901			
100168156	DESERT HOT SPRINGS	CA		09/20/2024	06/07/2026	268,146		(8,284)			(8,284)		259,862	259,862			
100209332	VISALIA	CA		04/29/2025	05/17/2026	266,362		(6,566)			(6,566)		259,795	259,795			
100253516	VANCOUVER	WA		10/30/2025	04/21/2026	270,160		(10,366)			(10,366)		259,794	259,794			
100203573	MISSOURI CITY	TX		03/26/2025	04/21/2026	263,892		(4,221)			(4,221)		259,671	259,671			
100172731	CAPITOL HEIGHTS	MD		11/21/2024	05/09/2026	270,876		(11,214)			(11,214)		259,662	259,662			
100168758	LAGUNA WOODS	CA		09/26/2024	04/11/2026	261,963		(2,340)			(2,340)		259,623	259,623			
100202940	CALHOUN	GA		03/24/2025	04/17/2026	270,957		(11,368)			(11,368)		259,590	259,590			
100143401	DAVENPORT	FL		02/16/2024	06/29/2026	269,344							269,344	266,968		(2,376)	(2,376)
100203427	CLAYTON	NC		03/27/2025	05/17/2026	266,261		(6,800)			(6,800)		259,461	259,461			
100228580	BIXBY	OK		08/11/2025	04/17/2026	267,629		(8,171)			(8,171)		259,458	259,458			
3340098867	HOLMDEL	NJ		04/24/2025	04/29/2026	324,086							324,086	324,086			
100158074	FORT WORTH	TX		07/09/2024	04/21/2026	260,300		(1,131)			(1,131)		259,169	259,169			
100140356	KILMARNOCK	VA		01/18/2024	06/17/2026	260,203		(1,094)			(1,094)		259,109	259,109			
100181506	CHICAGO	IL		12/06/2024	05/09/2026	258,965		8			8		258,973	258,973			
100167163	BANNING	CA		09/13/2024	06/29/2026	267,871		(8)			(8)		267,863	268,482		619	619
100283181	ADVANCE	NC		03/09/2026	04/07/2026	271,743		(12,921)			(12,921)		258,822	258,822			
100244850	COLUMBUS	GA		09/29/2025	04/17/2026	270,022		(11,227)			(11,227)		258,795	258,795			
100162977	CHESAPEAKE	VA		08/12/2024	06/17/2026	265,440		(6,857)			(6,857)		258,583	258,583			
100169668	PISCATAWAY	NJ		09/30/2024	05/07/2026	266,130		(7,559)			(7,559)		258,571	258,571			
100159395	CANTON	GA		07/15/2024	04/17/2026	266,619		(8,157)			(8,157)		258,462	258,462			
100157283	MEMPHIS	TN		02/20/2025	06/08/2026	272,566		(14,211)			(14,211)		258,356	258,356			
100148041	LANCASTER	PA		04/10/2024	05/04/2026	260,209		(1,942)			(1,942)		258,267	258,267			
100120051	CASTLE ROCK	CO		08/11/2023	04/17/2026	255,319		2,830			2,830		258,149	258,149			
100162872	BENTONVILLE	AR		08/12/2024	06/17/2026	262,488		(4,339)			(4,339)		258,149	258,149			
100203417	ANNA	TX		03/27/2025	04/17/2026	264,639		(6,585)			(6,585)		258,054	258,054			
100156784	MEDFORD	OR		06/26/2024	05/05/2026	267,108		(9,233)			(9,233)		257,875	257,875			
100219332	NEWPORT	MI		06/30/2025	04/07/2026	265,917		(8,057)			(8,057)		257,861	257,861			
100128384	MCKINNEY	TX		09/15/2023	04/11/2026	253,876		3,881			3,881		257,757	257,757			
3410000883	CHATHAM	NJ		06/20/2025	06/23/2026	515,063							515,063	515,063			
3510124142	LOS ANGELES	CA		12/19/2025	04/30/2026	694,320		1,305			1,305		695,625	695,625			
100176542	SAVANNAH	GA		11/15/2024	06/17/2026	263,138		(6,087)			(6,087)		257,051	257,051			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153691	SPRINGFIELD	MA		05/31/2024	04/05/2026	266,677		(9,418)			(9,418)		257,260	257,260			
3340099084	OAK ISLAND	NC		05/22/2025	05/28/2026	321,554							321,554	321,554			
100207081	NORTH CHESTERFIELD	VA		04/24/2025	05/07/2026	268,472		(11,352)			(11,352)		257,120	257,120			
100142473	LAS VEGAS	NV		03/08/2024	05/09/2026	261,648		(4,552)			(4,552)		257,096	257,096			
100103014	TUKWILA	WA		06/22/2023	06/10/2026	267,609		(10,609)			(10,609)		257,000	257,000			
100213942	INDIANAPOLIS	IN		05/29/2025	05/17/2026	265,602		(8,628)			(8,628)		256,974	256,974			
100135332	NASHVILLE	TN		11/13/2023	06/17/2026	260,007		(3,040)			(3,040)		256,967	256,967			
100268952	BARGERSVILLE	IN		12/29/2025	04/17/2026	269,736		(13,094)			(13,094)		256,643	256,643			
100194068	SPOKANE	WA		03/20/2025	06/09/2026	263,320		(6,696)			(6,696)		256,623	256,623			
100043553	ORLANDO	FL		08/13/2020	06/11/2026	238,665		17,916			17,916		256,581	256,581			
100127301	TYLER	TX		08/30/2023	05/05/2026	162,647		356			356		163,003	159,936		(3,068)	(3,068)
100134810	ORLANDO	FL		10/30/2023	06/06/2026	253,970		2,589			2,589		256,559	256,559			
100137409	BONAIRE	GA		01/11/2024	06/29/2026	268,196		(107)			(107)		268,089	253,608		(14,481)	(14,481)
3410000686	GATLINBURG	TN		01/17/2025	06/23/2026	513,048							513,048	513,048			
100175665	HOUSTON	TX		11/12/2024	06/29/2026	273,150							273,150	259,533		(13,617)	(13,617)
100128278	SOUTH SALT LAKE CITY	UT		09/14/2023	04/05/2026	257,225		(848)			(848)		256,377	256,377			
100209175	BULLHEAD CITY	AZ		04/30/2025	05/11/2026	268,947		(12,601)			(12,601)		256,347	256,347			
100153203	CHARLOTTE	NC		05/30/2024	05/21/2026	261,607		(5,302)			(5,302)		256,305	256,305			
3310030111	OAK PARK	IL		01/31/2022	04/29/2026	256,103							256,103	256,103			
100065738	IRVINE	CA		07/28/2021	05/17/2026	263,553		(7,500)			(7,500)		256,053	256,053			
100121041	VALLEJO	CA		08/30/2023	06/09/2026	256,321		(298)			(298)		256,022	256,022			
100100487	PEMBROKE PINES	FL		04/27/2023	04/09/2026	240,869		15,129			15,129		255,999	255,999			
100134077	PHOENIX	AZ		10/27/2023	04/09/2026	262,994		(7,038)			(7,038)		255,957	255,957			
100133610	SUMMERVILLE	SC		10/23/2023	04/17/2026	239,907		16,041			16,041		255,948	255,948			
100155229	SANTA MARIA	CA		07/19/2024	04/08/2026	275,684		(19,770)			(19,770)		255,914	255,914			
3340099615	RAHWAY	NJ		04/10/2025	04/29/2026	319,889							319,889	319,889			
100119763	ARDMORE	PA		08/08/2023	06/29/2026	260,551		(4)			(4)		260,547	267,133		6,586	6,586
100119641	CONCORD	NC		08/04/2023	05/09/2026	260,379		(4,743)			(4,743)		255,636	255,636			
100215645	LAWRENCEVILLE	GA		06/12/2025	04/17/2026	253,449		2,164			2,164		255,612	255,612			
100282330	GAYLORDSVILLE	CT		02/27/2026	05/04/2026	262,348		(53)			(53)		262,295	262,383		88	88
100120650	PARRISH	FL		08/24/2023	05/09/2026	260,597		(4,995)			(4,995)		255,603	255,603			
100159904	LAKE WORTH	FL		08/16/2024	06/29/2026	260,600		(41)			(41)		260,559	249,734		(10,825)	(10,825)
100171565	WHITE PIGEON	MI		10/16/2024	04/17/2026	263,844		(8,762)			(8,762)		255,082	255,082			
100234804	DELTONA	FL		08/28/2025	05/17/2026	259,608		(4,609)			(4,609)		254,999	254,999			
100141552	VAIL	AZ		01/30/2024	06/05/2026	257,859		(2,862)			(2,862)		254,997	254,997			
40016234	BRONX	NY		01/21/2021	06/24/2026	254,974							254,974	254,974			
100182041	ROYAL OAK	MI		12/12/2024	04/21/2026	252,688		2,254			2,254		254,942	254,942			
100152633	BALA CYNWYD	PA		05/17/2024	04/21/2026	258,711		(3,821)			(3,821)		254,890	254,890			
100282982	PASADENA	CA		03/02/2026	04/04/2026	275,159		(20,339)			(20,339)		254,820	254,820			
100211804	O FALLON	MO		05/19/2025	05/17/2026	262,896		(8,151)			(8,151)		254,744	254,744			
100206756	CALIFORNIA CITY	CA		04/23/2025	04/07/2026	263,131		(8,603)			(8,603)		254,528	254,528			
100103319	MANSFIELD	TX		04/28/2023	06/09/2026	258,000		(3,477)			(3,477)		254,523	254,523			
100177420	LARGO	FL		01/16/2025	05/08/2026	266,782		(12,437)			(12,437)		254,346	254,346			
100144221	CLAYTON	NC		03/07/2024	04/17/2026	261,160		(6,853)			(6,853)		254,307	254,307			
100161389	CONCORD	NC		07/25/2024	05/04/2026	257,121		(2,887)			(2,887)		254,233	254,233			
100204911	MARLIN	TX		04/10/2025	05/11/2026	266,616		(12,476)			(12,476)		254,139	254,139			
100132090	BORDENTOWN	NJ		10/13/2023	05/17/2026	256,771		(2,742)			(2,742)		254,028	254,028			
100247112	KILLINGTON	VT		10/22/2025	05/04/2026	266,198		(12,180)			(12,180)		254,018	254,018			
3510118729	BOTHELL	WA		12/19/2025	05/28/2026	686,425							686,425	686,425			
100140557	WHITEFIELD	NH		01/19/2024	04/04/2026	260,047		(6,109)			(6,109)		253,937	253,937			
3340119456	SELDEN	NY		01/29/2026	06/24/2026	317,196							317,196	317,196			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3510118730	BOTHELL	WA		12/19/2025	05/28/2026	685,627							685,627	685,627			
3510118732	BOTHELL	WA		12/19/2025	05/28/2026	685,258							685,258	685,258			
100200142	DOVER	NJ		03/06/2025	04/09/2026	258,167		(4,654)			(4,654)		253,514	253,514			
100150893	BUDA	TX		05/08/2024	06/17/2026	259,326		(5,864)			(5,864)		253,462	253,462			
3340090655	SEMINOLE	FL		12/30/2024	04/29/2026	316,800							316,800	316,800			
100091861	PANAMA CITY	FL		01/30/2023	05/09/2026	257,649		(4,361)			(4,361)		253,288	253,288			
100136222	NAPERVILLE	IL		11/20/2023	04/17/2026	252,620		434			434		253,054	253,054			
3350110822	THE BRONX	NY		09/15/2025	06/25/2026	684,520							684,520	684,520			
100151023	DIVIDE	CO		05/08/2024	05/17/2026	259,010		(5,845)			(5,845)		253,165	253,165			
100192642	WARRINGTON	PA		02/10/2025	06/17/2026	259,747		(6,654)			(6,654)		253,092	253,092			
3510118731	BOTHELL	WA		12/19/2025	05/28/2026	683,912							683,912	683,912			
3340095039	EVANSTON	IL		02/13/2025	06/24/2026	316,305							316,305	316,305			
100090429	CORONA	CA		12/28/2022	06/09/2026	256,892		(3,875)			(3,875)		253,017	253,017			
100132075	MONSEY	NY		10/13/2023	06/17/2026	243,702		9,268			9,268		252,970	252,970			
100159237	OWINGS MILLS	MD		07/15/2024	04/17/2026	257,667		(4,730)			(4,730)		252,937	252,937			
100169714	STERLING HEIGHTS	MI		09/30/2024	05/07/2026	260,713		(7,848)			(7,848)		252,865	252,865			
100151695	BREINIGSVILLE	PA		05/10/2024	04/17/2026	249,380		3,468			3,468		252,847	252,847			
100126874	TAMPA	FL		08/30/2023	06/05/2026	159,266		(228)			(228)		159,038	157,036		(2,002)	(2,002)
100236551	UNITED KINGDOM	GBR		09/12/2025	05/20/2026	327,924		(12,376)			(12,376)	8,052	323,600	320,633	(2,967)		(2,967)
100228517	CONCORD	NC		08/11/2025	06/17/2026	263,611		(11,000)			(11,000)		252,611	252,611			
100144821	UNITED KINGDOM	GBR		03/12/2024	05/20/2026	330,183		(14,041)			(14,041)	(11,026)	305,115	320,638	15,523		15,523
100182389	JUSTICE	IL		12/12/2024	04/17/2026	258,171		(5,743)			(5,743)		252,428	252,428			
100134748	GARLAND	TX		10/30/2023	06/06/2026	260,682		(8,393)			(8,393)		252,289	252,289			
100143468	PHOENIX	AZ		02/16/2024	04/05/2026	256,238		(3,956)			(3,956)		252,282	252,282			
100177278	PROVIDENCE	RI		01/16/2025	05/08/2026	257,496		(5,255)			(5,255)		252,241	252,241			
100201798	SUNRISE	FL		03/18/2025	04/05/2026	264,279		(12,039)			(12,039)		252,240	252,240			
100143378	DAVENPORT	FL		02/16/2024	06/29/2026	256,199							256,199	259,861		3,663	3,663
100202911	CHARLOTTE	NC		03/24/2025	04/17/2026	262,359		(10,281)			(10,281)		252,078	252,078			
100100106	LAS VEGAS	NV		03/28/2023	05/22/2026	248,544		3,456			3,456		252,000	252,000			
100136952	SPRING	TX		11/28/2023	04/17/2026	247,262		4,711			4,711		251,973	251,973			
100151049	BOTHELL	WA		05/08/2024	06/17/2026	238,294		13,640			13,640		251,934	251,934			
100172131	NASHVILLE	TN		10/17/2024	05/05/2026	261,683		(9,781)			(9,781)		251,902	251,902			
100090055	WETHERSFIELD	CT		01/13/2023	04/22/2026	253,170		(1,293)			(1,293)		251,878	251,878			
3340111495	FREEPORT	NY		09/29/2025	04/29/2026	314,820							314,820	314,820			
100115782	WAUWATOSA	WI		07/20/2023	06/17/2026	255,835		(4,010)			(4,010)		251,825	251,825			
100128105	PETERSBURG	TN		09/08/2023	05/11/2026	242,779		9,032			9,032		251,811	251,811			
100150639	TEGA CAY	SC		05/06/2024	04/21/2026	257,883		(6,190)			(6,190)		251,694	251,694			
100213848	SCHAUMBURG	IL		05/29/2025	06/17/2026	255,676		(4,012)			(4,012)		251,664	251,664			
100179616	APPLETON	WI		11/21/2024	05/17/2026	257,235		(5,647)			(5,647)		251,588	251,588			
100176583	FAIRHOPE	AL		11/15/2024	06/17/2026	239,638		11,905			11,905		251,543	251,543			
100272471	WEST PALM BEACH	FL		01/08/2026	06/07/2026	256,169		(4,637)			(4,637)		251,532	251,532			
100138216	GARDEN GROVE	CA		12/14/2023	06/06/2026	256,853		(5,528)			(5,528)		251,325	251,325			
3.62503E+11	WORCESTER	MA		03/11/2025	04/29/2026	502,650							502,650	502,650			
100190170	HAYESVILLE	NC		01/21/2025	05/17/2026	254,879		(3,719)			(3,719)		251,160	251,160			
100156594	SCOTTSDALE	AZ		06/24/2024	05/17/2026	258,004		(6,845)			(6,845)		251,158	251,158			
100243280	WINTER PARK	FL		09/26/2025	05/07/2026	257,666		(6,721)			(6,721)		250,945	250,945			
100126389	CHESAPEAKE	VA		08/30/2023	06/09/2026	257,072		596			596		257,668	269,326		11,658	11,658
100268707	SAN ANTONIO	TX		12/29/2025	05/17/2026	259,652		(8,826)			(8,826)		250,827	250,827			
100142770	DURHAM	NC		02/08/2024	04/17/2026	256,681		(5,968)			(5,968)		250,713	250,713			
100150602	PFLUGERVILLE	TX		05/03/2024	05/17/2026	249,101		1,608			1,608		250,708	250,708			
100209112	S-GRAVENHAGE	NLD		04/29/2025	06/22/2026	313,200						(4,794)	308,407	316,994	8,588		8,588

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216613	HILLIARD	OH		06/23/2025	06/17/2026	257,070		(6,661)			(6,661)		250,410	250,410			
100216712	WATERVLIET	MI		06/23/2025	06/17/2026	251,553		(1,200)			(1,200)		250,354	250,354			
100044906	STATEN ISLAND	NY		11/19/2020	06/07/2026	251,293		(948)			(948)		250,345	250,345			
100264013	UNITED KINGDOM	GBR		12/15/2025	05/20/2026	320,481		(7,878)			(7,878)	3,343	315,946	317,389	1,482	(40)	1,443
100206176	GOODLETTSVILLE	TN		04/16/2025	05/17/2026	258,204		(8,081)			(8,081)		250,123	250,123			
3510118735	BOTHELL	WA		12/19/2025	05/28/2026	675,874							675,874	675,874			
100150690	KAPOLEI	HI		05/06/2024	04/21/2026	256,176		(6,126)			(6,126)		250,051	250,051			
100128196	LURAY	VA		09/18/2023	06/17/2026	245,423		4,581			4,581		250,004	250,004			
100141538	HERMITAGE	TN		01/30/2024	06/29/2026	255,446							255,446	263,562		8,116	8,116
100220917	TAMPA	FL		07/18/2025	04/17/2026	255,391		(5,611)			(5,611)		249,780	249,780			
100160963	PORT ISABEL	TX		07/24/2024	06/17/2026	258,247		(8,467)			(8,467)		249,780	249,780			
100155769	PALM CITY	FL		06/18/2024	04/17/2026	254,716		(4,989)			(4,989)		249,728	249,728			
100121074	NETHERLANDS	NLD		08/28/2023	05/20/2026	416,061						(26,676)	389,385	418,569	29,184		29,184
100165582	PRINCETON	TX		08/29/2024	04/21/2026	255,337		(5,740)			(5,740)		249,598	249,598			
100174978	PHILADELPHIA	PA		10/31/2024	06/03/2026	261,659		(12,127)			(12,127)		249,532	249,532			
100200310	SOUTH YARMOUTH	MA		03/07/2025	05/07/2026	256,049		(6,614)			(6,614)		249,435	249,435			
100138853	LEHIGHTON	PA		12/21/2023	06/21/2026	254,503		(5,072)			(5,072)		249,431	249,431			
100136392	LEHI	UT		11/20/2023	06/17/2026	241,173		8,184			8,184		249,358	249,358			
100254403	TACOMA	WA		11/07/2025	04/07/2026	255,870		(6,556)			(6,556)		249,315	249,315			
100214059	WILMINGTON	NC		05/29/2025	04/17/2026	253,859		(4,553)			(4,553)		249,306	249,306			
100156652	COLUMBIA	MO		06/24/2024	04/17/2026	256,034		(6,825)			(6,825)		249,209	249,209			
100152411	FERRIS	TX		05/17/2024	04/17/2026	249,230		(110)			(110)		249,120	249,120			
100269442	MERRITT ISLAND	FL		12/30/2025	06/08/2026	261,071		(12,032)			(12,032)		249,039	249,039			
100141790	AMSTERDAM	NLD		01/29/2024	06/22/2026	311,234						(19,605)	291,629	307,655	16,026		16,026
100161394	CONCORD	NC		07/25/2024	04/04/2026	249,911		(1,011)			(1,011)		248,900	248,900			
100195119	GEORGETOWN	TX		02/24/2025	06/17/2026	258,422		(9,579)			(9,579)		248,843	248,843			
100202431	BROOKSVILLE	FL		03/20/2025	06/09/2026	254,809		(6,008)			(6,008)		248,801	248,801			
100227018	CARTERSVILLE	GA		07/30/2025	04/17/2026	258,546		(9,868)			(9,868)		248,678	248,678			
100245311	VIRGINIA BEACH	VA		10/06/2025	04/21/2026	258,155		(9,545)			(9,545)		248,610	248,610			
100264541	UNITED KINGDOM	GBR		12/15/2025	04/20/2026	315,271		(4,669)			(4,669)	3,288	313,890	317,584	3,694		3,694
100141597	DAVENPORT	FL		01/30/2024	06/29/2026	253,066							253,066	255,809		2,743	2,743
100164318	CAMPTON	KY		08/21/2024	04/17/2026	255,284		(6,889)			(6,889)		248,395	248,395			
100228404	READING	PA		08/11/2025	05/07/2026	252,410		(4,037)			(4,037)		248,374	248,374			
3340101265	HOUSTON	TX		05/22/2025	04/29/2026	310,465							310,465	310,465			
100204242	ANTIOCH	CA		03/31/2025	05/08/2026	255,128		(6,833)			(6,833)		248,295	248,295			
100258651	SAN DIEGO	CA		12/05/2025	05/08/2026	258,256		(53)			(53)		258,204	248,203		(10,000)	(10,000)
100186148	LAS VEGAS	NV		02/10/2025	06/09/2026	247,966		197			197		248,162	248,162			
100115791	KODAK	TN		07/20/2023	06/17/2026	252,790		(4,681)			(4,681)		248,109	248,109			
100139522	OSWEGO	IL		12/28/2023	06/29/2026	260,419							260,419	267,157		6,739	6,739
100205610	LONE PINE	CA		05/09/2025	04/09/2026	255,620		(7,554)			(7,554)		248,066	248,066			
100249674	SPICEWOOD	TX		10/30/2025	05/08/2026	257,833		(9,782)			(9,782)		248,051	248,051			
100031450	CHICAGO	IL		03/29/2019	04/05/2026	219,928		28,041			28,041		247,970	247,970			
100244829	COLUMBUS	OH		09/29/2025	05/17/2026	257,579		(9,637)			(9,637)		247,942	247,942			
100253150	PITTSBURGH	PA		10/30/2025	06/21/2026	254,094		(6,205)			(6,205)		247,889	247,889			
3410000654	UNION	NJ		01/17/2025	06/23/2026	495,384							495,384	495,384			
100164592	CHARLOTTE	NC		08/21/2024	06/04/2026	253,378		(5,737)			(5,737)		247,641	247,641			
100249154	NEW MILFORD	NJ		10/30/2025	05/08/2026	259,444		(11,813)			(11,813)		247,630	247,630			
100152634	ARTESIA	NM		05/17/2024	05/21/2026	247,491		97			97		247,587	247,587			
100227247	GULF SHORES	AL		07/31/2025	05/07/2026	249,814		(2,248)			(2,248)		247,566	247,566			
100199831	HEALDSBURG	CA		03/05/2025	04/14/2026	253,564		(6,070)			(6,070)		247,495	247,495			
100176034	EATONTOWN	NJ		12/20/2024	06/09/2026	259,556		(12,070)			(12,070)		247,486	247,486			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119435	COLLEYVILLE	TX		07/31/2023	04/17/2026	247,744		(260)			(260)		247,484	247,484			
100149448	PLANO	TX		04/24/2024	04/17/2026	252,955		(5,724)			(5,724)		247,231	247,231			
100081385	SARASOTA	FL		03/18/2022	04/17/2026	245,104		2,355			2,355		247,459	247,459			
100229568	RALEIGH	NC		08/15/2025	05/21/2026	251,694		(4,321)			(4,321)		247,374	247,374			
100162589	LAWRENCEVILLE	GA		08/12/2024	04/17/2026	252,409		(5,199)			(5,199)		247,209	247,209			
100205897	PETERSBURG	AK		04/14/2025	05/21/2026	253,920		(6,720)			(6,720)		247,201	247,201			
100152635	NEWARK	DE		05/17/2024	04/21/2026	248,240		(1,191)			(1,191)		247,049	247,049			
100203350	WENDELL	NC		03/27/2025	05/17/2026	253,104		(6,105)			(6,105)		247,000	247,000			
100140370	KNIGHTDALE	NC		01/18/2024	04/17/2026	250,178		(3,214)			(3,214)		246,964	246,964			
100254063	SAINT AUGUSTINE	FL		10/30/2025	05/17/2026	256,700		(10,020)			(10,020)		246,680	246,680			
100150558	MOORESVILLE	NC		05/03/2024	06/17/2026	250,640		(3,967)			(3,967)		246,673	246,673			
3340097694	MEDFORD	NY		03/27/2025	05/28/2026	308,326							308,326	308,326			
100176699	GOODYEAR	AZ		11/15/2024	06/08/2026	257,910		(11,514)			(11,514)		246,396	246,396			
100172895	VINEMONT	AL		10/25/2024	06/05/2026	257,624		(11,332)			(11,332)		246,293	246,293			
100228621	ROYSE CITY	TX		08/11/2025	06/17/2026	258,966		(12,752)			(12,752)		246,214	246,214			
100168742	FORT BRAGG	CA		09/26/2024	05/11/2026	258,034		(11,821)			(11,821)		246,214	246,214			
100220565	SEVIERVILLE	TN		07/15/2025	06/07/2026	255,676		(9,478)			(9,478)		246,198	246,198			
100164405	COLUMBUS	OH		08/21/2024	06/17/2026	252,643		(6,490)			(6,490)		246,153	246,153			
100164407	COLUMBUS	OH		08/21/2024	05/17/2026	252,643		(6,490)			(6,490)		246,153	246,153			
100161518	WATERBURY	CT		07/30/2024	04/21/2026	250,573		(4,533)			(4,533)		246,040	246,040			
100147458	MIAMI GARDENS	FL		04/03/2024	06/29/2026	253,872							253,872	236,717		(17,154)	(17,154)
100174564	ATLANTA	GA		10/31/2024	05/03/2026	262,830		(16,877)			(16,877)		245,954	245,954			
100135225	NORTH MYRTLE BEACH	SC		11/08/2023	05/17/2026	245,761		139			139		245,900	245,900			
100191187	RICHMOND	CA		01/29/2025	04/08/2026	257,345		(11,455)			(11,455)		245,891	245,891			
3340115907	JEFFERSON VALLEY	NY		12/11/2025	05/28/2026	307,196							307,196	307,196			
100174284	EAST ELLIJAY	GA		10/31/2024	05/17/2026	253,219		(7,520)			(7,520)		245,699	245,699			
100246122	FRANKLIN	VA		10/08/2025	06/07/2026	256,417							256,417	256,428		11	11
100162985	ARCADIA	CA		08/12/2024	06/17/2026	247,849		(2,255)			(2,255)		245,594	245,594			
100198965	TUSCALOOSA	AL		02/28/2025	05/11/2026	251,259		(5,806)			(5,806)		245,453	245,453			
100189257	MADERA	CA		01/13/2025	04/17/2026	252,863		(7,439)			(7,439)		245,424	245,424			
100149572	PRINCETON	TX		04/26/2024	04/04/2026	251,370		(5,947)			(5,947)		245,423	245,423			
100254558	TUCSON	AZ		11/07/2025	06/07/2026	249,655		(4,353)			(4,353)		245,302	245,302			
100221338	TORRINGTON	CT		07/22/2025	05/11/2026	257,388		(12,113)			(12,113)		245,275	245,275			
100103860	VERO BEACH	FL		05/10/2023	06/09/2026	258,577		(13,422)			(13,422)		245,155	245,155			
100277783	SPOKANE	WA		02/26/2026	06/30/2026	260,005		(182)			(182)		259,823	245,115		(14,709)	(14,709)
100212163	HERNDON	VA		05/22/2025	04/04/2026	250,992		(5,925)			(5,925)		245,068	245,068			
100255852	LAGRANGE	IN		11/24/2025	04/17/2026	257,335		(12,289)			(12,289)		245,046	245,046			
100108196	ATLANTA	GA		05/24/2023	06/29/2026	256,030		(19)			(19)		256,012	236,125		(19,887)	(19,887)
100137366	BROOKLYN	NY		12/01/2023	04/09/2026	248,939		(4,005)			(4,005)		244,935	244,935			
100137342	PALMDALE	CA		12/01/2023	05/09/2026	246,906		(1,987)			(1,987)		244,919	244,919			
35101355 67	ORANGE	CA		12/17/2025	06/25/2026	714,567							714,567	714,567			
100167593	DALLAS	TX		09/19/2024	04/04/2026	251,495		(6,613)			(6,613)		244,882	244,882			
100170270	DURHAM	NC		10/08/2024	04/17/2026	253,622		(8,977)			(8,977)		244,645	244,645			
100175685	SARASOTA	FL		11/12/2024	05/05/2026	249,630		(4,997)			(4,997)		244,633	244,633			
100157336	PINE	AZ		02/20/2025	06/08/2026	255,808		(11,246)			(11,246)		244,562	244,562			
100126808	KENNEBUNK	ME		08/30/2023	05/05/2026	149,568		444			444		150,012	146,394		(3,618)	(3,618)
100169838	KNOXVILLE	TN		09/30/2024	06/17/2026	250,602		(6,381)			(6,381)		244,220	244,220			
100164993	OAKLYN	NJ		08/28/2024	06/09/2026	247,982		(3,766)			(3,766)		244,216	244,216			
100192278	DALLAS	TX		01/31/2025	04/07/2026	253,642		(9,595)			(9,595)		244,046	244,046			
100143362	LAS VEGAS	NV		02/16/2024	06/29/2026	270,954							270,954	241,519		(29,435)	(29,435)
100167595	DALLAS	TX		09/19/2024	05/04/2026	249,855		(6,138)			(6,138)		243,717	243,717			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100227211	ROSEDALE	MD		07/30/2025	06/17/2026	251,042		(53)			(53)		250,989	250,937		(52)	(52)
100143340	RICHTON PARK	IL		02/16/2024	06/05/2026	248,359		(5,050)			(5,050)		243,309	243,309			
3500122417	WINDERMERE	FL		05/22/2025	06/25/2026	486,475							486,475	486,475			
3310080493	OCEAN ISLE BEACH	NC		09/10/2024	04/29/2026	243,082							243,082	243,082			
100171423	MURPHY	NC		10/16/2024	06/17/2026	246,575		(3,522)			(3,522)		243,053	243,053			
100200326	MONTELLO	WI		03/10/2025	06/17/2026	250,449		(7,408)			(7,408)		243,042	243,042			
100186274	KENT	WA		12/27/2024	06/08/2026	246,552		(1,674)			(1,674)		244,878	239,683		(5,195)	(5,195)
100164622	BUDA	TX		08/21/2024	05/04/2026	249,998		(7,054)			(7,054)		242,944	242,944			
100175756	CHULA VISTA	CA		11/12/2024	05/01/2026	245,339		(2,416)			(2,416)		242,923	242,923			
100131990	SPOKANE	WA		10/13/2023	04/17/2026	245,782		(2,961)			(2,961)		242,821	242,821			
100102897	FORT LAUDERDALE	FL		06/22/2023	06/10/2026	249,794		(6,994)			(6,994)		242,800	242,800			
100144558	LAKEWAY	TX		04/26/2024	06/09/2026	251,830		(9,057)			(9,057)		242,773	242,773			
3340079954	CAPE CORAL	FL		08/19/2024	05/28/2026	303,398							303,398	303,398			
100128387	TALLAHASSEE	FL		09/15/2023	05/11/2026	256,544		(13,879)			(13,879)		242,665	242,665			
100136282	CANTONMENT	FL		11/20/2023	04/17/2026	245,431		(2,783)			(2,783)		242,648	242,648			
100138916	EDINA	MN		12/21/2023	06/21/2026	249,550		(7,041)			(7,041)		242,509	242,509			
100120947	SOUTH KINGSTOWN	RI		08/30/2023	04/17/2026	244,991		(2,525)			(2,525)		242,466	242,466			
100164740	FAIRHOPE	AL		08/26/2024	05/17/2026	244,465		(3,687)			(3,687)		240,779	240,779			
100237489	MYRTLE BEACH	SC		09/12/2025	04/04/2026	257,536		(15,385)			(15,385)		242,151	242,151			
100158800	WILMINGTON	NC		07/10/2024	04/17/2026	249,043		(6,927)			(6,927)		242,116	242,116			
100155358	ACWORTH	GA		06/18/2024	06/17/2026	249,141		(7,077)			(7,077)		242,064	242,064			
100137041	FUQUAY VARINA	NC		11/28/2023	05/17/2026	241,198		831			831		242,029	242,029			
100126998	WAWARSING	NY		08/30/2023	05/05/2026	129,436		685			685		130,121	124,160		(5,961)	(5,961)
100173965	FORT WALTON BEACH	FL		10/31/2024	04/05/2026	253,775		(11,823)			(11,823)		241,952	241,952			
100084843	GLENDALE	AZ		08/02/2022	05/22/2026	249,424		(7,646)			(7,646)		241,778	241,778			
100174956	PORTSMOUTH	VA		10/31/2024	06/03/2026	258,215		(16,480)			(16,480)		241,735	241,735			
100147749	HUTTO	TX		04/08/2024	05/17/2026	246,035		(4,300)			(4,300)		241,735	241,735			
100178454	PAWTUCKET	RI		11/21/2024	06/08/2026	252,818		(85)			(85)		252,733	242,771		(9,963)	(9,963)
100216638	STEPHENS CITY	VA		06/23/2025	04/17/2026	248,530		(6,864)			(6,864)		241,666	241,666			
100141078	PHILADELPHIA	PA		01/30/2024	06/29/2026	254,440							254,440	242,074		(12,366)	(12,366)
100168271	SACRAMENTO	CA		09/20/2024	04/07/2026	247,155		(5,557)			(5,557)		241,598	241,598			
100213740	WINTER SPRINGS	FL		05/29/2025	06/08/2026	242,042		(458)			(458)		241,584	241,584			
100082585	CAPE CORAL	FL		04/14/2022	06/29/2026	248,209							248,209	223,133		(25,076)	(25,076)
100149498	KANSAS CITY	MO		04/24/2024	04/17/2026	243,130		(1,739)			(1,739)		241,391	241,391			
3310090472	PORT CHESTER	NY		12/12/2024	05/28/2026	241,313							241,313	241,313			
100138874	BIRMINGHAM	AL		12/21/2023	04/21/2026	248,076		(6,844)			(6,844)		241,231	241,231			
100191270	LANCASTER	CA		01/29/2025	05/08/2026	252,921		(11,700)			(11,700)		241,221	241,221			
100141587	KISSIMMEE	FL		01/30/2024	06/29/2026	244,181							244,181	245,520		1,339	1,339
100220587	FORT WORTH	TX		07/15/2025	05/07/2026	249,198		(8,232)			(8,232)		240,966	240,966			
100163068	PANAMA CITY BEACH	FL		08/13/2024	04/21/2026	248,088		(7,174)			(7,174)		240,914	240,914			
100216288	CALABASH	NC		06/20/2025	05/07/2026	247,817		(6,921)			(6,921)		240,896	240,896			
100109308	MEMPHIS	TN		06/12/2023	05/17/2026	247,215		(6,489)			(6,489)		240,725	240,725			
100154108	AUSTINTOWN	OH		07/11/2024	06/09/2026	254,592		(13,909)			(13,909)		240,683	240,683			
100149838	MILWAUKEE	WI		04/29/2024	06/05/2026	249,977		(9,312)			(9,312)		240,665	240,665			
100234966	LONGS	SC		08/28/2025	04/21/2026	241,179		(536)			(536)		240,643	240,643			
100157991	WYOMING	MI		07/09/2024	05/17/2026	250,398		(9,775)			(9,775)		240,622	240,622			
100162038	PLANT CITY	FL		07/31/2024	04/05/2026	260,451		(19,891)			(19,891)		240,560	240,560			
100172509	HAMDEN	CT		10/23/2024	04/17/2026	249,371		(8,883)			(8,883)		240,488	240,488			
100157893	SUMMERVILLE	SC		07/09/2024	06/17/2026	239,649		772			772		240,421	240,421			
100091727	WAIANAE	HI		03/24/2023	06/29/2026	259,323							259,323	247,558		(11,766)	(11,766)
100148184	FALLSTON	MD		04/12/2024	04/17/2026	239,557		575			575		240,131	240,131			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100038667	KILDARE	IRL		09/27/2019	05/01/2026	240,108						(12,776)	227,331	241,723	14,392		14,392
100163161	SUGAR LAND	TX		08/13/2024	06/21/2026	248,575		(8,575)			(8,575)		240,000	240,000			
100172801	ENCINO	CA		12/06/2024	05/09/2026	247,929		(7,929)			(7,929)		240,000	240,000			
100210297	OCALA	FL		05/09/2025	06/17/2026	242,301		(2,368)			(2,368)		239,932	239,932			
100262821	UNITED KINGDOM	GBR		12/15/2025	06/22/2026	307,962		(8,270)			(8,270)	3,212	302,904	300,012	(2,848)	(44)	(2,892)
100167027	WEST CHESTER	PA		09/13/2024	04/08/2026	257,528		(17,934)			(17,934)		239,594	239,594			
100071834	RICHMOND	VA		10/14/2021	06/17/2026	247,916		(8,352)			(8,352)		239,564	239,564			
100158429	MC CORMICK	SC		07/10/2024	05/05/2026	243,552		(4,259)			(4,259)		239,293	239,293			
100158754	COVINGTON	GA		07/10/2024	04/17/2026	245,287		(6,099)			(6,099)		239,188	239,188			
100214961	COLUMBUS	OH		06/11/2025	04/05/2026	248,457		(9,378)			(9,378)		239,079	239,079			
100101145	JERSEY CITY	NJ		04/28/2023	04/09/2026	230,111		8,954			8,954		239,065	239,065			
100201184	YOUNGSVILLE	LA		03/12/2025	06/17/2026	248,951		(9,915)			(9,915)		239,036	239,036			
100101806	BRICK TOWNSHIP	NJ		03/31/2023	06/09/2026	243,932		(4,938)			(4,938)		238,994	238,994			
100254186	MORTON GROVE	IL		11/06/2025	04/21/2026	247,867		(8,926)			(8,926)		238,941	238,941			
100166281	SHAWNEE	KS		09/09/2024	06/17/2026	244,874		(6,187)			(6,187)		238,686	238,686			
100220974	STATESVILLE	NC		07/18/2025	04/17/2026	246,819		(8,154)			(8,154)		238,665	238,665			
100027840	LAKEVILLE	MN		10/26/2018	05/05/2026	222,379		16,261			16,261		238,641	238,641			
100060320	DUMFRIES	VA		06/25/2021	05/17/2026	243,692		(5,219)			(5,219)		238,474	238,474			
3510105191	ORLANDO	FL		12/19/2025	04/30/2026	644,445							644,445	644,445			
100229480	INDEPENDENCE	MO		08/15/2025	05/21/2026	244,300		(5,858)			(5,858)		238,442	238,442			
100135333	HALETHORPE	MD		11/13/2023	04/17/2026	238,908		(546)			(546)		238,362	238,362			
100201171	WENTZVILLE	MO		03/12/2025	04/17/2026	249,257		(11,084)			(11,084)		238,173	238,173			
100244648	NAVARRE	FL		09/29/2025	04/17/2026	250,775		(12,656)			(12,656)		238,119	238,119			
3510126615	CORAL GABLES	FL		08/14/2025	05/28/2026	644,000							644,000	644,000			
100069654	SICKLERVILLE	NJ		09/01/2021	04/20/2026	233,179		5,077			5,077		238,256	238,256			
100171255	OXON HILL	MD		10/16/2024	06/05/2026	255,733		29			29		255,763	229,762	(26,001)		(26,001)
100080389	GALVESTON	TX		04/14/2022	06/09/2026	236,781		(622)			(622)		236,159	291,703	55,544		55,544
100162998	ARLINGTON HEIGHTS	IL		08/12/2024	04/17/2026	243,189		(5,189)			(5,189)		238,000	238,000			
3340076101	LAKE ARROWHEAD	CA		06/04/2024	05/28/2026	297,436							297,436	297,436			
100206668	LEXINGTON PARK	MD		04/24/2025	05/17/2026	246,977		(9,100)			(9,100)		237,877	237,877			
100081282	LEBANON	IL		03/18/2022	04/17/2026	241,129		(3,427)			(3,427)		237,701	237,701			
100071225	COLORADO SPRINGS	CO		10/01/2021	04/20/2026	237,873		(262)			(262)		237,611	237,611			
100254961	PALM BAY	FL		11/17/2025	06/21/2026	240,606		(3,002)			(3,002)		237,604	237,604			
100254437	SARASOTA	FL		11/07/2025	05/07/2026	237,653		(138)			(138)		237,515	237,515			
100190049	ATLANTA	GA		01/21/2025	04/17/2026	243,668		(6,157)			(6,157)		237,510	237,510			
3340097814	KEAAU	HI		05/22/2025	04/29/2026	296,813							296,813	296,813			
100229871	NEW PORT RICHEY	FL		08/18/2025	04/17/2026	247,211		(9,977)			(9,977)		237,234	237,234			
100165886	HALLANDALE BEACH	FL		08/30/2024	06/29/2026	254,246							254,246	245,336		(8,911)	(8,911)
100173979	HAMMOND	IN		10/31/2024	05/05/2026	247,899		(10,680)			(10,680)		237,219	237,219			
100213731	MONTGOMERY	AL		05/29/2025	04/08/2026	242,834		(5,687)			(5,687)		237,147	237,147			
100147163	UNITED KINGDOM	GBR		03/27/2024	06/22/2026	296,575						(13,416)	283,158	296,855	13,696		13,696
100153281	PAWLEYS ISLAND	SC		05/30/2024	06/17/2026	240,945		(3,841)			(3,841)		237,103	237,103			
100031583	LAVEEN	AZ		03/29/2019	05/05/2026	195,583		41,175			41,175		236,758	236,758			
100143664	BURLESON	TX		02/22/2024	04/09/2026	249,795		(13,073)			(13,073)		236,722	236,722			
100138798	BALTIMORE	MD		12/21/2023	05/21/2026	241,506		(4,802)			(4,802)		236,704	236,704			
100188846	BATTLE GROUND	WA		01/09/2025	06/07/2026	239,813		(3,167)			(3,167)		236,646	236,646			
3700005812	NEWARK	NJ		03/19/2025	04/30/2026	394,144							394,144	394,144			
100198436	DAYTON	OH		02/28/2025	05/17/2026	245,393		(9,038)			(9,038)		236,355	236,355			
100156296	WHEELING	IL		07/25/2024	06/09/2026	246,909		(10,573)			(10,573)		236,336	236,336			
100175245	CINCINNATI	OH		11/05/2024	06/21/2026	237,135		(899)			(899)		236,237	236,237			
100115960	WESTFIELD	IN		07/20/2023	06/17/2026	235,880		293			293		236,173	236,173			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159488	KUNA	ID		07/15/2024	06/17/2026	241,362		(5,316)			(5,316)		236,047	236,047			
100029537	YUMA	AZ		10/26/2018	04/05/2026	227,159		8,848			8,848		236,006	236,006			
100235046	HOFFMAN ESTATES	IL		08/28/2025	05/21/2026	238,666		(2,757)			(2,757)		235,909	235,909			
100208476	VAN NUYS	CA		04/29/2025	06/08/2026	240,596		(4,735)			(4,735)		235,861	235,861			
100228688	CASA GRANDE	AZ		08/11/2025	04/17/2026	243,907		(8,061)			(8,061)		235,846	235,846			
100129817	LONG BEACH	CA		09/27/2023	05/05/2026	251,632		(15,904)			(15,904)		235,728	235,728			
100192532	COLLEGE STATION	TX		02/10/2025	04/17/2026	218,059		17,662			17,662		235,721	235,721			
100153202	VAN ALSTYNE	TX		05/30/2024	04/21/2026	239,809		(4,096)			(4,096)		235,713	235,713			
100142171	HELENDALE	CA		02/29/2024	06/06/2026	247,735		(12,099)			(12,099)		235,637	235,637			
100138175	LINCOLN	RI		12/14/2023	06/06/2026	238,592		(2,969)			(2,969)		235,622	235,622			
100152823	CLACKAMAS	OR		05/22/2024	06/05/2026	239,678		(4,060)			(4,060)		235,618	235,618			
100171367	O FALLON	MO		10/16/2024	05/17/2026	242,745		(7,147)			(7,147)		235,598	235,598			
100140362	BRIDGEPORT	CT		01/18/2024	04/17/2026	239,969		(4,783)			(4,783)		235,187	235,187			
100140457	LEHI	UT		01/18/2024	04/17/2026	236,739		(1,231)			(1,231)		235,507	235,507			
100211709	CHICAGO	IL		05/19/2025	05/17/2026	240,635		(5,169)			(5,169)		235,466	235,466			
100148742	HARPERS FERRY	WV		04/17/2024	05/17/2026	241,865		(6,500)			(6,500)		235,365	235,365			
100170330	CLAYTON	NC		10/08/2024	04/17/2026	246,032		(10,731)			(10,731)		235,301	235,301			
100149678	JERSEY CITY	NJ		04/26/2024	04/04/2026	240,018		(4,729)			(4,729)		235,290	235,290			
100244897	WILSONVILLE	OR		09/29/2025	05/17/2026	244,645		(9,426)			(9,426)		235,219	235,219			
100228378	SHARPSBURG	GA		08/11/2025	04/07/2026	241,087		(5,905)			(5,905)		235,181	235,181			
100153318	MURPHY	NC		05/30/2024	05/17/2026	238,496		(3,388)			(3,388)		235,108	235,108			
100160173	TOBYHANNA	PA		07/18/2024	04/17/2026	241,211		(6,191)			(6,191)		235,020	235,020			
100138082	DYER	IN		12/13/2023	06/05/2026	238,688		(3,698)			(3,698)		234,990	234,990			
100227015	LANCASTER	TN		07/30/2025	04/17/2026	242,744		(7,876)			(7,876)		234,868	234,868			
100210131	PHOENIX	AZ		05/07/2025	04/17/2026	242,363		(7,590)			(7,590)		234,773	234,773			
100209366	BIG BEAR CITY	CA		04/29/2025	04/17/2026	242,693		(7,950)			(7,950)		234,743	234,743			
351012271 9	AURORA	OH		12/19/2025	05/28/2026	632,432		1,997			1,997		634,430	634,430			
100141112	PHILADELPHIA	PA		01/30/2024	06/09/2026	238,232		668			668		238,900	266,366		27,466	27,466
3500134286	JOHNS ISLAND	SC		01/23/2026	06/25/2026	469,035							469,035	469,035			
100132553	NEDERLAND	TX		11/03/2023	05/10/2026	241,974		(7,461)			(7,461)		234,513	234,513			
100153364	MASON	OH		05/30/2024	04/17/2026	240,325		(6,018)			(6,018)		234,307	234,307			
100117201	PANAMA CITY BEACH	FL		07/20/2023	06/05/2026	240,112		(6,089)			(6,089)		234,023	234,023			
100100302	CHICAGO	IL		03/24/2023	06/09/2026	234,971		(1,213)			(1,213)		233,758	233,758			
100193742	CHESAPEAKE	VA		02/10/2025	04/05/2026	243,001		(9,266)			(9,266)		233,735	233,735			
100175868	SWOYERSVILLE	PA		11/12/2024	04/11/2026	236,450		(2,844)			(2,844)		233,607	233,607			
100246244	ROCKY MOUNT	NC		10/08/2025	04/30/2026	244,140		(6)			(6)		244,133	244,291		158	158
100168595	SHERIDAN	IN		09/25/2024	04/17/2026	243,472		(9,941)			(9,941)		233,530	233,530			
100150862	COLUMBIA	MO		05/08/2024	04/17/2026	235,116		(1,681)			(1,681)		233,435	233,435			
100141965	ELIZABETHTOWN	KY		02/29/2024	05/06/2026	237,809		(4,460)			(4,460)		233,349	233,349			
100151683	PLANO	TX		05/10/2024	04/17/2026	235,277		(1,981)			(1,981)		233,296	233,296			
100162822	SAINT PAUL	MN		08/12/2024	05/17/2026	238,080		(4,952)			(4,952)		233,128	233,128			
3510130461	CHARLOTTE	NC		10/30/2025	04/30/2026	630,000							630,000	630,000			
100272843	SCHAUMBURG	IL		01/13/2026	04/07/2026	239,615		(6,579)			(6,579)		233,036	233,036			
100090790	SPRING	TX		02/28/2023	06/09/2026	245,122		(12,100)			(12,100)		233,022	233,022			
100081005	STOCKTON	CA		03/18/2022	05/17/2026	225,773		7,201			7,201		232,974	232,974			
100099779	LAKEHURST	NJ		02/28/2023	06/29/2026	238,243		1,741			1,741		239,983	238,173		(1,810)	(1,810)
100237673	CAMANO ISLAND	WA		09/12/2025	04/04/2026	246,709		(13,894)			(13,894)		232,815	232,815			
100128197	PLATTSBURG	MO		09/18/2023	05/17/2026	230,891		1,924			1,924		232,815	232,815			
100136962	MARANA	AZ		11/28/2023	05/17/2026	231,668		820			820		232,488	232,488			
100133521	GREENVILLE	SC		10/19/2023	06/09/2026	239,733		(7,305)			(7,305)		232,429	232,429			
100168315	SAINT PAUL	MN		09/20/2024	05/07/2026	240,076		(7,655)			(7,655)		232,421	232,421			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065485	JOSHUA TREE	CA		07/28/2021	04/17/2026	239,259		(6,843)			(6,843)		232,416	232,416			
3340078406	CAPE CORAL	FL		07/29/2024	06/24/2026	290,512							290,512	290,512			
100173694	HOT SPRINGS	AR		10/30/2024	06/11/2026	242,269		(140)			(140)		242,129	227,661		(14,468)	(14,468)
100157978	BULLHEAD CITY	AZ		07/09/2024	06/17/2026	239,192		(6,860)			(6,860)		232,332	232,332			
100147257	CHICAGO	IL		03/28/2024	04/09/2026	240,266		(7,956)			(7,956)		232,310	232,310			
100140007	ATLANTA	GA		01/09/2024	04/17/2026	239,787		(7,509)			(7,509)		232,278	232,278			
100177355	MANVEL	TX		01/16/2025	04/08/2026	243,518		(11,316)			(11,316)		232,202	232,202			
100218888	CONWAY	SC		06/27/2025	05/17/2026	227,313		4,878			4,878		232,191	232,191			
100148180	BUDA	TX		04/12/2024	05/17/2026	237,283		(5,136)			(5,136)		232,146	232,146			
100159258	RICHMOND	TX		07/15/2024	06/17/2026	236,859		(4,785)			(4,785)		232,074	232,074			
100203208	GRAHAM	NC		03/27/2025	05/17/2026	241,590		(9,553)			(9,553)		232,037	232,037			
3310069239	DRIGGS	ID		09/18/2024	06/24/2026	232,031							232,031	232,031			
100135541	RALEIGH	NC		11/13/2023	04/17/2026	231,409		573			573		231,982	231,982			
100158930	RICHMOND	VA		07/12/2024	06/17/2026	239,583		(7,640)			(7,640)		231,944	231,944			
100103503	BASTROP	TX		05/08/2023	06/09/2026	236,709		(4,768)			(4,768)		231,941	231,941			
100120405	CONROE	TX		08/18/2023	05/05/2026	233,286		(1,516)			(1,516)		231,770	231,770			
100190097	FORNEY	TX		01/21/2025	04/17/2026	240,972		(9,259)			(9,259)		231,712	231,712			
100115070	DAVENPORT	FL		07/14/2023	06/04/2026	227,520		4,104			4,104		231,624	231,624			
100190040	BETHPAGE	TN		01/21/2025	05/17/2026	239,843		(8,251)			(8,251)		231,592	231,592			
100193047	OLYMPIA	WA		02/10/2025	06/17/2026	236,607		(5,199)			(5,199)		231,408	231,408			
100160167	SHARPSBURG	MD		07/18/2024	06/17/2026	237,180		(5,961)			(5,961)		231,218	231,218			
100161702	TIEL	NLD		07/29/2024	05/20/2026	288,912						(18,373)	270,539	290,665	20,125		20,125
100140021	WEST WILDWOOD	NJ		01/09/2024	04/17/2026	236,898		(5,769)			(5,769)		231,129	231,129			
100200222	NEWARK	DE		03/07/2025	04/07/2026	239,593		(8,505)			(8,505)		231,088	231,088			
100091734	PHOENIX	AZ		03/24/2023	05/09/2026	239,274		(8,274)			(8,274)		231,000	231,000			
100119313	ISLAND LAKE	IL		07/31/2023	04/17/2026	230,897		25			25		230,922	230,922			
100133842	OWINGS MILLS	MD		10/20/2023	05/05/2026	234,385		(3,499)			(3,499)		230,886	230,886			
100132107	LAKELAND	FL		10/13/2023	04/17/2026	232,364		(1,669)			(1,669)		230,695	230,695			
100132108	LAKELAND	FL		10/13/2023	04/17/2026	232,370		(1,676)			(1,676)		230,695	230,695			
100284765	OAK FOREST	IL		03/27/2026	06/14/2026	239,380		(8,733)			(8,733)		230,647	230,647			
100148223	DALLAS	TX		04/12/2024	06/17/2026	236,925		(6,347)			(6,347)		230,578	230,578			
100206190	FISHERSVILLE	VA		04/16/2025	05/17/2026	239,349		(8,805)			(8,805)		230,544	230,544			
100182352	MAPLEWOOD	MN		12/12/2024	04/17/2026	234,418		(4,126)			(4,126)		230,292	230,292			
100263382	UNITED KINGDOM	GBR		12/15/2025	05/20/2026	294,933		(7,138)			(7,138)	3,076	290,871	292,199	1,365	(37)	1,328
100210096	SIMPSONVILLE	SC		05/07/2025	04/17/2026	237,117		(6,892)			(6,892)		230,226	230,226			
100161318	DAVENPORT	FL		07/25/2024	06/04/2026	231,568		(1,418)			(1,418)		230,151	230,151			
100164491	MONROE	NC		08/21/2024	05/17/2026	237,126		(7,005)			(7,005)		230,120	230,120			
100203353	FORT WORTH	TX		03/27/2025	04/17/2026	238,774		(8,653)			(8,653)		230,120	230,120			
100246762	TUCSON	AZ		10/15/2025	04/07/2026	240,829		(10,788)			(10,788)		230,040	230,040			
100195627	AUBURN	IN		02/24/2025	05/08/2026	241,272		(11,258)			(11,258)		230,013	230,013			
100135512	CONWAY	SC		11/13/2023	04/17/2026	228,117		1,885			1,885		230,001	230,001			
100139295	ORLANDO	FL		12/28/2023	06/06/2026	232,162		(2,217)			(2,217)		229,945	229,945			
100177277	FREDERICK	MD		01/16/2025	05/08/2026	235,524		(5,606)			(5,606)		229,919	229,919			
100206161	CLAYTON	NC		04/16/2025	04/17/2026	235,837		(5,965)			(5,965)		229,872	229,872			
100138191	PLAINFIELD	IL		12/14/2023	05/06/2026	232,914		(3,053)			(3,053)		229,861	229,861			
100092065	TOMS RIVER	NJ		02/09/2023	04/09/2026	236,411		(6,594)			(6,594)		229,817	229,817			
100120909	CITRA	FL		08/30/2023	06/17/2026	226,895		2,783			2,783		229,678	229,678			
100200565	WESTFIELD	IN		03/11/2025	06/21/2026	235,267		(5,591)			(5,591)		229,676	229,676			
100091789	LOCK HAVEN	PA		01/30/2023	06/29/2026	243,641							243,641	229,387		(14,254)	(14,254)
100143033	MYRTLE BEACH	SC		02/12/2024	04/09/2026	234,838		(5,237)			(5,237)		229,601	229,601			
100211745	MINNEAPOLIS	MN		05/19/2025	04/17/2026	236,639		(7,061)			(7,061)		229,577	229,577			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200992	FARMERSVILLE	TX		03/12/2025	05/04/2026	238,787		(9,268)			(9,268)		229,520	229,520			
100172472	MESA	AZ		10/23/2024	05/17/2026	237,229		(7,814)			(7,814)		229,415	229,415			
3340097576	CHERRY HILL	NJ		04/24/2025	04/29/2026	286,625							286,625	286,625			
100214781	AUSTIN	TX		06/11/2025	06/05/2026	234,867		(5,606)			(5,606)		229,261	229,261			
100169687	COLUMBIA	MD		09/30/2024	06/07/2026	238,485		(9,280)			(9,280)		229,205	229,205			
100133833	GLENBURN	ME		10/20/2023	06/05/2026	229,993		(7)			(7)		229,987	224,485		(5,502)	(5,502)
100175508	TUCSON	AZ		12/23/2024	04/11/2026	240,183		(11,175)			(11,175)		229,008	229,008			
100277923	FARMINGTON	CT		02/26/2026	06/05/2026	240,391		(11,391)			(11,391)		229,000	229,000			
100203342	MANCHESTER	CT		03/27/2025	05/17/2026	237,229		(8,236)			(8,236)		228,993	228,993			
100264494	UNITED KINGDOM	GBR		12/15/2025	05/20/2026	294,147		(8,111)			(8,111)	3,068	289,104	290,425	1,366	(45)	1,321
100198390	LACOMBE	LA		02/28/2025	05/17/2026	231,650		(2,798)			(2,798)		228,852	228,852			
100188517	MUKWONAGO	WI		01/08/2025	04/17/2026	236,444		(7,705)			(7,705)		228,739	228,739			
100161040	PHILADELPHIA	PA		07/24/2024	06/17/2026	235,551		(6,870)			(6,870)		228,681	228,681			
100067681	WINTER GARDEN	FL		09/23/2021	04/17/2026	233,689		(5,091)			(5,091)		228,597	228,597			
100226992	NAPERVILLE	IL		07/30/2025	05/17/2026	234,905		(6,381)			(6,381)		228,524	228,524			
100221563	CINCINNATI	OH		07/22/2025	04/03/2026	235,474		(6,980)			(6,980)		228,494	228,494			
100272818	BOZEMAN	MT		01/13/2026	04/07/2026	235,484		(7,076)			(7,076)		228,409	228,409			
100203252	LAWRENCEVILLE	GA		03/27/2025	04/17/2026	236,817		(8,524)			(8,524)		228,293	228,293			
100209842	PANAMA CITY	FL		05/05/2025	04/08/2026	237,241		(8,996)			(8,996)		228,245	228,245			
100214365	PHILADELPHIA	PA		06/02/2025	05/17/2026	234,140		(6,099)			(6,099)		228,041	228,041			
3340096308	HUNTINGTON STATION	NY		09/08/2025	05/28/2026	285,048							285,048	285,048			
100151538	BATON ROUGE	LA		05/10/2024	04/17/2026	231,510		(3,635)			(3,635)		227,874	227,874			
100091477	WESTBURY	NY		01/20/2023	04/09/2026	201,422		26,446			26,446		227,868	227,868			
100156392	CLEARWATER	FL		07/25/2024	06/29/2026	241,154							241,154	222,584		(18,570)	(18,570)
100137783	FORNEY	TX		12/08/2023	04/17/2026	229,418		(1,819)			(1,819)		227,599	227,599			
100202854	ELKTON	MD		03/24/2025	05/17/2026	236,323		(8,775)			(8,775)		227,548	227,548			
100154675	BEL AIR	MD		07/19/2024	05/08/2026	240,944		(13,412)			(13,412)		227,532	227,532			
100228903	MCDONOUGH	GA		09/10/2025	06/09/2026	236,044		(8,532)			(8,532)		227,512	227,512			
100143642	ROSEDALE	MD		02/22/2024	05/09/2026	236,694		(9,190)			(9,190)		227,504	227,504			
100060143	STUART	FL		06/25/2021	06/17/2026	233,056		(5,702)			(5,702)		227,355	227,355			
3.62523E+11	BULLHEAD CITY	AZ		10/24/2025	06/26/2026	454,430							454,430	454,430			
100228259	NORRIDGE	IL		08/11/2025	05/07/2026	230,678		(3,887)			(3,887)		226,791	226,791			
3510106040	ORLANDO	FL		12/19/2025	05/28/2026	612,500							612,500	612,500			
100169677	NORCROSS	GA		09/30/2024	05/07/2026	237,543		(10,969)			(10,969)		226,574	226,574			
100050001	CHESTER	VA		11/20/2020	04/07/2026	209,103		17,468			17,468		226,571	226,571			
100165207	HEERLEN	NLD		08/28/2024	06/22/2026	283,168						(10,902)	272,267	279,911	7,645		7,645
100147364	CHICAGO	IL		05/08/2024	06/09/2026	230,970		(4,497)			(4,497)		226,473	226,473			
100135642	SAN ANTONIO	FL		11/09/2023	06/29/2026	230,450							230,450	233,248		2,799	2,799
100129727	QUINTON	VA		09/29/2023	04/17/2026	225,704		624			624		226,327	226,327			
100088256	VINELAND	NJ		10/17/2022	04/09/2026	230,049		(3,727)			(3,727)		226,322	226,322			
3410000712	NUTLEY	NJ		02/14/2025	04/29/2026	452,581							452,581	452,581			
100120030	CAPE CORAL	FL		08/11/2023	05/17/2026	231,106		(5,176)			(5,176)		225,931	225,931			
100132563	CLEARWATER	FL		11/03/2023	04/10/2026	217,693		8,437			8,437		226,130	226,130			
100200707	MCKINNEY	TX		03/11/2025	04/21/2026	229,535		(3,445)			(3,445)		226,090	226,090			
3350111434	HUNTINGTON BEACH	CA		09/29/2025	06/25/2026	610,809							610,809	610,809			
100154615	GARLAND	TX		06/14/2024	04/05/2026	240,559		(14,647)			(14,647)		225,912	225,912			
100153186	PLEASANT HILL	IA		05/30/2024	04/21/2026	227,413		(1,730)			(1,730)		225,683	225,683			
100099566	SAN MIGUEL DE ALLENDE CENTRO	MEX		02/17/2023	05/15/2026	225,605							225,605	225,605			
100158842	ANN ARBOR	MI		07/12/2024	05/17/2026	236,116		(10,559)			(10,559)		225,557	225,557			
3340096537	GREENVILLE	NC		05/22/2025	06/24/2026	281,944							281,944	281,944			
3350108193	GRAHAM	NC		09/08/2025	05/28/2026	609,437							609,437	609,437			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131986	CONWAY	AR		10/13/2023	05/17/2026	229,661		(4,269)			(4,269)		225,392	225,392			
100110527	CARROLLTON	TX		06/30/2023	04/17/2026	226,091		(703)			(703)		225,388	225,388			
100185475	NEW WAVERLY	TX		12/20/2024	05/21/2026	222,199		3,098			3,098		225,297	225,297			
3410000775	SEVIERVILLE	TN		03/28/2025	05/22/2026	450,519							450,519	450,519			
100140379	EVANSTON	WY		01/18/2024	04/17/2026	229,265		(4,347)			(4,347)		224,919	224,919			
100220462	CALABASH	NC		07/15/2025	04/07/2026	236,465		(11,365)			(11,365)		225,100	225,100			
3350110677	GLENVIEW	IL		10/08/2025	06/25/2026	701,782							701,782	701,782			
100135521	KNOXVILLE	TN		11/13/2023	04/17/2026	225,847		(796)			(796)		225,051	225,051			
100144289	SPRING	TX		03/07/2024	06/09/2026	232,145		(7,145)			(7,145)		225,000	225,000			
3.62529E+11	GREAT NECK	NY		01/09/2026	05/28/2026	450,000							450,000	450,000			
100206272	LAKE ZURICH	IL		04/17/2025	06/02/2026	230,186		(5,825)			(5,825)		224,361	224,361			
100151173	KENNER	LA		05/09/2024	06/09/2026	238,539		(100)			(100)		238,439	230,857		(7,583)	(7,583)
100152375	MARICOPA	AZ		05/17/2024	06/17/2026	223,376		881			881		224,256	224,256			
100148234	DURHAM	NC		04/12/2024	06/17/2026	230,721		(6,465)			(6,465)		224,256	224,256			
100100027	JACKSONVILLE	FL		03/28/2023	04/22/2026	224,374		(374)			(374)		224,000	224,000			
100215341	CONCORD	NC		06/12/2025	06/07/2026	221,756		2,242			2,242		223,997	223,997			
100147695	TAMPA	FL		04/05/2024	04/09/2026	227,642		(3,904)			(3,904)		223,739	223,739			
100131741	WINDSOR MILL	MD		10/06/2023	05/11/2026	219,758		3,912			3,912		223,671	223,671			
100193325	LAKE ZURICH	IL		02/10/2025	06/07/2026	225,709		(2,198)			(2,198)		223,511	223,511			
100109126	FRANKLIN	NC		06/05/2023	05/09/2026	233,177		(9,857)			(9,857)		223,320	223,320			
100084617	WEST DOVER	VT		08/02/2022	06/22/2026	232,436		(83)			(83)		232,353	220,840		(11,513)	(11,513)
100244812	OAK ISLAND	NC		09/29/2025	05/17/2026	232,227		(9,108)			(9,108)		223,120	223,120			
100133794	TAMPA	FL		10/20/2023	06/05/2026	230,875		(54)			(54)		230,822	218,665		(12,157)	(12,157)
100119197	MOHAVE VALLEY	AZ		07/31/2023	06/17/2026	223,898		(847)			(847)		223,051	223,051			
100206714	CAPE MAY COURT HOUSE	NJ		04/23/2025	05/07/2026	232,138		(9,129)			(9,129)		223,010	223,010			
100206647	PARK HILL	OK		04/24/2025	05/17/2026	219,260		3,750			3,750		223,010	223,010			
100245492	MURRELLS INLET	SC		10/06/2025	04/21/2026	234,442		(11,433)			(11,433)		223,010	223,010			
100200225	GRAYSLAKE	IL		03/07/2025	06/07/2026	230,149		(7,327)			(7,327)		222,822	222,822			
3340092710	PARADISE	CA		02/06/2025	06/24/2026	278,468							278,468	278,468			
100145245	UNITED KINGDOM	GBR		03/12/2024	04/20/2026	291,930		(13,087)			(13,087)	(9,748)	269,095	284,610	15,514		15,514
100214882	GLENDALE HEIGHTS	IL		06/11/2025	06/05/2026	233,595		(10,958)			(10,958)		222,637	222,637			
100189796	CARROLTON	TX		01/21/2025	04/17/2026	227,274		(4,770)			(4,770)		222,505	222,505			
100180746	OKLAHOMA CITY	OK		11/26/2024	06/11/2026	229,865		(7,483)			(7,483)		222,383	222,383			
100202043	PHILADELPHIA	PA		03/18/2025	05/08/2026	221,540		841			841		222,381	222,381			
3310059768	MIAMI	FL		09/15/2023	04/29/2026	222,354							222,354	214,909		(7,445)	(7,445)
100100615	SURFSIDE BEACH	SC		04/27/2023	06/09/2026	232,070		(9,722)			(9,722)		222,348	222,348			
100175838	PHILADELPHIA	PA		11/12/2024	06/29/2026	221,485							221,485	231,250		9,765	9,765
100174787	DUNNELLON	FL		10/31/2024	05/03/2026	236,636		(14,600)			(14,600)		222,037	222,037			
100071817	NEW BRITAIN	CT		10/14/2021	05/17/2026	228,101		(6,095)			(6,095)		222,006	222,006			
100142765	CYPRESS	TX		02/08/2024	05/17/2026	226,368		(4,435)			(4,435)		221,932	221,932			
100113879	CHEVY CHASE	MD		06/29/2023	05/05/2026	215,733		229			229		215,961	214,358		(1,603)	(1,603)
100166927	ST AUGUSTINE	FL		09/13/2024	05/21/2026	228,793		(6,943)			(6,943)		221,850	221,850			
3340071653	NEWARK	NJ		04/05/2024	06/24/2026	277,200							277,200	277,200			
100140371	CAPE CORAL	FL		01/18/2024	04/17/2026	225,771		(4,077)			(4,077)		221,695	221,695			
100132133	BATON ROUGE	LA		10/13/2023	06/17/2026	221,603		90			90		221,693	221,693			
100148083	PORTERVILLE	CA		04/10/2024	06/04/2026	222,441		(871)			(871)		221,570	221,570			
100272024	KISSIMMEE	FL		01/08/2026	06/07/2026	232,549		(11,022)			(11,022)		221,527	221,527			
100161500	CANAL WINCHESTER	OH		07/30/2024	04/21/2026	228,462		(6,942)			(6,942)		221,521	221,521			
100141719	TAMPA	FL		01/30/2024	06/29/2026	224,980							224,980	200,222		(24,758)	(24,758)
3310090942	MORICHES	NY		12/12/2024	04/29/2026	221,330							221,330	221,330			
100164223	LAS VEGAS	NV		08/21/2024	04/05/2026	223,853		(2,536)			(2,536)		221,317	221,317			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340092309	HARTFORD	CT		01/16/2025	04/29/2026	276,646							276,646	276,646			
100141967	ELIZABETHTOWN	KY		02/29/2024	05/06/2026	226,246		(5,038)			(5,038)		221,208	221,208			
100153215	THE VILLAGES	FL		05/30/2024	06/21/2026	225,942		(4,774)			(4,774)		221,168	221,168			
100042969	SAN DIEGO	CA		05/28/2020	04/05/2026	229,540		(8,458)			(8,458)		221,082	221,082			
100150701	MANITOWOC	WI		05/06/2024	04/21/2026	225,822		(4,860)			(4,860)		220,962	220,962			
100164337	BONITA SPRINGS	FL		08/21/2024	06/17/2026	226,774		(5,893)			(5,893)		220,881	220,881			
100129780	HOLYOKE	MA		09/27/2023	06/05/2026	231,916		(11,121)			(11,121)		220,794	220,794			
100169280	PORT JEFFERSON STATION	NY		09/27/2024	05/05/2026	238,395		(17,675)			(17,675)		220,720	220,720			
100261991	UNITED KINGDOM	GBR		12/15/2025	05/20/2026	284,022		(8,314)			(8,314)	2,962	278,670	279,870	1,310	(110)	1,200
100028102	MIRAMAR	FL		10/26/2018	04/05/2026	188,210		32,210			32,210		220,420	220,420			
100060367	WAYNESVILLE	OH		06/01/2021	04/20/2026	219,553		856			856		220,409	220,409			
100182523	ROCKINGHAM	VA		12/12/2024	05/17/2026	214,204		6,151			6,151		220,355	220,355			
100209166	JACKSONVILLE	FL		04/30/2025	05/11/2026	226,825		(6,477)			(6,477)		220,348	220,348			
100284692	WASHINGTON	DC		03/27/2026	05/08/2026	222,088		(1,768)			(1,768)		220,320	220,320			
100143555	EULESS	TX		02/21/2024	04/09/2026	233,351		(13,096)			(13,096)		220,255	220,255			
100177221	HAMDEN	CT		01/16/2025	06/08/2026	230,980		(10,742)			(10,742)		220,238	220,238			
100114708	NORTH PORT	FL		06/29/2023	06/29/2026	230,025							230,025	224,906		(5,119)	(5,119)
100103135	HOMEWOOD	IL		04/21/2023	06/29/2026	225,694							225,694	225,615		(79)	(79)
100204623	SAVANNAH	GA		04/04/2025	05/07/2026	228,802		(8,676)			(8,676)		220,126	220,126			
100219326	TANNERSVILLE	PA		06/30/2025	05/07/2026	223,981		(3,897)			(3,897)		220,084	220,084			
3340091506	WASHINGTON	CT		01/16/2025	05/28/2026	274,824							274,824	274,824			
3340099530	PARLIN	NJ		04/24/2025	05/28/2026	274,705							274,705	274,705			
100101775	LAKEHURST	NJ		03/31/2023	04/09/2026	223,808		(4,124)			(4,124)		219,685	219,685			
100221325	BENSON	NC		07/22/2025	06/11/2026	227,221		(53)			(53)		227,168	227,307		139	139
100228869	HEREFORD	AZ		08/12/2025	04/07/2026	224,129		(4,688)			(4,688)		219,441	219,441			
100171542	WONDER LAKE	IL		10/16/2024	05/17/2026	219,795		(501)			(501)		219,294	219,294			
100103586	PALM COAST	FL		05/08/2023	06/09/2026	227,216		(7,971)			(7,971)		219,245	219,245			
100139691	UNITED KINGDOM	GBR		12/18/2023	06/22/2026	274,043						(12,215)	261,827	274,281	12,453		12,453
100236617	UNITED KINGDOM	GBR		09/12/2025	06/22/2026	285,841		(12,335)			(12,335)	7,020	280,526	274,065	(6,461)		(6,461)
100247511	PALMDALE	CA		10/28/2025	05/07/2026	225,606		(6,699)			(6,699)		218,907	218,907			
100142098	SHAKOPEE	MN		02/29/2024	04/06/2026	223,592		(4,718)			(4,718)		218,874	218,874			
100092064	WARETOWN	NJ		02/09/2023	04/09/2026	224,526		(5,653)			(5,653)		218,873	218,873			
100023823	AUSTIN	TX		09/04/2018	05/21/2026	219,459		(888)			(888)		218,571	218,571			
100219364	ENGLEWOOD	FL		06/30/2025	04/07/2026	222,194		(3,717)			(3,717)		218,477	218,477			
100228334	FREDERICKSBURG	TX		08/11/2025	04/07/2026	223,885		(5,554)			(5,554)		218,331	218,331			
3.6253E+11	SAN DIEGO	CA		11/24/2025	05/28/2026	436,500							436,500	436,500			
100144596	LEES SUMMIT	MO		03/13/2024	06/04/2026	216,727		1,445			1,445		218,171	218,171			
100115430	FORT LAUDERDALE	FL		07/17/2023	04/09/2026	213,830		4,336			4,336		218,166	218,166			
100194832	WESTFIELD	IN		02/21/2025	04/21/2026	219,564		(2,298)			(2,298)		217,266	217,266			
100026136	NILES	IL		09/20/2018	04/05/2026	196,290		20,880			20,880		217,170	217,170			
100171270	FAIRHOPE	AL		10/16/2024	06/05/2026	228,869		(11,788)			(11,788)		217,081	217,081			
100214051	APEX	NC		05/29/2025	05/17/2026	226,371		(9,304)			(9,304)		217,067	217,067			
100161098	SAINT AUGUSTINE	FL		07/24/2024	05/17/2026	222,520		(5,501)			(5,501)		217,019	217,019			
100131947	MANHATTAN	IL		10/13/2023	04/17/2026	218,774		(1,778)			(1,778)		216,996	216,996			
100152850	ARLINGTON	TN		05/22/2024	05/05/2026	223,272		(6,279)			(6,279)		216,993	216,993			
100148295	MERCHANTVILLE	NJ		04/12/2024	05/17/2026	216,757		34			34		216,791	216,791			
100163019	WEST BRANCH	IA		08/13/2024	04/21/2026	221,117		(4,339)			(4,339)		216,778	216,778			
3410000613	GYPSUM	CO		12/09/2024	05/22/2026	433,525							433,525	433,525			
100204171	WHITTIER	CA		03/31/2025	04/08/2026	227,932		(11,455)			(11,455)		216,477	216,477			
100149210	SIMI VALLEY	CA		04/22/2024	04/05/2026	223,212		(6,736)			(6,736)		216,476	216,476			
100201380	ANOKA	MN		03/12/2025	04/08/2026	223,865		(7,613)			(7,613)		216,252	216,252			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171812	AUBREY	TX		10/17/2024	04/21/2026	219,263		(3,049)			(3,049)		216,214	216,214			
100102008	SPRINGFIELD	MA		04/14/2023	04/09/2026	225,056		(8,868)			(8,868)		216,188	216,188			
100236334	FRUITLAND PARK	FL		09/10/2025	04/09/2026	219,206		(3,163)			(3,163)		216,043	216,043			
100220649	BONITA SPRINGS	FL		07/17/2025	06/08/2026	224,700		(8,929)			(8,929)		215,771	215,771			
100164758	VIRGINIA BEACH	VA		08/26/2024	06/17/2026	218,476		(2,729)			(2,729)		215,747	215,747			
100138856	TOLEDO	OH		12/21/2023	04/21/2026	220,460		(4,750)			(4,750)		215,710	215,710			
100206451	LEXINGTON	SC		04/22/2025	05/07/2026	227,938		(12,443)			(12,443)		215,495	215,495			
100164636	FARMERSVILLE	TX		08/21/2024	04/04/2026	222,411		(7,017)			(7,017)		215,394	215,394			
100226795	CHICAGO	IL		07/30/2025	04/21/2026	221,798		(6,464)			(6,464)		215,334	215,334			
3350109104	PLAINVIEW	NY		09/15/2025	06/25/2026	581,926							581,926	581,926			
100261132	RIO COMMUNITIES	NM		12/05/2025	04/07/2026	225,489		(10,186)			(10,186)		215,303	215,303			
100138861	CLEVELAND HEIGHTS	OH		12/21/2023	04/21/2026	220,344		(5,063)			(5,063)		215,281	215,281			
100119911	TEMPE	AZ		08/10/2023	05/11/2026	226,181		(11,003)			(11,003)		215,178	215,178			
100165379	WESTFIELD	IN		08/29/2024	06/21/2026	221,070		(6,098)			(6,098)		214,972	214,972			
100142597	LOGANVILLE	GA		02/08/2024	06/17/2026	214,921		(55)			(55)		214,867	214,867			
100164968	BOCA RATON	FL		08/28/2024	06/09/2026	226,443		(11,598)			(11,598)		214,845	214,845			
100109275	CHICAGO	IL		07/21/2023	05/09/2026	220,634		(5,915)			(5,915)		214,719	214,719			
100167584	SHELBY	NC		09/19/2024	05/04/2026	221,487		(6,804)			(6,804)		214,683	214,683			
100185413	HOUSTON	TX		12/20/2024	05/21/2026	212,687		1,950			1,950		214,637	214,637			
100185594	NAPERVILLE	IL		12/20/2024	04/11/2026	224,525		(10,082)			(10,082)		214,443	214,443			
100099811	FORKED RIVER	NJ		02/28/2023	04/09/2026	220,276		(5,852)			(5,852)		214,425	214,425			
100163170	FAIRVIEW HEIGHTS	IL		08/13/2024	06/21/2026	221,211		(6,897)			(6,897)		214,314	214,314			
100071619	PETERSBURG	VA		10/14/2021	06/17/2026	220,368		(6,153)			(6,153)		214,215	214,215			
100178298	CAPITOL HEIGHTS	MD		11/19/2024	05/05/2026	209,942		4,073			4,073		214,015	214,015			
100202490	DAYTONA BEACH SHORES	FL		03/21/2025	06/17/2026	212,956		1,053			1,053		214,009	214,009			
100165767	TITUSVILLE	FL		08/29/2024	06/11/2026	222,075		(8,142)			(8,142)		213,932	213,932			
100262850	UNITED KINGDOM	GBR		12/15/2025	06/22/2026	274,634		(7,367)			(7,367)	2,864	270,131	267,488	(2,613)	(30)	(2,644)
100153549	UNITED KINGDOM	GBR		05/29/2024	06/22/2026	267,310						(10,804)	256,506	267,544	11,038		11,038
100150671	FAYETTEVILLE	AR		05/06/2024	06/21/2026	220,260		(6,571)			(6,571)		213,688	213,688			
100210625	SAINT SIMONS ISLAND	GA		05/15/2025	04/07/2026	220,116		(6,467)			(6,467)		213,649	213,649			
100204603	CHICAGO	IL		04/04/2025	05/07/2026	224,855		(11,225)			(11,225)		213,630	213,630			
100099898	AVENTURA	FL		03/28/2023	06/29/2026	227,162							227,162	215,616		(11,546)	(11,546)
324080435	ALBANY	OR		01/22/2025	04/01/2026	368,155							368,155	368,155			
100164990	LAKEVILLE	PA		08/28/2024	06/29/2026	225,865							225,865	216,474		(9,391)	(9,391)
100234940	GEORGETOWN	DE		08/28/2025	04/21/2026	220,236		(6,781)			(6,781)		213,455	213,455			
100156799	BALTIMORE	MD		06/26/2024	04/05/2026	219,462		(6,028)			(6,028)		213,434	213,434			
100148899	FORT WORTH	TX		04/17/2024	06/17/2026	225,449		(12,313)			(12,313)		213,136	213,136			
100119436	LITTLE ELM	TX		07/31/2023	06/17/2026	212,532		689			689		213,221	213,221			
100235072	ROCHESTER	MN		08/28/2025	04/21/2026	216,197		(3,019)			(3,019)		213,178	213,178			
100146643	LOMBARD	IL		03/20/2024	04/05/2026	223,591		(10,439)			(10,439)		213,152	213,152			
100200497	MILWAUKEE	WI		03/11/2025	04/21/2026	222,250		(9,274)			(9,274)		212,976	212,976			
100100586	FRESNO	TX		04/27/2023	06/29/2026	224,844							224,844	220,267		(4,577)	(4,577)
3510121495	LOS ANGELES	CA		12/19/2025	04/30/2026	573,273		727			727		574,000	574,000			
100130342	OCALA	FL		09/28/2023	06/29/2026	216,224							216,224	215,477		(748)	(748)
3340101717	HEMPSTEAD	NY		06/05/2025	04/29/2026	265,304							265,304	265,304			
100071585	NEW BEDFORD	MA		10/14/2021	05/17/2026	217,999		(5,911)			(5,911)		212,088	212,088			
100218222	FRESNO	CA		06/26/2025	05/09/2026	219,370		(7,364)			(7,364)		212,006	212,006			
100131887	CHOWCHILLA	CA		10/06/2023	05/05/2026	207,729		4,242			4,242		211,972	211,972			
100131889	CHOWCHILLA	CA		10/06/2023	05/05/2026	207,674		4,297			4,297		211,972	211,972			
100245320	SAHUARITA	AZ		10/06/2025	05/21/2026	223,145		(11,273)			(11,273)		211,872	211,872			
100181310	JACKSONVILLE	FL		12/06/2024	06/30/2026	222,310		(208)			(208)		222,102	207,691		(14,411)	(14,411)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085997	CABO SAN LUCAS	MEX		08/19/2022	05/15/2026	211,613							211,613	211,613			
100195440	CHARLOTTE	NC		02/24/2025	06/17/2026	195,605		15,910			15,910		211,515	211,515			
3320051288	WESTMINSTER	MD		04/19/2023	05/28/2026	368,676							368,676	368,676			
100144151	PRINCETON	TX		03/07/2024	05/17/2026	200,679		10,594			10,594		211,273	211,273			
100163421	CARY	IL		09/27/2024	06/29/2026	223,775							223,775	217,874		(5,901)	(5,901)
100100599	ODENVILLE	AL		04/27/2023	04/09/2026	210,614		576			576		211,190	211,190			
100210306	HOLIDAY ISLAND	AR		05/09/2025	04/17/2026	211,840		(803)			(803)		211,036	211,036			
100165739	INDEPENDENCE	MO		08/29/2024	04/11/2026	225,758		(14,814)			(14,814)		210,945	210,945			
100201220	OCALA	FL		03/12/2025	06/17/2026	218,202		(7,322)			(7,322)		210,880	210,880			
100140915	SUNRISE	FL		02/26/2024	06/29/2026	221,575							221,575	216,595		(4,980)	(4,980)
100070479	GRANTS PASS	OR		09/23/2021	06/17/2026	219,621		(8,900)			(8,900)		210,722	210,722			
100209210	COLUMBUS	OH		04/29/2025	04/17/2026	208,293		2,424			2,424		210,718	210,718			
100161486	NARRAGANSETT	RI		07/30/2024	05/21/2026	213,697		(3,021)			(3,021)		210,676	210,676			
100011690	HOPKINS	SC		03/08/2017	04/13/2026	185,930		24,556			24,556		210,486	210,486			
100201245	PORT ST LUCIE	FL		03/12/2025	06/17/2026	215,736		(5,342)			(5,342)		210,394	210,394			
100257636	EAST BRUNSWICK	NJ		11/26/2025	06/04/2026	222,505		(12,138)			(12,138)		210,366	210,366			
100115867	SULTAN	WA		07/20/2023	05/17/2026	210,766		(409)			(409)		210,357	210,357			
100103227	LAS VEGAS	NV		04/26/2023	04/09/2026	212,909		(2,731)			(2,731)		210,177	210,177			
100067975	BURIEN	WA		09/23/2021	05/17/2026	216,190		(6,111)			(6,111)		210,080	210,080			
100120432	GLENWOOD	NJ		08/18/2023	06/29/2026	219,149							219,149	223,064		3,915	3,915
100180433	SAN MARCOS	TX		11/25/2024	06/21/2026	209,393		424			424		209,818	209,818			
100211110	FAIRFAX	VA		05/15/2025	04/17/2026	212,214		(2,397)			(2,397)		209,817	209,817			
100185877	PHOENIX	AZ		12/26/2024	04/08/2026	214,247		(4,693)			(4,693)		209,554	209,554			
100199417	LAWRENCEVILLE	GA		03/05/2025	05/07/2026	217,738		(8,206)			(8,206)		209,531	209,531			
100147403	BAKERSFIELD	CA		05/08/2024	04/09/2026	223,090		(13,707)			(13,707)		209,383	209,383			
3500108875	AVENTURA	FL		10/16/2024	06/25/2026	418,688							418,688	418,688			
3340103257	PEPPERELL	MA		05/29/2025	06/24/2026	261,518							261,518	261,518			
100103207	PHILADELPHIA	PA		04/21/2023	06/29/2026	213,033							213,033	157,250		(55,783)	(55,783)
100160142	CANUTILLO	TX		07/17/2024	04/21/2026	210,970		(2,087)			(2,087)		208,883	208,883			
100149659	WESTMONT	IL		04/26/2024	04/04/2026	215,491		(6,611)			(6,611)		208,881	208,881			
100243152	PHOENIX	AZ		09/26/2025	05/07/2026	218,298		(28)			(28)		218,269	218,377		108	108
3340101435	TOMS RIVER	NJ		05/22/2025	04/29/2026	260,726							260,726	260,726			
3340091445	CENTRAL FALLS	RI		01/16/2025	05/28/2026	260,659							260,659	260,659			
100226728	OCALA	FL		07/30/2025	05/21/2026	217,477		(9,006)			(9,006)		208,471	208,471			
100116561	WINTER GARDEN	FL		07/20/2023	06/29/2026	213,777							213,777	219,155		5,378	5,378
100226747	RICHMOND HEIGHTS	OH		07/30/2025	06/21/2026	212,124		(3,687)			(3,687)		208,437	208,437			
100109927	WEISER	ID		06/22/2023	06/09/2026	215,106		1,222			1,222		216,328	233,660		17,333	17,333
100148007	SACRAMENTO	CA		04/10/2024	04/04/2026	214,153		(6,032)			(6,032)		208,121	208,121			
100184601	CERRITOS	CA		12/17/2024	04/04/2026	213,745		(5,628)			(5,628)		208,117	208,117			
100203369	MAPLE GROVE	MN		03/27/2025	04/17/2026	215,718		(7,655)			(7,655)		208,063	208,063			
100156194	NORTH CHESTERFIELD	VA		06/20/2024	04/11/2026	217,878		(9,841)			(9,841)		208,037	208,037			
100102878	ROWLETT	TX		06/22/2023	06/10/2026	210,379		(2,529)			(2,529)		207,850	207,850			
100119111	KATY	TX		07/28/2023	05/06/2026	200,702		7,100			7,100		207,801	207,801			
100276947	CLEVELAND	TX		01/30/2026	06/26/2026	210,690		12			12		210,702	210,700		(2)	(2)
100139179	NORTH FORT MYERS	FL		12/28/2023	06/06/2026	209,339		(1,771)			(1,771)		207,568	207,568			
100100255	NEPTUNE	NJ		03/17/2023	04/09/2026	211,897		(4,386)			(4,386)		207,510	207,510			
100212193	VIRGINIA BEACH	VA		05/22/2025	04/04/2026	209,607		(2,193)			(2,193)		207,414	207,414			
100174592	ALVARADO	TX		10/31/2024	06/03/2026	218,193		(10,814)			(10,814)		207,379	207,379			
3510104265	HOUSTON	TX		12/19/2025	04/30/2026	558,628		1,536			1,536		560,164	560,164			
100138800	DREXEL HILL	PA		12/21/2023	05/21/2026	212,393		(5,175)			(5,175)		207,219	207,219			
3510120817	PLACIDA	FL		12/19/2025	06/25/2026	558,190		1,810			1,810		560,000	560,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3510137654	CHARLESTON	SC		02/19/2026	04/30/2026	560,000							560,000	560,000			
100236639	UNITED KINGDOM	GBR		09/12/2025	06/22/2026	268,324		(9,692)			(9,692)	6,589	265,221	259,068	(6,153)		(6,153)
100253096	MONROE	MI		10/30/2025	04/21/2026	216,722		(9,734)			(9,734)		206,988	206,988			
100165534	AUGUSTA	GA		08/29/2024	04/21/2026	212,644		(5,794)			(5,794)		206,850	206,850			
3340096474	BRANDON	FL		04/24/2025	05/28/2026	258,509							258,509	258,509			
100167963	APPLE VALLEY	CA		09/20/2024	06/05/2026	212,459		(5,675)			(5,675)		206,784	206,784			
100211661	MCKINNEY	TX		05/19/2025	05/04/2026	209,689		(2,952)			(2,952)		206,737	206,737			
100141348	ST. CLOUD	FL		01/30/2024	06/06/2026	208,139		(10)			(10)		208,128	219,076		10,947	10,947
100109004	SAINT LOUIS	MO		05/31/2023	04/09/2026	220,771		(14,111)			(14,111)		206,659	206,659			
100163108	WEST CHESTER	PA		08/13/2024	05/21/2026	215,195		(8,553)			(8,553)		206,642	206,642			
100119498	CHARLOTTE	NC		07/28/2023	04/04/2026	208,495		(1,914)			(1,914)		206,582	206,582			
100067492	WILMINGTON	DE		09/23/2021	06/17/2026	214,293		(7,714)			(7,714)		206,579	206,579			
100154529	RANCHO CUCAMONGA	CA		06/14/2024	05/05/2026	210,153		(3,625)			(3,625)		206,529	206,529			
100161566	UNITED KINGDOM	GBR		07/29/2024	05/20/2026	258,172						(7,255)	250,917	262,088	11,171		11,171
100065270	CHANDLER	AZ		07/28/2021	06/17/2026	212,527		(6,284)			(6,284)		206,243	206,243			
3510129536	FORT LAUDERDALE	FL		10/07/2025	04/30/2026	557,130							557,130	557,130			
100152679	NEW MARKET	AL		05/17/2024	04/21/2026	209,975		(3,866)			(3,866)		206,109	206,109			
100126922	TAMPA	FL		08/30/2023	05/22/2026	134,422							134,422	134,217		(206)	(206)
100110997	DENVER	CO		06/29/2023	05/05/2026	194,852		397			397		195,249	179,862		(15,387)	(15,387)
3510120849	COSTA MESA	CA		12/19/2025	04/30/2026	556,500							556,500	556,500			
100075979	TOLLESON	AZ		01/07/2022	06/17/2026	211,597		(5,884)			(5,884)		205,713	205,713			
3340112461	SUPPLY	NC		10/29/2025	05/28/2026	256,993							256,993	256,993			
100255568	ROTONDA WEST	FL		11/24/2025	04/21/2026	213,795		(8,244)			(8,244)		205,551	205,551			
100137002	EDEN PRAIRIE	MN		11/28/2023	05/17/2026	205,205		333			333		205,539	205,539			
100195400	CONWAY	SC		02/24/2025	04/17/2026	207,029		(1,585)			(1,585)		205,444	205,444			
100175423	BAKERSFIELD	CA		12/23/2024	06/29/2026	213,876							213,876	205,175		(8,701)	(8,701)
100243181	MESA	AZ		09/26/2025	05/07/2026	213,906		(8,675)			(8,675)		205,231	205,231			
100159504	BAKERSFIELD	CA		07/15/2024	05/17/2026	210,547		(5,481)			(5,481)		205,066	205,066			
3410000914	NEWARK	NJ		07/07/2025	05/22/2026	410,324							410,324	410,324			
3310083256	MIAMI	FL		09/10/2024	06/24/2026	205,138							205,138	205,138			
100202855	GRAND RAPIDS	MI		03/24/2025	05/17/2026	210,891		(5,935)			(5,935)		204,956	204,956			
100108190	OVERLAND PARK	KS		05/24/2023	05/09/2026	211,391		(6,451)			(6,451)		204,940	204,940			
100236757	RIVER GROVE	IL		09/11/2025	04/07/2026	210,866		(5,970)			(5,970)		204,896	204,896			
100229524	POTTSTOWN	PA		08/15/2025	05/21/2026	208,189		(3,353)			(3,353)		204,836	204,836			
100169225	DAYTON	OH		09/27/2024	06/09/2026	223,381		380			380		223,762	225,080		1,319	1,319
100236826	MUNDELEIN	IL		09/12/2025	06/07/2026	213,568		(8,772)			(8,772)		204,796	204,796			
100142365	NAPLES	FL		03/15/2024	06/05/2026	213,997		(9,278)			(9,278)		204,719	204,719			
100154868	BLUE ISLAND	IL		07/19/2024	04/08/2026	218,425		(13,916)			(13,916)		204,508	204,508			
100131787	DALLASTOWN	PA		10/06/2023	06/05/2026	217,585		(8)			(8)		217,576	214,139		(3,437)	(3,437)
100215818	JARRELL	TX		06/12/2025	05/21/2026	207,338		(3,003)			(3,003)		204,335	204,335			
100140590	MANCHESTER	CT		01/19/2024	04/04/2026	206,411		(2,147)			(2,147)		204,264	204,264			
3510128829	FAIRFAX	CA		08/27/2025	04/30/2026	551,719							551,719	551,719			
100163066	ATHENS	TX		08/13/2024	05/21/2026	210,822		(6,690)			(6,690)		204,132	204,132			
3510124784	MIAMI	FL		12/19/2025	05/28/2026	549,607		1,958			1,958		551,565	551,565			
100164800	HEMPHILL	TX		08/26/2024	04/17/2026	209,467		(5,574)			(5,574)		203,893	203,893			
100011223	DAMASCUS	OR		12/23/2016	04/05/2026	178,522		25,370			25,370		203,891	203,891			
100201437	ROMEOVILLE	IL		03/12/2025	04/08/2026	209,694		(5,841)			(5,841)		203,853	203,853			
100155304	ORMOND BEACH	FL		07/19/2024	05/08/2026	215,285		(11,509)			(11,509)		203,777	203,777			
100248695	CENTREVILLE	VA		10/29/2025	04/04/2026	215,983		(12,225)			(12,225)		203,758	203,758			
100126418	BATON ROUGE	LA		08/30/2023	05/09/2026	213,639		(4,945)			(4,945)		208,694	208,694			
100203692	GRONINGEN	NLD		03/26/2025	06/22/2026	254,229						(17,752)	236,477	251,304	14,827		14,827

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161419	MOUNT PROSPECT	IL		07/29/2024	05/17/2026	206,568		(3,490)			(3,490)		203,077	203,077			
3500114367	NEWARK	NJ		02/18/2025	04/01/2026	405,748							405,748	405,748			
100220699	CROWLEY	TX		07/18/2025	04/08/2026	208,407		(4)			(4)		208,404	208,446		42	42
100185875	FORNEY	TX		12/26/2024	06/08/2026	212,703		(9,863)			(9,863)		202,840	202,840			
100103018	WILTON	NH		06/22/2023	06/10/2026	214,077		(11,430)			(11,430)		202,647	202,647			
3340120036	JACKSON	NJ		01/29/2026	04/29/2026	253,044							253,044	253,044			
100254928	ANGIER	NC		11/17/2025	05/21/2026	210,976		(8,611)			(8,611)		202,365	202,365			
100154501	SAINT PETERSBURG	FL		06/14/2024	05/05/2026	209,547		(7,204)			(7,204)		202,343	202,343			
100060771	CAPITOL HEIGHTS	MD		06/01/2021	05/20/2026	201,517		773			773		202,290	202,290			
100237770	RENO	NV		09/12/2025	04/04/2026	213,154		(10,924)			(10,924)		202,230	202,230			
100031479	LANCASTER	CA		03/29/2019	04/05/2026	181,725		20,138			20,138		201,863	201,863			
3310087752	OYSTER BAY	NY		01/16/2025	04/29/2026	201,787							201,787	201,787			
3340099028	BALTIMORE	MD		04/10/2025	04/29/2026	252,014							252,014	252,014			
100103848	PLEASANT VALLEY	NY		05/10/2023	04/09/2026	210,365		(8,840)			(8,840)		201,525	201,525			
100174196	REUNION	FL		10/31/2024	05/07/2026	207,607		(6,122)			(6,122)		201,485	201,485			
3340103353	KEAAU	HI		06/26/2025	04/29/2026	251,459							251,459	251,459			
100206371	CHARLOTTE	NC		05/22/2025	06/09/2026	205,063		(3,939)			(3,939)		201,123	201,123			
100157968	CEDAR CITY	UT		07/09/2024	05/17/2026	200,343		773			773		201,116	201,116			
100120793	CONYERS	GA		08/25/2023	06/29/2026	215,417							215,417	216,760		1,343	1,343
100192506	WOODBURY	NJ		02/07/2025	06/08/2026	210,390		(161)			(161)		210,229	206,721		(3,508)	(3,508)
100166240	CLAYTON	NC		09/09/2024	06/17/2026	207,457		(6,911)			(6,911)		200,545	200,545			
100153489	PHILADELPHIA	PA		05/30/2024	06/29/2026	205,800							205,800	200,356		(5,444)	(5,444)
100153918	HOT SPRINGS VILLAGE	AR		06/05/2024	04/05/2026	202,797		(2,451)			(2,451)		200,346	200,346			
100139437	PASADENA	TX		12/28/2023	05/05/2026	191,295		8,806			8,806		200,101	200,101			
100244458	BEND	OR		09/29/2025	04/05/2026	208,629		(8,629)			(8,629)		200,000	200,000			
100115038	NORTH BRANCH	MN		07/14/2023	06/04/2026	199,389		584			584		199,974	199,974			
100138000	BUNKER HILL	WV		12/13/2023	06/17/2026	198,859		1,071			1,071		199,930	199,930			
100113616	BERKELEY	IL		06/29/2023	05/05/2026	127,733		72,189			72,189		199,921	199,921			
100136405	MERRIAM	KS		11/20/2023	04/17/2026	195,808		3,892			3,892		199,700	199,700			
3340068045	SANTA ROSA BEACH	FL		03/21/2024	05/28/2026	249,606							249,606	249,606			
100197312	VENTURA	CA		02/25/2025	04/04/2026	209,253		(9,688)			(9,688)		199,565	199,565			
100134894	MEDINA	TN		10/30/2023	05/06/2026	201,331		(1,800)			(1,800)		199,531	199,531			
100175825	WEST BABYLON	NY		11/12/2024	06/29/2026	206,202							206,202	237,846		31,643	31,643
324090745	KENNEWICK	WA		10/31/2024	05/29/2026	343,694							343,694	343,694			
100133890	SURPRISE	AZ		11/29/2023	04/10/2026	194,315		5,008			5,008		199,323	199,323			
100253664	SPRING HILL	KS		10/30/2025	04/21/2026	205,316		(6,028)			(6,028)		199,288	199,288			
100254562	TUCSON	AZ		11/07/2025	06/07/2026	204,305		(5,023)			(5,023)		199,281	199,281			
100237285	CAMANO ISLAND	WA		09/12/2025	05/04/2026	207,028		(7,807)			(7,807)		199,222	199,222			
100134337	LA PORTE	IN		10/27/2023	06/11/2026	208,841		(9,728)			(9,728)		199,113	199,113			
100221108	UNIONTOWN	OH		07/21/2025	04/21/2026	206,956		(7,847)			(7,847)		199,109	199,109			
100100054	HONOLULU	HI		03/28/2023	06/22/2026	206,409		(7,620)			(7,620)		198,790	198,790			
100206721	MCMINNVILLE	OR		04/23/2025	05/07/2026	204,411		(5,934)			(5,934)		198,477	198,477			
100195573	MODESTO	CA		02/24/2025	06/08/2026	208,039		(9,710)			(9,710)		198,329	198,329			
3410001026	TRACY CITY	TN		11/03/2025	06/23/2026	512,599							512,599	512,599			
100214126	WALDORF	MD		05/30/2025	05/11/2026	207,971		(9,743)			(9,743)		198,228	198,228			
3350109858	JAMAICA	NY		09/29/2025	04/29/2026	535,434							535,434	535,434			
100239301	ANNANDALE	VA		09/29/2025	05/08/2026	202,194		(4,136)			(4,136)		198,058	198,058			
100143350	GRIFFIN	GA		02/16/2024	04/05/2026	211,737		(13,706)			(13,706)		198,031	198,031			
100237344	NEW HYDE PARK	NY		09/12/2025	04/04/2026	206,674		(8,646)			(8,646)		198,027	198,027			
100137435	GRAPELAND	TX		01/11/2024	05/09/2026	216,088		(18,088)			(18,088)		198,000	198,000			
100237323	HYDE PARK	MA		09/12/2025	04/04/2026	209,068		(11,068)			(11,068)		198,000	198,000			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3.62534E+11	TORRANCE	CA		01/09/2026	05/28/2026	396,000							396,000	396,000			
100152812	LAKELAND	FL		05/22/2024	04/05/2026	206,012		(8,124)			(8,124)		197,887	197,887			
100012436	CHINO	CA		04/28/2017	06/13/2026	187,866		9,969			9,969		197,835	197,835			
3340080846	NASHVILLE	TN		10/31/2024	05/28/2026	247,115							247,115	148,158		(98,957)	(98,957)
100146248	TUCSON	AZ		03/19/2024	05/17/2026	202,868		(5,179)			(5,179)		197,688	197,688			
100190316	GARY	IN		01/22/2025	06/29/2026	197,600							197,600	206,769		9,169	9,169
100135561	PEORIA	AZ		11/13/2023	06/17/2026	194,790		2,679			2,679		197,468	197,468			
100206798	AMES	IA		04/23/2025	04/07/2026	206,459		(9,044)			(9,044)		197,414	197,414			
100195634	FORT WORTH	TX		02/24/2025	06/08/2026	203,578		(6,180)			(6,180)		197,398	197,398			
100237942	WYANDANCH	NY		09/12/2025	05/04/2026	211,363		(13,984)			(13,984)		197,379	197,379			
100228877	CHANDLER	AZ		08/12/2025	04/07/2026	205,984		(8,754)			(8,754)		197,230	197,230			
100228396	FAIR LAWN	NJ		08/11/2025	06/07/2026	202,519		(5,401)			(5,401)		197,118	197,118			
100190981	GARDNERVILLE	NV		01/28/2025	05/04/2026	198,164		(1,231)			(1,231)		196,933	196,933			
100139513	WOOD DALE	IL		12/28/2023	06/05/2026	198,781		(1,921)			(1,921)		196,860	196,860			
3340087789	PALM COAST	FL		02/06/2025	04/29/2026	245,986							245,986	245,986			
100144648	UNITED KINGDOM	GBR		01/25/2024	04/20/2026	245,895						(9,846)	236,049	251,395	15,346		15,346
100167633	PROVIDENCE	RI		09/19/2024	06/04/2026	200,558		(3,887)			(3,887)		196,670	196,670			
100157448	HICKORY	NC		02/20/2025	06/08/2026	198,500		(10)			(10)		198,491	194,236		(4,255)	(4,255)
100219347	OZARK	MO		06/30/2025	04/07/2026	203,048		(6,456)			(6,456)		196,591	196,591			
100157975	BALTIMORE	MD		07/09/2024	04/17/2026	197,727		(1,209)			(1,209)		196,518	196,518			
100172931	LINCOLN	CA		10/25/2024	06/05/2026	206,041		(9,532)			(9,532)		196,508	196,508			
100156195	RICHMOND	VA		06/20/2024	04/11/2026	206,938		(10,594)			(10,594)		196,344	196,344			
3410000816	LASCASSAS	TN		04/30/2025	06/23/2026	446,895							446,895	446,895			
100210799	FORT PIERCE	FL		05/15/2025	05/17/2026	199,419		(3,189)			(3,189)		196,229	196,229			
100160857	ALBURQUEQUE	NM		07/24/2024	05/05/2026	198,452		(2,422)			(2,422)		196,030	196,030			
100162994	RICHMOND	VA		08/12/2024	04/17/2026	200,044		(4,052)			(4,052)		195,992	195,992			
3340087787	PALM COAST	FL		02/06/2025	04/29/2026	244,976							244,976	244,976			
3350103073	DALLAS	TX		07/15/2025	05/28/2026	529,646							529,646	529,646			
100220542	MURRELLS INLET	SC		07/15/2025	04/07/2026	204,469		(8,520)			(8,520)		195,949	195,949			
100203378	FARMINGTON	UT		03/27/2025	05/17/2026	202,541		(6,714)			(6,714)		195,827	195,827			
100160603	LAKEWOOD	CA		07/19/2024	04/05/2026	195,162		584			584		195,746	195,746			
100175404	AMARILLO	TX		12/23/2024	05/11/2026	204,356		(8,612)			(8,612)		195,744	195,744			
100188092	SUN VALLEY	ID		01/07/2025	04/04/2026	205,147		(9,754)			(9,754)		195,393	195,393			
100131885	CHOWCHILLA	CA		10/06/2023	05/05/2026	191,446		3,920			3,920		195,366	195,366			
100204615	ROWLETT	TX		04/04/2025	04/07/2026	201,561		(6,576)			(6,576)		194,985	194,985			
100158619	CHICAGO	IL		07/10/2024	04/17/2026	197,808		(3,089)			(3,089)		194,720	194,720			
100236568	UNITED KINGDOM	GBR		09/12/2025	06/22/2026	251,490		(8,517)			(8,517)	6,176	249,149	243,431	(5,719)		(5,719)
100258345	LAS VEGAS	NV		12/05/2025	05/08/2026	202,991		(8,580)			(8,580)		194,411	194,411			
100141029	DALY CITY	CA		02/20/2024	06/06/2026	197,877		(3,513)			(3,513)		194,364	194,364			
100265026	POMONA	CA		12/17/2025	06/05/2026	196,042		(1,736)			(1,736)		194,306	194,306			
100119589	HEEMSTEDE	NLD		07/28/2023	05/20/2026	323,583						(15,007)	308,576	325,541	16,965		16,965
100101593	BRIDGEPORT	PA		04/26/2023	04/17/2026	197,642		(3,508)			(3,508)		194,134	194,134			
100229265	AVONDALE	AZ		08/14/2025	04/08/2026	199,879		(5,852)			(5,852)		194,027	194,027			
100238476	CLEVELAND	TN		09/19/2025	04/07/2026	198,888		(4,999)			(4,999)		193,889	193,889			
100128305	WOODBRIDGE	VA		09/14/2023	05/05/2026	200,158		(6,355)			(6,355)		193,803	193,803			
3350108399	GLENDORA	CA		09/08/2025	04/29/2026	523,768							523,768	523,768			
100170127	SALT LAKE CITY	UT		10/08/2024	05/17/2026	197,996		(4,307)			(4,307)		193,689	193,689			
100149458	MUNSTER	IN		04/24/2024	05/17/2026	193,533		148			148		193,681	193,681			
100145710	UNITED KINGDOM	GBR		03/12/2024	05/20/2026	253,640		(11,365)			(11,365)	(8,470)	233,804	245,541	11,737		11,737
100153404	SOUTH HOLLAND	IL		05/30/2024	06/29/2026	196,378							196,378	216,026		19,648	19,648
100205959	LAS VEGAS	NV		04/15/2025	04/04/2026	197,417		(3,992)			(3,992)		193,426	193,426			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3410000674	MADISON	NJ		01/17/2025	04/29/2026	386,251							386,251	386,251			
100087997	CHESTER	NH		10/25/2022	06/22/2026	193,408		(285)			(285)		193,123	193,123			
3310088159	EDISON	NJ		11/14/2024	04/29/2026	193,072							193,072	193,072			
100243185	MESA	AZ		09/26/2025	05/07/2026	200,427		(7,468)			(7,468)		192,959	192,959			
100152975	BRADENTON	FL		06/27/2024	04/09/2026	212,112		(19,167)			(19,167)		192,946	192,946			
100206165	DENVER	NC		04/16/2025	05/17/2026	199,148		(6,264)			(6,264)		192,885	192,885			
100215591	KEY WEST	FL		06/12/2025	04/17/2026	195,972		(3,161)			(3,161)		192,812	192,812			
100113456	FORT MILL	SC		06/29/2023	05/05/2026	149,667		43,069			43,069		192,737	192,737			
100175728	NORTH HILLS	CA		11/12/2024	06/01/2026	194,899		(2,182)			(2,182)		192,717	192,717			
100088252	PHILADELPHIA	PA		10/17/2022	06/29/2026	196,183							196,183	195,478		(706)	(706)
100118083	FRESNO	CA		07/20/2023	06/29/2026	190,674							190,674	196,768		6,094	6,094
100103142	BOLINGBROOK	IL		04/21/2023	06/29/2026	200,940							200,940	205,238		4,297	4,297
100173281	SAINT CLOUD	FL		10/30/2024	05/17/2026	199,401		(7,027)			(7,027)		192,374	192,374			
100161485	MAGNOLIA	TX		07/30/2024	05/21/2026	195,975		(3,745)			(3,745)		192,230	192,230			
100158823	BENTON	AR		07/10/2024	06/17/2026	196,509		(4,367)			(4,367)		192,142	192,142			
5.00006E+11	S-GRAVENHAGE	NLD		06/30/2025	06/22/2026	239,956						4,031	243,987	237,281	(6,706)		(6,706)
100101694	NORTH PORT	FL		03/31/2023	06/29/2026	195,125							195,125	194,350		(776)	(776)
100140404	KYLE	TX		01/18/2024	06/17/2026	194,230		(2,435)			(2,435)		191,795	191,795			
3510107179	ROCKLAND	MA		12/19/2025	04/30/2026	517,863							517,863	517,863			
100236108	TOLAR	TX		09/05/2025	04/04/2026	190,706		742			742		191,448	191,448			
100076201	GARLAND	TX		01/07/2022	04/17/2026	193,262		(2,431)			(2,431)		190,831	190,831			
100158050	RICHMOND	TX		07/09/2024	04/21/2026	194,620		(3,788)			(3,788)		190,832	190,832			
100136492	CHARLOTTE	NC		11/20/2023	06/17/2026	189,584		1,203			1,203		190,787	190,787			
3340099566	ROSETO	PA		04/10/2025	04/29/2026	238,265							238,265	238,265			
100191104	LUSBY	MD		01/29/2025	06/08/2026	196,586		(48)			(48)		196,538	189,033		(7,505)	(7,505)
100134527	FORT WORTH	TX		10/30/2023	06/09/2026	195,959		(5,363)			(5,363)		190,596	190,596			
100126933	ONTARIO	CA		08/30/2023	05/05/2026	162,457		244			244		162,700	160,214		(2,487)	(2,487)
100219269	SPRINGFIELD	MO		06/30/2025	05/07/2026	195,487		(5,047)			(5,047)		190,440	190,440			
100157963	NAPERVILLE	IL		07/09/2024	05/17/2026	192,298		(1,884)			(1,884)		190,414	190,414			
100108130	GARLAND	TX		05/24/2023	06/29/2026	198,355							198,355	195,284		(3,070)	(3,070)
100103345	DEVENTER	NLD		04/28/2023	06/22/2026	317,260						(14,796)	302,465	313,600	11,136		11,136
100143034	ASTOR	FL		02/12/2024	04/09/2026	204,068		(13,807)			(13,807)		190,260	190,260			
100248919	SCHAUMBURG	IL		10/29/2025	04/08/2026	197,188		(7,071)			(7,071)		190,116	190,116			
100140080	BROOKHAVEN	GA		01/09/2024	06/17/2026	192,695		(2,695)			(2,695)		190,000	190,000			
100202422	HOPEWELL	VA		03/19/2025	06/08/2026	199,346		(61)			(61)		199,285	195,507		(3,778)	(3,778)
100108460	FAIRHOPE	AL		05/25/2023	06/09/2026	198,594		(8,739)			(8,739)		189,855	189,855			
3500121334	ANDOVER	MA		04/07/2025	06/25/2026	379,191							379,191	379,191			
100060874	KNOXVILLE	TN		06/01/2021	06/20/2026	188,637		748			748		189,385	189,385			
100065684	PHOENIX	AZ		07/28/2021	05/17/2026	191,777		(2,489)			(2,489)		189,289	189,289			
3410000974	SPOTSWOOD	NJ		08/29/2025	06/23/2026	378,402							378,402	378,402			
100193477	NEWBURYPORT	MA		02/10/2025	06/07/2026	192,915		(3,723)			(3,723)		189,192	189,192			
100171562	NEWPORT	NC		10/16/2024	04/17/2026	191,248		(2,140)			(2,140)		189,108	189,108			
100206548	SALINAS	CA		04/22/2025	06/09/2026	193,936		(4,925)			(4,925)		189,010	189,010			
100184978	COLLINGSWOOD	NJ		12/19/2024	04/08/2026	184,412		4,588			4,588		189,000	189,000			
100273901	WEST PALM BEACH	FL		01/26/2026	04/07/2026	192,081		(3,244)			(3,244)		188,837	188,837			
100099954	MIAMI	FL		03/28/2023	04/22/2026	189,864		(1,037)			(1,037)		188,827	188,827			
100214207	SACRAMENTO	CA		05/30/2025	04/11/2026	198,082		(9,290)			(9,290)		188,792	188,792			
100140693	EVA	AL		02/08/2024	06/09/2026	199,035		(10,331)			(10,331)		188,704	188,704			
100101201	DOVER	NJ		04/28/2023	04/09/2026	187,698		832			832		188,530	188,530			
3340098444	SOMERS POINT	NJ		04/10/2025	06/24/2026	235,343							235,343	235,343			
100144723	UNITED KINGDOM	GBR		03/12/2024	06/22/2026	247,286		(11,566)			(11,566)	(8,258)	227,462	235,513	8,051		8,051

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340097654	FITCHBURG	MA		03/27/2025	04/29/2026	235,224							235,224	235,224			
100234826	HONEY GROVE	TX		08/28/2025	06/17/2026	190,158		(2,250)			(2,250)		187,908	187,908			
100091301	OREM	UT		01/31/2023	05/09/2026	202,270		(14,378)			(14,378)		187,892	187,892			
100227074	NEW SMYRNA BEACH	FL		07/30/2025	04/17/2026	195,613		(7,859)			(7,859)		187,753	187,753			
100180619	KENNESAW	GA		11/26/2024	04/05/2026	187,740		(5)			(5)		187,735	187,735			
100144609	WORCESTER	MA		03/13/2024	05/04/2026	191,271		(3,597)			(3,597)		187,673	187,673			
100071625	BASTROP	TX		10/14/2021	05/17/2026	192,526		(4,886)			(4,886)		187,640	187,640			
100067557	YUMA	AZ		09/23/2021	06/17/2026	195,348		(7,840)			(7,840)		187,508	187,508			
100169272	BUFFALO GROVE	IL		09/27/2024	05/05/2026	197,084		(9,580)			(9,580)		187,504	187,504			
100229365	COLLEGE STATION	TX		08/15/2025	05/01/2026	198,438		(11,107)			(11,107)		187,331	187,331			
3700005807	JERSEY CITY	NJ		06/30/2025	04/30/2026	312,098							312,098	312,098			
100076429	BOCA RATON	FL		12/23/2021	05/09/2026	193,937		(6,741)			(6,741)		187,196	187,196			
100199474	MENASHA	WI		03/05/2025	06/14/2026	199,570		(12,462)			(12,462)		187,108	187,108			
100091467	CHICAGO	IL		01/20/2023	06/29/2026	190,863							190,863	208,546		17,683	17,683
100091516	CHICAGO	IL		01/20/2023	04/09/2026	153,047		33,829			33,829		186,877	186,877			
100171606	JASPER	TX		10/16/2024	05/17/2026	192,808		(5,936)			(5,936)		186,872	186,872			
100147225	PHILADELPHIA	PA		03/28/2024	06/29/2026	192,884							192,884	92,500		(100,384)	(100,384)
100214236	FRESNO	CA		05/30/2025	04/08/2026	196,520		(9,723)			(9,723)		186,798	186,798			
100168481	SARASOTA	FL		09/25/2024	05/17/2026	191,867		(5,085)			(5,085)		186,782	186,782			
3700006476	IRVINGTON	NJ		11/21/2025	05/19/2026	311,074							311,074	311,074			
100186759	PRAIRIE VIEW	TX		12/31/2024	05/11/2026	183,078		3,447			3,447		186,525	186,525			
100141274	DAVENPORT	FL		01/30/2024	06/06/2026	190,837		(4,436)			(4,436)		186,400	186,400			
100147605	BARNEGAT	NJ		04/04/2024	06/29/2026	197,250							197,250	188,034		(9,216)	(9,216)
100121004	LAKEVILLE	PA		08/30/2023	04/17/2026	186,665		(393)			(393)		186,272	186,272			
100100108	ORLANDO	FL		03/28/2023	05/22/2026	191,270		(5,080)			(5,080)		186,190	186,190			
100164900	DETROIT	MI		08/28/2024	06/29/2026	192,409							192,409	186,960		(5,449)	(5,449)
100147709	FAIRFIELD	CA		04/05/2024	05/05/2026	194,356		(8,191)			(8,191)		186,164	186,164			
100090025	SAINT CLOUD	MN		01/13/2023	06/29/2026	184,042							184,042	182,860		(1,182)	(1,182)
100174846	LAFAYETTE	IN		10/31/2024	06/29/2026	194,458		(15)			(15)		194,443	189,002		(5,441)	(5,441)
100116100	FORNEY	TX		07/20/2023	06/06/2026	152,158		33,848			33,848		186,006	186,006			
3410000611	GYPSUM	CO		12/09/2024	04/29/2026	371,959							371,959	371,959			
3410000672	GYPSUM	CO		01/10/2025	04/29/2026	371,959							371,959	371,959			
100147249	OAK LAWN	IL		03/28/2024	06/09/2026	190,997		(5,144)			(5,144)		185,853	185,853			
100173885	WARWICK	RI		10/31/2024	06/05/2026	194,813		(9,061)			(9,061)		185,752	185,752			
100141462	BRUNSWICK	MD		01/30/2024	06/05/2026	199,171		(13,440)			(13,440)		185,731	185,731			
100142174	POINCIANA	FL		02/29/2024	06/29/2026	193,766							193,766	191,537		(2,229)	(2,229)
100128457	ROSELAND	VA		09/15/2023	04/11/2026	187,797		(2,415)			(2,415)		185,382	185,382			
100134558	BENNETTSVILLE	SC		10/30/2023	06/29/2026	193,189							193,189	192,933		(257)	(257)
100158290	UNITED KINGDOM	GBR		07/09/2024	06/22/2026	237,988		(6,218)			(6,218)	(8,019)	223,751	231,640	7,921	(32)	7,888
100084674	GARDNERVILLE	NV		08/02/2022	06/29/2026	188,328							188,328	193,270		4,942	4,942
3510112390	RALEIGH	NC		12/19/2025	05/28/2026	498,446		1,112			1,112		499,558	499,558			
100086998	MIAMI	FL		11/04/2022	06/29/2026	195,597		(117)			(117)		195,480	180,136		(15,344)	(15,344)
100126879	MIAMI	FL		08/30/2023	05/05/2026	107,720		190			190		107,911	106,378		(1,533)	(1,533)
100128783	MARIETTA	GA		09/21/2023	06/09/2026	199,870		(15,363)			(15,363)		184,506	184,506			
100136049	HIRAM	GA		11/16/2023	06/29/2026	198,787							198,787	184,431		(14,357)	(14,357)
3320047379	WEST BABYLON	NY		02/13/2023	04/29/2026	306,950							306,950	306,950			
100091235	ORLANDO	FL		01/31/2023	06/09/2026	194,439		(10,457)			(10,457)		183,982	183,982			
100173168	MONTEREY	VA		10/30/2024	06/17/2026	185,724		(1,758)			(1,758)		183,966	183,966			
100046337	VENTURA	CA		11/25/2020	04/07/2026	193,228		(9,427)			(9,427)		183,801	183,801			
100267432	DEN HAAG	NLD		12/23/2025	06/22/2026	224,961						4,590	229,550	222,322		(7,229)	(7,229)
100091231	ORLANDO	FL		01/31/2023	06/09/2026	193,094		(9,507)			(9,507)		183,587	183,587			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3510127810	DAVIDSON	NC		08/14/2025	06/25/2026	495,600							495,600	495,600			
100236654	UNITED KINGDOM	GBR		09/12/2025	04/20/2026	238,332		(9,341)			(9,341)	5,852	234,843	234,334	(509)		(509)
100162949	DECATUR	AL		08/12/2024	05/17/2026	185,730		(2,421)			(2,421)		183,310	183,310			
100139938	SEVIERVILLE	TN		01/09/2024	04/17/2026	184,353		(1,176)			(1,176)		183,178	183,178			
3510100259	NAPLES	FL		12/19/2025	06/25/2026	513,100							513,100	513,100			
100066010	BROOKLYN	CT		08/02/2021	04/20/2026	184,778		(1,879)			(1,879)		182,899	182,899			
100113505	IMPERIAL	MO		06/29/2023	06/05/2026	127,980		54,871			54,871		182,850	182,850			
100086750	PITTSBURGH	PA		09/30/2022	04/22/2026	184,862		(2,094)			(2,094)		182,768	182,768			
100102778	LOS ANGELES	CA		06/22/2023	06/29/2026	186,603		(20)			(20)		186,583	183,986		(2,597)	(2,597)
100091238	ORLANDO	FL		01/31/2023	06/09/2026	186,881		(4,311)			(4,311)		182,570	182,570			
100075753	PALM COAST	FL		12/01/2021	06/20/2026	183,259		(747)			(747)		182,511	182,511			
100076541	UNION CITY	CA		01/04/2022	04/09/2026	185,943		(3,534)			(3,534)		182,409	182,409			
100150104	BROOKSHIRE	TX		06/14/2024	04/09/2026	198,951		(16,554)			(16,554)		182,397	182,397			
100135570	BUDA	TX		11/13/2023	06/17/2026	185,168		(2,808)			(2,808)		182,360	182,360			
100067931	DALLAS	GA		09/23/2021	04/17/2026	187,209		(5,234)			(5,234)		181,974	181,974			
100177256	HENDERSON	NV		01/16/2025	06/30/2026	190,742							190,742	181,436		(9,305)	(9,305)
100053559	POST FALLS	ID		03/23/2021	05/07/2026	185,583		(3,919)			(3,919)		181,664	181,664			
100258678	LAKEVILLE	MN		12/05/2025	04/08/2026	191,664		(10,167)			(10,167)		181,497	181,497			
100211535	QUAKERTOWN	PA		06/05/2025	04/09/2026	186,492		(5,263)			(5,263)		181,229	181,229			
100144486	HOUSTON	TX		04/26/2024	04/09/2026	194,300		(13,323)			(13,323)		180,977	180,977			
3340097313	MEDFORD	NY		03/07/2025	04/29/2026	226,195							226,195	226,195			
3700006350	MAPLEWOOD	NJ		10/30/2025	06/30/2026	301,568							301,568	301,568			
100254103	POOLER	GA		11/06/2025	05/07/2026	186,940		(6,227)			(6,227)		180,712	180,712			
100210866	LEESBURG	VA		05/15/2025	04/17/2026	191,504		(10,920)			(10,920)		180,584	180,584			
100141521	TALLAHASSEE	FL		01/30/2024	06/05/2026	193,538		(13,026)			(13,026)		180,512	180,512			
100218509	TAMPA	FL		06/27/2025	06/09/2026	184,098		(3,632)			(3,632)		180,466	180,466			
100160828	WICHITA	KS		07/24/2024	04/05/2026	190,458		(10,041)			(10,041)		180,417	180,417			
100091054	PORTLAND	OR		01/31/2023	04/09/2026	191,245		(10,912)			(10,912)		180,333	180,333			
100137677	HUTTO	TX		12/08/2023	06/17/2026	182,579		(2,322)			(2,322)		180,257	180,257			
100071870	TEQUESTA	FL		10/14/2021	04/17/2026	187,275		(7,084)			(7,084)		180,190	180,190			
3500112284	PAWCATUCK	CT		12/20/2024	06/25/2026	359,818							359,818	359,818			
100169100	LAS VEGAS	NV		09/27/2024	04/21/2026	184,958		(5,321)			(5,321)		179,637	179,637			
100090729	WILMINGTON	DE		12/29/2022	05/09/2026	185,210		(5,575)			(5,575)		179,635	179,635			
3500121999	CORNELIUS	NC		05/22/2025	06/25/2026	358,956							358,956	358,956			
100110127	HOWELL	NJ		06/29/2023	05/09/2026	194,781		(15,596)			(15,596)		179,185	179,185			
3340099146	NORTH HAVEN	CT		04/10/2025	04/29/2026	223,901							223,901	223,901			
3310083395	DEERFIELD BEACH	FL		10/10/2024	04/29/2026	178,972							178,972	178,972			
100193081	HENDERSONVILLE	TN		02/10/2025	04/17/2026	182,939		(3,974)			(3,974)		178,965	178,965			
3340088655	SOUTH AMBOY	NJ		11/14/2024	06/24/2026	223,661							223,661	223,661			
100101790	PHILADELPHIA	PA		03/31/2023	06/29/2026	182,494							182,494	185,418		2,924	2,924
100139224	WALNUT COVE	NC		12/28/2023	04/06/2026	183,341		(4,530)			(4,530)		178,811	178,811			
100197657	WOODBURY	NJ		02/26/2025	06/08/2026	193,096		(92)			(92)		193,004	183,956		(9,048)	(9,048)
3340099675	DALLAS	TX		04/24/2025	04/29/2026	223,370							223,370	223,370			
100227053	FUQUAY VARINA	NC		07/30/2025	04/17/2026	172,641		5,992			5,992		178,634	178,634			
3510128830	FAIRFAX	CA		08/27/2025	04/30/2026	482,186							482,186	482,186			
100130377	ARIZONA CITY	AZ		09/28/2023	04/11/2026	184,664		(6,307)			(6,307)		178,357	178,357			
100193060	KNOB NOSTER	MO		02/10/2025	05/17/2026	182,836		(4,612)			(4,612)		178,224	178,224			
3500121998	CORNELIUS	NC		05/22/2025	06/25/2026	356,319							356,319	356,319			
100239148	KNOXVILLE	TN		09/29/2025	06/08/2026	181,811		(3,716)			(3,716)		178,095	178,095			
100154693	LAKE WORTH BEACH	FL		07/19/2024	04/08/2026	177,859		214			214		178,073	178,073			
100084825	KISSIMMEE	FL		08/02/2022	06/22/2026	195,376		(143)			(143)		195,233	174,529		(20,704)	(20,704)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3350115053	VANCLEAVE	MS		12/04/2025	04/29/2026	480,857							480,857	480,857			
100143428	KISSIMMEE	FL		02/16/2024	06/29/2026	183,437							183,437	182,772		(665)	(665)
100151818	FORT WORTH	TX		05/10/2024	06/29/2026	200,737		(13)			(13)		200,724	198,583		(2,141)	(2,141)
100190813	DENVER	CO		01/27/2025	05/05/2026	181,364		(3,551)			(3,551)		177,813	177,813			
100080399	JACKSONVILLE	FL		04/14/2022	05/09/2026	199,414		(21,671)			(21,671)		177,743	177,743			
755190	PALO ALTO	CA		12/31/2006	05/06/2026	177,696							177,696	177,696			
100146402	PONTE VEDRA BEACH	FL		03/19/2024	06/17/2026	187,134		(9,485)			(9,485)		177,649	177,649			
100174706	KANSAS CITY	MO		10/31/2024	04/03/2026	188,470		(10,853)			(10,853)		177,618	177,618			
100132331	COVINGTON	GA		11/03/2023	06/29/2026	137,674		122			122		137,796	165,886		28,089	28,089
100126379	TAYLORS	SC		08/30/2023	05/09/2026	180,199		(2,649)			(2,649)		177,550	177,550			
100164988	HARLINGEN	TX		08/28/2024	06/09/2026	183,048		(38)			(38)		183,010	182,704		(306)	(306)
100191689	PHILADELPHIA	PA		02/20/2025	05/09/2026	183,817		(6,488)			(6,488)		177,329	177,329			
100161806	MILLVILLE	NJ		07/31/2024	04/09/2026	181,859		(4,612)			(4,612)		177,246	177,246			
100116102	FORNEY	TX		07/20/2023	04/06/2026	145,136		32,086			32,086		177,222	177,222			
100169472	INDIANAPOLIS	IN		09/30/2024	04/07/2026	185,470		(8,289)			(8,289)		177,181	177,181			
100137487	LAKELAND	FL		01/11/2024	06/09/2026	185,394		(8,378)			(8,378)		177,016	177,016			
3310089087	ISELIN	NJ		11/21/2024	06/24/2026	176,819							176,819	176,819			
3510128831	FAIRFAX	CA		08/27/2025	04/30/2026	477,821							477,821	477,821			
3340101668	WASHINGTON	DC		05/29/2025	05/28/2026	220,968							220,968	220,968			
100053875	WILLIAMSTOWN	NJ		03/23/2021	05/07/2026	208,825		(32,446)			(32,446)		176,379	176,379			
100108172	COCOA	FL		05/24/2023	06/29/2026	178,797							178,797	189,826		11,029	11,029
100222405	CUMMING	GA		07/30/2025	06/08/2026	182,916		(6,764)			(6,764)		176,152	176,152			
100206776	CALIFORNIA CITY	CA		04/23/2025	04/07/2026	181,368		(5,462)			(5,462)		175,906	175,906			
3310082365	PANAMA CITY BEACH	FL		09/26/2024	06/24/2026	175,865							175,865	175,865			
100116141	MONTEREY PARK	CA		07/20/2023	04/06/2026	174,817		948			948		175,764	175,764			
100218422	TILBURG	NLD		06/26/2025	06/22/2026	219,560						2,812	222,372	217,036	(5,336)		(5,336)
100063132	SACRAMENTO	CA		07/01/2021	04/20/2026	175,231		373			373		175,604	175,604			
100173238	ONTARIO	CA		10/30/2024	06/17/2026	181,239		(5,651)			(5,651)		175,587	175,587			
3500121993	CORNELIUS	NC		05/22/2025	06/25/2026	351,045							351,045	351,045			
100145787	SAN ANTONIO	FL		05/08/2024	05/09/2026	182,542		(7,022)			(7,022)		175,521	175,521			
100091237	ORLANDO	FL		01/31/2023	06/09/2026	181,409		(6,226)			(6,226)		175,183	175,183			
100081217	HUNTSVILLE	AL		03/18/2022	05/17/2026	170,174		4,939			4,939		175,113	175,113			
3340091759	CAPE CORAL	FL		02/06/2025	06/24/2026	218,870							218,870	218,870			
100103077	MARIETTA	GA		06/22/2023	05/10/2026	179,611		(4,611)			(4,611)		175,000	175,000			
3350110790	HANOVER	MA		10/20/2025	05/28/2026	472,924							472,924	472,924			
100218292	TRENTON	NJ		06/26/2025	05/05/2026	175,888		(5)			(5)		175,883	175,900		17	17
3410000952	PISCATAWAY	NJ		08/01/2025	06/23/2026	387,534							387,534	387,534			
100143594	EASTON	PA		02/21/2024	05/09/2026	180,158		(5,444)			(5,444)		174,714	174,714			
100204816	VICTORVILLE	CA		04/09/2025	06/08/2026	175,638		(1,105)			(1,105)		174,533	174,533			
100067441	BROOKLYN PARK	MN		09/23/2021	05/17/2026	174,858		(680)			(680)		174,177	174,177			
100221754	SAVANNAH	GA		07/25/2025	05/08/2026	176,599		(13)			(13)		176,587	176,633		46	46
100025532	SAINT GEORGE	UT		09/20/2018	04/05/2026	157,030		17,042			17,042		174,072	174,072			
100237842	WILLIAMSBURG	VA		09/12/2025	06/26/2026	180,509		(36)			(36)		180,474	174,130		(6,343)	(6,343)
100228810	STEVENSVILLE	MI		08/12/2025	06/07/2026	180,827		(6,870)			(6,870)		173,957	173,957			
100173758	HIALEAH	FL		10/30/2024	05/11/2026	177,127		(3,171)			(3,171)		173,956	173,956			
3350113465	BROOKLYN	NY		10/20/2025	04/29/2026	470,138							470,138	470,138			
100155516	BILLINGS	MT		06/18/2024	06/17/2026	180,180		(6,230)			(6,230)		173,950	173,950			
100186790	HIALEAH	FL		12/31/2024	04/11/2026	174,240		(671)			(671)		173,568	173,568			
100212476	MONTGOMERY	TX		05/27/2025	04/07/2026	172,613		943			943		173,556	173,556			
100048076	PHOENIX	AZ		11/20/2020	04/07/2026	175,679		(2,155)			(2,155)		173,524	173,524			
100171281	SAN ANTONIO	TX		10/16/2024	04/05/2026	178,854		(5,385)			(5,385)		173,469	173,469			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134049	NEW WINDSOR	NY		10/25/2023	05/09/2026	178,261		(4,902)			(4,902)		173,359	173,359			
3350103482	BROOKLYN	NY		07/29/2025	05/28/2026	468,048							468,048	468,048			
100100275	NEW HAVEN	CT		03/24/2023	05/09/2026	181,561		(8,413)			(8,413)		173,148	173,148			
100149697	MANCHESTER	NH		04/26/2024	05/04/2026	172,912		25			25		172,937	172,937			
3340099975	LEHIGH ACRES	FL		05/22/2025	05/28/2026	216,137							216,137	216,137			
3340087928	OAKDALE	PA		11/14/2024	05/28/2026	216,117							216,117	216,117			
3340120275	CARTERET	NJ		02/13/2026	05/28/2026	215,978							215,978	215,978			
100248093	MEDFORD	NY		10/29/2025	06/04/2026	186,288		(13,701)			(13,701)		172,587	172,587			
3310052869	NEW ROCHELLE	NY		06/29/2023	06/24/2026	172,521							172,521	172,521			
100167838	BUHL	ID		09/20/2024	04/05/2026	177,489		(4,985)			(4,985)		172,504	172,504			
100153907	FORT WORTH	TX		06/05/2024	06/29/2026	192,241		(12)			(12)		192,229	191,336		(893)	(893)
100119017	ROSEDALE	MD		07/27/2023	05/05/2026	178,837		(6,481)			(6,481)		172,356	172,356			
3340100469	BELLPORT	NY		04/24/2025	05/28/2026	215,424							215,424	215,424			
3340102606	ST. CLOUD	FL		06/05/2025	05/28/2026	215,424							215,424	215,424			
100190354	COLUMBIA	SC		01/22/2025	06/29/2026	176,157							176,157	194,547		18,391	18,391
100110861	PLANT CITY	FL		06/29/2023	04/05/2026	145,193		26,285			26,285		171,478	171,478			
3340100452	PUNTA GORDA	FL		05/22/2025	06/24/2026	214,262							214,262	214,262			
100065921	AMSTERDAM/AMSTELVEEN	NLD		07/30/2021	04/20/2026	282,284						7,508	289,791	287,909	(1,882)		(1,882)
100066027	CENTENNIAL	CO		08/02/2021	06/20/2026	172,197		(1,041)			(1,041)		171,156	171,156			
100153420	BALTIMORE	MD		05/30/2024	06/29/2026	174,689							174,689	171,132		(3,557)	(3,557)
3350118543	STATEN ISLAND	NY		01/29/2026	05/28/2026	462,128							462,128	462,128			
100146718	MESQUITE	TX		03/20/2024	06/29/2026	183,171							183,171	187,160		3,989	3,989
3350108830	VALLEY STREAM	NY		09/29/2025	05/28/2026	461,943							461,943	461,943			
100189482	NEW BRITAIN	CT		01/15/2025	06/08/2026	175,527		(29)			(29)		175,499	175,562		64	64
100170310	KATY	TX		10/08/2024	04/17/2026	174,790		(4,148)			(4,148)		170,642	170,642			
100235389	WINDSOR MILL	MD		08/29/2025	06/08/2026	177,925		(7,449)			(7,449)		170,477	170,477			
100110897	SALEM	NJ		06/29/2023	05/05/2026	178,073		(22)			(22)		178,051	178,041		(10)	(10)
100081844	WEST ALLIS	WI		03/30/2022	06/09/2026	171,561		(1,194)			(1,194)		170,367	170,367			
100115412	PALM COAST	FL		07/17/2023	06/09/2026	173,695		(3,371)			(3,371)		170,324	170,324			
100140992	HOUSTON	TX		01/26/2024	06/29/2026	163,984							163,984	181,644		17,660	17,660
100174626	RIO RANCHO	NM		10/31/2024	05/03/2026	178,392		(8,212)			(8,212)		170,180	170,180			
100141191	BUFFALO	NY		01/30/2024	06/09/2026	177,573		1,336			1,336		178,908	180,044		1,136	1,136
100243429	POTTSTOWN	PA		09/26/2025	06/05/2026	175,407		(5,312)			(5,312)		170,095	169,840		(255)	(255)
3510132607	MIAMI	FL		10/17/2025	04/30/2026	459,579							459,579	459,579			
100068218	PHILADELPHIA	PA		08/25/2021	05/17/2026	174,305		(4,442)			(4,442)		169,863	169,863			
100168726	LEXINGTON	SC		09/26/2024	04/11/2026	176,896		(7,037)			(7,037)		169,860	169,860			
3350098718	PASSAIC	NJ		07/15/2025	05/28/2026	458,297							458,297	458,297			
100111750	WYNCOTE	PA		06/29/2023	05/05/2026	108,630		60,579			60,579		169,209	169,209			
100169161	SAN ANTONIO	TX		09/27/2024	05/21/2026	172,525		(3,468)			(3,468)		169,057	169,057			
100202179	AUGUSTA	GA		03/18/2025	05/08/2026	174,577		(5,615)			(5,615)		168,962	168,962			
100134964	KANNAPOLIS	NC		10/30/2023	05/06/2026	181,274		(12,341)			(12,341)		168,932	168,932			
100228248	WINCHESTER	VA		08/11/2025	04/07/2026	171,278		(2,463)			(2,463)		168,815	168,815			
3.62503E+11	WASHINGTON	DC		02/27/2025	04/29/2026	337,000							337,000	337,000			
100109250	CINCINNATI	OH		07/21/2023	04/09/2026	178,950		(10,501)			(10,501)		168,448	168,448			
100141758	TOLEDO	OH		01/30/2024	05/09/2026	170,826		(2,411)			(2,411)		168,415	168,415			
3310082963	ORLANDO	FL		09/26/2024	05/28/2026	168,399							168,399	168,399			
100153906	WATERLOO	SC		06/05/2024	06/05/2026	176,243		(7,873)			(7,873)		168,370	168,370			
100210346	INDIANAPOLIS	IN		05/09/2025	06/29/2026	171,734							171,734	167,279		(4,455)	(4,455)
100129904	KANSAS CITY	MO		09/27/2023	05/09/2026	170,981		(3,154)			(3,154)		167,827	167,827			
100136357	PORT CHARLOTTE	FL		11/20/2023	04/17/2026	165,414		2,411			2,411		167,826	167,826			
100089055	CICERO	IL		01/06/2023	05/09/2026	170,030		(2,243)			(2,243)		167,787	167,787			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
19036	FORT WORTH	TX		04/15/2011	05/04/2026	167,515							167,515	167,515			
100265410	BEAR VALLEY	CA		12/19/2025	06/08/2026	171,047		(3,544)			(3,544)		167,503	167,503			
100257272	RIDGEFIELD	CT		11/26/2025	06/04/2026	176,762		(9,338)			(9,338)		167,425	167,425			
100084812	FAIRVIEW	NJ		08/02/2022	06/22/2026	166,836		465			465		167,301	167,301			
100116981	PINEVILLE	NC		07/20/2023	05/05/2026	139,494		27,594			27,594		167,088	167,088			
100116983	PINEVILLE	NC		07/20/2023	05/05/2026	139,796		27,292			27,292		167,088	167,088			
3510127926	SEATTLE	WA		08/14/2025	05/28/2026	451,500							451,500	451,500			
100236107	SAN DIEGO	CA		09/05/2025	04/04/2026	175,677		(8,661)			(8,661)		167,016	167,016			
100136781	KANSAS CITY	MO		11/27/2023	04/09/2026	170,480		(3,469)			(3,469)		167,011	167,011			
100175866	WILKES-BARRE	PA		11/12/2024	06/11/2026	170,246		(3,489)			(3,489)		166,757	166,757			
100193213	PHILADELPHIA	PA		02/10/2025	04/07/2026	171,581		(5,493)			(5,493)		166,088	166,088			
100248937	PRATTVILLE	AL		10/29/2025	05/08/2026	172,020		(6,168)			(6,168)		165,852	165,852			
100200192	COLUMBUS	OH		03/07/2025	04/07/2026	169,670		(4,000)			(4,000)		165,671	165,671			
100060857	LAWSON	MO		06/01/2021	05/20/2026	164,908		681			681		165,589	165,589			
100120825	MABELVALE	AR		08/25/2023	05/11/2026	172,624		(7,056)			(7,056)		165,568	165,568			
3410000764	FORKED RIVER	NJ		03/24/2025	05/22/2026	330,586							330,586	330,586			
100128836	ROCHESTER	MN		09/21/2023	04/05/2026	165,331		(396)			(396)		164,935	164,935			
100139429	BLISSFIELD	MI		12/06/2023	05/09/2026	160,142		4,661			4,661		164,803	164,803			
100068174	TALLAHASSEE	FL		08/25/2021	04/17/2026	169,841		(5,281)			(5,281)		164,559	164,559			
100168846	UNITED KINGDOM	GBR		09/26/2024	04/20/2026	205,442						2,794	208,236	210,030	1,794		1,794
100152681	MECHANICSBURG	PA		05/17/2024	05/21/2026	161,173		2,669			2,669		163,843	163,843			
3410000708	DANDRIDGE	TN		02/24/2025	04/29/2026	327,617							327,617	327,617			
100142808	GREENFIELD	MA		02/08/2024	05/05/2026	169,366		(5,603)			(5,603)		163,764	163,764			
100060120	ARBUCKLE	CA		06/25/2021	06/17/2026	167,847		(4,098)			(4,098)		163,749	163,749			
3310081742	SOMERVILLE	NJ		08/26/2024	04/29/2026	163,721							163,721	163,721			
100099997	KINGSVILLE	TX		03/28/2023	06/29/2026	167,353		(12)			(12)		167,341	177,982	10,641		10,641
100246025	CRYSTAL	MN		10/07/2025	05/08/2026	165,371		(1,954)			(1,954)		163,417	163,417			
100079542	COMPTON	CA		04/08/2022	04/22/2026	160,997		2,355			2,355		163,352	163,352			
100190281	TUNNEL HILL	GA		01/22/2025	05/11/2026	164,192		(867)			(867)		163,325	163,325			
100141497	MELBOURNE	FL		01/30/2024	05/05/2026	169,437		(6,331)			(6,331)		163,106	163,106			
100101791	PHILADELPHIA	PA		03/31/2023	06/29/2026	166,499							166,499	160,888		(5,611)	(5,611)
100190291	TUNNEL HILL	GA		01/22/2025	05/11/2026	160,549		2,222			2,222		162,771	162,771			
100246760	CHESAPEAKE BEACH	MD		10/15/2025	06/07/2026	169,732		(6,993)			(6,993)		162,739	162,739			
100130005	ASHLAND	KY		09/27/2023	04/09/2026	168,789		(6,194)			(6,194)		162,595	162,595			
100079588	SAINT CLOUD	FL		04/25/2022	05/22/2026	176,359		(14,137)			(14,137)		162,222	162,222			
100118059	SAINT BERNARD	OH		07/20/2023	04/05/2026	139,639		22,581			22,581		162,220	162,220			
100212960	SYLMAR	CA		05/29/2025	04/08/2026	171,347		(9,130)			(9,130)		162,217	162,217			
100236600	UNITED KINGDOM	GBR		09/12/2025	04/20/2026	210,057		(7,729)			(7,729)	5,158	207,486	207,039	(447)		(447)
100235515	S-GRAVENHAGE	NLD		08/28/2025	04/20/2026	202,229						2,171	204,400	206,217	1,818		1,818
100203637	UNITED KINGDOM	GBR		03/27/2025	04/20/2026	202,202						(4,385)	197,817	206,727	8,910		8,910
3410000645	FLANDERS	NJ		12/23/2024	06/23/2026	323,060							323,060	323,060			
100127179	PORT MURRAY	NJ		08/30/2023	05/05/2026	148,502		253			253		148,755	147,615		(1,140)	(1,140)
100085138	UTRECHT	NLD		07/27/2022	05/20/2026	268,732						(31,432)	237,299	270,361	33,062		33,062
100128276	BORON	CA		09/14/2023	05/05/2026	167,224		(6,088)			(6,088)		161,136	161,136			
100190110	MESA	AZ		01/21/2025	05/17/2026	165,843		(4,766)			(4,766)		161,077	161,077			
100111745	SEATTLE	WA		06/29/2023	05/05/2026	108,358		52,647			52,647		161,005	161,005			
100049570	FAYETTEVILLE	GA		11/20/2020	06/07/2026	160,096		824			824		160,920	160,920			
100114795	HOLMES BEACH	FL		07/10/2023	04/17/2026	163,685		(2,894)			(2,894)		160,792	160,792			
100199586	GILBERTS	IL		03/05/2025	05/14/2026	158,350		2,362			2,362		160,712	160,712			
3310083083	PARKER	CO		10/23/2024	04/29/2026	160,707							160,707	160,707			
3310026523	PLAINFIELD	NJ		12/16/2021	04/29/2026	160,677							160,677	160,677			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310078094	LINDEN	NJ		08/26/2024	04/29/2026	160,662							160,662	160,662			
100109086	HIALEAH GARDENS	FL		06/05/2023	05/09/2026	166,394		(5,879)			(5,879)		160,515	160,515			
100102402	TALLAHASSEE	FL		06/07/2023	05/09/2026	171,571		(11,185)			(11,185)		160,386	160,386			
100230056	MIDDLETOWN	OH		08/25/2025	06/03/2026	163,015		(19)			(19)		162,996	163,020		25	25
100264187	UNITED KINGDOM	GBR		12/15/2025	06/22/2026	205,060		(4,791)			(4,791)	2,139	202,407	200,420	(1,920)	(68)	(1,987)
100118043	BALTIMORE	MD		07/20/2023	06/29/2026	127,366							127,366	169,643		42,277	42,277
100091262	MILWAUKEE	WI		01/31/2023	04/09/2026	168,249		(8,171)			(8,171)		160,078	160,078			
323060663	PORTLAND	OR		09/29/2023	04/29/2026	275,946							275,946	275,946			
100141788	PALMYRA	NJ		01/30/2024	06/29/2026	169,840							169,840	171,389		1,549	1,549
100199732	WINCHESTER	MA		03/05/2025	04/14/2026	172,272		(12,290)			(12,290)		159,982	159,982			
3510115161	NORTH MIAMI BEACH	FL		12/19/2025	05/28/2026	431,223		1,027			1,027		432,250	432,250			
100141974	SUGAR LAND	TX		02/29/2024	06/06/2026	171,934		(12,492)			(12,492)		159,442	159,442			
100101543	MESQUITE	TX		04/26/2023	04/17/2026	162,175		(2,907)			(2,907)		159,268	159,268			
100013749	FRESNO	CA		05/25/2017	05/05/2026	141,660		17,457			17,457		159,117	159,117			
100180203	MILLEDGEVILLE	GA		11/25/2024	06/21/2026	162,212		(3,097)			(3,097)		159,115	159,115			
100248208	MARION	MA		10/29/2025	04/04/2026	165,371		(6,502)			(6,502)		158,868	158,868			
100247811	GRAHAM	WA		10/29/2025	06/04/2026	165,595		(6,791)			(6,791)		158,804	158,804			
100220564	BIRMINGHAM	AL		07/15/2025	06/07/2026	165,041		(6,294)			(6,294)		158,747	158,747			
3350113485	PHILADELPHIA	PA		10/29/2025	05/28/2026	429,044							429,044	429,044			
100054140	TUCSON	AZ		03/23/2021	04/07/2026	155,764		2,980			2,980		158,745	158,745			
100214908	LAS VEGAS	NV		06/11/2025	04/05/2026	166,398		(7,802)			(7,802)		158,596	158,596			
100244034	COLORADO SPRINGS	CO		09/29/2025	06/17/2026	165,063		(6,597)			(6,597)		158,465	158,465			
100127226	PORT ST LUCIE	FL		08/30/2023	06/05/2026	121,400		37,022			37,022		158,423	158,423			
3510106912	MIAMI	FL		12/19/2025	04/30/2026	428,166							428,166	428,166			
100102642	SURFSIDE BEACH	TX		06/22/2023	04/10/2026	181,155		(22,771)			(22,771)		158,384	158,384			
100023560	OWINGS MILLS	MD		09/04/2018	06/21/2026	160,641		(2,562)			(2,562)		158,078	158,078			
100116276	RENSSELAER	NY		07/20/2023	04/05/2026	145,576		12,276			12,276		157,852	157,852			
3350109663	SOUTH RICHMOND HILL	NY		09/29/2025	05/28/2026	426,258							426,258	426,258			
3510127049	WEST END	NC		08/27/2025	05/28/2026	426,031							426,031	426,031			
100116979	PINEVILLE	NC		07/20/2023	05/05/2026	131,666		25,839			25,839		157,505	157,505			
100116982	PINEVILLE	NC		07/20/2023	05/05/2026	130,827		26,678			26,678		157,505	157,505			
100145846	STONE MOUNTAIN	GA		03/15/2024	05/05/2026	162,863		(5,587)			(5,587)		157,276	157,276			
100103828	LIVERPOOL	NY		05/10/2023	06/09/2026	161,725		(4,527)			(4,527)		157,198	157,198			
100134052	MILWAUKEE	WI		10/25/2023	05/09/2026	163,326		(6,229)			(6,229)		157,097	157,097			
100103172	WATERBURY	CT		04/21/2023	05/09/2026	161,565		(4,624)			(4,624)		156,941	156,941			
100136008	LAS CRUCES	NM		11/16/2023	04/05/2026	156,886		(42)			(42)		156,844	156,844			
100246851	WEST COLUMBIA	SC		10/16/2025	05/05/2026	163,962		(33)			(33)		163,930	164,018		88	88
100100618	BRADENTON	FL		04/27/2023	06/29/2026	167,512							167,512	157,713		(9,799)	(9,799)
100134642	AUBURNDALE	FL		10/30/2023	04/06/2026	161,248		(4,705)			(4,705)		156,543	156,543			
100136779	KANSAS CITY	MO		11/27/2023	05/09/2026	159,913		(3,455)			(3,455)		156,458	156,458			
3500109594	HOUSTON	TX		10/16/2024	06/25/2026	312,656							312,656	312,656			
100196635	PARKLAND	FL		02/25/2025	04/04/2026	163,135		(6,815)			(6,815)		156,320	156,320			
100099921	FORT PIERCE	FL		03/28/2023	06/29/2026	160,255							160,255	149,175		(11,080)	(11,080)
100077206	SQUAW VALLEY	CA		01/03/2022	06/20/2026	167,865		(1,876)			(1,876)		165,989	165,989			
100243825	FREMONT	CA		09/29/2025	05/17/2026	160,096		(4,247)			(4,247)		155,849	155,849			
3410000606	MIDDLETOWN	NJ		11/14/2024	04/29/2026	311,676							311,676	311,676			
100013832	ROSEVILLE	CA		05/25/2017	04/05/2026	135,529		20,252			20,252		155,781	155,781			
3410000832	GILLETTE	NJ		06/06/2025	05/22/2026	311,493							311,493	311,493			
3410000880	BAYONNE	NJ		08/01/2025	04/29/2026	310,027							310,027	310,027			
100157879	PERKINS	OK		07/09/2024	04/17/2026	158,108		(3,421)			(3,421)		154,687	154,687			
100140821	NORTH TONAWANDA	NY		03/06/2024	05/05/2026	175,256		(20,676)			(20,676)		154,580	154,580			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190926	ROUND ROCK	TX		01/28/2025	05/04/2026	158,387		(3,872)			(3,872)		154,515	154,515			
100236722	UNITED KINGDOM	GBR		09/12/2025	04/20/2026	199,885		(7,664)			(7,664)	4,909	197,130	196,709	(421)		(421)
100078507	UTRECHT	NLD		01/26/2022	05/20/2026	256,574						(7,014)	249,560	258,126	8,566		8,566
100267414	S-GRAVENHAGE	NLD		12/23/2025	06/22/2026	192,392						3,847	196,239	191,185	(5,054)		(5,054)
100117730	LUBBOCK	TX		07/20/2023	04/06/2026	139,995		13,774			13,774		153,769	153,769			
100204512	SPRING	TX		04/04/2025	06/07/2026	160,200		(6,571)			(6,571)		153,629	153,629			
100013219	RIO RICO	AZ		05/25/2017	04/05/2026	128,487		25,133			25,133		153,619	153,619			
3510120617	MIAMI	FL		12/19/2025	05/28/2026	413,764		986			986		414,750	414,750			
3300005692	WASHINGTON	DC		01/29/2025	04/30/2026	153,336							153,336	153,336			
100257154	DAYTON	NV		11/26/2025	06/04/2026	158,358		(5,124)			(5,124)		153,234	153,234			
100148134	GURNEE	IL		04/10/2024	04/09/2026	159,774		(6,595)			(6,595)		153,180	153,180			
100221333	TULSA	OK		07/22/2025	06/29/2026	152,817							152,817	148,184		(4,633)	(4,633)
100057619	PORT SAINT LUCIE	FL		06/30/2021	05/17/2026	159,015		(6,235)			(6,235)		152,780	152,780			
3700006223	NEWARK	NJ		09/02/2025	04/30/2026	254,914							254,914	254,914			
3510125689	MCCALL	ID		08/27/2025	06/25/2026	413,020							413,020	413,020			
100204425	HOPKINS	SC		04/01/2025	06/29/2026	156,790							156,790	166,904		10,114	10,114
3350118214	NEWARK	NJ		02/13/2026	06/25/2026	418,945							418,945	418,945			
3340100289	OCALA	FL		04/24/2025	04/29/2026	190,714							190,714	190,714			
3340102188	DECATUR	GA		05/22/2025	06/24/2026	190,682							190,682	190,682			
100046219	SENECA	PA		11/25/2020	05/07/2026	182,348		(29,903)			(29,903)		152,445	152,445			
100176224	CLEVELAND	OH		12/20/2024	05/09/2026	159,825		(7,437)			(7,437)		152,388	152,388			
100247055	GILMER	TX		10/22/2025	04/04/2026	158,067		(5,771)			(5,771)		152,295	152,295			
100214174	MARTINEZ	GA		05/30/2025	06/11/2026	157,038		(4,963)			(4,963)		152,075	152,075			
100133970	KANSAS CITY	MO		10/25/2023	05/09/2026	158,360		(6,364)			(6,364)		151,996	151,996			
100032046	LAKEWOOD	CO		03/29/2019	06/05/2026	135,922		16,061			16,061		151,983	151,983			
100205055	LOCUST GROVE	GA		04/11/2025	06/29/2026	159,400							159,400	152,635		(6,765)	(6,765)
100116977	PINEVILLE	NC		07/20/2023	05/05/2026	127,492		24,377			24,377		151,869	151,869			
100196662	BRENTWOOD	CA		02/25/2025	04/04/2026	158,509		(6,714)			(6,714)		151,795	151,795			
100201279	CINCINNATI	OH		03/12/2025	06/05/2026	160,153		(8,370)			(8,370)		151,784	151,784			
100174839	JEFFERSONVILLE	IN		10/31/2024	04/03/2026	161,613		(10,345)			(10,345)		151,268	151,268			
100119780	LAKE PARK	GA		08/08/2023	05/09/2026	157,140		(5,954)			(5,954)		151,186	151,186			
325024872	ELKO	NV		04/23/2025	06/29/2026	260,656							260,656	260,656			
100173777	TULSA	OK		10/30/2024	06/29/2026	155,304							155,304	146,089		(9,215)	(9,215)
3410000814	DETROIT	MI		04/30/2025	04/29/2026	301,965							301,965	301,965			
100219171	KATY	TX		06/27/2025	04/07/2026	153,883		(3,059)			(3,059)		150,824	150,824			
3350106109	NYACK	NY		09/08/2025	06/25/2026	438,795							438,795	438,795			
3350113251	HICKSVILLE	NY		12/04/2025	04/29/2026	407,453							407,453	407,453			
100164919	DOLTON	IL		08/28/2024	06/29/2026	154,462							154,462	142,617		(11,845)	(11,845)
100081229	MADISON	SD		03/18/2022	06/17/2026	147,391		3,193			3,193		150,584	150,584			
100199542	EL CAJON	CA		03/05/2025	05/14/2026	161,670		(11,194)			(11,194)		150,476	150,476			
100163876	AMHERST	OH		09/27/2024	05/09/2026	157,628		(7,327)			(7,327)		150,301	150,301			
325020492	ELKO	NV		04/23/2025	06/29/2026	258,956							258,956	258,956			
100140521	MARICOPA	AZ		01/19/2024	06/04/2026	147,784		2,373			2,373		150,157	150,157			
3410000886	THE COLONY	TX		06/06/2025	04/29/2026	299,865							299,865	299,865			
100162084	PLAINFIELD	IL		07/31/2024	04/05/2026	151,758		(1,864)			(1,864)		149,893	149,893			
100119605	HOUSTON	TX		07/31/2023	06/09/2026	152,084		148			148		152,232	158,407		6,175	6,175
100230011	FRESNO	CA		08/22/2025	04/08/2026	156,821		(7,390)			(7,390)		149,431	149,431			
3410000785	KANSAS CITY	MO		08/29/2025	05/22/2026	298,693							298,693	298,693			
100230756	MARYVILLE	TN		08/29/2025	06/08/2026	157,949		(8,645)			(8,645)		149,304	149,304			
100177066	JACKSON	OH		01/16/2025	04/08/2026	156,597		(7,309)			(7,309)		149,289	149,289			
3510123466	MIAMI	FL		12/19/2025	06/25/2026	402,444		756			756		403,200	403,200			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3410000638	SECAUCUS	NJ		12/09/2024	05/22/2026	298,337							298,337	298,337			
100091527	NEWPORT NEWS	VA		01/20/2023	06/29/2026	153,039							153,039	156,646		3,607	3,607
100181581	JOHNSON CITY	NY		12/09/2024	06/29/2026	153,167							153,167	147,220		(5,947)	(5,947)
3310093696	UTICA	NY		03/07/2025	05/28/2026	149,049							149,049	149,049			
100138976	EWING	NJ		12/21/2023	05/05/2026	102,551		160			160		102,711	100,799		(1,912)	(1,912)
100031775	MIAMI	FL		03/29/2019	05/05/2026	141,846		6,941			6,941		148,787	148,787			
100120254	BALTIMORE	MD		08/18/2023	06/29/2026	152,106							152,106	124,875		(27,231)	(27,231)
100230493	POULSBO	WA		08/29/2025	05/08/2026	155,387		(6,883)			(6,883)		148,504	148,504			
3310070123	PHILADELPHIA	PA		10/23/2024	06/24/2026	148,500							148,500	148,500			
100199454	SAN FRANCISCO	CA		03/05/2025	05/14/2026	159,921		(11,447)			(11,447)		148,474	148,474			
100156060	OLDSMAR	FL		06/18/2024	05/05/2026	166,800		(18,333)			(18,333)		148,466	148,466			
3350117616	MOUNT VERNON	NY		01/29/2026	05/28/2026	401,184							401,184	401,184			
100180148	N TOPSAIL BEACH	NC		11/25/2024	06/30/2026	156,706		(51)			(51)		156,655	138,668		(17,986)	(17,986)
3350115058	VANCLEAVE	MS		12/04/2025	04/29/2026	400,708							400,708	400,708			
100188571	DES MOINES	IA		02/10/2025	06/09/2026	155,565		(34)			(34)		155,531	148,431		(7,099)	(7,099)
100146866	HUMBLE	TX		03/21/2024	04/11/2026	153,031		(4,881)			(4,881)		148,150	148,150			
3510128906	FORT LAUDERDALE	FL		09/16/2025	04/30/2026	400,257							400,257	400,257			
100254621	PORT ORANGE	FL		11/10/2025	04/08/2026	154,129		(6,073)			(6,073)		148,056	148,056			
100163331	DECATUR	GA		08/13/2024	06/05/2026	156,755		(8,746)			(8,746)		148,009	148,009			
3410000829	NORTH CAPE MAY	NJ		05/09/2025	05/22/2026	295,918							295,918	295,918			
100049904	NORTH CHESTERFIELD	VA		11/20/2020	05/07/2026	161,595		(13,789)			(13,789)		147,806	147,806			
100156006	SUNRISE	FL		06/18/2024	04/05/2026	149,645		(1,844)			(1,844)		147,802	147,802			
100199996	RATHDRUM	ID		03/06/2025	06/09/2026	151,803		(4,011)			(4,011)		147,792	147,792			
3410000837	WESTFIELD	NJ		05/05/2025	04/29/2026	295,551							295,551	295,551			
100157455	PITTSBURGH	PA		02/20/2025	05/08/2026	157,100		(9,384)			(9,384)		147,717	147,717			
100222035	ALPHARETTA	GA		07/30/2025	06/08/2026	150,747		(3,133)			(3,133)		147,614	147,614			
100191757	BELLMAWR	NJ		02/20/2025	04/09/2026	152,032		(4,432)			(4,432)		147,600	147,600			
100141927	SOUTH SALT LAKE	UT		03/27/2024	04/06/2026	150,355		(2,788)			(2,788)		147,567	147,567			
100135138	RIVIERA BEACH	FL		11/03/2023	06/09/2026	158,283		(10,725)			(10,725)		147,558	147,558			
3310051480	WEST BABYLON	NY		05/25/2023	04/29/2026	147,517							147,517	147,517			
100064042	PHILADELPHIA	PA		07/01/2021	04/20/2026	145,701		1,630			1,630		147,331	147,331			
100064877	EVANS	GA		07/14/2021	04/17/2026	153,251		(5,939)			(5,939)		147,312	147,312			
100024226	LEWISVILLE	TX		09/20/2018	04/21/2026	150,727		(3,470)			(3,470)		147,257	147,257			
100013365	ORLANDO	FL		05/25/2017	06/05/2026	111,971		35,273			35,273		147,244	147,244			
100136837	BURLINGTON	NJ		11/27/2023	06/09/2026	154,448		(7,290)			(7,290)		147,159	147,159			
100075779	COOPERSVILLE	MI		12/01/2021	05/20/2026	148,441		(1,286)			(1,286)		147,155	147,155			
100192483	SAINT JOHNS	FL		02/07/2025	06/08/2026	150,776		(38)			(38)		150,738	147,433		(3,305)	(3,305)
100127041	KNOXVILLE	TN		08/30/2023	05/05/2026	121,920		204			204		122,124	120,056		(2,069)	(2,069)
100185849	ROYAL OAK	MI		12/26/2024	05/08/2026	150,565		(3,761)			(3,761)		146,804	146,804			
3310091245	BRENTWOOD	NY		12/19/2024	04/29/2026	146,777							146,777	146,777			
100204309	PHOENIX	AZ		03/31/2025	05/08/2026	156,344		(9,601)			(9,601)		146,743	146,743			
100077713	WILLINGBORO	NJ		01/03/2022	05/20/2026	149,979		(253)			(253)		149,726	146,730		(2,996)	(2,996)
100132734	DELAND	FL		11/03/2023	04/10/2026	145,426		1,164			1,164		146,590	146,590			
100129804	MOHAVE VALLEY	AZ		09/27/2023	05/05/2026	151,130		(4,541)			(4,541)		146,590	146,590			
3340111165	GURNEE	IL		09/22/2025	06/24/2026	183,150							183,150	183,150			
100208511	PEORIA	AZ		04/29/2025	04/08/2026	149,332		(2,838)			(2,838)		146,494	146,494			
100248177	WEST DES MOINES	IA		10/29/2025	04/04/2026	153,421		(6,929)			(6,929)		146,491	146,491			
100141192	YORK	PA		01/30/2024	06/09/2026	149,579		(3,161)			(3,161)		146,418	146,418			
100031335	ORLANDO	FL		03/29/2019	06/05/2026	111,320		35,084			35,084		146,404	146,404			
100069165	LAKE CHARLES	LA		09/01/2021	06/20/2026	144,284		2,057			2,057		146,341	146,341			
100188208	GOODYEAR	AZ		01/07/2025	05/04/2026	148,660		(2,440)			(2,440)		146,220	146,220			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076140	PACIFICA	CA		01/07/2022	05/17/2026	153,009		(6,801)			(6,801)		146,208	146,208			
3500110809	HOLLYWOOD	FL		01/08/2025	04/30/2026	292,298							292,298	292,298			
100102759	CALEXICO	CA		06/22/2023	04/10/2026	159,977		(13,838)			(13,838)		146,139	146,139			
100089964	MILWAUKEE	WI		01/26/2023	06/09/2026	152,385		(6,331)			(6,331)		146,053	146,053			
100153193	EDMOND	OK		05/30/2024	05/21/2026	146,530		(497)			(497)		146,032	146,032			
100100595	HOUSTON	TX		04/27/2023	06/09/2026	150,643		(4,654)			(4,654)		145,989	145,989			
100160597	SAINT CLOUD	MN		07/19/2024	04/05/2026	148,522		(2,650)			(2,650)		145,872	145,872			
100134042	SOUTH MILWAUKEE	WI		10/25/2023	06/09/2026	149,500		(3,668)			(3,668)		145,832	145,832			
100080004	MINNEAPOLIS	MN		04/08/2022	04/22/2026	155,579		(9,761)			(9,761)		145,818	145,818			
100264681	UNITED KINGDOM	GBR		12/15/2025	05/20/2026	187,973		(5,774)			(5,774)	1,961	184,159	185,005	868	(22)	846
100084720	IMPERIAL	CA		08/02/2022	06/22/2026	146,715		(1,091)			(1,091)		145,624	145,624			
100154656	WATERFORD	MI		07/19/2024	05/08/2026	157,647		(12,064)			(12,064)		145,583	145,583			
100236438	UNITED KINGDOM	GBR		09/12/2025	06/22/2026	187,382		(5,559)			(5,559)	4,601	186,423	182,117	(4,306)		(4,306)
3310088274	MONROE	NC		12/12/2024	05/28/2026	145,530							145,530	145,530			
3340097048	EWING	NJ		03/27/2025	04/29/2026	181,764							181,764	181,764			
100064418	NORTH CHESTERFIELD	VA		07/01/2021	06/20/2026	147,858		(31)			(31)		147,827	149,066	1,239		1,239
100088908	JACKSONVILLE	FL		11/15/2022	06/29/2026	165,033							165,033	162,606	(2,427)		(2,427)
100198942	ANDERSON	SC		02/28/2025	05/11/2026	149,986		(4,816)			(4,816)		145,170	145,170			
100091952	NEW HAVEN	CT		02/07/2023	06/09/2026	154,147		(9,074)			(9,074)		145,072	145,072			
100163058	MELISSA	TX		08/13/2024	05/21/2026	150,187		(5,146)			(5,146)		145,041	145,041			
100090019	TAMPA	FL		01/13/2023	04/22/2026	145,447		(442)			(442)		145,006	145,006			
100086666	STUART	FL		09/30/2022	04/22/2026	146,630		(1,937)			(1,937)		144,693	144,693			
100214153	CHICAGO	IL		05/30/2025	06/26/2026	151,796		(37)			(37)		151,759	151,844		85	85
100088126	ORO VALLEY	AZ		10/25/2022	05/22/2026	143,354		1,124			1,124		144,478	144,478			
100149413	MEBANE	NC		04/24/2024	06/17/2026	146,869		(2,418)			(2,418)		144,451	144,451			
3510128885	MIAMI	FL		09/16/2025	06/25/2026	390,362							390,362	390,362			
100129274	PORT SAINT LUCIE	FL		09/25/2023	06/29/2026	146,148							146,148	132,742	(13,406)		(13,406)
100204937	SCHERTZ	TX		04/10/2025	06/11/2026	146,791		(2,705)			(2,705)		144,086	144,086			
100113664	TUCSON	AZ		06/29/2023	05/05/2026	120,421		105			105		120,525	119,347		(1,178)	(1,178)
100147240	TRENTON	NJ		03/28/2024	06/09/2026	147,712		(30)			(30)		147,682	152,310		4,628	4,628
100236441	UNITED KINGDOM	GBR		09/12/2025	04/20/2026	185,510		(6,654)			(6,654)	4,556	183,411	183,015	(396)		(396)
100099745	TRENTON	NJ		02/28/2023	06/29/2026	147,264							147,264	144,639		(2,625)	(2,625)
100162785	SEALY	TX		08/12/2024	05/17/2026	144,162		(1,071)			(1,071)		143,091	143,091			
100207705	PHOENIX	AZ		04/29/2025	06/08/2026	148,022		(5,127)			(5,127)		142,894	142,894			
3340120084	KNOXVILLE	TN		01/29/2026	06/24/2026	178,596							178,596	178,596			
3350112953	MAYWOOD	NJ		10/20/2025	04/29/2026	386,094							386,094	386,094			
3510120887	MIAMI	FL		12/19/2025	04/30/2026	385,354		445			445		385,799	385,799			
100164885	BURLINGTON	NJ		08/28/2024	04/09/2026	150,046		(7,696)			(7,696)		142,350	142,350			
100248851	LISLE	IL		10/29/2025	05/08/2026	147,064		(5,273)			(5,273)		141,791	141,791			
3350101318	WENDELL	NC		09/22/2025	06/25/2026	462,638							462,638	462,638			
100084611	LIBBY	MT		08/02/2022	06/29/2026	146,825							146,825	146,989		164	164
100143627	RENSSELAER	NY		02/21/2024	04/09/2026	143,876		(2,604)			(2,604)		141,272	141,272			
100155736	MCMINNVILLE	OR		06/18/2024	06/17/2026	145,663		(4,399)			(4,399)		141,264	141,264			
3310037178	BOSTON	MA		06/29/2022	05/28/2026	141,164							141,164	141,164			
100133999	SOUTHBURY	CT		10/25/2023	04/09/2026	147,080		(5,932)			(5,932)		141,148	141,148			
3310079137	PHILADELPHIA	PA		08/26/2024	04/29/2026	141,079							141,079	141,079			
3410000831	SADDLE BROOK	NJ		04/30/2025	06/23/2026	281,901							281,901	281,901			
100108983	LUBBOCK	TX		05/31/2023	06/09/2026	153,006		(12,059)			(12,059)		140,947	140,947			
323090797	BIRMINGHAM	AL		07/01/2024	04/29/2026	243,000							243,000	243,000			
100163190	KATY	TX		08/13/2024	06/05/2026	149,178		(8,413)			(8,413)		140,765	140,765			
3310089786	CROTON-ON-HUDSON	NY		12/19/2024	04/29/2026	140,674							140,674	140,674			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100239743	LITHIA	FL		09/29/2025	04/08/2026	144,913		(4,398)			(4,398)		140,515	140,515			
100091540	GREENVILLE	SC		01/20/2023	06/29/2026	141,926							141,926	148,951		7,025	7,025
100054824	TALLEYVILLE	DE		03/23/2021	05/07/2026	147,559		(7,083)			(7,083)		140,476	140,476			
3340119746	WILMINGTON	NC		01/29/2026	05/28/2026	175,359							175,359	175,359			
100060437	INDIANAPOLIS	IN		06/01/2021	05/20/2026	139,529		551			551		140,080	140,080			
100072026	GRANBURY	TX		11/19/2021	05/09/2026	144,474		(4,474)			(4,474)		140,000	140,000			
100164984	TOPEKA	KS		08/28/2024	06/29/2026	146,698							146,698	126,711		(19,988)	(19,988)
100146558	REDLANDS	CA		03/19/2024	04/17/2026	145,093		(5,295)			(5,295)		139,798	139,798			
100012604	FORT PIERCE	FL		05/25/2017	04/05/2026	118,307		21,215			21,215		139,522	139,522			
3340101448	CAPE CORAL	FL		05/22/2025	04/29/2026	174,305							174,305	174,305			
100191323	LAS VEGAS	NV		01/30/2025	04/05/2026	146,753		(7,317)			(7,317)		139,436	139,436			
3410000997	UNION	NJ		09/26/2025	04/29/2026	278,585							278,585	278,585			
100153256	PEORIA	AZ		05/30/2024	06/17/2026	141,006		(1,818)			(1,818)		139,188	139,188			
100064515	HIGH RIDGE	MO		07/01/2021	06/20/2026	136,333		2,769			2,769		139,103	139,103			
100176869	TEXAS CITY	TX		11/15/2024	06/29/2026	145,834							145,834	166,756		20,922	20,922
3340099978	LEHIGH ACRES	FL		05/22/2025	06/24/2026	173,703							173,703	173,703			
100090581	GRONINGEN	NLD		12/28/2022	06/22/2026	231,155						(18,998)	212,156	228,481	16,325		16,325
100236662	UNITED KINGDOM	GBR		09/12/2025	05/20/2026	179,009		(5,840)			(5,840)	4,396	177,566	175,919	(1,618)	(28)	(1,646)
100084306	LEIDEN	NLD		06/30/2022	04/20/2026	263,539						(21,579)	241,960	268,096	26,135		26,135
100019766	RENO	NV		07/26/2018	05/21/2026	139,973		(1,425)			(1,425)		138,547	138,547			
100167989	BLOSSOM	TX		09/20/2024	04/05/2026	150,183		(12,211)			(12,211)		137,973	137,973			
100141972	HOUSTON	TX		02/29/2024	06/06/2026	149,644		(11,697)			(11,697)		137,947	137,947			
3350097161	IRVINGTON	NJ		07/29/2025	04/29/2026	371,200							371,200	371,200			
100101749	KANSAS CITY	MO		03/31/2023	05/09/2026	140,788		(3,555)			(3,555)		137,232	137,232			
3310076703	HOUSTON	TX		10/03/2024	06/24/2026	137,140							137,140	137,140			
100188744	LITTLE RIVER	SC		01/09/2025	05/17/2026	133,445		3,588			3,588		137,033	137,033			
100055337	SEATTLE	WA		03/23/2021	05/07/2026	142,471		(5,486)			(5,486)		136,985	136,985			
100000305	BALTIMORE	MD		09/27/2016	04/05/2026	134,360		2,614			2,614		136,974	136,974			
3340072499	COLUMBIA STATION	OH		04/12/2024	04/29/2026	171,090							171,090	171,090			
100249640	PORTLAND	OR		10/30/2025	06/08/2026	139,502		(2,703)			(2,703)		136,800	136,800			
100200199	TOBYHANNA	PA		03/07/2025	04/07/2026	136,727		71			71		136,798	136,798			
100161831	RIDGEFIELD PARK	NJ		07/31/2024	06/09/2026	141,082		808			808		141,890	138,734		(3,155)	(3,155)
3700006576	JERSEY CITY	NJ		03/03/2026	05/19/2026	227,711							227,711	227,711			
100061076	HOBBS	NM		06/01/2021	05/20/2026	136,081		531			531		136,612	136,612			
100267434	AMERONGEN	NLD		12/23/2025	06/22/2026	170,669						3,413	174,082	168,729	(5,352)		(5,352)
3350112172	BROOKLYN	NY		11/13/2025	04/29/2026	368,866							368,866	368,866			
100139472	OCALA	FL		12/28/2023	05/05/2026	145,045		(8,660)			(8,660)		136,385	136,385			
3350112674	DEL HAVEN	NJ		10/20/2025	04/29/2026	368,309							368,309	368,309			
100154798	ATLANTA	GA		07/19/2024	05/08/2026	140,786		(4,581)			(4,581)		136,204	136,204			
100150109	AZLE	TX		06/14/2024	06/09/2026	141,074		(4,924)			(4,924)		136,150	136,150			
100129906	KANSAS CITY	MO		09/27/2023	05/09/2026	139,469		(3,329)			(3,329)		136,139	136,139			
100164696	COEUR D ALENE	ID		08/23/2024	04/01/2026	142,099		(6,369)			(6,369)		135,730	135,730			
100102142	SANTA ANA	CA		04/14/2023	06/09/2026	135,836		(308)			(308)		135,528	135,528			
100247122	BELTON	MO		10/23/2025	05/07/2026	141,176		(5,687)			(5,687)		135,489	135,489			
100141040	PITTSBURGH	PA		02/20/2024	04/06/2026	144,659		(9,175)			(9,175)		135,484	135,484			
3340089443	MOUNT VERNON	OH		12/12/2024	06/24/2026	169,295							169,295	169,295			
100249530	ELIZABETH	CO		10/30/2025	06/08/2026	143,789		(8,735)			(8,735)		135,053	135,053			
100167850	CHICAGO	IL		09/20/2024	06/29/2026	140,313							140,313	137,886		(2,427)	(2,427)
3340098833	ORLANDO	FL		05/22/2025	04/29/2026	168,577							168,577	168,577			
100264560	UNITED KINGDOM	GBR		12/15/2025	04/20/2026	172,035		(3,519)			(3,519)	1,794	170,310	172,320	2,010		2,010
100135809	PRINCETON	TX		11/10/2023	05/04/2026	135,958		(1,277)			(1,277)		134,681	134,681			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100129	BAYTOWN	TX		03/28/2023	06/22/2026	139,805		(5,132)			(5,132)		134,673	134,673			
100155760	WESTMINSTER	CO		06/18/2024	04/17/2026	139,196		(4,592)			(4,592)		134,604	134,604			
100100809	BEACH PARK	IL		04/28/2023	06/09/2026	132,430		2,105			2,105		134,535	134,535			
3350106553	BLOOMFIELD	NJ		09/22/2025	06/25/2026	363,294							363,294	363,294			
100201666	HOUSTON	TX		03/13/2025	06/11/2026	141,311		(31)			(31)		141,281	134,697		(6,583)	(6,583)
3350110779	NEWARK	NJ		09/29/2025	04/29/2026	363,051							363,051	363,051			
100201930	PALM SPRINGS	CA		03/18/2025	05/05/2026	137,051		(2,934)			(2,934)		134,117	134,117			
100170487	BOISE	ID		10/09/2024	06/05/2026	133,222		792			792		134,014	134,014			
3510117552	PLACIDA	FL		12/19/2025	04/30/2026	362,055							362,055	362,055			
100197645	CALUMET CITY	IL		02/26/2025	06/08/2026	143,277		(56)			(56)		143,222	137,810		(5,412)	(5,412)
100144190	FORT WORTH	TX		03/07/2024	05/17/2026	130,845		2,974			2,974		133,819	133,819			
3340121102	ARLINGTON	VA		02/13/2026	05/28/2026	167,112							167,112	167,112			
100248788	MIAMI	FL		10/29/2025	05/04/2026	142,294		(8,753)			(8,753)		133,541	133,541			
100269775	LAWRENCEVILLE	GA		12/30/2025	04/30/2026	142,129		(7)			(7)		142,121	133,500		(8,621)	(8,621)
100103063	GASTONIA	NC		06/22/2023	04/10/2026	145,242		(11,915)			(11,915)		133,326	133,326			
3340111018	HILLSIDE	IL		09/29/2025	04/29/2026	166,637							166,637	166,637			
100171491	ATLANTA	GA		10/16/2024	05/17/2026	137,166		(3,938)			(3,938)		133,228	133,228			
100140667	LAS CRUCES	NM		02/08/2024	04/09/2026	145,707		(12,499)			(12,499)		133,208	133,208			
100173683	SCHIEDAM	NLD		10/29/2024	06/22/2026	166,424						(10,712)	155,711	164,517	8,805		8,805
3340110128	MAPLE PARK	IL		10/20/2025	04/29/2026	190,809							190,809	190,809			
100091615	SAN ANTONIO	TX		03/07/2023	06/29/2026	143,899		(29)			(29)		143,870	134,487		(9,383)	(9,383)
100118691	LONG BEACH	CA		07/25/2023	04/09/2026	134,080		(1,610)			(1,610)		132,470	132,470			
3340093725	PENSACOLA	FL		02/06/2025	05/28/2026	165,528							165,528	165,528			
100114646	ATLANTA	GA		06/29/2023	06/09/2026	142,547		(96)			(96)		142,451	127,763		(14,688)	(14,688)
100064298	MINNEOLA	FL		07/01/2021	05/20/2026	126,393		5,924			5,924		132,317	132,317			
100153572	UNITED KINGDOM	GBR		05/29/2024	06/22/2026	165,398						(6,685)	158,713	165,539	6,826		6,826
3350122077	NEWARK	NJ		02/26/2026	06/25/2026	357,305							357,305	357,305			
100206162	WAKE FOREST	NC		04/16/2025	04/17/2026	136,962		(4,825)			(4,825)		132,136	132,136			
100200206	FT WORTH	TX		03/07/2025	04/07/2026	137,522		(5,394)			(5,394)		132,127	132,127			
100126829	JUPITER	FL		08/30/2023	05/22/2026	85,376							85,376	84,453		(923)	(923)
100189710	SANFORD	NC		02/20/2025	05/09/2026	138,376		(6,477)			(6,477)		131,899	131,899			
100153589	UNITED KINGDOM	GBR		05/29/2024	06/22/2026	164,705						(6,657)	158,048	164,837	6,789		6,789
100173842	CLEVELAND	OH		10/31/2024	04/05/2026	135,082		(3,723)			(3,723)		131,359	131,359			
100028407	TACOMA	WA		10/26/2018	05/05/2026	116,958		14,314			14,314		131,273	131,273			
100110984	DULUTH	GA		06/29/2023	05/05/2026	123,134		86			86		123,221	122,268		(953)	(953)
100075804	KNOXVILLE	TN		12/01/2021	04/20/2026	132,266		(1,264)			(1,264)		131,002	131,002			
3310093677	BRONX	NY		02/13/2025	04/29/2026	130,829							130,829	130,829			
3340103906	TRENTON	NJ		06/26/2025	04/29/2026	163,469							163,469	163,469			
100102024	BOILING SPRINGS	SC		04/14/2023	06/09/2026	137,612		(7,019)			(7,019)		130,593	130,593			
3340110613	OROVILLE	CA		10/08/2025	05/28/2026	163,152							163,152	163,152			
100153584	UNITED KINGDOM	GBR		05/29/2024	05/20/2026	163,023						(6,590)	156,434	165,503	9,069		9,069
100149943	ABILENE	TX		06/07/2024	05/09/2026	139,910		(9,585)			(9,585)		130,325	130,325			
100078988	WILMINGTON	NC		02/24/2022	06/17/2026	129,842		306			306		130,147	130,147			
3510113567	RAVENEL	SC		12/19/2025	04/30/2026	350,391		659			659		351,050	351,050			
3350114738	BOHEMIA	NY		11/13/2025	04/29/2026	350,333							350,333	350,333			
100103192	WATERBURY	CT		04/21/2023	05/09/2026	133,260		(3,658)			(3,658)		129,603	129,603			
100019642	SEVIERVILLE	TN		07/26/2018	05/21/2026	132,133		(2,554)			(2,554)		129,579	129,579			
100269112	ORLANDO	FL		12/30/2025	06/08/2026	132,093		(2,702)			(2,702)		129,391	129,391			
3310037425	HEMPSTEAD	NY		07/07/2022	06/24/2026	129,363							129,363	129,363			
100155170	ABILENE	TX		07/19/2024	05/08/2026	145,270		(15,945)			(15,945)		129,326	129,326			
100110806	ALKMAAR	NLD		06/28/2023	06/22/2026	215,546						(11,990)	203,556	213,063	9,507		9,507

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136783	KANSAS CITY	MO		11/27/2023	04/09/2026	132,004		(2,686)			(2,686)		129,318	129,318			
100100257	WOODRIDGE	NY		03/17/2023	05/09/2026	132,358		(3,188)			(3,188)		129,170	135,758		6,588	6,588
100195158	THE COLONY	TX		02/24/2025	06/17/2026	133,429		(4,316)			(4,316)		129,113	129,113			
100038669	KILDARE	IRL		09/27/2019	06/01/2026	117,094		11,799			11,799	(6,202)	122,691	530	4,539	(126,700)	(122,161)
100199869	SAN JOSE	CA		03/05/2025	05/14/2026	131,773		(2,769)			(2,769)		129,004	129,004			
100237315	LONGWOOD	FL		09/12/2025	06/04/2026	136,020		(7,024)			(7,024)		128,997	128,997			
3350108953	LEHIGH ACRES	FL		09/22/2025	04/29/2026	348,598							348,598	348,598			
3350110296	FARMINGDALE	NY		09/08/2025	04/29/2026	348,529							348,529	348,529			
3350114637	FARMINGDALE	NY		12/04/2025	05/28/2026	347,902							347,902	347,902			
100134838	AVENTURA	FL		10/30/2023	04/06/2026	129,066		(733)			(733)		128,332	128,332			
100018352	TEMPE	AZ		06/27/2018	05/21/2026	132,314		(4,007)			(4,007)		128,306	128,306			
3340103572	PHILADELPHIA	PA		06/05/2025	06/24/2026	160,380							160,380	160,380			
100112560	LITHONIA	GA		06/29/2023	06/05/2026	93,300		34,800			34,800		128,101	128,101			
100228013	ANKENY	IA		08/06/2025	04/09/2026	129,961		(2,452)			(2,452)		127,509	127,509			
3310066999	EAST SETAUKET	NY		01/23/2024	04/29/2026	127,265							127,265	127,265			
100218364	GRONINGEN	NLD		06/26/2025	04/20/2026	158,524						2,030	160,554	161,651	1,097		1,097
100150029	DETROIT	MI		06/07/2024	06/09/2026	131,967		(31)			(31)		131,937	128,068		(3,869)	(3,869)
100171922	CONCORD	CA		10/17/2024	05/21/2026	129,627		(2,847)			(2,847)		126,781	126,781			
100116391	PETOSKEY	MI		07/20/2023	05/05/2026	124,160		2,597			2,597		126,757	126,757			
3340101856	SOUTH ELGIN	IL		05/22/2025	06/24/2026	158,403							158,403	158,403			
100181631	CLEVELAND	OH		12/11/2024	06/29/2026	126,859							126,859	70,837		(56,022)	(56,022)
3410000903	AKRON	OH		06/20/2025	04/29/2026	253,246							253,246	253,246			
100156795	SAN ELIZARIO	TX		06/26/2024	04/05/2026	134,607		(8,179)			(8,179)		126,429	126,429			
3340085173	CICERO	IL		10/10/2024	05/28/2026	157,984							157,984	157,984			
100118047	SCRANTON	PA		07/20/2023	06/29/2026	97,541							97,541	124,979		27,439	27,439
100103857	EASTON	PA		05/10/2023	06/29/2026	129,611							129,611	127,195		(2,416)	(2,416)
100126286	WILSON	NC		08/30/2023	04/09/2026	130,676		(5,021)			(5,021)		125,654	125,654			
100214809	LEES SUMMIT	MO		06/11/2025	06/05/2026	131,785		(6,181)			(6,181)		125,603	125,603			
3350105126	BRENTWOOD	NY		07/15/2025	05/28/2026	339,196							339,196	339,196			
100084723	IMPERIAL	CA		08/02/2022	05/22/2026	126,162		(675)			(675)		125,487	125,487			
100024832	MADISON HEIGHTS	MI		09/20/2018	05/05/2026	107,605		17,830			17,830		125,435	125,435			
3510122006	CORNELIUS	NC		12/19/2025	06/25/2026	338,550		390			390		338,940	338,940			
100221323	HANOVER	PA		07/22/2025	06/29/2026	128,396		(22)			(22)		128,375	127,679		(696)	(696)
100091875	KISSIMMEE	FL		01/30/2023	06/09/2026	128,478		(3,204)			(3,204)		125,274	125,274			
3340099714	GLEN BURNIE	MD		05/22/2025	04/29/2026	156,341							156,341	156,341			
100110396	MYRTLE BEACH	SC		06/30/2023	05/17/2026	128,326		(3,393)			(3,393)		124,933	124,933			
3700006515	EAST HARTFORD	CT		01/14/2026	06/30/2026	218,059							218,059	218,059			
100134313	ST. CLOUD	FL		10/27/2023	04/11/2026	128,144		(3,299)			(3,299)		124,844	124,844			
100257697	LACEY	WA		11/26/2025	05/04/2026	130,270		(5,446)			(5,446)		124,824	124,824			
100239153	MARIETTA	GA		09/29/2025	06/08/2026	130,829		(6,097)			(6,097)		124,733	124,733			
100109860	DOLTON	IL		06/22/2023	05/09/2026	128,418		(3,860)			(3,860)		124,558	124,558			
100143549	CHARLEROI	PA		02/21/2024	06/29/2026	126,691							126,691	124,955		(1,736)	(1,736)
3510121995	CORNELIUS	NC		12/19/2025	06/25/2026	335,613		387			387		336,000	336,000			
3340110510	MACUNGIE	PA		09/22/2025	06/24/2026	182,081							182,081	182,081			
3310087799	ORLANDO	FL		03/07/2025	06/24/2026	124,139							124,139	124,139			
100237084	CLEVELAND	TN		09/12/2025	06/08/2026	127,221		(3,142)			(3,142)		124,079	124,079			
100116270	PITTSBURGH	PA		07/20/2023	04/05/2026	119,808		4,156			4,156		123,964	123,964			
100244351	LAYTON	UT		09/29/2025	06/17/2026	131,958		(8,253)			(8,253)		123,705	123,705			
100236728	UNITED KINGDOM	GBR		09/12/2025	04/20/2026	160,427		(5,950)			(5,950)	3,939	158,416	158,078	(338)		(338)
100102503	GLOUCESTER CITY	NJ		06/07/2023	04/09/2026	130,369		(6,726)			(6,726)		123,643	123,643			
100147653	SHEBOYGAN	WI		04/04/2024	04/05/2026	131,739		(8,248)			(8,248)		123,491	123,491			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141311	HOUSTON	TX		01/30/2024	06/06/2026	124,744		(1,479)			(1,479)		123,265	123,265			
100054559	BELLWOOD	IL		03/23/2021	05/07/2026	161,693		(38,482)			(38,482)		123,212	123,212			
100140991	AURORA	IL		01/26/2024	04/09/2026	121,820		1,140			1,140		122,961	122,961			
100138376	INDIAN TRAIL	NC		12/18/2023	06/09/2026	126,665		(3,819)			(3,819)		122,846	122,846			
100230686	HENDERSONVILLE	TN		08/29/2025	06/08/2026	125,472		(2,628)			(2,628)		122,843	122,843			
100103177	CALUMET CITY	IL		04/21/2023	05/09/2026	125,832		(3,005)			(3,005)		122,827	122,827			
100100489	EAST STROUDSBURG	PA		04/27/2023	05/09/2026	121,717		1,037			1,037		122,754	122,754			
3510120832	CORNELIUS	NC		12/19/2025	06/25/2026	330,789		381			381		331,170	331,170			
100175855	LUZERNE	PA		11/12/2024	06/11/2026	125,904		(3,616)			(3,616)		122,289	122,289			
3340074747	COLUMBUS	GA		04/30/2024	05/28/2026	152,737							152,737	152,737			
100088964	PHOENIX	AZ		11/15/2022	06/22/2026	131,488		(9,353)			(9,353)		122,134	122,134			
100157337	NORRISTOWN	PA		02/20/2025	04/08/2026	127,649		(5,585)			(5,585)		122,064	122,064			
3510134901	OLATHE	KS		12/08/2025	05/28/2026	329,175							329,175	329,175			
100145214	UNITED KINGDOM	GBR		03/12/2024	06/22/2026	158,540		(6,152)			(6,152)	(5,294)	147,094	152,248	5,154		5,154
100139458	SPRING	TX		12/28/2023	04/05/2026	127,046		(5,341)			(5,341)		121,705	121,705			
100180790	JACKSONVILLE	FL		11/26/2024	04/11/2026	127,134		(5,905)			(5,905)		121,229	121,229			
3350104494	PORTLAND	CT		07/15/2025	06/25/2026	394,984							394,984	394,984			
100226670	REDDING	CA		07/30/2025	04/21/2026	125,181		(4,376)			(4,376)		120,805	120,805			
100117215	CALHOUN	GA		07/20/2023	06/05/2026	128,949		(8,545)			(8,545)		120,404	120,404			
100161321	RALEIGH	NC		07/25/2024	05/04/2026	120,671		(498)			(498)		120,173	120,173			
100139385	DAYTON	OH		12/28/2023	04/09/2026	122,381		(2,381)			(2,381)		120,000	120,000			
3510115801	HIGHLAND PARK	IL		12/19/2025	04/30/2026	324,240							324,240	324,240			
100129877	PARK FOREST	IL		09/27/2023	04/09/2026	123,245		(3,296)			(3,296)		119,948	119,948			
100180854	VENRAY	NLD		11/27/2024	06/22/2026	149,648						(12,859)	136,789	147,926	11,137		11,137
100247972	NIPOMO	CA		10/29/2025	04/04/2026	128,954		(9,255)			(9,255)		119,699	119,699			
100247758	AMERICAN FORK	UT		10/29/2025	06/04/2026	128,191		(8,524)			(8,524)		119,666	119,666			
100071742	MIAMI	FL		10/14/2021	04/17/2026	124,056		(4,469)			(4,469)		119,587	119,587			
100168637	VIRGINIA BEACH	VA		09/25/2024	06/09/2026	124,889		(5,358)			(5,358)		119,531	119,531			
3350110007	BELLPORT	NY		09/22/2025	06/25/2026	322,828							322,828	322,828			
100109872	WARREN	NJ		06/22/2023	06/29/2026	123,952							123,952	123,441		(511)	(511)
3410000792	VALRICO	FL		04/17/2025	06/23/2026	238,201							238,201	238,201			
100204483	PITTSBURGH	PA		04/04/2025	05/07/2026	122,256		(3,309)			(3,309)		118,947	118,947			
3510106899	NORTH PALM BEACH	FL		12/19/2025	05/28/2026	320,470		970			970		321,440	321,440			
100075136	JACKSONVILLE	FL		12/01/2021	06/20/2026	124,220		63			63		124,283	122,424		(1,859)	(1,859)
3510122001	CORNELIUS	NC		12/19/2025	06/25/2026	320,746		370			370		321,116	321,116			
3510122002	CORNELIUS	NC		12/19/2025	06/25/2026	320,746		370			370		321,116	321,116			
100136142	GLOUCESTER CITY	NJ		12/18/2023	06/29/2026	127,412							127,412	120,185		(7,227)	(7,227)
100193267	DAYTON	OH		02/10/2025	06/07/2026	122,811		(4,110)			(4,110)		118,701	118,701			
100169282	EASTON	PA		09/27/2024	05/05/2026	129,639		(10,948)			(10,948)		118,692	118,692			
100143598	PINE HILL	NJ		02/21/2024	04/09/2026	123,029		(4,388)			(4,388)		118,640	118,640			
3500116784	FORT LAUDERDALE	FL		02/18/2025	04/30/2026	237,256							237,256	237,256			
3350115055	VANCLEAVE	MS		12/04/2025	04/29/2026	320,571							320,571	320,571			
100120548	JEFFERSONVILLE	IN		08/18/2023	04/05/2026	120,857		(2,250)			(2,250)		118,606	118,606			
3310095187	WYANDANCH	NY		02/13/2025	05/28/2026	118,503							118,503	118,503			
100213048	NEW MARKET	MD		05/29/2025	06/08/2026	125,159		(6,696)			(6,696)		118,463	118,463			
100158550	ALLENTOWN	PA		07/10/2024	06/05/2026	123,458		(5,139)			(5,139)		118,319	118,319			
100068106	WEST PALM BCH	FL		08/25/2021	05/17/2026	121,010		(2,697)			(2,697)		118,312	118,312			
3350110334	UNIONDALE	NY		09/29/2025	04/29/2026	319,694							319,694	319,694			
100157605	HIALEAH	FL		06/28/2024	05/11/2026	125,690		(7,410)			(7,410)		118,280	118,280			
100152580	WEST PALM BEACH	FL		05/17/2024	04/21/2026	119,771		(1,553)			(1,553)		118,218	118,218			
100237490	GREENWOOD	SC		09/12/2025	04/04/2026	127,446		(9,353)			(9,353)		118,094	118,094			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236563	UNITED KINGDOM	GBR		09/12/2025	04/20/2026	153,156		(5,781)			(5,781)	3,761	151,136	150,810	(326)		(326)
100127112	TAMPA	FL		08/30/2023	05/05/2026	114,313		(96)			(96)		114,218	116,437		2,219	2,219
100061458	ARLINGTON	TX		06/01/2021	04/20/2026	117,495		454			454		117,949	117,949			
100191695	COLUMBIA	SC		02/20/2025	06/09/2026	121,294		(3,391)			(3,391)		117,903	117,903			
3350116555	LYNBROOK	NY		11/26/2025	06/25/2026	318,597							318,597	318,597			
100174126	PRATTVILLE	AL		10/31/2024	05/08/2026	123,635		(5,767)			(5,767)		117,868	117,868			
100199859	PASCO	WA		03/05/2025	04/14/2026	125,604		(7,882)			(7,882)		117,722	117,722			
3310086969	HEMPSTEAD	NY		10/23/2024	06/24/2026	117,612							117,612	117,612			
100208914	HEBER CITY	UT		04/29/2025	06/08/2026	120,692		(3,193)			(3,193)		117,499	117,499			
100133125	CHICAGO	IL		11/29/2023	04/06/2026	116,305		1,155			1,155		117,460	117,460			
100086627	COLUMBIA	SC		09/30/2022	05/22/2026	123,306		(5,888)			(5,888)		117,418	117,418			
100200013	DALLAS	TX		03/06/2025	06/09/2026	119,598		(2,391)			(2,391)		117,207	117,207			
3350116069	BRONX	NY		12/04/2025	05/28/2026	316,559							316,559	316,559			
3310080429	MIAMI	FL		10/03/2024	04/29/2026	117,085							117,085	117,085			
100075856	SPIJKENISSE	NLD		11/24/2021	04/20/2026	195,027						(5,956)	189,071	198,874	9,803		9,803
100100171	KANSAS CITY	MO		03/17/2023	05/09/2026	119,965		(3,025)			(3,025)		116,940	116,940			
100101722	DOETINCHEM	NLD		03/30/2023	04/20/2026	194,917						(10,976)	183,941	198,759	14,819		14,819
3350112577	BAY SHORE	NY		10/20/2025	06/25/2026	315,932							315,932	315,932			
100092040	PHILADELPHIA	PA		02/09/2023	04/09/2026	119,747		(2,853)			(2,853)		116,895	116,895			
3340071344	DALLAS	TX		04/05/2024	05/28/2026	145,823							145,823	145,823			
100114771	TALLAHASSEE	FL		07/07/2023	04/09/2026	119,426		(2,772)			(2,772)		116,655	116,655			
100133915	BAYTOWN	TX		11/29/2023	06/10/2026	121,007		(4,389)			(4,389)		116,618	116,618			
100115289	GARY	IN		07/17/2023	05/09/2026	118,729		(2,128)			(2,128)		116,600	116,600			
100196743	BURLINGAME	CA		02/25/2025	04/04/2026	117,956		(1,512)			(1,512)		116,443	116,443			
3310094165	PEMBROKE PINES	FL		02/13/2025	06/24/2026	116,131							116,131	116,131			
100148690	BALTIMORE	MD		04/16/2024	04/09/2026	125,462		(9,575)			(9,575)		115,887	115,887			
3410000874	SANFORD	NC		07/07/2025	05/22/2026	230,871							230,871	230,871			
100196965	ORO VALLEY	AZ		02/25/2025	05/04/2026	120,974		(5,603)			(5,603)		115,371	115,371			
100079038	ROCK HILL	SC		02/24/2022	04/17/2026	116,454		(1,228)			(1,228)		115,227	115,227			
3410001032	RIDGE	NY		11/17/2025	06/23/2026	230,446							230,446	230,446			
100120310	BONHAM	TX		08/18/2023	04/05/2026	116,358		(1,308)			(1,308)		115,050	115,050			
100221547	TRACY	CA		07/22/2025	05/03/2026	120,137		(5,137)			(5,137)		115,000	115,000			
100138960	MILLEVILLE	NJ		12/21/2023	05/05/2026	104,785		64			64		104,849	104,095		(754)	(754)
3350105385	COCOA BEACH	FL		08/08/2025	06/25/2026	310,152							310,152	310,152			
100207546	AUBURN	NH		04/29/2025	06/08/2026	121,222		(6,502)			(6,502)		114,720	114,720			
100111839	JONESBORO	GA		06/29/2023	05/05/2026	88,205		26,473			26,473		114,678	114,678			
100229192	WINCHESTER	TN		08/13/2025	06/07/2026	119,536		(4,887)			(4,887)		114,649	114,649			
3310093463	ATLANTA	GA		02/13/2025	06/24/2026	114,594							114,594	114,594			
100078543	HEERHUGOWAARD	NLD		01/26/2022	04/20/2026	190,688						(5,213)	185,475	194,449	8,974		8,974
100083335	ROTTERDAM	NLD		05/27/2022	04/20/2026	190,686						(13,611)	177,075	194,448	17,373		17,373
100207115	CHANDLER	AZ		04/24/2025	05/07/2026	115,769		(1,551)			(1,551)		114,218	114,218			
100201582	ALBUQUERQUE	NM		03/13/2025	04/09/2026	119,196		(5,040)			(5,040)		114,156	114,156			
3310089680	PHILADELPHIA	PA		11/21/2024	04/29/2026	114,063							114,063	114,063			
100139067	MYRTLE BEACH	SC		12/28/2023	04/09/2026	118,249		(4,245)			(4,245)		114,005	114,005			
3350107020	DALLAS	TX		08/08/2025	04/29/2026	307,905							307,905	307,905			
100088121	BALTIMORE	MD		10/25/2022	06/29/2026	117,642							117,642	120,436		2,794	2,794
3310085646	CAPE CORAL	FL		10/31/2024	04/29/2026	113,758							113,758	113,758			
3310078655	CAPE CORAL	FL		07/29/2024	04/29/2026	113,758							113,758	113,758			
3310038131	CENTRAL VALLEY	NY		09/28/2022	05/28/2026	113,749							113,749	113,749			
3350112453	KANSAS CITY	KS		10/08/2025	05/28/2026	307,415							307,415	307,415			
100147106	PHILADELPHIA	PA		03/28/2024	06/29/2026	113,876							113,876	114,497		621	621

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340101601	COATESVILLE	PA		05/22/2025	06/24/2026	141,945							141,945	141,945			
100128760	BALTIMORE	MD		09/21/2023	06/29/2026	114,361							114,361	114,269		(92)	(92)
100062873	ATLANTA	GA		07/01/2021	04/20/2026	115,074		(1,694)			(1,694)		113,380	113,380			
100075354	HAMMOND	LA		12/01/2021	06/20/2026	119,864		89			89		119,954	117,291		(2,663)	(2,663)
3310095040	CAPE CORAL	FL		03/07/2025	04/29/2026	113,224							113,224	113,224			
3350106204	UNIONDALE	NY		07/15/2025	06/25/2026	305,903							305,903	305,903			
100090237	SIMPSONVILLE	SC		01/13/2023	04/22/2026	123,415		(10,520)			(10,520)		112,895	112,895			
3350112795	WEYMOUTH	MA		10/29/2025	05/28/2026	304,673							304,673	304,673			
100086277	BREDA	NLD		08/29/2022	06/22/2026	187,812						(25,382)	162,430	185,650	23,220		23,220
3310079953	CAPE CORAL	FL		08/19/2024	05/28/2026	112,631							112,631	112,631			
100257779	GREENACRES	WA		11/26/2025	06/04/2026	121,447		(8,944)			(8,944)		112,504	112,504			
3310070258	QUEENS	NY		02/15/2024	06/24/2026	112,266							112,266	112,266			
100048600	MIAMI	FL		11/20/2020	06/07/2026	117,280		(5,291)			(5,291)		111,989	111,989			
3340119681	PARADISE	CA		01/29/2026	06/24/2026	219,339							219,339	219,339			
100103797	CLEVELAND	OH		05/10/2023	06/09/2026	113,957		(2,094)			(2,094)		111,863	111,863			
3410000572	HATBORO	PA		10/09/2024	05/22/2026	223,725							223,725	223,725			
100180769	AYDEN	NC		11/26/2024	06/11/2026	115,669		(4,217)			(4,217)		111,452	111,452			
100244576	OLATHE	KS		09/29/2025	06/17/2026	115,598		(4,230)			(4,230)		111,368	111,368			
3340097660	LA PORTE	IN		04/24/2025	06/24/2026	138,996							138,996	138,996			
100175808	CLEVELAND	OH		11/12/2024	06/11/2026	114,189		(3,016)			(3,016)		111,173	111,173			
100237219	GOSHEN	NY		09/12/2025	05/04/2026	116,800		(5,778)			(5,778)		111,022	111,022			
100130202	BRIDGEPORT	CT		11/15/2023	05/09/2026	117,381		(6,381)			(6,381)		111,000	111,000			
100166349	ROLLING MEADOWS	IL		10/24/2024	05/09/2026	116,393		(5,435)			(5,435)		110,958	110,958			
100086306	AMSTERDAM	NLD		08/29/2022	06/22/2026	184,921						(24,991)	159,930	182,783	22,853		22,853
100243621	S-GRAVENHAGE	NLD		09/26/2025	06/22/2026	138,666						1,776	140,442	137,075	(3,368)		(3,368)
3510132424	WASHINGTON	DC		10/17/2025	05/28/2026	299,775							299,775	299,775			
100153544	UNITED KINGDOM	GBR		05/29/2024	06/22/2026	138,605						(5,602)	133,003	138,721	5,718		5,718
100126673	PHOENIX	AZ		08/30/2023	05/05/2026	105,344		38			38		105,381	104,950		(432)	(432)
100141476	IDALOU	TX		01/30/2024	06/05/2026	118,539		(7,764)			(7,764)		110,775	110,775			
100081060	MESA	AZ		03/18/2022	04/17/2026	108,690		2,014			2,014		110,704	110,704			
100139856	UNITED KINGDOM	GBR		12/18/2023	06/22/2026	138,392						(6,167)	132,225	138,443	6,218		6,218
3340096061	FLORENCE	SC		03/27/2025	04/29/2026	138,046							138,046	138,046			
100048131	SEMINOLE	FL		11/20/2020	04/07/2026	105,380		5,038			5,038		110,418	110,418			
100155517	LITHIA SPRINGS	GA		06/18/2024	04/17/2026	117,200		(6,804)			(6,804)		110,396	110,396			
100109904	BALTIMORE	MD		06/22/2023	06/29/2026	113,104							113,104	109,953		(3,152)	(3,152)
3350108344	ROCKLIN	CA		09/08/2025	05/28/2026	401,936							401,936	401,936			
100126378	KANSAS CITY	MO		08/30/2023	05/09/2026	113,760		(3,525)			(3,525)		110,235	110,235			
3510115098	RATHDRUM	ID		12/19/2025	06/25/2026	325,952							325,952	325,952			
3350111833	BRONX	NY		10/29/2025	04/29/2026	297,754							297,754	297,754			
100136732	HAMMOND	IN		11/27/2023	04/09/2026	113,086		(3,099)			(3,099)		109,986	109,986			
100070493	COLUMBIA	SC		09/23/2021	06/17/2026	114,671		(4,765)			(4,765)		109,906	109,906			
3410000920	NEWTON	NJ		07/15/2025	04/29/2026	219,782							219,782	219,782			
100126984	SPRINGBORO	OH		08/30/2023	05/05/2026	108,340		(53)			(53)		108,287	109,431		1,144	1,144
3340115545	EDEN	NC		12/04/2025	05/28/2026	141,887							141,887	141,887			
100114045	NORTH HOLLYWOOD	CA		06/29/2023	05/05/2026	95,791		13,885			13,885		109,676	109,676			
100061873	DOVER	DE		07/01/2021	05/20/2026	110,206		(656)			(656)		109,550	109,550			
100067494	SEWELL	NJ		09/23/2021	06/17/2026	114,724		(5,241)			(5,241)		109,483	109,483			
100084283	UTRECHT	NLD		06/30/2022	06/22/2026	182,307						(17,021)	165,285	180,213	14,928		14,928
100158498	LORAIN	OH		07/10/2024	05/05/2026	113,510		(4,224)			(4,224)		109,286	109,286			
100158500	LORAIN	OH		07/10/2024	05/05/2026	112,588		(3,302)			(3,302)		109,286	109,286			
100158526	LORAIN	OH		07/10/2024	05/05/2026	113,336		(4,050)			(4,050)		109,286	109,286			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3510123584	MIAMI GARDENS	FL		12/19/2025	05/28/2026	293,811		889			889		294,700	294,700			
100206370	NOVATO	CA		05/22/2025	04/09/2026	109,733		(705)			(705)		109,029	109,029			
100196804	NATIONAL CITY	CA		02/25/2025	05/04/2026	110,534		(1,533)			(1,533)		109,001	109,001			
100158440	ALLEN PARK	MI		07/10/2024	04/05/2026	113,993		(5,006)			(5,006)		108,986	108,986			
100263528	UNITED KINGDOM	GBR		12/15/2025	06/22/2026	140,308		(4,351)			(4,351)	1,464	137,421	136,082	(1,323)	(16)	(1,340)
100147596	DARTMOUTH	MA		04/04/2024	06/05/2026	110,476		(1,726)			(1,726)		108,749	108,749			
100213246	YUCCA VALLEY	CA		05/29/2025	04/08/2026	113,099		(4,669)			(4,669)		108,429	108,429			
3310078649	CAPE CORAL	FL		07/29/2024	04/29/2026	108,424							108,424	108,424			
100117848	CEDAR RAPIDS	IA		07/20/2023	06/05/2026	117,709		(14)			(14)		117,695	109,437		(8,258)	(8,258)
100184806	LOMPOC	CA		12/17/2024	04/04/2026	110,928		(2,560)			(2,560)		108,368	108,368			
100154872	GARDEN CITY	MI		07/19/2024	04/08/2026	110,986		(2,703)			(2,703)		108,283	108,283			
3310083881	CAPE CORAL	FL		10/03/2024	04/29/2026	107,831							107,831	107,831			
100152916	KANSAS CITY	MO		05/22/2024	06/29/2026	112,734							112,734	102,013		(10,722)	(10,722)
100079017	ROANOKE	VA		02/24/2022	04/17/2026	110,129		(2,456)			(2,456)		107,673	107,673			
100207904	TUCSON	AZ		04/29/2025	04/08/2026	111,778		(4,294)			(4,294)		107,485	107,485			
100222053	CLEVELAND	GA		07/30/2025	06/08/2026	109,792		(2,315)			(2,315)		107,477	107,477			
3700006153	FREEHOLD	NJ		08/14/2025	04/30/2026	178,937							178,937	178,937			
100213341	SACRAMENTO	CA		05/29/2025	04/08/2026	109,880		(2,539)			(2,539)		107,341	107,341			
100177682	RANCHO CORDOVA	CA		11/19/2024	06/14/2026	111,622		(4,414)			(4,414)		107,208	107,208			
100186783	LOYALTON	CA		12/31/2024	06/11/2026	112,436		(5,257)			(5,257)		107,179	107,179			
100142437	TEXAS CITY	TX		03/08/2024	05/09/2026	119,766		(12,692)			(12,692)		107,075	107,075			
100100099	KISSIMMEE	FL		03/28/2023	05/22/2026	106,863		195			195		107,059	107,059			
100169291	LOUISVILLE	KY		09/27/2024	06/26/2026	111,793							111,793	111,797		3	3
100229245	CLEVELAND	GA		08/13/2025	06/07/2026	110,976		(4,607)			(4,607)		106,369	106,369			
100047983	MERRITT ISLAND	FL		11/20/2020	06/07/2026	112,704		(6,479)			(6,479)		106,226	106,226			
3340110542	INDIANAPOLIS	IN		10/08/2025	04/29/2026	132,700							132,700	132,700			
100239357	TORRANCE	CA		09/29/2025	06/08/2026	110,397		(4,304)			(4,304)		106,093	106,093			
100193309	ROCKFORD	IL		02/10/2025	04/07/2026	109,511		(3,535)			(3,535)		105,975	105,975			
100207320	HAMPTON	VA		04/28/2025	06/30/2026	109,943		(36)			(36)		109,907	101,842		(8,065)	(8,065)
3340109341	BALTIMORE	MD		10/08/2025	05/28/2026	131,979							131,979	131,979			
100170182	SHERRILLS FORD	NC		10/08/2024	06/17/2026	105,006		503			503		105,510	105,510			
100139744	UNITED KINGDOM	GBR		12/18/2023	06/22/2026	131,908						(5,879)	126,029	132,012	5,983		5,983
100063366	BESSEMER	AL		07/01/2021	05/20/2026	106,930		(1,455)			(1,455)		105,474	105,474			
3510114365	GATLINBURG	TN		12/19/2025	05/28/2026	284,607		319			319		284,926	284,926			
3310087343	BELLPORT	NY		11/21/2024	05/28/2026	105,398							105,398	105,398			
100090852	DEERFIELD BEACH	FL		01/06/2023	06/29/2026	113,171							113,171	100,611		(12,560)	(12,560)
100264513	UNITED KINGDOM	GBR		12/15/2025	05/20/2026	134,962		(3,357)			(3,357)	1,408	133,013	133,518	647	(141)	506
100129934	SOUTH BEND	IN		09/27/2023	06/29/2026	107,854							107,854	74,152		(33,703)	(33,703)
3310090253	EDISON	NJ		12/19/2024	06/24/2026	122,943							122,943	122,943			
100136795	MEMPHIS	TN		11/27/2023	05/09/2026	108,157		(3,354)			(3,354)		104,803	104,803			
100119862	SAN ANTONIO	TX		08/10/2023	06/11/2026	112,104		(55)			(55)		112,049	112,469		420	420
100141109	TRENTON	NJ		01/30/2024	06/29/2026	109,476							109,476	110,198		722	722
100054587	PINELLAS PARK	FL		03/23/2021	06/07/2026	108,699		(4,081)			(4,081)		104,617	104,617			
100265187	SEMINOLE	FL		12/19/2025	06/04/2026	108,673		(4,263)			(4,263)		104,410	104,410			
3340098274	CLEVELAND HEIGHTS	OH		04/10/2025	06/24/2026	130,229							130,229	130,229			
100047698	ELMWOOD PARK	IL		11/20/2020	04/07/2026	93,847		10,313			10,313		104,160	104,160			
100146183	LOS ANGELES	CA		03/19/2024	05/17/2026	109,938		(5,868)			(5,868)		104,070	104,070			
3700006118	RIVERVIEW	FL		09/24/2025	06/30/2026	181,204							181,204	181,204			
100165964	SHENANDOAH	VA		09/06/2024	05/05/2026	106,067		(2,427)			(2,427)		103,640	103,640			
3510102349	PHOENIX	AZ		12/19/2025	05/28/2026	280,000							280,000	280,000			
100064118	BALTIMORE	MD		07/01/2021	05/20/2026	101,955		1,596			1,596		103,552	103,552			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310083887	CAPE CORAL	FL		10/03/2024	05/28/2026	103,429							103,429	103,429			
100221622	MEMPHIS	TN		07/22/2025	05/09/2026	104,162		(784)			(784)		103,378	103,378			
100115247	CHARLEROI	PA		07/17/2023	06/29/2026	106,454							106,454	106,293		(161)	(161)
3700005895	NEWARK	NJ		05/15/2025	06/30/2026	171,990							171,990	171,990			
100267978	MACCLENNY	FL		12/29/2025	06/17/2026	112,276		(9,087)			(9,087)		103,189	103,189			
100053426	LANSDOWNE	PA		03/23/2021	06/07/2026	110,158		(7,185)			(7,185)		102,973	102,973			
100109971	BRIDGETON	NJ		06/22/2023	06/09/2026	107,025		(4,089)			(4,089)		102,936	102,936			
100185635	UNITED KINGDOM	GBR		12/20/2024	05/20/2026	128,613						(6,433)	122,180	130,566	8,385		8,385
100143617	TROY	NY		02/21/2024	06/09/2026	104,588		(1,746)			(1,746)		102,842	102,842			
100099955	MYRTLE BEACH	SC		03/28/2023	04/22/2026	107,117		(4,348)			(4,348)		102,769	102,769			
3340103241	HOUSTON	TX		06/05/2025	05/28/2026	128,256							128,256	128,256			
100118053	BALTIMORE	MD		07/20/2023	06/29/2026	73,302							73,302	117,453		44,152	44,152
3340118929	LITTLE ROCK	AR		01/29/2026	05/28/2026	127,908							127,908	127,908			
100197381	ROY	WA		02/25/2025	06/04/2026	105,589		(3,312)			(3,312)		102,277	102,277			
100057678	HAW RIVER	NC		06/30/2021	05/17/2026	106,608		(4,335)			(4,335)		102,273	102,273			
100141222	JEFFERSON CITY	MO		01/30/2024	04/06/2026	107,281		(5,084)			(5,084)		102,197	102,197			
100101761	KANSAS CITY	MO		03/31/2023	04/09/2026	104,210		(2,059)			(2,059)		102,150	102,150			
100126816	BREWERTON	NY		08/30/2023	05/05/2026	46,071		253			253		46,324	44,553		(1,771)	(1,771)
3350105010	PALM DESERT	CA		07/15/2025	05/28/2026	275,118							275,118	275,118			
100263702	UNITED KINGDOM	GBR		12/15/2025	05/20/2026	129,773		(3,064)			(3,064)	1,354	128,062	128,635	602	(30)	572
3320051354	WATERTOWN	CT		05/18/2023	05/28/2026	168,859							168,859	168,859			
100133394	PEMBERTON	NJ		11/21/2023	06/10/2026	103,612		(2,362)			(2,362)		101,250	101,250			
3350113484	PHILADELPHIA	PA		10/29/2025	04/29/2026	273,028							273,028	273,028			
100257271	FLOWERY BRANCH	GA		11/26/2025	06/04/2026	107,711		(6,823)			(6,823)		100,888	100,888			
100151872	HOUSTON	TX		05/10/2024	06/29/2026	107,699							107,699	109,244		1,545	1,545
100090050	BALTIMORE	MD		01/13/2023	06/29/2026	102,299							102,299	101,198		(1,100)	(1,100)
100146275	SAN ANTONIO	TX		03/19/2024	05/17/2026	103,808		(3,292)			(3,292)		100,516	100,516			
100012869	SAINT PETERSBURG	FL		05/25/2017	06/05/2026	15,789		84,621			84,621		100,410	100,410			
3350118959	MIDDLE ISLAND	NY		01/15/2026	06/25/2026	277,738							277,738	277,738			
100062931	NORTH AUGUSTA	SC		07/01/2021	05/20/2026	100,131		5			5		100,137	100,137			
3510131310	MIAMI	FL		10/07/2025	04/30/2026	270,547							270,547	270,547			
100237277	HOUSTON	MO		09/12/2025	05/04/2026	106,078		(6,046)			(6,046)		100,031	100,031			
100178103	FONTANA	CA		11/19/2024	04/14/2026	105,102		(5,083)			(5,083)		100,019	100,019			
100208968	OWASSO	OK		04/29/2025	05/08/2026	103,926		(3,926)			(3,926)		99,999	99,999			
100236475	UNITED KINGDOM	GBR		09/12/2025	04/20/2026	129,358		(4,600)			(4,600)	3,176	127,934	127,660	(274)		(274)
3340115012	CHICAGO	IL		11/26/2025	05/28/2026	124,740							124,740	124,740			
100257646	WHITTIER	CA		11/26/2025	04/04/2026	106,439		(6,685)			(6,685)		99,754	99,754			
100248147	MARTINSBURG	WV		10/29/2025	06/04/2026	106,713		(6,964)			(6,964)		99,749	99,749			
100257348	NEWPORT	KY		11/26/2025	06/04/2026	107,661		(7,925)			(7,925)		99,736	99,736			
100272010	LAKE ARROWHEAD	CA		01/08/2026	06/07/2026	100,572		(845)			(845)		99,727	99,727			
100188197	TRACY	CA		01/07/2025	04/04/2026	105,931		(6,317)			(6,317)		99,615	99,615			
3350103061	BEACHWOOD	NJ		12/11/2025	05/28/2026	269,023							269,023	269,023			
100238233	TERRA CEIA	FL		09/18/2025	05/11/2026	103,763		(4,255)			(4,255)		99,509	99,509			
3510102036	CAPE CORAL	FL		12/19/2025	05/28/2026	268,800							268,800	268,800			
100079800	ORLANDO	FL		04/25/2022	04/22/2026	108,780		(9,336)			(9,336)		99,444	99,444			
100238989	GRANBURY	TX		09/23/2025	05/17/2026	103,056		(3,644)			(3,644)		99,412	99,412			
3350105934	BURR RIDGE	IL		08/08/2025	05/28/2026	268,675							268,675	268,675			
3340077363	PHILADELPHIA	PA		09/10/2024	05/28/2026	124,254							124,254	124,254			
100238737	MEMPHIS	TN		09/22/2025	05/09/2026	99,992		(590)			(590)		99,402	99,402			
100207540	BYERS	CO		04/29/2025	06/08/2026	102,466		(3,245)			(3,245)		99,221	99,221			
100165595	HARRISBURG	PA		10/04/2024	05/09/2026	106,264		(7,133)			(7,133)		99,131	99,131			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186406	MIDDLEBURG	FL		12/30/2024	04/17/2026	100,723		(1,710)			(1,710)		99,013	99,013			
100177673	KISSIMMEE	FL		01/16/2025	06/30/2026	103,837		(31)			(31)		103,806	102,070		(1,736)	(1,736)
100175644	TOLEDO	OH		11/12/2024	04/05/2026	102,453		(3,588)			(3,588)		98,865	98,865			
100090690	RALEIGH	NC		12/29/2022	04/09/2026	101,391		(2,546)			(2,546)		98,845	98,845			
3510128165	KAILUA	HI		12/19/2025	04/30/2026	265,970		730			730		266,700	266,700			
100208644	WOODBRIDGE	VA		04/29/2025	04/08/2026	101,031		(2,364)			(2,364)		98,667	98,667			
3350105533	JAMAICA	NY		12/11/2025	05/28/2026	266,568							266,568	266,568			
100081472	SOUTH JORDAN	UT		03/18/2022	04/17/2026	97,559		1,049			1,049		98,608	98,608			
100167479	MIAMI BEACH	FL		10/31/2024	05/09/2026	102,451		(3,888)			(3,888)		98,563	98,563			
100213463	CLIFTON	NJ		05/29/2025	05/08/2026	100,773		(2,328)			(2,328)		98,445	98,445			
100210931	EAGLE MOUNTAIN	UT		05/15/2025	06/17/2026	104,695		(6,268)			(6,268)		98,427	98,427			
100100306	FORT WORTH	TX		03/24/2023	04/09/2026	100,651		(2,270)			(2,270)		98,381	98,381			
100062090	TUSCALOOSA	AL		07/01/2021	05/20/2026	97,962		414			414		98,376	98,376			
3350104910	CARTERSVILLE	GA		08/08/2025	04/29/2026	265,715							265,715	265,715			
100109968	CLEVELAND	OH		06/22/2023	06/29/2026	100,104							100,104	98,133		(1,971)	(1,971)
100208907	WEST PALM BEACH	FL		04/29/2025	05/08/2026	101,672		(3,451)			(3,451)		98,220	98,220			
100109259	TERRE HAUTE	IN		07/21/2023	05/09/2026	104,368		(6,267)			(6,267)		98,102	98,102			
100213406	GREER	SC		05/29/2025	06/08/2026	103,614		(5,533)			(5,533)		98,081	98,081			
3340103593	HAMMOND	IN		06/26/2025	04/29/2026	122,582							122,582	122,582			
3350108326	PLACIDA	FL		09/22/2025	04/29/2026	265,041							265,041	265,041			
100131771	OLYMPIA	WA		10/06/2023	04/11/2026	93,445		4,606			4,606		98,051	98,051			
3340100039	JACKSONVILLE	FL		04/24/2025	04/29/2026	122,522							122,522	122,522			
100197063	ROCHESTER	MN		02/25/2025	04/04/2026	101,734		(3,771)			(3,771)		97,963	97,963			
100208609	LA PUENTE	CA		04/29/2025	06/08/2026	100,337		(2,376)			(2,376)		97,961	97,961			
100171398	MILLSBORO	DE		10/16/2024	05/17/2026	99,606		(1,709)			(1,709)		97,897	97,897			
3500122344	MOORESVILLE	NC		05/22/2025	06/25/2026	195,750							195,750	195,750			
100185643	UNITED KINGDOM	GBR		12/20/2024	05/20/2026	122,243						(6,115)	116,128	124,103	7,975		7,975
100076032	LUBBOCK	TX		01/07/2022	04/17/2026	102,249		(4,479)			(4,479)		97,770	97,770			
3350109531	DALLAS	TX		09/22/2025	06/25/2026	263,765							263,765	263,765			
100199446	VENTURA	CA		03/05/2025	04/14/2026	99,012		(1,500)			(1,500)		97,513	97,513			
100208516	TAFT	TN		04/29/2025	04/08/2026	102,945		(5,495)			(5,495)		97,450	97,450			
3500108428	MIAMI	FL		10/16/2024	05/28/2026	194,876							194,876	194,876			
3350097305	RIDGE	NY		07/15/2025	05/28/2026	263,277							263,277	263,277			
100184641	PHOENIX	AZ		12/17/2024	05/04/2026	100,040		(2,670)			(2,670)		97,370	97,370			
100147286	PLANTATION	FL		03/28/2024	06/29/2026	97,006		(28)			(28)		96,979	96,782		(197)	(197)
100180841	S-GRAVENHAGE	NLD		11/27/2024	04/20/2026	123,740						(10,443)	113,296	126,138	12,841		12,841
3340098560	CLEVELAND	OH		04/24/2025	04/29/2026	121,527							121,527	121,527			
3310083035	ROSEDALE	MD		09/26/2024	06/24/2026	101,841							101,841	101,841			
3500122573	HOUSTON	TX		05/22/2025	05/28/2026	194,365							194,365	194,365			
100150242	UNITED KINGDOM	GBR		04/29/2024	06/22/2026	121,446						(6,195)	115,251	121,570	6,320		6,320
100111607	FAYETTEVILLE	GA		06/29/2023	05/05/2026	74,047		22,756			22,756		96,803	96,803			
100088965	ORLANDO	FL		11/15/2022	06/29/2026	100,195							100,195	87,392		(12,803)	(12,803)
3340106350	NORFOLK	VA		09/15/2025	06/24/2026	146,195							146,195	146,195			
100146307	BOISE	ID		03/19/2024	05/17/2026	100,122		(3,717)			(3,717)		96,405	96,405			
3350104079	BRANFORD	CT		07/15/2025	05/28/2026	260,491							260,491	260,491			
3340102320	PENSACOLA	FL		05/22/2025	06/24/2026	120,457							120,457	120,457			
100165109	UNITED KINGDOM	GBR		08/27/2024	04/20/2026	120,426						236	120,662	123,116	2,453		2,453
100167114	MEMPHIS	TN		09/13/2024	05/08/2026	105,505		(9,192)			(9,192)		96,313	96,313			
100136775	CLEVELAND	OH		11/27/2023	05/09/2026	99,255		(3,225)			(3,225)		96,029	96,029			
100175750	HOUSTON	TX		11/12/2024	05/01/2026	98,438		(2,533)			(2,533)		95,905	95,905			
100153425	TUSKEGEE	AL		05/30/2024	06/09/2026	97,661		(1,819)			(1,819)		95,842	95,842			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310086750	SUSSEX	NJ		11/21/2024	05/28/2026	95,814							95,814	95,814			
100139821	UNITED KINGDOM	GBR		12/18/2023	04/20/2026	119,744						(5,338)	114,405	122,423	8,018		8,018
100111440	TONGANOXIE	KS		06/29/2023	06/05/2026	69,590		25,947			25,947		95,537	95,537			
3350109983	CENTRAL ISLIP	NY		09/08/2025	04/29/2026	258,139							258,139	258,139			
3340112612	GREENSBORO	NC		10/20/2025	05/28/2026	119,196							119,196	119,196			
3410001038	CADIZ	KY		11/10/2025	04/29/2026	194,958							194,958	194,958			
3350112110	PLAINFIELD	NJ		10/20/2025	04/29/2026	257,009							257,009	257,009			
3510132638	HOMESTEAD	FL		10/30/2025	06/25/2026	256,926							256,926	256,926			
100237755	STEVENSVILLE	MT		09/12/2025	06/04/2026	97,486		(2,537)			(2,537)		94,949	94,949			
3310085210	NEWARK	NJ		12/05/2024	04/29/2026	94,787							94,787	94,787			
100072544	PHOENIX	AZ		11/01/2021	04/20/2026	95,934		(4)			(4)		95,929	99,047		3,117	3,117
3700006346	PERKASIE	PA		10/30/2025	04/30/2026	157,658							157,658	157,658			
3410001052	LAKE HIAWATHA	NJ		11/17/2025	06/16/2026	235,562							235,562	235,562			
100248385	BROOKLYN	NY		10/29/2025	05/04/2026	100,452		(6,114)			(6,114)		94,338	94,338			
100212988	BUENA PARK	CA		05/29/2025	06/08/2026	99,490		(5,289)			(5,289)		94,201	94,201			
3340102457	PENNSVILLE TOWNSHIP	NJ		05/22/2025	06/24/2026	117,751							117,751	117,751			
100284126	MT JULIET	TN		03/30/2026	06/08/2026	98,239		(4,239)			(4,239)		94,000	94,000			
3340101120	TRENTON	NJ		05/22/2025	05/28/2026	117,216							117,216	117,216			
3310097002	BROOKLYN	NY		03/07/2025	06/24/2026	93,747							93,747	93,747			
3350112307	CHICAGO	IL		10/20/2025	05/28/2026	252,948							252,948	252,948			
100024570	MIAMI	FL		09/20/2018	04/05/2026	81,800		11,500			11,500		93,300	93,300			
3340099931	ROCK HILL	SC		05/22/2025	05/28/2026	116,619							116,619	116,619			
100130002	PORT ORANGE	FL		09/27/2023	04/09/2026	95,952		(2,698)			(2,698)		93,254	93,254			
3340089257	PHILADELPHIA	PA		11/14/2024	05/28/2026	116,226							116,226	116,226			
3410000838	SHAKER HEIGHTS	OH		05/15/2025	04/29/2026	185,842							185,842	185,842			
3340115248	DETROIT	MI		01/29/2026	06/24/2026	116,028							116,028	116,028			
100202099	LEBANON	PA		03/18/2025	06/08/2026	93,130		(342)			(342)		92,788	92,788			
3510133514	DAYTONA BEACH	FL		02/19/2026	05/28/2026	295,969							295,969	295,969			
3340110829	TOLEDO	OH		10/08/2025	04/29/2026	115,751							115,751	115,751			
3410000976	ODESSA	TX		08/22/2025	06/23/2026	184,797							184,797	184,797			
3340084798	TINLEY PARK	IL		10/23/2024	04/29/2026	115,322							115,322	115,322			
100208287	HUNTERSVILLE	NC		04/29/2025	05/08/2026	93,996		(2,394)			(2,394)		91,602	91,602			
100237425	DANIEL ISLAND	SC		09/12/2025	04/04/2026	96,225		(5,029)			(5,029)		91,196	91,196			
100119733	HIGHLAND PARK	MI		08/08/2023	06/29/2026	94,255		8			8		94,263	90,948		(3,315)	(3,315)
3310088172	CENTEREACH	NY		12/12/2024	06/24/2026	90,882							90,882	90,882			
100136780	CLEVELAND	OH		11/27/2023	06/09/2026	93,937		(3,091)			(3,091)		90,846	90,846			
3310077485	WEST PALM BEACH	FL		08/19/2024	05/28/2026	90,644							90,644	90,644			
3310077482	WEST PALM BEACH	FL		08/19/2024	05/28/2026	90,644							90,644	90,644			
100209280	OSWEGO	IL		04/29/2025	05/17/2026	92,800		(2,193)			(2,193)		90,607	90,607			
3410000538	NASHVILLE	TN		09/24/2024	06/23/2026	183,767							183,767	183,767			
3350108450	CAPE CORAL	FL		09/08/2025	06/25/2026	244,471							244,471	244,471			
3410000531	UNION CITY	NJ		09/24/2024	04/29/2026	180,774							180,774	180,774			
100237165	NOBLESVILLE	IN		09/12/2025	06/04/2026	95,497		(5,231)			(5,231)		90,266	90,266			
3350112252	NEW ORLEANS	LA		11/13/2025	04/29/2026	243,775							243,775	243,775			
3350112265	CICERO	IL		10/08/2025	04/29/2026	243,376							243,376	243,376			
100126444	MONTROSE	GA		08/30/2023	05/05/2026	99,243		(261)			(261)		98,982	102,688		3,706	3,706
3340086287	WARRENSVILLE HEIGHTS	OH		10/23/2024	04/29/2026	112,464							112,464	112,464			
100264700	UNITED KINGDOM	GBR		12/15/2025	04/20/2026	115,058		(2,686)			(2,686)	1,200	113,572	114,914	1,342		1,342
3350101312	PORT READING	NJ		07/15/2025	06/25/2026	242,730							242,730	242,730			
3350105269	CAPE CORAL	FL		08/08/2025	05/28/2026	242,661							242,661	242,661			
10016921 9	CANTON	OH		09/27/2024	06/29/2026	90,758							90,758	65,955		(24,803)	(24,803)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126838	PITTSTON	PA		08/30/2023	05/05/2026	85,654		26			26		85,680	85,381		(300)	(300)
100204237	WOODLAND HLS	CA		03/31/2025	05/08/2026	93,075		(3,757)			(3,757)		89,318	89,318			
100148498	BASTROP	TX		04/12/2024	05/21/2026	90,278		(1,030)			(1,030)		89,248	89,248			
100213180	ROSWELL	GA		05/29/2025	04/08/2026	93,096		(3,883)			(3,883)		89,214	89,214			
100064719	DAYTONA BEACH	FL		07/14/2021	06/17/2026	93,995		(4,817)			(4,817)		89,178	89,178			
100239230	MIAMISBURG	OH		09/29/2025	05/08/2026	90,948		(1,860)			(1,860)		89,089	89,089			
100248842	CLEVELAND	OH		10/29/2025	05/08/2026	92,331		(3,312)			(3,312)		89,019	89,019			
100136992	ROCKVILLE	MD		11/28/2023	06/17/2026	89,428		(414)			(414)		89,014	89,014			
3340097826	PALESTINE	TX		05/22/2025	05/28/2026	111,174							111,174	111,174			
100155655	TAMARAC	FL		06/18/2024	06/17/2026	94,188		(5,336)			(5,336)		88,852	88,852			
100196788	FAIR OAKS	CA		02/25/2025	04/04/2026	92,711		(4,658)			(4,658)		88,053	88,053			
100079790	SUNRISE	FL		04/25/2022	06/22/2026	95,739		(86)			(86)		95,653	87,207		(8,446)	(8,446)
3350109811	LOVELAND	CO		09/08/2025	05/28/2026	237,681							237,681	237,681			
100276842	AMSTERDAM	NLD		01/28/2026	04/20/2026	109,760						3,677	113,438	111,924	(1,514)		(1,514)
100273616	BLOOMFIELD	CT		01/23/2026	06/04/2026	92,956		(5,251)			(5,251)		87,705	87,705			
100161795	CANTON	OH		07/31/2024	06/29/2026	87,967							87,967	68,127		(19,840)	(19,840)
3310083037	ROSEDALE	MD		09/26/2024	06/24/2026	93,533							93,533	93,533			
100090092	CHICAGO	IL		01/13/2023	06/22/2026	88,506		(965)			(965)		87,541	87,541			
100178148	MELROSE	FL		11/19/2024	05/14/2026	93,657		(6,167)			(6,167)		87,490	87,490			
3340100947	POINCIANA	FL		06/26/2025	06/24/2026	109,324							109,324	109,324			
100198976	PHILADELPHIA	PA		02/28/2025	06/29/2026	90,047							90,047	99,317		9,270	9,270
100139001	BALTIMORE	MD		12/21/2023	05/08/2026	87,582		(26)			(26)		87,556	87,665		109	109
100239761	SCOTTSDALE	AZ		09/29/2025	06/08/2026	90,482		(3,329)			(3,329)		87,152	87,152			
3350118857	MONROE	NY		02/13/2026	06/25/2026	235,333							235,333	235,333			
3500109031	LEHIGH ACRES	FL		10/16/2024	05/28/2026	174,000							174,000	174,000			
100174419	MOYOCK	NC		10/31/2024	05/01/2026	90,894		(3,963)			(3,963)		86,931	86,931			
100248084	HOWARD LAKE	MN		10/29/2025	05/04/2026	92,250		(5,426)			(5,426)		86,825	86,825			
100134032	SOUTH BEND	IN		10/25/2023	06/29/2026	88,739							88,739	87,897		(842)	(842)
100218314	UNITED KINGDOM	GBR		06/26/2025	04/20/2026	108,279						4,083	112,361	110,701	(1,660)		(1,660)
100087639	NIJMEGEN	NLD		09/27/2022	05/20/2026	144,365						(24,527)	119,838	145,242	25,404		25,404
100155411	LA PINE	OR		06/18/2024	04/17/2026	87,581		(1,251)			(1,251)		86,330	86,330			
3310084445	KINGSTON	NY		09/26/2024	04/29/2026	86,279							86,279	86,279			
3510125030	PALM COAST	FL		12/19/2025	06/25/2026	231,644		715			715		232,359	232,359			
100213004	OXNARD	CA		05/29/2025	04/08/2026	89,541		(3,604)			(3,604)		85,937	85,937			
100119736	HIGHLAND PARK	MI		08/08/2023	06/29/2026	88,082							88,082	62,297		(25,785)	(25,785)
100184908	NEPTUNE	NJ		12/17/2024	06/04/2026	88,968		(3,337)			(3,337)		85,631	85,631			
3.6253E+11	EDGEWATER	FL		02/27/2026	05/28/2026	171,000							171,000	171,000			
100207699	WARMINSTER	PA		04/29/2025	06/08/2026	90,280		(4,814)			(4,814)		85,466	85,466			
3510130031	NORTH LAUDERDALE	FL		09/16/2025	05/28/2026	230,769							230,769	230,769			
100278154	CLEARWATER	FL		02/26/2026	06/08/2026	88,114		(2,867)			(2,867)		85,247	85,247			
100248426	FREDERICKSBRG	VA		10/29/2025	06/26/2026	91,688		(68)			(68)		91,620	84,966		(6,654)	(6,654)
100216610	DALLAS	TX		06/23/2025	04/17/2026	86,557		(1,977)			(1,977)		84,580	84,580			
100103103	MEMPHIS	TN		04/21/2023	04/09/2026	87,597		(3,043)			(3,043)		84,554	84,554			
100257839	EVERGREEN	CO		11/26/2025	04/04/2026	87,838		(3,323)			(3,323)		84,515	84,515			
3350110478	PITTSBURGH	PA		10/08/2025	04/29/2026	228,161							228,161	228,161			
3350107856	HOUSTON	TX		09/08/2025	06/25/2026	228,097							228,097	228,097			
100197415	APOPKA	FL		02/25/2025	05/04/2026	88,750		(4,385)			(4,385)		84,365	84,365			
100043352	FRESNO	CA		08/13/2020	06/05/2026	90,155		(5,802)			(5,802)		84,354	84,354			
100136091	WILTON MANORS	FL		12/18/2023	04/09/2026	87,265		(3,035)			(3,035)		84,230	84,230			
100187737	EAGLE MOUNTAIN	UT		01/07/2025	04/04/2026	87,478		(3,327)			(3,327)		84,151	84,151			
100229364	SOUTH ROCKWOOD	MI		08/15/2025	05/01/2026	87,246		(3,410)			(3,410)		83,836	83,836			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3410000844	MADISON	TN		05/09/2025	05/22/2026	167,657							167,657	167,657			
3510118789	MARION OAKS	FL		12/19/2025	05/28/2026	225,864		332			332		226,195	226,195			
3510130489	FORT LAUDERDALE	FL		10/17/2025	04/30/2026	226,130							226,130	226,130			
100210973	BARBOURSVILLE	VA		05/15/2025	04/17/2026	86,930		(3,544)			(3,544)		83,386	83,386			
3350109746	BALTIMORE	MD		09/29/2025	05/28/2026	225,584							225,584	225,584			
3500107599	RIVIERA BEACH	FL		09/12/2024	05/28/2026	166,823							166,823	166,823			
100196834	AMSTON	CT		02/25/2025	06/04/2026	88,153		(4,806)			(4,806)		83,347	83,347			
3350111264	TOMS RIVER	NJ		10/08/2025	06/25/2026	225,144							225,144	225,144			
334008 1649	DETROIT	MI		08/26/2024	04/29/2026	104,035							104,035	104,035			
3410001029	CLAYTON	NJ		11/03/2025	06/23/2026	229,263							229,263	229,263			
100136799	KANSAS CITY	MO		11/27/2023	04/09/2026	84,991		(2,046)			(2,046)		82,945	82,945			
40012279	GRAND PRAIRIE	TX		03/13/2020	06/24/2026	82,888							82,888	82,888			
3340057234	PERRY	GA		03/14/2024	05/28/2026	103,371							103,371	103,371			
100048349	PHOENIX	AZ		11/20/2020	04/07/2026	86,482		(3,799)			(3,799)		82,683	82,683			
3350107798	TAYLORS	SC		09/08/2025	05/28/2026	223,317							223,317	223,317			
3500109035	LEHIGH ACRES	FL		10/16/2024	06/25/2026	165,132							165,132	165,132			
3310085958	OAK PARK	IL		10/10/2024	05/28/2026	82,341							82,341	82,341			
100196654	LAKE PLACID	FL		02/25/2025	04/04/2026	88,656		(6,334)			(6,334)		82,322	82,322			
100237416	SIERRA VISTA	AZ		09/12/2025	05/04/2026	87,004		(4,763)			(4,763)		82,240	82,240			
3510135549	HOLLYWOOD	FL		12/17/2025	05/28/2026	221,900							221,900	221,900			
100109833	DETROIT	MI		06/22/2023	06/29/2026	85,657							85,657	87,363		1,706	1,706
3350106915	LOMBARD	IL		08/08/2025	05/28/2026	221,348							221,348	221,348			
100269310	OCKLAWAHA	FL		12/30/2025	05/08/2026	83,277		(1,704)			(1,704)		81,573	81,573			
100146043	WOODINVILLE	WA		03/19/2024	04/17/2026	86,679		(5,116)			(5,116)		81,563	81,563			
3500118539	SENECA	SC		03/21/2025	04/30/2026	163,125							163,125	163,125			
100067214	BAYTOWN	TX		08/02/2021	05/20/2026	81,375		152			152		81,527	81,527			
3340102596	PHILADELPHIA	PA		05/29/2025	04/29/2026	101,752							101,752	101,752			
100257889	SPRING PARK	MN		11/26/2025	04/04/2026	85,469		(4,186)			(4,186)		81,282	81,282			
100129868	CLEVELAND	OH		09/27/2023	04/09/2026	84,122		(3,016)			(3,016)		81,106	81,106			
3350114698	COLFAX	CA		01/29/2026	04/29/2026	219,049							219,049	219,049			
3300005637	NEW LONDON	CT		01/03/2025	04/30/2026	80,904							80,904	80,904			
100026362	ORLANDO	FL		09/26/2018	06/05/2026	75,957		4,918			4,918		80,875	80,875			
3510115389	WESTMINSTER	SC		12/19/2025	06/25/2026	217,945		519			519		218,464	218,464			
3350119984	JERSEY CITY	NJ		02/26/2026	06/25/2026	273,550							273,550	273,550			
100140564	ESTERO	FL		01/19/2024	05/04/2026	81,908		(1,335)			(1,335)		80,573	80,573			
100115227	SOUTHFIELD	MI		07/17/2023	04/09/2026	85,168		(4,623)			(4,623)		80,545	80,545			
3510118725	NORTH CHARLESTON	SC		12/19/2025	04/30/2026	217,560							217,560	217,560			
100080956	CARY	NC		03/18/2022	04/17/2026	79,758		735			735		80,493	80,493			
3.62529E+11	VERO BEACH	FL		11/24/2025	06/26/2026	160,950							160,950	160,950			
100080315	DEN HAAG	NLD		02/22/2022	05/20/2026	134,102						(2,703)	131,400	134,893	3,494		3,494
100178094	BESSEMER	MI		11/19/2024	04/14/2026	85,822		(5,395)			(5,395)		80,427	80,427			
100101778	KANSAS CITY	MO		03/31/2023	04/09/2026	81,787		(1,396)			(1,396)		80,391	80,391			
100230398	NEWARK	DE		08/29/2025	06/08/2026	81,993		(1,743)			(1,743)		80,251	80,251			
3350111461	ANDERSON	SC		10/29/2025	04/29/2026	216,771							216,771	216,771			
100257442	HOLLISTER	CA		11/26/2025	04/04/2026	81,218		(1,149)			(1,149)		80,070	80,070			
3310063947	ATLANTA	GA		12/07/2023	04/29/2026	80,052							80,052	80,052			
100244116	NORTH LAS VEGAS	NV		09/29/2025	05/17/2026	84,512		(4,513)			(4,513)		80,000	80,000			
100237155	SHOREWOOD	MN		09/12/2025	06/04/2026	83,616		(3,738)			(3,738)		79,878	79,878			
100247899	TULSA	OK		10/29/2025	05/04/2026	86,120		(6,331)			(6,331)		79,789	79,789			
100247796	INDIANAPOLIS	IN		10/29/2025	06/04/2026	85,883		(6,216)			(6,216)		79,667	79,667			
3500136062	APALACHICOLA	FL		01/23/2026	05/28/2026	159,210							159,210	159,210			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211228	ANTELOPE	CA		05/15/2025	04/17/2026	82,965		(3,361)			(3,361)		79,604	79,604			
3510132981	WEST UNION	SC		10/30/2025	05/28/2026	215,110							215,110	215,110			
100012317	NORFOLK CITY	VA		04/28/2017	06/13/2026	68,599		10,961			10,961		79,559	79,559			
100208192	PLYMOUTH	MA		04/29/2025	05/08/2026	82,993		(3,469)			(3,469)		79,524	79,524			
3510120962	NORTH CHARLESTON	SC		12/19/2025	05/28/2026	214,800							214,800	214,800			
3510118727	CHARLESTON	SC		12/19/2025	04/30/2026	214,750							214,750	214,750			
100244147	SELAH	WA		09/29/2025	05/17/2026	85,270		(6,106)			(6,106)		79,164	79,164			
100237307	OXFORD	CT		09/12/2025	05/04/2026	83,402		(4,262)			(4,262)		79,140	79,140			
100237350	LOUISVILLE	KY		09/12/2025	05/04/2026	84,057		(5,101)			(5,101)		78,956	78,956			
100208859	WILTON	CT		04/29/2025	05/08/2026	82,178		(3,236)			(3,236)		78,942	78,942			
100199672	ASHBURNHAM	MA		03/05/2025	05/14/2026	83,252		(4,354)			(4,354)		78,898	78,898			
3350119777	SOUND BEACH	NY		02/13/2026	05/28/2026	213,129							213,129	213,129			
3350102774	ROME	GA		11/13/2025	06/25/2026	258,069							258,069	258,069			
100079053	PHILADELPHIA	PA		02/24/2022	05/17/2026	79,471		(815)			(815)		78,657	78,657			
3500108062	LEHIGH ACRES	FL		10/16/2024	05/28/2026	157,011							157,011	157,011			
3340079618	SCRANTON	PA		08/26/2024	04/29/2026	98,045							98,045	98,045			
100103100	MEMPHIS	TN		04/21/2023	05/09/2026	80,622		(2,230)			(2,230)		78,392	78,392			
100053984	ANDREWS	SC		03/23/2021	04/07/2026	78,833		(480)			(480)		78,353	78,353			
3500136568	HUDSON	FL		01/23/2026	05/28/2026	156,600							156,600	156,600			
3340100427	CONCORD	NC		06/26/2025	05/28/2026	97,788							97,788	97,788			
100184652	SEYMOUR	CT		12/17/2024	04/04/2026	81,199		(3,122)			(3,122)		78,077	78,077			
100208503	PORT ORCHARD	WA		04/29/2025	04/08/2026	80,030		(2,016)			(2,016)		78,014	78,014			
100199878	GIG HARBOR	WA		03/05/2025	05/14/2026	77,044		945			945		77,989	77,989			
100184761	BREMERTON	WA		12/17/2024	06/04/2026	80,649		(2,685)			(2,685)		77,963	77,963			
100031838	FORT LAUDERDALE	FL		03/29/2019	05/05/2026	76,592		1,304			1,304		77,895	77,895			
100237206	STERLING	CO		09/12/2025	06/04/2026	83,974		(6,099)			(6,099)		77,875	77,875			
100184713	WOODBINE	NJ		12/17/2024	04/04/2026	80,257		(2,392)			(2,392)		77,865	77,865			
100246643	QUEEN CREEK	AZ		10/15/2025	06/07/2026	81,068		(3,265)			(3,265)		77,803	77,803			
100147167	UNITED KINGDOM	GBR		03/27/2024	05/20/2026	97,180						(4,398)	92,782	98,653	5,870		5,870
100178139	LAKE STEVENS	WA		11/19/2024	04/14/2026	81,867		(4,145)			(4,145)		77,722	77,722			
100146373	RICHMOND	TX		03/19/2024	06/17/2026	78,669		(1,041)			(1,041)		77,628	77,628			
3340116201	CHICAGO	IL		12/04/2025	06/24/2026	97,020							97,020	97,020			
3510120609	NORTH CHARLESTON	SC		12/19/2025	04/30/2026	209,456							209,456	209,456			
100109837	DETROIT	MI		06/22/2023	06/29/2026	80,538							80,538	84,927		4,389	4,389
3350106926	MONROE	NY		07/29/2025	05/28/2026	208,950							208,950	208,950			
100143537	GREENSBORO	NC		02/21/2024	05/09/2026	79,495		(2,198)			(2,198)		77,297	77,297			
3500109038	LEHIGH ACRES	FL		10/16/2024	05/28/2026	154,516							154,516	154,516			
3350115690	PARADISE	CA		11/26/2025	05/28/2026	208,644							208,644	208,644			
3350117882	RICHMOND	ME		02/26/2026	05/28/2026	208,166							208,166	208,166			
100264501	UNITED KINGDOM	GBR		12/15/2025	06/22/2026	98,838		(2,628)			(2,628)	1,031	97,240	96,245	(917)	(78)	(995)
100061242	HIRAM	GA		06/01/2021	06/20/2026	76,628		292			292		76,920	76,920			
100133997	CLEVELAND	OH		10/25/2023	06/29/2026	78,229							78,229	75,238		(2,991)	(2,991)
100228264	DEVON	PA		08/11/2025	05/07/2026	78,380		(1,501)			(1,501)		76,879	76,879			
3410000798	EAST ORANGE	NJ		04/30/2025	06/23/2026	153,520							153,520	153,520			
100069902	DESOTO	TX		09/01/2021	06/20/2026	75,584		1,072			1,072		76,656	76,656			
100213191	ALPHARETTA	GA		05/29/2025	04/08/2026	80,168		(3,568)			(3,568)		76,600	76,600			
100086697	WARREN	MI		09/30/2022	06/22/2026	79,505		(2,916)			(2,916)		76,589	76,589			
100126843	WILMINGTON	DE		08/30/2023	05/05/2026	64,590		11,593			11,593		76,183	76,183			
100153552	UNITED KINGDOM	GBR		05/29/2024	06/22/2026	95,231						(3,849)	91,383	95,316	3,933		3,933
100164516	CHARLOTTE	NC		08/21/2024	06/04/2026	78,765		(2,597)			(2,597)		76,168	76,168			
100150228	UNITED KINGDOM	GBR		04/29/2024	05/20/2026	95,223						(4,855)	90,368	96,676	6,308		6,308

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257568	PASSAIC	NJ		11/26/2025	06/04/2026	77,496		(1,411)			(1,411)		76,085	76,085			
3340118825	CALUMET PARK	IL		01/29/2026	06/24/2026	152,460							152,460	152,460			
3310083103	CHICAGO	IL		09/18/2024	06/24/2026	75,854							75,854	75,854			
3350112972	NEW LONDON	CT		10/20/2025	05/28/2026	204,980							204,980	204,980			
3350114701	BURBANK	IL		11/13/2025	04/29/2026	204,771							204,771	204,771			
100055663	HOUSTON	TX		03/23/2021	04/07/2026	79,034		(3,519)			(3,519)		75,515	75,515			
3500124045	LOUISVILLE	KY		06/09/2025	06/25/2026	150,981							150,981	150,981			
3310022752	PATERSON	NJ		11/18/2021	06/24/2026	75,483							75,483	72,199		(3,284)	(3,284)
3310088834	BAY SHORE	NY		12/19/2024	06/24/2026	75,432							75,432	75,432			
100127338	ARCHIE	MO		08/30/2023	05/05/2026	72,382		64			64		72,446	71,862		(585)	(585)
3340102856	WASHINGTON COURT HOUSE	OH		06/26/2025	04/29/2026	93,978							93,978	93,978			
3350105281	YORKTOWN HEIGHTS	NY		07/15/2025	06/25/2026	203,061							203,061	203,061			
100262952	UNITED KINGDOM	GBR		12/15/2025	04/20/2026	94,652		(831)			(831)	987	94,808	95,922	1,115		1,115
100155677	GRAYSON	GA		06/18/2024	05/17/2026	80,712		(5,794)			(5,794)		74,918	74,918			
3510115116	SAVANNAH	GA		12/19/2025	05/28/2026	218,902							218,902	218,902			
3350107923	CHICAGO	IL		09/08/2025	05/28/2026	202,333							202,333	202,333			
100248647	BETHLEHEM	NH		10/29/2025	06/04/2026	80,797		(5,946)			(5,946)		74,851	74,851			
3310089756	FAYETTEVILLE	NC		02/13/2025	05/28/2026	74,794							74,794	74,794			
3510136882	MIRAMAR	FL		02/09/2026	05/28/2026	202,041							202,041	202,041			
3510122982	NORTH CHARLESTON	SC		12/19/2025	06/25/2026	223,946		232			232		224,179	224,179			
3510135168	TROUTDALE	OR		12/08/2025	04/30/2026	201,600							201,600	201,600			
3340098861	DAYTON	OH		04/24/2025	05/28/2026	93,195							93,195	93,195			
100249457	SILVER SPRING	MD		10/30/2025	05/08/2026	78,101		(3,561)			(3,561)		74,540	74,540			
40018265	DEPTFORD	NJ		03/26/2021	06/24/2026	74,220							74,220	74,220			
100208199	BRECKENRIDGE	TX		04/29/2025	06/08/2026	78,945		(4,884)			(4,884)		74,061	74,061			
100141160	JACKSONVILLE	FL		01/30/2024	04/09/2026	75,491		(1,649)			(1,649)		73,842	73,842			
100115138	SAINT JOSEPH	MO		07/17/2023	04/09/2026	75,207		(1,385)			(1,385)		73,822	73,822			
100113366	LYNCHBURG	VA		06/29/2023	04/05/2026	64,941		8,549			8,549		73,490	73,490			
100060440	SAVANNAH	MO		06/01/2021	06/20/2026	73,179		2			2		73,181	77,977		4,796	4,796
100048367	MIAMI	FL		11/20/2020	06/07/2026	70,327		3,121			3,121		73,448	73,448			
3500113644	DELTONA	FL		12/20/2024	04/30/2026	146,834							146,834	146,834			
100115135	SAINT JOSEPH	MO		07/17/2023	04/09/2026	74,712		(1,378)			(1,378)		73,334	73,334			
100184758	MOSS LANDING	CA		12/17/2024	05/04/2026	77,169		(3,971)			(3,971)		73,197	73,197			
3350122396	NORTH EASTON	MA		02/26/2026	06/25/2026	197,806							197,806	197,806			
3350117676	COLUMBIA	SC		12/19/2025	05/28/2026	197,667							197,667	197,667			
100024803	SICKLERVILLE	NJ		09/20/2018	05/05/2026	43,029		30,064			30,064		73,093	73,093			
100111538	UNIONVILLE	NY		06/29/2023	05/05/2026	73,307		(9)			(9)		73,298	73,392		94	94
3350107671	WOOD DALE	IL		09/22/2025	04/29/2026	197,458							197,458	197,458			
3340098823	CHICAGO	IL		04/10/2025	05/28/2026	91,318							91,318	91,318			
100263262	UNITED KINGDOM	GBR		12/15/2025	04/20/2026	93,328		(2,180)			(2,180)	973	92,122	93,206	1,084		1,084
100117032	BALTIMORE	MD		07/20/2023	06/29/2026	71,788							71,788	69,405		(2,383)	(2,383)
100138417	NORTH CHARLESTON	SC		12/18/2023	06/29/2026	80,290							80,290	78,788		(1,503)	(1,503)
3340106159	CREST HILL	IL		07/29/2025	05/28/2026	90,950							90,950	90,950			
3700006057	LANCASTER	PA		06/03/2025	05/19/2026	121,168							121,168	121,168			
100055631	HIGHLAND SPRINGS	VA		03/23/2021	05/07/2026	77,980		(5,315)			(5,315)		72,665	72,665			
3510134284	MOUNT PLEASANT	SC		02/09/2026	06/25/2026	196,350							196,350	196,350			
3510134287	MOUNT PLEASANT	SC		02/09/2026	06/25/2026	196,350							196,350	196,350			
100111433	ELIZABETHTOWN	NC		06/29/2023	04/05/2026	52,571		19,863			19,863		72,434	72,434			
100237367	SOLON	IA		09/12/2025	05/04/2026	78,101		(5,674)			(5,674)		72,428	72,428			
3340110462	PHILADELPHIA	PA		10/08/2025	04/29/2026	90,494							90,494	90,494			
100184728	CATHEDRAL CITY	CA		12/17/2024	05/04/2026	75,300		(2,985)			(2,985)		72,314	72,314			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155837	HAMPTON	VA		06/18/2024	06/17/2026	77,553		(5,367)			(5,367)		72,186	72,186			
100146026	SALEM	OR		03/19/2024	05/17/2026	76,735		(4,602)			(4,602)		72,133	72,133			
100184928	HOOPER	UT		12/17/2024	06/04/2026	74,481		(2,357)			(2,357)		72,124	72,124			
100148412	MAGNOLIA	TX		04/12/2024	04/17/2026	69,375		2,664			2,664		72,039	72,039			
3350112671	COMPTON	CA		10/20/2025	06/25/2026	194,671							194,671	194,671			
100245084	MYRTLE BEACH	SC		10/03/2025	05/07/2026	74,892		(3,019)			(3,019)		71,873	71,873			
100143931	LAKE FOREST	CA		02/29/2024	04/05/2026	73,665		(1,855)			(1,855)		71,810	71,810			
3500114520	KISSIMMEE	FL		02/18/2025	05/28/2026	143,550							143,550	143,550			
3310088987	BALTIMORE	MD		01/08/2025	04/29/2026	71,726							71,726	71,726			
100048777	SOUTH LYON	MI		11/20/2020	04/07/2026	71,836		(287)			(287)		71,548	71,548			
100208869	SARASOTA	FL		04/29/2025	04/08/2026	73,414		(1,876)			(1,876)		71,538	71,538			
3410000871	NASHVILLE	TN		06/20/2025	06/23/2026	142,920							142,920	142,920			
100090604	ROTTERDAM	NLD		12/28/2022	06/22/2026	127,601						(9,784)	117,817	126,221	8,404		8,404
100047892	SAINT CLAIR SHORES	MI		11/20/2020	05/07/2026	75,185		(3,922)			(3,922)		71,263	71,263			
100239037	BELLEVILLE	NJ		09/29/2025	04/08/2026	74,601		(3,458)			(3,458)		71,143	71,143			
3510108377	LEHIGH ACRES	FL		12/19/2025	04/30/2026	191,309							191,309	191,309			
100118057	MARION	IN		07/20/2023	05/05/2026	60,482		66			66		60,548	59,815		(733)	(733)
100155726	CLANCY	MT		06/18/2024	05/17/2026	76,268		(5,766)			(5,766)		70,503	70,503			
3310094972	PAHOA	HI		03/07/2025	06/24/2026	71,065							71,065	71,065			
100184670	JACKSONVILLE	FL		12/17/2024	06/04/2026	72,701		(2,432)			(2,432)		70,269	70,269			
100139005	WAYNE	WV		12/21/2023	05/05/2026	68,965		5			5		68,970	68,915		(55)	(55)
100208213	DOWNINGTOWN	PA		04/29/2025	04/08/2026	72,128		(1,899)			(1,899)		70,228	70,228			
3310094222	LINWOOD	PA		02/06/2025	05/28/2026	70,047							70,047	70,047			
3350113458	VERO BEACH	FL		11/13/2025	04/29/2026	188,647							188,647	188,647			
3350113268	SAINT CHARLES	MO		10/29/2025	04/29/2026	188,557							188,557	188,557			
100135737	LINCOLN	CA		11/10/2023	04/04/2026	67,986		1,661			1,661		69,647	69,647			
100269118	HOUSTON	TX		12/30/2025	06/08/2026	72,283		(2,675)			(2,675)		69,609	69,609			
100201477	HIALEAH	FL		03/12/2025	04/08/2026	73,072		(3,464)			(3,464)		69,608	69,608			
100237249	DAVISON	MI		09/12/2025	06/04/2026	75,048		(5,466)			(5,466)		69,581	69,581			
100144851	UNITED KINGDOM	GBR		03/12/2024	06/22/2026	89,688		(2,658)			(2,658)	(2,995)	84,035	86,972	2,938		2,938
100237718	SAN JOSE	CA		09/12/2025	06/04/2026	72,569		(3,045)			(3,045)		69,524	69,524			
100152708	ZEBULON	NC		05/17/2024	05/21/2026	67,187		2,336			2,336		69,523	69,523			
100237590	GRAFTON	OH		09/12/2025	06/04/2026	74,881		(5,439)			(5,439)		69,443	69,443			
3350112754	TAMPA	FL		10/20/2025	06/25/2026	205,140							205,140	205,140			
3510102590	CAPE CORAL	FL		12/19/2025	05/28/2026	187,578							187,578	187,578			
100089668	ROTTERDAM	NLD		11/29/2022	06/22/2026	115,556						(12,310)	103,246	115,166	11,920		11,920
100112505	TAMPA	FL		06/29/2023	06/05/2026	56,510		12,777			12,777		69,287	69,287			
3350107622	RUTHER GLEN	VA		09/15/2025	04/29/2026	187,160							187,160	187,160			
100237339	STAFFORD	VA		09/12/2025	04/04/2026	73,653		(4,439)			(4,439)		69,214	69,214			
100147174	UNITED KINGDOM	GBR		03/27/2024	05/20/2026	86,352						(3,908)	82,445	87,673	5,228		5,228
100145108	UNITED KINGDOM	GBR		03/12/2024	06/22/2026	91,640		(5,393)			(5,393)	(3,060)	83,187	86,138	2,951		2,951
100184636	LAKEWOOD	NJ		12/17/2024	04/04/2026	71,490		(2,723)			(2,723)		68,768	68,768			
3310094429	PALM BAY	FL		02/06/2025	04/29/2026	68,696							68,696	68,696			
100162603	EATONTON	GA		08/12/2024	05/17/2026	69,487		(846)			(846)		68,641	68,641			
100145142	UNITED KINGDOM	GBR		03/12/2024	05/20/2026	91,315		(5,387)			(5,387)	(3,049)	82,879	87,047	4,168		4,168
100070466	PALATKA	FL		09/23/2021	05/17/2026	72,452		(3,927)			(3,927)		68,525	68,525			
3310088897	PALM BAY	FL		12/19/2024	05/28/2026	68,519							68,519	68,519			
3350110316	COLUMBUS	OH		09/22/2025	06/25/2026	185,047							185,047	185,047			
100207907	EDISON	NJ		04/29/2025	04/08/2026	70,199		(1,746)			(1,746)		68,452	68,452			
3340104085	NANTICOKE	PA		09/15/2025	06/24/2026	85,536							85,536	85,536			
3350110918	LEMOORE	CA		09/22/2025	06/25/2026	184,754							184,754	184,754			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184651	WASHINGTON	UT		12/17/2024	06/04/2026	71,520		(3,349)			(3,349)		68,171	68,171			
3350105078	EDISON	NJ		07/15/2025	04/29/2026	184,224							184,224	184,224			
100112131	SAVANNAH	GA		06/29/2023	04/05/2026	72,241		(4,236)			(4,236)		68,006	68,006			
100237357	WATERBURY	CT		09/12/2025	06/04/2026	73,436		(41)			(41)		73,394	68,000		(5,394)	(5,394)
100145750	UNITED KINGDOM	GBR		03/12/2024	05/20/2026	87,632		(2,635)			(2,635)	(2,927)	82,070	86,201	4,131		4,131
3350114124	ST LOUIS	MO		11/13/2025	06/25/2026	200,592							200,592	200,592			
3510122007	DAVIE	FL		12/19/2025	04/30/2026	183,365							183,365	183,365			
3410000859	MINNEAPOLIS	MN		05/15/2025	06/23/2026	164,498							164,498	164,498			
3310093977	NEW LONDON	CT		02/06/2025	04/29/2026	67,568							67,568	67,568			
100199803	SEVERN	MD		03/05/2025	05/14/2026	72,744		(5,193)			(5,193)		67,551	67,551			
100146342	PORTSMOUTH	VA		03/19/2024	05/17/2026	71,799		(4,290)			(4,290)		67,508	67,508			
100210018	RICHLANDS	NC		05/07/2025	05/01/2026	72,642		(5,217)			(5,217)		67,425	67,425			
100126848	LAWRENCEVILLE	GA		08/30/2023	05/05/2026	64,214		52			52		64,266	63,716		(549)	(549)
100126689	FORSYTH	GA		08/30/2023	05/05/2026	61,068		94			94		61,162	60,206		(955)	(955)
3510107276	MIAMI	FL		12/19/2025	04/30/2026	182,000							182,000	182,000			
100237844	JOPLIN	MO		09/12/2025	04/04/2026	72,603		(5,328)			(5,328)		67,275	67,275			
3350111039	LEHIGH ACRES	FL		10/20/2025	05/28/2026	181,706							181,706	181,706			
100177878	MILLMAY	NJ		11/19/2024	04/14/2026	70,432		(3,219)			(3,219)		67,214	67,214			
3350111284	LEHIGH ACRES	FL		10/08/2025	06/25/2026	181,656							181,656	181,656			
3700005945	LAFAYETTE	LA		07/11/2025	04/30/2026	111,625							111,625	111,625			
3340118927	ROCKY MOUNT	NC		01/29/2026	05/28/2026	83,675							83,675	83,675			
100257553	MAYER	AZ		11/26/2025	05/04/2026	71,838		(5,169)			(5,169)		66,669	66,669			
100062411	JACKSON	TN		07/01/2021	05/20/2026	67,382		(788)			(788)		66,595	66,595			
100263589	UNITED KINGDOM	GBR		12/15/2025	06/22/2026	85,406		(2,410)			(2,410)	891	83,887	83,043	(834)	(9)	(844)
3350112740	PARKVILLE	MD		10/29/2025	06/25/2026	179,384							179,384	179,384			
100055422	TOPEKA	KS		03/23/2021	06/07/2026	65,569		616			616		66,185	66,185			
3340094404	ROCHESTER	PA		03/27/2025	05/28/2026	82,628							82,628	82,628			
3340101175	WACO	TX		05/22/2025	06/24/2026	82,626							82,626	82,626			
100143851	UNITED KINGDOM	GBR		02/28/2024	05/20/2026	82,610						(3,595)	79,015	83,863	4,848		4,848
100156470	GEORGETOWN	TX		06/24/2024	05/17/2026	65,887		191			191		66,079	66,079			
100137799	MANLIUS	NY		12/08/2023	04/17/2026	66,007		(10)			(10)		65,997	65,997			
3340076117	HILLSVILLE	VA		06/14/2024	04/29/2026	82,487							82,487	82,487			
3500112590	WINTER PARK	FL		12/20/2024	04/30/2026	131,950							131,950	131,950			
3340103727	PHILADELPHIA	PA		06/05/2025	04/29/2026	82,368							82,368	82,368			
3340119446	TIFFIN	OH		01/29/2026	06/24/2026	82,368							82,368	82,368			
3350112309	CORDOVA	TN		10/08/2025	06/25/2026	177,956							177,956	177,956			
3350113539	PINELLAS PARK	FL		10/29/2025	05/28/2026	177,921							177,921	177,921			
100135106	ARLINGTON	TX		11/01/2023	05/17/2026	64,961		851			851		65,813	65,813			
3350111912	GLENVIEW	IL		09/29/2025	04/29/2026	177,608							177,608	177,608			
3350099864	CANYON LAKE	TX		08/08/2025	04/29/2026	176,981							176,981	176,981			
100155724	DELTONA	FL		06/18/2024	05/17/2026	67,900		(2,545)			(2,545)		65,354	65,354			
100247920	NEW ALBANY	IN		10/29/2025	06/26/2026	70,520		22			22		70,542	65,327		(5,215)	(5,215)
3350116504	CHICAGO	IL		12/19/2025	04/29/2026	176,493							176,493	176,493			
100146435	STUART	FL		03/19/2024	05/17/2026	69,338		(4,043)			(4,043)		65,295	65,295			
100154153	SPRING	TX		07/11/2024	04/09/2026	70,278		(5,017)			(5,017)		65,261	65,261			
3510136238	SAVANNAH	GA		02/19/2026	06/25/2026	179,900							179,900	179,900			
100257609	MIAMI	FL		11/26/2025	04/04/2026	68,197		(3,243)			(3,243)		64,955	64,955			
100274240	TREMONTON	UT		01/29/2026	05/08/2026	66,195		(1,262)			(1,262)		64,933	64,933			
100277917	FIRESTONE	CO		02/26/2026	06/08/2026	69,872		(4,974)			(4,974)		64,898	64,898			
100269109	AMBRIDGE	PA		12/30/2025	04/08/2026	66,244		(9)			(9)		66,235	64,887		(1,348)	(1,348)
3350110447	IRVINGTON	NJ		09/22/2025	06/25/2026	175,309							175,309	175,309			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237856	THE VILLAGES	FL		09/12/2025	04/04/2026	68,644		(3,829)			(3,829)		64,815	64,815			
100173169	WOODLAND HILLS	CA		10/30/2024	06/17/2026	65,442		(680)			(680)		64,762	64,762			
40012640	WILLIAMSTOWN	NJ		04/02/2020	04/29/2026	64,589							64,589	64,589			
100257852	COLDWATER	MI		11/26/2025	06/04/2026	68,913		(4,335)			(4,335)		64,578	64,578			
100244288	RONAN	MT		09/29/2025	06/17/2026	70,128		(5,600)			(5,600)		64,529	64,529			
100011348	FRESNO	TX		12/23/2016	06/05/2026	62,266		2,170			2,170		64,436	64,436			
100257325	CUMMING	GA		11/26/2025	04/04/2026	69,472		(5,079)			(5,079)		64,393	64,393			
100248457	SANTA MARIA	CA		10/29/2025	04/04/2026	69,449		(5,107)			(5,107)		64,343	64,343			
100193503	HUNTINGTON	WV		02/10/2025	04/07/2026	65,742		(1,543)			(1,543)		64,200	64,200			
3350103107	CHICAGO	IL		07/15/2025	05/28/2026	173,184							173,184	173,184			
3350110648	BALTIMORE	MD		09/08/2025	04/29/2026	173,045							173,045	173,045			
3310085917	HOUSTON	TX		10/31/2024	05/28/2026	64,004							64,004	64,004			
3310085918	HOUSTON	TX		10/31/2024	06/24/2026	64,004							64,004	64,004			
3310089614	MINERAL WELLS	TX		12/05/2024	05/28/2026	63,967							63,967	63,967			
100273617	HOBART	IN		01/23/2026	06/04/2026	68,920		(4,970)			(4,970)		63,950	63,950			
100146380	JANESVILLE	WI		03/19/2024	06/17/2026	67,853		(3,994)			(3,994)		63,859	63,859			
3310091409	ROMEOVILLE	IL		12/19/2024	06/24/2026	63,835							63,835	63,835			
3510117834	PALM BAY	FL		12/19/2025	05/28/2026	172,281		199			199		172,480	172,480			
3410000733	CHICAGO	IL		03/07/2025	05/22/2026	127,529							127,529	127,529			
18566	INDEPENDENCE	OH		04/26/2006	05/04/2026	63,639							63,639	63,639			
100220920	BLOOMINGDALE	GA		07/18/2025	06/17/2026	65,029		(1,445)			(1,445)		63,584	63,584			
100211103	TROUTVILLE	VA		05/15/2025	04/17/2026	68,691		(5,114)			(5,114)		63,577	63,577			
100248490	POST FALLS	ID		10/29/2025	06/04/2026	68,527		(5,006)			(5,006)		63,521	63,521			
3350104375	LITHONIA	GA		07/15/2025	06/25/2026	182,203							182,203	182,203			
3510135543	NOLANVILLE	TX		01/09/2026	04/30/2026	170,800							170,800	170,800			
3510121420	FRUITLAND PARK	FL		12/19/2025	06/25/2026	170,324		406			406		170,730	170,730			
3350116869	ELGIN	IL		12/11/2025	05/28/2026	170,712							170,712	170,712			
3510125825	MIAMI	FL		07/15/2025	04/30/2026	170,586							170,586	170,586			
100175350	SPRINGDALE	AR		11/05/2024	05/21/2026	63,674		(664)			(664)		63,010	63,010			
100220619	SHIPPENSBURG	PA		07/15/2025	04/07/2026	64,146		(1,453)			(1,453)		62,692	62,692			
100211170	MOUNT ORAB	OH		05/15/2025	05/17/2026	67,716		(5,045)			(5,045)		62,672	62,672			
100246309	CHANDLER	AZ		10/10/2025	06/03/2026	64,721		(2,086)			(2,086)		62,635	62,635			
100197320	STOCKTON	CA		02/25/2025	06/04/2026	67,144		(4,802)			(4,802)		62,342	62,342			
3410000985	BALTIMORE	MD		09/12/2025	04/29/2026	124,597							124,597	124,597			
100213194	CASSELBERRY	FL		05/29/2025	04/08/2026	64,995		(3,039)			(3,039)		61,956	61,956			
100208536	PHOENIX	AZ		04/29/2025	06/08/2026	64,732		(2,847)			(2,847)		61,886	61,886			
100269355	RENO	NV		12/30/2025	04/08/2026	64,282		(2,514)			(2,514)		61,768	61,768			
100249691	RICHMOND	VA		10/30/2025	05/08/2026	64,629		(2,951)			(2,951)		61,679	61,679			
100196602	COLO SPGS	CO		02/25/2025	06/04/2026	65,546		(3,871)			(3,871)		61,675	61,675			
100047697	SUMMERTOWN	TN		11/20/2020	05/07/2026	55,544		6,087			6,087		61,631	61,631			
100239180	BEAUMONT	CA		09/29/2025	04/08/2026	63,967		(2,495)			(2,495)		61,472	61,472			
3340080483	LYMAN	SC		09/03/2024	04/29/2026	76,626							76,626	76,626			
100146417	WEST MILFORD	NJ		03/19/2024	06/17/2026	65,156		(3,894)			(3,894)		61,261	61,261			
100046612	BOSSIER CITY	LA		11/25/2020	04/07/2026	49,937		11,277			11,277		61,214	61,214			
100147175	UNITED KINGDOM	GBR		03/27/2024	05/20/2026	76,409						(3,459)	72,951	77,579	4,629		4,629
3350102066	NEWARK	NJ		07/15/2025	05/28/2026	165,210							165,210	165,210			
3510117824	PORT CHARLOTTE	FL		12/19/2025	04/30/2026	164,890		310			310		165,200	165,200			
3510117825	PORT CHARLOTTE	FL		12/19/2025	05/28/2026	164,890		310			310		165,200	165,200			
3510117827	PORT CHARLOTTE	FL		12/19/2025	05/28/2026	164,890		310			310		165,200	165,200			
100184551	BOULDER CITY	NV		12/17/2024	04/04/2026	65,164		(4,157)			(4,157)		61,007	61,007			
3510117830	PORT CHARLOTTE	FL		12/19/2025	06/30/2026	164,345		295			295		164,640	164,640			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310075682	WINSTON-SALEM	NC		08/26/2024	04/29/2026	60,915							60,915	60,915			
100184856	JOLIET	IL		12/17/2024	06/04/2026	63,728		(2,917)			(2,917)		60,811	60,811			
100126737	DALLAS	GA		08/30/2023	05/05/2026	54,960		5,825			5,825		60,784	60,784			
3350115359	TABERNACLE	NJ		12/04/2025	04/29/2026	164,235							164,235	164,235			
100208393	GLENDALE	AZ		04/29/2025	05/08/2026	62,328		(1,587)			(1,587)		60,741	60,741			
3310065557	HOUSTON	TX		07/29/2024	06/24/2026	60,658							60,658	60,658			
100031803	PORT ST LUCIE	FL		03/29/2019	06/05/2026	53,248		7,402			7,402		60,650	60,650			
100197334	DONALDS	SC		02/25/2025	06/04/2026	64,560		(3,991)			(3,991)		60,569	60,569			
3510134858	MELBOURNE	FL		11/20/2025	04/30/2026	163,688							163,688	163,688			
100155396	HERNDON	VA		06/18/2024	06/17/2026	63,262		(2,826)			(2,826)		60,436	60,436			
3350113518	SHELTON	WA		10/29/2025	06/25/2026	163,329							163,329	163,329			
3350117384	ROYAL OAK	MI		01/29/2026	06/25/2026	163,279							163,279	163,279			
100264219	UNITED KINGDOM	GBR		12/15/2025	05/20/2026	77,017		(1,937)			(1,937)	803	75,884	76,218	360	(25)	334
3500120198	NORTH PORT	FL		04/21/2025	06/25/2026	120,056							120,056	120,056			
100277992	SANDUSKY	OH		02/26/2026	06/08/2026	62,984		(2,984)			(2,984)		60,000	60,000			
100264666	UNITED KINGDOM	GBR		12/15/2025	06/22/2026	76,698		(1,768)			(1,768)	800	75,729	75,033	(696)		(696)
100204261	BLANCHESTER	OH		03/31/2025	06/08/2026	61,451		(1,508)			(1,508)		59,943	59,943			
100199750	MIAMI GARDENS	FL		03/05/2025	04/14/2026	60,847		(920)			(920)		59,927	59,927			
3350116601	LEHIGH ACRES	FL		01/15/2026	06/25/2026	161,622							161,622	161,622			
100199852	DOVER	OH		03/05/2025	06/14/2026	64,242		(4,677)			(4,677)		59,565	59,565			
100197292	PROSPERITY	SC		02/25/2025	06/04/2026	62,697		(3,143)			(3,143)		59,554	59,554			
3510128511	SUMMERVILLE	SC		08/14/2025	04/30/2026	160,920							160,920	160,920			
3350105851	FLOSSMOOR	IL		07/15/2025	06/25/2026	165,767							165,767	165,767			
100196812	IDAHO FALLS	ID		02/25/2025	06/04/2026	63,105		(3,628)			(3,628)		59,477	59,477			
100113193	DEERFIELD BEACH	FL		06/29/2023	04/05/2026	51,159		8,245			8,245		59,404	59,404			
100211354	PANAMA CITY BEACH	FL		05/15/2025	05/17/2026	64,054		(4,777)			(4,777)		59,277	59,277			
3350105842	CAPE CORAL	FL		08/08/2025	06/25/2026	181,090							181,090	181,090			
100237529	EUREKA	CA		09/12/2025	04/04/2026	63,748		(4,637)			(4,637)		59,110	59,110			
100211207	POCATELLO	ID		05/15/2025	06/17/2026	63,657		(4,743)			(4,743)		58,914	58,914			
100108198	ANTIOCH	CA		05/24/2023	04/09/2026	60,012		(1,151)			(1,151)		58,861	58,861			
3700006117	GRIFFIN	GA		11/21/2025	04/30/2026	97,988							97,988	97,988			
100139684	UNITED KINGDOM	GBR		12/18/2023	06/22/2026	73,454						(3,273)	70,181	73,516	3,334		3,334
100114346	DUNDALK	MD		06/29/2023	06/05/2026	57,584		1,135			1,135		58,719	58,719			
100210925	BRINNON	WA		05/15/2025	05/17/2026	63,366		(4,666)			(4,666)		58,699	58,699			
100187856	RIPON	CA		01/07/2025	05/04/2026	62,074		(3,435)			(3,435)		58,638	58,638			
100184525	FREDERICK	CO		12/17/2024	05/04/2026	60,661		(2,073)			(2,073)		58,589	58,589			
3510122796	OPA LOCKA	FL		12/19/2025	05/28/2026	157,837		433			433		158,270	158,270			
3350107469	LEHIGH ACRES	FL		09/15/2025	05/28/2026	166,150							166,150	166,150			
3350112188	CAPE CORAL	FL		10/29/2025	06/25/2026	158,001							158,001	158,001			
100177949	SICKLERVILLE	NJ		11/19/2024	05/14/2026	61,448		(3,057)			(3,057)		58,391	58,391			
100053705	JACKSONVILLE	FL		03/23/2021	06/07/2026	98,293		(39,942)			(39,942)		58,351			(58,351)	(58,351)
100114088	GREENWOOD	SC		06/29/2023	05/05/2026	53,565		42			42		53,607	53,128		(479)	(479)
100155530	WHITINSVILLE	MA		06/18/2024	05/17/2026	62,619		(4,326)			(4,326)		58,293	58,293			
3340097196	ST. LOUIS	MO		04/24/2025	04/29/2026	72,785							72,785	72,785			
100257645	CHESAPEAKE	VA		11/26/2025	04/04/2026	62,180		(3,984)			(3,984)		58,195	58,195			
100113549	STEGER	IL		06/29/2023	04/05/2026	48,306		9,809			9,809		58,115	58,115			
100146050	LOCKPORT	IL		03/19/2024	05/17/2026	61,793		(3,692)			(3,692)		58,102	58,102			
100196770	IVINS	UT		02/25/2025	05/04/2026	61,025		(2,961)			(2,961)		58,065	58,065			
3510126364	NORTH LAUDERDALE	FL		12/19/2025	04/30/2026	156,181		507			507		156,688	156,688			
3350116000	LABELLE	FL		12/19/2025	06/25/2026	173,819							173,819	173,819			
100178024	TUCSON	AZ		11/19/2024	06/14/2026	60,438		(2,957)			(2,957)		57,480	57,480			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158816	STILLWATER	OK		07/10/2024	04/17/2026	57,957		(556)			(556)		57,401	57,401			
100134769	PORTER	TX		10/30/2023	05/06/2026	58,033		(849)			(849)		57,184	57,184			
100148199	PORTLAND	OR		04/12/2024	05/17/2026	58,351		(1,191)			(1,191)		57,160	57,160			
3350104830	LEHIGH ACRES	FL		07/29/2025	05/28/2026	154,447							154,447	154,447			
100112700	LEXINGTON	SC		06/29/2023	04/05/2026	51,189		5,948			5,948		57,137	57,137			
3350112773	IRVINGTON	NJ		10/29/2025	06/25/2026	154,205							154,205	154,205			
100087788	LOS ANGELES	CA		11/17/2022	06/09/2026	57,720		(719)			(719)		57,001	57,001			
3510136015	CONWAY	SC		01/09/2026	04/30/2026	154,000							154,000	154,000			
100237245	GREEN VALLEY	AZ		09/12/2025	06/04/2026	60,353		(75)			(75)		60,278	56,752		(3,525)	(3,525)
3350109717	BUSHKILL	PA		09/15/2025	06/25/2026	153,373							153,373	153,373			
100237291	HAMPTON	VA		09/12/2025	06/26/2026	60,237		(40)			(40)		60,197	56,509		(3,688)	(3,688)
100126774	DESOTO	TX		08/30/2023	05/05/2026	50,982		95			95		51,078	51,131		53	53
100054138	OPA LOCKA	FL		03/23/2021	04/07/2026	56,027		514			514		56,541	56,541			
3510115755	WILMINGTON	NC		12/19/2025	06/25/2026	152,250							152,250	152,250			
3350112505	BUCYRUS	OH		10/20/2025	06/25/2026	152,185							152,185	152,185			
100208108	SAN ANTONIO	TX		04/29/2025	04/08/2026	59,607		(3,680)			(3,680)		55,927	55,927			
3510129824	WESTMINSTER	SC		09/16/2025	05/28/2026	150,926							150,926	150,926			
3350106328	HAMILTON	NJ		09/22/2025	04/29/2026	150,876							150,876	150,876			
100237898	FERGUS FALLS	MN		09/12/2025	04/04/2026	57,975		(2,192)			(2,192)		55,783	55,783			
100212906	ROCKLEDGE	FL		05/29/2025	06/08/2026	58,129		(2,408)			(2,408)		55,721	55,721			
3500123123	GREENVILLE	SC		06/09/2025	05/28/2026	110,897							110,897	110,897			
3350116232	LEHIGH ACRES	FL		12/04/2025	06/25/2026	149,322							149,322	149,322			
100057881	HAGERSTOWN	MD		06/30/2021	06/17/2026	55,755		(668)			(668)		55,087	55,087			
100057879	BROWNSVILLE	TX		06/30/2021	04/17/2026	58,062		(3,073)			(3,073)		54,989	54,989			
3350114264	PROVIDENCE	NC		12/04/2025	04/29/2026	148,495							148,495	148,495			
100237872	HILLSBORO	OH		09/12/2025	06/04/2026	59,184		(4,349)			(4,349)		54,834	54,834			
100138933	EDINBURG	TX		12/21/2023	05/05/2026	57,500		(84)			(84)		57,416	58,509		1,093	1,093
3350116124	STREAMWOOD	IL		12/04/2025	04/29/2026	148,006							148,006	148,006			
3310093203	BELLWOOD	IL		02/06/2025	04/29/2026	54,648							54,648	54,648			
3350113272	BROOKLYN PARK	MD		11/26/2025	05/28/2026	147,588							147,588	147,588			
3350104942	HOUSTON	TX		07/15/2025	04/29/2026	147,310							147,310	147,310			
100258536	OREM	UT		12/05/2025	05/08/2026	55,623		(1,127)			(1,127)		54,496	54,496			
3350103337	BLACK RIVER	NY		07/15/2025	06/25/2026	146,961							146,961	146,961			
3340076621	JOLIET	IL		09/10/2024	06/24/2026	67,914							67,914	67,914			
100239480	SAINT JOHNS	FL		09/29/2025	06/08/2026	57,245		(2,942)			(2,942)		54,303	54,303			
100126675	ST CHARLES	IL		08/30/2023	05/05/2026	49,779		186			186		49,965	48,219		(1,747)	(1,747)
100197307	PLAINFIELD	NJ		02/25/2025	04/04/2026	58,237		(4,167)			(4,167)		54,070	54,070			
100155624	PRAIRIE GROVE	AR		06/18/2024	04/17/2026	57,750		(4,221)			(4,221)		53,529	53,529			
3350113219	GOOSE CREEK	SC		11/26/2025	06/25/2026	144,663							144,663	144,663			
3310093631	CLEVELAND	OH		02/13/2025	05/28/2026	53,460							53,460	53,460			
3350115191	GREENWOOD	IN		12/04/2025	06/25/2026	151,141							151,141	151,141			
100248096	NAMPA	ID		10/29/2025	05/04/2026	57,410		(4,027)			(4,027)		53,383	53,383			
3510126372	LAURENS	SC		08/27/2025	04/30/2026	144,225							144,225	144,225			
100145897	MONTROSS	VA		03/19/2024	06/17/2026	56,595		(3,362)			(3,362)		53,233	53,233			
100208724	HOOVER	AL		04/29/2025	06/08/2026	53,690		(548)			(548)		53,143	53,143			
100146019	STANSBURY PARK	UT		03/19/2024	06/17/2026	56,466		(3,344)			(3,344)		53,122	53,122			
3350103529	NORTH PORT	FL		09/15/2025	05/28/2026	143,391							143,391	143,391			
100143500	CENTENNIAL	CO		02/21/2024	06/05/2026	53,764		(723)			(723)		53,041	53,041			
3350103530	NORTH PORT	FL		09/15/2025	06/25/2026	143,193							143,193	143,193			
3340074391	BESSEMER	AL		05/17/2024	04/29/2026	66,122							66,122	66,122			
3510125274	OCALA	FL		07/15/2025	04/30/2026	142,800							142,800	142,800			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3510125275	OCALA	FL		07/15/2025	05/28/2026	142,800							142,800	142,800			
100127277	DAVENPORT	IA		08/30/2023	05/05/2026	46,933		21			21		46,954	46,784		(170)	(170)
100199872	NEWARK	DE		03/05/2025	06/14/2026	56,753		(4,058)			(4,058)		52,695	52,695			
100207726	COLUMBUS	OH		04/29/2025	05/08/2026	54,096		(1,431)			(1,431)		52,665	52,665			
100127265	BLAIR	OK		08/30/2023	05/05/2026	53,325		(10)			(10)		53,315	53,401		87	87
3310079011	BALTIMORE	MD		09/18/2024	06/24/2026	52,510							52,510	52,510			
100127333	VIRGINIA BEACH	VA		08/30/2023	05/05/2026	53,834		(6)			(6)		53,827	53,901		74	74
100155767	CALIFORNIA	MD		06/18/2024	06/17/2026	55,887		(3,478)			(3,478)		52,409	52,409			
3510128749	PENSACOLA	FL		08/27/2025	06/25/2026	141,588							141,588	141,588			
100202761	BROOKHAVEN	GA		03/24/2025	05/17/2026	53,207		(1,124)			(1,124)		52,083	52,083			
3510125842	OCALA	FL		08/27/2025	06/25/2026	140,729							140,729	140,729			
100145954	COTTONWOOD	AZ		03/19/2024	04/17/2026	55,228		(3,240)			(3,240)		51,988	51,988			
3350110387	IRVINGTON	AL		10/08/2025	06/25/2026	168,692							168,692	168,692			
3350101328	CHICAGO	IL		07/15/2025	04/29/2026	140,172							140,172	140,172			
100248306	GUTHRIE	OK		10/29/2025	04/04/2026	55,857		(4,081)			(4,081)		51,776	51,776			
3350106054	OCEAN SPRINGS	MS		09/08/2025	06/25/2026	139,927							139,927	139,927			
100269548	MOSES LAKE	WA		12/30/2025	04/08/2026	54,226		(2,500)			(2,500)		51,726	51,726			
100211377	COLUMBUS	OH		05/15/2025	04/17/2026	53,693		(1,974)			(1,974)		51,719	51,719			
3350120561	BELLWOOD	IL		02/13/2026	04/29/2026	139,686							139,686	139,686			
100074500	BELPRE	OH		12/01/2021	04/20/2026	53,143		(1,481)			(1,481)		51,662	51,662			
100237765	HOMESTEAD	FL		09/12/2025	06/04/2026	55,670		(4,047)			(4,047)		51,623	51,623			
3510118739	CITRUS SPRINGS	FL		12/19/2025	06/30/2026	138,911		421			421		139,331	139,331			
3350119482	MEDFORD	NY		01/29/2026	04/29/2026	139,300							139,300	139,300			
3510134278	PEMBROKE PINES	FL		12/08/2025	06/25/2026	139,125							139,125	139,125			
100230341	FRANKLIN	TN		08/29/2025	04/08/2026	53,531		(2,346)			(2,346)		51,185	51,185			
3350106483	PATASKALA	OH		07/29/2025	04/29/2026	138,151							138,151	138,151			
322120770	PALM BAY	FL		05/02/2023	04/29/2026	88,011							88,011	88,011			
3320048909	PHILADELPHIA	PA		04/27/2023	04/29/2026	84,942							84,942	34,736		(50,206)	(50,206)
100236544	UNITED KINGDOM	GBR		09/12/2025	05/20/2026	66,281		(2,930)			(2,930)	1,628	64,979	64,387	(591)		(591)
3310091150	MILWAUKEE	WI		12/30/2024	06/24/2026	50,713							50,713	50,713			
100017369	NORTH LITTLE ROCK	AR		04/26/2018	06/05/2026	50,146		505			505		50,651	50,651			
3340101271	MANSFIELD	OH		05/29/2025	06/24/2026	63,235							63,235	63,235			
3350116105	WEST CHESTER	OH		12/04/2025	06/25/2026	135,838							135,838	135,838			
100127280	CLOVERDALE	IN		08/30/2023	05/05/2026	41,733		24			24		41,757	41,484		(273)	(273)
3500136631	FLORENCE	SC		01/23/2026	05/28/2026	100,340							100,340	100,340			
3510138379	GOOSE CREEK	SC		03/02/2026	05/28/2026	135,450							135,450	135,450			
100031211	DEERFIELD BEACH	FL		03/29/2019	04/05/2026	51,408		(1,334)			(1,334)		50,074	50,074			
100282682	COVINGTON	GA		03/02/2026	06/04/2026	53,981		(3,981)			(3,981)		50,000	50,000			
100269376	COMANCHE	TX		12/30/2025	05/08/2026	52,359		(12)			(12)		52,347	49,941		(2,406)	(2,406)
100247940	FLAT ROCK	IN		10/29/2025	05/04/2026	53,844		(3,960)			(3,960)		49,884	49,884			
100199684	WETUMPKA	AL		03/05/2025	05/14/2026	53,722		(3,931)			(3,931)		49,792	49,792			
100258024	WENTZVILLE	MO		11/26/2025	06/04/2026	53,706		(3,932)			(3,932)		49,774	49,774			
100237503	HOPEWELL JUNCTION	NY		09/12/2025	04/04/2026	53,701		(3,940)			(3,940)		49,762	49,762			
100237290	PORT ORCHARD	WA		09/12/2025	06/26/2026	52,919		(146)			(146)		52,773	47,981		(4,792)	(4,792)
100239316	HUDSON	WI		09/29/2025	06/08/2026	52,122		(2,417)			(2,417)		49,705	49,705			
100197110	SAN BERNARDINO	CA		02/25/2025	05/04/2026	52,553		(2,860)			(2,860)		49,693	49,693			
100248211	CHICAGO	IL		10/29/2025	05/04/2026	53,529		(3,837)			(3,837)		49,692	49,692			
100248430	PLYMOUTH	MA		10/29/2025	04/04/2026	53,590		(3,912)			(3,912)		49,678	49,678			
100237599	NAMPA	ID		09/12/2025	06/04/2026	53,501		(3,887)			(3,887)		49,614	49,614			
100237309	STOCKBRIDGE	GA		09/12/2025	06/04/2026	52,859		(3,270)			(3,270)		49,589	49,589			
3310052260	PHILADELPHIA	PA		05/11/2023	04/29/2026	49,587							49,587	23,875		(25,712)	(25,712)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237392	PASCO	WA		09/12/2025	04/04/2026	51,875		(2,325)			(2,325)		49,550	49,550			
100146176	WALDORF	MD		03/19/2024	05/17/2026	52,791		(3,248)			(3,248)		49,543	49,543			
3310080029	BALTIMORE	MD		08/19/2024	06/24/2026	49,518							49,518	49,518			
100248194	MUSKOGEE	OK		10/29/2025	04/04/2026	52,461		(2,996)			(2,996)		49,465	49,465			
100014390	SMITHFIELD	NC		09/27/2017	04/13/2026	43,900		5,564			5,564		49,464	49,464			
100176905	LUTHERVILLE TIMONIUM	MD		11/15/2024	05/05/2026	51,456		(2,060)			(2,060)		49,396	49,396			
100243890	JUPITER	FL		09/29/2025	04/17/2026	52,065		(2,813)			(2,813)		49,252	49,252			
100208822	WINTER GARDEN	FL		04/29/2025	04/08/2026	50,359		(1,175)			(1,175)		49,184	49,184			
100199571	LAWTON	MI		03/05/2025	06/14/2026	52,847		(3,775)			(3,775)		49,071	49,071			
100197329	NEW PORT RICHEY	FL		02/25/2025	04/04/2026	52,830		(3,773)			(3,773)		49,057	49,057			
100202744	ESSEX	CT		03/24/2025	04/17/2026	47,550		(1,250)			(1,250)		46,300	46,300			
100196833	WEST COVINA	CA		02/25/2025	04/04/2026	52,688		(3,754)			(3,754)		48,934	48,934			
100199559	SPRING	TX		03/05/2025	05/14/2026	50,895		(1,985)			(1,985)		48,910	48,910			
100184494	GLENDALE	AZ		12/17/2024	06/04/2026	52,483		(3,622)			(3,622)		48,861	48,861			
100155518	DAPHNE	AL		06/18/2024	05/17/2026	51,723		(2,993)			(2,993)		48,730	48,730			
3350104438	SUMMIT	IL		07/15/2025	06/25/2026	131,639							131,639	131,639			
3340111068	HUNTINGTON	WV		10/20/2025	06/24/2026	60,845							60,845	60,845			
100178076	JASPER	IN		11/19/2024	06/14/2026	51,327		(2,659)			(2,659)		48,668	48,668			
100155847	STREAMWOOD	IL		06/18/2024	05/17/2026	51,895		(3,295)			(3,295)		48,599	48,599			
100199746	CLAYTON	NC		03/05/2025	04/14/2026	52,380		(3,750)			(3,750)		48,630	48,630			
3350105278	NORTH TONAWANDA	NY		07/15/2025	06/25/2026	131,325							131,325	131,325			
3320046579	PHILADELPHIA	PA		02/27/2023	04/29/2026	80,967							80,967	57,224		(23,744)	(23,744)
3340097955	RICHMOND	IN		04/24/2025	04/29/2026	60,717							60,717	60,717			
100155484	ROCKY FORD	CO		06/18/2024	06/17/2026	52,769		(4,236)			(4,236)		48,533	48,533			
100199603	NEWTON	NC		03/05/2025	05/14/2026	52,234		(3,730)			(3,730)		48,504	48,504			
100249548	NOTTINGHAM	MD		10/30/2025	05/08/2026	49,454		(963)			(963)		48,491	48,491			
100155855	JOHNS ISLAND	SC		06/18/2024	04/17/2026	52,518		(4,044)			(4,044)		48,474	48,474			
100146141	GREENTOWN	PA		03/19/2024	04/17/2026	51,484		(3,065)			(3,065)		48,419	48,419			
100212977	CLIFTON	NJ		05/29/2025	06/08/2026	50,390		(1,976)			(1,976)		48,414	48,414			
3350104626	DYER	IN		07/29/2025	06/25/2026	130,663							130,663	130,663			
100199793	NORTH LAS VEGAS	NV		03/05/2025	04/14/2026	50,002		(1,657)			(1,657)		48,345	48,345			
100146293	PORT ORANGE	FL		03/19/2024	06/17/2026	51,460		(3,116)			(3,116)		48,344	48,344			
100146416	GAINESVILLE	GA		03/19/2024	06/17/2026	51,345		(3,079)			(3,079)		48,266	48,266			
3340076842	WYANDANCH	NY		06/14/2024	06/24/2026	60,328							60,328	60,328			
3350105158	TAMPA	FL		07/15/2025	05/28/2026	130,245							130,245	130,245			
100146218	BOONSBORO	MD		03/19/2024	06/17/2026	51,219		(3,061)			(3,061)		48,158	48,158			
100132568	VALPARAISO	IN		11/03/2023	06/10/2026	47,669		483			483		48,151	48,151			
100146227	EDISON	NJ		03/19/2024	04/17/2026	51,053		(3,056)			(3,056)		47,996	47,996			
100155534	NORMAN	OK		06/18/2024	05/17/2026	51,444		(3,475)			(3,475)		47,969	47,969			
100146337	HUMBLE	TX		03/19/2024	06/17/2026	49,977		(2,139)			(2,139)		47,838	47,838			
3350118381	PHILADELPHIA	PA		01/15/2026	05/28/2026	129,236							129,236	129,236			
3310093997	HOUSTON	TX		02/13/2025	04/29/2026	47,758							47,758	47,758			
3350120223	CHICAGO	IL		02/13/2026	05/28/2026	128,940							128,940	128,940			
100127167	LOUISVILLE	KY		08/30/2023	05/05/2026	50,458		(82)			(82)		50,377	51,311		934	934
3410000602	COVENTRY TOWNSHIP	OH		11/14/2024	04/29/2026	95,321							95,321	95,321			
3350121646	ROME	GA		02/13/2026	04/29/2026	128,504							128,504	128,504			
3350114308	KYLE	TX		11/13/2025	04/29/2026	128,226							128,226	128,226			
3350102879	DALLAS	NC		11/13/2025	06/25/2026	128,165							128,165	128,165			
3510118181	EAST PALATKA	FL		12/19/2025	06/25/2026	127,961							127,961	127,961			
3350103517	TRENTON	NJ		07/15/2025	05/28/2026	127,668							127,668	127,668			
100155775	COOLIDGE	AZ		06/18/2024	04/17/2026	50,975		(3,746)			(3,746)		47,229	47,229			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340080027	ST. LOUIS	MO		08/26/2024	04/29/2026	59,004							59,004	59,004			
100126744	GUILFORD	CT		08/30/2023	05/05/2026	43,571		221			221		43,792	41,771		(2,021)	(2,021)
100200252	BOCA RATON	FL		03/07/2025	04/07/2026	48,535		(1,363)			(1,363)		47,172	47,172			
100161295	MARIETTA	GA		07/25/2024	05/04/2026	47,952		(1,062)			(1,062)		46,890	46,890			
3310092316	CLEVELAND	OH		01/16/2025	06/24/2026	46,778							46,778	46,778			
100138957	LAKE PANASOFFKEE	FL		12/21/2023	05/05/2026	40,254		92			92		40,347	38,896		(1,451)	(1,451)
3350106001	ATHENS	GA		07/29/2025	04/29/2026	126,387							126,387	126,387			
100213410	BALTIMORE	MD		05/29/2025	06/08/2026	49,475		(2,767)			(2,767)		46,708	46,708			
100078600	HEERLEN	NLD		01/26/2022	05/20/2026	77,725						(2,125)	75,600	79,258	3,658		3,658
3340101693	BIRMINGHAM	AL		05/29/2025	06/24/2026	57,895							57,895	57,895			
3350105942	LEHIGH ACRES	FL		09/08/2025	04/29/2026	124,862							124,862	124,862			
3350103975	PHILADELPHIA	PA		07/15/2025	05/28/2026	124,757							124,757	124,757			
3340080350	CLEVELAND	OH		07/29/2024	05/28/2026	57,646							57,646	57,646			
3350108249	RIVIERA BEACH	FL		12/19/2025	06/25/2026	124,081							124,081	124,081			
3350114498	OCEAN ISLE BEACH	NC		11/13/2025	06/25/2026	167,748							167,748	167,748			
3350114306	KYLE	TX		11/13/2025	04/29/2026	123,838							123,838	123,838			
100257712	GILBERT	AZ		11/26/2025	05/04/2026	49,389		(3,614)			(3,614)		45,774	45,774			
100157745	QUEEN CREEK	AZ		07/02/2024	05/05/2026	46,289		(593)			(593)		45,696	45,696			
3310039662	PHILADELPHIA	PA		09/21/2022	04/29/2026	45,627							45,627	11,992		(33,635)	(33,635)
100230315	COLUMBUS	OH		08/29/2025	05/08/2026	46,354		(766)			(766)		45,588	45,588			
3510131718	RINCON	GA		10/07/2025	04/30/2026	123,200							123,200	123,200			
100210813	ANDERSON	SC		05/15/2025	06/17/2026	49,129		(3,666)			(3,666)		45,464	45,464			
3340102371	PHILADELPHIA	PA		05/22/2025	05/28/2026	56,705							56,705	56,705			
100068767	MUSKEGON	MI		09/01/2021	05/20/2026	45,723		(457)			(457)		45,266	45,266			
100189990	NORTH LAS VEGAS	NV		01/21/2025	05/17/2026	43,651		1,595			1,595		45,247	45,247			
100237334	BERKELEY	NJ		09/12/2025	05/04/2026	48,565		(3,530)			(3,530)		45,035	45,035			
100278222	ROSLYN	WA		02/26/2026	06/05/2026	47,238		(43)			(43)		47,195	45,000		(2,195)	(2,195)
3350105935	LEHIGH ACRES	FL		09/08/2025	04/29/2026	121,492							121,492	121,492			
3350105950	LEHIGH ACRES	FL		09/08/2025	06/25/2026	121,492							121,492	121,492			
100201136	LIBERTY HILL	TX		03/12/2025	06/17/2026	46,459		(1,512)			(1,512)		44,947	44,947			
3350102117	WORTON	MD		07/15/2025	04/29/2026	120,982							120,982	120,982			
100196614	JACKSONVILLE	FL		02/25/2025	04/04/2026	47,659		(3,145)			(3,145)		44,514	44,514			
100155638	MIDWAY	GA		06/18/2024	04/17/2026	47,426		(2,935)			(2,935)		44,491	44,491			
323100564	PORTLAND	OR		12/12/2023	05/29/2026	76,568							76,568	76,568			
100199518	NEW LLANO	LA		03/05/2025	05/14/2026	47,760		(3,426)			(3,426)		44,334	44,334			
100258494	TRUMANN	AR		12/05/2025	05/08/2026	46,398		(10)			(10)		46,389	44,319		(2,070)	(2,070)
100199570	WATERLOO	IL		03/05/2025	04/14/2026	47,737		(3,424)			(3,424)		44,313	44,313			
100199515	CHARLOTTE	NC		03/05/2025	04/14/2026	47,692		(3,402)			(3,402)		44,290	44,290			
100208924	GOODYEAR	AZ		04/29/2025	06/08/2026	45,352		(1,075)			(1,075)		44,277	44,277			
3510120150	LEXINGTON	SC		12/19/2025	06/25/2026	118,786		137			137		118,923	118,923			
3340069418	MEMPHIS	TN		03/21/2024	06/24/2026	54,886							54,886	54,886			
100199767	PLYMOUTH MEETING	PA		03/05/2025	04/14/2026	44,129		(221)			(221)		43,908	43,908			
3350100894	ALBANY	NY		08/08/2025	04/29/2026	118,475							118,475	118,475			
3350110410	TROY	MI		09/08/2025	05/28/2026	118,405							118,405	118,405			
3340104139	GLEN LYON	PA		09/15/2025	04/29/2026	54,688							54,688	54,688			
3510128035	GOOSE CREEK	SC		08/01/2025	06/25/2026	151,032							151,032	151,032			
3340080907	CHARLESTON	WV		08/26/2024	04/29/2026	54,513							54,513	54,513			
3410001004	HOWELL	MI		09/26/2025	05/22/2026	87,134							87,134	87,134			
100114004	CONCHO	AZ		06/29/2023	06/05/2026	40,750		2,795			2,795		43,545	43,545			
3510117944	LEHIGH ACRES	FL		12/19/2025	04/30/2026	117,106		354			354		117,460	117,460			
100112205	HARTSELLE	AL		06/29/2023	06/05/2026	38,233		5,148			5,148		43,381	43,381			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209791	WILMETTE	IL		05/05/2025	04/05/2026	44,535		(1,161)			(1,161)		43,374	43,374			
100212989	SALISBURY	MD		05/29/2025	06/08/2026	45,682		(2,445)			(2,445)		43,237	43,237			
100204024	HERMITAGE	TN		03/28/2025	06/11/2026	43,158		(39)			(39)		43,119	43,119			
3320049858	BUFFALO	NY		04/27/2023	05/28/2026	71,775							71,775	3,884		(67,891)	(67,891)
100135666	FORT MYERS	FL		11/09/2023	05/11/2026	43,031		21			21		43,052	43,052			
100188086	AUGUSTA	GA		01/07/2025	06/04/2026	45,788		(2,753)			(2,753)		43,035	43,035			
100265336	BARRON	WI		12/19/2025	06/04/2026	46,417		20			20		46,437	43,000		(3,437)	(3,437)
3350113600	PHILADELPHIA	PA		11/13/2025	05/28/2026	116,180							116,180	116,180			
3310085908	INDIANAPOLIS	IN		10/10/2024	06/24/2026	42,765							42,765	42,765			
100243854	CASTLE ROCK	CO		09/29/2025	06/17/2026	45,912		(3,252)			(3,252)		42,659	42,659			
100213217	KANSAS CITY	MO		05/29/2025	06/08/2026	44,403		(1,844)			(1,844)		42,558	42,558			
3510131785	MELBOURNE	FL		10/07/2025	04/30/2026	114,962							114,962	114,962			
3350109851	MILLVILLE	NJ		09/15/2025	06/25/2026	114,794							114,794	114,794			
3350112566	FAYETTEVILLE	NC		10/08/2025	05/28/2026	114,383							114,383	114,383			
100257890	RAVENNA	OH		11/26/2025	05/04/2026	45,433		(3,323)			(3,323)		42,110	42,110			
3350098883	POUGHKEEPSIE	NY		07/15/2025	04/29/2026	113,634							113,634	113,634			
100184869	WATERFORD	MI		12/17/2024	06/04/2026	44,979		(3,020)			(3,020)		41,958	41,958			
19016	WOODINVILLE	WA		03/11/2011	04/03/2026	55,845							55,845	55,845			
3350111085	NORFOLK	VA		09/15/2025	06/25/2026	113,181							113,181	113,181			
3350111735	LITTLE ROCK	AR		10/20/2025	05/28/2026	112,883							112,883	112,883			
100237261	CHESAPEAKE	VA		09/12/2025	05/04/2026	44,907		(3,265)			(3,265)		41,641	41,641			
3350121086	RYDAL	GA		02/26/2026	06/25/2026	112,206							112,206	112,206			
100211244	BELLEVUE	NE		05/15/2025	06/17/2026	44,799		(3,338)			(3,338)		41,461	41,461			
3350108821	LANCASTER	SC		09/08/2025	05/28/2026	111,788							111,788	111,788			
3350112210	PARMA	OH		11/13/2025	05/28/2026	111,649							111,649	111,649			
3350116043	FAIRHOPE	AL		12/11/2025	04/29/2026	111,615							111,615	111,615			
100028498	TUCKER	GA		10/26/2018	06/05/2026	19,228		22,051			22,051		41,278	41,278			
100112581	WARNER ROBINS	GA		06/29/2023	05/05/2026	39,566		6			6		39,572	39,495		(76)	(76)
3310084984	PITTSBURGH	PA		12/05/2024	06/24/2026	41,180							41,180	41,180			
3350115887	LAKEWOOD	NJ		12/04/2025	04/29/2026	111,280							111,280	111,280			
100065357	ARLINGTON	TX		07/28/2021	06/17/2026	41,843		(767)			(767)		41,076	41,076			
3310087490	HAVELOCK	NC		12/12/2024	06/24/2026	41,042							41,042	41,042			
3340070788	MILLVILLE	NJ		03/14/2024	05/28/2026	51,288							51,288	51,288			
3340101713	CLEVELAND	OH		05/22/2025	04/29/2026	51,203							51,203	51,203			
3350115007	CHICAGO HEIGHTS	IL		11/26/2025	04/29/2026	110,402							110,402	110,402			
3.62534E+11	INDEPENDENCE	MO		01/09/2026	04/29/2026	81,375							81,375	81,375			
3350120193	THE BRONX	NY		02/13/2026	05/28/2026	109,199							109,199	109,199			
100209572	FRISCO	TX		05/02/2025	06/07/2026	41,391		(1,015)			(1,015)		40,376	40,376			
3410001056	SPRING LAKE	NC		11/26/2025	05/22/2026	80,622							80,622	80,622			
3350111136	PASADENA	TX		09/22/2025	05/28/2026	108,654							108,654	108,654			
100155453	SAINT ANTHONY	ID		06/18/2024	04/17/2026	43,176		(3,144)			(3,144)		40,033	40,033			
3420001108	PALMER	MA		01/29/2026	06/23/2026	125,462							125,462	125,462			
100135020	WESTMINSTER	CA		10/30/2023	05/06/2026	40,002		(1)			(1)		40,001	40,001			
100283912	CITRUS SPRINGS	FL		03/23/2026	06/04/2026	42,829		(2,895)			(2,895)		39,934	39,934			
100265295	ELDORADO	WI		12/19/2025	05/04/2026	42,444		(2,576)			(2,576)		39,868	39,868			
3310073302	CORSICANA	TX		07/29/2024	05/28/2026	39,813							39,813	39,813			
100248035	RACINE	WI		10/29/2025	06/04/2026	42,886		(3,132)			(3,132)		39,754	39,754			
100230424	PALATINE	IL		08/29/2025	04/08/2026	41,592		(1,848)			(1,848)		39,745	39,745			
100230206	ALMA	AR		08/29/2025	05/08/2026	41,109		(1,450)			(1,450)		39,659	39,659			
100243981	TUCSON	AZ		09/29/2025	05/17/2026	43,061		(3,428)			(3,428)		39,633	39,633			
100213388	CERES	CA		05/29/2025	04/08/2026	41,642		(2,224)			(2,224)		39,418	39,418			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110880	SAINTLOUIS	MO		06/29/2023	05/05/2026	40,049		(16)			(16)		40,033	40,255		221	221
100244239	LAVEEN	AZ		09/29/2025	05/17/2026	42,504		(3,160)			(3,160)		39,343	39,343			
100197248	HAWKINSVILLE	GA		02/25/2025	04/04/2026	42,317		(3,026)			(3,026)		39,291	39,291			
3350110701	SHELBY	NC		10/20/2025	05/28/2026	106,133							106,133	106,133			
100236548	UNITED KINGDOM	GBR		09/12/2025	04/20/2026	50,290		(1,276)			(1,276)	1,235	50,250	50,142	(107)		(107)
100210841	RIDGECREST	CA		05/15/2025	06/17/2026	42,410		(3,165)			(3,165)		39,245	39,245			
100184739	OVERLAND PARK	KS		12/17/2024	06/04/2026	41,577		(2,444)			(2,444)		39,133	39,133			
3350115065	PITTSBURGH	PA		12/04/2025	06/25/2026	105,729							105,729	105,729			
100184452	LANCASTER	SC		12/17/2024	06/04/2026	40,880		(1,886)			(1,886)		38,994	38,994			
3350102675	ALBANY	NY		09/29/2025	04/29/2026	105,341							105,341	105,341			
3350105636	BUFFALO	NY		09/08/2025	06/25/2026	105,311							105,311	105,311			
100138946	ORANGE PARK	FL		12/21/2023	05/05/2026	33,094		62			62		33,156	32,647		(509)	(509)
100164305	CANTON	GA		08/21/2024	04/17/2026	39,110		(447)			(447)		38,663	38,663			
100196734	MILACA	MN		02/25/2025	06/04/2026	40,599		(1,977)			(1,977)		38,622	38,622			
3350115885	COLUMBIA	SC		12/11/2025	04/29/2026	103,117							103,117	103,117			
3350104372	HENRICO	VA		07/15/2025	05/28/2026	102,434							102,434	102,434			
3350100736	COLUMBUS	GA		07/15/2025	04/29/2026	102,385							102,385	102,385			
100127132	SAN ANTONIO	TX		08/30/2023	05/05/2026	36,300		13			13		36,313	36,197		(116)	(116)
100204377	YUKON	OK		03/31/2025	04/08/2026	39,748		(2,050)			(2,050)		37,698	37,698			
3420001144	ENFIELD	CT		03/24/2026	05/22/2026	100,320							100,320	100,320			
100248089	HARTVILLE	OH		10/29/2025	06/04/2026	40,511		(2,984)			(2,984)		37,527	37,527			
3310079251	CHICAGO	IL		10/03/2024	05/28/2026	37,489							37,489	37,489			
3310091682	KENNER	LA		12/05/2024	06/24/2026	37,475							37,475	37,475			
3410000609	CAYCE	SC		11/21/2024	05/22/2026	74,831							74,831	74,831			
3510138378	GOOSE CREEK	SC		03/02/2026	05/28/2026	100,800							100,800	100,800			
100101678	LEHI	UT		04/26/2023	05/17/2026	37,559		(311)			(311)		37,248	37,248			
100248602	ANACORTES	WA		10/29/2025	06/26/2026	39,897		(18)			(18)		39,879	36,961		(2,918)	(2,918)
3510120147	LEXINGTON	SC		12/19/2025	06/25/2026	99,460		115			115		99,575	99,575			
100184773	ROOSEVELT	UT		12/17/2024	04/04/2026	38,779		(2,110)			(2,110)		36,669	36,669			
3350115572	RAYMONDVILLE	TX		12/04/2025	05/28/2026	98,969							98,969	98,969			
3510111942	CHARLESTOWN	IN		12/19/2025	05/28/2026	98,175							98,175	98,175			
3340092133	ST. LOUIS	MO		01/08/2025	04/29/2026	45,226							45,226	45,226			
3350110092	CHICAGO	IL		09/22/2025	05/28/2026	97,684							97,684	97,684			
3510132653	CANYON LAKE	TX		11/14/2025	04/30/2026	97,650							97,650	97,650			
100248133	LONG BEACH	CA		10/29/2025	04/04/2026	38,783		(2,854)			(2,854)		35,928	35,928			
100127337	NORFOLK	VA		08/30/2023	05/05/2026	34,490		43			43		34,533	34,102		(431)	(431)
100248254	GREENVILLE	SC		10/29/2025	06/04/2026	38,243		(2,459)			(2,459)		35,784	35,784			
3350118415	GARY	IN		02/26/2026	06/25/2026	96,639							96,639	96,639			
3350121062	HOUSTON	TX		02/26/2026	06/25/2026	112,383							112,383	112,383			
3350116979	BROWNS SUMMIT	NC		12/04/2025	05/28/2026	96,310							96,310	96,310			
3340112698	LUDLOW	IL		12/04/2025	05/28/2026	44,324							44,324	44,324			
100055292	CINCINNATI	OH		03/23/2021	05/07/2026	44,065		(7,361)			(7,361)		36,705	36,705			
3350111666	CAROL STREAM	IL		10/08/2025	05/28/2026	95,072							95,072	95,072			
100126871	HILLSBORO	OH		08/30/2023	05/05/2026	34,435		26			26		34,461	34,338		(122)	(122)
3340092525	ST. LOUIS	MO		12/30/2024	04/29/2026	43,877							43,877	43,877			
3350112429	SYRACUSE	NY		11/26/2025	04/29/2026	94,724							94,724	94,724			
100127347	LAFAYETTE	LA		08/30/2023	05/05/2026	33,483		46			46		33,529	33,086		(444)	(444)
100086347	UTRECHT	NLD		08/29/2022	04/20/2026	58,308						(7,880)	50,428	59,458	9,030		9,030
3310074351	COMMERCIAL	NJ		07/19/2024	06/24/2026	34,972							34,972	34,972			
100248438	MYRTLE BEACH	SC		10/29/2025	06/04/2026	37,501		(3)			(3)		37,498	34,962		(2,536)	(2,536)
3340119109	LAWRENCEVILLE	VA		02/13/2026	06/24/2026	43,671							43,671	43,671			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248440	PHOENIX	AZ		10/29/2025	06/04/2026	37,653		8			8		37,660	34,849		(2,811)	(2,811)
100237743	NEW MILFORD	CT		09/12/2025	04/04/2026	37,646		(2,763)			(2,763)		34,883	34,883			
100257539	TOMS RIVER	NJ		11/26/2025	06/04/2026	37,459		(2,620)			(2,620)		34,839	34,839			
3350121348	CHICAGO	IL		02/26/2026	04/29/2026	94,132							94,132	94,132			
100257461	PAYSON	AZ		11/26/2025	04/04/2026	37,009		(2,185)			(2,185)		34,823	34,823			
100248562	LAGRANGE	GA		10/29/2025	06/04/2026	37,476		(2,737)			(2,737)		34,738	34,738			
100237526	CAMPBELLSPORT	WI		09/12/2025	06/04/2026	37,112		(2,383)			(2,383)		34,730	34,730			
100197286	MONTE VISTA	CO		02/25/2025	05/04/2026	36,840		(2,113)			(2,113)		34,726	34,726			
100237189	GREENVILLE	MI		09/12/2025	04/04/2026	37,441		(2,724)			(2,724)		34,718	34,718			
100248618	MARION	NY		10/29/2025	05/04/2026	37,446		(2,733)			(2,733)		34,713	34,713			
100247725	JOPLIN	MO		10/29/2025	04/04/2026	37,414		(2,751)			(2,751)		34,663	34,663			
3350103857	TRENTON	NJ		07/29/2025	05/28/2026	93,610							93,610	93,610			
100113118	MADISON	AL		06/29/2023	04/05/2026	29,077		5,403			5,403		34,481	34,481			
3510128917	HARTSVILLE	SC		09/08/2025	04/30/2026	93,105							93,105	93,105			
100196623	LANOKA HARBOR	NJ		02/25/2025	05/04/2026	37,102		(2,658)			(2,658)		34,444	34,444			
100257766	FERNLEY	NV		11/26/2025	06/04/2026	36,430		(2,078)			(2,078)		34,352	34,352			
100196848	ORLANDO	FL		02/25/2025	04/04/2026	36,981		(2,641)			(2,641)		34,340	34,340			
100196862	BROKEN ARROW	OK		02/25/2025	06/04/2026	36,945		(2,636)			(2,636)		34,309	34,309			
100196807	KANSAS CITY	MO		02/25/2025	06/04/2026	36,606		(2,308)			(2,308)		34,298	34,298			
100188240	SAINT LOUIS	MO		01/07/2025	04/04/2026	36,895		(2,620)			(2,620)		34,275	34,275			
100220609	ALEXANDER	NC		07/15/2025	04/07/2026	35,071		(846)			(846)		34,224	34,224			
100143224	WINTER HAVEN	FL		02/16/2024	05/17/2026	33,753		469			469		34,222	34,222			
100184857	WHITE LAKE	MI		12/17/2024	05/04/2026	36,036		(1,818)			(1,818)		34,218	34,218			
100184819	SACRAMENTO	CA		12/17/2024	04/04/2026	36,430		(2,222)			(2,222)		34,208	34,208			
3350110456	EAST CLEVELAND	OH		09/22/2025	04/29/2026	92,112							92,112	92,112			
100184715	CUMMING	GA		12/17/2024	05/04/2026	36,218		(2,160)			(2,160)		34,058	34,058			
3510137787	PORT RICHEY	FL		02/19/2026	06/25/2026	91,875							91,875	91,875			
100196811	PLACENTIA	CA		02/25/2025	05/04/2026	36,574		(2,608)			(2,608)		33,966	33,966			
100237519	RYDAL	GA		09/12/2025	04/04/2026	35,668		(1,774)			(1,774)		33,894	33,894			
3510130802	CLOVERDALE	IN		10/17/2025	04/30/2026	91,534							91,534	91,534			
100014181	DUNDEE	FL		05/25/2017	05/05/2026	25,629		8,227			8,227		33,856	33,856			
100188009	NEW BRITAIN	CT		01/07/2025	05/04/2026	36,433		(2,581)			(2,581)		33,852	33,852			
100237239	VENICE	FL		09/12/2025	05/04/2026	36,480		(2,649)			(2,649)		33,831	33,831			
100197030	BOISE	ID		02/25/2025	06/04/2026	35,515		(1,729)			(1,729)		33,786	33,786			
3320048056	INDIANAPOLIS	IN		02/27/2023	04/29/2026	56,282							56,282	56,282			
3350119842	LYNCHBURG	VA		01/15/2026	06/25/2026	90,545							90,545	90,545			
100196959	WOODSTOCK	GA		02/25/2025	05/04/2026	36,010		(2,564)			(2,564)		33,447	33,447			
3510128919	HARTSVILLE	SC		09/08/2025	04/30/2026	89,250							89,250	89,250			
3350118818	JOLIET	IL		01/15/2026	04/29/2026	87,759							87,759	87,759			
100046179	RANDLEMAN	NC		11/25/2020	05/07/2026	33,861		(1,620)			(1,620)		32,241	32,241			
100145125	UNITED KINGDOM	GBR		03/12/2024	05/20/2026	41,896		(1,589)			(1,589)	(1,399)	38,907	40,859	1,952		1,952
100113183	AVENTURA	FL		06/29/2023	04/05/2026	31,373		813			813		32,186	32,186			
3340092027	CHICAGO	IL		01/08/2025	06/24/2026	51,480							51,480	51,480			
100054468	PHILADELPHIA	PA		03/23/2021	05/07/2026	45,959		(13,868)			(13,868)		32,091	32,091			
3510134904	HUDSON	FL		11/20/2025	06/25/2026	86,625							86,625	86,625			
100211374	DAVENPORT	IA		05/15/2025	06/17/2026	33,912		(1,931)			(1,931)		31,981	31,981			
3350110439	BUFFALO	NY		09/08/2025	05/28/2026	86,366							86,366	86,366			
100071649	MELISSA	TX		10/14/2021	04/17/2026	32,458		(579)			(579)		31,879	31,879			
100030053	LAUDERDALE LAKES	FL		12/20/2018	05/05/2026	30,358		773			773		31,130	31,130			
3350107916	CINCINNATI	OH		07/29/2025	04/29/2026	83,827							83,827	83,827			
3350115910	SUMTER	SC		12/19/2025	04/29/2026	83,580							83,580	83,580			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3350115084	GARY	IN		12/19/2025	04/29/2026	83,266							83,267	83,267			
3340085076	KALAMAZOO	MI		10/03/2024	06/24/2026	38,372							38,372	38,372			
3350120083	WILKES-BARRE	PA		01/29/2026	05/28/2026	82,535							82,535	82,535			
100126459	ALBANY	GA		08/30/2023	05/05/2026	31,137		(74)			(74)		31,063	32,215		1,152	1,152
3310089020	PITTSBURGH	PA		12/30/2024	04/29/2026	30,004							30,004	30,004			
3350108079	GARY	IN		10/08/2025	04/29/2026	80,930							80,930	80,930			
3310092924	WESLACO	TX		01/16/2025	05/28/2026	29,860							29,860	29,860			
100249706	LISLE	IL		10/30/2025	04/08/2026	31,258		(1,426)			(1,426)		29,832	29,832			
100047153	BUSHKILL	PA		11/20/2020	05/07/2026	32,416		(2,674)			(2,674)		29,742	29,742			
3350121002	GENOA CITY	WI		02/26/2026	04/29/2026	80,237							80,237	80,237			
3350122512	TOCCOA	GA		02/26/2026	04/29/2026	80,237							80,237	80,237			
100211200	ALAMOGORDO	NM		05/15/2025	06/17/2026	31,906		(2,374)			(2,374)		29,532	29,532			
100204233	BOISE	ID		03/31/2025	04/08/2026	31,311		(1,855)			(1,855)		29,455	29,455			
100127081	IMLER	PA		08/30/2023	05/05/2026	28,964		15			15		28,979	28,818		(161)	(161)
3350115484	PHILADELPHIA	PA		11/26/2025	04/29/2026	79,177							79,177	79,177			
100111955	MARSHALL	MO		06/29/2023	06/05/2026	28,584		637			637		29,221	29,221			
100161423	DAWSONVILLE	GA		07/29/2024	05/17/2026	29,408		(229)			(229)		29,179	29,179			
3310093096	LITTLE ROCK	AR		02/06/2025	04/29/2026	28,831							28,831	28,831			
3310079646	MIAMI GARDENS	FL		08/19/2024	05/28/2026	28,712							28,712	28,712			
3350111480	EAST CHICAGO	IN		12/11/2025	05/28/2026	77,520							77,520	77,520			
100284102	MEMPHIS	TN		03/30/2026	05/05/2026	30,483		(1,872)			(1,872)		28,611	28,611			
3310095105	TROY	NY		02/20/2025	06/24/2026	28,527							28,527	28,527			
3310091052	NEWFOUNDLAND	PA		12/05/2024	06/24/2026	28,265							28,265	28,265			
100138981	DETROIT	MI		12/21/2023	05/05/2026	30,505		(127)			(127)		30,378	31,514		1,136	1,136
100045659	BALTIMORE	MD		11/25/2020	05/07/2026	27,802		79			79		27,881	27,881			
3340093926	BIRMINGHAM	AL		03/27/2025	04/29/2026	34,595							34,595	34,595			
3310087796	DETROIT	MI		10/31/2024	05/28/2026	27,315							27,315	27,315			
100249222	MADISON	IN		10/30/2025	05/08/2026	28,389		(1,080)			(1,080)		27,309	27,309			
3350114607	KANNAPOLIS	NC		12/11/2025	06/25/2026	149,887							149,887	149,887			
3350116148	LUFKIN	TX		12/11/2025	04/29/2026	73,423							73,423	73,423			
3350116144	LUFKIN	TX		12/11/2025	04/29/2026	73,423							73,423	73,423			
3310081849	HAMILTON	OH		09/03/2024	06/24/2026	27,161							27,161	27,161			
3350117583	SHREVEPORT	LA		01/15/2026	06/25/2026	73,341							73,341	73,341			
3310059436	SCRANTON	PA		10/31/2023	06/24/2026	26,904							26,904	26,904			
3420001123	CADIZ	KY		02/11/2026	05/22/2026	112,567							112,567	112,567			
100209096	UTRECHT	NLD		04/29/2025	04/20/2026	33,343						(510)	32,833	34,001		1,167	1,167
100086305	AMSTERDAM	NLD		08/29/2022	06/22/2026	44,041						(5,931)	38,110	43,548		5,438	5,438
3350101039	GARY	IN		07/15/2025	05/28/2026	70,569							70,569	70,569			
100126452	BOWLING GREEN	KY		08/30/2023	05/05/2026	23,357		(32)			(32)		23,324	25,236		1,912	1,912
3350107867	BIRMINGHAM	AL		09/08/2025	05/28/2026	69,789							69,789	69,789			
100151275	LENOIR	NC		05/10/2024	04/17/2026	26,000		(342)			(342)		25,658	25,658			
3350104215	ZANESVILLE	OH		07/29/2025	04/29/2026	68,797							68,797	68,797			
3350110767	MIDDLETOWN	OH		09/29/2025	04/29/2026	68,257							68,257	68,257			
3410000745	DALLAS	GA		03/07/2025	04/29/2026	50,265							50,265	50,265			
3350110660	JACKSONVILLE	FL		09/22/2025	05/28/2026	67,761							67,761	67,761			
100277887	KENOSHA	WI		02/26/2026	06/05/2026	26,203		(1,241)			(1,241)		24,962	24,962			
100082058	HAARLEM	NLD		03/30/2022	04/20/2026	41,619						(1,460)	40,159	42,439		2,280	2,280
3350115087	GARY	IN		12/19/2025	05/28/2026	67,143							67,143	67,143			
3350103281	LEHIGH ACRES	FL		08/08/2025	05/28/2026	66,874							66,874	66,874			
3350101785	LEHIGH ACRES	FL		08/08/2025	04/29/2026	66,870							66,870	66,870			
100243933	LEWES	DE		09/29/2025	04/17/2026	26,851		(2,133)			(2,133)		24,719	24,719			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211390	KINGMAN	AZ		05/15/2025	06/17/2026	26,656		(1,988)			(1,988)		24,668	24,668			
3350117229	NORFOLK	VA		12/19/2025	05/28/2026	76,894							76,894	76,894			
3350119838	ROCKFORD	IL		02/13/2026	06/25/2026	65,819							65,819	65,819			
100118961	ONTARIO	CA		07/27/2023	06/05/2026	24,181		(3)			(3)		24,178	24,178			
100210998	FONTANA	CA		05/15/2025	04/17/2026	25,784		(1,682)			(1,682)		24,102	24,102			
3350112241	JOLIET	IL		10/29/2025	05/28/2026	65,123							65,123	65,123			
3350108277	DETROIT	MI		09/15/2025	06/25/2026	64,696							64,696	64,696			
3350120753	ATLANTA	GA		02/13/2026	05/28/2026	64,566							64,566	64,566			
3350111053	BELLEVILLE	IL		09/22/2025	04/29/2026	64,357							64,357	64,357			
3350116847	BALTIMORE	MD		12/11/2025	04/29/2026	64,287							64,287	64,287			
100127263	OWATONNA	MN		08/30/2023	05/05/2026	22,967		4			4		22,971	22,935		(37)	(37)
3350112772	CLEVELAND	OH		10/20/2025	04/29/2026	62,076							62,076	62,076			
100204257	SANTA MARIA	CA		03/31/2025	04/08/2026	23,338		(618)			(618)		22,720	22,720			
3350110399	MIDDLETOWN	OH		09/22/2025	04/29/2026	61,306							61,306	61,306			
100112826	LITTLE ROCK	AR		06/29/2023	05/05/2026	23,908		(90)			(90)		23,818	24,922		1,104	1,104
3350116983	ELIZABETH CITY	NC		12/11/2025	04/29/2026	60,073							60,073	60,073			
100012108	BATTLE CREEK	MI		03/08/2017	06/13/2026	20,854		1,357			1,357		22,211	22,211			
100127247	MUSKOGEE	OK		08/30/2023	05/05/2026	18,619		3,590			3,590		22,210	22,210			
3310095312	CLEVELAND	OH		03/07/2025	05/28/2026	21,815							21,815	21,815			
3510102088	PUNTA GORDA	FL		12/19/2025	06/25/2026	58,800							58,800	58,800			
100213031	GOODYEAR	AZ		05/29/2025	05/08/2026	22,174		(509)			(509)		21,665	21,665			
100126460	COCHRAN	GA		08/30/2023	05/05/2026	20,881		(3)			(3)		20,878	21,078		200	200
3350117484	CAMDEN	NJ		02/13/2026	05/28/2026	92,634							92,634	92,634			
100126623	ROCHESTER	NY		08/30/2023	05/05/2026	21,641		(87)			(87)		21,553	22,810		1,257	1,257
3350110444	CLEVELAND	OH		09/22/2025	06/25/2026	55,824							55,824	55,824			
100126534	KNOWLESVILLE	NY		08/30/2023	06/05/2026	19,307		(8)			(8)		19,298	20,036		737	737
3350111502	CLEVELAND	OH		10/08/2025	06/25/2026	55,239							55,239	55,239			
3350111824	DEL CITY	OK		10/20/2025	05/28/2026	54,238							54,238	54,238			
100182322	NEWBERRY	FL		12/12/2024	04/17/2026	19,118		685			685		19,804	19,804			
100054510	PHILADELPHIA	PA		03/23/2021	04/07/2026	23,227		(3,483)			(3,483)		19,744	19,744			
3350112488	LAWTON	OK		10/29/2025	06/25/2026	62,789							62,789	62,789			
100148070	MCKINNEY	TX		04/10/2024	06/04/2026	19,486		(163)			(163)		19,323	19,323			
100140631	TEMECULA	CA		01/19/2024	05/04/2026	19,279		(252)			(252)		19,028	19,028			
3350121512	AIKEN	SC		02/26/2026	06/25/2026	55,242							55,242	55,242			
3310078593	PITTSBURGH	PA		07/29/2024	06/24/2026	18,785							18,785	18,785			
3310090415	FINDLAY	OH		12/19/2024	04/29/2026	18,563							18,563	18,563			
3310037593	PEMBERTON	NJ		07/14/2022	05/28/2026	18,414							18,414	18,414			
100119501	STOCKTON	CA		07/28/2023	05/04/2026	18,246		(20)			(20)		18,226	18,226			
3420001088	MILWAUKEE	WI		03/06/2026	06/23/2026	61,776							61,776	61,776			
3350108234	MCKEESPORT	PA		09/15/2025	04/29/2026	48,565							48,565	48,565			
3350104497	CHICAGO	IL		07/15/2025	04/29/2026	47,362							47,362	47,362			
100076930	MIAMI	FL		01/03/2022	05/20/2026	17,161		(99)			(99)		17,063	17,063			
100000242	CORAL SPRINGS	FL		09/27/2016	06/05/2026	16,474		420			420		16,894	16,894			
3350121390	MILLVILLE	NJ		02/26/2026	06/25/2026	65,192							65,192	65,192			
100033163	GALWAY	IRL		06/21/2019	04/01/2026	30,730						(495)	30,235	30,430		899	(704)	196
100136300	HARKER HEIGHTS	TX		11/20/2023	04/17/2026	15,506		831			831		16,337	16,337			
3350113284	MABELVALE	AR		11/13/2025	04/29/2026	43,462							43,462	43,462			
100112821	ROANOKE	VA		06/29/2023	05/05/2026	17,126		(1,077)			(1,077)		16,049	16,049			
100087638	NIJMEGEN	NLD		09/27/2022	05/20/2026	26,640						(4,534)	22,107	26,802	4,695		4,695
100173624	BERGEN OP ZOOM	NLD		10/29/2024	05/20/2026	19,951						(1,282)	18,668	20,072	1,404		1,404
100043959	EAST CHICAGO	IN		08/19/2020	04/05/2026	16,031		(210)			(210)		15,822	15,822			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114228	LOUISVILLE	KY		06/29/2023	05/05/2026	15,444		(11)			(11)		15,433	15,583		149	149
3310085101	DETROIT	MI		10/23/2024	04/29/2026	14,960							14,960	14,960			
3310090452	FINDLAY	OH		12/19/2024	06/24/2026	14,850							14,850	14,850			
100138972	SEATTLE	WA		12/21/2023	05/22/2026	13,447							13,447	20,104		6,657	6,657
3310062055	DAYTON	OH		02/15/2024	06/24/2026	14,663							14,663	14,663			
3310089122	DETROIT	MI		12/05/2024	06/24/2026	14,504							14,504	14,504			
3310095237	CHICAGO	IL		03/07/2025	06/24/2026	14,314							14,314	14,314			
3350111796	WILMERDING	PA		11/13/2025	04/29/2026	37,611							37,611	37,611			
3350105928	INDIANAPOLIS	IN		08/08/2025	04/29/2026	37,532							37,532	37,532			
100078508	UTRECHT	NLD		01/26/2022	05/20/2026	22,653						(619)	22,035	22,793	758		758
100033162	DUBLIN	IRL		06/21/2019	04/23/2026	24,576						(395)	24,181	24,358	717	(539)	178
100112585	KULPMONT	PA		06/29/2023	05/22/2026	13,369		(4)			(4)		13,365	13,409		45	45
100238840	LONGS	SC		09/23/2025	04/17/2026	12,985		(246)			(246)		12,739	12,739			
100137809	COLUMBIA	SC		12/08/2023	05/06/2026	12,124		(124)			(124)		12,000	12,000			
100126441	HUMBOLDT	TN		08/30/2023	05/05/2026	11,578		(5)			(5)		11,573	11,695		121	121
100246128	HILTON HEAD ISLAND	SC		10/08/2025	05/07/2026	11,954		(332)			(332)		11,622	11,622			
100113293	PENSACOLA	FL		06/29/2023	05/05/2026	10,989		591			591		11,580	11,580			
100148767	OWENS CROSS ROADS	AL		04/17/2024	06/17/2026	10,380		253			253		10,633	10,633			
100165877	RALEIGH	NC		08/30/2024	06/05/2026	10,650		(91)			(91)		10,558	10,558			
100126968	SOUTH WEBSTER	OH		08/30/2023	05/05/2026	9,546		(4)			(4)		9,542	9,669		126	126
100050090	COPIAGUE	NY		11/20/2020	05/07/2026	10,122		(152)			(152)		9,970	9,970			
100162537	OLATHE	KS		08/12/2024	06/17/2026	9,896		(54)			(54)		9,842	9,842			
3310082265	NEW CANAAN	CT		11/21/2024	04/29/2026	9,325							9,325	9,325			
100264907	MONROE TOWNSHIP	NJ		12/17/2025	04/07/2026	9,609		(320)			(320)		9,289	9,289			
3510122312	MIAMI	FL		12/19/2025	04/30/2026	24,911		68			68		24,980	24,980			
100111357	BENSON	AZ		06/29/2023	05/05/2026	9,228							9,227	9,232		4	4
100172475	DAWSONVILLE	GA		10/23/2024	04/17/2026	9,029		(112)			(112)		8,917	8,917			
100046825	WAVERLY	IA		11/20/2020	04/07/2026	8,951		(73)			(73)		8,878	8,878			
3310041653	NEWARK	NJ		10/12/2022	05/28/2026	52,721							52,721	52,721			
100085139	UTRECHT	NLD		07/27/2022	05/20/2026	13,204						(1,601)	11,603	13,558	1,677	278	1,955
100163895	LAKE FOREST	CA		09/27/2024	04/09/2026	8,000							8,000	8,000			
100208905	MIAMI	FL		04/29/2025	05/08/2026	8,171		(171)			(171)		8,000	8,000			
100154928	SALINAS	CA		07/19/2024	06/08/2026	7,484		(38)			(38)		7,447	7,447			
100153775	TERNEUZEN	NLD		05/30/2024	06/22/2026	9,037						(568)	8,468	8,935	467		467
100127260	SAGINAW	MI		08/30/2023	05/05/2026	7,027		82			82		7,109	7,109			
100202491	SAN ANTONIO	TX		03/21/2025	05/17/2026	6,985		(12)			(12)		6,973	6,973			
100086348	UTRECHT	NLD		08/29/2022	04/20/2026	11,320						(1,525)	9,795	11,542	1,747		1,747
100055135	BROOKLYN	NY		03/23/2021	05/07/2026	6,617							6,617	6,617			
100141791	AMSTERDAM	NLD		01/29/2024	06/22/2026	8,228						(515)	7,713	8,146	432		432
100163040	FORT WORTH	TX		08/13/2024	04/21/2026	6,534		(50)			(50)		6,484	6,484			
100054789	BLAKELY	GA		03/23/2021	05/07/2026	6,481		(96)			(96)		6,385	6,385			
100203457	WESTAMPTON	NJ		03/27/2025	04/17/2026	5,994		(66)			(66)		5,929	5,929			
100083336	ROTTERDAM	NLD		05/27/2022	04/20/2026	9,243						(658)	8,584	9,424	840		840
100078544	HEERHUGOWAARD	NLD		01/26/2022	04/20/2026	8,923						(244)	8,680	9,099	419		419
100127183	DORCHESTER	MA		08/30/2023	05/05/2026	5,252		15			15		5,266	5,129		(137)	(137)
100033161	DUBLIN	IRL		06/21/2019	04/23/2026	9,624						(152)	9,472	9,318	294	(447)	(153)
100168613	CRYSTAL BEACH	TX		09/25/2024	06/17/2026	4,926		(44)			(44)		4,882	4,882			
100044496	MOBILE	AL		11/19/2020	04/07/2026	4,793		33			33		4,826	4,826			
3500116888	PORT CHARLOTTE	FL		02/18/2025	04/30/2026	9,570							9,570	9,570			
100038652	DUBLIN	IRL		09/27/2019	05/01/2026	3,959		785			785	(210)	4,534	4,809	274	1	275
100045822	ST. LOUIS	MO		11/25/2020	05/07/2026	4,725		5			5		4,730	4,730			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193280	YORK	PA		02/10/2025	05/07/2026	4,757		(45)			(45)		4,713	4,713			
100046913	TAMPA	FL		11/20/2020	04/07/2026	4,725		(19)			(19)		4,705	4,705			
100110464	FREDERICK	CO		06/30/2023	06/17/2026	4,654		(16)			(16)		4,637	4,637			
100227231	ANGIER	NC		07/31/2025	04/07/2026	4,583		(9)			(9)		4,574	4,574			
100140416	PACE	FL		01/18/2024	04/17/2026	4,375		(21)			(21)		4,355	4,355			
100114406	COLUMBIA FALLS	MT		06/29/2023	04/05/2026	4,039		220			220		4,260	4,260			
100139535	LAWRENCEVILLE	GA		12/28/2023	04/05/2026	4,313		(63)			(63)		4,251	4,251			
100143380	SIMI VALLEY	CA		02/16/2024	05/05/2026	4,132		2			2		4,134	4,134			
100138936	FRANKLIN	VA		12/21/2023	05/05/2026	4,103		9			9		4,111	4,041		(70)	(70)
100054481	PENSACOLA	FL		03/23/2021	06/07/2026	3,930		(102)			(102)		3,828	3,828			
100169431	MONMOUTH BEACH	NJ		09/30/2024	04/07/2026	3,590							3,590	3,590			
100184562	COCONUT CREEK	FL		12/17/2024	04/04/2026	3,503		(84)			(84)		3,419	3,419			
100173211	MONROE	NC		10/30/2024	04/17/2026	3,251							3,251	3,251			
100127136	KAYSVILLE	UT		08/30/2023	06/05/2026	2,853		25			25		2,878	2,878			
100113046	MOUNT PLEASANT	OH		06/29/2023	04/05/2026	2,505		242			242		2,747	2,747			
100112078	CHICAGO	IL		06/29/2023	06/05/2026	2,125		615			615		2,740	2,740			
100112945	SAINT LOUIS	MO		06/29/2023	05/05/2026	2,636		81			81		2,717	2,717			
100087649	OOSTBURG	NLD		09/27/2022	06/22/2026	4,533						(768)	3,765	4,483		718	718
100047446	HOLLY	MI		11/20/2020	06/07/2026	2,647		(36)			(36)		2,611	2,611			
100050216	HAHNVILLE	LA		11/20/2020	05/07/2026	2,518		(2)			(2)		2,516	2,516			
100067490	PENSACOLA	FL		09/23/2021	04/17/2026	2,515		(53)			(53)		2,461	2,461			
100055788	LIVINGSTON	AL		03/23/2021	04/07/2026	2,141		245			245		2,386	2,386			
100126547	PEORIA	IL		08/30/2023	06/05/2026	1,763		134			134		1,897	2,059		161	161
100114115	CICERO	NY		06/29/2023	04/05/2026	2,031		23			23		2,054	2,054			
100054022	BRIDGEPORT	CT		03/23/2021	05/07/2026	1,948		83			83		2,031	2,031			
100210873	TAMPA	FL		05/15/2025	06/17/2026	2,032		(49)			(49)		1,984	1,984			
100114220	PHILADELPHIA	PA		06/29/2023	06/05/2026	1,752		(8)			(8)		1,745	1,745			
100014524	HANFORD	CA		09/27/2017	05/13/2026	1,657		38			38		1,694	1,694			
100111248	CLEVELAND	OH		06/29/2023	05/05/2026	1,629		1			1		1,630	1,630			
100054493	YELLOW SPRINGS	OH		03/23/2021	05/07/2026	1,518							1,518	1,518			
100126500	MEMPHIS	TN		08/30/2023	05/05/2026	1,430		72			72		1,502	1,502			
100111377	PITCAIRA	PA		06/29/2023	06/05/2026	1,299		(1)			(1)		1,299	1,299			
100161544	AUBURN	AL		07/30/2024	04/21/2026	1,255							1,255	1,255			
100047973	CICERO	IL		11/20/2020	04/07/2026	1,155							1,155	1,155			
100011782	ANTIOCH	IL		03/08/2017	04/13/2026	994		18			18		1,012	1,012			
100112408	OMAHA	NE		06/29/2023	04/05/2026	977							977	977			
100047899	SAINT PAUL	MN		11/20/2020	04/07/2026	876							876	876			
100111133	MURPHYSBORO	IL		06/29/2023	05/05/2026	740							740	740			
100110782	SCHIEDAM/VLAARDINGEN	NLD		06/28/2023	06/22/2026	1,245						(65)	1,180	1,251	70		70
3340102313	MILLVILLE	NJ		05/29/2025	06/24/2026	864							864	864			
100046303	SALT LAKE CITY	UT		11/25/2020	04/07/2026	666							666	666			
100054317	SAGINAW	MI		03/23/2021	04/07/2026	590		2			2		592	592			
100043233	ARLINGTON	TX		08/13/2020	04/05/2026	569							569	569			
100044520	SAN DIEGO	CA		11/19/2020	06/07/2026	416							416	416			
100114244	GOLD CREEK	MT		06/29/2023	04/05/2026	407							407	407			
100126446	OSWEGO	NY		08/30/2023	04/05/2026	381							381	381			
100043962	HASTINGS	NE		08/19/2020	04/05/2026	323							323	323			
100127087	MEMPHIS	TN		08/30/2023	04/05/2026	304							304	304			
100128716	FRESNO	CA		09/21/2023	04/09/2026	297							297	297			
100112729	SAINT GEORGE	SC		06/29/2023	04/05/2026	206		1			1		208	208			
100126636	RICHMOND	VA		08/30/2023	04/05/2026	161		12			12		173	173			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100084282	UTRECHT	NLD		06/30/2022	06/22/2026	1,006						(26)	980	998	18		18
100045137	EMERYVILLE	CA		11/25/2020	04/07/2026	53							53	53			
100249914	PHILADELPHIA	PA		10/30/2025	04/08/2026	1							1	1			
100246296	TIPP CITY	OH		10/10/2025	04/03/2026												
100269759	WILMINGTON	NC		12/30/2025	04/08/2026												
3310021739	BIG SPRING	TX		09/22/2021	06/24/2026	8,588		(8,588)			(8,588)						
7200857	NEW YORK	NY		06/24/2026	06/24/2026	(417,081)		417,081			417,081						
100285349	PINSON	AL		04/06/2026	05/07/2026	153,734		(7,181)			(7,181)		146,553	146,553			
100285586	RIDGEWOOD	NY		04/13/2026	06/07/2026	760,487		(10,487)			(10,487)		750,000	750,000			
3340126620	GAINESVILLE	GA		05/13/2026	06/24/2026	79,121							79,121	79,121			
3340127356	CLEVELAND	GA		05/13/2026	06/24/2026	53,460							53,460	53,460			
3350126512	INDIANAPOLIS	IN		04/17/2026	06/25/2026	135,051							135,051	135,051			
3410001105	BRENTWOOD	TN		04/06/2026	04/01/2026	427,051							427,051	427,051			
3420001150	NEW HAVEN	CT		05/20/2026	06/23/2026	135,960							135,960	135,960			
3420001176	MERIDEN	CT		04/14/2026	06/23/2026	100,214							100,214	100,214			
3420001193	SHORT HILLS	NJ		04/30/2026	06/23/2026	838,728							838,728	838,728			
3500138636	RALEIGH	NC		05/06/2026	06/25/2026	538,381							538,381	538,381			
0199999. Mortgages closed by repayment						3,875,894,835		(44,297,020)			(44,297,020)	1,045,996	3,832,643,811	3,828,128,562	708,923	(5,224,172)	(4,515,249)
19600	DALLAS	TX		10/15/2025		94,967				99	99		95,066	95,066			
19601	DALLAS	TX		10/15/2025		94,967				99	99		95,066	95,066			
19602	DALLAS	TX		10/15/2025		94,967				99	99		95,066	95,066			
7100009	GARDEN GROVE	CA		07/11/2019		1,139,220		3,953			3,953		1,143,173	1,143,173			
19353	LONDON	GBR		06/28/2022		9,022,061						(516,566)	8,505,495	9,042,345	536,850		536,850
7200686	FREMONT	CA		05/01/2024		177,721							177,721	177,721			
7200725	MIAMI	FL		11/21/2024		573,674							573,674	573,674			
7410008	UNITED KINGDOM	GBR		01/26/2024		2,862,357		23,090			23,090	51,954	2,937,401	2,903,383	(34,018)		(34,018)
7410067	Spain	ESP		12/17/2025		12,645,129		128,295			128,295	205,084	12,978,508	12,565,089	(413,419)		(413,419)
19355	PHOENIX	AZ		12/13/2022		322,104		2,458			2,458		324,562	324,562			
7410026	BARSINGHAUSEN	DEU		10/04/2024		54,438							54,438		(54,438)		(54,438)
7200616	GARDEN CITY	GA		04/11/2023		451,823							451,823	451,823			
7100020	Illinois	IL		04/08/2021		5,638,600		(8,897)			(8,897)		5,629,703	5,629,703			
7200681	BOSTON	MA		03/28/2024		471,188							471,188	471,188			
19344	Sandbach	GBR		05/01/2020		4,327,421		(158,326)			(158,326)	(247,877)	3,921,218	4,169,380	248,162		248,162
7410006	Germany	DE		12/21/2023		74,446							74,446		(74,446)		(74,446)
750000024	GREENSBORO	NC		04/04/2023		557,869							557,869	557,869			
7410017	DOBRZYKOWICE	POL		06/26/2024		(47,357)							(47,357)		47,357		47,357
7200439	STOCKHOLM	SWE		03/30/2021		170,961							170,961		(170,961)		(170,961)
7200468	BALTIMORE	MD		08/19/2021		751,576							751,576	751,576			
7200651	CHINA GROVE	NC		11/30/2023		583,177							583,177	583,177			
7200452	Germany	DE		06/28/2021		12,872,254						217,078	13,089,332	13,136,642	47,310		47,310
7200570	Spain	ESP		07/11/2022		(51,310)							(51,310)		51,310		51,310
7200445	LONDON	GBR		05/19/2021		13,169							13,169		(13,169)		(13,169)
7410013	SEVEN BEACH	GBR		08/29/2024		83,087,320		888,285			888,285	1,494,837	85,470,442	84,376,995	(1,093,447)		(1,093,447)
7200419	PARIS	FRA		04/21/2021		735,719		(1,561)			(1,561)	12,217	746,375	738,208	(8,167)		(8,167)
7200539	PHOENIX	AZ		02/28/2022		1,322,711							1,322,711	1,322,711			
7200621	ARLINGTON	VA		05/12/2023		340,318							340,318	340,318			
7410081	MILTONKEYNES	GBR		01/21/2026		(7,755)							(7,755)		7,755		7,755
7100007	YULEE	FL		06/07/2018		11,537,260							11,537,260	11,537,260			
7200382	NEW YORK	NY		03/10/2020		704,412							704,412	704,412			
7200545	REDWOOD CITY	CA		04/05/2022		911,355							911,355	911,355			
7410073	MAGDEBURG	DEU		01/21/2026		13,467							13,467		(13,467)		(13,467)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200634	CHESTNUT HIL	MA		08/31/2023		430,736							430,736	430,736			
19343	Florida	FL		02/21/2020		88,618							88,618	88,618			
7200633	BROOKLYN	NY		09/08/2023		153,157							153,157	153,157			
7200513	ST LOUIS	MO		12/08/2021		556,522							556,522	556,522			
7200463	PEMBROKE PINES	FL		07/30/2021		241,398		1,405			1,405		242,803	242,803			
750000041	MIAMI	FL		01/09/2025		211,569							211,569	211,569			
7100006	PARMA	OH		06/07/2018		9,474,933							9,474,933	9,474,933			
750000021	VENTURA	CA		02/10/2023		288,127							288,127	288,127			
7200538	LONDON	GBR		07/03/2025		(23,546)							(23,546)		23,546		23,546
7200644	ANNEMASSE	FRA		10/17/2023		7,355							7,355		(7,355)		(7,355)
7200625	DENVER	CO		06/29/2023		226,569							226,569	226,569			
7200654	DALLAS	TX		11/17/2023		205,271							205,271	205,271			
18865	WEST DES MOINES	IA		04/02/2013		1,408,395							1,408,395	1,408,395			
7200638	BROOKLYN	NY		09/29/2023		190,531							190,531	190,531			
7200645	WARRENVILLE	IL		10/20/2023		190,966							190,966	190,966			
7200429	SPRING HILL	TN		03/08/2021		384,916							384,916	384,916			
7200364	BROOKLYN	NY		12/20/2019		472,499							472,499	472,499			
7410050	BIGGLESWADE	GBR		01/08/2026		18,244							18,244		(18,244)		(18,244)
7200549	QUEEN CREEK	AZ		04/14/2022		551,120							551,120	551,120			
7410041	LONDON	GBR		06/04/2025		(59,902)							(59,902)		59,902		59,902
7200536	STAMFORD	CT		02/14/2022		411,923							411,923	411,923			
7410029	LONDON	GBR		12/09/2024		518,695		6,406			6,406	5,646	530,747	536,809	6,062		6,062
7410046	WEST THURROCK	GBR		11/13/2025		(1,588)							(1,588)		1,588		1,588
7200672	CAPITOL HEIGHTS	MD		02/13/2024		300,027							300,027	300,027			
7200620	LOS ANGELES	CA		07/25/2023		194,769							194,769	194,769			
7200437	NEW YORK	NY		03/04/2021		781,576							781,576	781,576			
7200552	MARBELLA	ESP		04/26/2022		59,924,926		65,050			65,050	978,963	60,968,939	59,342,648	(1,626,292)		(1,626,292)
7200568	LONDON	GBR		07/19/2022		51,948,096						924,538	52,872,634	52,844,059	(28,574)		(28,574)
7200553	SUWANEE	GA		04/26/2022		319,890							319,890	319,890			
7410033	ALTRINCHAM	GBR		03/06/2025		57,464,376		576,458			576,458	1,041,351	59,082,185	58,454,119	(628,065)		(628,065)
7410052	SLOUGH	GBR		08/28/2025		889,970		7,740			7,740	15,125	912,835	846,240	(66,595)		(66,595)
7200569	France	FRA		07/11/2022		(24,385)							(24,385)		24,385		24,385
7200305	BROOKLYN	NY		03/05/2019		270,196		958			958		271,154	271,154			
7410025	PARIS	FRA		10/25/2024		8,398							8,398		(8,398)		(8,398)
7200542	LEIDEN	NLD		04/29/2022		19,589							19,589		(19,589)		(19,589)
7410020	RUGBY	GBR		10/04/2024		6,734							6,734		(6,734)		(6,734)
7200674	ATLANTA	GA		02/27/2024		158,162							158,162	158,162			
7200650	MANHASSET	NY		11/06/2023		141,277							141,277	141,277			
750000037	MIAMI	FL		05/09/2024		150,712							150,712	150,712			
7200671	CHARLOTTE	NC		02/13/2024		139,339							139,339	139,339			
7410018	LONDON	GBR		07/04/2024		660,803		11,261			11,261	12,061	684,125	674,777	(9,348)		(9,348)
610008101	MELBOURNE	AUS		09/19/2024		(15,623)							(15,623)		15,623		15,623
7200475	NEW YORK	NY		09/21/2021		538,965							538,965	538,965			
7200537	ROCKVILLE	MD		03/21/2022		376,223							376,223	376,223			
720041801	DERBY	GBR		03/31/2021		4,800							4,800		(4,800)		(4,800)
7200323	NEW YORK	NY		06/07/2019		268,673							268,673	268,673			
7200441	BURLINGAME	CA		04/01/2021		2,292,887							2,292,887	2,292,887			
7000025	BROOKLYN	NY		06/19/2018		208,481							208,481	208,481			
7200770	CITY OF ORANGE	NJ		04/21/2025		224,132							224,132	224,132			
7200432	KISSIMMEE	FL		02/12/2021		252,316							252,316	252,316			
750000032	LOS ANGELES	CA		09/22/2023		131,510							131,510	131,510			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200764	RENO	NV		05/29/2025		255,609							255,609	255,609			
7200208	SUNNYVALE	CA		08/03/2017		136,705		(118)			(118)		136,587	136,587			
7200398	NEW YORK CITY	NY		09/29/2020		366,956							366,956	366,956			
7200508	SANFORD	FL		12/03/2021		620,000							620,000	620,000			
7200502	AUSTIN	TX		11/22/2021		385,000							385,000	385,000			
7410070	Poland	POL		12/23/2025		50,159,861		474,808			474,808	1,378,142	52,012,811	51,251,531	(761,280)		(761,280)
7410034	STRETFORD	GBR		04/11/2025		30,839							30,839		(30,839)		(30,839)
7200319	WASHINGTON D.C.	DC		04/30/2019		307,215							307,215	307,215			
7200497	CAPE CORAL	FL		11/15/2021		133,835		374			374		134,209	134,209			
7410009	NIVELLES	BEL		05/08/2024		(16,749)							(16,749)		16,749		16,749
750000026	BRONX	NY		06/23/2023		127,934							127,934	127,934			
7200614	LOS ANGELES	CA		03/29/2023		2,550,000							2,550,000	2,550,000			
7410036	LONDON	GBR		05/01/2025		7,924,442						146,568	8,071,010	8,125,558	54,548		54,548
7200353	TAMPA	FL		10/16/2019		221,290							221,290	221,290			
7200505	BURLINGTON	NC		12/01/2021		107,317							107,317	107,317			
7200507	FORT WORTH	TX		12/03/2021		360,000							360,000	360,000			
7200694	WEST VALLEY CITY	UT		06/06/2024		88,512							88,512	88,512			
7200747	LONG ISLAND CITY	NY		01/28/2025		180,037							180,037	180,037			
7200667	HOUSTON	TX		01/31/2024		89,513							89,513	89,513			
19336	Florida	FL		05/17/2019		3,149,288		(5,647)			(5,647)		3,143,641	3,143,641			
7200668	KING OF PRUSSIA	PA		02/05/2024		87,394							87,394	87,394			
7410048	LONDON	GBR		12/18/2025		12,115							12,115		(12,115)		(12,115)
7000041	BROOKLYN	NY		12/19/2018		129,671							129,671	129,671			
7200376	COLUMBUS	OH		01/17/2020		341,044							341,044	341,044			
7410057	Poland	POL		12/23/2025		13,260							13,260		(13,260)		(13,260)
7410021	PARIS	FRA		09/27/2024		(8,843)							(8,843)		8,843		8,843
7000027	SAN DIEGO	CA		07/09/2018		127,494							127,494	127,494			
7200766	WEST PALMS BEACH	FL		04/29/2025		943,891		8,946			8,946		952,837	952,837			
7000034	NEW YORK	NY		09/28/2018		362,062							362,062	362,062			
7410024	MADRID	ESP		12/20/2024		12,738							12,738		(12,738)		(12,738)
7200288	NEW YORK	NY		03/14/2019		115,238							115,238	115,238			
7410059	Germany	DE		12/30/2025		(3,913)							(3,913)		3,913		3,913
7410072	GERONA	ESP		01/21/2026		2,504							2,504		(2,504)		(2,504)
7000020	BOCA RATON	FL		04/26/2018		124,985							124,985	124,985			
7200465	TUCSON	AZ		08/10/2021		235,397		1,074			1,074		236,471	236,471			
7000046	WAYNE	NJ		04/09/2019		264,434							264,434	264,434			
7410043	MUNICH	DEU		07/18/2025		(10,057)							(10,057)		10,057		10,057
105000030	Spain	ESP		01/21/2026		(7,174)							(7,174)		7,174		7,174
1000592	HYATTSVILLE	MD		06/01/2018		480,293		8,968			8,968		489,261	489,261			
7200631	CARMEL	IN		09/01/2023		150,000							150,000	150,000			
7200420	PARIS	FRA		12/15/2020		10,546							10,546		(10,546)		(10,546)
1000710	BAYTOWN	TX		06/01/2018		540,818		36,337			36,337		577,155	577,155			
7000042	TIGARD	OR		12/20/2018		98,530							98,530	98,530			
730101198	BUENA PARK	CA		12/27/2023		77,536		5,940			5,940		83,476	83,476			
600104008	ALHAMBRA	CA		02/28/2025		36,750		307			307		37,057	37,057			
7200511	FORT LAUDERDALE	FL		12/02/2021		229,269							229,269	229,269			
7410032	DARTFORD	GBR		04/02/2025		6,118							6,118		(6,118)		(6,118)
19097	SPRINGFIELD	VA		07/15/2011		232,809		(45)			(45)		232,764	232,764			
19280	MILPITAS	CA		06/04/2013		341,143		(197)			(197)		340,946	340,946			
7410076	UNITED KINGDOM	GBR		12/22/2025		11,292							11,292		(11,292)		(11,292)
7200018	APPLETON	WI		12/31/2013		26,234							26,234	26,234			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7000044	BOCA RATON	FL		01/24/2019		83,369							83,369	83,369			
7200368	SEATTLE	WA		12/18/2019		120,596							120,596	120,596			
7000033	LOS ANGELES	CA		09/25/2018		86,456							86,456	86,456			
19354	HERTFORDSHIRE	GBR		12/02/2022		643							643	643			
1000476	MILWAUKEE	WI		06/01/2018		451,099		5,960			5,960		457,059	457,059			
19098	ALEXANDRIA	VA		07/15/2011		199,550		(38)			(38)		199,512	199,512			
600104811	SCOTTSDALE	AZ		02/28/2025		107,074		721			721		107,795	107,795			
600104027	LONG BEACH	CA		02/28/2025		57,313		319			319		57,632	57,632			
7200418	DERBY	GBR		02/17/2021		2,690							2,690		(2,690)		(2,690)
105000001	DUIVEN	NLD		10/15/2025		(4,506)							(4,506)		4,506		4,506
19351	United Kingdom	GBR		04/22/2022		2,901							2,901	883	(2,018)		(2,018)
7410016	HENDEINSTED	DEU		05/31/2024		(7,008)							(7,008)		7,008		7,008
7000043	MOUNTAIN VIEW	CA		01/14/2019		103,547							103,547	103,547			
19199	GREAT NECK	NY		10/15/2012		125,871		(47)			(47)		125,824	125,824			
7000021	NEW YORK	NY		04/12/2018		74,928							74,928	74,928			
600104164	LOS ANGELES	CA		02/28/2025		86,934		248			248		87,182	87,182			
7000037	ANAHEIM	CA		10/30/2018		138,032		4,434			4,434		142,466	142,466			
7100014	FALLS CHURCH	VA		11/14/2020		149,990		9,630			9,630		159,620	159,620			
7410015	JONKOPING	SWE		05/31/2024		(5,339)							(5,339)		5,339		5,339
7000032	SAN ANTONIO	TX		08/15/2018		80,799							80,799	80,799			
321050101	TACOMA	WA		08/22/2024		2,135,865							2,135,865	2,135,865			
19312	CLARKSBURG	MD		11/26/2013		137,571							137,571	137,571			
7000008	DENTON	TX		07/31/2017		88,170							88,170	88,170			
730302672	DOWNEY	CA		12/27/2023		88,260		2,184			2,184		90,444	90,444			
7100019	EDWARDSVILLE	IL		01/28/2021		123,761		5,801			5,801		129,562	129,562			
7410040	MILTON KEYNES	GBR		07/25/2025		(4,024)							(4,024)	1,468	5,493		5,493
7100015	MIAMI	FL		01/26/2021		115,686		6,706			6,706		122,392	122,392			
610008102	CHRISTCHURCH	NZL		09/19/2024		1,970							1,970		(1,970)		(1,970)
7000022	YONKERS	NY		06/07/2018		257,470							257,470	257,470			
7000026	OZONE PARK	NY		06/19/2018		55,311							55,311	55,311			
7100011	Illinois	IL		07/27/2020		106,100		4,848			4,848		110,948	110,948			
7200375	LONDON	GBR		01/02/2025		104,252		(6,007)		(96,714)	(102,721)	(1,636)	(105)		105		105
2014039	BURBANK	CA		06/01/2020		160,149		8,054			8,054		168,203	168,203			
7200192	SAN FRANCISCO	CA		04/28/2017		82,015							82,015	82,015			
730101764	HAWTHORNE	CA		12/27/2023		63,861		1,994			1,994		65,855	65,855			
4.04334E+11	MESQUITE	TX		07/15/2024		234,368		17,916			17,916		252,284	252,284			
2011023	WEST GROVE	PA		06/01/2020		197,714		4,605			4,605		202,319	202,319			
7000016	DENVER	CO		02/06/2018		73,067							73,067	73,067			
600103209	STOCKTON	CA		02/28/2025		68,778		482			482		69,260	69,260			
2016050	YUKON	OK		06/01/2020		428,967		14,959			14,959		443,926	443,926			
600104045	LOS ANGELES	CA		02/28/2025		40,785		82			82		40,867	40,867			
600104765	SAN DIEGO	CA		02/28/2025		50,565		287			287		50,852	50,852			
7000012	VARIOIUS	OH		11/07/2017		194,667							194,667	194,667			
7000013	BOLINGBROOK	IL		10/13/2017		55,255							55,255	55,255			
105000056	COMPORTO	PRT		11/19/2025		1,480							1,480		(1,480)		(1,480)
730101898	WESTMINSTER	CA		12/27/2023		39,242		1,831			1,831		41,073	41,073			
730103004	LOS ANGELES	CA		12/27/2023		58,549		1,942			1,942		60,491	60,491			
600103627	MERIDIAN	ID		02/28/2025		60,316		509			509		60,825	60,825			
600104067	GARDEN GROVE	CA		02/28/2025		50,956		357			357		51,313	51,313			
405000056	COMPORTO	PRT		01/28/2026		1,448							1,448		(1,448)		(1,448)
600103207	STOCKTON	CA		02/28/2025		58,734		392			392		59,126	59,126			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084323	AMSTERDAM	NLD		06/30/2022		24,341,127		(41,152)	(201)		(40,951)	(812,722)	23,487,454	23,764,317	668,252	(391,389)	276,863
19281	OMAHA	NE		05/16/2013		88,730		(49)			(49)		88,681	88,681			
730006395	PASADENA	CA		12/27/2023		153,462		11,702			11,702		165,164	165,164			
730011570	LOS ANGELES	CA		12/27/2023		74,100		6,501			6,501		80,601	80,601			
730101806	AURORA	CO		12/27/2023		47,901		1,996			1,996		49,897	49,897			
730302671	LONG BEACH	CA		12/27/2023		52,820		1,307			1,307		54,127	54,127			
403048025	BELLEVILLE	IL		11/04/2024		23,090		(1,218)			(1,218)		21,872	21,872			
105000006	BARCELONA	ESP		12/05/2025										6,495	6,495		6,495
600104152	RENTON	WA		02/28/2025		51,122		416			416		51,538	51,538			
730101566	LOS ANGELES	CA		12/27/2023		40,194		168			168		40,362	40,362			
7000028	GAINESVILLE	FL		06/14/2018		97,588							97,588	97,588			
600103511	MEDFORD	OR		02/28/2025		47,919		489			489		48,408	48,408			
7200274	LA JOLLA	CA		08/09/2018		81,755		2,967			2,967		84,722	84,722			
403058283	CHICAGO	IL		01/16/2026		99,641		(1,808)			(1,808)		97,833	97,833			
7100010	YONKERS	NY		11/19/2019		116,611							116,611	116,611			
403050617	SYLACAUGA	AL		01/16/2026		20,900		(650)			(650)		20,250	20,250			
600103119	PHOENIX	AZ		02/28/2025		40,630		677			677		41,307	41,307			
730101600	BERKELEY	CA		12/27/2023		40,846		1,560			1,560		42,406	42,406			
600103512	MEDFORD	OR		02/28/2025		43,043		439			439		43,482	43,482			
600104070	DOWNEY	CA		02/28/2025		38,209		87			87		38,296	38,296			
737035047	SAN DIEGO	CA		12/27/2023		40,560		2,510			2,510		43,070	43,070			
600104094	LYNNWOOD	WA		02/28/2025		36,786		136			136		36,922	36,922			
100156801	MAITLAND	FL		06/27/2024		16,120		(193)			(193)		15,927	15,927			
600103917	LOS ANGELES	CA		02/28/2025		37,097		251			251		37,348	37,348			
600103806	LOS ANGELES	CA		02/28/2025		30,868		570			570		31,438	31,438			
600103658	GROVER BEACH	CA		02/28/2025		34,913		256			256		35,169	35,169			
730003212	MEDFORD	OR		12/27/2023		40,771		368			368		41,139	41,139			
7000005	DULUTH	GA		05/25/2017		67,021		(361)			(361)		66,660	66,660			
2016028	FRANKLIN	WI		06/01/2020		258,414		8,267			8,267		266,681	266,681			
7410074	DIEMEN	NLD		01/21/2026		1,587							1,587		(1,587)		(1,587)
730301921	SAN GABRIEL	CA		12/27/2023		21,079		1,311			1,311		22,390	22,390			
19250	FENTON	MO		01/23/2013		359,151		(245)			(245)		358,906	358,906			
100074364	SANTA BARBARA	CA		11/19/2021		32,263		(730)			(730)		31,533	31,533			
105000087	Germany	DE		12/11/2025		(2,640)							(2,640)		2,640		2,640
7250107	MULTNOMAH	OR		07/17/2019		29,626		685			685		30,311	30,311			
100210498	ENCINO	CA		05/12/2025		12,692		(95)			(95)		12,597	12,597			
730101648	LOS ANGELES	CA		12/27/2023		13,513		671			671		14,184	14,184			
4020122468	CHICAGO	IL		03/12/2021		113,653		(2,991)			(2,991)		110,662	110,662			
600102755	PHOENIX	AZ		02/28/2025		35,199		297			297		35,496	35,496			
18963	HEMPSTEAD	NY		11/12/2010		114,032		(214)			(214)		113,818	113,818			
600102626	LA CRESCENTA	CA		02/28/2025		29,301		245			245		29,546	29,546			
4020715663	HOMESTEAD	FL		05/17/2024		2,259,825		(21,687)			(21,687)		2,238,138	2,238,138			
18804	PHOENIX	AZ		10/02/2008		484,288							484,288	484,288			
7200293	NASHVILLE	TN		11/09/2018		23,874		1,264			1,264		25,138	25,138			
600104205	LOS ANGELES	CA		02/28/2025		29,331		195			195		29,526	29,526			
600104074	HAWTHORNE	CA		02/28/2025		28,860		236			236		29,096	29,096			
100203894	NEW YORK	NY		03/28/2025		11,495		(424)			(424)		11,071	11,071			
100180145	HAMPTON BAYS	NY		11/25/2024		11,215		(24)			(24)		11,191	11,191			
4010014970	NEWARK	NJ		02/10/2021		18,989		(698)			(698)		18,291	18,291			
600104215	TUCSON	AZ		02/28/2025		27,083		203			203		27,286	27,286			
100216750	MALIBU	CA		06/25/2025		510,415		3,294			3,294		513,709	513,709			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
600104380	GLENDALE	CA		02/28/2025		31,143		128			128		31,271	31,271			
100139138	NEW YORK	NY		12/28/2023		9,141		(85)			(85)		9,056	9,056			
600102291	GLENDALE	CA		02/28/2025		26,908		318			318		27,226	27,226			
730101766	NORTH HOLLYWOOD	CA		12/27/2023		24,308		394			394		24,702	24,702			
600104002	CHULA VISTA	CA		02/28/2025		7,726		38			38		7,764	7,764			
730101704	VALLEJO	CA		12/27/2023		29,867		393			393		30,260	30,260			
600100806	POMONA	CA		02/28/2025		39,056		329			329		39,385	39,385			
600102975	SCOTTSDALE	AZ		02/28/2025		30,826		284			284		31,110	31,110			
100192495	PONTE VEDRA	FL		02/07/2025		10,671		(59)			(59)		10,612	10,612			
100211468	MIAMI BEACH	FL		05/16/2025		7,942		(68)			(68)		7,874	7,874			
100214441	BEVERLY HILLS	CA		06/06/2025		10,058		(91)			(91)		9,967	9,967			
403057422	CINCINNATI	KY		08/18/2025		13,764		(381)			(381)		13,383	13,383			
100267296	NEWPORT BEACH	CA		12/24/2025		12,616		(108)			(108)		12,508	12,508			
730003211	MEDFORD	OR		12/27/2023		30,798		278			278		31,076	31,076			
100204864	ANAHEIM	CA		04/09/2025		10,937		(172)			(172)		10,765	10,765			
100173807	SANIBEL	FL		10/31/2024		12,490		(52)			(52)		12,438	12,438			
100212241	ANAHEIM	CA		05/23/2025		11,157		(340)			(340)		10,817	10,817			
100164725	CORNELIUS	NC		08/23/2024		25,278		(714)			(714)		24,564	24,564			
19258	HUNTINGTON BEACH	CA		03/01/2013		65,364		(32)			(32)		65,332	65,332			
600104505	SANTA ANA	CA		02/28/2025		29,940		(14)			(14)		29,926	29,926			
730300872	RIVERSIDE	CA		12/27/2023		24,111		888			888		24,999	24,999			
100277415	MONTECITO	CA		02/12/2026		11,672		(165)			(165)		11,507	11,507			
600104776	GREELEY	CO		02/28/2025		24,469		184			184		24,653	24,653			
100203896	BOCA RATON	FL		03/28/2025		10,302		(331)			(331)		9,971	9,971			
730301626	FAIRFIELD	CA		12/27/2023		31,660		609			609		32,269	32,269			
600104051	LOS ANGELES	CA		02/28/2025		25,044		159			159		25,203	25,203			
19603	LONDON	GBR		12/18/2025		1,100,662						11,728	1,112,390	1,104,951	(7,439)		(7,439)
18701	WILMINGTON	NC		10/26/2007		142,231		(113)			(113)		142,118	142,118			
600104568	LOS ANGELES	CA		02/28/2025		27,585		146			146		27,731	27,731			
730302389	SACRAMENTO	CA		12/27/2023		18,496		551			551		19,047	19,047			
600104052	LOS ANGELES	CA		02/28/2025		24,070		153			153		24,223	24,223			
600104381	GLENDALE	CA		02/28/2025		27,165		128			128		27,293	27,293			
100178205	LOS ANGELES	CA		11/19/2024		8,906		(54)			(54)		8,852	8,852			
100185495	ATLANTA	GA		12/20/2024		11,625		(98)			(98)		11,527	11,527			
100148130	TARZANA	CA		04/10/2024		10,040		(108)			(108)		9,932	9,932			
7410056	ROSERSBERG	SWE		10/07/2025		12,246		91			91	258	12,595	9,581	(3,014)		(3,014)
730101832	FRESNO	CA		12/27/2023		24,219		466			466		24,685	24,685			
100254071	RANCHO SANTA FE	CA		11/06/2025		11,674		(276)			(276)		11,398	11,398			
403050696	PHILADELPHIA	PA		11/04/2024		11,367		(419)			(419)		10,948	10,948			
600104664	HUNTINGTON PARK	CA		02/28/2025		24,641		82			82		24,723	24,723			
100199094	TARZANA	CA		03/03/2025		9,665		(82)			(82)		9,583	9,583			
100265037	STUART	FL		12/17/2025		10,774		1			1		10,775	10,775			
19337	ST. HELENA	CA		06/05/2019		28,727		1,142			1,142		29,869	29,869			
205000056	COMPORTO	PRT		11/19/2025		643							643	21	(622)		(622)
19224	MILLBRAE	CA		11/20/2012		69,225		(31)			(31)		69,194	69,194			
100273929	LOS GATOS	CA		01/26/2026		1,514		(52)			(52)		1,462	1,462			
100089762	LOS ANGELES	CA		12/02/2022		10,731		(570)	(543)		(27)		10,704	10,704			
730101550	LOS ANGELES	CA		12/27/2023		20,575		86			86		20,661	20,661			
730103185	LOS ANGELES	CA		12/27/2023		25,204		821			821		26,025	26,025			
100172980	MIAMI	FL		10/25/2024		10,837		(195)			(195)		10,642	10,642			
100209499	BRENTWOOD	TN		05/01/2025		10,447		(312)			(312)		10,135	10,135			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135955	KEY COLONY BEACH	FL		11/15/2023		3,665		(31)			(31)		3,634	3,634			
100128807	BROOKLYN	NY		09/21/2023		9,507		(492)			(492)		9,015	9,015			
730007553	SHERMAN OAKS	CA		12/27/2023		33,990		2,998			2,998		36,988	36,988			
600103044	SALT LAKE CITY	UT		02/28/2025		25,255		233			233		25,488	25,488			
100142420	RICHMOND	TX		02/05/2024		6,984		(104)			(104)		6,880	6,880			
730000009	BERKELEY	CA		12/27/2023		22,827		517			517		23,344	23,344			
100163604	PHOENIX	AZ		08/15/2024		10,680		(165)			(165)		10,515	10,515			
1000002	DUBLIN	CA		06/01/2018		74,039		(2,156)			(2,156)		71,883	71,883			
100076822	ST PETERSBURG	FL		12/27/2021		24,381		205			205		24,586	24,586			
100221753	THOUSAND OAKS	CA		07/25/2025		10,297		(50)			(50)		10,247	10,247			
100214479	HOBE SOUND	FL		06/06/2025		751,548		(26,722)			(26,722)		724,826	724,826			
7410054	VAGGERYD	SWE		06/23/2025		(673)							(673)		673		673
100185487	LONG BEACH	CA		12/20/2024		10,085		(328)			(328)		9,757	9,757			
100180706	NEWPORT COAST AREA NEWPORT BE	CA		11/26/2024		6,378		(245)			(245)		6,133	6,133			
100246472	BEVERLY HILLS	CA		10/10/2025		8,754		(179)			(179)		8,575	8,575			
730101620	SAN FRANCISCO	CA		12/27/2023		23,116		272			272		23,388	23,388			
100178223	IRVINE	CA		11/19/2024		11,179		(306)			(306)		10,873	10,873			
730101784	LOS ANGELES	CA		12/27/2023		20,847		843			843		21,690	21,690			
100152769	MIDDLETOWN	NJ		05/22/2024		9,157		(131)			(131)		9,026	9,026			
100228194	LAGUNA BEACH	CA		08/11/2025		12,924		(110)			(110)		12,814	12,814			
100210497	BROOKLYN	NY		05/12/2025		8,702		(254)			(254)		8,448	8,448			
730000011	BERKELEY	CA		12/27/2023		21,543		437			437		21,980	21,980			
730003194	OAKLAND	CA		12/27/2023		22,988		594			594		23,582	23,582			
100208986	LOS ALTOS	CA		04/29/2025		9,203		(78)			(78)		9,125	9,125			
100103751	SURFSIDE	FL		05/08/2023		8,719		(172)			(172)		8,547	8,547			
100128535	LOS ANGELES	CA		09/18/2023		4,831		(75)			(75)		4,756	4,756			
100214239	CHAGRIN FALLS	OH		05/30/2025		11,607		(57)			(57)		11,550	11,550			
100073538	LOS ANGELES	CA		10/26/2021		22,592		(398)			(398)		22,194	22,194			
100192324	ORLANDO	FL		02/05/2025		8,287		(70)			(70)		8,217	8,217			
100192497	NEW YORK	NY		02/07/2025		31,635		(708)			(708)		30,927	30,927			
7100016	BELLINGHAM	WA		12/29/2020		30,005		4,315			4,315		34,320	34,320			
7250108	MELVILLE	NY		07/17/2019		100,761		(1,502)			(1,502)		99,259	99,259			
100161736	PINECREST	FL		07/30/2024		5,248		(206)			(206)		5,042	5,042			
100164732	MOUNT PLEASANT	SC		08/23/2024		9,578		(137)			(137)		9,441	9,441			
19268	HOUSTON	TX		04/18/2013		404,718		(167)			(167)		404,551	404,551			
100210469	ENCINO LOS ANGELES	CA		05/12/2025		8,913		(400)			(400)		8,513	8,513			
100146581	ORLANDO	FL		03/20/2024		74,622		(1,040)			(1,040)		73,582	73,582			
730302172	LOS ANGELES	CA		12/27/2023		18,888		763			763		19,651	19,651			
730103378	MONTEBELLO	CA		12/27/2023		11,071		515			515		11,586	11,586			
730101050	LOS ANGELES	CA		12/27/2023		19,799		805			805		20,604	20,604			
7100013	MONTGOMERY	AL		01/13/2021		15,868							15,868	15,868			
100144330	LOS ANGELES	CA		03/07/2024		8,780		(84)			(84)		8,696	8,696			
100202349	LOS ANGELES	CA		03/19/2025		10,340		(104)			(104)		10,236	10,236			
730101770	SPRING VALLEY	CA		12/27/2023		18,836		1,343			1,343		20,179	20,179			
100247546	ENCINO	CA		10/28/2025		9,141		(19)			(19)		9,122	9,122			
100076428	BURLINGAME	CA		12/23/2021		19,869		(366)			(366)		19,503	19,503			
100277320	LOS ANGELES	CA		02/12/2026		8,831		92			92		8,923	8,923			
100273261	NEWPORT BEACH	CA		01/16/2026		9,044		(70)			(70)		8,974	8,974			
100245779	PLEASANTON	CA		10/29/2025		9,080		(3)			(3)		9,077	9,077			
100235359	MIAMI	FL		08/29/2025		9,074		276			276		9,350	9,350			
100235217	WAINSCOTT	NY		08/28/2025		8,602		(7)			(7)		8,595	8,595			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206379	AUSTIN	TX		05/22/2025		8,463		(366)			(366)		8,097	8,097			
100199151	TARZANA	CA		04/04/2025		9,323		(361)			(361)		8,962	8,962			
100214067	NEWPORT BEACH	CA		05/30/2025		9,197		(235)			(235)		8,962	8,962			
100246543	COTO DE CAZA	CA		10/10/2025		4,520		(191)			(191)		4,329	4,329			
100214178	MIAMI	FL		05/30/2025		9,523		1			1		9,524	9,524			
100175772	DAVIE	FL		11/12/2024		18,583		(484)			(484)		18,099	18,099			
100212069	WOODLAND HILLS	CA		05/22/2025		8,862		(189)			(189)		8,673	8,673			
100173068	LOS ANGELES	CA		10/25/2024		9,866		(237)			(237)		9,629	9,629			
730000005	BERKELEY	CA		12/27/2023		19,182		435			435		19,617	19,617			
100246510	PALO ALTO	CA		10/10/2025		9,823		(168)			(168)		9,655	9,655			
100277337	SANTA BARBARA	CA		02/12/2026		2,919		(75)			(75)		2,844	2,844			
100140478	SARATOGA	CA		01/19/2024		7,284		(154)			(154)		7,130	7,130			
100247566	HILLSBOROUGH	CA		10/29/2025		8,869		(343)			(343)		8,526	8,526			
100155321	MIAMI	FL		07/19/2024		9,705		(183)			(183)		9,522	9,522			
100215936	PARADISE VALLEY	AZ		07/11/2025		8,539		(277)			(277)		8,262	8,262			
600104736	ROY	UT		02/28/2025		17,563		118			118		17,681	17,681			
100246385	LOS ANGELES	CA		10/10/2025		8,368		(318)			(318)		8,050	8,050			
100114883	THOUSAND OAKS	CA		07/13/2023		11,190		(335)			(335)		10,855	10,855			
100168767	HUNTINGTON BEACH	CA		09/26/2024		8,405		(20)			(20)		8,385	8,385			
100282085	WOODWAY	WA		02/27/2026		5,642		(172)			(172)		5,470	5,470			
600104506	LONG BEACH	CA		02/28/2025		21,042		(10)			(10)		21,032	21,032			
100220102	SCOTTSDALE	AZ		08/06/2025		2,800		(78)			(78)		2,722	2,722			
100164005	BEVERLY HILLS	CA		08/21/2024		8,987		(199)			(199)		8,788	8,788			
730101412	LOS ANGELES	CA		12/27/2023		23,276		1,172			1,172		24,448	24,448			
600104017	LOS ANGELES	CA		02/28/2025		12,494		37			37		12,531	12,531			
100080778	CORONA DEL MAR	CA		03/15/2022		16,921		(66)			(66)		16,855	16,855			
403050170	GARY	IN		06/28/2024		8,331		(707)			(707)		7,624	7,624			
19267	GREENWICH	CT		04/12/2013		53,793		(29)			(29)		53,764	53,764			
730007550	BEVERLY HILLS	CA		12/27/2023		27,605		2,392			2,392		29,997	29,997			
100083290	BEVERLY HILLS	CA		05/26/2022		12,347		(126)			(126)		12,221	12,221			
100235690	WOODLAND HILLS	CA		09/02/2025		8,839		(270)			(270)		8,569	8,569			
100277619	LOS ALTOS	CA		02/17/2026		829,306		(15,769)			(15,769)		813,537	813,537			
730060850	SAN DIEGO	CA		12/27/2023		15,002		745			745		15,747	15,747			
403051130	GARY	IN		06/28/2024		8,559		(555)			(555)		8,004	8,004			
100084461	ROSWELL	GA		07/14/2022		11,492		(79)			(79)		11,413	11,413			
403054754	PHILADELPHIA	PA		03/06/2025		8,237		(215)			(215)		8,022	8,022			
100237036	NEWPORT BEACH	CA		09/12/2025		5,456		(198)			(198)		5,258	5,258			
100167535	RANCHO PALOS VERDES	CA		10/31/2024		21,694		(638)			(638)		21,056	21,056			
100080757	PARADISE VALLEY	AZ		03/10/2022		15,282		(183)			(183)		15,099	15,099			
100143796	WASHINGTON	DC		02/28/2024		9,542		(162)			(162)		9,380	9,380			
100258065	ENCINO	CA		11/26/2025		8,418		(301)			(301)		8,117	8,117			
100149800	BELL CANYON	CA		04/26/2024		7,298		(159)			(159)		7,139	7,139			
100272776	RANCHO SANTA FE	CA		01/13/2026		5,479		(209)			(209)		5,270	5,270			
100254789	PASADENA	CA		11/14/2025		12,065		(352)			(352)		11,713	11,713			
100078028	MIROMAR LAKES	FL		01/12/2022		19,680		132			132		19,812	19,812			
100136915	HOLLADAY	UT		11/28/2023		7,347		(150)			(150)		7,197	7,197			
730101534	RICHMOND	CA		12/27/2023		947		4			4		951	951			
100220679	SANTA CRUZ	CA		07/17/2025		7,933		(214)			(214)		7,719	7,719			
19309	LAWRENCE	KS		09/12/2013		89,292		(98)			(98)		89,194	89,194			
100277060	HEALDSBURG	CA		02/06/2026		10,428		(446)			(446)		9,982	9,982			
100130391	LOS ANGELES	CA		09/28/2023		6,992		(70)			(70)		6,922	6,922			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166393	TAMPA	FL		10/24/2024		9,212		(335)			(335)		8,877	8,877			
600104031	SPOKANE	WA		02/28/2025		16,352		121			121		16,473	16,473			
100118851	LOS ANGELES	CA		08/30/2023		6,468		(37)			(37)		6,431	6,431			
100179350	CARLSBAD	CA		12/27/2024		7,293		(288)			(288)		7,005	7,005			
100168680	HUNTINGTON	NY		09/25/2024		8,978		(227)			(227)		8,751	8,751			
600104698	DOWNEY	CA		02/28/2025		18,062		112			112		18,174	18,174			
100137918	FORT WORTH	TX		12/12/2023		6,771		(107)			(107)		6,664	6,664			
100185524	NORTH MIAMI BEACH	FL		12/20/2024		13,983		(40)			(40)		13,943	13,943			
100174499	ORLANDO	FL		10/31/2024		33,699		(1,380)			(1,380)		32,319	32,319			
100170020	BEVERLY HILLS	CA		11/08/2024		7,962		(276)			(276)		7,686	7,686			
100254665	LOS ALTOS HILLS	CA		11/12/2025		323		(14)			(14)		309	309			
100283057	SCOTTSDALE	AZ		03/09/2026		8,827		(40)			(40)		8,787	8,787			
403054890	GARY	IN		03/06/2025		7,606		(625)			(625)		6,981	6,981			
100083026	LOS ANGELES	CA		05/11/2022		18,234		1,116			1,116		19,350	19,350			
730101558	LAWNDALE	CA		12/27/2023		16,093		22			22		16,115	16,115			
403052282	EAST CHICAGO	IN		11/04/2024		7,527		(497)			(497)		7,030	7,030			
100194032	SAN JUAN CAPISTRANO	CA		03/20/2025		7,554		(248)			(248)		7,306	7,306			
730302686	LOS ANGELES	CA		12/27/2023		8,006		36			36		8,042	8,042			
100087370	SAN CLEMENTE	CA		10/25/2022		12,276		861			861		13,137	13,137			
100273968	LAGUNA BEACH	CA		01/26/2026		8,377		(304)			(304)		8,073	8,073			
100283052	NEWPORT BEACH	CA		03/09/2026		2,376		(82)			(82)		2,294	2,294			
7410080	CORBY	GBR		01/21/2026		(128)							(128)		128		128
100137185	SOUTH MIAMI	FL		11/28/2023		4,347		(68)			(68)		4,279	4,279			
100274097	SAN DIEGO	CA		01/27/2026		10,058		(201)			(201)		9,857	9,857			
100246896	PLEASANTON	CA		10/17/2025		7,725		(267)			(267)		7,458	7,458			
100265041	CORONA DEL MAR	CA		12/17/2025		7,779		(140)			(140)		7,639	7,639			
100246367	BEND	OR		10/10/2025		7,846		(205)			(205)		7,641	7,641			
100265508	NEWPORT BEACH	CA		12/19/2025		2,974		(123)			(123)		2,851	2,851			
100215974	AGOURA HILLS	CA		07/11/2025		7,170		(274)			(274)		6,896	6,896			
100207319	BROOKLYN	NY		04/28/2025		7,485		(330)			(330)		7,155	7,155			
100214697	BROOKLYN	NY		06/11/2025		7,723		(176)			(176)		7,547	7,547			
100214770	IRVINE	CA		06/11/2025		7,673		(126)			(126)		7,547	7,547			
730103144	LOS ANGELES	CA		12/27/2023		18,104		970			970		19,074	19,074			
730101662	GARDENA	CA		12/27/2023		15,068		113			113		15,181	15,181			
100191669	SARASOTA	FL		01/31/2025		8,143		(140)			(140)		8,003	8,003			
100178443	LOS ANGELES	CA		11/21/2024		7,054		(293)			(293)		6,761	6,761			
100178464	SAN CLEMENTE	CA		11/21/2024		7,045		(239)			(239)		6,806	6,806			
100173081	BROOKLYN	NY		10/25/2024		7,528		(349)			(349)		7,179	7,179			
100178465	NEWPORT BEACH	CA		11/21/2024		8,656		(179)			(179)		8,477	8,477			
100171108	LA CANADA FLINTRIDGE	CA		11/22/2024		8,777		(105)			(105)		8,672	8,672			
100219984	REDWOOD CITY	CA		07/11/2025		8,276		(183)			(183)		8,093	8,093			
100186272	LAS VEGAS	NV		12/27/2024		8,500		(168)			(168)		8,332	8,332			
100167807	AMERICAN CANYON	CA		09/19/2024		7,167		(215)			(215)		6,952	6,952			
100165700	LAS VEGAS	NV		08/29/2024		8,179		(255)			(255)		7,924	7,924			
100283174	GLENDALE	CA		03/09/2026		9,545		(119)			(119)		9,426	9,426			
100151164	ATLANTA	GA		05/09/2024		4,644		(173)			(173)		4,471	4,471			
100177022	HARTLAND	WI		01/16/2025		4,882		(123)			(123)		4,759	4,759			
100172938	LAS VEGAS	NV		10/25/2024		8,389		(317)			(317)		8,072	8,072			
100143786	LADERA RANCH	CA		02/28/2024		7,017		(48)			(48)		6,969	6,969			
100147623	SAN MARINO	CA		04/04/2024		7,855		(136)			(136)		7,719	7,719			
100143675	MALIBU	CA		02/22/2024		7,473		(177)			(177)		7,296	7,296			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120674	ANNA MARIA	FL		08/24/2023		6,550		(208)			(208)		6,342	6,342			
100127651	ANNA MARIA	FL		09/08/2023		6,545		(203)			(203)		6,342	6,342			
100177253	NEWPORT BEACH	CA		01/16/2025		8,055		(250)			(250)		7,805	7,805			
100226590	SANTA CLARITA	CA		07/30/2025													
100185013	SEATTLE	WA		12/19/2024		12,965		(173)			(173)		12,792	12,792			
100099882	HEBER CITY	UT		03/28/2023		6,344		(192)			(192)		6,152	6,152			
100099884	HEBER CITY	UT		03/28/2023		6,334		(182)			(182)		6,152	6,152			
100271999	THOUSAND OAKS	CA		01/08/2026		8,069		(252)			(252)		7,817	7,817			
100218465	MANHATTAN BEACH	CA		06/27/2025		7,234		(287)			(287)		6,947	6,947			
100151167	MOORPARK	CA		05/09/2024		7,227		(145)			(145)		7,082	7,082			
100135691	KIRKLAND	WA		11/09/2023		7,626		(14)			(14)		7,612	7,612			
730101808	AURORA	CO		12/27/2023		16,095		671			671		16,766	16,766			
100283636	CLIFTON	VA		03/13/2026		5,278		(141)			(141)		5,137	5,137			
100267274	DANA POINT	CA		12/24/2025		8,171		(246)			(246)		7,925	7,925			
100110066	PINECREST	FL		06/23/2023		10,676		(950)			(950)		9,726	9,726			
100199109	JAMUL	CA		03/03/2025		6,714		(182)			(182)		6,532	6,532			
100283106	PASADENA	CA		03/09/2026		8,133		(110)			(110)		8,023	8,023			
730101368	POMONA	CA		12/27/2023		16,997		861			861		17,858	17,858			
403051162	ALVIN	TX		11/04/2024		8,058		(152)			(152)		7,906	7,906			
730302158	LOS ANGELES	CA		12/27/2023		12,303		461			461		12,764	12,764			
100117587	ATHERTON	CA		07/20/2023		9,431		43			43		9,474	9,474			
100206234	SHELTER ISLAND HEIGHTS	NY		04/17/2025		8,326		(24)			(24)		8,302	8,302			
100076405	ANNA MARIA	FL		12/23/2021		14,377		(895)			(895)		13,482	13,482			
100135622	OCEAN CITY	NJ		11/09/2023		7,287		(62)			(62)		7,225	7,225			
100084459	LIHUE	HI		07/14/2022		9,711		(115)			(115)		9,596	9,596			
100245092	MALIBU	CA		10/03/2025		7,893		(301)			(301)		7,592	7,592			
100143673	AGOURA HILLS	CA		02/22/2024		7,345		(69)			(69)		7,276	7,276			
100207171	REDWOOD CITY	CA		04/28/2025		7,628		(45)			(45)		7,583	7,583			
100128852	BROOKLYN	NY		09/21/2023		7,497		(100)			(100)		7,397	7,397			
100176803	SOUTHWEST RANCHES	FL		11/15/2024		7,704		(377)			(377)		7,327	7,327			
100219052	HERMOSA BEACH	CA		06/27/2025		6,735		(255)			(255)		6,480	6,480			
100272876	AGOURA HILLS	CA		01/12/2026		7,165		(267)			(267)		6,898	6,898			
600104678	BELL GARDENS	CA		02/28/2025		16,650		25			25		16,675	16,675			
100088059	NAPA	CA		10/25/2022		4,824		(69)			(69)		4,755	4,755			
7410053	BEDFORD	GBR		09/18/2025		348							348		(348)		(348)
100156124	LOS ANGELES	CA		07/25/2024		7,631		(205)			(205)		7,426	7,426			
100156295	GAITHERSBURG	MD		07/25/2024		7,476		(225)			(225)		7,251	7,251			
100237103	SILVERADO	CA		09/12/2025		6,228		(277)			(277)		5,951	5,951			
100276576	SANDY	UT		01/28/2026		7,692		(160)			(160)		7,532	7,532			
100247572	SCOTTSDALE	AZ		10/29/2025		3,598		(26)			(26)		3,572	3,572			
100101079	GREENWICH	CT		04/28/2023		11,396		1,053			1,053		12,449	12,449			
325053073	WOODINVILLE	WA		06/13/2025		1,241,625							1,241,625	1,241,625			
100190190	STUDIO CITY AREA CITY OF LOS	CA		01/21/2025		6,745		(247)			(247)		6,498	6,498			
600103576	VALLEJO	CA		02/28/2025		14,075		137			137		14,212	14,212			
100185941	LAS VEGAS	NV		12/26/2024		7,357		(75)			(75)		7,282	7,282			
18759	CHICAGO	IL		05/01/2008		306,328		(209)			(209)		306,119	306,119			
100261634	LOS ANGELES	CA		12/12/2025		10,475		(329)			(329)		10,146	10,146			
403053108	LONGS	SC		05/22/2025		7,455		(107)			(107)		7,348	7,348			
100157102	ALPINE	NJ		02/20/2025		5,578		(98)			(98)		5,480	5,480			
100129268	CHICAGO	IL		09/25/2023		6,373		(114)			(114)		6,259	6,259			
730302188	LOS ANGELES	CA		12/27/2023		12,924		402			402		13,326	13,326			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730101888	VENTURA	CA		12/27/2023		11,049		280			280		11,329	11,329			
100246411	MENLO PARK	CA		10/10/2025		11,658		(355)			(355)		11,303	11,303			
100202619	STUDIO CITY	CA		03/21/2025		6,462		(303)			(303)		6,159	6,159			
100204061	LOS ANGELES	CA		03/28/2025		6,732		(172)			(172)		6,560	6,560			
5.00006E+11	RIJSWIJK	NLD		02/28/2025		1,228							1,228	930	(298)		(298)
100277049	YARROW POINT	WA		02/06/2026		5,173		(195)			(195)		4,978	4,978			
100246954	COTO DE CAZA	CA		10/17/2025		7,475		(278)			(278)		7,197	7,197			
100192371	CALABASAS	CA		02/05/2025		6,329		(287)			(287)		6,042	6,042			
100216189	SAN CLEMENTE	CA		06/20/2025		7,492		(115)			(115)		7,377	7,377			
100267359	DEL MAR	CA		12/24/2025		7,335		(246)			(246)		7,089	7,089			
100076450	COTO DE CAZA	CA		12/23/2021		16,115		(221)			(221)		15,894	15,894			
100283724	FAIRFIELD	CA		03/13/2026		4,519		(215)			(215)		4,304	4,304			
100127662	LOCH ARBOUR	NJ		09/08/2023		7,447		(99)			(99)		7,348	7,348			
100238270	SANTA ANA	CA		09/19/2025		7,075		(207)			(207)		6,868	6,868			
100180460	SARASOTA	FL		11/26/2024		7,636		(327)			(327)		7,309	7,309			
100078280	LOS GATOS	CA		02/10/2022		17,737		(80)			(80)		17,657	17,657			
100014315	PECONIC	NY		09/27/2017		16,359,051		1,003,708	(121,906)		1,125,614	(19,064)	17,465,601	17,487,427	16,016	5,810	21,826
100156318	NAPLES	FL		07/25/2024		6,608		(231)			(231)		6,377	6,377			
100219691	MONSEY	NY		07/07/2025		7,205		(254)			(254)		6,951	6,951			
100229978	LAGUNA BEACH	CA		08/22/2025		7,454		(161)			(161)		7,293	7,293			
100211504	IRVINE	CA		05/16/2025		6,806		(121)			(121)		6,685	6,685			
100246253	HUNTS POINT	WA		10/09/2025		6,901		(289)			(289)		6,612	6,612			
100078047	LAHAINA	HI		01/21/2022		15,502		(220)			(220)		15,282	15,282			
100214684	BROOKLYN	NY		06/11/2025		6,514		(269)			(269)		6,245	6,245			
100207433	GLENVILLE	NC		04/29/2025		6,730		(180)			(180)		6,550	6,550			
100089741	WYNDMOOR	PA		12/02/2022		7,713		(4)			(4)		7,709	7,709			
100228045	PALM SPRINGS	CA		08/07/2025		6,959		(233)			(233)		6,726	6,726			
100248862	SAN CLEMENTE	CA		10/29/2025		6,809		(196)			(196)		6,613	6,613			
100080854	LOS ANGELES	CA		03/10/2022		20,192		1,039			1,039		21,231	21,231			
100264882	PARADISE VALLEY	AZ		12/17/2025		22,726		(564)			(564)		22,162	22,162			
100272721	RALEIGH	NC		01/09/2026		7,095		(183)			(183)		6,912	6,912			
100265541	VALENCIA	CA		12/19/2025		5,950		(303)			(303)		5,647	5,647			
403050601	MAMMOTH LAKES	CA		11/04/2024		6,881		(327)			(327)		6,554	6,554			
100215901	SCOTTSDALE	AZ		06/16/2025		5,765		(271)			(271)		5,494	5,494			
100177645	CORAL GABLES	FL		01/16/2025		6,423		(211)			(211)		6,212	6,212			
100170484	ORANGE	CA		10/09/2024		7,119		(186)			(186)		6,933	6,933			
100212277	LONG BEACH	CA		05/28/2025		6,871		(119)			(119)		6,752	6,752			
100204860	CARMEL	CA		04/09/2025		7,738		(145)			(145)		7,593	7,593			
100212237	SCOTTSDALE	AZ		05/23/2025		6,374		(283)			(283)		6,091	6,091			
100283095	LAFAYETTE	CA		03/09/2026		5,073		(71)			(71)		5,002	5,002			
100074448	RANCHO PALOS VERDES	CA		12/02/2021		23,132		(546)			(546)		22,586	22,586			
100192422	BRIDGEHAMPTON	NY		02/07/2025		6,363		(192)			(192)		6,171	6,171			
5.00008E+11	DEN HAAG	NLD		01/28/2026		570							570	327	(243)		(243)
403054911	GREAT BEND	KS		05/22/2025		6,396		(450)			(450)		5,946	5,946			
100151937	FORT LAUDERDALE	FL		06/14/2024		7,331		(73)			(73)		7,258	7,258			
100118097	MILTON	GA		07/20/2023		4,883		(110)			(110)		4,773	4,773			
100157715	HUNTINGTON BEACH	CA		06/28/2024		6,541		(35)			(35)		6,506	6,506			
100206986	FORT LAUDERDALE	FL		04/25/2025		5,967		(205)			(205)		5,762	5,762			
100206123	SARATOGA	CA		04/16/2025		7,481		(166)			(166)		7,315	7,315			
100177195	BOULDER	CO		01/16/2025		6,582		(229)			(229)		6,353	6,353			
737035054	SAN DIEGO	CA		12/27/2023		14,795		1,016			1,016		15,811	15,811			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151722	MIAMI	FL		05/10/2024		13,958		(329)			(329)		13,629	13,629			
100277608	GOLETA	CA		02/17/2026		6,304		(102)			(102)		6,202	6,202			
100154554	PALOS VERDES ESTATES	CA		06/14/2024		6,613		(307)			(307)		6,306	6,306			
100266755	FLOWERY BRANCH	GA		12/22/2025		7,779		(7)			(7)		7,772	7,772			
730300560	REDWOOD CITY	CA		12/27/2023		14,669		815			815		15,484	15,484			
100153155	BEVERLY HILLS	CA		05/28/2024		12,760		2,841			2,841		15,601	15,601			
100189370	CAMARILLO	CA		01/14/2025		352,719		(12,777)			(12,777)		339,942	339,942			
100083629	SAN JUAN CAPISTRANO	CA		07/25/2022		5,873		127			127		6,000	6,000			
100180772	PINECREST	FL		11/26/2024		7,066		(62)			(62)		7,004	7,004			
100219523	MC LEAN	VA		07/07/2025		6,351		(162)			(162)		6,189	6,189			
100154782	LA QUINTA	CA		07/19/2024		5,597		(174)			(174)		5,423	5,423			
100283157	LOS ANGELES	CA		03/09/2026		4,188		(195)			(195)		3,993	3,993			
403019735	BATESVILLE	MS		03/06/2025		14,059		(92)			(92)		13,967	13,967			
100258373	NORTH BEND	WA		12/05/2025		6,973		(143)			(143)		6,830	6,830			
100247145	DALLAS	TX		11/14/2025		6,620		(233)			(233)		6,387	6,387			
100258240	SAN DIEGO	CA		12/02/2025		6,805		(221)			(221)		6,584	6,584			
100179850	GLENCOE	IL		11/22/2024		6,994		(188)			(188)		6,806	6,806			
100174096	SAN DIEGO	CA		10/31/2024		5,914		(249)			(249)		5,665	5,665			
730302677	FAIRFIELD	CA		12/27/2023		8,515		51			51		8,566	8,566			
100173821	ALAMO	CA		10/31/2024		2,735		(129)			(129)		2,606	2,606			
100258245	MEDINA	WA		12/02/2025		5,602		(5)			(5)		5,597	5,597			
100115600	WELLINGTON	FL		07/19/2023		6,614		(174)			(174)		6,440	6,440			
100202355	LOS ANGELES	CA		03/19/2025		3,586		(145)			(145)		3,441	3,441			
3340097940	MONROE	NY		06/05/2025		503,294							503,294	503,294			
100246576	CARLSBAD	CA		10/15/2025		4,259		(201)			(201)		4,058	4,058			
730000007	BERKELEY	CA		12/27/2023		14,267		323			323		14,590	14,590			
100186680	LOS ANGELES	CA		12/31/2024		7,523		(49)			(49)		7,474	7,474			
730300891	VAN NUYS	CA		12/27/2023		12,770		476			476		13,246	13,246			
100211441	GILBERT	AZ		05/16/2025		6,862		(237)			(237)		6,625	6,625			
100164153	ATLANTA	GA		08/21/2024		6,389		(311)			(311)		6,078	6,078			
100078342	PARADISE VALLEY	AZ		02/10/2022		11,679		(547)			(547)		11,132	11,132			
403054639	KLAMATH FALLS	OR		03/06/2025		6,185		(272)			(272)		5,913	5,913			
100080479	CORNELIUS	NC		03/10/2022		12,416		13			13		12,429	12,429			
100177398	DAYTON	OR		01/16/2025		6,411		(212)			(212)		6,199	6,199			
100159554	BOCA RATON	FL		07/15/2024		8,665		(379)			(379)		8,286	8,286			
730102354	LOS ANGELES	CA		12/27/2023		14,364		760			760		15,124	15,124			
730301154	WATSONVILLE	CA		12/27/2023		10,996		921			921		11,917	11,917			
100149014	LOS ANGELES	CA		04/19/2024		7,073		(84)			(84)		6,989	6,989			
403056627	GARY	IN		05/22/2025		6,176		(328)			(328)		5,848	5,848			
100157110	ARCADIA	CA		02/20/2025		5,772		(85)			(85)		5,687	5,687			
100083022	SUNNY ISLES BEACH	FL		05/11/2022		12,575		3			3		12,578	12,578			
100138348	PRINCETON	MA		12/18/2023		5,172		(22)			(22)		5,150	5,150			
100261570	LOS ANGELES	CA		12/12/2025		8,809		(375)			(375)		8,434	8,434			
100206511	SAN FRANCISCO	CA		04/22/2025		7,956		(244)			(244)		7,712	7,712			
730302528	LOS ANGELES	CA		12/27/2023		8,112		211			211		8,323	8,323			
100272015	SAN CARLOS	CA		01/08/2026		6,676		(198)			(198)		6,478	6,478			
100071505	CORONA DEL MAR	CA		10/19/2021		14,510		(196)			(196)		14,314	14,314			
100071509	LOS ANGELES	CA		10/19/2021		1,342		(18)			(18)		1,324	1,324			
100267284	LAHAINA	HI		12/24/2025		7,040		(149)			(149)		6,891	6,891			
100236281	HEALDSBURG	CA		09/10/2025		2,794		(111)			(111)		2,683	2,683			
100237117	SAN DIMAS	CA		09/12/2025		6,624		(191)			(191)		6,433	6,433			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218233	LOS ANGELES	CA		06/26/2025		2,651		(117)			(117)		2,534	2,534			
100228917	ENCINITAS	CA		09/10/2025		6,214		(293)			(293)		5,921	5,921			
100265045	SANTA MONICA	CA		12/17/2025		6,145		(224)			(224)		5,921	5,921			
100246425	SARATOGA	CA		10/10/2025		6,366		(300)			(300)		6,066	6,066			
100238704	LOS ANGELES	CA		09/22/2025		6,591		(175)			(175)		6,416	6,416			
100237041	FREMONT	CA		09/12/2025		6,616		(200)			(200)		6,416	6,416			
100248970	REUNION	FL		10/29/2025		6,914		(248)			(248)		6,666	6,666			
100221569	SAN DIEGO	CA		07/22/2025		6,033		(146)			(146)		5,887	5,887			
100273355	SAN JOS? DEL CABO	MEX		01/20/2026		7,115							7,115	7,115			
100201302	MIAMI BEACH	FL		03/12/2025		6,699		(68)			(68)		6,631	6,631			
100102362	S LAKE TAHOE	CA		06/07/2023		7,510		(49)			(49)		7,461	7,461			
100138684	INDIAN HARBOUR BEACH	FL		02/02/2024		(176,125)		(214)	(98)		(116)		(176,241)	2,520		178,761	178,761
100176074	JENSEN BEACH	FL		12/20/2024		6,742		(187)			(187)		6,555	6,555			
100161718	NEWPORT BEACH	CA		07/30/2024		5,147		(157)			(157)		4,990	4,990			
100274002	OAKLAND	CA		01/26/2026		7,099		(277)			(277)		6,822	6,822			
100156730	SANTA BARBARA	CA		06/26/2024		5,400		(167)			(167)		5,233	5,233			
100283635	GLENVILLE	NC		03/13/2026		4,487		(141)			(141)		4,346	4,346			
100185970	LOS GATOS	CA		12/26/2024		7,048		(144)			(144)		6,904	6,904			
403050537	JACKSONVILLE	FL		06/28/2024		383,450		(4,759)			(4,759)		378,691	378,691			
100176953	WINDERMERE	FL		11/15/2024		6,409		(182)			(182)		6,227	6,227			
100193810	LOS CABOS	MEX		02/10/2025		7,717							7,717	7,717			
100173065	FAIRVIEW	TX		10/25/2024		6,628		(107)			(107)		6,521	6,521			
100167757	WAKEFIELD	MA		09/19/2024		4,262		(97)			(97)		4,165	4,165			
1000007	NORCO	CA		06/01/2018		98,522		(454)			(454)		98,068	98,068			
100234734	WESTLAKE VILLAGE	CA		08/28/2025		6,168		(271)			(271)		5,897	5,897			
100150136	SAN LUIS OBISPO	CA		06/14/2024		6,072		(150)			(150)		5,922	5,922			
100171217	LOS ALTOS	CA		10/16/2024		5,951		(201)			(201)		5,750	5,750			
403054166	NEWARK	NJ		05/22/2025		6,393		(161)			(161)		6,232	6,232			
100213821	ORINDA	CA		05/29/2025		9,257		(198)			(198)		9,059	9,059			
100167821	CABO SAN LUCAS	MEX		09/20/2024		7,998							7,998	7,998			
100258051	SAN DIEGO	CA		11/26/2025		6,934		(268)			(268)		6,666	6,666			
100258261	MALIBU	CA		12/02/2025		9,305		(126)			(126)		9,179	9,179			
100157692	SAN CLEMENTE	CA		06/28/2024		5,812		(143)			(143)		5,669	5,669			
100167984	CUDJOE KEY	FL		09/20/2024		5,767		(272)			(272)		5,495	5,495			
100141295	STATEN ISLAND	NY		01/30/2024		4,873		(42)			(42)		4,831	4,831			
100178445	LOS ANGELES	CA		11/21/2024		6,096		(249)			(249)		5,847	5,847			
100071948	PALO ALTO	CA		11/19/2021		3,683		(83)			(83)		3,600	3,600			
600103892	LOS ANGELES	CA		02/28/2025		5,950		31			31		5,981	5,981			
100221739	TEMECULA	CA		07/25/2025		10,971		(422)			(422)		10,549	10,549			
100246511	WASHINGTON	DC		10/10/2025		5,980		(237)			(237)		5,743	5,743			
100181672	DALLAS	TX		12/11/2024		5,939		(174)			(174)		5,765	5,765			
730003193	LOS ANGELES	CA		12/27/2023		13,276		87			87		13,363	13,363			
100255087	SANTA BARBARA	CA		11/20/2025		6,511		(214)			(214)		6,297	6,297			
100246001	LOS ANGELES	CA		10/07/2025		9,065		(177)			(177)		8,888	8,888			
100201849	LOS ANGELES	CA		03/18/2025		2,726		(79)			(79)		2,647	2,647			
100191766	LOS ANGELES	CA		02/20/2025		6,104		(213)			(213)		5,891	5,891			
100114789	HOLLYWOOD	FL		07/07/2023		6,683		(46)			(46)		6,637	6,637			
100072027	GRASSY KEY	FL		11/19/2021		16,076		(422)			(422)		15,654	15,654			
100220098	COSTA MESA	CA		08/06/2025		7							7	7			
100078650	ENCINO	CA		02/02/2022		12,215		(487)			(487)		11,728	11,728			
100083062	BELVEDERE TIBURON	CA		05/26/2022		13,032		1,662			1,662		14,694	14,694			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083515	SCOTTSDALE	AZ		06/06/2022		8,494		(156)			(156)		8,338	8,338			
100283824	FORT LAUDERDALE	FL		03/16/2026		4,521		(121)			(121)		4,400	4,400			
100160580	BRIGANTINE	NJ		07/19/2024		5,408		(60)			(60)		5,348	5,348			
100212226	PARKER	CO		05/23/2025		6,509		(180)			(180)		6,329	6,329			
100117729	LOS ANGELES	CA		07/20/2023		7,638		98			98		7,736	7,736			
100144530	EL CAJON	CA		04/26/2024		7,030		(131)			(131)		6,899	6,899			
100142231	SANTA BARBARA	CA		03/15/2024		2,652		(43)			(43)		2,609	2,609			
403057897	UNIVERSITY HEIGHTS	OH		08/18/2025		5,927		(217)			(217)		5,710	5,710			
100117698	MARATHON	FL		07/20/2023		8,234		(15)			(15)		8,219	8,219			
100273895	BAKERSFIELD	CA		01/26/2026		6,141		(170)			(170)		5,971	5,971			
100272040	LA CANADA FLINTRIDGE	CA		01/08/2026		6,094		(198)			(198)		5,896	5,896			
100267298	SUWANEE	GA		12/24/2025		14,461		(437)			(437)		14,024	14,024			
100226647	PASADENA	CA		07/30/2025		6,044		(239)			(239)		5,805	5,805			
100076603	MIRAMAR BEACH	FL		12/30/2021		12,686		(398)			(398)		12,288	12,288			
100109031	REDONDO BEACH	CA		06/02/2023		7,328		(110)			(110)		7,218	7,218			
100156825	PINECREST	FL		06/27/2024		1,923		(75)			(75)		1,848	1,848			
100245970	ENCINO	CA		10/07/2025		6,601		(154)			(154)		6,447	6,447			
600104147	MCMINNVILLE	OR		02/28/2025		14,786		48			48		14,834	14,834			
100205595	CORAL GABLES	FL		05/09/2025		5,677		(266)			(266)		5,411	5,411			
100207312	NOVATO	CA		04/28/2025		6,304		(159)			(159)		6,145	6,145			
100116648	PLEASANTON	CA		07/20/2023		13,341		380			380		13,721	13,721			
100234716	SUFFERN	NY		08/28/2025		5,688		(264)			(264)		5,424	5,424			
100190743	BELL CANYON	CA		01/27/2025		1,657		(63)			(63)		1,594	1,594			
100184986	LA CENTER	WA		12/19/2024		5,652		(185)			(185)		5,467	5,467			
100186188	AUSTIN	TX		12/27/2024		6,616		(63)			(63)		6,553	6,553			
403053577	ROCKFORD	IL		03/06/2025		5,622		(239)			(239)		5,383	5,383			
100272826	SAN ANTONIO	TX		01/13/2026		1,054,901		(27,712)			(27,712)		1,027,189	1,027,189			
100147442	SAN JUAN CAPISTRANO	CA		04/03/2024		5,574		(144)			(144)		5,430	5,430			
100235794	MILTON	GA		09/04/2025		5,451		(179)			(179)		5,272	5,272			
100216026	LOS ANGELES	CA		06/17/2025		6,412		(50)			(50)		6,362	6,362			
100245796	BURBANK	CA		10/29/2025		1,438		(34)			(34)		1,404	1,404			
100175557	NANTUCKET	MA		11/12/2024		6,843		(63)			(63)		6,780	6,780			
100199118	HUNTINGTON BEACH	CA		03/03/2025		81,754		(1,012)			(1,012)		80,742	80,742			
100237098	YORBA LINDA	CA		09/12/2025		5,689		(263)			(263)		5,426	5,426			
100082597	BROOKLYN	NY		04/14/2022		6,736		(185)			(185)		6,551	6,551			
100254790	ALAMO	CA		11/14/2025		6,470		(218)			(218)		6,252	6,252			
100159923	MIAMI	FL		08/16/2024		6,170		(116)			(116)		6,054	6,054			
100216193	WHITTIER	CA		06/20/2025		6,358		(62)			(62)		6,296	6,296			
100185913	BERMUDA DUNES	CA		12/26/2024		5,622		(248)			(248)		5,374	5,374			
100081691	VALENCIA	CA		03/21/2022		614		(14)			(14)		600	600			
100174794	NEWPORT BEACH	CA		10/31/2024		6,196		(77)			(77)		6,119	6,119			
100120217	BROOKLYN	NY		08/18/2023		5,603		(136)			(136)		5,467	5,467			
100130178	ARCADIA	CA		11/15/2023		6,085		(95)			(95)		5,990	5,990			
100076452	ANNA MARIA	FL		12/23/2021		11,204		(695)			(695)		10,509	10,509			
100170501	DALLAS	TX		10/09/2024		6,568		(117)			(117)		6,451	6,451			
100153666	BIG BEAR LAKE	CA		05/31/2024		6,313		(88)			(88)		6,225	6,225			
403055983	NEW HAVEN	CT		05/22/2025		5,981		(153)			(153)		5,828	5,828			
100267245	LAKE OSWEGO	OR		12/24/2025		6,541		(80)			(80)		6,461	6,461			
5.00007E+11	S-GRAVENHAGE	NLD		11/28/2025		954							954	708	(247)		(247)
100159531	SHERMAN OAKS	CA		07/15/2024		5,413		(146)			(146)		5,267	5,267			
100272813	BOZEMAN	MT		01/13/2026		6,475		(143)			(143)		6,332	6,332			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212349	AGOURA HILLS	CA		05/28/2025		6,329		(168)			(168)		6,161	6,161			
100247559	LOS ANGELES	CA		10/29/2025		5,369		(143)			(143)		5,226	5,226			
100277613	TOLUCA LAKE	CA		02/17/2026		6,433		(197)			(197)		6,236	6,236			
100138060	LOS ANGELES	CA		12/13/2023		5,310		(114)			(114)		5,196	5,196			
100273959	LOS ANGELES	CA		01/26/2026		6,740		(134)			(134)		6,606	6,606			
730300887	NORTH HOLLYWOOD	CA		12/27/2023		11,544		430			430		11,974	11,974			
730101876	BERKELEY	CA		12/27/2023		12,603		416			416		13,019	13,019			
100118147	NEW YORK	NY		07/20/2023		6,290		(154)			(154)		6,136	6,136			
100283653	DENVER	NC		03/13/2026		380,232		(16,046)			(16,046)		364,186	364,186			
324110328	NORTH CHARLESTON	SC		04/01/2025		2,745,605							2,745,605	2,745,605			
100207186	LAGUNA HILLS	CA		04/28/2025		12,980		(202)			(202)		12,778	12,778			
730101734	HOUSTON	TX		12/27/2023		12,577		243			243		12,820	12,820			
100261669	LONG BEACH	CA		12/12/2025		6,579		(150)			(150)		6,429	6,429			
100246524	LONG BRANCH	NJ		10/10/2025		5,847		(114)			(114)		5,733	5,733			
730101642	LOS ANGELES	CA		12/27/2023		12,026		53			53		12,079	12,079			
100283772	GREENWICH	CT		03/13/2026		4,158		(68)			(68)		4,090	4,090			
100221597	DALLAS	TX		07/22/2025		6,241		(115)			(115)		6,126	6,126			
403054921	PHILADELPHIA	PA		03/06/2025		5,508		(234)			(234)		5,274	5,274			
600103874	SACRAMENTO	CA		02/28/2025		8,752		172			172		8,924	8,924			
100174919	WESTON	FL		10/31/2024		5,849		(256)			(256)		5,593	5,593			
100116101	LA CANADA FLINTRIDGE	CA		07/20/2023		10,902		233			233		11,135	11,135			
100235220	SHAVER LAKE	CA		08/29/2025		5,290		(173)			(173)		5,117	5,117			
100283703	CORONADO	CA		03/13/2026		4,187		(117)			(117)		4,070	4,070			
100283880	SAN FRANCISCO	CA		03/19/2026		511,976		(9,968)			(9,968)		502,008	502,008			
730301153	OAKLAND	CA		12/27/2023		12,233		714			714		12,947	12,947			
100107909	HALEIWA	HI		06/29/2023		10,049		(88)			(88)		9,961	9,961			
730101924	HUNTINGTON PARK	CA		12/27/2023		7,477		295			295		7,772	7,772			
730101656	LOS ANGELES	CA		12/27/2023		5,673		232			232		5,905	5,905			
100266785	HOUSTON	TX		12/22/2025		2,243		(39)	4		(43)		2,200	2,200			
100134115	COLLEYVILLE	TX		12/08/2023		5,317		71			71		5,388	5,388			
18665	MYRTLE BEACH	SC		08/22/2007		366,474		(168)			(168)		366,306	366,306			
100191005	OAKHURST	NJ		01/29/2025		7,817		(263)			(263)		7,554	7,554			
600103881	LOS ANGELES	CA		02/28/2025		14,349		102			102		14,451	14,451			
100245883	MARANA	AZ		10/24/2025		6,025		(217)			(217)		5,808	5,808			
100078440	LA CANADA FLINTRIDGE	CA		01/21/2022		13,303		(271)			(271)		13,032	13,032			
100135170	CYPRESS	TX		12/15/2023		24,074		94			94		24,168	24,168			
100141014	LAS VEGAS	NV		02/20/2024		23,023		(677)			(677)		22,346	22,346			
100089585	CELEBRATION	FL		01/30/2023		4,910		(77)			(77)		4,833	4,833			
100135131	DIAMOND BAR	CA		11/03/2023		7,734		(73)			(73)		7,661	7,661			
100283224	AUSTIN	TX		03/09/2026		3,930		(193)			(193)		3,737	3,737			
100212275	TOPANGA	CA		05/28/2025		5,997		(34)			(34)		5,963	5,963			
100200481	SADDLE RIVER	NJ		03/10/2025		5,411		(172)			(172)		5,239	5,239			
100192356	NORTHRIDGE	CA		02/05/2025		5,864		(193)			(193)		5,671	5,671			
100173426	LA CANADA FLINTRIDGE	CA		10/29/2024		5,875		(63)			(63)		5,812	5,812			
100189439	SAN FRANCISCO	CA		01/14/2025		6,233		(129)			(129)		6,104	6,104			
100128872	MUTTONTOWN	NY		09/21/2023		9,721		(108)			(108)		9,613	9,613			
730302687	INGLEWOOD	CA		12/27/2023		7,321		9			9		7,330	7,330			
100191326	NEWPORT BEACH	CA		01/30/2025		(600,909)		(245)			(245)		(601,154)	(601,154)			
100274102	LAKE OSWEGO	OR		01/27/2026		5,710		(154)			(154)		5,556	5,556			
100230127	BOCA RATON	FL		08/25/2025		5,361		(222)			(222)		5,139	5,139			
100258099	REDMOND	WA		11/26/2025		8,778		(119)			(119)		8,659	8,659			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212221	RANCHO PALOS VERDES	CA		05/23/2025		5,190		(231)			(231)		4,959	4,959			
100179338	SCOTTSDALE	AZ		12/27/2024		5,283		(178)			(178)		5,105	5,105			
100247411	NEWPORT BEACH	CA		10/24/2025		8,095		(327)			(327)		7,768	7,768			
100216129	SEASIDE	CA		06/17/2025		5,810		(126)			(126)		5,684	5,684			
100084004	LADERA RANCH	CA		06/27/2022		9,955		(183)			(183)		9,772	9,772			
100226627	BURBANK	CA		07/30/2025		5,114		(241)			(241)		4,873	4,873			
100205600	CHARLESTON	SC		05/09/2025		5,626		(189)			(189)		5,437	5,437			
100169322	BROOKLYN	NY		09/27/2024		5,236		(250)			(250)		4,986	4,986			
100173437	NEBO	NC		10/29/2024		6,032		(111)			(111)		5,921	5,921			
100087203	UPPER SADDLE RIVER	NJ		10/25/2022		8,541		489			489		9,030	9,030			
100080818	PARKLAND	FL		03/15/2022		13,744		(99)			(99)		13,645	13,645			
100254780	SAN RAMON	CA		11/14/2025		6,086		(215)			(215)		5,871	5,871			
100238087	SOLANA BEACH	CA		10/03/2025		2,700		(88)			(88)		2,612	2,612			
100108937	SAINT PETERSBURG	FL		05/31/2023		6,544		5			5		6,549	6,549			
100143695	BRADENTON BEACH	FL		02/22/2024		7,410		(138)			(138)		7,272	7,272			
100172180	MANHATTAN BEACH	CA		10/17/2024		5,950		(275)			(275)		5,675	5,675			
100272021	LOS ANGELES	CA		01/08/2026		5,004		(202)			(202)		4,802	4,802			
100245976	MIAMI	FL		10/07/2025		8,111		(63)			(63)		8,048	8,048			
100144322	ENCINO	CA		03/07/2024		5,549		(215)			(215)		5,334	5,334			
100133854	CHINO HILLS	CA		10/20/2023		7,157		(158)			(158)		6,999	6,999			
100228919	RANCHO SANTA FE	CA		09/10/2025		5,480		(258)			(258)		5,222	5,222			
100134566	TORRANCE	CA		10/30/2023		6,221		55			55		6,276	6,276			
100258095	LAKE ARROWHEAD	CA		11/26/2025		5,908		(235)			(235)		5,673	5,673			
7100017	FERNDALE	WA		12/29/2020		15,985		4,352			4,352		20,337	20,337			
100078765	MONMOUTH BEACH	NJ		01/31/2022		12,708		(422)			(422)		12,286	12,286			
100234740	MOUNT PLEASANT	SC		08/28/2025		5,588		(185)			(185)		5,403	5,403			
730202125	LOS ANGELES	CA		12/27/2023		21,053		633			633		21,686	21,686			
100087429	BRYN MAWR	PA		10/25/2022		24,088		2,182			2,182		26,270	26,270			
100171320	MANHATTAN BEACH	CA		10/16/2024		1,558		(34)			(34)		1,524	1,524			
100214599	EL SEGUNDO	CA		06/09/2025		5,852		(118)			(118)		5,734	5,734			
100218264	FAIRFAX STATION	VA		06/26/2025		5,323		(169)			(169)		5,154	5,154			
100218141	SAINT GEORGE	UT		07/22/2025		5,735		(83)			(83)		5,652	5,652			
600103972	SAN DIEGO	CA		02/28/2025		13,173		264			264		13,437	13,437			
100078438	DANVILLE	CA		01/21/2022		27,101		(849)			(849)		26,252	26,252			
100178403	PHILADELPHIA	PA		11/21/2024		5,040		(229)			(229)		4,811	4,811			
100180665	GLENDALE	CA		11/26/2024		5,695		(109)			(109)		5,586	5,586			
100175583	HOUSTON	TX		11/12/2024		11,051		(192)			(192)		10,859	10,859			
100120636	VILLA PARK	CA		08/21/2023		5,179		(140)			(140)		5,039	5,039			
100154081	GLENDALE	AZ		06/06/2024		5,668		(85)			(85)		5,583	5,583			
100195639	SAN DIMAS	CA		02/24/2025		6,122		(159)			(159)		5,963	5,963			
403050745	PATERSON	NJ		06/28/2024		5,034		(192)			(192)		4,842	4,842			
100080429	SACRAMENTO	CA		03/10/2022		10,888		(52)			(52)		10,836	10,836			
730101418	SAN DIEGO	CA		12/27/2023		11,593		674			674		12,267	12,267			
100261483	BRENTWOOD	TN		12/12/2025		23,202		(369)			(369)		22,833	22,833			
100080432	HUNTINGTON BEACH	CA		03/10/2022		9,478		(247)			(247)		9,231	9,231			
730002432	REDWOOD CITY	CA		12/27/2023		8,758		758			758		9,516	9,516			
100283608	NEWPORT BEACH	CA		03/13/2026		12,298		(312)			(312)		11,986	11,986			
100136117	LOS ANGELES	CA		12/18/2023		4,485		(235)			(235)		4,250	4,250			
3300004631	DEMAREST	NJ		10/10/2023		2,133,712							2,133,712	2,133,712			
100272885	SEBASTOPOL	CA		01/12/2026		5,672		(122)			(122)		5,550	5,550			
100171269	BELVEDERE TIBURON	CA		10/16/2024		5,821		(87)			(87)		5,734	5,734			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261647	BEVERLY HILLS	CA		12/12/2025		5,622		(242)			(242)		5,380	5,380			
100119917	DALLAS	TX		08/10/2023		5,620		(103)			(103)		5,517	5,517			
100230144	LOS ANGELES	CA		08/25/2025		5,275		(176)			(176)		5,099	5,099			
100079869	ROLLING HILLS ESTATES	CA		04/08/2022		2,657		(197)			(197)		2,460	2,460			
100228191	BEVERLY HILLS	CA		08/11/2025		5,487		(12)			(12)		5,475	5,475			
100204974	SCOTTSDALE	AZ		04/10/2025		5,237		(102)			(102)		5,135	5,135			
100138667	MANHATTAN BEACH	CA		02/02/2024		4,313		(128)			(128)		4,185	4,185			
100164972	COLD SPRING HARBOR	NY		08/28/2024		4,609		(161)			(161)		4,448	4,448			
100170047	RANCHO PALOS VERDES	CA		11/08/2024		6,335		(149)			(149)		6,186	6,186			
100082810	SANTA MONICA	CA		04/28/2022		9,752		(139)			(139)		9,613	9,613			
730101892	OAKLAND	CA		12/27/2023		10,393		288			288		10,681	10,681			
100082572	MIAMI	FL		04/27/2022		8,467		25			25		8,492	8,492			
100282084	THOUSAND OAKS	CA		02/27/2026		2,650		(57)			(57)		2,593	2,593			
100165047	LOS ANGELES	CA		08/28/2024		9,083		(205)			(205)		8,878	8,878			
100248859	KEY LARGO	FL		10/29/2025		4,843		(161)			(161)		4,682	4,682			
323090233	PORTLAND	OR		10/30/2023		5,615							5,615	5,615			
100215701	AUSTIN	TX		06/13/2025		4,380		(153)			(153)		4,227	4,227			
100220119	PALOS VERDES ESTATES	CA		08/25/2025		5,068		(193)			(193)		4,875	4,875			
3700005899	NEWARK	NJ		04/17/2025		3,473,511							3,473,511	3,473,511			
100206882	OCEANSIDE	CA		04/24/2025		5,616		(239)			(239)		5,377	5,377			
100219613	LOS ANGELES	CA		07/07/2025		5,922		(171)			(171)		5,751	5,751			
100101890	SOUTHWEST RANCHES	FL		04/06/2023		27,355		(212)			(212)		27,143	27,143			
100136581	WOODLAND HILLS	CA		11/22/2023		4,340		(105)			(105)		4,235	4,235			
730060723	TUSTIN	CA		12/27/2023		11,584		578			578		12,162	12,162			
100114750	MIAMI	FL		07/07/2023		6,941		(571)			(571)		6,370	6,370			
100143697	BRADENTON BEACH	FL		02/22/2024		5,248		(96)			(96)		5,152	5,152			
600103865	ANAHEIM	CA		02/28/2025		13,024		89			89		13,113	13,113			
100283556	SCOTTSDALE	AZ		03/13/2026		3,709		(84)			(84)		3,625	3,625			
100190788	LAGUNA NIGUEL	CA		01/27/2025		5,877		(44)			(44)		5,833	5,833			
100248826	NEWPORT BEACH	CA		10/29/2025		5,467		(117)			(117)		5,350	5,350			
7410055	LONDON	GBR		08/15/2025		6,706							6,706		(6,706)		(6,706)
730300839	TRACY	CA		12/27/2023		9,575		375			375		9,950	9,950			
100274109	LOS ANGELES	CA		01/27/2026		5,588		(124)			(124)		5,464	5,464			
3410000571	PHILADELPHIA	PA		10/17/2024		2,067,917							2,067,917	2,067,917			
100134381	SAN DIEGO	CA		10/27/2023		9,034		(125)			(125)		8,909	8,909			
100161404	SHERMAN OAKS	CA		07/26/2024		5,014		(119)			(119)		4,895	4,895			
100174006	PRINCETON	NJ		10/31/2024		4,159		(140)			(140)		4,019	4,019			
100201628	INLET BEACH	FL		03/13/2025		23,496		(1,197)			(1,197)		22,299	22,299			
100074487	LA CANADA FLINTRIDGE	CA		12/14/2021		12,229		(4)			(4)		12,225	12,225			
100172633	HAYDEN	ID		10/24/2024		6,427		(78)			(78)		6,349	6,349			
100255089	FREMONT	CA		11/20/2025		5,374		(180)			(180)		5,194	5,194			
100080780	LOS ANGELES	CA		03/15/2022		10,055		(66)			(66)		9,989	9,989			
18986	CARLSBAD	CA		11/10/2010		95,541		(138)			(138)		95,403	95,403			
100083517	SAN FRANCISCO	CA		06/06/2022		23,622		(460)			(460)		23,162	23,162			
5.00007E+11	DELFT	NLD		08/29/2025		877							877	664	(213)		(213)
100071472	ISLE OF PALMS	SC		10/26/2021		614		(14)			(14)		600	600			
100120278	DANVILLE	CA		08/18/2023		5,093		(118)			(118)		4,975	4,975			
100173435	MCKINNEY	TX		10/29/2024		5,252		(120)			(120)		5,132	5,132			
100128891	BROOKLYN	NY		09/21/2023		5,396		(19)			(19)		5,377	5,377			
100178364	DENVER	CO		11/20/2024		5,728		(185)			(185)		5,543	5,543			
403050753	PHILADELPHIA	PA		05/22/2025		5,039		(92)			(92)		4,947	4,947			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109736	HONOLULU	HI		06/16/2023		6,025		(248)			(248)		5,777	5,777			
100079450	PLEASANTON	CA		03/17/2022		10,056		(201)			(201)		9,855	9,855			
100129270	SCOTTSDALE	AZ		09/25/2023		14,798		(319)			(319)		14,479	14,479			
100157583	SANTA CRUZ	CA		06/28/2024		5,014		(45)			(45)		4,969	4,969			
100282161	SAN JUAN CAPISTRANO	CA		02/27/2026		3,915		(145)			(145)		3,770	3,770			
100154091	PALM BEACH	FL		07/11/2024		292		(7)			(7)		285	285			
100246389	REDWOOD CITY	CA		10/10/2025		2,026,161		(26,162)			(26,162)		1,999,999	1,999,999			
100084717	SCOTTSDALE	AZ		08/02/2022		10							10	10			
100277627	LAS VEGAS	NV		02/17/2026		3,971		(189)			(189)		3,782	3,782			
100282155	SPRING	TX		02/27/2026		1,358		(53)			(53)		1,305	1,305			
100277623	ALAMEDA	CA		02/17/2026		4,911		(174)			(174)		4,737	4,737			
100276587	EXCELSIOR	MN		01/28/2026		5,348		(124)			(124)		5,224	5,224			
100273897	LOS ANGELES	CA		01/26/2026		518,563		(10,902)			(10,902)		507,661	507,661			
100267267	MENLO PARK	CA		12/24/2025		5,301		(173)			(173)		5,128	5,128			
100272016	FORT LAUDERDALE	FL		01/08/2026		5,712		(109)			(109)		5,603	5,603			
100204744	EDWARDS	CO		04/10/2025		5,442		(97)			(97)		5,345	5,345			
100254682	GRANITE BAY	CA		11/12/2025		5,304		(231)			(231)		5,073	5,073			
100245051	NORTH HOLLYWOOD	CA		09/30/2025		6,570		(235)			(235)		6,335	6,335			
100276544	HUNTINGTON BEACH	CA		01/28/2026		240		(9)			(9)		231	231			
100255037	PINECREST	FL		11/19/2025		5,263		(160)			(160)		5,103	5,103			
100254137	HEALDSBURG	CA		12/12/2025		6,089		(160)			(160)		5,929	5,929			
100229330	LOS ANGELES	CA		08/14/2025		4,679		(220)			(220)		4,459	4,459			
100238266	LOS ANGELES	CA		09/19/2025		6,462		(153)			(153)		6,309	6,309			
100221814	LOS ANGELES	CA		07/29/2025		4,908		(227)			(227)		4,681	4,681			
100229318	HACIENDA HEIGHTS	CA		08/14/2025		4,886		(205)			(205)		4,681	4,681			
100221393	WINTER PARK	FL		07/22/2025		5,031		(119)			(119)		4,912	4,912			
100265447	LOS ANGELES	CA		12/19/2025		3,611		(218)			(218)		3,393	3,393			
100264980	BRENTWOOD	TN		12/17/2025		3,703		(118)			(118)		3,585	3,585			
100237068	CULVER CITY	CA		09/12/2025		5,295		(133)			(133)		5,162	5,162			
100218134	FORT LAUDERDALE	FL		07/22/2025		5,362		(85)			(85)		5,277	5,277			
100245132	LA CANADA FLINTRIDGE	CA		10/07/2025		5,434		(127)			(127)		5,307	5,307			
100226863	CHARLESTON	SC		07/30/2025		4,804		(94)			(94)		4,710	4,710			
100209955	OAK PARK	CA		06/11/2025		4,730		(211)			(211)		4,519	4,519			
100205688	BOCA RATON	FL		05/09/2025		4,871		(132)			(132)		4,739	4,739			
100226846	LEXINGTON	KY		07/30/2025		4,690		(162)			(162)		4,528	4,528			
100209480	BROOKLYN	NY		05/01/2025		4,287		(31)			(31)		4,256	4,256			
100212518	CORAL GABLES	FL		05/29/2025		5,623		(77)			(77)		5,546	5,546			
100219107	LOS ANGELES	CA		06/27/2025		10,279		(285)			(285)		9,994	9,994			
730103184	LOS ANGELES	CA		12/27/2023		12,137		396			396		12,533	12,533			
100137177	EL CAJON	CA		11/28/2023		6,186		(107)			(107)		6,079	6,079			
100212455	LOS ANGELES	CA		05/27/2025		5,305		(52)			(52)		5,253	5,253			
100248833	BLUE RIVER	CO		10/29/2025		8,615		(234)			(234)		8,381	8,381			
100245992	MOORESVILLE	NC		10/07/2025		5,122		(85)			(85)		5,037	5,037			
100213828	WESTON	FL		05/29/2025		5,260		(87)			(87)		5,173	5,173			
100264973	COLLEGE GROVE	TN		12/17/2025		5,400		(249)			(249)		5,151	5,151			
100201378	LOS ANGELES	CA		03/12/2025		5,422		(147)			(147)		5,275	5,275			
100173396	BARRINGTON	IL		10/29/2024		4,105		(132)			(132)		3,973	3,973			
100283855	LAKE BLUFF	IL		03/16/2026		5,059		(154)			(154)		4,905	4,905			
100202607	VENICE	CA		03/21/2025		5,539		(110)			(110)		5,429	5,429			
100186121	LONE TREE	CO		01/31/2025		5,453		(118)			(118)		5,335	5,335			
100248811	MARCO ISLAND	FL		10/29/2025		4,463		(135)			(135)		4,328	4,328			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246049	WINTER PARK	CO		10/08/2025		7,605		(127)			(127)		7,478	7,478			
100171192	SPRING HILL	KS		11/22/2024		5,061		(141)			(141)		4,920	4,920			
100181699	LOS ANGELES	CA		12/11/2024		5,175		(139)			(139)		5,036	5,036			
100153678	OAKLAND	CA		05/31/2024		3,166		(112)			(112)		3,054	3,054			
100162082	GLENDALE	CA		07/31/2024		4,443		(157)			(157)		4,286	4,286			
100219542	CAPE MAY	NJ		07/07/2025		5,940		(127)			(127)		5,813	5,813			
100166367	SANTA CRUZ	CA		10/24/2024		5,333		(148)			(148)		5,185	5,185			
100180470	SAN JUAN CAPISTRANO	CA		11/26/2024		5,568		(45)			(45)		5,523	5,523			
100267308	MAPLETON	UT		12/24/2025		22,162		(1,043)			(1,043)		21,119	21,119			
100118699	PASADENA	CA		07/25/2023		2,262		(46)			(46)		2,216	2,216			
100166292	HALEIWA	HI		10/23/2024		5,544		(238)			(238)		5,306	5,306			
100228075	SANDY	UT		08/07/2025		5,008		(136)			(136)		4,872	4,872			
100159937	WESTON	FL		08/16/2024		4,568		(150)			(150)		4,418	4,418			
100184957	BOCA RATON	FL		12/19/2024		5,540		(110)			(110)		5,430	5,430			
100163605	HALLANDALE BEACH	FL		08/15/2024		3,296		(169)			(169)		3,127	3,127			
100201909	BOCA RATON	FL		03/18/2025		5,164		(139)			(139)		5,025	5,025			
100078002	STUDIO CITY	CA		02/18/2022		10,764		(266)			(266)		10,498	10,498			
100245075	SANTA ROSA	CA		10/03/2025		5,533		(213)			(213)		5,320	5,320			
100171127	FREMONT	CA		11/22/2024		6,075		(26)			(26)		6,049	6,049			
100173848	CAMBRIDGE	MA		10/31/2024		5,561		(100)			(100)		5,461	5,461			
100174631	OLD WESTBURY	NY		10/31/2024		5,888		(117)			(117)		5,771	5,771			
100216018	BURLINGAME	CA		07/11/2025		14,850		(323)			(323)		14,527	14,527			
100142851	DOVER	ID		02/09/2024		5,636		(184)			(184)		5,452	5,452			
100159575	ENCINO	CA		07/15/2024		5,221		(146)			(146)		5,075	5,075			
100210447	OLD TAPPAN	NJ		05/12/2025		4,592		(120)			(120)		4,472	4,472			
100159685	ARROYO GRANDE	CA		08/23/2024		5,357		(153)			(153)		5,204	5,204			
100202409	LOS ANGELES	CA		03/19/2025		5,496		(47)			(47)		5,449	5,449			
100146595	MALIBU	CA		03/20/2024		3,533		(154)			(154)		3,379	3,379			
100153790	ENCINITAS	CA		07/10/2024		5,317		(61)			(61)		5,256	5,256			
100177290	LAGUNA BEACH	CA		01/16/2025		5,421		(154)			(154)		5,267	5,267			
100235697	GLENDALE	CA		09/02/2025		4,975		(159)			(159)		4,816	4,816			
100165912	DUCK KEY	FL		09/06/2024		5,446		(135)			(135)		5,311	5,311			
100243310	IRVINE	CA		09/26/2025		2,661		(110)			(110)		2,551	2,551			
100247624	PARKER	CO		10/29/2025		5,538		(186)			(186)		5,352	5,352			
100282080	NAPA	CA		02/27/2026		1,704		(32)			(32)		1,672	1,672			
7301016666	LONG BEACH	CA		12/27/2023		11,901		106			106		12,007	12,007			
4010054741	MASTIC BEACH	NY		07/27/2023		5,014		(188)			(188)		4,826	4,826			
100128434	NAPLES	FL		09/15/2023		5,252		(82)			(82)		5,170	5,170			
100165696	MISSION VIEJO	CA		08/29/2024		11,689		(377)			(377)		11,312	11,312			
4010054420	SHIRLEY	NY		07/27/2023		5,014		(187)			(187)		4,827	4,827			
100221823	NEW CANAAN	CT		07/29/2025		4,660		(182)			(182)		4,478	4,478			
100116539	PHOENIX	AZ		07/20/2023		7,060		1,638			1,638		8,698	8,698			
100175468	DIAMOND BAR	CA		12/23/2024		5,411		(146)			(146)		5,265	5,265			
100264874	HAYWARD	CA		12/17/2025		4,313		(173)			(173)		4,140	4,140			
100277621	OCEAN RIDGE	FL		02/17/2026		5,399		(159)			(159)		5,240	5,240			
100167793	RESEDA	CA		09/19/2024		4,184		(152)			(152)		4,032	4,032			
100214619	LAS VEGAS	NV		06/09/2025		5,331		(80)			(80)		5,251	5,251			
100209717	SAN FRANCISCO	CA		05/05/2025		5,655		(43)			(43)		5,612	5,612			
100274052	DIABLO	CA		01/26/2026		5,323		(189)			(189)		5,134	5,134			
100119868	NEW ORLEANS	LA		08/10/2023		5,752		47			47		5,799	5,799			
100146672	LOS ANGELES	CA		03/20/2024		5,822		26			26		5,848	5,848			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010050366	PATCHOGUE	NY		04/26/2023		4,767		(174)			(174)		4,593	4,593			
4010050363	UNIONDALE	NY		04/26/2023		4,766		(174)			(174)		4,592	4,592			
100201306	BROOKLYN	NY		03/12/2025		4,842		(221)			(221)		4,621	4,621			
100238762	POWAY	CA		09/22/2025		5,108		(142)			(142)		4,966	4,966			
100109656	LOS GATOS	CA		06/14/2023		4,270		(117)			(117)		4,153	4,153			
4010056172	MASTIC BEACH	NY		07/27/2023		4,749		(185)			(185)		4,564	4,564			
100147131	KAILUA KONA	HI		05/08/2024		2,769		54			54		2,823	2,823			
100230088	DENVER	CO		08/26/2025		4,983		(109)			(109)		4,874	4,874			
100133875	ARLINGTON	VA		10/24/2023		2,336		(23)			(23)		2,313	2,313			
730101372	SAN FRANCISCO	CA		12/27/2023		9,612		466			466		10,078	10,078			
100109721	INCLINE VILLAGE	NV		06/16/2023		6,607		(219)			(219)		6,388	6,388			
100254804	WASHINGTON	DC		11/14/2025		12,520		(497)			(497)		12,023	12,023			
100108277	EATONTON	GA		05/24/2023		5,206		(2)			(2)		5,204	5,204			
100177473	SANTA MARIA	CA		01/16/2025		3,440		(161)			(161)		3,279	3,279			
100243394	SIERRA MADRE	CA		09/26/2025		3,496		(130)			(130)		3,366	3,366			
100082234	GLENDORA	CA		04/14/2022		9,382		(170)			(170)		9,212	9,212			
100204902	ENGLEWOOD	CO		04/10/2025		4,721		(152)			(152)		4,569	4,569			
100193657	DEL MAR	CA		02/10/2025		5,086		(109)			(109)		4,977	4,977			
100166441	SCOTTSDALE	AZ		10/31/2024		5,097		(194)			(194)		4,903	4,903			
100168675	BAY HARBOR ISLANDS	FL		09/25/2024		5,081		(169)			(169)		4,912	4,912			
100228784	FRANKLIN	TN		08/12/2025		5,103		(96)			(96)		5,007	5,007			
100163438	SCOTTSDALE	AZ		09/27/2024		5,453		(101)			(101)		5,352	5,352			
100267362	TAMPA	FL		12/24/2025		4,371		(197)			(197)		4,174	4,174			
100186249	DANA POINT	CA		12/27/2024		4,521		(176)			(176)		4,345	4,345			
324060686	SAN DIEGO	CA		09/25/2024		500,000							500,000	500,000			
100115523	LOS ANGELES	CA		07/17/2023		8,911		89			89		9,000	9,000			
100175658	LAKE FOREST	CA		11/12/2024		6,302		(77)			(77)		6,225	6,225			
100258297	COTO DE CAZA	CA		12/05/2025		5,009		(147)			(147)		4,862	4,862			
100136572	SAN DIEGO	CA		11/22/2023		10,914		(174)			(174)		10,740	10,740			
100080938	PALM DESERT	CA		04/01/2022		7,069		(327)			(327)		6,742	6,742			
100283129	IMPERIAL BEACH	CA		03/09/2026		14,561		23			23		14,584	14,584			
100186219	ENGLEWOOD	NJ		12/27/2024		5,173		(116)			(116)		5,057	5,057			
100141604	DULUTH	GA		01/30/2024		3,850		(59)			(59)		3,791	3,791			
100255034	DESTIN	FL		11/19/2025		5,189		(35)			(35)		5,154	5,154			
100120207	WHITESTONE	NY		08/18/2023		4,358		(89)			(89)		4,269	4,269			
100084479	TRACY	CA		09/02/2022		6,427		(74)			(74)		6,353	6,353			
100135178	BROOKLYN	NY		11/07/2023		4,665		(60)			(60)		4,605	4,605			
4010054738	MASTIC BEACH	NY		07/27/2023		4,920		(184)			(184)		4,736	4,736			
100170071	NASHVILLE	TN		11/08/2024		5,129		(170)			(170)		4,959	4,959			
100115326	CHATSWORTH	CA		07/17/2023		6,241		191			191		6,432	6,432			
100219755	MIAMI	FL		07/08/2025		5,154		(111)			(111)		5,043	5,043			
100266752	LAVEEN	AZ		12/22/2025		5,233		(66)			(66)		5,167	5,167			
100265428	PORTER RANCH	CA		12/19/2025		4,361		(190)			(190)		4,171	4,171			
100265511	RANCHO PALOS VERDES	CA		12/19/2025		3,198		(167)			(167)		3,031	3,031			
100132574	YORBA LINDA	CA		11/03/2023		1,917,490		(4,990)			(4,990)		1,912,500	1,912,500			
100135920	ATLANTIC HIGHLANDS	NJ		11/13/2023		4,768		(39)			(39)		4,729	4,729			
100166356	NASHVILLE	TN		10/24/2024		4,862		(151)			(151)		4,711	4,711			
100272668	MIAMI	FL		01/09/2026		5,268		(150)			(150)		5,118	5,118			
100228008	PASADENA	CA		08/06/2025		4,369		(192)			(192)		4,177	4,177			
100214087	LAGUNA HILLS	CA		05/30/2025		5,170		(68)			(68)		5,102	5,102			
100136163	HOUSTON	TX		12/18/2023		4,476		(102)			(102)		4,374	4,374			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282154	POWAY	CA		02/27/2026		3,497		(138)			(138)		3,359	3,359			
100247453	BOISE	ID		11/26/2025		5,261		(115)			(115)		5,146	5,146			
100245928	LOS ANGELES	CA		11/06/2025		6,644		(153)			(153)		6,491	6,491			
100245777	CARLSBAD	CA		10/29/2025		11,537		(278)			(278)		11,259	11,259			
100235775	LAKE OSWEGO	OR		09/22/2025		5,055		(67)			(67)		4,988	4,988			
100168635	LOS ANGELES	CA		09/25/2024		5,579		(181)			(181)		5,398	5,398			
100219579	FORT LAUDERDALE	FL		07/07/2025		4,449		(133)			(133)		4,316	4,316			
100159828	KEY BISCAYNE	FL		07/17/2024		4,960		(88)			(88)		4,872	4,872			
100274112	SANTA BARBARA	CA		01/27/2026		3,583		(49)			(49)		3,534	3,534			
100267238	LADERA RANCH	CA		12/24/2025		3,424		(106)			(106)		3,318	3,318			
4010050365	PATCHOGUE	NY		04/26/2023		4,652		(170)			(170)		4,482	4,482			
100204054	LOS ANGELES	CA		03/28/2025		4,896		(197)			(197)		4,699	4,699			
5.00007E+11	MAASTRICHT	NLD		08/29/2025		781							781	592	(189)		(189)
100171104	BOCA RATON	FL		11/22/2024		5,439		(116)			(116)		5,323	5,323			
100130401	GALLATIN	TN		09/28/2023		16,262		(288)			(288)		15,974	15,974			
100255062	BROOKLYN	NY		11/19/2025		4,845		(150)			(150)		4,695	4,695			
100273218	TEMECULA	CA		01/16/2026		5,380		(205)			(205)		5,175	5,175			
100261651	LOS ANGELES	CA		12/12/2025		5,275		(228)			(228)		5,047	5,047			
100274106	HOLDEN BEACH	NC		01/27/2026		5,154		(107)			(107)		5,047	5,047			
100156092	BRADENTON	FL		06/18/2024		4,204		(132)			(132)		4,072	4,072			
100246368	LAIE	HI		10/10/2025		4,634		(187)			(187)		4,447	4,447			
100204089	LOS ANGELES	CA		03/28/2025		5,163		(166)			(166)		4,997	4,997			
100160840	VALLEY GLEN	CA		07/24/2024		5,074		(89)			(89)		4,985	4,985			
100100373	LOS GATOS	CA		04/27/2023		7,685		457			457		8,142	8,142			
100277652	GATLINBURG	TN		02/19/2026		4,549		(73)			(73)		4,476	4,476			
100283115	LOS ANGELES	CA		03/09/2026		3,560		(166)			(166)		3,394	3,394			
100099894	DALLAS	TX		03/28/2023		2,948		(87)			(87)		2,861	2,861			
100204853	QUEEN CREEK	AZ		04/09/2025		3,810		(178)			(178)		3,632	3,632			
100157653	BOCA RATON	FL		06/28/2024		3,284		(84)			(84)		3,200	3,200			
4010067317	MASTIC BEACH	NY		02/29/2024		5,555		(38)			(38)		5,517	5,517			
100282132	CAMARILLO	CA		02/27/2026		13,999		(461)			(461)		13,538	13,538			
100246089	TUCSON	AZ		10/08/2025		3,275		(71)			(71)		3,204	3,204			
100149989	ROLLING HILLS ESTATES	CA		06/07/2024		168		(4)			(4)		164	164			
100218489	PHOENIX	AZ		06/27/2025		4,781		(140)			(140)		4,641	4,641			
100264974	VENTURA	CA		12/17/2025		4,573		(201)			(201)		4,372	4,372			
100181317	CARDIFF BY THE SEA	CA		12/06/2024		5,291		(74)			(74)		5,217	5,217			
100081821	LOS ANGELES	CA		03/30/2022		1,285		(2)			(2)		1,283	1,283			
4010054314	MASTIC BEACH	NY		06/20/2023		4,626		(182)			(182)		4,444	4,444			
100236987	SIMI VALLEY	CA		09/12/2025		4,731		(50)			(50)		4,681	4,681			
100212454	KAMUELA	HI		05/27/2025		5,087		(43)			(43)		5,044	5,044			
100088079	CORAL SPRINGS	FL		10/25/2022		7,212		1,349			1,349		8,561	8,561			
730302211	PARAMOUNT	CA		12/27/2023		7,926		293			293		8,219	8,219			
100258248	CHATSWORTH	CA		12/02/2025		5,291		(85)			(85)		5,206	5,206			
100080811	LAGUNA HILLS	CA		03/15/2022		8,583		(143)			(143)		8,440	8,440			
100205148	BRECKENRIDGE	CO		05/01/2025		5,737		(142)			(142)		5,595	5,595			
730301818	LOS ANGELES	CA		12/27/2023		6,369		516			516		6,885	6,885			
100136668	PARADISE VALLEY	AZ		01/25/2024		15,037		(377)			(377)		14,660	14,660			
100219443	DANA POINT	CA		07/07/2025		6,421		(59)			(59)		6,362	6,362			
100274128	WASHINGTON	DC		01/27/2026		4,971		(136)			(136)		4,835	4,835			
100246455	CLE ELUM	WA		10/10/2025		5,072		(22)			(22)		5,050	5,050			
100234735	YORBA LINDA	CA		08/28/2025		4,718		(211)			(211)		4,507	4,507			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178493	BEVERLY HILLS	CA		11/21/2024		6,048		(185)			(185)		5,863	5,863			
100141836	PUERTO VALLARTA	MEX		02/01/2024		5,666							5,666	5,666			
100282178	EDMOND	OK		02/27/2026		10,107		(259)			(259)		9,848	9,848			
100219533	NEWPORT BEACH	CA		07/07/2025		5,909		(59)			(59)		5,850	5,850			
100261724	LIVINGSTON	NJ		12/12/2025		5,375		(68)			(68)		5,307	5,307			
100236325	FORT LAUDERDALE	FL		09/10/2025		5,335		(54)			(54)		5,281	5,281			
100245194	ALEXANDRIA	VA		10/07/2025		512,252		(6,971)			(6,971)		505,281	505,281			
100165749	SAN JOSE	CA		08/29/2024		4,380		(28)			(28)		4,352	4,352			
100138767	CORONADO	CA		12/21/2023		4,570		14			14		4,584	4,584			
100171120	CHANDLER	AZ		11/22/2024		6,368		117			117		6,485	6,485			
100077810	MALIBU	CA		12/23/2021		9,844		(470)			(470)		9,374	9,374			
100087933	MIAMI	FL		10/25/2022		7,448		90			90		7,538	7,538			
100274039	FRANKLIN LAKES	NJ		01/26/2026		25,983		(1,033)			(1,033)		24,950	24,950			
100080340	NEW YORK	NY		02/24/2022		10,057		(262)			(262)		9,795	9,795			
100204868	WOODLAND HILLS	CA		04/09/2025		5,090		(174)			(174)		4,916	4,916			
100246058	PENSACOLA	FL		10/08/2025		5,139		(112)			(112)		5,027	5,027			
100083455	SANTA MONICA	CA		06/02/2022		7,704		(52)			(52)		7,652	7,652			
100189657	SCOTTSDALE	AZ		01/17/2025		6,707		(160)			(160)		6,547	6,547			
100115519	GRANITE BAY	CA		07/17/2023		3,927		(82)			(82)		3,845	3,845			
100238127	LADERA RANCH	CA		09/15/2025		1,034		(41)			(41)		993	993			
100117123	MALBA	NY		07/20/2023		8,320		1,965			1,965		10,285	10,285			
100090413	LA QUINTA	CA		12/28/2022		5,122		(67)			(67)		5,055	5,055			
100261712	CARLSBAD	CA		12/12/2025		4,767		(58)			(58)		4,709	4,709			
100247140	NORTHRIDGE	CA		11/14/2025		5,271		(122)			(122)		5,149	5,149			
100087340	SCOTTSDALE	AZ		10/25/2022		7,206		224			224		7,430	7,430			
100185744	HENDERSON	NV		12/23/2024		4,767		(181)			(181)		4,586	4,586			
100157696	WYNNEWOOD	PA		06/28/2024		4,622		(65)			(65)		4,557	4,557			
100207322	NAPA	CA		04/29/2025		5,029		(124)			(124)		4,905	4,905			
100164049	SANTA CRUZ	CA		08/21/2024		4,883		(32)			(32)		4,851	4,851			
100080836	TOPANGA	CA		03/10/2022		10,342		(24)			(24)		10,318	10,318			
100258045	CARLSBAD	CA		11/26/2025		4,979		(196)			(196)		4,783	4,783			
100153882	WEST COVINA	CA		06/05/2024		4,960		(79)			(79)		4,881	4,881			
4010050367	MASTIC BEACH	NY		04/26/2023		4,537		(166)			(166)		4,371	4,371			
100139141	MIAMI LAKES	FL		12/28/2023		3,424		(80)			(80)		3,344	3,344			
100148648	LOS ANGELES	CA		05/15/2024		4,917		(6)			(6)		4,911	4,911			
100072019	ENCINITAS	CA		11/19/2021		10,526		(525)			(525)		10,001	10,001			
100080002	FAIRVIEW	TX		04/25/2022		10,127		225			225		10,352	10,352			
100150211	LOS ANGELES	CA		04/30/2024		4,940		(109)			(109)		4,831	4,831			
100135148	MARINA DEL REY	CA		12/15/2023		1,436		(3)			(3)		1,433	1,433			
100220032	CARLSBAD	CA		07/30/2025		4,202		(198)			(198)		4,004	4,004			
100100979	LARKSPUR	CA		04/28/2023		8,750		1,782			1,782		10,532	10,532			
100265456	CANOGA PARK	CA		12/19/2025		3,472		(176)			(176)		3,296	3,296			
100282183	MONROVIA	CA		02/27/2026		16,560		(276)			(276)		16,284	16,284			
100219566	SANTA CRUZ	CA		07/07/2025		4,860		(152)			(152)		4,708	4,708			
100137889	FLOWER MOUND	TX		12/08/2023		4,116		(59)			(59)		4,057	4,057			
100246840	POMPANO BEACH	FL		10/16/2025		4,688		(172)			(172)		4,516	4,516			
100117995	WELLINGTON	FL		07/20/2023		5,637		(47)			(47)		5,590	5,590			
100173501	GREAT NECK	NY		10/29/2024		5,325		(148)			(148)		5,177	5,177			
100117368	PIEDMONT	CA		07/20/2023		7,925		2,817			2,817		10,742	10,742			
100273840	FRANKLIN	TN		01/23/2026		4,401		(122)			(122)		4,279	4,279			
100274012	MIAMI	FL		01/26/2026		18,192		(661)			(661)		17,531	17,531			

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100172883	NEWPORT BEACH	CA		10/25/2024		5,438		(79)			(79)		5,359	5,359			
100110717	ENCINO	CA		08/11/2023		4,973		(82)			(82)		4,891	4,891			
100261636	FOUNTAIN VALLEY	CA		12/12/2025		4,301		(151)			(151)		4,150	4,150			
100237023	LOS ANGELES	CA		09/12/2025		4,443		(189)			(189)		4,254	4,254			
100128873	HENDERSON	NV		09/21/2023		4,068		(120)			(120)		3,948	3,948			
100274121	WOODLAND HILLS	CA		01/27/2026		4,811		(117)			(117)		4,694	4,694			
730301858	LOS ANGELES	CA		12/27/2023		8,321		477			477		8,798	8,798			
100254675	LAGUNA BEACH	CA		11/12/2025		430		(17)			(17)		413	413			
100078038	DELRAY BEACH	FL		01/12/2022		11,116		(28)			(28)		11,088	11,088			
100168683	BOW	WA		09/25/2024		5,420		(105)			(105)		5,315	5,315			
100230034	MIAMI	FL		08/25/2025		4,143		(140)			(140)		4,003	4,003			
100265512	TOLUCA LAKE	CA		12/19/2025		3,538		(103)			(103)		3,435	3,435			
100272037	SHERMAN OAKS	CA		01/08/2026		4,884		(157)			(157)		4,727	4,727			
100197606	GREAT FALLS	VA		02/26/2025		18,606		(684)			(684)		17,922	17,922			
100181512	TUCSON	AZ		12/06/2024		5,232		(152)			(152)		5,080	5,080			
100283656	HOT SPRINGS	AR		03/13/2026		3,135		(38)			(38)		3,097	3,097			
100210512	FULLERTON	CA		05/15/2025		4,540		(153)			(153)		4,387	4,387			
100188620	QUEEN CREEK	AZ		02/10/2025		4,260		(124)			(124)		4,136	4,136			
403052556	ORLANDO	FL		11/04/2024		4,872		(82)			(82)		4,790	4,790			
100238157	SANTA CRUZ	CA		09/15/2025		4,312		(156)			(156)		4,156	4,156			
100102789	PALO ALTO	CA		06/22/2023		3,339		(62)			(62)		3,277	3,277			
100185005	GLENDORA	CA		12/19/2024		13,830		(88)			(88)		13,742	13,742			
403049060	WASHINGTON COURT HOU	OH		06/28/2024		4,294		(124)			(124)		4,170	4,170			
100156693	LOS ANGELES	CA		06/26/2024		4,941		(57)			(57)		4,884	4,884			
100195529	SANTA CLARITA	CA		03/27/2025		6,871		(238)			(238)		6,633	6,633			
100163379	HOUSTON	TX		09/27/2024		6,642		(151)			(151)		6,491	6,491			
100185787	COLUMBUS	OH		12/26/2024		4,786		(181)			(181)		4,605	4,605			
100176787	COCONUT CREEK	FL		11/15/2024		4,349		(204)			(204)		4,145	4,145			
100206094	MAPLETON	UT		04/16/2025		5,180		(110)			(110)		5,070	5,070			
100273216	SAN DIEGO	CA		01/16/2026		4,461		(98)			(98)		4,363	4,363			
4010046310	RIVERHEAD	NY		02/02/2023		4,694		(176)			(176)		4,518	4,518			
100086995	COTO DE CAZA	CA		11/04/2022		9,869		(3)			(3)		9,866	9,866			
737035399	LOS ANGELES	CA		12/27/2023		10,956		156			156		11,112	11,112			
100117527	HENDERSON	NV		07/20/2023		6,029		96			96		6,125	6,125			
100185272	WALNUT CREEK	CA		01/24/2025		4,393		(112)			(112)		4,281	4,281			
100161409	LAKEWOOD RANCH	FL		07/26/2024		4,385		(141)			(141)		4,244	4,244			
100207165	GLENDALE	CA		04/28/2025		5,746		(120)			(120)		5,626	5,626			
100175584	MILTON	GA		11/12/2024		4,655		(58)			(58)		4,597	4,597			
100212526	MONTEBELLO	CA		05/29/2025		4,577		(150)			(150)		4,427	4,427			
100135194	NORTHRIDGE	CA		11/07/2023		6,603		(40)			(40)		6,563	6,563			
100174503	PEORIA	AZ		10/31/2024		4,553		(137)			(137)		4,416	4,416			
4010046328	RIVERHEAD	NY		02/02/2023		4,677		(170)			(170)		4,507	4,507			
100246479	LA CANADA FLINTRIDGE	CA		10/10/2025		8,592		(192)			(192)		8,400	8,400			
100087158	DEL MAR	CA		10/25/2022		7,792		697			697		8,489	8,489			
100272835	IRVINE	CA		01/13/2026		5,423		(64)			(64)		5,359	5,359			
100083048	COTO DE CAZA	CA		05/11/2022		15,023		(308)			(308)		14,715	14,715			
100238081	SAN RAMON	CA		10/03/2025		4,663		(159)			(159)		4,504	4,504			
100282133	KILAUEA	HI		02/27/2026		3,253		(143)			(143)		3,110	3,110			
100261662	REDWOOD CITY	CA		12/12/2025		4,906		(212)			(212)		4,694	4,694			
100277056	LAFAYETTE	CA		02/06/2026		3,280		(172)			(172)		3,108	3,108			
100273237	BEND	OR		01/16/2026		1,620		(65)			(65)		1,555	1,555			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272707	DELRAY BEACH	FL		01/09/2026		4,555		(76)			(76)		4,479	4,479			
100133766	SCOTTSDALE	AZ		10/20/2023		16,563		58			58		16,621	16,621			
100219527	DEDHAM	MA		07/07/2025		5,356		(32)			(32)		5,324	5,324			
100283930	LOS ANGELES	CA		03/23/2026		3,341		(81)			(81)		3,260	3,260			
100283150	LAKESIDE	MT		03/09/2026		3,100		(100)			(100)		3,000	3,000			
100266725	MIAMI	FL		12/22/2025		5,024		(63)			(63)		4,961	4,961			
100118748	PARADISE VALLEY	AZ		07/25/2023		5,449		(95)			(95)		5,354	5,354			
100175774	CALABASAS	CA		11/12/2024		5,753		(116)			(116)		5,637	5,637			
100245947	PARK CITY	UT		11/06/2025		4,880		(125)			(125)		4,755	4,755			
100144269	BOCA RATON	FL		03/07/2024		3,068		47			47		3,115	3,115			
100074486	NEWPORT BEACH	CA		12/14/2021		7,362		82			82		7,444	7,444			
100087013	FORT LAUDERDALE	FL		11/04/2022		5,361		(30)			(30)		5,331	5,331			
100243157	BURBANK	CA		09/26/2025		4,531		(152)			(152)		4,379	4,379			
100265044	MIAMI	FL		12/17/2025		4,978		(54)			(54)		4,924	4,924			
730007562	LOS ANGELES	CA		12/27/2023		14,793		1,281			1,281		16,074	16,074			
100206914	MILLBRAE	CA		04/24/2025		5,066		(102)			(102)		4,964	4,964			
100274114	NEWPORT BEACH	CA		01/27/2026		5,253		(62)			(62)		5,191	5,191			
100209727	SAN ANSELMO	CA		05/05/2025		5,177		(150)			(150)		5,027	5,027			
730101560	HARBOR CITY	CA		12/27/2023		9,507		13			13		9,520	9,520			
100118831	PLEASANT VIEW	UT		08/30/2023		4,745		(9)			(9)		4,736	4,736			
100088203	HUNTINGTON BEACH	CA		10/13/2022		5,863		(190)			(190)		5,673	5,673			
100086172	FOUNTAIN HILLS	AZ		10/07/2022		4,964		(100)			(100)		4,864	4,864			
100273370	LOS ANGELES	CA		01/21/2026		4,611		(169)			(169)		4,442	4,442			
100201461	IRVINE	CA		03/12/2025		4,820		(73)			(73)		4,747	4,747			
100207265	SAN DIEGO	CA		04/28/2025		5,378		(129)			(129)		5,249	5,249			
100191327	BROOKLYN	NY		01/30/2025		4,480		(209)			(209)		4,271	4,271			
100134931	EAST QUOGUE	NY		10/30/2023		4,540		75			75		4,615	4,615			
100218284	WARRENTON	VA		06/26/2025		2,331		(88)			(88)		2,243	2,243			
100143508	VAN NUYS	CA		02/22/2024		2,843		(85)			(85)		2,758	2,758			
100265504	VENICE	CA		12/19/2025		2,990		(172)			(172)		2,818	2,818			
100185260	DEL MAR	CA		01/24/2025		4,940		(110)			(110)		4,830	4,830			
100163340	BOCA RATON	FL		08/13/2024		3,884		38			38		3,922	3,922			
100258259	HERMOSA BEACH	CA		12/02/2025		2,111		(100)			(100)		2,011	2,011			
100219492	LINCOLN	NH		07/07/2025		5,031		(88)			(88)		4,943	4,943			
100117460	MONTEREY	CA		07/20/2023		6,615		142			142		6,757	6,757			
100189423	NEW WASHOE CITY	NV		01/14/2025		3,333		(104)			(104)		3,229	3,229			
100246995	YORBA LINDA	CA		10/21/2025		61,700		(2,068)			(2,068)		59,632	59,632			
100203089	OAKLAND	CA		04/25/2025		3,715		(122)			(122)		3,593	3,593			
100238719	VALENCIA	CA		09/22/2025		4,418		(177)			(177)		4,241	4,241			
100083891	MESA	AZ		07/12/2022		6,589		52			52		6,641	6,641			
100156181	NAPA	CA		06/20/2024		4,541		(121)			(121)		4,420	4,420			
100186009	PALMETTO BAY	FL		12/27/2024		16,170		185			185		16,355	16,355			
100195631	JUPITER	FL		02/24/2025		(9,703)		(87)			(87)		(9,790)	(9,790)			
100219458	LA JOLLA	CA		07/07/2025		6,430		97			97		6,527	6,527			
730101694	FAIRFIELD	CA		12/27/2023		10,449		126			126		10,575	10,575			
100201469	CARLSBAD	CA		03/12/2025		4,846		(141)			(141)		4,705	4,705			
100237037	SANTA ANA	CA		09/12/2025		4,684		(127)			(127)		4,557	4,557			
100199223	SAINT JOHNS	FL		04/09/2025		5,789		(202)			(202)		5,587	5,587			
100207295	SCOTTSDALE	AZ		04/28/2025		4,139		(124)			(124)		4,015	4,015			
100080537	SAN DIEGO	CA		03/30/2022		9,109		(58)			(58)		9,051	9,051			
100189704	UPPER MARLBORO	MD		02/20/2025		6,213		99			99		6,312	6,312			

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100202403	AUSTIN	TX		03/19/2025		4,449		(46)			(46)		4,403	4,403			
100274108	SAN FRANCISCO	CA		01/27/2026		5,051		(63)			(63)		4,988	4,988			
100178453	FREDERICKSBURG	VA		11/21/2024		4,977		(147)			(147)		4,830	4,830			
4010046507	RIVERHEAD	NY		02/02/2023		4,422		(162)			(162)		4,260	4,260			
100283846	LOS ANGELES	CA		03/16/2026		3,131		(149)			(149)		2,982	2,982			
100083491	MIAMI BEACH	FL		06/06/2022		7,745		(123)			(123)		7,622	7,622			
18750	HOUSTON	TX		04/18/2008		126,683		(125)			(125)		126,558	126,558			
100080784	MIAMI	FL		03/15/2022		8,708		84			84		8,792	8,792			
100221275	EL CAJON	CA		07/22/2025		8,195		(218)			(218)		7,977	7,977			
100103597	VIENNA	VA		05/08/2023		5,469		(19)			(19)		5,450	5,450			
100188676	NEWPORT BEACH	CA		02/10/2025		850,602		(10,102)			(10,102)		840,500	840,500			
100110046	OAK BROOK	IL		06/23/2023		4,433		(145)			(145)		4,288	4,288			
100247481	SAN MATEO	CA		11/26/2025		4,815		(166)			(166)		4,649	4,649			
100277412	GRANBY	CO		02/12/2026		901,543		(28,544)			(28,544)		872,999	872,999			
100274110	DANDRIDGE	TN		01/27/2026		16,407		(316)			(316)		16,091	16,091			
100118842	JAMUL	CA		08/30/2023		5,032		(33)			(33)		4,999	4,999			
100219474	LOS ALTOS HILLS	CA		07/07/2025		4,757		(111)			(111)		4,646	4,646			
100238210	LOS ANGELES	CA		09/18/2025		4,619		(102)			(102)		4,517	4,517			
100211642	SAN JOSE	CA		05/16/2025		5,069		(133)			(133)		4,936	4,936			
100229929	LOS ANGELES	CA		08/20/2025		5,982		(201)			(201)		5,781	5,781			
100220103	LAKE ARROWHEAD	CA		08/06/2025		13		(1)			(1)		12	12			
100150637	SAN JOSE DEL CABO	MEX		05/03/2024		5,030							5,030	5,030			
755175	NASHVILLE	TN		12/31/2006		56,860							56,860	56,860			
100201780	SAMMAMISH	WA		03/18/2025		4,447		(125)			(125)		4,322	4,322			
100117668	BUENA PARK	CA		07/20/2023		3,822		(2)			(2)		3,820	3,820			
100266749	CORONA DEL MAR	CA		12/22/2025		5,190		(9)			(9)		5,181	5,181			
100214143	PORTER RANCH	CA		05/30/2025		4,745		(48)			(48)		4,697	4,697			
100207417	BETHESDA	MD		04/29/2025		4,501		(100)			(100)		4,401	4,401			
100207437	AUSTIN	TX		04/29/2025		4,810		(143)			(143)		4,667	4,667			
100204726	ORANGE	CA		04/08/2025		4,358		(153)			(153)		4,205	4,205			
100246517	GILBERT	AZ		10/10/2025		4,810		(160)			(160)		4,650	4,650			
100191076	NEWBURY PARK THOUSAND	CA		01/29/2025		4,342		(134)			(134)		4,208	4,208			
100190207	WOODLAND HILLS AREA CITY OF L	CA		01/21/2025		4,161		(57)			(57)		4,104	4,104			
100274094	SAINT AUGUSTINE	FL		01/27/2026		7,175		(248)			(248)		6,927	6,927			
100137168	SAN MARTIN	CA		11/28/2023		751		(15)			(15)		736	736			
100214215	LAGUNA HILLS	CA		05/30/2025		8,257		(82)			(82)		8,175	8,175			
100202375	MAMMOTH LAKES	CA		03/19/2025		4,401		(161)			(161)		4,240	4,240			
100243328	ARCADIA	CA		09/26/2025		4,610		(156)			(156)		4,454	4,454			
100151708	LAS VEGAS	NV		05/10/2024		1,940		(65)			(65)		1,875	1,875			
100171212	NIWOT	CO		10/16/2024		5,333		(93)			(93)		5,240	5,240			
100154155	EAGLE	ID		07/11/2024		4,269		(30)			(30)		4,239	4,239			
100255396	THE WOODLANDS	TX		11/24/2025		4,737		(30)			(30)		4,707	4,707			
100180101	PORTER RANCH	CA		12/30/2024		191,750		(4,711)			(4,711)		187,039	187,039			
100201806	SOUTHLAKE	TX		03/18/2025		4,303		(201)			(201)		4,102	4,102			
100157586	FORT LAUDERDALE	FL		06/28/2024		4,484		(18)			(18)		4,466	4,466			
600104504	LONG BEACH	CA		02/28/2025		10,733		(6)			(6)		10,727	10,727			
100175565	SILVERDALE	WA		11/12/2024		5,645		(17)			(17)		5,628	5,628			
100144309	LOS ANGELES	CA		03/07/2024		4,663		(77)			(77)		4,586	4,586			
100188582	CARLSBAD	CA		02/10/2025		3,652		(156)			(156)		3,496	3,496			
100212464	JOHNS ISLAND	SC		05/27/2025		3,371		19			19		3,390	3,390			
100190843	SAN JUAN CAPISTRANO	CA		01/27/2025		4,595		(90)			(90)		4,505	4,505			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078771	NEWPORT BEACH	CA		01/31/2022		9,864		(141)			(141)		9,723	9,723			
100088074	FORT LAUDERDALE	FL		10/25/2022		5,502		258			258		5,760	5,760			
100189057	TOLUCA LAKE AREA LOS ANGELES	CA		01/09/2025		4,001		(125)			(125)		3,876	3,876			
100282185	HOUSTON	TX		02/27/2026		3,061		(121)			(121)		2,940	2,940			
100226541	LOS ANGELES	CA		07/30/2025		4,582		(137)			(137)		4,445	4,445			
100282246	BELLEAIR BEACH	FL		02/27/2026		3,065		1			1		3,066	3,066			
100226605	LOS ALAMITOS	CA		07/30/2025		2,612		(101)			(101)		2,511	2,511			
100186264	IRVINE	CA		12/27/2024		5,376		(55)			(55)		5,321	5,321			
100157601	AVON	CO		06/28/2024		4,726		(151)			(151)		4,575	4,575			
100099565	MCDONOUGH	GA		02/17/2023		3,274		(8)			(8)		3,266	3,266			
100283647	SNOHOMISH	WA		03/13/2026		3,161		(79)			(79)		3,082	3,082			
100118020	SAN JUAN CAPISTRANO	CA		07/20/2023		6,177		277			277		6,454	6,454			
100265489	GLENDALE	CA		12/19/2025		3,101		(102)			(102)		2,999	2,999			
100273269	SAN DIEGO	CA		01/16/2026		2,403		(27)			(27)		2,376	2,376			
100226852	SAN MARINO	CA		07/30/2025		1,764,001		(45,821)			(45,821)		1,718,180	1,718,180			
100134841	RANCHO PALOS VERDES	CA		10/30/2023		4,412		(32)			(32)		4,380	4,380			
100265509	GLENDALE	CA		12/19/2025		3,565		(171)			(171)		3,394	3,394			
100247574	BELL CANYON	CA		10/29/2025		3,401		(33)			(33)		3,368	3,368			
100254136	BOCA RATON	FL		12/12/2025		13,994		(341)			(341)		13,653	13,653			
100282035	BELL CANYON	CA		02/27/2026		4,704		(138)			(138)		4,566	4,566			
100254679	MALIBU	CA		11/12/2025		4,511		(98)			(98)		4,413	4,413			
100235337	LOS ANGELES	CA		08/29/2025		4,286		(84)			(84)		4,202	4,202			
100258090	PLEASANTON	CA		11/26/2025		4,392		(174)			(174)		4,218	4,218			
100100518	LAKEWAY	TX		04/27/2023		2,044		(27)			(27)		2,017	2,017			
100144325	BOCA RATON	FL		03/07/2024		4,201		(93)			(93)		4,108	4,108			
100107842	BURBANK	CA		05/23/2023		3,120		(68)			(68)		3,052	3,052			
100185006	NORTH HILLS LOS ANGEL	CA		12/19/2024		3,981		(170)			(170)		3,811	3,811			
100212463	HILTON HEAD ISLAND	SC		05/27/2025		19,162		218			218		19,380	19,380			
100110113	MCDONOUGH	GA		06/23/2023		4,562		(47)			(47)		4,515	4,515			
100188861	LA VERNE	CA		01/09/2025		3,364		(157)			(157)		3,207	3,207			
100139547	HONOLULU	HI		12/28/2023		4,462		(44)			(44)		4,418	4,418			
100213831	BOULDER	CO		05/29/2025		4,634		(125)			(125)		4,509	4,509			
3.62428E+11	LAKEWOOD	NJ		12/13/2024		2,047,052							2,047,052	2,047,052			
100102448	PHOENIX	AZ		06/07/2023		6,569		167			167		6,736	6,736			
100228995	SAN CLEMENTE	CA		09/10/2025		10,782		(388)			(388)		10,394	10,394			
100191818	LOS ANGELES	CA		01/31/2025		4,398		(119)			(119)		4,279	4,279			
100087268	YORBA LINDA	CA		10/25/2022		7,320		340			340		7,660	7,660			
100184383	BURLINGAME	CA		12/16/2024		2,168		(30)			(30)		2,138	2,138			
100277359	STUDIO CITY	CA		02/12/2026		3,733		(177)			(177)		3,556	3,556			
403053503	MIAMI	FL		03/06/2025		4,660		(98)			(98)		4,562	4,562			
100079254	LOS ANGELES	CA		02/25/2022		8,854		(249)			(249)		8,605	8,605			
100150182	DIX HILLS	NY		04/30/2024		1,340		(43)			(43)		1,297	1,297			
100245797	FRISCO	TX		10/29/2025		10,191		(67)			(67)		10,124	10,124			
100283640	CHICAGO	IL		03/13/2026		3,371		(7)			(7)		3,364	3,364			
100245878	LAKEWAY	TX		10/24/2025		4,312		(106)			(106)		4,206	4,206			
100261650	SAN DIEGO	CA		12/12/2025		4,545		(167)			(167)		4,378	4,378			
100116523	WALNUT	CA		07/20/2023		6,033		976			976		7,009	7,009			
100103633	MIRAMAR	FL		05/08/2023		3,690		(11)			(11)		3,679	3,679			
100089001	MUNICIPIO DE TEPOZTLAN	MEX		11/04/2022		13,756							13,756	13,756			
100120508	RIVERWOODS	IL		08/18/2023		3,609		(52)			(52)		3,557	3,557			
100078408	KEY WEST	FL		02/10/2022		9,061		(116)			(116)		8,945	8,945			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087741	LONGBOAT KEY	FL		11/17/2022		8,849		36			36		8,885	8,885			
100282205	BRIELLE	NJ		02/27/2026		2,750		(78)			(78)		2,672	2,672			
100246044	INLET BEACH	FL		10/08/2025		4,554		(99)			(99)		4,455	4,455			
100189461	SAN DIEGO	CA		01/15/2025		3,903		(147)			(147)		3,756	3,756			
100135192	BURBANK	CA		11/07/2023		4,108		(39)			(39)		4,069	4,069			
100214160	PHOENIX	AZ		05/30/2025		4,400		(73)			(73)		4,327	4,327			
18916	MARLBOROUGH	MA		04/12/2010		89,118		(119)			(119)		88,999	88,999			
100171290	SAN ANSELMO	CA		10/16/2024		6,039		(148)			(148)		5,891	5,891			
100283578	OAK PARK	CA		03/13/2026		3,159		(73)			(73)		3,086	3,086			
100281975	REDONDO BEACH	CA		02/27/2026		4,416		(157)			(157)		4,259	4,259			
100272767	LAGUNA NIGUEL	CA		01/13/2026		4,426		(143)			(143)		4,283	4,283			
100209270	BEVERLY HILLS	CA		04/29/2025		4,636		(62)			(62)		4,574	4,574			
100219226	VENICE	FL		06/27/2025		641,852		2,816			2,816		644,668	644,668			
100076530	IRVINE	CA		01/04/2022		9,386		(115)			(115)		9,271	9,271			
100080509	PALM BEACH	FL		03/10/2022		7,829		(47)			(47)		7,782	7,782			
100167770	WOODBURY	NY		09/19/2024		5,159		(150)			(150)		5,009	5,009			
100235785	NORTHRIDGE	CA		09/22/2025		4,441		(163)			(163)		4,278	4,278			
100134453	LEANDER	TX		10/30/2023		7,068		(142)			(142)		6,926	6,926			
100087735	CABO SAN LUCAS	MEX		10/11/2022		6,034							6,034	6,034			
100228163	SEABROOK ISLAND	SC		08/11/2025		3,516		(124)			(124)		3,392	3,392			
100079247	LOS ANGELES	CA		02/25/2022		8,924		(77)			(77)		8,847	8,847			
730002381	LONG BEACH	CA		12/27/2023		9,878		308			308		10,186	10,186			
100218496	HOUSTON	TX		06/27/2025		3,885		(116)			(116)		3,769	3,769			
100274089	SAN DIEGO	CA		01/27/2026		4,218		(109)			(109)		4,109	4,109			
100237001	YORBA LINDA	CA		09/12/2025		3,545		(124)			(124)		3,421	3,421			
100163366	LOOMIS	CA		09/27/2024		3,655		(90)			(90)		3,565	3,565			
100065828	LA CANADA FLINTRIDGE	CA		07/23/2021		16,450		(614)			(614)		15,836	15,836			
100214646	BURLINGAME	CA		06/10/2025		4,290		(14)			(14)		4,276	4,276			
100117942	MILLBRAE	CA		07/20/2023		7,541		(304)			(304)		7,237	7,237			
100281749	EMERALD HILLS	CA		02/25/2026		4,503		(149)			(149)		4,354	4,354			
100214555	MORGAN HILL	CA		06/06/2025		3,107		(39)			(39)		3,068	3,068			
4010068357	SPRING VALLEY	NY		02/29/2024		4,922		(198)			(198)		4,724	4,724			
100101051	PIERMONT	NY		04/28/2023		6,563		469			469		7,032	7,032			
100283535	SOUTH MIAMI	FL		03/13/2026		2,904		(83)			(83)		2,821	2,821			
100133513	DENVER	CO		10/19/2023		5,791		(35)			(35)		5,756	5,756			
100168661	JERSEY CITY	NJ		09/25/2024		4,067		(280)			(280)		3,787	3,787			
100220118	STUDIO CITY	CA		08/25/2025		4,119		(147)			(147)		3,972	3,972			
100154192	LOS ANGELES	CA		07/11/2024		4,270		(120)			(120)		4,150	4,150			
100272670	DOWNEY	CA		01/09/2026		3,295		(156)			(156)		3,139	3,139			
100274004	WASHINGTON	UT		01/26/2026		4,216		(86)			(86)		4,130	4,130			
100226573	MISSION VIEJO	CA		07/30/2025		14,640		(689)			(689)		13,951	13,951			
100245077	HUNTINGTON BEACH	CA		10/03/2025		4,439		(96)			(96)		4,343	4,343			
100173412	NEW YORK	NY		10/29/2024		4,597		(140)			(140)		4,457	4,457			
100087159	BELL CANYON	CA		10/25/2022		6,930		441			441		7,371	7,371			
100084800	PARKLAND	FL		08/02/2022		6,079		130			130		6,209	6,209			
100080014	SAN CLEMENTE	CA		04/08/2022		9,231		146			146		9,377	9,377			
100219516	CARDIFF BY THE SEA	CA		07/07/2025		6,256		(156)			(156)		6,100	6,100			
100203949	ARRINGTON	TN		03/28/2025		4,509		(74)			(74)		4,435	4,435			
100202229	SANTA ANA	CA		04/17/2025		14,958		(271)			(271)		14,687	14,687			
100238090	SCOTTS VALLEY	CA		10/03/2025		4,520		(140)			(140)		4,380	4,380			
100175478	FORT MYERS BEACH	FL		12/23/2024		4,513		(178)			(178)		4,335	4,335			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148132	DISCOVERY BAY	CA		04/10/2024		5,139		(34)			(34)		5,105	5,105			
100147668	LAS VEGAS	NV		04/04/2024		4,061		(120)			(120)		3,941	3,941			
100088338	HALEIWA	HI		01/06/2023		4,299		(51)			(51)		4,248	4,248			
100216133	SEATTLE	WA		06/17/2025		8,373		182			182		8,555	8,555			
100126277	LITTLETON	CO		08/30/2023		5,271		(46)			(46)		5,225	5,225			
100246488	LAKEWOOD	CA		10/10/2025		5,240		(225)			(225)		5,015	5,015			
100216217	SAN JOSE	CA		06/20/2025		4,485		(109)			(109)		4,376	4,376			
100156158	CLEARWATER	FL		07/25/2024		5,746		(159)			(159)		5,587	5,587			
730300354	SANTA MONICA	CA		12/27/2023		9,485		524			524		10,009	10,009			
100087350	LOS ANGELES	CA		10/25/2022		6,593		430			430		7,023	7,023			
100247467	HENDERSON	NV		11/26/2025		4,785		(102)			(102)		4,683	4,683			
100238028	EL DORADO HILLS	CA		10/03/2025		4,162		(158)			(158)		4,004	4,004			
100180617	CHATSWORTH	CA		11/26/2024		4,413		(85)			(85)		4,328	4,328			
100087339	IDAHO FALLS	ID		10/25/2022		7,126		626			626		7,752	7,752			
100238252	GLENDALE	CA		09/19/2025		4,060		(157)			(157)		3,903	3,903			
100185520	MOORESVILLE	NC		12/20/2024		4,338		(86)			(86)		4,252	4,252			
100245118	CASTLE PINES	CO		10/07/2025		4,813		(28)			(28)		4,785	4,785			
4010058785	MASTIC BEACH	NY		09/28/2023		3,926		(119)			(119)		3,807	3,807			
100083025	JACKSON	WY		05/11/2022		10,368		678			678		11,046	11,046			
100119616	JOHNS CREEK	GA		07/31/2023		13,694		(192)			(192)		13,502	13,502			
100248857	SCOTTSDALE	AZ		10/29/2025		4,772		(99)			(99)		4,673	4,673			
100147073	AVILA BEACH	CA		03/28/2024		4,709		(83)			(83)		4,626	4,626			
100274115	GILBERT	AZ		01/27/2026		4,648		(64)			(64)		4,584	4,584			
100272733	CORONA DEL MAR	CA		01/09/2026		4,058		(154)			(154)		3,904	3,904			
100258116	RIVERSIDE	CA		11/26/2025		4,048		(111)			(111)		3,937	3,937			
100235699	VALLEY VILLAGE	CA		09/02/2025		4,049		(129)			(129)		3,920	3,920			
100078003	BURBANK	CA		01/12/2022		11,485		(152)			(152)		11,333	11,333			
100164180	GILROY	CA		08/21/2024		4,260		(99)			(99)		4,161	4,161			
100120364	CLIFTON	VA		08/18/2023		5,016		(30)			(30)		4,986	4,986			
100143901	RANCHO SANTA MARGARITA	CA		03/06/2024		1,760		(42)			(42)		1,718	1,718			
100202575	MALIBU	CA		03/21/2025		4,157		(101)			(101)		4,056	4,056			
100238291	LOS GATOS	CA		09/19/2025		4,406		(122)			(122)		4,284	4,284			
100283154	GRANADA HILLS	CA		03/09/2026		2,590		(139)			(139)		2,451	2,451			
100258059	SAN DIEGO	CA		11/26/2025		5,464		(165)			(165)		5,299	5,299			
100156385	TARZANA	CA		07/25/2024		4,259		(129)			(129)		4,130	4,130			
100180476	HOUSTON	TX		11/26/2024		17,208		(181)			(181)		17,027	17,027			
100193629	PASADENA	CA		02/10/2025		4,269		(165)			(165)		4,104	4,104			
100246503	PARKER	TX		10/10/2025		3,878		(181)			(181)		3,697	3,697			
100283699	SANTA CLARA	CA		03/13/2026		3,881		(131)			(131)		3,750	3,750			
100214818	BRADENTON	FL		06/11/2025		9,810		(319)			(319)		9,491	9,491			
100244422	MC LEAN	VA		09/29/2025		3,980		(118)			(118)		3,862	3,862			
100151714	BERKELEY	CA		05/10/2024		13,599		194			194		13,793	13,793			
100079622	POTOMAC	MD		04/25/2022		11,141		108			108		11,249	11,249			
4010074667	TRENTON	NJ		08/27/2024		4,227		(73)			(73)		4,154	4,154			
100265057	LOS ANGELES	CA		12/19/2025		3,027		(83)			(83)		2,944	2,944			
100243164	LAKE HAVASU CITY	AZ		09/26/2025		4,243		(129)			(129)		4,114	4,114			
100229940	LOS ANGELES	CA		08/20/2025		3,695		(145)			(145)		3,550	3,550			
100149026	ROCKAWAY PARK	NY		04/19/2024		3,688		(82)			(82)		3,606	3,606			
100081882	LADERA RANCH	CA		03/31/2022		8,082		(161)			(161)		7,921	7,921			
100228051	GRANITE BAY	CA		08/07/2025		3,960		(141)			(141)		3,819	3,819			
100177056	ENCINITAS	CA		01/16/2025		4,557		(103)			(103)		4,454	4,454			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087187	KIRKLAND	WA		10/25/2022		6,094		288			288		6,382	6,382			
100245900	DRAPER	UT		10/24/2025		4,352		(31)			(31)		4,321	4,321			
100154094	FRANKFORT	IL		07/11/2024		6,367		(115)			(115)		6,252	6,252			
100282165	HOUSTON	TX		02/27/2026		3,627		(161)			(161)		3,466	3,466			
100219994	SURPRISE	AZ		07/30/2025		3,888		(103)			(103)		3,785	3,785			
100117538	FREMONT	CA		07/20/2023		5,792		281			281		6,073	6,073			
100219482	SAN DIEGO	CA		07/07/2025		4,689		(81)			(81)		4,608	4,608			
100163422	DULUTH	GA		09/27/2024		3,943		(136)			(136)		3,807	3,807			
100219526	NAPLES	FL		07/07/2025		3,773		(105)			(105)		3,668	3,668			
100117594	KIRKLAND	WA		07/20/2023		6,360		(16)			(16)		6,344	6,344			
100165776	VIRGINIA BEACH	VA		08/29/2024		6,049		(136)			(136)		5,913	5,913			
100146632	CULVER CITY	CA		03/20/2024		4,628		38			38		4,666	4,666			
100074244	LOS ANGELES	CA		12/09/2021		9,517		(193)			(193)		9,324	9,324			
100258377	HACIENDA HEIGHTS	CA		12/05/2025		3,992		(135)			(135)		3,857	3,857			
100186141	MESA	AZ		02/10/2025		4,150		(93)			(93)		4,057	4,057			
100065848	KINNELON	NJ		07/23/2021		8,637		(325)			(325)		8,312	8,312			
100170059	SIMI VALLEY	CA		11/08/2024		3,134		(103)			(103)		3,031	3,031			
100144457	PALM SPRINGS	CA		04/26/2024		3,843		(114)			(114)		3,729	3,729			
100274067	PHOENIX	AZ		01/26/2026		3,050		(99)			(99)		2,951	2,951			
100238185	CAPITOLA	CA		09/15/2025		4,074		(122)			(122)		3,952	3,952			
100078770	SAN FRANCISCO	CA		01/31/2022		10,183		(101)			(101)		10,082	10,082			
100128447	ISLE OF PALMS	SC		09/15/2023		4,419		37			37		4,456	4,456			
100273420	LOS ANGELES	CA		01/21/2026		4,162		(29)			(29)		4,133	4,133			
100212480	PALMETTO BAY	FL		05/28/2025		3,961		(122)			(122)		3,839	3,839			
100216112	WOODLAND HILLS	CA		06/17/2025		493		(11)			(11)		482	482			
100117187	HOBOKEN	NJ		07/20/2023		659		259			259		918	918			
100214084	PHOENIX	AZ		05/30/2025		4,460		75			75		4,535	4,535			
100166311	LOS ANGELES	CA		10/23/2024		4,647		(116)			(116)		4,531	4,531			
100192433	KULA	HI		02/07/2025		4,639		(77)			(77)		4,562	4,562			
100283066	ENCINO	CA		03/09/2026		2,929		(49)			(49)		2,880	2,880			
100167007	PALMETTO BAY	FL		09/13/2024		4,105		(127)			(127)		3,978	3,978			
100071943	SAN FRANCISCO	CA		11/19/2021		9,010		(367)			(367)		8,643	8,643			
100255403	LOS GATOS	CA		11/24/2025		4,101		(188)			(188)		3,913	3,913			
100132628	GLENDALE	CA		11/03/2023		2,636		41			41		2,677	2,677			
100173427	HUNTINGTON BEACH	CA		10/29/2024		4,384		(114)			(114)		4,270	4,270			
100214872	IRVINE	CA		06/11/2025		3,817		(144)			(144)		3,673	3,673			
100245751	NAPLES	FL		10/29/2025		4,307		(133)			(133)		4,174	4,174			
100265046	FORT LAUDERDALE	FL		12/17/2025		20,055		(538)			(538)		19,517	19,517			
100272684	SCOTTSDALE	AZ		01/09/2026		5,212		(197)			(197)		5,015	5,015			
100229740	LA QUINTA	CA		08/18/2025		4,028		(163)			(163)		3,865	3,865			
100082824	MANHATTAN BEACH	CA		04/28/2022		7,326		(170)			(170)		7,156	7,156			
100282336	BELMAR	NJ		02/27/2026		4,331		(68)			(68)		4,263	4,263			
730301919	SAN DIEGO	CA		12/27/2023		8,695		477			477		9,172	9,172			
100099934	DAVIE	FL		03/28/2023		4,487		209			209		4,696	4,696			
100188896	TOPSFIELD	MA		01/09/2025		4,194		(118)			(118)		4,076	4,076			
100254661	EL DORADO HILLS	CA		11/12/2025		4,038		(170)			(170)		3,868	3,868			
100283232	SAN DIEGO	CA		03/09/2026		4,206		(127)			(127)		4,079	4,079			
100163336	MARATHON	FL		08/13/2024		4,115		(54)			(54)		4,061	4,061			
100266715	OAKLAND	CA		12/22/2025		4,558		(41)			(41)		4,517	4,517			
100086960	PALO ALTO	CA		10/24/2022		3,484		(58)			(58)		3,426	3,426			
730101536	LOS ANGELES	CA		12/27/2023		9,572		40			40		9,612	9,612			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282103	DALLAS	TX		02/27/2026		4,385		(143)			(143)		4,242	4,242			
100273221	FULLERTON	CA		01/16/2026		4,528		(94)			(94)		4,434	4,434			
100274092	LONG BEACH TOWNSHIP	NJ		01/27/2026		4,344		(94)			(94)		4,250	4,250			
100202361	MALIBU	CA		03/19/2025		4,156		(78)			(78)		4,078	4,078			
100128366	BELLA COLLINA	FL		09/15/2023		4,299		53			53		4,352	4,352			
100282072	LAKE ARROWHEAD	CA		02/27/2026		4,166		(108)			(108)		4,058	4,058			
100273203	ENCINITAS	CA		01/16/2026		5,268		(146)			(146)		5,122	5,122			
100214607	GLENDORA	CA		06/09/2025		3,999		(108)			(108)		3,891	3,891			
100237008	ORANGE BEACH	AL		09/12/2025		4,407		(109)			(109)		4,298	4,298			
100238670	LAS VEGAS	NV		09/22/2025		3,995		(159)			(159)		3,836	3,836			
100218124	BOUNTIFUL	UT		07/22/2025		3,981		(134)			(134)		3,847	3,847			
100236305	BOCA RATON	FL		09/10/2025		4,186		(93)			(93)		4,093	4,093			
100220041	SCOTTS VALLEY	CA		07/30/2025		4,545		(128)			(128)		4,417	4,417			
100118684	SUNNY ISLES BEACH	FL		07/25/2023		23,451		(691)			(691)		22,760	22,760			
100247492	POWAY	CA		11/26/2025		5,666		(201)			(201)		5,465	5,465			
100283512	LOS ANGELES	CA		03/13/2026		2,911		(131)			(131)		2,780	2,780			
100154098	FOUNTAIN HILLS	AZ		07/11/2024		1,876		(17)			(17)		1,859	1,859			
100203914	PEACHTREE CITY	GA		03/28/2025		3,705		(68)			(68)		3,637	3,637			
100283881	SAN CLEMENTE	CA		03/19/2026		3,910		(186)			(186)		3,724	3,724			
100164058	LIDO BEACH	NY		08/21/2024		3,940		(151)			(151)		3,789	3,789			
730101654	LOS ANGELES	CA		12/27/2023		3,939		161			161		4,100	4,100			
100206046	IRVINE	CA		05/16/2025		4,194		(75)			(75)		4,119	4,119			
100235692	GRANADA HILLS	CA		09/02/2025		58,665		(2,137)			(2,137)		56,528	56,528			
100219551	SEVIERVILLE	TN		07/07/2025		3,721		(101)			(101)		3,620	3,620			
100149762	YONKERS	NY		04/26/2024		3,918		(100)			(100)		3,818	3,818			
100177467	DALLAS	TX		01/16/2025		4,109		(97)			(97)		4,012	4,012			
4010083161	BOOTHWYN	PA		12/30/2024		4,358		(19)			(19)		4,339	4,339			
100228931	RIDGEFIELD	WA		09/10/2025		3,907		(120)			(120)		3,787	3,787			
100190463	MILTON	GA		01/24/2025		4,474		(106)			(106)		4,368	4,368			
100180784	LONE TREE	CO		11/26/2024		4,066		(130)			(130)		3,936	3,936			
100277047	SAN DIEGO	CA		02/06/2026		4,454		(88)			(88)		4,366	4,366			
100274091	REHOBOTH BEACH	DE		01/27/2026		4,280		(93)			(93)		4,187	4,187			
100228743	PINECREST	FL		08/12/2025		7,917		(11)			(11)		7,906	7,906			
100156306	SANTA ANA	CA		07/25/2024		3,608		(39)			(39)		3,569	3,569			
100245888	POWAY	CA		10/24/2025		4,113		(100)			(100)		4,013	4,013			
730101530	FONTANA	CA		12/27/2023		9,233		288			288		9,521	9,521			
100173403	PLANTATION KEY	FL		10/29/2024		4,220		(72)			(72)		4,148	4,148			
730301130	ALHAMBRA	CA		12/27/2023		8,420		299			299		8,719	8,719			
100141573	LITTLE ROCK	AR		01/30/2024		3,765		(66)			(66)		3,699	3,699			
100165768	CANYON LAKE	TX		08/29/2024		5,219		(159)			(159)		5,060	5,060			
100219539	DUCK	NC		07/07/2025		4,106		(118)			(118)		3,988	3,988			
100165995	LOS ANGELES	CA		09/06/2024		4,367		(101)			(101)		4,266	4,266			
100087157	AGOURA HILLS	CA		10/25/2022		4,408		340			340		4,748	4,748			
100219456	CARPINTERIA	CA		07/07/2025		5,136		156			156		5,292	5,292			
100086922	KING GEORGE	VA		10/24/2022		3,660		(64)			(64)		3,596	3,596			
100283074	BURBANK	CA		03/09/2026		4,090		(75)			(75)		4,015	4,015			
100206875	DENVER	CO		04/24/2025		4,066		(99)			(99)		3,967	3,967			
100177670	FORT WORTH	TX		01/16/2025		4,699		3			3		4,702	4,702			
100143868	SEDONA	AZ		03/06/2024		3,730		(13)			(13)		3,717	3,717			
100248903	MINERAL	VA		10/29/2025		11,448		(392)			(392)		11,056	11,056			
100277491	BURBANK	CA		02/13/2026		4,173		(135)			(135)		4,038	4,038			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216015	SANTA ANA	CA		07/11/2025		3,834		(136)			(136)		3,698	3,698			
100283719	PASADENA	CA		03/13/2026		2,597		(121)			(121)		2,476	2,476			
5.00007E+11	HAARLEM	NLD		11/28/2025		650							650	483	(167)		(167)
100115628	WESTLAKE VILLAGE	CA		07/19/2023		21,179		(248)			(248)		20,931	20,931			
100266771	DANVILLE	CA		12/22/2025		6,118		(42)			(42)		6,076	6,076			
730101768	NATIONAL CITY	CA		12/27/2023		8,429		601			601		9,030	9,030			
100206940	ORANGEVALE	CA		04/25/2025		4,063		(205)			(205)		3,858	3,858			
100165053	LOS ANGELES	CA		08/28/2024		4,509		(109)			(109)		4,400	4,400			
100273992	ENCINITAS	CA		01/26/2026		15,179		(656)			(656)		14,523	14,523			
100086584	SAN MARINO	CA		09/30/2022		4,698		(41)			(41)		4,657	4,657			
100283641	LADERA RANCH	CA		03/13/2026		2,093		(32)			(32)		2,061	2,061			
100171184	LEHI	UT		11/22/2024		5,704		1			1		5,705	5,705			
100247628	FELTON	CA		10/29/2025		12,494		(494)			(494)		12,000	12,000			
100117930	LAKE STEVENS	WA		07/20/2023		4,538		(86)			(86)		4,452	4,452			
100205632	REDONDO BEACH	CA		05/09/2025		4,220		(115)			(115)		4,105	4,105			
730302330	LONG BEACH	CA		12/27/2023		7,693		222			222		7,915	7,915			
100173382	NEWPORT BEACH	CA		10/29/2024		3,805		(73)			(73)		3,732	3,732			
100177174	SAINT GEORGE	UT		01/16/2025		3,551		(165)			(165)		3,386	3,386			
100265525	SAN DIEGO	CA		12/19/2025		3,199		87			87		3,286	3,286			
100120227	CAMBRIDGE	MA		08/18/2023		4,149		(87)			(87)		4,062	4,062			
100138360	DRIFTWOOD	TX		12/18/2023		3,655		(85)			(85)		3,570	3,570			
100162247	ANCHORAGE	AK		09/06/2024		13,377		(434)			(434)		12,943	12,943			
100216152	DANVILLE	CA		06/17/2025		4,246		(92)			(92)		4,154	4,154			
4010092668	TAMPA	FL		03/28/2025		3,782		(21)			(21)		3,761	3,761			
100247443	BRECKENRIDGE	CO		11/26/2025		4,817		(87)			(87)		4,730	4,730			
100219220	MILL VALLEY	CA		06/27/2025		4,465		(21)			(21)		4,444	4,444			
100226557	LA CANADA FLINTRIDGE	CA		07/30/2025		3,758		(130)			(130)		3,628	3,628			
100228026	HENDERSON	NV		08/06/2025		58,253		(1,034)			(1,034)		57,219	57,219			
100228805	LAKEWOOD	CA		08/12/2025		4,144		(148)			(148)		3,996	3,996			
100065811	SAG HARBOR	NY		07/23/2021		8,720		(327)			(327)		8,393	8,393			
100261708	BOCA RATON	FL		12/12/2025		3,543		(141)			(141)		3,402	3,402			
100246838	SAN CARLOS	CA		10/16/2025		2,568		(82)			(82)		2,486	2,486			
100175585	PASADENA	CA		11/12/2024		4,929		(28)			(28)		4,901	4,901			
100110125	PUERTO VALLARTA	MEX		06/27/2023		4,688							4,688	4,688			
100079750	LOS ANGELES	CA		04/08/2022		8,799		725			725		9,524	9,524			
100282102	ALBUQUERQUE	NM		02/27/2026		1,476		(44)			(44)		1,432	1,432			
100258061	CALABASAS	CA		11/26/2025		4,172		(153)			(153)		4,019	4,019			
100157221	BROOKLYN	NY		02/20/2025		2,419		(137)			(137)		2,282	2,282			
100261533	MIAMI	FL		12/12/2025		7,180		(54)			(54)		7,126	7,126			
100254800	CAMPBELL	CA		11/14/2025		4,427		(131)			(131)		4,296	4,296			
100165724	FRESNO	CA		08/29/2024		5,667		(140)			(140)		5,527	5,527			
100248888	GULF SHORES	AL		10/29/2025		25,341		(439)			(439)		24,902	24,902			
100211467	FORT MYERS	FL		05/16/2025		4,181		(28)			(28)		4,153	4,153			
100127699	VERO BEACH	FL		09/08/2023		3,852		(65)			(65)		3,787	3,787			
100237055	APTOS	CA		09/12/2025		4,022		(146)			(146)		3,876	3,876			
100117836	MIAMI	FL		07/20/2023		2,903		(6)			(6)		2,897	2,897			
100245099	LOS ANGELES	CA		10/03/2025		3,000		(97)			(97)		2,903	2,903			
100128316	ENCINITAS	CA		09/14/2023		4,107		(6)			(6)		4,101	4,101			
18771	MYRTLE BEACH	SC		06/23/2008		42,103		(79)			(79)		42,024	42,024			
100205131	INDIAN WELLS	CA		04/11/2025		3,664		(114)			(114)		3,550	3,550			
100282211	TAVERNIER	FL		02/27/2026		2,955		(64)			(64)		2,891	2,891			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128882	CARMICHAEL	CA		09/21/2023		5,640		(69)			(69)		5,571	5,571			
100243413	MIAMI BEACH	FL		09/26/2025		3,879		(183)			(183)		3,696	3,696			
730101920	BERKELEY	CA		12/27/2023		5,717		189			189		5,906	5,906			
100157838	SAN MIGUEL DE ALLENDE	MEX		07/08/2024		3,824							3,824	3,824			
100277055	PHOENIX	AZ		02/06/2026		5,848		(173)			(173)		5,675	5,675			
100081756	IRVINE	CA		03/22/2022		10,706		(118)			(118)		10,588	10,588			
100087415	JOHNS CREEK	GA		10/25/2022		5,941		381			381		6,322	6,322			
100160357	KAILUA	HI		09/06/2024		4,513		(130)			(130)		4,383	4,383			
100139317	SARASOTA	FL		12/28/2023		4,059		(26)			(26)		4,033	4,033			
100065855	WOODLAND HILLS	CA		07/27/2021		9,053		(122)			(122)		8,931	8,931			
100266780	SARATOGA	CA		12/22/2025		4,583		(8)			(8)		4,575	4,575			
100148142	CYPRESS	TX		05/15/2024		3,227		(83)			(83)		3,144	3,144			
100258067	HUNTINGTON BEACH	CA		11/26/2025		2,135		(76)			(76)		2,059	2,059			
100267322	SAN DIEGO	CA		12/24/2025		4,256		(100)			(100)		4,156	4,156			
100163318	DAVIDSON	NC		08/13/2024		3,923		(41)			(41)		3,882	3,882			
4010048071	CENTRAL ISLIP	NY		03/22/2023		515,624		(16,599)			(16,599)		499,025	499,025			
100219514	BEND	OR		07/07/2025		3,674		(96)			(96)		3,578	3,578			
100116913	BROOKLYN	NY		07/20/2023		5,720		2,034			2,034		7,754	7,754			
100076615	THOUSAND OAKS	CA		12/30/2021		7,854		(312)			(312)		7,542	7,542			
100210243	LOS ANGELES	CA		05/09/2025		3,761		(176)			(176)		3,585	3,585			
100227939	CASTRO VALLEY	CA		08/04/2025		4,053		(118)			(118)		3,935	3,935			
3300005337	BROOKLYN	NY		02/19/2025		663,291							663,291	663,291			
100246093	NAGS HEAD	NC		10/08/2025		5,796		(110)			(110)		5,686	5,686			
100191793	PALM BEACH GARDENS	FL		01/31/2025		4,166		(85)			(85)		4,081	4,081			
100135888	PARKER	TX		11/13/2023		3,568		(101)			(101)		3,467	3,467			
100246062	NEWPORT	RI		10/08/2025		4,171		(91)			(91)		4,080	4,080			
100283230	GLENDALE	CA		03/09/2026		4,107		(116)			(116)		3,991	3,991			
100204029	BEACH HAVEN	NJ		03/28/2025		3,718		(87)			(87)		3,631	3,631			
730101690	FAIRFIELD	CA		12/27/2023		9,012		109			109		9,121	9,121			
100265524	PASADENA	CA		12/19/2025		2,443		(143)			(143)		2,300	2,300			
100165738	NEWBERG	OR		08/29/2024		3,698		(163)			(163)		3,535	3,535			
100087080	LOS CABOS BCS	MEX		09/26/2022		5,954							5,954	5,954			
100213800	BOCA RATON	FL		05/29/2025		4,432		(31)			(31)		4,401	4,401			
100228195	DOWNEY	CA		08/11/2025		3,273		(125)			(125)		3,148	3,148			
730300941	GARDENA	CA		12/27/2023		6,522		530			530		7,052	7,052			
4010045410	PATCHOGUE	NY		02/02/2023		7,187		(73)			(73)		7,114	7,114			
100153788	SARASOTA	FL		07/10/2024		50,685		(1,354)			(1,354)		49,331	49,331			
100165779	HUNTINGTON BEACH	CA		08/29/2024		3,465		(33)			(33)		3,432	3,432			
100211997	SAN DIEGO	CA		05/22/2025		3,847		(79)			(79)		3,768	3,768			
100175642	KAILUA	HI		11/12/2024		4,627		(55)			(55)		4,572	4,572			
100274127	VALLEY VILLAGE	CA		01/27/2026		4,298		(63)			(63)		4,235	4,235			
100078672	SAN CLEMENTE	CA		02/02/2022		7,594		(239)			(239)		7,355	7,355			
100109704	PARAMUS	NJ		06/16/2023		4,242		(88)			(88)		4,154	4,154			
100254791	FORT MYERS	FL		11/14/2025		2,959		(60)			(60)		2,899	2,899			
100083269	RANCHO SANTA MARGARITA	CA		05/10/2022		6,498		(14)			(14)		6,484	6,484			
100215981	BONITA SPRINGS	FL		07/11/2025		3,526		(137)			(137)		3,389	3,389			
100236320	FRISCO	TX		09/10/2025		3,725		(81)			(81)		3,644	3,644			
100226584	TORRANCE	CA		07/30/2025		3,580		(168)			(168)		3,412	3,412			
100198885	VENTURA	CA		02/28/2025		4,148		(5)			(5)		4,143	4,143			
100210231	MOUNTAIN VIEW	CA		05/09/2025		3,289		(154)			(154)		3,135	3,135			
100157704	WEST PALM BEACH	FL		06/28/2024		3,408		(106)			(106)		3,302	3,302			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166343	SPRING	TX		10/24/2024		4,431		(81)			(81)		4,350	4,350			
100274035	LAS VEGAS	NV		01/26/2026		4,410		(116)			(116)		4,294	4,294			
100108480	SARASOTA	FL		05/25/2023		3,955		(82)			(82)		3,873	3,873			
100108489	SARASOTA	FL		05/25/2023		3,955		(82)			(82)		3,873	3,873			
100207183	WHITTIER	CA		04/28/2025		3,831		(119)			(119)		3,712	3,712			
100211993	CRESSKILL	NJ		05/22/2025		3,966		88			88		4,054	4,054			
100083014	GLEN ELLEN	CA		05/11/2022		7,316		(49)			(49)		7,267	7,267			
100150011	VACAVILLE	CA		06/07/2024		3,644		4			4		3,648	3,648			
100081758	SUNRISE BEACH	TX		03/22/2022		8,988		86			86		9,074	9,074			
324080261	ATLANTA	GA		10/18/2024		432,373							432,373	432,373			
100246549	LA CRESCENTA	CA		10/15/2025		3,748		(79)			(79)		3,669	3,669			
100149044	SAN CLEMENTE	CA		04/19/2024		3,867		(19)			(19)		3,848	3,848			
100193755	THOUSAND OAKS	CA		02/10/2025		3,563		(124)			(124)		3,439	3,439			
100266738	DALLAS	TX		12/22/2025		4,301		(44)			(44)		4,257	4,257			
100209733	SCOTTSDALE	AZ		05/05/2025		3,709		(103)			(103)		3,606	3,606			
100201596	MIAMI	FL		03/13/2025		4,088		(49)			(49)		4,039	4,039			
100158988	LOS OLIVOS	CA		08/15/2024		3,932		(109)			(109)		3,823	3,823			
100219222	SAN DIEGO	CA		06/27/2025		4,646		2			2		4,648	4,648			
100134464	SUNNYVALE	CA		10/30/2023		5,116		(105)			(105)		5,011	5,011			
100178402	CAPE CORAL	FL		11/21/2024		4,305		(196)			(196)		4,109	4,109			
100212057	TARZANA	CA		06/27/2025		5,409		(179)			(179)		5,230	5,230			
100190182	FOUNTAIN VALLEY	CA		01/21/2025		6,244		(244)			(244)		6,000	6,000			
100115314	CAMANO ISLAND	WA		07/17/2023		4,627		13			13		4,640	4,640			
100146604	SYOSSET	NY		03/20/2024		2,724		(114)			(114)		2,610	2,610			
100273906	SCOTTSDALE	AZ		01/26/2026		7,850		(259)			(259)		7,591	7,591			
100283928	ENCINITAS	CA		03/23/2026		2,504		(98)			(98)		2,406	2,406			
100171208	GRANITE BAY	CA		10/16/2024		4,146		(106)			(106)		4,040	4,040			
100283673	LOS ANGELES	CA		03/13/2026		2,948		(27)			(27)		2,921	2,921			
100283956	CHATSWORTH	CA		03/23/2026		2,457		(95)			(95)		2,362	2,362			
100213787	LOS ANGELES	CA		05/29/2025													
100277364	GLENDALE	CA		02/12/2026		3,914		(139)			(139)		3,775	3,775			
100273900	TAHOMA	CA		01/26/2026		4,293		(81)			(81)		4,212	4,212			
100140217	COSTA MESA	CA		01/11/2024		2,716		(71)			(71)		2,645	2,645			
100175560	SEDONA	AZ		11/12/2024		4,339		(20)			(20)		4,319	4,319			
100261695	FREMONT	CA		12/12/2025		1,952		(72)			(72)		1,880	1,880			
100078708	SONOMA	CA		02/02/2022		3,069		(69)			(69)		3,000	3,000			
100214604	HUNTINGTON BEACH	CA		06/09/2025		21,558		393			393		21,951	21,951			
100277399	LA CANADA FLINTRIDGE	CA		02/12/2026		4,178		(63)			(63)		4,115	4,115			
100214585	PORTER RANCH	CA		06/09/2025		3,291		(154)			(154)		3,137	3,137			
100254777	SAN GERONIMO	CA		11/14/2025		4,415		(56)			(56)		4,359	4,359			
100277609	BOULDER	CO		02/17/2026		3,934		(147)			(147)		3,787	3,787			
100156026	DUCK KEY	FL		06/18/2024		5,275		3			3		5,278	5,278			
100247584	GLENDALE	CA		10/29/2025		3,876		(78)			(78)		3,798	3,798			
100190831	SCOTTSDALE	AZ		01/27/2025		4,410		(1)			(1)		4,409	4,409			
100238016	MIAMI	FL		10/10/2025		4,265		(86)			(86)		4,179	4,179			
100243206	GREENSBORO	GA		09/26/2025		3,856		(127)			(127)		3,729	3,729			
100087301	SAN FRANCISCO	CA		10/25/2022		6,453		672			672		7,125	7,125			
100235746	ANAHEIM	CA		09/22/2025		3,971		(151)			(151)		3,820	3,820			
100139054	NEW YORK	NY		12/28/2023		23,805		(242)			(242)		23,563	23,563			
100248960	BOONE	NC		10/29/2025		729,476		(22,142)			(22,142)		707,334	707,334			
100220814	SANTA ANA	CA		07/18/2025		3,020		(135)			(135)		2,885	2,885			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076624	DANVILLE	CA		12/30/2021		812		(39)			(39)		773	773			
100148619	MIRAMAR	FL		05/15/2024		4,073		3			3		4,076	4,076			
100205077	LAS VEGAS	NV		04/11/2025		3,534		(173)			(173)		3,361	3,361			
100283563	DRAPER	UT		03/13/2026		9,030		(389)			(389)		8,641	8,641			
100214288	AIEA	HI		05/30/2025		2,757		(129)			(129)		2,628	2,628			
100220803	TUCSON	AZ		07/18/2025		33,328		421			421		33,749	33,749			
100220644	LAKE FOREST	CA		07/17/2025		3,509		(143)			(143)		3,366	3,366			
100219047	SANTA FE	NM		06/27/2025		3,509		(61)			(61)		3,448	3,448			
100220245	LOS ANGELES	CA		07/11/2025		4,067		(110)			(110)		3,957	3,957			
100175571	ENCINITAS	CA		11/12/2024		4,832		(14)			(14)		4,818	4,818			
100219114	BURIEN	WA		06/27/2025		3,669		(51)			(51)		3,618	3,618			
100078234	CHATSWORTH	CA		02/10/2022		8,779		384			384		9,163	9,163			
100137395	GRANADA HILLS	CA		01/11/2024		3,828		(106)			(106)		3,722	3,722			
100245176	COUPEVILLE	WA		10/07/2025		3,788		(82)			(82)		3,706	3,706			
100221293	DALLAS	TX		07/22/2025		3,878		(82)			(82)		3,796	3,796			
100212587	BOCA RATON	FL		05/29/2025		3,848		(120)			(120)		3,728	3,728			
100214955	OYSTER BAY	NY		06/11/2025		3,529		(120)			(120)		3,409	3,409			
100277625	SANDWICH	MA		02/17/2026		3,908		(109)			(109)		3,799	3,799			
100205666	CHANDLER	AZ		05/09/2025		4,225		(69)			(69)		4,156	4,156			
100272031	SHERMAN OAKS	CA		01/08/2026		3,925		(78)			(78)		3,847	3,847			
100258233	PASADENA	CA		12/02/2025		4,076		(110)			(110)		3,966	3,966			
100204066	SCOTTSDALE	AZ		03/28/2025		4,164		(138)			(138)		4,026	4,026			
100212472	CULVER CITY	CA		05/27/2025		4,062		(36)			(36)		4,026	4,026			
100246050	SAN JOSE	CA		10/08/2025		4,519		(98)			(98)		4,421	4,421			
100229260	SONOMA	CA		08/14/2025		3,410		(103)			(103)		3,307	3,307			
100210428	MIAMI BEACH	FL		05/12/2025		4,344		(52)			(52)		4,292	4,292			
100218280	FAYETTEVILLE	AR		06/26/2025		4,158		(14)			(14)		4,144	4,144			
100191653	CAMARILLO	CA		01/31/2025		4,016		(129)			(129)		3,887	3,887			
100272831	MANHATTAN BEACH	CA		01/13/2026		3,824		(102)			(102)		3,722	3,722			
100191221	CYPRESS	TX		01/29/2025		3,965		14			14		3,979	3,979			
100140178	BLUFFDALE	UT		01/11/2024		2,214							2,214	2,214			
100212456	SANTA ROSA BEACH	FL		05/27/2025		3,322		(7)			(7)		3,315	3,315			
100193596	BEVERLY HILLS	CA		02/10/2025		4,079		(169)			(169)		3,910	3,910			
100186136	ENCINO	CA		02/10/2025		4,094		1			1		4,095	4,095			
100266852	LOS ANGELES	CA		12/23/2025		3,249		(145)			(145)		3,104	3,104			
100186092	TOMBALL	TX		01/31/2025		4,664		(145)			(145)		4,519	4,519			
100176206	SOUTHWEST RANCHES	FL		12/20/2024		4,257		(42)			(42)		4,215	4,215			
100163600	LUTZ	FL		08/15/2024		7,316		(221)			(221)		7,095	7,095			
100168727	FREMONT	CA		09/26/2024		3,719		(69)			(69)		3,650	3,650			
100277355	FRANKLIN LAKES	NJ		02/12/2026		4,305		61			61		4,366	4,366			
100237032	LAHAINA	HI		09/12/2025		3,278		(114)			(114)		3,164	3,164			
100152926	CHATSWORTH	CA		06/27/2024		3,814		(78)			(78)		3,736	3,736			
100163392	SCOTTSDALE	AZ		09/27/2024		3,845		(22)			(22)		3,823	3,823			
100153623	ALPINE MEADOWS	CA		05/31/2024		3,352		(168)			(168)		3,184	3,184			
100147358	GALVESTON	TX		05/08/2024		3,095		(35)			(35)		3,060	3,060			
5.00008E+11	AMSTERDAM	NLD		03/27/2026		(131)							(131)		131		131
100109128	CYPRESS	TX		06/05/2023		4,749		18			18		4,767	4,767			
100173025	ORANGE BEACH	AL		10/25/2024		4,202		(36)			(36)		4,166	4,166			
100273256	PARK CITY	UT		01/16/2026		3,817		(134)			(134)		3,683	3,683			
100172195	LAKEWOOD	CA		10/17/2024		4,197		(194)			(194)		4,003	4,003			
100210208	BEVERLY HILLS	CA		05/08/2025		7,469		(193)			(193)		7,276	7,276			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090894	REDONDO BEACH	CA		01/31/2023		5,170		267			267		5,437	5,437			
7410042	PMDPM	GBR		09/19/2025		184							184		(184)		(184)
100157797	KIHEI	HI		08/01/2024		3,993		(146)			(146)		3,847	3,847			
100100284	STUDIO CITY	CA		03/24/2023		2,179		(28)			(28)		2,151	2,151			
100180658	NEWCASTLE	CA		11/26/2024		3,579		(20)			(20)		3,559	3,559			
100219544	LOS ANGELES	CA		07/07/2025		4,862		186			186		5,048	5,048			
100185961	BELMONT	CA		12/26/2024		(2,216)		(182)			(182)		(2,398)	(2,398)			
100266739	FRANKLIN	TN		12/22/2025		4,385		(3)			(3)		4,382	4,382			
100151870	LOS ANGELES	CA		05/10/2024		3,634		(58)			(58)		3,576	3,576			
100214765	SEATTLE	WA		06/11/2025		3,943		(105)			(105)		3,838	3,838			
100174811	SUNNY ISLES BEACH	FL		10/31/2024		3,867		(137)			(137)		3,730	3,730			
100116874	ATLANTA	GA		07/20/2023		3,959		161			161		4,120	4,120			
100164130	BOCA RATON	FL		08/21/2024		4,113		(89)			(89)		4,024	4,024			
100154573	DAVIE	FL		06/14/2024		3,899		(155)			(155)		3,744	3,744			
100273204	FORT LAUDERDALE	FL		01/16/2026		3,559		(160)			(160)		3,399	3,399			
100164213	DEERFIELD BEACH	FL		08/21/2024		4,146		(29)			(29)		4,117	4,117			
100147595	GOLDEN BEACH	FL		04/04/2024		3,670		(128)			(128)		3,542	3,542			
100174523	NORTH PALM BEACH	FL		10/31/2024		3,744		(202)			(202)		3,542	3,542			
100135923	MIAMI	FL		11/13/2023		3,248		(147)			(147)		3,101	3,101			
100178211	LOS ANGELES	CA		11/19/2024		5,018		(28)			(28)		4,990	4,990			
100254727	DOWNEY	CA		11/14/2025		4,124		(124)			(124)		4,000	4,000			
100150207	DANVILLE	CA		04/30/2024		3,945		(91)			(91)		3,854	3,854			
100201450	DANVILLE	CA		03/12/2025		3,975		(52)			(52)		3,923	3,923			
100266741	DENVER	CO		12/22/2025		10,049		131			131		10,180	10,180			
100090855	LOS ANGELES	CA		01/06/2023		2,582		(70)			(70)		2,512	2,512			
100220293	SAN MARTIN	CA		07/11/2025		4,025		(76)			(76)		3,949	3,949			
730302403	LAKE ELSINORE	CA		12/27/2023		8,679		268			268		8,947	8,947			
100137404	BOCA RATON	FL		01/11/2024		3,700		(29)			(29)		3,671	3,671			
100248951	SEBASTOPOL	CA		10/29/2025		4,275		(128)			(128)		4,147	4,147			
100277612	VENTURA	CA		02/17/2026		3,865		(176)			(176)		3,689	3,689			
100083484	TAMPA	FL		06/06/2022		5,613		(58)			(58)		5,555	5,555			
100237095	EL DORADO HILLS	CA		09/12/2025		3,759		(125)			(125)		3,634	3,634			
100254723	LONG BEACH	CA		11/14/2025		4,116		(124)			(124)		3,992	3,992			
100202582	MIAMI	FL		03/21/2025		6,453		(260)			(260)		6,193	6,193			
100246054	SEVIERVILLE	TN		10/08/2025		4,001		(73)			(73)		3,928	3,928			
100246056	SEVIERVILLE	TN		10/08/2025		4,001		(73)			(73)		3,928	3,928			
100228158	HUNTINGTON BEACH	CA		08/11/2025		2,581		(92)			(92)		2,489	2,489			
100282181	SAINT GEORGE	UT		02/27/2026		1,218		(40)			(40)		1,178	1,178			
100177533	BROOKLYN	NY		01/16/2025		4,356		(20)			(20)		4,336	4,336			
100283633	JACKSON	NJ		03/13/2026		2,367		(77)			(77)		2,290	2,290			
100283529	DALLAS	TX		03/13/2026		2,544		(97)			(97)		2,447	2,447			
100188863	LOS ANGELES	CA		01/09/2025		6,772		(35)			(35)		6,737	6,737			
100203936	CEDAR GROVE	NJ		03/28/2025		10,258		(256)			(256)		10,002	10,002			
100120845	LAKE FOREST	IL		08/25/2023		8,949		99			99		9,048	9,048			
100205117	DOWNEY	CA		04/11/2025		3,810		(87)			(87)		3,723	3,723			
100065825	ARCADIA	CA		07/23/2021		8,472		(317)			(317)		8,155	8,155			
100079429	LADERA RANCH	CA		03/17/2022		7,880		(5)			(5)		7,875	7,875			
100179423	DAVIE	FL		12/27/2024		3,379		(109)			(109)		3,270	3,270			
100176194	BERWYN	PA		12/20/2024		3,553		(124)			(124)		3,429	3,429			
100175576	SAN RAFAEL	CA		11/12/2024		7,210		(80)			(80)		7,130	7,130			
100206118	NEWPORT BEACH	CA		04/16/2025		3,908		(162)			(162)		3,746	3,746			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100266793	GLENVIEW	IL		12/22/2025		4,426		26			26		4,452	4,452			
100190180	CHATSWORTH	CA		01/21/2025		3,751		(42)			(42)		3,709	3,709			
100155214	NAPLES	FL		07/19/2024		5,378		(274)			(274)		5,104	5,104			
100086151	LUTZ	FL		10/07/2022		4,573		(69)			(69)		4,504	4,504			
100265451	VALLEY VILLAGE	CA		12/19/2025		2,777		(96)			(96)		2,681	2,681			
100266789	SAN JOSE	CA		12/22/2025		4,891		58			58		4,949	4,949			
100261673	YORBA LINDA	CA		12/12/2025		3,936		(151)			(151)		3,785	3,785			
100185158	SAN DIEGO	CA		12/20/2024		4,415		(52)			(52)		4,363	4,363			
100165859	KENMORE	WA		08/29/2024		3,042		(111)			(111)		2,931	2,931			
100248950	KINGSLAND	TX		10/29/2025		7,983		(181)			(181)		7,802	7,802			
100210494	HEWLETT	NY		05/12/2025		3,729		(153)			(153)		3,576	3,576			
100118966	EL CAJON	CA		07/27/2023		6,264		21			21		6,285	6,285			
100261481	SAN FRANCISCO	CA		12/12/2025		1,058		(32)			(32)		1,026	1,026			
100163915	CARLSBAD	CA		10/04/2024		3,482		(76)			(76)		3,406	3,406			
100101774	BROOKLYN	NY		03/31/2023		3,015		372			372		3,387	3,387			
100276575	JEKYLL ISLAND	GA		01/28/2026		3,874		(146)			(146)		3,728	3,728			
100173492	SAN DIEGO	CA		10/29/2024		2,541		(49)			(49)		2,492	2,492			
100206518	VALENCIA	CA		04/22/2025		4,200		(49)			(49)		4,151	4,151			
100166035	SARASOTA	FL		09/06/2024		4,033		(177)			(177)		3,856	3,856			
100163941	POWAY	CA		10/04/2024		3,775		(89)			(89)		3,686	3,686			
100137122	GILBERT	AZ		11/28/2023		3,832		36			36		3,868	3,868			
600104507	LONG BEACH	CA		02/28/2025		9,049		(5)			(5)		9,044	9,044			
100219038	LAS VEGAS	NV		06/27/2025		3,683		(115)			(115)		3,568	3,568			
100216730	DUBLIN	CA		06/23/2025		6,959		(124)			(124)		6,835	6,835			
100220015	SAN FRANCISCO	CA		07/30/2025		3,203		(165)			(165)		3,038	3,038			
100149745	NORTH HOLLYWOOD	CA		04/26/2024		4,078		(83)			(83)		3,995	3,995			
100169384	NOVATO	CA		09/27/2024		4,041		(91)			(91)		3,950	3,950			
100229938	LAGUNA NIGUEL	CA		08/20/2025		3,748		(84)			(84)		3,664	3,664			
100159979	MIAMI	FL		08/16/2024		3,515		(83)			(83)		3,432	3,432			
100115411	DOWNEY	CA		07/17/2023		4,432		12			12		4,444	4,444			
100115472	BERMUDA DUNES	CA		07/17/2023		4,411		33			33		4,444	4,444			
100132552	MARTINEZ	CA		11/03/2023		7,077		234			234		7,311	7,311			
100220895	BELLEVUE	WA		07/18/2025		3,887		(19)			(19)		3,868	3,868			
100246558	SYLMAR	CA		10/15/2025		3,327		(109)			(109)		3,218	3,218			
100248834	NAPLES	FL		10/29/2025		4,051		(118)			(118)		3,933	3,933			
100264955	CHARLESTON	SC		12/17/2025		4,077		(127)			(127)		3,950	3,950			
100261732	FALLBROOK	CA		12/12/2025		4,187		(141)			(141)		4,046	4,046			
100158420	SNOWMASS VILLAGE	CO		07/10/2024		4,401		(163)			(163)		4,238	4,238			
100228754	HONOLULU	HI		08/12/2025		3,735		(140)			(140)		3,595	3,595			
100220788	HUNTINGTON BEACH	CA		07/18/2025		5,334		(158)			(158)		5,176	5,176			
100153677	TOPANGA	CA		05/31/2024		2,395		(19)			(19)		2,376	2,376			
100185164	ANAHEIM	CA		12/20/2024		4,548		(9)			(9)		4,539	4,539			
100218173	DANA POINT	CA		07/22/2025		3,711		(119)			(119)		3,592	3,592			
100185622	HUNTINGTON BEACH	CA		12/20/2024		3,696		(102)			(102)		3,594	3,594			
100175573	NAPA	CA		11/12/2024		4,424		(36)			(36)		4,388	4,388			
100282239	WINDERMERE	FL		02/27/2026		2,577		9			9		2,586	2,586			
100214081	PANAMA CITY BEACH	FL		05/30/2025		3,251		(99)			(99)		3,152	3,152			
100120334	TORRANCE	CA		08/18/2023		4,008		(47)			(47)		3,961	3,961			
100180645	TUSTIN	CA		11/26/2024		4,709		(32)			(32)		4,677	4,677			
100076612	BERMUDA DUNES	CA		12/30/2021		8,618		(362)			(362)		8,256	8,256			
100207393	LOS ANGELES	CA		04/29/2025		3,739		(142)			(142)		3,597	3,597			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730301696	SALINAS	CA		12/27/2023		6,309		523			523		6,832	6,832			
100128816	SAUSALITO	CA		09/21/2023		16,297		(175)			(175)		16,122	16,122			
100267270	GLENDALE	CA		12/24/2025		4,521		(128)			(128)		4,393	4,393			
100219537	INLET BEACH	FL		07/07/2025		2,799		(38)			(38)		2,761	2,761			
100076417	CUPERTINO	CA		12/23/2021		8,280		(174)			(174)		8,106	8,106			
100220046	SANTA CLARITA	CA		07/30/2025		173		(7)			(7)		166	166			
100175767	NEWPORT BEACH	CA		11/12/2024		4,112		(121)			(121)		3,991	3,991			
100119855	VALENCIA	CA		08/10/2023		7,312		(44)			(44)		7,268	7,268			
100153649	MONTAUK	NY		05/31/2024		3,857		(35)			(35)		3,822	3,822			
100238731	DORAL	FL		09/22/2025		4,334		(122)			(122)		4,212	4,212			
100219228	PROSPER	TX		06/27/2025		3,822		49			49		3,871	3,871			
100282209	PARK CITY	UT		02/27/2026		2,709		(69)			(69)		2,640	2,640			
100277400	LOS ANGELES	CA		02/12/2026		3,892		(107)			(107)		3,785	3,785			
100245927	IRVINE	CA		11/06/2025		1,823		(57)			(57)		1,766	1,766			
100246373	BOYNTON BEACH	FL		10/10/2025		3,749		(72)			(72)		3,677	3,677			
100210425	SCOTTSDALE	AZ		05/12/2025		2,814		(18)			(18)		2,796	2,796			
100114781	SEATTLE	WA		07/07/2023		3,889		(16)			(16)		3,873	3,873			
100245814	DOWNEY	CA		10/17/2025		4,115		(73)			(73)		4,042	4,042			
100229321	DICKERSON	MD		08/14/2025		5,697		(198)			(198)		5,499	5,499			
100181370	CASTLE ROCK	CO		12/06/2024		3,887		(59)			(59)		3,828	3,828			
100082329	LA HABRA HEIGHTS	CA		04/14/2022		887		(28)			(28)		859	859			
100074365	SANTA BARBARA	CA		11/19/2021		38,797		(1,003)			(1,003)		37,794	37,794			
100152660	MIDWAY CITY	CA		05/17/2024		4,066		(1)			(1)		4,065	4,065			
100283651	WEST HOLLYWOOD	CA		03/13/2026		1,249		(39)			(39)		1,210	1,210			
100228196	SHERMAN OAKS	CA		08/11/2025		3,716		(157)			(157)		3,559	3,559			
100277616	BETHANY BEACH	DE		02/17/2026		3,431		(77)			(77)		3,354	3,354			
100128900	SAN MATEO	CA		09/21/2023		3,538		(84)			(84)		3,454	3,454			
4010048163	OTISVILLE	NY		03/22/2023		3,993		(88)			(88)		3,905	3,905			
100282015	PALOS VERDES ESTATES	CA		02/27/2026		3,731		(169)			(169)		3,562	3,562			
100185138	FULLERTON	CA		12/20/2024		3,975		(65)			(65)		3,910	3,910			
100173743	LOS ANGELES	CA		10/30/2024		4,072		(17)			(17)		4,055	4,055			
100082120	LA CANADA FLINTRIDGE	CA		04/14/2022		7,801		33			33		7,834	7,834			
100070410	SAN FRANCISCO	CA		09/23/2021		9,365		(37)			(37)		9,328	9,328			
100103509	GLENDALE	CA		05/08/2023		4,249		(88)			(88)		4,161	4,161			
100283624	ORANGE BEACH	AL		03/13/2026		6,562		(257)			(257)		6,305	6,305			
100134457	BROOKLYN	NY		10/30/2023		2,470		(28)			(28)		2,442	2,442			
100117662	LAFAYETTE	CA		07/20/2023		4,843		54			54		4,897	4,897			
100084388	PILOT POINT	TX		08/12/2022		3,136		(16)			(16)		3,120	3,120			
100192409	BOCA RATON	FL		02/07/2025		68,334		(1,005)			(1,005)		67,329	67,329			
100165714	DENVER	CO		08/29/2024		5,168		(97)			(97)		5,071	5,071			
100169358	MCDONOUGH	GA		09/27/2024		3,506		(124)			(124)		3,382	3,382			
100245787	REDONDO BEACH	CA		10/29/2025		2,821		(129)			(129)		2,692	2,692			
100134533	SEVIERVILLE	TN		10/30/2023		3,120		(74)			(74)		3,046	3,046			
100207133	ESCONDIDO AREA	CA		04/28/2025		3,456		(86)			(86)		3,370	3,370			
100153718	ORLANDO	FL		07/11/2024		3,218		(76)			(76)		3,142	3,142			
100266770	LA QUINTA	CA		12/22/2025		3,773		(60)			(60)		3,713	3,713			
100090632	PLANDOME	NY		12/29/2022		4,387		(151)			(151)		4,236	4,236			
100190787	SONOMA	CA		01/27/2025		5,320		(121)			(121)		5,199	5,199			
100244452	PASADENA	CA		09/29/2025		3,925		(79)			(79)		3,846	3,846			
100235280	ALAMO	CA		08/29/2025		3,872		(87)			(87)		3,785	3,785			
100166034	SAN DIEGO	CA		09/06/2024		3,987		(101)			(101)		3,886	3,886			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185149	SANTA ROSA BEACH	FL		12/20/2024		5,527		(137)			(137)		5,390	5,390			
100089374	QUEEN CREEK	AZ		11/17/2022		5,830		159			159		5,989	5,989			
100199241	LAGUNA HILLS	CA		04/09/2025		3,491		(106)			(106)		3,385	3,385			
100273384	HILTON HEAD ISLAND	SC		01/21/2026		3,362		(123)			(123)		3,239	3,239			
100237035	CAMAS	WA		09/12/2025		3,500		(117)			(117)		3,383	3,383			
100235315	HUNTINGTON BEACH	CA		08/29/2025		4,160		(160)			(160)		4,000	4,000			
100248831	OAKLAND	CA		10/29/2025		3,853		(97)			(97)		3,756	3,756			
100267231	TORRANCE	CA		12/24/2025		3,886		(46)			(46)		3,840	3,840			
730101628	LOS ANGELES	CA		12/27/2023		7,399		31			31		7,430	7,430			
100246480	MARCO ISLAND	FL		10/10/2025		4,031		(92)			(92)		3,939	3,939			
100235136	BRIARCLIFF MANOR	NY		08/28/2025		3,548		(117)			(117)		3,431	3,431			
100205076	LOS ANGELES	CA		04/11/2025		1,724		(76)			(76)		1,648	1,648			
100228031	GLENDALE	AZ		08/06/2025		3,902		(125)			(125)		3,777	3,777			
100215962	FRISCO	TX		07/11/2025		3,568		(116)			(116)		3,452	3,452			
100172719	BELLEVUE	WA		11/21/2024		4,060		(147)			(147)		3,913	3,913			
100219223	IRVINE	CA		06/27/2025		4,105							4,105	4,105			
100214232	LOS ANGELES	CA		05/30/2025		3,559		(167)			(167)		3,392	3,392			
100100446	LOS ANGELES	CA		04/27/2023		6,352		(108)			(108)		6,244	6,244			
100220301	LOS ANGELES	CA		07/11/2025		3,961		22			22		3,983	3,983			
100216198	MAMMOTH LAKES	CA		06/20/2025		2,231		(70)			(70)		2,161	2,161			
100117165	GILROY	CA		07/20/2023		4,648		284			284		4,932	4,932			
100273918	TARZANA	CA		01/26/2026		4,058		(133)			(133)		3,925	3,925			
100180754	MURRIETA	CA		11/26/2024		2,260		(73)			(73)		2,187	2,187			
100247144	SCOTTSDALE	AZ		11/14/2025		4,321		(29)			(29)		4,292	4,292			
100134385	THOUSAND OAKS	CA		10/27/2023		3,318		(44)			(44)		3,274	3,274			
100214464	EL CAJON	CA		06/06/2025		3,846		(93)			(93)		3,753	3,753			
100214066	WEST HILLS	CA		05/30/2025		3,858		(98)			(98)		3,760	3,760			
100115459	RANCHO CUCAMONGA	CA		07/17/2023		8,951		106			106		9,057	9,057			
100261714	ORANGE BEACH	AL		12/12/2025		3,843		(149)			(149)		3,694	3,694			
100216754	LOS ANGELES	CA		06/25/2025		3,693		(92)			(92)		3,601	3,601			
100083504	LIGHTHOUSE POINT	FL		06/06/2022		3,663		(70)			(70)		3,593	3,593			
100205155	SOUTH SAN FRANCISCO	CA		05/01/2025		5,018		(39)			(39)		4,979	4,979			
100114534	STURGEON BAY	WI		06/29/2023		8,798		(127)			(127)		8,671	8,671			
100238359	ORANGE BEACH	AL		09/19/2025		23,366		(956)			(956)		22,410	22,410			
100091562	ACTON	CA		03/07/2023		1,271		(54)			(54)		1,217	1,217			
100179373	MONETA	VA		12/27/2024		4,187		(105)			(105)		4,082	4,082			
100272796	EDWARDS	CO		01/13/2026		3,974		(59)			(59)		3,915	3,915			
100207487	BROOKLYN	NY		04/29/2025		3,782		15			15		3,797	3,797			
100212496	SAN JOSE	CA		05/28/2025		3,045		19			19		3,064	3,064			
730005513	BUENA PARK	CA		12/27/2023		11,587		1,025			1,025		12,612	12,612			
100150117	MARIETTA	GA		06/14/2024		3,382		(89)			(89)		3,293	3,293			
100258355	SAN CLEMENTE	CA		12/05/2025		1,481,355		(56,355)			(56,355)		1,425,000	1,425,000			
100212256	ARLINGTON	VA		05/28/2025		3,844		(12)			(12)		3,832	3,832			
5.00007E+11	ALMELO	NLD		12/23/2025		559							559	405	(154)		(154)
100173438	HILTON HEAD ISLAND	SC		10/29/2024		3,149		(54)			(54)		3,095	3,095			
100160586	DALLAS	TX		07/19/2024		1,936		(72)			(72)		1,864	1,864			
100214999	BELLA COLLINA	FL		06/11/2025		4,122		(82)			(82)		4,040	4,040			
100283093	WOODLAND HILLS	CA		03/09/2026		4,303		98			98		4,401	4,401			
100171273	VANCOUVER	WA		10/16/2024		3,142		(26)			(26)		3,116	3,116			
100265389	GILBERT	AZ		12/19/2025		4,031		(76)			(76)		3,955	3,955			
100254699	MC HENRY	MD		11/13/2025		3,856		(84)			(84)		3,772	3,772			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076830	SAN FRANCISCO	CA		12/27/2021		8,235		(118)			(118)		8,117	8,117			
100228992	ENCINITAS	CA		09/10/2025		3,133		(148)			(148)		2,985	2,985			
100204991	NASHVILLE	TN		04/10/2025		3,855		(93)			(93)		3,762	3,762			
100247644	EMERALD ISLE	NC		10/29/2025		3,966		(89)			(89)		3,877	3,877			
100159623	JAMAICA ESTATES	NY		07/15/2024		3,569		(158)			(158)		3,411	3,411			
100132807	ATLANTA	GA		11/03/2023		2,882		79			79		2,961	2,961			
100245078	LAFAYETTE	CA		10/03/2025		3,991		(93)			(93)		3,898	3,898			
100154342	TARZANA	CA		06/12/2024		3,385		(24)			(24)		3,361	3,361			
100116126	ENCINO	CA		07/20/2023		6,150		(71)			(71)		6,079	6,079			
100167917	WHITTIER	CA		09/20/2024		4,042		(112)			(112)		3,930	3,930			
100156383	LOS ANGELES	CA		07/25/2024		3,749		(33)			(33)		3,716	3,716			
100214472	TARZANA	CA		06/06/2025		3,599		(133)			(133)		3,466	3,466			
100219781	LOS ANGELES	CA		07/08/2025		3,441		(162)			(162)		3,279	3,279			
100138741	OJAI	CA		02/02/2024		3,579		(54)			(54)		3,525	3,525			
100254471	CARMEL	CA		11/07/2025		3,767		(110)			(110)		3,657	3,657			
100153665	BOCA RATON	FL		05/31/2024		3,527		(94)			(94)		3,433	3,433			
100079293	NEW YORK	NY		02/28/2022		7,699		(47)			(47)		7,652	7,652			
100248967	ISLAMORADA	FL		10/29/2025		3,940		(112)			(112)		3,828	3,828			
100254757	LA CRESCENTA	CA		11/14/2025		3,327		(116)			(116)		3,211	3,211			
100185790	SAN CLEMENTE	CA		12/26/2024		3,968		(28)			(28)		3,940	3,940			
100136725	BROOKLYN	NY		11/27/2023		3,453		(167)			(167)		3,286	3,286			
100184412	SARASOTA	FL		12/17/2024		3,055		(95)			(95)		2,960	2,960			
100243386	GLENDALE	CA		09/26/2025		3,498		(165)			(165)		3,333	3,333			
100245943	WOODLAND HILLS	CA		11/06/2025		3,930		(88)			(88)		3,842	3,842			
100116135	DOWNEY	CA		07/20/2023		5,428		772			772		6,200	6,200			
100229970	HUNTINGTON BEACH	CA		08/22/2025		4,824		(220)			(220)		4,604	4,604			
100237097	ORANGE	CA		09/12/2025		3,142		(117)			(117)		3,025	3,025			
100115337	SAINT AUGUSTINE	FL		07/17/2023		3,889		(116)			(116)		3,773	3,773			
100110027	CHANDLER	AZ		06/23/2023		3,103		(64)			(64)		3,039	3,039			
100128257	NAPA	CA		09/14/2023		2,981		(53)			(53)		2,928	2,928			
100087509	LAIE	HI		10/25/2022		6,875		721			721		7,596	7,596			
100216163	SAN JOSE	CA		06/18/2025		3,833		(26)			(26)		3,807	3,807			
100151174	IRVINE	CA		05/09/2024		3,936		(65)			(65)		3,871	3,871			
100214298	RANCHO SANTA MARGARITA	CA		05/30/2025		3,745		(96)			(96)		3,649	3,649			
100114607	OCEAN ISLE BEACH	NC		06/29/2023		3,928		(152)			(152)		3,776	3,776			
100211440	PALM COAST	FL		05/16/2025		3,815		(15)			(15)		3,800	3,800			
100220817	HOLLISTER	CA		07/18/2025		3,877		(41)			(41)		3,836	3,836			
100135850	RANCHO CUCAMONGA	CA		11/13/2023		2,507		(35)			(35)		2,472	2,472			
100164201	PASADENA	CA		08/21/2024		3,826		(68)			(68)		3,758	3,758			
403053328	BRIDGEPORT	CT		03/06/2025		3,761		(124)			(124)		3,637	3,637			
100167749	SEDONA	AZ		09/19/2024		4,006		(101)			(101)		3,905	3,905			
100219543	SAN JOSE	CA		07/07/2025		3,734		(84)			(84)		3,650	3,650			
100173470	NEWPORT BEACH	CA		10/29/2024		3,965		(81)			(81)		3,884	3,884			
100079853	HOLLYWOOD	FL		04/25/2022		6,533		(140)			(140)		6,393	6,393			
100132618	VISTA	CA		11/03/2023		3,562		(82)			(82)		3,480	3,480			
100089227	RENO	NV		01/26/2023		3,020		5			5		3,025	3,025			
100129834	SALINAS	CA		09/27/2023		1,524		5			5		1,529	1,529			
100194409	SHERMAN OAKS	CA		02/14/2025		3,789		(100)			(100)		3,689	3,689			
100154917	HOUSTON	TX		07/19/2024		4,058		159			159		4,217	4,217			
100132466	LIVERMORE	CA		11/03/2023		3,596		69			69		3,665	3,665			
100156034	WEST HILLS	CA		06/18/2024		2,027		(64)			(64)		1,963	1,963			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100264947	BOSTON	MA		12/17/2025		3,403		(84)			(84)		3,319	3,319			
100256455	LARCHMONT	NY		11/25/2025		3,582		(134)			(134)		3,448	3,448			
100266728	ESTERO	FL		12/22/2025		5,528		(4)			(4)		5,524	5,524			
100136054	WALNUT CREEK	CA		11/16/2023		3,551		(77)			(77)		3,474	3,474			
100175412	QUEEN CREEK	AZ		12/23/2024		3,673		(79)			(79)		3,594	3,594			
100166404	TUSTIN	CA		10/31/2024		2,872		(104)			(104)		2,768	2,768			
100202591	MIAMI	FL		03/21/2025		6,309		(250)			(250)		6,059	6,059			
100193745	CASTLE ROCK	CO		02/10/2025		3,381		(121)			(121)		3,260	3,260			
100158435	BATTLE GROUND	WA		07/10/2024		3,772		(111)			(111)		3,661	3,661			
100173004	BROOKLYN	NY		10/25/2024		5,203		(195)			(195)		5,008	5,008			
100261692	HUNTINGTON BEACH	CA		12/12/2025		3,570		(94)			(94)		3,476	3,476			
100220309	LONG BEACH	CA		07/11/2025		1,438		(102)			(102)		1,336	1,336			
100099982	AURORA	CO		03/28/2023		2,189		(4)			(4)		2,185	2,185			
100235787	NORCO	CA		09/22/2025		3,178		(141)			(141)		3,037	3,037			
100148141	WHITTIER	CA		05/15/2024		3,697		(61)			(61)		3,636	3,636			
100153082	MORAGA	CA		06/27/2024		2,188		(55)			(55)		2,133	2,133			
100120603	FRISCO	TX		08/18/2023		3,766		(63)			(63)		3,703	3,703			
100172822	DENVER	CO		12/06/2024		3,933		(45)			(45)		3,888	3,888			
100219705	SARASOTA	FL		07/07/2025		109,053		(3,203)			(3,203)		105,850	105,850			
100168624	NEWPORT BEACH	CA		09/25/2024		4,148		(91)			(91)		4,057	4,057			
100265355	LAKE FOREST	CA		12/19/2025		3,736		(146)			(146)		3,590	3,590			
100177006	HEWLETT	NY		01/16/2025		3,782		(17)			(17)		3,765	3,765			
100266735	MARYVILLE	TN		12/22/2025		4,173		(7)			(7)		4,166	4,166			
100159695	KIHEI	HI		08/23/2024		3,791		(51)			(51)		3,740	3,740			
100254758	EVERGREEN	CO		11/14/2025		3,508		(131)			(131)		3,377	3,377			
100079416	SANTA ROSA	CA		03/17/2022		8,431		(228)			(228)		8,203	8,203			
100247522	GLENDALE	CA		10/28/2025		3,564		(104)			(104)		3,460	3,460			
100246523	DANVILLE	CA		10/10/2025		3,832		(113)			(113)		3,719	3,719			
100246508	LA CANADA FLINTRIDGE	CA		10/10/2025		3,923		(114)			(114)		3,809	3,809			
100245785	SAN CLEMENTE	CA		10/29/2025		3,987		(86)			(86)		3,901	3,901			
100277027	RIVERSIDE	CA		02/06/2026		4,726		(96)			(96)		4,630	4,630			
100261670	SAINT AUGUSTINE	FL		12/12/2025		4,116		(121)			(121)		3,995	3,995			
100078186	LOS ANGELES	CA		02/10/2022		8,013		99			99		8,112	8,112			
100236300	SANTA ROSA	CA		09/10/2025		3,594		(126)			(126)		3,468	3,468			
100247442	OCEANSIDE	CA		11/26/2025		3,729		(163)			(163)		3,566	3,566			
100246985	BRECKENRIDGE	CO		10/17/2025		3,776		(148)			(148)		3,628	3,628			
100238029	NORWALK	CT		10/03/2025		3,824		(84)			(84)		3,740	3,740			
100226556	VALLEY VILLAGE	CA		07/30/2025		3,409		(126)			(126)		3,283	3,283			
100221575	LEESBURG	VA		07/22/2025		3,403		(127)			(127)		3,276	3,276			
5.00007E+11	S-HERTOGENBOSCH	NLD		09/30/2025		643							643	498	(144)		(144)
100206228	THOUSAND OAKS	CA		04/17/2025		6,976		(140)			(140)		6,836	6,836			
100226856	FAYETTEVILLE	GA		07/30/2025		3,614		(81)			(81)		3,533	3,533			
100247616	ORINDA	CA		10/29/2025		13,592		(566)			(566)		13,026	13,026			
100271925	BERKELEY	CA		01/06/2026		5,425		(195)			(195)		5,230	5,230			
100108142	ANAHEIM	CA		05/24/2023		1,176		(17)			(17)		1,159	1,159			
100209951	FRISCO	TX		06/11/2025		3,564		(81)			(81)		3,483	3,483			
100283143	NORTH HILLS	CA		03/09/2026		3,482		(103)			(103)		3,379	3,379			
100229336	LA HABRA HEIGHTS	CA		08/14/2025		3,308		(147)			(147)		3,161	3,161			
100214476	DIAMOND BAR	CA		06/06/2025		3,317		(156)			(156)		3,161	3,161			
100219011	SUNNYVALE	CA		06/27/2025		3,653		(110)			(110)		3,543	3,543			
100157403	ISLAND PARK	ID		02/20/2025		3,453		(135)			(135)		3,318	3,318			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178263	OCEANSIDE	CA		11/19/2024		9,764							9,764	9,764			
403045311	CLEVELAND	OH		08/16/2024		3,109		(48)			(48)		3,061	3,061			
100214566	RAMONA	CA		06/06/2025		4,009		(108)			(108)		3,901	3,901			
100214455	ST GEORGE	UT		06/06/2025		3,606		(126)			(126)		3,480	3,480			
100203059	SAN DIEGO	CA		04/25/2025		5,341		(213)			(213)		5,128	5,128			
100261653	LAFAYETTE	CA		12/12/2025		3,388		(132)			(132)		3,256	3,256			
100255056	LOS GATOS	CA		11/19/2025		3,380		(79)			(79)		3,301	3,301			
100210410	SUNNYVALE	CA		05/12/2025		5,418		(39)			(39)		5,379	5,379			
100165909	LOS ANGELES	CA		09/06/2024		2,903		(54)			(54)		2,849	2,849			
100203034	NAPA	CA		04/25/2025		3,837		(80)			(80)		3,757	3,757			
100168011	SAN ANTONIO	TX		09/20/2024		3,796		(38)			(38)		3,758	3,758			
100219571	LYNNFIELD	MA		07/07/2025		3,298		(75)			(75)		3,223	3,223			
100091601	LOS ANGELES	CA		03/07/2023		1,198		(15)			(15)		1,183	1,183			
5.00007E+11	AMSTERDAM	NLD		09/30/2025		587							587	445	(142)		(142)
5.00008E+11	HOOGEVEEN	NLD		12/23/2025		537							537	392	(145)		(145)
100276566	RENO	NV		01/28/2026		3,759		(133)			(133)		3,626	3,626			
100198974	NEW YORK	NY		02/28/2025		3,555		(58)			(58)		3,497	3,497			
100283190	CAMARILLO	CA		03/09/2026		2,560		(91)			(91)		2,469	2,469			
100246415	CHULA VISTA	CA		10/10/2025		3,733		(102)			(102)		3,631	3,631			
100109699	LAKE FOREST	CA		06/16/2023		4,307		(55)			(55)		4,252	4,252			
100219520	YACHATS	OR		07/07/2025		3,496		(95)			(95)		3,401	3,401			
100081763	MILLBRAE	CA		03/22/2022		7,985		(112)			(112)		7,873	7,873			
100080374	SCOTTSDALE	AZ		04/14/2022		5,880		(252)			(252)		5,628	5,628			
100210423	GOVERNMENT CAMP	OR		05/12/2025		4,138		(18)			(18)		4,120	4,120			
403052504	FERGUSON	MO		03/06/2025		3,919		(197)			(197)		3,722	3,722			
100258255	SAN CLEMENTE	CA		12/02/2025		3,840		(84)			(84)		3,756	3,756			
100074414	LOS GATOS	CA		12/02/2021		10,416		(260)			(260)		10,156	10,156			
100186108	VAIL	CO		01/31/2025		3,841		(19)			(19)		3,822	3,822			
100265490	KAMUELA	HI		12/19/2025		13,456		(458)			(458)		12,998	12,998			
100272795	MISSION VIEJO	CA		01/13/2026		3,937		(48)			(48)		3,889	3,889			
100116071	UPLAND	CA		07/20/2023		4,319		6			6		4,325	4,325			
100206085	GILBERT	AZ		05/16/2025		3,765		(3)			(3)		3,762	3,762			
100078462	GILROY	CA		01/25/2022		7,188		(196)			(196)		6,992	6,992			
100168734	SAN JOSE	CA		09/26/2024		3,434		(105)			(105)		3,329	3,329			
100177102	SOUTH ORANGE	NJ		01/16/2025		3,220		(148)			(148)		3,072	3,072			
100178296	PARAMUS	NJ		11/19/2024		3,933		(67)			(67)		3,866	3,866			
100283053	NEWPORT BEACH	CA		03/09/2026		13,223		(377)			(377)		12,846	12,846			
100247560	VILLA PARK	CA		10/29/2025		3,790		(108)			(108)		3,682	3,682			
7303000294	OXNARD	CA		12/27/2023		7,978		430			430		8,408	8,408			
100081688	TRACYS LANDING	MD		03/21/2022		8,148		(116)			(116)		8,032	8,032			
100164230	PHOENIX	AZ		08/21/2024		3,512		(83)			(83)		3,429	3,429			
100213827	LOS ANGELES	CA		05/29/2025		4,090		(12)			(12)		4,078	4,078			
100238759	SANTA CLARA	CA		09/22/2025		3,503		(141)			(141)		3,362	3,362			
100277708	BEVERLY HILLS	CA		02/19/2026		3,506		(92)			(92)		3,414	3,414			
100150037	TARZANA	CA		06/07/2024		3,279		(165)			(165)		3,114	3,114			
100072029	LOS ANGELES	CA		11/19/2021		7,959		(246)			(246)		7,713	7,713			
100282166	SAN DIEGO	CA		02/27/2026		1,143		(38)			(38)		1,105	1,105			
100175025	SHERWOOD FOREST	CA		11/05/2024		4,140		(71)			(71)		4,069	4,069			
100137443	REDONDO BEACH	CA		01/11/2024		2,798		(119)			(119)		2,679	2,679			
100216758	DALLAS	TX		06/25/2025		3,746		(43)			(43)		3,703	3,703			
100180554	SIMI VALLEY	CA		11/26/2024		8,654		(208)			(208)		8,446	8,446			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246585	NORTHBROOK	IL		10/15/2025		3,367		(113)			(113)		3,254	3,254			
100207156	ROWLAND HEIGHTS AREA	CA		04/28/2025		3,650		(94)			(94)		3,556	3,556			
100214085	CASTAIC	CA		05/30/2025		3,639		(108)			(108)		3,531	3,531			
100175514	JOHNS CREEK	GA		12/23/2024		3,734		(93)			(93)		3,641	3,641			
100212360	BURBANK	CA		05/28/2025		3,590		(38)			(38)		3,552	3,552			
100100965	HENDERSONVILLE	TN		04/28/2023		7,353		720			720		8,073	8,073			
100210405	ESCONDIDO	CA		05/12/2025		3,969		(66)			(66)		3,903	3,903			
100265023	EAGLE	ID		12/17/2025		3,646		(67)			(67)		3,579	3,579			
100282175	VAN NUYS	CA		02/27/2026		2,008		(83)			(83)		1,925	1,925			
100194087	PORT ST LUCIE	FL		02/14/2025		3,730		(22)			(22)		3,708	3,708			
100157169	BROOKLYN	NY		02/20/2025		3,362		(240)			(240)		3,122	3,122			
100230112	ALDIE	VA		08/26/2025		3,448		(160)			(160)		3,288	3,288			
100077942	AUSTIN	TX		01/10/2022		8,279		37			37		8,316	8,316			
100100977	LOUISVILLE	KY		04/28/2023		6,817		1,399			1,399		8,216	8,216			
100254796	TUJUNGA	CA		11/14/2025		3,204		(140)			(140)		3,064	3,064			
100245156	FULSHEAR	TX		10/07/2025		3,727		(86)			(86)		3,641	3,641			
100073562	CORONADO	CA		11/19/2021		8,236		(131)			(131)		8,105	8,105			
100235215	LOS ANGELES	CA		08/28/2025		3,464		(155)			(155)		3,309	3,309			
100175561	NEWCASTLE	WA		11/12/2024		4,459		(24)			(24)		4,435	4,435			
100173084	NEW YORK	NY		10/25/2024		8,658		(139)			(139)		8,519	8,519			
100156016	COLD SPRING HARBOR	NY		06/18/2024		3,017		(87)			(87)		2,930	2,930			
100221586	NAPLES	FL		07/22/2025		3,632		(77)			(77)		3,555	3,555			
100213833	LOS ANGELES	CA		05/29/2025		3,342		(147)			(147)		3,195	3,195			
100245100	RANCHO MISSION VIEJO	CA		10/03/2025		3,635		(129)			(129)		3,506	3,506			
100079629	NORTHRIDGE	CA		04/08/2022		7,681		24			24		7,705	7,705			
100245902	SANTA BARBARA	CA		10/24/2025		3,920		(89)			(89)		3,831	3,831			
100266836	MILL VALLEY	CA		12/23/2025		3,759		(90)			(90)		3,669	3,669			
100078252	ROLLING HILLS ESTATES	CA		02/10/2022		4,534		(34)			(34)		4,500	4,500			
100214603	BOULDER CITY	NV		06/09/2025		3,614		(84)			(84)		3,530	3,530			
100135018	SAN FRANCISCO	CA		10/30/2023		3,251		(18)			(18)		3,233	3,233			
100212478	SAN DIEGO	CA		05/27/2025		3,856		11			11		3,867	3,867			
100272710	CONCORD	MA		01/09/2026		4,726		(171)			(171)		4,555	4,555			
100272893	ORANGE	CA		01/12/2026		8,386		(236)			(236)		8,150	8,150			
100189531	HUNTINGTON BEACH	CA		01/16/2025		3,277		(79)			(79)		3,198	3,198			
100212546	LOS ANGELES	CA		05/29/2025		3,621		(55)			(55)		3,566	3,566			
100246040	LOS ANGELES	CA		10/08/2025		4,817		(105)			(105)		4,712	4,712			
100213730	SIMI VALLEY	CA		05/29/2025		3,338		(156)			(156)		3,182	3,182			
100185807	VENTURA	CA		12/26/2024		3,861		(39)			(39)		3,822	3,822			
100258226	WESTLAKE VILLAGE	CA		12/02/2025		83,658		(1,928)			(1,928)		81,730	81,730			
100068162	LOS ANGELES	CA		08/25/2021		8,218		(39)			(39)		8,179	8,179			
100138351	BIG BEAR LAKE	CA		12/18/2023		2,034		(21)			(21)		2,013	2,013			
100181623	BOCA RATON	FL		12/11/2024		3,839		(109)			(109)		3,730	3,730			
100282174	CASTAIC	CA		02/27/2026		2,440		(56)			(56)		2,384	2,384			
100101024	SOLVANG	CA		04/28/2023		6,331		1,187			1,187		7,518	7,518			
100071695	SEATTLE	WA		10/14/2021		7,910		(136)			(136)		7,774	7,774			
100117851	FOLSOM	CA		07/20/2023		2,737		67			67		2,804	2,804			
100246079	SAN CLEMENTE	CA		10/08/2025		3,573		(160)			(160)		3,413	3,413			
100219479	SAN DIEGO	CA		07/07/2025		3,888		(77)			(77)		3,811	3,811			
100219736	FOUNTAIN VALLEY	CA		07/08/2025		3,119		(99)			(99)		3,020	3,020			
100221585	LOS ANGELES	CA		07/22/2025		3,357		(76)			(76)		3,281	3,281			
100143870	VALENCIA	CA		03/06/2024		3,516		(68)			(68)		3,448	3,448			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078032	WASHINGTON	DC		01/12/2022		8,348		(159)			(159)		8,189	8,189			
100235044	LONG BEACH	CA		08/28/2025		5,988		(98)			(98)		5,890	5,890			
100211476	VENICE	CA		05/16/2025		3,433		(7)			(7)		3,426	3,426			
4010054947	TRENTON	NJ		07/27/2023		3,772		(82)			(82)		3,690	3,690			
100268488	CAMPBELL	CA		12/29/2025		4,082		21			21		4,103	4,103			
100265040	REDWOOD CITY	CA		12/17/2025		1,483		(50)			(50)		1,433	1,433			
100077827	OAKLAND	CA		01/14/2022		100							100	100			
100177136	LAGUNA NIGUEL	CA		01/16/2025		3,635		(101)			(101)		3,534	3,534			
100274117	AUSTIN	TX		01/27/2026		3,902		(37)			(37)		3,865	3,865			
100169976	SAN FRANCISCO	CA		11/08/2024		8,805		(70)			(70)		8,735	8,735			
100254138	WOODINVILLE	WA		12/12/2025		3,486		(83)			(83)		3,403	3,403			
100266730	OCEANSIDE	CA		12/22/2025		3,805		(56)			(56)		3,749	3,749			
100266781	NAPLES	FL		12/22/2025		3,956		(24)			(24)		3,932	3,932			
100107908	VILLA PARK	CA		06/29/2023		3,805		(80)			(80)		3,725	3,725			
100088102	TEMECULA	CA		10/25/2022		3,875		(95)			(95)		3,780	3,780			
100254093	CUTLER BAY	FL		11/06/2025		3,195		(147)			(147)		3,048	3,048			
100109293	BROOKLYN	NY		06/12/2023		3,991		(71)			(71)		3,920	3,920			
100264891	CARPINTERIA	CA		12/17/2025		3,646		(143)			(143)		3,503	3,503			
100245138	PEAPACK	NJ		10/07/2025		3,826		(59)			(59)		3,767	3,767			
100274103	MISSION VIEJO	CA		01/27/2026		3,678		(67)			(67)		3,611	3,611			
100201657	MENDHAM	NJ		03/13/2025		3,104		(56)			(56)		3,048	3,048			
100229946	FAIRFAX	CA		08/22/2025		3,055		(132)			(132)		2,923	2,923			
100174039	SAN MATEO	CA		10/31/2024													
730101522	WHITTIER	CA		12/27/2023		7,724		351			351		8,075	8,075			
100110625	LOS ANGELES	CA		06/30/2023		4,445		(11)			(11)		4,434	4,434			
100248966	LEWES	DE		10/29/2025		4,913		(143)			(143)		4,770	4,770			
100141947	IMPERIAL BEACH	CA		02/29/2024		3,368		(97)			(97)		3,271	3,271			
100109743	FORT PIERCE	FL		06/16/2023		5,125		(65)			(65)		5,060	5,060			
100277063	HUNTINGTON BEACH	CA		02/06/2026		3,901		(104)			(104)		3,797	3,797			
100206414	KIHEI	HI		05/22/2025		3,310		(87)			(87)		3,223	3,223			
100171105	EL CAJON	CA		11/22/2024		3,726		(34)			(34)		3,692	3,692			
100245115	SANTA CLARITA	CA		10/07/2025		3,850		(67)			(67)		3,783	3,783			
5.00007E+11	TERNEUZEN	NLD		09/30/2025		577							577	437	(140)		(140)
100202224	LOS ANGELES	CA		04/17/2025		3,601		(36)			(36)		3,565	3,565			
100261546	SAN FRANCISCO	CA		12/12/2025		2,669		(99)			(99)		2,570	2,570			
100219022	TUCSON	AZ		06/27/2025		3,641		(70)			(70)		3,571	3,571			
100204819	GILROY	CA		04/09/2025		3,828		(92)			(92)		3,736	3,736			
100272834	WASHINGTON	DC		01/13/2026		3,693		(147)			(147)		3,546	3,546			
100209818	SAN CLEMENTE	CA		05/05/2025		3,579		(76)			(76)		3,503	3,503			
100181235	SANTA BARBARA	CA		12/06/2024		2,857		(98)			(98)		2,759	2,759			
100226577	NOVATO	CA		07/30/2025		3,304		(101)			(101)		3,203	3,203			
100247329	COVINA	CA		10/24/2025		3,529		(130)			(130)		3,399	3,399			
100235757	KEY LARGO	FL		09/22/2025		3,462		(101)			(101)		3,361	3,361			
100154186	PETALUMA	CA		07/11/2024		3,366		(228)			(228)		3,138	3,138			
100082331	NORTHRIDGE	CA		04/14/2022		6,122		(199)			(199)		5,923	5,923			
100134582	WASHINGTON	DC		10/30/2023		10,452		(196)			(196)		10,256	10,256			
100254653	DOWNEY	CA		11/10/2025		4,059		(165)			(165)		3,894	3,894			
100101004	LOS ANGELES	CA		04/28/2023		6,419		1,302			1,302		7,721	7,721			
100185254	MIAMI	FL		01/24/2025		3,646		(101)			(101)		3,545	3,545			
100282201	APTOS	CA		02/27/2026		2,400		(106)			(106)		2,294	2,294			
100177344	DELRAY BEACH	FL		01/16/2025		3,503		(97)			(97)		3,406	3,406			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159627	FORT LAUDERDALE	FL		07/15/2024		2,662		(116)			(116)		2,546	2,546			
100178455	SAN MARINO	CA		11/21/2024		3,552		(82)			(82)		3,470	3,470			
100088073	GEORGETOWN	TX		10/25/2022		3,592		(82)			(82)		3,510	3,510			
100201950	BELLEVUE	WA		03/18/2025		3,386		(97)			(97)		3,289	3,289			
100188938	OAKLAND	CA		01/09/2025		2,992		(139)			(139)		2,853	2,853			
100100467	LEESBURG	VA		04/27/2023		4,755		40			40		4,795	4,795			
100212457	LOS GATOS	CA		05/27/2025		7,797		18			18		7,815	7,815			
100274100	BOULDER	CO		01/27/2026		3,329		(103)			(103)		3,226	3,226			
100157620	SHERMAN OAKS	CA		06/28/2024		2,960		(93)			(93)		2,867	2,867			
100172871	LONG BEACH	CA		10/25/2024		3,751		(143)			(143)		3,608	3,608			
100273934	FORT WORTH	TX		01/26/2026		3,725		(39)			(39)		3,686	3,686			
100214064	FORT COLLINS	CO		05/30/2025		3,249		(126)			(126)		3,123	3,123			
100139021	DOYLESTOWN	PA		12/22/2023		3,246		71			71		3,317	3,317			
100277075	SANTA CRUZ	CA		02/06/2026		2,443		(148)			(148)		2,295	2,295			
100108494	ENCINO	CA		05/25/2023		3,734		(26)			(26)		3,708	3,708			
100158469	AUSTIN	TX		07/10/2024		3,104		(79)			(79)		3,025	3,025			
100141932	SUNNYVALE	CA		03/27/2024		3,645		(33)			(33)		3,612	3,612			
100186682	BISCAYNE PARK	FL		12/31/2024		2,460		(64)			(64)		2,396	2,396			
100174686	SAN JOSE	CA		10/31/2024		2,435		(76)			(76)		2,359	2,359			
100255047	DAVIE	FL		11/19/2025		6,521		49			49		6,570	6,570			
100163351	MISSOURI CITY	TX		08/13/2024		3,653		(84)			(84)		3,569	3,569			
100246830	LOS ANGELES	CA		10/16/2025		3,115		(135)			(135)		2,980	2,980			
100228555	GARDEN GROVE	CA		08/11/2025		3,451		(85)			(85)		3,366	3,366			
100120680	DAVIE	FL		08/24/2023		2,746		(56)			(56)		2,690	2,690			
100085167	HUNTINGTON BEACH	CA		09/21/2022		8,333		(198)			(198)		8,135	8,135			
100213738	SEATTLE	WA		05/29/2025		4,023		(105)			(105)		3,918	3,918			
100212477	PASADENA	CA		05/27/2025		3,773		10			10		3,783	3,783			
100204036	LONG BEACH TOWNSHIP	NJ		03/28/2025		3,670		(26)			(26)		3,644	3,644			
100156386	MESA	AZ		07/25/2024		4,637		(35)			(35)		4,602	4,602			
100189722	MIAMI	FL		01/21/2025		4,114		(104)			(104)		4,010	4,010			
100266767	INDIO	CA		12/22/2025		3,603		(63)			(63)		3,540	3,540			
100078763	HUNTINGTON BEACH	CA		01/31/2022		7,494		(147)			(147)		7,347	7,347			
5.00007E+11	HILVERSUM	NLD		10/31/2025		573							573	433	(141)		(141)
100132415	PORT SAINT JOE	FL		11/03/2023		3,101		101			101		3,202	3,202			
100245164	WEST DES MOINES	IA		10/07/2025		5,243		(126)			(126)		5,117	5,117			
100184373	HONOLULU	HI		12/16/2024		3,567		(96)			(96)		3,471	3,471			
100246906	BURBANK	CA		10/17/2025		3,664		(109)			(109)		3,555	3,555			
100175399	SAN JOSE	CA		12/23/2024		2,684		(33)			(33)		2,651	2,651			
100207287	NORTHRIDGE	CA		04/28/2025		3,325		(42)			(42)		3,283	3,283			
100194443	LOS ANGELES	CA		02/14/2025		3,453		(147)			(147)		3,306	3,306			
100178383	COOPER CITY	FL		11/21/2024		3,693		(49)			(49)		3,644	3,644			
100283702	VIEW PARK	CA		03/13/2026		2,451		(94)			(94)		2,357	2,357			
100248880	BOZEMAN	MT		10/29/2025		4,006		(50)			(50)		3,956	3,956			
100209420	BEACH HAVEN	NJ		04/29/2025		3,358		(121)	3		(124)		3,234	3,234			
100164965	MCLEAN	VA		08/28/2024		3,376		(145)			(145)		3,231	3,231			
100191219	LOS ANGELES	CA		01/29/2025		2,369		(104)			(104)		2,265	2,265			
100267326	PORTER RANCH	CA		12/24/2025		3,727		(115)			(115)		3,612	3,612			
100168044	COSTA MESA	CA		09/20/2024		3,671		(109)			(109)		3,562	3,562			
100282057	SPRING	TX		02/27/2026		10,798		(145)			(145)		10,653	10,653			
730101940	SANTA BARBARA	CA		12/27/2023		126,603		5,942			5,942		132,545	132,545			
100228173	PARAMUS	NJ		08/11/2025		3,224		(94)			(94)		3,130	3,130			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156356	TORRANCE	CA		07/25/2024		3,396		(69)			(69)		3,327	3,327			
100215816	GARDEN GROVE	CA		06/12/2025		3,510		(52)			(52)		3,458	3,458			
100178288	VALENCIA	CA		11/19/2024		2,625		(16)			(16)		2,609	2,609			
100214267	ALAMO	CA		05/30/2025		3,791		25			25		3,816	3,816			
100177510	HAPPY VALLEY	OR		01/16/2025		2,828		(120)			(120)		2,708	2,708			
100102866	MIRAMAR BEACH	FL		06/22/2023		4,269		123			123		4,392	4,392			
100235299	SUN VALLEY	CA		08/29/2025		3,385		(124)			(124)		3,261	3,261			
100247421	LOS ANGELES	CA		10/24/2025		3,274		(135)			(135)		3,139	3,139			
4010072414	NETCONG	NJ		04/29/2024		3,109		(109)			(109)		3,000	3,000			
100216721	BOERNE	TX		06/23/2025		3,200		(127)			(127)		3,073	3,073			
100219548	MOUNTAIN VIEW	CA		07/07/2025		3,696		(80)			(80)		3,616	3,616			
100117893	ATLANTA	GA		07/20/2023		3,605		(61)			(61)		3,544	3,544			
100178481	BROOKLYN	NY		11/21/2024		3,848		(106)			(106)		3,742	3,742			
100178406	NAPLES	FL		11/21/2024		3,474		100			100		3,574	3,574			
100201294	YORBA LINDA	CA		03/12/2025		3,457		(86)			(86)		3,371	3,371			
100258311	CORONA	CA		12/05/2025		3,330		(94)			(94)		3,236	3,236			
100129848	SAN DIEGO	CA		09/27/2023		3,792		(2)			(2)		3,790	3,790			
100087283	LAKEWOOD RANCH	FL		10/25/2022		5,401		324			324		5,725	5,725			
100236330	SOUTH PASADENA	CA		09/10/2025		3,363		(109)			(109)		3,254	3,254			
100177382	FOUNTAIN HILLS	AZ		01/16/2025		3,880		(56)			(56)		3,824	3,824			
100079249	CLARKSVILLE	MD		02/25/2022		33,231		(356)			(356)		32,875	32,875			
100220281	SAINT PAUL	MN		07/11/2025		15,359		(312)			(312)		15,047	15,047			
100174103	MILTON	GA		10/31/2024		2,997		(140)			(140)		2,857	2,857			
100191763	PHOENIX	AZ		02/20/2025		3,396		(87)			(87)		3,309	3,309			
100116816	LA HABRA HEIGHTS	CA		07/20/2023		8,227		409			409		8,636	8,636			
100180111	UPLAND	CA		12/30/2024		3,294		(94)			(94)		3,200	3,200			
100101029	KAILUA	HI		04/28/2023		6,245		924			924		7,169	7,169			
100273257	DOWNEY	CA		01/16/2026		3,475		(151)			(151)		3,324	3,324			
100173428	PORTLAND	OR		10/29/2024		3,474		(128)			(128)		3,346	3,346			
100193807	LOS CABOS	MEX		02/10/2025		19,643							19,643	19,643			
100109702	ORINDA	CA		06/16/2023		2,447		(65)			(65)		2,382	2,382			
100235747	DANA POINT	CA		09/22/2025		3,387		(160)			(160)		3,227	3,227			
100114720	RIVERSIDE	CA		06/29/2023		2,765		(60)			(60)		2,705	2,705			
100149913	LOS ANGELES	CA		04/29/2024		3,831		(118)			(118)		3,713	3,713			
100175841	PALM DESERT	CA		11/12/2024		4,085		23			23		4,108	4,108			
100178392	GALVESTON	TX		11/21/2024		2,780		(99)			(99)		2,681	2,681			
4010055390	MASTIC BEACH	NY		08/24/2023		4,029		(14)			(14)		4,015	4,015			
100199171	SAN CLEMENTE	CA		04/04/2025		7,555		(178)			(178)		7,377	7,377			
100071928	VAN NUYS	CA		11/19/2021		5,860		(309)			(309)		5,551	5,551			
100174538	PETALUMA	CA		10/31/2024		3,022		(126)			(126)		2,896	2,896			
100076444	DANVILLE	CA		12/23/2021		5,400		(62)			(62)		5,338	5,338			
100282232	BONITA	CA		02/27/2026		2,072		(42)			(42)		2,030	2,030			
100245111	GLENCOE	IL		10/07/2025		9,103		(182)			(182)		8,921	8,921			
100129239	BROOKHAVEN	GA		11/03/2023		3,416		(47)			(47)		3,369	3,369			
100267022	CHICAGO	IL		12/23/2025		3,758		(81)			(81)		3,677	3,677			
100266721	TAMPA	FL		12/22/2025		3,948		(5)			(5)		3,943	3,943			
100193638	AVON	CO		02/10/2025		3,320		(155)			(155)		3,165	3,165			
600100604	KEIZER	OR		02/28/2025		10,236		59			59		10,295	10,295			
100283583	W SACRAMENTO	CA		03/13/2026		2,474		(68)			(68)		2,406	2,406			
100157241	FOREST HILLS	NY		02/20/2025		6,962		(273)			(273)		6,689	6,689			
100204932	MANDEVILLE	LA		04/10/2025		5,511		(117)			(117)		5,394	5,394			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100118977	BLUFFDALE	UT		07/27/2023		928		15			15		943	943			
100201911	UPPER SADDLE RIVER	NJ		03/18/2025		3,649		(43)			(43)		3,606	3,606			
100173742	TRABUCO CANYON	CA		10/30/2024		2,856		(125)			(125)		2,731	2,731			
100216458	DOWNEY	CA		06/20/2025		6,375		(221)			(221)		6,154	6,154			
100189579	SAN JOSE	CA		01/17/2025		1,429		(44)			(44)		1,385	1,385			
100272740	AGOURA HILLS	CA		01/09/2026		3,408		(104)			(104)		3,304	3,304			
100253816	LOS ANGELES	CA		10/30/2025		3,478		(131)			(131)		3,347	3,347			
100157833	DALLAS	TX		08/01/2024		3,496		(70)			(70)		3,426	3,426			
100274054	LOS ANGELES	CA		01/26/2026		3,795		(108)			(108)		3,687	3,687			
100264921	SANTA BARBARA	CA		12/17/2025		4,822		(160)			(160)		4,662	4,662			
100208982	COSTA MESA	CA		04/29/2025		4,490		(14)			(14)		4,476	4,476			
100137418	CORAL GABLES	FL		01/11/2024		2,145		(60)			(60)		2,085	2,085			
100283528	SAN MARCOS	CA		03/13/2026		1,241		(30)			(30)		1,211	1,211			
100246048	OCEAN ISLE BEACH	NC		10/08/2025		3,799		(83)			(83)		3,716	3,716			
100114687	SANTA CLARITA	CA		06/29/2023		1,747		(16)			(16)		1,731	1,731			
100177101	BROOKLYN	NY		01/16/2025		6,875		(143)			(143)		6,732	6,732			
100210422	PALM SPRINGS	CA		05/12/2025		1,768		(37)			(37)		1,731	1,731			
100238205	GIG HARBOR	WA		09/18/2025		3,236		(147)			(147)		3,089	3,089			
100176145	LOS ANGELES	CA		12/20/2024		3,043		(94)			(94)		2,949	2,949			
100086040	BROOKLYN	NY		08/24/2022		3,549		328			328		3,877	3,877			
100180557	BURBANK	CA		11/26/2024		3,611		(47)			(47)		3,564	3,564			
100219477	CUPERTINO	CA		07/07/2025		2,546		(48)			(48)		2,498	2,498			
100156697	SAN JOSE	CA		06/26/2024		1,381		(41)			(41)		1,340	1,340			
100245149	ARLINGTON	VA		10/07/2025		3,671		(85)			(85)		3,586	3,586			
100136020	GILBERT	AZ		11/16/2023		3,267		2			2		3,269	3,269			
4010053712	IRVINGTON	NJ		06/20/2023		4,790		(126)			(126)		4,664	4,664			
100149080	FRISCO	TX		04/19/2024		4,583		(131)			(131)		4,452	4,452			
100165676	SAN DIEGO	CA		10/04/2024		4,226		(179)			(179)		4,047	4,047			
100221782	MIAMI	FL		07/25/2025		3,952		(106)			(106)		3,846	3,846			
100082251	HIGHLAND	UT		04/14/2022		5,987		127			127		6,114	6,114			
100274079	GLENWOOD SPRINGS	CO		01/26/2026		3,477		(135)			(135)		3,342	3,342			
100221611	VASHON	WA		07/22/2025		3,628		(105)			(105)		3,523	3,523			
100204455	OXNARD	CA		04/03/2025		3,156		(137)			(137)		3,019	3,019			
100133452	LOS ANGELES	CA		10/19/2023		6,711		69			69		6,780	6,780			
100180642	LOS GATOS	CA		11/26/2024		3,357		(153)			(153)		3,204	3,204			
100214910	HAYWARD	CA		06/11/2025		3,117		(150)			(150)		2,967	2,967			
100130386	KIRKLAND	WA		09/28/2023		5,195		(57)			(57)		5,138	5,138			
100101061	BROOKLYN	NY		04/28/2023		6,171		1,351			1,351		7,522	7,522			
100139163	SAN DIEGO	CA		12/28/2023		4,539		(73)			(73)		4,466	4,466			
100071506	DALLAS	TX		10/19/2021		10,235		(296)			(296)		9,939	9,939			
100206086	TOMBALL	TX		05/16/2025		5,432		21			21		5,453	5,453			
100076536	LOS ANGELES	CA		01/04/2022		7,593		(93)			(93)		7,500	7,500			
100146860	EUSTIS	FL		03/21/2024		25,924		(822)			(822)		25,102	25,102			
100132749	GUERNEVILLE	CA		11/03/2023		2,775		(48)			(48)		2,727	2,727			
100276605	RANCHO PALOS VERDES	CA		01/28/2026		2,020		(96)			(96)		1,924	1,924			
100132564	INDIO	CA		11/03/2023		3,381		(3)			(3)		3,378	3,378			
100184416	IRVINE	CA		12/17/2024		3,252		(101)			(101)		3,151	3,151			
100200702	PASADENA	CA		03/11/2025		3,611		(83)			(83)		3,528	3,528			
100181349	LOS ANGELES	CA		12/06/2024		4,057		110			110		4,167	4,167			
100147485	HENDERSON	NV		04/03/2024		3,374		(92)			(92)		3,282	3,282			
100114779	LEANDER	TX		07/07/2023		4,803		(50)			(50)		4,753	4,753			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282107	SIMI VALLEY	CA		02/27/2026		636,778		(21,405)			(21,405)		615,373	615,373			
100273233	LONG BEACH	CA		01/16/2026		3,199		(89)			(89)		3,110	3,110			
100205039	EAST HAMPTON	NY		04/11/2025		3,187		(131)			(131)		3,056	3,056			
100120519	MURRIETA	CA		08/18/2023		2,875		(69)			(69)		2,806	2,806			
100165634	MIRAMAR	FL		10/04/2024		3,596		(94)			(94)		3,502	3,502			
100180664	SALEM	OR		11/26/2024		3,136		(24)			(24)		3,112	3,112			
100273267	BRECKENRIDGE	CO		01/16/2026		3,680		(85)			(85)		3,595	3,595			
100282081	GRAFORD	TX		02/27/2026		2,335		(32)			(32)		2,303	2,303			
100243266	RANCHO CUCAMONGA	CA		09/26/2025		19,269		(908)			(908)		18,361	18,361			
100078045	VENICE	CA		01/21/2022		6,599		(179)			(179)		6,420	6,420			
100173690	LOS ANGELES	CA		10/30/2024		3,625		(102)			(102)		3,523	3,523			
100202583	IRVINE	CA		03/21/2025		3,329		(104)			(104)		3,225	3,225			
730101930	COVINA	CA		12/27/2023		5,312		222			222		5,534	5,534			
100166024	SAN DIEGO	CA		09/06/2024		3,689		(84)			(84)		3,605	3,605			
100283110	GLENDALE	CA		03/09/2026		2,388		(57)			(57)		2,331	2,331			
100219503	CORTEZ	FL		07/07/2025		2,926		(96)			(96)		2,830	2,830			
100148644	LOS ANGELES	CA		05/15/2024		3,781		6			6		3,787	3,787			
100114692	TRABUCO CANYON	CA		06/29/2023		4,465		53			53		4,518	4,518			
100157614	VERO BEACH	FL		06/28/2024		3,407		(133)			(133)		3,274	3,274			
100161405	DUNEDIN	FL		07/26/2024		13,473		(81)			(81)		13,392	13,392			
100238329	YORBA LINDA	CA		09/19/2025		33,064		(1,163)			(1,163)		31,901	31,901			
100082224	PUERTO LOS CABOS	MEX		04/14/2022		5,559							5,559	5,559			
100102779	HENDERSON	NV		06/22/2023		2,494		(50)			(50)		2,444	2,444			
730302495	LOS ANGELES	CA		12/27/2023		4,020		117			117		4,137	4,137			
100173516	NAPLES	FL		10/29/2024		16,785		(324)			(324)		16,461	16,461			
100057252	PALOS VERDES ESTATES	CA		05/19/2021		6,743		(228)			(228)		6,515	6,515			
100172700	PRINCEVILLE	HI		11/21/2024		3,324		(116)			(116)		3,208	3,208			
730101756	SAN PEDRO	CA		12/27/2023		6,036		197			197		6,233	6,233			
100181413	HAWTHORNE	CA		01/09/2025		3,246		(113)			(113)		3,133	3,133			
100272001	BURBANK	CA		01/08/2026		3,506		(46)			(46)		3,460	3,460			
100243414	DAVIE	FL		09/26/2025		3,910		(9)			(9)		3,901	3,901			
100266790	SAN DIEGO	CA		12/22/2025		3,793		(34)			(34)		3,759	3,759			
100266732	BEND	OR		12/22/2025		3,853		(4)			(4)		3,849	3,849			
100173502	SHALIMAR	FL		10/29/2024		3,176		(147)			(147)		3,029	3,029			
100211600	LYNNWOOD	WA		06/23/2025		3,130		(57)			(57)		3,073	3,073			
100141384	LOS ANGELES	CA		01/30/2024		2,958		(47)			(47)		2,911	2,911			
100117419	FLUSHING	NY		07/20/2023		5,006		130			130		5,136	5,136			
100154604	CASTAIC	CA		06/14/2024		4,435		(40)			(40)		4,395	4,395			
100109009	LOS ANGELES	CA		05/31/2023		3,633		(203)			(203)		3,430	3,430			
100274113	SUNNYVALE	CA		01/27/2026		3,801		(20)			(20)		3,781	3,781			
100169991	HALLANDALE BEACH	FL		11/08/2024		3,624		(162)			(162)		3,462	3,462			
100087297	MESA	AZ		10/25/2022		5,108		251			251		5,359	5,359			
100163840	WINDSOR	CO		09/27/2024		3,181		(113)			(113)		3,068	3,068			
100246997	HINGHAM	MA		10/21/2025		3,033		(101)			(101)		2,932	2,932			
100134884	CLIFFSIDE PARK	NJ		10/30/2023		3,029		30			30		3,059	3,059			
100173465	TAVEMIER	FL		10/29/2024		3,510		(79)			(79)		3,431	3,431			
100245170	NASHVILLE	TN		10/07/2025		4,563		(110)			(110)		4,453	4,453			
5.00007E+11	EINDHOVEN	NLD		12/23/2025		496							496	361	(135)		(135)
100245991	BREA	CA		10/07/2025		2,858		(135)			(135)		2,723	2,723			
100135983	RENO	NV		11/16/2023		4,323		28			28		4,351	4,351			
100164212	LOS GATOS	CA		08/21/2024		3,369		(81)			(81)		3,288	3,288			

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100167530	SALINAS	CA		10/31/2024		3,609		(73)			(73)		3,536	3,536			
100243491	BOULDER	CO		09/26/2025		3,617		(125)			(125)		3,492	3,492			
100116856	OAKLAND	CA		07/20/2023		3,713		190			190		3,903	3,903			
100246578	GRANADA HILLS	CA		10/15/2025		3,067		(84)			(84)		2,983	2,983			
100170475	MIAMI	FL		10/09/2024		2,775		(100)			(100)		2,675	2,675			
100258088	VENICE	CA		11/26/2025		3,852		(64)			(64)		3,788	3,788			
100255045	SAN JOSE	CA		11/19/2025		11,248		(310)			(310)		10,938	10,938			
100083954	ORANGE	CA		07/12/2022		4,545		1			1		4,546	4,546			
100219580	FOUNTAIN HILLS	AZ		07/07/2025		2,912		(78)			(78)		2,834	2,834			
100086724	GRANADA HILLS	CA		09/30/2022		3,841		23			23		3,864	3,864			
5.00008E+11	ALPHEN AAN DEN RIJN	NLD		02/25/2026		288							288	155	(134)		(134)
100274122	KAILUA KONA	HI		01/27/2026		3,423		(89)			(89)		3,334	3,334			
100205599	HOUSTON	TX		05/09/2025		3,461		(132)			(132)		3,329	3,329			
100204048	LOS ANGELES	CA		03/28/2025		3,207		(150)			(150)		3,057	3,057			
100065833	ENCINO	CA		07/23/2021		9,450		(353)			(353)		9,097	9,097			
100266783	MARIETTA	GA		12/22/2025		3,687		(42)			(42)		3,645	3,645			
100207426	WAYZATA	MN		04/29/2025		3,345		(75)			(75)		3,270	3,270			
100235292	SCOTTSDALE	AZ		08/29/2025		5,067		(118)			(118)		4,949	4,949			
100190722	LOOMIS	CA		01/27/2025		2,782		(91)			(91)		2,691	2,691			
100151914	OCEANSIDE	CA		07/10/2024		3,247		(3)			(3)		3,244	3,244			
100261705	FOUNTAIN VALLEY	CA		12/12/2025		3,420		(113)			(113)		3,307	3,307			
100203935	TUCSON	AZ		03/28/2025		3,276		(86)			(86)		3,190	3,190			
100212620	LA QUINTA	CA		05/29/2025		2,793		(95)			(95)		2,698	2,698			
100162063	PARKLAND	FL		07/31/2024		5,391		(118)			(118)		5,273	5,273			
100267352	MORGAN HILL	CA		12/24/2025		3,765		(104)			(104)		3,661	3,661			
100172618	SAN RAMON	CA		10/24/2024		2,594		(79)			(79)		2,515	2,515			
100103382	PASADENA	CA		06/16/2023		5,374		(57)			(57)		5,317	5,317			
100173433	WINTER PARK	FL		10/29/2024		3,604		(183)			(183)		3,421	3,421			
100091710	HOUSTON	TX		03/24/2023		3,890		(95)			(95)		3,795	3,795			
100171264	BROOKLYN	NY		10/16/2024		3,242		(151)			(151)		3,091	3,091			
100177259	CHARLESTON	SC		01/16/2025		3,249		(43)			(43)		3,206	3,206			
100168688	SAN BRUNO	CA		09/25/2024		3,292		(128)			(128)		3,164	3,164			
100227955	QUEEN CREEK	AZ		08/04/2025		3,411		(28)			(28)		3,383	3,383			
100180794	SOUTHWEST RANCHES	FL		11/26/2024		3,649		(59)			(59)		3,590	3,590			
100273201	SAMMAMISH	WA		01/16/2026		3,338		(101)			(101)		3,237	3,237			
100261702	VERO BEACH	FL		12/12/2025		2,312		(79)			(79)		2,233	2,233			
100246038	JOHNS ISLAND	SC		10/08/2025		316,422		(6,829)			(6,829)		309,593	309,593			
100198987	CHANDLER	AZ		02/28/2025		3,099		(49)			(49)		3,050	3,050			
100220778	MONROVIA	CA		07/18/2025		2,940		(138)			(138)		2,802	2,802			
100216195	MARINA	CA		06/20/2025		3,022		(109)			(109)		2,913	2,913			
100235698	HACIENDA HEIGHTS	CA		09/02/2025		3,497		70			70		3,567	3,567			
100236312	SAINT CHARLES	IL		09/10/2025		5,928		(221)			(221)		5,707	5,707			
100088070	SAN JUAN CAPISTRANO	CA		10/25/2022		4,113		38			38		4,151	4,151			
100180659	AUSTIN	TX		11/26/2024		3,382		(95)			(95)		3,287	3,287			
100107976	HAWTHORNE	CA		05/22/2023		4,372		132			132		4,504	4,504			
730301712	LOS ANGELES	CA		12/27/2023		5,694		452			452		6,146	6,146			
100163976	TORRANCE	CA		10/04/2024		3,659		(28)			(28)		3,631	3,631			
4010053994	BEACHWOOD	NJ		07/27/2023		3,736		(69)			(69)		3,667	3,667			
100153031	SARASOTA	FL		06/27/2024		3,202		(51)			(51)		3,151	3,151			
100214253	GILROY	CA		05/30/2025		6,878		(305)			(305)		6,573	6,573			
100201815	IRVINE	CA		03/18/2025		3,213		(124)			(124)		3,089	3,089			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087190	VENICE	CA		10/25/2022		5,244		510			510		5,754	5,754			
100079420	LOS ALAMITOS	CA		03/17/2022		203		(3)			(3)		200	200			
100277365	GLENDALE	CA		02/12/2026		4,734		(68)			(68)		4,666	4,666			
100282056	LAWRENCEVILLE	GA		02/27/2026		6,415		(73)			(73)		6,342	6,342			
100137419	DUBLIN	CA		01/11/2024		3,213		(72)			(72)		3,141	3,141			
735112806	HAWTHORNE	CA		12/27/2023		27,338		2,464			2,464		29,802	29,802			
100267243	PLEASANT HILL	CA		12/24/2025		3,573		(64)			(64)		3,509	3,509			
100175563	LITTLE COMPTON	RI		11/12/2024		4,244		(18)			(18)		4,226	4,226			
100214158	SCOTTSDALE	AZ		05/30/2025		4,120		(81)			(81)		4,039	4,039			
100245182	STUDIO CITY	CA		10/07/2025		3,919		58			58		3,977	3,977			
100192398	PALM BEACH GARDENS	FL		02/07/2025		3,217		(103)			(103)		3,114	3,114			
100100512	ORLANDO	FL		04/27/2023		3,163		(49)			(49)		3,114	3,114			
325054770	WOODINVILLE	WA		06/13/2025		1,385,670							1,385,670	1,385,670			
100156262	OCEAN CITY	NJ		07/25/2024		2,925		(153)			(153)		2,772	2,772			
100247471	SAN DIEGO	CA		11/26/2025		2,919		(138)			(138)		2,781	2,781			
100137892	SARASOTA	FL		12/08/2023		2,715		(87)			(87)		2,628	2,628			
100175336	PLEASANT HILL	CA		11/05/2024		3,855		(36)			(36)		3,819	3,819			
100266722	LOS ANGELES	CA		12/22/2025		3,816		(7)			(7)		3,809	3,809			
100144500	LA QUINTA	CA		04/26/2024		3,447		(86)			(86)		3,361	3,361			
100214544	VIENNA	VA		06/06/2025		3,756		15			15		3,771	3,771			
100273202	SCOTTSDALE	AZ		01/16/2026		2,271		(64)			(64)		2,207	2,207			
100243718	CAVE CREEK	AZ		09/29/2025		3,467		(67)			(67)		3,400	3,400			
100246942	MORGAN HILL	CA		10/17/2025		3,584		(101)			(101)		3,483	3,483			
403051362	HOLLY HILL	FL		11/04/2024		3,522		(104)			(104)		3,418	3,418			
100175580	UPPER SADDLE RIVER	NJ		11/12/2024		3,910		(36)			(36)		3,874	3,874			
100228226	SUN VALLEY	CA		08/11/2025		2,817		(118)			(118)		2,699	2,699			
100185969	TRUCKEE	CA		12/26/2024		2,072		(62)			(62)		2,010	2,010			
730102373	LOS ANGELES	CA		12/27/2023		7,122		380			380		7,502	7,502			
100219981	SAN DIEGO	CA		07/11/2025		2,328		(65)			(65)		2,263	2,263			
100277644	WHITTIER	CA		02/19/2026		2,356		(46)			(46)		2,310	2,310			
100215985	PLACENTIA	CA		07/11/2025		2,839		(122)			(122)		2,717	2,717			
100247160	BONSALL	CA		11/14/2025		8,745		(236)			(236)		8,509	8,509			
100141714	CASTAIC	CA		01/30/2024		2,751		(52)			(52)		2,699	2,699			
100234718	TAMPA	FL		08/28/2025		3,306		(105)			(105)		3,201	3,201			
100185574	KEYSTONE	CO		12/20/2024		3,601		(113)			(113)		3,488	3,488			
100243398	HUNTINGTON BEACH	CA		09/26/2025		3,188		(119)			(119)		3,069	3,069			
100258272	TUCSON	AZ		12/05/2025		3,395		(46)			(46)		3,349	3,349			
100258046	SAN DIEGO	CA		11/26/2025		3,543		(91)			(91)		3,452	3,452			
100180624	PASADENA	CA		11/26/2024		6,384		(40)			(40)		6,344	6,344			
100244424	SANTA BARBARA	CA		09/29/2025		3,179		(91)			(91)		3,088	3,088			
100180603	MURRIETA	CA		11/26/2024		4,047		(162)			(162)		3,885	3,885			
100247639	LOS ANGELES	CA		10/29/2025		3,528		(138)			(138)		3,390	3,390			
100169934	CAPE CORAL	FL		11/08/2024		3,693		(135)			(135)		3,558	3,558			
100078046	VENICE	CA		01/21/2022		6,448		(175)			(175)		6,273	6,273			
100153159	SEBASTOPOL	CA		05/28/2024		7,337		1,773			1,773		9,110	9,110			
100274045	LONG BEACH	CA		01/26/2026		2,907		(110)			(110)		2,797	2,797			
100261585	WOODLAND	CA		12/12/2025		2,605		(101)			(101)		2,504	2,504			
100211980	WOODLAND HILLS	CA		05/22/2025		3,175		(68)			(68)		3,107	3,107			
100170032	GARDEN CITY	ID		11/08/2024		616,717		(13,161)			(13,161)		603,556	603,556			
730101542	LONG BEACH	CA		12/27/2023		6,688		37			37		6,725	6,725			
100204030	PEORIA	AZ		03/28/2025		3,108		(56)			(56)		3,052	3,052			

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100245916	ORLANDO	FL		11/06/2025		3,511		(44)			(44)		3,467	3,467			
100180600	HONOLULU	HI		11/26/2024		3,414		(58)			(58)		3,356	3,356			
100057238	GLENDALE	CA		05/19/2021		8,106		(269)			(269)		7,837	7,837			
100214281	CAREFREE	AZ		05/30/2025		3,480		(45)			(45)		3,435	3,435			
100238246	SAN RAMON	CA		09/18/2025		3,253		(141)			(141)		3,112	3,112			
100200550	LOS ALAMITOS	CA		03/11/2025		3,576		(49)			(49)		3,527	3,527			
100201456	COLMA	CA		03/12/2025		3,321		(101)			(101)		3,220	3,220			
100193705	WEST GREENWICH	RI		02/10/2025		2,848		(87)			(87)		2,761	2,761			
100116361	SAN FRANCISCO	CA		07/20/2023		5,040		2,580			2,580		7,620	7,620			
100243228	SAN FRANCISCO	CA		09/26/2025		3,279		(114)			(114)		3,165	3,165			
100274090	OAKLAND	CA		01/27/2026		3,400		(64)			(64)		3,336	3,336			
100143785	BRIGHTON	CO		02/28/2024		5,920		(139)			(139)		5,781	5,781			
100266772	BERKELEY	CA		12/22/2025		3,697		(25)			(25)		3,672	3,672			
100191330	ASTORIA	NY		01/30/2025		3,186		(149)			(149)		3,037	3,037			
100273225	LADERA RANCH	CA		01/16/2026		3,618		(11)			(11)		3,607	3,607			
100209817	OAK BROOK	IL		05/05/2025		3,348		(31)			(31)		3,317	3,317			
730101610	LOS ANGELES	CA		12/27/2023		7,836		49			49		7,885	7,885			
100212468	CLIFTON	VA		05/27/2025		2,585		84			84		2,669	2,669			
100282258	MINNEAPOLIS	MN		02/27/2026		2,002		(90)			(90)		1,912	1,912			
100272136	GLENDORA	CA		01/08/2026		3,517		(58)			(58)		3,459	3,459			
100219486	BEACH HAVEN	NJ		07/07/2025		3,149		(93)			(93)		3,056	3,056			
100167799	VAN NUYS	CA		09/19/2024		1,779		(66)			(66)		1,713	1,713			
100118100	SANTA BARBARA	CA		07/20/2023		3,052		(46)			(46)		3,006	3,006			
100193697	AUSTIN	TX		02/10/2025		3,333		(75)			(75)		3,258	3,258			
100247164	LAGUNA NIGUEL	CA		11/14/2025		8,320		(191)			(191)		8,129	8,129			
100215898	ENCINO	CA		06/16/2025		3,304		(59)			(59)		3,245	3,245			
100258278	ASHLAND	MA		12/05/2025		2,964		(88)			(88)		2,876	2,876			
100212231	BURBANK	CA		05/23/2025		1,029		(46)			(46)		983	983			
730300225	PASADENA	CA		12/27/2023		5,949		463			463		6,412	6,412			
100216619	VENTURA	CA		06/23/2025		3,336		(7)			(7)		3,329	3,329			
100118744	SAN JOSE	CA		07/25/2023		3,742		(109)			(109)		3,633	3,633			
100181654	MARATHON	FL		12/11/2024		3,459		(103)			(103)		3,356	3,356			
100209162	REHOBOTH BEACH	DE		04/30/2025		3,462		21			21		3,483	3,483			
100175646	PALMETTO BAY	FL		11/12/2024		3,300		(77)			(77)		3,223	3,223			
100132354	ANTHEM	AZ		11/03/2023		5,092		507			507		5,599	5,599			
100238093	SNOHOMISH	WA		09/15/2025		3,005		(122)			(122)		2,883	2,883			
730007556	BEVERLY HILLS	CA		12/27/2023		6,490		559			559		7,049	7,049			
100238058	ALPINE MEADOWS	CA		10/03/2025		4,556		(183)			(183)		4,373	4,373			
100273224	LADERA RANCH	CA		01/16/2026		2,392		(1)			(1)		2,391	2,391			
100175587	WRIGHTSVILLE BEACH	NC		11/12/2024		3,121		(6)			(6)		3,115	3,115			
100120644	ANAHEIM	CA		08/21/2023		2,764		(22)			(22)		2,742	2,742			
100266791	LOS ANGELES	CA		12/22/2025		3,611		(40)			(40)		3,571	3,571			
100169300	BROOKLYN	NY		09/27/2024		3,347		(84)			(84)		3,263	3,263			
100178424	PANAMA CITY BEACH	FL		11/21/2024		2,526		(36)			(36)		2,490	2,490			
100172967	RANCHO SANTA MARGARITA	CA		10/25/2024		3,537		(62)			(62)		3,475	3,475			
100150215	SEAL BEACH	CA		04/30/2024		1,403		(32)			(32)		1,371	1,371			
100086714	DUNEDIN	FL		09/30/2022		3,905		42			42		3,947	3,947			
100273236	WESTHAMPTON	NY		01/16/2026		3,554		(69)			(69)		3,485	3,485			
100191113	DOWNEY	CA		01/29/2025		3,394		(12)			(12)		3,382	3,382			
100235726	PALMETTO BAY	FL		09/22/2025		3,408		(22)			(22)		3,386	3,386			
100190234	LOS ANGELES	CA		01/21/2025		1,829		(65)			(65)		1,764	1,764			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152800	LOS ANGELES	CA		05/22/2024		3,117		(85)			(85)		3,032	3,032			
100248905	KEYSTONE	CO		10/29/2025		3,344		(98)			(98)		3,246	3,246			
100246047	FLAGSTAFF	AZ		10/08/2025		3,573		(78)			(78)		3,495	3,495			
100174899	CELEBRATION	FL		10/31/2024		1,818		(88)			(88)		1,730	1,730			
100191302	MATTAPOISETT	MA		01/30/2025		3,381		(93)			(93)		3,288	3,288			
100082618	ORANGE	CA		04/14/2022		12,257		(184)			(184)		12,073	12,073			
4010059054	RIVERHEAD	NY		09/28/2023		3,023		(90)			(90)		2,933	2,933			
100218171	DANA POINT	CA		07/22/2025		3,222		(110)			(110)		3,112	3,112			
100185544	RIVERSIDE	CA		12/20/2024		2,479		(39)			(39)		2,440	2,440			
100261661	CLE ELUM	WA		12/12/2025		3,293		(89)			(89)		3,204	3,204			
100172639	MIAMI	FL		10/24/2024		14,196		(172)			(172)		14,024	14,024			
100167523	BUFORD	GA		10/31/2024		3,201		(45)			(45)		3,156	3,156			
100180681	SUNNYVALE	CA		11/26/2024		3,283		(127)			(127)		3,156	3,156			
100277622	AUSTIN	TX		02/17/2026		3,321		(109)			(109)		3,212	3,212			
730302688	INGLEWOOD	CA		12/27/2023		4,101		5			5		4,106	4,106			
100181530	ORLANDO	FL		12/06/2024		3,848		11			11		3,859	3,859			
100245093	SUPERIOR	CO		10/03/2025		8,842		(206)			(206)		8,636	8,636			
100166344	ELMHURST	IL		10/24/2024		2,352		(30)			(30)		2,322	2,322			
100173078	HUNTINGTON	NY		10/25/2024		3,026		(91)			(91)		2,935	2,935			
100254584	HUNTINGTON BEACH	CA		11/10/2025		2,776		(104)			(104)		2,672	2,672			
100065859	WESTLAKE VILLAGE	CA		07/27/2021		8,864		(940)			(940)		7,924	7,924			
100173779	CARMEL	IN		10/30/2024		3,636		(95)			(95)		3,541	3,541			
100170902	GARDEN GROVE	CA		10/11/2024		2,882		(131)			(131)		2,751	2,751			
100265488	SUNLAND	CA		12/19/2025		2,193		(105)			(105)		2,088	2,088			
100235327	PARKER	TX		08/29/2025		3,210		(131)			(131)		3,079	3,079			
100219703	TRUCKEE	CA		07/07/2025		3,381		(77)			(77)		3,304	3,304			
100214458	SUNLAND	CA		06/06/2025		3,093		(92)			(92)		3,001	3,001			
100216170	LOS ANGELES	CA		06/18/2025		3,149		(81)			(81)		3,068	3,068			
100265450	LOS ANGELES	CA		12/19/2025		2,207		(151)			(151)		2,056	2,056			
100180735	LOMITA	CA		11/26/2024		2,493		(16)			(16)		2,477	2,477			
100219535	SCOTTSDALE	AZ		07/07/2025		3,825		2			2		3,827	3,827			
100216036	BELLAIRE	TX		06/17/2025		2,941		(39)			(39)		2,902	2,902			
100178248	WHITTIER	CA		11/19/2024		4,063		(33)			(33)		4,030	4,030			
100226544	LOS ANGELES	CA		07/30/2025		3,045		(109)			(109)		2,936	2,936			
100283092	BURBANK	CA		03/09/2026		2,014		(73)			(73)		1,941	1,941			
100273922	FRISCO	TX		01/26/2026		3,567		(79)			(79)		3,488	3,488			
100165679	ARCADIA	CA		10/04/2024		3,274		(110)			(110)		3,164	3,164			
100219763	GAMBRILLS	MD		07/08/2025		3,368		(48)			(48)		3,320	3,320			
100076835	WELLINGTON	FL		12/27/2021		7,987		(58)			(58)		7,929	7,929			
100211638	FAIRVIEW	TX		05/16/2025		47,985		(1,331)			(1,331)		46,654	46,654			
100080356	HUNTINGTON BEACH	CA		02/28/2022		6,189		(160)			(160)		6,029	6,029			
100229992	LOS ANGELES	CA		08/22/2025		3,266		(23)			(23)		3,243	3,243			
100148629	KAPAA	HI		05/15/2024		3,452		(45)			(45)		3,407	3,407			
100161956	AROMAS	CA		07/31/2024		2,926		(28)			(28)		2,898	2,898			
100245183	MEAD	WA		10/07/2025		3,489		(83)			(83)		3,406	3,406			
100206936	MILL CREEK	WA		04/25/2025		3,034		(77)			(77)		2,957	2,957			
100258033	FALLBROOK	CA		11/26/2025		3,446		(131)			(131)		3,315	3,315			
100168211	SANTA BARBARA	CA		09/20/2024		3,627		(57)			(57)		3,570	3,570			
100266782	LADERA RANCH	CA		12/22/2025		3,514		(36)			(36)		3,478	3,478			
100221279	EMERALD HILLS	CA		07/22/2025		3,314		(43)			(43)		3,271	3,271			
100139545	ST. LOUIS	MO		12/28/2023		3,110		(16)			(16)		3,094	3,094			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100246055	HILTON HEAD ISLAND	SC		10/08/2025		3,278		(71)			(71)		3,207	3,207			
100243306	MILLBRAE	CA		09/26/2025		17,412		(684)			(684)		16,728	16,728			
100133398	LOOMIS	CA		11/21/2023		3,077		(32)			(32)		3,045	3,045			
100282260	HEATH	TX		02/27/2026		1,893		(53)			(53)		1,840	1,840			
100177351	TAMPA	FL		01/16/2025		3,783		(19)			(19)		3,764	3,764			
100236974	FAIRHOPE	AL		09/12/2025		3,357		(83)			(83)		3,274	3,274			
100116738	IRVINE	CA		07/20/2023		6,516		159			159		6,675	6,675			
100199095	PORTER RANCH	CA		03/03/2025		2,880		(27)			(27)		2,853	2,853			
100255070	GLENDALE	CA		11/19/2025		3,445		(94)			(94)		3,351	3,351			
100215012	LOS ANGELES	CA		06/11/2025		2,846		(53)			(53)		2,793	2,793			
100077987	GOLD RIVER	CA		01/06/2022		3,059		(59)			(59)		3,000	3,000			
100246004	BURBANK	CA		10/07/2025		2,570		(110)			(110)		2,460	2,460			
100099972	PONTE VEDRA BEACH	FL		03/28/2023		3,099		(33)			(33)		3,066	3,066			
100215802	ARCADIA	CA		06/12/2025		3,382		(60)			(60)		3,322	3,322			
100128906	SANTA ANA	CA		09/21/2023		3,048		(32)			(32)		3,016	3,016			
100215650	WHITTIER	CA		06/13/2025		3,095		(119)			(119)		2,976	2,976			
100258348	LOS ANGELES	CA		12/05/2025		3,344		(121)			(121)		3,223	3,223			
100180758	WALPOLE	MA		11/26/2024		2,083		(31)			(31)		2,052	2,052			
100181356	LOS ANGELES	CA		12/06/2024		4,277		(156)			(156)		4,121	4,121			
100247157	PALOS VERDES ESTATES	CA		11/14/2025		3,752		(32)			(32)		3,720	3,720			
100191347	SAN DIEGO	CA		01/30/2025		3,583		(37)			(37)		3,546	3,546			
100190174	SAN DIEGO	CA		01/21/2025		3,384		(23)			(23)		3,361	3,361			
100118800	BRYN MAWR	PA		08/30/2023		2,149		(7)			(7)		2,142	2,142			
100083819	DENVILLE	NJ		07/12/2022		4,292		97			97		4,389	4,389			
100254724	DOWNEY	CA		11/14/2025		3,485		(105)			(105)		3,380	3,380			
100184962	WEST HILLS	CA		12/19/2024		3,259		(31)			(31)		3,228	3,228			
4010074915	MOUNT HOLLY	NJ		08/27/2024		189,205		(3,805)			(3,805)		185,400	185,400			
100133852	WAXHAW	NC		10/20/2023		701		(22)			(22)		679	679			
730302378	SAN DIEGO	CA		12/27/2023		7,639		219			219		7,858	7,858			
100150773	CASTRO VALLEY	CA		05/07/2024		3,321		(44)			(44)		3,277	3,277			
100282234	LOS ANGELES	CA		02/27/2026		2,107		(48)			(48)		2,059	2,059			
100216081	BIG SKY	MT		06/17/2025		7,999		(357)			(357)		7,642	7,642			
100101069	POMONA	NY		04/28/2023		5,353		918			918		6,271	6,271			
100267351	IRVINE	CA		12/24/2025		3,403		(132)			(132)		3,271	3,271			
100172158	GRANITE BAY	CA		10/17/2024		3,263		(51)			(51)		3,212	3,212			
100079607	SAN JOSE	CA		04/08/2022		6,910		319			319		7,229	7,229			
100207389	PACIFIC GROVE	CA		04/29/2025		3,231		(100)			(100)		3,131	3,131			
100128847	MILILANI	HI		09/21/2023		3,718		(68)			(68)		3,650	3,650			
100247410	PORTER RANCH	CA		10/24/2025		3,532		(142)			(142)		3,390	3,390			
100282093	LOS ANGELES	CA		02/27/2026		4,232		(94)			(94)		4,138	4,138			
100207311	THOUSAND OAKS	CA		04/28/2025		3,133		(78)			(78)		3,055	3,055			
100080343	SHERMAN OAKS	CA		02/28/2022		7,166		(124)			(124)		7,042	7,042			
100190851	SNOHOMISH	WA		01/27/2025		3,233		(70)			(70)		3,163	3,163			
100116541	KANSAS CITY	MO		07/20/2023		4,665		1,367			1,367		6,032	6,032			
100158626	SANTA ANA	CA		07/10/2024		3,244		(46)			(46)		3,198	3,198			
100173816	MASSAPEQUA	NY		10/31/2024		2,918		(77)			(77)		2,841	2,841			
100205159	MOUNT PLEASANT	SC		05/01/2025		3,491		5			5		3,496	3,496			
100243358	STUDIO CITY	CA		09/26/2025		3,314		(156)			(156)		3,158	3,158			
100266750	LAFAYETTE	CA		12/22/2025		3,496		(45)			(45)		3,451	3,451			
100163397	TAMPA	FL		09/27/2024		44,822		(702)			(702)		44,120	44,120			
100191193	LOS ANGELES	CA		01/29/2025		2,897		(135)			(135)		2,762	2,762			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226882	LOS ANGELES	CA		07/30/2025		3,172		(87)			(87)		3,085	3,085			
100164646	HIGHLAND PARK	CA		08/23/2024		3,462		(86)			(86)		3,376	3,376			
100192821	CULVER CITY	CA		02/10/2025		3,564		19			19		3,583	3,583			
100254133	WATSONVILLE	CA		12/12/2025		3,183		(80)			(80)		3,103	3,103			
100266769	SAN JUAN CAPISTRANO	CA		12/22/2025		3,459		(41)			(41)		3,418	3,418			
100266717	TUCSON	AZ		12/22/2025		3,605		(20)			(20)		3,585	3,585			
100274098	KIRKLAND	WA		01/27/2026		2,912		(82)			(82)		2,830	2,830			
100202510	SAN FRANCISCO	CA		03/21/2025		3,204		(64)			(64)		3,140	3,140			
100165052	LONG BEACH	CA		08/28/2024		3,328		(35)			(35)		3,293	3,293			
100178242	LAS VEGAS	NV		11/19/2024		7,895		47			47		7,942	7,942			
100115357	MAKAWAO	HI		07/17/2023		2,689		(66)			(66)		2,623	2,623			
730301690	SANTA CRUZ	CA		12/27/2023		4,201		346			346		4,547	4,547			
100175882	SOUTHAMPTON	NY		11/12/2024		3,430		50			50		3,480	3,480			
730301077	PLEASANT HILL	CA		12/27/2023		6,910		270			270		7,180	7,180			
100154600	KENSINGTON	MD		06/14/2024		2,692		(119)			(119)		2,573	2,573			
100273227	HUNTINGTON BEACH	CA		01/16/2026		2,370		(58)			(58)		2,312	2,312			
100193986	PLANO	TX		02/11/2025		3,860		(63)			(63)		3,797	3,797			
100078641	CENTENNIAL	CO		02/02/2022		7,321		299			299		7,620	7,620			
100188954	YORBA LINDA	CA		01/09/2025		3,148		(120)			(120)		3,028	3,028			
100248953	SCOTTSDALE	AZ		10/29/2025		3,426		(95)			(95)		3,331	3,331			
100247507	LOS ANGELES	CA		10/28/2025		2,786		(171)			(171)		2,615	2,615			
403050593	MILWAUKEE	WI		06/28/2024		3,153		(44)			(44)		3,109	3,109			
100245165	MOORESVILLE	NC		10/07/2025		3,280		(79)			(79)		3,201	3,201			
100247460	PASADENA	CA		11/26/2025		3,514		(89)			(89)		3,425	3,425			
100256449	DIAMOND BAR	CA		11/25/2025		4,884		(151)			(151)		4,733	4,733			
100204959	GRANITE BAY	CA		04/10/2025		2,506		(97)			(97)		2,409	2,409			
100141635	SANTA CLARA	CA		01/30/2024		2,230		(74)			(74)		2,156	2,156			
100102800	OLD TAPPAN	NJ		06/22/2023		2,849		(86)			(86)		2,763	2,763			
100154549	SANTA ANA	CA		06/14/2024		11,281		(377)			(377)		10,904	10,904			
100171480	VENICE	CA		10/16/2024		5,902		(77)			(77)		5,825	5,825			
100277204	HOLLISTER	CA		02/10/2026		2,105		(66)			(66)		2,039	2,039			
100168002	MORRISTOWN	NJ		09/20/2024		3,172		(63)			(63)		3,109	3,109			
100221345	SHOW LOW	AZ		07/22/2025		2,954		(127)			(127)		2,827	2,827			
100149037	ESCONDIDO	CA		04/19/2024		2,887		(89)			(89)		2,798	2,798			
100162025	SAN DIEGO	CA		07/31/2024		2,547		(50)			(50)		2,497	2,497			
100207313	DISCOVERY BAY	CA		04/28/2025		3,127		(99)			(99)		3,028	3,028			
730302652	HOUSTON	TX		12/27/2023		4,089		72			72		4,161	4,161			
100210505	DAVIS	CA		05/15/2025		2,393		(2)			(2)		2,391	2,391			
100201503	MISSION VIEJO	CA		03/12/2025		3,028		(103)			(103)		2,925	2,925			
403048801	UPPER DEERFIELD	NJ		06/28/2024		2,777		(70)			(70)		2,707	2,707			
100202995	MISSOURI CITY	TX		04/25/2025		3,354		(26)			(26)		3,328	3,328			
100254096	VIRGINIA BEACH	VA		11/06/2025		2,890		(127)			(127)		2,763	2,763			
100175592	EDWARDS	CO		11/12/2024		4,665		(85)			(85)		4,580	4,580			
100137383	STEAMBOAT SPRINGS	CO		12/05/2023		3,208		(26)			(26)		3,182	3,182			
100204094	NORTH HOLLYWOOD	CA		03/28/2025		3,791		(118)			(118)		3,673	3,673			
100169327	FLUSHING	NY		09/27/2024		3,232		(59)			(59)		3,173	3,173			
100193730	LONG BEACH	NY		02/10/2025		3,011		(120)			(120)		2,891	2,891			
100116883	SAN DIEGO	CA		07/20/2023		3,740		17			17		3,757	3,757			
100210226	OAKLAND	CA		05/09/2025		3,310		(65)			(65)		3,245	3,245			
100167453	GLENDALE	CA		09/16/2024		3,499		(99)			(99)		3,400	3,400			
100219485	ARROYO GRANDE	CA		07/07/2025		3,860		(24)			(24)		3,836	3,836			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191014	MONTCLAIR	NJ		01/29/2025		2,585		(114)			(114)		2,471	2,471			
100268177	WAIKOLOA	HI		12/29/2025		3,515		(47)			(47)		3,468	3,468			
100245171	CLERMONT	FL		10/07/2025		4,080		(54)			(54)		4,026	4,026			
100211619	SAN DIEGO	CA		06/23/2025		1,991		(41)			(41)		1,950	1,950			
100266778	AMARILLO	TX		12/22/2025		3,616		(23)			(23)		3,593	3,593			
100266775	FREMONT	CA		12/22/2025		4,121		21			21		4,142	4,142			
100174066	FALLS CHURCH	VA		10/31/2024		2,749		(110)			(110)		2,639	2,639			
100160552	OWINGS MILLS	MD		07/19/2024		4,864		(48)			(48)		4,816	4,816			
100102054	MONROVIA	CA		04/14/2023		3,078		(70)			(70)		3,008	3,008			
100274118	HEBRON	NH		01/27/2026		3,731		42			42		3,773	3,773			
100180733	SANTA CLARITA	CA		11/26/2024		4,961		(122)			(122)		4,839	4,839			
100204856	PLYMOUTH	MN		04/09/2025		3,572		18			18		3,590	3,590			
100238231	SCOTTSDALE	AZ		09/18/2025		3,002		(141)			(141)		2,861	2,861			
100220029	CANOGA PARK	CA		07/30/2025		2,996		(135)			(135)		2,861	2,861			
100153843	HANSON	MA		06/05/2024		2,529		24			24		2,553	2,553			
100168561	NORWALK	CA		09/25/2024		3,484		(63)			(63)		3,421	3,421			
100114957	SALT LAKE CITY	UT		07/14/2023		1,742		(25)			(25)		1,717	1,717			
100164233	LAKE OSWEGO	OR		08/21/2024		3,003		(97)			(97)		2,906	2,906			
100167074	SAN FRANCISCO	CA		09/13/2024		3,437		(27)			(27)		3,410	3,410			
100238201	MORROW BAY	CA		09/15/2025		2,907		(119)			(119)		2,788	2,788			
100167515	SIMI VALLEY	CA		10/31/2024		2,421		(79)			(79)		2,342	2,342			
100178262	RANCHO CUCAMONGA	CA		11/19/2024		3,288		(24)			(24)		3,264	3,264			
100245871	PASADENA	CA		10/24/2025		558,860		(8,864)			(8,864)		549,996	549,996			
100076396	ANNA MARIA	FL		12/23/2021		5,623		(331)			(331)		5,292	5,292			
100283623	CAPE CORAL	FL		03/13/2026		1,987		(51)			(51)		1,936	1,936			
100266736	PLEASANT HILL	CA		12/22/2025		3,649		(4)			(4)		3,645	3,645			
100266746	RANCHO MISSION VIEJO	CA		12/22/2025		3,627		(4)			(4)		3,623	3,623			
100160571	TULSA	OK		07/19/2024		2,888		(42)			(42)		2,846	2,846			
100057240	ARLINGTON	VA		05/19/2021		7,556		(255)			(255)		7,301	7,301			
4010084704	ROSEVILLE	OH		11/26/2024		3,142		(81)			(81)		3,061	3,061			
100214928	TUJUNGA AREA, LOS ANGELES	CA		06/11/2025		3,111		(86)			(86)		3,025	3,025			
100209785	AUSTIN	TX		05/05/2025		2,973		(116)			(116)		2,857	2,857			
100137867	NEWBERRY	FL		12/08/2023		5,884		(258)			(258)		5,626	5,626			
100114675	TEMPLE CITY	CA		06/29/2023		3,916		(10)			(10)		3,906	3,906			
100174080	PASADENA	CA		10/31/2024		3,672		(48)			(48)		3,624	3,624			
100277394	LAFAYETTE	CA		02/12/2026		2,193		(80)			(80)		2,113	2,113			
100266762	SANTA BARBARA	CA		12/22/2025		3,552		(23)			(23)		3,529	3,529			
100194123	ANAHEIM	CA		02/14/2025		3,166		(53)			(53)		3,113	3,113			
100283079	GRANADA HILLS	CA		03/09/2026		2,254		(71)			(71)		2,183	2,183			
100205153	SOQUEL	CA		05/01/2025		3,292		(73)			(73)		3,219	3,219			
100162482	SANTA BARBARA	CA		08/07/2024		3,207		(112)			(112)		3,095	3,095			
100079592	NEW YORK	NY		04/25/2022		6,218		(473)			(473)		5,745	5,745			
100180158	FORT LAUDERDALE	FL		11/25/2024		3,132		(107)			(107)		3,025	3,025			
100283650	OZONE PARK	NY		03/13/2026		3,104		(107)			(107)		2,997	2,997			
100076622	ESCALON	CA		12/16/2021		6,929		(168)			(168)		6,761	6,761			
100282220	RIDGEFIELD	WA		02/27/2026		8,780		(325)			(325)		8,455	8,455			
100154599	KENSINGTON	MD		06/14/2024		2,652		(116)			(116)		2,536	2,536			
100214638	NORTH HOLLYWOOD	CA		06/10/2025		3,055		(82)			(82)		2,973	2,973			
100273359	CARNELIAN BAY	CA		01/21/2026		3,264		(142)			(142)		3,122	3,122			
100245101	SAN FRANCISCO	CA		10/03/2025		3,011		(122)			(122)		2,889	2,889			
10014091 9	TORRANCE	CA		02/26/2024		2,860		(55)			(55)		2,805	2,805			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247620	SEWICKLEY	PA		10/29/2025		3,363		(125)			(125)		3,238	3,238			
100138662	MAPLETON	UT		02/02/2024		1,818		31			31		1,849	1,849			
100167156	CORONA	CA		09/13/2024		3,372		(84)			(84)		3,288	3,288			
100165313	LOS ANGELES	CA		08/29/2024		1,795		(3)			(3)		1,792	1,792			
100193166	FALLBROOK	CA		03/20/2025		2,911		(111)			(111)		2,800	2,800			
100102825	BURBANK	CA		06/22/2023		193,860		(5,263)			(5,263)		188,597	188,597			
100211463	LAS VEGAS	NV		05/16/2025		2,563		(105)			(105)		2,458	2,458			
100214732	IRVINE	CA		06/11/2025		3,103		(23)			(23)		3,080	3,080			
100175673	DOWNEY	CA		11/12/2024		2,328		(108)			(108)		2,220	2,220			
100172833	ESCONDIDO	CA		12/06/2024		3,255		(90)			(90)		3,165	3,165			
100175562	LOS ANGELES	CA		11/12/2024		3,761		(15)			(15)		3,746	3,746			
100065861	LOS ANGELES	CA		07/27/2021		6,784		(119)			(119)		6,665	6,665			
100212485	IRVINE	CA		05/28/2025		1,409		(33)			(33)		1,376	1,376			
100090291	PALO ALTO	CA		01/13/2023		3,355		(2)			(2)		3,353	3,353			
100076743	DANVILLE	CA		12/30/2021		6,202		(224)			(224)		5,978	5,978			
100078051	VENICE	CA		01/21/2022		6,144		(166)			(166)		5,978	5,978			
100191027	NEW HYDE PARK	NY		01/29/2025		3,018		(44)			(44)		2,974	2,974			
100221442	NANTUCKET	MA		07/22/2025		3,098		7			7		3,105	3,105			
100205162	CORTE MADERA	CA		05/01/2025		1,426		(43)			(43)		1,383	1,383			
100255079	DOUGLASVILLE	GA		11/19/2025		4,762		(122)			(122)		4,640	4,640			
100216400	ORANGE	CA		06/20/2025		2,101		(92)			(92)		2,009	2,009			
100211510	LOS ANGELES	CA		05/16/2025		2,876		(81)			(81)		2,795	2,795			
100274077	SAN CLEMENTE	CA		01/26/2026		3,411		(90)			(90)		3,321	3,321			
100126275	TEMECULA	CA		08/30/2023		3,264		(12)			(12)		3,252	3,252			
100265434	GLENDALE	CA		12/19/2025		22,855		(524)			(524)		22,331	22,331			
100219221	HURRICANE	UT		06/27/2025		2,952		(16)			(16)		2,936	2,936			
100132531	BROOKLYN	NY		11/03/2023		3,093		36			36		3,129	3,129			
100132614	THOUSAND OAKS	CA		11/03/2023		3,344		79			79		3,423	3,423			
100090898	WEST HILLS	CA		01/31/2023		4,864		50			50		4,914	4,914			
100120312	DELRAY BEACH	FL		08/18/2023		3,531		(33)			(33)		3,498	3,498			
100191287	SAN DIEGO	CA		01/30/2025		2,968		(73)			(73)		2,895	2,895			
100214719	MARINA	CA		06/11/2025		3,090		(96)			(96)		2,994	2,994			
100206559	FOUNTAIN VALLEY	CA		04/22/2025		2,631		(123)			(123)		2,508	2,508			
100261725	YORBA LINDA	CA		12/12/2025		3,548		(132)			(132)		3,416	3,416			
100283617	THOMPSONS STATION	TN		03/13/2026		2,086		(38)			(38)		2,048	2,048			
100214649	ANAHEIM	CA		06/10/2025		2,777		(79)			(79)		2,698	2,698			
100167954	BOCA RATON	FL		09/20/2024		3,389		(44)			(44)		3,345	3,345			
730003222	ASHLAND	OR		12/27/2023		7,587		62			62		7,649	7,649			
100206538	LOS ANGELES	CA		04/22/2025		3,243		(127)			(127)		3,116	3,116			
100284052	WILSON	WY		03/24/2026		2,147		(73)			(73)		2,074	2,074			
100268207	HONOLULU	HI		12/29/2025		3,162		(43)			(43)		3,119	3,119			
100133410	IMPERIAL BEACH	CA		11/21/2023		3,075		49			49		3,124	3,124			
100149346	SPRING VALLEY	NY		04/24/2024		3,345		56			56		3,401	3,401			
100186298	ARROYO GRANDE	CA		12/27/2024		3,059		(80)			(80)		2,979	2,979			
100216080	SANTA CRUZ	CA		06/17/2025		3,145		(86)			(86)		3,059	3,059			
100191243	BALDWIN PARK	CA		01/29/2025		2,198		(96)			(96)		2,102	2,102			
100190238	PARKLAND	FL		01/21/2025		3,402		26			26		3,428	3,428			
100201310	LOS ANGELES	CA		03/12/2025		2,899		(102)			(102)		2,797	2,797			
100267348	MISSION VIEJO	CA		12/24/2025		3,483		(56)			(56)		3,427	3,427			
100228852	SOUTHAMPTON	NY		08/12/2025		3,078		(53)			(53)		3,025	3,025			
100253086	HUNTINGTON BEACH	CA		10/30/2025		3,224		(120)			(120)		3,104	3,104			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145835	IRVING	TX		03/15/2024		1,861		(28)			(28)		1,833	1,833			
100163354	BOZEMAN	MT		08/13/2024		11,776		200			200		11,976	11,976			
100283601	CHARLOTTE	NC		03/13/2026		1,968		(72)			(72)		1,896	1,896			
100266777	SEATTLE	WA		12/22/2025		2,425		(4)	4		(8)		2,417	2,417			
100156361	WEST HOLLYWOOD	CA		07/25/2024		2,324		(65)			(65)		2,259	2,259			
100177593	FLOWER MOUND	TX		01/16/2025		3,695		(1)			(1)		3,694	3,694			
100219235	SPRING	TX		06/27/2025		3,235		13			13		3,248	3,248			
100214561	MOORPARK	CA		06/06/2025		3,648		(73)			(73)		3,575	3,575			
100181652	LOS ANGELES	CA		12/11/2024		27,173		(552)			(552)		26,621	26,621			
100128840	TACOMA	WA		09/21/2023		2,026		(82)			(82)		1,944	1,944			
100254088	GLENDALE	CA		11/06/2025		3,534		(93)			(93)		3,441	3,441			
100229454	KULA	HI		08/15/2025		3,222		(82)			(82)		3,140	3,140			
100215444	OAKHURST	NJ		06/12/2025		3,037		(101)			(101)		2,936	2,936			
18822	LINCOLN	NE		12/16/2008		97,894		(90)			(90)		97,804	97,804			
100189558	QUEEN CREEK	AZ		01/16/2025		3,202		(48)			(48)		3,154	3,154			
100220101	OREM	UT		08/06/2025		4,462		(56)			(56)		4,406	4,406			
403049780	MILWAUKEE	WI		06/28/2024		3,077		(49)			(49)		3,028	3,028			
100141608	SANTA CLARITA	CA		01/30/2024		3,152		(28)			(28)		3,124	3,124			
100210735	BURBANK	CA		05/15/2025		2,923		(107)			(107)		2,816	2,816			
100082821	CANYON LAKE	CA		04/28/2022		5,784		(71)			(71)		5,713	5,713			
100189056	STONINGTON	CT		01/09/2025		861		(9)			(9)		852	852			
100078665	HONOLULU	HI		02/02/2022		6,172		(144)			(144)		6,028	6,028			
100282076	HACIENDA HEIGHTS	CA		02/27/2026		2,085		(57)			(57)		2,028	2,028			
100281997	LUTHERVILLE TIMONIUM	MD		02/27/2026		1,915		(83)			(83)		1,832	1,832			
100266773	TUCSON	AZ		12/22/2025		14,743		73			73		14,816	14,816			
100238079	ALEDO	TX		10/03/2025		3,263		(65)			(65)		3,198	3,198			
100235319	FREMONT	CA		08/29/2025		2,963		(72)			(72)		2,891	2,891			
100267282	SAN FRANCISCO	CA		12/24/2025		2,959		(117)			(117)		2,842	2,842			
100283610	GULF SHORES	AL		03/13/2026		1,955		(79)			(79)		1,876	1,876			
100245163	KELLER	TX		10/07/2025		9,353		(62)			(62)		9,291	9,291			
100277350	CORONADO	CA		02/12/2026		3,449		3			3		3,452	3,452			
100101187	BROOKLYN	NY		04/28/2023		4,625		511			511		5,136	5,136			
100216144	FAIRFAX	VA		06/17/2025		3,130		(68)			(68)		3,062	3,062			
100219727	SANTA MONICA	CA		07/07/2025		3,469		(48)			(48)		3,421	3,421			
100134172	RENO	NV		12/08/2023		2,154		(72)			(72)		2,082	2,082			
100281751	LOS ANGELES	CA		02/25/2026		3,309		(80)			(80)		3,229	3,229			
100266716	ELKHORN	NE		12/22/2025		3,349		(41)			(41)		3,308	3,308			
100267357	WEST COVINA	CA		12/24/2025		3,464		(76)			(76)		3,388	3,388			
100274085	VERDI	NV		01/26/2026		7,938		(204)			(204)		7,734	7,734			
100274003	ALTADENA	CA		01/26/2026		4,359		(202)			(202)		4,157	4,157			
100254031	FORT WORTH	TX		10/30/2025		3,681		(20)			(20)		3,661	3,661			
100128912	SAN DIEGO	CA		09/21/2023		3,181		(35)			(35)		3,146	3,146			
100150031	LAS VEGAS	NV		06/07/2024		6,685		(89)			(89)		6,596	6,596			
100080363	WOODLAND HILLS	CA		02/28/2022		6,010		(170)			(170)		5,840	5,840			
100261592	TULSA	OK		12/12/2025		3,267		(97)			(97)		3,170	3,170			
100171317	PHOENIX	AZ		10/16/2024		3,416		(22)			(22)		3,394	3,394			
100078673	SAN CLEMENTE	CA		02/02/2022		5,584		(309)			(309)		5,275	5,275			
100228178	WESTFIELD	NJ		08/11/2025		6,610		(140)			(140)		6,470	6,470			
100228171	LONG BEACH TOWNSHIP	NJ		08/11/2025		3,442		(76)			(76)		3,366	3,366			
100219716	SEVIERVILLE	TN		07/07/2025		3,792		(95)			(95)		3,697	3,697			
100166359	LOS ANGELES	CA		10/24/2024		3,063		(65)			(65)		2,998	2,998			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100265537	SANTA CLARITA	CA		12/19/2025		4,163		(182)			(182)		3,981	3,981			
100265038	SEVERANCE	CO		12/17/2025		3,201		(89)			(89)		3,112	3,112			
100162003	MIAMI	FL		07/31/2024		3,023		(32)			(32)		2,991	2,991			
100234722	WOODLAND HILLS	CA		08/28/2025		2,229		(104)			(104)		2,125	2,125			
100065816	NEWPORT BEACH	CA		07/23/2021		7,430		(277)			(277)		7,153	7,153			
100247578	MORRO BAY	CA		10/29/2025		3,411		(67)			(67)		3,344	3,344			
100244608	KENTFIELD	CA		09/29/2025		2,771		(64)			(64)		2,707	2,707			
100244499	CAMPBELL	CA		09/29/2025		3,513		(40)			(40)		3,473	3,473			
100147683	LA VERNE	CA		04/04/2024		3,282		(112)			(112)		3,170	3,170			
100243719	LOS ANGELES	CA		09/29/2025		3,188		(58)			(58)		3,130	3,130			
100150199	SANTA ROSA	CA		04/30/2024		3,181		(56)			(56)		3,125	3,125			
100219212	LOS ANGELES	CA		06/27/2025		2,475		(50)			(50)		2,425	2,425			
100277064	LAKE FOREST	CA		02/06/2026		2,337		(56)			(56)		2,281	2,281			
100253089	SANTA MONICA	CA		10/30/2025		3,180		(101)			(101)		3,079	3,079			
100216448	HILLSBOROUGH	NC		06/20/2025		3,532		(5)			(5)		3,527	3,527			
100254801	PRESCOTT VALLEY	AZ		11/14/2025		11,431		(375)			(375)		11,056	11,056			
100243371	SAN FRANCISCO	CA		09/26/2025		2,997		(120)			(120)		2,877	2,877			
100243405	FOUNTAIN VALLEY	CA		09/26/2025		2,994		(117)			(117)		2,877	2,877			
100219069	RANCHO PALOS VERDES	CA		06/27/2025		2,665		(101)			(101)		2,564	2,564			
100178228	EL CAJON	CA		11/19/2024		3,941		(61)			(61)		3,880	3,880			
100216106	LAKE HAVASU CITY	AZ		06/17/2025		2,777		(149)			(149)		2,628	2,628			
100219019	PLEASANTON	CA		06/27/2025		3,112		(93)			(93)		3,019	3,019			
100243437	JOHNS CREEK	GA		09/26/2025		3,270		(104)			(104)		3,166	3,166			
100274096	MOORESVILLE	NC		01/27/2026		3,384		(49)			(49)		3,335	3,335			
100142490	YORBA LINDA	CA		03/08/2024		3,517		26			26		3,543	3,543			
100076643	LOS ANGELES	CA		12/16/2021		6,034		(341)			(341)		5,693	5,693			
100177679	BROOKLYN	NY		01/16/2025		3,254		(79)			(79)		3,175	3,175			
100218132	CEDAR HILLS	UT		07/22/2025		3,583		(27)			(27)		3,556	3,556			
100218194	NICEVILLE	FL		06/26/2025		3,300		(88)			(88)		3,212	3,212			
100189669	SIMI VALLEY	CA		01/17/2025		3,279		(64)			(64)		3,215	3,215			
100207425	CHICAGO	IL		04/29/2025		2,853		(126)			(126)		2,727	2,727			
100149007	CAMARILLO	CA		04/19/2024		3,149		(75)			(75)		3,074	3,074			
100214223	DOWNEY	CA		05/30/2025		2,112		(33)			(33)		2,079	2,079			
100082713	ORINDA	CA		04/20/2022		201		(1)			(1)		200	200			
100210441	VAN NUYS	CA		05/12/2025		3,120		(118)			(118)		3,002	3,002			
100272749	HOUSTON	TX		01/13/2026		258,253		(3,425)			(3,425)		254,828	254,828			
4010064143	SHIRLEY	NY		11/29/2023		2,405		(89)			(89)		2,316	2,316			
100265420	ANAHEIM	CA		12/19/2025		15,579		(509)			(509)		15,070	15,070			
100190188	CHATSWORTH	CA		01/21/2025		3,375		(18)			(18)		3,357	3,357			
100271998	PORTER RANCH	CA		01/08/2026		921		(21)			(21)		900	900			
100209700	DAVIE	FL		05/05/2025		9,563		(2)			(2)		9,561	9,561			
100204720	LAS VEGAS	NV		04/08/2025		2,956		(77)			(77)		2,879	2,879			
100083462	SANTA CLARA	CA		06/02/2022		15,257		(257)			(257)		15,000	15,000			
100210344	LAFAYETTE	CA		05/09/2025		3,600		(84)			(84)		3,516	3,516			
100282210	YOUNTVILLE	CA		02/27/2026		3,472		(74)			(74)		3,398	3,398			
100273996	ALPHARETTA	GA		01/26/2026		2,806		(123)			(123)		2,683	2,683			
100207168	SAN FRANCISCO	CA		04/28/2025		1,780		(58)			(58)		1,722	1,722			
100219565	DENVER	CO		07/07/2025		2,842		(61)			(61)		2,781	2,781			
100135649	NOLENSVILLE	TN		11/09/2023		2,757		(35)			(35)		2,722	2,722			
100188963	DOYLESTOWN	PA		01/09/2025		8,566		(187)			(187)		8,379	8,379			
100283554	SAN DIEGO	CA		03/13/2026		2,061		(67)			(67)		1,994	1,994			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272717	PALM COAST	FL		01/09/2026		3,119		(68)			(68)		3,051	3,051			
100176179	TEMECULA	CA		12/20/2024		2,791		(58)			(58)		2,733	2,733			
100189676	CUMMING	GA		01/17/2025		2,830		(97)			(97)		2,733	2,733			
100076781	BURBANK	CA		12/27/2021		6,072		(268)			(268)		5,804	5,804			
100201630	SCOTTSDALE	AZ		03/13/2025		3,364		(106)			(106)		3,258	3,258			
100216074	RIVERSIDE	CA		06/17/2025		2,829		(130)			(130)		2,699	2,699			
100190750	SAN DIEGO	CA		01/27/2025		3,221		(93)			(93)		3,128	3,128			
100284849	LOS ANGELES	CA		03/27/2026		107,805		(3,203)			(3,203)		104,602	104,602			
100245122	HEATH	TX		10/07/2025		13,757		(38)			(38)		13,719	13,719			
100071516	WEST HOLLYWOOD	CA		10/19/2021		6,290		(188)			(188)		6,102	6,102			
100155976	MASPETH	NY		06/18/2024		2,199		(93)			(93)		2,106	2,106			
100178281	NATIONAL CITY	CA		11/19/2024		3,092		(140)			(140)		2,952	2,952			
100156682	MONTVALE	NJ		06/24/2024		3,013		(95)			(95)		2,918	2,918			
100161994	KENNEBUNKPORT	ME		07/31/2024		2,328		(24)			(24)		2,304	2,304			
100277662	THOUSAND OAKS	CA		02/19/2026		2,888		(96)			(96)		2,792	2,792			
100283131	PASADENA	CA		03/09/2026		3,032		(74)			(74)		2,958	2,958			
100179366	PHOENIX	AZ		12/27/2024		2,013		(46)			(46)		1,967	1,967			
100109622	HOUSTON	TX		06/14/2023		3,174		(61)			(61)		3,113	3,113			
100235774	ENCINITAS	CA		09/22/2025		3,080		(122)			(122)		2,958	2,958			
100180493	WEST HOLLYWOOD	CA		11/26/2024		3,478		52			52		3,530	3,530			
100265497	BURBANK	CA		12/19/2025		2,098		(130)			(130)		1,968	1,968			
100181697	COSTA MESA	CA		12/11/2024		3,439		(48)			(48)		3,391	3,391			
100180753	LAKEWOOD	CO		11/26/2024		3,425		(92)			(92)		3,333	3,333			
100171158	DANA POINT	CA		11/22/2024		3,581		(33)			(33)		3,548	3,548			
100165999	LINCOLNSHIRE	IL		09/06/2024		3,284		(81)			(81)		3,203	3,203			
100154511	LOS ANGELES	CA		06/14/2024		2,834		(56)			(56)		2,778	2,778			
100176924	WESTWOOD	MA		11/15/2024		3,319		(76)			(76)		3,243	3,243			
100176826	GRANADA HILLS	CA		11/15/2024		3,522		(112)			(112)		3,410	3,410			
100175586	OKLAHOMA CITY	OK		11/12/2024		3,137		(58)			(58)		3,079	3,079			
100247482	BERKELEY	CA		11/26/2025		1,489		(55)			(55)		1,434	1,434			
100221728	MIAMI	FL		07/25/2025		3,319		(27)			(27)		3,292	3,292			
100180731	LAKE STEVENS	WA		11/26/2024		3,382		(99)			(99)		3,283	3,283			
100149006	BADEN	PA		04/19/2024		2,043		(9)			(9)		2,034	2,034			
100181987	SAN DIEGO	CA		12/12/2024		3,448		40			40		3,488	3,488			
100159823	DANIEL ISLAND	SC		07/17/2024		3,095		(69)			(69)		3,026	3,026			
100156003	MOORESVILLE	NC		06/18/2024		5,801		(152)			(152)		5,649	5,649			
100254797	LAGUNA NIGUEL	CA		11/14/2025		2,965		(105)			(105)		2,860	2,860			
100246530	WELDON SPRING	MO		10/10/2025		3,509		(43)			(43)		3,466	3,466			
100265032	MIAMI	FL		12/17/2025		2,187		(104)			(104)		2,083	2,083			
100248893	CULVER CITY	CA		10/29/2025		3,542		(127)			(127)		3,415	3,415			
100185579	WINTER GARDEN	FL		12/20/2024		3,326		(91)			(91)		3,235	3,235			
100245185	LOUISVILLE	CO		10/07/2025		3,423		(55)			(55)		3,368	3,368			
100147660	TAMPA	FL		04/04/2024		2,870		(55)			(55)		2,815	2,815			
100133883	HIALEAH	FL		10/24/2023		2,375		(43)			(43)		2,332	2,332			
100219383	AUSTIN	TX		07/07/2025		2,720		(96)			(96)		2,624	2,624			
100156063	SAN JUAN BAUTISTA	CA		06/18/2024		3,041		(46)			(46)		2,995	2,995			
100211988	SIMI VALLEY	CA		05/22/2025		2,759		(76)			(76)		2,683	2,683			
100246546	CYPRESS	TX		10/10/2025		3,033		(107)			(107)		2,926	2,926			
100142234	BROOKLYN	NY		03/15/2024		2,905		(117)			(117)		2,788	2,788			
100177563	MAHWAH	NJ		01/16/2025		2,063		(74)			(74)		1,989	1,989			
100202723	BRENTWOOD	CA		03/24/2025		3,044		(50)			(50)		2,994	2,994			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171233	MCCALL	ID		10/16/2024		2,983		(133)			(133)		2,850	2,850			
100099892	PALM SPRINGS	CA		03/28/2023		2,038		(46)			(46)		1,992	1,992			
100202447	RANCHO PALOS VERDES	CA		03/20/2025		3,159		(94)			(94)		3,065	3,065			
100181625	SEMINOLE	FL		12/11/2024		2,365		(58)			(58)		2,307	2,307			
100282187	UPLAND	CA		02/27/2026		2,186		(75)			(75)		2,111	2,111			
100245130	MILTON	GA		10/07/2025		3,509		(37)			(37)		3,472	3,472			
100213698	THOUSAND OAKS	CA		05/29/2025		3,028		(127)			(127)		2,901	2,901			
100266744	CARLSBAD	CA		12/22/2025		3,505		(8)			(8)		3,497	3,497			
100194591	RANCHO MISSION VIEJO	CA		03/28/2025		3,224		(12)			(12)		3,212	3,212			
100247563	HERMOSA BEACH	CA		10/29/2025		1,139		(53)			(53)		1,086	1,086			
100272706	LOS ANGELES	CA		01/09/2026		3,124		(99)			(99)		3,025	3,025			
100283524	SANDY SPRINGS	GA		03/13/2026		2,137		(65)			(65)		2,072	2,072			
100169465	JERSEY CITY	NJ		09/30/2024		3,314		(81)			(81)		3,233	3,233			
100283144	QUINCY	MA		03/09/2026		2,114		48			48		2,162	2,162			
100116549	BALTIMORE	MD		07/20/2023		4,349		1,477			1,477		5,826	5,826			
100136177	DUVALL	WA		12/18/2023		783		(8)			(8)		775	775			
100083270	HUNTINGTON BEACH	CA		05/10/2022		3,134		(31)			(31)		3,103	3,103			
100248843	SANTA RSA BCH	FL		10/29/2025		3,143		(113)			(113)		3,030	3,030			
100083018	SAN DIEGO	CA		05/11/2022		6,388		103			103		6,491	6,491			
19228	LAS CRUCES	NM		12/13/2012		155,483		(52)			(52)		155,431	155,431			
100210465	LOS ANGELES	CA		05/12/2025		2,754		(125)			(125)		2,629	2,629			
100283652	SEATTLE	WA		03/13/2026		3,253		(102)			(102)		3,151	3,151			
100266726	CASTLE ROCK	CO		12/22/2025		3,550		22			22		3,572	3,572			
100205073	LOS ANGELES	CA		04/11/2025		2,889		(111)			(111)		2,778	2,778			
100119604	GARDEN GROVE	CA		07/31/2023		2,750		(36)			(36)		2,714	2,714			
100144545	DORAL	FL		04/26/2024		2,399		(63)			(63)		2,336	2,336			
100185583	NORTH SALT LAKE	UT		12/20/2024		3,473		(27)			(27)		3,446	3,446			
100166043	VESTAVIA HILLS	AL		09/06/2024		3,001		(34)			(34)		2,967	2,967			
100120831	MIAMI	FL		08/25/2023		2,864		(88)			(88)		2,776	2,776			
100266740	TORRANCE	CA		12/22/2025		6,050		(12)			(12)		6,038	6,038			
100149117	SANTA CLARITA	CA		04/22/2024		20,669		(123)			(123)		20,546	20,546			
100243488	CHESAPEAKE	VA		09/26/2025		10,583		(339)			(339)		10,244	10,244			
100086733	SAN DIEGO	CA		09/30/2022		3,780		(19)			(19)		3,761	3,761			
100247437	WOODLAND HILLS	CA		11/26/2025		3,280		(98)			(98)		3,182	3,182			
100236061	SAN JOSE	CA		09/04/2025		2,933		(76)			(76)		2,857	2,857			
19137	CONCORD	MA		01/12/2012		115,666		(52)			(52)		115,614	115,614			
100065411	DOWNEY	CA		07/28/2021		8,091		37			37		8,128	8,128			
100253788	CLAREMONT	CA		10/30/2025		3,488		(165)			(165)		3,323	3,323			
100144503	LEANDER	TX		04/26/2024		2,967		(106)			(106)		2,861	2,861			
100181327	BOCA RATON	FL		12/06/2024		23,504		(410)			(410)		23,094	23,094			
100162045	BONSALL	CA		07/31/2024		2,983		(164)			(164)		2,819	2,819			
100265446	GRANADA HILLS	CA		12/19/2025		1,922		(110)			(110)		1,812	1,812			
100234893	KAILUA KONA	HI		08/28/2025		3,423		(40)			(40)		3,383	3,383			
100155061	LOS ANGELES	CA		07/19/2024		4,688		(68)			(68)		4,620	4,620			
100134459	BOERNE	TX		10/30/2023		3,320		25			25		3,345	3,345			
100195660	WINTER PARK	FL		02/24/2025		2,330		(92)			(92)		2,238	2,238			
100162279	OAK PARK	CA		09/06/2024		2,251		(54)			(54)		2,197	2,197			
100220824	WALNUT CREEK	CA		07/18/2025		10,710		(45)			(45)		10,665	10,665			
100109229	LONG BEACH	CA		07/21/2023		3,045		(61)			(61)		2,984	2,984			
100199198	LAS VEGAS	NV		04/04/2025		15,283		(355)			(355)		14,928	14,928			
100201626	BETHESDA	MD		03/13/2025		2,641		(113)			(113)		2,528	2,528			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076739	SEBASTOPOL	CA		12/30/2021		6,801		(80)			(80)		6,721	6,721			
100213830	SCOTTSDALE	AZ		05/29/2025		3,434		23			23		3,457	3,457			
100074427	LOS ANGELES	CA		12/02/2021		6,364		(161)			(161)		6,203	6,203			
100271997	N HOLLYWOOD	CA		01/08/2026		2,849		(107)			(107)		2,742	2,742			
100238256	GLENDALE	CA		09/19/2025		2,981		(43)			(43)		2,938	2,938			
100178459	LOS ANGELES	CA		11/21/2024		3,028		(97)			(97)		2,931	2,931			
100235778	EL CAJON	CA		09/22/2025		2,446		(108)			(108)		2,338	2,338			
100157228	EL DORADO HILLS	CA		02/20/2025		3,332		(77)			(77)		3,255	3,255			
100150171	ATLANTA	GA		04/30/2024		3,150		(22)			(22)		3,128	3,128			
100243684	GARDEN GROVE	CA		09/29/2025		2,982		(96)			(96)		2,886	2,886			
100190827	EAGLE	ID		01/27/2025		4,158		(81)			(81)		4,077	4,077			
100117543	JACKSONVILLE	OR		07/20/2023		4,088		317			317		4,405	4,405			
100115354	OCEAN RIDGE	FL		07/17/2023		3,021		(45)			(45)		2,976	2,976			
100140645	HUDSON OAKS	TX		02/08/2024		3,118		(22)			(22)		3,096	3,096			
100273890	EL DORADO HILLS	CA		01/26/2026		4,477		(189)			(189)		4,288	4,288			
100265396	HOLLYWOOD	FL		12/19/2025		2,925		(71)			(71)		2,854	2,854			
100178319	LONG BEACH	CA		11/19/2024		3,289		(98)			(98)		3,191	3,191			
100107898	CHARLOTTE	NC		06/29/2023		2,575		(80)			(80)		2,495	2,495			
100194413	SUN VALLEY	ID		02/14/2025		5,920		(114)			(114)		5,806	5,806			
100071708	LOS ANGELES	CA		10/14/2021		6,628		(131)			(131)		6,497	6,497			
100245048	GLENDALE	CA		09/30/2025		2,327		(109)			(109)		2,218	2,218			
100135692	OGDEN	UT		11/09/2023		3,229		49			49		3,278	3,278			
7300002323	REDONDO BEACH	CA		12/27/2023		5,258		151			151		5,409	5,409			
100215324	EAST PALO ALTO	CA		06/12/2025		2,948		(112)			(112)		2,836	2,836			
100179372	CAVE CREEK	AZ		12/27/2024		2,712		(93)			(93)		2,619	2,619			
100189043	YORBA LINDA	CA		01/09/2025		3,230		(63)			(63)		3,167	3,167			
100267349	JOHNS CREEK	GA		12/24/2025		3,327		(87)			(87)		3,240	3,240			
100247454	SAN CLEMENTE	CA		11/26/2025		4,906		(138)			(138)		4,768	4,768			
100109107	DOWNEY	CA		06/05/2023		9,369		(296)			(296)		9,073	9,073			
100283514	HEBER CITY	UT		03/13/2026		3,132		(139)			(139)		2,993	2,993			
100220302	DALLAS	TX		07/11/2025		3,939		(121)			(121)		3,818	3,818			
100255000	SOLIDARIDAD	MEX		11/18/2025		3,226							3,226	3,226			
100190462	BELMONT	CA		01/24/2025		3,129		(108)			(108)		3,021	3,021			
100201914	PHOENIX	AZ		03/18/2025		3,278		(17)			(17)		3,261	3,261			
100209800	SHORT HILLS	NJ		05/05/2025		3,118		(71)			(71)		3,047	3,047			
100194406	LOS ANGELES	CA		02/14/2025		3,419		(38)			(38)		3,381	3,381			
100261646	EMIGRATION CANYON	UT		12/12/2025		735,820		(24,818)			(24,818)		711,002	711,002			
100163396	LOS ANGELES	CA		09/27/2024		3,356		(56)			(56)		3,300	3,300			
100245168	INLET BEACH	FL		10/07/2025		1,969		(48)			(48)		1,921	1,921			
100173697	KISSIMMEE	FL		10/30/2024		5,450		(161)			(161)		5,289	5,289			
100157629	WALNUT CREEK	CA		06/28/2024		2,276		(61)			(61)		2,215	2,215			
100237089	NASHVILLE	TN		09/12/2025		3,965		(114)			(114)		3,851	3,851			
100158466	MOORESVILLE	NC		07/10/2024		1,395		(16)			(16)		1,379	1,379			
100193496	DORCHESTER	MA		02/10/2025		2,584		12			12		2,596	2,596			
100057232	HAIKU	HI		05/19/2021		5,340		(182)			(182)		5,158	5,158			
100245159	ATLANTA	GA		10/07/2025		3,397		(82)			(82)		3,315	3,315			
100216137	AUSTIN	TX		06/17/2025		3,404		(20)			(20)		3,384	3,384			
100216418	BRADENTON	FL		06/20/2025		2,529		(56)			(56)		2,473	2,473			
100282134	SURF CITY	NC		02/27/2026		22,095		(617)			(617)		21,478	21,478			
100219233	BOTHELL	WA		06/27/2025		3,073		10			10		3,083	3,083			
100273397	TEMPLE CITY	CA		01/21/2026		2,747		(126)			(126)		2,621	2,621			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149930	DRAPER	UT		06/07/2024		5,081		99			99		5,180	5,180			
100172805	BRIGHTON	CO		12/06/2024		2,572		(68)			(68)		2,504	2,504			
100171272	HUNTINGTON BEACH	CA		10/16/2024		3,359		(104)			(104)		3,255	3,255			
100116943	SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023		5,040		1,312			1,312		6,352	6,352			
100186281	RIVERSIDE	CA		12/27/2024		2,883		(62)			(62)		2,821	2,821			
100245125	SAMMAMISH	WA		10/07/2025		39,563		(845)			(845)		38,718	38,718			
100205064	SUNNYVALE	CA		04/11/2025		2,947		(72)			(72)		2,875	2,875			
100102613	LORTON	VA		06/22/2023		3,533		(33)			(33)		3,500	3,500			
100088000	RENTON	WA		10/25/2022		3,325		124			124		3,449	3,449			
100173020	LOS ANGELES WOODLAND	CA		10/25/2024		2,450		(88)			(88)		2,362	2,362			
100169983	FOLSOM	CA		11/08/2024		3,343		(77)			(77)		3,266	3,266			
100216143	JACKSONVILLE	FL		06/17/2025		3,080		(67)			(67)		3,013	3,013			
100276557	SANDY	UT		01/28/2026		2,563		(12)			(12)		2,551	2,551			
730301413	HUNTINGTON BEACH	CA		12/27/2023		4,931		421			421		5,352	5,352			
100277372	GRANADA HILLS	CA		02/12/2026		2,952		(65)			(65)		2,887	2,887			
100199119	NORCO	CA		03/03/2025		2,345		(19)			(19)		2,326	2,326			
100255360	ROSSMOOR	CA		11/24/2025		3,972		(86)			(86)		3,886	3,886			
100189688	GLENDORA	CA		02/20/2025		3,059		(27)			(27)		3,032	3,032			
100277214	COLUMBUS	TX		02/10/2026		2,986		(78)			(78)		2,908	2,908			
100282118	FORT WORTH	TX		02/27/2026		2,165		(78)			(78)		2,087	2,087			
100108449	LAHAINA	HI		05/25/2023		903		(34)			(34)		869	869			
100266742	HOMESTEAD	FL		12/22/2025		3,499		18			18		3,517	3,517			
100255413	SAN JOSE	CA		11/24/2025		2,779		(131)			(131)		2,648	2,648			
100150085	CARMEL	CA		06/14/2024		2,876		(138)			(138)		2,738	2,738			
100162486	PEORIA	AZ		08/07/2024		1,399		(8)			(8)		1,391	1,391			
100176633	SARASOTA	FL		11/15/2024		3,020		(50)			(50)		2,970	2,970			
100171314	BURBANK	CA		10/16/2024		1,475		(55)			(55)		1,420	1,420			
100230055	SAN DIEGO	CA		08/25/2025		2,640		(111)			(111)		2,529	2,529			
100156144	DRAPER	UT		07/25/2024		2,258		(33)			(33)		2,225	2,225			
100265425	VAN NUYS	CA		12/19/2025		2,008		(86)			(86)		1,922	1,922			
100283638	ORANGE	CA		03/13/2026		2,073		(73)			(73)		2,000	2,000			
100227126	EAST HAMPTON	NY		07/30/2025		3,165		(130)			(130)		3,035	3,035			
100220836	EDINA	MN		07/18/2025		3,108		(41)			(41)		3,067	3,067			
100219074	PALM BEACH GARDENS	FL		06/27/2025		2,819		(81)			(81)		2,738	2,738			
100180220	SAN DIEGO	CA		11/25/2024		3,429		24			24		3,453	3,453			
100133844	MOUNTAIN HOUSE	CA		10/20/2023		6,019		(22)			(22)		5,997	5,997			
100245102	FAIRFAX STATION	VA		10/03/2025		3,111		(85)			(85)		3,026	3,026			
100214229	SAMMAMISH	WA		05/30/2025		3,321		(7)			(7)		3,314	3,314			
100091298	KOLOA	HI		01/31/2023		3,069		(58)			(58)		3,011	3,011			
100203926	MILFORD	MI		03/28/2025		16,656		55			55		16,711	16,711			
100140847	ESCONDIDO	CA		03/06/2024		3,037		(45)			(45)		2,992	2,992			
100214177	HONOLULU	HI		05/30/2025		3,055		(96)			(96)		2,959	2,959			
100221603	TAMPA	FL		07/22/2025		1,479		(49)			(49)		1,430	1,430			
100228029	GARDEN GROVE	CA		08/06/2025		27,414		(269)			(269)		27,145	27,145			
100220842	MURRELLS INLET	SC		07/18/2025		2,926		(77)			(77)		2,849	2,849			
100214082	MIAMI	FL		05/30/2025		3,151		(49)			(49)		3,102	3,102			
100099568	PUERTO VALLARTA	MEX		02/17/2023		3,648							3,648	3,648			
100177463	LAS VEGAS	NV		01/16/2025		5,307		(153)			(153)		5,154	5,154			
100261550	WEST HILLS AREA LOS ANGELES	CA		12/12/2025		10,367		(272)			(272)		10,095	10,095			
100215008	CHINO HILLS	CA		06/11/2025		16,991		(438)			(438)		16,553	16,553			
100268932	BURBANK	CA		12/29/2025		2,966		(70)			(70)		2,896	2,896			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157585	ATLANTA	GA		06/28/2024		2,476		(72)			(72)		2,404	2,404			
100204071	NOVATO	CA		03/28/2025		3,096		(100)			(100)		2,996	2,996			
100156817	DEBARY	FL		06/27/2024		23,340		(597)			(597)		22,743	22,743			
4010064202	PLAINFIELD	NJ		02/29/2024		3,812		(83)			(83)		3,729	3,729			
100116429	SANTA ROSA	CA		07/20/2023		3,691		121			121		3,812	3,812			
100265363	COOPER CITY	FL		12/19/2025		3,071		(71)			(71)		3,000	3,000			
100245107	SANTA ROSA	CA		10/07/2025		2,934		(51)			(51)		2,883	2,883			
100219411	BOSTON	MA		07/07/2025		3,349		(62)			(62)		3,287	3,287			
100194410	NORTH HOLLYWOOD	CA		02/14/2025		3,058		(102)			(102)		2,956	2,956			
100147399	BOZEMAN	MT		05/08/2024		3,000		(58)			(58)		2,942	2,942			
100137492	SIMI VALLEY	CA		01/11/2024		2,872		(67)			(67)		2,805	2,805			
100078642	NEWPORT BEACH	CA		02/02/2022		7,190		(114)			(114)		7,076	7,076			
100176685	LOS ANGELES	CA		11/15/2024		2,651		(89)			(89)		2,562	2,562			
100214295	VAN NUYS	CA		05/30/2025		2,884		(51)			(51)		2,833	2,833			
100117185	GLENDALE	AZ		07/20/2023		2,110		6			6		2,116	2,116			
730101608	ONTARIO	CA		12/27/2023		8,233		68			68		8,301	8,301			
100210508	BOYNE CITY	MI		05/15/2025		3,094		(47)			(47)		3,047	3,047			
100277672	HOUSTON	TX		02/19/2026		1,319		(42)			(42)		1,277	1,277			
100191585	SALT LAKE CITY	UT		01/31/2025		3,054		(74)			(74)		2,980	2,980			
100206224	QUEEN CREEK	AZ		04/17/2025		3,196		(9)			(9)		3,187	3,187			
100220829	HUNTINGTON BEACH	CA		07/18/2025		2,507		(115)			(115)		2,392	2,392			
100269018	SAN FRANCISCO	CA		12/29/2025		3,167		(14)			(14)		3,153	3,153			
100245775	COTTONWOOD HEIGHTS	UT		10/29/2025		3,408		(53)			(53)		3,355	3,355			
100078010	EDGEWATER	MD		01/12/2022		10,464		(160)			(160)		10,304	10,304			
100082386	DOWNEY	CA		04/14/2022		7,421		(181)			(181)		7,240	7,240			
100150140	MILPITAS	CA		06/14/2024		3,325		19			19		3,344	3,344			
100057568	CASTRO VALLEY	CA		06/30/2021		7,269		(65)			(65)		7,204	7,204			
100219496	SUNRISE BEACH	MO		07/07/2025		2,761		(56)			(56)		2,705	2,705			
100258379	PASADENA	CA		12/05/2025		3,144		(123)			(123)		3,021	3,021			
100103734	FRISCO	TX		05/08/2023		3,134		(6)			(6)		3,128	3,128			
100212299	BROOKLYN	NY		05/28/2025		2,881		82			82		2,963	2,963			
100220670	RANCHO SANTA MARGARITA	CA		07/17/2025		2,823		(122)			(122)		2,701	2,701			
100216100	KELLER	TX		06/17/2025		3,017		(54)			(54)		2,963	2,963			
100081764	NOVATO	CA		03/22/2022		184		(3)			(3)		181	181			
100190732	GARDEN GROVE	CA		01/27/2025		2,813		(64)			(64)		2,749	2,749			
100165882	SAN DIEGO	CA		08/30/2024		2,856		(138)			(138)		2,718	2,718			
100078663	MULLICA HILL	NJ		02/02/2022		5,364		114			114		5,478	5,478			
100165787	ARROYO GRANDE	CA		08/29/2024		2,832		(50)			(50)		2,782	2,782			
100205604	AUSTIN	TX		05/09/2025		136,199		(4,817)			(4,817)		131,382	131,382			
100194229	SNOQUALMIE PASS	WA		02/14/2025		3,133		(46)			(46)		3,087	3,087			
100246575	NORTH HOLLYWOOD	CA		10/15/2025		2,899		(125)			(125)		2,774	2,774			
100149168	SPRING LAKE	NJ		04/22/2024		2,835		(90)			(90)		2,745	2,745			
100117533	REDONDO BEACH	CA		07/20/2023		3,846		304			304		4,150	4,150			
100265407	FRANKLIN LAKES	NJ		12/19/2025		6,228		(228)			(228)		6,000	6,000			
100246471	PHOENIX	AZ		10/10/2025		2,828		(85)			(85)		2,743	2,743			
100246556	GRANADA HILLS	CA		10/15/2025		2,990		(92)			(92)		2,898	2,898			
100178480	SANTA ANA	CA		11/21/2024		2,803		(130)			(130)		2,673	2,673			
100272889	NORTHPORT	NY		01/12/2026		3,158		(86)			(86)		3,072	3,072			
100074397	LOS ANGELES	CA		12/02/2021		7,270		288			288		7,558	7,558			
100193155	LAKE LEELANAU	MI		03/20/2025		2,815		(92)			(92)		2,723	2,723			
100148787	WASHINGTON	DC		04/17/2024		3,181		(80)			(80)		3,101	3,101			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176627	SEVIERVILLE	TN		11/15/2024		2,346		(33)			(33)		2,313	2,313			
100219037	THOUSAND OAKS	CA		06/27/2025		3,081		(24)			(24)		3,057	3,057			
100156377	RIVERSIDE	CA		07/25/2024		4,067		(118)			(118)		3,949	3,949			
100219468	BROOKLYN	NY		07/07/2025		3,231		(104)			(104)		3,127	3,127			
100243723	COLLEGE STATION	TX		09/29/2025		2,117		(14)			(14)		2,103	2,103			
100219963	SAN DIEGO	CA		07/11/2025		3,139		(105)			(105)		3,034	3,034			
100214933	CORONA	CA		06/11/2025		2,674		(101)			(101)		2,573	2,573			
100175552	SAINT LOUIS	MO		11/12/2024		3,422		(43)			(43)		3,379	3,379			
100079733	SAN JOSE	CA		04/08/2022		6,556		599			599		7,155	7,155			
100237065	COSTA MESA	CA		09/12/2025		2,929		(105)			(105)		2,824	2,824			
100173705	KIMBERLING CITY	MO		10/30/2024		3,354		95			95		3,449	3,449			
100136582	EL CAJON	CA		11/22/2023		3,194		(81)			(81)		3,113	3,113			
100147492	HARRISON	ID		04/03/2024		3,001		(62)			(62)		2,939	2,939			
100229736	THOUSAND OAKS	CA		08/18/2025		2,658		(100)			(100)		2,558	2,558			
100213820	WEST LINN	OR		05/29/2025		3,273		22			22		3,295	3,295			
100100120	MIAMI	FL		03/28/2023		3,150		197			197		3,347	3,347			
100212453	WILMINGTON	NC		05/27/2025		3,098		(29)			(29)		3,069	3,069			
100219799	LONG BEACH	CA		07/08/2025		3,265		(31)			(31)		3,234	3,234			
100191316	SANTA MONICA	CA		01/30/2025		5,693		(220)			(220)		5,473	5,473			
100116694	SAN DIEGO	CA		07/20/2023		4,647		1,104			1,104		5,751	5,751			
100261215	SAN JOSE	CA		12/05/2025		3,349		(25)			(25)		3,324	3,324			
100245079	DOWNEY	CA		10/03/2025		2,577		(121)			(121)		2,456	2,456			
100277191	IRVINE	CA		02/10/2026		4,251		(154)			(154)		4,097	4,097			
100141784	COVINA	CA		01/30/2024		2,192		(47)			(47)		2,145	2,145			
100068122	ALAMEDA	CA		08/25/2021		3,257		(9)			(9)		3,248	3,248			
100209935	SONOMA	CA		06/11/2025		2,827		(109)			(109)		2,718	2,718			
100273909	AUSTIN	TX		01/26/2026		2,997		(91)			(91)		2,906	2,906			
403048809	DETROIT	MI		06/28/2024		2,644		(94)			(94)		2,550	2,550			
100221702	VAN NUYS	CA		07/25/2025		2,645		(94)			(94)		2,551	2,551			
100218156	LAS VEGAS	NV		07/22/2025		2,976		(96)			(96)		2,880	2,880			
100272665	RIVERSIDE	CA		01/09/2026		3,767		(132)			(132)		3,635	3,635			
100190229	WEST HILLS	CA		01/21/2025		3,253		(35)			(35)		3,218	3,218			
100273980	COROLLA	NC		01/26/2026		4,086		(82)			(82)		4,004	4,004			
100255526	ANAHEIM	CA		11/24/2025		3,295		(93)			(93)		3,202	3,202			
100144317	WOODLAND HILLS	CA		03/07/2024		2,445		(54)			(54)		2,391	2,391			
100190937	SAN FRANCISCO	CA		01/28/2025		2,714		(42)			(42)		2,672	2,672			
100282059	TRABUCO CANYON	CA		02/27/2026		3,026		(73)			(73)		2,953	2,953			
100226842	WEST HILLS	CA		07/30/2025		1,134		(34)			(34)		1,100	1,100			
100193065	PARK CITY	UT		02/10/2025		3,141		(2)			(2)		3,139	3,139			
100118931	LOS ANGELES	CA		07/27/2023		3,520		20			20		3,540	3,540			
100218215	CARLSBAD	CA		06/26/2025		2,812		(53)			(53)		2,759	2,759			
100265055	RIVERSIDE	CA		12/17/2025		2,714		(95)			(95)		2,619	2,619			
100238053	SANTA ANA	CA		10/03/2025		3,066		(90)			(90)		2,976	2,976			
100100011	LOS ANGELES	CA		03/28/2023		2,607		(59)			(59)		2,548	2,548			
100236910	FALLS CHURCH	VA		09/12/2025		2,959		(36)			(36)		2,923	2,923			
100077996	MONTEREY PARK	CA		02/18/2022		7,327		(240)			(240)		7,087	7,087			
100265480	NORTHRIDGE	CA		12/19/2025		6,902		(242)			(242)		6,660	6,660			
100265464	TUJUNGA	CA		12/19/2025		2,048		(70)			(70)		1,978	1,978			
100116595	SAN JOSE	CA		07/20/2023		3,010		(26)			(26)		2,984	2,984			
100283646	BALL GROUND	GA		03/13/2026		2,601		14			14		2,615	2,615			
100140484	KISSIMMEE	FL		01/19/2024		2,461		(49)			(49)		2,412	2,412			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261422	BOULDER	CO		12/08/2025		2,975		(105)			(105)		2,870	2,870			
100228202	GRANADA HILLS	CA		08/11/2025		3,127		(47)			(47)		3,080	3,080			
100071589	LOS ANGELES	CA		10/14/2021		6,875		(51)			(51)		6,824	6,824			
100207364	RANCHO CUCAMONGA	CA		04/29/2025		3,183		(32)			(32)		3,151	3,151			
100243457	WOODSIDE	NY		09/26/2025		3,112		41			41		3,153	3,153			
100081673	PRINCEVILLE	HI		03/21/2022		6,650		(64)			(64)		6,586	6,586			
100273944	ANAHEIM	CA		01/26/2026		4,092		(153)			(153)		3,939	3,939			
100176586	COVINA	CA		11/15/2024		2,644		(106)			(106)		2,538	2,538			
100271994	BURBANK	CA		01/08/2026		3,163		(12)			(12)		3,151	3,151			
100189408	SAN DIEGO	CA		01/14/2025		1,345		(63)			(63)		1,282	1,282			
100261691	OAKLAND	CA		12/12/2025		3,155		(85)			(85)		3,070	3,070			
100219391	TOPSAIL BEACH	NC		07/07/2025		2,275		(6)			(6)		2,269	2,269			
100201965	SANDPOINT	ID		03/18/2025		3,164		(34)			(34)		3,130	3,130			
100175578	MINERAL BLUFF	GA		11/12/2024		3,413		(1)			(1)		3,412	3,412			
100247588	HACIENDA HEIGHTS	CA		10/29/2025		2,997		(125)			(125)		2,872	2,872			
100216467	CHAPEL HILL	NC		06/20/2025		3,349		(9)			(9)		3,340	3,340			
100189383	WESTMINSTER	CA		01/14/2025		6,394		(190)			(190)		6,204	6,204			
100238075	MESA	AZ		10/03/2025		2,599		(103)			(103)		2,496	2,496			
100168106	LAGUNA BEACH	CA		09/20/2024		2,967		(80)			(80)		2,887	2,887			
100177560	BROOKLYN	NY		01/16/2025		2,088		(79)			(79)		2,009	2,009			
100189028	KELLER	TX		01/09/2025		2,110		(57)			(57)		2,053	2,053			
100267250	LOMPOC	CA		12/24/2025		4,528		(213)			(213)		4,315	4,315			
100168326	LOS ANGELES	CA		09/20/2024		3,256		(38)			(38)		3,218	3,218			
100149587	HOBOKEN	NJ		04/26/2024		3,184		(23)			(23)		3,161	3,161			
100109195	SANTA MONICA	CA		07/21/2023		3,322		(10)			(10)		3,312	3,312			
100170063	DAVIE	FL		11/08/2024		3,365		(59)			(59)		3,306	3,306			
100102424	LONG BEACH	CA		06/07/2023		10,780		(376)			(376)		10,404	10,404			
100267345	LADERA RANCH	CA		12/24/2025		3,245		(36)			(36)		3,209	3,209			
100149296	FRANKLIN LAKES	NJ		04/24/2024		3,271		(40)			(40)		3,231	3,231			
100101573	JERSEY CITY	NJ		04/26/2023		3,508		(4)			(4)		3,504	3,504			
100243458	PHOENIX	AZ		09/26/2025		3,582		(57)			(57)		3,525	3,525			
100273422	OXFORD	ME		01/22/2026		3,273		(12)			(12)		3,261	3,261			
100274125	CULVER CITY	CA		01/27/2026		3,233		(28)			(28)		3,205	3,205			
100116156	WESTMINSTER	CA		07/20/2023		4,519		913			913		5,432	5,432			
100191600	JERSEY CITY	NJ		01/31/2025		2,882		14			14		2,896	2,896			
100151902	OCEANSIDE	CA		07/10/2024		2,836		(1)			(1)		2,835	2,835			
100153810	CHARLESTON	SC		07/10/2024		2,918		3			3		2,921	2,921			
100228169	EL CAJON	CA		08/11/2025		2,874		(97)			(97)		2,777	2,777			
100254693	DIAMOND BAR	CA		11/12/2025		4,154		(149)			(149)		4,005	4,005			
100167115	HIGHLAND PARK	IL		09/13/2024		1,801		(18)			(18)		1,783	1,783			
100218508	JOHNS CREEK	GA		06/27/2025		3,637		(86)			(86)		3,551	3,551			
100167505	LOS ANGELES	CA		10/31/2024		3,318		(152)			(152)		3,166	3,166			
100167508	LOS ANGELES	CA		10/31/2024		3,318		(152)			(152)		3,166	3,166			
100101070	BAL HARBOUR	FL		04/28/2023		5,034		419			419		5,453	5,453			
100210415	LA MESA	CA		05/12/2025		3,163		(49)			(49)		3,114	3,114			
100151786	LOS ANGELES	CA		05/10/2024		2,850		(130)			(130)		2,720	2,720			
100266787	WOODLAND HILLS	CA		12/22/2025		3,232		(36)			(36)		3,196	3,196			
100078678	SUNLAND	CA		02/02/2022		5,848		(108)			(108)		5,740	5,740			
100117492	NORTHRIDGE AREA LOS ANGELES	CA		07/20/2023		3,462		140			140		3,602	3,602			
100185589	CANYON LAKE	TX		12/20/2024		3,020		(92)			(92)		2,928	2,928			
100204874	PANORAMA CITY	CA		04/09/2025		2,893		(132)			(132)		2,761	2,761			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103534	MOSS LANDING	CA		05/08/2023		13,915		(130)			(130)		13,785	13,785			
100246895	PARKLAND	FL		10/17/2025		2,856		(76)			(76)		2,780	2,780			
100175074	SANTA MARIA	CA		11/05/2024		3,415		(73)			(73)		3,342	3,342			
100272392	SAN FRANCISCO	CA		01/08/2026		3,116		(55)			(55)		3,061	3,061			
100156184	DUBLIN	CA		06/20/2024		2,987		(74)			(74)		2,913	2,913			
100102813	CLEARWATER	FL		06/22/2023		2,667		3			3		2,670	2,670			
100174108	BOCA RATON	FL		10/31/2024		3,227		(123)			(123)		3,104	3,104			
100203991	KIHEI	HI		03/28/2025		4,062		40			40		4,102	4,102			
100184959	NEW YORK	NY		12/19/2024		7,662		(160)			(160)		7,502	7,502			
100247328	ORANGE	CA		10/24/2025		503		(3)			(3)		500	500			
100206585	LAS VEGAS	NV		04/22/2025		2,714		(87)			(87)		2,627	2,627			
100165718	DENVER	CO		08/29/2024		3,056		(88)			(88)		2,968	2,968			
100214777	BROOKLYN	NY		06/11/2025		3,011		(100)			(100)		2,911	2,911			
100228980	BERKELEY	CA		09/10/2025		2,837		(91)			(91)		2,746	2,746			
100277712	ORINDA	CA		02/19/2026		(5,500)							(5,500)	(5,500)			
100265439	TUJUNGA	CA		12/19/2025		2,188		(76)			(76)		2,112	2,112			
100283118	VAN NUYS	CA		03/09/2026		2,538		(136)			(136)		2,402	2,402			
100274019	COROLLA	NC		01/26/2026		3,685		(137)			(137)		3,548	3,548			
100266856	SAN JOSE	CA		12/23/2025		3,715		(79)			(79)		3,636	3,636			
100277398	NORTHRIDGE	CA		02/12/2026		2,916		(61)			(61)		2,855	2,855			
100080848	LOS ALAMITOS	CA		03/10/2022		5,544		(263)			(263)		5,281	5,281			
100154348	LOS CABOS	MEX		06/12/2024		3,144							3,144	3,144			
100108939	LOS ANGELES	CA		05/31/2023		2,688		(104)			(104)		2,584	2,584			
100186071	GLENDALE	CA		01/31/2025		3,388		(45)			(45)		3,343	3,343			
100143509	LAREDO	TX		02/22/2024		1,141,078		(22,839)			(22,839)		1,118,239	1,118,239			
100165607	GRANADA HILLS	CA		10/04/2024		3,512		(91)			(91)		3,421	3,421			
100091077	VERO BEACH	FL		01/31/2023		14,887		(671)			(671)		14,216	14,216			
100087222	PALM SPRINGS	CA		10/25/2022		1,838		162			162		2,000	2,000			
100266774	AUSTIN	TX		12/22/2025		3,016		(55)			(55)		2,961	2,961			
100083861	LOS ANGELES	CA		07/12/2022		4,067		38			38		4,105	4,105			
100272824	VENTNOR CITY	NJ		01/13/2026		2,515		(82)			(82)		2,433	2,433			
100245321	ORANGE	CA		10/06/2025		12,929		(407)			(407)		12,522	12,522			
100261709	VAN NUYS	CA		12/12/2025		2,811		(126)			(126)		2,685	2,685			
100245134	SUNSET BEACH	NC		10/07/2025		3,052		(70)			(70)		2,982	2,982			
100246003	SUMMERLAND	CA		10/07/2025		2,319		(102)			(102)		2,217	2,217			
100099959	LAS VEGAS	NV		03/28/2023		2,973		25			25		2,998	2,998			
100283639	SAMMAMISH	WA		03/13/2026		2,601		(30)			(30)		2,571	2,571			
100201612	TULSA	OK		03/13/2025		2,373		(77)			(77)		2,296	2,296			
100265431	SHERMAN OAKS	CA		12/19/2025		2,049		(102)			(102)		1,947	1,947			
100273937	YARDLEY	PA		01/26/2026		2,999		(111)			(111)		2,888	2,888			
100265470	WESTLAKE VILLAGE	CA		12/19/2025		2,080		(38)			(38)		2,042	2,042			
100120661	NAPLES	FL		08/24/2023		4,059		(82)			(82)		3,977	3,977			
100203054	COALVILLE	UT		04/25/2025		1,311		(36)			(36)		1,275	1,275			
100238712	PLANO	TX		09/22/2025		2,783		(131)			(131)		2,652	2,652			
100238283	SANTA ANA	CA		09/19/2025		2,803		(19)			(19)		2,784	2,784			
100246401	CHARLESTOWN	MA		10/10/2025		2,848		(61)			(61)		2,787	2,787			
100205168	LAS VEGAS	NV		05/01/2025		3,248		(152)			(152)		3,096	3,096			
100180637	CHULA VISTA	CA		11/26/2024		2,960		(11)			(11)		2,949	2,949			
100248944	OXNARD	CA		10/29/2025		2,811		(77)			(77)		2,734	2,734			
100267361	IRVINE	CA		12/24/2025		3,161		(64)			(64)		3,097	3,097			
100211581	AUSTIN	TX		06/23/2025		2,692		(52)			(52)		2,640	2,640			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
324110010	GLENDALE	AZ		12/20/2024		1,617							1,617	1,617			
100201575	TARZANA	CA		03/13/2025		2,956		(109)			(109)		2,847	2,847			
100244416	OCEAN ISLE	NC		09/29/2025		2,909		(72)			(72)		2,837	2,837			
100283645	PASADENA	CA		03/13/2026		2,118		(47)			(47)		2,071	2,071			
100238680	SAINT CHARLES	IL		09/22/2025		2,016		(37)			(37)		1,979	1,979			
100149164	SANTA ANA	CA		04/22/2024		2,535		(61)			(61)		2,474	2,474			
100282230	TAMPA	FL		02/27/2026		3,043		(139)			(139)		2,904	2,904			
100163839	CAMANO ISLAND	WA		09/27/2024		2,221		(61)			(61)		2,160	2,160			
100248871	RIVERSIDE	CA		10/29/2025		2,954		(87)			(87)		2,867	2,867			
100116065	BEAVERTON	OR		07/20/2023		2,853		(9)			(9)		2,844	2,844			
100216438	SKOKIE	IL		06/20/2025		758,510		(13,100)			(13,100)		745,410	745,410			
100216146	FOUNTAIN HILLS	AZ		06/17/2025		3,035		(66)			(66)		2,969	2,969			
100172910	HOUSTON	TX		10/25/2024		1,469		(16)			(16)		1,453	1,453			
100188677	MAKAWAO	HI		02/10/2025		2,019		(94)			(94)		1,925	1,925			
100206045	LOS ANGELES	CA		05/16/2025		2,661		(70)			(70)		2,591	2,591			
100154805	ROSWELL	GA		07/19/2024		1,793		(70)			(70)		1,723	1,723			
100138254	MIAMI BEACH	FL		12/15/2023		45,319		(377)			(377)		44,942	44,942			
100191578	PARKLAND	FL		01/31/2025		3,781		(26)			(26)		3,755	3,755			
100282108	TRUCKEE	CA		02/27/2026		2,150		(35)			(35)		2,115	2,115			
100203919	DAVIE	FL		03/28/2025		2,433		(107)			(107)		2,326	2,326			
100210742	PACIFICA	CA		05/15/2025		2,636		(90)			(90)		2,546	2,546			
100207321	LEESBURG	VA		04/29/2025		2,785		(114)			(114)		2,671	2,671			
100243334	HUNTINGTON BEACH	CA		09/26/2025		3,060		(71)			(71)		2,989	2,989			
100210437	CORNELIUS	NC		05/12/2025		3,068		(79)			(79)		2,989	2,989			
100202990	ENCINO	CA		04/25/2025		2,872		(137)			(137)		2,735	2,735			
100142412	ALPHARETTA	GA		02/05/2024		1,894		(41)			(41)		1,853	1,853			
100207330	HUNTINGTOWN	MD		04/29/2025		2,669		(45)			(45)		2,624	2,624			
100243750	NORTHRIDGE	CA		09/29/2025		2,310		(106)			(106)		2,204	2,204			
100201454	RALEIGH	NC		03/12/2025		2,796		(108)			(108)		2,688	2,688			
100143721	LA QUINTA	CA		02/26/2024		2,880		(6)			(6)		2,874	2,874			
100140843	EAST NORTHPORT	NY		03/06/2024		2,799		(69)			(69)		2,730	2,730			
100216447	SAN DIEGO	CA		06/20/2025		17,557		(822)			(822)		16,735	16,735			
100109767	CULVER CITY	CA		08/04/2023		7,622		(122)			(122)		7,500	7,500			
100214977	WESTMINSTER	CA		06/11/2025		2,850		(81)			(81)		2,769	2,769			
100115318	CELINA	TX		07/17/2023		2,721		(80)			(80)		2,641	2,641			
100168625	OAKLAND	CA		09/25/2024		3,024		(90)			(90)		2,934	2,934			
100211432	BROOKLYN	NY		05/16/2025		1,981		(31)			(31)		1,950	1,950			
100175637	GLENDORA	CA		11/12/2024		3,180		(76)			(76)		3,104	3,104			
100180648	INLET BEACH	FL		11/26/2024		2,009		(59)			(59)		1,950	1,950			
100212340	SAN JOSE	CA		05/28/2025		3,063		31			31		3,094	3,094			
100246962	SAN DIEGO	CA		10/17/2025		3,130		(102)			(102)		3,028	3,028			
100261629	CALABASAS	CA		12/12/2025		318,386		(10,796)			(10,796)		307,590	307,590			
100205134	SAN DIEGO	CA		05/01/2025		2,589		(69)			(69)		2,520	2,520			
100153706	KIHEI	HI		07/11/2024		2,850		(77)			(77)		2,773	2,773			
100079786	SAN CLEMENTE	CA		04/08/2022		5,339		(208)			(208)		5,131	5,131			
100175678	SUNNYVALE	CA		11/12/2024		3,498		(18)			(18)		3,480	3,480			
100247636	TRUCKEE	CA		10/29/2025		3,779		(77)			(77)		3,702	3,702			
100248838	SEBAGO	ME		10/29/2025		4,784		(101)			(101)		4,683	4,683			
100274120	FRANKLIN	TN		01/27/2026		2,803		(74)			(74)		2,729	2,729			
100179408	HAWTHORNE	CA		12/27/2024		2,732		(58)			(58)		2,674	2,674			
100283946	LAS VEGAS	NV		03/23/2026		1,732		(82)			(82)		1,650	1,650			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168318	CHULA VISTA	CA		09/20/2024		2,775		(93)			(93)		2,682	2,682			
100258082	ROCKLIN	CA		11/26/2025		3,311		(83)			(83)		3,228	3,228			
100138698	AUSTIN	TX		02/02/2024		2,486		(86)			(86)		2,400	2,400			
100157457	LOS ANGELES	CA		02/20/2025		2,692		(69)			(69)		2,623	2,623			
100156074	LOS ANGELES	CA		06/18/2024		2,709		(86)			(86)		2,623	2,623			
100193628	BEVERLY HILLS	CA		02/10/2025		1,334		(45)			(45)		1,289	1,289			
100221219	GARDENA	CA		07/21/2025		3,023		(48)			(48)		2,975	2,975			
100177034	SAN JOSE	CA		01/16/2025		2,954		(81)			(81)		2,873	2,873			
100191701	JOHNS ISLAND	SC		02/20/2025		2,686		(117)			(117)		2,569	2,569			
100266759	CENTENNIAL	CO		12/22/2025		47,097		(468)			(468)		46,629	46,629			
100173468	MONTEREY	CA		10/29/2024		2,705		(61)			(61)		2,644	2,644			
100176609	BURBANK	CA		11/15/2024		2,964		(42)			(42)		2,922	2,922			
100204469	MARLBORO	NJ		04/04/2025		2,860		(55)			(55)		2,805	2,805			
100081678	WOODLAND HILLS	CA		03/21/2022		6,550		(28)			(28)		6,522	6,522			
100277371	PASADENA	CA		02/12/2026		3,128		(22)			(22)		3,106	3,106			
100164840	BREA	CA		08/26/2024		2,726		(46)			(46)		2,680	2,680			
100091327	CYPRESS	TX		01/13/2023		1,922		(35)			(35)		1,887	1,887			
5.00007E+11	ROTTERDAM	NLD		11/28/2025		485							485	373	(112)		(112)
100204445	CORONA	CA		04/03/2025		2,906		(35)			(35)		2,871	2,871			
100172951	HOMESTEAD	FL		10/25/2024		3,219		(108)			(108)		3,111	3,111			
100114563	HIGHLAND	CA		06/29/2023		2,230		(27)			(27)		2,203	2,203			
100161934	NORTH HILLS	CA		07/31/2024		2,924		(71)			(71)		2,853	2,853			
100108426	BROOKLYN	NY		05/25/2023		1,606		(58)			(58)		1,548	1,548			
100221617	PORT ORANGE	FL		07/22/2025		15,501		(356)			(356)		15,145	15,145			
100273969	WINTER GARDEN	FL		01/26/2026		2,548		(40)			(40)		2,508	2,508			
100141705	NAPLES	FL		01/30/2024		2,273		(60)			(60)		2,213	2,213			
100153645	PLANTATION	FL		05/31/2024		2,542		(51)			(51)		2,491	2,491			
100159914	SOUTH MIAMI	FL		08/16/2024		2,442		(62)			(62)		2,380	2,380			
100108925	ORLANDO	FL		05/31/2023		4,340		(7)			(7)		4,333	4,333			
100161181	FORT MYERS	FL		07/25/2024		2,287		(76)			(76)		2,211	2,211			
100265381	MURRIETA	CA		12/19/2025		2,591		(84)			(84)		2,507	2,507			
100173508	WADDELL	AZ		10/29/2024		2,356		(89)			(89)		2,267	2,267			
100154563	DOWNEY	CA		06/14/2024		2,796		(81)			(81)		2,715	2,715			
100153109	REDINGTON BEACH	FL		06/27/2024		2,800		(85)			(85)		2,715	2,715			
100169194	BROOKLYN	NY		09/27/2024		3,213		(36)			(36)		3,177	3,177			
100219970	CASTRO VALLEY	CA		07/11/2025		2,961		(87)			(87)		2,874	2,874			
100165793	DAVIE	FL		08/29/2024		3,059		(53)			(53)		3,006	3,006			
100090294	TEMPLE CITY	CA		01/13/2023		9,242		(172)			(172)		9,070	9,070			
100149903	LOS ANGELES	CA		04/29/2024		3,274		163			163		3,437	3,437			
100261680	SAN LEANDRO	CA		12/12/2025		6,095		(206)			(206)		5,889	5,889			
100156733	CAMPOBELLO	SC		06/26/2024		1,973		(37)			(37)		1,936	1,936			
100141317	GARDEN GROVE	CA		01/30/2024		2,584		(79)			(79)		2,505	2,505			
100258074	WAIKOLOA	HI		11/26/2025		2,910		(129)			(129)		2,781	2,781			
100120275	SOUTH SAN FRANCISCO	CA		08/18/2023		2,581		(75)			(75)		2,506	2,506			
100272752	KAHULUI	HI		01/13/2026		2,884		(72)			(72)		2,812	2,812			
100283642	TORRANCE	CA		03/13/2026		2,094		(45)			(45)		2,049	2,049			
100218620	WASHINGTON	DC		06/27/2025		3,194		41			41		3,235	3,235			
100218140	TEMECULA	CA		07/22/2025		2,740		(86)			(86)		2,654	2,654			
100258256	IRVINE	CA		12/02/2025		3,000		(84)			(84)		2,916	2,916			
100264884	BEND	OR		12/17/2025		3,098		(111)			(111)		2,987	2,987			
100175035	CERRITOS	CA		11/05/2024		2,689		(76)			(76)		2,613	2,613			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079996	LAS VEGAS	NV		04/25/2022		6,308		337			337		6,645	6,645			
100199137	BRENTWOOD	TN		04/04/2025		2,772		(109)			(109)		2,663	2,663			
100266848	LODI	CA		12/23/2025		2,900		(73)			(73)		2,827	2,827			
100149204	DOWNEY	CA		04/22/2024		2,888		(66)			(66)		2,822	2,822			
100266748	BEND	OR		12/22/2025		3,220		(43)			(43)		3,177	3,177			
100173928	SEATTLE	WA		10/31/2024		2,554		(28)			(28)		2,526	2,526			
100166470	PARKER	TX		10/31/2024		3,403		(47)			(47)		3,356	3,356			
100180768	SPRING HILL	KS		11/26/2024		9,354		(213)			(213)		9,141	9,141			
100191562	ROSEVILLE	CA		01/31/2025		2,887		(57)			(57)		2,830	2,830			
100245271	ALHAMBRA	CA		10/06/2025		2,952		(97)			(97)		2,855	2,855			
100167533	LAS VEGAS	NV		10/31/2024		3,256		(87)			(87)		3,169	3,169			
100148138	MONTROSE	CO		04/10/2024		3,420		50			50		3,470	3,470			
100172949	LOS ANGELES	CA		10/25/2024		3,441		(44)			(44)		3,397	3,397			
100267244	ANNANDALE	VA		12/24/2025		3,019		(75)			(75)		2,944	2,944			
100258064	IRVINE	CA		11/26/2025		8,318		(202)			(202)		8,116	8,116			
100272811	SANTA BARBARA	CA		01/13/2026		4,573		(115)			(115)		4,458	4,458			
100135177	WINTER GARDEN	FL		11/07/2023		5,501		12			12		5,513	5,513			
100102463	HOLLADAY	UT		06/07/2023		991		9			9		1,000	1,000			
100102833	LOS ANGELES	CA		06/22/2023		3,242		(22)			(22)		3,220	3,220			
100120206	LEWISVILLE	NC		08/18/2023		2,512		(73)			(73)		2,439	2,439			
100175773	PHOENIX	AZ		11/12/2024		3,408		3			3		3,411	3,411			
100220780	SAN JOSE	CA		07/18/2025		2,936		(86)			(86)		2,850	2,850			
100133445	HAUULA	HI		10/19/2023		2,948		44			44		2,992	2,992			
100205689	LOS ALAMITOS	CA		05/09/2025		1,304		(62)			(62)		1,242	1,242			
100149061	CHARLOTTE	NC		04/19/2024		2,810		(52)			(52)		2,758	2,758			
100247600	WINDERMERE	FL		10/29/2025		2,827		(108)			(108)		2,719	2,719			
100247598	LAKEWAY	TX		10/29/2025		2,971		(118)			(118)		2,853	2,853			
100246856	HUNTINGTON BEACH	CA		10/17/2025		115,985		(3,613)			(3,613)		112,372	112,372			
100191608	PARKER	CO		01/31/2025		2,284		(67)			(67)		2,217	2,217			
100147437	PALMETTO BAY	FL		04/03/2024		3,206		(198)			(198)		3,008	3,008			
100168668	MIAMI	FL		09/25/2024		2,018		(59)			(59)		1,959	1,959			
100114605	NASHVILLE	TN		06/29/2023		2,754		(127)			(127)		2,627	2,627			
100082356	SAN DIEGO	CA		04/14/2022		912		(12)			(12)		900	900			
100273954	VALLEY VILLAGE	CA		01/26/2026		3,202		(86)			(86)		3,116	3,116			
100255350	DOWNEY	CA		11/25/2025		3,052		(83)			(83)		2,969	2,969			
100109046	MIAMI BEACH	FL		06/05/2023		2,793		(47)			(47)		2,746	2,746			
100235248	PALOS VERDES ESTATES	CA		08/29/2025		2,797		(108)			(108)		2,689	2,689			
100076799	SAN JOSE	CA		12/27/2021		6,027		(247)			(247)		5,780	5,780			
100170467	LOS ANGELES	CA		10/09/2024		3,268		(20)			(20)		3,248	3,248			
100227009	KIHEI	HI		07/30/2025		2,816		(49)			(49)		2,767	2,767			
100171226	HOLLISTER	CA		10/16/2024		174,586		(6,406)			(6,406)		168,180	168,180			
100166306	SHAVERTOWN	PA		10/23/2024		2,268		(94)			(94)		2,174	2,174			
100134683	SAN FRANCISCO	CA		10/30/2023		3,003		(20)			(20)		2,983	2,983			
730302692	LOS ANGELES	CA		12/27/2023		(695)							(695)	(695)			
100118853	SANTA ROSA BEACH	FL		08/30/2023		3,045		(20)			(20)		3,025	3,025			
100221272	SEVIERVILLE	TN		07/22/2025		2,607		(62)			(62)		2,545	2,545			
100194404	BEAVERTON	OR		02/14/2025		3,126		(53)			(53)		3,073	3,073			
100265056	MIAMI	FL		12/17/2025		2,743		(118)			(118)		2,625	2,625			
100082235	NEWPORT BEACH	CA		04/14/2022		7,782		160			160		7,942	7,942			
100116118	HUNTINGTON BEACH	CA		07/20/2023		4,217		684			684		4,901	4,901			
100245112	DALY CITY	CA		10/07/2025		4,067		(71)			(71)		3,996	3,996			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100265027	CANTON	MA		12/17/2025		3,026		(103)			(103)		2,923	2,923			
100209933	SCOTTSDALE	AZ		06/11/2025		2,893		(93)			(93)		2,800	2,800			
100108933	PACIFICA	CA		05/31/2023		3,179		(113)			(113)		3,066	3,066			
100118953	HEATH	TX		07/27/2023		3,071		(27)			(27)		3,044	3,044			
100219040	SCOTTSDALE	AZ		06/27/2025		2,969		(34)			(34)		2,935	2,935			
100207499	RAMONA	CA		04/29/2025		2,774		(88)			(88)		2,686	2,686			
100160593	NEWARK	CA		07/19/2024		3,104		(38)			(38)		3,066	3,066			
100212243	GLENDALE	CA		05/23/2025		2,970		(79)			(79)		2,891	2,891			
730003209	ASHLAND	OR		12/27/2023		5,924		48			48		5,972	5,972			
100192397	LOS ANGELES	CA		02/07/2025		3,629		(76)			(76)		3,553	3,553			
100079906	RANCHO PALOS VERDES	CA		04/08/2022		8,002		726			726		8,728	8,728			
100273925	EAGLE MOUNTAIN	UT		01/26/2026		11,695		(499)			(499)		11,196	11,196			
3340086115	JERSEY CITY	NJ		01/16/2025		1,273,364							1,273,364	1,273,364			
100090002	LOGANVILLE	GA		01/13/2023		1,540		(39)			(39)		1,501	1,501			
100103676	MIRAMAR BEACH	FL		05/08/2023		2,472		(2)			(2)		2,470	2,470			
100179385	PARKLAND	FL		12/27/2024		2,790		(54)			(54)		2,736	2,736			
100209839	SEATTLE	WA		05/05/2025		2,896		(56)			(56)		2,840	2,840			
100238375	WESTMINSTER	CA		09/19/2025		2,206		(104)			(104)		2,102	2,102			
100245166	CASTLE ROCK	CO		10/07/2025		3,229							3,229	3,229			
100219536	FORT LAUDERDALE	FL		07/07/2025		3,591		127			127		3,718	3,718			
100243697	CASTRO VALLEY	CA		09/29/2025		3,055		(12)			(12)		3,043	3,043			
100276547	FULLERTON	CA		01/28/2026		2,708		(82)			(82)		2,626	2,626			
100283195	MIAMI BEACH	FL		03/09/2026		2,977		(5)			(5)		2,972	2,972			
100100360	NEW YORK	NY		04/27/2023		4,222		195			195		4,417	4,417			
100161962	LOS ANGELES	CA		07/31/2024		2,926		(29)			(29)		2,897	2,897			
100100411	BROOKLYN	NY		04/27/2023		4,102		54			54		4,156	4,156			
100099614	HOLLYWOOD	FL		04/06/2023		1,000		11			11		1,011	1,011			
100245106	LAS VEGAS	NV		10/03/2025		3,008		(91)			(91)		2,917	2,917			
100136088	SANTA CRUZ	CA		12/18/2023		20,460		(467)			(467)		19,993	19,993			
100245128	WASHOUGAL	WA		10/07/2025		3,569		101			101		3,670	3,670			
100220280	CAMARILLO	CA		07/11/2025		3,123		(88)			(88)		3,035	3,035			
100108473	RIVERSIDE	CA		05/25/2023		3,389		(32)			(32)		3,357	3,357			
100276617	LOS ANGELES	CA		01/28/2026		2,781		(75)			(75)		2,706	2,706			
100192807	WHITTIER	CA		02/10/2025		3,064		6			6		3,070	3,070			
100214804	IRVINE	CA		06/11/2025		3,973		(31)			(31)		3,942	3,942			
100079962	CASTLE ROCK	CO		04/08/2022		8,145		7			7		8,152	8,152			
100194247	SAN JUAN CAPISTRANO	CA		02/14/2025		2,751		(60)			(60)		2,691	2,691			
100130143	PARKLAND	FL		11/15/2023		3,349		150			150		3,499	3,499			
100185595	EDWARDSBURG	MI		12/20/2024		2,595		(38)			(38)		2,557	2,557			
100149104	BOCA RATON	FL		04/19/2024		2,319		(75)			(75)		2,244	2,244			
100083249	RIVERSIDE	CA		05/10/2022		1,560		(17)			(17)		1,543	1,543			
100201642	MENLO PARK	CA		03/13/2025		2,948		(36)			(36)		2,912	2,912			
100238639	SAN FRANCISCO	CA		09/19/2025		2,889		(92)			(92)		2,797	2,797			
100084919	AUSTIN	TX		09/29/2022		13,244		(185)			(185)		13,059	13,059			
100180479	SANTA BARBARA	CA		11/26/2024		3,271		(18)			(18)		3,253	3,253			
100247425	SANTA CLARITA	CA		10/24/2025		2,797		(108)			(108)		2,689	2,689			
100147721	WESTMINSTER	CA		04/05/2024		8,319		(104)			(104)		8,215	8,215			
100185825	GRANADA HILLS	CA		12/26/2024		2,686		(69)			(69)		2,617	2,617			
100248927	POMPANO BEACH	FL		10/29/2025		87,185		(3,090)			(3,090)		84,095	84,095			
100087907	LOS ANGELES	CA		10/18/2022		5,088		(41)			(41)		5,047	5,047			
100082291	LONG BEACH	CA		04/14/2022		885		15			15		900	900			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100246970	FORESTVILLE	CA		10/17/2025		14,304		(503)			(503)		13,801	13,801			
100173984	CUMMING	GA		10/31/2024		2,013		(81)			(81)		1,932	1,932			
100272342	LONG BEACH	CA		01/08/2026		2,884		(64)			(64)		2,820	2,820			
100209715	MARVIN	NC		05/05/2025		3,324		79			79		3,403	3,403			
100254759	LOS ANGELES	CA		11/14/2025		2,731		(91)			(91)		2,640	2,640			
100274080	LA QUINTA	CA		01/26/2026		2,909		(127)			(127)		2,782	2,782			
100283158	WEST HILLS	CA		03/09/2026		1,978		(83)			(83)		1,895	1,895			
100162255	HOLLADAY	UT		09/06/2024		3,036		(84)			(84)		2,952	2,952			
100177596	FORT LAUDERDALE	FL		01/16/2025		61,951		(241)			(241)		61,710	61,710			
100160590	NIPOMO	CA		07/19/2024		2,854		(62)			(62)		2,792	2,792			
100168649	SCOTTSDALE	AZ		09/25/2024		2,631		(103)			(103)		2,528	2,528			
100167133	BELLEVUE	WA		09/13/2024		2,830		(89)			(89)		2,741	2,741			
100165648	LOS ANGELES	CA		10/04/2024		3,350		(62)			(62)		3,288	3,288			
100228197	WOODLAND HILLS	CA		08/11/2025		2,881		(84)			(84)		2,797	2,797			
730300292	VENTURA	CA		12/27/2023		6,268		321			321		6,589	6,589			
100091357	CABO SAN LUCAS	MEX		01/17/2023		3,588							3,588	3,588			
100088868	WASHINGTON	UT		11/15/2022		7,112		(96)			(96)		7,016	7,016			
100246057	HILTON HEAD ISLAND	SC		10/08/2025		2,994		(65)			(65)		2,929	2,929			
100274038	CARBONDALE	CO		01/26/2026		3,131		(71)			(71)		3,060	3,060			
100277410	GLENDALE	CA		02/12/2026		1,958		(123)			(123)		1,835	1,835			
100274009	LOVELAND	CO		01/26/2026		2,780		(72)			(72)		2,708	2,708			
100090935	MARIETTA	GA		01/31/2023		1,926		51			51		1,977	1,977			
100084698	LAKE STEVENS	WA		08/02/2022		3,435		67			67		3,502	3,502			
100091832	BURBANK	CA		01/30/2023		2,176		(69)			(69)		2,107	2,107			
100165878	HUNTINGTON BEACH	CA		08/30/2024		3,167		(97)			(97)		3,070	3,070			
100246086	HILTON HEAD ISLAND	SC		10/08/2025		2,747		(60)			(60)		2,687	2,687			
100216408	SCOTTSDALE	AZ		06/20/2025		15,483		(153)			(153)		15,330	15,330			
100205678	SCOTTSDALE	AZ		05/09/2025		720,589		(17,818)			(17,818)		702,771	702,771			
100164647	KOLOA	HI		08/23/2024		2,932		(76)			(76)		2,856	2,856			
100247106	PAIA	HI		10/22/2025		2,930		(100)			(100)		2,830	2,830			
100117572	SUNNYVALE	CA		07/20/2023		4,471		(22)			(22)		4,449	4,449			
100118005	SAN JOSE	CA		07/20/2023		3,880		219			219		4,099	4,099			
100065819	WEST HOLLYWOOD	CA		07/23/2021		4,536		(169)			(169)		4,367	4,367			
100160507	CANOGA PARK AREA CITY OF LOS	CA		07/19/2024		2,508		(51)			(51)		2,457	2,457			
100168058	LAHAINA	HI		09/20/2024		3,163		(19)			(19)		3,144	3,144			
100154900	BROOKLYN	NY		07/19/2024		3,106		(82)			(82)		3,024	3,024			
100209973	JUPITER	FL		06/11/2025		2,651		(76)			(76)		2,575	2,575			
100207388	GRANITE BAY	CA		04/29/2025		2,816		(95)			(95)		2,721	2,721			
100116360	LOS ANGELES	CA		07/20/2023		4,731		138			138		4,869	4,869			
100204031	VERO BEACH	FL		03/28/2025		2,659		(49)			(49)		2,610	2,610			
100215302	KOLOA	HI		06/12/2025		2,803		(84)			(84)		2,719	2,719			
100137779	TEMPLE CITY	CA		12/08/2023		2,946		(23)			(23)		2,923	2,923			
100258360	SAN FRANCISCO	CA		12/05/2025		2,350		(76)			(76)		2,274	2,274			
100164858	SUWANEE	GA		08/26/2024		3,344		54			54		3,398	3,398			
100155141	AURORA	CO		07/19/2024		5,362		(144)			(144)		5,218	5,218			
100203995	GARDEN GROVE	CA		03/28/2025		2,692		(83)			(83)		2,609	2,609			
100261641	TOPANGA	CA		12/12/2025		2,766		(129)			(129)		2,637	2,637			
100273966	HOLLADAY	UT		01/26/2026		2,945		(108)			(108)		2,837	2,837			
100132808	SAN DIEGO	CA		11/03/2023		3,251		(22)			(22)		3,229	3,229			
100160895	HUNTINGTON BEACH	CA		07/24/2024		3,781		(1)			(1)		3,780	3,780			
100194558	GRANADA HILLS	CA		03/28/2025		959		(8)			(8)		951	951			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216149	AUSTIN	TX		06/17/2025		2,938		(64)			(64)		2,874	2,874			
100245113	TRUCKEE	CA		10/07/2025		3,067		(69)			(69)		2,998	2,998			
100102804	PALM SPRINGS	CA		06/22/2023		3,231		(63)			(63)		3,168	3,168			
100245116	MOUND	MN		10/07/2025		2,928		(71)			(71)		2,857	2,857			
100193579	PACIFIC PALISADES	CA		02/10/2025		2,582		(62)			(62)		2,520	2,520			
100077792	NEWPORT BEACH	CA		12/23/2021		6,690		116			116		6,806	6,806			
100283632	OAKLAND	CA		03/13/2026		3,163		(53)			(53)		3,110	3,110			
100247517	VAN NUYS	CA		10/28/2025		2,132		(124)			(124)		2,008	2,008			
100147770	WEST LINN	OR		04/08/2024		3,137		(30)			(30)		3,107	3,107			
100277025	WOODSTOCK	GA		02/06/2026		3,087		(61)			(61)		3,026	3,026			
100172836	SPRING VALLEY	CA		12/06/2024		3,071		(8)			(8)		3,063	3,063			
100186679	MARINA DEL REY	CA		12/31/2024		3,480		(97)			(97)		3,383	3,383			
100276604	SUGAR MOUNTAIN	NC		01/28/2026		3,000		(49)			(49)		2,951	2,951			
100245180	WASHINGTON	DC		10/07/2025		4,145		(69)			(69)		4,076	4,076			
100272674	COVINA	CA		01/09/2026		2,834		(91)			(91)		2,743	2,743			
100206233	MIAMI LAKES	FL		04/17/2025		2,271		(52)			(52)		2,219	2,219			
100173476	CALABASAS	CA		10/29/2024		3,076		(49)			(49)		3,027	3,027			
100083231	NORTHRIDGE CITY OF LOS ANGELES	CA		05/10/2022		5,096		17			17		5,113	5,113			
100219460	REDONDO BEACH	CA		07/07/2025		3,229		(45)			(45)		3,184	3,184			
100283877	SAN CLEMENTE	CA		03/19/2026		2,740		(130)			(130)		2,610	2,610			
100243390	CARY	NC		09/26/2025		2,684		(95)			(95)		2,589	2,589			
100087678	SUNNYVALE	CA		09/29/2022		1,873		(26)			(26)		1,847	1,847			
100245066	TARZANA	CA		09/30/2025		2,872		(59)			(59)		2,813	2,813			
100130228	PINOLE	CA		11/15/2023		772		(25)			(25)		747	747			
100175623	FORT WORTH	TX		11/12/2024		3,039		(34)			(34)		3,005	3,005			
100138260	HOUSTON	TX		12/15/2023		4,123		(39)			(39)		4,084	4,084			
100283600	BURBANK	CA		03/13/2026		3,059		(57)			(57)		3,002	3,002			
100206554	RANCHO CUCAMONGA	CA		04/22/2025		2,678		(99)			(99)		2,579	2,579			
100168260	BERKELEY	CA		09/20/2024		3,104		(43)			(43)		3,061	3,061			
100220827	LAGUNA NIGUEL	CA		07/18/2025		3,268		(146)			(146)		3,122	3,122			
100210559	VENETA	OR		05/15/2025		2,486		(105)			(105)		2,381	2,381			
100245145	VASHON	WA		10/07/2025		3,216		(78)			(78)		3,138	3,138			
100245095	ESCONDIDO	CA		10/03/2025		2,921		(110)			(110)		2,811	2,811			
100218877	HIDEOUT	UT		06/27/2025		2,581		23			23		2,604	2,604			
100247404	KEMP	TX		10/24/2025		2,812		(87)			(87)		2,725	2,725			
100114905	PASADENA	CA		07/13/2023		3,353		(12)			(12)		3,341	3,341			
100215921	NATIONAL CITY	CA		06/17/2025		2,623		(59)			(59)		2,564	2,564			
100169974	HENDERSON	NV		11/08/2024		13,487		(438)			(438)		13,049	13,049			
100173787	PRINCETON JUNCTION	NJ		10/30/2024		4,091		(52)			(52)		4,039	4,039			
100282117	ST PETERSBURG	FL		02/27/2026		2,010		(78)			(78)		1,932	1,932			
100258057	BURBANK	CA		11/26/2025		3,260		(99)			(99)		3,161	3,161			
100172410	SANTA CRUZ	CA		10/23/2024		3,058		(82)			(82)		2,976	2,976			
100237079	QUEEN CREEK	AZ		09/12/2025		2,642		(93)			(93)		2,549	2,549			
100083896	RENTON	WA		07/12/2022		3,767		86			86		3,853	3,853			
100281989	SANTA ANA	CA		02/27/2026		3,605		(109)			(109)		3,496	3,496			
100128863	EAST HAMPTON	NY		09/21/2023		2,617		(9)			(9)		2,608	2,608			
100120520	TEMECULA	CA		08/18/2023		3,169		(47)			(47)		3,122	3,122			
100176170	LOS ANGELES	CA		12/20/2024		2,743		(97)			(97)		2,646	2,646			
100178277	NORTH BAY VILLAGE	FL		11/19/2024		2,039		(44)			(44)		1,995	1,995			
100168627	HUNTINGTON BEACH	CA		09/25/2024		2,797		(95)			(95)		2,702	2,702			
100219555	SAN DIEGO	CA		07/07/2025		3,060		(54)			(54)		3,006	3,006			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235765	SAN CLEMENTE	CA		09/22/2025		18,852		(631)			(631)		18,221	18,221			
100219380	VENTURA	CA		07/07/2025		2,538		(43)			(43)		2,495	2,495			
100276531	PASO ROBLES	CA		01/28/2026		1,654		(49)			(49)		1,605	1,605			
100220021	MILPITAS	CA		07/30/2025		2,675		(95)			(95)		2,580	2,580			
100265061	MONROVIA	CA		12/19/2025		2,402		(114)			(114)		2,288	2,288			
100117411	SAN RAMON	CA		07/20/2023		4,537		1,920			1,920		6,457	6,457			
100167483	STUDIO CITY AREA LOS ANGELES	CA		10/31/2024		1,518		(17)			(17)		1,501	1,501			
4010046064	BELLBROOK	OH		02/02/2023		120,765		(4,835)			(4,835)		115,930	115,930			
100099857	LAGUNA HILLS	CA		03/07/2023		2,638		(52)			(52)		2,586	2,586			
100154341	WASHOUGAL	WA		06/12/2024		1,525		(21)			(21)		1,504	1,504			
100155076	MISSION VIEJO	CA		07/19/2024		2,843		(58)			(58)		2,785	2,785			
100195659	PHOENIX	AZ		02/24/2025		4,214		(40)			(40)		4,174	4,174			
100216465	MURRIETA	CA		06/20/2025		2,657		(125)			(125)		2,532	2,532			
100102745	IRVINE	CA		06/22/2023		2,733		(48)			(48)		2,685	2,685			
100238688	MERCER ISLAND	WA		09/22/2025		2,265		(112)			(112)		2,153	2,153			
100163290	MESA	AZ		08/13/2024		5,065		(9)			(9)		5,056	5,056			
100218982	CANTON	GA		06/27/2025		2,757		(54)			(54)		2,703	2,703			
100180472	SAVANNAH	GA		11/26/2024		2,665		(70)			(70)		2,595	2,595			
100245972	HOLLYWOOD	FL		10/07/2025		2,814		(84)			(84)		2,730	2,730			
100282071	REDONDO BEACH	CA		02/27/2026		2,018		(90)			(90)		1,928	1,928			
100214979	IRVINE	CA		06/11/2025		51,442		(1,415)			(1,415)		50,027	50,027			
100238362	BURBANK	CA		09/19/2025		2,933		(96)			(96)		2,837	2,837			
100159576	LAUDERDALE BY THE SEA	FL		07/15/2024		2,240		(84)			(84)		2,156	2,156			
100245934	ESCONDIDO	CA		11/06/2025		2,911		(85)			(85)		2,826	2,826			
100254095	DANVILLE	CA		11/06/2025		2,034		(84)			(84)		1,950	1,950			
100181505	OCEANSIDE	CA		12/06/2024		2,762		(43)			(43)		2,719	2,719			
100261582	ANNANDALE	VA		12/12/2025		12,554		(252)			(252)		12,302	12,302			
100282136	CARBONDALE	CO		02/27/2026		1,901		(69)			(69)		1,832	1,832			
100065837	CHATSWORTH	CA		07/23/2021		5,264		(199)			(199)		5,065	5,065			
100109654	MIAMI	FL		06/14/2023		(16,727)		(13)	12		(25)		(16,752)	(749)		16,003	16,003
100158157	ANAHEIM	CA		07/09/2024		2,739		(34)			(34)		2,705	2,705			
100120346	LAS VEGAS	NV		08/18/2023		2,934		(48)			(48)		2,886	2,886			
100272816	GLENDALE	CA		01/13/2026		7,744		(199)			(199)		7,545	7,545			
100216739	SANTA ROSA BEACH	FL		06/23/2025		3,020		(35)			(35)		2,985	2,985			
100214701	ASTORIA	NY		06/11/2025		3,639		(104)			(104)		3,535	3,535			
100180477	PARKER	AZ		11/26/2024		1,981		(32)			(32)		1,949	1,949			
100167089	WEST DOVER	VT		09/13/2024		2,645		(41)			(41)		2,604	2,604			
100180457	TAMPA	FL		11/26/2024		2,904		(87)			(87)		2,817	2,817			
100191237	UPPERCO	MD		01/29/2025		3,103		31			31		3,134	3,134			
100238198	GRANADA HILLS AREA LOS ANGELE	CA		09/15/2025		2,706		(94)			(94)		2,612	2,612			
100254600	PARKER	CO		11/10/2025		3,051		(73)			(73)		2,978	2,978			
100235411	MIAMI	FL		08/29/2025		2,521		(50)			(50)		2,471	2,471			
100200173	OCEAN GROVE	NJ		03/07/2025		2,881		(76)			(76)		2,805	2,805			
730302120	LOS ANGELES	CA		12/27/2023		5,964		251			251		6,215	6,215			
100245161	CAMARILLO	CA		10/07/2025		3,468		(63)			(63)		3,405	3,405			
100082153	SAN FRANCISCO	CA		04/14/2022		2,542		(42)			(42)		2,500	2,500			
100192487	IRVINE	CA		02/07/2025		2,846		(42)			(42)		2,804	2,804			
100131822	LOS ANGELES	CA		10/06/2023		6,579		94			94		6,673	6,673			
100283959	HANSVILLE	WA		03/23/2026		2,695		(127)			(127)		2,568	2,568			
100238306	LOS ANGELES	CA		09/19/2025		3,616		(156)			(156)		3,460	3,460			
100245072	MEDFORD	NJ		10/03/2025		22,880		(734)			(734)		22,146	22,146			

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100147129	PARKER	TX		05/08/2024		2,474		(55)			(55)		2,419	2,419			
100174755	RANCHO MISSION VIEJO	CA		10/31/2024		2,389		(63)			(63)		2,326	2,326			
100215895	ARCADIA	CA		06/16/2025		2,907		(65)			(65)		2,842	2,842			
100164022	SANTA BARBARA	CA		08/21/2024		2,834		(66)			(66)		2,768	2,768			
100212376	MOORESVILLE	NC		05/28/2025		2,666		(48)			(48)		2,618	2,618			
100245763	SAN FRANCISCO	CA		10/29/2025		3,042		(68)			(68)		2,974	2,974			
100077968	ENCINITAS	CA		01/06/2022		6,147		(47)			(47)		6,100	6,100			
100154589	LOS ANGELES	CA		06/14/2024		2,626		(92)			(92)		2,534	2,534			
100219438	MORGAN HILL	CA		07/07/2025		3,253		(25)			(25)		3,228	3,228			
100131792	SANTA MARIA	CA		10/06/2023		2,916		(59)			(59)		2,857	2,857			
100091033	UPLAND	CA		01/31/2023		1,800		(52)			(52)		1,748	1,748			
100277052	EDMONDS	WA		02/06/2026		2,914		(101)			(101)		2,813	2,813			
100216156	TEMECULA	CA		06/17/2025		2,803		(61)			(61)		2,742	2,742			
100216157	NEWCASTLE	CA		06/17/2025		2,932		(58)			(58)		2,874	2,874			
403051775	NEWFIELD	NJ		11/04/2024		2,093		(62)			(62)		2,031	2,031			
100182457	BOSTON	MA		12/12/2024		11,755		(157)			(157)		11,598	11,598			
100185191	ORLANDO	FL		12/20/2024		11,443		(174)			(174)		11,269	11,269			
4010060029	WATERBURY	CT		09/28/2023		2,733		(40)			(40)		2,693	2,693			
100129760	UPLAND	CA		09/27/2023		2,711		(47)			(47)		2,664	2,664			
100274047	QUEEN CREEK	AZ		01/26/2026		2,863		(72)			(72)		2,791	2,791			
100272801	UPPER SADDLE RIVER	NJ		01/13/2026		2,956		(45)			(45)		2,911	2,911			
100261733	HILLSDALE	NJ		12/12/2025		4,207		(156)			(156)		4,051	4,051			
100267324	SOUTH SAN FRANCISCO	CA		12/24/2025		2,901		(111)			(111)		2,790	2,790			
100201961	SEASIDE	OR		03/18/2025		2,856		(33)			(33)		2,823	2,823			
100108185	CAVE CREEK	AZ		05/24/2023		662		9			9		671	671			
100238269	WOODLAND HILLS	CA		09/19/2025		2,494		(94)			(94)		2,400	2,400			
100132706	MAGNOLIA	TX		11/03/2023		8,120		(180)			(180)		7,940	7,940			
100087522	KISSIMMEE	FL		10/25/2022		4,190		233			233		4,423	4,423			
100221441	HACIENDA HEIGHTS	CA		07/22/2025		10,811		(198)			(198)		10,613	10,613			
100173989	WRIGHTSVILLE BEACH	NC		10/31/2024		116,626		(3,438)			(3,438)		113,188	113,188			
100115650	LAS VEGAS	NV		07/19/2023		3,068		(28)			(28)		3,040	3,040			
100132791	IRVINE	CA		11/03/2023		2,776		26			26		2,802	2,802			
100115644	BEVERLY HILLS	CA		07/19/2023		2,852		(6)			(6)		2,846	2,846			
100266830	IRVINE	CA		12/23/2025		5,955		(206)			(206)		5,749	5,749			
100102048	LITHIA	FL		04/14/2023		2,643		(41)			(41)		2,602	2,602			
100115402	ARCADIA	CA		07/17/2023		3,510		3			3		3,513	3,513			
100266719	CAROLINA BEACH	NC		12/22/2025		3,140		(2)			(2)		3,138	3,138			
100228014	AGOURA HILLS	CA		08/06/2025		2,828		(87)			(87)		2,741	2,741			
100282219	SAN FRANCISCO	CA		02/27/2026		2,032		(9)			(9)		2,023	2,023			
100141470	MODESTO	CA		01/30/2024		2,021		62			62		2,083	2,083			
100243263	PLACENTIA	CA		09/26/2025		2,569		(99)			(99)		2,470	2,470			
100081822	STEILACOOM	WA		03/30/2022		4,853		(18)			(18)		4,835	4,835			
100266751	PARKER	CO		12/22/2025		3,194		16			16		3,210	3,210			
100128888	CENTERPORT	NY		09/21/2023		57,459		(940)			(940)		56,519	56,519			
100102781	PALM DESERT	CA		06/22/2023		3,938		(77)			(77)		3,861	3,861			
100101062	GREAT NECK	NY		04/28/2023		5,024		680			680		5,704	5,704			
3310049255	BALTIMORE	MD		05/25/2023		35,640							35,640	35,640			
100166029	ALPHARETTA	GA		09/06/2024		3,465		(143)			(143)		3,322	3,322			
100261698	MIAMI BEACH	FL		12/12/2025		7,128		(262)			(262)		6,866	6,866			
100265414	TUCSON	AZ		12/19/2025		1,270		(41)			(41)		1,229	1,229			
100173480	SYOSSET	NY		10/29/2024		2,778		(70)			(70)		2,708	2,708			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274021	BURBANK	CA		01/26/2026		5,081		(166)			(166)		4,915	4,915			
100228044	REDONDO BEACH	CA		08/07/2025		2,644		(103)			(103)		2,541	2,541			
100165752	SHINGLE SPRINGS	CA		08/29/2024		2,421		(78)			(78)		2,343	2,343			
100165753	RIVERSIDE	CA		08/29/2024		2,371		(91)			(91)		2,280	2,280			
100254602	FULLERTON	CA		11/10/2025		2,919		(110)			(110)		2,809	2,809			
100190809	HOLLY SPRINGS	NC		01/27/2025		2,977		(9)			(9)		2,968	2,968			
100266768	SEDONA	AZ		12/22/2025		4,394		(1,671)			(1,671)		2,723	2,723			
100118642	CHICO	CA		07/25/2023		2,462		(67)			(67)		2,395	2,395			
100080203	PASADENA	CA		02/25/2022		8,754		(351)			(351)		8,403	8,403			
100245357	LONG BEACH	CA		10/06/2025		2,886		(91)			(91)		2,795	2,795			
100255050	WILMINGTON	NC		11/19/2025		2,756		(109)			(109)		2,647	2,647			
100118973	LOS ANGELES	CA		07/27/2023		2,978		(42)			(42)		2,936	2,936			
100245146	THE WOODLANDS	TX		10/07/2025		6,438		(155)			(155)		6,283	6,283			
100103765	LANSDALE	PA		05/10/2023		7,130		(70)			(70)		7,060	7,060			
100168731	KAPOLEI	HI		09/26/2024		2,294		(98)			(98)		2,196	2,196			
100140832	BROOKLYN	NY		03/06/2024		2,214		(54)			(54)		2,160	2,160			
100247169	RENO	NV		11/14/2025		2,940		(85)			(85)		2,855	2,855			
100228192	NORTHRIDGE	CA		08/11/2025		1,659		(54)			(54)		1,605	1,605			
100282124	HENDERSON	NV		02/27/2026		2,036		(59)			(59)		1,977	1,977			
100277660	CHULA VISTA	CA		02/19/2026		2,238		(106)			(106)		2,132	2,132			
100165337	FALLBROOK	CA		08/29/2024		1,336		(45)			(45)		1,291	1,291			
100209854	ATLANTA	GA		05/05/2025		3,073		(7)			(7)		3,066	3,066			
100117750	MIAMI	FL		07/20/2023		3,093		125			125		3,218	3,218			
100080494	RANCHO CUCAMONGA	CA		03/10/2022		5,196		(26)			(26)		5,170	5,170			
100214140	EL DORADO HILLS	CA		05/30/2025		11,666		(441)			(441)		11,225	11,225			
100135646	BOZEMAN	MT		11/09/2023		3,561		49			49		3,610	3,610			
100081885	TEMPLE CITY	CA		03/31/2022		5,181		8			8		5,189	5,189			
100108461	S LAKE TAHOE	CA		05/25/2023		3,012		(40)			(40)		2,972	2,972			
100261234	SAN MARINO	CA		12/05/2025		2,861		(10)			(10)		2,851	2,851			
100185784	MIAMI BEACH	FL		12/26/2024		2,915		(137)			(137)		2,778	2,778			
100076666	LA QUINTA	CA		12/30/2021		5,414		(332)			(332)		5,082	5,082			
100282189	VENICE	CA		02/27/2026		1,857		(78)			(78)		1,779	1,779			
100277212	LOS ANGELES	CA		02/10/2026		2,840		(113)			(113)		2,727	2,727			
100273903	LOS ANGELES	CA		01/26/2026		2,947		(45)			(45)		2,902	2,902			
100193597	MANHATTAN BEACH	CA		02/10/2025		2,856		(130)			(130)		2,726	2,726			
100089400	NORTH CALDWELL	NJ		11/17/2022		849		34			34		883	883			
100238123	SALEM	UT		09/15/2025		2,664		(72)			(72)		2,592	2,592			
100243670	LA MESA	CA		09/29/2025		5,883		(198)			(198)		5,685	5,685			
100243356	FOUNTAIN VALLEY	CA		09/26/2025		2,708		(99)			(99)		2,609	2,609			
100258313	MISSION VIEJO	CA		12/05/2025		2,863		(84)			(84)		2,779	2,779			
100283064	HENDERSON	NV		03/09/2026		2,462		(153)			(153)		2,309	2,309			
100277345	GLENDALE	CA		02/12/2026		2,729		(130)			(130)		2,599	2,599			
100277716	CHESAPEAKE	VA		02/19/2026		2,763		(39)			(39)		2,724	2,724			
100181228	MARYSVILLE	WA		12/06/2024		2,450		(38)			(38)		2,412	2,412			
100247449	FARMINGTON	UT		11/26/2025		957		(7)			(7)		950	950			
100209799	GLENDORA	CA		05/05/2025		2,471		(77)			(77)		2,394	2,394			
100140727	VILLA PARK	CA		02/08/2024		3,184		1			1		3,185	3,185			
100181345	ATLANTA	GA		12/06/2024		2,360		(61)			(61)		2,299	2,299			
100284801	PARK CITY	UT		03/27/2026		1,740		(36)			(36)		1,704	1,704			
100243389	HACIENDA HEIGHTS	CA		09/26/2025		3,511		(131)			(131)		3,380	3,380			
100282139	WEST CHESTER	PA		02/27/2026		1,871		(71)			(71)		1,800	1,800			

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100283562	FULLERTON	CA		03/13/2026		1,841		(53)			(53)		1,788	1,788			
100267286	PLANO	TX		12/24/2025		2,962		(68)			(68)		2,894	2,894			
100181609	SCARSDALE	NY		12/09/2024		4,532		(158)			(158)		4,374	4,374			
100116925	LOS ANGELES	CA		07/20/2023		4,157		954			954		5,111	5,111			
100134302	WARREN	NJ		10/27/2023		3,775		(9)			(9)		3,766	3,766			
100266760	BENICIA	CA		12/22/2025		2,994		(31)			(31)		2,963	2,963			
100218279	HENDERSONVILLE	TN		06/26/2025		2,668		(72)			(72)		2,596	2,596			
100221815	GRANITE BAY	CA		07/29/2025		2,597		(116)			(116)		2,481	2,481			
100258093	REDONDO BEACH	CA		11/26/2025		2,895		(121)			(121)		2,774	2,774			
100197615	NORTHRIDGE	CA		02/26/2025		2,607		(55)			(55)		2,552	2,552			
100261158	JERSEY CITY	NJ		12/05/2025		2,946		(78)			(78)		2,868	2,868			
100156285	WIMBERLEY	TX		07/25/2024		1,192		(8)			(8)		1,184	1,184			
100282349	JERSEY CITY	NJ		02/27/2026		2,869		(64)			(64)		2,805	2,805			
100282152	ALISO VIEJO	CA		02/27/2026		2,025		(33)			(33)		1,992	1,992			
100228216	NORTH HOLLYWOOD	CA		08/11/2025		1,656		(59)			(59)		1,597	1,597			
100202446	ANNANDALE	VA		03/20/2025		2,134		(100)			(100)		2,034	2,034			
100228017	WALNUT CREEK	CA		08/06/2025		2,853		(76)			(76)		2,777	2,777			
100244513	SAN DIEGO	CA		09/29/2025		2,926		(69)			(69)		2,857	2,857			
100088195	SCOTTSDALE	AZ		10/13/2022		3,360		(68)			(68)		3,292	3,292			
100206877	BRADENTON	FL		04/24/2025		2,855		(89)			(89)		2,766	2,766			
100272009	LAKE ARROWHEAD	CA		01/08/2026		4,110		(116)			(116)		3,994	3,994			
100245767	LA VERNE	CA		10/29/2025		2,655		(125)			(125)		2,530	2,530			
100246538	POWAY	CA		10/10/2025		2,805		(66)			(66)		2,739	2,739			
100135767	CERRITOS	CA		11/10/2023		3,024		81			81		3,105	3,105			
100180597	WESTLAKE VILLAGE	CA		11/26/2024		2,270		(85)			(85)		2,185	2,185			
100245054	NORTHRIDGE	CA		09/30/2025		2,896		(22)			(22)		2,874	2,874			
100266724	TORRANCE	CA		12/22/2025		3,823		(9)			(9)		3,814	3,814			
100164218	WEST PALM BEACH	FL		08/21/2024		97,918		(2,114)			(2,114)		95,804	95,804			
100272013	SEAL BEACH	CA		01/08/2026		2,557		(88)			(88)		2,469	2,469			
100238693	MILTON	GA		09/22/2025		2,883		(62)			(62)		2,821	2,821			
100175567	SAN MARCOS	CA		11/12/2024		3,115		(34)			(34)		3,081	3,081			
100255033	ST GEORGE	UT		11/19/2025		3,808		(86)			(86)		3,722	3,722			
100219688	WALNUT CREEK	CA		07/07/2025		2,874		(76)			(76)		2,798	2,798			
100178206	SEATTLE	WA		11/19/2024		2,440		(42)			(42)		2,398	2,398			
100079681	WALNUT CREEK	CA		04/08/2022		6,697		(92)			(92)		6,605	6,605			
100221848	LAKE ARROWHEAD	CA		07/29/2025		1,603		(75)			(75)		1,528	1,528			
100078295	LONG BEACH	CA		02/10/2022		16							16	16			
100140822	HOMESTEAD	FL		03/06/2024		12,074		(390)			(390)		11,684	11,684			
100189655	GILROY	CA		01/17/2025		1,825		(75)			(75)		1,750	1,750			
100154500	DOWNEY	CA		06/14/2024		2,729		(100)			(100)		2,629	2,629			
100246872	LA VERNE	CA		10/17/2025		2,841		(41)			(41)		2,800	2,800			
100218217	PHOENIX	AZ		06/26/2025		2,660		(66)			(66)		2,594	2,594			
100245202	BOZEMAN	MT		10/06/2025		2,697		(103)			(103)		2,594	2,594			
100159636	SANTA ROSA BEACH	FL		08/23/2024		2,593		(63)			(63)		2,530	2,530			
100167135	NEWHALL	CA		09/13/2024		2,770		(99)			(99)		2,671	2,671			
100173985	ALPHARETTA	GA		10/31/2024		3,709		(65)			(65)		3,644	3,644			
100140659	DALLAS	TX		02/08/2024		2,776		(111)			(111)		2,665	2,665			
100211482	ANAHEIM	CA		05/16/2025		2,427		(97)			(97)		2,330	2,330			
100206411	MIAMI	FL		05/22/2025		2,687		(14)			(14)		2,673	2,673			
100245127	DALLAS	TX		10/07/2025		3,371		(43)			(43)		3,328	3,328			
100210754	SAN FRANCISCO	CA		05/15/2025		2,524		(80)			(80)		2,444	2,444			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100072025	INDIO	CA		11/19/2021		5,257		(156)			(156)		5,101	5,101			
100087960	PALMETTO BAY	FL		10/25/2022		3,161		75			75		3,236	3,236			
100212255	SAN FRANCISCO	CA		05/28/2025		2,800		2			2		2,802	2,802			
100215507	HAYWARD	CA		06/12/2025		2,917		(48)			(48)		2,869	2,869			
100134590	COOPER CITY	FL		10/30/2023		2,638		(49)			(49)		2,589	2,589			
100142470	ARVADA	CO		03/08/2024		3,669		(5)			(5)		3,664	3,664			
100170482	CORONA	CA		10/09/2024		2,898		(96)			(96)		2,802	2,802			
100202366	NORTHRIDGE	CA		03/19/2025		2,643		(123)			(123)		2,520	2,520			
100082381	TORRANCE	CA		04/14/2022		5,608		(66)			(66)		5,542	5,542			
100218270	LAKE GENEVA	WI		06/26/2025		2,745		(41)			(41)		2,704	2,704			
100219200	SAN DIEGO	CA		06/27/2025		2,925		(97)			(97)		2,828	2,828			
100245110	SAN DIEGO	CA		10/07/2025		4,453		(88)			(88)		4,365	4,365			
100115398	ATLANTA	GA		07/17/2023		1,416		35			35		1,451	1,451			
100157076	ROCHESTER HILLS	MI		02/20/2025		5,009		71			71		5,080	5,080			
100243761	SEATTLE	WA		09/29/2025		2,691		(96)			(96)		2,595	2,595			
100153811	LORTON	VA		07/10/2024		1,897		(62)			(62)		1,835	1,835			
100180577	RIVERSIDE	CA		11/26/2024		2,833		(110)			(110)		2,723	2,723			
100283234	NORTH HOLLYWOOD	CA		03/09/2026		1,443		(69)			(69)		1,374	1,374			
100283082	BURBANK	CA		03/09/2026		2,489		(86)			(86)		2,403	2,403			
100166272	ALEXANDRIA	VA		09/09/2024		2,605		(25)			(25)		2,580	2,580			
100193617	GLENDALE	CA		02/10/2025		2,761		(87)			(87)		2,674	2,674			
100266747	HEALDSBURG	CA		12/22/2025		3,012		(20)			(20)		2,992	2,992			
100088804	RIVERSIDE	CA		11/15/2022		2,663		(33)			(33)		2,630	2,630			
100210421	VALLEY GLEN	CA		05/12/2025		2,841		(78)			(78)		2,763	2,763			
100273994	BLUFFDALE	UT		01/26/2026		3,824		(171)			(171)		3,653	3,653			
100274022	IRVINE	CA		01/26/2026		2,945		(60)			(60)		2,885	2,885			
100266733	SUNRIVER	OR		12/22/2025		2,853		(54)			(54)		2,799	2,799			
100207145	WESTON	FL		04/28/2025		2,672		71			71		2,743	2,743			
100221391	SPICEWOOD	TX		07/22/2025		2,829		(75)			(75)		2,754	2,754			
100271990	SANTA CLARITA	CA		01/08/2026		2,526		(93)			(93)		2,433	2,433			
100170068	MIAMI	FL		11/08/2024		2,999		(77)			(77)		2,922	2,922			
100266766	MILL CREEK	WA		12/22/2025		2,985		(33)			(33)		2,952	2,952			
100254086	DALY CITY	CA		11/06/2025		1,595		(46)			(46)		1,549	1,549			
100283127	BURBANK	CA		03/09/2026		2,507		(174)			(174)		2,333	2,333			
100102186	SANTA CLARITA	CA		04/14/2023		1,476		(27)			(27)		1,449	1,449			
100129423	PORTLAND	OR		09/29/2023		3,123		11			11		3,134	3,134			
100219447	AIRMONT	NY		07/07/2025		2,757		(97)			(97)		2,660	2,660			
100087939	VENICE	CA		10/25/2022		3,174		20			20		3,194	3,194			
100254793	HUNTINGTON BEACH	CA		11/14/2025		2,874		(111)			(111)		2,763	2,763			
100254076	TRABUCO CANYON	CA		11/06/2025		2,996		(98)			(98)		2,898	2,898			
100108233	LOS ANGELES	CA		05/24/2023		10,687		(6)			(6)		10,681	10,681			
100174120	SANTA ROSA BEACH	FL		10/31/2024		2,684		(62)			(62)		2,622	2,622			
100228223	GRANADA HILLS	CA		08/11/2025		2,188		(101)			(101)		2,087	2,087			
100266718	BROOKLINE	MA		12/22/2025		3,115		(4)			(4)		3,111	3,111			
100248980	LOS ANGELES	CA		10/29/2025		3,077		(110)			(110)		2,967	2,967			
100266737	PORTLAND	OR		12/22/2025		2,944		(54)			(54)		2,890	2,890			
100102696	THOUSAND OAKS	CA		06/22/2023		2,272		(80)			(80)		2,192	2,192			
100218129	HENDERSON	NV		07/22/2025		2,516		(20)			(20)		2,496	2,496			
100165694	MARSEILLES	IL		08/29/2024		2,568		(97)			(97)		2,471	2,471			
100246569	LOS ANGELES	CA		10/15/2025		2,507		(88)			(88)		2,419	2,419			
100282170	ORANGE	CA		02/27/2026		1,939		(40)			(40)		1,899	1,899			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246438	RANCHO CUCAMONGA	CA		10/10/2025		29,863		(1,281)			(1,281)		28,582	28,582			
100229313	CUMMING	GA		08/14/2025		2,678		(14)			(14)		2,664	2,664			
100156090	BROOKLYN	NY		06/18/2024		2,572		(85)			(85)		2,487	2,487			
100228801	MISSION VIEJO	CA		08/12/2025		2,554		(120)			(120)		2,434	2,434			
100078769	PASADENA	CA		01/31/2022		5,894		(97)			(97)		5,797	5,797			
100108071	DOWNEY	CA		05/24/2023		2,960		31			31		2,991	2,991			
100266776	LEHI	UT		12/22/2025		3,094		(7)			(7)		3,087	3,087			
100245162	FALMOUTH	ME		10/07/2025		2,915		(38)			(38)		2,877	2,877			
100065826	EL CAJON	CA		07/23/2021		6,488		(241)			(241)		6,247	6,247			
100243395	HUNTINGTON BEACH	CA		09/26/2025		2,649		(102)			(102)		2,547	2,547			
100102610	KANEOHE	HI		06/22/2023		1,660		(43)			(43)		1,617	1,617			
100086570	GREENWICH	CT		09/30/2022		4,119		(22)			(22)		4,097	4,097			
100277087	SOUTHWEST RANCHES	FL		02/06/2026		3,476		(38)			(38)		3,438	3,438			
100245150	KENMORE	WA		10/07/2025		2,763		(63)			(63)		2,700	2,700			
100180587	SAN DIEGO	CA		11/26/2024		2,872		(64)			(64)		2,808	2,808			
100212487	GRANADA HILLS	CA		05/28/2025		2,305		(68)			(68)		2,237	2,237			
100118633	HALLANDALE BEACH	FL		07/25/2023		2,861		(85)			(85)		2,776	2,776			
100186365	CASTRO VALLEY	CA		12/30/2024		2,904		(31)			(31)		2,873	2,873			
100165836	GRANADA HILLS	CA		08/29/2024		5,599		(176)			(176)		5,423	5,423			
100215665	DENVER	CO		06/13/2025		2,712		(63)			(63)		2,649	2,649			
100255442	TUJUNGA AREA LOS ANGELES	CA		11/24/2025		1,993		(26)			(26)		1,967	1,967			
100238057	FRANKLIN	TN		10/03/2025		2,471		(74)			(74)		2,397	2,397			
100266779	BETTENDORF	IA		12/22/2025		23,355		(18)			(18)		23,337	23,337			
100261664	RIALTO	CA		12/12/2025		7,157		(258)			(258)		6,899	6,899			
100159573	AUBURN	CA		07/15/2024		1,851		3			3		1,854	1,854			
100156692	ORINDA	CA		06/26/2024		1,823		(41)			(41)		1,782	1,782			
100155011	BUENA PARK	CA		07/19/2024		2,836		(61)			(61)		2,775	2,775			
100226865	EL CAJON	CA		07/30/2025		3,289		19			19		3,308	3,308			
100068191	LOS ANGELES	CA		08/25/2021		4,305		10			10		4,315	4,315			
100074131	NOKOMIS	FL		12/09/2021		5,761		(131)			(131)		5,630	5,630			
100212074	SAN DIEGO	CA		05/22/2025		2,854		(79)			(79)		2,775	2,775			
100158563	BROOKLYN	NY		07/10/2024		2,774		(76)			(76)		2,698	2,698			
100189382	SAN FRANCISCO	CA		01/14/2025		2,369		(91)			(91)		2,278	2,278			
100175356	CHICAGO	IL		11/05/2024		3,458		49			49		3,507	3,507			
100185193	MIAMI	FL		01/24/2025		3,138		(137)			(137)		3,001	3,001			
100175021	NIPOMO	CA		11/05/2024		2,337		(94)			(94)		2,243	2,243			
100219457	SAN MARINO	CA		07/07/2025		6,492		(153)			(153)		6,339	6,339			
100246965	FORT COLLINS	CO		10/17/2025		9,465		(203)			(203)		9,262	9,262			
100160511	CORAL SPRINGS	FL		07/19/2024		2,716		(84)			(84)		2,632	2,632			
100229247	EWA BEACH	HI		08/13/2025		2,630		(86)			(86)		2,544	2,544			
100219665	JOELTON	TN		07/07/2025		2,643		(72)			(72)		2,571	2,571			
100102841	WAXHAW	NC		06/22/2023		2,969		(21)			(21)		2,948	2,948			
100207419	SHELBY	NC		04/29/2025		3,157		(33)			(33)		3,124	3,124			
100229307	PHOENIX	MD		08/14/2025		5,146		(125)			(125)		5,021	5,021			
100154994	UPLAND	CA		07/19/2024		2,921		(81)			(81)		2,840	2,840			
100140491	SAN DIEGO	CA		01/19/2024		2,501		(56)			(56)		2,445	2,445			
100119617	GILROY	CA		07/31/2023		2,602		3			3		2,605	2,605			
100177206	CUPERTINO	CA		01/16/2025		26,214		(449)			(449)		25,765	25,765			
100221608	LONG POND	PA		07/22/2025		4,385		(55)			(55)		4,330	4,330			
100258232	LONG BEACH	CA		12/02/2025		8,667		(171)			(171)		8,496	8,496			
100266788	PLANO	TX		12/22/2025		3,060		(22)			(22)		3,038	3,038			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168224	WESTMINSTER	CA		09/20/2024		3,307		(38)			(38)		3,269	3,269			
100078012	LAKE FOREST	IL		01/12/2022		(38)		38			38						
100209724	PIGEON FORGE	TN		05/05/2025		2,606		(81)			(81)		2,525	2,525			
100213774	LOS ANGELES GARDENA AREA	CA		05/29/2025		1,058,304		(29,655)			(29,655)		1,028,649	1,028,649			
100243191	SAN JOSE	CA		09/26/2025		2,599		(93)			(93)		2,506	2,506			
100215715	OCEANSIDE	CA		06/13/2025		2,633		(58)			(58)		2,575	2,575			
100195679	MIAMI	FL		02/24/2025		2,812		(37)			(37)		2,775	2,775			
100190860	OLYMPIA	WA		01/27/2025		2,950		(4)			(4)		2,946	2,946			
100246431	SCOTTSDALE	AZ		10/10/2025		1,747		(82)			(82)		1,665	1,665			
100246520	RANCHO CUCAMONGA	CA		10/10/2025		3,704		(102)			(102)		3,602	3,602			
100261740	MIAMI	FL		12/12/2025		2,450		(98)			(98)		2,352	2,352			
100216158	SEATTLE	WA		06/17/2025		2,667		(58)			(58)		2,609	2,609			
100134508	WESTLAKE	FL		10/30/2023		2,151		9			9		2,160	2,160			
600103482	BAKERSFIELD	CA		02/28/2025		6,517		43			43		6,560	6,560			
100102010	LAKE ARROWHEAD	CA		04/14/2023		772		(33)			(33)		739	739			
100266720	CORNELIUS	NC		12/22/2025		3,109		(9)	4		(13)		3,096	3,096			
100209754	PASCO	WA		05/05/2025		2,635		(54)			(54)		2,581	2,581			
100235234	LONG BEACH	CA		08/29/2025		3,286		(155)			(155)		3,131	3,131			
100163339	CEDAR PARK	TX		08/13/2024		2,352		24			24		2,376	2,376			
100245152	SEVERNA PARK	MD		10/07/2025		6,762		(155)			(155)		6,607	6,607			
100254678	LOS ANGELES	CA		11/12/2025		2,659		(114)			(114)		2,545	2,545			
100175647	BURBANK	CA		11/12/2024		2,863		(55)			(55)		2,808	2,808			
100143330	CLIFFSIDE PARK	NJ		02/16/2024		2,964		(12)			(12)		2,952	2,952			
100271838	SACRAMENTO	CA		12/30/2025		2,827		(77)			(77)		2,750	2,750			
100283882	RANDOLPH	NJ		03/19/2026		5,306		(121)			(121)		5,185	5,185			
100175597	DURANGO	CO		11/12/2024		2,561		(30)			(30)		2,531	2,531			
100199120	LOS ANGELES	CA		03/03/2025		2,953		(70)			(70)		2,883	2,883			
100206417	PONTE VEDRA	FL		05/22/2025		2,743		(46)			(46)		2,697	2,697			
5.00007E+11	ENSCHEDE	NLD		08/29/2025		450							450	341	(109)		(109)
100221571	RANCHO CUCAMONGA	CA		07/22/2025		3,341		(134)			(134)		3,207	3,207			
100246255	ARLINGTON	TX		10/09/2025		33,562		(950)			(950)		32,612	32,612			
100191024	SEVIERVILLE	TN		01/29/2025		2,692		11			11		2,703	2,703			
100175985	FRENCHTOWN	NJ		11/14/2024		2,785		43			43		2,828	2,828			
100171283	LOS ANGELES	CA		10/16/2024		2,639		(92)			(92)		2,547	2,547			
100163313	RIVERSIDE	CA		08/13/2024		2,801		(6)			(6)		2,795	2,795			
100172962	LOS ANGELES	CA		10/25/2024		2,984		(95)			(95)		2,889	2,889			
100167501	NEWTOWN	PA		10/31/2024		2,941		(52)			(52)		2,889	2,889			
100175643	LOS ANGELES	CA		11/12/2024		1,970		(50)			(50)		1,920	1,920			
100166275	BASALT	CO		09/09/2024		2,641		(30)			(30)		2,611	2,611			
100201887	ATLANTA	GA		03/18/2025		1,897		(52)			(52)		1,845	1,845			
100228118	LAS VEGAS	NV		08/07/2025		2,817		(42)			(42)		2,775	2,775			
730302335	VACAVILLE	CA		12/27/2023		3,494		24			24		3,518	3,518			
100165872	NEWPORT BEACH	CA		08/30/2024		2,725		(58)			(58)		2,667	2,667			
100247518	ESCONDIDO	CA		10/28/2025		1,951		(86)			(86)		1,865	1,865			
100127519	LONG BEACH	CA		09/08/2023		2,812		(37)			(37)		2,775	2,775			
100114659	OAKLAND	CA		06/29/2023		2,676		(44)			(44)		2,632	2,632			
100201449	CHULA VISTA	CA		03/12/2025		2,963		(36)			(36)		2,927	2,927			
100134280	MAPLE VALLEY	WA		10/27/2023		1,854		(13)			(13)		1,841	1,841			
100238752	CARLSBAD	CA		09/22/2025		2,779		(95)			(95)		2,684	2,684			
100274048	GOLDEN	CO		01/26/2026		3,168		(98)			(98)		3,070	3,070			
100194173	AVENTURA	FL		02/14/2025		2,940		(35)			(35)		2,905	2,905			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246960	SCOTTSDALE	AZ		10/17/2025		2,820		(89)			(89)		2,731	2,731			
100248922	BATTLE GROUND	WA		10/29/2025		2,589		(68)			(68)		2,521	2,521			
100203940	MIAMI LAKES	FL		03/28/2025		2,847		10			10		2,857	2,857			
100120832	WILSON	WY		08/25/2023		2,875		23			23		2,898	2,898			
100194112	STRAWN	TX		02/14/2025		2,524		(88)			(88)		2,436	2,436			
100226864	NORTHRIDGE AREA LOS ANGELES	CA		07/30/2025		2,958		(95)			(95)		2,863	2,863			
100166077	UNION CITY	CA		09/09/2024		2,876		(39)			(39)		2,837	2,837			
100245430	PASADENA	CA		10/06/2025		2,707		(96)			(96)		2,611	2,611			
100174807	SUNNY ISLES BEACH	FL		10/31/2024		2,502		(99)			(99)		2,403	2,403			
100157636	CORONA	CA		06/28/2024		4,426		(52)			(52)		4,374	4,374			
100188645	RAMONA	CA		02/10/2025		1,668		(78)			(78)		1,590	1,590			
100210198	BEACH HAVEN	NJ		05/07/2025		2,747		(38)			(38)		2,709	2,709			
100128883	MISSION VIEJO	CA		09/21/2023		2,848		(18)			(18)		2,830	2,830			
100282254	SANTA CRUZ	CA		02/27/2026		1,796		(63)			(63)		1,733	1,733			
100132326	CAMDENTON	MO		11/03/2023		3,450		769			769		4,219	4,219			
100248965	FAIRFIELD	CT		10/29/2025		3,308		(10)			(10)		3,298	3,298			
100192491	BROOKLYN	NY		02/07/2025		10,641		(427)			(427)		10,214	10,214			
100229956	LOS ANGELES	CA		08/22/2025		2,618		(111)			(111)		2,507	2,507			
100191671	DALLAS	TX		01/31/2025		3,983		(80)			(80)		3,903	3,903			
100212465	N TOPSAIL BEACH	NC		05/27/2025		2,767		(18)			(18)		2,749	2,749			
100080849	DESCANO	CA		03/10/2022		5,300		(137)			(137)		5,163	5,163			
100148685	MELBOURNE	FL		04/16/2024		2,583		(31)			(31)		2,552	2,552			
100192512	BROOKLYN	NY		02/07/2025		2,527		(78)			(78)		2,449	2,449			
100084458	CABO SAN LUCAS	MEX		07/11/2022		4,150							4,150	4,150			
100200386	OCEAN BEACH	NY		03/10/2025		2,486		4			4		2,490	2,490			
100147402	LONG BEACH	CA		05/08/2024		2,672		(62)			(62)		2,610	2,610			
100190383	WOODLAND HILLS	CA		01/23/2025		2,595		(18)			(18)		2,577	2,577			
100209360	REDMOND	WA		04/29/2025		2,680		(70)			(70)		2,610	2,610			
100204044	MIAMI SHORES	FL		03/28/2025		3,039		17			17		3,056	3,056			
100246545	PALM CITY	FL		10/10/2025		2,273		(89)			(89)		2,184	2,184			
100091318	WILTON	CA		01/13/2023		4,277		(68)			(68)		4,209	4,209			
100248835	POINT LOOKOUT	NY		10/29/2025		3,914		(62)			(62)		3,852	3,852			
100186311	SOUTHWEST RANCHES	FL		12/30/2024		2,417		(49)			(49)		2,368	2,368			
100078018	GILBERT	AZ		01/12/2022		5,402		(142)			(142)		5,260	5,260			
100153640	BOCA RATON	FL		05/31/2024		2,513		(95)			(95)		2,418	2,418			
100246535	DAVIE	FL		10/10/2025		2,818		(32)			(32)		2,786	2,786			
100221381	ORLANDO	FL		07/22/2025		2,759		(51)			(51)		2,708	2,708			
100274024	MESA	AZ		01/26/2026		1,683		(65)			(65)		1,618	1,618			
100210556	FONTANA	CA		05/15/2025		3,409		(156)			(156)		3,253	3,253			
100203969	PARK CITY	UT		03/28/2025		2,635		(68)			(68)		2,567	2,567			
100261575	LOS ANGELES	CA		12/12/2025		2,706		(87)			(87)		2,619	2,619			
100272807	DRAPER	UT		01/13/2026		2,829		(111)			(111)		2,718	2,718			
100108909	WHITTIER	CA		05/31/2023		3,108		(27)			(27)		3,081	3,081			
100228220	NORTH HILLS	CA		08/11/2025		2,119		(100)			(100)		2,019	2,019			
100246966	GILBERT	AZ		10/17/2025		3,703		(121)			(121)		3,582	3,582			
100214589	MOORPARK	CA		06/09/2025		2,359		(99)			(99)		2,260	2,260			
100273989	MIDLOTHIAN	VA		01/26/2026		2,635		(97)			(97)		2,538	2,538			
100272789	HOUSTON	TX		01/13/2026		2,710		(46)			(46)		2,664	2,664			
100215939	TEMECULA	CA		07/11/2025		5,921		(157)			(157)		5,764	5,764			
100118012	TUJUNGA	CA		07/20/2023		3,951		(108)			(108)		3,843	3,843			
100185357	CHULA VISTA	CA		12/20/2024		2,982		20			20		3,002	3,002			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273238	STEVENSON RANCH	CA		01/16/2026		2,782		(103)			(103)		2,679	2,679			
100161807	THE BRONX	NY		07/31/2024		2,504		(72)			(72)		2,432	2,432			
100266757	AUSTIN	TX		12/22/2025		2,853		(41)			(41)		2,812	2,812			
100277179	HUNTINGTON BEACH	CA		02/10/2026		1,784		(57)			(57)		1,727	1,727			
100201680	APOLLO BEACH	FL		03/13/2025		1,910		(55)			(55)		1,855	1,855			
100204821	SAN JOSE	CA		04/09/2025		10,931		(174)			(174)		10,757	10,757			
100209874	JUPITER	FL		06/11/2025		2,842		(57)			(57)		2,785	2,785			
100185269	HOUSTON	TX		01/24/2025		2,975		(30)			(30)		2,945	2,945			
100255451	GARDEN GROVE	CA		11/24/2025		2,612		(106)			(106)		2,506	2,506			
100180542	PALM DESERT	CA		11/26/2024		3,065		(13)			(13)		3,052	3,052			
100182459	SAN DIEGO	CA		12/12/2024		3,032		(31)			(31)		3,001	3,001			
100115119	KEY WEST	FL		07/17/2023		836		(3)			(3)		833	833			
100272825	MENIFEE	CA		01/13/2026		2,723		(108)			(108)		2,615	2,615			
5.00006E+11	S-GRAVENHAGE	NLD		06/30/2025		758,244						12,381	770,625	749,715	(20,910)		(20,910)
100274037	TUJUNGA	CA		01/26/2026		2,532		(74)			(74)		2,458	2,458			
100100328	RIVERSIDE	CA		04/27/2023		4,130		369			369		4,499	4,499			
100165062	EAGLE	ID		08/28/2024		2,482		(130)			(130)		2,352	2,352			
100246516	WASHINGTON	DC		10/10/2025		2,575		(115)			(115)		2,460	2,460			
100267366	SCOTTSDALE	AZ		12/24/2025		2,990		(45)			(45)		2,945	2,945			
100118034	SAN FRANCISCO	CA		07/20/2023		3,974		(85)			(85)		3,889	3,889			
100194495	LA CANADA FLINTRIDGE	CA		02/14/2025		2,671		(110)			(110)		2,561	2,561			
100143890	DAVIE	FL		03/06/2024		7,989		(277)			(277)		7,712	7,712			
100171170	PETALUMA	CA		11/22/2024		2,502		(83)			(83)		2,419	2,419			
100128357	COOPER CITY	FL		09/14/2023		2,743		49			49		2,792	2,792			
100255093	COSTA MESA	CA		11/20/2025		3,012		(82)			(82)		2,930	2,930			
100204870	LA CRESCENTA	CA		04/09/2025		3,045		(26)			(26)		3,019	3,019			
100204080	WEST HILLS	CA		03/28/2025		2,538		(22)			(22)		2,516	2,516			
100218260	LAKE ARROWHEAD	CA		06/26/2025		(490)							(490)	(490)			
100227941	EVERGREEN	CO		08/04/2025		2,650		(37)			(37)		2,613	2,613			
100141400	ACTON AREA	CA		01/30/2024		2,274		(74)			(74)		2,200	2,200			
100199261	SANTA BARBARA	CA		03/05/2025		2,851		(72)			(72)		2,779	2,779			
100114937	SHERWOOD FOREST	CA		07/13/2023		2,646		(61)			(61)		2,585	2,585			
100118645	DORAL	FL		07/25/2023		11,507		(452)			(452)		11,055	11,055			
100210640	LA JOLLA	CA		05/15/2025		2,524		(85)			(85)		2,439	2,439			
100221605	ROWLAND HEIGHTS	CA		07/22/2025		9,602		(125)			(125)		9,477	9,477			
100274105	SENECA	SC		01/27/2026		2,568		(72)			(72)		2,496	2,496			
100100017	NAPLES	FL		03/28/2023		2,632		(9)			(9)		2,623	2,623			
100211518	TORRANCE	CA		06/05/2025		2,536		(76)			(76)		2,460	2,460			
100246052	JOHNS ISLAND	SC		10/08/2025		3,408							3,408	3,408			
100211888	SAN JOSE	CA		05/19/2025		2,961		33			33		2,994	2,994			
100272647	LOS ANGELES	CA		01/09/2026		2,720		(54)			(54)		2,666	2,666			
100118791	SAN RAFAEL	CA		07/25/2023		2,936		(48)			(48)		2,888	2,888			
100245160	NASHVILLE	TN		10/07/2025		2,801		(50)			(50)		2,751	2,751			
100117791	SONOMA	CA		07/20/2023		3,247		(96)			(96)		3,151	3,151			
100142343	GLEN OAKS	NY		03/15/2024		2,216		(54)			(54)		2,162	2,162			
100170156	KALAHEO	HI		10/08/2024		2,803		(60)			(60)		2,743	2,743			
100273381	HERRIMAN	UT		01/21/2026		2,883		(37)			(37)		2,846	2,846			
100133587	EDMONDS	WA		10/23/2023		2,948		34			34		2,982	2,982			
100071896	VENTURA	CA		01/21/2022		5,939		(177)			(177)		5,762	5,762			
100210666	SHERMAN OAKS	CA		05/15/2025		2,405		(87)			(87)		2,318	2,318			
100201908	E PALO ALTO	CA		03/18/2025		5,450		(84)			(84)		5,366	5,366			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065832	WARREN	NJ		07/23/2021		5,388		(203)			(203)		5,185	5,185			
100186342	GLENDALE	CA		12/30/2024		3,206		46			46		3,252	3,252			
100237113	EL CAJON	CA		09/12/2025		2,655		(95)			(95)		2,560	2,560			
100235131	LAGUNA HILLS	CA		08/28/2025		1,957		(92)			(92)		1,865	1,865			
3340106846	MONROE	NY		09/08/2025		931,392							931,392	931,392			
100271968	LOS ANGELES	CA		01/06/2026		4,834		(174)			(174)		4,660	4,660			
100080035	PARKER	TX		04/08/2022		5,255							5,255	5,255			
100273423	ATLANTA	GA		01/22/2026		2,918		(40)			(40)		2,878	2,878			
100158590	JERSEY CITY	NJ		07/10/2024		2,885		(25)			(25)		2,860	2,860			
100283564	ROSELAND	VA		03/13/2026		1,553		(64)			(64)		1,489	1,489			
100214634	IRVINE	CA		06/10/2025		2,632		(40)			(40)		2,592	2,592			
100086723	FRISCO	TX		09/30/2022		3,098		(4)			(4)		3,094	3,094			
100120383	HONOLULU	HI		08/18/2023		2,640		36			36		2,676	2,676			
100174983	QUEENS VILLAGE	NY		10/31/2024		2,550		(138)			(138)		2,412	2,412			
100272585	ASBURY PARK	NJ		01/08/2026		2,803		(7)			(7)		2,796	2,796			
4010052822	BALTIMORE	MD		08/24/2023		2,506		(41)			(41)		2,465	2,465			
100157604	EDMONDS	WA		06/28/2024		2,580		25			25		2,605	2,605			
100186285	EL CAJON	CA		12/27/2024		2,856		(47)			(47)		2,809	2,809			
100193581	DELRAY BEACH	FL		02/10/2025		2,442		(79)			(79)		2,363	2,363			
100138733	PARKER	CO		02/02/2024		1,895		(40)			(40)		1,855	1,855			
100178366	LOS ANGELES	CA		11/20/2024		2,757		(104)			(104)		2,653	2,653			
100160605	POTOMAC	MD		07/19/2024		2,841		(99)			(99)		2,742	2,742			
100237114	BEVERLY HILLS	CA		09/12/2025		2,631		(94)			(94)		2,537	2,537			
100266731	SAINT PETERSBURG	FL		12/22/2025		2,701		(45)			(45)		2,656	2,656			
100191791	DANIA BEACH	FL		01/31/2025		2,310		(22)			(22)		2,288	2,288			
100277354	CAMARILLO	CA		02/12/2026		2,816		(47)			(47)		2,769	2,769			
100173057	EL PASO	TX		10/25/2024		2,273		(81)			(81)		2,192	2,192			
100153056	AUBURN	WA		06/27/2024		2,288		(98)			(98)		2,190	2,190			
100265440	TUJUNGA	CA		12/19/2025		1,822		(63)			(63)		1,759	1,759			
100178247	LAKESIDE	CA		11/19/2024		2,830		(72)			(72)		2,758	2,758			
100115826	FREDERICKSBURG	TX		07/20/2023		3,451		20			20		3,471	3,471			
100174652	WESTON	CT		10/31/2024		2,309		(52)			(52)		2,257	2,257			
100247422	MIAMI SHORES	FL		10/24/2025		2,675		(114)			(114)		2,561	2,561			
100283187	SIMI VALLEY	CA		03/09/2026		6,132		(166)			(166)		5,966	5,966			
100212535	KIRKLAND	WA		05/29/2025		2,507		(44)			(44)		2,463	2,463			
100157807	EDMONDS	WA		08/01/2024		2,692		(8)			(8)		2,684	2,684			
100171125	LAS VEGAS	NV		11/22/2024		2,686		(118)			(118)		2,568	2,568			
100229962	LOS ALAMITOS	CA		08/22/2025		2,532		(119)			(119)		2,413	2,413			
100168768	VANCOUVER	WA		09/26/2024		2,276		(70)			(70)		2,206	2,206			
100264970	GILBERT	AZ		12/17/2025		2,545		(100)			(100)		2,445	2,445			
100238168	WESTMINSTER	CA		09/15/2025		2,396		(83)			(83)		2,313	2,313			
100272777	TARZANA	CA		01/13/2026		2,600		(92)			(92)		2,508	2,508			
100141428	ATLANTA	GA		01/30/2024		2,466		(29)			(29)		2,437	2,437			
100254730	LONG BEACH	CA		11/14/2025		2,681		(123)			(123)		2,558	2,558			
100076443	SAN DIEGO	CA		12/23/2021		1,009		(40)			(40)		969	969			
100206872	LOS ANGELES	CA		04/24/2025		2,407		(102)			(102)		2,305	2,305			
100235400	UPLAND	CA		08/29/2025		3,432		(162)			(162)		3,270	3,270			
100108422	STATEN ISLAND	NY		05/25/2023		2,698		(48)			(48)		2,650	2,650			
100230120	MIAMI	FL		08/25/2025		3,645		(75)			(75)		3,570	3,570			
100253880	VAN NUYS	CA		10/30/2025		3,147							3,147	3,147			
100195642	AUSTIN	TX		02/24/2025		2,930		11			11		2,941	2,941			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238568	MONTARA	CA		09/19/2025		2,494		(95)			(95)		2,399	2,399			
100272737	LOS ANGELES	CA		01/09/2026		2,633		(112)			(112)		2,521	2,521			
5.00006E+11	RIJSWIJK	NLD		05/30/2025		445							445	337	(108)		(108)
100167052	CERRITOS	CA		09/13/2024		2,587		(88)			(88)		2,499	2,499			
100180793	AROMAS	CA		11/26/2024		3,304		(68)			(68)		3,236	3,236			
100283741	SAN CLEMENTE	CA		03/13/2026		1,866		(44)			(44)		1,822	1,822			
100080017	SAN FRANCISCO	CA		04/08/2022		5,279							5,279	5,279			
100261599	SAN RAFAEL	CA		12/15/2025		3,362		(102)			(102)		3,260	3,260			
100237082	DAVIE	FL		09/12/2025		2,476		(87)			(87)		2,389	2,389			
100163989	RENO	NV		08/21/2024		2,653		(81)			(81)		2,572	2,572			
100154206	ARVADA	CO		07/11/2024		2,744		(70)			(70)		2,674	2,674			
730302431	MARTINEZ	CA		12/27/2023		4,013		127			127		4,140	4,140			
100076825	SAN DIEGO	CA		12/27/2021		5,281		(181)			(181)		5,100	5,100			
100147470	BERTHOUD	CO		04/03/2024		494,153		167			167		494,320	494,320			
5.00007E+11	UTRECHT	NLD		09/30/2025		437							437	331	(106)		(106)
100185778	DIX HILLS	NY		12/26/2024		3,618		1			1		3,619	3,619			
100267343	LA HABRA HEIGHTS	CA		12/24/2025		3,476		(108)			(108)		3,368	3,368			
100142985	SOUTHBURY	CT		02/09/2024		2,707		(36)			(36)		2,671	2,671			
100128753	CELINA	TX		09/21/2023		3,251		(44)			(44)		3,207	3,207			
100180653	PROSPER	TX		11/26/2024		2,686		(45)			(45)		2,641	2,641			
100212462	FORT MYERS BEACH	FL		05/27/2025		2,917		49			49		2,966	2,966			
100245187	KAYSVILLE	UT		10/07/2025		44,368		(636)			(636)		43,732	43,732			
100164998	PHOENIX	AZ		08/28/2024		2,369		(46)			(46)		2,323	2,323			
100164312	DUARTE	CA		08/21/2024		2,995		23			23		3,018	3,018			
100118796	LOS ANGELES	CA		07/25/2023		1,859		(9)			(9)		1,850	1,850			
100272000	LOS ANGELES	CA		01/08/2026		2,600		(69)			(69)		2,531	2,531			
100202383	BREA	CA		03/19/2025		2,347		(73)			(73)		2,274	2,274			
100180738	RED BANK	NJ		11/26/2024		6,579		(165)			(165)		6,414	6,414			
100155047	GALVESTON	TX		07/19/2024		2,277		2			2		2,279	2,279			
100190714	UPLAND	CA		01/27/2025		2,362		(110)			(110)		2,252	2,252			
100214763	NEW HYDE PARK	NY		06/11/2025		2,567		(82)			(82)		2,485	2,485			
100261638	RESTON	VA		12/12/2025		2,757		(102)			(102)		2,655	2,655			
100261393	PLEASANT HILL	CA		12/08/2025		3,755		(97)			(97)		3,658	3,658			
100191068	EASTVALE	CA		01/29/2025		1,752		(25)			(25)		1,727	1,727			
100254776	CHULA VISTA	CA		11/14/2025		3,494		(114)			(114)		3,380	3,380			
100172670	RANCHO CUCAMONGA	CA		11/21/2024		2,048		(74)			(74)		1,974	1,974			
100192466	HICKSVILLE	NY		02/07/2025		2,383		(47)			(47)		2,336	2,336			
100137344	GLENDALE	CA		12/01/2023		2,384		(20)			(20)		2,364	2,364			
100215915	WEST COVINA	CA		06/17/2025		2,648		(54)			(54)		2,594	2,594			
100206858	CORONA	CA		04/24/2025		2,462		(115)			(115)		2,347	2,347			
100156287	CHICAGO	IL		07/25/2024		2,009		(37)			(37)		1,972	1,972			
100219449	MAMMOTH LAKES	CA		07/07/2025		4,128		(61)			(61)		4,067	4,067			
100139097	NORTHRIDGE	CA		12/28/2023		2,196		(43)			(43)		2,153	2,153			
100246405	BELLEVUE	WA		10/10/2025		208,828		(6,270)			(6,270)		202,558	202,558			
100282002	AUSTIN	TX		02/27/2026		2,623		(88)			(88)		2,535	2,535			
100277348	LOS ANGELES	CA		02/12/2026													
100282173	WASHINGTON	DC		02/27/2026		1,847		(68)			(68)		1,779	1,779			
100133857	NORFOLK	MA		10/20/2023		2,394		(14)			(14)		2,380	2,380			
100159898	MIAMI	FL		08/16/2024		31,268		(475)			(475)		30,793	30,793			
100192771	KAILUA	HI		02/10/2025		1,948		5	3		2		1,950	1,950			
100175589	SCOTTSDALE	AZ		11/12/2024		3,100		(14)			(14)		3,086	3,086			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236280	AUSTIN	TX		09/10/2025		5,088		(202)			(202)		4,886	4,886			
100277352	TUJUNGA	CA		02/12/2026		2,298		(99)			(99)		2,199	2,199			
100146892	WATSONVILLE	CA		03/26/2024		2,446		(26)			(26)		2,420	2,420			
100282368	COSTA MESA	CA		02/27/2026		2,739		(45)			(45)		2,694	2,694			
100088316	DORAL	FL		11/10/2022		5,602		(21)			(21)		5,581	5,581			
100201971	DRAPER	UT		03/18/2025		2,372		(56)			(56)		2,316	2,316			
100274073	INCLINE VILLAGE	NV		01/26/2026		2,584		(96)			(96)		2,488	2,488			
100277630	BURNET	TX		02/17/2026		2,653		(104)			(104)		2,549	2,549			
100158572	LONG GROVE	IL		07/10/2024		2,667		13			13		2,680	2,680			
100084694	LOS ANGELES	CA		08/02/2022		19		(1)			(1)		18	18			
100283517	SOMERVILLE	MA		03/13/2026		2,047		(78)			(78)		1,969	1,969			
4010064665	TRENTON	NJ		01/30/2024		2,429		(48)			(48)		2,381	2,381			
100120248	FORT COLLINS	CO		08/18/2023		5,142		(144)			(144)		4,998	4,998			
100175407	LOS ANGELES	CA		12/23/2024		2,749		(8)			(8)		2,741	2,741			
100201525	LOS ANGELES	CA		03/13/2025		2,390		(71)			(71)		2,319	2,319			
100268575	WALNUT CREEK	CA		12/29/2025		2,261		(48)			(48)		2,213	2,213			
5.00006E+11	ZAANDAM	NLD		04/30/2025		427							427	323	(103)		(103)
5.00006E+11	AMSTERDAM	NLD		05/30/2025		411							411	312	(100)		(100)
100235129	SAN MARCOS	CA		08/28/2025		2,869		(68)			(68)		2,801	2,801			
100188470	HAMPTON	NH		01/08/2025		2,994		(108)			(108)		2,886	2,886			
100266756	NORCO	CA		12/22/2025		3,173		(63)			(63)		3,110	3,110			
100195557	LOS ANGELES	CA		02/24/2025		2,510		(77)			(77)		2,433	2,433			
100273259	SAN DIEGO	CA		01/16/2026		2,787		(94)			(94)		2,693	2,693			
100078015	VICTOR	ID		01/12/2022		10,172		(124)			(124)		10,048	10,048			
100261707	LOS ANGELES	CA		12/12/2025		2,859		(86)			(86)		2,773	2,773			
100247158	LA MIRADA	CA		11/14/2025		4,522		(214)			(214)		4,308	4,308			
100245913	CALISTOGA	CA		11/06/2025		2,445		(106)			(106)		2,339	2,339			
100254014	MIDDLE VILLAGE	NY		10/30/2025		2,617		(38)			(38)		2,579	2,579			
100220553	SOUTH PASADENA	CA		07/15/2025		3,019		(138)			(138)		2,881	2,881			
100258071	FULLERTON	CA		11/26/2025		2,758		(116)			(116)		2,642	2,642			
100261556	SAN GABRIEL	CA		12/12/2025		2,720		(78)			(78)		2,642	2,642			
100273955	LONG BEACH	CA		01/26/2026		2,870		(99)			(99)		2,771	2,771			
100273983	SANTA ROSA	CA		01/26/2026		2,906		(135)			(135)		2,771	2,771			
100266792	WATERLOO	NE		12/22/2025		2,923		(17)			(17)		2,906	2,906			
100272878	STATEN ISLAND	NY		01/12/2026		2,434		(80)			(80)		2,354	2,354			
100272899	ARMONK	NY		01/12/2026		2,240		(123)			(123)		2,117	2,117			
100243163	MIAMI	FL		09/26/2025		2,401		(33)			(33)		2,368	2,368			
100256450	ROSEMEAD	CA		11/25/2025		2,532		(120)			(120)		2,412	2,412			
100109771	SAN DIEGO	CA		08/04/2023		2,851		(43)			(43)		2,808	2,808			
730100812	LOS ANGELES	CA		12/27/2023		7,493		207			207		7,700	7,700			
100282222	BOISE	ID		02/27/2026		984		(20)			(20)		964	964			
100265523	ARLETA	CA		12/19/2025		7,947		(276)			(276)		7,671	7,671			
100254089	LOS ANGELES	CA		11/06/2025		2,761		(105)			(105)		2,656	2,656			
100174780	MARIETTA	GA		10/31/2024		1,537		(70)			(70)		1,467	1,467			
100255015	PARK CITY	UT		11/19/2025		2,791		(70)			(70)		2,721	2,721			
100254666	SAN DIEGO	CA		11/12/2025		2,797		(76)			(76)		2,721	2,721			
100283972	WALNUT	CA		03/23/2026		3,912		(180)			(180)		3,732	3,732			
100254772	BONNEY LAKE	WA		11/14/2025		2,326		(71)			(71)		2,255	2,255			
100178352	QUEEN CREEK	AZ		11/20/2024		3,594		(146)			(146)		3,448	3,448			
100081884	FULLERTON	CA		03/31/2022		7,093		(160)			(160)		6,933	6,933			
100258078	SAN JOSE	CA		11/26/2025		2,389		(78)			(78)		2,311	2,311			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246836	DALLAS	TX		10/16/2025		1,872		(88)			(88)		1,784	1,784			
100246979	TOTOWA	NJ		10/17/2025		2,582		(96)			(96)		2,486	2,486			
100237013	LAS VEGAS	NV		09/12/2025		2,646		(99)			(99)		2,547	2,547			
100173028	EL CAJON	CA		10/25/2024		2,429		(106)			(106)		2,323	2,323			
100246829	LOS ANGELES	CA		10/16/2025		2,325		(110)			(110)		2,215	2,215			
100245189	CARMICHAEL	CA		10/07/2025		2,741		(55)			(55)		2,686	2,686			
100201317	PALOS VERDES ESTATES	CA		03/12/2025		1,179		(27)			(27)		1,152	1,152			
100090904	CORONADO	CA		01/31/2023		453		8			8		461	461			
100246994	MORRO BAY	CA		10/21/2025		2,793		(57)			(57)		2,736	2,736			
100176995	KEYES	CA		01/16/2025		2,822		(77)			(77)		2,745	2,745			
100229257	LOS ANGELES	CA		08/14/2025		2,428		(102)			(102)		2,326	2,326			
100284057	FREMONT	CA		03/24/2026		1,921		(58)			(58)		1,863	1,863			
100185980	ROCKVILLE	MD		12/26/2024		5,006		(87)			(87)		4,919	4,919			
100230136	RICHMOND	VA		08/25/2025		2,490		(49)			(49)		2,441	2,441			
100237039	VAN NUYS	CA		09/12/2025		2,561		(120)			(120)		2,441	2,441			
100238202	GRANADA HILLS AREA LOS ANGELE	CA		09/15/2025		2,523		(82)			(82)		2,441	2,441			
100243305	BROOKLYN	NY		09/26/2025		2,625		(124)			(124)		2,501	2,501			
100161936	BURBANK	CA		07/31/2024		2,431		(128)			(128)		2,303	2,303			
100283637	ORANGE	CA		03/13/2026		2,012		(13)			(13)		1,999	1,999			
100261485	COSTA MESA	CA		12/12/2025		22,756		(922)			(922)		21,834	21,834			
100248879	EASTSOUND	WA		10/29/2025		2,694		(71)			(71)		2,623	2,623			
100237030	VENTURA	CA		09/12/2025		2,610		(51)			(51)		2,559	2,559			
100220100	MIAMI	FL		08/06/2025		2,702		(16)			(16)		2,686	2,686			
100230142	GIG HARBOR	WA		08/25/2025		2,761		(75)			(75)		2,686	2,686			
100245700	HONOLULU	HI		10/06/2025		2,771		(85)			(85)		2,686	2,686			
100238654	NEWPORT BEACH	CA		09/19/2025		2,470		(89)			(89)		2,381	2,381			
100282058	LITTLE ROCK	AR		02/27/2026		2,407		(7)			(7)		2,400	2,400			
100247580	LAUDERDALE BY THE SEA	FL		10/29/2025		2,462		(114)			(114)		2,348	2,348			
100167748	HUGO	MN		09/19/2024		3,185		(77)			(77)		3,108	3,108			
100216105	PINECREST	FL		06/17/2025		2,068		(118)			(118)		1,950	1,950			
100218209	VACAVILLE	CA		06/26/2025		2,269		(79)			(79)		2,190	2,190			
100219035	LOS GATOS	CA		06/27/2025		2,662		(85)			(85)		2,577	2,577			
100220692	MIAMI	FL		07/18/2025		2,584		(7)			(7)		2,577	2,577			
100244457	BUELLTON	CA		09/29/2025		2,655		(74)			(74)		2,581	2,581			
100220063	LAGUNA NIGUEL	CA		07/30/2025		2,750		(72)			(72)		2,678	2,678			
100132381	AUSTIN	TX		11/03/2023		2,228		16			16		2,244	2,244			
100221599	THOUSAND OAKS	CA		07/22/2025		23,263		(625)			(625)		22,638	22,638			
100220887	WAILUKU	HI		07/18/2025		2,660		(22)			(22)		2,638	2,638			
100246843	BROOKLYN	NY		10/16/2025		2,702		(63)			(63)		2,639	2,639			
5.00006E+11	NUENEN	NLD		05/30/2025		440							440	333	(107)		(107)
100102452	ROCKLIN	CA		06/07/2023		3,384		34			34		3,418	3,418			
403056532	ELGIN	IL		08/18/2025		2,481		(154)			(154)		2,327	2,327			
100186068	SAN DIEGO	CA		01/31/2025		2,790		(46)			(46)		2,744	2,744			
100163925	RIVERSIDE	CA		10/04/2024		2,750		(60)			(60)		2,690	2,690			
100244504	SAN FRANCISCO	CA		09/29/2025		2,646		(60)			(60)		2,586	2,586			
100172163	OAK PARK	CA		10/17/2024		2,885		(21)			(21)		2,864	2,864			
100219068	SONOMA	CA		06/27/2025		2,613		(83)			(83)		2,530	2,530			
100218165	LAS VEGAS	NV		07/22/2025		2,603		(73)			(73)		2,530	2,530			
100206061	LOS ANGELES	CA		05/16/2025		2,379		(66)			(66)		2,313	2,313			
100243343	SAN JOSE	CA		09/26/2025		2,402		(89)			(89)		2,313	2,313			
100235004	NEWTON CENTER	MA		08/28/2025		2,762		(57)			(57)		2,705	2,705			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274016	LONG GROVE	IL		01/26/2026		4,422		(160)			(160)		4,262	4,262			
100245148	CAMAS	WA		10/07/2025		2,757		(59)			(59)		2,698	2,698			
100155269	SAN RAFAEL	CA		07/19/2024		1,764		(80)			(80)		1,684	1,684			
100253159	CULVER CITY	CA		10/30/2025		2,661		(82)			(82)		2,579	2,579			
100218500	ENCINO	CA		06/27/2025		2,737		(84)			(84)		2,653	2,653			
100078024	POTOMAC	MD		01/12/2022		180		(4)			(4)		176	176			
100254814	DOWNEY	CA		11/14/2025		12,368		(368)			(368)		12,000	12,000			
100216715	DURANGO	CO		06/23/2025		2,536		(109)			(109)		2,427	2,427			
100215467	LOS ALAMITOS	CA		06/12/2025		2,510		(83)			(83)		2,427	2,427			
100140840	MANAKIN SABOT	VA		03/06/2024		1,651		(14)			(14)		1,637	1,637			
100154211	HOLLISTER	CA		07/11/2024		2,611		(69)			(69)		2,542	2,542			
100153703	MIAMI LAKES	FL		07/11/2024		2,463		(20)			(20)		2,443	2,443			
100283389	MILTON	MA		03/11/2026		1,841		(26)			(26)		1,815	1,815			
100216737	JUPITER	FL		06/23/2025		2,565		(79)			(79)		2,486	2,486			
100214275	VILLA PARK	CA		05/30/2025		2,809		(28)			(28)		2,781	2,781			
100084601	SAN DIEGO	CA		08/02/2022		3,346		8			8		3,354	3,354			
100247423	LANDER	WY		10/24/2025		1,548		(137)			(137)		1,411	1,411			
100101068	BROOKLYN	NY		04/28/2023		2,800		360			360		3,160	3,160			
100245121	ALEXANDRIA	VA		10/07/2025		2,886		(39)			(39)		2,847	2,847			
100265468	SUN VALLEY	CA		12/19/2025		1,549		(89)			(89)		1,460	1,460			
100238122	SAN GABRIEL	CA		09/15/2025		533		(17)			(17)		516	516			
100245050	LEONA VALLEY	CA		09/30/2025		2,609		(9)			(9)		2,600	2,600			
100147400	LAGUNA HILLS	CA		05/08/2024		2,756		(38)			(38)		2,718	2,718			
100099970	OAKLAND	CA		03/28/2023		2,657		8			8		2,665	2,665			
100192593	MINNEAPOLIS	MN		02/10/2025		2,634		(19)			(19)		2,615	2,615			
100220321	ORANGE	CA		07/11/2025		1,227		(35)			(35)		1,192	1,192			
100181309	LA HABRA HEIGHTS	CA		12/06/2024		2,700		(5)			(5)		2,695	2,695			
100087188	HEBER CITY	UT		10/25/2022		4,073		388			388		4,461	4,461			
100243774	DAVIS	CA		09/29/2025		2,624		(87)			(87)		2,537	2,537			
100116150	BURBANK	CA		07/20/2023		3,817		518			518		4,335	4,335			
100245993	RANCHO CUCAMONGA	CA		10/07/2025		2,721		(14)			(14)		2,707	2,707			
100210223	PASADENA	CA		05/09/2025		2,717		(91)			(91)		2,626	2,626			
100206104	TOLUCA LAKE	CA		04/16/2025		2,761		(77)			(77)		2,684	2,684			
100204011	MENIFEE	CA		03/28/2025		2,532		(75)			(75)		2,457	2,457			
100209934	SAN DIEGO	CA		06/11/2025		3,473		(163)			(163)		3,310	3,310			
100078448	SCOTTSDALE	AZ		01/25/2022		5,971		(37)			(37)		5,934	5,934			
100202225	SCOTTSDALE	AZ		04/17/2025		2,840		(28)			(28)		2,812	2,812			
100208980	SAN DIEGO	CA		04/29/2025		2,854		(42)			(42)		2,812	2,812			
100283055	REDONDO BEACH	CA		03/09/2026		1,742		(50)			(50)		1,692	1,692			
100201846	TULSA	OK		03/18/2025		2,650		(47)			(47)		2,603	2,603			
100214989	SANTA ANA	CA		06/11/2025		2,589		(117)			(117)		2,472	2,472			
100203963	PHOENIX	AZ		03/28/2025		2,698		1			1		2,699	2,699			
100219231	CARMEL	CA		06/27/2025		3,130		(61)			(61)		3,069	3,069			
100283644	SAN FRANCISCO	CA		03/13/2026		1,808		(53)			(53)		1,755	1,755			
100212458	SCOTTSDALE	AZ		05/27/2025		2,947		67			67		3,014	3,014			
100201551	DUARTE	CA		03/13/2025		2,411		(55)			(55)		2,356	2,356			
100207387	LA PALMA	CA		04/29/2025		2,639		(91)			(91)		2,548	2,548			
100235259	WADDELL	AZ		08/29/2025		2,543		(55)			(55)		2,488	2,488			
100116787	GLENDALE	CA		07/20/2023		4,176		1,040			1,040		5,216	5,216			
100204745	LOS ANGELES	CA		04/10/2025		1,913		(33)			(33)		1,880	1,880			
100243229	BELLEVUE	WA		09/26/2025		2,559		(88)			(88)		2,471	2,471			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235754	DORAL	FL		09/22/2025		2,666		(56)			(56)		2,610	2,610			
100130294	DRIPPING SPRINGS	TX		09/28/2023		2,327		(7)			(7)		2,320	2,320			
100204034	REDMOND	WA		03/28/2025		2,462		(50)			(50)		2,412	2,412			
100209765	PEMBROKE PINES	FL		05/05/2025		2,563		(76)			(76)		2,487	2,487			
100219521	WINCHESTER	MA		07/07/2025		2,769		(54)			(54)		2,715	2,715			
100116451	TOMBALL	TX		07/20/2023		2,993		218			218		3,211	3,211			
100254748	MARINA	CA		11/14/2025		2,656		(98)			(98)		2,558	2,558			
100258084	SUNLAND	CA		11/26/2025		2,772		(88)			(88)		2,684	2,684			
100218256	MIAMI	FL		06/26/2025		2,734		44			44		2,778	2,778			
100248816	HOLLAND	MI		10/29/2025		4,763		(134)			(134)		4,629	4,629			
100189723	LAKEWOOD	NJ		01/21/2025		2,672		(66)			(66)		2,606	2,606			
100116599	LOS ANGELES	CA		07/20/2023		4,176		2			2		4,178	4,178			
100194069	AUSTIN	TX		03/20/2025		2,497		(104)			(104)		2,393	2,393			
100193771	PALMETTO BAY	FL		02/10/2025		2,712		(44)			(44)		2,668	2,668			
100161707	ORLANDO	FL		07/30/2024		2,745		(81)			(81)		2,664	2,664			
100179400	MANSFIELD	TX		12/27/2024		2,631		(69)			(69)		2,562	2,562			
100133414	LOS ANGELES	CA		11/21/2023		157,235		(2,955)			(2,955)		154,280	154,280			
100194117	STRAWN	TX		02/14/2025		2,441		(89)			(89)		2,352	2,352			
730300257	VALLEJO	CA		12/27/2023		7,971		529			529		8,500	8,500			
100164971	ESTERO	FL		08/28/2024		2,572		(78)			(78)		2,494	2,494			
100181655	DALLAS	TX		12/11/2024		4,189		41			41		4,230	4,230			
100201880	NAPLES	FL		03/18/2025		2,618		(41)			(41)		2,577	2,577			
100185732	SANTA MONICA	CA		12/23/2024		2,814		(68)			(68)		2,746	2,746			
100173116	SAN DIEGO	CA		10/30/2024		2,769		(50)			(50)		2,719	2,719			
100272729	LAKEVILLE	MN		01/09/2026		2,633		(80)			(80)		2,553	2,553			
100202265	LOMITA	CA		04/17/2025		2,542		(112)			(112)		2,430	2,430			
100226637	LOS ANGELES	CA		07/30/2025		2,511		(56)			(56)		2,455	2,455			
100226633	LOS ANGELES	CA		07/30/2025		2,510		(55)			(55)		2,455	2,455			
100226635	LOS ANGELES	CA		07/30/2025		2,511		(56)			(56)		2,455	2,455			
100153033	NORTHRIDGE	CA		06/27/2024		2,162		(103)			(103)		2,059	2,059			
100079959	MIAMI SHORES	FL		04/25/2022		4,780		(29)			(29)		4,751	4,751			
100154629	NAPLES	FL		07/19/2024		1,665		(69)			(69)		1,596	1,596			
100080410	LOS ANGELES	CA		04/14/2022		4,677		(222)			(222)		4,455	4,455			
100245140	FERNANDINA BCH	FL		10/07/2025		1,644		(40)			(40)		1,604	1,604			
100171334	DUBLIN	CA		10/16/2024		2,546		(112)			(112)		2,434	2,434			
100214635	FOUNTAIN VALLEY	CA		06/10/2025		3,534		(8)			(8)		3,526	3,526			
100110528	SAN FRANCISCO	CA		06/30/2023		3,322		1			1		3,323	3,323			
100165869	YORBA LINDA	CA		08/30/2024		2,426		(88)			(88)		2,338	2,338			
100209898	BOSTON	MA		06/11/2025		2,509		(39)			(39)		2,470	2,470			
100172668	ROWLAND HEIGHTS	CA		11/21/2024		2,881		(55)			(55)		2,826	2,826			
100282077	LEANDER	TX		02/27/2026		2,119		(34)			(34)		2,085	2,085			
100169270	STOUGHTON	MA		09/27/2024		2,610		(61)			(61)		2,549	2,549			
100151146	LONGBOAT KEY	FL		05/09/2024		2,192		(69)			(69)		2,123	2,123			
100164715	FORT LAUDERDALE	FL		08/23/2024		2,430		(77)			(77)		2,353	2,353			
100165723	NEWTOWN SQUARE	PA		08/29/2024		2,571		(65)			(65)		2,506	2,506			
100174025	LAS VEGAS	NV		10/31/2024		2,563		(57)			(57)		2,506	2,506			
100194830	SAN DIEGO	CA		02/21/2025		2,904		39			39		2,943	2,943			
100162305	BRENTWOOD	CA		08/05/2024		2,461		(53)			(53)		2,408	2,408			
100101855	MANSFIELD	TX		04/06/2023		4,917		(69)			(69)		4,848	4,848			
100255391	SAN GABRIEL	CA		11/24/2025		2,824		(2)			(2)		2,822	2,822			
100078751	TORRANCE	CA		02/25/2022		5,218		(98)			(98)		5,120	5,120			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204035	LOMA LINDA	CA		03/28/2025		2,650		(28)			(28)		2,622	2,622			
100151135	VIRGINIA BEACH	VA		05/09/2024		2,436		(106)			(106)		2,330	2,330			
100153847	WALNUT	CA		06/05/2024		2,819		(47)			(47)		2,772	2,772			
4010075336	LUFKIN	TX		07/26/2024		2,614		(111)			(111)		2,503	2,503			
100141544	BRADENTON	FL		01/30/2024		1,601		(7)			(7)		1,594	1,594			
100101080	DOUGLASTON	NY		04/28/2023		2,529		471			471		3,000	3,000			
100185489	MURRIETA	CA		12/20/2024		1,888		(38)			(38)		1,850	1,850			
100219622	SACRAMENTO	CA		07/07/2025		2,387		(84)			(84)		2,303	2,303			
100115498	DAVIDSONVILLE	MD		07/17/2023		4,158		37			37		4,195	4,195			
100140947	PARKLAND	FL		03/28/2024		2,249		(81)			(81)		2,168	2,168			
100283176	LOS ANGELES	CA		03/09/2026		1,678		(46)			(46)		1,632	1,632			
100215678	MC LEAN	VA		06/13/2025		2,361		(85)			(85)		2,276	2,276			
100159210	SAN FRANCISCO	CA		07/15/2024		2,653		(57)			(57)		2,596	2,596			
100228168	KAMUELA	HI		08/11/2025		3,048		(87)			(87)		2,961	2,961			
100171429	TORRANCE	CA		10/16/2024		1,820		(37)			(37)		1,783	1,783			
100128536	EASTVALE	CA		09/18/2023		2,452		(16)			(16)		2,436	2,436			
100212627	MEADOW VISTA	CA		05/29/2025		2,312		(76)			(76)		2,236	2,236			
100177296	LINCOLN	MA		01/16/2025		2,489		(29)			(29)		2,460	2,460			
4010063551	MASTIC BEACH	NY		02/29/2024		2,854		(18)			(18)		2,836	2,836			
100245192	FRANKLIN	TN		10/07/2025		2,962		23			23		2,985	2,985			
100238264	GRANADA HILLS	CA		09/19/2025		2,452		(57)			(57)		2,395	2,395			
100129826	LA QUINTA	CA		09/27/2023		2,054		(18)			(18)		2,036	2,036			
100282111	FRISCO	TX		02/27/2026		2,070		(27)			(27)		2,043	2,043			
100144523	SAN DIEGO	CA		04/26/2024		2,408		8			8		2,416	2,416			
100192847	DELRAY BEACH	FL		02/10/2025		2,801		25			25		2,826	2,826			
100169178	SEATTLE	WA		09/27/2024		7,505		(30)			(30)		7,475	7,475			
100219224	MONROE	GA		06/27/2025		2,586		(5)			(5)		2,581	2,581			
100181543	GREAT NECK	NY		12/09/2024		4,469		(1,978)			(1,978)		2,491	2,491			
100176932	MIROMAR LAKES	FL		11/15/2024		2,515		(110)			(110)		2,405	2,405			
100248909	CORNELIUS	NC		10/29/2025		2,620		(75)			(75)		2,545	2,545			
100266727	MANALAPAN	NJ		12/22/2025		2,800		(22)			(22)		2,778	2,778			
100219080	NAPLES	FL		06/27/2025		2,371		(100)			(100)		2,271	2,271			
100194401	LAS VEGAS	NV		02/14/2025		2,563		(88)			(88)		2,475	2,475			
100141328	LOS ANGELES	CA		01/30/2024		2,340		(38)			(38)		2,302	2,302			
100258103	SAINT PETERSBURG	FL		11/26/2025		2,357		(111)			(111)		2,246	2,246			
4010069803	TRENTON	NJ		04/29/2024		2,560		(100)			(100)		2,460	2,460			
100210526	BAY HARBOR ISLANDS	FL		05/15/2025		2,723		(66)			(66)		2,657	2,657			
100219470	TELLURIDE	CO		07/07/2025		2,868		(57)			(57)		2,811	2,811			
100216147	WESTLAKE VILLAGE	CA		06/17/2025		2,784		(55)			(55)		2,729	2,729			
100143029	MIAMI	FL		02/12/2024		1,151		(11)			(11)		1,140	1,140			
100191589	RIVERSIDE	CA		01/31/2025		647		(28)			(28)		619	619			
100134654	DULUTH	GA		10/30/2023		3,166		(65)			(65)		3,101	3,101			
100245849	ANAHEIM	CA		10/17/2025		2,314		(109)			(109)		2,205	2,205			
100157339	RANCHO CUCAMONGA	CA		02/20/2025		3,853		(61)			(61)		3,792	3,792			
100277044	FULLERTON	CA		02/06/2026		3,106		(55)			(55)		3,051	3,051			
100171232	KANEOHE	HI		10/16/2024		1,881		(53)			(53)		1,828	1,828			
100083511	KAILUA	HI		06/06/2022		7,037		(96)			(96)		6,941	6,941			
100194593	VALLEY VILLAGE	CA		03/28/2025		2,723		12			12		2,735	2,735			
100155308	BROOKLYN	NY		07/19/2024		2,543		20			20		2,563	2,563			
100255014	MISSION VIEJO	CA		11/19/2025		2,746		(53)			(53)		2,693	2,693			
100148639	HAPPY VALLEY	OR		05/15/2024		508,659		(4,994)			(4,994)		503,665	503,665			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177244	HINGHAM	MA		01/16/2025		2,827							2,827	2,827			
100209475	BROOKLYN	NY		05/01/2025		2,376		(5)			(5)		2,371	2,371			
100153441	BRONX	NY		05/30/2024		2,460		(55)			(55)		2,405	2,405			
100185761	WEST HILLS	CA		12/23/2024		2,549		(72)			(72)		2,477	2,477			
100173489	OAKLAND	CA		10/29/2024		2,601		(80)			(80)		2,521	2,521			
100247333	LOS ANGELES	CA		10/24/2025		2,341		(101)			(101)		2,240	2,240			
100219494	WOODLAND HILLS	CA		07/07/2025		2,627		(91)			(91)		2,536	2,536			
100185582	GILROY	CA		12/20/2024		2,891		(23)			(23)		2,868	2,868			
100153482	BROOKVILLE	NY		05/30/2024		2,656		(138)			(138)		2,518	2,518			
100173393	SOUTH FULTON	GA		10/29/2024		2,349		(65)			(65)		2,284	2,284			
100261579	PALM COAST	FL		12/12/2025		2,599		(86)			(86)		2,513	2,513			
100214945	ROSEMEAD	CA		06/11/2025		3,365		(102)			(102)		3,263	3,263			
100156164	WEST PALM BCH	FL		06/20/2024		2,422		(83)			(83)		2,339	2,339			
100214970	WALNUT	CA		06/11/2025		2,466		(66)			(66)		2,400	2,400			
100177309	ST. PETERSBURG	FL		01/16/2025		2,573		(61)			(61)		2,512	2,512			
100164886	GREAT NECK	NY		08/28/2024		2,338		(88)			(88)		2,250	2,250			
100271953	SANTA CRUZ	CA		01/06/2026		10,337		(193)			(193)		10,144	10,144			
100212481	PERRINEVILLE	NJ		05/28/2025		2,213		(96)			(96)		2,117	2,117			
100090127	BOERNE	TX		01/13/2023		1,960		(3)			(3)		1,957	1,957			
100236310	PLEASANT HILL	CA		09/10/2025		2,533		(88)			(88)		2,445	2,445			
100074443	PALM SPRINGS	CA		12/02/2021		6,704		(401)			(401)		6,303	6,303			
100144482	ONTARIO	CA		04/26/2024		2,398		(105)			(105)		2,293	2,293			
100177598	MASSAPEQUA	NY		01/16/2025		7,020		(142)			(142)		6,878	6,878			
100132087	HEBER CITY	UT		10/13/2023		4,066		1			1		4,067	4,067			
100226841	ARLINGTON	VA		07/30/2025		3,244		36			36		3,280	3,280			
100220319	ELIZABETH	CO		07/11/2025		2,599		(49)			(49)		2,550	2,550			
100128479	WESTLAKE	FL		09/15/2023		2,445		(28)			(28)		2,417	2,417			
4010055228	CHICAGO	IL		08/24/2023		2,706		(49)			(49)		2,657	2,657			
100191331	ALEXANDRIA	VA		01/30/2025		2,672		(31)			(31)		2,641	2,641			
100212450	OCEAN ISLE	NC		05/27/2025		2,671		(26)			(26)		2,645	2,645			
100273960	RANCHO CUCAMONGA	CA		01/26/2026		6,996		(259)			(259)		6,737	6,737			
100221527	NEPTUNE BEACH	FL		07/22/2025		16,742		(166)			(166)		16,576	16,576			
100283648	BOW	WA		03/13/2026		1,841		(26)			(26)		1,815	1,815			
100128444	DIAMOND BAR	CA		09/15/2023		1,326		(32)			(32)		1,294	1,294			
100219162	BRISBANE	CA		06/27/2025		2,737		(49)			(49)		2,688	2,688			
100248813	SAGLE	ID		10/29/2025		2,484		(77)			(77)		2,407	2,407			
100171277	CANTON	GA		10/16/2024		3,025		(27)			(27)		2,998	2,998			
100175708	SAN DIMAS	CA		11/12/2024		2,964		(36)			(36)		2,928	2,928			
100160084	PHILADELPHIA	PA		07/17/2024		2,742		(26)			(26)		2,716	2,716			
100078711	LAKEWOOD	NJ		02/02/2022		4,956		(68)			(68)		4,888	4,888			
100152741	FORT LAUDERDALE	FL		05/22/2024		1,946		(37)			(37)		1,909	1,909			
100179387	RENO	NV		12/27/2024		2,669		(50)			(50)		2,619	2,619			
100211880	JERSEY CITY	NJ		05/19/2025		2,591		(28)			(28)		2,563	2,563			
100245911	NAPERVILLE	IL		11/06/2025		4,256		(7)			(7)		4,249	4,249			
100168760	HAYWARD	CA		09/26/2024		2,376		(81)			(81)		2,295	2,295			
100245179	CAMAS	WA		10/07/2025		2,742		(43)			(43)		2,699	2,699			
403050301	JACKSON	MS		06/28/2024		2,344		(66)			(66)		2,278	2,278			
100128823	SAN DIEGO	CA		09/21/2023		2,733		(32)			(32)		2,701	2,701			
100245933	RANCHO SANTA MARGARITA	CA		11/06/2025		2,802		(57)			(57)		2,745	2,745			
100084620	SANTA ROSA	CA		08/02/2022		3,856		(54)			(54)		3,802	3,802			
100235271	LAS VEGAS	NV		08/29/2025		2,463		(71)			(71)		2,392	2,392			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237091	HO HO KUS	NJ		09/12/2025		2,467		(74)			(74)		2,393	2,393			
100283117	UPLAND	CA		03/09/2026		1,349		(49)			(49)		1,300	1,300			
100245181	ADA	MI		10/07/2025		2,891		2			2		2,893	2,893			
100216130	ALEDO	TX		06/17/2025		2,802		(55)			(55)		2,747	2,747			
100209478	BELLEROSE	NY		05/01/2025		2,249		(16)			(16)		2,233	2,233			
100228219	GRANADA HILLS	CA		08/11/2025		2,449		(55)			(55)		2,394	2,394			
100080763	DELRAY BEACH	FL		03/24/2022		4,363		(42)			(42)		4,321	4,321			
100218138	THOUSAND OAKS	CA		07/22/2025		2,227		(95)			(95)		2,132	2,132			
100221795	MENIFEE	CA		07/25/2025		2,599		(88)			(88)		2,511	2,511			
100173509	FLAGSTAFF	AZ		10/29/2024		1,010		(34)			(34)		976	976			
100220140	MUKILTEO	WA		08/25/2025		2,613		(42)			(42)		2,571	2,571			
100114672	SANTA CLARITA	CA		06/29/2023		2,581		(50)			(50)		2,531	2,531			
100214741	STATEN ISLAND	NY		06/11/2025		2,609		(14)			(14)		2,595	2,595			
100118785	BEND	OR		07/25/2023		2,795		(77)			(77)		2,718	2,718			
100229353	LOS ANGELES	CA		08/14/2025		2,457		(50)			(50)		2,407	2,407			
100109746	BEVERLY HILLS	CA		06/16/2023		2,739		(63)			(63)		2,676	2,676			
100272722	EASTVALE	CA		01/09/2026		2,438		(71)			(71)		2,367	2,367			
100234973	BOSTON	MA		08/28/2025		2,642		(57)			(57)		2,585	2,585			
730300293	VENTURA	CA		12/27/2023		5,641		289			289		5,930	5,930			
100245926	SAN RAFAEL	CA		11/06/2025		1,223		(42)			(42)		1,181	1,181			
100077961	MUKILTEO	WA		01/06/2022		5,583		(98)			(98)		5,485	5,485			
100115734	KAILUA KONA	HI		07/20/2023		4,093		(26)			(26)		4,067	4,067			
100179853	JOHNSON CITY	TX		11/22/2024		2,727		(104)			(104)		2,623	2,623			
100226848	HEBER CITY	UT		07/30/2025		7,961		(40)			(40)		7,921	7,921			
100079547	PARK CITY	UT		04/08/2022		4,822		(47)			(47)		4,775	4,775			
100283557	ROCKLIN	CA		03/13/2026		1,907		(33)			(33)		1,874	1,874			
100216632	COMPTON	CA		06/23/2025		2,669		(7)			(7)		2,662	2,662			
100091331	ENCINITAS	CA		01/13/2023		2,433		13			13		2,446	2,446			
100229950	RIVERSIDE	CA		08/22/2025		2,441		(55)			(55)		2,386	2,386			
100143091	COSTA MESA	CA		02/16/2024		4,054		(12)			(12)		4,042	4,042			
100265358	WHITTIER	CA		12/19/2025		2,725		(87)			(87)		2,638	2,638			
100138699	LONG BEACH	CA		02/02/2024		9,255		(66)			(66)		9,189	9,189			
100274032	MONTEBELLO	CA		01/26/2026		2,689		(85)			(85)		2,604	2,604			
100191255	NAPLES	FL		01/29/2025		7,748		(361)			(361)		7,387	7,387			
100181465	CULVER CITY	CA		01/09/2025		2,112		(98)			(98)		2,014	2,014			
100267338	ALISO VIEJO	CA		12/24/2025		2,822		(105)			(105)		2,717	2,717			
100195530	GRANADA HILLS	CA		03/27/2025		2,503		(38)			(38)		2,465	2,465			
100148169	LOS ANGELES	CA		05/15/2024		4,120		5			5		4,125	4,125			
100284024	IRVINE	CA		03/24/2026		1,755		(64)			(64)		1,691	1,691			
730003219	ASHLAND	OR		12/27/2023		6,104		50			50		6,154	6,154			
100107866	SAN DIEGO	CA		06/29/2023		3,092		(1)			(1)		3,091	3,091			
100192472	WOODLAND HILLS	CA		02/07/2025		2,862		(45)			(45)		2,817	2,817			
100118196	VINEYARD	UT		07/21/2023		2,071		(11)			(11)		2,060	2,060			
100215918	MONROVIA	CA		06/17/2025		3,071		(111)			(111)		2,960	2,960			
100120202	BROOKLYN	NY		08/18/2023		2,590		(21)			(21)		2,569	2,569			
100258060	NEWBURY PARK	CA		11/26/2025		2,778		(81)			(81)		2,697	2,697			
100090034	HUNTINGTON BEACH	CA		01/13/2023		2,666		(1)			(1)		2,665	2,665			
100210567	LOS ANGELES	CA		05/15/2025		2,609		(18)			(18)		2,591	2,591			
100276585	LOMA LINDA	CA		01/28/2026		2,322		(94)			(94)		2,228	2,228			
100091818	BONITA SPRINGS	FL		01/30/2023		2,554		(53)			(53)		2,501	2,501			
100129522	LOS ANGELES	CA		09/29/2023		3,016		50			50		3,066	3,066			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136568	GAINESVILLE	GA		11/22/2023		1,966		25			25		1,991	1,991			
100204033	JACKSON	WY		03/28/2025		9,673		(155)			(155)		9,518	9,518			
100258096	GLENDALE	CA		11/26/2025		5,903		(72)			(72)		5,831	5,831			
100077789	LOS ANGELES WOODLAND HILLS	CA		12/23/2021		197		(12)			(12)		185	185			
100213773	LOS ANGELES	CA		05/29/2025		1,271		(60)			(60)		1,211	1,211			
100221382	VAN NUYS	CA		07/22/2025		2,413		(113)			(113)		2,300	2,300			
100272101	BOSTON	MA		01/08/2026		2,531		(65)			(65)		2,466	2,466			
100220828	DORCHESTER CENTER	MA		07/18/2025		2,727		35			35		2,762	2,762			
100080802	LOS ANGELES	CA		03/15/2022		4,798		(126)			(126)		4,672	4,672			
100243383	CERRITOS	CA		09/26/2025		2,583		(116)			(116)		2,467	2,467			
100099613	GRANADA HILLS	CA		04/06/2023		1,114		(9)			(9)		1,105	1,105			
100228846	HOBOKEN	NJ		08/12/2025		2,582		(51)			(51)		2,531	2,531			
100120896	LOS ANGELES	CA		08/30/2023		2,958		25			25		2,983	2,983			
100211493	GLENDORA	CA		05/16/2025		2,421		(38)			(38)		2,383	2,383			
100214568	CEDAR HILLS	UT		06/06/2025		4,028		99			99		4,127	4,127			
100205071	EAST HAMPTON	NY		04/11/2025		2,251		(88)			(88)		2,163	2,163			
100147125	DALLAS	TX		05/08/2024		2,424		(63)			(63)		2,361	2,361			
100243337	LONG BEACH	CA		09/26/2025		2,500		(77)			(77)		2,423	2,423			
100102688	MONTEREY PARK	CA		06/22/2023		2,782		(25)			(25)		2,757	2,757			
100109042	RANCHO CUCAMONGA	CA		06/05/2023		3,015		(26)			(26)		2,989	2,989			
100190808	GREENWOOD VILLAGE	CO		01/27/2025		2,482		(56)			(56)		2,426	2,426			
100216381	PALM SPRINGS	CA		06/20/2025		3,018		(19)			(19)		2,999	2,999			
100114918	VISALIA	CA		07/13/2023		1,919		(31)			(31)		1,888	1,888			
100245089	TUCSON	AZ		10/03/2025		9,242		(314)			(314)		8,928	8,928			
100178232	SAN DIMAS	CA		11/19/2024		2,692		(47)			(47)		2,645	2,645			
100202996	REDONDO BEACH	CA		04/25/2025		10,390		(201)			(201)		10,189	10,189			
100218277	CAROLINA BEACH	NC		06/26/2025		2,492		(54)			(54)		2,438	2,438			
100212475	SCOTTSDALE	AZ		05/27/2025		2,718		9			9		2,727	2,727			
100246042	PALM SPRINGS	CA		10/08/2025		2,552		(56)			(56)		2,496	2,496			
100180716	CHINO HILLS	CA		11/26/2024		2,630		(30)			(30)		2,600	2,600			
100102208	CABO SAN LUCAS	MEX		04/17/2023		4,281							4,281	4,281			
100190833	COPPELL	TX		01/27/2025		2,756		13			13		2,769	2,769			
100236295	ATLANTA	GA		09/10/2025		4,093		(119)			(119)		3,974	3,974			
100079589	SAN MATEO	CA		04/25/2022		5,236		8			8		5,244	5,244			
100156416	SANTA ANA	CA		06/24/2024		2,911		16			16		2,927	2,927			
100212471	SAN MATEO	CA		05/27/2025		2,640		(23)			(23)		2,617	2,617			
100195542	OAKLAND	CA		03/27/2025		2,467		(71)			(71)		2,396	2,396			
100091162	GATLINBURG	TN		01/31/2023		2,881		36			36		2,917	2,917			
100282012	CARSON	CA		02/27/2026		1,989		(83)			(83)		1,906	1,906			
730060764	LOS ANGELES	CA		12/27/2023		5,405		111			111		5,516	5,516			
100238141	RANCHO CUCAMONGA	CA		09/15/2025		2,309		(90)			(90)		2,219	2,219			
100215346	VAN NUYS	CA		06/12/2025		2,760		(18)			(18)		2,742	2,742			
5.00007E+11	SCHIEDAM	NLD		02/25/2026		25,862						544	26,406	25,880	(526)		(526)
100144316	LA HABRA	CA		03/07/2024		1,617		(45)			(45)		1,572	1,572			
100204028	KAMAS	UT		03/28/2025		1,605		(41)			(41)		1,564	1,564			
100170138	SAN JOSE	CA		10/08/2024		2,974		(40)			(40)		2,934	2,934			
100191096	SEA ISLE CITY	NJ		01/29/2025		2,357		(97)			(97)		2,260	2,260			
100180279	LOS ANGELES	CA		11/25/2024		2,708		(32)			(32)		2,676	2,676			
100181909	PASADENA	CA		12/12/2024		3,054		67			67		3,121	3,121			
100246498	LA MESA	CA		10/10/2025		2,783		(66)			(66)		2,717	2,717			
100203922	LOS ANGELES	CA		03/28/2025		2,281		(108)			(108)		2,173	2,173			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204766	SIERRA MADRE	CA		04/09/2025		2,644		(105)			(105)		2,539	2,539			
100245139	CHESTERFIELD	MO		10/07/2025		3,682		(61)			(61)		3,621	3,621			
100143374	OAK BLUFFS	MA		02/16/2024		1,136		(19)			(19)		1,117	1,117			
100100459	CORONA	CA		04/27/2023		4,382		157			157		4,539	4,539			
100168554	LOS ANGELES	CA		09/25/2024		1,873		(56)	2		(58)		1,815	1,815			
100081824	LOS ANGELES	CA		03/30/2022		4,149		(11)			(11)		4,138	4,138			
100078267	MOORPARK	CA		02/10/2022		4,406		(172)			(172)		4,234	4,234			
100147194	BRONX	NY		03/28/2024		2,299		(65)			(65)		2,234	2,234			
100218644	CARMEL	CA		06/27/2025		2,452		4			4		2,456	2,456			
100204632	WINDSOR	CA		04/04/2025		2,388		(88)			(88)		2,300	2,300			
100175590	DELRAY BEACH	FL		11/12/2024		45,103		(281)			(281)		44,822	44,822			
100172900	TEMECULA	CA		10/25/2024		7,305		(232)			(232)		7,073	7,073			
100214761	LOS ANGELES	CA		06/11/2025		2,685		(41)			(41)		2,644	2,644			
100213825	ROLLING HILLS ESTATES	CA		05/29/2025		3,825		(18)			(18)		3,807	3,807			
100221621	APEX	NC		07/22/2025		3,274		(31)			(31)		3,243	3,243			
100184970	CELINA	TX		12/19/2024		2,070		(57)			(57)		2,013	2,013			
100219434	SAN DIEGO	CA		07/07/2025		3,032		(100)			(100)		2,932	2,932			
100155062	SCOTTSDALE	AZ		07/19/2024		4,036		(21)			(21)		4,015	4,015			
100207128	SANTA CLARITA AREA	CA		04/28/2025		1,986		(64)			(64)		1,922	1,922			
100116051	RENO	NV		07/20/2023		3,076							3,076	3,076			
100174036	VIRGINIA BEACH	VA		10/31/2024		2,331		(54)			(54)		2,277	2,277			
100088819	BROOKLYN	NY		11/15/2022		127,514		6,091			6,091		133,605	133,605			
100072031	SAN DIEGO	CA		11/19/2021		5,826		(142)			(142)		5,684	5,684			
100216719	HAWTHORNE	CA		06/23/2025		2,250		(78)			(78)		2,172	2,172			
100100448	MELVILLE	NY		04/27/2023		10,188		99			99		10,287	10,287			
100167994	EL CAJON	CA		09/20/2024		2,270		(60)			(60)		2,210	2,210			
100154556	WHITTIER	CA		06/14/2024		2,117		(61)			(61)		2,056	2,056			
100202393	SCOTCH PLAINS	NJ		03/19/2025		2,503		(45)			(45)		2,458	2,458			
100100964	FISHERS	IN		04/28/2023		4,439		709			709		5,148	5,148			
100153091	LOS ANGELES	CA		06/27/2024		2,220		(66)			(66)		2,154	2,154			
100199122	ALLEN	TX		03/03/2025		2,480		(22)			(22)		2,458	2,458			
100182405	LOS ANGELES	CA		12/12/2024		2,800		19			19		2,819	2,819			
100214888	GRANADA HILLS	CA		06/11/2025		2,743		(88)			(88)		2,655	2,655			
100216426	GILROY	CA		06/20/2025		2,616		(48)			(48)		2,568	2,568			
100164027	LOS ANGELES	CA		08/21/2024		12,892		(240)			(240)		12,652	12,652			
100173208	SACRAMENTO	CA		10/30/2024		2,719		(52)			(52)		2,667	2,667			
100175577	BLUE BELL	PA		11/12/2024		3,120		(15)			(15)		3,105	3,105			
100193681	BASS LAKE	CA		02/10/2025		845		(32)			(32)		813	813			
4010048014	WATERBURY	CT		03/22/2023		2,603		(57)			(57)		2,546	2,546			
4010092135	SMITHTOWN	NY		03/28/2025		2,187		(48)			(48)		2,139	2,139			
100185415	LOS ANGELES	CA		12/20/2024		2,873		31			31		2,904	2,904			
100129835	CLEARWATER	FL		09/27/2023		2,021		(16)			(16)		2,005	2,005			
100076740	LA MESA	CA		12/30/2021		5,370		(133)			(133)		5,237	5,237			
100164258	CORAL GABLES	FL		08/21/2024		2,655		(34)			(34)		2,621	2,621			
100128282	PORTER RANCH	CA		09/14/2023		44,629		371			371		45,000	45,000			
100182556	FULLERTON	CA		12/12/2024		2,804		(8)			(8)		2,796	2,796			
100283621	SANTA CL	CA		03/13/2026		1,569		(67)			(67)		1,502	1,502			
100283925	THOUSAND OAKS	CA		03/23/2026		1,779		(80)			(80)		1,699	1,699			
100277199	EL MONTE	CA		02/10/2026		15,053		(551)			(551)		14,502	14,502			
100219925	DOWNEY	CA		07/08/2025		2,511		(52)			(52)		2,459	2,459			
100170135	SEATTLE	WA		10/08/2024		2,898		(45)			(45)		2,853	2,853			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100421	RYE	NY		04/27/2023		653		97			97		750	750			
100272715	ALPHARETTA	GA		01/09/2026		2,379		(105)			(105)		2,274	2,274			
100182022	NORTH ANDOVER	MA		12/12/2024		3,010		91			91		3,101	3,101			
100272772	PEORIA	AZ		01/13/2026		2,574		(66)			(66)		2,508	2,508			
100206139	INGLEWOOD	CA		04/16/2025		2,622		(52)			(52)		2,570	2,570			
100283797	LAS VEGAS	NV		03/13/2026		1,808		(43)			(43)		1,765	1,765			
100194524	WHITTIER	CA		02/14/2025		2,892		(44)			(44)		2,848	2,848			
100165884	TEMPLE CITY	CA		08/30/2024		2,568		(73)			(73)		2,495	2,495			
100254782	SAN JOSE	CA		11/14/2025		1,182		(19)			(19)		1,163	1,163			
100115474	LOS ANGELES	CA		07/17/2023		2,633		(76)			(76)		2,557	2,557			
100219553	SCOTTSDALE	AZ		07/07/2025		2,960		31			31		2,991	2,991			
100147127	LOS ANGELES WOODLAND HILLS AR	CA		05/08/2024		2,603		(38)			(38)		2,565	2,565			
100190382	BREA	CA		01/23/2025		2,567		(41)			(41)		2,526	2,526			
100258364	RIVERSIDE	CA		12/05/2025		2,592		(89)			(89)		2,503	2,503			
100114511	RIVERSIDE	CA		06/29/2023		2,961		44			44		3,005	3,005			
100283558	PACIFICA	CA		03/13/2026		973		(32)			(32)		941	941			
100080472	THOUSAND OAKS	CA		03/10/2022		2,814		(46)			(46)		2,768	2,768			
100170042	IRVINE	CA		11/08/2024		64,704		(536)			(536)		64,168	64,168			
100201968	BERKELEY	CA		03/18/2025		2,566		(66)			(66)		2,500	2,500			
100177258	NEWTOWN	PA		01/16/2025		35,895		(1,211)			(1,211)		34,684	34,684			
100137146	NASHVILLE	TN		11/28/2023		2,446		(3)			(3)		2,443	2,443			
100200454	SYOSSET	NY		03/10/2025		1,895		(64)			(64)		1,831	1,831			
100074491	LAGUNA HILLS	CA		12/14/2021		5,738		(5)			(5)		5,733	5,733			
100149882	WEST LINN	OR		04/29/2024		972		(13)			(13)		959	959			
100175555	MERIDIAN	ID		11/12/2024		2,846		(21)			(21)		2,825	2,825			
100118786	COSTA MESA	CA		07/25/2023		2,977		(59)			(59)		2,918	2,918			
100164248	LOS ANGELES	CA		08/21/2024		1,920		(47)			(47)		1,873	1,873			
100131636	SACRAMENTO	CA		10/06/2023		2,609		(36)			(36)		2,573	2,573			
100160836	OAK PARK	CA		07/24/2024		2,401		(45)			(45)		2,356	2,356			
100258047	SOLANA BEACH	CA		11/26/2025		2,748		(88)			(88)		2,660	2,660			
100235788	MERCED	CA		09/22/2025		15,500		(551)			(551)		14,949	14,949			
100065548	LOS ANGELES	CA		07/28/2021		5,549		10			10		5,559	5,559			
100076534	COSTA MESA	CA		01/04/2022		5,516		(98)			(98)		5,418	5,418			
100245846	GREENVILLE	SC		10/17/2025		2,457		(85)			(85)		2,372	2,372			
100108120	LA MIRADA	CA		05/24/2023		2,137		(45)			(45)		2,092	2,092			
100265034	NEWBURY PARK	CA		12/17/2025		2,499		(64)			(64)		2,435	2,435			
100245965	SAN BRUNO	CA		10/07/2025		8,143		(222)			(222)		7,921	7,921			
100137977	SAN DIEGO	CA		12/13/2023		2,518		16			16		2,534	2,534			
100246573	LOS ANGELES	CA		10/15/2025		2,636		(24)			(24)		2,612	2,612			
100181700	NORCO	CA		12/11/2024		2,563		(50)			(50)		2,513	2,513			
100246981	ALHAMBRA	CA		10/17/2025		2,739		(64)			(64)		2,675	2,675			
100258039	ORANGE	CA		11/26/2025		2,836		(104)			(104)		2,732	2,732			
100219549	FORT LAUDERDALE	FL		07/07/2025		2,667		(65)			(65)		2,602	2,602			
100246565	AUSTIN	TX		10/15/2025		13,713		(583)			(583)		13,130	13,130			
100243158	MOORPARK	CA		09/26/2025		2,410		(81)			(81)		2,329	2,329			
100266714	RANCHO MISSION VIEJO	CA		12/22/2025		196,471		(1,125)			(1,125)		195,346	195,346			
100244465	TEMECULA	CA		09/29/2025		2,231		(105)			(105)		2,126	2,126			
100238744	ROWLETT	TX		09/22/2025		2,622		(57)			(57)		2,565	2,565			
100132497	GLENDALE	AZ		11/03/2023		2,560		46			46		2,606	2,606			
100221732	NORCO	CA		07/25/2025		3,002		(87)			(87)		2,915	2,915			
100219540	DENVER	CO		07/07/2025		2,484		(66)			(66)		2,418	2,418			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226563	GRANADA HILLS	CA		07/30/2025		2,131		(93)			(93)		2,038	2,038			
100084394	EDISTO ISLAND	SC		08/12/2022		2,247		86			86		2,333	2,333			
100237033	HUNTINGTON BEACH	CA		09/12/2025		2,491		(90)			(90)		2,401	2,401			
100194652	CHICAGO	IL		02/21/2025		12,856		334			334		13,190	13,190			
100245141	GLASTONBURY	CT		10/07/2025		2,595		(62)			(62)		2,533	2,533			
100137375	PALM DESERT	CA		12/05/2023		2,429		62			62		2,491	2,491			
730007559	LOS ANGELES	CA		12/27/2023		7,888		682			682		8,570	8,570			
100220835	CROWN POINT	IN		07/18/2025		2,374		(72)			(72)		2,302	2,302			
100199177	SOUTHLAKE	TX		04/04/2025		2,509		(102)			(102)		2,407	2,407			
100091703	CHICAGO	IL		03/24/2023		2,585		(2)			(2)		2,583	2,583			
100246563	PALMDALE	CA		10/15/2025		4,377		(207)			(207)		4,170	4,170			
100216004	HARBOR CITY	CA		07/11/2025		2,515		(42)			(42)		2,473	2,473			
100220816	HUNTSVILLE	AL		07/18/2025		2,529		(55)			(55)		2,474	2,474			
100227965	CANYON LAKE	CA		08/04/2025		3,399		(91)			(91)		3,308	3,308			
730101524	BAY POINT	CA		12/27/2023		5,109		156			156		5,265	5,265			
100238129	GILROY	CA		09/15/2025		2,702		(111)			(111)		2,591	2,591			
100228020	LOS ANGELES	CA		08/06/2025		2,629		(35)			(35)		2,594	2,594			
100180417	PACIFICA	CA		11/25/2024		3,104		50			50		3,154	3,154			
100219425	KIHEI	HI		07/07/2025		2,432		(62)			(62)		2,370	2,370			
100114606	EL CAJON	CA		06/29/2023		2,503		(52)			(52)		2,451	2,451			
100228201	GLENDALE	CA		08/11/2025		2,593							2,593	2,593			
100221317	WILLIAMS	AZ		07/22/2025		2,378		(62)			(62)		2,316	2,316			
100219498	GATLINBURG	TN		07/07/2025		2,252		(57)			(57)		2,195	2,195			
100080398	WOODLAND HILLS	CA		04/14/2022		4,738		(84)			(84)		4,654	4,654			
100202590	ANAHEIM	CA		03/21/2025		2,093		(97)			(97)		1,996	1,996			
100273946	SANTA ANA	CA		01/26/2026		3,256		(115)			(115)		3,141	3,141			
100219234	SAN LEANDRO	CA		06/27/2025		3,324		(26)			(26)		3,298	3,298			
100090001	NAPLES	FL		01/13/2023		3,328		229			229		3,557	3,557			
100071662	SAN DIEGO	CA		10/14/2021		5,984		(32)			(32)		5,952	5,952			
100185994	LOS ANGELES	CA		12/26/2024		2,202		(81)			(81)		2,121	2,121			
100176126	WEST HILLS	CA		12/20/2024		1,881		(70)			(70)		1,811	1,811			
100214959	VAN NUYS AREA, LOS ANGELES	CA		06/11/2025		2,223		(93)			(93)		2,130	2,130			
100255085	HUNTINGTON BEACH	CA		11/20/2025		2,550		(86)			(86)		2,464	2,464			
100163349	LOS ANGELES	CA		08/13/2024		2,888		26			26		2,914	2,914			
100215891	MONTGOMERY	TX		06/16/2025		2,197		(98)			(98)		2,099	2,099			
100284051	CASTRO VALLEY	CA		03/24/2026		1,730		(63)			(63)		1,667	1,667			
100243326	PANORAMA CITY	CA		09/26/2025		2,587		(85)			(85)		2,502	2,502			
100185523	FREEHOLD	NJ		12/20/2024		3,306		(104)			(104)		3,202	3,202			
100177506	NEW SMYRNA BEACH	FL		01/16/2025		2,884		(8)			(8)		2,876	2,876			
100185165	SAN DIEGO	CA		12/20/2024		1,924		(90)			(90)		1,834	1,834			
100214565	FULTON	MD		06/06/2025		2,698		(68)			(68)		2,630	2,630			
100185948	BUENA PARK	CA		12/26/2024		1,972		(92)			(92)		1,880	1,880			
100282282	SAN LUIS OBISPO	CA		02/27/2026		2,608		(33)			(33)		2,575	2,575			
100235238	AUBURN	CA		08/29/2025		2,151		(84)			(84)		2,067	2,067			
100116199	RIDGEWOOD	NY		07/20/2023		3,538		758			758		4,296	4,296			
100283674	PALMETTO BAY	FL		03/13/2026		1,806		(38)			(38)		1,768	1,768			
100261735	CARTERSVILLE	GA		12/12/2025		4,291		(94)			(94)		4,197	4,197			
100201980	WAHIAWA	HI		03/18/2025		2,114		(93)			(93)		2,021	2,021			
100229594	COLUMBIA	TN		08/15/2025		1,793		2			2		1,795	1,795			
100144442	LAS VEGAS	NV		04/26/2024		3,071		(124)			(124)		2,947	2,947			
100277387	PORTER RANCH	CA		02/12/2026		2,701		(28)			(28)		2,673	2,673			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209702	OZONE PARK	NY		05/05/2025		2,444		(71)			(71)		2,373	2,373			
100238482	PLEASANTON	CA		09/19/2025		2,383		(83)			(83)		2,300	2,300			
100261376	BRADLEY BEACH	NJ		12/08/2025		3,598		(92)			(92)		3,506	3,506			
100132429	WINDERMERE	FL		11/03/2023		2,550		59			59		2,609	2,609			
100272830	MCLEAN	VA		01/13/2026		764		(26)			(26)		738	738			
100265427	NASHVILLE	TN		12/19/2025		1,711		(94)			(94)		1,617	1,617			
100129258	WINTER GARDEN	FL		11/03/2023		2,290		(47)			(47)		2,243	2,243			
100228015	MCKINNEY	TX		08/06/2025		2,518		(67)			(67)		2,451	2,451			
100114924	COSTA MESA	CA		07/13/2023		3,152		(58)			(58)		3,094	3,094			
100087113	TAMPA	FL		11/04/2022		3,489		80			80		3,569	3,569			
100219033	AGUA DULCE	CA		06/27/2025		2,215		(88)			(88)		2,127	2,127			
100274063	LOS ANGELES	CA		01/26/2026		3,587		(105)			(105)		3,482	3,482			
100283069	LOS ANGELES	CA		03/09/2026		2,689		(21)			(21)		2,668	2,668			
100135648	ST AUGUSTINE	FL		11/09/2023		3,690		(30)			(30)		3,660	3,660			
100073560	VISTA	CA		11/19/2021		5,616		(116)			(116)		5,500	5,500			
100074480	OAKLAND	CA		12/14/2021		5,907		23			23		5,930	5,930			
100088062	SNOHOMISH	WA		10/25/2022		3,722		782			782		4,504	4,504			
100198957	GREAT NECK	NY		02/28/2025		1,756		(62)			(62)		1,694	1,694			
100110683	FREMONT	CA		08/11/2023		2,488		(15)			(15)		2,473	2,473			
100174060	MAKAWAO	HI		10/31/2024		3,280		(122)			(122)		3,158	3,158			
100177098	RIVERSIDE	CA		01/16/2025		5,315		(162)			(162)		5,153	5,153			
100272842	LONG BEACH	CA		01/13/2026		2,577		(82)			(82)		2,495	2,495			
100214803	SANTA CLARITA	CA		06/11/2025		2,441		(50)			(50)		2,391	2,391			
100163595	KIHEI	HI		08/15/2024		2,168		(76)			(76)		2,092	2,092			
100283568	FRISCO	TX		03/13/2026		1,793		(52)			(52)		1,741	1,741			
100254755	BURBANK	CA		11/14/2025		2,365		(69)			(69)		2,296	2,296			
100191796	KEMAH	TX		01/31/2025		1,621		(42)			(42)		1,579	1,579			
100175038	GOLDEN	CO		11/05/2024		2,590		(58)			(58)		2,532	2,532			
100254169	HAYWARD	CA		11/06/2025		2,625		(82)			(82)		2,543	2,543			
100159572	DORAL	FL		07/15/2024		2,540		(56)			(56)		2,484	2,484			
100164880	ANAHEIM	CA		08/26/2024		2,330		24			24		2,354	2,354			
100140015	SEATTLE	WA		01/09/2024		2,455		(19)			(19)		2,436	2,436			
100174885	ELIZABETH	CO		10/31/2024		6,145		(61)			(61)		6,084	6,084			
100159534	RIVERSIDE	CA		07/15/2024		2,106		(82)			(82)		2,024	2,024			
100266764	THOMPSONS STATION	TN		12/22/2025		2,632		(63)			(63)		2,569	2,569			
100253837	OXNARD	CA		10/30/2025		2,612		(42)			(42)		2,570	2,570			
100191231	SARASOTA	FL		01/29/2025		2,542		(35)			(35)		2,507	2,507			
100169956	WOODLAND HILLS	CA		11/08/2024		2,574		(85)			(85)		2,489	2,489			
100273888	FONTANA	CA		01/26/2026		5,421		(111)			(111)		5,310	5,310			
100276570	LAS VEGAS	NV		01/28/2026		2,082		(99)			(99)		1,983	1,983			
100247564	QUEEN CREEK	AZ		10/29/2025		606,711		(8,392)			(8,392)		598,319	598,319			
100273048	MOUNTAIN VIEW	CA		01/15/2026		2,945		18			18		2,963	2,963			
100057233	LOS ANGELES	CA		05/19/2021		4,774		(426)			(426)		4,348	4,348			
100265540	KAILUA KONA	HI		12/19/2025		1,703		(91)			(91)		1,612	1,612			
100228669	LOS ANGELES	CA		08/11/2025		2,364		(82)			(82)		2,282	2,282			
100134262	LOS ANGELES	CA		10/27/2023		2,702		(3)			(3)		2,699	2,699			
100132584	CHAPPAQUA	NY		11/03/2023		1,714		80			80		1,794	1,794			
100164245	LOS ANGELES	CA		08/21/2024		2,428		(77)			(77)		2,351	2,351			
100191777	SAN ANTONIO	FL		01/31/2025		2,279		(48)			(48)		2,231	2,231			
100214656	RIALTO	CA		06/11/2025		2,548		(70)			(70)		2,478	2,478			
100254717	MONTCLAIR	NJ		11/13/2025		2,884		(127)			(127)		2,757	2,757			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082997	TORRANCE	CA		05/05/2022		4,054		(77)			(77)		3,977	3,977			
100219546	CHANDLER	AZ		07/07/2025		2,854		(15)			(15)		2,839	2,839			
100192859	KAPAA	HI		02/10/2025		2,492		(57)			(57)		2,435	2,435			
100100000	SAN JUAN CAPISTRANO	CA		03/28/2023		2,736		39			39		2,775	2,775			
100175593	GROTON	MA		11/12/2024		2,662		(41)			(41)		2,621	2,621			
100155961	LINDEN	NJ		06/18/2024		2,335		(61)			(61)		2,274	2,274			
100176036	BERMUDA DUNES	CA		12/20/2024		2,403		(65)			(65)		2,338	2,338			
100219990	HEATH	TX		07/11/2025		2,298		(57)			(57)		2,241	2,241			
100151971	MYAKKA CITY	FL		06/14/2024		2,347		(69)			(69)		2,278	2,278			
100074458	LAS VEGAS	NV		12/02/2021		4,676		(204)			(204)		4,472	4,472			
100087200	PORTLAND	OR		10/25/2022		4,981		359			359		5,340	5,340			
100216160	CLAYTON	CA		06/17/2025		2,724		(24)			(24)		2,700	2,700			
100101032	LOS ANGELES	CA		04/28/2023		4,384		939			939		5,323	5,323			
100214456	GRANADA HILLS	CA		06/06/2025		2,188		(93)			(93)		2,095	2,095			
100186689	SANTA CLARITA	CA		12/31/2024		1,937		(74)			(74)		1,863	1,863			
100245143	KIRKLAND	WA		10/07/2025		1,674		(35)			(35)		1,639	1,639			
100283183	LANCASTER	CA		03/09/2026		1,395		(81)			(81)		1,314	1,314			
100273378	RENO	NV		01/21/2026		2,218		(87)			(87)		2,131	2,131			
100083010	MONMOUTH BEACH	NJ		05/05/2022		4,196		(67)			(67)		4,129	4,129			
100139145	PALMDALE	CA		12/28/2023		1,826		9			9		1,835	1,835			
100188608	BOYNTON BEACH	FL		02/10/2025		2,645		6			6		2,651	2,651			
100277637	ONTARIO	CA		02/19/2026		2,754		(53)			(53)		2,701	2,701			
100117438	ALTADENA	CA		07/20/2023		8,117		798			798		8,915	8,915			
100154608	BREA	CA		06/14/2024		2,505		(52)			(52)		2,453	2,453			
100220568	VIENNA	VA		07/15/2025		2,431		(92)			(92)		2,339	2,339			
100133782	OAKLAND	CA		10/20/2023		2,521		(3)			(3)		2,518	2,518			
100261690	ST GEORGE	UT		12/12/2025		2,685		(108)			(108)		2,577	2,577			
100176167	MOUNT VERNON	WA		12/20/2024		1,835		(47)			(47)		1,788	1,788			
100132679	SOUTHWEST RANCHES	FL		11/03/2023		31,563		1,027			1,027		32,590	32,590			
100147977	BURBANK	CA		04/10/2024		2,493		(26)			(26)		2,467	2,467			
100236992	OXNARD	CA		09/12/2025		4,219		(70)			(70)		4,149	4,149			
100100369	BROOKLYN	NY		04/27/2023		3,658		172			172		3,830	3,830			
100215697	JURUPA VALLEY	CA		06/13/2025		2,465		(47)			(47)		2,418	2,418			
100182434	HILO	HI		12/12/2024		2,953		57			57		3,010	3,010			
100203908	MIDLOTHIAN	TX		03/28/2025		2,189		(67)			(67)		2,122	2,122			
100164255	WILMINGTON	CA		08/21/2024		2,495		(43)			(43)		2,452	2,452			
100164158	RIO VERDE	AZ		08/21/2024		2,014		(54)			(54)		1,960	1,960			
100268457	KAILUA KONA	HI		12/29/2025		3,003		68			68		3,071	3,071			
100247167	LIHUE	HI		11/14/2025		2,479		(102)			(102)		2,377	2,377			
100193719	WALNUT	CA		02/10/2025		2,460		(36)			(36)		2,424	2,424			
100253810	POTOMAC	MD		10/30/2025		2,278		(69)			(69)		2,209	2,209			
100255412	SANTA ANA	CA		11/24/2025		2,474		(82)			(82)		2,392	2,392			
100258042	RANCHO MISSION VIEJO	CA		11/26/2025		2,743		(62)			(62)		2,681	2,681			
100265452	HACIENDA HEIGHTS	CA		12/19/2025		1,739		(96)			(96)		1,643	1,643			
100109311	KEY WEST	FL		06/12/2023		3,256		(54)			(54)		3,202	3,202			
100087285	NAVARRE	FL		10/25/2022		3,875		350			350		4,225	4,225			
100182451	OAKLAND	CA		12/12/2024		3,326		(7)			(7)		3,319	3,319			
100229982	HOMESTEAD	FL		08/22/2025		1,918		(68)			(68)		1,850	1,850			
100283336	OAKHURST	NJ		03/11/2026		3,047		(9)			(9)		3,038	3,038			
100246878	LOS ANGELES	CA		10/17/2025		2,248		(79)			(79)		2,169	2,169			
100114959	PALM SPRINGS	CA		07/14/2023		2,892		(48)			(48)		2,844	2,844			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074420	ARLINGTON	VA		12/02/2021		5,552		(101)			(101)		5,451	5,451			
100245109	BERLIN	MA		10/07/2025		3,197		(65)			(65)		3,132	3,132			
100176957	RANCHO MIRAGE	CA		11/15/2024		2,598		(67)			(67)		2,531	2,531			
100235829	SAN DIEGO	CA		09/04/2025		2,471		(64)			(64)		2,407	2,407			
100238114	SAN JOSE	CA		09/15/2025		2,358		(90)			(90)		2,268	2,268			
5.00007E+11	BUSSUM	NLD		10/31/2025		397							397	298	(99)		(99)
100246395	TAHOE CITY	CA		10/10/2025		2,154		(127)			(127)		2,027	2,027			
100079851	FREMONT	CA		04/08/2022		19,951		988			988		20,939	20,939			
100170500	WOODLAND HILLS	CA		10/09/2024		2,625		(79)			(79)		2,546	2,546			
100172250	DOWNEY	CA		10/21/2024		2,680		(59)			(59)		2,621	2,621			
100282113	ANAHEIM	CA		02/27/2026		1,810		(71)			(71)		1,739	1,739			
100201508	CORAL GABLES	FL		03/12/2025		2,608		(29)			(29)		2,579	2,579			
100135150	WHITEFISH	MT		12/15/2023		2,388		46			46		2,434	2,434			
100181440	LAHAINA	HI		01/09/2025		2,521		(102)			(102)		2,419	2,419			
100283540	PALISADES PARK	NJ		03/13/2026		1,674		(69)			(69)		1,605	1,605			
100202264	LAS VEGAS	NV		04/17/2025		2,591		(71)			(71)		2,520	2,520			
100228350	FORT LAUDERDALE	FL		08/11/2025		5,506		(97)			(97)		5,409	5,409			
100197583	NAPA	CA		02/26/2025		2,549		(10)			(10)		2,539	2,539			
100235340	RIDGEWOOD	NJ		08/29/2025		2,561		(85)			(85)		2,476	2,476			
100185964	MONROVIA	CA		12/26/2024		1,511		(66)			(66)		1,445	1,445			
100102351	PORT REPUBLIC	MD		06/07/2023		2,950		(13)			(13)		2,937	2,937			
100132666	STOCKTON	CA		11/03/2023		2,394		18			18		2,412	2,412			
100277620	GOODYEAR	AZ		02/17/2026		1,816		(71)			(71)		1,745	1,745			
100132379	SALINAS	CA		11/03/2023		2,327		83			83		2,410	2,410			
100166287	LIBERTY HILL	TX		10/23/2024		1,867		(56)			(56)		1,811	1,811			
100099872	CAMARILLO	CA		03/28/2023		4,117		(112)			(112)		4,005	4,005			
100090755	SCOTTSDALE	AZ		02/28/2023		1,498		(43)			(43)		1,455	1,455			
100074404	PEORIA	AZ		12/02/2021		5,357		(86)			(86)		5,271	5,271			
100068139	LOS ANGELES	CA		08/25/2021		5,572		(149)			(149)		5,423	5,423			
100266758	WARRENTON	VA		12/22/2025		2,706		(35)			(35)		2,671	2,671			
100116114	LOS ANGELES	CA		07/20/2023		3,531		596			596		4,127	4,127			
100266753	PORTER RANCH	CA		12/22/2025		2,627		(33)			(33)		2,594	2,594			
100283955	EL MONTE	CA		03/23/2026		1,634		(53)			(53)		1,581	1,581			
100253355	SAUSALITO	CA		10/30/2025		2,508		(89)			(89)		2,419	2,419			
100087450	VACAVILLE	CA		10/25/2022		4,061		443			443		4,504	4,504			
100274099	PLYMOUTH	MA		01/27/2026		2,304		(50)			(50)		2,254	2,254			
100185539	HOMESTEAD	FL		12/20/2024		1,721		(72)			(72)		1,649	1,649			
100128878	TARZANA	CA		09/21/2023		2,522		(40)			(40)		2,482	2,482			
100218185	MISSION VIEJO	CA		06/26/2025		2,464		(77)			(77)		2,387	2,387			
100186347	SANTA CLARA	CA		12/30/2024		2,795		(1)			(1)		2,794	2,794			
100212482	CASTRO VALLEY	CA		05/28/2025		2,542		40			40		2,582	2,582			
100284026	NOVATO	CA		03/24/2026		1,829		(55)			(55)		1,774	1,774			
100255795	SAN DIEGO	CA		11/24/2025		1,703		(67)	2		(69)		1,634	1,634			
100100936	LEESBURG	VA		04/28/2023		1,390		54			54		1,444	1,444			
4010094502	WYANDANCH	NY		03/28/2025		2,016		(82)			(82)		1,934	1,934			
100219215	MIDDLETON	ID		06/27/2025		2,571		(27)			(27)		2,544	2,544			
100283061	MISSION HILLS	CA		03/09/2026		2,467		(76)			(76)		2,391	2,391			
100115419	MISSION VIEJO	CA		07/17/2023		2,747		(16)			(16)		2,731	2,731			
100272743	EASTVALE	CA		01/09/2026		1,809		(81)			(81)		1,728	1,728			
100137479	SAN DIEGO	CA		01/11/2024		2,308		(6)			(6)		2,302	2,302			
100245108	PLACERVILLE	CA		10/07/2025		2,433		(47)			(47)		2,386	2,386			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282347	UPPER SADDLE RIVER	NJ		02/27/2026		2,333		(57)			(57)		2,276	2,276			
100283547	MARYSVILLE	WA		03/13/2026		1,927		(23)			(23)		1,904	1,904			
100165032	MARIETTA	GA		08/28/2024		1,094		(12)			(12)		1,082	1,082			
100191064	THOUSAND OAKS	CA		01/29/2025		2,547		1			1		2,548	2,548			
100247621	LAKE WORTH	FL		10/29/2025		2,657		(100)			(100)		2,557	2,557			
100236283	PROVIDENCE	UT		09/10/2025		2,461		(50)			(50)		2,411	2,411			
100174941	KAILUA	HI		10/31/2024		2,437		(59)			(59)		2,378	2,378			
100116356	SAN FRANCISCO	CA		07/20/2023		3,703		778			778		4,481	4,481			
100205082	SAN PEDRO	CA		04/11/2025		2,293		(97)			(97)		2,196	2,196			
100283522	SUNLAND	CA		03/13/2026		1,702		(65)			(65)		1,637	1,637			
100173748	LIVERMORE	CA		10/30/2024		1,719		(61)			(61)		1,658	1,658			
100170011	BRIDGEWATER	NJ		11/08/2024		2,586		(65)			(65)		2,521	2,521			
100268623	GROVER BEACH	CA		12/29/2025		2,633		(29)			(29)		2,604	2,604			
100177595	EDISON	NJ		01/16/2025		3,011		(140)			(140)		2,871	2,871			
100248853	HAYDEN	ID		10/29/2025		108,989		(3,377)			(3,377)		105,612	105,612			
100206110	LONG BEACH	CA		04/16/2025		3,633		(90)			(90)		3,543	3,543			
100253610	SAN JOSE	CA		10/30/2025		2,808		(86)			(86)		2,722	2,722			
100191277	MOORPARK	CA		01/29/2025		11,929		(226)			(226)		11,703	11,703			
100254606	HAWTHORNE	CA		11/10/2025		2,202		(62)			(62)		2,140	2,140			
100272002	VALLEY VILLAGE	CA		01/08/2026		2,231		(87)			(87)		2,144	2,144			
100117532	SAN JOSE	CA		07/20/2023		3,563		(57)			(57)		3,506	3,506			
100245157	TUCSON	AZ		10/07/2025		2,466		(54)			(54)		2,412	2,412			
100220133	GRANITE BAY	CA		08/25/2025		2,288		(103)			(103)		2,185	2,185			
100080827	MOORESVILLE	NC		03/10/2022		4,667		(104)			(104)		4,563	4,563			
100188553	RANCHO SANTA MARGARITA	CA		02/10/2025		2,377		(43)			(43)		2,334	2,334			
100219018	COVINA	CA		06/27/2025		11,096		(267)			(267)		10,829	10,829			
100156336	MIRAMAR	FL		07/25/2024		1,768		(54)			(54)		1,714	1,714			
100080855	BONSALL	CA		03/10/2022		4,634		(135)			(135)		4,499	4,499			
100153695	LAS VEGAS	NV		05/31/2024		2,389		(71)			(71)		2,318	2,318			
100191552	KAAAWA	HI		01/31/2025		2,320		(79)			(79)		2,241	2,241			
100220806	CORONA	CA		07/18/2025		2,444		(79)			(79)		2,365	2,365			
100216005	MIAMI	FL		07/11/2025		2,383		(18)			(18)		2,365	2,365			
100192749	LOS ANGELES	CA		02/10/2025		2,550		(29)			(29)		2,521	2,521			
100277642	CERRITOS	CA		02/19/2026		2,471		(117)			(117)		2,354	2,354			
100120145	JAMUL	CA		08/11/2023		2,657		(24)			(24)		2,633	2,633			
100182555	FULLERTON	CA		12/12/2024		2,836		(8)			(8)		2,828	2,828			
100254737	LEAVENWORTH	WA		11/14/2025		2,413		(66)			(66)		2,347	2,347			
100245036	THOUSAND OAKS	CA		09/29/2025		2,256		(85)			(85)		2,171	2,171			
100078636	HOLLIS	NH		02/02/2022		4,845		(40)			(40)		4,805	4,805			
100189670	BREA	CA		01/17/2025		649		(19)			(19)		630	630			
100277078	BAKERSFIELD	CA		02/06/2026		2,538		(65)			(65)		2,473	2,473			
100266729	DECATUR	GA		12/22/2025		4,617		38			38		4,655	4,655			
100102843	LOS ANGELES	CA		06/22/2023		2,571		(8)			(8)		2,563	2,563			
100218718	RANCHO MISSION VIEJO	CA		06/27/2025		2,369		(48)			(48)		2,321	2,321			
323110672	BAKERSFIELD	CA		01/18/2024		618,992							618,992	618,992			
100219532	SAND CITY	CA		07/07/2025		2,418		(73)			(73)		2,345	2,345			
100142138	DAVENPORT	FL		02/29/2024		2,018		(57)			(57)		1,961	1,961			
100164102	LOS ANGELES	CA		08/21/2024		2,168		(60)			(60)		2,108	2,108			
100258303	LA MESA	CA		12/05/2025		2,946		(107)			(107)		2,839	2,839			
100136716	SCOTTSDALE	AZ		01/25/2024		2,012		(19)			(19)		1,993	1,993			
100206400	RANCHO SANTA MARGARITA	CA		05/22/2025		2,532		(24)			(24)		2,508	2,508			

SCHEDULE B - PART 3

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100214490	DANA POINT	CA		06/06/2025		929		(45)			(45)		884	884			
100109787	SPRING BRANCH	TX		08/04/2023		2,876		29			29		2,905	2,905			
100219384	PORT ARANSAS	TX		07/07/2025		2,442		(83)			(83)		2,359	2,359			
100261276	SAN BRUNO	CA		12/05/2025		2,628		(38)			(38)		2,590	2,590			
100221723	RIALTO	CA		07/25/2025		4,084		(118)			(118)		3,966	3,966			
100219538	HARWICH PORT	MA		07/07/2025		2,909		47			47		2,956	2,956			
100247497	YORBA LINDA	CA		11/26/2025		2,505		(96)			(96)		2,409	2,409			
100220294	LAS VEGAS	NV		07/11/2025		2,646		(70)			(70)		2,576	2,576			
100283197	GRANADA HILLS	CA		03/09/2026		1,704		(75)			(75)		1,629	1,629			
100071813	LOS ANGELES	CA		10/14/2021		5,162		(190)			(190)		4,972	4,972			
100204729	CERRITOS	CA		04/08/2025		2,493		(89)			(89)		2,404	2,404			
100202251	BUENA PARK	CA		04/17/2025		2,537		(58)			(58)		2,479	2,479			
100155319	CLAYTON	CA		07/19/2024		2,534		(52)			(52)		2,482	2,482			
100272758	RIVERTON	UT		01/13/2026		2,624		(7)			(7)		2,617	2,617			
100116288	FOLSOM	CA		07/20/2023		1,327		271			271		1,598	1,598			
100216150	SOMERVILLE	MA		06/17/2025		2,702		(37)			(37)		2,665	2,665			
100143412	NORTH POTOMAC	MD		02/16/2024		2,328		(24)			(24)		2,304	2,304			
100277344	MIAMI	FL		02/12/2026		2,877		(104)			(104)		2,773	2,773			
100206217	CLOVERDALE	CA		04/17/2025		2,405		(77)			(77)		2,328	2,328			
100265043	LOS ANGELES	CA		12/17/2025		6,406		(250)			(250)		6,156	6,156			
100126405	RIDGEWOOD	NY		08/30/2023		2,521		(124)			(124)		2,397	2,397			
100199121	PASADENA	CA		03/03/2025		2,612		(60)			(60)		2,552	2,552			
100167918	LOS ANGELES	CA		09/20/2024		2,637		(59)			(59)		2,578	2,578			
100245105	WOODSTOCK	GA		10/03/2025		4,650		(192)			(192)		4,458	4,458			
100153154	SAN CLEMENTE	CA		05/28/2024		4,141		826			826		4,967	4,967			
100211447	RENO	NV		05/16/2025		2,608		(70)			(70)		2,538	2,538			
100188617	SEDONA	AZ		02/10/2025		1,882		(61)			(61)		1,821	1,821			
100149986	AUSTIN	TX		06/07/2024		2,515		(45)			(45)		2,470	2,470			
100185284	HOUSTON	TX		01/24/2025		2,617		(51)			(51)		2,566	2,566			
100176804	WOODCLIFF LAKE	NJ		11/15/2024		2,225		(102)			(102)		2,123	2,123			
100220654	RIVERSIDE	CA		07/17/2025		1,551		(39)			(39)		1,512	1,512			
100277071	ANAHEIM	CA		02/06/2026		2,532		(103)			(103)		2,429	2,429			
100212602	FORT LEE	NJ		05/29/2025		2,369		(59)			(59)		2,310	2,310			
100076697	SAN DIEGO	CA		12/30/2021		5,239		(75)			(75)		5,164	5,164			
100092054	BRONX	NY		02/09/2023		2,537		(35)			(35)		2,502	2,502			
100117393	LOS ANGELES	CA		07/20/2023		3,695		1,294			1,294		4,989	4,989			
100266734	DENVER	CO		12/22/2025		2,543		(39)			(39)		2,504	2,504			
100206891	CHESTNUT RIDGE	NY		04/24/2025		2,618		80			80		2,698	2,698			
100237029	BURLINGTON	MA		09/12/2025		3,455		(43)			(43)		3,412	3,412			
100219547	KIRKWOOD	CA		07/07/2025		2,683		(42)			(42)		2,641	2,641			
100177100	UPLAND	CA		01/16/2025		2,037		(70)			(70)		1,967	1,967			
100210400	PASADENA	CA		05/12/2025		6,046		(17)			(17)		6,029	6,029			
100228189	SANTA CLARITA	CA		08/11/2025		1,862		(83)			(83)		1,779	1,779			
100078662	GUILFORD	CT		02/02/2022		5,017		(93)			(93)		4,924	4,924			
100177264	SEATTLE	WA		01/16/2025		2,959		(115)			(115)		2,844	2,844			
100219418	SPRING VALLEY	NY		07/07/2025		2,502		(88)			(88)		2,414	2,414			
100071485	LOS ANGELES	CA		10/26/2021		4,708		(54)			(54)		4,654	4,654			
4010083902	AMITYVILLE	NY		09/27/2024		2,400		(54)			(54)		2,346	2,346			
100198374	LOS ANGELES	CA		02/28/2025		2,658		8			8		2,666	2,666			
100247001	CORAL SPRINGS	FL		10/21/2025		1,611		(32)			(32)		1,579	1,579			
100120604	MANTECA	CA		08/18/2023		2,627		(16)			(16)		2,611	2,611			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195545	ORANGE	CA		03/27/2025		2,372		(75)			(75)		2,297	2,297			
100084858	LOS ANGELES	CA		08/02/2022		3,573		80			80		3,653	3,653			
100159009	CLEARWATER	FL		08/15/2024		2,420		(64)			(64)		2,356	2,356			
100189048	RIVERSIDE	CA		01/09/2025		2,084		(67)			(67)		2,017	2,017			
100216154	OLYMPIA	WA		06/17/2025		2,388		(52)			(52)		2,336	2,336			
100152355	BOTHELL	WA		05/17/2024		3,105		215			215		3,320	3,320			
100166439	AUSTIN	TX		10/31/2024		2,723		(52)			(52)		2,671	2,671			
100204133	BELLFLOWER	CA		03/28/2025		2,506		(40)			(40)		2,466	2,466			
100071877	SAN JOSE	CA		11/05/2021		5,299		(168)			(168)		5,131	5,131			
100181541	MIAMI	FL		12/09/2024		2,102		(66)			(66)		2,036	2,036			
403052711	RICHMOND HEIGHTS	OH		11/04/2024		6,637		88			88		6,725	6,725			
100176785	VENTURA	CA		11/15/2024		2,368		(47)			(47)		2,321	2,321			
100140577	LOS ANGELES	CA		01/19/2024		2,454		(19)			(19)		2,435	2,435			
100261727	SAN DIEGO	CA		12/12/2025		2,472		(79)			(79)		2,393	2,393			
100116410	FLUSHING	NY		07/20/2023		3,686		1,546			1,546		5,232	5,232			
4010055423	WARNER ROBINS	GA		08/24/2023		2,257		(20)			(20)		2,237	2,237			
100245184	KALISPELL	MT		10/07/2025		2,157		(52)			(52)		2,105	2,105			
100150143	HOUSTON	TX		06/14/2024		2,894		(54)			(54)		2,840	2,840			
100080408	LOS ANGELES	CA		04/14/2022		4,324		(173)			(173)		4,151	4,151			
100245114	DENVER	CO		10/07/2025		2,673		(57)			(57)		2,616	2,616			
100152937	LAHAINA	HI		06/27/2024		82,946		(1,798)			(1,798)		81,148	81,148			
100214640	LONG BEACH	CA		06/10/2025		2,438		(9)			(9)		2,429	2,429			
100237974	HOUSTON	TX		10/10/2025		2,474		(67)			(67)		2,407	2,407			
100220638	BERKELEY HTS	NJ		07/17/2025		2,310		(80)			(80)		2,230	2,230			
100119895	EAGLE	CO		08/10/2023		2,721		(25)			(25)		2,696	2,696			
100201507	EDEN PRAIRIE	MN		03/12/2025		10,323		70			70		10,393	10,393			
100255060	SAN JOSE	CA		11/19/2025		2,444		(85)			(85)		2,359	2,359			
100192292	BROOKLYN	NY		01/31/2025		5,488		(194)			(194)		5,294	5,294			
100268345	SAN FRANCISCO	CA		12/29/2025		2,586		(33)			(33)		2,553	2,553			
500005456001A	ROTTERDAM	NLD		12/20/2024		406							406	307	(98)		(98)
100255478	QUINCY	MA		11/24/2025		2,546		(66)			(66)		2,480	2,480			
100171190	LA HABRA	CA		11/22/2024		2,351		(104)			(104)		2,247	2,247			
100246451	BALL GROUND	GA		10/10/2025		2,463		(58)			(58)		2,405	2,405			
100116144	DALY CITY	CA		07/20/2023		4,833		598			598		5,431	5,431			
100142523	SAN DIEGO	CA		02/08/2024		2,723		(15)			(15)		2,708	2,708			
100079820	MIAMI	FL		04/25/2022		3,554		(211)			(211)		3,343	3,343			
100216148	DUBLIN	CA		06/17/2025		2,500		(53)			(53)		2,447	2,447			
100154826	LA PALMA	CA		07/19/2024		2,367		(44)			(44)		2,323	2,323			
100194158	SEATTLE	WA		02/14/2025		2,269		(85)			(85)		2,184	2,184			
100078456	NASHVILLE	TN		01/25/2022		5,195		4			4		5,199	5,199			
100078457	NASHVILLE	TN		01/25/2022		5,196		3			3		5,199	5,199			
100116776	SAN JOSE	CA		07/20/2023		4,542		983			983		5,525	5,525			
100194411	SURF CITY	NC		02/14/2025		6,488		76			76		6,564	6,564			
100188877	DENVER	CO		01/09/2025		2,255		(91)			(91)		2,164	2,164			
100086166	BAKERSFIELD	CA		10/07/2022		3,102		(26)			(26)		3,076	3,076			
100118914	MISSOURI CITY	TX		07/27/2023		1,985		(73)			(73)		1,912	1,912			
100169415	SNOHOMISH	WA		09/30/2024		2,650		(39)			(39)		2,611	2,611			
100155120	NATIONAL CITY	CA		07/19/2024		29							29	29			
100145833	MIRAMAR	FL		03/15/2024		2,014		(45)			(45)		1,969	1,969			
100141345	LOS ANGELES	CA		01/30/2024		2,032		(63)			(63)		1,969	1,969			
100117134	FLUSHING	NY		07/20/2023		3,680		1,152			1,152		4,832	4,832			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206562	MIAMI	FL		04/22/2025		2,413		(65)			(65)		2,348	2,348			
100080016	BRISBANE	CA		04/08/2022		5,089		104			104		5,193	5,193			
100109050	LA MESA	CA		06/05/2023		1,453		47			47		1,500	1,500			
100151879	LOS ANGELES	CA		05/10/2024		2,212		(31)			(31)		2,181	2,181			
100272814	SAN DIEGO	CA		01/13/2026		2,611		(108)			(108)		2,503	2,503			
100080804	AGOURA	CA		03/15/2022		4,127		(239)			(239)		3,888	3,888			
100171150	DUBLIN	CA		11/22/2024		3,797		(38)			(38)		3,759	3,759			
18830	GREAT FALLS	MT		12/17/2008		74,375		(69)			(69)		74,306	74,306			
100135931	LIBERTY HILL	TX		11/15/2023		2,356		(42)			(42)		2,314	2,314			
5.00008E+11	SCHIEDAM	NLD		02/25/2026		225							225	127	(98)		(98)
100169520	CASTRO VALLEY	CA		09/30/2024		2,572		(47)			(47)		2,525	2,525			
100234855	IRVINE	CA		08/28/2025		2,302		(44)			(44)		2,258	2,258			
100247498	MURRIETA	CA		11/26/2025		3,375		(115)			(115)		3,260	3,260			
100079202	ASTORIA	NY		02/24/2022		5,311		43			43		5,354	5,354			
100090911	MORGAN HILL	CA		01/31/2023		1,513		(13)			(13)		1,500	1,500			
100265435	LOS ANGELES	CA		12/19/2025		201,520		(7,755)			(7,755)		193,765	193,765			
100140897	BUENA PARK	CA		02/26/2024		1,483		(57)			(57)		1,426	1,426			
100101021	MIAMI BEACH	FL		04/28/2023		4,371		988			988		5,359	5,359			
100156700	LOS ANGELES	CA		06/26/2024		1,924		(66)			(66)		1,858	1,858			
100128468	ENNIS	MT		09/15/2023		2,009		(28)			(28)		1,981	1,981			
100079705	LAGUNA NIGUEL	CA		04/25/2022		5,134		215			215		5,349	5,349			
100182073	SAN DIEGO	CA		12/12/2024		2,963		77			77		3,040	3,040			
100175208	TAMPA	FL		11/05/2024		2,786		(38)			(38)		2,748	2,748			
100264983	WOODSTOCK	GA		12/17/2025		19,259		(624)			(624)		18,635	18,635			
100102990	BROOKLYN	NY		06/22/2023		2,534		(97)			(97)		2,437	2,437			
100120668	BERMUDA DUNES	CA		08/24/2023		1,798		(30)			(30)		1,768	1,768			
100178471	MIAMI	FL		11/21/2024		2,958		(87)			(87)		2,871	2,871			
100243377	NORTHRIDGE	CA		09/26/2025		2,265		(103)			(103)		2,162	2,162			
100192804	LONG BEACH	CA		02/10/2025		2,643		16			16		2,659	2,659			
100235328	SAN MARCOS	CA		08/29/2025		2,632		(29)			(29)		2,603	2,603			
100151346	NEW ORLEANS	LA		05/10/2024		4,717		(82)			(82)		4,635	4,635			
100086195	SAN PEDRO	CA		10/07/2022		2,336		(75)			(75)		2,261	2,261			
100071929	COSTA MESA	CA		01/21/2022		5,312		(86)			(86)		5,226	5,226			
100189709	MEDFORD	OR		02/20/2025		2,332		(79)			(79)		2,253	2,253			
100228141	BOCA RATON	FL		08/08/2025		2,401		(46)			(46)		2,355	2,355			
100083013	PALM SPRINGS	CA		05/05/2022		4,365		23			23		4,388	4,388			
100243418	PARK RIDGE	NJ		09/26/2025		2,434		(96)			(96)		2,338	2,338			
100190226	GARDEN GROVE	CA		01/21/2025		2,332		(63)			(63)		2,269	2,269			
100216173	CANOGA PARK	CA		06/18/2025		2,257		(67)			(67)		2,190	2,190			
100212474	HUNTINGTON BEACH	CA		05/27/2025		2,537		(10)			(10)		2,527	2,527			
100273986	APTOS	CA		01/26/2026		1,642		(65)			(65)		1,577	1,577			
100201957	LABELLE	FL		03/18/2025		2,349		(74)			(74)		2,275	2,275			
100079907	SANTA CRUZ	CA		04/25/2022		4,843		(9)			(9)		4,834	4,834			
100238401	TORRANCE	CA		09/19/2025		2,185		(78)			(78)		2,107	2,107			
100254589	VAN NUYS	CA		11/10/2025		2,591		(41)			(41)		2,550	2,550			
100087346	WASHOUGAL	WA		10/25/2022		6,700		253			253		6,953	6,953			
100220052	GRANADA HILLS	CA		07/30/2025		2,417		(97)			(97)		2,320	2,320			
100266784	OOLTEWAH	TN		12/22/2025		8,846		(114)			(114)		8,732	8,732			
100284522	LONG BEACH	CA		03/26/2026		2,526		(69)			(69)		2,457	2,457			
100254686	WHITTIER	CA		11/12/2025		2,272		(107)			(107)		2,165	2,165			
100268354	SOMERVILLE	MA		12/29/2025		2,557		(20)			(20)		2,537	2,537			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188837	LOS ANGELES	CA		01/09/2025		2,586		(39)			(39)		2,547	2,547			
100117227	LOS ANGELES	CA		07/20/2023		3,486		449			449		3,935	3,935			
100103663	TERRELL	TX		05/08/2023		2,605		7			7		2,612	2,612			
100220261	RENO	NV		07/11/2025		8,780		(289)			(289)		8,491	8,491			
100265016	TARZANA	CA		12/17/2025		2,216		(105)			(105)		2,111	2,111			
100153389	RUMSON	NJ		05/29/2024		2,270		(67)			(67)		2,203	2,203			
100142449	PHOENIX	AZ		03/08/2024		4,560		(11)			(11)		4,549	4,549			
100078671	QUEEN CREEK	AZ		02/02/2022		4,320		(98)			(98)		4,222	4,222			
100207383	DENVER	CO		04/29/2025		832		(32)			(32)		800	800			
100219497	PISMO BEACH	CA		07/07/2025		4,878		131			131		5,009	5,009			
100214608	MORRISTOWN	NJ		06/09/2025		3,167		(83)			(83)		3,084	3,084			
100175598	BELLEVUE	WA		11/12/2024		19,397		(198)			(198)		19,199	19,199			
100090199	FREDERICKSBURG	TX		01/13/2023		2,524		65			65		2,589	2,589			
100074453	SAN FRANCISCO	CA		12/02/2021		5,129		(173)			(173)		4,956	4,956			
100088865	SAN MATEO	CA		11/15/2022		2,964		(13)			(13)		2,951	2,951			
100140190	SPRINGFIELD	VA		01/11/2024		2,409		(43)			(43)		2,366	2,366			
100245154	LAKE STEVENS	WA		10/07/2025		2,483		(56)			(56)		2,427	2,427			
100166425	FAIRVIEW	TX		10/31/2024		2,295		(107)			(107)		2,188	2,188			
100234714	NEW YORK	NY		08/28/2025		2,184		(98)			(98)		2,086	2,086			
100228182	WEST PALM BEACH	FL		08/11/2025		2,853		(130)			(130)		2,723	2,723			
100072018	SANTA BARBARA	CA		11/19/2021		35,626		(38)			(38)		35,588	35,588			
100277176	LOS ANGELES	CA		02/10/2026		2,249		(41)			(41)		2,208	2,208			
100273941	KAYSVILLE	UT		01/26/2026		2,407		(96)			(96)		2,311	2,311			
100178235	LOS ANGELES	CA		11/19/2024		7,558		(38)			(38)		7,520	7,520			
100114648	PALM SPRINGS	CA		06/29/2023		2,878		(10)			(10)		2,868	2,868			
100214123	MIAMI	FL		05/30/2025		2,428		32			32		2,460	2,460			
100169666	BURBANK	CA		09/30/2024		2,219		(58)			(58)		2,161	2,161			
100212044	BRADENTON	FL		06/27/2025		2,278		(59)			(59)		2,219	2,219			
100188964	NOVATO	CA		01/09/2025		1,490		(24)			(24)		1,466	1,466			
100276582	LOS ANGELES	CA		01/28/2026		2,376		(43)			(43)		2,333	2,333			
100228138	LOS ANGELES	CA		08/08/2025		1,845		(66)			(66)		1,779	1,779			
100238683	CELINA	TX		09/22/2025		8,748		(287)			(287)		8,461	8,461			
100243330	GARDEN GROVE	CA		09/26/2025		2,233		(105)			(105)		2,128	2,128			
100185279	MYRTLE BEACH	SC		01/24/2025		6,736		(132)			(132)		6,604	6,604			
100108922	RIVERSIDE	CA		05/31/2023		9,104		(258)			(258)		8,846	8,846			
100277188	DRYDEN	MI		02/10/2026		2,368		(37)			(37)		2,331	2,331			
100206122	BRONX	NY		04/16/2025		2,130		(89)			(89)		2,041	2,041			
100234738	SAN DIEGO	CA		08/28/2025		2,427		(76)			(76)		2,351	2,351			
100154724	LONG BEACH	CA		07/19/2024		2,497		(53)			(53)		2,444	2,444			
100274076	PASADENA	CA		01/26/2026		2,603		(81)			(81)		2,522	2,522			
100247537	GRANADA HILLS	CA		10/28/2025		2,509		(74)			(74)		2,435	2,435			
100168246	SHORELINE	WA		09/20/2024		5,827		(192)			(192)		5,635	5,635			
100245989	SAN JOSE	CA		10/07/2025		1,157		(29)			(29)		1,128	1,128			
100167480	DORAL	FL		10/31/2024		1,966		(76)			(76)		1,890	1,890			
100229723	PRESCOTT	AZ		08/18/2025		1,887		(74)			(74)		1,813	1,813			
100171236	SEATTLE	WA		10/16/2024		1,468		(23)			(23)		1,445	1,445			
100172740	SAN JOSE	CA		11/21/2024		2,613		(58)			(58)		2,555	2,555			
100218276	CHICAGO	IL		06/26/2025		2,301		(54)			(54)		2,247	2,247			
100164010	LAGUNA HILLS	CA		08/21/2024		2,133		(71)			(71)		2,062	2,062			
100245120	ORLANDO	FL		10/07/2025		2,831		43			43		2,874	2,874			
100212501	RANCHO CUCAMONGA	CA		05/28/2025		2,620		(36)			(36)		2,584	2,584			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090922	CORONA	CA		01/31/2023		5,633		172			172		5,805	5,805			
100173407	SYLMAR	CA		10/29/2024		2,596		(85)			(85)		2,511	2,511			
100192816	EDGEWATER	CO		02/10/2025		4,856		(48)			(48)		4,808	4,808			
100194559	DES MOINES	WA		03/28/2025		2,247		(40)			(40)		2,207	2,207			
100245188	WASHINGTON	DC		10/07/2025		2,616		(32)			(32)		2,584	2,584			
100247604	SAN DIEGO	CA		10/29/2025		12,538		(538)			(538)		12,000	12,000			
100276552	AVALON	NJ		01/28/2026		2,107		(100)			(100)		2,007	2,007			
3300005570	RIDGEWOOD	NJ		01/03/2025		911,542							911,542	911,542			
100220011	PLANTATION	FL		07/30/2025		4,287		(122)			(122)		4,165	4,165			
100272719	CULVER CITY	CA		01/09/2026		2,908		(89)			(89)		2,819	2,819			
100103739	PONTE VEDRA	FL		05/08/2023		2,397		(22)			(22)		2,375	2,375			
100246591	WASHINGTON	DC		10/15/2025		6,017		(92)			(92)		5,925	5,925			
100135072	LYNNWOOD	WA		11/01/2023		2,482		40			40		2,522	2,522			
100117179	ARCADIA	OK		07/20/2023		4,270		1,100			1,100		5,370	5,370			
100221587	SUPERIOR	CO		07/22/2025		2,950		(56)			(56)		2,894	2,894			
100207011	BRONX	NY		04/24/2025		2,433		(122)			(122)		2,311	2,311			
100258389	CANOGA PARK	CA		12/05/2025		2,304		(77)			(77)		2,227	2,227			
100193556	WATSONVILLE	CA		02/10/2025		2,206		(40)			(40)		2,166	2,166			
100266763	LOMITA	CA		12/22/2025		3,540		(39)			(39)		3,501	3,501			
100201935	VAN NUYS	CA		03/18/2025		2,163		(99)			(99)		2,064	2,064			
100266745	BRADENTON	FL		12/22/2025		2,790		41			41		2,831	2,831			
100243211	GRANADA HILLS	CA		09/26/2025		2,233		(69)			(69)		2,164	2,164			
100175564	DAVIE	FL		11/12/2024		2,959		(18)			(18)		2,941	2,941			
100284677	LOS ANGELES	CA		03/27/2026		860		(17)			(17)		843	843			
100160553	PALOS VERDES ESTATES	CA		07/19/2024		1,863		(112)			(112)		1,751	1,751			
100258054	CULVER CITY	CA		11/26/2025		2,684		(95)			(95)		2,589	2,589			
100136121	MIAMI	FL		12/18/2023		2,030		(42)			(42)		1,988	1,988			
100117404	BEVERLY HILLS	CA		07/20/2023		3,765		910			910		4,675	4,675			
100283603	LOS ANGELES	CA		03/13/2026		2,330		(108)			(108)		2,222	2,222			
100228795	SAN DIEGO	CA		08/12/2025		2,326		(96)			(96)		2,230	2,230			
100174531	COSTA MESA	CA		10/31/2024		2,414		(91)			(91)		2,323	2,323			
100253991	WAILUKU	HI		10/30/2025		2,227		(80)			(80)		2,147	2,147			
100277349	BRENTWOOD	CA		02/12/2026		2,527		(32)			(32)		2,495	2,495			
100101835	MOSS BEACH	CA		04/06/2023		2,573		(23)			(23)		2,550	2,550			
100277318	SYLMAR	CA		02/12/2026		2,509		46			46		2,555	2,555			
100181312	CELINA	TX		12/06/2024		2,491		(22)			(22)		2,469	2,469			
100147694	GATLINBURG	TN		04/05/2024		8,250		(69)			(69)		8,181	8,181			
100247529	GLENDALE	CA		10/28/2025		2,635		(114)			(114)		2,521	2,521			
100258337	CLOVIS	CA		12/05/2025		2,562		(53)			(53)		2,509	2,509			
100128786	SEABROOK ISLAND	SC		09/21/2023		2,016		(17)			(17)		1,999	1,999			
100073532	GRANADA HILLS	CA		10/26/2021		5,725		(109)			(109)		5,616	5,616			
100282341	MEDFORD	MA		02/27/2026		2,726		(48)			(48)		2,678	2,678			
100162254	CAVE CREEK	AZ		09/06/2024		2,600		(8)			(8)		2,592	2,592			
100246935	NORCO	CA		10/17/2025		2,143		(65)			(65)		2,078	2,078			
100211479	MURRIETA	CA		05/16/2025		3,811		(142)			(142)		3,669	3,669			
100180331	LONG BEACH	CA		11/25/2024		2,746		16			16		2,762	2,762			
100163400	LOS ANGELES	CA		09/27/2024		2,411		(66)			(66)		2,345	2,345			
100167016	MURFREESBORO	TN		09/13/2024		2,082		(50)			(50)		2,032	2,032			
100186708	LAWRENCEVILLE	GA		12/31/2024		2,451		(68)			(68)		2,383	2,383			
100283585	EL CAJON	CA		03/13/2026		1,447		(52)			(52)		1,395	1,395			
100230041	HOLMES BEACH	FL		08/25/2025		(5,666)		(48)			(48)		(5,714)	(5,714)			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272006	SAN DIMAS	CA		01/08/2026		1,915		(82)			(82)		1,833	1,833			
100173713	LUBBOCK	TX		10/30/2024		2,481		(81)			(81)		2,400	2,400			
100246989	HENDERSON	NV		10/17/2025		4,950		(172)			(172)		4,778	4,778			
100101685	MONSEY	NY		04/26/2023		2,966		44			44		3,010	3,010			
100169569	SAN JUAN CAPISTRANO	CA		09/30/2024		2,533		(46)			(46)		2,487	2,487			
100248916	WASHINGTON	DC		10/29/2025		2,546		(91)			(91)		2,455	2,455			
100277413	GRANADA HILLS	CA		02/12/2026		1,519		(55)			(55)		1,464	1,464			
100243360	WESTMINSTER	CA		09/26/2025		2,832		(92)			(92)		2,740	2,740			
100265444	GRANADA HILLS	CA		12/19/2025		1,778		(38)			(38)		1,740	1,740			
100168017	FLOWER MOUND	TX		09/20/2024		1,707		(37)			(37)		1,670	1,670			
100267135	ESCONDIDO	CA		12/23/2025		2,882		(49)			(49)		2,833	2,833			
100083266	ATWATER	CA		05/10/2022		3,922		(15)			(15)		3,907	3,907			
100162072	THE HILLS	TX		07/31/2024		2,320		(92)			(92)		2,228	2,228			
100246077	SANTA BARBARA	CA		10/08/2025		2,194		(99)			(99)		2,095	2,095			
100181311	ALTADENA	CA		12/06/2024		2,735		(26)			(26)		2,709	2,709			
100199243	SOUTH SAN FRANCISCO	CA		04/09/2025		2,120		(97)			(97)		2,023	2,023			
100152008	MANTECA	CA		06/14/2024		2,336		(56)			(56)		2,280	2,280			
100282221	FAIRHOPE	AL		02/27/2026		1,502		(42)			(42)		1,460	1,460			
100186062	LAKE OSWEGO	OR		01/31/2025		2,696		4			4		2,700	2,700			
100100844	OAKLAND	CA		04/28/2023		3,559		260			260		3,819	3,819			
100244426	COROLLA	NC		09/29/2025		2,254		(58)			(58)		2,196	2,196			
100211591	DORAL	FL		06/23/2025		2,341		3			3		2,344	2,344			
100213822	LA CRESCENTA	CA		05/29/2025		2,599		(48)			(48)		2,551	2,551			
100102507	MIAMI	FL		06/07/2023		2,857		(71)			(71)		2,786	2,786			
100235316	TRUCKEE	CA		08/29/2025		2,245		(80)			(80)		2,165	2,165			
100165644	LAGUNA HILLS	CA		10/04/2024		2,628		(64)			(64)		2,564	2,564			
100238755	VISTA	CA		09/22/2025		2,334		(62)			(62)		2,272	2,272			
100228510	EDGARTOWN	MA		08/11/2025		2,279		(47)			(47)		2,232	2,232			
100165716	EDWARDSVILLE	IL		08/29/2024		2,380		(20)			(20)		2,360	2,360			
100209266	MIAMI	FL		04/29/2025		2,538		(32)			(32)		2,506	2,506			
100277295	LOWELL	MA		02/12/2026		2,318		(53)			(53)		2,265	2,265			
100100642	HOUSTON	TX		03/28/2023		2,605		(13)			(13)		2,592	2,592			
100073530	SIMI VALLEY	CA		10/26/2021		5,002		(61)			(61)		4,941	4,941			
100142140	KISSIMMEE	FL		02/29/2024		1,950		(51)			(51)		1,899	1,899			
100135617	NASHVILLE	TN		11/09/2023		1,995		(35)			(35)		1,960	1,960			
100057253	CLOVIS	CA		05/19/2021		4,430		(150)			(150)		4,280	4,280			
100238766	SARASOTA	FL		09/22/2025		2,162		(66)			(66)		2,096	2,096			
100140816	TUJUNGA	CA		03/06/2024		2,254		(53)			(53)		2,201	2,201			
100159474	CHARLOTTE	NC		07/15/2024		3,374		(36)			(36)		3,338	3,338			
100204949	CASTLE ROCK	CO		04/10/2025		2,524		(4)			(4)		2,520	2,520			
100089602	YORBA LINDA	CA		01/30/2023		2,261		(41)			(41)		2,220	2,220			
100214799	MONTEREY PARK	CA		06/11/2025		2,278		(56)			(56)		2,222	2,222			
100185742	SANTA ANA	CA		12/23/2024		2,411		(56)			(56)		2,355	2,355			
100138005	BURBANK	CA		12/13/2023		2,660		76			76		2,736	2,736			
100100383	FLUSHING	NY		04/27/2023		3,967		547			547		4,514	4,514			
100200461	TAMPA	FL		03/10/2025		2,850		(58)			(58)		2,792	2,792			
100202734	LOS ANGELES	CA		03/24/2025		2,304		(68)			(68)		2,236	2,236			
100083058	SUNNY ISLES BEACH	FL		05/26/2022		4,401		350			350		4,751	4,751			
403049549	NEWARK	NJ		06/28/2024		2,630		(54)			(54)		2,576	2,576			
100176688	ARLETA	CA		11/15/2024		2,082		(74)			(74)		2,008	2,008			
100228111	COROLLA	NC		08/07/2025		2,583		(24)			(24)		2,559	2,559			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203972	LOS ANGELES	CA		03/28/2025		2,429		(41)			(41)		2,388	2,388			
100215323	INGLEWOOD	CA		06/12/2025		2,451		(63)			(63)		2,388	2,388			
100254447	CHICAGO	IL		11/07/2025		3,631		(88)			(88)		3,543	3,543			
100103173	BROOKLYN	NY		04/21/2023		2,341		(90)			(90)		2,251	2,251			
4010067606	HUNTINGTON STATION	NY		01/30/2024		2,100		(77)			(77)		2,023	2,023			
100193702	EAST MORICHES	NY		02/10/2025		2,229		(70)			(70)		2,159	2,159			
100248854	RIVER FOREST	IL		10/29/2025		3,049		(88)			(88)		2,961	2,961			
100204518	SEATTLE	WA		04/04/2025		2,170		(88)			(88)		2,082	2,082			
100079771	LAFAYETTE	CA		04/08/2022		5,081		330			330		5,411	5,411			
100169977	DOYLESTOWN	PA		11/08/2024		2,923		(22)			(22)		2,901	2,901			
100220797	VALLEY CENTER	CA		07/18/2025		1,822		(82)			(82)		1,740	1,740			
100116647	LOS ANGELES	CA		07/20/2023		4,108		900			900		5,008	5,008			
100154069	DORAL	FL		06/06/2024		2,436		(43)			(43)		2,393	2,393			
100141196	KISSIMMEE	FL		01/30/2024		1,938		15			15		1,953	1,953			
100195349	PHILADELPHIA	PA		02/24/2025		1,604		(27)			(27)		1,577	1,577			
100220830	ORO VALLEY	AZ		07/18/2025		1,576		(64)			(64)		1,512	1,512			
100283072	SUNLAND	CA		03/09/2026		2,333		(52)			(52)		2,281	2,281			
100176828	WALNUT CREEK	CA		11/15/2024		2,332		(60)			(60)		2,272	2,272			
100246533	WALNUT CREEK	CA		10/10/2025		2,482		(83)			(83)		2,399	2,399			
100203187	GILROY	CA		03/27/2025		2,396		(68)			(68)		2,328	2,328			
100101107	BRADENTON	FL		04/28/2023		3,816		1,132			1,132		4,948	4,948			
100219214	DENVER	CO		06/27/2025		2,107		(27)			(27)		2,080	2,080			
100078269	WOODLAND HILLS	CA		02/10/2022		4,703		(203)			(203)		4,500	4,500			
100212668	LA JOLLA	CA		05/29/2025		923,807		(24,201)			(24,201)		899,606	899,606			
100099869	CAMARILLO	CA		03/28/2023		4,465		(123)			(123)		4,342	4,342			
100116482	SAN FRANCISCO	CA		07/20/2023		16,235		152			152		16,387	16,387			
100087245	NORTH MIAMI	FL		10/25/2022		3,577		255			255		3,832	3,832			
100283561	GLENWOOD SPRINGS	CO		03/13/2026		1,694		(54)			(54)		1,640	1,640			
100199259	MONSEY	NY		03/05/2025		5,235		(197)			(197)		5,038	5,038			
100181318	RANCHO CUCAMONGA	CA		12/06/2024		2,457		(15)			(15)		2,442	2,442			
100180609	AIKEN	SC		11/26/2024		2,476		(34)			(34)		2,442	2,442			
100091663	DAVENPORT	FL		01/27/2023		2,018		(58)			(58)		1,960	1,960			
4010074911	BURLINGTON	NJ		08/27/2024		314,994		(5,970)			(5,970)		309,024	309,024			
100132534	SANTA MONICA	CA		11/03/2023		1,539		7			7		1,546	1,546			
100247526	WEST HILLS	CA		10/28/2025		881		(102)			(102)		779	779			
100258287	LOS ANGELES	CA		12/05/2025		1,596		(48)			(48)		1,548	1,548			
100189551	SAN DIEGO	CA		01/16/2025		2,400		(31)			(31)		2,369	2,369			
100274074	WINDERMERE	FL		01/26/2026		2,351		(99)			(99)		2,252	2,252			
100154154	SAINT JOHNS	FL		07/11/2024		4,961		(175)			(175)		4,786	4,786			
100272504	LAWRENCE	MA		01/08/2026		2,469		(105)			(105)		2,364	2,364			
100273988	SUN VALLEY	CA		01/26/2026		2,467		(103)			(103)		2,364	2,364			
100268916	DORCHESTER	MA		12/29/2025		2,471		(49)			(49)		2,422	2,422			
100268926	SAN FRANCISCO	CA		12/29/2025		2,462		(40)			(40)		2,422	2,422			
100283544	RIVERSIDE	CA		03/13/2026		2,592		(102)			(102)		2,490	2,490			
100158472	RCH CUCAMONGA	CA		07/10/2024		2,499		(39)			(39)		2,460	2,460			
100164198	HAWTHORNE	CA		08/21/2024		2,130		(101)			(101)		2,029	2,029			
100219676	ORANGE	CA		07/07/2025		2,682		(23)			(23)		2,659	2,659			
403048682	WARNER ROBINS	GA		06/28/2024		2,031		(219)			(219)		1,812	1,812			
100192334	LOS ANGELES	CA		02/05/2025		3,930		(182)			(182)		3,748	3,748			
100273208	LOS ANGELES	CA		01/16/2026		2,297		(86)			(86)		2,211	2,211			
100173053	SANGER	CA		10/25/2024		2,471		(57)			(57)		2,414	2,414			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254626	HOUSTON	TX		11/10/2025		2,415		(94)			(94)		2,321	2,321			
100195656	PHOENIX	AZ		02/24/2025		9,086		(245)			(245)		8,841	8,841			
100254792	NORTH HOLLYWOOD	CA		11/14/2025		2,570		(76)			(76)		2,494	2,494			
100266799	POINT PLEASANT BEACH	NJ		12/23/2025		2,524		(30)			(30)		2,494	2,494			
100144063	BOSTON	MA		03/07/2024		2,421		(40)			(40)		2,381	2,381			
100148626	MAKAWAO	HI		05/15/2024		1,831		(33)			(33)		1,798	1,798			
100255361	LAS VEGAS	NV		11/24/2025		2,063		(95)			(95)		1,968	1,968			
100074369	LAHAINA	HI		11/19/2021		4,859		(95)			(95)		4,764	4,764			
100245821	COLLEGE STATION	TX		10/17/2025		2,262		(91)			(91)		2,171	2,171			
100243355	GARDEN GROVE	CA		09/26/2025		2,173		(99)			(99)		2,074	2,074			
100254794	LOS ANGELES	CA		11/14/2025		2,370		(92)			(92)		2,278	2,278			
100167509	PARKER	TX		10/31/2024		2,656		(70)			(70)		2,586	2,586			
100261321	BOSTON	MA		12/08/2025		2,488		(29)			(29)		2,459	2,459			
100087202	FAR ROCKAWAY	NY		10/25/2022		3,484		336			336		3,820	3,820			
100245133	SAN BUENAVENTURA	CA		10/07/2025		2,500		(47)			(47)		2,453	2,453			
100086727	MISSOURI CITY	TX		09/30/2022		1,661		11			11		1,672	1,672			
100244475	HAYWARD	CA		09/29/2025		2,369		(77)			(77)		2,292	2,292			
100246967	SKOKIE	IL		10/17/2025		2,422		(75)			(75)		2,347	2,347			
100248832	MIDWAY	UT		10/29/2025		2,414		(67)			(67)		2,347	2,347			
100149729	MIDDLETOWN	NY		04/26/2024		2,141		(61)			(61)		2,080	2,080			
100228185	ALHAMBRA	CA		08/11/2025		2,139		(42)			(42)		2,097	2,097			
100076366	LOS ANGELES	CA		12/23/2021		4,516		(231)			(231)		4,285	4,285			
100255405	SAN JOSE	CA		11/24/2025		2,609		(107)			(107)		2,502	2,502			
100272704	KEY WEST	FL		01/09/2026		2,724		(21)			(21)		2,703	2,703			
100235338	LEESBURG	VA		08/29/2025		3,105		(95)			(95)		3,010	3,010			
100220840	WHITTIER	CA		07/18/2025		2,055		(97)			(97)		1,958	1,958			
100248873	SARATOGA SPRINGS	NY		10/29/2025		2,389		(84)			(84)		2,305	2,305			
100253435	EL CERRITO	CA		10/30/2025		2,442		(81)			(81)		2,361	2,361			
100238419	MARATHON	FL		09/19/2025		2,126		(70)			(70)		2,056	2,056			
100283565	RENO	NV		03/13/2026		1,475		(46)			(46)		1,429	1,429			
100282100	HOUSTON	TX		02/27/2026		1,570		(33)			(33)		1,537	1,537			
100283852	TIGARD	OR		03/16/2026		47,416		(1,638)			(1,638)		45,778	45,778			
100076777	OCEAN CITY	NJ		12/27/2021		4,482		(161)			(161)		4,321	4,321			
100220050	PAIA	HI		07/30/2025		2,210		(104)			(104)		2,106	2,106			
100236914	LOS ANGELES	CA		09/12/2025		2,014		(71)			(71)		1,943	1,943			
100245124	UPPERVILLE	VA		10/07/2025		312,568		(7,507)			(7,507)		305,061	305,061			
100151944	WALLER	TX		06/14/2024		2,146		(45)			(45)		2,101	2,101			
100212001	GARDEN GROVE	CA		05/22/2025		3,748		(42)			(42)		3,706	3,706			
100220716	SANTA BARBARA	CA		07/18/2025		2,386		(67)			(67)		2,319	2,319			
100266901	SAN FRANCISCO	CA		12/23/2025		2,463		(51)			(51)		2,412	2,412			
100261694	PETALUMA	CA		12/12/2025		2,507		(80)			(80)		2,427	2,427			
100149187	KIHEI	HI		04/22/2024		2,255		31			31		2,286	2,286			
403053585	WINSTON SALEM	NC		03/06/2025		2,133		(86)			(86)		2,047	2,047			
100258068	FRISCO	TX		11/26/2025		7,451		(172)			(172)		7,279	7,279			
100235826	INGLEWOOD	CA		09/04/2025		2,912		(28)			(28)		2,884	2,884			
100207477	NIPOMO	CA		04/29/2025		1,855		(87)			(87)		1,768	1,768			
100141606	SANTA ANA	CA		01/30/2024		1,870		9			9		1,879	1,879			
100245147	MARTINEZ	CA		10/07/2025		2,471		(43)			(43)		2,428	2,428			
100147567	LONG GROVE	IL		04/03/2024		779		(3)			(3)		776	776			
100205573	STOCKTON	CA		05/09/2025		2,119		(87)			(87)		2,032	2,032			
100237034	TARZANA	CA		09/12/2025		2,132		(100)			(100)		2,032	2,032			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101058	BROOKLYN	NY		04/28/2023		4,188		822			822		5,010	5,010			
100236981	LOS ANGELES	CA		09/12/2025		2,315		(84)			(84)		2,231	2,231			
100206096	MONTEBELLO	CA		04/16/2025		3,722		(32)			(32)		3,690	3,690			
100265443	GLENDALE	CA		12/19/2025		1,474		(93)			(93)		1,381	1,381			
100213818	FOUNTAIN VALLEY	CA		05/29/2025		2,001		(67)			(67)		1,934	1,934			
100219229	MOUNT PLEASANT	SC		06/27/2025		2,167		2			2		2,169	2,169			
100205692	GRANADA HILLS	CA		05/09/2025		2,236		(105)			(105)		2,131	2,131			
100136698	NEW BERLIN	WI		01/25/2024		1,894		18			18		1,912	1,912			
100284004	SAN FRANCISCO	CA		03/24/2026		2,557		(98)			(98)		2,459	2,459			
100214616	TUSTIN	CA		06/09/2025		2,485		(26)			(26)		2,459	2,459			
100214794	JERSEY CITY	NJ		06/11/2025		2,317		(66)			(66)		2,251	2,251			
100206619	BRADENTON	FL		04/23/2025		2,255		(4)			(4)		2,251	2,251			
100214193	HALEIWA	HI		05/30/2025		2,348		(44)			(44)		2,304	2,304			
100202449	FORT LAUDERDALE	FL		03/20/2025		2,212		(103)			(103)		2,109	2,109			
100076545	IRVINE	CA		01/04/2022		5,360		(20)			(20)		5,340	5,340			
100282370	JERSEY CITY	NJ		02/27/2026		2,461		(62)			(62)		2,399	2,399			
100142226	RHINEBECK	NY		03/15/2024		2,145		(85)			(85)		2,060	2,060			
100088853	CUMMING	GA		11/15/2022		2,858		125			125		2,983	2,983			
100170000	MORGAN HILL	CA		10/04/2024		1,657		(62)			(62)		1,595	1,595			
100212466	BEVERLY HILLS	CA		05/27/2025		212,675		(2,034)			(2,034)		210,641	210,641			
100180226	SACRAMENTO	CA		11/25/2024		2,641		7			7		2,648	2,648			
100194121	LAS VEGAS	NV		02/14/2025		2,240		(67)			(67)		2,173	2,173			
100219729	HEBER CITY	UT		07/07/2025		2,235		(61)			(61)		2,174	2,174			
100214901	LOS ANGELES	CA		06/11/2025		2,173		(102)			(102)		2,071	2,071			
100247514	GRANADA HILLS	CA		10/28/2025		1,638		(88)			(88)		1,550	1,550			
100145781	TUCSON	AZ		05/08/2024		2,277		(52)			(52)		2,225	2,225			
100206140	OJAI	CA		04/16/2025		2,466		(34)			(34)		2,432	2,432			
100193600	GARDNERVILLE	NV		02/10/2025		2,261		(74)			(74)		2,187	2,187			
100246987	THOUSAND OAKS	CA		10/17/2025		3,040		(65)			(65)		2,975	2,975			
100100322	DIX HILLS	NY		04/27/2023		3,565		456			456		4,021	4,021			
100200287	NEPTUNE	NJ		03/07/2025		2,598		(55)			(55)		2,543	2,543			
100076559	FORT COLLINS	CO		12/16/2021		5,193		(150)			(150)		5,043	5,043			
100209788	LOS ANGELES	CA		05/05/2025		2,254		(62)			(62)		2,192	2,192			
100090124	RICHLAND	WA		01/13/2023		2,423		(14)			(14)		2,409	2,409			
100117369	ARCADIA	CA		07/20/2023		3,716		863			863		4,579	4,579			
100165515	PEARL CITY	HI		08/29/2024		2,618		(36)			(36)		2,582	2,582			
100190728	SUWANEE	GA		01/27/2025		2,362		(70)			(70)		2,292	2,292			
100117068	CHESTNUT HILL	MA		07/20/2023		3,993		162			162		4,155	4,155			
100176690	TORRANCE	CA		11/15/2024		2,029		(94)			(94)		1,935	1,935			
100189236	BRADLEY BEACH	NJ		01/13/2025		2,266		(66)			(66)		2,200	2,200			
100201761	BROOKLYN	NY		03/18/2025		2,323		(71)			(71)		2,252	2,252			
100219668	BOSTON	MA		07/07/2025		2,477		(53)			(53)		2,424	2,424			
100274036	BENTONVILLE	AR		01/26/2026		2,550		(107)			(107)		2,443	2,443			
100076800	YORBA LINDA	CA		12/27/2021		5,556		83			83		5,639	5,639			
5.00008E+11	S-GRAVENHAGE	NLD		12/23/2025		344							344	249	(95)		(95)
100165800	MONROE	NY		08/29/2024		1,916		(90)			(90)		1,826	1,826			
100060099	SANTA ANA	CA		06/25/2021		5,325		(103)			(103)		5,222	5,222			
100060095	SANTA ANA	CA		06/25/2021		5,325		(103)			(103)		5,222	5,222			
100141721	ESTILL SPRINGS	TN		01/30/2024		1,420		(41)			(41)		1,379	1,379			
100191213	RIVERSIDE	CA		01/29/2025		2,184		(123)			(123)		2,061	2,061			
100273975	BELMAR	NJ		01/26/2026		2,437		(81)			(81)		2,356	2,356			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253933	SAN JOSE	CA		10/30/2025		8,803		(90)			(90)		8,713	8,713			
100273948	THOUSAND OAKS	CA		01/26/2026		2,304		(58)			(58)		2,246	2,246			
100177648	PLANTATION	FL		01/16/2025		7,616		(75)			(75)		7,541	7,541			
100186544	KEAAU	HI		12/30/2024		2,453		(26)			(26)		2,427	2,427			
100219225	MESA	AZ		06/27/2025		2,529		22			22		2,551	2,551			
100221820	BOYNTON BEACH	FL		07/29/2025		2,391		(47)			(47)		2,344	2,344			
100247330	SAN MARCOS	CA		10/24/2025		2,382		(69)			(69)		2,313	2,313			
100099956	PHOENIX	AZ		03/28/2023		2,620		113			113		2,733	2,733			
5.00007E+11	WATERINGEN	NLD		01/28/2026		215							215	121	(95)		(95)
100168755	WHITTIER	CA		09/26/2024		2,560		(103)			(103)		2,457	2,457			
100244454	TAMPA	FL		09/29/2025		2,261		(104)			(104)		2,157	2,157			
100120483	POTOMAC	MD		08/18/2023		2,288		(40)			(40)		2,248	2,248			
100248847	MILFORD	DE		10/29/2025		2,658		(68)			(68)		2,590	2,590			
100100959	GILBERT	AZ		04/28/2023		4,348		747			747		5,095	5,095			
100192440	SHERWOOD	OR		02/07/2025		1,807		(82)			(82)		1,725	1,725			
100130301	UPLAND	CA		09/28/2023		2,305		(24)			(24)		2,281	2,281			
100175556	GILBERT	AZ		11/12/2024		2,764		(21)			(21)		2,743	2,743			
100255044	SAMMAMISH	WA		11/19/2025		2,540		(41)			(41)		2,499	2,499			
100236997	WEST FRIENDSHIP	MD		09/12/2025		3,277		(51)			(51)		3,226	3,226			
100158437	VICTORVILLE	CA		07/10/2024		1,259		(19)			(19)		1,240	1,240			
100199144	RIVERSIDE	CA		04/04/2025		2,288		(102)			(102)		2,186	2,186			
100116611	RANCHO PALOS VERDES	CA		07/20/2023		3,662		497			497		4,159	4,159			
100177068	DALLAS	TX		01/16/2025		2,381		(54)			(54)		2,327	2,327			
100132377	ANAHEIM	CA		11/03/2023		2,147		(1)			(1)		2,146	2,146			
100261576	TEMECULA	CA		12/12/2025		10,364		(168)			(168)		10,196	10,196			
100212070	SONOMA	CA		05/22/2025		2,407		(76)			(76)		2,331	2,331			
100080789	LOS ANGELES	CA		03/15/2022		4,162		(156)			(156)		4,006	4,006			
100170279	LYNNWOOD	WA		10/08/2024		1,556		(66)	2		(68)		1,488	1,488			
100200280	JAMAICA PLAIN	MA		03/07/2025		4,470		(140)			(140)		4,330	4,330			
100156845	THE BRONX	NY		06/27/2024		2,111		(47)			(47)		2,064	2,064			
100141727	LLOYD HARBOR	NY		01/30/2024		1,740		(31)			(31)		1,709	1,709			
100220313	IRVINE	CA		07/11/2025		2,481		(29)			(29)		2,452	2,452			
100163935	LOS ANGELES	CA		10/04/2024		2,532		(75)			(75)		2,457	2,457			
100145836	PINOLE	CA		03/15/2024		2,017		(99)			(99)		1,918	1,918			
100245167	LOMA LINDA	CA		10/07/2025		6,113		(114)			(114)		5,999	5,999			
100182031	CHICAGO	IL		12/12/2024		2,588		28			28		2,616	2,616			
100219718	SAN JOSE	CA		07/07/2025		2,696		19			19		2,715	2,715			
100254786	COTO DE CAZA	CA		11/14/2025		2,545		(81)			(81)		2,464	2,464			
100175193	ALHAMBRA	CA		11/05/2024		2,558		(44)			(44)		2,514	2,514			
100081228	LONG BRANCH	NJ		03/18/2022		4,829		72			72		4,901	4,901			
100175533	SAPPHIRE	NC		11/08/2024		2,716		(40)			(40)		2,676	2,676			
100114542	NORCO	CA		06/29/2023		2,331		(55)			(55)		2,276	2,276			
100276928	SANTA ROSA	CA		01/30/2026		2,545		(71)			(71)		2,474	2,474			
100219385	SAWYER	MI		07/07/2025		2,619		(47)			(47)		2,572	2,572			
100089281	LITTLETON	CO		01/26/2023		2,445		6			6		2,451	2,451			
100155968	LOCUST VALLEY	NY		06/18/2024		325,569		(6,011)			(6,011)		319,558	319,558			
100132499	HOUSTON	TX		11/03/2023		2,465		117			117		2,582	2,582			
100185173	LOS ANGELES	CA		12/20/2024		2,037		(95)			(95)		1,942	1,942			
100277313	BRONX	NY		02/12/2026		2,169		(69)			(69)		2,100	2,100			
100178472	COPPER CANYON	TX		11/21/2024		2,398		(87)			(87)		2,311	2,311			
100277396	NORTHRIDGE	CA		02/12/2026		2,090		(92)			(92)		1,998	1,998			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5.00006E+11	DORDRECHT	NLD		05/30/2025		395							395	300	(96)		(96)
100172471	KAMUELA	HI		10/23/2024		2,733		(43)			(43)		2,690	2,690			
100273829	ST HELENA	CA		01/23/2026		1,354		(63)			(63)		1,291	1,291			
100143551	THE BRONX	NY		02/21/2024		2,084		(59)			(59)		2,025	2,025			
100146736	ANAHEIM	CA		03/20/2024		2,219		(94)			(94)		2,125	2,125			
100191247	HAUULA	HI		01/29/2025		2,664		(70)			(70)		2,594	2,594			
100139593	CLOVIS	CA		12/28/2023		2,116		(26)			(26)		2,090	2,090			
100147390	KANEOHE	HI		05/08/2024		2,351		(90)			(90)		2,261	2,261			
100219710	DESTIN	FL		07/07/2025		2,153		(63)			(63)		2,090	2,090			
100073533	SHERWOOD FOREST	CA		10/26/2021		5,143		(83)			(83)		5,060	5,060			
100079884	COSTA MESA	CA		04/08/2022		5,398		202			202		5,600	5,600			
100136171	MIAMI	FL		12/18/2023		1,994		(15)			(15)		1,979	1,979			
100177077	CONROE	TX		01/16/2025		2,539		(38)			(38)		2,501	2,501			
100154811	JOSHUA TREE	CA		07/19/2024		2,433		(120)			(120)		2,313	2,313			
100115693	KENT	WA		07/20/2023		3,149		64			64		3,213	3,213			
100238298	TRACY	CA		09/19/2025		1,419		(46)			(46)		1,373	1,373			
100206194	BONNEY LAKE	WA		04/16/2025		2,311		(52)			(52)		2,259	2,259			
100177322	CHULA VISTA	CA		01/16/2025		2,057		(62)			(62)		1,995	1,995			
100118200	WESLEY CHAPEL	FL		07/21/2023		2,343		(57)			(57)		2,286	2,286			
100118014	SAN JOSE	CA		07/20/2023		3,197		206			206		3,403	3,403			
100154523	HAWAIIAN GARDENS	CA		06/14/2024		2,023		(91)			(91)		1,932	1,932			
100258115	WELLINGTON	FL		11/26/2025		5,653		(143)			(143)		5,510	5,510			
100283553	WEST BLOOMFIELD	MI		03/13/2026		9,009		(318)			(318)		8,691	8,691			
100159716	BREVARD	NC		08/23/2024		2,359		(60)			(60)		2,299	2,299			
100081468	IRVINE	CA		03/18/2022		4,837		113			113		4,950	4,950			
100133403	OCEANSIDE	CA		11/21/2023		1,765		15			15		1,780	1,780			
100115465	FOSTER CITY	CA		07/17/2023		2,305		(54)			(54)		2,251	2,251			
100154665	MASPETH	NY		07/19/2024		2,445		(65)			(65)		2,380	2,380			
100140743	OZONE PARK	NY		01/22/2024		2,265		(12)			(12)		2,253	2,253			
100141046	SHERMAN OAKS	CA		02/20/2024		2,364		(22)			(22)		2,342	2,342			
100210579	ST. GEORGE	UT		05/15/2025		26,554		(485)			(485)		26,069	26,069			
100147398	LOS ANGELES	CA		05/08/2024		2,113		(106)			(106)		2,007	2,007			
100177627	TRABUCO CANYON	CA		01/16/2025		2,540		(119)			(119)		2,421	2,421			
100144538	LAKE FOREST	CA		04/26/2024		2,602		(15)			(15)		2,587	2,587			
100147365	OAKLAND PARK	FL		05/08/2024		1,918		(50)			(50)		1,868	1,868			
100214080	WELLINGTON	FL		05/30/2025		2,307		(45)			(45)		2,262	2,262			
100082625	MOUNT PLEASANT	SC		04/14/2022		8,623		(119)			(119)		8,504	8,504			
100284003	BERKELEY	CA		03/24/2026		1,609		(57)			(57)		1,552	1,552			
100101010	VISTA	CA		04/28/2023		3,773		420			420		4,193	4,193			
100186165	HONOLULU	HI		02/10/2025		2,257		(57)			(57)		2,200	2,200			
100191789	SNELLVILLE	GA		01/31/2025		1,656		(17)			(17)		1,639	1,639			
100277376	NORTH HOLLYWOOD	CA		02/12/2026		1,830		(76)			(76)		1,754	1,754			
100245135	HOUSTON	TX		10/07/2025		2,371		(57)			(57)		2,314	2,314			
100120236	SUFFERN	NY		08/18/2023		2,838		(33)			(33)		2,805	2,805			
100115666	WASILLA	AK		07/20/2023		3,112		(19)			(19)		3,093	3,093			
100079294	BURBANK	CA		02/28/2022		5,404		(61)			(61)		5,343	5,343			
4010085891	SOUND BEACH	NY		09/27/2024		2,293		(85)			(85)		2,208	2,208			
100115911	EL MONTE	CA		07/20/2023		7,693		(141)			(141)		7,552	7,552			
100171103	UPLAND	CA		11/22/2024		2,474		(6)			(6)		2,468	2,468			
100154884	NEWPORT BEACH	CA		07/19/2024		2,690		(15)			(15)		2,675	2,675			
100191324	PALMETTO BAY	FL		01/30/2025		1,909		(85)			(85)		1,824	1,824			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172167	COLTON	CA		10/17/2024		2,349		(37)			(37)		2,312	2,312			
100109186	SANTA CLARITA	CA		07/21/2023		2,592		(27)			(27)		2,565	2,565			
100277667	TAMPA	FL		02/19/2026		4,284		(188)			(188)		4,096	4,096			
100283619	WHITTIER	CA		03/13/2026		1,613		(8)			(8)		1,605	1,605			
100218984	LAKE FOREST	CA		06/27/2025		2,402		(59)			(59)		2,343	2,343			
100212565	WASHINGTON	DC		05/29/2025		2,065		(31)			(31)		2,034	2,034			
100267076	LONG BEACH	CA		12/23/2025		2,315		(76)			(76)		2,239	2,239			
100162030	PALM CITY	FL		07/31/2024		2,434		(33)			(33)		2,401	2,401			
100283581	WILMINGTON	NC		03/13/2026		1,755		(45)			(45)		1,710	1,710			
100128860	SAN JOSE	CA		09/21/2023		2,318		(42)			(42)		2,276	2,276			
100091256	FRANKLIN	TN		01/31/2023		1,018		(18)			(18)		1,000	1,000			
100243246	MOORPARK	CA		09/26/2025		308		(8)			(8)		300	300			
100080507	WEEHAWKEN	NJ		03/10/2022		3,434		(118)			(118)		3,316	3,316			
100283137	THOUSAND OAKS	CA		03/09/2026		2,111		(77)			(77)		2,034	2,034			
100153809	PALM BEACH GARDENS	FL		07/10/2024		1,752		(58)			(58)		1,694	1,694			
100084480	MURRIETA	CA		09/02/2022		3,417		(31)			(31)		3,386	3,386			
100191097	CROWNSVILLE	MD		01/29/2025		9,643		(304)			(304)		9,339	9,339			
100272313	LOWELL	MA		01/08/2026		2,168		(43)			(43)		2,125	2,125			
100272736	SAN JOSE	CA		01/09/2026		2,318		(77)			(77)		2,241	2,241			
100266754	SAN RAFAEL	CA		12/22/2025		3,280		(37)			(37)		3,243	3,243			
100273333	SANTA ROSA	CA		01/20/2026		2,608		(82)			(82)		2,526	2,526			
100277367	LOS ANGELES	CA		02/12/2026		1,670		(14)			(14)		1,656	1,656			
5.00008E+11	OIRSCHOT	NLD		02/25/2026		149							149	56	(93)		(93)
100277323	GLENDALE	CA		02/12/2026		2,402		(50)			(50)		2,352	2,352			
100266743	LAS VEGAS	NV		12/22/2025		11,755		(95)			(95)		11,660	11,660			
100155028	NASHVILLE	TN		07/19/2024		101,569		(946)			(946)		100,623	100,623			
100258077	WHITTIER	CA		11/26/2025		2,088		(79)			(79)		2,009	2,009			
100131827	LAS VEGAS	NV		10/06/2023		2,384		(42)			(42)		2,342	2,342			
100203060	SAN DIEGO	CA		04/25/2025		2,256		(43)			(43)		2,213	2,213			
100245932	ORANGE	CA		11/06/2025		2,347		(78)			(78)		2,269	2,269			
100271991	WOODLAND HILLS	CA		01/08/2026		2,396		(71)			(71)		2,325	2,325			
100134868	COSTA MESA	CA		10/30/2023		1,859		(14)			(14)		1,845	1,845			
100247418	DOVER	NH		10/24/2025		1,951		(74)			(74)		1,877	1,877			
100116806	CASTRO VALLEY	CA		07/20/2023		3,151		1,048			1,048		4,199	4,199			
100246046	LIVERMORE	CA		10/08/2025		2,428		(53)			(53)		2,375	2,375			
100246528	TAHOE CITY	CA		10/10/2025		2,197		(75)			(75)		2,122	2,122			
100254634	EAST PALO ALTO	CA		11/10/2025		2,274		(46)			(46)		2,228	2,228			
100102388	TISBURY	MA		06/07/2023		2,229		(54)			(54)		2,175	2,175			
4010085713	FREEPORT	NY		09/27/2024		2,282		(84)			(84)		2,198	2,198			
100254623	PRESCOTT	AZ		11/10/2025		2,407		(69)			(69)		2,338	2,338			
100282151	HOUSTON	TX		02/27/2026		1,593		(61)			(61)		1,532	1,532			
100164019	INGLEWOOD	CA		08/21/2024		1,806		(49)			(49)		1,757	1,757			
100110705	HAYWARD	CA		08/11/2023		2,522		(22)			(22)		2,500	2,500			
100169930	DUNEDIN	FL		11/08/2024		2,453		(56)			(56)		2,397	2,397			
100100430	MARLBOROUGH	MA		04/27/2023		3,285		204			204		3,489	3,489			
100135050	MONSEY	NY		11/01/2023		2,596		62			62		2,658	2,658			
100228024	SAN DIEGO	CA		08/06/2025		18,049		(527)			(527)		17,522	17,522			
100165729	LAREDO	TX		08/29/2024		2,140		(64)			(64)		2,076	2,076			
100189062	SUNLAND	CA		01/09/2025		2,860		(12)			(12)		2,848	2,848			
100102780	WINCHESTER	CA		06/22/2023		2,354		(53)			(53)		2,301	2,301			
100116488	REDONDO BEACH	CA		07/20/2023		4,049		790			790		4,839	4,839			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246467	CUMMING	GA		10/10/2025		3,316		(30)			(30)		3,286	3,286			
100170472	SEATTLE	WA		10/09/2024		2,579		(54)			(54)		2,525	2,525			
100202633	TORRANCE	CA		03/24/2025		2,552		9			9		2,561	2,561			
100207094	WESTMINSTER	CA		04/24/2025		1,689		(58)			(58)		1,631	1,631			
100089044	HONOLULU	HI		11/04/2022		2,881		61			61		2,942	2,942			
4010060826	BELLAIRE	OH		11/29/2023		1,743		(25)			(25)		1,718	1,718			
100162035	HENDERSON	NV		07/31/2024		1,470		(51)			(51)		1,419	1,419			
100220154	MINNEAPOLIS	MN		08/25/2025		2,278		(24)			(24)		2,254	2,254			
100236332	LAS VEGAS	NV		09/10/2025		2,330		(72)			(72)		2,258	2,258			
100237054	MIAMI	FL		09/12/2025		2,307		(49)			(49)		2,258	2,258			
100230134	MYRTLE BEACH	SC		08/25/2025		2,352		(44)			(44)		2,308	2,308			
100248864	SALT LAKE CITY	UT		10/29/2025		2,379		(57)			(57)		2,322	2,322			
100117775	LOS ANGELES	CA		07/20/2023		2,162		(24)			(24)		2,138	2,138			
100228009	FORT LAUDERDALE	FL		08/06/2025		2,161		(102)			(102)		2,059	2,059			
100273834	ROSLYN HEIGHTS	NY		01/23/2026		2,078		(19)			(19)		2,059	2,059			
100206477	SAN FERNANDO	CA		04/22/2025		2,254		(47)			(47)		2,207	2,207			
100057489	LAHAINA	HI		06/02/2021		3,980		(122)			(122)		3,858	3,858			
100099773	THE BRONX	NY		02/28/2023		2,076		281			281		2,357	2,357			
100173056	AIEA	HI		10/25/2024		2,488		(59)			(59)		2,429	2,429			
100277640	CYPRESS	CA		02/19/2026		2,389		(3)			(3)		2,386	2,386			
100228174	JENKINTOWN	PA		08/11/2025		2,172		(1)			(1)		2,171	2,171			
100228077	LA PALMA	CA		08/07/2025		1,377		(65)			(65)		1,312	1,312			
100212509	SAN DIEGO	CA		05/29/2025		21,124		(481)			(481)		20,643	20,643			
100165799	LAKE MARY	FL		08/29/2024		2,391		(61)			(61)		2,330	2,330			
100226867	BUCKEYE	AZ		07/30/2025		2,312		(45)			(45)		2,267	2,267			
100209881	BLAKESLEE	PA		06/11/2025		2,078		(55)			(55)		2,023	2,023			
100212267	LOS ANGELES	CA		05/28/2025		2,354		(2)			(2)		2,352	2,352			
100152020	THOUSAND OAKS	CA		05/14/2024		2,129		(60)			(60)		2,069	2,069			
100245178	PEORIA	AZ		10/07/2025		2,434		(57)			(57)		2,377	2,377			
4010067603	MEDFORD	NY		01/30/2024		2,680		(98)			(98)		2,582	2,582			
100191756	LONG BEACH	CA		02/20/2025		2,324		(36)			(36)		2,288	2,288			
100116331	SCOTTSDALE	AZ		07/20/2023		3,444		973			973		4,417	4,417			
100084846	SCOTTSDALE	AZ		08/02/2022		3,049		(12)			(12)		3,037	3,037			
100266723	SHERWOOD	OR		12/22/2025		5,700		(20)			(20)		5,680	5,680			
100211597	CASTLE PINES	CO		06/23/2025		510,515		(8,288)			(8,288)		502,227	502,227			
100276593	TABERNASH	CO		01/28/2026		2,356		(70)			(70)		2,286	2,286			
100116836	DALLAS	TX		07/20/2023		3,380		968			968		4,348	4,348			
100206607	OAKLAND	CA		04/23/2025		1,819		(78)			(78)		1,741	1,741			
100134522	BOCA RATON	FL		10/30/2023		865,229		8,679			8,679		873,908	873,908			
100226534	GRANADA HILLS	CA		07/30/2025		1,525		(72)			(72)		1,453	1,453			
4010087160	RIVERHEAD	NY		11/26/2024		2,225		(67)			(67)		2,158	2,158			
100267303	BETHESDA	MD		12/24/2025		2,352		(93)			(93)		2,259	2,259			
100192455	WEST COVINA	CA		02/07/2025		2,231		(81)			(81)		2,150	2,150			
100212461	SEBAGO	ME		05/27/2025		2,481		41			41		2,522	2,522			
100254109	CARSON	CA		12/12/2025		2,425		(55)			(55)		2,370	2,370			
100274124	ATLANTIC BEACH	FL		01/27/2026		2,614		9			9		2,623	2,623			
100268465	LOS ANGELES	CA		12/29/2025		2,382		(27)			(27)		2,355	2,355			
100190799	HUNTINGTON BEACH	CA		01/27/2025		2,355		(60)			(60)		2,295	2,295			
100185258	COOPER CITY	FL		01/24/2025		192,491		(2,341)			(2,341)		190,150	190,150			
100246889	DOWNEY	CA		10/17/2025		2,192		(79)			(79)		2,113	2,113			
100119225	EAST BOSTON	MA		07/31/2023		1,895		23	3		20		1,915	1,915			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190225	LONG BEACH	CA		01/21/2025		5,364		(210)			(210)		5,154	5,154			
100168820	BOSTON	MA		09/26/2024		3,618		(111)			(111)		3,507	3,507			
100258262	CORONA	CA		12/02/2025		1,624		(1)			(1)		1,623	1,623			
100194255	PARK CITY	UT		02/14/2025		2,256		(61)			(61)		2,195	2,195			
100261644	SNOHOMISH	WA		12/12/2025		2,566		(85)			(85)		2,481	2,481			
100175142	MONTEREY PARK	CA		11/05/2024		2,631		(14)			(14)		2,617	2,617			
100163375	AUBURN	GA		09/27/2024		522		(19)			(19)		503	503			
100163412	CHARLOTTE	NC		09/27/2024		2,440		(78)			(78)		2,362	2,362			
100189595	ANAHEIM	CA		01/17/2025		2,242		(50)			(50)		2,192	2,192			
100258052	MESA	AZ		11/26/2025		8,350		(326)			(326)		8,024	8,024			
5.00007E+11	RIDDERKERK	NLD		11/28/2025		361							361	268	(93)		(93)
100191770	MIAMI	FL		01/31/2025		2,103		(30)			(30)		2,073	2,073			
100193622	LOS ANGELES	CA		02/10/2025		2,297		(53)			(53)		2,244	2,244			
100115341	ANDOVER	MA		07/17/2023		2,156		(33)			(33)		2,123	2,123			
100079498	SAN DIEGO	CA		04/25/2022		4,814		164			164		4,978	4,978			
100162036	WOODBURY	MN		07/31/2024		566		(15)			(15)		551	551			
100204444	GILROY	CA		04/03/2025		2,159		(46)			(46)		2,113	2,113			
100219451	STONE HARBOR	NJ		07/07/2025		2,911		(44)			(44)		2,867	2,867			
100237118	PARKER	CO		09/12/2025		2,219		(96)			(96)		2,123	2,123			
100245980	DOWNEY	CA		10/07/2025		1,926		(80)			(80)		1,846	1,846			
100181962	SAN MARCOS	CA		12/12/2024		2,561		26			26		2,587	2,587			
100175277	SACRAMENTO	CA		11/05/2024		5,310		(32)			(32)		5,278	5,278			
100143720	PLACERVILLE	CA		02/26/2024		1,309		(56)			(56)		1,253	1,253			
100219462	FRYEBURG	ME		07/07/2025		2,007		(37)			(37)		1,970	1,970			
100245755	CUMMING	GA		10/29/2025		2,750		(96)			(96)		2,654	2,654			
100101167	BROOKLYN	NY		04/28/2023		3,507		836			836		4,343	4,343			
100246053	FARMINGTON	UT		10/08/2025		2,662		(13)			(13)		2,649	2,649			
100153103	STAMFORD	CT		06/27/2024		1,896		(52)			(52)		1,844	1,844			
100175706	BOSTON	MA		11/12/2024		1,915		(38)			(38)		1,877	1,877			
100151757	SYLMAR	CA		05/10/2024		2,289		(29)			(29)		2,260	2,260			
100116481	PRINCETON	NJ		07/20/2023		10,212		129			129		10,341	10,341			
100103257	SANTA CLARITA	CA		04/27/2023		2,113		(76)			(76)		2,037	2,037			
100229959	RANCHO CUCAMONGA	CA		08/22/2025		1,897		(68)			(68)		1,829	1,829			
100176096	FORT LAUDERDALE	FL		12/20/2024		1,548		(50)			(50)		1,498	1,498			
100255408	LOS ANGELES	CA		11/24/2025		2,195		(104)			(104)		2,091	2,091			
100173117	CHULA VISTA	CA		10/30/2024		3,480		(49)			(49)		3,431	3,431			
100258073	SIMI VALLEY	CA		11/26/2025		9,753		(355)			(355)		9,398	9,398			
100266765	CHICAGO	IL		12/22/2025		2,386		(27)			(27)		2,359	2,359			
100236984	SAN MARCOS	CA		09/12/2025		2,152		(34)			(34)		2,118	2,118			
100221694	YONKERS	NY		07/25/2025		2,225		(63)			(63)		2,162	2,162			
100276577	WINNETKA	CA		01/28/2026		2,317		(99)			(99)		2,218	2,218			
100204060	LOS ANGELES	CA		03/28/2025		2,232		(93)			(93)		2,139	2,139			
100154339	WINNETKA	CA		06/12/2024		1,806		(37)			(37)		1,769	1,769			
100173981	ROSEVILLE	CA		10/31/2024		2,008		(45)			(45)		1,963	1,963			
100206980	LINDEN	NJ		04/25/2025		2,872		(99)			(99)		2,773	2,773			
100173993	LITTLETON	CO		10/31/2024		8,069		(76)			(76)		7,993	7,993			
100283133	BURBANK	CA		03/09/2026		1,271		(84)			(84)		1,187	1,187			
100238193	HESPERIA	CA		09/15/2025		1,741		(76)			(76)		1,665	1,665			
100181682	ENGLEWOOD CLIFFS	NJ		12/11/2024		2,545		(42)			(42)		2,503	2,503			
100154118	AVALON	CA		07/11/2024		1,967		(36)			(36)		1,931	1,931			
100173413	BOCA RATON	FL		10/29/2024		2,245		(103)			(103)		2,142	2,142			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204015	RANCHO MIRAGE	CA		03/28/2025		2,060		(57)			(57)		2,003	2,003			
100247466	SCOTTSDALE	AZ		11/26/2025		2,515		(59)			(59)		2,456	2,456			
100247513	CHULA VISTA	CA		10/28/2025		2,318		(44)			(44)		2,274	2,274			
100238740	MESA	AZ		09/22/2025		1,967		(36)			(36)		1,931	1,931			
100081486	LOS ANGELES	CA		03/18/2022		4,762		104			104		4,866	4,866			
100277190	LOS ANGELES	CA		02/10/2026		1,894		(90)			(90)		1,804	1,804			
100169989	PLANTATION	FL		11/08/2024		2,471		(82)			(82)		2,389	2,389			
100156141	FORT LAUDERDALE	FL		07/25/2024		2,107		(36)			(36)		2,071	2,071			
100078382	PHOENIX	AZ		02/10/2022		4,646		(50)			(50)		4,596	4,596			
100219399	GULF SHORES	AL		07/07/2025		2,261		(55)			(55)		2,206	2,206			
100235317	SOUTH JORDAN	UT		08/29/2025		2,309		(22)			(22)		2,287	2,287			
100115562	GLENDALE	AZ		07/19/2023		9,650		(183)			(183)		9,467	9,467			
100172178	PLEASANT HILL	CA		10/17/2024		1,609		(48)			(48)		1,561	1,561			
100160946	OCEAN CITY	NJ		07/24/2024		2,222		(53)			(53)		2,169	2,169			
100143775	PHOENIX	AZ		02/27/2024		1,173		(18)			(18)		1,155	1,155			
100209698	NEW YORK	NY		05/05/2025		3,271		(105)			(105)		3,166	3,166			
100175591	SEATTLE	WA		11/12/2024		2,440		(37)			(37)		2,403	2,403			
100177074	FULLERTON	CA		01/16/2025		7,849		(364)			(364)		7,485	7,485			
100265496	BURBANK	CA		12/19/2025		1,599		(50)			(50)		1,549	1,549			
100167158	SOUTH PASADENA	CA		09/13/2024		2,262		(43)			(43)		2,219	2,219			
100221768	OCEANSIDE	CA		07/25/2025		801		(1)			(1)		800	800			
100141053	LOS ANGELES	CA		02/20/2024		1,870		(49)			(49)		1,821	1,821			
100246068	LA MESA	CA		10/08/2025		2,076		(93)			(93)		1,983	1,983			
100168655	CHARLOTTE	NC		09/25/2024		2,426		(63)			(63)		2,363	2,363			
100157781	MELBOURNE	FL		08/01/2024		2,604		(54)			(54)		2,550	2,550			
100080368	LOS ANGELES	CA		02/28/2022		4,269		(18)			(18)		4,251	4,251			
100192353	LOS ANGELES	CA		02/05/2025		2,034		(95)			(95)		1,939	1,939			
100226559	NORTH HILLS	CA		07/30/2025		2,284		(77)			(77)		2,207	2,207			
100117304	CHICAGO	IL		07/20/2023		3,045		263			263		3,308	3,308			
100165789	JACKSONVILLE BEACH	FL		08/29/2024		2,293		(60)			(60)		2,233	2,233			
100146577	FORT LAUDERDALE	FL		03/20/2024		2,038		(53)			(53)		1,985	1,985			
100221122	HAYWARD	CA		07/21/2025		2,362		(35)			(35)		2,327	2,327			
100207148	MIAMI	FL		04/28/2025		2,405		(5)			(5)		2,400	2,400			
100116593	SALINAS	CA		07/20/2023		2,987							2,987	2,987			
100243411	MANASSAS	VA		09/26/2025		2,362		(49)			(49)		2,313	2,313			
100191294	GLEN COVE	NY		01/30/2025		2,160		(21)			(21)		2,139	2,139			
100228273	WEST HAVEN	CT		08/11/2025		2,057		(70)			(70)		1,987	1,987			
100181491	GRANBURY	TX		01/09/2025		2,377		(87)			(87)		2,290	2,290			
100212673	MONTEBELLO	CA		05/29/2025		1,926		(84)			(84)		1,842	1,842			
100218199	LEANDER	TX		06/26/2025		1,897		(83)			(83)		1,814	1,814			
100246091	WOODLAND HILLS	CA		10/08/2025		2,132		(46)			(46)		2,086	2,086			
100198440	MILLBURN	NJ		02/28/2025		2,387		(31)			(31)		2,356	2,356			
100186294	HAUULA	HI		12/27/2024		3,224		(30)			(30)		3,194	3,194			
100149050	SAN DIEGO	CA		04/19/2024		3,207		(61)			(61)		3,146	3,146			
100203068	OCEANSIDE	CA		04/25/2025		2,254		(73)			(73)		2,181	2,181			
100277224	LONG BEACH	CA		02/10/2026		2,254		(61)			(61)		2,193	2,193			
100209766	SAN DIEGO	CA		05/05/2025		2,345		(51)			(51)		2,294	2,294			
100109217	CORONA	CA		07/21/2023		2,516		8			8		2,524	2,524			
100176651	EL CAJON	CA		11/15/2024		2,408		(43)			(43)		2,365	2,365			
100134873	IRVINE	CA		10/30/2023		1,847		(14)			(14)		1,833	1,833			
100152796	LOS ANGELES	CA		05/22/2024		2,379		(28)			(28)		2,351	2,351			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185190	SALINAS	CA		12/20/2024		2,177		(34)			(34)		2,143	2,143			
100209948	VENTURA	CA		06/11/2025		2,195		(96)			(96)		2,099	2,099			
4010093107	MERRICK	NY		01/30/2025		1,922		(68)			(68)		1,854	1,854			
100154201	SAN DIEGO	CA		07/11/2024		4,845		(31)			(31)		4,814	4,814			
100081344	GARDEN GROVE	CA		03/18/2022		5,164		146			146		5,310	5,310			
100139195	DOWNEY	CA		12/28/2023		1,971		(22)			(22)		1,949	1,949			
100076230	HONOLULU	HI		01/07/2022		4,560		(190)			(190)		4,370	4,370			
100283657	CHINO	CA		03/13/2026		1,450		(64)			(64)		1,386	1,386			
100117348	SCOTTSDALE	AZ		07/20/2023		3,166		755			755		3,921	3,921			
100151851	HUNTINGTON BEACH	CA		05/10/2024		8,389		(53)			(53)		8,336	8,336			
100163368	SANTA CLARITA	CA		09/27/2024		1,336		(50)			(50)		1,286	1,286			
100268848	FOSTER CITY	CA		12/29/2025		2,365		(37)			(37)		2,328	2,328			
100144318	MORGAN HILL	CA		03/07/2024		30,342		(345)			(345)		29,997	29,997			
100132515	CUDJOE KEY	FL		11/03/2023		1,502		89			89		1,591	1,591			
100132551	LEHI	UT		11/03/2023		2,323		30			30		2,353	2,353			
100117399	DALY CITY	CA		07/20/2023		3,449		657			657		4,106	4,106			
100087185	LOS ANGELES	CA		10/25/2022		3,341		119			119		3,460	3,460			
100258264	BELL GARDENS	CA		12/05/2025		2,139		(80)			(80)		2,059	2,059			
100273254	BOYNTON BEACH	FL		01/16/2026		2,246		(84)			(84)		2,162	2,162			
100135187	NEW YORK	NY		11/07/2023		2,092		(43)			(43)		2,049	2,049			
100117553	SAN JOSE	CA		07/20/2023		2,832		143			143		2,975	2,975			
100168719	SALT LAKE CITY	UT		09/26/2024		2,434		(45)			(45)		2,389	2,389			
100153156	ORANGE BEACH	AL		05/28/2024		4,126		1,008			1,008		5,134	5,134			
100219463	BRADLEY BEACH	NJ		07/07/2025		2,680		27			27		2,707	2,707			
100133353	OWINGS MILLS	MD		11/21/2023		2,147		1			1		2,148	2,148			
100141942	NORTH HILLS	CA		02/29/2024		2,185		(51)			(51)		2,134	2,134			
100065289	LOS ANGELES	CA		07/28/2021		4,847		(22)			(22)		4,825	4,825			
100215913	LIVERMORE	CA		06/17/2025		3,551		(64)			(64)		3,487	3,487			
100131917	WEEHAWKEN	NJ		10/13/2023		2,275		(10)			(10)		2,265	2,265			
100139622	LAGUNA NIGUEL	CA		12/28/2023		2,023		(35)			(35)		1,988	1,988			
100157315	LAKEWOOD	NJ		02/20/2025		2,171		(52)			(52)		2,119	2,119			
100153712	HOLLYWOOD	FL		07/11/2024		2,060		(53)			(53)		2,007	2,007			
100204957	PROSPER	TX		04/10/2025		2,950		(96)			(96)		2,854	2,854			
100238199	NORTH HILLS AREA LOS ANGELES	CA		09/15/2025		2,187		(75)			(75)		2,112	2,112			
100214199	CERRITOS	CA		05/30/2025		648		(31)			(31)		617	617			
100175714	HOUSTON	TX		11/12/2024		1,986		(44)			(44)		1,942	1,942			
100216471	HUNTINGTON BEACH	CA		06/20/2025		1,318		(30)			(30)		1,288	1,288			
100248989	BAILEY ISLAND	ME		10/29/2025		2,523		(43)			(43)		2,480	2,480			
100154162	IMPERIAL BEACH	CA		07/11/2024		2,252		(60)			(60)		2,192	2,192			
100177476	APOLLO BEACH	FL		01/16/2025		2,975		(24)			(24)		2,951	2,951			
100194052	EL CAJON	CA		03/20/2025		2,247		(63)			(63)		2,184	2,184			
100283990	SAN LUIS OBISPO	CA		03/24/2026		1,537		(59)			(59)		1,478	1,478			
100238672	DORAL	FL		09/22/2025		2,001		(87)			(87)		1,914	1,914			
100116948	SEATTLE	WA		07/20/2023		3,176		1,186			1,186		4,362	4,362			
100169336	WESTWOOD	MA		09/27/2024		2,441		(58)			(58)		2,383	2,383			
100277706	LYNDEN	WA		02/19/2026		2,113		(88)			(88)		2,025	2,025			
100212452	GILBERT	AZ		05/27/2025		5,786		(53)			(53)		5,733	5,733			
100120589	SANTA CLARITA	CA		08/18/2023		3,456		(31)			(31)		3,425	3,425			
100254726	WHITTIER	CA		11/14/2025		2,942		(108)			(108)		2,834	2,834			
100149833	ORLANDO	FL		04/29/2024		2,104		(63)			(63)		2,041	2,041			
100189375	TEMECULA	CA		01/14/2025		2,242		(81)			(81)		2,161	2,161			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246859	NORTHRIDGE	CA		10/17/2025		2,290		(106)			(106)		2,184	2,184			
100114901	RICHMOND	VA		07/13/2023		2,362		(19)			(19)		2,343	2,343			
100277329	SANTA CLARITA	CA		02/12/2026		2,086		(99)			(99)		1,987	1,987			
100219469	FALMOUTH	MA		07/07/2025		2,491		(30)			(30)		2,461	2,461			
100283613	DOWNERS GROVE	IL		03/13/2026		1,486		(64)			(64)		1,422	1,422			
100253259	SANTA PAULA	CA		10/30/2025		2,169		(59)			(59)		2,110	2,110			
100137114	GRAND HAVEN	MI		11/28/2023		1,494		(3)			(3)		1,491	1,491			
100201811	GOLETA	CA		03/18/2025		1,157		2			2		1,159	1,159			
100142751	WAILUKU	HI		02/08/2024		4,353		(79)			(79)		4,274	4,274			
100248938	LACLEDE	ID		10/29/2025		477,971		(13,990)			(13,990)		463,981	463,981			
100142136	GLENDALE	CA		02/29/2024		2,248		(22)			(22)		2,226	2,226			
100103421	WAIPAHU	HI		06/16/2023		2,258		(38)			(38)		2,220	2,220			
100118979	TEMPE	AZ		07/27/2023		2,373		(33)			(33)		2,340	2,340			
100253164	CAPTAIN COOK	HI		10/30/2025		2,288		(75)			(75)		2,213	2,213			
100100405	FLUSHING	NY		04/27/2023		3,665		663			663		4,328	4,328			
100088381	MAKAWAO	HI		01/06/2023		2,389		(15)			(15)		2,374	2,374			
100246428	NEWBURY PARK	CA		10/10/2025		2,543		(120)			(120)		2,423	2,423			
100254081	SANTA CRUZ	CA		11/06/2025		2,445		(106)			(106)		2,339	2,339			
100086910	DENVER	CO		10/24/2022		2,225		(41)			(41)		2,184	2,184			
100210466	NORCO	CA		05/12/2025		2,175		(67)			(67)		2,108	2,108			
100103776	NORWALK	CT		05/10/2023		2,532		3			3		2,535	2,535			
100220727	WALTHAM	MA		07/18/2025		2,252		23			23		2,275	2,275			
100163420	ORLANDO	FL		09/27/2024		2,088		(72)			(72)		2,016	2,016			
100140030	WEST LONG BRANCH	NJ		01/09/2024		2,278		(23)			(23)		2,255	2,255			
100120801	MARLTON	NJ		08/25/2023		3,827		1			1		3,828	3,828			
100128480	FLAGSTAFF	AZ		09/15/2023		2,505		(58)			(58)		2,447	2,447			
100083672	LAS VEGAS	NV		06/21/2022		6,448		(136)			(136)		6,312	6,312			
100243148	GLENDALE	CA		09/26/2025		2,007		(67)			(67)		1,940	1,940			
100247403	ANAHEIM	CA		10/24/2025		2,519		(65)			(65)		2,454	2,454			
100204065	DENVER	NC		03/28/2025		2,311		(46)			(46)		2,265	2,265			
100076442	HUGHSON	CA		12/23/2021		4,964		(108)			(108)		4,856	4,856			
100144582	BRANDON	FL		04/26/2024		7,228		(141)			(141)		7,087	7,087			
100108201	PARKLAND	FL		05/24/2023		2,176		(35)			(35)		2,141	2,141			
100076362	ENCINITAS	CA		12/23/2021		3,887		(250)			(250)		3,637	3,637			
100261685	SAN DIEGO	CA		12/12/2025		2,273		(28)			(28)		2,245	2,245			
100145805	RENTON	WA		05/08/2024		2,327		(35)			(35)		2,292	2,292			
100076430	LONGBOAT KEY	FL		12/23/2021		2,868		(79)			(79)		2,789	2,789			
100151980	SANTA CLARITA	CA		06/14/2024		11,057		(138)			(138)		10,919	10,919			
100078041	VAIL	CO		01/12/2022		2,662		(112)			(112)		2,550	2,550			
100180722	HUNTERSVILLE	NC		11/26/2024		2,016		(65)			(65)		1,951	1,951			
100108147	NEW MILFORD	NJ		05/24/2023		5,544		21			21		5,565	5,565			
100160501	LOS ANGELES	CA		07/19/2024		1,455		(45)			(45)		1,410	1,410			
100215380	LONG BEACH	CA		06/12/2025		2,268		(73)			(73)		2,195	2,195			
100177002	BIG BEAR LAKE	CA		01/16/2025		2,035		(76)			(76)		1,959	1,959			
100186423	NEWTON	MA		12/30/2024		2,407		(27)			(27)		2,380	2,380			
100245279	SURPRISE	AZ		10/06/2025		2,485		(45)			(45)		2,440	2,440			
100143464	LOS ANGELES	CA		02/16/2024		2,100		(27)			(27)		2,073	2,073			
100147436	MIDDLETOWN	NJ		04/03/2024		1,796		(54)			(54)		1,742	1,742			
100215399	STAMFORD	CT		06/12/2025		2,342		(40)			(40)		2,302	2,302			
100230000	LAKEWOOD	CA		08/22/2025		2,217		(66)			(66)		2,151	2,151			
100177486	MIAMI LAKES	FL		01/16/2025		2,199		(98)			(98)		2,101	2,101			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243351	ALPHARETTA	GA		09/26/2025		2,175		(69)			(69)		2,106	2,106			
100203975	LINDEN	NJ		03/28/2025		2,014		(88)			(88)		1,926	1,926			
100245173	FALLS CHURCH	VA		10/07/2025		2,730		(54)			(54)		2,676	2,676			
100133885	COCKEYSVILLE	MD		11/29/2023		4,347		(2)			(2)		4,345	4,345			
100202671	SEATTLE	WA		03/24/2025		2,331		(38)			(38)		2,293	2,293			
100100367	JAMAICA	NY		04/27/2023		3,461		303			303		3,764	3,764			
100099775	THE BRONX	NY		02/28/2023		2,192		281			281		2,473	2,473			
100272547	CHICAGO	IL		01/08/2026		3,401		(84)			(84)		3,317	3,317			
100167030	COROLLA	NC		09/13/2024		5,452		(66)			(66)		5,386	5,386			
100265527	RESEDA	CA		12/19/2025		1,483		(61)			(61)		1,422	1,422			
100254851	KENNEBUNK	ME		11/17/2025		2,274		(83)			(83)		2,191	2,191			
100282018	LOS ANGELES	CA		02/27/2026		1,415		(43)			(43)		1,372	1,372			
100141034	LOS ANGELES	CA		02/20/2024		1,893		(54)			(54)		1,839	1,839			
100118882	VACAVILLE	CA		08/30/2023		2,291		(29)			(29)		2,262	2,262			
100246972	SANTA CRUZ	CA		10/17/2025		3,096		(122)			(122)		2,974	2,974			
100140814	OAKLAND	CA		03/06/2024		2,194		(79)			(79)		2,115	2,115			
100283548	PASADENA	CA		03/13/2026		1,593		(46)			(46)		1,547	1,547			
100057738	WASHINGTON	DC		06/30/2021		4,985		(149)			(149)		4,836	4,836			
100215704	RENO	NV		06/13/2025		2,355		(2)			(2)		2,353	2,353			
100100990	LAS VEGAS	NV		04/28/2023		3,932		763			763		4,695	4,695			
100216223	ESCONDIDO	CA		06/20/2025		2,048		(59)			(59)		1,989	1,989			
100254738	CAMERON	MT		11/14/2025		2,582		(30)			(30)		2,552	2,552			
100116123	LOS ANGELES	CA		07/20/2023		3,487		752			752		4,239	4,239			
100235377	LOS ANGELES	CA		08/29/2025		2,130		(49)			(49)		2,081	2,081			
100215945	EAST PALO ALTO	CA		07/11/2025		2,129		(70)			(70)		2,059	2,059			
100221414	VAN NUYS	CA		07/22/2025		2,023		(62)			(62)		1,961	1,961			
100230038	WESTMINSTER	CA		08/25/2025		2,121		(75)			(75)		2,046	2,046			
100247531	ARLETA	CA		10/28/2025		1,779		(84)			(84)		1,695	1,695			
100219478	SANTA CRUZ	CA		07/07/2025		2,625		(5)			(5)		2,620	2,620			
100238345	YACHATS	OR		09/19/2025		2,328		(62)			(62)		2,266	2,266			
100277405	LOS ANGELES	CA		02/12/2026		1,522		(41)			(41)		1,481	1,481			
100255477	OCEANSIDE	CA		11/24/2025		2,568		(50)			(50)		2,518	2,518			
100213761	HUNTINGTON BEACH	CA		05/29/2025		2,338		(43)			(43)		2,295	2,295			
100215658	CASTROVILLE	CA		06/13/2025		2,311		(16)			(16)		2,295	2,295			
100141073	HUNTINGTON BEACH	CA		02/20/2024		2,294		(30)			(30)		2,264	2,264			
100267260	LATHROP	CA		12/24/2025		1,946		(55)			(55)		1,891	1,891			
100077991	AUBURN	CA		02/18/2022		5,045		(45)			(45)		5,000	5,000			
4010061646	WATERBURY	CT		10/27/2023		2,116		(30)			(30)		2,086	2,086			
100185335	BRIGHTON	MA		12/20/2024		2,699		58			58		2,757	2,757			
100172205	ANAHEIM	CA		10/17/2024		2,372		(56)			(56)		2,316	2,316			
100274095	SAN LUIS OBISPO	CA		01/27/2026		2,275		(70)			(70)		2,205	2,205			
100169334	TRACY	CA		09/27/2024		2,144		(41)			(41)		2,103	2,103			
100174651	CHATSWORTH	CA		10/31/2024		2,411		(52)			(52)		2,359	2,359			
100163804	MIAMI	FL		09/27/2024		2,779		(127)			(127)		2,652	2,652			
100168784	RANCHO PALOS VERDES	CA		09/26/2024		1,504		(30)			(30)		1,474	1,474			
100172818	SAN DIEGO	CA		12/06/2024		5,544		(113)			(113)		5,431	5,431			
100071882	SAN DIEGO	CA		11/05/2021		5,247		(96)			(96)		5,151	5,151			
100169283	MONTGOMERY	TX		09/27/2024		36,397		(1,197)			(1,197)		35,200	35,200			
100236958	LOS ANGELES	CA		09/12/2025		2,263		24			24		2,287	2,287			
100214139	PRINCEVILLE	HI		05/30/2025		2,495		(77)			(77)		2,418	2,418			
10019371 7	LOMA LINDA	CA		02/10/2025		2,173		(82)			(82)		2,091	2,091			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172519	GARFIELD	NJ		10/23/2024		3,179		(16)			(16)		3,163	3,163			
100148718	WASHINGTON	DC		04/17/2024		2,458		(63)			(63)		2,395	2,395			
100168761	MIAMI BEACH	FL		09/26/2024		6,471		(205)			(205)		6,266	6,266			
100117013	JAMAICA	NY		07/20/2023		3,008		571			571		3,579	3,579			
100088880	LAS VEGAS	NV		11/15/2022		2,465		(3)			(3)		2,462	2,462			
100076729	LONG BEACH	CA		12/30/2021		4,775		(295)			(295)		4,480	4,480			
100194708	ATLANTA	GA		02/21/2025		2,303		(28)			(28)		2,275	2,275			
100192803	CONCORD	CA		02/10/2025		1,649		(3)			(3)		1,646	1,646			
100079595	SAN DIEGO	CA		04/25/2022		7,242		(98)			(98)		7,144	7,144			
100110367	SAN FRANCISCO	CA		06/30/2023		3,011		47			47		3,058	3,058			
100210475	WHITTIER	CA		05/12/2025		2,038		(89)			(89)		1,949	1,949			
100254188	COLLEGE STATION	TX		11/06/2025		2,907		(67)			(67)		2,840	2,840			
100194735	DAVIS	CA		02/21/2025		2,397		(15)			(15)		2,382	2,382			
100238138	BRENTWOOD	CA		09/15/2025		1,566		(67)			(67)		1,499	1,499			
100161972	RANCHO CUCAMONGA	CA		07/31/2024		2,229		(65)			(65)		2,164	2,164			
100108447	BROOKLYN	NY		05/25/2023		2,204		(48)			(48)		2,156	2,156			
100228033	WESTON	FL		08/06/2025		2,244		(39)			(39)		2,205	2,205			
100143536	YONKERS	NY		02/21/2024		1,678		(68)			(68)		1,610	1,610			
100211879	SEATTLE	WA		05/19/2025		2,296		(8)			(8)		2,288	2,288			
100265409	LOS ANGELES	CA		12/19/2025		1,993		(60)			(60)		1,933	1,933			
100175033	LA VERNE	CA		11/05/2024		2,536		(43)			(43)		2,493	2,493			
100238689	BOSTON	MA		09/22/2025		2,334		(91)			(91)		2,243	2,243			
100237038	ANAHEIM	CA		09/12/2025		2,083		(96)			(96)		1,987	1,987			
100282008	COSTA MESA	CA		02/27/2026		2,187		(83)			(83)		2,104	2,104			
100100139	LOXAHATCHEE	FL		03/28/2023		2,371		52			52		2,423	2,423			
100174943	KATY	TX		10/31/2024		2,484		(47)			(47)		2,437	2,437			
100164163	LAKE FOREST	CA		08/21/2024		2,292		(80)			(80)		2,212	2,212			
100214131	ALEXANDRIA	VA		05/30/2025		1,992		(93)			(93)		1,899	1,899			
100142125	BURBANK	CA		02/29/2024		1,996		(34)			(34)		1,962	1,962			
4010081464	SHIRLEY	NY		08/27/2024		2,030		(75)			(75)		1,955	1,955			
100091079	FALLBROOK AREA	CA		01/31/2023		3,211		(103)			(103)		3,108	3,108			
100143538	JERSEY CITY	NJ		02/21/2024		2,391		(117)			(117)		2,274	2,274			
100255420	LOS ANGELES	CA		11/24/2025		1,941		(92)			(92)		1,849	1,849			
100176818	TORRANCE	CA		11/15/2024		2,197		(68)			(68)		2,129	2,129			
100209920	TRACY	CA		06/11/2025		328		(14)			(14)		314	314			
100176216	CHERRY VALLEY	CA		12/20/2024		2,490		(60)			(60)		2,430	2,430			
100246377	EL CAJON	CA		10/10/2025		2,338		(74)			(74)		2,264	2,264			
100248848	MARINA DEL REY	CA		10/29/2025		12,352		(352)			(352)		12,000	12,000			
100102805	TEMECULA	CA		06/22/2023		2,472		3			3		2,475	2,475			
100153083	CUTLER BAY	FL		06/27/2024		1,518		(24)			(24)		1,494	1,494			
100191670	KAMUELA	HI		01/31/2025		2,585		(56)			(56)		2,529	2,529			
100159555	DUVALL	WA		07/15/2024		2,469		49			49		2,518	2,518			
100137296	MELBOURNE BEACH	FL		12/01/2023		1,083		(32)			(32)		1,051	1,051			
100101019	UPLAND	CA		04/28/2023		3,944		811			811		4,755	4,755			
100116771	BROOKLYN	NY		07/20/2023		3,149		1,154			1,154		4,303	4,303			
100273414	FOSTER	OR		01/21/2026		11,985		(203)			(203)		11,782	11,782			
100177008	LADERA RANCH	CA		01/16/2025		2,363		(51)			(51)		2,312	2,312			
100253812	NORTH HOLLYWOOD	CA		10/30/2025		2,126		(88)			(88)		2,038	2,038			
100138770	DOWNSVILLE	LA		12/21/2023		1,550		20			20		1,570	1,570			
100261403	CHICAGO	IL		12/08/2025		2,275		(62)			(62)		2,213	2,213			
100254461	NEWBURYPORT	MA		11/07/2025		2,390		(77)			(77)		2,313	2,313			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100245169	ORLANDO	FL		10/07/2025		2,593		42			42		2,635	2,635			
100102704	SAN FRANCISCO	CA		06/22/2023		2,463		(29)			(29)		2,434	2,434			
100143684	PLYMOUTH	MA		02/22/2024		1,761		(59)			(59)		1,702	1,702			
100116146	SAN JOSE	CA		07/20/2023		3,292		510			510		3,802	3,802			
100235831	WHITTIER	CA		09/04/2025		1,679		(14)			(14)		1,665	1,665			
100265499	GLENDALE	CA		12/19/2025		1,613		(62)			(62)		1,551	1,551			
100139349	WEST BABYLON	NY		12/28/2023		1,700		(64)			(64)		1,636	1,636			
100264887	BOSTON	MA		12/17/2025		2,775		(90)			(90)		2,685	2,685			
100117575	DALY CITY	CA		07/20/2023		2,386		(41)			(41)		2,345	2,345			
100272377	HAWTHORNE	CA		01/08/2026		2,265		(61)			(61)		2,204	2,204			
100079583	AUSTIN	TX		04/25/2022		4,365		(46)			(46)		4,319	4,319			
100082231	PUERTA VALLARTA	MEX		04/14/2022		3,077							3,077	3,077			
100190840	MIAMI	FL		01/27/2025		2,477		21			21		2,498	2,498			
100160839	CORONA	CA		07/24/2024		2,218		(50)			(50)		2,168	2,168			
100235737	PRINCEVILLE	HI		09/22/2025		1,993		(29)			(29)		1,964	1,964			
100203382	CAMARILLO	CA		03/27/2025		2,281		(65)			(65)		2,216	2,216			
100153689	NEW YORK	NY		05/31/2024		2,131		(33)			(33)		2,098	2,098			
100247317	INDIO	CA		10/24/2025		1,886		(89)			(89)		1,797	1,797			
100191393	SAN FRANCISCO	CA		01/30/2025		2,342		(59)			(59)		2,283	2,283			
100090919	LOS ANGELES	CA		01/31/2023		2,689		35			35		2,724	2,724			
100118013	LOS ANGELES	CA		07/20/2023		3,089		169			169		3,258	3,258			
100071894	TRABUCO CANYON	CA		01/21/2022		4,951		(138)			(138)		4,813	4,813			
100180633	VIENNA	VA		11/26/2024		1,773		(50)			(50)		1,723	1,723			
100272227	PASADENA	CA		01/08/2026		2,405		(39)			(39)		2,366	2,366			
100228165	BLACK CANYON CITY	AZ		08/11/2025		1,884		(35)			(35)		1,849	1,849			
100131805	CAMARILLO	CA		10/06/2023		1,711		(1)			(1)		1,710	1,710			
100181353	COVINA	CA		12/06/2024		9,245		(294)			(294)		8,951	8,951			
100137421	LITCHFIELD PARK	AZ		01/11/2024		2,207		(93)			(93)		2,114	2,114			
100146964	GLENDALE	CA		03/26/2024		8,476		(123)			(123)		8,353	8,353			
100245172	MINNEAPOLIS	MN		10/07/2025		2,296		(54)			(54)		2,242	2,242			
100180767	SAN DIEGO	CA		11/26/2024		3,280		(38)			(38)		3,242	3,242			
100089739	FREMONT	CA		12/02/2022		1,995		38			38		2,033	2,033			
100229743	HONOLULU	HI		08/18/2025		2,059		(70)			(70)		1,989	1,989			
100230138	SAN FRANCISCO	CA		08/25/2025		2,388		(50)			(50)		2,338	2,338			
100218968	BELL GARDENS	CA		06/27/2025		1,895		(78)			(78)		1,817	1,817			
100206521	CERRITOS	CA		04/22/2025		12,170		(199)			(199)		11,971	11,971			
100216077	CORONA	CA		06/17/2025		33,141		(78)			(78)		33,063	33,063			
100216009	HAYWARD	CA		07/11/2025		2,236		(46)			(46)		2,190	2,190			
100203989	LAS VEGAS	NV		03/28/2025		2,007		(92)			(92)		1,915	1,915			
100226967	OXNARD	CA		07/30/2025		2,413		(1)			(1)		2,412	2,412			
100238048	GLENWOOD SPRINGS	CO		10/03/2025		2,352		(62)			(62)		2,290	2,290			
100193782	BROOKLYN	NY		02/10/2025		2,173		(101)			(101)		2,072	2,072			
100135588	VON ORMY	TX		11/09/2023		12,420		38			38		12,458	12,458			
100143399	CLAREMONT	CA		02/16/2024		2,077		(19)			(19)		2,058	2,058			
100172823	HOLLISTER	CA		12/06/2024		2,434		(32)			(32)		2,402	2,402			
100129238	SEDONA	AZ		11/03/2023		3,457		(36)			(36)		3,421	3,421			
100210427	MOUNT PLEASANT	SC		05/12/2025		2,440		(3)			(3)		2,437	2,437			
4010055270	ROCKMART	GA		08/24/2023		2,100		(40)			(40)		2,060	2,060			
100152028	PROSPER	TX		05/14/2024		2,631							2,631	2,631			
100199132	RIVERSIDE	CA		04/04/2025		2,947		(101)			(101)		2,846	2,846			
100138210	CALABASAS	CA		12/14/2023		2,007		(29)			(29)		1,978	1,978			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144113	LOS ANGELES	CA		03/07/2024		3,365		(12)			(12)		3,353	3,353			
100211428	OAKLAND	CA		05/16/2025		10,079		(357)			(357)		9,722	9,722			
100080040	SANTA BARBARA	CA		04/08/2022		6,252		161			161		6,413	6,413			
100171278	LONG BEACH	CA		10/16/2024		2,367		(82)			(82)		2,285	2,285			
100273921	PASO ROBLES	CA		01/26/2026		2,214		(7)			(7)		2,207	2,207			
100201446	LAKESIDE	CA		03/12/2025		4,504		(58)			(58)		4,446	4,446			
4010096024	MASTIC BEACH	NY		03/28/2025		2,003		(68)			(68)		1,935	1,935			
100203984	VALLEY VILLAGE	CA		03/28/2025		2,009		(65)			(65)		1,944	1,944			
100245117	MOUNTAIN HOUSE	CA		10/07/2025		3,949		(86)			(86)		3,863	3,863			
100274025	SAN DIEGO	CA		01/26/2026		1,895		(40)			(40)		1,855	1,855			
100116110	GRANADA HILLS	CA		07/20/2023		2,294		427			427		2,721	2,721			
100201802	SAN LUIS OBISPO	CA		03/18/2025		3,297		(47)			(47)		3,250	3,250			
100209226	CHULA VISTA	CA		04/29/2025		2,867		(9)			(9)		2,858	2,858			
100135149	KATY	TX		12/15/2023		407,582		(3,674)			(3,674)		403,908	403,908			
100191261	MIAMI	FL		01/29/2025		1,756		(64)			(64)		1,692	1,692			
100189403	TAHOE CITY	CA		01/14/2025		2,085		(17)			(17)		2,068	2,068			
100116117	SAN FRANCISCO	CA		07/20/2023		4,119		(12)			(12)		4,107	4,107			
100137374	SOUTH LAKE	TX		12/05/2023		2,156		(23)			(23)		2,133	2,133			
100195356	STAMFORD	CT		02/24/2025		2,368		(2)			(2)		2,366	2,366			
100203911	SAN FRANCISCO	CA		03/28/2025		2,208		(70)			(70)		2,138	2,138			
100255449	WESTMINSTER	CA		11/24/2025		2,078		(89)			(89)		1,989	1,989			
100201597	MIAMI	FL		03/13/2025		2,059		(55)			(55)		2,004	2,004			
100193164	SANTA CRUZ	CA		03/20/2025		2,238		(48)			(48)		2,190	2,190			
100282144	LAKEWOOD	CA		02/27/2026		1,553		(35)			(35)		1,518	1,518			
100201660	IRVINE	CA		03/13/2025		2,138		(86)			(86)		2,052	2,052			
100265520	CHATSWORTH	CA		12/19/2025		2,244		(53)			(53)		2,191	2,191			
100191034	LITCHFIELD PARK	AZ		01/29/2025		1,837		(48)			(48)		1,789	1,789			
100214730	FLUSHING	NY		06/11/2025		2,281		13			13		2,294	2,294			
100202188	NORTHRIDGE	CA		03/18/2025		2,321		(35)			(35)		2,286	2,286			
100204438	RANCHO CUCAMONGA	CA		04/03/2025		2,370		(22)			(22)		2,348	2,348			
100205098	UPLAND	CA		04/11/2025		2,348		(99)			(99)		2,249	2,249			
100078469	WHITTIER	CA		01/25/2022		676		(12)			(12)		664	664			
100216392	HAYWARD	CA		06/20/2025		2,408		6			6		2,414	2,414			
100189200	LYNN	MA		01/13/2025		2,887		(30)			(30)		2,857	2,857			
100254123	ANAHEIM	CA		12/12/2025		33,904		(574)			(574)		33,330	33,330			
100189462	NAVARRE	FL		01/15/2025		1,750		(48)			(48)		1,702	1,702			
100108907	CELEBRATION	FL		05/31/2023		2,051		(108)			(108)		1,943	1,943			
100176819	THOUSAND OAKS	CA		11/15/2024		2,401		(32)			(32)		2,369	2,369			
100167534	TARZANA AREA LOS ANGELES	CA		10/31/2024		2,284		(83)			(83)		2,201	2,201			
100167547	HENDERSON	NV		10/31/2024		2,297		(88)			(88)		2,209	2,209			
100246419	RIVERSIDE	CA		10/10/2025		1,647		(76)			(76)		1,571	1,571			
100212396	DALY CITY	CA		05/28/2025		2,925		(5)			(5)		2,920	2,920			
100201937	COTO DE CAZA	CA		03/18/2025		2,212		(85)			(85)		2,127	2,127			
100254085	SEATTLE	WA		11/06/2025		1,559		(60)			(60)		1,499	1,499			
100220018	CLERMONT	FL		07/30/2025		2,125		(50)			(50)		2,075	2,075			
100218224	ANAHEIM	CA		06/26/2025		1,941		(91)			(91)		1,850	1,850			
100178447	ELBERT	CO		11/21/2024		2,053		(59)			(59)		1,994	1,994			
100161531	CHULA VISTA	CA		07/30/2024		2,278		(47)			(47)		2,231	2,231			
100128233	PARKLAND	FL		09/14/2023		1,437		(24)			(24)		1,413	1,413			
100234709	INGLEWOOD	CA		08/28/2025		2,127		(71)			(71)		2,056	2,056			
100282195	YUCAIPA	CA		02/27/2026		1,437		(48)			(48)		1,389	1,389			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254766	DALLAS	TX		11/14/2025		2,598		(1)			(1)		2,597	2,597			
100166111	SANTA ANA	CA		09/09/2024		2,383		(36)			(36)		2,347	2,347			
100170502	ALTADENA	CA		10/09/2024		3,006		(82)			(82)		2,924	2,924			
100173811	MIAMI	FL		10/31/2024		2,012		(51)			(51)		1,961	1,961			
100213778	HUNTINGTON BEACH	CA		05/29/2025		2,246		(41)			(41)		2,205	2,205			
100277380	SUNLAND	CA		02/12/2026		1,887		(85)			(85)		1,802	1,802			
100171111	SCOTTSDALE	AZ		11/22/2024		2,331		(89)			(89)		2,242	2,242			
100191718	LOS ANGELES	CA		02/20/2025		2,207		(62)			(62)		2,145	2,145			
100172330	BUENA PARK	CA		10/23/2024		2,426		(46)			(46)		2,380	2,380			
100261681	KNOXVILLE	TN		12/12/2025		2,364		(72)			(72)		2,292	2,292			
100272780	SAN PEDRO	CA		01/13/2026		2,378		(19)			(19)		2,359	2,359			
100193793	THOUSAND OAKS	CA		02/10/2025		1,477		(54)			(54)		1,423	1,423			
100272900	FULLERTON	CA		01/12/2026		1,282		(56)			(56)		1,226	1,226			
100184971	JAMAICA	NY		12/19/2024		2,183		(59)			(59)		2,124	2,124			
100248869	COLORADO SPRINGS	CO		10/29/2025		2,429		(81)			(81)		2,348	2,348			
100180666	CHINO HILLS	CA		11/26/2024		1,508		(43)			(43)		1,465	1,465			
100219472	SANTA FE	NM		07/07/2025		2,400		(53)			(53)		2,347	2,347			
100277339	LOS ANGELES	CA		02/12/2026		2,181		(41)			(41)		2,140	2,140			
100266816	ACTON AREA	CA		12/23/2025		1,949		(90)			(90)		1,859	1,859			
4010061272	ELYRIA	OH		01/30/2024		1,984		(62)			(62)		1,922	1,922			
100246101	ZEPHYR COVE	NV		10/08/2025		2,322		(51)			(51)		2,271	2,271			
100172937	WATSONVILLE	CA		10/25/2024		1,607		(44)			(44)		1,563	1,563			
100116635	SAN FRANCISCO	CA		07/20/2023		3,708		960			960		4,668	4,668			
100103380	CYPRESS	TX		06/16/2023		2,041		(75)			(75)		1,966	1,966			
100135418	WASHINGTON	DC		11/13/2023		2,225		12			12		2,237	2,237			
100265404	ANTIOCH	CA		12/19/2025		3,094		(141)			(141)		2,953	2,953			
100081165	WASHINGTON	DC		03/18/2022		4,939		97			97		5,036	5,036			
100192624	SOMERVILLE	MA		02/10/2025		2,234		(25)			(25)		2,209	2,209			
100081171	WASHINGTON	DC		03/18/2022		4,940		97			97		5,037	5,037			
100186269	NORCO	CA		12/27/2024		308,081		(5,624)			(5,624)		302,457	302,457			
100220087	HOUSTON	TX		08/06/2025		2,287		31			31		2,318	2,318			
100082149	BLUFFDALE	UT		04/14/2022		4,431		(38)			(38)		4,393	4,393			
100274104	KIRKLAND	WA		01/27/2026		2,027		(62)			(62)		1,965	1,965			
100273956	MIAMI	FL		01/26/2026		2,162		(98)			(98)		2,064	2,064			
100266761	CAVE CREEK	AZ		12/22/2025		2,203		(31)			(31)		2,172	2,172			
100120190	LAS VEGAS	NV		08/18/2023		1,381		(46)			(46)		1,335	1,335			
100272048	ELLICOTT CITY	MD		01/08/2026		2,347		(15)			(15)		2,332	2,332			
100100974	BROOKLYN	NY		04/28/2023		4,032		734			734		4,766	4,766			
100116675	HONOLULU	HI		07/20/2023		3,584		1,222			1,222		4,806	4,806			
100261140	JERSEY CITY	NJ		12/05/2025		3,390		(49)			(49)		3,341	3,341			
100199310	SAN CLEMENTE	CA		03/05/2025		2,127		(72)			(72)		2,055	2,055			
100258053	LIVERMORE	CA		11/26/2025		2,622		(96)			(96)		2,526	2,526			
100140835	CHAGRIN FALLS	OH		03/06/2024		1,157		8			8		1,165	1,165			
100073561	INGLEWOOD	CA		11/19/2021		4,645		(198)			(198)		4,447	4,447			
100199218	KIHEI	HI		04/09/2025		2,190		(79)			(79)		2,111	2,111			
100274093	PARKLAND	FL		01/27/2026		1,615		(60)			(60)		1,555	1,555			
100201587	CERRITOS	CA		03/13/2025		2,202		(62)			(62)		2,140	2,140			
100255063	NORTH HILLS	CA		11/19/2025		2,157		(81)			(81)		2,076	2,076			
100254775	TORRANCE	CA		11/14/2025		2,369		(83)			(83)		2,286	2,286			
100272817	CLAREMONT	CA		01/13/2026		2,457		(73)			(73)		2,384	2,384			
4010081505	DAYTON	OH		09/27/2024		2,006		(81)			(81)		1,925	1,925			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100265011	HACIENDA HEIGHTS	CA		12/17/2025		2,059		(70)			(70)		1,989	1,989			
100226551	SYLMAR	CA		07/30/2025		1,845		(74)			(74)		1,771	1,771			
100235715	MIAMI	FL		09/22/2025		2,214		(75)			(75)		2,139	2,139			
100243690	OJAI	CA		09/29/2025		1,926		(65)			(65)		1,861	1,861			
100226538	TUJUNGA	CA		07/30/2025		1,941		(80)			(80)		1,861	1,861			
100261610	ALHAMBRA	CA		12/15/2025		2,250		(74)			(74)		2,176	2,176			
100220156	WILSONVILLE	OR		08/25/2025		2,775		(98)			(98)		2,677	2,677			
403052726	WOODBURY HEIGHTS	NJ		11/04/2024		2,425		(20)			(20)		2,405	2,405			
100134373	HOLLISTER	CA		10/27/2023		1,598		1			1		1,599	1,599			
100170048	CORONA	CA		11/08/2024		2,504		(54)			(54)		2,450	2,450			
100189022	SAN LEANDRO	CA		01/09/2025		2,960		(113)			(113)		2,847	2,847			
100238372	RIDGEFIELD	WA		09/19/2025		1,978		(59)			(59)		1,919	1,919			
100172815	THOUSAND OAKS	CA		12/06/2024		11,715		(188)			(188)		11,527	11,527			
100174512	WINTER GARDEN	FL		10/31/2024		2,101		(48)			(48)		2,053	2,053			
100150147	LOS ANGELES	CA		06/14/2024		2,138		(101)			(101)		2,037	2,037			
100277174	WINDERMERE	FL		02/10/2026		1,202		(76)			(76)		1,126	1,126			
100230024	ST AUGUSTINE	FL		08/25/2025		2,130		(67)			(67)		2,063	2,063			
100220633	LAKEWOOD	NJ		07/17/2025		2,135		(72)			(72)		2,063	2,063			
100177196	SCOTTSDALE	AZ		01/16/2025		2,746		(35)			(35)		2,711	2,711			
100221600	ORLANDO	FL		07/22/2025		2,179		(15)			(15)		2,164	2,164			
100218996	CASTAIC	CA		06/27/2025		2,215		(51)			(51)		2,164	2,164			
100248933	GARDEN GROVE	CA		10/29/2025		1,794		(56)			(56)		1,738	1,738			
100145778	BEVERLY HILLS	CA		05/08/2024		3,147		(41)			(41)		3,106	3,106			
100181583	GLENDALE	CA		12/09/2024		2,282		(132)			(132)		2,150	2,150			
100115594	DORAL	FL		07/19/2023		2,445		(11)			(11)		2,434	2,434			
100141590	LOS ANGELES	CA		01/30/2024		1,961		(34)			(34)		1,927	1,927			
100100259	BROOKLYN	NY		03/17/2023		1,972		240			240		2,212	2,212			
100209179	JULIAN	CA		04/30/2025		1,754		(63)			(63)		1,691	1,691			
100177572	FAYETTEVILLE	GA		01/16/2025		2,225		(7)			(7)		2,218	2,218			
100220045	SEATTLE	WA		07/30/2025		2,233		(71)			(71)		2,162	2,162			
100255040	CHULA VISTA	CA		11/19/2025		2,575		(61)			(61)		2,514	2,514			
100102746	VALENCIA	CA		06/22/2023		2,123		(58)			(58)		2,065	2,065			
100216161	CANOGA PARK	CA		06/18/2025		2,053		(63)			(63)		1,990	1,990			
100084793	LIVERMORE	CA		08/02/2022		3,133		59			59		3,192	3,192			
100065831	MIAMI BEACH	FL		07/23/2021		5,683		(211)			(211)		5,472	5,472			
100190697	ALAMEDA	CA		01/28/2025		2,209		(48)			(48)		2,161	2,161			
100186290	SAN JOSE	CA		12/27/2024		2,320		(35)			(35)		2,285	2,285			
100235430	GLENDALE, AREA OF MONTROSE	CA		08/29/2025		2,005		(70)			(70)		1,935	1,935			
100254610	PHOENIX	MD		11/10/2025		2,790		(78)			(78)		2,712	2,712			
100172976	NAPLES	FL		10/25/2024		2,454		(73)			(73)		2,381	2,381			
100100368	CORONA	NY		04/27/2023		3,280		176			176		3,456	3,456			
100272012	BURBANK	CA		01/08/2026		2,273		(65)			(65)		2,208	2,208			
100246522	SEBASTOPOL	CA		10/10/2025		2,526		(98)			(98)		2,428	2,428			
100235431	SAN DIEGO	CA		08/29/2025		3,881		(174)			(174)		3,707	3,707			
100079405	AROMAS	CA		03/17/2022		3,516		(176)			(176)		3,340	3,340			
100203005	LAGUNA BEACH	CA		04/25/2025		2,191		(90)			(90)		2,101	2,101			
100165072	MASPETH	NY		08/28/2024		2,305		(33)			(33)		2,272	2,272			
100202989	BASALT	CO		04/25/2025		2,212		(61)			(61)		2,151	2,151			
100265405	CASTLE ROCK	CO		12/19/2025		2,191		(65)			(65)		2,126	2,126			
100185734	RIVERSIDE	CA		12/23/2024		6,660		(214)			(214)		6,446	6,446			
100142503	EAGLE	ID		02/08/2024		2,274		(48)			(48)		2,226	2,226			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100265458	PALOS VERDES ESTATES	CA		12/19/2025		1,615		(54)			(54)		1,561	1,561			
100178332	INGLEWOOD	CA		11/19/2024		2,314		(36)			(36)		2,278	2,278			
100161733	SAN JOSE	CA		07/30/2024		2,777		(86)			(86)		2,691	2,691			
100248926	PALM DESERT	CA		10/29/2025		3,192		(50)			(50)		3,142	3,142			
100103780	JUPITER	FL		05/10/2023		2,344		12			12		2,356	2,356			
100247591	SOUTHBOROUGH	MA		10/29/2025		2,049		(69)			(69)		1,980	1,980			
100209983	UPLAND	CA		06/11/2025		26,830		(830)			(830)		26,000	26,000			
100169903	BODEGA BAY	CA		11/08/2024		3,849		(139)			(139)		3,710	3,710			
100206571	SAN JOSE	CA		04/22/2025		2,377		(68)			(68)		2,309	2,309			
100160928	EVERETT	WA		07/24/2024		1,942		(47)			(47)		1,895	1,895			
100209156	TRACY	CA		04/30/2025		2,099		(50)			(50)		2,049	2,049			
100078444	LAKE ARROWHEAD	CA		01/21/2022		5,131		(58)			(58)		5,073	5,073			
100201790	ROSEMEAD	CA		03/18/2025		1,824		(85)			(85)		1,739	1,739			
100245062	SYLMAR	CA		09/30/2025		12,489		(200)			(200)		12,289	12,289			
100186297	MORENO VALLEY	CA		12/27/2024		2,021		(46)			(46)		1,975	1,975			
100228046	CHULA VISTA	CA		08/07/2025		11,452		(331)			(331)		11,121	11,121			
100268626	SAN DIEGO	CA		12/29/2025		2,373		(34)			(34)		2,339	2,339			
100176704	BROOKLYN	NY		11/15/2024		1,147		(11)			(11)		1,136	1,136			
100117177	LA MESA	CA		07/20/2023		3,409		527			527		3,936	3,936			
100193749	CORTE MADERA	CA		02/10/2025		2,088		(95)			(95)		1,993	1,993			
100219473	FRASER	CO		07/07/2025		5,808		(136)			(136)		5,672	5,672			
100243427	GLENN DALE	MD		09/26/2025		2,088		(90)			(90)		1,998	1,998			
100272551	MAMMOTH LAKES	CA		01/08/2026		3,885		(144)			(144)		3,741	3,741			
100116300	ROSEMEAD	CA		07/20/2023		3,577		1,147			1,147		4,724	4,724			
100206957	TUJUNGA	CA		04/25/2025		210,061		(8,794)			(8,794)		201,267	201,267			
100166395	NORRIDGE	IL		10/24/2024		2,993		(20)			(20)		2,973	2,973			
100090909	INDIAN LAND	SC		01/31/2023		2,513		(5)			(5)		2,508	2,508			
100154065	PALM SPRINGS	CA		06/06/2024		4,777		(73)			(73)		4,704	4,704			
100265053	BUFORD	GA		12/17/2025		2,230		(15)			(15)		2,215	2,215			
100101056	BROOKLYN	NY		04/28/2023		4,010		792			792		4,802	4,802			
100071953	ARCADIA	CA		01/21/2022		3,234		(129)			(129)		3,105	3,105			
100185289	SAN FRANCISCO	CA		01/24/2025		2,155		(67)			(67)		2,088	2,088			
4010072741	MASTIC BEACH	NY		04/29/2024		1,820		(66)			(66)		1,754	1,754			
100274001	LOS ANGELES	CA		01/26/2026		2,949		(97)			(97)		2,852	2,852			
100219550	SEVIERVILLE	TN		07/07/2025		1,907		(51)			(51)		1,856	1,856			
100091748	SYLMAR	CA		03/24/2023		(4,928)		5	(2)		7		(4,921)	615		5,536	5,536
100254370	SEATTLE	WA		11/07/2025		2,160		(89)			(89)		2,071	2,071			
100115114	SACRAMENTO	CA		07/17/2023		2,476		(63)			(63)		2,413	2,413			
100238059	LOS ANGELES	CA		10/03/2025		2,244		(31)			(31)		2,213	2,213			
100129426	CHULA VISTA	CA		09/29/2023		5,484		(26)			(26)		5,458	5,458			
100065821	SAN DIMAS	CA		07/23/2021		6,280		(231)			(231)		6,049	6,049			
100146966	LOS ANGELES	CA		03/26/2024		2,376		(4)			(4)		2,372	2,372			
100211519	SAN PEDRO	CA		06/05/2025		10,157		(325)			(325)		9,832	9,832			
100140884	NEWNAN	GA		01/25/2024		1,870		1			1		1,871	1,871			
100212530	WAYNE	NJ		05/29/2025		7,003		(18)			(18)		6,985	6,985			
100277488	SHADY SIDE	MD		02/13/2026		2,274		(30)			(30)		2,244	2,244			
100176838	ESCONDIDO	CA		11/15/2024		3,265		(121)			(121)		3,144	3,144			
100246371	RIVERSIDE	CA		10/10/2025		1,929		(64)			(64)		1,865	1,865			
100147136	MISSION VIEJO	CA		05/08/2024		2,297		(26)			(26)		2,271	2,271			
100221775	LOS ANGELES	CA		07/25/2025		1,251		(1)			(1)		1,250	1,250			
4010082204	SELDEN	NY		09/27/2024		2,026		(47)			(47)		1,979	1,979			

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100194481	FALLS CHURCH	VA		02/14/2025		18,581		(705)			(705)		17,876	17,876			
100169916	DANBURY	CT		11/08/2024		2,128							2,128	2,128			
100212592	NIPOMO	CA		05/29/2025		856,076		(26,937)			(26,937)		829,139	829,139			
100206608	LAKE HAVASU CITY	AZ		04/23/2025		2,348		(20)			(20)		2,328	2,328			
100188960	APACHE JUNCTION	AZ		01/09/2025		1,921		(86)			(86)		1,835	1,835			
100138656	DAVIE	FL		02/02/2024		2,147		(129)			(129)		2,018	2,018			
100159711	MILTON	WA		08/23/2024		2,041		(77)			(77)		1,964	1,964			
100153153	COROLLA	NC		05/28/2024		5,446		1,323			1,323		6,769	6,769			
100116315	BROOKLYN	NY		07/20/2023		3,709		1,178			1,178		4,887	4,887			
100277641	SAVANNAH	GA		02/19/2026		2,101		(51)			(51)		2,050	2,050			
100273108	PORTLAND	OR		01/15/2026		2,078		(51)			(51)		2,027	2,027			
100084738	RIDGEFIELD	WA		08/02/2022		2,787		38			38		2,825	2,825			
100081548	SAN JOSE	CA		03/18/2022		4,624		129			129		4,753	4,753			
100116631	TUJUNGA AREA LOS ANGELES	CA		07/20/2023		3,679		1,074			1,074		4,753	4,753			
100151439	KAILUA-KONA	HI		05/10/2024		2,354		5			5		2,359	2,359			
100153796	HERRIMAN	UT		07/10/2024		3,168		7			7		3,175	3,175			
100245973	VAIL	AZ		10/07/2025		3,226		(55)			(55)		3,171	3,171			
100143461	VACAVILLE	CA		02/16/2024		1,674		(12)			(12)		1,662	1,662			
100253601	SCOTTSDALE	AZ		10/30/2025		2,374		(44)			(44)		2,330	2,330			
100156290	SOUTHLAKE	TX		07/25/2024		3,832		(40)			(40)		3,792	3,792			
100204929	LOS ANGELES	CA		04/10/2025		2,234		(68)			(68)		2,166	2,166			
100178275	NANTUCKET	MA		11/19/2024		3,087		(94)			(94)		2,993	2,993			
100193688	PARKLAND	FL		02/10/2025		3,190		(149)			(149)		3,041	3,041			
100109785	FELTON	CA		08/04/2023		2,752		31			31		2,783	2,783			
100219675	SOUTH LAKE TAHOE	CA		07/07/2025		2,493		(1)			(1)		2,492	2,492			
100120554	WEST HOLLYWOOD	CA		08/18/2023		2,519		(15)			(15)		2,504	2,504			
100272790	MARIETTA	GA		01/13/2026		2,420		(57)			(57)		2,363	2,363			
100110519	BELMONT	MA		06/30/2023		2,921		50			50		2,971	2,971			
100157141	FOREST GROVE	OR		02/20/2025		2,117		(34)			(34)		2,083	2,083			
4010066446	MASTIC BEACH	NY		01/10/2024		1,785		(66)			(66)		1,719	1,719			
100254078	SAN DIEGO	CA		11/06/2025		2,322		(63)			(63)		2,259	2,259			
100273393	OXNARD	CA		01/21/2026		1,484		(50)			(50)		1,434	1,434			
100116081	SAN JOSE	CA		07/20/2023		6,305		145			145		6,450	6,450			
100145780	CORONA	CA		05/08/2024		1,986		(76)			(76)		1,910	1,910			
100160464	SACRAMENTO	CA		07/19/2024		2,265		(47)			(47)		2,218	2,218			
100189003	MOORPARK	CA		01/09/2025		1,576		(60)			(60)		1,516	1,516			
100130356	ARLINGTON	TX		09/28/2023		1,557		(46)			(46)		1,511	1,511			
100157809	PALM BEACH GARDENS	FL		08/01/2024		2,238		(17)			(17)		2,221	2,221			
100082622	GRANADA HILLS	CA		04/14/2022		3,588		(40)			(40)		3,548	3,548			
100267358	ESCONDIDO	CA		12/24/2025		2,338		(58)			(58)		2,280	2,280			
100170490	INGLEWOOD	CA		10/09/2024		2,900		(153)			(153)		2,747	2,747			
100155974	SAN JUAN CAPISTRANO	CA		06/18/2024		2,148		(3)			(3)		2,145	2,145			
100155111	WASHINGTON	DC		07/19/2024		1,750		(13)			(13)		1,737	1,737			
100108893	HOUSTON	TX		05/31/2023		2,494		(50)			(50)		2,444	2,444			
100118778	GILROY	CA		07/25/2023		2,222		(39)			(39)		2,183	2,183			
100082980	WOODLAND HILLS	CA		05/05/2022		71,089		(1,480)			(1,480)		69,609	69,609			
100246421	SAN FRANCISCO	CA		10/10/2025		2,239		(92)			(92)		2,147	2,147			
100078454	SANTA CLARITA	CA		01/25/2022		3,923		(201)			(201)		3,722	3,722			
100110010	SAN DIEGO	CA		06/23/2023		2,156		(38)			(38)		2,118	2,118			
4010074025	MASTIC BEACH	NY		04/29/2024		1,876		(67)			(67)		1,809	1,809			
100170267	GILROY	CA		10/08/2024		2,772		(43)			(43)		2,729	2,729			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118708	WELLINGTON	FL		07/25/2023		2,673		(31)			(31)		2,642	2,642			
100238008	SAN BRUNO	CA		10/10/2025		1,522		(52)			(52)		1,470	1,470			
100165612	WEST HILLS AREA LOS ANGELES	CA		10/04/2024		2,205		(24)			(24)		2,181	2,181			
100277035	LOS ANGELES	CA		02/06/2026		1,359		(60)			(60)		1,299	1,299			
100120507	EL CAJON	CA		08/18/2023		7,200		(186)			(186)		7,014	7,014			
100282191	NASHVILLE	TN		02/27/2026		1,531		(19)			(19)		1,512	1,512			
100065838	NEWPORT BEACH	CA		07/23/2021		4,813		(180)			(180)		4,633	4,633			
100076436	FORT LAUDERDALE	FL		12/23/2021		16,069		(49)			(49)		16,020	16,020			
100159944	MIRAMAR	FL		08/16/2024		1,578		(125)			(125)		1,453	1,453			
100147581	EAST BOSTON	MA		04/04/2024		2,284		(28)			(28)		2,256	2,256			
100137737	KEKAHA	HI		12/08/2023		2,005		(14)			(14)		1,991	1,991			
100177009	GOLETA	CA		01/16/2025		1,041		(38)			(38)		1,003	1,003			
100267328	GLENDALE	CA		12/24/2025		2,308		(100)			(100)		2,208	2,208			
100100944	YUCAIPA	CA		04/28/2023		2,404		65			65		2,469	2,469			
100100993	RIVERSIDE	CA		04/28/2023		3,933		266			266		4,199	4,199			
100173039	SALEM	OR		10/25/2024		2,528		(56)			(56)		2,472	2,472			
100238748	PHOENIX	AZ		09/22/2025		2,070		(50)			(50)		2,020	2,020			
100145822	MIAMI	FL		03/15/2024		1,881		(24)			(24)		1,857	1,857			
100173990	CAMBRIDGE	MA		10/31/2024		2,031		(95)			(95)		1,936	1,936			
100194520	SAN DIEGO	CA		02/14/2025		2,204		(88)			(88)		2,116	2,116			
100065815	OAKLAND	CA		07/23/2021		6,219		(234)			(234)		5,985	5,985			
4010065877	MASTIC BEACH	NY		01/10/2024		1,773		(65)			(65)		1,708	1,708			
100078696	ARCADIA	CA		02/02/2022		4,728		19			19		4,747	4,747			
100216209	BUENA PARK	CA		06/20/2025		2,047		(50)			(50)		1,997	1,997			
100079793	OAKLAND	CA		04/08/2022		4,734		417			417		5,151	5,151			
100091860	OAKLAND PARK	FL		01/30/2023		2,189		(60)			(60)		2,129	2,129			
100138870	BELLFLOWER	CA		12/21/2023		2,183		(39)			(39)		2,144	2,144			
100200215	LIGHTHOUSE POINT	FL		03/07/2025		2,472		(34)			(34)		2,438	2,438			
100087463	MIAMI	FL		10/25/2022		3,166		131			131		3,297	3,297			
100185166	BUENA PARK	CA		12/20/2024		892		(38)			(38)		854	854			
100157137	LA VERNE	CA		02/20/2025		3,660		48			48		3,708	3,708			
100254773	JURUPA VALLEY	CA		11/14/2025		3,116		(43)			(43)		3,073	3,073			
100220673	WALNUT CREEK	CA		07/17/2025		2,246		(50)			(50)		2,196	2,196			
100254082	MATTHEWS	NC		11/06/2025		2,262		(106)			(106)		2,156	2,156			
100254099	SAN JOSE	CA		11/06/2025		2,449		(76)			(76)		2,373	2,373			
100081883	SANTA ROSA BEACH	FL		03/31/2022		4,021		(111)			(111)		3,910	3,910			
100226613	GARDEN GROVE	CA		07/30/2025		1,432		(33)			(33)		1,399	1,399			
100245273	REDMOND	OR		10/06/2025		2,922		(82)			(82)		2,840	2,840			
100189404	EL DORADO HILLS	CA		01/14/2025		2,174		(61)			(61)		2,113	2,113			
100119594	CORONA	CA		07/31/2023		13,373		(162)			(162)		13,211	13,211			
100127610	LOS ANGELES	CA		09/08/2023		2,489		(4)			(4)		2,485	2,485			
100186343	KENT	WA		12/30/2024		2,243		(13)			(13)		2,230	2,230			
4010046246	JACKSON	TN		03/22/2023		2,392		(39)			(39)		2,353	2,353			
100215782	KAILUA KONA	HI		06/12/2025		11,825		(211)			(211)		11,614	11,614			
100235901	CHICAGO	IL		09/04/2025		2,208		(44)			(44)		2,164	2,164			
100248855	CARMEL	CA		10/29/2025		2,232		(63)			(63)		2,169	2,169			
100071939	COCONUT GROVE	FL		01/21/2022		5,064		(106)			(106)		4,958	4,958			
100227979	PLEASANT GROVE	UT		08/04/2025		2,174		(62)			(62)		2,112	2,112			
100184954	NAPLES	FL		12/19/2024		2,947		(67)			(67)		2,880	2,880			
100168809	FREDERICK	MD		09/26/2024		1,709		(50)			(50)		1,659	1,659			
100219282	SAN JOSE	CA		06/30/2025		1,995		(4)			(4)		1,991	1,991			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245158	LITTLETON	CO		10/07/2025		2,210		(47)			(47)		2,163	2,163			
100245322	SOMERVILLE	MA		10/06/2025		2,318		(74)			(74)		2,244	2,244			
100144136	LOS ANGELES	CA		03/07/2024		2,569		(3)			(3)		2,566	2,566			
100226973	BURBANK	CA		07/30/2025		2,176		(47)			(47)		2,129	2,129			
100235759	HOUSTON	TX		09/22/2025		3,595		(128)			(128)		3,467	3,467			
100138774	PROSPER	TX		12/21/2023		1,624		(31)			(31)		1,593	1,593			
100227176	QUINCY	MA		07/30/2025		2,192		(31)			(31)		2,161	2,161			
100277665	RANCHO CUCAMONGA	CA		02/19/2026		1,617		(77)			(77)		1,540	1,540			
100214495	LOS ANGELES	CA		06/06/2025		2,186		5			5		2,191	2,191			
100129864	WEST PALM BEACH	FL		09/27/2023		1,959		(65)			(65)		1,894	1,894			
100130312	WEST HILLS	CA		09/28/2023		1,911		(33)			(33)		1,878	1,878			
100284595	SAN DIEGO	CA		03/26/2026		2,305		(56)			(56)		2,249	2,249			
100216625	LAWNDALE	CA		06/23/2025		2,115		(27)			(27)		2,088	2,088			
100214610	BOUNTIFUL	UT		06/09/2025		4,038		(38)			(38)		4,000	4,000			
100277360	SYLMAR	CA		02/12/2026		1,136		(45)			(45)		1,091	1,091			
100079243	WOODINVILLE	WA		02/25/2022		5,301		(99)			(99)		5,202	5,202			
100155211	LOS ANGELES	CA		07/19/2024		2,460		(53)			(53)		2,407	2,407			
100174908	HAYMARKET	VA		10/31/2024		3,776		(88)			(88)		3,688	3,688			
4010051393	DUNDALK	MD		05/31/2023		2,628		(57)			(57)		2,571	2,571			
100258369	RENO	NV		12/05/2025		2,046		(92)			(92)		1,954	1,954			
100282097	NEW RICHMOND	OH		02/27/2026		1,523		(40)			(40)		1,483	1,483			
100186130	ROLLA	MO		02/10/2025		2,107		(1)			(1)		2,106	2,106			
100185830	PARAMUS	NJ		12/26/2024		2,126		(60)			(60)		2,066	2,066			
100277505	SANTA BARBARA	CA		02/13/2026		2,266		(53)			(53)		2,213	2,213			
100213938	WAIPAHU	HI		05/29/2025		2,369		(7)			(7)		2,362	2,362			
100261645	GOLETA	CA		12/12/2025		2,342		(52)			(52)		2,290	2,290			
100091690	MANTECA	CA		03/24/2023		4,191		(56)			(56)		4,135	4,135			
100189654	SAN RAFAEL	CA		01/17/2025		1,611		(75)			(75)		1,536	1,536			
4010085754	MASTIC BEACH	NY		09/27/2024		2,128		(78)			(78)		2,050	2,050			
100132344	PALM HARBOR	FL		11/03/2023		2,599		342			342		2,941	2,941			
100272569	COTTONWOOD	AZ		01/08/2026		2,037		(37)			(37)		2,000	2,000			
100268230	JOSHUA TREE	CA		12/29/2025		2,228		(24)			(24)		2,204	2,204			
100268254	DANA POINT	CA		12/29/2025		3,137		(54)			(54)		3,083	3,083			
100268954	MONTROSE	CA		12/29/2025		2,349		(37)			(37)		2,312	2,312			
100191598	UPLAND	CA		01/31/2025		1,931		(64)			(64)		1,867	1,867			
100129475	CAPTAIN COOK	HI		09/29/2023		2,489		(12)			(12)		2,477	2,477			
100128892	BROOKLYN	NY		09/21/2023		5,751		(120)			(120)		5,631	5,631			
100171345	LOS ANGELES	CA		10/16/2024		2,199		(52)			(52)		2,147	2,147			
100133371	PALOS VERDES PENINSULA	CA		11/21/2023		2,117		(26)			(26)		2,091	2,091			
100175638	LA MESA	CA		11/12/2024		2,315		(29)			(29)		2,286	2,286			
100119362	SANTA ANA	CA		07/31/2023		2,599		(17)			(17)		2,582	2,582			
100277555	OXNARD	CA		02/13/2026		2,126		(63)			(63)		2,063	2,063			
100273046	SEDONA	AZ		01/15/2026		3,917		20			20		3,937	3,937			
100282184	LOS ANGELES	CA		02/27/2026		1,964		(67)			(67)		1,897	1,897			
100205675	ROSWELL	GA		05/09/2025		3,340		(92)			(92)		3,248	3,248			
100243694	LOS ANGELES	CA		09/29/2025		2,930		(98)			(98)		2,832	2,832			
100083017	OCEAN CITY	MD		05/11/2022		6,925		(112)			(112)		6,813	6,813			
100272546	NORTH KINGSTOWN	RI		01/08/2026		2,628		(41)			(41)		2,587	2,587			
100219006	BELLEVUE	WA		06/27/2025		1,614		(76)			(76)		1,538	1,538			
100272365	STANTON	CA		01/08/2026		2,062		(38)			(38)		2,024	2,024			
100200288	GREENWICH	CT		03/07/2025		2,643		(85)			(85)		2,558	2,558			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117955	SAN DIEGO	CA		07/20/2023		2,532		(51)			(51)		2,481	2,481			
100197527	MONTCLAIR	NJ		02/26/2025		2,164		(28)			(28)		2,136	2,136			
100171197	DORAL	FL		11/22/2024		2,702		(9)			(9)		2,693	2,693			
100074150	FULSHEAR	TX		12/09/2021		26,743		(1,036)			(1,036)		25,707	25,707			
403020033	DALLAS	TX		03/06/2025		4,001		(42)			(42)		3,959	3,959			
100191066	LAKE WYLIE	SC		01/29/2025		2,214		(35)			(35)		2,179	2,179			
100208993	JURUPA VALLEY	CA		04/29/2025		3,628		(32)			(32)		3,596	3,596			
5.00006E+11	ETTEN-LEUR	NLD		07/31/2025		87							87		(87)		(87)
100156344	BAY POINT	CA		07/25/2024		2,194		(57)			(57)		2,137	2,137			
100082172	VISTA	CA		04/14/2022		3,999		(106)			(106)		3,893	3,893			
100207123	NASHVILLE	TN		04/25/2025		2,159		(54)			(54)		2,105	2,105			
100181698	SUGAR LAND	TX		12/11/2024		2,286		(72)			(72)		2,214	2,214			
100247521	BURBANK	CA		10/28/2025		1,955		(77)			(77)		1,878	1,878			
100243677	BRICK	NJ		09/29/2025		2,109		(61)			(61)		2,048	2,048			
100120399	COLDSPRING	TX		08/18/2023		1,651		(89)			(89)		1,562	1,562			
100173362	QUINCY	MA		10/30/2024		2,056		(61)			(61)		1,995	1,995			
100167959	SANTA CLARITA	CA		09/20/2024		1,635		(92)			(92)		1,543	1,543			
100216203	SANTA ANA	CA		06/20/2025		2,091		(65)			(65)		2,026	2,026			
100081666	DENVER	CO		03/21/2022		4,067		(93)			(93)		3,974	3,974			
100200586	VALLEJO	CA		03/11/2025		2,344		28			28		2,372	2,372			
100214407	UPLAND	CA		06/02/2025		2,370		(4)			(4)		2,366	2,366			
100205089	VAN NUYS	CA		04/11/2025		1,234		(54)			(54)		1,180	1,180			
100206101	OCEANO	CA		04/16/2025		2,282		(63)			(63)		2,219	2,219			
100205606	SANTA BARBARA	CA		05/09/2025		2,105		(67)			(67)		2,038	2,038			
100243227	WESTMINSTER	CA		09/26/2025		2,118		(80)			(80)		2,038	2,038			
100175831	LOS ANGELES	CA		11/12/2024		2,258		(95)			(95)		2,163	2,163			
100165960	LOS ANGELES	CA		09/06/2024		2,113		(58)			(58)		2,055	2,055			
100076439	FARMINGTON	CT		12/23/2021		4,918		(29)			(29)		4,889	4,889			
100277061	EDGEWOOD	WA		02/06/2026		2,952		(138)			(138)		2,814	2,814			
100147344	NAPA	CA		05/08/2024		1,872		(107)			(107)		1,765	1,765			
100135925	JURUPA VALLEY	CA		11/13/2023		1,414		(54)			(54)		1,360	1,360			
5.00008E+11	CAPELLE AAN DEN IJSS	NLD		01/28/2026		397							397	310	(87)		(87)
100115696	LOS ANGELES	CA		07/20/2023		2,649		(2)			(2)		2,647	2,647			
100080365	VENICE	CA		02/28/2022		4,968		(48)			(48)		4,920	4,920			
100207179	DAVIE	FL		04/28/2025		2,104		(53)			(53)		2,051	2,051			
100166379	LOS ANGELES	CA		10/24/2024		2,347		(56)			(56)		2,291	2,291			
100177160	SEBASTIAN	FL		01/16/2025		2,265		(48)			(48)		2,217	2,217			
100254770	SANTA ANA	CA		11/14/2025		2,155		(39)			(39)		2,116	2,116			
100206534	LOS ANGELES	CA		04/22/2025		2,375		(27)			(27)		2,348	2,348			
100212060	SALT LAKE CITY	UT		06/27/2025		1,937		(24)			(24)		1,913	1,913			
100204950	BALDWIN PARK	CA		04/10/2025		3,755		(131)			(131)		3,624	3,624			
4010074027	MASTIC BEACH	NY		04/29/2024		1,846		(66)			(66)		1,780	1,780			
100082300	BRADENTON	FL		04/14/2022		3,218		(111)			(111)		3,107	3,107			
100228868	WAILUKU	HI		08/12/2025		2,119		(22)			(22)		2,097	2,097			
100175595	MONROE	LA		11/12/2024		2,356		(36)			(36)		2,320	2,320			
100132337	CORONA	CA		11/03/2023		2,392		160			160		2,552	2,552			
100221583	AUSTIN	TX		07/22/2025		3,093		(83)			(83)		3,010	3,010			
100177671	WYNNEWOOD	PA		01/16/2025		2,170		(5)			(5)		2,165	2,165			
100175693	CHATSWORTH	CA		11/12/2024		2,123		(22)			(22)		2,101	2,101			
100132501	BOWIE	MD		11/03/2023		1,131		41			41		1,172	1,172			
100157074	MIRAMAR	FL		02/20/2025		2,037		(37)			(37)		2,000	2,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166038	LAKE WORTH	FL		09/06/2024		1,413		(42)			(42)		1,371	1,371			
100185460	LOS ANGELES	CA		12/20/2024		2,428		25			25		2,453	2,453			
100185977	EDMONDS	WA		12/26/2024		2,289		(30)			(30)		2,259	2,259			
100243313	GARDEN GROVE	CA		09/26/2025		2,212		(72)			(72)		2,140	2,140			
100151154	EATONTOWN	NJ		05/09/2024		1,996		(29)			(29)		1,967	1,967			
100195640	WEST PALM BEACH	FL		02/24/2025		2,085		(58)			(58)		2,027	2,027			
100109212	TURLOCK	CA		07/21/2023		2,521		9			9		2,530	2,530			
100268821	LOS ANGELES	CA		12/29/2025		2,422		(12)			(12)		2,410	2,410			
100165876	SHERMAN OAKS	CA		08/30/2024		2,290		(24)			(24)		2,266	2,266			
100100433	MIAMI	FL		04/27/2023		4,294		238			238		4,532	4,532			
100153411	MOUNT VERNON	NY		05/30/2024		2,044		(35)			(35)		2,009	2,009			
18821	FREMONT	CA		12/01/2008		68,268		(61)			(61)		68,207	68,207			
100219405	ELMHURST	IL		07/07/2025		2,366		(48)			(48)		2,318	2,318			
100171833	SUNNYVALE	CA		10/17/2024		3,649		(74)			(74)		3,575	3,575			
100163838	LONG BEACH	CA		09/27/2024		2,077		(75)			(75)		2,002	2,002			
100201845	PALOS PARK	IL		03/18/2025		2,050		(58)			(58)		1,992	1,992			
100188992	NORCO	CA		01/09/2025		2,048		(56)			(56)		1,992	1,992			
100210408	BELLEVUE	WA		05/12/2025		2,820		(14)			(14)		2,806	2,806			
403048932	INKSTER	MI		06/28/2024		2,185		(134)			(134)		2,051	2,051			
100238363	ALTADENA	CA		09/19/2025		2,018		(62)			(62)		1,956	1,956			
100177208	CANYON LAKE	CA		01/16/2025		1,606		(28)			(28)		1,578	1,578			
100243737	GLENDALE	CA		09/29/2025		2,186		(60)			(60)		2,126	2,126			
100103387	VAN NUYS	CA		06/16/2023		684		(24)			(24)		660	660			
100172214	NORWALK	CA		10/17/2024		1,809		(46)			(46)		1,763	1,763			
100180625	SAN FRANCISCO	CA		11/26/2024		2,058		(52)			(52)		2,006	2,006			
100207303	RANCHO SANTA MARGARITA	CA		04/28/2025		2,201		(81)			(81)		2,120	2,120			
100080030	MONTEBELLO	CA		04/08/2022		4,475		95			95		4,570	4,570			
100182687	VISTA	CA		12/12/2024		5,217		(9)			(9)		5,208	5,208			
100159587	WESTLAKE	FL		07/15/2024		2,270		(14)			(14)		2,256	2,256			
100218966	TARZANA	CA		06/27/2025		3,441		(107)			(107)		3,334	3,334			
100268582	CHARLOTTESVILLE	VA		12/29/2025		2,415		(24)			(24)		2,391	2,391			
100175572	DENVER	CO		11/12/2024		2,533		(18)			(18)		2,515	2,515			
3410000580	NASHVILLE	TN		11/08/2024		1,492,538							1,492,538	1,492,538			
100087213	CORONA	CA		10/25/2022		4,774		272			272		5,046	5,046			
100284041	SEATTLE	WA		03/24/2026		1,567		(43)			(43)		1,524	1,524			
100268231	TACOMA	WA		12/29/2025		2,311		(19)			(19)		2,292	2,292			
100220813	LOS ANGELES	CA		07/18/2025		1,855		(83)			(83)		1,772	1,772			
100220799	ONTARIO	CA		07/18/2025		1,881		(65)			(65)		1,816	1,816			
100201585	CERRITOS	CA		03/13/2025		2,129		(58)			(58)		2,071	2,071			
100129450	LAKEWOOD	NJ		09/29/2023		2,220		(27)			(27)		2,193	2,193			
100156762	SAN DIEGO	CA		06/26/2024		2,497		(106)			(106)		2,391	2,391			
100281985	WALNUT	CA		02/27/2026		1,294		(58)			(58)		1,236	1,236			
100129845	SAN DIEGO	CA		09/27/2023		1,839		(40)			(40)		1,799	1,799			
100116094	DALY CITY	CA		07/20/2023		20,898		5,626			5,626		26,524	26,524			
100230047	LA MESA	CA		08/25/2025		2,065		(51)			(51)		2,014	2,014			
100246090	PIEDMONT	CA		10/08/2025		2,279		(50)			(50)		2,229	2,229			
100084382	WAXHAW	NC		08/12/2022		3,197		10			10		3,207	3,207			
100255069	LAKE MARY	FL		11/19/2025		2,514		(43)			(43)		2,471	2,471			
100283566	BOCA RATON	FL		03/13/2026		1,280		(59)			(59)		1,221	1,221			
100283931	MIAMI	FL		03/23/2026		1,408		(35)			(35)		1,373	1,373			
100181686	SAN DIEGO	CA		12/11/2024		8,967		42			42		9,009	9,009			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273389	PERRIS	CA		01/21/2026		2,257		(36)			(36)		2,221	2,221			
100277467	PACIFIC GROVE	CA		02/13/2026		2,300		(58)			(58)		2,242	2,242			
100153161	HAYDEN	ID		05/28/2024		5,168		1,228			1,228		6,396	6,396			
100117484	SEVIERVILLE	TN		07/20/2023		1,656		(14)			(14)		1,642	1,642			
100191683	CYPRESS	TX		02/20/2025		2,096		(43)			(43)		2,053	2,053			
100143085	SAINT AUGUSTINE	FL		02/16/2024		2,234		(36)			(36)		2,198	2,198			
100175471	IDYLLWILD AREA	CA		12/23/2024		2,082		(46)			(46)		2,036	2,036			
100202230	ELLICOTT CITY	MD		04/17/2025		2,136		(49)			(49)		2,087	2,087			
100086226	GARDEN GROVE	CA		10/07/2022		2,646		(9)			(9)		2,637	2,637			
100135601	HUNTSVILLE	UT		11/09/2023		2,199		(27)			(27)		2,172	2,172			
100079913	LINCOLN	CA		04/25/2022		4,343		18			18		4,361	4,361			
100100371	EAST ELMHURST	NY		04/27/2023		3,466		159			159		3,625	3,625			
4010063912	MASTIC BEACH	NY		11/29/2023		1,609		(57)			(57)		1,552	1,552			
100103384	WASHINGTON	MI		06/16/2023		6,289		(181)			(181)		6,108	6,108			
100130285	SAN DIEGO	CA		09/28/2023		2,129		(98)			(98)		2,031	2,031			
100119645	EAST PALO ALTO	CA		08/04/2023		1,861		(28)			(28)		1,833	1,833			
100204045	LOS ANGELES	CA		03/28/2025		2,346		(41)			(41)		2,305	2,305			
100173012	RIVERSIDE	CA		10/25/2024		1,920		(78)			(78)		1,842	1,842			
100132068	SAN DIEGO	CA		10/13/2023		2,904		(25)			(25)		2,879	2,879			
100083736	CABO SAN LUCAS	MEX		06/28/2022		3,225							3,225	3,225			
100082908	SAN PEDRO	CA		05/17/2022		3,840		(77)			(77)		3,763	3,763			
100216355	NORWALK	CA		06/20/2025		2,021		(50)			(50)		1,971	1,971			
100214981	ALHAMBRA	CA		06/11/2025		2,262		(35)			(35)		2,227	2,227			
100132617	QUEENS	NY		11/03/2023		2,059		76			76		2,135	2,135			
100185225	JUPITER	FL		01/24/2025		720		(1)			(1)		719	719			
100277048	ZEPHYRHILLS	FL		02/06/2026		2,360		(38)			(38)		2,322	2,322			
100282262	LINCOLN	DE		02/27/2026		1,913		(49)			(49)		1,864	1,864			
100141236	HUNTINGTON BEACH	CA		01/30/2024		1,833		(30)			(30)		1,803	1,803			
100207130	LOS ANGELES	CA		04/28/2025		2,708		(56)			(56)		2,652	2,652			
100261486	GARDNERVILLE	NV		12/12/2025		4,651		(118)			(118)		4,533	4,533			
100129503	ALHAMBRA	CA		09/29/2023		2,243		(29)			(29)		2,214	2,214			
100228850	PELHAM	NY		08/12/2025		2,053		(94)			(94)		1,959	1,959			
100178233	BOTHELL	WA		11/19/2024		2,265		(62)			(62)		2,203	2,203			
100283113	STEVENSON RANCH	CA		03/09/2026		1,759		(61)			(61)		1,698	1,698			
100157103	ATLANTA	GA		02/20/2025		1,077		(3)			(3)		1,074	1,074			
100117344	LOS ANGELES	CA		07/20/2023		3,317		1,368			1,368		4,685	4,685			
100169671	EL CAJON	CA		09/30/2024		1,898		(18)			(18)		1,880	1,880			
100247590	RANCHO CUCAMONGA	CA		10/29/2025		2,094		(97)			(97)		1,997	1,997			
100180085	GARDEN GROVE	CA		12/30/2024		2,247		6			6		2,253	2,253			
100255092	FRANKFORT	IL		11/20/2025		2,818		(95)			(95)		2,723	2,723			
100283443	HIGHLAND	CA		03/11/2026		2,176		(61)			(61)		2,115	2,115			
100243700	LA QUINTA	CA		09/29/2025		1,869		(59)			(59)		1,810	1,810			
100129574	DANA POINT	CA		09/29/2023		2,267		(22)			(22)		2,245	2,245			
100268594	PALM SPRINGS	CA		12/29/2025		2,262		(39)			(39)		2,223	2,223			
100172707	ONTARIO	CA		11/21/2024		2,300		6			6		2,306	2,306			
100272577	SCARBOROUGH	ME		01/08/2026		2,305		(78)			(78)		2,227	2,227			
100277461	PROVINCETOWN	MA		02/13/2026		2,340		(63)			(63)		2,277	2,277			
100143162	LOS ANGELES	CA		02/16/2024		3,513		(85)			(85)		3,428	3,428			
100268393	SCOTTSDALE	AZ		12/29/2025		2,028		(59)			(59)		1,969	1,969			
100268229	SAN CLEMENTE	CA		12/29/2025		2,491		12			12		2,503	2,503			
100272458	BUELLTON	CA		01/08/2026		2,263		(58)			(58)		2,205	2,205			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100276685	NAPLES	FL		01/29/2026		3,307		(147)			(147)		3,160	3,160			
100272964	SANTA CLARA	UT		01/15/2026		2,082		(61)			(61)		2,021	2,021			
100246996	CHULA VISTA	CA		10/21/2025		791		(68)	1		(69)		722	1,409		687	687
100235414	LAS VEGAS	NV		08/29/2025		(2,785)		(14)			(14)		(2,799)	(2,799)			
100103297	SAN JOSE	CA		04/27/2023		2,075		(25)			(25)		2,050	2,050			
100103298	SAN JOSE	CA		04/27/2023		2,075		(25)			(25)		2,050	2,050			
100257056	SUNRIVER	OR		11/26/2025		2,267		(85)			(85)		2,182	2,182			
100253885	MAMMOTH LAKES	CA		10/30/2025		2,239		(56)			(56)		2,183	2,183			
100261430	ROSELAND	VA		12/09/2025		2,293		(58)			(58)		2,235	2,235			
100277330	VAN NUYS	CA		02/12/2026		2,178		(24)			(24)		2,154	2,154			
100281917	EVERETT	WA		02/26/2026		2,266		(59)			(59)		2,207	2,207			
100284579	WASHINGTON	DC		03/26/2026		2,306		(45)			(45)		2,261	2,261			
100284586	LOS ANGELES	CA		03/26/2026		2,311		(50)			(50)		2,261	2,261			
100253884	REDMOND	OR		10/30/2025		2,325		(36)			(36)		2,289	2,289			
100185578	WEYMOUTH	MA		12/20/2024		3,761		(24)			(24)		3,737	3,737			
100255703	INNSBROOK	MO		11/24/2025		2,387		(49)			(49)		2,338	2,338			
100254734	SAN JOSE	CA		11/14/2025		2,360		(67)			(67)		2,293	2,293			
100078740	SANTA ANA	CA		02/25/2022		4,643		57			57		4,700	4,700			
100087362	CHULA VISTA	CA		10/25/2022		3,098		106			106		3,204	3,204			
100274043	RANCHO MIRAGE	CA		01/26/2026		1,507		(57)			(57)		1,450	1,450			
100219842	ALAMEDA	CA		07/08/2025		2,202		(28)			(28)		2,174	2,174			
100194038	WINCHESTER	CA		03/20/2025		1,927		(77)			(77)		1,850	1,850			
100272177	HARVEST	AL		01/08/2026		2,249		(54)			(54)		2,195	2,195			
100283130	NORTHRIDGE	CA		03/09/2026		1,402		(95)			(95)		1,307	1,307			
100257058	ST. AUGUSTINE	FL		11/26/2025		2,061		(82)			(82)		1,979	1,979			
100272426	BIG MOOSE TWP	ME		01/08/2026		2,304		(53)			(53)		2,251	2,251			
100272582	BARNEGAT LIGHT	NJ		01/08/2026		2,250		(31)			(31)		2,219	2,219			
100147704	GARDEN GROVE	CA		04/05/2024		2,341		(22)			(22)		2,319	2,319			
100228034	MIAMI	FL		08/06/2025		1,850		(50)			(50)		1,800	1,800			
100267112	SALISBURY	MA		12/23/2025		2,231		(59)			(59)		2,172	2,172			
100253872	SAN DIEGO	CA		10/30/2025		2,303		(48)			(48)		2,255	2,255			
100255615	TEMECULA	CA		11/24/2025		2,116		(72)			(72)		2,044	2,044			
100272114	SAN LUIS OBISPO	CA		01/08/2026		2,525		(50)			(50)		2,475	2,475			
100080449	BRUSH PRAIRIE	WA		03/10/2022		3,446		(57)			(57)		3,389	3,389			
100254763	FERNANDINA BEACH	FL		11/14/2025		2,237		(96)			(96)		2,141	2,141			
100109345	EAST BOSTON	MA		06/12/2023		2,276		(54)			(54)		2,222	2,222			
100254877	SANTA ROSA BEACH	FL		11/17/2025		2,156		(98)			(98)		2,058	2,058			
100254984	LAS VEGAS	NV		11/17/2025		2,125		(67)			(67)		2,058	2,058			
100115603	MIAMI BEACH	FL		07/19/2023		2,383		(41)			(41)		2,342	2,342			
100244955	NORTH WILDWOOD	NJ		09/29/2025		2,023		(66)			(66)		1,957	1,957			
100087529	BURBANK	CA		10/25/2022		3,202		199			199		3,401	3,401			
100246691	VENTNOR CITY	NJ		10/15/2025		2,240		(81)			(81)		2,159	2,159			
100261399	WALTHAM	MA		12/08/2025		2,125		(49)			(49)		2,076	2,076			
100014196	SEAL BEACH	CA		08/30/2017		6,585		(89)			(89)		6,496	6,496			
100238460	CAVE CREEK	AZ		09/19/2025		1,944		(68)			(68)		1,876	1,876			
100236779	BEND	OR		09/12/2025		2,005		(83)			(83)		1,922	1,922			
100228043	LAREDO	TX		08/07/2025		1,967		(78)			(78)		1,889	1,889			
100253628	DANA POINT	CA		10/30/2025		2,368		(55)			(55)		2,313	2,313			
100243183	ALEXANDER	NC		09/26/2025		2,038		(69)			(69)		1,969	1,969			
100228924	NORTHBROOK	IL		09/10/2025		2,121		(69)			(69)		2,052	2,052			
100261312	LITTLETON	NC		12/08/2025		3,356		(87)			(87)		3,269	3,269			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228389	QUEEN CREEK	AZ		08/11/2025		2,124		(54)			(54)		2,070	2,070			
100238813	GARDEN CITY	UT		09/23/2025		2,241		(36)			(36)		2,205	2,205			
100253387	SORRENTO	FL		10/30/2025		2,196		(80)			(80)		2,116	2,116			
100245737	EUGENE	OR		10/06/2025		2,203		(87)			(87)		2,116	2,116			
100107863	ROSHARON	TX		06/29/2023		2,308		(54)			(54)		2,254	2,254			
100229172	SURPRISE	AZ		08/14/2025		1,899		(56)			(56)		1,843	1,843			
100257195	WASHINGTON	DC		11/26/2025		2,059		(17)			(17)		2,042	2,042			
100160380	BRUSH PRAIRIE	WA		09/06/2024		1,126		(46)			(46)		1,080	1,080			
100244622	PHILIPSBURG	MT		09/29/2025		2,262		(74)			(74)		2,188	2,188			
100244548	PORTER RANCH	CA		09/29/2025		2,355		(43)			(43)		2,312	2,312			
100227121	KINTNERSVILLE	PA		07/30/2025		1,960		(69)			(69)		1,891	1,891			
100235857	WELLINGTON	FL		09/04/2025		2,133		(64)			(64)		2,069	2,069			
100272161	WEST CAPE MAY	NJ		01/08/2026		3,666		(73)			(73)		3,593	3,593			
100210418	NORTH HILLS	CA		05/12/2025		1,726		(48)			(48)		1,678	1,678			
100100119	KIHEI	HI		03/28/2023		1,907		(25)			(25)		1,882	1,882			
100236060	GARDEN GROVE	CA		09/04/2025		34		(21)	1		(22)		12	12			
100228377	NORTHVILLE	MI		08/11/2025		2,047		(63)			(63)		1,984	1,984			
100245144	SEATTLE	WA		10/07/2025		107,598		(2,401)			(2,401)		105,197	105,197			
100234859	SCITUATE	MA		08/28/2025		2,097		(29)			(29)		2,068	2,068			
100246193	SEDONA	AZ		10/08/2025		1,849		(83)			(83)		1,766	1,766			
100176870	FORT LAUDERDALE	FL		11/15/2024		2,177		(70)			(70)		2,107	2,107			
100228289	PASADENA	CA		08/11/2025		2,107		(59)			(59)		2,048	2,048			
100163851	LOS ANGELES	CA		09/27/2024		2,535		(52)			(52)		2,483	2,483			
100192262	WEST ROXBURY	MA		01/31/2025		1,834		(75)			(75)		1,759	1,759			
100186153	FAIRFIELD	CT		02/10/2025		2,039		(24)			(24)		2,015	2,015			
100221567	HOUSTON	TX		07/22/2025		2,189		(61)			(61)		2,128	2,128			
100228673	WALNUT	CA		08/11/2025		2,166		(38)			(38)		2,128	2,128			
100107843	LAKEWOOD	CO		05/23/2023		3,533		(57)			(57)		3,476	3,476			
100088302	BERNARDSVILLE	NJ		11/10/2022		2,079		(3)			(3)		2,076	2,076			
100235651	BEND	OR		08/29/2025		2,230		(51)			(51)		2,179	2,179			
100226528	SUNLAND	CA		07/30/2025		2,062		(83)			(83)		1,979	1,979			
100079347	HALLANDALE BEACH	FL		03/17/2022		5,894							5,894	5,894			
100216528	LEXINGTON	NC		06/23/2025		1,803		(38)			(38)		1,765	1,765			
100253187	PAGE	AZ		10/30/2025		2,450		(74)			(74)		2,376	2,376			
100091520	THE BRONX	NY		01/20/2023		1,909		266			266		2,175	2,175			
100244645	SAINT HELENA ISLAND	SC		09/29/2025		2,752		(111)			(111)		2,641	2,641			
100176846	NORMANDY PARK	WA		11/15/2024		1,023		(39)			(39)		984	984			
100238446	MAKAWAO	HI		09/19/2025		2,568		(79)			(79)		2,489	2,489			
100101603	SAN DIEGO	CA		04/26/2023		2,319		(20)			(20)		2,299	2,299			
100219780	NEWARK	CA		07/08/2025		2,059		(67)			(67)		1,992	1,992			
100245447	SCOTTSBORO	AL		10/06/2025		2,179		(89)			(89)		2,090	2,090			
100236734	CRANE HILL	AL		09/11/2025		2,111		(17)			(17)		2,094	2,094			
100221206	BALD HEAD ISLAND	NC		07/21/2025		2,134		(28)			(28)		2,106	2,106			
100201608	PORTLAND	OR		03/13/2025		1,910		(63)			(63)		1,847	1,847			
100162535	SAN FRANCISCO	CA		08/12/2024		2,511		(5)			(5)		2,506	2,506			
100229466	DULUTH	GA		08/15/2025		8,886		(194)			(194)		8,692	8,692			
100218737	REDMOND	WA		06/27/2025		2,171		(31)			(31)		2,140	2,140			
100175606	SAN FRANCISCO	CA		11/12/2024		2,143		(88)			(88)		2,055	2,055			
100218918	NASHVILLE	TN		06/27/2025		1,862		(55)			(55)		1,807	1,807			
100248860	RANGELEY	ME		10/29/2025		1,851		(39)			(39)		1,812	1,812			
100253344	DORCHESTER	MA		10/30/2025		2,281		(67)			(67)		2,214	2,214			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170126	LAKEWOOD	CA		10/08/2024		2,276		(57)			(57)		2,219	2,219			
100074423	REDONDO BEACH	CA		12/02/2021		4,718		(67)			(67)		4,651	4,651			
100245256	GARDEN GROVE	CA		10/06/2025		2,437		(86)			(86)		2,351	2,351			
100220986	PHOENIX	AZ		07/18/2025		2,890		(83)			(83)		2,807	2,807			
100214039	DURANGO	CO		05/29/2025		2,883		(67)			(67)		2,816	2,816			
100215575	OJAI	CA		06/12/2025		2,198		(8)			(8)		2,190	2,190			
100200453	RENO	NV		03/10/2025		1,615		(76)			(76)		1,539	1,539			
100227254	BEAUFORT	SC		07/31/2025		2,125		(47)			(47)		2,078	2,078			
100211763	ASHTON	ID		05/19/2025		2,147		5			5		2,152	2,152			
100165887	SAN PEDRO LOS ANGELES	CA		08/30/2024		25,846		(887)			(887)		24,959	24,959			
100161958	ATLANTA	GA		07/31/2024		1,675		(33)			(33)		1,642	1,642			
100218944	NORTHRIDGE	CA		06/27/2025		7,066		(78)			(78)		6,988	6,988			
100272403	MINNEAPOLIS	MN		01/08/2026		2,241		(57)			(57)		2,184	2,184			
100214964	PINEHURST	NC		06/11/2025		2,075		(58)			(58)		2,017	2,017			
100283966	DORAL	FL		03/23/2026		1,411		(30)			(30)		1,381	1,381			
100218523	GLENDORA	CA		06/27/2025		2,279		(23)			(23)		2,256	2,256			
100169325	LOS ALAMITOS	CA		09/27/2024		13							13	13			
100247171	BURBANK	CA		11/14/2025		1,526		(39)			(39)		1,487	1,487			
100206002	LEWES	DE		04/15/2025		1,987		(52)			(52)		1,935	1,935			
100114562	SURPRISE	AZ		06/29/2023		1,697		94			94		1,791	1,791			
100228193	NORTH HILLS	CA		08/11/2025		2,013		(38)			(38)		1,975	1,975			
100200351	DONNELLY	ID		03/10/2025		1,932		(75)			(75)		1,857	1,857			
100238395	VAN NUYS	CA		09/19/2025		2,084		(62)			(62)		2,022	2,022			
100277334	GLENDALE	CA		02/12/2026		1,882		(78)			(78)		1,804	1,804			
100276616	LOS ANGELES	CA		01/28/2026		1,894		(90)			(90)		1,804	1,804			
100228699	FORT LAUDERDALE	FL		08/11/2025		4,859		(187)			(187)		4,672	4,672			
100210110	SEDONA	AZ		05/07/2025		103,722		(1,174)			(1,174)		102,548	102,548			
100110730	ESCONDIDO	CA		08/11/2023		2,501		(18)			(18)		2,483	2,483			
100234993	PALM BEACH GARDENS	FL		08/28/2025		2,088		(52)			(52)		2,036	2,036			
100226807	ATLANTA	GA		07/30/2025		2,227		(40)			(40)		2,187	2,187			
100268538	BEND	OR		12/29/2025		2,042		(51)			(51)		1,991	1,991			
100277551	MUKILTEO	WA		02/13/2026		2,195		(2)			(2)		2,193	2,193			
100273361	SAN JOSE	CA		01/21/2026		2,245		(51)			(51)		2,194	2,194			
100273126	CRYSTAL BEACH	TX		01/15/2026		2,220		(26)			(26)		2,194	2,194			
100078682	UNION CITY	CA		02/02/2022		4,590		19			19		4,609	4,609			
100246171	LODI	NY		10/08/2025		2,191		(91)			(91)		2,100	2,100			
100201747	HAMPSTEAD	NC		03/18/2025		1,910		(49)			(49)		1,861	1,861			
100135027	LOS ANGELES	CA		10/30/2023		2,090		(6)			(6)		2,084	2,084			
100215468	LIVERMORE	CA		06/12/2025		7,635		(248)			(248)		7,387	7,387			
100210152	DULUTH	GA		05/07/2025		2,209		(32)			(32)		2,177	2,177			
100202960	SAVANNAH	GA		03/24/2025		2,188		(11)			(11)		2,177	2,177			
100175408	WOODSTOCK	GA		12/23/2024		2,081		(36)			(36)		2,045	2,045			
100198312	LAS VEGAS	NV		02/28/2025		2,096		(55)			(55)		2,041	2,041			
100227173	LAS VEGAS	NV		07/30/2025		1,787		(83)			(83)		1,704	1,704			
100283132	SUNLAND	CA		03/09/2026		1,881		(79)			(79)		1,802	1,802			
100273410	UPLAND	CA		01/21/2026		1,922		(75)			(75)		1,847	1,847			
100267198	DANDRIDGE	TN		12/23/2025		2,291		(53)			(53)		2,238	2,238			
100082885	SAINT GEORGE	UT		05/17/2022		3,657		(74)			(74)		3,583	3,583			
100282129	KENT	WA		02/27/2026		2,299		(86)			(86)		2,213	2,213			
100266945	FORT LAUDERDALE	FL		12/23/2025		2,309		(50)			(50)		2,259	2,259			
100192626	LYNN	MA		02/10/2025		1,428		(40)	2		(42)		1,386	1,386			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5000050000004A	HARDERWIJK	NLD		10/29/2024		120							120	26	(94)		(94)
100200339	SCOTTSDALE	AZ		03/10/2025		2,190		(47)			(47)		2,143	2,143			
403054498	DETROIT	MI		03/06/2025		1,678		(117)			(117)		1,561	1,561			
100267275	SHERMAN OAKS	CA		12/24/2025		3,381		(83)			(83)		3,298	3,298			
100273945	SUN VALLEY	CA		01/26/2026		1,979		(61)			(61)		1,918	1,918			
100133145	SAN CLEMENTE	CA		11/29/2023		2,456		(67)			(67)		2,389	2,389			
100247318	OXNARD	CA		10/24/2025		2,132		(69)			(69)		2,063	2,063			
100179399	PRINCEVILLE	HI		12/27/2024		1,973		(60)			(60)		1,913	1,913			
100219972	SAN JOSE	CA		07/11/2025		2,298		(77)			(77)		2,221	2,221			
100198349	LAKEWOOD	WA		02/28/2025		2,179		(37)			(37)		2,142	2,142			
100283542	WINTER PARK	FL		03/13/2026		2,730		(62)			(62)		2,668	2,668			
100261389	SEA ISLE CITY	NJ		12/08/2025		2,165		(82)			(82)		2,083	2,083			
100255469	BRIER	WA		11/24/2025		1,960		(50)			(50)		1,910	1,910			
100246187	SEVIERVILLE	TN		10/08/2025		2,086		(87)			(87)		1,999	1,999			
100204673	MONSEY	NY		04/04/2025		3,315		(153)			(153)		3,162	3,162			
100171106	WANTAGE	NJ		11/22/2024		2,078		3			3		2,081	2,081			
100101189	BROOKLYN	NY		04/28/2023		12,201		1,506			1,506		13,707	13,707			
100175534	TAMPA	FL		11/08/2024		2,161		(66)			(66)		2,095	2,095			
100163981	WHITE PLAINS	GA		08/21/2024		1,742		(39)			(39)		1,703	1,703			
100192828	DENVER	CO		02/10/2025		2,328		19			19		2,347	2,347			
100218895	SAN DIEGO	CA		06/27/2025		2,711		(74)			(74)		2,637	2,637			
100273131	BRIGHTON	UT		01/15/2026		2,172		(23)			(23)		2,149	2,149			
100267333	MABLETON	GA		12/24/2025		4,501		(161)			(161)		4,340	4,340			
100246587	MALIBU	CA		10/15/2025		2,251		(18)			(18)		2,233	2,233			
100203453	REDMOND	WA		03/27/2025		6,969		(175)			(175)		6,794	6,794			
100255394	WESTWOOD	MA		11/24/2025		2,347		(64)			(64)		2,283	2,283			
100246633	LEAVENWORTH	WA		10/15/2025		1,922		(73)			(73)		1,849	1,849			
100221710	LOS ANGELES	CA		07/25/2025		1,824		(82)			(82)		1,742	1,742			
100191108	MIAMI	FL		01/29/2025		1,924		(90)			(90)		1,834	1,834			
100163303	HOLLISTER	CA		08/13/2024		2,031		(52)			(52)		1,979	1,979			
100243239	STAR	ID		09/26/2025		1,250		(34)			(34)		1,216	1,216			
100243767	FORT LAUDERDALE	FL		09/29/2025		2,014		(73)			(73)		1,941	1,941			
100203175	SOUTHLAKE	TX		03/27/2025		2,122		(47)			(47)		2,075	2,075			
100247583	SANTA CRUZ	CA		10/29/2025		2,067		(78)			(78)		1,989	1,989			
100153845	BELLFLOWER	CA		06/05/2024		1,819		(65)			(65)		1,754	1,754			
100100970	SAINT AUGUSTINE	FL		04/28/2023		3,667		575			575		4,242	4,242			
100243205	SAN CLEMENTE	CA		09/26/2025		2,048		(11)			(11)		2,037	2,037			
19136	WESTMONT	IL		12/21/2011		29,315		(51)			(51)		29,264	29,264			
100228950	YOUNGSVILLE	LA		09/10/2025		2,219		(30)			(30)		2,189	2,189			
100193201	SANTA CLARA	CA		02/10/2025		2,256		(19)			(19)		2,237	2,237			
100267220	PAGOSA SPRINGS	CO		12/23/2025		1,907		(46)			(46)		1,861	1,861			
100107859	WEST HOLLYWOOD	CA		06/29/2023		2,431		(63)			(63)		2,368	2,368			
100202603	THOUSAND OAKS	CA		03/21/2025		1,955		(74)			(74)		1,881	1,881			
100238268	ARLETA	CA		09/19/2025		1,727		(53)			(53)		1,674	1,674			
100246427	JERSEY CITY	NJ		10/10/2025		1,939		(91)			(91)		1,848	1,848			
100219595	WATERTOWN	MA		07/07/2025		2,344		(26)			(26)		2,318	2,318			
100248910	TRUCKEE	CA		10/29/2025		2,116		(58)			(58)		2,058	2,058			
100254219	VAN NUYS	CA		11/06/2025		2,442		(37)			(37)		2,405	2,405			
100169370	MIAMI	FL		09/27/2024		2,000		(83)			(83)		1,917	1,917			
100204879	KIRKLAND	WA		04/10/2025		6,332		(211)			(211)		6,121	6,121			
100268998	HUNTSVILLE	UT		12/29/2025		1,967		(54)			(54)		1,913	1,913			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268478	SILVERTHORNE	CO		12/29/2025		2,693		73			73		2,766	2,766			
100088257	QUEENS	NY		10/17/2022		2,354		(87)			(87)		2,267	2,267			
100277580	PROVINCETOWN	MA		02/13/2026		33,555		(999)			(999)		32,556	32,556			
100236762	LONG BEACH	CA		09/11/2025		1,975		(57)			(57)		1,918	1,918			
100219996	ORLANDO	FL		07/30/2025		1,981		(63)			(63)		1,918	1,918			
4010058416	TOMS RIVER	NJ		09/28/2023		1,981		(37)			(37)		1,944	1,944			
100220270	VERO BEACH	FL		07/11/2025		1,782		(72)			(72)		1,710	1,710			
100193639	LAKEWAY	TX		02/10/2025		1,584		(47)			(47)		1,537	1,537			
100255493	HONOLULU	HI		11/24/2025		2,328		(75)			(75)		2,253	2,253			
100218836	MURRELLS INLET	SC		06/27/2025		2,395		(52)			(52)		2,343	2,343			
100219316	NEW YORK	NY		06/30/2025		2,111		(87)			(87)		2,024	2,024			
100273953	VESTAVIA	AL		01/26/2026		2,301		(75)			(75)		2,226	2,226			
100090889	PASADENA	CA		01/31/2023		2,501		22			22		2,523	2,523			
100200349	VERO BEACH	FL		03/10/2025		1,953		(61)			(61)		1,892	1,892			
100255348	BELLFLOWER	CA		11/25/2025		2,223		(66)			(66)		2,157	2,157			
100216412	ESCONDIDO	CA		06/20/2025		1,949		(65)			(65)		1,884	1,884			
100220070	STUDIO CITY	CA		07/30/2025		2,062		(90)			(90)		1,972	1,972			
100272234	SPIRIT LAKE	IA		01/08/2026		2,278		(50)			(50)		2,228	2,228			
100253569	AUSTIN	TX		10/30/2025		4,443		(106)			(106)		4,337	4,337			
100157224	EDISON	NJ		02/20/2025		52,947		(427)			(427)		52,520	52,520			
100254155	SILVER POINT	TN		11/06/2025		2,023		(89)			(89)		1,934	1,934			
100100379	RHINEBECK	NY		04/27/2023		3,061		233			233		3,294	3,294			
100209488	KAPAA	HI		05/01/2025		2,149		(61)			(61)		2,088	2,088			
100185568	WOODSTOCK	GA		12/20/2024		2,323		(84)			(84)		2,239	2,239			
100185813	CYPRESS	CA		12/26/2024		2,190		(67)			(67)		2,123	2,123			
100236336	WAYNE	PA		09/10/2025		2,563		28			28		2,591	2,591			
100099870	CAMARILLO	CA		03/28/2023		3,182		(92)			(92)		3,090	3,090			
100219541	ROGERS	AR		07/07/2025		2,114		(54)			(54)		2,060	2,060			
100176769	JASPER	GA		11/15/2024		2,244		(46)			(46)		2,198	2,198			
100155306	BELMONT	MA		07/19/2024		2,274		(47)			(47)		2,227	2,227			
100209919	AUBURN	GA		06/11/2025		1,857		(50)			(50)		1,807	1,807			
100243385	ANAHEIM	CA		09/26/2025		2,093		(69)			(69)		2,024	2,024			
100068228	BREA	CA		08/25/2021		4,903		(7)			(7)		4,896	4,896			
100228023	GILBERT	AZ		08/06/2025		2,370		(51)			(51)		2,319	2,319			
100219300	ODESSA	FL		06/30/2025		1,718		(52)			(52)		1,666	1,666			
100189278	TACOMA	WA		01/13/2025		2,328		(14)			(14)		2,314	2,314			
100214996	ARLINGTON	VA		06/11/2025		2,092		(19)			(19)		2,073	2,073			
100177161	SAN JOSE	CA		01/16/2025		2,178		(74)			(74)		2,104	2,104			
100226543	PANORAMA CITY	CA		07/30/2025		1,185		(50)			(50)		1,135	1,135			
100141430	LOS ANGELES	CA		01/30/2024		726		(12)			(12)		714	714			
100081880	WEST HILLS	CA		03/31/2022		3,484		(58)			(58)		3,426	3,426			
100218588	ATLANTIC BEACH	NC		06/27/2025		2,146		(23)			(23)		2,123	2,123			
4010054722	LITTLE EGG HARBOR	NJ		08/24/2023		2,085		(76)			(76)		2,009	2,009			
100214503	CORONADO	CA		06/06/2025		2,184		(11)			(11)		2,173	2,173			
100188714	SEDONA	AZ		01/09/2025		2,014		(15)			(15)		1,999	1,999			
100203943	AVENTURA	FL		03/28/2025		1,741		(79)			(79)		1,662	1,662			
100090945	RANCHO CUCAMONGA	CA		01/31/2023		2,047		(29)			(29)		2,018	2,018			
100081194	FULLERTON	CA		03/18/2022		6,173		207			207		6,380	6,380			
100184369	GRANADA HILLS	CA		12/16/2024		1,852		(65)			(65)		1,787	1,787			
100205709	PALM BEACH GARDENS	FL		04/14/2025		2,121		(43)			(43)		2,078	2,078			
100201249	CHULA VISTA	CA		03/12/2025		1,317		(44)			(44)		1,273	1,273			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079867	SEATTLE	WA		04/25/2022		3,622		(88)			(88)		3,534	3,534			
100221470	LONGBOAT KEY	FL		07/22/2025		2,100		(59)			(59)		2,041	2,041			
100246807	CENTERVILLE	MA		10/15/2025		1,479		(54)			(54)		1,425	1,425			
100200480	ATLANTIC HIGHLANDS	NJ		03/10/2025		2,885		(50)			(50)		2,835	2,835			
100283378	NAGS HEAD	NC		03/11/2026		2,220		(36)			(36)		2,184	2,184			
100207317	HONOLULU	HI		04/28/2025		2,000		(46)			(46)		1,954	1,954			
100253327	SARASOTA	FL		10/30/2025		2,173		(72)			(72)		2,101	2,101			
100216386	LOS ANGELES	CA		06/20/2025		2,197		(11)			(11)		2,186	2,186			
100216025	MIAMI	FL		06/17/2025		2,036		(63)			(63)		1,973	1,973			
100207125	CHULA VISTA	CA		04/25/2025		2,337		(59)			(59)		2,278	2,278			
100216011	SAN ANTONIO	TX		07/11/2025		2,152		10			10		2,162	2,162			
403051132	HOBART	IN		11/04/2024		1,947		(146)			(146)		1,801	1,801			
100258304	VIENNA	VA		12/05/2025		2,286		(42)			(42)		2,244	2,244			
100238348	CANOGA PARK	CA		09/19/2025		7,549		(227)			(227)		7,322	7,322			
100068153	SAN RAFAEL	CA		08/25/2021		4,924		(81)			(81)		4,843	4,843			
100163342	MIAMI	FL		08/13/2024		1,525		(40)			(40)		1,485	1,485			
100188716	NAPLES	FL		01/09/2025		2,564		(71)			(71)		2,493	2,493			
100209542	BROAD RUN	VA		05/02/2025		4,460		(129)			(129)		4,331	4,331			
100205565	SAN FRANCISCO	CA		05/09/2025		1,945		(52)			(52)		1,893	1,893			
100205169	SCOTTSDALE	AZ		05/01/2025		2,146		(49)			(49)		2,097	2,097			
100221004	LAKE ELMO	MN		07/18/2025		1,928		(58)			(58)		1,870	1,870			
100161540	MALDEN	MA		07/30/2024		2,141		(35)			(35)		2,106	2,106			
100129295	ASBURY PARK	NJ		09/25/2023		2,381		23			23		2,404	2,404			
100219946	BREWSTER	WA		07/10/2025		1,911		(51)			(51)		1,860	1,860			
100258066	TUJUNGA	CA		11/26/2025		2,316		(45)			(45)		2,271	2,271			
100245226	HUNTINGTON BEACH	CA		10/06/2025		2,274		(67)			(67)		2,207	2,207			
100272895	LAGUNA NIGUEL	CA		01/12/2026		2,120		(70)			(70)		2,050	2,050			
100265059	LOS ANGELES	CA		12/19/2025		5,150		(26)			(26)		5,124	5,124			
100199401	LAS VEGAS	NV		03/05/2025		3,115		24			24		3,139	3,139			
100162509	LEONIA	NJ		08/12/2024		2,188		(26)			(26)		2,162	2,162			
100202606	LAKE FOREST	CA		03/21/2025		2,011		(80)			(80)		1,931	1,931			
100210729	ANAHEIM	CA		05/15/2025		2,126		(67)			(67)		2,059	2,059			
100272231	BEAVERTON	OR		01/08/2026		1,945		(74)			(74)		1,871	1,871			
100202661	CORNVILLE	AZ		03/24/2025		4,238		(82)			(82)		4,156	4,156			
100206925	LONG BEACH	CA		04/24/2025		6,329		(160)			(160)		6,169	6,169			
100238276	FOLSOM	CA		09/19/2025		6,194		(84)			(84)		6,110	6,110			
100078268	LOS ANGELES	CA		02/10/2022		4,125		(162)			(162)		3,963	3,963			
100087401	ORLANDO	FL		10/25/2022		3,454		237			237		3,691	3,691			
100202904	LAMOINE	ME		03/24/2025		2,195		(36)			(36)		2,159	2,159			
100205024	MT JULIET	TN		04/10/2025		2,187		(28)			(28)		2,159	2,159			
100086366	MILILANI	HI		09/23/2022		2,625		15			15		2,640	2,640			
100213937	SUGAR MOUNTAIN	NC		05/29/2025		2,378		(16)			(16)		2,362	2,362			
100137425	SEQUIM	WA		01/11/2024		1,764		(10)			(10)		1,754	1,754			
100213817	OAK HILLS	CA		05/29/2025		2,483		(109)			(109)		2,374	2,374			
100226799	AMERY	WI		07/30/2025		3,766		(88)			(88)		3,678	3,678			
100154669	PRINCEVILLE	HI		07/19/2024		2,475		(48)			(48)		2,427	2,427			
100246542	PLACIDA	FL		10/10/2025		2,686		(21)			(21)		2,665	2,665			
100202975	OAK ISLAND	NC		03/24/2025		2,050		(60)			(60)		1,990	1,990			
100173521	LAKEWOOD	CO		10/29/2024		2,232		(103)			(103)		2,129	2,129			
100181340	FORT MYERS	FL		12/06/2024		1,951		(85)			(85)		1,866	1,866			
100220295	VENTURA	CA		07/11/2025		1,157		(54)			(54)		1,103	1,103			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118864	BELLINGHAM	WA		08/30/2023		2,264		(23)			(23)		2,241	2,241			
100226525	LOS ANGELES	CA		07/30/2025		1,971		(63)			(63)		1,908	1,908			
100200229	PARK CITY	UT		03/07/2025		2,220		(48)			(48)		2,172	2,172			
100202609	CASTAIC	CA		03/21/2025		2,373							2,373	2,373			
100147408	TEMECULA	CA		05/08/2024		2,340		(19)			(19)		2,321	2,321			
100212149	PALM DESERT	CA		05/22/2025		2,358		24			24		2,382	2,382			
100219436	CHARLOTTESVILLE	VA		07/07/2025		1,394		(34)			(34)		1,360	1,360			
100198877	VENICE	CA		02/28/2025		1,314		(45)			(45)		1,269	1,269			
100129529	DANA POINT	CA		09/29/2023		2,229		(22)			(22)		2,207	2,207			
100116314	BROOKLYN	NY		07/20/2023		3,282		809			809		4,091	4,091			
100100419	JAMAICA	NY		04/27/2023		3,037		729			729		3,766	3,766			
100235171	RIVERSIDE	CA		08/28/2025		2,041		(66)			(66)		1,975	1,975			
100191734	SAN JOSE	CA		02/20/2025		413		(13)			(13)		400	400			
100205166	SUWANEE	GA		05/01/2025		5,444		(115)			(115)		5,329	5,329			
100082891	HOUSTON	TX		05/17/2022		3,632		(83)			(83)		3,549	3,549			
100100342	YORBA LINDA	CA		04/27/2023		3,293		155			155		3,448	3,448			
100189912	IRVINE	CA		01/21/2025		2,092		(43)			(43)		2,049	2,049			
100201563	LOS ALAMITOS	CA		03/13/2025		2,929		(39)			(39)		2,890	2,890			
100114702	FULLERTON	CA		06/29/2023		1,893		(75)			(75)		1,818	1,818			
100255016	WELCHES	OR		11/19/2025		2,169		(48)			(48)		2,121	2,121			
100214265	LOS ANGELES	CA		05/30/2025		4,233		(65)			(65)		4,168	4,168			
100174057	LAKEWOOD	WA		10/31/2024		1,769		(66)			(66)		1,703	1,703			
5.00006E+11	S-GRAVENHAGE	NLD		04/30/2025		350							350	265	(85)		(85)
100181283	ARLETA	CA		12/06/2024		2,175		(28)			(28)		2,147	2,147			
100268606	EAST BOSTON	MA		12/29/2025		2,361		(16)			(16)		2,345	2,345			
100277565	BLUE RIDGE	GA		02/13/2026		2,652		(36)			(36)		2,616	2,616			
100209193	MC LEAN	VA		04/30/2025		2,052		(25)			(25)		2,027	2,027			
100219154	MADEIRA BEACH	FL		06/27/2025		1,813		(47)			(47)		1,766	1,766			
100238255	TUJUNGA	CA		09/19/2025		1,311		(54)			(54)		1,257	1,257			
100180647	CINCINNATI	OH		11/26/2024		1,947		(12)			(12)		1,935	1,935			
100151856	VERO BEACH	FL		05/10/2024		9,197		(53)			(53)		9,144	9,144			
100116716	GRANADA HILLS	CA		07/20/2023		2,126		540			540		2,666	2,666			
100228568	NAPLES	FL		08/11/2025		1,972		(67)			(67)		1,905	1,905			
100173143	SACRAMENTO	CA		10/30/2024		2,010		(30)			(30)		1,980	1,980			
100180458	BOWLING GREEN	KY		11/26/2024		2,040		(60)			(60)		1,980	1,980			
4010066455	SHIRLEY	NY		01/10/2024		1,705		(63)			(63)		1,642	1,642			
100258089	ALTAMONTE SPRINGS	FL		11/26/2025		2,123		(81)			(81)		2,042	2,042			
100169924	LADERA RANCH	CA		11/08/2024		3,167		(63)			(63)		3,104	3,104			
100213842	OCEAN CITY	NJ		05/29/2025		4,801		(136)			(136)		4,665	4,665			
100102374	LAKEWOOD	CO		06/07/2023		1,957		(46)			(46)		1,911	1,911			
100245805	FRESNO	CA		10/29/2025		984		(20)			(20)		964	964			
100173809	WEST HAVEN	UT		10/31/2024		1,352		(19)			(19)		1,333	1,333			
100178394	GATLINBURG	TN		11/21/2024		2,192		(32)			(32)		2,160	2,160			
100253299	BONITA SPRINGS	FL		10/30/2025		5,347		(191)			(191)		5,156	5,156			
100207041	SACRAMENTO	CA		04/24/2025		1,883		(62)			(62)		1,821	1,821			
100226749	MESA	AZ		07/30/2025		5,720		(164)			(164)		5,556	5,556			
100159693	RICHMOND	TX		08/23/2024		1,923		(53)			(53)		1,870	1,870			
100146893	DAVIS	CA		03/26/2024		2,148		(40)			(40)		2,108	2,108			
100157320	NORTH POTOMAC	MD		02/20/2025		1,718		(28)			(28)		1,690	1,690			
100247237	SANTA FE	NM		10/23/2025		1,959		(49)			(49)		1,910	1,910			
100246138	HOUSTON	TX		10/08/2025		1,953		(88)			(88)		1,865	1,865			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176073	KAPOLEI	HI		12/20/2024		2,948		(33)			(33)		2,915	2,915			
100215349	BEND	OR		06/12/2025		2,127		(36)			(36)		2,091	2,091			
100119934	RIVERSIDE	CA		08/10/2023		1,753		(25)			(25)		1,728	1,728			
100175768	LOS ANGELES	CA		11/12/2024		2,024		(46)			(46)		1,978	1,978			
100219518	PHOENIX	AZ		07/07/2025		3,845		(92)			(92)		3,753	3,753			
100206098	TORRANCE	CA		04/16/2025		2,281		(65)			(65)		2,216	2,216			
100170489	ALTADENA	CA		10/09/2024		2,235		(63)			(63)		2,172	2,172			
100204464	BROKEN BOW	OK		04/04/2025		2,057		(54)			(54)		2,003	2,003			
100199263	CORTE MADERA	CA		03/05/2025		2,348		18			18		2,366	2,366			
100193786	RIVERSIDE	CA		02/10/2025		1,345		(40)			(40)		1,305	1,305			
100215730	TARZANA	CA		06/12/2025		2,057		(69)			(69)		1,988	1,988			
100180700	PALM SPRINGS	CA		11/26/2024		1,658		(77)			(77)		1,581	1,581			
100200362	INDIAN WELLS	CA		03/10/2025		1,381		(32)			(32)		1,349	1,349			
100186773	MIAMI	FL		12/31/2024		1,315		(44)			(44)		1,271	1,271			
403049848	BINGHAMTON	NY		06/28/2024		2,139		(106)			(106)		2,033	2,033			
100253937	SAN MARCOS	CA		10/30/2025		2,373		(20)			(20)		2,353	2,353			
100200188	BELLEVUE	WA		03/07/2025		2,322		(56)			(56)		2,266	2,266			
100254862	SURFSIDE BEACH	SC		11/17/2025		1,950		(76)			(76)		1,874	1,874			
100172958	RANCHO CUCAMONGA	CA		10/25/2024		2,523		(48)			(48)		2,475	2,475			
100170062	SOUTH PASADENA	CA		11/08/2024		2,505		(30)			(30)		2,475	2,475			
100189627	OAKLAND	CA		01/17/2025		3,069		(107)			(107)		2,962	2,962			
100226851	NAPA	CA		07/30/2025		1,330		(28)			(28)		1,302	1,302			
100182333	CAPITOLA	CA		12/12/2024		2,486		45			45		2,531	2,531			
100193062	CAPE CORAL	FL		02/10/2025		1,825		(65)			(65)		1,760	1,760			
100079444	OCEANSIDE	CA		03/17/2022		3,768		(71)			(71)		3,697	3,697			
100229100	SCOTTSDALE	AZ		08/14/2025		1,941		(42)			(42)		1,899	1,899			
100169907	SANTA CLARITA	CA		11/08/2024		1,670		(78)			(78)		1,592	1,592			
100201606	ORANGE BEACH	AL		03/13/2025		1,980		(61)			(61)		1,919	1,919			
100100739	PURCELLVILLE	VA		04/28/2023		3,191		241			241		3,432	3,432			
100128518	VAN NUYS	CA		09/15/2023		1,697		13			13		1,710	1,710			
100238033	ALTADENA	CA		10/03/2025		1,880		(53)			(53)		1,827	1,827			
100136703	SNOWMASS VILLAGE	CO		01/25/2024		1,632		(28)			(28)		1,604	1,604			
100218934	WAIPAHU	HI		06/27/2025		2,062		24			24		2,086	2,086			
100277487	PRINCEVILLE	HI		02/13/2026		2,247		(47)			(47)		2,200	2,200			
100282348	BREMERTON	WA		02/27/2026		2,054		(58)			(58)		1,996	1,996			
100282353	LIDO BEACH	NY		02/27/2026		2,045		(93)			(93)		1,952	1,952			
100255575	LOS ANGELES	CA		11/24/2025		2,031		(79)			(79)		1,952	1,952			
100087063	GILBERT	AZ		11/04/2022		2,943		(65)			(65)		2,878	2,878			
100268463	SANTA ROSA	CA		12/29/2025		2,243		(26)			(26)		2,217	2,217			
100182634	INDEPENDENCE	MN		12/12/2024		2,691		123			123		2,814	2,814			
100246041	MCCALL	ID		10/08/2025		2,157		(39)			(39)		2,118	2,118			
100167043	AMBLER	PA		09/13/2024		2,027		(75)			(75)		1,952	1,952			
100221539	LOS ANGELES	CA		07/22/2025		2,168		(51)			(51)		2,117	2,117			
100139308	TORRANCE	CA		12/28/2023		1,673		(31)			(31)		1,642	1,642			
100264916	EL CAJON	CA		12/17/2025		2,983		(109)			(109)		2,874	2,874			
100156707	ASHTON	MD		06/26/2024		1,519		(4)			(4)		1,515	1,515			
100272154	EL CAJON	CA		01/08/2026		2,253		(52)			(52)		2,201	2,201			
100132771	CHARLOTTE	NC		11/03/2023		1,551		4			4		1,555	1,555			
100129854	BUENA PARK	CA		09/27/2023		1,470		(22)			(22)		1,448	1,448			
100195391	SEVIERVILLE	TN		02/24/2025		1,960		(29)			(29)		1,931	1,931			
100255726	SAN JOSE	CA		11/24/2025		2,389		(26)			(26)		2,363	2,363			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100267225	SANTA ROSA	CA		12/24/2025		2,051		(92)			(92)		1,959	1,959			
100267226	SANTA ROSA	CA		12/24/2025		2,051		(92)			(92)		1,959	1,959			
100159995	MIAMI	FL		08/16/2024		2,234		(20)			(20)		2,214	2,214			
100137514	FORT PIERCE	FL		01/11/2024		1,772		(25)			(25)		1,747	1,747			
100082176	REDONDO BEACH	CA		04/14/2022		4,306		141			141		4,447	4,447			
100198351	RIVERSIDE	CA		02/28/2025		2,188		(30)			(30)		2,158	2,158			
100135038	MERRITT ISLAND	FL		10/30/2023		1,664		(10)			(10)		1,654	1,654			
100195368	PONDERAY	ID		02/24/2025		671		(25)	1		(26)		645	645			
100216172	SAN DIEGO	CA		06/18/2025		1,930		(53)			(53)		1,877	1,877			
100276537	NORCO	CA		01/28/2026		3,005		(86)			(86)		2,919	2,919			
100209557	PALM BEACH	FL		05/02/2025		4,932		(165)			(165)		4,767	4,767			
100274061	EL PORTAL	FL		01/26/2026		1,952		(75)			(75)		1,877	1,877			
100283693	SIMI VALLEY	CA		03/13/2026		1,378		(53)			(53)		1,325	1,325			
100192786	SCOTTSDALE	AZ		02/10/2025		1,454		(19)	2		(21)		1,433	1,433			
100083069	SAN JOSE	CA		05/26/2022		4,054		656			656		4,710	4,710			
100254809	LOS ANGELES	CA		11/14/2025		2,087		(55)			(55)		2,032	2,032			
100268929	KANEOHE	HI		12/29/2025		2,399		(11)			(11)		2,388	2,388			
100089263	SUN VALLEY	CA		01/26/2023		1,840		(19)			(19)		1,821	1,821			
5.00007E+11	S-GRAVENHAGE	NLD		12/23/2025		295							295	212	(83)		(83)
100107906	LOS ANGELES	CA		06/29/2023		1,925		(82)			(82)		1,843	1,843			
100173066	WAYNE	PA		10/25/2024		8,371		(388)			(388)		7,983	7,983			
100201774	CHULA VISTA	CA		03/18/2025		2,182		(49)			(49)		2,133	2,133			
100254306	PHOENIX	AZ		11/06/2025		1,833		(42)			(42)		1,791	1,791			
100101009	UKIAH	CA		04/28/2023		(2,783)		412	(21)		433		(2,350)	3,864		6,213	6,213
100103782	CULVER CITY	CA		05/10/2023		2,128		(57)			(57)		2,071	2,071			
100171177	MURRIETA	CA		11/22/2024		3,149		(28)			(28)		3,121	3,121			
100191039	EL CAJON	CA		01/29/2025		2,324		(46)			(46)		2,278	2,278			
100209741	FLAGSTAFF	AZ		05/05/2025		2,311		14			14		2,325	2,325			
100255049	MIAMI	FL		11/19/2025		2,184		(39)			(39)		2,145	2,145			
100189340	RODANTHE	NC		01/13/2025		2,221		(38)			(38)		2,183	2,183			
100156918	EAST ELMHURST	NY		06/27/2024		1,813		(71)			(71)		1,742	1,742			
100129424	LOS ANGELES	CA		09/29/2023		2,378		3			3		2,381	2,381			
100157107	RENTON	WA		02/20/2025		2,009		(31)			(31)		1,978	1,978			
100272465	MINERAL BLUFF	GA		01/08/2026		2,122		(43)			(43)		2,079	2,079			
100179472	EVERETT	WA		11/21/2024		2,528		30			30		2,558	2,558			
100166006	ONTARIO	CA		09/06/2024		2,279		(62)			(62)		2,217	2,217			
100155115	KENTFIELD	CA		07/19/2024		1,927		(73)			(73)		1,854	1,854			
4010072740	MASTIC	NY		04/29/2024		1,714		(63)			(63)		1,651	1,651			
100209682	OAKLAND	CA		05/02/2025		2,163		(70)			(70)		2,093	2,093			
100141692	LOS ANGELES	CA		01/30/2024		2,332		(69)			(69)		2,263	2,263			
100201029	SANTA CLARITA	CA		03/12/2025		2,193		(40)			(40)		2,153	2,153			
100212550	MONTCLAIR	NJ		05/29/2025		1,873		(45)			(45)		1,828	1,828			
100235139	KAHULUI	HI		08/28/2025		1,155		(47)			(47)		1,108	1,108			
100079485	PINEHURST	NC		04/25/2022		2,704		(112)			(112)		2,592	2,592			
100157611	MARYSVILLE	WA		06/28/2024		2,232		(44)			(44)		2,188	2,188			
100203383	SUPPLY	NC		03/27/2025		1,972		(74)			(74)		1,898	1,898			
100154816	BROOKLYN	NY		07/19/2024		2,118		(52)			(52)		2,066	2,066			
100254183	NEW ORLEANS	LA		11/06/2025		1,892		(72)			(72)		1,820	1,820			
100190387	MEMPHIS	TN		01/23/2025		1,701		(35)			(35)		1,666	1,666			
100282290	WASHINGTON	DC		02/27/2026		2,372		(45)			(45)		2,327	2,327			
100150176	DAVIE	FL		04/30/2024		1,458		(30)			(30)		1,428	1,428			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226564	NORTH HOLLYWOOD	CA		07/30/2025		1,779		(77)			(77)		1,702	1,702			
100254917	MONTEBELLO	CA		11/17/2025		2,171		(67)			(67)		2,104	2,104			
100195340	MILILANI	HI		02/24/2025		1,975		(51)			(51)		1,924	1,924			
100184400	VISTA	CA		12/17/2024		2,598		(49)			(49)		2,549	2,549			
100082584	SAN DIEGO	CA		04/14/2022		3,526		(101)			(101)		3,425	3,425			
100109176	SANTA CLARITA	CA		07/21/2023		2,419		2			2		2,421	2,421			
100119912	DEERFIELD BEACH	FL		08/10/2023		2,436		15			15		2,451	2,451			
100167996	LOS ANGELES	CA		09/20/2024		2,127		(70)			(70)		2,057	2,057			
100182470	KIRKLAND	WA		12/12/2024		2,339		16			16		2,355	2,355			
100080863	PASADENA	CA		03/10/2022		4,451		26			26		4,477	4,477			
100229864	BELMAR	NJ		08/18/2025		2,023		(54)			(54)		1,969	1,969			
100163278	ASHBURN	VA		08/13/2024		19,244		(448)			(448)		18,796	18,796			
100116526	OAKLAND	CA		07/20/2023		2,763		341			341		3,104	3,104			
100087016	NAPLES	FL		11/04/2022		2,446		(13)			(13)		2,433	2,433			
100255729	BUENA VISTA	CO		11/24/2025		2,256		(53)			(53)		2,203	2,203			
100255022	BROOKLYN	NY		11/19/2025		2,147		(59)			(59)		2,088	2,088			
100136614	JOSHUA TREE	CA		11/22/2023		1,723		3			3		1,726	1,726			
100229153	BERLIN	VT		08/14/2025		1,934		(46)			(46)		1,888	1,888			
100072024	VERO BEACH	FL		11/19/2021		6,860		(143)			(143)		6,717	6,717			
100118111	RANCHO CUCAMONGA	CA		07/20/2023		2,864		151			151		3,015	3,015			
100226596	WALNUT	CA		07/30/2025		3,211		(116)			(116)		3,095	3,095			
100245507	GATLINBURG	TN		10/06/2025		2,154		(76)			(76)		2,078	2,078			
100265402	MONROVIA	CA		12/19/2025		5,051		(165)			(165)		4,886	4,886			
100209878	MAGNOLIA	TX		06/11/2025		1,935		(68)			(68)		1,867	1,867			
100283572	INVERNESS	CA		03/13/2026		1,970		(26)			(26)		1,944	1,944			
100261616	IRVINE	CA		12/15/2025		41,880		(926)			(926)		40,954	40,954			
100254751	BAKERSFIELD	CA		11/14/2025		1,920		(58)			(58)		1,862	1,862			
100255064	MESA	AZ		11/19/2025		1,932		(39)			(39)		1,893	1,893			
100219163	PORT ORANGE	FL		06/27/2025		5,271		(171)			(171)		5,100	5,100			
100261726	UNION	NJ		12/12/2025		1,950		(70)			(70)		1,880	1,880			
100221225	LOS ANGELES	CA		07/21/2025		2,117		(16)			(16)		2,101	2,101			
100100320	GLENDALE	NY		04/27/2023		3,106		191			191		3,297	3,297			
100283155	RANGELEY	ME		03/09/2026		2,109		(52)			(52)		2,057	2,057			
100178279	HACIENDA HEIGHTS	CA		11/19/2024		2,374		(29)			(29)		2,345	2,345			
100214315	DETROIT	OR		06/02/2025		2,030		(26)			(26)		2,004	2,004			
100204913	WASHINGTON	DC		04/10/2025		1,320		(33)			(33)		1,287	1,287			
100088320	SOCIAL CIRCLE	GA		11/10/2022		3,000		27			27		3,027	3,027			
100204091	TEMPLE CITY	CA		03/28/2025		8,662		(291)			(291)		8,371	8,371			
100246417	FORT MYERS	FL		10/10/2025		1,971		(68)			(68)		1,903	1,903			
100192475	LAS VEGAS	NV		02/07/2025		1,807		(78)			(78)		1,729	1,729			
100209505	GARDENA	CA		05/01/2025		2,139		(38)			(38)		2,101	2,101			
100215363	MASHPEE	MA		06/12/2025		2,129		(27)			(27)		2,102	2,102			
100245685	CAROLINA BEACH	NC		10/06/2025		2,355		(70)			(70)		2,285	2,285			
100271989	TEMECULA	CA		01/08/2026		2,130		(61)			(61)		2,069	2,069			
100238047	GREENBRAE	CA		10/03/2025		1,810		(85)			(85)		1,725	1,725			
100082636	NORTHRIDGE	CA		04/14/2022		3,435		(107)			(107)		3,328	3,328			
100116814	LOS ANGELES	CA		07/20/2023		3,060		606			606		3,666	3,666			
100272251	CERRITOS	CA		01/08/2026		2,326		(35)			(35)		2,291	2,291			
100103301	HONOLULU	HI		04/27/2023		1,900		(31)			(31)		1,869	1,869			
100079372	FOLSOM	CA		03/17/2022		4,414		(57)			(57)		4,357	4,357			
100248899	MOSINEE	WI		10/29/2025		2,100		(55)			(55)		2,045	2,045			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246274	NEW YORK	NY		10/10/2025		5,069		(219)			(219)		4,850	4,850			
100171279	NORCROSS	GA		10/16/2024		1,646		(69)			(69)		1,577	1,577			
100065841	RICHMOND	TX		07/23/2021		12,491		(468)			(468)		12,023	12,023			
100245903	CAMARILLO	CA		10/24/2025		2,184		(53)			(53)		2,131	2,131			
100229042	RESCUE	CA		08/14/2025		1,674		(50)			(50)		1,624	1,624			
100164246	LOS ANGELES	CA		08/21/2024		2,157		(31)			(31)		2,126	2,126			
100153157	SEVIERVILLE	TN		05/28/2024		3,646		846			846		4,492	4,492			
100221330	WASHINGTON	DC		07/22/2025		1,959		(53)			(53)		1,906	1,906			
100201094	EL CAJON	CA		03/12/2025		1,404		(57)	2		(59)		1,345	1,345			
100243368	CERRITOS	CA		09/26/2025		1,921		(86)			(86)		1,835	1,835			
100191803	CHULA VISTA	CA		01/31/2025		3,350		(99)			(99)		3,251	3,251			
100186003	PRESCOTT VALLEY	AZ		12/27/2024		1,218		(18)			(18)		1,200	1,200			
100149173	CHINO HILLS	CA		04/22/2024		1,919		(61)			(61)		1,858	1,858			
100283832	MIAMI LAKES	FL		03/16/2026		1,431		(43)			(43)		1,388	1,388			
100277324	NORTH HOLLYWOOD	CA		02/12/2026		2,132		(45)			(45)		2,087	2,087			
100079242	MARTINEZ	CA		02/25/2022		4,828		(128)			(128)		4,700	4,700			
100199258	WESTMINSTER	CA		03/05/2025		2,423		80			80		2,503	2,503			
100284576	GILROY	CA		03/26/2026		2,279		(36)			(36)		2,243	2,243			
100226600	SAN DIEGO	CA		07/30/2025		1,878		(32)			(32)		1,846	1,846			
100195339	SANTA CLARA	CA		02/24/2025		2,101		(34)			(34)		2,067	2,067			
100084848	LAS VEGAS	NV		08/02/2022		3,235		13			13		3,248	3,248			
100087287	TUCSON	AZ		10/25/2022		3,172		283			283		3,455	3,455			
100247557	WALNUT	CA		10/29/2025		2,536		(92)			(92)		2,444	2,444			
100068202	ROSEMEAD	CA		08/25/2021		5,050		(96)			(96)		4,954	4,954			
100083011	GALT	CA		05/05/2022		3,388		(49)			(49)		3,339	3,339			
100158977	SARASOTA	FL		08/15/2024		1,536		(12)			(12)		1,524	1,524			
100118662	ROSLYN	NY		07/25/2023		2,122		(30)			(30)		2,092	2,092			
100190871	RANCHO CUCAMONGA	CA		01/27/2025		1,052		(1)			(1)		1,051	1,051			
100254498	MAMMOTH LAKES	CA		11/07/2025		2,142		(79)			(79)		2,063	2,063			
100209500	LOS ANGELES	CA		05/01/2025		2,134		(39)			(39)		2,095	2,095			
100277036	LITCHFIELD PARK	AZ		02/06/2026		2,190		(52)			(52)		2,138	2,138			
100161721	SETAUKET	NY		07/30/2024		2,121		(32)			(32)		2,089	2,089			
100192872	MEDFORD	MA		02/10/2025		2,121		(20)			(20)		2,101	2,101			
100180572	LONG BEACH	CA		11/26/2024		2,521		(17)			(17)		2,504	2,504			
100246845	LOS ANGELES	CA		10/16/2025		2,000		(77)			(77)		1,923	1,923			
100178238	CAMAS	WA		11/19/2024		2,398		(9)			(9)		2,389	2,389			
100248874	MONUMENT	CO		10/29/2025		1,657		(59)			(59)		1,598	1,598			
100236963	LOS ANGELES	CA		09/12/2025		921		(29)			(29)		892	892			
100238050	COSTA MESA	CA		10/03/2025		979		(24)			(24)		955	955			
100175554	DENVER	CO		11/12/2024		1,915		(9)			(9)		1,906	1,906			
100214641	SUNLAND	CA		06/10/2025		1,991		(42)			(42)		1,949	1,949			
100214847	SANTA ANA	CA		06/11/2025		2,114		(7)			(7)		2,107	2,107			
100201864	SAN JOSE	CA		03/18/2025		1,928		(68)			(68)		1,860	1,860			
100210741	SACRAMENTO	CA		05/15/2025		2,208		(51)			(51)		2,157	2,157			
100238513	EVERETT	MA		09/19/2025		33,537		(983)			(983)		32,554	32,554			
100195347	DENVER	CO		02/24/2025		2,276		32			32		2,308	2,308			
100266932	GARDEN GROVE	CA		12/23/2025		1,479		(42)			(42)		1,437	1,437			
100089246	CRESSKILL	NJ		01/26/2023		1,921		(36)			(36)		1,885	1,885			
100118725	LOS ANGELES	CA		07/25/2023		2,406		(36)			(36)		2,370	2,370			
100203246	HOLDEN BEACH	NC		03/27/2025		1,854		(61)			(61)		1,793	1,793			
100272877	BRIDGEWATER	MA		01/12/2026		1,831		(39)			(39)		1,792	1,792			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109367	NASHVILLE	TN		06/12/2023		1,709		(20)			(20)		1,689	1,689			
100175545	FOLSOM	CA		11/08/2024		1,983		(2)			(2)		1,981	1,981			
100180644	WALNUT CREEK	CA		11/26/2024		2,144		(53)			(53)		2,091	2,091			
100132403	SAN JOSE	CA		11/03/2023		2,151		30			30		2,181	2,181			
100186362	LYNNWOOD	WA		12/30/2024		1,541		(13)	2		(15)		1,526	1,526			
100258241	SAN LUIS OBISPO	CA		12/02/2025		2,190		(51)			(51)		2,139	2,139			
100144381	POMONA	CA		03/07/2024		2,101		(28)			(28)		2,073	2,073			
100267102	FREDERICKSBURG	TX		12/23/2025		2,196		(23)			(23)		2,173	2,173			
100083008	THOUSAND OAKS	CA		05/05/2022		3,587		(52)			(52)		3,535	3,535			
100159879	MIAMI	FL		08/16/2024		1,771		(59)			(59)		1,712	1,712			
100194325	WOODINVILLE	WA		02/14/2025		2,177		(63)			(63)		2,114	2,114			
100107966	LA MIRADA	CA		05/22/2023		2,031		(31)			(31)		2,000	2,000			
100255925	CAPE CHARLES	VA		11/24/2025		1,786		(52)			(52)		1,734	1,734			
100149908	MIAMI	FL		04/29/2024		1,711		(39)			(39)		1,672	1,672			
100149914	LAKE HAVASU CITY	AZ		04/29/2024		3,447		(129)			(129)		3,318	3,318			
4010081798	CHILLICOTHE	OH		09/27/2024		1,981		(72)			(72)		1,909	1,909			
100253673	LOS ANGELES	CA		10/30/2025		2,191		(57)			(57)		2,134	2,134			
100228942	MIDLOTHIAN	VA		09/10/2025		2,261		(73)			(73)		2,188	2,188			
100214983	ALHAMBRA	CA		06/11/2025		2,029		(45)			(45)		1,984	1,984			
100149990	SANTA CRUZ	CA		06/07/2024		1,234		(42)			(42)		1,192	1,192			
100261635	SANTEE	CA		12/12/2025		2,172		(66)			(66)		2,106	2,106			
100246675	BRONX	NY		10/15/2025		1,252		(55)			(55)		1,197	1,197			
100169390	VENTURA	CA		09/27/2024		2,406		(55)			(55)		2,351	2,351			
100136717	PORT ANGELES	WA		01/25/2024		1,881		(6)			(6)		1,875	1,875			
100229065	CLEARWATER	FL		08/14/2025		1,760		(62)			(62)		1,698	1,698			
100247256	OAK ISLAND	NC		10/23/2025		1,925		(47)			(47)		1,878	1,878			
100243314	ESCONDIDO	CA		09/26/2025		808,474		(32,474)			(32,474)		776,000	776,000			
100227004	SEVIERVILLE	TN		07/30/2025		1,849		(67)			(67)		1,782	1,782			
100245425	EVERETT	MA		10/06/2025		2,152		(99)			(99)		2,053	2,053			
100101083	BROOKLYN	NY		04/28/2023		3,220		330			330		3,550	3,550			
100257091	BAILEY	CO		11/26/2025		2,071		(65)			(65)		2,006	2,006			
100261436	FRANKFORT	KY		12/09/2025		2,028		(67)			(67)		1,961	1,961			
100227986	OAK PARK	CA		08/04/2025		1,559		(72)			(72)		1,487	1,487			
100081212	EVERETT	MA		03/18/2022		7,729		210			210		7,939	7,939			
100277469	PHOENIX	AZ		02/13/2026		2,188		(39)			(39)		2,149	2,149			
100283107	CERRITOS	CA		03/09/2026		1,530		39			39		1,569	1,569			
100216421	FEEDING HILLS	MA		06/20/2025		2,040		(30)			(30)		2,010	2,010			
100194567	FONTANA	CA		03/28/2025		1,845		(57)			(57)		1,788	1,788			
100169479	MORRO BAY	CA		09/30/2024		32,244		(866)			(866)		31,378	31,378			
100220264	CORONA	CA		07/11/2025		1,564		(67)			(67)		1,497	1,497			
100227158	SURFSIDE BEACH	SC		07/30/2025		1,788		(70)			(70)		1,718	1,718			
100169138	NAMPA	ID		09/27/2024		2,363		(48)			(48)		2,315	2,315			
100243291	MINERAL	VA		09/26/2025		2,174		(54)			(54)		2,120	2,120			
100221708	RANCHO CUCAMONGA	CA		07/25/2025		2,036		(62)			(62)		1,974	1,974			
100116720	SEATTLE	WA		07/20/2023		3,753		(137)			(137)		3,616	3,616			
100282115	SCOTCH PLAINS	NJ		02/27/2026		1,703		(85)			(85)		1,618	1,618			
100185486	SAN JOSE	CA		12/20/2024		1,340		(22)			(22)		1,318	1,318			
100076749	CANTON	GA		12/30/2021		4,489		(45)			(45)		4,444	4,444			
100215422	SEATTLE	WA		06/12/2025		1,981		(42)			(42)		1,939	1,939			
100221833	LONG BEACH	CA		07/29/2025		2,717		(50)			(50)		2,667	2,667			
100210657	VACAVILLE	CA		05/15/2025		1,828		(55)			(55)		1,773	1,773			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151925	FONTANA	CA		07/10/2024		2,228		(69)			(69)		2,159	2,159			
100215489	SANTA CRUZ	CA		06/12/2025		2,125		(65)			(65)		2,060	2,060			
100212195	WEEHAWKEN	NJ		05/22/2025		2,071		(21)			(21)		2,050	2,050			
100128773	BOCA RATON	FL		09/21/2023		1,641		13			13		1,654	1,654			
100204671	SPRING VALLEY	NY		04/04/2025		1,893		(66)			(66)		1,827	1,827			
100207161	THOUSAND OAKS	CA		04/28/2025		2,057		(12)			(12)		2,045	2,045			
100207002	HUNTINGTON BEACH	CA		04/24/2025		1,934		(63)			(63)		1,871	1,871			
100243364	IRVINE	CA		09/26/2025		1,906		(86)			(86)		1,820	1,820			
100220833	ROCKLIN	CA		07/18/2025		7,835		(230)			(230)		7,605	7,605			
100133387	NASHVILLE	TN		11/21/2023		1,693		(41)			(41)		1,652	1,652			
100211466	WHITTIER	CA		05/16/2025		1,358		(44)			(44)		1,314	1,314			
100186467	QUINCY	MA		12/30/2024		2,159		(27)			(27)		2,132	2,132			
100258290	LAWNDALE	CA		12/05/2025		2,187		(38)			(38)		2,149	2,149			
100171253	NEW HYDE PARK	NY		10/16/2024		1,096		(49)			(49)		1,047	1,047			
100238800	MUKILTEO	WA		09/23/2025		1,875		(37)			(37)		1,838	1,838			
100118839	LOS ANGELES	CA		08/30/2023		3,125		(32)			(32)		3,093	3,093			
100258224	NEWBURY PARK	CA		12/02/2025		2,101		(54)			(54)		2,047	2,047			
100261656	MIDDLETOWN	NJ		12/12/2025		2,237		(92)			(92)		2,145	2,145			
100248987	LONG BEACH	CA		10/29/2025		2,275		(82)			(82)		2,193	2,193			
100261311	ALAMEDA	CA		12/08/2025		2,186		(69)			(69)		2,117	2,117			
100190875	NAPA	CA		01/28/2025		2,056		(20)			(20)		2,036	2,036			
100132414	LITHIA	FL		11/03/2023		1,543		35			35		1,578	1,578			
100253775	NAPLES	FL		10/30/2025		1,719		(42)			(42)		1,677	1,677			
100171303	GREENSBORO	GA		10/16/2024		5,823		(227)			(227)		5,596	5,596			
100283834	BELLINGHAM	WA		03/16/2026		2,007		(93)			(93)		1,914	1,914			
100128309	CHINO	CA		09/14/2023		3,352		(17)			(17)		3,335	3,335			
100268185	BLACK BUTTE RANCH	OR		12/29/2025		2,111		(52)			(52)		2,059	2,059			
100150484	NATIONAL CITY	CA		05/03/2024		2,216		(38)			(38)		2,178	2,178			
100228535	SALEM	MA		08/11/2025		23,775		(399)			(399)		23,376	23,376			
100071920	NATIONAL CITY	CA		11/19/2021		4,842		(29)			(29)		4,813	4,813			
100219818	NORWOOD	MA		07/08/2025		2,094		(51)			(51)		2,043	2,043			
100201559	HUNTINGTON BEACH	CA		03/13/2025		2,016		(67)			(67)		1,949	1,949			
100142969	NAPLES	FL		02/09/2024		2,117		(42)			(42)		2,075	2,075			
100276926	SEVIERVILLE	TN		01/30/2026		1,993		(68)			(68)		1,925	1,925			
100143994	PEORIA	AZ		02/29/2024		1,614		(31)			(31)		1,583	1,583			
100142859	EDMONDS	WA		02/08/2024		1,388		(44)			(44)		1,344	1,344			
100192705	ORANGE	CA		02/10/2025		2,115		(30)			(30)		2,085	2,085			
100171906	LYNNWOOD	WA		10/17/2024		2,342		(41)			(41)		2,301	2,301			
100156079	CELINA	TX		06/18/2024		1,414		(45)			(45)		1,369	1,369			
100149010	WAHIAWA	HI		04/19/2024		2,420		(104)			(104)		2,316	2,316			
100218727	SEASIDE HEIGHTS	NJ		06/27/2025		1,907		(35)			(35)		1,872	1,872			
100193522	SPRING VALLEY	NY		02/10/2025		2,062		(29)			(29)		2,033	2,033			
100178293	EASTVALE	CA		11/19/2024		3,462		(8)			(8)		3,454	3,454			
100179343	LAKEWOOD	NJ		12/27/2024		940		(5)			(5)		935	935			
100179363	LAKEWOOD	NJ		12/27/2024		936		(1)			(1)		935	935			
100268989	MATTHEWS	NC		12/29/2025		1,866		(71)			(71)		1,795	1,795			
100100280	SAN DIEGO	CA		03/24/2023		2,184		(5)			(5)		2,179	2,179			
100142116	SUN VALLEY	CA		02/29/2024		2,049		(5)			(5)		2,044	2,044			
100284044	NEWBURY PARK	CA		03/24/2026		1,458		(43)			(43)		1,415	1,415			
100258083	PHOENIX	AZ		11/26/2025		2,265		(5)			(5)		2,260	2,260			
100170397	LOS ANGELES	CA		10/09/2024		1,933		(47)			(47)		1,886	1,886			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221659	CARLSBAD	CA		07/23/2025		1,745		(61)			(61)		1,684	1,684			
100200424	EL CAJON	CA		03/10/2025		1,948		(39)			(39)		1,909	1,909			
100193480	BEVERLY	MA		02/10/2025		2,519		21			21		2,540	2,540			
100083977	LAKE OSWEGO	OR		07/12/2022		2,425		(34)			(34)		2,391	2,391			
100253895	SAN MARCOS	CA		10/30/2025		2,327		(26)			(26)		2,301	2,301			
100100333	PLANTATION	FL		04/27/2023		3,189		286			286		3,475	3,475			
100132576	VALENCIA	CA		11/03/2023		2,951		72			72		3,023	3,023			
100180695	DURANGO	CO		11/26/2024		2,006		(30)			(30)		1,976	1,976			
100203895	GARDENA	CA		03/28/2025		5,311		(187)			(187)		5,124	5,124			
100283671	NORCO	CA		03/13/2026		1,134		(34)			(34)		1,100	1,100			
100132676	SALT LAKE CITY	UT		11/03/2023		2,007		16			16		2,023	2,023			
100170049	KIHEI	HI		11/08/2024		2,251		(47)			(47)		2,204	2,204			
100254898	CARSON	CA		11/17/2025		2,063		(78)			(78)		1,985	1,985			
100102389	INDIO	CA		06/07/2023		1,825		(59)			(59)		1,766	1,766			
100277437	ATLANTA	GA		02/13/2026		7,056		(122)			(122)		6,934	6,934			
100140495	GILBERT	AZ		01/19/2024		2,045		15			15		2,060	2,060			
100163957	CENTENNIAL	CO		10/04/2024		2,010		(22)			(22)		1,988	1,988			
100172641	CYPRESS	TX		10/24/2024		2,049		(61)			(61)		1,988	1,988			
100128895	BOCA RATON	FL		09/21/2023		2,090		(44)			(44)		2,046	2,046			
100268621	SAN DIEGO	CA		12/29/2025		2,112		(51)			(51)		2,061	2,061			
100235678	QUEEN CREEK	AZ		08/29/2025		1,922		(68)			(68)		1,854	1,854			
100191556	RIVERTON	UT		01/31/2025		1,705		(71)			(71)		1,634	1,634			
100212258	SAN JOSE	CA		05/28/2025		2,055		(35)			(35)		2,020	2,020			
100184990	DALLAS	TX		12/19/2024		2,283		(38)			(38)		2,245	2,245			
100253671	HAYWARD	WI		10/30/2025		1,876		(48)			(48)		1,828	1,828			
100273025	MACON	NC		01/15/2026		1,791		(56)			(56)		1,735	1,735			
100198524	BETHESDA	MD		02/28/2025		2,134		(25)			(25)		2,109	2,109			
100162474	CRESSKILL	NJ		08/07/2024		1,934		(55)			(55)		1,879	1,879			
100100341	STATEN ISLAND	NY		04/27/2023		2,978		292			292		3,270	3,270			
100213836	CARSON	CA		05/29/2025		2,188		27			27		2,215	2,215			
100175704	LONG BEACH	CA		11/12/2024		2,381		(22)			(22)		2,359	2,359			
100071715	CHICAGO	IL		10/14/2021		4,764		(49)			(49)		4,715	4,715			
100218991	ANTIOCH	CA		06/27/2025		1,750		(69)			(69)		1,681	1,681			
100091120	LOS ANGELES	CA		01/31/2023		1,183		(36)			(36)		1,147	1,147			
100261633	CHULA VISTA	CA		12/12/2025		2,132		(81)			(81)		2,051	2,051			
100265014	VENICE	FL		12/17/2025		2,211		(48)			(48)		2,163	2,163			
100277460	MAMMOTH LAKES	CA		02/13/2026		2,138		(59)			(59)		2,079	2,079			
100282179	ORLANDO	FL		02/27/2026		1,446		(27)			(27)		1,419	1,419			
100283308	SHIP BOTTOM	NJ		03/11/2026		1,536		(2)			(2)		1,534	1,534			
100156223	KEY WEST	FL		06/20/2024		1,903		(55)			(55)		1,848	1,848			
100114736	OAKHURST	NJ		07/07/2023		4,353		50			50		4,403	4,403			
100090773	NORTH HOLLYWOOD	CA		02/28/2023		1,886		(68)			(68)		1,818	1,818			
100080463	WINDERMERE	FL		03/10/2022		2,121		(50)			(50)		2,071	2,071			
100212290	WHITTIER	CA		05/28/2025		2,121		(41)			(41)		2,080	2,080			
100201487	TAMPA	FL		03/12/2025		1,538		(45)			(45)		1,493	1,493			
100172623	GLENDALE	NY		10/24/2024		1,916		(25)			(25)		1,891	1,891			
100273263	SARATOGA SPRINGS	UT		01/16/2026		1,974		(48)			(48)		1,926	1,926			
4010064067	BRENTWOOD	NY		11/29/2023		1,579		(58)			(58)		1,521	1,521			
100201678	RUIDOSO	NM		03/13/2025		1,861		(76)			(76)		1,785	1,785			
100254319	BAYFIELD	CO		11/06/2025		1,752		(31)			(31)		1,721	1,721			
100272997	BLOCK ISLAND	RI		01/15/2026		2,288		(23)			(23)		2,265	2,265			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272855	PALM COAST	FL		01/15/2026		3,895		(149)			(149)		3,746	3,746			
100268728	RENO	NV		12/29/2025		304,185		(1,868)			(1,868)		302,317	302,317			
100152819	CANTON	GA		05/22/2024		1,965		(105)			(105)		1,860	1,860			
100255709	MISSION VIEJO	CA		11/24/2025		2,297		(6)			(6)		2,291	2,291			
100114891	BURBANK	CA		07/13/2023		2,265		(14)			(14)		2,251	2,251			
100228236	WASILLA	AK		08/11/2025		1,848		(42)			(42)		1,806	1,806			
100147624	LOS ANGELES	CA		04/04/2024		1,888		(58)			(58)		1,830	1,830			
100171631	SALEM	MA		10/16/2024		3,919		(113)			(113)		3,806	3,806			
100273082	N ATTLEBORO	MA		01/15/2026		1,858		(71)			(71)		1,787	1,787			
100168565	RENTON	WA		09/25/2024		2,342		(10)			(10)		2,332	2,332			
100175107	ANTELOPE	CA		11/05/2024		2,235		(88)			(88)		2,147	2,147			
100185503	NAPLES	FL		12/20/2024		2,120		(71)			(71)		2,049	2,049			
100109157	HEBER CITY	UT		07/21/2023		2,435		5			5		2,440	2,440			
100201254	SYLMAR	CA		03/12/2025		1,967		(39)			(39)		1,928	1,928			
100229090	WINTER GARDEN	FL		08/14/2025		1,859		(54)			(54)		1,805	1,805			
100268469	BERMUDA DUNES	CA		12/29/2025		2,323		12			12		2,335	2,335			
100272183	FULLERTON	CA		01/08/2026		2,198		(53)			(53)		2,145	2,145			
4010045575	MASTIC BEACH	NY		02/02/2023		2,696		4			4		2,700	2,700			
100272508	HOBOKEN	NJ		01/08/2026		8,463		(110)			(110)		8,353	8,353			
100237966	PRINCEVILLE	HI		10/10/2025		2,585		(59)			(59)		2,526	2,526			
100219738	TRUCKEE	CA		07/08/2025		2,054		(50)			(50)		2,004	2,004			
100180558	JOELTON	TN		11/26/2024		2,098		(15)			(15)		2,083	2,083			
100108901	MOORESVILLE	NC		05/31/2023		2,849		(49)			(49)		2,800	2,800			
100254457	VAN NUYS	CA		11/07/2025		2,149		(37)			(37)		2,112	2,112			
100079554	KAILUA KONA	HI		04/25/2022		4,197		(73)			(73)		4,124	4,124			
100213803	CORONA	CA		05/29/2025		1,929		(55)			(55)		1,874	1,874			
100229976	BEECHGROVE	TN		08/22/2025		2,115		(8)			(8)		2,107	2,107			
100284045	ANDOVER	MA		03/24/2026		2,402		(92)			(92)		2,310	2,310			
100101190	STATEN ISLAND	NY		04/28/2023		3,629		397			397		4,026	4,026			
100253734	LOS ANGELES	CA		10/30/2025		2,191		(30)			(30)		2,161	2,161			
100237126	HACIENDA HEIGHTS	CA		09/12/2025		1,894		(59)			(59)		1,835	1,835			
100130319	TEMECULA	CA		09/28/2023		2,009		5			5		2,014	2,014			
100247018	FRESNO	CA		10/22/2025		2,268		(59)			(59)		2,209	2,209			
100159918	HOMESTEAD	FL		08/16/2024		3,741		(82)			(82)		3,659	3,659			
100272527	CHICAGO	IL		01/08/2026		2,092		(62)			(62)		2,030	2,030			
100118002	NORTH FORT MYERS	FL		07/20/2023		3,613		59			59		3,672	3,672			
4010061240	HAMILTON TOWNSHIP	NJ		10/27/2023		1,741		(26)			(26)		1,715	1,715			
100268194	BROKEN BOW	OK		12/29/2025		2,025		(45)			(45)		1,980	1,980			
100114701	RIVERSIDE	CA		06/29/2023		3,267		(85)			(85)		3,182	3,182			
100173390	LA QUINTA	CA		10/29/2024		2,689		(117)			(117)		2,572	2,572			
100186755	PALMDALE	CA		12/31/2024		2,580		(121)			(121)		2,459	2,459			
100230115	WEST LINN	OR		08/25/2025		1,810		(64)			(64)		1,746	1,746			
100128490	PALM SPRINGS	CA		09/15/2023		427		(16)			(16)		411	411			
100087354	CHICAGO	IL		10/25/2022		2,947		105			105		3,052	3,052			
100254746	MAGNOLIA	TX		11/14/2025		1,447		(62)			(62)		1,385	1,385			
100207377	NASHVILLE	TN		04/29/2025		4,667		(218)			(218)		4,449	4,449			
100189906	PORT ST LUCIE	FL		01/21/2025		2,117		(34)			(34)		2,083	2,083			
100220160	ARLINGTON	VA		07/11/2025		1,933		(42)			(42)		1,891	1,891			
100090381	SUNLAND	CA		12/28/2022		1,838		(56)			(56)		1,782	1,782			
100115525	LOS ANGELES	CA		07/17/2023		2,331		2			2		2,333	2,333			
100235177	HAWTHORNE	CA		08/28/2025		1,993		(56)			(56)		1,937	1,937			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100101117	HENDERSON	NV		04/28/2023		2,871		389			389		3,260	3,260			
100272975	TAMPA	FL		01/15/2026		1,629		(55)			(55)		1,574	1,574			
100092045	THE BRONX	NY		02/09/2023		1,804		239			239		2,043	2,043			
100245440	LOS ANGELES	CA		10/06/2025		2,579		(47)			(47)		2,532	2,532			
100157678	RANCHO CUCAMONGA	CA		06/28/2024		1,978		(51)			(51)		1,927	1,927			
100276538	CORONA	CA		01/28/2026		1,470		(70)			(70)		1,400	1,400			
100148204	KAILUA-KONA	HI		04/12/2024		2,346		(66)			(66)		2,280	2,280			
100247047	NAPA	CA		10/22/2025		2,165		(44)			(44)		2,121	2,121			
100245895	CHARLESTON	SC		10/24/2025		2,121		(56)			(56)		2,065	2,065			
100221162	GULF SHORES	AL		07/21/2025		2,093		(38)			(38)		2,055	2,055			
100246971	PLEASANT HILL	CA		10/17/2025		4,709		(167)			(167)		4,542	4,542			
100205004	MIAMI	FL		04/10/2025		1,840		(77)			(77)		1,763	1,763			
3410000735	JERSEY CITY	NJ		03/14/2025		905,883							905,883	905,883			
100141746	LOS ANGELES	CA		01/30/2024		1,588		(43)			(43)		1,545	1,545			
100254687	SAN JOSE	CA		11/12/2025		1,917		(88)			(88)		1,829	1,829			
100154786	SANTA ROSA	CA		07/19/2024		2,242		(37)			(37)		2,205	2,205			
100268726	HAYWARD	CA		12/29/2025		2,274		(20)			(20)		2,254	2,254			
100255789	NAPA	CA		11/24/2025		2,003		(59)			(59)		1,944	1,944			
100246938	LA CENTER	WA		10/17/2025		2,017		(76)			(76)		1,941	1,941			
100216654	KIRKLAND	WA		06/23/2025		2,136		4			4		2,140	2,140			
100236979	MURRIETA	CA		09/12/2025		718		(34)			(34)		684	684			
100209603	SEATTLE	WA		05/02/2025		1,999		(70)			(70)		1,929	1,929			
100215660	BONITA SPRINGS	FL		06/13/2025		2,057		(17)			(17)		2,040	2,040			
100216213	WESTMINSTER	CA		06/20/2025		1,765		(83)			(83)		1,682	1,682			
100274081	PHOENIX	AZ		01/26/2026		1,791		(68)			(68)		1,723	1,723			
100206372	PROVO	UT		05/22/2025		2,026		(21)			(21)		2,005	2,005			
100068125	SANTA CLARA	CA		08/25/2021		5,237		(25)			(25)		5,212	5,212			
100243346	STANTON	CA		09/26/2025		2,470		(109)			(109)		2,361	2,361			
100135639	LOS ANGELES	CA		11/09/2023		3,629		(26)			(26)		3,603	3,603			
100214975	CLAREMONT	CA		06/11/2025		1,803		(72)			(72)		1,731	1,731			
100218852	BOSTON	MA		06/27/2025		2,873		(46)			(46)		2,827	2,827			
4010056950	TRENTON	NJ		08/24/2023		2,037		(49)			(49)		1,988	1,988			
100168662	SAN FRANCISCO	CA		09/25/2024		2,761		(71)			(71)		2,690	2,690			
100273006	SCOTTSDALE	AZ		01/15/2026		1,788		(55)			(55)		1,733	1,733			
100180272	NORTH PALM BEACH	FL		11/25/2024		2,290		(25)			(25)		2,265	2,265			
100261624	SALINAS	CA		12/12/2025		1,980		(68)			(68)		1,912	1,912			
100137184	PANAMA CITY BEACH	FL		11/28/2023		1,665		(23)			(23)		1,642	1,642			
100216424	PINE	AZ		06/20/2025		1,632		(72)			(72)		1,560	1,560			
100214990	ROCKVILLE	MD		06/11/2025		2,089		(11)			(11)		2,078	2,078			
100214301	BOYNTON BEACH	FL		06/02/2025		1,859		(52)			(52)		1,807	1,807			
100246860	NORWALK	CA		10/17/2025		1,899		(54)			(54)		1,845	1,845			
100134745	CHULA VISTA	CA		10/30/2023		1,695		(41)			(41)		1,654	1,654			
100236008	AUSTIN	TX		09/04/2025		2,131		(36)			(36)		2,095	2,095			
100195575	LOS ANGELES	CA		02/24/2025		2,005		(10)			(10)		1,995	1,995			
4010076754	MILWAUKEE	WI		08/27/2024		1,886		(26)			(26)		1,860	1,860			
100267126	MORGAN	UT		12/23/2025		2,156		(24)			(24)		2,132	2,132			
100244433	SAN LUIS OBISPO	CA		09/29/2025		1,980		(52)			(52)		1,928	1,928			
100258286	CARSON	CA		12/05/2025		1,991		(68)			(68)		1,923	1,923			
100143754	HOLLISTER	CA		04/05/2024		8,333		(39)			(39)		8,294	8,294			
100114545	NASHUA	NH		06/29/2023		1,864		(36)			(36)		1,828	1,828			
100201789	NEWCASTLE	WA		03/18/2025		2,695		(73)			(73)		2,622	2,622			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221749	LOS ANGELES	CA		07/25/2025		1,615		(1)			(1)		1,614	1,614			
100185049	LOS ANGELES	CA		12/20/2024		1,894		(55)			(55)		1,839	1,839			
100228162	NEWPORT	RI		08/11/2025		1,912		(76)			(76)		1,836	1,836			
100258366	DORAL	FL		12/05/2025		2,015		(59)			(59)		1,956	1,956			
100246307	YUCCA VALLEY	CA		10/10/2025		1,724		(28)			(28)		1,696	1,696			
100246802	SNOHOMISH	WA		10/15/2025		2,154		(31)			(31)		2,123	2,123			
100091506	BROOKLYN	NY		01/20/2023		1,822		250			250		2,072	2,072			
100246374	ORANGE	CA		10/10/2025		2,266		(67)			(67)		2,199	2,199			
100180551	DOWNEY	CA		11/26/2024		2,152		(42)			(42)		2,110	2,110			
100268678	LAKEWOOD RANCH	FL		12/29/2025		2,320		(3)			(3)		2,317	2,317			
100191776	SAN FRANCISCO	CA		01/31/2025		1,297		(38)			(38)		1,259	1,259			
100220657	CORONA	CA		07/17/2025		1,988		(50)			(50)		1,938	1,938			
100065430	LOS ANGELES	CA		07/28/2021		4,422		(3)			(3)		4,419	4,419			
100171251	FRANKLIN SQUARE	NY		10/16/2024		2,571		(61)			(61)		2,510	2,510			
100184999	TARZANA LOS ANGELES	CA		12/19/2024		4,851		(63)			(63)		4,788	4,788			
100086229	SPRING	TX		10/07/2022		1,367		(20)			(20)		1,347	1,347			
100083974	LAKESIDE	CA		07/12/2022		2,782		10			10		2,792	2,792			
100246450	LA MESA	CA		10/10/2025		1,851		(30)			(30)		1,821	1,821			
100283525	LAKE PARK	FL		03/13/2026		713		(18)			(18)		695	695			
100156394	LYNNWOOD	WA		07/25/2024		2,474		(77)			(77)		2,397	2,397			
100229040	SPRINGFIELD	OR		08/14/2025		1,139		(24)			(24)		1,115	1,115			
100218782	CHELSEA	MA		06/27/2025		1,967		(31)			(31)		1,936	1,936			
100218868	INLET BEACH	FL		06/27/2025		1,784		(57)			(57)		1,727	1,727			
100219605	GOLDEN	CO		07/07/2025		2,373		(50)			(50)		2,323	2,323			
100201963	NORTH BRANFORD	CT		03/18/2025		1,971		(55)			(55)		1,916	1,916			
100219501	GLENDALE	AZ		07/07/2025		2,507		(32)			(32)		2,475	2,475			
100163296	CHANDLER	AZ		08/13/2024		2,012		(53)			(53)		1,959	1,959			
100273764	HOUSTON	TX		01/23/2026		1,584		(61)			(61)		1,523	1,523			
100086903	LOS ANGELES	CA		09/21/2022		4,823		(109)			(109)		4,714	4,714			
100229052	BLACK HAWK	CO		08/14/2025		1,999		(30)			(30)		1,969	1,969			
100055900	JAMAICA PLAIN	MA		03/26/2021		4,865		(125)			(125)		4,740	4,740			
100277494	SHOW LOW	AZ		02/13/2026		1,467		(39)			(39)		1,428	1,428			
100132669	VERO BEACH	FL		11/03/2023		2,136		139			139		2,275	2,275			
100182432	JERSEY CITY	NJ		12/12/2024		2,213		13			13		2,226	2,226			
100266808	LOS ANGELES	CA		12/23/2025		2,006		(68)			(68)		1,938	1,938			
100103086	PORT WASHINGTON	NY		04/21/2023		2,130		(79)			(79)		2,051	2,051			
100281752	CANTON	GA		02/25/2026		2,082		(48)			(48)		2,034	2,034			
100261177	WILDWOOD CREST	NJ		12/05/2025		2,038		(75)			(75)		1,963	1,963			
100199264	GARDEN GROVE	CA		03/05/2025		2,292							2,292	2,292			
100117573	WESTLAKE VILLAGE	CA		07/20/2023		2,817		290			290		3,107	3,107			
100177600	MIAMI	FL		01/16/2025		4,854		(133)			(133)		4,721	4,721			
100211509	PERRIS	CA		05/16/2025		1,858		(34)			(34)		1,824	1,824			
100272656	LEESBURG	VA		01/09/2026		2,592		(71)			(71)		2,521	2,521			
100265391	SALADO	TX		12/19/2025		2,058		(61)			(61)		1,997	1,997			
100261303	DANVILLE	CA		12/08/2025		1,975		(56)			(56)		1,919	1,919			
100199097	CANOGA PARK	CA		03/03/2025		1,853		(35)			(35)		1,818	1,818			
100185995	WEST ROXBURY	MA		12/26/2024		1,501		(3)			(3)		1,498	1,498			
100210317	OURAY	CO		05/09/2025		1,834		(23)			(23)		1,811	1,811			
100133477	LAKEWOOD	WA		10/19/2023		1,649		(28)			(28)		1,621	1,621			
100273791	VOLCANO	HI		01/23/2026		1,832		(65)			(65)		1,767	1,767			
100154085	CAPE CORAL	FL		07/11/2024		2,172		(61)			(61)		2,111	2,111			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100281926	APTOS	CA		02/26/2026		2,143		(57)			(57)		2,086	2,086			
100255465	WASILLA	AK		11/24/2025		2,040		(66)			(66)		1,974	1,974			
100173054	VISTA	CA		10/25/2024		2,267		(29)			(29)		2,238	2,238			
100071879	EL CAJON	CA		11/05/2021		4,583		(106)			(106)		4,477	4,477			
100189861	LOGAN	OH		01/21/2025		1,868		(38)			(38)		1,830	1,830			
100220038	OAKLAND	CA		07/30/2025		2,065		(52)			(52)		2,013	2,013			
100175032	LAKE OSWEGO	OR		11/05/2024		2,443		(7)			(7)		2,436	2,436			
100074392	FLAGSTAFF	AZ		12/02/2021		4,159		(110)			(110)		4,049	4,049			
100177154	SISTERS	OR		01/16/2025		1,258		(40)			(40)		1,218	1,218			
100254586	BOLTON	CT		11/10/2025		1,967		(54)			(54)		1,913	1,913			
100272041	THOUSAND OAKS	CA		01/08/2026		1,995		(35)			(35)		1,960	1,960			
100267335	SACRAMENTO	CA		12/24/2025		2,149		(43)			(43)		2,106	2,106			
100167143	CHICAGO	IL		09/13/2024		2,091		(16)			(16)		2,075	2,075			
100186899	REHOBOTH BEACH	DE		01/07/2025		1,254		(30)			(30)		1,224	1,224			
100254769	CHULA VISTA	CA		11/14/2025		1,707		(45)			(45)		1,662	1,662			
100194506	GARDEN GROVE	CA		02/14/2025		1,936		(71)			(71)		1,865	1,865			
100173177	LAKE ARIEL	PA		10/30/2024		1,898		(50)			(50)		1,848	1,848			
100132420	PIGEON FORGE	TN		11/03/2023		1,953		25			25		1,978	1,978			
100247593	RANCHO CUCAMONGA	CA		10/29/2025		1,969		(91)			(91)		1,878	1,878			
100228907	PORT ORCHARD	WA		09/10/2025		709		(26)			(26)		683	683			
100243269	MIAMI	FL		09/26/2025		1,890		(89)			(89)		1,801	1,801			
100185781	MIAMI	FL		12/26/2024		1,757		(56)			(56)		1,701	1,701			
100078029	DELRAY BEACH	FL		01/12/2022		3,995		(60)			(60)		3,935	3,935			
100238024	KEY COLONY BEACH	FL		10/10/2025		2,023		(52)			(52)		1,971	1,971			
100198272	ORLANDO	FL		02/28/2025		2,092		(35)			(35)		2,057	2,057			
100057687	SUNNYVALE	CA		06/30/2021		4,401		(58)			(58)		4,343	4,343			
100189328	SAN DIEGO	CA		01/13/2025		2,104		(43)			(43)		2,061	2,061			
100171337	LAS VEGAS	NV		10/16/2024		1,989		(66)			(66)		1,923	1,923			
100245080	PEMBROKE PINES	FL		10/03/2025		2,126		(8)			(8)		2,118	2,118			
100184399	PLANTATION	FL		12/17/2024		1,783		(41)			(41)		1,742	1,742			
100100002	RICHMOND	TX		03/28/2023		1,916		(29)			(29)		1,887	1,887			
100084411	BELLA COLLINA	FL		08/12/2022		2,276		9			9		2,285	2,285			
100229942	CHULA VISTA	CA		08/20/2025		1,683		(65)			(65)		1,618	1,618			
100210171	NASHVILLE	TN		05/07/2025		2,261		4			4		2,265	2,265			
100128937	JOSHUA TREE	CA		09/22/2023		2,022		(19)			(19)		2,003	2,003			
100180159	HOLLYWOOD	FL		11/25/2024		1,774		(61)			(61)		1,713	1,713			
100261465	INLET BEACH	FL		12/09/2025		2,170		(63)			(63)		2,107	2,107			
100194236	NEW SMYRNA BEACH	FL		02/14/2025		1,971		(50)			(50)		1,921	1,921			
100246224	MURRELLS INLET	SC		10/08/2025		2,005		(90)			(90)		1,915	1,915			
100185526	MIAMI SPRINGS	FL		12/20/2024		2,098		(39)			(39)		2,059	2,059			
100167756	FARMINGDALE	NY		09/19/2024		2,151		(54)			(54)		2,097	2,097			
100226682	FRASER	CO		07/30/2025		10,362		53			53		10,415	10,415			
100253831	LONG BEACH	CA		10/30/2025		2,090		(73)			(73)		2,017	2,017			
100200490	SAN DIEGO	CA		03/11/2025		2,005		(31)			(31)		1,974	1,974			
100141596	DALLAS	TX		01/30/2024		1,786		(26)			(26)		1,760	1,760			
100236309	DUBLIN	CA		09/10/2025		2,058		(63)			(63)		1,995	1,995			
100283099	RICHMOND HILL	NY		03/09/2026		2,103		75			75		2,178	2,178			
100159615	SEGUIN	TX		07/15/2024		2,008		(57)			(57)		1,951	1,951			
100082808	PACIFIC PALISADES	CA		04/28/2022		4,339		(91)			(91)		4,248	4,248			
100228456	REDMOND	OR		08/11/2025		1,867		(56)			(56)		1,811	1,811			
100115556	RIVERSIDE	CA		07/19/2023		2,343		(38)			(38)		2,305	2,305			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214170	DAMASCUS	OR		05/30/2025		2,018		(78)			(78)		1,940	1,940			
100219433	CHELAN	WA		07/07/2025		1,300		(31)			(31)		1,269	1,269			
100189744	SILVER BAY	MN		01/21/2025		2,048		(4)			(4)		2,044	2,044			
100171499	CRANE HILL	AL		10/16/2024		1,975		(62)			(62)		1,913	1,913			
100166218	SEMINOLE	FL		09/09/2024		1,601		(48)			(48)		1,553	1,553			
100171431	BLACK BUTTE RANCH	OR		10/16/2024		2,077		(43)			(43)		2,034	2,034			
100189235	SCOTTSDALE	AZ		01/13/2025		2,295		11			11		2,306	2,306			
100164737	BEND	OR		08/26/2024		1,926		(49)			(49)		1,877	1,877			
100281928	NEWTON	MA		02/26/2026		2,029		(57)			(57)		1,972	1,972			
100283666	SANTA MARIA	CA		03/13/2026		2,958		(82)			(82)		2,876	2,876			
100192818	WESTMINSTER	CO		02/10/2025		2,164		23			23		2,187	2,187			
100283175	NORTH HOLLYWOOD	CA		03/09/2026		1,270		(49)			(49)		1,221	1,221			
100180649	LAS VEGAS	NV		11/26/2024		1,794		(62)			(62)		1,732	1,732			
100172299	SCOTTSDALE	AZ		10/21/2024		2,167		(26)			(26)		2,141	2,141			
100215005	WALNUT	CA		06/11/2025		1,920		(73)			(73)		1,847	1,847			
100172369	BOZEMAN	MT		10/23/2024		1,435		(57)	2		(59)		1,376	1,376			
100177349	HOLLYWOOD	FL		01/16/2025		447		(14)			(14)		433	433			
100180242	WHITEFISH	MT		11/25/2024		2,435		32			32		2,467	2,467			
100220837	TEMECULA	CA		07/18/2025		1,947		11			11		1,958	1,958			
100081310	WASHINGTON	DC		03/18/2022		4,239		118			118		4,357	4,357			
100194650	PLYMOUTH	CA		02/21/2025		2,005		(39)			(39)		1,966	1,966			
100177219	ORANGE BEACH	AL		01/16/2025		2,534		(75)			(75)		2,459	2,459			
100164379	COCOA BEACH	FL		08/21/2024		1,901		(11)			(11)		1,890	1,890			
100171760	CHINO	CA		10/17/2024		2,133		(36)			(36)		2,097	2,097			
100162000	FAR ROCKAWAY	NY		07/31/2024		1,486		3			3		1,489	1,489			
100158654	BLACK MOUNTAIN	NC		07/10/2024		1,799		(54)			(54)		1,745	1,745			
100277358	EL CAJON	CA		02/12/2026		1,606		(64)			(64)		1,542	1,542			
4010081506	DAYTON	OH		09/27/2024		1,809		(72)			(72)		1,737	1,737			
5.00008E+11	TER APEL	NLD		01/28/2026		183							183	102	(80)		(80)
100162510	NEW SMYRNA BEACH	FL		08/12/2024		1,943		(10)			(10)		1,933	1,933			
100162775	SILER CITY	NC		08/12/2024		1,980		(43)			(43)		1,937	1,937			
100071959	GRANADA HILLS	CA		11/19/2021		4,556		(98)			(98)		4,458	4,458			
100162571	MISSION VIEJO	CA		08/12/2024		1,967		(34)			(34)		1,933	1,933			
100140904	LOS ANGELES	CA		02/26/2024		1,891		(22)			(22)		1,869	1,869			
100282079	RIVERTON	UT		02/27/2026		1,886		(24)			(24)		1,862	1,862			
100157914	LAS VEGAS	NV		07/09/2024		1,812		(26)			(26)		1,786	1,786			
100216474	LAKE HAVASU CITY	AZ		06/23/2025		2,320		(55)			(55)		2,265	2,265			
100245855	GLENDALE	CA		10/24/2025		2,010		(54)			(54)		1,956	1,956			
100164485	SENECA	SC		08/21/2024		2,094		(36)			(36)		2,058	2,058			
100211936	WEST PALM BEACH	FL		05/19/2025		2,021		(4)			(4)		2,017	2,017			
100189156	SAN DIEGO	CA		01/13/2025		2,755		(44)			(44)		2,711	2,711			
100087231	TAMPA	FL		10/25/2022		3,983		289			289		4,272	4,272			
100212079	RANCHO MIRAGE	CA		05/22/2025		2,505		(38)			(38)		2,467	2,467			
100266926	MINERAL BLUFF	GA		12/23/2025		2,101		(67)			(67)		2,034	2,034			
100087476	RESTON	VA		10/25/2022		4,751		448			448		5,199	5,199			
100192747	MIAMI	FL		02/10/2025		2,062		(23)			(23)		2,039	2,039			
100175311	VENTURA	CA		11/05/2024		2,260		(20)			(20)		2,240	2,240			
100158790	NORTH MYRTLE BEACH	SC		07/10/2024		1,990		(41)			(41)		1,949	1,949			
100166065	CRYSTAL BEACH	TX		09/09/2024		1,911		(37)			(37)		1,874	1,874			
100134758	SCOTTSDALE	AZ		10/30/2023		1,656		(19)			(19)		1,637	1,637			
100065860	ENCINO	CA		07/27/2021		1,524		(24)			(24)		1,500	1,500			

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100238801	ANAHEIM	CA		09/23/2025		2,027		(51)			(51)		1,976	1,976			
100192765	ODESSA	FL		02/10/2025		2,889		111			111		3,000	3,000			
100160944	NORCO	CA		07/24/2024		2,113		(42)			(42)		2,071	2,071			
100162995	LAGUNA HILLS	CA		08/12/2024		2,107		(36)			(36)		2,071	2,071			
100161971	PALMDALE	CA		07/31/2024		1,814		(69)			(69)		1,745	1,745			
100219382	SEATTLE	WA		07/07/2025		1,772		(58)			(58)		1,714	1,714			
100175290	INLET BEACH	FL		11/05/2024		2,310		(15)			(15)		2,295	2,295			
100206615	LONGMONT	CO		04/23/2025		1,874		(62)			(62)		1,812	1,812			
100168774	JUPITER	FL		09/26/2024		2,000		(101)			(101)		1,899	1,899			
100100346	ASTORIA	NY		04/27/2023		3,054		218			218		3,272	3,272			
100213863	MERRIFIELD	MN		05/29/2025		2,324		(55)			(55)		2,269	2,269			
100120388	LOS ANGELES	CA		08/18/2023		1,836		(55)			(55)		1,781	1,781			
100200078	PANAMA CITY	FL		03/06/2025		893		(7)	5		(12)		881	881			
100144332	BASS LAKE	CA		03/07/2024		1,646		2			2		1,648	1,648			
100175187	INLET BEACH	FL		11/05/2024		2,289		(36)			(36)		2,253	2,253			
100159579	YOUNGSVILLE	NC		07/15/2024		12,952		(412)			(412)		12,540	12,540			
100068491	LENAH	VA		08/25/2021		4,279		(81)			(81)		4,198	4,198			
100201569	LYNWOOD	CA		03/13/2025		21,696		(785)			(785)		20,911	20,911			
100230110	AUSTIN	TX		08/26/2025		1,343		(51)			(51)		1,292	1,292			
100163326	REDWOOD CITY	CA		08/13/2024		28,202		(1,044)			(1,044)		27,158	27,158			
100210398	WHITTIER	CA		05/12/2025		2,153		23			23		2,176	2,176			
100137245	INDIAN ROCKS BEACH	FL		11/29/2023		1,480		(16)			(16)		1,464	1,464			
100172231	CARLSBAD	CA		10/21/2024		2,350		(44)			(44)		2,306	2,306			
100191596	RICHMOND	CA		01/31/2025		1,639		(77)			(77)		1,562	1,562			
100151816	LOS ANGELES	CA		05/10/2024		501		(8)			(8)		493	493			
100193652	WEST PALM BEACH	FL		02/10/2025		1,784		(76)			(76)		1,708	1,708			
100164244	LOS ANGELES	CA		08/21/2024		1,936		(65)			(65)		1,871	1,871			
100210246	TEMECULA	CA		05/09/2025		2,102		(62)			(62)		2,040	2,040			
100209295	HAYWARD	CA		04/29/2025		2,072		(32)			(32)		2,040	2,040			
100246514	MIAMI	FL		10/10/2025		2,033		(72)			(72)		1,961	1,961			
100157254	KAILUA KONA	HI		02/20/2025		4,213		(52)			(52)		4,161	4,161			
100158907	WEST PALM BEACH	FL		07/12/2024		2,076		(42)			(42)		2,034	2,034			
100193648	SANDY SPRINGS	GA		02/10/2025		1,871		(66)			(66)		1,805	1,805			
100221083	BODEGA BAY	CA		07/18/2025		1,288		(41)	1		(42)		1,246	1,246			
100153687	BROOKLYN	NY		05/31/2024		2,715		(104)			(104)		2,611	2,611			
100219111	MURRIETA	CA		06/27/2025		2,189		(44)			(44)		2,145	2,145			
100173099	EATONTON	GA		10/30/2024		1,675		(9)			(9)		1,666	1,666			
100116803	KIRKLAND	WA		07/20/2023		3,773		194			194		3,967	3,967			
100162562	SAVANNAH	GA		08/12/2024		2,262		3			3		2,265	2,265			
100190361	MIAMI	FL		01/22/2025		1,753		(49)			(49)		1,704	1,704			
100257204	KILL DEVIL HILLS	NC		11/26/2025		2,158		161			161		2,319	2,319			
100161024	BONDVILLE	VT		07/24/2024		2,201		(23)			(23)		2,178	2,178			
100218267	ANAHEIM	CA		06/26/2025		2,039		(35)			(35)		2,004	2,004			
100257080	FAIRPLAY	CO		11/26/2025		1,979		(75)			(75)		1,904	1,904			
100277409	VAN NUYS	CA		02/12/2026		1,277		(63)			(63)		1,214	1,214			
100174343	KEY WEST	FL		10/31/2024		2,068		(31)			(31)		2,037	2,037			
100076461	MIDWAY	UT		12/21/2021		3,789		(96)			(96)		3,693	3,693			
100101082	BROOKLYN	NY		04/28/2023		3,141		284			284		3,425	3,425			
100200251	BOCA RATON	FL		03/07/2025		2,206		9			9		2,215	2,215			
100174895	LAGUNA NIGUEL	CA		10/31/2024		2,045		(59)			(59)		1,986	1,986			
100156081	BELL GARDENS	CA		06/18/2024		1,927		(18)			(18)		1,909	1,909			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134065	FOUNTAIN VALLEY	CA		10/27/2023		6,763		(125)			(125)		6,638	6,638			
100202442	DECATUR	IL		03/20/2025		11,516		(341)			(341)		11,175	11,175			
100142238	ROSEBURG	OR		03/15/2024		1,830		(38)			(38)		1,792	1,792			
100087436	NORTH ANDOVER	MA		10/25/2022		2,849		169			169		3,018	3,018			
100171462	WASHINGTON	DC		10/16/2024		3,470		(11)			(11)		3,459	3,459			
100214470	RESEDA	CA		06/06/2025		2,106		(34)			(34)		2,072	2,072			
100154142	LONGBOAT KEY	FL		07/11/2024		1,942		(91)			(91)		1,851	1,851			
100186198	POMPANO BEACH	FL		12/27/2024		1,636		(29)			(29)		1,607	1,607			
100139245	LAWNDALE	CA		12/28/2023		1,612		(43)			(43)		1,569	1,569			
100174375	PORT ARANSAS	TX		10/31/2024		2,059		(32)			(32)		2,027	2,027			
100174286	CANYON LAKE	TX		10/31/2024		2,140		(33)			(33)		2,107	2,107			
100214660	FOUNTAIN VALLEY	CA		06/11/2025		2,069		(6)			(6)		2,063	2,063			
100186539	BROKEN BOW	OK		12/30/2024		5,779		(85)			(85)		5,694	5,694			
100153178	JUPITER	FL		05/30/2024		2,122		10			10		2,132	2,132			
100151081	KEY BISCAYNE	FL		05/08/2024		2,156		3			3		2,159	2,159			
100212244	NORTH HOLLYWOOD	CA		05/23/2025		1,689		(63)			(63)		1,626	1,626			
100243406	BUFORD	GA		09/26/2025		14,086		(549)			(549)		13,537	13,537			
100182501	BOUNTIFUL	UT		12/12/2024		2,359		41			41		2,400	2,400			
100173474	FRANKLIN SQUARE	NY		10/29/2024		1,706		(33)			(33)		1,673	1,673			
100192586	BIG BEAR CITY	CA		02/10/2025		2,046		(18)			(18)		2,028	2,028			
100150587	GATLINBURG	TN		05/03/2024		2,006		(44)			(44)		1,962	1,962			
100175178	SAN JOSE	CA		11/05/2024		2,520		(38)			(38)		2,482	2,482			
100088056	BRONX	NY		10/25/2022		725,137		26,309			26,309		751,446	751,446			
100119090	BOISE	ID		07/31/2023		1,159		(17)			(17)		1,142	1,142			
100283537	RIVERWOODS	IL		03/13/2026		1,313		(62)			(62)		1,251	1,251			
100078034	NASHVILLE	TN		01/12/2022		4,646		(81)			(81)		4,565	4,565			
100182431	LYNNWOOD	WA		12/12/2024		2,224		15			15		2,239	2,239			
100180565	RENO	NV		11/26/2024		2,041		(48)			(48)		1,993	1,993			
100172854	DORCHESTER	MA		10/25/2024		1,930		(16)			(16)		1,914	1,914			
100103590	LEMONT	IL		05/08/2023		2,658		12			12		2,670	2,670			
100165929	LOS ANGELES	CA		09/06/2024		1,776		(51)			(51)		1,725	1,725			
100229328	LA VERNE	CA		08/14/2025		2,130		(3)			(3)		2,127	2,127			
100210435	LOS ANGELES	CA		05/12/2025		1,854		(62)			(62)		1,792	1,792			
100215024	VAN NUYS	CA		06/11/2025		2,018		(46)			(46)		1,972	1,972			
100084927	MONTGOMERY	TX		09/29/2022		5,350		6			6		5,356	5,356			
100216491	COSTA MESA	CA		06/23/2025		2,058		(4)			(4)		2,054	2,054			
100186175	NORTH HOLLYWOOD	CA		02/10/2025		2,974		67			67		3,041	3,041			
4010059653	TRENTON	NJ		10/27/2023		1,930		(31)			(31)		1,899	1,899			
100173009	CRYSTAL BEACH	TX		10/25/2024		1,637		(72)			(72)		1,565	1,565			
100215448	WOODLAND HILLS	CA		06/12/2025		2,037		(47)			(47)		1,990	1,990			
100141473	NORTH BERGEN	NJ		01/30/2024		1,548		(32)			(32)		1,516	1,516			
100138813	BERKELEY	CA		12/21/2023		2,107		(44)			(44)		2,063	2,063			
100226766	MILTON	MA		07/30/2025		2,088		(33)			(33)		2,055	2,055			
100189430	UPPERCO	MD		01/14/2025		1,398		(46)			(46)		1,352	1,352			
100109937	BROOKLYN	NY		06/22/2023		2,005		(44)			(44)		1,961	1,961			
100283290	FORKED RIVER	NJ		03/11/2026		1,533							1,533	1,533			
100283627	ST GEORGE	UT		03/13/2026		1,350		(55)			(55)		1,295	1,295			
100283701	MURRIETA	CA		03/13/2026		855		(40)			(40)		815	815			
100146875	NAPLES	FL		03/26/2024		2,244		(3)			(3)		2,241	2,241			
100135660	DAVENPORT	FL		11/09/2023		1,137		22			22		1,159	1,159			
100117736	PACIFICA	CA		07/20/2023		2,433		66			66		2,499	2,499			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215488	PALM SPRINGS	CA		06/12/2025		2,175		(26)			(26)		2,149	2,149			
100273939	SUN VALLEY	CA		01/26/2026		1,826		(56)			(56)		1,770	1,770			
100244754	SCOTTSDALE	AZ		09/29/2025		1,841		(71)			(71)		1,770	1,770			
100229316	PERRIS	CA		08/14/2025		1,546		(73)			(73)		1,473	1,473			
100201466	WEST FARGO	ND		03/12/2025		2,095		(4)			(4)		2,091	2,091			
100277393	PANORAMA CITY	CA		02/12/2026		1,765		(74)			(74)		1,691	1,691			
100244692	ROYAL OAKS	CA		09/29/2025		1,124		(51)			(51)		1,073	1,073			
100272741	LOS ANGELES	CA		01/09/2026		1,991		(79)			(79)		1,912	1,912			
100152843	LAS VEGAS	NV		05/22/2024		1,725		(74)			(74)		1,651	1,651			
100268698	NAPA	CA		12/29/2025		2,050		(43)			(43)		2,007	2,007			
100272794	WIMBERLEY	TX		01/13/2026		2,055		(48)			(48)		2,007	2,007			
100277321	SAN JOSE	CA		02/12/2026		2,047		9			9		2,056	2,056			
100277534	REHOBOTH BEACH	DE		02/13/2026		2,127		(67)			(67)		2,060	2,060			
100271970	SAVANNAH	GA		01/06/2026		3,650		(121)			(121)		3,529	3,529			
100277517	SAN PEDRO	CA		02/13/2026		2,164		(58)			(58)		2,106	2,106			
100284590	BELLEVILLE	NJ		03/26/2026		2,139		(33)			(33)		2,106	2,106			
100177185	LAKEWOOD	NJ		01/16/2025		1,940		(35)			(35)		1,905	1,905			
100277576	MINDEN	NV		02/13/2026		2,209		(48)			(48)		2,161	2,161			
100189419	BISCAYNE PARK	FL		01/14/2025		2,074		(47)			(47)		2,027	2,027			
100206251	CORONA	CA		04/17/2025		2,167		(56)			(56)		2,111	2,111			
100160522	HAMPSHIRE	IL		07/19/2024		1,797		(38)			(38)		1,759	1,759			
100149077	WINDSOR	CA		04/19/2024		2,024		(19)			(19)		2,005	2,005			
100219168	BROKEN BOW	OK		06/27/2025		2,023		(43)			(43)		1,980	1,980			
100271942	SAN FRANCISCO	CA		01/06/2026		37,796		(1,285)			(1,285)		36,511	36,511			
100185838	ANAHEIM	CA		12/26/2024		2,056		(21)			(21)		2,035	2,035			
100190653	COVERT	MI		01/28/2025		2,121		(40)			(40)		2,081	2,081			
100176833	PARKER	CO		11/15/2024		2,220		(42)			(42)		2,178	2,178			
100277601	KINGSLAND	TX		02/13/2026		49,343		(1,983)			(1,983)		47,360	47,360			
100206077	LOS ANGELES	CA		05/16/2025		1,219		(3)			(3)		1,216	1,216			
100195369	KNOX	IN		02/24/2025		1,884		(54)			(54)		1,830	1,830			
100164609	HAYWARD	CA		08/21/2024		1,905		(33)			(33)		1,872	1,872			
100265360	EL CAJON	CA		12/19/2025		2,040		(22)			(22)		2,018	2,018			
100253504	EAST PALO ALTO	CA		10/30/2025		1,960		(42)			(42)		1,918	1,918			
100139119	BRONX	NY		12/28/2023		1,561		(48)			(48)		1,513	1,513			
100168014	BENTONVILLE	AR		09/20/2024		14,679		(348)			(348)		14,331	14,331			
100267185	LYNN	MA		12/23/2025		4,777		(125)			(125)		4,652	4,652			
100088007	CYPRESS	CA		10/25/2022		2,668		78			78		2,746	2,746			
100191288	WEST PALM BEACH	FL		01/30/2025		1,880		(43)			(43)		1,837	1,837			
100157646	SCOTTSDALE	AZ		06/28/2024		1,965		(80)			(80)		1,885	1,885			
100274018	EASTVALE	CA		01/26/2026		2,154		(51)			(51)		2,103	2,103			
100080215	POINT PLEASANT BEACH	NJ		02/25/2022		4,285		20			20		4,305	4,305			
100235661	OCEAN CITY	MD		08/29/2025		14,428		(353)			(353)		14,075	14,075			
100254328	KAILUA KONA	HI		11/07/2025		2,030		(85)			(85)		1,945	1,945			
100150504	SOUTHWEST RANCHES	FL		05/03/2024		2,361		31			31		2,392	2,392			
100254419	WESTPORT	CT		11/07/2025		2,161		(51)			(51)		2,110	2,110			
100088877	LAS VEGAS	NV		11/15/2022		2,441		71			71		2,512	2,512			
100140909	TORRANCE	CA		02/26/2024		1,616		(56)			(56)		1,560	1,560			
100201006	MAPLE VALLEY	WA		03/12/2025		3,965		(9)			(9)		3,956	3,956			
100171235	SAN FRANCISCO	CA		10/16/2024		1,989		(88)			(88)		1,901	1,901			
100116765	BROOKLYN	NY		07/20/2023		3,200		834			834		4,034	4,034			
100186560	MINERAL BLUFF	GA		12/30/2024		2,002		(19)			(19)		1,983	1,983			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214454	VENTURA	CA		06/06/2025		10,606		(348)			(348)		10,258	10,258			
100180595	LIVERMORE	CA		11/26/2024		2,303		(19)			(19)		2,284	2,284			
100078321	PALM BEACH GARDENS	FL		02/10/2022		4,295		53			53		4,348	4,348			
100283236	RANCHO SANTA MARGARITA	CA		03/09/2026		1,919		(70)			(70)		1,849	1,849			
100244485	BOSTON	MA		09/29/2025		2,072		(31)			(31)		2,041	2,041			
100100444	WINHALL	VT		04/27/2023		2,640		(53)			(53)		2,587	2,587			
100086734	THOUSAND OAKS	CA		09/30/2022		3,354		(39)			(39)		3,315	3,315			
100255794	JACKSON	NJ		11/24/2025		2,078		(50)			(50)		2,028	2,028			
100245031	THOUSAND OAKS	CA		09/29/2025		1,855		(79)			(79)		1,776	1,776			
100147661	SANTA FE	NM		04/04/2024		2,069		(23)			(23)		2,046	2,046			
100245060	SOUTH SAN FRANCISCO	CA		09/30/2025		1,879		(59)			(59)		1,820	1,820			
100162088	EDGEWATER	NJ		07/31/2024		1,848		(65)			(65)		1,783	1,783			
100202243	LOS ANGELES	CA		04/17/2025		1,667		(78)			(78)		1,589	1,589			
100079579	LOS ANGELES	CA		04/25/2022		3,781		(117)			(117)		3,664	3,664			
100143564	ARVERNE	NY		02/21/2024		1,865		(75)			(75)		1,790	1,790			
100255385	REDONDO BEACH	CA		11/24/2025		2,932		(33)			(33)		2,899	2,899			
100102456	SAN JUAN CAPISTRANO	CA		06/07/2023		2,481		(44)			(44)		2,437	2,437			
100283120	NORTH HOLLYWOOD	CA		03/09/2026		1,800		(61)			(61)		1,739	1,739			
100135624	LOS ANGELES	CA		11/09/2023		629		(7)			(7)		622	622			
100081144	BRADLEY	CA		03/18/2022		2,811		42			42		2,853	2,853			
100180432	TULARE	CA		11/25/2024		2,229		(14)			(14)		2,215	2,215			
100068164	SHERMAN OAKS	CA		08/25/2021		3,005		(11)			(11)		2,994	2,994			
100165879	REDLANDS	CA		08/30/2024		2,115		(32)			(32)		2,083	2,083			
100253700	VIENNA	VA		10/30/2025		2,113		(61)			(61)		2,052	2,052			
100120061	TORRANCE	CA		08/11/2023		8,661		(27)			(27)		8,634	8,634			
100246457	NORTH LITTLE ROCK	AR		10/10/2025		2,864		(77)			(77)		2,787	2,787			
100153160	SEVIERVILLE	TN		05/28/2024		3,194		571			571		3,765	3,765			
100156459	MENDOCINO	CA		06/24/2024		1,771		(46)			(46)		1,725	1,725			
100147771	BOTHELL	WA		04/08/2024		1,966		(44)			(44)		1,922	1,922			
100116884	LOS ANGELES	CA		07/20/2023		2,286		82			82		2,368	2,368			
100254561	LONG BEACH	CA		11/07/2025		2,069		(76)			(76)		1,993	1,993			
100212654	SAN DIEGO	CA		05/29/2025		1,487		(70)			(70)		1,417	1,417			
100236882	SONOMA	CA		09/12/2025		1,995		(74)			(74)		1,921	1,921			
100228065	SUWANEE	GA		08/07/2025		1,988		(63)			(63)		1,925	1,925			
100117132	BROOKLYN	NY		07/20/2023		23,265		5,223			5,223		28,488	28,488			
100229750	CHANDLER	AZ		08/18/2025		1,728		(56)			(56)		1,672	1,672			
100071941	OURAY	CO		11/19/2021		4,498		(88)			(88)		4,410	4,410			
100235676	SANTA CLARA	CA		08/29/2025		2,061		(46)			(46)		2,015	2,015			
100243482	PASADENA	MD		09/26/2025		2,078		(63)			(63)		2,015	2,015			
100198871	WEST NEW YORK	NJ		02/28/2025		1,913		7			7		1,920	1,920			
100150491	TUSTIN	CA		05/03/2024		2,305		13			13		2,318	2,318			
100071895	RANCHO SANTA MARGARITA	CA		11/19/2021		119		(3)			(3)		116	116			
100155099	PORTER RANCH	CA		07/19/2024		1,741		(19)			(19)		1,722	1,722			
100257064	TAMPA	FL		11/26/2025		2,088		(64)			(64)		2,024	2,024			
100272035	SIMI VALLEY	CA		01/08/2026		2,074		(50)			(50)		2,024	2,024			
100226745	MONTEBELLO	CA		07/30/2025		1,830		(64)			(64)		1,766	1,766			
100265375	CAMARILLO	CA		12/19/2025		1,762		(67)			(67)		1,695	1,695			
100226896	HENDERSON	NV		07/30/2025		1,926		(52)			(52)		1,874	1,874			
100178290	RIVERSIDE	CA		11/19/2024		3,163							3,163	3,163			
100134554	HUTCHINSON ISLAND	FL		10/30/2023		1,741		(46)			(46)		1,695	1,695			
100167162	SAN JUAN CAPISTRANO	CA		09/13/2024		2,643		(56)			(56)		2,587	2,587			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083040	MIAMI	FL		05/11/2022		2,569		(76)			(76)		2,493	2,493			
100077816	BEVERLY HILLS	CA		01/14/2022		3,876		(197)			(197)		3,679	3,679			
100228186	SEASIDE	OR		08/11/2025		2,920		(133)			(133)		2,787	2,787			
100209629	DALLAS	TX		05/02/2025		2,203		(37)			(37)		2,166	2,166			
100202771	MISSION VIEJO	CA		03/24/2025		1,900		(52)			(52)		1,848	1,848			
100103311	CASTLE ROCK	CO		04/28/2023		1,993		(50)			(50)		1,943	1,943			
100228159	FAYETTEVILLE	GA		08/11/2025		1,921		(67)			(67)		1,854	1,854			
100218211	INGLEWOOD	CA		06/26/2025		1,825		(59)			(59)		1,766	1,766			
100065397	SAN DIEGO	CA		07/28/2021		9,295		(132)			(132)		9,163	9,163			
100228892	FULSHEAR	TX		08/12/2025		2,070		(44)			(44)		2,026	2,026			
100212062	HUNTINGTON BEACH	CA		06/27/2025		1,854		(45)			(45)		1,809	1,809			
100246968	HOOVER	AL		10/17/2025		4,779		(84)			(84)		4,695	4,695			
100226565	SANTA BARBARA	CA		07/30/2025		1,922		(69)			(69)		1,853	1,853			
100147092	WELLINGTON	FL		03/28/2024		3,764		(2)			(2)		3,762	3,762			
100235113	SCOTTSDALE	AZ		08/28/2025		2,142		(14)			(14)		2,128	2,128			
100220939	PORTSMOUTH	RI		07/18/2025		1,943		(45)			(45)		1,898	1,898			
100117114	BROOKLYN	NY		07/20/2023		3,164		740			740		3,904	3,904			
100228188	MILTON	MA		08/11/2025		1,260		(52)			(52)		1,208	1,208			
100272166	ARLEY	AL		01/08/2026		2,039		(53)			(53)		1,986	1,986			
100238309	RANCHO CUCAMONGA	CA		09/19/2025		1,973		(68)			(68)		1,905	1,905			
100271926	NEWPORT	RI		01/06/2026		3,574		(128)			(128)		3,446	3,446			
100245318	SEA ISLE CITY	NJ		10/06/2025		2,005		(71)			(71)		1,934	1,934			
100137440	CHARLOTTE	NC		01/11/2024		1,473		(26)			(26)		1,447	1,447			
100215696	MONROE	NY		06/13/2025		1,861		(41)			(41)		1,820	1,820			
100229459	TYBEE ISLAND	GA		08/15/2025		2,048		(10)			(10)		2,038	2,038			
100185955	CORONA	CA		12/26/2024		1,334		(35)			(35)		1,299	1,299			
100206764	IMPERIAL BEACH	CA		04/23/2025		1,947		(57)			(57)		1,890	1,890			
100235205	LAKEWOOD	CA		08/28/2025		1,860		(77)			(77)		1,783	1,783			
100214931	FALLBROOK	CA		06/11/2025		1,271		(31)			(31)		1,240	1,240			
100220832	EAGLE	CO		07/18/2025		3,959		(110)			(110)		3,849	3,849			
100272102	KITTY HAWK	NC		01/08/2026		1,934		(76)			(76)		1,858	1,858			
100221467	DALY CITY	CA		07/22/2025		1,965		(56)			(56)		1,909	1,909			
100186178	CORONA	CA		02/10/2025		1,395		(15)			(15)		1,380	1,380			
100272415	NOVATO	CA		01/08/2026		2,011		(27)			(27)		1,984	1,984			
100080529	CARSON	CA		03/30/2022		2,237		(62)			(62)		2,175	2,175			
100209165	AUSTIN	TX		04/30/2025		1,977		(22)			(22)		1,955	1,955			
100118688	SOUTHWEST RANCHES	FL		07/25/2023		2,542		(23)			(23)		2,519	2,519			
100246581	INGLEWOOD	CA		10/15/2025		1,590		(75)			(75)		1,515	1,515			
100221507	PALM SPRINGS	CA		07/22/2025		1,860		(72)			(72)		1,788	1,788			
100076477	PORT ARANSAS	TX		12/21/2021		3,954		(190)			(190)		3,764	3,764			
100235305	SAN FRANCISCO	CA		08/29/2025		22,520		(558)			(558)		21,962	21,962			
100235161	DESERT HOT SPRINGS	CA		08/28/2025		1,836		(54)			(54)		1,782	1,782			
100255460	BLOWING ROCK	NC		11/24/2025		1,998		(79)			(79)		1,919	1,919			
100205042	VISTA	CA		04/11/2025		1,800		(84)			(84)		1,716	1,716			
100209589	BELLFLOWER	CA		05/02/2025		1,948		(69)			(69)		1,879	1,879			
100214010	NEWPORT	NC		05/29/2025		2,308		35			35		2,343	2,343			
100154204	BEE CAVE	TX		07/11/2024		2,084		(42)			(42)		2,042	2,042			
100205922	CHANDLER	AZ		04/15/2025		1,753		4			4		1,757	1,757			
100227034	WATSONVILLE	CA		07/30/2025		1,714		(76)			(76)		1,638	1,638			
100220864	ROLLINSVILLE	CO		07/18/2025		2,304		93			93		2,397	2,397			
100116200	BROOKLYN	NY		07/20/2023		2,931		987			987		3,918	3,918			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174583	DAHLONEGA	GA		10/31/2024		889		(16)			(16)		873	873			
100067410	SAN FRANCISCO	CA		09/23/2021		4,711		(7)			(7)		4,704	4,704			
100220800	SANTA ROSA BEACH	FL		07/18/2025		1,976		(3)			(3)		1,973	1,973			
100228691	EL CAJON	CA		08/11/2025		2,070		(14)			(14)		2,056	2,056			
100206056	BAYONNE	NJ		05/16/2025		1,881		25			25		1,906	1,906			
100209685	WESTHAMPTON	NY		05/02/2025		2,105		(73)			(73)		2,032	2,032			
100261414	SEA BRIGHT	NJ		12/08/2025		2,145		(59)			(59)		2,086	2,086			
100214857	TACOMA	WA		06/11/2025		1,830		(86)			(86)		1,744	1,744			
100181347	INGLEWOOD	CA		12/06/2024		2,368		5			5		2,373	2,373			
100207244	WESTMINSTER	CA		04/28/2025		2,077		(16)			(16)		2,061	2,061			
100267210	LOS ANGELES	CA		12/23/2025		2,078		(48)			(48)		2,030	2,030			
100200253	CHULA VISTA	CA		03/07/2025		1,823		(55)			(55)		1,768	1,768			
100209577	LAKELAND	FL		05/02/2025		2,022		(72)			(72)		1,950	1,950			
100100509	KELLER	TX		04/27/2023		24,494		(494)			(494)		24,000	24,000			
100201356	LOS ANGELES	CA		03/12/2025		2,003		(25)			(25)		1,978	1,978			
100100410	HICKSVILLE	NY		04/27/2023		3,030		468			468		3,498	3,498			
100110025	SAN DIEGO	CA		06/23/2023		1,785		(29)			(29)		1,756	1,756			
100168629	WEST CHESTER	PA		09/25/2024		1,632		(44)			(44)		1,588	1,588			
100171211	SAN DIEGO	CA		10/16/2024		3,762		(150)			(150)		3,612	3,612			
100118950	ALVIN	TX		07/27/2023		2,212		(47)			(47)		2,165	2,165			
100099673	OAKLAND	CA		04/06/2023		645							645	645			
100244589	REHOBOTH BEACH	DE		09/29/2025		2,098		(57)			(57)		2,041	2,041			
100206392	SUGAR LAND	TX		05/22/2025		1,907		(48)			(48)		1,859	1,859			
100116763	FLUSHING	NY		07/20/2023		3,100		738			738		3,838	3,838			
100283721	BRIGHTON	CO		03/13/2026		1,389		(10)			(10)		1,379	1,379			
100203492	ORANGE	CA		03/26/2025		1,880		(58)			(58)		1,822	1,822			
100194092	FLAGSTAFF	AZ		02/14/2025		1,862		(40)			(40)		1,822	1,822			
100180629	ARLINGTON	VA		11/26/2024		1,775		(67)			(67)		1,708	1,708			
100235790	SAN RAFAEL	CA		09/22/2025		1,679		(79)			(79)		1,600	1,600			
100133765	FLOWER MOUND	TX		10/20/2023		798		(13)			(13)		785	785			
100119325	AZUSA	CA		07/31/2023		2,411		(16)			(16)		2,395	2,395			
100218131	SUMMIT	NJ		07/22/2025		1,929		(23)			(23)		1,906	1,906			
100189550	POST FALLS	ID		01/16/2025		1,709		(69)			(69)		1,640	1,640			
100180628	ARLINGTON	VA		11/26/2024		1,806		(57)			(57)		1,749	1,749			
100185331	DALLAS	TX		12/20/2024		5,496		24			24		5,520	5,520			
100244481	FALLBROOK	CA		09/29/2025		4,069		(89)			(89)		3,980	3,980			
100116799	LIVERMORE	CA		07/20/2023		3,637		54			54		3,691	3,691			
100214637	WESTMINSTER	CA		06/10/2025		1,893		(35)			(35)		1,858	1,858			
100235799	GULF SHORES	AL		09/04/2025		1,634		(38)			(38)		1,596	1,596			
100194212	BROKEN BOW	OK		02/14/2025		1,823		(42)			(42)		1,781	1,781			
100120629	HOMESTEAD	FL		08/18/2023		1,899		(17)			(17)		1,882	1,882			
100188680	BARRINGTON HILLS	IL		02/10/2025		2,074		10			10		2,084	2,084			
100201103	LAKEWOOD	NJ		03/12/2025		1,956		(60)			(60)		1,896	1,896			
100265412	ATLANTA	GA		12/19/2025		2,080		(18)			(18)		2,062	2,062			
100090042	LAVEEN	AZ		01/13/2023		1,717		(26)			(26)		1,691	1,691			
100193732	OAKLAND	CA		02/10/2025		1,985		(30)			(30)		1,955	1,955			
100201974	LOS ANGELES	CA		03/18/2025		1,889		(56)			(56)		1,833	1,833			
100118803	BUDA	TX		08/30/2023		2,890		(79)			(79)		2,811	2,811			
100117541	LOS ANGELES	CA		07/20/2023		2,223		89			89		2,312	2,312			
100189179	LONGBOAT KEY	FL		01/13/2025		1,909		(32)			(32)		1,877	1,877			
100238019	OAKLAND	CA		10/10/2025		2,027		(69)			(69)		1,958	1,958			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205802	WEST ALLENHURST	NJ		04/14/2025		2,018		(27)			(27)		1,991	1,991			
100215830	PROVINCETOWN	MA		06/12/2025		1,749		(10)			(10)		1,739	1,739			
100209314	HARRISON	NJ		04/29/2025		2,017		(40)			(40)		1,977	1,977			
100210348	CONCORD	CA		05/09/2025		2,161		(70)			(70)		2,091	2,091			
100181930	SOUTH BOSTON	MA		12/12/2024		2,178		9			9		2,187	2,187			
100202489	LEWES	DE		03/21/2025		1,820		(44)			(44)		1,776	1,776			
100284014	TUCSON	AZ		03/24/2026		1,406		(36)			(36)		1,370	1,370			
100193726	INLET BEACH	FL		02/10/2025		2,774		(103)			(103)		2,671	2,671			
100261453	TRUCKEE	CA		12/09/2025		1,910		(48)			(48)		1,862	1,862			
100172693	PENRYN	CA		11/21/2024		1,928		(83)			(83)		1,845	1,845			
100201948	SIMI VALLEY	CA		03/18/2025		2,004		(38)			(38)		1,966	1,966			
100268697	BOISE	ID		12/29/2025		2,091		(44)			(44)		2,047	2,047			
100151523	PORTLAND	OR		05/10/2024		5,338		(76)			(76)		5,262	5,262			
100119068	SANTA ROSA	CA		07/27/2023		961		8			8		969	969			
100268984	ST. GEORGE	UT		12/29/2025		2,065		(31)			(31)		2,034	2,034			
100060118	ALAMEDA	CA		06/25/2021		4,453		(105)			(105)		4,348	4,348			
100193371	NEW BRUNSWICK	NJ		02/10/2025		2,006		(6)			(6)		2,000	2,000			
100155142	PRESCOTT	AZ		07/19/2024		2,129		(64)			(64)		2,065	2,065			
100272945	EL CAJON	CA		01/15/2026		2,029		(32)			(32)		1,997	1,997			
100171672	REHOBOTH BEACH	DE		10/16/2024		2,258		(54)			(54)		2,204	2,204			
100264914	REHOBOTH BCH	DE		12/17/2025		1,947		(74)			(74)		1,873	1,873			
100170224	MASSANUTTEN	VA		10/08/2024		1,747		(43)			(43)		1,704	1,704			
100230004	COMPTON	CA		08/22/2025		1,815		(42)			(42)		1,773	1,773			
100067413	LOS ANGELES	CA		09/23/2021		4,767		88			88		4,855	4,855			
100173872	GLENDALE	NY		10/31/2024		1,870		(87)			(87)		1,783	1,783			
100172568	HAYWARD	CA		10/23/2024		2,103		(65)			(65)		2,038	2,038			
100172328	SAN MATEO	CA		10/23/2024		1,949		(49)			(49)		1,900	1,900			
100180162	CHICAGO	IL		11/25/2024		1,934		(34)			(34)		1,900	1,900			
100180165	CHICAGO	IL		11/25/2024		1,932		(32)			(32)		1,900	1,900			
100084728	ESCONDIDO	CA		08/02/2022		2,695		24			24		2,719	2,719			
100162288	SAN ANTONIO	FL		09/06/2024		1,808		(95)			(95)		1,713	1,713			
100175072	SAN JOSE	CA		11/05/2024		2,613		(33)			(33)		2,580	2,580			
100191807	MIAMI	FL		01/31/2025		2,111		45			45		2,156	2,156			
100221102	AUSTIN	TX		07/21/2025		2,028		(39)			(39)		1,989	1,989			
100257047	PORT ARANSAS	TX		11/26/2025		2,152		(64)			(64)		2,088	2,088			
100181644	HIALEAH	FL		12/11/2024		2,062		(36)			(36)		2,026	2,026			
100191808	NORTH HOLLYWOOD	CA		01/31/2025		1,801		(84)			(84)		1,717	1,717			
100165993	MUNDELEIN	IL		09/06/2024		1,980		(36)			(36)		1,944	1,944			
100189386	SAN JUAN CAPISTRANO	CA		01/14/2025		2,084		(13)			(13)		2,071	2,071			
100156369	CLAREMONT	CA		07/25/2024		2,120		(41)			(41)		2,079	2,079			
100148182	ATLANTA	GA		04/12/2024		2,333		(11)			(11)		2,322	2,322			
100238582	CORONA	CA		09/19/2025		1,804		(63)			(63)		1,741	1,741			
100173930	WESTON	FL		10/31/2024		1,948		(80)			(80)		1,868	1,868			
100149056	VENUS	TX		04/19/2024		1,576		(82)			(82)		1,494	1,494			
100220825	ROSEMEAD	CA		07/18/2025		1,860		(76)			(76)		1,784	1,784			
100284870	FREMONT	CA		03/27/2026		27,933		(738)			(738)		27,195	27,195			
100272751	LOS ANGELES	CA		01/13/2026		2,095		(27)			(27)		2,068	2,068			
100228027	RANCHO PALOS VERDES	CA		08/06/2025		1,875		(47)			(47)		1,828	1,828			
100159651	MIAMI	FL		08/23/2024		2,342		(121)			(121)		2,221	2,221			
100254762	BUCKLEY	WA		11/14/2025		1,997		(72)			(72)		1,925	1,925			
100229256	SAN PEDRO	CA		08/14/2025		1,679		(79)			(79)		1,600	1,600			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5.00008E+11	KAATSHEUVEL	NLD		12/23/2025		292							292	212	(79)		(79)
100128433	MIAMI	FL		09/15/2023		1,172		(35)			(35)		1,137	1,137			
100218989	SAN GABRIEL	CA		06/27/2025		5,958		(18)			(18)		5,940	5,940			
100189916	FORT MYERS	FL		01/21/2025		2,302		58			58		2,360	2,360			
100172755	WHITEFISH	MT		12/06/2024		2,434		(48)			(48)		2,386	2,386			
100087296	BROKEN BOW	OK		10/25/2022		149		23			23		172	172			
100216652	PILOT POINT	TX		06/23/2025		1,822		(27)			(27)		1,795	1,795			
100247431	CHINO	CA		11/26/2025		4,083		(170)			(170)		3,913	3,913			
100276953	SEVIERVILLE	TN		01/30/2026		2,124		(46)			(46)		2,078	2,078			
100158973	NAPLES	FL		08/15/2024		1,237		(46)			(46)		1,191	1,191			
100214214	BELLFLOWER	CA		05/30/2025		9,024		(230)			(230)		8,794	8,794			
100134816	AREA OF SUN VALLEY LOS ANGELE	CA		10/30/2023		2,149		107			107		2,256	2,256			
100107881	FRESNO	CA		06/29/2023		10,402		(146)			(146)		10,256	10,256			
100261540	BUFORD	GA		12/12/2025		1,534		(52)			(52)		1,482	1,482			
100157628	OAKLAND	CA		06/28/2024		1,519		(50)			(50)		1,469	1,469			
100283147	WOODLAND HILLS	CA		03/09/2026		1,606		(59)			(59)		1,547	1,547			
100173346	OCEAN CITY	NJ		10/30/2024		2,081		(43)			(43)		2,038	2,038			
100229081	MAPLETON	OR		08/14/2025		1,613		(37)			(37)		1,576	1,576			
100067411	SANTA MONICA	CA		09/23/2021		4,779		88			88		4,867	4,867			
100068207	VENICE	CA		08/25/2021		4,800		67			67		4,867	4,867			
100229607	NEWARK	NJ		08/15/2025		1,830		(64)			(64)		1,766	1,766			
100090914	WAIPAHU	HI		01/31/2023		13,108		185			185		13,293	13,293			
100194224	WELLINGTON	FL		02/14/2025		1,669		(69)			(69)		1,600	1,600			
100166107	BEND	OR		09/09/2024		1,947		(56)			(56)		1,891	1,891			
100174867	BRONX	NY		10/31/2024		1,663		(85)			(85)		1,578	1,578			
100283301	NORTH TOPSAIL BEACH	NC		03/11/2026		2,233		(15)			(15)		2,218	2,218			
100153661	WINTER GARDEN	FL		05/31/2024		1,858		60			60		1,918	1,918			
100156176	KENNESAW	GA		06/20/2024		1,789		(38)			(38)		1,751	1,751			
100273053	OCEANSIDE	CA		01/15/2026		2,066		(22)			(22)		2,044	2,044			
100167622	SAN FRANCISCO	CA		09/19/2024		2,056		(42)			(42)		2,014	2,014			
100169428	NAPLES	FL		09/30/2024		2,069		(44)			(44)		2,025	2,025			
100171469	EL CAJON	CA		10/16/2024		1,997		(43)			(43)		1,954	1,954			
100235301	LOS ANGELES	CA		08/29/2025		5,406		(170)			(170)		5,236	5,236			
100211712	GROVELAND	CA		05/19/2025		122,756		(1,112)			(1,112)		121,644	121,644			
100163868	SAN DIEGO	CA		09/27/2024		2,176		(33)			(33)		2,143	2,143			
100228411	SUNRISE BEACH	TX		08/11/2025		1,826		(46)			(46)		1,780	1,780			
100228534	MURRIETA	CA		08/11/2025		1,843		(63)			(63)		1,780	1,780			
100158929	GEORGETOWN	TX		07/12/2024		1,918		(58)			(58)		1,860	1,860			
100164852	TORRANCE	CA		08/26/2024		22,914		(433)			(433)		22,481	22,481			
100151323	ST GEORGE	UT		05/10/2024		2,255		(9)			(9)		2,246	2,246			
100147569	ORLANDO	FL		04/03/2024		1,991		(47)			(47)		1,944	1,944			
403056434	COLUMBUS	GA		05/22/2025		1,720		(59)			(59)		1,661	1,661			
100221171	NAPLES	FL		07/21/2025		1,923		(60)			(60)		1,863	1,863			
100177678	SCOTTSDALE	AZ		01/16/2025		1,757		(66)			(66)		1,691	1,691			
100154703	SCOTTSDALE	AZ		07/19/2024		1,738		(47)			(47)		1,691	1,691			
100110194	LOS ANGELES	CA		06/30/2023		2,047		(20)			(20)		2,027	2,027			
100153002	NASHVILLE	TN		06/27/2024		1,700		(86)			(86)		1,614	1,614			
100156657	ORLANDO	FL		06/24/2024		2,040							2,040	2,040			
100261162	JERSEY CITY	NJ		12/05/2025		2,054		(52)			(52)		2,002	2,002			
100154925	DAVIE	FL		07/19/2024		23,359		(635)			(635)		22,724	22,724			
100156694	LA VERNE	CA		06/26/2024		1,986		(39)			(39)		1,947	1,947			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214958	NASHVILLE	TN		06/11/2025		1,965		(60)			(60)		1,905	1,905			
100234896	BRADENTON	FL		08/28/2025		1,845		(54)			(54)		1,791	1,791			
100142576	SCITUATE	MA		02/08/2024		2,204		(29)			(29)		2,175	2,175			
100207268	NORTH HOLLYWOOD AREA LOS ANGE	CA		04/28/2025		1,752		(63)			(63)		1,689	1,689			
100152238	FRIPP ISLAND	SC		05/17/2024		1,972		2			2		1,974	1,974			
100193999	SIMI VALLEY	CA		02/11/2025		1,241		(48)			(48)		1,193	1,193			
100170513	PLACENTIA	CA		10/09/2024		2,376		(81)			(81)		2,295	2,295			
100272874	PRESCOTT	AZ		01/12/2026		1,886		(89)			(89)		1,797	1,797			
100168035	YALAHA	FL		09/20/2024		2,045		(41)			(41)		2,004	2,004			
100189181	ELIZABETH	NJ		01/13/2025		4,876		(34)			(34)		4,842	4,842			
100100985	ALAMO	CA		04/28/2023		4,391		942			942		5,333	5,333			
100157907	FLAGSTAFF	AZ		07/09/2024		1,805		(19)			(19)		1,786	1,786			
100218741	BRONX	NY		06/27/2025		1,965		5			5		1,970	1,970			
100102684	BUENA PARK	CA		06/22/2023		2,025		(29)			(29)		1,996	1,996			
100228011	CELINA	TX		08/06/2025		1,834		(57)			(57)		1,777	1,777			
100147555	SACRAMENTO	CA		04/03/2024		1,327		(25)			(25)		1,302	1,302			
100133846	HAYWARD	CA		10/20/2023		1,226		(23)			(23)		1,203	1,203			
100210426	LOS ANGELES	CA		05/12/2025		2,124		18			18		2,142	2,142			
100159242	LEESBURG	VA		07/15/2024		1,876		(32)			(32)		1,844	1,844			
100248895	BETHEL	ME		10/29/2025		3,004		(76)			(76)		2,928	2,928			
100079559	CARLSBAD	CA		04/08/2022		4,255		138			138		4,393	4,393			
100186116	MIAMI	FL		01/31/2025		2,030		(42)			(42)		1,988	1,988			
100068161	JERSEY CITY	NJ		08/25/2021		4,507		(90)			(90)		4,417	4,417			
100245250	FAIRWAY	KS		10/06/2025		1,819		(55)			(55)		1,764	1,764			
100229886	NEW HAVEN	CT		08/18/2025		1,673		(74)			(74)		1,599	1,599			
100133176	LOS ANGELES	CA		11/29/2023		1,891		17			17		1,908	1,908			
100255431	SEMINOLE	FL		11/24/2025		2,003		(52)			(52)		1,951	1,951			
100176751	NEWPORT	RI		11/15/2024		2,154		(39)			(39)		2,115	2,115			
100235001	BOSTON	MA		08/28/2025		2,074		(44)			(44)		2,030	2,030			
100135877	EAST ELMHURST	NY		11/13/2023		1,858		7			7		1,865	1,865			
100261271	MEDFORD	MA		12/05/2025		2,084		(37)			(37)		2,047	2,047			
100143431	EVERGREEN	CO		02/16/2024		442		(5)			(5)		437	437			
100238320	SCOTTSDALE	AZ		09/19/2025		2,066		(42)			(42)		2,024	2,024			
100190212	ANAHEIM	CA		01/21/2025		1,921		(31)			(31)		1,890	1,890			
100159215	BURBANK	CA		07/15/2024		1,382		(19)			(19)		1,363	1,363			
100162479	WORCESTER	MA		08/07/2024		1,793		(48)			(48)		1,745	1,745			
100083804	SANTA ROSA	CA		07/12/2022		2,438		(36)			(36)		2,402	2,402			
100087348	LOS ANGELES	CA		10/25/2022		2,884		130			130		3,014	3,014			
100244842	MARYVILLE	TN		09/29/2025		1,908		(58)			(58)		1,850	1,850			
100267332	PORT HUENEME	CA		12/24/2025		2,044		(71)			(71)		1,973	1,973			
100228412	WICKENBURG	AZ		08/11/2025		1,675		(65)			(65)		1,610	1,610			
100267053	LEXINGTON	NC		12/23/2025		2,112		(49)			(49)		2,063	2,063			
100253388	RENTON	WA		10/30/2025		1,978		(79)			(79)		1,899	1,899			
100216534	WOODLAND HILLS	CA		06/23/2025		1,925		(37)			(37)		1,888	1,888			
100284958	BETHEL ISLAND	CA		03/27/2026		1,287		(38)			(38)		1,249	1,249			
100206994	GUTTENBERG	NJ		04/24/2025		1,854		(72)			(72)		1,782	1,782			
100154885	BROOKLYN	NY		07/19/2024		1,959		(107)			(107)		1,852	1,852			
100190206	MIRAMAR	FL		01/21/2025		1,923		(29)			(29)		1,894	1,894			
100272395	LOWELL	MA		01/08/2026		2,053		(43)			(43)		2,010	2,010			
100254994	PALM BEACH GARDENS	FL		11/17/2025		2,180		(59)			(59)		2,121	2,121			
100171142	DUVALL	WA		11/22/2024		1,414		(43)			(43)		1,371	1,371			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284556	NASHVILLE	TN		03/26/2026		2,181		(49)			(49)		2,132	2,132			
100219794	RENO	NV		07/08/2025		1,808		(53)			(53)		1,755	1,755			
100116052	JACKSONVILLE	FL		07/20/2023		2,333		112			112		2,445	2,445			
100227117	LA FOLLETTE	TN		07/30/2025		1,867		(50)			(50)		1,817	1,817			
100243391	WHITTIER	CA		09/26/2025		1,880		(63)			(63)		1,817	1,817			
100174233	PORT ANGELES	WA		10/31/2024		2,900		(52)			(52)		2,848	2,848			
100175088	BRIGHTON	CO		11/05/2024		1,424		(47)			(47)		1,377	1,377			
100228151	SEATTLE	WA		08/11/2025		1,604		(46)			(46)		1,558	1,558			
100206223	NORTHRIDGE	CA		04/17/2025		2,013		(59)			(59)		1,954	1,954			
100236319	CEDAR HILL	TX		09/10/2025		1,735		(74)			(74)		1,661	1,661			
100154344	JAMAICA	NY		06/12/2024		1,700		(40)			(40)		1,660	1,660			
100209213	LAVA HOT SPRINGS	ID		04/29/2025		2,130		7			7		2,137	2,137			
100158645	JUPITER	FL		07/10/2024		2,097		(27)			(27)		2,070	2,070			
100272731	LOS ANGELES	CA		01/09/2026		1,610		(70)			(70)		1,540	1,540			
100068053	SUNNYVALE	CA		09/23/2021		4,469		82			82		4,551	4,551			
100156802	ORO VALLEY	AZ		06/27/2024		1,864		(25)			(25)		1,839	1,839			
100143181	TUJUNGA	CA		02/16/2024		1,331		(33)	2		(35)		1,296	1,296			
100110687	SARATOGA SPRINGS	UT		08/11/2023		1,758		(47)			(47)		1,711	1,711			
100116072	PASADENA	CA		07/20/2023		4,226		130			130		4,356	4,356			
100247417	JURUPA VALLEY	CA		10/24/2025		2,100		(80)			(80)		2,020	2,020			
100177562	NEWCASTLE	CA		01/16/2025		4,073		(186)			(186)		3,887	3,887			
100168548	MANZANITA	OR		09/25/2024		1,358		(26)			(26)		1,332	1,332			
100168708	SMITHTOWN	NY		09/25/2024		2,426		(75)			(75)		2,351	2,351			
100210577	MANTECA	CA		05/15/2025		1,421		(38)			(38)		1,383	1,383			
100132334	NIPOMO	CA		11/03/2023		5,657		728			728		6,385	6,385			
100170178	GATLINBURG	TN		10/08/2024		1,752		(64)			(64)		1,688	1,688			
100284723	CHATTAHOOCHEE HILLS	GA		03/27/2026		1,460		19			19		1,479	1,479			
100076393	RIDGEWOOD	NY		12/23/2021													
100221619	MARLBORO	NJ		07/22/2025		1,183		(29)	1		(30)		1,153	1,153			
100153220	AZUSA	CA		05/30/2024		2,256		23			23		2,279	2,279			
100186102	EUGENE	OR		01/31/2025		1,837		(40)			(40)		1,797	1,797			
100114730	BOCA RATON	FL		07/07/2023		1,911		(38)			(38)		1,873	1,873			
100200682	ESCONDIDO	CA		03/11/2025		2,026		(41)			(41)		1,985	1,985			
100273933	HAVRE DE GRACE	MD		01/26/2026		1,588		(67)			(67)		1,521	1,521			
100194050	LA MESA	CA		03/20/2025		1,639		(64)			(64)		1,575	1,575			
100212643	SEVIERVILLE	TN		05/29/2025		1,768		(16)			(16)		1,752	1,752			
100234786	NORTHRIDGE	CA		08/28/2025		1,661		(55)			(55)		1,606	1,606			
100118964	BURIEN	WA		07/27/2023		3,187		(62)			(62)		3,125	3,125			
100167467	COLORADO SPRINGS	CO		10/31/2024		1,683		(49)			(49)		1,634	1,634			
100219475	SAN DIEGO	CA		07/07/2025		53,274		(1,433)			(1,433)		51,841	51,841			
100283345	LIVERMORE	CA		03/11/2026		1,452		(12)			(12)		1,440	1,440			
100172190	LEESBURG	VA		10/17/2024		2,593		(73)			(73)		2,520	2,520			
100283102	NORTH HILLS	CA		03/09/2026		1,618		(70)			(70)		1,548	1,548			
100117816	SAN LEANDRO	CA		07/20/2023		2,374		(42)			(42)		2,332	2,332			
100149292	KAILUA-KONA	HI		04/24/2024		1,371		(41)	2		(43)		1,328	1,328			
100194034	MIRAMAR	FL		03/20/2025		1,700		(47)			(47)		1,653	1,653			
100173773	SEASIDE HEIGHTS	NJ		10/30/2024		1,965		(27)			(27)		1,938	1,938			
3340108200	LITTLE FALLS TOWNSHIP	NJ		12/11/2025		393,481							393,481	393,481			
100182033	LAS VEGAS	NV		12/12/2024		2,160		5			5		2,165	2,165			
100200506	SALT LAKE CITY	UT		03/11/2025		2,168		(2)			(2)		2,166	2,166			
100165773	UNION	NJ		08/29/2024		1,825		(45)			(45)		1,780	1,780			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245247	PALM SPRINGS	CA		10/06/2025		2,150		(54)			(54)		2,096	2,096			
100083951	FORT LUPTON	CO		07/12/2022		3,127		(42)			(42)		3,085	3,085			
100258378	FONTANA	CA		12/05/2025		2,002		(52)			(52)		1,950	1,950			
100154187	CHULA VISTA	CA		07/11/2024		2,751		(39)			(39)		2,712	2,712			
100086683	ANTIOCH	CA		09/30/2022		2,199		(1)			(1)		2,198	2,198			
100273084	MALDEN	MA		01/15/2026		1,999		(21)			(21)		1,978	1,978			
100077818	GARDEN GROVE	CA		01/14/2022		4,195		(120)			(120)		4,075	4,075			
100268340	CASHIERS	NC		12/29/2025		2,087		(12)			(12)		2,075	2,075			
100173724	OWASSO	OK		10/30/2024		1,875		(66)			(66)		1,809	1,809			
100207147	GLENDORA	CA		04/28/2025		1,986							1,986	1,986			
100169550	YACHATS	OR		09/30/2024		2,014		(15)			(15)		1,999	1,999			
100088833	BURLINGTON	WI		11/15/2022		3,176		34			34		3,210	3,210			
100080192	HARMONY	FL		02/25/2022		3,234		(20)			(20)		3,214	3,214			
100182681	FLAGSTAFF	AZ		12/12/2024		3,773		(37)			(37)		3,736	3,736			
100080339	NEWARK	NJ		02/24/2022		3,998		(61)			(61)		3,937	3,937			
100168257	ORANGE	CA		09/20/2024		2,112		(23)			(23)		2,089	2,089			
100283105	BOSTON	MA		03/09/2026		1,890		(59)			(59)		1,831	1,831			
100254692	LOS ANGELES	CA		11/12/2025		1,829		(86)			(86)		1,743	1,743			
100172224	CHESTERFIELD	NJ		10/17/2024		1,993		(67)			(67)		1,926	1,926			
100169192	BROOKLYN	NY		09/27/2024		1,933		(61)			(61)		1,872	1,872			
100253891	NATICK	MA		10/30/2025		2,082		(41)			(41)		2,041	2,041			
100221230	SCOTTSDALE	AZ		07/21/2025		2,472		(25)			(25)		2,447	2,447			
100132365	SARASOTA	FL		11/03/2023		2,242		180			180		2,422	2,422			
100276995	DALLAS	TX		01/30/2026		2,109		(49)			(49)		2,060	2,060			
100202585	SAN FERNANDO	CA		03/21/2025		1,569		(73)			(73)		1,496	1,496			
100190745	ESCONDIDO	CA		01/27/2025		1,796		(40)			(40)		1,756	1,756			
100228004	SAN DIEGO	CA		08/04/2025		1,746		(75)			(75)		1,671	1,671			
100236261	FULSHEAR	TX		09/10/2025		1,773		(61)			(61)		1,712	1,712			
100202212	LITTLETON	CO		04/17/2025		832		(23)			(23)		809	809			
100142507	LYNDHURST	NJ		02/08/2024		1,944		(32)			(32)		1,912	1,912			
100084759	ROWLAND HEIGHTS	CA		08/02/2022		2,290		(16)			(16)		2,274	2,274			
100248984	MANZANITA	OR		10/29/2025		33,191		(1,131)			(1,131)		32,060	32,060			
100203476	BOCA RATON	FL		03/26/2025		5,202		(208)			(208)		4,994	4,994			
100173139	ALPHARETTA	GA		10/30/2024		2,074		(55)			(55)		2,019	2,019			
100189548	ST PETERSBURG	FL		01/16/2025		1,939		(10)			(10)		1,929	1,929			
100201101	NASHVILLE	TN		03/12/2025		1,929		(45)			(45)		1,884	1,884			
100243147	NORTHRIDGE	CA		09/26/2025		1,976		1			1		1,977	1,977			
100247587	CHINO	CA		10/29/2025		2,628		(97)			(97)		2,531	2,531			
100246992	AUSTIN	TX		10/21/2025		1,845		(62)			(62)		1,783	1,783			
100065211	LOS ANGELES	CA		07/14/2021		4,439		(30)			(30)		4,409	4,409			
100264989	MERRITT ISLAND	FL		12/17/2025		1,801		(75)			(75)		1,726	1,726			
100214326	SOUTH CHATHAM	MA		06/02/2025		2,687		(57)			(57)		2,630	2,630			
100201778	ONSET	MA		03/18/2025		2,240		(43)			(43)		2,197	2,197			
100216125	CAPE CORAL	FL		06/17/2025		1,689		(37)			(37)		1,652	1,652			
100197649	PORTLAND	OR		02/26/2025		2,188		(53)			(53)		2,135	2,135			
100245717	SANTA BARBARA	CA		10/06/2025		1,750		(37)			(37)		1,713	1,713			
100152440	GILROY	CA		05/17/2024		2,091		(4)			(4)		2,087	2,087			
100238927	LYNDEN	WA		09/23/2025		1,915		(40)			(40)		1,875	1,875			
100114774	BOCA RATON	FL		07/07/2023		1,775		(59)			(59)		1,716	1,716			
100128440	BRONX	NY		09/15/2023		1,335		(20)			(20)		1,315	1,315			
100170905	TUSTIN	CA		10/11/2024		2,083		(56)			(56)		2,027	2,027			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154068	FALLBROOK	CA		06/06/2024		1,932		(32)			(32)		1,900	1,900			
100268897	SELBYVILLE	DE		12/29/2025		2,320		(2)			(2)		2,318	2,318			
100180023	BOCA RATON	FL		11/25/2024		2,170		(12)			(12)		2,158	2,158			
100185426	ASHLAND	MA		12/20/2024		2,126		32			32		2,158	2,158			
100261444	SEVIERVILLE	TN		12/09/2025		2,084		(47)			(47)		2,037	2,037			
100082828	NEW ALBANY	OH		05/17/2022		3,151		(84)			(84)		3,067	3,067			
100273063	CORAL GABLES	FL		01/15/2026		1,871		(46)			(46)		1,825	1,825			
100273067	FORT LAUDERDALE	FL		01/15/2026		1,982		(23)			(23)		1,959	1,959			
100253195	DAVIS	CA		10/30/2025		1,919		(36)			(36)		1,883	1,883			
100103299	SAN JOSE	CA		04/27/2023		1,887		(23)			(23)		1,864	1,864			
100283960	LADERA RANCH	CA		03/23/2026		1,232		(59)			(59)		1,173	1,173			
100238709	CHICAGO	IL		09/22/2025		1,944		(16)			(16)		1,928	1,928			
100253366	NATHROP	CO		10/30/2025		2,001		(73)			(73)		1,928	1,928			
100159722	WAIMEA	HI		08/23/2024		1,599		(24)			(24)		1,575	1,575			
100273822	BUENA PARK	CA		01/23/2026		5,147		(140)			(140)		5,007	5,007			
100219381	EPWORTH	GA		07/07/2025		2,393		(57)			(57)		2,336	2,336			
100020003	SAN JOSE	CA		07/30/2018		4,391		(53)			(53)		4,338	4,338			
100272548	MAMMOTH LAKES	CA		01/08/2026		4,930		(65)			(65)		4,865	4,865			
100074389	BOLINAS	CA		12/02/2021		3,724		(125)			(125)		3,599	3,599			
10014091O	LAKE ELSINORE	CA		02/26/2024		1,911		(16)			(16)		1,895	1,895			
100284988	WILDWOOD	NJ		03/27/2026		1,940		(33)			(33)		1,907	1,907			
100274068	SNELLVILLE	GA		01/26/2026		3,089		(116)			(116)		2,973	2,973			
100254728	NORWALK	CA		11/14/2025		2,045		(62)			(62)		1,983	1,983			
100253770	BOSTON	MA		10/30/2025		2,151		(45)			(45)		2,106	2,106			
100116320	BROOKLYN	NY		07/20/2023		3,112		908			908		4,020	4,020			
100135991	LOS ANGELES	CA		11/16/2023		35		(1)			(1)		34	34			
100226923	SAN BERNARDINO	CA		07/30/2025		1,892		(43)			(43)		1,849	1,849			
100103762	SAN ANTONIO	TX		05/10/2023		2,074		(23)			(23)		2,051	2,051			
100221559	ORLANDO	FL		07/22/2025		3,643		(120)			(120)		3,523	3,523			
100132336	GARDENA	CA		11/03/2023		2,565		369			369		2,934	2,934			
100090062	SUNNY ISLES BEACH	FL		01/13/2023		1,958		(24)			(24)		1,934	1,934			
100274129	CAPE CORAL	FL		01/27/2026		3,163		382			382		3,545	3,545			
100149142	LOS ANGELES	CA		04/22/2024		2,142		(61)			(61)		2,081	2,081			
100228705	RONALD	WA		08/11/2025		2,017		(31)			(31)		1,986	1,986			
100117771	FAIRFAX	VA		07/20/2023		2,290		11			11		2,301	2,301			
100156690	RANCHO CUCAMONGA	CA		06/24/2024		2,006		(35)			(35)		1,971	1,971			
100173996	WOODLAND HILLS	CA		10/31/2024		1,243		(57)			(57)		1,186	1,186			
100171704	MORGAN HILL	CA		10/17/2024		2,205		(37)			(37)		2,168	2,168			
100234876	BOSTON	MA		08/28/2025		2,478		(14)			(14)		2,464	2,464			
100258063	SHENANDOAH	VA		11/26/2025		1,970		(82)			(82)		1,888	1,888			
100149297	CHATSWORTH	CA		04/24/2024		2,267		(53)			(53)		2,214	2,214			
100229481	HEALDSBURG	CA		08/15/2025		1,958		(50)			(50)		1,908	1,908			
100272513	TREASURE ISLAND	FL		01/08/2026		1,880		(32)			(32)		1,848	1,848			
100162840	FREMONT	CA		08/12/2024		2,111		(13)			(13)		2,098	2,098			
100189018	PROSPER	TX		01/09/2025		58,047		(2,038)			(2,038)		56,009	56,009			
100282266	SOUTHLAKE	TX		02/27/2026		1,881		(60)			(60)		1,821	1,821			
100132705	RIVERSIDE	CA		11/03/2023		1,629		5			5		1,634	1,634			
100151216	ANAHEIM	CA		05/10/2024		1,871		(6)			(6)		1,865	1,865			
100081859	RANCHO CUCAMONGA	CA		04/12/2022		2,550		(78)			(78)		2,472	2,472			
100238508	LIGHTHOUSE POINT	FL		09/19/2025		1,771		(54)			(54)		1,717	1,717			
100213914	PORT SAINT JOE	FL		05/29/2025		1,995		(33)			(33)		1,962	1,962			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220144	PEMBROKE PINES	FL		08/25/2025		15,230		(713)			(713)		14,517	14,517			
100100228	YONKERS	NY		03/17/2023		2,026		(41)			(41)		1,985	1,985			
100174164	PLYMOUTH	MA		10/31/2024		1,837		(55)			(55)		1,782	1,782			
100198899	ORLANDO	FL		02/28/2025		47,668		(1,790)			(1,790)		45,878	45,878			
100080443	LOS ANGELES	CA		03/10/2022		3,239		(71)			(71)		3,168	3,168			
100173859	FAIRFAX	CA		10/31/2024		2,028		(22)			(22)		2,006	2,006			
100180583	ACAMPO	CA		11/26/2024		4,552		(85)			(85)		4,467	4,467			
100255831	CRANFORD	NJ		11/24/2025		4,412		(108)			(108)		4,304	4,304			
100255672	RANCHO MISSION VIEJO	CA		11/24/2025		2,020		(41)			(41)		1,979	1,979			
100109926	BROOKLYN	NY		06/22/2023		1,833		(43)			(43)		1,790	1,790			
100254629	RENO	NV		11/10/2025		2,074		(47)			(47)		2,027	2,027			
100188545	KEY WEST	FL		01/08/2025		1,860		(62)			(62)		1,798	1,798			
100205727	DALLAS	TX		04/14/2025		2,123		(20)			(20)		2,103	2,103			
100188681	SIMI VALLEY	CA		02/10/2025		1,663		(49)			(49)		1,614	1,614			
100255762	LONG BRANCH	NJ		11/24/2025		2,206		(30)			(30)		2,176	2,176			
100201031	AUSTIN	TX		03/12/2025		2,083		(31)			(31)		2,052	2,052			
100162890	WHITEFISH	MT		08/12/2024		1,887		(34)			(34)		1,853	1,853			
100207016	COHASSET	MA		04/24/2025		2,221		(67)			(67)		2,154	2,154			
100117396	LOS ANGELES	CA		07/20/2023		2,578		98			98		2,676	2,676			
100210652	MOORPARK	CA		05/15/2025		2,021		(48)			(48)		1,973	1,973			
100214405	MERIDIAN	ID		06/02/2025		1,324		(13)			(13)		1,311	1,311			
100137403	EVERETT	WA		01/11/2024		1,549		(42)			(42)		1,507	1,507			
100163413	SAN ANSELMO	CA		09/27/2024		3,119		(58)			(58)		3,061	3,061			
100153729	ATWATER	CA		07/11/2024		1,883		(48)			(48)		1,835	1,835			
100204724	CARY	NC		04/08/2025		1,733		(53)			(53)		1,680	1,680			
100109627	COLLIERVILLE	TN		06/14/2023		1,060		(33)			(33)		1,027	1,027			
100180596	PORTLAND	OR		11/26/2024		2,042		(50)			(50)		1,992	1,992			
100230146	SARASOTA	FL		08/25/2025		1,584		(63)			(63)		1,521	1,521			
100152932	HATFIELD	PA		06/27/2024		6,462		(133)			(133)		6,329	6,329			
100157638	BOONTON	NJ		06/28/2024		1,132		(26)			(26)		1,106	1,106			
100273055	CHULA VISTA	CA		01/15/2026		2,137		11			11		2,148	2,148			
100245643	VIRGINIA BEACH	VA		10/06/2025		217,629		(7,386)			(7,386)		210,243	210,243			
100220798	ARVADA	CO		07/18/2025		1,946		(59)			(59)		1,887	1,887			
100255409	SANTA ANA	CA		11/24/2025		1,512		(51)			(51)		1,461	1,461			
100076679	BRADENTON	FL		12/30/2021		3,610		(86)			(86)		3,524	3,524			
100261601	VAN NUYS	CA		12/15/2025		1,612		(57)			(57)		1,555	1,555			
100180483	SUNSET BEACH	NC		11/26/2024		1,560		(40)			(40)		1,520	1,520			
100164424	KUNA	ID		08/21/2024		2,086		(8)			(8)		2,078	2,078			
100244853	SEASIDE PARK	NJ		09/29/2025		2,004		(51)			(51)		1,953	1,953			
100245847	BLUFFDALE	UT		10/17/2025		2,230		(73)			(73)		2,157	2,157			
100191374	AUSTIN	TX		01/30/2025		3,794		(146)			(146)		3,648	3,648			
100152173	GAINESVILLE	GA		05/17/2024		1,250		(1)	2		(3)		1,247	1,247			
100256996	WILDWOOD CREST	NJ		11/26/2025		1,519		(48)			(48)		1,471	1,471			
100172785	SOUTH GATE	CA		12/06/2024		2,163		(73)			(73)		2,090	2,090			
100273952	WANAQUE	NJ		01/26/2026		1,887		(47)			(47)		1,840	1,840			
100204994	MURRIETA	CA		04/10/2025		2,558		(33)			(33)		2,525	2,525			
100182553	REDLANDS	CA		12/12/2024		2,218		(7)			(7)		2,211	2,211			
100235162	PACOIMA	CA		08/28/2025		1,696		(77)			(77)		1,619	1,619			
100204948	ANAHEIM	CA		04/10/2025		2,040		(9)			(9)		2,031	2,031			
100206423	SAN FRANCISCO	CA		04/22/2025		1,825		(81)			(81)		1,744	1,744			
100197624	MELBOURNE	FL		02/26/2025		2,219		(28)			(28)		2,191	2,191			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181350	DIAMOND BAR	CA		12/06/2024		1,167		(38)			(38)		1,129	1,129			
100258228	MIAMI	FL		12/02/2025		1,943		(62)			(62)		1,881	1,881			
100234779	ELIZABETH	NJ		08/28/2025		1,909		(36)			(36)		1,873	1,873			
100175650	THOUSAND OAKS	CA		11/12/2024		2,702		(89)			(89)		2,613	2,613			
100226956	INLET BEACH	FL		07/30/2025		1,829		(63)			(63)		1,766	1,766			
100148197	SHAVER LAKE	CA		04/12/2024		1,888		(29)			(29)		1,859	1,859			
100276942	MINT HILL	NC		01/30/2026		2,008		(60)			(60)		1,948	1,948			
100158649	CLE ELUM	WA		07/10/2024		2,077		(33)			(33)		2,044	2,044			
100099995	MCLEAN	VA		03/28/2023		2,156		24			24		2,180	2,180			
100167154	AUSTIN	TX		09/13/2024		2,019		(42)			(42)		1,977	1,977			
100101692	CORAL SPRINGS	FL		03/31/2023		1,567		(57)			(57)		1,510	1,510			
100186185	MIAMI	FL		12/27/2024		4,756		(42)			(42)		4,714	4,714			
100167033	LAKE MARY	FL		09/13/2024		2,036		(61)			(61)		1,975	1,975			
100229099	SAN DIEGO	CA		08/14/2025		2,550		(79)			(79)		2,471	2,471			
100201788	MERIDIAN	ID		03/18/2025		1,920		(61)			(61)		1,859	1,859			
100245234	ONTARIO	CA		10/06/2025		2,026		(51)			(51)		1,975	1,975			
100148656	LAKEBAY	WA		04/15/2024		5,423		(64)			(64)		5,359	5,359			
100272971	BRANFORD	CT		01/15/2026		2,044		(37)			(37)		2,007	2,007			
100176531	SAN FRANCISCO	CA		11/15/2024		2,972		(36)			(36)		2,936	2,936			
100273984	WAIKOLOA	HI		01/26/2026		1,814		(80)			(80)		1,734	1,734			
100206396	PALM BEACH GARDENS	FL		05/22/2025		1,953							1,953	1,953			
100176928	SECAUCUS	NJ		11/15/2024		1,828		(92)			(92)		1,736	1,736			
100194579	WESTMINSTER	CA		03/28/2025		4,515		(49)			(49)		4,466	4,466			
100188616	SAN DIEGO	CA		02/10/2025		1,894		(58)			(58)		1,836	1,836			
100193521	BROOKLYN	NY		02/10/2025		2,049		(42)			(42)		2,007	2,007			
100175666	OXNARD	CA		11/12/2024		3,087		(124)			(124)		2,963	2,963			
100201009	SAN DIEGO	CA		03/12/2025		2,102		(15)			(15)		2,087	2,087			
100108221	SIMI VALLEY	CA		05/24/2023		2,807		(45)			(45)		2,762	2,762			
100147363	MIAMI	FL		05/08/2024		1,577		(40)			(40)		1,537	1,537			
100147111	TAMPA	FL		05/08/2024		1,822		(64)			(64)		1,758	1,758			
100266809	DORAL	FL		12/23/2025		1,654		(57)			(57)		1,597	1,597			
100197610	BROOKLYN	NY		02/26/2025		4,128		(79)			(79)		4,049	4,049			
100216486	MEGGETT	SC		06/23/2025		2,104		27			27		2,131	2,131			
100213749	INGLEWOOD	CA		05/29/2025		1,913		(7)			(7)		1,906	1,906			
100268447	BIG BEAR LAKE	CA		12/29/2025		1,667		(59)			(59)		1,608	1,608			
100057514	SUNNYVALE	CA		06/30/2021		4,615		(62)			(62)		4,553	4,553			
100181320	PASADENA	CA		12/06/2024		2,554		(39)			(39)		2,515	2,515			
100201981	POULSBO	WA		03/18/2025		1,938		(32)			(32)		1,906	1,906			
100219145	MORRO BAY	CA		06/27/2025		1,998		(47)			(47)		1,951	1,951			
100180176	NORTHRIDGE	CA		11/25/2024		2,006		(22)			(22)		1,984	1,984			
100128762	YORKTOWN	VA		09/21/2023		2,322		(42)			(42)		2,280	2,280			
100258243	CUMMING	GA		12/02/2025		1,949		(61)			(61)		1,888	1,888			
100137325	SEVIERVILLE	TN		12/01/2023		1,772		23			23		1,795	1,795			
100266942	LOS ANGELES	CA		12/23/2025		2,089		(37)			(37)		2,052	2,052			
100176014	SALINAS	CA		12/20/2024		2,022		(45)			(45)		1,977	1,977			
100234964	NAGS HEAD	NC		08/28/2025		1,935		(54)			(54)		1,881	1,881			
100182079	FRAMINGHAM	MA		12/12/2024		2,510		69			69		2,579	2,579			
100199311	SCOTTSDALE	AZ		03/05/2025		1,604		(52)			(52)		1,552	1,552			
100102197	CAROLINA BEACH	NC		04/14/2023		2,026		9			9		2,035	2,035			
100268868	STANWOOD	WA		12/29/2025		1,384		(20)			(20)		1,364	1,364			
100221675	GLENDALE	AZ		07/23/2025		1,943		(26)			(26)		1,917	1,917			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119636	PAYSON	AZ		08/04/2023		1,945		(55)			(55)		1,890	1,890			
100235720	FULLERTON	CA		09/22/2025		1,926		(72)			(72)		1,854	1,854			
100209389	AUSTIN	TX		04/29/2025		1,859		(62)			(62)		1,797	1,797			
100171418	NORTH HILLS	CA		10/16/2024		2,050		(54)			(54)		1,996	1,996			
100283261	SEVIERVILLE	TN		03/11/2026		1,566		25			25		1,591	1,591			
100080447	JENKINTOWN	PA		03/10/2022		4,363		35			35		4,398	4,398			
100203419	PEACHTREE CORNERS	GA		03/27/2025		1,899		(59)			(59)		1,840	1,840			
100176744	BRIDGEWATER	VT		11/15/2024		2,117		(35)			(35)		2,082	2,082			
100115449	LONG BEACH	CA		07/17/2023		8,226		(255)			(255)		7,971	7,971			
100185763	HACIENDA HEIGHTS	CA		12/23/2024		2,170		7			7		2,177	2,177			
100209159	OAKLAND	CA		04/30/2025		1,773		(44)			(44)		1,729	1,729			
100188667	MANSON	WA		02/10/2025		1,756		(73)			(73)		1,683	1,683			
100135597	PATTERSON	CA		11/09/2023		1,768		10			10		1,778	1,778			
100221803	PETALUMA	CA		07/25/2025		1,836		(58)			(58)		1,778	1,778			
100209225	GARDENA	CA		04/29/2025		2,103		2			2		2,105	2,105			
100253227	EL DORADO HILLS	CA		10/30/2025		1,891		(71)			(71)		1,820	1,820			
100273977	PALM BEACH GARDENS	FL		01/26/2026		1,424		(67)			(67)		1,357	1,357			
100138239	OAKLAND GARDENS	NY		12/14/2023		2,120		(10)			(10)		2,110	2,110			
100258396	LOS ANGELES	CA		12/05/2025		1,850		(54)			(54)		1,796	1,796			
100194122	GEORGETOWN	TX		02/14/2025		1,885		(21)			(21)		1,864	1,864			
100178245	TUCKER	GA		11/19/2024		2,108		(30)			(30)		2,078	2,078			
100236242	LAS VEGAS	NV		09/10/2025		1,715		(52)			(52)		1,663	1,663			
100214171	MAKAWAO	HI		05/30/2025		1,903		(78)			(78)		1,825	1,825			
100176570	MIDDLETOWN	RI		11/15/2024		1,839		(34)			(34)		1,805	1,805			
100218200	LOS ANGELES	CA		06/26/2025		1,798		(53)			(53)		1,745	1,745			
100238155	SARASOTA	FL		09/15/2025		1,812		(67)			(67)		1,745	1,745			
100169534	FRANKFORT	IL		09/30/2024		1,884		(30)			(30)		1,854	1,854			
100214951	ANAHEIM	CA		06/11/2025		1,907		(38)			(38)		1,869	1,869			
100175816	BROOKLYN	NY		11/12/2024		1,728		(26)			(26)		1,702	1,702			
100229596	BANNER ELK	NC		08/15/2025		1,737		(64)			(64)		1,673	1,673			
100226560	SIMI VALLEY	CA		07/30/2025		1,764		(61)			(61)		1,703	1,703			
100201702	PEMBROKE PINES	FL		03/18/2025		1,897		(35)			(35)		1,862	1,862			
100077947	SAG HARBOR	NY		01/10/2022		367,074		(13,338)			(13,338)		353,736	353,736			
100221602	VENTURA	CA		07/22/2025		1,846		(29)			(29)		1,817	1,817			
100175257	FRAMINGHAM	MA		11/05/2024		2,169		(20)			(20)		2,149	2,149			
100170056	KAHUKU	HI		11/08/2024		1,754		(78)			(78)		1,676	1,676			
100087737	WAILUKU	HI		11/17/2022		1,347		(7)			(7)		1,340	1,340			
100167517	HANFORD	CA		10/31/2024		22,043		(839)			(839)		21,204	21,204			
100102143	SAN JOSE	CA		04/14/2023		2,089		(14)			(14)		2,075	2,075			
100133891	CHULA VISTA	CA		11/29/2023		1,918		56			56		1,974	1,974			
100170092	DADEVILLE	AL		10/08/2024		1,717		(53)			(53)		1,664	1,664			
100060117	SAN FRANCISCO	CA		06/25/2021		4,303		(130)			(130)		4,173	4,173			
100218788	SAN LEANDRO	CA		06/27/2025		1,774		(58)			(58)		1,716	1,716			
100265535	RESEDA	CA		12/19/2025		1,169		(79)			(79)		1,090	1,090			
100258392	WADDELL	AZ		12/05/2025		5,355		(64)			(64)		5,291	5,291			
100000111	SAN MARINO	CA		12/17/2015		11,272		(164)			(164)		11,108	11,108			
100258288	RICHMOND	CA		12/05/2025		1,835		(67)			(67)		1,768	1,768			
100071541	SOUTH SAN FRANCISCO	CA		10/14/2021		2,850		(84)			(84)		2,766	2,766			
100190972	REHOBOTH BEACH	DE		01/28/2025		1,595		(22)			(22)		1,573	1,573			
100282261	MCKINNEY	TX		02/27/2026		1,344		14			14		1,358	1,358			
100272265	SACRAMENTO	CA		01/08/2026		2,043		(56)			(56)		1,987	1,987			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274008	SPANISH FORK	UT		01/26/2026		1,975		(74)			(74)		1,901	1,901			
100173397	SAN DIEGO	CA		10/29/2024		1,955		(57)			(57)		1,898	1,898			
100244774	EASTHAM	MA		09/29/2025		2,014		(41)			(41)		1,973	1,973			
100170455	GROVER BEACH	CA		10/09/2024		1,693		(46)			(46)		1,647	1,647			
100180714	CONCORD	CA		11/26/2024		1,987		(45)			(45)		1,942	1,942			
100153789	KAILUA-KONA	HI		07/10/2024		1,974		(10)			(10)		1,964	1,964			
100168073	EAST PALO ALTO	CA		09/20/2024		1,934		(45)			(45)		1,889	1,889			
100172536	SPRING HILL	TN		10/23/2024		2,364		(30)			(30)		2,334	2,334			
100172631	LAS VEGAS	NV		10/24/2024		1,896		(73)			(73)		1,823	1,823			
100175663	INGLEWOOD	CA		11/12/2024		1,997		(68)			(68)		1,929	1,929			
100109983	BROOKLYN	NY		06/22/2023		1,104		(40)			(40)		1,064	1,064			
100268352	CALEDONIA	WI		12/29/2025		1,919		(53)			(53)		1,866	1,866			
100219859	BELLFLOWER	CA		07/08/2025		1,847		(40)			(40)		1,807	1,807			
100273958	PEARL CITY	HI		01/26/2026		8,331		(183)			(183)		8,148	8,148			
100194253	INLET BEACH	FL		02/14/2025		1,867		(65)			(65)		1,802	1,802			
100171237	ANAHEIM	CA		10/16/2024		1,835		(85)			(85)		1,750	1,750			
100282177	HOMESTEAD	FL		02/27/2026		1,196		(50)			(50)		1,146	1,146			
100272746	EAST PALO ALTO	CA		01/13/2026		1,850		(42)			(42)		1,808	1,808			
100185192	CONCORD	CA		01/24/2025		1,998		(53)			(53)		1,945	1,945			
100245049	LOS ANGELES	CA		09/30/2025		1,806		(49)			(49)		1,757	1,757			
100089738	ORANGE BEACH	AL		12/02/2022		1,954		(2)			(2)		1,952	1,952			
100189232	HAYWARD	CA		01/13/2025		2,028		(65)			(65)		1,963	1,963			
100128798	SILVER SPRING	MD		09/21/2023		1,751		(21)			(21)		1,730	1,730			
100190469	SAN DIEGO	CA		01/24/2025		988		5			5		993	993			
100281747	ROWLAND HEIGHTS	CA		02/25/2026		1,814		(58)			(58)		1,756	1,756			
100168081	SAN FRANCISCO	CA		09/20/2024		2,094		(24)			(24)		2,070	2,070			
100174891	WAIKOLOA	HI		10/31/2024		10,402		(355)			(355)		10,047	10,047			
100074299	LOS ANGELES	CA		12/09/2021		3,945		(230)			(230)		3,715	3,715			
100151805	SANGER	TX		05/10/2024		1,679		(53)			(53)		1,626	1,626			
100118819	FALLBROOK	CA		08/30/2023		2,287		(78)			(78)		2,209	2,209			
100213714	CHULA VISTA	CA		05/29/2025		1,220		(41)			(41)		1,179	1,179			
100084737	ESCONDIDO	CA		08/02/2022		2,350		(15)			(15)		2,335	2,335			
100173775	PLYMOUTH	MN		10/30/2024		1,966		(29)			(29)		1,937	1,937			
100204849	SANTA CLARITA CANYON COUNTRY	CA		04/09/2025		1,341		(52)			(52)		1,289	1,289			
100214520	HUNTINGTON BEACH	CA		06/06/2025		1,818		(69)			(69)		1,749	1,749			
100179550	FERNANDINA BEACH	FL		11/21/2024		2,147		(22)			(22)		2,125	2,125			
100182108	MASHPEE	MA		12/12/2024		2,109		17			17		2,126	2,126			
100200174	CERRITOS	CA		03/07/2025		2,042		(66)			(66)		1,976	1,976			
100079780	REDLANDS	CA		04/08/2022		2,573		(19)			(19)		2,554	2,554			
100281964	LOS ANGELES	CA		02/27/2026		1,947		(89)			(89)		1,858	1,858			
100276613	LOS ANGELES	CA		01/28/2026		1,797		(59)			(59)		1,738	1,738			
100247294	SHELBYVILLE	KY		10/23/2025		1,710		(22)			(22)		1,688	1,688			
100245670	ATLANTA	GA		10/06/2025		2,056		(65)			(65)		1,991	1,991			
100229935	COVINA	CA		08/20/2025		1,838		(60)			(60)		1,778	1,778			
100193295	FRANKLIN	TN		02/10/2025		1,766		(40)			(40)		1,726	1,726			
100185360	SALEM	MA		12/20/2024		2,019		9			9		2,028	2,028			
100182715	OCEAN CITY	NJ		12/12/2024		1,762		(13)			(13)		1,749	1,749			
100209394	TARPON SPRINGS	FL		04/29/2025		1,830		(46)			(46)		1,784	1,784			
100228385	MOUNT JULIET	TN		08/11/2025		1,731		(50)			(50)		1,681	1,681			
100186540	FORT LAUDERDALE	FL		12/30/2024		1,736		(40)			(40)		1,696	1,696			
100221742	PLACENTIA	CA		07/25/2025		1,991		(1)			(1)		1,990	1,990			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206644	INDIALANTIC	FL		04/24/2025		1,575		(44)			(44)		1,531	1,531			
100190167	ANCHORAGE	AK		01/21/2025		2,061		(6)			(6)		2,055	2,055			
100169870	MARCO ISLAND	FL		09/30/2024		5,403		(103)			(103)		5,300	5,300			
100084814	MIAMI BEACH	FL		08/02/2022		3,268		117			117		3,385	3,385			
100205624	SAN DIEGO	CA		05/09/2025		1,965		(75)			(75)		1,890	1,890			
100136191	COMPTON	CA		11/20/2023		1,808		26			26		1,834	1,834			
100215498	EDEN	UT		06/12/2025		1,873		(28)			(28)		1,845	1,845			
100116933	SAN DIEGO	CA		07/20/2023		3,157		1,007			1,007		4,164	4,164			
100180093	PACOIMA AREA LOS ANGE	CA		12/30/2024		7,167		(51)			(51)		7,116	7,116			
100219081	LOS ANGELES	CA		06/27/2025		1,860		(71)			(71)		1,789	1,789			
100272686	SAN MARCOS	CA		01/09/2026		1,977		(50)			(50)		1,927	1,927			
100273894	WESTLAKE VILLAGE	CA		01/26/2026		2,012		(38)			(38)		1,974	1,974			
100170389	SAN LUIS OBISPO	CA		10/09/2024		2,041		(47)			(47)		1,994	1,994			
100102563	SAN MATEO	CA		06/07/2023		1,496		(66)			(66)		1,430	1,430			
100189282	JOSHUA TREE	CA		01/13/2025		2,020		(34)			(34)		1,986	1,986			
100189774	STEAMBOAT SPRINGS	CO		01/21/2025		2,004		(18)			(18)		1,986	1,986			
100244628	WOODLAND	CA		09/29/2025		1,907		(64)			(64)		1,843	1,843			
100100474	CORONA	NY		04/27/2023		5,694		1,163			1,163		6,857	6,857			
100194356	SALEM	MA		02/14/2025		2,174		(28)			(28)		2,146	2,146			
100219348	VENTURA	CA		06/30/2025		1,838		(50)			(50)		1,788	1,788			
100182000	WOODINVILLE	WA		12/12/2024		2,306		75			75		2,381	2,381			
100273813	FORT LAUDERDALE	FL		01/23/2026		1,658		(64)			(64)		1,594	1,594			
100188570	SURPRISE	AZ		02/10/2025		6,820		(90)			(90)		6,730	6,730			
100168732	ATLANTA	GA		09/26/2024		1,163		(74)			(74)		1,089	1,089			
100150787	SAN JOSE	CA		05/07/2024		2,319		39			39		2,358	2,358			
100163383	KOLOA	HI		09/27/2024		1,678		(28)			(28)		1,650	1,650			
100220869	SAN DIEGO	CA		07/18/2025		2,128		19			19		2,147	2,147			
100201287	INGLEWOOD	CA		03/12/2025		1,747		(78)			(78)		1,669	1,669			
100193672	SUMMIT	NJ		02/10/2025		2,185		(89)			(89)		2,096	2,096			
100081838	PALM SPRINGS	CA		03/30/2022		1,056		(4)			(4)		1,052	1,052			
100108926	RIDGEFIELD	WA		05/31/2023		1,750		(52)			(52)		1,698	1,698			
100152750	SAN DIEGO	CA		05/22/2024		1,849		(68)			(68)		1,781	1,781			
100120351	MARIETTA	GA		08/18/2023		2,521		(53)			(53)		2,468	2,468			
100281924	NORTHRIDGE	CA		02/26/2026		1,889		(68)			(68)		1,821	1,821			
100247309	LOS ANGELES	CA		10/24/2025		1,717		(73)			(73)		1,644	1,644			
100135656	FORNEY	TX		11/09/2023		1,959		2			2		1,961	1,961			
100193709	CLOVIS	CA		02/10/2025		1,891		(72)			(72)		1,819	1,819			
100268389	HUDDLESTON	VA		12/29/2025		1,865		(49)			(49)		1,816	1,816			
100206588	DULUTH	GA		04/22/2025		4,511		(166)			(166)		4,345	4,345			
100139368	YONKERS	NY		12/28/2023		1,692		(24)			(24)		1,668	1,668			
100192411	NASHVILLE	TN		02/07/2025		1,830		(37)			(37)		1,793	1,793			
100080934	ELK GROVE	CA		04/01/2022		3,184		(130)			(130)		3,054	3,054			
100255065	BLOOMFIELD HILLS	MI		11/19/2025		1,966		(18)			(18)		1,948	1,948			
100227954	PICO RIVERA	CA		08/04/2025		1,045		(49)			(49)		996	996			
100246372	EL MONTE	CA		10/10/2025		1,897		(61)			(61)		1,836	1,836			
100238319	HAYWARD	CA		09/19/2025		1,897		(61)			(61)		1,836	1,836			
100171847	SONOMA	CA		10/17/2024		2,061		(56)			(56)		2,005	2,005			
100168582	OAK ISLAND	NC		09/25/2024		2,006		(49)			(49)		1,957	1,957			
100243717	BOCA RATON	FL		09/29/2025		1,652		(78)			(78)		1,574	1,574			
100190983	REHOBOTH BEACH	DE		01/28/2025		1,584		(22)			(22)		1,562	1,562			
100149330	SNOQUALMIE PASS	WA		04/24/2024		1,333		(55)	2		(57)		1,276	1,276			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284892	ASHEVILLE	NC		03/27/2026		1,363		(13)			(13)		1,350	1,350			
100132559	MONTVALE	NJ		11/03/2023		2,295		43			43		2,338	2,338			
100277560	NASHVILLE	TN		02/13/2026		2,054		(36)			(36)		2,018	2,018			
100191063	GAINESVILLE	VA		01/29/2025		1,093		(40)			(40)		1,053	1,053			
100246169	NASHVILLE	TN		10/08/2025		1,914		(86)			(86)		1,828	1,828			
100247552	PRESCOTT	AZ		10/29/2025		1,800		(63)			(63)		1,737	1,737			
100211843	CHELAN	WA		05/19/2025		2,545		7			7		2,552	2,552			
100201830	RANCHO CUCAMONGA	CA		03/18/2025		6,436		(125)			(125)		6,311	6,311			
100191723	OXNARD	CA		02/20/2025		1,330		(57)			(57)		1,273	1,273			
100246874	LONG BEACH	CA		10/17/2025		1,833		(54)			(54)		1,779	1,779			
100210293	OAKHURST	CA		05/09/2025		1,062		(29)		1	(30)		1,032	1,032			
100128417	UKIAH	CA		09/15/2023		1,624		(5)			(5)		1,619	1,619			
100171481	BELMAR	NJ		10/16/2024		236,962		(3,993)			(3,993)		232,969	232,969			
100176999	BAKERSFIELD	CA		01/16/2025		24,848		44			44		24,892	24,892			
100254057	SEVIERVILLE	TN		10/30/2025		1,894		(39)			(39)		1,855	1,855			
100134441	OZONE PARK	NY		10/30/2023		1,917		(36)			(36)		1,881	1,881			
100272298	SAN DIEGO	CA		01/08/2026		2,088		(34)			(34)		2,054	2,054			
100143081	ASBURY PARK	NJ		02/16/2024		1,940		(37)			(37)		1,903	1,903			
100272314	YORK	SC		01/08/2026		2,195		(30)			(30)		2,165	2,165			
100227193	SEVIERVILLE	TN		07/30/2025		3,126		(112)			(112)		3,014	3,014			
403021775	FORT WALTON BEACH	FL		03/06/2025		3,966		(30)			(30)		3,936	3,936			
100258062	WALNUT	CA		11/26/2025		2,011		(66)			(66)		1,945	1,945			
100200293	PALM TREE	NY		03/07/2025		1,825		(78)			(78)		1,747	1,747			
100140398	NEWARK	NJ		01/18/2024		1,837		(36)			(36)		1,801	1,801			
100248954	SHREWSBURY	MA		10/29/2025		1,891		(58)			(58)		1,833	1,833			
100133998	YONKERS	NY		10/25/2023		1,725		(26)			(26)		1,699	1,699			
100149457	COROLLA	NC		04/24/2024		1,890		(45)			(45)		1,845	1,845			
100165371	MCDONOUGH	GA		08/29/2024		981		(42)			(42)		939	939			
100255073	BUENA PARK	CA		11/19/2025		1,807		(72)			(72)		1,735	1,735			
100243176	PEACHTREE CITY	GA		09/26/2025		1,736		(70)			(70)		1,666	1,666			
100273839	PORTLAND	OR		01/23/2026		1,839		(45)			(45)		1,794	1,794			
100159491	INLET BEACH	FL		07/15/2024		1,772		(49)			(49)		1,723	1,723			
100253532	MIAMI	FL		10/30/2025		2,015		(45)			(45)		1,970	1,970			
100163330	BUENA PARK	CA		08/13/2024		1,083		(41)			(41)		1,042	1,042			
100219742	WEST HILLS	CA		07/08/2025		1,358		(64)			(64)		1,294	1,294			
100247463	KULA	HI		11/26/2025		411,937		(9,910)			(9,910)		402,027	402,027			
100128391	KISSIMMEE	FL		09/15/2023		1,916		9			9		1,925	1,925			
100227997	WHITTIER	CA		08/04/2025		1,833		(75)			(75)		1,758	1,758			
100228597	HILTON HEAD ISLAND	SC		08/11/2025		1,978		(64)			(64)		1,914	1,914			
100266980	LOWELL	MA		12/23/2025		2,006		(49)			(49)		1,957	1,957			
100229960	BELLFLOWER	CA		08/22/2025		1,897		(53)			(53)		1,844	1,844			
100219099	LEBANON	OR		06/27/2025		1,844		(63)			(63)		1,781	1,781			
100173835	ASTORIA	NY		10/31/2024		996		(18)			(18)		978	978			
100164743	BRADENTON	FL		08/26/2024		2,701		(69)			(69)		2,632	2,632			
100265455	ENCINO	CA		12/19/2025		1,230		(64)			(64)		1,166	1,166			
100160545	RESEDA	CA		07/19/2024		2,814		(93)			(93)		2,721	2,721			
100103660	CASTAIC	CA		05/08/2023		5,560		23			23		5,583	5,583			
100282198	LAKE BALBOA	CA		02/27/2026		1,243		(30)			(30)		1,213	1,213			
100243341	SAN DIEGO	CA		09/26/2025		1,745		(78)			(78)		1,667	1,667			
4010050291	CHICAGO	IL		05/31/2023		1,949		(52)			(52)		1,897	1,897			
100110211	LONG BEACH	CA		06/30/2023		2,849		113			113		2,962	2,962			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101810	BRONX	NY		03/31/2023		1,681		219			219		1,900	1,900			
100086935	DESTIN	FL		10/24/2022		431		10			10		441	441			
100253396	TOQUERVILLE	UT		10/30/2025		1,701		(29)			(29)		1,672	1,672			
100226578	ELK GROVE	CA		07/30/2025		1,683		(68)			(68)		1,615	1,615			
100172940	SAN BERNARDINO	CA		10/25/2024		1,397		(52)			(52)		1,345	1,345			
100234998	VALLEJO	CA		08/28/2025		1,689		(34)			(34)		1,655	1,655			
100080869	NOKOMIS	FL		03/10/2022		2,565		(8)			(8)		2,557	2,557			
100268839	SEATTLE	WA		12/29/2025		1,540		21			21		1,561	1,561			
100243803	LOS ANGELES	CA		09/29/2025		1,855		(81)			(81)		1,774	1,774			
100144581	LA QUINTA	CA		04/26/2024		2,117		(19)			(19)		2,098	2,098			
100101078	BROOKLYN	NY		04/28/2023		3,916		232			232		4,148	4,148			
100119812	THE BRONX	NY		08/08/2023		1,818		(60)			(60)		1,758	1,758			
100177131	FRANKTOWN	CO		01/16/2025		1,620		(68)			(68)		1,552	1,552			
100149607	SNOQUALMIE PASS	WA		04/26/2024		2,202		7			7		2,209	2,209			
100192357	LOS ANGELES	CA		02/05/2025		8,655		(122)			(122)		8,533	8,533			
100151455	LOS ANGELES	CA		05/10/2024		1,886		(28)			(28)		1,858	1,858			
100214187	QUEEN CREEK	AZ		05/30/2025		1,686		(60)			(60)		1,626	1,626			
100216127	NASHVILLE	TN		06/17/2025		2,048		(44)			(44)		2,004	2,004			
100143908	STUDIO CITY	CA		03/06/2024		680		(20)			(20)		660	660			
100226742	BRADENTON BEACH	FL		07/30/2025		1,896		(27)			(27)		1,869	1,869			
100226770	PORTLAND	OR		07/30/2025		1,907		(38)			(38)		1,869	1,869			
100234848	WINTERS	CA		08/28/2025		1,979		(1)			(1)		1,978	1,978			
100148074	MIAMI	FL		04/10/2024		448,245		(8,099)			(8,099)		440,146	440,146			
100149501	SAN JOSE DEL CABO	MEX		04/24/2024		1,844							1,844	1,844			
100103864	THE BRONX	NY		05/10/2023		1,741		(66)			(66)		1,675	1,675			
100276551	LAKESIDE	CA		01/28/2026		2,323		(24)			(24)		2,299	2,299			
100178387	MYAKKA CITY	FL		11/21/2024		1,840		(5)			(5)		1,835	1,835			
100277552	MAMMOTH LAKES	CA		02/13/2026		5,314		(196)			(196)		5,118	5,118			
100155126	GLENDALE	CA		07/19/2024		1,621		(9)			(9)		1,612	1,612			
100150507	KISSIMMEE	FL		05/03/2024		1,770		(41)			(41)		1,729	1,729			
100215311	GRAPEVIEW	WA		06/12/2025		1,673		(37)			(37)		1,636	1,636			
100209984	BOERNE	TX		06/11/2025		1,886		(53)			(53)		1,833	1,833			
100171616	SCOTTSDALE	AZ		10/16/2024		1,528		(30)	2		(32)		1,496	1,496			
100084830	LEHI	UT		08/02/2022		735		1			1		736	736			
100199395	FORT LAUDERDALE	FL		03/05/2025		1,857		(61)			(61)		1,796	1,796			
100210300	SOUTH LAKE TAHOE	CA		05/09/2025		1,645		(21)			(21)		1,624	1,624			
100180413	LAGUNA NIGUEL	CA		11/25/2024		2,112		(4)			(4)		2,108	2,108			
100267327	COVINA	CA		12/24/2025		1,836		(77)			(77)		1,759	1,759			
100213723	TUJUNGA	CA		05/29/2025		1,839		(39)			(39)		1,800	1,800			
100100381	DIX HILLS	NY		04/27/2023		3,119		386			386		3,505	3,505			
100201664	MADISON	NJ		03/13/2025		1,839		(57)			(57)		1,782	1,782			
100139554	QUEEN CREEK	AZ		12/28/2023		1,487		(20)			(20)		1,467	1,467			
100213964	OCEAN CITY	NJ		05/29/2025		1,373		(17)	2		(19)		1,354	1,354			
100271931	SAN LEANDRO	CA		01/06/2026		3,246		(117)			(117)		3,129	3,129			
100138690	TAMPA	FL		02/02/2024		1,842		(20)			(20)		1,822	1,822			
100148147	ORLANDO	FL		05/15/2024		1,880		(26)			(26)		1,854	1,854			
100216402	LOS ANGELES	CA		06/20/2025		1,748		(78)			(78)		1,670	1,670			
100182422	FORT LAUDERDALE	FL		12/12/2024		2,043		2			2		2,045	2,045			
100210438	SIMI VALLEY	CA		05/12/2025		2,060		1			1		2,061	2,061			
100272058	WOODLAND HILLS	CA		01/08/2026		1,950		(47)			(47)		1,903	1,903			
100211532	EAST PALO ALTO	CA		06/05/2025		2,468		(57)			(57)		2,411	2,411			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254685	STOCKTON	CA		11/12/2025		1,869		(53)			(53)		1,816	1,816			
100218484	CHICAGO	IL		06/27/2025		1,730		(10)			(10)		1,720	1,720			
100067409	CHATSWORTH	CA		09/23/2021		4,624		54			54		4,678	4,678			
100214626	SIMI VALLEY	CA		06/10/2025		2,073		5			5		2,078	2,078			
100197630	BRONX	NY		02/26/2025		1,688		(60)			(60)		1,628	1,628			
100272820	VANCOUVER	WA		01/13/2026		2,068		(60)			(60)		2,008	2,008			
100194412	TARZANA	CA		02/14/2025		1,706		(55)			(55)		1,651	1,651			
100206758	RANCHO MIRAGE	CA		04/23/2025		1,903		(61)			(61)		1,842	1,842			
100215798	LEXINGTON	MA		06/12/2025		1,893		9			9		1,902	1,902			
100188898	SALINAS	CA		01/09/2025		4,043		(71)			(71)		3,972	3,972			
100216718	CUMMING	GA		06/23/2025		2,510		(70)			(70)		2,440	2,440			
100138883	CASTROVILLE	CA		12/21/2023		1,665		(45)			(45)		1,620	1,620			
100207429	FRANKLIN	TN		04/29/2025		1,818		(51)			(51)		1,767	1,767			
100152756	HOUSTON	TX		05/22/2024		1,181		(34)			(34)		1,147	1,147			
100282131	SAN DIEGO	CA		02/27/2026		1,307		(53)			(53)		1,254	1,254			
100185156	SANTA ANA	CA		12/20/2024		1,698		(58)			(58)		1,640	1,640			
100078694	LA HABRA	CA		02/02/2022		8,679		(76)			(76)		8,603	8,603			
100178270	MCKINNEY	TX		11/19/2024		2,044		(3)			(3)		2,041	2,041			
100108408	YONKERS	NY		05/25/2023		1,925		(31)			(31)		1,894	1,894			
100144479	HORSESHOE BAY	TX		04/26/2024		1,843		(92)			(92)		1,751	1,751			
100204448	CARSON	CA		04/03/2025		1,659		(55)			(55)		1,604	1,604			
100256992	SEVIERVILLE	TN		11/26/2025		7,574		9			9		7,583	7,583			
100165726	CORONA	CA		08/29/2024		4,905		(108)			(108)		4,797	4,797			
100180607	ATWATER	CA		11/26/2024		1,729		(10)			(10)		1,719	1,719			
100071574	SAN JOSE	CA		10/14/2021		6,016		44			44		6,060	6,060			
100180553	VALENCIA	CA		11/26/2024		3,894		(107)			(107)		3,787	3,787			
100151423	BOTHELL	WA		05/10/2024		253,690		8,502			8,502		262,192	262,192			
100246580	GLENDALE	CA		10/15/2025		8,117		(189)			(189)		7,928	7,928			
100117422	WOODSIDE	NY		07/20/2023		6,596		87			87		6,683	6,683			
100164983	POUND RIDGE	NY		08/28/2024		1,341		(46)			(46)		1,295	1,295			
100283241	NORTHRIDGE	CA		03/09/2026		1,941		(46)			(46)		1,895	1,895			
100130037	STATEN ISLAND	NY		09/27/2023		1,860		(23)			(23)		1,837	1,837			
100128239	MIAMI	FL		09/14/2023		474		10			10		484	484			
100149156	BUENA PARK	CA		04/22/2024		1,253		(39)			(39)		1,214	1,214			
100243373	UPLAND	CA		09/26/2025		1,861		(60)			(60)		1,801	1,801			
100086631	FRANKFORT	IL		09/30/2022		2,004		3			3		2,007	2,007			
100214950	SAN LEANDRO	CA		06/11/2025		1,792		(40)			(40)		1,752	1,752			
100165339	WHITTIER	CA		08/29/2024		4,846		(189)			(189)		4,657	4,657			
100203565	BOSTON	MA		03/26/2025		1,980		(14)			(14)		1,966	1,966			
100176692	SANTA ANA	CA		11/15/2024		1,651		(25)			(25)		1,626	1,626			
100156625	NORTH BERGEN	NJ		06/24/2024		1,835		(24)			(24)		1,811	1,811			
100207474	FELTON	CA		04/29/2025		1,713		(72)			(72)		1,641	1,641			
100177001	PANAMA CITY BEACH	FL		01/16/2025		13,788		(437)			(437)		13,351	13,351			
100180715	BUENA PARK	CA		11/26/2024		1,703		(42)			(42)		1,661	1,661			
100271817	MERCER	PA		12/30/2025		14,256		109			109		14,365	14,365			
100153930	SALINAS	CA		06/05/2024		1,416		(35)			(35)		1,381	1,381			
100282188	IMPERIAL BEACH	CA		02/27/2026		1,690		(78)			(78)		1,612	1,612			
100211797	WEST DENNIS	MA		05/19/2025		14,807		(86)			(86)		14,721	14,721			
100188378	DURHAM	NC		01/08/2025		1,969		(37)			(37)		1,932	1,932			
100272948	KEY COLONY BEACH	FL		01/15/2026		1,720		(63)			(63)		1,657	1,657			
100243807	MIAMI	FL		09/29/2025		1,964		26			26		1,990	1,990			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152759	MISSOURI CITY	TX		05/22/2024		1,627		(61)			(61)		1,566	1,566			
100218477	LAS VEGAS	NV		06/27/2025		1,892		(36)			(36)		1,856	1,856			
100284611	WAIKOLOA	HI		03/26/2026		1,969		(64)			(64)		1,905	1,905			
100255601	SAN JOSE	CA		11/24/2025		17,142		(437)			(437)		16,705	16,705			
100172814	SAN LEANDRO	CA		12/06/2024		2,000		(93)			(93)		1,907	1,907			
100266918	MIRAMAR BEACH	FL		12/23/2025		2,024		(60)			(60)		1,964	1,964			
100244623	LARGO	FL		09/29/2025		2,175		(65)			(65)		2,110	2,110			
100261539	SANTA BARBARA	CA		12/12/2025		2,032		(21)			(21)		2,011	2,011			
100081325	HONOLULU	HI		03/18/2022		4,064		73			73		4,137	4,137			
100102445	MIRAMAR	FL		06/07/2023		1,661		(27)			(27)		1,634	1,634			
100228145	LONG BEACH	CA		08/08/2025		1,751		(37)			(37)		1,714	1,714			
100228492	EL CAJON	CA		08/11/2025		1,747		(33)			(33)		1,714	1,714			
100144527	CORAL SPRINGS	FL		04/26/2024		1,482		(45)			(45)		1,437	1,437			
100261123	RYE	NH		12/05/2025		2,015		(67)			(67)		1,948	1,948			
100174905	GARDEN GROVE	CA		10/31/2024		5,066		(90)			(90)		4,976	4,976			
100158524	BRONX	NY		07/10/2024		2,578		29			29		2,607	2,607			
100086736	THOUSAND OAKS	CA		09/30/2022		3,246		(39)			(39)		3,207	3,207			
100179973	NAGS HEAD	NC		11/25/2024		2,099		(1)			(1)		2,098	2,098			
100169342	DOYLESTOWN	PA		09/27/2024		1,930		(49)			(49)		1,881	1,881			
100235157	LAKEWOOD	CA		08/28/2025		1,468		(60)			(60)		1,408	1,408			
100277196	MARTINEZ	CA		02/10/2026		780		8			8		788	788			
100261305	DOVER	VT		12/08/2025		1,796		(46)			(46)		1,750	1,750			
100182190	SCOTT TOWNSHIP	PA		12/12/2024		2,040		30			30		2,070	2,070			
100147431	SONOMA	CA		04/03/2024		1,899		(27)			(27)		1,872	1,872			
100135248	CROSSVILLE	TN		11/08/2023		1,769		(16)			(16)		1,753	1,753			
100175461	WEST COVINA	CA		12/23/2024		1,820		(46)			(46)		1,774	1,774			
100148829	DUCK KEY	FL		04/17/2024		1,912		(30)			(30)		1,882	1,882			
100185909	SEVIERVILLE	TN		12/26/2024		2,108		10			10		2,118	2,118			
100243756	WHITTIER	CA		09/29/2025		1,674		(77)			(77)		1,597	1,597			
100283206	LAKE ARROWHEAD	CA		03/09/2026		1,931		(28)			(28)		1,903	1,903			
100077944	CHINO	CA		01/10/2022		2,425		(112)			(112)		2,313	2,313			
100228058	BOCA RATON	FL		08/07/2025		1,998		(1)			(1)		1,997	1,997			
100200311	BROCKTON	MA		03/07/2025		1,649		(46)			(46)		1,603	1,603			
100135321	CHATSWORTH	GA		11/13/2023		1,910		(15)			(15)		1,895	1,895			
100202001	LONG BEACH	CA		03/18/2025		1,964		(9)			(9)		1,955	1,955			
100168652	RANCHO SANTA MARGARITA	CA		09/25/2024		1,982		(27)			(27)		1,955	1,955			
100164242	LOS ANGELES	CA		08/21/2024		1,815		(52)			(52)		1,763	1,763			
100074350	GARDEN GROVE	CA		12/09/2021		197		(9)			(9)		188	188			
100078037	TORRANCE	CA		01/12/2022		63,804		(1,123)			(1,123)		62,681	62,681			
100214146	POLKTON	NC		05/30/2025		1,581		(69)			(69)		1,512	1,512			
100160180	CRYSTAL BEACH	TX		07/18/2024		2,398		(39)			(39)		2,359	2,359			
100165698	MIAMI	FL		08/29/2024		1,750		(56)			(56)		1,694	1,694			
100213729	BURBANK	CA		05/29/2025		1,813		(78)			(78)		1,735	1,735			
100162473	PLACERVILLE	CA		08/07/2024		1,622		(44)			(44)		1,578	1,578			
100186516	BARTLETT	NH		12/30/2024		2,054		13			13		2,067	2,067			
100243293	JERSEY CITY	NJ		09/26/2025		1,739		(82)			(82)		1,657	1,657			
100201990	BURBANK	CA		03/18/2025		1,886		(21)			(21)		1,865	1,865			
100118019	HACIENDA HEIGHTS	CA		07/20/2023		2,570		125			125		2,695	2,695			
100277719	PORT SAINT LUCIE	FL		02/19/2026		898		(18)			(18)		880	880			
100202473	BRADENTON	FL		03/21/2025		1,719		(43)			(43)		1,676	1,676			
100254262	CHICAGO	IL		11/06/2025		1,838		(67)			(67)		1,771	1,771			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132343	FONTANA	CA		11/03/2023		2,177		220			220		2,397	2,397			
100173515	FREELAND	MD		10/29/2024		1,817		(59)			(59)		1,758	1,758			
100209546	COLUMBIA FALLS	MT		05/02/2025		2,075		(14)			(14)		2,061	2,061			
100206878	ORANGE	CA		04/24/2025		1,773		(68)			(68)		1,705	1,705			
100247092	NOVATO	CA		10/22/2025		1,870		(52)			(52)		1,818	1,818			
100202372	PALM DESERT	CA		03/19/2025		1,552		(52)			(52)		1,500	1,500			
100182226	HENDERSON	NV		12/12/2024		4,213		(40)			(40)		4,173	4,173			
100277076	LOS ANGELES	CA		02/06/2026		1,885		(75)			(75)		1,810	1,810			
100253696	REDMOND	OR		10/30/2025		1,945		(42)			(42)		1,903	1,903			
100189020	VENTURA	CA		01/09/2025		1,646		(62)			(62)		1,584	1,584			
100135204	BROOKLYN	NY		11/07/2023		1,745		(4)			(4)		1,741	1,741			
100192788	BUENA PARK	CA		02/10/2025		1,148		(53)	1		(54)		1,094	1,094			
100143899	REDLANDS	CA		03/06/2024		786		(10)			(10)		776	776			
100131658	RENO	NV		10/06/2023		1,869		42			42		1,911	1,911			
100254302	CHATHAM	MA		11/06/2025		1,749		(51)			(51)		1,698	1,698			
100159678	ORLANDO	FL		08/23/2024		1,944		(52)			(52)		1,892	1,892			
100258040	LIHUE	HI		11/26/2025		2,052		(34)			(34)		2,018	2,018			
100164124	JERSEY CITY	NJ		08/21/2024		1,834		(35)			(35)		1,799	1,799			
100127484	PIGEON FORGE	TN		09/08/2023		1,950		(1)			(1)		1,949	1,949			
100238563	BRENTWOOD	CA		09/19/2025		1,795		(56)			(56)		1,739	1,739			
100216229	ORANGE BEACH	AL		06/20/2025		2,050		(54)			(54)		1,996	1,996			
100265421	SPRING VALLEY	CA		12/19/2025		1,510		(52)			(52)		1,458	1,458			
100203893	FREDERICK	MD		03/28/2025		1,365		(54)			(54)		1,311	1,311			
100087179	SAN FRANCISCO	CA		10/25/2022		2,937		326			326		3,263	3,263			
100235915	DORCHESTER	MA		09/04/2025		1,873		(48)			(48)		1,825	1,825			
100229846	SOUTH PORTLAND	ME		08/18/2025		1,859		(31)			(31)		1,828	1,828			
100268305	SPRUCE HEAD	ME		12/29/2025		6,699		(33)			(33)		6,666	6,666			
100134791	GLENDORA	CA		10/30/2023		3,166		(30)			(30)		3,136	3,136			
100083049	CORONA	CA		05/11/2022		2,306		(73)			(73)		2,233	2,233			
100090158	OSSINING	NY		01/13/2023		1,899		5			5		1,904	1,904			
100169256	BROOKLYN	NY		09/27/2024		2,191		8			8		2,199	2,199			
100135959	ANAHEIM	CA		11/16/2023		3,218		(111)			(111)		3,107	3,107			
100164831	NORTHPORT	AL		08/26/2024		1,979		(2)			(2)		1,977	1,977			
100277034	TEMECULA	CA		02/06/2026		1,898		(78)			(78)		1,820	1,820			
100245988	WINNETKA	CA		10/07/2025		2,432		(107)			(107)		2,325	2,325			
100175355	CARMICHAEL	CA		11/05/2024		2,124		(20)			(20)		2,104	2,104			
100131585	OCEANSIDE	CA		10/06/2023		2,002		(9)			(9)		1,993	1,993			
100214211	LA MIRADA	CA		05/30/2025		4,350		(134)			(134)		4,216	4,216			
100181862	BLUE RIDGE	GA		12/12/2024		1,963		(9)			(9)		1,954	1,954			
100227000	AZUSA	CA		07/30/2025		1,755		(47)			(47)		1,708	1,708			
100195338	MIAMI	FL		02/24/2025		2,318		214			214		2,532	2,532			
100136401	SURF CITY	NC		11/20/2023		2,507		38			38		2,545	2,545			
100065691	HAWTHORNE	CA		07/28/2021		3,898		(121)			(121)		3,777	3,777			
4010045173	GRANDVIEW	MO		03/22/2023		1,908		(52)			(52)		1,856	1,856			
100204984	WINDSOR	CA		04/10/2025		1,889		(47)			(47)		1,842	1,842			
100180593	PASADENA	CA		11/26/2024		1,882		(40)			(40)		1,842	1,842			
100121021	BROKEN BOW	OK		08/30/2023		1,937		24			24		1,961	1,961			
100235342	KENT	WA		08/29/2025		1,856		(32)			(32)		1,824	1,824			
100084765	ONTARIO	CA		08/02/2022		2,484		12			12		2,496	2,496			
100221310	LAS VEGAS	NV		07/22/2025		1,578		(53)			(53)		1,525	1,525			
100149987	BOYNTON BEACH	FL		06/07/2024		1,836		(39)			(39)		1,797	1,797			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100238554	HAYWARD	CA		09/19/2025		1,883		(44)			(44)		1,839	1,839			
100175922	REHOBOTH BEACH	DE		11/14/2024		1,909		(17)			(17)		1,892	1,892			
100213841	ROXBORO	NC		05/29/2025		1,804		(56)			(56)		1,748	1,748			
100184974	CLOVIS	CA		12/19/2024		1,588		(72)			(72)		1,516	1,516			
100255054	LA JOLLA	CA		11/19/2025		1,910		(55)			(55)		1,855	1,855			
100212208	BALD HEAD ISLAND	NC		05/22/2025		1,825		3			3		1,828	1,828			
100154575	RESEDA	CA		06/14/2024		1,942		(30)			(30)		1,912	1,912			
100101081	BROOKLYN	NY		04/28/2023		2,832		221			221		3,053	3,053			
100143511	JURUPA VALLEY	CA		02/22/2024		1,670		(35)			(35)		1,635	1,635			
100090115	SAN MARCOS	CA		01/13/2023		9,432		(220)			(220)		9,212	9,212			
100228807	GLENVILLE	NC		08/12/2025		1,611		(52)			(52)		1,559	1,559			
100214077	SIGNAL HILL	CA		05/30/2025		1,907		(32)			(32)		1,875	1,875			
100067412	SAN FRANCISCO	CA		09/23/2021		4,463		(6)			(6)		4,457	4,457			
100057247	MOORPARK	CA		05/19/2021		4,108		(138)			(138)		3,970	3,970			
100102480	ODESSA	TX		06/07/2023		5,651		(138)			(138)		5,513	5,513			
100227971	GERMANTOWN	MD		08/04/2025		2,995		(39)			(39)		2,956	2,956			
100174902	MIAMI	FL		10/31/2024		1,916		(35)			(35)		1,881	1,881			
100191716	OCEANSIDE	CA		02/20/2025		1,294		(39)			(39)		1,255	1,255			
100192361	BURBANK	CA		02/05/2025		1,873		(64)			(64)		1,809	1,809			
100168113	SACRAMENTO	CA		09/20/2024		1,871		(62)			(62)		1,809	1,809			
100189701	SAN JOSE	CA		02/20/2025		1,899		(3)			(3)		1,896	1,896			
100216663	COUPEVILLE	WA		06/23/2025		1,863		(16)			(16)		1,847	1,847			
100142869	MELBOURNE	FL		02/09/2024		1,895		(39)			(39)		1,856	1,856			
100087223	NATIONAL CITY	CA		10/25/2022		2,904		342			342		3,246	3,246			
100247536	NORTH HOLLYWOOD	CA		10/28/2025		1,853		(52)			(52)		1,801	1,801			
100206403	EL MONTE	CA		05/22/2025		4,895		(188)			(188)		4,707	4,707			
100110628	SEVIERVILLE	TN		06/30/2023		1,958		(15)			(15)		1,943	1,943			
100207361	CAPE CORAL	FL		04/29/2025		9,273		(30)			(30)		9,243	9,243			
100136920	GODLEY	TX		11/28/2023		59,757		(992)			(992)		58,765	58,765			
100140064	WILLIAMS	AZ		01/09/2024		1,587		(4)			(4)		1,583	1,583			
100163302	SCOTTSDALE	AZ		08/13/2024		3,283							3,283	3,283			
100147412	CANOGA PARK	CA		05/08/2024		1,914		(64)			(64)		1,850	1,850			
100267057	TYBEE ISLAND	GA		12/23/2025		2,000		(22)			(22)		1,978	1,978			
100219023	EL DORADO HILLS	CA		06/27/2025		9,824		(424)			(424)		9,400	9,400			
100127681	PLANO	TX		09/08/2023		715		(9)			(9)		706	706			
100258079	GARDENA	CA		11/26/2025		4,837		(203)			(203)		4,634	4,634			
100119232	LAKE ARROWHEAD	CA		07/31/2023		2,009		(23)			(23)		1,986	1,986			
100173124	VALLEJO	CA		10/30/2024		5,031		(14)			(14)		5,017	5,017			
100189215	SAN JOSE	CA		01/13/2025		12,136		(199)			(199)		11,937	11,937			
100141447	WINNETKA	CA		01/30/2024		741		(13)			(13)		728	728			
100168685	LOS ANGELES	CA		09/25/2024		1,389		(48)			(48)		1,341	1,341			
100246955	AUSTIN	TX		10/17/2025		1,942		(45)			(45)		1,897	1,897			
100166283	HENDERSON	NV		10/23/2024		1,718		(80)			(80)		1,638	1,638			
100206310	BERLIN	MD		04/17/2025		1,977		(45)			(45)		1,932	1,932			
100174319	SEVIERVILLE	TN		10/31/2024		1,901		(39)			(39)		1,862	1,862			
100078254	BLAINE	WA		02/10/2022		3,099		(82)			(82)		3,017	3,017			
100154736	BERKLEY	MA		07/19/2024		13,246		(37)			(37)		13,209	13,209			
100119978	DUCK	NC		08/11/2023		2,145		(6)			(6)		2,139	2,139			
100220517	EHRENBERG	AZ		07/15/2025		2,021		(28)			(28)		1,993	1,993			
100143158	SAN RAFAEL	CA		02/16/2024		2,445		(41)			(41)		2,404	2,404			
100172345	SAN JOSE	CA		10/23/2024		2,176		(43)			(43)		2,133	2,133			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119975	LA QUINTA	CA		08/11/2023		2,158		(16)			(16)		2,142	2,142			
100253271	MIDDLEFIELD	CT		10/30/2025		8,280		(376)			(376)		7,904	7,904			
100153221	WHITTIER	CA		05/30/2024		2,045		25			25		2,070	2,070			
100172555	PORTLAND	ME		10/23/2024		81,138		(1,323)			(1,323)		79,815	79,815			
100173472	PROVIDENCE	RI		10/29/2024		2,094		(10)			(10)		2,084	2,084			
100182137	APOLLO BEACH	FL		12/12/2024		1,982		(38)			(38)		1,944	1,944			
100090080	CORAL GABLES	FL		01/13/2023		6,052		74			74		6,126	6,126			
100201151	HOWELL	NJ		03/12/2025		1,790		(69)			(69)		1,721	1,721			
100108042	BROKEN BOW	OK		05/25/2023		1,963		5			5		1,968	1,968			
100206869	MIAMI	FL		04/24/2025		1,820		(40)			(40)		1,780	1,780			
100186214	WOODBURN	OR		12/27/2024		1,356		(51)			(51)		1,305	1,305			
100090947	LOS ANGELES	CA		01/31/2023		547		(12)			(12)		535	535			
100229017	TUCSON	AZ		08/14/2025		1,508		(38)			(38)		1,470	1,470			
100100375	WOODSIDE	NY		04/27/2023		2,824		221			221		3,045	3,045			
100243686	SAN FRANCISCO	CA		09/29/2025		1,685		(60)			(60)		1,625	1,625			
100190171	PIGEON FORGE	TN		01/21/2025		1,942		(34)			(34)		1,908	1,908			
100206229	MCLEAN	VA		04/17/2025		1,759		(62)			(62)		1,697	1,697			
100214364	SAN JOSE	CA		06/02/2025		1,877		(19)			(19)		1,858	1,858			
100137591	TACOMA	WA		12/08/2023		2,109		32			32		2,141	2,141			
100248828	LAKE ARROWHEAD	CA		10/29/2025		2,944		(86)			(86)		2,858	2,858			
100200465	FONTANA	CA		03/10/2025		1,372		(56)			(56)		1,316	1,316			
100080932	PLAYA DEL REY	CA		04/01/2022		3,042		(99)			(99)		2,943	2,943			
100265388	SANTEE	CA		12/19/2025		1,684		(80)			(80)		1,604	1,604			
100129583	SHIP BOTTOM	NJ		09/29/2023		2,586		(56)			(56)		2,530	2,530			
100131583	LINCOLN CITY	OR		10/06/2023		1,286		(16)			(16)		1,270	1,270			
100175668	LOS ANGELES	CA		11/12/2024		5,127		(159)			(159)		4,968	4,968			
100102823	MISSOURI CITY	TX		06/22/2023		1,700		(52)			(52)		1,648	1,648			
100137526	HOLMES BEACH	FL		12/08/2023		1,759		(10)			(10)		1,749	1,749			
100152829	HIGHLANDS RANCH	CO		05/22/2024		10,669		9			9		10,678	10,678			
100214304	LEICESTER	NC		06/02/2025		1,865		(12)			(12)		1,853	1,853			
100206654	COACHELLA	CA		04/24/2025		1,698		(31)			(31)		1,667	1,667			
100246647	HONOLULU	HI		10/15/2025		1,900		(64)			(64)		1,836	1,836			
100153158	PHOENIX	AZ		05/28/2024		3,136		706			706		3,842	3,842			
100214986	ONTARIO	CA		06/11/2025		1,735		(56)			(56)		1,679	1,679			
100211716	HENDERSON	NV		05/19/2025		2,115		32			32		2,147	2,147			
100253922	OLYMPIA	WA		10/30/2025		1,257		(53)	1		(54)		1,203	1,203			
100057647	DANA POINT	CA		06/30/2021		8,703		(134)			(134)		8,569	8,569			
100274014	LAKE FOREST	CA		01/26/2026		62,957		(1,814)			(1,814)		61,143	61,143			
100088191	MISSION VIEJO	CA		10/13/2022		3,457		(88)			(88)		3,369	3,369			
100170051	HEATH	TX		11/08/2024		2,109		(42)			(42)		2,067	2,067			
100184403	ANAHEIM	CA		12/17/2024		1,697		(35)			(35)		1,662	1,662			
100119212	LYNN	MA		07/31/2023		2,286		23			23		2,309	2,309			
100194662	ROSEMEAD	CA		02/21/2025		2,020		(14)			(14)		2,006	2,006			
100181466	SEATAC	WA		01/09/2025		1,751		(62)			(62)		1,689	1,689			
100226937	WESTMINSTER	CA		07/30/2025		2,296		(58)			(58)		2,238	2,238			
100247183	RENO	NV		10/23/2025		2,201		(59)			(59)		2,142	2,142			
100120274	CHICAGO	IL		08/18/2023		1,907		1			1		1,908	1,908			
100205776	NAPLES	FL		04/14/2025		570,749		(12,731)			(12,731)		558,018	558,018			
100227943	HOPKINTON	MA		08/04/2025		1,758		(71)			(71)		1,687	1,687			
100253625	SAN DIEGO	CA		10/30/2025		1,727		(40)			(40)		1,687	1,687			
100137968	WINDERMERE	FL		12/13/2023		1,879		(12)			(12)		1,867	1,867			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202466	MARS HILL	NC		03/21/2025		1,722		(46)			(46)		1,676	1,676			
100254100	CHANDLER	AZ		11/06/2025		2,541		(89)			(89)		2,452	2,452			
100238250	LOS ANGELES	CA		09/19/2025		1,854		(49)			(49)		1,805	1,805			
100193405	PALM COAST	FL		02/10/2025		8,842		(22)			(22)		8,820	8,820			
100173048	OCEANSIDE	CA		10/25/2024		1,706		(61)			(61)		1,645	1,645			
100174931	MANORVILLE	NY		10/31/2024		2,921		(67)			(67)		2,854	2,854			
100253541	MALDEN	MA		10/30/2025		12,259		(465)			(465)		11,794	11,794			
100274082	MCGAHEYSVILLE	VA		01/26/2026		1,621		(71)			(71)		1,550	1,550			
100229861	ELLIJAY	GA		08/18/2025		1,649		(71)			(71)		1,578	1,578			
100119293	SAN JUAN ISLAND	WA		07/31/2023		2,286		6			6		2,292	2,292			
100114798	NAPLES	FL		07/10/2023		2,261		(4)			(4)		2,257	2,257			
100155156	JONESTOWN	TX		07/19/2024		1,956		(64)			(64)		1,892	1,892			
100147740	NAPLES	FL		04/08/2024		2,918		(6)			(6)		2,912	2,912			
100082313	PARKLAND	FL		04/14/2022		214		(4)			(4)		210	210			
100228502	WEST DENNIS	MA		08/11/2025		1,748		(51)			(51)		1,697	1,697			
100218179	SAN PEDRO	CA		07/22/2025		1,763		(66)			(66)		1,697	1,697			
100202804	WEST PALM BEACH	FL		03/24/2025		1,758		(54)			(54)		1,704	1,704			
100181338	FALLSTON	MD		12/06/2024		1,971		(59)			(59)		1,912	1,912			
100161053	SCOTTSDALE	AZ		07/24/2024		1,821		(48)			(48)		1,773	1,773			
100185542	MIAMI	FL		12/20/2024		1,991		(76)			(76)		1,915	1,915			
100218786	LAS VEGAS	NV		06/27/2025		1,637		(48)			(48)		1,589	1,589			
100203058	SAN DIEGO	CA		04/25/2025		1,293		(26)			(26)		1,267	1,267			
100090407	TORRANCE	CA		12/28/2022		2,258		8			8		2,266	2,266			
100189441	SIMI VALLEY	CA		01/14/2025		562		(13)			(13)		549	549			
100131944	GARDEN CITY	UT		10/13/2023		2,254		12			12		2,266	2,266			
100119425	SCOTTSDALE	AZ		07/31/2023		2,299		6			6		2,305	2,305			
100102717	MIRAMAR	FL		06/22/2023		2,053		(59)			(59)		1,994	1,994			
100246197	LAKE ARROWHEAD	CA		10/08/2025		1,917		(78)			(78)		1,839	1,839			
100091437	SANTA CLARITA	CA		02/22/2023		2,069		(21)			(21)		2,048	2,048			
100119286	ELK GROVE	CA		07/31/2023		2,296		9			9		2,305	2,305			
100163972	LOS ANGELES	CA		10/04/2024		1,085		(37)			(37)		1,048	1,048			
100274050	WESTON	FL		01/26/2026		2,030		(53)			(53)		1,977	1,977			
100133578	LOS ANGELES	CA		10/23/2023		1,888		3			3		1,891	1,891			
100247304	RANCHO CUCAMONGA	CA		10/24/2025		1,683		(62)			(62)		1,621	1,621			
100089236	KENT	WA		01/26/2023		2,176		(7)			(7)		2,169	2,169			
100174344	NASHVILLE	TN		10/31/2024		1,832		(35)			(35)		1,797	1,797			
100120157	CORONA	CA		08/14/2023		1,997		(23)			(23)		1,974	1,974			
100110183	REDONDO BEACH	CA		06/30/2023		2,337		20			20		2,357	2,357			
100192995	MOAB	UT		02/10/2025		1,708		(23)			(23)		1,685	1,685			
100185619	SALINAS	CA		12/20/2024		1,078		(31)			(31)		1,047	1,047			
100139649	PRESCOTT	AZ		12/28/2023		1,288		(28)			(28)		1,260	1,260			
100164548	MILLSBORO	DE		08/21/2024		1,777		(31)			(31)		1,746	1,746			
100168636	GARDEN GROVE	CA		09/25/2024		1,825		(50)			(50)		1,775	1,775			
100128771	CEDAR HILL	TX		09/21/2023		1,941		(8)			(8)		1,933	1,933			
100152805	LAS VEGAS	NV		05/22/2024		1,297		(47)			(47)		1,250	1,250			
100211630	SANTA CLARITA	CA		05/16/2025		1,607		(36)			(36)		1,571	1,571			
100109084	GATLINBURG	TN		06/05/2023		1,721		(12)			(12)		1,709	1,709			
100153167	CAPE CORAL	FL		05/30/2024		1,748		(43)			(43)		1,705	1,705			
100212697	SAN FERNANDO	CA		05/28/2025		1,800		(40)			(40)		1,760	1,760			
100201745	SAN FRANCISCO	CA		03/18/2025		2,367		(53)			(53)		2,314	2,314			
100227973	WINCHESTER	CA		08/04/2025		1,939		(91)			(91)		1,848	1,848			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228214	GLENDALE	CA		08/11/2025		1,184		(56)			(56)		1,128	1,128			
100110174	SANTA CLARA	CA		06/30/2023		2,388		15			15		2,403	2,403			
100082920	TEMECULA	CA		05/17/2022		2,989		(77)			(77)		2,912	2,912			
100170508	MANASSAS	VA		10/09/2024		1,909		(63)			(63)		1,846	1,846			
100229032	VONORE	TN		08/14/2025		1,730		(36)			(36)		1,694	1,694			
100110226	KIRKLAND	WA		06/30/2023		2,379		24			24		2,403	2,403			
100161943	LOS ANGELES	CA		07/31/2024		533		(12)			(12)		521	521			
100266814	ROSEVILLE	CA		12/23/2025		1,980		(40)			(40)		1,940	1,940			
4010064893	TRENTON	NJ		01/10/2024		1,620		(60)			(60)		1,560	1,560			
100144058	COROLLA	NC		03/07/2024		1,903		(40)			(40)		1,863	1,863			
100149035	BRUSH PRAIRIE	WA		04/19/2024		814		(3)			(3)		811	811			
100229852	AWENDAW	SC		08/18/2025		1,826		(49)			(49)		1,777	1,777			
100150014	SACRAMENTO	CA		06/07/2024		1,747		(6)			(6)		1,741	1,741			
100219124	HAYWARD	CA		06/27/2025		1,864		(38)			(38)		1,826	1,826			
100087249	ORANGE	CA		10/25/2022		2,732		268			268		3,000	3,000			
100165968	HIALEAH	FL		09/06/2024		1,978		(32)			(32)		1,946	1,946			
100170428	HIALEAH	FL		10/09/2024		1,980		(34)			(34)		1,946	1,946			
100137699	HUNTINGTON BEACH	CA		12/08/2023		2,667		(30)			(30)		2,637	2,637			
100186052	LAS VEGAS	NV		01/31/2025		1,740		(58)			(58)		1,682	1,682			
100210544	CUMMING	GA		05/15/2025		1,908		(48)			(48)		1,860	1,860			
100156855	YONKERS	NY		06/27/2024		1,733		(38)			(38)		1,695	1,695			
100277686	MENIFEE	CA		02/19/2026		1,966		(79)			(79)		1,887	1,887			
100164249	FORT LUPTON	CO		08/21/2024		1,136		(36)			(36)		1,100	1,100			
100159883	DORAL	FL		08/16/2024		2,019		(17)			(17)		2,002	2,002			
100215471	RANCHO MIRAGE	CA		06/12/2025		1,920		(20)			(20)		1,900	1,900			
100169036	TUCSON	AZ		09/27/2024		1,839		(42)			(42)		1,797	1,797			
100162746	DEER PARK	IL		08/12/2024		1,834		(37)			(37)		1,797	1,797			
100149040	SAVANNAH	GA		04/19/2024		1,756		37			37		1,793	1,793			
100090871	HACIENDA HEIGHTS	CA		01/31/2023		2,409		17			17		2,426	2,426			
100189618	LA HABRA	CA		01/17/2025		1,549		(22)			(22)		1,527	1,527			
100144000	POMONA	CA		02/29/2024		1,811		(33)			(33)		1,778	1,778			
100192880	MAYER	MN		02/10/2025		1,758		(36)			(36)		1,722	1,722			
100116847	RANCHO SANTA MARGARITA	CA		07/20/2023		3,251		621			621		3,872	3,872			
100272516	ROSLINDALE	MA		01/08/2026		2,078		50			50		2,128	2,128			
100215472	ALBANY	OR		06/12/2025		2,469		(63)			(63)		2,406	2,406			
100165647	LITTLETON	CO		10/04/2024		2,483		(77)			(77)		2,406	2,406			
100192725	VILLAS	NJ		02/10/2025		1,957		(20)			(20)		1,937	1,937			
100209782	SAN DIEGO	CA		05/05/2025		1,749		(40)			(40)		1,709	1,709			
100171416	BASS LAKE	CA		10/16/2024		1,949		(50)			(50)		1,899	1,899			
100168228	THE SEA RANCH	CA		09/20/2024		3,463		(33)			(33)		3,430	3,430			
100215290	NORMAN	OK		06/12/2025		2,137		(20)			(20)		2,117	2,117			
100131803	EL SOBRANTE	CA		10/06/2023		1,722		26			26		1,748	1,748			
100172416	SAINT GEORGE ISLAND	FL		10/23/2024		2,040		(51)			(51)		1,989	1,989			
100076395	RAMSEY	NJ		12/23/2021		2,729		(87)			(87)		2,642	2,642			
100238751	LA HABRA	CA		09/22/2025		1,732		(24)			(24)		1,708	1,708			
100179656	BROKEN BOW	OK		11/21/2024		1,954		(32)			(32)		1,922	1,922			
100209885	EL CAJON	CA		06/11/2025		1,718		(81)			(81)		1,637	1,637			
100110709	FORT MYERS	FL		08/11/2023		2,817		22			22		2,839	2,839			
100133376	BOWIE	MD		11/21/2023		1,854		10			10		1,864	1,864			
100156460	ONTARIO	CA		06/24/2024		1,791		(13)			(13)		1,778	1,778			
100109286	GATLINBURG	TN		06/12/2023		1,971		(32)			(32)		1,939	1,939			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100266997	KITTY HAWK	NC		12/23/2025		2,013		(49)			(49)		1,964	1,964			
100229842	AUBURN	PA		08/18/2025		3,177		(79)			(79)		3,098	3,098			
100162776	MCALLISTER	MT		08/12/2024		1,269		(28)	2		(30)		1,239	1,239			
100201467	CHESTERFIELD	VA		03/12/2025		524		(47)			(47)		477	477			
100188604	PORTLAND	OR		02/10/2025		1,899		(21)			(21)		1,878	1,878			
100143523	ELIZABETH	NJ		02/21/2024		63,031		(10)	40		(50)		62,981	1,473		(61,508)	(61,508)
100212508	LONG BEACH	CA		05/29/2025		730,164		(29,429)			(29,429)		700,735	700,735			
100157607	MIAMI	FL		06/28/2024		1,920		(28)			(28)		1,892	1,892			
100110366	ALEXANDRIA	VA		06/30/2023		2,494		23			23		2,517	2,517			
100177091	BROOKLYN	NY		01/16/2025		1,886		(67)			(67)		1,819	1,819			
100162596	TAVERNIER	FL		08/12/2024		1,867		(44)			(44)		1,823	1,823			
100273950	SAINT JOHNS	FL		01/26/2026		1,986		(37)			(37)		1,949	1,949			
100138093	OAKDALE	CA		12/13/2023		1,433		(6)			(6)		1,427	1,427			
100182202	KISSIMMEE	FL		12/12/2024		2,049		18			18		2,067	2,067			
100238173	AZUSA	CA		09/15/2025		1,808		(48)			(48)		1,760	1,760			
100180013	PINETOP	AZ		11/25/2024		2,692		(11)			(11)		2,681	2,681			
100109679	RANCHO CUCAMONGA	CA		06/16/2023		1,943		(43)			(43)		1,900	1,900			
100206581	ANAHEIM	CA		04/22/2025		1,916		(20)			(20)		1,896	1,896			
100141221	MAGNOLIA	TX		01/30/2024		1,562		(7)			(7)		1,555	1,555			
403057336	EL DORADO	KS		01/16/2026		2,020		(59)			(59)		1,961	1,961			
100277051	LONG BEACH	CA		02/06/2026		1,910		(76)			(76)		1,834	1,834			
100281920	LA PALMA	CA		02/26/2026		2,110		42			42		2,152	2,152			
100173844	DUCK	NC		10/31/2024		2,999		(55)			(55)		2,944	2,944			
100116824	GARDEN GROVE	CA		07/20/2023		2,932		757			757		3,689	3,689			
100204488	HAYWARD	CA		04/04/2025		1,721		(52)			(52)		1,669	1,669			
100118032	WESTMINSTER	CA		07/20/2023		2,554		141			141		2,695	2,695			
100228939	BRIELLE	NJ		09/10/2025		153		(6)			(6)		147	147			
100136980	LEHI	UT		11/28/2023		1,861		(7)			(7)		1,854	1,854			
100213722	PORTER RANCH	CA		05/29/2025		1,854		(59)			(59)		1,795	1,795			
100120966	LAS VEGAS	NV		08/30/2023		2,635		125			125		2,760	2,760			
100076659	ATASCADERO	CA		12/16/2021		262		(7)			(7)		255	255			
100235186	LOS ANGELES	CA		08/28/2025		1,911		(9)			(9)		1,902	1,902			
100179974	WOODLAND PARK	CO		11/25/2024		2,167		81			81		2,248	2,248			
100226540	LOS ANGELES	CA		07/30/2025		1,776		(78)			(78)		1,698	1,698			
100176604	SANTA CLARITA	CA		11/15/2024		1,789		(64)			(64)		1,725	1,725			
100206493	GARDENA	CA		04/22/2025		24,700		(857)			(857)		23,843	23,843			
100119345	PACIFIC BEACH	WA		07/31/2023		2,664		96			96		2,760	2,760			
100268632	HARTLAND	WI		12/29/2025		11,411		(87)			(87)		11,324	11,324			
100186934	READING	MA		01/07/2025		1,908		(5)			(5)		1,903	1,903			
100255654	LA QUINTA	CA		11/24/2025		2,033		(30)			(30)		2,003	2,003			
100255667	PACIFIC BEACH	WA		11/24/2025		1,387		(35)	2		(37)		1,350	1,350			
100216132	CARROLL	NH		06/17/2025		1,609		(35)			(35)		1,574	1,574			
100277011	CORINTH	TX		01/30/2026		1,646		(65)			(65)		1,581	1,581			
100149877	TRUCKEE	CA		04/29/2024		1,889		(79)			(79)		1,810	1,810			
100271912	ALHAMBRA	CA		01/06/2026		188,937		(6,793)			(6,793)		182,144	182,144			
100220596	SCOTTSDALE	AZ		07/15/2025		1,802		(68)			(68)		1,734	1,734			
100082873	RIVERSIDE	CA		05/17/2022		3,014		(43)			(43)		2,971	2,971			
100267285	SCOTTSDALE	AZ		12/24/2025		1,952		(33)			(33)		1,919	1,919			
100277208	VILLA PARK	CA		02/10/2026		1,971		(52)			(52)		1,919	1,919			
100277292	WORCESTER	MA		02/12/2026		1,926		40			40		1,966	1,966			
100284581	KITTERY	ME		03/26/2026		2,021		(55)			(55)		1,966	1,966			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214628	POMONA	CA		06/10/2025		1,888		(7)			(7)		1,881	1,881			
100219983	ORLANDO	FL		07/11/2025		1,203		(39)			(39)		1,164	1,164			
100284608	PETALUMA	CA		03/26/2026		2,096		(34)			(34)		2,062	2,062			
100214802	CHINO	CA		06/11/2025		1,789		(68)			(68)		1,721	1,721			
100209967	LOS OSOS	CA		06/11/2025		1,739		(71)			(71)		1,668	1,668			
100254124	PUYALLUP	WA		12/12/2025		876		(28)			(28)		848	848			
100167998	CHULA VISTA	CA		09/20/2024		1,876		(69)			(69)		1,807	1,807			
100120474	FORT LAUDERDALE	FL		08/18/2023		2,217		8			8		2,225	2,225			
100091326	RANCHO MIRAGE	CA		01/13/2023		1,755		(12)			(12)		1,743	1,743			
100146688	OXNARD	CA		03/20/2024		1,164		(29)			(29)		1,135	1,135			
100148737	YUCAIPA	CA		04/17/2024		1,959		(37)			(37)		1,922	1,922			
100173286	ROHNERT PARK	CA		10/30/2024		1,756		(33)			(33)		1,723	1,723			
100151144	BRONX	NY		05/09/2024		1,615		(75)			(75)		1,540	1,540			
100277473	FLAGSTAFF	AZ		02/13/2026		1,954		(70)			(70)		1,884	1,884			
100247401	MATTAPAN	MA		10/24/2025		2,288		(3)			(3)		2,285	2,285			
100216192	LAWNDALE	CA		06/20/2025		799		(36)			(36)		763	763			
100180089	BELLFLOWER	CA		12/30/2024		3,949		6			6		3,955	3,955			
100073545	VAN NUYS	CA		11/19/2021		3,530		(217)			(217)		3,313	3,313			
100215480	FLAGSTAFF	AZ		06/12/2025		1,710		(43)			(43)		1,667	1,667			
100189748	GAINESVILLE	FL		01/21/2025		3,286		47			47		3,333	3,333			
100167936	LAKE ARROWHEAD	CA		09/20/2024		1,917		(69)			(69)		1,848	1,848			
100133817	OAKLAND	CA		10/20/2023		3,435		(120)			(120)		3,315	3,315			
100246464	TALLAHASSEE	FL		10/10/2025		1,701		(80)			(80)		1,621	1,621			
100244453	GUERNEVILLE	CA		09/29/2025		748		(23)			(23)		725	725			
100152956	SALT LAKE CITY	UT		06/27/2024		1,890		(47)			(47)		1,843	1,843			
100149831	WHITEFISH	MT		04/29/2024		1,801		(29)			(29)		1,772	1,772			
100193347	CLEARWATER	FL		02/10/2025		1,935		(5)			(5)		1,930	1,930			
100246998	SANTA MARIA	CA		10/21/2025		1,889		(60)			(60)		1,829	1,829			
100175635	BALDWIN PARK	CA		11/12/2024		1,534		(28)			(28)		1,506	1,506			
100273054	PALM DESERT	CA		01/15/2026		2,808		14			14		2,822	2,822			
100229319	RIVERSIDE	CA		08/14/2025		1,546		(67)			(67)		1,479	1,479			
100133441	LUTZ	FL		10/19/2023		(5,500)		(55)			(55)		(5,555)	(5,555)			
100078766	ROWLAND HEIGHTS	CA		01/31/2022		3,996		(83)			(83)		3,913	3,913			
100268810	WATERVILLE VALLEY	NH		12/29/2025		2,006		(19)			(19)		1,987	1,987			
100261729	LOS OLIVOS	CA		12/12/2025		2,038		(51)			(51)		1,987	1,987			
100246730	SAN DIEGO	CA		10/15/2025		687,467		(13,294)			(13,294)		674,173	674,173			
100283817	MIAMI	FL		03/16/2026		1,350		(22)			(22)		1,328	1,328			
100238065	KAILUA KONA	HI		10/03/2025		1,984		(25)			(25)		1,959	1,959			
100177567	WEST ISLIP	NY		01/16/2025		1,933		(78)			(78)		1,855	1,855			
100188328	SAN MARCOS	CA		01/08/2025		2,288		(35)			(35)		2,253	2,253			
100182113	BOONE	NC		12/12/2024		1,924		(34)			(34)		1,890	1,890			
100247081	NEWRY	ME		10/22/2025		1,685		(37)			(37)		1,648	1,648			
100205879	LAKEWOOD	NJ		04/14/2025		1,896		(23)			(23)		1,873	1,873			
100210472	HEMET	CA		05/12/2025		1,954		(20)			(20)		1,934	1,934			
100074436	HONOLULU	HI		12/02/2021		1,133		(38)			(38)		1,095	1,095			
100210424	SAN BERNARDINO	CA		05/12/2025		1,297		(58)			(58)		1,239	1,239			
100236935	LYNWOOD	CA		09/12/2025		1,516		(49)			(49)		1,467	1,467			
100080527	FOLSOM	CA		03/30/2022		3,158		(96)			(96)		3,062	3,062			
100221299	WINNETKA	CA		07/22/2025		1,488		(61)			(61)		1,427	1,427			
100162963	SAINT GEORGE ISLAND	FL		08/12/2024		2,051		(52)			(52)		1,999	1,999			
100100991	VACAVILLE	CA		04/28/2023		3,843		917			917		4,760	4,760			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165980	BERKELEY	CA		09/06/2024		885		(23)			(23)		862	862			
100151207	FOREST HILL	TX		05/10/2024		2,011		(12)			(12)		1,999	1,999			
100120658	EXETER	CA		08/24/2023		581		(5)			(5)		576	576			
100243691	SAN DIEGO	CA		09/29/2025		1,708		(50)			(50)		1,658	1,658			
100243730	WALNUT CREEK	CA		09/29/2025		1,731		(72)			(72)		1,659	1,659			
100143646	HUNTINGTON	NY		02/22/2024		2,613		(27)			(27)		2,586	2,586			
100238698	SACRAMENTO	CA		09/22/2025		1,777		(78)			(78)		1,699	1,699			
100255733	SEATTLE	WA		11/24/2025		1,442		(16)			(16)		1,426	1,426			
100255594	SAN LUIS OBISPO	CA		11/24/2025		2,238		(62)			(62)		2,176	2,176			
100246669	JEKYLL ISLAND	GA		10/15/2025		1,830		(44)			(44)		1,786	1,786			
100255061	NORTH RICHLAND HILLS	TX		11/19/2025		1,825		(39)			(39)		1,786	1,786			
100246312	SAN JOSE	CA		10/10/2025		1,895		(69)			(69)		1,826	1,826			
100149298	INLET BEACH	FL		04/24/2024		1,991		(38)			(38)		1,953	1,953			
100236946	WHITTIER	CA		09/12/2025		1,666		(77)			(77)		1,589	1,589			
100081532	SAN DIEGO	CA		03/18/2022		4,226		54			54		4,280	4,280			
100253192	LYNDEN	WA		10/30/2025		1,674		(46)			(46)		1,628	1,628			
100247555	FRESH MEADOWS	NY		10/29/2025		1,745		(59)			(59)		1,686	1,686			
100116957	WEEHAWKEN	NJ		07/20/2023		2,815		854			854		3,669	3,669			
100088240	JERSEY CITY	NJ		10/17/2022		2,153		(61)			(61)		2,092	2,092			
100272312	CAPE CORAL	FL		01/08/2026		2,603		(5)			(5)		2,598	2,598			
100136198	CORNVILLE	AZ		11/20/2023		1,886		37			37		1,923	1,923			
100248914	SODA SPRINGS	CA		10/29/2025		1,889		(53)			(53)		1,836	1,836			
100144082	CAPE CORAL	FL		03/07/2024		2,170		(5)			(5)		2,165	2,165			
100156165	DORAL	FL		06/20/2024		20,588		(540)			(540)		20,048	20,048			
100201192	GETTYSBURG	PA		03/12/2025		1,696		(39)			(39)		1,657	1,657			
100128747	HOUSTON	TX		09/21/2023		6,316		137			137		6,453	6,453			
100168551	HOWELL	NJ		09/25/2024		2,568		(64)			(64)		2,504	2,504			
100174898	WOODSTOCK	NY		10/31/2024		1,690		(68)			(68)		1,622	1,622			
100186208	KINGS PARK	NY		12/27/2024		1,745		17			17		1,762	1,762			
100057667	PACIFIC GROVE	CA		06/30/2021		4,529		(40)			(40)		4,489	4,489			
100245552	ANAHEIM	CA		10/06/2025		2,030		(58)			(58)		1,972	1,972			
100140943	JURUPA VALLEY	CA		03/28/2024		52,204		(438)			(438)		51,766	51,766			
100220950	CASHIERS	NC		07/18/2025		1,764		(45)			(45)		1,719	1,719			
100254377	CARNELIAN BAY	CA		11/07/2025		1,997		(52)			(52)		1,945	1,945			
100132447	VISTA	CA		11/03/2023		2,986		(17)			(17)		2,969	2,969			
100282070	MORGAN HILL	CA		02/27/2026		1,953		(9)			(9)		1,944	1,944			
100144423	VENTURA	CA		03/07/2024		1,854		(38)			(38)		1,816	1,816			
100210327	ORLANDO	FL		05/09/2025		1,849		13			13		1,862	1,862			
100201910	DIAMOND BAR	CA		03/18/2025		1,944		(41)			(41)		1,903	1,903			
100266920	MAGGIE VALLEY	NC		12/23/2025		1,646		(62)			(62)		1,584	1,584			
100220449	SAGAMORE BEACH	MA		07/15/2025		1,886		(55)			(55)		1,831	1,831			
100253797	CHANDLER	AZ		10/30/2025		1,642		(49)			(49)		1,593	1,593			
100230046	LOS ANGELES	CA		08/25/2025		6,578		(175)			(175)		6,403	6,403			
100229933	OCEANSIDE	CA		08/20/2025		1,849		(2)			(2)		1,847	1,847			
100220035	LAS VEGAS	NV		07/30/2025		2,573		(104)			(104)		2,469	2,469			
100255697	KIRKLAND	WA		11/24/2025		2,140		(10)			(10)		2,130	2,130			
100212271	ORLANDO	FL		05/28/2025		3,289		(97)			(97)		3,192	3,192			
100235331	ENCINITAS	CA		08/29/2025		1,949		(58)			(58)		1,891	1,891			
100080380	CHULA VISTA	CA		04/14/2022		3,229		(87)			(87)		3,142	3,142			
100218760	CANYON LAKE	TX		06/27/2025		1,743		(54)			(54)		1,689	1,689			
100267261	SANTEE	CA		12/24/2025		1,861		(74)			(74)		1,787	1,787			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164717	RED OAK	TX		08/23/2024		1,551		(24)			(24)		1,527	1,527			
100126287	NEWARK	NJ		08/30/2023		1,656		(36)			(36)		1,620	1,620			
100120271	BROOKLYN	NY		08/18/2023		1,851		(51)			(51)		1,800	1,800			
100135272	WELLS	ME		11/08/2023		1,357		51	2		49		1,406	1,406			
100211473	NORCO	CA		05/16/2025		1,597		(54)			(54)		1,543	1,543			
100172957	CRANSTON	RI		10/25/2024		1,394		(36)			(36)		1,358	1,358			
100156027	SANTA CLARITA	CA		06/18/2024		1,810		(45)			(45)		1,765	1,765			
100148214	DEWEY BEACH	DE		04/12/2024		5,473		(74)			(74)		5,399	5,399			
100161966	AVON	MA		07/31/2024		1,581		(47)			(47)		1,534	1,534			
100201635	TEMPE	AZ		03/13/2025		1,893		(14)			(14)		1,879	1,879			
100206175	SURF CITY	NC		04/16/2025		2,211		71			71		2,282	2,282			
100276987	FAIRPLAY	CO		01/30/2026		2,038		(36)			(36)		2,002	2,002			
100215396	OCEAN CITY	NJ		06/12/2025		1,667		(48)			(48)		1,619	1,619			
100169692	LAS VEGAS	NV		09/30/2024		1,864		(45)			(45)		1,819	1,819			
100209273	BOSTON	MA		04/29/2025		1,904		(22)			(22)		1,882	1,882			
100282248	LIBERTY HILL	TX		02/27/2026		1,189		(39)			(39)		1,150	1,150			
100238946	RESEDA	CA		09/23/2025		1,805		(36)			(36)		1,769	1,769			
100071908	SANTA CLARITA	CA		01/21/2022		4,089		(134)			(134)		3,955	3,955			
100103308	SHERMAN OAKS	CA		04/27/2023		1,581		(35)			(35)		1,546	1,546			
100220865	VENICE	FL		07/18/2025		2,019		9			9		2,028	2,028			
100142820	WEST HILLS	CA		02/08/2024		1,718		(22)			(22)		1,696	1,696			
100175124	BELL GARDENS	CA		11/05/2024		1,930		(30)			(30)		1,900	1,900			
100211465	OAKDALE	CA		05/16/2025		1,640		(50)			(50)		1,590	1,590			
100216177	NORTH HOLLYWOOD	CA		06/18/2025		1,757		(17)			(17)		1,740	1,740			
100214627	GLENDORA	CA		06/10/2025		1,772		(32)			(32)		1,740	1,740			
100216164	ONTARIO	CA		06/18/2025		1,776		(36)			(36)		1,740	1,740			
100139337	RIVERSIDE	CA		12/28/2023		1,874		9			9		1,883	1,883			
100216222	WINDERMERE	FL		06/20/2025		1,876		(48)			(48)		1,828	1,828			
100080794	LOS ANGELES	CA		03/15/2022		3,256		(102)			(102)		3,154	3,154			
100219971	LA MESA	CA		07/11/2025		2,145		(7)			(7)		2,138	2,138			
100150686	FOREST HILL	TX		05/06/2024		1,990		(18)			(18)		1,972	1,972			
100090653	THE BRONX	NY		12/29/2022		1,658		211			211		1,869	1,869			
100216584	SEVIERVILLE	TN		06/23/2025		1,759		(31)			(31)		1,728	1,728			
100215659	PLANTATION	FL		06/13/2025		1,802		22			22		1,824	1,824			
100157698	LAKESIDE	CA		06/28/2024		1,535		(16)			(16)		1,519	1,519			
100188341	SAN CLEMENTE	CA		01/08/2025		1,883		(40)			(40)		1,843	1,843			
100235913	MATTAPAN	MA		09/04/2025		1,820		(44)			(44)		1,776	1,776			
100237031	VENTURA	CA		09/12/2025		1,822		(46)			(46)		1,776	1,776			
100168806	NEW BRAUNFELS	TX		09/26/2024		398		(35)			(35)		363	363			
100219249	BEND	OR		06/30/2025		1,792		(65)			(65)		1,727	1,727			
100109048	BRADENTON	FL		06/05/2023		1,870		(33)			(33)		1,837	1,837			
100214176	TRACY	CA		05/30/2025		1,906		(38)			(38)		1,868	1,868			
100253989	MORGANTON	GA		10/30/2025		4,928		41			41		4,969	4,969			
100207480	MIAMI	FL		04/29/2025		1,847		(55)			(55)		1,792	1,792			
100214876	LOS ANGELES	CA		06/11/2025		1,824		(32)			(32)		1,792	1,792			
100180008	PARKS	AZ		11/25/2024		2,359		(74)			(74)		2,285	2,285			
100167042	SAN DIMAS	CA		09/13/2024		1,805		(69)			(69)		1,736	1,736			
100204074	CRESTLINE	CA		03/28/2025		1,752		(72)			(72)		1,680	1,680			
100175542	WINTER GARDEN	FL		11/08/2024		1,922		(56)			(56)		1,866	1,866			
100185271	LOS ANGELES	CA		01/24/2025		6,321		(293)			(293)		6,028	6,028			
100243473	SCOTTSDALE	AZ		09/26/2025		1,672		(79)			(79)		1,593	1,593			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207139	GRANADA HILLS AREA	CA		04/28/2025		1,847		32			32		1,879	1,879			
100206138	LONG BEACH	CA		04/16/2025		1,743		(23)			(23)		1,720	1,720			
100116049	INCLINE VILLAGE	NV		07/20/2023		1,631		(33)			(33)		1,598	1,598			
100282110	COMMERCE	CA		02/27/2026		1,225		(34)			(34)		1,191	1,191			
100256993	SNELLVILLE	GA		11/26/2025		2,026		(39)			(39)		1,987	1,987			
100174384	SOUTH LAKE TAHOE	CA		10/31/2024		1,752		(29)			(29)		1,723	1,723			
100185507	LAKE MARY	FL		12/20/2024		1,552		(56)			(56)		1,496	1,496			
100199130	GRANADA HILLS	CA		04/04/2025		1,869		(66)			(66)		1,803	1,803			
100206116	STEVENSON RANCH	CA		04/16/2025		1,874		(71)			(71)		1,803	1,803			
100188897	JEFFERSON	GA		01/09/2025		1,613		(66)			(66)		1,547	1,547			
100226949	OCEANSIDE	CA		07/30/2025		1,957		(26)			(26)		1,931	1,931			
100132346	KINGSVILLE	MD		11/03/2023		2,264		337			337		2,601	2,601			
100099903	LAS VEGAS	NV		03/28/2023		1,805		(10)			(10)		1,795	1,795			
100153461	BROOKLYN	NY		05/30/2024		1,792		(37)			(37)		1,755	1,755			
100283688	LOS ANGELES	CA		03/13/2026		1,197		(57)			(57)		1,140	1,140			
100171209	WINNETKA	CA		10/16/2024		3,520		(124)			(124)		3,396	3,396			
100135370	OCEANSIDE	CA		11/13/2023		1,729		(1)			(1)		1,728	1,728			
5.00006E+11	BADHOEVEDORP	NLD		04/30/2025		296							296	224	(72)		(72)
5.00006E+11	AMSTERDAM	NLD		05/30/2025		302							302	229	(73)		(73)
100129927	BRONX	NY		09/27/2023		1,716		(34)			(34)		1,682	1,682			
100144546	LOS ANGELES	CA		04/26/2024		1,650		(73)			(73)		1,577	1,577			
100201463	FRISCO	TX		03/12/2025		1,923		(34)			(34)		1,889	1,889			
100204135	LA VERNE	CA		03/28/2025		1,902		(13)			(13)		1,889	1,889			
100247168	OCEANSIDE	CA		11/14/2025		2,845		(112)			(112)		2,733	2,733			
100087248	GILBERT	AZ		10/25/2022		3,073		194			194		3,267	3,267			
100173455	SEAFORD	NY		10/29/2024		1,600		(82)			(82)		1,518	1,518			
100273412	SAVANNAH	GA		01/21/2026		1,759		(33)			(33)		1,726	1,726			
100277401	ORANGE	NJ		02/12/2026		1,753		(24)			(24)		1,729	1,729			
100154579	BAKERSFIELD	CA		06/14/2024		1,685		(57)			(57)		1,628	1,628			
100181217	SALINAS	CA		12/06/2024		1,598		(41)			(41)		1,557	1,557			
100200383	TAOS	NM		03/10/2025		1,999		(60)			(60)		1,939	1,939			
100273036	RED BANK	NJ		01/15/2026		1,972		(24)			(24)		1,948	1,948			
100158820	COROLLA	NC		07/10/2024		1,783		(37)			(37)		1,746	1,746			
100234719	FRANKLIN	MA		08/28/2025		1,578		(74)			(74)		1,504	1,504			
100219692	LIBERTY	UT		07/07/2025		1,864		(50)			(50)		1,814	1,814			
100193563	PACIFIC GROVE	CA		02/10/2025		1,835		(20)			(20)		1,815	1,815			
100193764	SANTA FE	NM		02/10/2025		4,030		(60)			(60)		3,970	3,970			
100110490	CHARLOTTE	NC		06/30/2023		2,630		(45)			(45)		2,585	2,585			
100281979	OXNARD	CA		02/27/2026		1,190		(50)			(50)		1,140	1,140			
100165745	SOLANA BEACH	CA		08/29/2024		3,566		(76)			(76)		3,490	3,490			
100209164	DALLAS	GA		04/30/2025		1,836		(19)			(19)		1,817	1,817			
100083238	JURUPA VALLEY	CA		05/10/2022		3,567		(54)			(54)		3,513	3,513			
100254992	LATHROP	CA		11/17/2025		2,049		(53)			(53)		1,996	1,996			
100071659	SAN DIEGO	CA		10/14/2021		4,081		(57)			(57)		4,024	4,024			
100157811	BOYNTON BEACH	FL		08/01/2024		4,058		(153)			(153)		3,905	3,905			
100234882	WASILLA	AK		08/28/2025		1,709		(56)			(56)		1,653	1,653			
100057570	GLENDALE	CA		06/30/2021		4,018		(46)			(46)		3,972	3,972			
100189412	FLEMINGTON	NJ		01/14/2025		1,729		(58)			(58)		1,671	1,671			
100267237	BIG BEAR LAKE	CA		12/24/2025		1,832		(53)			(53)		1,779	1,779			
100201521	TORRANCE	CA		03/13/2025		1,785		(60)			(60)		1,725	1,725			
100228686	PARK CITY	UT		08/11/2025		5,759		(133)			(133)		5,626	5,626			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228556	NORTH BERGEN	NJ		08/11/2025		1,825		(39)			(39)		1,786	1,786			
100197497	SNOHOMISH	WA		02/26/2025		1,869		(45)			(45)		1,824	1,824			
100190200	ANAHEIM	CA		01/21/2025		1,783		(72)			(72)		1,711	1,711			
100147510	LOS ANGELES	CA		04/03/2024		1,748		(57)			(57)		1,691	1,691			
100190141	LEANDER	TX		01/21/2025		1,929		54			54		1,983	1,983			
100185170	CLERMONT	FL		12/20/2024		2,552		(54)			(54)		2,498	2,498			
100228759	ARLETA	CA		08/12/2025		1,725		(56)			(56)		1,669	1,669			
100282135	MOORESTOWN	NJ		02/27/2026		667		(31)			(31)		636	636			
100091704	DANA POINT	CA		03/24/2023		2,777		(39)			(39)		2,738	2,738			
100179981	KAPOLEI	HI		11/25/2024		2,629		69			69		2,698	2,698			
100156323	WINTER GARDEN	FL		07/25/2024		1,775		(44)			(44)		1,731	1,731			
100227234	PHOENIX	AZ		07/31/2025		1,827		(64)			(64)		1,763	1,763			
100137073	BURBANK	CA		11/28/2023		1,890		13			13		1,903	1,903			
100258237	UNION CITY	CA		12/02/2025		1,986		(16)			(16)		1,970	1,970			
100181428	GARDENA	CA		01/09/2025		1,877		(84)			(84)		1,793	1,793			
100220872	THOUSAND OAKS	CA		07/18/2025		2,003		19			19		2,022	2,022			
100245923	COOPER CITY	FL		11/06/2025		1,862		(29)			(29)		1,833	1,833			
100167549	MIAMI	FL		10/31/2024		1,694		(79)			(79)		1,615	1,615			
100246706	WELLFLEET	MA		10/15/2025		1,964		(63)			(63)		1,901	1,901			
100276679	ROSEMEAD	CA		01/29/2026		2,405		(86)			(86)		2,319	2,319			
100189263	KEYSTONE	CO		01/13/2025		1,916		(38)			(38)		1,878	1,878			
100174184	GREENVILLE	SC		10/31/2024		1,742		(25)			(25)		1,717	1,717			
100157227	BRIGHTON	CO		02/20/2025		1,408		(45)			(45)		1,363	1,363			
100174367	PORT ARANSAS	TX		10/31/2024		1,545		(57)			(57)		1,488	1,488			
100170421	LOS ANGELES	CA		10/09/2024		1,724		(31)			(31)		1,693	1,693			
100214108	MIAMI	FL		05/30/2025		1,881		(9)			(9)		1,872	1,872			
100185603	BEACH HAVEN	NJ		12/20/2024		1,836		(32)			(32)		1,804	1,804			
100116636	ARCADIA	CA		07/20/2023		3,847		48			48		3,895	3,895			
100206137	SIMI VALLEY	CA		04/16/2025		1,944		(28)			(28)		1,916	1,916			
100156096	HAYWARD	CA		06/18/2024		1,433		(78)			(78)		1,355	1,355			
100192881	EVERETT	MA		02/10/2025		1,372		41	2		39		1,411	1,411			
100176698	HEMET	CA		11/15/2024		2,397		(79)			(79)		2,318	2,318			
100162713	DALLAS	TX		08/12/2024		1,851		(40)			(40)		1,811	1,811			
100272524	OCEAN CITY	NJ		01/08/2026		2,248		(67)			(67)		2,181	2,181			
100220890	ROGERS	AR		07/18/2025		1,871		(24)			(24)		1,847	1,847			
100166365	PORTLAND	OR		10/24/2024		1,824		(51)			(51)		1,773	1,773			
100173764	EASTVALE	CA		10/30/2024		1,837		(64)			(64)		1,773	1,773			
100220881	EMERALD ISLE	NC		07/18/2025		2,896		(42)			(42)		2,854	2,854			
100261182	OXNARD	CA		12/05/2025		2,939		(81)			(81)		2,858	2,858			
100213837	MIAMI	FL		05/29/2025		53,813		(614)			(614)		53,199	53,199			
100087375	HACIENDA HEIGHTS	CA		10/25/2022		2,862		281			281		3,143	3,143			
100254929	ARLINGTON	VA		11/17/2025		1,976		(77)			(77)		1,899	1,899			
100211710	VICTOR	ID		05/19/2025		1,790		(18)			(18)		1,772	1,772			
100206227	SAN MARCOS	CA		04/17/2025		3,352		(111)			(111)		3,241	3,241			
100218594	CARNATION	WA		06/27/2025		1,855		(21)			(21)		1,834	1,834			
100170072	FULLERTON	CA		11/08/2024		2,022		(89)			(89)		1,933	1,933			
100227138	BRADENTON	FL		07/30/2025		3,583		(99)			(99)		3,484	3,484			
100167977	LOS ANGELES	CA		09/20/2024		1,995		(58)			(58)		1,937	1,937			
100152857	TUCSON	AZ		05/22/2024		10,756		(194)			(194)		10,562	10,562			
100182103	REDONDO BEACH	CA		12/12/2024		2,052		33			33		2,085	2,085			
100081019	ATLANTA	GA		03/18/2022		3,840		103			103		3,943	3,943			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157782	AUSTIN	TX		08/01/2024		1,517		(66)			(66)		1,451	1,451			
100173526	FLUSHING	NY		10/29/2024		1,947		(90)			(90)		1,857	1,857			
100201149	BEAVERTON	OR		03/12/2025		4,984		(177)			(177)		4,807	4,807			
100169303	STATEN ISLAND	NY		09/27/2024		1,638		(126)			(126)		1,512	1,512			
100246513	VANCOUVER	WA		10/10/2025		1,739		(68)			(68)		1,671	1,671			
100179778	COCOA BEACH	FL		11/21/2024		1,669		(57)			(57)		1,612	1,612			
100169350	LONG BRANCH	NJ		09/27/2024		1,837		(53)			(53)		1,784	1,784			
100167931	LOS ANGELES	CA		09/20/2024		1,861		(32)			(32)		1,829	1,829			
100164243	LOS ANGELES	CA		08/21/2024		1,768		(54)			(54)		1,714	1,714			
100282055	SAN LUIS OBISPO	CA		02/27/2026		1,184		(42)			(42)		1,142	1,142			
100234916	LOS ANGELES	CA		08/28/2025		1,889		(45)			(45)		1,844	1,844			
100247231	FLAGSTAFF	AZ		10/23/2025		1,713		(43)			(43)		1,670	1,670			
100194436	LONG BEACH	CA		02/14/2025		1,978		(52)			(52)		1,926	1,926			
100167087	WOODINVILLE	WA		09/13/2024		1,743		(96)			(96)		1,647	1,647			
100180699	CHICAGO	IL		11/26/2024		1,871		(45)			(45)		1,826	1,826			
100218595	CARNATION	WA		06/27/2025		1,861		(17)			(17)		1,844	1,844			
100080223	BRONX	NY		02/25/2022		4,536		(105)			(105)		4,431	4,431			
100189556	JERSEY CITY	NJ		01/16/2025		1,791		(15)			(15)		1,776	1,776			
100149577	MAMARONECK	NY		04/26/2024		2,504		(37)			(37)		2,467	2,467			
100171166	SHERMAN OAKS	CA		11/22/2024		2,115		(33)			(33)		2,082	2,082			
100281909	PINETOP	AZ		02/26/2026		1,212		(34)			(34)		1,178	1,178			
100235149	RAMONA	CA		08/28/2025		1,806		(59)			(59)		1,747	1,747			
100200358	SANTA ROSA BEACH	FL		03/10/2025		1,746		(64)			(64)		1,682	1,682			
100194531	BALTIMORE	MD		02/14/2025		2,453		(88)			(88)		2,365	2,365			
100246655	LONG BEACH TOWNSHIP	NJ		10/15/2025		30,841		(1,394)			(1,394)		29,447	29,447			
100143376	RIVERSIDE	CA		02/16/2024		1,423		(40)			(40)		1,383	1,383			
100147497	LOS ANGELES	CA		04/03/2024		1,517		(79)			(79)		1,438	1,438			
100189638	SANTA ROSA	CA		01/17/2025		2,022		(87)			(87)		1,935	1,935			
100265539	BURBANK	CA		12/19/2025		1,147		(79)			(79)		1,068	1,068			
100268201	PUYALLUP	WA		12/29/2025		2,052		(5)			(5)		2,047	2,047			
100131811	NORTH HILLS	CA		10/06/2023		1,675		(25)			(25)		1,650	1,650			
100253133	AUSTIN	TX		10/30/2025		1,999		(63)			(63)		1,936	1,936			
100272609	LOS ANGELES	CA		01/09/2026		1,859		(12)			(12)		1,847	1,847			
100165751	GILROY	CA		08/29/2024		17,973		(122)			(122)		17,851	17,851			
100229073	OAK ISLAND	NC		08/14/2025		1,541		(33)			(33)		1,508	1,508			
100236327	SURPRISE	AZ		09/10/2025		1,353		(64)			(64)		1,289	1,289			
100195343	NORTH BETHESDA	MD		02/24/2025		2,053		23			23		2,076	2,076			
100189828	SEATTLE	WA		01/21/2025		1,966		(17)			(17)		1,949	1,949			
100165234	BOYNTON BEACH	FL		08/29/2024		1,915		(36)			(36)		1,879	1,879			
100220007	SANTA ANA	CA		07/30/2025		1,575		(68)			(68)		1,507	1,507			
100174069	TYBEE ISLAND	GA		10/31/2024		1,872		(30)			(30)		1,842	1,842			
100086565	HOUSTON	TX		09/30/2022		11,197		20			20		11,217	11,217			
100110651	SAMMAMISH	WA		06/30/2023		2,303		23			23		2,326	2,326			
100099603	WINNETKA	CA		04/06/2023		1,901		(9)			(9)		1,892	1,892			
100100088	CATHEDRAL CITY	CA		03/28/2023		3,257		(30)			(30)		3,227	3,227			
100181393	SAN LEANDRO	CA		01/09/2025		1,358		(63)			(63)		1,295	1,295			
100185388	COLTON	CA		12/20/2024		2,222		58			58		2,280	2,280			
100178412	HACIENDA HEIGHTS	CA		11/21/2024		1,458		(53)			(53)		1,405	1,405			
100267119	DAVIS	CA		12/23/2025		3,480		(80)			(80)		3,400	3,400			
100214291	MESA	AZ		05/30/2025		66,931		(1,054)			(1,054)		65,877	65,877			
100080044	SANTA BARBARA	CA		04/08/2022		5,087		148			148		5,235	5,235			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175959	DUBLIN	CA		11/14/2024		2,275		6			6		2,281	2,281			
100150761	RENTON	WA		05/07/2024		1,864		(21)			(21)		1,843	1,843			
100076605	SAN FRANCISCO	CA		12/16/2021		4,261		13			13		4,274	4,274			
100087201	SILVERTHORNE	CO		10/25/2022		2,836		279			279		3,115	3,115			
100268204	PUYALLUP	WA		12/29/2025		2,043							2,043	2,043			
100088235	YONKERS	NY		10/17/2022		2,062		(14)			(14)		2,048	2,048			
100177615	LEHI	UT		01/16/2025		1,969		(35)			(35)		1,934	1,934			
100282053	CHULA VISTA	CA		02/27/2026		927		(40)			(40)		887	887			
100151433	ANCHORAGE	AK		05/10/2024		1,962		(2)			(2)		1,960	1,960			
100201982	EAST BRIDGEWATER	MA		03/18/2025		4,315		(91)			(91)		4,224	4,224			
100227082	COROLLA	NC		07/30/2025		2,251		(81)			(81)		2,170	2,170			
100137243	MIAMI	FL		11/29/2023		8,371		(70)			(70)		8,301	8,301			
100156149	EVERGREEN	CO		07/25/2024		1,505		(31)			(31)		1,474	1,474			
100141061	KISSIMMEE	FL		02/20/2024		1,760		(44)			(44)		1,716	1,716			
100190848	KEYSTONE	CO		01/27/2025		1,890		(39)			(39)		1,851	1,851			
100189553	PASO ROBLES	CA		01/16/2025		1,751		(22)			(22)		1,729	1,729			
100254032	HARRISBURG	NC		10/30/2025		2,120		(17)			(17)		2,103	2,103			
100144098	CUDJOE KEY	FL		03/07/2024		2,160		(8)			(8)		2,152	2,152			
100245327	REDMOND	WA		10/06/2025		1,890		(64)			(64)		1,826	1,826			
100130217	CLOVIS	CA		11/15/2023		1,505		(47)			(47)		1,458	1,458			
100151878	LAKEWOOD	CA		05/10/2024		1,933		(63)			(63)		1,870	1,870			
100267081	MANAHAWKIN	NJ		12/23/2025		1,841		(52)			(52)		1,789	1,789			
100149980	WESTLAKE VILLAGE	CA		06/07/2024		1,817		(32)			(32)		1,785	1,785			
100216220	OCEANSIDE	CA		06/20/2025		1,766		(56)			(56)		1,710	1,710			
100138892	MARATHON	FL		12/21/2023		1,759		(20)			(20)		1,739	1,739			
100144372	LONG BEACH	CA		03/07/2024		1,674		(26)			(26)		1,648	1,648			
100160901	CELINA	TX		07/24/2024		8,418		(122)			(122)		8,296	8,296			
100149126	SEATTLE	WA		04/22/2024		1,879		(39)			(39)		1,840	1,840			
100149511	LA MIRADA	CA		04/26/2024		1,869		(29)			(29)		1,840	1,840			
100180113	CARSON	CA		12/30/2024		1,042		(46)			(46)		996	996			
100214071	ROGERS CITY	MI		05/30/2025		2,288		(95)			(95)		2,193	2,193			
100185362	VALLEJO	CA		12/20/2024		1,999		28			28		2,027	2,027			
100157981	MONTEREY	CA		07/09/2024		1,970		(10)			(10)		1,960	1,960			
100253418	NAMPA	ID		10/30/2025		1,999		(49)			(49)		1,950	1,950			
100109809	KISSIMMEE	FL		08/04/2023		1,913		3			3		1,916	1,916			
100173746	FORT WALTON BEACH	FL		10/30/2024		1,821		(58)			(58)		1,763	1,763			
100230119	SANDY	OR		08/25/2025		1,597		(69)			(69)		1,528	1,528			
100277674	SAN JOSE	CA		02/19/2026		1,782		(41)			(41)		1,741	1,741			
100135610	PORTLAND	OR		11/09/2023		1,024		(7)			(7)		1,017	1,017			
100133832	LAS VEGAS	NV		10/20/2023		630		(9)			(9)		621	621			
100171383	BROOKSHIRE	TX		10/16/2024		1,921		(48)			(48)		1,873	1,873			
100268955	DEER RIVER	MN		12/29/2025		1,694		(55)			(55)		1,639	1,639			
100081252	ALISO VIEJO	CA		03/18/2022		3,752		26			26		3,778	3,778			
100246926	SANTA CLARITA	CA		10/17/2025		865		(27)			(27)		838	838			
100237024	LONG BEACH	CA		09/12/2025		1,681		(76)			(76)		1,605	1,605			
100201595	KING GEORGE	VA		03/13/2025		1,855		(57)			(57)		1,798	1,798			
100210518	OXNARD	CA		05/15/2025		1,690		(79)			(79)		1,611	1,611			
100214852	REDMOND	WA		06/11/2025		1,690		(79)			(79)		1,611	1,611			
100258301	SANTA PAULA	CA		12/05/2025		1,803		(39)			(39)		1,764	1,764			
100267290	OAKLAND	CA		12/24/2025		1,622		(62)			(62)		1,560	1,560			
100129352	PRINCETON	TX		09/25/2023		2,348		73			73		2,421	2,421			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110414	BEND	OR		06/30/2023		2,468		17			17		2,485	2,485			
100206127	PINETOP	AZ		04/16/2025		3,136		(71)			(71)		3,065	3,065			
100254452	WELLINGTON	FL		11/07/2025		8,274		(299)			(299)		7,975	7,975			
100102855	BRONX	NY		06/22/2023		2,161		(85)			(85)		2,076	2,076			
100168343	PORTLAND	OR		09/25/2024		1,964		(45)			(45)		1,919	1,919			
100192450	MONTEBELLO	CA		02/07/2025		1,342		(20)			(20)		1,322	1,322			
100171485	WINTER PARK	CO		10/16/2024		12,336		(297)			(297)		12,039	12,039			
100245654	ATLANTA	GA		10/06/2025		1,821		(50)			(50)		1,771	1,771			
100200237	PARK CITY	UT		03/07/2025		3,691		(41)			(41)		3,650	3,650			
100133056	HONOLULU	HI		11/29/2023		1,647		12			12		1,659	1,659			
100087308	MIAMI BEACH	FL		10/25/2022		3,090		260			260		3,350	3,350			
100142492	SAN TAN VALLEY	AZ		03/08/2024		1,859		(35)			(35)		1,824	1,824			
100226862	HYDE PARK	MA		07/30/2025		1,570		6			6		1,576	1,576			
100181315	GLENDALE	AZ		12/06/2024		1,130		(38)			(38)		1,092	1,092			
100228832	SANTA ROSA	CA		08/12/2025		1,927		(29)			(29)		1,898	1,898			
100220724	COLTON	CA		07/18/2025		2,334		(44)			(44)		2,290	2,290			
100149096	MIRAMAR	FL		04/19/2024		2,195		(65)			(65)		2,130	2,130			
100245759	ZEBULON	NC		10/29/2025		2,024		1			1		2,025	2,025			
100220279	LITTLETON	CO		07/11/2025		1,969		(30)			(30)		1,939	1,939			
100150922	FORT LAUDERDALE	FL		05/08/2024		2,613		(44)			(44)		2,569	2,569			
100057245	MIAMI BEACH	FL		05/19/2021		2,475		(83)			(83)		2,392	2,392			
100179590	SOUTH PADRE ISLAND	TX		11/21/2024		1,888		(43)			(43)		1,845	1,845			
100216126	SARASOTA	FL		06/17/2025		1,800		(39)			(39)		1,761	1,761			
100243332	WESTMINSTER	CA		09/26/2025		1,898		(41)			(41)		1,857	1,857			
100195335	SAN LUIS OBISPO	CA		02/24/2025		2,006		13			13		2,019	2,019			
100253767	LOS ANGELES	CA		10/30/2025		7,078		(227)			(227)		6,851	6,851			
100141279	GARDEN GROVE	CA		01/30/2024		3,242		(74)			(74)		3,168	3,168			
100194438	OAKLAND	CA		02/14/2025		1,885		(61)			(61)		1,824	1,824			
100191666	EL PORTAL	FL		01/31/2025		1,558		(29)			(29)		1,529	1,529			
100079596	LOS ANGELES	CA		04/08/2022		3,735		108			108		3,843	3,843			
100084857	SAN LORENZO	CA		08/02/2022		7,436		24			24		7,460	7,460			
100186433	NEW SMYRNA BEACH	FL		12/30/2024		8,911		(123)			(123)		8,788	8,788			
100169599	GRAND ISLE	LA		09/30/2024		14,988		(178)			(178)		14,810	14,810			
100079770	SAN FRANCISCO	CA		04/08/2022		3,572		(28)			(28)		3,544	3,544			
100168331	FORT LAUDERDALE	FL		09/20/2024		1,292		(25)			(25)		1,267	1,267			
100221404	HAYWARD	CA		07/22/2025		1,928		20			20		1,948	1,948			
100116506	RANCHO CUCAMONGA	CA		07/20/2023		2,308		40			40		2,348	2,348			
100190052	PORTLAND	OR		01/21/2025		1,202		(35)			(35)		1,167	1,167			
100283629	GRAND JUNCTION	CO		03/13/2026		609		(26)			(26)		583	583			
100216653	MCCAYSVILLE	GA		06/23/2025		1,805		(17)			(17)		1,788	1,788			
100253706	SURF CITY	NC		10/30/2025		2,129		5			5		2,134	2,134			
100082262	HOMESTEAD	FL		04/14/2022		3,204		12			12		3,216	3,216			
100101762	MOUNT VERNON	NY		03/31/2023		1,870		(34)			(34)		1,836	1,836			
100171307	NORCO	CA		10/16/2024		886		(10)			(10)		876	876			
100218195	LAHAINA	HI		06/26/2025		1,951		(86)			(86)		1,865	1,865			
100189228	RUTHERFORD	NJ		01/13/2025		2,023		(27)			(27)		1,996	1,996			
100189734	LAKEWOOD	NJ		01/21/2025		1,693		(51)			(51)		1,642	1,642			
100189735	LAKEWOOD	NJ		01/21/2025		1,693		(51)			(51)		1,642	1,642			
100078397	SAN DIEGO	CA		02/10/2022		3,559		(66)			(66)		3,493	3,493			
100110533	CAREFREE	AZ		06/30/2023		4,156		(32)			(32)		4,124	4,124			
100090359	SCOTTSDALE	AZ		02/03/2023		1,482		(36)			(36)		1,446	1,446			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216054	DENVER	NC		06/17/2025		1,758		(31)			(31)		1,727	1,727			
100143473	SANTA PAULA	CA		02/16/2024		969		(40)			(40)		929	929			
100157633	NAPLES	FL		06/28/2024		1,953		(28)			(28)		1,925	1,925			
100153883	PALOS VERDES ESTATES	CA		06/05/2024		1,560		(97)			(97)		1,463	1,463			
100136141	THE COLONY	TX		12/18/2023		687		(14)			(14)		673	673			
100147372	VALLEJO	CA		05/08/2024		1,291		(35)			(35)		1,256	1,256			
100090869	HILLSBOROUGH	NJ		01/31/2023		1,502		14			14		1,516	1,516			
100129633	BALDWIN PARK	CA		09/29/2023		2,090		13			13		2,103	2,103			
100255031	HOLLISTER	CA		11/19/2025		1,895		(47)			(47)		1,848	1,848			
100210417	MIRAMAR BEACH	FL		05/12/2025		1,429		(67)			(67)		1,362	1,362			
100244820	SURF CITY	NJ		09/29/2025		2,772		40			40		2,812	2,812			
100193723	QUEEN CREEK	AZ		02/10/2025		19,146		(931)			(931)		18,215	18,215			
100209322	HAYWARD	CA		04/29/2025		1,850		(41)			(41)		1,809	1,809			
100261263	MIAMI	FL		12/05/2025		1,872		(16)			(16)		1,856	1,856			
100234739	MINEOLA	NY		08/28/2025		1,728		(38)			(38)		1,690	1,690			
100201528	LAKEWOOD	CA		03/13/2025		1,603		(52)			(52)		1,551	1,551			
100246032	SNELLVILLE	GA		10/07/2025		1,756		(60)			(60)		1,696	1,696			
100220597	DONNELLY	ID		07/15/2025		2,118		(59)			(59)		2,059	2,059			
100255880	OCEAN ISLE BEACH	NC		11/24/2025		1,655		(51)			(51)		1,604	1,604			
100182480	DALLAS	TX		12/12/2024		2,794		11			11		2,805	2,805			
100153891	WOODSTOCK	MD		06/05/2024		2,049		(60)			(60)		1,989	1,989			
100211963	GARDEN GROVE	CA		05/22/2025		1,771		(17)			(17)		1,754	1,754			
100171349	WOBURN	MA		10/16/2024		1,605		(72)			(72)		1,533	1,533			
100227982	BUENA PARK	CA		08/04/2025		1,655		(57)			(57)		1,598	1,598			
100171756	WASHINGTON	DC		10/17/2024		1,861		(9)			(9)		1,852	1,852			
100212623	LANCASTER	CA		05/29/2025		1,550		(70)			(70)		1,480	1,480			
100228292	PORT ARANSAS	TX		08/11/2025		2,125		(61)			(61)		2,064	2,064			
100176914	ATLANTA	GA		11/15/2024		1,907		(68)			(68)		1,839	1,839			
100214895	ANAHEIM	CA		06/11/2025		1,717		(51)			(51)		1,666	1,666			
100142534	PASO ROBLES	CA		02/08/2024		1,824		(33)			(33)		1,791	1,791			
100100859	HAYWARD	CA		04/28/2023		3,789		340			340		4,129	4,129			
100120651	PEABODY	MA		08/24/2023		1,680		(24)			(24)		1,656	1,656			
100188924	CARSON	CA		01/09/2025		1,195		(51)			(51)		1,144	1,144			
100212542	NORTHPORT	NY		05/29/2025		1,648		(56)			(56)		1,592	1,592			
100109970	MOUNT VERNON	NY		06/22/2023		1,779		(33)			(33)		1,746	1,746			
100254164	SANTA ROSA BEACH	FL		11/06/2025		1,847		(57)			(57)		1,790	1,790			
100156793	LOS ANGELES	CA		06/26/2024		1,982		(18)			(18)		1,964	1,964			
100109855	THE BRONX	NY		06/22/2023		2,026		(60)			(60)		1,966	1,966			
100091565	SOUDERTON	PA		03/07/2023		1,246		(13)			(13)		1,233	1,233			
100200388	POCONO PINES	PA		03/10/2025		1,827		(39)			(39)		1,788	1,788			
100155032	CROSSLAKE	MN		07/19/2024		1,663		(24)			(24)		1,639	1,639			
100244886	CORRALES	NM		09/29/2025		53,295		(1,477)			(1,477)		51,818	51,818			
100214776	BRADENTON	FL		06/11/2025		1,479		(50)			(50)		1,429	1,429			
100266917	BERMUDA DUNES	CA		12/23/2025		1,626		(71)			(71)		1,555	1,555			
100189694	WASILLA	AK		02/20/2025		1,664							1,664	1,664			
100133214	ABINGTON	MA		11/29/2023		1,513		(14)			(14)		1,499	1,499			
100192639	UNION	NJ		02/10/2025		7,154		(61)			(61)		7,093	7,093			
100080881	CLEARWATER BEACH	FL		03/10/2022		2,786		(104)			(104)		2,682	2,682			
100272062	SNELLVILLE	GA		01/08/2026		1,808		(47)			(47)		1,761	1,761			
100277065	FRANKFORT	IL		02/06/2026		1,920		(35)			(35)		1,885	1,885			
100180707	VALLEJO	CA		11/26/2024		1,886		(50)			(50)		1,836	1,836			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109058	DALLAS	TX		06/05/2023		1,805		(36)			(36)		1,769	1,769			
100076492	GREENWICH	CT		12/21/2021		3,618		(166)			(166)		3,452	3,452			
100191391	AMBLER	PA		01/30/2025		1,864		(65)			(65)		1,799	1,799			
100153859	NEWARK	NJ		06/05/2024		1,813		(12)			(12)		1,801	1,801			
100277042	DENTON	TX		02/06/2026		1,301		(32)			(32)		1,269	1,269			
100194044	ESCONDIDO	CA		03/20/2025		1,649		(75)			(75)		1,574	1,574			
100257004	CHULA VISTA	CA		11/26/2025		3,512		(94)			(94)		3,418	3,418			
100149830	COLONIAL BEACH	VA		04/29/2024		1,643		(64)			(64)		1,579	1,579			
100082274	DENVER	CO		04/14/2022		3,575		(119)			(119)		3,456	3,456			
100170346	BLUE RIDGE	GA		10/08/2024		1,864		(56)			(56)		1,808	1,808			
100068165	VAN NUYS	CA		08/25/2021		4,086		3			3		4,089	4,089			
5.00007E+11	MIJDRECHT	NLD		10/31/2025		139							139	129	(11)		(11)
100219250	BEVERLY	MA		06/30/2025		1,595		(52)			(52)		1,543	1,543			
100203916	MARATHON	FL		03/28/2025		1,667		(54)			(54)		1,613	1,613			
100150528	EWA BEACH	HI		05/03/2024		2,095		12			12		2,107	2,107			
100143843	ORANGE	CA		02/29/2024		1,619		(44)			(44)		1,575	1,575			
100192708	INLET BEACH	FL		02/10/2025		1,867		(27)			(27)		1,840	1,840			
100079185	JAMAICA	NY		02/24/2022		3,664		(51)			(51)		3,613	3,613			
100158430	RED LODGE	MT		07/10/2024		1,799		(28)			(28)		1,771	1,771			
100195636	SAN DIEGO	CA		02/24/2025		1,458		(20)			(20)		1,438	1,438			
100154704	VALLEY STREAM	NY		07/19/2024		2,811		(97)			(97)		2,714	2,714			
100118836	SNELLVILLE	GA		08/30/2023		1,771		(46)			(46)		1,725	1,725			
100147193	YONKERS	NY		03/28/2024		1,713		(45)			(45)		1,668	1,668			
100246560	VAN NUYS	CA		10/15/2025		1,612		(68)			(68)		1,544	1,544			
100243344	GARDEN GROVE	CA		09/26/2025		1,724		(69)			(69)		1,655	1,655			
100068096	SAN JOSE	CA		08/25/2021		4,287		(28)			(28)		4,259	4,259			
100198333	LODI	NJ		02/28/2025		1,989		(29)			(29)		1,960	1,960			
100128478	GARDENA	CA		09/15/2023		2,105		(14)			(14)		2,091	2,091			
4010063652	SALEM	NJ		11/29/2023		1,534		(28)			(28)		1,506	1,506			
100277347	SUN VALLEY	CA		02/12/2026		1,867		(41)			(41)		1,826	1,826			
100238151	LEMON GROVE	CA		09/15/2025		1,445		(61)			(61)		1,384	1,384			
100235760	POMPANO BEACH	FL		09/22/2025		1,396		(66)			(66)		1,330	1,330			
100163391	LOOMIS	CA		09/27/2024		1,936		(15)			(15)		1,921	1,921			
100200182	COOPER CITY	FL		03/07/2025		2,028		(55)			(55)		1,973	1,973			
100138825	KINGSLAND	TX		12/21/2023		1,819		(10)			(10)		1,809	1,809			
100201682	VISTA	CA		03/13/2025		1,701		(79)			(79)		1,622	1,622			
100189557	POINTBLANK	TX		01/16/2025		695,234		(13,471)			(13,471)		681,763	681,763			
100090085	HOLLYWOOD	FL		01/13/2023		1,716		(14)			(14)		1,702	1,702			
100234890	HOWELL	NJ		08/28/2025		1,820		(38)			(38)		1,782	1,782			
100080238	SPRING VALLEY	CA		02/25/2022		2,750		(102)			(102)		2,648	2,648			
100207331	WHITTIER	CA		04/29/2025		1,782		36			36		1,818	1,818			
100102385	ANTELOPE	CA		06/07/2023		1,323		(52)			(52)		1,271	1,271			
100118713	HONOLULU	HI		07/25/2023		2,293		(123)			(123)		2,170	2,170			
100120912	SCOTTSDALE	AZ		08/30/2023		1,949							1,949	1,949			
100091555	DOWNEY	CA		03/07/2023		11,304		(561)			(561)		10,743	10,743			
100189671	LAS VEGAS	NV		01/17/2025		1,628		(76)			(76)		1,552	1,552			
100089775	AZUSA	CA		12/02/2022		1,484		(41)			(41)		1,443	1,443			
100163395	CARROLLTON	GA		09/27/2024		1,692		(89)			(89)		1,603	1,603			
100219044	MACON	GA		06/27/2025		1,802		(24)			(24)		1,778	1,778			
100157139	HURRICANE	UT		02/20/2025		2,463		(24)			(24)		2,439	2,439			
100148004	LEWES	DE		04/10/2024		1,770		(16)			(16)		1,754	1,754			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165780	COMPTON	CA		08/29/2024		1,689		(36)			(36)		1,653	1,653			
100139352	YONKERS	NY		12/28/2023		1,612		(30)			(30)		1,582	1,582			
100218544	CHAPEL HILL	NC		06/27/2025		1,931		(22)			(22)		1,909	1,909			
100110712	BOKEELIA	FL		08/11/2023		2,738		(107)			(107)		2,631	2,631			
100160371	POMPANO BEACH	FL		09/06/2024		1,738		(47)			(47)		1,691	1,691			
100081818	LA PUENTE	CA		03/30/2022		2,868		(18)			(18)		2,850	2,850			
100071463	SUMMERLAND KEY	FL		10/26/2021		3,177		(177)			(177)		3,000	3,000			
100253936	SAN DIEGO	CA		10/30/2025		2,047		(15)			(15)		2,032	2,032			
100135047	SEVIERVILLE	TN		11/01/2023		1,843		58			58		1,901	1,901			
100151922	TEMPLE CITY	CA		07/10/2024		1,650		(24)			(24)		1,626	1,626			
100277178	SIMI VALLEY	CA		02/10/2026		489		(18)			(18)		471	471			
100148319	WINNETKA	CA		04/12/2024		1,879		(44)			(44)		1,835	1,835			
100209681	AIRMONT	NY		05/02/2025		1,790		(71)			(71)		1,719	1,719			
100116113	TEMECULA	CA		07/20/2023		2,484		434			434		2,918	2,918			
324060794	BAKERSFIELD	CA		08/20/2024		658,716							658,716	658,716			
100255677	SILVERTHORNE	CO		11/24/2025		7,059		(122)			(122)		6,937	6,937			
100109637	FORT LAUDERDALE	FL		06/14/2023		1,328		(20)			(20)		1,308	1,308			
100080467	WEST COVINA	CA		03/10/2022		4,151		(61)			(61)		4,090	4,090			
100200486	MIDDLE VILLAGE	NY		03/10/2025		2,113		(49)			(49)		2,064	2,064			
100236237	SARATOGA SPRINGS	UT		09/10/2025		1,768		(16)			(16)		1,752	1,752			
100065419	LOS GATOS	CA		07/28/2021		4,213		(34)			(34)		4,179	4,179			
100284538	JACKSONS GAP	AL		03/26/2026		1,927		(56)			(56)		1,871	1,871			
100133886	EWA BEACH	HI		11/29/2023		1,600		(17)			(17)		1,583	1,583			
100156018	SCOTTSDALE	AZ		06/18/2024		1,723		(87)			(87)		1,636	1,636			
100210409	BLOOMINGTON	CA		05/12/2025		2,474		(84)			(84)		2,390	2,390			
100151170	KUNKLETOWN	PA		05/09/2024		1,681		(21)			(21)		1,660	1,660			
100186526	NASHVILLE	TN		12/30/2024		2,659		169			169		2,828	2,828			
100067406	ANAHEIM	CA		09/23/2021		8,512		(69)			(69)		8,443	8,443			
100176539	PLANTATION	FL		11/15/2024		1,960		(44)			(44)		1,916	1,916			
100255614	BREA	CA		11/24/2025		1,741		(54)			(54)		1,687	1,687			
100148622	LIBERTY HILL	TX		05/15/2024		1,812		(4)			(4)		1,808	1,808			
100185817	SCOTTSDALE	AZ		12/26/2024		1,691		(38)			(38)		1,653	1,653			
100267055	MANTOLOKING	NJ		12/23/2025		1,795		(25)			(25)		1,770	1,770			
100230016	MIAMI	FL		08/22/2025		1,486		(56)			(56)		1,430	1,430			
100254075	DAYTON	MD		11/06/2025		1,891		(78)			(78)		1,813	1,813			
100134786	HUNTINGTON BEACH	CA		10/30/2023		1,817		(2)			(2)		1,815	1,815			
100168673	RICHARDSON	TX		09/25/2024		2,117		7			7		2,124	2,124			
100202686	LOWELL	MA		03/24/2025		1,804		(36)			(36)		1,768	1,768			
100199249	VONORE	TN		03/05/2025		1,550		(31)			(31)		1,519	1,519			
100276960	WASHINGTON	DC		01/30/2026		1,701		(60)			(60)		1,641	1,641			
100147435	HIALEAH	FL		04/03/2024		1,443		(59)			(59)		1,384	1,384			
100253653	FLAGSTAFF	AZ		10/30/2025		2,073		(89)			(89)		1,984	1,984			
100211604	DULUTH	GA		06/23/2025		1,642		(31)			(31)		1,611	1,611			
100228424	CLIFTON	NJ		08/11/2025		1,663		(52)			(52)		1,611	1,611			
100257010	SACRAMENTO	CA		11/26/2025		2,074		(33)			(33)		2,041	2,041			
100246403	DOWNEY	CA		10/10/2025		1,675		(19)			(19)		1,656	1,656			
100268628	TEMPE	AZ		12/29/2025		1,847		(26)			(26)		1,821	1,821			
100132607	SANTA ROSA BEACH	FL		11/03/2023		1,766		33			33		1,799	1,799			
100119350	OCEAN CITY	MD		07/31/2023		5,719		3			3		5,722	5,722			
100103813	MOUNT VERNON	NY		05/10/2023		1,837		(30)			(30)		1,807	1,807			
100200259	SOLANA BEACH	CA		03/07/2025		1,744		(48)			(48)		1,696	1,696			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177151	LAKEWOOD	NJ		01/16/2025		1,423		(17)			(17)		1,406	1,406			
100228407	GROVER BEACH	CA		08/11/2025		1,910		(48)			(48)		1,862	1,862			
100181533	SOUTHWEST RANCHES	FL		12/06/2024		6,284		81			81		6,365	6,365			
100272108	HELOTES	TX		01/08/2026		1,794		(64)			(64)		1,730	1,730			
100188415	BOSTON	MA		01/08/2025		106,045		(2,359)			(2,359)		103,686	103,686			
100174700	SUFFIELD	CT		10/31/2024		2,990		(60)			(60)		2,930	2,930			
100132072	STATEN ISLAND	NY		10/13/2023		2,245		100			100		2,345	2,345			
100177203	FRESNO	CA		01/16/2025		1,614		(53)			(53)		1,561	1,561			
100144319	LOS ANGELES	CA		03/07/2024		1,783		(34)			(34)		1,749	1,749			
100156719	LOS ANGELES	CA		06/26/2024		1,525		(14)			(14)		1,511	1,511			
5.00005E+11	VLISSINGEN	NLD		06/25/2024		82							82		(82)		(82)
100218878	DENVER	NC		06/27/2025		1,748		(17)			(17)		1,731	1,731			
100151574	FAIRPLAY	CO		05/10/2024		2,066		18			18		2,084	2,084			
100272723	LOS ANGELES	CA		01/09/2026		1,733		(82)			(82)		1,651	1,651			
100175686	VISTA	CA		11/12/2024		1,894		(79)			(79)		1,815	1,815			
100147720	LOMPOC	CA		04/05/2024		1,884		(24)			(24)		1,860	1,860			
100253939	SAN LUIS OBISPO	CA		10/30/2025		2,063		(22)			(22)		2,041	2,041			
100210411	SANTA ANA	CA		05/12/2025		1,437		(51)			(51)		1,386	1,386			
100181400	LOS ANGELES	CA		01/09/2025		1,933		(45)			(45)		1,888	1,888			
100103383	WALLER	TX		06/16/2023		6,157		(67)			(67)		6,090	6,090			
100258279	LOS ANGELES	CA		12/05/2025		1,558		(53)			(53)		1,505	1,505			
100189865	ST AUGUSTINE	FL		01/21/2025		2,040		(26)			(26)		2,014	2,014			
100175609	ELIZABETH	NJ		11/12/2024		22,137		(439)			(439)		21,698	21,698			
100201471	MIAMI	FL		03/12/2025		3,997		52			52		4,049	4,049			
100130459	VENTURA	CA		09/28/2023		1,757		(52)			(52)		1,705	1,705			
100283307	SAN JOSE	CA		03/11/2026		1,362		(7)			(7)		1,355	1,355			
100261515	LOS ANGELES	CA		12/12/2025		1,723		(21)			(21)		1,702	1,702			
100118772	FULLERTON	CA		07/25/2023		1,947		(54)			(54)		1,893	1,893			
100273326	INDIO	CA		01/20/2026		1,791		(47)			(47)		1,744	1,744			
100166389	FALLBROOK	CA		10/24/2024		739		(17)			(17)		722	722			
100087356	COSTA MESA	CA		10/25/2022		6,097		341			341		6,438	6,438			
100174693	CHANTILLY	VA		10/31/2024		1,902		(48)			(48)		1,854	1,854			
100190667	AUSTIN	TX		01/28/2025		1,911		(25)			(25)		1,886	1,886			
100228526	JERSEY CITY	NJ		08/11/2025		1,756		(39)			(39)		1,717	1,717			
100214558	NORCO	CA		06/06/2025		1,643		(74)			(74)		1,569	1,569			
100110358	NORTH BAY VILLAGE	FL		06/30/2023		1,499			2		(2)		1,497	1,497			
100185739	OAKLAND	CA		12/23/2024		1,756		(69)			(69)		1,687	1,687			
100265361	OAK HILLS	CA		12/19/2025		1,693		(63)			(63)		1,630	1,630			
100235406	VALENCIA	CA		08/29/2025		1,789		(54)			(54)		1,735	1,735			
100162258	OCEANSIDE	CA		09/06/2024		1,685		(40)			(40)		1,645	1,645			
100218685	GILROY	CA		06/27/2025		1,842		(30)			(30)		1,812	1,812			
100206263	NORTH MYRTLE BEACH	SC		04/17/2025		3,049		(115)			(115)		2,934	2,934			
100191350	BELLEVUE	WA		01/30/2025		1,115		(35)			(35)		1,080	1,080			
100274034	SANTA FE SPRINGS	CA		01/26/2026		1,813		(60)			(60)		1,753	1,753			
100261689	CUMMING	GA		12/12/2025		1,894		(64)			(64)		1,830	1,830			
100246977	GRESHAM	OR		10/17/2025		1,412		(66)			(66)		1,346	1,346			
100206201	BROKEN BOW	OK		04/16/2025		1,816		(22)			(22)		1,794	1,794			
100265413	DOWNEY	CA		12/19/2025		1,217		(23)			(23)		1,194	1,194			
100226657	VOLCANO	HI		07/30/2025		1,733		(47)			(47)		1,686	1,686			
100199157	NORWALK	CA		04/04/2025		1,963		(88)			(88)		1,875	1,875			
100277046	SANTA FE SPRINGS	CA		02/06/2026		1,991		(15)			(15)		1,976	1,976			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246279	SEDONA	AZ		10/10/2025		1,775		(73)			(73)		1,702	1,702			
100244815	HOLMES BEACH	FL		09/29/2025		1,901		(38)			(38)		1,863	1,863			
100091723	NAVARRE	FL		03/24/2023		2,212		(16)			(16)		2,196	2,196			
100245971	OAKDALE	CA		10/07/2025		1,645		(44)			(44)		1,601	1,601			
100282088	NAPLES	FL		02/27/2026		2,153		(57)			(57)		2,096	2,096			
100198271	MCMINNVILLE	OR		02/28/2025		1,894		(10)			(10)		1,884	1,884			
100265373	SAN TAN VALLEY	AZ		12/19/2025		914		(27)			(27)		887	887			
100254906	BOZEMAN	MT		11/17/2025		2,388		(96)			(96)		2,292	2,292			
100229500	MANAHAWKIN	NJ		08/15/2025		1,706		(50)			(50)		1,656	1,656			
100170115	GRAND JUNCTION	CO		10/08/2024		2,023		(10)			(10)		2,013	2,013			
100254058	BIG BEAR LAKE	CA		10/30/2025		1,803		(39)			(39)		1,764	1,764			
100201529	SAINT JOHNS	FL		03/13/2025		1,269		(37)			(37)		1,232	1,232			
100139428	MIAMI	FL		12/06/2023		1,458		(39)			(39)		1,419	1,419			
100246233	COROLLA	NC		10/08/2025		2,025		(82)			(82)		1,943	1,943			
100177666	NOLENSVILLE	TN		01/16/2025		1,471		(69)			(69)		1,402	1,402			
100247654	ALLENTOWN	PA		10/29/2025		1,633		(58)			(58)		1,575	1,575			
100115681	STATELINE	NV		07/20/2023		2,055		(38)			(38)		2,017	2,017			
100247335	RICHARDSON	TX		10/24/2025		1,254		(2)			(2)		1,252	1,252			
100227947	DENVER	CO		08/04/2025		2,245		(91)			(91)		2,154	2,154			
100236034	BELFAIR	WA		09/04/2025		1,672		(62)			(62)		1,610	1,610			
100246404	MIAMI	FL		10/10/2025		1,659		(48)			(48)		1,611	1,611			
100192753	HOUSTON	TX		02/10/2025		1,859		(28)			(28)		1,831	1,831			
100189455	BRIARCLIFF MANOR	NY		01/15/2025		2,238		(67)			(67)		2,171	2,171			
100236303	DENVER	CO		09/10/2025		1,755		(65)			(65)		1,690	1,690			
100132670	GILROY	CA		11/03/2023		1,615		(15)			(15)		1,600	1,600			
100170499	HASLET	TX		10/09/2024		1,570		(67)			(67)		1,503	1,503			
100246519	MCGAHEYSVILLE	VA		10/10/2025		1,798		(66)			(66)		1,732	1,732			
100198237	PUNTA GORDA	FL		02/28/2025		1,950		(14)			(14)		1,936	1,936			
100120319	MORGANTON	GA		08/18/2023		3,157		(33)			(33)		3,124	3,124			
100272436	MONROE	WA		01/08/2026		1,791		(41)			(41)		1,750	1,750			
100215911	LOS ANGELES	CA		06/17/2025		1,732		(25)			(25)		1,707	1,707			
100266981	PLACITAS	NM		12/23/2025		1,655		(55)			(55)		1,600	1,600			
100194424	WASHINGTON	DC		02/14/2025		2,404		(88)			(88)		2,316	2,316			
100238170	SOUTH GATE	CA		09/15/2025		1,404		(63)			(63)		1,341	1,341			
100228998	WALNUT CREEK	CA		09/10/2025		1,896		(36)			(36)		1,860	1,860			
100205647	ROSEMEAD	CA		05/09/2025		1,933		(24)			(24)		1,909	1,909			
100238824	RANCHO MISSION VIEJO	CA		09/23/2025		1,648		(67)			(67)		1,581	1,581			
100237109	SARASOTA	FL		09/12/2025		1,626		(44)			(44)		1,582	1,582			
100175103	FONTANA	CA		11/05/2024		1,754		(80)			(80)		1,674	1,674			
100265507	WOODSTOCK	GA		12/19/2025		1,846		(53)			(53)		1,793	1,793			
100229325	BIG BEAR CITY	CA		08/14/2025		1,682		(62)			(62)		1,620	1,620			
100255755	SADDLE BROOK	NJ		11/24/2025		1,992		(19)			(19)		1,973	1,973			
100214328	ARDEN	NC		06/02/2025		1,726		(32)			(32)		1,694	1,694			
100235909	HARWICH	MA		09/04/2025		1,715		(55)			(55)		1,660	1,660			
100136560	HEBER CITY	UT		11/20/2023		1,850		41			41		1,891	1,891			
100284023	WATERTOWN	MA		03/24/2026		1,382		(27)			(27)		1,355	1,355			
4010051195	CAMDEN	NJ		05/31/2023		1,830		(80)			(80)		1,750	1,750			
100284530	ALPHARETTA	GA		03/26/2026		1,984		(36)			(36)		1,948	1,948			
100229968	RANCHO PALOS VERDES	CA		08/22/2025		1,785		(43)			(43)		1,742	1,742			
100244924	APTOS	CA		09/29/2025		114,988		(1,967)			(1,967)		113,021	113,021			
100160582	CORONA	CA		07/19/2024		1,679		(65)			(65)		1,614	1,614			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246847	BAINBRIDGE ISLAND	WA		10/16/2025		1,702		(72)			(72)		1,630	1,630			
100150803	KAILUA KONA	HI		05/08/2024		1,190		(33)			(33)		1,157	1,157			
100141126	LOS ANGELES	CA		01/30/2024		1,797		(112)			(112)		1,685	1,685			
100229928	LOS ANGELES	CA		08/20/2025		1,762		(51)			(51)		1,711	1,711			
100136987	LEAVENWORTH	WA		11/28/2023		1,686		(8)			(8)		1,678	1,678			
100273001	PORTLAND	OR		01/15/2026		1,906		(6)			(6)		1,900	1,900			
100080442	TORRANCE	CA		03/10/2022		3,322		(49)			(49)		3,273	3,273			
100261479	SEASIDE HEIGHTS	NJ		12/12/2025		2,079		(81)			(81)		1,998	1,998			
100190319	YONKERS	NY		01/22/2025		1,721		(25)			(25)		1,696	1,696			
100284873	SPRINGFIELD GARDENS	NY		03/27/2026		1,766		(68)			(68)		1,698	1,698			
100108472	PALM BEACH GARDENS	FL		05/25/2023		2,735		(13)			(13)		2,722	2,722			
100176920	LOS ANGELES	CA		11/15/2024		831		(29)			(29)		802	802			
100213707	CANOGA PARK	CA		05/29/2025		1,296		(53)			(53)		1,243	1,243			
100144393	VISTA	CA		03/07/2024		1,810		(32)			(32)		1,778	1,778			
100203938	MIAMI	FL		03/28/2025		11,562		(160)			(160)		11,402	11,402			
100151457	LATHROP	CA		05/10/2024		2,951		(50)			(50)		2,901	2,901			
100100436	STATEN ISLAND	NY		04/27/2023		2,650		208			208		2,858	2,858			
100218228	COLORADO SPRINGS	CO		06/26/2025		1,122		(32)			(32)		1,090	1,090			
100180717	PORTLAND	OR		11/26/2024		1,723		(29)			(29)		1,694	1,694			
100272124	ORANGE	CA		01/08/2026		17,622		(410)			(410)		17,212	17,212			
100151498	WASILLA	AK		05/10/2024		1,758		(31)			(31)		1,727	1,727			
100164014	SATELLITE BEACH	FL		08/21/2024		1,723		(87)			(87)		1,636	1,636			
100190224	LOS ANGELES	CA		01/21/2025		1,909		(31)			(31)		1,878	1,878			
100080200	WESTWOOD	NJ		02/25/2022		3,146		(6)			(6)		3,140	3,140			
100177380	NORTHVILLE	MI		01/16/2025		1,082		(37)			(37)		1,045	1,045			
100243335	PLACENTIA	CA		09/26/2025		1,612		(76)			(76)		1,536	1,536			
100171241	LOS ANGELES	CA		10/16/2024		1,653		(64)			(64)		1,589	1,589			
100220290	LULA	GA		07/11/2025		1,172		(28)			(28)		1,144	1,144			
100219073	LOS ANGELES	CA		06/27/2025		1,772		(51)			(51)		1,721	1,721			
100246313	CHICAGO	IL		10/10/2025		1,715		(58)			(58)		1,657	1,657			
100212102	MILLSBORO	DE		05/22/2025		1,840		(11)			(11)		1,829	1,829			
100235393	INGLEWOOD	CA		08/29/2025		1,628		(77)			(77)		1,551	1,551			
100068213	WASHINGTON	DC		08/25/2021		4,189		28			28		4,217	4,217			
100169905	VILLA RICA	GA		11/08/2024		1,539		(68)			(68)		1,471	1,471			
100238181	SANTEE	CA		09/15/2025		1,723		(63)			(63)		1,660	1,660			
100117413	IRVINE	CA		07/20/2023		3,183		893			893		4,076	4,076			
100268342	PROVIDENCE	RI		12/29/2025		2,155		(33)			(33)		2,122	2,122			
100153162	SCOTTSDALE	AZ		05/28/2024		2,964		751			751		3,715	3,715			
100214181	WASHINGTON	DC		05/30/2025		1,713		(63)			(63)		1,650	1,650			
100228605	EAST PALO ALTO	CA		08/11/2025		1,851		(28)			(28)		1,823	1,823			
100200392	HACKENSACK	MN		03/10/2025		1,062		(23)			(23)		1,039	1,039			
100089238	FLANDERS	NJ		01/26/2023		(8,019)		41	(16)		57		(7,962)	1,177		9,139	9,139
100214651	NORTH HALEDON	NJ		06/10/2025		1,691		(1)			(1)		1,690	1,690			
100138742	SAN MARINO	CA		02/02/2024		9,296		(296)			(296)		9,000	9,000			
100283468	TYBEE ISLAND	GA		03/11/2026		1,151		(39)			(39)		1,112	1,112			
100115367	TAMPA	FL		07/17/2023		1,452		(8)			(8)		1,444	1,444			
100244915	INLET BEACH	FL		09/29/2025		84,279		(2,804)			(2,804)		81,475	81,475			
100175097	MONTGOMERY	TX		11/05/2024		1,811		(50)			(50)		1,761	1,761			
100276963	INLET BEACH	FL		01/30/2026		1,745		(61)			(61)		1,684	1,684			
100245735	MEDFORD	MA		10/06/2025		3,550		(129)			(129)		3,421	3,421			
100214263	SIMI VALLEY	CA		05/30/2025		1,185		(56)			(56)		1,129	1,129			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162824	SARATOGA SPRINGS	UT		08/12/2024		1,728		(40)			(40)		1,688	1,688			
100204702	BELLFLOWER	CA		04/08/2025		2,823		(95)			(95)		2,728	2,728			
100204977	OLYMPIA	WA		04/10/2025		1,535		(16)			(16)		1,519	1,519			
100151934	LEHI	UT		06/14/2024		1,664		(42)			(42)		1,622	1,622			
100101970	JURUPA VALLEY	CA		04/14/2023		2,294		(29)			(29)		2,265	2,265			
19146	DOWNINGTON	PA		03/14/2012		152,692							152,692	152,692			
100114683	HUMBLE	TX		06/29/2023		1,844		(30)			(30)		1,814	1,814			
100283690	SAN DIMAS	CA		03/13/2026		2,042		(104)			(104)		1,938	1,938			
100215394	SAN FRANCISCO	CA		06/12/2025		1,808		(21)			(21)		1,787	1,787			
100173326	CARYVILLE	TN		10/30/2024		1,821		(12)	3		(15)		1,806	1,806			
100167488	UPLAND	CA		10/31/2024		2,094		(11)			(11)		2,083	2,083			
100283596	TORRANCE	CA		03/13/2026		1,188		(37)			(37)		1,151	1,151			
100078023	PALMDALE	CA		01/12/2022		6,688		(86)			(86)		6,602	6,602			
100209472	OZONE PARK	NY		05/01/2025		1,429		(65)			(65)		1,364	1,364			
100192323	LOS ANGELES	CA		02/05/2025		1,434		(67)			(67)		1,367	1,367			
100277450	LONGBOAT KEY	FL		02/13/2026		1,868		(44)			(44)		1,824	1,824			
100209440	LAKEWOOD	NJ		04/29/2025		1,091		(24)			(24)		1,067	1,067			
100182192	PORT SAINT JOE	FL		12/12/2024		8,309		74			74		8,383	8,383			
100221342	TORRANCE	CA		07/22/2025		118,384		(5,093)			(5,093)		113,291	113,291			
100221305	BURBANK	CA		07/22/2025		2,460		(74)			(74)		2,386	2,386			
100282275	SEA BRIGHT	NJ		02/27/2026		1,838		(43)			(43)		1,795	1,795			
100235684	SANTA CRUZ	CA		08/29/2025		1,857		(36)			(36)		1,821	1,821			
100171585	HOLLADAY	UT		10/16/2024		1,404		(44)	2		(46)		1,358	1,358			
100132442	ODESSA	FL		11/03/2023		1,493		75			75		1,568	1,568			
100246409	ASHBURN	VA		10/10/2025		1,664		(61)			(61)		1,603	1,603			
100207511	MIAMI	FL		04/29/2025		1,907		(39)			(39)		1,868	1,868			
100103290	SIMI VALLEY	CA		04/27/2023		1,924		(38)			(38)		1,886	1,886			
100082807	WINTER PARK	FL		04/28/2022		3,112		(280)			(280)		2,832	2,832			
100148586	LINDEN	NJ		04/12/2024		1,756		(10)			(10)		1,746	1,746			
100284749	YONKERS	NY		03/27/2026		1,196		(46)			(46)		1,150	1,150			
100150033	LA HONDA	CA		06/07/2024		2,196		(54)			(54)		2,142	2,142			
100284495	ROGERS	AR		03/26/2026		1,833		(60)			(60)		1,773	1,773			
100268640	ORLANDO	FL		12/29/2025		104,419		(2,530)			(2,530)		101,889	101,889			
100284525	CHARLOTTESVILLE	VA		03/26/2026		1,919		(55)			(55)		1,864	1,864			
5.00004E+11	S-GRAVENHAGE	NLD		02/26/2024		72							72		(72)		(72)
100272806	CARLSBAD	CA		01/13/2026		1,932		(26)			(26)		1,906	1,906			
100268217	CAPE MAY	NJ		12/29/2025		52,730		(316)			(316)		52,414	52,414			
100128874	BROOKLYN	NY		09/21/2023		3,341		(74)			(74)		3,267	3,267			
100141516	LOS ANGELES	CA		01/30/2024		1,232		(50)			(50)		1,182	1,182			
100268310	RENO	NV		12/29/2025		2,116		29			29		2,145	2,145			
100166457	AUSTIN	TX		10/31/2024		2,011		(57)			(57)		1,954	1,954			
100283410	CHERRY LOG	GA		03/11/2026		1,248		(19)			(19)		1,229	1,229			
100205809	WOODLAND	CA		04/14/2025		2,156		30			30		2,186	2,186			
100192961	RESTON	VA		02/10/2025		1,660		(47)			(47)		1,613	1,613			
100169718	PHOENIX	AZ		09/30/2024		2,197		71			71		2,268	2,268			
100169891	VISALIA	CA		11/08/2024		1,980		(52)			(52)		1,928	1,928			
100261157	SEATTLE	WA		12/05/2025		1,889		(63)			(63)		1,826	1,826			
100193183	CELINA	TX		03/20/2025		1,441		(67)			(67)		1,374	1,374			
100108325	AMERICAN CANYON	CA		05/24/2023		3,041		(63)			(63)		2,978	2,978			
100180601	SEATTLE	WA		11/26/2024		2,193		69			69		2,262	2,262			
100194550	WASHINGTON	DC		02/20/2025		1,811		(7)			(7)		1,804	1,804			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220584	LONG BCH TWP	NJ		07/15/2025		1,836		(53)			(53)		1,783	1,783			
100245964	LOS ANGELES	CA		10/07/2025		1,599		(48)			(48)		1,551	1,551			
100078497	MIAMI	FL		02/02/2022		2,912		(123)			(123)		2,789	2,789			
100265491	CONCORD	CA		12/19/2025		1,127		(61)			(61)		1,066	1,066			
100202425	THOUSAND OAKS	CA		03/20/2025		2,237		(65)			(65)		2,172	2,172			
100143716	HERMOSA BEACH	CA		02/26/2024		1,637		(35)			(35)		1,602	1,602			
100148316	DRESHER	PA		04/12/2024		2,572		(34)			(34)		2,538	2,538			
100171757	HENRICO	NC		10/17/2024		1,857		(36)			(36)		1,821	1,821			
100255587	DALY CITY	CA		11/24/2025		1,787		(75)			(75)		1,712	1,712			
100229746	SALT LAKE CITY	UT		08/18/2025		1,506		(71)			(71)		1,435	1,435			
100166186	LEAVENWORTH	WA		09/09/2024		1,865		(29)			(29)		1,836	1,836			
100221208	CRYSTAL BEACH	TX		07/21/2025		1,937		(7)			(7)		1,930	1,930			
100228786	ESCONDIDO	CA		08/12/2025		7,005		(273)			(273)		6,732	6,732			
100218892	BERLIN	MD		06/27/2025		7,154		(158)	5		(163)		6,991	6,991			
100173422	HOMESTEAD	FL		10/29/2024		1,447		(44)			(44)		1,403	1,403			
100272923	OAKLAND	CA		01/15/2026		1,539		(38)			(38)		1,501	1,501			
100128917	CORAL SPRINGS	FL		09/21/2023		2,006		(17)			(17)		1,989	1,989			
100201610	MIAMI	FL		03/13/2025		1,852		(35)			(35)		1,817	1,817			
100079984	CUTLER BAY	FL		04/25/2022		7,472		(157)			(157)		7,315	7,315			
100272250	FRANKLIN	WI		01/08/2026		1,666		(67)			(67)		1,599	1,599			
100277333	HUNTINGTON BEACH	CA		02/12/2026		1,875		(30)			(30)		1,845	1,845			
100079315	GATLINBURG	TN		03/17/2022		3,398		(54)			(54)		3,344	3,344			
100245047	GLENDALE	CA		09/30/2025		1,687		(49)			(49)		1,638	1,638			
100154606	EAST FALMOUTH	MA		06/14/2024		1,272		1			1		1,273	1,273			
100174219	SAN DIEGO	CA		10/31/2024		15,040		(223)			(223)		14,817	14,817			
100181298	SEATTLE	WA		12/06/2024		1,824		(41)			(41)		1,783	1,783			
100273837	SHOREHAM	NY		01/23/2026		5,045		(109)			(109)		4,936	4,936			
100189129	THREE RIVERS	CA		01/13/2025		1,666		(44)			(44)		1,622	1,622			
100236967	LAKEWOOD RANCH	FL		09/12/2025		3,261		(12)			(12)		3,249	3,249			
100118732	DUBLIN	OH		07/25/2023		1,523		(30)			(30)		1,493	1,493			
100116338	LOS ANGELES	CA		07/20/2023		2,608		741			741		3,349	3,349			
100192462	SYLMAR	CA		02/07/2025		1,835		(7)			(7)		1,828	1,828			
100101992	CARSON	CA		04/14/2023		1,797		(32)			(32)		1,765	1,765			
100143424	BOERNE	TX		02/16/2024		1,687		(24)			(24)		1,663	1,663			
100175361	NORTH HOLLYWOOD	CA		11/05/2024		2,029		(34)			(34)		1,995	1,995			
100220471	BEECH MOUNTAIN	NC		07/15/2025		1,694		(50)			(50)		1,644	1,644			
100193673	MARIETTA	GA		02/10/2025		1,522		(71)			(71)		1,451	1,451			
100139024	KEAAU	HI		12/22/2023		2,758		91			91		2,849	2,849			
100078713	WALNUT	CA		02/02/2022		3,975		118			118		4,093	4,093			
100245697	GRAND RAPIDS	MN		10/06/2025		1,788		(56)			(56)		1,732	1,732			
100116709	UNION CITY	CA		07/20/2023		3,388		64			64		3,452	3,452			
100253085	FALL RIVER	MA		10/30/2025		1,595		(53)			(53)		1,542	1,542			
100226601	LA MIRADA	CA		07/30/2025		1,612		(59)			(59)		1,553	1,553			
100221288	DELRAY BEACH	FL		07/22/2025		1,423		(50)			(50)		1,373	1,373			
100268777	SANTEE	CA		12/29/2025		1,681		(50)			(50)		1,631	1,631			
100238135	WEST COVINA	CA		09/15/2025		1,790		(8)			(8)		1,782	1,782			
100283577	PALMDALE	CA		03/13/2026		1,810		(33)			(33)		1,777	1,777			
100176557	ORANGE BEACH	AL		11/15/2024		3,156		179			179		3,335	3,335			
100227111	MANASQUAN	NJ		07/30/2025		1,675		(57)			(57)		1,618	1,618			
100234969	CAPE CHARLES	VA		08/28/2025		1,750		(40)			(40)		1,710	1,710			
100160342	INDIO	CA		09/06/2024		1,611		(58)			(58)		1,553	1,553			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110776	MIAMI	FL		08/11/2023		406		15			15		421	421			
100164492	NORTH ABINGTON TOWNSHIP	PA		08/21/2024		(4,141)		(48)			(48)		(4,189)	(4,189)			
100165846	LOS ANGELES	CA		08/29/2024		1,611		(54)			(54)		1,557	1,557			
100172630	PORTER	TX		10/24/2024		1,824		(61)			(61)		1,763	1,763			
100173776	LOS ANGELES	CA		10/30/2024		1,827		(64)			(64)		1,763	1,763			
100236773	STAMFORD	CT		09/11/2025		1,832		(58)			(58)		1,774	1,774			
100228701	PAWLEYS ISLAND	SC		08/11/2025		1,779		(40)			(40)		1,739	1,739			
100218707	GALVESTON	TX		06/27/2025		1,631		(38)			(38)		1,593	1,593			
100071949	SAN BRUNO	CA		11/19/2021		72,324		(2,824)			(2,824)		69,500	69,500			
100219344	SAN FRANCISCO	CA		06/30/2025		1,666		(28)			(28)		1,638	1,638			
100119226	SAN PABLO	CA		07/31/2023		25,338		223			223		25,561	25,561			
100182437	MORRISTOWN	NJ		12/12/2024		1,996		19			19		2,015	2,015			
100229812	AUBURN	CA		08/18/2025		1,999		(13)			(13)		1,986	1,986			
100201566	PALMETTO BAY	FL		03/13/2025		1,218		(29)			(29)		1,189	1,189			
100150494	SEMINOLE	FL		05/03/2024		1,959		(8)			(8)		1,951	1,951			
100186522	SARASOTA	FL		12/30/2024		2,845		11			11		2,856	2,856			
100139590	BUENA PARK	CA		12/28/2023		1,294		(30)			(30)		1,264	1,264			
100272734	AUSTIN	TX		01/09/2026		2,025		(60)			(60)		1,965	1,965			
100149188	CAMAS	WA		04/22/2024		3,497		(74)			(74)		3,423	3,423			
100177630	SAN DIEGO	CA		01/16/2025		13,077		(95)			(95)		12,982	12,982			
100173434	NORTH BRUNSWICK	NJ		10/29/2024		4,106		(205)			(205)		3,901	3,901			
100198985	BURSON	CA		02/28/2025		1,551		(31)			(31)		1,520	1,520			
100132569	DANVILLE	CA		11/03/2023		2,667		7			7		2,674	2,674			
100192527	HOUSTON	TX		02/10/2025		1,626		(20)			(20)		1,606	1,606			
100142096	GREEN DALE	CA		02/29/2024		1,685		(64)			(64)		1,621	1,621			
100201119	FATE	TX		03/12/2025		1,711		(39)			(39)		1,672	1,672			
100159562	MAITLAND	FL		07/15/2024		1,667		(56)			(56)		1,611	1,611			
100283700	CORONA	CA		03/13/2026		1,080		(50)			(50)		1,030	1,030			
100255094	RIVER EDGE	NJ		11/20/2025		1,801		(53)			(53)		1,748	1,748			
100172972	MIAMI	FL		10/25/2024		1,323		(44)			(44)		1,279	1,279			
100218880	SEMINOLE	FL		06/27/2025		1,785		(22)			(22)		1,763	1,763			
100200274	FRAMINGHAM	MA		03/07/2025		1,854		(16)			(16)		1,838	1,838			
100228409	KISSIMMEE	FL		08/11/2025		3,045		(108)			(108)		2,937	2,937			
100151901	ARCADIA	CA		07/10/2024		1,704		(56)			(56)		1,648	1,648			
4010067694	TRENTON	NJ		02/29/2024		1,818		(86)			(86)		1,732	1,732			
100261171	PACIFIC GROVE	CA		12/05/2025		1,529		(34)			(34)		1,495	1,495			
100083512	BRENTWOOD	CA		06/06/2022		9,187		(149)			(149)		9,038	9,038			
100180486	AUSTIN	TX		11/26/2024		1,880		(49)			(49)		1,831	1,831			
100163347	AMBLER	PA		08/13/2024		1,830		(4)			(4)		1,826	1,826			
100268184	OCEANSIDE	CA		12/29/2025		1,996		(9)			(9)		1,987	1,987			
100253586	BOISE	ID		10/30/2025		1,929		(41)			(41)		1,888	1,888			
100238340	LOS ANGELES	CA		09/19/2025		1,514		(71)			(71)		1,443	1,443			
100209358	BOTHELL	WA		04/29/2025		1,720		(32)			(32)		1,688	1,688			
100185759	VENTURA	CA		12/23/2024		1,500		(32)			(32)		1,468	1,468			
100152597	UNION CITY	CA		05/17/2024		1,899		1			1		1,900	1,900			
100169923	CORSICANA	TX		11/08/2024		2,096		(47)			(47)		2,049	2,049			
100108930	BLAINE	WA		05/31/2023		2,112		(54)			(54)		2,058	2,058			
100246319	MONTGOMERY	TX		10/10/2025		1,596		(43)			(43)		1,553	1,553			
100189233	PACIFIC	WA		01/13/2025		2,134		69			69		2,203	2,203			
100271918	CHICAGO	IL		01/06/2026		3,117		(112)			(112)		3,005	3,005			
100211673	GATLINBURG	TN		05/19/2025		1,180		(23)			(23)		1,157	1,157			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212571	PLANTATION	FL		05/29/2025		1,101		(25)			(25)		1,076	1,076			
100205653	SAN MARCOS	CA		05/09/2025		1,756		(40)			(40)		1,716	1,716			
100199053	LEWES	DE		02/28/2025		1,596		(42)			(42)		1,554	1,554			
100192355	ARDEN	NC		02/05/2025		1,099		(39)			(39)		1,060	1,060			
100083507	PHOENIX	AZ		06/06/2022		5,839		(42)			(42)		5,797	5,797			
100160495	JURUPA VALLEY	CA		07/19/2024		1,117		(42)			(42)		1,075	1,075			
100246817	RIDGEFIELD	CT		10/15/2025		1,239		(46)			(46)		1,193	1,193			
100273987	BIG BEAR LAKE	CA		01/26/2026		1,876		(28)			(28)		1,848	1,848			
100254963	MILLBURN	NJ		11/17/2025		1,899		(61)			(61)		1,838	1,838			
100156405	MIAMI	FL		06/24/2024		3,034		(34)			(34)		3,000	3,000			
100238711	SPICEWOOD	TX		09/22/2025		1,439		(67)			(67)		1,372	1,372			
100151504	ORLANDO	FL		05/10/2024		1,792		(39)			(39)		1,753	1,753			
100195635	DOWNEY	CA		02/24/2025		1,669		(78)			(78)		1,591	1,591			
100201697	SAN JOSE	CA		03/18/2025		313,421		(9,853)			(9,853)		303,568	303,568			
100244946	KISSIMMEE	FL		09/29/2025		1,728		(59)			(59)		1,669	1,669			
100180223	YUCCA VALLEY	CA		11/25/2024		1,843		(32)			(32)		1,811	1,811			
100128868	LONG BEACH	CA		09/21/2023		1,693		(1)			(1)		1,692	1,692			
100247674	OXNARD	CA		10/29/2025		1,793		(53)			(53)		1,740	1,740			
100208985	TULALIP	WA		04/29/2025		4,148		(131)			(131)		4,017	4,017			
100238779	SODDY DAISY	TN		09/23/2025		1,028		(22)			(22)		1,006	1,006			
100204651	WAKEFIELD	MA		04/04/2025		1,813		(33)			(33)		1,780	1,780			
100229592	WALNUT	CA		08/15/2025		1,820		(37)			(37)		1,783	1,783			
100156544	BRENTWOOD	CA		06/24/2024		1,991		14			14		2,005	2,005			
100268468	CORONA	CA		12/29/2025		1,722		(43)			(43)		1,679	1,679			
100215769	CHARLESTON	SC		06/12/2025		1,839		(17)			(17)		1,822	1,822			
100209274	GOLD BAR	WA		04/29/2025		1,850		(28)			(28)		1,822	1,822			
100168542	BENICIA	CA		09/25/2024		1,712		(52)			(52)		1,660	1,660			
100163394	MORRO BAY	CA		09/27/2024		1,271		(36)			(36)		1,235	1,235			
100205591	SAINT GEORGE	UT		05/09/2025		1,917		(63)			(63)		1,854	1,854			
100243681	ONTARIO	CA		09/29/2025		1,823		(18)			(18)		1,805	1,805			
100151620	RENTON	WA		05/10/2024		1,733		(25)			(25)		1,708	1,708			
100272679	HESPERIA	CA		01/09/2026		3,906		(85)			(85)		3,821	3,821			
100192401	LEXINGTON	KY		02/07/2025		1,089		(24)			(24)		1,065	1,065			
100140851	SNELLVILLE	GA		03/06/2024		1,076		(38)			(38)		1,038	1,038			
100180129	YONKERS	NY		11/25/2024		2,757		(75)			(75)		2,682	2,682			
100139967	GATLINBURG	TN		01/09/2024		1,806		(43)			(43)		1,763	1,763			
100168666	LILBURN	GA		09/25/2024		34,074		(1,341)			(1,341)		32,733	32,733			
100131906	BEND	OR		10/13/2023		7,175		(34)			(34)		7,141	7,141			
100243671	CHULA VISTA	CA		09/29/2025		6,116		(168)			(168)		5,948	5,948			
100200266	HAWTHORNE	NJ		03/07/2025		5,516		(78)			(78)		5,438	5,438			
100115529	BOCA RATON	FL		07/19/2023		2,169		(64)			(64)		2,105	2,105			
100191308	RAHWAY	NJ		01/30/2025		2,236		(43)			(43)		2,193	2,193			
100219594	RESEDA	CA		07/07/2025		1,122		(32)			(32)		1,090	1,090			
100176637	PHOENIX	AZ		11/15/2024		1,838		(41)			(41)		1,797	1,797			
100212321	ST. CLOUD	FL		05/28/2025		1,722		3			3		1,725	1,725			
100202654	JERSEY CITY	NJ		03/24/2025		1,827		(33)			(33)		1,794	1,794			
100173398	MCKINNEY	TX		10/29/2024		1,450		(67)			(67)		1,383	1,383			
100191668	MCKINNEY	TX		01/31/2025		1,417		(25)			(25)		1,392	1,392			
100215867	WINTER PARK	CO		06/12/2025		1,882		(11)			(11)		1,871	1,871			
100147479	ANTIOCH	CA		04/03/2024		3,303		(97)			(97)		3,206	3,206			
100194621	OCEAN ISLE BEACH	NC		02/21/2025		2,118		41			41		2,159	2,159			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283683	LAS VEGAS	NV		03/13/2026		1,289		(18)			(18)		1,271	1,271			
100118957	PORT SAINT LUCIE	FL		07/27/2023		1,622		(68)			(68)		1,554	1,554			
100261687	BEND	OR		12/12/2025		1,702		(46)			(46)		1,656	1,656			
100142641	DOWNEY	CA		02/08/2024		1,948		(38)			(38)		1,910	1,910			
100208945	CORONA	CA		04/29/2025		1,758		(41)			(41)		1,717	1,717			
100080033	SAN JOSE	CA		04/08/2022		3,659		83			83		3,742	3,742			
100136919	WEST PALM BEACH	FL		11/28/2023		1,533		(27)			(27)		1,506	1,506			
100193483	WORCESTER	MA		02/10/2025		1,676		(36)			(36)		1,640	1,640			
100152416	SADDLE BROOK	NJ		05/17/2024		1,760		(26)			(26)		1,734	1,734			
100148131	FOLSOM	CA		04/10/2024		1,621		(18)			(18)		1,603	1,603			
100215907	LOS ANGELES	CA		06/16/2025		1,571		(16)			(16)		1,555	1,555			
100274028	HOSCHTON	GA		01/26/2026		1,583		(67)			(67)		1,516	1,516			
100283329	WHITMAN	MA		03/11/2026		6,385		(44)			(44)		6,341	6,341			
100258094	RANCHO CUCAMONGA	CA		11/26/2025		3,233		(143)			(143)		3,090	3,090			
100192322	RANCHO CUCAMONGA	CA		02/05/2025		2,156		(49)			(49)		2,107	2,107			
100117402	CHINO	CA		07/20/2023		2,641		(56)			(56)		2,585	2,585			
100212467	IRVINE	CA		05/27/2025		16,959		(154)			(154)		16,805	16,805			
100220940	SAN DIEGO	CA		07/18/2025		1,731		(42)			(42)		1,689	1,689			
100081543	SEATTLE	WA		03/18/2022		4,743		98			98		4,841	4,841			
100100412	MIDDLE VILLAGE	NY		04/27/2023		2,831		407			407		3,238	3,238			
100175681	GARDEN GROVE	CA		11/12/2024		1,893		(68)			(68)		1,825	1,825			
100189229	BEACH HAVEN	NJ		01/13/2025		1,767		(38)			(38)		1,729	1,729			
100088180	LONG BEACH	CA		10/25/2022		2,271		36			36		2,307	2,307			
100268474	BETHANY BEACH	DE		12/29/2025		1,890		(20)			(20)		1,870	1,870			
100226985	FRONT ROYAL	VA		07/30/2025		1,611		(68)			(68)		1,543	1,543			
100116336	OAKHURST	CA		07/20/2023		2,526		667			667		3,193	3,193			
100267031	OCEANSIDE	CA		12/23/2025		3,461		(70)			(70)		3,391	3,391			
100168056	PASADENA	CA		09/20/2024		1,797		(52)			(52)		1,745	1,745			
100190222	COSTA MESA	CA		01/21/2025		1,703		(43)			(43)		1,660	1,660			
100147562	GRANBURY	TX		04/03/2024		1,714		(48)			(48)		1,666	1,666			
100212073	SAN DIMAS	CA		05/22/2025		8,391		(212)			(212)		8,179	8,179			
100221078	PORT SAINT LUCIE	FL		07/18/2025		1,596		(53)			(53)		1,543	1,543			
100174732	EL CAJON	CA		10/31/2024		737		(32)			(32)		705	705			
100255777	FORKS	WA		11/24/2025		1,841		(29)			(29)		1,812	1,812			
100127474	PORTLAND	OR		09/08/2023		2,013		(2)			(2)		2,011	2,011			
100277309	WASHINGTON	DC		02/12/2026		1,699		(38)			(38)		1,661	1,661			
100268725	PIGEON FORGE	TN		12/29/2025		1,989		(22)			(22)		1,967	1,967			
100118719	AVONDALE ESTATES	GA		07/25/2023		980		(18)			(18)		962	962			
100268772	OAKLAND PARK	FL		12/29/2025		1,920		(34)			(34)		1,886	1,886			
100182693	REMER	MN		12/12/2024		1,773		(33)			(33)		1,740	1,740			
100189897	CHELSEA	MA		01/21/2025		1,852		1			1		1,853	1,853			
100119455	EL PORTAL	FL		07/31/2023		1,875		(16)			(16)		1,859	1,859			
100146601	COMMACK	NY		03/20/2024		1,803		6			6		1,809	1,809			
100175403	LAKE ELSINORE	CA		12/23/2024		1,375		(50)			(50)		1,325	1,325			
100180255	HUNTINGTON PARK	CA		11/25/2024		2,380		(60)			(60)		2,320	2,320			
100101936	BELL	CA		04/14/2023		1,384		(51)			(51)		1,333	1,333			
100189954	WESLEY CHAPEL	FL		01/21/2025		4,072		132			132		4,204	4,204			
100128372	CAPE CORAL	FL		09/15/2023		1,553		(47)			(47)		1,506	1,506			
100135282	BOZEMAN	MT		11/08/2023		1,875		28			28		1,903	1,903			
100207439	CORAL SPRINGS	FL		04/29/2025		1,621		(47)			(47)		1,574	1,574			
100143088	SAN DIEGO	CA		02/16/2024		2,099		(14)			(14)		2,085	2,085			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100258075	BARTLETT	IL		11/26/2025		1,675		(84)			(84)		1,591	1,591			
100176659	EL CAJON	CA		11/15/2024		1,861		(39)			(39)		1,822	1,822			
100177617	BROOKLYN	NY		01/16/2025		2,377		(53)			(53)		2,324	2,324			
100246260	NIANTIC	CT		10/10/2025		11,547		(373)			(373)		11,174	11,174			
100182529	LUDLOW	VT		12/12/2024		1,889		(25)			(25)		1,864	1,864			
100078654	BOISE	ID		02/02/2022		3,898		85			85		3,983	3,983			
500005406001A	ENSCHEDE	NLD		11/27/2024		302							302	229	(73)		(73)
100137385	SAINT GEORGE ISLAND	FL		12/05/2023		1,597		1			1		1,598	1,598			
100194358	W YELLOWSTONE	MT		02/14/2025		1,824		(53)			(53)		1,771	1,771			
100206531	MONTEBELLO	CA		04/22/2025		1,874		(28)			(28)		1,846	1,846			
100197658	CUTLER BAY	FL		02/26/2025		1,592		(44)			(44)		1,548	1,548			
100255860	JACKSONVILLE	FL		11/24/2025		1,084		(72)	1		(73)		1,011	1,011			
100191074	SAN FRANCISCO	CA		01/29/2025		47		(1)			(1)		46	46			
100209638	MARCO ISLAND	FL		05/02/2025		88,691		(1,243)			(1,243)		87,448	87,448			
100204877	MIAMI	FL		04/09/2025		1,798		(37)			(37)		1,761	1,761			
100176021	WYLIE	TX		12/20/2024		1,662		(55)			(55)		1,607	1,607			
100191321	BROOKLYN	NY		01/30/2025		10,032		(391)			(391)		9,641	9,641			
100154343	JOHNS CREEK	GA		06/12/2024		2,329		(15)			(15)		2,314	2,314			
100204758	RIVERSIDE	CA		04/09/2025		1,725		(46)			(46)		1,679	1,679			
100247629	SCOTTSDALE	AZ		10/29/2025		140		(3)			(3)		137	137			
100254028	LEANDER	TX		10/30/2025		1,724		(44)			(44)		1,680	1,680			
100265022	SCOTTSDALE	AZ		12/17/2025		1,716		(65)			(65)		1,651	1,651			
100201793	SCOTTSDALE	AZ		03/18/2025		3,081		(83)			(83)		2,998	2,998			
100238404	SEATTLE	WA		09/19/2025		1,681		(48)			(48)		1,633	1,633			
100159932	CUTLER BAY	FL		08/16/2024		1,614		(36)			(36)		1,578	1,578			
100268494	CAPE CORAL	FL		12/29/2025		1,805		(21)			(21)		1,784	1,784			
100148149	LONG BEACH	CA		05/15/2024		1,508		(75)			(75)		1,433	1,433			
100284536	JERSEY CITY	NJ		03/26/2026		2,424		(56)			(56)		2,368	2,368			
100179808	MIAMI	FL		11/21/2024		1,877		(41)			(41)		1,836	1,836			
100083655	BATTLE GROUND	WA		06/23/2022		2,274		(37)			(37)		2,237	2,237			
100192349	LOS ANGELES	CA		02/05/2025		1,662		(59)			(59)		1,603	1,603			
100179542	MARGATE CITY	NJ		11/21/2024		1,971		(20)			(20)		1,951	1,951			
5.00006E+11	STEENWIJK	NLD		07/31/2025		297							297	225	(72)		(72)
100276825	BERGEIJK	NLD		01/28/2026		212							212	152	(60)		(60)
100238265	VAN NUYS	CA		09/19/2025		1,491		(57)			(57)		1,434	1,434			
100169786	HAYWARD	CA		09/30/2024		1,895		(38)			(38)		1,857	1,857			
100204447	SAGLE	ID		04/03/2025		1,669		(58)			(58)		1,611	1,611			
100167137	DENVER	CO		09/13/2024		1,581		(8)			(8)		1,573	1,573			
100255676	HURRICANE	UT		11/24/2025		2,542		(34)			(34)		2,508	2,508			
100213869	SUNRIVER	OR		05/29/2025		1,593		(43)			(43)		1,550	1,550			
100162550	INGLEWOOD	CA		08/12/2024		1,833		(18)			(18)		1,815	1,815			
100164207	LADERA RANCH	CA		08/21/2024		1,870		(3)			(3)		1,867	1,867			
100209285	SAINT GEORGE ISLAND	FL		04/29/2025		1,848		(46)			(46)		1,802	1,802			
100107832	PARKLAND	FL		05/19/2023		1,254		(22)			(22)		1,232	1,232			
100067959	LIVERMORE	CA		09/23/2021		4,066		(25)			(25)		4,041	4,041			
100209701	WALDWICK	NJ		05/05/2025		1,840		(39)			(39)		1,801	1,801			
100071531	CARLSBAD	CA		10/14/2021		4,113		(92)			(92)		4,021	4,021			
100151690	OCEANSIDE	CA		05/10/2024		1,812		(32)			(32)		1,780	1,780			
100134312	LAKE WORTH	FL		10/27/2023		1,774		14			14		1,788	1,788			
100141887	LOS ANGELES	CA		03/27/2024		1,539		(15)			(15)		1,524	1,524			
100246177	PINEHURST	NC		10/08/2025		1,929		(66)			(66)		1,863	1,863			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160419	BERKELEY	CA		07/19/2024		1,728		(64)			(64)		1,664	1,664			
100142396	PORT MONMOUTH	NJ		02/02/2024		662							662	662			
100165717	LEESBURG	VA		08/29/2024		9,068		(304)			(304)		8,764	8,764			
100182179	FRISCO	NC		12/12/2024		1,730		(31)			(31)		1,699	1,699			
100185966	PEMBROKE PINES	FL		12/26/2024		7,704		(251)			(251)		7,453	7,453			
100153260	BOULDER	CO		05/30/2024		2,501		(23)			(23)		2,478	2,478			
100185232	FINKSBURG	MD		01/24/2025		3,408		(98)			(98)		3,310	3,310			
100211550	NORWALK	CA		06/05/2025		1,996		(63)			(63)		1,933	1,933			
100254051	CEDAR GROVE	NJ		10/30/2025		2,037		(5)			(5)		2,032	2,032			
100185202	LUTZ	FL		01/24/2025		1,744		(33)			(33)		1,711	1,711			
100215469	MURRIETA	CA		06/12/2025		1,633		(35)			(35)		1,598	1,598			
100080351	SAN JOSE	CA		02/28/2022		3,758		(32)			(32)		3,726	3,726			
100176889	SALADO	TX		11/15/2024		1,831		(63)			(63)		1,768	1,768			
100273181	SEATTLE	WA		01/15/2026		1,864		(28)			(28)		1,836	1,836			
100195341	WEST YARMOUTH	MA		02/24/2025		2,295		8			8		2,303	2,303			
100134984	LOS ANGELES	CA		10/30/2023		2,236		(20)			(20)		2,216	2,216			
100203028	LAKE ARROWHEAD	CA		04/25/2025		1,620		(61)			(61)		1,559	1,559			
100152430	WASHINGTON	DC		05/17/2024		1,740		(41)			(41)		1,699	1,699			
100118847	BAINBRIDGE ISLAND	WA		08/30/2023		1,982		(15)			(15)		1,967	1,967			
100157841	MINERAL BLUFF	GA		07/09/2024		1,687		(13)			(13)		1,674	1,674			
100228787	LONG BEACH	CA		08/12/2025		3,457		(91)			(91)		3,366	3,366			
100201256	WALPOLE	MA		03/12/2025		1,840		(47)			(47)		1,793	1,793			
100080937	GLENDALE	CA		04/01/2022		3,541		(88)			(88)		3,453	3,453			
100211477	STANTON	CA		05/16/2025		1,609		(32)			(32)		1,577	1,577			
100265005	ORLANDO	FL		12/17/2025		1,672		(70)			(70)		1,602	1,602			
100206305	GRANITE SHOALS	TX		04/17/2025		19,163		(268)			(268)		18,895	18,895			
100238645	HEWLETT	NY		09/19/2025		1,693		(64)			(64)		1,629	1,629			
100261597	SAN GABRIEL	CA		12/15/2025		1,783		(66)			(66)		1,717	1,717			
100102675	BROOKLYN	NY		06/22/2023		1,503		(68)			(68)		1,435	1,435			
100140582	RANCHO MISSION VIEJO	CA		01/19/2024		2,039		53			53		2,092	2,092			
100156615	NAGS HEAD	NC		06/24/2024		1,851		(29)			(29)		1,822	1,822			
100246270	SACRAMENTO	CA		10/10/2025		1,762		(52)			(52)		1,710	1,710			
100108236	RIALTO	CA		05/24/2023		1,621		(43)			(43)		1,578	1,578			
100254712	ORLANDO	FL		11/13/2025		2,190		(44)			(44)		2,146	2,146			
100163603	DENVER	CO		08/15/2024		3,555		37			37		3,592	3,592			
100117090	PANORAMA CITY	CA		07/20/2023		2,370		151			151		2,521	2,521			
100135052	MIAMI	FL		11/01/2023		561		50	1		49		610	610			
100132804	SPRING VALLEY	CA		11/03/2023		1,791		34			34		1,825	1,825			
100202802	OAKLAND	MD		03/24/2025		1,655		(48)			(48)		1,607	1,607			
100201062	BURBANK	CA		03/12/2025		1,768		(37)			(37)		1,731	1,731			
100176117	RANCHO CORDOVA	CA		12/20/2024		1,485		(53)			(53)		1,432	1,432			
100149735	SPRING VALLEY	NY		04/26/2024		1,797		(86)			(86)		1,711	1,711			
100261628	ARNOLDS PARK	IA		12/12/2025		1,178		(37)			(37)		1,141	1,141			
100235201	PRESCOTT	AZ		08/28/2025		1,694		(66)			(66)		1,628	1,628			
100167088	RODANTHE	NC		09/13/2024		578		17			17		595	595			
100204474	NEW ORLEANS	LA		04/04/2025		1,803		(33)			(33)		1,770	1,770			
100277255	SAN BERNARDINO	CA		02/10/2026		1,810							1,810	1,810			
100162263	WELLINGTON	FL		09/06/2024		1,328		(40)			(40)		1,288	1,288			
100138333	COLLEGE POINT	NY		12/18/2023		3,011		916			916		3,927	3,927			
100148652	CHULA VISTA	CA		04/15/2024		1,928		(30)			(30)		1,898	1,898			
100109127	SILVER SPRING	MD		06/05/2023		1,814		(18)			(18)		1,796	1,796			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010053838	AKRON	OH		06/20/2023		1,708		(52)			(52)		1,656	1,656			
100181357	VAN NUYS	CA		12/06/2024		1,827		(55)			(55)		1,772	1,772			
100086245	CUMMING	GA		09/29/2022		3,895		(50)			(50)		3,845	3,845			
100128851	PALM BEACH GARDENS	FL		09/21/2023		1,803		(34)			(34)		1,769	1,769			
100164380	SALISBURY	NC		08/21/2024		1,866		(32)			(32)		1,834	1,834			
100080903	UPLAND	CA		03/10/2022		8,813		(254)			(254)		8,559	8,559			
100245265	REHOBOTH BEACH	DE		10/06/2025		1,811		(77)			(77)		1,734	1,734			
100246129	HAMMONTON	NJ		10/08/2025		1,613		(60)			(60)		1,553	1,553			
100276951	FAIRPLAY	CO		01/30/2026		1,753		(60)			(60)		1,693	1,693			
100198261	KAILUA KONA	HI		02/28/2025		13,164		(470)			(470)		12,694	12,694			
100152185	BONITA SPRINGS	FL		05/17/2024		2,086		76			76		2,162	2,162			
100161421	LAKESIDE	CA		07/29/2024		2,449		(19)			(19)		2,430	2,430			
100179935	LEANDER	TX		11/25/2024		2,149		144			144		2,293	2,293			
100163408	DULUTH	GA		09/27/2024		1,297		(25)			(25)		1,272	1,272			
100129224	SEDONA	AZ		11/03/2023		1,799		(8)			(8)		1,791	1,791			
100118025	ONTARIO	CA		07/20/2023		2,543		(73)			(73)		2,470	2,470			
100229214	SAINT GEORGE ISLAND	FL		08/13/2025		1,664		(65)			(65)		1,599	1,599			
100168007	REVERE	MA		09/20/2024		1,775		(95)			(95)		1,680	1,680			
100165737	ROBSTOWN	TX		08/29/2024		1,632		(24)			(24)		1,608	1,608			
100212314	MURRIETA	CA		05/28/2025		1,639		(46)			(46)		1,593	1,593			
100152574	SISTERS	OR		05/17/2024		1,779		6			6		1,785	1,785			
100272146	HELENA	MT		01/08/2026		1,844		(34)			(34)		1,810	1,810			
100172825	MINNEAPOLIS	MN		12/06/2024		2,721		(75)			(75)		2,646	2,646			
100202642	NEW HARBOR	ME		03/24/2025		1,867		(18)			(18)		1,849	1,849			
100216062	FALLBROOK	CA		06/17/2025		1,681		(79)			(79)		1,602	1,602			
100090699	FAR ROCKAWAY	NY		12/29/2022		1,877		(61)			(61)		1,816	1,816			
100086038	EWA BEACH	HI		08/24/2022		2,979		(46)			(46)		2,933	2,933			
100245290	RALEIGH	NC		10/06/2025		1,819		(65)			(65)		1,754	1,754			
100169216	BROOKLYN	NY		09/27/2024		1,831		10			10		1,841	1,841			
100080052	ARCADIA	CA		04/25/2022		3,680		123			123		3,803	3,803			
100071932	FORT LAUDERDALE	FL		11/19/2021		3,976		(117)			(117)		3,859	3,859			
100229139	MC GAHEYSVILLE	VA		08/14/2025		1,560		(38)			(38)		1,522	1,522			
100267088	LA PUENTE	CA		12/23/2025		1,939		(43)			(43)		1,896	1,896			
100073558	OCEANSIDE	CA		11/19/2021		1,564		(52)			(52)		1,512	1,512			
100276996	SAN MARCOS	CA		01/30/2026		1,701		(48)			(48)		1,653	1,653			
100162015	BAITING HOLLOW	NY		07/31/2024		1,671		(53)			(53)		1,618	1,618			
100152386	COTUIT	MA		05/17/2024		1,920		9			9		1,929	1,929			
100182354	NARRAGANSETT	RI		12/12/2024		1,842		(16)			(16)		1,826	1,826			
100202206	RESEDA	CA		04/17/2025		2,030		(41)			(41)		1,989	1,989			
100189641	GILBERT	AZ		01/17/2025		1,841		(55)			(55)		1,786	1,786			
100265529	RIVERSIDE	CA		12/19/2025		1,066		(68)			(68)		998	998			
100175540	BRADENTON	FL		11/08/2024		1,868		(46)			(46)		1,822	1,822			
100171425	OCEAN CITY	NJ		10/16/2024		2,314		(66)			(66)		2,248	2,248			
100071982	LOS ANGELES	CA		10/29/2021		2,062		(89)			(89)		1,973	1,973			
100172716	OXNARD	CA		11/21/2024		1,934		(38)			(38)		1,896	1,896			
100161836	EAST ELMHURST	NY		07/31/2024		1,775		(80)			(80)		1,695	1,695			
100245936	PEACHTREE CORNERS	GA		11/06/2025		1,846		38			38		1,884	1,884			
100214830	ONTARIO	CA		06/11/2025		1,755		(8)			(8)		1,747	1,747			
100082471	STOCKTON	CA		04/22/2022		3,625		28			28		3,653	3,653			
100229575	AUSTIN	TX		08/15/2025		1,723		(26)			(26)		1,697	1,697			
100200548	GROVER BEACH	CA		03/11/2025		1,868		(28)			(28)		1,840	1,840			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216420	SALINAS	CA		06/20/2025		1,481		(69)			(69)		1,412	1,412			
100166173	EMERALD ISLE	NC		09/09/2024		1,808		(45)			(45)		1,763	1,763			
100193791	CARLSBAD	CA		02/10/2025		1,310		(57)			(57)		1,253	1,253			
100220463	BOURNE	MA		07/15/2025		1,834		(43)			(43)		1,791	1,791			
100077974	SAN RAFAEL	CA		01/13/2022		5,333		(205)			(205)		5,128	5,128			
100154191	RANCHO CUCAMONGA	CA		07/11/2024		3,273		(74)			(74)		3,199	3,199			
100168087	LADERA RANCH	CA		09/20/2024		1,892		(25)			(25)		1,867	1,867			
100150571	BROKEN BOW	OK		05/03/2024		1,280		(19)			(19)		1,261	1,261			
100102624	MIAMI SHORES	FL		06/22/2023		1,733		(70)			(70)		1,663	1,663			
100143083	PORTLAND	OR		02/16/2024		1,927		(2)			(2)		1,925	1,925			
100151653	GARDEN CITY	UT		05/10/2024		2,149		17			17		2,166	2,166			
100129483	SPRING VALLEY	NY		09/29/2023		2,237		45			45		2,282	2,282			
100099929	BEND	OR		03/28/2023		1,561		(19)			(19)		1,542	1,542			
100179377	ESCONDIDO	CA		12/27/2024		1,639		(54)			(54)		1,585	1,585			
100267299	MIAMI	FL		12/24/2025		1,763		(74)			(74)		1,689	1,689			
100211608	LAWRENCEVILLE	GA		06/23/2025		4,644		(128)			(128)		4,516	4,516			
100159881	COOPER CITY	FL		08/16/2024		1,679		(40)			(40)		1,639	1,639			
100226603	RANCHO CUCAMONGA	CA		07/30/2025		1,491		(70)			(70)		1,421	1,421			
100211580	CHINO	CA		06/23/2025		286		(1)			(1)		285	285			
100146888	KRUM	TX		03/26/2024		1,930		(7)			(7)		1,923	1,923			
100254195	SHIP BOTTOM	NJ		11/06/2025		1,553		(56)			(56)		1,497	1,497			
100152957	CORAL SPRINGS	FL		06/27/2024		948		(32)			(32)		916	916			
100080362	BONITA	CA		02/28/2022		3,624		(49)			(49)		3,575	3,575			
100215427	SAN LEANDRO	CA		06/12/2025		1,702		(47)			(47)		1,655	1,655			
100229918	PASADENA	CA		08/18/2025		1,942		21			21		1,963	1,963			
100245262	SACRAMENTO	CA		10/06/2025		1,794		(78)			(78)		1,716	1,716			
5.00008E+11	WESTERHOVEN	NLD		03/27/2026		(89)							(89)		89		89
100154638	LA MIRADA	CA		07/19/2024		2,024		(21)			(21)		2,003	2,003			
100215001	SAN JOSE	CA		06/11/2025		1,624		(47)			(47)		1,577	1,577			
100247222	POST FALLS	ID		10/23/2025		1,561		(38)			(38)		1,523	1,523			
100238648	VAN NUYS	CA		09/19/2025		1,637		(55)			(55)		1,582	1,582			
100154569	DALLAS	TX		06/14/2024		1,819		(34)			(34)		1,785	1,785			
100152940	LAS CRUCES	NM		06/27/2024		1,809		(24)			(24)		1,785	1,785			
100102620	CAMARILLO	CA		06/22/2023		1,861		(42)			(42)		1,819	1,819			
403054996	TERRE HAUTE	IN		03/06/2025		1,706		(114)			(114)		1,592	1,592			
100220547	NEW SMYRNA	FL		07/15/2025		1,594		(55)			(55)		1,539	1,539			
100119731	STATEN ISLAND	NY		08/08/2023		1,893		(40)			(40)		1,853	1,853			
100226818	LAKEWOOD	NJ		07/30/2025		1,688		(35)			(35)		1,653	1,653			
100244743	GRAND LAKE	CO		09/29/2025		1,891		(31)			(31)		1,860	1,860			
100176674	SEAFORD	NY		11/15/2024		1,419		(40)			(40)		1,379	1,379			
100148465	SUNSET BEACH	NC		04/12/2024		1,941		(35)			(35)		1,906	1,906			
100182712	SARATOGA SPRINGS	UT		12/12/2024		1,579		(48)			(48)		1,531	1,531			
100207025	ANTIOCH	CA		04/24/2025		1,601		(41)			(41)		1,560	1,560			
100158745	ROANOKE	VA		07/10/2024		1,769		(26)			(26)		1,743	1,743			
100180394	HAYWARD	CA		11/25/2024		2,101		34			34		2,135	2,135			
100226946	THOUSAND OAKS	CA		07/30/2025		1,935		(5)			(5)		1,930	1,930			
100190940	CARMICHAEL	CA		01/28/2025		1,631		(34)			(34)		1,597	1,597			
100189953	ELKHART LAKE	WI		01/21/2025		1,665		(33)			(33)		1,632	1,632			
100162049	PALM BEACH GARDENS	FL		07/31/2024		3,276		(76)			(76)		3,200	3,200			
100134523	ROSEDALE	NY		10/30/2023		1,420		(8)			(8)		1,412	1,412			
100176750	GROVER BEACH	CA		11/15/2024		2,094		(20)			(20)		2,074	2,074			

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100177345	WINCHESTER	CA		01/16/2025		1,931							1,931	1,931			
100139976	ATLANTA	GA		01/09/2024		1,952		(21)			(21)		1,931	1,931			
100218834	BRADENTON	FL		06/27/2025		1,926		12			12		1,938	1,938			
100255356	CANYON LAKE	CA		11/24/2025		1,912		(22)			(22)		1,890	1,890			
100277205	LOS ANGELES	CA		02/10/2026		1,819		25			25		1,844	1,844			
100164859	SAN GABRIEL	CA		08/26/2024		2,322		(62)			(62)		2,260	2,260			
100134629	VAN NUYS	CA		10/30/2023		7,298		(81)			(81)		7,217	7,217			
100116290	ONTARIO	CA		07/20/2023		2,844		700			700		3,544	3,544			
100245338	MADISONVILLE	LA		10/06/2025		1,743		(73)			(73)		1,670	1,670			
100165355	MURRIETA	CA		08/29/2024		1,572		(56)			(56)		1,516	1,516			
100119744	YONKERS	NY		08/08/2023		1,713		(29)			(29)		1,684	1,684			
100245405	SAN DIEGO	CA		10/06/2025		1,778		(65)			(65)		1,713	1,713			
100117719	ESCONDIDO	CA		07/20/2023		1,668		(17)			(17)		1,651	1,651			
100211967	BAKERSFIELD	CA		05/22/2025		1,320		(16)			(16)		1,304	1,304			
100189157	TACOMA	WA		01/13/2025		1,772		(44)			(44)		1,728	1,728			
100221623	CONYERS	GA		07/23/2025		1,569		(40)			(40)		1,529	1,529			
100229161	FORDS	NJ		08/14/2025		1,865		(2)			(2)		1,863	1,863			
100167503	PARKLAND	FL		10/31/2024		33,767		(451)			(451)		33,316	33,316			
100116138	SOUTH SAN FRANCISCO	CA		07/20/2023		3,898		35			35		3,933	3,933			
100219004	PEORIA	AZ		06/27/2025		1,729		(8)			(8)		1,721	1,721			
100151222	FRANKLIN	MA		05/10/2024		2,164		11			11		2,175	2,175			
100282328	YACHATS	OR		02/27/2026		1,093		(28)			(28)		1,065	1,065			
100078337	MIAMI	FL		02/10/2022		3,147		(94)			(94)		3,053	3,053			
100277343	VALENCIA	CA		02/12/2026		2,337		(32)			(32)		2,305	2,305			
100167457	LONG BEACH	CA		09/16/2024		2,099		(70)			(70)		2,029	2,029			
100168596	KILL DEVIL HILLS	NC		09/25/2024		1,651		(25)			(25)		1,626	1,626			
100174180	FLORENCE	AL		10/31/2024		1,963		(79)			(79)		1,884	1,884			
100087233	LAS VEGAS	NV		10/25/2022		1,712		47			47		1,759	1,759			
100203013	CANTON	GA		04/25/2025		1,813		(28)			(28)		1,785	1,785			
100247308	PLACENTIA	CA		10/24/2025		805		(33)			(33)		772	772			
100119614	LONG BEACH	CA		07/31/2023		4,832		(45)			(45)		4,787	4,787			
4010054178	MIDDLE RIVER	MD		08/24/2023		1,964		(38)			(38)		1,926	1,926			
100189813	MIAMI	FL		01/21/2025		6,838		(64)			(64)		6,774	6,774			
100203136	SAN DIEGO	CA		03/27/2025		1,732		(59)			(59)		1,673	1,673			
100080897	FRISCO	TX		03/10/2022		4,545		(117)			(117)		4,428	4,428			
100206884	FALLBROOK	CA		04/24/2025		1,401		(66)			(66)		1,335	1,335			
100190997	ARGYLE	TX		01/29/2025		1,542		(37)			(37)		1,505	1,505			
100118763	NEWPORT BEACH	CA		07/25/2023		1,950		(58)			(58)		1,892	1,892			
100175111	RANCHO CUCAMONGA	CA		11/05/2024		1,941		(10)			(10)		1,931	1,931			
100272982	AUSTIN	TX		01/15/2026		1,847		(28)			(28)		1,819	1,819			
100169062	MIAMI LAKES	FL		09/27/2024		2,011		(31)			(31)		1,980	1,980			
100079977	WALNUT	CA		04/25/2022		3,612		80			80		3,692	3,692			
100188651	KIHEI	HI		02/10/2025		1,997		(57)			(57)		1,940	1,940			
100148897	PORT ARANSAS	TX		04/17/2024		1,903		(33)			(33)		1,870	1,870			
100138061	LAKE ELSINORE	CA		12/13/2023		1,431		(14)			(14)		1,417	1,417			
100118631	FRAMINGHAM	MA		07/25/2023		1,398		(31)			(31)		1,367	1,367			
100255724	ANAHEIM	CA		11/24/2025		1,871		(41)			(41)		1,830	1,830			
403022992	CHICAGO	IL		03/06/2025		3,466		(34)			(34)		3,432	3,432			
100195610	SALINAS	CA		02/24/2025		931		(24)			(24)		907	907			
100184953	MIAMI	FL		12/19/2024		1,655		(49)			(49)		1,606	1,606			
100171354	EASTVALE	CA		10/16/2024		1,860		(65)			(65)		1,795	1,795			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116303	CORONA	CA		07/20/2023		2,665		547			547		3,212	3,212			
100272453	SANTA CLARITA	CA		01/08/2026		1,699		3			3		1,702	1,702			
100103802	JERSEY CITY	NJ		05/10/2023		2,171		(50)			(50)		2,121	2,121			
100214779	WEST JORDAN	UT		06/11/2025		1,608		(53)			(53)		1,555	1,555			
100174014	HONOLULU	HI		10/31/2024		1,833		(43)			(43)		1,790	1,790			
100091371	NAPLES	FL		02/22/2023		1,921		(5)			(5)		1,916	1,916			
100268353	HILTON HEAD ISLAND	SC		12/29/2025		1,244		(36)			(36)		1,208	1,208			
100207380	NASHVILLE	TN		04/29/2025		4,115		(131)			(131)		3,984	3,984			
100117274	ROSEDALE	NY		07/20/2023		1,923		106			106		2,029	2,029			
100189459	NAPLES	FL		01/15/2025		1,483		(51)			(51)		1,432	1,432			
100195664	MIAMI	FL		02/24/2025		6,678		(148)			(148)		6,530	6,530			
100175664	CARSON	CA		11/12/2024		1,383		(64)			(64)		1,319	1,319			
100282109	BULVERDE	TX		02/27/2026		2,596		27			27		2,623	2,623			
100202579	RIVERSIDE	CA		03/21/2025		1,518		(71)			(71)		1,447	1,447			
100219643	BEVERLY	MA		07/07/2025		1,789		(56)			(56)		1,733	1,733			
100194767	AUSTIN	TX		02/21/2025		1,661		(35)			(35)		1,626	1,626			
100229113	SAINT AUGUSTINE	FL		08/14/2025		1,491		(42)			(42)		1,449	1,449			
100180725	MIAMI	FL		11/26/2024		4,361		(196)			(196)		4,165	4,165			
100256445	ROSEMEAD	CA		11/25/2025		1,774		(62)			(62)		1,712	1,712			
100147848	WESTMINSTER	CA		04/08/2024		1,921		(23)			(23)		1,898	1,898			
100201844	COACHELLA	CA		03/18/2025		518		(24)			(24)		494	494			
100226726	REXBURG	ID		07/30/2025		1,720		(45)			(45)		1,675	1,675			
100216422	ELLICOTT CITY	MD		06/20/2025		6,870		(137)			(137)		6,733	6,733			
100238275	FALLBROOK	CA		09/19/2025		1,550		(61)			(61)		1,489	1,489			
100204935	EVERETT	WA		04/10/2025		1,718		(37)			(37)		1,681	1,681			
100103811	MOUNT VERNON	NY		05/10/2023		1,807		(28)			(28)		1,779	1,779			
100215452	HAYWARD	CA		06/12/2025		6,285		(166)			(166)		6,119	6,119			
100065763	SANTA ANA	CA		07/28/2021		3,830		(80)			(80)		3,750	3,750			
100068260	ARCADIA	CA		08/25/2021		3,814		(64)			(64)		3,750	3,750			
100091017	LOS ANGELES	CA		01/31/2023		1,408		(40)			(40)		1,368	1,368			
100065734	WASHINGTON	DC		07/28/2021		4,096		82			82		4,178	4,178			
100246544	PENSACOLA	FL		10/10/2025		6,909		(500)			(500)		6,409	6,409			
100146635	RICHWOOD	TX		03/20/2024		1,350		(43)			(43)		1,307	1,307			
100244776	GRANADA HILLS	CA		09/29/2025		1,729		(48)			(48)		1,681	1,681			
100245058	LAKEWOOD	NJ		09/30/2025		1,680		4			4		1,684	1,684			
100257016	CUDJOE KEY	FL		11/26/2025		1,611		(70)			(70)		1,541	1,541			
100273825	SAN DIEGO	CA		01/23/2026		1,577		(36)			(36)		1,541	1,541			
100148475	LONG BEACH	CA		04/12/2024		1,691		(64)			(64)		1,627	1,627			
100236199	SAN DIEGO	CA		09/10/2025		1,495		(39)			(39)		1,456	1,456			
100181242	LOS ANGELES	CA		12/06/2024		1,589		(40)			(40)		1,549	1,549			
100245743	MIDLAND	MI		10/06/2025		1,550		(52)			(52)		1,498	1,498			
100185758	DANVILLE	CA		12/23/2024		3,045		(48)			(48)		2,997	2,997			
100173131	SOUTH LAKE TAHOE	CA		10/30/2024		15,870		(147)			(147)		15,723	15,723			
100115448	LOS ANGELES	CA		07/17/2023		1,990		(18)			(18)		1,972	1,972			
100214006	MIAMI BEACH	FL		05/29/2025		3,375		(103)			(103)		3,272	3,272			
100238334	GLENDALE	CA		09/19/2025		1,237		(6)			(6)		1,231	1,231			
100159837	MIAMI	FL		08/16/2024		1,685		(92)			(92)		1,593	1,593			
100081367	SANTA MONICA	CA		03/18/2022		7,617		297			297		7,914	7,914			
100081154	JACKSON	NJ		03/18/2022		3,588		25			25		3,613	3,613			
100166166	DES MOINES	WA		09/09/2024		4,461		(61)			(61)		4,400	4,400			
100211708	SARASOTA	FL		05/19/2025		1,843		(23)			(23)		1,820	1,820			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236154	TRUCKEE	CA		09/10/2025		1,470		(21)			(21)		1,449	1,449			
100176012	ARROYO GRANDE	CA		12/20/2024		2,088		(31)			(31)		2,057	2,057			
100083463	WILMINGTON	CA		06/02/2022		532		(2)			(2)		530	530			
100255514	HAVERHILL	MA		11/24/2025		2,111		(51)			(51)		2,060	2,060			
100226854	WINCHESTER	CA		07/30/2025		1,765		(45)			(45)		1,720	1,720			
100099739	YONKERS	NY		02/28/2023		1,820		(33)			(33)		1,787	1,787			
100246862	SANTA ANA	CA		10/17/2025		1,754		(46)			(46)		1,708	1,708			
100154075	MONTEBELLO	CA		06/06/2024		2,489		(35)			(35)		2,454	2,454			
100182549	REDLANDS	CA		12/12/2024		1,918		(6)			(6)		1,912	1,912			
100243361	CORONA	CA		09/26/2025		1,441		(65)			(65)		1,376	1,376			
100132689	CHATSWORTH	CA		11/03/2023		3,639		(64)			(64)		3,575	3,575			
100206812	NEW YORK	NY		04/23/2025		4,181		(197)			(197)		3,984	3,984			
100100414	GLENEDEN BEACH	OR		04/27/2023		2,800		282			282		3,082	3,082			
100246484	ST GEORGE	UT		10/10/2025		1,610		(50)			(50)		1,560	1,560			
100116328	THOUSAND OAKS	CA		07/20/2023		3,041		776			776		3,817	3,817			
100103371	IRVINE	CA		06/16/2023		1,873		(34)			(34)		1,839	1,839			
100235782	SACRAMENTO	CA		09/22/2025		150							150	150			
100215004	CLIVE	IA		06/11/2025		1,577		(23)			(23)		1,554	1,554			
100180757	SILVER SPRING	MD		11/26/2024		1,770		(75)			(75)		1,695	1,695			
100220844	NUTLEY	NJ		07/18/2025		1,757		26			26		1,783	1,783			
100238771	PALM HARBOR	FL		09/22/2025		1,513		(54)			(54)		1,459	1,459			
100269005	NEW TAZEWELL	TN		12/29/2025		1,791		(23)			(23)		1,768	1,768			
100165352	VERNAL	UT		08/29/2024		1,582		(40)			(40)		1,542	1,542			
100216682	HAYWARD	CA		06/23/2025		1,669		(38)			(38)		1,631	1,631			
100116355	PALISADES PARK	NJ		07/20/2023		5,682		1,293			1,293		6,975	6,975			
100172907	LOS ANGELES	CA		10/25/2024		1,494		(35)			(35)		1,459	1,459			
100284534	TRABUCO CANYON	CA		03/26/2026		1,886		(43)			(43)		1,843	1,843			
100165770	SANIBEL	FL		08/29/2024		1,672		(5)			(5)		1,667	1,667			
100087993	MARINA	CA		10/25/2022		1,790		(15)			(15)		1,775	1,775			
100115945	BOTHELL	WA		07/20/2023		2,025		(14)			(14)		2,011	2,011			
100218592	PATERSON	NJ		06/27/2025		1,739		(28)			(28)		1,711	1,711			
100151802	WASHINGTON	DC		05/10/2024		1,765		(11)			(11)		1,754	1,754			
100234905	OREM	UT		08/28/2025		1,749		(36)			(36)		1,713	1,713			
100253573	HAYWARD	CA		10/30/2025		1,856		(54)			(54)		1,802	1,802			
100115811	EVERETT	WA		07/20/2023		2,021		(6)			(6)		2,015	2,015			
100116305	BENJAMIN	UT		07/20/2023		2,681		658			658		3,339	3,339			
100176880	KILL DEVIL HILLS	NC		11/15/2024		1,723		(41)			(41)		1,682	1,682			
3300005535	PARAMUS	NJ		01/03/2025		655,424							655,424	655,424			
100159570	SAN DIEGO	CA		07/15/2024		1,488		(26)			(26)		1,462	1,462			
100216728	SALEM	UT		06/23/2025		1,633		(31)			(31)		1,602	1,602			
100255425	DALY CITY	CA		11/24/2025		1,754		(60)			(60)		1,694	1,694			
100261315	MAMMOTH LAKES	CA		12/08/2025		1,753		(59)			(59)		1,694	1,694			
100067784	FT LAUDERDALE	FL		09/23/2021		3,645		(128)			(128)		3,517	3,517			
100194261	N MYRTLE BEACH	SC		02/14/2025		1,675		(39)			(39)		1,636	1,636			
100139204	GLENDALE	CA		12/28/2023		1,501		(35)			(35)		1,466	1,466			
100216630	RENTON	WA		06/23/2025		1,866		13			13		1,879	1,879			
100120550	DOWNEY	CA		08/18/2023		1,864		(9)			(9)		1,855	1,855			
100261517	LA PUENTE	CA		12/12/2025		1,682		(39)			(39)		1,643	1,643			
100277599	KURE BEACH	NC		02/13/2026		1,702		(57)			(57)		1,645	1,645			
100166966	LOS ANGELES WOODLAND HILLS AR	CA		09/13/2024		3,130		(94)			(94)		3,036	3,036			
100273060	AURORA	CO		01/15/2026		1,785		(19)			(19)		1,766	1,766			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277374	GLENDALE	CA		02/12/2026		1,836		(27)			(27)		1,809	1,809			
100227109	BRUSH PRAIRIE	WA		07/30/2025		1,582		(41)			(41)		1,541	1,541			
100214100	SAN DIEGO	CA		05/30/2025		1,761		(38)			(38)		1,723	1,723			
100246276	SAN MATEO	CA		10/10/2025		82,119		(2,115)			(2,115)		80,004	80,004			
100210407	NASHVILLE	TN		05/12/2025		1,645		(71)			(71)		1,574	1,574			
100172965	FALLBROOK	CA		10/25/2024		12,004		(242)			(242)		11,762	11,762			
100283622	ANNAPOLIS	MD		03/13/2026		1,157		(39)			(39)		1,118	1,118			
100131825	LOS ANGELES	CA		10/06/2023		1,874		(4)			(4)		1,870	1,870			
100159199	ALBRIGHTSVILLE	PA		07/15/2024		1,758		(42)			(42)		1,716	1,716			
100142931	LOS ANGELES	CA		02/09/2024		1,782		(49)			(49)		1,733	1,733			
100190050	MCCALL	ID		01/21/2025		1,411		(43)			(43)		1,368	1,368			
100173125	PARADISE	CA		10/30/2024		1,582		(54)			(54)		1,528	1,528			
100186338	BETHANY BEACH	DE		12/30/2024		4,675		(36)			(36)		4,639	4,639			
100074468	SCOTTSDALE	AZ		12/02/2021		2,996		63			63		3,059	3,059			
100268942	GARDEN GROVE	CA		12/29/2025		2,940		(59)			(59)		2,881	2,881			
100214814	DUARTE	CA		06/11/2025		1,750		(20)			(20)		1,730	1,730			
100161939	RIVERSIDE	CA		07/31/2024		21,657		(52)			(52)		21,605	21,605			
100116368	TEMECULA	CA		07/20/2023		2,506		273			273		2,779	2,779			
100179852	JACKSONVILLE	FL		11/22/2024		9,328		(151)			(151)		9,177	9,177			
100283814	UPLAND	CA		03/16/2026		1,158		(58)			(58)		1,100	1,100			
100173778	WEST COVINA	CA		10/30/2024		8,584		(270)			(270)		8,314	8,314			
100160861	KIMBERLY	ID		07/24/2024		1,829		(33)			(33)		1,796	1,796			
100185346	LOS ANGELES	CA		12/20/2024		1,977		11			11		1,988	1,988			
100079808	ORANGE BEACH	AL		04/08/2022		2,594		(91)			(91)		2,503	2,503			
100180646	RANCHO CUCAMONGA	CA		11/26/2024		1,324		(44)			(44)		1,280	1,280			
100118816	OAKLAND PARK	FL		08/30/2023		1,831		(7)			(7)		1,824	1,824			
100149478	LONG BEACH	CA		04/24/2024		5,347		(139)			(139)		5,208	5,208			
100244510	OCEANSIDE	CA		09/29/2025		1,872		(42)			(42)		1,830	1,830			
100235070	JOHNS CREEK	GA		08/28/2025		1,714		(48)			(48)		1,666	1,666			
100221482	MOUNTAIN HOUSE	CA		07/22/2025		1,969		(67)			(67)		1,902	1,902			
100191773	MIRAMAR	FL		01/31/2025		1,625		(35)			(35)		1,590	1,590			
100131790	LOS ANGELES	CA		10/06/2023		1,923		16			16		1,939	1,939			
100272833	SEATTLE	WA		01/13/2026		1,783		(59)			(59)		1,724	1,724			
100162044	MIAMI	FL		07/31/2024		1,326		(37)			(37)		1,289	1,289			
100129954	MIAMI	FL		09/27/2023		1,621		(59)			(59)		1,562	1,562			
100171297	CHINO	CA		10/16/2024		1,704		(48)			(48)		1,656	1,656			
100087444	STATEN ISLAND	NY		10/25/2022		2,206		294			294		2,500	2,500			
100159222	EVERETT	MA		07/15/2024		1,898		(19)			(19)		1,879	1,879			
100247638	CORONA	CA		10/29/2025		1,780		(79)			(79)		1,701	1,701			
100188389	DILLON	CO		01/08/2025		2,433		(42)			(42)		2,391	2,391			
100206093	RENTON	WA		04/16/2025		1,821		(40)			(40)		1,781	1,781			
100170015	TOMS RIVER	NJ		11/08/2024		1,792		(46)			(46)		1,746	1,746			
100234717	SAN DIEGO	CA		08/28/2025		1,468		(84)			(84)		1,384	1,384			
100218692	ROUND ROCK	TX		06/27/2025		4,412		6			6		4,418	4,418			
100141855	ORLANDO	FL		03/27/2024		1,504		(41)			(41)		1,463	1,463			
100254867	LAKEWOOD	NJ		11/17/2025		1,714		(40)			(40)		1,674	1,674			
100244591	PASO ROBLES	CA		09/29/2025		1,589		(73)			(73)		1,516	1,516			
100174365	OXNARD	CA		10/31/2024		1,399		(26)			(26)		1,373	1,373			
100238589	IRVINE	CA		09/19/2025		4,367		(107)			(107)		4,260	4,260			
100168544	DENVER	CO		09/25/2024		1,849		(38)			(38)		1,811	1,811			
100282096	MILTON	GA		02/27/2026		1,256		(43)			(43)		1,213	1,213			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243144	LOS ANGELES	CA		09/26/2025		4,523		(109)			(109)		4,414	4,414			
100244722	HOCKESSIN	DE		09/29/2025		2,305		(54)			(54)		2,251	2,251			
100081346	FOUNTAIN VALLEY	CA		03/18/2022		3,709		34			34		3,743	3,743			
100226531	PORTER RANCH	CA		07/30/2025		1,644		(42)			(42)		1,602	1,602			
100190710	TRACY	CA		01/28/2025		2,346		(59)			(59)		2,287	2,287			
100177660	MATTHEWS	NC		01/16/2025		2,089		(98)			(98)		1,991	1,991			
100087513	FLUSHING	NY		10/25/2022		2,528		145			145		2,673	2,673			
100199117	HEMPSTEAD	NY		03/03/2025		1,439		(18)			(18)		1,421	1,421			
100173504	MONROE	NY		10/29/2024		1,488		(69)			(69)		1,419	1,419			
100191597	LEHI	UT		01/31/2025		1,747		(27)			(27)		1,720	1,720			
100175515	LOS ANGELES	CA		12/23/2024		1,749		(38)			(38)		1,711	1,711			
100192979	SEATTLE	WA		02/10/2025		1,871		6			6		1,877	1,877			
100143488	GRAND PRAIRIE	TX		02/21/2024		1,437		(32)			(32)		1,405	1,405			
100141743	GLEN COVE	NY		01/30/2024		1,055		(68)			(68)		987	987			
100253551	ANNAPOLIS	MD		10/30/2025		3,098		(114)			(114)		2,984	2,984			
100120268	APPLE VALLEY	CA		08/18/2023		1,857		(37)			(37)		1,820	1,820			
100228885	JERSEY CITY	NJ		08/12/2025		1,533		(35)			(35)		1,498	1,498			
100226839	MOUNT DESERT	ME		07/30/2025		1,549		(51)			(51)		1,498	1,498			
100099597	IONE	CA		04/06/2023		350,419		4,581			4,581		355,000	355,000			
100238696	MONTGOMERY	TX		09/22/2025		1,764		(2)			(2)		1,762	1,762			
100253394	BOCA RATON	FL		10/30/2025		4,368		(139)			(139)		4,229	4,229			
100255727	SAN JOSE	CA		11/24/2025		1,973		(23)			(23)		1,950	1,950			
100116914	MIAMI	FL		07/20/2023		2,443		501			501		2,944	2,944			
100189172	ROHNERT PARK	CA		01/13/2025		1,588		(51)			(51)		1,537	1,537			
100149472	NORWOOD	NJ		04/24/2024		2,011		(10)			(10)		2,001	2,001			
100261713	GLENDALE	AZ		12/12/2025		1,747		(50)			(50)		1,697	1,697			
100243752	SAN JOSE	CA		09/29/2025		1,706		(9)			(9)		1,697	1,697			
100079699	HOLLYWOOD	FL		04/08/2022		3,243		(66)			(66)		3,177	3,177			
100131650	MIAMI	FL		10/06/2023		1,987		17			17		2,004	2,004			
100167939	MANTECA	CA		09/20/2024		1,685		(38)			(38)		1,647	1,647			
100216651	LAHAINA	HI		06/23/2025		532		(8)			(8)		524	524			
100148161	HALLANDALE	FL		05/15/2024		1,817		(2)			(2)		1,815	1,815			
100101060	LAWRENCE	NY		04/28/2023		5,364		1,257			1,257		6,621	6,621			
100235307	SAN FRANCISCO	CA		08/29/2025		1,792		(31)			(31)		1,761	1,761			
100136619	LOS ANGELES	CA		11/22/2023		1,692		(2)			(2)		1,690	1,690			
100088232	MOUNT VERNON	NY		10/17/2022		1,980		(24)			(24)		1,956	1,956			
100173732	MIAMI	FL		10/30/2024		1,569		(69)			(69)		1,500	1,500			
100101910	LAKEHEAD	CA		04/06/2023		1,604		(39)			(39)		1,565	1,565			
100268361	BRAMBLETON	VA		12/29/2025		1,807		(38)			(38)		1,769	1,769			
100221193	BOSTON	MA		07/21/2025		2,732		(53)			(53)		2,679	2,679			
100237071	CARSON	CA		09/12/2025		1,830		(35)			(35)		1,795	1,795			
100138264	NORWALK	CA		12/15/2023		4,502		268			268		4,770	4,770			
100229555	NEW ORLEANS	LA		08/15/2025		1,738		(34)			(34)		1,704	1,704			
100180480	RICHMOND HILL	NY		11/26/2024		1,689		(55)			(55)		1,634	1,634			
100114665	MAYWOOD	CA		06/29/2023		1,988		12			12		2,000	2,000			
100272664	SAN JACINTO	CA		01/09/2026		845		(40)			(40)		805	805			
100120049	RICHMOND	TX		08/11/2023		5,114		138			138		5,252	5,252			
100238511	LAKE STEVENS	WA		09/19/2025		1,538		(52)			(52)		1,486	1,486			
100175302	SAN JOSE	CA		11/05/2024		1,966		(32)			(32)		1,934	1,934			
100253539	HOLDEN BEACH	NC		10/30/2025		1,890		(42)			(42)		1,848	1,848			
100243151	ORANGE	CA		09/26/2025		1,651		(53)			(53)		1,598	1,598			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213809	ANAHEIM	CA		05/29/2025		3,171		(89)			(89)		3,082	3,082			
100201298	EAST ELMHURST	NY		03/12/2025		830		12			12		842	842			
100179662	KINGS BEACH	CA		11/21/2024		1,769		(29)			(29)		1,740	1,740			
100214159	ASHBURN	VA		05/30/2025		1,784		(59)			(59)		1,725	1,725			
100134719	VAN NUYS AREA LOS ANGELES	CA		10/30/2023		1,457		(23)			(23)		1,434	1,434			
100078452	MOORESTOWN	NJ		01/25/2022		4,205		(59)			(59)		4,146	4,146			
100103637	MIAMI	FL		05/08/2023		1,635		(12)			(12)		1,623	1,623			
100109226	CORONA	CA		07/21/2023		4,967		(89)			(89)		4,878	4,878			
100235172	SAN MARCOS	CA		08/28/2025		1,737		(46)			(46)		1,691	1,691			
100136261	CAPE CHARLES	VA		11/20/2023		9,027		53			53		9,080	9,080			
100221263	SEATTLE	WA		07/21/2025		1,746		(34)			(34)		1,712	1,712			
100090325	HAWTHORNE	CA		01/06/2023		777		(24)			(24)		753	753			
100154578	SANTA CLARITA	CA		06/14/2024		1,370		(76)			(76)		1,294	1,294			
100261295	SUNRIVER	OR		12/08/2025		1,625		(22)			(22)		1,603	1,603			
100212495	HACIENDA HEIGHTS	CA		05/28/2025		1,737		14			14		1,751	1,751			
100212121	PALM DESERT	CA		05/22/2025		1,702		(22)			(22)		1,680	1,680			
100167085	NATIONAL CITY	CA		09/13/2024		1,607		(54)			(54)		1,553	1,553			
100166020	ANAHEIM	CA		09/06/2024		1,750		(29)			(29)		1,721	1,721			
100167769	RIDGEWOOD	NY		09/19/2024		1,748		(26)			(26)		1,722	1,722			
100182415	GOLDEN	CO		12/12/2024		2,033		45			45		2,078	2,078			
100174272	FORT LAUDERDALE	FL		10/31/2024		1,853		(30)			(30)		1,823	1,823			
100173087	COMPTON	CA		10/25/2024		1,667		(36)			(36)		1,631	1,631			
100126361	COLUMBIA	NJ		08/30/2023		1,462		(54)			(54)		1,408	1,408			
100272491	WASHINGTON	UT		01/08/2026		2,956		(69)			(69)		2,887	2,887			
100171640	PALM DESERT	CA		10/16/2024		1,857		(52)			(52)		1,805	1,805			
100071942	PASADENA	CA		11/19/2021		322		(22)			(22)		300	300			
100177292	LIBERTY LAKE	WA		01/16/2025		1,124		(34)			(34)		1,090	1,090			
100127473	SHIP BOTTOM	NJ		09/08/2023		1,880		(26)			(26)		1,854	1,854			
100206340	LYNN	MA		04/17/2025		1,720		(63)			(63)		1,657	1,657			
100185332	CAPE CHARLES	VA		12/20/2024		1,955		20			20		1,975	1,975			
100135412	HAYWARD	CA		11/13/2023		1,629		(6)			(6)		1,623	1,623			
100205851	CEDAR CITY	UT		04/14/2025		1,661		(39)			(39)		1,622	1,622			
100203214	VIENNA	VA		03/27/2025		4,777		(135)			(135)		4,642	4,642			
100091073	LOS ANGELES	CA		01/31/2023		1,372		(50)			(50)		1,322	1,322			
100129337	LA MESA	CA		09/25/2023		4,516		35			35		4,551	4,551			
100276612	SYLMAR	CA		01/28/2026		2,882		(10)			(10)		2,872	2,872			
100282242	SCOTTSDALE	AZ		02/27/2026		647		(9)			(9)		638	638			
100169416	PITTSBURGH	PA		09/30/2024		8,713		(175)			(175)		8,538	8,538			
100261675	CLOVIS	CA		12/12/2025		1,589		(54)			(54)		1,535	1,535			
100128133	BASS LAKE	CA		09/11/2023		1,594		(23)			(23)		1,571	1,571			
100185435	BOTHELL	WA		12/20/2024		2,081		67			67		2,148	2,148			
100091102	LOS ANGELES	CA		01/31/2023		1,334		(73)			(73)		1,261	1,261			
100156826	PAYSON	UT		06/27/2024		2,772		(91)			(91)		2,681	2,681			
100236913	WHITTIER	CA		09/12/2025		1,657		(35)			(35)		1,622	1,622			
100092004	EAST QUOGUE	NY		02/09/2023		1,733		(59)			(59)		1,674	1,674			
100163992	JACKSONVILLE	FL		08/21/2024		1,500		(61)			(61)		1,439	1,439			
100219988	IRVING	TX		07/11/2025		1,690		(35)			(35)		1,655	1,655			
100140778	SOUTH GATE	CA		01/22/2024		1,343		(17)			(17)		1,326	1,326			
100185018	MARIETTA	GA		12/19/2024		802		(31)			(31)		771	771			
100200284	ENUMCLAW	WA		03/07/2025		1,764		(23)			(23)		1,741	1,741			
100108095	LOS ANGELES	CA		05/24/2023		1,398		(60)			(60)		1,338	1,338			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192625	ALEXANDRIA	VA		02/10/2025		1,913		(13)			(13)		1,900	1,900			
100211989	GARDEN GROVE	CA		05/22/2025		1,728		(11)			(11)		1,717	1,717			
100283745	LOS ANGELES	CA		03/13/2026		1,098		(23)			(23)		1,075	1,075			
100205016	POLK CITY	IA		04/10/2025		1,974		(47)			(47)		1,927	1,927			
100189549	MIAMI	FL		01/16/2025		1,637		(43)			(43)		1,594	1,594			
100193770	TOMS RIVER	NJ		02/10/2025		1,644		(50)			(50)		1,594	1,594			
100277592	OAKHURST	NJ		02/13/2026		1,792		(36)			(36)		1,756	1,756			
100065256	WASHINGTON	DC		07/14/2021		3,971		17			17		3,988	3,988			
100119253	AUSTIN	TX		07/31/2023		2,272		46			46		2,318	2,318			
100209430	VANCOUVER	WA		04/29/2025		1,057		(38)			(38)		1,019	1,019			
100185856	EASTVALE	CA		12/26/2024		2,342		(15)			(15)		2,327	2,327			
100120116	SALT LAKE CITY	UT		08/11/2023		1,913		(20)			(20)		1,893	1,893			
100168126	INDIO	CA		09/20/2024		2,251		(47)			(47)		2,204	2,204			
100086704	SEGUIN	TX		09/30/2022		1,927		(69)			(69)		1,858	1,858			
100228881	LA QUINTA	CA		08/12/2025		2,550		(59)			(59)		2,491	2,491			
100079421	LOS ANGELES	CA		03/17/2022		37		1			1		38	38			
100247316	WESTMINSTER	CA		10/24/2025		1,704		(55)			(55)		1,649	1,649			
100267241	WOLFFORTH	TX		12/24/2025		1,830		(47)			(47)		1,783	1,783			
100173253	PORT LUDLOW	WA		10/30/2024		3,545		(72)			(72)		3,473	3,473			
100186083	OCALA	FL		01/31/2025		3,379		(124)			(124)		3,255	3,255			
100185592	STOCKTON	CA		12/20/2024		1,528		(57)			(57)		1,471	1,471			
100192738	RICHMOND	CA		02/10/2025		1,779		(25)			(25)		1,754	1,754			
100175442	CORONA	CA		12/23/2024		1,749		(48)			(48)		1,701	1,701			
100243353	EL MONTE	CA		09/26/2025		5,070		(236)			(236)		4,834	4,834			
4010057531	BALTIMORE	MD		01/10/2024		1,373		(37)			(37)		1,336	1,336			
100133552	SOUTH OZONE PARK	NY		10/19/2023		10,141		(313)			(313)		9,828	9,828			
100273981	HONOLULU	HI		01/26/2026		1,953		(74)			(74)		1,879	1,879			
100236095	COMPTON	CA		09/05/2025		1,914		(24)			(24)		1,890	1,890			
100186902	EASTVALE	CA		01/07/2025		2,918		93			93		3,011	3,011			
100152671	FOREST HILL	TX		05/17/2024		2,097		89			89		2,186	2,186			
100229044	FONTANA	CA		08/14/2025		1,579		(53)			(53)		1,526	1,526			
100255585	NEWARK	CA		11/24/2025		1,945		(43)			(43)		1,902	1,902			
100169952	LOS ANGELES	CA		11/08/2024		766		(14)			(14)		752	752			
100255870	EL CAJON	CA		11/24/2025		1,689		(53)			(53)		1,636	1,636			
100132371	SPARKS	NV		11/03/2023		1,205		(17)			(17)		1,188	1,188			
100283065	SOUTH OZONE PARK	NY		03/09/2026		2,524		98			98		2,622	2,622			
100117366	SAN JOSE	CA		07/20/2023		2,663		791			791		3,454	3,454			
100156740	FALLBROOK	CA		06/26/2024		1,339		(56)			(56)		1,283	1,283			
100206341	MORGANTON	GA		04/17/2025		1,847		(45)			(45)		1,802	1,802			
100140699	EL CAJON	CA		02/08/2024		1,640		(35)			(35)		1,605	1,605			
100277314	WASHINGTON	DC		02/12/2026		1,651		(37)			(37)		1,614	1,614			
100194166	LAS VEGAS	NV		02/14/2025		1,429		(56)			(56)		1,373	1,373			
100245213	LAS VEGAS	NV		10/06/2025		2,329		(70)			(70)		2,259	2,259			
100274056	APTOS	CA		01/26/2026		2,585		(60)			(60)		2,525	2,525			
100268724	WEST HILLS	CA		12/29/2025		5,665		(34)			(34)		5,631	5,631			
100115432	MENIFEE	CA		07/17/2023		3,036		(100)			(100)		2,936	2,936			
100205630	SCOTTSDALE	AZ		05/09/2025		1,717		(55)			(55)		1,662	1,662			
100176535	DAHLONEGA	GA		11/15/2024		1,904		(5)			(5)		1,899	1,899			
100238038	ROSENBERG	TX		10/03/2025		1,642		(74)			(74)		1,568	1,568			
100154745	SAN DIEGO	CA		07/19/2024		1,773		(67)			(67)		1,706	1,706			
100206907	AVON LAKE	OH		04/24/2025		1,935		(28)			(28)		1,907	1,907			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246722	SEVIERVILLE	TN		10/15/2025		1,733		(84)			(84)		1,649	1,649			
100261381	BOCA RATON	FL		12/08/2025		1,790		(63)			(63)		1,727	1,727			
100272977	IRVINE	CA		01/15/2026		1,641		(14)			(14)		1,627	1,627			
100167431	BAILEY	CO		09/16/2024		1,572		(38)			(38)		1,534	1,534			
100148190	THOUSAND OAKS	CA		04/12/2024		1,771		(26)			(26)		1,745	1,745			
100082817	PALM SPRINGS	CA		04/28/2022		3,109		(35)			(35)		3,074	3,074			
100268699	CHARLESTOWN	RI		12/29/2025		1,897		(21)			(21)		1,876	1,876			
100079863	BAILEY	CO		04/08/2022		3,527		35			35		3,562	3,562			
100272663	LOS ANGELES	CA		01/09/2026		1,415		(60)			(60)		1,355	1,355			
100272125	AMERICAN FORK	UT		01/08/2026		1,919		(20)			(20)		1,899	1,899			
100236121	DUBLIN	CA		09/05/2025		1,809		(18)			(18)		1,791	1,791			
100055882	ANAHEIM	CA		03/26/2021		5,582		(139)			(139)		5,443	5,443			
100086609	PEARLAND	TX		09/30/2022		1,647		(30)			(30)		1,617	1,617			
100255043	ELK GROVE	CA		11/19/2025		2,544		(86)			(86)		2,458	2,458			
100160208	EUGENE	OR		07/18/2024		1,379		(29)			(29)		1,350	1,350			
100163967	HAYWARD	CA		10/04/2024		1,692		(58)			(58)		1,634	1,634			
100173815	NOVATO	CA		10/31/2024		1,694		(60)			(60)		1,634	1,634			
100091394	LAS VEGAS	NV		02/22/2023		1,880		(23)			(23)		1,857	1,857			
100201003	ELLIJAY	GA		03/12/2025		1,938		11			11		1,949	1,949			
100237019	AIEA	HI		09/12/2025		1,733		(38)			(38)		1,695	1,695			
5.00007E+11	AMSTERDAM-DUIVENDREC	NLD		10/31/2025		270							270	204	(66)		(66)
100194465	PORT CHESTER	NY		02/14/2025		1,859		(53)			(53)		1,806	1,806			
100197607	STATEN ISLAND	NY		02/26/2025		1,393		(94)			(94)		1,299	1,299			
100254937	LOVINGSTON	VA		11/17/2025		1,878		(57)			(57)		1,821	1,821			
100210667	NORTH HOLLYWOOD	CA		05/15/2025		1,606		(51)			(51)		1,555	1,555			
100229204	ST. GEORGE ISLAND	FL		08/13/2025		1,988		(103)			(103)		1,885	1,885			
100228209	MONTROSE	CA		08/11/2025		1,587		(38)			(38)		1,549	1,549			
100235764	BOTHELL	WA		09/22/2025		1,876		(12)			(12)		1,864	1,864			
100272026	TUJUNGA	CA		01/08/2026		1,893		(29)			(29)		1,864	1,864			
100273147	TEMPE	AZ		01/15/2026		1,208		(28)			(28)		1,180	1,180			
100243416	CHICAGO	IL		09/26/2025		1,553		(57)			(57)		1,496	1,496			
100220084	WILMINGTON	DE		08/06/2025		1,705		(39)			(39)		1,666	1,666			
100177030	SCOTTSDALE	AZ		01/16/2025		1,732		(29)			(29)		1,703	1,703			
100189497	EASTVALE	CA		01/15/2025		1,849		(27)			(27)		1,822	1,822			
100255909	ATLANTA	GA		11/24/2025		2,120		(64)			(64)		2,056	2,056			
100157343	HARBOR CITY	CA		02/20/2025		1,530		(12)			(12)		1,518	1,518			
100221636	CHINO	CA		07/23/2025		1,799		36			36		1,835	1,835			
100245592	NANTUCKET	MA		10/06/2025		1,795		(49)			(49)		1,746	1,746			
100199989	EVERGREEN	CO		03/06/2025		736		(12)	4		(16)		720	720			
100182007	FERNANDINA BEACH	FL		12/12/2024		1,895		12			12		1,907	1,907			
100175703	JURUPA VALLEY	CA		11/12/2024		2,094		(35)			(35)		2,059	2,059			
100169744	VISTA	CA		09/30/2024		1,839		(23)			(23)		1,816	1,816			
100245527	STAFFORD TOWNSHIP	NJ		10/06/2025		1,775		(66)			(66)		1,709	1,709			
100134991	TAMPA	FL		10/30/2023		1,466		(42)			(42)		1,424	1,424			
100237995	NORCROSS	GA		10/10/2025		1,737		28			28		1,765	1,765			
100189759	LAVALLETTE	NJ		01/21/2025		1,515		(39)			(39)		1,476	1,476			
100284903	LOS ANGELES	CA		03/27/2026		1,121		(41)			(41)		1,080	1,080			
100199138	VAN NUYS	CA		04/04/2025		1,791		(41)			(41)		1,750	1,750			
100221129	CHICAGO	IL		07/21/2025		1,785		(20)			(20)		1,765	1,765			
100200294	MONTEBELLO	NY		03/07/2025		1,108		(36)			(36)		1,072	1,072			
100120265	MORRISON	CO		08/18/2023		1,750		(55)			(55)		1,695	1,695			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228376	GLENWOOD	MN		08/11/2025		1,402		(31)			(31)		1,371	1,371			
100126308	NESCONSET	NY		08/30/2023		1,586		(46)			(46)		1,540	1,540			
100190824	GARLAND	TX		01/27/2025		1,792		(13)			(13)		1,779	1,779			
100167946	LOS ANGELES	CA		09/20/2024		2,803		(136)			(136)		2,667	2,667			
100186118	MCMINNVILLE	OR		01/31/2025		1,786		(13)			(13)		1,773	1,773			
100119795	BAYONNE	NJ		08/08/2023		1,556		(50)			(50)		1,506	1,506			
100238130	YORBA LINDA	CA		09/15/2025		1,750		(35)			(35)		1,715	1,715			
100102202	SAN ANTONIO	TX		04/14/2023		9,453		(143)			(143)		9,310	9,310			
100182058	MARINA	CA		12/12/2024		2,047		41			41		2,088	2,088			
100229309	LITTLE ROCK	AR		08/14/2025		2,382		(34)			(34)		2,348	2,348			
100248921	LAVALLETTE	NJ		10/29/2025		1,805		(49)			(49)		1,756	1,756			
100170142	WASHOUGAL	WA		10/08/2024		1,946		(28)			(28)		1,918	1,918			
100071470	CANYON COUNTRY	CA		10/26/2021		1,375		(28)			(28)		1,347	1,347			
100181422	EL CENTRO	CA		01/09/2025		1,819		(56)			(56)		1,763	1,763			
100172245	HOUSTON	TX		10/21/2024		1,961		(32)			(32)		1,929	1,929			
100155066	MCKINNEY	TX		07/19/2024		657,245		(11,402)			(11,402)		645,843	645,843			
100209927	RANCHO PALOS VERDES	CA		06/11/2025		3,281		(53)			(53)		3,228	3,228			
100175672	WHITTIER	CA		11/12/2024		1,936		1			1		1,937	1,937			
100135210	LEWES	DE		11/08/2023		1,725		(2)			(2)		1,723	1,723			
100221134	HOUSTON	TX		07/21/2025		1,702		(47)			(47)		1,655	1,655			
100202979	SAINT AUGUSTINE	FL		03/24/2025		1,685		(35)			(35)		1,650	1,650			
100116591	LOS ANGELES	CA		07/20/2023		2,274		81			81		2,355	2,355			
100191780	HAZLET	NJ		01/31/2025		1,299		(26)			(26)		1,273	1,273			
100219371	MORRISTOWN	NJ		06/30/2025		1,745		(45)			(45)		1,700	1,700			
100219369	MORRISTOWN	NJ		06/30/2025		1,745		(45)			(45)		1,700	1,700			
100103792	BROOKLYN	NY		05/10/2023		1,605		(50)			(50)		1,555	1,555			
100080933	WOODLAND HILLS	CA		03/17/2022		3,740		4			4		3,744	3,744			
100117137	ROSLYN	NY		07/20/2023		2,677		561			561		3,238	3,238			
100235957	TEANECK	NJ		09/04/2025		1,714		(52)			(52)		1,662	1,662			
100134675	PALM COAST	FL		10/30/2023		5,953		(19)			(19)		5,934	5,934			
100246073	RALEIGH	NC		10/08/2025		1,629		(73)			(73)		1,556	1,556			
100255525	BIG BEAR LAKE	CA		11/24/2025		1,592		(20)			(20)		1,572	1,572			
100227996	SCOTTSDALE	AZ		08/04/2025		1,825		(59)			(59)		1,766	1,766			
100238125	REDLANDS	CA		09/15/2025		1,383		(50)			(50)		1,333	1,333			
100157606	CORAL SPRINGS	FL		06/28/2024		1,746		(43)			(43)		1,703	1,703			
100229768	PORTLAND	OR		08/18/2025		1,545		(63)			(63)		1,482	1,482			
100206516	SANTA ANA	CA		04/22/2025		1,510		(43)			(43)		1,467	1,467			
100235811	NORTH POLE	AK		09/04/2025		1,774		(31)			(31)		1,743	1,743			
100238925	HARRISON	NJ		09/23/2025		1,771		(28)			(28)		1,743	1,743			
100220327	LOS ANGELES	CA		07/11/2025		1,813		(5)			(5)		1,808	1,808			
100139111	EL PASO	TX		12/28/2023		1,404		(26)			(26)		1,378	1,378			
100143118	CROCKETT	CA		02/16/2024		1,440		(30)			(30)		1,410	1,410			
100212486	ORANGE	CA		05/28/2025		1,665		(10)			(10)		1,655	1,655			
100219985	WADDELL	AZ		07/11/2025		1,889		(38)			(38)		1,851	1,851			
100235929	LEXINGTON	NC		09/04/2025		1,523		(52)			(52)		1,471	1,471			
100167874	LOS ANGELES	CA		09/20/2024		2,053		(85)			(85)		1,968	1,968			
100076077	NEW ORLEANS	LA		01/07/2022		3,599		(62)			(62)		3,537	3,537			
100254577	FALMOUTH	MA		11/07/2025		1,874		(58)			(58)		1,816	1,816			
100243430	HARRISON	NJ		09/26/2025		1,726		(43)			(43)		1,683	1,683			
100100549	POWDER SPRINGS	GA		04/27/2023		3,085		(85)			(85)		3,000	3,000			
100118798	SAN DIEGO	CA		08/30/2023		1,698		(29)			(29)		1,669	1,669			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213898	LA HABRA	CA		05/29/2025		1,658		(43)			(43)		1,615	1,615			
100210533	PEARL CITY	HI		05/15/2025		1,647		(60)			(60)		1,587	1,587			
100132640	PITTSBURG	CA		11/03/2023		8,729		271			271		9,000	9,000			
100156539	BALTIMORE	MD		06/24/2024		1,729		(15)			(15)		1,714	1,714			
100214292	RAYMOND	ME		05/30/2025		2,039		(38)			(38)		2,001	2,001			
100115302	BELLFLOWER	CA		07/17/2023		1,665		(21)			(21)		1,644	1,644			
100212354	CHINO	CA		05/28/2025		1,698		(41)			(41)		1,657	1,657			
100272148	LOS OSOS	CA		01/08/2026		3,007		(60)			(60)		2,947	2,947			
100229271	BIG BEAR LAKE	CA		08/14/2025		1,730		11			11		1,741	1,741			
100167607	LEWES	DE		09/19/2024		2,278		(28)			(28)		2,250	2,250			
100132582	PHOENIX	AZ		11/03/2023		3,489		111			111		3,600	3,600			
100130366	KATY	TX		09/28/2023		3,312		(50)			(50)		3,262	3,262			
100116512	CONCORD	CA		07/20/2023		2,757		556			556		3,313	3,313			
100272693	RANCHO MURIETA	CA		01/09/2026		1,711		(26)			(26)		1,685	1,685			
100191697	LOS ANGELES	CA		02/20/2025		1,519		(58)			(58)		1,461	1,461			
100206572	SOLEDAD	CA		04/22/2025		1,657		(71)			(71)		1,586	1,586			
100254657	SPRING VALLEY	CA		11/12/2025		1,468		(65)			(65)		1,403	1,403			
100160221	POCASSET	MA		07/18/2024		1,480		(25)			(25)		1,455	1,455			
4010089298	VERMILION	OH		03/28/2025		1,370		(12)			(12)		1,358	1,358			
100133399	YUCAIPA	CA		11/21/2023		1,490		(26)			(26)		1,464	1,464			
100238128	EL CAJON	CA		09/15/2025		1,679		(49)			(49)		1,630	1,630			
100194494	PASADENA	CA		02/14/2025		1,585		(76)			(76)		1,509	1,509			
100184976	INDIAN WELLS	CA		12/19/2024		1,681		(39)			(39)		1,642	1,642			
100084755	SOUTH LAKE TAHOE	CA		08/02/2022		2,383		32			32		2,415	2,415			
100246256	JACKSON	NJ		10/09/2025		1,541		(62)			(62)		1,479	1,479			
100076684	PARK CITY	UT		12/16/2021		3,736		(89)			(89)		3,647	3,647			
100204605	CONCORD	CA		04/04/2025		1,724		(54)			(54)		1,670	1,670			
100163294	GARDEN CITY	ID		08/13/2024		1,784		(4)			(4)		1,780	1,780			
100109189	SAN DIEGO	CA		07/21/2023		1,771		(54)			(54)		1,717	1,717			
100214410	EVERETT	MA		06/02/2025		1,862		(3)			(3)		1,859	1,859			
100023906	SANTA MONICA	CA		09/10/2018		16,098		(95)			(95)		16,003	16,003			
100099957	WOODBURY	MN		03/28/2023		1,364		4			4		1,368	1,368			
100215549	ROCKPORT	TX		06/12/2025		1,864		7			7		1,871	1,871			
100142936	GLENDALE	CA		02/09/2024		1,658		(41)			(41)		1,617	1,617			
100163843	LORTON	VA		09/27/2024		1,562		(48)			(48)		1,514	1,514			
100218845	GILFORD	NH		06/27/2025		3,896		(119)			(119)		3,777	3,777			
100277062	LEHI	UT		02/06/2026		1,792		(56)			(56)		1,736	1,736			
100273179	BURBANK	CA		01/15/2026		1,774		(38)			(38)		1,736	1,736			
100182692	SANTA ROSA BEACH	FL		12/12/2024		1,745		(25)			(25)		1,720	1,720			
100277418	SONOMA	CA		02/13/2026		1,995		(47)			(47)		1,948	1,948			
100156178	ATLANTA	GA		06/20/2024		1,505		(41)			(41)		1,464	1,464			
100199271	ATLANTA	GA		03/05/2025		1,919		(33)			(33)		1,886	1,886			
100132514	BOTHELL	WA		11/03/2023		1,714		41			41		1,755	1,755			
100132543	PHOENIX	AZ		11/03/2023		3,484		138			138		3,622	3,622			
100246452	LONG BEACH	CA		10/10/2025		2,979		(101)			(101)		2,878	2,878			
100155971	MONROE	NY		06/18/2024		1,463		(22)			(22)		1,441	1,441			
100214076	PEORIA	AZ		05/30/2025		1,590		(54)			(54)		1,536	1,536			
100160392	AUSTIN	TX		09/06/2024		2,324		(84)			(84)		2,240	2,240			
100182412	ESCONDIDO	CA		12/12/2024		1,874		12			12		1,886	1,886			
100162616	ORANGE BEACH	AL		08/12/2024		2,076		56			56		2,132	2,132			
100116596	EL CAJON	CA		07/20/2023		1,438		(40)			(40)		1,398	1,398			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165622	SEAGOVILLE	TX		10/04/2024		2,143		(77)			(77)		2,066	2,066			
100169061	COROLLA	NC		09/27/2024		1,656		(48)			(48)		1,608	1,608			
100117143	SYOSSET	NY		07/20/2023		2,915		491			491		3,406	3,406			
100194574	COVINA	CA		03/28/2025		1,159		(13)			(13)		1,146	1,146			
100172905	LOS ANGELES	CA		10/25/2024		1,683		(38)			(38)		1,645	1,645			
100236218	UNION	KY		09/10/2025		1,430		(34)			(34)		1,396	1,396			
100258276	ENGLEWOOD	FL		12/05/2025		1,737		(44)			(44)		1,693	1,693			
100219619	PALISADES PARK	NJ		07/07/2025		1,882		(21)			(21)		1,861	1,861			
100215796	CHICAGO	IL		06/12/2025		1,726		(22)			(22)		1,704	1,704			
100268545	HILTON HEAD ISLAND	SC		12/29/2025		2,695		(31)			(31)		2,664	2,664			
100228941	WASHINGTON	DC		09/10/2025		1,547		(73)			(73)		1,474	1,474			
100161430	PRESCOTT	AZ		07/29/2024		12,186		(58)			(58)		12,128	12,128			
100170252	AIKEN	SC		10/08/2024		1,763		(22)			(22)		1,741	1,741			
100234944	LAKE HAVASU CITY	AZ		08/28/2025		1,727		(46)			(46)		1,681	1,681			
100258289	ROWLAND HEIGHTS	CA		12/05/2025		596		(1)			(1)		595	595			
100245462	POINT PLEASANT BEACH	NJ		10/06/2025		1,800		(63)			(63)		1,737	1,737			
100219936	CHERRY LOG	GA		07/08/2025		1,770		(42)			(42)		1,728	1,728			
100172132	QUINCY	MA		10/17/2024		1,738		(49)			(49)		1,689	1,689			
100268741	LAS VEGAS	NV		12/29/2025		1,663		(48)			(48)		1,615	1,615			
100176917	BELLEVUE	WA		11/15/2024		2,110		(39)			(39)		2,071	2,071			
100090865	DOUBLE OAK	TX		01/31/2023		1,694		5			5		1,699	1,699			
100159590	CARSON CITY	NV		07/15/2024		2,134		(61)			(61)		2,073	2,073			
100186938	LEWES	DE		01/07/2025		1,647		(32)			(32)		1,615	1,615			
100116646	LOS ANGELES	CA		07/20/2023		3,326		890			890		4,216	4,216			
100192326	BELL	CA		02/05/2025		1,780		(43)			(43)		1,737	1,737			
100212335	TRACY	CA		05/28/2025		1,671		(51)			(51)		1,620	1,620			
100220892	MESA	AZ		07/18/2025		1,774		(26)			(26)		1,748	1,748			
100219123	SALT LAKE CITY	UT		06/27/2025		1,677		(33)			(33)		1,644	1,644			
100143086	NORTH HOLLYWOOD	CA		02/16/2024		1,847		(21)			(21)		1,826	1,826			
100221378	SIMI VALLEY	CA		07/22/2025		1,790		22			22		1,812	1,812			
100149855	LOS ANGELES	CA		04/29/2024		1,594		(49)			(49)		1,545	1,545			
100268978	OCEAN ISLE BEACH	NC		12/29/2025		1,952		1			1		1,953	1,953			
100100554	TEHACHAPI	CA		04/27/2023		837		(17)			(17)		820	820			
100191051	CAPE CORAL	FL		01/29/2025		843		(34)			(34)		809	809			
100202641	DURANGO	CO		03/24/2025		1,795		(20)			(20)		1,775	1,775			
100193068	GRANADA HILLS	CA		02/10/2025		1,776		(1)			(1)		1,775	1,775			
100211814	REHOBOTH BEACH	DE		05/19/2025		1,817		38			38		1,855	1,855			
100255057	BOCA RATON	FL		11/19/2025		1,849		(9)			(9)		1,840	1,840			
100169522	JERSEY CITY	NJ		09/30/2024		1,797		(35)			(35)		1,762	1,762			
100114633	LOS ANGELES	CA		06/29/2023		1,314		(32)			(32)		1,282	1,282			
100207479	SAN FRANCISCO	CA		04/29/2025		1,752		(31)			(31)		1,721	1,721			
100151410	EAST WENATCHEE	WA		05/10/2024		4,030		(74)			(74)		3,956	3,956			
100135485	WINTER GARDEN	FL		11/13/2023		2,390		208			208		2,598	2,598			
100265369	OAK HILLS	CA		12/19/2025		1,607		(63)			(63)		1,544	1,544			
100193343	FLUSHING	NY		02/10/2025		1,743		(49)			(49)		1,694	1,694			
100120360	OAKLAND	CA		08/18/2023		1,692		(54)			(54)		1,638	1,638			
100181406	CALABASAS	CA		01/09/2025		1,754		(50)			(50)		1,704	1,704			
100202972	MCCALL	ID		03/24/2025		1,605		(29)			(29)		1,576	1,576			
100254312	LAC DU FLAMBEAU	WI		11/06/2025		1,643		(40)			(40)		1,603	1,603			
100277375	OXNARD	CA		02/12/2026		3,375		1			1		3,376	3,376			
100277474	ALPHARETTA	GA		02/13/2026		4,958		(71)			(71)		4,887	4,887			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170163	TACOMA	WA		10/08/2024		1,669		(48)			(48)		1,621	1,621			
100016523	LOS ANGELES	CA		04/10/2018		3,914		38			38		3,952	3,952			
100284748	EAST MEADOW	NY		03/27/2026		1,757		(47)			(47)		1,710	1,710			
100131943	SALT LAKE CITY	UT		10/13/2023		1,744		(18)			(18)		1,726	1,726			
100207463	HIALEAH	FL		04/29/2025		1,648		(18)			(18)		1,630	1,630			
100253743	SAN DIEGO	CA		10/30/2025		1,733		(51)			(51)		1,682	1,682			
100184960	BELLE HARBOR	NY		12/19/2024		1,765		(21)			(21)		1,744	1,744			
100273143	LAKE GENEVA	WI		01/15/2026		4,870		(52)			(52)		4,818	4,818			
100142447	WELLINGTON	FL		03/08/2024		2,978		(100)			(100)		2,878	2,878			
100115731	SOUTH GATE	CA		07/20/2023		2,105		(1)			(1)		2,104	2,104			
100117717	LOS ANGELES	CA		07/20/2023		2,343		217			217		2,560	2,560			
100077828	OCEANSIDE	CA		01/14/2022		2,241		(41)			(41)		2,200	2,200			
100238195	FONTANA	CA		09/15/2025		1,533		(33)			(33)		1,500	1,500			
100136580	WAYNE	NJ		11/22/2023		1,684		17			17		1,701	1,701			
100235076	LYNN	MA		08/28/2025		1,755		(10)			(10)		1,745	1,745			
100169484	RANCHO MISSION VIEJO	CA		09/30/2024		1,788		(26)			(26)		1,762	1,762			
100091438	RESEDA	CA		02/22/2023		1,516		(17)			(17)		1,499	1,499			
100186722	RIDGEFIELD	WA		12/31/2024		1,767		(5)			(5)		1,762	1,762			
100168800	VAN NUYS	CA		09/26/2024		1,408		(75)			(75)		1,333	1,333			
100102364	NORCO	CA		06/07/2023		9,067		(70)			(70)		8,997	8,997			
100248913	TRUCKEE	CA		10/29/2025		15,979		(346)			(346)		15,633	15,633			
100176852	SEDONA	AZ		11/15/2024		1,689		(42)			(42)		1,647	1,647			
100253268	CAMBRIA	CA		10/30/2025		1,751		(59)			(59)		1,692	1,692			
100194257	ENGLEWOOD	CO		02/14/2025		1,550		(54)			(54)		1,496	1,496			
100175696	GARDEN GROVE	CA		11/12/2024		1,820		(65)			(65)		1,755	1,755			
100238179	ANAHEIM	CA		09/15/2025		1,522		(49)			(49)		1,473	1,473			
100246877	RIDGEFIELD	NJ		10/17/2025		1,831		(36)			(36)		1,795	1,795			
100177017	CHINO	CA		01/16/2025		1,550		(41)			(41)		1,509	1,509			
100235879	MIAMI	FL		09/04/2025		1,802		(27)			(27)		1,775	1,775			
100191038	SAINT ALBANS	NY		01/29/2025		1,428		(44)			(44)		1,384	1,384			
100243706	MOORE	OK		09/29/2025		1,838		11			11		1,849	1,849			
100180605	BELLFLOWER	CA		11/26/2024		1,520		(44)			(44)		1,476	1,476			
100205130	COVINA	CA		04/11/2025		1,747		(11)			(11)		1,736	1,736			
100155940	GULF SHORES	AL		06/17/2024		1,649		(11)			(11)		1,638	1,638			
100120611	SEVERNA PARK	MD		08/18/2023		6,134		51			51		6,185	6,185			
100227078	BAKERSFIELD	CA		07/30/2025		1,661		(39)			(39)		1,622	1,622			
100167955	APPLE VALLEY	CA		09/20/2024		1,319		(44)			(44)		1,275	1,275			
100169294	NORCO	CA		09/27/2024		1,701		(44)			(44)		1,657	1,657			
100236811	GRANBY	CO		09/12/2025		1,504		(42)			(42)		1,462	1,462			
100144437	SURPRISE	AZ		03/07/2024		2,008		(4)			(4)		2,004	2,004			
100235390	LA MIRADA	CA		08/29/2025		2,273		(80)			(80)		2,193	2,193			
100177537	MIAMI	FL		01/16/2025		1,642		(41)			(41)		1,601	1,601			
100201623	ESCONDIDO	CA		03/13/2025		1,801		(33)			(33)		1,768	1,768			
100086535	PHOENIX	AZ		09/30/2022		1,630		(17)			(17)		1,613	1,613			
100117773	ROSEMEAD	CA		07/20/2023		1,606		7			7		1,613	1,613			
100161062	VENICE	FL		07/24/2024		2,199		(39)			(39)		2,160	2,160			
100182446	DULUTH	GA		12/12/2024		2,047		46			46		2,093	2,093			
100176616	JURUPA VALLEY	CA		11/15/2024		1,527		(58)			(58)		1,469	1,469			
100148471	WESTLAKE	FL		04/12/2024		(34)		(7)	1		(8)		(42)	(42)			
100151572	ANAHEIM	CA		05/10/2024		3,477		30			30		3,507	3,507			
100177285	NEW CASTLE	NH		01/16/2025		3,049		(96)			(96)		2,953	2,953			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228560	LAS VEGAS	NV		08/11/2025		1,743		(32)			(32)		1,711	1,711			
100181989	BETHANY BEACH	DE		12/12/2024		148,157		1,585			1,585		149,742	149,742			
100176534	LAS VEGAS	NV		11/15/2024		1,913		(23)			(23)		1,890	1,890			
100128492	EDINBURG	TX		09/15/2023		3,229		(48)			(48)		3,181	3,181			
100103727	WOODLAND HILLS AREA LOS ANGEL	CA		05/08/2023		1,602		(44)			(44)		1,558	1,558			
100261292	BROOKLINE	MA		12/08/2025		1,676		(44)			(44)		1,632	1,632			
100081454	SAN JOSE	CA		03/18/2022		3,762		153			153		3,915	3,915			
100154349	TULUM	MEX		06/12/2024		1,585							1,585	1,585			
100220362	MONETA	VA		07/14/2025		1,261		(15)			(15)		1,246	1,246			
100177387	CORONA	CA		01/16/2025		1,511		(70)			(70)		1,441	1,441			
100165045	LOS ANGELES	CA		08/28/2024		1,604		(28)			(28)		1,576	1,576			
100268597	LA QUINTA	CA		12/29/2025		3,356		(42)			(42)		3,314	3,314			
100079718	SAN DIEGO	CA		04/08/2022		3,651		284			284		3,935	3,935			
100180056	KERENS	TX		11/25/2024		2,038		18			18		2,056	2,056			
100277276	ARNOLD	CA		02/11/2026		1,685		(41)			(41)		1,644	1,644			
100261196	OCEAN CITY	NJ		12/05/2025		1,898		(32)			(32)		1,866	1,866			
100190681	AUSTIN	TX		01/28/2025		1,802		(23)			(23)		1,779	1,779			
100195325	MORGAN HILL	CA		02/24/2025		1,464		(61)			(61)		1,403	1,403			
100194500	SAN FERNANDO	CA		02/14/2025		1,638		(51)			(51)		1,587	1,587			
100178490	SAN DIEGO	CA		11/21/2024		1,878		(21)			(21)		1,857	1,857			
100167039	NORTH TOPSAIL BEACH	NC		09/13/2024		1,620		(8)			(8)		1,612	1,612			
100103369	SARASOTA	FL		06/16/2023		1,682		(19)			(19)		1,663	1,663			
100152890	SEASIDE	CA		05/22/2024		1,603		(53)			(53)		1,550	1,550			
100091661	LAS VEGAS	NV		01/27/2023		1,543		(17)			(17)		1,526	1,526			
100189349	HONOLULU	HI		01/13/2025		1,762		(36)			(36)		1,726	1,726			
100207198	SOUTH GATE	CA		04/28/2025		1,357		(61)			(61)		1,296	1,296			
100171893	CLOSTER	NJ		10/17/2024		2,066		(37)			(37)		2,029	2,029			
100235722	LAKE OSWEGO	OR		09/22/2025		3,633		(118)			(118)		3,515	3,515			
100116794	POMONA	CA		07/20/2023		3,649		852			852		4,501	4,501			
100191133	LOS ANGELES	CA		01/29/2025		1,467		(51)			(51)		1,416	1,416			
100219140	ANNANDALE	VA		06/27/2025		1,757		(38)			(38)		1,719	1,719			
100190237	FULLERTON	CA		01/21/2025		1,302		(61)			(61)		1,241	1,241			
100255678	FORT WORTH	TX		11/24/2025		1,769		(34)			(34)		1,735	1,735			
100272691	ANN ARBOR	MI		01/09/2026		1,672		(40)			(40)		1,632	1,632			
100140983	LOS ANGELES	CA		03/28/2024		1,539		(39)			(39)		1,500	1,500			
100158119	SAN JOSE	CA		07/09/2024		1,719		(21)			(21)		1,698	1,698			
100283874	NEWARK	NJ		03/16/2026		1,151		(12)			(12)		1,139	1,139			
100189769	PIGEON FORGE	TN		01/21/2025		1,851		(22)			(22)		1,829	1,829			
100272590	POMPANO BEACH	FL		01/09/2026		1,654		(41)			(41)		1,613	1,613			
100191561	PROSPER	TX		01/31/2025		1,740		(42)			(42)		1,698	1,698			
100194714	COLLEGE STATION	TX		02/21/2025		1,932		30			30		1,962	1,962			
100170217	ARLINGTON	MA		10/08/2024		1,715		(51)			(51)		1,664	1,664			
100173937	JERSEY CITY	NJ		10/31/2024		1,859		(16)			(16)		1,843	1,843			
100202843	WILTON MANORS	FL		03/24/2025		2,095		(63)	2		(65)		2,030	2,030			
100146776	LONG BEACH	CA		03/20/2024		1,576		(41)			(41)		1,535	1,535			
100185959	LAKE STEVENS	WA		12/26/2024		1,500		(53)			(53)		1,447	1,447			
100157245	MANTECA	CA		02/20/2025		1,460		(29)			(29)		1,431	1,431			
100204814	WORCESTER	MA		04/09/2025		1,781		33			33		1,814	1,814			
100247006	BRANDENTON	FL		10/22/2025		1,722		(59)			(59)		1,663	1,663			
100086200	SAN JOSE	CA		10/07/2022		3,093		(93)			(93)		3,000	3,000			
100086204	SAN JOSE	CA		10/07/2022		3,108		(108)			(108)		3,000	3,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100276916	LOS ANGELES	CA		01/30/2026		1,616		(53)			(53)		1,563	1,563			
100284911	BAKERSFIELD	CA		03/27/2026		1,103		(36)			(36)		1,067	1,067			
100258309	ONTARIO	CA		12/05/2025		1,734		(53)			(53)		1,681	1,681			
100116696	LOS ANGELES	CA		07/20/2023		2,629		656			656		3,285	3,285			
100220669	ARCADIA	CA		07/17/2025		1,508		(66)			(66)		1,442	1,442			
100273772	FRASER	CO		01/23/2026		1,760		(38)			(38)		1,722	1,722			
100132487	NEW HOPE	PA		11/03/2023		6,924		176			176		7,100	7,100			
100120140	MANCHESTER	NJ		08/11/2023		1,870		(8)			(8)		1,862	1,862			
100136573	BAILEY	CO		11/22/2023		1,069		12			12		1,081	1,081			
100243240	LOS ANGELES	CA		09/26/2025		837		(38)			(38)		799	799			
100207428	PHOENIX	AZ		04/29/2025		1,645		(35)			(35)		1,610	1,610			
100078449	ONTARIO	CA		01/25/2022		5,514		118			118		5,632	5,632			
100261397	MAMMOTH LAKES	CA		12/08/2025		2,709		(89)			(89)		2,620	2,620			
100067707	OAKLAND	CA		09/23/2021		3,913		(34)			(34)		3,879	3,879			
100068136	SAN FRANCISCO	CA		08/25/2021		5,262		(82)			(82)		5,180	5,180			
100100388	BROOKLYN	NY		04/27/2023		869		91			91		960	960			
100150760	WASHINGTON	DC		05/07/2024		1,861		(5)			(5)		1,856	1,856			
100248877	LYNNWOOD	WA		10/29/2025		2,676		(96)			(96)		2,580	2,580			
100246798	SEATTLE	WA		10/15/2025		3,192		(112)			(112)		3,080	3,080			
100101802	ELIZABETH	NJ		03/31/2023		1,532		210			210		1,742	1,742			
100182020	RENTON	WA		12/12/2024		1,969		33			33		2,002	2,002			
100195618	SCOTTSDALE	AZ		02/24/2025		1,480		(66)			(66)		1,414	1,414			
100198909	ELGIN	TX		02/28/2025		1,977		(83)			(83)		1,894	1,894			
100271959	NASHVILLE	TN		01/06/2026		2,698		(97)			(97)		2,601	2,601			
100230124	FORT COLLINS	CO		08/25/2025		8,966		(152)			(152)		8,814	8,814			
100246917	SANTA ANA	CA		10/17/2025		558		(24)			(24)		534	534			
100148670	AMAGANSETT	NY		04/16/2024		1,762		(53)			(53)		1,709	1,709			
100272886	FULLERTON	CA		01/12/2026		1,809		(77)			(77)		1,732	1,732			
100152855	LA PUENTE	CA		05/22/2024		1,548		(38)			(38)		1,510	1,510			
100211425	MONSEY	NY		05/16/2025		1,685		(37)			(37)		1,648	1,648			
100268753	LOUISA	VA		12/29/2025		1,649		(46)			(46)		1,603	1,603			
100134339	DALLAS	TX		10/27/2023		1,479		(62)			(62)		1,417	1,417			
100255397	WILTON MANORS	FL		11/24/2025		1,032		(47)			(47)		985	985			
100068427	SAN PEDRO	CA		08/25/2021		2,385		(113)	6		(119)		2,266	2,266			
100068246	LOS ANGELES	CA		08/25/2021		3,803		(97)			(97)		3,706	3,706			
100134170	WEST COVINA	CA		12/08/2023		1,493		(20)			(20)		1,473	1,473			
100186658	BRADENTON	FL		12/30/2024		2,339		165			165		2,504	2,504			
100147279	BROOKLYN	NY		03/28/2024		(2,212)		(40)	(7)		(33)		(2,245)	1,710		3,955	3,955
100198299	PARMA	ID		02/28/2025		1,752		(28)			(28)		1,724	1,724			
100190887	HAYWARD	CA		01/28/2025		7,758		301			301		8,059	8,059			
100185231	DENVER	CO		01/24/2025		1,572		(80)			(80)		1,492	1,492			
100211785	FLORENCE	OR		05/19/2025		1,796		3			3		1,799	1,799			
100245995	COMPTON	CA		10/07/2025		1,730		(30)			(30)		1,700	1,700			
100135982	MONROE	NC		11/16/2023		1,461		(8)			(8)		1,453	1,453			
100189279	SEATTLE	WA		01/13/2025		1,216		(27)	2		(29)		1,187	1,187			
100201966	CHICAGO	IL		03/18/2025		1,696		(44)			(44)		1,652	1,652			
100160343	MIAMI	FL		09/06/2024		1,466		(49)			(49)		1,417	1,417			
100166390	LAUREL	MD		10/24/2024		2,251		(43)			(43)		2,208	2,208			
100151873	LAS VEGAS	NV		05/10/2024		1,832		(42)			(42)		1,790	1,790			
100186210	CARSON	CA		12/27/2024		4,916		(140)			(140)		4,776	4,776			
100136232	SOUTH GATE	CA		11/20/2023		2,106		(20)			(20)		2,086	2,086			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131967	DORAL	FL		10/13/2023		1,646		(6)			(6)		1,640	1,640			
100282026	LYNWOOD	CA		02/27/2026		1,724		(68)			(68)		1,656	1,656			
100283423	SALIDA	CO		03/11/2026		1,153		(25)			(25)		1,128	1,128			
100253992	CAMANO ISLAND	WA		10/30/2025		1,275		(2)			(2)		1,273	1,273			
100068382	LOS ANGELES	CA		08/25/2021		2,668		(52)	8		(60)		2,608	2,608			
100247156	SCOTTSDALE	AZ		11/14/2025		1,808		(37)			(37)		1,771	1,771			
100245545	SEVIERVILLE	TN		10/06/2025		1,742		(61)			(61)		1,681	1,681			
100074451	COLLEGE POINT	NY		12/02/2021		3,406		(183)			(183)		3,223	3,223			
100235738	SACRAMENTO	CA		09/22/2025		1,688		(58)			(58)		1,630	1,630			
100226760	UNIVERSITY PLACE	WA		07/30/2025		1,743		(40)			(40)		1,703	1,703			
100206625	KISSIMMEE	FL		04/24/2025		3,790		(64)			(64)		3,726	3,726			
100161996	LAS VEGAS	NV		07/31/2024		1,006		(57)			(57)		949	949			
100067404	LA VERNE	CA		09/23/2021		3,757		(89)			(89)		3,668	3,668			
100137859	LAS VEGAS	NV		12/08/2023		1,788		5			5		1,793	1,793			
100268419	LAS VEGAS	NV		12/29/2025		1,502		(56)			(56)		1,446	1,446			
100246506	MAMMOTH LAKES	CA		10/10/2025		1,559		(55)			(55)		1,504	1,504			
100227993	FAIRFAX	VA		08/04/2025		1,591		(66)			(66)		1,525	1,525			
100276534	HURRICANE	UT		01/28/2026		1,716		(51)			(51)		1,665	1,665			
100236122	CHELSEA	MA		09/05/2025		1,234		2			2		1,236	1,236			
100068197	GILROY	CA		08/25/2021		3,992		44			44		4,036	4,036			
100265462	NEWHALL	CA		12/19/2025		1,136		(56)			(56)		1,080	1,080			
100091335	ELK GROVE	CA		01/13/2023		1,307		2			2		1,309	1,309			
100277040	LEVELLAND	TX		02/06/2026		1,625		(77)			(77)		1,548	1,548			
100226925	LYNNWOOD	WA		07/30/2025		1,603		(41)			(41)		1,562	1,562			
100238226	GLENCOE	IL		09/18/2025		1,616		(54)			(54)		1,562	1,562			
100100534	BOYNTON BEACH	FL		04/27/2023		5,296		(120)			(120)		5,176	5,176			
100221777	LOS ANGELES	CA		07/25/2025		1,617		(17)			(17)		1,600	1,600			
100256994	SEVIERVILLE	TN		11/26/2025		2,540		(122)			(122)		2,418	2,418			
100060087	OCEANSIDE	CA		06/25/2021		3,737		(114)			(114)		3,623	3,623			
100256991	BROKEN BOW	OK		11/26/2025		1,697		(55)			(55)		1,642	1,642			
100272110	SAN DIEGO	CA		01/08/2026		2,496		(47)			(47)		2,449	2,449			
100079399	BELL GARDENS	CA		03/17/2022		3,180		(132)			(132)		3,048	3,048			
100267035	GARDEN GROVE	CA		12/23/2025		1,820		(40)			(40)		1,780	1,780			
100255374	CASTRO VALLEY	CA		11/24/2025		5,921		(89)			(89)		5,832	5,832			
100273258	WINNETKA	CA		01/16/2026		1,341		(64)			(64)		1,277	1,277			
100229121	WEST BATH	ME		08/14/2025		1,535		(35)			(35)		1,500	1,500			
100188279	MCKINNEY	TX		01/08/2025		2,043		52			52		2,095	2,095			
100214269	GLENDORA	CA		05/30/2025		1,377		(42)			(42)		1,335	1,335			
100137651	JAMAICA	NY		12/08/2023		1,617		(6)			(6)		1,611	1,611			
100236019	GARDEN CITY	UT		09/04/2025		1,057		(37)			(37)		1,020	1,020			
100083978	STOCKTON	CA		07/12/2022		2,145		13			13		2,158	2,158			
100137531	YUCAIPA	CA		12/08/2023		2,557		(23)			(23)		2,534	2,534			
100117548	HUNTINGTON BEACH	CA		07/20/2023		12,466		908			908		13,374	13,374			
100236924	SAN DIEGO	CA		09/12/2025		1,703		5			5		1,708	1,708			
100272573	SHARON	CT		01/08/2026		1,718		(43)			(43)		1,675	1,675			
100235300	CHICAGO	IL		08/29/2025		1,482		(31)			(31)		1,451	1,451			
100198340	LAND O LAKES	FL		02/28/2025		1,576		(51)			(51)		1,525	1,525			
100156283	FORT LAUDERDALE	FL		07/25/2024		1,591		(48)			(48)		1,543	1,543			
100215689	LOS ANGELES	CA		06/13/2025		1,749		15			15		1,764	1,764			
100237962	LOS ANGELES	CA		10/10/2025		525		(25)			(25)		500	500			
100076391	DEERFIELD BEACH	FL		12/23/2021		3,148		(110)			(110)		3,038	3,038			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221549	ASHVILLE	NY		07/22/2025		1,494		(58)			(58)		1,436	1,436			
100261655	HASLET	TX		12/12/2025		6,470		(229)			(229)		6,241	6,241			
100268816	SURPRISE	AZ		12/29/2025		1,897		(10)			(10)		1,887	1,887			
100245305	SAN MARCOS	CA		10/06/2025		1,727		(75)			(75)		1,652	1,652			
100272212	ONTARIO	CA		01/08/2026		1,781		(44)			(44)		1,737	1,737			
100236152	NAPLES	ME		09/10/2025		1,540		(30)			(30)		1,510	1,510			
100110039	VALLEY GLEN	CA		06/23/2023		1,702		(32)			(32)		1,670	1,670			
100195332	NEEDHAM	MA		02/24/2025		1,766		(21)			(21)		1,745	1,745			
100229079	SANTA ROSA	CA		08/14/2025		1,554		(47)			(47)		1,507	1,507			
100211592	OXNARD	CA		06/23/2025		1,574		(30)			(30)		1,544	1,544			
100235396	SIMI VALLEY	CA		08/29/2025		1,527		(51)			(51)		1,476	1,476			
100236172	BELFAIR	WA		09/10/2025		1,768		6			6		1,774	1,774			
100161410	ESCONDIDO	CA		07/26/2024		1,414		(34)			(34)		1,380	1,380			
100236847	SPRING VALLEY	NY		09/12/2025		1,681		(41)			(41)		1,640	1,640			
100181501	TRUCKEE	CA		12/06/2024		5,230		(134)			(134)		5,096	5,096			
100268601	SALT LAKE CITY	UT		12/29/2025		1,906		(20)			(20)		1,886	1,886			
100177492	ORANGE	CA		01/16/2025		2,548		(62)			(62)		2,486	2,486			
100210175	SUNNYVALE	CA		05/07/2025		1,759		1			1		1,760	1,760			
100070517	WASHINGTON	DC		09/23/2021		3,968		(61)			(61)		3,907	3,907			
100179464	SAN JOSE	CA		11/21/2024		2,044		10			10		2,054	2,054			
100174335	GULF SHORES	AL		10/31/2024		1,853		(28)			(28)		1,825	1,825			
100247347	ROSWELL	GA		10/24/2025		1,534		(33)			(33)		1,501	1,501			
100177519	CASTROVILLE	CA		01/16/2025		2,670		17			17		2,687	2,687			
100229023	HILLSBORO BEACH	FL		08/14/2025		1,402		(36)			(36)		1,366	1,366			
100204999	HONOLULU	HI		04/10/2025		1,460		(40)			(40)		1,420	1,420			
100182160	WEST PALM BEACH	FL		12/12/2024		1,711		(14)			(14)		1,697	1,697			
100219667	SAN DIEGO	CA		07/07/2025		1,756		(42)			(42)		1,714	1,714			
100261642	GARDENA	CA		12/12/2025		1,661		(47)			(47)		1,614	1,614			
100206325	WHITTIER	CA		04/17/2025		1,175		(39)			(39)		1,136	1,136			
100136275	GRANITE SHOALS	TX		11/20/2023		1,769		17			17		1,786	1,786			
100214552	RANCHO CUCAMONGA	CA		06/06/2025		1,664		(35)			(35)		1,629	1,629			
100268923	COTTONWOOD HEIGHTS	UT		12/29/2025		2,263		(11)			(11)		2,252	2,252			
100247196	TABERNASH	CO		10/23/2025		320,106		(8,371)			(8,371)		311,735	311,735			
100128894	PETALUMA	CA		09/21/2023		1,565		(26)			(26)		1,539	1,539			
100198487	MCHENRY	MD		02/28/2025		1,852		14			14		1,866	1,866			
100201457	CORONA	CA		03/12/2025		1,429		(33)			(33)		1,396	1,396			
100102151	SARASOTA	FL		04/14/2023		1,569		(22)			(22)		1,547	1,547			
100171568	BLAIRSVILLE	GA		10/16/2024		1,779		(19)			(19)		1,760	1,760			
100253277	BOSTON	MA		10/30/2025		1,694		(56)			(56)		1,638	1,638			
100268822	THOUSAND OAKS	CA		12/29/2025		1,980		7			7		1,987	1,987			
100100325	OZONE PARK	NY		04/27/2023		2,558		221			221		2,779	2,779			
100137866	OAKRIDGE	NC		12/08/2023		17,850		(565)			(565)		17,285	17,285			
100283723	LOS ANGELES	CA		03/13/2026		1,747		(57)			(57)		1,690	1,690			
100261578	MONTEBELLO	CA		12/12/2025		1,714		(43)			(43)		1,671	1,671			
100238851	TUCSON	AZ		09/23/2025		1,599		(52)			(52)		1,547	1,547			
100284831	LITTLETON	NC		03/27/2026		1,078		(18)			(18)		1,060	1,060			
100229026	CHINO	CA		08/14/2025		1,659		(40)			(40)		1,619	1,619			
100244515	JOHNS ISLAND	SC		09/29/2025		1,673		(47)			(47)		1,626	1,626			
100151783	BETHESDA	MD		05/10/2024		2,095		(45)			(45)		2,050	2,050			
100180350	TEMPLE CITY	CA		11/25/2024		35,944		161			161		36,105	36,105			
100245038	HENRICO	NC		09/29/2025		1,711		(48)			(48)		1,663	1,663			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182138	NORTH MYRTLE BEACH	SC		12/12/2024		3,039		(57)			(57)		2,982	2,982			
100238355	LA QUINTA	CA		09/19/2025		1,464		(52)			(52)		1,412	1,412			
100221189	LOS ANGELES	CA		07/21/2025		1,527		(49)			(49)		1,478	1,478			
100261630	PHILADELPHIA	PA		12/12/2025		3,607		(122)			(122)		3,485	3,485			
100245738	LAFAYETTE	CO		10/06/2025		1,487		(40)			(40)		1,447	1,447			
100206926	CORAL GABLES	FL		04/24/2025		1,838		5			5		1,843	1,843			
100080926	ONTARIO	CA		04/01/2022		5,381		(160)			(160)		5,221	5,221			
100108498	FREDERICK	MD		05/25/2023		359		(6)			(6)		353	353			
100271987	SIMI VALLEY	CA		01/08/2026		1,627		(52)			(52)		1,575	1,575			
100268259	CHULA VISTA	CA		12/29/2025		3,828		(25)			(25)		3,803	3,803			
100151771	BETHESDA	MD		05/10/2024		2,097		(40)			(40)		2,057	2,057			
100265012	MIAMI	FL		12/17/2025		1,628		(72)			(72)		1,556	1,556			
100144514	GARDEN GROVE	CA		04/26/2024		12,331		(36)			(36)		12,295	12,295			
100172382	SEVIERVILLE	TN		10/23/2024		2,406		(53)			(53)		2,353	2,353			
100074390	BIG BEAR LAKE	CA		12/02/2021		3,699		(70)			(70)		3,629	3,629			
5.00008E+11	EINDHOVEN	NLD		12/30/2025		235							235	173	(62)		(62)
100191699	EL CAJON	CA		02/20/2025		1,581		(72)			(72)		1,509	1,509			
100018275	ANAHEIM	CA		06/27/2018		4,034		31			31		4,065	4,065			
100212075	CARSON	CA		05/22/2025		1,217		(20)			(20)		1,197	1,197			
100230029	WOBURN	MA		08/25/2025		1,483		(27)			(27)		1,456	1,456			
100219572	HOWELL	NJ		07/07/2025		1,691		(43)			(43)		1,648	1,648			
100199408	RIVERSIDE	CA		03/05/2025		1,466		(49)			(49)		1,417	1,417			
100213993	RANCHO CUCAMONGA	CA		05/29/2025		2,052		(39)			(39)		2,013	2,013			
100184382	SARATOGA SPRINGS	UT		12/16/2024		264		(5)			(5)		259	259			
100235049	AUSTIN	TX		08/28/2025		1,543		(51)			(51)		1,492	1,492			
100210210	OAKLEY	CA		05/08/2025		1,861		(19)			(19)		1,842	1,842			
100221525	KAILUA KONA	HI		07/22/2025		1,748		(43)			(43)		1,705	1,705			
100151467	JURUPA VALLEY	CA		05/10/2024		1,654		(34)			(34)		1,620	1,620			
100245103	LAKE WORTH BEACH	FL		10/03/2025		4,837		82			82		4,919	4,919			
100253166	STANCHFIELD	MN		10/30/2025		1,868		(54)			(54)		1,814	1,814			
100120898	SAUSALITO	CA		08/30/2023		2,226		58			58		2,284	2,284			
100235394	SAN DIEGO	CA		08/29/2025		4,197		(133)			(133)		4,064	4,064			
100198873	CANYON COUNTRY	CA		02/28/2025		1,296		(45)			(45)		1,251	1,251			
100227118	PALMETTO BAY	FL		07/30/2025		1,655		(51)			(51)		1,604	1,604			
100173303	MILLEDGEVILLE	GA		10/30/2024		2,170		21			21		2,191	2,191			
100193670	CORONA	CA		02/10/2025		1,667		(47)			(47)		1,620	1,620			
100235013	SALT LAKE CITY	UT		08/28/2025		1,680		(35)			(35)		1,645	1,645			
100245347	LYNDEN	WA		10/06/2025		1,700		(55)			(55)		1,645	1,645			
100101124	LOS ANGELES	CA		04/28/2023		1,949		33			33		1,982	1,982			
100283476	MANTECA	CA		03/11/2026		1,085		(27)			(27)		1,058	1,058			
100229927	WILMINGTON	CA		08/20/2025		1,553		(49)			(49)		1,504	1,504			
100100696	THOUSAND OAKS	CA		04/28/2023		2,453		64			64		2,517	2,517			
100157802	VISTA	CA		08/01/2024		1,471		(5)			(5)		1,466	1,466			
100091370	NAPLES	FL		02/22/2023		1,853		(9)			(9)		1,844	1,844			
100083508	SAN JOSE	CA		06/06/2022		8,656		(230)			(230)		8,426	8,426			
100200359	WILLS POINT	TX		03/10/2025		2,489		(28)			(28)		2,461	2,461			
100228771	PUYALLUP	WA		08/12/2025		1,783		(19)			(19)		1,764	1,764			
100269006	EAST FALMOUTH	MA		12/29/2025		1,763		(14)			(14)		1,749	1,749			
100078749	UPLAND	CA		02/25/2022		3,728		131			131		3,859	3,859			
100214148	MIAMI	FL		05/30/2025		1,508		(33)			(33)		1,475	1,475			
100221133	DAVIS	CA		07/21/2025		1,691		(26)			(26)		1,665	1,665			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147731	WINCHESTER	CA		04/08/2024		1,708		(40)			(40)		1,668	1,668			
100216325	LOS ANGELES	CA		06/20/2025		1,641							1,641	1,641			
100091709	SIMI VALLEY	CA		03/24/2023		1,836		(19)			(19)		1,817	1,817			
100159345	ORANGE BEACH	AL		07/15/2024		2,163		79			79		2,242	2,242			
100109136	WESTMINSTER	CA		06/09/2023		2,117		(36)			(36)		2,081	2,081			
100107810	BRADENTON	FL		05/19/2023		1,819		(2)			(2)		1,817	1,817			
100115616	DALY CITY	CA		07/19/2023		3,565		(66)			(66)		3,499	3,499			
100253835	FORT LAUDERDALE	FL		10/30/2025		1,539		(55)			(55)		1,484	1,484			
100228749	SPRING VALLEY	NY		08/12/2025		1,574		(37)			(37)		1,537	1,537			
100214548	LONG BEACH	CA		06/06/2025		1,517		(71)			(71)		1,446	1,446			
100283718	MIDLOTHIAN	VA		03/13/2026		1,705		(61)			(61)		1,644	1,644			
100209645	MIAMI	FL		05/02/2025		1,600		(43)			(43)		1,557	1,557			
100109664	PAUMA VALLEY	CA		06/14/2023		1,825		(8)			(8)		1,817	1,817			
100186124	CENTENNIAL	CO		01/31/2025		1,751		(44)			(44)		1,707	1,707			
100151115	WORCESTER	MA		05/08/2024		1,639		(19)			(19)		1,620	1,620			
100228204	GLENDALE	CA		08/11/2025		1,425		(51)			(51)		1,374	1,374			
100163942	CHESAPEAKE	VA		10/04/2024		2,022		(49)			(49)		1,973	1,973			
100226674	SAINT TERESA	FL		07/30/2025		1,668		(45)			(45)		1,623	1,623			
100177025	FORT LEE	NJ		01/16/2025		26,704		(1,176)			(1,176)		25,528	25,528			
100253733	SISTERS	OR		10/30/2025		1,547		(40)			(40)		1,507	1,507			
100163824	GILBERT	AZ		09/27/2024		1,875		(35)			(35)		1,840	1,840			
100170284	LAWRENCE	NY		10/08/2024		2,044		(39)			(39)		2,005	2,005			
100173022	HIGHLAND	CA		10/25/2024		1,353		(40)			(40)		1,313	1,313			
100142562	KIRKLAND	WA		02/08/2024		1,877		(26)			(26)		1,851	1,851			
100192223	TAMPA	FL		01/31/2025		1,902		(48)			(48)		1,854	1,854			
100255653	GENOA	NV		11/24/2025		1,838		(26)			(26)		1,812	1,812			
100103074	HAYWARD	CA		06/22/2023		1,754		(30)			(30)		1,724	1,724			
100149582	LODI	NJ		04/26/2024		1,830		(14)			(14)		1,816	1,816			
100173486	SUFFOLK	VA		10/29/2024		1,543		(66)			(66)		1,477	1,477			
100228974	BOCA RATON	FL		09/10/2025		1,881		(88)			(88)		1,793	1,793			
100088196	SIMI VALLEY	CA		10/13/2022		3,090		(81)			(81)		3,009	3,009			
100244726	PUNTA GORDA	FL		09/29/2025		1,739		(42)			(42)		1,697	1,697			
100176778	NEW HYDE PARK	NY		11/15/2024		1,659		(54)			(54)		1,605	1,605			
100265426	VENTURA	CA		12/19/2025		1,105		(54)			(54)		1,051	1,051			
100211569	BAINBRIDGE ISLAND	WA		06/23/2025		1,636		(39)			(39)		1,597	1,597			
100255518	WALTHAM	MA		11/24/2025		1,648		(70)			(70)		1,578	1,578			
100255804	CASCADE	ID		11/24/2025		309,632		(7,056)			(7,056)		302,576	302,576			
100182413	ESCONDIDO	CA		12/12/2024		3,939		26			26		3,965	3,965			
100238040	AUBURN	WA		10/03/2025		1,357		(60)			(60)		1,297	1,297			
100152285	NASHVILLE	TN		05/17/2024		1,897		30			30		1,927	1,927			
100189084	ANGEL FIRE	NM		01/13/2025		1,779		(59)			(59)		1,720	1,720			
100134341	CITRUS HEIGHTS	CA		10/27/2023		1,537		(32)			(32)		1,505	1,505			
100246009	SAN FRANCISCO	CA		10/07/2025		1,721		(25)			(25)		1,696	1,696			
100204672	SPRING VALLEY	NY		04/04/2025		1,595		(63)			(63)		1,532	1,532			
100118017	WESTMINSTER	CA		07/20/2023		2,270		99			99		2,369	2,369			
100218764	FRIPP ISLAND	SC		06/27/2025		1,809		7			7		1,816	1,816			
100202382	LOS ANGELES	CA		03/19/2025		1,503		(70)			(70)		1,433	1,433			
100189545	AUSTIN	TX		01/16/2025		1,584		(33)			(33)		1,551	1,551			
100283958	LA PUENTE	CA		03/23/2026		1,163		(17)			(17)		1,146	1,146			
100194473	ANNAPOLIS	MD		02/14/2025		1,555		(70)			(70)		1,485	1,485			
100202395	LAS VEGAS	NV		03/19/2025		1,533		(65)			(65)		1,468	1,468			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221598	GEORGETOWN	TX		07/22/2025		981		(27)			(27)		954	954			
100211555	LOS ANGELES	CA		06/05/2025		1,645		(36)			(36)		1,609	1,609			
100092051	FAR ROCKAWAY	NY		02/09/2023		1,768		(51)			(51)		1,717	1,717			
100092052	FAR ROCKAWAY	NY		02/09/2023		1,772		(55)			(55)		1,717	1,717			
100179587	MINERAL BLUFF	GA		11/21/2024		1,753		(26)			(26)		1,727	1,727			
100103390	SAN DIEGO	CA		06/16/2023		1,718		(21)			(21)		1,697	1,697			
100267341	MIAMI LAKES	FL		12/24/2025		1,558		(74)			(74)		1,484	1,484			
100103677	PERRIS	CA		05/08/2023		1,472		(1)			(1)		1,471	1,471			
100145827	SAINT SIMONS ISLAND	GA		03/15/2024		760		(32)			(32)		728	728			
100160525	ANNAPOLIS	MD		07/19/2024		1,367		(18)			(18)		1,349	1,349			
100211452	BRONX	NY		05/16/2025		1,627		32			32		1,659	1,659			
100284025	ANAHEIM	CA		03/24/2026		1,994		(27)			(27)		1,967	1,967			
100205608	LOUISVILLE	KY		05/09/2025		1,994		(60)			(60)		1,934	1,934			
100221822	GILBERT	AZ		07/29/2025		1,144		(21)			(21)		1,123	1,123			
100143366	HUNTINGTON BEACH	CA		02/16/2024		1,365		(38)			(38)		1,327	1,327			
100202406	CHATSWORTH	CA		03/19/2025		1,702		(42)			(42)		1,660	1,660			
100261475	ARVADA	CO		12/09/2025		1,759		(46)			(46)		1,713	1,713			
100209620	LA QUINTA	CA		05/02/2025		43,444		2,866			2,866		46,310	46,310			
100215593	GATLINBURG	TN		06/12/2025		1,573		(29)			(29)		1,544	1,544			
100255828	LYNNWOOD	WA		11/24/2025		9,932		(341)			(341)		9,591	9,591			
100119255	WEST WILDWOOD	NJ		07/31/2023		2,596		26			26		2,622	2,622			
100146729	LAWRENCE	MA		03/20/2024		1,262		(36)			(36)		1,226	1,226			
100214594	NAPLES	FL		06/09/2025		7,423		(259)			(259)		7,164	7,164			
100255576	ROSEVILLE	CA		11/24/2025		1,814		(45)			(45)		1,769	1,769			
100268418	OAK ISLAND	NC		12/29/2025		1,657		(36)			(36)		1,621	1,621			
100218569	WESTCLIFFE	CO		06/27/2025		1,820		(9)			(9)		1,811	1,811			
100079748	MIAMI	FL		04/08/2022		3,078		(98)			(98)		2,980	2,980			
100140499	MIAMI	FL		01/19/2024		459		(9)			(9)		450	450			
100226671	LYNN	MA		07/30/2025		3,190		(96)			(96)		3,094	3,094			
100173769	LANCASTER	PA		10/30/2024		1,795		(54)			(54)		1,741	1,741			
100149946	LAS VEGAS	NV		06/07/2024		1,195		(35)			(35)		1,160	1,160			
100179803	ST AUGUSTINE	FL		11/21/2024		1,776		(36)			(36)		1,740	1,740			
100219633	IDAHO FALLS	ID		07/07/2025		1,603		(54)			(54)		1,549	1,549			
100200688	PEORIA	AZ		03/11/2025		1,599		(47)			(47)		1,552	1,552			
100255683	CENTENNIAL	CO		11/24/2025		1,943		(14)			(14)		1,929	1,929			
100116842	ONTARIO	CA		07/20/2023		2,749		639			639		3,388	3,388			
100170495	NORWALK	CA		10/09/2024		1,822		(44)			(44)		1,778	1,778			
100203366	ATLANTA	GA		03/27/2025		1,865		(20)			(20)		1,845	1,845			
100139657	WHITTIER	CA		12/28/2023		1,174		(5)			(5)		1,169	1,169			
100198241	CANTON	GA		02/28/2025		1,720		(29)			(29)		1,691	1,691			
100167830	LAKE WORTH	FL		09/20/2024		1,718		(10)			(10)		1,708	1,708			
100208966	GLENDALE	CA		04/29/2025		1,804		(25)			(25)		1,779	1,779			
100133856	LIBERTY HILL	TX		10/20/2023		(296)							(296)	(296)			
100192332	WINNETKA	CA		02/05/2025		1,681		(58)			(58)		1,623	1,623			
100256456	WHITTIER	CA		11/25/2025		1,305		(62)			(62)		1,243	1,243			
100190112	PIGEON FORGE	TN		01/21/2025		1,039		(27)			(27)		1,012	1,012			
100253547	EAST PALO ALTO	CA		10/30/2025		1,808		(60)			(60)		1,748	1,748			
100169937	STOCKTON	CA		11/08/2024		1,772		(76)			(76)		1,696	1,696			
100166434	LAFAYETTE	LA		10/31/2024		1,910		(50)			(50)		1,860	1,860			
100190287	WEST MILFORD	NJ		01/22/2025		1,625		(58)			(58)		1,567	1,567			
100194585	SEASIDE	CA		03/28/2025		1,749		10			10		1,759	1,759			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165911	KNOXVILLE	TN		09/06/2024		1,718		(39)			(39)		1,679	1,679			
100180639	PLACERVILLE	CA		11/26/2024		1,610		(18)			(18)		1,592	1,592			
100206057	SUGAR HILL	GA		05/16/2025		3,216		(44)			(44)		3,172	3,172			
100192600	CUMMING	GA		02/10/2025		1,711		(7)			(7)		1,704	1,704			
100186697	INGLEWOOD	CA		12/31/2024		1,129		(45)			(45)		1,084	1,084			
100143012	NAPLES	FL		02/12/2024		775		(32)			(32)		743	743			
100148189	MIDLAND PARK	NJ		04/12/2024		1,863		(14)			(14)		1,849	1,849			
100103578	MONROE	GA		05/08/2023		1,242		8			8		1,250	1,250			
100160109	CASTRO VALLEY	CA		07/17/2024		2,097		(30)			(30)		2,067	2,067			
100272739	LAWNDALE	CA		01/09/2026		1,705		(46)			(46)		1,659	1,659			
100156308	OAKHURST	NJ		07/25/2024		1,571		(56)			(56)		1,515	1,515			
100100425	ELMHURST	NY		04/27/2023		2,643		356			356		2,999	2,999			
100136610	PRESCOTT	AZ		11/22/2023		1,374		(17)			(17)		1,357	1,357			
100167015	SCOTTDALE	GA		09/13/2024		2,715		(106)			(106)		2,609	2,609			
100076719	SIMI VALLEY	CA		12/30/2021		3,991		(55)			(55)		3,936	3,936			
100188337	CITRUS HEIGHTS	CA		01/08/2025		2,990		(51)			(51)		2,939	2,939			
100161745	NORTHLAKE	TX		07/30/2024		1,593		(45)			(45)		1,548	1,548			
100179940	OAK ISLAND	NC		11/25/2024		2,212		17			17		2,229	2,229			
100079578	PASADENA	CA		04/25/2022		3,204		(112)			(112)		3,092	3,092			
100244472	ALTON	TX		09/29/2025		1,442		(60)			(60)		1,382	1,382			
100152810	WEST NEW YORK	NJ		05/22/2024		1,598		(72)			(72)		1,526	1,526			
100245798	MILLSBORO	DE		10/29/2025		8,473		(211)			(211)		8,262	8,262			
100163335	BIG BEAR LAKE	CA		08/13/2024		1,768		(10)			(10)		1,758	1,758			
100164226	LOS ANGELES	CA		08/21/2024		1,783		(25)			(25)		1,758	1,758			
100207345	UPLAND	CA		04/29/2025		1,613		(62)			(62)		1,551	1,551			
100137880	SAN JOSE	CA		12/08/2023		2,577		(101)			(101)		2,476	2,476			
100264879	LIVINGSTON	NJ		12/17/2025		1,600		(38)			(38)		1,562	1,562			
100194755	ANAHEIM	CA		02/21/2025		1,734		(23)			(23)		1,711	1,711			
100192977	KENMORE	WA		02/10/2025		1,849		16			16		1,865	1,865			
100165802	CALABASAS	CA		08/29/2024		1,697		(20)			(20)		1,677	1,677			
100277567	LIGHTHOUSE POINT	FL		02/13/2026		1,778		(47)			(47)		1,731	1,731			
100163282	DOWNEY	CA		08/13/2024		19,103		(448)			(448)		18,655	18,655			
100192746	POWAY	CA		02/10/2025		1,727		(19)			(19)		1,708	1,708			
100254481	SURF CITY	NC		11/07/2025		3,522		(108)			(108)		3,414	3,414			
100118975	BUENA PARK	CA		07/27/2023		576		(10)			(10)		566	566			
100226604	RANCHO CUCAMONGA	CA		07/30/2025		3,391		(160)			(160)		3,231	3,231			
100141404	LONG BRANCH	NJ		01/30/2024		1,357		(13)			(13)		1,344	1,344			
100177245	EAST HAMPTON	CT		01/16/2025		7,715		(200)			(200)		7,515	7,515			
100236184	LAKE ARROWHEAD	CA		09/10/2025		1,324		(24)			(24)		1,300	1,300			
100157598	HIALEAH	FL		06/28/2024		5,253		(124)			(124)		5,129	5,129			
100226717	RENTON	WA		07/30/2025		3,354		(44)			(44)		3,310	3,310			
100152964	LOS ANGELES	CA		06/27/2024		1,897		(46)			(46)		1,851	1,851			
100277089	AUSTIN	TX		02/06/2026		1,859		(47)			(47)		1,812	1,812			
100204717	WATSONVILLE	CA		04/08/2025		1,753		(8)			(8)		1,745	1,745			
100167149	ANAHEIM	CA		09/13/2024		1,605		(34)			(34)		1,571	1,571			
100198539	SAINT MICHAELS	MD		02/28/2025		1,833							1,833	1,833			
100221124	CLOSTER	NJ		07/21/2025		3,366		(7)			(7)		3,359	3,359			
100163793	JACKSONVILLE	FL		09/27/2024		1,210		(57)			(57)		1,153	1,153			
100200132	ATTLEBORO	MA		03/06/2025		1,579		(28)			(28)		1,551	1,551			
4010094510	BALTIMORE	MD		03/27/2025		1,452		(42)			(42)		1,410	1,410			
100181324	MIAMI	FL		12/06/2024		931		(48)			(48)		883	883			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172840	LOS ANGELES	CA		10/25/2024		1,715		(62)			(62)		1,653	1,653			
100087801	GOLDEN	CO		11/17/2022		1,165		35			35		1,200	1,200			
100147815	OCEAN ISLE BEACH	NC		04/08/2024		1,842		(39)			(39)		1,803	1,803			
100227102	HILTON HEAD ISLAND	SC		07/30/2025		7,282		(190)			(190)		7,092	7,092			
100258331	SANTA CLARITA	CA		12/05/2025		1,534		(33)			(33)		1,501	1,501			
100165588	SPOKANE	WA		10/04/2024		1,658		(40)			(40)		1,618	1,618			
100181908	GIG HARBOR	WA		12/12/2024		1,699		(8)			(8)		1,691	1,691			
100276681	PEMBROKE PINES	FL		01/29/2026		7,418		(248)			(248)		7,170	7,170			
100144354	ZEPHYR COVE	NV		03/07/2024		1,708		(29)			(29)		1,679	1,679			
100168060	SAN FERNANDO	CA		09/20/2024		1,687		(42)			(42)		1,645	1,645			
100282145	QUINCY	MA		02/27/2026		1,263		(46)			(46)		1,217	1,217			
100127503	VIENNA	VA		09/08/2023		2,189		41			41		2,230	2,230			
100134897	EAST NORTHPORT	NY		10/30/2023		1,411		(26)			(26)		1,385	1,385			
100221779	RIVERSIDE	CA		07/25/2025		1,661		(3)			(3)		1,658	1,658			
100277509	LAKESIDE	MT		02/13/2026		1,752		(52)			(52)		1,700	1,700			
100221735	MURRIETA	CA		07/25/2025		1,727		(29)			(29)		1,698	1,698			
100189492	FUQUAY VARINA	NC		01/15/2025		4,706		(160)			(160)		4,546	4,546			
100150524	SAVANNAH	GA		05/03/2024		1,229		(31)	2		(33)		1,196	1,196			
100109092	DELRAY BEACH	FL		06/05/2023		1,647		(33)			(33)		1,614	1,614			
100160888	RICHMOND	CA		07/24/2024		2,739		4			4		2,743	2,743			
100216016	HOLLYWOOD	FL		07/11/2025		1,568		(53)			(53)		1,515	1,515			
100276998	ENUMCLAW	WA		01/30/2026		1,768		(43)			(43)		1,725	1,725			
100140241	PROSPER	TX		01/18/2024		1,830		(14)			(14)		1,816	1,816			
5.00005E+11	S-GRAVENHAGE	NLD		07/26/2024		300							300	227	(73)		(73)
100086664	RICHMOND	CA		09/30/2022		5,613		(32)			(32)		5,581	5,581			
100024219	LOS ANGELES	CA		09/20/2018		3,563		(83)			(83)		3,480	3,480			
100212383	BEND	OR		05/28/2025		1,659		2			2		1,661	1,661			
100213901	ANTIOCH	CA		05/29/2025		2,161		(57)			(57)		2,104	2,104			
100101168	BROOKLYN	NY		04/28/2023		2,628		575			575		3,203	3,203			
100166917	OCEAN ISLE BEACH	NC		09/13/2024		2,426		(81)			(81)		2,345	2,345			
100154702	MANASSAS	VA		07/19/2024		1,423		(60)			(60)		1,363	1,363			
100216709	NAPLES	FL		06/23/2025		1,492		(39)			(39)		1,453	1,453			
100272529	OCEAN CITY	NJ		01/08/2026		1,789		(1)			(1)		1,788	1,788			
100192834	ORLANDO	FL		02/10/2025		1,712		(14)			(14)		1,698	1,698			
100160949	IRVINE	CA		07/24/2024		1,619		(48)			(48)		1,571	1,571			
100147565	ROYAL PALM BEACH	FL		04/03/2024		1,898		(45)			(45)		1,853	1,853			
100255756	HAYWARD	CA		11/24/2025		1,853		(22)			(22)		1,831	1,831			
100206576	SANTA ANA	CA		04/22/2025		1,710		(49)			(49)		1,661	1,661			
100271943	WEST DENNIS	MA		01/06/2026		3,026		(107)			(107)		2,919	2,919			
100185514	MIRAMAR BEACH	FL		12/20/2024		432		(11)			(11)		421	421			
100132439	ATLANTA	GA		11/03/2023		1,678		86			86		1,764	1,764			
100182496	DAHLONEGA	GA		12/12/2024		3,359		14			14		3,373	3,373			
100134363	CORAL SPRINGS	FL		10/27/2023		1,368		(15)			(15)		1,353	1,353			
100220028	HAYWARD	CA		07/30/2025		1,442		(59)			(59)		1,383	1,383			
100139025	CANYON COUNTRY	CA		12/22/2023		1,474		9			9		1,483	1,483			
100281936	MALDEN	MA		02/26/2026		1,766		(51)			(51)		1,715	1,715			
100150088	NORTH CHARLESTON	SC		06/14/2024		1,511		(26)			(26)		1,485	1,485			
100212227	LYNNWOOD	WA		05/23/2025		1,507		(71)			(71)		1,436	1,436			
100201668	JACKSONVILLE	FL		03/13/2025		3,350		(41)			(41)		3,309	3,309			
100258109	SAINT CLOUD	FL		11/26/2025		1,589		(43)			(43)		1,546	1,546			
100200372	INNSBROOK	MO		03/10/2025		1,617		(50)			(50)		1,567	1,567			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212124	DAMASCUS	MD		05/22/2025		1,094		(9)			(9)		1,085	1,085			
100247571	OJAI	CA		10/29/2025		1,749		(35)			(35)		1,714	1,714			
100083665	PHOENIX	AZ		06/23/2022		453		(7)			(7)		446	446			
100078695	WALNUT	CA		02/02/2022		3,807		167			167		3,974	3,974			
100239008	LONG BEACH	CA		09/23/2025		1,958		(41)			(41)		1,917	1,917			
100186320	SAN DIEGO	CA		12/30/2024		1,698		(33)			(33)		1,665	1,665			
100100795	SAN JOSE	CA		04/28/2023		2,723		185			185		2,908	2,908			
100229105	DAVENPORT	FL		08/14/2025		1,443		(51)			(51)		1,392	1,392			
100254910	BERKELEY	CA		11/17/2025		1,861		(52)			(52)		1,809	1,809			
100180213	SEVIERVILLE	TN		11/25/2024		1,865		(2)			(2)		1,863	1,863			
100171673	PORTLAND	OR		10/16/2024		1,902		(39)			(39)		1,863	1,863			
100170188	NAPLES	FL		10/08/2024		1,902		(35)			(35)		1,867	1,867			
100273915	EAST POINT	GA		01/26/2026		2,132		(43)			(43)		2,089	2,089			
100229579	SUPERIOR	CO		08/15/2025		1,480		(45)			(45)		1,435	1,435			
100283425	CHEYENNE	WY		03/11/2026		1,165		(20)			(20)		1,145	1,145			
100177155	NIPOMO	CA		01/16/2025		2,280		(106)			(106)		2,174	2,174			
100191245	DOWNEY	CA		01/29/2025		1,346		(50)			(50)		1,296	1,296			
100245370	RENTON	WA		10/06/2025		1,642		(55)			(55)		1,587	1,587			
100283311	ELIZABETH	NJ		03/11/2026		1,889		(6)			(6)		1,883	1,883			
100108462	GILBERT	AZ		05/25/2023		1,731		(34)			(34)		1,697	1,697			
100255422	SAN FERNANDO	CA		11/24/2025		4,888		(150)			(150)		4,738	4,738			
100194154	ORMOND BEACH	FL		02/14/2025		6,932		(138)			(138)		6,794	6,794			
100206192	FEDERAL WAY	WA		04/16/2025		1,843		(9)			(9)		1,834	1,834			
100214902	LOS ANGELES	CA		06/11/2025		1,667		(26)			(26)		1,641	1,641			
100158641	NAPLES	FL		07/10/2024		1,681		(26)			(26)		1,655	1,655			
100159279	N TOPSAIL BEACH	NC		07/15/2024		1,641		(50)			(50)		1,591	1,591			
100148569	SAN JOSE	CA		04/12/2024		2,643		(24)			(24)		2,619	2,619			
100207471	HILLSBORO	OR		04/29/2025		1,064		(38)			(38)		1,026	1,026			
100246160	GATLINBURG	TN		10/08/2025		2,085		(94)			(94)		1,991	1,991			
100158133	AUSTIN	TX		07/09/2024		3,225		(10)			(10)		3,215	3,215			
100148507	PHOENIX	AZ		04/12/2024		1,562		(27)			(27)		1,535	1,535			
100149821	BERGENFIELD	NJ		04/29/2024		1,294		(39)			(39)		1,255	1,255			
100132594	HIALEAH	FL		11/03/2023		1,392		34			34		1,426	1,426			
100284946	NEW ORLEANS	LA		03/27/2026		219,215		2,743			2,743		221,958	221,958			
100188926	OXNARD	CA		01/09/2025		1,399		(44)			(44)		1,355	1,355			
100116702	GARDEN GROVE	CA		07/20/2023		3,878		950			950		4,828	4,828			
100074235	FREMONT	CA		12/09/2021		3,742		(90)			(90)		3,652	3,652			
100194312	LAURELVILLE	OH		02/14/2025		1,627		(58)			(58)		1,569	1,569			
100228155	BORING	OR		08/11/2025		1,787		(17)			(17)		1,770	1,770			
100253353	ATLANTA	GA		10/30/2025		1,699		(46)			(46)		1,653	1,653			
100132598	ENGLEWOOD	FL		11/03/2023		1,446		(21)			(21)		1,425	1,425			
100171121	NEW BRUNSWICK	NJ		11/22/2024		1,516		(29)			(29)		1,487	1,487			
100238756	SONOMA	CA		09/22/2025		1,723		(31)			(31)		1,692	1,692			
100080777	SANTA MONICA	CA		03/15/2022		3,151		(10)			(10)		3,141	3,141			
100077825	TUSTIN	CA		01/14/2022		12,783		(103)			(103)		12,680	12,680			
100238105	AURORA	CO		09/15/2025		1,545		(71)			(71)		1,474	1,474			
100161434	GLENDORA	CA		07/29/2024		1,682		(17)			(17)		1,665	1,665			
100220810	LOS ANGELES	CA		07/18/2025		1,282		(29)			(29)		1,253	1,253			
100168623	LAWNDALE	CA		09/25/2024		1,764		(40)			(40)		1,724	1,724			
100140865	AUGUSTA	GA		03/06/2024		3,606		(114)			(114)		3,492	3,492			
100229444	RENO	NV		08/15/2025		1,368		(19)			(19)		1,349	1,349			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201653	CORONA	CA		03/13/2025		1,611		(47)			(47)		1,564	1,564			
100229897	ENGLEWOOD	CO		08/18/2025		1,598		(51)			(51)		1,547	1,547			
100246176	ANNAPOLIS	MD		10/08/2025		1,919		(73)			(73)		1,846	1,846			
100212388	VALLEJO	CA		05/28/2025		2,767		(61)			(61)		2,706	2,706			
100246899	RESEDA	CA		10/17/2025		2,258		(40)			(40)		2,218	2,218			
100119457	MIAMI	FL		07/31/2023		1,796		(10)			(10)		1,786	1,786			
100226876	FOUNTAIN HILLS	AZ		07/30/2025		1,644		(21)			(21)		1,623	1,623			
100216417	MARCO ISLAND	FL		06/20/2025		1,664		(41)			(41)		1,623	1,623			
100227167	LACLEDE	ID		07/30/2025		1,668		(42)			(42)		1,626	1,626			
100188459	KEALAKEKUA	HI		01/08/2025		1,094		(39)			(39)		1,055	1,055			
100128808	RANCHO SANTA FE	CA		09/21/2023		2,123		7			7		2,130	2,130			
100201038	WATSONVILLE	CA		03/12/2025		1,742		(24)			(24)		1,718	1,718			
100180668	WELLINGTON	FL		11/26/2024		1,429		(34)			(34)		1,395	1,395			
100194367	REUNION	FL		02/14/2025		2,743		(118)			(118)		2,625	2,625			
100168602	PROVINCETOWN	MA		09/25/2024		1,876		(45)			(45)		1,831	1,831			
100151437	COMPTON	CA		05/10/2024		1,147		30	2		28		1,175	1,175			
100181492	BETHEL	CT		01/09/2025		2,170		(72)			(72)		2,098	2,098			
100162999	EVERETT	WA		08/12/2024		1,845		(4)			(4)		1,841	1,841			
100219372	YONKERS	NY		06/30/2025		1,602		(45)			(45)		1,557	1,557			
100172500	CAPE CHARLES	VA		10/23/2024		3,119		(91)			(91)		3,028	3,028			
100087506	DALY CITY	CA		10/25/2022		2,504		185			185		2,689	2,689			
100130177	MOUNT LAUREL	NJ		11/15/2023		410		5			5		415	415			
100283091	NATIONAL CITY	CA		03/09/2026		1,152		(55)			(55)		1,097	1,097			
100243722	CANTON	GA		09/29/2025		2,302		(71)			(71)		2,231	2,231			
100246234	LEWES	DE		10/08/2025		1,740		(68)			(68)		1,672	1,672			
100180756	WOODLAND	CA		11/26/2024		1,247		(58)			(58)		1,189	1,189			
100116201	BEVERLY HILLS	CA		07/20/2023		2,785		839			839		3,624	3,624			
100258044	LINCOLN CITY	OR		11/26/2025		1,837		(45)			(45)		1,792	1,792			
100143530	NEWARK	NJ		02/21/2024		1,654		(40)			(40)		1,614	1,614			
100174825	DELRAY BEACH	FL		10/31/2024		1,016		(49)			(49)		967	967			
100211959	POMONA	CA		05/22/2025		2,110		(30)			(30)		2,080	2,080			
100237026	PERRIS	CA		09/12/2025		1,550		(63)			(63)		1,487	1,487			
100229546	LAKEWOOD	NJ		08/15/2025		1,740		(28)			(28)		1,712	1,712			
100167968	SANTA ANA	CA		09/20/2024		1,706		(51)			(51)		1,655	1,655			
100117757	BATON ROUGE	LA		07/20/2023		1,954		44			44		1,998	1,998			
100219066	NORTH HOLLYWOOD	CA		06/27/2025		1,586		(20)			(20)		1,566	1,566			
5.00006E+11	BRIELLE	NJ		03/31/2025		286							286	217	(69)		(69)
100080430	NORTH HILLS	CA		03/10/2022		3,349		27			27		3,376	3,376			
100118694	HIGHLAND	CA		07/25/2023		1,573		(38)			(38)		1,535	1,535			
100200407	VERO BEACH	FL		03/10/2025		1,626		(39)			(39)		1,587	1,587			
100128280	HIGHLAND	CA		09/14/2023		1,409		(9)			(9)		1,400	1,400			
100116764	FRESH MEADOWS	NY		07/20/2023		2,959		875			875		3,834	3,834			
100186561	SCOTTSDALE	AZ		12/30/2024		1,063		(21)			(21)		1,042	1,042			
100172452	ARVADA	CO		10/23/2024		85,805		(2,269)			(2,269)		83,536	83,536			
100168558	PINETOP	AZ		09/25/2024		1,921		(21)			(21)		1,900	1,900			
100177202	SELBYVILLE	DE		01/16/2025		1,809		(17)			(17)		1,792	1,792			
100283996	BROKEN BOW	OK		03/24/2026		1,715		(59)			(59)		1,656	1,656			
100100975	CLEARWATER	FL		04/28/2023		2,854		475			475		3,329	3,329			
100151168	WOODSIDE	NY		05/09/2024		1,473		(45)			(45)		1,428	1,428			
100114909	PEACHTREE CITY	GA		07/13/2023		3,022		(22)			(22)		3,000	3,000			
100247380	SANTA ANA	CA		10/24/2025		1,690		(63)			(63)		1,627	1,627			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148731	MYAKKA	FL		04/17/2024		3,867		(80)			(80)		3,787	3,787			
100198469	LA VERNE	CA		02/28/2025		30,621		(621)			(621)		30,000	30,000			
100219028	AZUSA	CA		06/27/2025		1,393		(60)			(60)		1,333	1,333			
100283146	NORTH HOLLYWOOD	CA		03/09/2026		1,611		(41)			(41)		1,570	1,570			
100128504	MIRAMAR	FL		09/15/2023		1,078		13			13		1,091	1,091			
100254105	THOUSAND OAKS	CA		12/12/2025		1,621		(43)			(43)		1,578	1,578			
100273268	WEST HOLLYWOOD	CA		01/16/2026		1,762		(47)			(47)		1,715	1,715			
100169305	HOLLIS	NY		09/27/2024		1,383		(47)			(47)		1,336	1,336			
100201447	POWAY	CA		03/12/2025		1,516		(62)			(62)		1,454	1,454			
100248839	OCEANSIDE	CA		10/29/2025		1,858		(96)			(96)		1,762	1,762			
100214361	WESTLAKE	FL		06/02/2025		1,560		(37)			(37)		1,523	1,523			
100166448	CUTLER BAY	FL		10/31/2024		1,434		(67)			(67)		1,367	1,367			
100277711	LITTLEROCK	CA		02/19/2026		1,387		(56)			(56)		1,331	1,331			
100201080	HOMESTEAD	FL		03/12/2025		1,667		(32)			(32)		1,635	1,635			
100140451	CHICAGO	IL		01/18/2024		1,703		(34)			(34)		1,669	1,669			
100067447	WALNUT CREEK	CA		09/23/2021		3,839		(76)			(76)		3,763	3,763			
100246226	NAGS HEAD	NC		10/08/2025		1,747		(78)			(78)		1,669	1,669			
100243308	WESTMINSTER	CA		09/26/2025		1,486		(70)			(70)		1,416	1,416			
100180119	PORTLAND	OR		12/30/2024		2,149		(23)			(23)		2,126	2,126			
100228879	MILFORD	CT		08/12/2025		6,492		(159)			(159)		6,333	6,333			
100171744	LEWES	DE		10/17/2024		5,152		(110)			(110)		5,042	5,042			
100151349	SURF CITY	NC		05/10/2024		1,916		(1)			(1)		1,915	1,915			
100266949	SEMINOLE	FL		12/23/2025		1,998		(44)			(44)		1,954	1,954			
100236996	BELL GARDENS	CA		09/12/2025		4,071		(139)			(139)		3,932	3,932			
100221789	WHITTIER	CA		07/25/2025		1,091		(15)			(15)		1,076	1,076			
100175100	MIAMI	FL		11/05/2024		1,235		(40)			(40)		1,195	1,195			
100214394	SAN FRANCISCO	CA		06/02/2025		1,808		(3)			(3)		1,805	1,805			
100273892	AUSTIN	TX		01/26/2026		1,585		(22)			(22)		1,563	1,563			
100108311	LOS ANGELES	CA		05/24/2023		1,430		(58)			(58)		1,372	1,372			
100215637	PROSPERITY	SC		06/12/2025		1,515		(33)			(33)		1,482	1,482			
100245514	SANDY	UT		10/06/2025		1,820		(41)			(41)		1,779	1,779			
100154709	LAS VEGAS	NV		07/19/2024		1,685		(34)			(34)		1,651	1,651			
5.00005E+11	TILBURG	NLD		02/28/2025		279							279	211	(68)		(68)
100169462	CORONA	CA		09/30/2024		1,603		(31)			(31)		1,572	1,572			
100283695	FALLBROOK	CA		03/13/2026		1,154		(50)			(50)		1,104	1,104			
100153643	LAKEWOOD	CO		05/31/2024		1,295		(45)			(45)		1,250	1,250			
100272703	CUDAHY	CA		01/09/2026		1,618		(54)			(54)		1,564	1,564			
100137553	QUINCY	MA		12/08/2023		1,668		(15)			(15)		1,653	1,653			
100277542	SHINGLE SPRINGS	CA		02/13/2026		1,698		(53)			(53)		1,645	1,645			
100144588	LAKEWOOD	CA		03/13/2024		1,619		3			3		1,622	1,622			
100202696	WHITTIER	CA		03/24/2025		1,636		(42)			(42)		1,594	1,594			
100212225	EDMONDS	WA		05/23/2025		1,497		(70)			(70)		1,427	1,427			
100143462	LONG BEACH	CA		02/16/2024		1,522		22			22		1,544	1,544			
100117961	SAN LORENZO	CA		07/20/2023		2,345		682			682		3,027	3,027			
100115521	LONG BEACH	CA		07/17/2023		1,761		(21)			(21)		1,740	1,740			
100216468	PLAYA DEL REY	CA		06/20/2025		1,667		(39)			(39)		1,628	1,628			
100246100	BETHANY BEACH	DE		10/08/2025		1,704		(74)			(74)		1,630	1,630			
100192981	LINCOLN CITY	OR		02/10/2025		1,053		(22)	1		(23)		1,030	1,030			
100102754	PLANO	TX		06/22/2023		1,936		(13)			(13)		1,923	1,923			
100103275	SANTA ANA	CA		04/27/2023		1,649		(23)			(23)		1,626	1,626			
100149435	JACKSON	NJ		04/24/2024		17,271		(469)	15		(484)		16,787	16,787			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273997	MONTEREY PARK	CA		01/26/2026		2,821		(88)			(88)		2,733	2,733			
100209448	LAKE GENEVA	WI		04/29/2025		1,444		(51)			(51)		1,393	1,393			
100282030	LAS VEGAS	NV		02/27/2026		1,477		(70)			(70)		1,407	1,407			
100186050	RUTHERFORD	NJ		01/31/2025		1,595		(28)			(28)		1,567	1,567			
100172919	INDIANAPOLIS	IN		10/25/2024		1,810		(24)			(24)		1,786	1,786			
100284584	POWAY	CA		03/26/2026		1,696		(26)			(26)		1,670	1,670			
100156723	KENNESAW	GA		06/26/2024		1,500		(47)			(47)		1,453	1,453			
100181578	SPRING VALLEY	NY		12/09/2024		2,297		(66)			(66)		2,231	2,231			
100152952	SEATTLE	WA		06/27/2024		1,442		(46)			(46)		1,396	1,396			
100080506	JASPER	GA		03/10/2022		2,681		(56)			(56)		2,625	2,625			
100186040	UNION	NJ		01/31/2025		1,617		(13)			(13)		1,604	1,604			
100200514	CHAPEL HILL	NC		03/11/2025		1,550		(46)			(46)		1,504	1,504			
100261143	JERSEY CITY	NJ		12/05/2025		1,727		(36)			(36)		1,691	1,691			
100272042	LOS ANGELES	CA		01/08/2026		1,769		5			5		1,774	1,774			
100201489	BLUFFTON	SC		03/12/2025		865		(34)			(34)		831	831			
100219552	LA CONNER	WA		07/07/2025		15,021		(514)			(514)		14,507	14,507			
100254644	OAKLEY	CA		11/10/2025		1,709		(48)			(48)		1,661	1,661			
100268452	GRANITE	OR		12/29/2025		2,933		(91)			(91)		2,842	2,842			
100220666	EL CAJON	CA		07/17/2025		1,587		(37)			(37)		1,550	1,550			
100261146	SANTA ROSA	CA		12/05/2025		4,950		(81)			(81)		4,869	4,869			
100148486	CHICAGO	IL		04/12/2024		1,985		6			6		1,991	1,991			
100135254	JAMESTOWN	RI		11/08/2023		1,683		20			20		1,703	1,703			
100190116	SEATTLE	WA		01/21/2025		1,165		(29)	1		(30)		1,135	1,135			
100268972	JOHNS ISLAND	SC		12/29/2025		4,647		(142)			(142)		4,505	4,505			
100283511	KAILUA KONA	HI		03/13/2026		1,561		(74)			(74)		1,487	1,487			
100161705	LAS VEGAS	NV		07/30/2024		758		(24)			(24)		734	734			
100207107	CYPRESS	TX		04/24/2025		1,485		(48)			(48)		1,437	1,437			
100128422	MARIETTA	GA		09/15/2023		1,961		(58)			(58)		1,903	1,903			
100276979	HOLLISTER	MO		01/30/2026		1,093		(29)			(29)		1,064	1,064			
100284521	FONTANA	CA		03/26/2026		1,827		(34)			(34)		1,793	1,793			
100247592	BEAVERTON	OR		10/29/2025		1,665		(72)			(72)		1,593	1,593			
100152589	ORLANDO	FL		05/17/2024		1,621		(19)			(19)		1,602	1,602			
100149754	WASHINGTON	DC		04/26/2024		1,541		(76)			(76)		1,465	1,465			
100143244	MURRAY	UT		02/16/2024		1,911		(6)			(6)		1,905	1,905			
100159059	CASTAIC	CA		08/15/2024		1,641		(83)			(83)		1,558	1,558			
100238045	PORTLAND	OR		10/03/2025		1,512		(67)			(67)		1,445	1,445			
100149819	COLUMBIA FALLS	MT		04/29/2024		766		(14)			(14)		752	752			
100221344	PORTLAND	OR		07/22/2025		1,584		(46)			(46)		1,538	1,538			
100247014	PASO ROBLES	CA		10/22/2025		1,757		(40)			(40)		1,717	1,717			
100078043	RANCHO SANTA MARGARITA	CA		01/21/2022		4,921		(74)			(74)		4,847	4,847			
100159571	MIAMI	FL		07/15/2024		1,548		(51)			(51)		1,497	1,497			
100147004	ANNANDALE	VA		03/27/2024		1,744		(6)			(6)		1,738	1,738			
100120805	NAPLES	FL		08/25/2023		1,022		(20)			(20)		1,002	1,002			
100216104	VANCOUVER	WA		06/17/2025		1,432		(61)			(61)		1,371	1,371			
100169191	SCARSDALE	NY		09/27/2024		1,546		(61)			(61)		1,485	1,485			
100218970	LOS ANGELES	CA		06/27/2025		1,717		(74)			(74)		1,643	1,643			
100135972	SAN JACINTO	CA		11/16/2023		1,572		(32)			(32)		1,540	1,540			
100247331	RIVERSIDE	CA		10/24/2025		1,664		(55)			(55)		1,609	1,609			
100255453	VALLEY CENTER	CA		11/24/2025		1,662		(53)			(53)		1,609	1,609			
100277634	RIVERSIDE	CA		02/17/2026		1,666		(57)			(57)		1,609	1,609			
100254617	RIPON	CA		11/10/2025		1,711		(63)			(63)		1,648	1,648			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193558	SANTA CRUZ	CA		02/10/2025		1,741		(21)			(21)		1,720	1,720			
100173703	ST PETERSBURG	FL		10/30/2024		1,588		(65)			(65)		1,523	1,523			
100268426	CHULA VISTA	CA		12/29/2025		1,138		(15)			(15)		1,123	1,123			
100188956	BALDWIN PARK	CA		01/09/2025		1,447		(59)			(59)		1,388	1,388			
100199303	PACIFIC BEACH	WA		03/05/2025		1,712		(30)			(30)		1,682	1,682			
100246280	THREE RIVERS	CA		10/10/2025		1,640		(62)			(62)		1,578	1,578			
100190186	LOWELL	MA		01/21/2025		1,736		34			34		1,770	1,770			
100267098	GULF SHORES	AL		12/23/2025		1,830		(31)			(31)		1,799	1,799			
100150894	ST PETERSBURG	FL		05/08/2024		1,700		(35)			(35)		1,665	1,665			
100071561	SEASIDE	CA		10/14/2021		3,673		(102)			(102)		3,571	3,571			
100128857	SACHSE	TX		09/21/2023		1,710		(35)			(35)		1,675	1,675			
100244455	PALM BEACH GARDENS	FL		09/29/2025		1,129		(24)			(24)		1,105	1,105			
100283422	LAKE CITY	CO		03/11/2026		1,709		(43)			(43)		1,666	1,666			
100131642	SANGER	CA		10/06/2023		1,733		(11)			(11)		1,722	1,722			
100186519	AVON	CO		12/30/2024		26,385		513			513		26,898	26,898			
100170013	BRADLEY BEACH	NJ		11/08/2024		1,746		(46)			(46)		1,700	1,700			
100235221	PEORIA	AZ		08/29/2025		1,489		(36)			(36)		1,453	1,453			
100199368	AUBURN	WA		03/05/2025		1,651		(51)			(51)		1,600	1,600			
100108404	YONKERS	NY		05/25/2023		1,663		(25)			(25)		1,638	1,638			
100253403	WATSONVILLE	CA		10/30/2025		1,673		(69)			(69)		1,604	1,604			
4010083213	LANSING	MI		11/26/2024		1,746		(30)			(30)		1,716	1,716			
100213946	MESA	AZ		05/29/2025		1,336		(4)	2		(6)		1,330	1,330			
100271995	SAN DIEGO	CA		01/08/2026		1,398		(58)			(58)		1,340	1,340			
100192787	FOUNTAIN HILLS	AZ		02/10/2025		1,790		9			9		1,799	1,799			
100087343	MELVILLE	NY		10/25/2022		2,539		372			372		2,911	2,911			
100247579	SIMI VALLEY	CA		10/29/2025		1,470		(62)			(62)		1,408	1,408			
100185736	LOOMIS	CA		12/23/2024		1,475		(34)			(34)		1,441	1,441			
100244652	CAPE CORAL	FL		09/29/2025		1,508		(66)			(66)		1,442	1,442			
100246326	HILTON HEAD ISLAND	SC		10/10/2025		1,485		(43)			(43)		1,442	1,442			
100135657	HOLLISTER	CA		11/09/2023		3,830		83			83		3,913	3,913			
100138925	WASHINGTON	DC		12/21/2023		1,253		115			115		1,368	1,368			
100175367	ANTIOCH	CA		11/05/2024		1,873		(28)			(28)		1,845	1,845			
100268742	SPRING HILL	TN		12/29/2025		1,772		(14)			(14)		1,758	1,758			
100168210	FULLERTON	CA		09/20/2024		2,209		(50)			(50)		2,159	2,159			
100162095	SANFORD	FL		07/31/2024		8,463		(311)			(311)		8,152	8,152			
100108919	CHARLOTTE	NC		05/31/2023		12,332		(151)			(151)		12,181	12,181			
100272463	BIGFORK	MT		01/08/2026		1,630		(34)			(34)		1,596	1,596			
100216674	RANCHO SANTA MARGARITA	CA		06/23/2025		4,819		(73)			(73)		4,746	4,746			
100103542	WASHINGTON	DC		05/08/2023		1,790		(26)			(26)		1,764	1,764			
100229033	BRADENTON	FL		08/14/2025		1,613		(30)			(30)		1,583	1,583			
100266916	EAGLE	ID		12/23/2025		1,766		(47)			(47)		1,719	1,719			
100185341	BLUE RIDGE	TX		12/20/2024		1,712		1			1		1,713	1,713			
100127646	VERO BEACH	FL		09/08/2023		696		(17)			(17)		679	679			
100272506	BOSTON	MA		01/08/2026		1,807		(7)			(7)		1,800	1,800			
100153008	HIGHLAND BEACH	FL		06/27/2024		1,606		(52)			(52)		1,554	1,554			
100207420	LIVERMORE	CA		04/29/2025		1,768		(23)			(23)		1,745	1,745			
100153955	GILROY	CA		06/05/2024		1,608		(43)			(43)		1,565	1,565			
100169124	LAWNDALE	CA		09/27/2024		1,592		(39)			(39)		1,553	1,553			
100163289	SCOTTSDALE	AZ		08/13/2024		1,290		(75)			(75)		1,215	1,215			
100165851	BOSTON	MA		08/29/2024		1,539		(26)			(26)		1,513	1,513			
100173499	LANGLEY	WA		10/29/2024		1,688		(45)			(45)		1,643	1,643			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100266931	MESA	AZ		12/23/2025		1,925		7			7		1,932	1,932			
100116133	GARDEN GROVE	CA		07/20/2023		2,696		(17)			(17)		2,679	2,679			
100247525	RICHMOND	TX		10/28/2025		1,074		(71)			(71)		1,003	1,003			
100253995	WINCHESTER	VA		10/30/2025		1,657		(41)			(41)		1,616	1,616			
100141938	CHELTENHAM	PA		02/29/2024		1,511		(20)			(20)		1,491	1,491			
100215773	DRIPPING SPRINGS	TX		06/12/2025		1,658		(13)			(13)		1,645	1,645			
100253390	TUSCALOOSA	AL		10/30/2025		28,965		(922)			(922)		28,043	28,043			
100120047	FREDERICKSBURG	TX		08/11/2023		1,875		(24)			(24)		1,851	1,851			
100209272	SANTA CRUZ	CA		04/29/2025		1,166		(32)	1		(33)		1,133	1,133			
100167903	LOS ANGELES	CA		09/20/2024		1,746		(25)			(25)		1,721	1,721			
100235009	WOLFEBORO	NH		08/28/2025		11,697		(176)			(176)		11,521	11,521			
100181935	SIMI VALLEY	CA		12/12/2024		1,817		14			14		1,831	1,831			
100207468	ESCONDIDO	CA		04/29/2025		1,686		(42)			(42)		1,644	1,644			
100133827	MIDDLE RIVER	MD		10/20/2023		1,582		(34)			(34)		1,548	1,548			
100120428	LOS ANGELES	CA		08/18/2023		1,654		(35)			(35)		1,619	1,619			
100235384	INGLEWOOD	CA		08/29/2025		1,546		(71)			(71)		1,475	1,475			
100165826	SALT LAKE CTY	UT		08/29/2024		1,635		(46)			(46)		1,589	1,589			
100229448	SOUTH ORANGE	NJ		08/15/2025		1,351		(15)			(15)		1,336	1,336			
100173151	RENO	NV		10/30/2024		1,898		(32)			(32)		1,866	1,866			
100182342	HOUSTON	TX		12/12/2024		1,598		(17)			(17)		1,581	1,581			
100155055	INLET BEACH	FL		07/19/2024		1,524		(12)			(12)		1,512	1,512			
100254931	NORTH KINGSTOWN	RI		11/17/2025		1,618		(69)			(69)		1,549	1,549			
100135058	HONOLULU	HI		11/01/2023		1,734		10			10		1,744	1,744			
100165769	BRONX	NY		08/29/2024		1,622		69			69		1,691	1,691			
100170286	RIVERSIDE	CA		10/08/2024		1,919		(34)			(34)		1,885	1,885			
100277445	CARNELIAN BAY	CA		02/13/2026		1,792		(48)			(48)		1,744	1,744			
100135924	OLNEY	MD		11/13/2023		1,546		(13)			(13)		1,533	1,533			
100218203	EL CAJON	CA		06/26/2025		1,485		(51)			(51)		1,434	1,434			
100173933	NEWCASTLE	WA		10/31/2024		1,517		(58)			(58)		1,459	1,459			
100177010	YORBA LINDA	CA		01/16/2025		1,653		(68)			(68)		1,585	1,585			
100214574	LOS ANGELES	CA		06/06/2025		2,512		(84)			(84)		2,428	2,428			
100253102	SCOTTSDALE	AZ		10/30/2025		1,694		(48)			(48)		1,646	1,646			
100210274	SURPRISE	AZ		05/09/2025		1,408		(22)			(22)		1,386	1,386			
100214136	KELLER	TX		05/30/2025		1,579		(53)			(53)		1,526	1,526			
100244879	NAPLES	FL		09/29/2025		1,529		(55)			(55)		1,474	1,474			
100254102	HASLET	TX		11/06/2025		1,703		(60)			(60)		1,643	1,643			
100193997	RESEDA	CA		02/11/2025		5,052		(52)			(52)		5,000	5,000			
100219758	AMERICAN CANYON	CA		07/08/2025		1,606		(54)			(54)		1,552	1,552			
100229317	PALISADE	MN		08/14/2025		1,577		(56)			(56)		1,521	1,521			
100186495	TACOMA	WA		12/30/2024		1,476		(50)			(50)		1,426	1,426			
100081767	PASADENA	CA		03/25/2022		3,789		(42)			(42)		3,747	3,747			
100157132	OCEANSIDE	CA		02/20/2025		1,703		12			12		1,715	1,715			
100198266	NORTH MYRTLE BEACH	SC		02/28/2025		1,577		(30)			(30)		1,547	1,547			
100253666	SOUTHPORT	NC		10/30/2025		1,673		(49)			(49)		1,624	1,624			
100215655	CLARK	NJ		06/13/2025		1,632		(15)			(15)		1,617	1,617			
100246823	STANTON	CA		10/16/2025		1,554		(60)			(60)		1,494	1,494			
100141963	DORAL	FL		02/29/2024		1,437		(39)			(39)		1,398	1,398			
100189661	NORWALK	CA		01/17/2025		1,321		(56)			(56)		1,265	1,265			
100120465	SALINAS	CA		08/18/2023		1,171		(10)			(10)		1,161	1,161			
100147296	BROOKLYN	NY		03/28/2024		1,506		(49)			(49)		1,457	1,457			
100221526	FAIRFAX	VA		07/22/2025		7,252		39			39		7,291	7,291			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133488	TRACY	CA		10/19/2023		1,161		(3)			(3)		1,158	1,158			
100220082	MIAMI	FL		08/06/2025		1,517		(34)			(34)		1,483	1,483			
100199213	WHITTIER	CA		04/09/2025		1,452		(68)			(68)		1,384	1,384			
100276988	INDIAN ROCKS BEACH	FL		01/30/2026		2,164		(50)			(50)		2,114	2,114			
100207073	OAKLAND	CA		04/24/2025		1,635		(63)			(63)		1,572	1,572			
100283200	LOS ANGELES	CA		03/09/2026		1,108		(31)			(31)		1,077	1,077			
100272029	LOS ANGELES	CA		01/08/2026		1,624		(61)			(61)		1,563	1,563			
100086871	DISCOVERY BAY	CA		10/07/2022		2,799		22			22		2,821	2,821			
100103168	BROOKLYN	NY		04/21/2023		1,494		(52)			(52)		1,442	1,442			
100277605	TORRANCE	CA		02/13/2026		2,106		(90)			(90)		2,016	2,016			
100238822	TEMECULA	CA		09/23/2025		576		(22)	1		(23)		553	553			
100143884	ORLANDO	FL		03/06/2024		1,318		(47)			(47)		1,271	1,271			
100191142	LOS ANGELES	CA		01/29/2025		1,653		7			7		1,660	1,660			
100119404	AUSTIN	TX		07/31/2023		1,906		(5)			(5)		1,901	1,901			
100138751	SPANISH FORK	UT		12/21/2023		1,341		(8)			(8)		1,333	1,333			
100155005	ARVADA	CO		07/19/2024		1,494		(54)			(54)		1,440	1,440			
100235211	OZONE PARK	NY		08/28/2025		1,497		(50)			(50)		1,447	1,447			
100099654	TAMPA	FL		04/06/2023		1,723		53			53		1,776	1,776			
100171430	MORA	MN		10/16/2024		1,723		(47)			(47)		1,676	1,676			
100261527	AVON	OH		12/12/2025		1,637		(47)			(47)		1,590	1,590			
100186665	LAKESIDE	AZ		12/30/2024		2,693		105			105		2,798	2,798			
100273812	MESA	AZ		01/23/2026		1,704		(36)			(36)		1,668	1,668			
100139512	MALDEN	MA		12/28/2023		1,413		4			4		1,417	1,417			
100156419	DONNELLY	ID		06/24/2024		1,581		(22)			(22)		1,559	1,559			
100060090	CARLSBAD	CA		06/25/2021		4,804		(61)			(61)		4,743	4,743			
100281962	NOKESVILLE	VA		02/27/2026		1,625		(57)			(57)		1,568	1,568			
100277281	WINNECONNE	WI		02/11/2026		1,602		(23)			(23)		1,579	1,579			
100200592	KEY WEST	FL		03/11/2025		2,074		9			9		2,083	2,083			
100191235	SALINAS	CA		01/29/2025		2,989		(54)			(54)		2,935	2,935			
100255649	SALIDA	CO		11/24/2025		1,792		(31)			(31)		1,761	1,761			
100234827	PENTWATER	MI		08/28/2025		1,451		(41)			(41)		1,410	1,410			
100141390	CYPRESS	CA		01/30/2024		1,537		(30)			(30)		1,507	1,507			
100216710	SAVANNAH	GA		06/23/2025		1,568		(30)			(30)		1,538	1,538			
100139029	LAWRENCEVILLE	GA		12/22/2023		1,422		32			32		1,454	1,454			
100273820	WEST PALM BEACH	FL		01/23/2026		20,050		(654)			(654)		19,396	19,396			
100254651	RICHMOND	CA		11/10/2025		1,659		(60)			(60)		1,599	1,599			
100100445	CAMARILLO	CA		04/27/2023		2,162		(48)			(48)		2,114	2,114			
100255883	ATLANTIC BEACH	NC		11/24/2025		1,719		(41)			(41)		1,678	1,678			
100273974	EDMOND	OK		01/26/2026		1,743		(65)			(65)		1,678	1,678			
100156448	LAKE ELSINORE	CA		06/24/2024		1,586		(28)			(28)		1,558	1,558			
100254034	ESTES PARK	CO		10/30/2025		1,748		(44)			(44)		1,704	1,704			
100258242	SAN MARCOS	CA		12/02/2025		1,752		(34)			(34)		1,718	1,718			
100102185	LA PALMA	CA		04/14/2023		1,827		14			14		1,841	1,841			
100169593	SANTA ROSA	CA		09/30/2024		2,267							2,267	2,267			
100186569	ANAHEIM	CA		12/30/2024		2,262		169			169		2,431	2,431			
100277009	SAINT JOHNS	FL		01/30/2026		1,062		(37)			(37)		1,025	1,025			
100160893	ANTHEM	AZ		07/24/2024		1,484		(32)			(32)		1,452	1,452			
100174539	MIAMI GARDENS	FL		10/31/2024		1,278		(38)			(38)		1,240	1,240			
100103707	INDIO	CA		05/08/2023		1,118		(1)			(1)		1,117	1,117			
100147666	SAN DIEGO	CA		04/04/2024		1,764		(32)			(32)		1,732	1,732			
10014821 7	SAVANNAH	GA		04/12/2024		1,763		(31)			(31)		1,732	1,732			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236268	SARASOTA	FL		09/10/2025		1,654		(13)			(13)		1,641	1,641			
100148646	SANTA ANA	CA		05/15/2024		1,825		2			2		1,827	1,827			
100235438	RESEDA	CA		08/29/2025		389		(18)			(18)		371	371			
100201276	OAKLAND	CA		03/12/2025		1,691		(24)			(24)		1,667	1,667			
100172329	FILLMORE	CA		10/23/2024		1,856		(51)			(51)		1,805	1,805			
100265019	WEST COVINA	CA		12/17/2025		1,237		(59)			(59)		1,178	1,178			
100178436	NORWALK	CT		11/21/2024		1,948		5			5		1,953	1,953			
100103849	NYACK	NY		05/10/2023		1,650		(47)			(47)		1,603	1,603			
100261401	BOSTON	MA		12/08/2025		1,711		(34)			(34)		1,677	1,677			
100220651	PALM SPRINGS	CA		07/17/2025		1,599		(62)			(62)		1,537	1,537			
100255674	LAKE STEVENS	WA		11/24/2025		1,858		(14)			(14)		1,844	1,844			
100108152	BUENA PARK	CA		05/24/2023		1,406		2			2		1,408	1,408			
100143127	ARLINGTON	WA		02/16/2024		2,242		(49)			(49)		2,193	2,193			
100150835	CHATSWORTH	CA		05/08/2024		1,793		(22)			(22)		1,771	1,771			
100118912	VALLEJO	CA		07/27/2023		1,374		(60)			(60)		1,314	1,314			
100166937	WHITTIER	CA		09/13/2024		1,665		(47)			(47)		1,618	1,618			
100247161	INLET BEACH	FL		11/14/2025		1,112		(43)			(43)		1,069	1,069			
100273209	APACHE JUNCTION	AZ		01/16/2026		573		(40)			(40)		533	533			
100101923	LONG BEACH	CA		04/14/2023		1,272		(65)			(65)		1,207	1,207			
100135757	LEWES	DE		11/10/2023		1,742		(8)			(8)		1,734	1,734			
100210182	ATWATER	CA		05/07/2025		1,638		(15)			(15)		1,623	1,623			
100209321	NORTH HOLLYWOOD	CA		04/29/2025		1,657		(34)			(34)		1,623	1,623			
100169379	SAN DIEGO	CA		09/27/2024		1,370		(50)			(50)		1,320	1,320			
100258268	SAN BERNARDINO	CA		12/05/2025		1,553		(42)			(42)		1,511	1,511			
100213746	BELLFLOWER	CA		05/29/2025		1,573		(37)			(37)		1,536	1,536			
100201484	CHARLESTON	SC		03/12/2025		1,938		(18)			(18)		1,920	1,920			
100268526	SUNRISE BEACH	MO		12/29/2025		1,729		(20)			(20)		1,709	1,709			
100185561	BELL BUCKLE	TN		12/20/2024		1,607		(68)			(68)		1,539	1,539			
100253704	CROSBY	MN		10/30/2025		2,603		(84)			(84)		2,519	2,519			
100272206	LOS ANGELES	CA		01/08/2026		4,739		(180)			(180)		4,559	4,559			
100268329	DOVER	NJ		12/29/2025		1,840		(8)			(8)		1,832	1,832			
100285006	EMORY	TX		03/27/2026		1,145		(19)			(19)		1,126	1,126			
100261373	CLEARWATER	FL		12/08/2025		1,405		(27)			(27)		1,378	1,378			
100204039	BOTHELL	WA		03/28/2025		1,858		(26)			(26)		1,832	1,832			
100138895	PIGEON FORGE	TN		12/21/2023		1,439		(4)			(4)		1,435	1,435			
100176763	MARSHFIELD	MA		11/15/2024		1,594		(39)			(39)		1,555	1,555			
100099992	SANTA MARIA	CA		03/28/2023		1,758		(4)			(4)		1,754	1,754			
100116650	DIAMOND BAR	CA		07/20/2023		2,803		757			757		3,560	3,560			
100253669	SOUTHERN PINES	NC		10/30/2025		1,713		(57)			(57)		1,656	1,656			
100088200	SPRING	TX		10/13/2022		1,919		(56)			(56)		1,863	1,863			
100110300	JACKSON	NJ		06/30/2023		2,035							2,035	2,035			
100147190	BROOKLYN	NY		03/28/2024		3,336		(45)			(45)		3,291	3,291			
100189623	PARKLAND	FL		01/17/2025		3,198		(92)			(92)		3,106	3,106			
100170321	GATLINBURG	TN		10/08/2024		1,770		(49)			(49)		1,721	1,721			
100161309	WASHINGTON	DC		07/25/2024		1,028		(2)			(2)		1,026	1,026			
100172956	CORAL SPRINGS	FL		10/25/2024		1,302		(39)			(39)		1,263	1,263			
100131802	LOS ANGELES	CA		10/06/2023		1,313		(5)			(5)		1,308	1,308			
100254760	BIG BEAR CITY	CA		11/14/2025		1,708		(48)			(48)		1,660	1,660			
100245022	SAN MARCOS	CA		09/29/2025		1,641		(53)			(53)		1,588	1,588			
100189719	WHITTIER	CA		01/21/2025		1,477		(33)			(33)		1,444	1,444			
403021743	STOCKBRIDGE	GA		03/06/2025		3,320		(34)			(34)		3,286	3,286			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147791	ALHAMBRA	CA		04/08/2024		1,788		(35)			(35)		1,753	1,753			
100079019	SOUTH GATE	CA		02/24/2022		3,256		(32)			(32)		3,224	3,224			
100129370	GILBERT	AZ		09/25/2023		1,953		64			64		2,017	2,017			
100159922	SAINT AUGUSTINE	FL		08/16/2024		1,132		(35)			(35)		1,097	1,097			
100221799	SANTA CRUZ	CA		07/25/2025		1,637		(49)			(49)		1,588	1,588			
100186063	BRIGHTON	CO		01/31/2025		1,462		(38)			(38)		1,424	1,424			
100239001	BEAVERTON	OR		09/23/2025		1,639		(34)			(34)		1,605	1,605			
100246140	ESTERO	FL		10/08/2025		10,597		(430)			(430)		10,167	10,167			
100185449	FORT COLLINS	CO		12/20/2024		2,343		35			35		2,378	2,378			
100157768	KELLER	TX		08/01/2024		1,524		(63)			(63)		1,461	1,461			
100238561	FRISCO	TX		09/19/2025		1,456		(40)			(40)		1,416	1,416			
100162273	RENTON	WA		09/06/2024		638		(17)			(17)		621	621			
100087290	PLANTATION	FL		10/25/2022		2,419		108			108		2,527	2,527			
100118789	RENO	NV		07/25/2023		2,045		5			5		2,050	2,050			
100195326	BAR HARBOR	ME		02/24/2025		1,585		(46)			(46)		1,539	1,539			
100236142	HEBER	AZ		09/10/2025		4,826		(38)			(38)		4,788	4,788			
100204739	SAN RAFAEL	CA		04/09/2025		1,410		(32)			(32)		1,378	1,378			
100200378	PALM DESERT	CA		03/10/2025		1,733		(2)			(2)		1,731	1,731			
100102431	KISSIMMEE	FL		06/07/2023		1,686		(54)			(54)		1,632	1,632			
100146854	ACTON	CA		03/21/2024		1,086		(42)			(42)		1,044	1,044			
100261360	SAN MARCOS	CA		12/08/2025		1,598		(42)			(42)		1,556	1,556			
100092049	FLUSHING	NY		02/09/2023		1,835		(45)			(45)		1,790	1,790			
100247648	DRIGGS	ID		10/29/2025		1,809		(44)			(44)		1,765	1,765			
100211830	GRANBY	CO		05/19/2025		16,316		(181)			(181)		16,135	16,135			
100255372	VIRGINIA BEACH	VA		11/24/2025		1,673		(79)			(79)		1,594	1,594			
100215674	ONTARIO	CA		06/13/2025		5,756		(202)			(202)		5,554	5,554			
100221778	COLUMBIA FALLS	MT		07/25/2025		1,567		20			20		1,587	1,587			
100181354	MIAMI	FL		12/06/2024		1,451		(66)			(66)		1,385	1,385			
100178229	MIAMI	FL		11/19/2024		1,634		(26)			(26)		1,608	1,608			
100161474	IRVINE	CA		07/30/2024		1,635		(36)			(36)		1,599	1,599			
100167961	LOS ANGELES	CA		09/20/2024		1,691		(61)			(61)		1,630	1,630			
100100785	SAN JOSE	CA		04/28/2023		2,764		295			295		3,059	3,059			
100146665	BOWIE	MD		03/20/2024		1,246		(21)			(21)		1,225	1,225			
100143881	LAKE WORTH BEACH	FL		03/06/2024		1,644		(46)			(46)		1,598	1,598			
100238877	LAKEWOOD	NJ		09/23/2025		1,085		(47)	1		(48)		1,037	1,037			
100246322	NASHVILLE	TN		10/10/2025		1,601		(63)			(63)		1,538	1,538			
100139222	ATLANTA	GA		12/28/2023		51,424		(108)			(108)		51,316	51,316			
100246631	JACKSON	NJ		10/15/2025		1,811		(51)			(51)		1,760	1,760			
100116826	EASTVALE	CA		07/20/2023		2,314		709			709		3,023	3,023			
100206242	NASHVILLE	TN		04/17/2025		2,263		(49)			(49)		2,214	2,214			
100216649	MUNDS PARK	AZ		06/23/2025		1,531		(35)			(35)		1,496	1,496			
100193543	CHICAGO	IL		02/10/2025		1,586		(36)			(36)		1,550	1,550			
100236938	PALMDALE	CA		09/12/2025		1,623		(9)			(9)		1,614	1,614			
100144494	PETALUMA	CA		04/26/2024		1,546		(67)			(67)		1,479	1,479			
100091851	MANVEL	TX		01/30/2023		1,218		7			7		1,225	1,225			
100193286	PHILADELPHIA	PA		02/10/2025		1,688		2			2		1,690	1,690			
100283714	MIAMI	FL		03/13/2026		1,185		(41)			(41)		1,144	1,144			
100077960	LIBERTY LAKE	WA		02/18/2022		3,541		(24)			(24)		3,517	3,517			
100189026	LOS ANGELES	CA		01/09/2025		1,653		(68)			(68)		1,585	1,585			
100192477	UNIONDALE	NY		02/07/2025		1,524		(71)			(71)		1,453	1,453			
100172208	FILLMORE	CA		10/17/2024		1,839		(65)			(65)		1,774	1,774			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212391	SAN JOSE	CA		05/28/2025		4,737		(33)			(33)		4,704	4,704			
100253594	MIDDLE RIVER	MD		10/30/2025		1,531		(57)			(57)		1,474	1,474			
100088236	YONKERS	NY		10/17/2022		1,865		(17)			(17)		1,848	1,848			
100128139	MARSHALL	VA		09/11/2023		1,801		(18)			(18)		1,783	1,783			
100190859	ST CHARLES	IL		01/27/2025		1,721		2			2		1,723	1,723			
100065440	BURLINGAME	CA		07/28/2021		3,958		(33)			(33)		3,925	3,925			
100229122	POCONO LAKE	PA		08/14/2025		906		(27)			(27)		879	879			
100254104	GARLAND	TX		11/06/2025		1,424		(40)			(40)		1,384	1,384			
100203504	ATWATER	CA		03/26/2025		1,653		(31)			(31)		1,622	1,622			
100235914	CHELSEA	MA		09/04/2025		1,589		(42)			(42)		1,547	1,547			
100076375	FONTANA	CA		12/23/2021		3,086		(146)			(146)		2,940	2,940			
100236156	CAPE CORAL	FL		09/10/2025		1,732		(57)			(57)		1,675	1,675			
100245609	BREWSTER	MA		10/06/2025		1,652		(64)			(64)		1,588	1,588			
100191568	LAS VEGAS	NV		01/31/2025		2,222		(60)			(60)		2,162	2,162			
100189857	FLAGSTAFF	AZ		01/21/2025		1,597		(39)			(39)		1,558	1,558			
100211861	SUNSET BEACH	NC		05/19/2025		1,635		(18)			(18)		1,617	1,617			
100283502	MCALLEN	TX		03/11/2026		981		(35)			(35)		946	946			
100276549	CHULA VISTA	CA		01/28/2026		1,521		(62)			(62)		1,459	1,459			
100143912	BRONX	NY		03/06/2024		6,287		(138)			(138)		6,149	6,149			
100215500	ROCKVILLE	MD		06/12/2025		1,455		(46)			(46)		1,409	1,409			
100182691	RIVERHEAD	NY		12/12/2024		2,401		(3)			(3)		2,398	2,398			
100220499	FREDERICKSBURG	TX		07/15/2025		1,783		(18)			(18)		1,765	1,765			
100245174	SEATTLE	WA		10/07/2025		3,268		(69)			(69)		3,199	3,199			
100160005	HOMESTEAD	FL		08/16/2024		1,506		(38)			(38)		1,468	1,468			
100221178	MIAMI	FL		07/21/2025		1,529		(49)			(49)		1,480	1,480			
100255488	WHIPPANY	NJ		11/24/2025		1,875		(68)			(68)		1,807	1,807			
100133590	HOUSTON	TX		10/23/2023		1,696		(5)			(5)		1,691	1,691			
100115471	LOS ANGELES	CA		07/17/2023		1,448		(49)			(49)		1,399	1,399			
100266937	ARVADA	CO		12/23/2025		1,704		(46)			(46)		1,658	1,658			
100210545	NAPLES	FL		05/15/2025		1,569		(55)			(55)		1,514	1,514			
100245802	PEORIA	AZ		10/29/2025		4,816		(131)			(131)		4,685	4,685			
100154199	LOS ANGELES	CA		07/11/2024		1,543		(40)			(40)		1,503	1,503			
100110146	KISSIMMEE	FL		06/29/2023		1,905		24			24		1,929	1,929			
100229508	PALMDALE	CA		08/15/2025		1,476		(54)			(54)		1,422	1,422			
100129585	SURF CITY	NC		09/29/2023		1,022		(3)			(3)		1,019	1,019			
100272388	REDLANDS	CA		01/08/2026		2,230		(20)			(20)		2,210	2,210			
100101027	LOS ANGELES	CA		04/28/2023		3,007		700			700		3,707	3,707			
100165562	QUINCY	MA		08/29/2024		1,782		(16)			(16)		1,766	1,766			
100137899	ROYAL PALM BEACH	FL		12/08/2023		1,153		(31)			(31)		1,122	1,122			
100283780	LONG BEACH	CA		03/13/2026		1,109		(21)			(21)		1,088	1,088			
100102657	SAN ANTONIO	TX		06/22/2023		1,605		(49)			(49)		1,556	1,556			
100110375	SAINT GEORGE	UT		06/30/2023		2,244		39			39		2,283	2,283			
100086190	AUSTIN	TX		10/07/2022		239		(8)			(8)		231	231			
100133516	ELK GROVE	CA		10/19/2023		1,849		(11)			(11)		1,838	1,838			
100246436	TEANECK	NJ		10/10/2025		1,989		(94)			(94)		1,895	1,895			
100067388	CABO SAN LUCAS	MEX		08/13/2021		15,237							15,237	15,237			
100170515	PORTLAND	OR		10/09/2024		28,408		(1,218)			(1,218)		27,190	27,190			
100150878	BUENA PARK	CA		05/08/2024		1,735		(13)			(13)		1,722	1,722			
100186510	SAN DIEGO	CA		12/30/2024		1,433		(19)			(19)		1,414	1,414			
100226877	DOWNINGTOWN	PA		07/30/2025		1,481		(59)			(59)		1,422	1,422			
100190474	HOLLYWOOD	FL		01/24/2025		2,883		(70)			(70)		2,813	2,813			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245799	CANYON LAKE	CA		10/29/2025		1,653		(53)			(53)		1,600	1,600			
100134068	MIAMI	FL		10/27/2023		1,801		(6)			(6)		1,795	1,795			
100283323	LONG BEACH	CA		03/11/2026		1,205		(7)			(7)		1,198	1,198			
100215631	DOUBLE SPRINGS	AL		06/12/2025		1,683		(19)			(19)		1,664	1,664			
100218678	BAYVIEW	ID		06/27/2025		1,630		(27)			(27)		1,603	1,603			
100268993	OCEAN CITY	NJ		12/29/2025		1,498		(57)			(57)		1,441	1,441			
100257046	BLUE RIDGE	GA		11/26/2025		1,761		(50)			(50)		1,711	1,711			
100118026	BUENA PARK	CA		07/20/2023		2,203		102			102		2,305	2,305			
100238596	LEESBURG	VA		09/19/2025		2,617		(55)			(55)		2,562	2,562			
100087257	VISTA	CA		10/25/2022		2,474		161			161		2,635	2,635			
100087753	PHOENIX	AZ		11/17/2022		1,818		(3)			(3)		1,815	1,815			
100135430	NASHVILLE	TN		11/13/2023		1,579		24			24		1,603	1,603			
100284567	JACKSON	NJ		03/26/2026		1,736		(47)			(47)		1,689	1,689			
100102088	DOVER	NH		04/14/2023		1,412		(18)			(18)		1,394	1,394			
100153671	FRENCHTOWN	MT		05/31/2024		960		(10)			(10)		950	950			
100178385	LYNBROOK	NY		11/21/2024		1,735		(16)			(16)		1,719	1,719			
100238442	RICHMOND	VA		09/19/2025		2,184		(50)			(50)		2,134	2,134			
100206664	BRADENTON	FL		04/24/2025		4,250		(97)			(97)		4,153	4,153			
100074391	MONTAUK	NY		12/02/2021		5,036		(122)			(122)		4,914	4,914			
100243307	LOS ANGELES	CA		09/26/2025		1,490		(53)			(53)		1,437	1,437			
100212705	BRECKENRIDGE	CO		05/28/2025		1,664		(48)			(48)		1,616	1,616			
100120967	NORTHPORT	AL		08/30/2023		1,691		21			21		1,712	1,712			
100276663	SPRING CITY	TN		01/29/2026		35,185		(727)			(727)		34,458	34,458			
100190969	PORTOLA VALLEY	CA		01/28/2025		1,991		48			48		2,039	2,039			
100118941	SANTA CLARITA	CA		07/27/2023		1,226		(39)			(39)		1,187	1,187			
100189010	SANTA CLARITA	CA		01/09/2025		2,266		(79)			(79)		2,187	2,187			
100152649	KILA	MT		05/17/2024		1,894		42			42		1,936	1,936			
100119392	ELIZABETH	NJ		07/31/2023		1,699		(13)			(13)		1,686	1,686			
100179569	BOZEMAN	MT		11/21/2024		1,744		(15)			(15)		1,729	1,729			
100246261	VAN NUYS	CA		10/10/2025		1,436		(47)			(47)		1,389	1,389			
100218187	BAYONNE	NJ		06/26/2025		1,469		(25)			(25)		1,444	1,444			
100164770	TUFTONBORO	NH		08/26/2024		2,368		(55)			(55)		2,313	2,313			
100215630	OCEAN CITY	NJ		06/12/2025		1,717		13			13		1,730	1,730			
100272405	QUINCY	MA		01/08/2026		1,776		(18)			(18)		1,758	1,758			
100141241	DAVENPORT	FL		01/30/2024		1,013		(39)			(39)		974	974			
100253083	SAN DIEGO	CA		10/30/2025		1,699		(84)			(84)		1,615	1,615			
100076670	VERO BEACH	FL		12/16/2021		3,204		(136)			(136)		3,068	3,068			
100149079	GOSHEN	NY		04/19/2024		1,466		10			10		1,476	1,476			
100150906	VIENNA	VA		05/08/2024		1,680		(38)			(38)		1,642	1,642			
100154625	PETALUMA	CA		06/14/2024		1,198		(8)			(8)		1,190	1,190			
100192567	FAIRFIELD	CT		02/10/2025		1,609		(30)			(30)		1,579	1,579			
100246871	RIVERVIEW	FL		10/17/2025		1,082		(39)			(39)		1,043	1,043			
100198401	DOUGLASVILLE	GA		02/28/2025		1,511		(52)			(52)		1,459	1,459			
100194536	SAINT JOHNS	FL		02/14/2025		1,577		(31)			(31)		1,546	1,546			
100201972	BOTHELL	WA		03/18/2025		1,533		(52)			(52)		1,481	1,481			
100212559	BROOKLYN	NY		05/29/2025		1,472		(54)			(54)		1,418	1,418			
100168194	PASADENA	CA		09/20/2024		1,802		(16)			(16)		1,786	1,786			
100221177	BEND	OR		07/21/2025		1,435		(18)			(18)		1,417	1,417			
100218524	RIDGEFIELD	CT		06/27/2025		1,759		(21)			(21)		1,738	1,738			
100254615	WEST PALM BEACH	FL		11/10/2025		1,779		(34)			(34)		1,745	1,745			
100205819	HOWELL	NJ		04/14/2025		1,680		(34)			(34)		1,646	1,646			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133767	MENIFEE	CA		10/20/2023		545		(1)			(1)		544	544			
100247286	ST GEORGE	UT		10/23/2025		3,802		(84)			(84)		3,718	3,718			
100172660	WINCHESTER	CA		11/21/2024		1,517		(62)			(62)		1,455	1,455			
4010047314	TRENTON	NJ		03/22/2023		1,471		(38)			(38)		1,433	1,433			
100254113	ROCKWALL	TX		12/12/2025		9,378		(331)			(331)		9,047	9,047			
100170323	DUXBURY	MA		10/08/2024		1,145		(34)			(34)		1,111	1,111			
100202973	NORFOLK	VA		03/24/2025		1,549		(54)			(54)		1,495	1,495			
100261247	SEATTLE	WA		12/05/2025		1,972		38			38		2,010	2,010			
100165536	STAMFORD	CT		08/29/2024		1,702		(21)			(21)		1,681	1,681			
100283067	COACHELLA	CA		03/09/2026		1,599		(63)			(63)		1,536	1,536			
100092046	THE BRONX	NY		02/09/2023		1,425		188			188		1,613	1,613			
100215666	VENICE	FL		06/13/2025		2,599		(44)			(44)		2,555	2,555			
100163417	JURUPA VALLEY	CA		09/27/2024		1,320		(41)			(41)		1,279	1,279			
100089234	LOMITA	CA		01/26/2023		5,255		(22)			(22)		5,233	5,233			
100119000	BRADENTON	FL		07/27/2023		3,910		35			35		3,945	3,945			
100255544	GIG HARBOR	WA		11/24/2025		1,758		(44)			(44)		1,714	1,714			
100168028	DIAMOND SPRINGS	CA		09/20/2024		1,813		(17)			(17)		1,796	1,796			
100268208	TEMPLE CITY	CA		12/29/2025		2,045		(15)			(15)		2,030	2,030			
100235942	ASHEVILLE	NC		09/04/2025		6,459		(22)			(22)		6,437	6,437			
100221267	BUCKLEY	MI		07/21/2025		1,703		(18)			(18)		1,685	1,685			
100160574	ORTING	WA		07/19/2024		1,872		(107)			(107)		1,765	1,765			
100254083	GULF SHORES	AL		11/06/2025		1,655		(51)			(51)		1,604	1,604			
100133848	MYRTLE BEACH	SC		10/20/2023		1,937		16			16		1,953	1,953			
100189466	HUDSON	NH		01/15/2025		1,667		(12)			(12)		1,655	1,655			
100109392	N TOPSAIL BEACH	NC		06/13/2023		517		(12)			(12)		505	505			
100235261	AURORA	CO		08/29/2025		2,341		(100)			(100)		2,241	2,241			
100228926	MIAMI	FL		09/10/2025		1,668		36			36		1,704	1,704			
100102952	FAR ROCKAWAY	NY		06/22/2023		1,557		(30)			(30)		1,527	1,527			
100158122	WHITTIER	CA		07/09/2024		1,605		(5)			(5)		1,600	1,600			
100116808	BURBANK	CA		07/20/2023		2,797		561			561		3,358	3,358			
100212261	ATLANTA	GA		05/28/2025		1,677		(20)			(20)		1,657	1,657			
100174000	FEDERAL WAY	WA		10/31/2024		1,454		(38)			(38)		1,416	1,416			
100117133	FOREST HILLS	NY		07/20/2023		2,542		707			707		3,249	3,249			
100191567	TURLOCK	CA		01/31/2025		2,002		(47)			(47)		1,955	1,955			
100283661	LOS ANGELES	CA		03/13/2026		981		(47)			(47)		934	934			
100117147	WHITESTONE	NY		07/20/2023		3,166		736			736		3,902	3,902			
100154818	SCOTTSDALE	AZ		07/19/2024		1,694		(79)			(79)		1,615	1,615			
100246098	COUPEVILLE	WA		10/08/2025		987		(40)			(40)		947	947			
100245240	CRYSTAL BEACH	TX		10/06/2025		1,466		(41)			(41)		1,425	1,425			
100193689	VANCOUVER	WA		02/10/2025		1,491		(25)			(25)		1,466	1,466			
100180027	LOS ALAMOS	CA		11/25/2024		1,947		18			18		1,965	1,965			
100116759	TUSTIN	CA		07/20/2023		2,425		798			798		3,223	3,223			
100229570	WHITTIER	CA		08/15/2025		1,597		(39)			(39)		1,558	1,558			
100177167	LOUISVILLE	KY		01/16/2025		1,486		(61)			(61)		1,425	1,425			
100173466	OXNARD	CA		10/29/2024		1,691		(44)			(44)		1,647	1,647			
100147410	SILVER SPRING	MD		05/08/2024		1,320		(55)			(55)		1,265	1,265			
100138034	LOS ANGELES	CA		12/13/2023		5,971		(39)			(39)		5,932	5,932			
100229826	COLTON	CA		08/18/2025		1,600		(26)			(26)		1,574	1,574			
100175114	ROCKVILLE	MD		11/05/2024		1,800		(8)			(8)		1,792	1,792			
100219338	CHICAGO	IL		06/30/2025		1,642		(45)			(45)		1,597	1,597			
100201533	LOS ANGELES	CA		03/13/2025		1,396		(53)			(53)		1,343	1,343			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108216	OAKLAND	CA		05/24/2023		1,347		(28)			(28)		1,319	1,319			
100181325	JURUPA VALLEY	CA		12/06/2024		1,930		21			21		1,951	1,951			
100188329	LA QUINTA	CA		01/08/2025		1,730		(31)			(31)		1,699	1,699			
100116415	JAMAICA	NY		07/20/2023		2,050		432			432		2,482	2,482			
100134293	PEMBROKE PINES	FL		10/27/2023		1,555		(29)			(29)		1,526	1,526			
100254027	SAN ANTONIO	TX		10/30/2025		1,694		(36)			(36)		1,658	1,658			
100268783	BRADENTON	FL		12/29/2025		1,425		(62)			(62)		1,363	1,363			
100192247	DELRAY BEACH	FL		01/31/2025		1,671		(49)			(49)		1,622	1,622			
100266907	BROKEN BOW	OK		12/23/2025		1,553		(58)			(58)		1,495	1,495			
100074481	OAKLEY	CA		12/14/2021		3,737		(108)			(108)		3,629	3,629			
100173305	NORTH LAS VEGAS	NV		10/30/2024		1,727		(34)			(34)		1,693	1,693			
100235619	SOUTH BEACH	OR		08/29/2025		1,623		(63)			(63)		1,560	1,560			
100274055	CELINA	TX		01/26/2026		1,646		(38)			(38)		1,608	1,608			
100165462	ATLANTA	GA		08/29/2024		1,580		(42)			(42)		1,538	1,538			
100189844	AUSTIN	TX		01/21/2025		1,870		36			36		1,906	1,906			
100185131	SAN MARCOS	CA		12/20/2024		1,818		3			3		1,821	1,821			
100265514	CANOGA PARK	CA		12/19/2025		1,112		(20)			(20)		1,092	1,092			
100182632	SANTA ROSA BEACH	FL		12/12/2024		1,899		63			63		1,962	1,962			
100219789	SILVER SPRING	MD		07/08/2025		1,474		(42)			(42)		1,432	1,432			
100273264	CARMICHAEL	CA		01/16/2026		1,756		(28)			(28)		1,728	1,728			
100284838	MARYSVILLE	WA		03/27/2026		1,123		(28)			(28)		1,095	1,095			
100172620	BOYNTON BEACH	FL		10/24/2024		1,684		(35)			(35)		1,649	1,649			
100139607	PALMDALE	CA		12/28/2023		372		(5)			(5)		367	367			
100182426	LYNNWOOD	WA		12/12/2024		1,810		10			10		1,820	1,820			
100211788	CAPE CORAL	FL		05/19/2025		4,128		43			43		4,171	4,171			
100115087	BAY HARBOR ISLANDS	FL		07/14/2023		2,003		(3)			(3)		2,000	2,000			
100192437	NORTH FORT MYERS	FL		02/07/2025		1,465		(47)			(47)		1,418	1,418			
100116078	VAN NUYS AREA LOS ANGELES	CA		07/20/2023		2,655		30			30		2,685	2,685			
100172540	SAN DIEGO	CA		10/23/2024		1,655		(13)			(13)		1,642	1,642			
100153080	WELLINGTON	FL		06/27/2024		2,085		(47)			(47)		2,038	2,038			
100253804	ENCINO	CA		10/30/2025		1,633		(55)			(55)		1,578	1,578			
100074388	FLEMINGTON	NJ		12/02/2021		3,402		(93)			(93)		3,309	3,309			
100195364	PANAMA CITY	FL		02/24/2025		1,527		(29)			(29)		1,498	1,498			
100215777	AWENDAW	SC		06/12/2025		1,662		(35)			(35)		1,627	1,627			
100091020	MORENO VALLEY	CA		01/31/2023		1,399		(39)			(39)		1,360	1,360			
100134386	BOISE	ID		10/27/2023		1,203		(26)			(26)		1,177	1,177			
5.00007E+11	LEIDEN	NLD		01/28/2026		295							295	228	(67)		(67)
100261337	EVERETT	WA		12/08/2025		1,876		(14)			(14)		1,862	1,862			
100119341	ROCKVILLE	MD		07/31/2023		2,040		2			2		2,042	2,042			
100151227	DENVER	CO		05/10/2024		1,491		(34)			(34)		1,457	1,457			
100273129	SALT LAKE CITY	UT		01/15/2026		1,703		(18)			(18)		1,685	1,685			
100192412	ESCALON	CA		02/07/2025		1,594		3			3		1,597	1,597			
100119635	VENTURA	CA		08/04/2023		1,682		(30)			(30)		1,652	1,652			
100195630	CORONA	CA		02/24/2025		1,378		(28)			(28)		1,350	1,350			
100254213	WAIMANALO	HI		11/06/2025		1,536		(50)			(50)		1,486	1,486			
100245922	AUSTIN	TX		11/06/2025		1,528		(52)			(52)		1,476	1,476			
100247320	LAS VEGAS	NV		10/24/2025		4,014		(110)			(110)		3,904	3,904			
100195333	SARASOTA	FL		02/24/2025		1,772		34			34		1,806	1,806			
100281756	LOS ANGELES	CA		03/13/2026		1,705		(53)			(53)		1,652	1,652			
100194417	EWA BEACH	HI		02/14/2025		1,451		(39)			(39)		1,412	1,412			
100133461	HOMESTEAD	FL		10/19/2023		1,176		10			10		1,186	1,186			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100267071	CHAPEL HILL	NC		12/23/2025		1,705		(40)			(40)		1,665	1,665			
100268650	MANAHAWKIN	NJ		12/29/2025		1,800		9			9		1,809	1,809			
100117385	CERRITOS	CA		07/20/2023		2,581		576			576		3,157	3,157			
4010054606	CHARLOTTE	NC		08/24/2023		5,603		(87)			(87)		5,516	5,516			
100080965	TACOMA	WA		03/18/2022		3,214		16			16		3,230	3,230			
100180636	IRVING	TX		11/26/2024		1,704		(68)			(68)		1,636	1,636			
100081757	COMMERCE	CA		03/22/2022		3,435		(42)			(42)		3,393	3,393			
100244912	FERNANDINA BEACH	FL		09/29/2025		1,500		(51)			(51)		1,449	1,449			
100079720	VISTA	CA		04/08/2022		2,988		(54)			(54)		2,934	2,934			
100087319	GALLATIN	TN		10/25/2022		2,912		121			121		3,033	3,033			
100235973	BELLEROSE	NY		09/04/2025		1,542		(57)			(57)		1,485	1,485			
100189424	MIROMAR LAKES	FL		01/14/2025		1,568		(62)			(62)		1,506	1,506			
100102032	LOS ANGELES	CA		04/14/2023		1,974		(24)			(24)		1,950	1,950			
100228243	YONKERS	NY		08/11/2025		1,658		(23)			(23)		1,635	1,635			
100261640	MELBOURNE	FL		12/12/2025		4,217		(180)			(180)		4,037	4,037			
100246501	ASHBURN	VA		10/10/2025		1,954		(58)			(58)		1,896	1,896			
100175436	INDIO	CA		12/23/2024		1,366		(64)			(64)		1,302	1,302			
100215508	SAN DIEGO	CA		06/12/2025		1,733		(22)			(22)		1,711	1,711			
100198229	BAKERSFIELD	CA		02/28/2025		1,500		(50)			(50)		1,450	1,450			
100174922	LARGO	FL		10/31/2024		1,662		(42)			(42)		1,620	1,620			
100157892	HOT SPRINGS	AR		07/09/2024		1,677		(10)	2		(12)		1,665	1,665			
100108445	BRONX	NY		05/25/2023		1,654		(106)			(106)		1,548	1,548			
100207460	SANTA ROSA	CA		04/29/2025		1,667		(42)			(42)		1,625	1,625			
100197517	SOUTH ORANGE	NJ		02/26/2025		1,865		16			16		1,881	1,881			
100247074	WESTERVILLE	OH		10/22/2025		1,844		(70)			(70)		1,774	1,774			
100283379	BETHEL	ME		03/11/2026		1,695		(20)			(20)		1,675	1,675			
100190965	PLAIN	WI		01/28/2025		1,654		(8)			(8)		1,646	1,646			
100147079	INDIO	CA		03/28/2024		1,648		(29)			(29)		1,619	1,619			
100228358	BRIGANTINE	NJ		08/11/2025		1,465		(7)			(7)		1,458	1,458			
100172424	MARYSVILLE	WA		10/23/2024		1,796		(28)			(28)		1,768	1,768			
100215292	BEACON	NY		06/12/2025		1,591		(56)			(56)		1,535	1,535			
100119947	CHULA VISTA	CA		08/11/2023		1,670		(19)			(19)		1,651	1,651			
100238164	ALHAMBRA	CA		09/15/2025		1,569		(39)			(39)		1,530	1,530			
100172258	VENUS	TX		10/21/2024		1,835		(17)			(17)		1,818	1,818			
100173737	SAN DIEGO	CA		10/30/2024		1,657		(57)			(57)		1,600	1,600			
100108497	HUNTINGTON BEACH	CA		05/25/2023		1,543		(46)			(46)		1,497	1,497			
100173189	KIRKLAND	WA		10/30/2024		1,835		(38)			(38)		1,797	1,797			
100226735	MILFORD	CT		07/30/2025		1,665		(40)			(40)		1,625	1,625			
100152780	INGLEWOOD	CA		05/22/2024		1,354		(23)			(23)		1,331	1,331			
100277607	SCOTTSDALE	AZ		02/13/2026		4,786		(129)			(129)		4,657	4,657			
100170281	SEMINOLE	FL		10/08/2024		1,690		(42)			(42)		1,648	1,648			
100179937	TRINIDAD	CA		11/25/2024		1,644		(18)			(18)		1,626	1,626			
100219687	WESTLAKE VILLAGE	CA		07/07/2025		2,307		(32)			(32)		2,275	2,275			
100206933	SAN DIEGO	CA		04/25/2025		1,550		(41)			(41)		1,509	1,509			
100254816	GARLAND	TX		11/14/2025		1,407		(39)			(39)		1,368	1,368			
100195323	VALLEJO	CA		02/24/2025		1,605		(39)			(39)		1,566	1,566			
100134476	COLLIERVILLE	TN		10/30/2023		1,820		(40)			(40)		1,780	1,780			
100283606	INDIANAPOLIS	IN		03/13/2026		1,082		(50)			(50)		1,032	1,032			
100186394	JOHNS CREEK	GA		12/30/2024		1,717		(26)			(26)		1,691	1,691			
100200209	DEERFIELD BEACH	FL		03/07/2025		1,525		(74)			(74)		1,451	1,451			
100164721	NEPTUNE BEACH	FL		08/23/2024		1,482		(51)			(51)		1,431	1,431			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100266909	OLYMPIA	WA		12/23/2025		1,743		(50)			(50)		1,693	1,693			
100277211	LAKE CHARLES	LA		02/10/2026		16,832		(677)			(677)		16,155	16,155			
100209867	PANAMA CITY BEACH	FL		06/11/2025		1,451		(44)			(44)		1,407	1,407			
100176195	GRAND PRAIRIE	TX		12/20/2024		3,982		(147)			(147)		3,835	3,835			
100247562	FONTANA	CA		10/29/2025		1,552		(44)			(44)		1,508	1,508			
100088150	KETCHUM	ID		10/25/2022		1,704		(9)			(9)		1,695	1,695			
100246887	BOUNTIFUL	UT		10/17/2025		1,370		(56)			(56)		1,314	1,314			
100235670	YUCCA VALLEY	CA		08/29/2025		1,512		(56)			(56)		1,456	1,456			
100186563	SMYRNA	GA		12/30/2024		1,581		(31)			(31)		1,550	1,550			
100158660	SPRINGVILLE	UT		07/10/2024		1,640		(24)			(24)		1,616	1,616			
100227099	WINCHESTER	TN		07/30/2025		1,493		(52)			(52)		1,441	1,441			
100211954	HAYWARD	CA		05/22/2025		1,040		(9)			(9)		1,031	1,031			
100110259	POCONO PINES	PA		06/30/2023		1,154		11			11		1,165	1,165			
100229126	ONSTED	MI		08/14/2025		1,356		(26)			(26)		1,330	1,330			
100220868	LATHROP	CA		07/18/2025		1,920		180			180		2,100	2,100			
100157237	EDISON	NJ		02/20/2025		7,148		(131)			(131)		7,017	7,017			
100199160	CONCORD	CA		04/04/2025		3,054		(62)			(62)		2,992	2,992			
100165814	NEW ORLEANS	LA		08/29/2024		1,504		(7)			(7)		1,497	1,497			
100108138	WILMINGTON	MA		05/24/2023		23,535		(351)			(351)		23,184	23,184			
100180403	HORSESHOE BAY	TX		11/25/2024		2,042		60			60		2,102	2,102			
100205680	ROSEVILLE	CA		05/09/2025		1,733		(19)			(19)		1,714	1,714			
100243474	PEABODY	MA		09/26/2025		3,951		(168)			(168)		3,783	3,783			
100268183	TORRANCE	CA		12/29/2025		1,734		(15)			(15)		1,719	1,719			
100218285	PUYALLUP	WA		06/26/2025		5,744		(176)			(176)		5,568	5,568			
100238274	BOCA RATON	FL		09/19/2025		1,414		(38)			(38)		1,376	1,376			
100159897	MIAMI	FL		08/16/2024		1,683		(31)			(31)		1,652	1,652			
100214578	LOS ANGELES	CA		06/06/2025		1,672		(9)			(9)		1,663	1,663			
100091415	SPOKANE VALLEY	WA		02/22/2023		1,790		(21)			(21)		1,769	1,769			
100211487	STANTON	CA		05/16/2025		1,394		(37)			(37)		1,357	1,357			
100128006	MARLBOROUGH	MA		09/08/2023		1,963		92			92		2,055	2,055			
100159654	BUCKEYE	AZ		08/23/2024		1,601		(56)			(56)		1,545	1,545			
100268482	THOUSAND OAKS	CA		12/29/2025		586		(12)	1		(13)		573	573			
100172981	SANTA ROSA	CA		10/25/2024		1,700		(27)			(27)		1,673	1,673			
100218675	BEACH HAVEN	NJ		06/27/2025		1,478		(39)			(39)		1,439	1,439			
100215887	TUSTIN	CA		06/12/2025		4,498		(89)			(89)		4,409	4,409			
100090940	AGUA DULCE	CA		01/31/2023		1,187		(24)			(24)		1,163	1,163			
100172784	BURIEN	WA		12/06/2024		1,655		(70)			(70)		1,585	1,585			
100120228	HARTWELL	GA		08/18/2023		1,655		(35)			(35)		1,620	1,620			
100168750	HOLLISTER	CA		09/26/2024		1,643		(36)			(36)		1,607	1,607			
100268649	SAN LUIS OBISPO	CA		12/29/2025		1,807		(16)			(16)		1,791	1,791			
100173939	ORANGE BEACH	AL		10/31/2024		1,030		(46)			(46)		984	984			
100206774	SEATTLE	WA		04/23/2025		1,236		(56)			(56)		1,180	1,180			
100216032	HUDSON	MA		06/17/2025		5,694		(172)			(172)		5,522	5,522			
100157784	LAS VEGAS	NV		08/01/2024		5,228		(57)			(57)		5,171	5,171			
100118639	BRONX	NY		07/25/2023		1,743		1			1		1,744	1,744			
100214893	SAN LEANDRO	CA		06/11/2025		2,365		(74)			(74)		2,291	2,291			
100065739	CHARLESTON	SC		07/28/2021		3,487		(69)			(69)		3,418	3,418			
100116098	ANAHEIM	CA		07/20/2023		2,806		518			518		3,324	3,324			
100180701	LATHROP	CA		11/26/2024		1,247		(30)			(30)		1,217	1,217			
100267315	HUNTINGTON BEACH	CA		12/24/2025		816		(27)			(27)		789	789			
100079449	LONG BEACH	CA		03/17/2022		3,145		(153)			(153)		2,992	2,992			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100236781	CHARLOTTE	NC		09/12/2025		1,559		(67)			(67)		1,492	1,492			
100191227	BOCA RATON	FL		01/29/2025		1,241		(43)			(43)		1,198	1,198			
100169285	ALPHARETTA	GA		09/27/2024		2,108		(106)			(106)		2,002	2,002			
100145795	RIVERSIDE	CA		05/08/2024		2,313		(48)			(48)		2,265	2,265			
100189196	CRESTED BUTTE	CO		01/13/2025		1,999		8			8		2,007	2,007			
100229821	WELD	ME		08/18/2025		1,625		(25)			(25)		1,600	1,600			
100166331	ARLINGTON HEIGHTS	IL		10/24/2024		1,401		(18)			(18)		1,383	1,383			
100201161	CANYON COUNTRY	CA		03/12/2025		1,519		(51)			(51)		1,468	1,468			
100091848	OAKLAND	CA		01/30/2023		1,265		(28)			(28)		1,237	1,237			
100154571	LA PUENTE	CA		06/14/2024		4,169		(102)			(102)		4,067	4,067			
100255573	PARKER	CO		11/24/2025		1,754		(54)			(54)		1,700	1,700			
100103254	ORLANDO	FL		04/27/2023		1,367		(17)			(17)		1,350	1,350			
100110686	LOS ANGELES	CA		08/11/2023		1,496		(76)			(76)		1,420	1,420			
100068145	NOVATO	CA		08/25/2021		3,522		(6)			(6)		3,516	3,516			
100230151	FRISCO	TX		08/25/2025		1,648		(18)			(18)		1,630	1,630			
100273782	SAVANNAH	GA		01/23/2026		1,453		(40)			(40)		1,413	1,413			
100120861	STANTON	CA		08/28/2023		2,284		(28)			(28)		2,256	2,256			
100238314	PALM SPRINGS	CA		09/19/2025		3,325		(13)			(13)		3,312	3,312			
100272428	INDIANAPOLIS	IN		01/08/2026		1,659		(14)			(14)		1,645	1,645			
100088360	CEDAR HILL	TX		01/06/2023		147		2			2		149	149			
100268600	EASTVALE	CA		12/29/2025		1,717		(32)			(32)		1,685	1,685			
100201223	KENNEBUNKPORT	ME		03/12/2025		3,907		(108)			(108)		3,799	3,799			
100220930	FUQUAY VARINA	NC		07/18/2025		4,797		(73)			(73)		4,724	4,724			
100137643	PRESCOTT	AZ		12/08/2023		1,558		(24)			(24)		1,534	1,534			
100284744	NORTH MYRTLE BEACH	SC		03/27/2026		1,122		(16)			(16)		1,106	1,106			
100156072	INGLEWOOD	CA		06/18/2024		1,424		(56)			(56)		1,368	1,368			
100206448	DOUGLASVILLE	GA		04/22/2025		4,432		(144)			(144)		4,288	4,288			
100211681	ROYAL OAK	MI		05/19/2025		3,848		(35)			(35)		3,813	3,813			
100246854	SIMI VALLEY	CA		10/17/2025		1,509		(43)			(43)		1,466	1,466			
100162835	ELMWOOD PARK	NJ		08/12/2024		1,546		(30)			(30)		1,516	1,516			
100188655	GAINESVILLE	VA		02/10/2025		1,468		(16)			(16)		1,452	1,452			
100243162	INDIO	CA		09/26/2025		1,304		(62)			(62)		1,242	1,242			
100215874	SCOTTSDALE	AZ		06/12/2025		1,648		(7)			(7)		1,641	1,641			
100243352	CYPRESS	CA		09/26/2025		1,565		(58)			(58)		1,507	1,507			
100080353	ALHAMBRA	CA		02/28/2022		3,451		(56)			(56)		3,395	3,395			
100188340	CHULA VISTA	CA		01/08/2025		1,627		(31)			(31)		1,596	1,596			
100268872	SAN LORENZO	CA		12/29/2025		1,703		(27)			(27)		1,676	1,676			
100253786	TAMPA	FL		10/30/2025		1,481		(50)			(50)		1,431	1,431			
100185187	ELGIN	IL		12/20/2024		2,201		(66)			(66)		2,135	2,135			
100181302	SUFFOLK	VA		12/06/2024		1,212		(36)			(36)		1,176	1,176			
100272355	BEND	OR		01/08/2026		1,688		(34)			(34)		1,654	1,654			
100254011	SACRAMENTO	CA		10/30/2025		1,126		(22)			(22)		1,104	1,104			
100148659	POMONA	CA		04/15/2024		3,490		(50)			(50)		3,440	3,440			
100253490	NORWALK	CA		10/30/2025		1,513		(40)			(40)		1,473	1,473			
100157637	PASSAIC	NJ		06/28/2024		1,518		(27)			(27)		1,491	1,491			
100156874	RAMSEY	NJ		06/27/2024		1,453		(12)			(12)		1,441	1,441			
100210215	PANAMA CITY BEACH	FL		05/09/2025		1,458		(37)			(37)		1,421	1,421			
100082617	CEDAR GROVE	NJ		04/14/2022		5,173		(55)			(55)		5,118	5,118			
100115306	MONTCLAIR	CA		07/17/2023		1,610		(66)			(66)		1,544	1,544			
100103220	CHERRY VALLEY	CA		04/26/2023		1,388		(71)			(71)		1,317	1,317			
100181605	SHORT HILLS	NJ		12/09/2024		1,612		(78)			(78)		1,534	1,534			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103378	VENICE	FL		06/16/2023		1,539		(47)			(47)		1,492	1,492			
100121011	BROKEN BOW	OK		08/30/2023		1,656		(5)			(5)		1,651	1,651			
100210760	DUARTE	CA		05/15/2025		1,664		(49)			(49)		1,615	1,615			
100277655	ROCKLAND	MA		02/19/2026		37,763		(1,576)			(1,576)		36,187	36,187			
100166369	KALISPELL	MT		10/24/2024		3,157		(69)			(69)		3,088	3,088			
100108084	COCONUT CREEK	FL		05/24/2023		1,557		(60)			(60)		1,497	1,497			
100180273	SAN LEANDRO	CA		11/25/2024		1,952		17			17		1,969	1,969			
100236157	CHANTILLY	VA		09/10/2025		1,406		(42)			(42)		1,364	1,364			
100168173	BIG BEAR CITY	CA		09/20/2024		1,613		(41)			(41)		1,572	1,572			
100245203	BLACK DIAMOND	WA		10/06/2025		1,701		(56)			(56)		1,645	1,645			
100141199	LAS VEGAS	NV		01/30/2024		3,705		(20)			(20)		3,685	3,685			
100154328	BELMONT	NC		06/07/2024		1,144		(26)			(26)		1,118	1,118			
100072028	UPLAND	CA		11/19/2021		437		(11)			(11)		426	426			
100142775	MILFORD	CT		02/08/2024		1,354		(42)			(42)		1,312	1,312			
100169942	MIAMI	FL		11/08/2024		1,439		(60)			(60)		1,379	1,379			
100159463	BREWSTER	NY		07/15/2024		1,621		(24)			(24)		1,597	1,597			
100192713	DUCK CREEK VILLAGE	UT		02/10/2025		3,349		(35)			(35)		3,314	3,314			
100190683	GULF SHORES	AL		01/28/2025		1,687		(5)			(5)		1,682	1,682			
100087383	GOODYEAR	AZ		10/25/2022		2,431		126			126		2,557	2,557			
100284596	GARFIELD	NJ		03/26/2026		1,701		(41)			(41)		1,660	1,660			
100079452	CARPINTERIA	CA		03/17/2022		3,725		63			63		3,788	3,788			
100212259	LAS VEGAS	NV		05/28/2025		1,484		(41)			(41)		1,443	1,443			
100087369	OAK HARBOR	WA		10/25/2022		2,836		226			226		3,062	3,062			
100207301	CHULA VISTA	CA		04/28/2025		1,483		(53)			(53)		1,430	1,430			
100084847	LAS VEGAS	NV		08/02/2022		1,640		(37)			(37)		1,603	1,603			
100234811	CRYSTAL BEACH	TX		08/28/2025		1,457		(44)			(44)		1,413	1,413			
100228724	FORT LAUDERDALE	FL		08/11/2025		1,488		(40)			(40)		1,448	1,448			
100083078	GLENDALE	CA		05/26/2022		4,340		307			307		4,647	4,647			
100238137	WHITTIER	CA		09/15/2025		1,527		(34)			(34)		1,493	1,493			
100176719	ANAHEIM	CA		11/15/2024		1,773		(25)			(25)		1,748	1,748			
100277356	CARSON	CA		02/12/2026		970		(54)			(54)		916	916			
100083001	ACAMPO	CA		05/05/2022		2,383		(40)			(40)		2,343	2,343			
100229285	WINNETKA	CA		08/14/2025		1,810		(84)			(84)		1,726	1,726			
100137081	IVINS	UT		11/28/2023		2,767							2,767	2,767			
100227113	GULF SHORES	AL		07/30/2025		3,081		(119)			(119)		2,962	2,962			
100228745	BROOKLYN	NY		08/12/2025		1,532		(13)			(13)		1,519	1,519			
100153709	LOS ANGELES	CA		07/11/2024		576		(15)			(15)		561	561			
100170133	TRUCKEE	CA		10/08/2024		1,865		(28)			(28)		1,837	1,837			
100181649	COTATI	CA		12/11/2024		1,621		(44)			(44)		1,577	1,577			
100188704	MINERAL BLUFF	GA		01/09/2025		1,597		(20)			(20)		1,577	1,577			
100272859	LAYTON	UT		01/15/2026		3,800		(33)			(33)		3,767	3,767			
100235326	SWEDESBORO	NJ		08/29/2025		2,228		(37)			(37)		2,191	2,191			
100209307	ELLIJAY	GA		04/29/2025		1,641		(40)			(40)		1,601	1,601			
100164795	MARGATE	NJ		08/26/2024		1,732		(20)			(20)		1,712	1,712			
100206553	HOLLISTER	CA		04/22/2025		982		(46)			(46)		936	936			
100214645	WEST COVINA	CA		06/10/2025		1,624		1			1		1,625	1,625			
100150021	NORTH CHARLESTON	SC		06/07/2024		1,508		(10)			(10)		1,498	1,498			
100172303	MESQUITE	NV		10/21/2024		1,726		(48)			(48)		1,678	1,678			
100065204	SANTA CLARA	CA		07/14/2021		15,776		(17)			(17)		15,759	15,759			
100116627	SAN FRANCISCO	CA		07/20/2023		2,787		828			828		3,615	3,615			
100082601	CARROLLTON	TX		04/14/2022		1,753		(44)			(44)		1,709	1,709			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158969	LEMOORE	CA		08/15/2024		3,143		(117)			(117)		3,026	3,026			
100282091	MCGAHEYSVILLE	VA		02/27/2026		929		(40)			(40)		889	889			
100101072	BROOKLYN	NY		04/28/2023		2,593		281			281		2,874	2,874			
100243421	EAST MEADOW	NY		09/26/2025		1,578		(40)			(40)		1,538	1,538			
100175225	ORLANDO	FL		11/05/2024		1,837		(32)			(32)		1,805	1,805			
100194422	FRANKLIN	TN		02/14/2025		1,737		(52)			(52)		1,685	1,685			
100283676	LA PUENTE	CA		03/13/2026		1,129		(54)			(54)		1,075	1,075			
100116613	CHINO	CA		07/20/2023		2,590		464			464		3,054	3,054			
100103675	DORAL	FL		05/08/2023		1,831		44			44		1,875	1,875			
100203930	CUTLER BAY	FL		03/28/2025		990		(45)			(45)		945	945			
100190389	MIAMI	FL		01/23/2025		1,728		(10)			(10)		1,718	1,718			
100212684	AUSTIN	TX		05/28/2025		1,602		(43)			(43)		1,559	1,559			
100173092	MCHENRY	MD		10/30/2024		30,545		(598)			(598)		29,947	29,947			
100268306	LOS ANGELES	CA		12/29/2025		1,667		(29)			(29)		1,638	1,638			
100110061	CAPE CORAL	FL		06/23/2023		1,754		(32)			(32)		1,722	1,722			
100141514	BOWIE	MD		01/30/2024		1,268		(48)			(48)		1,220	1,220			
100185518	FRIENDSWOOD	TX		12/20/2024		1,755		(38)			(38)		1,717	1,717			
100160887	MARIETTA	GA		07/24/2024		1,976		(50)			(50)		1,926	1,926			
100194570	WRIGHTSVILLE BEACH	NC		03/28/2025		1,531		(35)			(35)		1,496	1,496			
100283717	BEAUMONT	CA		03/13/2026		944		(45)			(45)		899	899			
100179780	DELRAY BEACH	FL		11/21/2024		1,820		(39)			(39)		1,781	1,781			
100119295	BROKEN BOW	OK		07/31/2023		1,978		6			6		1,984	1,984			
100084009	LODI	NJ		06/27/2022		4,631		31			31		4,662	4,662			
100150869	PORT ARANSAS	TX		05/08/2024		2,232		(22)			(22)		2,210	2,210			
100151868	BELLFLOWER	CA		05/10/2024		1,398		(68)			(68)		1,330	1,330			
100245339	ALLIGATOR POINT	FL		10/06/2025		1,637		(60)			(60)		1,577	1,577			
100148697	HAYWARD	CA		04/17/2024		1,502		(21)			(21)		1,481	1,481			
100135186	LAS VEGAS	NV		11/07/2023		1,027		2			2		1,029	1,029			
100153381	FORT MYERS BEACH	FL		05/29/2024		971		(30)			(30)		941	941			
100156683	MIAMI	FL		06/24/2024		1,325		(17)			(17)		1,308	1,308			
100215685	COVINA	CA		06/13/2025		1,390		(52)			(52)		1,338	1,338			
100185950	LOS ANGELES	CA		12/26/2024		1,248		(58)			(58)		1,190	1,190			
100144331	LOS ANGELES	CA		03/07/2024		1,819		(20)			(20)		1,799	1,799			
100115216	BRONX	NY		07/17/2023		1,467		(50)			(50)		1,417	1,417			
100168543	LAKEWOOD	NJ		09/25/2024		1,590		(32)			(32)		1,558	1,558			
100213802	HARDEEVILLE	SC		05/29/2025		1,629		(45)			(45)		1,584	1,584			
100100363	MILLER PLACE	NY		04/27/2023		9,080		628			628		9,708	9,708			
100135201	SUFFERN	NY		11/07/2023		1,500		(9)			(9)		1,491	1,491			
100261682	RICHMOND	TX		12/12/2025		2,270		(54)			(54)		2,216	2,216			
100209286	COCOA BEACH	FL		04/29/2025		1,659		(27)			(27)		1,632	1,632			
100238862	CHICAGO	IL		09/23/2025		3,325		(84)			(84)		3,241	3,241			
100193014	ARVADA	CO		02/10/2025		1,888		171			171		2,059	2,059			
100120212	LAS VEGAS	NV		08/18/2023		1,058		(23)			(23)		1,035	1,035			
100168759	MIRAMAR BEACH	FL		09/26/2024		2,073		(20)			(20)		2,053	2,053			
100147376	LODI	CA		05/08/2024		1,579		(39)			(39)		1,540	1,540			
100164008	PEORIA	AZ		08/21/2024		1,618		(39)			(39)		1,579	1,579			
100169189	IRVINGTON	NJ		09/27/2024		1,466		(39)			(39)		1,427	1,427			
100109197	PALM DESERT	CA		07/21/2023		1,823		(15)			(15)		1,808	1,808			
100168540	MARYSVILLE	WA		09/25/2024		1,947		(38)			(38)		1,909	1,909			
100201077	LONG BRANCH	NJ		03/12/2025		1,607		(30)			(30)		1,577	1,577			
100181369	PINON HILLS	CA		12/06/2024		1,219		(20)			(20)		1,199	1,199			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155299	ALVA	FL		07/19/2024		3,217		(33)			(33)		3,184	3,184			
100117125	FLUSHING	NY		07/20/2023		31,374		5,815			5,815		37,189	37,189			
100214894	RIVERSIDE	CA		06/11/2025		1,511		(43)			(43)		1,468	1,468			
100272112	HAYWARD	CA		01/08/2026		9,297		(220)			(220)		9,077	9,077			
100091795	KATY	TX		01/30/2023		2,954		33			33		2,987	2,987			
100065639	WEEHAWKEN	NJ		07/28/2021		2,495		(12)	7		(19)		2,476	2,476			
100140289	LAKE HAVASU CITY	AZ		01/18/2024		1,348		(32)			(32)		1,316	1,316			
100102052	OAKLEY	CA		04/14/2023		1,402		(20)			(20)		1,382	1,382			
100142759	HOLLISTON	MA		02/08/2024		1,331		(25)			(25)		1,306	1,306			
100117388	LA MIRADA	CA		07/20/2023		2,612		604			604		3,216	3,216			
100216101	AMBOY	WA		06/17/2025		4,554		(150)			(150)		4,404	4,404			
100180172	JAMAICA	NY		11/25/2024		1,594		(44)			(44)		1,550	1,550			
100202818	SUPERIOR	CO		03/24/2025		1,473		(41)			(41)		1,432	1,432			
100186411	SEVIERVILLE	TN		12/30/2024		1,994		(23)			(23)		1,971	1,971			
100177352	MILLTOWN	NJ		01/16/2025		766		(29)			(29)		737	737			
100176650	MIAMI	FL		11/15/2024		1,519		(21)			(21)		1,498	1,498			
100149067	STATEN ISLAND	NY		04/19/2024		943		(31)			(31)		912	912			
100283285	OAK ISLAND	NC		03/11/2026		1,231		(1)			(1)		1,230	1,230			
100166412	GARLAND	TX		10/31/2024		1,185		(55)			(55)		1,130	1,130			
100141341	CLERMONT	FL		01/30/2024		1,355		(16)			(16)		1,339	1,339			
100202488	COLUMBUS	OH		03/21/2025		1,617		(12)			(12)		1,605	1,605			
100120926	TROUTMAN	NC		08/30/2023		4,172							4,172	4,172			
100283815	HOUSTON	TX		03/16/2026		836		(40)			(40)		796	796			
100137517	GILBERT	AZ		01/11/2024		1,866		(42)			(42)		1,824	1,824			
100152820	PINEHURST	TX		05/22/2024		4,079		(153)			(153)		3,926	3,926			
100266930	LAS VEGAS	NV		12/23/2025		1,868		4			4		1,872	1,872			
100247516	BURLINGTON	WA		10/28/2025		1,434		(38)			(38)		1,396	1,396			
100085148	ORANGE	CA		09/21/2022		1,934		(26)			(26)		1,908	1,908			
100180010	MADERA	CA		11/25/2024		1,147		(27)	1		(28)		1,119	1,119			
100277016	AZLE	TX		01/30/2026		1,752		(31)			(31)		1,721	1,721			
100067691	DENVER	CO		09/23/2021		3,821		(19)			(19)		3,802	3,802			
100176673	LEMOORE	CA		11/15/2024		1,455		(27)			(27)		1,428	1,428			
100284589	SAN DIEGO	CA		03/26/2026		1,700		(50)			(50)		1,650	1,650			
100172181	LOS ANGELES	CA		10/17/2024		1,264		(49)			(49)		1,215	1,215			
100281930	PORTLAND	OR		02/26/2026		1,505		(54)			(54)		1,451	1,451			
100079199	PARK CITY	UT		02/24/2022		3,332		(25)			(25)		3,307	3,307			
100116766	BROOKLYN	NY		07/20/2023		2,656		634			634		3,290	3,290			
100163887	SANTA MARIA	CA		09/27/2024		1,229		(34)			(34)		1,195	1,195			
100086531	FALLBROOK	CA		09/30/2022		1,835		(42)			(42)		1,793	1,793			
100244767	EVANSTON	IL		09/29/2025		1,617		(42)			(42)		1,575	1,575			
100177323	GRANBURY	TX		01/16/2025		1,645		(34)			(34)		1,611	1,611			
100220397	RIVERSIDE	CA		07/14/2025		1,801		136			136		1,937	1,937			
100182309	LA QUINTA	CA		12/12/2024		2,571		63			63		2,634	2,634			
100180782	VIENNA	VA		11/26/2024		1,705		(59)			(59)		1,646	1,646			
100236031	ROANOKE	VA		09/04/2025		1,589		(40)			(40)		1,549	1,549			
100164475	PASO ROBLES	CA		08/21/2024		1,769		(33)			(33)		1,736	1,736			
5.00006E+11	TILBURG	NLD		05/30/2025		261							261	198	(63)		(63)
100066890	STERLING	VA		08/02/2021		4,046		4			4		4,050	4,050			
100255732	SANTA ANA	CA		11/24/2025		2,298		(55)			(55)		2,243	2,243			
100091495	BRONX	NY		01/20/2023		1,468		(54)			(54)		1,414	1,414			
100150775	PHILADELPHIA	PA		05/07/2024		2,304		(31)			(31)		2,273	2,273			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253336	OAK LAWN	IL		10/30/2025		1,566		(56)			(56)		1,510	1,510			
100254480	BUENA VISTA	CO		11/07/2025		5,467		(132)			(132)		5,335	5,335			
100246448	MANCHESTER	NH		10/10/2025		1,391		(45)			(45)		1,346	1,346			
100209820	CLIFTON	NJ		05/05/2025		1,768		(74)			(74)		1,694	1,694			
100083641	LAGUNA NIGUEL	CA		07/25/2022		7,928		231			231		8,159	8,159			
100172118	COLORADO SPRINGS	CO		10/17/2024		1,509		(39)			(39)		1,470	1,470			
100185319	NORTH EAST	MD		12/20/2024		1,448		12			12		1,460	1,460			
100248897	CLE ELUM	WA		10/29/2025		1,676		(55)			(55)		1,621	1,621			
100226753	HOWELL	NJ		07/30/2025		1,420		(32)			(32)		1,388	1,388			
100079508	WOODINVILLE	WA		04/08/2022		3,285		79			79		3,364	3,364			
100246390	BRIGANTINE	NJ		10/10/2025		4,755		(64)			(64)		4,691	4,691			
100154781	INDIO	CA		07/19/2024		1,663		(67)			(67)		1,596	1,596			
100080405	INDIO	CA		04/14/2022		2,921		(65)			(65)		2,856	2,856			
100194687	SEMINOLE	FL		02/21/2025		1,905		114			114		2,019	2,019			
100202587	SAN DIEGO	CA		03/21/2025		2,113		(69)			(69)		2,044	2,044			
100226987	SAN LUIS OBISPO	CA		07/30/2025		1,587		(29)			(29)		1,558	1,558			
100176613	CORONA	CA		11/15/2024		1,692		(41)			(41)		1,651	1,651			
100228607	AUBURN	WA		08/11/2025		1,653		(43)	2		(45)		1,608	1,608			
100165493	LOS ANGELES	CA		08/29/2024		1,702		(7)			(7)		1,695	1,695			
100167915	DANVERS	MA		09/20/2024		1,039		(9)			(9)		1,030	1,030			
100200429	COLTON	CA		03/10/2025		1,485		(33)			(33)		1,452	1,452			
100067693	EAST RUTHERFORD	NJ		09/23/2021		3,742		(31)			(31)		3,711	3,711			
100149440	SANTA CLARITA	CA		04/24/2024		1,680		(37)			(37)		1,643	1,643			
100177507	PANAMA CITY	FL		01/16/2025		711		(20)			(20)		691	691			
100283726	FRESNO	CA		03/13/2026		1,202		(4)			(4)		1,198	1,198			
100283408	VENTNOR CITY	NJ		03/11/2026		1,297		(31)			(31)		1,266	1,266			
100283180	MONROE	NY		03/09/2026		1,506		(22)			(22)		1,484	1,484			
100283282	SAN JOSE	CA		03/11/2026		1,227		(1)			(1)		1,226	1,226			
100253874	SANTA ANA	CA		10/30/2025		2,291		(51)			(51)		2,240	2,240			
100189429	OCEAN SHORES	WA		01/14/2025		2,634		(64)			(64)		2,570	2,570			
100138256	MIAMI	FL		12/15/2023		1,395		(21)			(21)		1,374	1,374			
100182204	PHILADELPHIA	PA		12/12/2024		1,610		(8)			(8)		1,602	1,602			
100229089	MESA	AZ		08/14/2025		1,913		(32)			(32)		1,881	1,881			
100078019	CORONA	NY		01/12/2022		3,257		(47)			(47)		3,210	3,210			
100080341	SAN DIEGO	CA		02/28/2022		3,097		(75)			(75)		3,022	3,022			
100229451	CAPE CHARLES	VA		08/15/2025		1,308		(17)			(17)		1,291	1,291			
100209446	PIGEON FORGE	TN		04/29/2025		1,379		(39)			(39)		1,340	1,340			
100117931	LOS ANGELES	CA		07/20/2023		1,465		(29)			(29)		1,436	1,436			
100087957	ROCKLIN	CA		10/25/2022		1,469		(16)			(16)		1,453	1,453			
100273835	SIMI VALLEY	CA		01/23/2026		1,658		(31)			(31)		1,627	1,627			
100134259	LAS VEGAS	NV		10/27/2023		4,154		114			114		4,268	4,268			
100090972	NEWTON	MA		01/31/2023		2,398		(39)			(39)		2,359	2,359			
100080409	GLENDALE	AZ		04/14/2022		3,403		(30)			(30)		3,373	3,373			
100119129	BALDWIN PARK	CA		07/28/2023		2,274		(26)			(26)		2,248	2,248			
100282003	GRAHAM	WA		02/27/2026		902		(47)			(47)		855	855			
100283588	RICHMOND	TX		03/13/2026		461		(21)			(21)		440	440			
100091209	WORCESTER	MA		01/31/2023		1,243		(23)			(23)		1,220	1,220			
100080826	SAN BERNARDINO	CA		03/10/2022		3,494		(156)			(156)		3,338	3,338			
100284046	BOCA RATON	FL		03/24/2026		1,591		(61)			(61)		1,530	1,530			
100266847	MONTEBELLO	CA		12/23/2025		1,581		(51)			(51)		1,530	1,530			
100099792	THE BRONX	NY		02/28/2023		1,527		(50)			(50)		1,477	1,477			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273907	ANAHOLA	HI		01/26/2026		1,608		(41)			(41)		1,567	1,567			
100151134	CARVER	MA		05/09/2024		1,353		(32)			(32)		1,321	1,321			
100273898	DRIPPING SPRINGS	TX		01/26/2026		1,641		(35)			(35)		1,606	1,606			
100268985	REVERE	MA		12/29/2025		1,638		(32)			(32)		1,606	1,606			
100277606	DOVER	NJ		02/13/2026		1,654		(33)			(33)		1,621	1,621			
100273170	BOLINAS	CA		01/15/2026		2,232		(32)			(32)		2,200	2,200			
100284555	HOT SPRINGS	AR		03/26/2026		1,683		(35)			(35)		1,648	1,648			
100076771	BURBANK	CA		12/30/2021		52		(2)			(2)		50	50			
100277527	PARK CITY	UT		02/13/2026		1,732		(47)			(47)		1,685	1,685			
100285003	CHULA VISTA	CA		03/27/2026		1,133		(13)			(13)		1,120	1,120			
100244781	BAINBRIDGE ISLAND	WA		09/29/2025		1,612		(42)			(42)		1,570	1,570			
100246866	SUN VALLEY	CA		10/17/2025		599		(28)			(28)		571	571			
100277303	LA MESA	CA		02/12/2026		2,293		14			14		2,307	2,307			
100283825	HIALEAH GARDENS	FL		03/16/2026		1,171		(23)			(23)		1,148	1,148			
100215560	GARLAND	TX		06/12/2025		1,583		(6)			(6)		1,577	1,577			
100273115	SEVIERVILLE	TN		01/15/2026		1,801		9			9		1,810	1,810			
100265533	OXNARD	CA		12/19/2025		1,111		(30)			(30)		1,081	1,081			
100284613	MANZANITA	OR		03/26/2026		1,728		(43)			(43)		1,685	1,685			
100261561	SAN JOSE	CA		12/12/2025		1,140		(54)			(54)		1,086	1,086			
100156367	FORT COLLINS	CO		07/25/2024		1,429		(32)			(32)		1,397	1,397			
100214696	LITTLETON	CO		06/11/2025		1,336		(51)			(51)		1,285	1,285			
100265379	SANTA ANA	CA		12/19/2025		1,639		(110)			(110)		1,529	1,529			
100115897	BROOKLYN	NY		07/20/2023		1,854		(13)			(13)		1,841	1,841			
100192515	LA MIRADA	CA		02/10/2025		1,806		(9)			(9)		1,797	1,797			
100188930	SOUTH GATE	CA		01/09/2025		4,733		(186)			(186)		4,547	4,547			
100172534	AUSTIN	TX		10/23/2024		1,963		(27)			(27)		1,936	1,936			
100179698	WALTHAM	MA		11/21/2024		1,911		25			25		1,936	1,936			
100218899	WASHINGTON	DC		06/27/2025		2,486		(78)			(78)		2,408	2,408			
100253420	ISLAND PARK	ID		10/30/2025		1,558		(53)			(53)		1,505	1,505			
100236239	GRAFORD	TX		09/10/2025		1,377		(35)			(35)		1,342	1,342			
100134038	SPRING VALLEY	NY		10/25/2023		1,579		(45)			(45)		1,534	1,534			
100268431	ST AUGUSTINE	FL		12/29/2025		1,520		(55)			(55)		1,465	1,465			
100266876	ROUND ROCK	TX		12/23/2025		1,523		(58)			(58)		1,465	1,465			
100117925	ANAHEIM	CA		07/20/2023		2,272		(39)			(39)		2,233	2,233			
100181423	COCKEYSVILLE	MD		01/09/2025		1,569		(53)			(53)		1,516	1,516			
100116640	DALY CITY	CA		07/20/2023		2,726		728			728		3,454	3,454			
100082280	LODI	CA		04/14/2022		3,041		(20)			(20)		3,021	3,021			
100268953	HACIENDA HEIGHTS	CA		12/29/2025		1,688		(34)			(34)		1,654	1,654			
100261523	KENNESAW	GA		12/12/2025		1,698		(4)			(4)		1,694	1,694			
100214173	FRANKLIN	TN		05/30/2025		1,486		(57)			(57)		1,429	1,429			
100153100	MIAMI	FL		06/27/2024		1,502		(39)			(39)		1,463	1,463			
100268203	PLEASANT HILL	CA		12/29/2025		1,790		(13)			(13)		1,777	1,777			
100282171	MIDDLETOWN	DE		02/27/2026		974		(25)			(25)		949	949			
100214378	TACOMA	WA		06/02/2025		2,937		(53)			(53)		2,884	2,884			
100268828	QUEENSBURY	NY		12/29/2025		1,928		24			24		1,952	1,952			
100273970	RICHMOND	TX		01/26/2026		3,069		(85)			(85)		2,984	2,984			
100282263	NAPA	CA		02/27/2026		2,634		(57)			(57)		2,577	2,577			
100162801	NASHVILLE	TN		08/12/2024		1,534		(37)			(37)		1,497	1,497			
100185527	HUDSONVILLE	MI		12/20/2024		2,093		(40)			(40)		2,053	2,053			
100091106	FONTANA	CA		01/31/2023		733		(17)			(17)		716	716			
100209297	HOWELL	NJ		04/29/2025		1,653		(33)			(33)		1,620	1,620			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117129	BROOKLYN	NY		07/20/2023		5,082		951			951		6,033	6,033			
100088836	ANTIOCH	CA		11/15/2022		1,771		(3)			(3)		1,768	1,768			
100273756	DENVER	CO		01/23/2026		1,556		(46)			(46)		1,510	1,510			
100272044	LOS ANGELES	CA		01/08/2026		1,578		(31)			(31)		1,547	1,547			
100277080	STUART	FL		02/06/2026		1,069		(40)			(40)		1,029	1,029			
100116661	INGLEWOOD	CA		07/20/2023		5,050		1,742			1,742		6,792	6,792			
100265528	CANYON COUNTRY	CA		12/19/2025		1,522		(46)			(46)		1,476	1,476			
100271983	DOWNEY	CA		01/08/2026		2,174		(55)			(55)		2,119	2,119			
100159040	THE SEA RANCH	CA		08/15/2024		1,601		(44)			(44)		1,557	1,557			
100268825	STUDIO CITY	CA		12/29/2025		2,436		(8)			(8)		2,428	2,428			
100257037	LOS ANGELES	CA		11/26/2025		2,288		(65)			(65)		2,223	2,223			
100271914	LAKE SHORE	MN		01/06/2026		2,327		(53)			(53)		2,274	2,274			
100109344	ASTORIA	NY		06/12/2023		6,280		(216)			(216)		6,064	6,064			
100272821	LOVELAND	CO		01/13/2026		1,764		(29)			(29)		1,735	1,735			
100247447	HUNTINGTON BEACH	CA		11/26/2025		1,764		(20)			(20)		1,744	1,744			
100180303	LAS VEGAS	NV		11/25/2024		1,951		42			42		1,993	1,993			
100253940	CAMBRIA	CA		10/30/2025		1,806		(20)			(20)		1,786	1,786			
100120297	STONINGTON	CT		08/18/2023		1,520		(2)			(2)		1,518	1,518			
100167872	KANSAS CITY	MO		09/20/2024		1,731		5			5		1,736	1,736			
100206500	BELL	CA		04/22/2025		1,542		(34)			(34)		1,508	1,508			
100226638	CONCORD	CA		07/30/2025		1,522		(35)			(35)		1,487	1,487			
100247378	LOS ANGELES	CA		10/24/2025		1,472		(60)			(60)		1,412	1,412			
100253785	BELLFLOWER	CA		10/30/2025		2,363		(102)			(102)		2,261	2,261			
100245064	PORT HUENME	CA		09/30/2025		1,221		(55)			(55)		1,166	1,166			
100065307	SAN DIEGO	CA		07/28/2021		3,240		(42)			(42)		3,198	3,198			
100197608	WEST BABYLON	NY		02/26/2025		1,442		(19)			(19)		1,423	1,423			
100267089	TARZANA	CA		12/23/2025		3,623		(119)			(119)		3,504	3,504			
100261313	TRUCKEE	CA		12/08/2025		1,543		(52)			(52)		1,491	1,491			
100220998	ST GEORGE	UT		07/18/2025		4,196		(94)			(94)		4,102	4,102			
100190172	WILDWOOD CREST	NJ		01/21/2025		(3,426)		(15)			(15)		(3,441)	(3,441)			
100203179	PANORAMA CITY	CA		03/27/2025		1,724		(16)			(16)		1,708	1,708			
100273396	LAKE ORION	MI		01/21/2026		2,603		(84)			(84)		2,519	2,519			
100074478	SAN JOSE	CA		12/14/2021		231		(8)			(8)		223	223			
100214969	NORWALK	CA		06/11/2025		8,586		(103)			(103)		8,483	8,483			
100265460	MIAMI	FL		12/19/2025		1,099		(5)			(5)		1,094	1,094			
100258283	LOS ANGELES	CA		12/05/2025		1,666		(54)			(54)		1,612	1,612			
100272435	OCEAN ISLE BEACH	NC		01/08/2026		1,705		(30)			(30)		1,675	1,675			
100266985	ANCHORAGE	AK		12/23/2025		1,699		(24)			(24)		1,675	1,675			
100246317	VIENNA	VA		10/10/2025		1,430		(77)			(77)		1,353	1,353			
100088945	SUNNY ISLES BEACH	FL		11/15/2022		1,721		6			6		1,727	1,727			
100268435	LAVALLETTE	NJ		12/29/2025		1,518		(46)			(46)		1,472	1,472			
100212093	LAKE HAVASU CITY	AZ		05/22/2025		1,448		(22)			(22)		1,426	1,426			
100243676	BELL	CA		09/29/2025		1,583		(44)			(44)		1,539	1,539			
100281972	EWA BEACH	HI		02/27/2026		1,543		(28)			(28)		1,515	1,515			
100238847	OAKLAND	CA		09/23/2025		1,438		(51)			(51)		1,387	1,387			
100109215	APOPKA	FL		07/21/2023		925		7			7		932	932			
100116002	LEONIA	NJ		07/20/2023		1,808		(14)			(14)		1,794	1,794			
100110345	ATHENS	GA		06/30/2023		2,156		(1)			(1)		2,155	2,155			
100228865	TAUNTON	MA		08/12/2025		1,535		(38)			(38)		1,497	1,497			
100255004	BAHIA DE BANDERAS	MEX		11/18/2025		1,804							1,804	1,804			
100261252	SARASOTA	FL		12/05/2025		1,196		(3)			(3)		1,193	1,193			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207066	DEERFIELD BEACH	FL		04/24/2025		3,022		(101)			(101)		2,921	2,921			
100065407	LOS ANGELES	CA		07/28/2021		3,476		(63)			(63)		3,413	3,413			
100238763	SOUTH GATE	CA		09/22/2025		1,510		(19)			(19)		1,491	1,491			
100246740	COLUMBIA	TN		10/15/2025		1,595		(64)			(64)		1,531	1,531			
100244966	LA VERNE	CA		09/29/2025		1,553		(18)			(18)		1,535	1,535			
100273962	ROYAL PALM BEACH	FL		01/26/2026		2,706		(117)			(117)		2,589	2,589			
100246468	NAPLES	FL		10/10/2025		1,616		(51)			(51)		1,565	1,565			
100255018	WORCESTER	MA		11/19/2025		1,594		(29)			(29)		1,565	1,565			
100142582	SANTA ROSA BEACH	FL		02/08/2024		1,936		(25)			(25)		1,911	1,911			
100254365	PETALUMA	CA		11/07/2025		1,636		(45)			(45)		1,591	1,591			
100198286	SOUTH HAVEN	MI		02/28/2025		1,566		(29)			(29)		1,537	1,537			
100133446	FLEMING ISLAND	FL		10/19/2023		1,634		(20)			(20)		1,614	1,614			
100245055	PHOENIX	AZ		09/30/2025		1,633		(30)			(30)		1,603	1,603			
100254215	TITUSVILLE	NJ		11/06/2025		1,662		(56)			(56)		1,606	1,606			
100254292	ARROYO GRANDE	CA		11/06/2025		1,709		(60)			(60)		1,649	1,649			
100261148	LAKE PLACID	NY		12/05/2025		32,662		(667)			(667)		31,995	31,995			
100246482	GERMANTOWN	MD		10/10/2025		1,174		(45)			(45)		1,129	1,129			
100272083	NORWALK	CT		01/08/2026		1,447		(52)			(52)		1,395	1,395			
100246325	STONE HARBOR	NJ		10/10/2025		1,729		(48)			(48)		1,681	1,681			
100149885	LOS ANGELES	CA		04/29/2024		1,014		(29)			(29)		985	985			
100197570	SAN DIEGO	CA		02/26/2025		1,397		(43)			(43)		1,354	1,354			
100220121	LILBURN	GA		08/25/2025		1,471		(41)			(41)		1,430	1,430			
100015827	GLENDALE	CA		02/27/2018		3,886		12			12		3,898	3,898			
100185391	NORTH ATTLEBORO	MA		12/20/2024		1,619		(13)			(13)		1,606	1,606			
100220086	ESCONDIDO	CA		08/06/2025		1,521		(56)			(56)		1,465	1,465			
100228203	GLENDALE	CA		08/11/2025		1,495		(30)			(30)		1,465	1,465			
100229823	FORT WORTH	TX		08/18/2025		1,510		(45)			(45)		1,465	1,465			
100137908	SAN JUAN BAUTISTA	CA		12/12/2023		1,280		5			5		1,285	1,285			
100086519	RESEDA AREA CITY OF LOS ANGEL	CA		09/30/2022		1,631		(26)			(26)		1,605	1,605			
100238610	YORK	ME		09/19/2025		1,570		(30)			(30)		1,540	1,540			
100265494	LOS ANGELES	CA		12/19/2025		559		(42)			(42)		517	517			
100245373	MURRIETA	CA		10/06/2025		3,057		(133)			(133)		2,924	2,924			
100253920	NORTH HOLLYWOOD	CA		10/30/2025		2,076		(62)			(62)		2,014	2,014			
100277277	PHOENIX	AZ		02/11/2026		1,636		(17)			(17)		1,619	1,619			
100228244	PORTSMOUTH	NH		08/11/2025		1,447		(63)			(63)		1,384	1,384			
100253275	LEWES	DE		10/30/2025		1,622		(48)			(48)		1,574	1,574			
100153375	MARIETTA	GA		05/29/2024		1,417		(15)			(15)		1,402	1,402			
100227088	NAPLES	FL		07/30/2025		1,461		(57)			(57)		1,404	1,404			
100235191	HUNTINGTON PARK	CA		08/28/2025		1,466		(62)			(62)		1,404	1,404			
100083809	LAS VEGAS	NV		07/12/2022		1,861		(34)			(34)		1,827	1,827			
100175692	GARDEN GROVE	CA		11/12/2024		1,694		(62)			(62)		1,632	1,632			
100143194	HENDERSON	NV		02/16/2024		4,950		(60)			(60)		4,890	4,890			
100116622	LOS ANGELES	CA		07/20/2023		3,363		87			87		3,450	3,450			
100132347	LAS VEGAS	NV		11/03/2023		1,379		215			215		1,594	1,594			
100226526	SUNLAND	CA		07/30/2025		1,514		(40)			(40)		1,474	1,474			
100243387	IRVINE	CA		09/26/2025		1,522		(48)			(48)		1,474	1,474			
100119408	LAKE STEVENS	WA		07/31/2023		2,280		42			42		2,322	2,322			
100248958	CARMEL VALLEY	CA		10/29/2025		1,997		(54)			(54)		1,943	1,943			
100154516	VICTORVILLE	CA		06/14/2024		2,512		3			3		2,515	2,515			
100199357	MIAMI	FL		03/05/2025		1,557		(58)			(58)		1,499	1,499			
100212294	OAKLAND	CA		05/28/2025		1,120		(53)			(53)		1,067	1,067			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272182	FAIRFAX	VA		01/08/2026		1,672		(33)			(33)		1,639	1,639			
100181313	MAPLE VALLEY	WA		12/06/2024		480		(11)			(11)		469	469			
100248912	BOISE	ID		10/29/2025		1,695		(34)			(34)		1,661	1,661			
100172682	RIVERSIDE	CA		11/21/2024		1,619		(26)			(26)		1,593	1,593			
100214597	CARY	NC		06/09/2025		99,269		(2,060)			(2,060)		97,209	97,209			
100228591	SOUTH PALM BEACH	FL		08/11/2025		1,589		(40)			(40)		1,549	1,549			
100115451	RANCHO CUCAMONGA	CA		07/17/2023		27,119		(216)			(216)		26,903	26,903			
100284582	ATTLEBORO	MA		03/26/2026		1,684		(47)			(47)		1,637	1,637			
100215554	SEATTLE	WA		06/12/2025		1,401		(22)			(22)		1,379	1,379			
100235925	HACKENSACK	MN		09/04/2025		1,624		(41)			(41)		1,583	1,583			
100150499	MIAMI	FL		05/03/2024		1,618		(47)			(47)		1,571	1,571			
100216493	CLINTON	CT		06/23/2025		1,454		(41)			(41)		1,413	1,413			
100221304	FAYETTEVILLE	GA		07/22/2025		1,473		(60)			(60)		1,413	1,413			
100206955	FALLBROOK	CA		04/25/2025		1,207		(57)			(57)		1,150	1,150			
100237056	CHANTILLY	VA		09/12/2025		1,588		(50)			(50)		1,538	1,538			
100162825	WYCKOFF	NJ		08/12/2024		1,596		(34)			(34)		1,562	1,562			
100247078	ROHNERT PARK	CA		10/22/2025		1,720		(60)			(60)		1,660	1,660			
100248955	DENNIS	MA		10/29/2025		1,740		(39)			(39)		1,701	1,701			
100158833	MONTGOMERY	TX		07/12/2024		1,753		(17)			(17)		1,736	1,736			
100172206	GARDENA	CA		10/17/2024		2,275		(52)			(52)		2,223	2,223			
100206509	LOS ANGELES	CA		04/22/2025		1,409		(54)			(54)		1,355	1,355			
100244441	BOONE	NC		09/29/2025		1,557		(39)			(39)		1,518	1,518			
100229730	DOWNEY	CA		08/18/2025		4,594		(58)			(58)		4,536	4,536			
100120160	ROCKVILLE	MD		08/14/2023		1,506		(20)			(20)		1,486	1,486			
100161444	ESTERO	FL		07/30/2024		1,466		(34)			(34)		1,432	1,432			
100228246	PARAMUS	NJ		08/11/2025		1,868		(57)			(57)		1,811	1,811			
100246414	LOWELL	MA		10/10/2025		4,218		(173)			(173)		4,045	4,045			
100211575	PRINCEVILLE	HI		06/23/2025		941		(19)			(19)		922	922			
100234992	POMONA	CA		08/28/2025		1,590		(35)			(35)		1,555	1,555			
100214261	MIAMI	FL		05/30/2025		1,549		6			6		1,555	1,555			
100139531	MORENO VALLEY	CA		12/28/2023		1,812		(21)			(21)		1,791	1,791			
100234962	WATKINSVILLE	GA		08/28/2025		1,628		(36)			(36)		1,592	1,592			
100211552	GLENDALE	CA		06/05/2025		1,620		(28)			(28)		1,592	1,592			
100171428	NUTLEY	NJ		10/16/2024		2,065		(63)			(63)		2,002	2,002			
100220725	MYRTLE BEACH	SC		07/18/2025		1,044		14			14		1,058	1,058			
100227125	KEYSTONE HEIGHTS	FL		07/30/2025		5,992		(244)			(244)		5,748	5,748			
100253154	PHILADELPHIA	PA		10/30/2025		1,599		(52)			(52)		1,547	1,547			
100258041	BAKERSFIELD	CA		11/26/2025		1,857		(60)			(60)		1,797	1,797			
100220331	FLOWERY BRANCH	GA		07/14/2025		1,298		(58)			(58)		1,240	1,240			
100210502	RANCHO MIRAGE	CA		05/15/2025		1,550		(59)			(59)		1,491	1,491			
100081359	NASHVILLE	TN		03/18/2022		3,385		33			33		3,418	3,418			
100219305	HAMPTON BAYS	NY		06/30/2025		1,138		(18)			(18)		1,120	1,120			
100261179	CLE ELUM	WA		12/05/2025		1,961		(8)			(8)		1,953	1,953			
100226639	LEMON GROVE	CA		07/30/2025		1,480		(66)			(66)		1,414	1,414			
100220506	TRINIDAD	TX		07/15/2025		1,646		(44)			(44)		1,602	1,602			
100185453	NEW RIVER	AZ		12/20/2024		2,445		48			48		2,493	2,493			
100208976	HUNTINGTON PARK	CA		04/29/2025		1,641		(77)			(77)		1,564	1,564			
100204875	PASADENA	CA		04/09/2025		1,490		(59)			(59)		1,431	1,431			
100141272	HAVERTOWN	PA		01/30/2024		1,165		(18)			(18)		1,147	1,147			
100142160	WHITTIER	CA		02/29/2024		1,216		(23)			(23)		1,193	1,193			
100219152	CHARLOTTE	NC		06/27/2025		1,634		(33)			(33)		1,601	1,601			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227142	BURLINGTON	VT		07/30/2025		27,354		(152)			(152)		27,202	27,202			
100213797	MAPLE VALLEY	WA		05/29/2025		1,678		(39)			(39)		1,639	1,639			
100283220	LAS VEGAS	NV		03/09/2026		1,647		(24)			(24)		1,623	1,623			
100266903	PACKWOOD	WA		12/23/2025		2,213		(68)			(68)		2,145	2,145			
100156129	WAIKOLOA	HI		07/25/2024		3,750		(27)			(27)		3,723	3,723			
100277547	SAINT AUGUSTINE	FL		02/13/2026		76,207		(1,548)			(1,548)		74,659	74,659			
100117951	ALHAMBRA	CA		07/20/2023		2,405		126			126		2,531	2,531			
100199410	SPRING	TX		03/05/2025		1,708		(64)			(64)		1,644	1,644			
100229491	BRUNSWICK	ME		08/15/2025		1,891		(30)			(30)		1,861	1,861			
100243333	SYLMAR	CA		09/26/2025		1,594		(58)			(58)		1,536	1,536			
100204050	HILLSIDE	NJ		03/28/2025		1,442		(36)			(36)		1,406	1,406			
100211845	THOUSAND OAKS	CA		05/19/2025		1,811		20			20		1,831	1,831			
100168247	MARYSVILLE	WA		09/20/2024		2,012		(62)			(62)		1,950	1,950			
100236029	SALT LAKE CITY	UT		09/04/2025		1,772		(5)			(5)		1,767	1,767			
100227091	PENSACOLA	FL		07/30/2025		1,590		(48)			(48)		1,542	1,542			
100283697	MIAMI	FL		03/13/2026		1,244		(41)			(41)		1,203	1,203			
100283162	LOS ANGELES	CA		03/09/2026		1,280		(44)			(44)		1,236	1,236			
100191217	FALLS CHURCH	VA		01/29/2025		1,342		(25)			(25)		1,317	1,317			
100254240	RIVERSIDE	CA		11/06/2025		4,787		(177)			(177)		4,610	4,610			
100243198	LAS CRUCES	NM		09/26/2025		1,422		(66)			(66)		1,356	1,356			
100206490	WASHINGTON	DC		04/22/2025		1,580		(7)			(7)		1,573	1,573			
100210068	LIGHTHOUSE POINT	FL		05/07/2025		1,000		(27)	1		(28)		972	972			
100210592	VISTA	CA		05/15/2025		1,620		(44)			(44)		1,576	1,576			
100204660	DORCHESTER	MA		04/04/2025		1,601		(25)			(25)		1,576	1,576			
100087954	MIAMI	FL		10/25/2022		1,150		14			14		1,164	1,164			
100215553	APPLE RIVER	IL		06/12/2025		560		(10)	1		(11)		549	549			
100248939	FABER	VA		10/29/2025		1,670		(60)			(60)		1,610	1,610			
100108314	LAS VEGAS	NV		05/24/2023		1,919		(55)			(55)		1,864	1,864			
100214683	EI MONTE	CA		06/11/2025		1,514		(40)			(40)		1,474	1,474			
100207424	HERALD	CA		04/29/2025		1,436		(55)			(55)		1,381	1,381			
100214791	HOUSTON	TX		06/11/2025		1,644		4			4		1,648	1,648			
100253190	KEYSTONE	CO		10/30/2025		1,694		(45)			(45)		1,649	1,649			
100182176	PARRISH	FL		12/12/2024		1,542		(33)			(33)		1,509	1,509			
100083782	VENICE	FL		07/12/2022		1,936		(10)			(10)		1,926	1,926			
100144016	PORT ARANSAS	TX		03/07/2024		1,607		(26)			(26)		1,581	1,581			
100268686	GRAPEVIEW	WA		12/29/2025		1,792		(18)			(18)		1,774	1,774			
100283582	PLANT CITY	FL		03/13/2026		1,480		(46)			(46)		1,434	1,434			
100129787	PALM BAY	FL		09/27/2023		1,532		(27)			(27)		1,505	1,505			
100139125	COVINA	CA		12/28/2023		1,531		(37)			(37)		1,494	1,494			
100284571	JOHNS ISLAND	SC		03/26/2026		1,714		(43)			(43)		1,671	1,671			
100218481	LEAVENWORTH	WA		06/27/2025		1,506		(8)			(8)		1,498	1,498			
100185957	MIDDLETOWN	MD		12/26/2024		1,381		(23)			(23)		1,358	1,358			
100089984	MADERA	CA		01/13/2023		1,281		(31)			(31)		1,250	1,250			
100201268	SHELTER ISLAND	NY		03/12/2025		1,521		(38)			(38)		1,483	1,483			
100090424	SAN DIEGO	CA		12/28/2022		1,249		(30)			(30)		1,219	1,219			
100202664	SAINT SIMONS ISLAND	GA		03/24/2025		1,615		(30)			(30)		1,585	1,585			
100218274	SCOTTSDALE	AZ		06/26/2025		2,255		(33)			(33)		2,222	2,222			
100202647	MIAMI	FL		03/24/2025		1,646		(26)			(26)		1,620	1,620			
100190721	GLENDALE	CA		01/27/2025		1,404		(44)			(44)		1,360	1,360			
100079768	SAN FRANCISCO	CA		04/08/2022		3,410		310			310		3,720	3,720			
100197660	PROSPER	TX		02/26/2025		1,538		(26)			(26)		1,512	1,512			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162079	MIAMI	FL		07/31/2024		1,508		(35)			(35)		1,473	1,473			
100200286	FIRE ISLAND PINES	NY		03/07/2025		1,586		(67)			(67)		1,519	1,519			
100207341	SANTA CLARITA	CA		04/29/2025		1,653		5			5		1,658	1,658			
100202702	PLAIN CITY	OH		03/24/2025		1,551		(33)			(33)		1,518	1,518			
100186200	NEW CASSEL	NY		12/27/2024		1,370		(35)			(35)		1,335	1,335			
100201941	MARGATE CITY	NJ		03/18/2025		1,392		(55)			(55)		1,337	1,337			
100184367	PALM DESERT	CA		12/16/2024		1,396		(59)			(59)		1,337	1,337			
100091481	WOODSIDE	NY		01/20/2023		609		(13)			(13)		596	596			
100162819	PIGEON FORGE	TN		08/12/2024		1,678		(9)			(9)		1,669	1,669			
100159482	SURFSIDE BEACH	SC		07/15/2024		13,519		(287)			(287)		13,232	13,232			
100265521	WEST HILLS	CA		12/19/2025		1,072		(60)			(60)		1,012	1,012			
100272134	JERSEY CITY	NJ		01/08/2026		1,725		(24)			(24)		1,701	1,701			
100209230	ATLANTIC CITY	NJ		04/29/2025		569		(7)			(7)		562	562			
100087197	SAN BERNARDINO	CA		10/25/2022		2,300		82			82		2,382	2,382			
100089054	COPPEROPOLIS	CA		01/06/2023		1,480		(20)			(20)		1,460	1,460			
100268272	PAGOSA SPRINGS	CO		12/29/2025		1,667		(27)			(27)		1,640	1,640			
100198283	SEATTLE	WA		02/28/2025		1,613		(22)			(22)		1,591	1,591			
100103265	LOS ANGELES	CA		04/27/2023		643		(34)			(34)		609	609			
100137240	PARK CITY	UT		11/29/2023		2,540		(18)			(18)		2,522	2,522			
100192447	EAST SETAUKET	NY		02/07/2025		1,337		(44)			(44)		1,293	1,293			
100140764	SEVIERVILLE	TN		01/22/2024		878		(16)			(16)		862	862			
100177013	HOUSTON	TX		01/16/2025		4,993		(101)			(101)		4,892	4,892			
100143586	PASSAIC	NJ		02/21/2024		1,622		(101)			(101)		1,521	1,521			
100221209	HEALDSBURG	CA		07/21/2025		3,247		(58)			(58)		3,189	3,189			
100229948	MISSION VIEJO	CA		08/22/2025		1,320		(62)			(62)		1,258	1,258			
100167151	WAVES	NC		09/13/2024		1,582		(28)			(28)		1,554	1,554			
100154891	JACKSONVILLE	FL		07/19/2024		1,313		(45)			(45)		1,268	1,268			
100201906	QUEEN CREEK	AZ		03/18/2025		1,450		(51)			(51)		1,399	1,399			
100229351	FONTANA	CA		08/14/2025		1,552		(57)			(57)		1,495	1,495			
100150167	STATEN ISLAND	NY		04/30/2024		3,447		(108)			(108)		3,339	3,339			
100185606	HENDERSON	CO		12/20/2024		1,480		(47)			(47)		1,433	1,433			
100254861	RANCHO CUCAMONGA	CA		11/17/2025		1,686		(55)			(55)		1,631	1,631			
100201474	FINKSBURG	MD		03/12/2025		2,229		(39)			(39)		2,190	2,190			
100210392	VISTA	CA		05/12/2025		1,976		(59)			(59)		1,917	1,917			
100117386	CARSON	CA		07/20/2023		2,461		607			607		3,068	3,068			
100190708	TRACY	CA		01/28/2025		2,252		(57)			(57)		2,195	2,195			
100209276	SIMI VALLEY	CA		04/29/2025		1,836		(27)			(27)		1,809	1,809			
100273217	DALLAS	TX		01/16/2026		1,558		(58)			(58)		1,500	1,500			
100176571	CANTON	GA		11/15/2024		1,131		8			8		1,139	1,139			
100174101	ORANGE BEACH	AL		10/31/2024		1,545		(36)			(36)		1,509	1,509			
100120309	REHOBOTH BEACH	DE		08/18/2023		725		(3)			(3)		722	722			
100182087	MARYSVILLE	WA		12/12/2024		1,794		39			39		1,833	1,833			
100238031	DIXON	CA		10/03/2025		1,627		(35)			(35)		1,592	1,592			
100100576	HAYWARD	CA		04/27/2023		1,402		(34)			(34)		1,368	1,368			
100176188	CLEARWATER	FL		12/20/2024		1,490		12			12		1,502	1,502			
100176684	TRUCKEE	CA		11/15/2024		1,341		(73)			(73)		1,268	1,268			
100117552	HUNTINGTON BEACH	CA		07/20/2023		2,128		192			192		2,320	2,320			
100253630	SANTA FE	NM		10/30/2025		1,423		(3)			(3)		1,420	1,420			
100178351	LOS ANGELES	CA		11/20/2024		1,428		(73)			(73)		1,355	1,355			
100160377	THOUSAND OAKS	CA		09/06/2024		1,668		(51)			(51)		1,617	1,617			
100178435	CAPE CORAL	FL		11/21/2024		1,338		(40)			(40)		1,298	1,298			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114916	LOS ANGELES	CA		07/13/2023		5,037		(133)			(133)		4,904	4,904			
100110219	MIAMI	FL		06/30/2023		3,899		(16)			(16)		3,883	3,883			
100114714	OAKLAND PARK	FL		06/29/2023		2,300		4			4		2,304	2,304			
100174660	WASHINGTON	DC		10/31/2024		1,643		(40)			(40)		1,603	1,603			
100017809	ALHAMBRA	CA		05/30/2018		3,892		(16)			(16)		3,876	3,876			
100158487	FAIRFIELD	CA		07/10/2024		1,453		(17)			(17)		1,436	1,436			
100276644	SEATTLE	WA		01/29/2026		2,062		(70)			(70)		1,992	1,992			
100176128	ALPINE	CA		12/20/2024		1,616		(43)			(43)		1,573	1,573			
100156704	LOS ANGELES	CA		06/26/2024		353		(17)			(17)		336	336			
100192785	SEDONA	AZ		02/10/2025		1,831		50			50		1,881	1,881			
100182565	SANTA ANA	CA		12/12/2024		1,877		28			28		1,905	1,905			
100118790	SANTA ROSA	CA		07/25/2023		1,892		(41)			(41)		1,851	1,851			
100176848	SOUTH OZONE PARK	NY		11/15/2024		1,436		(19)			(19)		1,417	1,417			
100267110	SALEM	SC		12/23/2025		1,662		(43)			(43)		1,619	1,619			
100182358	KEY COLONY BCH	FL		12/12/2024		1,540		(29)			(29)		1,511	1,511			
100229311	MIAMI	FL		08/14/2025		1,456		(61)			(61)		1,395	1,395			
100169823	SAN PEDRO	CA		09/30/2024		14,105		(279)			(279)		13,826	13,826			
100247506	SIMI VALLEY	CA		10/28/2025		824		(56)			(56)		768	768			
100141208	ORLANDO	FL		01/30/2024		1,393		(14)			(14)		1,379	1,379			
100185238	WASHINGTON	DC		01/24/2025		1,549		(37)			(37)		1,512	1,512			
100195330	HOLLYWOOD	FL		02/24/2025		1,802		28			28		1,830	1,830			
100179573	EDISTO ISLAND	SC		11/21/2024		1,669		(34)			(34)		1,635	1,635			
100120369	LOS ANGELES	CA		08/18/2023		613		(39)			(39)		574	574			
100199037	MILTON	DE		02/28/2025		2,038		(54)			(54)		1,984	1,984			
100177604	SANDY	UT		01/16/2025		3,506		(148)			(148)		3,358	3,358			
100174218	REHOBOTH BEACH	DE		10/31/2024		35,064		(671)			(671)		34,393	34,393			
100175130	WESTMINSTER	CA		11/05/2024		1,614		(68)			(68)		1,546	1,546			
100188330	AVON	NC		01/08/2025		1,671		(23)			(23)		1,648	1,648			
100194260	HUNTERSVILLE	NC		02/14/2025		1,531		(62)			(62)		1,469	1,469			
100245223	SEATTLE	WA		10/06/2025		1,648		(65)			(65)		1,583	1,583			
100272261	LAS VEGAS	NV		01/08/2026		1,534		(55)			(55)		1,479	1,479			
100149166	WEATHERFORD	TX		04/22/2024		1,187		(74)			(74)		1,113	1,113			
100067676	AZUSA	CA		09/23/2021		3,782		(18)			(18)		3,764	3,764			
100110277	HOPATCONG	NJ		06/30/2023		1,994		2			2		1,996	1,996			
100135063	CRYSTAL BEACH	TX		11/01/2023		1,561		31			31		1,592	1,592			
100253529	POTTSBORO	TX		10/30/2025		1,580		(62)			(62)		1,518	1,518			
100188399	PORTER RANCH	CA		01/08/2025		2,652		(67)			(67)		2,585	2,585			
100283520	SUNNYVALE	CA		03/13/2026		1,042		(38)			(38)		1,004	1,004			
100283727	LOS ANGELES	CA		03/13/2026		1,074		(26)			(26)		1,048	1,048			
100189270	FOLSOM	CA		01/13/2025		1,156		(18)	2		(20)		1,136	1,136			
100175701	MIAMI	FL		11/12/2024		1,633		(51)			(51)		1,582	1,582			
100206064	ALHAMBRA	CA		05/16/2025		1,571		(15)			(15)		1,556	1,556			
100211864	LAKE GENEVA	WI		05/19/2025		3,044		(50)			(50)		2,994	2,994			
100153953	LOS ANGELES	CA		06/05/2024		1,258		(23)			(23)		1,235	1,235			
100261149	TOMS RIVER	NJ		12/05/2025		1,676		(53)			(53)		1,623	1,623			
4010062979	LYNCHBURG	VA		01/30/2024		1,487		(38)			(38)		1,449	1,449			
100216024	CANTON	GA		06/17/2025		1,460		(56)			(56)		1,404	1,404			
100189693	SANTA CLARA	CA		02/20/2025		1,921		(10)			(10)		1,911	1,911			
100170503	TOWACO	NJ		10/09/2024		1,551		(31)			(31)		1,520	1,520			
100172834	WESTLAKE VILLAGE	CA		12/06/2024		2,330		(24)			(24)		2,306	2,306			
100209914	KENT	WA		06/11/2025		1,485		(47)			(47)		1,438	1,438			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243362	FONTANA	CA		09/26/2025		1,494		(56)			(56)		1,438	1,438			
100255734	JOSHUA TREE	CA		11/24/2025		1,796		(28)			(28)		1,768	1,768			
100201835	NEWARK	NJ		03/18/2025		987		(17)			(17)		970	970			
100185532	KAYSVILLE	UT		12/20/2024		5,032		(77)			(77)		4,955	4,955			
100172879	DUBLIN	OH		10/25/2024		1,600		(44)			(44)		1,556	1,556			
100182236	NAPLES	FL		12/12/2024		1,660		(3)			(3)		1,657	1,657			
100253567	AZUSA	CA		10/30/2025		1,649		(22)			(22)		1,627	1,627			
100175865	QUEENS	NY		11/12/2024		1,695		(30)			(30)		1,665	1,665			
100226572	LOS ANGELES	CA		07/30/2025		2,260		(88)			(88)		2,172	2,172			
100159992	MIRAMAR	FL		08/16/2024		1,385		(37)			(37)		1,348	1,348			
100255036	RICHMOND	CA		11/19/2025		1,550		(44)			(44)		1,506	1,506			
100090036	SAN LEANDRO	CA		01/13/2023		1,696		2			2		1,698	1,698			
100245673	CHICAGO	IL		10/06/2025		1,581		(54)			(54)		1,527	1,527			
100255444	WESTON	FL		11/24/2025		1,669		(24)			(24)		1,645	1,645			
100173439	DILLON	CO		10/29/2024		1,620		(28)			(28)		1,592	1,592			
100163277	MCKINNEY	TX		08/13/2024		1,499		(63)			(63)		1,436	1,436			
100164863	FULLERTON	CA		08/26/2024		1,411		25			25		1,436	1,436			
100198233	KENT	WA		02/28/2025		1,658		(23)			(23)		1,635	1,635			
100179968	MASHPEE	MA		11/25/2024		1,480		(31)			(31)		1,449	1,449			
100192232	MOUNT VERNON	NY		01/31/2025		1,651		(53)			(53)		1,598	1,598			
100228689	CHATSWORTH	CA		08/11/2025		6,735		(101)			(101)		6,634	6,634			
100228823	TACOMA	WA		08/12/2025		1,372		(58)			(58)		1,314	1,314			
100177614	MONTEREY	CA		01/16/2025		1,446		(67)			(67)		1,379	1,379			
100159050	SOUTH LAKE TAHOE	CA		08/15/2024		1,910		(50)			(50)		1,860	1,860			
100119087	LOVELAND	CO		07/31/2023		1,864		(21)			(21)		1,843	1,843			
100157207	YUKON	OK		02/20/2025		1,354		(29)			(29)		1,325	1,325			
100180672	OAK HILLS	CA		11/26/2024		1,297		(42)			(42)		1,255	1,255			
100267075	OXNARD	CA		12/23/2025		2,409		(58)			(58)		2,351	2,351			
100212563	CORONA	CA		05/29/2025		9,489		(682)			(682)		8,807	8,807			
100186428	CARMICHAEL	CA		12/30/2024		1,736		(1)			(1)		1,735	1,735			
100132356	CLE ELUM	WA		11/03/2023		5,609		241			241		5,850	5,850			
100218695	FORT BELVOIR	VA		06/27/2025		3,239		(34)			(34)		3,205	3,205			
100235243	SANTA FE	TX		08/29/2025		2,046		(65)			(65)		1,981	1,981			
100162004	LOS ANGELES	CA		07/31/2024		1,465		(53)			(53)		1,412	1,412			
100138638	BAL HARBOUR	FL		02/02/2024		1,179		(66)			(66)		1,113	1,113			
100244447	SAN LUIS OBISPO	CA		09/29/2025		1,543		(46)			(46)		1,497	1,497			
100151890	GOLDEN	CO		05/10/2024		1,328		(24)			(24)		1,304	1,304			
100139625	LOS ANGELES	CA		12/28/2023		1,094		(41)			(41)		1,053	1,053			
100172462	SOUTH KINGSTOWN	RI		10/23/2024		1,606		(41)			(41)		1,565	1,565			
100149066	NORTH PORT	FL		04/19/2024		49,065		(999)			(999)		48,066	48,066			
100175798	GARNERVILLE	NY		11/12/2024		1,657		17			17		1,674	1,674			
100245284	CHATHAM	MA		10/06/2025		1,602		(66)			(66)		1,536	1,536			
100220812	LA PUENTE	CA		07/18/2025		1,575		(39)			(39)		1,536	1,536			
100166290	TRINIDAD	CA		10/23/2024		1,555		(72)			(72)		1,483	1,483			
100210709	SCOTTSDALE	AZ		05/15/2025		1,413		(26)			(26)		1,387	1,387			
100212521	BELLFLOWER	CA		05/29/2025		1,422		(54)			(54)		1,368	1,368			
100219591	PRESCOTT	AZ		07/07/2025		1,661		(43)			(43)		1,618	1,618			
100165318	BOULDER	CO		08/29/2024		1,646		(45)			(45)		1,601	1,601			
100234828	VONORE	TN		08/28/2025		1,363		(47)			(47)		1,316	1,316			
100253093	HOWELL	NJ		10/30/2025		1,626		(56)			(56)		1,570	1,570			
100272711	UPLAND	CA		01/09/2026		1,715		(12)			(12)		1,703	1,703			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100264878	ATLANTIC CITY	NJ		12/17/2025		5,278		(137)			(137)		5,141	5,141			
100268364	SCOTTSDALE	AZ		12/29/2025		1,667		(31)			(31)		1,636	1,636			
100142979	WATSONVILLE	CA		02/09/2024		1,192		(7)			(7)		1,185	1,185			
100180105	MARIANNA	FL		12/30/2024		1,587		(52)			(52)		1,535	1,535			
4010067195	SALEM	NJ		01/30/2024		1,486		(37)			(37)		1,449	1,449			
100245733	POTTSTOWN	PA		10/06/2025		1,666		(59)			(59)		1,607	1,607			
100150764	INLET BEACH	FL		05/07/2024		1,870		3			3		1,873	1,873			
100180547	WENATCHEE	WA		11/26/2024		1,748		(26)			(26)		1,722	1,722			
100189643	CERES	CA		01/17/2025		1,422		(39)			(39)		1,383	1,383			
100171380	SURF CITY	NC		10/16/2024		1,540		(47)			(47)		1,493	1,493			
100138372	CHESTER	MD		12/18/2023		1,358		(28)			(28)		1,330	1,330			
100238758	OLD ORCHARD BEACH	ME		09/22/2025		1,102		(34)			(34)		1,068	1,068			
4010083656	DAYTON	OH		09/27/2024		1,415		(55)			(55)		1,360	1,360			
100237020	MIAMI	FL		09/12/2025		1,702		2			2		1,704	1,704			
100117714	TEMECULA	CA		07/20/2023		1,901		83			83		1,984	1,984			
100221328	MIAMI	FL		07/22/2025		1,367		(56)			(56)		1,311	1,311			
100161790	NEWARK	NJ		07/31/2024		1,525		(37)			(37)		1,488	1,488			
100089425	PORT WASHINGTON	NY		11/18/2022		1,555		(12)			(12)		1,543	1,543			
100164072	SANTA ANA	CA		08/21/2024		1,618		(44)			(44)		1,574	1,574			
100157961	WOODLAND	CA		07/09/2024		1,769		44			44		1,813	1,813			
100154640	SPRING VALLEY	NY		07/19/2024		1,528		(18)			(18)		1,510	1,510			
100156689	RIVERSIDE	CA		06/24/2024		1,488		(34)			(34)		1,454	1,454			
100206888	WINTER GARDEN	FL		04/24/2025		1,320		(62)			(62)		1,258	1,258			
100267281	VENTURA	CA		12/24/2025		2,134		(41)			(41)		2,093	2,093			
100147423	SOUTH OZONE PARK	NY		04/03/2024		1,438		(40)			(40)		1,398	1,398			
100206706	LAKESIDE	CA		04/23/2025		1,668		(29)			(29)		1,639	1,639			
100238775	ELLIJAY	GA		09/23/2025		1,394		(56)			(56)		1,338	1,338			
100272503	BENTONVILLE	AR		01/08/2026		1,709		(50)			(50)		1,659	1,659			
100153058	SACRAMENTO	CA		06/27/2024		1,423		(68)			(68)		1,355	1,355			
100221119	LAKEWOOD	CO		07/21/2025		1,405		(30)			(30)		1,375	1,375			
100167761	JAMAICA	NY		09/19/2024		1,126		(32)			(32)		1,094	1,094			
100229563	SUPPLY	NC		08/15/2025		407,717		(6,468)			(6,468)		401,249	401,249			
100202485	BLUE RIDGE	GA		03/21/2025		1,457		(27)			(27)		1,430	1,430			
100185004	SIMI VALLEY	CA		12/19/2024		1,856		(18)			(18)		1,838	1,838			
100253898	LAS VEGAS	NV		10/30/2025		1,789		(26)			(26)		1,763	1,763			
100283496	COROLLA	NC		03/11/2026		946		(38)			(38)		908	908			
100143448	CORONA	CA		02/16/2024		1,535		(4)			(4)		1,531	1,531			
100180333	IDAHO SPRINGS	CO		11/25/2024		1,580		19			19		1,599	1,599			
100159028	GARDENA	CA		08/15/2024		1,695		(47)			(47)		1,648	1,648			
100198881	MEQUON	WI		02/28/2025		1,416		(11)			(11)		1,405	1,405			
100220944	RANCHO CUCAMONGA	CA		07/18/2025		1,555		(40)			(40)		1,515	1,515			
100137684	JERSEY CITY	NJ		12/08/2023		1,588		13			13		1,601	1,601			
100246145	BRISTOL	RI		10/08/2025		1,775		(78)			(78)		1,697	1,697			
100129803	ANTIOCH	CA		09/27/2023		2,492		25			25		2,517	2,517			
100179970	ANNAPOLIS	MD		11/25/2024		1,756		(2)			(2)		1,754	1,754			
100110694	HOUSTON	TX		08/11/2023		1,555		(50)			(50)		1,505	1,505			
100246147	GULF SHORES	AL		10/08/2025		1,227		(40)			(40)		1,187	1,187			
100141387	REVERE	MA		01/30/2024		2,727		(49)			(49)		2,678	2,678			
100176902	LAS VEGAS	NV		11/15/2024		1,434		(78)			(78)		1,356	1,356			
100272034	SYLMAR	CA		01/08/2026		1,707		(26)			(26)		1,681	1,681			
100159507	GARDEN GROVE	CA		07/15/2024		1,563		(40)			(40)		1,523	1,523			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176715	LYNNWOOD	WA		11/15/2024		1,744		(26)			(26)		1,718	1,718			
100176558	OAK ISLAND	NC		11/15/2024		1,707		(24)			(24)		1,683	1,683			
100238747	DENVER	CO		09/22/2025		1,970		(76)			(76)		1,894	1,894			
100102020	LOS ANGELES	CA		04/14/2023		1,356		(32)			(32)		1,324	1,324			
100130237	PLAINFIELD	IL		09/28/2023		1,277		(13)			(13)		1,264	1,264			
100152783	SAUGUS	MA		05/22/2024		1,475		(11)			(11)		1,464	1,464			
100157248	COVINGTON	GA		02/20/2025		864		(33)			(33)		831	831			
100201126	CAPE CORAL	FL		03/12/2025		1,558		(47)			(47)		1,511	1,511			
100080925	JURUPA VALLEY	CA		04/22/2022		3,663		(102)			(102)		3,561	3,561			
100237046	FORT COLLINS	CO		09/12/2025		1,913		(78)			(78)		1,835	1,835			
100180311	SAN JOSE	CA		11/25/2024		1,774		19			19		1,793	1,793			
100245399	EVERETT	WA		10/06/2025		1,654		(49)			(49)		1,605	1,605			
100272418	INDIAN WELLS	CA		01/08/2026		1,658		(4)			(4)		1,654	1,654			
100151493	COCOA BEACH	FL		05/10/2024		2,595		(30)			(30)		2,565	2,565			
100149447	HEBER CITY	UT		04/24/2024		1,591		(47)			(47)		1,544	1,544			
100100438	FLUSHING	NY		04/27/2023		2,207		34			34		2,241	2,241			
100230023	SALINAS	CA		08/25/2025		1,523		(35)			(35)		1,488	1,488			
100116685	HYDE PARK	MA		07/20/2023		2,385		745			745		3,130	3,130			
100219614	ANNAPOLIS	MD		07/07/2025		1,457		(42)			(42)		1,415	1,415			
100057709	DANA POINT	CA		06/30/2021		1,253		(41)	5		(46)		1,207	1,207			
100067730	JERSEY CITY	NJ		09/23/2021		3,406		(102)			(102)		3,304	3,304			
100229765	RANCHOS DE TAOS	NM		08/18/2025		4,872		(151)			(151)		4,721	4,721			
100243759	HOMER GLEN	IL		09/29/2025		1,510		(11)			(11)		1,499	1,499			
100164214	PASADENA	CA		08/21/2024		1,755		8			8		1,763	1,763			
100206058	NEWPORT BEACH	CA		05/16/2025		6,029		(15)			(15)		6,014	6,014			
100101925	TOMBALL	TX		04/14/2023		1,048		(60)			(60)		988	988			
100151858	BAKERSFIELD	CA		05/10/2024		1,181		(27)			(27)		1,154	1,154			
100128928	MAMMOTH LAKES	CA		09/22/2023		1,576		(26)			(26)		1,550	1,550			
100192887	COROLLA	NC		02/10/2025		1,510		(28)			(28)		1,482	1,482			
100206575	ANAHEIM	CA		04/22/2025		1,618		(21)			(21)		1,597	1,597			
100170027	MIAMI	FL		11/08/2024		1,531		(63)			(63)		1,468	1,468			
100147202	YONKERS	NY		03/28/2024		1,478		(35)			(35)		1,443	1,443			
100234982	RANCHO CUCAMONGA	CA		08/28/2025		4,101		(133)			(133)		3,968	3,968			
100142244	PLANT CITY	FL		03/15/2024		1,493		(44)			(44)		1,449	1,449			
100181703	SAN DIEGO	CA		12/11/2024		1,290		(39)			(39)		1,251	1,251			
100238659	LEWISTON	ID		09/19/2025		1,494		(48)			(48)		1,446	1,446			
100109190	WHITTIER	CA		07/21/2023		1,748		(22)			(22)		1,726	1,726			
100150189	LEWISVILLE	TX		04/30/2024		1,643		(28)			(28)		1,615	1,615			
100167022	TAYLORSVILLE	UT		09/13/2024		2,294		(43)			(43)		2,251	2,251			
100170371	REDMOND	WA		10/08/2024		1,940		(23)			(23)		1,917	1,917			
100243675	CHICAGO	IL		09/29/2025		1,485		(49)			(49)		1,436	1,436			
100144003	OXFORD	GA		02/29/2024		1,331		(35)			(35)		1,296	1,296			
100158608	LA MESA	CA		07/10/2024		1,684		(17)			(17)		1,667	1,667			
100219484	TUCSON	AZ		07/07/2025		7,395		(143)			(143)		7,252	7,252			
100265017	SANTA FE	NM		12/17/2025		3,468		(93)			(93)		3,375	3,375			
100147212	NEWARK	NJ		03/28/2024		1,519		(31)			(31)		1,488	1,488			
100207098	CAVE CREEK	AZ		04/24/2025		3,962		(68)			(68)		3,894	3,894			
100159864	MIAMI	FL		08/16/2024		1,450		(53)			(53)		1,397	1,397			
100247299	TARZANA	CA		10/24/2025		1,364		(53)			(53)		1,311	1,311			
100272810	CHANDLER	AZ		01/13/2026		3,894		(181)			(181)		3,713	3,713			
100277074	WESTMINSTER	CA		02/06/2026		1,752		(55)			(55)		1,697	1,697			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175342	FRESNO	CA		11/05/2024		2,210		(30)			(30)		2,180	2,180			
100139174	LOS ANGELES	CA		12/28/2023		1,377		(27)			(27)		1,350	1,350			
100220924	SANTEE	CA		07/18/2025		14,213		(292)			(292)		13,921	13,921			
100169273	RIVERSIDE	CA		09/27/2024		1,135		(46)			(46)		1,089	1,089			
100266972	LA MIRADA	CA		12/23/2025		1,692		(41)			(41)		1,651	1,651			
100272098	FORT WORTH	TX		01/08/2026		1,685		(34)			(34)		1,651	1,651			
100261126	ELK GROVE	CA		12/05/2025		1,659		(30)			(30)		1,629	1,629			
100082895	FOUNTAIN VALLEY	CA		05/17/2022		2,704		(112)			(112)		2,592	2,592			
100110469	FALLS CHURCH	VA		06/30/2023		1,997		(15)			(15)		1,982	1,982			
100142370	GLEN OAKS	NY		03/15/2024		1,509		(50)			(50)		1,459	1,459			
100169456	EL CAJON	CA		09/30/2024		1,107		(17)			(17)		1,090	1,090			
100148079	CORONA	CA		04/10/2024		1,539		(22)			(22)		1,517	1,517			
100151094	AUSTIN	TX		05/08/2024		1,603		(26)			(26)		1,577	1,577			
100065477	LONG BEACH	CA		07/28/2021		3,369		(70)			(70)		3,299	3,299			
100163291	ARLETA	CA		08/13/2024		1,257		(18)			(18)		1,239	1,239			
100137825	MOORPARK	CA		12/08/2023		963		(9)			(9)		954	954			
100226645	PITTSBURG	CA		07/30/2025		1,395		(66)			(66)		1,329	1,329			
100254381	MOUNT JULIET	TN		11/07/2025		2,037		(41)			(41)		1,996	1,996			
100272861	FRASER	CO		01/15/2026		3,040		(103)			(103)		2,937	2,937			
100281984	GONZALES	CA		02/27/2026		965		(43)			(43)		922	922			
100226857	CARMICHAEL	CA		07/30/2025		1,412		(50)			(50)		1,362	1,362			
100078464	BROOKLYN	NY		01/25/2022		3,313		68			68		3,381	3,381			
100254925	HIALEAH	FL		11/17/2025		1,598		(55)			(55)		1,543	1,543			
100226694	BOSTON	MA		07/30/2025		4,291		(67)			(67)		4,224	4,224			
100126376	BROOKLYN	NY		08/30/2023		1,649		(88)			(88)		1,561	1,561			
100169646	COMMERCE	CA		09/30/2024		5,920		(97)			(97)		5,823	5,823			
100228751	SOUTH KINGSTOWN	RI		08/12/2025		1,513		(59)			(59)		1,454	1,454			
100108934	PALM SPRINGS	CA		05/31/2023		3,145		23			23		3,168	3,168			
100182205	SENECAVILLE	OH		12/12/2024		1,486		(20)			(20)		1,466	1,466			
100129694	MIAMI	FL		09/29/2023		1,734		(21)			(21)		1,713	1,713			
100119603	MIAMI	FL		07/31/2023		2,025		(51)			(51)		1,974	1,974			
100090748	HEWLETT	NY		01/09/2023		2,012		11			11		2,023	2,023			
100226836	SAN FRANCISCO	CA		07/30/2025		1,455		(36)			(36)		1,419	1,419			
100192185	LONG ISLAND CITY	NY		01/31/2025		1,619		(56)			(56)		1,563	1,563			
100261139	DILLWYN	VA		12/05/2025		1,640		(43)			(43)		1,597	1,597			
100143553	NEWARK	NJ		02/21/2024		1,581		(45)			(45)		1,536	1,536			
100172508	UNION CITY	NJ		10/23/2024		1,691		(33)			(33)		1,658	1,658			
100134688	MORENO VALLEY	CA		10/30/2023		1,536		(1)			(1)		1,535	1,535			
100141333	SAN FRANCISCO	CA		01/30/2024		1,447		(2)			(2)		1,445	1,445			
100268398	VAN ALSTYNE	TX		12/29/2025		1,681		(23)			(23)		1,658	1,658			
100102803	DOWNINGTOWN	PA		06/22/2023		1,372		(52)			(52)		1,320	1,320			
100229324	LOS ANGELES	CA		08/14/2025		1,572		(47)			(47)		1,525	1,525			
19187	SALINAS	CA		07/31/2012		101,332		(27)			(27)		101,305	101,305			
100153936	FAIR OAKS	CA		06/05/2024		2,140		(85)			(85)		2,055	2,055			
100023543	FULLERTON	CA		09/04/2018		3,629		(52)			(52)		3,577	3,577			
100134447	BAYONNE	NJ		10/30/2023		1,403		(34)			(34)		1,369	1,369			
100200232	ENGLEWOOD	NJ		03/07/2025		1,670		22			22		1,692	1,692			
100185963	SAN DIEGO	CA		12/26/2024		1,430		(20)			(20)		1,410	1,410			
100150993	GRANADA HILLS AREA LOS ANGELE	CA		05/08/2024		1,700		(10)			(10)		1,690	1,690			
100258302	FORT LAUDERDALE	FL		12/05/2025		1,609		(50)			(50)		1,559	1,559			
100116889	BRENTWOOD	CA		07/20/2023		2,685		29			29		2,714	2,714			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235208	ESCONDIDO	CA		08/28/2025		1,382		(54)			(54)		1,328	1,328			
100126422	JAMAICA	NY		08/30/2023		1,362		(53)			(53)		1,309	1,309			
100176949	DEDHAM	MA		11/15/2024		2,496		(80)			(80)		2,416	2,416			
100068187	LOS ANGELES	CA		08/25/2021		3,680		(67)			(67)		3,613	3,613			
100115801	WINCHESTER	CA		07/20/2023		1,933		(6)			(6)		1,927	1,927			
100147515	TAMPA	FL		04/03/2024		6,017		(146)			(146)		5,871	5,871			
100201027	OAK ISLAND	NC		03/12/2025		44		(18)	2		(20)		24	24			
100168062	LOS ANGELES	CA		09/20/2024		1,783		10			10		1,793	1,793			
100178399	MELROSE	MA		11/21/2024		1,581		(35)			(35)		1,546	1,546			
100138748	SCOTTSDALE	AZ		02/02/2024		1,129		(7)			(7)		1,122	1,122			
100155179	SILVERTHORNE	CO		07/19/2024		1,565		(27)			(27)		1,538	1,538			
100195401	AUSTIN	TX		02/24/2025		1,349		(35)			(35)		1,314	1,314			
100192456	GAINESVILLE	TX		02/07/2025		1,684		(15)			(15)		1,669	1,669			
100192237	SAN DIEGO	CA		01/31/2025		1,510		(55)			(55)		1,455	1,455			
100284904	TAHOMA	CA		03/27/2026		1,240		58			58		1,298	1,298			
100253484	BAKERSFIELD	CA		10/30/2025		1,614		(53)			(53)		1,561	1,561			
4010062364	TRENTON	NJ		11/29/2023		1,366		(29)			(29)		1,337	1,337			
100201885	KYLE	TX		03/18/2025		1,540		(56)			(56)		1,484	1,484			
100267331	RIVERSIDE	CA		12/24/2025		1,692		(63)			(63)		1,629	1,629			
100235912	REVERE	MA		09/04/2025		1,698		(39)			(39)		1,659	1,659			
100065408	LOS ANGELES	CA		07/28/2021		3,420		(62)			(62)		3,358	3,358			
100284680	MURRIETA	CA		03/27/2026		1,685		(40)			(40)		1,645	1,645			
100236299	SANTA MARIA	CA		09/10/2025		1,460		(43)			(43)		1,417	1,417			
100255563	GLENWOOD SPRINGS	CO		11/24/2025		1,605		(38)			(38)		1,567	1,567			
100210450	LOXAHATCHEE	FL		05/12/2025		1,924		(47)			(47)		1,877	1,877			
100201816	SAN DIEGO	CA		03/18/2025		1,616		(33)			(33)		1,583	1,583			
100074198	SIERRA MADRE	CA		12/09/2021		3,194		(144)			(144)		3,050	3,050			
100257060	CENTENNIAL	CO		11/26/2025		1,791		(36)			(36)		1,755	1,755			
100226788	SAINT GEORGE	UT		07/30/2025		5,860		(142)			(142)		5,718	5,718			
100159302	CHARLESTON	SC		07/15/2024		1,522		(41)			(41)		1,481	1,481			
100114947	FONTANA	CA		07/13/2023		1,883		(29)			(29)		1,854	1,854			
100168214	JOHNSTOWN	OH		09/20/2024		1,638		(34)			(34)		1,604	1,604			
100169075	COLUMBIA FALLS	MT		09/27/2024		1,488		(19)			(19)		1,469	1,469			
100168036	DADEVILLE	AL		09/20/2024		1,698		(10)			(10)		1,688	1,688			
100199300	KISSIMMEE	FL		03/05/2025		1,453		(35)			(35)		1,418	1,418			
100283521	SURF CITY	NC		03/13/2026		545		(17)			(17)		528	528			
100130360	PHOENIX	AZ		09/28/2023		975		(22)			(22)		953	953			
100118022	GARDENA	CA		07/20/2023		2,696		142			142		2,838	2,838			
100134862	BLUFFTON	SC		10/30/2023		1,218		(11)			(11)		1,207	1,207			
100193423	LIVERMORE	CA		02/10/2025		1,499		(44)			(44)		1,455	1,455			
100151089	EDMONDS	WA		05/08/2024		1,792		11			11		1,803	1,803			
100134905	LOS ANGELES	CA		10/30/2023		1,482		(18)			(18)		1,464	1,464			
100168256	ROSEVILLE	CA		09/20/2024		1,926		(11)			(11)		1,915	1,915			
100176732	HENDERSON	NV		11/15/2024		1,871		12			12		1,883	1,883			
100202250	SAN GABRIEL	CA		04/17/2025		1,562		(45)			(45)		1,517	1,517			
100221726	ANAHEIM	CA		07/25/2025		1,305		(61)			(61)		1,244	1,244			
100146887	PALM SPRINGS	CA		03/26/2024		1,682		(15)			(15)		1,667	1,667			
100188958	SAN JUAN CAPISTRANO	CA		01/09/2025		1,570		(58)			(58)		1,512	1,512			
100276982	CAPE CORAL	FL		01/30/2026		1,519		(53)			(53)		1,466	1,466			
100209502	GAINESVILLE	GA		05/01/2025		1,216		(40)			(40)		1,176	1,176			
100272709	DORAL	FL		01/09/2026		1,599		(25)			(25)		1,574	1,574			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220185	LOS ANGELES	CA		07/11/2025		3,677		(131)			(131)		3,546	3,546			
100147451	TAMPA	FL		04/03/2024		1,122		(35)			(35)		1,087	1,087			
100202763	HOWELL	NJ		03/24/2025		1,505		(49)			(49)		1,456	1,456			
100189265	SAN DIEGO	CA		01/13/2025		1,593		(35)			(35)		1,558	1,558			
100221059	OCEAN CITY	NJ		07/18/2025		2,017		(68)			(68)		1,949	1,949			
100074250	HOMESTEAD	FL		12/09/2021		3,926		(91)			(91)		3,835	3,835			
100109630	NORTH HOLLYWOOD	CA		06/14/2023		1,368		(22)			(22)		1,346	1,346			
100195551	DORAL	FL		03/27/2025		8,520		(145)			(145)		8,375	8,375			
100194510	RICHMOND	CA		02/14/2025		1,681		(53)			(53)		1,628	1,628			
100118029	GARDEN GROVE	CA		07/20/2023		2,075		172			172		2,247	2,247			
100204678	POUGHKEEPSIE	NY		04/04/2025		1,544		(53)			(53)		1,491	1,491			
100189037	COLTON	CA		01/09/2025		2,033		(58)			(58)		1,975	1,975			
100128318	STAFFORD	VA		09/14/2023		1,497		(23)			(23)		1,474	1,474			
100134465	OZONE PARK	NY		10/30/2023		1,941		(22)			(22)		1,919	1,919			
100101933	LAGUNA HILLS	CA		04/14/2023		1,697		25			25		1,722	1,722			
100195666	FONTANA	CA		02/24/2025		1,330		(31)			(31)		1,299	1,299			
100272376	CAJON	CA		01/08/2026		1,522		(31)			(31)		1,491	1,491			
100255685	SOUTH HAVEN	MI		11/24/2025		1,776		(24)			(24)		1,752	1,752			
100199201	AUSTIN	TX		04/04/2025		1,582		(30)			(30)		1,552	1,552			
100210228	RANCHO CUCAMONGA	CA		05/09/2025		1,619		(67)			(67)		1,552	1,552			
100243438	BOISE	ID		09/26/2025		6,824		(172)			(172)		6,652	6,652			
100162257	INDEPENDENCE	OR		09/06/2024		1,480		(56)			(56)		1,424	1,424			
100213859	RODANTHE	NC		05/29/2025		1,761		(17)			(17)		1,744	1,744			
100151517	RIVIERA BEACH	FL		05/10/2024		1,689		(4)			(4)		1,685	1,685			
100087183	BRADENTON	FL		10/25/2022		2,475		195			195		2,670	2,670			
100216002	ATASCADERO	CA		07/11/2025		1,379		(62)			(62)		1,317	1,317			
100135665	FERNANDINA BEACH	FL		11/09/2023		1,063		(34)			(34)		1,029	1,029			
100226850	PHOENIX	AZ		07/30/2025		2,433		(61)			(61)		2,372	2,372			
100214648	ARLETA	CA		06/10/2025		1,573		5			5		1,578	1,578			
100157029	HOMESTEAD	FL		02/20/2025		1,482		(47)			(47)		1,435	1,435			
100162983	KILL DEVIL HILLS	NC		08/12/2024		1,654		(6)			(6)		1,648	1,648			
100209501	DAVENPORT	FL		05/01/2025		1,627		(38)			(38)		1,589	1,589			
100247204	OCEAN VIEW	DE		10/23/2025		30,284		(895)			(895)		29,389	29,389			
100167947	INGLEWOOD	CA		09/20/2024		1,742		(39)			(39)		1,703	1,703			
100267004	SURF CITY	NC		12/23/2025		1,508		(53)			(53)		1,455	1,455			
100102626	CASTRO VALLEY	CA		06/22/2023		1,690		(28)			(28)		1,662	1,662			
100118650	LAWNDALE	CA		07/25/2023		1,432		(50)			(50)		1,382	1,382			
100272815	WESTMINSTER	CA		01/13/2026		786		(24)			(24)		762	762			
100120494	RESEDA	CA		08/18/2023		1,381		18			18		1,399	1,399			
100267365	GRANITE FALLS	WA		12/24/2025		1,394		(52)			(52)		1,342	1,342			
100142797	MIAMI	FL		02/08/2024		1,652		(12)			(12)		1,640	1,640			
100166463	BAKERSFIELD	CA		10/31/2024		1,704		(51)			(51)		1,653	1,653			
100245669	CORONA	CA		10/06/2025		1,627		(59)			(59)		1,568	1,568			
100243264	MONROE TOWNSHIP	NJ		09/26/2025		1,536		(51)			(51)		1,485	1,485			
100174573	WARWICK	NY		10/31/2024		1,412		(51)			(51)		1,361	1,361			
100193783	DIXON	CA		02/10/2025		1,150		(46)			(46)		1,104	1,104			
100050387	WEST HILLS	CA		01/20/2021		3,502		12			12		3,514	3,514			
100180640	LAKE HAVASU CITY	AZ		11/26/2024		1,565		(60)			(60)		1,505	1,505			
100135066	AIEA	HI		11/01/2023		1,583		17			17		1,600	1,600			
100201646	WEST HILLS	CA		03/13/2025		1,516		(53)			(53)		1,463	1,463			
100283790	SAN LUIS OBISPO	CA		03/13/2026		1,305		(24)			(24)		1,281	1,281			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220214	DOWNEY	CA		07/11/2025		1,605		(11)			(11)		1,594	1,594			
100185550	CATHEDRAL CITY	CA		12/20/2024		1,262		(57)			(57)		1,205	1,205			
100171384	SEATTLE	WA		10/16/2024		1,191		(26)			(26)		1,165	1,165			
100200264	NAPLES	FL		03/07/2025		1,791		(15)			(15)		1,776	1,776			
100133559	PLEASANT HILL	CA		10/23/2023		1,607		(3)			(3)		1,604	1,604			
100176929	APOPKA	FL		11/15/2024		1,707		(45)			(45)		1,662	1,662			
100243442	MCKINNEY	TX		09/26/2025		1,590		(75)			(75)		1,515	1,515			
100171851	OCEAN CITY	NJ		10/17/2024		1,678		(40)			(40)		1,638	1,638			
100210436	APPLE VALLEY	CA		05/12/2025		1,377		(59)			(59)		1,318	1,318			
100134995	SAN JOSE	CA		10/30/2023		1,648		(12)			(12)		1,636	1,636			
100189306	LIVERMORE	CA		01/13/2025		3,795		(133)			(133)		3,662	3,662			
100276532	VALLEY VILLAGE	CA		01/28/2026		1,509		(50)			(50)		1,459	1,459			
100194670	LOS ANGELES	CA		02/21/2025		1,766		(36)			(36)		1,730	1,730			
100272014	MISSION HILLS	CA		01/08/2026		1,580		(28)			(28)		1,552	1,552			
100214103	SEQUIM	WA		05/30/2025		1,408		(66)			(66)		1,342	1,342			
100238808	BONITA SPRINGS	FL		09/23/2025		1,307		(44)			(44)		1,263	1,263			
100272028	HOLLYWOOD	FL		01/08/2026		2,446		(50)			(50)		2,396	2,396			
100205017	MANTECA	CA		04/10/2025		1,064		(25)			(25)		1,039	1,039			
100246837	FRISCO	TX		10/16/2025		7,226		(268)			(268)		6,958	6,958			
100192333	LOS ANGELES	CA		02/05/2025		1,518		(46)			(46)		1,472	1,472			
100132014	PORTLAND	OR		10/13/2023		1,601		10			10		1,611	1,611			
100127655	LA CANADA FLINTRIDGE	CA		09/08/2023		1,631		(20)			(20)		1,611	1,611			
100272828	GUNTER	TX		01/13/2026		1,078		(46)			(46)		1,032	1,032			
4010045840	BARNEGET TOWNSHIP	NJ		02/02/2023		1,666		(42)			(42)		1,624	1,624			
100132757	BELL	CA		11/03/2023		1,124		(20)			(20)		1,104	1,104			
100107954	LONG BEACH	CA		06/29/2023		1,692		(10)			(10)		1,682	1,682			
100229143	COTTONWOOD SHORES	TX		08/14/2025		1,263		(44)			(44)		1,219	1,219			
100149508	INDIO	CA		04/26/2024		1,518		(21)			(21)		1,497	1,497			
100253153	HOUSTON	TX		10/30/2025		1,568		(57)			(57)		1,511	1,511			
100214949	LA PUENTE	CA		06/11/2025		1,666		(42)			(42)		1,624	1,624			
100147748	LAKEWOOD	NJ		04/08/2024		1,949		29			29		1,978	1,978			
100180236	BOZEMAN	MT		11/25/2024		1,825		(2)			(2)		1,823	1,823			
100255598	BOSTON	MA		11/24/2025		1,746		(28)			(28)		1,718	1,718			
100088843	MENIFEE	CA		11/15/2022		1,891		35			35		1,926	1,926			
100179420	EDWARDS	CO		12/27/2024		1,483		(69)			(69)		1,414	1,414			
100142741	VIRGINIA BEACH	VA		02/08/2024		1,370		(28)			(28)		1,342	1,342			
100127565	LEANDER	TX		09/08/2023		1,578		7			7		1,585	1,585			
100109149	LODI	CA		07/21/2023		1,439		(45)			(45)		1,394	1,394			
100175530	SANTA ROSA BEACH	FL		12/23/2024		1,679		60			60		1,739	1,739			
100247416	ROSEVILLE	CA		10/24/2025		1,470		(53)			(53)		1,417	1,417			
100080379	REDDING	CA		04/14/2022		2,562		(75)			(75)		2,487	2,487			
100120461	EAST LOS ANGELES	CA		08/18/2023		54,057		(1,269)			(1,269)		52,788	52,788			
100167478	AUSTIN	TX		10/31/2024		5,376		(142)			(142)		5,234	5,234			
100246124	HAWTHORNE	CA		10/08/2025		3,211		(144)			(144)		3,067	3,067			
100188395	JACKSON	NJ		01/08/2025		1,588		(35)			(35)		1,553	1,553			
100211787	TUCSON	AZ		05/19/2025		2,614		(31)			(31)		2,583	2,583			
100178470	SALEM	OR		11/21/2024		1,489		(21)			(21)		1,468	1,468			
100238497	ASHLAND	OR		09/19/2025		1,493		(47)			(47)		1,446	1,446			
100099782	BROOKLYN	NY		02/28/2023		1,435		(44)			(44)		1,391	1,391			
100148485	PAIA	HI		04/12/2024		1,776		(26)			(26)		1,750	1,750			
100175040	DOWNEY	CA		11/05/2024		3,348		(121)			(121)		3,227	3,227			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182702	DESTIN	FL		12/12/2024		2,216		(49)			(49)		2,167	2,167			
100171885	TRACY	CA		10/17/2024		1,820		(29)			(29)		1,791	1,791			
100229329	CUTLER BAY	FL		08/14/2025		1,411		(43)			(43)		1,368	1,368			
100210291	KILL DEVIL HILLS	NC		05/09/2025		1,326		(18)			(18)		1,308	1,308			
100159924	MIAMI	FL		08/16/2024		1,591		(53)			(53)		1,538	1,538			
100186146	JERSEY CITY	NJ		02/10/2025		1,522		(26)			(26)		1,496	1,496			
100219635	FLAGLER BEACH	FL		07/07/2025		2,174		108			108		2,282	2,282			
100254747	SYLMAR	CA		11/14/2025		2,155		(54)			(54)		2,101	2,101			
100140890	LAS VEGAS	NV		02/26/2024		1,303		(6)			(6)		1,297	1,297			
100220306	ROHNERT PARK	CA		07/11/2025		1,311		(62)			(62)		1,249	1,249			
100248815	DENVER	CO		10/29/2025		1,506		(36)			(36)		1,470	1,470			
100182382	PANAMA CITY	FL		12/12/2024		1,497		(42)			(42)		1,455	1,455			
100132272	HERMOSA BEACH	CA		10/13/2023		1,803		(5)			(5)		1,798	1,798			
100185517	HIGHLAND	CA		12/20/2024		1,505		(49)			(49)		1,456	1,456			
100214916	SAN PABLO	CA		06/11/2025		1,447		(55)			(55)		1,392	1,392			
100143671	AUBURN	WA		02/22/2024		1,398		(42)			(42)		1,356	1,356			
100152460	NAPLES	FL		05/16/2024		1,031		(31)			(31)		1,000	1,000			
100159503	SPANAWAY	WA		07/15/2024		1,649		(33)			(33)		1,616	1,616			
100268496	MINERAL BLUFF	GA		12/29/2025		1,637		(19)			(19)		1,618	1,618			
100147447	DORAL	FL		04/03/2024		1,474		(37)			(37)		1,437	1,437			
100129722	GATLINBURG	TN		09/29/2023		2,316		(17)			(17)		2,299	2,299			
100272063	MOUNTAIN VIEW	CA		01/08/2026		1,674		(38)			(38)		1,636	1,636			
100110702	HIGHLANDS RANCH	CO		08/11/2023		1,807		(59)			(59)		1,748	1,748			
100116099	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023		2,363		484			484		2,847	2,847			
100118939	FORT MYERS	FL		07/27/2023		1,652		(21)			(21)		1,631	1,631			
100192766	MURRELLS INLET	SC		02/10/2025		1,633		(18)			(18)		1,615	1,615			
100109241	GULF SHORES	AL		07/21/2023		1,620		10			10		1,630	1,630			
100191733	IRVING	TX		02/20/2025		1,190		(45)			(45)		1,145	1,145			
100214545	LOS ANGELES	CA		06/06/2025		1,321		(33)			(33)		1,288	1,288			
100171193	HOUSTON	TX		11/22/2024		2,209		(36)			(36)		2,173	2,173			
100173165	CORONA	CA		10/30/2024		2,033		(23)			(23)		2,010	2,010			
100127585	NEW CASTLE	CO		09/08/2023		1,817		(8)			(8)		1,809	1,809			
100199162	SAN DIEGO	CA		04/04/2025		4,155		(194)			(194)		3,961	3,961			
100091107	SAN BERNARDINO	CA		01/31/2023		638		(10)			(10)		628	628			
100220444	WORCESTER	MA		07/15/2025		1,628		(29)			(29)		1,599	1,599			
100075927	LAKE FOREST PARK	WA		01/07/2022		3,464		(30)			(30)		3,434	3,434			
100226983	SALVO	NC		07/30/2025		1,575		(23)			(23)		1,552	1,552			
100207505	HAYWARD	CA		04/29/2025		1,358		(52)			(52)		1,306	1,306			
100244983	MANTECA	CA		09/29/2025		1,587		(46)			(46)		1,541	1,541			
100284574	ROUND TOP	TX		03/26/2026		1,580		(52)			(52)		1,528	1,528			
100236185	KISSIMMEE	FL		09/10/2025		1,765		(27)			(27)		1,738	1,738			
100284535	SAN DIEGO	CA		03/26/2026		1,679		(36)			(36)		1,643	1,643			
100117382	SAN JOSE	CA		07/20/2023		2,440		682			682		3,122	3,122			
100186026	SAN DIEGO	CA		01/31/2025		1,688		14			14		1,702	1,702			
100173190	LOS ANGELES	CA		10/30/2024		1,679		(33)			(33)		1,646	1,646			
100120901	SOUTH JORDAN	UT		08/30/2023		2,099		6			6		2,105	2,105			
100272938	RANCHO CUCAMONGA	CA		01/15/2026		1,350		(23)			(23)		1,327	1,327			
100186777	HONOLULU	HI		12/31/2024		1,506		(49)			(49)		1,457	1,457			
100229538	ANAHEIM	CA		08/15/2025		1,593		(33)			(33)		1,560	1,560			
100268317	HOUSTON	TX		12/29/2025		1,604		(30)			(30)		1,574	1,574			
100099633	NORTH HOLLYWOOD	CA		04/06/2023		1,592		(1)			(1)		1,591	1,591			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178250	WOBURN	MA		11/19/2024		1,508		(20)			(20)		1,488	1,488			
100189051	PLACENTIA	CA		01/09/2025		1,519		(52)			(52)		1,467	1,467			
100144303	BROOKLYN	NY		03/07/2024		1,599		(33)			(33)		1,566	1,566			
100078741	BUENA PARK	CA		02/25/2022		4,378		(206)			(206)		4,172	4,172			
100121002	BIG BEAR CITY	CA		08/30/2023		1,676		15			15		1,691	1,691			
100154944	SPRINGVILLE	UT		07/19/2024		1,579		(65)			(65)		1,514	1,514			
100169514	INDIO	CA		09/30/2024		1,489		(29)			(29)		1,460	1,460			
3510123921	NEWTON	MA		12/19/2025		967,902		1,116			1,116		969,018	969,018			
100080209	PHOENIX	AZ		02/25/2022		3,561		(74)			(74)		3,487	3,487			
100202809	MANTECA	CA		03/24/2025		1,436		(47)			(47)		1,389	1,389			
100099649	BARRINGTON	IL		04/06/2023		418		(8)			(8)		410	410			
100185604	SPRING HILL	TN		12/20/2024		1,538		(15)			(15)		1,523	1,523			
100156742	BEDFORD	NH		06/26/2024		1,515		(20)			(20)		1,495	1,495			
100157428	PARAMOUNT	CA		02/20/2025		1,612		(35)			(35)		1,577	1,577			
100215942	AURORA	OH		07/11/2025		1,307		(31)			(31)		1,276	1,276			
100206114	SAMMAMISH	WA		04/16/2025		116,476		(2,989)			(2,989)		113,487	113,487			
100163106	DESTIN	FL		08/13/2024		1,544		(40)			(40)		1,504	1,504			
100247338	LAS VEGAS	NV		10/24/2025		3,188							3,188	3,188			
100182652	ELLENSBURG	WA		12/12/2024		1,711							1,711	1,711			
100185962	NEWBURY PARK	CA		12/26/2024		5,861		(40)			(40)		5,821	5,821			
100137157	ELLIJAY	GA		11/28/2023		1,065		(42)			(42)		1,023	1,023			
100185469	LOS ANGELES	CA		12/20/2024		1,697		15			15		1,712	1,712			
100276592	FORT LAUDERDALE	FL		01/28/2026		1,552		(53)			(53)		1,499	1,499			
100209209	PALM DESERT	CA		04/29/2025		1,795		12			12		1,807	1,807			
100272695	RIVERSIDE	CA		01/09/2026		3,180		(71)			(71)		3,109	3,109			
100277518	NOVATO	CA		02/13/2026		1,080		(34)			(34)		1,046	1,046			
100103201	MONROE	NY		04/21/2023		1,619		(27)			(27)		1,592	1,592			
100159591	CLEARWATER	FL		07/15/2024		1,591		(62)			(62)		1,529	1,529			
100179470	JULIAN	CA		11/21/2024		1,861		24			24		1,885	1,885			
100206410	PRESCOTT	AZ		05/22/2025		2,152		(55)			(55)		2,097	2,097			
100179532	SAN DIEGO	CA		11/21/2024		1,173		(10)			(10)		1,163	1,163			
100268616	FAIRPLAY	CO		12/29/2025		2,440		(10)			(10)		2,430	2,430			
100221582	STOCKTON	CA		07/22/2025		1,400		(27)			(27)		1,373	1,373			
100253908	SHIP BOTTOM	NJ		10/30/2025		1,458		(21)			(21)		1,437	1,437			
100068154	FALLBROOK	CA		08/25/2021		3,667		(24)			(24)		3,643	3,643			
100219258	LAKE FOREST	CA		06/30/2025		1,649		(45)			(45)		1,604	1,604			
100119951	CONCORD	CA		08/11/2023		1,783		(6)			(6)		1,777	1,777			
100116809	LAWNDALE	CA		07/20/2023		2,363		483			483		2,846	2,846			
100148384	EDMONDS	WA		04/12/2024		4,092		244			244		4,336	4,336			
100201131	STERLING	VA		03/12/2025		1,035		(52)	1		(53)		982	982			
100114518	MISSION VIEJO	CA		06/29/2023		1,766		(16)			(16)		1,750	1,750			
100261346	LA MESA	CA		12/08/2025		2,314		(67)			(67)		2,247	2,247			
100161513	ONTARIO	CA		07/30/2024		1,545		(32)			(32)		1,513	1,513			
100116898	LEWISVILLE	TX		07/20/2023		2,024		(40)			(40)		1,984	1,984			
100149824	MIAMI	FL		04/29/2024		1,450		(71)			(71)		1,379	1,379			
100155289	LONGWOOD	FL		07/19/2024		991		(41)			(41)		950	950			
100214757	FOUNTAIN VALLEY	CA		06/11/2025		1,014		(24)			(24)		990	990			
100088985	PORT CHESTER	NY		11/15/2022		1,586		99			99		1,685	1,685			
100103052	GULF SHORES	AL		06/22/2023		2,545		55			55		2,600	2,600			
100284572	BELMONT	NH		03/26/2026		4,755		(157)			(157)		4,598	4,598			
100149097	MCCALL	ID		04/19/2024		1,208		(31)			(31)		1,177	1,177			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186439	MANTECA	CA		12/30/2024		1,609		(26)			(26)		1,583	1,583			
100219379	LONGWOOD	FL		07/02/2025		1,577		37			37		1,614	1,614			
100180387	BALDWIN PARK	CA		11/25/2024		1,592		(25)			(25)		1,567	1,567			
100144099	PASADENA	CA		03/07/2024		1,685		(30)			(30)		1,655	1,655			
100255922	ATASCADERO	CA		11/24/2025		1,406		(40)			(40)		1,366	1,366			
100100399	NORTH GRAFTON	MA		04/27/2023		2,516		235			235		2,751	2,751			
100158552	PALMETTO	FL		07/10/2024		1,647		(63)			(63)		1,584	1,584			
100138193	ANAHEIM	CA		12/14/2023		2,218		(24)			(24)		2,194	2,194			
100245801	SACRAMENTO	CA		10/29/2025		1,431		(65)			(65)		1,366	1,366			
100101561	SAN FERNANDO	CA		04/26/2023		2,958		7			7		2,965	2,965			
100257003	GEORGETOWN	TX		11/26/2025		1,508		(62)			(62)		1,446	1,446			
100128508	SEMINOLE	FL		09/15/2023		1,345		(11)			(11)		1,334	1,334			
100160833	CEDAR HILL	TX		07/24/2024		3,181		(102)			(102)		3,079	3,079			
100235704	CHARLOTTE	NC		09/22/2025		1,519		(65)			(65)		1,454	1,454			
100018450	OAKLAND	CA		06/27/2018		3,725		(18)			(18)		3,707	3,707			
100236267	WOODSTOCK	ME		09/10/2025		1,355		(27)			(27)		1,328	1,328			
100118010	ONTARIO	CA		07/20/2023		2,101		96			96		2,197	2,197			
100084805	ELIZABETH	NJ		08/02/2022		2,115		69			69		2,184	2,184			
100152588	BROKEN BOW	OK		05/17/2024		1,609		42			42		1,651	1,651			
100257068	HEBER CITY	UT		11/26/2025		1,702		(45)			(45)		1,657	1,657			
100107848	MIAMI	FL		05/23/2023		1,852		(26)			(26)		1,826	1,826			
100255757	SAINT SIMONS ISLAND	GA		11/24/2025		1,624		(44)			(44)		1,580	1,580			
100186110	JERSEY CITY	NJ		01/31/2025		1,523		(35)			(35)		1,488	1,488			
100283519	BEND	OR		03/13/2026		1,132		(30)			(30)		1,102	1,102			
100245659	WORCESTER	MA		10/06/2025		1,452		(58)			(58)		1,394	1,394			
100216186	SANTA ANA	CA		06/20/2025		2,320		(6)			(6)		2,314	2,314			
4010084910	BOILING SPRINGS	SC		12/30/2024		1,581		(18)			(18)		1,563	1,563			
100142903	LONG BEACH	CA		02/09/2024		1,475		(35)			(35)		1,440	1,440			
100265466	EL PASO	TX		12/19/2025		1,682		15			15		1,697	1,697			
100150115	KOLOA	HI		06/14/2024		5,031		(69)			(69)		4,962	4,962			
100211895	SANDY SPRINGS	GA		05/19/2025		1,597		(21)			(21)		1,576	1,576			
100229298	WINCHESTER	CA		08/14/2025		1,302		(60)			(60)		1,242	1,242			
100169367	MIAMI	FL		09/27/2024		1,315		(71)			(71)		1,244	1,244			
100089771	WALLER	TX		12/02/2022		1,828		(34)			(34)		1,794	1,794			
100192815	WINCHESTER	CA		02/10/2025		1,887		(18)			(18)		1,869	1,869			
100172368	PICO RIVERA	CA		10/23/2024		13,935		(385)			(385)		13,550	13,550			
100119329	LAKEWOOD	NJ		07/31/2023		1,790		11			11		1,801	1,801			
100272823	BOZEMAN	MT		01/13/2026		1,557		(51)			(51)		1,506	1,506			
100115796	BRONX	NY		07/20/2023		1,802		(17)			(17)		1,785	1,785			
100282167	RICHMOND	TX		02/27/2026		2,118		(97)			(97)		2,021	2,021			
100253400	LOS ANGELES	CA		10/30/2025		1,582		(47)			(47)		1,535	1,535			
100109362	NAPLES	FL		06/12/2023		23,329		(333)			(333)		22,996	22,996			
100229766	SARASOTA	FL		08/18/2025		1,386		(49)			(49)		1,337	1,337			
100229168	BEECH MOUNTAIN	NC		08/14/2025		953		(22)			(22)		931	931			
100244676	WEST ORANGE	NJ		09/29/2025		2,033		(11)			(11)		2,022	2,022			
100191328	JURUPA VALLEY	CA		01/30/2025		1,467		(31)			(31)		1,436	1,436			
100163189	LOS ANGELES	CA		08/13/2024		1,535		(56)			(56)		1,479	1,479			
100150757	BOULDER	CO		05/07/2024		1,555		(23)			(23)		1,532	1,532			
100142391	TROY	OH		03/15/2024		1,052		(27)			(27)		1,025	1,025			
100268833	FOUNTAIN HILLS	AZ		12/29/2025		2,608		(46)			(46)		2,562	2,562			
100071892	THOUSAND OAKS	CA		11/19/2021		3,160		(156)			(156)		3,004	3,004			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218912	OLNEY	MD		06/27/2025		1,423		(33)			(33)		1,390	1,390			
100171741	REHOBOTH BEACH	DE		10/17/2024		1,596		(32)			(32)		1,564	1,564			
100170895	GLENDALE	CA		10/11/2024		1,610		(35)			(35)		1,575	1,575			
100076531	EASTSOUND	WA		01/04/2022		1,953		(59)			(59)		1,894	1,894			
100238741	LAREDO	TX		09/22/2025		1,301		(39)			(39)		1,262	1,262			
100119294	MISSION VIEJO	CA		07/31/2023		1,901		4			4		1,905	1,905			
100138065	AUSTIN	TX		12/13/2023		1,545		72			72		1,617	1,617			
100245094	STEAMBOAT SPRINGS	CO		10/03/2025		1,573		(50)			(50)		1,523	1,523			
100284011	RIVERSIDE	CA		03/24/2026		1,106		(32)			(32)		1,074	1,074			
100182558	WOODLAND	CA		12/12/2024		3,269		(10)			(10)		3,259	3,259			
100158705	CAPE CORAL	FL		07/10/2024		1,539		(5)			(5)		1,534	1,534			
100229130	PANAMA CITY	FL		08/14/2025		1,417		(39)			(39)		1,378	1,378			
100148554	LAKEWOOD	NJ		04/12/2024		1,516		(10)			(10)		1,506	1,506			
100055905	JERSEY CITY	NJ		03/26/2021		3,737		(101)			(101)		3,636	3,636			
100234754	MIAMI	FL		08/28/2025		1,452		(60)			(60)		1,392	1,392			
100142888	PALM HARBOR	FL		02/09/2024		2,502		(79)			(79)		2,423	2,423			
100228572	KITTY HAWK	NC		08/11/2025		1,492		(47)			(47)		1,445	1,445			
100120979	IJAMSVILLE	MD		08/30/2023		1,587		(14)			(14)		1,573	1,573			
100168008	HAMILTON	NJ		09/20/2024		2,100		(52)			(52)		2,048	2,048			
100090903	LEHI	UT		01/31/2023		2,320		46			46		2,366	2,366			
100079327	LOS ANGELES	CA		03/17/2022		6,792		(171)			(171)		6,621	6,621			
100255640	SAINT LOUIS	MO		11/24/2025		1,691		(27)			(27)		1,664	1,664			
100148904	BARCO	NC		04/17/2024		1,699		(14)			(14)		1,685	1,685			
100160165	AITKIN	MN		07/18/2024		1,393		(29)			(29)		1,364	1,364			
100176683	SANTA CLARITA	CA		11/15/2024		1,533		(37)			(37)		1,496	1,496			
100082645	MORGAN HILL	CA		04/14/2022		3,609		(87)			(87)		3,522	3,522			
100244808	CHICAGO	IL		09/29/2025		1,565		(43)			(43)		1,522	1,522			
100218645	NEWARK	NJ		06/27/2025		1,567		(15)			(15)		1,552	1,552			
100216711	SANTA ROSA	CA		06/23/2025		1,554		(2)			(2)		1,552	1,552			
100082250	GALVESTON	TX		04/14/2022		3,068		(5)			(5)		3,063	3,063			
100190789	BROOKHAVEN	GA		01/27/2025		1,669		17			17		1,686	1,686			
100238612	DUARTE	CA		09/19/2025		1,415		(48)			(48)		1,367	1,367			
100128135	APACHE JUNCTION	AZ		09/11/2023		1,262		(11)			(11)		1,251	1,251			
100116718	SAN FRANCISCO	CA		07/20/2023		2,600		384			384		2,984	2,984			
100132792	SAN DIEGO	CA		11/03/2023		1,493		24			24		1,517	1,517			
100079131	ATLANTA	GA		02/24/2022		3,034		(57)			(57)		2,977	2,977			
100175089	CORAL SPRINGS	FL		11/05/2024		3,507		(74)			(74)		3,433	3,433			
100238115	MILPITAS	CA		09/15/2025		20,902		(896)			(896)		20,006	20,006			
100203605	SANTA BARBARA	CA		03/26/2025		4,966		(69)			(69)		4,897	4,897			
100120356	POMPANO BEACH	FL		08/18/2023		2,582		(42)			(42)		2,540	2,540			
100176822	CHINO	CA		11/15/2024		1,486		(44)			(44)		1,442	1,442			
100176608	LOS ANGELES	CA		11/15/2024		1,181		(55)			(55)		1,126	1,126			
100182526	LAS VEGAS	NV		12/12/2024		1,887		(25)			(25)		1,862	1,862			
100057816	SAN DIEGO	CA		06/30/2021		3,930		(82)			(82)		3,848	3,848			
100119185	BROKEN BOW	OK		07/31/2023		1,632		(1)			(1)		1,631	1,631			
100023547	REDMOND	WA		09/04/2018		3,511		(66)			(66)		3,445	3,445			
100168626	ROSEVILLE	CA		09/25/2024		1,467		(69)			(69)		1,398	1,398			
100277325	LOS ANGELES	CA		02/12/2026		1,453		(43)			(43)		1,410	1,410			
100103698	KAILUA KONA	HI		05/08/2023		1,235							1,235	1,235			
100277514	LINCOLN	CA		02/13/2026		1,683		(36)			(36)		1,647	1,647			
100219265	DARBY	MT		06/30/2025		1,857		(18)			(18)		1,839	1,839			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238754	DALLAS	TX		09/22/2025		1,451		(27)			(27)		1,424	1,424			
100176134	BURLESON	TX		12/20/2024		1,066		(20)			(20)		1,046	1,046			
100273394	ASHBURN	VA		01/21/2026		568		(25)			(25)		543	543			
100101931	CYPRESS	CA		04/14/2023		1,670		32			32		1,702	1,702			
100185048	SANTEE	CA		12/20/2024		1,637		(13)			(13)		1,624	1,624			
100206324	SEVIERVILLE	TN		04/17/2025		1,660		(36)			(36)		1,624	1,624			
100152809	MOUNT AIRY	MD		05/22/2024		1,258		(19)			(19)		1,239	1,239			
100244947	STEAMBOAT SPRINGS	CO		09/29/2025		1,069		(43)	1		(44)		1,025	1,025			
100115979	AUSTIN	TX		07/20/2023		1,695		(29)			(29)		1,666	1,666			
100128780	WASHINGTON	DC		09/21/2023		1,352		(23)			(23)		1,329	1,329			
100134266	ATLANTA	GA		10/27/2023		1,620		(5)			(5)		1,615	1,615			
100067712	STONINGTON	CT		09/23/2021		3,657		(5)			(5)		3,652	3,652			
100228265	BUCKHEAD	GA		08/11/2025		1,516		(49)			(49)		1,467	1,467			
100211929	PHOENIX	AZ		05/19/2025		1,367		(16)			(16)		1,351	1,351			
100203932	SEATTLE	WA		03/28/2025		1,444		(40)			(40)		1,404	1,404			
100159728	GILBERT	AZ		08/23/2024		6,498		(171)			(171)		6,327	6,327			
100228626	LAS VEGAS	NV		08/11/2025		1,452		(54)			(54)		1,398	1,398			
100137519	LEMON GROVE	CA		01/11/2024		1,369		(51)			(51)		1,318	1,318			
100081420	INLET BEACH	FL		03/18/2022		3,095		62			62		3,157	3,157			
100228078	MCKENA	IL		08/07/2025		1,217		(43)			(43)		1,174	1,174			
100057597	VANCOUVER	WA		06/30/2021		3,434		(48)			(48)		3,386	3,386			
100136294	CORNVILLE	AZ		11/20/2023		1,522		14			14		1,536	1,536			
100109939	STATEN ISLAND	NY		06/22/2023		1,627		(40)			(40)		1,587	1,587			
100135693	LAKESIDE	AZ		11/09/2023		1,477		(29)			(29)		1,448	1,448			
100210268	PRESCOTT VALLEY	AZ		05/09/2025		1,611		34			34		1,645	1,645			
100210366	LOS ANGELES	CA		05/12/2025		1,531		(34)			(34)		1,497	1,497			
100214717	MONTCLAIR	CA		06/11/2025		1,426		(57)			(57)		1,369	1,369			
100118115	GLENDORA	CA		07/20/2023		2,093		125			125		2,218	2,218			
100202482	NORTH LOGAN	UT		03/21/2025		2,419		(50)			(50)		2,369	2,369			
100211529	CUMMING	GA		06/05/2025		1,456		(49)			(49)		1,407	1,407			
100137805	SOUTH PORTLAND	ME		12/08/2023		1,411		(10)			(10)		1,401	1,401			
100210079	ALEXANDRIA	VA		05/07/2025		1,563		(28)			(28)		1,535	1,535			
100220821	TRACY	CA		07/18/2025		53,245		(255)			(255)		52,990	52,990			
100281941	TRACY	CA		02/26/2026		1,065		(33)			(33)		1,032	1,032			
100254315	SURFSIDE BEACH	SC		11/06/2025		1,359		(47)			(47)		1,312	1,312			
100114935	ELK GROVE	CA		07/13/2023		1,235		(34)			(34)		1,201	1,201			
100065247	COSTA MESA	CA		07/14/2021		3,559							3,559	3,559			
100134043	YONKERS	NY		10/25/2023		1,436		(48)			(48)		1,388	1,388			
100172645	SANTA MARIA	CA		10/24/2024		985		(7)			(7)		978	978			
100234888	LAS VEGAS	NV		08/28/2025		1,600		(21)			(21)		1,579	1,579			
100246512	BOCA RATON	FL		10/10/2025		1,463		(61)			(61)		1,402	1,402			
100283249	PHOENIX	AZ		03/11/2026		1,407		47			47		1,454	1,454			
100088916	BELTON	TX		11/15/2022		1,961		(55)			(55)		1,906	1,906			
100193513	SEATTLE	WA		02/10/2025		4,064		118			118		4,182	4,182			
100254544	FERNANDINA BEACH	FL		11/07/2025		1,533		(47)			(47)		1,486	1,486			
100205026	HOLLYWOOD	FL		04/10/2025		1,493		(33)			(33)		1,460	1,460			
100144199	LATHROP	CA		03/07/2024		1,827		26			26		1,853	1,853			
100176160	ARCATA	CA		12/20/2024		1,241		(31)			(31)		1,210	1,210			
4010049159	MACON	GA		04/26/2023		1,434		(29)			(29)		1,405	1,405			
100191315	ORLANDO	FL		01/30/2025		1,385		(30)			(30)		1,355	1,355			
100103533	PRESTON	CT		05/08/2023		3,183		(12)			(12)		3,171	3,171			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182454	SALT LAKE CITY	UT		12/12/2024		1,637		(16)			(16)		1,621	1,621			
100130231	SAN DIEGO	CA		11/15/2023		1,389		(10)			(10)		1,379	1,379			
100101546	TEMECULA	CA		04/26/2023		1,951		26			26		1,977	1,977			
100136794	STATEN ISLAND	NY		11/27/2023		1,375		(32)			(32)		1,343	1,343			
100170151	SEVIERVILLE	TN		10/08/2024		3		(3)			(3)						
100246456	EDMONDS	WA		10/10/2025		1,504		(39)			(39)		1,465	1,465			
100258238	PARK CITY	UT		12/02/2025		1,509		(38)			(38)		1,471	1,471			
100173961	BOERNE	TX		10/31/2024		869		(41)			(41)		828	828			
100268991	HIGHLAND	CA		12/29/2025		1,519		(32)			(32)		1,487	1,487			
100237076	TOMS RIVER	NJ		09/12/2025		1,432		(55)			(55)		1,377	1,377			
100115365	CRESSKILL	NJ		07/17/2023		1,441		(31)			(31)		1,410	1,410			
100169200	WESTBURY	NY		09/27/2024		1,691		(11)			(11)		1,680	1,680			
100246286	GREENSBURG	IN		10/10/2025		1,373		(44)			(44)		1,329	1,329			
100235878	KEY LARGO	FL		09/04/2025		1,789		(39)			(39)		1,750	1,750			
100079972	MADERA	CA		04/25/2022		3,129		(159)			(159)		2,970	2,970			
100119429	IRVINE	CA		07/31/2023		1,743		(18)			(18)		1,725	1,725			
100081199	BOSTON	MA		03/18/2022		3,324		60			60		3,384	3,384			
100207467	BONNEY LAKE	WA		04/29/2025		1,614		(10)			(10)		1,604	1,604			
100238257	STATEN ISLAND	NY		09/19/2025		1,466		17			17		1,483	1,483			
100227143	FT LAUDERDALE	FL		07/30/2025		1,138		(48)			(48)		1,090	1,090			
100234744	DALY CITY	CA		08/28/2025		646		(24)			(24)		622	622			
100154756	NAPLES	FL		07/19/2024		1,678		42			42		1,720	1,720			
100202824	MINERAL BLUFF	GA		03/24/2025		1,413		(36)			(36)		1,377	1,377			
100192676	LA VERKIN	UT		02/10/2025		1,548		(23)			(23)		1,525	1,525			
100247124	FONTANA	CA		10/23/2025		2,188		(67)			(67)		2,121	2,121			
100115297	VALENCIA	CA		07/17/2023		1,562		(20)			(20)		1,542	1,542			
100206128	POMONA	CA		04/16/2025		966		(29)			(29)		937	937			
100255885	COROLLA	NC		11/24/2025		1,474		(49)			(49)		1,425	1,425			
100261118	BONITA SPRINGS	FL		12/05/2025		1,535		(41)			(41)		1,494	1,494			
100189036	SANTA CLARITA	CA		01/09/2025		2,184		(53)			(53)		2,131	2,131			
100230063	SANTA CLARITA	CA		08/26/2025		1,453		(68)			(68)		1,385	1,385			
100181535	TIGARD	OR		12/06/2024		1,255		(17)			(17)		1,238	1,238			
100155148	DENVER	CO		07/19/2024		1,308		(53)			(53)		1,255	1,255			
100065765	GLENDORA	CA		07/28/2021		3,519		(33)			(33)		3,486	3,486			
100188430	OAKHURST	NJ		01/08/2025		1,504		(40)			(40)		1,464	1,464			
100207097	SAN PEDRO	CA		04/24/2025		1,642		(28)			(28)		1,614	1,614			
100235791	MORENO VALLEY	CA		09/04/2025		1,150		(38)			(38)		1,112	1,112			
100257067	QUINCY	MA		11/26/2025		1,611		(42)			(42)		1,569	1,569			
100155002	VALLEY VILLAGE	CA		07/19/2024		1,765		(7)			(7)		1,758	1,758			
100255862	LAKE ARROWHEAD	CA		11/24/2025		1,638		(30)			(30)		1,608	1,608			
100261365	JERSEY CITY	NJ		12/08/2025		1,652		(42)			(42)		1,610	1,610			
100277326	WASHINGTON	DC		02/12/2026		1,484		(8)			(8)		1,476	1,476			
100234756	FAIRVIEW	TN		08/28/2025		1,541		(52)			(52)		1,489	1,489			
100246876	ENCINO AREA LOS ANGELES	CA		10/17/2025		7,823		(369)			(369)		7,454	7,454			
100268962	ZIONVILLE	NC		12/29/2025		1,766		1			1		1,767	1,767			
100184374	SURPRISE	AZ		12/16/2024		1,338		(37)			(37)		1,301	1,301			
100151632	FAYETTEVILLE	AR		05/10/2024		1,507		(19)			(19)		1,488	1,488			
100193677	ALTAMONTE SPRINGS	FL		02/10/2025		1,537		(24)			(24)		1,513	1,513			
100135309	BAKERSFIELD	CA		11/13/2023		2,499		36			36		2,535	2,535			
100140729	SAN LORENZO	CA		02/08/2024		919		(19)			(19)		900	900			
100182631	ELK RAPIDS	MI		12/12/2024		1,844		35			35		1,879	1,879			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100608	BAYONNE	NJ		04/27/2023		1,484		(43)			(43)		1,441	1,441			
100247660	OURAY	CO		10/29/2025		1,526		(55)			(55)		1,471	1,471			
100154660	ONTARIO	CA		07/19/2024		1,544		(35)			(35)		1,509	1,509			
100236886	SCOTTSDALE	AZ		09/12/2025		1,986		(21)			(21)		1,965	1,965			
100283950	EL MONTE	CA		03/23/2026		1,161		(35)			(35)		1,126	1,126			
100190668	EVERGREEN	CO		01/28/2025		1,377		(15)			(15)		1,362	1,362			
100200673	TACOMA	WA		03/11/2025		1,594		(32)			(32)		1,562	1,562			
100201979	CLERMONT	FL		03/18/2025		960		(20)			(20)		940	940			
100133829	GROVELAND	MA		10/20/2023		1,455		(15)			(15)		1,440	1,440			
100206921	LAKE ARROWHEAD	CA		04/24/2025		1,565		(73)			(73)		1,492	1,492			
100189648	HAYWARD	CA		01/17/2025		1,112		(26)			(26)		1,086	1,086			
100216529	SUNRISE BEACH	MO		06/23/2025		1,368		(32)			(32)		1,336	1,336			
100169380	FORT MYERS	FL		09/27/2024		1,176		(55)			(55)		1,121	1,121			
100133514	PORT CHARLOTTE	FL		10/19/2023		1,409		(34)			(34)		1,375	1,375			
100229469	LEOMINSTER	MA		08/15/2025		1,411		(42)			(42)		1,369	1,369			
100247283	OXON HILL	MD		10/23/2025		974		(34)			(34)		940	940			
100171477	CHARLESTON	SC		10/16/2024		1,214		(40)			(40)		1,174	1,174			
100246901	OAKLAND	CA		10/17/2025		1,651		(31)			(31)		1,620	1,620			
100057590	ALTADENA	CA		06/30/2021		3,462		(89)			(89)		3,373	3,373			
100272197	MONTEBELLO	CA		01/08/2026		17,500		(363)			(363)		17,137	17,137			
100152206	VIENNA	VA		05/17/2024		2,529		17			17		2,546	2,546			
100236230	TRAVERSE CITY	MI		09/10/2025		1,309		(25)			(25)		1,284	1,284			
100221091	KEY WEST	FL		07/21/2025		1,472		(27)			(27)		1,445	1,445			
100245325	BOTHELL	WA		10/06/2025		1,596		(63)			(63)		1,533	1,533			
100168546	NATIONAL CITY	CA		09/25/2024		1,779		(13)			(13)		1,766	1,766			
100147464	BRONX	NY		04/03/2024		1,528		(42)			(42)		1,486	1,486			
100160223	HEBER CITY	UT		07/18/2024		1,482		(27)			(27)		1,455	1,455			
100248941	NESKOWIN	OR		10/29/2025		1,597		(48)			(48)		1,549	1,549			
100255916	MILLSBORO	DE		11/24/2025		1,334		(45)			(45)		1,289	1,289			
100197507	EASTVALE	CA		02/26/2025		1,600		(16)			(16)		1,584	1,584			
100082624	PALM COAST	FL		04/14/2022		2,518		(73)			(73)		2,445	2,445			
100129634	SAN LEANDRO	CA		09/29/2023		1,659		1			1		1,660	1,660			
100173693	MANTECA	CA		10/30/2024		974		(39)			(39)		935	935			
100116710	DAUPHIN ISLAND	AL		07/20/2023		2,413		720			720		3,133	3,133			
100178484	MIAMI	FL		11/21/2024		1,378		(58)			(58)		1,320	1,320			
100238850	SPERRYVILLE	VA		09/23/2025		1,433		(51)			(51)		1,382	1,382			
100154670	ORLANDO	FL		07/19/2024		4,288		(132)			(132)		4,156	4,156			
100110251	RAMONA	CA		06/30/2023		1,894		9			9		1,903	1,903			
100206757	FAIRFIELD	CT		04/23/2025		1,321		(60)			(60)		1,261	1,261			
100229553	GULF SHORES	AL		08/15/2025		1,597		(18)			(18)		1,579	1,579			
100216472	MIAMI	FL		06/20/2025		1,314		(52)			(52)		1,262	1,262			
100229109	SEMINOLE	FL		08/14/2025		1,341		(38)			(38)		1,303	1,303			
100204158	LONG BEACH	CA		03/28/2025		1,577		(51)			(51)		1,526	1,526			
100188979	PANAMA CITY	FL		01/09/2025		1,317		(61)			(61)		1,256	1,256			
100129775	CORONA	CA		09/27/2023		1,488		(6)			(6)		1,482	1,482			
100166469	PHOENIX	AZ		10/31/2024		1,411		(31)			(31)		1,380	1,380			
100189763	GATLINBURG	TN		01/21/2025		1,410		(27)			(27)		1,383	1,383			
100253217	TORRANCE	CA		10/30/2025		1,579		(58)			(58)		1,521	1,521			
100181348	LONG BEACH	CA		12/06/2024		1,965		(57)			(57)		1,908	1,908			
100254233	NORWOOD	MA		11/06/2025		60,590		(1,658)			(1,658)		58,932	58,932			
100216695	ROSELLE PARK	NJ		06/23/2025		1,533		9			9		1,542	1,542			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221044	ATLANTA	GA		07/18/2025		1,373		(48)			(48)		1,325	1,325			
100173766	STEAMBOAT SPRINGS	CO		10/30/2024		77,903		(571)			(571)		77,332	77,332			
100214929	ONTARIO	CA		06/11/2025		1,464		(34)			(34)		1,430	1,430			
100228772	RANCHO SANTA MARGARITA	CA		08/12/2025		1,422		(65)			(65)		1,357	1,357			
100246828	HUNTINGTON PARK	CA		10/16/2025		11,209		(529)			(529)		10,680	10,680			
100221691	RICHMOND	CA		07/25/2025		1,657		(39)			(39)		1,618	1,618			
100266977	NORWAY	ME		12/23/2025		6,766		(153)			(153)		6,613	6,613			
100227041	SAN DIEGO	CA		07/30/2025		1,434		(43)			(43)		1,391	1,391			
100204854	HIGHLAND	CA		04/09/2025		1,524		(60)			(60)		1,464	1,464			
100195321	MONUMENT	CO		02/24/2025		1,387		(47)			(47)		1,340	1,340			
100175796	SUFFERN	NY		11/12/2024		1,610		7			7		1,617	1,617			
100281922	LOS OSOS	CA		02/26/2026		1,422		(55)			(55)		1,367	1,367			
100245002	ARIEL	WA		09/29/2025		3,132		(105)			(105)		3,027	3,027			
403048727	TOLEDO	OH		11/04/2024		1,163							1,163	1,163			
100147032	LYNNWOOD	WA		03/27/2024		1,955		14			14		1,969	1,969			
100074274	GILBERT	AZ		12/09/2021		2,539		(138)			(138)		2,401	2,401			
100089284	FORT WORTH	TX		01/26/2023		2,538		16			16		2,554	2,554			
100244631	CAROLINA BEACH	NC		09/29/2025		3,264		(120)			(120)		3,144	3,144			
100189427	BELLINGHAM	WA		01/14/2025		1,573		(33)			(33)		1,540	1,540			
100144034	SAN DIEGO	CA		03/07/2024		5,243		(29)			(29)		5,214	5,214			
100149082	MOORESVILLE	NC		04/19/2024		1,309		(48)			(48)		1,261	1,261			
100236246	ORLEANS	MA		09/10/2025		1,308		(25)			(25)		1,283	1,283			
100067913	ESTES PARK	CO		09/23/2021		3,512		(56)			(56)		3,456	3,456			
100174962	POMPANO BEACH	FL		10/31/2024		1,312		(50)			(50)		1,262	1,262			
100201827	OXNARD	CA		03/18/2025		1,587		(37)			(37)		1,550	1,550			
100120003	SHORELINE	WA		08/11/2023		2,497		3			3		2,500	2,500			
100245313	WALTHAM	MA		10/06/2025		1,591		(58)			(58)		1,533	1,533			
100184981	ORADELL	NJ		12/19/2024		1,605		(26)			(26)		1,579	1,579			
100268355	ELMWOOD PARK	NJ		12/29/2025		1,584		(30)			(30)		1,554	1,554			
100268346	MANSFIELD	MA		12/29/2025		1,644		(14)			(14)		1,630	1,630			
100185557	NEWARK	NJ		12/20/2024		1,292		(37)			(37)		1,255	1,255			
100272459	BIGFORK	MT		01/08/2026		1,644		(27)			(27)		1,617	1,617			
100147634	CORNELIUS	OR		04/04/2024		1,183		(46)			(46)		1,137	1,137			
100173180	GAINESVILLE	GA		10/30/2024		1,734		(33)			(33)		1,701	1,701			
100087995	LOS ANGELES	CA		10/25/2022		3,088		(20)			(20)		3,068	3,068			
100247615	SAN DIMAS	CA		10/29/2025		1,449		(49)			(49)		1,400	1,400			
100165367	UPPER MARLBORO	MD		08/29/2024		1,494		(39)			(39)		1,455	1,455			
100211697	FRANKLIN	TN		05/19/2025		1,697		2			2		1,699	1,699			
100157950	VENTNOR CITY	NJ		07/09/2024		1,427		(9)			(9)		1,418	1,418			
100197502	VERONA	NJ		02/26/2025		1,586		(18)			(18)		1,568	1,568			
100191167	MORENO VALLEY	CA		01/29/2025		1,385		(47)			(47)		1,338	1,338			
100071481	CHATSWORTH	CA		10/26/2021		2,920		(183)			(183)		2,737	2,737			
100228144	WASHINGTON	DC		08/08/2025		1,339		(20)			(20)		1,319	1,319			
100165659	LOS ANGELES	CA		10/04/2024		1,537		(48)			(48)		1,489	1,489			
100176796	PARKER	CO		11/15/2024		1,710		(38)			(38)		1,672	1,672			
100212515	WEST HILLS	CA		05/29/2025		1,545		(6)			(6)		1,539	1,539			
100281950	PANAMA CITY BEACH	FL		02/26/2026		2,607		(63)			(63)		2,544	2,544			
100283435	HOUSTON	TX		03/11/2026		1,043		(24)			(24)		1,019	1,019			
100089267	MERCED	CA		01/26/2023		1,146		1			1		1,147	1,147			
100255661	SEAL COVE	ME		11/24/2025		1,601		9			9		1,610	1,610			
100244542	CAMBRIA	CA		09/29/2025		1,524		(49)			(49)		1,475	1,475			

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100201803	CUTLER BAY	FL		03/18/2025		1,396		(29)			(29)		1,367	1,367			
100197494	JENKINTOWN	PA		02/26/2025		1,267		(23)			(23)		1,244	1,244			
100189185	COLLEGE STATION	TX		01/13/2025		1,969		(34)			(34)		1,935	1,935			
100200588	MONROE	NC		03/11/2025		2,069		11			11		2,080	2,080			
100152576	OCEAN ISLE BEACH	NC		05/17/2024		1,462		24			24		1,486	1,486			
100151412	NAGS HEAD	NC		05/10/2024		2,782		(5)			(5)		2,777	2,777			
100244797	TAHOE CITY	CA		09/29/2025		1,499		(34)			(34)		1,465	1,465			
100133800	EDMOND	OK		10/20/2023		1,901		4			4		1,905	1,905			
100282332	PLYMOUTH	MA		02/27/2026		1,331		(32)			(32)		1,299	1,299			
100201973	ALEXANDRIA	VA		03/18/2025		23,830		(907)			(907)		22,923	22,923			
100253482	FOLSOM	CA		10/30/2025		1,519		(36)			(36)		1,483	1,483			
100272592	SAN BERNARDINO	CA		01/09/2026		1,503		(35)			(35)		1,468	1,468			
100163327	MIAMI	FL		08/13/2024		1,249		(39)			(39)		1,210	1,210			
4010057463	CAMDEN	NJ		11/29/2023		1,160		(39)			(39)		1,121	1,121			
100142810	HUTTO	TX		02/08/2024		1,542		(5)			(5)		1,537	1,537			
100271831	SOUTHLAKE	TX		12/30/2025		1,759		(18)			(18)		1,741	1,741			
100139208	LEMON GROVE	CA		12/28/2023		1,247		(18)			(18)		1,229	1,229			
100166091	ROSWELL	GA		09/09/2024		15,429		(312)			(312)		15,117	15,117			
100149704	NEWARK	NJ		04/26/2024		1,458		(32)			(32)		1,426	1,426			
100195324	DAWSONVILLE	GA		02/24/2025		1,532		(16)			(16)		1,516	1,516			
100148671	PORT SAINT LUCIE	FL		04/16/2024		2,209		20			20		2,229	2,229			
100210352	MUNSTER	IN		05/09/2025		3,146		(65)			(65)		3,081	3,081			
100272829	SAN MARCOS	CA		01/13/2026		1,476		(65)			(65)		1,411	1,411			
100254274	TRUCKEE	CA		11/06/2025		1,699		(41)			(41)		1,658	1,658			
100175230	ROWLETT	TX		11/05/2024		1,816		(17)			(17)		1,799	1,799			
100193534	BOZEMAN	MT		02/10/2025		1,544		(27)			(27)		1,517	1,517			
100131589	OGDEN	UT		10/06/2023		1,555		(9)			(9)		1,546	1,546			
100229149	BLUE RIDGE	GA		08/14/2025		1,273		(44)			(44)		1,229	1,229			
100238891	PHOENIX	AZ		09/23/2025		1,468		(32)			(32)		1,436	1,436			
100075903	LAKEWOOD	NJ		01/07/2022		3,319		(63)			(63)		3,256	3,256			
100206978	SANTA CLARITA	CA		04/25/2025		1,580		(59)			(59)		1,521	1,521			
100246927	MODESTO	CA		10/17/2025		12,041		(516)			(516)		11,525	11,525			
100080768	SHOW LOW	AZ		03/24/2022		8,475		(69)			(69)		8,406	8,406			
100254266	APTOS	CA		11/06/2025		1,560		(54)			(54)		1,506	1,506			
100065814	MAKAWAO	HI		07/23/2021		3,286		(123)			(123)		3,163	3,163			
100282045	GARNET VALLEY	PA		02/27/2026		1,482		(59)			(59)		1,423	1,423			
100245653	SAN FRANCISCO	CA		10/06/2025		52,970		(2,754)			(2,754)		50,216	50,216			
100177483	POCONO PINES	PA		01/16/2025		1,710		(25)			(25)		1,685	1,685			
100214711	ATLANTA	GA		06/11/2025		1,507		(48)			(48)		1,459	1,459			
100102465	FREEPORT	FL		06/07/2023		942		(18)			(18)		924	924			
100143503	EL CAJON	CA		02/21/2024		1,295		(29)			(29)		1,266	1,266			
100166069	SEVIERVILLE	TN		09/09/2024		1,798		(1)			(1)		1,797	1,797			
100148076	CORONA	CA		04/10/2024		1,501		(22)			(22)		1,479	1,479			
100188641	VIENNA	VA		02/10/2025		1,420		(20)			(20)		1,400	1,400			
100143518	NEWARK	NJ		02/21/2024		1,505		(38)			(38)		1,467	1,467			
100143520	NEWARK	NJ		02/21/2024		1,505		(38)			(38)		1,467	1,467			
100110662	FORT COLLINS	CO		06/30/2023		1,965		(2)			(2)		1,963	1,963			
100118978	MARATHON	FL		07/27/2023		1,506		(19)			(19)		1,487	1,487			
100173156	MARYSVILLE	WA		10/30/2024		1,721		(26)			(26)		1,695	1,695			
100235849	SELBYVILLE	DE		09/04/2025		1,526		(44)			(44)		1,482	1,482			
100169955	VANCOUVER	WA		11/08/2024		1,478		(29)			(29)		1,449	1,449			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101577	NASHVILLE	TN		04/26/2023		1,763		(1)			(1)		1,762	1,762			
100219007	KEY LARGO	FL		06/27/2025		3,640		(11)			(11)		3,629	3,629			
100283406	LONG BEACH	CA		03/11/2026		1,606		(30)			(30)		1,576	1,576			
100261474	PHOENIX	AZ		12/09/2025		1,605		(46)			(46)		1,559	1,559			
100136304	SCOTTSDALE	AZ		11/20/2023		1,638		39			39		1,677	1,677			
100247243	PORT MANSFIELD	TX		10/23/2025		1,242		(43)			(43)		1,199	1,199			
100149858	LOS ANGELES	CA		04/29/2024		1,152		(28)			(28)		1,124	1,124			
100272685	ROSWELL	GA		01/09/2026		1,369		(64)			(64)		1,305	1,305			
100245239	ORANGE BEACH	AL		10/06/2025		1,445		(60)			(60)		1,385	1,385			
100179390	DAWSONVILLE	GA		12/27/2024		2,115		(45)			(45)		2,070	2,070			
100238113	LEOMINSTER	MA		09/15/2025		1,295		(48)			(48)		1,247	1,247			
100138249	GARDEN GROVE	CA		12/15/2023		2,524		(29)			(29)		2,495	2,495			
100087738	MAUNALOA	HI		11/17/2022		1,643		(4)			(4)		1,639	1,639			
100193236	CONSHOHOCKEN	PA		02/10/2025		6,519		147			147		6,666	6,666			
100218998	ONTARIO	CA		06/27/2025		1,444		(26)			(26)		1,418	1,418			
100273757	GATLINBURG	TN		01/23/2026		1,364		(41)			(41)		1,323	1,323			
100180786	FORT COLLINS	CO		11/26/2024		2,078		(48)			(48)		2,030	2,030			
100172786	WORCESTER	MA		12/06/2024		1,473		25			25		1,498	1,498			
100201891	MANCHESTER	NH		03/18/2025		1,505		(7)			(7)		1,498	1,498			
100170392	GARDENA	CA		10/09/2024		2,282		(7)			(7)		2,275	2,275			
100172954	LOS ANGELES	CA		10/25/2024		1,330		(62)			(62)		1,268	1,268			
100226889	EL CAJON	CA		07/30/2025		1,575		(32)			(32)		1,543	1,543			
100283668	CORONA	CA		03/13/2026		1,065		(49)			(49)		1,016	1,016			
100254774	LOS ANGELES	CA		11/14/2025		1,569		(39)			(39)		1,530	1,530			
100218262	ANAHEIM	CA		06/26/2025		21,636		(479)			(479)		21,157	21,157			
100143552	NEWARK	NJ		02/21/2024		1,542		(44)			(44)		1,498	1,498			
100283530	PAGOSA SPRINGS	CO		03/13/2026		1,062		(33)			(33)		1,029	1,029			
100189290	WILMINGTON	NC		01/13/2025		1,571		(38)			(38)		1,533	1,533			
100065285	LOS ANGELES	CA		07/28/2021		3,338		(60)			(60)		3,278	3,278			
4010043947	NIAGARA FALLS	NY		04/26/2023		1,342		(39)			(39)		1,303	1,303			
100273805	BROOKS	GA		01/23/2026		1,728		17			17		1,745	1,745			
100134753	ORLANDO	FL		10/30/2023		1,461		2			2		1,463	1,463			
100189680	PLANTATION	FL		02/20/2025		2,137		18			18		2,155	2,155			
100206996	BELLEROSE	NY		04/24/2025		3,274		(144)			(144)		3,130	3,130			
100228647	WINTER GARDEN	FL		08/11/2025		1,653		(18)			(18)		1,635	1,635			
100246379	FORT LAUDERDALE	FL		10/10/2025		7,499		(331)			(331)		7,168	7,168			
100282009	CALIMESA	CA		02/27/2026		7,429		(239)			(239)		7,190	7,190			
100228606	CASTAIC	CA		08/11/2025		11,693		(284)			(284)		11,409	11,409			
100174026	MIAMI	FL		10/31/2024		1,260		(35)			(35)		1,225	1,225			
100182194	CASTLE HILLS	TX		12/12/2024		1,467		(26)			(26)		1,441	1,441			
100211998	ARCADIA	CA		05/22/2025		33,443		323			323		33,766	33,766			
100149214	INDIO	CA		04/22/2024		1,171		(40)			(40)		1,131	1,131			
100120446	LOS ANGELES	CA		08/18/2023		1,618		(30)			(30)		1,588	1,588			
100079368	POMONA	CA		03/17/2022		3,471		(60)			(60)		3,411	3,411			
100144001	CORONA	CA		02/29/2024		1,492		(16)			(16)		1,476	1,476			
100201704	SAN DIEGO	CA		03/18/2025		2,783		(51)			(51)		2,732	2,732			
4010067318	WATERBURY	CT		02/29/2024		1,431		(31)			(31)		1,400	1,400			
100080230	MIAMI	FL		02/25/2022		(5,449)							(5,449)			5,449	5,449
100118058	HAUPPAUGE	NY		07/20/2023		3,013		968			968		3,981	3,981			
100087459	DOWNEY	CA		10/25/2022		2,264		131			131		2,395	2,395			
100167512	LOS ANGELES	CA		10/31/2024		1,611		(41)			(41)		1,570	1,570			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100986	FONTANA	CA		04/28/2023		2,475		296			296		2,771	2,771			
100080057	CHINO HILLS	CA		04/25/2022		3,177		113			113		3,290	3,290			
100220921	STANWOOD	WA		07/18/2025		1,513		(27)			(27)		1,486	1,486			
100083188	FRANKLINVILLE	NJ		05/26/2022		2,070		(47)			(47)		2,023	2,023			
100261345	PASO ROBLES	CA		12/08/2025		1,754		(51)			(51)		1,703	1,703			
100169064	ESTERO	FL		09/27/2024		1,357		(28)			(28)		1,329	1,329			
100243257	FONTANA	CA		09/26/2025		1,421		(48)			(48)		1,373	1,373			
100071843	WASHINGTON	DC		10/14/2021		3,355		(54)			(54)		3,301	3,301			
100160231	ALBUQUERQUE	NM		07/18/2024		1,480		(36)			(36)		1,444	1,444			
100282321	MANASSAS	VA		02/27/2026		1,409		(16)			(16)		1,393	1,393			
100204096	LONG BEACH	CA		03/28/2025		1,500		(43)			(43)		1,457	1,457			
100083200	RANCHO CORDOVA	CA		05/26/2022		1,954		(42)			(42)		1,912	1,912			
100158655	LAS CRUCES	NM		07/10/2024		4,452		(70)			(70)		4,382	4,382			
100173972	COMMERCE CITY	CO		10/31/2024		1,264		(59)			(59)		1,205	1,205			
100073552	PACIFIC GROVE	CA		11/19/2021		3,248		(46)			(46)		3,202	3,202			
100246583	NORTH HOLLYWOOD	CA		10/15/2025		1,441		(54)			(54)		1,387	1,387			
100193396	DORAL	FL		02/10/2025		8,464		77			77		8,541	8,541			
100219942	MARYSVILLE	WA		07/08/2025		1,626		(8)			(8)		1,618	1,618			
100253637	HELENA	MT		10/30/2025		209,905		(7,637)			(7,637)		202,268	202,268			
100133173	WESTMINSTER	CA		11/29/2023		2,414		(3)			(3)		2,411	2,411			
100203046	SAN DIEGO	CA		04/25/2025		1,436		(59)			(59)		1,377	1,377			
100130046	LANHAM	MD		09/27/2023		1,980		(28)			(28)		1,952	1,952			
100120303	ASHLAND	MA		08/18/2023		1,857		(18)			(18)		1,839	1,839			
100164195	LOS ANGELES	CA		08/21/2024		923		(25)			(25)		898	898			
100087337	STATEN ISLAND	NY		10/25/2022		956		168			168		1,124	1,124			
100209294	EMLENTON	PA		04/29/2025		4,884		(122)			(122)		4,762	4,762			
100160081	CLEARFIELD	UT		07/17/2024		1,485		(32)			(32)		1,453	1,453			
100215318	CAPE CORAL	FL		06/12/2025		1,453		(43)			(43)		1,410	1,410			
100177389	DACULA	GA		01/16/2025		1,158		(54)			(54)		1,104	1,104			
100170118	SEATTLE	WA		10/08/2024		1,559		(7)			(7)		1,552	1,552			
100081163	ANTIOCH	CA		03/18/2022		3,249		39			39		3,288	3,288			
100236016	HEATHSVILLE	VA		09/04/2025		936		(35)			(35)		901	901			
100195320	NAGS HEAD	NC		02/24/2025		1,374		(43)			(43)		1,331	1,331			
100264984	FONTANA	CA		12/17/2025		1,358		(61)			(61)		1,297	1,297			
100074442	BROOKHAVEN	NY		12/02/2021		2,700		89			89		2,789	2,789			
100267161	CHICAGO	IL		12/23/2025		1,668		(27)			(27)		1,641	1,641			
100083043	LITTLE ELM	TX		05/11/2022		1,890		(49)			(49)		1,841	1,841			
100255613	JEFFERSON	OR		11/24/2025		1,782		(57)			(57)		1,725	1,725			
100159220	SEATTLE	WA		07/15/2024		1,475		(42)			(42)		1,433	1,433			
100149439	MARYSVILLE	WA		04/24/2024		1,690		(11)			(11)		1,679	1,679			
100140806	EAST MEADOW	NY		03/06/2024		734		(48)			(48)		686	686			
100254978	ALPINE	WY		11/17/2025		1,455		(60)			(60)		1,395	1,395			
100120783	NAPA	CA		08/25/2023		1,286		(43)			(43)		1,243	1,243			
100197636	HOLLYWOOD	FL		02/26/2025		1,209		(59)			(59)		1,150	1,150			
100057242	PINECREST	FL		05/19/2021		263,366		(8,583)			(8,583)		254,783	254,783			
100212048	FOUNTAIN HILLS	AZ		06/27/2025		1,192		(41)			(41)		1,151	1,151			
100220334	PIGEON FORGE	TN		07/14/2025		905		(25)			(25)		880	880			
100246489	GLENDORA	CA		10/10/2025		1,555		(55)			(55)		1,500	1,500			
100272360	SAINT AUGUSTINE	FL		01/08/2026		1,533		(43)			(43)		1,490	1,490			
100128908	MELVILLE	NY		09/21/2023		2,670		(41)			(41)		2,629	2,629			
100160555	WEST PALM BEACH	FL		07/19/2024		1,350		(77)			(77)		1,273	1,273			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202970	NEW BUFFALO	MI		03/24/2025		1,465		(46)			(46)		1,419	1,419			
100216410	LOS ANGELES	CA		06/20/2025		1,401		(44)			(44)		1,357	1,357			
100228454	BIG BEAR CITY	CA		08/11/2025		1,444		(40)			(40)		1,404	1,404			
100181985	MIAMI	FL		12/12/2024		1,682		7			7		1,689	1,689			
100163348	UPLAND	CA		08/13/2024		1,591		(31)			(31)		1,560	1,560			
100133895	CIBOLO	TX		11/29/2023		983		(3)			(3)		980	980			
100164575	ASHBURN	VA		08/21/2024		1,767		(26)			(26)		1,741	1,741			
100119029	SPOKANE	WA		07/27/2023		1,664		80			80		1,744	1,744			
100074407	WESTON	FL		12/02/2021		3,364		(68)			(68)		3,296	3,296			
100244420	SOUTH WINDSOR	CT		09/29/2025		1,403		(66)			(66)		1,337	1,337			
100181666	BROOKLYN	NY		12/11/2024		1,651		(49)			(49)		1,602	1,602			
100076340	WASHINGTON	DC		01/07/2022		3,575		59			59		3,634	3,634			
100272966	TAMPA	FL		01/15/2026		1,739		3			3		1,742	1,742			
100182369	MIAMI	FL		12/12/2024		1,614		(12)			(12)		1,602	1,602			
100164408	POTTSBORO	TX		08/21/2024		1,363		(42)			(42)		1,321	1,321			
100156714	MIDDLE RIVER	MD		06/26/2024		898		(12)			(12)		886	886			
100221683	MARTINEZ	CA		07/23/2025		2,103		(66)			(66)		2,037	2,037			
100229111	CHERRY LOG	GA		08/14/2025		1,547		(18)			(18)		1,529	1,529			
100192407	FARMVILLE	NC		02/07/2025		1,080		(39)			(39)		1,041	1,041			
100175251	HURRICANE	UT		11/05/2024		1,660		(27)			(27)		1,633	1,633			
100109579	MIAMI	FL		06/14/2023		1,499		(27)			(27)		1,472	1,472			
100186080	PORTLAND	OR		01/31/2025		1,669		25			25		1,694	1,694			
100179936	MONTROSS	VA		11/25/2024		1,677		10			10		1,687	1,687			
100247206	PORT TOWNSEND	WA		10/23/2025		17,436		(230)			(230)		17,206	17,206			
100247339	UPLAND	CA		10/24/2025		3,219		(68)			(68)		3,151	3,151			
100171331	STATEN ISLAND	NY		10/16/2024		1,504		9			9		1,513	1,513			
100172554	BEND	OR		10/23/2024		1,179		(24)			(24)		1,155	1,155			
100229327	LOS ANGELES	CA		08/14/2025		1,589		(7)			(7)		1,582	1,582			
100253182	RIVERSIDE	CA		10/30/2025		11,584		(341)			(341)		11,243	11,243			
100195319	WOBURN	MA		02/24/2025		1,443		(40)			(40)		1,403	1,403			
100253132	WATSONVILLE	CA		10/30/2025		1,475		(63)			(63)		1,412	1,412			
100247393	COMPTON	CA		10/24/2025		1,509		15			15		1,524	1,524			
100234803	FAIRVIEW	NC		08/28/2025		880		(35)			(35)		845	845			
100272232	RESEDA	CA		01/08/2026		1,599		(38)			(38)		1,561	1,561			
100221197	CHICAGO	IL		07/21/2025		1,540		(36)			(36)		1,504	1,504			
100100376	HASBROUCK HEIGHTS	NJ		04/27/2023		10,861		645			645		11,506	11,506			
100178225	NEWARK	CA		11/19/2024		1,766		(12)			(12)		1,754	1,754			
100185912	OCEAN CITY	MD		12/26/2024		1,095		(21)			(21)		1,074	1,074			
100202430	ACTON	CA		03/20/2025		1,715		(35)			(35)		1,680	1,680			
100100989	SAN BERNARDINO	CA		04/28/2023		2,331		174			174		2,505	2,505			
100210252	NEWRY	ME		05/09/2025		1,219		(18)			(18)		1,201	1,201			
100253883	HEBER CITY	UT		10/30/2025		151,272		2,395			2,395		153,667	153,667			
100162892	MIAMI	FL		08/12/2024		1,461		(32)			(32)		1,429	1,429			
100091553	CONCORD	CA		03/07/2023		1,301		(9)			(9)		1,292	1,292			
100209234	RIVERSIDE	CA		04/29/2025		1,643		(21)			(21)		1,622	1,622			
100141672	SAN ANTONIO	TX		01/30/2024		1,216		(43)			(43)		1,173	1,173			
100220871	GARDEN GROVE	CA		07/18/2025		53,218		543			543		53,761	53,761			
100272974	LATHROP	CA		01/15/2026		1,720		9			9		1,729	1,729			
100156242	SAN FRANCISCO	CA		06/20/2024		1,309		(10)			(10)		1,299	1,299			
100169375	BIG BEAR LAKE	CA		09/27/2024		1,650		(30)			(30)		1,620	1,620			
100216363	OXNARD	CA		06/20/2025		1,502		(11)			(11)		1,491	1,491			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229498	NORTHRIDGE	CA		08/15/2025		101,158		19			19		101,177	101,177			
100136065	NORWALK	CA		11/16/2023		3,611		(76)			(76)		3,535	3,535			
100198441	HICKSVILLE	NY		02/28/2025		1,592		12			12		1,604	1,604			
100126283	NEWARK	NJ		08/30/2023		1,526		(71)			(71)		1,455	1,455			
100253656	LANCASTER	VA		10/30/2025		1,548		(51)			(51)		1,497	1,497			
100203988	BEEVILLE	TX		03/28/2025		1,401		(52)			(52)		1,349	1,349			
100212561	CEDAR GROVE	NJ		05/29/2025		1,381		(18)			(18)		1,363	1,363			
100227198	WORCESTER	MA		07/30/2025		1,376		(39)			(39)		1,337	1,337			
100193452	MYSTIC	CT		02/10/2025		1,462		(26)			(26)		1,436	1,436			
100212483	SAN GABRIEL	CA		05/28/2025		2,012		8			8		2,020	2,020			
100146618	ISLIP TERRACE	NY		03/20/2024		1,414		(10)			(10)		1,404	1,404			
100194669	SAN LUIS OBISPO	CA		02/21/2025		1,483		(38)			(38)		1,445	1,445			
100175235	LITTLETON	CO		11/05/2024		2,852		(46)			(46)		2,806	2,806			
100265510	GLENDALE	CA		12/19/2025		87,212		(2,082)			(2,082)		85,130	85,130			
100228755	ZIONSVILLE	IN		08/12/2025		1,473		(28)			(28)		1,445	1,445			
100195361	MARANA	AZ		02/24/2025		1,988		278			278		2,266	2,266			
100268256	SHERRILLS FORD	NC		12/29/2025		2,140		(32)			(32)		2,108	2,108			
100151624	JERSEY CITY	NJ		05/10/2024		2,037		(38)			(38)		1,999	1,999			
100206243	PHOENIX	AZ		04/17/2025		1,674		(28)			(28)		1,646	1,646			
100144418	FRAMINGHAM	MA		03/07/2024		1,442		(19)			(19)		1,423	1,423			
100228092	PROSPER	TX		08/07/2025		2,595		(82)			(82)		2,513	2,513			
100153851	WASHINGTON	DC		06/05/2024		1,431		(26)			(26)		1,405	1,405			
100173000	MIAMI	FL		10/25/2024		1,613		(31)			(31)		1,582	1,582			
100129509	ALISO VIEJO	CA		09/29/2023		1,606		(23)			(23)		1,583	1,583			
100139186	AUSTIN	TX		12/28/2023		1,988		(68)			(68)		1,920	1,920			
100128183	N TOPSAIL BEACH	NC		09/18/2023		2,025		26			26		2,051	2,051			
100210568	WILDWOOD CREST	NJ		05/15/2025		1,577		(32)			(32)		1,545	1,545			
100158040	SANTA FE	NM		07/09/2024		1,391		(40)			(40)		1,351	1,351			
100283527	NORWALK	CA		03/13/2026		948		(37)			(37)		911	911			
100055899	POMONA	CA		03/26/2021		3,703		(97)			(97)		3,606	3,606			
100129395	AUSTIN	TX		09/26/2023		1,551		5			5		1,556	1,556			
100065194	SAN JOSE	CA		07/14/2021		3,475		(60)			(60)		3,415	3,415			
100152367	ORANGE BEACH	AL		05/17/2024		1,944		145			145		2,089	2,089			
100210613	AVALON	CA		05/15/2025		13,604		(292)			(292)		13,312	13,312			
100074367	PARKLAND	FL		11/19/2021		3,280		(94)			(94)		3,186	3,186			
100235018	LYNN	MA		08/28/2025		1,513		(32)			(32)		1,481	1,481			
100202209	DILLON	CO		04/17/2025		1,490		(52)			(52)		1,438	1,438			
100152889	SANTA ANA	CA		05/22/2024		1,517		(17)			(17)		1,500	1,500			
100133413	HOUSTON	TX		11/21/2023		971		(3)			(3)		968	968			
100208988	LOS ANGELES	CA		04/29/2025		1,638		(30)			(30)		1,608	1,608			
100210440	MANVEL	TX		05/12/2025		3,508		39			39		3,547	3,547			
100206610	PLAINFIELD	IL		04/23/2025		1,491		(19)			(19)		1,472	1,472			
100158568	LA PUENTE	CA		07/10/2024		1,408		(15)			(15)		1,393	1,393			
100164209	MORENO VALLEY	CA		08/21/2024		1,073		(36)			(36)		1,037	1,037			
100194496	CAMARILLO	CA		02/14/2025		1,592		(51)			(51)		1,541	1,541			
100208983	ESCONDIDO	CA		04/29/2025		1,265		(30)			(30)		1,235	1,235			
100169921	TARZANA	CA		11/08/2024		1,670		(26)			(26)		1,644	1,644			
100220782	MURRIETA	CA		07/18/2025		1,546		(33)			(33)		1,513	1,513			
100156238	LUCAS	TX		06/20/2024		957		(38)			(38)		919	919			
100165316	LAS VEGAS	NV		08/29/2024		1,579		(35)			(35)		1,544	1,544			
100163230	SAN DIMAS	CA		08/13/2024		1,022		(29)			(29)		993	993			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277015	LOGANVILLE	GA		01/30/2026		1,469		(47)			(47)		1,422	1,422			
100284767	COLONIA	NJ		03/27/2026		2,099		(67)			(67)		2,032	2,032			
100254084	MURRIETA	CA		11/06/2025		1,508		(60)			(60)		1,448	1,448			
100156516	SAN DIEGO	CA		06/24/2024		1,563		(20)			(20)		1,543	1,543			
100201320	MIAMI	FL		03/12/2025		1,470		(37)			(37)		1,433	1,433			
100203201	YOUNTVILLE	CA		03/27/2025		2,925		(96)			(96)		2,829	2,829			
100137071	SEGUIN	TX		11/28/2023		1,394		(16)			(16)		1,378	1,378			
100199337	WILMINGTON	NC		03/05/2025		1,944		(68)			(68)		1,876	1,876			
100277229	LOS ANGELES	CA		02/10/2026		1,441		(65)			(65)		1,376	1,376			
100277183	ONTARIO	CA		02/10/2026		1,561		(44)			(44)		1,517	1,517			
100143588	SUFFERN	NY		02/21/2024		1,415		(34)			(34)		1,381	1,381			
100120067	SEVIERVILLE	TN		08/11/2023		1,646		(21)			(21)		1,625	1,625			
100185983	RICHMOND	TX		12/26/2024		1,430		(65)			(65)		1,365	1,365			
100267269	PFLUGERVILLE	TX		12/24/2025		1,514		(51)			(51)		1,463	1,463			
100107967	BELLFLOWER	CA		05/22/2023		4,808		(98)			(98)		4,710	4,710			
100148674	RHINEBECK	NY		04/16/2024		2,067		(28)			(28)		2,039	2,039			
100192370	CARSON	CA		02/05/2025		1,684		(14)			(14)		1,670	1,670			
100255625	DURANGO	CO		11/24/2025		1,537		(55)			(55)		1,482	1,482			
100284577	MERIDIAN	ID		03/26/2026		1,486		(33)			(33)		1,453	1,453			
100189317	DEWEY	AZ		01/13/2025		1,672		(14)			(14)		1,658	1,658			
100210722	SUNNYVALE	CA		05/15/2025		1,442		(40)			(40)		1,402	1,402			
100283464	NAPA	CA		03/11/2026		955		(17)			(17)		938	938			
100229910	NEW BRAUNFELS	TX		08/18/2025		1,349		(51)			(51)		1,298	1,298			
100283096	FONTANA	CA		03/09/2026		1,614		(13)			(13)		1,601	1,601			
100283595	EDEN PRAIRIE	MN		03/13/2026		1,125		(8)			(8)		1,117	1,117			
100157352	NEW BRUNSWICK	NJ		02/20/2025		1,323		(17)			(17)		1,306	1,306			
100268602	SANTA ROSA	CA		12/29/2025		1,545		(18)			(18)		1,527	1,527			
100236208	PRIEST RIVER	ID		09/10/2025		1,275		4			4		1,279	1,279			
100164369	SAN BUENAVENTURA	CA		08/21/2024		1,715		(2)			(2)		1,713	1,713			
100201372	FAIRVIEW	NJ		03/12/2025		1,513		(23)			(23)		1,490	1,490			
100114751	HILTON HEAD ISLAND	SC		07/07/2023		1,256		(9)			(9)		1,247	1,247			
100090880	LOS ANGELES	CA		01/31/2023		1,881		44			44		1,925	1,925			
100186685	LODI	CA		12/31/2024		1,591		(21)			(21)		1,570	1,570			
100205722	SAN BERNARDINO	CA		04/14/2025		1,650		(2)			(2)		1,648	1,648			
100168664	GLEN COVE	NY		09/25/2024		1,288		(62)			(62)		1,226	1,226			
100167755	TOTOWA	NJ		09/19/2024		1,316		(38)			(38)		1,278	1,278			
100191147	YUCAIPA	CA		01/29/2025		1,634		48			48		1,682	1,682			
100234768	TALL TIMBERS	MD		08/28/2025		1,769		(36)			(36)		1,733	1,733			
100244669	SACO	ME		09/29/2025		1,543		(43)			(43)		1,500	1,500			
100159825	VALENCIA AREA	CA		07/17/2024		1,566		(30)			(30)		1,536	1,536			
100214319	BRADENTON	FL		06/02/2025		1,293		(31)			(31)		1,262	1,262			
100190868	CLOSTER	NJ		01/27/2025		1,449		(56)			(56)		1,393	1,393			
100135274	OCEAN CITY	NJ		11/08/2023		1,934		7			7		1,941	1,941			
100100441	FONTANA	CA		04/27/2023		1,359		150			150		1,509	1,509			
100220611	DUNNSVILLE	VA		07/15/2025		1,563		(47)			(47)		1,516	1,516			
100164500	OXNARD	CA		08/21/2024		1,528		(42)			(42)		1,486	1,486			
100228953	SCOTTSDALE	AZ		09/10/2025		1,957		(80)			(80)		1,877	1,877			
100114958	VAN NUYS	CA		07/14/2023		10,238		(178)			(178)		10,060	10,060			
100172361	ROUND ROCK	TX		10/23/2024		1,467		(39)			(39)		1,428	1,428			
100055921	WASHINGTON	DC		03/26/2021		3,639		(92)			(92)		3,547	3,547			
100155973	SOUTH GATE	CA		06/18/2024		1,184		(45)			(45)		1,139	1,139			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150780	TRACY	CA		05/07/2024		2,615		(12)			(12)		2,603	2,603			
100116293	EL CAJON	CA		07/20/2023		1,186		227			227		1,413	1,413			
100079943	ATASCADERO	CA		04/25/2022		2,050		(62)			(62)		1,988	1,988			
100253900	ST PETERSBURG	FL		10/30/2025		1,575		(32)			(32)		1,543	1,543			
100281932	GRESHAM	OR		02/26/2026		1,079		(27)			(27)		1,052	1,052			
100119051	BOCA RATON	FL		07/27/2023		1,272		(9)			(9)		1,263	1,263			
100128265	SPOKANE	WA		09/14/2023		1,701		56			56		1,757	1,757			
100188285	MARYSVILLE	WA		01/08/2025		1,738		6			6		1,744	1,744			
100189123	MOUNTAIN HOUSE	CA		01/13/2025		1,962		173			173		2,135	2,135			
100206642	EDEN	UT		04/24/2025		1,652		(30)			(30)		1,622	1,622			
100166973	RIVERSIDE	CA		09/13/2024		1,659		(27)			(27)		1,632	1,632			
100245839	EL CAJON	CA		10/17/2025		1,408		(66)			(66)		1,342	1,342			
100140609	MOUNT VERNON	WA		01/19/2024		1,823		(36)			(36)		1,787	1,787			
100137830	DANIA BEACH	FL		12/08/2023		1,607		3			3		1,610	1,610			
100140455	WORCESTER	MA		01/18/2024		1,259		(27)			(27)		1,232	1,232			
100110389	CORONA	CA		06/30/2023		1,916		(2)			(2)		1,914	1,914			
100157683	RIVIERA BEACH	FL		06/28/2024		1,771		(69)			(69)		1,702	1,702			
100140256	GILBERT	AZ		01/18/2024		1,715		(15)			(15)		1,700	1,700			
100204873	ARTESIA	CA		04/09/2025		5,514		(178)			(178)		5,336	5,336			
100155186	MYRTLE BEACH	SC		07/19/2024		814		(24)			(24)		790	790			
100156573	LAS VEGAS	NV		06/24/2024		1,500		(5)			(5)		1,495	1,495			
100246758	EVERETT	WA		10/15/2025		1,522		(66)			(66)		1,456	1,456			
100144024	MIAMI	FL		03/07/2024		1,759		7			7		1,766	1,766			
100210055	COCOA BEACH	FL		05/07/2025		1,839		(16)			(16)		1,823	1,823			
100214886	KISSIMMEE	FL		06/11/2025		1,463		(31)			(31)		1,432	1,432			
100134389	PHOENIX	AZ		10/27/2023		1,032		(18)			(18)		1,014	1,014			
100267346	FOUNTAIN HILLS	AZ		12/24/2025		1,723		(38)			(38)		1,685	1,685			
100160859	VIRGINIA BEACH	VA		07/24/2024		1,470		(40)			(40)		1,430	1,430			
100221057	RIVERSIDE	CA		07/18/2025		1,321		(49)			(49)		1,272	1,272			
100247508	POMONA	CA		10/28/2025		2,040		(86)			(86)		1,954	1,954			
100180114	FALLBROOK	CA		12/30/2024		2,154		(7)			(7)		2,147	2,147			
100243485	FRESH MEADOWS	NY		09/26/2025		4,700		(196)			(196)		4,504	4,504			
100100994	STATEN ISLAND	NY		04/28/2023		2,575		639			639		3,214	3,214			
100115416	FAYETTEVILLE	GA		07/17/2023		1,241		(29)			(29)		1,212	1,212			
100254718	WILDWOOD	NJ		11/13/2025		1,823		(72)			(72)		1,751	1,751			
100226714	COSTA MESA	CA		07/30/2025		1,522		(38)			(38)		1,484	1,484			
100133599	FORT LAUDERDALE	FL		10/23/2023		1,587		(5)			(5)		1,582	1,582			
100116107	ELK GROVE	CA		07/20/2023		2,548		108			108		2,656	2,656			
100245731	SAN FRANCISCO	CA		10/06/2025		1,553		(56)			(56)		1,497	1,497			
100161554	CHICAGO	IL		07/30/2024		1,397		(33)			(33)		1,364	1,364			
100277272	ANNAPOLIS	MD		02/11/2026		1,473		(25)			(25)		1,448	1,448			
100209362	LAS VEGAS	NV		04/29/2025		1,479		(39)			(39)		1,440	1,440			
100118016	CHINO	CA		07/20/2023		2,054		131			131		2,185	2,185			
100211901	COLORADO SPRINGS	CO		05/19/2025		8,537		(100)			(100)		8,437	8,437			
100201817	HILTON HEAD ISLAND	SC		03/18/2025		2,428		(66)			(66)		2,362	2,362			
100219734	IRVINE	CA		07/07/2025		1,750		28			28		1,778	1,778			
100210572	SAN DIMAS	CA		05/15/2025		1,462		(32)			(32)		1,430	1,430			
100214744	ASHBURN	VA		06/11/2025		1,357		(49)			(49)		1,308	1,308			
100156780	BIG BEAR CITY	CA		06/26/2024		1,461		(8)			(8)		1,453	1,453			
100246293	BEDFORD	PA		10/10/2025		1,368		(40)			(40)		1,328	1,328			
100206983	MIAMI	FL		04/25/2025		1,531		(66)			(66)		1,465	1,465			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238553	KINGFIELD	ME		09/19/2025		1,421		(30)			(30)		1,391	1,391			
100218813	VENICE	FL		06/27/2025		1,764		(54)			(54)		1,710	1,710			
100253389	SURPRISE	AZ		10/30/2025		1,401		(66)			(66)		1,335	1,335			
100108237	HENDERSON	NV		05/24/2023		1,399		(28)			(28)		1,371	1,371			
100236836	CAPE CORAL	FL		09/12/2025		1,491		(28)			(28)		1,463	1,463			
100152620	SAN JACINTO	CA		05/17/2024		1,529		(2)			(2)		1,527	1,527			
100238734	MANCHESTER	NH		09/22/2025		1,313		(42)			(42)		1,271	1,271			
100190328	HEMPSTEAD	NY		01/22/2025		1,448		(6)			(6)		1,442	1,442			
100193372	BELLEVILLE	NJ		02/10/2025		1,497		(2)			(2)		1,495	1,495			
100228217	SUN VALLEY	CA		08/11/2025		1,883		(68)			(68)		1,815	1,815			
100109351	ENGLEWOOD	CO		06/12/2023		2,075		19			19		2,094	2,094			
100143529	NEWARK	NJ		02/21/2024		1,455		(32)			(32)		1,423	1,423			
100229258	CHINO	CA		08/14/2025		1,529		2			2		1,531	1,531			
100268199	SEDONA	AZ		12/29/2025		2,643		(2)			(2)		2,641	2,641			
100282065	MCMINNVILLE	OR		02/27/2026		1,029		(20)			(20)		1,009	1,009			
100282301	DEMING	WA		02/27/2026		1,542		(33)			(33)		1,509	1,509			
100080468	WILLIAMS	AZ		03/10/2022		2,588		(34)			(34)		2,554	2,554			
100128414	PEARLAND	TX		09/15/2023		1,517		(27)			(27)		1,490	1,490			
100080051	WESTMINSTER	CA		04/25/2022		3,143		110			110		3,253	3,253			
100180478	SAN DIEGO	CA		11/26/2024		661		(15)			(15)		646	646			
100150492	WASHINGTON	DC		05/03/2024		3,239		(78)			(78)		3,161	3,161			
100188380	PINE BROOK	NJ		01/08/2025		1,576		(36)			(36)		1,540	1,540			
100179506	PEORIA	AZ		11/21/2024		2,276		(3)			(3)		2,273	2,273			
100152854	LOS ANGELES	CA		05/22/2024		1,422		(17)			(17)		1,405	1,405			
100214078	PEMBROKE PINES	FL		05/30/2025		1,064		5			5		1,069	1,069			
100173323	SHAVER LAKE	CA		10/30/2024		3,151		(74)			(74)		3,077	3,077			
100090953	AZUSA	CA		01/31/2023		1,260		(43)			(43)		1,217	1,217			
100126327	BAYONNE	NJ		08/30/2023		1,530		(57)			(57)		1,473	1,473			
100220390	MORENO VALLEY	CA		07/14/2025		1,436		(27)			(27)		1,409	1,409			
100167543	HAVERHILL	MA		10/31/2024		1,193		(39)			(39)		1,154	1,154			
100235742	CULVER CITY	CA		09/22/2025		1,470		(56)			(56)		1,414	1,414			
100170459	RAMONA	CA		10/09/2024		2,083		(74)			(74)		2,009	2,009			
100117568	SALINAS	CA		07/20/2023		2,047		166			166		2,213	2,213			
100220554	COUPEVILLE	WA		07/15/2025		1,563		(51)			(51)		1,512	1,512			
100244910	MADISON	CT		09/29/2025		1,369		(54)			(54)		1,315	1,315			
100081670	DOWNEY	CA		03/21/2022		3,679		(46)			(46)		3,633	3,633			
100276530	CAMARILLO	CA		01/28/2026		807		(38)			(38)		769	769			
100117723	CASTRO VALLEY	CA		07/20/2023		4,344		(1)			(1)		4,343	4,343			
100220891	TACOMA	WA		07/18/2025		1,517		(13)			(13)		1,504	1,504			
100170198	FAIRFAX	VA		10/08/2024		3,860		(84)			(84)		3,776	3,776			
100115787	STATEN ISLAND	NY		07/20/2023		1,885		11			11		1,896	1,896			
100119752	MOUNT VERNON	NY		08/08/2023		1,494		(18)			(18)		1,476	1,476			
100218533	YORK	ME		06/27/2025		1,837		(42)			(42)		1,795	1,795			
100254645	HENDERSON	NV		11/10/2025		1,559		(59)			(59)		1,500	1,500			
100254128	BAKERSFIELD	CA		12/12/2025		1,541		(41)			(41)		1,500	1,500			
100132502	LAS VEGAS	NV		11/03/2023		992		4			4		996	996			
100211556	BAKERSFIELD	CA		06/05/2025		1,291		(34)			(34)		1,257	1,257			
100148910	BOISE	ID		04/17/2024		1,447		(13)			(13)		1,434	1,434			
100218611	AMERICAN CANYON	CA		06/27/2025		2,232		(61)			(61)		2,171	2,171			
100215345	ELY	MN		06/12/2025		2,099		(26)			(26)		2,073	2,073			
100172286	LAGO VISTA	TX		10/21/2024		1,704		(24)			(24)		1,680	1,680			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133648	PALM DESERT	CA		10/23/2023		1,785		74			74		1,859	1,859			
100220508	LAKE TAPPS	WA		07/15/2025		1,482		(40)			(40)		1,442	1,442			
100139635	SANTA ANA	CA		12/28/2023		1,135		(9)			(9)		1,126	1,126			
100195465	MOUNTAIN HOUSE	CA		02/24/2025		1,935		168			168		2,103	2,103			
100258388	ANTIOCH	CA		12/05/2025		1,308		(53)			(53)		1,255	1,255			
100119679	BRIDGEPORT	CT		08/08/2023		1,367		(40)			(40)		1,327	1,327			
100226991	MARIETTA	GA		07/30/2025		1,742		(41)			(41)		1,701	1,701			
100078407	FONTANA	CA		02/10/2022		3,367		(13)			(13)		3,354	3,354			
100277546	LOWELL	MA		02/13/2026		2,720		(67)			(67)		2,653	2,653			
100173444	NAPLES	FL		10/29/2024		1,589		(10)			(10)		1,579	1,579			
100079829	DRAPER	UT		04/08/2022		2,926		(17)			(17)		2,909	2,909			
100284543	LAS VEGAS	NV		03/26/2026		1,572		(56)			(56)		1,516	1,516			
100221665	SAN DIEGO	CA		07/23/2025		1,423		(40)			(40)		1,383	1,383			
100194619	MANTECA	CA		02/21/2025		1,721		16			16		1,737	1,737			
100157631	GARDEN CITY	NY		06/28/2024		1,296		(29)			(29)		1,267	1,267			
100245065	LAS VEGAS	NV		09/30/2025		1,344		(63)			(63)		1,281	1,281			
100201509	CUTLER BAY	FL		03/12/2025		1,539		(17)			(17)		1,522	1,522			
100060088	WOODLAND HILLS	CA		06/25/2021		3,350		(29)			(29)		3,321	3,321			
100215910	DUARTE	CA		06/17/2025		1,332		(37)			(37)		1,295	1,295			
100088290	BOZEMAN	MT		10/24/2022		1,772		(15)			(15)		1,757	1,757			
100243764	HENNIKER	NH		09/29/2025		1,430		(52)			(52)		1,378	1,378			
100215535	DUNEDIN	FL		06/12/2025		917		(35)			(35)		882	882			
100103376	COLORADO SPRINGS	CO		06/16/2023		1,139		(36)			(36)		1,103	1,103			
100136390	DISCOVERY BAY	CA		11/20/2023		1,730		83			83		1,813	1,813			
100212687	PHOENIX	AZ		05/28/2025		1,530		(42)			(42)		1,488	1,488			
100201905	FRISCO	TX		03/18/2025		1,479		(48)			(48)		1,431	1,431			
100202496	QUEEN CREEK	AZ		03/21/2025		1,824		174			174		1,998	1,998			
100172366	NAPLES	FL		10/23/2024		1,575		(43)			(43)		1,532	1,532			
100204012	OAKLAND	CA		03/28/2025		1,334		(61)			(61)		1,273	1,273			
100261683	CARPINTERIA	CA		12/12/2025		1,562		(53)			(53)		1,509	1,509			
100078459	MT PLEASANT	SC		01/25/2022		10,402		198			198		10,600	10,600			
100229941	MODESTO	CA		08/20/2025		1,568		(11)			(11)		1,557	1,557			
100120972	CELINA	TX		08/30/2023		1,682		3			3		1,685	1,685			
100192499	MILLS RIVER	NC		02/07/2025		6,329		(295)			(295)		6,034	6,034			
100087493	MANTECA	CA		10/25/2022		2,167		133			133		2,300	2,300			
100169078	JACKSON	NJ		09/27/2024		1,487		(30)			(30)		1,457	1,457			
100176991	NORCO	CA		01/16/2025		1,640		(15)			(15)		1,625	1,625			
100161021	BRENHAM	TX		07/24/2024		1,580		(44)			(44)		1,536	1,536			
100207159	PINOLE	CA		04/28/2025		1,470		(10)			(10)		1,460	1,460			
100246907	PASADENA	MD		10/17/2025		1,353		(50)			(50)		1,303	1,303			
100261163	HOBOKEN	NJ		12/05/2025		1,895		(41)			(41)		1,854	1,854			
100210160	LATHROP	CA		05/07/2025		1,092		(10)	1		(11)		1,081	1,081			
100165429	OCEANSIDE	CA		08/29/2024		2,336		(29)			(29)		2,307	2,307			
100189287	ATLANTA	GA		01/13/2025		1,976		(41)			(41)		1,935	1,935			
100195317	MODESTO	CA		02/24/2025		1,326		(45)			(45)		1,281	1,281			
100088328	VERO BEACH	FL		01/06/2023		1,936		(19)			(19)		1,917	1,917			
100268266	UNION	KY		12/29/2025		1,586		(26)			(26)		1,560	1,560			
100237106	CHESAPEAKE	VA		09/12/2025		21,911		(1,030)			(1,030)		20,881	20,881			
100133828	SOUTH GATE	CA		10/20/2023		1,359		(45)			(45)		1,314	1,314			
100084626	WASHINGTON	DC		08/02/2022		1,998		48			48		2,046	2,046			
100081419	LOMITA	CA		03/18/2022		3,247		58			58		3,305	3,305			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272898	PRESCOTT	AZ		01/12/2026		1,116		(50)			(50)		1,066	1,066			
100254332	GIG HARBOR	WA		11/07/2025		1,481		(45)			(45)		1,436	1,436			
100108929	SPRING	TX		05/31/2023		2,691		(88)			(88)		2,603	2,603			
100192578	DANIA BEACH	FL		02/10/2025		1,732		(7)			(7)		1,725	1,725			
100137999	DENVER	NC		12/13/2023		1,717		(8)			(8)		1,709	1,709			
100146610	WOODHAVEN	NY		03/20/2024		839		(34)			(34)		805	805			
100206358	PORTLAND	OR		04/17/2025		1,884		(71)			(71)		1,813	1,813			
100219554	KISSIMMEE	FL		07/07/2025		1,333		(43)			(43)		1,290	1,290			
100191086	WHITESTONE	NY		01/29/2025		1,340		(50)			(50)		1,290	1,290			
100110319	POMONA	CA		06/30/2023		3,195		62			62		3,257	3,257			
100110182	BALD HEAD ISLAND	NC		06/30/2023		2,035		28			28		2,063	2,063			
100185556	WILLIAMSBURG	VA		12/20/2024		3,689		(137)			(137)		3,552	3,552			
100115663	HIGHLANDS	NC		07/20/2023		1,744		(13)			(13)		1,731	1,731			
100102629	DAVIE	FL		06/22/2023		1,286		(26)			(26)		1,260	1,260			
100157617	MONTCLAIR	CA		06/28/2024		1,384		(30)			(30)		1,354	1,354			
100108015	INDIO	CA		05/25/2023		1,850		28			28		1,878	1,878			
100205946	LYNNWOOD	WA		04/15/2025		1,687		(8)			(8)		1,679	1,679			
100148159	OCEANSIDE	CA		05/15/2024		1,426		(27)			(27)		1,399	1,399			
100157487	TACOMA	WA		02/20/2025		1,466		24			24		1,490	1,490			
100132363	RANDALLSTOWN	MD		11/03/2023		3,142		310			310		3,452	3,452			
100089235	MILFORD	CT		01/26/2023		1,780		35			35		1,815	1,815			
100229532	MAMMOTH LAKES	CA		08/15/2025		6,549		(143)			(143)		6,406	6,406			
100128180	KISSIMMEE	FL		09/18/2023		1,526		25			25		1,551	1,551			
100198232	WEST SPRINGFIELD	MA		02/28/2025		2,155		(37)			(37)		2,118	2,118			
100186772	CULPEPPER	VA		12/31/2024		1,413		(44)			(44)		1,369	1,369			
100189426	DOUGLAS	MI		01/14/2025		1,632		(16)			(16)		1,616	1,616			
100194682	NILES	IL		02/21/2025		1,425		(40)			(40)		1,385	1,385			
100150900	FONTANA	CA		05/08/2024		1,562		(41)			(41)		1,521	1,521			
100132777	INGLEWOOD	CA		11/03/2023		1,422		18			18		1,440	1,440			
100272434	CORNELIUS	NC		01/08/2026		1,639		(23)			(23)		1,616	1,616			
100226976	STANLEY	ID		07/30/2025		1,679		(45)			(45)		1,634	1,634			
100175093	RIALTO	CA		11/05/2024		1,158		(25)			(25)		1,133	1,133			
100272460	EVERETT	WA		01/08/2026		1,479		(30)			(30)		1,449	1,449			
100090781	SANFORD	FL		02/28/2023		1,528		(16)			(16)		1,512	1,512			
100081508	DAVENPORT	FL		03/18/2022		2,963		24			24		2,987	2,987			
100159954	MIAMI LAKES	FL		08/16/2024		1,319		(26)			(26)		1,293	1,293			
100108468	CLOVIS	CA		05/25/2023		1,660		(4)			(4)		1,656	1,656			
100220312	FRISCO	TX		07/11/2025		899		(17)			(17)		882	882			
100210233	RIDGEFIELD PARK	NJ		05/09/2025		1,322		(62)			(62)		1,260	1,260			
100136579	LAS VEGAS	NV		11/22/2023		1,201		(52)			(52)		1,149	1,149			
100214952	CORONA	CA		06/11/2025		1,403		(38)			(38)		1,365	1,365			
100107993	KEY COLONY BEACH	FL		05/25/2023		2,030		8			8		2,038	2,038			
100229817	LAKE STEVENS	WA		08/18/2025		1,605		(5)			(5)		1,600	1,600			
100245441	BEND	OR		10/06/2025		4,788		(156)			(156)		4,632	4,632			
100258336	BRICK	NJ		12/05/2025		3,482		(115)			(115)		3,367	3,367			
100159521	INGLEWOOD	CA		07/15/2024		1,620		(23)			(23)		1,597	1,597			
100108940	LOS ANGELES	CA		05/31/2023		23,559		(874)			(874)		22,685	22,685			
100076540	HUNTINGTON BEACH	CA		01/04/2022		4,391		(71)			(71)		4,320	4,320			
100202983	DUNEDIN	FL		03/24/2025		(609)		10			10		(599)	(599)			
100116134	TRACY	CA		07/20/2023		1,466		230			230		1,696	1,696			
100174209	LOS ANGELES	CA		10/31/2024		1,375		(21)			(21)		1,354	1,354			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201004	ANGWIN	CA		03/12/2025		1,664		(3)			(3)		1,661	1,661			
100120723	EAST HANOVER	NJ		08/25/2023		1,852		22			22		1,874	1,874			
100065020	PHILADELPHIA	PA		07/14/2021		3,341		(103)			(103)		3,238	3,238			
100220802	LOS ANGELES	CA		07/18/2025		1,754		(49)			(49)		1,705	1,705			
100272759	LOS ANGELES	CA		01/13/2026		1,505		4			4		1,509	1,509			
100155065	TRUCKEE	CA		07/19/2024		1,668		(57)			(57)		1,611	1,611			
100211491	AURORA	CO		05/16/2025		1,438		(18)			(18)		1,420	1,420			
100181248	LOS ANGELES	CA		12/06/2024		1,265		(59)			(59)		1,206	1,206			
100194238	SARASOTA	FL		02/14/2025		1,283		(42)			(42)		1,241	1,241			
100199383	MANITOU SPRINGS	CO		03/05/2025		1,342		(24)			(24)		1,318	1,318			
100244738	WEST CHESTER	PA		09/29/2025		1,526		(41)			(41)		1,485	1,485			
100177118	PORT ANGELES	WA		01/16/2025		583,303		(19,951)			(19,951)		563,352	563,352			
100238466	MIAMI	FL		09/19/2025		1,334		(41)			(41)		1,293	1,293			
100220368	CASSOPOLIS	MI		07/14/2025		1,272		(40)			(40)		1,232	1,232			
100110672	ROSEMEAD	CA		06/30/2023		2,213		(5)			(5)		2,208	2,208			
100200661	HOWELL	NJ		03/11/2025		1,513		(48)			(48)		1,465	1,465			
100201140	SNELLVILLE	GA		03/12/2025		1,424		(49)			(49)		1,375	1,375			
100082996	ANDERSON IS	WA		05/05/2022		2,422		(56)			(56)		2,366	2,366			
100117230	AGUA DULCE AREA	CA		07/20/2023		2,139		227			227		2,366	2,366			
100119957	SANTA ANA	CA		08/11/2023		1,802		9			9		1,811	1,811			
100169359	MIAMI	FL		09/27/2024		1,427		(134)			(134)		1,293	1,293			
100235687	WHITTIER	CA		09/02/2025		1,271		(49)			(49)		1,222	1,222			
100140143	APOLLO BEACH	FL		01/09/2024		1,390		(39)			(39)		1,351	1,351			
100185227	LAIE	HI		01/24/2025		1,347		(61)			(61)		1,286	1,286			
100255819	NAPLES	FL		11/24/2025		1,686		(45)			(45)		1,641	1,641			
100179938	CHERRY LOG	GA		11/25/2024		1,451		(30)			(30)		1,421	1,421			
100284578	PRINCETON	NJ		03/26/2026		1,625		(43)			(43)		1,582	1,582			
100261353	THOUSAND OAKS	CA		12/08/2025		1,603		(51)			(51)		1,552	1,552			
100117741	SUWANEE	GA		07/20/2023		1,921		(54)			(54)		1,867	1,867			
100246292	PLANO	TX		10/10/2025		20,596		(418)			(418)		20,178	20,178			
100139645	RIDDLE	OR		12/28/2023		1,716		(1)			(1)		1,715	1,715			
100186370	SCOTTSDALE	AZ		12/30/2024		1,535		(32)			(32)		1,503	1,503			
100182332	CAMANO ISLAND	WA		12/12/2024		1,773		35			35		1,808	1,808			
100102992	WASHINGTON	DC		06/22/2023		1,590		(33)			(33)		1,557	1,557			
100235970	HILLSBORO	OR		09/04/2025		6,224		(225)			(225)		5,999	5,999			
100206577	FOUNTAIN VALLEY	CA		04/22/2025		1,528		(30)			(30)		1,498	1,498			
100172348	PORTLAND	OR		10/23/2024		1,869		(16)			(16)		1,853	1,853			
100184982	YUBA CITY	CA		12/19/2024		1,672		(61)			(61)		1,611	1,611			
100272490	CONCORD	CA		01/08/2026		2,950		(72)			(72)		2,878	2,878			
100134787	HOMELAND	CA		10/30/2023		1,165		(27)			(27)		1,138	1,138			
100079334	LAKE ELSINORE	CA		03/17/2022		2,491		(80)			(80)		2,411	2,411			
100284683	PALMDALE	CA		03/27/2026		2,520		(114)			(114)		2,406	2,406			
100277210	SAN FRANCISCO	CA		02/10/2026		2,027		(73)			(73)		1,954	1,954			
100282063	COCONUT CREEK	FL		02/27/2026		1,469		(43)			(43)		1,426	1,426			
100080501	WAIANAE	HI		03/10/2022		2,275		(133)			(133)		2,142	2,142			
100255759	ARCH CAPE	OR		11/24/2025		1,627		(26)			(26)		1,601	1,601			
100118951	OAK HILLS	CA		07/27/2023		1,486		(20)			(20)		1,466	1,466			
100192689	JERSEY CITY	NJ		02/10/2025		1,539		(19)			(19)		1,520	1,520			
100254298	MANTECA	CA		11/06/2025		32,209		(836)			(836)		31,373	31,373			
100169738	CONCORD	CA		09/30/2024		3,729		(42)			(42)		3,687	3,687			
100261620	LOS ANGELES	CA		12/15/2025		1,055		(28)			(28)		1,027	1,027			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185516	CHULA VISTA	CA		12/20/2024		1,748		(23)			(23)		1,725	1,725			
100254119	SCOTTSDALE	AZ		12/12/2025		1,353		(35)			(35)		1,318	1,318			
100107892	SEATTLE	WA		06/29/2023		1,722		(35)			(35)		1,687	1,687			
100101188	LAURELTON	NY		04/28/2023		2,340		373			373		2,713	2,713			
100179777	BOCA RATON	FL		11/21/2024		1,604		(43)			(43)		1,561	1,561			
100151021	OXON HILL	MD		05/08/2024		4,534		(94)			(94)		4,440	4,440			
100198263	RANDOLPH	NJ		02/28/2025		1,537		12			12		1,549	1,549			
100266810	AGUA DULCE	CA		12/23/2025		1,851		(69)			(69)		1,782	1,782			
100082604	HEWLETT	NY		04/14/2022		2,782		(73)			(73)		2,709	2,709			
100170277	HURRICANE	UT		10/08/2024		1,581		(27)			(27)		1,554	1,554			
100277453	MESA	AZ		02/13/2026		1,981		(64)			(64)		1,917	1,917			
100172264	SANTA PAULA	CA		10/21/2024		2,074		(52)			(52)		2,022	2,022			
100197623	WHITTIER	CA		02/26/2025		8,275		88			88		8,363	8,363			
100164038	CARMEL	NY		08/21/2024		1,409		(36)			(36)		1,373	1,373			
100191090	CYPRESS	TX		01/29/2025		39,050		(1,578)			(1,578)		37,472	37,472			
100272078	BROKEN BOW	OK		01/08/2026		1,622		(13)			(13)		1,609	1,609			
100136208	EDGEWATER	NJ		11/20/2023		1,478		10			10		1,488	1,488			
100209311	SEATTLE	WA		04/29/2025		8,524		(183)			(183)		8,341	8,341			
100186418	LOS ANGELES	CA		12/30/2024		2,643		(48)			(48)		2,595	2,595			
100078256	SANTA ROSA BEACH	FL		02/10/2022		2,752		(113)			(113)		2,639	2,639			
100277540	SOUTH BEND	IN		02/13/2026		1,561		(42)			(42)		1,519	1,519			
100272419	MANTECA	CA		01/08/2026		1,471		(41)			(41)		1,430	1,430			
100177021	ANNANDALE	VA		01/16/2025		1,476		(61)			(61)		1,415	1,415			
100212615	MURRIETA	CA		05/29/2025		1,556		7			7		1,563	1,563			
100192295	TAMPA	FL		01/31/2025		1,387		(31)			(31)		1,356	1,356			
100146846	SUGAR LAND	TX		03/21/2024		2,318		(37)			(37)		2,281	2,281			
100268344	HOSCHTON	GA		12/29/2025		1,537		(23)			(23)		1,514	1,514			
100266900	RIVERDALE	UT		12/23/2025		1,561		(47)			(47)		1,514	1,514			
100162780	CHICAGO	IL		08/12/2024		1,459		(22)			(22)		1,437	1,437			
100065846	BOCA RATON	FL		07/23/2021		3,125		(117)			(117)		3,008	3,008			
100109273	OAKLAND	CA		07/21/2023		1,497		(33)			(33)		1,464	1,464			
100175041	LOS ANGELES	CA		11/05/2024		3,227		(96)			(96)		3,131	3,131			
100200478	PITTSFORD	NY		03/10/2025		1,308		(35)			(35)		1,273	1,273			
100071565	SEASIDE	CA		10/14/2021		3,315		(92)			(92)		3,223	3,223			
100163370	GLENDORA	CA		09/27/2024		1,333		(74)			(74)		1,259	1,259			
100128188	BRISTOL	TN		09/18/2023		3,905		129			129		4,034	4,034			
100185001	EL CAJON	CA		12/19/2024		1,469		(39)			(39)		1,430	1,430			
100254919	TRACY	CA		11/17/2025		1,666		(49)			(49)		1,617	1,617			
100214075	HAGERSTOWN	MD		05/30/2025		1,441		(36)			(36)		1,405	1,405			
100204006	PACIFIC BEACH	WA		03/28/2025		1,395		(61)			(61)		1,334	1,334			
100144147	DUCK	NC		03/07/2024		1,477		(19)			(19)		1,458	1,458			
100206351	FOREST PARK	IL		04/17/2025		1,504		(42)			(42)		1,462	1,462			
100166151	LAS VEGAS	NV		09/09/2024		1,597		(29)			(29)		1,568	1,568			
100116089	SAN PABLO	CA		07/20/2023		2,227		786			786		3,013	3,013			
100172552	LATHROP	CA		10/23/2024		1,709		(43)			(43)		1,666	1,666			
100185791	CONCORD	CA		12/26/2024		11,280		(158)			(158)		11,122	11,122			
100166337	KISSIMMEE	FL		10/24/2024		924		(26)			(26)		898	898			
100215374	CHINO	CA		06/12/2025		1,628		2			2		1,630	1,630			
100089586	TAMPA	FL		01/30/2023		1,075		(35)			(35)		1,040	1,040			
100229934	ROCKLIN	CA		08/20/2025		1,410		(58)			(58)		1,352	1,352			
100266955	SAN ANTONIO	TX		12/23/2025		3,058		(48)			(48)		3,010	3,010			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179544	SEVIERVILLE	TN		11/21/2024		1,674		(19)			(19)		1,655	1,655			
100172572	NASHVILLE	TN		10/23/2024		1,558		(48)			(48)		1,510	1,510			
100246447	EL CAJON	CA		10/10/2025		1,320		(59)			(59)		1,261	1,261			
100190694	HAYWARD	CA		01/28/2025		1,622		(26)			(26)		1,596	1,596			
100272523	WANDO	SC		01/08/2026		1,460		(52)			(52)		1,408	1,408			
100171448	TWIN LAKES	CO		10/16/2024		1,912		(58)			(58)		1,854	1,854			
100171256	WOODHAVEN	NY		10/16/2024		1,450		(24)			(24)		1,426	1,426			
100141628	SANTA ROSA	CA		01/30/2024		1,356		1			1		1,357	1,357			
100087195	CAMARILLO	CA		10/25/2022		2,222		181			181		2,403	2,403			
100151066	MARLBORO	NJ		05/08/2024		9,642		(139)			(139)		9,503	9,503			
100245674	FREDERICKSBURG	TX		10/06/2025		1,306		(28)			(28)		1,278	1,278			
100247021	HAMPSTEAD	NH		10/22/2025		1,480		(53)			(53)		1,427	1,427			
100209218	BELLEVILLE	NJ		04/29/2025		2,053		(10)			(10)		2,043	2,043			
100206744	SOUTH KINGSTOWN	RI		04/23/2025		903		(38)			(38)		865	865			
100200723	TAMPA	FL		03/11/2025		1,572		(24)			(24)		1,548	1,548			
100170402	MIAMI	FL		10/09/2024		1,495		(22)			(22)		1,473	1,473			
100190045	SANTA ANA	CA		01/21/2025		1,480		(28)			(28)		1,452	1,452			
100149785	LOS ANGELES	CA		04/26/2024		4,860		(79)			(79)		4,781	4,781			
100267096	CRIVITZ	WI		12/23/2025		1,531		(37)			(37)		1,494	1,494			
100218738	MONTEZUMA	IA		06/27/2025		3,121		(34)			(34)		3,087	3,087			
100152601	MORENO VALLEY	CA		05/17/2024		1,493		(18)			(18)		1,475	1,475			
100267021	CHICAGO	IL		12/23/2025		1,594		(27)			(27)		1,567	1,567			
100210118	FRISCO	TX		05/07/2025		4,820		87			87		4,907	4,907			
100253562	CLARK	NJ		10/30/2025		1,626		(46)			(46)		1,580	1,580			
100218844	HENDERSON	NV		06/27/2025		1,710		55			55		1,765	1,765			
100215683	SALT LAKE CITY	UT		06/13/2025		1,577		3			3		1,580	1,580			
100264976	HASLET	TX		12/17/2025		1,365		(65)			(65)		1,300	1,300			
100244495	SANTA ANA	CA		09/29/2025		1,602		(35)			(35)		1,567	1,567			
100139634	LUBBOCK	TX		12/28/2023		1,360		6			6		1,366	1,366			
100255711	MCCALL	ID		11/24/2025		5,799		(112)	6		(118)		5,681	5,681			
100219076	APPLE VALLEY	CA		06/27/2025		1,331		(57)			(57)		1,274	1,274			
100215430	LAKE FOREST	CA		06/12/2025		1,310		(36)			(36)		1,274	1,274			
100120103	PARAMUS	NJ		08/11/2023		1,821		2			2		1,823	1,823			
100192648	SALEM	MA		02/10/2025		1,530		(16)			(16)		1,514	1,514			
100131696	RIVERSIDE	CA		10/06/2023		1,496		32			32		1,528	1,528			
100109183	PISMO BEACH	CA		07/21/2023		363,597		(7,597)			(7,597)		356,000	356,000			
100102863	WEST PALM BEACH	FL		06/22/2023		1,755		165			165		1,920	1,920			
100169491	HOLDEN BEACH	NC		09/30/2024		897		(22)			(22)		875	875			
100079440	FONTANA	CA		03/17/2022		1,836		(42)			(42)		1,794	1,794			
100199371	ALPINE	CA		03/05/2025		1,365		(51)			(51)		1,314	1,314			
100238286	ROCKWALL	TX		09/19/2025		1,289		(52)			(52)		1,237	1,237			
100135946	PORT SAINT JOE	FL		11/15/2023		955		19			19		974	974			
100132451	AUSTIN	TX		11/03/2023		1,451		9			9		1,460	1,460			
100244976	BARRINGTON	IL		09/29/2025		1,453		(48)			(48)		1,405	1,405			
100273804	OXNARD	CA		01/23/2026		1,558		(39)			(39)		1,519	1,519			
100220310	COVINA	CA		07/11/2025		6,741		(129)			(129)		6,612	6,612			
100244950	NEWTON	NJ		09/29/2025		1,503		(36)			(36)		1,467	1,467			
100211968	ROWLAND HEIGHTS	CA		05/22/2025		2,767		(3)			(3)		2,764	2,764			
100151598	LATHROP	CA		05/10/2024		1,495		(28)			(28)		1,467	1,467			
100088932	CUDJOE KEY	FL		11/15/2022		284		16			16		300	300			
100133447	ONTARIO	CA		10/19/2023		6,017		(17)			(17)		6,000	6,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100281983	BUENA PARK	CA		02/27/2026		6,248		(168)			(168)		6,080	6,080			
100283300	PHOENIX	AZ		03/11/2026		1,686		(5)			(5)		1,681	1,681			
100283508	BELLFLOWER	CA		03/11/2026		1,051		(11)			(11)		1,040	1,040			
100281959	SAN DIMAS	CA		02/27/2026		999		(32)			(32)		967	967			
100283941	SALINAS	CA		03/23/2026		1,465		(24)			(24)		1,441	1,441			
100271834	NORFOLK	VA		12/30/2025		1,877		69			69		1,946	1,946			
100246500	IVINS	UT		10/10/2025		4,161		(115)			(115)		4,046	4,046			
100254508	HEBO	OR		11/07/2025		1,436		(48)			(48)		1,388	1,388			
100136387	INDEPENDENCE	MO		11/20/2023		1,820		142			142		1,962	1,962			
100136391	INDEPENDENCE	MO		11/20/2023		1,820		142			142		1,962	1,962			
100253593	SANTA FE	NM		10/30/2025		1,597		(54)			(54)		1,543	1,543			
100164579	LYNNWOOD	WA		08/21/2024		1,692		(8)			(8)		1,684	1,684			
100268387	BARNSTEAD	NH		12/29/2025		1,400		(30)			(30)		1,370	1,370			
100272152	NEW BEDFORD	MA		01/08/2026		1,965		(19)			(19)		1,946	1,946			
100129963	FARMINGDALE	NY		09/27/2023		1,224		(44)			(44)		1,180	1,180			
100236803	YONKERS	NY		09/12/2025		1,416		(43)			(43)		1,373	1,373			
100164257	MAPLE VALLEY	WA		08/21/2024		1,536		(10)			(10)		1,526	1,526			
100238034	ELIZABETH	NJ		10/03/2025		13,359		76			76		13,435	13,435			
100148523	SEDONA	AZ		04/12/2024		1,473		(23)			(23)		1,450	1,450			
100253312	FRANKLIN	TN		10/30/2025		1,525		(50)			(50)		1,475	1,475			
100216292	ASHBURN	VA		06/20/2025		4,390		(112)			(112)		4,278	4,278			
100147747	GLENDALE	AZ		04/08/2024		1,488		(14)			(14)		1,474	1,474			
100272683	JURUPA VALLEY	CA		01/09/2026		1,388		(62)			(62)		1,326	1,326			
100277083	MINNEAPOLIS	MN		02/06/2026		1,418		(59)			(59)		1,359	1,359			
100276554	CORPUS CHRISTI	TX		01/28/2026		1,936		(73)			(73)		1,863	1,863			
100177629	WESTMINSTER	MD		01/16/2025		1,770		(25)			(25)		1,745	1,745			
100079494	MATTHEWS	NC		04/08/2022		3,223		280			280		3,503	3,503			
100282299	EAST FALMOUTH	MA		02/27/2026		1,657		(7)			(7)		1,650	1,650			
100277373	LANHAM	MD		02/12/2026		1,452		(25)			(25)		1,427	1,427			
100255561	BILLERICA	MA		11/24/2025		1,622		(48)			(48)		1,574	1,574			
100235360	LOS ANGELES	CA		08/29/2025		649		(29)			(29)		620	620			
100071553	NORTHRIDGE	CA		10/14/2021		3,606		(38)			(38)		3,568	3,568			
100210083	HENDERSON	NV		05/07/2025		8,627		182			182		8,809	8,809			
5.00007E+11	UTRECHT	NLD		09/30/2025		59							59		(59)		(59)
100135308	ORLANDO	FL		11/13/2023		406							406			(406)	(406)
100210481	HILLSBORO	OR		05/12/2025		1,593		(39)			(39)		1,554	1,554			
100228664	OCEAN CITY	MD		08/11/2025		1,946		(54)			(54)		1,892	1,892			
100228569	LAKEWOOD	NJ		08/11/2025		1,452		(37)			(37)		1,415	1,415			
100156500	NEWARK	NJ		06/24/2024		1,645		4			4		1,649	1,649			
100218608	SEATTLE	WA		06/27/2025		1,458		(25)			(25)		1,433	1,433			
100228603	RENO	NV		08/11/2025		1,488		(36)			(36)		1,452	1,452			
100219236	WESTLAKE VILLAGE	CA		06/30/2025		2,128		(77)			(77)		2,051	2,051			
100238616	FORT MILL	SC		09/19/2025		1,276		(32)			(32)		1,244	1,244			
100272424	NORWOOD	MA		01/08/2026		1,638		(13)			(13)		1,625	1,625			
100209324	HOLLISTER	CA		04/29/2025		4,763		(104)			(104)		4,659	4,659			
100276555	MIAMI	FL		01/28/2026		3,158		(33)			(33)		3,125	3,125			
100154548	SANDY	UT		06/14/2024		1,530		(10)			(10)		1,520	1,520			
100171482	RENTON	WA		10/16/2024		1,693		(33)			(33)		1,660	1,660			
100087989	DAVIE	FL		10/25/2022		1,691		8			8		1,699	1,699			
100273262	MURRIETA	CA		01/16/2026		1,472		(70)			(70)		1,402	1,402			
100268966	FAIRHOPE	AL		12/29/2025		1,472		(36)			(36)		1,436	1,436			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100265384	LITTLEROCK	CA		12/19/2025		1,485		(49)			(49)		1,436	1,436			
100182230	NOKOMIS	FL		12/12/2024		2,497		166			166		2,663	2,663			
100117414	UPLAND	CA		07/20/2023		19,812		2,711			2,711		22,523	22,523			
100284688	MANHATTAN BEACH	CA		03/27/2026		1,000		(35)			(35)		965	965			
100268995	VAIL	CO		12/29/2025		1,574		(27)			(27)		1,547	1,547			
100138067	MONTCLAIR	CA		12/13/2023		1,120		1			1		1,121	1,121			
100221452	LOS ANGELES	CA		07/22/2025		3,917		(110)			(110)		3,807	3,807			
100146886	PUNTA GORDA	FL		03/26/2024		1,421		2			2		1,423	1,423			
100205701	OAKHURST	NJ		04/14/2025		1,448		(42)			(42)		1,406	1,406			
100214086	SALINAS	CA		05/30/2025		1,334		(32)			(32)		1,302	1,302			
100273419	ASHTON	MD		01/21/2026		1,600		19			19		1,619	1,619			
100195554	CYPRESS	CA		02/24/2025		575,644		(16,711)			(16,711)		558,933	558,933			
100165983	ROSEMEAD	CA		09/06/2024		1,503		10			10		1,513	1,513			
100268251	PITTSBURG	CA		12/29/2025		1,666		(8)			(8)		1,658	1,658			
100216620	NORTH LOGAN	UT		06/23/2025		1,386		(29)			(29)		1,357	1,357			
100129409	MORRO BAY	CA		09/26/2023		1,933		(17)			(17)		1,916	1,916			
100160927	RENTON	WA		07/24/2024		1,912		(23)			(23)		1,889	1,889			
100216358	MELROSE	MA		06/20/2025		1,440		(17)			(17)		1,423	1,423			
100246911	FONTANA	CA		10/17/2025		950		(45)			(45)		905	905			
100150542	LOWELL	MA		05/03/2024		2,024		(10)			(10)		2,014	2,014			
100147790	MONROVIA	CA		04/08/2024		1,619		(32)			(32)		1,587	1,587			
100265423	NORTHRIDGE	CA		12/19/2025		1,407		(64)			(64)		1,343	1,343			
100220523	ENTERPRISE	OR		07/15/2025		1,527		(34)			(34)		1,493	1,493			
100229003	LAKEWOOD RANCH	FL		08/14/2025		2,305		(59)			(59)		2,246	2,246			
100282094	YUBA CITY	CA		02/27/2026		983		(41)			(41)		942	942			
100192755	OCEANSIDE	CA		02/10/2025		1,641		13			13		1,654	1,654			
100243765	SYLMAR	CA		09/29/2025		1,135		(54)			(54)		1,081	1,081			
100143247	NAPA	CA		02/16/2024		1,518		(26)			(26)		1,492	1,492			
100162475	COACHELLA	CA		08/07/2024		1,362		(60)			(60)		1,302	1,302			
100149504	SANTA ANA	CA		04/26/2024		1,378		(37)			(37)		1,341	1,341			
100212245	SKOKIE	IL		05/27/2025		1,407		(42)			(42)		1,365	1,365			
100204931	PANAMA CITY BEACH	FL		04/10/2025		1,272		(42)			(42)		1,230	1,230			
100165669	FAIR OAKS	CA		10/04/2024		4,996		(212)			(212)		4,784	4,784			
100164612	SALUDA	NC		08/21/2024		1,412		18			18		1,430	1,430			
100076839	MIAMI	FL		01/10/2022		3,325		(36)			(36)		3,289	3,289			
100175241	NORTH CAPE MAY	NJ		11/05/2024		1,614		(30)			(30)		1,584	1,584			
100109026	LAKE STEVENS	WA		05/31/2023		2,117		(34)			(34)		2,083	2,083			
100065453	WASHINGTON	DC		07/28/2021		3,549		1			1		3,550	3,550			
100165840	N LAS VEGAS	NV		08/29/2024		785		(18)			(18)		767	767			
100144357	NASHVILLE	TN		03/07/2024		1,528		(27)			(27)		1,501	1,501			
100100443	YONKERS	NY		04/27/2023		3,508		86			86		3,594	3,594			
100229078	CAMBRIA	CA		08/14/2025		1,374		(28)			(28)		1,346	1,346			
100213967	ONTARIO	CA		05/29/2025		1,441		(43)			(43)		1,398	1,398			
100273205	KAILUA KONA	HI		01/16/2026		1,617		(36)			(36)		1,581	1,581			
100277631	WAILUKU	HI		02/17/2026		1,276		(51)			(51)		1,225	1,225			
100166963	SAN FRANCISCO	CA		09/13/2024		1,568		(37)			(37)		1,531	1,531			
100245843	LAS VEGAS	NV		10/17/2025		1,395		(44)			(44)		1,351	1,351			
100199294	SAN ANTONIO	TX		03/05/2025		1,420		(50)			(50)		1,370	1,370			
100082220	SAYULITA	MEX		04/14/2022		2,274							2,274	2,274			
100133440	SUNNYVALE	TX		10/19/2023		1,477		(36)			(36)		1,441	1,441			
100229210	LAKEMONT	GA		08/13/2025		92,560		(1,453)			(1,453)		91,107	91,107			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219862	PHOENIX	AZ		07/08/2025		1,518		(5)			(5)		1,513	1,513			
100173325	MONTEBELLO	CA		10/30/2024		1,691		(34)			(34)		1,657	1,657			
100189141	BETHEL	ME		01/13/2025		1,463		(27)			(27)		1,436	1,436			
100255042	BRENTWOOD	CA		11/19/2025		1,473		(51)			(51)		1,422	1,422			
100221211	PETALUMA	CA		07/21/2025		1,460		(30)			(30)		1,430	1,430			
100209668	BRONX	NY		05/02/2025		1,447		(60)			(60)		1,387	1,387			
100214020	KEY LARGO	FL		05/29/2025		1,533		(32)			(32)		1,501	1,501			
100142530	PORT ARANSAS	TX		02/08/2024		1,495		(36)			(36)		1,459	1,459			
100204925	SACRAMENTO	CA		04/10/2025		1,294		(38)			(38)		1,256	1,256			
100213750	LOS ANGELES	CA		05/29/2025		1,267		(59)			(59)		1,208	1,208			
100284678	PALMDALE	CA		03/27/2026		890		(38)			(38)		852	852			
100243290	SCROGGINS	TX		09/26/2025		4,239		(126)			(126)		4,113	4,113			
100169314	MANHASSET	NY		09/27/2024		1,459		(50)			(50)		1,409	1,409			
100159049	PHOENIX	AZ		08/15/2024		1,624		(31)			(31)		1,593	1,593			
100132465	GAITHERSBURG	MD		11/03/2023		1,523		17			17		1,540	1,540			
100087334	BAKERSFIELD	CA		10/25/2022		3,257		210			210		3,467	3,467			
100166086	BALD HEAD ISLAND	NC		09/09/2024		1,578		(32)			(32)		1,546	1,546			
100204840	LONG BEACH	CA		04/09/2025		970		(32)			(32)		938	938			
100267044	BIG BEAR LAKE	CA		12/23/2025		1,621		(39)			(39)		1,582	1,582			
100186366	PHOENIX	AZ		12/30/2024		1,414		(35)			(35)		1,379	1,379			
100247119	SANTA FE SPRINGS	CA		10/23/2025		1,346		(52)			(52)		1,294	1,294			
100221278	GAINESVILLE	VA		07/22/2025		1,911		(33)			(33)		1,878	1,878			
100272917	BAY SHORE	NY		01/15/2026		1,359		(27)			(27)		1,332	1,332			
100143787	HOMESTEAD	FL		02/28/2024		1,184		(39)			(39)		1,145	1,145			
100247581	WAXHAW	NC		10/29/2025		1,395		(36)			(36)		1,359	1,359			
100179440	PITTSBURG	CA		11/21/2024		1,836		50			50		1,886	1,886			
100215841	WINOOSKI	VT		06/12/2025		1,489		(14)			(14)		1,475	1,475			
100253475	BOSTON	MA		10/30/2025		1,419		(51)			(51)		1,368	1,368			
100218767	SAINT SIMONS ISLAND	GA		06/27/2025		1,478		(23)			(23)		1,455	1,455			
100268366	NASHVILLE	TN		12/29/2025		1,601		(24)			(24)		1,577	1,577			
100202465	SOUTHERN SHORES	NC		03/21/2025		1,297		(33)			(33)		1,264	1,264			
100268328	ASHBURNHAM	MA		12/29/2025		1,669		(14)			(14)		1,655	1,655			
100114558	OXNARD	CA		06/29/2023		1,622		(21)			(21)		1,601	1,601			
100244528	CHICAGO	IL		09/29/2025		1,504		(43)			(43)		1,461	1,461			
100246589	BRAINTREE	MA		10/15/2025		1,802		(3)			(3)		1,799	1,799			
100226688	PETALUMA	CA		07/30/2025		1,469		(39)			(39)		1,430	1,430			
100149159	CARSON	CA		04/22/2024		1,542		(15)			(15)		1,527	1,527			
100133137	COSTA MESA	CA		11/29/2023		1,487		24			24		1,511	1,511			
100202842	THOUSAND OAKS	CA		03/24/2025		1,334		(39)			(39)		1,295	1,295			
100158726	INDIO	CA		07/10/2024		1,439		(35)			(35)		1,404	1,404			
100255647	GRASONVILLE	MD		11/24/2025		1,789		(59)			(59)		1,730	1,730			
100236318	LOS ANGELES	CA		09/10/2025		1,311		(40)			(40)		1,271	1,271			
100238906	HUDDLESTON	VA		09/23/2025		1,271		(31)			(31)		1,240	1,240			
100283431	HOWELL	NJ		03/11/2026		1,017		(24)			(24)		993	993			
100168616	CORONA	CA		09/25/2024		1,572		(29)			(29)		1,543	1,543			
100100784	FAIRFAX	VA		04/28/2023		2,499		320			320		2,819	2,819			
4010049947	SALEM	NJ		05/31/2023		1,456		(44)			(44)		1,412	1,412			
100215791	WORCESTER	MA		06/12/2025		1,474		(25)			(25)		1,449	1,449			
100254923	JACKSON	NJ		11/17/2025		1,648		(42)			(42)		1,606	1,606			
100214946	MIAMI	FL		06/11/2025		1,406		(34)			(34)		1,372	1,372			
100228210	OXNARD	CA		08/11/2025		1,388		(21)			(21)		1,367	1,367			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080431	HARBOR CITY	CA		03/10/2022		3,139		(42)			(42)		3,097	3,097			
100118109	RANCHO CUCAMONGA	CA		07/20/2023		23,663		1,425			1,425		25,088	25,088			
100198397	WHEATRIDGE	CO		02/28/2025		1,396		(38)			(38)		1,358	1,358			
100173503	LAKE ELSINORE	CA		10/29/2024		1,384		(52)			(52)		1,332	1,332			
100253918	CAMBRIA	CA		10/30/2025		1,486		(36)			(36)		1,450	1,450			
100211899	PIGEON FORGE	TN		05/19/2025		19,825		(336)			(336)		19,489	19,489			
100166335	LOS ANGELES	CA		10/24/2024		1,590		(56)			(56)		1,534	1,534			
100227940	LOS ANGELES	CA		08/04/2025		850		(40)			(40)		810	810			
100273808	ST PETERSBURG	FL		01/23/2026		1,192		(44)			(44)		1,148	1,148			
100180043	EASTON	MA		11/25/2024		1,566		(29)			(29)		1,537	1,537			
100188282	CHINO	CA		01/08/2025		1,650		(17)			(17)		1,633	1,633			
100117361	SAN LEANDRO	CA		07/20/2023		2,144		522			522		2,666	2,666			
100193468	CHITTENDEN	VT		02/10/2025		1,894		(34)			(34)		1,860	1,860			
100212497	SPARKS	NV		05/28/2025		4,720		(8)			(8)		4,712	4,712			
100135222	ASHLAND	VA		11/08/2023		2,009		(7)			(7)		2,002	2,002			
100197492	GONZALES	CA		02/26/2025		1,421		(40)			(40)		1,381	1,381			
100197568	STANDISH	ME		02/26/2025		1,357		(54)			(54)		1,303	1,303			
100271934	FAIRPLAY	CO		01/06/2026		2,846		(23)			(23)		2,823	2,823			
100221000	ROCKBRIDGE	OH		07/18/2025		1,355		(42)			(42)		1,313	1,313			
100182339	CLERMONT	FL		12/12/2024		4,905		(34)			(34)		4,871	4,871			
100282142	REHOBOTH BEACH	DE		02/27/2026		1,569		(67)			(67)		1,502	1,502			
100283513	POWAY	CA		03/13/2026		1,056		(33)			(33)		1,023	1,023			
100082843	KEY WEST	FL		05/17/2022		1,453		(47)			(47)		1,406	1,406			
100206421	MYRTLE BEACH	SC		04/22/2025		1,496		(39)			(39)		1,457	1,457			
100244590	LAKEWOOD RANCH	FL		09/29/2025		558		(23)	1		(24)		534	534			
100109100	TARPON SPRINGS	FL		06/05/2023		450		(4)			(4)		446	446			
100157412	LOS ANGELES	CA		02/20/2025		2,006		5			5		2,011	2,011			
100192372	LOS ANGELES	CA		02/05/2025		1,582		(42)			(42)		1,540	1,540			
100218962	LOS ANGELES	CA		06/27/2025		1,403		(28)			(28)		1,375	1,375			
100235324	LITCHFIELD PARK	AZ		08/29/2025		924		(32)			(32)		892	892			
100192368	CARSON	CA		02/05/2025		1,655		(22)			(22)		1,633	1,633			
100268351	LAKE ARROWHEAD	CA		12/29/2025		1,587		(29)			(29)		1,558	1,558			
100151813	ATLANTA	GA		05/10/2024		930		(34)			(34)		896	896			
100219003	LOS ANGELES	CA		06/27/2025		1,425		(16)			(16)		1,409	1,409			
100102896	DUCK KEY	FL		06/22/2023		1,509		(53)			(53)		1,456	1,456			
100228283	LOWELL	MA		08/11/2025		1,307		(56)			(56)		1,251	1,251			
100221562	FENTON	MI		07/22/2025		1,296		(40)			(40)		1,256	1,256			
100081417	FREMONT	CA		03/18/2022		3,237		78			78		3,315	3,315			
100192735	NORTH KINGSTOWN	RI		02/10/2025		1,323		(51)			(51)		1,272	1,272			
100139298	GARDENA	CA		12/28/2023		1,335		(30)			(30)		1,305	1,305			
100079955	PARK CITY	UT		04/25/2022		2,750		(19)			(19)		2,731	2,731			
100219345	PATERSON	NJ		06/30/2025		1,334		(34)			(34)		1,300	1,300			
100265442	GRANADA HILLS	CA		12/19/2025		970		(67)			(67)		903	903			
100220093	WEST CALDWELL	NJ		08/06/2025		386,824		(5,347)			(5,347)		381,477	381,477			
100110230	MOUNTAIN HOUSE	CA		06/30/2023		54,999		560			560		55,559	55,559			
100167000	LAKESIDE	CA		09/13/2024		2,176		(12)			(12)		2,164	2,164			
100128296	BIG BEAR CITY	CA		09/14/2023		1,557		(27)			(27)		1,530	1,530			
100086973	NEWARK	NJ		10/24/2022		1,523		(38)			(38)		1,485	1,485			
100149509	LOS ANGELES	CA		04/26/2024		1,577		(15)			(15)		1,562	1,562			
100235123	ORANGE	CA		08/28/2025		1,543		(30)			(30)		1,513	1,513			
100079871	SEATAC	WA		04/25/2022		2,537		(60)			(60)		2,477	2,477			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169531	BELLEVILLE	NJ		09/30/2024		1,557		(30)			(30)		1,527	1,527			
100159849	WELLINGTON	FL		08/16/2024		1,380		(51)			(51)		1,329	1,329			
100073534	VAN NUYS	CA		10/26/2021		3,510		(66)			(66)		3,444	3,444			
100178419	TWIN FALLS	ID		11/21/2024		837		(34)			(34)		803	803			
100272382	SALT LAKE CITY	UT		01/08/2026		1,203		(13)			(13)		1,190	1,190			
100218456	SPRINGFIELD	VA		06/27/2025		1,408		(24)			(24)		1,384	1,384			
100192982	CRANE HILL	AL		02/10/2025		1,386		(11)			(11)		1,375	1,375			
100190121	JACKSON	NJ		01/21/2025		1,524		(21)			(21)		1,503	1,503			
100173109	DURANGO	CO		10/30/2024		1,853		(3)			(3)		1,850	1,850			
100239000	SANDPOINT	ID		09/23/2025		1,389		(33)			(33)		1,356	1,356			
100218765	ELLIJAY	GA		06/27/2025		1,473		(19)			(19)		1,454	1,454			
100236264	ALPHARETTA	GA		09/10/2025		1,189		(40)			(40)		1,149	1,149			
100218661	INDIO	CA		06/27/2025		1,333		(38)			(38)		1,295	1,295			
100246120	MISSION VIEJO	CA		10/08/2025		1,538		(69)			(69)		1,469	1,469			
100119851	GARDENA	CA		08/10/2023		2,201		(42)			(42)		2,159	2,159			
100166316	TRUMBULL	CT		10/23/2024		1,317		(49)			(49)		1,268	1,268			
100167787	LAKE HAVASU CITY	AZ		09/19/2024		1,479		(42)			(42)		1,437	1,437			
100203583	ARELY	AL		03/26/2025		3,098		(45)			(45)		3,053	3,053			
100190085	SEATTLE	WA		01/21/2025		1,554		(18)			(18)		1,536	1,536			
100068167	SAN JOSE	CA		08/25/2021		3,363		(30)			(30)		3,333	3,333			
100167068	POTTSTOWN	PA		09/13/2024		1,733		(27)			(27)		1,706	1,706			
100180084	SUN VALLEY	CA		12/30/2024		1,416		(64)			(64)		1,352	1,352			
100130345	STUART	FL		09/28/2023		1,155		(29)			(29)		1,126	1,126			
100138262	KING CITY	CA		12/15/2023		413		2			2		415	415			
100191240	BRIDGEWATER	MA		01/29/2025		1,821		(43)			(43)		1,778	1,778			
100235055	DARTMOUTH	MA		08/28/2025		1,346		(47)			(47)		1,299	1,299			
100209917	PHOENIX	AZ		06/11/2025		1,405		(46)			(46)		1,359	1,359			
100268362	TRAVERSE CITY	MI		12/29/2025		1,607		(24)			(24)		1,583	1,583			
100065287	LOS ANGELES	CA		07/28/2021		3,234		(58)			(58)		3,176	3,176			
100065288	LOS ANGELES	CA		07/28/2021		3,234		(58)			(58)		3,176	3,176			
100065404	LOS ANGELES	CA		07/28/2021		3,234		(58)			(58)		3,176	3,176			
100129675	LYNN	MA		09/29/2023		1,581		(19)			(19)		1,562	1,562			
100210124	BRADENTON	FL		05/07/2025		1,740		43			43		1,783	1,783			
100173495	NORTHBOROUGH	MA		10/29/2024		1,359		(61)			(61)		1,298	1,298			
100193520	CHESTNUT RIDGE	NY		02/10/2025		1,499		(33)			(33)		1,466	1,466			
100189393	SAN CLEMENTE	CA		01/14/2025		1,591		(19)			(19)		1,572	1,572			
100206854	DISCOVERY BAY	CA		04/24/2025		1,319		(46)			(46)		1,273	1,273			
100219545	TOMS RIVER	NJ		07/07/2025		1,345		(38)			(38)		1,307	1,307			
100236986	SARASOTA	FL		09/12/2025		1,533		(5)			(5)		1,528	1,528			
100173275	CEDAREDGE	CO		10/30/2024		1,623		(20)			(20)		1,603	1,603			
100176646	ELIZABETH	NJ		11/15/2024		1,906		(31)			(31)		1,875	1,875			
100179465	SEATTLE	WA		11/21/2024		1,209		3	2		1		1,210	1,210			
100149415	WESTON	FL		04/24/2024		1,654		(24)			(24)		1,630	1,630			
100216231	PARKER	AZ		06/20/2025		79,384		(1,963)			(1,963)		77,421	77,421			
100214940	SAN DIEGO	CA		06/11/2025		1,245		(53)			(53)		1,192	1,192			
100079129	ESCONDIDO	CA		02/24/2022		3,162		34			34		3,196	3,196			
100213720	EL CAJON	CA		05/29/2025		1,365		(61)			(61)		1,304	1,304			
100210748	CASTLE ROCK	CO		05/15/2025		1,338		(34)			(34)		1,304	1,304			
100117128	GREAT NECK	NY		07/20/2023		2,190		353			353		2,543	2,543			
100132284	SHANDAKEN	NY		10/13/2023		1,644		18			18		1,662	1,662			
100198385	NORTH MYRTLE BEACH	SC		02/28/2025		1,032		(10)	1		(11)		1,021	1,021			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218740	BIG PINE KEY	FL		06/27/2025		1,687		(49)			(49)		1,638	1,638			
100209323	NATIONAL CITY	CA		04/29/2025		1,486		(26)			(26)		1,460	1,460			
100120479	EL SEGUNDO	CA		08/18/2023		1,595		(22)			(22)		1,573	1,573			
100152990	SAN ANTONIO	TX		06/27/2024		1,308		(24)			(24)		1,284	1,284			
100261497	RIVERSIDE	CA		12/12/2025		4,124		(65)			(65)		4,059	4,059			
100174381	ROCKPORT	TX		10/31/2024		1,450		(40)			(40)		1,410	1,410			
100182458	GARFIELD	NJ		12/12/2024		1,561		(16)			(16)		1,545	1,545			
100246541	NAPLES	FL		10/10/2025		1,548		(61)			(61)		1,487	1,487			
100201212	STANWOOD	WA		03/12/2025		1,301		(50)			(50)		1,251	1,251			
100216656	HIALEAH	FL		06/23/2025		1,786		(19)			(19)		1,767	1,767			
100128456	NATIONAL CITY	CA		09/15/2023		1,430		(22)			(22)		1,408	1,408			
100139517	WARRENTON	VA		12/28/2023		1,157		(34)			(34)		1,123	1,123			
100215698	WOODSTOCK	NY		06/13/2025		1,309		(46)			(46)		1,263	1,263			
100212308	WOODLAND	CA		05/28/2025		1,414		(47)			(47)		1,367	1,367			
100210645	MIAMI	FL		05/15/2025		1,462		(62)			(62)		1,400	1,400			
100210716	NEW HYDE PARK	NY		05/15/2025		1,461		(61)			(61)		1,400	1,400			
100209369	LAKEWOOD	NJ		04/29/2025		1,430		(30)			(30)		1,400	1,400			
100277384	EL CAJON	CA		02/12/2026		1,546		(22)			(22)		1,524	1,524			
100166028	SAN FERNANDO	CA		09/06/2024		1,073		(21)			(21)		1,052	1,052			
100245929	MERCED	CA		11/06/2025		1,597		(16)			(16)		1,581	1,581			
100057923	LONG BEACH	CA		06/30/2021		3,516		(56)			(56)		3,460	3,460			
100120980	BUSHNELL	FL		08/30/2023		1,537		(12)			(12)		1,525	1,525			
4010059015	ST. LOUIS	MO		10/27/2023		1,242		(20)			(20)		1,222	1,222			
100118971	JURUPA VALLEY	CA		07/27/2023		1,634		(15)			(15)		1,619	1,619			
100142842	SUN VALLEY	CA		02/09/2024		4,122		(63)			(63)		4,059	4,059			
100080751	RIVERBANK	CA		03/10/2022		2,664		(50)			(50)		2,614	2,614			
100205116	LANCASTER	CA		04/11/2025		1,132		(53)			(53)		1,079	1,079			
100179639	HAYWARD	CA		11/21/2024		1,408		(39)			(39)		1,369	1,369			
100210637	LOXAHATCHEE	FL		05/15/2025		3,258		(85)			(85)		3,173	3,173			
100203092	SILVER SPRING	MD		04/25/2025		1,523		(20)			(20)		1,503	1,503			
100080795	AMERICAN FORK	UT		03/15/2022		2,043		(68)			(68)		1,975	1,975			
100212399	TUJUNGA AREA LOS ANGELES	CA		05/28/2025		1,565		2			2		1,567	1,567			
100185205	CORAL SPRINGS	FL		01/24/2025		1,374		(59)			(59)		1,315	1,315			
100108898	TRACY	CA		05/31/2023		2,198		(19)			(19)		2,179	2,179			
100203924	MARATHON	FL		03/28/2025		1,477		(50)			(50)		1,427	1,427			
100277186	SARASOTA	FL		02/10/2026		1,620		(50)			(50)		1,570	1,570			
100283964	LADERA RANCH	CA		03/23/2026		1,037		(31)			(31)		1,006	1,006			
100158421	WILDOMAR	CA		07/10/2024		1,177		(56)			(56)		1,121	1,121			
100229943	RIVERSIDE	CA		08/20/2025		1,492							1,492	1,492			
100170414	MIAMI	FL		10/09/2024		1,501		(9)			(9)		1,492	1,492			
100153919	DAVENPORT	FL		06/05/2024		4,718		255			255		4,973	4,973			
100219561	EDMONDS	WA		07/07/2025		1,360		(39)			(39)		1,321	1,321			
100238997	PORTSMOUTH	RI		09/23/2025		1,245		(49)			(49)		1,196	1,196			
100193512	NASHUA	NH		02/10/2025		1,494		(9)			(9)		1,485	1,485			
100195577	RIVERSIDE	CA		02/24/2025		1,363		(42)			(42)		1,321	1,321			
100110439	SCOTTSDALE	AZ		06/30/2023		1,563		(28)			(28)		1,535	1,535			
100268756	LYNN	MA		12/29/2025		2,048		(51)			(51)		1,997	1,997			
100209493	RENO	NV		05/01/2025		1,525		(33)			(33)		1,492	1,492			
100142150	WINTER PARK	FL		02/29/2024		1,098		(38)			(38)		1,060	1,060			
100088306	BUDA	TX		11/10/2022		1,369		(44)			(44)		1,325	1,325			
100198225	HURRICANE	UT		02/28/2025		1,380		(28)			(28)		1,352	1,352			

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100191203	ATLANTA	GA		01/29/2025		1,365		(13)			(13)		1,352	1,352			
100192221	CLIFTON	NJ		01/31/2025		1,634		(17)			(17)		1,617	1,617			
100181233	LAWRENCE	MA		12/06/2024		1,221		(34)			(34)		1,187	1,187			
5.00006E+11	BUSSUM	NLD		04/30/2025		60							60		(60)		(60)
100204743	SACRAMENTO	CA		04/10/2025		1,066		(23)			(23)		1,043	1,043			
100151739	LUNENBURG	MA		05/10/2024		4,717		(11)			(11)		4,706	4,706			
100140775	EDISON	NJ		01/22/2024		2,780		(25)			(25)		2,755	2,755			
100186027	SAN DIEGO	CA		01/31/2025		1,612		13			13		1,625	1,625			
100277559	CAPE ELIZABETH	ME		02/13/2026		1,534		(34)			(34)		1,500	1,500			
100181306	DUMONT	NJ		12/06/2024		1,292		(46)			(46)		1,246	1,246			
100153723	BRADENTON	FL		07/11/2024		1,347		8			8		1,355	1,355			
100177391	DACULA	GA		01/16/2025		1,120		(52)			(52)		1,068	1,068			
100268326	OCEANSIDE	CA		12/29/2025		1,647		(12)			(12)		1,635	1,635			
100076846	IRVINE	CA		12/27/2021		2,778		(120)			(120)		2,658	2,658			
100236269	SEMINOLE	FL		09/10/2025		1,284		(48)			(48)		1,236	1,236			
100191216	MESA	AZ		01/29/2025		1,513		(27)			(27)		1,486	1,486			
100156357	MIAMI	FL		07/25/2024		1,436		(50)			(50)		1,386	1,386			
100178425	BRADENTON	FL		11/21/2024		1,284		(39)			(39)		1,245	1,245			
100141842	NORCO	CA		03/27/2024		1,316		(26)			(26)		1,290	1,290			
100117379	LA PUENTE AREA	CA		07/20/2023		2,972		35			35		3,007	3,007			
100132453	SAN JOSE	CA		11/03/2023		1,513		67			67		1,580	1,580			
100246239	NAPLES	FL		10/08/2025		1,510		(61)			(61)		1,449	1,449			
100188957	LOS ANGELES	CA		01/09/2025		1,430		(37)			(37)		1,393	1,393			
100194305	LAS VEGAS	NV		02/14/2025		3,298		(129)			(129)		3,169	3,169			
100208992	CARPINTERIA	CA		04/29/2025		1,455		(58)			(58)		1,397	1,397			
100153832	SEFFNER	FL		07/10/2024		10		(10)			(10)						
100080344	MILLBRAE	CA		02/28/2022		3,089		17			17		3,106	3,106			
100193397	SEASIDE HEIGHTS	NJ		02/10/2025		1,557		36			36		1,593	1,593			
100257000	TAHOE CITY	CA		11/26/2025		1,455		(54)			(54)		1,401	1,401			
100192484	LA HABRA	CA		02/07/2025		1,439		(13)			(13)		1,426	1,426			
100177308	PHOENIX	AZ		01/16/2025		1,523		(44)			(44)		1,479	1,479			
100201883	DOWNEY	CA		03/18/2025		1,296		(42)			(42)		1,254	1,254			
100109581	SALINAS	CA		06/14/2023		3,625		(56)			(56)		3,569	3,569			
100065756	SAN FRANCISCO	CA		07/28/2021		4,191		(27)			(27)		4,164	4,164			
100078207	MCKINNEY	TX		02/10/2022		2,715		(126)			(126)		2,589	2,589			
100255679	BUENA VISTA	CO		11/24/2025		1,546		(33)			(33)		1,513	1,513			
100216475	DENVER	CO		06/23/2025		4,129		(122)	13		(135)		3,994	3,994			
100169881	MIAMI	FL		11/08/2024		1,263		(59)			(59)		1,204	1,204			
100190715	WAKE FOREST	NC		01/27/2025		1,491		(31)			(31)		1,460	1,460			
100116553	SAN ANTONIO	TX		07/20/2023		1,851		210			210		2,061	2,061			
100147735	KAILUA-KONA	HI		04/08/2024		1,582		(19)			(19)		1,563	1,563			
100116624	SAN DIMAS	CA		07/20/2023		2,983		42			42		3,025	3,025			
100171403	NEWARK	NJ		10/16/2024		1,640		(33)			(33)		1,607	1,607			
100159313	NORTH MASSAPEQUA	NY		07/15/2024		1,421		(26)			(26)		1,395	1,395			
100160892	GARDEN VALLEY	ID		07/24/2024		1,581		(23)			(23)		1,558	1,558			
100202913	TEAGUE	TX		03/24/2025		1,435		(29)			(29)		1,406	1,406			
100078768	SPRING VALLEY	CA		01/31/2022		3,312		(15)			(15)		3,297	3,297			
100188707	BROKEN BOW	OK		01/09/2025		1,473		(14)			(14)		1,459	1,459			
100216121	COLOMA	MI		06/17/2025		1,442		(31)			(31)		1,411	1,411			
100079411	PORTER RANCH	CA		03/17/2022		3,068		42			42		3,110	3,110			
100201110	STANTON	CA		03/12/2025		1,431		(49)			(49)		1,382	1,382			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149013	BEND	OR		04/19/2024		717		(20)			(20)		697	697			
100148260	WEST NEW YORK	NJ		04/12/2024		1,488		(30)			(30)		1,458	1,458			
100190136	TRACY	CA		01/21/2025		1,048		(16)	1		(17)		1,031	1,031			
100119419	AROMAS	CA		07/31/2023		1,531		13			13		1,544	1,544			
100193712	MIAMI	FL		02/10/2025		624		(22)			(22)		602	602			
100136759	NEWARK	NJ		11/27/2023		1,125		(20)			(20)		1,105	1,105			
100191065	SAN ANTONIO	TX		01/29/2025		1,423		(45)			(45)		1,378	1,378			
100220058	SAN DIEGO	CA		07/30/2025		1,179		(55)			(55)		1,124	1,124			
100143619	CHICAGO HEIGHTS	IL		02/21/2024		15,411		(29)	23		(52)		15,359	1,384		(13,975)	(13,975)
100202839	OAK ISLAND	NC		03/24/2025		1,354		(47)			(47)		1,307	1,307			
100194785	SACRAMENTO	CA		02/21/2025		1,572		(18)			(18)		1,554	1,554			
100191289	POMONA	CA		01/30/2025		1,356		(33)			(33)		1,323	1,323			
100193550	SANTA CRUZ	CA		02/10/2025		5,000		(133)			(133)		4,867	4,867			
100206171	OCEAN CITY	NJ		04/16/2025		1,993		(37)			(37)		1,956	1,956			
100074368	RESEDA	CA		11/19/2021		3,139		(68)			(68)		3,071	3,071			
100167420	PORT HURON	MI		09/16/2024		1,960		(49)			(49)		1,911	1,911			
100216487	SOUTH LAKE TAHOE	CA		06/23/2025		2,696		(17)			(17)		2,679	2,679			
100130418	WOODBRIDGE	VA		09/28/2023		1,317		(30)			(30)		1,287	1,287			
100167539	CUMMING	GA		10/31/2024		1,354		(52)			(52)		1,302	1,302			
100200317	PORTLAND	OR		03/10/2025		955		(38)	1		(39)		916	916			
100129325	REHOBOTH BEACH	DE		09/25/2023		2,870		17			17		2,887	2,887			
100245820	WINTER GARDEN	FL		10/17/2025		1,472		(33)			(33)		1,439	1,439			
100181702	LOS ANGELES	CA		12/11/2024		1,009		(22)			(22)		987	987			
100175983	TEMECULA	CA		11/14/2024		1,780		7			7		1,787	1,787			
100205705	FONTANA	CA		04/14/2025		1,516		(31)			(31)		1,485	1,485			
100156239	BATTLE GROUND	WA		06/20/2024		1,103		(19)			(19)		1,084	1,084			
100076243	AUSTIN	TX		01/07/2022		3,162		(89)			(89)		3,073	3,073			
100268349	WEST DOVER	VT		12/29/2025		1,543		(33)			(33)		1,510	1,510			
100209759	SAN LUIS OBISPO	CA		05/05/2025		1,434		(44)			(44)		1,390	1,390			
100284529	KENNEBUNK	ME		03/26/2026		1,584		(30)			(30)		1,554	1,554			
100220786	BANNING	CA		07/18/2025		1,386		(53)			(53)		1,333	1,333			
4010046291	BEVERLY HILLS	FL		03/22/2023		1,510		(47)			(47)		1,463	1,463			
100182049	CHICAGO	IL		12/12/2024		21,399		593			593		21,992	21,992			
100115072	MANTECA	CA		07/14/2023		1,797		14			14		1,811	1,811			
100254402	MAMMOTH LAKES	CA		11/07/2025		1,466		(49)			(49)		1,417	1,417			
100226568	MORENO VALLEY	CA		07/30/2025		1,776		(78)			(78)		1,698	1,698			
100192999	INDIO	CA		02/10/2025		1,723		166			166		1,889	1,889			
100164973	YONKERS	NY		08/28/2024		1,319		(40)			(40)		1,279	1,279			
100186430	QUEEN CREEK	AZ		12/30/2024		1,609		1			1		1,610	1,610			
100215533	SIGNAL HILL	CA		06/11/2025		1,641		22			22		1,663	1,663			
100245005	UNION	MI		09/29/2025		1,392		(45)			(45)		1,347	1,347			
100148937	GRANBURY	TX		04/17/2024		4,845		(101)			(101)		4,744	4,744			
100228579	CHULA VISTA	CA		08/11/2025		1,495		(28)			(28)		1,467	1,467			
100057801	PALO ALTO	CA		06/30/2021		3,561		33			33		3,594	3,594			
100198536	CHESTER	MD		02/28/2025		1,378		(40)			(40)		1,338	1,338			
100229783	MILFORD	MA		08/18/2025		4,902		(101)			(101)		4,801	4,801			
100180676	POMONA	CA		11/26/2024		1,102		(38)			(38)		1,064	1,064			
100254857	TACOMA	WA		11/17/2025		1,478		(62)			(62)		1,416	1,416			
100151549	OVIEDO	FL		05/10/2024		1,463		(15)			(15)		1,448	1,448			
100144379	PURCELLVILLE	VA		03/07/2024		1,382		(34)			(34)		1,348	1,348			
100114556	SANDWICH	MA		06/29/2023		11,677		(90)			(90)		11,587	11,587			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117743	TAMPA	FL		07/20/2023		1,506		34			34		1,540	1,540			
100156686	MESA	AZ		06/24/2024		1,501		(27)			(27)		1,474	1,474			
100193533	STAMFORD	CT		02/10/2025		1,415		(25)			(25)		1,390	1,390			
100126297	BRONX	NY		08/30/2023		1,202		(46)			(46)		1,156	1,156			
100247340	TEWKSBURY	MA		10/24/2025		1,494		(45)			(45)		1,449	1,449			
100255773	MADEIRA BEACH	FL		11/24/2025		12,483		(284)			(284)		12,199	12,199			
100173010	HIALEAH	FL		10/25/2024		1,595		(48)			(48)		1,547	1,547			
100116362	REDWOOD CITY	CA		07/20/2023		2,911		1,439			1,439		4,350	4,350			
100214848	ROSLYN	NY		06/11/2025		3,631		(35)			(35)		3,596	3,596			
100110722	GEORGETOWN	TX		08/11/2023		1,339		(54)			(54)		1,285	1,285			
100163287	MORENO VALLEY	CA		08/13/2024		1,375		(35)			(35)		1,340	1,340			
100142427	RANDOLPH	MA		03/08/2024		1,368							1,368	1,368			
100151446	HOUSTON	TX		05/10/2024		1,533		4			4		1,537	1,537			
100218564	BRANSON WEST	MO		06/27/2025		1,326		(48)			(48)		1,278	1,278			
100116491	CELINA	TX		07/20/2023		1,817		294			294		2,111	2,111			
100272584	HICKORY HILLS	IL		01/08/2026		10,667		(381)			(381)		10,286	10,286			
100228370	SEASIDE HEIGHTS	NJ		08/11/2025		334,824		(17,582)			(17,582)		317,242	317,242			
100255786	CHICAGO	IL		11/24/2025		1,572		(47)			(47)		1,525	1,525			
100116154	SAN LORENZO	CA		07/20/2023		2,126		289			289		2,415	2,415			
100165963	FONTANA	CA		09/06/2024		1,438		(11)			(11)		1,427	1,427			
100194514	CASTRO VALLEY	CA		02/14/2025		1,464		(56)			(56)		1,408	1,408			
100180328	SAN ANTONIO	TX		11/25/2024		1,830		49			49		1,879	1,879			
100176223	CHULA VISTA	CA		12/20/2024		1,548		(48)			(48)		1,500	1,500			
100076801	CORONA	CA		12/27/2021		26,680		(690)			(690)		25,990	25,990			
100143516	NEWARK	NJ		02/21/2024		1,415		(29)			(29)		1,386	1,386			
100180459	MIAMI	FL		11/26/2024		1,544		(24)			(24)		1,520	1,520			
100255910	ARDMORE	OK		11/24/2025		1,242		(39)			(39)		1,203	1,203			
100148556	LAKEWOOD	NJ		04/12/2024		1,440		(9)			(9)		1,431	1,431			
100284936	MISSION VIEJO	CA		03/27/2026		1,024		(16)			(16)		1,008	1,008			
100169330	CAPE CORAL	FL		09/27/2024		1,341		(42)			(42)		1,299	1,299			
100116654	FOREST HILLS	NY		07/20/2023		2,237		932			932		3,169	3,169			
100142446	GREENVILLE	NC		03/08/2024		1,427		(28)			(28)		1,399	1,399			
4010061820	TRENTON	NJ		11/29/2023		1,219		(20)			(20)		1,199	1,199			
100215016	BIG BEAR LAKE	CA		06/11/2025		1,534		(49)			(49)		1,485	1,485			
100078744	SAN PABLO	CA		02/25/2022		2,969		(45)			(45)		2,924	2,924			
100159413	WOODSTOCK	MD		07/15/2024		1,299		(33)			(33)		1,266	1,266			
100201737	LOS ANGELES	CA		03/18/2025		12,403		(246)			(246)		12,157	12,157			
100116326	STATEN ISLAND	NY		07/20/2023		2,208		383			383		2,591	2,591			
100211750	SACRAMENTO	CA		05/19/2025		1,374		(25)			(25)		1,349	1,349			
100141080	NEWARK	NJ		01/30/2024		1,455		(38)			(38)		1,417	1,417			
100245402	MORRISTOWN	TN		10/06/2025		1,548		(61)			(61)		1,487	1,487			
100141084	NEWARK	NJ		01/30/2024		1,466		(39)			(39)		1,427	1,427			
100151831	CARSON	CA		05/10/2024		2,824		(32)			(32)		2,792	2,792			
100147348	THERMAL	CA		05/08/2024		1,063		(11)			(11)		1,052	1,052			
100086981	ONTARIO	CA		11/04/2022		1,856		(11)			(11)		1,845	1,845			
100120949	ORANGE BEACH	AL		08/30/2023		1,540		(1)			(1)		1,539	1,539			
100148596	DANIA BEACH	FL		04/12/2024		1,519		(22)			(22)		1,497	1,497			
100216606	JULIAN	CA		06/23/2025		1,554		29			29		1,583	1,583			
100188699	EAST STROUDSBURG	PA		01/09/2025		1,475		(18)			(18)		1,457	1,457			
100162868	SAGLE	ID		08/12/2024		1,409		(29)			(29)		1,380	1,380			
100139218	WEST ROXBURY	MA		12/28/2023		1,213		(35)			(35)		1,178	1,178			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157640	LA QUINTA	CA		06/28/2024		1,361		(35)			(35)		1,326	1,326			
100171590	AURORA	CO		10/16/2024		2,355		(14)			(14)		2,341	2,341			
100284789	MONTGOMERY	AL		03/27/2026		998		(9)			(9)		989	989			
100107957	JOSHUA TREE	CA		06/29/2023		1,528		(13)			(13)		1,515	1,515			
100175713	CARLSBAD	CA		11/12/2024		1,731		1			1		1,732	1,732			
100159325	FEDERAL WAY	WA		07/15/2024		1,602		(21)			(21)		1,581	1,581			
100149615	SPOKANE VALLEY	WA		04/26/2024		1,596		(12)			(12)		1,584	1,584			
100149616	SPOKANE VALLEY	WA		04/26/2024		1,596		(12)			(12)		1,584	1,584			
100149617	SPOKANE VALLEY	WA		04/26/2024		1,596		(12)			(12)		1,584	1,584			
100149618	SPOKANE VALLEY	WA		04/26/2024		1,596		(12)			(12)		1,584	1,584			
100117727	SAN LEANDRO	CA		07/20/2023		(597)							(597)	(597)			
100258346	LAGUNA HILLS	CA		12/05/2025		1,332		(47)			(47)		1,285	1,285			
100108932	RANCHO CUCAMONGA	CA		05/31/2023		1,797		(5)			(5)		1,792	1,792			
100161713	ROSEVILLE	CA		07/30/2024		1,429		(16)			(16)		1,413	1,413			
100227178	DUBLIN	VA		07/30/2025		904		(35)			(35)		869	869			
100234886	SPARKS	NV		08/28/2025		1,489		(38)			(38)		1,451	1,451			
100243329	SAN DIEGO	CA		09/26/2025		1,539		(20)			(20)		1,519	1,519			
100272840	HIGHLANDS RANCH	CO		01/13/2026		2,518		(67)			(67)		2,451	2,451			
100206692	DALLAS	TX		04/24/2025		1,262		10			10		1,272	1,272			
100176755	SURFSIDE BEACH	TX		11/15/2024		4,804		(97)			(97)		4,707	4,707			
100119339	PLANTATION	FL		07/31/2023		3,069		18			18		3,087	3,087			
100162080	KIHEI	HI		07/31/2024		1,978		(45)			(45)		1,933	1,933			
100283276	PHOENIX	AZ		03/11/2026		1,114		20			20		1,134	1,134			
100081377	SEASIDE PARK	NJ		03/18/2022		3,168		99			99		3,267	3,267			
100200418	LAS VEGAS	NV		03/10/2025		9,876		(288)			(288)		9,588	9,588			
100179496	MOUNTAIN HOUSE	CA		11/21/2024		1,710		(7)			(7)		1,703	1,703			
100193553	SANTA CRUZ	CA		02/10/2025		5,041		(134)			(134)		4,907	4,907			
100115884	ORLANDO	FL		07/20/2023		1,679		(24)			(24)		1,655	1,655			
100273967	SANTA MARIA	CA		01/26/2026		1,251		(51)			(51)		1,200	1,200			
100209244	SANTA ROSA	CA		04/29/2025		2,760		(50)			(50)		2,710	2,710			
100177667	SAINT GEORGE	ME		01/16/2025		1,200		(50)			(50)		1,150	1,150			
100226737	MOUNT PLEASANT	SC		07/30/2025		1,476		(35)			(35)		1,441	1,441			
100221183	VACAVILLE	CA		07/21/2025		1,477		(28)			(28)		1,449	1,449			
100277661	SHINGLE SPRINGS	CA		02/19/2026		1,672		(79)			(79)		1,593	1,593			
100200492	LOXAHATCHEE	FL		03/11/2025		1,720		94			94		1,814	1,814			
100133861	MADERA	CA		10/20/2023		583							583	583			
100283709	JURUPA VALLEY	CA		03/13/2026		984		(32)			(32)		952	952			
100195360	POMONA	CA		02/24/2025		1,383		(30)			(30)		1,353	1,353			
100181367	SOUTH GATE	CA		12/06/2024		2,062		24			24		2,086	2,086			
100189707	POST FALLS	ID		02/20/2025		984		(46)			(46)		938	938			
100134472	FORESTBURGH	NY		10/30/2023		1,117		(11)			(11)		1,106	1,106			
100199391	DEERFIELD BEACH	FL		03/05/2025		1,427		(42)			(42)		1,385	1,385			
100284916	REDINGTON BEACH	FL		03/27/2026		972		(31)			(31)		941	941			
100234787	OAKLAND	MD		08/28/2025		1,298		(42)			(42)		1,256	1,256			
100173318	DURANGO	CO		10/30/2024		1,428		(44)			(44)		1,384	1,384			
100215695	GARDEN GROVE	CA		06/13/2025		1,425		(45)			(45)		1,380	1,380			
100181323	HILLSBORO	OR		12/06/2024		1,131		(8)			(8)		1,123	1,123			
100110093	WEST MELBOURNE	FL		06/23/2023		1,704		(27)			(27)		1,677	1,677			
100117421	BAYONNE	NJ		07/20/2023		1,866		183			183		2,049	2,049			
100119356	WAKEFIELD	MA		07/31/2023		1,583		(16)			(16)		1,567	1,567			
100140410	DANIA BEACH	FL		01/18/2024		1,416		(32)			(32)		1,384	1,384			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255365	STERLING	VA		11/24/2025		1,259		(60)			(60)		1,199	1,199			
100171504	COLORADO SPRINGS	CO		10/16/2024		1,531		(40)			(40)		1,491	1,491			
100144489	PETALUMA	CA		04/26/2024		1,382		(60)			(60)		1,322	1,322			
100228598	KAPOLEI	HI		08/11/2025		1,785		105			105		1,890	1,890			
100141863	BURKE	VA		03/27/2024		1,255		(25)			(25)		1,230	1,230			
100167147	LOS BANOS	CA		09/13/2024		1,328		(46)			(46)		1,282	1,282			
100081388	BOISE	ID		03/18/2022		3,480		87			87		3,567	3,567			
100150623	MANASSAS	VA		05/03/2024		1,517		(33)			(33)		1,484	1,484			
100148895	HILLSIDE	NJ		04/17/2024		1,486		(28)			(28)		1,458	1,458			
100170486	PARAMOUNT	CA		10/09/2024		1,274		(78)			(78)		1,196	1,196			
100131616	KISSIMMEE	FL		10/06/2023		1,590		39			39		1,629	1,629			
100067635	OAKLAND	CA		09/23/2021		2,675		(44)			(44)		2,631	2,631			
100152585	DUCK KEY	FL		05/17/2024		1,393		23			23		1,416	1,416			
100220990	SAN FRANCISCO	CA		07/18/2025		3,117		(103)			(103)		3,014	3,014			
100255051	EULESS	TX		11/19/2025		2,496		(81)			(81)		2,415	2,415			
100219830	COLUMBUS	OH		07/08/2025		1,595		5			5		1,600	1,600			
100110569	MIAMI	FL		06/30/2023		1,656		(4)			(4)		1,652	1,652			
100211875	HARTSEL	CO		05/19/2025		977		(10)			(10)		967	967			
100238403	LEXINGTON	VA		09/19/2025		1,322		(36)			(36)		1,286	1,286			
100261127	HOBOKEN	NJ		12/05/2025		2,653		(52)			(52)		2,601	2,601			
100116754	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023		2,322		507			507		2,829	2,829			
100132340	BEAVERTON	OR		11/03/2023		1,106		112			112		1,218	1,218			
100175439	MIAMI	FL		12/23/2024		1,464		(22)			(22)		1,442	1,442			
100219412	SEATTLE	WA		07/07/2025		1,617		(20)			(20)		1,597	1,597			
100080454	OSPREY	FL		03/10/2022		2,278		(57)			(57)		2,221	2,221			
100156558	MARIETTA	GA		06/24/2024		10,252		(136)			(136)		10,116	10,116			
100221707	FRESNO	CA		07/25/2025		1,284		(60)			(60)		1,224	1,224			
100136863	STONY BROOK	NY		11/27/2023		1,462		6			6		1,468	1,468			
100214435	JOSHUA TREE	CA		06/02/2025		1,355		(20)			(20)		1,335	1,335			
100221616	GRESHAM	OR		07/22/2025		1,130		(41)			(41)		1,089	1,089			
100236278	SAN ANTONIO	TX		09/10/2025		52,852		(1,305)			(1,305)		51,547	51,547			
100142586	BERGENFIELD	NJ		02/08/2024		2,943		(58)			(58)		2,885	2,885			
100221809	LONG BEACH	CA		07/25/2025		881		(27)			(27)		854	854			
100283440	COLTON	CA		03/11/2026		2,020		(44)			(44)		1,976	1,976			
100149337	RIALTO	CA		04/24/2024		984		(27)	1		(28)		956	956			
100213978	PLACENTIA	CA		05/29/2025		1,687		16			16		1,703	1,703			
100171670	NORTHLAKE	TX		10/16/2024		1,449		(38)			(38)		1,411	1,411			
100102721	BUENA PARK	CA		06/22/2023		578		(12)			(12)		566	566			
100215870	CHICAGO	IL		06/12/2025		1,439		(19)			(19)		1,420	1,420			
100144077	NORTH WILDWOOD	NJ		03/07/2024		1,478		(19)			(19)		1,459	1,459			
100248882	PALM COAST	FL		10/29/2025		57,352		(1,991)			(1,991)		55,361	55,361			
100174713	MIAMI	FL		10/31/2024		1,427		(60)			(60)		1,367	1,367			
100137224	PANAMA CITY BEACH	FL		11/29/2023		2,762		(49)			(49)		2,713	2,713			
100190920	NATIONAL CITY	CA		01/28/2025		1,795		115			115		1,910	1,910			
100245410	DENVER	CO		10/06/2025		3,085		(99)			(99)		2,986	2,986			
100130232	COLORADO SPRINGS	CO		11/15/2023		1,341		(33)			(33)		1,308	1,308			
100229560	PEMBROKE PINES	FL		08/15/2025		1,278		(7)			(7)		1,271	1,271			
100215873	NATICK	MA		06/12/2025		1,648		25			25		1,673	1,673			
100245269	LAKE ARROWHEAD	CA		10/06/2025		33,969		(1,209)			(1,209)		32,760	32,760			
100079106	SUN VALLEY	CA		02/24/2022		2,995		(69)			(69)		2,926	2,926			
100272858	WASHINGTON	UT		01/15/2026		2,286		(88)			(88)		2,198	2,198			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100220630	LAKEWOOD	CO		07/17/2025		1,261		(59)			(59)		1,202	1,202			
100210594	SOUTH PADRE ISLAND	TX		05/15/2025		3,029		(113)			(113)		2,916	2,916			
100182636	CLEARWATER	FL		12/12/2024		1,137		54	2		52		1,189	1,189			
100169340	KINGSTON	TN		09/27/2024		1,524		(36)			(36)		1,488	1,488			
100159843	MIAMI	FL		08/16/2024		1,480		(55)			(55)		1,425	1,425			
100255642	BATON ROUGE	LA		11/24/2025		1,319		(35)			(35)		1,284	1,284			
100284039	PORTLAND	OR		03/24/2026		1,547		(39)			(39)		1,508	1,508			
100115277	PHILADELPHIA	PA		07/17/2023		1,422		(26)			(26)		1,396	1,396			
100201060	SAINT LOUIS	MO		03/12/2025		1,467		(29)			(29)		1,438	1,438			
100154149	SURPRISE	AZ		07/11/2024		1,496		12			12		1,508	1,508			
100247353	WILTON MANORS	FL		10/24/2025		1,502		(11)			(11)		1,491	1,491			
100235789	SARATOGA SPRINGS	UT		09/22/2025		44,288		(923)			(923)		43,365	43,365			
100189754	TYBEE ISLAND	GA		01/21/2025		1,538		(21)			(21)		1,517	1,517			
100235822	SANTA MARIA	CA		09/04/2025		1,492		(34)			(34)		1,458	1,458			
100088363	ROSEVILLE	CA		01/06/2023		1,410		(29)			(29)		1,381	1,381			
100254363	MARLBOROUGH	MA		11/07/2025		1,680		(70)			(70)		1,610	1,610			
100160170	KISSIMMEE	FL		07/18/2024		1,414		(30)			(30)		1,384	1,384			
100218666	CHICAGO	IL		06/27/2025		1,455		(19)			(19)		1,436	1,436			
100080428	GARDEN GROVE	CA		03/10/2022		2,899		11			11		2,910	2,910			
100068171	HAWTHORNE	CA		08/25/2021		3,406		(53)			(53)		3,353	3,353			
100268400	OCEAN VIEW	DE		12/29/2025		1,316		(50)			(50)		1,266	1,266			
100078703	WEST COVINA	CA		02/02/2022		3,156		12			12		3,168	3,168			
100110508	LOWELL	MA		06/30/2023		1,602		(14)			(14)		1,588	1,588			
100137969	WARREN	VT		12/13/2023		1,345		14			14		1,359	1,359			
100152831	MORENO VALLEY	CA		05/22/2024		1,372		(72)			(72)		1,300	1,300			
100254960	MESA	AZ		11/17/2025		1,702		(54)			(54)		1,648	1,648			
100175291	GREER	AZ		11/05/2024		1,749		(8)			(8)		1,741	1,741			
100154586	LA PUENTE	CA		06/14/2024		22,033		(256)			(256)		21,777	21,777			
100150186	MIAMI	FL		04/30/2024		1,222		(51)			(51)		1,171	1,171			
100102858	PORT SAINT JOE	FL		06/22/2023		1,885		122			122		2,007	2,007			
100117528	EL CAJON	CA		07/20/2023		1,949		60			60		2,009	2,009			
100116621	CHINO	CA		07/20/2023		3,077		214			214		3,291	3,291			
100236153	LAS VEGAS	NV		09/10/2025		1,294		(33)			(33)		1,261	1,261			
100171191	INCLINE VILLAGE	NV		11/22/2024		2,868		(19)			(19)		2,849	2,849			
100284935	EDEN	UT		03/27/2026		917		(24)			(24)		893	893			
100137472	LAKE ARROWHEAD	CA		01/11/2024		1,332		(45)			(45)		1,287	1,287			
100219247	DISCOVERY BAY	CA		06/30/2025		1,379		(46)			(46)		1,333	1,333			
100282090	ALBANY	GA		02/27/2026		1,011		(45)			(45)		966	966			
100258300	SAN JOSE	CA		12/05/2025		1,544		(28)			(28)		1,516	1,516			
100070401	AMERICAN CANYON	CA		09/23/2021		3,183		(27)			(27)		3,156	3,156			
100218583	MAMMOTH LAKES	CA		06/27/2025		1,419		(21)			(21)		1,398	1,398			
100185560	GARDEN CITY	UT		12/20/2024		1,517		(23)			(23)		1,494	1,494			
100201589	SEATTLE	WA		03/13/2025		1,116		(41)			(41)		1,075	1,075			
100101084	MIAMI BEACH	FL		04/28/2023		2,178		96			96		2,274	2,274			
100137713	MIAMI	FL		12/08/2023		1,609		22			22		1,631	1,631			
100192772	QUEEN CREEK	AZ		02/10/2025		991		(18)			(18)		973	973			
100114630	PARAMOUNT	CA		06/29/2023		1,590		(14)			(14)		1,576	1,576			
100171435	SEATTLE	WA		10/16/2024		1,547		(36)			(36)		1,511	1,511			
100100392	STATEN ISLAND	NY		04/27/2023		2,536		277			277		2,813	2,813			
100195402	SAINT GEORGE	UT		02/24/2025		1,206		(44)			(44)		1,162	1,162			
100247337	CUMMING	GA		10/24/2025		1,254		(59)			(59)		1,195	1,195			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220777	CAPE CORAL	FL		07/18/2025		1,438		(50)			(50)		1,388	1,388			
100131964	RIVERSIDE	CA		10/13/2023		1,539		(20)			(20)		1,519	1,519			
100148769	IRVINGTON	NJ		04/17/2024		1,369		(32)			(32)		1,337	1,337			
100268975	PLYMOUTH	MN		12/29/2025		1,354		(44)			(44)		1,310	1,310			
100191623	PACIFIC CITY	OR		01/31/2025		1,544		(29)			(29)		1,515	1,515			
100190841	LYNNFIELD	MA		01/27/2025		1,541		(6)			(6)		1,535	1,535			
100117545	GARDEN GROVE	CA		07/20/2023		3,148		185			185		3,333	3,333			
100214445	CANYON COUNTRY	CA		06/06/2025		1,302		(61)			(61)		1,241	1,241			
100189512	CORONA	CA		01/15/2025		1,132		(40)			(40)		1,092	1,092			
100244682	BONITA SPRINGS	FL		09/29/2025		1,575		(28)			(28)		1,547	1,547			
100076293	LAKE OSWEGO	OR		01/07/2022		3,181		(75)			(75)		3,106	3,106			
100235994	SEWICKLEY	PA		09/04/2025		1,527		(11)			(11)		1,516	1,516			
100108307	OAKLAND	CA		05/24/2023		1,234		(51)			(51)		1,183	1,183			
100271830	CLEARWATER	FL		12/30/2025		1,419		(50)			(50)		1,369	1,369			
100282128	MAPLE VALLEY	WA		02/27/2026		517		(21)			(21)		496	496			
100176133	LAVEEN	AZ		12/20/2024		3,546		(126)			(126)		3,420	3,420			
100272955	FORT MYERS	FL		01/15/2026		1,425		(47)			(47)		1,378	1,378			
100255764	CAPE CORAL	FL		11/24/2025		1,568		(44)			(44)		1,524	1,524			
100150463	SAN DIEGO	CA		05/03/2024		1,580		(22)			(22)		1,558	1,558			
100277486	PROVINCETOWN	MA		02/13/2026		1,615		(36)			(36)		1,579	1,579			
100134729	LOS ANGELES	CA		10/30/2023		1,381		(14)			(14)		1,367	1,367			
100238991	LITTLE EGG HARBOR TWP	NJ		09/23/2025		2,160		(87)			(87)		2,073	2,073			
100138136	SUWANEE	GA		12/14/2023		1,407		13			13		1,420	1,420			
100135445	NEWNAN	GA		11/13/2023		1,492		15			15		1,507	1,507			
100015824	LOS ANGELES	CA		02/27/2018		3,688		64			64		3,752	3,752			
100226899	SANTA ROSA	CA		07/30/2025		1,339		(49)			(49)		1,290	1,290			
100136921	MESA	AZ		11/28/2023		1,355		(9)			(9)		1,346	1,346			
100207134	LA MESA	CA		04/28/2025		10,647		348			348		10,995	10,995			
100221266	CONWAY	NH		07/21/2025		1,287		(2)			(2)		1,285	1,285			
100193334	KINGS BEACH	CA		02/10/2025		3,267		(24)			(24)		3,243	3,243			
4010060177	NEW ORLEANS	LA		02/29/2024		564,305		(16,021)			(16,021)		548,284	548,284			
100116726	SYLMAR	CA		07/20/2023		2,332		561			561		2,893	2,893			
100102623	MURRIETA	CA		06/22/2023		3,194		(117)			(117)		3,077	3,077			
100139666	LAS VEGAS	NV		12/28/2023		852		(36)			(36)		816	816			
100080483	VENTURA	CA		03/10/2022		2,669		(66)			(66)		2,603	2,603			
100235727	DENVER	CO		09/22/2025		1,465		(39)			(39)		1,426	1,426			
100254662	SAN LORENZO	CA		11/12/2025		1,484		(57)			(57)		1,427	1,427			
100103083	NEWARK	NJ		04/21/2023		1,489		(58)			(58)		1,431	1,431			
100215999	CROCKETT	CA		07/11/2025		1,286		(40)			(40)		1,246	1,246			
100147654	MIAMI	FL		04/04/2024		1,573		(2)			(2)		1,571	1,571			
100181197	POTOMAC	MD		12/06/2024		3,089		(4)			(4)		3,085	3,085			
100149544	OCEAN VIEW	DE		04/26/2024		1,762		(41)			(41)		1,721	1,721			
100272317	NAPLES	ME		01/08/2026		1,565		(33)			(33)		1,532	1,532			
100065849	PHOENIX	AZ		07/23/2021		3,196		(120)			(120)		3,076	3,076			
100244650	LA VERNIA	TX		09/29/2025		2,263		(74)			(74)		2,189	2,189			
100088327	STATEN ISLAND	NY		11/10/2022		4,217		99			99		4,316	4,316			
100102368	TOOELE	UT		06/07/2023		2,190		21			21		2,211	2,211			
100261404	SAN DIEGO	CA		12/08/2025		1,645		(40)			(40)		1,605	1,605			
100165033	LORTON	VA		08/28/2024		1,434		(35)			(35)		1,399	1,399			
100182513	LEHI	UT		12/12/2024		1,605		(9)			(9)		1,596	1,596			
100120760	ORANGE BEACH	AL		08/25/2023		1,277		8			8		1,285	1,285			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194262	MONMOUTH	OR		02/14/2025		1,478		(55)			(55)		1,423	1,423			
100254698	PATTERSON	CA		11/12/2025		1,312		(50)			(50)		1,262	1,262			
100228072	MORENO VALLEY	CA		08/07/2025		1,930		(89)			(89)		1,841	1,841			
100082603	FEDERAL WAY	WA		04/14/2022		2,837		(51)			(51)		2,786	2,786			
100083899	TACOMA	WA		07/12/2022		4,800		143			143		4,943	4,943			
100151265	MIRAMAR BEACH	FL		05/10/2024		1,694		(45)			(45)		1,649	1,649			
100115919	WINTHROP	MA		07/20/2023		2,086		(29)			(29)		2,057	2,057			
100243140	MIAMI	FL		09/26/2025		1,441		(40)			(40)		1,401	1,401			
100246933	PLANT CITY	FL		10/17/2025		1,452		(51)			(51)		1,401	1,401			
100128281	PHOENIX	AZ		09/14/2023		948		(13)			(13)		935	935			
100207354	HEMET	CA		04/29/2025		1,407		(47)			(47)		1,360	1,360			
100215649	LOS ANGELES	CA		06/13/2025		2,076		(72)			(72)		2,004	2,004			
100247619	NORRIDGE	IL		10/29/2025		1,446		(40)			(40)		1,406	1,406			
100171330	CANTON	TX		10/16/2024		1,107		(51)			(51)		1,056	1,056			
100235707	SAN TAN VALLEY	AZ		09/22/2025		1,488		(53)			(53)		1,435	1,435			
100156012	FARMINGDALE	NY		06/18/2024		931		(21)			(21)		910	910			
100204926	MIAMI	FL		04/10/2025		1,388		(31)			(31)		1,357	1,357			
100238940	LATHROP	CA		09/23/2025		1,491		(22)			(22)		1,469	1,469			
100179600	LATHROP	CA		11/21/2024		1,500		(28)			(28)		1,472	1,472			
100144066	RESEDA	CA		03/07/2024		1,486		(23)			(23)		1,463	1,463			
100194374	DALLAS	TX		02/14/2025		1,451		(50)			(50)		1,401	1,401			
100126315	NEWARK	NJ		08/30/2023		1,448		(62)			(62)		1,386	1,386			
100100666	SANTA CLARA	CA		04/28/2023		2,567		198			198		2,765	2,765			
100185620	WELLINGTON	FL		12/20/2024		1,062		(48)			(48)		1,014	1,014			
100152838	PERRIS	CA		05/22/2024		7,166		(217)			(217)		6,949	6,949			
100065424	HOLLISTER	CA		07/28/2021		3,329		(31)			(31)		3,298	3,298			
100283463	SEVIERVILLE	TN		03/11/2026		955		(26)			(26)		929	929			
100171185	LAKEWOOD	WA		11/22/2024		1,467		(24)			(24)		1,443	1,443			
100136021	CLOVIS	CA		11/16/2023		1,501		17			17		1,518	1,518			
100141621	CHICAGO	IL		01/30/2024		2,217		(36)			(36)		2,181	2,181			
100169887	NEWARK	NJ		11/08/2024		1,456		(28)			(28)		1,428	1,428			
100170094	MONTCLAIR	CA		10/08/2024		1,460		(45)			(45)		1,415	1,415			
100215483	SYLMAR	CA		06/12/2025		1,577		3			3		1,580	1,580			
100173120	FRANKLIN	TN		10/30/2024		1,543		(36)			(36)		1,507	1,507			
100226905	METHUEN	MA		07/30/2025		1,409		(34)			(34)		1,375	1,375			
100191805	CLIFTON	NJ		01/31/2025		1,253		6			6		1,259	1,259			
100245627	LEMON GROVE	CA		10/06/2025		1,466		(57)			(57)		1,409	1,409			
100101055	BROOKLYN	NY		04/28/2023		3,130		589			589		3,719	3,719			
100150505	JACKSONVILLE	FL		05/03/2024		1,714		25			25		1,739	1,739			
100115652	MOORPARK	CA		07/19/2023		1,348		(45)			(45)		1,303	1,303			
100102157	LOS ANGELES	CA		04/14/2023		1,278		(22)			(22)		1,256	1,256			
100210619	WOODSTOCK	GA		05/15/2025		1,419		(47)			(47)		1,372	1,372			
100195365	WESLEY CHAPEL	FL		02/24/2025		1,335		(24)			(24)		1,311	1,311			
100076746	TEMECULA	CA		12/30/2021		4,340		(101)			(101)		4,239	4,239			
100255833	PAWTUCKET	RI		11/24/2025		1,793		(44)			(44)		1,749	1,749			
100178389	WEST YARMOUTH	MA		11/21/2024		1,172		(20)			(20)		1,152	1,152			
100221245	CORONA	CA		07/21/2025		1,465		(26)			(26)		1,439	1,439			
100235792	MESA	AZ		09/04/2025		1,032		(35)			(35)		997	997			
100219821	NORTH WILDWOOD	NJ		07/08/2025		1,477		(29)			(29)		1,448	1,448			
100173940	JACKSONVILLE	FL		10/31/2024		4,862		(200)			(200)		4,662	4,662			
100277260	SELBYVILLE	DE		02/11/2026		4,611		(81)			(81)		4,530	4,530			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228234	PLANTATION	FL		08/11/2025		1,367		(48)			(48)		1,319	1,319			
100245892	COMMERCE	GA		10/24/2025		1,953		(42)			(42)		1,911	1,911			
100268958	COROLLA	NC		12/29/2025		1,530		(19)			(19)		1,511	1,511			
100265416	HIALEAH	FL		12/19/2025		2,947		(39)			(39)		2,908	2,908			
100102359	HACKENSACK	NJ		06/07/2023		10,984		(106)			(106)		10,878	10,878			
100245439	SEATTLE	WA		10/06/2025		1,397		(46)			(46)		1,351	1,351			
100238872	BRADENTON	FL		09/23/2025		1,087		(17)	2		(19)		1,068	1,068			
100068131	DALY CITY	CA		08/25/2021		3,198		(21)			(21)		3,177	3,177			
100074339	SAN LORENZO	CA		12/09/2021		3,775		(57)			(57)		3,718	3,718			
100057829	CONCORD	CA		06/30/2021		3,215		(79)			(79)		3,136	3,136			
100147739	TAMPA	FL		04/08/2024		1,418		(10)			(10)		1,408	1,408			
100127666	ORANGE BEACH	AL		09/08/2023		1,515		(29)			(29)		1,486	1,486			
100265471	HIGHLAND	CA		12/19/2025		1,250		(59)			(59)		1,191	1,191			
100132080	LOS ANGELES	CA		10/13/2023		1,522		(19)			(19)		1,503	1,503			
100108463	AUSTIN	TX		05/25/2023		1,395		(42)			(42)		1,353	1,353			
100169499	KENNEBUNKPORT	ME		09/30/2024		1,550		(9)			(9)		1,541	1,541			
100255830	PAWTUCKET	RI		11/24/2025		1,668		(41)			(41)		1,627	1,627			
100143944	BLOWING ROCK	NC		02/29/2024		1,364		(51)			(51)		1,313	1,313			
100193038	JASPER	TN		02/10/2025		1,341		(22)			(22)		1,319	1,319			
100247230	PONTE VEDRA	FL		10/23/2025		1,278		(49)			(49)		1,229	1,229			
100149911	LANCASTER	CA		04/29/2024		1,331		(37)			(37)		1,294	1,294			
100204041	BURLINGTON	MA		03/28/2025		1,687		(40)			(40)		1,647	1,647			
100181314	MARLBOROUGH	MA		12/06/2024		1,237		(9)			(9)		1,228	1,228			
100140216	HERNANDO BEACH	FL		01/11/2024		1,238		(19)			(19)		1,219	1,219			
100254557	SACRAMENTO	CA		11/07/2025		1,362		(7)			(7)		1,355	1,355			
100172483	DENVER	CO		10/23/2024		1,611		(38)			(38)		1,573	1,573			
100160991	GRAPEVIEW	WA		07/24/2024		1,412		(35)			(35)		1,377	1,377			
100219292	STATEN ISLAND	NY		06/30/2025		1,430		(58)			(58)		1,372	1,372			
100151800	NEVADA CITY	CA		05/10/2024		602		(16)			(16)		586	586			
100221375	LOS ANGELES	CA		07/22/2025		1,416		(24)			(24)		1,392	1,392			
100211657	TORRANCE	CA		05/19/2025		1,292		(19)			(19)		1,273	1,273			
100102118	RIVERSIDE	CA		04/14/2023		1,577		(41)			(41)		1,536	1,536			
100176041	TRACY	CA		12/20/2024		1,761		(74)			(74)		1,687	1,687			
100220535	FLAGSTAFF	AZ		07/15/2025		1,338		(35)			(35)		1,303	1,303			
100254284	SANTA ANA	CA		11/06/2025		2,047		(54)			(54)		1,993	1,993			
100235091	WALTHAM	MA		08/28/2025		1,704		(41)			(41)		1,663	1,663			
100235402	LOS ANGELES	CA		08/29/2025		1,205		(57)			(57)		1,148	1,148			
100107822	PEORIA	AZ		05/19/2023		1,619		(5)			(5)		1,614	1,614			
100229578	PORT ANGELES	WA		08/15/2025		1,684		4			4		1,688	1,688			
100162790	AMHERST	MA		08/12/2024		1,519		(20)			(20)		1,499	1,499			
100171355	CYPRESS	TX		10/16/2024		744		(35)			(35)		709	709			
100255790	NEWARK	NJ		11/24/2025		1,519		(37)			(37)		1,482	1,482			
100181874	MIAMI	FL		12/12/2024		1,718		47			47		1,765	1,765			
100176166	CHICAGO	IL		12/20/2024		1,361		(12)			(12)		1,349	1,349			
100254930	CANYON LAKE	TX		11/17/2025		1,280		(44)			(44)		1,236	1,236			
100192556	MANTECA	CA		02/10/2025		1,322		(45)			(45)		1,277	1,277			
100228756	DENVER	CO		08/12/2025		1,431		(50)			(50)		1,381	1,381			
100218643	PHOENIX	AZ		06/27/2025		1,583		20			20		1,603	1,603			
100142742	POMONA	CA		02/08/2024		1,519		(27)			(27)		1,492	1,492			
100119304	WAXHAW	NC		07/31/2023		1,771		5			5		1,776	1,776			
100109332	WASHINGTON	DC		06/12/2023		1,715		(26)			(26)		1,689	1,689			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173213	CYPRESS	TX		10/30/2024		2,484		(3)			(3)		2,481	2,481			
100247120	LOS ANGELES	CA		10/23/2025		1,439		(53)			(53)		1,386	1,386			
100118742	MOUNT PLEASANT	SC		07/25/2023		1,551		(52)			(52)		1,499	1,499			
100175050	LANCASTER	CA		11/05/2024		1,574		(33)			(33)		1,541	1,541			
100164532	ANTIOCH	CA		08/21/2024		1,857		5			5		1,862	1,862			
100209177	TEMECULA	CA		04/30/2025		1,497		6			6		1,503	1,503			
100245963	TOMS RIVER	NJ		10/07/2025		1,821		(75)			(75)		1,746	1,746			
100192905	HOWELL	NJ		02/10/2025		1,406		(35)			(35)		1,371	1,371			
100265530	PASADENA	CA		12/19/2025		1,038		(40)			(40)		998	998			
100257034	EVERETT	MA		11/26/2025		1,534		(44)			(44)		1,490	1,490			
100153394	SELDEN	NY		05/29/2024		1,054		4			4		1,058	1,058			
100179618	FOLSOM	CA		11/21/2024		1,434		(34)			(34)		1,400	1,400			
100188383	PLAIN CITY	OH		01/08/2025		1,474		(27)			(27)		1,447	1,447			
100236163	MIDWAY	UT		09/10/2025		2,309		(37)			(37)		2,272	2,272			
100207436	LAUREL	MD		04/29/2025		1,464		(56)			(56)		1,408	1,408			
100229882	TEMPE	AZ		08/18/2025		1,660		12			12		1,672	1,672			
100215671	AURORA	CO		06/13/2025		1,656		(39)			(39)		1,617	1,617			
100238674	LINDEN	NJ		09/22/2025		1,358		(52)			(52)		1,306	1,306			
100064029	MARLBORO	NJ		07/01/2021		6,488		231			231		6,719	6,719			
100214966	HAWTHORNE	CA		06/11/2025		1,507		(16)			(16)		1,491	1,491			
100267101	SALT LAKE CITY	UT		12/23/2025		1,606		(7)			(7)		1,599	1,599			
100180215	JACKSON	NJ		11/25/2024		1,553		(29)			(29)		1,524	1,524			
100200421	FOREST HILLS	NY		03/10/2025		1,360		(40)			(40)		1,320	1,320			
100170073	KITTY HAWK	NC		10/08/2024		1,303		(48)			(48)		1,255	1,255			
100221075	HURRICANE	UT		07/18/2025		1,394		(24)			(24)		1,370	1,370			
100219826	LAKEWOOD	NJ		07/08/2025		1,465		(22)			(22)		1,443	1,443			
100219666	NORWALK	CA		07/07/2025		1,627		(12)			(12)		1,615	1,615			
100254892	MARBLEHEAD	MA		11/17/2025		1,412		(51)			(51)		1,361	1,361			
100175445	WINCHESTER	CA		12/23/2024		1,449		(53)			(53)		1,396	1,396			
100171325	SAINT PAUL	MN		10/16/2024		1,579		(43)			(43)		1,536	1,536			
100220341	HOUSTON	TX		07/14/2025		4,389		(127)			(127)		4,262	4,262			
100209392	STUART	FL		04/29/2025		955		(42)	1		(43)		912	912			
100154123	NEVADA CITY	CA		07/11/2024		3,018		(87)			(87)		2,931	2,931			
100175969	TEMECULA	CA		11/14/2024		1,755		7			7		1,762	1,762			
100163344	JURUPA VALLEY	CA		08/13/2024		1,350		8			8		1,358	1,358			
100276634	CANYON	TX		01/29/2026		7,959		18			18		7,977	7,977			
100276670	CANYON	TX		01/29/2026		7,959		18			18		7,977	7,977			
100086258	WESTPORT	CT		09/29/2022		1,663		(18)			(18)		1,645	1,645			
100204442	CHINO HILLS	CA		04/03/2025		1,436		(52)			(52)		1,384	1,384			
100246649	FT LAUDERDALE	FL		10/15/2025		1,315		(48)			(48)		1,267	1,267			
100229173	WEST LINN	OR		08/14/2025		1,328		(46)			(46)		1,282	1,282			
100148552	HOWELL	NJ		04/12/2024		1,421		(9)			(9)		1,412	1,412			
100247065	LYNDHURST	NJ		10/22/2025		9,445		(318)			(318)		9,127	9,127			
100200612	GALVESTON	TX		03/11/2025		5,199		(52)			(52)		5,147	5,147			
100189275	FORT COLLINS	CO		01/13/2025		1,529		(24)			(24)		1,505	1,505			
100180109	BOCA RATON	FL		12/30/2024		1,120		(53)			(53)		1,067	1,067			
100155225	HOUSTON	TX		07/19/2024		596		(19)			(19)		577	577			
100219131	CONWAY	SC		06/27/2025		1,988		(46)			(46)		1,942	1,942			
100214810	SACRAMENTO	CA		06/11/2025		7,024		(147)			(147)		6,877	6,877			
100220092	SANTA ROSA	CA		08/06/2025		1,365		(60)			(60)		1,305	1,305			
100244715	OAK ISLAND	NC		09/29/2025		1,659		(64)			(64)		1,595	1,595			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128822	SEMINOLE	FL		09/21/2023		521		(15)			(15)		506	506			
100169559	TEMPE	AZ		09/30/2024		1,632		(11)			(11)		1,621	1,621			
100268273	MARYSVILLE	WA		12/29/2025		1,624		(7)			(7)		1,617	1,617			
100268233	MANTECA	CA		12/29/2025		1,627		(10)			(10)		1,617	1,617			
100226711	ROGERS	AR		07/30/2025		2,390		(36)			(36)		2,354	2,354			
100079282	CORONA	CA		02/28/2022		2,908		(22)			(22)		2,886	2,886			
100181684	PEMBROKE PINES	FL		12/11/2024		1,523		(33)			(33)		1,490	1,490			
100120840	IRVINGTON	NJ		08/25/2023		1,219		(8)			(8)		1,211	1,211			
100227011	LOS ANGELES	CA		07/30/2025		2,442		(71)			(71)		2,371	2,371			
100229263	HURRICANE	UT		08/14/2025		1,029		(36)			(36)		993	993			
100245985	ALHAMBRA	CA		10/07/2025		4,418		(116)			(116)		4,302	4,302			
100211625	SAN BRUNO	CA		06/23/2025		1,307		(47)			(47)		1,260	1,260			
100253349	MURRIETA	CA		10/30/2025		1,483		(47)			(47)		1,436	1,436			
100265498	PANORAMA CITY	CA		12/19/2025		930		(46)			(46)		884	884			
100212365	FILLMORE	CA		05/28/2025		1,176		(45)			(45)		1,131	1,131			
100216124	SEVIERVILLE	TN		06/17/2025		1,599		(35)			(35)		1,564	1,564			
100144624	KIHEI	HI		03/13/2024		1,431		(19)			(19)		1,412	1,412			
100145851	RANCHO MISSION VIEJO	CA		03/15/2024		1,489		(21)			(21)		1,468	1,468			
100246153	CARY	NC		10/08/2025		3,343		(115)			(115)		3,228	3,228			
100162624	OCOEE	FL		08/12/2024		1,312		(31)			(31)		1,281	1,281			
100283828	TEMPE	AZ		03/16/2026		912		(33)			(33)		879	879			
100227037	GROVER BEACH	CA		07/30/2025		1,359		(46)			(46)		1,313	1,313			
100209481	VAN NUYS	CA		05/01/2025		1,268		(42)			(42)		1,226	1,226			
100120553	LAS VEGAS	NV		08/18/2023		1,325		(39)			(39)		1,286	1,286			
100218457	MORENO VALLEY	CA		06/27/2025		1,379		(25)			(25)		1,354	1,354			
100253258	MOSES LAKE	WA		10/30/2025		1,573		(31)			(31)		1,542	1,542			
100132350	CHINO	CA		11/03/2023		1,936		120			120		2,056	2,056			
100254501	TUSTIN	CA		11/07/2025		1,529		(42)			(42)		1,487	1,487			
100071465	SANTA BARBARA	CA		10/26/2021		3,285		(55)			(55)		3,230	3,230			
100182329	LONGBOAT KEY	FL		12/12/2024		1,722		32			32		1,754	1,754			
100204129	CALABASAS	CA		03/28/2025		1,644		(52)			(52)		1,592	1,592			
100197596	JACKSONS GAP	AL		02/26/2025		1,413		(45)			(45)		1,368	1,368			
100163052	SIMI VALLEY	CA		08/13/2024		4,107		(80)			(80)		4,027	4,027			
100175330	LYNNWOOD	WA		11/05/2024		1,643		(27)			(27)		1,616	1,616			
100155893	PANAMA CITY BEACH	FL		06/17/2024		1,547		(23)			(23)		1,524	1,524			
100119213	PHILADELPHIA	PA		07/31/2023		1,622							1,622	1,622			
100229894	MOUNT PLEASANT	SC		08/18/2025		1,442		(29)			(29)		1,413	1,413			
100254907	BRIGANTINE	NJ		11/17/2025		1,595		(58)			(58)		1,537	1,537			
100136606	LOS ANGELES	CA		11/22/2023		1,331		(15)			(15)		1,316	1,316			
100126410	ANDOVER	NJ		08/30/2023		1,246		(35)			(35)		1,211	1,211			
100245301	CATHEDRAL CITY	CA		10/06/2025		2,269		(66)			(66)		2,203	2,203			
100177505	SUMMERVILLE	SC		01/16/2025		2,733		(94)			(94)		2,639	2,639			
100115698	OAKLAND	CA		07/20/2023		1,572		(10)			(10)		1,562	1,562			
100172192	GRASS VALLEY	CA		10/17/2024		1,479		(50)			(50)		1,429	1,429			
100157852	RAVENEL	SC		07/09/2024		1,389		(18)			(18)		1,371	1,371			
100219683	SPRING LAKE	NJ		07/07/2025		1,579		(15)			(15)		1,564	1,564			
100272849	OAK ISLAND	NC		01/15/2026		2,742		(90)			(90)		2,652	2,652			
100168725	MANSFIELD	TX		09/26/2024		1,259		(69)			(69)		1,190	1,190			
100221841	RIVERSIDE	CA		07/29/2025		1,270		(52)			(52)		1,218	1,218			
100211842	CHICAGO	IL		05/19/2025		1,361		(32)			(32)		1,329	1,329			
100078006	WEEHAWKEN	NJ		01/12/2022		3,216		(48)			(48)		3,168	3,168			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188342	FRISCO	TX		01/08/2025		1,469		(27)			(27)		1,442	1,442			
100254009	OSPREY	FL		10/30/2025		13,617		(551)			(551)		13,066	13,066			
100283392	LA QUINTA	CA		03/11/2026		11,490		(200)			(200)		11,290	11,290			
100101650	PERTH AMBOY	NJ		04/26/2023		1,834		12			12		1,846	1,846			
100272105	PORTLAND	OR		01/08/2026		1,525		(31)			(31)		1,494	1,494			
100158101	MIAMI	FL		07/09/2024		1,457		(4)			(4)		1,453	1,453			
100211810	GREENSBORO	NC		05/19/2025		1,525		8			8		1,533	1,533			
100283984	COATESVILLE	IN		03/24/2026		1,416		(29)			(29)		1,387	1,387			
100216724	LAKE WORTH	FL		06/23/2025		1,443		(25)			(25)		1,418	1,418			
100204502	DEERFIELD BEACH	FL		04/04/2025		1,296		(52)			(52)		1,244	1,244			
100180112	HIALEAH	FL		12/30/2024		1,375		(47)			(47)		1,328	1,328			
100277008	BUFORD	GA		01/30/2026		1,563		(35)			(35)		1,528	1,528			
100191204	LOS ANGELES	CA		01/29/2025		1,128		(28)			(28)		1,100	1,100			
100185584	MIAMI	FL		12/20/2024		1,180		(53)			(53)		1,127	1,127			
100076721	OAK HILLS	CA		12/30/2021		2,119		(149)			(149)		1,970	1,970			
100221662	WHEAT RIDGE	CO		07/23/2025		865		(26)			(26)		839	839			
100086213	KELLER	TX		10/07/2022		6,501		(112)			(112)		6,389	6,389			
100131978	SAN DIEGO	CA		10/13/2023		1,366		(32)			(32)		1,334	1,334			
100193567	SEASIDE	CA		02/10/2025		1,506		(4)			(4)		1,502	1,502			
100190236	MORRISTOWN	TN		01/21/2025		1,530		(20)			(20)		1,510	1,510			
100132773	PITTSBURG	CA		11/03/2023		1,261		(16)			(16)		1,245	1,245			
100211572	STERLING HEIGHTS	MI		06/23/2025		1,694		(39)			(39)		1,655	1,655			
100199099	STATEN ISLAND	NY		03/03/2025		1,283		(60)			(60)		1,223	1,223			
100184378	BUENA PARK	CA		12/16/2024		1,027		(48)			(48)		979	979			
100268938	JACKSON	NJ		12/29/2025		1,528		(25)			(25)		1,503	1,503			
100272837	RIVERSIDE	CA		01/13/2026		1,246		(42)			(42)		1,204	1,204			
100168545	JERSEY CITY	NJ		09/25/2024		1,529		(24)			(24)		1,505	1,505			
100220779	SAN DIEGO	CA		07/18/2025		1,322		(44)			(44)		1,278	1,278			
100203347	LONG BEACH	CA		03/27/2025		1,335		(43)			(43)		1,292	1,292			
100284705	CHINO	CA		03/27/2026		974		(24)			(24)		950	950			
100155131	BEND	OR		07/19/2024		1,767		(10)			(10)		1,757	1,757			
100272219	SAN DIEGO	CA		01/08/2026		1,543		(22)			(22)		1,521	1,521			
100192962	HEBER CITY	UT		02/10/2025		1,640		44			44		1,684	1,684			
100266936	BIG BEAR LAKE	CA		12/23/2025		1,569		(33)			(33)		1,536	1,536			
100244943	MCCALL	ID		09/29/2025		1,464		(42)			(42)		1,422	1,422			
100116048	SANDY SPRINGS	GA		07/20/2023		386		(15)			(15)		371	371			
100202440	PLAYA DEL REY	CA		03/20/2025		1,114		(32)			(32)		1,082	1,082			
100143507	SAN JOSE	CA		02/22/2024		1,477		(6)			(6)		1,471	1,471			
100283574	OCEAN VIEW	DE		03/13/2026		1,302		(60)			(60)		1,242	1,242			
4010047071	CHICAGO	IL		03/22/2023		1,572		(41)			(41)		1,531	1,531			
100157045	DOUGLASVILLE	GA		02/20/2025		1,037		(49)			(49)		988	988			
100193721	MCKINNEY	TX		02/10/2025		1,464		(34)			(34)		1,430	1,430			
100178220	FELTON	PA		11/19/2024		971		(32)			(32)		939	939			
100163592	MIRAMAR	FL		08/15/2024		1,349		(63)			(63)		1,286	1,286			
100180779	SHERIDAN	WY		11/26/2024		1,539		(20)			(20)		1,519	1,519			
100129254	VALLEJO	CA		11/03/2023		922		(11)			(11)		911	911			
100212580	NAPLES	FL		05/29/2025		1,274		(19)			(19)		1,255	1,255			
100133563	LAS VEGAS	NV		10/23/2023		1,447		1			1		1,448	1,448			
100157735	YONKERS	NY		06/28/2024		605		(1)			(1)		604	604			
100246526	NORWALK	CA		10/10/2025		1,449		(27)			(27)		1,422	1,422			
100182479	AURORA	CO		12/12/2024		1,600		(18)			(18)		1,582	1,582			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118963	BEND	OR		07/27/2023		1,414		1			1		1,415	1,415			
100186521	ANNAPOLIS	MD		12/30/2024		2,142		(36)			(36)		2,106	2,106			
100156546	TRUCKEE	CA		06/24/2024		1,415		(16)			(16)		1,399	1,399			
100210647	INDIO	CA		05/15/2025		1,560		(20)			(20)		1,540	1,540			
100214873	MINEOLA	NY		06/11/2025		2,544		33			33		2,577	2,577			
100282050	PASADENA	MD		02/27/2026		720		(3)			(3)		717	717			
100193030	HUDDLESTON	VA		02/10/2025		1,335		(26)			(26)		1,309	1,309			
100140922	LAKE HAVASU CITY	AZ		02/26/2024		1,361		(39)			(39)		1,322	1,322			
100108378	THE BRONX	NY		05/25/2023		17,139		(632)			(632)		16,507	16,507			
100272456	SAUGATUCK	MI		01/08/2026		1,518		(17)			(17)		1,501	1,501			
100172356	EL CAJON	CA		10/23/2024		1,380		(42)			(42)		1,338	1,338			
100227025	SPOKANE VALLEY	WA		07/30/2025		1,687		(34)			(34)		1,653	1,653			
100265526	PORT HUENEME	CA		12/19/2025		892		(33)			(33)		859	859			
100194335	HILTON HEAD ISLAND	SC		02/14/2025		1,244		(30)			(30)		1,214	1,214			
100255041	LAS VEGAS	NV		11/19/2025		1,370		(58)			(58)		1,312	1,312			
100266946	ARVADA	CO		12/23/2025		1,439		(46)			(46)		1,393	1,393			
100253267	MONTEBELLO	CA		10/30/2025		1,454		(55)			(55)		1,399	1,399			
100190705	WASHINGTON	MO		01/28/2025		1,557		(29)			(29)		1,528	1,528			
100257065	HILTON HEAD ISLAND	SC		11/26/2025		1,398		(54)			(54)		1,344	1,344			
100174226	WYOMING	MN		10/31/2024		1,500		(41)			(41)		1,459	1,459			
100117844	ROHNERT PARK	CA		07/20/2023		2,407		(21)			(21)		2,386	2,386			
100144070	BLAINE	WA		03/07/2024		1,492		(21)			(21)		1,471	1,471			
100143882	AVENTURA	FL		03/06/2024		1,518		(23)			(23)		1,495	1,495			
100158451	NEDERLAND	CO		07/10/2024		5,109		(77)			(77)		5,032	5,032			
100163897	EL SOBRANTE	CA		09/27/2024		1,191		(32)			(32)		1,159	1,159			
100156455	PORTLAND	OR		06/24/2024		1,431		(23)			(23)		1,408	1,408			
100180438	WILLIS	TX		11/25/2024		3,653		118			118		3,771	3,771			
100171891	PARKER	CO		10/17/2024		1,649		(29)			(29)		1,620	1,620			
100200616	SUPERIOR	CO		03/11/2025		1,745		28			28		1,773	1,773			
100090023	NAPLES	FL		01/13/2023		11,400		(236)			(236)		11,164	11,164			
100261195	THREE RIVERS	CA		12/05/2025		1,651		(31)			(31)		1,620	1,620			
100189733	NEW PT RICHEY	FL		01/21/2025		1,587		(34)			(34)		1,553	1,553			
100181496	TEMPE	AZ		01/09/2025		1,497		(22)			(22)		1,475	1,475			
100277451	PEABODY	MA		02/13/2026		1,614		(12)			(12)		1,602	1,602			
100157394	BROOKLYN	NY		02/20/2025		1,395		(39)			(39)		1,356	1,356			
100284531	SAN PEDRO	CA		03/26/2026		3,482		(64)			(64)		3,418	3,418			
100170350	PORT BOLIVAR	TX		10/08/2024		1,550		(45)			(45)		1,505	1,505			
100153814	CARSON	CA		07/10/2024		446		(24)			(24)		422	422			
100243159	NORTHRIDGE	CA		09/26/2025		1,108		(43)			(43)		1,065	1,065			
100114929	GARLAND	TX		07/13/2023		1,543		(32)			(32)		1,511	1,511			
100200365	BIG SKY	MT		03/10/2025		1,484		(29)			(29)		1,455	1,455			
100276950	BRIDGEPORT	CT		01/30/2026		2,072		(49)			(49)		2,023	2,023			
100219879	HAYWARD	CA		07/08/2025		1,464		(41)			(41)		1,423	1,423			
100172411	INLET BEACH	FL		10/23/2024		2,190		(58)			(58)		2,132	2,132			
100159204	FAR ROCKAWAY	NY		07/15/2024		1,460		(20)			(20)		1,440	1,440			
100272844	SAN JOSE	CA		01/13/2026		1,427		(35)			(35)		1,392	1,392			
100272239	HALF MOON BAY	CA		01/08/2026		1,513		(34)			(34)		1,479	1,479			
100089247	CHINO	CA		01/26/2023		1,684		(22)			(22)		1,662	1,662			
100248898	LEADVILLE	CO		10/29/2025		7,757		(142)			(142)		7,615	7,615			
100115123	NEWARK	NJ		07/17/2023		1,459		(30)			(30)		1,429	1,429			
100245343	ANTIOCH	CA		10/06/2025		1,492		(54)			(54)		1,438	1,438			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247080	MAGNOLIA	TX		10/22/2025		1,210		(34)			(34)		1,176	1,176			
100236989	ANTIOCH	CA		09/12/2025		1,435		(16)			(16)		1,419	1,419			
100244627	AUSTIN	TX		09/29/2025		1,611		(22)			(22)		1,589	1,589			
100117487	DESTIN	FL		07/20/2023		1,551		(42)			(42)		1,509	1,509			
100143391	NORTHRIDGE	CA		02/16/2024		4,814		(68)			(68)		4,746	4,746			
100117795	NORTH HILLS AREA CITY OF LOS	CA		07/20/2023		1,583		(6)			(6)		1,577	1,577			
100156358	LOS ANGELES	CA		07/25/2024		1,451		(32)			(32)		1,419	1,419			
100236959	OAKLAND	CA		09/12/2025		1,519		(31)			(31)		1,488	1,488			
100206353	EVERETT	WA		04/17/2025		659		(21)			(21)		638	638			
100272581	DUNEDIN	FL		01/08/2026		1,451		9			9		1,460	1,460			
100209946	ROSEVILLE	CA		06/11/2025		1,443		(45)			(45)		1,398	1,398			
100081456	RENO	NV		03/18/2022		6,251		540	37		503		6,754	6,754			
100182307	LOS ANGELES	CA		12/12/2024		1,742		40			40		1,782	1,782			
100229054	PONTE VEDRA	FL		08/14/2025		1,170		(43)			(43)		1,127	1,127			
100253244	PHOENIX	AZ		10/30/2025		5,107		(169)			(169)		4,938	4,938			
100157252	RIVERTON	UT		02/20/2025		1,112		(36)			(36)		1,076	1,076			
100215872	HOWELL	NJ		06/12/2025		1,445		(11)			(11)		1,434	1,434			
100261535	MIDVALE	UT		12/12/2025		2,164		(62)			(62)		2,102	2,102			
100186785	WILDWOOD	MO		12/31/2024		1,717		(11)			(11)		1,706	1,706			
100229124	SCOTTSDALE	AZ		08/14/2025		1,193		(27)			(27)		1,166	1,166			
100192670	DRAPER	UT		02/10/2025		1,468		(22)			(22)		1,446	1,446			
100170505	COVINA	CA		10/09/2024		1,401		(76)			(76)		1,325	1,325			
100171683	WASHINGTON	UT		10/16/2024		1,371		(46)			(46)		1,325	1,325			
100152982	HIDDEN VALLEY LAKE	CA		06/27/2024		1,447		(51)			(51)		1,396	1,396			
100207432	SAN BRUNO	CA		04/29/2025		2,080		(64)			(64)		2,016	2,016			
100090984	OLYMPIA	WA		01/31/2023		1,976		(56)			(56)		1,920	1,920			
100115278	BROOKLYN	NY		07/17/2023		1,508		(32)			(32)		1,476	1,476			
100272275	NAPLES	FL		01/08/2026		1,552		(26)			(26)		1,526	1,526			
100245618	RALEIGH	NC		10/06/2025		1,390		(30)			(30)		1,360	1,360			
100169338	WORCESTER	MA		09/27/2024		1,292		(19)			(19)		1,273	1,273			
100079938	WESTLAKE AREA THOUSAND OAKS	CA		04/25/2022		2,941		36			36		2,977	2,977			
100244583	ROGERS	AR		09/29/2025		1,520		(65)			(65)		1,455	1,455			
100201708	NUTLEY	NJ		03/18/2025		1,543		(13)			(13)		1,530	1,530			
100174059	RED OAK	TX		10/31/2024		5,165		(215)			(215)		4,950	4,950			
100268867	DUCK CREEK VILLAGE	UT		12/29/2025		1,501		(34)			(34)		1,467	1,467			
100168605	MONETA	VA		09/25/2024		2,872		(63)			(63)		2,809	2,809			
100180136	MESA	AZ		11/25/2024		1,307		(23)			(23)		1,284	1,284			
100127530	PHILADELPHIA	PA		09/08/2023		1,787		23			23		1,810	1,810			
100202689	SUWANEE	GA		03/24/2025		1,440		(34)			(34)		1,406	1,406			
100272172	DOVER	DE		01/08/2026		5,792		(12)			(12)		5,780	5,780			
100190853	RALEIGH	NC		01/27/2025		1,498		(19)			(19)		1,479	1,479			
100185401	SAVANNAH	GA		12/20/2024		1,744		45			45		1,789	1,789			
100220069	ROHNERT PARK	CA		07/30/2025		3,598		(160)			(160)		3,438	3,438			
100192976	NEW LISBON	WI		02/10/2025		1,456		(41)			(41)		1,415	1,415			
100228260	LAKESIDE	OR		08/11/2025		1,305		(51)			(51)		1,254	1,254			
100168697	OXNARD	CA		09/25/2024		8,029		(301)			(301)		7,728	7,728			
100149852	LOS ANGELES	CA		04/29/2024		1,435		(30)			(30)		1,405	1,405			
100159950	MIRAMAR	FL		08/16/2024		1,780		(35)			(35)		1,745	1,745			
100163403	DUBLIN	CA		09/27/2024		12,231		(129)			(129)		12,102	12,102			
100216224	SACRAMENTO	CA		06/20/2025		5,702		36			36		5,738	5,738			
100165054	WADDELL	AZ		08/28/2024		2,303		(63)			(63)		2,240	2,240			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115312	OAKLAND	CA		07/17/2023		1,681		(3)			(3)		1,678	1,678			
100218167	ARVADA	CO		07/22/2025		1,278		(60)			(60)		1,218	1,218			
100200528	SOMERVILLE	MA		03/11/2025		6,609		163			163		6,772	6,772			
100206556	SAN JOSE	CA		04/22/2025		1,387		(56)			(56)		1,331	1,331			
100220960	LAGUNA NIGUEL	CA		07/18/2025		1,374		(39)			(39)		1,335	1,335			
100216272	SAVANNAH	GA		06/20/2025		1,544		(41)			(41)		1,503	1,503			
100162487	COACHELLA	CA		08/07/2024		541		(25)			(25)		516	516			
100164969	LOWELL	MA		08/28/2024		1,234		(13)			(13)		1,221	1,221			
100226892	LOS ANGELES	CA		07/30/2025		1,408		(40)			(40)		1,368	1,368			
100151724	LOS ANGELES	CA		05/10/2024		1,472		(35)			(35)		1,437	1,437			
100067400	WALNUT CREEK	CA		09/23/2021		2,136		(63)			(63)		2,073	2,073			
100236337	CLIFFSIDE PARK	NJ		09/10/2025		1,616		(58)			(58)		1,558	1,558			
100118024	RANCHO CUCAMONGA	CA		07/20/2023		3,076		(55)			(55)		3,021	3,021			
100228635	HERCULES	CA		08/11/2025		1,436		(35)			(35)		1,401	1,401			
100234960	BELLINGHAM	WA		08/28/2025		1,502		(23)			(23)		1,479	1,479			
100118945	ADDISON	IL		07/27/2023		1,613		34			34		1,647	1,647			
100221337	PERRIS	CA		07/22/2025		1,387		(43)			(43)		1,344	1,344			
100159931	MIAMI	FL		08/16/2024		1,198		(33)			(33)		1,165	1,165			
100186170	ORANGE	CA		02/10/2025		981		(5)			(5)		976	976			
100144094	NASHVILLE	TN		03/07/2024		1,437		(26)			(26)		1,411	1,411			
100120743	TENAFLY	NJ		08/25/2023		1,591		9			9		1,600	1,600			
100168723	RALEIGH	NC		09/26/2024		5,207		(244)			(244)		4,963	4,963			
100132489	LOS ANGELES	CA		11/03/2023		(3)		3			3						
100174827	FAR ROCKAWAY	NY		10/31/2024		1,537		(6)			(6)		1,531	1,531			
100261264	LIVERMORE	CA		12/05/2025		1,659		(4)			(4)		1,655	1,655			
100190038	FOLSOM	CA		01/21/2025		1,374		(42)			(42)		1,332	1,332			
100157317	BROOKLYN	NY		02/20/2025		2,498		(120)			(120)		2,378	2,378			
100084486	WEST HILLS	CA		09/02/2022		3,505		(122)			(122)		3,383	3,383			
100101556	NORTH WILDWOOD	NJ		04/26/2023		1,789		4			4		1,793	1,793			
100165671	CALISTOGA	CA		10/04/2024		6,531		(73)			(73)		6,458	6,458			
100202399	WEST JORDAN	UT		03/19/2025		1,365		(48)			(48)		1,317	1,317			
100218492	LAWRENCEVILLE	GA		06/27/2025		1,473		(30)			(30)		1,443	1,443			
100235151	BERLIN	MD		08/28/2025		1,846		(32)			(32)		1,814	1,814			
100226832	WORCESTER	MA		07/30/2025		1,479		(17)			(17)		1,462	1,462			
100091114	NEW FAIRVIEW	TX		01/31/2023		1,253		(53)			(53)		1,200	1,200			
100220296	SAN DIEGO	CA		07/11/2025		1,495		(17)			(17)		1,478	1,478			
100148209	LYNNWOOD	WA		04/12/2024		1,580		(21)			(21)		1,559	1,559			
100161811	POMONA	NY		07/31/2024		1,560		(71)			(71)		1,489	1,489			
100246980	COPPEROPOLIS	CA		10/17/2025		3,845		(146)			(146)		3,699	3,699			
100154821	SLIDELL	LA		07/19/2024		894		(25)			(25)		869	869			
100158876	SUNRIVER	OR		07/12/2024		1,450		(42)			(42)		1,408	1,408			
100272190	PORT ORFORD	OR		01/08/2026		1,519		(44)			(44)		1,475	1,475			
100230007	QUINCY	MA		08/22/2025		1,465		19			19		1,484	1,484			
100150957	LAS VEGAS	NV		05/08/2024		1,942		103			103		2,045	2,045			
100267134	ENGLEWOOD	CO		12/23/2025		1,541		(28)			(28)		1,513	1,513			
100277656	SANTA PAULA	CA		02/19/2026		1,354		(51)			(51)		1,303	1,303			
100283255	GRANITE FALLS	WA		03/11/2026		1,147		10			10		1,157	1,157			
100182478	DALLAS	TX		12/12/2024		1,069			2		(2)		1,067	1,067			
100175886	TOWNSEND	WI		11/14/2024		1,589		(6)			(6)		1,583	1,583			
100273134	SALT LAKE CITY	UT		01/15/2026		1,499		(17)			(17)		1,482	1,482			
100082918	HOUSTON	TX		05/17/2022		2,868		(77)			(77)		2,791	2,791			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065383	NATICK	MA		07/28/2021		2,012		(76)	5		(81)		1,931	1,931			
100162483	WOODLAND HILLS	CA		08/07/2024		277,025		(8,110)			(8,110)		268,915	268,915			
100132696	DESOTO	TX		11/03/2023		2,500		137			137		2,637	2,637			
100272819	LYNNWOOD	WA		01/13/2026		610		(16)			(16)		594	594			
100214883	BELLEROSE	NY		06/11/2025		1,346		(18)			(18)		1,328	1,328			
100203406	GARDNERVILLE	NV		03/27/2025		1,271		(56)			(56)		1,215	1,215			
100226772	PALM SPRINGS	CA		07/30/2025		1,582		(42)			(42)		1,540	1,540			
100110225	GREENWICH	CT		06/30/2023		3,017		(1)			(1)		3,016	3,016			
100198931	LINDENHURST	NY		03/03/2025		1,176		(38)			(38)		1,138	1,138			
100148476	EL CAJON	CA		04/12/2024		1,498		(35)			(35)		1,463	1,463			
100148479	EL CAJON	CA		04/12/2024		1,498		(35)			(35)		1,463	1,463			
100137769	KNIGHTDALE	NC		12/08/2023		932		(23)	1		(24)		908	908			
100215986	MOORESVILLE	NC		07/11/2025		1,252		(24)			(24)		1,228	1,228			
100277707	ACWORTH	GA		02/19/2026		6,892		(302)			(302)		6,590	6,590			
100157871	PRESCOTT	AZ		07/09/2024		1,247		10			10		1,257	1,257			
100164864	SUWANEE	GA		08/26/2024		1,437		(33)			(33)		1,404	1,404			
100220402	RHODODENDRON	OR		07/15/2025		1,353		(54)			(54)		1,299	1,299			
100169829	OAK ISLAND	NC		09/30/2024		2,594		(66)			(66)		2,528	2,528			
100267232	HOLLADAY	UT		12/24/2025		1,379		(36)			(36)		1,343	1,343			
100211820	BAYONNE	NJ		05/19/2025		2,768		(26)			(26)		2,742	2,742			
100218543	LA GRANGE	KY		06/27/2025		1,483		(32)			(32)		1,451	1,451			
100189478	YARDLEY	PA		01/15/2025		1,342		(18)			(18)		1,324	1,324			
100246241	BLAINE	WA		10/08/2025		1,405		(63)			(63)		1,342	1,342			
100102802	SALT LAKE CITY	UT		06/22/2023		1,611		(29)			(29)		1,582	1,582			
100154737	PLANTATION	FL		07/19/2024		1,427		(50)			(50)		1,377	1,377			
100282044	MARSHALL	VA		02/27/2026		912		(25)			(25)		887	887			
100209388	OCEAN CITY	NJ		04/29/2025		1,367		(39)			(39)		1,328	1,328			
100204647	ROCHESTER	NH		04/04/2025		1,265		(51)			(51)		1,214	1,214			
100273365	EAST FALMOUTH	MA		01/21/2026		2,085		(9)			(9)		2,076	2,076			
100215411	SACRAMENTO	CA		06/12/2025		1,403		(43)			(43)		1,360	1,360			
100099778	EAST ISLIP	NY		02/28/2023		1,841		(61)			(61)		1,780	1,780			
100207339	ROGERS	AR		04/29/2025		1,344		(39)			(39)		1,305	1,305			
100110128	SOUTH JORDAN	UT		06/29/2023		1,315		(50)			(50)		1,265	1,265			
100147010	KEARNY	NJ		03/27/2024		1,739		31			31		1,770	1,770			
100119018	TEMECULA	CA		07/27/2023		1,394		(19)			(19)		1,375	1,375			
100277593	WALLINGTON	NJ		02/13/2026		1,511		(28)			(28)		1,483	1,483			
100181328	LANCASTER	CA		12/06/2024		1,049		(44)			(44)		1,005	1,005			
100157176	CLEVELAND	TN		02/20/2025		1,579		2			2		1,581	1,581			
100219531	WEST PALM BEACH	FL		07/07/2025		1,214		(41)			(41)		1,173	1,173			
100177517	ORLANDO	FL		01/16/2025		1,482		(62)			(62)		1,420	1,420			
100157948	TULSA	OK		07/09/2024		1,402		(14)			(14)		1,388	1,388			
100188947	MURRAY	UT		01/09/2025		1,427		(7)			(7)		1,420	1,420			
100277664	PRESCOTT	WI		02/19/2026		1,313		(12)			(12)		1,301	1,301			
100272850	BEND	OR		01/15/2026		2,494		(88)			(88)		2,406	2,406			
100210049	FALLS CHURCH	VA		05/07/2025		1,480		(21)			(21)		1,459	1,459			
100266877	DENMARK	ME		12/23/2025		1,526		(38)			(38)		1,488	1,488			
100099871	NORTH RICHLAND HILLS	TX		03/28/2023		1,565		16			16		1,581	1,581			
100283760	MIAMI	FL		03/13/2026		1,017		9			9		1,026	1,026			
100079824	VALENCIA	CA		04/08/2022		3,508		202			202		3,710	3,710			
100158768	COROLLA	NC		07/10/2024		1,375		(15)			(15)		1,360	1,360			
100203260	PACIFIC CITY	OR		03/27/2025		1,416		(48)			(48)		1,368	1,368			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219205	PHOENIX	AZ		06/27/2025		1,411		(41)			(41)		1,370	1,370			
100188398	MILLEDGEVILLE	GA		01/08/2025		1,457		(27)			(27)		1,430	1,430			
100215849	FOLSOM	CA		06/12/2025		1,482		(23)			(23)		1,459	1,459			
100209515	HOLLYWOOD	FL		05/02/2025		1,453		(52)			(52)		1,401	1,401			
100258328	ROSEVILLE	CA		12/05/2025		1,275		(42)			(42)		1,233	1,233			
100091082	MISSION VIEJO	CA		01/31/2023		734		(12)			(12)		722	722			
100206567	SOLEDAD	CA		04/22/2025		1,220		(45)			(45)		1,175	1,175			
100167893	BURBANK	CA		09/20/2024		1,499		(30)			(30)		1,469	1,469			
100283384	ONTARIO	CA		03/11/2026		2,653		(56)			(56)		2,597	2,597			
100254001	LANGLEY	WA		10/30/2025		1,372		(45)			(45)		1,327	1,327			
100215971	BONITA SPRINGS	FL		07/11/2025		1,221		(43)			(43)		1,178	1,178			
100261586	MAUMEE	OH		12/12/2025		1,449		(42)			(42)		1,407	1,407			
100253999	KURE BEACH	NC		10/30/2025		1,400		(38)			(38)		1,362	1,362			
100261722	GRASS VALLEY	CA		12/12/2025		1,450		(58)			(58)		1,392	1,392			
100157778	DEER PARK	WA		08/01/2024		1,558		(53)			(53)		1,505	1,505			
100255876	NAPA	CA		11/24/2025		1,485		(24)			(24)		1,461	1,461			
100245725	FEDERAL WAY	WA		10/06/2025		2,514		(91)			(91)		2,423	2,423			
100254448	WORCESTER	MA		11/07/2025		1,648		(29)			(29)		1,619	1,619			
100100476	STATEN ISLAND	NY		04/27/2023		2,230		500			500		2,730	2,730			
100189088	PALMYRA	VA		01/13/2025		1,639		(42)			(42)		1,597	1,597			
100103322	LAKE ELSINORE	CA		04/28/2023		1,327		(5)			(5)		1,322	1,322			
100254502	LAKEWOOD	CA		11/07/2025		1,908		(60)			(60)		1,848	1,848			
100083479	MONROVIA	CA		06/06/2022		5,702		(93)			(93)		5,609	5,609			
100238005	WOODBRIDGE	VA		10/10/2025		1,299		(59)			(59)		1,240	1,240			
100214162	BOYDS	MD		05/30/2025		1,278		(24)			(24)		1,254	1,254			
100195315	PASO ROBLES	CA		02/24/2025		1,427		(18)			(18)		1,409	1,409			
100128158	NAPLES	FL		09/18/2023		1,724		(7)			(7)		1,717	1,717			
100076445	LAKEWOOD	CO		12/23/2021		313		(15)			(15)		298	298			
100228896	SANTA ROSA	CA		08/12/2025		1,673		15			15		1,688	1,688			
100200522	CHICAGO	IL		03/11/2025		1,364		(43)			(43)		1,321	1,321			
100246890	PERRIS	CA		10/17/2025		211,414		(2,850)			(2,850)		208,564	208,564			
100191242	CORAL SPRINGS	FL		01/29/2025		1,673		(36)			(36)		1,637	1,637			
100229035	ORANGE PARK	FL		08/14/2025		1,206		(54)			(54)		1,152	1,152			
100132632	CHICAGO	IL		11/03/2023		1,333		31			31		1,364	1,364			
100174373	SPOKANE	WA		10/31/2024		1,434		(16)			(16)		1,418	1,418			
100108897	LAKESIDE	CA		05/31/2023		775		(10)			(10)		765	765			
100214988	PEMBROKE PINES	FL		06/11/2025		1,346		(44)			(44)		1,302	1,302			
100162515	WILTON MANORS	FL		08/12/2024		1,450		(30)			(30)		1,420	1,420			
100235410	LA QUINTA	CA		08/29/2025		1,201		(70)			(70)		1,131	1,131			
100191280	PHOENIXVILLE	PA		01/29/2025		1,589		(29)			(29)		1,560	1,560			
100139467	CORAL SPRINGS	FL		12/28/2023		3,547		(83)			(83)		3,464	3,464			
100277435	RUTHERFORD	NJ		02/13/2026		1,896		(39)			(39)		1,857	1,857			
100188996	CUTLER BAY	FL		01/09/2025		1,484		(32)			(32)		1,452	1,452			
100267194	LAWRENCE	MA		12/23/2025		1,559		(18)			(18)		1,541	1,541			
100247680	FEDERAL WAY	WA		10/29/2025		1,567		(26)			(26)		1,541	1,541			
100115439	LOS ANGELES	CA		07/17/2023		1,373		(63)			(63)		1,310	1,310			
100244691	SCOTTSDALE	AZ		09/29/2025		1,329		(50)			(50)		1,279	1,279			
100235798	WILLIAMS	AZ		09/04/2025		1,326		(47)			(47)		1,279	1,279			
100238888	STATESVILLE	NC		09/23/2025		1,332		(53)			(53)		1,279	1,279			
100247405	PENTWATER	MI		10/24/2025		1,319		(40)			(40)		1,279	1,279			
100191232	MARSTONS MILLS	MA		01/29/2025		1,330		(62)			(62)		1,268	1,268			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221647	SEA ISLE CITY	NJ		07/23/2025		1,816		113			113		1,929	1,929			
100129965	HICKSVILLE	NY		09/27/2023		1,387		(49)			(49)		1,338	1,338			
100181504	JUNEAU	AK		12/06/2024		2,242		(43)			(43)		2,199	2,199			
100143168	DAVENPORT	FL		02/16/2024		1,308		(18)			(18)		1,290	1,290			
100201458	LYNWOOD	CA		03/12/2025		1,366		(64)			(64)		1,302	1,302			
100257028	FLAGSTAFF	AZ		11/26/2025		1,616		(59)			(59)		1,557	1,557			
100102498	NAMPA	ID		06/07/2023		1,508		(20)			(20)		1,488	1,488			
100189431	STATEN ISLAND	NY		01/14/2025		1,412		(18)			(18)		1,394	1,394			
100272330	ERIE	CO		01/08/2026		2,246		(63)			(63)		2,183	2,183			
100172473	LAKE ELSINORE	CA		10/23/2024		1,705		4			4		1,709	1,709			
100116245	EL CAJON	CA		07/20/2023		2,087		536			536		2,623	2,623			
100100451	NEW HYDE PARK	NY		04/27/2023		1,708		17			17		1,725	1,725			
100179967	MERIDIAN	ID		11/25/2024		1,373		(35)			(35)		1,338	1,338			
100272386	DESTIN	FL		01/08/2026		22,141		(586)			(586)		21,555	21,555			
100118011	ONTARIO	CA		07/20/2023		1,927		101			101		2,028	2,028			
100201251	MARION	MA		03/12/2025		1,379		14			14		1,393	1,393			
100247319	CHANTILLY	VA		10/24/2025		1,490		(32)			(32)		1,458	1,458			
100284546	MARION	MA		03/26/2026		1,552		(41)			(41)		1,511	1,511			
100120978	DERRY	NH		08/30/2023		1,888		20			20		1,908	1,908			
100258072	UNION	NJ		11/26/2025		2,580		(122)			(122)		2,458	2,458			
100153947	HIALEAH	FL		06/05/2024		1,095		(27)			(27)		1,068	1,068			
100238061	LAS VEGAS	NV		10/03/2025		1,366		(49)			(49)		1,317	1,317			
100236895	JERSEY CITY	NJ		09/12/2025		1,365		(47)			(47)		1,318	1,318			
100236876	THOMPSONVILLE	MI		09/12/2025		1,169		(20)			(20)		1,149	1,149			
100153487	COPIAGUE	NY		05/30/2024		1,265		(34)			(34)		1,231	1,231			
100135585	SAN DIEGO	CA		11/09/2023		1,181		(6)			(6)		1,175	1,175			
100247239	LAKE ARROWHEAD	CA		10/23/2025		1,355		(23)			(23)		1,332	1,332			
100141081	NEWARK	NJ		01/30/2024		1,422		(38)			(38)		1,384	1,384			
100215588	TWIN LAKES	WI		06/12/2025		1,452		(7)			(7)		1,445	1,445			
100246969	TAMPA	FL		10/17/2025		1,405		(22)			(22)		1,383	1,383			
100235916	FITCHBURG	MA		09/04/2025		1,418		(35)			(35)		1,383	1,383			
100238282	CALIFORNIA CITY	CA		09/19/2025		1,417		(34)			(34)		1,383	1,383			
100253561	ONTARIO	CA		10/30/2025		1,427		(41)			(41)		1,386	1,386			
100221684	FALL RIVER	MA		07/23/2025		2,167		(70)			(70)		2,097	2,097			
100216053	SAN JOSE	CA		06/17/2025		1,395		(41)			(41)		1,354	1,354			
100180602	PALMDALE	CA		11/26/2024		1,037		(27)			(27)		1,010	1,010			
100180222	SPOKANE VALLEY	WA		11/25/2024		1,477		(22)			(22)		1,455	1,455			
100172994	MIAMI	FL		10/25/2024		1,574		(35)			(35)		1,539	1,539			
100246984	LITTLETON	CO		10/17/2025		1,221		(35)			(35)		1,186	1,186			
100237015	BOONSBORO	MD		09/12/2025		1,458		(17)			(17)		1,441	1,441			
100228742	SANTA ROSA	CA		08/12/2025		1,326		(62)			(62)		1,264	1,264			
100244760	WORCESTER	MA		09/29/2025		1,524		(23)			(23)		1,501	1,501			
100238452	RIPON	CA		09/19/2025		1,340		(44)			(44)		1,296	1,296			
100261218	MANTECA	CA		12/05/2025		1,479		(22)			(22)		1,457	1,457			
100055897	RENO	NV		03/26/2021		3,487		(94)			(94)		3,393	3,393			
100179914	LAKE ZURICH	IL		11/25/2024		52,876		(825)			(825)		52,051	52,051			
100266957	SANTA ROSA	CA		12/23/2025		1,617		(34)			(34)		1,583	1,583			
100170390	NAPA	CA		10/09/2024		2,954		46			46		3,000	3,000			
100166298	CHICAGO	IL		10/23/2024		1,390		(44)			(44)		1,346	1,346			
100214221	SIMI VALLEY	CA		05/30/2025		1,901		(89)			(89)		1,812	1,812			
100138235	ELLICOTT CITY	MD		12/14/2023		1,460		(5)			(5)		1,455	1,455			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182660	MEMPHIS	TN		12/12/2024		1,530		(2)			(2)		1,528	1,528			
100115936	HENDERSON	NV		07/20/2023		1,841		17			17		1,858	1,858			
100167416	CHIMACUM	WA		09/16/2024		1,688		(27)			(27)		1,661	1,661			
100140298	NESKOWIN	OR		01/18/2024		1,384		(35)			(35)		1,349	1,349			
100255735	NEVADA	TX		11/24/2025		1,612		(10)			(10)		1,602	1,602			
100229151	BRADENTON	FL		08/14/2025		1,415		(24)			(24)		1,391	1,391			
100087281	WHITE PLAINS	NY		10/25/2022		3,317		492			492		3,809	3,809			
100189337	HINGHAM	MA		01/13/2025		1,533		(28)			(28)		1,505	1,505			
100246146	SEVIERVILLE	TN		10/08/2025		779		(26)			(26)		753	753			
100221580	SAUSALITO	CA		07/22/2025		1,469		(10)			(10)		1,459	1,459			
100227284	OAK ISLAND	NC		07/31/2025		1,500		(41)			(41)		1,459	1,459			
100236222	MIAMI	FL		09/10/2025		1,382		(24)			(24)		1,358	1,358			
100083677	MIAMI	FL		06/21/2022		513		(20)			(20)		493	493			
100067634	LAFAYETTE	CA		09/23/2021		2,195		(43)			(43)		2,152	2,152			
100160113	SAINT PETE BEACH	FL		07/17/2024		1,387		(30)			(30)		1,357	1,357			
100138206	GLENDALE	CA		12/14/2023		1,121		(45)			(45)		1,076	1,076			
100138056	RANCHO CUCAMONGA	CA		12/13/2023		1,813		(35)			(35)		1,778	1,778			
100132252	LEWES	DE		10/13/2023		1,603		(25)			(25)		1,578	1,578			
100195311	KAMAS	UT		02/24/2025		2,030		(43)			(43)		1,987	1,987			
100162593	MARS HILL	NC		08/12/2024		1,311		(21)			(21)		1,290	1,290			
100174374	LEWES	DE		10/31/2024		1,531		(28)			(28)		1,503	1,503			
100117793	SANTA CLARITA AREA	CA		07/20/2023		1,380							1,380	1,380			
100143602	NEW BRITAIN	CT		02/21/2024		1,355		(55)			(55)		1,300	1,300			
100212527	SALINAS	CA		05/29/2025		1,255		(36)			(36)		1,219	1,219			
100216717	MIAMI BEACH	FL		06/23/2025		1,267		(48)			(48)		1,219	1,219			
100214553	VACAVILLE	CA		06/06/2025		1,279		(60)			(60)		1,219	1,219			
100075688	GEORGETOWN	MA		12/01/2021		4,013		(71)			(71)		3,942	3,942			
100218577	MONTGOMERY	TX		06/27/2025		1,402		(36)			(36)		1,366	1,366			
100141251	SPRING VALLEY	NY		01/30/2024		1,030		(21)			(21)		1,009	1,009			
100227243	WEST NEW YORK	NJ		07/31/2025		1,586		(21)			(21)		1,565	1,565			
100110726	SAN DIEGO	CA		08/11/2023		1,535		(46)			(46)		1,489	1,489			
100151519	LATHROP	CA		05/10/2024		1,428		(25)			(25)		1,403	1,403			
100087122	MONTEREY	CA		11/04/2022		1,923		49			49		1,972	1,972			
100076426	CARSON	CA		12/23/2021		1,642		(85)			(85)		1,557	1,557			
100180001	BRANSON	MO		11/25/2024		1,465		(23)			(23)		1,442	1,442			
100193754	FLUSHING	NY		02/10/2025		32,837		(1,305)			(1,305)		31,532	31,532			
100234705	AZUSA	CA		08/28/2025		1,068		(50)			(50)		1,018	1,018			
100219104	POMPANO BEACH	FL		06/27/2025		1,513		(44)			(44)		1,469	1,469			
100186562	PORT ARANSAS	TX		12/30/2024		10,257		(175)			(175)		10,082	10,082			
100168534	DENVER	CO		09/25/2024		1,303		(51)			(51)		1,252	1,252			
100192603	SEATTLE	WA		02/10/2025		1,484		(3)			(3)		1,481	1,481			
100254566	CHERRY LOG	GA		11/07/2025		3,070		(44)			(44)		3,026	3,026			
100181374	RICHMOND	CA		12/06/2024		1,101		(34)			(34)		1,067	1,067			
100138188	CLIFTON	NJ		12/14/2023		1,333		(3)			(3)		1,330	1,330			
100214094	PELHAM	AL		05/30/2025		1,403		8			8		1,411	1,411			
100117420	ONTARIO	CA		07/20/2023		1,936		113			113		2,049	2,049			
100219700	ELK GROVE	CA		07/07/2025		1,245		(38)			(38)		1,207	1,207			
100235821	SACRAMENTO	CA		09/04/2025		1,451		(37)			(37)		1,414	1,414			
100253324	BERLIN TOWNSHIP	NJ		10/30/2025		1,459		(45)			(45)		1,414	1,414			
100215436	INGLEWOOD	CA		06/12/2025		1,541		7			7		1,548	1,548			
100132055	MURRIETA	CA		10/13/2023		2,100		100			100		2,200	2,200			

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100065244	LOS ANGELES	CA		07/14/2021		6,699		(62)			(62)		6,637	6,637			
100109724	BRONX	NY		06/16/2023		1,524		(30)			(30)		1,494	1,494			
100139246	SANTA CLARITA	CA		12/28/2023		1,275		(18)			(18)		1,257	1,257			
100179507	SAVANNAH	GA		11/21/2024		1,614		(6)			(6)		1,608	1,608			
100088189	TEMPLE CITY	CA		10/13/2022		1,801		(14)			(14)		1,787	1,787			
100255535	HUMMELSTOWN	PA		11/24/2025		1,462		(24)			(24)		1,438	1,438			
100238887	PALMETTO	FL		09/23/2025		4,622		(163)			(163)		4,459	4,459			
100076826	COLONIA	NJ		12/27/2021		7,133		(247)			(247)		6,886	6,886			
100188922	LOS ANGELES	CA		01/09/2025		1,356		(48)			(48)		1,308	1,308			
100277006	CLOVIS	CA		01/30/2026		1,368		(40)			(40)		1,328	1,328			
100188405	SURF CITY	NC		01/08/2025		1,381		(25)			(25)		1,356	1,356			
100185356	SEVEN DEVILS	NC		12/20/2024		1,734		41			41		1,775	1,775			
100175979	MENIFEE	CA		11/14/2024		1,591		(10)			(10)		1,581	1,581			
100139243	IRVINE	CA		12/28/2023		1,253		(16)			(16)		1,237	1,237			
100221690	WEST RICHLAND	WA		07/23/2025		1,343		(20)			(20)		1,323	1,323			
100235959	OCEAN GROVE	NJ		09/04/2025		3,498		(73)			(73)		3,425	3,425			
100189768	MANASSAS	VA		01/21/2025		2,619		(37)			(37)		2,582	2,582			
100214650	FULSHEAR	TX		06/10/2025		1,392		15			15		1,407	1,407			
100211818	COLUMBIA FALLS	MT		05/19/2025		1,425		(17)			(17)		1,408	1,408			
100117394	LAKE ARROWHEAD	CA		07/20/2023		2,086		617			617		2,703	2,703			
100134640	PHILADELPHIA	PA		10/30/2023		1,379		(13)			(13)		1,366	1,366			
100167750	WALLINGTON	NJ		09/19/2024		1,136		(45)			(45)		1,091	1,091			
100273149	CHARLESTON	SC		01/15/2026		1,329		(27)			(27)		1,302	1,302			
100212108	CAPE MAY	NJ		05/22/2025		1,277		10			10		1,287	1,287			
100137328	ROSEDALE	NY		12/01/2023		1,557		22			22		1,579	1,579			
100193377	DEMAREST	NJ		02/10/2025		3,723		45			45		3,768	3,768			
100173714	FAYETTE	ME		10/30/2024		1,987		(44)			(44)		1,943	1,943			
100171730	POMONA	CA		10/17/2024		1,729		(32)			(32)		1,697	1,697			
100219417	OCEAN CITY	NJ		07/07/2025		8,317		(179)			(179)		8,138	8,138			
100119466	BELMAR	NJ		07/31/2023		1,672		(4)			(4)		1,668	1,668			
100267007	SANTEE	CA		12/23/2025		1,503		(41)			(41)		1,462	1,462			
100216206	NORTHGLENN	CO		06/20/2025		2,982		(83)			(83)		2,899	2,899			
100283692	YUCAIPA	CA		03/13/2026		757		(36)			(36)		721	721			
100177633	SUFFERN	NY		01/16/2025		1,384		(64)			(64)		1,320	1,320			
100254818	WINTER GARDEN	FL		11/14/2025		1,046		(25)			(25)		1,021	1,021			
100179933	SHAPLEIGH	ME		11/25/2024		1,894		(44)			(44)		1,850	1,850			
100212283	LEMON GROVE	CA		05/28/2025		1,447		2			2		1,449	1,449			
100195358	PANAMA CITY BEACH	FL		02/24/2025		1,176		(39)			(39)		1,137	1,137			
100193667	SOLON	OH		02/10/2025		1,183		(46)			(46)		1,137	1,137			
100272981	BRIGANTINE	NJ		01/15/2026		1,440		(31)			(31)		1,409	1,409			
100261591	RIVERSIDE	CA		12/12/2025		1,424		(15)			(15)		1,409	1,409			
5.00006E+11	RIJSWIJK	NLD		04/30/2025		59							59		(59)		(59)
100268534	OAK ISLAND	NC		12/29/2025		1,459		(16)			(16)		1,443	1,443			
100209556	NEW YORK	NY		05/02/2025		1,516		(53)			(53)		1,463	1,463			
100148631	MESA	AZ		05/15/2024		1,494		(5)			(5)		1,489	1,489			
100192754	MANTECA	CA		02/10/2025		1,106		(17)	2		(19)		1,087	1,087			
100229060	AVON LAKE	OH		08/14/2025		11,895		409			409		12,304	12,304			
100273083	DENNIS PORT	MA		01/15/2026		1,266		(48)			(48)		1,218	1,218			
100205976	LYNNWOOD	WA		04/15/2025		5,284		(63)			(63)		5,221	5,221			
100226828	HEMET	CA		07/30/2025		1,490		(17)			(17)		1,473	1,473			
100156493	LAKE HARMONY	PA		06/24/2024		1,379		(21)			(21)		1,358	1,358			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235412	LOS ANGELES	CA		08/29/2025		697		(33)			(33)		664	664			
100064987	MARYSVILLE	WA		07/14/2021		3,056		(98)			(98)		2,958	2,958			
100192220	HILLSIDE	NJ		01/31/2025		1,006		(14)			(14)		992	992			
100068495	CHULA VISTA	CA		08/25/2021		4,129		(68)			(68)		4,061	4,061			
100214722	WELCH	MN		06/11/2025		880		(34)			(34)		846	846			
100137872	BRYSON CITY	NC		12/08/2023		1,105		(4)			(4)		1,101	1,101			
100215795	LAWRENCEVILLE	GA		06/12/2025		1,405		(14)			(14)		1,391	1,391			
100284961	EUGENE	OR		03/27/2026		890		(26)			(26)		864	864			
100154144	NORTHAMPTON	PA		07/11/2024		835		13			13		848	848			
100168535	PAUMA VALLEY	CA		09/25/2024		1,003		(27)			(27)		976	976			
100282005	LYNWOOD	CA		02/27/2026		1,602		(8)			(8)		1,594	1,594			
100131602	FANWOOD	NJ		10/06/2023		1,442		6			6		1,448	1,448			
100137025	ERIE	CO		11/28/2023		1,952		269			269		2,221	2,221			
100254622	COMPTON	CA		11/10/2025		1,391		(41)			(41)		1,350	1,350			
100137364	BABYLON	NY		12/01/2023		1,567							1,567	1,567			
100182209	FRAMINGHAM	MA		12/12/2024		1,465		(3)			(3)		1,462	1,462			
100115086	DUBLIN	CA		07/14/2023		523,921		10,930			10,930		534,851	534,851			
100189047	LONG BEACH	CA		01/09/2025		1,300		(49)			(49)		1,251	1,251			
100236883	LEADVILLE	CO		09/12/2025		1,004		(14)			(14)		990	990			
100171630	GALT	CA		10/16/2024		24,953		(992)			(992)		23,961	23,961			
100219899	ACAMPO	CA		07/08/2025		1,283		(38)			(38)		1,245	1,245			
100055874	LOS ANGELES	CA		03/26/2021		3,655		(111)			(111)		3,544	3,544			
100272681	PACOIMA	CA		01/09/2026		1,355		(56)			(56)		1,299	1,299			
100235320	LONG BEACH	CA		08/29/2025		1,093		(38)			(38)		1,055	1,055			
100102531	ASHEVILLE	NC		06/07/2023		1,806		25			25		1,831	1,831			
100181205	EL MONTE	CA		12/06/2024		1,371		(18)			(18)		1,353	1,353			
100255027	SUGAR LAND	TX		11/19/2025		1,414		(44)			(44)		1,370	1,370			
100254053	PILOT POINT	TX		10/30/2025		1,612		(16)			(16)		1,596	1,596			
100205789	ABILENE	TX		04/14/2025		1,422		(23)			(23)		1,399	1,399			
100179380	PLEASANT HILL	CA		12/27/2024		2,040		(99)			(99)		1,941	1,941			
100135029	SAN PABLO	CA		10/30/2023		1,312		(10)			(10)		1,302	1,302			
100076851	GRANADA HILLS	CA		12/27/2021		3,372		(34)			(34)		3,338	3,338			
100188421	LAND O LAKES	FL		01/08/2025		1,275		(45)			(45)		1,230	1,230			
100137182	GRANTS PASS	OR		11/28/2023		1,162		(29)			(29)		1,133	1,133			
100160108	ANAHEIM	CA		07/17/2024		1,500		(14)			(14)		1,486	1,486			
100149496	PEORIA	AZ		04/24/2024		1,401		(35)			(35)		1,366	1,366			
100084860	SEDONA	AZ		08/02/2022		1,976		27			27		2,003	2,003			
100159558	LONG BEACH	CA		07/15/2024		1,901		(28)			(28)		1,873	1,873			
100186002	ELIZABETH	NJ		12/27/2024		1,285		(26)			(26)		1,259	1,259			
100156535	ASHLAND CITY	TN		06/24/2024		1,394		(28)			(28)		1,366	1,366			
100079910	PACIFIC GROVE	CA		04/25/2022		2,937		72			72		3,009	3,009			
100244469	EL CAJON	CA		09/29/2025		1,599		(42)			(42)		1,557	1,557			
100142908	GRAPEVINE	TX		02/09/2024		1,236		(32)			(32)		1,204	1,204			
100192536	HENDERSON	NV		02/10/2025		1,414		(34)			(34)		1,380	1,380			
100189409	KISSIMMEE	FL		01/14/2025		1,433		(58)			(58)		1,375	1,375			
100129754	NASHUA	NH		09/27/2023		1,160		(28)			(28)		1,132	1,132			
100181299	MIDDLETOWN	NJ		12/06/2024		1,309		(20)			(20)		1,289	1,289			
100246990	MURRIETA	CA		10/17/2025		1,386		(61)			(61)		1,325	1,325			
100246376	FALLBROOK	CA		10/10/2025		1,373		(48)			(48)		1,325	1,325			
100146910	HOT SPRINGS	AR		03/26/2024		1,535		(19)			(19)		1,516	1,516			
100255358	SACRAMENTO	CA		11/24/2025		1,544		(14)			(14)		1,530	1,530			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100603	NASHVILLE	TN		04/27/2023		1,357		(26)			(26)		1,331	1,331			
100110153	PERRIS	CA		06/29/2023		1,226		(39)			(39)		1,187	1,187			
100171671	SACRAMENTO	CA		10/16/2024		3,894		39			39		3,933	3,933			
100141674	OXNARD	CA		01/30/2024		7,321		(247)			(247)		7,074	7,074			
100193389	FLY CREEK	NY		02/10/2025		1,305		(24)			(24)		1,281	1,281			
100131782	HUNTINGTON PARK	CA		10/06/2023		1,189		(3)			(3)		1,186	1,186			
100214396	KAPOLEI	HI		06/02/2025		1,650		24			24		1,674	1,674			
100268860	PAYSON	AZ		12/29/2025		1,461		(21)			(21)		1,440	1,440			
100189530	RANCHO CUCAMONGA	CA		01/15/2025		1,477		(36)			(36)		1,441	1,441			
100132620	GILBERT	AZ		11/03/2023		1,370		12			12		1,382	1,382			
100221176	CENTERVILLE	UT		07/21/2025		1,293		(23)			(23)		1,270	1,270			
5.00007E+11	HAARLEM	NLD		09/30/2025		56							56		(56)		(56)
100088789	MORRISTOWN	TN		11/15/2022		1,335		11			11		1,346	1,346			
100068159	DALY CITY	CA		08/25/2021		3,324		(39)			(39)		3,285	3,285			
100238725	LYNNWOOD	WA		09/22/2025		1,470		(37)			(37)		1,433	1,433			
100238405	KEY WEST	FL		09/19/2025		1,398		(45)			(45)		1,353	1,353			
100102505	MOUNT JULIET	TN		06/07/2023		1,853		3			3		1,856	1,856			
100178310	SAN DIEGO	CA		11/19/2024		1,359		(61)			(61)		1,298	1,298			
100189902	PLAIN CITY	OH		01/21/2025		1,408		(25)			(25)		1,383	1,383			
100246420	LAKEWOOD	CA		10/10/2025		1,448		(59)			(59)		1,389	1,389			
100195668	FLORENCE	OR		02/24/2025		3,267		(26)			(26)		3,241	3,241			
100160499	BAKERSFIELD	CA		07/19/2024		1,117		(29)			(29)		1,088	1,088			
100090030	LAKE POINT	UT		01/13/2023		1,463		3			3		1,466	1,466			
100181688	OAKDALE	CA		12/11/2024		1,383		(55)			(55)		1,328	1,328			
100131829	FILLMORE	CA		10/06/2023		1,167							1,167	1,167			
100077824	FONTANA	CA		01/14/2022		2,436		(138)			(138)		2,298	2,298			
100169703	YONKERS	NY		09/30/2024		1,602		(24)			(24)		1,578	1,578			
100246381	CARTERET	NJ		10/10/2025		1,438		(49)			(49)		1,389	1,389			
100157731	MIAMI	FL		06/28/2024		1,692		(53)			(53)		1,639	1,639			
100143169	ISLAND PARK	ID		02/16/2024		1,518		(26)			(26)		1,492	1,492			
100151236	LONG BEACH	CA		05/10/2024		1,019		(10)	1		(11)		1,008	1,008			
100238316	CHANDLER	AZ		09/19/2025		1,510		(8)			(8)		1,502	1,502			
100255648	BIG BEAR CITY	CA		11/24/2025		1,803		(29)			(29)		1,774	1,774			
100155213	LOS ANGELES	CA		07/19/2024		1,418		(58)			(58)		1,360	1,360			
100247652	PITTSBURGH	PA		10/29/2025		1,421		(54)			(54)		1,367	1,367			
100201855	N CAPE MAY	NJ		03/18/2025		1,406		(14)			(14)		1,392	1,392			
100077831	NORTH HOLLYWOOD	CA		01/14/2022		3,196		(20)			(20)		3,176	3,176			
100172535	TACOMA	WA		10/23/2024		1,341		(35)			(35)		1,306	1,306			
100177521	MIAMI BEACH	FL		01/16/2025		1,567		(28)			(28)		1,539	1,539			
100172677	WHITEFISH	MT		11/21/2024		1,527		(44)			(44)		1,483	1,483			
100176661	HILLSBOROUGH	NJ		11/15/2024		1,433		(41)			(41)		1,392	1,392			
100246113	EATONVILLE	WA		10/08/2025		3,693		(166)			(166)		3,527	3,527			
100168752	LANDRUM	SC		09/26/2024		1,295		(41)			(41)		1,254	1,254			
100229859	SAN MARCOS	CA		08/18/2025		1,397		(24)			(24)		1,373	1,373			
100185123	LYNWOOD	CA		12/20/2024		1,523		(3)			(3)		1,520	1,520			
100161774	RIVERHEAD	NY		07/31/2024		1,185		(44)			(44)		1,141	1,141			
100107883	ELWOOD	UT		06/29/2023		1,553		(22)			(22)		1,531	1,531			
100149326	OKLAHOMA CITY	OK		04/24/2024		1,553		(22)			(22)		1,531	1,531			
100079796	EL MONTE	CA		04/08/2022		2,674		(58)			(58)		2,616	2,616			
100245249	TEANECK	NJ		10/06/2025		1,364		(47)			(47)		1,317	1,317			
100188685	WHITTIER	NC		01/09/2025		1,344		(26)			(26)		1,318	1,318			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283320	TEMPE	AZ		03/11/2026		1,046		(7)			(7)		1,039	1,039			
100181663	SEATTLE	WA		12/11/2024		1,463		(39)			(39)		1,424	1,424			
100246454	MIAMI	FL		10/10/2025		1,245		(21)			(21)		1,224	1,224			
100229107	FRUITLAND	ID		08/14/2025		1,247		(22)			(22)		1,225	1,225			
100120192	SANTA CLARITA	CA		08/18/2023		22,390		(307)			(307)		22,083	22,083			
100117307	EASTVALE	CA		07/20/2023		2,469		648			648		3,117	3,117			
100261553	MIDVALE	UT		12/12/2025		2,381		(61)			(61)		2,320	2,320			
100156049	CORAL SPRINGS	FL		06/18/2024		1,148		(36)			(36)		1,112	1,112			
100212133	MINEOLA	NY		05/22/2025		1,494		19			19		1,513	1,513			
100253317	WAXHAW	NC		10/30/2025		1,501		(27)			(27)		1,474	1,474			
100129235	JACKSONVILLE	FL		11/03/2023		1,366		(7)			(7)		1,359	1,359			
100173702	TAMPA	FL		10/30/2024		1,919		(89)			(89)		1,830	1,830			
100245091	EUHARLEE	GA		10/03/2025		2,100		(80)			(80)		2,020	2,020			
100179798	BUNNELL	FL		11/21/2024		1,477		(46)			(46)		1,431	1,431			
100161870	LOS ANGELES	CA		07/31/2024		1,281		(47)			(47)		1,234	1,234			
100175803	NEWARK	NJ		11/12/2024		1,439		21			21		1,460	1,460			
100205769	APPLE VALLEY	CA		04/14/2025		1,507		(35)			(35)		1,472	1,472			
100219803	AUSTIN	TX		07/08/2025		1,278		(37)			(37)		1,241	1,241			
100220004	NORTH LAS VEGAS	NV		07/30/2025		1,144		(54)			(54)		1,090	1,090			
100253136	HANOVER	MD		10/30/2025		1,462		(47)			(47)		1,415	1,415			
100226720	NORWALK	CT		07/30/2025		1,449		(26)			(26)		1,423	1,423			
100169313	BRONX	NY		09/27/2024		1,345		(31)			(31)		1,314	1,314			
100238284	HACKENSACK	NJ		09/19/2025		1,513		13			13		1,526	1,526			
100235181	BATTLE GROUND	WA		08/28/2025		1,575		(72)			(72)		1,503	1,503			
100236213	UNION	NJ		09/10/2025		1,134		(25)			(25)		1,109	1,109			
100228268	CYPRESS	CA		08/11/2025		1,458		(9)			(9)		1,449	1,449			
100171951	GATLINBURG	TN		10/17/2024		1,503		(17)			(17)		1,486	1,486			
100166409	TILLAMOOK	OR		10/31/2024		1,434		(34)			(34)		1,400	1,400			
100057551	EAGLE MOUNTAIN	UT		06/30/2021		9,172		131			131		9,303	9,303			
100238844	LONG BEACH	CA		09/23/2025		1,339		(41)			(41)		1,298	1,298			
100194354	BANKS	OR		02/14/2025		1,466		(49)			(49)		1,417	1,417			
100219100	STAR	ID		06/27/2025		1,111		(48)			(48)		1,063	1,063			
100147191	NESCONSET	NY		03/28/2024		1,113		(42)			(42)		1,071	1,071			
100182344	CLARKSVILLE	TN		12/12/2024		900		(12)			(12)		888	888			
100211923	OAKLAND PARK	FL		05/19/2025		1,679		(31)			(31)		1,648	1,648			
100234996	HOMEWOOD	AL		08/28/2025		1,453		(29)			(29)		1,424	1,424			
100149844	ABINGTON	MA		04/29/2024		1,097		(46)			(46)		1,051	1,051			
100254627	RIALTO	CA		11/10/2025		1,619		9			9		1,628	1,628			
100160546	PITTSBURG	CA		07/19/2024		1,456		(30)			(30)		1,426	1,426			
100144627	CAREY	ID		03/13/2024		1,211		(19)			(19)		1,192	1,192			
100209896	BONITA SPRINGS	FL		06/11/2025		1,015		(45)			(45)		970	970			
100169610	MENIFEE	CA		09/30/2024		1,191		(27)			(27)		1,164	1,164			
100074412	HACIENDA HEIGHTS AREA	CA		12/02/2021		2,808		(88)			(88)		2,720	2,720			
100110595	INLET BEACH	FL		06/30/2023		1,779		4			4		1,783	1,783			
100116104	LANCASTER	CA		07/20/2023		2,114		357			357		2,471	2,471			
100147696	BRIGHTON	CO		04/05/2024		990		(24)			(24)		966	966			
100090756	KATY	TX		02/28/2023		586		(13)			(13)		573	573			
100087306	MIAMI	FL		10/25/2022		2,193		222			222		2,415	2,415			
100166989	NEW HAVEN	CT		09/13/2024		1,334		(3)			(3)		1,331	1,331			
100071480	VALLEJO	CA		10/26/2021		2,552		(29)			(29)		2,523	2,523			
100182655	LAKE ALMANOR	CA		12/12/2024		1,563							1,563	1,563			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133386	MOSELEY	VA		11/21/2023		1,339		(12)			(12)		1,327	1,327			
100168539	CRIPPLE CREEK	CO		09/25/2024		1,374		(21)			(21)		1,353	1,353			
100163283	MELBOURNE	FL		08/13/2024		625		(6)			(6)		619	619			
100254912	ATLANTIC BEACH	NC		11/17/2025		1,571		(36)			(36)		1,535	1,535			
100166296	DEERFIELD BEACH	FL		10/23/2024		965		(29)			(29)		936	936			
100191678	LOS ANGELES	CA		02/20/2025		1,342		(44)			(44)		1,298	1,298			
100172756	FORT LAUDERDALE	FL		12/06/2024		1,492		(2)			(2)		1,490	1,490			
100220344	OCEAN CITY	MD		07/14/2025		1,239		(37)			(37)		1,202	1,202			
100175687	VANCOUVER	WA		11/12/2024		1,566		31			31		1,597	1,597			
100141753	MOUNT LAUREL	NJ		01/30/2024		900		(23)			(23)		877	877			
100117920	RALEIGH	NC		07/20/2023		1,041		(27)			(27)		1,014	1,014			
100220317	KENNER	LA		07/11/2025		1,422							1,422	1,422			
100213860	POTTSBORO	TX		05/29/2025		1,331		(49)			(49)		1,282	1,282			
100234743	BOWLING GREEN	KY		08/28/2025		1,428		(15)			(15)		1,413	1,413			
100156430	ESCONDIDO	CA		06/24/2024		1,281		(31)			(31)		1,250	1,250			
100210214	VALLEY SPRINGS	CA		05/09/2025		1,286		(38)			(38)		1,248	1,248			
100210618	HICKSVILLE	NY		05/15/2025		1,299		(51)			(51)		1,248	1,248			
100181308	HOMESTEAD	FL		12/06/2024		1,563		(39)			(39)		1,524	1,524			
100116976	BAYSIDE	NY		07/20/2023		2,387		621			621		3,008	3,008			
100088248	SOUTHAMPTON	NY		10/17/2022		2,493		(39)			(39)		2,454	2,454			
100175148	ESTERO	FL		11/05/2024		1,490		(39)			(39)		1,451	1,451			
100163790	RANCHO MISSION VIEJO	CA		09/27/2024		1,508		1			1		1,509	1,509			
100137098	BROKEN BOW	OK		11/28/2023		1,414		28			28		1,442	1,442			
100169720	CAMARILLO	CA		09/30/2024		1,409		(16)			(16)		1,393	1,393			
100209474	MIAMI	FL		05/01/2025		1,202		(31)			(31)		1,171	1,171			
100243409	NORTH BABYLON	NY		09/26/2025		1,374		(42)			(42)		1,332	1,332			
100206387	SCOTTS VALLEY	CA		05/22/2025		1,363		(31)			(31)		1,332	1,332			
100177128	NOVATO	CA		01/16/2025		1,432		(45)			(45)		1,387	1,387			
100228948	PASO ROBLES	CA		09/10/2025		576		(27)			(27)		549	549			
100214563	LOS ANGELES	CA		06/06/2025		1,454		(23)			(23)		1,431	1,431			
100143139	TACOMA	WA		02/16/2024		3,362		(79)			(79)		3,283	3,283			
100149955	ELIZABETH	NJ		06/07/2024		1,244		(15)			(15)		1,229	1,229			
100276526	SURFSIDE BEACH	SC		01/28/2026		1,883		(68)			(68)		1,815	1,815			
100180102	HIALEAH	FL		12/30/2024		1,524		46			46		1,570	1,570			
100180166	MONTCLAIR	CA		11/25/2024		1,899		(87)			(87)		1,812	1,812			
100228252	BERKELEY	CA		08/11/2025		1,357		(43)			(43)		1,314	1,314			
100277082	MATTAWA	WA		02/06/2026		1,880		(65)			(65)		1,815	1,815			
100119287	BUTLER	TN		07/31/2023		1,902		41			41		1,943	1,943			
100255086	NORWALK	CT		11/20/2025		1,355		(45)			(45)		1,310	1,310			
100120623	EL SEGUNDO	CA		08/18/2023		1,701		(25)			(25)		1,676	1,676			
100117166	MONROVIA	CA		07/20/2023		2,608		204			204		2,812	2,812			
100139546	BERMUDA DUNES	CA		12/28/2023		1,110		(35)			(35)		1,075	1,075			
100219334	MEDFORD	OR		06/30/2025		1,406		(16)			(16)		1,390	1,390			
100182416	LAKEWOOD RANCH	FL		12/12/2024		1,551		8			8		1,559	1,559			
100159020	DANDRIDGE	TN		08/15/2024		1,518		(49)			(49)		1,469	1,469			
100238781	SALINAS	CA		09/23/2025		1,369		(42)			(42)		1,327	1,327			
100166245	ROSEVILLE	CA		09/09/2024		1,675		26			26		1,701	1,701			
100163288	MENIFEE	CA		08/13/2024		1,957		(7)			(7)		1,950	1,950			
100173196	LAS VEGAS	NV		10/30/2024		3,614		(28)			(28)		3,586	3,586			
100166164	CANON CITY	CO		09/09/2024		1,275		(36)			(36)		1,239	1,239			
100103621	DALLAS	TX		05/08/2023		1,484		(35)			(35)		1,449	1,449			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119977	DENVER	NC		08/11/2023		1,711		8			8		1,719	1,719			
100173269	CRYSTAL BEACH	TX		10/30/2024		1,423		(46)			(46)		1,377	1,377			
100185501	WESTLAKE	FL		12/20/2024		1,403		(48)			(48)		1,355	1,355			
100162735	MCDONOUGH	GA		08/12/2024		7,520		(167)			(167)		7,353	7,353			
100147655	EVERETT	WA		04/04/2024		1,608		(64)			(64)		1,544	1,544			
100235167	ELK GROVE	CA		08/28/2025		2,899		(67)			(67)		2,832	2,832			
100210724	ANTIOCH	CA		05/15/2025		1,225		(37)			(37)		1,188	1,188			
100151676	TYBEE ISLAND	GA		05/10/2024		1,507		9			9		1,516	1,516			
100165450	SANTA PAULA	CA		08/29/2024		1,834		(42)			(42)		1,792	1,792			
100248850	FRISCO	CO		10/29/2025		1,436		(34)			(34)		1,402	1,402			
100148892	MOUNTAIN HOUSE	CA		04/17/2024		2,458		(48)			(48)		2,410	2,410			
100172970	JONESBORO	AR		10/25/2024		1,614		(19)			(19)		1,595	1,595			
100143877	AMERICAN CANYON	CA		03/06/2024		590		(9)			(9)		581	581			
100147822	EDGEWOOD	WA		04/08/2024		1,560		(26)			(26)		1,534	1,534			
100176148	AROMAS	CA		12/20/2024		32,381		(625)			(625)		31,756	31,756			
100132729	NASHVILLE	TN		11/03/2023		1,239		(12)			(12)		1,227	1,227			
100272563	NORWOOD	MA		01/08/2026		1,507		(39)			(39)		1,468	1,468			
100147015	FALLS CHURCH	VA		03/27/2024		1,695		(9)			(9)		1,686	1,686			
100273902	CARSON	CA		01/26/2026		1,485		(27)			(27)		1,458	1,458			
100283614	MESA	AZ		03/13/2026		990		(20)			(20)		970	970			
100118064	MIAMI BEACH	FL		07/20/2023		1,592		(8)			(8)		1,584	1,584			
100268898	FRISCO	TX		12/29/2025		1,586		(9)			(9)		1,577	1,577			
100076681	CARSON	CA		12/30/2021		3,365		(38)			(38)		3,327	3,327			
100089067	OAKHURST	NJ		01/06/2023		1,417		(13)			(13)		1,404	1,404			
100220031	SPRING VALLEY	CA		07/30/2025		68,865		(1,248)			(1,248)		67,617	67,617			
100194013	ROWLETT	TX		02/11/2025		1,227		(22)			(22)		1,205	1,205			
5.00007E+11	ROOSENDAAL	NLD		07/31/2025		56							56		(56)		(56)
100244445	PETALUMA	CA		09/29/2025		1,456		(37)			(37)		1,419	1,419			
100151720	WESTWOOD	NJ		05/10/2024		1,452		(7)			(7)		1,445	1,445			
100142603	SALT LAKE CITY	UT		02/08/2024		1,291		(16)			(16)		1,275	1,275			
100247325	STURGEON BAY	WI		10/24/2025		1,313		(58)			(58)		1,255	1,255			
100254299	OLATHE	KS		11/06/2025		135,409		(3,380)			(3,380)		132,029	132,029			
100212353	RIALTO	CA		05/28/2025		2,381		(84)			(84)		2,297	2,297			
100156537	DELRAY BEACH	FL		06/24/2024		1,421		(19)			(19)		1,402	1,402			
100216166	CORONA	CA		06/18/2025		1,459		14			14		1,473	1,473			
100154078	FRESNO	CA		06/06/2024		911		(15)			(15)		896	896			
100161429	REHOBOTH BEACH	DE		07/29/2024		1,379		(31)			(31)		1,348	1,348			
100215291	WESTBURY	NY		06/12/2025		1,511		(4)			(4)		1,507	1,507			
100253341	PORTLAND	OR		10/30/2025		1,455		(64)			(64)		1,391	1,391			
100181942	SANTA ANA	CA		12/12/2024		1,559		8			8		1,567	1,567			
100189082	MIAMI	FL		01/13/2025		2,270		(37)			(37)		2,233	2,233			
100219708	ROCKLIN	CA		07/07/2025		1,448		(35)			(35)		1,413	1,413			
100117585	ANTIOCH	CA		07/20/2023		1,750		(42)			(42)		1,708	1,708			
100268242	HOWELL	NJ		12/29/2025		1,617		(4)			(4)		1,613	1,613			
100142876	COLLEGE STATION	TX		02/09/2024		1,194		(25)			(25)		1,169	1,169			
100273760	BROOKSVILLE	FL		01/23/2026		1,115		(43)			(43)		1,072	1,072			
100194616	DALLAS	TX		02/21/2025		1,732		63			63		1,795	1,795			
100171196	PROVIDENCE	RI		11/22/2024		1,311		(51)			(51)		1,260	1,260			
100067663	DAVIS	CA		09/23/2021		4,430		(61)			(61)		4,369	4,369			
100137788	EAGLE RIVER	AK		12/08/2023		2,532		(32)			(32)		2,500	2,500			
100131820	DERWOOD	MD		10/06/2023		1,092		7			7		1,099	1,099			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212329	PALMDALE	CA		05/28/2025		902		(34)			(34)		868	868			
100174275	EATONTON	GA		10/31/2024		1,863		(48)			(48)		1,815	1,815			
100282164	TEMPLE	GA		02/27/2026		1,163		(47)			(47)		1,116	1,116			
100133931	LANSDALE	PA		10/25/2023		2,347		(25)			(25)		2,322	2,322			
100276990	DRAKE	CO		01/30/2026		1,458		(36)			(36)		1,422	1,422			
100185889	LONG BEACH	CA		12/26/2024		1,334		(62)			(62)		1,272	1,272			
4010045383	TRENTON	NY		02/02/2023		1,504		(31)			(31)		1,473	1,473			
100159652	CINCINNATI	OH		08/23/2024		1,649		(54)			(54)		1,595	1,595			
100201583	MIDLOTHIAN	VA		03/13/2025		5,338		(16)			(16)		5,322	5,322			
100136066	SAN TAN VALLEY	AZ		11/16/2023		959		(14)			(14)		945	945			
100141164	STATEN ISLAND	NY		01/30/2024		1,306		(20)			(20)		1,286	1,286			
100261188	POINT PLEASANT BEACH	NJ		12/05/2025		1,479		(40)			(40)		1,439	1,439			
100179972	BROKEN BOW	OK		11/25/2024		2,171		(6)			(6)		2,165	2,165			
100277423	ORANGE	VA		02/13/2026		1,447		(47)			(47)		1,400	1,400			
100247349	RIFLE	CO		10/24/2025		1,480		(5)			(5)		1,475	1,475			
100218768	PERRYSBURG	OH		06/27/2025		1,218		(50)			(50)		1,168	1,168			
100203931	CORAL SPRINGS	FL		03/28/2025		1,326		(42)			(42)		1,284	1,284			
100244805	APEX	NC		09/29/2025		1,391		(34)			(34)		1,357	1,357			
100169521	HOBOKEN	NJ		09/30/2024		1,590		6			6		1,596	1,596			
100161025	SAN TAN VALLEY	AZ		07/24/2024		1,747		64			64		1,811	1,811			
100202742	LONG BEACH	CA		03/24/2025		1,369		(45)			(45)		1,324	1,324			
100167433	THONOTOSASSA	FL		09/16/2024		1,334		(59)			(59)		1,275	1,275			
100284603	EASTVALE	CA		03/26/2026		1,762		39			39		1,801	1,801			
100156562	VANCOUVER	WA		06/24/2024		1,488		(12)			(12)		1,476	1,476			
100164154	JURUPA VALLEY	CA		08/21/2024		1,236		(9)			(9)		1,227	1,227			
100215285	VIAN	OK		06/12/2025		1,856		(29)			(29)		1,827	1,827			
100137579	PORTLAND	OR		12/08/2023		1,581		27			27		1,608	1,608			
100272397	SCOTTSDALE	AZ		01/08/2026		1,361		(46)			(46)		1,315	1,315			
100219161	SCOFIELD	UT		06/27/2025		4,622		(83)			(83)		4,539	4,539			
100109091	NORWALK	CT		06/05/2023		1,423		(20)			(20)		1,403	1,403			
100087082	LOS ANGELES	CA		11/04/2022		1,873		36			36		1,909	1,909			
100195534	PACIFIC BEACH	WA		03/27/2025		1,300		(45)			(45)		1,255	1,255			
100261557	DALLAS	TX		12/12/2025		2,045		(61)			(61)		1,984	1,984			
100171588	OREM	UT		10/16/2024		2,379		(22)			(22)		2,357	2,357			
100192975	SEATTLE	WA		02/10/2025		1,468		(4)			(4)		1,464	1,464			
100265478	SANTA CLARITA	CA		12/19/2025		2,136		(1)			(1)		2,135	2,135			
100221759	BELL	CA		07/25/2025		1,234		(55)			(55)		1,179	1,179			
100254000	MORENO VALLEY	CA		10/30/2025		1,480		(33)			(33)		1,447	1,447			
100257075	SEVIERVILLE	TN		11/26/2025		1,499		(52)			(52)		1,447	1,447			
100255567	STATELINE	NV		11/24/2025		1,496		(49)			(49)		1,447	1,447			
100283685	WILDOMAR	CA		03/13/2026		843		(34)			(34)		809	809			
100178230	RICHMOND	CA		11/19/2024		2,191		4			4		2,195	2,195			
100119979	DESERT HOT SPRINGS	CA		08/11/2023		1,464		(8)			(8)		1,456	1,456			
100257051	TEMPE	AZ		11/26/2025		1,532		(47)			(47)		1,485	1,485			
100109789	SHORELINE	WA		08/04/2023		5,391		(249)			(249)		5,142	5,142			
100277284	SEATTLE	WA		02/11/2026		1,482		(16)			(16)		1,466	1,466			
100102680	BIG BEAR LAKE	CA		06/22/2023		1,484		(34)			(34)		1,450	1,450			
100079292	MARYSVILLE	WA		02/28/2022		2,558		(56)			(56)		2,502	2,502			
100283826	MARINA DEL REY	CA		03/16/2026		1,465		(54)			(54)		1,411	1,411			
100140319	LEWISTOWN	MT		01/18/2024		1,294		(22)			(22)		1,272	1,272			
100141461	CAMARILLO	CA		01/30/2024		1,399		(2)			(2)		1,397	1,397			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220923	GULF SHORES	AL		07/18/2025		4,387		(82)			(82)		4,305	4,305			
100147482	CHULA VISTA	CA		04/03/2024		1,444		(16)			(16)		1,428	1,428			
100189480	MIAMI	FL		01/15/2025		1,491		42			42		1,533	1,533			
100109929	SURFSIDE	FL		06/22/2023		1,554		(86)			(86)		1,468	1,468			
100146588	FRAMINGHAM	MA		03/20/2024		1,657		(18)			(18)		1,639	1,639			
100235073	BLUFFDALE	UT		08/28/2025		1,519		(6)			(6)		1,513	1,513			
100079506	LOS ANGELES RESEDA AREA	CA		04/25/2022		10,706		340			340		11,046	11,046			
100100929	TAMPA	FL		04/28/2023		4,073		429			429		4,502	4,502			
100226939	LONG BOAT KEY	FL		07/30/2025		1,264		(47)			(47)		1,217	1,217			
100115573	GULF SHORES	AL		07/19/2023		1,011		(22)			(22)		989	989			
100264985	NAPA	CA		12/17/2025		2,543		(87)			(87)		2,456	2,456			
100167542	PAWTUCKET	RI		10/31/2024		1,348		(51)			(51)		1,297	1,297			
100087170	GILBERT	AZ		10/25/2022		3,689		327			327		4,016	4,016			
100163997	WORCESTER	MA		08/21/2024		1,201		(33)			(33)		1,168	1,168			
100267311	MONTEREY PARK	CA		12/24/2025		2,385		(105)			(105)		2,280	2,280			
100238498	VENICE	FL		09/19/2025		1,281		(35)			(35)		1,246	1,246			
100086923	THE VILLAGES	FL		10/24/2022		1,640		5			5		1,645	1,645			
100245469	LAKEWOOD	WA		10/06/2025		1,521		(47)			(47)		1,474	1,474			
100181508	PALATINE	IL		12/06/2024		1,313		(47)			(47)		1,266	1,266			
100149397	MARYSVILLE	WA		04/24/2024		2,045		(15)			(15)		2,030	2,030			
100284729	BLOOMINGDALE	NJ		03/27/2026		1,024		(4)			(4)		1,020	1,020			
100203477	MANTECA GREEN	CA		03/26/2025		2,512		1			1		2,513	2,513			
100180290	OCEAN ISLE BEACH	NC		11/25/2024		1,511		(9)			(9)		1,502	1,502			
100282176	LOS ANGELES	CA		02/27/2026		2,000		(63)			(63)		1,937	1,937			
100213747	LAS VEGAS	NV		05/29/2025		1,405		(14)			(14)		1,391	1,391			
100268341	JOSHUA TREE	CA		12/29/2025		1,456		(29)			(29)		1,427	1,427			
100142868	PLANTATION	FL		02/09/2024		1,376		(37)			(37)		1,339	1,339			
100116228	ST ALBANS	NY		07/20/2023		2,062		623			623		2,685	2,685			
100151014	RICHMOND	VA		05/08/2024		1,559		(7)			(7)		1,552	1,552			
100203925	LA JOLLA	CA		03/28/2025		1,340		(28)			(28)		1,312	1,312			
100075215	FORT WORTH	TX		12/01/2021		3,484		(23)			(23)		3,461	3,461			
100194362	PASO ROBLES	CA		02/14/2025		1,424		(49)			(49)		1,375	1,375			
100191311	WOODHAVEN	NY		01/30/2025		2,910		(123)			(123)		2,787	2,787			
100218160	CONROE	TX		07/22/2025		1,221		(35)			(35)		1,186	1,186			
100272962	BIWABIK	MN		01/15/2026		1,460		(33)			(33)		1,427	1,427			
5.00008E+11	BILTHOVEN	NLD		03/27/2026		(13)							(13)		13		13
100189960	ELK HORN	KY		01/21/2025		1,412		(8)			(8)		1,404	1,404			
100164483	FREDERICKSBURG	VA		08/21/2024		1,522		(30)			(30)		1,492	1,492			
100107802	MESA	AZ		05/19/2023		1,778		28			28		1,806	1,806			
100201053	SEVIERVILLE	TN		03/12/2025		1,437		(25)			(25)		1,412	1,412			
100083033	HAMPTON BAYS	NY		05/11/2022		4,230		176			176		4,406	4,406			
100227110	SEMINOLE	FL		07/30/2025		1,296		(51)			(51)		1,245	1,245			
100230126	CARY	IL		08/25/2025		1,282		(37)			(37)		1,245	1,245			
100214443	PORT HUENEME	CA		06/06/2025		42,125		(1,840)			(1,840)		40,285	40,285			
100219367	WORCESTER	MA		06/30/2025		1,337		(19)			(19)		1,318	1,318			
100248930	N. VENICE	FL		10/29/2025		1,534		(36)			(36)		1,498	1,498			
100180409	LAWRENCE	MA		11/25/2024		1,432		(9)			(9)		1,423	1,423			
100189483	BELLMORE	NY		01/15/2025		1,733		(50)			(50)		1,683	1,683			
100272057	FOREST GROVE	OR		01/08/2026		1,375		(38)			(38)		1,337	1,337			
100226932	SIGNAL MOUNTAIN	TN		07/30/2025		1,344		(37)			(37)		1,307	1,307			
100221469	LAKEWOOD	CO		07/22/2025		1,207		(42)			(42)		1,165	1,165			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078717	FORT LEE	NJ		02/02/2022		2,840		(38)			(38)		2,802	2,802			
100272965	PORT ARANSAS	TX		01/15/2026		1,576		(7)			(7)		1,569	1,569			
100198983	ESCONDIDO	CA		02/28/2025		1,360		(40)			(40)		1,320	1,320			
100188635	WESTFIELD	IN		02/10/2025		3,890		(61)			(61)		3,829	3,829			
100209461	CONCORD	NC		04/29/2025		1,165		(39)			(39)		1,126	1,126			
100188346	HEMPSTEAD	TX		01/08/2025		2,888		(31)			(31)		2,857	2,857			
100153105	FERNDALE	CA		06/27/2024		1,446		(28)			(28)		1,418	1,418			
100227991	CORONA	CA		08/04/2025		1,146		(54)			(54)		1,092	1,092			
100170174	ESTERO	FL		10/08/2024		1,639		(32)			(32)		1,607	1,607			
5.00008E+11	S-GRAVENHAGE	NLD		12/23/2025		56							56		(56)		(56)
100219923	NORWALK	CT		07/08/2025		1,443		(22)			(22)		1,421	1,421			
100238977	WILMINGTON	NC		09/23/2025		6,128		(220)			(220)		5,908	5,908			
100237042	DAYTON	NV		09/12/2025		1,174		(54)			(54)		1,120	1,120			
100194546	FORT LAUDERDALE	FL		02/14/2025		1,596		(29)			(29)		1,567	1,567			
100169486	WEEHAWKEN	NJ		09/30/2024		1,614		12			12		1,626	1,626			
100221172	WORCESTER	MA		07/21/2025		1,465		(10)			(10)		1,455	1,455			
100267208	HAYWARD	CA		12/23/2025		1,694		(40)			(40)		1,654	1,654			
100218772	FERNANDINA BEACH	FL		06/27/2025		903		(36)	1		(37)		866	866			
100221214	BONNEY LAKE	WA		07/21/2025		1,487		2			2		1,489	1,489			
100238305	MIAMI	FL		09/19/2025		1,176		(52)			(52)		1,124	1,124			
100238044	MYAKKA CITY	FL		10/03/2025		1,300		(52)			(52)		1,248	1,248			
100254417	ATLANTA	GA		11/07/2025		1,444		(36)			(36)		1,408	1,408			
100185488	KNIGHTDALE	NC		12/20/2024		6,541		67			67		6,608	6,608			
100211636	WELLINGTON	FL		05/16/2025		1,395		(40)			(40)		1,355	1,355			
100268192	HONOLULU	HI		12/29/2025		1,481		(21)			(21)		1,460	1,460			
100234788	POCONO MANOR	PA		08/28/2025		1,294		(29)			(29)		1,265	1,265			
100129284	LAS VEGAS	NV		09/25/2023		12,942		289			289		13,231	13,231			
100272088	NAPLES	ME		01/08/2026		1,548		(25)			(25)		1,523	1,523			
100146637	MANTECA	CA		03/20/2024		1,086		(25)			(25)		1,061	1,061			
100220718	LITTLE CHUTE	WI		07/18/2025		1,375		4			4		1,379	1,379			
100177475	JACKSON	NJ		01/16/2025		1,026		(22)			(22)		1,004	1,004			
100268502	BUCKHEAD	GA		12/29/2025		2,787		17			17		2,804	2,804			
100119683	NEWARK	NJ		08/08/2023		1,320		(24)			(24)		1,296	1,296			
100238108	SAINT CLOUD	FL		09/15/2025		1,165		(36)			(36)		1,129	1,129			
100238550	WALTHAM	MA		09/19/2025		53,930		(1,361)			(1,361)		52,569	52,569			
100129525	IDAHO FALLS	ID		09/29/2023		1,443		(23)			(23)		1,420	1,420			
100068238	WASHINGTON	DC		08/25/2021		3,312		(14)			(14)		3,298	3,298			
100142394	SALINAS	CA		02/02/2024		1,060		(18)			(18)		1,042	1,042			
100171238	MORENO VALLEY	CA		10/16/2024		1,476		(12)			(12)		1,464	1,464			
100158471	BLACKSBURG	VA		07/10/2024		962		(19)			(19)		943	943			
100080758	ASHEVILLE	NC		03/24/2022		2,272		(84)			(84)		2,188	2,188			
100253255	BRIDGEPORT	CT		10/30/2025		3,336		(139)			(139)		3,197	3,197			
100218668	BLAINE	MN		06/27/2025		1,351		(29)			(29)		1,322	1,322			
100247345	DOWNEY	CA		10/24/2025		1,493		(16)			(16)		1,477	1,477			
100276959	AUSTIN	TX		01/30/2026		1,515		(33)			(33)		1,482	1,482			
100138393	EL CAJON	CA		12/18/2023		1,050		(24)			(24)		1,026	1,026			
100148707	MIAMI	FL		04/17/2024		1,413		(24)			(24)		1,389	1,389			
100283397	VILLA RICA	GA		03/11/2026		1,383		(25)			(25)		1,358	1,358			
100160917	NEWPORT	RI		07/24/2024		944		(31)	1		(32)		912	912			
100235182	WOODLAND	CA		08/28/2025		1,161		(50)			(50)		1,111	1,111			
100201026	NAPERVILLE	IL		03/12/2025		1,475		(27)			(27)		1,448	1,448			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173417	CALIMESA	CA		10/29/2024		1,546		(49)			(49)		1,497	1,497			
100268450	STOCKBRIDGE	MA		12/29/2025		1,241		(42)			(42)		1,199	1,199			
100178253	ELGIN	SC		11/19/2024		2,144		(48)			(48)		2,096	2,096			
100100566	PLEASANT VIEW	UT		04/27/2023		1,312		(26)			(26)		1,286	1,286			
100134377	PALM BEACH GARDENS	FL		10/27/2023		1,376		(40)			(40)		1,336	1,336			
100214881	WOODSTOCK	GA		06/11/2025		1,426		3			3		1,429	1,429			
100254282	GRASS LAKE	MI		11/06/2025		1,345		(59)			(59)		1,286	1,286			
100235415	MENIFEE	CA		08/29/2025		565		(20)			(20)		545	545			
100201853	WRIGHTWOOD	CA		03/18/2025		964		(21)			(21)		943	943			
100148155	SANTA CLARITA	CA		05/15/2024		1,192		(1)			(1)		1,191	1,191			
100141537	GLENDORA	CA		01/30/2024		1,117		(25)			(25)		1,092	1,092			
100159446	FARRAGUT	TN		07/15/2024		1,404		(41)			(41)		1,363	1,363			
100172930	HOLLISTER	CA		10/25/2024		1,347		(1)			(1)		1,346	1,346			
100067702	MILPITAS	CA		09/23/2021		3,246		(41)			(41)		3,205	3,205			
100236321	BOCA RATON	FL		09/10/2025		1,224		(50)			(50)		1,174	1,174			
100147480	LAS VEGAS	NV		04/03/2024		2,255		(23)			(23)		2,232	2,232			
100172397	HOLLISTER	CA		10/23/2024		1,382		(41)			(41)		1,341	1,341			
4010041669	VICTORIA	NY		02/02/2023		1,259		(46)			(46)		1,213	1,213			
100185628	TAMPA	FL		12/20/2024		408		4			4		412	412			
100102386	MANTECA	CA		06/07/2023		1,004		(4)			(4)		1,000	1,000			
100200336	ROANOKE RAPIDS	NC		03/10/2025		1,772		(52)			(52)		1,720	1,720			
100215821	APEX	NC		06/12/2025		1,420		(13)			(13)		1,407	1,407			
100211965	JOHNS CREEK	GA		05/22/2025		3,382		(36)			(36)		3,346	3,346			
100228469	SEDRO WOOLLEY	WA		08/11/2025		1,322		(42)			(42)		1,280	1,280			
100138265	HOLLYWOOD	FL		12/15/2023		371		2			2		373	373			
100103715	TRACY	CA		05/08/2023		1,298		(41)			(41)		1,257	1,257			
100255717	SAN DIEGO	CA		11/24/2025		1,369		(38)			(38)		1,331	1,331			
100114758	MURRIETA	CA		07/07/2023		(875)		(41)		(11)	(30)		(905)	2,036		2,940	2,940
100149942	RIO RANCHO	NM		06/07/2024		1,202		(6)			(6)		1,196	1,196			
100189126	MENIFEE	CA		01/13/2025		10,271		(81)			(81)		10,190	10,190			
100158883	KENT	WA		07/12/2024		1,452		(28)			(28)		1,424	1,424			
100210253	CONWAY	NH		05/09/2025		847		(11)			(11)		836	836			
100103772	SANTA ANA	CA		05/10/2023		2,610		(68)			(68)		2,542	2,542			
100265013	BUCKEYE	AZ		12/17/2025		1,699		(49)			(49)		1,650	1,650			
100189727	LOXAHATCHEE	FL		01/21/2025		11,537		(199)			(199)		11,338	11,338			
100182069	FRISCO	TX		12/12/2024		1,660		44			44		1,704	1,704			
100067710	SAN RAMON	CA		09/23/2021		3,365		14			14		3,379	3,379			
100212524	BAKERSFIELD	CA		05/29/2025		1,331		(20)			(20)		1,311	1,311			
100180240	SEATTLE	WA		11/25/2024		1,650		1			1		1,651	1,651			
100194667	ANCHORAGE	AK		02/21/2025		1,544		1			1		1,545	1,545			
100115172	NEWARK	NJ		07/17/2023		1,411		(30)			(30)		1,381	1,381			
100202456	FORT MYERS	FL		03/20/2025		1,713		(55)			(55)		1,658	1,658			
100202779	BAKERSFIELD	CA		03/24/2025		8,099		(294)			(294)		7,805	7,805			
100087755	ANAHEIM	CA		11/17/2022		1,886		(33)			(33)		1,853	1,853			
100161740	DORAL	FL		07/30/2024		1,624		(58)			(58)		1,566	1,566			
100119844	ENGLEWOOD	NJ		08/08/2023		1,302		(18)			(18)		1,284	1,284			
100268427	HARWICH	MA		12/29/2025		1,329		(40)			(40)		1,289	1,289			
100135935	FULSHEAR	TX		11/15/2023		3,404		(115)			(115)		3,289	3,289			
100209460	CONCORD	NC		04/29/2025		1,161		(39)			(39)		1,122	1,122			
100234816	BREMERTON	WA		08/28/2025		890		(19)			(19)		871	871			
100204841	WOOD VILLAGE	OR		04/09/2025		1,306		(39)			(39)		1,267	1,267			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078489	BRONX	NY		02/02/2022		4,615		53			53		4,668	4,668			
100151677	BELLEAIR BEACH	FL		05/10/2024		1,645		19			19		1,664	1,664			
100215523	SEATTLE	WA		06/12/2025		1,614		(50)			(50)		1,564	1,564			
100219882	WORCESTER	MA		07/08/2025		1,282		(26)			(26)		1,256	1,256			
100272147	PORTLAND	OR		01/08/2026		1,383		(42)			(42)		1,341	1,341			
5.00007E+11	DEVENTER	NLD		08/29/2025		57							57		(57)		(57)
100137183	MIAMI	FL		11/28/2023		1,761		(13)			(13)		1,748	1,748			
100128129	ELKO NEW MARKET	MN		09/08/2023		1,771		45			45		1,816	1,816			
100143250	MERIDIAN	CA		02/16/2024		1,554		(34)			(34)		1,520	1,520			
100202638	LYNNWOOD	WA		03/24/2025		1,468		(22)			(22)		1,446	1,446			
100171449	KENMORE	WA		10/16/2024		1,625		(34)			(34)		1,591	1,591			
100199319	LAGUNA NIGUEL	CA		03/05/2025		1,272		(39)			(39)		1,233	1,233			
100100164	TAMPA	FL		03/17/2023		1,035		3			3		1,038	1,038			
100189883	ROME CITY	IN		01/21/2025		1,307		(36)			(36)		1,271	1,271			
100141344	ORANGE	CA		01/30/2024		1,163		(20)			(20)		1,143	1,143			
100148813	AGRA	OK		04/17/2024		1,157		(14)			(14)		1,143	1,143			
100116968	MIAMI	FL		07/20/2023		2,163		508			508		2,671	2,671			
100181385	LOUISVILLE	KY		01/09/2025		1,307		(45)			(45)		1,262	1,262			
100070412	BERKELEY	CA		09/23/2021		4,721		(45)			(45)		4,676	4,676			
100115158	NEWARK	NJ		07/17/2023		1,506		(83)			(83)		1,423	1,423			
100272438	WIRTZ	VA		01/08/2026		1,525		(16)			(16)		1,509	1,509			
100209730	HILLSBORO	OR		05/05/2025		1,314		(52)			(52)		1,262	1,262			
403050660	YORK	PA		06/28/2024		1,236		(30)			(30)		1,206	1,206			
100258113	MIRAMAR	FL		11/26/2025		1,354		(57)			(57)		1,297	1,297			
100205805	MESA	AZ		04/14/2025		1,435		(24)			(24)		1,411	1,411			
100246731	STUART	FL		10/15/2025		1,300		(48)			(48)		1,252	1,252			
100267067	SANTA ROSA	CA		12/23/2025		1,417		(46)			(46)		1,371	1,371			
100226951	DURANGO	CO		07/30/2025		1,280		(38)			(38)		1,242	1,242			
100151270	LOWELL	MA		05/10/2024		1,447		(33)			(33)		1,414	1,414			
100079888	TOWSON	MD		04/25/2022		2,537		(51)			(51)		2,486	2,486			
100143397	HUNTINGTON BEACH	CA		02/16/2024		3,167		(39)			(39)		3,128	3,128			
100174230	CHARLOTTE	NC		10/31/2024		1,397		(30)			(30)		1,367	1,367			
100219889	GRANBURY	TX		07/08/2025		1,840		(14)			(14)		1,826	1,826			
100182131	SAINT AUGUSTINE	FL		12/12/2024		1,486		(24)			(24)		1,462	1,462			
100186015	BOYNTON BEACH	FL		12/27/2024		832		(15)			(15)		817	817			
100192525	N MYRTLE BCH	SC		02/10/2025		1,347		(24)			(24)		1,323	1,323			
100210747	ANAHEIM	CA		05/15/2025		3,306		(46)			(46)		3,260	3,260			
100206131	STOCKTON	CA		04/16/2025		1,319		(45)			(45)		1,274	1,274			
100215400	JUPITER	FL		06/12/2025		1,418		(23)			(23)		1,395	1,395			
100254949	BROKEN BOW	OK		11/17/2025		1,429		(50)			(50)		1,379	1,379			
100200730	CHINO	CA		03/11/2025		1,474		(20)			(20)		1,454	1,454			
100108457	LOS GATOS	CA		05/25/2023		34,705		362			362		35,067	35,067			
100253644	PRINCETON JUNCTION	NJ		10/30/2025		1,442		(30)			(30)		1,412	1,412			
100180179	GOOD HOPE	GA		11/25/2024		1,243		(52)			(52)		1,191	1,191			
100212054	MOORPARK	CA		06/27/2025		1,423		(17)			(17)		1,406	1,406			
100268894	BOULDER	CO		12/29/2025		1,799		26			26		1,825	1,825			
100190209	COVINA	CA		01/21/2025		1,136		(37)			(37)		1,099	1,099			
100284826	WAYNESVILLE	NC		03/27/2026		977		(11)			(11)		966	966			
100135817	COACHELLA	CA		11/10/2023		1,404							1,404	1,404			
100162048	PARK CITY	UT		07/31/2024		1,424		(45)			(45)		1,379	1,379			
100228140	EASTVALE	CA		08/08/2025		1,333		(16)			(16)		1,317	1,317			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171389	LAS VEGAS	NV		10/16/2024		1,768		(18)			(18)		1,750	1,750			
100228662	YANTIS	TX		08/11/2025		79,791		(3,208)			(3,208)		76,583	76,583			
100087342	LAUDERHILL	FL		10/25/2022		4,187		178			178		4,365	4,365			
100192971	COVINGTON	WA		02/10/2025		2,096		32			32		2,128	2,128			
100209208	MANTECA	CA		04/29/2025		1,620		70			70		1,690	1,690			
100192724	ENGLEWOOD	FL		02/10/2025		1,436		(14)			(14)		1,422	1,422			
100238811	GLENDALE	CA		09/23/2025		1,206		(44)			(44)		1,162	1,162			
100238638	LYNNWOOD	WA		09/19/2025		1,388		(31)			(31)		1,357	1,357			
100209949	OXNARD	CA		06/11/2025		1,388		(39)			(39)		1,349	1,349			
100220315	ARLETA	CA		07/11/2025		1,402		(53)			(53)		1,349	1,349			
100277464	NAPA	CA		02/13/2026		1,417		(42)			(42)		1,375	1,375			
100235859	WINTER PARK	FL		09/04/2025		1,426		(39)			(39)		1,387	1,387			
100255363	HAWTHORNE	CA		11/24/2025		1,507							1,507	1,507			
100080907	FORT LAUDERDALE	FL		03/10/2022		2,642		(76)			(76)		2,566	2,566			
100080414	RICHMOND	TX		04/14/2022		2,067		(54)			(54)		2,013	2,013			
100245978	MIAMI	FL		10/07/2025		1,152		(54)			(54)		1,098	1,098			
100236226	WEST PALM BEACH	FL		09/10/2025		1,833		(10)			(10)		1,823	1,823			
100128169	RED LODGE	MT		09/18/2023		2,503		42			42		2,545	2,545			
100115503	FONTANA	CA		07/17/2023		468		(22)			(22)		446	446			
100215007	CHINO HILLS	CA		06/11/2025		1,458		(44)			(44)		1,414	1,414			
100234773	WILDWOOD	NJ		08/28/2025		737		(28)			(28)		709	709			
100276637	CANYON	TX		01/29/2026		7,677		17			17		7,694	7,694			
100276642	CANYON	TX		01/29/2026		7,677		17			17		7,694	7,694			
100174137	TURLOCK	CA		10/31/2024		2,196		(69)			(69)		2,127	2,127			
100244626	EUGENE	OR		09/29/2025		1,342		(49)			(49)		1,293	1,293			
100102685	ROCKVILLE	MD		06/22/2023		1,548		(39)			(39)		1,509	1,509			
100137548	BIG BEAR	CA		12/08/2023		1,341		(19)			(19)		1,322	1,322			
100143283	SNOQUALMIE PASS	WA		02/16/2024		1,403		(30)			(30)		1,373	1,373			
100163363	LANCASTER	CA		09/27/2024		1,085		(40)			(40)		1,045	1,045			
100143883	LAKE WALES	FL		03/06/2024		1,427		(32)			(32)		1,395	1,395			
100147058	MOUNT VERNON	WA		03/27/2024		1,439		(12)			(12)		1,427	1,427			
100238421	JUPITER	FL		09/19/2025		4,019		(103)			(103)		3,916	3,916			
100254314	NEAVITT	MD		11/06/2025		44,961		(971)			(971)		43,990	43,990			
100202681	BELLINGHAM	WA		03/24/2025		1,752		(19)			(19)		1,733	1,733			
100253649	AMELIA	OH		10/30/2025		1,236		(38)			(38)		1,198	1,198			
100114678	NEWNAN	GA		06/29/2023		2,057		37			37		2,094	2,094			
100221632	PRINCETON JUNCTION	NJ		07/23/2025		7,786		(195)			(195)		7,591	7,591			
100218637	MATTHEWS	NC		06/27/2025		1,397		(2)			(2)		1,395	1,395			
100218570	CAROLINA BEACH	NC		06/27/2025		1,269		(24)			(24)		1,245	1,245			
100169252	IRVINGTON	NJ		09/27/2024		1,262		(44)			(44)		1,218	1,218			
100190146	EAGLE	ID		01/21/2025		1,138		13			13		1,151	1,151			
100110721	MIAMI	FL		08/11/2023		259,544		(4,705)			(4,705)		254,839	254,839			
100236247	GREENBACKVILLE	VA		09/10/2025		1,264		(28)			(28)		1,236	1,236			
100109017	ROYSE CITY	TX		05/31/2023		1,488		(52)			(52)		1,436	1,436			
100204725	CORAL SPRINGS	FL		04/08/2025		4,707		(152)			(152)		4,555	4,555			
100214913	AUBURN	WA		06/11/2025		1,358		(56)			(56)		1,302	1,302			
100157685	WINSTON	GA		06/28/2024		1,773		(56)			(56)		1,717	1,717			
100120808	COVINGTON	LA		08/25/2023		1,143		(26)			(26)		1,117	1,117			
100229729	LEXINGTON	SC		08/18/2025		1,203		(54)			(54)		1,149	1,149			
100138097	MIAMI	FL		12/13/2023		1,378		(34)			(34)		1,344	1,344			
100102141	EDGEWATER	MD		04/14/2023		1,022		(19)			(19)		1,003	1,003			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100267262	MIAMI GARDENS	FL		12/24/2025		1,826		(72)			(72)		1,754	1,754			
100215613	HOLLYWOOD	FL		06/12/2025		1,397		(24)			(24)		1,373	1,373			
100255543	NEW ORLEANS	LA		11/24/2025		1,581		(31)			(31)		1,550	1,550			
100238145	SALT LAKE CITY	UT		09/15/2025		1,314		(48)			(48)		1,266	1,266			
100210057	LEOMINSTER	MA		05/07/2025		1,887		(49)			(49)		1,838	1,838			
100180744	HOUSTON	TX		11/26/2024		1,321		(61)			(61)		1,260	1,260			
100135199	LEMON GROVE	CA		11/07/2023		1,216		(22)			(22)		1,194	1,194			
100220951	COLLIERVILLE	TN		07/18/2025		885		(23)			(23)		862	862			
100149550	MANTECA	CA		04/26/2024		1,593		(8)			(8)		1,585	1,585			
100230139	WILLIAMSTOWN	NJ		08/25/2025		1,064		(32)			(32)		1,032	1,032			
100272854	SACRAMENTO	CA		01/15/2026		2,663		(102)			(102)		2,561	2,561			
100283618	CLARK	NJ		03/13/2026		925		(40)			(40)		885	885			
100283682	RICHMOND	TX		03/13/2026		1,825		(24)			(24)		1,801	1,801			
100219998	APOPKA	FL		07/30/2025		1,146		(54)			(54)		1,092	1,092			
100126386	SYLMAR	CA		08/30/2023		1,330		(69)			(69)		1,261	1,261			
100246071	SALEM	MA		10/08/2025		1,427		(64)			(64)		1,363	1,363			
100138102	ORLANDO	FL		12/14/2023		1,107		(3)			(3)		1,104	1,104			
100090133	HENDERSON	NV		01/13/2023		1,676		6			6		1,682	1,682			
100087349	SALISBURY	MD		10/25/2022		2,193		89			89		2,282	2,282			
100117547	SAN JOSE	CA		07/20/2023		1,770		198			198		1,968	1,968			
100229082	ELLIJAY	GA		08/14/2025		1,389		(23)			(23)		1,366	1,366			
100129368	LAKE ELSINORE	CA		09/25/2023		1,308		12			12		1,320	1,320			
100086615	BELLEVILLE	IL		09/30/2022		1,244		48			48		1,292	1,292			
100168528	SEDONA	AZ		09/25/2024		1,356		(46)			(46)		1,310	1,310			
100128927	HEMET	CA		09/22/2023		1,246		(16)			(16)		1,230	1,230			
100081260	NAPA	CA		03/18/2022		3,510		199			199		3,709	3,709			
100102880	PORTLAND	OR		06/22/2023		1,646		(5)			(5)		1,641	1,641			
100160516	PHOENIX	AZ		07/19/2024		1,254		(31)			(31)		1,223	1,223			
100180598	LAS VEGAS	NV		11/26/2024		1,379		(64)			(64)		1,315	1,315			
100182406	DUNEDIN	FL		12/12/2024		1,697		(27)			(27)		1,670	1,670			
100273978	MARIETTA	GA		01/26/2026		1,420		(39)			(39)		1,381	1,381			
100150999	COEUR D ALENE	ID		05/08/2024		1,675		8			8		1,683	1,683			
100209494	SIMI VALLEY	CA		05/01/2025		2,193		(59)			(59)		2,134	2,134			
100238595	MUSKEGON	MI		09/19/2025		3,275		(92)			(92)		3,183	3,183			
100182635	WESLEY CHAPEL	FL		12/12/2024		1,661		62			62		1,723	1,723			
100268901	SAVANNAH	GA		12/29/2025		1,342		(36)			(36)		1,306	1,306			
100253934	LAS VEGAS	NV		10/30/2025		1,770		163			163		1,933	1,933			
100277581	MELROSE	MA		02/13/2026		1,414		(40)			(40)		1,374	1,374			
100283489	LEWES	DE		03/11/2026		859		(33)			(33)		826	826			
100283591	GILBERT	AZ		03/13/2026		483		(15)			(15)		468	468			
100169951	MANSFIELD	TX		11/08/2024		1,531		(53)			(53)		1,478	1,478			
100103426	BEAVERTON	OR		06/16/2023		2,023		(5)			(5)		2,018	2,018			
100209253	WEST CHESTER	PA		04/29/2025		1,471		(17)			(17)		1,454	1,454			
100188280	ATLANTA	GA		01/08/2025		1,643		52			52		1,695	1,695			
100171942	ELK GROVE	CA		10/17/2024		1,657		(18)			(18)		1,639	1,639			
100118150	SAUGUS	CA		07/20/2023		1,350		(51)			(51)		1,299	1,299			
100238988	ORLANDO	FL		09/23/2025		1,297		(50)			(50)		1,247	1,247			
100118023	FOUNTAIN VALLEY	CA		07/20/2023		1,915		91			91		2,006	2,006			
100161082	SEMINOLE	FL		07/24/2024		1,347		(26)			(26)		1,321	1,321			
100218901	PALM BEACH GARDENS	FL		06/27/2025		1,241		(37)			(37)		1,204	1,204			
100271976	WEYMOUTH	MA		01/08/2026		1,557							1,557	1,557			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023563	SAN DIEGO	CA		09/04/2018		3,132		(47)			(47)		3,085	3,085			
100218911	ENUMCLAW	WA		06/27/2025		1,100		(28)			(28)		1,072	1,072			
100169402	SANTA ROSA	CA		09/30/2024		1,464		(22)			(22)		1,442	1,442			
100143776	KEARNY	NJ		02/27/2024		1,523		(15)			(15)		1,508	1,508			
100174124	WATSONVILLE	CA		10/31/2024		1,627		(58)			(58)		1,569	1,569			
100141429	WATSONVILLE	CA		01/30/2024		1,306		(28)			(28)		1,278	1,278			
100078471	GILROY	CA		01/25/2022		662		(19)			(19)		643	643			
100282158	LOS ANGELES	CA		02/27/2026		951		(29)			(29)		922	922			
100158917	TRUCKEE	CA		07/12/2024		1,389		(35)			(35)		1,354	1,354			
100151773	MILLBURY	MA		05/10/2024		1,312		(13)			(13)		1,299	1,299			
100147428	NEW ORLEANS	LA		04/03/2024		1,086		(19)			(19)		1,067	1,067			
100206991	GLENDORA	CA		04/24/2025		1,164		(40)			(40)		1,124	1,124			
100277262	BRISTOL	NH		02/11/2026		1,463		(16)			(16)		1,447	1,447			
100140920	MIAMI	FL		02/26/2024		1,109		(50)			(50)		1,059	1,059			
100268357	AUSTIN	TX		12/29/2025		1,504		(22)			(22)		1,482	1,482			
100266886	LEOMINSTER	MA		12/23/2025		1,506		(23)			(23)		1,483	1,483			
100060115	LOS ANGELES	CA		06/25/2021		3,104		(84)			(84)		3,020	3,020			
100236950	LAS VEGAS	NV		09/12/2025		624		(2)			(2)		622	622			
100273331	BIG BEAR LAKE	CA		01/20/2026		1,577		(23)			(23)		1,554	1,554			
100090874	NORTH MYRTLE BEACH	SC		01/31/2023		1,684		14			14		1,698	1,698			
100207005	BIG PINE KEY	FL		04/24/2025		1,184		(31)			(31)		1,153	1,153			
100182606	BRENTWOOD	CA		12/12/2024		1,655		28			28		1,683	1,683			
100173432	BURBANK	CA		10/29/2024		1,354		(31)			(31)		1,323	1,323			
100272939	EVERETT	WA		01/15/2026		1,583		12			12		1,595	1,595			
100191663	HOLLISTER	CA		01/31/2025		778		(15)			(15)		763	763			
100119396	NASHVILLE	TN		07/31/2023		1,548		(8)			(8)		1,540	1,540			
100068147	SAN DIEGO	CA		08/25/2021		3,276		(21)			(21)		3,255	3,255			
100205691	ONTARIO	CA		05/09/2025		1,781		(83)			(83)		1,698	1,698			
100271946	RANCHO MIRAGE	CA		01/06/2026		2,409		(58)			(58)		2,351	2,351			
100182222	MIAMI	FL		12/12/2024		2,094		(27)			(27)		2,067	2,067			
100077945	DORAL	FL		01/10/2022		2,811		(90)			(90)		2,721	2,721			
100212522	OCEANSIDE	CA		05/29/2025		2,397		(81)			(81)		2,316	2,316			
100246081	NEW BEDFORD	MA		10/08/2025		1,290		(58)			(58)		1,232	1,232			
100276631	ARLINGTON	WA		01/29/2026		1,794		(27)			(27)		1,767	1,767			
100268339	ATLANTA	GA		12/29/2025		919		(19)			(19)		900	900			
100265380	BURLINGTON	CT		12/19/2025		1,413		(26)			(26)		1,387	1,387			
100254424	BOSTON	MA		11/07/2025		1,434		(39)			(39)		1,395	1,395			
100176910	BRENTWOOD	TN		11/15/2024		1,496		(55)			(55)		1,441	1,441			
100076708	LA MIRADA	CA		12/30/2021		3,066		(46)			(46)		3,020	3,020			
100261686	NEW SMYRNA BEACH	FL		12/12/2025		1,483		(52)			(52)		1,431	1,431			
100211981	DUBLIN	CA		05/22/2025		1,261		(12)			(12)		1,249	1,249			
100268182	PELL CITY	AL		12/29/2025		1,484		(26)			(26)		1,458	1,458			
100261445	PHOENIX	AZ		12/09/2025		1,610		(44)			(44)		1,566	1,566			
100156665	VALLEJO	CA		06/24/2024		1,576		(34)			(34)		1,542	1,542			
100175800	BRONX	NY		11/12/2024		1,497		(21)			(21)		1,476	1,476			
100119606	WYLIE	TX		07/31/2023		1,409		(23)			(23)		1,386	1,386			
100186005	MARIPOSA	CA		12/27/2024		894		(40)			(40)		854	854			
100219787	SPRING	TX		07/08/2025		1,222		(33)			(33)		1,189	1,189			
100258265	APPLEGATE	OR		12/05/2025		1,374		(62)			(62)		1,312	1,312			
100264998	LAS VEGAS	NV		12/17/2025		1,266		(60)			(60)		1,206	1,206			
100246424	MOUNT VERNON	NY		10/10/2025		1,682		(69)			(69)		1,613	1,613			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229599	CAMDEN	ME		08/15/2025		1,253		(55)			(55)		1,198	1,198			
100079573	MODESTO	CA		04/25/2022		2,557		(87)			(87)		2,470	2,470			
100079991	FONTANA	CA		04/25/2022		3,483		19			19		3,502	3,502			
100179340	NASHVILLE	TN		12/27/2024		1,236		(32)			(32)		1,204	1,204			
100234842	SELBYVILLE	DE		08/28/2025		1,401		(12)			(12)		1,389	1,389			
100205631	ELMHURST	IL		05/09/2025		1,356		(44)			(44)		1,312	1,312			
100164879	DACULA	GA		08/26/2024		1,677		22			22		1,699	1,699			
100202740	NEW HOPE	PA		03/24/2025		1,360		(45)			(45)		1,315	1,315			
100267106	STAMFORD	CT		12/23/2025		1,337		(40)			(40)		1,297	1,297			
100272323	STAMFORD	CT		01/08/2026		1,337		(40)			(40)		1,297	1,297			
100272324	STAMFORD	CT		01/08/2026		1,337		(40)			(40)		1,297	1,297			
100272344	STAMFORD	CT		01/08/2026		1,337		(40)			(40)		1,297	1,297			
100235133	CORAL SPRINGS	FL		08/28/2025		1,290		(37)			(37)		1,253	1,253			
100257069	VALLEJO	CA		11/26/2025		1,226		(58)			(58)		1,168	1,168			
100157982	KANEOHE	HI		07/09/2024		6,839		67			67		6,906	6,906			
100201326	BONITA SPRINGS	FL		03/12/2025		1,296		(51)			(51)		1,245	1,245			
100245813	MIAMI	FL		10/17/2025		1,388		(26)			(26)		1,362	1,362			
100067689	SAN LEANDRO	CA		09/23/2021		3,208		(30)			(30)		3,178	3,178			
100161136	TAHUYA	WA		07/24/2024		1,445		(32)			(32)		1,413	1,413			
100268410	LEBANON	TN		12/29/2025		1,464		(45)			(45)		1,419	1,419			
100216232	OCEAN ISLE BEACH	NC		06/20/2025		1,570		(38)			(38)		1,532	1,532			
100186004	NEW BUFFALO	MI		12/27/2024		799		(24)			(24)		775	775			
100210104	ST AUGUSTINE	FL		05/07/2025		2,685		11			11		2,696	2,696			
100261300	REVERE	MA		12/08/2025		1,508		(44)			(44)		1,464	1,464			
100272191	NAHANT	MA		01/08/2026		1,466		(38)			(38)		1,428	1,428			
100244503	CARLSBAD	CA		09/29/2025		1,430		(36)			(36)		1,394	1,394			
100246449	MANCHESTER	NH		10/10/2025		1,211		(39)			(39)		1,172	1,172			
100273229	WASHINGTON	UT		01/16/2026		1,427		(51)			(51)		1,376	1,376			
100100377	NAPLES	FL		04/27/2023		2,005		81			81		2,086	2,086			
100219656	AUSTIN	TX		07/07/2025		1,369		(47)			(47)		1,322	1,322			
100120785	MOUNT JULIET	TN		08/25/2023		1,361		(48)			(48)		1,313	1,313			
100266833	AVON LAKE	OH		12/23/2025		13,236		(75)			(75)		13,161	13,161			
100119398	ASBURY PARK	NJ		07/31/2023		1,444		(18)			(18)		1,426	1,426			
100206636	MINERAL BLUFF	GA		04/24/2025		1,196		(27)			(27)		1,169	1,169			
100245076	ZEPHYRHILLS	FL		10/03/2025		1,568		5			5		1,573	1,573			
100244894	PORT CHARLOTTE	FL		09/29/2025		1,304		(61)			(61)		1,243	1,243			
100151016	MIAMI	FL		05/08/2024		1,356		(20)			(20)		1,336	1,336			
100128146	OCEAN CITY	NJ		09/18/2023		1,443		10			10		1,453	1,453			
100100176	YONKERS	NY		03/17/2023		1,323		(22)			(22)		1,301	1,301			
100087458	CORAL SPRINGS	FL		10/25/2022		2,048		118			118		2,166	2,166			
100190825	MANTECA	CA		01/27/2025		1,434		(28)			(28)		1,406	1,406			
100210315	MINERAL BLUFF	GA		05/09/2025		1,264		(16)			(16)		1,248	1,248			
100204712	MONTEBELLO	CA		04/08/2025		1,510		(68)			(68)		1,442	1,442			
100080928	LAVEEN	AZ		03/17/2022		2,645		(80)			(80)		2,565	2,565			
100220143	LAND O LAKES	FL		08/25/2025		1,795		(7)			(7)		1,788	1,788			
100228790	ORLANDO	FL		08/12/2025		1,191		(56)			(56)		1,135	1,135			
100150098	STAMFORD	CT		06/14/2024		1,379		(43)			(43)		1,336	1,336			
100220660	DONNELLY	ID		07/17/2025		891		(42)			(42)		849	849			
100157864	BRADENTON	FL		07/09/2024		1,324		(7)			(7)		1,317	1,317			
100253596	SIREN	WI		10/30/2025		1,412		(43)			(43)		1,369	1,369			
100247068	CANTON	GA		10/22/2025		1,609		(30)			(30)		1,579	1,579			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173215	JEFFERSON	CO		10/30/2024		1,705		(5)			(5)		1,700	1,700			
100168041	EL CERRITO	CA		09/20/2024		1,504		(13)			(13)		1,491	1,491			
100171441	STANWOOD	WA		10/16/2024		1,468		(29)			(29)		1,439	1,439			
100155262	HOPEWELL JUNCTION	NY		07/19/2024		6,568		(213)			(213)		6,355	6,355			
100216122	SEVIERVILLE	TN		06/17/2025		1,361		(29)			(29)		1,332	1,332			
100254278	SAINT SIMONS ISLAND	GA		11/06/2025		1,445		(43)			(43)		1,402	1,402			
100218871	COLUMBUS	OH		06/27/2025		456		(11)	1		(12)		444	444			
100210085	MESA	AZ		05/07/2025		1,634		32			32		1,666	1,666			
100245734	TAHOMA	CA		10/06/2025		1,253		(61)			(61)		1,192	1,192			
100167494	MARGATE	FL		10/31/2024		957		(45)			(45)		912	912			
100115991	KISSIMMEE	FL		07/20/2023		31		(4)	2		(6)		25	25			
100214666	MIAMI	FL		06/11/2025		1,995		(9)			(9)		1,986	1,986			
100130229	NORWALK	CA		11/15/2023		674		(5)			(5)		669	669			
100215550	SANDWICH	MA		06/12/2025		1,357		(17)			(17)		1,340	1,340			
100201418	READING	MA		03/12/2025		2,146		2			2		2,148	2,148			
100157667	DELRAY BEACH	FL		06/28/2024		1,229		(31)			(31)		1,198	1,198			
100178398	SPRINGFIELD GARDENS	NY		11/21/2024		1,421		(66)			(66)		1,355	1,355			
100220541	BELGRADE	MT		07/15/2025		1,192		(41)			(41)		1,151	1,151			
100226915	CHARLESTON	SC		07/30/2025		1,282		(31)			(31)		1,251	1,251			
100218148	ARCADIA	FL		07/22/2025		1,271		(20)			(20)		1,251	1,251			
100210404	LONG BEACH	CA		05/12/2025		910		9			9		919	919			
100103377	KAPOLEI	HI		06/16/2023		1,493		(58)			(58)		1,435	1,435			
100229083	MCKINNEY	TX		08/14/2025		1,495		4			4		1,499	1,499			
100145793	FREMONT	CA		05/08/2024		1,395		3			3		1,398	1,398			
100228060	CHULA VISTA	CA		08/07/2025		1,172		(55)			(55)		1,117	1,117			
100245701	CHEBOYGAN	MI		10/06/2025		1,367		(54)			(54)		1,313	1,313			
100109662	VACAVILLE	CA		06/14/2023		30,867		(273)			(273)		30,594	30,594			
100128751	UPLAND	CA		09/21/2023		1,186		(17)			(17)		1,169	1,169			
100180022	PORT SAINT LUCIE	FL		11/25/2024		1,870		(12)			(12)		1,858	1,858			
100228533	ORLANDO	FL		08/11/2025		1,379		(34)			(34)		1,345	1,345			
100057821	SAN JOSE	CA		06/30/2021		3,345		(43)			(43)		3,302	3,302			
100068133	HAYWARD	CA		08/25/2021		3,062		(43)			(43)		3,019	3,019			
100150789	RALEIGH	NC		05/07/2024		1,545		(14)			(14)		1,531	1,531			
100173768	CELINA	TX		10/30/2024		1,428		(56)			(56)		1,372	1,372			
100228455	GILBERT	AZ		08/11/2025		1,981		(89)			(89)		1,892	1,892			
100229872	SCRANTON	PA		08/18/2025		1,401		(24)			(24)		1,377	1,377			
100253780	DAVENPORT	FL		10/30/2025		1,418		(41)			(41)		1,377	1,377			
100213781	MIAMI	FL		05/29/2025		1,362		14			14		1,376	1,376			
100193662	KISSIMMEE	FL		02/10/2025		1,399		(23)			(23)		1,376	1,376			
100142608	STERLING	VA		02/08/2024		1,292		(17)			(17)		1,275	1,275			
100180096	FORT PIERCE	FL		12/30/2024		400		1			1		401	401			
100132348	CLOVIS	CA		11/03/2023		1,605		160			160		1,765	1,765			
100154711	HIGHLAND MILLS	NY		07/19/2024		1,407		(31)			(31)		1,376	1,376			
100205806	EDGEWATER	MD		04/14/2025		1,444		(29)			(29)		1,415	1,415			
100272293	AVON	CT		01/08/2026		1,527		(30)			(30)		1,497	1,497			
100234724	MIAMI	FL		08/28/2025		1,268		(39)			(39)		1,229	1,229			
100148574	BUMPASS	VA		04/12/2024		1,384		(31)			(31)		1,353	1,353			
100216456	MORENO VALLEY	CA		06/20/2025		23,232		(1,022)			(1,022)		22,210	22,210			
100227988	PASADENA	CA		08/04/2025		1,455		(11)			(11)		1,444	1,444			
100147706	PARKER	TX		04/05/2024		2,179		(93)			(93)		2,086	2,086			
100246228	TUSCALOOSA	AL		10/08/2025		1,318		(59)			(59)		1,259	1,259			

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100181671	BARDONIA	NY		12/11/2024		1,269		(30)			(30)		1,239	1,239			
100177111	MT ARLINGTON	NJ		01/16/2025		1,395		(36)			(36)		1,359	1,359			
100212626	WHITTIER	CA		05/29/2025		1,193		(43)			(43)		1,150	1,150			
100214531	PROVIDENCE	RI		06/06/2025		1,218		(40)			(40)		1,178	1,178			
100245334	WESTMINSTER	CA		10/06/2025		1,413		(60)			(60)		1,353	1,353			
100227043	HYRUM	UT		07/30/2025		1,380		(25)			(25)		1,355	1,355			
100244992	MARYSVILLE	WA		09/29/2025		1,444		(29)			(29)		1,415	1,415			
100180620	DELAND	FL		11/26/2024		1,366		(39)			(39)		1,327	1,327			
100218826	LAVEEN	AZ		06/27/2025		514		21	1		20		534	534			
100253206	KAILUA KONA	HI		10/30/2025		1,431		(46)			(46)		1,385	1,385			
100247659	LANCASTER	VA		10/29/2025		3,676		(87)			(87)		3,589	3,589			
100099969	WASHINGTON	DC		03/28/2023		1,075		(7)			(7)		1,068	1,068			
100169488	KOLOA	HI		09/30/2024		1,485		(18)			(18)		1,467	1,467			
100159260	KENT	WA		07/15/2024		2,468		(42)			(42)		2,426	2,426			
100135054	SAN DIEGO	CA		11/01/2023		2,128		34			34		2,162	2,162			
100238972	LA QUINTA	CA		09/23/2025		1,774		(43)			(43)		1,731	1,731			
100156628	SEATTLE	WA		06/24/2024		1,660		7			7		1,667	1,667			
100254272	HOPATCONG	NJ		11/06/2025		1,403		(43)			(43)		1,360	1,360			
100147353	MARYSVILLE	WA		05/08/2024		660		(16)			(16)		644	644			
100156009	ROCKVILLE	MD		06/18/2024		1,346		(53)			(53)		1,293	1,293			
100244987	RIVERSIDE	CA		09/29/2025		1,489		(26)			(26)		1,463	1,463			
100276955	SANTA ROSA BEACH	FL		01/30/2026		1,320		(53)			(53)		1,267	1,267			
100164866	LOS ANGELES	CA		08/26/2024		1,134		17			17		1,151	1,151			
100238146	SALT LAKE CITY	UT		09/15/2025		1,292		(43)			(43)		1,249	1,249			
100207350	MIAMI	FL		04/29/2025		1,394		(12)			(12)		1,382	1,382			
100181238	SOUTH LAKE TAHOE	CA		12/06/2024		1,459		(9)			(9)		1,450	1,450			
100273248	MOUNT HOLLY	NC		01/16/2026		5,404		(130)			(130)		5,274	5,274			
100228965	QUEEN CREEK	AZ		09/10/2025		1,617		(76)			(76)		1,541	1,541			
100133439	POMPANO BEACH	FL		10/19/2023		1,177		(19)			(19)		1,158	1,158			
100194487	ALISO VIEJO	CA		02/14/2025		1,428		(51)			(51)		1,377	1,377			
100182030	SACRAMENTO	CA		12/12/2024		1,441		(3)			(3)		1,438	1,438			
100212528	FONTANA	CA		05/29/2025		1,384		(23)			(23)		1,361	1,361			
100253652	LOWELL	MA		10/30/2025		1,342		(40)			(40)		1,302	1,302			
100116001	KISSIMMEE	FL		07/20/2023		1,553		1			1		1,554	1,554			
100192997	LAKE OZARK	MO		02/10/2025		783		(23)			(23)		760	760			
100108485	HOUSTON	TX		05/25/2023		751		(21)			(21)		730	730			
100147373	DELRAY BEACH	FL		05/08/2024		1,317		6			6		1,323	1,323			
100248948	ELLIJAY	GA		10/29/2025		1,398		(40)			(40)		1,358	1,358			
100214120	OAKLAND	CA		05/30/2025		1,288		(44)			(44)		1,244	1,244			
100115343	WHITTIER	CA		07/17/2023		1,556		33			33		1,589	1,589			
100165651	BUCKEYE	AZ		10/04/2024		1,293		(38)			(38)		1,255	1,255			
100247643	MIRAMAR	FL		10/29/2025		4,012		(127)			(127)		3,885	3,885			
100177480	PLANTATION	FL		01/16/2025		6,816		(317)			(317)		6,499	6,499			
100135587	EATONTOWN	NJ		11/09/2023		797		1			1		798	798			
100175645	TACOMA	WA		11/12/2024		1,465		(40)			(40)		1,425	1,425			
100244423	DORAL	FL		09/29/2025		1,287		(61)			(61)		1,226	1,226			
100238208	RICHMOND	VA		09/18/2025		1,456		(15)			(15)		1,441	1,441			
100229593	BELLINGHAM	WA		08/15/2025		1,379		(26)			(26)		1,353	1,353			
100081198	SALT LAKE CITY	UT		03/18/2022		2,967		95			95		3,062	3,062			
100076482	LOS ANGELES	CA		12/21/2021		2,617		(177)			(177)		2,440	2,440			
100180384	LEOMINSTER	MA		11/25/2024		1,781							1,781	1,781			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100276968	BLUE RIDGE	GA		01/30/2026		1,410		(39)			(39)		1,371	1,371			
100174078	COMPTON	CA		10/31/2024		1,294		(60)			(60)		1,234	1,234			
100165302	ATLANTA	GA		08/29/2024		1,262		(28)			(28)		1,234	1,234			
100128768	SPRINGFIELD	VA		09/21/2023		4,324		(86)			(86)		4,238	4,238			
100200442	ONTARIO	CA		03/10/2025		24,367		(643)			(643)		23,724	23,724			
100209306	MIAMI	FL		04/29/2025		1,394		(23)			(23)		1,371	1,371			
100214702	SHEBOYGAN	WI		06/11/2025		1,148		(31)			(31)		1,117	1,117			
100015794	VAN NUYS	CA		02/02/2018		3,160		(48)			(48)		3,112	3,112			
100220693	RIVERSIDE	CA		07/18/2025		1,336		(18)			(18)		1,318	1,318			
100175264	HURRICANE	UT		11/05/2024		1,462		(16)			(16)		1,446	1,446			
100091435	OCEAN CITY	MD		02/22/2023		1,659		(25)			(25)		1,634	1,634			
100277407	NORTHRIDGE	CA		02/12/2026		1,104		(52)			(52)		1,052	1,052			
100160538	DES MOINES	WA		07/19/2024		2,971		17			17		2,988	2,988			
100253692	FOLSOM	CA		10/30/2025		1,571		(39)			(39)		1,532	1,532			
100235836	TRUCKEE	CA		09/04/2025		1,819		(30)			(30)		1,789	1,789			
100215510	MONTEREY	CA		06/12/2025		1,450		(16)			(16)		1,434	1,434			
100213910	SPRINGFIELD	OR		05/29/2025		837		(39)	1		(40)		797	797			
100238724	BAKERSFIELD	CA		09/22/2025		1,613		12			12		1,625	1,625			
100151682	WASHINGTON	DC		05/10/2024		1,732		(13)			(13)		1,719	1,719			
100083662	CHURCHTON	MD		06/23/2022		3,092		(56)			(56)		3,036	3,036			
100100256	HICKSVILLE	NY		03/17/2023		1,446		(54)			(54)		1,392	1,392			
100135958	MENIFEE	CA		11/16/2023		1,150		(6)			(6)		1,144	1,144			
100246486	NEVADA	TX		10/10/2025		3,626		(110)			(110)		3,516	3,516			
100142152	RIVERSIDE	CA		02/29/2024		1,140		(17)			(17)		1,123	1,123			
100219795	LA PUENTE	CA		07/08/2025		4,742		(40)			(40)		4,702	4,702			
100195533	APOPKA	FL		03/27/2025		1,263		(33)			(33)		1,230	1,230			
100191772	NEWARK	NJ		01/31/2025		1,255		(19)			(19)		1,236	1,236			
100188829	MONTCLAIR	CA		01/09/2025		1,450		(20)			(20)		1,430	1,430			
100169277	JAMAICA	NY		09/27/2024		1,417		(40)			(40)		1,377	1,377			
100211859	HOBOKEN	NJ		05/19/2025		1,497		6			6		1,503	1,503			
100245941	PITTSBURG	CA		11/06/2025		3,009		(108)			(108)		2,901	2,901			
100119095	UNION CITY	NJ		07/28/2023		2,079		664			664		2,743	2,743			
100209816	PACKWOOD	WA		05/05/2025		1,193		(39)			(39)		1,154	1,154			
100194370	LATHROP	CA		02/14/2025		1,370		(49)			(49)		1,321	1,321			
100103658	KENNESAW	GA		05/08/2023		6,423		(116)			(116)		6,307	6,307			
100209298	SILVER SPRING	MD		04/29/2025		933		(16)			(16)		917	917			
100221624	NAVARRE	FL		07/23/2025		1,305		(33)			(33)		1,272	1,272			
100166113	IJAMSVILLE	MD		09/09/2024		1,342		(31)			(31)		1,311	1,311			
100243401	ANAHEIM	CA		09/26/2025		1,309		(54)			(54)		1,255	1,255			
100202929	JOSEPH	OR		03/24/2025		2,596		(70)			(70)		2,526	2,526			
100203962	ST CHARLES	IL		03/28/2025		1,228		(48)			(48)		1,180	1,180			
100209281	PHILADELPHIA	PA		04/29/2025		6,535		(126)			(126)		6,409	6,409			
100115701	VERONA	NJ		07/20/2023		1,563		(1)			(1)		1,562	1,562			
100215930	PALMDALE	CA		06/17/2025		1,294		(50)			(50)		1,244	1,244			
100210137	SEATTLE	WA		05/07/2025		1,418		(9)			(9)		1,409	1,409			
100210168	JOHNS CREEK	GA		05/07/2025		1,429		(20)			(20)		1,409	1,409			
100245622	LEAVENWORTH	WA		10/06/2025		1,448		(43)			(43)		1,405	1,405			
100160154	EAGLE RIVER	AK		07/17/2024		1,378		(28)			(28)		1,350	1,350			
100284951	BOISE	ID		03/27/2026		5,558		121			121		5,679	5,679			
100102494	AUSTIN	TX		06/07/2023		1,465		(66)			(66)		1,399	1,399			
100212394	LOS ANGELES	CA		05/28/2025		1,431		11			11		1,442	1,442			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157081	SADDLE BROOK	NJ		02/20/2025		1,163		(17)			(17)		1,146	1,146			
100194592	CLOVIS	CA		03/28/2025		1,258		(23)			(23)		1,235	1,235			
100247257	PHILADELPHIA	PA		10/23/2025		1,323		(33)			(33)		1,290	1,290			
100229028	GLENDALE	AZ		08/14/2025		1,115		(32)			(32)		1,083	1,083			
100157032	HAYWARD	CA		02/20/2025		1,111		(26)			(26)		1,085	1,085			
100175143	BELLINGHAM	MA		11/05/2024		1,561		5			5		1,566	1,566			
100203899	BROOKFIELD	CT		03/28/2025		1,331		(41)			(41)		1,290	1,290			
100149436	JACKSON	NJ		04/24/2024		16,636		(452)			(452)		16,184	16,184			
100254438	DENVER	CO		11/07/2025		1,348		(47)			(47)		1,301	1,301			
100171109	MIAMI	FL		11/22/2024		1,619		14			14		1,633	1,633			
100166155	EUFAULA	OK		09/09/2024		1,111		(35)			(35)		1,076	1,076			
100218526	BONNEY LAKE	WA		06/27/2025		2,426		(15)			(15)		2,411	2,411			
100089969	MERRITT ISLAND	FL		01/26/2023		1,103		(11)			(11)		1,092	1,092			
100170147	GAINESVILLE	GA		10/08/2024		1,316		(42)			(42)		1,274	1,274			
100258353	SANTA CLARITA	CA		12/05/2025		1,420		(9)			(9)		1,411	1,411			
100216425	ROSEVILLE	CA		06/20/2025		1,386		(29)			(29)		1,357	1,357			
100202519	BALDWIN	NY		03/21/2025		1,331		(33)			(33)		1,298	1,298			
100211961	HAPPY VALLEY	OR		05/22/2025		4,383		128			128		4,511	4,511			
100117144	WOODSIDE	NY		07/20/2023		82,534		21,354			21,354		103,888	103,888			
100202545	SUPPLY	NC		03/21/2025		1,355		(26)			(26)		1,329	1,329			
100218190	MASON	OH		06/26/2025		1,317		(24)			(24)		1,293	1,293			
100115486	CONCORD	CA		07/17/2023		866		(18)			(18)		848	848			
100167020	GLENDALE	AZ		09/13/2024		1,330		(25)			(25)		1,305	1,305			
100158850	JUPITER	FL		07/12/2024		1,339		(29)			(29)		1,310	1,310			
100132359	SPANISH FORK	UT		11/03/2023		1,538		104			104		1,642	1,642			
100143372	JURUPA VALLEY	CA		02/16/2024		1,107		12			12		1,119	1,119			
100255626	POCONO LAKE	PA		11/24/2025		1,395		(42)			(42)		1,353	1,353			
100192681	SEASIDE	OR		02/10/2025		1,181		(50)			(50)		1,131	1,131			
100088863	LEWISVILLE	TX		11/15/2022		2,569		10			10		2,579	2,579			
100186555	BEECH MOUNTAIN	NC		12/30/2024		1,275		(21)			(21)		1,254	1,254			
100086254	WEST PALM BEACH	FL		09/29/2022		2,065		(32)			(32)		2,033	2,033			
100243216	NORTH HAVEN	CT		09/26/2025		1,264		(41)			(41)		1,223	1,223			
100184415	COCONUT CREEK	FL		12/17/2024		2,702		(30)			(30)		2,672	2,672			
100159227	NORTH WALES	PA		07/15/2024		1,364		(33)			(33)		1,331	1,331			
100127478	CLIFFSIDE PARK	NJ		09/08/2023		1,475		(14)			(14)		1,461	1,461			
100214680	WESTFIELD	NJ		06/11/2025		1,523		(4)			(4)		1,519	1,519			
100192832	WILTON MANORS	FL		02/10/2025		1,338		(32)			(32)		1,306	1,306			
100170164	PIGEON FORGE	TN		10/08/2024		1,253		(22)			(22)		1,231	1,231			
100205065	OCEAN CITY	MD		04/11/2025		1,293		(36)			(36)		1,257	1,257			
100201055	EVERETT	WA		03/12/2025		1,432		(15)			(15)		1,417	1,417			
100195313	PORT TOWNSEND	WA		02/24/2025		1,438		(13)			(13)		1,425	1,425			
100131915	SEVEN DEVILS	NC		10/13/2023		1,417		(21)			(21)		1,396	1,396			
100276948	MILTON	FL		01/30/2026		1,467		(41)			(41)		1,426	1,426			
100177564	AUSTIN	TX		01/16/2025		1,409		(50)			(50)		1,359	1,359			
100084689	NORWALK	CA		08/02/2022		1,737		(10)			(10)		1,727	1,727			
100087057	MESQUITE	TX		11/04/2022		1,485		(19)			(19)		1,466	1,466			
100188438	PACIFIC GROVE	CA		01/08/2025		63,625		(1,848)			(1,848)		61,777	61,777			
100143692	RIVERHEAD	NY		02/22/2024		702		(21)			(21)		681	681			
100284056	HERNDON	VA		03/24/2026		11,729		(55)			(55)		11,674	11,674			
100236053	VIENNA	VA		09/04/2025		1,885		(43)			(43)		1,842	1,842			
100176562	GUILFORD	VT		11/15/2024		1,417		(20)			(20)		1,397	1,397			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210390	MORENO VALLEY	CA		05/12/2025		3,217		(107)			(107)		3,110	3,110			
100205925	ELLIJAY	GA		04/15/2025		1,495		33			33		1,528	1,528			
100160073	ST. PETERSBURG	FL		07/17/2024		1,221		(13)			(13)		1,208	1,208			
100272348	SAVANNAH	GA		01/08/2026		1,456		(38)			(38)		1,418	1,418			
100120128	DENTON	TX		08/11/2023		1,440		(24)			(24)		1,416	1,416			
100273752	LITTLEROCK	CA		01/23/2026		1,080		(39)			(39)		1,041	1,041			
100147794	LA MESA	CA		04/08/2024		1,355		(18)			(18)		1,337	1,337			
100157765	GUILFORD	CT		08/01/2024		1,306		(17)			(17)		1,289	1,289			
100271826	VIRGINIA BEACH	VA		12/30/2025		1,203		(52)			(52)		1,151	1,151			
100185880	OXNARD	CA		12/26/2024		1,419		(18)			(18)		1,401	1,401			
100203513	CHERRY HILL	NJ		03/26/2025		1,426		(23)			(23)		1,403	1,403			
100198295	EDGEWOOD	WA		02/28/2025		1,909		(33)			(33)		1,876	1,876			
100081265	SAN DIEGO	CA		03/18/2022		3,110		81			81		3,191	3,191			
100203220	MIAMI	FL		03/27/2025		1,307		(42)			(42)		1,265	1,265			
100178487	SPOKANE VALLEY	WA		11/21/2024		1,481		(69)			(69)		1,412	1,412			
100118983	SAN BERNARDINO	CA		07/27/2023		1,409		(25)			(25)		1,384	1,384			
100147792	SUWANEE	GA		04/08/2024		1,488		(24)			(24)		1,464	1,464			
100078244	LACEY	WA		02/10/2022		3,097		(61)			(61)		3,036	3,036			
100192841	MIAMI	FL		02/10/2025		1,447		(14)			(14)		1,433	1,433			
100268181	BELLAIRE	TX		12/29/2025		226,444		752			752		227,196	227,196			
100182711	DAGSBORO	DE		12/12/2024		1,297		(35)			(35)		1,262	1,262			
100192697	MINERAL	VA		02/10/2025		1,376		(31)			(31)		1,345	1,345			
100255644	PAWTUCKET	RI		11/24/2025		1,396		(36)			(36)		1,360	1,360			
100149623	FOLSOM	CA		04/26/2024		1,597		(5)			(5)		1,592	1,592			
100110566	DURANGO	CO		06/30/2023		1,705		(5)			(5)		1,700	1,700			
100082990	CHICO	CA		05/05/2022		1,898		(6)			(6)		1,892	1,892			
100161734	NEW BRUNSWICK	NJ		07/30/2024		1,029		(5)			(5)		1,024	1,024			
100116111	LOS ANGELES	CA		07/20/2023		2,321		100			100		2,421	2,421			
100188339	CHICAGO	IL		01/08/2025		1,408		(32)			(32)		1,376	1,376			
100234699	SAN MATEO	CA		08/28/2025		1,987		(64)			(64)		1,923	1,923			
100192723	JUPITER	FL		02/10/2025		1,339		(35)			(35)		1,304	1,304			
100189120	WINCHESTER	CA		01/13/2025		1,835		194			194		2,029	2,029			
100192352	COMPTON	CA		02/05/2025		1,014		(47)			(47)		967	967			
100255339	OXON HILL	MD		11/25/2025		1,323		(14)			(14)		1,309	1,309			
100150204	MANVEL	TX		04/30/2024		1,463		(70)			(70)		1,393	1,393			
100190675	DANIA BEACH	FL		01/28/2025		1,674		7			7		1,681	1,681			
100211627	LAKEWOOD	WA		06/23/2025		1,285		(26)			(26)		1,259	1,259			
100272785	TUSTIN	CA		01/13/2026		1,916		(45)			(45)		1,871	1,871			
100193713	MCCALL	ID		02/10/2025		1,337		(34)			(34)		1,303	1,303			
100246880	SAN BERNARDINO	CA		10/17/2025		1,399		(59)			(59)		1,340	1,340			
100087351	KISSIMMEE	FL		10/25/2022		2,060		89			89		2,149	2,149			
100186350	RENO	NV		12/30/2024		1,450		(8)			(8)		1,442	1,442			
100273390	OCEANSIDE	CA		01/21/2026		1,354		(29)			(29)		1,325	1,325			
100160213	WITTMANN	AZ		07/18/2024		1,431		24			24		1,455	1,455			
100195310	POULSBO	WA		02/24/2025		982		(16)			(16)		966	966			
100266911	SEVIERVILLE	TN		12/23/2025		3,447		(94)			(94)		3,353	3,353			
100201992	MODESTO	CA		03/18/2025		1,147		(47)			(47)		1,100	1,100			
100229751	SAINT PETERSBURG	FL		08/18/2025		1,213		(51)			(51)		1,162	1,162			
100169852	LOS ANGELES	CA		09/30/2024		1,333		(18)			(18)		1,315	1,315			
100091002	COMPTON	CA		01/31/2023		1,299		(57)			(57)		1,242	1,242			
100180698	LAS VEGAS	NV		11/26/2024		1,402		(17)			(17)		1,385	1,385			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102117	HUNTINGTON PARK	CA		04/14/2023		1,367		(15)			(15)		1,352	1,352			
100076563	GILROY	CA		12/30/2021		2,597		(230)			(230)		2,367	2,367			
100228692	SAN DIEGO	CA		08/11/2025		1,403		(27)			(27)		1,376	1,376			
100236944	LAS VEGAS	NV		09/12/2025		619		(4)			(4)		615	615			
100237002	LOS ANGELES	CA		09/12/2025		1,061		(50)			(50)		1,011	1,011			
100068132	PETALUMA	CA		08/25/2021		3,199		(33)			(33)		3,166	3,166			
100261216	FRISCO	TX		12/05/2025		1,680		19			19		1,699	1,699			
100152695	BIG PINE KEY	FL		05/17/2024		1,506		22			22		1,528	1,528			
100246873	MURRIETA	CA		10/17/2025		1,330		(45)			(45)		1,285	1,285			
100067706	OAKLAND	CA		09/23/2021		3,176		(28)			(28)		3,148	3,148			
100169946	APOLLO BEACH	FL		11/08/2024		2,038		(54)			(54)		1,984	1,984			
100235817	CHATSWORTH	CA		09/04/2025		1,380		(60)			(60)		1,320	1,320			
100128724	HOLLISTON	MA		09/21/2023		1,202		(15)			(15)		1,187	1,187			
100246398	PORTER	TX		10/10/2025		1,319		(54)			(54)		1,265	1,265			
100243766	PARKS	AZ		09/29/2025		1,415		(34)			(34)		1,381	1,381			
100245601	JURUPA VALLEY	CA		10/06/2025		1,601		(56)			(56)		1,545	1,545			
100254673	SAN BRUNO	CA		11/12/2025		963		(22)			(22)		941	941			
100110663	N TOPSAIL BEACH	NC		06/30/2023		1,453		(30)			(30)		1,423	1,423			
100149051	KISSIMMEE	FL		04/19/2024		800		(18)			(18)		782	782			
100236326	MIAMI	FL		09/10/2025		1,230		(57)			(57)		1,173	1,173			
100266879	BIG BEAR LAKE	CA		12/23/2025		1,468		(37)			(37)		1,431	1,431			
100244906	BLAIRSVILLE	GA		09/29/2025		1,249		(47)			(47)		1,202	1,202			
100283339	LIVINGSTON	NJ		03/11/2026		1,534		(16)			(16)		1,518	1,518			
100149506	HEATH	OH		04/26/2024		1,078		(32)			(32)		1,046	1,046			
100235052	COLORADO SPRINGS	CO		08/28/2025		1,453		(11)			(11)		1,442	1,442			
100244612	BRUNSWICK	ME		09/29/2025		1,832		(69)			(69)		1,763	1,763			
100099980	LAS VEGAS	NV		03/28/2023		3,788		76			76		3,864	3,864			
100201978	PLAIN CITY	UT		03/18/2025		1,404		(30)			(30)		1,374	1,374			
100209805	DENVER	CO		05/05/2025		1,106		(41)			(41)		1,065	1,065			
100142336	SUFFERN	NY		03/15/2024		1,175		(61)			(61)		1,114	1,114			
100243160	LOMPOC	CA		09/26/2025		1,311		(18)			(18)		1,293	1,293			
100170129	LEANDER	TX		10/08/2024		2,684		(36)			(36)		2,648	2,648			
100078683	EL MONTE	CA		02/02/2022		3,067		(295)			(295)		2,772	2,772			
100128181	FLAGSTAFF	AZ		09/18/2023		1,391		21			21		1,412	1,412			
100189159	NOKOMIS	FL		01/13/2025		1,649		70			70		1,719	1,719			
100136528	OAKHURST	NJ		11/20/2023		1,298		(5)			(5)		1,293	1,293			
100174186	IRVINE	CA		10/31/2024		1,232		(15)			(15)		1,217	1,217			
403056094	CLAIRTON	PA		05/22/2025		1,180		(79)			(79)		1,101	1,101			
100201553	HAYES	VA		03/13/2025		2,931		(26)			(26)		2,905	2,905			
100073541	LOS ANGELES	CA		10/26/2021		2,743		(45)			(45)		2,698	2,698			
100073542	LOS ANGELES	CA		10/26/2021		2,743		(45)			(45)		2,698	2,698			
100087908	NORCO	CA		10/18/2022		1,488		(23)			(23)		1,465	1,465			
100200576	SPOKANE VALLEY	WA		03/11/2025		1,606		6			6		1,612	1,612			
100261672	PEORIA	AZ		12/12/2025		1,478		(55)			(55)		1,423	1,423			
100243265	BEND	OR		09/26/2025		1,408		(19)			(19)		1,389	1,389			
100235694	LOS ANGELES	CA		09/02/2025		1,256		(47)			(47)		1,209	1,209			
100238926	SALINAS	CA		09/23/2025		1,408		(17)			(17)		1,391	1,391			
100129419	WESTFIELD	IN		09/29/2023		1,626		(6)			(6)		1,620	1,620			
100264886	HAILEY	ID		12/17/2025		2,101		(72)			(72)		2,029	2,029			
100164303	ROSELAND	VA		08/21/2024		2,270		(49)			(49)		2,221	2,221			
100284527	PRESCOTT	AZ		03/26/2026		1,372		(51)			(51)		1,321	1,321			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277550	WALTHAM	MA		02/13/2026		1,002		(23)			(23)		979	979			
100188467	MOUNTAIN HOUSE	CA		01/08/2025		1,210		(45)			(45)		1,165	1,165			
100108228	WHITTIER	CA		05/24/2023		1,336		(56)			(56)		1,280	1,280			
100164843	BUFORD	GA		08/26/2024		1,330		16			16		1,346	1,346			
100221744	LAWNDALE	CA		07/25/2025		1,829		(48)			(48)		1,781	1,781			
100229841	BRADENTON	FL		08/18/2025		1,360		(28)			(28)		1,332	1,332			
100236220	PALM DESERT	CA		09/10/2025		1,344		(12)			(12)		1,332	1,332			
100135777	LAKE ARROWHEAD	CA		11/10/2023		1,574		7			7		1,581	1,581			
100229154	HOUSTON	TX		08/14/2025		1,208		(46)			(46)		1,162	1,162			
100162542	ISELIN	NJ		08/12/2024		1,322		(28)			(28)		1,294	1,294			
100091767	JUNE LAKE	CA		01/30/2023		1,257		(51)			(51)		1,206	1,206			
100155965	UNIONDALE	NY		06/18/2024		1,314		(33)			(33)		1,281	1,281			
100220518	ATLANTA	GA		07/15/2025		1,398		(37)			(37)		1,361	1,361			
100151947	WHITTIER	CA		06/14/2024		1,289		(45)			(45)		1,244	1,244			
100116296	ANTIOCH	CA		07/20/2023		12,325		3,088			3,088		15,413	15,413			
100138772	SUGAR LAND	TX		12/21/2023		910		(38)			(38)		872	872			
100234766	OXNARD	CA		08/28/2025		1,421		(24)			(24)		1,397	1,397			
100166317	SAN DIEGO	CA		10/23/2024		2,074		(20)			(20)		2,054	2,054			
100173163	MINNEAPOLIS	MN		10/30/2024		1,545		(19)			(19)		1,526	1,526			
100174380	SHENANDOAH	VA		10/31/2024		1,381		(27)			(27)		1,354	1,354			
100148833	PHOENIX	AZ		04/17/2024		1,423		(21)			(21)		1,402	1,402			
100184966	HOMESTEAD	FL		12/19/2024		1,202		(31)			(31)		1,171	1,171			
100189732	FRESNO	CA		01/21/2025		1,076		(18)			(18)		1,058	1,058			
100078947	BELLINGHAM	WA		02/24/2022		3,261		(26)			(26)		3,235	3,235			
100153673	SARASOTA	FL		05/31/2024		1,103		(42)			(42)		1,061	1,061			
100238382	SPRING BRANCH	TX		09/19/2025		1,298		(51)			(51)		1,247	1,247			
100162089	BROOKLYN	NY		07/31/2024		1,362		(38)			(38)		1,324	1,324			
100169345	COMPTON	CA		09/27/2024		455		(16)			(16)		439	439			
100235341	ESCONDIDO	CA		08/29/2025		1,507		(42)			(42)		1,465	1,465			
100204092	HESPERIA	CA		03/28/2025		5,594		(196)			(196)		5,398	5,398			
100226731	MANTECA	CA		07/30/2025		1,447		(23)			(23)		1,424	1,424			
100237119	COOPER CITY	FL		09/12/2025		875		(26)			(26)		849	849			
100229849	BURIEN	WA		08/18/2025		1,312		(35)			(35)		1,277	1,277			
100283499	WAYNESVILLE	NC		03/11/2026		823		(28)			(28)		795	795			
100083068	LINDEN	MI		05/26/2022		2,504		331			331		2,835	2,835			
100100431	REGO PARK	NY		04/27/2023		2,259		287			287		2,546	2,546			
100173299	DAVIS	CA		10/30/2024		1,590		(26)			(26)		1,564	1,564			
100140990	LEVITTOWN	NY		01/26/2024		1,217		4			4		1,221	1,221			
100071539	ANAHEIM	CA		10/14/2021		3,369		(99)			(99)		3,270	3,270			
100284770	GARDEN GROVE	CA		03/27/2026		898		(21)			(21)		877	877			
100171326	NASHVILLE	TN		10/16/2024		1,339		(34)			(34)		1,305	1,305			
100215978	HERRIMAN	UT		07/11/2025		1,318		(10)			(10)		1,308	1,308			
100164328	PUYALLUP	WA		08/21/2024		1,325		(25)			(25)		1,300	1,300			
100089245	UPPER MARLBORO	MD		01/26/2023		1,194		4			4		1,198	1,198			
100283280	LAKEWOOD	CO		03/11/2026		1,062		1			1		1,063	1,063			
100161757	FLANDERS	NY		07/31/2024		1,240		(46)			(46)		1,194	1,194			
100189089	MESA	AZ		01/13/2025		1,531		(26)			(26)		1,505	1,505			
100138740	AURORA	CO		02/02/2024		1,435		10			10		1,445	1,445			
100216343	RIVERSIDE	CA		06/20/2025		1,365		7			7		1,372	1,372			
100228670	GIG HARBOR	WA		08/11/2025		1,396		(24)			(24)		1,372	1,372			
100129236	FRESNO	CA		11/03/2023		1,330		(12)			(12)		1,318	1,318			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216640	GRAY	ME		06/23/2025		1,259		(34)			(34)		1,225	1,225			
100220668	ANTIOCH	CA		07/17/2025		1,262		(37)			(37)		1,225	1,225			
100176679	MIAMI	FL		11/15/2024		1,537		(12)			(12)		1,525	1,525			
100103881	LINDENHURST	NY		05/10/2023		1,862		(92)			(92)		1,770	1,770			
100261596	CORAL SPRINGS	FL		12/15/2025		1,300		(58)			(58)		1,242	1,242			
100175717	KATY	TX		11/12/2024		1,428		(59)			(59)		1,369	1,369			
100180324	FITCHBURG	MA		11/25/2024		1,523		11			11		1,534	1,534			
100199972	LA HABRA	CA		03/06/2025		1,560		(26)			(26)		1,534	1,534			
100203126	MESA	AZ		03/27/2025		1,341		(60)			(60)		1,281	1,281			
100154993	WEST COVINA	CA		07/19/2024		33,033		406			406		33,439	33,439			
100248943	NATHROP	CO		10/29/2025		1,309		(33)			(33)		1,276	1,276			
100149807	SALINAS	CA		04/26/2024		1,294		(13)			(13)		1,281	1,281			
100083873	RIVERSIDE	CA		07/12/2022		1,653		(14)			(14)		1,639	1,639			
100246579	EL MONTE	CA		10/15/2025		3,191		(68)			(68)		3,123	3,123			
100245291	ORANGE BEACH	AL		10/06/2025		1,513		(40)			(40)		1,473	1,473			
100277024	PORTLAND	OR		02/06/2026		1,411		(52)			(52)		1,359	1,359			
100188710	PIGEON FORGE	TN		01/09/2025		1,319		(21)			(21)		1,298	1,298			
100162595	MANCHESTER	NH		08/12/2024		1,429		(11)			(11)		1,418	1,418			
100227244	WEST NEW YORK	NJ		07/31/2025		1,527		(20)			(20)		1,507	1,507			
100245467	TEMECULA	CA		10/06/2025		2,358		(88)			(88)		2,270	2,270			
100268308	PAYETTE	ID		12/29/2025		1,447		(18)			(18)		1,429	1,429			
100175337	MLAMI	FL		11/05/2024		1,577		(5)			(5)		1,572	1,572			
100267292	WATSONVILLE	CA		12/24/2025		1,442		(25)			(25)		1,417	1,417			
100158686	LYNN	MA		07/10/2024		1,390		(27)			(27)		1,363	1,363			
100159596	SOUTH MIAMI	FL		07/15/2024		1,405		(42)			(42)		1,363	1,363			
100255911	COROLLA	NC		11/24/2025		1,189		(36)			(36)		1,153	1,153			
100185471	VERO BEACH	FL		12/20/2024		1,630		39			39		1,669	1,669			
100207427	EAST ORANGE	NJ		04/29/2025		1,049		(45)			(45)		1,004	1,004			
100195353	SOUTH LAKE TAHOE	CA		02/24/2025		845		(17)			(17)		828	828			
100149202	SOUTH GATE	CA		04/22/2024		1,312		(52)			(52)		1,260	1,260			
100154849	BROOKLYN	NY		07/19/2024		1,282		(22)			(22)		1,260	1,260			
100194215	MIAMI	FL		02/14/2025		1,290		(62)			(62)		1,228	1,228			
100219732	DANA POINT	CA		07/07/2025		2,100		14			14		2,114	2,114			
100138038	BURTONSVILLE	MD		12/13/2023		824		3			3		827	827			
100165670	DANA POINT	CA		10/04/2024		1,456		(6)			(6)		1,450	1,450			
100204721	LOS ANGELES	CA		04/08/2025		1,105		(51)			(51)		1,054	1,054			
100273074	OAK BROOK	IL		01/15/2026		1,259		(48)			(48)		1,211	1,211			
100154948	LINCOLN	CA		07/19/2024		1,591		(22)			(22)		1,569	1,569			
100139576	MENIFEE	CA		12/28/2023		265		(7)			(7)		258	258			
100171446	QUEEN CREEK	AZ		10/16/2024		1,863		(21)			(21)		1,842	1,842			
100176058	COOPER CITY	FL		12/20/2024		126,070		(1,942)			(1,942)		124,128	124,128			
100284860	SCOTTSDALE	AZ		03/27/2026		860		(21)			(21)		839	839			
100143146	PEABODY	MA		02/16/2024		1,153		(24)			(24)		1,129	1,129			
100202658	LAKEWOOD	NJ		03/24/2025		1,396		(27)			(27)		1,369	1,369			
100161418	PEMBROKE PINES	FL		07/29/2024		6,663		(75)			(75)		6,588	6,588			
100209458	CLEARWATER	FL		04/29/2025		1,141		(34)			(34)		1,107	1,107			
100192805	MANTECA	CA		02/10/2025		1,492		6			6		1,498	1,498			
100129660	COROLLA	NC		09/29/2023		21,688		(236)			(236)		21,452	21,452			
100218975	WASHINGTON	DC		06/27/2025		1,291		(16)			(16)		1,275	1,275			
100161417	HOMESTEAD	FL		07/29/2024		894		(18)			(18)		876	876			
100204842	COLORADO SPRINGS	CO		04/09/2025		1,030		(3)			(3)		1,027	1,027			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219283	SANTA CRUZ	CA		06/30/2025		931		(23)			(23)		908	908			
100169973	FRONT ROYAL	VA		11/08/2024		1,164		(51)			(51)		1,113	1,113			
100152604	GALVESTON	TX		05/17/2024		1,340		(13)			(13)		1,327	1,327			
100186315	INDIALANTIC	FL		12/30/2024		1,567		(9)			(9)		1,558	1,558			
100171871	MARIETTA	GA		10/17/2024		1,447		(31)			(31)		1,416	1,416			
100226592	PEMBROKE PINES	FL		07/30/2025		1,285		(32)			(32)		1,253	1,253			
100202630	THONOTOSASSA	FL		03/24/2025		1,470		(12)			(12)		1,458	1,458			
100157012	CAPE MAY	NJ		02/20/2025		1,163		(9)			(9)		1,154	1,154			
100247653	LAKE HAVASU CITY	AZ		10/29/2025		1,240		(49)			(49)		1,191	1,191			
100220012	MARBLE	NC		07/30/2025		2,365		(13)			(13)		2,352	2,352			
100272431	FORESTVILLE	CA		01/08/2026		1,470		(36)			(36)		1,434	1,434			
100129728	NASHVILLE	TN		09/29/2023		1,388		(2)			(2)		1,386	1,386			
100130249	BAKERSFIELD	CA		09/28/2023		1,399		(13)			(13)		1,386	1,386			
100155023	CONROE	TX		07/19/2024		1,487		(2)			(2)		1,485	1,485			
100197640	LOS ANGELES	CA		02/26/2025		1,134		(46)			(46)		1,088	1,088			
100141960	GARDEN GROVE	CA		02/29/2024		1,258		(10)			(10)		1,248	1,248			
100235895	MCCALL	ID		09/04/2025		1,594		11			11		1,605	1,605			
100219192	NOLENSVILLE	TN		06/27/2025		1,198		(37)			(37)		1,161	1,161			
100144481	BRADENTON	FL		04/26/2024		1,354		(5)			(5)		1,349	1,349			
100107896	BUCKEYE	AZ		06/29/2023		1,500		(29)			(29)		1,471	1,471			
100272461	MAMMOTH LAKES	CA		01/08/2026		1,429		(25)			(25)		1,404	1,404			
100272724	OAK HILLS	CA		01/09/2026		696		(11)			(11)		685	685			
100227970	ORLANDO	FL		08/04/2025		3,415		(161)			(161)		3,254	3,254			
100204889	ALEXANDRIA	VA		04/10/2025		1,094		(51)			(51)		1,043	1,043			
100220955	STATE COLLEGE	PA		07/18/2025		1,309		(35)			(35)		1,274	1,274			
100068200	CAMARILLO	CA		08/25/2021		3,294							3,294	3,294			
100172432	SNOHOMISH	WA		10/23/2024		1,666		(17)			(17)		1,649	1,649			
100205852	ST. AUGUSTINE	FL		04/14/2025		1,956		(10)			(10)		1,946	1,946			
100161121	UPLAND	CA		07/24/2024		508		(20)	1		(21)		487	487			
100159700	MADERA	CA		08/23/2024		1,169		(32)			(32)		1,137	1,137			
100205603	LOS ANGELES	CA		05/09/2025		1,408		(45)			(45)		1,363	1,363			
100255673	SOUTH LAKE TAHOE	CA		11/24/2025		1,430		(31)			(31)		1,399	1,399			
100150923	OCEAN ISLE BEACH	NC		05/08/2024		1,417		(37)			(37)		1,380	1,380			
100172234	LA MIRADA	CA		10/21/2024		1,796		(38)			(38)		1,758	1,758			
100186492	NAPA	CA		12/30/2024		1,516		(5)			(5)		1,511	1,511			
100160067	PANAMA CITY BEACH	FL		07/17/2024		1,373		(29)			(29)		1,344	1,344			
100283415	LA FOLLETTE	TN		03/11/2026		2,267		(46)			(46)		2,221	2,221			
100276966	BAILEY	CO		01/30/2026		953		(29)			(29)		924	924			
100261186	NORTH BERWICK	ME		12/05/2025		1,403		(40)			(40)		1,363	1,363			
100235923	SUNRISE BEACH	MO		09/04/2025		1,302		(46)			(46)		1,256	1,256			
100193088	MANTECA	CA		02/10/2025		1,865		237			237		2,102	2,102			
100078767	SIMI VALLEY	CA		01/31/2022		3,014		(56)			(56)		2,958	2,958			
100219650	INDIO	CA		07/07/2025		1,153		(31)			(31)		1,122	1,122			
100130361	PHOENIX	AZ		09/28/2023		1,151		(66)			(66)		1,085	1,085			
100244961	BOWERSVILLE	GA		09/29/2025		1,340		(34)			(34)		1,306	1,306			
100216506	SAN DIEGO	CA		06/23/2025		1,385		(7)			(7)		1,378	1,378			
100079090	CHELSEA	MA		02/24/2022		4,003							4,003	4,003			
100083457	POMONA	CA		06/02/2022		864		(2)			(2)		862	862			
100201873	COCONUT CREEK	FL		03/18/2025		1,298		(45)			(45)		1,253	1,253			
100117786	CONCORD	NC		07/20/2023		1,451		(15)			(15)		1,436	1,436			
100164556	LAKE ELSINORE	CA		08/21/2024		1,576		(1)			(1)		1,575	1,575			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076299	WHEAT RIDGE	CO		01/07/2022		2,948		(31)			(31)		2,917	2,917			
100254953	NEW FAIRFIELD	CT		11/17/2025		1,387		(37)			(37)		1,350	1,350			
100129329	QUEEN CREEK	AZ		09/25/2023		1,610		81			81		1,691	1,691			
100215432	CLACKAMAS	OR		06/12/2025		1,465		(3)			(3)		1,462	1,462			
100141083	EAST ORANGE	NJ		01/30/2024		1,362		(35)			(35)		1,327	1,327			
100253585	MURFREESBORO	TN		10/30/2025		1,414		(32)			(32)		1,382	1,382			
100254318	GUALALA	CA		11/06/2025		1,416		(34)			(34)		1,382	1,382			
100166454	GYPSUM	CO		10/31/2024		1,262		(59)			(59)		1,203	1,203			
100244843	PALM BEACH GARDENS	FL		09/29/2025		1,454		(38)			(38)		1,416	1,416			
100203954	ROSEVILLE	CA		03/28/2025		1,406		(32)			(32)		1,374	1,374			
100186525	ANNA	TX		12/30/2024		1,503		32			32		1,535	1,535			
100184366	POWAY	CA		12/16/2024		1,521		14			14		1,535	1,535			
100273773	MODESTO	CA		01/23/2026		1,335		(44)			(44)		1,291	1,291			
100220482	WALLA WALLA	WA		07/15/2025		1,328		(47)			(47)		1,281	1,281			
100087275	SAINT CHARLES	MO		10/25/2022		4,782		363			363		5,145	5,145			
100191141	SOUTH PORTLAND	ME		01/29/2025		1,300		(15)			(15)		1,285	1,285			
100202942	OCEAN VIEW	DE		03/24/2025		4,184		(92)			(92)		4,092	4,092			
100282137	ENCINO	CA		02/27/2026		979		(28)			(28)		951	951			
100243370	QUEEN CREEK	AZ		09/26/2025		1,324		(43)			(43)		1,281	1,281			
100219252	BOSTON	MA		06/30/2025		3,647		(27)			(27)		3,620	3,620			
100227055	RICHMOND	CA		07/30/2025		1,160		(34)			(34)		1,126	1,126			
100159485	TAMPA	FL		07/15/2024		1,512		(22)			(22)		1,490	1,490			
100120258	WINCHESTER	VA		08/18/2023		1,436		(32)			(32)		1,404	1,404			
100120267	CHATHAM TWSP	NJ		08/18/2023		1,625		(21)			(21)		1,604	1,604			
100103423	SCOTTSDALE	AZ		06/16/2023		1,122		(46)			(46)		1,076	1,076			
100190074	SPOKANE VALLEY	WA		01/21/2025		1,253		(19)			(19)		1,234	1,234			
100244801	GALVESTON	TX		09/29/2025		1,835		(59)			(59)		1,776	1,776			
100035842	KAILUA KONA	HI		08/21/2019		3,148		(76)			(76)		3,072	3,072			
403050591	MILWAUKEE	WI		06/28/2024		1,315		(17)			(17)		1,298	1,298			
100220734	MIAMI	FL		07/18/2025		1,363		12			12		1,375	1,375			
100132325	MONROE	NC		11/03/2023		2,290		351			351		2,641	2,641			
100172942	MONROE	NC		10/25/2024		1,603		(39)			(39)		1,564	1,564			
100078869	COVINA	CA		02/24/2022		3,001		(1)			(1)		3,000	3,000			
100284778	BUCKEYE	AZ		03/27/2026		974		(6)			(6)		968	968			
100216238	FOREST LAKES	AZ		06/20/2025		1,528		(19)			(19)		1,509	1,509			
100082913	NORTH SALT LAKE	UT		05/17/2022		1,442		(32)			(32)		1,410	1,410			
100159569	LA QUINTA	CA		07/15/2024		1,248		(20)			(20)		1,228	1,228			
100147746	LAS VEGAS	NV		04/08/2024		5,073		(27)			(27)		5,046	5,046			
100245588	POCATELLO	ID		10/06/2025		1,463		(39)			(39)		1,424	1,424			
100102670	WIMAUMA	FL		06/22/2023		2,519		(60)			(60)		2,459	2,459			
100169938	AUSTIN	TX		11/08/2024		3,345		(138)			(138)		3,207	3,207			
100272033	KENT	WA		01/08/2026		1,398		(35)			(35)		1,363	1,363			
100091509	BRONX	NY		01/20/2023		2,053		(76)			(76)		1,977	1,977			
100272925	SUFFOLK	VA		01/15/2026		1,171		(30)			(30)		1,141	1,141			
100228952	LAS VEGAS	NV		09/10/2025		1,292		(60)			(60)		1,232	1,232			
100182644	CAROLINA BEACH	NC		12/12/2024		1,494		5			5		1,499	1,499			
100189650	NORTH CHESTERFIELD	VA		01/17/2025		1,360		(36)			(36)		1,324	1,324			
100181959	LOS ANGELES	CA		12/12/2024		1,924		120			120		2,044	2,044			
100089589	CELEBRATION	FL		01/30/2023		1,287		(32)			(32)		1,255	1,255			
100276980	JOSHUA TREE	CA		01/30/2026		1,488		(42)			(42)		1,446	1,446			
100277516	LAKE FOREST PARK	WA		02/13/2026		1,481		(35)			(35)		1,446	1,446			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172922	REDMOND	OR		10/25/2024		1,195		(31)			(31)		1,164	1,164			
100129866	NEWARK	NJ		09/27/2023		1,233		(23)			(23)		1,210	1,210			
100261728	SOUTH LAKE TAHOE	CA		12/12/2025		1,722		(77)			(77)		1,645	1,645			
100188619	LANCASTER	CA		02/10/2025		1,097		(39)			(39)		1,058	1,058			
100205721	MENIFEE	CA		04/14/2025		1,554		5			5		1,559	1,559			
100129597	CHICAGO	IL		09/29/2023		1,535		(2)			(2)		1,533	1,533			
100172316	MENIFEE	CA		10/21/2024		1,792		37			37		1,829	1,829			
100255096	BENSALEM	PA		11/20/2025		1,316		(28)			(28)		1,288	1,288			
100186444	CLOVIS	CA		12/30/2024		1,304		(33)			(33)		1,271	1,271			
100218745	MCARTHUR	OH		06/27/2025		1,281		(33)			(33)		1,248	1,248			
100199981	VAIL	CO		03/06/2025		1,406		(23)			(23)		1,383	1,383			
100185428	PROVO	UT		12/20/2024		1,388		(5)			(5)		1,383	1,383			
100188870	HAYWARD	CA		01/09/2025		1,398		(11)			(11)		1,387	1,387			
100228464	WINCHESTER	CA		08/11/2025		1,596		51			51		1,647	1,647			
100172939	LYNWOOD	CA		10/25/2024		1,276		(56)			(56)		1,220	1,220			
100107876	KELLER	TX		06/29/2023		1,545		(35)			(35)		1,510	1,510			
100228016	TEMPE	AZ		08/06/2025		1,459		(34)			(34)		1,425	1,425			
100209734	BROOKLYN	NY		05/05/2025		1,350		(49)			(49)		1,301	1,301			
100171169	PALMDALE	CA		11/22/2024		1,526		(52)			(52)		1,474	1,474			
100265036	NORTH BAY VILLAGE	FL		12/17/2025		2,657		(122)			(122)		2,535	2,535			
100074422	LAS VEGAS	NV		12/02/2021		2,308		(132)			(132)		2,176	2,176			
100144056	SURPRISE	AZ		03/07/2024		2,610		67			67		2,677	2,677			
100180579	VENTURA	CA		11/26/2024		1,342		(62)			(62)		1,280	1,280			
100200348	SURF CITY	NC		03/10/2025		1,511		7			7		1,518	1,518			
100189341	GROVER BEACH	CA		01/13/2025		1,525		(33)			(33)		1,492	1,492			
100120559	CHRISTMAS	FL		08/18/2023		1,205		10			10		1,215	1,215			
100136211	LYNNWOOD	WA		11/20/2023		1,801		12			12		1,813	1,813			
100101833	LAKEWOOD	CO		04/06/2023		5,460		13			13		5,473	5,473			
100276636	LEESBURG	VA		01/29/2026		18,574		(708)			(708)		17,866	17,866			
100206449	HELEN	GA		04/22/2025		1,431		(42)			(42)		1,389	1,389			
100065835	RANCHO MIRAGE	CA		07/23/2021		2,980		(111)			(111)		2,869	2,869			
100179401	FONTANA	CA		12/27/2024		1,340		(8)			(8)		1,332	1,332			
100159730	STOCKTON	CA		08/23/2024		1,339		(32)			(32)		1,307	1,307			
100182477	REVERE	MA		12/12/2024		1,508		(1)			(1)		1,507	1,507			
100202915	CLAYTON	GA		03/24/2025		9,841		35			35		9,876	9,876			
100128499	CASTROVILLE	TX		09/15/2023		2,251		(45)			(45)		2,206	2,206			
100215377	SEATTLE	WA		06/12/2025		1,393		(11)			(11)		1,382	1,382			
100133532	CHINO	CA		10/19/2023		2,530		23			23		2,553	2,553			
100228861	BRICK	NJ		08/12/2025		1,140		(33)			(33)		1,107	1,107			
100234897	TUSCALOOSA	AL		08/28/2025		1,392		(19)			(19)		1,373	1,373			
100206329	WILDWOOD	NJ		04/17/2025		1,406		(43)			(43)		1,363	1,363			
100168269	FREDERICKSBURG	TX		09/20/2024		1,478		(12)			(12)		1,466	1,466			
100245059	NORTH BAY VILLAGE	FL		09/30/2025		1,303		(20)			(20)		1,283	1,283			
100261408	OUTING	MN		12/08/2025		1,396		(32)			(32)		1,364	1,364			
100110611	PILOT POINT	TX		06/30/2023		3,459		18			18		3,477	3,477			
100235706	COLLIERVILLE	TN		09/22/2025		1,392		(46)			(46)		1,346	1,346			
100194740	SUNRIVER	OR		02/21/2025		1,395		3			3		1,398	1,398			
100194165	SOUTH MIAMI	FL		02/14/2025		1,359		(34)			(34)		1,325	1,325			
100189647	OXNARD	CA		01/17/2025		1,165		(19)			(19)		1,146	1,146			
100258258	LOS ANGELES	CA		12/02/2025		1,295		(30)			(30)		1,265	1,265			
100193516	NEW ROCHELLE	NY		02/10/2025		1,252		(20)			(20)		1,232	1,232			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168796	MIAMI	FL		09/26/2024		1,263		(81)			(81)		1,182	1,182			
100084821	PORTER RANCH	CA		08/02/2022		1,754		6			6		1,760	1,760			
100235137	TOMS RIVER	NJ		08/28/2025		1,348		(2)			(2)		1,346	1,346			
100215652	NAPERVILLE	IL		06/13/2025		1,316		(39)			(39)		1,277	1,277			
100157184	ISLIP	NY		02/20/2025		2,896		(67)			(67)		2,829	2,829			
100078692	RANCHO CUCAMONGA	CA		02/02/2022		2,591		(42)			(42)		2,549	2,549			
100166327	PALM SPRINGS	CA		10/24/2024		1,759		(77)			(77)		1,682	1,682			
100134876	FOXBORO	MA		10/30/2023		1,348		(8)			(8)		1,340	1,340			
100211470	MOSS LANDING	CA		05/16/2025		1,235		(30)			(30)		1,205	1,205			
100140366	PEORIA	AZ		01/18/2024		1,359		(15)			(15)		1,344	1,344			
100185409	FAYETTEVILLE	AR		12/20/2024		1,502		13			13		1,515	1,515			
100137100	SUPPLY	NC		11/28/2023		1,392							1,392	1,392			
100119684	NEWARK	NJ		08/08/2023		1,292		(16)			(16)		1,276	1,276			
100226981	GRASONVILLE	MD		07/30/2025		6,133		(176)			(176)		5,957	5,957			
100238171	SARASOTA	FL		09/15/2025		1,327		(37)			(37)		1,290	1,290			
100245052	GLENDALE	CA		09/30/2025		1,329		(39)			(39)		1,290	1,290			
100146934	LOS ANGELES	CA		03/26/2024		1,539		(10)			(10)		1,529	1,529			
100194259	LAWRENCE	KS		02/14/2025		1,215		(39)			(39)		1,176	1,176			
100200583	SPOKANE VALLEY	WA		03/11/2025		1,646		6			6		1,652	1,652			
100175305	TEMPE	AZ		11/05/2024		3,547		(50)			(50)		3,497	3,497			
100101920	MILILANI	HI		04/14/2023		1,025		(42)			(42)		983	983			
100200997	YONKERS	NY		03/12/2025		1,349		(46)			(46)		1,303	1,303			
100182533	ASHBURN	VA		12/12/2024		18,813		(253)			(253)		18,560	18,560			
100277390	PLANO	TX		02/12/2026		1,219		(32)			(32)		1,187	1,187			
100272761	NORTH BARRINGTON	IL		01/13/2026		1,366		(24)			(24)		1,342	1,342			
100079395	SPRING VALLEY	CA		03/17/2022		3,813		(80)			(80)		3,733	3,733			
100202622	ASHBURN	VA		03/24/2025		155,878		(1,600)			(1,600)		154,278	154,278			
4010049298	WILMINGTON	OH		05/31/2023		1,300		(33)			(33)		1,267	1,267			
100210154	GATLINBURG	TN		05/07/2025		1,341		(16)			(16)		1,325	1,325			
100136210	LYNNWOOD	WA		11/20/2023		1,364		9			9		1,373	1,373			
100149189	SOMERSET	MA		04/22/2024		1,021		(9)			(9)		1,012	1,012			
100253433	COVINA	CA		10/30/2025		1,552		(28)			(28)		1,524	1,524			
100235395	CONCORD	CA		08/29/2025		1,189		(56)			(56)		1,133	1,133			
100191254	LOS ANGELES	CA		01/29/2025		4,412		(89)			(89)		4,323	4,323			
100087192	TAMPA	FL		10/25/2022		2,004		83			83		2,087	2,087			
100215355	SANDWICH	IL		06/12/2025		1,571		(20)			(20)		1,551	1,551			
100267202	SANTA CLARITA	CA		12/23/2025		1,462		(33)			(33)		1,429	1,429			
100214017	PANAMA CITY BEACH	FL		05/29/2025		11,463		(259)			(259)		11,204	11,204			
100185756	LOS ANGELES	CA		12/23/2024		1,154		(29)			(29)		1,125	1,125			
100102457	HOMER GLEN	IL		06/07/2023		1,848		(6)			(6)		1,842	1,842			
100147681	JACKSONVILLE	FL		04/04/2024		1,477		37			37		1,514	1,514			
100175168	MIAMI	FL		11/05/2024		1,345		(41)			(41)		1,304	1,304			
100119871	SAINT CLOUD	FL		08/10/2023		1,251		(30)			(30)		1,221	1,221			
100175482	EL CAJON	CA		12/23/2024		1,459		1			1		1,460	1,460			
100229608	SALT LAKE CTY	UT		08/15/2025		447		(13)			(13)		434	434			
100171286	NAPA	CA		10/16/2024		1,397		(72)			(72)		1,325	1,325			
100175769	DANBURY	CT		11/12/2024		1,349		(24)			(24)		1,325	1,325			
100166391	NORRISTOWN	PA		10/24/2024		8,378		(130)			(130)		8,248	8,248			
100276625	INDIANAPOLIS	IN		01/29/2026		1,826		(65)			(65)		1,761	1,761			
100215491	CAROLINA BEACH	NC		06/12/2025		1,307		(23)			(23)		1,284	1,284			
100215661	SAN ANTONIO	TX		06/13/2025		1,255		(40)			(40)		1,215	1,215			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191787	VISTA	CA		01/31/2025		1,088		(31)			(31)		1,057	1,057			
100218803	PUNTA GORDA	FL		06/27/2025		1,281		(36)			(36)		1,245	1,245			
100182331	CAMBRIA HEIGHTS	NY		12/12/2024		1,679		(5)			(5)		1,674	1,674			
100163943	TEMPLETON	CA		10/04/2024		1,380		(24)			(24)		1,356	1,356			
100205862	BAKERSFIELD	CA		04/14/2025		1,285		(36)			(36)		1,249	1,249			
100236328	WITTMANN	AZ		09/10/2025		1,616		17			17		1,633	1,633			
100200462	SYLMAR	CA		03/10/2025		1,424		(10)			(10)		1,414	1,414			
100166315	DALLAS	TX		10/23/2024		1,476		(32)			(32)		1,444	1,444			
100265467	SEATTLE	WA		12/19/2025		2,355		(45)			(45)		2,310	2,310			
100153442	MOUNT VERNON	NY		05/30/2024		1,156		(19)			(19)		1,137	1,137			
100100504	WINDERMERE	FL		04/27/2023		1,499		(31)			(31)		1,468	1,468			
100254160	EAST PROVIDENCE	RI		11/06/2025		1,257		(55)			(55)		1,202	1,202			
100228848	TAUNTON	MA		08/12/2025		1,260		(33)			(33)		1,227	1,227			
100220928	GALENA	IL		07/18/2025		1,334		(28)			(28)		1,306	1,306			
100100402	BRONX	NY		04/27/2023		2,153		220			220		2,373	2,373			
100120162	SHERMAN OAKS	CA		08/14/2023		869		(17)			(17)		852	852			
100076543	CLOVIS	CA		01/04/2022		3,046		(20)			(20)		3,026	3,026			
100205651	CHULA VISTA	CA		05/09/2025		1,218		(53)			(53)		1,165	1,165			
100238248	BURBANK	CA		09/19/2025		1,289		(32)			(32)		1,257	1,257			
100205853	TAMPA	FL		04/14/2025		1,310		(31)			(31)		1,279	1,279			
100212603	SANTA ROSA	CA		05/29/2025		3,478		(139)			(139)		3,339	3,339			
100167916	APPLE VALLEY	CA		09/20/2024		1,424		(36)			(36)		1,388	1,388			
100175049	DOWNEY	CA		11/05/2024		1,585		(12)			(12)		1,573	1,573			
100083929	SANTA CLARITA	CA		07/12/2022		36,956		315			315		37,271	37,271			
100209783	PORTLAND	OR		05/05/2025		1,193		(40)			(40)		1,153	1,153			
100215603	HIAWASSEE	GA		06/12/2025		1,224		(30)			(30)		1,194	1,194			
100174336	CRYSTAL BEACH	TX		10/31/2024		903		(31)	1		(32)		871	871			
100272020	HIALEAH	FL		01/08/2026		1,383		(26)			(26)		1,357	1,357			
100147115	POOLER	GA		05/08/2024		5,285		(81)			(81)		5,204	5,204			
100245640	BRIGHTON	MA		10/06/2025		4,143		(159)			(159)		3,984	3,984			
100115937	NASHVILLE	TN		07/20/2023		1,538		(21)			(21)		1,517	1,517			
100261142	MIDDLETOWN	CA		12/05/2025		4,743		(146)			(146)		4,597	4,597			
100192507	MERIDIAN	ID		02/07/2025		1,125		(53)			(53)		1,072	1,072			
100246748	PALM COAST	FL		10/15/2025		1,406		(58)			(58)		1,348	1,348			
100201143	BROKEN BOW	OK		03/12/2025		1,310		(50)			(50)		1,260	1,260			
100243342	GARDEN GROVE	CA		09/26/2025		1,256		(52)			(52)		1,204	1,204			
100216167	AUBURN	WA		06/18/2025		1,279		(27)			(27)		1,252	1,252			
100267026	MARLBOROUGH	MA		12/23/2025		1,351		(47)			(47)		1,304	1,304			
100160918	AUSTIN	TX		07/24/2024		1,385		(21)			(21)		1,364	1,364			
100172204	STONEHAM	MA		10/17/2024		1,407		(29)			(29)		1,378	1,378			
100156136	CASTLE ROCK	CO		07/25/2024		1,339		(28)			(28)		1,311	1,311			
100142410	OAK HILLS	CA		02/02/2024		1,127		(21)			(21)		1,106	1,106			
100212371	BEVERLY HILLS	CA		05/28/2025		833		(25)			(25)		808	808			
100160541	SCOTTSDALE	AZ		07/19/2024		1,343		(31)			(31)		1,312	1,312			
100220411	MONCKS CORNER	SC		07/15/2025		1,353		(40)			(40)		1,313	1,313			
100079789	SAN DIEGO	CA		04/08/2022		3,168		319			319		3,487	3,487			
100116289	KISSIMMEE	FL		07/20/2023		2,678		178			178		2,856	2,856			
100158507	PARKER	CO		07/10/2024		205,695		(1,808)			(1,808)		203,887	203,887			
100136047	ODESSA	TX		11/16/2023		1,084		(32)			(32)		1,052	1,052			
100214812	FONTANA	CA		06/11/2025		2,797		(63)			(63)		2,734	2,734			
100272363	EVANSTON	IL		01/08/2026		1,304		(34)			(34)		1,270	1,270			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210691	MIAMI GARDENS	FL		05/15/2025		1,274		(44)			(44)		1,230	1,230			
100200713	ATLANTIC BEACH	NC		03/11/2025		1,468		(21)			(21)		1,447	1,447			
100119215	MIAMI	FL		07/31/2023		1,414		(17)			(17)		1,397	1,397			
100151798	SAN ANTONIO	TX		05/10/2024		1,447		11			11		1,458	1,458			
100108109	FALLS CHURCH	VA		05/24/2023		1,325		(20)			(20)		1,305	1,305			
100140916	MORRIS PLAINS	NJ		02/26/2024		121,050		(4,730)			(4,730)		116,320	116,320			
100216003	WHITTIER	CA		07/11/2025		1,343		(63)			(63)		1,280	1,280			
100255637	EAST BOSTON	MA		11/24/2025		1,459		(28)			(28)		1,431	1,431			
100100788	SAN PABLO	CA		04/28/2023		2,518		261			261		2,779	2,779			
100148850	FORT LAUDERDALE	FL		04/17/2024		1,580		7			7		1,587	1,587			
100171348	LOS ANGELES	CA		10/16/2024		1,670		(50)			(50)		1,620	1,620			
100255565	OCEAN CITY	NJ		11/24/2025		1,357		(54)			(54)		1,303	1,303			
100191736	CLIFTON	CO		02/20/2025		1,156		(51)			(51)		1,105	1,105			
100086148	EPHRATA	WA		10/07/2022		2,556		15			15		2,571	2,571			
100068110	SAN JOSE	CA		08/25/2021		3,102		(35)			(35)		3,067	3,067			
100137226	CENTERTON	AR		11/29/2023		1,186		(14)			(14)		1,172	1,172			
100109815	NEWARK	NJ		06/22/2023		1,422		(35)			(35)		1,387	1,387			
100210678	MARIETTA	GA		05/15/2025		1,254		(36)			(36)		1,218	1,218			
100081348	SCOTTSDALE	AZ		03/18/2022		2,862		74			74		2,936	2,936			
100146607	WINTER GARDEN	FL		03/20/2024		1,278		(31)			(31)		1,247	1,247			
100277522	JOSEPH	OR		02/13/2026		1,269		(23)			(23)		1,246	1,246			
100216313	FRISCO	TX		06/20/2025		1,389		(36)			(36)		1,353	1,353			
100195308	FLAGSTAFF	AZ		02/24/2025		1,427		(14)			(14)		1,413	1,413			
100170050	PLANTATION	FL		11/08/2024		1,676		(58)			(58)		1,618	1,618			
100190758	PROSPER	TX		01/27/2025		1,164		(54)			(54)		1,110	1,110			
100282250	FRANKLIN	TN		02/27/2026		1,233		(50)			(50)		1,183	1,183			
100141716	LOXAHATCHEE	FL		01/30/2024		1,183		(20)			(20)		1,163	1,163			
100079337	PLACENTIA	CA		03/17/2022		2,805		9			9		2,814	2,814			
100110626	LAKEWOOD	NJ		06/30/2023		1,413		(8)			(8)		1,405	1,405			
100264893	PLYMOUTH	VT		12/17/2025		1,310		(50)			(50)		1,260	1,260			
100134335	WOODBURY	NY		10/27/2023		1,085		(21)			(21)		1,064	1,064			
100213816	SAN JOSE	CA		05/29/2025		4,503		(211)			(211)		4,292	4,292			
100127475	DALLAS	TX		09/08/2023		5,052		18			18		5,070	5,070			
100277392	CHARDON	OH		02/12/2026		1,453		20			20		1,473	1,473			
100235077	JURUPA VALLEY	CA		08/28/2025		1,353		(28)			(28)		1,325	1,325			
100110238	OAKLAND	CA		06/30/2023		1,760		40			40		1,800	1,800			
100189812	BIG BEAR LAKE	CA		01/21/2025		1,734		(28)			(28)		1,706	1,706			
100182679	WESLEY CHAPEL	FL		12/12/2024		1,395		(20)			(20)		1,375	1,375			
100201915	CLAYTON	NC		03/18/2025		1,314		(41)			(41)		1,273	1,273			
100206103	WESTLAKE VILLAGE	CA		04/16/2025		23,292		(844)			(844)		22,448	22,448			
100150478	HUNTINGTON PARK	CA		05/03/2024		7,026		(138)			(138)		6,888	6,888			
100229917	EVERGREEN	CO		08/18/2025		1,398		(17)			(17)		1,381	1,381			
100235109	GREENVILLE	SC		08/28/2025		1,390		(33)			(33)		1,357	1,357			
100143572	HARTFORD	CT		02/21/2024		1,216		(38)			(38)		1,178	1,178			
100186553	OCEAN PINES	MD		12/30/2024		1,478		21			21		1,499	1,499			
100103189	HILLSIDE	NJ		04/21/2023		1,425		(68)			(68)		1,357	1,357			
100185748	PROVIDENCE	RI		12/23/2024		1,298		5			5		1,303	1,303			
100174346	VILAS	NC		10/31/2024		1,321		(24)			(24)		1,297	1,297			
100236119	CLIFTON	NJ		09/05/2025		1,225		(30)			(30)		1,195	1,195			
100255861	STUART	FL		11/24/2025		1,200		(59)			(59)		1,141	1,141			
100207367	CAREFREE	AZ		04/29/2025		1,137		(41)			(41)		1,096	1,096			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201732	PHOENIX	AZ		03/18/2025		1,323		(7)			(7)		1,316	1,316			
100153600	JAMAICA	NY		05/31/2024		4,775		(174)			(174)		4,601	4,601			
100090716	HICKSVILLE	NY		12/29/2022		2,208		(59)			(59)		2,149	2,149			
100216090	HOUSTON	TX		06/17/2025		1,349		(38)			(38)		1,311	1,311			
100243669	CHICAGO	IL		09/29/2025		1,350		(34)			(34)		1,316	1,316			
100129783	ELIZABETH	NJ		09/27/2023		699		4			4		703	703			
100099940	BENICIA	CA		03/28/2023		1,355		(13)			(13)		1,342	1,342			
100180675	MIAMI	FL		11/26/2024		1,387		(35)			(35)		1,352	1,352			
100129658	CALDWELL	NJ		09/29/2023		1,561		10			10		1,571	1,571			
100221787	SALT LAKE CITY	UT		07/25/2025		1,341		7			7		1,348	1,348			
100226888	LINCOLN CITY	OR		07/30/2025		1,484		7			7		1,491	1,491			
100188460	NAGS HEAD	NC		01/08/2025		1,268		(35)			(35)		1,233	1,233			
100139980	AURORA	CO		01/09/2024		13,675		35			35		13,710	13,710			
100164493	COROLLA	NC		08/21/2024		1,618		(28)			(28)		1,590	1,590			
100192947	PLANO	TX		02/10/2025		1,522		27			27		1,549	1,549			
100147500	STILLWATER	MN		04/03/2024		1,340		(47)			(47)		1,293	1,293			
100134013	HEMPSTEAD	NY		10/25/2023		1,223		(9)			(9)		1,214	1,214			
100119996	HENDERSON	NV		08/11/2023		1,401		(8)			(8)		1,393	1,393			
100120025	TEANECK	NJ		08/11/2023		1,434		(9)			(9)		1,425	1,425			
100254090	YUMA	AZ		11/06/2025		1,606		(60)			(60)		1,546	1,546			
100152772	WHITTIER	CA		05/22/2024		1,226		(36)			(36)		1,190	1,190			
100132449	LYNWOOD	CA		11/03/2023		1,132		39			39		1,171	1,171			
100135668	BROKEN BOW	OK		11/09/2023		1,150		(6)			(6)		1,144	1,144			
100246097	BAINBRIDGE ISLAND	WA		10/08/2025		1,596		(24)			(24)		1,572	1,572			
100204056	SOUTH EL MONTE	CA		03/28/2025		1,464		(38)			(38)		1,426	1,426			
100121003	BRADLEY BEACH	NJ		08/30/2023		381,007		2,361			2,361		383,368	383,368			
100162501	PUNTA GORDA	FL		08/12/2024		1,414		(12)			(12)		1,402	1,402			
100213745	LOS ANGELES	CA		05/29/2025		889		(33)			(33)		856	856			
100131663	CHESTNUT RIDGE	NY		10/06/2023		2,450		30			30		2,480	2,480			
100119663	RANCHO MISSION VIEJO	CA		08/08/2023		1,033		(23)			(23)		1,010	1,010			
100245876	BUCKEYE	AZ		10/24/2025		1,365		(3)			(3)		1,362	1,362			
100174759	PEWAUKEE	WI		10/31/2024		2,140		(36)			(36)		2,104	2,104			
100150552	MONROE	NC		05/03/2024		1,347		(23)			(23)		1,324	1,324			
100236225	BRADENTON	FL		09/10/2025		1,166		(30)			(30)		1,136	1,136			
100185035	MIRAMAR	FL		12/20/2024		1,503		29			29		1,532	1,532			
100205150	MILTON	WA		05/01/2025		12,795		(118)			(118)		12,677	12,677			
100149408	EWA BEACH	HI		04/24/2024		1,373		(37)			(37)		1,336	1,336			
100150829	ST. PETERSBURG	FL		05/08/2024		4,821		(42)			(42)		4,779	4,779			
100190856	ORANGE BEACH	AL		01/27/2025		1,351		(52)			(52)		1,299	1,299			
100261187	JERSEY CITY	NJ		12/05/2025		1,654		(33)			(33)		1,621	1,621			
100220434	WALES	WI		07/15/2025		1,265		(53)			(53)		1,212	1,212			
100238315	STANTON	CA		09/19/2025		1,465		6			6		1,471	1,471			
100109769	SANTA ANA	CA		08/04/2023		2,024		(19)			(19)		2,005	2,005			
100272533	FELTON	CA		01/08/2026		970		(4)			(4)		966	966			
100277441	CHICAGO	IL		02/13/2026		1,398		(30)			(30)		1,368	1,368			
100162508	KEY LARGO	FL		08/12/2024		1,347		(19)			(19)		1,328	1,328			
100148377	WESLEY CHAPEL	FL		04/12/2024		934		(27)	1		(28)		906	906			
100129795	ORLANDO	FL		09/27/2023		1,609		(33)			(33)		1,576	1,576			
100172655	WASHINGTON	DC		11/21/2024		1,445		(53)			(53)		1,392	1,392			
100091496	YONKERS	NY		01/20/2023		1,381		(32)			(32)		1,349	1,349			
100078727	DENVER	CO		02/25/2022		2,872		(12)			(12)		2,860	2,860			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190746	WHITTIER	CA		01/27/2025		1,310		(39)			(39)		1,271	1,271			
100210610	PALM DESERT	CA		05/15/2025		1,625		(37)			(37)		1,588	1,588			
100110456	WASHINGTON	DC		06/30/2023		1,646		(12)			(12)		1,634	1,634			
100273998	UPLAND	CA		01/26/2026		1,331		(20)			(20)		1,311	1,311			
100234747	BIG BEAR LAKE	CA		08/28/2025		2,005		(95)			(95)		1,910	1,910			
100081333	LOS ANGELES	CA		03/18/2022		2,799		61			61		2,860	2,860			
100149583	SEYMOUR	CT		04/26/2024		1,453		(23)			(23)		1,430	1,430			
100216539	CONROE	TX		06/23/2025		1,374		(11)			(11)		1,363	1,363			
100057643	CHULA VISTA	CA		06/30/2021		3,138		(50)			(50)		3,088	3,088			
100219489	INCLINE VILLAGE	NV		07/07/2025		1,679		64			64		1,743	1,743			
100212320	VALLEY GLEN AREA LOS ANGELES	CA		05/28/2025		1,381		(32)			(32)		1,349	1,349			
100253845	NEW SMYRNA BEACH	FL		10/30/2025		1,477		(16)			(16)		1,461	1,461			
100170274	KATY	TX		10/08/2024		1,571		(21)			(21)		1,550	1,550			
100218787	PRESCOTT VALLEY	AZ		06/27/2025		1,427		2			2		1,429	1,429			
100114696	OAKLAND	CA		06/29/2023		1,507		28			28		1,535	1,535			
100169777	BOYNTON BEACH	FL		09/30/2024		1,559		(1)			(1)		1,558	1,558			
100272164	NASHVILLE	TN		01/08/2026		1,316		(43)			(43)		1,273	1,273			
100253661	SISTERS	OR		10/30/2025		1,248		(35)			(35)		1,213	1,213			
100268247	ANTIOCH	CA		12/29/2025		2,128		(15)			(15)		2,113	2,113			
100084797	KEY WEST	FL		08/02/2022		2,341		25			25		2,366	2,366			
100203950	ASHEVILLE	NC		03/28/2025		1,422		1			1		1,423	1,423			
100221444	SANTA ANA	CA		07/22/2025		1,215		(36)			(36)		1,179	1,179			
100164292	ROCKLIN	CA		08/21/2024		1,313		(37)			(37)		1,276	1,276			
100221096	ANCHORAGE	AK		07/21/2025		1,342		(27)			(27)		1,315	1,315			
100127572	MINNEAPOLIS	MN		09/08/2023		1,633		16			16		1,649	1,649			
100200402	DAVIDSON	NC		03/10/2025		1,363		(28)			(28)		1,335	1,335			
100184401	SALINAS	CA		12/17/2024		1,461		23			23		1,484	1,484			
100110678	CLIFTON	NJ		06/30/2023		1,509		(12)			(12)		1,497	1,497			
100074120	RICHMOND	CA		12/09/2021		2,578		(138)			(138)		2,440	2,440			
100273042	TALLASSEE	AL		01/15/2026		1,234		(47)			(47)		1,187	1,187			
100211767	KISSIMMEE	FL		05/19/2025		904		(21)	1		(22)		882	882			
100226736	JACKSONVILLE	FL		07/30/2025		1,277		(40)			(40)		1,237	1,237			
100148661	PORTLAND	OR		04/15/2024		1,511		(16)			(16)		1,495	1,495			
100135591	ALEXANDRIA	VA		11/09/2023		2,000		(19)			(19)		1,981	1,981			
100246804	PASADENA	CA		10/15/2025		1,428		(60)			(60)		1,368	1,368			
100120931	NORTH CAPE MAY	NJ		08/30/2023		1,378		12			12		1,390	1,390			
100135827	LAKE ARROWHEAD	CA		11/10/2023		1,255		8			8		1,263	1,263			
100162870	AMESBURY	MA		08/12/2024		1,414		(15)			(15)		1,399	1,399			
100091404	LAKEWOOD	CO		02/22/2023		4,333		14			14		4,347	4,347			
100238947	PARKER	CO		09/23/2025		1,423		(23)			(23)		1,400	1,400			
100180373	EDINA	MN		11/25/2024		1,537		4			4		1,541	1,541			
100181358	CORNING	CA		12/06/2024		1,424		(40)			(40)		1,384	1,384			
100087269	DALLAS	TX		10/25/2022		3,827		350			350		4,177	4,177			
100193500	STANWOOD	WA		02/10/2025		1,348		5			5		1,353	1,353			
100215855	SHARON	MA		06/12/2025		2,386		(4)			(4)		2,382	2,382			
100216608	ROSEVILLE	CA		06/23/2025		1,387		(24)			(24)		1,363	1,363			
100078736	SAN DIEGO	CA		02/25/2022		2,754		(41)			(41)		2,713	2,713			
100144126	MURRIETA	CA		03/07/2024		1,517		31			31		1,548	1,548			
100101934	BILLERICA	MA		04/14/2023		1,076		(33)			(33)		1,043	1,043			
100189475	STATEN ISLAND	NY		01/15/2025		1,369		(26)			(26)		1,343	1,343			
100158922	VILLAS	NJ		07/12/2024		1,403		(27)			(27)		1,376	1,376			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215612	QUEEN CREEK	AZ		06/12/2025		1,224		(43)			(43)		1,181	1,181			
100129915	STATEN ISLAND	NY		09/27/2023		1,244		(25)			(25)		1,219	1,219			
100218162	DALLAS	TX		07/22/2025		1,175		(34)			(34)		1,141	1,141			
100203555	MONROE	WA		03/26/2025		1,416		(22)			(22)		1,394	1,394			
100180285	CARLSBAD	CA		11/25/2024		1,503		9			9		1,512	1,512			
100238956	WEST DOVER	VT		09/23/2025		915		(36)	1		(37)		878	878			
100215738	MENIFEE	CA		06/12/2025		1,563		83			83		1,646	1,646			
100220377	BREVARD	NC		07/14/2025		1,215		(37)			(37)		1,178	1,178			
100206752	REDMOND	OR		04/23/2025		3,840		(129)			(129)		3,711	3,711			
100102718	LA PUENTE	CA		06/22/2023		1,585		(26)			(26)		1,559	1,559			
100246688	BIG BEAR CITY	CA		10/15/2025		1,193		(40)			(40)		1,153	1,153			
100209277	NORTH MYRTLE BEACH	SC		04/29/2025		1,407		(28)			(28)		1,379	1,379			
100203215	AVON	CO		03/27/2025		896		(43)	1		(44)		852	852			
100246923	SAN FERNANDO	CA		10/17/2025		1,729		(72)			(72)		1,657	1,657			
100087484	STONINGTON	CT		10/25/2022		5,175		309			309		5,484	5,484			
100114824	BOCA RATON	FL		07/10/2023		1,635		(3)			(3)		1,632	1,632			
100181896	PUYALLUP	WA		12/12/2024		1,539		33			33		1,572	1,572			
100164446	ALBRIGHTSVILLE	PA		08/21/2024		1,184		(25)			(25)		1,159	1,159			
100179475	NASHUA	NH		11/21/2024		1,637		8			8		1,645	1,645			
100180414	VIRGINIA BEACH	VA		11/25/2024		1,624		22			22		1,646	1,646			
100120977	RHODODENDRON	OR		08/30/2023		1,371		17			17		1,388	1,388			
100215309	NEW HOPE	PA		06/12/2025		2,503		(67)			(67)		2,436	2,436			
100276943	PLANO	TX		01/30/2026		1,411		(39)			(39)		1,372	1,372			
100177449	MIAMI	FL		01/16/2025		1,456		(33)			(33)		1,423	1,423			
100156541	POMPANO BEACH	FL		06/24/2024		2,590		(32)			(32)		2,558	2,558			
100181586	NEWARK	NJ		12/09/2024		1,211		(57)			(57)		1,154	1,154			
100211547	LAKE HARMONY	PA		06/05/2025		1,177		(28)			(28)		1,149	1,149			
100091682	MUKILTEO	WA		03/24/2023		564		(12)			(12)		552	552			
100247577	LAS VEGAS	NV		10/29/2025		1,381		(48)			(48)		1,333	1,333			
100277600	CASCO	ME		02/13/2026		1,528		(42)			(42)		1,486	1,486			
100261505	NAPLES	FL		12/12/2025		3,050		(50)			(50)		3,000	3,000			
100128277	LOS ANGELES	CA		09/14/2023		1,259		(29)			(29)		1,230	1,230			
100236112	GOLD BEACH	OR		09/05/2025		1,525		22			22		1,547	1,547			
100078030	BALDWIN	NY		01/12/2022		2,576		(38)			(38)		2,538	2,538			
100185445	WINTER PARK	FL		12/20/2024		1,916		38			38		1,954	1,954			
100136553	REDLANDS	CA		11/20/2023		1,682		126			126		1,808	1,808			
100087147	TYLER	TX		10/25/2022		1,978		113			113		2,091	2,091			
100267310	PARKER	CO		12/24/2025		1,276		(53)			(53)		1,223	1,223			
4010042472	WOODSTOWN	NJ		03/22/2023		6,351		(137)			(137)		6,214	6,214			
100118695	EAST FALMOUTH	MA		07/25/2023		1,228		(35)			(35)		1,193	1,193			
100213968	LAKE ARROWHEAD	CA		05/29/2025		1,337		(32)			(32)		1,305	1,305			
100079889	NIPOMO	CA		04/08/2022		3,702		37			37		3,739	3,739			
100082566	MIRAMAR BEACH	FL		04/27/2022		2,403		(48)			(48)		2,355	2,355			
100110315	CLARKSVILLE	TN		06/30/2023		1,574		(3)			(3)		1,571	1,571			
100216509	RICHMOND	VA		06/23/2025		1,313		(17)			(17)		1,296	1,296			
100163306	UKIAH	CA		08/13/2024		1,390		(36)			(36)		1,354	1,354			
100153379	NEWTON	NJ		05/29/2024		1,229		(35)			(35)		1,194	1,194			
100163834	HOUSTON	TX		09/27/2024		1,311		(27)			(27)		1,284	1,284			
100268271	GREENVILLE	SC		12/29/2025		1,465		(34)	2		(36)		1,429	1,429			
100257024	LATHROP	CA		11/26/2025		1,464		(48)			(48)		1,416	1,416			
100268903	MANCHESTER	NH		12/29/2025		8,822		(205)			(205)		8,617	8,617			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100267200	DURHAM	NC		12/23/2025		1,466		(19)			(19)		1,447	1,447			
100201468	LITTLEROCK	CA		03/12/2025		1,012		(24)			(24)		988	988			
100221475	EL DORADO HILLS	CA		07/22/2025		522,785		(14,239)			(14,239)		508,546	508,546			
100165332	EAST POINT	GA		08/29/2024		884		(33)			(33)		851	851			
100246553	JUPITER	FL		10/15/2025		1,903		(39)			(39)		1,864	1,864			
100253719	GILBERT	AZ		10/30/2025		7,569		(210)			(210)		7,359	7,359			
18727	TROY	MO		02/08/2008		52,473		(37)			(37)		52,436	52,436			
100261351	BRIGANTINE	NJ		12/08/2025		3,608		(17)			(17)		3,591	3,591			
100135544	HENDERSON	NV		11/13/2023		2,520		353			353		2,873	2,873			
100236936	BRAINTREE	MA		09/12/2025		3,156		(23)			(23)		3,133	3,133			
100191369	MARGATE	FL		01/30/2025		1,089		(51)			(51)		1,038	1,038			
100080337	JERSEY CITY	NJ		02/24/2022		2,668		(40)			(40)		2,628	2,628			
100167970	PATTERSON	CA		09/20/2024		1,112		1			1		1,113	1,113			
100255636	FALL RIVER	MA		11/24/2025		1,313		(53)			(53)		1,260	1,260			
100244995	WARREN	VT		09/29/2025		1,308		(39)			(39)		1,269	1,269			
100209538	OLYMPIC VALLEY	CA		05/02/2025		1,410		(34)			(34)		1,376	1,376			
100238089	MONUMENT	CO		10/03/2025		4,079		(144)			(144)		3,935	3,935			
100103517	WAIANAE	HI		05/08/2023		1,291		(18)			(18)		1,273	1,273			
3.62508E+11	SEATTLE	WA		04/17/2025		780,118							780,118	780,118			
100220437	BLACK MTN	NC		07/15/2025		1,205		(41)			(41)		1,164	1,164			
100159211	VALENCIA	CA		07/15/2024		1,452		(24)			(24)		1,428	1,428			
100210227	HOWELL	NJ		05/09/2025		1,611		(69)			(69)		1,542	1,542			
100078288	PORTLAND	OR		03/10/2022		2,965		38			38		3,003	3,003			
100272320	ROUND ROCK	TX		01/08/2026		1,421		(33)			(33)		1,388	1,388			
100272364	BRISTOW	VA		01/08/2026		1,444		(23)			(23)		1,421	1,421			
100229128	DESTIN	FL		08/14/2025		1,360		(25)			(25)		1,335	1,335			
100214644	BOWIE	MD		06/10/2025		1,320		(17)			(17)		1,303	1,303			
100176794	MECHANICSBURG	PA		11/15/2024		1,076		(32)			(32)		1,044	1,044			
100200731	MARYSVILLE	WA		03/11/2025		1,513		(28)			(28)		1,485	1,485			
100138009	LAKE ELSINORE	CA		12/13/2023		1,776		(4)			(4)		1,772	1,772			
100276541	ORLANDO	FL		01/28/2026		1,401		(16)			(16)		1,385	1,385			
100283315	CAVE CREEK	AZ		03/11/2026		1,503		(14)			(14)		1,489	1,489			
100201565	PEARLAND	TX		03/13/2025		797		(37)			(37)		760	760			
100273128	SALT LAKE CITY	UT		01/15/2026		1,649		10			10		1,659	1,659			
100185522	CYPRESS	TX		12/20/2024		1,403		9			9		1,412	1,412			
100115654	TEWKSBURY	MA		07/19/2023		1,308		(33)			(33)		1,275	1,275			
100247573	LOXAHATCHEE	FL		10/29/2025		1,540		22			22		1,562	1,562			
100192717	AUSTIN	TX		02/10/2025		1,418		(15)			(15)		1,403	1,403			
100180033	SAINT MICHAELS	MD		11/25/2024		1,464		(24)			(24)		1,440	1,440			
100205124	MORENO VALLEY	CA		04/11/2025		810		(32)			(32)		778	778			
100128831	VISTA	CA		09/21/2023		1,371		(27)			(27)		1,344	1,344			
100188379	LUCK	WI		01/08/2025		1,412		(33)			(33)		1,379	1,379			
100236140	FRESNO	CA		09/10/2025		1,341		(38)			(38)		1,303	1,303			
100190365	YONKERS	NY		01/22/2025		4,487		(72)			(72)		4,415	4,415			
100166381	SAN BERNARDINO	CA		10/24/2024		914		(21)			(21)		893	893			
403023062	NEW HAVEN	CT		03/06/2025		2,804		(19)			(19)		2,785	2,785			
100238943	PALM BEACH GARDENS	FL		09/23/2025		1,385		(23)			(23)		1,362	1,362			
100129462	HALLANDALE BEACH	FL		09/29/2023		1,417		(19)			(19)		1,398	1,398			
100129464	HALLANDALE BEACH	FL		09/29/2023		1,417		(19)			(19)		1,398	1,398			
100253441	SOUTH BERWICK	ME		10/30/2025		1,189		(31)			(31)		1,158	1,158			
100212500	LONDONDERRY	NH		05/28/2025		1,129		(7)			(7)		1,122	1,122			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151064	MARLBORO	NJ		05/08/2024		12,322		(177)			(177)		12,145	12,145			
100244643	MINDEN	NV		09/29/2025		1,464		(35)			(35)		1,429	1,429			
100172198	SAN MARCOS	CA		10/17/2024		3,599		(40)			(40)		3,559	3,559			
100204942	VAN ALSTYNE	TX		04/10/2025		1,291		(33)			(33)		1,258	1,258			
100109641	OAKLAND	CA		06/14/2023		852		(45)			(45)		807	807			
100148686	SPARTA	NJ		04/16/2024		1,249		(11)			(11)		1,238	1,238			
100132076	ELIZABETH	NJ		10/13/2023		1,499		3			3		1,502	1,502			
100228920	SEATTLE	WA		09/10/2025		1,287		(42)			(42)		1,245	1,245			
100198227	MIAMI	FL		02/28/2025		1,224		(45)			(45)		1,179	1,179			
100165594	CHICAGO	IL		10/04/2024		1,445		(39)			(39)		1,406	1,406			
100214569	POMONA	CA		06/06/2025		1,025		(37)			(37)		988	988			
100120602	ACTON	CA		08/18/2023		979		(7)			(7)		972	972			
100168116	POMONA	CA		09/20/2024		1,351		(33)			(33)		1,318	1,318			
100120281	RIVERSIDE	CA		08/18/2023		1,124		(22)			(22)		1,102	1,102			
100090973	ALLEN	TX		01/31/2023		1,214		(42)			(42)		1,172	1,172			
100136034	SPRING VALLEY	CA		11/16/2023		2,075		(5)			(5)		2,070	2,070			
100177528	KEY LARGO	FL		01/16/2025		2,727		(31)			(31)		2,696	2,696			
100247291	COLDWATER	MI		10/23/2025		1,213		(23)			(23)		1,190	1,190			
100110720	RIALTO	CA		08/11/2023		1,753		(44)			(44)		1,709	1,709			
100214280	BOULDER	CO		05/30/2025		2,996		(19)			(19)		2,977	2,977			
100228240	MARYSVILLE	WA		08/11/2025		1,235		(30)			(30)		1,205	1,205			
100108891	MARICOPA	AZ		05/31/2023		1,316		(33)			(33)		1,283	1,283			
100190140	PALMETTO	FL		01/21/2025		1,454		14			14		1,468	1,468			
100273845	NORFOLK	VA		01/23/2026		1,259		(48)			(48)		1,211	1,211			
100109840	NORTH MIAMI BEACH	FL		06/22/2023		1,443		(101)			(101)		1,342	1,342			
100246732	CLARKSON	KY		10/15/2025		1,420		(59)			(59)		1,361	1,361			
100128430	MC GAHEYSVILLE	VA		09/15/2023		1,152		(8)			(8)		1,144	1,144			
100234954	TEMECULA	CA		08/28/2025		1,280		(28)			(28)		1,252	1,252			
100157730	MANVEL	TX		06/28/2024		742		(40)			(40)		702	702			
100218636	FLAGSTAFF	AZ		06/27/2025		3,080		(44)			(44)		3,036	3,036			
100228368	FITCHBURG	MA		08/11/2025		1,282		(17)			(17)		1,265	1,265			
100132329	MANTECA	CA		11/03/2023		1,334		197			197		1,531	1,531			
100141946	MIAMI	FL		02/29/2024		1,157		(40)			(40)		1,117	1,117			
100172594	SEATAC	WA		10/23/2024		1,594		(28)			(28)		1,566	1,566			
100211652	TEMECULA	CA		05/19/2025		1,371		(28)			(28)		1,343	1,343			
100194429	SAINT LOUIS	MO		02/14/2025		53,685		(1,516)			(1,516)		52,169	52,169			
100267065	NORTH MYRTLE BEACH	SC		12/23/2025		1,162		(22)			(22)		1,140	1,140			
100081278	COROLLA	NC		03/18/2022		2,697		17			17		2,714	2,714			
100133770	ESCONDIDO	CA		10/20/2023		537		(4)			(4)		533	533			
100266925	SCOTTSDALE	AZ		12/23/2025		1,460		(26)			(26)		1,434	1,434			
100253730	JACKSON	NJ		10/30/2025		1,553		(160)			(160)		1,393	1,393			
100245360	SAN DIEGO	CA		10/06/2025		1,383		(37)			(37)		1,346	1,346			
100102594	LYNNFIELD	MA		06/07/2023		1,265		(29)			(29)		1,236	1,236			
100154883	PHILADELPHIA	PA		07/19/2024		5,957		(54)			(54)		5,903	5,903			
100120900	SHORELINE	WA		08/30/2023		1,713		36			36		1,749	1,749			
100235090	BAINBRIDGE ISLAND	WA		08/28/2025		1,254		(51)			(51)		1,203	1,203			
100238142	FONTANA	CA		09/15/2025		1,227		(34)			(34)		1,193	1,193			
100088866	HALLANDALE BEACH	FL		11/15/2022		1,417		16			16		1,433	1,433			
100081584	LAS VEGAS	NV		03/24/2022		3,433		16			16		3,449	3,449			
100159396	CHANDLER	AZ		07/15/2024		1,761		73			73		1,834	1,834			
100253993	RUIDOSO	NM		10/30/2025		2,844		(93)			(93)		2,751	2,751			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255378	PEMBROKE PINES	FL		11/24/2025		1,309		(61)			(61)		1,248	1,248			
100213965	UNION CITY	NJ		05/29/2025		4,861		(24)			(24)		4,837	4,837			
100198301	FOUNTAIN HILLS	AZ		02/28/2025		1,697		(29)			(29)		1,668	1,668			
100234958	BRICK	NJ		08/28/2025		1,387		(33)			(33)		1,354	1,354			
100173121	BEND	OR		10/30/2024		1,428		(31)			(31)		1,397	1,397			
100190164	WESTBURY	NY		01/21/2025		1,481		4			4		1,485	1,485			
100243785	NASHVILLE	TN		09/29/2025		.591		6			6		.597	.597			
100185580	OCEAN VIEW	DE		12/20/2024		1,461		(53)			(53)		1,408	1,408			
100172853	COMPTON	CA		10/25/2024		1,504		(44)			(44)		1,460	1,460			
100215021	ARLINGTON	VA		06/11/2025		57,366		(1,045)			(1,045)		56,321	56,321			
100164820	LATHROP	CA		08/26/2024		103,482		(3,301)			(3,301)		100,181	100,181			
100227179	VOLCANO	HI		07/30/2025		10,171		(442)			(442)		9,729	9,729			
100180446	RIVERSIDE	CA		11/25/2024		1,438		(11)			(11)		1,427	1,427			
100245248	GOODYEAR	AZ		10/06/2025		1,399		(46)			(46)		1,353	1,353			
100081401	HIGHLAND	UT		03/18/2022		2,909		52			52		2,961	2,961			
100200476	MONTGOMERY	TX		03/10/2025		1,246		(12)			(12)		1,234	1,234			
100102400	MURRIETA	CA		06/07/2023		.722		24			24		.746	.746			
100158774	RIDGEWOOD	NJ		07/10/2024		3,325		13			13		3,338	3,338			
100273068	SAINT SIMONS ISLAND	GA		01/15/2026		1,566		9			9		1,575	1,575			
100188414	MOUNT PLEASANT	UT		01/08/2025		1,285		(33)			(33)		1,252	1,252			
100182183	ODESSA	FL		12/12/2024		1,318		(18)			(18)		1,300	1,300			
100178440	NAPLES	FL		11/21/2024		1,326		(26)			(26)		1,300	1,300			
100199332	ATHOL	ID		03/05/2025		5,310		(112)			(112)		5,198	5,198			
100141766	ELMONT	NY		01/30/2024		1,275		(12)			(12)		1,263	1,263			
100228522	WASHINGTON	UT		08/11/2025		1,547		41			41		1,588	1,588			
100115444	SANTA ANA	CA		07/17/2023		.222		1			1		.223	.223			
100162973	WAIPAHU	HI		08/12/2024		1,468		(13)			(13)		1,455	1,455			
100160178	SAUTEE NACOOCHEE	GA		07/18/2024		1,486		13			13		1,499	1,499			
100120382	PASADENA	CA		08/18/2023		3,239		(120)			(120)		3,119	3,119			
100206425	ATLANTA	GA		04/22/2025		1,289		(53)			(53)		1,236	1,236			
100014812	PARK CITY	UT		11/06/2017		4,064		(40)			(40)		4,024	4,024			
100162927	N TOPSAIL BEACH	NC		08/12/2024		1,324		(44)	1		(45)		1,279	1,279			
100214621	LAS VEGAS	NV		06/10/2025		1,349		(51)			(51)		1,298	1,298			
100218653	HOMOSASSA	FL		06/27/2025		1,396		(11)			(11)		1,385	1,385			
100088830	RANCHO SANTA MARGARITA	CA		11/15/2022		1,613		16			16		1,629	1,629			
100079576	PARK CITY	UT		04/08/2022		2,711		21			21		2,732	2,732			
100102940	FONTANA	CA		06/22/2023		1,363		(53)			(53)		1,310	1,310			
100206436	SAINT AUGUSTINE	FL		04/22/2025		1,568		(48)			(48)		1,520	1,520			
100234920	LAKE LURE	NC		08/28/2025		1,363		(30)			(30)		1,333	1,333			
100091619	KISSIMMEE	FL		03/07/2023		1,378		(29)			(29)		1,349	1,349			
100145841	CHARLOTTE	NC		03/15/2024		1,367		(30)			(30)		1,337	1,337			
100216623	DURANGO	CO		06/23/2025		1,363		(2)			(2)		1,361	1,361			
100120257	SCOTTSDALE	AZ		08/18/2023		1,350		(31)			(31)		1,319	1,319			
100257089	ROY	UT		11/26/2025		1,497		(22)			(22)		1,475	1,475			
100201165	MCCALL	ID		03/12/2025		1,242		(30)			(30)		1,212	1,212			
100220149	PORT ORCHARD	WA		08/25/2025		1,097		(52)			(52)		1,045	1,045			
100067709	SAN JOSE	CA		09/23/2021		3,055		(38)			(38)		3,017	3,017			
100220339	GILBERT	AZ		07/14/2025		1,173		(39)			(39)		1,134	1,134			
100229150	BLUFFTON	SC		08/14/2025		1,159		(25)			(25)		1,134	1,134			
100272995	OCEAN CITY	MD		01/15/2026		1,180		(39)			(39)		1,141	1,141			
100218613	WENDELL	NC		06/27/2025		1,207		(37)			(37)		1,170	1,170			

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100145845	NAPLES	FL		03/15/2024		626		(34)			(34)		592	592			
100165543	PUYALLUP	WA		08/29/2024		4,078		(22)			(22)		4,056	4,056			
100218905	CHARLESTON	SC		06/27/2025		2,781		(79)			(79)		2,702	2,702			
100117649	OXNARD	CA		07/20/2023		1,202		(37)			(37)		1,165	1,165			
100214196	LEHI	UT		05/30/2025		1,894		(17)			(17)		1,877	1,877			
100203033	IRVING	TX		04/25/2025		8,486		(259)			(259)		8,227	8,227			
100152026	LAKE WORTH BEACH	FL		05/14/2024		1,368		(24)			(24)		1,344	1,344			
100229174	CUMMING	GA		08/14/2025		1,351		(46)			(46)		1,305	1,305			
100157247	MIRAMAR	FL		02/20/2025		1,271		(52)			(52)		1,219	1,219			
100201001	DESTIN	FL		03/12/2025		8,325		(65)			(65)		8,260	8,260			
100266912	MADISON	WI		12/23/2025		1,432		(33)			(33)		1,399	1,399			
100080338	JERSEY CITY	NJ		02/24/2022		2,653		(40)			(40)		2,613	2,613			
100115384	SOUTH GATE	CA		07/17/2023		3,362		37			37		3,399	3,399			
100206954	DOWNEY	CA		04/25/2025		1,340		(57)			(57)		1,283	1,283			
100227999	GAITHERSBURG	MD		08/04/2025		1,317		(16)			(16)		1,301	1,301			
100220621	LIVINGSTON MANOR	NY		07/15/2025		1,713		(79)			(79)		1,634	1,634			
100189706	WESLEY CHAPEL	FL		02/20/2025		1,127		(35)			(35)		1,092	1,092			
100091135	WILMINGTON	CA		01/31/2023		1,662		49			49		1,711	1,711			
100284714	CENTEREACH	NY		03/27/2026		878		(34)			(34)		844	844			
100284863	MYRTLE BEACH	SC		03/27/2026		868		(24)			(24)		844	844			
100206276	ANTIOCH	CA		04/17/2025		1,879		(51)			(51)		1,828	1,828			
100215797	JENSEN BEACH	FL		06/12/2025		1,389		(17)			(17)		1,372	1,372			
100229625	LAKE RONKONKOMA	NY		08/15/2025		916		(43)			(43)		873	873			
100258293	UKIAH	CA		12/05/2025		1,346		(16)			(16)		1,330	1,330			
100168530	FEDERAL WAY	WA		09/25/2024		1,279		(33)			(33)		1,246	1,246			
100081622	YOUNGSVILLE	NC		03/24/2022		2,114		(32)			(32)		2,082	2,082			
100194216	MIAMI	FL		02/14/2025		1,262		(60)			(60)		1,202	1,202			
100189584	MIAMI	FL		01/17/2025		1,365		(2)			(2)		1,363	1,363			
100214879	BUCKLEY	WA		06/11/2025		1,682		(79)			(79)		1,603	1,603			
100284500	LONG BRANCH	NJ		03/26/2026		1,428		(33)			(33)		1,395	1,395			
100229096	NEWPORT	WA		08/14/2025		835		(18)			(18)		817	817			
100080371	JURUPA VALLEY	CA		04/14/2022		2,244		(80)			(80)		2,164	2,164			
100228221	STONEHAM	MA		08/11/2025		813		(21)			(21)		792	792			
100277081	IMPERIAL BEACH	CA		02/06/2026		1,296		(38)			(38)		1,258	1,258			
100151994	SUN CITY	AZ		06/14/2024		1,119		(40)			(40)		1,079	1,079			
100221033	CHESTER	MD		07/18/2025		1,189		(29)			(29)		1,160	1,160			
100133360	GREEN COVE SPRINGS	FL		11/21/2023		750		7			7		757	757			
100118960	HOLDEN	MA		07/27/2023		1,262		(13)			(13)		1,249	1,249			
100191690	PITTSBURG	CA		02/20/2025		913		(39)			(39)		874	874			
100076418	OKLAHOMA CITY	OK		12/23/2021		4,124		(124)			(124)		4,000	4,000			
100246209	EVERETT	WA		10/08/2025		1,164		(52)			(52)		1,112	1,112			
100194734	RIVERBANK	CA		02/21/2025		1,391		9			9		1,400	1,400			
100066272	ELK GROVE	CA		08/02/2021		3,512		15			15		3,527	3,527			
100210324	JENSEN BEACH	FL		05/09/2025		2,259		122			122		2,381	2,381			
100174648	STATEN ISLAND	NY		10/31/2024		1,459		(45)			(45)		1,414	1,414			
100214471	MYRTLE BEACH	SC		06/06/2025		1,068		(52)			(52)		1,016	1,016			
100274020	JEFFERSON	GA		01/26/2026		1,268		(54)			(54)		1,214	1,214			
100185958	LOS BANOS	CA		12/26/2024		1,116		18			18		1,134	1,134			
100253725	EMILY	MN		10/30/2025		1,899		(65)			(65)		1,834	1,834			
100079960	CHICO	CA		04/08/2022		2,505		(41)			(41)		2,464	2,464			
100165372	ROCKLAND	MA		08/29/2024		949		7			7		956	956			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277456	NEWARK	CA		02/13/2026		1,811		(19)			(19)		1,792	1,792			
100255718	FOLSOM	CA		11/24/2025		1,394		(24)			(24)		1,370	1,370			
100100398	BROOKLYN	NY		04/27/2023		2,363		290			290		2,653	2,653			
100076814	WILDOMAR	CA		12/27/2021		3,608		(156)			(156)		3,452	3,452			
100283998	EAST HELENA	MT		03/24/2026		1,046		4			4		1,050	1,050			
100235251	LOS ANGELES	CA		08/29/2025		991		(47)			(47)		944	944			
100186316	WIMAUMA	FL		12/30/2024		2,161		(23)			(23)		2,138	2,138			
100255805	CORONA	CA		11/24/2025		3,116		(75)			(75)		3,041	3,041			
100246861	LADY LAKE	FL		10/17/2025		1,449		(12)			(12)		1,437	1,437			
100253964	SALT LAKE CITY	UT		10/30/2025		1,460		(23)			(23)		1,437	1,437			
100203429	NIPOMO	CA		03/27/2025		1,400		(47)			(47)		1,353	1,353			
100117726	CORAL SPRINGS	FL		07/20/2023		3,691		(25)			(25)		3,666	3,666			
100221837	TIGARD	OR		07/29/2025		1,302		(47)			(47)		1,255	1,255			
100156818	BUCKEYE	AZ		06/27/2024		930		(27)			(27)		903	903			
100201676	SAINT PETERSBURG	FL		03/13/2025		1,300		(19)			(19)		1,281	1,281			
100163162	BRADENTON	FL		08/13/2024		1,197		(11)			(11)		1,186	1,186			
100210310	MOAB	UT		05/09/2025		1,202		(18)			(18)		1,184	1,184			
100136212	KAMAS	UT		11/20/2023		1,296		(20)			(20)		1,276	1,276			
100167967	SAINT GEORGE ISLAND	FL		09/20/2024		1,394		(28)			(28)		1,366	1,366			
100253634	RATHDRUM	ID		10/30/2025		1,517		(40)			(40)		1,477	1,477			
100121027	BEECH MOUNTAIN	NC		08/30/2023		1,411		(14)			(14)		1,397	1,397			
100157875	OLYMPIA	WA		07/09/2024		1,553		23			23		1,576	1,576			
100157084	CALDWELL	NJ		02/20/2025		17,286		(366)			(366)		16,920	16,920			
100176648	BOONTON TOWNSHIP	NJ		11/15/2024		1,172		(30)			(30)		1,142	1,142			
100267160	MENTONE BERNARDINO	CA		12/23/2025		1,277		(26)			(26)		1,251	1,251			
100088968	NAPLES	FL		11/15/2022		519,296		(14,684)			(14,684)		504,612	504,612			
100151933	MERIDIAN	ID		06/14/2024		1,237		(45)			(45)		1,192	1,192			
100071919	KEY BISCAYNE	FL		11/19/2021		2,664		(139)			(139)		2,525	2,525			
100268336	PORTLAND	OR		12/29/2025		1,362		(34)			(34)		1,328	1,328			
100211840	KAPOLEI	HI		05/19/2025		1,514		21			21		1,535	1,535			
100148506	KILL DEVIL HILLS	NC		04/12/2024		1,334		(27)			(27)		1,307	1,307			
100171301	ATHENS	GA		10/16/2024		2,566		(112)			(112)		2,454	2,454			
100143657	JUPITER	FL		02/22/2024		1,072		(37)			(37)		1,035	1,035			
100219310	PATERSON	NJ		06/30/2025		1,209		(31)			(31)		1,178	1,178			
100245400	NORTH MYRTLE BEACH	SC		10/06/2025		1,381		(42)			(42)		1,339	1,339			
100255927	LENOIR CITY	TN		11/24/2025		1,437		(24)			(24)		1,413	1,413			
100101002	PHOENIX	AZ		04/28/2023		3,950		333			333		4,283	4,283			
100267099	PRINCETON JUNCTION	NJ		12/23/2025		1,463		(19)			(19)		1,444	1,444			
100115577	WESLEY CHAPEL	FL		07/19/2023		1,770		(31)			(31)		1,739	1,739			
100144321	LOS ANGELES	CA		03/07/2024		1,095		(56)			(56)		1,039	1,039			
100157128	BLAINE	TN		02/20/2025		949		(17)			(17)		932	932			
100202944	MONETA	VA		03/24/2025		2,248		(48)			(48)		2,200	2,200			
100254163	DALLAS	TX		11/06/2025		1,333		(57)			(57)		1,276	1,276			
100238976	ELLIJAY	GA		09/23/2025		1,255		(27)			(27)		1,228	1,228			
100200684	SACRAMENTO	CA		03/11/2025		1,460		(1)			(1)		1,459	1,459			
100127623	MARYSVILLE	WA		09/08/2023		1,805		11			11		1,816	1,816			
100247057	REDLANDS	CA		10/22/2025		1,299		(41)			(41)		1,258	1,258			
100195306	OREM	UT		02/24/2025		1,336		(17)			(17)		1,319	1,319			
100255500	CHICAGO	IL		11/24/2025		1,504		(33)			(33)		1,471	1,471			
100159200	MESA	AZ		07/15/2024		3,095		(52)			(52)		3,043	3,043			
100220298	LOS ANGELES	CA		07/11/2025		1,313		(46)			(46)		1,267	1,267			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277425	MOUNTLAKE TERRACE	WA		02/13/2026		13,055		(446)			(446)		12,609	12,609			
100084368	ESTERO	FL		08/12/2022		1,986		(5)			(5)		1,981	1,981			
100254855	ALBUQUERQUE	NM		11/17/2025		1,368		(48)			(48)		1,320	1,320			
100173695	POOLER	GA		10/30/2024		1,232		(55)			(55)		1,177	1,177			
100214620	NAPLES	FL		06/09/2025		1,645		(37)			(37)		1,608	1,608			
100168615	SAN DIEGO	CA		09/25/2024		1,304		(27)			(27)		1,277	1,277			
100268279	LAS VEGAS	NV		12/29/2025		1,498		(3)			(3)		1,495	1,495			
100116182	MIAMI BEACH	FL		07/20/2023		2,031		484			484		2,515	2,515			
100247640	JUPITER	FL		10/29/2025		850		(39)			(39)		811	811			
100213976	SAINT AUGUSTINE	FL		05/29/2025		1,326		(34)			(34)		1,292	1,292			
100253533	PHILADELPHIA	PA		10/30/2025		1,423		(38)			(38)		1,385	1,385			
100254203	KNOXVILLE	TN		11/06/2025		1,423		(38)			(38)		1,385	1,385			
100180421	MOUNTLAKE TERRACE	WA		11/25/2024		1,833		25			25		1,858	1,858			
100110677	WAYNE	NJ		06/30/2023		1,623		28			28		1,651	1,651			
100163995	EAST BRUNSWICK	NJ		08/21/2024		3,143		(146)			(146)		2,997	2,997			
100218632	LYNNWOOD	WA		06/27/2025		1,394		(15)			(15)		1,379	1,379			
100205136	CORONA	CA		05/01/2025		1,312		(42)			(42)		1,270	1,270			
100139363	MASTIC BEACH	NY		12/28/2023		1,070		(34)			(34)		1,036	1,036			
100186253	SEATAC	WA		12/27/2024		1,305		(42)			(42)		1,263	1,263			
100147444	PEASTER	TX		04/03/2024		1,191		(36)			(36)		1,155	1,155			
100213724	RIVERSIDE	CA		05/29/2025		1,293		(32)			(32)		1,261	1,261			
100211994	BALDWIN PARK	CA		05/22/2025		1,281		(20)			(20)		1,261	1,261			
100234783	TAMPA	FL		08/28/2025		1,269		(33)			(33)		1,236	1,236			
100174314	BROKEN BOW	OK		10/31/2024		1,371		(23)			(23)		1,348	1,348			
100203404	CINCINNATI	OH		03/27/2025		1,237		(47)			(47)		1,190	1,190			
100131914	CONCORD	NC		10/13/2023		1,558		5			5		1,563	1,563			
100204718	MORENO VALLEY	CA		04/08/2025		1,465		(46)			(46)		1,419	1,419			
100147718	MORENO VALLEY	CA		04/05/2024		1,208		(27)			(27)		1,181	1,181			
100075982	EAST BOSTON	MA		01/07/2022		2,919		(78)			(78)		2,841	2,841			
100076327	BROKEN BOW	OK		01/07/2022		2,898		(81)			(81)		2,817	2,817			
100202966	SCITUATE	MA		03/24/2025		1,174		(32)			(32)		1,142	1,142			
100184972	WINTER GARDEN	FL		12/19/2024		1,267		(22)			(22)		1,245	1,245			
100179624	SEVIERVILLE	TN		11/21/2024		1,290		(25)			(25)		1,265	1,265			
100215013	GOODYEAR	AZ		06/11/2025		1,231		(21)			(21)		1,210	1,210			
100192902	DURHAM	NC		02/10/2025		1,444		13			13		1,457	1,457			
100212390	MERIDIAN	ID		05/28/2025		3,561		12			12		3,573	3,573			
100221287	LOS BANOS	CA		07/22/2025		2,131		(76)			(76)		2,055	2,055			
100116946	LOS ANGELES	CA		07/20/2023		7,852		435			435		8,287	8,287			
100253116	GARDEN GROVE	CA		10/30/2025		1,222		(37)			(37)		1,185	1,185			
100191588	MANTECA	CA		01/31/2025		1,245		(38)			(38)		1,207	1,207			
100221101	SITKA	AK		07/21/2025		1,389		(22)			(22)		1,367	1,367			
100235962	BAYONNE	NJ		09/04/2025		1,410		(17)			(17)		1,393	1,393			
100189562	MANTECA	CA		01/16/2025		1,244		(37)			(37)		1,207	1,207			
100277198	ROCKPORT	TX		02/10/2026		848		(14)			(14)		834	834			
100081298	LAKEWOOD	NJ		03/18/2022		2,888		55			55		2,943	2,943			
100272671	CYPRESS	TX		01/09/2026		2,685		(54)			(54)		2,631	2,631			
100157129	HOUSTON	TX		02/20/2025		1,440		(22)			(22)		1,418	1,418			
100120907	ALHAMBRA	CA		08/30/2023		1,387		27			27		1,414	1,414			
100246210	PIGEON FORGE	TN		10/08/2025		1,564		(62)			(62)		1,502	1,502			
100238147	KEY WEST	FL		09/15/2025		1,268		(25)			(25)		1,243	1,243			
100227262	WASHINGTON	DC		07/31/2025		1,279		(36)			(36)		1,243	1,243			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201181	KODAK	TN		03/12/2025		1,244		(46)			(46)		1,198	1,198			
100193663	SAINT PETERSBURG	FL		02/10/2025		1,250		(52)			(52)		1,198	1,198			
100086667	TRINITY	FL		09/30/2022		928		(6)			(6)		922	922			
100102072	CARSON	CA		04/14/2023		2,351		29			29		2,380	2,380			
100195398	CHARLESTON	SC		02/24/2025		1,914		(20)			(20)		1,894	1,894			
100243680	WALNUT CREEK	CA		09/29/2025		874		(28)			(28)		846	846			
100219644	ESCONDIDO	CA		07/07/2025		1,571		26			26		1,597	1,597			
100238346	MENIFEE	CA		09/19/2025		1,272		(37)			(37)		1,235	1,235			
100151180	PUNTA GORDA	FL		05/10/2024		1,334		(24)			(24)		1,310	1,310			
100206841	FORT WORTH	TX		04/24/2025		1,244		(55)			(55)		1,189	1,189			
100272708	ORLANDO	FL		01/09/2026		805		(26)			(26)		779	779			
100228842	WOONSOCKET	RI		08/12/2025		1,210		(46)			(46)		1,164	1,164			
100087442	FULSHEAR	TX		10/25/2022		1,929		102			102		2,031	2,031			
100219198	TEMPE	AZ		06/27/2025		1,257		(39)			(39)		1,218	1,218			
100254484	NOTTINGHAM	NH		11/07/2025		1,395		(51)			(51)		1,344	1,344			
5.00008E+11	DELFT	NLD		03/27/2026		(8)							(8)			8	8
100060190	NEWTON	MA		06/25/2021		3,284		(72)			(72)		3,212	3,212			
100212179	EASTVALE	CA		05/22/2025		1,351		(18)			(18)		1,333	1,333			
100253425	COOPER CITY	FL		10/30/2025		1,363		(39)			(39)		1,324	1,324			
100272358	BROCKTON	MA		01/08/2026		1,437		(30)			(30)		1,407	1,407			
100156411	LAUDERHILL	FL		06/24/2024		1,275		(7)			(7)		1,268	1,268			
100160423	PALM DESERT	CA		07/19/2024		1,210		(37)			(37)		1,173	1,173			
100254976	NORTHRIDGE	CA		11/17/2025		1,223		(27)			(27)		1,196	1,196			
100203538	ONTARIO	CA		03/26/2025		1,611		59			59		1,670	1,670			
100219248	SAN MARCOS	CA		06/30/2025		3,442		(125)			(125)		3,317	3,317			
100244511	SAINT LOUIS PARK	MN		09/29/2025		1,265		(31)			(31)		1,234	1,234			
100172585	HOLLYWOOD	FL		10/23/2024		1,425		(38)			(38)		1,387	1,387			
100086942	TUCSON	AZ		10/24/2022		3							3	3			
100165902	LA HABRA	CA		08/30/2024		1,300		(51)			(51)		1,249	1,249			
100182520	DUBOIS	WY		12/12/2024		1,479		(5)			(5)		1,474	1,474			
100175125	OXNARD	CA		11/05/2024		1,490		(16)			(16)		1,474	1,474			
100238555	ARNOLD	CA		09/19/2025		1,355		(20)			(20)		1,335	1,335			
100172803	ANCHORAGE	AK		12/06/2024		1,320		(8)			(8)		1,312	1,312			
100144439	GULFPORT	FL		03/07/2024		2,624		(31)			(31)		2,593	2,593			
100082127	GATLINBURG	TN		04/14/2022		2,576		60			60		2,636	2,636			
100148276	WASHINGTON	DC		04/12/2024		2,111		(21)			(21)		2,090	2,090			
100245576	RICHMOND	VA		10/06/2025		1,242		(38)			(38)		1,204	1,204			
100219901	BOSTON	MA		07/08/2025		1,342		(20)			(20)		1,322	1,322			
100136285	WILMINGTON	NC		11/20/2023		1,318		14			14		1,332	1,332			
100137110	NASHUA	NH		11/28/2023		1,411		(10)			(10)		1,401	1,401			
100173372	CARLSTADT	NJ		10/30/2024		1,672		(37)			(37)		1,635	1,635			
100254593	LOS ANGELES	CA		11/10/2025		1,299		(61)			(61)		1,238	1,238			
100212511	RIVERSIDE	CA		05/29/2025		1,228		(28)			(28)		1,200	1,200			
100245692	GLENDORA	CA		10/06/2025		2,542		(90)			(90)		2,452	2,452			
100254880	OCEAN CITY	MD		11/17/2025		2,309		(87)			(87)		2,222	2,222			
100254934	BROKEN BOW	OK		11/17/2025		1,470		(53)			(53)		1,417	1,417			
100163345	LOS ANGELES	CA		08/13/2024		1,028		(68)			(68)		960	960			
100148765	NASHVILLE	TN		04/17/2024		1,186		(26)			(26)		1,160	1,160			
19218	EL PASO	TX		09/25/2012		77,214		(23)			(23)		77,191	77,191			
100243278	CAROLINA BEACH	NC		09/26/2025		1,360		(28)			(28)		1,332	1,332			
100119321	SAINT SIMONS ISLAND	GA		07/31/2023		1,027		(1)			(1)		1,026	1,026			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219654	CLEWISTON	FL		07/07/2025		1,366		(42)			(42)		1,324	1,324			
100172236	BROKEN BOW	OK		10/21/2024		1,569		(34)			(34)		1,535	1,535			
100255666	BRIGANTINE	NJ		11/24/2025		1,609		(31)			(31)		1,578	1,578			
100148558	PLANO	TX		04/12/2024		1,485		(15)			(15)		1,470	1,470			
100173765	HANOVER	MD		10/30/2024		1,784		(53)			(53)		1,731	1,731			
100268638	DANVERS	MA		12/29/2025		1,391		(1)			(1)		1,390	1,390			
100190677	ORANGE BEACH	AL		01/28/2025		1,466		(3)			(3)		1,463	1,463			
100247180	BIG BEAR CITY	CA		10/23/2025		1,283		(37)			(37)		1,246	1,246			
100171242	BERKELEY	CA		10/16/2024		1,455		(30)			(30)		1,425	1,425			
100174773	ACWORTH	GA		10/31/2024		948		(27)			(27)		921	921			
100195301	FORT MILL	SC		02/24/2025		1,309		(38)			(38)		1,271	1,271			
100164776	SELBYVILLE	DE		08/26/2024		44,260		(789)			(789)		43,471	43,471			
100171689	SAN DIEGO	CA		10/16/2024		2,896		(75)			(75)		2,821	2,821			
100212117	FOLSOM	CA		05/22/2025		1,360		(9)			(9)		1,351	1,351			
100152852	PETALUMA	CA		05/22/2024		1,187		1			1		1,188	1,188			
100081455	SNOHOMISH	WA		03/18/2022		2,928		104			104		3,032	3,032			
100188824	ROSEVILLE	CA		01/09/2025		1,096		61	2		59		1,155	1,155			
100229051	ALDIE	VA		08/14/2025		1,173		(26)			(26)		1,147	1,147			
100128406	LA QUINTA	CA		09/15/2023		1,370							1,370	1,370			
100117490	LOVELAND	CO		07/20/2023		1,615		(11)			(11)		1,604	1,604			
100180776	LOUISA	VA		11/26/2024		1,237		(16)			(16)		1,221	1,221			
100201012	MANTECA	CA		03/12/2025		1,851		208			208		2,059	2,059			
100138420	HIALEAH	FL		12/18/2023		789		(13)			(13)		776	776			
100135317	LEWES	DE		11/13/2023		1,341		4			4		1,345	1,345			
100261287	MONTCLAIR	CA		12/05/2025		1,526		12			12		1,538	1,538			
100110123	LOS CABOS	MEX		06/27/2023		1,607							1,607	1,607			
100201707	JAMESPORT	NY		03/18/2025		1,342		(50)			(50)		1,292	1,292			
100214251	PARAMOUNT	CA		05/30/2025		1,320		(6)			(6)		1,314	1,314			
100272802	TUCKER	GA		01/13/2026		1,264		(44)			(44)		1,220	1,220			
100178227	ROWLAND HEIGHTS	CA		11/19/2024		622		(9)			(9)		613	613			
100244739	ROCKPORT	TX		09/29/2025		1,238		(44)			(44)		1,194	1,194			
100284533	CAPE MAY	NJ		03/26/2026		1,415		(35)			(35)		1,380	1,380			
100133524	LOS ANGELES	CA		10/19/2023		1,079		(39)			(39)		1,040	1,040			
100156661	HOMESTEAD	FL		06/24/2024		1,009		(35)			(35)		974	974			
100152842	SANTA PAULA	CA		05/22/2024		2,266		(45)			(45)		2,221	2,221			
100267216	HOSCHTON	GA		12/23/2025		1,292		(17)			(17)		1,275	1,275			
100188802	MENIFEE	CA		01/09/2025		1,722		82			82		1,804	1,804			
100193233	SOUTH SAN FRANCISCO	CA		02/10/2025		1,932		4			4		1,936	1,936			
100102864	HACKENSACK	NJ		06/22/2023		1,529		(46)			(46)		1,483	1,483			
100146684	PALMDALE	CA		03/20/2024		1,750		(36)			(36)		1,714	1,714			
100254660	EVERGREEN	CO		11/12/2025		1,146		(53)			(53)		1,093	1,093			
100171247	CAMAS	WA		10/16/2024		2,017		(69)			(69)		1,948	1,948			
100161179	NIPOMO	CA		07/25/2024		855		(4)			(4)		851	851			
100074242	SCOTTSDALE	AZ		12/09/2021		3,254		(75)			(75)		3,179	3,179			
100238056	DALLAS	TX		10/03/2025		1,599		11			11		1,610	1,610			
100236257	COLORADO SPRINGS	CO		09/10/2025		1,110		(21)			(21)		1,089	1,089			
100148173	OAKLAND	CA		04/12/2024		1,345		(28)			(28)		1,317	1,317			
100201113	LOS ANGELES	CA		03/12/2025		1,273		(29)			(29)		1,244	1,244			
100236215	SULLIVAN	ME		09/10/2025		1,119		(21)			(21)		1,098	1,098			
100169965	SALEM	OR		11/08/2024		1,264		(36)			(36)		1,228	1,228			
100100867	GARDENA	CA		04/28/2023		2,010		66			66		2,076	2,076			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175301	RALEIGH	NC		11/05/2024		1,532		(5)			(5)		1,527	1,527			
100189860	HENDERSON	NV		01/21/2025		1,600		164			164		1,764	1,764			
100202724	AVALON	NJ		03/24/2025		1,307		(33)			(33)		1,274	1,274			
100273767	LAKE ARROWHEAD	CA		01/23/2026		1,282		(26)			(26)		1,256	1,256			
100171844	PROVIDENCE	RI		10/17/2024		2,001		(27)			(27)		1,974	1,974			
100180412	SAN LEANDRO	CA		11/25/2024		1,609		14			14		1,623	1,623			
100127506	CANYON LAKE	TX		09/08/2023		1,647		22			22		1,669	1,669			
100081614	HUNTINGTON BEACH	CA		03/24/2022		1,700		(6)			(6)		1,694	1,694			
100267005	STEAMBOAT SPRINGS	CO		12/23/2025		1,494		(23)			(23)		1,471	1,471			
100116161	RIDGEFIELD	NJ		07/20/2023		1,970		268			268		2,238	2,238			
100143986	LOS ANGELES	CA		02/29/2024		935		(29)			(29)		906	906			
100081334	IRVINE	CA		03/18/2022		2,885		48			48		2,933	2,933			
100203144	PROVIDENCE	RI		03/27/2025		1,238		(44)			(44)		1,194	1,194			
100118855	TAMPA	FL		08/30/2023		1,192		(34)			(34)		1,158	1,158			
100238601	PORT CLINTON	OH		09/19/2025		1,230		(29)			(29)		1,201	1,201			
100162264	CHARLOTTESVILLE	VA		09/06/2024		1,380		(22)			(22)		1,358	1,358			
100109290	JERSEY CITY	NJ		06/12/2023		1,551		(28)			(28)		1,523	1,523			
100255462	SALT LAKE CITY	UT		11/24/2025		1,526		(49)			(49)		1,477	1,477			
4010081962	FLINT	MI		11/26/2024		1,273		(32)			(32)		1,241	1,241			
100210452	GILBERT	AZ		05/12/2025		1,429		(53)			(53)		1,376	1,376			
100284541	ANNAPOLIS	MD		03/26/2026		1,422		(34)			(34)		1,388	1,388			
100235126	COCKEYSVILLE	MD		08/28/2025		1,524		10			10		1,534	1,534			
100206277	PHOENIX	AZ		04/17/2025		1,499		(20)			(20)		1,479	1,479			
100144017	EWA BEACH	HI		03/07/2024		1,323		(23)			(23)		1,300	1,300			
100116082	ORLANDO	FL		07/20/2023		2,249		480			480		2,729	2,729			
100136674	LOS ANGELES	CA		01/25/2024		1,142		(24)			(24)		1,118	1,118			
100102660	WATKINS	CO		06/22/2023		1,264		(41)			(41)		1,223	1,223			
100172223	KISSIMMEE	FL		10/17/2024		1,318		(61)			(61)		1,257	1,257			
100076425	OCEANSIDE	NY		12/23/2021		3,041		(24)			(24)		3,017	3,017			
100235019	DOWNINGTOWN	PA		08/28/2025		1,393		(25)			(25)		1,368	1,368			
100277513	ANTIOCH	CA		02/13/2026		1,322		(30)			(30)		1,292	1,292			
100151249	SEABROOK ISLAND	SC		05/10/2024		1,318		(37)			(37)		1,281	1,281			
100151340	MANTECA	CA		05/10/2024		898		(32)	1		(33)		865	865			
100194147	MURRIETA	CA		02/14/2025		871		(20)			(20)		851	851			
100229029	ATLANTIC BEACH	NC		08/14/2025		1,073		(22)			(22)		1,051	1,051			
100162747	HOPE	ME		08/12/2024		1,173		(32)			(32)		1,141	1,141			
100220983	TURLOCK	CA		07/18/2025		1,243		(35)			(35)		1,208	1,208			
100167902	TWENTYNINE PALMS	CA		09/20/2024		1,286		(20)			(20)		1,266	1,266			
100089946	SAINT CLOUD	FL		01/26/2023		1,685		5			5		1,690	1,690			
100055885	LOS ANGELES	CA		03/26/2021		3,249		(81)			(81)		3,168	3,168			
100138261	WIMAUMA	FL		12/15/2023		1,207		(18)			(18)		1,189	1,189			
100074245	HUNTINGTON BEACH	CA		12/09/2021		2,131		(73)			(73)		2,058	2,058			
100157901	DENVER	NC		07/09/2024		1,103		105	2		103		1,206	1,206			
100162792	MONTCLAIR	NJ		08/12/2024		1,430		(12)			(12)		1,418	1,418			
100211949	PUYALLUP	WA		05/19/2025		1,461		20			20		1,481	1,481			
100236840	FRASER	CO		09/12/2025		1,384		(31)			(31)		1,353	1,353			
100236194	AUSTIN	TX		09/10/2025		750		(17)			(17)		733	733			
100199170	DALLAS	TX		04/04/2025		6,275		(267)			(267)		6,008	6,008			
100237014	BAKERSFIELD	CA		09/12/2025		1,939		19			19		1,958	1,958			
100268588	DELTAVILLE	VA		12/29/2025		1,332		(37)			(37)		1,295	1,295			
100219670	MILPITAS	CA		07/07/2025		1,938		(39)			(39)		1,899	1,899			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173266	NARRAGANSETT	RI		10/30/2024		1,403		(24)			(24)		1,379	1,379			
100215924	RIVERSIDE	CA		06/17/2025		2,229		(77)			(77)		2,152	2,152			
100152954	MANDEVILLE	LA		06/27/2024		1,901		(31)			(31)		1,870	1,870			
100127716	SUNRISE	FL		09/08/2023		2,033		(14)			(14)		2,019	2,019			
100218810	CAROLINA BEACH	NC		06/27/2025		1,191		(32)			(32)		1,159	1,159			
100169562	BUXTON	NC		09/30/2024		1,263		(19)			(19)		1,244	1,244			
100254016	FOLSOM	CA		10/30/2025		1,481		(26)			(26)		1,455	1,455			
100207222	SWAMPSCOTT	MA		04/28/2025		1,288		(11)			(11)		1,277	1,277			
100167867	NEW BEDFORD	MA		09/20/2024		1,318		7			7		1,325	1,325			
100189762	NEW BUFFALO	MI		01/21/2025		1,309		(20)			(20)		1,289	1,289			
100226687	YUKON	OK		07/30/2025		1,221		(27)			(27)		1,194	1,194			
100261223	ANTIOCH	CA		12/05/2025		1,591		13			13		1,604	1,604			
100100384	EAST ELMHURST	NY		04/27/2023		33,918		(436)			(436)		33,482	33,482			
100068118	VAN NUYS	CA		08/25/2021		2,958		(85)			(85)		2,873	2,873			
100202637	WESTON	FL		03/24/2025		1,423		(16)			(16)		1,407	1,407			
100199225	SAN DIEGO	CA		04/09/2025		1,345		(52)			(52)		1,293	1,293			
100171896	NOLANVILLE	TX		10/17/2024		1,459		(30)			(30)		1,429	1,429			
100235671	MYRTLE BEACH	SC		08/29/2025		1,221		(49)			(49)		1,172	1,172			
100076263	EATONTOWN	NJ		01/07/2022		3,008		(37)			(37)		2,971	2,971			
100156603	HATTERAS	NC		06/24/2024		1,328		(28)			(28)		1,300	1,300			
100212266	MIAMI	FL		05/28/2025		1,141		(30)			(30)		1,111	1,111			
100181550	BRENTWOOD	NY		12/09/2024		1,270		(35)			(35)		1,235	1,235			
100210746	SEATAC	WA		05/15/2025		2,137		(62)			(62)		2,075	2,075			
100127995	ARLINGTON	MA		09/08/2023		1,810		161			161		1,971	1,971			
100198984	SAN DIEGO	CA		02/28/2025		1,403		(8)			(8)		1,395	1,395			
100268748	WILLMAR	MN		12/29/2025		1,376		(26)			(26)		1,350	1,350			
100236165	PANAMA CITY BEACH	FL		09/10/2025		1,094		(26)			(26)		1,068	1,068			
100191358	STUART	FL		01/30/2025		1,389		(38)			(38)		1,351	1,351			
100150138	FOUNTAIN HILLS	AZ		06/14/2024		1,194		(10)			(10)		1,184	1,184			
100201714	HURRICANE	UT		03/18/2025		1,303		(36)			(36)		1,267	1,267			
100076766	SAN DIMAS	CA		12/30/2021		2,469		(93)			(93)		2,376	2,376			
100255701	PORTLAND	OR		11/24/2025		1,406		(36)			(36)		1,370	1,370			
100210114	SANDY	UT		05/07/2025		1,485		3			3		1,488	1,488			
100272578	SOUTH BEND	IN		01/08/2026		1,375		(21)			(21)		1,354	1,354			
100177307	FLAGSTAFF	AZ		01/16/2025		1,345		(30)			(30)		1,315	1,315			
100076657	HAWTHORNE	CA		12/16/2021		2,888		(107)			(107)		2,781	2,781			
100177366	WORCESTER	MA		01/16/2025		974		(39)			(39)		935	935			
100281978	MIAMI	FL		02/27/2026		957		(5)			(5)		952	952			
100282013	BOCA RATON	FL		02/27/2026		3,544		(68)			(68)		3,476	3,476			
100135100	MISSOULA	MT		11/01/2023		1,847		8			8		1,855	1,855			
100165309	ROCKPORT	TX		08/29/2024		970		(38)			(38)		932	932			
100188471	NASHVILLE	TN		01/08/2025		1,306		(40)			(40)		1,266	1,266			
100120942	GOLD CANYON	AZ		08/30/2023		1,546		12			12		1,558	1,558			
100202910	APPLING	GA		03/24/2025		1,478		(51)			(51)		1,427	1,427			
100160098	NEW BRUNSWICK	NJ		07/17/2024		1,438		(12)			(12)		1,426	1,426			
100188450	HEBER CITY	UT		01/08/2025		1,270		(25)			(25)		1,245	1,245			
100159963	ORLANDO	FL		08/16/2024		1,147		(25)			(25)		1,122	1,122			
100254954	CAPITOLA	CA		11/17/2025		4,510		(137)			(137)		4,373	4,373			
100146844	WAYNE	NJ		03/21/2024		1,132		(38)			(38)		1,094	1,094			
100100429	HOLBROOK	NY		04/27/2023		2,066		223			223		2,289	2,289			
100091024	MORENO VALLEY	CA		01/31/2023		860		(20)			(20)		840	840			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060195	SOUTH BOSTON	MA		06/25/2021		3,369		(54)			(54)		3,315	3,315			
100163021	ESTERO	FL		08/13/2024		1,195		(20)			(20)		1,175	1,175			
100180314	MENIFEE	CA		11/25/2024		4,603		(21)			(21)		4,582	4,582			
100209182	HOBE SOUND	FL		04/30/2025		1,302		(19)			(19)		1,283	1,283			
100207307	GLEN COVE	NY		04/28/2025		1,693		(69)			(69)		1,624	1,624			
100137222	NASHVILLE	TN		11/29/2023		1,052		(25)			(25)		1,027	1,027			
100209201	ROCKLIN	CA		04/29/2025		1,496		(9)			(9)		1,487	1,487			
100137652	EWA BEACH	HI		12/08/2023		1,649		(23)			(23)		1,626	1,626			
100116801	ALAMEDA	CA		07/20/2023		2,143		492			492		2,635	2,635			
100194301	YUCAIPA	CA		02/14/2025		1,215		(49)			(49)		1,166	1,166			
100226860	DICKINSON	TX		07/30/2025		7,804		(288)			(288)		7,516	7,516			
100206515	HAGERSTOWN	MD		04/22/2025		2,707		(57)			(57)		2,650	2,650			
100179435	EVERETT	WA		11/21/2024		1,648		32			32		1,680	1,680			
100235170	APPLE VALLEY	CA		08/28/2025		1,140		(47)			(47)		1,093	1,093			
100268461	SAN JUAN CAPISTRANO	CA		12/29/2025		1,972		12			12		1,984	1,984			
100080487	WINCHESTER	CA		03/10/2022		2,923		(94)			(94)		2,829	2,829			
100272872	SALT LAKE CITY	UT		01/15/2026		3,964		(82)			(82)		3,882	3,882			
100284087	HADDONFIELD	NJ		03/30/2026		1,020		(46)			(46)		974	974			
100188639	KYLE	TX		02/10/2025		8,881		7			7		8,888	8,888			
100267330	BATAVIA	IL		12/24/2025		1,238		(58)			(58)		1,180	1,180			
100172409	SEVIERVILLE	TN		10/23/2024		3,885		(129)			(129)		3,756	3,756			
100153278	BRIDGMAN	MI		05/30/2024		1,214		(20)			(20)		1,194	1,194			
100267158	CANTON	GA		12/23/2025		1,454		(20)			(20)		1,434	1,434			
100221130	SAINT GEORGE	UT		07/21/2025		1,415		(6)			(6)		1,409	1,409			
100254350	NAPERVILLE	IL		11/07/2025		2,545							2,545	2,545			
100272972	YOUNGSVILLE	NM		01/15/2026		3,382		(99)			(99)		3,283	3,283			
100135207	LAWRENCEVILLE	GA		11/07/2023		1,227							1,227	1,227			
100284050	SUCCASUNNA	NJ		03/24/2026		22,181		(729)			(729)		21,452	21,452			
100172514	CENTRAL FALLS	RI		10/23/2024		1,320		(37)			(37)		1,283	1,283			
100100503	JAMAICA	NY		04/27/2023		1,761		138			138		1,899	1,899			
100195423	SARASOTA	FL		02/24/2025		1,543		42			42		1,585	1,585			
100157719	INGLEWOOD	CA		06/28/2024		1,194		(18)			(18)		1,176	1,176			
100065109	TEMECULA	CA		07/14/2021		2,976		(74)			(74)		2,902	2,902			
100180694	MIAMI	FL		11/26/2024		2,233		(44)			(44)		2,189	2,189			
100188989	GALVESTON	TX		01/09/2025		1,398		(30)			(30)		1,368	1,368			
100238190	PARAMOUNT	CA		09/15/2025		1,223		(27)			(27)		1,196	1,196			
100209185	SPRING	TX		04/30/2025		1,355		(2)			(2)		1,353	1,353			
100205567	STOCKTON	CA		05/09/2025		1,227		(35)			(35)		1,192	1,192			
100171911	HOWELL	NJ		10/17/2024		1,391		(30)			(30)		1,361	1,361			
100067426	BURBANK	CA		09/23/2021		3,212		(85)			(85)		3,127	3,127			
100115940	SEVIERVILLE	TN		07/20/2023		1,533		(29)			(29)		1,504	1,504			
100271928	RIVERSIDE	CA		01/06/2026		2,727		(98)			(98)		2,629	2,629			
100210167	STONEWALL	TX		05/07/2025		418		1			1		419	419			
100067923	POWAY	CA		09/23/2021		3,021		(42)			(42)		2,979	2,979			
100277293	MIAMI LAKES	FL		02/12/2026		1,312		(37)			(37)		1,275	1,275			
100281750	COLONIA	NJ		02/25/2026		1,335		(60)			(60)		1,275	1,275			
100284019	INDIANAPOLIS	IN		03/24/2026		1,309		(34)			(34)		1,275	1,275			
100267233	BOONE	NC		12/24/2025		4,755		(194)			(194)		4,561	4,561			
100283551	IMPERIAL BEACH	CA		03/13/2026		964		(32)			(32)		932	932			
100080752	HOLMES BEACH	FL		03/10/2022		2,415		(32)			(32)		2,383	2,383			
100277444	MOULTONBOROUGH	NH		02/13/2026		1,394		(43)			(43)		1,351	1,351			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284601	EAST LYME	CT		03/26/2026		1,414		(41)			(41)		1,373	1,373			
100188278	NAPLES	FL		01/08/2025		2,298		36			36		2,334	2,334			
100203942	PONDERAY	ID		03/28/2025		1,316		(48)			(48)		1,268	1,268			
100272608	SAN DIEGO	CA		01/09/2026		1,397		7			7		1,404	1,404			
100109732	BAYPORT	NY		06/16/2023		3,206		(81)			(81)		3,125	3,125			
100198284	CORAL SPRINGS	FL		02/28/2025		1,415		(12)			(12)		1,403	1,403			
100268517	MERIDIAN	ID		12/29/2025		1,465		8			8		1,473	1,473			
100149393	LAKEWOOD	CO		04/24/2024		1,494		(20)			(20)		1,474	1,474			
100068204	EDGEWOOD	WA		08/25/2021		2,965		(64)			(64)		2,901	2,901			
100204069	DORAL	FL		03/28/2025		1,548		7			7		1,555	1,555			
100254174	SAN JACINTO	CA		11/06/2025		30,815		(817)			(817)		29,998	29,998			
100188631	WINCHESTER	VA		02/10/2025		1,213		(25)			(25)		1,188	1,188			
100237049	STOCKTON	CA		09/12/2025		1,109		(49)			(49)		1,060	1,060			
100268645	LATHROP	CA		12/29/2025		1,426		11			11		1,437	1,437			
100161743	HOUSTON	TX		07/30/2024		908		(26)			(26)		882	882			
100201007	SPARKS	NV		03/12/2025		4,633		517			517		5,150	5,150			
100167882	BAKERSFIELD	CA		09/20/2024		1,334		(44)			(44)		1,290	1,290			
100244538	AURORA	CO		09/29/2025		1,611		7			7		1,618	1,618			
100161461	AUSTIN	TX		07/30/2024		1,406		17			17		1,423	1,423			
100201854	LAS VEGAS	NV		03/18/2025		1,500		(37)			(37)		1,463	1,463			
100194573	OAKLAND	CA		03/28/2025		1,340		(11)			(11)		1,329	1,329			
100100285	KAPOLEI	HI		03/24/2023		3,372		(30)			(30)		3,342	3,342			
100254017	BOULDER	CO		10/30/2025		4,573		(80)			(80)		4,493	4,493			
5.00007E+11	VORDEN	NLD		07/31/2025		53							53		(53)		(53)
100273780	FONTANA	CA		01/23/2026		1,201		(38)			(38)		1,163	1,163			
100246496	MONROE	GA		10/10/2025		1,278		(51)			(51)		1,227	1,227			
100229134	RADFORD	VA		08/14/2025		1,781		(38)			(38)		1,743	1,743			
100164893	SELDEN	NY		08/28/2024		1,334		(14)			(14)		1,320	1,320			
100283809	LOS ANGELES	CA		03/16/2026		1,468		(17)			(17)		1,451	1,451			
100135422	SHERIDAN	WY		11/13/2023		1,360		2			2		1,362	1,362			
100267302	CUMMING	GA		12/24/2025		1,306		(49)			(49)		1,257	1,257			
100184967	WESTBOROUGH	MA		12/19/2024		1,091		4			4		1,095	1,095			
100144279	HOUSTON	TX		03/07/2024		8,224		(209)			(209)		8,015	8,015			
100277535	HOBE SOUND	FL		02/13/2026		896		(23)			(23)		873	873			
100144499	MCDONOUGH	GA		04/26/2024		3,029		(115)			(115)		2,914	2,914			
100272783	LAS VEGAS	NV		01/13/2026		1,379		(34)			(34)		1,345	1,345			
100272522	MARKESAN	WI		01/08/2026		1,521		(34)			(34)		1,487	1,487			
100188915	ORLANDO	FL		01/09/2025		1,939		(21)			(21)		1,918	1,918			
100272512	ASHEVILLE	NC		01/08/2026		1,375		3			3		1,378	1,378			
100283153	STUDIO CITY	CA		03/09/2026		923		(7)			(7)		916	916			
100268904	LONG BEACH	CA		12/29/2025		1,388		(10)			(10)		1,378	1,378			
100082901	CHINO	CA		05/17/2022		2,412		(37)			(37)		2,375	2,375			
100277454	SPICER	MN		02/13/2026		965		(26)			(26)		939	939			
100180726	BATON ROUGE	LA		11/26/2024		1,350		(48)			(48)		1,302	1,302			
100261226	LEWES	DE		12/05/2025		7,628		(86)			(86)		7,542	7,542			
100283225	MONTEBELLO	CA		03/09/2026		991		(7)			(7)		984	984			
100129615	MIAMI	FL		09/29/2023		1,351		(10)			(10)		1,341	1,341			
100191775	MIAMI	FL		01/31/2025		984		(37)			(37)		947	947			
100137991	MARYSVILLE	WA		12/13/2023		1,665		102			102		1,767	1,767			
100188862	HIGHLAND	CA		01/09/2025		1,273		(48)			(48)		1,225	1,225			
100137829	SAN JOSE	CA		12/08/2023		1,337		15			15		1,352	1,352			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170506	LAKE ELSINORE	CA		10/09/2024		1,436		(35)			(35)		1,401	1,401			
100109672	PALM SPRINGS	CA		06/16/2023		11,799		(323)			(323)		11,476	11,476			
100258055	HENDERSON	NV		11/26/2025		1,219		(49)			(49)		1,170	1,170			
100182438	KING OF PRUSSIA	PA		12/12/2024		2,689		(24)			(24)		2,665	2,665			
100140142	OAKLAND PARK	FL		01/09/2024		1,180		(11)			(11)		1,169	1,169			
100162050	LAS VEGAS	NV		07/31/2024		835		(50)			(50)		785	785			
100246946	CADDO MILLS	TX		10/17/2025		1,256		(58)			(58)		1,198	1,198			
100254819	FRISCO	TX		11/14/2025		1,367		(46)			(46)		1,321	1,321			
100254069	SAN FRANCISCO	CA		11/06/2025		1,343		(22)			(22)		1,321	1,321			
100119877	VALLEY CENTER	KS		08/10/2023		790		5			5		795	795			
100116743	ORLANDO	FL		07/20/2023		2,037		261			261		2,298	2,298			
100261356	BARTLETT	NH		12/08/2025		1,422		(34)			(34)		1,388	1,388			
100181957	BOCA RATON	FL		12/12/2024		1,570		42			42		1,612	1,612			
100283800	MONTEREY PARK	CA		03/13/2026		859		(13)			(13)		846	846			
100172249	AZUSA	CA		10/21/2024		1,541		(25)			(25)		1,516	1,516			
100253209	CANON CITY	CO		10/30/2025		296,805		(10,047)			(10,047)		286,758	286,758			
100258374	MARLBORO	NJ		12/05/2025		1,460		(7)			(7)		1,453	1,453			
100213716	MIAMI	FL		05/29/2025		1,201		(46)			(46)		1,155	1,155			
100268215	LK ELSINORE	CA		12/29/2025		1,010		(7)	1		(8)		1,002	1,002			
100065406	LOS ANGELES	CA		07/28/2021		2,899		(52)			(52)		2,847	2,847			
3410000497	JERSEY CITY	NJ		09/24/2024		98,876							98,876	98,876			
100247594	MIAMI	FL		10/29/2025		1,192		(43)			(43)		1,149	1,149			
100082812	PLEASANT VIEW	UT		04/28/2022		14,974		(325)			(325)		14,649	14,649			
100076467	CAPE CORAL	FL		12/21/2021		2,470		(147)			(147)		2,323	2,323			
100142460	INLET BEACH	FL		03/08/2024		594		(9)			(9)		585	585			
100107847	ARVADA	CO		05/23/2023		1,649		(29)			(29)		1,620	1,620			
100135364	HARWICH	MA		11/13/2023		1,331		29			29		1,360	1,360			
100057950	WATSONVILLE	CA		06/30/2021		2,954		(77)			(77)		2,877	2,877			
100209599	MANCHESTER	MA		05/02/2025		1,314		(36)			(36)		1,278	1,278			
100253555	MURRELLS INLET	SC		10/30/2025		1,324		(49)			(49)		1,275	1,275			
100108905	MONROE TOWNSHIP	NJ		05/31/2023		2,666		(61)			(61)		2,605	2,605			
100268829	MURRIETA	CA		12/29/2025		1,550		(6)			(6)		1,544	1,544			
100267146	WILMINGTON	NC		12/23/2025		1,279		(43)			(43)		1,236	1,236			
100119182	SAINT PETERSBURG	FL		07/31/2023		1,767		16			16		1,783	1,783			
100210617	HICKSVILLE	NY		05/15/2025		1,224		(47)			(47)		1,177	1,177			
100081148	MOUNTLAKE TERRACE	WA		03/18/2022		3,917		139			139		4,056	4,056			
100220165	LOS ANGELES	CA		07/11/2025		1,269		(30)			(30)		1,239	1,239			
100246919	SURPRISE	AZ		10/17/2025		2,254		(44)			(44)		2,210	2,210			
100255399	WESTMINSTER	CA		11/24/2025		1,378		(50)			(50)		1,328	1,328			
100267070	PANAMA CITY BEACH	FL		12/23/2025		1,360		(32)			(32)		1,328	1,328			
100246370	BOCA RATON	FL		10/10/2025		1,376		(48)			(48)		1,328	1,328			
100283292	RIALTO	CA		03/11/2026		1,008		(6)			(6)		1,002	1,002			
100246536	BONITA	CA		10/10/2025		1,411		(51)			(51)		1,360	1,360			
100272285	BANEBERRY	TN		01/08/2026		1,396		(36)			(36)		1,360	1,360			
100264909	FLAGSTAFF	AZ		12/17/2025		1,426		(50)			(50)		1,376	1,376			
100254434	ENCINITAS	CA		11/07/2025		3,065		(92)			(92)		2,973	2,973			
100272423	SCOTTSDALE	AZ		01/08/2026		1,431		(35)			(35)		1,396	1,396			
100234968	RANCHO CORDOVA	CA		08/28/2025		1,595		(23)			(23)		1,572	1,572			
100272187	FORT ASHBY	WV		01/08/2026		1,454		(27)			(27)		1,427	1,427			
100243824	PLANO	TX		09/29/2025		1,196		(40)			(40)		1,156	1,156			
100161772	BABYLON	NY		07/31/2024		1,107		(42)			(42)		1,065	1,065			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269092	IRVINE	CA		12/30/2025		3,095		(121)			(121)		2,974	2,974			
100273065	NAPLES	FL		01/15/2026		1,045		(26)			(26)		1,019	1,019			
100171540	LATHROP	CA		10/16/2024		1,925		(48)			(48)		1,877	1,877			
100102851	SANTA CRUZ	CA		06/22/2023		1,465		(34)			(34)		1,431	1,431			
100131946	FONTANA	CA		10/13/2023		1,380		(11)			(11)		1,369	1,369			
100228200	LANCASTER	CA		08/11/2025		1,080		(51)			(51)		1,029	1,029			
100172154	SOUTHAMPTON	PA		10/17/2024		4,138		(138)			(138)		4,000	4,000			
100202812	WARREN	NJ		03/24/2025		195,385		(7,621)			(7,621)		187,764	187,764			
100264992	LOS ANGELES	CA		12/17/2025		1,285		(42)			(42)		1,243	1,243			
100235405	CARSON	CA		08/29/2025		1,273		(30)			(30)		1,243	1,243			
100261382	PISMO BEACH	CA		12/08/2025		1,550		(5)			(5)		1,545	1,545			
4010054105	TRENTON	NJ		07/27/2023		1,323		(24)			(24)		1,299	1,299			
100166001	OXNARD	CA		09/06/2024		8,062		(64)			(64)		7,998	7,998			
100181970	FAYETTEVILLE	AR		12/12/2024		20,129		563			563		20,692	20,692			
100266904	PEQUOT LAKES	MN		12/23/2025		1,300		(49)			(49)		1,251	1,251			
100238313	SURPRISE	AZ		09/19/2025		1,286		(13)			(13)		1,273	1,273			
100284726	NEW YORK	NY		03/27/2026		878		(28)			(28)		850	850			
100134520	EVERETT	WA		10/30/2023		1,008		(1)			(1)		1,007	1,007			
100277903	ALAMO	CA		02/26/2026		3,261		(32)			(32)		3,229	3,229			
100081109	TAMPA	FL		03/18/2022		2,913		106			106		3,019	3,019			
100221618	EDGEWATER	MD		07/22/2025		1,207		(36)			(36)		1,171	1,171			
100255013	CAMAS	WA		11/19/2025		915		(27)			(27)		888	888			
100175205	HOLLYWOOD	FL		11/05/2024		1,502		(14)			(14)		1,488	1,488			
100209202	MCKINNEY	TX		04/29/2025		1,731		174			174		1,905	1,905			
100175614	LOS ANGELES	CA		11/12/2024		1,326		(18)			(18)		1,308	1,308			
100174015	NEW PORT RICHEY	FL		10/31/2024		1,228		(57)			(57)		1,171	1,171			
100202586	LITTLETON	CO		03/21/2025		1,147		(54)			(54)		1,093	1,093			
100170409	NORFOLK	VA		10/09/2024		2,065		1			1		2,066	2,066			
100238865	MANTECA	CA		09/23/2025		1,385		(17)			(17)		1,368	1,368			
100198311	HOUSTON	TX		02/28/2025		1,258		(36)			(36)		1,222	1,222			
100149724	ASBURY PARK	NJ		04/26/2024		1,277		(23)			(23)		1,254	1,254			
100120535	RIVERSIDE	CA		08/18/2023		1,153		(56)			(56)		1,097	1,097			
100246308	BROOKLYN	MI		10/10/2025		8,146		(104)			(104)		8,042	8,042			
100190086	KELLER	TX		01/21/2025		1,482		26			26		1,508	1,508			
100267297	ALAMEDA	CA		12/24/2025		959		(28)			(28)		931	931			
100234825	JIM THORPE	PA		08/28/2025		1,134		(35)			(35)		1,099	1,099			
100172944	MANASSAS	VA		10/25/2024		1,376		(47)			(47)		1,329	1,329			
100141369	SUN VALLEY AREA LOS ANGELES	CA		01/30/2024		1,169		(20)			(20)		1,149	1,149			
100221051	GALVESTON	TX		07/18/2025		1,193		(50)			(50)		1,143	1,143			
100206915	LAS VEGAS	NV		04/24/2025		4,525		(120)			(120)		4,405	4,405			
100168051	JERSEY CITY	NJ		09/20/2024		1,349		(27)			(27)		1,322	1,322			
100215735	SALINAS	CA		06/12/2025		1,294		(22)			(22)		1,272	1,272			
100254201	CHEBEAGUE ISLAND	ME		11/06/2025		1,384		(49)			(49)		1,335	1,335			
100238735	OREFIELD	PA		09/22/2025		1,077		(16)			(16)		1,061	1,061			
100065187	SAN LEANDRO	CA		07/14/2021		4,082		(80)			(80)		4,002	4,002			
100147600	COUGAR	WA		04/04/2024		950							950	950			
100019990	TAMPA	FL		07/30/2018		3,026		(39)			(39)		2,987	2,987			
100168564	CLAYTON	GA		09/25/2024		1,498		(21)			(21)		1,477	1,477			
100245351	SOUTH DENNIS	MA		10/06/2025		1,347		(55)			(55)		1,292	1,292			
100236062	FRANKFORD	DE		09/05/2025		1,281		(31)			(31)		1,250	1,250			
100057980	VAN NUYS	CA		06/30/2021		2,018		(53)	6		(59)		1,959	1,959			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168324	SALIDA	CO		09/20/2024		1,372		(9)			(9)		1,363	1,363			
100172971	PALMDALE	CA		10/25/2024		1,882		(63)			(63)		1,819	1,819			
100255610	SAN LUIS OBISPO	CA		11/24/2025		1,466		(41)			(41)		1,425	1,425			
100148213	NORCO	CA		04/12/2024		1,283		(9)			(9)		1,274	1,274			
100200220	CHICAGO	IL		03/07/2025		1,341		(39)			(39)		1,302	1,302			
100221792	CLOVIS	CA		07/25/2025		1,316		(35)			(35)		1,281	1,281			
100245671	VERO BEACH	FL		10/06/2025		1,336		(53)			(53)		1,283	1,283			
100228392	SEDONA	AZ		08/11/2025		1,181		(64)			(64)		1,117	1,117			
100068099	ENCINITAS	CA		08/25/2021		3,126		(20)			(20)		3,106	3,106			
100209807	MIDDLETON	ID		05/05/2025		1,081		(32)			(32)		1,049	1,049			
100173353	LEANDER	TX		10/30/2024		2,030		(60)			(60)		1,970	1,970			
100258295	SAINT JOHNS	FL		12/05/2025		1,358		(39)			(39)		1,319	1,319			
100080860	HAYWARD	CA		03/10/2022		3,021		(22)			(22)		2,999	2,999			
100179453	ANTIOCH	CA		11/21/2024		1,597		1			1		1,598	1,598			
100087247	TINLEY PARK	IL		10/25/2022		1,918		147			147		2,065	2,065			
100229955	COLORADO SPRINGS	CO		08/22/2025		1,389		(14)			(14)		1,375	1,375			
100201532	JUPITER	FL		03/13/2025		1,161		(25)			(25)		1,136	1,136			
100221073	CROSBY	MN		07/18/2025		1,234		(35)			(35)		1,199	1,199			
100228028	MONTEBELLO	CA		08/06/2025		1,233		(34)			(34)		1,199	1,199			
100174262	SEVIERVILLE	TN		10/31/2024		1,578		(8)			(8)		1,570	1,570			
100193504	GIG HARBOR	WA		02/10/2025		1,227		(35)			(35)		1,192	1,192			
100162069	PINOLE	CA		07/31/2024		875		(35)			(35)		840	840			
100236253	MUNDS PARK	AZ		09/10/2025		1,278		(20)			(20)		1,258	1,258			
100245553	RANCHO MIRAGE	CA		10/06/2025		1,312		(54)			(54)		1,258	1,258			
100205764	LOS ANGELES	CA		04/14/2025		1,408		(12)			(12)		1,396	1,396			
100156220	PUNTA GORDA	FL		06/20/2024		1,175		(62)			(62)		1,113	1,113			
100209906	BELMONT	CA		06/11/2025		1,169		(47)			(47)		1,122	1,122			
100277530	BOURNE	MA		02/13/2026		941		(25)			(25)		916	916			
100230051	SCOTTSDALE	AZ		08/25/2025		1,301		(10)			(10)		1,291	1,291			
100234860	BANNER ELK	NC		08/28/2025		1,309		(18)			(18)		1,291	1,291			
100235184	STERLING	VA		08/28/2025		1,325		(34)			(34)		1,291	1,291			
100163984	HIALEAH	FL		08/21/2024		1,254		(20)			(20)		1,234	1,234			
100143577	FREEPORT	NY		02/21/2024		1,317		(16)			(16)		1,301	1,301			
100267034	CHICAGO	IL		12/23/2025		1,319		(26)			(26)		1,293	1,293			
100191078	DAVIS	CA		01/29/2025		1,281		16			16		1,297	1,297			
100229409	ALHAMBRA	CA		08/15/2025		1,053		(29)			(29)		1,024	1,024			
100173491	SEATTLE	WA		10/29/2024		1,234		(65)			(65)		1,169	1,169			
100284053	BEAUFORT	SC		03/24/2026		3,069		(77)			(77)		2,992	2,992			
100220299	KENNER	LA		07/11/2025		1,206		(57)			(57)		1,149	1,149			
100205682	FOUNTAIN VALLEY	CA		05/09/2025		1,593		(56)			(56)		1,537	1,537			
100255704	DAVIS	CA		11/24/2025		3,061		(42)			(42)		3,019	3,019			
100177508	BROOKHAVEN	GA		01/16/2025		1,585		20			20		1,605	1,605			
100151186	BOTHELL	WA		05/10/2024		1,432		(17)			(17)		1,415	1,415			
100109870	HILLSIDE	NJ		06/22/2023		1,351		(25)			(25)		1,326	1,326			
100132338	CITRUS HEIGHTS	CA		11/03/2023		1,645		355			355		2,000	2,000			
100226787	MORENO VALLEY	CA		07/30/2025		1,363		(36)			(36)		1,327	1,327			
100102829	HOMESTEAD	FL		06/22/2023		1,234		(22)			(22)		1,212	1,212			
100245353	HURRICANE	UT		10/06/2025		1,396		(47)			(47)		1,349	1,349			
100235876	BLUE RIDGE	GA		09/04/2025		1,345		(35)			(35)		1,310	1,310			
100248952	MASHPEE	MA		10/29/2025		1,383		(32)			(32)		1,351	1,351			
100272107	CHATHAM	LA		01/08/2026		1,419		(27)			(27)		1,392	1,392			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283609	MIAMI	FL		03/13/2026		716		(25)			(25)		691	691			
100228172	FRANKLIN	WI		08/11/2025		841		(39)			(39)		802	802			
100218470	SAN MARCOS	CA		06/27/2025		1,243		(37)			(37)		1,206	1,206			
100269122	CASTRO VALLEY	CA		12/30/2025		3,622		(142)			(142)		3,480	3,480			
100201381	COLTON	CA		03/12/2025		1,314		(23)			(23)		1,291	1,291			
100018245	NORTH HOLLYWOOD	CA		06/08/2018		3,167		22			22		3,189	3,189			
100215672	PHOENIX	AZ		06/13/2025		40,776		(1,151)			(1,151)		39,625	39,625			
100102659	RICHMOND	TX		06/22/2023		4,101		(179)			(179)		3,922	3,922			
100209904	PANORAMA CITY	CA		06/11/2025		1,277		(42)			(42)		1,235	1,235			
100100393	BROOKLYN	NY		04/27/2023		2,172		299			299		2,471	2,471			
100253477	TRACY	CA		10/30/2025		1,412		(47)			(47)		1,365	1,365			
100128864	RIDGEFIELD	WA		09/21/2023		1,196		(37)			(37)		1,159	1,159			
100192534	PORT ORCHARD	WA		02/10/2025		1,572		154			154		1,726	1,726			
100212059	OLYMPIA	WA		06/27/2025		1,300		(35)			(35)		1,265	1,265			
100168812	NEW BRAUNFELS	TX		09/26/2024		862		(45)			(45)		817	817			
100067984	ELLIJAY	GA		09/23/2021		3,152		(41)			(41)		3,111	3,111			
100201178	GLENDALE	AZ		03/12/2025		1,227		(45)			(45)		1,182	1,182			
100221419	FOUNTAIN VALLEY	CA		07/22/2025		1,317		(21)			(21)		1,296	1,296			
100190060	OCEAN CITY	MD		01/21/2025		1,343		(25)			(25)		1,318	1,318			
100220425	EUSTIS	FL		07/15/2025		1,345		(47)			(47)		1,298	1,298			
100229936	ORLANDO	FL		08/20/2025		1,321		(23)			(23)		1,298	1,298			
100115958	BAYONNE	NJ		07/20/2023		1,412		(17)			(17)		1,395	1,395			
100077802	LUTZ	FL		12/23/2021		2,818		(137)			(137)		2,681	2,681			
100211807	BORING	OR		05/19/2025		1,205		(35)			(35)		1,170	1,170			
100192763	HEBER CITY	UT		02/10/2025		1,563		3			3		1,566	1,566			
100195658	MARLBOROUGH	MA		02/24/2025		1,564		(32)			(32)		1,532	1,532			
100163193	FRESNO	CA		08/13/2024		1,247		(14)			(14)		1,233	1,233			
100214509	ALDIE	VA		06/06/2025		1,352		(25)			(25)		1,327	1,327			
100208054	BELMONT	MA		04/29/2025		1,265		(51)			(51)		1,214	1,214			
100120986	FRISCO	TX		08/30/2023		93,951		2,609			2,609		96,560	96,560			
100185925	BROOKHAVEN	GA		12/26/2024		886		(41)			(41)		845	845			
100253969	MARYSVILLE	OH		10/30/2025		1,864		(51)			(51)		1,813	1,813			
100219921	INDIAN HARBOUR BEACH	FL		07/08/2025		1,522		14			14		1,536	1,536			
100139221	WILLIAMSBURG	VA		12/28/2023		987		(23)			(23)		964	964			
100268278	ST LOUIS PARK	MN		12/29/2025		1,392		(21)			(21)		1,371	1,371			
100080518	MIAMI	FL		03/10/2022		2,214		(66)			(66)		2,148	2,148			
100254749	SAN DIEGO	CA		11/14/2025		1,198		(45)			(45)		1,153	1,153			
100212591	SAG HARBOR	NY		05/29/2025		1,243		(29)			(29)		1,214	1,214			
100218726	BRIGANTINE	NJ		06/27/2025		1,243		(29)			(29)		1,214	1,214			
100212635	KIHEI	HI		05/29/2025		1,255		(41)			(41)		1,214	1,214			
100238942	WOODLAND PARK	CO		09/23/2025		4,860		(51)	5		(56)		4,804	4,804			
100136571	LOS ANGELES	CA		11/22/2023		1,212		(46)			(46)		1,166	1,166			
100238258	WALTHAM	MA		09/19/2025		1,428		26			26		1,454	1,454			
100081340	ROWLAND HEIGHTS	CA		03/18/2022		3,529		83			83		3,612	3,612			
100160520	METHUEN	MA		07/19/2024		675							675	675			
100139362	PATCHOGUE	NY		12/28/2023		1,047		(35)			(35)		1,012	1,012			
100149011	HUNTINGTON STATION	NY		04/19/2024		1,167		(38)			(38)		1,129	1,129			
100186359	WORCESTER	MA		12/30/2024		1,395		(15)			(15)		1,380	1,380			
100277341	HAMPTON	GA		02/12/2026		1,514		16			16		1,530	1,530			
100144120	COPPELL	TX		03/07/2024		1,329		(33)			(33)		1,296	1,296			
100119101	FORT LAUDERDALE	FL		07/28/2023		1,914		535			535		2,449	2,449			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109795	POULSBO	WA		08/04/2023		841		(23)			(23)		818	818			
100165547	RANDOLPH	MA		08/29/2024		1,384		(23)			(23)		1,361	1,361			
100212201	MIDDLE VILLAGE	NY		05/22/2025		1,308		(35)			(35)		1,273	1,273			
100205605	PORT HUENEME	CA		05/09/2025		1,318		(45)			(45)		1,273	1,273			
100226791	SUN VALLEY	CA		07/30/2025		1,432		(8)			(8)		1,424	1,424			
100207163	LAKE ELSINORE	CA		04/28/2025		1,197		(33)			(33)		1,164	1,164			
100156606	DUNEDIN	FL		06/24/2024		1,283		(33)			(33)		1,250	1,250			
100258253	ST. PETERSBURG	FL		12/02/2025		2,960		(89)			(89)		2,871	2,871			
100243478	MORRISTOWN	NJ		09/26/2025		1,715		(70)			(70)		1,645	1,645			
100171470	FAIRFAX	VA		10/16/2024		3,034		(75)			(75)		2,959	2,959			
100129671	MONROE	NY		09/29/2023		1,042		11	2		9		1,051	1,051			
100198269	HOWELL	NJ		02/28/2025		1,295		(39)			(39)		1,256	1,256			
100110499	FARMINGTON	UT		06/30/2023		1,427		(24)			(24)		1,403	1,403			
100162091	NASHUA	NH		07/31/2024		950		(18)			(18)		932	932			
100261357	CLOVER	SC		12/08/2025		1,352		(35)			(35)		1,317	1,317			
100147264	BROOKLYN	NY		03/28/2024		1,399		(65)			(65)		1,334	1,334			
100215675	CONROE	TX		06/13/2025		1,346		(12)			(12)		1,334	1,334			
100151362	LYNNWOOD	WA		05/10/2024		1,656		5			5		1,661	1,661			
100283436	COLORADO SPRINGS	CO		03/11/2026		933		(23)			(23)		910	910			
100180305	LA MESA	CA		11/25/2024		1,476		(3)			(3)		1,473	1,473			
100201547	INGLEWOOD	CA		03/13/2025		1,155		(38)			(38)		1,117	1,117			
100140014	HENRICO	NC		01/09/2024		1,407		(24)			(24)		1,383	1,383			
100181359	WOODINVILLE	WA		12/06/2024		924		(30)			(30)		894	894			
100209246	RIVERSIDE	CA		04/29/2025		1,403		(28)			(28)		1,375	1,375			
100134853	WINTER GARDEN	FL		10/30/2023		1,297		17			17		1,314	1,314			
100283545	NEPTUNE	NJ		03/13/2026		391		(18)			(18)		373	373			
100202666	MARLTON	NJ		03/24/2025		4,620		(74)			(74)		4,546	4,546			
100214387	VISTA	CA		06/02/2025		1,363		36			36		1,399	1,399			
100211851	MANTECA	CA		05/19/2025		943			1		(1)		942	942			
100244562	PORT HUENEME	CA		09/29/2025		1,303		(32)			(32)		1,271	1,271			
100220104	TUCSON	AZ		08/06/2025		1,129		(53)			(53)		1,076	1,076			
100136122	HIALEAH	FL		12/18/2023		1,365		(26)			(26)		1,339	1,339			
100258808	WEST TISBURY	MA		12/05/2025		506,215		(10,319)			(10,319)		495,896	495,896			
100212336	THOUSAND OAKS	CA		05/28/2025		1,302		(22)			(22)		1,280	1,280			
100180021	LA QUINTA	CA		11/25/2024		1,574		19			19		1,593	1,593			
100158557	LINDENHURST	NY		07/10/2024		5,097		(158)			(158)		4,939	4,939			
100209564	SEDRO WOOLLEY	WA		05/02/2025		1,146		(11)			(11)		1,135	1,135			
100234703	KALISPELL	MT		08/28/2025		1,400		(2)			(2)		1,398	1,398			
100172220	BAKERSFIELD	CA		10/17/2024		1,414		(51)			(51)		1,363	1,363			
100218935	JACKSON	NJ		06/27/2025		1,630		(18)			(18)		1,612	1,612			
100227180	CHANDLER	AZ		07/30/2025		1,472		9			9		1,481	1,481			
100133349	MILFORD	NJ		11/21/2023		1,223		15			15		1,238	1,238			
100172666	ALEXANDRIA	VA		11/21/2024		3,453		(42)			(42)		3,411	3,411			
100207124	LAKEWOOD	NJ		04/25/2025		1,330		(19)			(19)		1,311	1,311			
100207391	FARMINGTON	UT		04/29/2025		1,352		(39)			(39)		1,313	1,313			
100212187	LAKE ARROWHEAD	CA		05/22/2025		1,319		(6)			(6)		1,313	1,313			
100139654	HENDERSON	NV		12/28/2023		945		(49)			(49)		896	896			
100205592	EVERETT	WA		05/09/2025		1,222		(39)			(39)		1,183	1,183			
100089601	BOCA RATON	FL		01/30/2023		926		(43)			(43)		883	883			
100169742	PITTSBURG	CA		09/30/2024		1,280		(13)			(13)		1,267	1,267			
100213835	SANTA CLARITA	CA		05/29/2025		1,474		(9)			(9)		1,465	1,465			

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100261152	EMMETT	ID		12/05/2025		1,130		(24)			(24)		1,106	1,106			
100272560	CAPE MAY POINT	NJ		01/08/2026		1,336		(23)			(23)		1,313	1,313			
100163848	ORLANDO	FL		09/27/2024		567		3			3		570	570			
100204805	RIVERSIDE	CA		04/09/2025		1,380		(38)			(38)		1,342	1,342			
100212296	LOS ANGELES	CA		05/28/2025		1,341		1			1		1,342	1,342			
100175338	POMONA	CA		11/05/2024		1,312		(31)			(31)		1,281	1,281			
100216676	KEARNY	NJ		06/23/2025		1,755		(26)			(26)		1,729	1,729			
100078366	GRANITE BAY	CA		02/10/2022		3,090		7			7		3,097	3,097			
100181507	MIAMI	FL		12/06/2024		5,291		(234)			(234)		5,057	5,057			
100234926	AUSTIN	MN		08/28/2025		1,235		(32)			(32)		1,203	1,203			
100195298	MILLCREEK	UT		02/24/2025		1,257		(41)			(41)		1,216	1,216			
100151443	REHOBOTH BEACH	DE		05/10/2024		1,293		(5)			(5)		1,288	1,288			
100211629	SACRAMENTO	CA		05/16/2025		1,397		(23)			(23)		1,374	1,374			
100214864	DUARTE	CA		06/11/2025		1,368		6			6		1,374	1,374			
100144186	LAKE STEVENS	WA		03/07/2024		1,455		(13)			(13)		1,442	1,442			
100132707	QUEEN CREEK	AZ		11/03/2023		1,089		(22)			(22)		1,067	1,067			
100169071	SAN DIEGO	CA		09/27/2024		1,451		(27)			(27)		1,424	1,424			
100147103	RIDGEFIELD PARK	NJ		03/28/2024		4,265		(153)			(153)		4,112	4,112			
100209793	BOYNTON BEACH	FL		05/05/2025		1,216		(37)			(37)		1,179	1,179			
100192973	BELLINGHAM	WA		02/10/2025		1,252		(36)			(36)		1,216	1,216			
100148084	LATHROP	CA		04/10/2024		1,299		6			6		1,305	1,305			
100226786	BEAUFORT	NC		07/30/2025		1,305		(35)			(35)		1,270	1,270			
100201493	MIAMI BEACH	FL		03/12/2025		1,323		(35)			(35)		1,288	1,288			
100195532	CARSON CITY	NV		03/27/2025		1,324		(36)			(36)		1,288	1,288			
100201107	SAN DIEGO	CA		03/12/2025		6,112		(209)			(209)		5,903	5,903			
100246103	LAKE HAVASU CITY	AZ		10/08/2025		1,350		(55)			(55)		1,295	1,295			
100172570	PHOENIX	AZ		10/23/2024		1,436		(40)			(40)		1,396	1,396			
100118878	WILDWOOD	NJ		08/30/2023		5,420		60			60		5,480	5,480			
100218818	HOBOKEN	NJ		06/27/2025		1,314		(19)			(19)		1,295	1,295			
100268819	BROOKHAVEN	GA		12/29/2025		1,392		(24)			(24)		1,368	1,368			
100203316	DRAPER	UT		03/27/2025		1,327		(39)			(39)		1,288	1,288			
3510128855	HEBER CITY	UT		09/08/2025		446,039							446,039	446,039			
100117111	BROOKLYN	NY		07/20/2023		2,112		500			500		2,612	2,612			
100081591	OZONE PARK	NY		03/24/2022		2,143		(52)			(52)		2,091	2,091			
100205121	SAN DIEGO	CA		04/11/2025		1,345		(24)			(24)		1,321	1,321			
100108053	CHULA VISTA	CA		05/25/2023		1,894		42			42		1,936	1,936			
100238043	SAN TAN VALLEY	AZ		10/03/2025		926		(15)			(15)		911	911			
100023262	SAN PEDRO	CA		08/16/2018		2,893		(49)			(49)		2,844	2,844			
100215931	DESERT HOT SPRINGS	CA		06/17/2025		1,246		(36)			(36)		1,210	1,210			
100204928	IRVINE	CA		04/10/2025		1,308		42			42		1,350	1,350			
100139957	HUTTO	TX		01/09/2024		1,386		(32)			(32)		1,354	1,354			
100136979	ROYAL PALM BEACH	FL		11/28/2023		1,505		13			13		1,518	1,518			
100236143	DAVENPORT	FL		09/10/2025		1,091		(34)			(34)		1,057	1,057			
100267118	LAKE FOREST	CA		12/23/2025		1,832		(42)			(42)		1,790	1,790			
100191223	LOS ANGELES	CA		01/29/2025		1,244		(33)			(33)		1,211	1,211			
100272832	MOUNTLAKE TERRACE	WA		01/13/2026		1,285		(13)			(13)		1,272	1,272			
100277381	RANCHO CORDOVA	CA		02/12/2026		485,086		(16,150)			(16,150)		468,936	468,936			
100133643	MCCALL	ID		10/23/2023		1,442		13			13		1,455	1,455			
100163964	SAN RAMON	CA		10/04/2024		1,713		4			4		1,717	1,717			
100273961	MADERA	CA		01/26/2026		1,395		(28)			(28)		1,367	1,367			
100236815	COLONIA	NJ		09/12/2025		5,251		(106)			(106)		5,145	5,145			

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100207281	KATY	TX		04/28/2025		1,490		(13)			(13)		1,477	1,477			
100237021	KERNVILLE	CA		09/12/2025		1,270		(57)			(57)		1,213	1,213			
100202906	CHESTER	MD		03/24/2025		1,224		(42)			(42)		1,182	1,182			
100211615	ANAHEIM	CA		06/23/2025		1,330		(7)			(7)		1,323	1,323			
100201573	FOUNTAIN VALLEY	CA		03/13/2025		1,333		(37)			(37)		1,296	1,296			
100201662	EAST ORANGE	NJ		03/13/2025		1,385		38			38		1,423	1,423			
100152179	SAN DIEGO	CA		05/17/2024		1,376		2			2		1,378	1,378			
100276620	POMONA	CA		01/28/2026		1,738		(60)			(60)		1,678	1,678			
100207517	LOS ANGELES	CA		04/29/2025													
100148429	ASHBURN	VA		04/12/2024		1,317		(43)			(43)		1,274	1,274			
100100806	NORTH POTOMAC	MD		04/28/2023		1,189		34			34		1,223	1,223			
100166326	LUCAS	TX		10/24/2024		8,503		(335)			(335)		8,168	8,168			
100089031	MORENO VALLEY	CA		11/04/2022		1,576		(41)			(41)		1,535	1,535			
100067643	SAN JOSE	CA		09/23/2021		3,070		(49)			(49)		3,021	3,021			
100216304	LAS VEGAS	NV		06/20/2025		1,475		(28)			(28)		1,447	1,447			
100229602	ESTERO	FL		08/15/2025		1,248		(57)			(57)		1,191	1,191			
100268969	NAPLES	FL		12/29/2025		1,214		(54)			(54)		1,160	1,160			
100065336	MISSION HILLS	CA		07/28/2021		2,810		(78)			(78)		2,732	2,732			
100185904	LOMA LINDA	CA		12/26/2024		1,205		(39)			(39)		1,166	1,166			
100211637	HOUSTON	TX		05/16/2025		1,418		(41)			(41)		1,377	1,377			
100253196	FLORENCE	OR		10/30/2025		13,394		(375)			(375)		13,019	13,019			
100186104	FULLERTON	CA		01/31/2025		1,365		(8)			(8)		1,357	1,357			
100189510	ELK GROVE	CA		01/15/2025		2,299		(7)			(7)		2,292	2,292			
100253338	SALT LAKE CITY	UT		10/30/2025		1,181		(23)			(23)		1,158	1,158			
100197529	GLOUCESTER	MA		02/26/2025		1,307		(34)			(34)		1,273	1,273			
100117922	LOS ANGELES	CA		07/20/2023		1,345		(25)			(25)		1,320	1,320			
100267340	LOS ANGELES	CA		12/24/2025		3,064		(127)			(127)		2,937	2,937			
100174202	LEAVENWORTH	WA		10/31/2024		1,997		(32)			(32)		1,965	1,965			
100087366	LAKE WORTH	FL		10/25/2022		1,898		74			74		1,972	1,972			
100198365	LYMAN	ME		02/28/2025		1,341		(29)			(29)		1,312	1,312			
100245540	SALT LAKE CITY	UT		10/06/2025		1,405		(37)			(37)		1,368	1,368			
100210589	KEY WEST	FL		05/15/2025		1,749		(45)			(45)		1,704	1,704			
100255890	FORT WORTH	TX		11/24/2025		1,390		(15)			(15)		1,375	1,375			
100159670	CORAL SPRINGS	FL		08/23/2024		911		(34)			(34)		877	877			
100273815	DAVENPORT	FL		01/23/2026		2,913		(61)			(61)		2,852	2,852			
100202678	FORT LAUDERDALE	FL		03/24/2025		1,328		(25)			(25)		1,303	1,303			
100195407	LILLIAN	AL		02/24/2025		1,316		(13)			(13)		1,303	1,303			
100189067	SEASIDE PARK	NJ		01/13/2025		1,317		(14)			(14)		1,303	1,303			
100193238	BIG BEAR LAKE	CA		02/10/2025		1,290		5			5		1,295	1,295			
100194295	MIAMI	FL		02/14/2025		1,116		(27)			(27)		1,089	1,089			
100226537	LANCASTER	CA		07/30/2025		5,891		(248)			(248)		5,643	5,643			
100244891	MYRTLE BEACH	SC		09/29/2025		1,202		(47)			(47)		1,155	1,155			
100185777	HOMOSASSA	FL		12/26/2024		1,055		(23)			(23)		1,032	1,032			
100200283	QUINCY	MA		03/07/2025		1,438		(16)			(16)		1,422	1,422			
100161504	BRIDGEPORT	CT		07/30/2024		1,301		(18)			(18)		1,283	1,283			
100100382	BRONX	NY		04/27/2023		3,715		442			442		4,157	4,157			
100140852	MIAMI	FL		03/06/2024		889		(52)			(52)		837	837			
100084714	LOS ANGELES	CA		08/02/2022		1,587		(24)			(24)		1,563	1,563			
100197538	JERSEY CITY	NJ		02/26/2025		904		(16)			(16)		888	888			
100191604	PHOENIX	AZ		01/31/2025		1,354		(20)			(20)		1,334	1,334			
100176121	CHARLESTON	SC		12/20/2024		1,294		(43)			(43)		1,251	1,251			

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100149598	MENIFEE	CA		04/26/2024		2,899		45			45		2,944	2,944			
100239733	SAINT HELENA	CA		09/29/2025		2,847		(111)			(111)		2,736	2,736			
100100963	ROCKWALL	TX		04/28/2023		2,317		179			179		2,496	2,496			
100186514	NAMPA	ID		12/30/2024		2,943		15			15		2,958	2,958			
100174704	HONOLULU	HI		10/31/2024		1,514		(64)			(64)		1,450	1,450			
100221973	PONTE VEDRA BEACH	FL		07/30/2025		2,581		(95)			(95)		2,486	2,486			
100173026	BLOOMFIELD	NJ		10/25/2024		1,108		(51)			(51)		1,057	1,057			
100235128	PANAMA CITY BEACH	FL		08/28/2025		1,162		(46)			(46)		1,116	1,116			
100205857	KISSIMMEE	FL		04/14/2025		1,489							1,489	1,489			
100245046	SYLMAR	CA		09/30/2025		1,064		(50)			(50)		1,014	1,014			
100133859	CANYON COUNTRY	CA		10/20/2023		1,157		(7)			(7)		1,150	1,150			
100191811	SANTA ANA	CA		01/31/2025		1,376		(11)			(11)		1,365	1,365			
100154958	LAVONIA	GA		07/19/2024		1,436		(51)			(51)		1,385	1,385			
100178314	SAN DIEGO	CA		11/19/2024		1,259		(58)			(58)		1,201	1,201			
100201947	HUNT VALLEY	MD		03/18/2025		1,239		(37)			(37)		1,202	1,202			
100120209	MAPLEWOOD	NJ		08/18/2023		1,315		(26)			(26)		1,289	1,289			
100142163	BUFORD	GA		02/29/2024		1,240		(16)			(16)		1,224	1,224			
100195433	MORGANTON	GA		02/24/2025		1,466		22			22		1,488	1,488			
100150580	NORTH MYRTLE BEACH	SC		05/03/2024		5,573		(126)			(126)		5,447	5,447			
100227001	SANIBEL	FL		07/30/2025		1,267		(46)			(46)		1,221	1,221			
100194336	BROKEN BOW	OK		02/14/2025		1,299		(27)			(27)		1,272	1,272			
100202969	WESTERLY	RI		03/24/2025		5,980		(91)			(91)		5,889	5,889			
100088173	TUCSON	AZ		10/25/2022		1,459		(20)			(20)		1,439	1,439			
100165775	LAKEWOOD	NJ		08/29/2024		1,121		(82)			(82)		1,039	1,039			
100268786	AUDUBON	MN		12/29/2025		1,242		(33)			(33)		1,209	1,209			
100074477	MISSION VIEJO	CA		12/14/2021		491		(18)			(18)		473	473			
100138201	AUBURN	WA		12/14/2023		2,988		(94)			(94)		2,894	2,894			
100203560	MORRISTOWN	NJ		03/26/2025		429,314		(7,754)			(7,754)		421,560	421,560			
100272534	EDEN	UT		01/08/2026		1,414		(36)			(36)		1,378	1,378			
100119700	NEWARK	NJ		08/08/2023		1,331		(25)			(25)		1,306	1,306			
100243404	MASHPEE	MA		09/26/2025		2,189		(41)			(41)		2,148	2,148			
100214240	HACIENDA HEIGHTS	CA		05/30/2025		1,377		(16)			(16)		1,361	1,361			
100101193	BRONX	NY		04/28/2023		1,869		178			178		2,047	2,047			
100239719	ALBUQUERQUE	NM		09/29/2025		3,178		(65)			(65)		3,113	3,113			
100182006	RENO	NV		12/12/2024		1,610		61			61		1,671	1,671			
100185920	MIAMI	FL		12/26/2024		1,460		3			3		1,463	1,463			
100173782	REUNION	FL		10/30/2024		1,258		(49)			(49)		1,209	1,209			
100215519	WATSONVILLE	CA		06/12/2025		1,278		(41)			(41)		1,237	1,237			
100236204	GARDEN VALLEY	CA		09/10/2025		1,091		(19)			(19)		1,072	1,072			
100269137	ATLANTA	GA		12/30/2025		3,092		(113)			(113)		2,979	2,979			
100148494	PC BEACH	FL		04/12/2024		1,463		(27)			(27)		1,436	1,436			
100176605	HAYWARD	CA		11/15/2024		1,327		(38)			(38)		1,289	1,289			
100181438	PACOIMA	CA		01/09/2025		1,406		(33)			(33)		1,373	1,373			
100207871	NEW BRAUNFELS	TX		04/29/2025		909		(49)			(49)		860	860			
100216257	EBONY	VA		06/20/2025		1,431		(46)			(46)		1,385	1,385			
100119983	BLUE RIDGE	GA		08/11/2023		1,599		8			8		1,607	1,607			
100247121	CARMICHAEL	CA		10/23/2025		1,223		(49)			(49)		1,174	1,174			
100081881	LAKESIDE	CA		03/31/2022		2,563		(20)			(20)		2,543	2,543			
100137216	MISSOURI CITY	TX		11/28/2023		812		(33)			(33)		779	779			
100273762	SAN TAN VALLEY	AZ		01/23/2026		2,795		(56)			(56)		2,739	2,739			
100206288	FOUNTAIN HILLS	AZ		04/17/2025		1,257		(19)			(19)		1,238	1,238			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273826	PETALUMA	CA		01/23/2026		1,322		(46)			(46)		1,276	1,276			
100254060	KEYPORT	NJ		10/30/2025		1,304		(28)			(28)		1,276	1,276			
100254494	CHICAGO	IL		11/07/2025		2,772		(32)			(32)		2,740	2,740			
100173784	ANTIOCH	CA		10/30/2024		1,244		(55)			(55)		1,189	1,189			
100173819	KELLER	TX		10/31/2024		1,246		(57)			(57)		1,189	1,189			
100083076	BUENA PARK	CA		05/26/2022		3,374		269			269		3,643	3,643			
100110413	PHOENIX	AZ		06/30/2023		3,813		11			11		3,824	3,824			
100152968	SOUTH GATE	CA		06/27/2024		723		(39)			(39)		684	684			
100215820	LAKEWOOD	NJ		06/12/2025		1,423		(17)			(17)		1,406	1,406			
100161350	MANTECA	CA		07/25/2024		1,891		(9)			(9)		1,882	1,882			
100220073	HENDERSON	NV		07/30/2025		2,884		(86)			(86)		2,798	2,798			
100219314	OAK PARK	IL		06/30/2025		1,294		(26)			(26)		1,268	1,268			
100218994	PEARBLOSSOM	CA		06/27/2025		1,095		(42)			(42)		1,053	1,053			
100109819	NEWARK	NJ		06/22/2023		1,359		(33)			(33)		1,326	1,326			
100186314	QUINCY	MA		12/30/2024		1,372		(22)			(22)		1,350	1,350			
100265475	ELK GROVE	CA		12/19/2025		795		(51)			(51)		744	744			
100261185	REDMOND	WA		12/05/2025		1,504		(31)			(31)		1,473	1,473			
100174207	SANTA ROSA BEACH	FL		10/31/2024		1,107		(24)			(24)		1,083	1,083			
100194254	ACTON	ME		02/14/2025		1,392		(27)			(27)		1,365	1,365			
100253907	SARATOGA SPRINGS	NY		10/30/2025		1,205		(68)			(68)		1,137	1,137			
100133071	GARFIELD	NJ		11/29/2023		1,198		(5)			(5)		1,193	1,193			
100194747	SEVERNA PARK	MD		02/21/2025		1,213		(22)			(22)		1,191	1,191			
100267171	LYNN	MA		12/23/2025		1,207		(42)			(42)		1,165	1,165			
100120459	DEARBORN	MI		08/18/2023		1,555		(77)			(77)		1,478	1,478			
100173015	BONNEAU	SC		10/25/2024		1,186		(17)			(17)		1,169	1,169			
100175121	WHITTIER	CA		11/05/2024		1,432		(51)			(51)		1,381	1,381			
100215595	PORT SAINT LUCIE	FL		06/12/2025		1,151		(29)			(29)		1,122	1,122			
100148303	INDIALANTIC	FL		04/12/2024		1,293		(23)			(23)		1,270	1,270			
100174052	TOMS RIVER	NJ		10/31/2024		1,227		(57)			(57)		1,170	1,170			
100156774	SOUTH PASADENA	CA		06/26/2024		1,190		(67)			(67)		1,123	1,123			
100083836	SAINT AUGUSTINE	FL		07/12/2022		1,476		(22)			(22)		1,454	1,454			
100238505	TACOMA	WA		09/19/2025		2,231		(73)			(73)		2,158	2,158			
100267164	TEMPLE CITY	CA		12/23/2025		1,308		(41)			(41)		1,267	1,267			
100175134	BELL GARDENS	CA		11/05/2024		1,431		(50)			(50)		1,381	1,381			
100173340	WASHINGTON	UT		10/30/2024		1,361		(34)			(34)		1,327	1,327			
100267306	MIAMI	FL		12/24/2025		1,275		(60)			(60)		1,215	1,215			
100147741	CLIFTON	NJ		04/08/2024		1,314		(15)			(15)		1,299	1,299			
100249155	MONTCLAIR	NJ		10/30/2025		2,989		(136)			(136)		2,853	2,853			
100211940	SAINT HELENA ISLAND	SC		05/19/2025		983		(16)			(16)		967	967			
100234955	LAS VEGAS	NV		08/28/2025		2,068		3			3		2,071	2,071			
100149311	MIAMI	FL		04/24/2024		3,763		(6)			(6)		3,757	3,757			
100272168	ESTES PARK	CO		01/08/2026		1,386		(39)			(39)		1,347	1,347			
100267015	PITTSBURGH	PA		12/23/2025		1,381		(34)			(34)		1,347	1,347			
100167024	BUCKEYE	AZ		09/13/2024		5,053		(197)			(197)		4,856	4,856			
100211727	OSSINING	NY		05/19/2025		2,476		(13)			(13)		2,463	2,463			
100159578	EDMONDS	WA		07/15/2024		1,183		(78)			(78)		1,105	1,105			
100149853	ATLANTA	GA		04/29/2024		1,059		3			3		1,062	1,062			
100160209	WASHINGTON	UT		07/18/2024		1,606		38			38		1,644	1,644			
100212099	ORANGEVALE	CA		05/22/2025		1,335		(9)			(9)		1,326	1,326			
100254725	LOS ANGELES	CA		11/14/2025		1,445		(33)			(33)		1,412	1,412			
100190838	RIVER RIDGE	LA		01/27/2025		1,363		(6)			(6)		1,357	1,357			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234834	ORONDO	WA		08/28/2025		1,177		(33)			(33)		1,144	1,144			
100255540	BRENTWOOD	CA		11/24/2025		1,473		(27)			(27)		1,446	1,446			
100255562	SOUTH LAKE TAHOE	CA		11/24/2025		1,480		(34)			(34)		1,446	1,446			
100254207	COLUMBIA	SC		11/06/2025		1,214		(42)			(42)		1,172	1,172			
100277455	WASHINGTON	UT		02/13/2026		1,355		(34)			(34)		1,321	1,321			
100126281	IRVINGTON	NJ		08/30/2023		1,317		(61)			(61)		1,256	1,256			
100167875	HYDE PARK	MA		09/20/2024		1,318		(14)			(14)		1,304	1,304			
100160998	HUDDLESTON	VA		07/24/2024		1,153		(22)			(22)		1,131	1,131			
100272322	PALM DESERT	CA		01/08/2026		5,130		(118)			(118)		5,012	5,012			
100120087	KISSIMMEE	FL		08/11/2023		1,380		(19)			(19)		1,361	1,361			
100110382	AZUSA	CA		06/30/2023		1,498		(8)			(8)		1,490	1,490			
100216643	SAN ANTONIO	TX		06/23/2025		1,197		(29)			(29)		1,168	1,168			
100119246	GALVESTON	TX		07/31/2023		1,401		(17)			(17)		1,384	1,384			
100190802	PALM DESERT	CA		01/27/2025		1,407		(18)			(18)		1,389	1,389			
100132085	ANGEL FIRE	NM		10/13/2023		1,411		6			6		1,417	1,417			
100189025	FONTANA	CA		01/09/2025		38		2			2		40	40			
100178468	MCKINNEY	TX		11/21/2024		1,332		(37)			(37)		1,295	1,295			
100081786	SANTA FE	NM		04/12/2022		2,520		49			49		2,569	2,569			
100211912	BONITA SPRINGS	FL		05/19/2025		1,210		(34)			(34)		1,176	1,176			
100254908	SEATTLE	WA		11/17/2025		1,315		(52)			(52)		1,263	1,263			
100182313	FALLS CHURCH	VA		12/12/2024		1,476		5			5		1,481	1,481			
100238743	GATLINBURG	TN		09/22/2025		1,747		(20)			(20)		1,727	1,727			
100215443	LAKE ELSINORE	CA		06/12/2025		1,239		(37)			(37)		1,202	1,202			
100201756	MIDDLE VILLAGE	NY		03/18/2025		1,261		(43)			(43)		1,218	1,218			
100229757	S YARMOUTH	MA		08/18/2025		1,137		(40)			(40)		1,097	1,097			
100180280	BEAVERTON	OR		11/25/2024		3,683		(50)			(50)		3,633	3,633			
100235308	SAN DIEGO	CA		08/29/2025		1,216		(36)			(36)		1,180	1,180			
100213897	MC GAHEYSVILLE	VA		05/29/2025		1,268		(34)			(34)		1,234	1,234			
100167814	TOMS RIVER	NJ		09/19/2024		857		(11)			(11)		846	846			
100110398	LOS ANGELES	CA		06/30/2023		1,749		10			10		1,759	1,759			
100080874	CLOVIS	CA		03/10/2022		3,146		(139)			(139)		3,007	3,007			
100234769	SWANTON	MD		08/28/2025		3,796		(100)			(100)		3,696	3,696			
100220381	ELLENWOOD	GA		07/14/2025		939		(3)			(3)		936	936			
100189242	FALLBROOK	CA		01/13/2025		1,365		(24)			(24)		1,341	1,341			
100189797	HARSHAW	WI		01/21/2025		1,699		51			51		1,750	1,750			
100071883	SAN DIMAS	CA		11/05/2021		4,887		(47)			(47)		4,840	4,840			
100165623	HENDERSON	NV		10/04/2024		878		(21)			(21)		857	857			
100129272	PORTLAND	OR		09/25/2023		866		(6)			(6)		860	860			
100087238	NEW MILFORD	NJ		10/25/2022		1,909		252			252		2,161	2,161			
100151447	HONOLULU	HI		05/10/2024		1,271		(21)			(21)		1,250	1,250			
100090749	HIALEAH	FL		01/09/2023		1,185		(28)			(28)		1,157	1,157			
100152984	CHELSEA	AL		06/27/2024		1,212		(28)			(28)		1,184	1,184			
100185358	SPRING CITY	TN		12/20/2024		1,445		8			8		1,453	1,453			
100166059	SOMERVILLE	MA		09/09/2024		1,393		(26)			(26)		1,367	1,367			
100272067	FORT WORTH	TX		01/08/2026		1,291		(35)			(35)		1,256	1,256			
100284048	SANTA ROSA	CA		03/24/2026		929		(25)			(25)		904	904			
100272786	HIALEAH	FL		01/13/2026		1,219		(22)			(22)		1,197	1,197			
100164882	MENIFEE	CA		08/26/2024		1,143		(26)			(26)		1,117	1,117			
100159985	COLEMAN	FL		08/16/2024		1,251		(39)			(39)		1,212	1,212			
100228878	OCEAN CITY	NJ		08/12/2025		2,328		(29)			(29)		2,299	2,299			
100177143	SWARTZ CREEK	MI		01/16/2025		1,395		(68)			(68)		1,327	1,327			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234865	TAOS	NM		08/28/2025		1,282		(14)			(14)		1,268	1,268			
100165857	PORT SAINT LUCIE	FL		08/29/2024		1,054		(67)			(67)		987	987			
100157392	CARDIFF BY THE SEA	CA		02/20/2025		1,206		6			6		1,212	1,212			
100075973	LAS VEGAS	NV		01/07/2022		3,452		(125)			(125)		3,327	3,327			
100200704	APPLE VALLEY	CA		03/11/2025		1,498							1,498	1,498			
100143440	VENTURA	CA		02/16/2024		1,713		(32)			(32)		1,681	1,681			
100157681	MIAMI	FL		06/28/2024		1,232		(66)			(66)		1,166	1,166			
100277476	ROAMING SHORES	OH		02/13/2026		6,805		(84)			(84)		6,721	6,721			
100171732	MENIFEE	CA		10/17/2024		1,458		(29)			(29)		1,429	1,429			
100155954	FOREST HILL	TX		06/17/2024		7,247		21			21		7,268	7,268			
100168532	SIMI VALLEY	CA		09/25/2024		1,454		(25)			(25)		1,429	1,429			
100060107	LONG BEACH	CA		06/25/2021		2,932		(43)			(43)		2,889	2,889			
100200333	LAKE ALMANOR	CA		03/10/2025		1,210		(39)			(39)		1,171	1,171			
100115023	BAYONNE	NJ		07/14/2023		2,467		16			16		2,483	2,483			
100191239	WINCHESTER	CA		01/29/2025		2,987		(89)			(89)		2,898	2,898			
100108098	SUN PRAIRIE	WI		05/24/2023		1,973		(9)			(9)		1,964	1,964			
100245096	CARVER	MN		10/03/2025		4,315		(146)			(146)		4,169	4,169			
100266966	SAINT PETERSBURG	FL		12/23/2025		1,411		(32)			(32)		1,379	1,379			
100284047	RIVERSIDE	CA		03/24/2026		949		(23)			(23)		926	926			
100229182	PANAMA CITY	FL		08/13/2025		1,206		(40)			(40)		1,166	1,166			
100246487	SAN ANTONIO	TX		10/10/2025		1,346		(17)			(17)		1,329	1,329			
100060074	SAN BERNARDINO	CA		06/25/2021		2,885		(100)			(100)		2,785	2,785			
100179926	KUNA	ID		11/25/2024		1,571		46			46		1,617	1,617			
100143096	MIAMI	FL		02/16/2024		1,406		(8)			(8)		1,398	1,398			
100235436	APEX	NC		08/29/2025		1,146		(52)			(52)		1,094	1,094			
100212961	SOMIS	CA		05/29/2025		2,870		(141)			(141)		2,729	2,729			
100207293	MIAMI GARDENS	FL		04/28/2025		1,484		(34)			(34)		1,450	1,450			
100163152	SAN BERNARDINO	CA		08/13/2024		1,152		(24)			(24)		1,128	1,128			
100118849	ORLANDO	FL		08/30/2023		1,200		(38)			(38)		1,162	1,162			
100195595	ROSLINDALE	MA		02/24/2025		1,276		(48)			(48)		1,228	1,228			
100236763	FORT MOHAVE	AZ		09/11/2025		1,289		(11)			(11)		1,278	1,278			
100245230	NAPLES	FL		10/06/2025		1,330		(52)			(52)		1,278	1,278			
100229112	DAYTONA BEACH SHORES	FL		08/14/2025		54,984		(1,323)			(1,323)		53,661	53,661			
100173237	PAGOSA SPRINGS	CO		10/30/2024		1,357		(34)			(34)		1,323	1,323			
100229125	PELICAN RAPIDS	MN		08/14/2025		772		(16)			(16)		756	756			
100177067	ANDOVER	MA		01/16/2025		1,423		(18)			(18)		1,405	1,405			
100139583	TRACY	CA		12/28/2023		988		(1)			(1)		987	987			
100202703	RIALTO	CA		03/24/2025		1,303		(37)			(37)		1,266	1,266			
100060101	LOS ANGELES	CA		06/25/2021		3,000		(83)			(83)		2,917	2,917			
100229114	BRADENTON	FL		08/14/2025		1,200		(34)			(34)		1,166	1,166			
100168226	EL CAJON	CA		09/20/2024		1,334		(27)			(27)		1,307	1,307			
100191037	LUTZ	FL		01/29/2025		1,496		7			7		1,503	1,503			
100180262	ONTARIO	CA		11/25/2024		1,481		14			14		1,495	1,495			
100179512	WILDOMAR	CA		11/21/2024		514		(7)	1		(8)		506	506			
100248957	LAVALLETTE	NJ		10/29/2025		1,376		(39)			(39)		1,337	1,337			
100177083	SANTA ROSA VALLEY	CA		01/16/2025		4,901		(107)			(107)		4,794	4,794			
100177577	FLUSHING	NY		01/16/2025		1,359		(61)			(61)		1,298	1,298			
100129606	FOLSOM	CA		09/29/2023		1,598		17			17		1,615	1,615			
100141952	SAN BERNARDINO	CA		02/29/2024		1,137		(28)			(28)		1,109	1,109			
100149991	BOYNTON BEACH	FL		06/07/2024		1,267		(19)			(19)		1,248	1,248			
100188406	NASHVILLE	TN		01/08/2025		3,944		(93)			(93)		3,851	3,851			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127690	EVERETT	WA		09/08/2023		2,921		(59)			(59)		2,862	2,862			
100226677	SAN BERNARDINO	CA		07/30/2025		1,252		(29)			(29)		1,223	1,223			
100162924	SOUTH LAKE TAHOE	CA		08/12/2024		1,389		(8)			(8)		1,381	1,381			
100078655	ELK GROVE	CA		02/02/2022		2,744		(20)			(20)		2,724	2,724			
100078680	BURLINGAME	CA		02/02/2022		2,857		32			32		2,889	2,889			
100200376	WARSAW	VA		03/10/2025		865		(22)			(22)		843	843			
100143292	LAWRENCE	MA		02/16/2024		1,406							1,406	1,406			
100120985	LAKE HAVASU CITY	AZ		08/30/2023		1,345		16			16		1,361	1,361			
100174145	NAPLES	FL		10/31/2024		1,222		(21)			(21)		1,201	1,201			
100177145	RANDOLPH	NJ		01/16/2025		813		(23)			(23)		790	790			
100119964	COMPTON	CA		08/11/2023		1,354		(23)			(23)		1,331	1,331			
100157836	KYLE	TX		08/01/2024		598		(23)			(23)		575	575			
100277561	EDMONDS	WA		02/13/2026		1,413		(42)			(42)		1,371	1,371			
100219030	SAN BERNARDINO	CA		06/27/2025		1,776		(35)			(35)		1,741	1,741			
100276962	SEVIERVILLE	TN		01/30/2026		1,356		(39)			(39)		1,317	1,317			
100078737	GILBERT	AZ		02/25/2022		2,471		(59)			(59)		2,412	2,412			
100162478	GARLAND	TX		08/07/2024		12,242		(460)			(460)		11,782	11,782			
100109294	LAWRENCE	MA		06/12/2023		1,503		(18)			(18)		1,485	1,485			
100156788	SANTA BARBARA	CA		06/26/2024		907		(4)			(4)		903	903			
100210397	PROVIDENCE	RI		05/12/2025		1,235		(34)			(34)		1,201	1,201			
100272770	SUWANEE	GA		01/13/2026		1,288		(34)			(34)		1,254	1,254			
100177283	ORANGE BEACH	AL		01/16/2025		1,348		(42)			(42)		1,306	1,306			
100185976	HIALEAH	FL		12/26/2024		1,135		(39)			(39)		1,096	1,096			
100144541	SUNLAND	CA		04/26/2024		1,301		(45)			(45)		1,256	1,256			
100182132	OAK ISLAND	NC		12/12/2024		1,624		(27)			(27)		1,597	1,597			
100218758	CENTERVILLE	MA		06/27/2025		1,380		(3)			(3)		1,377	1,377			
100201545	LAKE WORTH	FL		03/13/2025		1,968		(24)			(24)		1,944	1,944			
100210076	CHANDLER	AZ		05/07/2025		1,198		(17)			(17)		1,181	1,181			
100079298	STONEHAM	MA		02/28/2022		2,562		(69)			(69)		2,493	2,493			
100253201	KITTERY	ME		10/30/2025		2,022		(67)			(67)		1,955	1,955			
100172858	HUNTINGTON PARK	CA		10/25/2024		1,171		(51)			(51)		1,120	1,120			
100139178	CYPRESS	TX		12/28/2023		1,046		(21)			(21)		1,025	1,025			
100115710	LAKE HAVASU CITY	AZ		07/20/2023		1,392		(33)			(33)		1,359	1,359			
100245867	SAN ANTONIO	TX		10/24/2025		1,263		(15)			(15)		1,248	1,248			
100176791	LAKE ELSINORE	CA		11/15/2024		1,269		(66)			(66)		1,203	1,203			
100219092	NAGS HEAD	NC		06/27/2025		1,188		(36)			(36)		1,152	1,152			
100246674	KIAWAH ISLAND	SC		10/15/2025		5,447		(128)			(128)		5,319	5,319			
100254325	NEWPORT BEACH	CA		11/07/2025		1,306		(59)			(59)		1,247	1,247			
100220378	MCGREGOR	MN		07/14/2025		1,456		(13)			(13)		1,443	1,443			
100177354	BEAUMONT	CA		01/16/2025		1,144		(53)			(53)		1,091	1,091			
100100526	MOORPARK	CA		04/27/2023		2,986		(65)			(65)		2,921	2,921			
100283776	CRANSTON	RI		03/13/2026		823		(15)			(15)		808	808			
100120929	BIG BEAR CITY	CA		08/30/2023		1,345		25			25		1,370	1,370			
100160022	GALVESTON	TX		07/17/2024		1,200		(12)			(12)		1,188	1,188			
100143745	PLANTATION	FL		04/05/2024		3,093		(23)			(23)		3,070	3,070			
100169929	GLEN RIDGE	FL		11/08/2024		1,355		(12)			(12)		1,343	1,343			
100201042	UNION CITY	NJ		03/12/2025		1,343		(21)			(21)		1,322	1,322			
100127993	SILVER SPRING	MD		09/08/2023		1,672		69			69		1,741	1,741			
100228668	SEATTLE	WA		08/11/2025		1,274		(31)			(31)		1,243	1,243			
100273972	ARVADA	CO		01/26/2026		1,302		(41)			(41)		1,261	1,261			
100164728	SANTA MARIA	CA		08/23/2024		868		(17)			(17)		851	851			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273197	PIERCEFIELD	NY		01/15/2026		5,070		(134)			(134)		4,936	4,936			
100115310	MILTON	WA		07/17/2023		103,880		(3,880)			(3,880)		100,000	100,000			
100207217	COVINA AREA	CA		04/28/2025		1,241		(32)			(32)		1,209	1,209			
100238373	STAFFORD	VA		09/19/2025		1,038		(49)			(49)		989	989			
100158846	SOUTHPORT	NC		07/12/2024		1,473		(12)			(12)		1,461	1,461			
100219854	EMERYVILLE	CA		07/08/2025		1,380		(20)			(20)		1,360	1,360			
100178496	HATFIELD	PA		11/21/2024		1,034		(42)			(42)		992	992			
100253917	HOUSTON	TX		10/30/2025		2,076		(105)			(105)		1,971	1,971			
100088347	OCOEE	FL		01/06/2023		624		(28)			(28)		596	596			
100087262	PARK CITY	UT		10/25/2022		40,508		2,519			2,519		43,027	43,027			
100154332	MYRTLE BEACH	SC		06/07/2024		1,066							1,066	1,066			
100078748	SACRAMENTO	CA		02/25/2022		2,000		(108)			(108)		1,892	1,892			
100155977	WHITESTONE	NY		06/18/2024		1,313		(17)			(17)		1,296	1,296			
100244717	KING OF PRUSSIA	PA		09/29/2025		1,304		(41)			(41)		1,263	1,263			
100176193	LOS ANGELES	CA		12/20/2024		1,387		(22)			(22)		1,365	1,365			
100188361	ONTARIO	CA		01/08/2025		1,392		(27)			(27)		1,365	1,365			
100190195	MAPLE VALLEY	WA		01/21/2025		976		(46)			(46)		930	930			
100162307	TEMECULA	CA		08/05/2024		3,525		(53)			(53)		3,472	3,472			
100102148	COMPTON	CA		04/14/2023		1,605		(17)			(17)		1,588	1,588			
100214393	PALM SPRINGS	CA		06/02/2025		1,321		(21)			(21)		1,300	1,300			
100206633	ATLANTA	GA		04/24/2025		1,307		(7)			(7)		1,300	1,300			
100188886	SAN DIEGO	CA		01/09/2025		1,539		(71)			(71)		1,468	1,468			
100273154	FAYETTEVILLE	AR		01/15/2026		1,372		(23)			(23)		1,349	1,349			
100168559	PORT ORCHARD	WA		09/25/2024		1,502		(20)			(20)		1,482	1,482			
100088293	PALM COAST	FL		10/24/2022		1,477		(14)			(14)		1,463	1,463			
100149422	ESTILL SPRINGS	TN		04/24/2024		1,332		(40)			(40)		1,292	1,292			
100138147	PORT WASHINGTON	NY		12/14/2023		1,190		(13)			(13)		1,177	1,177			
100142517	ANAHEIM	CA		02/08/2024		1,367		(26)			(26)		1,341	1,341			
100221669	TRUCKEE	CA		07/23/2025		1,335		(6)			(6)		1,329	1,329			
100194508	EVERETT	WA		02/14/2025		1,170		(43)			(43)		1,127	1,127			
100177578	JUPITER	FL		01/16/2025		1,402		27			27		1,429	1,429			
100157994	ENCINITAS	CA		07/09/2024		1,425		4			4		1,429	1,429			
100244550	EVERETT	WA		09/29/2025		1,344		(28)			(28)		1,316	1,316			
100140823	WEST HEMPSTEAD	NY		03/06/2024		1,310		(38)			(38)		1,272	1,272			
100212639	JACKSON	NJ		05/29/2025		1,153		(19)			(19)		1,134	1,134			
100216190	CENTENNIAL	CO		06/20/2025		1,332		(13)			(13)		1,319	1,319			
100189660	HOSCHTON	GA		01/17/2025		840		(26)			(26)		814	814			
100148437	NASHVILLE	TN		04/12/2024		1,300		(26)			(26)		1,274	1,274			
100148439	NASHVILLE	TN		04/12/2024		1,300		(26)			(26)		1,274	1,274			
100204521	CLARK	NJ		04/04/2025		3,039		(45)			(45)		2,994	2,994			
100117470	LOCUST GROVE	GA		07/20/2023		1,357		185			185		1,542	1,542			
100201465	OAK LAWN	IL		03/12/2025		1,405		(47)			(47)		1,358	1,358			
100159310	WILMINGTON	DE		07/15/2024		1,353		(28)			(28)		1,325	1,325			
100099708	LATHROP	CA		02/28/2023		1,410		8			8		1,418	1,418			
100201217	NEWARK	NJ		03/12/2025		1,132		(36)			(36)		1,096	1,096			
100086003	PUERTO VALLARTA	MEX		08/19/2022		2,175							2,175	2,175			
100140173	WOODLAND	CA		01/09/2024		1,628		58			58		1,686	1,686			
100247202	MC HENRY	MD		10/23/2025		2,648		(83)			(83)		2,565	2,565			
100186227	NEW YORK	NY		12/27/2024		1,271		(38)			(38)		1,233	1,233			
100180709	CAPE CORAL	FL		11/26/2024		998		(15)			(15)		983	983			
100209396	SPRING HILL	FL		04/29/2025		1,323		(38)			(38)		1,285	1,285			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176867	MARATHON	FL		11/15/2024		1,361		(42)			(42)		1,319	1,319			
100135288	GATLINBURG	TN		11/13/2023		1,181		4			4		1,185	1,185			
100087315	LAS VEGAS	NV		10/25/2022		3,577		317			317		3,894	3,894			
100079927	PALM BEACH GARDENS	FL		04/25/2022		2,654		43			43		2,697	2,697			
100237984	BELLEVILLE	NJ		10/10/2025		1,345		(47)			(47)		1,298	1,298			
100130265	ATLANTA	GA		09/28/2023		1,200		(77)			(77)		1,123	1,123			
100228157	HOBOKEN	NJ		08/11/2025		1,684		(65)			(65)		1,619	1,619			
100088855	PEORIA	AZ		11/15/2022		1,532		12			12		1,544	1,544			
100154956	DUNEDIN	FL		07/19/2024		1,350		(70)			(70)		1,280	1,280			
100244796	TEMECULA	CA		09/29/2025		1,358		13			13		1,371	1,371			
100103681	LOS ANGELES	CA		05/08/2023		1,365		1			1		1,366	1,366			
100255083	MIAMI	FL		11/19/2025		7,678		(179)			(179)		7,499	7,499			
100216258	PORT ST. LUCIE	FL		06/20/2025		1,450		(13)			(13)		1,437	1,437			
100186289	EUGENE	OR		12/27/2024		1,079		(47)			(47)		1,032	1,032			
100273337	ELK GROVE	CA		01/20/2026		1,370		(49)			(49)		1,321	1,321			
100255418	MARYSVILLE	WA		11/24/2025		1,206		(57)			(57)		1,149	1,149			
100212590	LOS ANGELES	CA		05/29/2025		1,191		(22)			(22)		1,169	1,169			
100194115	JURUPA VALLEY	CA		02/14/2025		1,222		(19)			(19)		1,203	1,203			
100129625	DEER PARK	WA		09/29/2023		1,432		(17)			(17)		1,415	1,415			
100214321	FONTANA	CA		06/02/2025		1,514		121			121		1,635	1,635			
100214971	BALDWIN PARK	CA		06/11/2025		1,358		(64)			(64)		1,294	1,294			
100163324	STOCKTON	CA		08/13/2024		1,370		(56)			(56)		1,314	1,314			
100211474	ATLANTA	GA		05/16/2025		94,409		2,591			2,591		97,000	97,000			
100283715	SAN JACINTO	CA		03/13/2026		1,228		(16)			(16)		1,212	1,212			
100254129	BROOMFIELD	CO		12/12/2025		1,207		(57)			(57)		1,150	1,150			
100171474	BELLINGHAM	WA		10/16/2024		1,682		(37)			(37)		1,645	1,645			
100272933	CAROLINA BEACH	NC		01/15/2026		1,327		(14)			(14)		1,313	1,313			
100158843	NAPLES	FL		07/12/2024		1,309		(16)			(16)		1,293	1,293			
100087035	RIVIERA BEACH	FL		11/04/2022		1,502		(45)			(45)		1,457	1,457			
100164707	POWAY	CA		08/23/2024		2,742		(65)			(65)		2,677	2,677			
100235733	OLYMPIA	WA		09/22/2025		1,300		(47)			(47)		1,253	1,253			
100210430	RIVERSIDE	CA		05/12/2025		2,476		20			20		2,496	2,496			
100140633	BROOKLYN	NY		01/19/2024		1,347		(37)			(37)		1,310	1,310			
100202134	SAN BERNARDINO	CA		03/18/2025		1,254		(23)			(23)		1,231	1,231			
100219409	SILT	CO		07/07/2025		4,833		(81)			(81)		4,752	4,752			
100136080	SAN DIEGO	CA		12/18/2023		835		(11)			(11)		824	824			
100221395	LOS ANGELES	CA		07/22/2025		1,162		(39)			(39)		1,123	1,123			
100081386	SEVIERVILLE	TN		03/18/2022		2,556		4			4		2,560	2,560			
100152198	NORTH MYRTLE BEACH	SC		05/17/2024		1,329		(18)			(18)		1,311	1,311			
100181487	HINSDALE	IL		01/09/2025		2,025		(46)			(46)		1,979	1,979			
100208594	HAILEY	ID		04/29/2025		3,213		(38)			(38)		3,175	3,175			
100127999	LEBANON	TN		09/08/2023		1,660		64			64		1,724	1,724			
100247253	CRYSTAL BEACH	TX		10/23/2025		1,271		(25)			(25)		1,246	1,246			
100255522	LAS VEGAS	NV		11/24/2025		1,429		(46)			(46)		1,383	1,383			
100204279	FOUNTAIN VALLEY	CA		03/31/2025		2,770		(72)			(72)		2,698	2,698			
100149315	CHARLESTON	SC		04/24/2024		1,668		6			6		1,674	1,674			
100108415	WASHINGTON	DC		05/25/2023		1,510		(96)			(96)		1,414	1,414			
100137424	UNION	NJ		01/11/2024		682		12			12		694	694			
100210166	HAYESVILLE	NC		05/07/2025		1,290		(29)			(29)		1,261	1,261			
100235152	WEST BABYLON	NY		08/28/2025		1,096		(52)			(52)		1,044	1,044			
100091058	MONTEBELLO	CA		01/31/2023		1,352		(41)			(41)		1,311	1,311			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138250	WESTMINSTER	CA		12/15/2023		1,512		(7)			(7)		1,505	1,505			
100192452	HOUSTON	TX		02/07/2025		537		(23)			(23)		514	514			
100195300	ENGLEWOOD	CO		02/24/2025		1,304		(23)			(23)		1,281	1,281			
100211913	BONITA SPRINGS	FL		05/19/2025		1,176		(36)			(36)		1,140	1,140			
100244574	CONNELLY SPRINGS	NC		09/29/2025		1,288		(47)			(47)		1,241	1,241			
100173850	REHOBOTH BEACH	DE		10/31/2024		11,519		(248)			(248)		11,271	11,271			
100243189	NEW HOPE	PA		09/26/2025		1,517		(67)			(67)		1,450	1,450			
100206618	DOWNEY	CA		04/23/2025		1,438		32			32		1,470	1,470			
100132662	CEDAR PARK	TX		11/03/2023		1,218		(17)			(17)		1,201	1,201			
100234732	DAYTONA BEACH	FL		08/28/2025		1,145		(48)			(48)		1,097	1,097			
100172244	LATHROP	CA		10/21/2024		1,711		2			2		1,713	1,713			
100079437	KIHEI	HI		03/17/2022		2,457		(57)			(57)		2,400	2,400			
100221389	CORONA	CA		07/22/2025		1,358		(27)			(27)		1,331	1,331			
100084785	MARYSVILLE	WA		08/02/2022		992		(3)			(3)		989	989			
100133896	SANTA ROSA	CA		11/29/2023		1,115		(3)			(3)		1,112	1,112			
100157182	SARASOTA	FL		02/20/2025		1,097		(27)			(27)		1,070	1,070			
100138301	COLORADO SPRINGS	CO		12/18/2023		1,313		(17)			(17)		1,296	1,296			
100206540	VANCOUVER	WA		04/22/2025		1,725		(23)			(23)		1,702	1,702			
100193531	JAMESTOWN	NY		02/10/2025		1,176		(30)			(30)		1,146	1,146			
100229773	LOGAN	OH		08/18/2025		1,217		(37)			(37)		1,180	1,180			
100283213	PALM BEACH GARDENS	FL		03/09/2026		1,310		(39)			(39)		1,271	1,271			
100236256	SANTA MARIA	CA		09/10/2025		1,243		(36)			(36)		1,207	1,207			
100129689	DENVER	CO		09/29/2023		1,245		(14)			(14)		1,231	1,231			
100115544	GEORGETOWN	TX		07/19/2023		1,191		(26)			(26)		1,165	1,165			
100253314	MIAMI	FL		10/30/2025		3,011		(80)			(80)		2,931	2,931			
100160534	GAITHERSBURG	MD		07/19/2024		1,133		(37)			(37)		1,096	1,096			
100144252	SCOTTSDALE	AZ		03/08/2024		1,456		(2)			(2)		1,454	1,454			
100244919	MANVILLE	NJ		09/29/2025		1,291		(38)			(38)		1,253	1,253			
100118810	HOLMES BEACH	FL		08/30/2023		1,007		(21)			(21)		986	986			
100146599	SAINT ALBANS	NY		03/20/2024		1,247		(44)			(44)		1,203	1,203			
100148481	WEST CAPE MAY	NJ		04/12/2024		1,531		(12)			(12)		1,519	1,519			
100246463	HILLSBORO	OR		10/10/2025		1,489		(6)			(6)		1,483	1,483			
100126280	IRVINGTON	NJ		08/30/2023		1,307		(61)			(61)		1,246	1,246			
100142574	BROKEN BOW	OK		02/08/2024		1,357		(31)			(31)		1,326	1,326			
100136286	WAIKOLOA	HI		11/20/2023		1,184		(2)			(2)		1,182	1,182			
100277499	NORFOLK	MA		02/13/2026		2,992		(76)			(76)		2,916	2,916			
100237967	SAN TAN VALLEY	AZ		10/10/2025		1,126		(53)			(53)		1,073	1,073			
100283555	WAKE FOREST	NC		03/13/2026		952		(27)			(27)		925	925			
100255707	FALMOUTH	MA		11/24/2025		1,467		(7)			(7)		1,460	1,460			
100175498	FORT LEE	NJ		12/23/2024		3,500		(64)			(64)		3,436	3,436			
100230681	REDONDO BEACH	CA		08/29/2025		2,181		(46)			(46)		2,135	2,135			
100202381	YUCAIPA	CA		03/19/2025		1,796		(83)			(83)		1,713	1,713			
100237010	SOUTH DENNIS	MA		09/12/2025		1,199		(56)			(56)		1,143	1,143			
100115332	MIAMI	FL		07/17/2023		1,492		19			19		1,511	1,511			
100283631	PHOENIX	AZ		03/13/2026		776		(30)			(30)		746	746			
100206780	HOBOKEN	NJ		04/23/2025		1,692		(59)			(59)		1,633	1,633			
100153049	COLORADO SPRINGS	CO		06/27/2024		1,294		(4)			(4)		1,290	1,290			
100068112	PASADENA	CA		08/25/2021		3,090		(37)			(37)		3,053	3,053			
100091095	SANTA CLARITA	CA		01/31/2023		1,079		(38)			(38)		1,041	1,041			
100132763	FREEPORT	NY		11/03/2023		5,193		113			113		5,306	5,306			
100210273	GOODLETTSVILLE	TN		05/09/2025		1,295		(11)			(11)		1,284	1,284			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118117	STANTON	CA		07/20/2023		1,396		(17)			(17)		1,379	1,379			
100221720	LOS ANGELES	CA		07/25/2025		1,093		(50)			(50)		1,043	1,043			
100120773	IMPERIAL BEACH	CA		08/25/2023		1,397		(3)			(3)		1,394	1,394			
100210454	PHOENIX	AZ		05/12/2025		3,516		(132)			(132)		3,384	3,384			
100159836	MIAMI	FL		08/16/2024		1,342		(79)			(79)		1,263	1,263			
100268392	BAR HARBOR	ME		12/29/2025		1,410		(17)			(17)		1,393	1,393			
100161443	ROCKY MOUNT	MO		07/30/2024		1,165		(7)			(7)		1,158	1,158			
100205051	SAN DIEGO	CA		04/11/2025		1,181		(54)			(54)		1,127	1,127			
100167876	HUDSON	MA		09/20/2024		1,318		(25)			(25)		1,293	1,293			
100238733	HUNTERSVILLE	NC		09/22/2025		1,105		(36)			(36)		1,069	1,069			
100178504	DALLAS	TX		11/21/2024		1,320		(36)			(36)		1,284	1,284			
100160066	LOS BANOS	CA		07/17/2024		2,431		(12)			(12)		2,419	2,419			
100116775	WEST COVINA	CA		07/20/2023		2,057		470			470		2,527	2,527			
100136938	SAN MARCOS	CA		11/28/2023		1,391		26			26		1,417	1,417			
100220768	LONG BEACH	CA		07/18/2025		1,422		(55)			(55)		1,367	1,367			
100160514	CHARLESTON	SC		07/19/2024		842		(30)			(30)		812	812			
100238720	TAMPA	FL		09/22/2025		1,104		(51)			(51)		1,053	1,053			
100185369	PORT SAINT LUCIE	FL		12/20/2024		5,580		28			28		5,608	5,608			
100281929	DORCHESTER	MA		02/26/2026		1,269		(30)			(30)		1,239	1,239			
100228386	WILLIAMS	AZ		08/11/2025		1,164		(42)			(42)		1,122	1,122			
100176707	SCHENECTADY	NY		11/15/2024		1,444		(56)			(56)		1,388	1,388			
100148279	JACKSONVILLE BEACH	FL		04/12/2024		1,437		(24)			(24)		1,413	1,413			
100216297	ALEXANDRIA	VA		06/20/2025		1,053		(124)			(124)		929	929			
100253431	LAKE HAVASU CITY	AZ		10/30/2025		1,329		(39)			(39)		1,290	1,290			
100074222	CHULA VISTA	CA		12/09/2021		2,836		(70)			(70)		2,766	2,766			
100083959	RUTHER GLEN	VA		07/12/2022		1,454		(31)			(31)		1,423	1,423			
100244734	CHINA	ME		09/29/2025		1,424		(55)			(55)		1,369	1,369			
100102084	EVERETT	WA		04/14/2023		1,207		(47)			(47)		1,160	1,160			
100205607	LAKE HAVASU CITY	AZ		05/09/2025		1,246		(52)			(52)		1,194	1,194			
100071591	ALHAMBRA	CA		10/14/2021		2,962		(72)			(72)		2,890	2,890			
100115427	DEL HAVEN	NJ		07/17/2023		1,432		57			57		1,489	1,489			
100103880	LINDENHURST	NY		05/10/2023		1,745		(103)			(103)		1,642	1,642			
100156620	JACKSONVILLE BEACH	FL		06/24/2024		1,312		(23)			(23)		1,289	1,289			
100218507	PLAINFIELD	IL		06/27/2025		1,267		(44)			(44)		1,223	1,223			
100243679	WALNUT CREEK	CA		09/29/2025		849		(28)			(28)		821	821			
100205096	BEAUMONT	CA		04/11/2025		2,348		(86)			(86)		2,262	2,262			
100276600	BERMUDA DUNES	CA		01/28/2026		1,188		(40)			(40)		1,148	1,148			
100157013	TAMPA	FL		02/20/2025		2,143		(12)			(12)		2,131	2,131			
100188726	HOLLYWOOD	FL		01/09/2025		1,141		(26)			(26)		1,115	1,115			
100185365	BROOKFIELD	IL		12/20/2024		1,324		(11)			(11)		1,313	1,313			
100169832	CRYSTAL BEACH	TX		09/30/2024		1,284		(36)			(36)		1,248	1,248			
100110718	YORKVILLE	IL		08/11/2023		11,424		(289)			(289)		11,135	11,135			
100154837	SAN DIEGO	CA		07/19/2024		1,539		15			15		1,554	1,554			
100226942	HOLLYWOOD	FL		07/30/2025		1,322		(26)			(26)		1,296	1,296			
100103218	FEDERAL WAY	WA		04/26/2023		2,009		(55)			(55)		1,954	1,954			
100151975	CHARLOTTESVILLE	VA		06/14/2024		1,329		(10)			(10)		1,319	1,319			
100211927	COLUMBUS	OH		05/19/2025		1,301		(16)			(16)		1,285	1,285			
100209893	LANCASTER	CA		06/11/2025		1,206		(49)			(49)		1,157	1,157			
100130350	AUSTIN	TX		09/28/2023		1,379		(37)			(37)		1,342	1,342			
100091450	LA MESA	CA		01/20/2023		1,137		(15)			(15)		1,122	1,122			
100133737	PANAMA CITY BEACH	FL		10/23/2023		1,427		8			8		1,435	1,435			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167490	MIAMI	FL		10/31/2024		1,397		(53)			(53)		1,344	1,344			
100266978	MALAKOFF	TX		12/23/2025		1,399		(34)			(34)		1,365	1,365			
100202971	BELLAIRE	TX		03/24/2025		14,589		(392)			(392)		14,197	14,197			
100215572	LAS VEGAS	NV		06/12/2025		1,421		22			22		1,443	1,443			
100176547	NEW TAZEWELL	TN		11/15/2024		1,360		(14)			(14)		1,346	1,346			
100172725	WEST VALLEY CITY	UT		11/21/2024		1,469		(19)			(19)		1,450	1,450			
100165928	ALEXANDRIA	VA		09/06/2024		1,399		(15)			(15)		1,384	1,384			
100080433	EL MONTE	CA		03/10/2022		2,156		(59)			(59)		2,097	2,097			
100200319	PAYSON	AZ		03/10/2025		1,197		(17)			(17)		1,180	1,180			
100176859	ELMONT	NY		11/15/2024		1,433		(16)			(16)		1,417	1,417			
100134720	SAN JOSE	CA		10/30/2023		1,365		28			28		1,393	1,393			
100179951	PORT SAINT JOE	FL		11/25/2024		1,623		(34)			(34)		1,589	1,589			
100177437	NORTH PALM BEACH	FL		01/16/2025		181,216		(8,411)			(8,411)		172,805	172,805			
100115497	PALISADE	CO		07/17/2023		731		(21)			(21)		710	710			
100166158	BLACKSBURG	VA		09/09/2024		1,237		(25)			(25)		1,212	1,212			
100210150	LAKEWOOD	CO		05/07/2025		1,614		33			33		1,647	1,647			
100165282	WELLINGTON	FL		08/29/2024		1,160		(39)			(39)		1,121	1,121			
100219441	AUSTIN	TX		07/07/2025		2,344		(39)			(39)		2,305	2,305			
100142151	LA VERNE	CA		02/29/2024		1,214		(15)			(15)		1,199	1,199			
4010044766	UNIVERSAL CITY	TX		02/02/2023		1,424		(40)			(40)		1,384	1,384			
100238721	CASTLE ROCK	CO		09/22/2025		1,239		(21)			(21)		1,218	1,218			
100281938	LAS VEGAS	NV		02/26/2026		1,153		(57)			(57)		1,096	1,096			
100247646	REDLANDS	CA		10/29/2025		1,279		(37)			(37)		1,242	1,242			
100175438	PHOENIX	AZ		12/23/2024		1,224		(32)			(32)		1,192	1,192			
100130336	SEMINOLE	FL		09/28/2023		1,158		(32)			(32)		1,126	1,126			
100133366	SARATOGA	CA		11/21/2023		1,127		(44)			(44)		1,083	1,083			
100194824	JACKSON	NJ		02/21/2025		1,417		5			5		1,422	1,422			
100079497	FORT WALTON BEACH	FL		04/25/2022		2,637		46			46		2,683	2,683			
100143275	RIDGEFIELD PARK	NJ		02/16/2024		1,316		(18)			(18)		1,298	1,298			
100166348	SALINAS	CA		10/24/2024		1,634		(48)			(48)		1,586	1,586			
100186282	LAKEWOOD	CA		12/27/2024		1,312		(48)			(48)		1,264	1,264			
100216225	AURORA	CO		06/20/2025		1,188		(24)			(24)		1,164	1,164			
100091580	OWINGS MILLS	MD		03/07/2023		1,126		(26)			(26)		1,100	1,100			
100253526	KLAWAH ISLAND	SC		10/30/2025		1,484		(61)			(61)		1,423	1,423			
100078292	LONG BEACH	CA		02/10/2022		3,696		23			23		3,719	3,719			
100238571	HOLMES BEACH	FL		09/19/2025		1,171		(31)			(31)		1,140	1,140			
100160381	MIDLOTHIAN	TX		09/06/2024		1,163		(35)			(35)		1,128	1,128			
100109786	LOS ANGELES	CA		08/04/2023		1,264		(26)			(26)		1,238	1,238			
100246186	RENTON	WA		10/08/2025		1,262		(57)			(57)		1,205	1,205			
100206697	SEATTLE	WA		04/23/2025		1,146		(56)			(56)		1,090	1,090			
100206487	LAS VEGAS	NV		04/22/2025		1,338		(18)			(18)		1,320	1,320			
100168536	DAWSONVILLE	GA		09/25/2024		1,469		(11)			(11)		1,458	1,458			
100175907	DENVER	CO		11/14/2024		1,414		25			25		1,439	1,439			
100150613	GRAFORD	TX		05/03/2024		1,428		(8)			(8)		1,420	1,420			
100160442	PALM SPRINGS	CA		07/19/2024		1,251		(29)			(29)		1,222	1,222			
100272005	LITTLEROCK	CA		01/08/2026		1,182		(39)			(39)		1,143	1,143			
100245057	CENTREVILLE	VA		09/30/2025		1,237		(11)			(11)		1,226	1,226			
100099621	ROHNERT PARK	CA		04/06/2023		782		28			28		810	810			
100173273	NAPLES	FL		10/30/2024		1,415		(32)			(32)		1,383	1,383			
100282229	HOUSTON	TX		02/27/2026		1,268		(24)			(24)		1,244	1,244			
100255612	INDIAN HARBOUR BEACH	FL		11/24/2025		1,405		(39)			(39)		1,366	1,366			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119969	BOISE	ID		08/11/2023		1,475		1			1		1,476	1,476			
100273374	CONYERS	GA		01/21/2026		1,369		1			1		1,370	1,370			
100253081	FRISCO	NC		10/30/2025		1,430		(40)			(40)		1,390	1,390			
100268782	BAR HARBOR	ME		12/29/2025		1,408		(24)			(24)		1,384	1,384			
100245771	PONTE VEDRA	FL		10/29/2025		2,796		(117)			(117)		2,679	2,679			
100201221	GARDENDALE	TX		03/12/2025		1,116		(29)			(29)		1,087	1,087			
100218891	KYLE	TX		06/27/2025		1,181		(26)			(26)		1,155	1,155			
100159588	HALLANDALE BEACH	FL		07/15/2024		1,282		(57)			(57)		1,225	1,225			
100284689	MIAMI	FL		03/27/2026		797		(34)			(34)		763	763			
100086926	FRESNO	CA		10/24/2022		22,435		65			65		22,500	22,500			
100283388	FOLSOM	CA		03/11/2026		904		(20)			(20)		884	884			
100086728	MIAMI	FL		09/30/2022		1,721		(32)			(32)		1,689	1,689			
100247633	BEL AIR	MD		10/29/2025		1,378		(26)			(26)		1,352	1,352			
100185504	MARLTON	NJ		12/20/2024		1,062		(45)			(45)		1,017	1,017			
100163430	LOS BANOS	CA		09/27/2024		928		(27)			(27)		901	901			
100245677	MONMOUTH BEACH	NJ		10/06/2025		1,394		(46)			(46)		1,348	1,348			
100108991	VACAVILLE	CA		05/31/2023		1,322		(33)			(33)		1,289	1,289			
100101917	KISSIMMEE	FL		04/14/2023		1,278		(12)			(12)		1,266	1,266			
100080985	LOS ANGELES	CA		03/18/2022		2,709		73			73		2,782	2,782			
100254872	ROSEVILLE	CA		11/17/2025		1,294		(45)			(45)		1,249	1,249			
100136172	LILBURN	GA		12/18/2023		1,157		(49)			(49)		1,108	1,108			
100164752	BERLIN	MD		08/26/2024		1,380		(18)			(18)		1,362	1,362			
100214220	LOS ANGELES	CA		05/30/2025		1,674		(65)			(65)		1,609	1,609			
100129640	ONTARIO	CA		09/29/2023		1,507							1,507	1,507			
100255915	INDIANAPOLIS	IN		11/24/2025		1,177		(27)			(27)		1,150	1,150			
100202980	CAPE CORAL	FL		03/24/2025		845		(17)			(17)		828	828			
100185315	ATLANTA	GA		12/20/2024		1,439		8			8		1,447	1,447			
100171400	FORT WORTH	TX		10/16/2024		1,480		(33)			(33)		1,447	1,447			
100253140	KINGSTON	TN		10/30/2025		1,289		(56)			(56)		1,233	1,233			
100158013	FOREST HILL	TX		07/09/2024		1,425		(7)			(7)		1,418	1,418			
100277638	ORLANDO	FL		02/19/2026		1,362		(33)			(33)		1,329	1,329			
100157275	SAINT PETERSBURG	FL		02/20/2025		1,264		(8)			(8)		1,256	1,256			
100192921	CORVALLIS	OR		02/10/2025		1,203		(36)			(36)		1,167	1,167			
100283103	MURPHY	TX		03/09/2026		1,335		(53)			(53)		1,282	1,282			
100221821	MONUMENT	CO		07/29/2025		1,302		(39)			(39)		1,263	1,263			
100152711	ERIE	CO		05/17/2024		1,655		177			177		1,832	1,832			
100207302	PORTLAND	OR		04/28/2025		1,108		(44)			(44)		1,064	1,064			
100157665	SAINT SIMONS ISLAND	GA		06/28/2024		1,089		(49)			(49)		1,040	1,040			
100209231	GARDNERVILLE	NV		04/29/2025		1,404		(13)			(13)		1,391	1,391			
100255592	HAYWARD	CA		11/24/2025		1,433		(38)			(38)		1,395	1,395			
100170201	PASCO	WA		10/08/2024		1,467		(21)			(21)		1,446	1,446			
100277564	HOWELL	NJ		02/13/2026		1,347		(30)			(30)		1,317	1,317			
100277568	RIVIERA BEACH	FL		02/13/2026		1,349		(32)			(32)		1,317	1,317			
100132462	MIAMI	FL		11/03/2023		1,340		49			49		1,389	1,389			
100173358	ORLANDO	FL		10/30/2024		1,003		(18)			(18)		985	985			
100272727	LAS VEGAS	NV		01/09/2026		1,125		(53)			(53)		1,072	1,072			
100140579	WAILUKU	HI		01/19/2024		1,448		(21)			(21)		1,427	1,427			
100017970	OAKLAND	CA		05/22/2018		4,223		(53)			(53)		4,170	4,170			
100203152	JUPITER	FL		03/27/2025		1,264		(57)			(57)		1,207	1,207			
100159035	LONGWOOD	FL		08/15/2024		1,109		(35)			(35)		1,074	1,074			
100261717	CLAY	MI		12/12/2025		1,087		(53)			(53)		1,034	1,034			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137535	CRYSTAL BEACH	TX		12/08/2023		1,094		(13)			(13)		1,081	1,081			
100144571	TEMECULA	CA		04/26/2024		1,170		(28)			(28)		1,142	1,142			
100168248	RIPON	CA		09/20/2024		1,291		(27)			(27)		1,264	1,264			
4010056182	CHERRY HILL	NJ		07/27/2023		1,307		(40)			(40)		1,267	1,267			
100245480	BYRON	GA		10/06/2025		1,307		(51)			(51)		1,256	1,256			
100216050	MIAMI	FL		06/17/2025		3,144		(131)			(131)		3,013	3,013			
100073554	MIAMI	FL		11/19/2021		2,540		(130)			(130)		2,410	2,410			
100100286	OCALA	FL		03/24/2023		1,474		18			18		1,492	1,492			
100253245	BUCKHEAD	GA		10/30/2025		1,153		(12)			(12)		1,141	1,141			
100254496	WEST HAVEN	CT		11/07/2025		1,851		(38)			(38)		1,813	1,813			
4010050442	DETROIT	MI		04/26/2023		1,279		(29)			(29)		1,250	1,250			
100127560	HERRIMAN	UT		09/08/2023		1,340		(22)			(22)		1,318	1,318			
100216278	LAWRENCEVILLE	GA		06/20/2025		1,296		(36)			(36)		1,260	1,260			
100182491	BLUE RIDGE	GA		12/12/2024		1,523		40			40		1,563	1,563			
100118194	ROWLAND HEIGHTS	CA		07/20/2023		1,606		(105)			(105)		1,501	1,501			
100179928	ROSWELL	GA		11/25/2024		1,447		8			8		1,455	1,455			
100135448	LUTZ	FL		11/13/2023		1,555		(18)			(18)		1,537	1,537			
100139624	HAYWARD	CA		12/28/2023		1,023							1,023	1,023			
100284509	GULF SHORES	AL		03/26/2026		1,268		(46)			(46)		1,222	1,222			
100206628	BROKEN BOW	OK		04/24/2025		1,218		(20)			(20)		1,198	1,198			
100109377	MANTECA	CA		06/12/2023		1,967		47			47		2,014	2,014			
100175535	CLERMONT	FL		11/08/2024		1,403		(32)			(32)		1,371	1,371			
100140042	PEMBROKE PINES	FL		01/09/2024		1,626		(33)			(33)		1,593	1,593			
100271922	SAVANNAH	GA		01/06/2026		2,281		(82)			(82)		2,199	2,199			
100277263	OCEAN CITY	MD		02/11/2026		1,334		(22)			(22)		1,312	1,312			
100228463	BRIGANTINE	NJ		08/11/2025		2,844		(79)			(79)		2,765	2,765			
100261520	BALTIMORE	MD		12/12/2025		1,359		(15)			(15)		1,344	1,344			
100268930	DUCK CREEK VILLAGE	UT		12/29/2025		1,368		(22)			(22)		1,346	1,346			
100120855	MIAMI	FL		08/25/2023		1,039		(30)			(30)		1,009	1,009			
100268646	MANTECA	CA		12/29/2025		1,618		(35)			(35)		1,583	1,583			
100219167	EDMONDS	WA		06/27/2025		1,258		(36)			(36)		1,222	1,222			
100254518	LAGO VISTA	TX		11/07/2025		1,137		(14)			(14)		1,123	1,123			
100246507	MANDEVILLE	LA		10/10/2025		1,310		(36)			(36)		1,274	1,274			
100170009	EUREKA	CA		11/08/2024		3,105		(39)			(39)		3,066	3,066			
100254652	HESPERIA	CA		11/10/2025		1,084		(51)			(51)		1,033	1,033			
100167082	CLINTON	CT		09/13/2024		1,119		(12)			(12)		1,107	1,107			
100236039	BONNEY LAKE	WA		09/04/2025		1,165		(48)			(48)		1,117	1,117			
100078836	CHULA VISTA	CA		02/24/2022		2,629		(3)			(3)		2,626	2,626			
100170485	JONESBORO	GA		10/09/2024		1,168		(59)			(59)		1,109	1,109			
100173883	SNELLVILLE	GA		10/31/2024		1,432		(20)			(20)		1,412	1,412			
100173891	SNELLVILLE	GA		10/31/2024		1,454		(42)			(42)		1,412	1,412			
100173894	SNELLVILLE	GA		10/31/2024		1,453		(41)			(41)		1,412	1,412			
100143302	DALLAS	TX		02/16/2024		1,587		4			4		1,591	1,591			
100119810	BRENTWOOD	NY		08/08/2023		1,243		(37)			(37)		1,206	1,206			
100209739	HENDERSON	NV		05/05/2025		1,295		(35)			(35)		1,260	1,260			
100189856	BRIDGTON	ME		01/21/2025		1,270		(39)			(39)		1,231	1,231			
100186429	OLD BRIDGE	NJ		12/30/2024		1,273		(8)			(8)		1,265	1,265			
100245967	SAN BERNARDINO	CA		10/07/2025		1,272		(36)			(36)		1,236	1,236			
100146995	OCEAN CITY	MD		03/27/2024		1,445		7			7		1,452	1,452			
100212136	COMMERCE CITY	CO		05/22/2025		1,406		6			6		1,412	1,412			
100269058	SEATTLE	WA		12/30/2025		3,281		(67)			(67)		3,214	3,214			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255778	FAIRHAVEN	MA		11/24/2025		1,230		(32)			(32)		1,198	1,198			
100209184	TURLOCK	CA		04/30/2025		10,376		(66)			(66)		10,310	10,310			
100075998	CHELSEA	MA		01/07/2022		2,765		(74)			(74)		2,691	2,691			
100236954	PAHRUMP	NV		09/12/2025		1,577		3			3		1,580	1,580			
100254398	CLEARWATER	FL		11/07/2025		1,276		(39)			(39)		1,237	1,237			
100199206	FLOWERY BRANCH	GA		04/04/2025		4,599		(23)			(23)		4,576	4,576			
100114601	CHINO	CA		06/29/2023		1,419		8			8		1,427	1,427			
100081180	MIRAMAR BEACH	FL		03/18/2022		2,807		50			50		2,857	2,857			
100160526	FONTANA	CA		07/19/2024		999		(17)			(17)		982	982			
100148514	LOXAHATCHEE	FL		04/12/2024		1,511		(1)			(1)		1,510	1,510			
100156760	LOS ANGELES	CA		06/26/2024		984		(41)			(41)		943	943			
100272305	REDLANDS	CA		01/08/2026		1,387		(25)			(25)		1,362	1,362			
100153408	STATEN ISLAND	NY		05/30/2024		1,287		(33)			(33)		1,254	1,254			
100229916	FT LAUDERDALE	FL		08/18/2025		1,265		(35)			(35)		1,230	1,230			
100254981	LIBERTY LAKE	WA		11/17/2025		1,140		(39)			(39)		1,101	1,101			
100099942	DALLAS	TX		03/28/2023		1,340		(5)			(5)		1,335	1,335			
100214533	LAS VEGAS	NV		06/06/2025		527		(15)			(15)		512	512			
4010055770	WOODRIDGE	NY		08/24/2023		1,228		(39)			(39)		1,189	1,189			
100142924	PORTLAND	ME		02/09/2024		1,197		(31)			(31)		1,166	1,166			
100272549	PALMYRA	VA		01/08/2026		1,367		(16)			(16)		1,351	1,351			
100255791	MANTECA	CA		11/24/2025		1,379		(28)			(28)		1,351	1,351			
100174254	BROKEN BOW	OK		10/31/2024		1,276		(25)			(25)		1,251	1,251			
100272119	WILDWOOD	NJ		01/08/2026		1,389		(30)			(30)		1,359	1,359			
100210184	PORTLAND	OR		05/07/2025		1,351		(12)			(12)		1,339	1,339			
100220455	WEST DENNIS	MA		07/15/2025		1,299		(44)			(44)		1,255	1,255			
100206546	LOS ANGELES	CA		04/22/2025		1,274		(49)			(49)		1,225	1,225			
100210309	BLUE RIDGE	GA		05/09/2025		1,353		26			26		1,379	1,379			
100209462	UPPER CAPTIIVA	FL		04/29/2025		2,006		(47)			(47)		1,959	1,959			
100149336	DRIPPING SPRINGS	TX		04/24/2024		1,418		(13)			(13)		1,405	1,405			
100227966	COMPTON	CA		08/04/2025		1,344		(23)			(23)		1,321	1,321			
100166216	WAYNESVILLE	NC		09/09/2024		1,276		(40)			(40)		1,236	1,236			
100116810	MONTEREY PARK	CA		07/20/2023		6,001		67			67		6,068	6,068			
100211469	LOS ANGELES	CA		05/16/2025		1,284		(29)			(29)		1,255	1,255			
100165901	CASTROVILLE	CA		08/30/2024		9,611		(211)			(211)		9,400	9,400			
100091406	OCEAN CITY	MD		02/22/2023		1,395		(1)			(1)		1,394	1,394			
100161922	RICHMOND	CA		07/31/2024		1,461		4			4		1,465	1,465			
100267149	WAIANAE	HI		12/23/2025		1,236		(31)			(31)		1,205	1,205			
100214753	STATEN ISLAND	NY		06/11/2025		2,323		(3)			(3)		2,320	2,320			
100209308	PORT HUENEME	CA		04/29/2025		1,320		(33)			(33)		1,287	1,287			
100214998	BOULDER CREEK	CA		06/11/2025		1,380		31			31		1,411	1,411			
100261248	KILL DEVIL HILLS	NC		12/05/2025		1,629		(8)			(8)		1,621	1,621			
100272138	HOT SPRINGS	AR		01/08/2026		1,278		(41)			(41)		1,237	1,237			
100214868	WHEATLEY HEIGHTS	NY		06/11/2025		2,459		(8)			(8)		2,451	2,451			
100213962	REDLANDS	CA		05/29/2025		1,356		(18)			(18)		1,338	1,338			
100212624	LEBANON	TN		05/29/2025		881		(19)			(19)		862	862			
100272118	SCARBOROUGH	ME		01/08/2026		1,300		(36)			(36)		1,264	1,264			
100161787	LAWRENCE	MA		07/31/2024		1,321		(28)			(28)		1,293	1,293			
100206452	FAYETTEVILLE	GA		04/22/2025		1,355		(42)			(42)		1,313	1,313			
100172276	MOLALLA	OR		10/21/2024		1,473		(21)			(21)		1,452	1,452			
100166455	CLIFTON	NJ		10/31/2024		1,684		(52)			(52)		1,632	1,632			
100272169	INDIANAPOLIS	IN		01/08/2026		1,350		(24)			(24)		1,326	1,326			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100120952	ELBERT	CO		08/30/2023		953		19			19		972	972			
100121026	NAPLES	FL		08/30/2023		1,053		51	2		49		1,102	1,102			
100115407	KISSIMMEE	FL		07/17/2023		3,025		24			24		3,049	3,049			
100266995	OCEAN CITY	MD		12/23/2025		1,383		(25)			(25)		1,358	1,358			
100173203	HENDERSON	NV		10/30/2024		1,586		66			66		1,652	1,652			
100167932	LOS ANGELES	CA		09/20/2024		723		(6)			(6)		717	717			
100238699	KIHEI	HI		09/22/2025		1,152		(52)			(52)		1,100	1,100			
100283654	AGUA DULCE	CA		03/13/2026		2,223		(50)			(50)		2,173	2,173			
100190072	CONCORD	CA		01/21/2025		1,360		(19)			(19)		1,341	1,341			
100238895	COATESVILLE	IN		09/23/2025		816		(24)			(24)		792	792			
100202240	CHARLOTTE	NC		04/17/2025		1,329		17			17		1,346	1,346			
100186194	MIAMI	FL		12/27/2024		930		(32)			(32)		898	898			
100214135	STUART	FL		05/30/2025		2,334		(16)			(16)		2,318	2,318			
100220784	SALEM	UT		07/18/2025		1,288		(29)			(29)		1,259	1,259			
100236816	SAINT PETERSBURG	FL		09/12/2025		1,174		(19)			(19)		1,155	1,155			
100238131	ROSEVILLE	CA		09/15/2025		1,112		(50)			(50)		1,062	1,062			
100133864	SPRING VALLEY	CA		10/20/2023		1,385		1			1		1,386	1,386			
100235982	CHARLESTON	SC		09/04/2025		1,283		(31)			(31)		1,252	1,252			
100201632	VISALIA	CA		03/13/2025		1,284		(22)			(22)		1,262	1,262			
100207454	VISALIA	CA		04/29/2025		1,279		(17)			(17)		1,262	1,262			
100065353	SILVERTHORNE	CO		07/28/2021		(743)							(743)	(743)			
100238969	ISLAMORADA	FL		09/23/2025		1,241		(29)			(29)		1,212	1,212			
100177237	CHARLESTON	SC		01/16/2025		1,245		(39)			(39)		1,206	1,206			
100203335	SEMINOLE	FL		03/27/2025		78,099		(2,641)			(2,641)		75,458	75,458			
100254866	MOUNT HOREB	WI		11/17/2025		1,289		(45)			(45)		1,244	1,244			
100107884	MIAMI BEACH	FL		06/29/2023		1,502		(35)			(35)		1,467	1,467			
100204084	LA QUINTA	CA		03/28/2025		989		(46)			(46)		943	943			
100118185	WOODSTOCK	GA		07/20/2023		1,332		(45)			(45)		1,287	1,287			
100189230	SEATTLE	WA		01/13/2025		1,286		(28)			(28)		1,258	1,258			
100159612	MYRTLE BEACH	SC		07/15/2024		1,781		(82)			(82)		1,699	1,699			
100193380	JERSEY CITY	NJ		02/10/2025		1,243		(22)			(22)		1,221	1,221			
100273017	ELIZABETH	CO		01/15/2026		1,268		(30)			(30)		1,238	1,238			
100255806	SOUTH LAKE TAHOE	CA		11/24/2025		1,474		(25)			(25)		1,449	1,449			
100254166	ALBUQUERQUE	NM		11/06/2025		1,171		(37)			(37)		1,134	1,134			
100210323	WISCONSIN DELLS	WI		05/09/2025		1,188		(2)			(2)		1,186	1,186			
100261699	ELMWOOD PARK	NJ		12/12/2025		1,101		(36)			(36)		1,065	1,065			
100114769	PITTSBURG	CA		07/07/2023		1,170		(32)			(32)		1,138	1,138			
100164308	NORMAN	OK		08/21/2024		1,222		(17)			(17)		1,205	1,205			
100255605	MANTECA	CA		11/24/2025		1,390		(33)			(33)		1,357	1,357			
100162328	PETALUMA	CA		08/06/2024		2,695		(34)			(34)		2,661	2,661			
100078262	WILTON	CA		02/10/2022		2,245		(147)			(147)		2,098	2,098			
100147812	RARITAN	NJ		04/08/2024		1,383		(14)			(14)		1,369	1,369			
100192520	SOUTH JORDAN	UT		02/10/2025		1,582		(17)			(17)		1,565	1,565			
100161447	PLANO	TX		07/30/2024		1,242		(12)			(12)		1,230	1,230			
100108333	NEWARK	NJ		05/25/2023		(5,951)		(43)	(11)		(32)		(5,983)	1,093		7,076	7,076
100194668	SACRAMENTO	CA		02/21/2025		1,523		71			71		1,594	1,594			
100253422	WALNUT CREEK	CA		10/30/2025		1,264		(45)			(45)		1,219	1,219			
100170463	TUCSON	AZ		10/09/2024		1,033		(53)			(53)		980	980			
100089250	STOCKTON	CA		01/26/2023		1,316		(3)			(3)		1,313	1,313			
100188410	ANNAPOLIS	MD		01/08/2025		44,451		(26)			(26)		44,425	44,425			
100229987	YUCAIPA	CA		08/22/2025		1,255		(6)			(6)		1,249	1,249			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218750	SAWYER	MI		06/27/2025		1,183		(34)			(34)		1,149	1,149			
100234904	DULUTH	GA		08/28/2025		1,362		(34)			(34)		1,328	1,328			
100245583	RENTON	WA		10/06/2025		1,326		(47)			(47)		1,279	1,279			
100253257	LOS ANGELES	CA		10/30/2025		1,315		(36)			(36)		1,279	1,279			
100243222	LANTANA	TX		09/26/2025		1,690		(43)			(43)		1,647	1,647			
100060089	LONG BEACH	CA		06/25/2021		2,675		(77)			(77)		2,598	2,598			
100218910	INDIAN HARBOUR BEACH	FL		06/27/2025		1,509		(39)			(39)		1,470	1,470			
100186073	HUTTO	TX		01/31/2025		5,767		(219)			(219)		5,548	5,548			
100192396	WOODBURN	OR		02/07/2025		745		(60)			(60)		685	685			
100254220	ROCKVILLE	IN		11/06/2025		1,177		(52)			(52)		1,125	1,125			
100079811	FONTANA	CA		04/08/2022		2,646		71			71		2,717	2,717			
100272926	SWANTON	MD		01/15/2026		1,139		(27)			(27)		1,112	1,112			
100134777	LUTZ	FL		10/30/2023		1,270		(5)			(5)		1,265	1,265			
100167072	CHICAGO	IL		09/13/2024		1,177		(14)			(14)		1,163	1,163			
100216708	PORTLAND	OR		06/23/2025		1,224		(18)			(18)		1,206	1,206			
100261480	BRIGANTINE	NJ		12/12/2025		1,813		(22)			(22)		1,791	1,791			
100158559	NEWARK	NJ		07/10/2024		1,076		(41)			(41)		1,035	1,035			
100144345	SAINT GEORGE	UT		03/07/2024		1,324		(16)			(16)		1,308	1,308			
100103110	MASTIC BEACH	NY		04/21/2023		1,162		(38)			(38)		1,124	1,124			
100258102	SAN RAMON	CA		11/26/2025		1,276		(45)			(45)		1,231	1,231			
100238592	MALIBU	CA		09/19/2025		1,232		(35)			(35)		1,197	1,197			
100255686	CLEARWATER BEACH	FL		11/24/2025		925		(18)			(18)		907	907			
100219480	LAKE HAVASU CITY	AZ		07/07/2025		33,628		251			251		33,879	33,879			
100141572	BROKEN ARROW	OK		01/30/2024		1,184		(11)			(11)		1,173	1,173			
100077937	CASTLE ROCK	CO		01/10/2022		26,940		(673)			(673)		26,267	26,267			
100162980	LAS VEGAS	NV		08/12/2024		1,416		(8)			(8)		1,408	1,408			
100254418	MISSION VIEJO	CA		11/07/2025		1,349		(51)			(51)		1,298	1,298			
100115469	LOS ANGELES	CA		07/17/2023		1,554		(32)			(32)		1,522	1,522			
100172358	LAS VEGAS	NV		10/23/2024		1,459		(32)			(32)		1,427	1,427			
100277558	CHESTER	VA		02/13/2026		1,276		(40)			(40)		1,236	1,236			
100177661	TAMPA	FL		01/16/2025		1,337		(16)			(16)		1,321	1,321			
100148525	CHARLOTTE	NC		04/12/2024		1,484		(18)			(18)		1,466	1,466			
100142901	OAKWOOD	GA		02/09/2024		2,718		(43)			(43)		2,675	2,675			
100193005	SUCHES	GA		02/10/2025		1,184		(16)			(16)		1,168	1,168			
100216233	ELLIJAY	GA		06/20/2025		1,455		(35)			(35)		1,420	1,420			
100136279	BRUNSWICK	ME		11/20/2023		1,266							1,266	1,266			
100137026	MANTECA	CA		11/28/2023		1,559		168			168		1,727	1,727			
100180718	AIKEN	SC		11/26/2024		1,357		(24)			(24)		1,333	1,333			
100079213	PHOENIX	AZ		02/24/2022		6,118		(60)			(60)		6,058	6,058			
100203461	BELLINGHAM	WA		03/27/2025		2,633		(61)			(61)		2,572	2,572			
100218676	NORTHRIDGE	CA		06/27/2025		1,232		(28)			(28)		1,204	1,204			
100165244	RIDGEFIELD	NJ		08/29/2024		1,059		1			1		1,060	1,060			
100200499	MINNEOLA	FL		03/11/2025		1,371		(24)			(24)		1,347	1,347			
100170334	MCGREGOR	MN		10/08/2024		2,291		(62)			(62)		2,229	2,229			
100238970	HEBER SPRINGS	AR		09/23/2025		1,257		(40)			(40)		1,217	1,217			
100226823	BALTIMORE	MD		07/30/2025		1,179		(43)			(43)		1,136	1,136			
100220796	PHILADELPHIA	PA		07/18/2025		1,840		6			6		1,846	1,846			
100268721	BELLINGHAM	WA		12/29/2025		39,033		(455)			(455)		38,578	38,578			
100255663	WARREN	RI		11/24/2025		1,366		(35)			(35)		1,331	1,331			
100192328	LOS ANGELES	CA		02/05/2025		1,338		(23)			(23)		1,315	1,315			
100102169	LOS ANGELES	CA		04/14/2023		1,507		32			32		1,539	1,539			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191809	NORTHVILLE	MI		01/31/2025		954		(44)			(44)		910	910			
100109283	SANTEE	CA		07/21/2023		190							190	190			
100166045	SAN ANTONIO	TX		09/06/2024		1,191		(56)			(56)		1,135	1,135			
100267133	ATLANTA	GA		12/23/2025		1,375		(21)			(21)		1,354	1,354			
100144475	BOERNE	TX		04/26/2024		1,155		(46)			(46)		1,109	1,109			
100109307	LAKEWOOD	WA		06/12/2023		1,639		(8)			(8)		1,631	1,631			
100156673	MIRAMAR	FL		06/24/2024		20,310		(634)			(634)		19,676	19,676			
100173411	CROSBY	TX		10/29/2024		6,822		(281)			(281)		6,541	6,541			
100204964	FREEPORT	FL		04/10/2025		1,507		(41)			(41)		1,466	1,466			
100188381	SEVIERVILLE	TN		01/08/2025		1,346		(31)			(31)		1,315	1,315			
100238530	TEATICKET	MA		09/19/2025		1,999		(59)			(59)		1,940	1,940			
100245661	MINERAL	VA		10/06/2025		1,338		(44)			(44)		1,294	1,294			
100272662	LOS ANGELES	CA		01/09/2026		1,173		(53)			(53)		1,120	1,120			
100116999	AUSTIN	TX		07/20/2023		1,809		393			393		2,202	2,202			
100219139	ANDERSON	SC		06/27/2025		1,326		(16)			(16)		1,310	1,310			
100212572	OAKLEY	CA		05/29/2025		1,039		(41)			(41)		998	998			
100229394	YORBA LINDA	CA		08/15/2025		3,482		(195)			(195)		3,287	3,287			
100135070	PATERSON	NJ		11/01/2023		429		10	1		9		438	438			
100181223	FONTANA	CA		12/06/2024		1,316		(1)			(1)		1,315	1,315			
100171439	NORTH MYRTLE BEACH	SC		10/16/2024		1,463		(35)			(35)		1,428	1,428			
100195303	PORT ST JOE	FL		02/24/2025		1,355		(10)			(10)		1,345	1,345			
100121005	VENICE	FL		08/30/2023		1,644		47			47		1,691	1,691			
100195372	BLUE RIDGE	GA		02/24/2025		1,590		(39)			(39)		1,551	1,551			
100081476	SUGAR MOUNTAIN	NC		03/18/2022		3,111		90			90		3,201	3,201			
100211508	HEMET	CA		05/16/2025		1,142		(34)			(34)		1,108	1,108			
100148258	LINCOLN CITY	OR		04/12/2024		1,287		(41)			(41)		1,246	1,246			
100193547	APTOS	CA		02/10/2025		1,372		(3)			(3)		1,369	1,369			
100229854	MINNEAPOLIS	MN		08/18/2025		1,280		(24)			(24)		1,256	1,256			
100117002	PALATKA	FL		07/20/2023		1,715		238			238		1,953	1,953			
100229958	SEATTLE	WA		08/22/2025		1,296		(42)			(42)		1,254	1,254			
100194706	JOSHUA TREE	CA		02/21/2025		1,309		(17)			(17)		1,292	1,292			
100100385	JAMAICA	NY		04/27/2023		2,366		(38)			(38)		2,328	2,328			
100147725	SALINAS	CA		04/05/2024		1,045		(41)			(41)		1,004	1,004			
100172216	CENTERVILLE	MA		10/17/2024		1,694		(3)			(3)		1,691	1,691			
100151825	INDIANAPOLIS	IN		05/10/2024		1,342		36			36		1,378	1,378			
100216405	SANTA MARIA	CA		06/20/2025		1,243		(40)			(40)		1,203	1,203			
100175102	FONTANA	CA		11/05/2024		937		(36)			(36)		901	901			
100184985	COMMERCE TOWNSHIP	MI		12/19/2024		1,624		(59)			(59)		1,565	1,565			
100169879	MATTAPOISETT	MA		11/08/2024		198		2			2		200	200			
100102026	LONG BEACH	CA		04/14/2023		1,443		(24)			(24)		1,419	1,419			
100186453	TEMPE	AZ		12/30/2024		1,414		(5)			(5)		1,409	1,409			
100103399	WOODLAND PARK	NJ		06/16/2023		3,522		(88)			(88)		3,434	3,434			
100215793	YORK	ME		06/12/2025		1,223		(32)			(32)		1,191	1,191			
100191371	MIRAMAR	FL		01/30/2025		1,104		(51)			(51)		1,053	1,053			
100261125	CAMANO ISLAND	WA		12/05/2025		1,476		(33)			(33)		1,443	1,443			
100126392	BRONX	NY		08/30/2023		1,296		(25)			(25)		1,271	1,271			
100184409	VENTURA	CA		12/17/2024		4,751		(44)			(44)		4,707	4,707			
100155352	WOODLAND HILLS	CA		06/18/2024		4,456		(130)			(130)		4,326	4,326			
100089295	SPENCERVILLE	MD		01/26/2023		1,373		(13)			(13)		1,360	1,360			
100162040	SAN DIEGO	CA		07/31/2024		1,123		(61)			(61)		1,062	1,062			
100203585	LATHROP	CA		03/26/2025		1,555		36			36		1,591	1,591			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283287	SAINT AUGUSTINE	FL		03/11/2026		986		8			8		994	994			
100100532	LAWRENCEVILLE	GA		04/27/2023		1,145		(45)			(45)		1,100	1,100			
100192530	AUSTIN	TX		02/10/2025		1,132		(28)			(28)		1,104	1,104			
100102752	EL MONTE	CA		06/22/2023		3,498		(6)			(6)		3,492	3,492			
100117412	ANAHEIM	CA		07/20/2023		2,138		448			448		2,586	2,586			
100229556	HOUSTON	TX		08/15/2025		1,871		(65)			(65)		1,806	1,806			
100215934	SAN TAN VALLEY	AZ		07/11/2025		1,157		(45)			(45)		1,112	1,112			
100207012	CAPE CORAL	FL		04/24/2025		1,210		(40)			(40)		1,170	1,170			
100206536	MIAMI GARDENS	FL		04/22/2025		902		(26)			(26)		876	876			
100142905	OAKLAND	CA		02/09/2024		1,229		(34)			(34)		1,195	1,195			
100189581	RIALTO	CA		01/17/2025		1,354		12			12		1,366	1,366			
100144413	PROVO	UT		03/07/2024		1,392		(11)			(11)		1,381	1,381			
100180329	WEST SACRAMENTO	CA		11/25/2024		1,443		(8)			(8)		1,435	1,435			
100089391	SAN FRANCISCO	CA		11/17/2022		1,444		(31)			(31)		1,413	1,413			
100163096	METHUEN	MA		08/13/2024		1,157		(20)			(20)		1,137	1,137			
100176934	PANAMA CITY BEACH	FL		11/15/2024		1,375		(45)			(45)		1,330	1,330			
100255622	MARYSVILLE	WA		11/24/2025		1,359		(39)			(39)		1,320	1,320			
100182617	HOLLYWOOD	FL		12/12/2024		1,427		(11)			(11)		1,416	1,416			
100189066	ANAHEIM	CA		01/13/2025		1,436		(20)			(20)		1,416	1,416			
100226684	TOMS RIVER	NJ		07/30/2025		1,501		(44)			(44)		1,457	1,457			
100119368	INDIO	CA		07/31/2023		1,796		13			13		1,809	1,809			
100148557	PITTSBURGH	PA		04/12/2024		1,494		(35)			(35)		1,459	1,459			
100219628	COVINA	CA		07/07/2025		725		(26)			(26)		699	699			
100152030	SPRINGFIELD	VA		05/15/2024		700		(13)			(13)		687	687			
100205906	TEMECULA	CA		04/15/2025		1,247		(29)			(29)		1,218	1,218			
100228864	HOBOKEN	NJ		08/12/2025		1,291		(37)			(37)		1,254	1,254			
100153844	BAY POINT	CA		06/05/2024		1,212		(23)			(23)		1,189	1,189			
100170248	CLANTON	AL		10/08/2024		1,145		(45)			(45)		1,100	1,100			
100188374	MANTECA	CA		01/08/2025		1,344		(30)			(30)		1,314	1,314			
100081672	LAREDO	TX		03/21/2022		1,971		(63)			(63)		1,908	1,908			
100132493	REYNOLDSBURG	OH		11/03/2023		1,166		81			81		1,247	1,247			
100182068	NASHVILLE	TN		12/12/2024		3,136		86			86		3,222	3,222			
100266880	WALDPORT	OR		12/23/2025		1,398		(32)			(32)		1,366	1,366			
100204838	HAYWARD	CA		04/09/2025		1,641		(39)			(39)		1,602	1,602			
100076165	MIAMI	FL		01/07/2022		3,319		(75)			(75)		3,244	3,244			
100143910	LOS ANGELES	CA		03/06/2024		1,242		(18)			(18)		1,224	1,224			
100154905	FRESNO	CA		07/19/2024		1,274		(50)			(50)		1,224	1,224			
100091457	LOMA LINDA	CA		01/20/2023		1,368		(36)			(36)		1,332	1,332			
100102173	BLACKLICK	OH		04/14/2023		1,451		13			13		1,464	1,464			
100197617	LOS ANGELES	CA		02/26/2025		1,212		(35)			(35)		1,177	1,177			
100101916	KISSIMMEE	FL		04/14/2023		1,252		(12)			(12)		1,240	1,240			
100119913	PEMBROKE	MA		08/10/2023		1,542		(36)			(36)		1,506	1,506			
100268276	MURRIETA	CA		12/29/2025		1,186		(33)			(33)		1,153	1,153			
100207080	MONROE	NY		04/24/2025		1,307		(19)			(19)		1,288	1,288			
100229494	SPARKS	NV		08/15/2025		2,065		(43)			(43)		2,022	2,022			
100080039	WHITTIER	CA		04/08/2022		6,264		(79)			(79)		6,185	6,185			
100200456	MIAMI	FL		03/10/2025		1,095		(61)			(61)		1,034	1,034			
100103288	LOS ANGELES	CA		04/27/2023		1,436		(28)			(28)		1,408	1,408			
100243742	DENVER	CO		09/29/2025		3,361		(85)			(85)		3,276	3,276			
100195404	DALLAS	TX		02/24/2025		12,339		(138)			(138)		12,201	12,201			
100283567	ROUND ROCK	TX		03/13/2026		899		(12)			(12)		887	887			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076381	HIGHLANDS RANCH	CO		12/23/2021		3,386		(99)			(99)		3,287	3,287			
100132299	MILPITAS	CA		10/13/2023		2,363		(21)			(21)		2,342	2,342			
100177050	BETHANY BEACH	DE		01/16/2025		1,992		(38)			(38)		1,954	1,954			
100211915	GULF SHORES	AL		05/19/2025		1,400		(8)			(8)		1,392	1,392			
100255355	BURBANK	CA		11/24/2025		1,269		(51)			(51)		1,218	1,218			
100194061	SACRAMENTO	CA		03/20/2025		816		(21)			(21)		795	795			
100131987	ONTARIO	CA		10/13/2023		1,696		70			70		1,766	1,766			
100120707	BROOMFIELD	CO		08/25/2023		1,597		33			33		1,630	1,630			
100193118	FONTANA	CA		02/10/2025		1,597		128			128		1,725	1,725			
100099947	SAN DIEGO	CA		03/28/2023		1,897		7			7		1,904	1,904			
100203494	HERCULES	CA		03/26/2025		1,182		(25)			(25)		1,157	1,157			
100200564	OREM	UT		03/11/2025		1,190		(33)			(33)		1,157	1,157			
100243795	PORT CHARLOTTE	FL		09/29/2025		365		(31)			(31)		334	334			
100170360	TULSA	OK		10/08/2024		1,377		(8)			(8)		1,369	1,369			
100221269	CHICAGO	IL		07/22/2025		1,295		(42)			(42)		1,253	1,253			
100169490	RANCHO CORDOVA	CA		09/30/2024		1,408		(17)			(17)		1,391	1,391			
100236846	STATEN ISLAND	NY		09/12/2025		1,270		(46)			(46)		1,224	1,224			
100087252	HOMESTEAD	FL		10/25/2022		1,899		73			73		1,972	1,972			
100109173	MONTGOMERY	TX		07/21/2023		7,349		(149)			(149)		7,200	7,200			
100100386	EAST SETAUKET	NY		04/27/2023		2,240		15			15		2,255	2,255			
100172215	VALLEJO	CA		10/17/2024		1,426		(35)			(35)		1,391	1,391			
100079317	NASHVILLE	TN		03/17/2022		2,427		(73)			(73)		2,354	2,354			
100129860	CUTLER BAY	FL		09/27/2023		1,530		(22)			(22)		1,508	1,508			
100080901	ESCONDIDO	CA		03/10/2022		2,600		(58)			(58)		2,542	2,542			
100193215	NEW ORLEANS	LA		02/10/2025		1,446		17			17		1,463	1,463			
100154974	HUMBLE	TX		07/19/2024		880		(36)			(36)		844	844			
100161479	MARIETTA	GA		07/30/2024		1,571		(24)			(24)		1,547	1,547			
100198387	SELBYVILLE	DE		02/28/2025		1,339		(16)			(16)		1,323	1,323			
100175712	SEASIDE PARK	NJ		11/12/2024		1,131		(47)			(47)		1,084	1,084			
100267137	SUGAR MOUNTAIN	NC		12/23/2025		1,271		(16)			(16)		1,255	1,255			
100120447	FAIRFIELD	CA		08/18/2023		1,407		(11)			(11)		1,396	1,396			
100186550	HENDERSON	NV		12/30/2024		1,322							1,322	1,322			
100080801	WINTER PARK	FL		03/15/2022		2,419		(6)			(6)		2,413	2,413			
100135785	JERSEY CITY	NJ		11/10/2023		1,496		33			33		1,529	1,529			
100201211	MCCALL	ID		03/12/2025		750		(34)			(34)		716	716			
100161548	LOS ANGELES	CA		07/30/2024		1,251		(26)			(26)		1,225	1,225			
100164420	RENTON	WA		08/21/2024		1,256		(21)			(21)		1,235	1,235			
100158860	FERNANDINA BEACH	FL		07/12/2024		207,838		(5,781)			(5,781)		202,057	202,057			
100193258	GRANDVIEW HEIGHTS	OH		02/10/2025		1,282		(11)			(11)		1,271	1,271			
100192795	MANTECA	CA		02/10/2025		1,093		(18)			(18)		1,075	1,075			
100172563	LAKE OSWEGO	OR		10/23/2024		2,469		(42)			(42)		2,427	2,427			
100180126	MIAMI	FL		11/25/2024		1,369		(32)			(32)		1,337	1,337			
100181326	HEMET	CA		12/06/2024		579		(16)			(16)		563	563			
100210399	SANTA ANA	CA		05/12/2025		1,711		(49)			(49)		1,662	1,662			
100255588	MISSOULA	MT		11/24/2025		1,157		(38)			(38)		1,119	1,119			
100194522	MONROE	NY		02/14/2025		1,186		(54)			(54)		1,132	1,132			
100211841	GLENDALE	CA		05/19/2025		1,335		(7)			(7)		1,328	1,328			
100149663	TALLAHASSEE	FL		04/26/2024		1,227		5			5		1,232	1,232			
100203287	WASHINGTON	UT		03/27/2025		1,498		22			22		1,520	1,520			
100209364	BROKEN BOW	OK		04/29/2025		8,053		(246)			(246)		7,807	7,807			
100168717	RUTHERFORD	NJ		09/25/2024		1,198		(37)			(37)		1,161	1,161			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127496	SAN DIEGO	CA		09/08/2023		1,843		88			88		1,931	1,931			
100211456	CHICAGO	IL		05/16/2025		1,313		14			14		1,327	1,327			
100119995	ROCKLIN	CA		08/11/2023		1,376		(22)			(22)		1,354	1,354			
100190139	LOWELL	MA		01/21/2025		1,245		(34)			(34)		1,211	1,211			
100201265	LOS ANGELES	CA		03/12/2025		512		(23)			(23)		489	489			
100163888	VACAVILLE	CA		09/27/2024		1,396		3			3		1,399	1,399			
100181278	LAS VEGAS	NV		12/06/2024		1,268		(19)			(19)		1,249	1,249			
100116014	BEND	OR		07/20/2023		3,243		(7)			(7)		3,236	3,236			
100218757	BIDDEFORD	ME		06/27/2025		1,229		(31)			(31)		1,198	1,198			
100204685	CENTEREACH	NY		04/04/2025		1,153		(23)			(23)		1,130	1,130			
100109167	GEORGETOWN	TX		07/21/2023		1,586		(26)			(26)		1,560	1,560			
100169537	BATTLE LAKE	MN		09/30/2024		3,167		(32)			(32)		3,135	3,135			
100190009	SCOTTSDALE	AZ		01/21/2025		1,278							1,278	1,278			
100149300	AUSTIN	TX		04/24/2024		1,397		(16)			(16)		1,381	1,381			
100201694	OSTERVILLE	MA		03/18/2025		1,225		(43)			(43)		1,182	1,182			
100148489	SAN MARCOS	CA		04/12/2024		2,561		(9)			(9)		2,552	2,552			
100186059	GRAYSON	GA		01/31/2025		1,242		(40)			(40)		1,202	1,202			
100229456	HENDERSONVILLE	NC		08/15/2025		1,292		(33)			(33)		1,259	1,259			
100080526	BELL GARDENS	CA		03/30/2022		2,552		13			13		2,565	2,565			
100134309	LYNN	MA		10/27/2023		1,308		(4)			(4)		1,304	1,304			
100185755	UNION CITY	NJ		12/23/2024		1,245		(52)			(52)		1,193	1,193			
100214829	RIVERBANK	CA		06/11/2025		1,017		(41)			(41)		976	976			
100167816	CALVERTON	NY		09/19/2024		1,211		(23)			(23)		1,188	1,188			
100177460	BRONX	NY		01/16/2025		1,194		(56)			(56)		1,138	1,138			
100189217	OCEAN CITY	MD		01/13/2025		1,333		(22)			(22)		1,311	1,311			
100226652	BURLINGTON	WI		07/30/2025		1,148		(34)			(34)		1,114	1,114			
100083783	SCOTTSDALE	AZ		07/12/2022		1,497		(29)			(29)		1,468	1,468			
100169883	ROCK SPRINGS	WY		11/08/2024		1,225		(46)			(46)		1,179	1,179			
100160879	LOS ANGELES	CA		07/24/2024		1,282		(38)			(38)		1,244	1,244			
100261429	BELLS	TX		12/09/2025		4,736		(222)			(222)		4,514	4,514			
100267265	TUKWILA	WA		12/24/2025		1,305		(38)			(38)		1,267	1,267			
100164067	DUCK KEY	FL		08/21/2024		1,127		(65)			(65)		1,062	1,062			
100215282	SEDONA	AZ		06/12/2025		1,286		(19)			(19)		1,267	1,267			
100169377	KENT	WA		09/27/2024		1,700		(74)			(74)		1,626	1,626			
100236234	PARKLAND	FL		09/10/2025		1,141		(35)			(35)		1,106	1,106			
100283691	HESPERIA	CA		03/13/2026		806		(37)			(37)		769	769			
100214385	DUARTE	CA		06/02/2025		1,401		(2)			(2)		1,399	1,399			
100140232	WACO	TX		01/11/2024		748		11			11		759	759			
100236311	DAVENPORT	FL		09/10/2025		1,320		(20)			(20)		1,300	1,300			
100102630	CORAL SPRINGS	FL		06/22/2023		1,146		(14)			(14)		1,132	1,132			
100254540	OWENTON	KY		11/07/2025		1,693		(50)			(50)		1,643	1,643			
100127498	NASHVILLE	TN		09/08/2023		896		3			3		899	899			
100078465	WAKE FOREST	NC		01/25/2022		2,244		(105)			(105)		2,139	2,139			
100238750	LAS VEGAS	NV		09/22/2025		866		5			5		871	871			
100166986	NEW ORLEANS	LA		09/13/2024		1,119		(24)			(24)		1,095	1,095			
100165230	RIVERSIDE	CA		08/29/2024		1,189		(30)			(30)		1,159	1,159			
100167789	BALDWIN	NY		09/19/2024		1,209		(50)			(50)		1,159	1,159			
100243244	FILLMORE	CA		09/26/2025		1,276		(35)			(35)		1,241	1,241			
100198242	LIBERTY HILL	TX		02/28/2025		1,358		(6)			(6)		1,352	1,352			
100151373	GRAND LAKE	CO		05/10/2024		927		(17)	1		(18)		909	909			
100194705	TIGARD	OR		02/21/2025		1,409		5			5		1,414	1,414			

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100190679	NEW SMYRNA BEACH	FL		01/28/2025		1,400		11			11		1,411	1,411			
100089375	BLUFFDALE	UT		11/17/2022		1,591		25			25		1,616	1,616			
100213324	ORANGE	CA		05/29/2025		3,057		(49)			(49)		3,008	3,008			
100192780	SCOTTSDALE	AZ		02/10/2025		1,636		(9)			(9)		1,627	1,627			
100172229	RIVERSIDE	CA		10/21/2024		2,532		(61)			(61)		2,471	2,471			
100120905	DUCK CREEK VILLAGE	UT		08/30/2023		1,550		43			43		1,593	1,593			
100197587	ANAHEIM	CA		02/26/2025		1,207		(54)			(54)		1,153	1,153			
100102985	BRONX	NY		06/22/2023		1,349		(47)			(47)		1,302	1,302			
100165494	RANCHO CUCAMONGA	CA		08/29/2024		1,373		(22)			(22)		1,351	1,351			
100166083	POINT PLEASANT	NJ		09/09/2024		1,222		(35)			(35)		1,187	1,187			
100170512	BAKERSFIELD	CA		10/09/2024		1,014		(42)			(42)		972	972			
100135208	HAMPSTEAD	NC		11/08/2023		1,215		(16)			(16)		1,199	1,199			
100133482	KATY	TX		10/19/2023		838		(27)			(27)		811	811			
100210744	FORT LAUDERDALE	FL		05/15/2025		1,409		(11)			(11)		1,398	1,398			
100129507	MARYSVILLE	WA		09/29/2023		1,509		12			12		1,521	1,521			
100164957	HILO	HI		08/28/2024		1,235		(10)			(10)		1,225	1,225			
100179582	NAVARRE	FL		11/21/2024		2,536		(39)			(39)		2,497	2,497			
100157902	OCEAN CITY	MD		07/09/2024		1,132		(12)			(12)		1,120	1,120			
100234771	MADRAS	OR		08/28/2025		716		(28)			(28)		688	688			
100147197	RIVERHEAD	NY		03/28/2024		1,030		(37)			(37)		993	993			
100078739	SANTA MARIA	CA		02/25/2022		2,227		(127)			(127)		2,100	2,100			
100101954	LAKE FOREST	CA		04/14/2023		1,108		(29)			(29)		1,079	1,079			
100195296	SILVER SPRING	MD		02/24/2025		1,666		(49)			(49)		1,617	1,617			
100191060	ROCK HILL	SC		01/29/2025		935		(24)			(24)		911	911			
100282020	LOS ANGELES	CA		02/27/2026		842		(31)			(31)		811	811			
100136248	HOLLY RIDGE	NC		11/20/2023		1,212		(11)			(11)		1,201	1,201			
100144004	RIVERSIDE	CA		02/29/2024		1,040		(37)			(37)		1,003	1,003			
100218635	NAPLES	FL		06/27/2025		1,245		(28)			(28)		1,217	1,217			
100238436	EMERALD ISLE	NC		09/19/2025		1,654		(27)			(27)		1,627	1,627			
100219061	CHICAGO	IL		06/27/2025		1,199		(31)			(31)		1,168	1,168			
100177644	HOMESTEAD	FL		01/16/2025		1,298		(46)			(46)		1,252	1,252			
100172839	CHARLOTTE	NC		10/25/2024		1,260		(54)			(54)		1,206	1,206			
100207117	ANTIOCH	CA		04/24/2025		1,140		(31)			(31)		1,109	1,109			
100117199	SPRING	TX		07/20/2023		1,665		(111)			(111)		1,554	1,554			
100134659	PUYALLUP	WA		10/30/2023		1,244		(18)			(18)		1,226	1,226			
100120935	KERMAN	CA		08/30/2023		1,674		1			1		1,675	1,675			
100139969	WESTMINSTER	CO		01/09/2024		1,041		2			2		1,043	1,043			
100100247	LINDENHURST	NY		03/17/2023		1,303		(29)			(29)		1,274	1,274			
100016465	TAMPA	FL		04/05/2018		2,998		(43)			(43)		2,955	2,955			
100245792	BRIGHTWOOD	OR		10/29/2025		1,240		(56)			(56)		1,184	1,184			
100141670	CHICAGO	IL		01/30/2024		1,643		(9)			(9)		1,634	1,634			
100067668	SAN DIEGO	CA		09/23/2021		3,019		(32)			(32)		2,987	2,987			
100211854	WACONIA	MN		05/19/2025		3,500		(38)			(38)		3,462	3,462			
100219039	SILVERTHORNE	CO		06/27/2025		1,271		(17)			(17)		1,254	1,254			
100090882	CHARLOTTE	NC		01/31/2023		1,600		25			25		1,625	1,625			
100091146	SAN DIEGO	CA		01/31/2023		1,584		41			41		1,625	1,625			
100254837	STAR	ID		11/17/2025		1,283		(49)			(49)		1,234	1,234			
100115026	FONTANA	CA		07/14/2023		1,476		1			1		1,477	1,477			
100216557	CARMICHAEL	CA		06/23/2025		2,646		(26)			(26)		2,620	2,620			
100182489	EDINA	MN		12/12/2024		886		(27)	1		(28)		858	858			
100141349	LAS VEGAS	NV		01/30/2024		998		(27)			(27)		971	971			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119546	APEX	NC		07/28/2023		1,555		48			48		1,603	1,603			
100109830	STATEN ISLAND	NY		06/22/2023		1,439		(100)			(100)		1,339	1,339			
100194452	LOS ANGELES	CA		02/14/2025		1,331		(44)			(44)		1,287	1,287			
100172285	HOLLYWOOD	FL		10/21/2024		1,390		(28)			(28)		1,362	1,362			
100168527	PHILADELPHIA	PA		09/25/2024		1,332		(22)			(22)		1,310	1,310			
100189054	LOS ANGELES	CA		01/09/2025		1,403		20			20		1,423	1,423			
100110353	WEST PALM BEACH	FL		06/30/2023		910		(12)	1		(13)		897	897			
100153265	RODANTHE	NC		05/30/2024		1,344		(7)			(7)		1,337	1,337			
100150059	TAMARAC	FL		06/14/2024		891		(3)			(3)		888	888			
100277604	SEATTLE	WA		02/13/2026		22,097		(658)			(658)		21,439	21,439			
100168342	HOUGHTON LAKE	MI		09/25/2024		1,266		(40)			(40)		1,226	1,226			
100206530	KNOXVILLE	TN		04/22/2025		1,264		(23)			(23)		1,241	1,241			
100116557	PHILADELPHIA	PA		07/20/2023		1,928		688			688		2,616	2,616			
100159262	ROSEVILLE	CA		07/15/2024		940		(21)	1		(22)		918	918			
100116444	RICHMOND HILL	NY		07/20/2023		1,933		59			59		1,992	1,992			
100152031	DENVER	CO		05/15/2024		656		(8)			(8)		648	648			
100272208	LATHROP	CA		01/08/2026		1,482		(22)			(22)		1,460	1,460			
100202752	CHICAGO	IL		03/24/2025		1,233		(34)			(34)		1,199	1,199			
100169478	LODI	NJ		09/30/2024		1,235		(34)			(34)		1,201	1,201			
100169236	SELDEN	NY		09/27/2024		1,307		(30)			(30)		1,277	1,277			
100246099	CHATTANOOGA	TN		10/08/2025		15,935		(515)			(515)		15,420	15,420			
100189071	VENTNOR CITY	NJ		01/13/2025		1,316		(42)			(42)		1,274	1,274			
100219448	MENIFEE	CA		07/07/2025		1,431		(14)			(14)		1,417	1,417			
100266971	ESCONDIDO	CA		12/23/2025		5,094		(101)			(101)		4,993	4,993			
100142387	PATERSON	NJ		03/15/2024		1,072		(47)			(47)		1,025	1,025			
100100644	COLTON	CA		03/28/2023		394		(7)			(7)		387	387			
100257002	SHENANDOAH	VA		11/26/2025		1,265		(51)			(51)		1,214	1,214			
100137868	NEW EGYPT	NJ		12/08/2023		1,200		(10)			(10)		1,190	1,190			
100150824	MIAMI	FL		05/08/2024		1,278		(22)			(22)		1,256	1,256			
100116518	EL CAJON	CA		07/20/2023		1,825		227			227		2,052	2,052			
100191370	PARK CITY	UT		01/30/2025		1,163		(12)			(12)		1,151	1,151			
100118946	ORLANDO	FL		07/27/2023		1,922		(34)			(34)		1,888	1,888			
100140136	SACRAMENTO	CA		01/09/2024		1,262		(28)			(28)		1,234	1,234			
100166417	WOONSOCKET	RI		10/31/2024		1,235		(57)			(57)		1,178	1,178			
100185900	ROCKLIN	CA		12/26/2024		1,479		(36)			(36)		1,443	1,443			
100165492	TUCSON	AZ		08/29/2024		1,250		(21)			(21)		1,229	1,229			
100171910	LAKE ELSINORE	CA		10/17/2024		1,227		(36)			(36)		1,191	1,191			
100273999	LAKE ARROWHEAD	CA		01/26/2026		1,356		(48)			(48)		1,308	1,308			
100261181	ELK GROVE	CA		12/05/2025		28,613		(578)			(578)		28,035	28,035			
100282159	APEX	NC		02/27/2026		468,605		(19,221)			(19,221)		449,384	449,384			
100219617	MERIDIAN	ID		07/07/2025		1,958		(46)			(46)		1,912	1,912			
100214460	HIDDEN VALLEY LAKE	CA		06/06/2025		1,667		(67)			(67)		1,600	1,600			
100142661	LAFAYETTE	CO		02/08/2024		1,786		53			53		1,839	1,839			
100173532	FAIRHAVEN	MA		10/29/2024		1,347		(23)			(23)		1,324	1,324			
100220374	APOPKA	FL		07/14/2025		1,361		19			19		1,380	1,380			
100246898	LA PUENTE	CA		10/17/2025		1,236		(38)			(38)		1,198	1,198			
100247561	NASHVILLE	TN		10/29/2025		5,475		(136)			(136)		5,339	5,339			
100129430	CYPRESS	CA		09/29/2023		1,695		(10)			(10)		1,685	1,685			
100171846	MANTECA	CA		10/17/2024		1,344		(37)			(37)		1,307	1,307			
100221664	INDIAN ROCKS BEACH	FL		07/23/2025		1,301		(10)			(10)		1,291	1,291			
100220555	FIRESTONE	CO		07/15/2025		1,324		(33)			(33)		1,291	1,291			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158809	PORTLAND	OR		07/10/2024		1,229		(20)			(20)		1,209	1,209			
100281965	BURKE	VA		02/27/2026		1,229		(42)			(42)		1,187	1,187			
100175691	RIVERSIDE	CA		11/12/2024		1,262		(53)			(53)		1,209	1,209			
100080357	COTTONWOOD	AZ		02/28/2022		5,008		(221)			(221)		4,787	4,787			
100212103	BELLEVUE	WA		05/22/2025		158,205		(1,461)			(1,461)		156,744	156,744			
100133213	INDIO	CA		11/29/2023		1,282		(16)			(16)		1,266	1,266			
100160563	SPARKS	NV		07/19/2024		1,377		(25)			(25)		1,352	1,352			
100214290	OXNARD	CA		05/30/2025		109		(2)			(2)		107	107			
100135615	FT LAUDERDALE	FL		11/09/2023		991		(20)			(20)		971	971			
100172287	MAMMOTH LAKES	CA		10/21/2024		1,376		(35)			(35)		1,341	1,341			
100175232	LEWES	DE		11/05/2024		1,358		(17)			(17)		1,341	1,341			
100160519	SAN BERNARDINO	CA		07/19/2024		1,619		(23)			(23)		1,596	1,596			
100159275	FLOWER MOUND	TX		07/15/2024		3,172		(72)			(72)		3,100	3,100			
100193490	HIGHLANDS RANCH	CO		02/10/2025		1,302		(6)			(6)		1,296	1,296			
100137117	NASHVILLE	TN		11/28/2023		1,026		(17)			(17)		1,009	1,009			
100272186	PHOENIX	AZ		01/08/2026		1,373		(29)			(29)		1,344	1,344			
100087322	CYPRESS	TX		10/25/2022		1,961		119			119		2,080	2,080			
100213926	EVERETT	WA		05/29/2025		1,356		(3)			(3)		1,353	1,353			
100206124	PHOENIX	AZ		04/16/2025		1,257		(47)			(47)		1,210	1,210			
100188912	MENIFEE	CA		01/09/2025		1,283		(19)			(19)		1,264	1,264			
100152816	MORENO VALLEY	CA		05/22/2024		1,101		(42)			(42)		1,059	1,059			
100188434	MANTECA	CA		01/08/2025		1,251		(37)			(37)		1,214	1,214			
100140506	CASTAIC	CA		01/19/2024		1,768		(41)			(41)		1,727	1,727			
100190061	RICHMOND	VA		01/21/2025		1,184		(51)			(51)		1,133	1,133			
100206834	SANTA FE	NM		04/24/2025		395		(14)			(14)		381	381			
100164440	ATLANTIC HIGHLANDS	NJ		08/21/2024		1,382		(12)			(12)		1,370	1,370			
100141701	OAK POINT	TX		01/30/2024		768		(31)			(31)		737	737			
100238931	LEHI	UT		09/23/2025		1,370		(19)			(19)		1,351	1,351			
100102170	LOS ANGELES	CA		04/14/2023		1,696		11			11		1,707	1,707			
100116105	GLENDALE	CA		07/20/2023		1,855		371			371		2,226	2,226			
100133614	DALLAS	TX		10/23/2023		1,316		3			3		1,319	1,319			
100167771	NANUET	NY		09/19/2024		883		(18)			(18)		865	865			
100137836	FONTANA	CA		12/08/2023		1,049		(17)			(17)		1,032	1,032			
100159977	MIAMI	FL		08/16/2024		1,292		(26)			(26)		1,266	1,266			
100185399	SAINT LOUIS	MO		12/20/2024		1,510		40			40		1,550	1,550			
100201138	NASHVILLE	TN		03/12/2025		1,292		(49)			(49)		1,243	1,243			
100149019	HOLLYWOOD	FL		04/19/2024		738		(30)			(30)		708	708			
100277004	KISSIMMEE	FL		01/30/2026		1,324		(39)			(39)		1,285	1,285			
100284591	CRANSTON	RI		03/26/2026		1,318		(33)			(33)		1,285	1,285			
100134832	DAYTONA BEACH	FL		10/30/2023		659		(5)			(5)		654	654			
100284557	CHANDLER	AZ		03/26/2026		1,374		(26)			(26)		1,348	1,348			
100168631	BAKERSFIELD	CA		09/25/2024		1,201		(27)			(27)		1,174	1,174			
100277440	SOMERSET	NJ		02/13/2026		1,200		(35)			(35)		1,165	1,165			
100067884	HONOLULU	HI		09/23/2021		2,862		(54)			(54)		2,808	2,808			
100164439	NASHVILLE	TN		08/21/2024		1,366		(19)			(19)		1,347	1,347			
100102479	DEWEY	AZ		06/07/2023		1,799		(44)			(44)		1,755	1,755			
100157362	PALM HARBOR	FL		02/20/2025		2,829		(56)			(56)		2,773	2,773			
100107798	PRESCOTT	AZ		05/19/2023		1,492		12			12		1,504	1,504			
100216727	OGDEN	UT		06/23/2025		1,268		(39)			(39)		1,229	1,229			
100087068	CANYON LAKE	TX		11/04/2022		150							150	150			
100216595	LATHROP	CA		06/23/2025		1,342		1			1		1,343	1,343			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142937	MCCALL	ID		02/09/2024		1,102		(30)			(30)		1,072	1,072			
100281977	FORNEY	TX		02/27/2026		1,243		(57)			(57)		1,186	1,186			
100243392	SUWANEE	GA		09/26/2025		2,954		(106)			(106)		2,848	2,848			
100236271	SACRAMENTO	CA		09/10/2025		1,230		(32)			(32)		1,198	1,198			
100172565	WEST BARNSTABLE	MA		10/23/2024		1,214		(32)			(32)		1,182	1,182			
100087681	SARASOTA	FL		09/29/2022		1,720		(19)			(19)		1,701	1,701			
100277057	ELBURN	IL		02/06/2026		1,139		(50)			(50)		1,089	1,089			
100268909	JERSEY CITY	NJ		12/29/2025		1,633		(27)			(27)		1,606	1,606			
100109725	JACKSONVILLE	FL		06/16/2023		1,335		(38)			(38)		1,297	1,297			
100161459	MARIETTA	GA		07/30/2024		1,279		(22)			(22)		1,257	1,257			
100186967	ASHBURN	VA		01/07/2025		1,422		(8)			(8)		1,414	1,414			
100131627	RANCHO MIRAGE	CA		10/06/2023		1,311		(14)			(14)		1,297	1,297			
100244593	PANAMA CITY BEACH	FL		09/29/2025		1,302		(47)			(47)		1,255	1,255			
100272561	SOUTH HAVEN	MI		01/08/2026		1,229		(16)			(16)		1,213	1,213			
100151425	FREDERICK	MD		05/10/2024		1,251		(26)			(26)		1,225	1,225			
100151471	RED BANK	NJ		05/10/2024		1,255		(30)			(30)		1,225	1,225			
100235652	TEQUESTA	FL		08/29/2025		13,567		(408)			(408)		13,159	13,159			
100175218	NATIONAL CITY	CA		11/05/2024		1,486		(21)			(21)		1,465	1,465			
100239567	MONTVILLE	NJ		09/29/2025		1,712		(64)			(64)		1,648	1,648			
100268532	OAK ISLAND	NC		12/29/2025		1,340		(14)			(14)		1,326	1,326			
100127611	GWYNN	VA		09/08/2023		1,424		(6)			(6)		1,418	1,418			
100261458	VINEYARD HAVEN	MA		12/09/2025		1,471		(13)			(13)		1,458	1,458			
100140505	RANCHO MISSION VIEJO	CA		01/19/2024		1,425		(12)			(12)		1,413	1,413			
100179954	SEMINOLE	FL		11/25/2024		1,299		(20)			(20)		1,279	1,279			
100229965	LAS VEGAS	NV		08/22/2025		1,055		(40)			(40)		1,015	1,015			
100065451	SACRAMENTO	CA		07/28/2021		2,984		(41)			(41)		2,943	2,943			
100142421	GLENDALE	AZ		02/05/2024		927		(2)			(2)		925	925			
100081761	CULVER CITY	CA		03/22/2022		28							28	28			
100246408	BROOKLYN	NY		10/10/2025		27,094		(1,094)			(1,094)		26,000	26,000			
100243400	ONTARIO	CA		09/26/2025		1,205		(50)			(50)		1,155	1,155			
100143420	RIVERSIDE	CA		02/16/2024		1,109		(2)			(2)		1,107	1,107			
100147271	EAST ORANGE	NJ		03/28/2024		1,242		(31)			(31)		1,211	1,211			
100211666	LAKE ELSINORE	CA		05/19/2025		1,734		(38)			(38)		1,696	1,696			
100244703	BURLINGTON	WA		09/29/2025		1,396		(24)			(24)		1,372	1,372			
100189170	MINERAL BLUFF	GA		01/13/2025		1,193		(37)			(37)		1,156	1,156			
100074413	ELK GROVE	CA		12/02/2021		2,278		(129)			(129)		2,149	2,149			
100173193	LAUDERDALE BY THE SEA	FL		10/30/2024		1,453		(31)			(31)		1,422	1,422			
100268754	WAYNESVILLE	NC		12/29/2025		1,191		(40)			(40)		1,151	1,151			
100254700	LAKE HARMONY	PA		11/13/2025		1,712		(24)			(24)		1,688	1,688			
100283625	CHICO	CA		03/13/2026		725		(25)			(25)		700	700			
100267356	LOS ANGELES	CA		12/24/2025		1,210		(31)			(31)		1,179	1,179			
100254421	SANTA ROSA BEACH	FL		11/07/2025		1,299		(54)			(54)		1,245	1,245			
100164593	FAIRFIELD	CA		08/21/2024		1,251		(25)			(25)		1,226	1,226			
100215740	FRISCO	TX		06/12/2025		1,220		(5)			(5)		1,215	1,215			
100180032	BLACK MOUNTAIN	NC		11/25/2024		1,837		(13)			(13)		1,824	1,824			
100144477	ORLANDO	FL		04/26/2024		1,282		(30)			(30)		1,252	1,252			
100126298	HICKSVILLE	NY		08/30/2023		1,295		(39)			(39)		1,256	1,256			
100185318	ELK GROVE	CA		12/20/2024		1,179		(7)			(7)		1,172	1,172			
100150473	LA PUENTE	CA		05/03/2024		1,501		20			20		1,521	1,521			
100261473	TEMPE	AZ		12/09/2025		1,610		(52)			(52)		1,558	1,558			
100077992	PROVO	UT		01/06/2022		1,135		(14)			(14)		1,121	1,121			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167126	MIAMI	FL		09/13/2024		618		1			1		619	619			
100157203	TAMARAC	FL		02/20/2025		1,230		(16)			(16)		1,214	1,214			
100180797	CELESTE	TX		11/26/2024		1,979		(1)			(1)		1,978	1,978			
100175896	MANTECA	CA		11/14/2024		1,671		5			5		1,676	1,676			
100071661	JURUPA VALLEY	CA		10/14/2021		6,531		(165)			(165)		6,366	6,366			
100117407	CARSON	CA		07/20/2023		1,854		191			191		2,045	2,045			
100057572	PORTLAND	OR		06/30/2021		2,946		(50)			(50)		2,896	2,896			
100200387	BROKEN BOW	OK		03/10/2025		1,378		(2)			(2)		1,376	1,376			
100245915	SOQUEL	CA		11/06/2025		1,390		(24)			(24)		1,366	1,366			
100201088	ADDISON	IL		03/12/2025		1,426		(39)			(39)		1,387	1,387			
100247614	GERMANTOWN	WI		10/29/2025		1,257		(42)			(42)		1,215	1,215			
100266864	GALAX	VA		12/23/2025		1,265		(47)			(47)		1,218	1,218			
100149556	LAS VEGAS	NV		04/26/2024		1,224		(2)			(2)		1,222	1,222			
100147377	PHOENIX	AZ		05/08/2024		1,296		(21)			(21)		1,275	1,275			
100266998	NASHVILLE	TN		12/23/2025		1,261		(16)			(16)		1,245	1,245			
100267103	RENO	NV		12/23/2025		1,281		(36)			(36)		1,245	1,245			
100272888	CLOVER	SC		01/12/2026		1,298		(23)			(23)		1,275	1,275			
100189091	LAKE ARROWHEAD	CA		01/13/2025		1,424		(22)			(22)		1,402	1,402			
100254379	NORTH PALM BEACH	FL		11/07/2025		1,335		(50)			(50)		1,285	1,285			
403051411	EUCLID	OH		11/04/2024		1,016		(18)			(18)		998	998			
100247413	FONTANA	CA		10/24/2025		1,242		(48)			(48)		1,194	1,194			
100216226	BALDWIN PARK	CA		06/20/2025		1,170		(29)			(29)		1,141	1,141			
100087526	REGO PARK	NY		10/25/2022		1,842		116			116		1,958	1,958			
100129830	GATLINBURG	TN		09/27/2023		1,147		(26)			(26)		1,121	1,121			
100193621	SAN BERNARDINO	CA		02/10/2025		1,186		(40)			(40)		1,146	1,146			
100189193	TALLAHASSEE	FL		01/13/2025		1,585		41			41		1,626	1,626			
100071537	NEW SMYRNA BEACH	FL		10/14/2021		2,916		(72)			(72)		2,844	2,844			
100139949	BROCKTON	MA		01/09/2024		1,192		(18)			(18)		1,174	1,174			
100116756	ELK GROVE	CA		07/20/2023		2,331		175			175		2,506	2,506			
100188473	FAIRVIEW	NJ		01/08/2025		1,471		(32)	2		(34)		1,437	1,437			
100102441	NORTH BILLERICA	MA		06/07/2023		2,281		(31)			(31)		2,250	2,250			
100086578	CHICAGO	IL		09/30/2022		1,174		3			3		1,177	1,177			
100245412	LAS VEGAS	NV		10/06/2025		2,184		(39)			(39)		2,145	2,145			
100119239	LEES SUMMIT	MO		07/31/2023		1,334		(20)			(20)		1,314	1,314			
100254019	FORESTVILLE	CA		10/30/2025		1,359		(30)			(30)		1,329	1,329			
4010047330	STATESVILLE	NC		03/22/2023		6,902		(145)			(145)		6,757	6,757			
100179539	DENVER	CO		11/21/2024		1,858		(18)			(18)		1,840	1,840			
100218261	RIVERSIDE	CA		06/26/2025		1,403		31			31		1,434	1,434			
100235801	SHOW LOW	AZ		09/04/2025		1,177		(40)			(40)		1,137	1,137			
100245088	EL CENTRO	CA		10/03/2025		1,180		(43)			(43)		1,137	1,137			
100244845	LEOMINSTER	MA		09/29/2025		1,173		(36)			(36)		1,137	1,137			
100236911	LANCASTER	CA		09/12/2025		1,159		(22)			(22)		1,137	1,137			
100132799	MONETA	VA		11/03/2023		1,407		(7)			(7)		1,400	1,400			
100204737	SEASIDE	CA		04/09/2025		1,228		(23)			(23)		1,205	1,205			
100180304	PARAMOUNT	CA		11/25/2024		1,607		4			4		1,611	1,611			
100235290	ELK GROVE	CA		08/29/2025		1,683		(50)			(50)		1,633	1,633			
100168238	GRASS VALLEY	CA		09/20/2024		1,181		(23)			(23)		1,158	1,158			
100180108	LAVEEN	AZ		12/30/2024		1,109		(27)			(27)		1,082	1,082			
100100226	HEMPSTEAD	NY		03/17/2023		1,268		(36)			(36)		1,232	1,232			
100091182	OAKLAND	NJ		01/31/2023		971		9			9		980	980			
100065191	GILROY	CA		07/14/2021		2,833		(49)			(49)		2,784	2,784			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254073	FORNEY	TX		11/06/2025		1,134		(40)			(40)		1,094	1,094			
100200690	SEATTLE	WA		03/11/2025		1,352		31			31		1,383	1,383			
100202497	PULLMAN	WA		03/21/2025		1,264		(13)			(13)		1,251	1,251			
100245024	RUTHERFORD	NJ		09/29/2025		1,259		(37)			(37)		1,222	1,222			
100236055	STAFFORD TOWNSHIP	NJ		09/04/2025		1,259		(36)			(36)		1,223	1,223			
100243273	FRISCO	TX		09/26/2025		1,246		(21)			(21)		1,225	1,225			
100254015	LATHROP	CA		10/30/2025		2,067		(27)			(27)		2,040	2,040			
100181208	CHUBBUCK	ID		12/06/2024		1,310		(12)			(12)		1,298	1,298			
100261648	DARIEN	IL		12/12/2025		3,435		(148)			(148)		3,287	3,287			
100229104	NEW ORLEANS	LA		08/14/2025		1,424		(32)			(32)		1,392	1,392			
100218960	VALLEY VILLAGE	CA		06/27/2025		2,186		(98)			(98)		2,088	2,088			
100057987	BEAVERTON	OR		06/30/2021		2,654		(61)			(61)		2,593	2,593			
100114716	BRASELTON	GA		06/29/2023		1,430		(43)			(43)		1,387	1,387			
100166213	CENTREVILLE	VA		09/09/2024		1,326		(23)			(23)		1,303	1,303			
100091459	MONTEREY PARK	CA		01/20/2023		1,112		(23)			(23)		1,089	1,089			
100245463	HOUSTON	TX		10/06/2025		1,332		(52)			(52)		1,280	1,280			
100210058	MOUNTAIN BROOK	AL		05/07/2025		1,294		(20)			(20)		1,274	1,274			
100170900	LONG BEACH	CA		10/11/2024		1,305		(32)			(32)		1,273	1,273			
100243275	TAMPA	FL		09/26/2025		1,159		(36)			(36)		1,123	1,123			
100138803	CANYON LAKE	TX		12/21/2023		1,213		(21)			(21)		1,192	1,192			
100078689	RANCHO CUCAMONGA	CA		02/02/2022		2,898		34			34		2,932	2,932			
100084729	TEMPE	AZ		08/02/2022		1,755		25			25		1,780	1,780			
100166222	MORENO VALLEY	CA		09/09/2024		1,583		28			28		1,611	1,611			
100274083	LAS VEGAS	NV		01/26/2026		1,139		(54)			(54)		1,085	1,085			
100157780	WILLIAMSTOWN	NJ		08/01/2024		1,849		(35)			(35)		1,814	1,814			
100174269	PANACEA	FL		10/31/2024		1,555		(10)			(10)		1,545	1,545			
100253751	LEWES	DE		10/30/2025		1,429		(19)			(19)		1,410	1,410			
100143767	PHOENIX	AZ		04/05/2024		1,284		(26)			(26)		1,258	1,258			
100149396	MARYSVILLE	WA		04/24/2024		1,389		(10)			(10)		1,379	1,379			
100247504	SHORELINE	WA		10/28/2025		834		(25)			(25)		809	809			
100200634	POST FALLS	ID		03/11/2025		1,303		(14)			(14)		1,289	1,289			
100209217	DENVER	CO		04/29/2025		1,375		(19)			(19)		1,356	1,356			
100247645	MACON	NC		10/29/2025		1,274		(45)			(45)		1,229	1,229			
100181924	SUNRIVER	OR		12/12/2024		1,519		29			29		1,548	1,548			
100161056	HILLSBORO	OR		07/24/2024		1,957		39			39		1,996	1,996			
100079295	SOUTH EASTON	MA		02/28/2022		2,255		(59)			(59)		2,196	2,196			
100221054	MEDFORD	NJ		07/18/2025		1,114		(44)			(44)		1,070	1,070			
100246131	PROVIDENCE	RI		10/08/2025		1,120		(50)			(50)		1,070	1,070			
100157250	BAKERSFIELD	CA		02/20/2025		1,437		(39)			(39)		1,398	1,398			
100200558	RICHMOND	VA		03/11/2025		1,389		2			2		1,391	1,391			
100188632	RIVER FOREST	IL		02/10/2025		311		(9)			(9)		302	302			
100258239	APPLE VALLEY	CA		12/02/2025		688		(33)			(33)		655	655			
100238675	NATIONAL CITY	CA		09/22/2025		1,312		(23)			(23)		1,289	1,289			
100189975	WAIKOLOA	HI		01/21/2025		1,392		(2)			(2)		1,390	1,390			
100208770	DOVER	MA		04/29/2025		2,977		(118)			(118)		2,859	2,859			
100143794	KYLE	TX		02/28/2024		942		(25)			(25)		917	917			
100090355	BALDWIN PARK	CA		02/03/2023		2,628		(98)			(98)		2,530	2,530			
100205081	FALL RIVER	MA		04/11/2025		1,201		(46)			(46)		1,155	1,155			
100156743	HESPERIA	CA		06/26/2024		1,123		(10)			(10)		1,113	1,113			
100205702	PORTSMOUTH	RI		04/14/2025		9,980		(197)			(197)		9,783	9,783			
100228906	FLAGSTAFF	AZ		09/10/2025		1,309		(16)			(16)		1,293	1,293			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220636	STOCKTON	CA		07/17/2025		1,069		(43)			(43)		1,026	1,026			
100284568	YAKIMA	WA		03/26/2026		22,039		(785)			(785)		21,254	21,254			
100227170	TOMS RIVER	NJ		07/30/2025		1,209		(30)			(30)		1,179	1,179			
100228530	HOWELL	NJ		08/11/2025		1,215		(36)			(36)		1,179	1,179			
100139621	MORENO VALLEY	CA		12/28/2023		323		2			2		325	325			
100261390	FALLBROOK	CA		12/08/2025		1,304		(38)			(38)		1,266	1,266			
100204086	SAN JACINTO	CA		03/28/2025		891		(30)			(30)		861	861			
100216700	SEVIERVILLE	TN		06/23/2025		1,112		(35)			(35)		1,077	1,077			
100118174	DESTIN	FL		07/20/2023		866		(54)			(54)		812	812			
100120839	YUMA	AZ		08/25/2023		809		(27)			(27)		782	782			
100255554	WELLS	ME		11/24/2025		1,284		(42)			(42)		1,242	1,242			
100236919	SOLEDAD	CA		09/12/2025		1,248		2			2		1,250	1,250			
100219288	MONROE	NY		06/30/2025		1,133		(30)			(30)		1,103	1,103			
100139456	WILLIS	TX		12/28/2023		1,199		9			9		1,208	1,208			
100227104	POST FALLS	ID		07/30/2025		1,269		(30)			(30)		1,239	1,239			
100228001	DERWOOD	MD		08/04/2025		32,067		(655)			(655)		31,412	31,412			
100218748	WEST HARTFORD	CT		06/27/2025		1,151		(21)			(21)		1,130	1,130			
100218855	VIRGINIA BEACH	VA		06/27/2025		1,173		(40)			(40)		1,133	1,133			
100162760	LAKE ELSINORE	CA		08/12/2024		1,342		(2)			(2)		1,340	1,340			
100246723	NOLENSVILLE	TN		10/15/2025		1,154		(41)			(41)		1,113	1,113			
100202435	MIAMI	FL		03/20/2025		1,178		(4)			(4)		1,174	1,174			
100244725	WAIPAHU	HI		09/29/2025		1,243		(23)			(23)		1,220	1,220			
100206839	COVINGTON	WA		04/24/2025		4,378		(61)			(61)		4,317	4,317			
100228765	MORENO VALLEY	CA		08/12/2025		1,279		(11)			(11)		1,268	1,268			
100109113	GARFIELD	NJ		06/05/2023		1,146		(17)			(17)		1,129	1,129			
100227188	STOUGHTON	WI		07/30/2025		1,340		(12)			(12)		1,328	1,328			
100145830	DALLAS	TX		03/15/2024		1,159		(14)			(14)		1,145	1,145			
100150013	CASTLE ROCK	CO		06/07/2024		6,774		(124)			(124)		6,650	6,650			
100254185	MIAMI	FL		11/06/2025		1,349		(30)			(30)		1,319	1,319			
100137212	TAHOE CITY	CA		11/28/2023		1,029		(44)			(44)		985	985			
100245278	SURPRISE	AZ		10/06/2025		1,384		(25)			(25)		1,359	1,359			
100238357	SAN DIEGO	CA		09/19/2025		1,295		(38)			(38)		1,257	1,257			
100267318	ROSEVILLE	CA		12/24/2025		1,267		(42)			(42)		1,225	1,225			
100115442	LONG BEACH	CA		07/17/2023		226		(1)			(1)		225	225			
100219874	RENO	NV		07/08/2025		1,253		(31)			(31)		1,222	1,222			
100167863	MIAMI	FL		09/20/2024		1,411		(41)			(41)		1,370	1,370			
100257226	HEMPSTEAD	TX		11/26/2025		2,006		(66)			(66)		1,940	1,940			
100178365	UPLAND	CA		11/20/2024		1,324		(18)			(18)		1,306	1,306			
100195409	LURAY	VA		02/24/2025		1,164		(22)			(22)		1,142	1,142			
100216523	SEATTLE	WA		06/23/2025		1,254		(10)			(10)		1,244	1,244			
100216328	BLOOMINGTON	CA		06/20/2025		1,248		(4)			(4)		1,244	1,244			
100226724	MENIFEE	CA		07/30/2025		1,286		(33)			(33)		1,253	1,253			
100171617	PHOENIX	AZ		10/16/2024		61,827		(1,655)			(1,655)		60,172	60,172			
100068235	HERMOSA BEACH	CA		08/25/2021		2,936		(65)			(65)		2,871	2,871			
100109617	ROCKVILLE	MD		06/14/2023		1,095		(33)			(33)		1,062	1,062			
100221431	HICKSVILLE	NY		07/22/2025		1,280		(6)			(6)		1,274	1,274			
100081644	FORT LEE	NJ		03/24/2022		2,204		12			12		2,216	2,216			
100071477	LOS ANGELES	CA		10/26/2021		2,860		(134)			(134)		2,726	2,726			
100081888	SAN DIEGO	CA		03/31/2022		2,708		(13)			(13)		2,695	2,695			
100071550	SAN FERNANDO	CA		10/14/2021		2,905		(71)			(71)		2,834	2,834			
100249408	DAVIE	FL		10/30/2025		850		(31)			(31)		819	819			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206693	BELLINGHAM	WA		04/24/2025		1,213		(11)			(11)		1,202	1,202			
100273127	SALT LAKE CITY	UT		01/15/2026		1,406		8			8		1,414	1,414			
100246143	HILTON HEAD ISLAND	SC		10/08/2025		1,806		(64)			(64)		1,742	1,742			
100119749	YONKERS	NY		08/08/2023		1,221		(13)			(13)		1,208	1,208			
100266970	FRANKLIN	ME		12/23/2025		2,130		(40)			(40)		2,090	2,090			
100245684	WENDELL	NC		10/06/2025		1,322		(46)			(46)		1,276	1,276			
100210091	ORLANDO	FL		05/07/2025		1,281		(29)			(29)		1,252	1,252			
100211838	VALLEJO	CA		05/19/2025		1,192		(27)			(27)		1,165	1,165			
100204998	CAPE CORAL	FL		04/10/2025		1,117		(52)			(52)		1,065	1,065			
100227058	BAKERSFIELD	CA		07/30/2025		1,213		(36)			(36)		1,177	1,177			
100092063	SARASOTA	FL		02/09/2023		867		(23)			(23)		844	844			
100086625	PLAIN CITY	UT		09/30/2022		403		6			6		409	409			
100238425	TEMECULA	CA		09/19/2025		1,238		(32)			(32)		1,206	1,206			
100221512	RALEIGH	NC		07/22/2025		1,263		(59)			(59)		1,204	1,204			
100243481	EAST TAWAS	MI		09/26/2025		1,236		(59)			(59)		1,177	1,177			
100203312	LINCOLN	CA		03/27/2025		1,028		(31)			(31)		997	997			
100101158	EAST ELMHURST	NY		04/28/2023		2,111		597			597		2,708	2,708			
100161357	WINTER GARDEN	FL		07/25/2024		1,311		6			6		1,317	1,317			
100119267	AURORA	CO		07/31/2023		1,578		17			17		1,595	1,595			
100209507	CAPE CORAL	FL		05/01/2025		1,246		(38)			(38)		1,208	1,208			
100193020	CRYSTAL BEACH	TX		02/10/2025		1,208		(11)			(11)		1,197	1,197			
100236139	STANDISH	ME		09/10/2025		1,136		(21)			(21)		1,115	1,115			
100206977	HURRICANE	UT		04/25/2025		1,172		(55)			(55)		1,117	1,117			
100254472	GRANGEVILLE	ID		11/07/2025		1,271		(59)			(59)		1,212	1,212			
100261583	LOS ANGELES	CA		12/12/2025		1,298		(44)			(44)		1,254	1,254			
100177260	LAS VEGAS	NV		01/16/2025		1,083		(50)			(50)		1,033	1,033			
100235796	BAKERSFIELD	CA		09/04/2025		1,130		(15)			(15)		1,115	1,115			
100114689	CORPUS CHRISTI	TX		06/29/2023		1,145		(43)			(43)		1,102	1,102			
100206524	TEATICKET	MA		04/22/2025		551							551	551			
100216624	CHANDLER	AZ		06/23/2025		1,142		(28)			(28)		1,114	1,114			
100060527	STERLING	VA		06/01/2021		3,564		14			14		3,578	3,578			
100210191	MARIPOSA	CA		05/07/2025		1,598		(34)			(34)		1,564	1,564			
100221629	PHILADELPHIA	PA		07/23/2025		29,039		(894)			(894)		28,145	28,145			
100194397	ELLIJAY	GA		02/14/2025		2,948		(112)			(112)		2,836	2,836			
100175024	LOS ANGELES	CA		11/05/2024		1,542		23			23		1,565	1,565			
100151138	PRESCOTT	AZ		05/09/2024		1,185		(32)			(32)		1,153	1,153			
100218682	NAPLES	FL		06/27/2025		1,184		(28)			(28)		1,156	1,156			
100229068	VENTNOR CITY	NJ		08/14/2025		1,104		(22)			(22)		1,082	1,082			
100169449	DEL REY OAKS	CA		09/30/2024		1,693		(23)			(23)		1,670	1,670			
100245379	BOZEMAN	MT		10/06/2025		289,661		(11,277)			(11,277)		278,384	278,384			
100086049	SAN ANTONIO	TX		08/24/2022		1,453		4			4		1,457	1,457			
100235828	YUCCA VALLEY	CA		09/04/2025		2,343		(22)			(22)		2,321	2,321			
100151642	COLUMBUS	OH		05/10/2024		1,244		(27)			(27)		1,217	1,217			
100127570	SUPERIOR	CO		09/08/2023		1,475		(2)			(2)		1,473	1,473			
4010062177	CAMDEN	NJ		11/29/2023		929		(33)			(33)		896	896			
100152174	SEATTLE	WA		05/17/2024		1,210		(2)			(2)		1,208	1,208			
100210532	MIAMI	FL		05/15/2025		1,239		(39)			(39)		1,200	1,200			
100148261	EL SEGUNDO	CA		04/12/2024		1,141		(24)			(24)		1,117	1,117			
100091965	BURIEN	WA		02/07/2023		1,130		(20)			(20)		1,110	1,110			
100200591	NASHVILLE	TN		03/11/2025		1,725		4			4		1,729	1,729			
100261412	BONITA SPRINGS	FL		12/08/2025		3,256		(108)			(108)		3,148	3,148			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209990	HOUSTON	TX		06/11/2025		1,482		(34)			(34)		1,448	1,448			
100189402	MIDLAND	TX		01/14/2025		1,010		(47)			(47)		963	963			
100220116	PEMBROKE PINES	FL		08/25/2025		1,276		(21)			(21)		1,255	1,255			
100088087	SULTAN	WA		10/25/2022		1,443		4			4		1,447	1,447			
100115545	NEW YORK	NY		07/19/2023		1,276		(35)			(35)		1,241	1,241			
100283681	LAS VEGAS	NV		03/13/2026		1,895		(70)			(70)		1,825	1,825			
100277197	DOVER	FL		02/10/2026		1,224		(46)			(46)		1,178	1,178			
100282006	CITY OF LOS ANGELES	CA		02/27/2026		726		(32)			(32)		694	694			
100215495	FLAGSTAFF	AZ		06/12/2025		1,135		(26)			(26)		1,109	1,109			
100164372	WHITEFISH	MT		08/21/2024		1,329		(23)			(23)		1,306	1,306			
100221592	ORLANDO	FL		07/22/2025		1,240		(26)			(26)		1,214	1,214			
100171123	SALISBURY	NC		11/22/2024		902		(37)			(37)		865	865			
100220550	PELL CITY	AL		07/15/2025		1,207		(53)			(53)		1,154	1,154			
100091145	SAN DIEGO	CA		01/31/2023		1,570		39			39		1,609	1,609			
100102372	RICHMOND	TX		06/07/2023		1,652		2			2		1,654	1,654			
100218541	BELGRADE	MT		06/27/2025		1,439		29			29		1,468	1,468			
100159913	WEST PALM BEACH	FL		08/16/2024		1,249		(42)			(42)		1,207	1,207			
100171802	FOLSOM	CA		10/17/2024		1,428		(24)			(24)		1,404	1,404			
100277578	ATWATER	CA		02/13/2026		1,204		(48)			(48)		1,156	1,156			
100245825	LINCOLN	CA		10/17/2025		894		(25)			(25)		869	869			
100215847	MANTECA	CA		06/12/2025		1,303		(15)			(15)		1,288	1,288			
100207402	SACRAMENTO	CA		04/29/2025		2,153		(68)			(68)		2,085	2,085			
100268673	PHOENIX	AZ		12/29/2025		3,078		11			11		3,089	3,089			
100179843	IRVING	TX		11/22/2024		5,315		(216)			(216)		5,099	5,099			
100167439	DORRINGTON	CA		09/16/2024		1,251		(41)			(41)		1,210	1,210			
100192342	WEST COVINA	CA		02/05/2025		90,536		(2,189)			(2,189)		88,347	88,347			
100068450	SUN VALLEY	CA		08/25/2021		2,968		(50)			(50)		2,918	2,918			
100205973	LAKE ELSINORE	CA		04/15/2025		1,237		(29)			(29)		1,208	1,208			
100246166	WAYNESVILLE	NC		10/08/2025		1,243		(56)			(56)		1,187	1,187			
100177300	LAKE ARROWHEAD	CA		01/16/2025		1,425		(39)			(39)		1,386	1,386			
100214907	TUCSON	AZ		06/11/2025		1,171		(39)			(39)		1,132	1,132			
100210620	HICKSVILLE	NY		05/15/2025		1,159		(43)			(43)		1,116	1,116			
100273145	JERSEY CITY	NJ		01/15/2026		1,020		(24)			(24)		996	996			
100214363	BLUE RIDGE	GA		06/02/2025		1,215		(27)			(27)		1,188	1,188			
100214816	LOS ANGELES	CA		06/11/2025		1,226		(27)			(27)		1,199	1,199			
100201348	MIAMI	FL		03/12/2025		1,239		(3)			(3)		1,236	1,236			
100283505	WASHINGTON	UT		03/11/2026		726		(30)			(30)		696	696			
100193554	CONCORD	CA		02/10/2025		1,662		4			4		1,666	1,666			
100201705	PFLUGERVILLE	TX		03/18/2025		1,336		(23)			(23)		1,313	1,313			
100144052	ANDOVER	MN		03/07/2024		1,418		(23)			(23)		1,395	1,395			
100149668	RIDGEWOOD	NJ		04/26/2024		1,986		(24)			(24)		1,962	1,962			
100198234	HOLLYWOOD	FL		02/28/2025		1,185		(26)			(26)		1,159	1,159			
100147831	BRADENTON	FL		04/08/2024		1,367		(7)			(7)		1,360	1,360			
100236141	MANSFIELD	TX		09/10/2025		7,605		(177)			(177)		7,428	7,428			
100143291	MARIETTA	GA		02/16/2024		1,422		1			1		1,423	1,423			
100214745	HERMOSA BEACH	CA		06/11/2025		1,299		(33)			(33)		1,266	1,266			
100199297	SANDY	UT		03/05/2025		1,120		(34)			(34)		1,086	1,086			
100221671	DEER PARK	WA		07/23/2025		1,298		(42)			(42)		1,256	1,256			
100081812	CORONA	CA		03/30/2022		2,232		44			44		2,276	2,276			
100268948	JASPER	GA		12/29/2025		1,228		(34)			(34)		1,194	1,194			
100120105	JERSEY CITY	NJ		08/11/2023		1,318		(22)			(22)		1,296	1,296			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272521	ESSEX	MT		01/08/2026		1,264		(43)			(43)		1,221	1,221			
100214874	BRONX	NY		06/11/2025		1,377		37			37		1,414	1,414			
100057825	HAYWARD	CA		06/30/2021		2,920		(59)			(59)		2,861	2,861			
100219807	CHICAGO	IL		07/08/2025		3,336		(50)			(50)		3,286	3,286			
100178259	MURPHY	TX		11/19/2024		1,310		(10)			(10)		1,300	1,300			
100209531	SPOKANE VALLEY	WA		05/02/2025		1,244		(46)			(46)		1,198	1,198			
100185884	PASADENA	MD		12/26/2024		1,137		(25)			(25)		1,112	1,112			
100277271	NASHVILLE	TN		02/11/2026		1,865		7			7		1,872	1,872			
100107997	JACKSON	NJ		05/25/2023		1,317		8			8		1,325	1,325			
100209806	GOTHA	FL		05/05/2025		1,253		(38)			(38)		1,215	1,215			
100171665	ARLEY	AL		10/16/2024		1,829		(3)			(3)		1,826	1,826			
100283334	LINCOLN CITY	OR		03/11/2026		2,461		(28)			(28)		2,433	2,433			
100273116	CEDAR PARK	TX		01/15/2026		1,402		8			8		1,410	1,410			
100120008	NASHVILLE	TN		08/11/2023		893		1			1		894	894			
100150880	MIAMI	FL		05/08/2024		1,269		(26)			(26)		1,243	1,243			
100120401	NORTH EASTON	MA		08/18/2023		511		13			13		524	524			
100184405	TACOMA	WA		12/17/2024		1,094		(27)			(27)		1,067	1,067			
100156701	WAILUKU	HI		06/26/2024		4,576		(45)			(45)		4,531	4,531			
100230129	SOUTH LYON	MI		08/25/2025		17,546		(673)			(673)		16,873	16,873			
100277385	LAKE ARROWHEAD	CA		02/12/2026		1,211		(49)			(49)		1,162	1,162			
100082620	TEMECULA	CA		04/14/2022		2,111		(21)			(21)		2,090	2,090			
100273330	ROCKLIN	CA		01/20/2026		1,246		(55)			(55)		1,191	1,191			
100267213	SEWARD	AK		12/23/2025		1,850		(71)			(71)		1,779	1,779			
100100356	SAN FRANCISCO	CA		04/27/2023		1,925		136			136		2,061	2,061			
100221839	TEMPE	AZ		07/29/2025		1,132		(41)			(41)		1,091	1,091			
100219623	MIAMI	FL		07/07/2025		1,232		(43)			(43)		1,189	1,189			
100210414	BIG BEAR LAKE	CA		05/12/2025		1,477		(25)			(25)		1,452	1,452			
100188605	DOVER	NH		02/10/2025		1,184		10			10		1,194	1,194			
100268472	MILLSBORO	DE		12/29/2025		1,231		(30)			(30)		1,201	1,201			
100082348	AUSTIN	TX		04/14/2022		1,591		(84)			(84)		1,507	1,507			
100172282	BOTHELL	WA		10/21/2024		1,499		(15)			(15)		1,484	1,484			
100155177	ATLANTA	GA		07/19/2024		1,202		(37)			(37)		1,165	1,165			
100277940	SAN RAMON	CA		02/26/2026		1,083		(19)			(19)		1,064	1,064			
100273828	BOCA RATON	FL		01/23/2026		(367)		(35)			(35)		(402)	(402)			
100215330	RIVERSIDE	CA		06/12/2025		1,571		(34)			(34)		1,537	1,537			
100067953	BRENTWOOD	CA		09/23/2021		3,921		(68)			(68)		3,853	3,853			
100272978	DEERFIELD BCH	FL		01/15/2026		1,815		1			1		1,816	1,816			
100084745	SAINT AUGUSTINE	FL		08/02/2022		1,338		(61)			(61)		1,277	1,277			
100171340	BURLESON	TX		10/16/2024		1,014		(47)			(47)		967	967			
100133750	BEND	OR		10/23/2023		1,419		11			11		1,430	1,430			
100272004	LOS ANGELES	CA		01/08/2026		1,179		(38)			(38)		1,141	1,141			
100120018	ESTES PARK	CO		08/11/2023		1,372		(18)			(18)		1,354	1,354			
100182163	LA VETA	CO		12/12/2024		1,373		19			19		1,392	1,392			
100167616	MOUNT PLEASANT	SC		09/19/2024		2,160		10			10		2,170	2,170			
100142158	HENDERSON	NV		02/29/2024		1,595		(23)			(23)		1,572	1,572			
100149843	WASHINGTON	DC		04/29/2024		722		(30)			(30)		692	692			
100205756	LOS ANGELES	CA		04/14/2025		1,277		(26)			(26)		1,251	1,251			
100117088	CANDLER	NC		07/20/2023		1,856		(53)			(53)		1,803	1,803			
100175062	LA PUENTE	CA		11/05/2024		1,160		(23)			(23)		1,137	1,137			
100172906	SANTA ROSA	CA		10/25/2024		1,107		(7)			(7)		1,100	1,100			
100203487	PHOENIX	AZ		03/26/2025		1,211		(35)			(35)		1,176	1,176			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160612	CORONA	CA		07/19/2024		1,537		(81)			(81)		1,456	1,456			
100253289	WEBSTER	MA		10/30/2025		1,203		(39)			(39)		1,164	1,164			
100273358	SAN JOS? DEL CABO	MEX		01/20/2026		1,160							1,160	1,160			
100139319	DAVENPORT	FL		12/28/2023		1,011		3			3		1,014	1,014			
100186378	MONTGOMERY	TX		12/30/2024		1,635		(28)			(28)		1,607	1,607			
100181287	LAS VEGAS	NV		12/06/2024		1,225		(24)			(24)		1,201	1,201			
100188409	INDIO	CA		01/08/2025		1,234		(33)			(33)		1,201	1,201			
100235260	LILBURN	GA		08/29/2025		2,827		(91)			(91)		2,736	2,736			
100173159	FAIRFAX	VA		10/30/2024		1,918		(27)			(27)		1,891	1,891			
100156002	CARSON CITY	NV		06/18/2024		3,295		(49)			(49)		3,246	3,246			
100181988	SPANAWAY	WA		12/12/2024		1,579		62			62		1,641	1,641			
100192581	PERRIS	CA		02/10/2025		1,297		(12)			(12)		1,285	1,285			
100181282	LAS VEGAS	NV		12/06/2024		1,226		(23)			(23)		1,203	1,203			
100186414	SAN PEDRO	CA		12/30/2024		1,180		(27)			(27)		1,153	1,153			
100156672	PEMBROKE	MA		06/24/2024		1,094		(39)			(39)		1,055	1,055			
100201700	LEONIA	NJ		03/18/2025		1,264		(34)			(34)		1,230	1,230			
100185134	PANORAMA CITY	CA		12/20/2024		1,251		(21)			(21)		1,230	1,230			
100205871	PALM DESERT	CA		04/14/2025		1,329		(27)			(27)		1,302	1,302			
100265515	SAN BERNARDINO	CA		12/19/2025		797		(27)			(27)		770	770			
100102493	EATON	CO		06/07/2023		1,536		(11)			(11)		1,525	1,525			
100245000	CAPE MAY	NJ		09/29/2025		5,648		(169)			(169)		5,479	5,479			
100189114	MESA	AZ		01/13/2025		1,273		(14)			(14)		1,259	1,259			
100151199	FRANKLIN	TN		05/10/2024		11,230		171			171		11,401	11,401			
100128310	VISALIA	CA		09/14/2023		1,261		(30)			(30)		1,231	1,231			
100195437	EATONTON	GA		02/24/2025		1,432		30			30		1,462	1,462			
100283433	PLAINFIELD	NJ		03/11/2026		852		(12)			(12)		840	840			
100210634	NAPLES	FL		05/15/2025		1,100		(40)			(40)		1,060	1,060			
100256442	NOKOMIS	FL		11/25/2025		1,073		(51)			(51)		1,022	1,022			
100195305	STERLING	VA		02/24/2025		1,362		10			10		1,372	1,372			
100153335	WILDWOOD	NJ		05/30/2024		1,261		9			9		1,270	1,270			
100212610	GAINESVILLE	FL		05/29/2025		2,225		(29)			(29)		2,196	2,196			
100185531	SAN JOSE	CA		12/20/2024		1,249		(40)			(40)		1,209	1,209			
100137791	KAILUA KONA	HI		12/08/2023		11,583		(48)			(48)		11,535	11,535			
100182627	ST GEORGE	UT		12/12/2024		1,503		30			30		1,533	1,533			
100140773	MIAMI	FL		01/22/2024		922		(37)			(37)		885	885			
100215771	RICHMOND HILL	GA		06/12/2025		1,242		(18)			(18)		1,224	1,224			
100172547	CREEDE	CO		10/23/2024		1,198		(37)			(37)		1,161	1,161			
100164184	MARYSVILLE	WA		08/21/2024		1,052		(6)			(6)		1,046	1,046			
100175073	FREDERICK	CO		11/05/2024		5,901		(50)			(50)		5,851	5,851			
100116781	SAN JOSE	CA		07/20/2023		2,010		488			488		2,498	2,498			
100273798	SEMINOLE	FL		01/23/2026		1,156		(44)			(44)		1,112	1,112			
100229561	CHELSEA	MA		08/15/2025		2,330		(51)			(51)		2,279	2,279			
100246330	NEWBERRY	FL		10/10/2025		5,123		(99)			(99)		5,024	5,024			
100254400	HILTON HEAD ISLAND	SC		11/07/2025		1,279		(46)			(46)		1,233	1,233			
100212600	SANTA ROSA	CA		05/29/2025		3,228		(135)			(135)		3,093	3,093			
100119941	ATLANTA	GA		08/10/2023		1,285		(26)			(26)		1,259	1,259			
100215810	ONTARIO	CA		06/12/2025		4,067		(46)			(46)		4,021	4,021			
100147919	GARFIELD	NJ		04/08/2024		1,463		1			1		1,464	1,464			
100185797	PALMDALE	CA		12/26/2024		1,342		(22)			(22)		1,320	1,320			
100229020	ANN ARBOR	MI		08/14/2025		1,173		(22)			(22)		1,151	1,151			
100188412	NASHVILLE	TN		01/08/2025		1,224		(36)			(36)		1,188	1,188			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174016	BUDA	TX		10/31/2024		1,169		(54)			(54)		1,115	1,115			
100277241	LOS ANGELES	CA		02/10/2026		1,340		(16)			(16)		1,324	1,324			
100162051	LINCOLN	CA		07/31/2024		1,213		(28)			(28)		1,185	1,185			
100162280	FRISCO	TX		09/06/2024		25,466		(356)			(356)		25,110	25,110			
100236792	HOLBROOK	NY		09/12/2025		1,129		(49)			(49)		1,080	1,080			
100182476	MATAWAN	NJ		12/12/2024		1,522		(41)			(41)		1,481	1,481			
100173049	FONTANA	CA		10/25/2024		1,236		(20)			(20)		1,216	1,216			
100150754	SCOTTSDALE	AZ		05/07/2024		3,126		11			11		3,137	3,137			
100145864	MINEOLA	NY		03/15/2024		855		(40)			(40)		815	815			
100189241	SOUTH JORDAN	UT		01/13/2025		1,390		(10)			(10)		1,380	1,380			
100203267	WINCHESTER	CA		03/27/2025		1,546		54			54		1,600	1,600			
100220569	PRESCOTT	AZ		07/15/2025		14,815		(691)			(691)		14,124	14,124			
100186318	WAIALUA	HI		12/30/2024		2,974		(59)			(59)		2,915	2,915			
100135285	MECHANICSVILLE	VA		11/08/2023		1,527		122			122		1,649	1,649			
100235626	KILL DEVIL HILLS	NC		08/29/2025		1,173		(39)			(39)		1,134	1,134			
100209656	LAWRENCE	MA		05/02/2025		3,373		(121)			(121)		3,252	3,252			
100179561	FERNANDINA BEACH	FL		11/21/2024		1,312		(15)			(15)		1,297	1,297			
100180218	LAS VEGAS	NV		11/25/2024		1,185		(17)			(17)		1,168	1,168			
100258106	SAN FRANCISCO	CA		11/26/2025		1,744		(66)			(66)		1,678	1,678			
100211486	LOS ANGELES	CA		05/16/2025		743		(33)			(33)		710	710			
100173289	MIAMI	FL		10/30/2024		3,700		(36)			(36)		3,664	3,664			
100284612	KNOXVILLE	TN		03/26/2026		1,383		(41)			(41)		1,342	1,342			
100201777	WEST PALM BEACH	FL		03/18/2025		1,273		(29)			(29)		1,244	1,244			
100255552	STUART	FL		11/24/2025		1,419		(21)			(21)		1,398	1,398			
100184368	VACAVILLE	CA		12/16/2024		1,395		17			17		1,412	1,412			
100204090	FONTANA	CA		03/28/2025		17,710		(623)			(623)		17,087	17,087			
100173329	LEHI	UT		10/30/2024		1,353		(19)			(19)		1,334	1,334			
100163596	SIMI VALLEY	CA		08/15/2024		4,035		(113)			(113)		3,922	3,922			
100060092	GLENDORA	CA		06/25/2021		3,132		(63)			(63)		3,069	3,069			
100160344	PATTERSON	CA		09/06/2024		1,298		(36)			(36)		1,262	1,262			
100246959	PACOIMA	CA		10/17/2025		1,080		(33)			(33)		1,047	1,047			
100194243	COLLIERVILLE	TN		02/14/2025		1,362		(21)			(21)		1,341	1,341			
100261144	SAINT HELENA ISLAND	SC		12/05/2025		1,414		(33)			(33)		1,381	1,381			
100176800	BELL GARDENS	CA		11/15/2024		1,251		(55)			(55)		1,196	1,196			
100221791	LANCASTER	CA		07/25/2025		1,225		(6)			(6)		1,219	1,219			
100087505	MICA	WA		10/25/2022		1,900		176			176		2,076	2,076			
100161769	NEWARK	NJ		07/31/2024		1,274		(27)			(27)		1,247	1,247			
100156117	HICKSVILLE	NY		06/18/2024		1,011		(16)			(16)		995	995			
100136013	LOS ANGELES	CA		11/16/2023		810		1			1		811	811			
100149513	COMMERCE CITY	CO		04/26/2024		969		(13)			(13)		956	956			
100172767	HOMESTEAD	FL		12/06/2024		1,330		26			26		1,356	1,356			
100178284	MANSFIELD	TX		11/19/2024		1,384		(28)			(28)		1,356	1,356			
100142652	FONTANA	CA		02/08/2024		11,209		(87)			(87)		11,122	11,122			
100174707	SAN DIEGO	CA		10/31/2024		644		(16)			(16)		628	628			
100234829	REDLANDS	CA		08/28/2025		1,162		(46)			(46)		1,116	1,116			
100204829	CARLSBAD	CA		04/09/2025		2,044		(26)			(26)		2,018	2,018			
100082117	HOLLYWOOD	SC		04/14/2022		2,347		(4)			(4)		2,343	2,343			
100229059	GREENVILLE	ME		08/14/2025		1,206		(27)			(27)		1,179	1,179			
100248865	WEST HARWICH	MA		10/29/2025		1,341		(32)			(32)		1,309	1,309			
100173701	SANGER	CA		10/30/2024		1,341		(38)			(38)		1,303	1,303			
100226917	LAKE HAVASU CITY	AZ		07/30/2025		1,176		(35)			(35)		1,141	1,141			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103878	COPIAGUE	NY		05/10/2023		1,661		(96)			(96)		1,565	1,565			
100089282	AUSTIN	TX		01/26/2023		1,083		(36)			(36)		1,047	1,047			
100156298	SAN DIEGO	CA		07/25/2024		4,859		(198)			(198)		4,661	4,661			
100229177	GLADE PARK	CO		08/14/2025		1,146		(30)			(30)		1,116	1,116			
100119126	FONTANA	CA		07/28/2023		2,106		191			191		2,297	2,297			
100159725	SEATTLE	WA		08/23/2024		1,377		(26)			(26)		1,351	1,351			
100245782	LAKE HAVASU CITY	AZ		10/29/2025		1,287		(25)			(25)		1,262	1,262			
100172210	WINCHESTER	CA		10/17/2024		1,366		(63)			(63)		1,303	1,303			
100107878	KAILUA KONA	HI		06/29/2023		1,263		(45)			(45)		1,218	1,218			
100220642	SUNRIVER	OR		07/17/2025		1,093		(51)			(51)		1,042	1,042			
100273071	EAGLE	ID		01/15/2026		1,090		(41)			(41)		1,049	1,049			
100266967	WEST DOVER	VT		12/23/2025		1,330		(38)			(38)		1,292	1,292			
100214380	PALM HARBOR	FL		06/02/2025		1,286		(13)			(13)		1,273	1,273			
100202982	SIGNAL MOUNTAIN	TN		03/24/2025		1,162		(36)			(36)		1,126	1,126			
100191250	FRESNO	CA		01/29/2025		1,179		(53)			(53)		1,126	1,126			
100116088	NORTH HOLLYWOOD AREA LOS ANGE	CA		07/20/2023		1,786		202			202		1,988	1,988			
100081754	MISSION HILLS	CA		03/22/2022		2,316		(51)			(51)		2,265	2,265			
100173142	ARVADA	CO		10/30/2024		1,365		(32)			(32)		1,333	1,333			
100214642	HIGHLAND	CA		06/10/2025		2,030		(21)			(21)		2,009	2,009			
100108935	GLENWOOD SPRINGS	CO		05/31/2023		1,279		(25)			(25)		1,254	1,254			
100272594	IRVINE	CA		01/09/2026		1,653		(67)			(67)		1,586	1,586			
100173728	VERO BEACH	FL		10/30/2024		1,806		(58)			(58)		1,748	1,748			
100202653	WILDWOOD CREST	NJ		03/24/2025		1,300		(21)			(21)		1,279	1,279			
100195295	INDIO	CA		02/24/2025		1,197		(16)			(16)		1,181	1,181			
100189323	MESA	AZ		01/13/2025		1,418		(7)			(7)		1,411	1,411			
100128145	LAVALLETTE	NJ		09/18/2023		1,443		17			17		1,460	1,460			
100188458	BOERNE	TX		01/08/2025		1,173		(31)			(31)		1,142	1,142			
100210542	LA JOLLA	CA		05/15/2025		1,385		(53)			(53)		1,332	1,332			
100236977	FONTANA	CA		09/12/2025		1,211		(30)			(30)		1,181	1,181			
100162778	FONTANA AREA	CA		08/12/2024		1,109		(32)			(32)		1,077	1,077			
100074167	POMONA	CA		12/09/2021		3,595		(106)			(106)		3,489	3,489			
100219335	CEDAR HILL	TX		06/30/2025		8,765		59			59		8,824	8,824			
100137057	CYPRESS	TX		11/28/2023		1,273		13			13		1,286	1,286			
100219087	CHICO	CA		06/27/2025		1,194		(38)			(38)		1,156	1,156			
100172589	SEVIERVILLE	TN		10/23/2024		1,585		(21)			(21)		1,564	1,564			
100227165	FALMOUTH	MA		07/30/2025		814		(38)	1		(39)		775	775			
100162813	INDIANAPOLIS	IN		08/12/2024		1,418		5			5		1,423	1,423			
100160912	PEMBROKE PINES	FL		07/24/2024		1,206		(23)			(23)		1,183	1,183			
100083664	ALVA	FL		06/23/2022		1,982		(7)			(7)		1,975	1,975			
100115005	KNOXVILLE	TN		07/14/2023		1,453		10			10		1,463	1,463			
100218494	LACONIA	NH		06/27/2025		1,079		(30)			(30)		1,049	1,049			
100246458	PORT SAINT LUCIE	FL		10/10/2025		3,350		(104)			(104)		3,246	3,246			
100182363	SEVIERVILLE	TN		12/12/2024		1,381		(1)			(1)		1,380	1,380			
100057235	GLENDALE	CA		05/19/2021		2,840		(95)			(95)		2,745	2,745			
100235409	WELLINGTON	FL		08/29/2025		1,214		(57)			(57)		1,157	1,157			
100119958	N HOLLYWOOD	CA		08/11/2023		1,579		17			17		1,596	1,596			
100131834	MULLICA HILL	NJ		10/06/2023		641		(6)			(6)		635	635			
100129667	CHANDLER	AZ		09/29/2023		2,226		(40)			(40)		2,186	2,186			
100174245	SAN DIEGO	CA		10/31/2024		4,546		(23)			(23)		4,523	4,523			
100186213	BAKERSFIELD	CA		12/27/2024		1,692		(70)			(70)		1,622	1,622			
100247069	LEWES	DE		10/22/2025		1,370		(39)			(39)		1,331	1,331			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218829	MANTECA	CA		06/27/2025		1,624		(13)			(13)		1,611	1,611			
100238377	JOHNS CREEK	GA		09/19/2025		2,102		(85)			(85)		2,017	2,017			
100141281	SANTA ANA	CA		01/30/2024		981		(26)			(26)		955	955			
100243260	WOODLAND	CA		09/26/2025		1,181		(42)			(42)		1,139	1,139			
100221506	REDLANDS	CA		07/22/2025		780		(12)			(12)		768	768			
100190749	LAS VEGAS	NV		01/27/2025		1,867		(73)			(73)		1,794	1,794			
100184394	DALLAS	TX		12/16/2024		982		(18)			(18)		964	964			
100248973	LONGBOAT KEY	FL		10/29/2025		1,158		(33)			(33)		1,125	1,125			
100174929	HONOLULU	HI		10/31/2024		1,188		(50)			(50)		1,138	1,138			
100206336	JUNEAU	AK		04/17/2025		1,504		14			14		1,518	1,518			
100167993	OLATHE	KS		09/20/2024		20,685		118			118		20,803	20,803			
100170012	HENDERSON	NV		11/08/2024		1,000		(24)			(24)		976	976			
100184406	MORENO VALLEY	CA		12/17/2024		1,657		(15)			(15)		1,642	1,642			
100243476	PARKERSBURG	WV		09/26/2025		39,421		(901)			(901)		38,520	38,520			
100209680	MONROE	NY		05/02/2025		1,148		(39)			(39)		1,109	1,109			
100102758	SUNNY ISLES BEACH	FL		06/22/2023		2,336		(94)			(94)		2,242	2,242			
100153721	LOS ANGELES	CA		07/11/2024		1,287		(48)			(48)		1,239	1,239			
100181343	COLTON	CA		12/06/2024		1,027		(40)			(40)		987	987			
100236284	BAKERSFIELD	CA		09/10/2025		1,115		(37)			(37)		1,078	1,078			
100141248	GLEN COVE	NY		01/30/2024		991		(13)			(13)		978	978			
100164447	WYLIE	TX		08/21/2024		1,269		(26)			(26)		1,243	1,243			
100115834	NORTH MYRTLE BEACH	SC		07/20/2023		1,531		(20)			(20)		1,511	1,511			
100156440	SPOKANE	WA		06/24/2024		1,210		(19)			(19)		1,191	1,191			
100253367	PINETOP	AZ		10/30/2025		3,714		(135)			(135)		3,579	3,579			
100119346	EDISTO ISLAND	SC		07/31/2023		1,455		(11)			(11)		1,444	1,444			
100177453	HELOTES	TX		01/16/2025		5,126		(236)			(236)		4,890	4,890			
100182070	CAMBRIDGE	MA		12/12/2024		1,437		22			22		1,459	1,459			
100149139	FREDERICKSBURG	TX		04/22/2024		1,155		(55)			(55)		1,100	1,100			
100188743	FRISCO	NC		01/09/2025		1,531		22			22		1,553	1,553			
100140882	PHOENIX	AZ		01/25/2024		980		6			6		986	986			
100158861	LAKEWOOD	PA		07/12/2024		1,637		(45)			(45)		1,592	1,592			
100243155	MORENO VALLEY	CA		09/26/2025		1,176		(25)			(25)		1,151	1,151			
100190814	LAKE HAVASU CITY	AZ		01/27/2025		1,289		(27)			(27)		1,262	1,262			
100133548	STAFFORD	VA		10/19/2023		947		(14)			(14)		933	933			
100281944	PROVO	UT		02/26/2026		1,301		(43)			(43)		1,258	1,258			
100171678	TRACY	CA		10/16/2024		1,438		(35)			(35)		1,403	1,403			
100245538	SALT LAKE CITY	UT		10/06/2025		1,288		(42)			(42)		1,246	1,246			
100110094	GAINESVILLE	VA		06/23/2023		975		(16)			(16)		959	959			
100065726	EVERETT	WA		07/28/2021		2,926		(28)			(28)		2,898	2,898			
100175260	WHEAT RIDGE	CO		11/05/2024		1,338		(18)			(18)		1,320	1,320			
100177676	EMMETT	ID		01/16/2025		1,266		(22)			(22)		1,244	1,244			
100177601	COMMERCE CITY	CO		01/16/2025		1,264		(43)			(43)		1,221	1,221			
100086156	LOCKWOOD	CA		10/07/2022		2,269		(12)			(12)		2,257	2,257			
100147816	LA PUENTE	CA		04/08/2024		1,408		(24)			(24)		1,384	1,384			
100090072	AVENTURA	FL		01/13/2023		1,278		(9)			(9)		1,269	1,269			
100254351	OGUNQUIT	ME		11/07/2025		28,578		(384)			(384)		28,194	28,194			
100171187	SILVER SPRING	MD		11/22/2024		1,020		(26)			(26)		994	994			
100244476	ANDREWS	NC		09/29/2025		1,309		(19)			(19)		1,290	1,290			
100160923	PROVIDENCE	RI		07/24/2024		1,315		(18)			(18)		1,297	1,297			
100207154	ESCONDIDO	CA		04/28/2025		1,179		(44)			(44)		1,135	1,135			
100171484	VIENNA	VA		10/16/2024		12,695		(258)			(258)		12,437	12,437			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174295	SPOONER	WI		10/31/2024		2,113		(17)			(17)		2,096	2,096			
100146692	WINCHESTER	CA		03/20/2024		789		(15)			(15)		774	774			
100169442	GLENDALE	AZ		09/30/2024		1,320		(16)			(16)		1,304	1,304			
100195408	CLAREMONT	CA		02/24/2025		2,059		(35)			(35)		2,024	2,024			
100175974	MANTECA	CA		11/14/2024		1,516		1			1		1,517	1,517			
100159492	ENGLEWOOD	CO		07/15/2024		1,279		(33)			(33)		1,246	1,246			
100165020	KANSAS CITY	MO		08/28/2024		1,833		(43)			(43)		1,790	1,790			
100076378	N LAS VEGAS	NV		12/23/2021		2,447		(123)			(123)		2,324	2,324			
100194042	JERSEY CITY	NJ		03/20/2025		1,167		(24)			(24)		1,143	1,143			
100246112	VALATIE	NY		10/08/2025		1,346		(56)			(56)		1,290	1,290			
100213889	MIAMI	FL		05/29/2025		1,355		(3)			(3)		1,352	1,352			
100246718	NEW ORLEANS	LA		10/15/2025		4,970		(168)			(168)		4,802	4,802			
100080829	NATIONAL CITY	CA		03/10/2022		2,867		(45)			(45)		2,822	2,822			
100065327	MODESTO	CA		07/28/2021		2,749		(94)			(94)		2,655	2,655			
100150180	DENNIS PORT	MA		04/30/2024		1,171		(19)			(19)		1,152	1,152			
100140800	MERCED	CA		03/06/2024		1,039		(31)			(31)		1,008	1,008			
100282207	PLACITAS	NM		02/27/2026		1,217		(41)			(41)		1,176	1,176			
100283472	TAMARAC	FL		03/11/2026		814		(31)			(31)		783	783			
100277463	JERSEY CITY	NJ		02/13/2026		1,614		(39)			(39)		1,575	1,575			
100164976	EDISON	NJ		08/28/2024		1,210		(20)			(20)		1,190	1,190			
100244560	LAND O LAKES	FL		09/29/2025		1,001		(57)			(57)		944	944			
100228860	ESTERO	FL		08/12/2025		1,186		(40)			(40)		1,146	1,146			
100100352	STATEN ISLAND	NY		04/27/2023		1,893		143			143		2,036	2,036			
100128505	SEATTLE	WA		09/15/2023		944		(40)			(40)		904	904			
100156048	SCOTTSDALE	AZ		06/18/2024		1,203		(24)			(24)		1,179	1,179			
100120429	DALLAS	TX		08/18/2023		1,263		(42)			(42)		1,221	1,221			
100246684	LINCOLN	NH		10/15/2025		8,923		(391)			(391)		8,532	8,532			
100067434	EUREKA	CA		09/23/2021		3,166		(61)			(61)		3,105	3,105			
100238116	CARY	NC		09/15/2025		1,104		(47)			(47)		1,057	1,057			
100282217	EUGENE	OR		02/27/2026		897		6			6		903	903			
100171413	RANCHO CORDOVA	CA		10/16/2024		1,377		(8)			(8)		1,369	1,369			
100206044	VALLEJO	CA		05/16/2025		1,093		(20)			(20)		1,073	1,073			
100214398	GARFIELD	NJ		06/02/2025		827		22			22		849	849			
100212333	LOS ANGELES VAN NUYS AREA	CA		05/28/2025		1,299		(21)			(21)		1,278	1,278			
100204009	SEATTLE	WA		03/28/2025		1,209		(39)			(39)		1,170	1,170			
100267016	FAIR OAKS	CA		12/23/2025		1,325		(28)			(28)		1,297	1,297			
100193058	MONUMENT	CO		02/10/2025		1,359		(26)			(26)		1,333	1,333			
100159927	MIAMI	FL		08/16/2024		1,175		(32)			(32)		1,143	1,143			
100149461	POMPANO BEACH	FL		04/24/2024		1,235		(29)			(29)		1,206	1,206			
100151627	MESA	AZ		05/10/2024		1,227		(21)			(21)		1,206	1,206			
100215812	ONTARIO	CA		06/12/2025		4,043		(41)			(41)		4,002	4,002			
100226755	LONG BEACH	CA		07/30/2025		1,289		(29)			(29)		1,260	1,260			
100168599	LAS VEGAS	NV		09/25/2024		1,448		(6)			(6)		1,442	1,442			
100272784	CITRUS HEIGHTS	CA		01/13/2026		2,471		(120)			(120)		2,351	2,351			
100153481	FREEPORT	NY		05/30/2024		1,239		(19)			(19)		1,220	1,220			
100195291	NORTH MIAMI BEACH	FL		02/24/2025		1,165		(43)			(43)		1,122	1,122			
100254029	ARVADA	CO		10/30/2025		1,336		(25)			(25)		1,311	1,311			
100284709	BOYNE CITY	MI		03/27/2026		825		(20)			(20)		805	805			
100284558	MANTECA	CA		03/26/2026		1,331		(34)			(34)		1,297	1,297			
100120131	LAKE LURE	NC		08/11/2023		1,469		(10)			(10)		1,459	1,459			
100176212	MERCED	CA		12/20/2024		3,663		(171)			(171)		3,492	3,492			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126278	FORT LAUDERDALE	FL		08/30/2023		2,114		(22)			(22)		2,092	2,092			
100158934	LA QUINTA	CA		07/12/2024		1,227		(39)			(39)		1,188	1,188			
100116173	SAN JUAN CAPISTRANO	CA		07/20/2023		4,319		657			657		4,976	4,976			
100147598	BLOOMINGTON	CA		04/04/2024		1,254		(20)			(20)		1,234	1,234			
100185805	RICHMOND	VA		12/26/2024		906		(42)			(42)		864	864			
100284496	CAVE CREEK	AZ		03/26/2026		1,206		(29)			(29)		1,177	1,177			
100079672	SAN DIEGO	CA		04/08/2022		1,869		(123)			(123)		1,746	1,746			
100168230	POMPANO BEACH	FL		09/20/2024		1,483		(16)			(16)		1,467	1,467			
100088100	PORTLAND	OR		10/25/2022		1,318		(32)			(32)		1,286	1,286			
100179969	HAYDEN	ID		11/25/2024		1,448		24			24		1,472	1,472			
100137225	PENSACOLA	FL		11/29/2023		1,035		(15)			(15)		1,020	1,020			
100185991	LOUISVILLE	KY		12/26/2024		1,456		(46)			(46)		1,410	1,410			
100268668	ST GEORGE	UT		12/29/2025		1,408		(9)			(9)		1,399	1,399			
100143387	HESPERIA	CA		02/16/2024		4,769		(118)			(118)		4,651	4,651			
100207116	LEHI	UT		04/24/2025		1,279		(21)			(21)		1,258	1,258			
100169751	PEORIA	AZ		09/30/2024		5,315		(76)			(76)		5,239	5,239			
100175196	POMONA	CA		11/05/2024		1,536		7			7		1,543	1,543			
100076546	IRVINE	CA		01/04/2022		2,859		1			1		2,860	2,860			
100277497	NEWARK	NJ		02/13/2026		2,178		(34)			(34)		2,144	2,144			
100076557	THORNTON	CO		12/16/2021		1,999		(150)			(150)		1,849	1,849			
100179932	STATE COLLEGE	PA		11/25/2024		1,195		(22)			(22)		1,173	1,173			
100154657	SUPPLY	NC		07/19/2024		1,288		(50)			(50)		1,238	1,238			
100235391	LAS VEGAS	NV		08/29/2025		551		(8)			(8)		543	543			
100091964	LAKEWOOD RANCH	FL		02/07/2023		934		(5)			(5)		929	929			
100228063	LUBBOCK	TX		08/07/2025		3,850		(66)			(66)		3,784	3,784			
100134504	HOLLYWOOD	FL		10/30/2023		2,554		(20)			(20)		2,534	2,534			
100210653	FAYETTEVILLE	AR		05/15/2025		1,172		(39)			(39)		1,133	1,133			
100089985	OCALA	FL		01/13/2023		1,270		(4)			(4)		1,266	1,266			
100245070	MORRIS PLAINS	NJ		10/03/2025		1,199		(35)			(35)		1,164	1,164			
100115987	AUSTIN	TX		07/20/2023		4,849		40			40		4,889	4,889			
100182598	MIAMI	FL		12/12/2024		38,763		(685)			(685)		38,078	38,078			
100080872	MIAMI	FL		03/10/2022		2,125		(108)			(108)		2,017	2,017			
100209787	MANTECA	CA		05/05/2025		1,211		(43)			(43)		1,168	1,168			
100188721	EATONTON	GA		01/09/2025		2,282		(37)			(37)		2,245	2,245			
100161000	CAMDENTON	MO		07/24/2024		1,814		(25)			(25)		1,789	1,789			
100236922	LOMPOC	CA		09/12/2025		1,472		(45)			(45)		1,427	1,427			
100174077	SEATTLE	WA		10/31/2024		2,775		(129)			(129)		2,646	2,646			
100142166	WATSONVILLE	CA		02/29/2024		1,109		(21)			(21)		1,088	1,088			
100162252	WESTMINSTER	CO		09/06/2024		597		(18)			(18)		579	579			
100206409	AVON	NC		05/22/2025		1,087		(39)			(39)		1,048	1,048			
100209683	SAN JOSE	CA		05/02/2025		1,217		(46)			(46)		1,171	1,171			
100153163	BEAUFORT	NC		05/30/2024		1,239		(15)			(15)		1,224	1,224			
100174261	SALT LAKE CITY	UT		10/31/2024		1,616		(18)			(18)		1,598	1,598			
100177487	BRONX	NY		01/16/2025		1,252		(58)			(58)		1,194	1,194			
100192633	CEDAR PARK	TX		02/10/2025		1,182		(26)			(26)		1,156	1,156			
100184955	FORT LAUDERDALE	FL		12/19/2024		1,121		(37)			(37)		1,084	1,084			
100172560	TEMECULA	CA		10/23/2024		1,005		(24)	1		(25)		980	980			
100177513	BROOKLYN	NY		01/16/2025		1,698		(53)			(53)		1,645	1,645			
100137246	SAN DIEGO	CA		11/29/2023		1,046		(16)			(16)		1,030	1,030			
100140447	WEST ORANGE	NJ		01/18/2024		1,159		(29)			(29)		1,130	1,130			
100195466	JURUPA VALLEY	CA		02/24/2025		1,529		81			81		1,610	1,610			

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100244984	HENDERSON	NV		09/29/2025		1,339		(13)			(13)		1,326	1,326			
100149571	BELLEROSE	NY		04/26/2024		1,345		(25)			(25)		1,320	1,320			
100143663	WAXHAW	NC		02/22/2024		1,277		(7)			(7)		1,270	1,270			
100168005	RICHMOND	CA		09/20/2024		3,166		(56)			(56)		3,110	3,110			
100209736	MONTVALE	NJ		05/05/2025		1,247		(35)			(35)		1,212	1,212			
100228166	CLE ELUM	WA		08/11/2025		1,307		(41)			(41)		1,266	1,266			
100192612	NORWALK	CT		02/10/2025		1,218		(26)			(26)		1,192	1,192			
100176927	MIAMI	FL		11/15/2024		(913)		(28)			(28)		(941)	(941)			
100116148	SAN FRANCISCO	CA		07/20/2023		1,863		279			279		2,142	2,142			
100255600	AMBLER	PA		11/24/2025		1,234		(38)			(38)		1,196	1,196			
100115619	MAYVIEW	MO		07/19/2023		1,603		(42)			(42)		1,561	1,561			
100268788	MORGANTON	GA		12/29/2025		1,304		(20)			(20)		1,284	1,284			
100091593	FALLS CHURCH	VA		03/07/2023		935		(49)			(49)		886	886			
100128915	TALLAHASSEE	FL		09/21/2023		1,084		(30)			(30)		1,054	1,054			
100162863	BRADENTON	FL		08/12/2024		3,098		51			51		3,149	3,149			
100207812	ONTARIO	CA		04/29/2025		1,144		(30)			(30)		1,114	1,114			
100188449	ARLINGTON	TX		01/08/2025		1,190		(26)			(26)		1,164	1,164			
100189165	CROSSVILLE	TN		01/13/2025		1,197		(33)			(33)		1,164	1,164			
100218286	FERNANDINA BEACH	FL		06/26/2025		1,135		(31)			(31)		1,104	1,104			
100089752	LOUDONVILLE	NY		12/02/2022		1,394		58			58		1,452	1,452			
100195650	RIVERSIDE	CA		02/24/2025		1,125		(31)			(31)		1,094	1,094			
100246035	MIAMI	FL		10/07/2025		1,293		(7)			(7)		1,286	1,286			
100119527	HOLBROOK	NY		07/28/2023		1,522		10			10		1,532	1,532			
100188832	REDWOOD CITY	CA		01/09/2025		1,549		(22)			(22)		1,527	1,527			
100144139	JACKSON	NJ		03/07/2024		1,261		(12)			(12)		1,249	1,249			
100151093	OLD TAPPAN	NJ		05/08/2024		1,367		(15)			(15)		1,352	1,352			
100168072	HOMER	AK		09/20/2024		1,367		(15)			(15)		1,352	1,352			
100159453	ST PETE BEACH	FL		07/15/2024		1,135		(30)			(30)		1,105	1,105			
100247310	TEMPE	AZ		10/24/2025		1,307		(30)			(30)		1,277	1,277			
100261472	LARGO	FL		12/09/2025		1,760		(52)			(52)		1,708	1,708			
100253967	WARSAW	VA		10/30/2025		912		(16)			(16)		896	896			
100129587	SUNSET BEACH	NC		09/29/2023		1,578		(6)			(6)		1,572	1,572			
100078035	ANKENY	IA		01/12/2022		2,460		(33)			(33)		2,427	2,427			
100090886	FAIRFIELD	CA		01/31/2023		1,590		35			35		1,625	1,625			
100188394	LA VALLE	WI		01/08/2025		1,282		(33)			(33)		1,249	1,249			
100175167	WESTON	FL		11/05/2024		1,570		(18)			(18)		1,552	1,552			
100215604	BRADENTON	FL		06/12/2025		3,244		59			59		3,303	3,303			
100154662	SPRINGFIELD	VA		07/19/2024		1,372		(35)			(35)		1,337	1,337			
100127501	CAROLINA BEACH	NC		09/08/2023		2,049		(10)			(10)		2,039	2,039			
100081807	HARRISON	NJ		03/30/2022		2,117		11			11		2,128	2,128			
100168298	ROCKLIN	CA		09/20/2024		1,388		(8)			(8)		1,380	1,380			
100110406	GLORIETA	NM		06/30/2023		1,549		2			2		1,551	1,551			
100265418	LAKE ELSINORE	CA		12/19/2025		826		(17)			(17)		809	809			
100136251	OLD BRIDGE	NJ		11/20/2023		1,269		6			6		1,275	1,275			
100218985	COMMERCE TOWNSHIP	MI		06/27/2025		10,046		(222)			(222)		9,824	9,824			
100120731	OZONE PARK	NY		08/25/2023		1,660		(22)			(22)		1,638	1,638			
100272716	MANSFIELD	TX		01/09/2026		1,529		(25)			(25)		1,504	1,504			
100188990	RESEDA AREA LOS ANGELES	CA		01/09/2025		1,153		(52)			(52)		1,101	1,101			
100172485	KINGS BEACH	CA		10/23/2024		796		(31)			(31)		765	765			
100136588	GLENDALE	AZ		11/22/2023		1,402		8			8		1,410	1,410			
100192970	LYNNWOOD	WA		02/10/2025		1,379		17			17		1,396	1,396			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189656	OKLAHOMA CITY	OK		01/17/2025		1,092		(43)			(43)		1,049	1,049			
100110729	DEERFIELD BEACH	FL		08/11/2023		353		(7)			(7)		346	346			
100173436	PISCATAWAY	NJ		10/29/2024		3,489		(182)			(182)		3,307	3,307			
100228129	LACEY	WA		08/07/2025		1,244		(26)			(26)		1,218	1,218			
100236270	DAVENPORT	FL		09/10/2025		1,092		(25)			(25)		1,067	1,067			
100193795	RIDGEWOOD	NY		02/10/2025		1,231		(29)			(29)		1,202	1,202			
100267125	CLOVIS	CA		12/23/2025		1,250		(26)			(26)		1,224	1,224			
100204621	ALEXANDRIA	VA		04/04/2025		1,342		(30)			(30)		1,312	1,312			
100205778	AUSTIN	TX		04/14/2025		1,171		(23)			(23)		1,148	1,148			
100133873	POMPANO BEACH	FL		10/24/2023		1,171		(25)			(25)		1,146	1,146			
100236833	SEATTLE	WA		09/12/2025		1,319		(34)			(34)		1,285	1,285			
100086752	LOGANVILLE	GA		09/30/2022		1,431		19			19		1,450	1,450			
100127998	MURFREESBORO	TN		09/08/2023		1,487		47			47		1,534	1,534			
100134495	DAVENPORT	FL		10/30/2023		1,067		2			2		1,069	1,069			
100226855	PALMYRA	NJ		07/30/2025		1,045		(42)			(42)		1,003	1,003			
100080799	ST AUGUSTINE	FL		03/24/2022		2,224		(70)			(70)		2,154	2,154			
100101063	DARIEN	CT		04/28/2023		159		40			40		199	199			
100161987	WADING RIVER	NY		07/31/2024		1,052		(56)			(56)		996	996			
100119885	EAST ELMHURST	NY		08/10/2023		996		(61)			(61)		935	935			
100245304	CORNVILLE	AZ		10/06/2025		2,991		(75)			(75)		2,916	2,916			
100238732	JUPITER	FL		09/22/2025		1,584		(52)			(52)		1,532	1,532			
100189633	JULIAN	CA		01/17/2025		1,209		(28)			(28)		1,181	1,181			
100201654	BRONX	NY		03/13/2025		1,358		6			6		1,364	1,364			
100090892	EAST PALO ALTO	CA		01/31/2023		1,621		40			40		1,661	1,661			
100235968	PORTLAND	OR		09/04/2025		1,702		(45)			(45)		1,657	1,657			
100272137	CHINO HILLS	CA		01/08/2026		1,314		(30)			(30)		1,284	1,284			
100173146	PHOENIX	AZ		10/30/2024		1,573		(9)			(9)		1,564	1,564			
100238604	OCEAN CITY	NJ		09/19/2025		1,237		(25)			(25)		1,212	1,212			
100157840	BUCKEYE	AZ		07/09/2024		2,059		(18)			(18)		2,041	2,041			
100204869	LA PUENTE	CA		04/09/2025		9,348		(359)			(359)		8,989	8,989			
100267083	LOS ANGELES	CA		12/23/2025		1,337		(23)			(23)		1,314	1,314			
100152264	RIVERSIDE	CA		05/17/2024		2,871		(25)			(25)		2,846	2,846			
100203480	PASO ROBLES	CA		03/26/2025		1,248		(39)			(39)		1,209	1,209			
100174049	FT LAUDERDALE	FL		10/31/2024		1,589		(74)			(74)		1,515	1,515			
100235246	NORWALK	CT		08/29/2025		1,089		(44)			(44)		1,045	1,045			
100210761	DOUBLE OAK	TX		05/15/2025		1,300		(34)			(34)		1,266	1,266			
100158478	LA QUINTA	CA		07/10/2024		979		(38)			(38)		941	941			
100156051	MIAMI	FL		06/18/2024		5,465		(255)			(255)		5,210	5,210			
100227141	PONCE INLET	FL		07/30/2025		1,179		(46)			(46)		1,133	1,133			
100172183	DENVER	CO		10/17/2024		1,217		(36)			(36)		1,181	1,181			
100173005	BROOKLYN	NY		10/25/2024		1,289		(4)			(4)		1,285	1,285			
100236975	CASTLE ROCK	CO		09/12/2025		1,291							1,291	1,291			
100284853	COROLLA	NC		03/27/2026		2,763		(70)			(70)		2,693	2,693			
100238830	LAKEWAY	TX		09/23/2025		2,843		(82)			(82)		2,761	2,761			
100160182	ROTONDA WEST	FL		07/18/2024		1,222		(17)			(17)		1,205	1,205			
100238290	RIVERSIDE	CA		09/19/2025		766		(36)			(36)		730	730			
100193433	RIVERSIDE	CA		02/10/2025		1,197		(34)			(34)		1,163	1,163			
100202795	PORTLAND	ME		03/24/2025		1,814		(60)			(60)		1,754	1,754			
100176190	ARVADA	CO		12/20/2024		1,522		(40)			(40)		1,482	1,482			
100119058	SOUTH GATE	CA		07/27/2023		3,657		(32)			(32)		3,625	3,625			
100243696	PALM SPRINGS	CA		09/29/2025		783		(35)			(35)		748	748			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176752	LAS VEGAS	NV		11/15/2024		1,299		(31)			(31)		1,268	1,268			
100148936	CLIFFSIDE PK	NJ		04/17/2024		1,214		(25)			(25)		1,189	1,189			
100165883	RANCHO PALOS VERDES	CA		08/30/2024		5,446		(170)			(170)		5,276	5,276			
100154730	SEVIERVILLE	TN		07/19/2024		920		29			29		949	949			
100165323	MIDDLETOWN	CA		08/29/2024		2,164		(3)			(3)		2,161	2,161			
100147289	CHICAGO	IL		03/28/2024		1,254		(49)			(49)		1,205	1,205			
100211618	LOS ANGELES	CA		06/23/2025		1,127		(41)			(41)		1,086	1,086			
100078738	SOUTH EL MONTE	CA		02/25/2022		2,712		(6)			(6)		2,706	2,706			
100253124	BROKEN BOW	OK		10/30/2025		1,288		(41)			(41)		1,247	1,247			
100226964	ROSEVILLE	CA		07/30/2025		1,263		(16)			(16)		1,247	1,247			
100150467	PISMO BEACH	CA		05/03/2024		1,441		9			9		1,450	1,450			
100116127	SAN FRANCISCO	CA		07/20/2023		952		506			506		1,458	1,458			
100220743	WHITTIER	CA		07/18/2025		1,270		6			6		1,276	1,276			
100276957	CHULA VISTA	CA		01/30/2026		1,361		(41)			(41)		1,320	1,320			
100202354	WELLINGTON	FL		03/19/2025		1,207		(35)			(35)		1,172	1,172			
100110105	PHOENIX	AZ		06/23/2023		1,551		(13)			(13)		1,538	1,538			
100147639	RICHMOND	CA		04/04/2024		1,944		(60)			(60)		1,884	1,884			
100218863	NAPLES	FL		06/27/2025		1,205		(38)			(38)		1,167	1,167			
100102031	MIAMI	FL		04/14/2023		9,678		(130)			(130)		9,548	9,548			
100156196	STILLWATER	OK		06/20/2024		844		(18)			(18)		826	826			
100214243	CARSON	CA		05/30/2025		1,263		(30)			(30)		1,233	1,233			
100214342	BROKEN BOW	OK		06/02/2025		1,093		(26)			(26)		1,067	1,067			
100220336	OSAGE BEACH	MO		07/14/2025		1,215		(19)			(19)		1,196	1,196			
100219581	WEST SACRAMENTO	CA		07/07/2025		1,409		(10)			(10)		1,399	1,399			
100253240	WILLIAMSBURG	VA		10/30/2025		1,152		(36)			(36)		1,116	1,116			
100236736	LAKEVILLE	PA		09/11/2025		1,024		(13)			(13)		1,011	1,011			
100164453	SOUTHPORT	NC		08/21/2024		1,829		(38)			(38)		1,791	1,791			
4010080514	CLEVELAND	OH		08/27/2024		3,282		(128)			(128)		3,154	3,154			
100236978	NORTHGLENN	CO		09/12/2025		1,680		(79)			(79)		1,601	1,601			
100071933	GILBERT	AZ		11/19/2021		(1,175)		(212)		(19)	(193)		(1,368)	2,834		4,202	4,202
100243174	NEW PORT RICHEY	FL		09/26/2025		3,485		(129)			(129)		3,356	3,356			
100238581	BULLARD	TX		09/19/2025		1,187		(28)			(28)		1,159	1,159			
100188712	SAINT IGNACE	MI		01/09/2025		1,197		(9)			(9)		1,188	1,188			
100244799	SHOW LOW	AZ		09/29/2025		1,464		22			22		1,486	1,486			
100152022	RANCHO MIRAGE	CA		05/14/2024		1,352		(16)			(16)		1,336	1,336			
100226824	FULLERTON	CA		07/30/2025		1,150		(30)			(30)		1,120	1,120			
100177393	HIGHLAND VILLAGE	TX		01/16/2025		1,147		(12)			(12)		1,135	1,135			
100150786	FULLERTON	CA		05/07/2024		1,375		(8)			(8)		1,367	1,367			
100118892	TUCKER	GA		08/30/2023		2,303		(95)			(95)		2,208	2,208			
100238703	OAKLAND	CA		09/22/2025		1,575		(56)			(56)		1,519	1,519			
100246262	TRACY	CA		10/10/2025		1,559		(67)			(67)		1,492	1,492			
100218475	ONTARIO	CA		06/27/2025		795		(19)			(19)		776	776			
100150503	WEST PALM BEACH	FL		05/03/2024		1,447		11			11		1,458	1,458			
100160916	BLUE RIDGE	GA		07/24/2024		1,282		(24)			(24)		1,258	1,258			
100151344	CHANDLER	AZ		05/10/2024		1,538		35			35		1,573	1,573			
100102129	NORTHRIDGE AREA LOS ANGELES	CA		04/14/2023		1,391		8			8		1,399	1,399			
100184427	PARLIER	CA		12/17/2024		1,213		3			3		1,216	1,216			
100100380	FLUSHING	NY		04/27/2023		2,084		275			275		2,359	2,359			
100194626	NORTH MYRTLE BEACH	SC		02/21/2025		76,374		448			448		76,822	76,822			
100220672	LOXAHATCHEE	FL		07/17/2025		1,558		(35)			(35)		1,523	1,523			
100162556	PORTLAND	OR		08/12/2024		1,926		(19)			(19)		1,907	1,907			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100265003	MANSFIELD	TX		12/17/2025		783		(37)			(37)		746	746			
100159876	MIAMI	FL		08/16/2024		2,929		(118)			(118)		2,811	2,811			
100228546	ROSEVILLE	CA		08/11/2025		1,479		59			59		1,538	1,538			
100173134	GREENCASTLE	PA		10/30/2024		954		(20)	1		(21)		933	933			
100206624	MIAMI BEACH	FL		04/24/2025		1,124		(24)			(24)		1,100	1,100			
100180650	INDIO	CA		11/26/2024		1,248		(24)			(24)		1,224	1,224			
100169856	DECATUR	GA		09/30/2024		1,248		(30)			(30)		1,218	1,218			
100212213	LODI	WI		05/22/2025		1,294		8			8		1,302	1,302			
100272867	HEBER CITY	UT		01/15/2026		2,909		132			132		3,041	3,041			
100161034	SUN CITY WEST	AZ		07/24/2024		1,215		(34)			(34)		1,181	1,181			
100168523	NAPLES	FL		09/25/2024		1,256		(36)			(36)		1,220	1,220			
100129446	CAROLINA BEACH	NC		09/29/2023		1,615		(8)			(8)		1,607	1,607			
100148808	LATHROP	CA		04/17/2024		845		(14)			(14)		831	831			
100169675	CUMMING	GA		09/30/2024		1,307		(31)			(31)		1,276	1,276			
100204707	FONTANA	CA		04/08/2025		1,080		(50)			(50)		1,030	1,030			
100272049	JOSHUA TREE	CA		01/08/2026		1,149		(22)			(22)		1,127	1,127			
100212311	EAST BOSTON	MA		05/28/2025		1,167		(40)			(40)		1,127	1,127			
100160097	HOUSTON	TX		07/17/2024		1,208		(19)			(19)		1,189	1,189			
100200518	MIAMI	FL		03/11/2025		1,199		(40)			(40)		1,159	1,159			
100157612	FORT MYERS	FL		06/28/2024		1,170		(16)			(16)		1,154	1,154			
100248956	BROOKLYN	NY		10/29/2025		2,325		(83)			(83)		2,242	2,242			
100176681	WEST MILFORD	NJ		11/15/2024		758		(18)			(18)		740	740			
100235069	LYNNWOOD	WA		08/28/2025		1,327		(22)			(22)		1,305	1,305			
100258393	RIVERSIDE	CA		12/05/2025		307,934		(12,154)			(12,154)		295,780	295,780			
100151860	MIRAMAR	FL		05/10/2024		1,127		(18)			(18)		1,109	1,109			
100174279	CRYSTAL BEACH	TX		10/31/2024		1,228		(30)			(30)		1,198	1,198			
100214991	POMONA	CA		06/11/2025		1,100		(45)			(45)		1,055	1,055			
100100854	FAIRFIELD	CA		04/28/2023		2,120		297			297		2,417	2,417			
100135839	CAYUCOS	CA		11/10/2023		1,352		7			7		1,359	1,359			
100188959	LAS VEGAS	NV		01/09/2025		1,282		(17)			(17)		1,265	1,265			
100172829	NORTH LAS VEGAS	NV		12/06/2024		573		(24)			(24)		549	549			
100229450	DURHAM	NC		08/15/2025		4,017		(84)			(84)		3,933	3,933			
100128254	MIDLAND	TX		09/14/2023		1,316		(27)			(27)		1,289	1,289			
100161114	RIVERSIDE	WA		07/24/2024		1,229		(27)			(27)		1,202	1,202			
100227071	SAINT CLOUD	FL		07/30/2025		1,148		(45)			(45)		1,103	1,103			
100129576	HENDERSON	NV		09/29/2023		1,293		(2)			(2)		1,291	1,291			
100221495	MIAMI GARDENS	FL		07/22/2025		1,282							1,282	1,282			
100213972	CAMBRIDGE	MA		05/29/2025		1,333		(11)			(11)		1,322	1,322			
100221698	RIVERSIDE	CA		07/25/2025		1,217		(10)			(10)		1,207	1,207			
100190192	SAN RAFAEL	CA		01/21/2025		1,332		10			10		1,342	1,342			
100087227	NORTH MIAMI BEACH	FL		10/25/2022		2,797		135			135		2,932	2,932			
100100258	JAMAICA	NY		03/17/2023		1,149		(34)			(34)		1,115	1,115			
100128415	GARLAND	TX		09/15/2023		1,225		(26)			(26)		1,199	1,199			
100200272	SOUTH YARMOUTH	MA		03/07/2025		1,060		(21)			(21)		1,039	1,039			
100219982	CYPRESS	TX		07/11/2025		992		(34)			(34)		958	958			
100176090	WILTON	CT		12/20/2024		872		(25)			(25)		847	847			
100246161	RENTON	WA		10/08/2025		1,257		(56)			(56)		1,201	1,201			
100165609	FAYETTEVILLE	GA		10/04/2024		2,033		(70)			(70)		1,963	1,963			
100204546	TUCSON	AZ		04/04/2025		1,172		(36)			(36)		1,136	1,136			
100164996	SAINT AUGUSTINE	FL		08/28/2024		1,518		(34)			(34)		1,484	1,484			
100099945	LAKEWOOD	CA		03/28/2023		1,144		(19)			(19)		1,125	1,125			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272220	AUSTIN	TX		01/08/2026		1,357		(15)			(15)		1,342	1,342			
100247364	PERRIS	CA		10/24/2025		1,195		(34)			(34)		1,161	1,161			
100267024	BOWIE	MD		12/23/2025		3,912		(79)			(79)		3,833	3,833			
100247205	E WENATCHEE	WA		10/23/2025		1,244		(17)			(17)		1,227	1,227			
100185975	OXNARD	CA		12/26/2024		913		(32)			(32)		881	881			
100265459	GLENDALE	CA		12/19/2025		863		(26)			(26)		837	837			
100153353	FORT MYERS	FL		05/30/2024		1,739		(23)			(23)		1,716	1,716			
100115892	FAIR OAKS	CA		07/20/2023		1,511		(22)			(22)		1,489	1,489			
100141559	LOS ANGELES	CA		01/30/2024		1,043		(27)			(27)		1,016	1,016			
100194691	DENVER	CO		02/21/2025		2,911		(44)			(44)		2,867	2,867			
100165521	LA QUINTA	CA		08/29/2024		1,316		(23)			(23)		1,293	1,293			
100272356	MENIFEE	CA		01/08/2026		1,336		(24)			(24)		1,312	1,312			
100213136	HOUSTON	TX		05/29/2025		722		(30)			(30)		692	692			
100245523	PROVO	UT		10/06/2025		1,260		(47)			(47)		1,213	1,213			
100090379	SAN JOSE	CA		12/28/2022		2,651		(4)			(4)		2,647	2,647			
100220369	MC GAHEYSVILLE	VA		07/14/2025		1,065		(34)			(34)		1,031	1,031			
100193710	NORFOLK	VA		02/10/2025		967		(43)			(43)		924	924			
100209365	SURF CITY	NC		04/29/2025		1,211		(31)			(31)		1,180	1,180			
100160492	RIALTO	CA		07/19/2024		855		(32)			(32)		823	823			
100215768	SAN DIEGO	CA		06/12/2025		1,272		(24)			(24)		1,248	1,248			
100221521	HOLLY RIDGE	NC		07/22/2025		1,286		(27)			(27)		1,259	1,259			
100132025	PROSPECT PARK	NJ		10/13/2023		1,384		14			14		1,398	1,398			
100215823	SEATTLE	WA		06/12/2025		1,266		(20)			(20)		1,246	1,246			
100100400	BRONX	NY		04/27/2023		1,976		191			191		2,167	2,167			
100143476	SAN BERNARDINO	CA		02/16/2024		1,080		1			1		1,081	1,081			
100219048	MAGNOLIA	TX		06/27/2025		1,236		(7)			(7)		1,229	1,229			
100243302	DOVER	NJ		09/26/2025		1,261		(50)			(50)		1,211	1,211			
100137972	MOUNT CARMEL	UT		12/13/2023		1,069		11			11		1,080	1,080			
100267259	MADERA	CA		12/24/2025		1,175		(30)			(30)		1,145	1,145			
100181871	ASHBURN	VA		12/12/2024		1,382		7			7		1,389	1,389			
100160886	MARGATE	NJ		07/24/2024		27,513		(446)			(446)		27,067	27,067			
100246621	SWAN LAKE	NY		10/15/2025		1,234		(43)			(43)		1,191	1,191			
100159269	VENICE	FL		07/15/2024		1,322		(29)			(29)		1,293	1,293			
100201615	CUTLER BAY	FL		03/13/2025		1,117		(38)			(38)		1,079	1,079			
100203211	OAKLAND	CA		03/27/2025		1,333		(28)			(28)		1,305	1,305			
100146579	CLOVIS	CA		03/20/2024		1,176		(26)			(26)		1,150	1,150			
100087205	FAIRFIELD	CT		10/25/2022		1,952		113			113		2,065	2,065			
100171223	BAKERSFIELD	CA		10/16/2024		1,022		(30)			(30)		992	992			
4010060729	BALTIMORE	MD		10/27/2023		1,065		(27)			(27)		1,038	1,038			
100254497	SAN DIEGO	CA		11/07/2025		1,210		(27)			(27)		1,183	1,183			
100284926	LEXINGTON	KY		03/27/2026		917		6			6		923	923			
100081116	ROCKVILLE	MD		03/18/2022		5,779		205			205		5,984	5,984			
100159404	GAINESVILLE	FL		07/15/2024		2,526		(64)			(64)		2,462	2,462			
100158780	ASHEVILLE	NC		07/10/2024		1,362		(9)			(9)		1,353	1,353			
100117820	JAMAICA	NY		07/20/2023		1,062		(9)			(9)		1,053	1,053			
100216165	RANCHO CUCAMONGA	CA		06/18/2025		17,028		10			10		17,038	17,038			
100193002	GOULDSBORO	PA		02/10/2025		1,173		(23)			(23)		1,150	1,150			
100272473	KAILUA KONA	HI		01/08/2026		1,336		21			21		1,357	1,357			
100205097	LINDEN	NJ		04/11/2025		1,241		(25)			(25)		1,216	1,216			
100082933	MIAMI	FL		05/17/2022		1,993		(26)			(26)		1,967	1,967			
100116848	LOS ANGELES	CA		07/20/2023		6,775		229			229		7,004	7,004			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177229	IRVINE	CA		01/16/2025		1,326		(21)			(21)		1,305	1,305			
100194011	HUNTINGTON PARK	CA		02/11/2025		1,125		(23)			(23)		1,102	1,102			
100255722	WORCESTER	MA		11/24/2025		1,413		(17)			(17)		1,396	1,396			
100277436	CHARLESTOWN	MD		02/13/2026		1,170		(23)			(23)		1,147	1,147			
100282123	PITTSBORO	NC		02/27/2026		44,041		(1,735)			(1,735)		42,306	42,306			
100207309	UXBRIDGE	MA		04/28/2025		1,131		(34)			(34)		1,097	1,097			
100255415	GILBERTS	IL		11/24/2025		2,466		(66)			(66)		2,400	2,400			
100116501	BLOOMINGTON	IN		07/20/2023		1,696		253			253		1,949	1,949			
100211950	LANCASTER	CA		05/22/2025		1,151		(25)			(25)		1,126	1,126			
100205880	EVERETT	WA		04/14/2025		1,300		(17)			(17)		1,283	1,283			
100163999	LOCUST HILL	VA		08/21/2024		1,297		(43)			(43)		1,254	1,254			
100247388	LOS ANGELES	CA		10/24/2025		480		(20)			(20)		460	460			
100173409	YUCAIPA	CA		10/29/2024		1,038		(46)			(46)		992	992			
100180496	ANNAPOLIS	MD		11/26/2024		1,397		(3)			(3)		1,394	1,394			
100139075	CYPRESS	TX		12/28/2023		1,436		(27)			(27)		1,409	1,409			
100172800	MIAMI	FL		12/06/2024		1,309		(31)			(31)		1,278	1,278			
100109287	SEVIERVILLE	TN		06/12/2023		1,303		(10)			(10)		1,293	1,293			
100169549	MESA	AZ		09/30/2024		1,414		5			5		1,419	1,419			
100206149	OAKLAND PARK	FL		04/16/2025		46,251		(1,047)			(1,047)		45,204	45,204			
100276929	WILDWOOD	NJ		01/30/2026		1,302		(34)			(34)		1,268	1,268			
100152516	MIAMI	FL		05/17/2024		1,463		31			31		1,494	1,494			
100143739	NAPLES	FL		04/05/2024		1,293		(40)			(40)		1,253	1,253			
100129820	SALT LAKE CITY	UT		09/27/2023		1,385		(25)			(25)		1,360	1,360			
100154076	KANNAPOLIS	NC		06/06/2024		1,474		(17)			(17)		1,457	1,457			
100191721	MORENO VALLEY	CA		02/20/2025		1,226		(31)			(31)		1,195	1,195			
100100479	BOSTON	MA		04/27/2023		1,207		153			153		1,360	1,360			
100116818	IRVINE	CA		07/20/2023		1,788		463			463		2,251	2,251			
100163341	LORTON	VA		08/13/2024		113,943		(849)			(849)		113,094	113,094			
100137803	FERNANDINA BEACH	FL		12/08/2023		1,277		(11)			(11)		1,266	1,266			
100143107	WEST PALM BEACH	FL		02/16/2024		1,231		(19)			(19)		1,212	1,212			
100212000	TARZANA	CA		05/22/2025		1,173		(34)			(34)		1,139	1,139			
100235773	SAN DIEGO	CA		09/22/2025		2,836		(114)			(114)		2,722	2,722			
100147817	PORTLAND	OR		04/08/2024		1,253		(22)			(22)		1,231	1,231			
100283081	MIAMI	FL		03/09/2026		776		(35)			(35)		741	741			
100243234	POMONA	CA		09/26/2025		1,248		(37)			(37)		1,211	1,211			
100156251	WEIMAR	TX		06/20/2024		938		(30)			(30)		908	908			
100149412	FOLSOM	CA		04/24/2024		1,641		(39)			(39)		1,602	1,602			
100214324	DAVENPORT	FL		06/02/2025		1,212		(14)			(14)		1,198	1,198			
100221147	MIAMI	FL		07/21/2025		1,136		(49)			(49)		1,087	1,087			
100282168	JASPER	GA		02/27/2026		865		(23)			(23)		842	842			
100180312	VANCOUVER	WA		11/25/2024		1,586		39			39		1,625	1,625			
100171422	LINDEN	NJ		10/16/2024		1,562		(18)			(18)		1,544	1,544			
100185347	ANCHORAGE	AK		12/20/2024		2,609		(12)			(12)		2,597	2,597			
100102132	LOS ANGELES	CA		04/14/2023		1,236		(3)			(3)		1,233	1,233			
100221738	WOODLAND	CA		07/25/2025		929		(27)			(27)		902	902			
100154820	BROOKLYN	NY		07/19/2024		1,258		1			1		1,259	1,259			
100267025	WORCESTER	MA		12/23/2025		1,303		(15)			(15)		1,288	1,288			
100158087	BOCA RATON	FL		07/09/2024		1,370		(2)			(2)		1,368	1,368			
100267218	HILTON HEAD ISLAND	SC		12/23/2025		1,141		(55)			(55)		1,086	1,086			
100173365	MUNDS PARK	AZ		10/30/2024		2,819		(43)			(43)		2,776	2,776			
100164772	VIRGINIA BEACH	VA		08/26/2024		1,285		(19)			(19)		1,266	1,266			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102969	LOS ANGELES	CA		06/22/2023		1,743		(87)			(87)		1,656	1,656			
100114745	CATHEDRAL CITY	CA		07/07/2023		650		(12)			(12)		638	638			
100181421	MIAMI	FL		01/09/2025		1,023		(48)			(48)		975	975			
100213844	GENEVA	OH		05/29/2025		1,119		(24)			(24)		1,095	1,095			
100194645	FONTANA	CA		02/21/2025		1,225		(35)			(35)		1,190	1,190			
100176575	PINETOP	AZ		11/15/2024		1,212		(22)			(22)		1,190	1,190			
100079950	CANOGA PARK	CA		04/25/2022		2,586		(18)			(18)		2,568	2,568			
100087981	ACTON	CA		10/25/2022		2,020		(36)			(36)		1,984	1,984			
100189838	RICHARDSON	TX		01/21/2025		1,285		(15)			(15)		1,270	1,270			
100186518	MOUNT DORA	FL		12/30/2024		1,558		(40)			(40)		1,518	1,518			
100272292	NASHUA	NH		01/08/2026		1,522		(25)			(25)		1,497	1,497			
100273827	HONOLULU	HI		01/23/2026		1,246		(39)			(39)		1,207	1,207			
100246310	SAN ANTONIO	TX		10/10/2025		1,238		(44)			(44)		1,194	1,194			
100101809	JERSEY CITY	NJ		03/31/2023		1,307		(31)			(31)		1,276	1,276			
100207062	MCCALL	ID		04/24/2025		1,346		(3)			(3)		1,343	1,343			
100194796	DENVER	CO		02/21/2025		1,392		2			2		1,394	1,394			
100226692	CHULA VISTA	CA		07/30/2025		5,612		(133)			(133)		5,479	5,479			
100211799	PHOENIX	AZ		05/19/2025		1,141		(27)			(27)		1,114	1,114			
100266838	FLAGSTAFF	AZ		12/23/2025		1,145		(31)			(31)		1,114	1,114			
100209189	TRACY	CA		04/30/2025		891		(42)			(42)		849	849			
100244727	TEMECULA	CA		09/29/2025		1,254		(31)			(31)		1,223	1,223			
100153012	CYPRESS	TX		06/27/2024		854		(32)			(32)		822	822			
100189281	MONTGOMERY	TX		01/13/2025		1,320		(23)			(23)		1,297	1,297			
100191599	MANTECA	CA		01/31/2025		1,153		(35)			(35)		1,118	1,118			
100220992	MANCHESTER	NH		07/18/2025		4,764		(153)			(153)		4,611	4,611			
100219721	SULTAN	WA		07/07/2025		1,645		137			137		1,782	1,782			
100083282	SAN JOSE DEL CABO	MEX		05/12/2022		2,143							2,143	2,143			
100254132	SCOTTSDALE	AZ		12/12/2025		1,788		(85)			(85)		1,703	1,703			
100219752	PHOENIX	AZ		07/08/2025		1,266		(34)			(34)		1,232	1,232			
100147467	PATTERSON	CA		04/03/2024		1,328		(12)			(12)		1,316	1,316			
100215361	ANNAPOLIS	MD		06/12/2025		39,758		(726)			(726)		39,032	39,032			
100201783	SAVANNAH	GA		03/18/2025		1,167		(33)			(33)		1,134	1,134			
100110144	LEONARD	TX		06/29/2023		1,042		(44)			(44)		998	998			
100235237	PEORIA	AZ		08/29/2025		1,127		(37)			(37)		1,090	1,090			
100268332	LEAVENWORTH	WA		12/29/2025		1,405		(12)			(12)		1,393	1,393			
100253345	COTTONWOOD HEIGHTS	UT		10/30/2025		1,277		(47)			(47)		1,230	1,230			
100219189	CHANTILLY	VA		06/27/2025		3,175		(75)			(75)		3,100	3,100			
100237053	GRANITE BAY	CA		09/12/2025		9,267		(298)			(298)		8,969	8,969			
100272196	BRIGANTINE	NJ		01/08/2026		1,439		(42)			(42)		1,397	1,397			
100247651	JACKSON TOWNSHIP	NJ		10/29/2025		1,152		(50)			(50)		1,102	1,102			
100115829	SEATTLE	WA		07/20/2023		1,793		(16)			(16)		1,777	1,777			
100153372	LIGHTHOUSE POINT	FL		05/29/2024		5,156		(152)			(152)		5,004	5,004			
100144308	PHILADELPHIA	PA		03/07/2024		1,938		(54)			(54)		1,884	1,884			
100152778	FORT MYERS	FL		05/22/2024		1,187		(22)			(22)		1,165	1,165			
100272339	PALMYRA	PA		01/08/2026		1,178		(22)			(22)		1,156	1,156			
100163382	SHADY COVE	OR		09/27/2024		1,378		(44)			(44)		1,334	1,334			
100244428	WEST CHESTER	PA		09/29/2025		5,375		(135)			(135)		5,240	5,240			
100143019	WARWICK	NY		02/12/2024		1,954		(47)			(47)		1,907	1,907			
100194352	WORCESTER	MA		02/14/2025		1,208		(32)			(32)		1,176	1,176			
100247544	HOLBROOK	MA		10/28/2025		1,643		(7)			(7)		1,636	1,636			
100235954	WILDWOOD	NJ		09/04/2025		1,237		(34)			(34)		1,203	1,203			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253235	TOMS RIVER	NJ		10/30/2025		1,248		(45)			(45)		1,203	1,203			
100219034	PALMDALE	CA		06/27/2025		1,195		(43)			(43)		1,152	1,152			
100148522	PHILADELPHIA	PA		04/12/2024		1,375		(19)			(19)		1,356	1,356			
100229591	RICHMOND	VA		08/15/2025		1,259		(29)			(29)		1,230	1,230			
100236289	SEDONA	AZ		09/10/2025		1,254		(24)			(24)		1,230	1,230			
100245499	WESTBROOK	ME		10/06/2025		1,266		(36)			(36)		1,230	1,230			
100172371	WEST SACRAMENTO	CA		10/23/2024		1,316		(39)			(39)		1,277	1,277			
100208620	LA CANADA FLINTRIDGE	CA		04/29/2025		2,822		(117)			(117)		2,705	2,705			
100272308	SAN PEDRO	CA		01/08/2026		1,299		(26)			(26)		1,273	1,273			
100143797	LONGWOOD	FL		02/28/2024		1,228		(47)			(47)		1,181	1,181			
100158925	ATLANTIC CITY	NJ		07/12/2024		1,351		(21)			(21)		1,330	1,330			
100254926	WAYNE	ME		11/17/2025		1,380		(36)			(36)		1,344	1,344			
100159939	HIALEAH	FL		08/16/2024		992		(14)			(14)		978	978			
100195299	VENTNOR CITY	NJ		02/24/2025		1,384		8			8		1,392	1,392			
100228511	NEWARK	NJ		08/11/2025		1,225		(14)			(14)		1,211	1,211			
100228490	CRANSTON	RI		08/11/2025		1,168		(33)			(33)		1,135	1,135			
100215530	RICHLAND	WA		06/11/2025		1,213		(38)			(38)		1,175	1,175			
100257082	WILLIAMS	AZ		11/26/2025		1,335		(37)			(37)		1,298	1,298			
100145862	JACKSON	NJ		03/15/2024		1,070		(50)			(50)		1,020	1,020			
100164205	SOUTH GATE	CA		08/21/2024		1,179		(48)			(48)		1,131	1,131			
100108224	ELLIJAY	GA		05/24/2023		16,170		(570)			(570)		15,600	15,600			
100166413	HOUSTON	TX		10/31/2024		1,224		(56)			(56)		1,168	1,168			
100065510	NAPA	CA		07/28/2021		2,539		(70)			(70)		2,469	2,469			
100211976	CONCORD	CA		05/22/2025		1,273		10			10		1,283	1,283			
100201526	FLOWERY BRANCH	GA		03/13/2025		1,082		(51)			(51)		1,031	1,031			
100167811	MIAMI	FL		09/19/2024		1,073		(32)			(32)		1,041	1,041			
100169633	TEMPE	AZ		09/30/2024		1,510		(31)			(31)		1,479	1,479			
100226746	STERLING	VA		07/30/2025		1,329		(25)			(25)		1,304	1,304			
100211442	LOS ANGELES	CA		05/16/2025		4,755		(216)			(216)		4,539	4,539			
100245426	PARK CITY	UT		10/06/2025		1,258		(48)			(48)		1,210	1,210			
100165655	PALM BAY	FL		10/04/2024		1,240		(44)			(44)		1,196	1,196			
100164254	NEWARK	NJ		08/21/2024		1,180		(22)			(22)		1,158	1,158			
100135436	SEVIERVILLE	TN		11/13/2023		1,215							1,215	1,215			
100136764	WHITESTONE	NY		11/27/2023		1,094		(30)			(30)		1,064	1,064			
100218749	METAIRIE	LA		06/27/2025		1,216		(29)			(29)		1,187	1,187			
100076029	AUBURN	WA		01/07/2022		2,825		(23)			(23)		2,802	2,802			
100171143	LAS VEGAS	NV		11/22/2024		1,276		(54)			(54)		1,222	1,222			
100228947	LILBURN	GA		09/10/2025		4,372		(205)			(205)		4,167	4,167			
100211890	PENSACOLA	FL		05/19/2025		1,291		(8)			(8)		1,283	1,283			
100216650	GARLAND	TX		06/23/2025		1,158		(27)			(27)		1,131	1,131			
100226868	SPRING	TX		07/30/2025		1,321		(24)			(24)		1,297	1,297			
100247512	WEST NEW YORK	NJ		10/28/2025		1,107		(34)			(34)		1,073	1,073			
100060137	WASHINGTON	DC		06/25/2021		2,822		(89)			(89)		2,733	2,733			
100142550	PLANO	TX		02/08/2024		1,447		10			10		1,457	1,457			
100200295	NEW CITY	NY		03/07/2025		1,232		(42)			(42)		1,190	1,190			
100201517	BALDWIN PARK	CA		03/13/2025		1,187		(52)			(52)		1,135	1,135			
100204709	HONOLULU	HI		04/08/2025		1,264		(25)			(25)		1,239	1,239			
100120884	PINETOP	AZ		08/30/2023		838		11	1		10		848	848			
100207484	HIALEAH	FL		04/29/2025		1,587		(28)			(28)		1,559	1,559			
100160037	KAMAS	UT		07/17/2024		2,726		(46)			(46)		2,680	2,680			
100175711	FLAGLER BEACH	FL		11/12/2024		1,118		(39)			(39)		1,079	1,079			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100147664	HENDERSON	NV		04/04/2024		958		(40)			(40)		918	918			
100226655	MALDEN	MA		07/30/2025		1,250		(33)			(33)		1,217	1,217			
100283801	FRISCO	TX		03/13/2026		4,963		(116)			(116)		4,847	4,847			
100214212	NEWARK	NJ		05/30/2025		13,318		31			31		13,349	13,349			
100195616	LOS ANGELES	CA		02/24/2025		1,219		(57)			(57)		1,162	1,162			
100173133	HERRIMAN	UT		10/30/2024		1,309		(28)			(28)		1,281	1,281			
100219841	SAN PEDRO	CA		07/08/2025		1,236		(35)			(35)		1,201	1,201			
100244659	SPOKANE	WA		09/29/2025		1,120		(40)			(40)		1,080	1,080			
100226623	LOS ANGELES	CA		07/30/2025		1,124		(29)			(29)		1,095	1,095			
100160200	SEMINOLE	FL		07/18/2024		1,202		(29)			(29)		1,173	1,173			
100186919	MANTECA	CA		01/07/2025		2,837		(62)			(62)		2,775	2,775			
100138128	OCEANSIDE	CA		12/14/2023		1,194		4			4		1,198	1,198			
100228780	SANTA MARIA	CA		08/12/2025		1,811		(67)			(67)		1,744	1,744			
100192645	TEMPE	AZ		02/10/2025		1,271		(13)			(13)		1,258	1,258			
100179630	UNIVERSITY PLACE	WA		11/21/2024		3,365		(85)			(85)		3,280	3,280			
100220952	SOUTHERN PINES	NC		07/18/2025		9,126		(227)			(227)		8,899	8,899			
100071812	PICO RIVERA	CA		10/14/2021		2,570		(80)			(80)		2,490	2,490			
100108206	MANASSAS	VA		05/24/2023		1,630		(8)			(8)		1,622	1,622			
100246121	ROUND POND	ME		10/08/2025		808		(34)			(34)		774	774			
100215484	LOMA LINDA	CA		06/12/2025		1,194		(29)			(29)		1,165	1,165			
100202563	LATHROP	CA		03/21/2025		1,916		156			156		2,072	2,072			
100118162	STOCKTON	CA		07/20/2023		1,324		(34)			(34)		1,290	1,290			
100220604	PARK CITY	UT		07/15/2025		1,189		(12)			(12)		1,177	1,177			
100234712	BONNEY LAKE	WA		08/28/2025		1,217		(40)			(40)		1,177	1,177			
100015823	LOS ANGELES	CA		02/27/2018		3,108		29			29		3,137	3,137			
100057631	KIRKLAND	WA		06/30/2021		2,759		(77)			(77)		2,682	2,682			
100162269	SAN DIEGO	CA		09/06/2024		5,705		(8)			(8)		5,697	5,697			
100203517	PALM HARBOR	FL		03/26/2025		1,217		(20)			(20)		1,197	1,197			
5.00006E+11	GRONINGEN	NLD		01/29/2025		50							50		(50)		(50)
100141365	WINDER	GA		01/30/2024		656		(17)			(17)		639	639			
100216252	PRESCOTT	AZ		06/20/2025		1,595		21			21		1,616	1,616			
100149500	UPLAND	CA		04/24/2024		1,244		(25)			(25)		1,219	1,219			
100198280	CANTON	GA		02/28/2025		1,271		(22)			(22)		1,249	1,249			
100091999	BREWSTER	NY		02/09/2023		(13,077)		(65)			(65)		(13,142)	2,516		15,658	15,658
100214225	BAY POINT	CA		05/30/2025		1,219		3			3		1,222	1,222			
100209229	CHULA VISTA	CA		04/29/2025		1,329		(17)			(17)		1,312	1,312			
100268813	WOODLAND	CA		12/29/2025		1,280		(26)			(26)		1,254	1,254			
100235740	HOLLYWOOD	FL		09/22/2025		1,609		(60)			(60)		1,549	1,549			
100018339	REDONDO BEACH	CA		06/27/2018		2,793		(43)			(43)		2,750	2,750			
100228143	ALLEN	TX		08/08/2025		1,174		(37)			(37)		1,137	1,137			
100218805	LATHROP	CA		06/27/2025		1,414		53			53		1,467	1,467			
100172909	SAN BERNARDINO	CA		10/25/2024		1,433		(44)			(44)		1,389	1,389			
100214231	WOODBURN	OR		05/30/2025		926		(43)			(43)		883	883			
100152654	GEORGETOWN	TX		05/17/2024		1,209		(13)			(13)		1,196	1,196			
100133683	TUALATIN	OR		10/23/2023		1,283		(5)			(5)		1,278	1,278			
100155948	QUEEN CREEK	AZ		06/17/2024		2,519		(9)			(9)		2,510	2,510			
100210571	LAS VEGAS	NV		05/15/2025		1,244		(12)			(12)		1,232	1,232			
100164872	VIRGINIA BCH	VA		08/26/2024		8,122		(147)			(147)		7,975	7,975			
100268888	CHESTERFIELD	VA		12/29/2025		1,141		(43)			(43)		1,098	1,098			
100283658	EASTON	MD		03/13/2026		837		(34)			(34)		803	803			
100137370	NORTH ARLINGTON	NJ		12/01/2023		1,068		(19)			(19)		1,049	1,049			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211917	NAGS HEAD	NC		05/19/2025		1,193		(21)			(21)		1,172	1,172			
100204687	MODESTO	CA		04/04/2025		1,107		(35)			(35)		1,072	1,072			
100152540	MIAMI	FL		05/17/2024		1,127		(9)			(9)		1,118	1,118			
100164495	ELLIJAY	GA		08/21/2024		1,215		(25)			(25)		1,190	1,190			
100211823	SAINT AUGUSTINE	FL		05/19/2025		1,306		5			5		1,311	1,311			
100147440	RUIDOSO	NM		04/03/2024		1,133		(17)			(17)		1,116	1,116			
100200694	COTUIT	MA		03/11/2025		1,247		(22)			(22)		1,225	1,225			
100162981	MANASSAS PARK	VA		08/12/2024		1,295		(19)			(19)		1,276	1,276			
100186572	WESLEY CHAPEL	FL		12/30/2024		1,918		78			78		1,996	1,996			
100129591	SAN DIEGO	CA		09/29/2023		1,685		(29)			(29)		1,656	1,656			
100151978	BROOMFIELD	CO		06/14/2024		1,252		(25)			(25)		1,227	1,227			
100215609	SOUTH YARMOUTH	MA		06/12/2025		1,235		(14)			(14)		1,221	1,221			
100116206	BROOKLYN	NY		07/20/2023		1,809		640			640		2,449	2,449			
100116316	LITTLE NECK	NY		07/20/2023		1,965		484			484		2,449	2,449			
100190210	LEWISVILLE	TX		01/21/2025		1,324		(43)			(43)		1,281	1,281			
100202650	LAVONIA	GA		03/24/2025		1,274		(18)			(18)		1,256	1,256			
100119260	ANCHORAGE	AK		07/31/2023		3,674		(60)			(60)		3,614	3,614			
100243173	QUINCY	MA		09/26/2025		1,250		27			27		1,277	1,277			
100216449	MIAMI	FL		06/20/2025		1,090		(41)			(41)		1,049	1,049			
100110273	GARFIELD	NJ		06/30/2023		1,514		18			18		1,532	1,532			
100226719	LYNNWOOD	WA		07/30/2025		1,299		(28)			(28)		1,271	1,271			
100238686	ZEBULON	NC		09/22/2025		1,178		(50)			(50)		1,128	1,128			
100276922	MCKINNEY	TX		01/30/2026		1,284		(39)			(39)		1,245	1,245			
100185842	SANTA MARIA	CA		12/26/2024		13,707		(428)			(428)		13,279	13,279			
100114746	RAYMOND	CA		07/07/2023		1,216		(23)			(23)		1,193	1,193			
100129564	PATERSON	NJ		09/29/2023		1,337		(12)			(12)		1,325	1,325			
100166100	ALBUQUERQUE	NM		09/09/2024		1,398		(9)			(9)		1,389	1,389			
100202841	KENT	WA		03/24/2025		1,395		(44)			(44)		1,351	1,351			
100149181	SAN DIEGO	CA		04/22/2024		1,128		(21)			(21)		1,107	1,107			
100166985	MARYVILLE	TN		09/13/2024		1,397		(1)			(1)		1,396	1,396			
100089223	LA PUENTE	CA		01/26/2023		9,974		(57)			(57)		9,917	9,917			
100209508	BRADLEY	CA		05/02/2025		2,741		(57)			(57)		2,684	2,684			
100284551	BENTONVILLE	AR		03/26/2026		1,381		(11)			(11)		1,370	1,370			
100188918	BEAUMONT	CA		01/09/2025		1,243		(19)			(19)		1,224	1,224			
100176152	PHOENIX	AZ		12/20/2024		818		(21)			(21)		797	797			
100177452	MIAMI	FL		01/16/2025		440		(29)			(29)		411	411			
100109151	FREDERICKSBURG	TX		07/21/2023		1,443		(20)			(20)		1,423	1,423			
100082360	SCOTTSDALE	AZ		04/14/2022		2,189		(73)			(73)		2,116	2,116			
100091071	MOORPARK	CA		01/31/2023		1,048		(13)			(13)		1,035	1,035			
100210173	BEALETON	VA		05/07/2025		1,234		(14)			(14)		1,220	1,220			
100148470	PLUMAS LAKE	CA		04/12/2024		1,562		43			43		1,605	1,605			
100246934	LAS VEGAS	NV		10/17/2025		1,116		(53)			(53)		1,063	1,063			
100253546	CAMBRIDGE	MA		10/30/2025		1,313		(37)			(37)		1,276	1,276			
100201045	FORT MYERS	FL		03/12/2025		1,265		(27)			(27)		1,238	1,238			
100143740	EVERETT	WA		04/05/2024		1,249		(26)			(26)		1,223	1,223			
100212533	GREENACRES	FL		05/29/2025		1,065		(31)			(31)		1,034	1,034			
100084659	ACTON	CA		08/02/2022		1,693		12			12		1,705	1,705			
100158142	DAVENPORT	FL		07/09/2024		1,225		(18)			(18)		1,207	1,207			
100148210	SHELTON	WA		04/12/2024		1,245		(31)			(31)		1,214	1,214			
100172403	SAINT GEORGE ISLAND	FL		10/23/2024		1,298		(41)			(41)		1,257	1,257			
100272779	AUSTIN	TX		01/13/2026		1,206		(42)			(42)		1,164	1,164			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272567	CHICAGO	IL		01/08/2026		1,198		(6)			(6)		1,192	1,192			
100185283	GAINESVILLE	VA		01/24/2025		1,234		(39)			(39)		1,195	1,195			
100110006	HEMPSTEAD	NY		06/22/2023		1,275		(39)			(39)		1,236	1,236			
100139548	REISTERSTOWN	MD		12/28/2023		1,047		(16)			(16)		1,031	1,031			
100283086	SYLMAR	CA		03/09/2026		833		(21)			(21)		812	812			
100140735	HATTERAS	NC		01/22/2024		1,015		(11)			(11)		1,004	1,004			
100203467	OAK PARK	IL		03/26/2025		1,151		(39)			(39)		1,112	1,112			
100272554	GILBERT	AZ		01/08/2026		1,264		18			18		1,282	1,282			
100261532	CANYON LAKE	CA		12/12/2025		1,314		(32)			(32)		1,282	1,282			
100205107	POMPANO BEACH	FL		04/11/2025		1,150		(54)			(54)		1,096	1,096			
100118747	TRUCKEE	CA		07/25/2023		1,316		(27)			(27)		1,289	1,289			
100236058	SAGINAW	TX		09/04/2025		1,235		(19)			(19)		1,216	1,216			
100211483	CLIFTON	NJ		05/16/2025		1,708		(53)			(53)		1,655	1,655			
100268941	WASHINGTON	UT		12/29/2025		1,331		(18)			(18)		1,313	1,313			
100203934	ERIE	MI		03/28/2025		591		(16)			(16)		575	575			
100144564	PASO ROBLES	CA		04/26/2024		1,150		(52)			(52)		1,098	1,098			
100115908	CARMICHAEL	CA		07/20/2023		1,305		(30)			(30)		1,275	1,275			
100214331	CINCINNATI	OH		06/02/2025		1,087		(32)			(32)		1,055	1,055			
100207398	COLORADO SPRINGS	CO		04/29/2025		1,259		(30)			(30)		1,229	1,229			
100186211	HEMET	CA		12/27/2024		936		(35)			(35)		901	901			
100168064	PUNTA GORDA	FL		09/20/2024		1,260		(18)			(18)		1,242	1,242			
100173108	CARY	NC		10/30/2024		1,452		(19)			(19)		1,433	1,433			
100220291	MESA	AZ		07/11/2025		1,694		(32)			(32)		1,662	1,662			
100149299	CATHEDRAL CITY	CA		04/24/2024		1,214		(28)			(28)		1,186	1,186			
100139219	FORT LAWN	SC		12/28/2023		1,088							1,088	1,088			
100268666	LATHROP	CA		12/29/2025		7,478		(36)			(36)		7,442	7,442			
100137905	ELIZABETH	NJ		12/08/2023		2,358		(32)			(32)		2,326	2,326			
100157016	LYNWOOD	IL		02/20/2025		804		1			1		805	805			
100204871	VERNAL	UT		04/09/2025		1,275		(40)			(40)		1,235	1,235			
100155145	SANDY	UT		07/19/2024		1,274		(43)			(43)		1,231	1,231			
100237979	PHOENIX	AZ		10/10/2025		1,226		(19)			(19)		1,207	1,207			
100254720	SEASIDE HEIGHTS	NJ		11/13/2025		1,643		(46)			(46)		1,597	1,597			
100120468	HIALEAH	FL		08/18/2023		724		11			11		735	735			
100140235	MURRIETA	CA		01/18/2024		1,162		(31)			(31)		1,131	1,131			
100110693	CYPRESS	TX		08/11/2023		934		(38)			(38)		896	896			
100114709	SPOTSYLVANIA	VA		06/29/2023		916		(19)			(19)		897	897			
100143517	NEWARK	NJ		02/21/2024		1,199		(24)			(24)		1,175	1,175			
100202469	BAILEY	CO		03/21/2025		1,297		(19)			(19)		1,278	1,278			
100209452	WILLARD	NC		04/29/2025		1,591		(56)			(56)		1,535	1,535			
100172644	NEWARK	NJ		10/24/2024		1,078		(46)			(46)		1,032	1,032			
100087489	PLANTATION	FL		10/25/2022		2,359		87			87		2,446	2,446			
100189034	MIAMI SPRINGS	FL		01/09/2025		2,566		(6)			(6)		2,560	2,560			
100200379	BUCKEYE	AZ		03/10/2025		1,131		(28)			(28)		1,103	1,103			
100245374	SAN MARCOS	CA		10/06/2025		1,241		(39)			(39)		1,202	1,202			
100272003	BURBANK	CA		01/08/2026		1,293		(35)			(35)		1,258	1,258			
100169693	PANAMA CITY BEACH	FL		09/30/2024		1,192		(33)			(33)		1,159	1,159			
100141215	GARDEN GROVE	CA		01/30/2024		2,720		(31)			(31)		2,689	2,689			
100148516	REHOBOTH BEACH	DE		04/12/2024		1,563		10			10		1,573	1,573			
100226594	WOBURN	MA		07/30/2025		1,054		(40)			(40)		1,014	1,014			
100283570	RICHARDSON	TX		03/13/2026		812		(21)			(21)		791	791			
100101555	ROUND ROCK	TX		04/26/2023		1,560		(11)			(11)		1,549	1,549			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154623	NORTH LAS VEGAS	NV		06/14/2024		1,230		(34)			(34)		1,196	1,196			
100272552	COACHELLA	CA		01/08/2026		1,302		(21)			(21)		1,281	1,281			
100081544	VIENNA	VA		03/18/2022		2,753		97			97		2,850	2,850			
100283506	AUSTIN	TX		03/11/2026		723		(28)			(28)		695	695			
100147922	RICHARDSON	TX		04/08/2024		1,314		(28)			(28)		1,286	1,286			
100103232	FLEMING ISLAND	FL		04/27/2023		2,394		(70)			(70)		2,324	2,324			
100153255	SAN ANTONIO	TX		05/30/2024		1,350		8			8		1,358	1,358			
100079812	CLOVIS	CA		04/08/2022		4,567		(51)			(51)		4,516	4,516			
100198882	RICHARDSON	TX		02/28/2025		1,106		(47)			(47)		1,059	1,059			
100119081	SANTA ANA	CA		07/27/2023		1,963		25			25		1,988	1,988			
100195289	BOZEMAN	MT		02/24/2025		1,288		(19)			(19)		1,269	1,269			
100282342	MANTECA	CA		02/27/2026		1,381		(22)			(22)		1,359	1,359			
100268471	DENVER	CO		12/29/2025		2,897		20	3		17		2,914	2,914			
100214982	ONTARIO	CA		06/11/2025		802		(22)			(22)		780	780			
100144366	WEST COVINA	CA		03/07/2024		1,400		(18)			(18)		1,382	1,382			
100141765	NEW BRUNSWICK	NJ		01/30/2024		1,088		28			28		1,116	1,116			
100191693	CERRITOS	CA		02/20/2025		1,092		(35)			(35)		1,057	1,057			
100205122	TAMPA	FL		04/11/2025		3,308		(33)			(33)		3,275	3,275			
100186374	TEMPE	AZ		12/30/2024		1,109		(25)			(25)		1,084	1,084			
100114519	MIAMI	FL		06/29/2023		1,284		18			18		1,302	1,302			
100137205	PORTER	TX		11/28/2023		1,066		(21)			(21)		1,045	1,045			
100176626	NORTH MIAMI	FL		11/15/2024		1,192		(56)			(56)		1,136	1,136			
100180376	EVERETT	WA		11/25/2024		1,431							1,431	1,431			
100214572	AMERICAN CANYON	CA		06/06/2025		946		(44)			(44)		902	902			
100190844	CORAL SPRINGS	FL		01/27/2025		1,368		3			3		1,371	1,371			
100204016	CRYSTAL BEACH	TX		03/28/2025		1,141		(18)			(18)		1,123	1,123			
100176072	LILBURN	GA		12/20/2024		4,010		(186)			(186)		3,824	3,824			
100254785	FRESNO	CA		11/14/2025		1,227		(50)			(50)		1,177	1,177			
100219151	NAPLES	FL		06/27/2025		865		(5)			(5)		860	860			
100146619	BAY SHORE	NY		03/20/2024		1,272		6			6		1,278	1,278			
100190153	ELK GROVE	CA		01/21/2025		1,146		(36)			(36)		1,110	1,110			
100238633	VIRGINIA BEACH	VA		09/19/2025		1,246		(24)			(24)		1,222	1,222			
100101950	CONROE	TX		04/14/2023		1,300		(69)			(69)		1,231	1,231			
100188636	HOLLYWOOD	FL		02/10/2025		1,229		(16)			(16)		1,213	1,213			
100227114	WARETOWN	NJ		07/30/2025		1,048		(48)			(48)		1,000	1,000			
100219661	LONGMONT	CO		07/07/2025		1,276		(26)			(26)		1,250	1,250			
100214725	HARLEYSVILLE	PA		06/11/2025		4,365		(93)			(93)		4,272	4,272			
100132409	SAN DIEGO	CA		11/03/2023		1,199		9			9		1,208	1,208			
100148616	CHANDLER	AZ		04/12/2024		1,702		88			88		1,790	1,790			
100169889	KIHEI	HI		11/08/2024		1,574		(32)			(32)		1,542	1,542			
100176591	COMPTON	CA		11/15/2024		936		(37)			(37)		899	899			
100267337	INDIAN CREEK	IL		12/24/2025		2,581		(83)			(83)		2,498	2,498			
100209594	LOXAHATCHEE	FL		05/02/2025		1,137		(24)			(24)		1,113	1,113			
100147907	DENVER	CO		04/08/2024		1,320		(13)			(13)		1,307	1,307			
100193661	SAN BERNARDINO	CA		02/10/2025		1,184		(20)			(20)		1,164	1,164			
100134619	COMMERCE CITY	CO		10/30/2023		1,067		(14)			(14)		1,053	1,053			
100243180	MERCED	CA		09/26/2025		1,170		(42)			(42)		1,128	1,128			
100191674	PEMBROKE PINES	FL		01/31/2025		1,056		(14)			(14)		1,042	1,042			
100244761	BEAUFORT	NC		09/29/2025		1,214		(30)			(30)		1,184	1,184			
100186379	SANTA CLARA	CA		12/30/2024		1,305		(18)			(18)		1,287	1,287			
100138203	LAS VEGAS	NV		12/14/2023		1,134		(30)			(30)		1,104	1,104			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082627	KAILUA KONA	HI		04/14/2022		2,779		(25)			(25)		2,754	2,754			
100214118	FRISCO	TX		05/30/2025		53,172		(1,344)			(1,344)		51,828	51,828			
100143975	UPLAND	CA		02/29/2024		1,182		(18)			(18)		1,164	1,164			
100128114	SPRINGFIELD	VA		09/08/2023		1,625		135			135		1,760	1,760			
100082614	FRESNO	CA		04/14/2022		2,317		15			15		2,332	2,332			
100119285	ARLINGTON	VA		07/31/2023		1,802		28			28		1,830	1,830			
100135251	FORT MYERS	FL		11/08/2023		1,663		46			46		1,709	1,709			
100132098	GILCHRIST	TX		10/13/2023		1,304		(3)			(3)		1,301	1,301			
100185919	LAGUNA NIGUEL	CA		12/26/2024		1,181		(37)			(37)		1,144	1,144			
100193033	NAPLES	FL		02/10/2025		1,130		(21)			(21)		1,109	1,109			
100065740	LAWNDALE	CA		07/28/2021		5,740		(45)			(45)		5,695	5,695			
100185981	SAN BERNARDINO	CA		12/26/2024		1,279		(22)			(22)		1,257	1,257			
100229957	SUNBURY	OH		08/22/2025		5,870		(91)			(91)		5,779	5,779			
100265020	FORT MYERS	FL		12/17/2025		1,117		(51)			(51)		1,066	1,066			
100110624	NASHVILLE	TN		06/30/2023		2,129		53			53		2,182	2,182			
100254580	CLAYTON	NC		11/07/2025		1,226		(18)			(18)		1,208	1,208			
100151972	SUCHES	GA		06/14/2024		1,076		(64)			(64)		1,012	1,012			
5.00007E+11	AMSTERDAM	NLD		08/29/2025		49							49		(49)		(49)
100267043	HOOD RIVER	OR		12/23/2025		2,239		(54)			(54)		2,185	2,185			
100067954	LOS ANGELES	CA		09/23/2021		2,812		(32)			(32)		2,780	2,780			
100087206	LAUREL	MD		10/25/2022		1,783		61			61		1,844	1,844			
100083020	SANTA CLARITA	CA		05/11/2022		2,537		34			34		2,571	2,571			
100114629	LANCASTER	CA		06/29/2023		1,003		(13)			(13)		990	990			
100188354	NEW HOPE	PA		01/08/2025		1,958		(30)			(30)		1,928	1,928			
100174783	JAMAICA	NY		10/31/2024		1,373		(32)			(32)		1,341	1,341			
100188734	DAVENPORT	FL		01/09/2025		1,184		(21)			(21)		1,163	1,163			
100138350	WASHINGTON	DC		12/18/2023		868		(51)			(51)		817	817			
100147094	LYNNWOOD	WA		03/28/2024		1,042		(6)			(6)		1,036	1,036			
100172977	HOUSTON	TX		10/25/2024		1,199		(47)			(47)		1,152	1,152			
100089286	PALM DESERT	CA		01/26/2023		7,641		(230)			(230)		7,411	7,411			
100261447	CHANDLER	AZ		12/09/2025		1,471		(26)			(26)		1,445	1,445			
100137483	CORAL SPRINGS	FL		01/11/2024		1,208		(16)			(16)		1,192	1,192			
100165329	LANCASTER	CA		08/29/2024		894		(32)			(32)		862	862			
100128922	LOS ANGELES	CA		09/22/2023		1,262		(18)			(18)		1,244	1,244			
100277274	PINETOP	AZ		02/11/2026		1,269		(14)			(14)		1,255	1,255			
100246620	HUNTSVILLE	UT		10/15/2025		1,292		(49)			(49)		1,243	1,243			
100115202	HUNTINGTON	NY		07/17/2023		749		(28)			(28)		721	721			
100179517	LEANDER	TX		11/21/2024		1,617		(10)			(10)		1,607	1,607			
100220071	HENDERSON	NV		07/30/2025		1,075		(39)			(39)		1,036	1,036			
100244425	OCEAN CITY	NJ		09/29/2025		1,148		(33)			(33)		1,115	1,115			
100081687	HAWTHORNE	CA		03/21/2022		2,543		(34)			(34)		2,509	2,509			
100246756	SALIDA	CA		10/15/2025		1,232		(47)			(47)		1,185	1,185			
100100713	LANCASTER	CA		04/28/2023		6,797		325			325		7,122	7,122			
100254451	CONWAY	NH		11/07/2025		1,081		(14)			(14)		1,067	1,067			
100283141	MIAMI	FL		03/09/2026		1,232		(15)			(15)		1,217	1,217			
100175105	AURORA	CO		11/05/2024		1,200		(22)			(22)		1,178	1,178			
100163298	HESPERIA	CA		08/13/2024		926		(22)			(22)		904	904			
100175784	CHICAGO	IL		11/12/2024		1,383		46			46		1,429	1,429			
100218776	GILBERT	AZ		06/27/2025		2,056		(42)			(42)		2,014	2,014			
100169858	MENIFEE	CA		09/30/2024		1,590		77			77		1,667	1,667			
100155913	RANCHO CORDOVA	CA		06/17/2024		1,450		8			8		1,458	1,458			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175829	STATEN ISLAND	NY		11/12/2024		1,213		(18)			(18)		1,195	1,195			
100117463	BELLEAIR	FL		07/20/2023		398		26			26		424	424			
100246930	MIAMI LAKES	FL		10/17/2025		1,320		(27)			(27)		1,293	1,293			
100201983	FALL RIVER	MA		03/18/2025		1,298		(26)			(26)		1,272	1,272			
100218597	SAVANNAH	GA		06/27/2025		1,220		(22)			(22)		1,198	1,198			
100186716	AUSTIN	TX		12/31/2024		1,177		(40)			(40)		1,137	1,137			
5.00006E+11	KRIMPEN AAN DE LEK	NLD		08/29/2025		49							49		(49)		(49)
5.00007E+11	BARNEVELD	NLD		12/30/2025		50							50		(50)		(50)
100100915	FREEHOLD	NJ		04/28/2023		1,750		76			76		1,826	1,826			
100139185	MIAMI	FL		12/28/2023		1,478		6			6		1,484	1,484			
100220914	ROSEVILLE	CA		07/18/2025		1,225		(25)			(25)		1,200	1,200			
100255382	MARTINEZ	CA		11/24/2025		1,350		(26)			(26)		1,324	1,324			
100244751	LINCOLN	CA		09/29/2025		1,118		(46)			(46)		1,072	1,072			
100186779	NASHVILLE	TN		12/31/2024		1,134		(31)			(31)		1,103	1,103			
100253178	COLORADO SPRINGS	CO		10/30/2025		3,221		(25)			(25)		3,196	3,196			
100182246	HENDERSON	NV		12/12/2024		1,770		209			209		1,979	1,979			
100137529	SAVANNAH	GA		12/08/2023		1,264		(11)			(11)		1,253	1,253			
100118067	OZONE PARK	NY		07/20/2023		1,450		29			29		1,479	1,479			
100282257	HUNTERSVILLE	NC		02/27/2026		667		(20)			(20)		647	647			
100153819	SIMPSONVILLE	SC		07/10/2024		2,663		(107)			(107)		2,556	2,556			
100176228	JUSTIN	TX		12/20/2024		1,102		(25)			(25)		1,077	1,077			
100185427	ALAMEDA	CA		12/20/2024		2,492		35			35		2,527	2,527			
100216680	BRENHAM	TX		06/23/2025		1,503		(33)			(33)		1,470	1,470			
100203976	EL MIRAGE	AZ		03/28/2025		1,123		(31)			(31)		1,092	1,092			
100219055	HEATH	TX		06/27/2025		1,908		(23)			(23)		1,885	1,885			
100134451	CORTLANDT MANOR	NY		10/30/2023		1,227		17			17		1,244	1,244			
100173153	MAHWAH	NJ		10/30/2024		1,373		(10)			(10)		1,363	1,363			
100215920	WINTER GARDEN	FL		06/17/2025		1,226		(10)			(10)		1,216	1,216			
100140763	BROOKLYN	NY		01/22/2024		892		(2)			(2)		890	890			
100143983	CUTLER BAY	FL		02/29/2024		5,040		(222)			(222)		4,818	4,818			
100115006	KNOXVILLE	TN		07/14/2023		1,420		10			10		1,430	1,430			
100154768	LOXLEY	AL		07/19/2024		1,015		(49)			(49)		966	966			
100204434	FORT LAUDERDALE	FL		04/01/2025		956		(34)			(34)		922	922			
100153614	LOS ANGELES	CA		05/31/2024		1,280		(52)			(52)		1,228	1,228			
100179524	LATHROP	CA		11/21/2024		12,368		(31)			(31)		12,337	12,337			
100153893	OXNARD	CA		06/05/2024		367		(16)			(16)		351	351			
100235891	WEST LAFAYETTE	IN		09/04/2025		1,092		(39)			(39)		1,053	1,053			
100220561	MAPLE VALLEY	WA		07/15/2025		10,094		(301)			(301)		9,793	9,793			
100272279	WHITMAN	MA		01/08/2026		1,239		(37)			(37)		1,202	1,202			
100162842	LOS ANGELES	CA		08/12/2024		1,171		(16)			(16)		1,155	1,155			
100255537	CONYERS	GA		11/24/2025		1,450		(237)			(237)		1,213	1,213			
100229801	COEUR D ALENE	ID		08/18/2025		1,116		(37)			(37)		1,079	1,079			
100201651	WESLEY CHAPEL	FL		03/13/2025		1,557		(52)			(52)		1,505	1,505			
100171603	WASHINGTON	DC		10/16/2024		1,316		(34)			(34)		1,282	1,282			
100189786	MENIFEE	CA		01/21/2025		1,338		(2)			(2)		1,336	1,336			
100205009	MANSFIELD	TX		04/10/2025		1,147		(29)			(29)		1,118	1,118			
100150048	MIAMI	FL		06/07/2024		1,117		(50)			(50)		1,067	1,067			
100157847	NASHVILLE	TN		07/09/2024		1,309		(3)			(3)		1,306	1,306			
100179525	SECAUCUS	NJ		11/21/2024		1,373		(10)			(10)		1,363	1,363			
100209219	SALT LAKE CITY	UT		04/29/2025		1,336		(17)			(17)		1,319	1,319			
100236171	HIALEAH	FL		09/10/2025		1,513		(50)			(50)		1,463	1,463			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156739	LOS ANGELES	CA		06/26/2024		1,234		(24)			(24)		1,210	1,210			
100227040	ONTARIO	CA		07/30/2025		1,350		(2)			(2)		1,348	1,348			
100166453	STOCKTON	CA		10/31/2024		1,171		(40)			(40)		1,131	1,131			
100149964	TARPON SPRINGS	FL		06/07/2024		1,255		1			1		1,256	1,256			
100216030	BLOOMFIELD	NJ		06/17/2025		1,229		5			5		1,234	1,234			
100180356	MANTECA	CA		11/25/2024		1,489		13			13		1,502	1,502			
100170189	AUSTIN	TX		10/08/2024		1,198		(32)			(32)		1,166	1,166			
100142452	BELLEVUE	WA		03/08/2024		893		(32)			(32)		861	861			
100091572	HACIENDA HEIGHTS	CA		03/07/2023		1,279		(30)			(30)		1,249	1,249			
100272179	MISSOULA	MT		01/08/2026		1,439		(49)			(49)		1,390	1,390			
100116762	ELMHURST	NY		07/20/2023		1,992		582			582		2,574	2,574			
100182621	FORT PIERCE	FL		12/12/2024		103,965		(2,656)			(2,656)		101,309	101,309			
100142794	GLENWOOD SPRINGS	CO		02/08/2024		1,087		(32)			(32)		1,055	1,055			
100245827	DENVER	CO		10/17/2025		1,203		(30)			(30)		1,173	1,173			
100268653	LUSBY	MD		12/29/2025		1,318		(17)			(17)		1,301	1,301			
100219453	FRISCO	TX		07/07/2025		1,336		(14)			(14)		1,322	1,322			
100214845	JACKSON	NJ		06/11/2025		1,067		(35)			(35)		1,032	1,032			
100193338	WILDWOOD CREST	NJ		02/10/2025		1,253		(27)			(27)		1,226	1,226			
100071974	VENTURA	CA		10/29/2021		15		(1)			(1)		14	14			
100061933	FRANKLIN PARK	NJ		07/01/2021		3,846		(46)			(46)		3,800	3,800			
100211461	LAGUNA BEACH	CA		05/16/2025		1,593		(47)			(47)		1,546	1,546			
100067684	CHICAGO	IL		09/23/2021		2,885		(31)			(31)		2,854	2,854			
100143710	MIAMI	FL		02/23/2024		895		(13)			(13)		882	882			
100267363	LOS BANOS	CA		12/24/2025		1,228		(35)			(35)		1,193	1,193			
100147476	SPRING VALLEY	CA		04/03/2024		1,211		(23)			(23)		1,188	1,188			
100151758	LOS ANGELES AREA OF CHATSWORT	CA		05/10/2024		1,015		(21)			(21)		994	994			
100235664	LAGUNA HILLS	CA		08/29/2025		1,190		(33)			(33)		1,157	1,157			
100246088	RIDGEWOOD	NY		10/08/2025		1,385		(61)			(61)		1,324	1,324			
100170373	LAS VEGAS	NV		10/08/2024		1,335		4			4		1,339	1,339			
100087121	LOMITA	CA		11/04/2022		1,427		(24)			(24)		1,403	1,403			
100170322	BOZEMAN	MT		10/08/2024		1,313		(37)			(37)		1,276	1,276			
100200260	LEVITTOWN	PA		03/07/2025		2,780		(38)			(38)		2,742	2,742			
100159449	ELLIJAY	GA		07/15/2024		1,197		(34)			(34)		1,163	1,163			
100176184	HOUSTON	TX		12/20/2024		1,017		(37)			(37)		980	980			
100220286	MIAMI	FL		07/11/2025		959		(45)			(45)		914	914			
100169614	EL CAJON	CA		09/30/2024		1,314		(17)			(17)		1,297	1,297			
100254326	MAMMOTH LAKES	CA		11/07/2025		1,165		(49)			(49)		1,116	1,116			
100086745	CARROLLTON	TX		09/30/2022		4,084		1			1		4,085	4,085			
100221253	MCMINNVILLE	OR		07/21/2025		1,341		14			14		1,355	1,355			
100219832	LOS ANGELES	CA		07/08/2025		1,267		(19)			(19)		1,248	1,248			
100247610	DALLAS	TX		10/29/2025		1,138		(14)			(14)		1,124	1,124			
100245199	CALLAHAN	FL		10/06/2025		1,015		(22)			(22)		993	993			
100214493	ONTARIO	CA		06/06/2025		1,302		10			10		1,312	1,312			
100220804	HARRISVILLE	UT		07/18/2025		1,208		(41)			(41)		1,167	1,167			
100228970	WASHINGTON	DC		09/10/2025		1,019		(42)			(42)		977	977			
100172575	QUINCY	MA		10/23/2024		2,023		(55)			(55)		1,968	1,968			
100255481	SWANS ISLAND	ME		11/24/2025		1,336		(38)			(38)		1,298	1,298			
100236921	PALM DESERT	CA		09/12/2025		1,196		(16)			(16)		1,180	1,180			
100189327	MILLCREEK	UT		01/13/2025		1,356		(13)			(13)		1,343	1,343			
100168099	SURPRISE	AZ		09/20/2024		1,121		(29)			(29)		1,092	1,092			
100065666	SADDLE BROOK	NJ		07/28/2021		1,922		(34)	6		(40)		1,882	1,882			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100108241	SAN BERNARDINO	CA		05/24/2023		1,214		(29)			(29)		1,185	1,185			
100143472	OCEANSIDE	CA		02/16/2024		1,220		(24)			(24)		1,196	1,196			
100212685	PROVIDENCE	RI		05/28/2025		34,670		(1,290)			(1,290)		33,380	33,380			
100246263	TRACY	CA		10/10/2025		1,533		(66)			(66)		1,467	1,467			
100149028	ALHAMBRA	CA		04/19/2024		1,309		(17)			(17)		1,292	1,292			
100157096	HOLLYWOOD	FL		02/20/2025		1,187		(17)			(17)		1,170	1,170			
100163932	TEMPE	AZ		10/04/2024		1,213		(21)			(21)		1,192	1,192			
100178478	PLANO	TX		11/21/2024		1,070		(16)			(16)		1,054	1,054			
100166263	TEHACHAPI	CA		09/09/2024		1,251		(23)			(23)		1,228	1,228			
100237017	BAKERSFIELD	CA		09/12/2025		1,210		(31)			(31)		1,179	1,179			
100166076	MADISON	TN		09/09/2024		1,247		(35)			(35)		1,212	1,212			
100201205	FRESNO	CA		03/12/2025		1,257		(48)			(48)		1,209	1,209			
100189692	WOODSTOCK	GA		02/20/2025		1,687		7			7		1,694	1,694			
100212644	SUNRISE	FL		05/29/2025		1,170		(24)			(24)		1,146	1,146			
100229569	RICHMOND	VA		08/15/2025		1,500		(26)			(26)		1,474	1,474			
100207338	MORENO VALLEY	CA		04/29/2025		1,089		(51)			(51)		1,038	1,038			
100173715	INDIO	CA		10/30/2024		1,095		(34)			(34)		1,061	1,061			
100130262	AZUSA	CA		09/28/2023		912		(15)			(15)		897	897			
100176221	MIAMI BEACH	FL		12/20/2024		4,999		(221)			(221)		4,778	4,778			
100235846	REHOBOTH BEACH	DE		09/04/2025		1,246		(28)			(28)		1,218	1,218			
100180127	KINGSTON	MA		11/25/2024		1,065		3			3		1,068	1,068			
100188348	WEST SACRAMENTO	CA		01/08/2025		1,304		(14)			(14)		1,290	1,290			
100283331	BELMAR	NJ		03/11/2026		3,212		(32)			(32)		3,180	3,180			
100119159	FONTANA	CA		07/31/2023		1,607		74			74		1,681	1,681			
100200356	PHOENIX	AZ		03/10/2025		1,622		198			198		1,820	1,820			
100129703	PARKER	CO		09/29/2023		1,252		15			15		1,267	1,267			
100254671	VENTURA	CA		11/12/2025		67,137		(2,051)			(2,051)		65,086	65,086			
100218881	TOFTE	MN		06/27/2025		1,042		(27)			(27)		1,015	1,015			
100253168	EAST PROVIDENCE	RI		10/30/2025		1,198		(40)			(40)		1,158	1,158			
100277554	SANTA ROSA	CA		02/13/2026		1,211		(35)			(35)		1,176	1,176			
100244729	HICKORY CREEK	TX		09/29/2025		1,343		(15)			(15)		1,328	1,328			
100100370	STATEN ISLAND	NY		04/27/2023		1,808		140			140		1,948	1,948			
100169317	JACKSON	NJ		09/27/2024		1,606		(75)			(75)		1,531	1,531			
100229175	TOWNSEND	MA		08/14/2025		1,085		(27)			(27)		1,058	1,058			
100221076	INDIAN ROCKS BEACH	FL		07/18/2025		1,013		(35)			(35)		978	978			
100174628	MIAMI	FL		10/31/2024		1,042		(51)			(51)		991	991			
100174341	PORT SAINT JOE	FL		10/31/2024		1,203		(26)			(26)		1,177	1,177			
100215425	ARVERNE	NY		06/12/2025		1,496		13			13		1,509	1,509			
100174632	MIAMI	FL		10/31/2024		1,041		(48)			(48)		993	993			
100229187	CAPE CORAL	FL		08/13/2025		3,412		(90)			(90)		3,322	3,322			
4010047432	DETROIT	MI		03/22/2023		1,105		(25)			(25)		1,080	1,080			
100149182	SAN ANTONIO	TX		04/22/2024		11,075		(324)			(324)		10,751	10,751			
100202955	DOUBLE SPRINGS	AL		03/24/2025		1,160		(37)			(37)		1,123	1,123			
100244598	LAS VEGAS	NV		09/29/2025		1,308		(36)			(36)		1,272	1,272			
100149766	SPRING VALLEY	NY		04/26/2024		1,247		(58)			(58)		1,189	1,189			
100182383	DAVIS	CA		12/12/2024		1,704		(44)			(44)		1,660	1,660			
100102188	KATY	TX		04/14/2023		2,489		27			27		2,516	2,516			
100211853	LATHROP	CA		05/19/2025		1,302		(3)			(3)		1,299	1,299			
100193525	CARMEL	NY		02/10/2025		3,551		(86)			(86)		3,465	3,465			
100120280	MIAMI	FL		08/18/2023		1,412		(9)			(9)		1,403	1,403			
100229562	HENDERSON	NV		08/15/2025		3,112		(75)			(75)		3,037	3,037			

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100266817	SAN BERNARDINO	CA		12/23/2025		2,081		(61)			(61)		2,020	2,020			
100244709	SAN FERNANDO	CA		09/29/2025		1,130		(43)			(43)		1,087	1,087			
100211822	BLAKESLEE	PA		05/19/2025		1,220		(10)			(10)		1,210	1,210			
100229539	SACRAMENTO	CA		08/15/2025		3,243		(15)			(15)		3,228	3,228			
100246277	DALLAS	TX		10/10/2025		4,990		(117)			(117)		4,873	4,873			
100181329	LAKE ELSINORE	CA		12/06/2024		885		12			12		897	897			
100188369	CLOVIS	CA		01/08/2025		1,280		(27)			(27)		1,253	1,253			
100164428	ROSEVILLE	CA		08/21/2024		1,513		37			37		1,550	1,550			
100185967	HIALEAH	FL		12/26/2024		1,084		(50)			(50)		1,034	1,034			
100063353	WHITE MARSH	MD		07/01/2021		3,217		(88)			(88)		3,129	3,129			
100282157	MENIFEE	CA		02/27/2026		2,035		(98)			(98)		1,937	1,937			
100147736	MIAMI	FL		04/08/2024		1,209		(24)			(24)		1,185	1,185			
100272451	MANSFIELD	MA		01/08/2026		1,279		(22)			(22)		1,257	1,257			
100190897	SISTER BAY	WI		01/28/2025		1,247		(3)			(3)		1,244	1,244			
100214189	FORT LAUDERDALE	FL		05/30/2025		1,733		2			2		1,735	1,735			
100192700	DALLAS	TX		02/10/2025		1,168		(36)			(36)		1,132	1,132			
100074409	OCEAN VIEW	DE		12/02/2021		846		(134)			(134)		712	712			
100119548	WESTLAKE	FL		07/28/2023		1,604		29			29		1,633	1,633			
100244989	LAKE HARMONY	PA		09/29/2025		1,266		(26)			(26)		1,240	1,240			
100169607	RENTON	WA		09/30/2024		1,541		(37)			(37)		1,504	1,504			
100079726	TUJUNGA	CA		04/08/2022		2,564		113			113		2,677	2,677			
100144566	FEDERAL WAY	WA		04/26/2024		945		(36)			(36)		909	909			
100086877	QUEEN CREEK	AZ		10/07/2022		1,494							1,494	1,494			
100238239	FORT MILL	SC		09/18/2025		1,116		(48)			(48)		1,068	1,068			
100127540	NEWARK	NJ		09/08/2023		1,313							1,313	1,313			
100201518	EL MONTE	CA		03/13/2025		1,180		(39)			(39)		1,141	1,141			
100118813	HIALEAH	FL		08/30/2023		868		14			14		882	882			
100100162	HOLLISTER	CA		03/17/2023		1,004		88			88		1,092	1,092			
100205588	HUDSON	MA		05/09/2025		1,137		(39)			(39)		1,098	1,098			
100195286	ELLIJAY	GA		02/24/2025		1,252		(41)			(41)		1,211	1,211			
100181368	PICO RIVERA	CA		12/06/2024		1,133		(49)			(49)		1,084	1,084			
100168155	SWAMPSCOTT	MA		09/20/2024		1,318		(6)			(6)		1,312	1,312			
100209249	HURRICANE	UT		04/29/2025		865		(11)			(11)		854	854			
100201893	WASHINGTON	DC		03/18/2025		1,229							1,229	1,229			
100253676	ATHENS	AL		10/30/2025		1,139		(45)			(45)		1,094	1,094			
100190942	UNIONDALE	NY		01/28/2025		2,906		(7)			(7)		2,899	2,899			
100141661	LAS VEGAS	NV		01/30/2024		1,023		(36)			(36)		987	987			
100268870	FAIRFAX	VA		12/29/2025		1,289		(28)			(28)		1,261	1,261			
100258341	SCOTTSDALE	AZ		12/05/2025		14,598		(547)			(547)		14,051	14,051			
100255829	SCOTTSDALE	AZ		11/24/2025		1,223		(34)			(34)		1,189	1,189			
100206525	RIVERSIDE	CA		04/22/2025		1,366		(17)			(17)		1,349	1,349			
100110147	GARDENA	CA		06/29/2023		471,315		(11,246)			(11,246)		460,069	460,069			
100175030	PORTLAND	OR		11/05/2024		1,821		3			3		1,824	1,824			
100195290	BRADENTON	FL		02/24/2025		1,185		(29)			(29)		1,156	1,156			
100277531	CRESSKILL	NJ		02/13/2026		1,272		(18)			(18)		1,254	1,254			
100266875	EPWORTH	GA		12/23/2025		1,289		(41)			(41)		1,248	1,248			
100191765	HOUSTON	TX		02/20/2025		2,933		(123)			(123)		2,810	2,810			
100071496	PASADENA	CA		10/26/2021		2,657		(122)			(122)		2,535	2,535			
100238525	VALLEJO	CA		09/19/2025		1,085		(36)			(36)		1,049	1,049			
100255520	ELK GROVE	CA		11/24/2025		1,311		(47)			(47)		1,264	1,264			
100076831	ARVADA	CO		12/27/2021		2,447		(85)			(85)		2,362	2,362			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076751	LONGMONT	CO		12/30/2021		2,664		(77)			(77)		2,587	2,587			
100101664	NEWBURY	MA		04/26/2023		1,467		(2)			(2)		1,465	1,465			
100213950	GRETNA	LA		05/29/2025		1,257		(20)			(20)		1,237	1,237			
100204967	LAS VEGAS	NV		04/10/2025		2,920		12			12		2,932	2,932			
100203230	COPPELL	TX		03/27/2025		962		10	1		9		971	971			
100247323	SPRINGFIELD	VA		10/24/2025		2,239		(6)			(6)		2,233	2,233			
100185432	OCOEE	FL		12/20/2024		4,073		60			60		4,133	4,133			
100254139	DALLAS	TX		12/12/2025		1,270		(21)			(21)		1,249	1,249			
100192911	NEW BRUNSWICK	NJ		02/10/2025		1,219		24			24		1,243	1,243			
100206429	SMYRNA	GA		04/22/2025		1,284		(41)			(41)		1,243	1,243			
100132691	BAYONNE	NJ		11/03/2023		941		(17)			(17)		924	924			
100193182	MESA	AZ		03/20/2025		1,077		(42)			(42)		1,035	1,035			
100200459	HIGHLAND	IN		03/10/2025		1,127		(33)			(33)		1,094	1,094			
100103394	SACRAMENTO	CA		06/16/2023		1,064		(34)			(34)		1,030	1,030			
100219702	BOUNTIFUL	UT		07/07/2025		1,357		(4)			(4)		1,353	1,353			
100229410	FREMONT	CA		08/15/2025		952		(42)			(42)		910	910			
100103125	DEER PARK	NY		04/21/2023		1,289		(27)			(27)		1,262	1,262			
100185780	FAIRFIELD	CA		12/26/2024		1,007		(47)			(47)		960	960			
100141325	BRAINTREE	MA		01/30/2024		1,489		(4)			(4)		1,485	1,485			
100137813	WELLINGTON	FL		12/08/2023		1,142		(5)			(5)		1,137	1,137			
100201940	HONOLULU	HI		03/18/2025		1,230		(39)			(39)		1,191	1,191			
100136512	LEWES	DE		11/20/2023		1,669		40			40		1,709	1,709			
100144392	LONE OAK	TX		03/07/2024		1,855		(51)			(51)		1,804	1,804			
100284037	WINSTON SALEM	NC		03/24/2026		828		(24)			(24)		804	804			
100138418	HENDERSON	NV		12/18/2023		1,086		(13)			(13)		1,073	1,073			
100206592	JUPITER	FL		04/22/2025		1,243		(19)			(19)		1,224	1,224			
100202483	SEVIERVILLE	TN		03/21/2025		1,112		(26)			(26)		1,086	1,086			
100274123	FORT MYERS	FL		01/27/2026		1,213		(38)			(38)		1,175	1,175			
100189384	CORONA	CA		01/14/2025		1,233		(42)			(42)		1,191	1,191			
100202239	TUCSON	AZ		04/17/2025		2,413		(12)			(12)		2,401	2,401			
100257191	NOKOMIS	FL		11/26/2025		1,274		(19)			(19)		1,255	1,255			
100188977	OAKLAND	CA		01/09/2025		2,678		(54)			(54)		2,624	2,624			
100229835	TWIN LAKES	WI		08/18/2025		1,257		(16)			(16)		1,241	1,241			
100171701	BEAUMONT	CA		10/17/2024		2,148		(42)			(42)		2,106	2,106			
100226969	NYE	MT		07/30/2025		83,748		(1,638)			(1,638)		82,110	82,110			
100158706	KISSIMMEE	FL		07/10/2024		1,257		(16)			(16)		1,241	1,241			
4010053963	TRENTON	NJ		06/20/2023		1,166		(33)			(33)		1,133	1,133			
100135315	ALBANY	CA		11/13/2023		1,311		24			24		1,335	1,335			
100218980	LOS ANGELES	CA		06/27/2025		1,068		(39)			(39)		1,029	1,029			
100238477	RIPON	CA		09/19/2025		1,181		(36)			(36)		1,145	1,145			
100150009	YUBA CITY	CA		06/07/2024		639		(33)			(33)		606	606			
100192790	OAKHURST	CA		02/10/2025		1,129		(27)			(27)		1,102	1,102			
100150135	COCONUT CREEK	FL		06/14/2024		4,017		(69)			(69)		3,948	3,948			
100192876	SILVER SPRING	MD		02/10/2025		26,392		(256)			(256)		26,136	26,136			
100136466	PUYALLUP	WA		11/20/2023		1,264		22			22		1,286	1,286			
100180541	SANTA MARIA	CA		11/26/2024		1,061		(4)			(4)		1,057	1,057			
100273011	AMERICAN FORK	UT		01/15/2026		1,063		(45)			(45)		1,018	1,018			
100200574	SKOKIE	IL		03/11/2025		1,290		(13)			(13)		1,277	1,277			
100190296	FLANDERS	NY		01/22/2025		1,184		(34)			(34)		1,150	1,150			
100194712	WASHINGTON	DC		02/21/2025		34,909		(715)			(715)		34,194	34,194			
100272417	EAST BOSTON	MA		01/08/2026		1,340		(25)			(25)		1,315	1,315			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157181	SANTA ROSA	CA		02/20/2025		963		(28)			(28)		935	935			
100186369	NORTH EASTON	MA		12/30/2024		1,264		(17)			(17)		1,247	1,247			
100158996	AURORA	CO		08/15/2024		2,838		(2)			(2)		2,836	2,836			
100283477	JAMAICA	NY		03/11/2026		1,214		(61)			(61)		1,153	1,153			
100206731	EL SOBRANTE	CA		04/23/2025		9,290		(340)			(340)		8,950	8,950			
100268765	BUCKEYE	AZ		12/29/2025		810		(21)			(21)		789	789			
100115482	BEND	OR		07/17/2023		1,407		(29)			(29)		1,378	1,378			
100103655	PENSACOLA	FL		05/08/2023		1,179		18			18		1,197	1,197			
100253732	CHARLOTTE	NC		10/30/2025		11,756		(303)			(303)		11,453	11,453			
100273032	BRANSON WEST	MO		01/15/2026		2,789		(62)			(62)		2,727	2,727			
100191797	SPARKS GLENCOE	MD		01/31/2025		1,255		(29)			(29)		1,226	1,226			
100158586	GARLAND	TX		07/10/2024		1,203		(19)			(19)		1,184	1,184			
4010052534	DETROIT	MI		07/27/2023		1,078		(30)			(30)		1,048	1,048			
100238845	PLEASANT GROVE	UT		09/23/2025		1,201		(27)			(27)		1,174	1,174			
100151272	WINDERMERE	FL		05/10/2024		945		5	1		4		949	949			
100147011	FREMONT	CA		03/27/2024		1,450		(38)			(38)		1,412	1,412			
100195294	ANCHORAGE	AK		02/24/2025		2,958		(39)			(39)		2,919	2,919			
100169498	WESTWOOD	NJ		09/30/2024		1,179		(32)			(32)		1,147	1,147			
100147670	KISSIMMEE	FL		04/04/2024		59,048		(27)			(27)		59,021	59,021			
100172996	HOUSTON	TX		10/25/2024		1,044		(47)			(47)		997	997			
100173023	HOUSTON	TX		10/25/2024		1,046		(49)			(49)		997	997			
100203198	WINCHESTER	CA		03/27/2025		206,651		10,396			10,396		217,047	217,047			
100285012	TUSTIN	CA		03/27/2026		1,046		(15)			(15)		1,031	1,031			
100166096	HOMESTEAD	FL		09/09/2024		1,159		(19)			(19)		1,140	1,140			
100164510	MENIFEE	CA		08/21/2024		1,284		(24)			(24)		1,260	1,260			
100084642	FONTANA	CA		08/02/2022		1,563		(62)			(62)		1,501	1,501			
100172176	FONTANA	CA		10/17/2024		1,058		(37)			(37)		1,021	1,021			
100253915	EUGENE	OR		10/30/2025		1,108		(32)			(32)		1,076	1,076			
100165042	STATEN ISLAND	NY		08/28/2024		26,532		(1,235)			(1,235)		25,297	25,297			
100214309	SAN ANTONIO	TX		06/02/2025		1,241		(7)			(7)		1,234	1,234			
100247165	MANTECA	CA		11/14/2025		1,229		(43)			(43)		1,186	1,186			
100235309	SMYRNA	GA		08/29/2025		1,067		(46)			(46)		1,021	1,021			
100133783	WORCESTER	MA		10/20/2023		1,217		(2)			(2)		1,215	1,215			
100273368	SAINT CLOUD	FL		01/21/2026		1,262		(3)			(3)		1,259	1,259			
100118988	PALMDALE	CA		07/27/2023		3,105		(87)			(87)		3,018	3,018			
100180012	VICTOR	MT		11/25/2024		1,258		(24)			(24)		1,234	1,234			
100283125	PLAYA DEL REY	CA		03/09/2026		1,301		(11)			(11)		1,290	1,290			
100229825	CHARLOTTE	NC		08/18/2025		1,275		(6)			(6)		1,269	1,269			
100186301	PALMDALE	CA		12/30/2024		1,152		(37)			(37)		1,115	1,115			
100168710	HARTWELL	GA		09/25/2024		1,061		(57)			(57)		1,004	1,004			
100163030	CATHEDRAL CITY	CA		08/13/2024		1,194		(39)			(39)		1,155	1,155			
100070513	LANCASTER	CA		09/23/2021		(933)							(933)	(933)			
100090315	PITTSBURGH	PA		01/06/2023		1,219		(14)			(14)		1,205	1,205			
100079127	LAFAYETTE	CO		02/24/2022		2,500		(24)			(24)		2,476	2,476			
100174376	PORT SAINT LUCIE	FL		10/31/2024		1,191		(27)			(27)		1,164	1,164			
100121017	OAK HARBOR	WA		08/30/2023		1,391		9			9		1,400	1,400			
100201568	AVON	MA		03/13/2025		1,151		(6)			(6)		1,145	1,145			
100266890	CARMICHAEL	CA		12/23/2025		1,576		(46)			(46)		1,530	1,530			
100220421	MI WUK VILLAGE	CA		07/15/2025		4,364		(97)			(97)		4,267	4,267			
100182519	VALLEJO	CA		12/12/2024		1,349		(5)			(5)		1,344	1,344			
100253909	IRWIN	ID		10/30/2025		1,116		(33)			(33)		1,083	1,083			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216114	UNIONDALE	NY		06/17/2025		1,075		(40)			(40)		1,035	1,035			
100120626	BLOOMFIELD	NJ		08/18/2023		1,171		(11)			(11)		1,160	1,160			
100182593	GILBERT	AZ		12/12/2024		1,276		(13)			(13)		1,263	1,263			
100228296	SAN DIEGO	CA		08/11/2025		1,433		(52)			(52)		1,381	1,381			
100152194	CENTRAL FALLS	RI		05/17/2024		1,528		(17)			(17)		1,511	1,511			
100120653	MIAMI	FL		08/24/2023		1,068		(9)			(9)		1,059	1,059			
100137097	PORT ARANSAS	TX		11/28/2023		1,171		(11)			(11)		1,160	1,160			
100268360	SEATTLE	WA		12/29/2025		1,293		(19)			(19)		1,274	1,274			
100216503	CHIPPEWA FALLS	WI		06/23/2025		1,116		(30)			(30)		1,086	1,086			
100215566	POYNETTE	WI		06/12/2025		2,663		(28)			(28)		2,635	2,635			
100023559	MONTEBELLO	CA		09/04/2018		2,878		(62)			(62)		2,816	2,816			
100177532	HOLLYWOOD	FL		01/16/2025		1,509		26			26		1,535	1,535			
100163983	JAMAICA	NY		08/21/2024		1,180		(42)			(42)		1,138	1,138			
100164781	ROSHARON	TX		08/26/2024		1,148		(9)			(9)		1,139	1,139			
100135125	SAINT HELENA ISLAND	SC		11/01/2023		1,216		7			7		1,223	1,223			
100198235	SILVERTON	OR		02/28/2025		1,264		(7)			(7)		1,257	1,257			
100206102	ORLANDO	FL		04/16/2025		1,282		(25)			(25)		1,257	1,257			
100169824	OCALA	FL		09/30/2024		1,093		(31)			(31)		1,062	1,062			
100246932	SAN LORENZO	CA		10/17/2025		1,217		(39)			(39)		1,178	1,178			
100162632	BRIDGEWATER	NJ		08/12/2024		1,246		(22)			(22)		1,224	1,224			
100186267	CONCORD TOWNSHIP	OH		12/27/2024		1,232		(36)			(36)		1,196	1,196			
100228820	PLANO	TX		08/12/2025		1,304		(16)			(16)		1,288	1,288			
100228135	NAPLES	FL		08/08/2025		1,058		(41)			(41)		1,017	1,017			
100195292	MONUMENT	CO		02/24/2025		(1,245)		46			46		(1,199)	(1,199)			
100220606	CHEYENNE	WY		07/15/2025		1,181		(41)			(41)		1,140	1,140			
100209677	TACOMA	WA		05/02/2025		1,743		(52)			(52)		1,691	1,691			
100219640	ELLIJAY	GA		07/07/2025		1,406		(10)			(10)		1,396	1,396			
100159002	RIO LINDA	CA		08/15/2024		948		(52)			(52)		896	896			
100162296	DULUTH	GA		09/06/2024		978		(37)			(37)		941	941			
100169591	NORTH BEND	WA		09/30/2024		960		(19)			(19)		941	941			
100175031	JURUPA VALLEY	CA		11/05/2024		1,303		2			2		1,305	1,305			
100276935	SUMMERVILLE	SC		01/30/2026		1,644		(59)			(59)		1,585	1,585			
100246115	RICHMOND	VA		10/08/2025		1,222		(55)			(55)		1,167	1,167			
100161709	MIAMI	FL		07/30/2024		1,182		(36)			(36)		1,146	1,146			
100214389	TRACY	CA		06/02/2025		1,423		31			31		1,454	1,454			
100151932	FLOSSMOOR	IL		06/14/2024		279		(4)			(4)		275	275			
100084660	CORAL SPRINGS	FL		08/02/2022		1,254		(3)			(3)		1,251	1,251			
100150471	SCOTTSDALE	AZ		05/03/2024		1,412		12			12		1,424	1,424			
100185336	BOONE	NC		12/20/2024		1,342		10			10		1,352	1,352			
100162569	KANSAS CITY	MO		08/12/2024		2,192		(24)			(24)		2,168	2,168			
100163032	WEST HAVEN	UT		08/13/2024		1,138		(29)			(29)		1,109	1,109			
100179688	TOMS RIVER	NJ		11/21/2024		3,269		4			4		3,273	3,273			
100119489	TRACY	CA		07/28/2023		1,512		11			11		1,523	1,523			
100209211	LAS VEGAS	NV		04/29/2025		1,333		(2)			(2)		1,331	1,331			
100109028	BAKERSFIELD	CA		05/31/2023		1,074		(24)			(24)		1,050	1,050			
100226640	MIAMI	FL		07/30/2025		1,209		15			15		1,224	1,224			
100103877	LINDENHURST	NY		05/10/2023		1,625		(94)			(94)		1,531	1,531			
100255032	LAWRENCEVILLE	GA		11/19/2025		1,210		(44)			(44)		1,166	1,166			
100060152	HOLMES BEACH	FL		06/25/2021		2,810		(45)			(45)		2,765	2,765			
100236168	DALLAS	TX		09/10/2025		1,195		(16)			(16)		1,179	1,179			
100244902	FOXBORO	MA		09/29/2025		1,221		(21)			(21)		1,200	1,200			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247618	MORENO VALLEY	CA		10/29/2025		1,398		(46)			(46)		1,352	1,352			
100203071	HAPPY VALLEY	OR		04/25/2025		1,265		(25)			(25)		1,240	1,240			
100149557	SACRAMENTO	CA		04/26/2024		1,279		(5)			(5)		1,274	1,274			
100138820	RIVERVIEW	FL		12/21/2023		1,168		(1)			(1)		1,167	1,167			
100081040	WATSONVILLE	CA		03/18/2022		3,701		118			118		3,819	3,819			
100272616	LOS ANGELES	CA		01/09/2026		1,231		(4)			(4)		1,227	1,227			
100267364	HIALEAH	FL		12/24/2025		1,133		(33)			(33)		1,100	1,100			
100101022	SANTA ANA	CA		04/28/2023		2,376		439			439		2,815	2,815			
100272260	PRIOR LAKE	MN		01/08/2026		1,319		(30)			(30)		1,289	1,289			
100186029	BOZEMAN	MT		01/31/2025		1,437		(46)			(46)		1,391	1,391			
100144414	FORT WORTH	TX		03/07/2024		1,447		16			16		1,463	1,463			
100061478	CROFTON	MD		06/01/2021		3,150		13			13		3,163	3,163			
100261409	BUCKEYE	AZ		12/08/2025		1,194		(10)			(10)		1,184	1,184			
100102815	MISSOURI CITY	TX		06/22/2023		4,766		(114)			(114)		4,652	4,652			
100214957	JERSEY CITY	NJ		06/11/2025		1,248		(26)			(26)		1,222	1,222			
100078443	JURUPA VALLEY RIVERSID	CA		01/21/2022		2,268		(52)			(52)		2,216	2,216			
100153391	YUCAIPA	CA		05/29/2024		930		(35)			(35)		895	895			
100255799	RIVERSIDE	CA		11/24/2025		888		(28)	1		(29)		859	859			
100201684	NASHVILLE	TN		03/13/2025		1,159		(44)			(44)		1,115	1,115			
100204552	RIVERSIDE	CA		04/04/2025		1,527		(39)			(39)		1,488	1,488			
100138735	NEWPORT BEACH	CA		02/02/2024		871		(30)			(30)		841	841			
100110425	HOLMES BEACH	FL		06/30/2023		1,684		31			31		1,715	1,715			
100170452	MCDONOUGH	GA		10/09/2024		1,211		(28)			(28)		1,183	1,183			
100182338	SEATTLE	WA		12/12/2024		1,185		(26)			(26)		1,159	1,159			
100235187	GARNER	NC		08/28/2025		1,068		(43)			(43)		1,025	1,025			
100177226	CHARLOTTE	NC		01/16/2025		948		(38)			(38)		910	910			
100151838	FORT WASHINGTON	MD		05/10/2024		993		(8)			(8)		985	985			
100207102	RIVERSIDE	CA		04/24/2025		1,167		(33)			(33)		1,134	1,134			
100204018	WILLIS	TX		03/28/2025		1,190		(42)			(42)		1,148	1,148			
100116633	FONTANA	CA		07/20/2023		1,893		650			650		2,543	2,543			
100268515	BOISE	ID		12/29/2025		1,350		7			7		1,357	1,357			
100198356	JASPER	GA		02/28/2025		1,178		(28)			(28)		1,150	1,150			
100163865	CARROLLTON	TX		09/27/2024		1,460		(45)			(45)		1,415	1,415			
100084454	CABO SAN LUCAS	MEX		07/11/2022		1,905							1,905	1,905			
100221013	ORIENTAL	NC		07/18/2025		1,107		(30)			(30)		1,077	1,077			
100165345	SMITHFIELD	NC		08/29/2024		1,055		(29)			(29)		1,026	1,026			
100109094	RICHARDSON	TX		06/05/2023		2,993		(202)			(202)		2,791	2,791			
100207440	REDONDO BEACH	CA		04/29/2025		13,558		(634)			(634)		12,924	12,924			
100244460	SEATTLE	WA		09/29/2025		1,151		(48)			(48)		1,103	1,103			
100080038	ORMOND BEACH	FL		04/08/2022		2,274		(30)			(30)		2,244	2,244			
100120823	TOBYHANNA	PA		08/25/2023		1,146		(6)			(6)		1,140	1,140			
100091408	DORAL	FL		02/22/2023		1,346		(14)			(14)		1,332	1,332			
100246151	WEAVERVILLE	NC		10/08/2025		1,031		(46)			(46)		985	985			
100212484	WHITIER	CA		05/28/2025		1,230							1,230	1,230			
100102728	HOUSTON	TX		06/22/2023		1,443		(13)			(13)		1,430	1,430			
100221377	SAINT AUGUSTINE	FL		07/22/2025		2,197		(69)			(69)		2,128	2,128			
100221953	SCOTTSDALE	AZ		07/30/2025		3,006		(62)			(62)		2,944	2,944			
100176588	PERRIS	CA		11/15/2024		1,261		(23)			(23)		1,238	1,238			
100235202	MARCO ISLAND	FL		08/28/2025		1,193		(36)			(36)		1,157	1,157			
4010068564	HAMMOND	IN		04/29/2024		1,115		(23)			(23)		1,092	1,092			
100261718	LAKELAND	TN		12/12/2025		1,005		(41)			(41)		964	964			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204143	LAS VEGAS	NV		03/28/2025		1,146		(39)			(39)		1,107	1,107			
100215836	CARY	NC		06/12/2025		1,223		(12)			(12)		1,211	1,211			
100167870	LAS VEGAS	NV		09/20/2024		1,376		(31)			(31)		1,345	1,345			
100162848	BRIDGEPORT	CT		08/12/2024		1,295		(8)			(8)		1,287	1,287			
100220658	CAPE CORAL	FL		07/17/2025		1,083		(51)			(51)		1,032	1,032			
100226869	LAS VEGAS	NV		07/30/2025		1,243		(39)			(39)		1,204	1,204			
100272113	WASILLA	AK		01/08/2026		1,311		(30)			(30)		1,281	1,281			
100138094	JURUPA VALLEY	CA		12/13/2023		878		(11)			(11)		867	867			
100190145	WINTER GARDEN	FL		01/21/2025		1,488		74			74		1,562	1,562			
100184994	KENNEWICK	WA		12/19/2024		1,277		(25)			(25)		1,252	1,252			
100238810	CHICAGO	IL		09/23/2025		23,078		(684)			(684)		22,394	22,394			
100238993	POOLESVILLE	MD		09/23/2025		1,130		(43)			(43)		1,087	1,087			
100273963	CONCORD	CA		01/26/2026		1,440		(66)			(66)		1,374	1,374			
100171900	MIDVALE	UT		10/17/2024		1,285		(11)			(11)		1,274	1,274			
100207114	RIVERSIDE	CA		04/24/2025		1,190		(30)			(30)		1,160	1,160			
100165653	NORTH MIAMI	FL		10/04/2024		1,247		(46)			(46)		1,201	1,201			
100246323	COPPELL	TX		10/10/2025		1,279		(36)			(36)		1,243	1,243			
100226931	SANTA FE	NM		07/30/2025		1,304		(21)			(21)		1,283	1,283			
100156432	HOT SPRINGS	AR		06/24/2024		869		(16)	1		(17)		852	852			
100218539	PEORIA	AZ		06/27/2025		1,315		(4)			(4)		1,311	1,311			
100168033	PUYALLUP	WA		09/20/2024		1,735		13			13		1,748	1,748			
100264987	GLENVIEW	IL		12/17/2025		784		(29)			(29)		755	755			
100277280	EATONTON	GA		02/11/2026		1,329		(13)			(13)		1,316	1,316			
100132328	RANCHO CORDOVA	CA		11/03/2023		1,555		178			178		1,733	1,733			
100254983	DANVERS	MA		11/17/2025		1,066		(39)			(39)		1,027	1,027			
100119193	COLLIERVILLE	TN		07/31/2023		1,303							1,303	1,303			
100162956	MIRAMAR BEACH	FL		08/12/2024		2,930		(61)			(61)		2,869	2,869			
100175039	COVINGTON	WA		11/05/2024		809		(18)			(18)		791	791			
100244747	NESKOWIN	OR		09/29/2025		1,671		(30)			(30)		1,641	1,641			
100220607	HAGUE	VA		07/15/2025		716		(26)			(26)		690	690			
100283372	SPRINGFIELD	OR		03/11/2026		864		(15)			(15)		849	849			
100175359	BRICK	NJ		11/05/2024		1,480		6			6		1,486	1,486			
100120269	COACHELLA	CA		08/18/2023		1,216		(25)			(25)		1,191	1,191			
100088139	SANTA ANA	CA		10/25/2022		1,451		(66)			(66)		1,385	1,385			
100238805	LAS VEGAS	NV		09/23/2025		1,170		(36)			(36)		1,134	1,134			
100235321	PEARLAND	TX		08/29/2025		1,198		(33)			(33)		1,165	1,165			
100180576	MORENO VALLEY	CA		11/26/2024		2,163		39			39		2,202	2,202			
100115660	MARYSVILLE	WA		07/20/2023		1,302		(28)			(28)		1,274	1,274			
100128832	COOPER CITY	FL		09/21/2023		4,505		(58)			(58)		4,447	4,447			
100100014	ANTIOCH	CA		03/28/2023		1,117		(5)			(5)		1,112	1,112			
100155890	CARLSBAD	CA		06/17/2024		1,264		(14)			(14)		1,250	1,250			
100229066	TACOMA	WA		08/14/2025		980		(29)			(29)		951	951			
100136533	SPRINGFIELD	VA		11/20/2023		1,333		61			61		1,394	1,394			
100115356	UPLAND	CA		07/17/2023		1,461		(11)			(11)		1,450	1,450			
100273026	HENDERSON	NV		01/15/2026		1,360		(39)			(39)		1,321	1,321			
100185454	MURRIETA	CA		12/20/2024		1,519		60			60		1,579	1,579			
100245625	JERSEY CITY	NJ		10/06/2025		240,710		(7,137)			(7,137)		233,573	233,573			
100175226	KISSIMMEE	FL		11/05/2024		1,284		(7)			(7)		1,277	1,277			
100205899	DENVER	CO		04/14/2025		1,184		(17)			(17)		1,167	1,167			
100127525	INDIAN LAND	SC		09/08/2023		1,336		(14)			(14)		1,322	1,322			
100272505	PALMS	MI		01/08/2026		1,166		(19)			(19)		1,147	1,147			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117117	STATEN ISLAND	NY		07/20/2023		1,895		352			352		2,247	2,247			
100144529	KIHEI	HI		04/26/2024		4,442		(67)			(67)		4,375	4,375			
100152443	EVERETT	WA		05/17/2024		1,704		(5)			(5)		1,699	1,699			
100265001	EL DORADO HILLS	CA		12/17/2025		1,228		(52)			(52)		1,176	1,176			
100205672	WOODSTOCK	GA		05/09/2025		1,186		(43)			(43)		1,143	1,143			
100284518	SAINT LOUIS	MO		03/26/2026		1,266		(35)			(35)		1,231	1,231			
100282362	WEBSTER	NY		02/27/2026		853		(35)			(35)		818	818			
100176538	CLAYTON	GA		11/15/2024		1,354		(7)			(7)		1,347	1,347			
100246181	COMMERCE CITY	CO		10/08/2025		1,083		(47)			(47)		1,036	1,036			
100166360	NEW ALBANY	OH		10/24/2024		1,275		(18)			(18)		1,257	1,257			
100192721	CENTER BARNSTEAD	NH		02/10/2025		1,157		(36)			(36)		1,121	1,121			
100218530	PHOENIX	AZ		06/27/2025		1,319		(7)			(7)		1,312	1,312			
100248985	SEATTLE	WA		10/29/2025		1,188		(41)			(41)		1,147	1,147			
100253438	TRACY	CA		10/30/2025		1,325		(29)			(29)		1,296	1,296			
100206583	WILDOMAR	CA		04/22/2025		1,109		(38)			(38)		1,071	1,071			
100229171	ROCKBRIDGE	OH		08/14/2025		102,932		(2,239)			(2,239)		100,693	100,693			
100195288	OVERLAND PARK	KS		02/24/2025		1,246		(20)			(20)		1,226	1,226			
100120453	WASHINGTON	DC		08/18/2023		1,036		(30)			(30)		1,006	1,006			
100180173	ELIZABETH	NJ		11/25/2024		988		(43)			(43)		945	945			
100207515	PUEBLO WEST	CO		04/29/2025		1,270		(34)			(34)		1,236	1,236			
100168280	DAVENPORT	FL		09/20/2024		1,310		(8)			(8)		1,302	1,302			
100201627	PENSACOLA BEACH	FL		03/13/2025		23,440		(1,198)			(1,198)		22,242	22,242			
100218838	SARASOTA	FL		06/27/2025		1,327		13			13		1,340	1,340			
100284743	WILMINGTON	CA		03/27/2026		749		(24)			(24)		725	725			
100206051	SANTA ROSA	CA		05/16/2025		1,265		(15)			(15)		1,250	1,250			
100165977	ARLINGTON	VA		09/06/2024		1,202		(41)			(41)		1,161	1,161			
100254130	MANCHACA	TX		12/12/2025		1,111		(41)			(41)		1,070	1,070			
100163380	HOUSTON	TX		09/27/2024		913		(36)			(36)		877	877			
100073428	OLD BRIDGE	NJ		11/01/2021		4,587		20			20		4,607	4,607			
100166117	SILVER SPRING	MD		09/09/2024		1,407		(12)			(12)		1,395	1,395			
100205700	KNOXVILLE	TN		04/14/2025		1,125		(39)			(39)		1,086	1,086			
100148048	CASCADE	CO		04/10/2024		1,309		(22)			(22)		1,287	1,287			
100238773	SOUTH LAKE TAHOE	CA		09/23/2025		1,074		(41)			(41)		1,033	1,033			
100173314	PANAMA CITY BEACH	FL		10/30/2024		2,634		(50)			(50)		2,584	2,584			
100168677	WALDWICK	NJ		09/25/2024		1,220		(33)			(33)		1,187	1,187			
100209581	GOLD HILL	OR		05/02/2025		2,184		(34)			(34)		2,150	2,150			
100091150	PICO RIVERA	CA		01/31/2023		1,511		65			65		1,576	1,576			
100089072	LAKE ELSINORE	CA		01/06/2023		371		(10)			(10)		361	361			
100245819	MIAMI	FL		10/17/2025		1,222		(35)			(35)		1,187	1,187			
100255691	FRANKFORT	IL		11/24/2025		1,264		(26)			(26)		1,238	1,238			
100175648	RIVERSIDE	CA		11/12/2024		1,068		(11)			(11)		1,057	1,057			
100133585	BAYONNE	NJ		10/23/2023		1,420		36			36		1,456	1,456			
100207190	SUGAR HILL	GA		04/28/2025		208,302		(2,500)			(2,500)		205,802	205,802			
100272515	FLAGSTAFF	AZ		01/08/2026		1,271		(29)			(29)		1,242	1,242			
100120869	PARKER	CO		08/28/2023		1,912		(33)			(33)		1,879	1,879			
100245834	GEORGETOWN	CA		10/17/2025		1,076		(51)			(51)		1,025	1,025			
100170415	SILVER SPRING	MD		10/09/2024		1,292		(36)			(36)		1,256	1,256			
100215871	LAKE HAVASU CITY	AZ		06/12/2025		3,138		(30)			(30)		3,108	3,108			
100174293	GULF SHORES	AL		10/31/2024		2,230		114			114		2,344	2,344			
100236287	IRVINE	CA		09/10/2025		1,311		(13)			(13)		1,298	1,298			
100149357	PALMETTO	FL		04/24/2024		3,199		(13)			(13)		3,186	3,186			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207084	PORT ORCHARD	WA		04/24/2025		1,136		(32)			(32)		1,104	1,104			
100272797	SCOTTSDALE	AZ		01/13/2026		1,938		(70)			(70)		1,868	1,868			
100108914	TURLOCK	CA		05/31/2023		16,619		(390)			(390)		16,229	16,229			
100220332	WORLEY	ID		07/14/2025		1,197		(42)			(42)		1,155	1,155			
100172246	ERIE	CO		10/21/2024		1,556		5			5		1,561	1,561			
100151427	MORENO VALLEY	CA		05/10/2024		1,181		(16)			(16)		1,165	1,165			
100149639	JERSEY CITY	NJ		04/26/2024		1,417		(18)			(18)		1,399	1,399			
100120772	SAN ANTONIO	FL		08/25/2023		4,132		(86)			(86)		4,046	4,046			
100277084	FLOWER MOUND	TX		02/06/2026		1,190		(34)			(34)		1,156	1,156			
100282025	RANCHO MIRAGE	CA		02/27/2026		1,372		(14)			(14)		1,358	1,358			
100282042	CHINO	CA		02/27/2026		841		(34)			(34)		807	807			
100283662	PHELAN	CA		03/13/2026		800		(32)			(32)		768	768			
100090900	CASTAIC	CA		01/31/2023		1,581		50			50		1,631	1,631			
100135338	NASHVILLE	TN		11/13/2023		1,294		(1)			(1)		1,293	1,293			
100219354	BAYONNE	NJ		06/30/2025		1,190		(17)			(17)		1,173	1,173			
100194548	SHAWNEE	KS		02/20/2025		1,069		(10)			(10)		1,059	1,059			
100139188	THE WOODLANDS	TX		12/28/2023		1,138		7			7		1,145	1,145			
100159584	RIALTO	CA		07/15/2024		1,187		(30)			(30)		1,157	1,157			
100192998	BOISE	ID		02/10/2025		1,180		(22)			(22)		1,158	1,158			
100282027	WINTER GARDEN	FL		02/27/2026		1,201		(38)			(38)		1,163	1,163			
100086693	PUYALLUP	WA		09/30/2022		2,040		(3)			(3)		2,037	2,037			
100226944	WAREHAM	MA		07/30/2025		1,252		(7)			(7)		1,245	1,245			
100161081	RIVIERA BEACH	FL		07/24/2024		3,513		(105)			(105)		3,408	3,408			
100171623	HOLLY SPRINGS	NC		10/16/2024		1,388		(34)			(34)		1,354	1,354			
100198919	SPOKANE	WA		02/28/2025		1,138		(53)			(53)		1,085	1,085			
100244990	SCITUATE	MA		09/29/2025		1,124		(40)			(40)		1,084	1,084			
100277475	PARK CITY	UT		02/13/2026		1,266		(45)			(45)		1,221	1,221			
100079544	LOS ANGELES	CA		04/25/2022		6,260		(330)			(330)		5,930	5,930			
100176161	DUVALL	WA		12/20/2024		1,306		(19)			(19)		1,287	1,287			
100235021	CLIFTON	NJ		08/28/2025		1,213		(30)			(30)		1,183	1,183			
100203190	PHOENIX	AZ		03/27/2025		1,152		(41)			(41)		1,111	1,111			
100153346	WEST PALM BEACH	FL		05/30/2024		1,297		(8)			(8)		1,289	1,289			
100152256	MESA	AZ		05/17/2024		3,121		(2)			(2)		3,119	3,119			
100091698	HIGHLAND VILLAGE	TX		03/24/2023		2,020		(41)			(41)		1,979	1,979			
100057610	RODANTHE	NC		06/30/2021		2,674		(61)			(61)		2,613	2,613			
100151195	MIAMI	FL		05/10/2024		1,278		(10)			(10)		1,268	1,268			
100137465	SAN ANTONIO	TX		01/11/2024		1,824		(63)			(63)		1,761	1,761			
100254206	TURLOCK	CA		11/06/2025		1,155		(45)			(45)		1,110	1,110			
100140317	MARYSVILLE	WA		01/18/2024		1,245		(28)			(28)		1,217	1,217			
100172275	SACRAMENTO	CA		10/21/2024		1,274		(32)			(32)		1,242	1,242			
100089772	KISSIMMEE	FL		12/02/2022		1,659		(55)			(55)		1,604	1,604			
100214320	MESA	AZ		06/02/2025		326		(10)			(10)		316	316			
100194084	CHICAGO	IL		02/14/2025		1,154		(17)			(17)		1,137	1,137			
100151421	RENTON	WA		05/10/2024		1,342		24			24		1,366	1,366			
100174584	BETHPAGE	NY		10/31/2024		1,354		(39)			(39)		1,315	1,315			
100115853	TIGARD	OR		07/20/2023		1,272		(12)			(12)		1,260	1,260			
100142994	OXNARD	CA		02/12/2024		1,223		(5)			(5)		1,218	1,218			
100277481	BRICK	NJ		02/13/2026		1,316		(35)			(35)		1,281	1,281			
100189775	TUCSON	AZ		01/21/2025		839		(14)			(14)		825	825			
100218884	WAXHAW	NC		06/27/2025		1,873		(40)			(40)		1,833	1,833			
100245842	STAR	ID		10/17/2025		1,150		(48)			(48)		1,102	1,102			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245597	ASHBURN	VA		10/06/2025		31,650		(1,076)			(1,076)		30,574	30,574			
100080383	GARDEN GROVE	CA		04/14/2022		2,399		1			1		2,400	2,400			
100189761	INDIO	CA		01/21/2025		1,321		(3)			(3)		1,318	1,318			
100080861	AUSTIN	TX		03/10/2022		6,035		(254)			(254)		5,781	5,781			
100156591	PORT SAINT JOE	FL		06/24/2024		1,296		3			3		1,299	1,299			
100071513	CHINO	CA		10/19/2021		2,540		(17)			(17)		2,523	2,523			
100253635	ASHBURN	VA		10/30/2025		1,311		(27)			(27)		1,284	1,284			
100119886	JOLIET	IL		08/10/2023		1,007		13			13		1,020	1,020			
100192526	LA QUINTA	CA		02/10/2025		1,138		(20)			(20)		1,118	1,118			
100268689	SAN JOSE	CA		12/29/2025		2,120		(51)			(51)		2,069	2,069			
100137705	LAFAYETTE	CO		12/08/2023		1,263		(1)			(1)		1,262	1,262			
100212621	MILFORD	CT		05/29/2025		1,192		25			25		1,217	1,217			
100135654	MILLVILLE	UT		11/09/2023		2,172		17			17		2,189	2,189			
100169715	EDGEWATER	FL		09/30/2024		1,671		(29)			(29)		1,642	1,642			
100229520	ATLANTIC CITY	NJ		08/15/2025		33,314		(443)			(443)		32,871	32,871			
100143900	SEWELL	NJ		03/06/2024		989		(9)			(9)		980	980			
100148849	SPOKANE	WA		04/17/2024		1,259		(25)			(25)		1,234	1,234			
100158908	LATHROP	CA		07/12/2024		1,487		21			21		1,508	1,508			
100282244	ANACORTES	WA		02/27/2026		404		(15)			(15)		389	389			
100236037	TACOMA	WA		09/04/2025		1,206		(32)			(32)		1,174	1,174			
100181977	REDDING	CA		12/12/2024		1,332		11			11		1,343	1,343			
100107781	PORT SAINT JOE	FL		05/19/2023		1,806		110			110		1,916	1,916			
100171731	MENIFEE	CA		10/17/2024		1,336		(24)			(24)		1,312	1,312			
100254713	VENTNOR CITY	NJ		11/13/2025		1,649		(38)			(38)		1,611	1,611			
100167956	SAN DIEGO	CA		09/20/2024		1,302		(38)			(38)		1,264	1,264			
100247281	LOS ANGELES	CA		10/23/2025		1,039		(9)			(9)		1,030	1,030			
100148921	NEWARK	NJ		04/17/2024		438		(17)	2		(19)		419	419			
100130163	ATLANTA	GA		11/15/2023		1,072		(13)			(13)		1,059	1,059			
100167034	GARLAND	TX		09/13/2024		1,255		(48)			(48)		1,207	1,207			
100210726	AUSTIN	TX		05/15/2025		3,569		(88)			(88)		3,481	3,481			
100168693	WAXHAW	NC		09/25/2024		1,155		(29)			(29)		1,126	1,126			
100206611	SNOWMASS VILLAGE	CO		04/23/2025		11,885		(390)			(390)		11,495	11,495			
100211648	TEMECULA	CA		05/19/2025		1,180		(33)			(33)		1,147	1,147			
100081113	DALLAS	TX		03/18/2022		2,441		28			28		2,469	2,469			
100115819	COCONUT CREEK	FL		07/20/2023		2,111		(43)			(43)		2,068	2,068			
100202198	NAPLES	FL		04/17/2025		4,457		(100)			(100)		4,357	4,357			
100185011	CLIFTON	NJ		12/19/2024		754		(7)			(7)		747	747			
100060153	HOLMES BEACH	FL		06/25/2021		2,860		(66)			(66)		2,794	2,794			
100207475	LAKELAND	TN		04/29/2025		19,718		(428)			(428)		19,290	19,290			
100065830	AGOURA HILLS	CA		07/23/2021		1,857		(69)			(69)		1,788	1,788			
100204699	PLAYA DEL CARMEN	MEX		04/07/2025		1,109							1,109	1,109			
100189024	VACAVILLE	CA		01/09/2025		1,222		5			5		1,227	1,227			
100068233	GALVESTON	TX		08/25/2021		2,771		(45)			(45)		2,726	2,726			
100087387	ANAHEIM	CA		10/25/2022		1,797		103			103		1,900	1,900			
100266794	BONITA SPRINGS	FL		12/23/2025		1,888		(51)			(51)		1,837	1,837			
100128865	HIALEAH	FL		09/21/2023		1,042		(16)			(16)		1,026	1,026			
100258092	JUPITER	FL		11/26/2025		1,225		(49)			(49)		1,176	1,176			
100136933	HILLSBORO	OR		11/28/2023		1,297		18			18		1,315	1,315			
100207093	RICHARDSON	TX		04/24/2025		1,087		(38)			(38)		1,049	1,049			
100149192	GRAPEVINE	TX		04/22/2024		1,255		(42)			(42)		1,213	1,213			
100055870	KENSINGTON	MD		03/26/2021		3,111		(97)			(97)		3,014	3,014			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117390	LONG BEACH	CA		07/20/2023		1,933		475			475		2,408	2,408			
100167448	MERCED	CA		09/16/2024		1,200		(44)			(44)		1,156	1,156			
100221090	TYLER	TX		07/18/2025		1,381		37			37		1,418	1,418			
100100528	HOLLYWOOD	FL		04/27/2023		954		(10)			(10)		944	944			
100136605	LOS ANGELES	CA		11/22/2023		1,048		(22)			(22)		1,026	1,026			
100226797	POWAY	CA		07/30/2025		1,260		(17)			(17)		1,243	1,243			
100246727	HAVERSTRAW	NY		10/15/2025		1,171		(40)			(40)		1,131	1,131			
100088006	ROSEDALE	MD		10/25/2022		1,191		(4)			(4)		1,187	1,187			
100137976	NAPLES	FL		12/13/2023		1,256		4			4		1,260	1,260			
100220605	CHEYENNE	WY		07/15/2025		1,170		(40)			(40)		1,130	1,130			
100147784	LAS VEGAS	NV		04/08/2024		1,223		(26)			(26)		1,197	1,197			
100090689	NEPTUNE CITY	NJ		12/29/2022		1,302		(17)			(17)		1,285	1,285			
100221167	ENGLEWOOD	CO		07/21/2025		1,239		(18)			(18)		1,221	1,221			
100214260	KEARNEY	MO		05/30/2025		1,198		(12)			(12)		1,186	1,186			
100177668	ROCKWALL	TX		01/16/2025		1,026		(47)			(47)		979	979			
100174510	LAS VEGAS	NV		10/31/2024		1,073		(39)			(39)		1,034	1,034			
100266934	TEMPE	AZ		12/23/2025		1,206		(39)			(39)		1,167	1,167			
100159197	LAUDERHILL	FL		07/15/2024		1,167		(30)			(30)		1,137	1,137			
100185939	SANTA CLARITA	CA		12/26/2024		1,232		3			3		1,235	1,235			
100220870	NORWOOD	NJ		07/18/2025		1,578		169			169		1,747	1,747			
100151166	ELMONT	NY		05/09/2024		1,135		(26)			(26)		1,109	1,109			
100192623	CRANSTON	RI		02/10/2025		1,529		(29)			(29)		1,500	1,500			
100065409	LAKEWOOD	WA		07/28/2021		2,862		(24)			(24)		2,838	2,838			
100114945	CONCORD	CA		07/13/2023		1,276		(37)			(37)		1,239	1,239			
100117937	ESCONDIDO	CA		07/20/2023		4,217		23			23		4,240	4,240			
100201769	HAMPSTEAD	NC		03/18/2025		1,219		(34)			(34)		1,185	1,185			
100215654	PROVO	UT		06/13/2025		1,258		(7)			(7)		1,251	1,251			
100219800	LAS VEGAS	NV		07/08/2025		1,105		(14)			(14)		1,091	1,091			
100110501	SARASOTA	FL		06/30/2023		1,560		4			4		1,564	1,564			
100135223	TIERRA VERDE	FL		11/08/2023		58,604		2,044			2,044		60,648	60,648			
100253622	WINTER PARK	CO		10/30/2025		2,757		(88)			(88)		2,669	2,669			
100157261	GREENACRES	FL		02/20/2025		961		(36)			(36)		925	925			
100136371	BROKEN BOW	OK		11/20/2023		1,204		17			17		1,221	1,221			
100129291	JUPITER	FL		09/25/2023		1,234		(13)			(13)		1,221	1,221			
100272868	PHOENIX	AZ		01/15/2026		2,387		(71)			(71)		2,316	2,316			
100109817	ELIZABETH	NJ		06/22/2023		1,359		(15)			(15)		1,344	1,344			
100238716	DALLAS	TX		09/22/2025		734		(34)			(34)		700	700			
100148929	EAGLE MOUNTAIN	UT		04/17/2024		1,145		(19)			(19)		1,126	1,126			
100172179	PERRIS	CA		10/17/2024		1,168		(29)			(29)		1,139	1,139			
100273137	RICHMOND	VA		01/15/2026		1,170		(29)			(29)		1,141	1,141			
100216279	LAKE OZARK	MO		06/20/2025		1,326		(34)			(34)		1,292	1,292			
100194023	CLERMONT	FL		02/11/2025		1,079		(16)			(16)		1,063	1,063			
100215391	EUGENE	OR		06/12/2025		1,172		(35)			(35)		1,137	1,137			
100218600	AURORA	CO		06/27/2025		1,246		(11)			(11)		1,235	1,235			
100090997	JURUPA VALLEY	CA		01/31/2023		1,157		(28)			(28)		1,129	1,129			
100244806	DICKSON	TN		09/29/2025		1,386		10			10		1,396	1,396			
100237025	SHERMAN	TX		09/12/2025		1,290		(12)			(12)		1,278	1,278			
100272497	HULL	MA		01/08/2026		2,888		(104)			(104)		2,784	2,784			
100189957	LAS VEGAS	NV		01/21/2025		1,301		(9)			(9)		1,292	1,292			
100268613	PLYMOUTH	MA		12/29/2025		1,328		(12)			(12)		1,316	1,316			
100160032	AUSTIN	TX		07/17/2024		1,177		(26)			(26)		1,151	1,151			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175034	ROCKVILLE	MD		11/05/2024		1,233		9			9		1,242	1,242			
100103281	AZUSA	CA		04/27/2023		1,054		(29)			(29)		1,025	1,025			
100199983	KEYSTONE	CO		03/06/2025		1,159		19	13		6		1,165	1,165			
100177192	GROVE CITY	OH		01/16/2025		1,021		(38)			(38)		983	983			
100109847	UNIONDALE	NY		06/22/2023		1,351		(6)			(6)		1,345	1,345			
100169847	SEVIERVILLE	TN		09/30/2024		1,199		(20)			(20)		1,179	1,179			
100247143	CANTON	GA		11/14/2025		1,219		(45)			(45)		1,174	1,174			
100218815	OCEAN VIEW	DE		06/27/2025		3,295		(55)			(55)		3,240	3,240			
100128375	SILVER SPRING	MD		09/15/2023		1,215		(31)			(31)		1,184	1,184			
100220722	FOUNTAIN HILLS	AZ		07/18/2025		1,203		2			2		1,205	1,205			
100144540	GARDENA	CA		04/26/2024		916		(21)			(21)		895	895			
100180697	TACOMA	WA		11/26/2024		1,228		(15)			(15)		1,213	1,213			
100210193	CHAPEL HILL	NC		05/07/2025		1,233		(12)			(12)		1,221	1,221			
100091019	LOS ANGELES	CA		01/31/2023		1,064		(46)			(46)		1,018	1,018			
100254612	SAN BERNARDINO	CA		11/10/2025		1,136		(45)			(45)		1,091	1,091			
100151832	TAMPA	FL		05/10/2024		3,108		(59)			(59)		3,049	3,049			
100160547	HYANNIS	MA		07/19/2024		1,057		(24)			(24)		1,033	1,033			
100272528	ROUND ROCK	TX		01/08/2026		1,159		(39)			(39)		1,120	1,120			
100081540	IRVINE	CA		03/18/2022		2,609		44			44		2,653	2,653			
100136260	LOS ANGELES	CA		11/20/2023		1,739		61			61		1,800	1,800			
100162582	BUFORD	GA		08/12/2024		1,187		(23)			(23)		1,164	1,164			
100127500	RIVERSIDE	CA		09/08/2023		2,126		98			98		2,224	2,224			
100179712	PHOENIX	AZ		11/21/2024		1,708		163			163		1,871	1,871			
100171592	PORT ORCHARD	WA		10/16/2024		1,512		(12)			(12)		1,500	1,500			
100169454	FRESNO	CA		09/30/2024		1,270		(24)			(24)		1,246	1,246			
100206147	CLEARWATER	FL		04/16/2025		1,194		(22)			(22)		1,172	1,172			
100188623	MIAMI	FL		02/10/2025		1,233		(17)			(17)		1,216	1,216			
100115550	PLANTATION	FL		07/19/2023		1,412		(5)			(5)		1,407	1,407			
100182666	ST. CLOUD	FL		12/12/2024		1,530		(5)			(5)		1,525	1,525			
100162772	ST GEORGE	UT		08/12/2024		1,263		(17)			(17)		1,246	1,246			
100174590	MANASSAS	VA		10/31/2024		4,709		(102)			(102)		4,607	4,607			
100129969	YONKERS	NY		09/27/2023		1,226		(55)			(55)		1,171	1,171			
100078482	STATEN ISLAND	NY		02/02/2022		4,143		(159)			(159)		3,984	3,984			
100198462	EVERETT	WA		02/28/2025		1,263		(18)			(18)		1,245	1,245			
100073550	VAN NUYS	CA		11/19/2021		2,599		(17)			(17)		2,582	2,582			
100084836	SACRAMENTO	CA		08/02/2022		1,529		(7)			(7)		1,522	1,522			
100109813	IRVINGTON	NJ		06/22/2023		1,247		(30)			(30)		1,217	1,217			
100206050	SALEM	OR		05/16/2025		2,919		1			1		2,920	2,920			
100170480	CATHEDRAL CITY	CA		10/09/2024		1,093		(34)			(34)		1,059	1,059			
100137740	ROSEVILLE	CA		12/08/2023		1,730		140			140		1,870	1,870			
100266805	AMERY	WI		12/23/2025		1,389							1,389	1,389			
100169650	KILL DEVIL HILLS	NC		09/30/2024		1,314		(26)			(26)		1,288	1,288			
100159256	FORT WORTH	TX		07/15/2024		1,246		(21)			(21)		1,225	1,225			
100235989	HILTON HEAD ISLAND	SC		09/04/2025		1,075		(41)			(41)		1,034	1,034			
100163410	MIAMI	FL		09/27/2024		1,204		(4)			(4)		1,200	1,200			
100151184	MARYSVILLE	WA		05/10/2024		1,199		(21)			(21)		1,178	1,178			
100179655	BOYNTON BEACH	FL		11/21/2024		11,550		(187)			(187)		11,363	11,363			
100206203	MILLVILLE	DE		04/16/2025		1,454		80			80		1,534	1,534			
100186461	CAROLINA BEACH	NC		12/30/2024		1,365		4			4		1,369	1,369			
100221165	ROSEVILLE	CA		07/21/2025		1,256		(8)			(8)		1,248	1,248			
100077821	FRISCO	TX		01/14/2022		2,559		(98)			(98)		2,461	2,461			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210260	SARASOTA	FL		05/09/2025		1,109		(17)			(17)		1,092	1,092			
100229062	SEMINOLE	FL		08/14/2025		1,123		(30)			(30)		1,093	1,093			
100220375	MILLSBORO	DE		07/14/2025		1,099		(24)			(24)		1,075	1,075			
100110204	WILMINGTON	CA		06/30/2023		2,121							2,121	2,121			
100089230	FRESNO	CA		01/26/2023		1,316		23			23		1,339	1,339			
100247372	TAMPA	FL		10/24/2025		1,168		(16)			(16)		1,152	1,152			
100109191	MORENO VALLEY	CA		07/21/2023		1,084		(21)			(21)		1,063	1,063			
100162274	MIAMI GARDENS	FL		09/06/2024		1,254		(26)			(26)		1,228	1,228			
100108275	MANTECA	CA		05/24/2023		1,147		(20)			(20)		1,127	1,127			
100188969	BURBANK	CA		01/09/2025		8,849		(222)			(222)		8,627	8,627			
100192632	NEW MARKET	MD		02/10/2025		1,167		(28)			(28)		1,139	1,139			
100216205	DENVER	CO		06/20/2025		1,746		(38)			(38)		1,708	1,708			
100277512	FALL RIVER	MA		02/13/2026		1,136		(32)			(32)		1,104	1,104			
100277478	BOISE	ID		02/13/2026		1,169		(38)			(38)		1,131	1,131			
100087382	CEDAR CREEK	TX		10/25/2022		2,444		242			242		2,686	2,686			
100276923	LATHROP	CA		01/30/2026		1,249		(35)			(35)		1,214	1,214			
100128266	BROOKFIELD	CT		09/14/2023		1,216		2			2		1,218	1,218			
100174208	DAVENPORT	FL		10/31/2024		1,189		(37)			(37)		1,152	1,152			
100109168	PHOENIX	AZ		07/21/2023		815		(15)			(15)		800	800			
100254190	BONITA SPRINGS	FL		11/06/2025		1,222		(19)			(19)		1,203	1,203			
100212531	MIAMI	FL		05/29/2025		1,187		4			4		1,191	1,191			
100236137	BARNSTEAD	NH		09/10/2025		1,428		(26)			(26)		1,402	1,402			
100140608	MIAMI	FL		01/19/2024		1,241		(15)			(15)		1,226	1,226			
100159006	MIAMI GARDENS	FL		08/15/2024		1,214		(7)			(7)		1,207	1,207			
100193444	MINNEAPOLIS	MN		02/10/2025		1,211		(16)			(16)		1,195	1,195			
100221068	BROOKLINE	MA		07/18/2025		1,016		(35)			(35)		981	981			
100218559	LA QUINTA	CA		06/27/2025		1,138		(38)			(38)		1,100	1,100			
100164177	GARFIELD	NJ		08/21/2024		1,179		(19)			(19)		1,160	1,160			
100065437	OAKLAND	CA		07/28/2021		2,818		(39)			(39)		2,779	2,779			
100168522	MAPLE VALLEY	WA		09/25/2024		1,308		(23)			(23)		1,285	1,285			
100244762	LA GRANGE PARK	IL		09/29/2025		1,184		(25)			(25)		1,159	1,159			
100071544	CASTRO VALLEY	CA		10/14/2021		2,796		(53)			(53)		2,743	2,743			
100216439	BOCA RATON	FL		06/20/2025		880		(41)			(41)		839	839			
100245063	HONOLULU	HI		09/30/2025		1,032		(49)			(49)		983	983			
100199977	SAN GABRIEL	CA		03/06/2025		1,385		(17)			(17)		1,368	1,368			
100144561	PASO ROBLES	CA		04/26/2024		1,118		(46)			(46)		1,072	1,072			
100226529	SEATTLE	WA		07/30/2025		1,275		19			19		1,294	1,294			
100152265	LITTLETON	CO		05/17/2024		1,679		(2)			(2)		1,677	1,677			
100246531	BATON ROUGE	LA		10/10/2025		3,353		(104)			(104)		3,249	3,249			
100221037	LATHROP	CA		07/18/2025		829		(22)			(22)		807	807			
100192602	VACAVILLE	CA		02/10/2025		1,116		(30)			(30)		1,086	1,086			
100171864	SACRAMENTO	CA		10/17/2024		1,161		(37)			(37)		1,124	1,124			
100283330	MERIDIAN	ID		03/11/2026		879		4			4		883	883			
100181610	COPIAGUE	NY		12/09/2024		190		2			2		192	192			
100078687	WOOD RIDGE	NJ		02/02/2022		1,992		(88)			(88)		1,904	1,904			
100204888	AUSTIN	TX		04/10/2025		1,227		29			29		1,256	1,256			
100100897	LENEXA	KS		04/28/2023		2,517		74			74		2,591	2,591			
100221373	SPARKS	NV		07/22/2025		1,202		(20)			(20)		1,182	1,182			
100109782	FIRESTONE	CO		08/04/2023		1,756		5			5		1,761	1,761			
100162699	ARNOLD	CA		08/12/2024		1,056		(25)			(25)		1,031	1,031			
100247567	BIG BEAR LAKE	CA		10/29/2025		1,168		(33)			(33)		1,135	1,135			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100154621	STOCKTON	CA		06/14/2024		1,172		(31)			(31)		1,141	1,141			
100160952	VICTOR	ID		07/24/2024		1,166		(25)			(25)		1,141	1,141			
100161786	YONKERS	NY		07/31/2024		1,113		(25)			(25)		1,088	1,088			
100268900	TEMECULA	CA		12/29/2025		1,809		(13)			(13)		1,796	1,796			
100116520	SARATOGA SPRINGS	UT		07/20/2023		2,125		211			211		2,336	2,336			
100192906	LAVALLETTE	NJ		02/10/2025		1,146		(33)			(33)		1,113	1,113			
100154071	RIALTO	CA		06/06/2024		1,188		(20)			(20)		1,168	1,168			
100164371	OCEAN CITY	MD		08/21/2024		2,161		(25)			(25)		2,136	2,136			
100147827	RANCHO CORDOVA	CA		04/08/2024		1,325		(16)			(16)		1,309	1,309			
100253374	CAROLINA BEACH	NC		10/30/2025		1,210		(45)			(45)		1,165	1,165			
100149053	LAWRENCEVILLE	GA		04/19/2024		969		(33)			(33)		936	936			
100149968	ORLANDO	FL		06/07/2024		1,155		(33)			(33)		1,122	1,122			
4010045149	KANSAS CITY	MO		03/22/2023		1,094		(27)			(27)		1,067	1,067			
100213261	DANVILLE	CA		05/29/2025		1,831		(21)			(21)		1,810	1,810			
100165005	MONROE	NY		08/28/2024		93,150		(2,961)			(2,961)		90,189	90,189			
100245607	OAK ISLAND	NC		10/06/2025		1,240		(46)			(46)		1,194	1,194			
100245693	LAKEWOOD	CO		10/06/2025		1,233		(39)			(39)		1,194	1,194			
100126434	CRANSTON	RI		08/30/2023		1,033		(35)			(35)		998	998			
100150017	GLEN ALLEN	VA		06/07/2024		1,694		(79)			(79)		1,615	1,615			
100246953	SAINT AUGUSTINE	FL		10/17/2025		1,230		(58)			(58)		1,172	1,172			
100253801	MORENO VALLEY	CA		10/30/2025		1,198		(28)			(28)		1,170	1,170			
100109818	EAST ORANGE	NJ		06/22/2023		1,329		(35)			(35)		1,294	1,294			
100135297	IVINS	UT		11/13/2023		4,090		70			70		4,160	4,160			
100201998	LYNWOOD	CA		03/18/2025		1,081		(32)			(32)		1,049	1,049			
100215916	PALMDALE	CA		06/17/2025		1,209		(18)			(18)		1,191	1,191			
100156680	BAYTOWN	TX		06/24/2024		1,161		(13)			(13)		1,148	1,148			
100243384	CYPRESS	CA		09/26/2025		1,145		(54)			(54)		1,091	1,091			
100206855	EDISON	NJ		04/24/2025		1,118		(31)			(31)		1,087	1,087			
100175087	LAVEEN	AZ		11/05/2024		717		(11)			(11)		706	706			
100195370	HYANNIS	MA		02/24/2025		1,018		(38)			(38)		980	980			
100214117	LAND O LAKES	FL		05/30/2025		1,111		(31)			(31)		1,080	1,080			
100236272	KYLE	TX		09/10/2025		1,038		(24)			(24)		1,014	1,014			
100228321	MANCHESTER	MA		08/11/2025		1,162		(34)			(34)		1,128	1,128			
100166215	MURRIETA	CA		09/09/2024		1,511		37			37		1,548	1,548			
100180115	HAWTHORNE	CA		12/30/2024		1,324		7			7		1,331	1,331			
100246787	FREEPORT	FL		10/15/2025		1,190		(45)			(45)		1,145	1,145			
100119353	JACKSON	NJ		07/31/2023		1,344		4			4		1,348	1,348			
100168307	PORT CHARLOTTE	FL		09/20/2024		1,127		(31)			(31)		1,096	1,096			
100173958	FORNEY	TX		10/31/2024		1,070		(50)			(50)		1,020	1,020			
100186303	RIVERSIDE	CA		12/30/2024		356		(15)			(15)		341	341			
100080528	LA HABRA	CA		04/12/2022		628		(14)			(14)		614	614			
100151770	PALMDALE	CA		05/10/2024		2,216		(50)			(50)		2,166	2,166			
100162097	HENDERSON	NV		07/31/2024		1,393		(69)			(69)		1,324	1,324			
100277335	MANCHESTER	NH		02/12/2026		2,160		(26)			(26)		2,134	2,134			
100148175	CORAL SPRINGS	FL		04/12/2024		1,303		(27)			(27)		1,276	1,276			
100079990	VACAVILLE	CA		04/08/2022		2,428		13			13		2,441	2,441			
100228500	TOMS RIVER	NJ		08/11/2025		2,013		(59)			(59)		1,954	1,954			
100103883	COPIAGUE	NY		05/10/2023		1,707		(44)			(44)		1,663	1,663			
100164325	CAROLINA BEACH	NC		08/21/2024		1,182		(24)			(24)		1,158	1,158			
100143943	MERCED	CA		02/29/2024		1,125		(13)			(13)		1,112	1,112			
100235066	HOWELL	NJ		08/28/2025		1,273		(14)			(14)		1,259	1,259			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228232	EDEN	UT		08/11/2025		1,153		(36)			(36)		1,117	1,117			
100272237	PROVIDENCE	RI		01/08/2026		1,307		(12)			(12)		1,295	1,295			
100234812	OLD SAYBROOK	CT		08/28/2025		1,112		(22)			(22)		1,090	1,090			
100135064	PALM BEACH GARDENS	FL		11/01/2023		2,885		101			101		2,986	2,986			
100100358	HUNTINGTON STATION	NY		04/27/2023		1,867		161			161		2,028	2,028			
100135968	SANTA FE SPRINGS	CA		11/16/2023		967		(9)			(9)		958	958			
100078712	WEST COVINA	CA		02/02/2022		5,046		94			94		5,140	5,140			
100229006	LADSON	SC		08/14/2025		1,137		(21)			(21)		1,116	1,116			
100189414	TEANECK	NJ		01/14/2025		876		(13)			(13)		863	863			
100255604	TAMPA	FL		11/24/2025		1,727		(29)			(29)		1,698	1,698			
100177133	CHOWCHILLA	CA		01/16/2025		874		(32)			(32)		842	842			
100246302	COLUMBUS	OH		10/10/2025		1,095		(32)			(32)		1,063	1,063			
100163312	ORLANDO	FL		08/13/2024		853		(32)			(32)		821	821			
100081474	LOS ANGELES	CA		03/18/2022		2,782		110			110		2,892	2,892			
100172221	KENNESAW	GA		10/17/2024		868		(40)			(40)		828	828			
100214494	CORONA	CA		06/06/2025		1,220		(13)			(13)		1,207	1,207			
100117565	CYPRESS	TX		07/20/2023		904		(4)			(4)		900	900			
100186554	WESLEY CHAPEL	FL		12/30/2024		1,220		(13)			(13)		1,207	1,207			
100143679	BROOKLYN	NY		02/22/2024		1,136		(18)			(18)		1,118	1,118			
100078307	ATLANTA	GA		02/10/2022		2,389		(24)			(24)		2,365	2,365			
100138382	WAUKESHA	WI		12/18/2023		958		(14)			(14)		944	944			
100215794	MONTEREY PARK	CA		06/12/2025		72,491		(418)			(418)		72,073	72,073			
100114676	VIRGINIA BEACH	VA		06/29/2023		1,372		(26)			(26)		1,346	1,346			
100254852	KILL DEVIL HILLS	NC		11/17/2025		1,256		(55)			(55)		1,201	1,201			
100149578	BEND	OR		04/26/2024		13,154		(173)			(173)		12,981	12,981			
100115584	BAY POINT	CA		07/19/2023		946		(31)			(31)		915	915			
100274017	JOHNS ISLAND	SC		01/26/2026		1,111		(40)			(40)		1,071	1,071			
100284508	PHOENIX	AZ		03/26/2026		1,331		(23)			(23)		1,308	1,308			
100193221	LAS VEGAS	NV		02/10/2025		1,278		30			30		1,308	1,308			
100163158	ST GEORGE	UT		08/13/2024		1,269		(22)			(22)		1,247	1,247			
100210683	WEBSTER	TX		05/15/2025		720		(28)			(28)		692	692			
100176663	ORLANDO	FL		11/15/2024		2,333		(31)			(31)		2,302	2,302			
100272071	INDIAN SHORES	FL		01/08/2026		1,277		(36)			(36)		1,241	1,241			
100170113	BEND	OR		10/08/2024		1,148		(34)			(34)		1,114	1,114			
100120615	TROUTDALE	OR		08/18/2023		1,378		(11)			(11)		1,367	1,367			
100173338	BEACH HAVEN	NJ		10/30/2024		6,288		(165)			(165)		6,123	6,123			
100143750	ESTERO	FL		04/05/2024		2,152		(45)			(45)		2,107	2,107			
100153902	LOS BANOS	CA		06/05/2024		2,116		(73)			(73)		2,043	2,043			
100120143	SAINT AUGUSTINE	FL		08/11/2023		1,130		(30)			(30)		1,100	1,100			
100075933	NATIONAL CITY	CA		01/07/2022		2,443		(71)			(71)		2,372	2,372			
100283679	LOS ANGELES	CA		03/13/2026		903		4			4		907	907			
100219928	FRAMINGHAM	MA		07/08/2025		1,332		1			1		1,333	1,333			
100190101	MILTON	FL		01/21/2025		3,041		(41)			(41)		3,000	3,000			
100102499	PANAMA CITY BEACH	FL		06/07/2023		966		(42)			(42)		924	924			
100115969	WESLEY CHAPEL	FL		07/20/2023		1,676		(30)			(30)		1,646	1,646			
100210711	HILTON HEAD ISLAND	SC		05/15/2025		1,063		(29)			(29)		1,034	1,034			
100155158	BOYNTON BEACH	FL		07/19/2024		1,161		(35)			(35)		1,126	1,126			
100236018	PROSPER	TX		09/04/2025		1,222		(32)			(32)		1,190	1,190			
100114742	BRENTWOOD	NY		07/07/2023		1,395		(8)			(8)		1,387	1,387			
100115149	ROOSEVELT	NY		07/17/2023		1,205		(29)			(29)		1,176	1,176			
100255832	LATHROP	CA		11/24/2025		1,154		(42)			(42)		1,112	1,112			

SCHEDULE B - PART 3

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100158138	MARYSVILLE	WA		07/09/2024		15,249		(85)			(85)		15,164	15,164			
100129568	JACKSON	NJ		09/29/2023		1,231		(18)			(18)		1,213	1,213			
100157854	CHELSEA	MA		07/09/2024		2,192		25			25		2,217	2,217			
100131692	METHUEN	MA		10/06/2023		1,479		5			5		1,484	1,484			
100283844	MESA	AZ		03/16/2026		765		(31)			(31)		734	734			
100203281	WEST SACRAMENTO	CA		03/27/2025		1,035		(44)			(44)		991	991			
100088040	KATY	TX		10/25/2022		1,419		(7)			(7)		1,412	1,412			
100269004	FORKED RIVER	NJ		12/29/2025		1,189		(30)			(30)		1,159	1,159			
100209330	MANTECA	CA		04/29/2025		1,207		(36)			(36)		1,171	1,171			
100235273	OAKLAND	CA		08/29/2025		1,338		(50)			(50)		1,288	1,288			
100078664	CALDWELL	NJ		02/02/2022		3,931		(136)			(136)		3,795	3,795			
100174326	DAHLONEGA	GA		10/31/2024		1,175		(22)			(22)		1,153	1,153			
100229589	JACKSONVILLE	FL		08/15/2025		1,182		(41)			(41)		1,141	1,141			
100110660	MIAMI	FL		06/30/2023		1,394		2			2		1,396	1,396			
100243435	WEST CHESTER	PA		09/26/2025		1,130		(43)			(43)		1,087	1,087			
100149579	ROSEVILLE	CA		04/26/2024		454,306		(3,185)			(3,185)		451,121	451,121			
100175150	ESTERO	FL		11/05/2024		1,300		(39)			(39)		1,261	1,261			
100277563	CHULA VISTA	CA		02/13/2026		2,841		(49)			(49)		2,792	2,792			
100198874	LAKE HAVASU CITY	AZ		02/28/2025		1,107		(34)			(34)		1,073	1,073			
100253677	FOREST GROVE	OR		10/30/2025		1,224		(51)			(51)		1,173	1,173			
100108134	INDIO	CA		05/24/2023		778		9			9		787	787			
100110172	GARFIELD	NJ		06/30/2023		1,500		10			10		1,510	1,510			
100179424	DELRAN	NJ		12/27/2024		1,333		(24)			(24)		1,309	1,309			
100209678	SALINAS	CA		05/02/2025		832		(20)			(20)		812	812			
100169631	SAN LORENZO	CA		09/30/2024		1,257		(20)			(20)		1,237	1,237			
100199239	PORT CHARLOTTE	FL		04/09/2025		1,092		(27)			(27)		1,065	1,065			
100079798	UPLAND	CA		04/25/2022		2,445		35			35		2,480	2,480			
100114950	RED LION	PA		07/13/2023		2,066		(14)			(14)		2,052	2,052			
100172528	MANTECA	CA		10/23/2024		1,279		(38)			(38)		1,241	1,241			
100134744	RIVERSIDE	CA		10/30/2023		1,088		(15)			(15)		1,073	1,073			
100067542	KENT	WA		09/23/2021		2,580		(34)			(34)		2,546	2,546			
100134438	YONKERS	NY		10/30/2023		1,216		6			6		1,222	1,222			
100144399	RIALTO	CA		03/07/2024		1,098		2			2		1,100	1,100			
100151319	CLEARFIELD	UT		05/10/2024		1,166		(14)			(14)		1,152	1,152			
100083848	ANTELOPE	CA		07/12/2022		1,649		7			7		1,656	1,656			
100103279	LOS ANGELES	CA		04/27/2023		2,274		(48)			(48)		2,226	2,226			
100253329	ROSEVILLE	CA		10/30/2025		1,316		(37)			(37)		1,279	1,279			
100209418	CENTRAL	SC		04/29/2025		2,141		(83)			(83)		2,058	2,058			
100169812	MERIDIAN	ID		09/30/2024		1,137		(18)			(18)		1,119	1,119			
100261334	FLORISSANT	CO		12/08/2025		1,192		(43)			(43)		1,149	1,149			
100261309	SUSSEX	NJ		12/08/2025		1,180		(14)			(14)		1,166	1,166			
100264890	BONITA SPRINGS	FL		12/17/2025		1,247		(53)			(53)		1,194	1,194			
100261649	WESLEY CHAPEL	FL		12/12/2025		1,655		(59)			(59)		1,596	1,596			
100164030	LOGANVILLE	GA		08/21/2024		577		(25)			(25)		552	552			
100120139	BOTHELL	WA		08/11/2023		1,571		28			28		1,599	1,599			
100133589	ROCKMART	GA		10/23/2023		7,512		59			59		7,571	7,571			
100175349	PLANO	TX		11/05/2024		2,397		(22)			(22)		2,375	2,375			
100219987	AUBURNDALE	FL		07/11/2025		1,171		(23)			(23)		1,148	1,148			
100214793	BELLEROSE	NY		06/11/2025		1,338		(28)			(28)		1,310	1,310			
100201411	OAKLAND	CA		03/12/2025		1,232		(32)			(32)		1,200	1,200			
100142561	SACRAMENTO	CA		02/08/2024		1,878		(16)			(16)		1,862	1,862			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090873	NORWALK	CA		01/31/2023		1,435		26			26		1,461	1,461			
100273136	RICHMOND	VA		01/15/2026		1,160		(28)			(28)		1,132	1,132			
100268423	CHINCOTEAGUE ISLAND	VA		12/29/2025		1,368		(37)			(37)		1,331	1,331			
100201175	LIVE OAK	FL		03/12/2025		1,119		(39)			(39)		1,080	1,080			
100079745	RIALTO	CA		04/08/2022		2,472		54			54		2,526	2,526			
100201801	EULESS	TX		03/18/2025		953		(34)			(34)		919	919			
100156076	WEST PALM BEACH	FL		06/18/2024		993		(48)			(48)		945	945			
100198287	LAKE ELSINORE	CA		02/28/2025		1,216		(20)			(20)		1,196	1,196			
100189965	KUTTAWA	KY		01/21/2025		1,214		(18)			(18)		1,196	1,196			
100087335	KINGSTON	WA		10/25/2022		1,755		64			64		1,819	1,819			
100268216	ROSEVILLE	CA		12/29/2025		1,886		(28)			(28)		1,858	1,858			
100284042	NORTHLAKE	IL		03/24/2026		1,355		(10)			(10)		1,345	1,345			
100195283	CHICAGO	IL		02/24/2025		1,989		(56)			(56)		1,933	1,933			
100195285	HOWELL	NJ		02/24/2025		1,182		(30)			(30)		1,152	1,152			
100181937	HYANNIS	MA		12/12/2024		1,347		16			16		1,363	1,363			
100171918	PUYALLUP	WA		10/17/2024		4,557		(78)			(78)		4,479	4,479			
100254279	OCEANSIDE	CA		11/06/2025		1,270		(24)			(24)		1,246	1,246			
100091015	CENTERVILLE	MA		01/31/2023		2,945		(65)			(65)		2,880	2,880			
100235155	NOLENSVILLE	TN		08/28/2025		18,446		(659)			(659)		17,787	17,787			
100283309	PUEBLO WEST	CO		03/11/2026		11,060		(75)			(75)		10,985	10,985			
100162530	PUYALLUP	WA		08/12/2024		3,313		(12)			(12)		3,301	3,301			
100191684	CHARLOTTE	NC		02/20/2025		627		(26)			(26)		601	601			
100118932	FREDERICK	MD		07/27/2023		1,287		(43)			(43)		1,244	1,244			
100128902	LAUREL	MD		09/21/2023		1,089		(25)			(25)		1,064	1,064			
100164116	LAS VEGAS	NV		08/21/2024		2,172		(66)			(66)		2,106	2,106			
100205739	LAVEEN	AZ		04/14/2025		1,212		(33)			(33)		1,179	1,179			
100246375	HIGHLANDS RANCH	CO		10/10/2025		1,222		(50)			(50)		1,172	1,172			
100193385	MORRISTOWN	NJ		02/10/2025		1,249		(4)			(4)		1,245	1,245			
100206811	SEATTLE	WA		04/23/2025		1,311		(24)			(24)		1,287	1,287			
100190829	SOUTH SALT LAKE	UT		01/27/2025		1,141		(38)			(38)		1,103	1,103			
100235017	ONTARIO	CA		08/28/2025		1,264		(24)			(24)		1,240	1,240			
100273823	SEASIDE PARK	NJ		01/23/2026		16,823		(332)			(332)		16,491	16,491			
100254367	CHICAGO	IL		11/07/2025		1,157		(41)			(41)		1,116	1,116			
100167452	EL CAJON	CA		09/16/2024		1,292		(35)			(35)		1,257	1,257			
100272235	PARKER	CO		01/08/2026		1,259		(29)			(29)		1,230	1,230			
100148600	FORT WORTH	TX		04/12/2024		1,242		(21)			(21)		1,221	1,221			
100148603	FORT WORTH	TX		04/12/2024		1,242		(21)			(21)		1,221	1,221			
100197511	WOODSTOCK	NY		02/26/2025		1,218		(31)			(31)		1,187	1,187			
100268874	CLERMONT	FL		12/29/2025		1,255		(33)			(33)		1,222	1,222			
100178251	LEOMINSTER	MA		11/19/2024		1,199		4			4		1,203	1,203			
100194623	FIRESTONE	CO		02/21/2025		1,588		151			151		1,739	1,739			
100186564	MURRIETA	CA		12/30/2024		1,655		142			142		1,797	1,797			
100205772	MIAMI	FL		04/14/2025		1,263		(28)			(28)		1,235	1,235			
100238753	AUBURN	WA		09/22/2025		1,959		(71)			(71)		1,888	1,888			
100268214	CUTLER BAY	FL		12/29/2025		1,319		(15)			(15)		1,304	1,304			
100173016	ALOHA	OR		10/25/2024		1,136		(52)			(52)		1,084	1,084			
100171456	SEGUIN	TX		10/16/2024		1,411		(24)			(24)		1,387	1,387			
100247061	NEW YORK	NY		10/22/2025		1,999		(36)			(36)		1,963	1,963			
100078246	PHOENIX	AZ		02/10/2022		2,056		(130)			(130)		1,926	1,926			
100181524	LOMPOC	CA		12/06/2024		926		(23)			(23)		903	903			
100114807	PORT BOLIVAR	TX		07/10/2023		1,262		(26)			(26)		1,236	1,236			

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100245835	LOMPOC	CA		10/17/2025		1,148		(24)			(24)		1,124	1,124			
100155102	GRANT-VALKARIA	FL		07/19/2024		1,180		(50)			(50)		1,130	1,130			
100167945	HOFFMAN ESTATES	IL		09/20/2024		883		(10)			(10)		873	873			
100133609	MILWAUKEE	WI		10/23/2023		1,257		8			8		1,265	1,265			
100283495	LAKE VIEW PLT	ME		03/11/2026		762		(17)			(17)		745	745			
100162891	LAS VEGAS	NV		08/12/2024		1,208		(20)			(20)		1,188	1,188			
100201539	RICHMOND	TX		03/13/2025		1,041		(20)			(20)		1,021	1,021			
100202566	MURRIETA	CA		03/21/2025		1,522		104			104		1,626	1,626			
100272442	LOUISVILLE	KY		01/08/2026		3,901		(65)			(65)		3,836	3,836			
100189438	MURRIETA	CA		01/14/2025		1,130		(18)			(18)		1,112	1,112			
100181365	HILLSBORO	OR		12/06/2024		1,123		(11)			(11)		1,112	1,112			
100211945	CODY	WY		05/19/2025		2,772		(5)			(5)		2,767	2,767			
100220559	SEATAC	WA		07/15/2025		1,286		(17)			(17)		1,269	1,269			
100103615	MONROVIA	MD		05/08/2023		2,103		(38)			(38)		2,065	2,065			
100211969	FORT MYERS	FL		05/22/2025		1,789		29			29		1,818	1,818			
100080847	KLAMATH FALLS	OR		03/10/2022		2,091		(54)			(54)		2,037	2,037			
100211855	ARLINGTON	TX		05/19/2025		3,806		(30)			(30)		3,776	3,776			
100282062	LODI	OH		02/27/2026		1,106		(42)			(42)		1,064	1,064			
100282245	SOUTH RIVER	NJ		02/27/2026		726		(35)			(35)		691	691			
100108247	WALDORF	MD		05/24/2023		3,038		(38)			(38)		3,000	3,000			
100283312	SHORELINE	WA		03/11/2026		903		(5)			(5)		898	898			
100247211	OCEAN CITY	MD		10/23/2025		1,352		(46)			(46)		1,306	1,306			
100176083	NEWARK	NJ		12/20/2024		1,114		25			25		1,139	1,139			
100103278	INDIO	CA		04/27/2023		1,146		(23)			(23)		1,123	1,123			
100133465	CERES	CA		10/19/2023		1,159		(3)			(3)		1,156	1,156			
100149200	ORLANDO	FL		04/22/2024		899		(18)			(18)		881	881			
100135191	MIAMI	FL		11/07/2023		1,011		(27)			(27)		984	984			
100237045	PRESCOTT	AZ		09/12/2025		1,124		(47)			(47)		1,077	1,077			
100253125	SUGAR MOUNTAIN	NC		10/30/2025		1,106		(29)			(29)		1,077	1,077			
100155224	FONTANA	CA		07/19/2024		1,209		(36)			(36)		1,173	1,173			
100246892	FAYETTEVILLE	GA		10/17/2025		1,088		(51)			(51)		1,037	1,037			
100186975	CARY	NC		01/07/2025		1,359		37			37		1,396	1,396			
100065602	SALINAS	CA		07/28/2021		2,835		(42)			(42)		2,793	2,793			
100167555	REDLANDS	CA		09/19/2024		1,139		(22)			(22)		1,117	1,117			
100189042	BELLFLOWER	CA		01/09/2025		966		(10)			(10)		956	956			
100192651	DENVER	CO		02/10/2025		1,260		(10)			(10)		1,250	1,250			
100148638	GALT	CA		05/15/2024		1,027		(59)			(59)		968	968			
100136323	GOODYEAR	AZ		11/20/2023		1,304		41			41		1,345	1,345			
100202350	MIAMI	FL		03/19/2025		1,198		(11)			(11)		1,187	1,187			
100090419	IRVINE	CA		12/28/2022		1,256		(9)			(9)		1,247	1,247			
100192963	RIDGEFIELD	WA		02/10/2025		1,152		(21)			(21)		1,131	1,131			
100117711	PALMDALE AREA	CA		07/20/2023		(462)							(462)	(462)			
100087449	ANAHEIM	CA		10/25/2022		1,775		103			103		1,878	1,878			
100091766	CONROE	TX		01/30/2023		1,149		(28)			(28)		1,121	1,121			
100176660	CORNELIUS	NC		11/15/2024		1,223		(34)			(34)		1,189	1,189			
100277426	TRUCKEE	CA		02/13/2026		1,125		(33)			(33)		1,092	1,092			
100277495	FITCHBURG	MA		02/13/2026		1,205		(30)			(30)		1,175	1,175			
100229027	EAST POINT	GA		08/14/2025		1,049		(24)			(24)		1,025	1,025			
100198417	LAFAYETTE	CO		02/28/2025		1,303		(2)			(2)		1,301	1,301			
100188293	UNION CITY	NJ		01/08/2025		1,731		9			9		1,740	1,740			
100277557	INDIANAPOLIS	IN		02/13/2026		1,282		(18)			(18)		1,264	1,264			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268604	DURANGO	CO		12/29/2025		1,258		6			6		1,264	1,264			
100282284	FREDERICK	MD		02/27/2026		1,280		(16)			(16)		1,264	1,264			
100202790	WORCESTER	MA		03/24/2025		1,131		(35)			(35)		1,096	1,096			
100210507	TEMPLE	GA		05/15/2025		1,400		(55)			(55)		1,345	1,345			
100284605	NORTH MYRTLE BEACH	SC		03/26/2026		1,361		(4)			(4)		1,357	1,357			
100276941	WESTERLY	RI		01/30/2026		1,847		(29)			(29)		1,818	1,818			
100221653	NAPLES	FL		07/23/2025		1,270		36			36		1,306	1,306			
100086211	MARTINEZ	CA		10/07/2022		1,420		(14)			(14)		1,406	1,406			
100218837	KIMBERLING CITY	MO		06/27/2025		1,002		(34)			(34)		968	968			
3410000697	NASHVILLE	TN		01/27/2025		893							893	893			
100109082	DEERFIELD BEACH	FL		06/05/2023		1,686		(106)			(106)		1,580	1,580			
100282101	RENO	NV		02/27/2026		807		(30)			(30)		777	777			
100172759	KANNAPOLIS	NC		12/06/2024		1,193		(20)			(20)		1,173	1,173			
100272444	SEATTLE	WA		01/08/2026		1,468		(36)			(36)		1,432	1,432			
100180599	WALTHAM	MA		11/26/2024		4,430		(12)			(12)		4,418	4,418			
100206829	LAS VEGAS	NV		04/24/2025		1,249		(24)			(24)		1,225	1,225			
100080358	WESTMINSTER	CA		02/28/2022		2,181		(60)			(60)		2,121	2,121			
100153965	NEWARK	NJ		06/05/2024		903		(31)			(31)		872	872			
100115569	KISSIMMEE	FL		07/19/2023		1,170		(24)			(24)		1,146	1,146			
100170319	COBBS CREEK	VA		10/08/2024		781		(17)	1		(18)		763	763			
100134275	FULSHEAR	TX		10/27/2023		798		(16)			(16)		782	782			
100160567	PAHRUMP	NV		07/19/2024		876		(11)			(11)		865	865			
100243685	WOODLAND	CA		09/29/2025		1,137		(53)			(53)		1,084	1,084			
100272682	MIDLOTHIAN	VA		01/09/2026		2,069		(80)			(80)		1,989	1,989			
100168021	LAS VEGAS	NV		09/20/2024		1,135		(23)			(23)		1,112	1,112			
100268449	PRESCOTT	AZ		12/29/2025		1,412		(47)			(47)		1,365	1,365			
100220680	PATERSON	NJ		07/17/2025		1,070		(31)			(31)		1,039	1,039			
100198391	DAVIS	WV		02/28/2025		1,278		(27)			(27)		1,251	1,251			
100194770	STOCKTON	CA		02/21/2025		1,426		75			75		1,501	1,501			
100243254	FILLMORE	CA		09/26/2025		1,190		(31)			(31)		1,159	1,159			
100258375	EDEN	UT		12/05/2025		1,197		(43)			(43)		1,154	1,154			
100272565	NORFOLK	VA		01/08/2026		1,138		16			16		1,154	1,154			
100152364	PARKER	CO		05/17/2024		1,674		159			159		1,833	1,833			
100176230	LITCHFIELD PARK	AZ		12/20/2024		1,334		5			5		1,339	1,339			
100148280	BUCHANAN DAM	TX		04/12/2024		2,387		(45)			(45)		2,342	2,342			
100274033	LAKE WORTH	FL		01/26/2026		1,230		(48)			(48)		1,182	1,182			
100188709	PUNTA GORDA	FL		01/09/2025		1,144		(26)			(26)		1,118	1,118			
100268350	LACKAWAXEN	PA		12/29/2025		1,239		(28)			(28)		1,211	1,211			
100267353	GIG HARBOR	WA		12/24/2025		1,249		(38)			(38)		1,211	1,211			
100143781	MILTON	DE		02/27/2024		691		(1)			(1)		690	690			
100267294	SCHAUMBURG	IL		12/24/2025		1,255		(15)			(15)		1,240	1,240			
100238635	MURRIETA	CA		09/19/2025		3,075		(87)			(87)		2,988	2,988			
100080048	UPLAND	CA		04/08/2022		2,428		22			22		2,450	2,450			
100200355	CHAMPIONS GATE	FL		03/10/2025		3,166		(79)			(79)		3,087	3,087			
100284906	PALM BEACH GARDENS	FL		03/27/2026		854		(9)			(9)		845	845			
100119750	EAST ORANGE	NJ		08/08/2023		356		(11)			(11)		345	345			
100273144	MADISON	WI		01/15/2026		1,224		(13)			(13)		1,211	1,211			
100268595	LAS VEGAS	NV		12/29/2025		1,352		(20)			(20)		1,332	1,332			
100273133	HURRICANE	UT		01/15/2026		1,452		(15)			(15)		1,437	1,437			
100135331	TOMS RIVER	NJ		11/13/2023		383		9			9		392	392			
100168580	NAPLES	FL		09/25/2024		1,255		(31)			(31)		1,224	1,224			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214721	NASHVILLE	TN		06/11/2025		1,141		(28)			(28)		1,113	1,113			
100156497	NEWARK	NJ		06/24/2024		1,639		20			20		1,659	1,659			
100188376	HOMESTEAD	FL		01/08/2025		1,248		(28)			(28)		1,220	1,220			
100272639	LAS VEGAS	NV		01/09/2026		551		(13)			(13)		538	538			
100273167	CAPE MAY	NJ		01/15/2026		1,648		(34)			(34)		1,614	1,614			
100258326	MIAMI	FL		12/05/2025		1,339		(63)			(63)		1,276	1,276			
100278145	DUBLIN	CA		02/26/2026		1,927		(38)			(38)		1,889	1,889			
100141840	GLENDALE	CA		03/27/2024		1,069		(21)			(21)		1,048	1,048			
100261232	MANTECA	CA		12/05/2025		1,443		21			21		1,464	1,464			
100090921	ANAHEIM	CA		01/31/2023		9,013		(48)			(48)		8,965	8,965			
100099849	THE BRONX	NY		02/28/2023		1,236		(32)			(32)		1,204	1,204			
100254288	VALPARAISO	IN		11/06/2025		2,824		(110)			(110)		2,714	2,714			
100189881	LAKE HAVASU CITY	AZ		01/21/2025		1,739		(27)			(27)		1,712	1,712			
100229529	RIVERBANK	CA		08/15/2025		(258)		(14)			(14)		(272)	(272)			
100246324	TWINSBURG	OH		10/10/2025		994		(27)			(27)		967	967			
100166408	LOPEZ ISLAND	WA		10/31/2024		1,129		(30)			(30)		1,099	1,099			
100283335	SPARKS	NV		03/11/2026		881		(5)			(5)		876	876			
100215006	DRIPPING SPRINGS	TX		06/11/2025		1,220		(21)			(21)		1,199	1,199			
100258246	MARLTON	NJ		12/02/2025		1,177		(44)			(44)		1,133	1,133			
100261362	NORTH ANDOVER	MA		12/08/2025		774		(14)			(14)		760	760			
100276599	HIGHLAND	CA		01/28/2026		411		(20)			(20)		391	391			
100277442	NAPLES	FL		02/13/2026		1,773		(47)			(47)		1,726	1,726			
100154969	DOWNEY	CA		07/19/2024		764		(26)			(26)		738	738			
100261350	SPRINGFIELD	MA		12/08/2025		1,212		(23)			(23)		1,189	1,189			
100146627	HENDERSON	NV		03/20/2024		1,134		(4)			(4)		1,130	1,130			
100261306	ASHEVILLE	NC		12/08/2025		1,248		(30)			(30)		1,218	1,218			
100078880	MARIETTA	GA		02/24/2022		2,585		25			25		2,610	2,610			
100247451	BOYNTON BEACH	FL		11/26/2025		1,277		(30)			(30)		1,247	1,247			
100216250	HAYDEN	ID		06/20/2025		1,561		43			43		1,604	1,604			
4010080998	TRENTON	NJ		11/26/2024		1,200		(26)			(26)		1,174	1,174			
100282276	SACRAMENTO	CA		02/27/2026		1,575		61			61		1,636	1,636			
100128845	NORTH LAUDERDALE	FL		09/21/2023		994		(5)			(5)		989	989			
100243736	RIALTO	CA		09/29/2025		1,055		(46)			(46)		1,009	1,009			
100220467	SURPRISE	AZ		07/15/2025		1,241		(13)			(13)		1,228	1,228			
100277462	NEW BUFFALO	MI		02/13/2026		1,325		(35)			(35)		1,290	1,290			
100185044	LAS VEGAS	NV		12/20/2024		4,464		87			87		4,551	4,551			
100163835	VAIL	AZ		09/27/2024		1,210		(23)			(23)		1,187	1,187			
100172541	ECLECTIC	AL		10/23/2024		2,440		(67)			(67)		2,373	2,373			
100166931	AUSTIN	TX		09/13/2024		1,108		(30)			(30)		1,078	1,078			
100283963	PORTOLA	CA		03/23/2026		6,110		(300)			(300)		5,810	5,810			
100169747	ANDERSON	CA		09/30/2024		982		(16)			(16)		966	966			
100266938	LARGO	FL		12/23/2025		902		(16)			(16)		886	886			
100087368	BRONX	NY		10/25/2022		5,012		361			361		5,373	5,373			
100207357	NASHVILLE	TN		04/29/2025		2,138		(86)			(86)		2,052	2,052			
100214887	ONTARIO	CA		06/11/2025		22,575		(647)			(647)		21,928	21,928			
100253563	RANCHO CORDOVA	CA		10/30/2025		4,801		(199)			(199)		4,602	4,602			
100209459	PORT SAINT LUCIE	FL		04/29/2025		992		(30)			(30)		962	962			
100186771	BOULDER CREEK	CA		12/31/2024		1,852		(50)			(50)		1,802	1,802			
100247190	WHITEFISH BAY	WI		10/23/2025		1,145		(33)			(33)		1,112	1,112			
100139044	ATLANTA	GA		12/22/2023		930		(7)			(7)		923	923			
100143337	LINCOLNWOOD	IL		02/16/2024		922		(23)			(23)		899	899			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102415	LA QUINTA	CA		06/07/2023		1,549		10			10		1,559	1,559			
100079633	ROUND ROCK	TX		04/08/2022		2,405		15			15		2,420	2,420			
100247311	DENVER	CO		10/24/2025		1,213		(46)			(46)		1,167	1,167			
100205038	ST PETERSBURG	FL		04/11/2025		1,059		(50)			(50)		1,009	1,009			
100156534	GRASS VALLEY	CA		06/24/2024		1,509		(23)			(23)		1,486	1,486			
100181923	LIBERTY HILL	TX		12/12/2024		1,393		12			12		1,405	1,405			
100213990	OREGON CITY	OR		05/29/2025		1,210		(27)			(27)		1,183	1,183			
100265457	LONE PINE	CA		12/19/2025		844		(43)			(43)		801	801			
100108927	VANCOUVER	WA		05/31/2023		1,119		(34)			(34)		1,085	1,085			
100246465	TOLLESON	AZ		10/10/2025		1,219		(24)			(24)		1,195	1,195			
100175095	GREENVILLE	SC		11/05/2024		4,801		(39)			(39)		4,762	4,762			
100148774	RIVERSIDE	CA		04/17/2024		1,125		(14)			(14)		1,111	1,111			
100257073	SOUTH LAKE TAHOE	CA		11/26/2025		860		(26)			(26)		834	834			
4010055714	MILWAUKEE	WI		08/24/2023		1,071		(16)			(16)		1,055	1,055			
100194794	CAPE CORAL	FL		02/21/2025		1,229		(9)			(9)		1,220	1,220			
100202722	FONTANA	CA		03/24/2025		2,833		(81)			(81)		2,752	2,752			
100256985	DELTAVILLE	VA		11/26/2025		1,089		(47)			(47)		1,042	1,042			
100235067	SALINAS	CA		08/28/2025		1,092		(39)			(39)		1,053	1,053			
100181705	LOS ANGELES	CA		12/11/2024		912		(20)			(20)		892	892			
100246882	MORENO VALLEY	CA		10/17/2025		3,397		(47)			(47)		3,350	3,350			
100140184	HAWAIIAN GARDENS	CA		01/11/2024		824		(19)			(19)		805	805			
100244786	ENUMCLAW	WA		09/29/2025		1,098		(32)			(32)		1,066	1,066			
100246827	FRAMINGHAM	MA		10/16/2025		1,108		(42)			(42)		1,066	1,066			
100265226	GLEN RIDGE	NJ		12/19/2025		2,697		(57)			(57)		2,640	2,640			
100100354	STATEN ISLAND	NY		04/27/2023		1,850		147			147		1,997	1,997			
100156846	UNIONDALE	NY		06/27/2024		1,118		(25)			(25)		1,093	1,093			
100235967	JACKSONVILLE	OR		09/04/2025		784		(46)	1		(47)		737	737			
100267276	HOUSTON	TX		12/24/2025		1,237		(29)			(29)		1,208	1,208			
100238717	PROVO	UT		09/22/2025		1,172		(53)			(53)		1,119	1,119			
100120882	CORONA	CA		08/28/2023		3,128		(62)			(62)		3,066	3,066			
100273973	ELK GROVE	CA		01/26/2026		1,308		(40)			(40)		1,268	1,268			
100215899	LAS VEGAS	NV		06/16/2025		1,253		(25)			(25)		1,228	1,228			
100157726	STOCKTON	CA		06/28/2024		1,233		(42)			(42)		1,191	1,191			
100272325	SPANAWAY	WA		01/08/2026		1,118		(7)			(7)		1,111	1,111			
100268263	ORLANDO	FL		12/29/2025		1,304		(6)			(6)		1,298	1,298			
100219722	PALMDALE	CA		07/07/2025		1,082		(31)			(31)		1,051	1,051			
100255457	CLERMONT	FL		11/24/2025		1,301		(26)			(26)		1,275	1,275			
100246755	MAMMOTH LAKES	CA		10/15/2025		1,204		(56)			(56)		1,148	1,148			
100246766	TAHOMA	CA		10/15/2025		1,204		(56)			(56)		1,148	1,148			
100245025	WEST ORANGE	NJ		09/29/2025		1,181		(33)			(33)		1,148	1,148			
100226722	BENTONVILLE	AR		07/30/2025		1,200		(23)			(23)		1,177	1,177			
100283853	BLUE RIDGE	GA		03/16/2026		829		(31)			(31)		798	798			
100273153	CHICAGO	IL		01/15/2026		1,237		(5)			(5)		1,232	1,232			
100102538	WASHINGTON	DC		06/07/2023		1,476		4			4		1,480	1,480			
100182532	BROOMFIELD	CO		12/12/2024		1,222		(25)			(25)		1,197	1,197			
100229217	SANDY SPRINGS	GA		08/13/2025		1,235		(25)			(25)		1,210	1,210			
100268564	PROVO	UT		12/29/2025		1,314		7			7		1,321	1,321			
100213909	HIALEAH	FL		05/29/2025		1,346		9			9		1,355	1,355			
100194479	GRAYSON	GA		02/14/2025		1,232		(26)			(26)		1,206	1,206			
100169108	JUNEAU	AK		09/27/2024		1,050		(31)			(31)		1,019	1,019			
100162541	BEAVERTON	OR		08/12/2024		1,129		(16)			(16)		1,113	1,113			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209962	SAINT CLOUD	FL		06/11/2025		1,185							1,185	1,185			
100281921	PHOENIX	AZ		02/26/2026		1,148		(40)			(40)		1,108	1,108			
100258110	TUCSON	AZ		11/26/2025		1,040		(15)			(15)		1,025	1,025			
100247650	WARREN	NH		10/29/2025		1,272		(41)			(41)		1,231	1,231			
100254194	WOODLAND	CA		11/06/2025		1,260		(29)			(29)		1,231	1,231			
100236983	SAN BERNARDINO	CA		09/12/2025		1,244		(13)			(13)		1,231	1,231			
100206762	HILLSDALE	NY		04/23/2025		1,052		(44)			(44)		1,008	1,008			
100193043	CHARLOTTE	NC		02/10/2025		1,141		(15)			(15)		1,126	1,126			
100188298	ROSEVILLE	CA		01/08/2025		1,322		(17)			(17)		1,305	1,305			
100215426	SACRAMENTO	CA		06/12/2025		5,867		(186)			(186)		5,681	5,681			
100151420	EVERETT	WA		05/10/2024		1,487		49			49		1,536	1,536			
100141377	MURPHY	TX		01/30/2024		1,074		(7)			(7)		1,067	1,067			
100079172	WOODBOURNE	NY		02/24/2022		3,402		8			8		3,410	3,410			
100228741	SARASOTA	FL		08/12/2025		1,149		(51)			(51)		1,098	1,098			
100081618	DAVENPORT	FL		03/24/2022		2,179		(94)			(94)		2,085	2,085			
100228427	TABERNACLE	NJ		08/11/2025		1,146		(21)			(21)		1,125	1,125			
100193035	NEW PORT RICHEY	FL		02/10/2025		460,242		(12,443)			(12,443)		447,799	447,799			
100190756	BIG BEAR LAKE	CA		01/27/2025		1,419		(36)			(36)		1,383	1,383			
100206430	CHERRY LOG	GA		04/22/2025		32,567		(560)			(560)		32,007	32,007			
100114569	MANTECA	CA		06/29/2023		786		(29)			(29)		757	757			
100238035	CHESTERFIELD	VA		10/03/2025		1,016		(44)			(44)		972	972			
100221682	DAVENPORT	FL		07/23/2025		1,112		(34)			(34)		1,078	1,078			
100165519	GREENVILLE	SC		08/29/2024		3,009		(58)			(58)		2,951	2,951			
100200531	LOS ANGELES	CA		03/11/2025		1,214		(26)			(26)		1,188	1,188			
100171361	IDAHO FALLS	ID		10/16/2024		1,245		(33)			(33)		1,212	1,212			
100214480	IRVING	TX		06/06/2025		9,471		(33)			(33)		9,438	9,438			
100277597	ROSEVILLE	CA		02/13/2026		2,728		(69)			(69)		2,659	2,659			
100129919	BAYPORT	NY		09/27/2023		1,156		(30)			(30)		1,126	1,126			
100216403	MATTAPAN	MA		06/20/2025		1,053		(25)			(25)		1,028	1,028			
100219991	CHANDLER	AZ		07/30/2025		1,079		(51)			(51)		1,028	1,028			
100170901	ANAHEIM	CA		10/11/2024		1,188		(4)			(4)		1,184	1,184			
100168236	BAKERSFIELD	CA		09/20/2024		1,289		(12)			(12)		1,277	1,277			
100140655	SPOKANE VALLEY	WA		02/08/2024		1,088		(54)			(54)		1,034	1,034			
100274066	PARK CITY	UT		01/26/2026		1,157		(15)			(15)		1,142	1,142			
100277422	FEDERAL WAY	WA		02/13/2026		1,236		(37)			(37)		1,199	1,199			
100271820	RICHMOND	TX		12/30/2025		1,238		(39)			(39)		1,199	1,199			
100204993	BRADENTON	FL		04/10/2025		1,148		(39)			(39)		1,109	1,109			
100129252	CHEYENNE	WY		11/03/2023		2,169		(44)			(44)		2,125	2,125			
100254707	WILDWOOD	NJ		11/13/2025		1,617		(19)			(19)		1,598	1,598			
100247020	MANTECA	CA		10/22/2025		1,267		(29)			(29)		1,238	1,238			
100247179	NEW SMYRNA BEACH	FL		10/23/2025		1,077		(39)			(39)		1,038	1,038			
100244898	OCEAN CITY	MD		09/29/2025		1,127		(48)			(48)		1,079	1,079			
100235080	MINNEAPOLIS	MN		08/28/2025		1,112		(33)			(33)		1,079	1,079			
100207930	GIG HARBOR	WA		04/29/2025		3,634		(159)			(159)		3,475	3,475			
100220931	NEW PORT RICHEY	FL		07/18/2025		788		(12)			(12)		776	776			
100181667	LANCASTER	CA		12/11/2024		1,175		(13)			(13)		1,162	1,162			
100200165	HENDERSON	NV		03/07/2025		1,182		(11)			(11)		1,171	1,171			
100175463	SUWANEE	GA		12/23/2024		1,370		(18)			(18)		1,352	1,352			
100253325	CORONA	CA		10/30/2025		3,440		(93)			(93)		3,347	3,347			
100245505	ANCHORAGE	AK		10/06/2025		1,145		(40)			(40)		1,105	1,105			
100109214	EVERETT	WA		07/21/2023		151,218		(738)			(738)		150,480	150,480			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191021	LOMPOC	CA		01/29/2025		1,108		(10)			(10)		1,098	1,098			
100272538	CHAPEL HILL	NC		01/08/2026		2,827		(82)			(82)		2,745	2,745			
100229878	LAKE KIOWA	TX		08/18/2025		1,162		(30)			(30)		1,132	1,132			
100109038	STERLING	VA		06/02/2023		1,260		(13)			(13)		1,247	1,247			
100188294	GEORGETOWN	SC		01/08/2025		233,295		(1,218)			(1,218)		232,077	232,077			
100215298	WEST CHESTER	PA		06/12/2025		1,278							1,278	1,278			
100245317	AUSTIN	TX		10/06/2025		1,207		(48)			(48)		1,159	1,159			
100228494	RIVERSIDE	CA		08/11/2025		1,174		(12)			(12)		1,162	1,162			
100253115	GIG HARBOR	WA		10/30/2025		1,208		(46)			(46)		1,162	1,162			
100245332	BRADENTON	FL		10/06/2025		1,215		(53)			(53)		1,162	1,162			
100210244	COACHELLA	CA		05/09/2025		73,417		(1,975)			(1,975)		71,442	71,442			
100283571	TAMPA	FL		03/13/2026		666		(7)			(7)		659	659			
100273754	MC HENRY	MD		01/23/2026		1,050		(34)			(34)		1,016	1,016			
100108240	REUNION	FL		05/24/2023		803		(21)			(21)		782	782			
100160959	CANADENSIS	PA		07/24/2024		1,645		(9)			(9)		1,636	1,636			
100272483	AUBURN	WA		01/08/2026		1,104		1			1		1,105	1,105			
100230496	MILL VALLEY	CA		08/29/2025		1,486		(56)			(56)		1,430	1,430			
100157860	ISSAQUAH	WA		07/09/2024		1,506		64			64		1,570	1,570			
100268464	FLORISSANT	CO		12/29/2025		1,151		(28)			(28)		1,123	1,123			
100065641	WASHINGTON	DC		07/28/2021		2,526		(67)			(67)		2,459	2,459			
100246850	TEMECULA	CA		10/16/2025		821		(13)			(13)		808	808			
100227049	TACOMA	WA		07/30/2025		1,235		(19)			(19)		1,216	1,216			
100210595	BELVIDERE	NJ		05/15/2025		1,112		(37)			(37)		1,075	1,075			
100190687	GLEN ROCK	NJ		01/28/2025		5,171		14			14		5,185	5,185			
100117554	JURUPA VALLEY	CA		07/20/2023		2,550		58			58		2,608	2,608			
100212081	CATHEDRAL CITY	CA		05/22/2025		997		(5)			(5)		992	992			
100226651	WHITTIER	CA		07/30/2025		1,112							1,112	1,112			
100192964	MANASSAS	VA		02/10/2025		1,792		(7)			(7)		1,785	1,785			
100244440	PONTE VEDRA	FL		09/29/2025		1,285		(11)			(11)		1,274	1,274			
100227010	ST GEORGE	UT		07/30/2025		1,290		(13)			(13)		1,277	1,277			
100108140	CHARLOTTE	NC		05/24/2023		820		(20)			(20)		800	800			
100216556	LENEXA	KS		06/23/2025		1,161		(22)			(22)		1,139	1,139			
100229251	CHAPEL HILL	NC		08/13/2025		1,180		(41)			(41)		1,139	1,139			
100154787	OSSINING	NY		07/19/2024		1,253		(40)			(40)		1,213	1,213			
100210265	SAINT AUGUSTINE BEACH	FL		05/09/2025		1,092		(16)			(16)		1,076	1,076			
100204961	SAN ANTONIO	TX		04/10/2025		889		(42)			(42)		847	847			
100185942	SAN JOSE	CA		12/26/2024		937		(18)			(18)		919	919			
100258058	ATLANTA	GA		11/26/2025		1,191		(7)			(7)		1,184	1,184			
100236041	SEATTLE	WA		09/04/2025		1,317		(12)			(12)		1,305	1,305			
100245448	PANAMA CITY BEACH	FL		10/06/2025		1,335		(30)			(30)		1,305	1,305			
100229858	PORTLAND	OR		08/18/2025		1,178		(25)			(25)		1,153	1,153			
100253233	SOUTH LAKE TAHOE	CA		10/30/2025		1,191		(38)			(38)		1,153	1,153			
100235864	ORLANDO	FL		09/04/2025		1,213		(34)			(34)		1,179	1,179			
100229064	SOUTH LAKE TAHOE	CA		08/14/2025		954		(24)			(24)		930	930			
100226781	TOMS RIVER	NJ		07/30/2025		1,180		(12)			(12)		1,168	1,168			
100133430	WILLIAMSTOWN	KY		10/19/2023		89,332		(1,947)			(1,947)		87,385	87,385			
100221356	BLOOMINGTON	MN		07/22/2025		1,299		(44)			(44)		1,255	1,255			
100100772	SUMMERVILLE	SC		04/28/2023		1,597		20			20		1,617	1,617			
100228055	THOUSAND OAKS	CA		08/07/2025		1,235		(29)			(29)		1,206	1,206			
100133346	FAIRFIELD	CA		11/21/2023		1,417		(15)			(15)		1,402	1,402			
100254742	LANCASTER	CA		11/14/2025		1,151		(50)			(50)		1,101	1,101			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215690	MONTCLAIR	NJ		06/13/2025		1,095		(29)			(29)		1,066	1,066			
100218835	QUEEN CREEK	AZ		06/27/2025		1,207		(13)			(13)		1,194	1,194			
100080914	JOSHUA TREE	CA		04/01/2022		2,123		(94)			(94)		2,029	2,029			
100135263	PALM DESERT	CA		11/08/2023		1,233		14			14		1,247	1,247			
100210660	CRESSKILL	NJ		05/15/2025		1,006		(30)			(30)		976	976			
100173689	PALM DESERT	CA		10/30/2024		1,246		(33)			(33)		1,213	1,213			
100258381	HESPERIA	CA		12/05/2025		1,191		(36)			(36)		1,155	1,155			
100214498	WATSONVILLE	CA		06/06/2025		1,229		(6)			(6)		1,223	1,223			
100214499	WATSONVILLE	CA		06/06/2025		1,228		(5)			(5)		1,223	1,223			
100261359	EAST ORANGE	NJ		12/08/2025		1,317		(32)			(32)		1,285	1,285			
100172728	DALLAS	TX		11/21/2024		1,336		(8)			(8)		1,328	1,328			
100110254	KILL DEVIL HILLS	NC		06/30/2023		3,423		(36)			(36)		3,387	3,387			
100068886	PARADISE	CA		09/01/2021		(1,068)		(25)			(25)		(1,093)	(1,093)			
100195280	FREEPORT	FL		02/24/2025		1,100		(29)			(29)		1,071	1,071			
100236903	HELENA	MT		09/12/2025		32,187		(1,009)			(1,009)		31,178	31,178			
100178286	NORTH LAS VEGAS	NV		11/19/2024		816		(24)			(24)		792	792			
100150547	CAROLINA BEACH	NC		05/03/2024		437		(12)	1		(13)		424	424			
100247446	SAN DIEGO	CA		11/26/2025		1,276		(34)			(34)		1,242	1,242			
100090860	MIAMI	FL		01/06/2023		2,508		92			92		2,600	2,600			
100244871	LAKE OZARK	MO		09/29/2025		1,470		(49)			(49)		1,421	1,421			
100165452	STOCKTON	CA		08/29/2024		3,183		(28)			(28)		3,155	3,155			
100212490	MONROE	NY		05/28/2025		1,113		6			6		1,119	1,119			
100206384	MIAMI	FL		05/22/2025		1,145		(26)			(26)		1,119	1,119			
100149078	CLIFTON	NJ		04/19/2024		643		(14)			(14)		629	629			
100134944	AREA OF CORONA	CA		10/30/2023		2,109		(14)			(14)		2,095	2,095			
100226704	GIG HARBOR	WA		07/30/2025		1,638		(51)			(51)		1,587	1,587			
100173808	PFLUGERVILLE	TX		10/31/2024		1,058		(15)			(15)		1,043	1,043			
100219262	WEST JORDAN	UT		06/30/2025		2,244		(39)			(39)		2,205	2,205			
100207399	BROOKLYN	NY		04/29/2025		1,065		(40)			(40)		1,025	1,025			
100115697	BROADLANDS	VA		07/20/2023		1,486		9			9		1,495	1,495			
100255716	MIAMI	FL		11/24/2025		1,277		(33)			(33)		1,244	1,244			
100220860	BOISE	ID		07/18/2025		847		19	1		18		865	865			
100220861	BOISE	ID		07/18/2025		1,274		10			10		1,284	1,284			
100181624	PERRIS	CA		12/11/2024		1,260		(16)			(16)		1,244	1,244			
100272883	BEAVERTON	OR		01/12/2026		1,090		(61)			(61)		1,029	1,029			
100216134	CAMBY	IN		06/17/2025		979		(21)			(21)		958	958			
100204986	HIALEAH	FL		04/10/2025		1,094		(46)			(46)		1,048	1,048			
100180278	LAS VEGAS	NV		11/25/2024		1,328		(2)			(2)		1,326	1,326			
100206318	FREDERICKSBURG	TX		04/17/2025		1,183		(45)			(45)		1,138	1,138			
100178256	LAKE HAVASU CITY	AZ		11/19/2024		862		(30)			(30)		832	832			
100141679	SAN MARCOS	TX		01/30/2024		695		(20)			(20)		675	675			
100210281	STUART	FL		05/09/2025		1,065		(17)			(17)		1,048	1,048			
100220409	BENTONVILLE	VA		07/15/2025		1,213		(38)			(38)		1,175	1,175			
100229988	LOS ANGELES	CA		08/22/2025		1,751		(51)			(51)		1,700	1,700			
100255873	BLUE RIDGE	GA		11/24/2025		1,480		(28)			(28)		1,452	1,452			
100163333	HESPERIA	CA		08/13/2024		986		(42)			(42)		944	944			
100238802	BOSTON	MA		09/23/2025		1,217		(19)			(19)		1,198	1,198			
100179983	TOMS RIVER	NJ		11/25/2024		5,295		50			50		5,345	5,345			
100186322	ROYERSFORD	PA		12/30/2024		1,208		(23)			(23)		1,185	1,185			
100221532	SAN JOSE	CA		07/22/2025		1,237		(36)			(36)		1,201	1,201			
100246548	BURBANK	CA		10/15/2025		3,038		(116)			(116)		2,922	2,922			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164860	KNIGHTDALE	NC		08/26/2024		1,025		(40)			(40)		985	985			
100117131	STATEN ISLAND	NY		07/20/2023		1,798		326			326		2,124	2,124			
4010060734	BALTIMORE	MD		10/27/2023		1,082		(30)			(30)		1,052	1,052			
100152669	LEHI	UT		05/17/2024		1,257		1			1		1,258	1,258			
100205620	LA QUINTA	CA		05/09/2025		1,259		(30)			(30)		1,229	1,229			
100150057	TACOMA	WA		06/14/2024		573		(30)			(30)		543	543			
100182683	PRESCOTT	AZ		12/12/2024		1,889		(33)			(33)		1,856	1,856			
100149179	LAS VEGAS	NV		04/22/2024		1,082		7			7		1,089	1,089			
100164738	LEAVENWORTH	WA		08/26/2024		5,953		(127)			(127)		5,826	5,826			
100166234	WASHINGTON	UT		09/09/2024		1,425		3			3		1,428	1,428			
100163242	COLORADO SPRINGS	CO		08/13/2024		1,269		35			35		1,304	1,304			
100243762	BONITA SPRINGS	FL		09/29/2025		1,256		(7)			(7)		1,249	1,249			
100081398	OREM	UT		03/18/2022		2,563		46			46		2,609	2,609			
100065630	OAKLAND	CA		07/28/2021		2,487		(33)			(33)		2,454	2,454			
100201530	MORENO VALLEY	CA		03/13/2025		1,011		(47)			(47)		964	964			
100221179	CAMARILLO	CA		07/21/2025		1,163		(19)			(19)		1,144	1,144			
100176868	BELMONT	NC		11/15/2024		1,093		(51)			(51)		1,042	1,042			
100209582	SANTA BARBARA	CA		05/02/2025		1,202		(39)			(39)		1,163	1,163			
100203929	NORTH RIDGEVILLE	OH		03/28/2025		467,007		(20,740)			(20,740)		446,267	446,267			
100218770	LAYTON	UT		06/27/2025		1,289		(1)			(1)		1,288	1,288			
100118670	GRAHAM	TX		07/25/2023		15,949		(496)			(496)		15,453	15,453			
100195589	LAS VEGAS	NV		02/24/2025		996		(8)			(8)		988	988			
100197652	VAL VERDE	CA		02/26/2025		1,020		(32)			(32)		988	988			
100246466	ALLISON PARK	PA		10/10/2025		1,091		(19)			(19)		1,072	1,072			
100261677	STAFFORD	VA		12/12/2025		7,355		4			4		7,359	7,359			
100119365	HOWELL	NJ		07/31/2023		1,370		(8)			(8)		1,362	1,362			
100238935	SAINT SIMONS ISLAND	GA		09/23/2025		758		(26)	1		(27)		731	731			
100244931	PORT SAINT LUCIE	FL		09/29/2025		1,108		(47)			(47)		1,061	1,061			
100236872	ORLANDO	FL		09/12/2025		949		(27)			(27)		922	922			
100206629	ALVA	FL		04/24/2025		1,103		(23)			(23)		1,080	1,080			
100214915	TACOMA	WA		06/11/2025		1,110		(30)			(30)		1,080	1,080			
100110500	SUWANEE	GA		06/30/2023		1,399							1,399	1,399			
100192494	GAITHERSBURG	MD		02/07/2025		956		(31)			(31)		925	925			
100115418	LOS ANGELES	CA		07/17/2023		1,264		(47)			(47)		1,217	1,217			
100273327	BELFAIR	WA		01/20/2026		1,266		(34)			(34)		1,232	1,232			
100235932	BELHAVEN	NC		09/04/2025		1,145		(31)			(31)		1,114	1,114			
100110233	KILL DEVIL HILLS	NC		06/30/2023		2,479		(20)			(20)		2,459	2,459			
100140291	CHICAGO	IL		01/18/2024		1,284		(33)			(33)		1,251	1,251			
100148026	BUENA PARK	CA		04/10/2024		3,480		33			33		3,513	3,513			
100228763	LEVITTOWN	NY		08/12/2025		1,148		(19)			(19)		1,129	1,129			
100206589	SAN JOSE	CA		04/22/2025		1,225		(17)			(17)		1,208	1,208			
100213763	LONG BEACH	CA		05/29/2025		1,227		(19)			(19)		1,208	1,208			
100204649	BROCKTON	MA		04/04/2025		1,145		(39)			(39)		1,106	1,106			
100067869	HONOLULU	HI		09/23/2021		2,654		(55)			(55)		2,599	2,599			
100272535	ALEXANDRIA	VA		01/08/2026		1,317		(25)			(25)		1,292	1,292			
100157775	BIRMINGHAM	AL		08/01/2024		1,077		(37)			(37)		1,040	1,040			
100152999	COCONUT CREEK	FL		06/27/2024		1,170		(20)			(20)		1,150	1,150			
100200482	NORTH PORT	FL		03/10/2025		1,068		(32)			(32)		1,036	1,036			
100210111	PORT CHARLOTTE	FL		05/07/2025		1,251		(15)			(15)		1,236	1,236			
100214090	ALBANY	NH		05/30/2025		876		(24)			(24)		852	852			
100153330	COLUMBIA FALLS	MT		05/30/2024		1,913		(9)			(9)		1,904	1,904			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253120	AUBURN	WA		10/30/2025		1,280		(43)			(43)		1,237	1,237			
100138322	SAN DIEGO	CA		12/18/2023		1,352		31			31		1,383	1,383			
100198465	ROSEVILLE	CA		02/28/2025		1,251		(27)			(27)		1,224	1,224			
100235978	CRANSTON	RI		09/04/2025		1,086		(42)			(42)		1,044	1,044			
100253170	BROOKHAVEN	GA		10/30/2025		1,137		(53)			(53)		1,084	1,084			
100198307	ANCHORAGE	AK		02/28/2025		1,097		(36)			(36)		1,061	1,061			
100200275	BOSTON	MA		03/07/2025		1,089		(28)			(28)		1,061	1,061			
100202199	NORTHRIDGE	CA		04/17/2025		1,276		(11)			(11)		1,265	1,265			
100214914	AUBURN	WA		06/11/2025		1,191		(32)			(32)		1,159	1,159			
100210283	ONANCOCK	VA		05/09/2025		1,016		(20)			(20)		996	996			
100149921	SAN BERNARDINO	CA		04/29/2024		1,237		4			4		1,241	1,241			
100284537	JACKSON	NJ		03/26/2026		1,266		(40)			(40)		1,226	1,226			
100284901	CHANDLER	AZ		03/27/2026		1,121		(31)			(31)		1,090	1,090			
100200304	WHITTIER	CA		03/07/2025		1,134		(48)			(48)		1,086	1,086			
100205609	LAHAINA	HI		05/09/2025		1,143		(53)			(53)		1,090	1,090			
100148786	RANCHO CORDOVA	CA		04/17/2024		1,632		133			133		1,765	1,765			
100253572	ROCKVILLE	MD		10/30/2025		1,190		(41)			(41)		1,149	1,149			
100282340	GLENSIDE	PA		02/27/2026		885		(11)			(11)		874	874			
100185262	BAKERSFIELD	CA		01/24/2025		1,066		(48)			(48)		1,018	1,018			
100228408	SAN DIEGO	CA		08/11/2025		1,012		(37)			(37)		975	975			
100116567	MURRIETA	CA		07/20/2023		999		(9)			(9)		990	990			
100201152	BAKERSFIELD	CA		03/12/2025		745		(23)			(23)		722	722			
100245436	CAMBRIDGE	MA		10/06/2025		1,252		(40)			(40)		1,212	1,212			
100103539	BROCKTON	MA		05/08/2023		823		6			6		829	829			
100210112	TOOELE	UT		05/07/2025		1,323		2			2		1,325	1,325			
100204153	EL MONTE	CA		03/28/2025		1,250		(35)			(35)		1,215	1,215			
100219674	SANTA ANA	CA		07/07/2025		1,241		(26)			(26)		1,215	1,215			
100117418	FONTANA	CA		07/20/2023		1,895		365			365		2,260	2,260			
100190696	MURRELLS INLET	SC		01/28/2025		1,065		(22)			(22)		1,043	1,043			
100158887	WASHINGTON	UT		07/12/2024		1,437		39			39		1,476	1,476			
100161303	MESA	AZ		07/25/2024		1,030		(8)			(8)		1,022	1,022			
100210103	ELLIJAY	GA		05/07/2025		807		(15)			(15)		792	792			
100198437	HOWELL	NJ		02/28/2025		1,159		(31)			(31)		1,128	1,128			
100236221	BARABOO	WI		09/10/2025		1,082		(15)			(15)		1,067	1,067			
100221273	HEMET	CA		07/22/2025		1,128		(39)			(39)		1,089	1,089			
100164771	GLACIER	WA		08/26/2024		4,714		79			79		4,793	4,793			
100202700	RIVERSIDE	CA		03/24/2025		1,169		(30)			(30)		1,139	1,139			
100201586	LOS ANGELES	CA		03/13/2025		1,161		(22)			(22)		1,139	1,139			
100195647	WHEELING	IL		02/24/2025		1,159		(20)			(20)		1,139	1,139			
100234917	BOTHELL	WA		08/28/2025		1,312		(15)			(15)		1,297	1,297			
100119262	MIAMI BEACH	FL		07/31/2023		2,212		11			11		2,223	2,223			
100188475	TOMS RIVER	NJ		01/08/2025		1,187		(32)			(32)		1,155	1,155			
100173926	PORT REPUBLIC	MD		10/31/2024		1,210		(39)			(39)		1,171	1,171			
100191387	HOUSTON	TX		01/30/2025		1,116		(48)			(48)		1,068	1,068			
100076836	MIAMI	FL		12/27/2021		2,262		(171)			(171)		2,091	2,091			
100238598	SAINT GEORGE	UT		09/19/2025		1,103		(29)			(29)		1,074	1,074			
100078453	MINNETONKA	MN		01/25/2022		2,143		(7)			(7)		2,136	2,136			
100160521	BEAUMONT	CA		07/19/2024		1,064		(25)			(25)		1,039	1,039			
100114832	NORTH FORT MYERS	FL		07/10/2023		451		3			3		454	454			
100236307	NEW FAIRVIEW	TX		09/10/2025		1,094		(46)			(46)		1,048	1,048			
100238764	GILBERT	AZ		09/22/2025		1,155		(46)			(46)		1,109	1,109			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236186	RED FEATHER LAKES	CO		09/10/2025		1,328		43			43		1,371	1,371			
100219558	SPANAWAY	WA		07/07/2025		1,198		(32)			(32)		1,166	1,166			
100154607	FRESNO	CA		06/14/2024		1,085		(39)			(39)		1,046	1,046			
100127559	LAS VEGAS	NV		09/08/2023		1,315		4			4		1,319	1,319			
100101915	PERRIS	CA		04/14/2023		975		(26)			(26)		949	949			
100173302	PIGEON FORGE	TN		10/30/2024		1,218		(44)			(44)		1,174	1,174			
100167852	WHITEWATER	CA		09/20/2024		1,486		(6)			(6)		1,480	1,480			
100203131	PORT ARANSAS	TX		03/27/2025		1,320		(48)			(48)		1,272	1,272			
100151706	LOS ANGELES	CA		05/10/2024		959		(6)			(6)		953	953			
100214973	SEATTLE	WA		06/11/2025		1,125		(32)			(32)		1,093	1,093			
100189183	HOWELL	NJ		01/13/2025		1,116		(23)			(23)		1,093	1,093			
100244756	SUN CITY WEST	AZ		09/29/2025		1,326		(11)			(11)		1,315	1,315			
100218808	NEW ORLEANS	LA		06/27/2025		1,014		(33)			(33)		981	981			
100190099	MABANK	TX		01/21/2025		709		(28)			(28)		681	681			
100088951	HOLLYWOOD	FL		11/15/2022		1,172		(18)			(18)		1,154	1,154			
100155923	HARRAH	OK		06/17/2024		1,263		(15)			(15)		1,248	1,248			
100182148	SAINT AUGUSTINE	FL		12/12/2024		1,224		(26)			(26)		1,198	1,198			
100219672	SENECA	SC		07/07/2025		4,357		(50)			(50)		4,307	4,307			
100205889	CASPER	WY		04/14/2025		1,212		(16)			(16)		1,196	1,196			
100078230	CHULA VISTA	CA		02/10/2022		2,403		(40)			(40)		2,363	2,363			
100216572	CHARLOTTE	NC		06/23/2025		1,038		(33)			(33)		1,005	1,005			
100132310	INDIO	CA		10/13/2023		1,361		8			8		1,369	1,369			
100277184	WENDELL	NC		02/10/2026		1,218		(33)			(33)		1,185	1,185			
100131659	BEND	OR		10/06/2023		1,359		10			10		1,369	1,369			
100180689	HILLSBORO	OR		11/26/2024		950		(28)			(28)		922	922			
100169451	LAKE ELSINORE	CA		09/30/2024		1,102		(26)			(26)		1,076	1,076			
100209631	OVERLAND PARK	KS		05/02/2025		313,092		(9,550)			(9,550)		303,542	303,542			
100268651	FISHERS	IN		12/29/2025		1,863		(54)			(54)		1,809	1,809			
100115676	WESLEY CHAPEL	FL		07/20/2023		1,368		(11)			(11)		1,357	1,357			
100198889	CENTER	TX		02/28/2025		1,202		(24)			(24)		1,178	1,178			
100192852	ALPHARETTA	GA		02/10/2025		1,146		(27)			(27)		1,119	1,119			
100175212	COVINA	CA		11/05/2024		1,835		(48)			(48)		1,787	1,787			
100284769	CASTLE HAYNE	NC		03/27/2026		860		(2)			(2)		858	858			
100269199	NEWARK	CA		12/30/2025		1,059		(22)			(22)		1,037	1,037			
100214663	CHINO HILLS	CA		06/11/2025		1,227		(5)			(5)		1,222	1,222			
100254445	PARK CITY	UT		11/07/2025		4,821		(58)			(58)		4,763	4,763			
100172918	LANCASTER	CA		10/25/2024		978		(34)			(34)		944	944			
100215883	HAMPSTEAD	NC		06/12/2025		1,240		(6)			(6)		1,234	1,234			
100246264	TRACY	CA		10/10/2025		1,480		(64)			(64)		1,416	1,416			
100115571	DEER PARK	NY		07/19/2023		1,175		(14)			(14)		1,161	1,161			
100167978	PENRYN	CA		09/20/2024		1,293		(30)			(30)		1,263	1,263			
100081434	VALLEJO	CA		03/18/2022		2,711		81			81		2,792	2,792			
100249224	LA MESA	CA		10/30/2025		2,989		(58)			(58)		2,931	2,931			
100102571	LAHAINA	HI		06/07/2023		220,029		(13,030)			(13,030)		206,999	206,999			
100218771	LONGVILLE	MN		06/27/2025		1,109		(28)			(28)		1,081	1,081			
100075975	WESLEY CHAPEL	FL		01/07/2022		2,317		(83)			(83)		2,234	2,234			
100152782	HESPERIA	CA		05/22/2024		1,065		(12)			(12)		1,053	1,053			
100160379	ROCKLAND	MA		09/06/2024		1,135		(11)			(11)		1,124	1,124			
100154074	SAN BERNARDINO	CA		06/06/2024		1,124		(19)			(19)		1,105	1,105			
100226811	ELMHURST	IL		07/30/2025		2,003		(38)			(38)		1,965	1,965			
100218641	EFFORT	PA		06/27/2025		1,124		(25)			(25)		1,099	1,099			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180427	RIVERTON	UT		11/25/2024		1,425		14			14		1,439	1,439			
100186023	KALISPELL	MT		01/31/2025		1,077		(46)			(46)		1,031	1,031			
100202933	TOWNSEND	TN		03/24/2025		1,268		(21)			(21)		1,247	1,247			
100197579	STOCKTON	CA		02/26/2025		1,599		(31)			(31)		1,568	1,568			
100134833	NAPLES	FL		10/30/2023		1,246		(3)			(3)		1,243	1,243			
100146721	LOS ANGELES	CA		03/20/2024		1,662		5			5		1,667	1,667			
100219562	PENSACOLA	FL		07/07/2025		844		(23)			(23)		821	821			
100212346	SAN JACINTO	CA		05/28/2025		946		(44)			(44)		902	902			
100206574	BROKEN ARROW	OK		04/22/2025		1,225		(20)			(20)		1,205	1,205			
100227949	LOS ANGELES	CA		08/04/2025		1,235		(4)			(4)		1,231	1,231			
100206442	HIGHLANDS	NC		04/22/2025		1,296		(17)			(17)		1,279	1,279			
100119347	CAVE CREEK	AZ		07/31/2023		1,312		(20)			(20)		1,292	1,292			
100079756	RALEIGH	NC		04/25/2022		2,242		(16)			(16)		2,226	2,226			
100189231	WEST WARWICK	RI		01/13/2025		1,133		(33)			(33)		1,100	1,100			
100159454	SACRAMENTO	CA		07/15/2024		1,151		(30)			(30)		1,121	1,121			
100261603	BELTSVILLE	MD		12/15/2025		967		(38)			(38)		929	929			
100110646	ANCHORAGE	AK		06/30/2023		1,605		53			53		1,658	1,658			
100191788	NAPLES	FL		01/31/2025		1,173		(12)			(12)		1,161	1,161			
100218783	WESTMINSTER	SC		06/27/2025		1,167		(4)			(4)		1,163	1,163			
100201225	METAIRIE	LA		03/12/2025		1,040		(31)			(31)		1,009	1,009			
100247494	TURLOCK	CA		11/26/2025		1,296		32			32		1,328	1,328			
100118969	VENICE	FL		07/27/2023		1,027		(15)			(15)		1,012	1,012			
100115184	BERKLEY	MI		07/17/2023		1,125		(32)			(32)		1,093	1,093			
100253896	AU GRES	MI		10/30/2025		1,372		(12)			(12)		1,360	1,360			
100176031	LANCASTER	CA		12/20/2024		1,058		(42)			(42)		1,016	1,016			
100138153	NEW SMYRNA BEACH	FL		12/14/2023		1,040		(23)			(23)		1,017	1,017			
100180773	VALLEY VILLAGE	CA		11/26/2024		1,115		(34)			(34)		1,081	1,081			
100245724	LAS VEGAS	NV		10/06/2025		1,271		(50)			(50)		1,221	1,221			
100129506	PUYALLUP	WA		09/29/2023		1,327		(10)			(10)		1,317	1,317			
100191150	DENVER	CO		01/29/2025		1,556		(72)			(72)		1,484	1,484			
100188455	MIRAMAR	FL		01/08/2025		1,140		(33)			(33)		1,107	1,107			
100220894	MINNEAPOLIS	MN		07/18/2025		2,164		(29)			(29)		2,135	2,135			
100191089	SAINT CLOUD	FL		01/29/2025		1,272		(11)			(11)		1,261	1,261			
100147572	ADAIRSVILLE	GA		04/03/2024		1,081		(38)			(38)		1,043	1,043			
100089745	BELLE ISLE	FL		12/02/2022		557		3			3		560	560			
100195287	MARLBOROUGH	MA		02/24/2025		1,286		1			1		1,287	1,287			
100101918	LOS ANGELES	CA		04/14/2023		956		(33)			(33)		923	923			
100159513	SAINT JAMES CITY	FL		07/15/2024		1,767		(49)			(49)		1,718	1,718			
100200573	WASILLA	AK		03/11/2025		1,230		(20)			(20)		1,210	1,210			
100282233	PALM DESERT	CA		02/27/2026		801		(28)			(28)		773	773			
100238496	LAS VEGAS	NV		09/19/2025		836		(5)			(5)		831	831			
100078813	SIMI VALLEY	CA		02/24/2022		2,585		(7)			(7)		2,578	2,578			
100219657	BELL GARDENS	CA		07/07/2025		27,812		(456)			(456)		27,356	27,356			
100131763	ROCKVILLE	MD		10/06/2023		1,285		37			37		1,322	1,322			
100178350	HEMET	CA		11/20/2024		1,139		(51)			(51)		1,088	1,088			
100088882	YUKON	OK		11/15/2022		1,090							1,090	1,090			
100158735	AURORA	CO		07/10/2024		1,607		111			111		1,718	1,718			
100154784	LA QUINTA	CA		07/19/2024		6,556		(108)			(108)		6,448	6,448			
100189277	PAGE	AZ		01/13/2025		1,258		(22)			(22)		1,236	1,236			
100189226	LAS VEGAS	NV		01/13/2025		1,252		(16)			(16)		1,236	1,236			
100202923	EATONTON	GA		03/24/2025		2,730		(17)			(17)		2,713	2,713			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171705	MARYSVILLE	WA		10/17/2024		1,250		(24)			(24)		1,226	1,226			
100152962	PLAINFIELD	NJ		06/27/2024		956		(14)			(14)		942	942			
100120068	DAYTONA BEACH SHORES	FL		08/11/2023		1,237		2			2		1,239	1,239			
100192157	LOS ANGELES	CA		01/31/2025		1,581		(40)			(40)		1,541	1,541			
100060808	WHITTIER	CA		06/01/2021		2,582		10			10		2,592	2,592			
100257209	TEMECULA	CA		11/26/2025		1,506		(23)			(23)		1,483	1,483			
100101908	HOLLISTER	CA		04/06/2023		1,226		(30)			(30)		1,196	1,196			
100169772	MORENO VALLEY	CA		09/30/2024		1,074		(22)			(22)		1,052	1,052			
100238317	AUBURN	CA		09/19/2025		1,249		(24)			(24)		1,225	1,225			
100167521	WORCESTER	MA		10/31/2024		1,158		(44)			(44)		1,114	1,114			
100173525	HUNTINGTON STATION	NY		10/29/2024		1,154		(40)			(40)		1,114	1,114			
100172993	TOMS RIVER	NJ		10/25/2024		16,042		(661)			(661)		15,381	15,381			
100194486	BROOKLYN	NY		02/14/2025		1,220		(45)			(45)		1,175	1,175			
100159983	MIAMI	FL		08/16/2024		5,027		(88)			(88)		4,939	4,939			
100132391	CHESAPEAKE BEACH	MD		11/03/2023		1,116		25			25		1,141	1,141			
100214689	EASTVALE	CA		06/11/2025		1,200		(17)			(17)		1,183	1,183			
100203983	WEATHERFORD	TX		03/28/2025		1,696		(79)			(79)		1,617	1,617			
100205078	MIAMI	FL		04/11/2025		1,575		(41)			(41)		1,534	1,534			
100200676	ASBURY PARK	NJ		03/11/2025		3,359		(48)			(48)		3,311	3,311			
100078990	WHITMAN	MA		02/24/2022		3,649		(53)			(53)		3,596	3,596			
100219813	PORT SAINT LUCIE	FL		07/08/2025		1,691		(15)			(15)		1,676	1,676			
100203522	ANTIOCH	CA		03/26/2025		1,297		(3)			(3)		1,294	1,294			
100214474	OVIEDO	FL		06/06/2025		1,009		(47)			(47)		962	962			
100182356	ROSEVILLE	CA		12/12/2024		1,295		7			7		1,302	1,302			
100161445	FORT LAUDERDALE	FL		07/30/2024		1,791		(45)			(45)		1,746	1,746			
100082340	HERRIMAN	UT		04/14/2022		40		(1)			(1)		39	39			
100174171	BRANCHBURG	NJ		10/31/2024		1,035		(48)			(48)		987	987			
100151861	MONROE	WA		05/10/2024		1,228		(20)			(20)		1,208	1,208			
100234792	LINCOLN CITY	OR		08/28/2025		758		(22)	1		(23)		735	735			
100136459	ROSEVILLE	CA		11/20/2023		2,504		79			79		2,583	2,583			
100189006	PASADENA	CA		01/09/2025		987		(44)			(44)		943	943			
100076636	BIG BEAR CITY	CA		12/16/2021		2,337		(183)			(183)		2,154	2,154			
100136515	KAILUA KONA	HI		11/20/2023		1,170		6			6		1,176	1,176			
100173405	NASHVILLE	TN		10/29/2024		1,074		(22)			(22)		1,052	1,052			
100154216	BOTHELL	WA		07/11/2024		600							600	600			
100227160	WEST JORDAN	UT		07/30/2025		1,060		(40)			(40)		1,020	1,020			
100194439	PLANO	TX		02/14/2025		1,212		(31)			(31)		1,181	1,181			
100180161	HAMDEN	CT		11/25/2024		1,062		(18)			(18)		1,044	1,044			
100147819	COROLLA	NC		04/08/2024		1,425		(5)			(5)		1,420	1,420			
100238367	FOREST GROVE	OR		09/19/2025		1,186		(42)			(42)		1,144	1,144			
100281947	DELRAY BEACH	FL		02/26/2026		1,146		(46)			(46)		1,100	1,100			
100283779	KING CITY	CA		03/13/2026		1,252		(12)			(12)		1,240	1,240			
100166468	MYSTIC	CT		10/31/2024		1,236		(42)			(42)		1,194	1,194			
100150980	PARKER	CO		05/08/2024		1,724		136			136		1,860	1,860			
100190659	FAIRFIELD	PA		01/28/2025		1,285		(14)			(14)		1,271	1,271			
100087143	SAN DIEGO	CA		10/25/2022		1,893		158			158		2,051	2,051			
100081264	LATHROP	CA		03/18/2022		2,581		62			62		2,643	2,643			
100081356	LATHROP	CA		03/18/2022		2,581		62			62		2,643	2,643			
100169830	ROSEVILLE	CA		09/30/2024		1,791		(20)			(20)		1,771	1,771			
100173856	BREMERTON	WA		10/31/2024		965		(39)			(39)		926	926			
100079371	GILBERT	AZ		03/17/2022		4,682		(75)			(75)		4,607	4,607			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226579	ESTELL MANOR	NJ		07/30/2025		1,274		(18)			(18)		1,256	1,256			
100220590	WACO	TX		07/15/2025		1,219		(43)			(43)		1,176	1,176			
100176622	LONG BEACH	CA		11/15/2024		1,246		(24)			(24)		1,222	1,222			
100172869	LOS ANGELES	CA		10/25/2024		1,323		(22)			(22)		1,301	1,301			
100162547	FORT WORTH	TX		08/12/2024		1,124		(22)			(22)		1,102	1,102			
100175715	DEERFIELD	IL		11/12/2024		1,254		(31)			(31)		1,223	1,223			
100203594	DUBLIN	OH		03/26/2025		14,490		(454)			(454)		14,036	14,036			
100228529	WASHINGTON	UT		08/11/2025		2,877		77			77		2,954	2,954			
100157819	WINDERMERE	FL		08/01/2024		1,102		(43)			(43)		1,059	1,059			
100192449	COUPEVILLE	WA		02/07/2025		1,295		(38)			(38)		1,257	1,257			
100101026	SAN DIEGO	CA		04/28/2023		1,948		225			225		2,173	2,173			
100160468	MIAMI	FL		07/19/2024		1,299		6			6		1,305	1,305			
100283077	CALIMESA	CA		03/09/2026		1,025		(49)			(49)		976	976			
100214227	RIVERSIDE	CA		05/30/2025		1,041		(40)			(40)		1,001	1,001			
100205612	LONGMONT	CO		05/09/2025		1,086		(45)			(45)		1,041	1,041			
100175133	DURANGO	CO		11/05/2024		1,351		(20)			(20)		1,331	1,331			
100164469	BONITA SPRINGS	FL		08/21/2024		1,163		(33)			(33)		1,130	1,130			
100234775	HENDERSON	NV		08/28/2025		997		(34)			(34)		963	963			
100265002	SCOTTSDALE	AZ		12/17/2025		1,011		(48)			(48)		963	963			
100254768	VICTORVILLE	CA		11/14/2025		1,437		(39)			(39)		1,398	1,398			
100228827	NORTH BEND	WA		08/12/2025		1,020		(43)			(43)		977	977			
100209954	PANAMA CITY BEACH	FL		06/11/2025		1,064		(38)			(38)		1,026	1,026			
100137197	LOS ANGELES	CA		11/28/2023		786		(8)			(8)		778	778			
100173467	CRYSTAL BEACH	TX		10/29/2024		1,218		(25)			(25)		1,193	1,193			
100175286	OAKHURST	NJ		11/05/2024		1,225		(24)			(24)		1,201	1,201			
100220893	SAN DIEGO	CA		07/18/2025		1,196		(19)			(19)		1,177	1,177			
100245061	MIAMI GARDENS	FL		09/30/2025		1,105		(24)			(24)		1,081	1,081			
100272092	AUBURN	AL		01/08/2026		1,162		(33)			(33)		1,129	1,129			
100163017	RENTON	WA		08/13/2024		1,076		(26)			(26)		1,050	1,050			
100203292	SARATOGA SPRINGS	UT		03/27/2025		1,136		(37)			(37)		1,099	1,099			
100206391	PORT RICHEY	FL		05/22/2025		1,197		(40)			(40)		1,157	1,157			
100165040	KEYSTONE	CO		08/28/2024		1,967		(61)			(61)		1,906	1,906			
100211577	DALLAS	TX		06/23/2025		1,182		(4)			(4)		1,178	1,178			
100253470	JOHNSON CITY	TX		10/30/2025		1,369		(40)			(40)		1,329	1,329			
100272050	TOMBALL	TX		01/08/2026		797		(11)			(11)		786	786			
100166144	FAWNSKIN	CA		09/09/2024		1,125		(16)			(16)		1,109	1,109			
100212364	CANDLER	NC		05/28/2025		7,729		(84)			(84)		7,645	7,645			
100205831	ELK GROVE	CA		04/14/2025		1,213		(23)			(23)		1,190	1,190			
100203987	HOMELAND	CA		03/28/2025		797		(6)			(6)		791	791			
100129924	UNIONDALE	NY		09/27/2023		1,144		(29)			(29)		1,115	1,115			
100163388	HOMELAND	CA		09/27/2024		5,248		(215)			(215)		5,033	5,033			
100185492	PAWTUCKET	RI		12/20/2024		1,193		(44)			(44)		1,149	1,149			
100159841	BOCA RATON	FL		08/16/2024		960		(50)			(50)		910	910			
100206623	LONGMONT	CO		04/24/2025		1,103		(27)			(27)		1,076	1,076			
100209554	PASADENA	CA		05/02/2025		1,164		(36)			(36)		1,128	1,128			
100180036	OCEAN VIEW	DE		11/25/2024		1,317		(9)			(9)		1,308	1,308			
100267182	RED LODGE	MT		12/23/2025		1,273		(31)			(31)		1,242	1,242			
100158540	COROLLA	NC		07/10/2024		1,011		(26)			(26)		985	985			
100147083	THOUSAND OAKS	CA		03/28/2024		1,034		(49)			(49)		985	985			
100169752	PORT JEFFERSON	NY		09/30/2024		2,860		(90)			(90)		2,770	2,770			
100140672	COCOA	FL		02/08/2024		1,184		(8)			(8)		1,176	1,176			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175345	ALPINE	UT		11/05/2024		1,255		(24)			(24)		1,231	1,231			
100129995	SPRING VALLEY	NY		09/27/2023		1,147		(32)			(32)		1,115	1,115			
100118004	RANCHO CORDOVA	CA		07/20/2023		2,506		110			110		2,616	2,616			
100164849	HAPPY VALLEY	OR		08/26/2024		22,436		(531)			(531)		21,905	21,905			
100218557	SAN ANTONIO	TX		06/27/2025		1,116		(33)			(33)		1,083	1,083			
100157160	AUBURN	WA		02/20/2025		932		(35)			(35)		897	897			
100174160	MARSHFIELD	MA		10/31/2024		818		(38)			(38)		780	780			
100239004	CHARLOTTE	NC		09/23/2025		1,230		(12)			(12)		1,218	1,218			
100173319	CHANTILLY	VA		10/30/2024		1,357		(19)			(19)		1,338	1,338			
100165060	EDISON	NJ		08/28/2024		1,066		(18)			(18)		1,048	1,048			
100268420	COLUMBIA FALLS	MT		12/29/2025		1,628		(31)			(31)		1,597	1,597			
100117112	FLUSHING	NY		07/20/2023		1,893		386			386		2,279	2,279			
100082354	PRESCOTT	AZ		04/14/2022		2,105		(45)			(45)		2,060	2,060			
100114856	WENONAH	NJ		07/10/2023		1,323		7			7		1,330	1,330			
100164810	INDIAN SHORES	FL		08/26/2024		1,067		(34)			(34)		1,033	1,033			
100172433	LATHROP	CA		10/23/2024		1,348		(32)			(32)		1,316	1,316			
100209204	LATHROP	CA		04/29/2025		3,150		82			82		3,232	3,232			
100244535	MARIPOSA	CA		09/29/2025		1,171		(51)			(51)		1,120	1,120			
100247603	RAHWAY	NJ		10/29/2025		1,135		(53)			(53)		1,082	1,082			
100173017	POINT PLEASANT BORO	NJ		10/25/2024		1,381		(19)			(19)		1,362	1,362			
100169615	EL CAJON	CA		09/30/2024		1,184		(16)			(16)		1,168	1,168			
100246999	BOYNTON BEACH	FL		10/21/2025		1,635		(48)			(48)		1,587	1,587			
100158830	LONDON	OH		07/12/2024		1,147		(31)			(31)		1,116	1,116			
100150694	CHICAGO	IL		05/06/2024		1,842		(25)			(25)		1,817	1,817			
100138881	TEHACHAPI	CA		12/21/2023		1,050		(20)			(20)		1,030	1,030			
100131845	PERRIS	CA		10/06/2023		970		14			14		984	984			
100157769	BIG PINE KEY	FL		08/01/2024		1,232		4			4		1,236	1,236			
100156055	DEERFIELD BEACH	FL		06/18/2024		970		(39)			(39)		931	931			
100215294	ELK GROVE	CA		06/12/2025		695		(21)			(21)		674	674			
100218568	PRESCOTT	AZ		06/27/2025		1,278		(7)			(7)		1,271	1,271			
100114874	VENICE	FL		07/10/2023		1,609		41			41		1,650	1,650			
100168608	LUSBY	MD		09/25/2024		1,337		(22)			(22)		1,315	1,315			
100165049	YUCCA VALLEY	CA		08/28/2024		966		(57)			(57)		909	909			
100226796	KINGSTON	NH		07/30/2025		1,311		(31)			(31)		1,280	1,280			
100190666	CHINO	CA		01/28/2025		2,022		93			93		2,115	2,115			
100081402	CHULA VISTA	CA		03/18/2022		2,433		67			67		2,500	2,500			
100078709	LOS ANGELES	CA		02/02/2022		4,998		(28)			(28)		4,970	4,970			
100254883	EDMOND	OK		11/17/2025		1,054		(51)			(51)		1,003	1,003			
100206488	SALINAS	CA		04/22/2025		1,105		(23)			(23)		1,082	1,082			
100177372	SAN ANSELMO	CA		01/16/2025		1,283		(19)			(19)		1,264	1,264			
100218862	APALACHICOLA	FL		06/27/2025		2,577		(94)			(94)		2,483	2,483			
100255437	SACRAMENTO	CA		11/24/2025		1,231		(30)			(30)		1,201	1,201			
100261233	TEMECULA	CA		12/05/2025		1,226		(25)			(25)		1,201	1,201			
100176643	GAINESVILLE	FL		11/15/2024		1,064		(30)			(30)		1,034	1,034			
100192360	RANCHO PALOS VERDES	CA		02/05/2025		37,695		(606)			(606)		37,089	37,089			
100268905	LEBANON JUNCTION	KY		12/29/2025		1,272		(20)			(20)		1,252	1,252			
100171895	WEST YARMOUTH	MA		10/17/2024		1,908		(42)			(42)		1,866	1,866			
100266982	ROSEVILLE	CA		12/23/2025		1,317		(18)			(18)		1,299	1,299			
100102817	WARMINSTER	PA		06/22/2023		2,021		27			27		2,048	2,048			
100272969	NEW BEDFORD	MA		01/15/2026		1,257		(12)			(12)		1,245	1,245			
100168205	TACOMA	WA		09/20/2024		1,425		(8)			(8)		1,417	1,417			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227964	INDIO	CA		08/04/2025		1,147		(7)			(7)		1,140	1,140			
100150497	NEW SMYRNA BEACH	FL		05/03/2024		785		(17)			(17)		768	768			
100195457	QUEEN CREEK	AZ		02/24/2025		1,566		156			156		1,722	1,722			
100243771	PHOENIX	AZ		09/29/2025		1,268							1,268	1,268			
100173250	CORAL SPRINGS	FL		10/30/2024		1,442		(11)			(11)		1,431	1,431			
100283294	WOODLAND	CA		03/11/2026		897		(6)			(6)		891	891			
100151559	HEALDSBURG	CA		05/10/2024		53,075		(1,230)			(1,230)		51,845	51,845			
100237990	LINCOLN	CA		10/10/2025		1,071		(51)			(51)		1,020	1,020			
100247539	VAN NUYS	CA		10/28/2025		1,054		(34)			(34)		1,020	1,020			
100236254	APOPKA	FL		09/10/2025		1,073		(32)			(32)		1,041	1,041			
100216564	BEND	OR		06/23/2025		1,329		67			67		1,396	1,396			
100281945	SALT LAKE CITY	UT		02/26/2026		1,770		(42)			(42)		1,728	1,728			
100247408	SAINT PETERSBURG	FL		10/24/2025		1,143		(46)			(46)		1,097	1,097			
100189893	CARY	NC		01/21/2025		1,195		(21)			(21)		1,174	1,174			
100157632	PLAINFIELD	NJ		06/28/2024		1,191		4			4		1,195	1,195			
100157056	JACKSON	GA		02/20/2025		737		(18)			(18)		719	719			
100214756	CLOVIS	CA		06/11/2025		1,122		(25)			(25)		1,097	1,097			
100229930	SANTA CLARITA	CA		08/20/2025		1,116		(23)			(23)		1,093	1,093			
100060121	TRACY	CA		06/25/2021		2,655		(80)			(80)		2,575	2,575			
100057957	RICHMOND	VA		06/30/2021		2,827		(69)			(69)		2,758	2,758			
100216234	BIG BEAR LAKE	CA		06/20/2025		921		(16)			(16)		905	905			
100186656	SARASOTA	FL		12/30/2024		1,548		78			78		1,626	1,626			
100088952	AVENTURA	FL		11/15/2022		1,226		(2)			(2)		1,224	1,224			
100206797	YUCAIPA	CA		04/23/2025		1,295		(45)			(45)		1,250	1,250			
100137886	ZOLFO SPRINGS	FL		12/08/2023		709		(11)			(11)		698	698			
100081308	BELLINGHAM	WA		03/18/2022		2,270		29			29		2,299	2,299			
100205714	HUDSONVILLE	MI		04/14/2025		1,036		(33)			(33)		1,003	1,003			
100235793	ESCONDIDO	CA		09/04/2025		773		(6)			(6)		767	767			
100255445	NAPERVILLE	IL		11/24/2025		1,141		(25)			(25)		1,116	1,116			
100159306	WASHINGTON TOWNSHIP	NJ		07/15/2024		1,664		(29)			(29)		1,635	1,635			
100267017	BROOMFIELD	CO		12/23/2025		1,260		(23)			(23)		1,237	1,237			
100193417	CAPE CORAL	FL		02/10/2025		1,173		(6)			(6)		1,167	1,167			
100136824	CHICAGO	IL		11/27/2023		640		(12)			(12)		628	628			
100220602	CHEYENNE	WY		07/15/2025		1,139		(39)			(39)		1,100	1,100			
100162633	CHANTILLY	VA		08/12/2024		1,143		(29)			(29)		1,114	1,114			
100100885	ALEXANDRIA	VA		04/28/2023		2,409		102			102		2,511	2,511			
100192798	TEMECULA	CA		02/10/2025		1,219		(6)			(6)		1,213	1,213			
100204517	BOISE	ID		04/04/2025		1,194		(14)			(14)		1,180	1,180			
100154800	PINELLAS PARK	FL		07/19/2024		1,123		(36)			(36)		1,087	1,087			
100174303	HAPPY JACK	AZ		10/31/2024		1,150		(20)			(20)		1,130	1,130			
100080868	SALT LAKE CITY	UT		03/10/2022		2,156		(37)			(37)		2,119	2,119			
100209188	SAINT PETERSBURG	FL		04/30/2025		987		(22)			(22)		965	965			
100182122	CLEARWATER	FL		12/12/2024		1,366							1,366	1,366			
100149136	INDIO	CA		04/22/2024		884		(33)			(33)		851	851			
100257192	PORTLAND	OR		11/26/2025		1,258		1			1		1,259	1,259			
100176925	PANAMA CITY BEACH	FL		11/15/2024		1,174		(39)			(39)		1,135	1,135			
100177423	GRAND PRAIRIE	TX		01/16/2025		889		(42)			(42)		847	847			
100169866	PEARLAND	TX		09/30/2024		1,285		(26)			(26)		1,259	1,259			
100128020	LA VERGNE	TN		09/08/2023		1,319		25			25		1,344	1,344			
100188948	SANTA MARIA	CA		01/09/2025		1,277		41			41		1,318	1,318			
100162788	ELK GROVE	CA		08/12/2024		1,124		(17)			(17)		1,107	1,107			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150496	PARKER	CO		05/03/2024		1,714		117			117		1,831	1,831			
100219804	SUWANEE	GA		07/08/2025		1,163		(29)			(29)		1,134	1,134			
100220781	POST FALLS	ID		07/18/2025		1,225		6			6		1,231	1,231			
100176566	MILLVILLE	DE		11/15/2024		1,444		85			85		1,529	1,529			
100136734	NEWARK	NJ		11/27/2023		979		(10)			(10)		969	969			
100255017	NEW MILFORD	CT		11/19/2025		1,167		(34)			(34)		1,133	1,133			
100078882	SAN DIEGO	CA		02/24/2022		2,417		(31)			(31)		2,386	2,386			
100176682	HOLLYWOOD	FL		11/15/2024		921		(2)			(2)		919	919			
100228362	HAMPSTEAD	NC		08/11/2025		975		(15)			(15)		960	960			
100119323	WASHINGTON	UT		07/31/2023		1,229		4			4		1,233	1,233			
100172861	PERRIS	CA		10/25/2024		1,250		(13)			(13)		1,237	1,237			
100110574	PASADENA	CA		06/30/2023		1,091		18			18		1,109	1,109			
100284594	HIGHLANDS RANCH	CO		03/26/2026		1,219		(35)			(35)		1,184	1,184			
100268219	OCEAN CITY	MD		12/29/2025		70,100		(1,315)			(1,315)		68,785	68,785			
100274071	LOS ANGELES	CA		01/26/2026		1,234		(21)			(21)		1,213	1,213			
100284583	SAN BERNARDINO	CA		03/26/2026		1,261		(18)			(18)		1,243	1,243			
100107825	MANSFIELD	TX		05/19/2023		839		(10)			(10)		829	829			
100117401	LYNWOOD	CA		07/20/2023		6,109		(95)			(95)		6,014	6,014			
100188765	ROSEVILLE	CA		01/09/2025		1,625		139			139		1,764	1,764			
100100335	JAMAICA	NY		04/27/2023		1,786		185			185		1,971	1,971			
100254803	FRISCO	TX		11/14/2025		1,269		(41)			(41)		1,228	1,228			
100272963	KATY	TX		01/15/2026		1,372		27			27		1,399	1,399			
100219677	DIXON	CA		07/07/2025		1,135		(32)			(32)		1,103	1,103			
100147273	SOMERSET	NJ		03/28/2024		1,160		(30)			(30)		1,130	1,130			
100220771	MANSFIELD	TX		07/18/2025		1,080		(47)			(47)		1,033	1,033			
100203307	BASYE	VA		03/27/2025		1,240		(35)			(35)		1,205	1,205			
100284614	LATHROP	CA		03/26/2026		1,315		(20)			(20)		1,295	1,295			
100194177	AUSTIN	TX		02/14/2025		1,126		(38)			(38)		1,088	1,088			
100151511	IDAHO FALLS	ID		05/10/2024		1,162		(24)			(24)		1,138	1,138			
100245259	AUSTIN	TX		10/06/2025		10,333		(408)			(408)		9,925	9,925			
100202484	SEQUIM	WA		03/21/2025		986		(39)			(39)		947	947			
100283344	ELLIJAY	GA		03/11/2026		1,483		(14)			(14)		1,469	1,469			
100135725	WEST COVINA	CA		11/10/2023		1,277		13			13		1,290	1,290			
100229272	COACHELLA	CA		08/14/2025		1,104		(20)			(20)		1,084	1,084			
100214244	MISSION VIEJO	CA		05/30/2025		1,221		(12)			(12)		1,209	1,209			
100166123	WASHINGTON	UT		09/09/2024		1,355		5			5		1,360	1,360			
100173363	AUSTIN	TX		10/30/2024		1,389		(16)			(16)		1,373	1,373			
100121022	BIG BEAR CITY	CA		08/30/2023		2,365		31			31		2,396	2,396			
100206346	COLORADO SPRINGS	CO		04/17/2025		1,143		(39)			(39)		1,104	1,104			
100139568	CUTLER BAY	FL		12/28/2023		4,081		16			16		4,097	4,097			
100210180	LAS VEGAS	NV		05/07/2025		1,921		5			5		1,926	1,926			
100168330	LAKESIDE	CA		09/20/2024		1,272		(12)			(12)		1,260	1,260			
100147347	TEMPLETON	CA		05/08/2024		1,248		(38)			(38)		1,210	1,210			
100179511	PORT ORCHARD	WA		11/21/2024		1,344		(11)			(11)		1,333	1,333			
100238921	NORTHRIDGE	CA		09/23/2025		783		(9)			(9)		774	774			
100133271	SCOTTSDALE	AZ		11/29/2023		1,047		(27)			(27)		1,020	1,020			
100173138	OAK ISLAND	NC		10/30/2024		1,656		(19)			(19)		1,637	1,637			
100197532	ELK GROVE	CA		02/26/2025		1,282		(4)			(4)		1,278	1,278			
100148898	BEECH MOUNTAIN	NC		04/17/2024		984		(19)			(19)		965	965			
100116529	LAS VEGAS	NV		07/20/2023		1,426		119			119		1,545	1,545			
100076226	KENT	WA		01/07/2022		2,536		(35)			(35)		2,501	2,501			

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100161704	ENGLEWOOD	NJ		07/30/2024		1,155		(32)			(32)		1,123	1,123			
100214854	KENT	WA		06/11/2025		1,087		(51)			(51)		1,036	1,036			
100207100	NORWALK	CT		04/24/2025		1,125		(30)			(30)		1,095	1,095			
100117897	OCALA	FL		07/20/2023		1,306		8			8		1,314	1,314			
100254052	MINNEAPOLIS	MN		10/30/2025		1,766		(15)			(15)		1,751	1,751			
100152824	LANCASTER	CA		05/22/2024		748		(20)			(20)		728	728			
100190680	NAPLES	FL		01/28/2025		1,335		(10)			(10)		1,325	1,325			
100245997	FENTON	MO		10/07/2025		1,156		(27)			(27)		1,129	1,129			
100210022	WINDERMERE	FL		05/07/2025		3,018		(92)			(92)		2,926	2,926			
100201443	LAS VEGAS	NV		03/12/2025		983		(13)			(13)		970	970			
100119240	CLARKSVILLE	TN		07/31/2023		1,277		(9)			(9)		1,268	1,268			
100158926	WALLER	TX		07/12/2024		1,146		(26)			(26)		1,120	1,120			
100169401	SANTA ROSA	CA		09/30/2024		1,306		(18)			(18)		1,288	1,288			
100147495	MIAMI	FL		04/03/2024		1,207		(17)			(17)		1,190	1,190			
100169224	IRVINGTON	NJ		09/27/2024		1,294		(19)			(19)		1,275	1,275			
100247306	LYNWOOD	CA		10/24/2025		1,144		(22)			(22)		1,122	1,122			
100080376	RANCHO CUCAMONGA	CA		04/14/2022		2,123		(62)			(62)		2,061	2,061			
100210534	JAMAICA	NY		05/15/2025		1,127		(40)			(40)		1,087	1,087			
100246027	FONTANA	CA		10/07/2025		1,108		(32)			(32)		1,076	1,076			
100102486	HIGHLAND	CA		06/07/2023		1,180		(15)			(15)		1,165	1,165			
100175447	KATY	TX		12/23/2024		943		(44)			(44)		899	899			
100147474	HACKENSACK	NJ		04/03/2024		941		(36)			(36)		905	905			
100147726	FRESNO	CA		04/05/2024		1,070		(35)			(35)		1,035	1,035			
100063628	JACKSON	NJ		07/01/2021		2,991		3			3		2,994	2,994			
100186209	SNELLVILLE	GA		12/27/2024		1,019		(11)			(11)		1,008	1,008			
100253385	ALPHARETTA	GA		10/30/2025		1,311		(31)			(31)		1,280	1,280			
100188465	COLUMBUS	OH		01/08/2025		1,069		(29)			(29)		1,040	1,040			
100168268	SANTA BARBARA	CA		09/20/2024		1,278		(11)			(11)		1,267	1,267			
100264963	JACKSON	WY		12/17/2025		1,212		(43)			(43)		1,169	1,169			
100229724	ROCKLAND	MA		08/18/2025		1,195		(23)			(23)		1,172	1,172			
100211860	SEATTLE	WA		05/19/2025		1,196		(9)			(9)		1,187	1,187			
100186578	LATHROP	CA		12/30/2024		1,580		115			115		1,695	1,695			
100221517	CICERO	IL		07/22/2025		3,127		(98)			(98)		3,029	3,029			
100254583	DENVER	CO		11/07/2025		2,917		8			8		2,925	2,925			
100153206	WESTBROOK	ME		05/30/2024		1,266		9			9		1,275	1,275			
100090764	BOCA RATON	FL		02/28/2023		1,261		(4)			(4)		1,257	1,257			
100134950	TAMPA	FL		10/30/2023		1,075		(8)			(8)		1,067	1,067			
100238809	HIGHLANDS RANCH	CO		09/23/2025		1,738		(64)			(64)		1,674	1,674			
100152997	BRADENTON	FL		06/27/2024		996		(31)			(31)		965	965			
100139592	YUCAIPA	CA		12/28/2023		1,121		(12)			(12)		1,109	1,109			
100164189	SAN PABLO	CA		08/21/2024		1,194		9			9		1,203	1,203			
100142740	HAWTHORNE	CA		02/08/2024		1,170		(18)			(18)		1,152	1,152			
100166322	PEMBROKE PINES	FL		10/23/2024		1,118		(52)			(52)		1,066	1,066			
100261387	CEDAR HILL	TX		12/08/2025		1,280		6			6		1,286	1,286			
100214953	EL CAJON	CA		06/11/2025		1,211		(17)			(17)		1,194	1,194			
100272036	RIVERSIDE	CA		01/08/2026		1,631		(55)			(55)		1,576	1,576			
100174830	ARLINGTON	VA		10/31/2024		1,275		(19)			(19)		1,256	1,256			
100267023	LOMA LINDA	CA		12/23/2025		1,128		(35)			(35)		1,093	1,093			
100277698	HUDSON	MA		02/19/2026		1,188		(14)			(14)		1,174	1,174			
100129500	CASTLE ROCK	CO		09/29/2023		1,387		8			8		1,395	1,395			
100245254	OAKLEY	CA		10/06/2025		5,088		(169)			(169)		4,919	4,919			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164001	DALLAS	TX		08/21/2024		1,145		(42)			(42)		1,103	1,103			
100091979	VALLEJO	CA		02/07/2023		897		(40)			(40)		857	857			
100211809	BETHANY BEACH	DE		05/19/2025		1,109		(7)			(7)		1,102	1,102			
100115642	FONTANA	CA		07/19/2023		1,229		(20)			(20)		1,209	1,209			
100171850	MAMMOTH LAKES	CA		10/17/2024		1,349		(32)			(32)		1,317	1,317			
100189245	SILVER SPRING	MD		01/13/2025		1,220		(23)			(23)		1,197	1,197			
100158731	GLENDALE	AZ		07/10/2024		1,155		(16)			(16)		1,139	1,139			
100151201	FLAGSTAFF	AZ		05/10/2024		1,210		(29)			(29)		1,181	1,181			
100170023	TAMPA	FL		11/08/2024		1,536		(42)			(42)		1,494	1,494			
100057509	MESA	AZ		06/30/2021		2,759		(42)			(42)		2,717	2,717			
100255584	RUNNING SPRINGS	CA		11/24/2025		1,265		(32)			(32)		1,233	1,233			
100221379	COCOA BEACH	FL		07/22/2025		1,223		(17)			(17)		1,206	1,206			
100255559	NEWARK	CA		11/24/2025		5,610		(179)			(179)		5,431	5,431			
100160512	LAWRENCEVILLE	GA		07/19/2024		928		(33)			(33)		895	895			
100149335	AUSTIN	TX		04/24/2024		1,254		(19)			(19)		1,235	1,235			
100144425	LOS ANGELES	CA		03/07/2024		1,396		(29)			(29)		1,367	1,367			
100162680	WASHINGTON	UT		08/12/2024		955		30	2		28		983	983			
100120013	HOWELL	NJ		08/11/2023		2,026		(17)			(17)		2,009	2,009			
100210511	CAMARILLO	CA		05/15/2025		1,059		(50)			(50)		1,009	1,009			
100163350	INDIO	CA		08/13/2024		1,178		(31)			(31)		1,147	1,147			
100149530	REDMOND	OR		04/26/2024		1,363		(11)			(11)		1,352	1,352			
100149186	BLOOMINGTON	CA		04/22/2024		1,101		(26)			(26)		1,075	1,075			
100136010	POMFRET CENTER	CT		11/16/2023		944		(39)			(39)		905	905			
100155086	NEW SMYRNA BEACH	FL		07/19/2024		3,901		(87)			(87)		3,814	3,814			
100191794	MODESTO	CA		01/31/2025		1,046		(25)			(25)		1,021	1,021			
100255549	GULF SHORES	AL		11/24/2025		1,160		(33)			(33)		1,127	1,127			
100238827	FEDERAL WAY	WA		09/23/2025		785		(24)	1		(25)		760	760			
100119762	MIAMI	FL		08/08/2023		1,044		(25)			(25)		1,019	1,019			
100218974	FOLSOM	CA		06/27/2025		1,161		(4)			(4)		1,157	1,157			
100152909	BELLFLOWER	CA		05/22/2024		1,286		(8)			(8)		1,278	1,278			
100272755	PONCE INLET	FL		01/13/2026		1,161		(9)			(9)		1,152	1,152			
100254176	BRIGANTINE	NJ		11/06/2025		1,194		(40)			(40)		1,154	1,154			
100277511	RIO VERDE	AZ		02/13/2026		1,193		(39)			(39)		1,154	1,154			
100272676	SHELTON	WA		01/09/2026		1,198		(18)			(18)		1,180	1,180			
100117583	SAN DIEGO	CA		07/20/2023		1,488		(61)			(61)		1,427	1,427			
100182699	HEBER	UT		12/12/2024		1,240		(29)			(29)		1,211	1,211			
100173916	CAPE MAY	NJ		10/31/2024		1,279		(9)			(9)		1,270	1,270			
100149977	RICHMOND	TX		06/07/2024		1,075		(33)			(33)		1,042	1,042			
100103788	WEST HAVEN	CT		05/10/2023		1,572		(60)			(60)		1,512	1,512			
100261237	TEMECULA	CA		12/05/2025		1,246		(22)			(22)		1,224	1,224			
100193187	FLORENCE	KY		03/20/2025		1,024		(32)			(32)		992	992			
100087294	MYRTLE BEACH	SC		10/25/2022		1,836		80			80		1,916	1,916			
100272156	FORESTVILLE	MI		01/08/2026		1,183		(37)			(37)		1,146	1,146			
100244603	FRESNO	CA		09/29/2025		1,270		(30)			(30)		1,240	1,240			
100119872	MIAMI BEACH	FL		08/10/2023		368		(16)			(16)		352	352			
100219157	WARWICK	GA		06/27/2025		1,849		(39)			(39)		1,810	1,810			
100152663	AUSTIN	TX		05/17/2024		1,269		12			12		1,281	1,281			
100220980	MYRTLE BEACH	SC		07/18/2025		730		(19)			(19)		711	711			
100209476	YONKERS	NY		05/01/2025		1,204		4			4		1,208	1,208			
100110318	SURF CITY	NC		06/30/2023		1,478		7			7		1,485	1,485			
100253230	BRIDGEPORT	CT		10/30/2025		1,150		(43)			(43)		1,107	1,107			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284506	NASHUA	NH		03/26/2026		1,029		(29)			(29)		1,000	1,000			
100180721	SACRAMENTO	CA		11/26/2024		1,214		(30)			(30)		1,184	1,184			
100182200	SAINT CLOUD	FL		12/12/2024		1,478		13			13		1,491	1,491			
100261528	LAKE ELSINORE	CA		12/12/2025		1,167		(36)			(36)		1,131	1,131			
100082999	HOMESTEAD	FL		05/05/2022		9,790		(126)			(126)		9,664	9,664			
100172606	ONTARIO	CA		10/23/2024		1,491		(24)			(24)		1,467	1,467			
100107938	GAINESVILLE	FL		06/29/2023		1,075		(43)			(43)		1,032	1,032			
100133771	GUERNEVILLE	CA		10/20/2023		217		(1)			(1)		216	216			
100172279	CORVALLIS	OR		10/21/2024		1,224		(32)			(32)		1,192	1,192			
100192814	COLORADO SPRINGS	CO		02/10/2025		1,328		(36)			(36)		1,292	1,292			
100226665	LAS VEGAS	NV		07/30/2025		1,333		7			7		1,340	1,340			
100091314	FRESNO	CA		01/13/2023		1,078							1,078	1,078			
100203304	SARATOGA SPRINGS	UT		03/27/2025		1,128		(37)			(37)		1,091	1,091			
100136318	TAMPA	FL		11/20/2023		1,132		(1)			(1)		1,131	1,131			
100210740	FOUNTAIN HILLS	AZ		05/15/2025		1,330		(35)			(35)		1,295	1,295			
100182199	RENO	NV		12/12/2024		1,030		(19)			(19)		1,011	1,011			
100272625	DENVER	CO		01/09/2026		769		(16)			(16)		753	753			
100119666	REDLANDS	CA		08/08/2023		1,086		(14)			(14)		1,072	1,072			
100188305	MARBLEHEAD	MA		01/08/2025		1,303		(13)			(13)		1,290	1,290			
100229767	SUWANEE	GA		08/18/2025		1,093		(32)			(32)		1,061	1,061			
100144533	MURRIETA	CA		04/26/2024		1,348		(26)			(26)		1,322	1,322			
100188730	SUMMERVILLE	SC		01/09/2025		1,190		(15)			(15)		1,175	1,175			
100182201	DACULA	GA		12/12/2024		1,343		47			47		1,390	1,390			
100137692	COVINGTON	WA		12/08/2023		1,229		(15)			(15)		1,214	1,214			
100228207	MIAMI	FL		08/11/2025		1,027		(24)			(24)		1,003	1,003			
100175104	GILROY	CA		11/05/2024		1,386		(64)			(64)		1,322	1,322			
100128292	ODESSA	FL		09/14/2023		1,275		(21)			(21)		1,254	1,254			
100149916	LAS VEGAS	NV		04/29/2024		1,061		(44)			(44)		1,017	1,017			
100172441	PORT ORCHARD	WA		10/23/2024		1,215		(24)			(24)		1,191	1,191			
100118948	CEDAR HILL	TX		07/27/2023		1,300		(17)			(17)		1,283	1,283			
100200268	TUCSON	AZ		03/07/2025		1,070		(23)			(23)		1,047	1,047			
100236228	MIAMI GARDENS	FL		09/10/2025		1,053		(25)			(25)		1,028	1,028			
100283689	SAN MARCOS	CA		03/13/2026		801		(22)			(22)		779	779			
100277673	FAIR OAKS	CA		02/19/2026		1,283		(40)			(40)		1,243	1,243			
100277234	SAN BERNARDINO	CA		02/10/2026		1,143		(25)			(25)		1,118	1,118			
100195565	SILVER SPRING	MD		02/24/2025		1,066		(19)			(19)		1,047	1,047			
100137840	SOUTH SAN FRANCISCO	CA		12/08/2023		1,202		18			18		1,220	1,220			
100154633	LAKEWOOD	NJ		07/19/2024		1,290		(20)			(20)		1,270	1,270			
100156744	MIAMI	FL		06/26/2024		1,073		(47)			(47)		1,026	1,026			
100160382	AUSTIN	TX		09/06/2024		1,162		(17)			(17)		1,145	1,145			
100257084	GLENDALE	AZ		11/26/2025		1,157		(45)			(45)		1,112	1,112			
100210063	MARYSVILLE	WA		05/07/2025		149,668		(1,767)			(1,767)		147,901	147,901			
100065779	ANAHEIM	CA		07/28/2021		2,795		(20)			(20)		2,775	2,775			
100190447	FREMONT	CA		01/23/2025		2,522		(66)			(66)		2,456	2,456			
100206809	DALLAS	TX		04/23/2025		1,003		(35)			(35)		968	968			
100215598	NORTH OGDEN	UT		06/12/2025		1,386		40			40		1,426	1,426			
100119259	NASHVILLE	TN		07/31/2023		959		5			5		964	964			
100118007	LOS ANGELES	CA		07/20/2023		1,621		81			81		1,702	1,702			
100081289	VIRGINIA BEACH	VA		03/18/2022		2,404		27			27		2,431	2,431			
100238118	SPRING VALLEY	CA		09/15/2025		1,033		(48)			(48)		985	985			
100141654	ELKRIDGE	MD		01/30/2024		1,083		(11)			(11)		1,072	1,072			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110503	CAPE CORAL	FL		06/30/2023		1,240		4			4		1,244	1,244			
100220562	ORLANDO	FL		07/15/2025		1,122		(52)			(52)		1,070	1,070			
100161947	PORT CHARLOTTE	FL		07/31/2024		1,214		(55)			(55)		1,159	1,159			
100147359	OAK PARK	IL		05/08/2024		2,106		(39)			(39)		2,067	2,067			
100101948	ELIZABETH	NJ		04/14/2023		8,679		(1)			(1)		8,678	8,678			
100194717	POMONA	CA		02/21/2025		1,154		(34)			(34)		1,120	1,120			
100264908	CHICAGO	IL		12/17/2025		1,041		(28)			(28)		1,013	1,013			
100129710	QUINCY	CA		09/29/2023		1,208		(26)			(26)		1,182	1,182			
100213811	MORENO VALLEY	CA		05/29/2025		1,065		(34)			(34)		1,031	1,031			
100153969	CARSON	CA		06/05/2024		1,258		(15)			(15)		1,243	1,243			
100166990	HEBER	UT		09/13/2024		1,104		(5)			(5)		1,099	1,099			
100277073	NOKOMIS	FL		02/06/2026		1,588		(51)			(51)		1,537	1,537			
100160510	FLINT	TX		07/19/2024		1,954		(84)			(84)		1,870	1,870			
100220945	FT LAUDERDALE	FL		07/18/2025		1,153		(33)			(33)		1,120	1,120			
100228439	WASHINGTON	UT		08/11/2025		1,979		25			25		2,004	2,004			
100268778	NAPLES	FL		12/29/2025		1,258		(22)			(22)		1,236	1,236			
100193135	MELISSA	TX		02/10/2025		1,404		89			89		1,493	1,493			
100134442	NEW YORK	NY		10/30/2023		1,228		(1)			(1)		1,227	1,227			
100214967	CHINO HILLS	CA		06/11/2025		1,220		2			2		1,222	1,222			
100176595	PALMDALE	CA		11/15/2024		2,506		(96)			(96)		2,410	2,410			
100258382	RENO	NV		12/05/2025		993		(43)			(43)		950	950			
100137158	KNOXVILLE	TN		11/28/2023		917		(13)			(13)		904	904			
100192454	WALLKILL	NY		02/07/2025		1,880		(68)			(68)		1,812	1,812			
100102861	KISSIMMEE	FL		06/22/2023		1,486		128			128		1,614	1,614			
100215673	HENRICO	VA		06/13/2025		1,068		(19)			(19)		1,049	1,049			
100277428	DELRAY BEACH	FL		02/13/2026		1,240		(39)			(39)		1,201	1,201			
100218909	BLUFFTON	SC		06/27/2025		1,022		(30)			(30)		992	992			
100238096	NAPLES	FL		09/15/2025		1,033		(41)			(41)		992	992			
100191234	LOS ANGELES	CA		01/29/2025		1,158		(54)			(54)		1,104	1,104			
100100455	PALMDALE	CA		04/27/2023		1,919		11			11		1,930	1,930			
100235166	SAN RAMON	CA		08/28/2025		1,170		(31)			(31)		1,139	1,139			
100160177	CRYSTAL BEACH	TX		07/18/2024		1,149		(30)			(30)		1,119	1,119			
100206210	LEANDER	TX		04/16/2025		1,033		(9)			(9)		1,024	1,024			
100137064	AUSTIN	TX		11/28/2023		1,063		(1)			(1)		1,062	1,062			
100160364	TACOMA	WA		09/06/2024		1,177		(55)			(55)		1,122	1,122			
100135563	TOTOWA	NJ		11/13/2023		410		1	1				410	410			
100229178	DECATUR	AL		08/14/2025		1,172		(6)			(6)		1,166	1,166			
100074415	SEDONA	AZ		12/02/2021		2,287		(82)			(82)		2,205	2,205			
100193099	LATHROP	CA		02/10/2025		1,486		146			146		1,632	1,632			
100192423	DORAL	FL		02/07/2025		548		(26)			(26)		522	522			
100284960	DAVIS	WV		03/27/2026		731		(17)			(17)		714	714			
100065264	PORTLAND	OR		07/28/2021		3,037		(82)			(82)		2,955	2,955			
100219137	SPRINGFIELD	OR		06/27/2025		1,041		(35)			(35)		1,006	1,006			
100165305	WOODBRIDGE	VA		08/29/2024		907		(12)			(12)		895	895			
100272479	KEARNY	NJ		01/08/2026		1,161		(33)			(33)		1,128	1,128			
100149563	TEMECULA	CA		04/26/2024		1,408		1			1		1,409	1,409			
100268566	EAGLE	WI		12/29/2025		1,197		(13)			(13)		1,184	1,184			
100268425	HOLLYWOOD	FL		12/29/2025		1,207		(23)			(23)		1,184	1,184			
100215767	N TOPSAIL BEACH	NC		06/12/2025		1,328		(27)			(27)		1,301	1,301			
100284874	BRENTWOOD	CA		03/27/2026		817		(11)			(11)		806	806			
100199973	TACOMA	WA		03/06/2025		1,193		(20)			(20)		1,173	1,173			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190816	BERKELEY	CA		01/27/2025		1,186		(32)			(32)		1,154	1,154			
100177575	HICKSVILLE	NY		01/16/2025		1,793		(83)			(83)		1,710	1,710			
5.00008E+11	HAARLEM	NLD		03/27/2026		(32)							(32)			32	32
100168526	FONTANA	CA		09/25/2024		53,530		(1,048)			(1,048)		52,482	52,482			
100220472	HUBBARD	OR		07/15/2025		1,187		(32)			(32)		1,155	1,155			
100065334	PORTLAND	OR		07/28/2021		3,056		(82)			(82)		2,974	2,974			
100247367	MIAMI	FL		10/24/2025		1,167		4			4		1,171	1,171			
100218720	CHARLOTTE	NC		06/27/2025		1,165		(17)			(17)		1,148	1,148			
100212691	BAKERSFIELD	CA		05/28/2025		1,187		(32)			(32)		1,155	1,155			
100091854	VALLEJO	CA		01/30/2023		2,639		(49)			(49)		2,590	2,590			
100261145	DENNIS TWP	NJ		12/05/2025		1,036		(32)			(32)		1,004	1,004			
100114752	CARPINTERIA	CA		07/07/2023		1,680		(137)			(137)		1,543	1,543			
100207894	RANCHO SANTA MARGARITA	CA		04/29/2025		451,019		(12,019)			(12,019)		439,000	439,000			
100079860	LA HABRA	CA		04/25/2022		2,384		31			31		2,415	2,415			
100191675	WEST CHESTER	PA		02/20/2025		1,303		(52)			(52)		1,251	1,251			
100254499	PETOSKEY	MI		11/07/2025		1,105		(24)			(24)		1,081	1,081			
100188301	MARBLEHEAD	MA		01/08/2025		1,320		(10)			(10)		1,310	1,310			
100255912	PELHAM	AL		11/24/2025		3,202		(76)			(76)		3,126	3,126			
100283536	CENTERTON	AR		03/13/2026		767		(27)			(27)		740	740			
100150797	DOWNINGTOWN	PA		05/08/2024		29,201		(71)			(71)		29,130	29,130			
100245961	BRIER	WA		11/06/2025		2,155		(19)			(19)		2,136	2,136			
100273755	CUTLER BAY	FL		01/23/2026		1,019		(37)			(37)		982	982			
100194103	WYLIE	TX		02/14/2025		839		(39)			(39)		800	800			
100219439	PANAMA CITY BEACH	FL		07/07/2025		1,160		(34)			(34)		1,126	1,126			
100135775	ISLE OF PALMS	SC		11/10/2023		860		12			12		872	872			
100214337	GREEN BAY	WI		06/02/2025		709		(30)	1		(31)		678	678			
100132520	ROSEVILLE	CA		11/03/2023		3,101		52			52		3,153	3,153			
100283274	SAN JOSE	CA		03/11/2026		3,496		1			1		3,497	3,497			
100158722	MODESTO	CA		07/10/2024		941		(26)			(26)		915	915			
100220689	OAKWOOD	GA		07/18/2025		1							1	1			
100213834	CLAREMORE	OK		05/29/2025		1,147		(22)			(22)		1,125	1,125			
100159632	FREMONT	CA		08/23/2024		1,121		(6)			(6)		1,115	1,115			
100175246	ROSEVILLE	CA		11/05/2024		1,380		(25)			(25)		1,355	1,355			
100244693	FOUNTAIN HILLS	AZ		09/29/2025		709		(44)	1		(45)		664	664			
100221210	METUCHEN	NJ		07/21/2025		1,196		(11)			(11)		1,185	1,185			
100244925	RINER	VA		09/29/2025		1,205		(28)			(28)		1,177	1,177			
100272084	THE VILLAGES	FL		01/08/2026		1,265		(30)			(30)		1,235	1,235			
100268712	FLORENCE	AZ		12/29/2025		1,308		(25)			(25)		1,283	1,283			
100265532	CANTON	MA		12/19/2025		700		(5)			(5)		695	695			
100179481	LACEY	WA		11/21/2024		1,391		3			3		1,394	1,394			
100153290	WILDWOOD	NJ		05/30/2024		4,302		11			11		4,313	4,313			
100200291	PATERSON	NJ		03/07/2025		1,065		(46)			(46)		1,019	1,019			
100173097	ALPHARETTA	GA		10/30/2024		1,103		(29)			(29)		1,074	1,074			
100162261	EAGLE POINT	OR		09/06/2024		1,006		(15)			(15)		991	991			
100282089	SEVIERVILLE	TN		02/27/2026		1,291		(32)			(32)		1,259	1,259			
100282194	WEST HAVEN	CT		02/27/2026		897		(33)			(33)		864	864			
100244859	THORNTON	CO		09/29/2025		1,582		171			171		1,753	1,753			
100179522	MIAMI	FL		11/21/2024		6,995		(49)			(49)		6,946	6,946			
100211495	TUSTIN	CA		05/16/2025		1,158		(13)			(13)		1,145	1,145			
100203466	ELK GROVE	CA		03/26/2025		2,211		(80)			(80)		2,131	2,131			
100103557	LAKEWOOD	CA		05/08/2023		1,156		(13)			(13)		1,143	1,143			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100276528	SAINT LOUIS	MO		01/28/2026		1,705		(47)			(47)		1,658	1,658			
100110331	BASTROP	TX		06/30/2023		3,026		39			39		3,065	3,065			
100282087	SANDY	UT		02/27/2026		814		(33)			(33)		781	781			
100141928	LAS VEGAS	NV		03/27/2024		956		(20)			(20)		936	936			
100243693	ROSWELL	GA		09/29/2025		1,005		(37)			(37)		968	968			
100238120	BEAVERTON	OR		09/15/2025		1,159		(23)			(23)		1,136	1,136			
100188627	HIALEAH	FL		02/10/2025		980		(33)			(33)		947	947			
100283820	CRYSTAL LAKE	IL		03/16/2026		1,180		(39)			(39)		1,141	1,141			
100210095	HIGHLANDS RANCH	CO		05/07/2025		1,146		(14)			(14)		1,132	1,132			
100267162	ROSEVILLE	CA		12/23/2025		1,280		(25)			(25)		1,255	1,255			
100172166	TULSA	OK		10/17/2024		971		(41)			(41)		930	930			
100282277	HUNTINGDON VALLEY	PA		02/27/2026		870		(11)			(11)		859	859			
100128781	VISALIA	CA		09/21/2023		1,160		(16)			(16)		1,144	1,144			
100220474	NEWARK	NJ		07/15/2025		1,083		(42)			(42)		1,041	1,041			
100226912	MC LEAN	VA		07/30/2025		1,209		(18)			(18)		1,191	1,191			
100148232	CHARLOTTE	NC		04/12/2024		1,261		(25)			(25)		1,236	1,236			
100167017	MADISON	WI		09/13/2024		1,016		(42)			(42)		974	974			
100243156	CARPINTERIA	CA		09/26/2025		1,087		(19)			(19)		1,068	1,068			
100099659	PHOENIX	AZ		04/06/2023		1,174		(6)			(6)		1,168	1,168			
100071966	PANAMA CITY BEACH	FL		10/29/2021		2,529		(68)			(68)		2,461	2,461			
100166055	FULSHEAR	TX		09/06/2024		2,124		(4)			(4)		2,120	2,120			
100199330	BAKERSFIELD	CA		03/05/2025		1,065		(40)			(40)		1,025	1,025			
100132066	PAIGE	TX		10/13/2023		1,584		3			3		1,587	1,587			
100216027	PORTLAND	OR		06/17/2025		1,099		(9)			(9)		1,090	1,090			
100244783	OAKLAND PARK	FL		09/29/2025		1,108		(41)			(41)		1,067	1,067			
100148590	HOMELAND	CA		04/12/2024		1,404		27			27		1,431	1,431			
100255039	VIENNA	VA		11/19/2025		1,166		(43)			(43)		1,123	1,123			
100247107	CHICAGO	IL		10/22/2025		1,159		(36)			(36)		1,123	1,123			
100182046	RIALTO	CA		12/12/2024		1,308		(10)			(10)		1,298	1,298			
100246846	LAS VEGAS	NV		10/16/2025		997		(46)			(46)		951	951			
100268827	MURRIETA	CA		12/29/2025		1,311		(11)			(11)		1,300	1,300			
100140486	LOS ANGELES	CA		01/19/2024		1,279		(27)			(27)		1,252	1,252			
100152749	LOMPOC	CA		05/22/2024		727		(22)			(22)		705	705			
100137623	PARKER	CO		12/08/2023		2,568		128			128		2,696	2,696			
100236949	LOS ANGELES	CA		09/12/2025		1,184		(9)			(9)		1,175	1,175			
100212573	SCOTTSDALE	AZ		05/29/2025		459,666		(21,590)			(21,590)		438,076	438,076			
100243666	SAINT JAMES CITY	FL		09/29/2025		1,035		(36)			(36)		999	999			
100165364	MENIFEE	CA		08/29/2024		8,207		(196)			(196)		8,011	8,011			
100057614	PEABODY	MA		06/30/2021		2,619		(62)			(62)		2,557	2,557			
100284722	JONESBOROUGH	TN		03/27/2026		2,403		(43)			(43)		2,360	2,360			
100189691	PISCATAWAY	NJ		02/20/2025		1,206		(13)			(13)		1,193	1,193			
100283961	RANCHO SANTA MARGARITA	CA		03/23/2026		819		(25)			(25)		794	794			
100282363	REDLANDS	CA		02/27/2026		1,251		(16)			(16)		1,235	1,235			
100268889	GARDEN GROVE	CA		12/29/2025		780		(14)			(14)		766	766			
100254268	RIVERSIDE	CA		11/06/2025		1,276		(41)			(41)		1,235	1,235			
100065294	LAGUNA HILLS	CA		07/28/2021		1,831		(34)			(34)		1,797	1,797			
100246288	TOMS RIVER	NJ		10/10/2025		1,076		(28)			(28)		1,048	1,048			
100200196	LAKE HIAWATHA	NJ		03/07/2025		1,104		(3)			(3)		1,101	1,101			
100129472	WASHINGTON	DC		09/29/2023		1,215		(11)			(11)		1,204	1,204			
100109185	SCOTTSDALE	AZ		07/21/2023		1,536		(29)			(29)		1,507	1,507			
100194694	MCALLEN	TX		02/21/2025		5,617		(208)			(208)		5,409	5,409			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268683	MESA	AZ		12/29/2025		1,290		(29)			(29)		1,261	1,261			
100244471	STOCKTON	CA		09/29/2025		2,982		(92)			(92)		2,890	2,890			
100119593	RIVERSIDE	CA		07/31/2023		3,072		(64)			(64)		3,008	3,008			
100273776	MILLEDGEVILLE	GA		01/23/2026		1,296		3			3		1,299	1,299			
100166194	MILTON	GA		09/09/2024		1,110		(22)			(22)		1,088	1,088			
100157708	SILVER SPRING	MD		06/28/2024		890		(40)			(40)		850	850			
100152775	MONROE	GA		05/22/2024		676		(22)			(22)		654	654			
100135537	ASTORIA	OR		11/13/2023		1,172		(4)			(4)		1,168	1,168			
100219142	GREENVILLE	SC		06/27/2025		1,192		(16)			(16)		1,176	1,176			
100100206	IRVINGTON	NJ		03/17/2023		1,205		(22)			(22)		1,183	1,183			
100115822	COLUMBUS	OH		07/20/2023		923		(4)			(4)		919	919			
100219631	RIVERSIDE	CA		07/07/2025		1,111		(39)			(39)		1,072	1,072			
100167764	AVE MARIA	FL		09/19/2024		1,202		(17)			(17)		1,185	1,185			
100172211	BROCKTON	MA		10/17/2024		431		(7)			(7)		424	424			
100192800	BAKERSFIELD	CA		02/10/2025		1,169		(16)			(16)		1,153	1,153			
100227255	OCEAN GATE	NJ		07/31/2025		1,057		(52)			(52)		1,005	1,005			
100151224	EVERETT	WA		05/10/2024		1,552		72			72		1,624	1,624			
100268484	MENIFEE	CA		12/29/2025		1,299		7			7		1,306	1,306			
100132784	DALLAS	TX		11/03/2023		1,144		32			32		1,176	1,176			
100172590	PEABODY	MA		10/23/2024		10,851		(292)			(292)		10,559	10,559			
100185886	WILLIAMS	AZ		12/26/2024		1,236		1			1		1,237	1,237			
100220014	LILBURN	GA		07/30/2025		1,081		(51)			(51)		1,030	1,030			
100219008	SANTA CLARITA	CA		06/27/2025		1,074		(44)			(44)		1,030	1,030			
100229999	COMPTON	CA		08/22/2025		1,157		(1)			(1)		1,156	1,156			
100226585	SALT LAKE CITY	UT		07/30/2025		898		(42)			(42)		856	856			
100213989	GILBERT	AZ		05/29/2025		1,709		(39)			(39)		1,670	1,670			
100165048	PEMBROKE PINES	FL		08/28/2024		1,967		(48)			(48)		1,919	1,919			
100255803	FOLSOM	CA		11/24/2025		1,246		(30)			(30)		1,216	1,216			
100079582	MIAMI	FL		04/08/2022		5,758		(62)			(62)		5,696	5,696			
100110597	MIAMI	FL		06/30/2023		1,226		(3)			(3)		1,223	1,223			
100201255	JUPITER	FL		03/12/2025		1,221		(13)			(13)		1,208	1,208			
100203521	LAKEWOOD RANCH	FL		03/26/2025		1,227		(19)			(19)		1,208	1,208			
100219116	HUNTERSVILLE	NC		06/27/2025		1,524		(35)			(35)		1,489	1,489			
100076674	DELRAY BEACH	FL		12/16/2021		6,033		(33)			(33)		6,000	6,000			
100283579	SEDALIA	CO		03/13/2026		27,501		(1,450)			(1,450)		26,051	26,051			
100284563	CANYON LAKE	TX		03/26/2026		2,337		(79)			(79)		2,258	2,258			
100169814	DEXTER	MI		09/30/2024		1,251		(26)			(26)		1,225	1,225			
100253921	PALM DESERT	CA		10/30/2025		1,425		(33)			(33)		1,392	1,392			
100272216	RANCHO CORDOVA	CA		01/08/2026		1,472		(34)			(34)		1,438	1,438			
100115913	SACRAMENTO	CA		07/20/2023		1,332		(20)			(20)		1,312	1,312			
100148122	CORONA	CA		04/10/2024		1,363		(13)			(13)		1,350	1,350			
100182267	CLARKSVILLE	TN		12/12/2024		1,454		83			83		1,537	1,537			
100180160	OCOEE	FL		11/25/2024		1,905		(14)			(14)		1,891	1,891			
100100006	ANNAPOLIS	MD		03/28/2023		7,752		(68)			(68)		7,684	7,684			
100091993	YONKERS	NY		02/09/2023		1,221		(22)			(22)		1,199	1,199			
100267336	ELKTON	MD		12/24/2025		1,820		(38)			(38)		1,782	1,782			
100212253	NORTHBROOK	IL		05/28/2025		1,064		(21)			(21)		1,043	1,043			
100115269	SOUTHAMPTON	NY		07/17/2023		941		(64)			(64)		877	877			
100247176	FORT COLLINS	CO		10/23/2025		1,169		(31)			(31)		1,138	1,138			
100235634	BOSTON	MA		08/29/2025		1,388		(55)			(55)		1,333	1,333			
100201361	LOS ANGELES	CA		03/12/2025		1,172							1,172	1,172			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100018000	ANNAPOLIS	MD		05/22/2018		3,248		(36)			(36)		3,212	3,212			
100148551	SPOKANE	WA		04/12/2024		1,276		(5)			(5)		1,271	1,271			
100157839	EWA BEACH	HI		07/09/2024		1,216		(8)			(8)		1,208	1,208			
100221628	LAKE HAVASU CITY	AZ		07/23/2025		996		(26)			(26)		970	970			
100078710	GRAND TERRACE	CA		02/02/2022		2,354		(26)			(26)		2,328	2,328			
100267144	VIRGINIA BEACH	VA		12/23/2025		1,219		(25)			(25)		1,194	1,194			
100219834	MODESTO	CA		07/08/2025		1,442		(6)			(6)		1,436	1,436			
100167055	LOXAHATCHEE	FL		09/13/2024		499		(21)			(21)		478	478			
100145871	LAS VEGAS	NV		03/15/2024		806		(36)			(36)		770	770			
100235723	INDIAN LAND	SC		09/22/2025		1,158		(55)			(55)		1,103	1,103			
100087921	HERNDON	VA		10/25/2022		1,266		6			6		1,272	1,272			
100203581	BAKERSFIELD	CA		03/26/2025		1,212		(13)			(13)		1,199	1,199			
100257009	ARLINGTON	VA		11/26/2025		1,264		(41)			(41)		1,223	1,223			
100272311	NORTH CHARLESTON	SC		01/08/2026		1,246		(21)			(21)		1,225	1,225			
100272253	WILLIAMS BAY	WI		01/08/2026		2,338		(64)			(64)		2,274	2,274			
100078706	HACIENDA HEIGHTS	CA		02/02/2022		2,481		(6)			(6)		2,475	2,475			
100190375	QUEENS	NY		01/22/2025		1,145		(34)			(34)		1,111	1,111			
100157115	SPRING	TX		02/20/2025		1,107		(41)			(41)		1,066	1,066			
100214532	WEATHERFORD	TX		06/06/2025		1,147		(7)			(7)		1,140	1,140			
100206843	FEDERAL WAY	WA		04/24/2025		1,258		(18)			(18)		1,240	1,240			
100246747	LAKE OSWEGO	OR		10/15/2025		1,114		(39)			(39)		1,075	1,075			
100186628	ROSEVILLE	CA		12/30/2024		1,449		53			53		1,502	1,502			
100151414	MOREHEAD CITY	NC		05/10/2024		1,167		(24)			(24)		1,143	1,143			
100221519	DEWEY BEACH	DE		07/22/2025		1,082		(39)			(39)		1,043	1,043			
100216460	DOWNEY	CA		06/20/2025		1,193		(26)			(26)		1,167	1,167			
100246416	LONDONDERRY	NH		10/10/2025		1,592		(57)			(57)		1,535	1,535			
100194091	AUSTIN	TX		02/14/2025		1,023		(41)			(41)		982	982			
100226725	BREMERTON	WA		07/30/2025		1,154		(33)			(33)		1,121	1,121			
100206074	FLOWERY BRANCH	GA		05/16/2025		814		(38)			(38)		776	776			
100126284	LITTLE FERRY	NJ		08/30/2023		1,734		(32)			(32)		1,702	1,702			
100283319	WEST SACRAMENTO	CA		03/11/2026		861		(9)			(9)		852	852			
100189425	REDMOND	WA		01/14/2025		1,219		(39)			(39)		1,180	1,180			
100126435	PATERSON	NJ		08/30/2023		1,054		(15)			(15)		1,039	1,039			
100246741	WALLKILL	NY		10/15/2025		1,164		(47)			(47)		1,117	1,117			
100110270	ROSELAND	VA		06/30/2023		1,325		(5)			(5)		1,320	1,320			
324010904	BAKERSFIELD	CA		03/21/2024		327,695							327,695	327,695			
100175699	IDAHO FALLS	ID		11/12/2024		905		(29)			(29)		876	876			
100080828	LOS ANGELES	CA		03/10/2022		2,039		(106)			(106)		1,933	1,933			
100148328	SEVIERVILLE	TN		04/12/2024		1,289		(18)			(18)		1,271	1,271			
100190068	CUMMING	GA		01/21/2025		1,136		(31)			(31)		1,105	1,105			
100165605	AMERICAN FORK	UT		10/04/2024		1,032		(53)			(53)		979	979			
100100810	DAMASCUS	OR		04/28/2023		937		(20)			(20)		917	917			
100257077	PORTLAND	OR		11/26/2025		1,268		(25)			(25)		1,243	1,243			
100254948	LAKEWOOD	WA		11/17/2025		1,255		(26)			(26)		1,229	1,229			
100221212	HURRICANE	UT		07/21/2025		1,170		(21)			(21)		1,149	1,149			
100109219	DENVER	CO		07/21/2023		1,163		(25)			(25)		1,138	1,138			
100244516	NEKOOSA	WI		09/29/2025		3,680		(145)			(145)		3,535	3,535			
100221674	SUNRISE	FL		07/23/2025		985		(24)			(24)		961	961			
100228069	FORT LUPTON	CO		08/07/2025		1,169		(35)			(35)		1,134	1,134			
100253446	WELLINGTON	FL		10/30/2025		4,277		(162)			(162)		4,115	4,115			
100245808	WEST PALM BEACH	FL		10/17/2025		1,103		(55)			(55)		1,048	1,048			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090862	HONOLULU	HI		01/06/2023		263		(1)			(1)		262	262			
100110685	OMAHA	NE		08/11/2023		1,263		(62)			(62)		1,201	1,201			
100206896	EAST WINDSOR	NJ		04/24/2025		1,109		(35)			(35)		1,074	1,074			
100202866	WOONSOCKET	RI		03/24/2025		1,015		(32)			(32)		983	983			
100246502	NORTHVILLE	MI		10/10/2025		1,159		(50)			(50)		1,109	1,109			
100254664	ELK GROVE	CA		11/12/2025		1,159		(50)			(50)		1,109	1,109			
100136855	VAIL	CO		11/27/2023		1,325		58			58		1,383	1,383			
100209567	JERSEY CITY	NJ		05/02/2025		1,124		(39)			(39)		1,085	1,085			
100220675	BELLE TERRE	NY		07/17/2025		1,032		(30)			(30)		1,002	1,002			
100099981	DAVENPORT	FL		03/28/2023		1,053		(5)			(5)		1,048	1,048			
100185729	COMPTON	CA		12/23/2024		1,010		(46)			(46)		964	964			
100210503	VISTA	CA		05/15/2025		944		(38)			(38)		906	906			
100257215	CARMICHAEL	CA		11/26/2025		1,013		62			62		1,075	1,075			
100150041	MARTINEZ	CA		06/07/2024		1,240		(63)			(63)		1,177	1,177			
100205677	ROSEVILLE	CA		05/09/2025		1,244		(13)			(13)		1,231	1,231			
100185470	AUSTIN	TX		12/20/2024		1,274		5			5		1,279	1,279			
100160162	PITTSBURGH	PA		07/17/2024		1,130		(24)			(24)		1,106	1,106			
100214466	CHARLOTTE	NC		06/06/2025		861		(40)			(40)		821	821			
100134460	PEACHTREE CORNERS	GA		10/30/2023		938		(20)			(20)		918	918			
100091316	KISSIMMEE	FL		01/13/2023		784		(22)			(22)		762	762			
100211905	ASHBURN	VA		05/19/2025		1,119		(27)			(27)		1,092	1,092			
100245267	WHEAT RIDGE	CO		10/06/2025		1,773		(76)			(76)		1,697	1,697			
100219563	HOWELL	NJ		07/07/2025		1,417		65			65		1,482	1,482			
100218954	CHESTERFIELD	VA		06/27/2025		1,090		(12)			(12)		1,078	1,078			
100221295	MIAMI	FL		07/22/2025		1,110		(32)			(32)		1,078	1,078			
100109371	ANCHORAGE	AK		06/12/2023		1,393		(16)			(16)		1,377	1,377			
100198406	BLOOMINGTON	CA		02/28/2025		1,235		(10)			(10)		1,225	1,225			
100246247	SILVERTHORNE	CO		10/08/2025		999		(38)			(38)		961	961			
100211718	PORTLAND	OR		05/19/2025		1,136		(17)			(17)		1,119	1,119			
100193378	WESTFIELD	NJ		02/10/2025		1,100		(29)			(29)		1,071	1,071			
100201695	ROCKVILLE	MD		03/18/2025		399,979		(11,960)			(11,960)		388,019	388,019			
100197621	AUBURN	WA		02/26/2025		1,022		(33)			(33)		989	989			
100179344	SMYRNA	TN		12/27/2024		1,101		(23)			(23)		1,078	1,078			
100229038	VERO BEACH	FL		08/14/2025		13,192		(316)			(316)		12,876	12,876			
100195643	RIALTO	CA		02/24/2025		987		(17)			(17)		970	970			
100238913	EAGLE	ID		09/23/2025		1,051		(39)			(39)		1,012	1,012			
100221274	MORENO VALLEY	CA		07/22/2025		996		(52)			(52)		944	944			
100156168	HOMESTEAD	FL		06/20/2024		1,282		(43)			(43)		1,239	1,239			
100174285	SPAVINAW	OK		10/31/2024		1,287		(31)	2		(33)		1,254	1,254			
100226778	COLUMBIA	SC		07/30/2025		1,337		5			5		1,342	1,342			
100078290	TORRANCE	CA		02/10/2022		2,380		(70)			(70)		2,310	2,310			
100246220	BOISE	ID		10/08/2025		1,044		(47)			(47)		997	997			
100148206	JACKSONVILLE	OR		04/12/2024		1,164		(22)			(22)		1,142	1,142			
100211771	DAVIS	CA		05/19/2025		1,712		3			3		1,715	1,715			
100254313	EATONTON	GA		11/06/2025		1,196		(30)			(30)		1,166	1,166			
100219128	LAKESIDE	AZ		06/27/2025		1,146		(22)			(22)		1,124	1,124			
100226919	FORT COLLINS	CO		07/30/2025		5,957		(112)			(112)		5,845	5,845			
100229320	CHINO HILLS	CA		08/14/2025		4,680		(112)			(112)		4,568	4,568			
100134553	KEARNY	NJ		10/30/2023		874							874	874			
100151418	FORT WORTH	TX		05/10/2024		1,197		(22)			(22)		1,175	1,175			
100210305	DAVENPORT	FL		05/09/2025		3,381		(45)			(45)		3,336	3,336			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261554	ASHLAND	MA		12/12/2025		4,209		(129)			(129)		4,080	4,080			
100159195	BOCA RATON	FL		07/15/2024		1,126		(35)			(35)		1,091	1,091			
100264933	BROWNSTOWN TWP	MI		12/17/2025		2,108		(100)			(100)		2,008	2,008			
100209444	CHARLESTOWN	RI		04/29/2025		1,033		(35)			(35)		998	998			
100220738	MANASSAS	VA		07/18/2025		8,980		20			20		9,000	9,000			
100108980	KALAMA	WA		05/31/2023		1,185		(31)			(31)		1,154	1,154			
100277201	BENTONVILLE	AR		02/10/2026		1,692		(29)			(29)		1,663	1,663			
100166276	AUSTIN	TX		09/09/2024		1,257		(23)			(23)		1,234	1,234			
100172173	PHOENIX	AZ		10/17/2024		2,928		(59)			(59)		2,869	2,869			
100238339	WOODBURN	OR		09/19/2025		1,106		(18)			(18)		1,088	1,088			
100143186	AUSTIN	TX		02/16/2024		1,390		(5)			(5)		1,385	1,385			
100108148	ANTIOCH	CA		05/24/2023		2,606		(22)			(22)		2,584	2,584			
100283262	RENO	NV		03/11/2026		1,441		116			116		1,557	1,557			
100133608	NAGS HEAD	NC		10/23/2023		1,173		25			25		1,198	1,198			
100169298	KENDALL PARK	NJ		09/27/2024		3,003		(181)			(181)		2,822	2,822			
100127589	IRVING	TX		09/08/2023		1,497		39			39		1,536	1,536			
100086196	TOMBALL	TX		10/07/2022		1,423		(1)			(1)		1,422	1,422			
100198344	GILBERT	AZ		02/28/2025		1,116		(28)			(28)		1,088	1,088			
100102606	HONOLULU	HI		06/22/2023		2,568		(83)			(83)		2,485	2,485			
100060113	LOS ANGELES	CA		06/25/2021		2,595		(70)			(70)		2,525	2,525			
100227169	HURRICANE	UT		07/30/2025		1,060		(45)			(45)		1,015	1,015			
100200329	NORMAN	OK		03/10/2025		1,046		(26)			(26)		1,020	1,020			
100229966	LOS ANGELES	CA		08/22/2025		2,754		(38)			(38)		2,716	2,716			
100136378	BRADENTON	FL		11/20/2023		786		10			10		796	796			
100253346	LEANDER	TX		10/30/2025		1,054		(11)			(11)		1,043	1,043			
100228831	MERIDIAN	ID		08/12/2025		1,194		(30)			(30)		1,164	1,164			
100221552	PLAINWELL	MI		07/22/2025		1,059		(27)			(27)		1,032	1,032			
100110715	MIAMI	FL		08/11/2023		1,165		(29)			(29)		1,136	1,136			
100143661	CARLSBAD	CA		02/22/2024		990		(37)			(37)		953	953			
100186309	SAN BERNARDINO	CA		12/30/2024		965		(28)			(28)		937	937			
100141945	MIAMI	FL		02/29/2024		973		(36)			(36)		937	937			
100110176	BOCA RATON	FL		06/30/2023		1,453		8			8		1,461	1,461			
100212251	ACCORD	NY		05/27/2025		957		(32)			(32)		925	925			
100221355	TOLEDO	OH		07/22/2025		7,522		(341)			(341)		7,181	7,181			
100283128	RANCHO CORDOVA	CA		03/09/2026		1,069		(36)			(36)		1,033	1,033			
100155875	CAPE CORAL	FL		06/17/2024		1,091		(29)			(29)		1,062	1,062			
100164644	KISSIMMEE	FL		08/21/2024		903		(2)			(2)		901	901			
100117426	ORLANDO	FL		07/20/2023		2,139		5			5		2,144	2,144			
100194715	SUMMIT	NJ		02/21/2025		1,229		(18)			(18)		1,211	1,211			
100271809	LAS VEGAS	NV		12/30/2025		1,199		(32)			(32)		1,167	1,167			
100274086	HUNTINGTON BEACH	CA		01/26/2026		8,310		(260)			(260)		8,050	8,050			
100185827	MENIFEE	CA		12/26/2024		1,034		(29)			(29)		1,005	1,005			
100147457	BRADENTON	FL		04/03/2024		841		(55)			(55)		786	786			
100157112	CUMMING	GA		02/20/2025		2,303		(102)			(102)		2,201	2,201			
100193582	PASO ROBLES	CA		02/10/2025		1,123		(29)			(29)		1,094	1,094			
100189795	CLERMONT	FL		01/21/2025		1,203		(2)			(2)		1,201	1,201			
100141549	CORONA	CA		01/30/2024		765		8			8		773	773			
100227241	BROCKTON	MA		07/31/2025		1,628		(9)			(9)		1,619	1,619			
100175913	GRAYSON	GA		11/14/2024		1,137		91			91		1,228	1,228			
100167817	LINDEN	NJ		09/19/2024		1,074		(25)			(25)		1,049	1,049			
100268891	CAMBRIA	CA		12/29/2025		1,298		(6)			(6)		1,292	1,292			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244880	ROYAL OAK	MI		09/29/2025		4,415		(77)			(77)		4,338	4,338			
100193226	NASHVILLE	TN		02/10/2025		1,209		(15)			(15)		1,194	1,194			
100182187	RENO	NV		12/12/2024		1,172		(8)			(8)		1,164	1,164			
100272151	TITUSVILLE	NJ		01/08/2026		1,249		(31)			(31)		1,218	1,218			
100195278	CAMERON	MT		02/24/2025		2,154		(36)			(36)		2,118	2,118			
100141505	HEMET	CA		01/30/2024		987		(43)			(43)		944	944			
100189751	KISSIMMEE	FL		01/21/2025		1,142		(22)			(22)		1,120	1,120			
100185862	ABINGTON	MA		12/26/2024		1,103		17			17		1,120	1,120			
100173161	CHAPEL HILL	NC		10/30/2024		1,422		(15)			(15)		1,407	1,407			
100206297	NISSWA	MN		04/17/2025		3,004		(75)			(75)		2,929	2,929			
100163359	DANIA BEACH	FL		09/27/2024		929		(42)			(42)		887	887			
100102029	BEAUMONT	CA		04/14/2023		1,201		(30)			(30)		1,171	1,171			
100087448	N. MIAMI BEACH	FL		10/25/2022		1,921		81			81		2,002	2,002			
100162032	HOUSTON	TX		07/31/2024		1,083		(44)			(44)		1,039	1,039			
100200347	ANGEL FIRE	NM		03/10/2025		1,071		(35)			(35)		1,036	1,036			
100065258	OAKLAND	CA		07/14/2021		6,093		(13)			(13)		6,080	6,080			
100168519	PERRIS	CA		09/25/2024		1,235		(29)			(29)		1,206	1,206			
100162652	ORANGE BEACH	AL		08/12/2024		20,965		1,169			1,169		22,134	22,134			
100186332	NEW RIVER	AZ		12/30/2024		1,099		(23)			(23)		1,076	1,076			
100181230	RIVERSIDE	CA		12/06/2024		1,101		(25)			(25)		1,076	1,076			
100148675	MARIETTA	GA		04/16/2024		1,030		(15)			(15)		1,015	1,015			
100268277	ROSEVILLE	CA		12/29/2025		1,308		(9)			(9)		1,299	1,299			
100099949	LAS VEGAS	NV		03/28/2023		1,262		15			15		1,277	1,277			
100135952	RIVERSIDE	CA		11/15/2023		5		(5)			(5)						
100130333	GREAT BARRINGTON	MA		09/28/2023		4,046		51			51		4,097	4,097			
100186381	FLORISSANT	CO		12/30/2024		1,304		(5)			(5)		1,299	1,299			
100226800	FORT COLLINS	CO		07/30/2025		1,243		(16)			(16)		1,227	1,227			
100206612	MERIDIAN	ID		04/23/2025		654		(29)			(29)		625	625			
100163222	CARSON	CA		08/13/2024		2,663		(65)			(65)		2,598	2,598			
100023683	PORTLAND	OR		09/04/2018		2,520		(38)			(38)		2,482	2,482			
100281923	DURANGO	CO		02/26/2026		2,769		(86)			(86)		2,683	2,683			
100142767	FOLSOM	CA		02/08/2024		1,186		(24)			(24)		1,162	1,162			
100116748	MODESTO	CA		07/20/2023		2,178		59			59		2,237	2,237			
100203365	RONALD	WA		03/27/2025		1,193		(35)			(35)		1,158	1,158			
100137295	LEOLA	PA		12/01/2023		930		(15)			(15)		915	915			
100175958	TEMECULA	CA		11/14/2024		1,399		7			7		1,406	1,406			
100282236	WOODSTOCK	GA		02/27/2026		792		(18)			(18)		774	774			
100131966	SAN ANTONIO	TX		10/13/2023		3,523		(40)			(40)		3,483	3,483			
100167443	RIVERBANK	CA		09/16/2024		1,257		(15)			(15)		1,242	1,242			
100268593	MANTECA	CA		12/29/2025		1,216		(20)			(20)		1,196	1,196			
100202768	MOUNTAIN HOME	ID		03/24/2025		1,110		(32)			(32)		1,078	1,078			
100165229	BALTIMORE	MD		08/29/2024		974		(22)			(22)		952	952			
100221650	LONE TREE	CO		07/23/2025		1,189		(4)			(4)		1,185	1,185			
100245949	MOUNTLAKE TERRACE	WA		11/06/2025		2,105		(14)			(14)		2,091	2,091			
100221540	PAWTUCKET	RI		07/22/2025		2,478		(79)			(79)		2,399	2,399			
100060315	SEATTLE	WA		06/25/2021		2,652		(53)			(53)		2,599	2,599			
100160047	PUYALLUP	WA		07/17/2024		1,324		(25)			(25)		1,299	1,299			
100147021	HENDERSON	NV		03/27/2024		1,320		7			7		1,327	1,327			
100283168	KATY	TX		03/09/2026		1,725		(28)			(28)		1,697	1,697			
100174149	FORTUNA	CA		10/31/2024		919		(41)			(41)		878	878			
100172470	EDGEWATER	FL		10/23/2024		767		(23)			(23)		744	744			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115746	SAVAGE	MN		07/20/2023		1,209		(15)			(15)		1,194	1,194			
100229831	WAXHAW	NC		08/18/2025		1,107		(33)			(33)		1,074	1,074			
100261598	LAKELAND	FL		12/15/2025		817		(33)			(33)		784	784			
100210316	BOISE	ID		05/09/2025		1,030		(17)			(17)		1,013	1,013			
100247288	TIVERTON	RI		10/23/2025		1,046		(30)			(30)		1,016	1,016			
100118982	WEST JORDAN	UT		07/27/2023		5,161		(114)			(114)		5,047	5,047			
100228239	HOBOKEN	NJ		08/11/2025		1,196		(14)			(14)		1,182	1,182			
100234777	CHECOTAH	OK		08/28/2025		917		(41)			(41)		876	876			
100229977	RENO	NV		08/22/2025		1,072		(35)			(35)		1,037	1,037			
100134992	STOCKTON	CA		10/30/2023		968		(10)			(10)		958	958			
100162804	ARNOLD	CA		08/12/2024		1,223							1,223	1,223			
100175656	SAN MARCOS	CA		11/12/2024		1,133		(16)			(16)		1,117	1,117			
100276969	PIONEER	CA		01/30/2026		1,326		(19)			(19)		1,307	1,307			
100212398	LEAGUE CITY	TX		05/28/2025		1,504		27			27		1,531	1,531			
100182038	SPARKS	NV		12/12/2024		1,468		69			69		1,537	1,537			
100172148	SUISUN CITY	CA		10/17/2024		1,073		(9)			(9)		1,064	1,064			
100173354	JANESVILLE	WI		10/30/2024		1,091		(27)			(27)		1,064	1,064			
100172694	SAN ANTONIO	TX		11/21/2024		1,225		(17)			(17)		1,208	1,208			
100276958	LEAWOOD	KS		01/30/2026		1,230		(35)			(35)		1,195	1,195			
100117094	ELMONT	NY		07/20/2023		1,641		309			309		1,950	1,950			
100284971	FAIRFIELD	CA		03/27/2026		877		12			12		889	889			
100132145	PORTLAND	OR		10/13/2023		3,099		(2)			(2)		3,097	3,097			
100195470	WINCHESTER	CA		02/24/2025		1,450		94			94		1,544	1,544			
5.00007E+11	AMSTERDAM	NLD		12/23/2025		46							46		(46)		(46)
100254659	SCOTTSDALE	AZ		11/12/2025		6,551		(69)			(69)		6,482	6,482			
100195393	LAS VEGAS	NV		02/24/2025		1,403		141			141		1,544	1,544			
100156727	DALLAS	GA		06/26/2024		1,496		(43)			(43)		1,453	1,453			
100179636	WESTERLY	RI		11/21/2024		757		(21)	1		(22)		735	735			
100080407	INDIO	CA		04/14/2022		2,128		(49)			(49)		2,079	2,079			
100147557	BOCA RATON	FL		04/03/2024		3,613		(144)			(144)		3,469	3,469			
100114817	PEORIA	AZ		07/10/2023		2,988		14			14		3,002	3,002			
100200184	WOODLAND PARK	CO		03/07/2025		727		(23)			(23)		704	704			
100132358	DEERFIELD	FL		11/03/2023		1,220		73			73		1,293	1,293			
100169136	MESA	AZ		09/27/2024		1,457		(24)			(24)		1,433	1,433			
100077980	TULARE	CA		02/18/2022		1,405		(78)			(78)		1,327	1,327			
100171490	MURRELLS INLET	SC		10/16/2024		1,069		(40)			(40)		1,029	1,029			
100244537	MIAMI	FL		09/29/2025		1,036		(53)			(53)		983	983			
100246495	PHOENIX	AZ		10/10/2025		1,023		(40)			(40)		983	983			
100102464	SAN DIEGO	CA		06/07/2023		1,381		27			27		1,408	1,408			
100169214	MASTIC BEACH	NY		09/27/2024		1,081		(25)			(25)		1,056	1,056			
100186354	WOODLAND	CA		12/30/2024		1,558		(24)			(24)		1,534	1,534			
100087219	APPLE VALLEY	CA		10/25/2022		1,835		96			96		1,931	1,931			
100186960	WOODSTOCK	GA		01/07/2025		1,623		45			45		1,668	1,668			
100146971	BAKERSFIELD	CA		03/26/2024		103,003		(203)			(203)		102,800	102,800			
100171512	LAS VEGAS	NV		10/16/2024		1,377		(19)			(19)		1,358	1,358			
100238855	LAS VEGAS	NV		09/23/2025		716		(35)	1		(36)		680	680			
100216441	CAREY	ID		06/20/2025		1,452		4			4		1,456	1,456			
100229157	BIG BEAR CITY	CA		08/14/2025		994		(21)			(21)		973	973			
100139978	FORT WORTH	TX		01/09/2024		1,067		(25)			(25)		1,042	1,042			
100141091	ROSELLE	NJ		01/30/2024		1,153		(34)			(34)		1,119	1,119			
100226982	ROSEVILLE	CA		07/30/2025		1,109		(37)			(37)		1,072	1,072			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164714	OCEANSIDE	CA		08/23/2024		1,079		(50)			(50)		1,029	1,029			
100227187	TEMPE	AZ		07/30/2025		1,174		(34)			(34)		1,140	1,140			
100176219	WICHITA	KS		12/20/2024		1,134		(9)			(9)		1,125	1,125			
100253990	SUGAR HILL	GA		10/30/2025		1,349		18			18		1,367	1,367			
100192791	FRESNO	CA		02/10/2025		1,091		(25)			(25)		1,066	1,066			
100229530	CITRUS HEIGHTS	CA		08/15/2025		1,169		(28)			(28)		1,141	1,141			
100078201	LOS ANGELES	CA		02/10/2022		720		(20)			(20)		700	700			
100119433	SEMINOLE	FL		07/31/2023		1,301		(7)			(7)		1,294	1,294			
100171892	HELOTES	TX		10/17/2024		1,187		(4)			(4)		1,183	1,183			
100215337	HONOLULU	HI		06/12/2025		2,123		(4)			(4)		2,119	2,119			
100160210	MCGAHEYSVILLE	VA		07/18/2024		1,113		(19)			(19)		1,094	1,094			
100147430	BROOKLYN	NY		04/03/2024		1,083		(16)			(16)		1,067	1,067			
100119235	PRESCOTT	AZ		07/31/2023		875		(1)	1		(2)		873	873			
100109081	WEST SACRAMENTO	CA		06/05/2023		1,586		(21)			(21)		1,565	1,565			
100221554	WESLEY CHAPEL	FL		07/22/2025		4,374		(182)			(182)		4,192	4,192			
100199267	MIAMI GARDENS	FL		03/05/2025		1,283		15			15		1,298	1,298			
100140163	MURRIETA	CA		01/09/2024		1,601		97			97		1,698	1,698			
100284615	ROTONDA WEST	FL		03/26/2026		1,068		(21)			(21)		1,047	1,047			
100074163	KENT	WA		12/09/2021		2,531		(62)			(62)		2,469	2,469			
100160185	TWAIN HARTE	CA		07/18/2024		1,021		(26)			(26)		995	995			
100170152	SEVIERVILLE	TN		10/08/2024		754		(6)			(6)		748	748			
100142879	HERNDON	VA		02/09/2024		1,183		(16)			(16)		1,167	1,167			
100142395	SALINAS	CA		02/02/2024		738		(23)			(23)		715	715			
100229844	SEASIDE	OR		08/18/2025		1,093		(29)			(29)		1,064	1,064			
100156109	WATSONVILLE	CA		06/18/2024		44		1			1		45	45			
100016446	OAKLAND	CA		04/05/2018		2,845		15			15		2,860	2,860			
100172200	LEAGUE CITY	TX		10/17/2024		858		(25)			(25)		833	833			
100195284	CAPE CORAL	FL		02/24/2025		1,192		(19)			(19)		1,173	1,173			
100229856	CHARLOTTE	NC		08/18/2025		1,113		(23)			(23)		1,090	1,090			
100198431	BAKERSFIELD	CA		02/28/2025		1,265		11			11		1,276	1,276			
100238714	CLOVERDALE	CA		09/22/2025		1,159		(42)			(42)		1,117	1,117			
100170403	MORENO VALLEY	CA		10/09/2024		1,114		(44)			(44)		1,070	1,070			
100216702	TEMPE	AZ		06/23/2025		1,001		(29)			(29)		972	972			
5.00007E+11	AMSTERDAM	NLD		09/30/2025		48							48		(48)		(48)
100193804	LOS CABOS	MEX		02/10/2025		1,181							1,181	1,181			
100138876	NASHVILLE	TN		12/21/2023		1,000		(15)			(15)		985	985			
100169343	GASTONIA	NC		09/27/2024		1,063		(43)			(43)		1,020	1,020			
100080237	SAN DIEGO	CA		02/25/2022		1,986		(49)			(49)		1,937	1,937			
100264898	LEXINGTON	KY		12/17/2025		1,249		15			15		1,264	1,264			
100164603	PALMDALE	CA		08/21/2024		1,475		42			42		1,517	1,517			
100268882	BETHANY BEACH	DE		12/29/2025		1,228		(20)			(20)		1,208	1,208			
100165991	BURLINGTON	NJ		09/06/2024		1,201		(27)			(27)		1,174	1,174			
100171453	NAGS HEAD	NC		10/16/2024		1,207		(33)			(33)		1,174	1,174			
100194159	SAINT PETE BEACH	FL		02/14/2025		1,148		(22)			(22)		1,126	1,126			
100190665	NEW EGYPT	NJ		01/28/2025		1,393		23			23		1,416	1,416			
100186304	LAKE ELSINORE	CA		12/30/2024		1,115		(36)			(36)		1,079	1,079			
100179643	LACEY	WA		11/21/2024		1,093		(24)			(24)		1,069	1,069			
100214310	PORT SAINT LUCIE	FL		06/02/2025		2,020		197			197		2,217	2,217			
100205840	BOCA RATON	FL		04/14/2025		1,395		(29)			(29)		1,366	1,366			
100079256	PLACENTIA	CA		02/25/2022		2,347		(57)			(57)		2,290	2,290			
100129825	PALMDALE	CA		09/27/2023		1,184		8			8		1,192	1,192			

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100207238	CHICAGO	IL		04/28/2025		1,758		(10)			(10)		1,748	1,748			
100142469	DENVER	CO		03/08/2024		1,155		(5)			(5)		1,150	1,150			
100272328	BIGFORK	MT		01/08/2026		1,166		(38)			(38)		1,128	1,128			
100239006	MCKINNEY	TX		09/23/2025		1,141		(14)			(14)		1,127	1,127			
100182657	HONOLULU	HI		12/12/2024		1,274		5			5		1,279	1,279			
100164878	LAS VEGAS	NV		08/26/2024		1,177		(22)			(22)		1,155	1,155			
100129598	SALT LAKE CITY	UT		09/29/2023		1,547		4			4		1,551	1,551			
100203553	OGDEN	UT		03/26/2025		1,188		(19)			(19)		1,169	1,169			
100264931	LANARK	IL		12/17/2025		1,229		(45)			(45)		1,184	1,184			
100221280	JACKSONVILLE	FL		07/22/2025		1,140		(15)			(15)		1,125	1,125			
100219704	SACRAMENTO	CA		07/07/2025		4,445		(30)			(30)		4,415	4,415			
100140772	THE VILLAGES	FL		01/22/2024		900		(24)			(24)		876	876			
100143770	BEAUMONT	CA		02/27/2024		949		(38)			(38)		911	911			
100236038	ANACORTES	WA		09/04/2025		1,124		(35)			(35)		1,089	1,089			
100267032	TAHOE CITY	CA		12/23/2025		1,265		(24)			(24)		1,241	1,241			
100149055	GREENACRES	FL		04/19/2024		2,210		(20)			(20)		2,190	2,190			
100185792	NEWBURY	MA		12/26/2024		1,794		(52)			(52)		1,742	1,742			
100118958	LOMPOC	CA		07/27/2023		1,059		(36)			(36)		1,023	1,023			
100261588	PHELAN	CA		12/12/2025		680		(21)			(21)		659	659			
100235728	PHOENIX	AZ		09/22/2025		1,072		(42)			(42)		1,030	1,030			
100188575	PORTER	TX		02/10/2025		1,078		(40)			(40)		1,038	1,038			
100234741	RANCHO CORDOVA	CA		08/28/2025		18,804		(863)			(863)		17,941	17,941			
100245032	AMERICAN FORK	UT		09/29/2025		1,094		(38)			(38)		1,056	1,056			
100115813	BELLEVILLE	NJ		07/20/2023		1,567		(1)			(1)		1,566	1,566			
100134056	ELIZABETH	NJ		10/25/2023		1,138		(28)			(28)		1,110	1,110			
100114735	DEER PARK	NY		07/07/2023		2,245		(32)			(32)		2,213	2,213			
100118780	MIAMI	FL		07/25/2023		1,235		(27)			(27)		1,208	1,208			
100193172	GEORGETOWN	TX		03/20/2025		1,090		(42)			(42)		1,048	1,048			
100115949	WALLINGTON	NJ		07/20/2023		2,534		(15)			(15)		2,519	2,519			
100080373	HUNTINGTON BEACH	CA		04/14/2022		2,021		(78)			(78)		1,943	1,943			
100167449	PORT SAINT LUCIE	FL		09/16/2024		1,244		(36)			(36)		1,208	1,208			
100091587	SILVER SPRING	MD		03/07/2023		690		(15)			(15)		675	675			
100228501	ELLENSBURG	WA		08/11/2025		2,578		(72)			(72)		2,506	2,506			
100237061	NORTH PORT	FL		09/12/2025		1,482		(25)			(25)		1,457	1,457			
100253518	QUEEN CREEK	AZ		10/30/2025		1,165		(30)			(30)		1,135	1,135			
100101814	PERTH AMBOY	NJ		03/31/2023		1,036		(21)			(21)		1,015	1,015			
100186223	GAINESVILLE	FL		12/27/2024		1,143		(47)			(47)		1,096	1,096			
100164977	MIAMI	FL		08/28/2024		1,007		(28)			(28)		979	979			
100273059	ZEPHYRHILLS	FL		01/15/2026		1,140		(28)			(28)		1,112	1,112			
100172165	VENICE	FL		10/17/2024		1,320		(34)			(34)		1,286	1,286			
100117805	ROWLAND HEIGHTS	CA		07/20/2023		1,479		(45)			(45)		1,434	1,434			
100244529	ROCKLIN	CA		09/29/2025		1,324		(16)			(16)		1,308	1,308			
100186637	SONOMA	CA		12/30/2024		1,422		33			33		1,455	1,455			
100226615	KNOXVILLE	TN		07/30/2025		3,458		(37)			(37)		3,421	3,421			
100168074	SODA SPRINGS	CA		09/20/2024		1,043		(9)			(9)		1,034	1,034			
100283538	VICTORVILLE	CA		03/13/2026		820		(11)			(11)		809	809			
100219401	ELK GROVE	CA		07/07/2025		8,871		(239)			(239)		8,632	8,632			
100212315	DULUTH	GA		05/28/2025		806		(3)			(3)		803	803			
100235956	EAST ORANGE	NJ		09/04/2025		1,070		(33)			(33)		1,037	1,037			
100134351	PEACHTREE COR	GA		10/27/2023		950		(18)			(18)		932	932			
100144225	PENSACOLA BEACH	FL		03/07/2024		1,294		(8)			(8)		1,286	1,286			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170269	WOODBURY	MN		10/08/2024		1,307		(38)			(38)		1,269	1,269			
100238415	CONCORD	CA		09/19/2025		1,251		12			12		1,263	1,263			
100171750	BRENTWOOD	CA		10/17/2024		1,312		(5)			(5)		1,307	1,307			
100177597	RICHMOND	CA		01/16/2025		1,111		(33)			(33)		1,078	1,078			
100156044	COMPTON	CA		06/18/2024		1,092		(36)			(36)		1,056	1,056			
100219363	BLUE RIDGE	TX		06/30/2025		1,188		(28)			(28)		1,160	1,160			
100165015	UNION	NJ		08/28/2024		1,034		(25)			(25)		1,009	1,009			
100206054	DENVER	CO		05/16/2025		1,125		(15)			(15)		1,110	1,110			
100244841	HARDEEVILLE	SC		09/29/2025		1,170		(29)			(29)		1,141	1,141			
100115709	RANCHO CORDOVA	CA		07/20/2023		1,396		(9)			(9)		1,387	1,387			
100214192	TEMPLETON	CA		05/30/2025		7,598		(151)			(151)		7,447	7,447			
100177474	INDIO	CA		01/16/2025		1,480		(57)			(57)		1,423	1,423			
100238662	AURORA	CO		09/19/2025		1,183		(25)			(25)		1,158	1,158			
100184375	LITTLETON	CO		12/16/2024		813		(5)			(5)		808	808			
100228322	MERRITT ISLAND	FL		08/11/2025		1,053		(33)			(33)		1,020	1,020			
5.00007E+11	BILTHOVEN	NLD		09/30/2025		3,575						58	3,633	3,525	(108)		(108)
100074437	BAYONNE	NJ		12/02/2021		3,438		(146)			(146)		3,292	3,292			
100191815	FORT STOCKTON	TX		01/31/2025		1,013		(3)			(3)		1,010	1,010			
100159827	SUMMERVILLE	SC		07/17/2024		1,285		(24)			(24)		1,261	1,261			
100199256	DALLAS	TX		03/05/2025		1,657		(48)			(48)		1,609	1,609			
100182417	SANTA ROSA	CA		12/12/2024		9,265		(76)			(76)		9,189	9,189			
100228402	NEWBURGH	NY		08/11/2025		1,091		(38)			(38)		1,053	1,053			
325031060	EL DORADO HILLS	CA		04/23/2025		225,000							225,000	225,000			
100074418	CHICAGO	IL		12/02/2021		3,708		(178)			(178)		3,530	3,530			
100253517	STRAWBERRY	AZ		10/30/2025		1,717		(49)			(49)		1,668	1,668			
100272070	ORANGE BEACH	AL		01/08/2026		1,268		(21)			(21)		1,247	1,247			
100254570	FORT MYERS	FL		11/07/2025		1,160		(46)			(46)		1,114	1,114			
100165743	GERING	NE		08/29/2024		22,758		(525)			(525)		22,233	22,233			
100192870	BURLINGTON	MA		02/10/2025		1,157		(17)			(17)		1,140	1,140			
100154991	CLIFTON PARK	NY		07/19/2024		1,226		(33)			(33)		1,193	1,193			
100266992	MANCHESTER	NH		12/23/2025		1,151		(25)			(25)		1,126	1,126			
100076778	COCONUT CREEK	FL		12/27/2021		2,436		(67)			(67)		2,369	2,369			
100272913	CHARLOTTE	NC		01/15/2026		881		4			4		885	885			
100152424	CAPE CORAL	FL		05/17/2024		1,127		(22)			(22)		1,105	1,105			
100120964	SANTA ROSA BEACH	FL		08/30/2023		1,164		15			15		1,179	1,179			
100136411	INDIAN SHORES	FL		11/20/2023		1,162		18			18		1,180	1,180			
100261501	CLEARWATER	FL		12/12/2025		406		(14)			(14)		392	392			
100071931	LOS ANGELES	CA		11/19/2021		2,474		(112)			(112)		2,362	2,362			
100156607	LAGUNA HILLS	CA		06/24/2024		1,217		(14)			(14)		1,203	1,203			
100272680	HOSCHTON	GA		01/09/2026		974		(46)			(46)		928	928			
100136314	EDGEWATER	FL		11/20/2023		4,790		43			43		4,833	4,833			
100155021	TUCKER	GA		07/19/2024		1,045		(39)			(39)		1,006	1,006			
100148775	NAPLES	FL		04/17/2024		3,465		(61)			(61)		3,404	3,404			
100209696	EAST NORTHPORT	NY		05/05/2025		1,558		(61)			(61)		1,497	1,497			
100138036	JURUPA VALLEY	CA		12/13/2023		841		(14)			(14)		827	827			
100158732	GOODYEAR	AZ		07/10/2024		1,417		50			50		1,467	1,467			
100149476	DENVER	CO		04/24/2024		1,265		(24)			(24)		1,241	1,241			
100158497	MADISON	NJ		07/10/2024		1,213		(37)			(37)		1,176	1,176			
100236896	SURFSIDE BEACH	SC		09/12/2025		1,029		(34)			(34)		995	995			
100143452	SALINAS	CA		02/16/2024		2,058		(19)			(19)		2,039	2,039			
100166461	MIDLOTHIAN	TX		10/31/2024		1,257		(39)			(39)		1,218	1,218			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163802	LOS ANGELES	CA		09/27/2024		1,038		(45)			(45)		993	993			
100189338	LAVALLETTE	NJ		01/13/2025		1,210		(25)			(25)		1,185	1,185			
100188686	PIGEON FORGE	TN		01/09/2025		1,416		(31)			(31)		1,385	1,385			
100109288	SARASOTA	FL		06/12/2023		1,393		(19)			(19)		1,374	1,374			
100229791	PASO ROBLES	CA		08/18/2025		1,105		(30)			(30)		1,075	1,075			
100253548	SACRAMENTO	CA		10/30/2025		1,151		(44)			(44)		1,107	1,107			
100110434	TILLAMOOK	OR		06/30/2023		1,725		(13)			(13)		1,712	1,712			
100175354	FRISCO	TX		11/05/2024		1,238		(12)			(12)		1,226	1,226			
100238039	NEWTON	NJ		10/03/2025		1,178		(20)			(20)		1,158	1,158			
100268470	SALIDA	CO		12/29/2025		4,266		(49)			(49)		4,217	4,217			
100234950	AMERICAN FORK	UT		08/28/2025		1,157		(28)			(28)		1,129	1,129			
100229503	HIGHLANDS RANCH	CO		08/15/2025		1,153		(24)			(24)		1,129	1,129			
100154175	COLORADO SPRINGS	CO		07/11/2024		754		(14)			(14)		740	740			
100149417	DENVER	CO		04/24/2024		1,132		(18)			(18)		1,114	1,114			
100156427	BOISE	ID		06/24/2024		1,227		(19)			(19)		1,208	1,208			
100237081	WAKEFIELD	MA		09/12/2025		1,286		(32)			(32)		1,254	1,254			
100283696	HESPERIA	CA		03/13/2026		740		(30)			(30)		710	710			
100117357	LOS ANGELES AREA	CA		07/20/2023		1,760		319			319		2,079	2,079			
100161495	WOONSOCKET	RI		07/30/2024		1,068		(14)			(14)		1,054	1,054			
100199154	HIALEAH	FL		04/04/2025		2,748		(79)			(79)		2,669	2,669			
100152584	VICTORVILLE	CA		05/17/2024		1,231		44			44		1,275	1,275			
100148460	PALM DESERT	CA		04/12/2024		1,858		76			76		1,934	1,934			
100149760	GREENSBORO	NC		04/26/2024		6,246		(246)			(246)		6,000	6,000			
100212220	JACKSONVILLE	FL		05/23/2025		674		(29)			(29)		645	645			
100238338	BENTONVILLE	AR		09/19/2025		1,118		(33)			(33)		1,085	1,085			
100253321	SALT LAKE CITY	UT		10/30/2025		1,121		(36)			(36)		1,085	1,085			
100185308	ANCHORAGE	AK		12/20/2024		1,194		(11)			(11)		1,183	1,183			
100180284	WEBSTER	MA		11/25/2024		1,270		12			12		1,282	1,282			
100168553	BRIAN HEAD	UT		09/25/2024		1,305		(22)			(22)		1,283	1,283			
100198534	BALTIMORE	MD		02/28/2025		1,418		18			18		1,436	1,436			
4010078416	MARGATE	FL		07/26/2024		1,131		(33)			(33)		1,098	1,098			
100100340	JAMAICA	NY		04/27/2023		2,291		92			92		2,383	2,383			
100214004	BIG SKY	MT		05/29/2025		12,488		(249)			(249)		12,239	12,239			
100272482	DALLAS	TX		01/08/2026		1,123		(51)			(51)		1,072	1,072			
100238812	HENDERSON	NV		09/23/2025		1,492		(28)			(28)		1,464	1,464			
100023957	LOS ANGELES	CA		09/10/2018		2,269		(46)			(46)		2,223	2,223			
100089612	MANSFIELD	TX		01/30/2023		1,716		(20)			(20)		1,696	1,696			
100149362	PHOENIX	AZ		04/24/2024		828		(15)			(15)		813	813			
100284510	HAMMOND	OR		03/26/2026		2,239		(74)			(74)		2,165	2,165			
100207213	CHICAGO	IL		04/28/2025		1,151		18			18		1,169	1,169			
100195392	LAS VEGAS	NV		02/24/2025		1,224		17			17		1,241	1,241			
100245397	HENDERSON	NV		10/06/2025		1,188		(42)			(42)		1,146	1,146			
100115236	HAVERSTRAW	NY		07/17/2023		1,185		(23)			(23)		1,162	1,162			
100175318	DENVER	CO		11/05/2024		1,317		(6)			(6)		1,311	1,311			
100282023	TULSA	OK		02/27/2026		2,371		(93)			(93)		2,278	2,278			
100207176	MIAMI	FL		04/28/2025		1,103		(30)			(30)		1,073	1,073			
100159633	LUMBERTON	NJ		08/23/2024		3,489		(52)			(52)		3,437	3,437			
100079216	STATEN ISLAND	NY		02/24/2022		2,332		(47)			(47)		2,285	2,285			
100192627	CHANDLER	AZ		02/10/2025		1,195		(36)			(36)		1,159	1,159			
100209763	LOS ANGELES	CA		05/05/2025		1,135		(32)			(32)		1,103	1,103			
100198364	FRANKLIN	TN		02/28/2025		1,047		(30)			(30)		1,017	1,017			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277306	CORAL SPRINGS	FL		02/12/2026		1,175		38			38		1,213	1,213			
100138383	ROCKY POINT	NY		12/18/2023		978		10			10		988	988			
100099911	PORTLAND	OR		03/28/2023		1,191		(28)			(28)		1,163	1,163			
100238902	CLEARWATER	FL		09/23/2025		850		(11)	1		(12)		838	838			
100135356	SOUTH LAKE TAHOE	CA		11/13/2023		803		9			9		812	812			
100150798	EL DORADO HILLS	CA		05/08/2024		1,331		(7)			(7)		1,324	1,324			
100102082	TAUNTON	MA		04/14/2023		2,477							2,477	2,477			
100205816	SANDY	UT		04/14/2025		1,146		(17)			(17)		1,129	1,129			
100146779	LYNWOOD	CA		03/20/2024		567		5			5		572	572			
100268316	OGDEN	UT		12/29/2025		1,230		(9)			(9)		1,221	1,221			
100237107	SILVERTHORNE	CO		09/12/2025		1,291		(59)			(59)		1,232	1,232			
100235996	AUSTIN	TX		09/04/2025		957		(21)			(21)		936	936			
100247658	PHOENIX	AZ		10/29/2025		64,647		(2,841)			(2,841)		61,806	61,806			
100156277	BRANDON	FL		07/25/2024		906		(35)			(35)		871	871			
100211904	CAMARILLO	CA		05/19/2025		1,140		(16)			(16)		1,124	1,124			
100214993	PHOENIX	AZ		06/11/2025		1,409		(66)			(66)		1,343	1,343			
100235236	PUYALLUP	WA		08/29/2025		1,152		(15)			(15)		1,137	1,137			
100203259	SANTA CLARITA	CA		03/27/2025		1,036		(41)			(41)		995	995			
100254145	SCOTTSDALE	AZ		12/12/2025		1,899		(90)			(90)		1,809	1,809			
100273089	PLATTE CITY	MO		01/15/2026		1,044		(40)			(40)		1,004	1,004			
100229806	HERNDON	VA		08/18/2025		1,186		(14)			(14)		1,172	1,172			
100179871	MYRTLE BEACH	SC		11/22/2024		1,069		(38)			(38)		1,031	1,031			
100253948	EDISON	NJ		10/30/2025		1,214		(15)			(15)		1,199	1,199			
100132353	DURHAM	NC		11/03/2023		1,494		121			121		1,615	1,615			
100179409	YAKIMA	WA		12/27/2024		1,095		(29)			(29)		1,066	1,066			
100277336	ROCKAWAY	NJ		02/12/2026		1,137		(29)			(29)		1,108	1,108			
100182301	ONTARIO	CA		12/12/2024		1,643		164			164		1,807	1,807			
100203303	BURBANK	CA		03/27/2025		1,199		(32)			(32)		1,167	1,167			
100214866	CORRALES	NM		06/11/2025		2,062		156			156		2,218	2,218			
100209373	GARDNER	MA		04/29/2025		1,108		(29)			(29)		1,079	1,079			
100192726	HARWOOD	MD		02/10/2025		1,176		(11)			(11)		1,165	1,165			
100137196	GRANBY	CO		11/28/2023		1,061		(11)			(11)		1,050	1,050			
100201421	WINDSOR	CA		03/12/2025		1,138		(44)			(44)		1,094	1,094			
100180550	LAS VEGAS	NV		11/26/2024		845		(39)			(39)		806	806			
100162782	LAS VEGAS	NV		08/12/2024		1,104		(26)			(26)		1,078	1,078			
100178280	ELGIN	SC		11/19/2024		2,717		(68)			(68)		2,649	2,649			
100149295	COLLEGE STATION	TX		04/24/2024		1,157		(30)			(30)		1,127	1,127			
100108252	KATY	TX		05/24/2023		1,318		(15)			(15)		1,303	1,303			
100141059	NAPLES	FL		02/20/2024		1,364		(33)			(33)		1,331	1,331			
100167636	WINCHESTER	CA		09/19/2024		1,842		(20)			(20)		1,822	1,822			
100067128	WASHINGTON	DC		08/02/2021		3,537		61			61		3,598	3,598			
100201215	PHOENIX	AZ		03/12/2025		994		(33)			(33)		961	961			
100141074	SUWANEE	GA		02/20/2024		951		(45)			(45)		906	906			
100219820	CORNWALL	VT		07/08/2025		1,188		(22)			(22)		1,166	1,166			
100146659	WESTBROOK	ME		03/20/2024		3,483		(41)			(41)		3,442	3,442			
100258076	PALM HARBOR	FL		11/26/2025		1,236		(49)			(49)		1,187	1,187			
100212147	MIAMI	FL		05/22/2025		1,330		10			10		1,340	1,340			
100205656	AUSTIN	TX		05/09/2025		1,083		(30)			(30)		1,053	1,053			
100135840	MINNEAPOLIS	MN		11/10/2023		1,073		3			3		1,076	1,076			
100284520	ZIONSVILLE	IN		03/26/2026		1,091		(44)			(44)		1,047	1,047			
100272030	LANCASTER	CA		01/08/2026		1,137		(23)			(23)		1,114	1,114			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268736	FRONT ROYAL	VA		12/29/2025		1,654		(39)			(39)		1,615	1,615			
100201123	EDISON	NJ		03/12/2025		1,106		(31)			(31)		1,075	1,075			
100193734	NORTH MRYTLE BEACH	SC		02/10/2025		1,343		(43)			(43)		1,300	1,300			
100168749	ROCHESTER	MN		09/26/2024		4,863		(137)			(137)		4,726	4,726			
100192849	SAVANNAH	GA		02/10/2025		1,775		(46)			(46)		1,729	1,729			
100284752	TEMPLE	ME		03/27/2026		1,175		(21)			(21)		1,154	1,154			
100209915	LAHAINA	HI		06/11/2025		1,056		(35)			(35)		1,021	1,021			
100215786	FRANKLIN	TN		06/12/2025		1,188		(39)			(39)		1,149	1,149			
100255406	ANTIOCH	CA		11/24/2025		27,111		(389)			(389)		26,722	26,722			
100255738	INLET BEACH	FL		11/24/2025		1,207		(38)			(38)		1,169	1,169			
100156724	OAKLAND	CA		06/26/2024		2,048		(85)			(85)		1,963	1,963			
100283332	OCEAN CITY	NJ		03/11/2026		1,276		(5)			(5)		1,271	1,271			
100189788	OCEAN SHORES	WA		01/21/2025		1,339		28			28		1,367	1,367			
100277033	SAN DIEGO	CA		02/06/2026		829		(14)			(14)		815	815			
100154795	LOMPOC	CA		07/19/2024		1,079		(30)			(30)		1,049	1,049			
100090230	TAMPA	FL		01/13/2023		987		(27)			(27)		960	960			
100268224	MIAMI GARDENS	FL		12/29/2025		1,265		(9)			(9)		1,256	1,256			
100108377	BROOKLYN	NY		05/25/2023		11,723		(236)			(236)		11,487	11,487			
100108210	ALEXANDRIA	VA		05/24/2023		952		(15)			(15)		937	937			
100212498	MONSEY	NY		05/28/2025		1,105		26			26		1,131	1,131			
100213866	MORENO VALLEY	CA		05/29/2025		1,638		115			115		1,753	1,753			
100199101	VILLAS	NJ		03/03/2025		1,157		(29)			(29)		1,128	1,128			
100254677	SARASOTA	FL		11/12/2025		1,219		(20)			(20)		1,199	1,199			
100218227	ELIZABETH	NJ		06/26/2025		36,829		(1,084)			(1,084)		35,745	35,745			
100204862	ATWATER	CA		04/09/2025		653		(24)			(24)		629	629			
100192563	ROSEVILLE	CA		02/10/2025		1,359		104			104		1,463	1,463			
100138107	PEMBROKE PINES	FL		12/14/2023		2,783		56			56		2,839	2,839			
100134375	COLUMBUS	OH		10/27/2023		697		(5)			(5)		692	692			
100081506	GAINESVILLE	FL		03/18/2022		2,330		39			39		2,369	2,369			
100081509	GAINESVILLE	FL		03/18/2022		2,330		39			39		2,369	2,369			
100211784	SHAVER LAKE	CA		05/19/2025		1,169		(11)			(11)		1,158	1,158			
100203471	PHILADELPHIA	PA		03/26/2025		1,093		(36)			(36)		1,057	1,057			
100175312	HENRICO	VA		11/05/2024		1,280		(1)			(1)		1,279	1,279			
100083031	LOS ANGELES	CA		05/11/2022		2,061		64			64		2,125	2,125			
100192156	AUBURN	AL		01/31/2025		1,101		(36)			(36)		1,065	1,065			
100174214	KEMAH	TX		10/31/2024		6,358		(184)			(184)		6,174	6,174			
100218919	HARDEEVILLE	SC		06/27/2025		1,619		(26)			(26)		1,593	1,593			
100206359	RANCHO CUCAMONGA	CA		04/17/2025		3,459		895			895		4,354	4,354			
100055914	N HOLLYWOOD	CA		03/26/2021		2,738		(65)			(65)		2,673	2,673			
100221236	FORT COLLINS	CO		07/21/2025		1,154		(22)			(22)		1,132	1,132			
100120648	GLEN ALLEN	VA		08/24/2023		1,324		(105)			(105)		1,219	1,219			
100114835	WEST GLACIER	MT		07/10/2023		61,481		1,557			1,557		63,038	63,038			
100156038	ADDISON	TX		06/18/2024		2,721		(112)			(112)		2,609	2,609			
100167466	BOSTON	MA		09/16/2024		1,058		(38)			(38)		1,020	1,020			
100169712	ANN ARBOR	MI		09/30/2024		1,151		(24)			(24)		1,127	1,127			
100268313	MAMMOTH LAKES	CA		12/29/2025		1,129		(23)			(23)		1,106	1,106			
100254922	TOMS RIVER	NJ		11/17/2025		1,193		(38)			(38)		1,155	1,155			
100282329	SANTA ROSA BEACH	FL		02/27/2026		793		(21)			(21)		772	772			
100162783	BELLAIRE	TX		08/12/2024		1,168		(24)			(24)		1,144	1,144			
100268642	FOLEY	AL		12/29/2025		1,212		(21)			(21)		1,191	1,191			
100101037	PAGOSA SPRINGS	CO		04/28/2023		1,923		219			219		2,142	2,142			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188987	PERRIS	CA		01/09/2025		778		(27)			(27)		751	751			
100081257	PUYALLUP	WA		03/18/2022		2,620		84			84		2,704	2,704			
100200256	DELRAY BEACH	FL		03/07/2025		1,199		(16)			(16)		1,183	1,183			
100198481	BOWIE	MD		02/28/2025		1,158		(3)			(3)		1,155	1,155			
100228803	FORT WORTH	TX		08/12/2025		910		(43)			(43)		867	867			
100179664	MOORESVILLE	NC		11/21/2024		1,541		(25)			(25)		1,516	1,516			
100210431	ANNAPOLIS	MD		05/12/2025		1,256		16			16		1,272	1,272			
100185836	COLFAX	WI		12/26/2024		1,237		(4)			(4)		1,233	1,233			
100116297	RIVERTON	UT		07/20/2023		2,681		120			120		2,801	2,801			
100221372	SAN FRANCISCO	CA		07/22/2025		946		(34)			(34)		912	912			
100192482	SELDEN	NY		02/07/2025		3,308		(144)			(144)		3,164	3,164			
100120627	TEMECULA	CA		08/18/2023		1,113		(24)			(24)		1,089	1,089			
100173440	CASPER	WY		10/29/2024		1,014		(39)			(39)		975	975			
100147461	ENGLEWOOD	FL		04/03/2024		1,173		(14)			(14)		1,159	1,159			
100117219	PANAMA CITY BEACH	FL		07/20/2023		1,314		12			12		1,326	1,326			
100238939	FOLSOM	CA		09/23/2025		1,150		(23)			(23)		1,127	1,127			
100136345	ATLANTA	GA		11/20/2023		3,785		423			423		4,208	4,208			
100175308	MANTECA	CA		11/05/2024		1,283		(6)			(6)		1,277	1,277			
100173127	DES MOINES	WA		10/30/2024		1,932		(32)			(32)		1,900	1,900			
100151350	ATLANTA	GA		05/10/2024		1,266		(5)			(5)		1,261	1,261			
100253965	STEAMBOAT SPRINGS	CO		10/30/2025		1,196		(29)			(29)		1,167	1,167			
100197600	EASTVALE	CA		02/26/2025		1,153		(27)			(27)		1,126	1,126			
100238859	SOUTH LAKE TAHOE	CA		09/23/2025		1,156		(29)			(29)		1,127	1,127			
100136355	MIAMI	FL		11/20/2023		1,078		(12)			(12)		1,066	1,066			
100254825	CHESHIRE	MA		11/17/2025		1,020		(15)			(15)		1,005	1,005			
100215393	SANTA ANA	CA		06/12/2025		1,133		(23)			(23)		1,110	1,110			
100120505	RENO	NV		08/18/2023		916		(18)			(18)		898	898			
100268906	LAKE ELSINORE	CA		12/29/2025		3,149		(17)			(17)		3,132	3,132			
100203192	REDINGTON SHORES	FL		03/27/2025		3,842		(119)			(119)		3,723	3,723			
100172737	LONG GROVE	IL		11/21/2024		2,235		(45)			(45)		2,190	2,190			
100076098	LAKEWOOD	WA		01/07/2022		2,651		(24)			(24)		2,627	2,627			
100204631	NAPLES	FL		04/04/2025		1,028		(12)			(12)		1,016	1,016			
100195279	OXNARD	CA		02/24/2025		1,237		(25)			(25)		1,212	1,212			
100182001	MONTEREY PARK	CA		12/12/2024		1,363		26			26		1,389	1,389			
100117136	STATEN ISLAND	NY		07/20/2023		1,784		331			331		2,115	2,115			
100190692	LOXAHATCHEE	FL		01/28/2025		1,513		(25)			(25)		1,488	1,488			
100088275	PORT WASHINGTON	NY		10/17/2022		8,962		(269)			(269)		8,693	8,693			
100133638	MEDFORD	OR		10/23/2023		1,166		(11)			(11)		1,155	1,155			
100133348	FARMINGVILLE	NY		11/21/2023		1,137		18			18		1,155	1,155			
100272309	YOUNG HARRIS	GA		01/08/2026		1,129		(37)			(37)		1,092	1,092			
100254023	WAUSAU	WI		10/30/2025		53,133		(1,595)			(1,595)		51,538	51,538			
100192904	PISCATAWAY	NJ		02/10/2025		1,179		(11)			(11)		1,168	1,168			
100186887	HOLLISTER	CA		01/07/2025		1,177		(8)			(8)		1,169	1,169			
100272126	GREEN LAKE	WI		01/08/2026		1,147		(29)			(29)		1,118	1,118			
100127679	ACWORTH	GA		09/08/2023		995		(25)			(25)		970	970			
100158702	RIVERSIDE	CA		07/10/2024		2,733		(43)			(43)		2,690	2,690			
100247248	EUREKA	CA		10/23/2025		1,784		(56)			(56)		1,728	1,728			
100273763	MARGATE	FL		01/23/2026		684		(19)			(19)		665	665			
100175070	SIGNAL HILL	CA		11/05/2024		2,104		(39)			(39)		2,065	2,065			
100244758	FORT LAUDERDALE	FL		09/29/2025		2,324		(72)			(72)		2,252	2,252			
100019589	CERRITOS	CA		07/26/2018		2,743		(15)			(15)		2,728	2,728			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127670	BOYNTON BEACH	FL		09/08/2023		1,067		(24)			(24)		1,043	1,043			
100177093	MENDHAM TOWNSHIP	NJ		01/16/2025		28,726		(224)			(224)		28,502	28,502			
100272174	THE VILLAGES	FL		01/08/2026		1,201		(28)			(28)		1,173	1,173			
100229152	SAN JACINTO	CA		08/14/2025		1,043		(32)			(32)		1,011	1,011			
100067886	SIERRA MADRE	CA		09/23/2021		3,250		(112)			(112)		3,138	3,138			
100065471	INDIO	CA		07/28/2021		3,446		(95)			(95)		3,351	3,351			
100189195	MOYOCK	NC		01/13/2025		1,205		(11)			(11)		1,194	1,194			
100192958	ALEDO	TX		02/10/2025		1,199		(5)			(5)		1,194	1,194			
5.00006E+11	S-GRAVENHAGE	NLD		06/30/2025		44							44		(44)		(44)
100218551	TEMPE	AZ		06/27/2025		1,215		(11)			(11)		1,204	1,204			
100157459	LEHIGH ACRES	FL		02/20/2025		1,012		(3)			(3)		1,009	1,009			
100151078	PHOENIX	AZ		05/08/2024		1,165		(15)			(15)		1,150	1,150			
100158611	HARRISBURG	PA		07/10/2024		1,387		(13)			(13)		1,374	1,374			
100194453	BAKERSFIELD	CA		02/14/2025		1,108		(43)			(43)		1,065	1,065			
100194470	BAKERSFIELD	CA		02/14/2025		1,108		(43)			(43)		1,065	1,065			
100245766	GILBERT	AZ		10/29/2025		1,200		(27)			(27)		1,173	1,173			
100170144	AURORA	CO		10/08/2024		1,304		(28)			(28)		1,276	1,276			
100148478	ESTERO	FL		04/12/2024		1,170		(31)			(31)		1,139	1,139			
100268869	BENTONVILLE	AR		12/29/2025		1,180		(22)			(22)		1,158	1,158			
100271911	BALLWIN	MO		01/06/2026		1,925		(42)			(42)		1,883	1,883			
100285009	FORT ATKINSON	WI		03/27/2026		774		(9)			(9)		765	765			
100268460	SPRING VALLEY	CA		12/29/2025		1,193		(14)			(14)		1,179	1,179			
100117053	CITY OF LAKE FOREST	CA		07/20/2023		2,319		122			122		2,441	2,441			
100247004	OCEANSIDE	CA		10/22/2025		4,393		(155)			(155)		4,238	4,238			
100246945	LOS ANGELES	CA		10/17/2025		1,129		(38)			(38)		1,091	1,091			
100080369	GARDEN GROVE	CA		02/28/2022		3,095		(52)			(52)		3,043	3,043			
100151273	CUMMING	GA		05/10/2024		1,222		(19)			(19)		1,203	1,203			
100220430	UNIVERSITY PLACE	WA		07/15/2025		1,005		(36)			(36)		969	969			
100201206	MIDLAND	TX		03/12/2025		1,368		(45)			(45)		1,323	1,323			
100244921	BRADENTON	FL		09/29/2025		1,631		(70)			(70)		1,561	1,561			
100149191	SALT LAKE CITY	UT		04/22/2024		1,238		(34)			(34)		1,204	1,204			
100171790	MANTECA	CA		10/17/2024		2,625		(73)			(73)		2,552	2,552			
100200130	BUFFALO	NY		03/06/2025		1,136		(34)			(34)		1,102	1,102			
100210289	WEED	CA		05/09/2025		1,321		(16)			(16)		1,305	1,305			
100198324	ROSEVILLE	CA		02/28/2025		1,365		102			102		1,467	1,467			
100194666	FAIR LAWN	NJ		02/21/2025		1,184		(8)			(8)		1,176	1,176			
100173320	NORTH SALT LAKE	UT		10/30/2024		1,035		(33)			(33)		1,002	1,002			
100254870	HYANNIS	MA		11/17/2025		1,190		(38)			(38)		1,152	1,152			
100206214	KISSIMMEE	FL		04/16/2025		1,061		(27)			(27)		1,034	1,034			
100243201	INDIO	CA		09/26/2025		18,856		(87)			(87)		18,769	18,769			
100202627	QUEEN CREEK	AZ		03/24/2025		1,399		118			118		1,517	1,517			
100143171	BUFORD	GA		02/16/2024		1,245		(17)			(17)		1,228	1,228			
100115007	KNOXVILLE	TN		07/14/2023		1,319		9			9		1,328	1,328			
100214299	LAKE HAVASU CITY	AZ		06/02/2025		958		(27)			(27)		931	931			
100219210	MARIETTA	GA		06/27/2025		53,371		(849)			(849)		52,522	52,522			
100211995	HAPPY VALLEY	OR		05/22/2025		986		(34)			(34)		952	952			
100173115	GARDNERVILLE	NV		10/30/2024		1,427		(8)			(8)		1,419	1,419			
100087178	WORCESTER	MA		10/25/2022		1,633		240			240		1,873	1,873			
100136488	EVERETT	WA		11/20/2023		1,413		117			117		1,530	1,530			
100140980	PORT SAINT LUCIE	FL		03/28/2024		987		(26)			(26)		961	961			
100147679	ROCKVILLE	MD		04/04/2024		2,672		(35)			(35)		2,637	2,637			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185882	JERSEY CITY	NJ		12/26/2024		1,052		(23)			(23)		1,029	1,029			
100284750	NEWPORT	NH		03/27/2026		3,432		(107)			(107)		3,325	3,325			
100154136	HURRICANE	UT		07/11/2024		7,806		(131)			(131)		7,675	7,675			
100202599	ALBUQUERQUE	NM		03/21/2025		60,803		(246)			(246)		60,557	60,557			
100284020	TIGARD	OR		03/24/2026		809		(21)			(21)		788	788			
100201030	KEAAU	HI		03/12/2025		4,508		(65)			(65)		4,443	4,443			
100238684	SHOW LOW	AZ		09/22/2025		1,064		(37)			(37)		1,027	1,027			
100253839	LOS ANGELES	CA		10/30/2025		469		(12)			(12)		457	457			
100189782	GILCHRIST	TX		01/21/2025		1,031		(27)			(27)		1,004	1,004			
100129459	LAS VEGAS	NV		09/29/2023		1,322		(21)			(21)		1,301	1,301			
100234798	LEBANON	TN		08/28/2025		1,343		37			37		1,380	1,380			
100228589	JERSEY CITY	NJ		08/11/2025		1,107		(29)			(29)		1,078	1,078			
100253251	THE VILLAGES	FL		10/30/2025		1,120		(42)			(42)		1,078	1,078			
100144444	ORLANDO	FL		04/26/2024		1,148		(43)			(43)		1,105	1,105			
100188375	KISSIMMEE	FL		01/08/2025		27,074		(478)			(478)		26,596	26,596			
100158431	HOOKSETT	NH		07/10/2024		932		(30)			(30)		902	902			
100221291	WATERLOO	SC		07/22/2025		1,018		(19)			(19)		999	999			
100169683	WARREN	NJ		09/30/2024		1,028		(26)			(26)		1,002	1,002			
100219652	OAK VIEW	CA		07/07/2025		1,213		(28)			(28)		1,185	1,185			
100210401	PALM COAST	FL		05/12/2025		1,257		11			11		1,268	1,268			
100087392	DENVER	CO		10/25/2022		1,751		180			180		1,931	1,931			
100255758	ROANOKE	VA		11/24/2025		1,151		(35)			(35)		1,116	1,116			
100284733	BATTLE CREEK	MI		03/27/2026		712		(19)			(19)		693	693			
100115702	EL CAJON	CA		07/20/2023		1,413		(17)			(17)		1,396	1,396			
100246331	BROKEN ARROW	OK		10/10/2025		833		(31)			(31)		802	802			
100100884	NEWTOWN	CT		04/28/2023		4,331		(7)			(7)		4,324	4,324			
100209549	ACWORTH	GA		05/02/2025		951		(14)			(14)		937	937			
100212052	GRASS VALLEY	CA		06/27/2025		3,488		(78)			(78)		3,410	3,410			
100088253	NEWARK	NJ		10/17/2022		2,420		(51)			(51)		2,369	2,369			
100210097	ELK GROVE	CA		05/07/2025		1,151		(22)			(22)		1,129	1,129			
100176980	OCEAN CITY	MD		01/16/2025		953		(23)			(23)		930	930			
100128137	MANVEL	TX		09/11/2023		774		(8)			(8)		766	766			
100272414	SOUTH KINGSTOWN	RI		01/08/2026		1,124		(8)			(8)		1,116	1,116			
5.00006E+11	ROTTERDAM	NLD		03/31/2025		6,381						105	6,486	6,365	(121)		(121)
100272302	CONCORD	CA		01/08/2026		1,219		(19)			(19)		1,200	1,200			
100173220	ROSELAND	VA		10/30/2024		1,958		(16)			(16)		1,942	1,942			
100159611	NEWARK	NJ		07/15/2024		1,028		(44)			(44)		984	984			
100144398	ANCHORAGE	AK		03/07/2024		1,152		(25)			(25)		1,127	1,127			
100230052	MURFREESBORO	TN		08/25/2025		1,030		4			4		1,034	1,034			
100255651	CENTERVILLE	MA		11/24/2025		1,136		(27)			(27)		1,109	1,109			
100254393	ROSEVILLE	CA		11/07/2025		1,151		(36)			(36)		1,115	1,115			
100243801	LOS ANGELES	CA		09/29/2025		1,096		(18)			(18)		1,078	1,078			
100115704	SPARKS	NV		07/20/2023		1,277		(18)			(18)		1,259	1,259			
100214277	SACRAMENTO	CA		05/30/2025		1,201		1			1		1,202	1,202			
100243247	DUMONT	NJ		09/26/2025		1,756		(54)			(54)		1,702	1,702			
100150474	COACHELLA	CA		05/03/2024		1,354		18			18		1,372	1,372			
100218572	LAPEER	MI		06/27/2025		961		(39)			(39)		922	922			
100115542	CORAL SPRINGS	FL		07/19/2023		1,089		(20)			(20)		1,069	1,069			
100228525	DOVER	NH		08/11/2025		1,089		(30)			(30)		1,059	1,059			
100199268	OAK ISLAND	NC		03/05/2025		2,716		(42)			(42)		2,674	2,674			
100264971	SEMINOLE	FL		12/17/2025		17,684		(835)			(835)		16,849	16,849			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201116	SACRAMENTO	CA		03/12/2025		2,023		(50)			(50)		1,973	1,973			
100175459	FRANKLIN	WI		12/23/2024		1,079		(31)			(31)		1,048	1,048			
100160365	FAIRFAX	VA		09/06/2024		3,407		(111)			(111)		3,296	3,296			
100171366	IDAHO FALLS	ID		10/16/2024		1,193		(32)			(32)		1,161	1,161			
100102801	GARDEN GROVE	CA		06/22/2023		1,463		(52)			(52)		1,411	1,411			
100245512	HOUSTON	TX		10/06/2025		1,128		(43)			(43)		1,085	1,085			
100149291	PORT ARANSAS	TX		04/24/2024		1,131		(32)			(32)		1,099	1,099			
100214128	TRINITY	NC		05/30/2025		1,048		(42)			(42)		1,006	1,006			
100268808	ANDERSONVILLE	TN		12/29/2025		1,281		(9)			(9)		1,272	1,272			
100238856	GOODYEAR	AZ		09/23/2025		1,217		(10)			(10)		1,207	1,207			
100253876	PUYALLUP	WA		10/30/2025		1,296		(16)			(16)		1,280	1,280			
100172983	MIAMI GARDENS	FL		10/25/2024		1,283		(27)			(27)		1,256	1,256			
100129390	BELLINGHAM	WA		09/26/2023		1,409		48			48		1,457	1,457			
100193482	BOSTON	MA		02/10/2025		13,872		(192)			(192)		13,680	13,680			
100206837	LOVELAND	CO		04/24/2025		1,064		(34)			(34)		1,030	1,030			
100185498	MARINA DEL REY	CA		12/20/2024		1,122		(4)			(4)		1,118	1,118			
100246111	MESA	AZ		10/08/2025		1,038		(47)			(47)		991	991			
100153205	LAS VEGAS	NV		05/30/2024		2,494							2,494	2,494			
100220909	PLYMOUTH	MA		07/18/2025		1,137		(24)			(24)		1,113	1,113			
100203325	LARGO	FL		03/27/2025		1,087		(32)			(32)		1,055	1,055			
100156121	STATEN ISLAND	NY		06/18/2024		1,028		(38)			(38)		990	990			
100159912	MIAMI	FL		08/16/2024		686		(28)			(28)		658	658			
100192897	CHARLOTTE	NC		02/10/2025		1,196		(12)			(12)		1,184	1,184			
100180009	BRIGANTINE	NJ		11/25/2024		1,270		(5)			(5)		1,265	1,265			
100258225	ELK GROVE	CA		12/02/2025		801		(18)			(18)		783	783			
100201871	HUNTERSVILLE	NC		03/18/2025		999		(36)			(36)		963	963			
100229891	CONCORD	CA		08/18/2025		1,043		(42)			(42)		1,001	1,001			
100142622	SONOMA	CA		02/08/2024		1,204		(24)			(24)		1,180	1,180			
100063644	ELMONT	NY		07/01/2021		2,701		(14)			(14)		2,687	2,687			
100192631	MOUNTLAKE TERRACE	WA		02/10/2025		1,582		(17)			(17)		1,565	1,565			
100162539	W HTFD	CT		08/12/2024		1,115		(18)			(18)		1,097	1,097			
100229793	DENVER	CO		08/18/2025		1,088		(30)			(30)		1,058	1,058			
100115752	KISSIMMEE	FL		07/20/2023		1,206		(3)			(3)		1,203	1,203			
100211576	BROOMALL	PA		06/23/2025		1,018		(27)			(27)		991	991			
100210334	ROCK HILL	SC		05/09/2025		1,014		(40)			(40)		974	974			
100215517	BIRMINGHAM	AL		06/12/2025		987		(13)			(13)		974	974			
100151071	ROSEVILLE	CA		05/08/2024		3,989		208			208		4,197	4,197			
100076357	MOCLIPS	WA		01/07/2022		3,131		(70)			(70)		3,061	3,061			
100149194	LAKE ELSINORE	CA		04/22/2024		785		(18)			(18)		767	767			
100238481	LAS VEGAS	NV		09/19/2025		58,652		(1,695)			(1,695)		56,957	56,957			
100227252	SEVIERVILLE	TN		07/31/2025		1,145		(25)			(25)		1,120	1,120			
100154691	SARATOGA SPRINGS	UT		07/19/2024		1,348		4			4		1,352	1,352			
100088307	BIRMINGHAM	AL		11/10/2022		1,594		(9)			(9)		1,585	1,585			
100165512	BRADENTON	FL		08/29/2024		1,428		21			21		1,449	1,449			
100185954	PHOENIX	AZ		12/26/2024		883		(31)			(31)		852	852			
100119972	ST SIMONS ISLAND	GA		08/11/2023		1,168		2			2		1,170	1,170			
100180202	CONROE	TX		11/25/2024		2,177		(10)			(10)		2,167	2,167			
100215647	ADDISON	TX		06/12/2025		1,177		(5)			(5)		1,172	1,172			
100153828	MOUNT LAUREL	NJ		07/10/2024		906		(27)			(27)		879	879			
100148501	NAPLES	TX		04/12/2024		1,213		2			2		1,215	1,215			
100079496	ORLANDO	FL		04/25/2022		2,079		276			276		2,355	2,355			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203910	DANBURY	CT		03/28/2025		1,229		(30)			(30)		1,199	1,199			
100236173	HOLMES BEACH	FL		09/10/2025		1,050		(28)			(28)		1,022	1,022			
100253575	PEYTON	CO		10/30/2025		1,013		(37)			(37)		976	976			
100236901	MIAMI	FL		09/12/2025		997		(21)			(21)		976	976			
100156177	MIAMI	FL		06/20/2024		997		(72)			(72)		925	925			
100131700	SEATTLE	WA		10/06/2023		2,514		56			56		2,570	2,570			
100171602	MINERAL BLUFF	GA		10/16/2024		1,490		(21)			(21)		1,469	1,469			
100220475	MESA	AZ		07/15/2025		1,240		(10)			(10)		1,230	1,230			
100147826	HOUSTON	TX		04/08/2024		1,327		(5)			(5)		1,322	1,322			
100169801	HOLLYWOOD	FL		09/30/2024		4,801		(118)			(118)		4,683	4,683			
100143000	HOLTSVILLE	NY		02/12/2024		1,109		(30)			(30)		1,079	1,079			
100246661	WASHINGTON	DC		10/15/2025		1,245		(38)			(38)		1,207	1,207			
100166098	JACKSON	NJ		09/09/2024		1,090		(27)			(27)		1,063	1,063			
100191342	HOOVER	AL		01/30/2025		670		(26)			(26)		644	644			
100171959	KENT	WA		10/17/2024		1,330		(23)			(23)		1,307	1,307			
100182017	FORT MILL	SC		12/12/2024		1,350		33			33		1,383	1,383			
100201470	VERDI	NV		03/12/2025		936		(41)			(41)		895	895			
100228489	OAK ISLAND	NC		08/11/2025		1,024		(34)			(34)		990	990			
100221544	KIRKLAND	WA		07/22/2025		2,801		(64)			(64)		2,737	2,737			
100149031	NAPLES	FL		04/19/2024		1,036		8			8		1,044	1,044			
100211726	TUCSON	AZ		05/19/2025		1,136		(10)			(10)		1,126	1,126			
100246196	SALT LAKE CITY	UT		10/08/2025		850		(38)			(38)		812	812			
100083514	COVINA	CA		06/06/2022		1,809		(33)			(33)		1,776	1,776			
100119403	PROSPECT PARK	NJ		07/31/2023		1,182		(15)			(15)		1,167	1,167			
100101202	FLORAL PARK	NY		04/28/2023		1,699		259			259		1,958	1,958			
100132606	WINTER GARDEN	FL		11/03/2023		1,161		24			24		1,185	1,185			
100166271	WESTMINSTER	CO		09/09/2024		1,258		(17)			(17)		1,241	1,241			
100150562	NEWARK	NJ		05/03/2024		1,301		(10)			(10)		1,291	1,291			
100128198	BAYVILLE	NJ		09/18/2023		2,472		45			45		2,517	2,517			
100120780	WINTER GARDEN	FL		08/25/2023		5,573		(30)			(30)		5,543	5,543			
100188830	HIDDEN VALLEY LAKE	CA		01/09/2025		2,874		(35)			(35)		2,839	2,839			
100261134	MINNEAPOLIS	MN		12/05/2025		1,194		(33)			(33)		1,161	1,161			
100202749	BALL GROUND	GA		03/24/2025		1,097		(29)			(29)		1,068	1,068			
100140760	PERRY HALL	MD		01/22/2024		668		(15)			(15)		653	653			
100150871	ROSEVILLE	CA		05/08/2024		1,774		5			5		1,779	1,779			
100130198	SAINT AUGUSTINE	FL		11/15/2023		910		(45)			(45)		865	865			
100141593	SKOKIE	IL		01/30/2024		969		3			3		972	972			
100245136	PRESCOTT	AZ		10/07/2025		1,081		(19)			(19)		1,062	1,062			
100137115	BROOKLET	GA		11/28/2023		934		(13)			(13)		921	921			
100100094	LAKEWOOD	CO		03/28/2023		1,642		41			41		1,683	1,683			
100226612	WOODBURY	MN		07/30/2025		1,105		(41)			(41)		1,064	1,064			
100151438	CEDAR PARK	TX		05/10/2024		1,277		2			2		1,279	1,279			
100066119	MORRISTOWN	NJ		08/02/2021		3,624		2			2		3,626	3,626			
100155877	BROKEN BOW	OK		06/17/2024		1,347		(19)			(19)		1,328	1,328			
100091799	ELK GROVE	CA		01/30/2023		1,162		(22)			(22)		1,140	1,140			
100246617	HENDERSONVILLE	NC		10/15/2025		1,147		(51)			(51)		1,096	1,096			
100220637	MIAMI	FL		07/17/2025		1,986		(53)			(53)		1,933	1,933			
100180442	KNOXVILLE	TN		11/25/2024		1,263		(1)			(1)		1,262	1,262			
100168308	KENT	WA		09/20/2024		1,158		(22)			(22)		1,136	1,136			
100209289	JEFFERSON	CO		04/29/2025		1,166		(30)			(30)		1,136	1,136			
100148458	PARKER	CO		04/12/2024		1,617		100			100		1,717	1,717			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235325	CATHEDRAL CITY	CA		08/29/2025		1,041		(28)			(28)		1,013	1,013			
100181264	DALLAS	TX		12/06/2024		1,239		14			14		1,253	1,253			
100185094	DALLAS	TX		12/20/2024		1,240		13			13		1,253	1,253			
100206145	OCEAN CITY	MD		04/16/2025		1,089		(29)			(29)		1,060	1,060			
100235434	NORTH MIAMI	FL		08/29/2025		1,076		(9)			(9)		1,067	1,067			
100177097	MIAMI	FL		01/16/2025		1,236		(16)			(16)		1,220	1,220			
100132643	PORTLAND	OR		11/03/2023		431,914		(4,414)			(4,414)		427,500	427,500			
100246963	BRANDON	FL		10/17/2025		4,229		(151)			(151)		4,078	4,078			
100243317	AMERICAN CANYON	CA		09/26/2025		1,180		(32)			(32)		1,148	1,148			
100163320	PALMDALE	CA		08/13/2024		833		(17)			(17)		816	816			
100141763	WESLEY CHAPEL	FL		01/30/2024		1,009		(15)			(15)		994	994			
100219027	BROOMFIELD	CO		06/27/2025		1,147		(47)			(47)		1,100	1,100			
100135190	WAILUKU	HI		11/07/2023		1,077		(12)			(12)		1,065	1,065			
100153784	LONG BEACH	CA		07/10/2024		1,133		(15)			(15)		1,118	1,118			
4010078567	MARGATE	FL		07/26/2024		1,118		(32)			(32)		1,086	1,086			
100080248	VERONA	NJ		02/25/2022		1,914		(82)			(82)		1,832	1,832			
100253888	COLUMBUS	OH		10/30/2025		1,287		(15)			(15)		1,272	1,272			
100195281	LITTLETON	CO		02/24/2025		1,266		29			29		1,295	1,295			
100114770	LOS ANGELES	CA		07/07/2023		142		(7)			(7)		135	135			
100127680	FREEHOLD	NJ		09/08/2023		1,593		(15)			(15)		1,578	1,578			
100219609	ONTARIO	CA		07/07/2025		4,612		(49)			(49)		4,563	4,563			
100245056	LOS ANGELES	CA		09/30/2025		748		(18)			(18)		730	730			
100165681	KISSIMMEE	FL		10/04/2024		1,253		4			4		1,257	1,257			
100171117	TUCSON	AZ		11/22/2024		8,162		(234)			(234)		7,928	7,928			
100216040	CAPE CORAL	FL		06/17/2025		995		(47)			(47)		948	948			
100215027	DALLAS	GA		06/11/2025		1,087		(25)			(25)		1,062	1,062			
100212337	SPRINGFIELD	PA		05/28/2025		1,185		23			23		1,208	1,208			
100142972	HAVERHILL	MA		02/09/2024		1,050		(26)			(26)		1,024	1,024			
100149790	LOS ANGELES	CA		04/26/2024		1,172		(29)			(29)		1,143	1,143			
100211598	SANDY	UT		06/23/2025		1,109		(21)			(21)		1,088	1,088			
100272730	PAOLA	KS		01/09/2026		975		(35)			(35)		940	940			
100213988	EDISON	NJ		05/29/2025		1,187		(23)			(23)		1,164	1,164			
100209206	BOISE	ID		04/29/2025		885		38			38		923	923			
100283075	SOLEDAD	CA		03/09/2026		1,201		(33)			(33)		1,168	1,168			
100236046	SILVERDALE	WA		09/04/2025		1,134		(29)			(29)		1,105	1,105			
100115487	OXNARD	CA		07/17/2023		89		(1)			(1)		88	88			
100192704	CARSON CITY	NV		02/10/2025		8,182		(190)			(190)		7,992	7,992			
100284573	WILDWOOD	NJ		03/26/2026		1,274		(14)			(14)		1,260	1,260			
100234963	DENNIS PORT	MA		08/28/2025		1,157		(16)			(16)		1,141	1,141			
100091879	PORTER	TX		01/30/2023		2,953		13			13		2,966	2,966			
100283318	MANTECA	CA		03/11/2026		1,266		(14)			(14)		1,252	1,252			
100210044	MELBOURNE	FL		05/07/2025		1,120		(18)			(18)		1,102	1,102			
100110491	ROWLAND HEIGHTS	CA		06/30/2023		1,412		(4)			(4)		1,408	1,408			
100062536	ACCOKEEK	MD		07/01/2021		2,745		(36)			(36)		2,709	2,709			
100158066	RANCHO CORDOVA	CA		07/09/2024		1,503		93			93		1,596	1,596			
100175912	DAYTONA BEACH	FL		11/14/2024		1,355		(6)			(6)		1,349	1,349			
100188425	NORWALK	CT		01/08/2025		998		(16)			(16)		982	982			
100253177	HIGHLANDS RANCH	CO		10/30/2025		1,633		(34)			(34)		1,599	1,599			
100115778	DALLAS	TX		07/20/2023		1,397		(8)			(8)		1,389	1,389			
100248894	OLD SAYBROOK	CT		10/29/2025		1,330		(37)			(37)		1,293	1,293			
100205047	HURRICANE	UT		04/11/2025		1,110		(52)			(52)		1,058	1,058			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213839	ORLANDO	FL		05/29/2025		1,095		(34)			(34)		1,061	1,061			
100205737	PHILADELPHIA	PA		04/14/2025		1,154		(8)			(8)		1,146	1,146			
100182368	WAVERLY	TN		12/12/2024		1,173		(14)			(14)		1,159	1,159			
100168739	SAVANNAH	GA		09/26/2024		1,004		(47)			(47)		957	957			
100219627	SAINT AUGUSTINE	FL		07/07/2025		1,112		(39)			(39)		1,073	1,073			
100272576	CHAPIN	SC		01/08/2026		1,071		(25)			(25)		1,046	1,046			
100219511	SAN MARCOS	CA		07/07/2025		1,036		(30)			(30)		1,006	1,006			
100146650	PALMDALE	CA		03/20/2024		971		(16)			(16)		955	955			
100235247	SALEM	OR		08/29/2025		4,257		(42)			(42)		4,215	4,215			
100203011	ASTORIA	OR		04/25/2025		11,516		(205)			(205)		11,311	11,311			
100065663	TAUNTON	MA		07/28/2021		2,432		(73)			(73)		2,359	2,359			
100062338	ERDA	UT		07/01/2021		2,280		(18)			(18)		2,262	2,262			
100091219	MIAMI	FL		01/31/2023		1,233		(18)			(18)		1,215	1,215			
100205799	PHILADELPHIA	PA		04/14/2025		1,184		(13)			(13)		1,171	1,171			
100268672	CULLOWHEE	NC		12/29/2025		1,143		(20)			(20)		1,123	1,123			
100176515	PINE	AZ		11/15/2024		1,069		(24)			(24)		1,045	1,045			
100283145	BOSTON	MA		03/09/2026		1,530		(11)			(11)		1,519	1,519			
100114890	NAPLES	FL		07/13/2023		1,546		4			4		1,550	1,550			
100214386	LOMA LINDA	CA		06/02/2025		1,490		95			95		1,585	1,585			
100192569	YUCCA VALLEY	CA		02/10/2025		1,060		(30)			(30)		1,030	1,030			
100151839	DANBURY	CT		05/10/2024		941		(1)			(1)		940	940			
100172459	ONTARIO	CA		10/23/2024		1,369		(13)			(13)		1,356	1,356			
100139947	SUNRISE	FL		01/09/2024		979		(9)			(9)		970	970			
100148290	TIGARD	OR		04/12/2024		1,417		14			14		1,431	1,431			
100148673	WEATHERFORD	TX		04/16/2024		958		(32)			(32)		926	926			
100102713	FAIRFAX	VA		06/22/2023		878		(54)			(54)		824	824			
100273995	FRANKFORD	DE		01/26/2026		1,347		(42)			(42)		1,305	1,305			
100086961	SPRING	TX		10/24/2022		1,344		(15)			(15)		1,329	1,329			
100088827	BRANDON	FL		11/15/2022		1,158		22			22		1,180	1,180			
100202756	HARTLAND	WI		03/24/2025		1,114		(37)			(37)		1,077	1,077			
100210535	NAMPA	ID		05/15/2025		1,121		(46)			(46)		1,075	1,075			
100190925	STOCKTON	CA		01/28/2025		1,134		(10)			(10)		1,124	1,124			
100283664	COACHELLA	CA		03/13/2026		367		(17)			(17)		350	350			
100245780	RENTON	WA		10/29/2025		1,038		(38)			(38)		1,000	1,000			
100195271	LAS VEGAS	NV		02/24/2025		1,050		(28)			(28)		1,022	1,022			
100192667	LITTLETON	CO		02/10/2025		1,167		(14)			(14)		1,153	1,153			
100065466	SACRAMENTO	CA		07/28/2021		3,916		(153)			(153)		3,763	3,763			
100151417	TAMPA	FL		05/10/2024		1,215		(12)			(12)		1,203	1,203			
100110312	BOYD	TX		06/30/2023		1,377		20			20		1,397	1,397			
100204867	PANAMA CITY BEACH	FL		04/09/2025		4,273		(197)			(197)		4,076	4,076			
100254329	ROSEVILLE	CA		11/07/2025		1,122		(38)			(38)		1,084	1,084			
100235786	ELK GROVE	CA		09/22/2025		1,013		(48)			(48)		965	965			
100091158	CLEARWATER	FL		01/31/2023		1,390		42			42		1,432	1,432			
100283994	LAKEWOOD	CO		03/24/2026		1,063		(12)			(12)		1,051	1,051			
100114759	SEABROOK	NH		07/07/2023		3,827		(75)			(75)		3,752	3,752			
100102023	BEAUMONT	CA		04/14/2023		359		(7)			(7)		352	352			
100212215	ASBURY PARK	NJ		05/22/2025		1,142		(13)			(13)		1,129	1,129			
100243490	MISSOURI CITY	TX		09/26/2025		90,528		(2,764)			(2,764)		87,764	87,764			
100267187	GLEN ALLEN	VA		12/23/2025		1,177		(20)			(20)		1,157	1,157			
100102380	BELLFLOWER	CA		06/07/2023		1,321		(15)			(15)		1,306	1,306			
100185530	GRANBY	CT		12/20/2024		1,137		(17)			(17)		1,120	1,120			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234939	SANTA FE	NM		08/28/2025		1,460		(48)			(48)		1,412	1,412			
100266968	TAVARES	FL		12/23/2025		4,380		(61)			(61)		4,319	4,319			
100114697	GREELEY	CO		06/29/2023		951		(33)			(33)		918	918			
100159403	HUDSON	FL		07/15/2024		1,093		(19)			(19)		1,074	1,074			
100171598	BONNEY LAKE	WA		10/16/2024		1,108		(32)			(32)		1,076	1,076			
100189840	GLADSTONE	OR		01/21/2025		1,248		9			9		1,257	1,257			
100185599	FORT LAUDERDALE	FL		12/20/2024		1,171		(25)			(25)		1,146	1,146			
100209703	JERSEY CITY	NJ		05/05/2025		1,166		(20)			(20)		1,146	1,146			
100170240	WACO	TX		10/08/2024		1,071		(20)			(20)		1,051	1,051			
100199289	GREENBUSH	MI		03/05/2025		1,126		(22)			(22)		1,104	1,104			
100194014	THOMPSONS STATION	TN		02/11/2025		909		(32)			(32)		877	877			
100268811	PINEHURST	NC		12/29/2025		1,270		(6)			(6)		1,264	1,264			
100238770	APOPKA	FL		09/22/2025		974		(18)			(18)		956	956			
100201127	SCOTTSDALE	AZ		03/12/2025		6,532		(225)			(225)		6,307	6,307			
100162042	MIAMI	FL		07/31/2024		1,036		(43)			(43)		993	993			
100274078	THOUSAND OAKS	CA		01/26/2026		1,535		(52)			(52)		1,483	1,483			
100216228	CASSOPOLIS	MI		06/20/2025		1,196		(39)			(39)		1,157	1,157			
100192617	PHOENIX	AZ		02/10/2025		1,241		(21)			(21)		1,220	1,220			
100143117	SAN LUIS OBISPO	CA		02/16/2024		1,189		(24)			(24)		1,165	1,165			
100272283	COTTONWOOD	CA		01/08/2026		1,400		(36)			(36)		1,364	1,364			
100268814	HILLSBOROUGH	NH		12/29/2025		1,273		(9)			(9)		1,264	1,264			
100090338	SAINT CLOUD	FL		12/22/2022		881		(19)			(19)		862	862			
100238765	NAPLES	FL		09/22/2025		1,036		(41)			(41)		995	995			
100116960	ATLANTA	GA		07/20/2023		1,686		393			393		2,079	2,079			
100129609	WALLA WALLA	WA		09/29/2023		1,162		(17)			(17)		1,145	1,145			
100120380	CLEARFIELD	UT		08/18/2023		860		(24)			(24)		836	836			
100148550	LOS ANGELES	CA		04/12/2024		1,151		(22)			(22)		1,129	1,129			
100254522	CAROLINA BEACH	NC		11/07/2025		1,180		(44)			(44)		1,136	1,136			
100213838	LONGMONT	CO		05/29/2025		849		(40)			(40)		809	809			
100261706	MACOMB	MI		12/12/2025		1,006		(31)			(31)		975	975			
100143016	JAMAICA	NY		02/12/2024		869		(35)			(35)		834	834			
100155106	MESQUITE	NV		07/19/2024		1,153		(16)			(16)		1,137	1,137			
100235241	FREMONT	CA		08/29/2025		1,084		(39)			(39)		1,045	1,045			
100220941	TRACY	CA		07/18/2025		2,395		(60)			(60)		2,335	2,335			
100141401	ROSELLE PARK	NJ		01/30/2024		1,062		(6)			(6)		1,056	1,056			
100201177	FRANKLIN	TN		03/12/2025		1,758		(65)			(65)		1,693	1,693			
100090996	LOS ANGELES	CA		01/31/2023		1,288		(30)			(30)		1,258	1,258			
100110642	LONG BRANCH	NJ		06/30/2023		3,075		(31)			(31)		3,044	3,044			
100245528	WOODSTOCK	GA		10/06/2025		1,076		(49)			(49)		1,027	1,027			
100109381	MIRAMAR BEACH	FL		06/13/2023		1,197		(19)			(19)		1,178	1,178			
100118812	HOMESTEAD	FL		08/30/2023		1,292		(36)			(36)		1,256	1,256			
100102419	MIAMI LAKES	FL		06/07/2023		1,119		(40)			(40)		1,079	1,079			
100238318	TUJUNGA	CA		09/19/2025		1,028		(40)			(40)		988	988			
100173946	ANNAPOLIS	MD		10/31/2024		1,042		(40)			(40)		1,002	1,002			
100150841	REHOBOTH BEACH	DE		05/08/2024		1,217		(24)			(24)		1,193	1,193			
100140231	SADDLE BROOK	NJ		01/11/2024		4,285		(94)			(94)		4,191	4,191			
100255675	LAKE FOREST	IL		11/24/2025		1,176		(21)			(21)		1,155	1,155			
100161856	BAY SHORE	NY		07/31/2024		952		(34)			(34)		918	918			
100144033	PITTSBURG	CA		03/07/2024		1,108		(12)			(12)		1,096	1,096			
100118843	MANTECA	CA		08/30/2023		1,149		(22)			(22)		1,127	1,127			
100188416	CAROLINA BEACH	NC		01/08/2025		1,079		(27)			(27)		1,052	1,052			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164336	ROXBURY	MA		08/21/2024		20,420		(302)			(302)		20,118	20,118			
100079861	BALDWIN	MD		04/25/2022		4,509		(12)			(12)		4,497	4,497			
100281914	OCEAN VIEW	DE		02/26/2026		1,597		(35)			(35)		1,562	1,562			
100150155	COACHELLA	CA		04/30/2024		854		(34)			(34)		820	820			
100167410	NEW SMYRNA BEACH	FL		09/16/2024		2,118		(35)			(35)		2,083	2,083			
100186152	LAKE WORTH BEACH	FL		02/10/2025		1,143		5			5		1,148	1,148			
100185946	HESPERIA	CA		12/26/2024		687		(32)			(32)		655	655			
100185483	ENGLEWOOD	FL		12/20/2024		1,341		44			44		1,385	1,385			
100186470	PHOENIX	AZ		12/30/2024		32,201		1,052			1,052		33,253	33,253			
100159207	PALATINE	IL		07/15/2024		1,093		(28)			(28)		1,065	1,065			
100175027	WEST ROXBURY	MA		11/05/2024		1,379		10			10		1,389	1,389			
100212689	BROOKFIELD	IL		05/28/2025		1,168		(23)			(23)		1,145	1,145			
100180300	TEHACHAPI	CA		11/25/2024		1,718		15			15		1,733	1,733			
100238936	VISTA	CA		09/23/2025		1,446		(20)			(20)		1,426	1,426			
100176516	SUGARLOAF	CA		11/15/2024		1,125		(22)			(22)		1,103	1,103			
100154588	HALETHORPE	MD		06/14/2024		2,065		(42)			(42)		2,023	2,023			
100162731	MURRIETA	CA		08/12/2024		1,188		(20)			(20)		1,168	1,168			
100065412	LAKEWOOD	WA		07/28/2021		4,373		(36)			(36)		4,337	4,337			
100119639	NEWARK	NJ		08/04/2023		1,086		(20)			(20)		1,066	1,066			
100181913	MARATHON	FL		12/12/2024		1,259		(3)			(3)		1,256	1,256			
100135936	ORLANDO	FL		11/15/2023		761		5			5		766	766			
100202369	LAS CRUCES	NM		03/19/2025		1,137		6			6		1,143	1,143			
100156664	KEY COLONY BEACH	FL		06/24/2024		1,163		(67)			(67)		1,096	1,096			
100147540	MESA	AZ		04/03/2024		1,327		(15)			(15)		1,312	1,312			
100057713	BOISE	ID		06/30/2021		1,742		(61)	5		(66)		1,676	1,676			
100116324	STATEN ISLAND	NY		07/20/2023		1,833		452			452		2,285	2,285			
100244964	HOWELL	NJ		09/29/2025		1,204		(41)			(41)		1,163	1,163			
100283317	BRISTOW	VA		03/11/2026		837		(2)			(2)		835	835			
100084644	FAIRFIELD	CA		08/02/2022		1,521		10			10		1,531	1,531			
100235189	FAIRFIELD	CA		08/28/2025		1,110		(33)			(33)		1,077	1,077			
100257180	TEMECULA	CA		11/26/2025		1,127		35			35		1,162	1,162			
100273169	RIDGE	MD		01/15/2026		1,600		(26)			(26)		1,574	1,574			
100193506	LAKE OSWEGO	OR		02/10/2025		1,073		(30)			(30)		1,043	1,043			
100209831	NORTHBOROUGH	MA		05/05/2025		1,159		(14)			(14)		1,145	1,145			
100081170	LACEY	WA		03/18/2022		2,404		83			83		2,487	2,487			
100253599	RIDGEFIELD	WA		10/30/2025		1,282		(50)			(50)		1,232	1,232			
100146708	WASHINGTON	DC		03/20/2024		13							13	13			
100070512	VENTNOR CITY	NJ		09/23/2021		2,482		(68)			(68)		2,414	2,414			
100220107	SAN ANTONIO	TX		08/06/2025		4,315		(113)			(113)		4,202	4,202			
100247096	SURPRISE	AZ		10/22/2025		1,633		185			185		1,818	1,818			
100170897	ELK GROVE	CA		10/11/2024		1,121		(6)			(6)		1,115	1,115			
100235197	LAKEWOOD	CO		08/28/2025		22,620		(630)			(630)		21,990	21,990			
100167419	SEVIERVILLE	TN		09/16/2024		1,021		(13)			(13)		1,008	1,008			
100156206	KAPAA	HI		06/20/2024		1,079		(49)			(49)		1,030	1,030			
100170097	NASHVILLE	TN		10/08/2024		1,130		(31)			(31)		1,099	1,099			
100238153	TAVERNIER	FL		09/15/2025		1,113		8			8		1,121	1,121			
100261489	HAWTHORNE	CA		12/12/2025		1,098		(32)			(32)		1,066	1,066			
100220349	YULEE	FL		07/14/2025		1,008		(31)			(31)		977	977			
100114803	SEASIDE PARK	NJ		07/10/2023		1,261		16			16		1,277	1,277			
100185953	SAN JUAN CAPISTRANO	CA		12/26/2024		244		(22)			(22)		222	222			
100119610	LOS ANGELES	CA		07/31/2023		1,009		(27)			(27)		982	982			

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100201137	HILTON HEAD ISLAND	SC		03/12/2025		1,462		(51)			(51)		1,411	1,411			
100202433	BARNEGAT	NJ		03/20/2025		1,443		(16)			(16)		1,427	1,427			
100246765	GREEN MOUNTAIN FALLS	CO		10/15/2025		1,114		(25)			(25)		1,089	1,089			
100158770	PARKER	CO		07/10/2024		2,030		118			118		2,148	2,148			
100133485	BLAIRSVILLE	GA		10/19/2023		1,066		(23)			(23)		1,043	1,043			
100159976	HIALEAH	FL		08/16/2024		1,121		(23)			(23)		1,098	1,098			
100283430	WORCESTER	MA		03/11/2026		771		(14)			(14)		757	757			
100115401	BOWIE	MD		07/17/2023		802		(15)			(15)		787	787			
100165552	OCALA	FL		08/29/2024		1,105		(17)			(17)		1,088	1,088			
100203128	LONGWOOD	FL		03/27/2025		1,153		(48)			(48)		1,105	1,105			
100150216	RESEDA	CA		04/30/2024		971		(49)			(49)		922	922			
100114867	MONETA	VA		07/10/2023		1,604		(19)			(19)		1,585	1,585			
100214824	MISSION VIEJO	CA		06/11/2025		1,657		(23)			(23)		1,634	1,634			
100284687	HANFORD	CA		03/27/2026		2,979		(57)			(57)		2,922	2,922			
100190685	MOUNTLAKE TERRACE	WA		01/28/2025		1,254		(16)			(16)		1,238	1,238			
100065447	FONTANA	CA		07/28/2021		2,799		(42)			(42)		2,757	2,757			
100282311	FRESNO	CA		02/27/2026		1,009		(26)			(26)		983	983			
100152713	MORENO VALLEY	CA		05/17/2024		1,083		2			2		1,085	1,085			
100228549	CHICAGO	IL		08/11/2025		1,148		(20)			(20)		1,128	1,128			
100235060	ELK GROVE	CA		08/28/2025		1,151		(23)			(23)		1,128	1,128			
100166934	HOUGHTON LAKE	MI		09/13/2024		1,099		(29)			(29)		1,070	1,070			
100157699	ROOSEVELT	NY		06/28/2024		1,051		(30)			(30)		1,021	1,021			
100199108	FAIR LAWN	NJ		03/03/2025		1,512		36			36		1,548	1,548			
100108286	ONTARIO	CA		05/24/2023		1,055		(31)			(31)		1,024	1,024			
100185355	NEW BEDFORD	MA		12/20/2024		1,244		9			9		1,253	1,253			
100188431	HOWELL	NJ		01/08/2025		1,414		(37)			(37)		1,377	1,377			
100173826	VALLEY COTTAGE	NY		10/31/2024		2,483		(61)			(61)		2,422	2,422			
100150461	SAN LUIS OBISPO	CA		05/03/2024		3,020		(12)			(12)		3,008	3,008			
100177643	MADERA	CA		01/16/2025		1,068		(30)			(30)		1,038	1,038			
100209427	BOISE	ID		04/29/2025		1,019		(23)			(23)		996	996			
100220026	RANCHO CUCAMONGA	CA		07/30/2025		1,023		(48)			(48)		975	975			
100267019	CHICAGO	IL		12/23/2025		8,561		(256)			(256)		8,305	8,305			
100219648	STOCKTON	CA		07/07/2025		1,268		(10)			(10)		1,258	1,258			
100067672	SAN FRANCISCO	CA		09/23/2021		2,846		(48)			(48)		2,798	2,798			
100157087	ATLANTA	GA		02/20/2025		801		(25)			(25)		776	776			
100083870	HALLANDALE BEACH	FL		07/12/2022		2,085		(42)			(42)		2,043	2,043			
100220428	NORTHBOROUGH	MA		07/15/2025		5,151		(186)			(186)		4,965	4,965			
100164741	ROTONDA WEST	FL		08/26/2024		1,117		(30)			(30)		1,087	1,087			
100188819	GLENN DALE	MD		01/09/2025		1,401		50			50		1,451	1,451			
100173712	SUPERIOR	MT		10/30/2024		2,238		(82)			(82)		2,156	2,156			
100235283	WATSONVILLE	CA		08/29/2025		3,615		(99)			(99)		3,516	3,516			
100202357	BROOKLYN	NY		03/19/2025		1,100		(18)			(18)		1,082	1,082			
100162529	MARYSVILLE	WA		08/12/2024		1,341		(3)			(3)		1,338	1,338			
100221524	RANCHO MIRAGE	CA		07/22/2025		2,263		(61)			(61)		2,202	2,202			
100261173	HUNTINGTN BEACH	CA		12/05/2025		1,324		(24)			(24)		1,300	1,300			
100147973	AURORA	CO		04/08/2024		970		85	2		83		1,053	1,053			
100226793	LITTLETON	CO		07/30/2025		2,952		(88)			(88)		2,864	2,864			
100192716	NEW SMYRNA BEACH	FL		02/10/2025		1,075		(33)			(33)		1,042	1,042			
100188284	PALMETTO	FL		01/08/2025		1,290		13			13		1,303	1,303			
100100292	HOUSTON	TX		03/24/2023		1,102		(27)			(27)		1,075	1,075			
100277575	BREMERTON	WA		02/13/2026		1,071		(39)			(39)		1,032	1,032			

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100162904	PRESCOTT	AZ		08/12/2024		773		(21)	1		(22)		751	751			
100255699	SAN MARCOS	CA		11/24/2025		1,283		(16)			(16)		1,267	1,267			
100207007	MIAMI BEACH	FL		04/24/2025		982		(26)			(26)		956	956			
100277595	BLOWING ROCK	NC		02/13/2026		1,148		(38)			(38)		1,110	1,110			
100248986	MOYOCK	NC		10/29/2025		4,521		(118)			(118)		4,403	4,403			
100116882	ARLETA	CA		07/20/2023		1,489		80			80		1,569	1,569			
100188270	ORLANDO	FL		01/08/2025		8,513		1			1		8,514	8,514			
100156407	WALDWICK	NJ		06/24/2024		1,088		(18)			(18)		1,070	1,070			
100277433	BOSTON	MA		02/13/2026		1,232		(27)			(27)		1,205	1,205			
100283126	AVENTURA	FL		03/09/2026		1,261		21			21		1,282	1,282			
100079438	CHANDLER	AZ		03/17/2022		2,222		(28)			(28)		2,194	2,194			
100210752	TEMPE	AZ		05/15/2025		1,100		(30)			(30)		1,070	1,070			
100221533	CHICAGO	IL		07/22/2025		181,269		(6,462)			(6,462)		174,807	174,807			
100164954	WOODSTOCK	NY		08/28/2024		1,401		(62)			(62)		1,339	1,339			
100166981	SACRAMENTO	CA		09/13/2024		1,209		(16)			(16)		1,193	1,193			
100201741	LAKE HARMONY	PA		03/18/2025		1,210		(23)			(23)		1,187	1,187			
100076840	FRISCO	TX		12/27/2021		2,277		(130)			(130)		2,147	2,147			
100254127	MASON	OH		12/12/2025		2,917		(27)			(27)		2,890	2,890			
100202835	BOCA RATON	FL		03/24/2025		1,039		(36)			(36)		1,003	1,003			
100211579	LAS VEGAS	NV		06/23/2025		998		(16)			(16)		982	982			
100200543	CASCADE	ID		03/11/2025		1,152		3			3		1,155	1,155			
100065413	LAKEWOOD	WA		07/28/2021		2,766		(23)			(23)		2,743	2,743			
100078658	LAKE ELSINORE	CA		02/02/2022		2,574		(22)			(22)		2,552	2,552			
100194499	LAGUNA NIGUEL	CA		02/14/2025		1,088		(43)			(43)		1,045	1,045			
100189132	MENIFEE	CA		01/13/2025		1,015		(30)			(30)		985	985			
100091105	WEST YARMOUTH	MA		01/31/2023		1,543		(44)			(44)		1,499	1,499			
100152718	PALM DESERT	CA		05/17/2024		1,390		85			85		1,475	1,475			
100284894	MIDDLETOWN	RI		03/27/2026		758		(16)			(16)		742	742			
100215516	CITRUS HEIGHTS	CA		06/12/2025		1,096		(33)			(33)		1,063	1,063			
100268301	DALLAS	TX		12/29/2025		1,258		1			1		1,259	1,259			
100163055	EASTON	PA		08/13/2024		1,129		(26)			(26)		1,103	1,103			
100274042	MIDVALE	UT		01/26/2026		12,911		(439)			(439)		12,472	12,472			
100202486	LAS VEGAS	NV		03/21/2025		922		(34)			(34)		888	888			
100283879	WALNUT CREEK	CA		03/19/2026		14,723		(320)			(320)		14,403	14,403			
100190717	LOS BANOS	CA		01/27/2025		860		(36)			(36)		824	824			
100167532	FAIRFIELD	CT		10/31/2024		1,391		(30)			(30)		1,361	1,361			
100114571	CHICAGO	IL		06/29/2023		983		(9)			(9)		974	974			
100180051	SPARTA	GA		11/25/2024		1,206		(19)			(19)		1,187	1,187			
100230018	NORTH MYRTLE BEACH	SC		08/25/2025		956		(37)			(37)		919	919			
100199000	DENVER	CO		02/28/2025		959		(18)			(18)		941	941			
100109991	WEST HAVERSTRAW	NY		06/22/2023		1,152		(34)			(34)		1,118	1,118			
100190391	DULUTH	GA		01/23/2025		980		(18)			(18)		962	962			
100254121	FRESNO	CA		12/12/2025		1,063		(50)			(50)		1,013	1,013			
100079279	SALEM	MA		02/28/2022		1,950		(61)			(61)		1,889	1,889			
100218603	LAS VEGAS	NV		06/27/2025		1,100		(25)			(25)		1,075	1,075			
100166041	BLUFFTON	SC		09/06/2024		1,518		(41)			(41)		1,477	1,477			
100221644	LAKELAND	FL		07/23/2025		666		(19)			(19)		647	647			
100277577	DALLAS	TX		02/13/2026		1,235		(31)			(31)		1,204	1,204			
100146701	HOUSTON	TX		03/20/2024		1,030		(35)			(35)		995	995			
100150863	SALT LAKE CITY	UT		05/08/2024		1,214		(17)			(17)		1,197	1,197			
100177318	PLACERVILLE	CA		01/16/2025		975		(18)			(18)		957	957			

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100065747	ANAHEIM	CA		07/28/2021		2,694		(19)			(19)		2,675	2,675			
100188902	SALINAS	CA		01/09/2025		1,273		21			21		1,294	1,294			
100119962	NORTH WILDWOOD	NJ		08/11/2023		1,181		(24)			(24)		1,157	1,157			
100152715	RANCHO CORDOVA	CA		05/17/2024		1,449		112			112		1,561	1,561			
100235716	WASHINGTON	DC		09/22/2025		1,139		(28)			(28)		1,111	1,111			
100273810	VICTORVILLE	CA		01/23/2026		1,256		2			2		1,258	1,258			
100156583	SAINT CLOUD	FL		06/24/2024		1,383		31			31		1,414	1,414			
100157812	GALVESTON	TX		08/01/2024		1,045		(40)			(40)		1,005	1,005			
100160569	OCEANSIDE	CA		07/19/2024		1,120		(54)			(54)		1,066	1,066			
100206630	CAPE CORAL	FL		04/24/2025		709		(15)			(15)		694	694			
100081074	UNION CITY	CA		03/18/2022		4,914		161			161		5,075	5,075			
100181964	LEBANON	OR		12/12/2024		34,673		(175)			(175)		34,498	34,498			
100229005	AURORA	CO		08/14/2025		1,739		(30)			(30)		1,709	1,709			
100160079	RIVERTON	UT		07/17/2024		1,490		(32)			(32)		1,458	1,458			
100140053	ALBUQUERQUE	NM		01/09/2024		3,967		(51)			(51)		3,916	3,916			
100206650	MERIDIAN	ID		04/24/2025		1,105		(10)			(10)		1,095	1,095			
100188281	FAIRFAX	VA		01/08/2025		1,261		(18)			(18)		1,243	1,243			
754469	WOODBURY	MN		12/31/2006		20,821							20,821	20,821			
100204533	EDGEWATER	NJ		04/04/2025		1,010		(30)			(30)		980	980			
100079779	MURRIETA	CA		04/25/2022		1,873		(56)			(56)		1,817	1,817			
100138438	SAN BERNARDINO	CA		12/18/2023		519		(21)			(21)		498	498			
100116692	WALTHAM	MA		07/20/2023		1,733		532			532		2,265	2,265			
100082607	CHATSWORTH	CA		04/14/2022		2,513		(49)			(49)		2,464	2,464			
100281935	LAVEEN	AZ		02/26/2026		979		(52)			(52)		927	927			
100129399	GARDEN GROVE	CA		09/26/2023		1,181		1			1		1,182	1,182			
100210043	MORENO VALLEY	CA		05/07/2025		1,475		(11)			(11)		1,464	1,464			
100081081	SAN DIEGO	CA		03/18/2022		2,715		51			51		2,766	2,766			
100246821	KISSIMMEE	FL		10/16/2025		1,055		(33)			(33)		1,022	1,022			
100210256	CAMP CONNELL	CA		05/09/2025		1,013		(11)			(11)		1,002	1,002			
100148382	OAKLAND	FL		04/12/2024		991		39	2		37		1,028	1,028			
100180589	HOMESTEAD	FL		11/26/2024		1,036		(37)			(37)		999	999			
100203413	PROSPER	TX		03/27/2025		9,801		(240)			(240)		9,561	9,561			
100261392	CHARLOTTESVILLE	VA		12/08/2025		1,120		(48)			(48)		1,072	1,072			
100080785	WINTER GARDEN	FL		03/15/2022		2,160		(23)			(23)		2,137	2,137			
100150539	FISHING CREEK	MD		05/03/2024		8,305		(31)			(31)		8,274	8,274			
100136081	JACKSON	CA		12/18/2023		2,036		37			37		2,073	2,073			
100151075	SANTAQUIN	UT		05/08/2024		1,200		(12)			(12)		1,188	1,188			
100246300	LAKE ALMANOR	CA		10/10/2025		12,041		(392)			(392)		11,649	11,649			
100202997	TAMPA	FL		04/25/2025		5,094		(239)			(239)		4,855	4,855			
100186349	CELINA	TX		12/30/2024		1,164		(13)			(13)		1,151	1,151			
100175334	FRISCO	TX		11/05/2024		1,362		(13)			(13)		1,349	1,349			
100211578	ATHENS	GA		06/23/2025		1,013		(33)			(33)		980	980			
100151017	DEERFIELD BEACH	FL		05/08/2024		1,105		(22)			(22)		1,083	1,083			
100247533	RICHMOND	TX		10/28/2025		7,317		(260)			(260)		7,057	7,057			
100172406	CASHIERS	NC		10/23/2024		1,490		(12)			(12)		1,478	1,478			
100156734	TURLOCK	CA		06/26/2024		1,130		(19)			(19)		1,111	1,111			
100182503	GRAND JUNCTION	CO		12/12/2024		1,558		5			5		1,563	1,563			
100189501	CHINO HILLS	CA		01/15/2025		1,247		(25)			(25)		1,222	1,222			
100247483	KAILUA KONA	HI		11/26/2025		1,235		(29)			(29)		1,206	1,206			
100149493	RANCHO CORDOVA	CA		04/24/2024		1,663		(54)			(54)		1,609	1,609			
100136109	CHICAGO	IL		12/18/2023		9,508		2			2		9,510	9,510			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166336	PROSPECT	KY		10/24/2024		2,503		(67)			(67)		2,436	2,436			
100162066	CLEARWATER	FL		07/31/2024		1,085		(25)			(25)		1,060	1,060			
100160533	CHICAGO	IL		07/19/2024		712		10			10		722	722			
100119261	CORONA	CA		07/31/2023		1,221		(13)			(13)		1,208	1,208			
100272894	CLEARWATER	FL		01/12/2026		1,104		(9)			(9)		1,095	1,095			
100238433	ROSEVILLE	CA		09/19/2025		1,125		(25)			(25)		1,100	1,100			
100154799	SAN JOSE	CA		07/19/2024		1,056		(55)			(55)		1,001	1,001			
100088066	TEMECULA	CA		10/25/2022		2,069		17			17		2,086	2,086			
100179384	STOCKTON	CA		12/27/2024		1,098		(51)			(51)		1,047	1,047			
100216575	SEVIERVILLE	TN		06/23/2025		1,073		(20)			(20)		1,053	1,053			
100268785	APOPKA	FL		12/29/2025		1,165		(30)			(30)		1,135	1,135			
100277259	WRIGHTWOOD	CA		02/11/2026		2,472		(42)			(42)		2,430	2,430			
100162750	RICHMOND	CA		08/12/2024		1,183		(20)			(20)		1,163	1,163			
100246929	SAN BERNARDINO	CA		10/17/2025		743		(5)			(5)		738	738			
100247002	FRESNO	CA		10/21/2025		961		(32)			(32)		929	929			
100276949	NAPLES	FL		01/30/2026		23,799		(910)			(910)		22,889	22,889			
100141680	MAGNOLIA	TX		01/30/2024		515		(24)			(24)		491	491			
100229558	OCEAN CITY	MD		08/15/2025		2,328		(31)			(31)		2,297	2,297			
100088110	ORMOND BEACH	FL		10/25/2022		1,182		(2)			(2)		1,180	1,180			
100088940	MIAMI	FL		11/15/2022		1,220		4			4		1,224	1,224			
100144135	ROCKVILLE	MD		03/07/2024		1,158		(9)			(9)		1,149	1,149			
100134910	LOS ANGELES	CA		10/30/2023		1,026		(18)			(18)		1,008	1,008			
100155226	OCOEE	FL		07/19/2024		1,052		(44)			(44)		1,008	1,008			
100171219	FRESNO	CA		10/16/2024		1,164		(53)			(53)		1,111	1,111			
100147717	COLORADO SPRINGS	CO		04/05/2024		1,152		(19)			(19)		1,133	1,133			
100194665	ALEDO	TX		02/21/2025		1,163		(3)			(3)		1,160	1,160			
100165666	HOUSTON	TX		10/04/2024		799		(36)			(36)		763	763			
100185150	STOCKTON	CA		12/20/2024		1,060		(38)			(38)		1,022	1,022			
100082361	MIAMI	FL		04/14/2022		1,999		(43)			(43)		1,956	1,956			
100202726	LAS VEGAS	NV		03/24/2025		1,093		(36)			(36)		1,057	1,057			
100284947	ANNA	TX		03/27/2026		1,143		(37)			(37)		1,106	1,106			
100269617	BAKERSFIELD	CA		12/30/2025		1,832		(85)			(85)		1,747	1,747			
100236741	MIAMI	FL		09/11/2025		1,967		(29)			(29)		1,938	1,938			
100120138	PARRISH	FL		08/11/2023		1,322		26			26		1,348	1,348			
100261298	GRANBY	CO		12/08/2025		1,189		(40)			(40)		1,149	1,149			
100153274	BACKUS	MN		05/30/2024		1,206		1			1		1,207	1,207			
100153338	KEY WEST	FL		05/30/2024		1,205		2			2		1,207	1,207			
100254868	CAPE CHARLES	VA		11/17/2025		1,160		(44)			(44)		1,116	1,116			
100161871	LAS VEGAS	NV		07/31/2024		4,583		(43)			(43)		4,540	4,540			
100219009	PAWTUCKET	RI		06/27/2025		1,019		(23)			(23)		996	996			
100204073	THORNTON	CO		03/28/2025		1,067		(36)			(36)		1,031	1,031			
100143872	BIG BEAR LAKE	CA		03/06/2024		2,335		(80)			(80)		2,255	2,255			
100137730	MONROE	GA		12/08/2023		996		(19)			(19)		977	977			
100274058	SURPRISE	AZ		01/26/2026		1,108		(47)			(47)		1,061	1,061			
100100779	GILROY	CA		04/28/2023		2,852		233			233		3,085	3,085			
100186718	FRESNO	CA		12/31/2024		988		(46)			(46)		942	942			
100132566	HOMESTEAD	FL		11/03/2023		922		55			55		977	977			
100243268	CONCORD	NC		09/26/2025		1,097		(40)			(40)		1,057	1,057			
100164724	CAMARILLO	CA		08/23/2024		775		(20)			(20)		755	755			
100274059	ATLANTA	GA		01/26/2026		1,137		(23)			(23)		1,114	1,114			
100175299	ORLANDO	FL		11/05/2024		1,272		(15)			(15)		1,257	1,257			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180688	MIAMI	FL		11/26/2024		882		(27)			(27)		855	855			
100119966	LARGO	FL		08/11/2023		411		(4)			(4)		407	407			
100149193	LEXINGTON	SC		04/22/2024		868		(33)			(33)		835	835			
100264967	WALDWICK	NJ		12/17/2025		1,185		(37)			(37)		1,148	1,148			
100194552	HIALEAH	FL		02/20/2025		1,169							1,169	1,169			
100220495	DENTON	TX		07/15/2025		1,851		(63)			(63)		1,788	1,788			
100215023	NAPA	CA		06/11/2025		2,708		(48)			(48)		2,660	2,660			
100212174	LAS VEGAS	NV		05/22/2025		1,194		7			7		1,201	1,201			
100245464	BELLINGHAM	WA		10/06/2025		1,142		(36)			(36)		1,106	1,106			
100261452	PORT CHARLOTTE	FL		12/09/2025		1,323		(7)			(7)		1,316	1,316			
100173201	SAN JUAN CAPISTRANO	CA		10/30/2024		817		(29)	1		(30)		787	787			
100254479	GLOUCESTER	MA		11/07/2025		1,203		(29)			(29)		1,174	1,174			
100272467	CORSICANA	TX		01/08/2026		1,089		(27)			(27)		1,062	1,062			
100283531	SCOTTSDALE	AZ		03/13/2026		749		(27)			(27)		722	722			
100203415	LATHROP	CA		03/27/2025		1,164		(38)			(38)		1,126	1,126			
100253537	DRAPER	UT		10/30/2025		1,250		(31)			(31)		1,219	1,219			
100267020	PORTLAND	OR		12/23/2025		3,100		(90)			(90)		3,010	3,010			
100137785	FORT WORTH	TX		12/08/2023		11,109		(257)			(257)		10,852	10,852			
100215555	SELBYVILLE	DE		06/12/2025		1,045		(18)			(18)		1,027	1,027			
100235683	HOUSTON	TX		08/29/2025		1,091		(28)			(28)		1,063	1,063			
100247312	MONROE	WA		10/24/2025		1,133		(40)			(40)		1,093	1,093			
100253998	RICHARDSON	TX		10/30/2025		1,122		(29)			(29)		1,093	1,093			
100282120	SCOTTSDALE	AZ		02/27/2026		385		(18)			(18)		367	367			
100078734	WILDOMAR	CA		02/25/2022		2,288		(90)			(90)		2,198	2,198			
100110696	COACHELLA	CA		08/11/2023		990		(28)			(28)		962	962			
100157331	OAKLAND	CA		02/20/2025		1,163		(21)			(21)		1,142	1,142			
100258414	PINON HILLS	CA		12/05/2025		1,009		(48)			(48)		961	961			
100156000	EL CAJON	CA		06/18/2024		1,124		(26)			(26)		1,098	1,098			
100277496	ARNOLD	CA		02/13/2026		1,052		(23)			(23)		1,029	1,029			
100137507	BOERNE	TX		01/11/2024		1,885		(82)			(82)		1,803	1,803			
100272055	HUDSON	OH		01/08/2026		1,082		(34)			(34)		1,048	1,048			
100141554	MIDLOTHIAN	TX		01/30/2024		637		(43)			(43)		594	594			
100128155	LAWRENCEVILLE	GA		09/18/2023		1,455		103			103		1,558	1,558			
100188299	ONTARIO	CA		01/08/2025		1,365		4			4		1,369	1,369			
100254372	NORRISTOWN	PA		11/07/2025		1,027		(5)			(5)		1,022	1,022			
100169667	PLACERVILLE	CA		09/30/2024		1,127		(13)			(13)		1,114	1,114			
100168100	ELK GROVE	CA		09/20/2024		1,103		(24)			(24)		1,079	1,079			
100173475	OCEAN ISLE BEACH	NC		10/29/2024		1,518		(59)			(59)		1,459	1,459			
100228228	MIAMI	FL		08/11/2025		1,146		23			23		1,169	1,169			
100205731	PHOENIX	AZ		04/14/2025		1,172		(5)			(5)		1,167	1,167			
100229332	BELTSVILLE	MD		08/14/2025		1,224		(27)			(27)		1,197	1,197			
100246315	KIMBERLY	ID		10/10/2025		1,231		(34)			(34)		1,197	1,197			
100204823	NORTH MIAMI	FL		04/09/2025		1,119		14			14		1,133	1,133			
100189367	PHOENIX	AZ		01/14/2025		1,212		(9)			(9)		1,203	1,203			
100182667	WILDWOOD	NJ		12/12/2024		1,198		(15)			(15)		1,183	1,183			
100079591	CHULA VISTA	CA		04/08/2022		2,100		(64)			(64)		2,036	2,036			
100168518	SAVANNAH	GA		09/25/2024		2,805		(64)			(64)		2,741	2,741			
100211424	MIDDLEBURG	FL		05/16/2025		1,032		(32)			(32)		1,000	1,000			
100283395	MANTECA	CA		03/11/2026		781		(15)			(15)		766	766			
100062142	CHULA VISTA	CA		07/01/2021		3,675		16			16		3,691	3,691			
100236980	SUGARLOAF	CA		09/12/2025		933		(44)			(44)		889	889			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159056	BOISE	ID		08/15/2024		1,073		(48)			(48)		1,025	1,025			
100246957	EL CAJON	CA		10/17/2025		968		(41)			(41)		927	927			
100172929	OAKLAND	CA		10/25/2024		1,103		(19)			(19)		1,084	1,084			
100084750	SEATTLE	WA		08/02/2022		3,443		(6)			(6)		3,437	3,437			
100246574	HOMESTEAD	FL		10/15/2025		1,293		(61)			(61)		1,232	1,232			
100174323	AUSTIN	TX		10/31/2024		1,094		(22)			(22)		1,072	1,072			
100117700	CALIMESA	CA		07/20/2023		1,746		201			201		1,947	1,947			
100236857	SONOMA	CA		09/12/2025		1,137		(42)			(42)		1,095	1,095			
100117135	STATEN ISLAND	NY		07/20/2023		2,506		538			538		3,044	3,044			
100084788	MIDVALE	UT		08/02/2022		1,135		(15)			(15)		1,120	1,120			
100167553	MENIFEE	CA		09/19/2024		1,126		(27)			(27)		1,099	1,099			
100114668	FORESTHILL	CA		06/29/2023		1,278		18			18		1,296	1,296			
100119386	MOAB	UT		07/31/2023		1,265		3			3		1,268	1,268			
100110281	JACKSON	NJ		06/30/2023		1,306		(8)			(8)		1,298	1,298			
100156832	CENTRAL ISLIP	NY		06/27/2024		939		(35)			(35)		904	904			
100117318	FARMINGDALE	NY		07/20/2023		1,672		482			482		2,154	2,154			
100216679	ESPANOLA	NM		06/23/2025		904		(12)			(12)		892	892			
100207344	TYLER	TX		04/29/2025		1,042		(44)			(44)		998	998			
100109618	LOS ANGELES	CA		06/14/2023		1,411		(55)			(55)		1,356	1,356			
100237971	CUTLER BAY	FL		10/10/2025		1,106		(29)			(29)		1,077	1,077			
100185871	ALISO VIEJO	CA		12/26/2024		1,013		(34)			(34)		979	979			
100268847	WEST ORANGE	NJ		12/29/2025		1,959		(15)			(15)		1,944	1,944			
100150144	SPOKANE	WA		06/14/2024		1,097		(33)			(33)		1,064	1,064			
100202769	LAKE HAVASU CITY	AZ		03/24/2025		1,079		(32)			(32)		1,047	1,047			
100078648	CLIFFSIDE PARK	NJ		02/02/2022		2,266		(16)			(16)		2,250	2,250			
100119002	MORENO VALLEY	CA		07/27/2023		1,139		12			12		1,151	1,151			
100206895	DUARTE	CA		04/24/2025		3,744		(47)			(47)		3,697	3,697			
100158110	SARASOTA	FL		07/09/2024		1,321		32			32		1,353	1,353			
100071983	WINTER GARDEN	FL		10/29/2021		2,368		(84)			(84)		2,284	2,284			
100261395	MEDIA	PA		12/08/2025		1,271		(11)			(11)		1,260	1,260			
100161167	COMMERCE CITY	CO		07/25/2024		1,022		2			2		1,024	1,024			
100146937	FOREST GROVE	OR		03/26/2024		1,136		(9)			(9)		1,127	1,127			
100254588	CHARLOTTE	NC		11/10/2025		1,239		(44)			(44)		1,195	1,195			
100182014	MIDDLETON	WI		12/12/2024		1,541		17			17		1,558	1,558			
100165801	HAYWARD	CA		08/29/2024		1,227		(22)			(22)		1,205	1,205			
100134846	DAVENPORT	FL		10/30/2023		994		(9)			(9)		985	985			
100110461	HAWTHORNE	CA		06/30/2023		1,268		(31)			(31)		1,237	1,237			
100079271	SARATOGA SPRINGS	UT		02/28/2022		1,954		(38)			(38)		1,916	1,916			
100253291	GRANBURY	TX		10/30/2025		1,775		(68)			(68)		1,707	1,707			
100181366	HIALEAH	FL		12/06/2024		1,208		(7)			(7)		1,201	1,201			
100135269	GROESBECK	TX		11/08/2023		1,150		6			6		1,156	1,156			
100081537	AZUSA	CA		03/18/2022		2,473		87			87		2,560	2,560			
100158678	PORT ORCHARD	WA		07/10/2024		1,406		35			35		1,441	1,441			
100136958	ASHEVILLE	NC		11/28/2023		1,118							1,118	1,118			
100144233	KELLER	TX		03/07/2024		1,130		(28)			(28)		1,102	1,102			
100019620	LOS ANGELES	CA		07/26/2018		2,645		1			1		2,646	2,646			
100204111	POCATELLO	ID		03/28/2025		1,161		(18)			(18)		1,143	1,143			
100244823	CLANTON	AL		09/29/2025		684		(27)			(27)		657	657			
100238854	MOUNT VERNON	WA		09/23/2025		1,067		(39)			(39)		1,028	1,028			
100116414	LAS VEGAS	NV		07/20/2023		1,605		403			403		2,008	2,008			
100068093	RANCHO CORDOVA	CA		08/25/2021		5,226		(74)			(74)		5,152	5,152			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083005	FAIRFIELD	CT		05/05/2022		1,462		(16)			(16)		1,446	1,446			
100081519	RENTON	WA		03/18/2022		2,462		86			86		2,548	2,548			
100153062	KING OF PRUSSIA	PA		06/27/2024		994		(26)			(26)		968	968			
100209506	KINGSLAND	TX		05/01/2025		1,060		(29)			(29)		1,031	1,031			
100261719	SAN DIEGO	CA		12/12/2025		1,241		(25)			(25)		1,216	1,216			
100165593	BALTIMORE	MD		10/04/2024		1,068		(35)			(35)		1,033	1,033			
100132450	CAPE CORAL	FL		11/03/2023		1,312		14			14		1,326	1,326			
100144038	RICHARDSON	TX		03/07/2024		1,228		2			2		1,230	1,230			
100067433	UNIVERSITY PL	WA		09/23/2021		2,462		(68)			(68)		2,394	2,394			
100267082	REHOBOTH BEACH	DE		12/23/2025		1,184		(32)			(32)		1,152	1,152			
100170067	WAXAHACHIE	TX		11/08/2024		1,210		(29)			(29)		1,181	1,181			
100220533	PALM COAST	FL		07/15/2025		996		(53)			(53)		943	943			
100153613	BLOOMINGTON	MN		05/31/2024		704		(8)			(8)		696	696			
100169597	GREENEHAVEN	AZ		09/30/2024		1,086		(13)			(13)		1,073	1,073			
100065355	LAWRENCE	MA		07/28/2021		2,405		(73)			(73)		2,332	2,332			
100080769	TAVERNIER	FL		03/24/2022		1,901		(27)			(27)		1,874	1,874			
100172290	LITTLE ELM	TX		10/21/2024		42,969		(966)			(966)		42,003	42,003			
100276999	CONROE	TX		01/30/2026		712		(26)			(26)		686	686			
100148903	GALVESTON	TX		04/17/2024		1,159		(16)			(16)		1,143	1,143			
100182357	JACKSONVILLE BEACH	FL		12/12/2024		1,142		(15)			(15)		1,127	1,127			
100247245	FACTORYVILLE	PA		10/23/2025		1,061		(33)			(33)		1,028	1,028			
100218273	CHERRY LOG	GA		06/26/2025		709		(26)			(26)		683	683			
100234945	KEKAHA	HI		08/28/2025		1,255		(23)			(23)		1,232	1,232			
100071590	BOTHELL	WA		10/14/2021		2,266		(38)			(38)		2,228	2,228			
100218587	SUNNYVALE	CA		06/27/2025		1,222		17			17		1,239	1,239			
100153839	GREEN COVE SPRINGS	FL		07/10/2024		844		(32)			(32)		812	812			
100177225	DEMING	WA		01/16/2025		7,986		21			21		8,007	8,007			
100142824	WOODLAND HILLS	CA		02/08/2024		1,127		(8)			(8)		1,119	1,119			
100185043	MORENO VALLEY	CA		12/20/2024		998		(28)			(28)		970	970			
100193202	MOORESTOWN	NJ		02/10/2025		3,271		(58)			(58)		3,213	3,213			
100065297	JURUPA VALLEY	CA		07/28/2021		2,366		(76)			(76)		2,290	2,290			
100162640	PANAMA CITY BEACH	FL		08/12/2024		682		(17)	1		(18)		664	664			
100133663	KILL DEVIL HILLS	NC		10/23/2023		1,160		(7)			(7)		1,153	1,153			
100230081	DENVER	CO		08/26/2025		1,055		(38)			(38)		1,017	1,017			
100140228	NORWALK	CT		01/11/2024		3,646		(52)			(52)		3,594	3,594			
100084512	BREMERTON	WA		09/02/2022		1,394		(8)			(8)		1,386	1,386			
100194563	HOUSTON	TX		03/28/2025		990		(41)			(41)		949	949			
100247217	DALLAS	TX		10/23/2025		685		(19)			(19)		666	666			
100197521	CAMANO ISLAND	WA		02/26/2025		42,725		(991)			(991)		41,734	41,734			
100177591	RICHMOND	TX		01/16/2025		2,161		(71)			(71)		2,090	2,090			
100213762	GAITHERSBURG	MD		05/29/2025		1,168		(7)			(7)		1,161	1,161			
100238614	SAN MARCOS	CA		09/19/2025		1,115		(26)			(26)		1,089	1,089			
100164186	MORENO VALLEY	CA		08/21/2024		1,057		(10)			(10)		1,047	1,047			
100151555	WASHINGTON	DC		05/10/2024		1,386		21			21		1,407	1,407			
100214206	LOS LUNAS	NM		05/30/2025		1,071		(8)			(8)		1,063	1,063			
100191233	BRIGHTON	CO		01/29/2025		1,059		(7)			(7)		1,052	1,052			
100218908	AUSTIN	TX		06/27/2025		1,016		(17)			(17)		999	999			
100157910	SURFSIDE BEACH	SC		07/09/2024		2,468		(41)			(41)		2,427	2,427			
100253301	ST. GEORGE	UT		10/30/2025		1,121		(32)			(32)		1,089	1,089			
100206599	MENIFEE	CA		04/23/2025		1,244		17			17		1,261	1,261			
100078685	RANCHO SANTA MARGARITA	CA		02/02/2022		1,760		(95)			(95)		1,665	1,665			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179978	BLUE RIDGE	GA		11/25/2024		1,335		19			19		1,354	1,354			
100229331	NAPLES	FL		08/14/2025		1,103		(10)			(10)		1,093	1,093			
100178343	FORT LAUDERDALE	FL		11/19/2024		1,838		21			21		1,859	1,859			
100156763	CHICAGO	IL		06/26/2024		1,167		(7)			(7)		1,160	1,160			
100117145	BAYSIDE	NY		07/20/2023		1,737		308			308		2,045	2,045			
100135265	PAWLEYS ISLAND	SC		11/08/2023		1,143		7			7		1,150	1,150			
100189971	LAS VEGAS	NV		01/21/2025		1,510		209			209		1,719	1,719			
100235853	WASHINGTON	DC		09/04/2025		1,185		(19)			(19)		1,166	1,166			
100206662	TAMPA	FL		04/24/2025		1,120		(4)			(4)		1,116	1,116			
100068209	WASHINGTON	DC		08/25/2021		2,601		(17)			(17)		2,584	2,584			
100191800	DURHAM	NC		01/31/2025		1,085		(11)			(11)		1,074	1,074			
100209679	LA SELVA BEACH	CA		05/02/2025		11,525		(371)			(371)		11,154	11,154			
100162799	JASPER	GA		08/12/2024		1,009		(20)			(20)		989	989			
100153872	NEW BEDFORD	MA		06/05/2024		989		1			1		990	990			
100203609	HOLLYWOOD	FL		03/26/2025		1,482		(16)			(16)		1,466	1,466			
100102544	JUPITER	FL		06/07/2023		1,185		(19)			(19)		1,166	1,166			
100207315	GREENWOOD	IN		04/28/2025		870		(37)			(37)		833	833			
100190672	JUPITER	FL		01/28/2025		1,728		1			1		1,729	1,729			
100253231	WEST LINN	OR		10/30/2025		1,153		(42)			(42)		1,111	1,111			
100185591	BOERNE	TX		12/20/2024		50,309		(1,798)			(1,798)		48,511	48,511			
100235068	VACAVILLE	CA		08/28/2025		1,654		(34)			(34)		1,620	1,620			
100146921	FRISCO	TX		03/26/2024		10,895		(15)			(15)		10,880	10,880			
100169684	NEW YORK	NY		09/30/2024		854		(30)			(30)		824	824			
100209336	ALEXANDRIA	VA		04/29/2025		2,741		(42)			(42)		2,699	2,699			
100161756	BELLPORT	NY		07/31/2024		960		(36)			(36)		924	924			
100154587	SANTA CLARITA	CA		06/14/2024		1,023		(10)			(10)		1,013	1,013			
100165806	DAVENPORT	FL		08/29/2024		1,139		(43)			(43)		1,096	1,096			
100184975	VICTORVILLE	CA		12/19/2024		906		(33)			(33)		873	873			
100088249	NEWARK	NJ		10/17/2022		(40,981)		(8)			(8)		(40,989)	381		41,370	41,370
100245381	WINCHESTER	TN		10/06/2025		1,002		(42)			(42)		960	960			
100238786	DOVER	DE		09/23/2025		967		(30)			(30)		937	937			
100080793	DUCK	NC		03/15/2022		2,123		(37)			(37)		2,086	2,086			
100120398	BOSTON	MA		08/18/2023		1,060		(19)			(19)		1,041	1,041			
100090102	KANSAS CITY	MO		01/13/2023		665		(7)			(7)		658	658			
100189072	PLANTATION	FL		01/13/2025		758		(33)			(33)		725	725			
100174277	SPARTA	GA		10/31/2024		1,920		(49)			(49)		1,871	1,871			
100202002	GOLDEN	CO		03/18/2025		923		(43)			(43)		880	880			
100229165	WOODBRIDGE	VA		08/14/2025		957		(36)			(36)		921	921			
100203286	ROSEVILLE	CA		03/27/2025		1,344		78			78		1,422	1,422			
100172505	SOUTH JORDAN	UT		10/23/2024		2,536		(37)			(37)		2,499	2,499			
100090000	MIAMI	FL		01/13/2023		930		(32)			(32)		898	898			
100245501	SOUTH LAKE TAHOE	CA		10/06/2025		1,208		(36)			(36)		1,172	1,172			
100137400	OROVILLE	CA		01/11/2024		787		(7)			(7)		780	780			
100238619	WEST PALM BEACH	FL		09/19/2025		1,011		(27)			(27)		984	984			
100201722	BURNSVILLE	NC		03/18/2025		1,252		(5)			(5)		1,247	1,247			
100229378	LADERA RANCH	CA		08/15/2025		7,581		(195)			(195)		7,386	7,386			
100156494	ALBRIGHTSVILLE	PA		06/24/2024		1,085		(17)			(17)		1,068	1,068			
100215824	LACONIA	NH		06/12/2025		1,233		(10)			(10)		1,223	1,223			
100129592	ELLIJAY	GA		09/29/2023		1,149		8			8		1,157	1,157			
100253302	CLEVELAND	GA		10/30/2025		1,274		(24)			(24)		1,250	1,250			
100077819	CALABASAS	CA		01/14/2022		3,855		(28)			(28)		3,827	3,827			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160983	COACHELLA	CA		07/24/2024		1,399		29			29		1,428	1,428			
100277636	LOS ANGELES	CA		02/19/2026		1,564		(29)			(29)		1,535	1,535			
100204467	TOLLESON	AZ		04/04/2025		962		(21)			(21)		941	941			
100177442	BAKERSFIELD	CA		01/16/2025		1,215		(38)			(38)		1,177	1,177			
100129535	PORT CHARLOTTE	FL		09/29/2023		1,161		(21)			(21)		1,140	1,140			
100211908	JENSEN BEACH	FL		05/19/2025		2,759		5			5		2,764	2,764			
100204705	BUFORD	GA		04/08/2025		2,221		(68)			(68)		2,153	2,153			
100138010	YORKVILLE	IL		12/13/2023		797		10			10		807	807			
100115789	ORLANDO	FL		07/20/2023		1,166		(10)			(10)		1,156	1,156			
100131828	PASO ROBLES	CA		10/06/2023		956		4			4		960	960			
100162940	SOMERVILLE	MA		08/12/2024		3,569		(56)			(56)		3,513	3,513			
100207104	BAKERSFIELD	CA		04/24/2025		1,104		(36)			(36)		1,068	1,068			
100141578	LOS ANGELES	CA		01/30/2024		1,050		(48)			(48)		1,002	1,002			
100171950	CHAPEL HILL	NC		10/17/2024		1,173		(27)			(27)		1,146	1,146			
100079401	ARVADA	CO		03/17/2022		2,171		(65)			(65)		2,106	2,106			
100216639	LEHIGH ACRES	FL		06/23/2025		1,134		(10)			(10)		1,124	1,124			
100203053	OLIVEHURST	CA		04/25/2025		1,033		(46)			(46)		987	987			
100283807	SAN JOSE	CA		03/16/2026		6,056		(240)			(240)		5,816	5,816			
100226672	MIDDLEBURG	VA		07/30/2025		1,152		(21)			(21)		1,131	1,131			
100214778	SANTA MARIA	CA		06/11/2025		879		(41)			(41)		838	838			
100130428	NAPLES	FL		09/28/2023		41,929		708			708		42,637	42,637			
100216736	ENCINO	CA		06/23/2025		1,270		(11)			(11)		1,259	1,259			
100110606	QUEEN CREEK	AZ		06/30/2023		796		7		1	6		802	802			
100209658	SURPRISE	AZ		05/02/2025		5,302		(109)			(109)		5,193	5,193			
100138712	SAN TAN VALLEY	AZ		02/02/2024		1,199		(24)			(24)		1,175	1,175			
100171936	REDMOND	OR		10/17/2024		1,456		(30)			(30)		1,426	1,426			
100277068	COLUMBUS	OH		02/06/2026		734		(34)			(34)		700	700			
100175486	ADKINS	TX		12/23/2024		1,048		(37)			(37)		1,011	1,011			
100090863	SMYRNA	GA		01/06/2023		188							188	188			
100272429	DENVER	CO		01/08/2026		1,189		(10)			(10)		1,179	1,179			
100253584	FORKED RIVER	NJ		10/30/2025		1,139		(37)			(37)		1,102	1,102			
100171668	KENT	WA		10/16/2024		1,124		(37)			(37)		1,087	1,087			
100075987	LITTLE FERRY	NJ		01/07/2022		2,245		(53)			(53)		2,192	2,192			
100204459	MIDWAY	UT		04/03/2025		1,216		14			14		1,230	1,230			
100268918	FRESNO	CA		12/29/2025		1,249		25			25		1,274	1,274			
100135395	CARMEL	IN		11/13/2023		1,021		3			3		1,024	1,024			
100128172	WILMINGTON	VT		09/18/2023		1,192		(10)			(10)		1,182	1,182			
100127595	HEBER CITY	UT		09/08/2023		1,539		110			110		1,649	1,649			
100120124	TOMS RIVER	NJ		08/11/2023		1,153		(6)			(6)		1,147	1,147			
100102913	LONG BEACH	WA		06/22/2023		1,082		(63)			(63)		1,019	1,019			
100216463	ROWLETT	TX		06/20/2025		790		12			12		802	802			
100219845	LAS VEGAS	NV		07/08/2025		1,130		(26)			(26)		1,104	1,104			
100215590	JACKSONS GAP	AL		06/12/2025		1,119		(12)			(12)		1,107	1,107			
100120940	HARDEEVILLE	SC		08/30/2023		1,453		74			74		1,527	1,527			
100186515	SODDY DAISY	TN		12/30/2024		3,234		(69)			(69)		3,165	3,165			
100202879	RICHMOND	VA		03/24/2025		934		(26)			(26)		908	908			
100244768	SOMERS POINT	NJ		09/29/2025		977		(32)			(32)		945	945			
100209310	DAYTON	NV		04/29/2025		1,137		(23)			(23)		1,114	1,114			
100172724	MAMMOTH LAKES	CA		11/21/2024		1,072		(50)			(50)		1,022	1,022			
100175339	QUEEN CREEK	AZ		11/05/2024		1,924		(1)			(1)		1,923	1,923			
100219924	MIAMI BEACH	FL		07/08/2025		1,180		(21)			(21)		1,159	1,159			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100247637	LOS ANGELES	CA		10/29/2025		2,334		(22)			(22)		2,312	2,312			
100182216	PUYALLUP	WA		12/12/2024		1,052		(13)			(13)		1,039	1,039			
100189639	FRAMINGHAM	MA		01/17/2025		1,070		(6)			(6)		1,064	1,064			
100110007	HUNTINGTON	NY		06/22/2023		1,272		(28)			(28)		1,244	1,244			
100067680	NEW HAVEN	CT		09/23/2021		2,569		(16)			(16)		2,553	2,553			
100128263	RIALTO	CA		09/14/2023		827		(28)			(28)		799	799			
100165029	DELAND	FL		08/28/2024		884		(25)			(25)		859	859			
100129277	TWAIN HARTE	CA		09/25/2023		1,224		12			12		1,236	1,236			
100139952	OAK ISLAND	NC		01/09/2024		1,059		(27)			(27)		1,032	1,032			
100055911	NEW ORLEANS	LA		03/26/2021		2,375		(44)			(44)		2,331	2,331			
100261279	ELK GROVE	CA		12/05/2025		1,207		(11)			(11)		1,196	1,196			
100218512	ORO VALLEY	AZ		06/27/2025		963		(31)			(31)		932	932			
100191271	CLAREMONT	CA		01/29/2025		1,159		(25)			(25)		1,134	1,134			
100087811	SANTA CLARA	UT		11/17/2022		1,173		(10)			(10)		1,163	1,163			
100080056	UPLAND	CA		04/08/2022		3,145		95			95		3,240	3,240			
100129656	ROSEVILLE	CA		09/29/2023		1,549		89			89		1,638	1,638			
100107830	LAKE WORTH BEACH	FL		05/19/2023		700		(12)			(12)		688	688			
100154336	CHICAGO	IL		06/07/2024		636		(14)			(14)		622	622			
100163075	RALEIGH	NC		08/13/2024		1,126		(34)			(34)		1,092	1,092			
100087218	MURRIETA	CA		10/25/2022		2,054		112			112		2,166	2,166			
100152190	BRADENTON	FL		05/17/2024		1,099		(25)			(25)		1,074	1,074			
100100391	HOWELL	NJ		04/27/2023		2,914		230			230		3,144	3,144			
100195275	COLONIAL BEACH	VA		02/24/2025		1,029		(29)			(29)		1,000	1,000			
100220582	LACEY	WA		07/15/2025		1,061		(44)			(44)		1,017	1,017			
100244914	SARASOTA	FL		09/29/2025		1,720		(63)			(63)		1,657	1,657			
100132339	CUTLER BAY	FL		11/03/2023		1,210		76			76		1,286	1,286			
100210251	FONTANA	WI		05/09/2025		908		(14)			(14)		894	894			
100199299	SACRAMENTO	CA		03/05/2025		971		(32)			(32)		939	939			
100283097	SAINT CLOUD	FL		03/09/2026		674		(40)			(40)		634	634			
100065839	SANTA ROSA	CA		07/23/2021		2,520		(94)			(94)		2,426	2,426			
100235679	THE VILLAGES	FL		08/29/2025		1,211		(19)			(19)		1,192	1,192			
100090061	LAURENS	SC		01/13/2023		84,752		(381)			(381)		84,371	84,371			
100277596	STEVENSVILLE	MT		02/13/2026		1,192		(37)			(37)		1,155	1,155			
100109181	KATY	TX		07/21/2023		1,997		(56)			(56)		1,941	1,941			
100162531	SEVIERVILLE	TN		08/12/2024		1,188							1,188	1,188			
100120969	LAKEWAY	TX		08/30/2023		1,203		(5)			(5)		1,198	1,198			
100140970	FRISCO	TX		03/28/2024		1,011		(26)			(26)		985	985			
100165618	BRADLEY	CA		10/04/2024		963		(30)			(30)		933	933			
100161305	VENTNOR CITY	NJ		07/25/2024		1,203		5			5		1,208	1,208			
100179915	AURORA	CO		11/25/2024		1,059		(14)			(14)		1,045	1,045			
100207090	BONITA SPRINGS	FL		04/24/2025		1,140		(20)			(20)		1,120	1,120			
100188387	ROSWELL	GA		01/08/2025		1,121		(7)			(7)		1,114	1,114			
100253208	ANCHORAGE	AK		10/30/2025		1,130		(47)			(47)		1,083	1,083			
100179781	TROUTMAN	NC		11/21/2024		1,011		11			11		1,022	1,022			
100277182	SAN DIEGO	CA		02/10/2026		1,213		(11)			(11)		1,202	1,202			
100212663	LAGUNA NIGUEL	CA		05/29/2025		103		(3)			(3)		100	100			
4010078411	MARGATE	FL		07/26/2024		1,097		(29)			(29)		1,068	1,068			
100102161	PALMDALE	CA		04/14/2023		392		1			1		393	393			
100127972	MURFREESBORO	TN		09/08/2023		2,496		46			46		2,542	2,542			
100212263	SATELLITE BEACH	FL		05/28/2025		1,061		(9)			(9)		1,052	1,052			
100236858	MOUNT VERNON	TX		09/12/2025		905		(29)			(29)		876	876			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283090	CORONA	CA		03/09/2026		5,165		(54)			(54)		5,111	5,111			
100065487	EUGENE	OR		07/28/2021		2,455		(57)			(57)		2,398	2,398			
100253844	WESTLAKE	FL		10/30/2025		2,642		(125)			(125)		2,517	2,517			
100116016	AUSTIN	TX		07/20/2023		1,582		(35)			(35)		1,547	1,547			
100160057	LAS VEGAS	NV		07/17/2024		1,227		(5)			(5)		1,222	1,222			
100140978	LARGO	FL		03/28/2024		933		(8)			(8)		925	925			
100272651	LAS VEGAS	NV		01/09/2026		439		(17)			(17)		422	422			
100156521	MILLVILLE	DE		06/24/2024		957		43			43		1,000	1,000			
100089202	DESTIN	FL		11/18/2022		4,769		(52)			(52)		4,717	4,717			
100220839	DRIPPING SPRINGS	TX		07/18/2025		1,183		14			14		1,197	1,197			
100181331	NEWARK	DE		12/06/2024		1,181		(13)			(13)		1,168	1,168			
100206862	RICHMOND	TX		04/24/2025		1,072		(39)			(39)		1,033	1,033			
100213849	WILMINGTON	VT		05/29/2025		1,137		(8)			(8)		1,129	1,129			
100081887	CHATSWORTH	CA		03/31/2022		2,195		(37)			(37)		2,158	2,158			
100140297	CAMBRIA HEIGHTS	NY		01/18/2024		7,125		(136)			(136)		6,989	6,989			
100147808	SANDPOINT	ID		04/08/2024		1,125		(20)			(20)		1,105	1,105			
100277533	WINTER SPRINGS	FL		02/13/2026		1,103		(32)			(32)		1,071	1,071			
100271945	SCARBOROUGH	ME		01/06/2026		2,164		(64)			(64)		2,100	2,100			
5.00007E+11	ALMELO	NLD		12/23/2025		9,043						149	9,192	9,040	(152)		(152)
100163874	ATWATER	CA		09/27/2024		1,043		(33)			(33)		1,010	1,010			
100271950	DENNIS PORT	MA		01/06/2026		1,580		(41)			(41)		1,539	1,539			
100281916	MANCHESTER	NH		02/26/2026		1,183		(32)			(32)		1,151	1,151			
4010083578	AMARILLO	TX		11/26/2024		1,150		(30)			(30)		1,120	1,120			
100277663	SANTA FE	NM		02/19/2026		791		(7)			(7)		784	784			
100216136	BRADENTON	FL		06/17/2025		989		(21)			(21)		968	968			
100057890	LA QUINTA	CA		06/30/2021		2,475		(57)			(57)		2,418	2,418			
100100645	EAGLE POINT	OR		03/28/2023		1,188		(14)			(14)		1,174	1,174			
100186478	MANASSAS	VA		12/30/2024		1,698		(31)			(31)		1,667	1,667			
100194107	OAKDALE	MN		02/14/2025		1,135		16			16		1,151	1,151			
100174646	ROOSEVELT	NY		10/31/2024		2,773		(60)			(60)		2,713	2,713			
100283260	LATHROP	CA		03/11/2026		900		26			26		926	926			
100185431	LOGAN	UT		12/20/2024		1,316		38			38		1,354	1,354			
100079954	COMMERCE CITY	CO		04/25/2022		2,137		(55)			(55)		2,082	2,082			
100192618	LEHI	UT		02/10/2025		1,055		(26)			(26)		1,029	1,029			
100114738	CAPE CORAL	FL		07/07/2023		1,041		(12)			(12)		1,029	1,029			
100226744	WHITE MARSH	MD		07/30/2025		1,059		(24)			(24)		1,035	1,035			
100238697	KIHEI	HI		09/22/2025		1,040		(43)			(43)		997	997			
100191584	DANIA BEACH	FL		01/31/2025		1,091		14			14		1,105	1,105			
100172798	EAST HARTFORD	CT		12/06/2024		1,019		18			18		1,037	1,037			
100181360	PALMDALE	CA		12/06/2024		1,056		(19)			(19)		1,037	1,037			
100194491	EL PRADO	NM		02/14/2025		1,012		(27)			(27)		985	985			
100175513	SAVANNAH	GA		12/23/2024		1,099		(40)			(40)		1,059	1,059			
100210552	NAPLES	FL		05/15/2025		2,305		(82)			(82)		2,223	2,223			
100168808	ISELIN	NJ		09/26/2024		877		(43)			(43)		834	834			
100131582	BLUE RIDGE	GA		10/06/2023		743		13	1		12		755	755			
100277187	SOUTH PLAINFIELD	NJ		02/10/2026		1,022		(21)			(21)		1,001	1,001			
100210254	TAMPA	FL		05/09/2025		890		(19)			(19)		871	871			
100180308	PITTSBURG	CA		11/25/2024		1,249		(4)			(4)		1,245	1,245			
100118687	SCOTTSDALE	AZ		07/25/2023		323		(7)			(7)		316	316			
100273775	GRESHAM	OR		01/23/2026		963		(34)			(34)		929	929			
100284877	SOUTHERN SHORES	NC		03/27/2026		720		(20)			(20)		700	700			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282172	GEORGETOWN	TX		02/27/2026		749		(29)			(29)		720	720			
100151051	ATLANTA	GA		05/08/2024		1,475		56			56		1,531	1,531			
100261493	SAN JACINTO	CA		12/12/2025		1,157		(27)			(27)		1,130	1,130			
100253363	BILLINGS	MT		10/30/2025		1,209		(36)			(36)		1,173	1,173			
100283437	WYLIE	TX		03/11/2026		970		(23)			(23)		947	947			
100108994	FERRIS	TX		05/31/2023		1,352		(58)			(58)		1,294	1,294			
100156599	MENIFEE	CA		06/24/2024		1,837		58			58		1,895	1,895			
100268922	HIALEAH	FL		12/29/2025		1,214		(28)			(28)		1,186	1,186			
100272474	SISTERS	OR		01/08/2026		1,218		(32)			(32)		1,186	1,186			
100284992	SPARKS	NV		03/27/2026		734		(20)			(20)		714	714			
100228708	SEBASTIAN	FL		08/11/2025		1,054		(43)			(43)		1,011	1,011			
100202639	RALEIGH	NC		03/24/2025		776		(6)			(6)		770	770			
100268949	PIGEON FORGE	TN		12/29/2025		1,227		(13)			(13)		1,214	1,214			
100277298	JOSHUA	TX		02/12/2026		784		23			23		807	807			
100176968	RIVERSIDE	CA		01/16/2025		261,445		(10,161)			(10,161)		251,284	251,284			
100175659	HOUSTON	TX		11/12/2024		1,069		(50)			(50)		1,019	1,019			
100142850	CLOVIS	CA		02/09/2024		1,346		(24)			(24)		1,322	1,322			
100268205	FORT MYERS	FL		12/29/2025		1,207		(22)			(22)		1,185	1,185			
100205683	LILBURN	GA		05/09/2025		7,317		(286)			(286)		7,031	7,031			
100219933	CUMMING	GA		07/08/2025		1,213		(4)			(4)		1,209	1,209			
100216197	BAKERSFIELD	CA		06/20/2025		1,066		2			2		1,068	1,068			
100218471	BAKERSFIELD	CA		06/27/2025		1,069		(1)			(1)		1,068	1,068			
100189410	BOGART	GA		01/14/2025		1,219		(38)			(38)		1,181	1,181			
100147828	KENT	WA		04/08/2024		1,197		(15)			(15)		1,182	1,182			
100166313	GRAND PRAIRIE	TX		10/23/2024		1,024		(46)			(46)		978	978			
100133079	WASHINGTON	CT		11/29/2023		953		(8)			(8)		945	945			
100164349	ELK GROVE	CA		08/21/2024		1,217		(13)			(13)		1,204	1,204			
100189422	MADISON	CT		01/14/2025		1,071		(28)			(28)		1,043	1,043			
100066776	ROCKVILLE	MD		08/02/2021		3,174		(4)			(4)		3,170	3,170			
100277589	STURGEON LAKE	MN		02/13/2026		2,928		(59)			(59)		2,869	2,869			
100181384	HENDERSON	NV		01/09/2025		1,087		(27)			(27)		1,060	1,060			
100169127	FAYETTEVILLE	AR		09/27/2024		1,973		(32)			(32)		1,941	1,941			
100080899	EVERGREEN	CO		04/22/2022		2,140		(67)			(67)		2,073	2,073			
100253473	DRAPER	UT		10/30/2025		1,238		(30)			(30)		1,208	1,208			
100154568	LAS VEGAS	NV		06/14/2024		4,709		(232)			(232)		4,477	4,477			
100254024	OXNARD	CA		10/30/2025		946		(23)			(23)		923	923			
100244956	SURPRISE	AZ		09/29/2025		1,082		(36)			(36)		1,046	1,046			
100115431	PHOENIX	AZ		07/17/2023		1,312		14			14		1,326	1,326			
100116830	SANTA ANA	CA		07/20/2023		1,088		353			353		1,441	1,441			
100234847	TROUTMAN	NC		08/28/2025		1,711		125			125		1,836	1,836			
100268436	MODESTO	CA		12/29/2025		1,088		(31)			(31)		1,057	1,057			
100159624	HONOLULU	HI		07/15/2024		1,068		(44)			(44)		1,024	1,024			
100136327	TWAIN HARTE	CA		11/20/2023		1,060		9			9		1,069	1,069			
100087015	PANAMA CITY BEACH	FL		11/04/2022													
100171656	SUNSET BEACH	NC		10/16/2024		1,171		(37)			(37)		1,134	1,134			
100254826	BRIDGEWATER	MA		11/17/2025		1,268		(39)			(39)		1,229	1,229			
100127960	COCONUT CREEK	FL		09/08/2023		28,977		855			855		29,832	29,832			
100284775	MENIFEE	CA		03/27/2026		834		11			11		845	845			
100153632	CLEARWATER	FL		05/31/2024		1,122		(34)			(34)		1,088	1,088			
100102115	CYPRESS	TX		04/14/2023		887		(17)			(17)		870	870			
100261421	PORT ARANSAS	TX		12/08/2025		1,208		(33)			(33)		1,175	1,175			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255448	GERMANTOWN	MD		11/24/2025		1,161		(25)			(25)		1,136	1,136			
100268533	CONCORD	NH		12/29/2025		3,015		(32)			(32)		2,983	2,983			
100179500	SAN DIEGO	CA		11/21/2024		1,289		(4)			(4)		1,285	1,285			
100245316	PARK CITY	UT		10/06/2025		8,494		(290)			(290)		8,204	8,204			
100261339	AUBURN	WA		12/08/2025		1,185		7			7		1,192	1,192			
100186776	SAN ANTONIO	TX		12/31/2024		3,365		(82)			(82)		3,283	3,283			
100141914	MENIFEE	CA		03/27/2024		934		(19)			(19)		915	915			
100168160	EVERETT	WA		09/20/2024		1,212		(9)			(9)		1,203	1,203			
100229969	DENVER	CO		08/22/2025		1,002		(22)			(22)		980	980			
100261703	FORT WORTH	TX		12/12/2025		970		(29)			(29)		941	941			
100243740	CHINO	CA		09/29/2025		977		(36)			(36)		941	941			
100161768	MASTIC	NY		07/31/2024		972		(36)			(36)		936	936			
100272517	COROLLA	NC		01/08/2026		1,164		(24)			(24)		1,140	1,140			
100246770	CHARLESTON	SC		10/15/2025		985		(18)			(18)		967	967			
100261230	EL CERRITO	CA		12/05/2025		1,293		(11)			(11)		1,282	1,282			
100229748	SUNLAND	CA		08/18/2025		1,056		(47)			(47)		1,009	1,009			
100200334	GEORGETOWN	CO		03/10/2025		1,228		(9)			(9)		1,219	1,219			
100180031	VALLEY	AL		11/25/2024		6,845		(46)			(46)		6,799	6,799			
100135790	VOLCANO	HI		11/10/2023		1,053		(8)			(8)		1,045	1,045			
100273938	MERIDIAN	ID		01/26/2026		654		(12)			(12)		642	642			
100181352	POMONA	CA		12/06/2024		808		(33)			(33)		775	775			
100087341	TEMPLETON	CA		10/25/2022		1,724		181			181		1,905	1,905			
100141598	SOMERSET	MA		01/30/2024		26,782		(232)			(232)		26,550	26,550			
100174165	RIVERVIEW	FL		10/31/2024		916		(43)			(43)		873	873			
100197643	ORANGE	CT		02/26/2025		1,102		(28)			(28)		1,074	1,074			
100255751	SELBYVILLE	DE		11/24/2025		1,028		(40)			(40)		988	988			
100266983	MADISON	CT		12/23/2025		1,101		(36)			(36)		1,065	1,065			
100169918	BUDD LAKE	NJ		11/08/2024		1,267		(4)			(4)		1,263	1,263			
100078674	SAN BERNARDINO	CA		02/02/2022		2,687		(76)			(76)		2,611	2,611			
100143188	SAINT AUGUSTINE	FL		02/16/2024		1,121		(28)			(28)		1,093	1,093			
100191580	COLLEGE STATION	TX		01/31/2025		1,439		(40)			(40)		1,399	1,399			
100118139	HEMET	CA		07/20/2023		897		(18)			(18)		879	879			
100264889	WILMINGTON	MA		12/17/2025		1,131		(42)			(42)		1,089	1,089			
100172893	ROCKVILLE	MD		10/25/2024		1,145							1,145	1,145			
100194009	RICHMOND	TX		02/11/2025		1,434		(59)			(59)		1,375	1,375			
100060102	LAKESIDE	CA		06/25/2021		2,541		(38)			(38)		2,503	2,503			
100261604	BREA	CA		12/15/2025		1,144		(28)			(28)		1,116	1,116			
100245910	LONDONDERRY	NH		11/06/2025		1,515		(23)			(23)		1,492	1,492			
100244561	BENTONVILLE	AR		09/29/2025		947		(45)			(45)		902	902			
100194483	RIALTO	CA		02/14/2025		1,518		(40)			(40)		1,478	1,478			
100118715	SHIRLEY	NY		07/25/2023		1,028		(24)			(24)		1,004	1,004			
100254526	SEATTLE	WA		11/07/2025		1,184		(30)			(30)		1,154	1,154			
100191798	DURHAM	NC		01/31/2025		935		(29)			(29)		906	906			
100090961	ROCKLAND	MA		01/31/2023		2,063		(63)			(63)		2,000	2,000			
100156850	MASTIC BEACH	NY		06/27/2024		934		(35)			(35)		899	899			
100266975	EMERALD ISLE	NC		12/23/2025		1,199		(29)			(29)		1,170	1,170			
100115803	LOS ANGELES	CA		07/20/2023		1,207		(5)			(5)		1,202	1,202			
100175020	MENIFEE	CA		11/05/2024		1,073		(7)			(7)		1,066	1,066			
100216175	WAYNE	NJ		06/18/2025		1,094		12			12		1,106	1,106			
100269407	OCEAN CITY	MD		12/30/2025		2,422		(54)			(54)		2,368	2,368			
100166420	MIAMI GARDENS	FL		10/31/2024		1,039		(48)			(48)		991	991			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100255359	REDLANDS	CA		11/24/2025		1,220		(22)			(22)		1,198	1,198			
100188688	BROKEN BOW	OK		01/09/2025		1,054		(20)			(20)		1,034	1,034			
100278025	SAN DIEGO	CA		02/26/2026		8,579		(296)			(296)		8,283	8,283			
100138906	ORLANDO	FL		12/21/2023		930		(9)			(9)		921	921			
100219962	LEHI	UT		07/10/2025		1,087		(25)			(25)		1,062	1,062			
100253850	FORT LAUDERDALE	FL		10/30/2025		1,598		42			42		1,640	1,640			
100116697	LAS VEGAS	NV		07/20/2023		1,766		438			438		2,204	2,204			
100078656	HESPERIA	CA		02/02/2022		3,049		(31)			(31)		3,018	3,018			
100235159	GARDEN GROVE	CA		08/28/2025		10,643		(388)			(388)		10,255	10,255			
100200700	SURPRISE	AZ		03/11/2025		1,131							1,131	1,131			
100153102	SEATTLE	WA		06/27/2024		1,113		(34)			(34)		1,079	1,079			
100165390	WASHINGTON	DC		08/29/2024		1,101		(22)			(22)		1,079	1,079			
100228728	SACRAMENTO	CA		08/11/2025		1,033		(32)			(32)		1,001	1,001			
100120754	BONITA SPRINGS	FL		08/25/2023		1,186		(2)			(2)		1,184	1,184			
100116477	STATEN ISLAND	NY		07/20/2023		1,475		337			337		1,812	1,812			
100253739	MONROE	NC		10/30/2025		1,098		(30)			(30)		1,068	1,068			
100238914	WEST PALM BEACH	FL		09/23/2025		1,106		(34)			(34)		1,072	1,072			
100244565	DALLAS	TX		09/29/2025		1,107		(35)			(35)		1,072	1,072			
100210602	BAKERSFIELD	CA		05/15/2025		1,160		(28)			(28)		1,132	1,132			
100080352	CULVER CITY	CA		02/28/2022		2,380		(36)			(36)		2,344	2,344			
100130442	YORKTOWN HEIGHTS	NY		09/28/2023		7,337		(63)			(63)		7,274	7,274			
100238323	LAKEWOOD	CO		09/19/2025		1,123		(28)			(28)		1,095	1,095			
100272296	AURORA	IL		01/08/2026		1,352		(23)			(23)		1,329	1,329			
100200438	STUART	FL		03/10/2025		59,240		(1,171)			(1,171)		58,069	58,069			
100155184	DECATUR	GA		07/19/2024		1,150		(49)			(49)		1,101	1,101			
100152581	MENIFEE	CA		05/17/2024		1,421		85			85		1,506	1,506			
100272362	NORTH PORT	FL		01/08/2026		1,190		(20)			(20)		1,170	1,170			
100128286	MIAMI	FL		09/14/2023		888		(15)			(15)		873	873			
100118808	RICHMOND	TX		08/30/2023		1,999		(33)			(33)		1,966	1,966			
100169954	LOUISVILLE	KY		11/08/2024		1,187		(36)			(36)		1,151	1,151			
100194686	POMONA	CA		02/21/2025		150,078		2,390			2,390		152,468	152,468			
100143271	PARKER	CO		02/16/2024		2,124		38			38		2,162	2,162			
100254897	FALLS CHURCH	VA		11/17/2025		1,163		(41)			(41)		1,122	1,122			
100101071	LAKEWOOD	NJ		04/28/2023		1,940		267			267		2,207	2,207			
100215462	BAKERSFIELD	CA		06/12/2025		1,169		(10)			(10)		1,159	1,159			
100215465	BAKERSFIELD	CA		06/12/2025		1,169		(10)			(10)		1,159	1,159			
100153708	DANVILLE	CA		07/11/2024		1,130		(27)			(27)		1,103	1,103			
100168681	NORCO	CA		09/25/2024		117,719		(2,529)			(2,529)		115,190	115,190			
100161973	LAS VEGAS	NV		07/31/2024		1,023		(25)			(25)		998	998			
100186520	ALBUQUERQUE	NM		12/30/2024		1,104		(29)			(29)		1,075	1,075			
100171206	HOSCHTON	GA		10/16/2024		1,125		(52)			(52)		1,073	1,073			
100253592	SURF CITY	NC		10/30/2025		1,009		(30)			(30)		979	979			
100244926	BIG BEAR LAKE	CA		09/29/2025		1,199		(22)			(22)		1,177	1,177			
100265048	CLOVIS	CA		12/17/2025		2,001		(45)			(45)		1,956	1,956			
100143618	CORAM	NY		02/21/2024		1,111		(32)			(32)		1,079	1,079			
100177494	MIAMI	FL		01/16/2025		893		(42)			(42)		851	851			
100181675	COEUR D ALENE	ID		12/11/2024		1,216		(19)			(19)		1,197	1,197			
100120081	HERRIMAN	UT		08/11/2023		1,361		38			38		1,399	1,399			
100228102	LEANDER	TX		08/07/2025		1,224		(11)			(11)		1,213	1,213			
100219420	FRANKLIN	TN		07/07/2025		1,055		(24)			(24)		1,031	1,031			
100244810	FREDERICKSBURG	VA		09/29/2025		704		(23)			(23)		681	681			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238658	AFTON	OK		09/19/2025		1,050		(25)			(25)		1,025	1,025			
100169037	REHOBOTH	MA		09/27/2024		1,007		(31)			(31)		976	976			
100246726	SANTA ROSA BEACH	FL		10/15/2025		662		(7)			(7)		655	655			
100177561	TUCKER	GA		01/16/2025		944		(44)			(44)		900	900			
100253219	TRACY	CA		10/30/2025		1,090		(40)			(40)		1,050	1,050			
100219786	CHICAGO	IL		07/08/2025		1,130		(25)			(25)		1,105	1,105			
100214346	OLD HICKORY	TN		06/02/2025		999		(26)			(26)		973	973			
100172498	HEMET	CA		10/23/2024		1,310		(11)			(11)		1,299	1,299			
100171546	ROSEVILLE	CA		10/16/2024		1,591		(12)			(12)		1,579	1,579			
100139979	ROSEVILLE	CA		01/09/2024		1,209		(6)			(6)		1,203	1,203			
100221743	HENRICO	VA		07/25/2025		1,680		(41)			(41)		1,639	1,639			
100100887	WILMINGTON	CA		04/28/2023		3,248		180			180		3,428	3,428			
100214586	CHANDLER	AZ		06/09/2025		1,133		(44)			(44)		1,089	1,089			
100245573	ASHBURN	VA		10/06/2025		1,121		(43)			(43)		1,078	1,078			
100193148	AVONDALE	AZ		02/10/2025		1,313		75			75		1,388	1,388			
100212517	OAKLAND	CA		05/29/2025		779		(37)			(37)		742	742			
100139664	MIDDLEBORO	MA		12/28/2023		783		10			10		793	793			
100207362	FORT MYERS	FL		04/29/2025		1,004		(47)			(47)		957	957			
100253092	PHARR	TX		10/30/2025		1,126		(24)			(24)		1,102	1,102			
100195531	LOGANVILLE	GA		03/27/2025		1,119		(19)			(19)		1,100	1,100			
100238117	ANACORTES	WA		09/15/2025		1,006		(47)			(47)		959	959			
100245212	RHINELANDER	WI		10/06/2025		1,060		(38)			(38)		1,022	1,022			
100140587	CORONA	CA		01/19/2024		1,243		7			7		1,250	1,250			
100172496	CEDAR PARK	TX		10/23/2024		1,195		(18)			(18)		1,177	1,177			
100245581	FAIRFIELD	CT		10/06/2025		1,168		(40)			(40)		1,128	1,128			
100201098	LATHROP	CA		03/12/2025		1,102		(34)			(34)		1,068	1,068			
100236831	THOUSAND OAKS	CA		09/12/2025		1,609		(70)			(70)		1,539	1,539			
100156050	NEW SMYRNA BEACH	FL		06/18/2024		1,110		(25)			(25)		1,085	1,085			
100220145	GLENDALE	AZ		08/25/2025		1,157		(2)			(2)		1,155	1,155			
100143573	CLEVELAND	OH		02/21/2024		1,053		(59)			(59)		994	994			
100137337	WINDERMERE	FL		12/01/2023		1,161							1,161	1,161			
100163990	CALVERTON	NY		08/21/2024		1,078		(57)			(57)		1,021	1,021			
100176654	KENT	WA		11/15/2024		3,328		(85)			(85)		3,243	3,243			
100173106	MOUNT LEMMON	AZ		10/30/2024		6,665		(106)			(106)		6,559	6,559			
100172955	RIVERSIDE	CA		10/25/2024		1,114		(44)			(44)		1,070	1,070			
100202875	DOWNINGTOWN	PA		03/24/2025		935		(40)			(40)		895	895			
100254253	CHICAGO	IL		11/06/2025		1,221		(47)			(47)		1,174	1,174			
100216661	CHARLOTTE	NC		06/23/2025		1,050		(19)			(19)		1,031	1,031			
100178360	WEST NEW YORK	NJ		11/20/2024		974		(27)			(27)		947	947			
100118980	LAS VEGAS	NV		07/27/2023		1,129		(16)			(16)		1,113	1,113			
100253098	LAS VEGAS	NV		10/30/2025		1,099		(43)			(43)		1,056	1,056			
100180071	CHARLOTTE	NC		11/25/2024		1,185		(28)			(28)		1,157	1,157			
100172294	MONTGOMERY TOWNSHIP	NJ		10/21/2024		1,190		(31)			(31)		1,159	1,159			
100220759	BAKERSFIELD	CA		07/18/2025		1,100		(18)			(18)		1,082	1,082			
100220737	LONG BEACH	CA		07/18/2025		1,093		(11)			(11)		1,082	1,082			
100228694	FRANKLIN	TN		08/11/2025		1,111		(27)			(27)		1,084	1,084			
100245270	BRADENTON	FL		10/06/2025		1,134		(50)			(50)		1,084	1,084			
100109088	POCONO LAKE	PA		06/05/2023		1,866		(15)			(15)		1,851	1,851			
100244933	ORACLE	AZ		09/29/2025		1,107		(37)			(37)		1,070	1,070			
100218900	SURPRISE	AZ		06/27/2025		1,010		(21)			(21)		989	989			
100103874	SOUTH ORANGE	NJ		05/10/2023		1,296		(24)			(24)		1,272	1,272			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150184	LOS ANGELES	CA		04/30/2024		1,208		(18)			(18)		1,190	1,190			
100117072	WAIALUA	HI		07/20/2023		1,953		33			33		1,986	1,986			
100148480	NAPLES	FL		04/12/2024		1,156		(32)			(32)		1,124	1,124			
100117499	WESTBURY	NY		07/20/2023		1,242		63			63		1,305	1,305			
100169417	PATERSON	NJ		09/30/2024		50,051		(1,353)			(1,353)		48,698	48,698			
100148332	CAROLINA BEACH	NC		04/12/2024		1,952		(56)			(56)		1,896	1,896			
100227283	MYRTLE BEACH	SC		07/31/2025		1,205		(16)			(16)		1,189	1,189			
100129402	INDIANAPOLIS	IN		09/26/2023		1,140		(3)			(3)		1,137	1,137			
100229460	SAINT REGIS	MT		08/15/2025		981		(33)			(33)		948	948			
100219309	CAMP VERDE	AZ		06/30/2025		1,086		(23)			(23)		1,063	1,063			
100219680	SPARKS	NV		07/07/2025		2,408		36			36		2,444	2,444			
100142224	DELRAY BEACH	FL		03/15/2024		1,081		(24)			(24)		1,057	1,057			
100147568	SHOREHAM	NY		04/03/2024		1,132		(33)			(33)		1,099	1,099			
100116711	FERNANDINA BEACH	FL		07/20/2023		1,971		656			656		2,627	2,627			
100129498	ROSEVILLE	CA		09/29/2023		1,187		(14)			(14)		1,173	1,173			
100219966	LEHI	UT		07/11/2025		1,124		(33)			(33)		1,091	1,091			
100141931	WOODLAND HILLS AREA LOS ANGEL	CA		03/27/2024		1,233		(8)			(8)		1,225	1,225			
100234941	LAKE ELSINORE	CA		08/28/2025		1,119		(29)			(29)		1,090	1,090			
100229528	TRUCKEE	CA		08/15/2025		1,118		(28)			(28)		1,090	1,090			
100166064	SEVIERVILLE	TN		09/09/2024		1,058		(22)			(22)		1,036	1,036			
100080054	ALHAMBRA	CA		04/25/2022		2,344		74			74		2,418	2,418			
100158863	MANITOWISH WATERS	WI		07/12/2024		2,757		(65)			(65)		2,692	2,692			
100245966	SAN JACINTO	CA		10/07/2025		975		(37)			(37)		938	938			
100120411	STOCKTON	CA		08/18/2023		1,097		(34)			(34)		1,063	1,063			
100203915	DELANO	CA		03/28/2025		1,246		(58)			(58)		1,188	1,188			
100205815	DREXEL HILL	PA		04/14/2025		1,170		(19)			(19)		1,151	1,151			
100243369	WEST MELBOURNE	FL		09/26/2025		1,395		(51)			(51)		1,344	1,344			
100211770	GREEN MOUNTAIN	NC		05/19/2025		1,009		(14)			(14)		995	995			
100219932	RANCHO CORDOVA	CA		07/08/2025		1,134		(13)			(13)		1,121	1,121			
100268835	LOGAN	UT		12/29/2025		1,384		17			17		1,401	1,401			
100209471	NEW BEDFORD	MA		05/01/2025		949		(17)			(17)		932	932			
100149993	KATY	TX		06/07/2024		920		(23)			(23)		897	897			
100215558	DAVENPORT	FL		06/12/2025		1,054		(18)			(18)		1,036	1,036			
100205650	SIGNAL HILL	CA		05/09/2025		1,071		(27)			(27)		1,044	1,044			
100080345	SAN JOSE	CA		02/28/2022		2,271		(21)			(21)		2,250	2,250			
100189503	LAWRENCEVILLE	GA		01/15/2025		1,185		(37)			(37)		1,148	1,148			
100156777	HOMESTEAD	FL		06/26/2024		1,144							1,144	1,144			
100162898	OAK RIDGE	NJ		08/12/2024		1,152		(8)			(8)		1,144	1,144			
100195462	STOCKTON	CA		02/24/2025		1,475		147			147		1,622	1,622			
100202459	TRACY	CA		03/20/2025		891		(19)			(19)		872	872			
100204441	HOLLISTER	CA		04/03/2025		914		(42)			(42)		872	872			
100257213	NORTH HOLLYWOOD	CA		11/26/2025		3,299		(36)			(36)		3,263	3,263			
100120950	PACKWOOD	WA		08/30/2023		1,129		8			8		1,137	1,137			
100194344	PHILADELPHIA	PA		02/14/2025		1,087		(11)			(11)		1,076	1,076			
100071925	ORANGE	CA		01/21/2022		1,622		(81)			(81)		1,541	1,541			
100221656	PIGEON FORGE	TN		07/23/2025		719		(25)			(25)		694	694			
100188702	VENTNOR CITY	NJ		01/09/2025		1,057		(17)			(17)		1,040	1,040			
100210053	RICHARDSON	TX		05/07/2025		1,087		(18)			(18)		1,069	1,069			
100235669	LAS VEGAS	NV		08/29/2025		2,164		(78)			(78)		2,086	2,086			
100211847	PASSAIC	NJ		05/19/2025		1,044		(22)			(22)		1,022	1,022			
100161020	ELK	WA		07/24/2024		1,089		(14)			(14)		1,075	1,075			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210200	GARFIELD	NJ		05/07/2025		1,109		(14)			(14)		1,095	1,095			
100192513	LANCASTER	CA		02/10/2025		1,749		(41)			(41)		1,708	1,708			
100109334	MIAMI	FL		06/12/2023		1,265		(24)			(24)		1,241	1,241			
100220904	LOUISVILLE	KY		07/18/2025		1,571		(26)			(26)		1,545	1,545			
100110581	WILLS POINT	TX		06/30/2023		1,167		3			3		1,170	1,170			
100164391	STOCKTON	CA		08/21/2024		1,471		62			62		1,533	1,533			
100174250	SKY VALLEY	GA		10/31/2024		1,006		(10)			(10)		996	996			
100213971	OSAGE BEACH	MO		05/29/2025		1,141		(20)			(20)		1,121	1,121			
100147277	ELIZABETH	NJ		03/28/2024		1,005		(19)			(19)		986	986			
100118919	MESA	AZ		07/27/2023		2,372		(18)			(18)		2,354	2,354			
100151521	CANYON LAKE	CA		05/10/2024		1,059		(14)			(14)		1,045	1,045			
100156841	ROCKLAND	MA		06/27/2024		1,127		(34)			(34)		1,093	1,093			
100079232	SAN MARCOS	CA		02/14/2022		2,320		(58)			(58)		2,262	2,262			
100102722	CORONA	CA		06/22/2023		1,385		(6)			(6)		1,379	1,379			
100193781	LEE	NH		02/10/2025		862		(40)			(40)		822	822			
100204835	ALEXANDRIA	VA		04/09/2025		1,078		(28)			(28)		1,050	1,050			
100202813	GEORGETOWN	TX		03/24/2025		1,018		(27)			(27)		991	991			
100254346	GAINESVILLE	GA		11/07/2025		1,104		(36)			(36)		1,068	1,068			
100164096	LA VERNE	CA		08/21/2024		988		(24)			(24)		964	964			
100186313	ROSENBERG	TX		12/30/2024		1,036		(47)			(47)		989	989			
4010064885	WILLIAMSTOWN	NJ		01/30/2024		948		(31)			(31)		917	917			
100164191	GAITHERSBURG	MD		08/21/2024		5,729		(44)			(44)		5,685	5,685			
100234807	LAKE LURE	NC		08/28/2025		1,024		(27)			(27)		997	997			
100110582	NEW FAIRVIEW	TX		06/30/2023		1,168		(24)			(24)		1,144	1,144			
100158574	MCKINNEY	TX		07/10/2024		1,168		2			2		1,170	1,170			
100267169	KIAWAH ISLAND	SC		12/23/2025		1,907		(18)			(18)		1,889	1,889			
100226952	ROSMAN	NC		07/30/2025		1,160		(23)			(23)		1,137	1,137			
100162023	LAS VEGAS	NV		07/31/2024		1,036		(42)			(42)		994	994			
100076192	UNIVERSITY PLACE	WA		01/07/2022		2,700		(53)			(53)		2,647	2,647			
100110481	PORTLAND	OR		06/30/2023		3,020		26			26		3,046	3,046			
100215522	RANCHO CORDOVA	CA		06/12/2025		1,199		3			3		1,202	1,202			
100192542	WINTER GARDEN	FL		02/10/2025		2,191		(14)			(14)		2,177	2,177			
100265505	HOBE SOUND	FL		12/19/2025		1,178		(13)			(13)		1,165	1,165			
100195276	FOLSOM	CA		02/24/2025		1,096		(24)			(24)		1,072	1,072			
100207162	TAMPA	FL		04/28/2025		1,106		(5)			(5)		1,101	1,101			
100185625	LIMA	OH		12/20/2024		1,169		(4)			(4)		1,165	1,165			
100227288	SALT LAKE CITY	UT		07/31/2025		1,000		(44)			(44)		956	956			
100201796	CHARLOTTE	NC		03/18/2025		1,181		(29)			(29)		1,152	1,152			
100167456	LOUISVILLE	KY		09/16/2024		1,245		(21)			(21)		1,224	1,224			
100115606	BRONX	NY		07/19/2023		1,148		(12)			(12)		1,136	1,136			
100079273	SAN DIEGO	CA		02/28/2022		2,081		(61)			(61)		2,020	2,020			
100168517	PORT ORCHARD	WA		09/25/2024		1,650		(27)			(27)		1,623	1,623			
100157144	WEST PALM BEACH	FL		02/20/2025		2,139		(42)			(42)		2,097	2,097			
100159457	METAIRIE	LA		07/15/2024		2,017		(62)			(62)		1,955	1,955			
100254229	DANVILLE	CA		11/06/2025		1,266		(35)			(35)		1,231	1,231			
100202773	BRIDGEWATER	CT		03/24/2025		1,059		(27)			(27)		1,032	1,032			
100134667	LEHIGH ACRES	FL		10/30/2023		815		7			7		822	822			
100164274	WEST POINT	TX		08/21/2024		3,015		(43)			(43)		2,972	2,972			
100220875	POCONO PINES	PA		07/18/2025		1,150		(11)			(11)		1,139	1,139			
100221520	WEST ORANGE	NJ		07/22/2025		1,618		(42)			(42)		1,576	1,576			
100220683	CAROLINA BEACH	NC		07/17/2025		955		(45)			(45)		910	910			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083234	FULLERTON	CA		05/10/2022		3,153		(57)			(57)		3,096	3,096			
100236167	ROCHERT	MN		09/10/2025		2,518		(43)			(43)		2,475	2,475			
100114961	ELK GROVE	CA		07/14/2023		1,462		(27)			(27)		1,435	1,435			
100140337	FREDERICK	MD		01/18/2024		1,351		(2)			(2)		1,349	1,349			
100199375	SACRAMENTO	CA		03/05/2025		941		(35)			(35)		906	906			
100254672	BETHLEHEM	PA		11/12/2025		6,210		(41)			(41)		6,169	6,169			
100135398	WINTER GARDEN	FL		11/13/2023		1,358		100			100		1,458	1,458			
100218887	SUMMERVILLE	SC		06/27/2025		889		(16)			(16)		873	873			
100117126	CORONA	NY		07/20/2023		2,264		252			252		2,516	2,516			
100116590	MIAMI BEACH	FL		07/20/2023		1,008		(20)			(20)		988	988			
100205873	BUTLER	NJ		04/14/2025		1,017		(27)			(27)		990	990			
100210134	SARASOTA	FL		05/07/2025		1,191		(10)			(10)		1,181	1,181			
100215800	NEW BEDFORD	MA		06/12/2025		1,096		(14)			(14)		1,082	1,082			
100137351	CHARLOTTE	NC		12/01/2023		896		(40)			(40)		856	856			
100222291	ATLANTA	GA		07/30/2025		1,686		(35)			(35)		1,651	1,651			
100245656	MICO	TX		10/06/2025		1,384		(39)			(39)		1,345	1,345			
100245396	QUEEN CREEK	AZ		10/06/2025		1,126		(46)			(46)		1,080	1,080			
100245411	TILLAMOOK	OR		10/06/2025		1,126		(46)			(46)		1,080	1,080			
100117076	ANAHEIM	CA		07/20/2023		1,271		(41)			(41)		1,230	1,230			
100102762	MAITLAND	FL		06/22/2023		1,142							1,142	1,142			
100081483	KILL DEVIL HILLS	NC		03/18/2022		2,274		58			58		2,332	2,332			
100219641	DENVER	CO		07/07/2025		979		(29)			(29)		950	950			
100076533	SAN PEDRO	CA		01/04/2022		2,113		(74)			(74)		2,039	2,039			
5.00007E+11	S-GRAVENHAGE	NLD		10/31/2025		42							42		(42)		(42)
100202981	ACWORTH	GA		03/24/2025		704		(14)			(14)		690	690			
100115484	RANCHO PALOS VERDES	CA		07/17/2023		1,273		(5)			(5)		1,268	1,268			
100211472	DENVER	CO		05/16/2025		1,136		(3)			(3)		1,133	1,133			
100282049	HOUSTON	TX		02/27/2026		746		(10)			(10)		736	736			
100276591	MORENO VALLEY	CA		01/28/2026		1,140		(5)			(5)		1,135	1,135			
100206698	PANAMA CITY BEACH	FL		04/23/2025		10,242		(478)			(478)		9,764	9,764			
100173385	LAS VEGAS	NV		10/29/2024		1,058		(71)			(71)		987	987			
100143079	SEVIERVILLE	TN		02/16/2024		1,093		(14)			(14)		1,079	1,079			
100207028	SUPPLY	NC		04/24/2025		2,077		(38)			(38)		2,039	2,039			
100210042	SEABROOK ISLAND	SC		05/07/2025		1,393		(14)			(14)		1,379	1,379			
100201497	WESTON	FL		03/12/2025		1,129		(19)			(19)		1,110	1,110			
100140197	PANAMA CITY BEACH	FL		01/11/2024		944		(29)			(29)		915	915			
100150141	SPOKANE	WA		06/14/2024		1,082		(34)			(34)		1,048	1,048			
100087338	DICKINSON	TX		10/25/2022		1,634		124			124		1,758	1,758			
100164508	WINCHESTER	CA		08/21/2024		1,153		(19)			(19)		1,134	1,134			
100220807	PLACENTIA	CA		07/18/2025		1,663		(33)			(33)		1,630	1,630			
100205719	LOS ANGELES	CA		04/14/2025		3,759		(124)			(124)		3,635	3,635			
100110610	LOWELL	MA		06/30/2023		1,493		33			33		1,526	1,526			
100176657	HEMPSTEAD	NY		11/15/2024		910		(34)			(34)		876	876			
100215325	CORAM	MT		06/12/2025		1,197		16			16		1,213	1,213			
100245253	CENTER CITY	MN		10/06/2025		1,140		(51)			(51)		1,089	1,089			
100219390	CHICAGO	IL		07/07/2025		1,163		(27)			(27)		1,136	1,136			
100182347	FRISCO	TX		12/12/2024		1,209		10			10		1,219	1,219			
100078729	POWAY	CA		02/25/2022		2,349		(7)			(7)		2,342	2,342			
100164814	CARSON CITY	NV		08/26/2024		1,398		33			33		1,431	1,431			
100078998	CLOVIS	CA		02/24/2022		2,256		(21)			(21)		2,235	2,235			
100131708	ANNANDALE	VA		10/06/2023		1,357		58			58		1,415	1,415			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137952	AUSTIN	TX		12/13/2023		980		2			2		982	982			
100109959	ATLANTA	GA		06/22/2023		1,076		(30)			(30)		1,046	1,046			
100172580	AUSTIN	TX		10/23/2024		1,383							1,383	1,383			
100118118	SACRAMENTO	CA		07/20/2023		1,481		67			67		1,548	1,548			
100086928	DEER LODGE	TN		10/24/2022		1,429		(8)			(8)		1,421	1,421			
100218610	RAHWAY	NJ		06/27/2025		1,907		(22)			(22)		1,885	1,885			
100246921	SANTA ROSA	CA		10/17/2025		1,023		(41)			(41)		982	982			
100156457	RANCHO CORDOVA	CA		06/24/2024		1,499		91			91		1,590	1,590			
100202943	PANAMA CITY BEACH	FL		03/24/2025		711		(17)			(17)		694	694			
100150949	RANCHO MISSION VIEJO	CA		05/08/2024		1,480		85			85		1,565	1,565			
100167558	GOODYEAR	AZ		09/19/2024		1,224		18			18		1,242	1,242			
100229564	INDIAN WELLS	CA		08/15/2025		1,001		(40)			(40)		961	961			
100101952	ELIZABETH	NJ		04/14/2023		1,240		(8)			(8)		1,232	1,232			
100180429	FRAMINGHAM	MA		11/25/2024		1,253		4			4		1,257	1,257			
100283246	LAKE WORTH	FL		03/09/2026		1,173		(5)			(5)		1,168	1,168			
100117579	LOS ANGELES	CA		07/20/2023		1,448		78			78		1,526	1,526			
100219739	ESTERO	FL		07/08/2025		1,034		(49)			(49)		985	985			
100236745	BUMPASS	VA		09/11/2025		1,168		1			1		1,169	1,169			
100134763	WINCHESTER	CA		10/30/2023		1,001		(20)			(20)		981	981			
100178370	IRVINGTON	NJ		11/20/2024		1,406		(65)			(65)		1,341	1,341			
100107793	HENDERSON	NV		05/19/2023		1,658		101			101		1,759	1,759			
100132698	BRADENTON	FL		11/03/2023		912		11			11		923	923			
100079602	EGG HARBOR TOWNSHIP	NJ		04/08/2022		1,861		(11)			(11)		1,850	1,850			
100141576	BALDWIN PARK	CA		01/30/2024		680		(8)			(8)		672	672			
100188549	AURORA	CO		01/09/2025		2,524		33			33		2,557	2,557			
100169694	FREDERICKSBURG	TX		09/30/2024		1,102		(39)			(39)		1,063	1,063			
100193777	ST. PETERSBURG	FL		02/10/2025		1,156		46			46		1,202	1,202			
100221593	SAN JACINTO	CA		07/22/2025		1,101		2			2		1,103	1,103			
100176199	CASPER	WY		12/20/2024		1,373		(32)			(32)		1,341	1,341			
100076783	TRUCKEE	CA		12/27/2021		2,368		(68)			(68)		2,300	2,300			
100115039	BEND	OR		07/14/2023		1,259		(12)			(12)		1,247	1,247			
100189138	WASHINGTON	DC		01/13/2025		1,055		(32)			(32)		1,023	1,023			
100228571	WALLA WALLA	WA		08/11/2025		1,039		(37)			(37)		1,002	1,002			
100140520	TEMECULA	CA		01/19/2024		757		(9)			(9)		748	748			
100192664	SANDY SPRINGS	GA		02/10/2025		1,112		(17)			(17)		1,095	1,095			
40100079699	LANSING	MI		08/27/2024		965		(22)			(22)		943	943			
100235255	GREER	SC		08/29/2025		1,036		(41)			(41)		995	995			
100176874	BELLEVUE	WA		11/15/2024		29,327		(615)			(615)		28,712	28,712			
100163201	GAITHERSBURG	MD		08/13/2024		1,042		14			14		1,056	1,056			
100151352	RANCHO CORDOVA	CA		05/10/2024		11,517		461			461		11,978	11,978			
100282156	EXTON	PA		02/27/2026		742		(24)			(24)		718	718			
100200068	KEY LARGO	FL		03/06/2025		1,129		(31)	12		(43)		1,086	1,086			
100147662	PEYTON	CO		04/04/2024		714		(23)			(23)		691	691			
100168707	MORENO VALLEY	CA		09/25/2024		865		(51)			(51)		814	814			
100202631	FRAMINGHAM	MA		03/24/2025		1,197		(3)			(3)		1,194	1,194			
100198439	LAKEVILLE	MN		02/28/2025		1,127		(17)			(17)		1,110	1,110			
100172373	CLERMONT	FL		10/23/2024		1,192		(31)			(31)		1,161	1,161			
100205934	MILLSBORO	DE		04/15/2025		947		(20)			(20)		927	927			
100200296	CENTEREACH	NY		03/07/2025		1,055		(43)			(43)		1,012	1,012			
100137094	ORLANDO	FL		11/28/2023		1,262		18			18		1,280	1,280			
100115678	ALPHARETTA	GA		07/20/2023		1,339		15			15		1,354	1,354			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063143	EAST GARRISON	CA		07/01/2021		2,157		(1)			(1)		2,156	2,156			
100150981	SHERWOOD	OR		05/08/2024		1,200		(7)			(7)		1,193	1,193			
100160999	TACOMA	WA		07/24/2024		1,001		(24)			(24)		977	977			
100186317	SEVIERVILLE	TN		12/30/2024		1,080		(29)			(29)		1,051	1,051			
100246158	GULF SHORES	AL		10/08/2025		1,865		(67)			(67)		1,798	1,798			
100245531	INDIAN HEAD	MD		10/06/2025		1,064		(20)			(20)		1,044	1,044			
100265390	HOLLYWOOD	FL		12/19/2025		11,452		(359)			(359)		11,093	11,093			
100202741	GRESHAM	OR		03/24/2025		2,207		(64)			(64)		2,143	2,143			
100221376	NORWALK	CT		07/22/2025		1,157		39			39		1,196	1,196			
100220367	WEEKI WACHEE	FL		07/14/2025		1,056		(23)			(23)		1,033	1,033			
100194332	ROUGH AND READY	CA		02/14/2025		997		(37)			(37)		960	960			
100189227	OLD BRIDGE	NJ		01/13/2025		1,163		(16)			(16)		1,147	1,147			
100189771	FRISCO	TX		01/21/2025		1,162		(15)			(15)		1,147	1,147			
100254833	PORTLAND	OR		11/17/2025		903		(2)			(2)		901	901			
100153333	COLORADO SPRINGS	CO		05/30/2024		1,164		(1)			(1)		1,163	1,163			
100238892	OCALA	FL		09/23/2025		997		(34)			(34)		963	963			
100180556	PIRU	CA		11/26/2024		1,080		(4)			(4)		1,076	1,076			
100210174	GILBERT	AZ		05/07/2025		1,837		(26)			(26)		1,811	1,811			
100271967	MONTEREY PARK	CA		01/06/2026		2,096		(33)			(33)		2,063	2,063			
100134565	INGLEWOOD	CA		10/30/2023		1,155		4			4		1,159	1,159			
100175955	REDLANDS	CA		11/14/2024		1,318		2			2		1,320	1,320			
100115424	MIAMI	FL		07/17/2023		1,238		27			27		1,265	1,265			
100167525	AMARILLO	TX		10/31/2024		1,016		(47)			(47)		969	969			
100068148	BAYONNE	NJ		08/25/2021		2,429		(73)			(73)		2,356	2,356			
100147732	CREST HILL	IL		04/08/2024		1,117		(26)			(26)		1,091	1,091			
100209447	KILL DEVIL HILLS	NC		04/29/2025		1,024		(34)			(34)		990	990			
100120774	OAKHURST	CA		08/25/2023		1,610		(16)			(16)		1,594	1,594			
100139526	RIALTO	CA		12/28/2023		1,084		(7)			(7)		1,077	1,077			
100261460	COLUMBUS	OH		12/09/2025		1,189		(35)			(35)		1,154	1,154			
100186890	LEWES	DE		01/07/2025		1,065		(32)			(32)		1,033	1,033			
100192290	DAYTONA BEACH	FL		01/31/2025		1,477		(50)			(50)		1,427	1,427			
100087254	CAPE CORAL	FL		10/25/2022		1,697		180			180		1,877	1,877			
100100614	PHOENIX	AZ		04/27/2023		912		(30)			(30)		882	882			
100261323	NEKOOSA	WI		12/08/2025		2,055		(59)			(59)		1,996	1,996			
100253887	STANTON	CA		10/30/2025		1,941		(21)			(21)		1,920	1,920			
100237981	MCMINNVILLE	OR		10/10/2025		999		(43)			(43)		956	956			
100283483	KNIGHTDALE	NC		03/11/2026		706		(24)			(24)		682	682			
100169953	RICHMOND	TX		11/08/2024		2,921		(134)			(134)		2,787	2,787			
100165325	LOS ANGELES	CA		08/29/2024		606		(36)			(36)		570	570			
100218816	AUBURN	WA		06/27/2025		4,666		(15)			(15)		4,651	4,651			
100181593	PALMER	AK		12/09/2024		1,115		(53)			(53)		1,062	1,062			
100216500	WESTMONT	IL		06/23/2025		1,648		(17)			(17)		1,631	1,631			
100264949	MESA	AZ		12/17/2025		1,125		(52)			(52)		1,073	1,073			
100193094	LATHROP	CA		02/10/2025		1,614		180			180		1,794	1,794			
100216240	BROKEN BOW	OK		06/20/2025		1,303		(30)			(30)		1,273	1,273			
100079823	PANAMA CITY BEACH	FL		04/25/2022		2,145		(49)			(49)		2,096	2,096			
100110283	HEYBURN	ID		06/30/2023		1,300		1			1		1,301	1,301			
100173692	NUEVO	CA		10/30/2024		1,169		(48)			(48)		1,121	1,121			
100254753	WAXAHACHIE	TX		11/14/2025		1,048		(42)			(42)		1,006	1,006			
100164082	LANCASTER	CA		08/21/2024		947		(32)			(32)		915	915			
100236786	PORT CHARLOTTE	FL		09/12/2025		3,710		(155)			(155)		3,555	3,555			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189939	ROGERSVILLE	AL		01/21/2025		1,105		(23)			(23)		1,082	1,082			
100200547	COLUMBIA	CA		03/11/2025		1,168		(15)			(15)		1,153	1,153			
100284593	LAKEWOOD RANCH	FL		03/26/2026		1,165		(27)			(27)		1,138	1,138			
100117330	MIAMI	FL		07/20/2023		1,627		466			466		2,093	2,093			
100082115	RANCHO MIRAGE	CA		04/14/2022		1,871		(72)			(72)		1,799	1,799			
100268243	ANNAPOLIS	MD		12/29/2025		1,509		(11)			(11)		1,498	1,498			
100209585	TACOMA	WA		05/02/2025		1,112		(41)			(41)		1,071	1,071			
100164595	BUFORD	GA		08/21/2024		1,078		(16)			(16)		1,062	1,062			
100161941	DUBLIN	OH		07/31/2024		985		(48)			(48)		937	937			
100194378	HIDDEN VALLEY LAKE	CA		02/14/2025		1,158		(44)			(44)		1,114	1,114			
100115360	WHITTIER	CA		07/17/2023		1,135		(29)			(29)		1,106	1,106			
100139534	WEST MILFORD	NJ		12/28/2023		242		(8)			(8)		234	234			
100193811	PUERTO VALLARTA	MEX		02/10/2025		1,056							1,056	1,056			
100201495	LANHAM	MD		03/12/2025		758		(10)			(10)		748	748			
100236841	CRANFORD	NJ		09/12/2025		915		(28)			(28)		887	887			
100177605	MIAMI	FL		01/16/2025		907		(42)			(42)		865	865			
100173801	MIAMI	FL		10/30/2024		1,098		(34)			(34)		1,064	1,064			
100195632	AGOURA HILLS	CA		02/24/2025		1,042		(31)			(31)		1,011	1,011			
100167797	ROOSEVELT	NY		09/19/2024		982		(23)			(23)		959	959			
100120833	DAVIE	FL		08/25/2023		797		(19)			(19)		778	778			
100103724	CHARLOTTE HALL	MD		05/08/2023		1,105		(12)			(12)		1,093	1,093			
100078031	GARDNERVILLE	NV		01/12/2022		2,086		(26)			(26)		2,060	2,060			
100253979	KISSIMMEE	FL		10/30/2025		1,160		(35)			(35)		1,125	1,125			
100109144	RICHMOND	TX		06/09/2023		1,386		1			1		1,387	1,387			
100165656	TUMWATER	WA		10/04/2024		1,122		(33)			(33)		1,089	1,089			
100174534	BURTONSVILLE	MD		10/31/2024		997		(34)			(34)		963	963			
100272230	NEW BRUNSWICK	NJ		01/08/2026		3,438		(54)			(54)		3,384	3,384			
100175351	ROCKLAND	MA		11/05/2024		1,068		(22)			(22)		1,046	1,046			
100246298	LELAND	NC		10/10/2025		1,107		(40)			(40)		1,067	1,067			
3510134206	MIAMI	FL		01/09/2026		70,000							70,000	70,000			
100109671	MIAMI	FL		06/16/2023		1,009		(44)			(44)		965	965			
100110314	LOS ANGELES	CA		06/30/2023		1,346		20			20		1,366	1,366			
100203123	INDIAN SHORES	FL		03/27/2025		1,066		(40)			(40)		1,026	1,026			
100162796	OCEAN CITY	MD		08/12/2024		307		(10)			(10)		297	297			
100247207	TALLAHASSEE	FL		10/23/2025		1,042		(33)			(33)		1,009	1,009			
100068277	MIDDLETOWN	RI		08/25/2021		2,436		(73)			(73)		2,363	2,363			
100256451	FRANKLIN	NH		11/25/2025		1,132		(40)			(40)		1,092	1,092			
100215437	PALISADE	CO		06/12/2025		1,013		(28)			(28)		985	985			
100282106	COLLEYVILLE	TX		02/27/2026		722		(28)			(28)		694	694			
100164206	BIG BEAR LAKE	CA		08/21/2024		985		(19)			(19)		966	966			
100236817	NORTH CHARLESTON	SC		09/12/2025		1,039		(38)			(38)		1,001	1,001			
100235656	EAGLEVILLE	TN		08/29/2025		1,012		(37)			(37)		975	975			
100177078	ANAHEIM	CA		01/16/2025		945		(17)			(17)		928	928			
100272095	PALMDALE	CA		01/08/2026		1,076		(17)			(17)		1,059	1,059			
100169807	NATIONAL CITY	CA		09/30/2024		1,094		(17)			(17)		1,077	1,077			
100230133	SACRAMENTO	CA		08/25/2025		939		(40)			(40)		899	899			
100114686	LITCHFIELD PARK	AZ		06/29/2023		1,138		(24)			(24)		1,114	1,114			
100255024	ORLANDO	FL		11/19/2025		1,118		(33)			(33)		1,085	1,085			
100091929	CONCORD	CA		02/03/2023		1,037		(29)			(29)		1,008	1,008			
100172738	PICO RIVERA	CA		11/21/2024		1,195		(31)			(31)		1,164	1,164			
100253141	ATWATER	CA		10/30/2025		1,081		(40)			(40)		1,041	1,041			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100180026	LAKESIDE	AZ		11/25/2024		1,223		(9)			(9)		1,214	1,214			
100210209	HENDERSON	NV		05/08/2025		2,297		(97)			(97)		2,200	2,200			
100203484	FLOWER MOUND	TX		03/26/2025		1,250		5			5		1,255	1,255			
100255731	MESA	AZ		11/24/2025		3,521		(77)			(77)		3,444	3,444			
100245702	SOUTH LAKE TAHOE	CA		10/06/2025		1,411		(50)			(50)		1,361	1,361			
100253309	MISSOULA	MT		10/30/2025		968		(24)			(24)		944	944			
100057761	PASO ROBLES	CA		06/30/2021		2,529		(54)			(54)		2,475	2,475			
100150821	ANAHEIM	CA		05/08/2024		1,201		(14)			(14)		1,187	1,187			
1000024	HOUSTON	TX		06/01/2018		123,019		(890)			(890)		122,129	122,129			
100272881	MAMMOTH LAKES	CA		01/12/2026		1,108		(37)			(37)		1,071	1,071			
100226757	SANTA MARIA	CA		07/30/2025		1,117		(11)			(11)		1,106	1,106			
100158551	BURIEN	WA		07/10/2024		647		(16)			(16)		631	631			
100195269	COROLLA	NC		02/24/2025		1,072		(31)			(31)		1,041	1,041			
100153400	PATERSON	NJ		05/30/2024		1,025		(15)			(15)		1,010	1,010			
100153401	PATERSON	NJ		05/30/2024		1,025		(15)			(15)		1,010	1,010			
100253239	LAGO VISTA	TX		10/30/2025		1,125		(33)			(33)		1,092	1,092			
100200413	LAKE ARROWHEAD	CA		03/10/2025		3,859		(125)			(125)		3,734	3,734			
100178231	TULSA	OK		11/19/2024		961		(24)			(24)		937	937			
100151247	EL PRADO	NM		05/10/2024		2,317		(2)			(2)		2,315	2,315			
100164301	AUSTIN	TX		08/21/2024		1,075		(20)			(20)		1,055	1,055			
100190660	DAVENPORT	FL		01/28/2025		1,933		(11)			(11)		1,922	1,922			
100151147	FOREST	VA		05/09/2024		551		(24)			(24)		527	527			
100174188	DRIGGS	ID		10/31/2024		1,079		(20)			(20)		1,059	1,059			
100074107	LONG BEACH	CA		12/09/2021		1,554		(71)			(71)		1,483	1,483			
100238973	GIBSONVILLE	NC		09/23/2025		1,036		(21)			(21)		1,015	1,015			
100243236	CARSONVILLE	MI		09/26/2025		1,050		(34)			(34)		1,016	1,016			
100188317	ATLANTA	GA		01/08/2025		1,512		(18)			(18)		1,494	1,494			
100193706	HAPPY VALLEY	OR		02/10/2025		1,084		(19)			(19)		1,065	1,065			
100265356	PROSPECT	KY		12/19/2025		1,059		(40)			(40)		1,019	1,019			
100144599	HAINES CITY	FL		03/13/2024		1,199		(2)			(2)		1,197	1,197			
100173755	LAKE WORTH BEACH	FL		10/30/2024		1,072		(34)			(34)		1,038	1,038			
5.00006E+11	BEDUM	NLD		04/30/2025		44							44		(44)		(44)
100210269	CRESCENT LAKE	OR		05/09/2025		1,416		(24)			(24)		1,392	1,392			
100214367	REHOBOTH BEACH	DE		06/02/2025		942		(24)			(24)		918	918			
100182410	PHOENIX	AZ		12/12/2024		1,316		36			36		1,352	1,352			
100164142	SAN FRANCISCO	CA		08/21/2024		1,675		(53)			(53)		1,622	1,622			
100229900	ESTERO	FL		08/18/2025		1,056		(34)			(34)		1,022	1,022			
100261250	NORTH HOLLYWOOD	CA		12/05/2025		1,664		(27)			(27)		1,637	1,637			
100201579	HOUSTON	TX		03/13/2025		1,073		(22)			(22)		1,051	1,051			
100180437	ELK GROVE	CA		11/25/2024		1,323		15			15		1,338	1,338			
100110058	STOCKTON	CA		06/23/2023		1,041		(2)			(2)		1,039	1,039			
100182514	FLAGSTAFF	AZ		12/12/2024		1,212		(7)			(7)		1,205	1,205			
100190684	ORANGE	CA		01/28/2025		1,169		(19)			(19)		1,150	1,150			
100172927	AUBURN	WA		10/25/2024		1,026		(13)			(13)		1,013	1,013			
100136348	HENDERSON	NV		11/20/2023		2,115		295			295		2,410	2,410			
100228423	VANCOUVER	WA		08/11/2025		984		(34)			(34)		950	950			
100165406	NAPLES	FL		08/29/2024		1,066		(24)			(24)		1,042	1,042			
100229464	NASHVILLE	TN		08/15/2025		1,107		(18)			(18)		1,089	1,089			
100174842	SHIRLEY	NY		10/31/2024		1,030		(35)			(35)		995	995			
100238503	ORANGEVALE	CA		09/19/2025		4,989		(139)			(139)		4,850	4,850			
100083262	MURRIETA	CA		05/10/2022		1,561		(41)			(41)		1,520	1,520			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185367	MIAMI	FL		12/20/2024		1,222		(1)			(1)		1,221	1,221			
100155017	TIGARD	OR		07/19/2024		1,138		(48)			(48)		1,090	1,090			
100131954	TUCSON	AZ		10/13/2023		1,254		17			17		1,271	1,271			
100186542	WILLIAMS	AZ		12/30/2024		1,063		(16)			(16)		1,047	1,047			
100194221	PLUMAS LAKE	CA		02/14/2025		1,048		(24)			(24)		1,024	1,024			
100177163	BAKERSFIELD	CA		01/16/2025		1,134		(32)			(32)		1,102	1,102			
100238344	NAPLES	FL		09/19/2025		1,046		(49)			(49)		997	997			
100268180	CHANTILLY	VA		12/29/2025		1,725		5			5		1,730	1,730			
100163377	MIAMI	FL		09/27/2024		1,176		(3)			(3)		1,173	1,173			
100269007	LEON VALLEY	TX		12/29/2025		1,010		(29)			(29)		981	981			
100226653	COLLEGEVILLE	PA		07/30/2025		1,040		(36)			(36)		1,004	1,004			
100182633	LAKE MARY	FL		12/12/2024		1,298		31			31		1,329	1,329			
100266908	SAN ANTONIO	TX		12/23/2025		1,460		(49)			(49)		1,411	1,411			
100229557	LAS VEGAS	NV		08/15/2025		1,120		(15)			(15)		1,105	1,105			
100168515	WASHINGTON	UT		09/25/2024		1,151		(23)			(23)		1,128	1,128			
100152329	LATHROP	CA		05/17/2024		7,107		100			100		7,207	7,207			
100201740	FORKS	WA		03/18/2025		1,878		(19)			(19)		1,859	1,859			
100208979	VISALIA	CA		04/29/2025		1,111		9			9		1,120	1,120			
100254364	HOT SPRINGS	AR		11/07/2025		1,123		(37)			(37)		1,086	1,086			
100238860	INDIAN TRAIL	NC		09/23/2025		966		(30)			(30)		936	936			
100268764	SACRAMENTO	CA		12/29/2025		1,250		1			1		1,251	1,251			
100115102	DAYTONA BEACH SHORES	FL		07/14/2023		1,447		20			20		1,467	1,467			
100177359	PRESCOTT VALLEY	AZ		01/16/2025		773		(36)			(36)		737	737			
100220311	LAND O LAKES	FL		07/11/2025		1,097		(25)			(25)		1,072	1,072			
100179570	CUMMING	GA		11/21/2024		1,177		(23)			(23)		1,154	1,154			
100146973	RICHARDSON	TX		03/26/2024		1,309		10			10		1,319	1,319			
100214444	EAST PROVIDENCE	RI		06/06/2025		894		(42)			(42)		852	852			
100137430	EAGLE	ID		01/11/2024		428		(10)			(10)		418	418			
100180024	MONETA	VA		11/25/2024		1,214		(2)			(2)		1,212	1,212			
100173345	MANTECA	CA		10/30/2024		1,554		(42)			(42)		1,512	1,512			
100116974	FAIR LAWN	NJ		07/20/2023		1,662		208			208		1,870	1,870			
100219717	POTTSTOWN	PA		07/07/2025		1,375		70			70		1,445	1,445			
100174927	PROVIDENCE	RI		10/31/2024		1,038		(37)			(37)		1,001	1,001			
100236187	WASHINGTON	UT		09/10/2025		1,147		(18)			(18)		1,129	1,129			
100248900	PORT ST. LUCIE	FL		10/29/2025		1,135		(37)			(37)		1,098	1,098			
100156480	CLOVIS	CA		06/24/2024		1,108		(9)			(9)		1,099	1,099			
100255623	TEMPE	AZ		11/24/2025		1,197		(38)			(38)		1,159	1,159			
100148077	BROOMFIELD	CO		04/10/2024		1,381		14			14		1,395	1,395			
100166262	SAINT CLOUD	FL		09/09/2024		1,211		(3)			(3)		1,208	1,208			
100144014	CHANDLER	AZ		03/07/2024		1,286		(1)			(1)		1,285	1,285			
100206125	VERO BEACH	FL		04/16/2025		7,217		(187)			(187)		7,030	7,030			
100156766	NORTH MIAMI	FL		06/26/2024		1,133		(24)			(24)		1,109	1,109			
100129388	MANZANITA	OR		09/26/2023		1,268		22			22		1,290	1,290			
100120721	GOLD BEACH	OR		08/25/2023		1,138		6			6		1,144	1,144			
100235006	NEW ORLEANS	LA		08/28/2025		1,123		(19)			(19)		1,104	1,104			
100159528	DORAL	FL		07/15/2024		1,079		(13)			(13)		1,066	1,066			
100147409	LAKEWOOD	CA		05/08/2024		1,037		(5)			(5)		1,032	1,032			
100201395	CLEARWATER	FL		03/12/2025		1,030		(16)			(16)		1,014	1,014			
100165813	FAYETTEVILLE	GA		08/29/2024		624		(38)			(38)		586	586			
100236206	CLEARWATER	FL		09/10/2025		1,014		(25)			(25)		989	989			
100164794	MILLVILLE	DE		08/26/2024		1,271		1			1		1,272	1,272			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162014	PHOENIX	AZ		07/31/2024		1,165		(31)			(31)		1,134	1,134			
100136086	HOLLAND	MI		12/18/2023		921		(25)			(25)		896	896			
100190081	OXNARD	CA		01/21/2025		1,138		(21)			(21)		1,117	1,117			
100227207	GREELEY	CO		07/30/2025		1,040		(26)			(26)		1,014	1,014			
100162734	BERNARDSVILLE	NJ		08/12/2024		1,111		(21)			(21)		1,090	1,090			
100180407	KINGS BEACH	CA		11/25/2024		1,325		11			11		1,336	1,336			
100152752	MILFORD	MA		05/22/2024		759		(7)			(7)		752	752			
100067665	LOS ANGELES	CA		09/23/2021		2,567		(46)			(46)		2,521	2,521			
100081322	MOUNTLAKE TERRACE	WA		03/18/2022		3,303		98			98		3,401	3,401			
100151069	CAPITOLA	CA		05/08/2024		2,004		(41)			(41)		1,963	1,963			
100214700	FARMINGTON HILLS	MI		06/11/2025		1,088		(39)			(39)		1,049	1,049			
100216485	SHAVER LAKE	CA		06/23/2025		1,111		(12)			(12)		1,099	1,099			
100255497	MORRISTOWN	NJ		11/24/2025		1,199		(34)			(34)		1,165	1,165			
100185389	HEMET	CA		12/20/2024		1,374		86			86		1,460	1,460			
100218857	MIDDLE RIVER	MD		06/27/2025		992		(37)			(37)		955	955			
100238626	GAITHERSBURG	MD		09/19/2025		1,044		(31)			(31)		1,013	1,013			
100197513	PARAMUS	NJ		02/26/2025		1,118		(30)			(30)		1,088	1,088			
100144179	DALLAS	TX		03/07/2024		1,330		12			12		1,342	1,342			
100155907	FOWLER	CA		06/17/2024		1,101		(22)			(22)		1,079	1,079			
100080894	INDIO	CA		03/10/2022		1,903		(125)			(125)		1,778	1,778			
100154595	TUSTIN	CA		06/14/2024		1,028		(35)			(35)		993	993			
100164588	MIAMI	FL		08/21/2024		1,590		(23)			(23)		1,567	1,567			
100173279	TRINIDAD	CO		10/30/2024		2,206		(39)			(39)		2,167	2,167			
100169678	MINNEOLA	FL		09/30/2024		1,074		(24)			(24)		1,050	1,050			
100229778	LANSDALE	PA		08/18/2025		1,084		(21)			(21)		1,063	1,063			
100228448	ROSEVILLE	CA		08/11/2025		1,290		64			64		1,354	1,354			
100199209	URBANDALE	IA		04/09/2025		1,015		(47)			(47)		968	968			
100188694	SURPRISE	AZ		01/09/2025		1,244		23			23		1,267	1,267			
100261431	RALEIGH	NC		12/09/2025		1,155		(35)			(35)		1,120	1,120			
100141352	LOS ANGELES	CA		01/30/2024		958		(20)			(20)		938	938			
100115912	EUGENE	OR		07/20/2023		1,322		(13)			(13)		1,309	1,309			
100238189	BREA	CA		09/15/2025		1,094		(5)			(5)		1,089	1,089			
100277594	OCEAN GROVE	NJ		02/13/2026		1,179		(35)			(35)		1,144	1,144			
100193739	NASHVILLE	TN		02/10/2025		1,130		(11)			(11)		1,119	1,119			
100219042	WINDSOR	CO		06/27/2025		1,099		(15)			(15)		1,084	1,084			
100170361	SAINT SIMONS ISLAND	GA		10/08/2024		1,072		(30)			(30)		1,042	1,042			
100171600	PROVO	UT		10/16/2024		862		(10)	1		(11)		851	851			
100136182	DOWNINGTOWN	PA		12/18/2023		22,140		(378)			(378)		21,762	21,762			
100120552	SANTA ROSA BEACH	FL		08/18/2023		641		(18)			(18)		623	623			
100166244	LANCASTER	CA		09/09/2024		3,424		60			60		3,484	3,484			
100201955	FLAGLER BEACH	FL		03/18/2025		998		(25)			(25)		973	973			
100143662	MOUNT VERNON	NY		02/22/2024		905		(17)			(17)		888	888			
100160015	PORT ST LUCIE	FL		08/16/2024		1,204		10			10		1,214	1,214			
100211835	SAN DIEGO	CA		05/19/2025		1,231		18			18		1,249	1,249			
100207106	SAINT MARYS	GA		04/24/2025		1,688		(30)			(30)		1,658	1,658			
100203462	TOMS RIVER	NJ		03/27/2025		972		(43)			(43)		929	929			
100206183	PIGEON FORGE	TN		04/16/2025		1,111		(18)			(18)		1,093	1,093			
100238015	HAPPY VALLEY	OR		10/10/2025		992		(41)			(41)		951	951			
100254267	PROVIDENCE	RI		11/06/2025		82,688		(1,674)			(1,674)		81,014	81,014			
100138678	SACRAMENTO	CA		02/02/2024		1,183		(48)			(48)		1,135	1,135			
100220656	SURPRISE	AZ		07/17/2025		708		(21)			(21)		687	687			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079251	PATTERSON	CA		02/25/2022		2,065		(40)			(40)		2,025	2,025			
100172438	WINCHESTER	CA		10/23/2024		1,465		36			36		1,501	1,501			
100189075	TALLAHASSEE	FL		01/13/2025		1,157		(10)			(10)		1,147	1,147			
100284934	GOSHEN	UT		03/27/2026		729		(12)			(12)		717	717			
100133193	LOS ANGELES	CA		11/29/2023		923		(14)			(14)		909	909			
100277459	WOODSTOCK	IL		02/13/2026		1,136		(31)			(31)		1,105	1,105			
100156580	FRESNO	CA		06/24/2024		1,087		(16)			(16)		1,071	1,071			
100130306	LAKESIDE	CA		09/28/2023		1,459		(28)			(28)		1,431	1,431			
100204872	CLINTON	MD		04/09/2025		2,680		(81)			(81)		2,599	2,599			
100216307	ARDEN	NC		06/20/2025		1,466		(42)			(42)		1,424	1,424			
100230001	GAITHERSBURG	MD		08/22/2025		714		(3)			(3)		711	711			
100235106	LAS VEGAS	NV		08/28/2025		1,103		(32)			(32)		1,071	1,071			
100215634	COCOA BEACH	FL		06/12/2025		216,281		(5,757)			(5,757)		210,524	210,524			
100165924	MAGNA	UT		09/06/2024		1,158		(15)			(15)		1,143	1,143			
100184961	TEMECULA	CA		12/19/2024		1,216		(1)			(1)		1,215	1,215			
100247188	KILL DEVIL HILLS	NC		10/23/2025		1,136		(10)			(10)		1,126	1,126			
100218625	PALM COAST	FL		06/27/2025		1,108		(13)			(13)		1,095	1,095			
100277685	LAS VEGAS	NV		02/19/2026		900		(43)			(43)		857	857			
100147519	WEST PALM BEACH	FL		04/03/2024		1,091		(29)			(29)		1,062	1,062			
100176697	SUFFOLK	VA		11/15/2024		848		(34)			(34)		814	814			
100144305	GLEN COVE	NY		03/07/2024		2,258		(26)			(26)		2,232	2,232			
100243295	ROSWELL	GA		09/26/2025		1,057		(40)			(40)		1,017	1,017			
100194133	MORGANTOWN	WV		02/14/2025		4,655		(61)			(61)		4,594	4,594			
100137429	EAGLE	ID		01/11/2024		426		(9)			(9)		417	417			
100202978	WASHINGTON	UT		03/24/2025		1,050		(28)			(28)		1,022	1,022			
100238573	MYRTLE BEACH	SC		09/19/2025		1,419		(32)			(32)		1,387	1,387			
100246168	HILTON HEAD ISLAND	SC		10/08/2025		1,140		(51)			(51)		1,089	1,089			
100220504	GOLDEN	CO		07/15/2025		1,246		(26)			(26)		1,220	1,220			
100078764	CAMARILLO	CA		01/31/2022		2,410		(75)			(75)		2,335	2,335			
100216578	CAROLINA BEACH	NC		06/23/2025		1,051		(26)			(26)		1,025	1,025			
100253297	CONROE	TX		10/30/2025		1,186		(18)			(18)		1,168	1,168			
100078906	BRADENTON	FL		02/24/2022		2,450		46			46		2,496	2,496			
100168078	ROSEVILLE	CA		09/20/2024		1,586		(13)			(13)		1,573	1,573			
100141036	MANSFIELD	TX		02/20/2024		1,235		(65)			(65)		1,170	1,170			
100155878	PROSPER	TX		06/17/2024		1,176		7			7		1,183	1,183			
100158665	BRADENTON	FL		07/10/2024		1,230		(10)			(10)		1,220	1,220			
100119529	BROOMFIELD	CO		07/28/2023		1,234		(5)			(5)		1,229	1,229			
100274051	VENICE	CA		01/26/2026		1,183		(45)			(45)		1,138	1,138			
100168127	BURBANK	CA		09/20/2024		1,148		(18)			(18)		1,130	1,130			
100078644	DAVIE	FL		02/02/2022		1,778		(66)			(66)		1,712	1,712			
100221100	LODI	CA		07/21/2025		2,307		(37)			(37)		2,270	2,270			
100129853	PALMDALE	CA		09/27/2023		452		(4)			(4)		448	448			
100129730	ORLANDO	FL		09/29/2023		1,124		(16)			(16)		1,108	1,108			
100210693	KENT	WA		05/15/2025		1,352		(28)			(28)		1,324	1,324			
100277446	MADISONVILLE	LA		02/13/2026		1,059		(31)			(31)		1,028	1,028			
100081564	NEWARK	NJ		03/14/2022		2,001		(36)			(36)		1,965	1,965			
100283461	MENIFEE	CA		03/11/2026		720		(21)			(21)		699	699			
100133373	FLANDERS	NY		11/21/2023		615		7			7		622	622			
100284604	NARRAGANSETT	RI		03/26/2026		1,134		(30)			(30)		1,104	1,104			
100149406	MEADOW VISTA	CA		04/24/2024		1,171		(16)			(16)		1,155	1,155			
100149629	JERSEY CITY	NJ		04/26/2024		1,164		(9)			(9)		1,155	1,155			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137603	PELHAM	NH		12/08/2023		628		(17)			(17)		611	611			
100201316	LOS ANGELES	CA		03/12/2025		1,040		(35)			(35)		1,005	1,005			
100234791	WINNSBORO	TX		08/28/2025		992		(27)			(27)		965	965			
100120451	CHICAGO	IL		08/18/2023		902		(14)			(14)		888	888			
100216337	BRIGHTON	CO		06/20/2025		559		12			12		571	571			
100101646	ELLIJAY	GA		04/26/2023		1,515		31			31		1,546	1,546			
100170205	YAKIMA	WA		10/08/2024		1,083		(35)			(35)		1,048	1,048			
100257079	MEMPHIS	TN		11/26/2025		1,061		(46)			(46)		1,015	1,015			
100162856	ROCKPORT	TX		08/12/2024		1,096		(16)			(16)		1,080	1,080			
100148597	ROCKWALL	TX		04/12/2024		1,137		(19)			(19)		1,118	1,118			
100216567	FOLLY BEACH	SC		06/23/2025		1,128		(1)			(1)		1,127	1,127			
100186125	SAINT AUGUSTINE	FL		01/31/2025		1,087		(27)			(27)		1,060	1,060			
100091644	RIALTO	CA		01/27/2023		1,222		(5)			(5)		1,217	1,217			
100082890	WOODLAND	CA		05/17/2022		4,488		(123)			(123)		4,365	4,365			
100191256	BARGERSVILLE	IN		01/29/2025		1,057		(29)			(29)		1,028	1,028			
100018042	MONROVIA	CA		05/22/2018		3,084		(74)			(74)		3,010	3,010			
100253293	CONROE	TX		10/30/2025		1,186		(18)			(18)		1,168	1,168			
100253296	CONROE	TX		10/30/2025		1,186		(18)			(18)		1,168	1,168			
100253292	CONROE	TX		10/30/2025		1,186		(18)			(18)		1,168	1,168			
100190921	OCEANSIDE	CA		01/28/2025		3,014		(14)			(14)		3,000	3,000			
100078901	S LAKE TAHOE	CA		02/24/2022		2,445		2			2		2,447	2,447			
100273251	MIAMI BEACH	FL		01/16/2026		1,073		(33)			(33)		1,040	1,040			
100066787	HUNTINGTON	NY		08/02/2021		851		2			2		853	853			
100194263	WILLIAMS BAY	WI		02/14/2025		901		(34)			(34)		867	867			
100228115	HOLLY SPRINGS	GA		08/07/2025		995		(36)			(36)		959	959			
100119607	SANTA ANA	CA		07/31/2023		1,652		(22)			(22)		1,630	1,630			
100153652	ORLANDO	FL		05/31/2024		1,340		17			17		1,357	1,357			
100189755	ELLSWORTH	ME		01/21/2025		1,097		(23)	1		(24)		1,073	1,073			
100238304	SOUTH GATE	CA		09/19/2025		1,115		(3)			(3)		1,112	1,112			
100220064	VICTORVILLE	CA		07/30/2025		1,956		(92)			(92)		1,864	1,864			
100078639	HARBOR CITY	CA		02/02/2022		4,865		(212)			(212)		4,653	4,653			
100132503	MENIFEE	CA		11/03/2023		1,130		18			18		1,148	1,148			
100229971	OREM	UT		08/22/2025		715		(28)			(28)		687	687			
100151283	ANDERSON	SC		05/10/2024		1,052		(33)			(33)		1,019	1,019			
100088039	WASHINGTON	DC		10/25/2022		947		(27)			(27)		920	920			
100272596	EDGEWATER	FL		01/09/2026		715		5			5		720	720			
100175108	DORAL	FL		11/05/2024		1,049		(48)			(48)		1,001	1,001			
100284565	PORTLAND	OR		03/26/2026		14,836		(461)			(461)		14,375	14,375			
100268347	ORLANDO	FL		12/29/2025		1,155		(18)			(18)		1,137	1,137			
100284910	TWO HARBORS	MN		03/27/2026		764		(8)			(8)		756	756			
100201464	LAS VEGAS	NV		03/12/2025		1,208		(4)			(4)		1,204	1,204			
100203913	SEMINOLE	FL		03/28/2025		904		(42)			(42)		862	862			
100268895	ELK GROVE	CA		12/29/2025		1,182		(17)			(17)		1,165	1,165			
100190723	NAPLES	FL		01/27/2025		1,057		(22)			(22)		1,035	1,035			
100283151	WILTON MANORS	FL		03/09/2026		800		12			12		812	812			
100193422	PORT SAINT LUCIE	FL		02/10/2025		1,415		(30)			(30)		1,385	1,385			
100201040	SACRAMENTO	CA		03/12/2025		1,130		(17)			(17)		1,113	1,113			
100271836	PALM HARBOR	FL		12/30/2025		1,136		(33)			(33)		1,103	1,103			
100181540	SAINT AUGUSTINE	FL		12/06/2024		1,068		(26)			(26)		1,042	1,042			
100078007	LIBERTY HILL	TX		01/12/2022		2,037		(25)			(25)		2,012	2,012			
100117634	FRESH MEADOWS	NY		07/20/2023		553		(1)			(1)		552	552			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172804	DALLAS	TX		12/06/2024		1,227		2			2		1,229	1,229			
100246590	GLENDORA	CA		10/15/2025		1,094		(23)			(23)		1,071	1,071			
100200285	LITTLETON	CO		03/07/2025		1,206		5			5		1,211	1,211			
100143360	CHICAGO	IL		02/16/2024		1,027		(7)			(7)		1,020	1,020			
100143261	HOWELL	NJ		02/16/2024		1,114		(14)			(14)		1,100	1,100			
100272514	NEWPORT	ME		01/08/2026		1,014		(7)			(7)		1,007	1,007			
100180616	MORGANVILLE	NJ		11/26/2024		818		(38)			(38)		780	780			
100216686	AUSTIN	TX		06/23/2025		1,113		(11)			(11)		1,102	1,102			
100157222	CENTENNIAL	CO		02/20/2025		1,078		(41)			(41)		1,037	1,037			
100102798	HOUSTON	TX		06/22/2023		5,151		(120)			(120)		5,031	5,031			
100218591	RICHMOND	TX		06/27/2025		1,109		(9)			(9)		1,100	1,100			
100169594	CAPE CORAL	FL		09/30/2024		875		(31)			(31)		844	844			
100201564	MANSFIELD	TX		03/13/2025		7,749		(254)			(254)		7,495	7,495			
100193350	SAVANNAH	TX		02/10/2025		1,347		(19)			(19)		1,328	1,328			
100166977	TACOMA	WA		09/13/2024		1,205		(13)			(13)		1,192	1,192			
100119611	SPRING	TX		07/31/2023		1,009		(7)			(7)		1,002	1,002			
100090243	BUMPASS	VA		01/13/2023		1,491		(38)			(38)		1,453	1,453			
100221247	REXBURG	ID		07/21/2025		1,012		(37)			(37)		975	975			
100149929	MONEE	IL		06/07/2024		4,217		50			50		4,267	4,267			
100180178	PERRIS	CA		11/25/2024		923		(34)			(34)		889	889			
100209267	MISSION VIEJO	CA		04/29/2025		1,139		(25)			(25)		1,114	1,114			
100206459	SUMMERVILLE	SC		04/22/2025		929		(40)			(40)		889	889			
100157886	MOULTONBORO	NH		07/09/2024		2,636		(26)			(26)		2,610	2,610			
100136654	COACHELLA	CA		01/25/2024		105,248		(3,669)			(3,669)		101,579	101,579			
100165007	DEER PARK	NY		08/28/2024		21,355		(390)			(390)		20,965	20,965			
100110265	CASTLE ROCK	WA		06/30/2023		1,847		(19)			(19)		1,828	1,828			
100219655	BOOTHBAY HARBOR	ME		07/07/2025		1,581		(54)			(54)		1,527	1,527			
100101514	PHOENIX	AZ		04/26/2023		1,735		106			106		1,841	1,841			
100199066	WINTER GARDEN	FL		02/28/2025		1,093		(9)			(9)		1,084	1,084			
100207358	RANCHO CUCAMONGA	CA		04/29/2025		1,081		(37)			(37)		1,044	1,044			
100080189	DELRAY BEACH	FL		02/25/2022		1,638		(62)			(62)		1,576	1,576			
100273819	NORTHGLENN	CO		01/23/2026		1,063		(32)			(32)		1,031	1,031			
100284030	AUSTIN	TX		03/24/2026		729		(27)			(27)		702	702			
100220342	NORTH CONWAY	NH		07/14/2025		969		(34)			(34)		935	935			
100281953	TAMPA	FL		02/26/2026		687		(27)			(27)		660	660			
100272489	CHICAGO	IL		01/08/2026		1,086		(19)			(19)		1,067	1,067			
100110369	THE WOODLANDS	TX		06/30/2023		1,481		21			21		1,502	1,502			
100215025	LAVEEN	AZ		06/11/2025		1,254		(18)			(18)		1,236	1,236			
100272371	BOONE	NC		01/08/2026		984		(37)			(37)		947	947			
100268206	COLLEGE STATION	TX		12/29/2025		778		(13)			(13)		765	765			
100082875	DE LEON SPRINGS	FL		05/17/2022		1,521		(43)			(43)		1,478	1,478			
100147759	DAYTONA BEACH	FL		04/08/2024		1,272		(33)			(33)		1,239	1,239			
100234942	LOVELAND	CO		08/28/2025		1,107		(32)			(32)		1,075	1,075			
100153939	LOS ANGELES	CA		06/05/2024		969		(26)			(26)		943	943			
100149521	PLUMAS LAKE	CA		04/26/2024		1,774		1			1		1,775	1,775			
100162695	MONTE VISTA	CO		08/12/2024		105,429		(3,328)			(3,328)		102,101	102,101			
100253554	PASADENA	MD		10/30/2025		1,164		(34)			(34)		1,130	1,130			
100265518	LANCASTER	CA		12/19/2025		703		(36)			(36)		667	667			
100078679	MURRIETA	CA		02/02/2022		9,549		(6)			(6)		9,543	9,543			
100157370	FITCHBURG	MA		02/20/2025		807		(9)			(9)		798	798			
100273056	FRESNO	CA		01/15/2026		2,648		(31)			(31)		2,617	2,617			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255579	ORANGE BEACH	AL		11/24/2025		1,101		(31)			(31)		1,070	1,070			
100246391	MARICOPA	AZ		10/10/2025		1,107		(37)			(37)		1,070	1,070			
100283342	WOODLAND	CA		03/11/2026		6,297		(64)			(64)		6,233	6,233			
100136271	ROUND ROCK	TX		11/20/2023		1,351		47			47		1,398	1,398			
100202576	GARDEN GROVE	CA		03/21/2025		4,250		(133)			(133)		4,117	4,117			
100247477	AUSTIN	TX		11/26/2025		986		(46)			(46)		940	940			
100159389	ROSEVILLE	CA		07/15/2024		1,343		19			19		1,362	1,362			
100177313	BAILEY	CO		01/16/2025		1,086		(17)			(17)		1,069	1,069			
100176915	MIAMI	FL		11/15/2024		1,141		(61)			(61)		1,080	1,080			
100074100	VISTA	CA		12/09/2021		1,655		(9)			(9)		1,646	1,646			
100272201	AUSTIN	TX		01/08/2026		1,150		(28)			(28)		1,122	1,122			
100151603	HESPERIA	CA		05/10/2024		1,117		(17)			(17)		1,100	1,100			
100271811	LAKE ELMO	MN		12/30/2025		44,341		(2,170)			(2,170)		42,171	42,171			
100267064	DALLAS	TX		12/23/2025		1,173		(24)			(24)		1,149	1,149			
100257176	BEAUMONT	CA		11/26/2025		721		(21)			(21)		700	700			
100219699	SAN JACINTO	CA		07/07/2025		1,215		(6)			(6)		1,209	1,209			
100178244	BRENTWOOD	TN		11/19/2024		1,061		(14)			(14)		1,047	1,047			
100086259	BURNSVILLE	MN		09/29/2022		1,135		(30)			(30)		1,105	1,105			
100216677	ARVADA	CO		06/23/2025		1,203		32			32		1,235	1,235			
100178258	LOS ANGELES	CA		11/19/2024		1,253		(20)			(20)		1,233	1,233			
100283751	DENVER	CO		03/13/2026		724		(14)			(14)		710	710			
100128132	MULBERRY	FL		09/11/2023		1,037		(21)			(21)		1,016	1,016			
100133921	NASHVILLE	TN		10/25/2023		1,003		13			13		1,016	1,016			
100261743	ORLANDO	FL		12/12/2025		1,179		(37)			(37)		1,142	1,142			
100238966	FRESNO	CA		09/23/2025		3,779		(110)			(110)		3,669	3,669			
100243484	WHITING	NJ		09/26/2025		891		(42)			(42)		849	849			
100152851	CLINTON	MD		05/22/2024		817		(13)			(13)		804	804			
100268647	WEST JORDAN	UT		12/29/2025		2,106		(19)			(19)		2,087	2,087			
100214278	LONG BEACH	CA		05/30/2025		2,115		(36)			(36)		2,079	2,079			
100182380	GILFORD	NH		12/12/2024		966		(36)			(36)		930	930			
100198375	BAKERSFIELD	CA		02/28/2025		1,010		(33)			(33)		977	977			
100161778	HUNTINGTON STATION	NY		07/31/2024		1,042		(27)			(27)		1,015	1,015			
100135303	PERKIOMENVILLE	PA		11/13/2023		1,116		(3)			(3)		1,113	1,113			
100253534	MADISON	WI		10/30/2025		1,109		(33)			(33)		1,076	1,076			
100253655	WILMINGTON	DE		10/30/2025		1,110		(34)			(34)		1,076	1,076			
100167995	BOWIE	MD		09/20/2024		995		(6)			(6)		989	989			
100080202	CYPRESS	TX		02/25/2022		1,777		(102)			(102)		1,675	1,675			
100142899	BLUFFTON	SC		02/09/2024		963		(1)			(1)		962	962			
100164162	MORENO VALLEY	CA		08/21/2024		964		(14)			(14)		950	950			
100060159	HOLMES BEACH	FL		06/25/2021		2,538		(59)			(59)		2,479	2,479			
100060160	HOLMES BEACH	FL		06/25/2021		2,538		(59)			(59)		2,479	2,479			
100127665	STATEN ISLAND	NY		09/08/2023		1,034		5			5		1,039	1,039			
100245845	NASHVILLE	TN		10/17/2025		1,068		(50)			(50)		1,018	1,018			
100244674	RENO	NV		09/29/2025		1,153		(25)			(25)		1,128	1,128			
100253603	WILMINGTON	CA		10/30/2025		1,152		(23)			(23)		1,129	1,129			
100253605	WILMINGTON	CA		10/30/2025		1,152		(23)			(23)		1,129	1,129			
100179788	NAPLES	FL		11/21/2024		409		(20)	1		(21)		388	388			
100229280	MORENO VALLEY	CA		08/14/2025		1,101		8			8		1,109	1,109			
100272769	PHOENIX	AZ		01/13/2026		1,149		(22)			(22)		1,127	1,127			
100167878	SAN DIEGO	CA		09/20/2024		1,126		(50)			(50)		1,076	1,076			
100156213	HELOTES	TX		06/20/2024		1,105		(27)			(27)		1,078	1,078			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243178	WILMINGTON	NC		09/26/2025		1,024		(41)			(41)		983	983			
100161411	BLOOMINGTON	CA		07/26/2024		1,021		(18)			(18)		1,003	1,003			
100216290	DANDRIDGE	TN		06/20/2025		1,197		(37)			(37)		1,160	1,160			
100198522	SILVER SPRING	MD		02/28/2025		1,165		(16)			(16)		1,149	1,149			
100194610	SACRAMENTO	CA		02/21/2025		1,138		(16)			(16)		1,122	1,122			
100186558	KISSIMMEE	FL		12/30/2024		938		(31)			(31)		907	907			
100243668	RIVERSIDE	CA		09/29/2025		1,067		(35)			(35)		1,032	1,032			
100118044	NEWARK	NJ		07/20/2023		1,700		656			656		2,356	2,356			
100221649	KISSIMMEE	FL		07/23/2025		983		(27)			(27)		956	956			
100220502	OAKLAND	CA		07/15/2025		1,108		(28)			(28)		1,080	1,080			
100101184	VENICE	FL		04/28/2023		3,102		711			711		3,813	3,813			
100152400	OAK ISLAND	NC		05/17/2024		2,723		(8)			(8)		2,715	2,715			
100107791	WILLIS	TX		05/19/2023		1,595		87			87		1,682	1,682			
100180705	LANCASTER	SC		11/26/2024		708		(21)			(21)		687	687			
100146683	LAKE FOREST	CA		03/20/2024		853		(11)			(11)		842	842			
100229892	PASADENA	CA		08/18/2025		1,101		(19)			(19)		1,082	1,082			
100238632	RIVERSIDE	CA		09/19/2025		1,104		(22)			(22)		1,082	1,082			
100164156	STOCKTON	CA		08/21/2024		839		(30)			(30)		809	809			
100201345	MIAMI	FL		03/12/2025		474		(2)			(2)		472	472			
100235975	POCONO PINES	PA		09/04/2025		1,132		(23)			(23)		1,109	1,109			
100230067	RICHMOND	TX		08/26/2025		1,084		(19)			(19)		1,065	1,065			
100115015	MAPLE GROVE	MN		07/14/2023		1,058		(10)			(10)		1,048	1,048			
100131799	HAPPY VALLEY	OR		10/06/2023		1,585		(12)			(12)		1,573	1,573			
100226947	COLORADO SPRINGS	CO		07/30/2025		1,011		(22)			(22)		989	989			
100174074	ATLANTA	GA		10/31/2024		1,120		(52)			(52)		1,068	1,068			
100214963	SAN DIEGO	CA		06/11/2025		1,324		(12)			(12)		1,312	1,312			
100235807	GILBERT	AZ		09/04/2025		1,054		(30)			(30)		1,024	1,024			
100248856	BREWSTER	MA		10/29/2025		1,103		(28)			(28)		1,075	1,075			
100221446	NAPLES	FL		07/22/2025		1,134		(14)			(14)		1,120	1,120			
100229080	SOUTH PASADENA	FL		08/14/2025		931		(34)			(34)		897	897			
100266834	PROVIDENCE	RI		12/23/2025		1,206		11			11		1,217	1,217			
100219268	PEARL RIVER	NY		06/30/2025		1,048		(27)			(27)		1,021	1,021			
100268936	ANCHORAGE	AK		12/29/2025		1,313		(26)			(26)		1,287	1,287			
100220445	CHICO	CA		07/15/2025		1,037		(35)			(35)		1,002	1,002			
100184958	PEMBROKE PARK	FL		12/19/2024		1,023		(33)			(33)		990	990			
100228793	DIXON	CA		08/12/2025		1,095		(32)			(32)		1,063	1,063			
100088324	FRAMINGHAM	MA		11/10/2022		906		(30)			(30)		876	876			
100245018	WOLFEBORO	NH		09/29/2025		1,720		(52)			(52)		1,668	1,668			
100236197	LAKE HAVASU CITY	AZ		09/10/2025		873		(20)			(20)		853	853			
100194219	MESA	AZ		02/14/2025		1,500		(50)			(50)		1,450	1,450			
100226587	LEHIGH ACRES	FL		07/30/2025		968		(20)			(20)		948	948			
100163792	LOS ANGELES	CA		09/27/2024		6,812		(402)			(402)		6,410	6,410			
3510132988	FLORIDA CITY	FL		10/30/2025		531,928							531,928	531,928			
100180506	THOUSAND OAKS	CA		11/26/2024		1,048		(24)			(24)		1,024	1,024			
100065085	PHILADELPHIA	PA		07/14/2021		2,403		(64)			(64)		2,339	2,339			
100209467	DECATUR	GA		04/29/2025		950		(18)			(18)		932	932			
100283394	SANTA ROSA	CA		03/11/2026		761		(18)			(18)		743	743			
100120530	CLIFFSIDE PARK	NJ		08/18/2023		1,120		(10)			(10)		1,110	1,110			
100227148	AMMON	ID		07/30/2025		935		(39)			(39)		896	896			
100151163	ALEDO	TX		05/09/2024		942		(38)			(38)		904	904			
100139602	DAVENPORT	FL		12/28/2023		1,049		(11)			(11)		1,038	1,038			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165661	DUBLIN	CA		10/04/2024		1,582		(21)			(21)		1,561	1,561			
100166160	WEST HARTFORD	CT		09/09/2024		1,544		(34)			(34)		1,510	1,510			
100194609	SACRAMENTO	CA		02/21/2025		1,756		(19)			(19)		1,737	1,737			
100162798	TACOMA	WA		08/12/2024		1,158		(5)			(5)		1,153	1,153			
100161492	FORT MYERS BEACH	FL		07/30/2024		84,304		(2,159)			(2,159)		82,145	82,145			
100211789	LITTLETON	NC		05/19/2025		1,157		(1)			(1)		1,156	1,156			
100274029	SAN DIEGO	CA		01/26/2026		1,042		(39)			(39)		1,003	1,003			
100150842	PHOENIX	AZ		05/08/2024		1,654		(41)			(41)		1,613	1,613			
100201986	MEDWAY	MA		03/18/2025		1,091		(20)			(20)		1,071	1,071			
100226881	FORT PIERCE	FL		07/30/2025		1,056		(37)			(37)		1,019	1,019			
100211749	CONWAY	NH		05/19/2025		941		(32)			(32)		909	909			
100189925	DOWNINGTOWN	PA		01/21/2025		1,464		139			139		1,603	1,603			
100235121	FREMONT	CA		08/28/2025		1,888		(34)			(34)		1,854	1,854			
100143762	CUMMING	GA		04/05/2024		914		(25)			(25)		889	889			
100253544	JOHNSON CITY	TN		10/30/2025		1,189		(38)			(38)		1,151	1,151			
100190892	TEMPE	AZ		01/28/2025		816		(7)			(7)		809	809			
100074112	OCEANSIDE	CA		12/09/2021		2,150		(107)			(107)		2,043	2,043			
100227287	MIDVALE	UT		07/31/2025		1,208		(12)			(12)		1,196	1,196			
100181267	WEST PALM BEACH	FL		12/06/2024		783		13			13		796	796			
100206802	OLYMPIA	WA		04/23/2025		1,714		(46)			(46)		1,668	1,668			
100129445	PLACENTIA	CA		09/29/2023		1,150		(16)			(16)		1,134	1,134			
100129504	ELIZABETH	NJ		09/29/2023		1,137		(3)			(3)		1,134	1,134			
100161071	POTTSTOWN	PA		07/24/2024		914		18			18		932	932			
100103858	HUNTINGTON STATION	NY		05/10/2023		998		(21)			(21)		977	977			
100226644	HIALEAH	FL		07/30/2025		1,078		(7)			(7)		1,071	1,071			
100119186	MILLVILLE	DE		07/31/2023		3,549		172			172		3,721	3,721			
100083813	TRACY	CA		07/12/2022		1,732		(16)			(16)		1,716	1,716			
100204493	PERTH AMBOY	NJ		04/04/2025		1,042		(27)			(27)		1,015	1,015			
100114661	HENDERSON	NV		06/29/2023		1,352		19			19		1,371	1,371			
100164140	HOUSTON	TX		08/21/2024		1,049		24			24		1,073	1,073			
100268705	GARDEN CITY	UT		12/29/2025		1,174		(30)			(30)		1,144	1,144			
100194738	JACKSON	NJ		02/21/2025		1,617		(23)			(23)		1,594	1,594			
100120056	JACKSON	NJ		08/11/2023		1,122		(5)			(5)		1,117	1,117			
100181997	HIGHLAND	CA		12/12/2024		1,306		50			50		1,356	1,356			
100235443	MIDLAND	TX		08/29/2025		845		(40)			(40)		805	805			
100189454	METAIRIE	LA		01/15/2025		726		(11)			(11)		715	715			
100234895	DOWNEY	CA		08/28/2025		1,226		(8)			(8)		1,218	1,218			
100214276	LONG BEACH	CA		05/30/2025		1,071		(28)			(28)		1,043	1,043			
100191388	SAINT AUGUSTINE	FL		01/30/2025		1,023		(42)			(42)		981	981			
100114793	SEVIERVILLE	TN		07/10/2023		821		(2)			(2)		819	819			
100220826	INDIO	CA		07/18/2025		10,880		(172)			(172)		10,708	10,708			
100135644	DAVIDSONVILLE	MD		11/09/2023		734		2			2		736	736			
100156188	LAS VEGAS	NV		06/20/2024		1,078		(39)			(39)		1,039	1,039			
100281998	DALLAS	GA		02/27/2026		1,083		(19)			(19)		1,064	1,064			
100188334	NACOGDOCHES	TX		01/08/2025		5,512		(103)			(103)		5,409	5,409			
100245043	LAS VEGAS	NV		09/29/2025		1,250		(38)			(38)		1,212	1,212			
100177334	SAN JOSE	CA		01/16/2025		784		(37)			(37)		747	747			
100152344	OOLTEWAH	TN		05/17/2024		1,431		101			101		1,532	1,532			
100067683	OAKLAND	CA		09/23/2021		2,523		(34)			(34)		2,489	2,489			
100215487	RIPON	CA		06/12/2025		1,172		(21)			(21)		1,151	1,151			
100099643	PHOENIX	AZ		04/06/2023		1,035		(7)			(7)		1,028	1,028			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153005	EAST ORANGE	NJ		06/27/2024		638		11			11		649	649			
100218501	OCALA	FL		06/27/2025		1,031		(37)			(37)		994	994			
100215717	ORLANDO	FL		06/13/2025		1,009		(15)			(15)		994	994			
100171341	RIVERSIDE	CA		10/16/2024		1,487		(38)			(38)		1,449	1,449			
100118129	CONGERS	NY		07/20/2023		945		4			4		949	949			
100135266	COMANCHE	TX		11/08/2023		733		(2)			(2)		731	731			
100148370	BRADENTON	FL		04/12/2024		1,439		36			36		1,475	1,475			
100135929	HILLSBORO	OR		11/13/2023		15,306		(197)			(197)		15,109	15,109			
100079278	FARMERS BRANCH	TX		02/28/2022		2,028		(47)			(47)		1,981	1,981			
100206130	VACAVILLE	CA		04/16/2025		988		(23)			(23)		965	965			
100156146	SUNRISE	FL		07/25/2024		1,810		(58)			(58)		1,752	1,752			
100245435	TUCSON	AZ		10/06/2025		1,510		(41)			(41)		1,469	1,469			
100197597	GARFIELD	NJ		02/26/2025		1,152		(22)			(22)		1,130	1,130			
100136334	ROSEVILLE	CA		11/20/2023		1,175		74			74		1,249	1,249			
100173770	BRENTWOOD	TN		10/30/2024		1,158		(29)			(29)		1,129	1,129			
100246815	TRUMBULL	CT		10/15/2025		1,102		(45)			(45)		1,057	1,057			
100132715	HONOLULU	HI		11/03/2023		1,237		(3)			(3)		1,234	1,234			
100081624	MIDDLETOWN	CT		03/24/2022		1,739		(23)			(23)		1,716	1,716			
100090028	HOLLYWOOD	FL		01/13/2023		1,110		22			22		1,132	1,132			
100276525	BRADENTON	FL		01/28/2026		1,617		(32)			(32)		1,585	1,585			
100207015	FRAMINGHAM	MA		04/24/2025		966		(22)			(22)		944	944			
100153217	ANCHORAGE	AK		05/30/2024		1,589		14			14		1,603	1,603			
100191220	SACRAMENTO	CA		01/29/2025		779		(35)			(35)		744	744			
100268290	PARKS	AZ		12/29/2025		1,132		(22)			(22)		1,110	1,110			
100118927	WOODBRIDGE	VA		07/27/2023		839		(30)			(30)		809	809			
100257182	PALM DESERT	CA		11/26/2025		2,852		196			196		3,048	3,048			
100181322	CLERMONT	FL		12/06/2024		1,032		(21)			(21)		1,011	1,011			
100127708	EFFORT	PA		09/08/2023		705		(11)			(11)		694	694			
100212085	CAPE MAY	NJ		05/22/2025		1,072		(16)			(16)		1,056	1,056			
100210078	ST SIMONS ISLAND	GA		05/07/2025		1,068		(12)			(12)		1,056	1,056			
100213879	INDIO	CA		05/29/2025		1,024		(24)			(24)		1,000	1,000			
100221560	COLUMBUS	OH		07/22/2025		1,073		(31)			(31)		1,042	1,042			
100218755	HASLET	TX		06/27/2025		1,059		(17)			(17)		1,042	1,042			
100277566	SUFFOLK	VA		02/13/2026		1,487		(41)			(41)		1,446	1,446			
100220480	HILTON HEAD	SC		07/15/2025		1,415		(45)			(45)		1,370	1,370			
100181948	MANTECA	CA		12/12/2024		1,374		26			26		1,400	1,400			
100238456	HUFFMAN	TX		09/19/2025		1,028		(28)			(28)		1,000	1,000			
100150677	RICHARDSON	TX		05/06/2024		1,195		(6)			(6)		1,189	1,189			
100110059	BRENTWOOD	NY		06/23/2023		1,154		(5)			(5)		1,149	1,149			
100087320	MIAMI	FL		10/25/2022		1,751		60			60		1,811	1,811			
100235732	NEW BRAUNFELS	TX		09/22/2025		9,710		(220)			(220)		9,490	9,490			
100185382	HAMILTON	MT		12/20/2024		1,433		68			68		1,501	1,501			
100218807	JUNO BEACH	FL		06/27/2025		1,115		(45)			(45)		1,070	1,070			
100215421	COLUMBUS	OH		06/12/2025		1,194		15			15		1,209	1,209			
100071669	LA MESA	CA		10/14/2021		2,405		(85)			(85)		2,320	2,320			
100184428	BAKERSFIELD	CA		12/17/2024		1,140		(3)			(3)		1,137	1,137			
100199193	NAPLES	FL		04/04/2025		1,057		(44)			(44)		1,013	1,013			
100215746	CHICAGO	IL		06/12/2025		1,039		(26)			(26)		1,013	1,013			
100214764	CHINO	CA		06/11/2025		1,039		(26)			(26)		1,013	1,013			
100132271	LOGANVILLE	GA		10/13/2023		1,589		32			32		1,621	1,621			
100064397	OLNEY	MD		07/01/2021		2,306		26			26		2,332	2,332			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198347	BROKEN BOW	OK		02/28/2025		981		(31)			(31)		950	950			
100268451	NEW KENSINGTON	PA		12/29/2025		982		(30)			(30)		952	952			
100164746	DAYTONA BEACH	FL		08/26/2024		688		(8)			(8)		680	680			
100087946	COCONUT CREEK	FL		10/25/2022		1,247		23			23		1,270	1,270			
100221670	EAGLE MOUNTAIN	UT		07/23/2025		1,476		(17)			(17)		1,459	1,459			
100247315	DESERT HOT SPRINGS	CA		10/24/2025		726		(34)			(34)		692	692			
100142654	HOWEY IN THE HILLS	FL		02/08/2024		925		(9)			(9)		916	916			
100109941	RED BANK	NJ		06/22/2023		1,126		(28)			(28)		1,098	1,098			
100078856	CHULA VISTA	CA		02/24/2022		2,319		3			3		2,322	2,322			
100238954	OLD TOWN	FL		09/23/2025		2,113		(59)			(59)		2,054	2,054			
100210146	WHITEFISH BAY	WI		05/07/2025		51,884		(320)			(320)		51,564	51,564			
100114650	DALLAS	TX		06/29/2023		1,188		(14)			(14)		1,174	1,174			
100149846	WESTPORT	MA		04/29/2024		776		(14)			(14)		762	762			
100128743	HEMPSTEAD	NY		09/21/2023		4,328		(19)			(19)		4,309	4,309			
100190142	ONTARIO	CA		01/21/2025		2,005		56			56		2,061	2,061			
100207058	SAINT MARYS	GA		04/24/2025		967		(25)			(25)		942	942			
100152175	ROTONDA WEST	FL		05/17/2024		762		(1)			(1)		761	761			
100189019	SAN BERNARDINO	CA		01/09/2025		979		(46)			(46)		933	933			
100256980	HENRICO	NC		11/26/2025		1,081		(41)			(41)		1,040	1,040			
100201037	PROVIDENCE	RI		03/12/2025		1,115		(19)			(19)		1,096	1,096			
100168552	HARDEEVILLE	SC		09/25/2024		1,041		(33)			(33)		1,008	1,008			
100068041	SPOKANE	WA		09/23/2021		2,553		(26)			(26)		2,527	2,527			
100079556	SAN BERNARDINO	CA		04/08/2022		1,789		(41)			(41)		1,748	1,748			
100207844	IRVING	TX		04/29/2025		2,159		(90)			(90)		2,069	2,069			
100206781	CAPE CORAL	FL		04/23/2025		1,230		(42)			(42)		1,188	1,188			
100142746	LINDEN	NJ		02/08/2024		1,001		(28)			(28)		973	973			
100247289	POCONO PINES	PA		10/23/2025		956		(21)			(21)		935	935			
100276667	MURRELLS INLET	SC		01/29/2026		3,168		(73)			(73)		3,095	3,095			
100201658	SCHERTZ	TX		03/13/2025		950		(44)			(44)		906	906			
100116242	PANAMA CITY BEACH	FL		07/20/2023		1,330		179			179		1,509	1,509			
100088854	OREGON CITY	OR		11/15/2022		1,253		7			7		1,260	1,260			
100221428	SPANAWAY	WA		07/22/2025		1,051		(11)			(11)		1,040	1,040			
100118936	FORT PIERCE	FL		07/27/2023		981		(69)			(69)		912	912			
100245948	LAKE FOREST	CA		11/06/2025		1,076		(45)			(45)		1,031	1,031			
100246278	PORT REPUBLIC	MD		10/10/2025		8,670		(244)	(25)		(219)		8,451	8,451			
100190183	WOODSTOCK	GA		01/21/2025		1,152		(32)			(32)		1,120	1,120			
100162655	RICHMOND	TX		08/12/2024		1,345		41			41		1,386	1,386			
100152596	EL MIRAGE	AZ		05/17/2024		1,175		5			5		1,180	1,180			
100120482	MANGONIA PARK	FL		08/18/2023		843		17			17		860	860			
100168195	GLENDALE	CA		09/20/2024		1,232		(19)			(19)		1,213	1,213			
100277388	RICHMOND	TX		02/12/2026		1,071		(29)			(29)		1,042	1,042			
100283445	WILDWOOD CREST	NJ		03/11/2026		746		(19)			(19)		727	727			
100189305	ASHFORD	WA		01/13/2025		1,035		(33)			(33)		1,002	1,002			
100101044	UKIAH	CA		04/28/2023		1,983		440			440		2,423	2,423			
100246410	LOS ANGELES	CA		10/10/2025		1,056		(37)			(37)		1,019	1,019			
100120022	LAKEWOOD	NJ		08/11/2023		1,251		(5)			(5)		1,246	1,246			
100084829	BOYNTON BEACH	FL		08/02/2022		1,202		4			4		1,206	1,206			
100191143	FORT WASHINGTON	MD		01/29/2025		1,084		10			10		1,094	1,094			
100198228	PRESCOTT	AZ		02/28/2025		1,113		(19)			(19)		1,094	1,094			
100254828	YOUNTVILLE	CA		11/17/2025		1,097		(51)			(51)		1,046	1,046			
100080920	STOCKTON	CA		04/01/2022		2,010		(55)			(55)		1,955	1,955			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164635	DAWSONVILLE	GA		08/21/2024		1,138		(17)			(17)		1,121	1,121			
100192960	LOGAN	UT		02/10/2025		1,052		(26)			(26)		1,026	1,026			
100234989	CLIFTON	NJ		08/28/2025		12,566		(363)			(363)		12,203	12,203			
100057944	HUNTINGTON BEACH	CA		06/30/2021		5,513		(94)			(94)		5,419	5,419			
100209309	LAKE HAVASU CITY	AZ		04/29/2025		1,111		(30)			(30)		1,081	1,081			
100189682	TEMPE	AZ		02/20/2025		1,933		(23)			(23)		1,910	1,910			
100115915	IRVINE	CA		07/20/2023		1,244		(19)			(19)		1,225	1,225			
100159842	POMPANO BEACH	FL		08/16/2024		1,125		(40)			(40)		1,085	1,085			
100167601	HARBESON	DE		09/19/2024		5,664		(155)			(155)		5,509	5,509			
100173726	COMMERCIAL POINT	OH		10/30/2024		1,462		(53)			(53)		1,409	1,409			
100203990	MIDLOTHIAN	TX		03/28/2025		1,503		(20)			(20)		1,483	1,483			
100201946	PLEASANT HILL	CA		03/18/2025		68,788		(906)			(906)		67,882	67,882			
100255530	RENTON	WA		11/24/2025		1,170		(19)			(19)		1,151	1,151			
100202840	HAVERHILL	MA		03/24/2025		991		(27)			(27)		964	964			
100148520	KATY	TX		04/12/2024		1,112		(4)			(4)		1,108	1,108			
100088123	SUNNY ISLES BEACH	FL		10/25/2022		1,028		(20)			(20)		1,008	1,008			
100207018	PHOENIX	AZ		04/24/2025		1,129		(17)			(17)		1,112	1,112			
100272967	NORTH LAS VEGAS	NV		01/15/2026		2,832		(43)			(43)		2,789	2,789			
100199100	SYKESVILLE	MD		03/03/2025		1,337		(40)			(40)		1,297	1,297			
100253736	JOHNSTON	RI		10/30/2025		1,096		(44)			(44)		1,052	1,052			
100238660	YUBA CITY	CA		09/19/2025		1,033		(32)			(32)		1,001	1,001			
100175547	JACKSONVILLE	FL		11/08/2024		987		(41)			(41)		946	946			
100220855	LA QUINTA	CA		07/18/2025		918		(47)			(47)		871	871			
100244800	SEATTLE	WA		09/29/2025		1,213		(9)			(9)		1,204	1,204			
100197586	MARYSVILLE	WA		02/26/2025		1,094		(19)			(19)		1,075	1,075			
100160549	WORCESTER	MA		07/19/2024		1,259		28			28		1,287	1,287			
100133989	TAMPA	FL		10/25/2023		981		(10)			(10)		971	971			
100283707	MODESTO	CA		03/13/2026		2,598		(113)			(113)		2,485	2,485			
100276550	OLATHE	KS		01/28/2026		981		(44)			(44)		937	937			
100283929	PALMDALE	CA		03/23/2026		721		(33)			(33)		688	688			
100283774	BAKERSFIELD	CA		03/13/2026		785		(22)			(22)		763	763			
100268658	POST FALLS	ID		12/29/2025		1,170		(16)			(16)		1,154	1,154			
100188559	EL CAJON	CA		02/10/2025		1,110		(36)			(36)		1,074	1,074			
100079060	EL MONTE	CA		02/24/2022		2,247		(24)			(24)		2,223	2,223			
100268695	SHARPS CHAPEL	TN		12/29/2025		1,189		(20)			(20)		1,169	1,169			
100268235	PIGEON FORGE	TN		12/29/2025		76,640		(191)			(191)		76,449	76,449			
100255770	HILLSBORO	OR		11/24/2025		1,191		(23)			(23)		1,168	1,168			
100218824	BALL GROUND	GA		06/27/2025		1,262		53			53		1,315	1,315			
100244970	BOZEMAN	MT		09/29/2025		1,998		(52)			(52)		1,946	1,946			
100185130	PERRIS	CA		12/20/2024		846		(8)			(8)		838	838			
100193126	PORT ORCHARD	WA		02/10/2025		1,304		82			82		1,386	1,386			
100067969	LOS ANGELES	CA		09/23/2021		2,591		(10)			(10)		2,581	2,581			
100191010	SPRINGFIELD GARDENS	NY		01/29/2025		1,127		(26)			(26)		1,101	1,101			
100151140	TUCSON	AZ		05/09/2024		1,108		(24)			(24)		1,084	1,084			
100141206	BOYNTON BEACH	FL		01/30/2024		617							617	617			
100102411	SEMINOLE	FL		06/07/2023		1,301		(34)			(34)		1,267	1,267			
100236138	AURORA	CO		09/10/2025		941		(25)			(25)		916	916			
100136939	MIAMI	FL		11/28/2023		2,138		52			52		2,190	2,190			
100057822	PORTLAND	OR		06/30/2021		2,475		(50)			(50)		2,425	2,425			
100200343	QUINCY	WA		03/10/2025		1,195		7			7		1,202	1,202			
100079939	PRESCOTT	AZ		04/08/2022		2,070		(30)			(30)		2,040	2,040			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255728	ROSEVILLE	CA		11/24/2025		1,282		(20)			(20)		1,262	1,262			
100268284	CENTERTON	AR		12/29/2025		1,268		(6)			(6)		1,262	1,262			
100201634	MIDDLETON	ID		03/13/2025		1,056		(38)			(38)		1,018	1,018			
100238823	ELK GROVE	CA		09/23/2025		2,413		(28)			(28)		2,385	2,385			
100164389	POTTSTOWN	PA		08/21/2024		1,270		14			14		1,284	1,284			
100246018	GAITHERSBURG	MD		10/07/2025		853		(29)			(29)		824	824			
100188461	TOWSON	MD		01/08/2025		1,027		(36)			(36)		991	991			
100176099	DURHAM	NC		12/20/2024		1,077		(20)			(20)		1,057	1,057			
100243802	LAS VEGAS	NV		09/29/2025		3,675		(173)			(173)		3,502	3,502			
100170301	PHOENIX	AZ		10/08/2024		1,185		(29)			(29)		1,156	1,156			
100214335	SEVIERVILLE	TN		06/02/2025		972		(22)			(22)		950	950			
100100798	STANWOOD	WA		04/28/2023		2,766		160			160		2,926	2,926			
100182439	VISALIA	CA		12/12/2024		1,298		52			52		1,350	1,350			
100115445	PHOENIX	AZ		07/17/2023		1,292		6			6		1,298	1,298			
100120395	HESPERIA	CA		08/18/2023		715		(4)			(4)		711	711			
100210636	AUSTIN	TX		05/15/2025		1,043		(39)			(39)		1,004	1,004			
100188607	UNION	NJ		02/10/2025		1,045		(20)			(20)		1,025	1,025			
100076042	BURBANK	CA		01/07/2022		2,471		(31)			(31)		2,440	2,440			
100188463	MURRIETA	CA		01/08/2025		979		(18)			(18)		961	961			
100254131	PORT ROYAL	SC		12/12/2025		2,194		(43)			(43)		2,151	2,151			
100182203	MUNDS PARK	AZ		12/12/2024		1,239		71			71		1,310	1,310			
100091551	STATEN ISLAND	NY		01/20/2023		773		(10)			(10)		763	763			
100162877	FAIRHOPE	AL		08/12/2024		1,329		46			46		1,375	1,375			
100283491	COLUMBUS	GA		03/11/2026		1,002		(36)			(36)		966	966			
100228030	BALDWIN PARK	CA		08/06/2025		1,341		(27)			(27)		1,314	1,314			
100228657	MILLVILLE	DE		08/11/2025		1,060		(29)			(29)		1,031	1,031			
100277684	METHUEN	MA		02/19/2026		718		(27)			(27)		691	691			
100221242	ELK GROVE	CA		07/21/2025		1,132		(17)			(17)		1,115	1,115			
100272771	FULSHEAR	TX		01/13/2026		1,095		(29)			(29)		1,066	1,066			
100283205	LAWNDALE	CA		03/09/2026		1,237		(28)			(28)		1,209	1,209			
100283793	ORANGE BEACH	AL		03/13/2026		1,125		(33)			(33)		1,092	1,092			
100216705	BEECH MOUNTAIN	NC		06/23/2025		1,038		(24)			(24)		1,014	1,014			
100235756	HIALEAH	FL		09/22/2025		1,138		9			9		1,147	1,147			
100253766	WEST HAVEN	CT		10/30/2025		1,172		(25)			(25)		1,147	1,147			
100195665	CAPE CORAL	FL		02/24/2025		1,003		(40)			(40)		963	963			
100165691	FONTANA	CA		08/29/2024		892		(7)			(7)		885	885			
100235180	CHESTER	VA		08/28/2025		890		(42)			(42)		848	848			
100171858	VISALIA	CA		10/17/2024		913		(29)			(29)		884	884			
100117462	SPARKS	NV		07/20/2023		1,348		29			29		1,377	1,377			
100076016	BONNEY LAKE	WA		01/07/2022		2,173		(61)			(61)		2,112	2,112			
100182651	REEDVILLE	VA		12/12/2024		1,188		6			6		1,194	1,194			
100192719	LITTLE FERRY	NJ		02/10/2025		1,196		11			11		1,207	1,207			
100144149	LOS ANGELES	CA		03/07/2024		1,193		(9)			(9)		1,184	1,184			
100235099	LEAVENWORTH	WA		08/28/2025		1,131		(23)			(23)		1,108	1,108			
100089293	DUMONT	NJ		01/26/2023		1,126		(23)			(23)		1,103	1,103			
100190652	KIRKLAND	WA		01/28/2025		4,765		(47)			(47)		4,718	4,718			
100253453	ARDMORE	PA		10/30/2025		1,114		(14)			(14)		1,100	1,100			
100207332	PLAINFIELD	IL		04/29/2025		2,736		3			3		2,739	2,739			
100136469	MANTECA	CA		11/20/2023		1,344		108			108		1,452	1,452			
100136478	MONUMENT	CO		11/20/2023		1,337		115			115		1,452	1,452			
100268399	MARBLE FALLS	TX		12/29/2025		896		(37)			(37)		859	859			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133388	LOS ANGELES	CA		11/21/2023		691		(9)			(9)		682	682			
100235042	ROCKLIN	CA		08/28/2025		1,153		(19)			(19)		1,134	1,134			
100274010	QUEEN CREEK	AZ		01/26/2026		942		(39)			(39)		903	903			
100116095	SAN BERNARDINO	CA		07/20/2023		1,080		195			195		1,275	1,275			
100218710	ORLANDO	FL		06/27/2025		1,284		(35)			(35)		1,249	1,249			
100234818	JACKSONVILLE	OR		08/28/2025		9,013		(196)			(196)		8,817	8,817			
100158548	HOUSTON	TX		07/10/2024		1,108		(25)			(25)		1,083	1,083			
100182697	MCGAHEYSVILLE	VA		12/12/2024		720		3			3		723	723			
100179609	MILFORD	MA		11/21/2024		4,167		(78)			(78)		4,089	4,089			
100168740	GARNER	NC		09/26/2024		3,795		(199)			(199)		3,596	3,596			
100119292	BRADENTON	FL		07/31/2023		1,152		(16)			(16)		1,136	1,136			
100089992	LAWTON	OK		01/13/2023		634		(2)			(2)		632	632			
100237016	LODI	CA		09/12/2025		1,912		(13)			(13)		1,899	1,899			
100174500	ELIZABETH	NJ		10/31/2024		1,644		(62)			(62)		1,582	1,582			
100133695	AUSTIN	TX		10/23/2023		1,391		(5)			(5)		1,386	1,386			
100206270	PEORIA	AZ		04/17/2025		1,189		(22)			(22)		1,167	1,167			
100117221	ORADELL	NJ		07/20/2023		1,535		221			221		1,756	1,756			
100078677	RANCHO CUCAMONGA	CA		02/02/2022		2,327		10			10		2,337	2,337			
100254902	CHICAGO	IL		11/17/2025		6,661		(283)			(283)		6,378	6,378			
100272271	N TOPSAIL BEACH	NC		01/08/2026		1,164		(23)			(23)		1,141	1,141			
100087273	ARVADA	CO		10/25/2022		1,752		187			187		1,939	1,939			
100200737	LAS VEGAS	NV		03/11/2025		1,336		47			47		1,383	1,383			
100254048	SUNSET BEACH	NC		10/30/2025		2,895		17			17		2,912	2,912			
100165966	LOS ANGELES	CA		09/06/2024		1,110		(33)			(33)		1,077	1,077			
100176810	CARSON CITY	NV		11/15/2024		997		(46)			(46)		951	951			
100189240	SAN FRANCISCO	CA		01/13/2025		1,194		(8)			(8)		1,186	1,186			
100238768	MYRTLE BEACH	SC		09/22/2025		978		(33)			(33)		945	945			
100200720	SALT LAKE CITY	UT		03/11/2025		1,117		(17)			(17)		1,100	1,100			
100221609	THOUSAND OAKS	CA		07/22/2025		1,120		(32)			(32)		1,088	1,088			
100107902	VACAVILLE	CA		06/29/2023		1,194		(25)			(25)		1,169	1,169			
100254199	PLYMOUTH	MI		11/06/2025		1,013		(45)			(45)		968	968			
100216598	SALIDA	CO		06/23/2025		1,055		(14)			(14)		1,041	1,041			
100253889	LACEY	WA		10/30/2025		1,236		(13)			(13)		1,223	1,223			
100194732	BOCA RATON	FL		02/21/2025		1,232		4			4		1,236	1,236			
100153720	SKOKIE	IL		07/11/2024		1,467		(29)			(29)		1,438	1,438			
100139203	BAYSIDE HILLS	NY		12/28/2023		998		2			2		1,000	1,000			
100238736	NASHVILLE	TN		09/22/2025		1,123		(9)			(9)		1,114	1,114			
100205751	WALNUT CREEK	CA		04/14/2025		1,029		(13)			(13)		1,016	1,016			
100164512	VICTORVILLE	CA		08/21/2024		1,192		(10)			(10)		1,182	1,182			
100253783	HILLSBORO	OR		10/30/2025		1,086		(29)			(29)		1,057	1,057			
100130452	SAINT CLOUD	FL		09/28/2023		1,017		5			5		1,022	1,022			
100244905	BAYFIELD	CO		09/29/2025		1,055		(39)			(39)		1,016	1,016			
100159659	LAKE HAVASU CITY	AZ		08/23/2024		991		(27)			(27)		964	964			
100136707	HOUSTON	TX		01/25/2024		3,319		(56)			(56)		3,263	3,263			
100185175	BOYNTON BEACH	FL		12/20/2024		1,684		(29)			(29)		1,655	1,655			
100117061	JERSEY CITY	NJ		07/20/2023		1,856		81			81		1,937	1,937			
100173197	ROSEVILLE	CA		10/30/2024		1,345		11			11		1,356	1,356			
100168009	ALGONQUIN	IL		09/20/2024		2,616		(79)			(79)		2,537	2,537			
100160429	DANBURY	CT		07/19/2024		962		(36)			(36)		926	926			
100247219	BEECH MOUNTAIN	NC		10/23/2025		1,076		(17)			(17)		1,059	1,059			
100198478	MARSHALL	NC		02/28/2025		1,107		(16)			(16)		1,091	1,091			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157335	WEST BABYLON	NY		02/20/2025		920		(30)			(30)		890	890			
100180182	RIVERVIEW	FL		11/25/2024		1,065		(26)			(26)		1,039	1,039			
100142510	SONORA	CA		02/08/2024		929		(13)			(13)		916	916			
100081608	SAINT AUGUSTINE	FL		03/24/2022		2,455		(54)			(54)		2,401	2,401			
100166435	WHITING	NJ		10/31/2024		1,136		(42)			(42)		1,094	1,094			
100180581	STOCKTON	CA		11/26/2024		1,149		(51)			(51)		1,098	1,098			
100158749	FAIRVIEW	NJ		07/10/2024		1,106		(33)			(33)		1,073	1,073			
100065127	WESTMINSTER	CA		07/14/2021		2,539		(63)			(63)		2,476	2,476			
100150782	BUCKEYE	AZ		05/07/2024		2,179		(29)			(29)		2,150	2,150			
100075990	DANBURY	CT		01/07/2022		2,123		(81)			(81)		2,042	2,042			
100202677	MANDEVILLE	LA		03/24/2025		81,052		(1,846)			(1,846)		79,206	79,206			
100204020	RANCHO CORDOVA	CA		03/28/2025		1,321		(62)			(62)		1,259	1,259			
100215316	HERNANDO	FL		06/12/2025		1,085		(22)			(22)		1,063	1,063			
100167941	HEMET	CA		09/20/2024		1,245		(20)			(20)		1,225	1,225			
100186613	ROSEVILLE	CA		12/30/2024		1,346		53			53		1,399	1,399			
100159334	LATHROP	CA		07/15/2024		4,391		77			77		4,468	4,468			
100136731	PATERSON	NJ		11/27/2023		903		3			3		906	906			
100254756	MIAMI LAKES	FL		11/14/2025		855		(35)			(35)		820	820			
100214530	LAGO VISTA	TX		06/06/2025		1,041		(29)			(29)		1,012	1,012			
100133686	KISSIMMEE	FL		10/23/2023		4,472		69			69		4,541	4,541			
100243665	ONTARIO	CA		09/29/2025		1,294		(49)			(49)		1,245	1,245			
100228513	NEWBERG	OR		08/11/2025		1,004		(30)			(30)		974	974			
100195403	MYRTLE BEACH	SC		02/24/2025		852		117	2		115		967	967			
100185499	MIRAMAR BEACH	FL		12/20/2024		1,110		(23)			(23)		1,087	1,087			
100157179	JACKSON	NJ		02/20/2025		1,410		(17)			(17)		1,393	1,393			
100157062	HENDERSON	NV		02/20/2025		1,151		7			7		1,158	1,158			
100205657	ALEXANDRIA	MN		05/09/2025		1,444		(18)			(18)		1,426	1,426			
100194604	SOUTH PORTLAND	ME		02/21/2025		1,173		19			19		1,192	1,192			
100197489	KAILUA KONA	HI		02/26/2025		5,251		40			40		5,291	5,291			
5.00007E+11	AMSTERDAM	NLD		10/31/2025		42							42		(42)		(42)
100110210	MURRIETA	CA		06/30/2023		1,357		4			4		1,361	1,361			
100176703	MIAMI GARDENS	FL		11/15/2024		1,140		(20)			(20)		1,120	1,120			
100120664	NAVARRE	FL		08/24/2023		1,722		(34)			(34)		1,688	1,688			
100159519	EDINBURG	TX		07/15/2024		941		(8)			(8)		933	933			
100261720	YUMA	AZ		12/12/2025		1,023		(39)			(39)		984	984			
100267266	BERKELEY LAKE	GA		12/24/2025		2,185		(41)			(41)		2,144	2,144			
100084721	COVINA	CA		08/02/2022		1,122		(20)			(20)		1,102	1,102			
100205087	WILLIS	TX		04/11/2025		1,121		(52)			(52)		1,069	1,069			
100198461	MINNEAPOLIS	MN		02/28/2025		1,530		(51)			(51)		1,479	1,479			
100190701	TOWNSEND	TN		01/28/2025		812		(1)			(1)		811	811			
100228415	WOODBURY	CT		08/11/2025		55,081		(1,430)			(1,430)		53,651	53,651			
100282255	BAKERSFIELD	CA		02/27/2026		356		(8)			(8)		348	348			
100171201	PLAINFIELD	IL		10/16/2024		1,039		(36)			(36)		1,003	1,003			
100197646	HILLSIDE	NJ		02/26/2025		813		(36)			(36)		777	777			
100246928	AURORA	CO		10/17/2025		1,033		(49)			(49)		984	984			
100212310	SACRAMENTO	CA		05/28/2025		1,064		(14)			(14)		1,050	1,050			
100245302	GILBERT	AZ		10/06/2025		93,828		(3,361)			(3,361)		90,467	90,467			
100142736	BRADENTON	FL		02/08/2024		1,091		(5)			(5)		1,086	1,086			
100089630	VACAVILLE	CA		01/30/2023		859		(29)			(29)		830	830			
100221029	PORT HAYWOOD	VA		07/18/2025		993		(36)			(36)		957	957			
100218193	AUSTIN	TX		06/26/2025		994		(37)			(37)		957	957			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272158	SPANAWAY	WA		01/08/2026		1,111		(27)			(27)		1,084	1,084			
100159616	DORAL	FL		07/15/2024		1,123		(66)			(66)		1,057	1,057			
100205720	GARLAND	TX		04/14/2025		1,910		(45)			(45)		1,865	1,865			
100172577	WILDWOOD	NJ		10/23/2024		1,076		(35)			(35)		1,041	1,041			
100182471	JACKSONVILLE	FL		12/12/2024		1,241		7			7		1,248	1,248			
100188367	GENEVA	IL		01/08/2025		1,149		(22)			(22)		1,127	1,127			
100204756	ONTARIO	CA		04/09/2025		1,097		(22)			(22)		1,075	1,075			
100257163	THOMPSONS STATION	TN		11/26/2025		1,125		(15)			(15)		1,110	1,110			
100148103	SMYRNA	GA		04/10/2024		1,235		20			20		1,255	1,255			
100268348	PENHOOK	VA		12/29/2025		1,144		(19)			(19)		1,125	1,125			
100165808	FARMERSVILLE	TX		08/29/2024		1,070		(37)			(37)		1,033	1,033			
100161510	FRISCO	TX		07/30/2024		1,200		(39)			(39)		1,161	1,161			
100079210	UPPER MARLBORO	MD		02/24/2022		2,052		(19)			(19)		2,033	2,033			
100185984	LOS ANGELES	CA		12/26/2024		1,136		(39)			(39)		1,097	1,097			
100218853	RATHDRUM	ID		06/27/2025		1,056		(19)			(19)		1,037	1,037			
100245355	LA FERIA	TX		10/06/2025		1,011		(53)			(53)		958	958			
100171821	BALDWIN PARK	CA		10/17/2024		1,162		(29)			(29)		1,133	1,133			
100179357	WASILLA	AK		12/27/2024		1,010		19			19		1,029	1,029			
100228923	HIALEAH	FL		09/10/2025		995		(29)			(29)		966	966			
100180019	FREMONT	CA		11/25/2024		1,202		(3)			(3)		1,199	1,199			
100080242	NORTH BRUNSWICK	NJ		02/25/2022		1,558		(57)			(57)		1,501	1,501			
100221128	ESTES PARK	CO		07/21/2025		1,199		1			1		1,200	1,200			
100170308	GRAND JUNCTION	CO		10/08/2024		1,152		(24)			(24)		1,128	1,128			
100144492	DENVER	CO		04/26/2024		1,018		(65)			(65)		953	953			
100162598	RIVERSIDE	CA		08/12/2024		1,134		(19)			(19)		1,115	1,115			
100173849	HARDEEVILLE	SC		10/31/2024		984		(21)			(21)		963	963			
100202419	RARITAN	NJ		03/19/2025		935		(42)			(42)		893	893			
100181938	LEHIGH ACRES	FL		12/12/2024		1,194		5			5		1,199	1,199			
100214820	STATEN ISLAND	NY		06/11/2025		2,101		27			27		2,128	2,128			
100246870	SANDPOINT	ID		10/17/2025		1,053		(39)			(39)		1,014	1,014			
100162831	ONTARIO	CA		08/12/2024		2,262		(14)			(14)		2,248	2,248			
100164302	PALMDALE	CA		08/21/2024		1,026		(17)			(17)		1,009	1,009			
100180038	FAYSTON	VT		11/25/2024		1,171		(19)			(19)		1,152	1,152			
100254184	SMITHFIELD	UT		11/06/2025		1,063		(22)			(22)		1,041	1,041			
100165559	BRYSON CITY	NC		08/29/2024		1,018		(3)			(3)		1,015	1,015			
100156571	MESA	AZ		06/24/2024		1,285		(5)			(5)		1,280	1,280			
100114537	JUNCTION CITY	OR		06/29/2023		1,955		(70)			(70)		1,885	1,885			
100138063	SAN BERNARDINO	CA		12/13/2023		672		(5)			(5)		667	667			
100246156	OCEAN PINES	MD		10/08/2025		1,001		(38)			(38)		963	963			
100253638	CONIFER	CO		10/30/2025		1,106		(42)			(42)		1,064	1,064			
100229170	BIG BEAR LAKE	CA		08/14/2025		1,557		(38)			(38)		1,519	1,519			
100190837	LINCOLN	NH		01/27/2025		1,123		(16)			(16)		1,107	1,107			
100076296	REDLANDS	CA		01/07/2022		2,257		(41)			(41)		2,216	2,216			
100171677	BLUE RIDGE	TX		10/16/2024		1,214		(27)			(27)		1,187	1,187			
100216746	MANSFIELD	TX		06/23/2025		1,097		(12)			(12)		1,085	1,085			
100162910	NEWARK	NJ		08/12/2024		1,084		(20)			(20)		1,064	1,064			
100166932	HOUSTON	TX		09/13/2024		1,143		(34)			(34)		1,109	1,109			
100174315	PORT ARANSAS	TX		10/31/2024		1,067		(33)			(33)		1,034	1,034			
100172428	PLANO	TX		10/23/2024		1,087		(37)			(37)		1,050	1,050			
100170134	SONORA	CA		10/08/2024		1,275		16			16		1,291	1,291			
100161069	AURORA	CO		07/24/2024		1,464		72			72		1,536	1,536			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273049	RIVERSIDE	CA		01/15/2026		1,127		(13)			(13)		1,114	1,114			
100202925	MONETA	VA		03/24/2025		1,506		(85)			(85)		1,421	1,421			
100091430	PHOENIX	AZ		02/22/2023		1,165		(8)			(8)		1,157	1,157			
100141486	COMMERCE	CA		01/30/2024		1,197		(49)			(49)		1,148	1,148			
100137538	KALISPELL	MT		12/08/2023		1,105		(12)			(12)		1,093	1,093			
100071915	SCOTTSDALE	AZ		11/19/2021		2,358		(74)			(74)		2,284	2,284			
100115723	DELRAY BEACH	FL		07/20/2023		1,524		(28)			(28)		1,496	1,496			
100155049	EDGEWOOD	WA		07/19/2024		1,200		(39)			(39)		1,161	1,161			
100226829	MODESTO	CA		07/30/2025		1,052		(18)			(18)		1,034	1,034			
100169932	DERBY	CT		11/08/2024		1,149		22			22		1,171	1,171			
100181510	BIRMINGHAM	MI		12/06/2024		793		(37)			(37)		756	756			
100207181	NOKOMIS	FL		04/28/2025		1,072		2			2		1,074	1,074			
100203181	DANA POINT	CA		03/27/2025		1,018		(35)			(35)		983	983			
100229990	POMPANO BEACH	FL		08/22/2025		1,293		16			16		1,309	1,309			
100210158	SEVIERVILLE	TN		05/07/2025		1,752		9			9		1,761	1,761			
100180243	MANCHESTER	CT		11/25/2024		1,199		7			7		1,206	1,206			
100218773	BOSTON	MA		06/27/2025		769		(14)			(14)		755	755			
100110295	HAMILTON	MT		06/30/2023		1,916		(29)			(29)		1,887	1,887			
100206065	MCMINNVILLE	OR		05/16/2025		2,350		50			50		2,400	2,400			
100261348	BOSTON	MA		12/08/2025		1,015		(15)			(15)		1,000	1,000			
100235294	MCDONOUGH	GA		08/29/2025		1,053		(33)			(33)		1,020	1,020			
100246199	BOSTON	MA		10/08/2025		1,108		(47)			(47)		1,061	1,061			
100155064	BLACK HAWK	CO		07/19/2024		1,155		(31)			(31)		1,124	1,124			
100157522	PHILADELPHIA	PA		02/20/2025		1,046		1			1		1,047	1,047			
100156401	PORTLAND	OR		06/24/2024		1,064		(17)			(17)		1,047	1,047			
100204228	KEY BISCAYNE	FL		03/31/2025		1,077		(29)			(29)		1,048	1,048			
100192469	STAMFORD	CT		02/07/2025		1,132		(3)			(3)		1,129	1,129			
100174997	NAPLES	FL		10/31/2024		626		(40)			(40)		586	586			
100245610	LUBBOCK	TX		10/06/2025		1,088		(41)			(41)		1,047	1,047			
100190059	ROSEVILLE	CA		01/21/2025		1,344		74			74		1,418	1,418			
100218574	FORDLAND	MO		06/27/2025		1,025		(34)			(34)		991	991			
100205796	KLAMATH FALLS	OR		04/14/2025		1,440		(25)			(25)		1,415	1,415			
100238523	CAPE MAY	NJ		09/19/2025		953		(21)			(21)		932	932			
100115988	AUSTIN	TX		07/20/2023		2,135		(48)			(48)		2,087	2,087			
100134060	BROOKLYN	NY		10/25/2023		727		(11)			(11)		716	716			
100141064	SANTA CLARITA	CA		02/20/2024		5,980		(56)			(56)		5,924	5,924			
100203597	SCOTCH PLAINS	NJ		03/26/2025		2,101		(40)			(40)		2,061	2,061			
100176754	LINCOLN	NH		11/15/2024		2,745		(50)			(50)		2,695	2,695			
100138704	FRESNO	CA		02/02/2024		298		(12)			(12)		286	286			
100257223	MANTECA	CA		11/26/2025		1,155		7			7		1,162	1,162			
100143125	GLENDALE	CA		02/16/2024		996		(30)			(30)		966	966			
100083656	LARGO	FL		06/23/2022		1,654		3			3		1,657	1,657			
100160053	MORGANTON	GA		07/17/2024		1,053		(23)			(23)		1,030	1,030			
100147665	KIMBERLY	ID		04/04/2024		1,074		(13)			(13)		1,061	1,061			
100078017	BAYVILLE	NY		01/12/2022		2,206		(31)			(31)		2,175	2,175			
100188923	FONTANA	CA		01/09/2025		1,067		(47)			(47)		1,020	1,020			
100191211	HUNTINGTON PARK	CA		01/29/2025		1,044		(24)			(24)		1,020	1,020			
100214434	SALT LAKE CITY	UT		06/02/2025		1,529		5			5		1,534	1,534			
100162736	BIRMINGHAM	AL		08/12/2024		1,088		(17)			(17)		1,071	1,071			
100257057	CORAL SPRINGS	FL		11/26/2025		969		(38)			(38)		931	931			
100253362	FRESNO	CA		10/30/2025		1,199		(23)			(23)		1,176	1,176			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165436	HOUSTON	TX		08/29/2024		1,150		(2)			(2)		1,148	1,148			
100268696	CONROE	TX		12/29/2025		1,166		(19)			(19)		1,147	1,147			
100120829	KEY WEST	FL		08/25/2023		7,279		9			9		7,288	7,288			
100237997	PHOENIX	AZ		10/10/2025		1,074		(44)			(44)		1,030	1,030			
100127557	WINTER GARDEN	FL		09/08/2023		1,417		31			31		1,448	1,448			
100149963	NORTH CHARLESTON	SC		06/07/2024		1,048		5			5		1,053	1,053			
100129289	ROSEVILLE	CA		09/25/2023		1,279		32			32		1,311	1,311			
100168059	LOGAN	UT		09/20/2024		1,150		(23)			(23)		1,127	1,127			
100283997	ALEXANDRIA	VA		03/24/2026		1,344		4			4		1,348	1,348			
100254710	NORTH WILDWOOD	NJ		11/13/2025		1,072		(129)			(129)		943	943			
100167064	SPRING HILL	FL		09/13/2024		875		(36)			(36)		839	839			
100172407	KING OF PRUSSIA	PA		10/23/2024		4,139		(48)			(48)		4,091	4,091			
100212200	BRIDGEPORT	CT		05/22/2025		996		(21)			(21)		975	975			
100215627	PHILADELPHIA	PA		06/12/2025		1,161		4			4		1,165	1,165			
100277571	PLAINFIELD	NJ		02/13/2026		1,154		(14)			(14)		1,140	1,140			
100246794	ACCORD	NY		10/15/2025		1,121		(55)			(55)		1,066	1,066			
100277471	SILVER SPRING	MD		02/13/2026		1,197		(37)			(37)		1,160	1,160			
100115580	HOPKINTON	MA		07/19/2023		1,425		(31)			(31)		1,394	1,394			
100148255	ASHBURN	VA		04/12/2024		1,191		(19)			(19)		1,172	1,172			
100228710	GALVESTON	TX		08/11/2025		994		(40)			(40)		954	954			
100261605	BREA	CA		12/15/2025		1,108		(27)			(27)		1,081	1,081			
100109350	CELINA	TX		06/12/2023		1,713		(26)			(26)		1,687	1,687			
100246291	LONGBOAT KEY	FL		10/10/2025		3,051		(83)			(83)		2,968	2,968			
100129561	FREDERICK	MD		09/29/2023		1,657		51			51		1,708	1,708			
100165306	RICHMOND	CA		08/29/2024		905		(59)			(59)		846	846			
100245235	OAK ISLAND	NC		10/06/2025		980		(19)			(19)		961	961			
100194226	HOMESTEAD	FL		02/14/2025		1,060		(23)			(23)		1,037	1,037			
100170316	LAS VEGAS	NV		10/08/2024		1,066		(37)			(37)		1,029	1,029			
100179568	ST CHARLES	IL		11/21/2024		1,748		(27)			(27)		1,721	1,721			
100244868	KNOXVILLE	TN		09/29/2025		1,064		(25)			(25)		1,039	1,039			
100143997	PORT SAINT LUCIE	FL		02/29/2024		823		(30)			(30)		793	793			
100216531	AURORA	CO		06/23/2025		1,007		(23)			(23)		984	984			
100152662	SEWICKLEY	PA		05/17/2024		1,054		(11)			(11)		1,043	1,043			
100209687	CONGERS	NY		05/02/2025		1,072		(40)			(40)		1,032	1,032			
100212708	WEST VALLEY CITY	UT		05/28/2025		1,159		(16)			(16)		1,143	1,143			
100207121	DENVER	CO		04/25/2025		906		(7)			(7)		899	899			
100221311	AVE MARIA	FL		07/22/2025		1,047		(39)			(39)		1,008	1,008			
100155952	DANBURY	CT		06/17/2024		1,091		(24)			(24)		1,067	1,067			
100182110	HARDEEVILLE	SC		12/12/2024		1,161		(36)			(36)		1,125	1,125			
100205590	CHARLESTON	SC		05/09/2025		990		(46)			(46)		944	944			
100192338	MENIFEE	CA		02/05/2025		1,139		(20)			(20)		1,119	1,119			
100185630	MONTGOMERY	TX		12/20/2024		1,512							1,512	1,512			
100088242	CENTRAL ISLIP	NY		10/17/2022		849		(20)			(20)		829	829			
100235866	DUNEDIN	FL		09/04/2025		988		(41)			(41)		947	947			
100175076	AUSTIN	TX		11/05/2024		1,220		(32)			(32)		1,188	1,188			
100149462	HUGHESVILLE	MD		04/24/2024		1,407		(23)			(23)		1,384	1,384			
100253310	ROCKWALL	TX		10/30/2025		4,332		(149)			(149)		4,183	4,183			
100130414	SUFFERN	NY		09/28/2023		866		(7)			(7)		859	859			
100158682	KILL DEVIL HILLS	MD		07/10/2024		1,081		(21)			(21)		1,060	1,060			
100193544	VENTURA	CA		02/10/2025		986		(14)			(14)		972	972			
100079235	CASTLE ROCK	CO		02/14/2022		2,325		18			18		2,343	2,343			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215706	MURFREESBORO	TN		06/13/2025		963		(19)			(19)		944	944			
100191735	MONROE	NC		02/20/2025		960		(41)			(41)		919	919			
100201748	SELBYVILLE	DE		03/18/2025		945		(26)			(26)		919	919			
100194139	PATERSON	NJ		02/14/2025		1,736		(42)			(42)		1,694	1,694			
100176726	LAS VEGAS	NV		11/15/2024		2,237		56			56		2,293	2,293			
100185090	DALLAS	TX		12/20/2024		1,127							1,127	1,127			
100185103	DALLAS	TX		12/20/2024		1,127							1,127	1,127			
100235632	PHILADELPHIA	PA		08/29/2025		1,070		(38)			(38)		1,032	1,032			
100090428	PALMDALE	CA		12/28/2022		3,260							3,260	3,260			
100143266	WEST ORANGE	NJ		02/16/2024		1,127		(19)			(19)		1,108	1,108			
100180234	MANCHESTER TOWNSHIP	NJ		11/25/2024		1,316		34			34		1,350	1,350			
100277270	ELK GROVE	CA		02/11/2026		1,205		(3)			(3)		1,202	1,202			
100168345	SHARPSBURG	GA		09/25/2024		1,234		(31)			(31)		1,203	1,203			
100227983	HIALEAH	FL		08/04/2025		878		(41)			(41)		837	837			
100153362	LAS VEGAS	NV		05/30/2024		1,159		(3)			(3)		1,156	1,156			
100142955	NORTH PLAINFIELD	NJ		02/09/2024		907		(1)			(1)		906	906			
100186596	MORENO VALLEY	CA		12/30/2024		1,393		63			63		1,456	1,456			
100153611	CAPE CORAL	FL		05/31/2024		1,083		(31)			(31)		1,052	1,052			
100245938	MODESTO	CA		11/06/2025		1,004		(47)			(47)		957	957			
100149201	HEMET	CA		04/22/2024		1,015		(3)			(3)		1,012	1,012			
100176720	PEORIA	AZ		11/15/2024		1,133		(25)			(25)		1,108	1,108			
100080474	FONTANA	CA		03/24/2022		1,869		(62)			(62)		1,807	1,807			
100148542	NAGS HEAD	NC		04/12/2024		1,068		(19)			(19)		1,049	1,049			
100204064	CAPE CORAL	FL		03/28/2025		2,885		35			35		2,920	2,920			
100198424	RED LODGE	MT		02/28/2025		1,957		(34)			(34)		1,923	1,923			
100213864	NORTH CHARLESTON	SC		05/29/2025		966		(27)	1		(28)		938	1,026		88	88
100210116	LAKE HAVASU CITY	AZ		05/07/2025		922		(17)			(17)		905	905			
100148779	MENIFEE	CA		04/17/2024		1,000		(21)			(21)		979	979			
100136551	LIBERTY HILL	TX		11/20/2023		1,459		252			252		1,711	1,711			
100164630	WEST COVINA	CA		08/21/2024		1,229		(19)			(19)		1,210	1,210			
100175358	LINCOLN	RI		11/05/2024		1,426		(35)			(35)		1,391	1,391			
100283247	NORTH PROVIDENCE	RI		03/09/2026		1,059		(32)			(32)		1,027	1,027			
100283490	CLEBURNE	TX		03/11/2026		1,008		(30)			(30)		978	978			
100277679	LAS VEGAS	NV		02/19/2026		884		(42)			(42)		842	842			
100186460	CHICO	CA		12/30/2024		1,181		(2)			(2)		1,179	1,179			
100284800	REDDING	CA		03/27/2026		810		10			10		820	820			
100199093	WOODSTOCK	GA		02/28/2025		898		26			26		924	924			
100216277	BAKERSFIELD	CA		06/20/2025		1,149		(22)			(22)		1,127	1,127			
100214373	MERCED	CA		06/02/2025		1,281		40			40		1,321	1,321			
100172291	AMERICAN FORK	UT		10/21/2024		1,215		(14)			(14)		1,201	1,201			
100088255	SARATOGA SPRINGS	NY		10/17/2022		1,079		203			203		1,282	1,282			
100205641	LODI	CA		05/09/2025		1,140		(36)			(36)		1,104	1,104			
100206919	SANTA MARIA	CA		04/24/2025		931		(41)			(41)		890	890			
100142909	FALLS CHURCH	VA		02/09/2024		937		(25)			(25)		912	912			
100218820	PEORIA	AZ		06/27/2025		1,138		(4)			(4)		1,134	1,134			
100253091	HOWELL	NJ		10/30/2025		1,124		(31)			(31)		1,093	1,093			
100185182	HYATTSVILLE	MD		12/20/2024		1,078		(29)			(29)		1,049	1,049			
100116323	STATEN ISLAND	NY		07/20/2023		1,823		434			434		2,257	2,257			
100081175	SEATTLE	WA		03/18/2022		1,946		(24)			(24)		1,922	1,922			
100134393	VALLEY SPGS	CA		10/27/2023		823		(10)			(10)		813	813			
100161716	ELIZABETH	NJ		07/30/2024		1,401		(34)			(34)		1,367	1,367			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100203330	BENTONVILLE	AR		03/27/2025		953		(42)			(42)		911	911			
100245451	FORT COLLINS	CO		10/06/2025		1,123		(39)			(39)		1,084	1,084			
100182115	WESTON	FL		12/12/2024		1,233		(11)			(11)		1,222	1,222			
100200205	MARCO ISLAND	FL		03/07/2025		1,058		(23)			(23)		1,035	1,035			
100214542	WEST COVINA	CA		06/06/2025		7,453		(171)			(171)		7,282	7,282			
100218841	LAVEEN	AZ		06/27/2025		1,200		45			45		1,245	1,245			
100234949	TILGHMAN	MD		08/28/2025		1,096		(31)			(31)		1,065	1,065			
100139147	CHANDLER	AZ		12/28/2023		1,083		(13)			(13)		1,070	1,070			
100277206	MORENO VALLEY	CA		02/10/2026		882		(35)			(35)		847	847			
100284790	ALTO	NM		03/27/2026		1,475		(11)			(11)		1,464	1,464			
100156478	WEST CHESTER	PA		06/24/2024		1,047		(20)			(20)		1,027	1,027			
100236054	HYATTSVILLE	MD		09/04/2025		928		(43)			(43)		885	885			
100159241	EVERETT	WA		07/15/2024		1,180		(9)			(9)		1,171	1,171			
100134540	EAST ISLIP	NY		10/30/2023		926		(4)			(4)		922	922			
100206605	POTTSBORO	TX		04/23/2025		1,114		15			15		1,129	1,129			
100128023	GOODLETTSVILLE	TN		09/08/2023		1,456		28			28		1,484	1,484			
100271940	RIVERSIDE	CA		01/06/2026		1,884		(68)			(68)		1,816	1,816			
100272762	SAN FRANCISCO	CA		01/13/2026		1,131		(21)			(21)		1,110	1,110			
100272998	NEW BEDFORD	MA		01/15/2026		1,129		(18)			(18)		1,111	1,111			
100135214	SILVERTHORNE	CO		11/08/2023		3,369		73			73		3,442	3,442			
100235417	POMONA	CA		08/29/2025		246		(12)			(12)		234	234			
100180037	ROSEVILLE	CA		11/25/2024		1,346		53			53		1,399	1,399			
100277427	LITTLETON	CO		02/13/2026		1,191		(26)			(26)		1,165	1,165			
100253996	MONETA	VA		10/30/2025		14,646		(268)	17		(285)		14,361	14,361			
100189843	PUYALLUP	WA		01/21/2025		1,181		27			27		1,208	1,208			
100114814	KISSIMMEE	FL		07/10/2023		25,555		156			156		25,711	25,711			
100081063	SAVANNAH	GA		03/18/2022		4,698		248			248		4,946	4,946			
100255082	CHICAGO	IL		11/19/2025		993		(14)			(14)		979	979			
100283051	BURBANK	CA		03/09/2026		2,892		(38)			(38)		2,854	2,854			
100186177	SEATTLE	WA		02/10/2025		1,128		16			16		1,144	1,144			
100272957	MADISON	WI		01/15/2026		1,057		(25)			(25)		1,032	1,032			
100247397	COMPTON	CA		10/24/2025		1,115		(10)			(10)		1,105	1,105			
100143044	AUSTIN	TX		02/14/2024		805		(50)			(50)		755	755			
100267041	HERMITAGE	TN		12/23/2025		1,153		(22)			(22)		1,131	1,131			
100246858	LOXAHATCHEE	FL		10/17/2025		5,371		(220)			(220)		5,151	5,151			
100186273	HIGHLANDS RANCH	CO		12/27/2024		1,126		(38)			(38)		1,088	1,088			
100246437	LEESBURG	VA		10/10/2025		1,038		(3)			(3)		1,035	1,035			
100202640	LAKEWOOD	CO		03/24/2025		4,530		(71)			(71)		4,459	4,459			
100255428	PALM HARBOR	FL		11/24/2025		1,163		(5)			(5)		1,158	1,158			
100148456	ERIE	CO		04/12/2024		1,490		100			100		1,590	1,590			
100080505	EDINBURG	VA		03/10/2022		(12,297)		(23)	(7)		(16)		(12,313)	652		12,965	12,965
100221039	WOODBINE	MD		07/18/2025		1,601		(39)			(39)		1,562	1,562			
100160554	SOUTH LAKE TAHOE	CA		07/19/2024		1,690		(22)			(22)		1,668	1,668			
100172489	TALLADEGA	AL		10/23/2024		1,526		(20)			(20)		1,506	1,506			
100116717	POMONA	CA		07/20/2023		1,687		353			353		2,040	2,040			
100215328	SACRAMENTO	CA		06/12/2025		1,071		(29)			(29)		1,042	1,042			
100168514	CANYON LAKE	TX		09/25/2024		993		(33)			(33)		960	960			
100201536	BEAVERTON	OR		03/13/2025		980		(41)			(41)		939	939			
100076348	PHOENIX	AZ		01/07/2022		2,406		(30)			(30)		2,376	2,376			
100268424	AVONDALE	AZ		12/29/2025		21,312		(399)			(399)		20,913	20,913			
3350106849	MONROE	NY		09/08/2025		1,023,855							1,023,855	1,023,855			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204918	IDAHO FALLS	ID		04/10/2025		1,067		(41)			(41)		1,026	1,026			
100193747	VICTORVILLE	CA		02/10/2025		914		(34)			(34)		880	880			
100153835	PHILADELPHIA	PA		07/10/2024		1,392		(23)			(23)		1,369	1,369			
100117705	PASADENA	CA		07/20/2023		1,482		130			130		1,612	1,612			
100268711	SAINT CLOUD	FL		12/29/2025		1,097		(33)			(33)		1,064	1,064			
100218762	BOUNTIFUL	UT		06/27/2025		1,035		(30)			(30)		1,005	1,005			
100253629	RIDGEFIELD	WA		10/30/2025		4,514		(170)			(170)		4,344	4,344			
100268709	ATHENS	GA		12/29/2025		1,140		(24)			(24)		1,116	1,116			
100268947	AUSTIN	TX		12/29/2025		1,135		(17)			(17)		1,118	1,118			
5.00007E+11	AMSTERDAM	NLD		10/31/2025		44							44		(44)		(44)
100221800	RICHMOND	TX		07/25/2025		1,100		(8)			(8)		1,092	1,092			
100157883	ASHBURN	VA		07/09/2024		2,149		(19)			(19)		2,130	2,130			
100179443	SALEM	OR		11/21/2024		1,473		86			86		1,559	1,559			
100219153	BEAUFORT	NC		06/27/2025		1,072		(21)			(21)		1,051	1,051			
100156496	JACKSONVILLE BEACH	FL		06/24/2024		1,157		(22)	1		(23)		1,134	1,134			
100151335	FRESNO	CA		05/10/2024		830		(10)			(10)		820	820			
100268297	CUMMING	GA		12/29/2025		1,225		3			3		1,228	1,228			
100273891	MIAMI	FL		01/26/2026		873		(41)			(41)		832	832			
100158012	MCALLEN	TX		07/09/2024		1,172		3			3		1,175	1,175			
100142486	BONITA	CA		03/08/2024		1							1	1			
100167438	GRAND TERRACE	CA		09/16/2024		1,281		(9)			(9)		1,272	1,272			
100272901	MENIFEE	CA		01/12/2026		928		(48)			(48)		880	880			
100157121	MIAMI	FL		02/20/2025		992		(43)			(43)		949	949			
100182490	SAN MARCOS	CA		12/12/2024		7,498		(32)			(32)		7,466	7,466			
100018319	LYNN	MA		06/27/2018		2,512		(4)			(4)		2,508	2,508			
100211471	HEMET	CA		05/16/2025		48,259		(1,220)			(1,220)		47,039	47,039			
100135074	SPRING HILL	FL		11/01/2023		1,144		36			36		1,180	1,180			
100201860	LYNNWOOD	WA		03/18/2025		1,114		(40)			(40)		1,074	1,074			
100065582	FULLERTON	CA		07/28/2021		2,444		(73)			(73)		2,371	2,371			
100133646	HIALEAH	FL		10/23/2023		1,118		18			18		1,136	1,136			
100186271	WINTER GARDEN	FL		12/27/2024		1,181		(16)			(16)		1,165	1,165			
100192519	WHITMAN	MA		02/10/2025		992		(24)			(24)		968	968			
100018447	LOS ANGELES	CA		06/27/2018		2,557		2			2		2,559	2,559			
100173421	WEST WARWICK	RI		10/29/2024		1,033		(25)			(25)		1,008	1,008			
100206366	TACOMA	WA		04/17/2025		2,010		111			111		2,121	2,121			
100162532	RICHMOND	VA		08/12/2024		970		(22)			(22)		948	948			
100162692	SOUTH BEACH	OR		08/12/2024		979		(22)			(22)		957	957			
100215607	NORTH WILDWOOD	NJ		06/12/2025		5,483		(38)			(38)		5,445	5,445			
100186163	WASHINGTON	DC		02/10/2025		1,458		12			12		1,470	1,470			
100144450	THORNDALE	TX		04/26/2024		1,148		(9)			(9)		1,139	1,139			
100206732	SPRINGFIELD	OR		04/23/2025		3,575		(128)			(128)		3,447	3,447			
100226773	VACAVILLE	CA		07/30/2025		1,019		(34)			(34)		985	985			
100246132	SAN ANTONIO	TX		10/08/2025		897		(40)			(40)		857	857			
100148297	RENO	NV		04/12/2024		1,627		(19)			(19)		1,608	1,608			
100172134	VANCOUVER	WA		10/17/2024		1,074		(30)			(30)		1,044	1,044			
100091134	LOS ANGELES	CA		01/31/2023		1,336		29			29		1,365	1,365			
100256982	MOUNTAIN TOP	PA		11/26/2025		1,042		(48)			(48)		994	994			
100171204	HUDSONVILLE	MI		10/16/2024		1,236		(17)			(17)		1,219	1,219			
100248949	ROCKLEDGE	FL		10/29/2025		1,147		(30)			(30)		1,117	1,117			
100087533	SAINT CLOUD	FL		10/25/2022		2,653		82			82		2,735	2,735			
100246869	OCOEE	FL		10/17/2025		1,024		(23)			(23)		1,001	1,001			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129977	NANUET	NY		09/27/2023		1,086		(32)			(32)		1,054	1,054			
100164311	MARION	NC		08/21/2024		764		(21)	1		(22)		742	742			
100268358	BOISE	ID		12/29/2025		1,374		(39)			(39)		1,335	1,335			
100203430	VIDA	OR		03/27/2025		2,656		(110)			(110)		2,546	2,546			
100088988	MIAMI	FL		11/15/2022		876		(41)			(41)		835	835			
100236294	LAKE PARK	FL		09/10/2025		917		(41)			(41)		876	876			
100066526	KAPOLEI	HI		08/02/2021		2,090		(2)			(2)		2,088	2,088			
100170290	HIGHLAND	UT		10/08/2024		1,240		(14)			(14)		1,226	1,226			
100164035	FARMINGTON HILLS	MI		08/21/2024		1,050		(24)			(24)		1,026	1,026			
100180423	NORTHBRIDGE	MA		11/25/2024		1,180		(8)			(8)		1,172	1,172			
100160008	MIAMI	FL		08/16/2024		1,042		(14)			(14)		1,028	1,028			
100181371	LUCERNE VALLEY	CA		12/06/2024		821		(37)			(37)		784	784			
100272359	ALEXANDRIA	VA		01/08/2026		5,446		(82)			(82)		5,364	5,364			
100151035	FREDERICK	MD		05/08/2024		1,544		67			67		1,611	1,611			
100189663	COMMERCE CITY	CO		01/17/2025		930		(16)			(16)		914	914			
100267179	ROGERS	MN		12/23/2025		1,033		(32)			(32)		1,001	1,001			
100157650	LIGHTHOUSE POINT	FL		06/28/2024		1,025		(8)			(8)		1,017	1,017			
100243309	STANTON	CA		09/26/2025		674		(27)			(27)		647	647			
100206626	RINGGOLD	GA		04/24/2025		995		(23)			(23)		972	972			
100199270	PHOENIX	AZ		03/05/2025		960		(29)			(29)		931	931			
100167011	TRACY CITY	TN		09/13/2024		1,282		(7)			(7)		1,275	1,275			
100117581	KISSIMMEE	FL		07/20/2023		1,352		(26)			(26)		1,326	1,326			
100132142	CRESSON	TX		10/13/2023		1,021		(6)			(6)		1,015	1,015			
100182177	TROUTMAN	NC		12/12/2024		1,096		(3)			(3)		1,093	1,093			
100272375	NAPLES	FL		01/08/2026		1,057		(32)			(32)		1,025	1,025			
100245869	CAPE CORAL	FL		10/24/2025		1,055		(30)			(30)		1,025	1,025			
100195277	MANTECA	CA		02/24/2025		1,169		(1)			(1)		1,168	1,168			
100200695	RIO RANCHO	NM		03/11/2025		1,118		(15)			(15)		1,103	1,103			
100182428	ATLANTA	GA		12/12/2024		1,092		(14)			(14)		1,078	1,078			
100159370	PORT ORCHARD	WA		07/15/2024		1,326		19			19		1,345	1,345			
100202832	NORTHGLENN	CO		03/24/2025		2,052		(71)			(71)		1,981	1,981			
100256446	HENDERSON	NV		11/25/2025		1,096		(45)			(45)		1,051	1,051			
100236277	SMYRNA	GA		09/10/2025		1,029		(15)			(15)		1,014	1,014			
100116768	PARSIPPANY	NJ		07/20/2023		1,743		343			343		2,086	2,086			
100253768	ORLANDO	FL		10/30/2025		1,080		(46)			(46)		1,034	1,034			
100247407	YUMA	AZ		10/24/2025		1,492		(50)			(50)		1,442	1,442			
100214060	HOUSTON	TX		05/29/2025		1,120		11			11		1,131	1,131			
100157703	HOUSTON	TX		06/28/2024		778		(50)			(50)		728	728			
100083599	COACHELLA	CA		07/25/2022		1,283		(21)			(21)		1,262	1,262			
100255596	HIGHLANDS RANCH	CO		11/24/2025		1,159		(28)			(28)		1,131	1,131			
100137439	HOLLYWOOD	FL		01/11/2024		1,182		(46)			(46)		1,136	1,136			
100065665	ORLANDO	FL		07/28/2021		1,525		(50)	4		(54)		1,471	1,471			
100182370	MIAMI	FL		12/12/2024		1,161		(9)			(9)		1,152	1,152			
100212189	GULF BREEZE	FL		05/22/2025		1,514		24			24		1,538	1,538			
100161137	RANCHO CORDOVA	CA		07/24/2024		2,972		48			48		3,020	3,020			
100236144	HOOVER	AL		09/10/2025		973		(24)			(24)		949	949			
100116171	JURUPA VALLEY	CA		07/20/2023		1,713		284			284		1,997	1,997			
100156324	HOUSTON	TX		07/25/2024		7,967		(350)			(350)		7,617	7,617			
100169770	GLENDALE	AZ		09/30/2024		1,027		(26)			(26)		1,001	1,001			
100265010	MIAMI	FL		12/17/2025		1,076		(44)			(44)		1,032	1,032			
100185982	EASTON	MD		12/26/2024		3,091		(22)			(22)		3,069	3,069			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193564	PANAMA CITY BEACH	FL		02/10/2025		988		(14)			(14)		974	974			
100186402	BELLINGHAM	MA		12/30/2024		1,137		(8)			(8)		1,129	1,129			
100088175	SANTA MARIA	CA		10/25/2022		1,216		10			10		1,226	1,226			
100193565	BUCKEYE	AZ		02/10/2025		1,155		13			13		1,168	1,168			
100148738	VISALIA	CA		04/17/2024		1,090		(14)			(14)		1,076	1,076			
100185160	BERLIN	MD		12/20/2024		1,062		(39)			(39)		1,023	1,023			
100140442	PHOENIX	AZ		01/18/2024		1,542		70			70		1,612	1,612			
100206186	MANASSAS	VA		04/16/2025		1,114		(22)			(22)		1,092	1,092			
100076484	SANTA BARBARA	CA		12/21/2021		2,242		(48)			(48)		2,194	2,194			
100219638	COMMERCE CITY	CO		07/07/2025		917		(27)			(27)		890	890			
100214974	ARCADIA	CA		06/11/2025		1,185		(45)			(45)		1,140	1,140			
100194264	BROCKTON	MA		02/14/2025		1,071		(38)			(38)		1,033	1,033			
100169612	WASHINGTON	UT		09/30/2024		1,007		(20)			(20)		987	987			
100234844	MILFORD	CT		08/28/2025		935		(38)			(38)		897	897			
100100910	STERLING	VA		04/28/2023		1,564		79			79		1,643	1,643			
100136787	SHIRLEY	NY		11/27/2023		573		(17)			(17)		556	556			
100216446	NEWINGTON	CT		06/20/2025		817		(38)			(38)		779	779			
100215526	RUNNELLS	IA		06/11/2025		986		(40)			(40)		946	946			
100238695	RIO LINDA	CA		09/22/2025		959		(40)			(40)		919	919			
100177065	FORT LAUDERDALE	FL		01/16/2025		5,026		(112)			(112)		4,914	4,914			
100140072	MESA	AZ		01/09/2024		2,032		1			1		2,033	2,033			
100244720	SACRAMENTO	CA		09/29/2025		1,132		(24)			(24)		1,108	1,108			
100117314	LOS ANGELES	CA		07/20/2023		1,703		686			686		2,389	2,389			
100244731	PLAIN CITY	OH		09/29/2025		1,141		(6)			(6)		1,135	1,135			
100244421	MOUNTAIN VIEW	CA		09/29/2025		1,035		(26)			(26)		1,009	1,009			
100107916	ELIZABETH	NJ		06/29/2023		1,038		(49)			(49)		989	989			
100244803	TUALATIN	OR		09/29/2025		643		(24)			(24)		619	619			
100186647	MANTECA	CA		12/30/2024		1,251		18			18		1,269	1,269			
100076383	HOMESTEAD	FL		12/23/2021		492		(34)			(34)		458	458			
100175322	PHOENIX	AZ		11/05/2024		1,217		(20)			(20)		1,197	1,197			
100246644	MURRAY	UT		10/15/2025		1,034		(28)			(28)		1,006	1,006			
100185350	CHESTERTON	IN		12/20/2024		1,189		4			4		1,193	1,193			
100221514	FRIPP ISLAND	SC		07/22/2025		2,849		(22)			(22)		2,827	2,827			
100116401	SPRING	TX		07/20/2023		1,509		299			299		1,808	1,808			
100173173	CHARLOTTE	NC		10/30/2024		1,017		(30)			(30)		987	987			
100172515	ALBRIGHTSVILLE	PA		10/23/2024		1,022		(35)			(35)		987	987			
100152180	GRESHAM	OR		05/17/2024		1,064		7			7		1,071	1,071			
100198448	DENVER	CO		02/28/2025		1,034		(21)			(21)		1,013	1,013			
100253099	ENGLEWOOD	FL		10/30/2025		1,130		(8)			(8)		1,122	1,122			
100176652	CHARLOTTE	NC		11/15/2024		1,155		(20)			(20)		1,135	1,135			
100100221	BROOKLYN	NY		03/17/2023		1,014		(38)			(38)		976	976			
100215709	SACRAMENTO	CA		06/13/2025		726		24			24		750	750			
100219913	AUBURN	CA		07/08/2025		1,070		(30)			(30)		1,040	1,040			
100100938	KISSIMMEE	FL		04/28/2023		767		43			43		810	810			
100228482	LIBERTY TWSP	OH		08/11/2025		963		(38)			(38)		925	925			
100210406	FRAMINGHAM	MA		05/12/2025		1,911		(12)			(12)		1,899	1,899			
100129808	NORWALK	CT		09/27/2023		1,627		3			3		1,630	1,630			
100135523	TROPHY CLUB	TX		11/13/2023		1,118		7			7		1,125	1,125			
100272897	STOCKBRIDGE	GA		01/12/2026		874		(39)			(39)		835	835			
100138284	VANCOUVER	WA		12/18/2023		1,056		11			11		1,067	1,067			
100189288	CORVALLIS	OR		01/13/2025		2,025		(49)			(49)		1,976	1,976			

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100156410	KAILUA-KONA	HI		06/24/2024		1,331		3			3		1,334	1,334			
100253708	ORLANDO	FL		10/30/2025		1,078		(46)			(46)		1,032	1,032			
100244771	TIGARD	OR		09/29/2025		1,058		(34)			(34)		1,024	1,024			
100140808	FRANKFORT	IL		03/06/2024		1,036		(15)			(15)		1,021	1,021			
100165881	SEFFNER	FL		08/30/2024		1,085		(37)			(37)		1,048	1,048			
100162773	GRAPEVINE	TX		08/12/2024		1,241		(3)			(3)		1,238	1,238			
100176567	CENTEREACH	NY		11/15/2024		1,296		6			6		1,302	1,302			
100238793	FREELAND	WA		09/23/2025		1,106		(18)			(18)		1,088	1,088			
100272051	LANCASTER	CA		01/08/2026		1,158		(11)			(11)		1,147	1,147			
100079951	MISSION VIEJO	CA		04/25/2022		3,090		110			110		3,200	3,200			
100192582	CORONA	CA		02/10/2025		1,527		(7)			(7)		1,520	1,520			
100115175	ELMWOOD PARK	IL		07/17/2023		1,360		(39)			(39)		1,321	1,321			
100166265	LEHI	UT		09/09/2024		1,302		16			16		1,318	1,318			
100143223	HEMET	CA		02/16/2024		1,268		20			20		1,288	1,288			
100238414	PALMDALE	CA		09/19/2025		1,001		(30)			(30)		971	971			
100213815	NORTH LAS VEGAS	NV		05/29/2025		772		(36)			(36)		736	736			
100146638	EVANSTON	IL		03/20/2024		879		(19)			(19)		860	860			
100162740	BOSTON	MA		08/12/2024		1,147		(14)			(14)		1,133	1,133			
100247554	HURRICANE	UT		10/29/2025		997		(46)			(46)		951	951			
100198513	HYATTSVILLE	MD		02/28/2025		1,111		(15)			(15)		1,096	1,096			
100143182	OREGON CITY	OR		02/16/2024		1,158		(26)			(26)		1,132	1,132			
100244646	LANARK	IL		09/29/2025		1,000		(43)			(43)		957	957			
100142346	HACIENDA HEIGHTS	CA		03/15/2024		1,913		(115)			(115)		1,798	1,798			
100198464	DONNELLY	ID		02/28/2025		1,230		14			14		1,244	1,244			
100236785	SOUTH LAKE TAHOE	CA		09/12/2025		1,030		(40)			(40)		990	990			
100159053	SANTA CLARA	CA		08/15/2024		3,998		(25)			(25)		3,973	3,973			
100218955	BARDSTOWN	KY		06/27/2025		917		(8)			(8)		909	909			
100246191	REDDING	CT		10/08/2025		1,272		(56)			(56)		1,216	1,216			
100087441	WESTON	FL		10/25/2022		1,759		130			130		1,889	1,889			
100185429	BOISE	ID		12/20/2024		1,612		33			33		1,645	1,645			
100168801	MIAMI	FL		09/26/2024		1,043		(49)			(49)		994	994			
100277506	NEW BEDFORD	MA		02/13/2026		1,133		(26)			(26)		1,107	1,107			
100169156	REDINGTON SHORES	FL		09/27/2024		1,615		(34)			(34)		1,581	1,581			
100135621	THORNTON	CO		11/09/2023		895		(15)			(15)		880	880			
100089989	CLOVIS	CA		01/13/2023		906		(29)			(29)		877	877			
100119822	BAY SHORE	NY		08/08/2023		1,021		(30)			(30)		991	991			
100164457	COROLLA	NC		08/21/2024		1,074		(26)			(26)		1,048	1,048			
100203264	DAVIDSON	NC		03/27/2025		1,341		48			48		1,389	1,389			
100156505	DULUTH	GA		06/24/2024		1,039		(18)			(18)		1,021	1,021			
100226708	CLARKSVILLE	VA		07/30/2025		1,099		(24)			(24)		1,075	1,075			
100267029	PITTSBURG	CA		12/23/2025		1,126		(27)			(27)		1,099	1,099			
100166178	SALT LAKE CITY	UT		09/09/2024		1,120		(23)			(23)		1,097	1,097			
100140502	BOYNTON BEACH	FL		01/19/2024		6,497		(92)			(92)		6,405	6,405			
100115380	FREDERICKSBURG	VA		07/17/2023		1,404		(31)			(31)		1,373	1,373			
100186277	LAS VEGAS	NV		12/27/2024		1,717		(62)			(62)		1,655	1,655			
100164450	POINT PLEASANT BORO	NJ		08/21/2024		1,077		(22)			(22)		1,055	1,055			
100157154	LAUREL	MD		02/20/2025		1,176		(55)			(55)		1,121	1,121			
100142766	LOXAHATCHEE	FL		02/08/2024		1,388		37			37		1,425	1,425			
100272224	HILTON HEAD ISLAND	SC		01/08/2026		24,335		(768)			(768)		23,567	23,567			
100131624	HERRIMAN	UT		10/06/2023		1,083		23			23		1,106	1,106			
100168633	MANSFIELD	TX		09/25/2024		1,068		(28)			(28)		1,040	1,040			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214926	CONCORD	NC		06/11/2025		1,057		(35)			(35)		1,022	1,022			
100133577	OSPREY	FL		10/23/2023		1,424		31			31		1,455	1,455			
100143382	LAKE ARROWHEAD	CA		02/16/2024		792		(23)			(23)		769	769			
100245851	HOMESTEAD	FL		10/17/2025		1,026		(28)			(28)		998	998			
100228720	PRESCOTT VALLEY	AZ		08/11/2025		1,650		(7)			(7)		1,643	1,643			
100186536	WINTER GARDEN	FL		12/30/2024		4,303		(125)			(125)		4,178	4,178			
100226634	PACE	FL		07/30/2025		1,027		(3)			(3)		1,024	1,024			
100057790	WALTHAM	MA		06/30/2021		2,475		(39)			(39)		2,436	2,436			
100099577	WILLISTON	FL		04/06/2023		953		(8)			(8)		945	945			
100175146	PAGE	AZ		11/05/2024		1,127		(19)			(19)		1,108	1,108			
100164168	SARASOTA	FL		08/21/2024		1,059		5			5		1,064	1,064			
100130417	SUFFERN	NY		09/28/2023		786		(10)			(10)		776	776			
100143306	QUEEN CREEK	AZ		02/16/2024		1,308		7			7		1,315	1,315			
100215454	DELRAY BEACH	FL		06/12/2025		1,284		(31)			(31)		1,253	1,253			
100229795	LANSDALE	PA		08/18/2025		1,021		(28)			(28)		993	993			
100238385	SUGARLOAF	PA		09/19/2025		2,605		(93)			(93)		2,512	2,512			
100198433	EUREKA	CA		02/28/2025		1,111		(7)			(7)		1,104	1,104			
100219935	PALM SPRINGS	CA		07/08/2025		1,083		(25)			(25)		1,058	1,058			
100088015	ROWLETT	TX		10/25/2022		935		(31)			(31)		904	904			
100101691	RIVERSIDE	CA		03/31/2023		1,189		8			8		1,197	1,197			
100235272	ELK RIVER	MN		08/29/2025		1,024		11			11		1,035	1,035			
100215803	ANTIOCH	CA		06/12/2025		1,090		(17)			(17)		1,073	1,073			
100245310	WILLIAMSBURG	VA		10/06/2025		1,091		(42)			(42)		1,049	1,049			
100226794	CASTLE ROCK	CO		07/30/2025		1,079		(28)			(28)		1,051	1,051			
100244807	PATERSON	NJ		09/29/2025		1,021		(39)			(39)		982	982			
100099859	MIDLAND	TX		03/07/2023		1,136		(24)			(24)		1,112	1,112			
100228654	SAINT GEORGE	UT		08/11/2025		2,554		(62)			(62)		2,492	2,492			
100114858	BROKEN BOW	OK		07/10/2023		1,968		2			2		1,970	1,970			
100176786	SAVANNAH	GA		11/15/2024		1,132		(43)			(43)		1,089	1,089			
5.00007E+11	UTRECHT	NLD		12/23/2025		43							43		(43)		(43)
5.00007E+11	VLAARDINGEN	NLD		12/23/2025		42							42		(42)		(42)
100244558	MURRELLS INLET	SC		09/29/2025		979		(39)			(39)		940	940			
100218493	HARWOOD HEIGHTS	IL		06/27/2025		1,275		(25)			(25)		1,250	1,250			
100194143	TAMPA	FL		02/14/2025		1,137		(41)			(41)		1,096	1,096			
100115661	AVENTURA	FL		07/20/2023		1,181		(28)			(28)		1,153	1,153			
100186476	SANGER	CA		12/30/2024		1,770		(33)			(33)		1,737	1,737			
100238636	OLYMPIA	WA		09/19/2025		985		(22)			(22)		963	963			
100101870	SAVANNAH	GA		04/06/2023		607							607	607			
100186883	MIAMI	FL		01/07/2025		1,305		11			11		1,316	1,316			
100088878	LAUREL	MD		11/15/2022		1,205		8			8		1,213	1,213			
100268637	LA QUINTA	CA		12/29/2025		1,243							1,243	1,243			
100246835	MAHWAH	NJ		10/16/2025		1,016		(30)			(30)		986	986			
100200214	LEVITTOWN	PA		03/07/2025		2,636		(36)			(36)		2,600	2,600			
100247551	YAKIMA	WA		10/29/2025		965		(43)			(43)		922	922			
100282083	FORT MILL	SC		02/27/2026		1,041		(40)			(40)		1,001	1,001			
100247361	HULL	MA		10/24/2025		1,086		12			12		1,098	1,098			
100209674	HOPKINS	MN		05/02/2025		958		(38)			(38)		920	920			
100165353	LIBERTY HILL	TX		08/29/2024		1,048		(33)			(33)		1,015	1,015			
100212701	ST. GEORGE	UT		05/28/2025		1,061		(30)			(30)		1,031	1,031			
100152266	IRVINGTON	NJ		05/17/2024		1,141		6			6		1,147	1,147			
100182642	FELLSMERE	FL		12/12/2024		783		6			6		789	789			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228006	HOUSTON	TX		08/04/2025		1,058		(23)			(23)		1,035	1,035			
100173188	SAN DIEGO	CA		10/30/2024		1,383		(28)			(28)		1,355	1,355			
100244534	BOISE	ID		09/29/2025		1,932		(63)			(63)		1,869	1,869			
100065595	LOS ANGELES	CA		07/28/2021		2,364		(60)			(60)		2,304	2,304			
100119608	CANTON	GA		07/31/2023		1,130		(17)			(17)		1,113	1,113			
100115962	LITTLEROCK	CA		07/20/2023		1,120		(16)			(16)		1,104	1,104			
100243339	LAWRENCEVILLE	GA		09/26/2025		1,079		(23)			(23)		1,056	1,056			
100226707	PONTE VEDRA	FL		07/30/2025		1,192		(5)			(5)		1,187	1,187			
100253440	BRACEY	VA		10/30/2025		958		(19)			(19)		939	939			
100100756	DANBURY	CT		04/28/2023		1,463		33			33		1,496	1,496			
100157080	HIALEAH	FL		02/20/2025		1,137		(4)			(4)		1,133	1,133			
100254514	WOODSTOCK	ME		11/07/2025		1,154		(26)			(26)		1,128	1,128			
100205724	ANNAPOLIS	MD		04/14/2025		2,696		(13)			(13)		2,683	2,683			
100079606	KATY	TX		04/08/2022		1,997		(63)			(63)		1,934	1,934			
100216559	JERSEY CITY	NJ		06/23/2025		1,249		(13)			(13)		1,236	1,236			
100101034	SEMINOLE	FL		04/28/2023		2,864		389			389		3,253	3,253			
100238022	ARVADA	CO		10/10/2025		1,096		(50)			(50)		1,046	1,046			
100167097	DOVER	ID		09/13/2024		961		(24)			(24)		937	937			
100127515	AUSTIN	TX		09/08/2023		1,156		(10)			(10)		1,146	1,146			
100135789	CRANBERRY TOWNSHIP	PA		11/10/2023		1,305		3			3		1,308	1,308			
100229110	AFTON	VA		08/14/2025		1,580		(31)			(31)		1,549	1,549			
100161335	FONTANA	CA		07/25/2024		1,288		13			13		1,301	1,301			
100218736	LAWRENCEVILLE	GA		06/27/2025		998		(23)			(23)		975	975			
100205696	TUKWILA	WA		04/14/2025		996		(27)			(27)		969	969			
100215570	OLYMPIC VALLEY	CA		06/12/2025		1,125		8			8		1,133	1,133			
100120873	DENVER	CO		08/28/2023		2,247		(37)			(37)		2,210	2,210			
100081207	BRAMBLETON	VA		03/18/2022		2,619		67			67		2,686	2,686			
100229789	OAK ISLAND	NC		08/18/2025		974		(34)			(34)		940	940			
100253384	ROBBINSVILLE	NJ		10/30/2025		1,906		(68)			(68)		1,838	1,838			
100261667	BARRINGTON	IL		12/12/2025		1,740		(66)			(66)		1,674	1,674			
100216453	PEMBROKE PINES	FL		06/20/2025		1,048		(7)			(7)		1,041	1,041			
100189267	BRYSON CITY	NC		01/13/2025		5,707		(66)			(66)		5,641	5,641			
100150872	SARASOTA	FL		05/08/2024		1,171		(20)			(20)		1,151	1,151			
100234715	SAINT PETERSBURG	FL		08/28/2025		1,078		(35)			(35)		1,043	1,043			
100199298	STOCKTON	CA		03/05/2025		1,004		(38)			(38)		966	966			
100210367	RIVERSIDE	CA		05/12/2025		1,207		(42)			(42)		1,165	1,165			
100129802	SARASOTA	FL		09/27/2023		1,038		(37)			(37)		1,001	1,001			
100191131	ROCKLAND	MA		01/29/2025		917		(28)			(28)		889	889			
100216535	CHANDLER	AZ		06/23/2025		953		(24)			(24)		929	929			
100152781	CHATSWORTH	CA		05/22/2024		4,752		(22)			(22)		4,730	4,730			
100212318	LANCASTER	CA		05/28/2025		854		(40)			(40)		814	814			
100169868	COROLLA	NC		09/30/2024		1,065		(30)			(30)		1,035	1,035			
100238006	CHICAGO	IL		10/10/2025		1,103		(7)			(7)		1,096	1,096			
100148909	FRESNO	CA		04/17/2024		679		(13)			(13)		666	666			
100188700	NORTH LAS VEGAS	NV		01/09/2025		1,300		72			72		1,372	1,372			
100203985	JACKSONVILLE	FL		03/28/2025		1,369		(38)			(38)		1,331	1,331			
100133694	TIGARD	OR		10/23/2023		766		6			6		772	772			
100086917	FAYETTEVILLE	AR		10/24/2022		1,320		9			9		1,329	1,329			
100107907	AUSTIN	TX		06/29/2023		18,497		(251)			(251)		18,246	18,246			
100115608	SUBLIMITY	OR		07/19/2023		1,187		(26)			(26)		1,161	1,161			
100160169	MELBOURNE BEACH	FL		07/18/2024		3,016		(68)			(68)		2,948	2,948			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206787	CAPE MAY	NJ		04/23/2025		1,055		(36)			(36)		1,019	1,019			
100148832	MELISSA	TX		04/17/2024		1,470		144			144		1,614	1,614			
100215466	COLUMBUS	OH		06/12/2025		1,203		40			40		1,243	1,243			
100141432	LAKE WORTH	FL		01/30/2024		917		(19)			(19)		898	898			
100109097	FRESNO	CA		06/05/2023		3,195		(55)			(55)		3,140	3,140			
100177469	DRAPER	UT		01/16/2025		949		(44)			(44)		905	905			
100140237	PATERSON	NJ		01/18/2024		1,137		(25)			(25)		1,112	1,112			
100264975	ATLANTA	GA		12/17/2025		1,842		(83)			(83)		1,759	1,759			
100189967	HILLIARD	OH		01/21/2025		987		(18)			(18)		969	969			
100178410	AUSTIN	TX		11/21/2024		1,026		(27)			(27)		999	999			
100136394	LEES SUMMIT	MO		11/20/2023		1,234		74			74		1,308	1,308			
100210302	RIUDOSO	NM		05/09/2025		883		14			14		897	897			
100174267	HENDERSON	NV		10/31/2024		894		(2)			(2)		892	892			
100164397	HENDERSON	NV		08/21/2024		1,351		39			39		1,390	1,390			
100132639	OSSINING	NY		11/03/2023		1,001		8			8		1,009	1,009			
100139948	NIPOMO	CA		01/09/2024		1,916		(22)			(22)		1,894	1,894			
100212507	PORTLAND	OR		05/28/2025		1,064		(10)			(10)		1,054	1,054			
100151796	EAST FALMOUTH	MA		05/10/2024		5,277		(17)			(17)		5,260	5,260			
100110334	SAN LEANDRO	CA		06/30/2023		1,191		(13)			(13)		1,178	1,178			
100216017	ROYAL PALM BEACH	FL		07/11/2025		978		(34)			(34)		944	944			
100116742	MIRAMAR	FL		07/20/2023		1,438		362			362		1,800	1,800			
100207272	FREEPORT	NY		04/28/2025		1,115		(22)			(22)		1,093	1,093			
100205986	FAIRFAX	VA		04/15/2025		1,113		(20)			(20)		1,093	1,093			
100202458	PLAIN CITY	OH		03/20/2025		1,089		5			5		1,094	1,094			
100110252	PETALUMA	CA		06/30/2023		1,139		(29)			(29)		1,110	1,110			
100254977	WOODBRIDGE	VA		11/17/2025		1,054		(25)			(25)		1,029	1,029			
100108199	DAVENPORT	FL		05/24/2023		804		(58)			(58)		746	746			
100086507	LOUISBURG	NC		09/30/2022		1,651		3			3		1,654	1,654			
100202195	SAN TAN VALLEY	AZ		04/17/2025		1,503		(55)			(55)		1,448	1,448			
100210356	GRAND PRAIRIE	TX		05/09/2025		2,785		(51)			(51)		2,734	2,734			
100119302	ARNOLD	CA		07/31/2023		1,226		(4)			(4)		1,222	1,222			
100136189	CLARKDALE	AZ		11/20/2023		843		(11)			(11)		832	832			
100268837	SACRAMENTO	CA		12/29/2025		1,200		(10)			(10)		1,190	1,190			
100235185	FORT MILL	SC		08/28/2025		1,008		(41)			(41)		967	967			
100186462	QUEEN CREEK	AZ		12/30/2024		299		(14)			(14)		285	285			
100117526	STANWOOD	WA		07/20/2023		1,167		3			3		1,170	1,170			
100191248	PERRIS	CA		01/29/2025		1,083		(34)			(34)		1,049	1,049			
100170504	FORT MYERS	FL		10/09/2024		855		(45)			(45)		810	810			
100074215	COLORADO SPRINGS	CO		12/09/2021		2,299		(71)			(71)		2,228	2,228			
100082448	LOS ANGELES	CA		05/17/2022		4,137		(71)			(71)		4,066	4,066			
100080026	MARYSVILLE	WA		04/08/2022		3,366		(30)			(30)		3,336	3,336			
100119418	FORT COLLINS	CO		07/31/2023		1,212		(9)			(9)		1,203	1,203			
100261622	ROWLETT	TX		12/15/2025		864		(27)			(27)		837	837			
100147138	BEALETON	VA		05/08/2024		1,155		(6)			(6)		1,149	1,149			
100137036	LONGMONT	CO		11/28/2023		1,219		60			60		1,279	1,279			
100142062	WESTMINSTER	CA		02/29/2024		987		(17)			(17)		970	970			
100171509	KNOXVILLE	TN		10/16/2024		1,141		(30)			(30)		1,111	1,111			
100149806	CHANDLER	AZ		04/26/2024		782		(3)			(3)		779	779			
100153286	PHOENIX	AZ		05/30/2024		1,052		(4)			(4)		1,048	1,048			
100169710	MURRIETA	CA		09/30/2024		1,021		(19)			(19)		1,002	1,002			
100117732	SUGAR LAND	TX		07/20/2023		1,437		181			181		1,618	1,618			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284515	ANNAPOLIS	MD		03/26/2026		1,171		(17)			(17)		1,154	1,154			
100172307	OREM	UT		10/21/2024		1,119		(27)			(27)		1,092	1,092			
100144023	KENILWORTH	NJ		03/07/2024		1,171		(4)			(4)		1,167	1,167			
100115816	MARATHON	FL		07/20/2023		1,533		(38)			(38)		1,495	1,495			
100272452	MIAMI	FL		01/08/2026		1,968		(27)			(27)		1,941	1,941			
100079757	ANTIOCH	CA		04/08/2022		3,310		38			38		3,348	3,348			
100156608	JERSEY CITY	NJ		06/24/2024		1,543		2			2		1,545	1,545			
100236025	MINERAL	VA		09/04/2025		2,807		(78)			(78)		2,729	2,729			
100188615	MIAMI	FL		02/10/2025		1,074		25			25		1,099	1,099			
100128079	MURFREESBORO	TN		09/08/2023		3,746		138			138		3,884	3,884			
100169502	SAN TAN VALLEY	AZ		09/30/2024		1,023		(21)			(21)		1,002	1,002			
100156548	BREMERTON	WA		06/24/2024		650		(15)			(15)		635	635			
100169027	MIAMI	FL		09/27/2024		1,432		(37)			(37)		1,395	1,395			
100230042	WESTLAKE	FL		08/25/2025		1,120		(48)			(48)		1,072	1,072			
100238356	CHARLOTTE	NC		09/19/2025		10,115		(371)			(371)		9,744	9,744			
100115022	MALVERN	PA		07/14/2023		1,249		(9)			(9)		1,240	1,240			
100218743	LITTLE ROCK	AR		06/27/2025		1,334		(33)			(33)		1,301	1,301			
100245648	SAN BERNARDINO	CA		10/06/2025		1,086		(29)			(29)		1,057	1,057			
100283559	CYPRESS	TX		03/13/2026		1,664		(9)			(9)		1,655	1,655			
100215848	TAFTON	PA		06/12/2025		975		(10)			(10)		965	965			
100193756	TOMS RIVER	NJ		02/10/2025		1,042		(35)			(35)		1,007	1,007			
100186603	LAS VEGAS	NV		12/30/2024		1,320		57			57		1,377	1,377			
100192918	SANTA FE	NM		02/10/2025		1,067		(11)			(11)		1,056	1,056			
100182407	JACKSON	NJ		12/12/2024		1,010		(20)			(20)		990	990			
100071503	BELLAIRE	TX		10/19/2021		2,104		(44)			(44)		2,060	2,060			
100216576	SCOTTSDALE	AZ		06/23/2025		1,119		3			3		1,122	1,122			
100090041	BELLEVILLE	NJ		01/13/2023		1,080		(4)			(4)		1,076	1,076			
100283073	WINTER PARK	CO		03/09/2026		722		(38)			(38)		684	684			
100177468	VERO BEACH	FL		01/16/2025		1,232		(7)			(7)		1,225	1,225			
100202708	SHREWSBURY	MA		03/24/2025		1,051		(27)			(27)		1,024	1,024			
100164211	OCEANSIDE	CA		08/21/2024		1,142		(24)			(24)		1,118	1,118			
100189599	COACHELLA	CA		01/17/2025		1,087		(6)			(6)		1,081	1,081			
100203533	SAVANNAH	GA		03/26/2025		1,100		(18)			(18)		1,082	1,082			
100267028	MARYSVILLE	CA		12/23/2025		1,150		(19)			(19)		1,131	1,131			
100205044	SACRAMENTO	CA		04/11/2025		1,023		(30)			(30)		993	993			
100143459	PALMDALE	CA		02/16/2024		516		(4)			(4)		512	512			
100192531	MADERA	CA		02/10/2025		1,243		95			95		1,338	1,338			
100152646	TEMPE	AZ		05/17/2024		1,185		23			23		1,208	1,208			
100215614	PENSACOLA	FL		06/12/2025		1,283		116			116		1,399	1,399			
100200055	HUNTSVILLE	OH		03/06/2025		1,126		(24)			(24)		1,102	1,102			
100202352	NORTH HIGHLANDS	CA		03/19/2025		1,112		2			2		1,114	1,114			
100127687	MIAMI	FL		09/08/2023		405		(6)			(6)		399	399			
100060093	COMPTON	CA		06/25/2021		2,396		(46)			(46)		2,350	2,350			
100172708	TUCSON	AZ		11/21/2024		1,075		(38)			(38)		1,037	1,037			
100180389	GARNER	NC		11/25/2024		1,289		13			13		1,302	1,302			
100137726	YUBA CITY	CA		12/08/2023		1,173		41			41		1,214	1,214			
100132720	BEND	OR		11/03/2023		572		1			1		573	573			
100234947	NORWALK	CT		08/28/2025		1,064		(18)			(18)		1,046	1,046			
100200169	SPANISH FORK	UT		03/07/2025		994		(19)			(19)		975	975			
100229582	GROVETOWN	GA		08/15/2025		671		(25)			(25)		646	646			
100200666	RENO	NV		03/11/2025		1,018		(36)			(36)		982	982			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245660	EUREKA	CA		10/06/2025		8,812		(310)			(310)		8,502	8,502			
100254025	AUSTIN	TX		10/30/2025		1,131		(19)			(19)		1,112	1,112			
100091101	SYCAMORE	IL		01/31/2023		834		(20)			(20)		814	814			
100079777	LONG BEACH	CA		04/08/2022		1,573		(145)			(145)		1,428	1,428			
100153876	HESPERIA	CA		06/05/2024		843		(48)			(48)		795	795			
100173786	SHELTON	CT		10/30/2024		793		(37)			(37)		756	756			
100055873	LONG BRANCH	NJ		03/26/2021		2,752		(88)			(88)		2,664	2,664			
100158797	EDMOND	OK		07/10/2024		1,035		(27)			(27)		1,008	1,008			
100206908	CARMICHAEL	CA		04/24/2025		809		(38)			(38)		771	771			
100151841	JURUPA VALLEY	CA		05/10/2024		5,110		(223)			(223)		4,887	4,887			
100188792	MARYSVILLE	WA		01/09/2025		96,875		4,586			4,586		101,461	101,461			
100168700	PALM HARBOR	FL		09/25/2024		973		(32)			(32)		941	941			
100161032	RIVIERA BEACH	FL		07/24/2024		1,035		(27)			(27)		1,008	1,008			
100283763	NORCO	CA		03/13/2026		751		(26)			(26)		725	725			
100277215	WEST COVINA	CA		02/10/2026		6,060		(159)			(159)		5,901	5,901			
100282073	GOLD RIVER	CA		02/27/2026		713		(18)			(18)		695	695			
100283667	WINTER PARK	FL		03/13/2026		610		(29)			(29)		581	581			
100283669	WINTER PARK	FL		03/13/2026		610		(29)			(29)		581	581			
100283758	SAN BERNARDINO	CA		03/13/2026		708		(34)			(34)		674	674			
100110380	SPANAWAY	WA		06/30/2023		71,015		577			577		71,592	71,592			
100215477	CAPE CORAL	FL		06/12/2025		1,017		(17)			(17)		1,000	1,000			
100140601	FOLSOM	CA		01/19/2024		1,278		1			1		1,279	1,279			
100090728	EAST ORANGE	NJ		12/29/2022		1,122		(20)			(20)		1,102	1,102			
100165487	FLOWER MOUND	TX		08/29/2024		11,385		(38)			(38)		11,347	11,347			
100255871	ANN ARBOR	MI		11/24/2025		1,118		(26)			(26)		1,092	1,092			
100119266	LITTLETON	CO		07/31/2023		1,316		14			14		1,330	1,330			
100204866	WHITE PLAINS	MD		04/09/2025		1,003		(42)			(42)		961	961			
100137595	WASHINGTON	DC		12/08/2023		1,005		(14)			(14)		991	991			
100159374	BRADENTON	FL		07/15/2024		2,190		70			70		2,260	2,260			
100277806	DENVER	CO		02/26/2026		2,237		(44)			(44)		2,193	2,193			
100209595	YUCAIPA	CA		05/02/2025		1,040		(32)			(32)		1,008	1,008			
100101162	STATEN ISLAND	NY		04/28/2023		1,640		333			333		1,973	1,973			
100221480	ANTELOPE	CA		07/22/2025		2,879		(111)			(111)		2,768	2,768			
100067777	HOUSTON	TX		09/23/2021		2,259		(73)			(73)		2,186	2,186			
100148691	VERNON TWP	NJ		04/16/2024		1,272		(39)			(39)		1,233	1,233			
100151772	HENDERSON	NV		05/10/2024		86		(2)			(2)		84	84			
100148591	TIGARD	OR		04/12/2024		1,328		28			28		1,356	1,356			
100255696	BOONE	NC		11/24/2025		1,258							1,258	1,258			
100167481	MIAMI	FL		10/31/2024		1,131		(38)			(38)		1,093	1,093			
100189909	LITCHFIELD PARK	AZ		01/21/2025		1,100		(5)			(5)		1,095	1,095			
100254432	KEARNY	NJ		11/07/2025		1,037		(20)			(20)		1,017	1,017			
100116392	OXNARD	CA		07/20/2023		1,409		88			88		1,497	1,497			
100247395	FONTANA	CA		10/24/2025		1,115		3			3		1,118	1,118			
100144403	ROYAL OAK	MI		03/07/2024		5,189		(60)			(60)		5,129	5,129			
100082215	PUNTA MITA	MEX		04/14/2022		1,469							1,469	1,469			
100220884	BOISE	ID		07/18/2025		1,074		(13)			(13)		1,061	1,061			
100188349	GENEVA	IL		01/08/2025		1,132		(14)			(14)		1,118	1,118			
100119807	NYACK	NY		08/08/2023		1,622		(99)			(99)		1,523	1,523			
100133640	ELK GROVE	CA		10/23/2023		1,321		49			49		1,370	1,370			
100238003	RENTON	WA		10/10/2025		2,040		(45)			(45)		1,995	1,995			
100235249	BUDA	TX		08/29/2025		1,060		(28)			(28)		1,032	1,032			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216518	SARASOTA	FL		06/23/2025		1,471		(9)			(9)		1,462	1,462			
100155067	RALEIGH	NC		07/19/2024		3,687		(131)			(131)		3,556	3,556			
100261631	SAN PEDRO	CA		12/12/2025		1,009		(35)			(35)		974	974			
100244566	CURRITUCK	NC		09/29/2025		1,013		(39)			(39)		974	974			
100283458	CHICAGO	IL		03/11/2026		701		(23)			(23)		678	678			
100265485	GRANADA HILLS	CA		12/19/2025		625		(37)			(37)		588	588			
100108923	ODESSA	FL		05/31/2023		2,421		(42)			(42)		2,379	2,379			
100283163	LEMON GROVE	CA		03/09/2026		1,082		(12)			(12)		1,070	1,070			
100277549	CARY	NC		02/13/2026		1,321		(35)			(35)		1,286	1,286			
100284033	ROSEVILLE	CA		03/24/2026		1,605		(30)			(30)		1,575	1,575			
100273158	GARDEN VALLEY	ID		01/15/2026		1,181		(3)			(3)		1,178	1,178			
100137869	METUCHEN	NJ		12/08/2023		895		(7)			(7)		888	888			
100143485	LAKEWOOD	CO		02/21/2024		1,022		(10)			(10)		1,012	1,012			
100173828	MIAMI	FL		10/31/2024		1,016		(47)			(47)		969	969			
100200166	MELBOURNE	FL		03/07/2025		1,094		(41)			(41)		1,053	1,053			
100215541	THORNVILLE	OH		06/12/2025		1,044		(19)			(19)		1,025	1,025			
100227953	BOCA RATON	FL		08/04/2025		692		(4)			(4)		688	688			
100135687	ALEXANDRIA	VA		11/09/2023		669		(33)			(33)		636	636			
100254260	MILLVILLE	DE		11/06/2025		1,093		(21)			(21)		1,072	1,072			
100277645	ATLANTA	GA		02/19/2026		917		(44)			(44)		873	873			
100078646	BRADENTON	FL		02/02/2022		1,725		(66)			(66)		1,659	1,659			
100165351	HOUSTON	TX		08/29/2024		2,531		(55)			(55)		2,476	2,476			
100169793	GILBERT	AZ		09/30/2024		1,062		(23)			(23)		1,039	1,039			
100244737	HARWICH	MA		09/29/2025		1,118		(20)			(20)		1,098	1,098			
100168511	CHARLOTTE	NC		09/25/2024		1,070		(28)			(28)		1,042	1,042			
100181275	DALLAS	TX		12/06/2024		1,158		13			13		1,171	1,171			
100181276	DALLAS	TX		12/06/2024		1,162		9			9		1,171	1,171			
100181277	DALLAS	TX		12/06/2024		1,160		11			11		1,171	1,171			
100185110	DALLAS	TX		12/20/2024		1,159		12			12		1,171	1,171			
100185908	DALLAS	TX		12/26/2024		1,158		13			13		1,171	1,171			
100117999	EAGLE MOUNTAIN	UT		07/20/2023		375		(8)			(8)		367	367			
100268384	WESTCLIFFE	CO		12/29/2025		923		(38)			(38)		885	885			
100284248	ATHENS	TX		03/30/2026		644		(26)			(26)		618	618			
100203346	LAS VEGAS	NV		03/27/2025		837		7	1		6		843	843			
100273335	MANCHESTER	NH		01/20/2026		1,414		(75)			(75)		1,339	1,339			
100273106	THE DALLES	OR		01/15/2026		1,029		(26)			(26)		1,003	1,003			
100268767	SAINT GEORGE	UT		12/29/2025		1,031		(36)			(36)		995	995			
100206367	MINNEAPOLIS	MN		04/17/2025		2,099		188			188		2,287	2,287			
100272466	SOUTH YARMOUTH	MA		01/08/2026		1,060		(34)			(34)		1,026	1,026			
100118108	ODENTON	MD		07/20/2023		7,534		309			309		7,843	7,843			
100268189	HILO	HI		12/29/2025		1,077		(26)			(26)		1,051	1,051			
100273976	PHOENIX	AZ		01/26/2026		1,493		(54)			(54)		1,439	1,439			
100268815	EDISON	NJ		12/29/2025		1,094		(17)			(17)		1,077	1,077			
100273993	REDWOOD CITY	CA		01/26/2026		1,136		(33)			(33)		1,103	1,103			
100268434	HIAWASSEE	GA		12/29/2025		372		(6)			(6)		366	366			
100268945	LITTLETON	CO		12/29/2025		1,150		(21)			(21)		1,129	1,129			
100277377	SANTA CLARITA	CA		02/12/2026		1,140		(11)			(11)		1,129	1,129			
100273190	PACIFIC CITY	OR		01/15/2026		4,256		(80)			(80)		4,176	4,176			
100268974	MYRTLE BEACH	SC		12/29/2025		1,182		2			2		1,184	1,184			
100060119	BELL GARDENS	CA		06/25/2021		3,726		(75)			(75)		3,651	3,651			
100160172	TAMARAC	FL		07/18/2024		954		(17)			(17)		937	937			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202674	FORT LAUDERDALE	FL		03/24/2025		1,066		(21)			(21)		1,045	1,045			
100283659	MEDFORD	OR		03/13/2026		656		(31)			(31)		625	625			
100277965	DALLAS	TX		02/26/2026		2,536		(99)			(99)		2,437	2,437			
100160233	CLEVELAND	GA		07/18/2024		957		(18)			(18)		939	939			
100171856	PALOS PARK	IL		10/17/2024		1,115		(28)			(28)		1,087	1,087			
100273801	PENSACOLA	FL		01/23/2026		1,346		(42)			(42)		1,304	1,304			
100135016	DAVENPORT	FL		10/30/2023		1,060		22			22		1,082	1,082			
100229925	LANCASTER	CA		08/20/2025		971		(30)			(30)		941	941			
100283500	CALERA	AL		03/11/2026		969		(40)			(40)		929	929			
100239504	DIAMOND BAR	CA		09/29/2025		571		(19)			(19)		552	552			
100268433	SAINT CHARLES	MO		12/29/2025		951		(38)			(38)		913	913			
100162816	MANAHAWKIN	NJ		08/12/2024		1,017		(19)			(19)		998	998			
100172486	OAK ISLAND	NC		10/23/2024		1,011		(34)			(34)		977	977			
100142589	MCALLEN	TX		02/08/2024		2,401		(56)			(56)		2,345	2,345			
100082605	RESEDA	CA		04/14/2022		1,982		3			3		1,985	1,985			
100216268	STOCKTON	CA		06/20/2025		1,366		58			58		1,424	1,424			
100216470	LONG BEACH	CA		06/20/2025		1,107		(27)			(27)		1,080	1,080			
100258112	CONCORD	NH		11/26/2025		1,029		(46)			(46)		983	983			
100115635	CATHEDRAL CITY	CA		07/19/2023		2,325		(74)			(74)		2,251	2,251			
100228636	SEVIERVILLE	TN		08/11/2025		1,018		(33)			(33)		985	985			
100254004	BLAINE	WA		10/30/2025		1,040		(33)			(33)		1,007	1,007			
100267313	SAN BERNARDINO	CA		12/24/2025		1,050		(43)			(43)		1,007	1,007			
100268444	MELBOURNE	FL		12/29/2025		691		(20)			(20)		671	671			
100186732	BOWIE	MD		12/31/2024		854		(32)			(32)		822	822			
100082640	MIAMI	FL		04/14/2022		2,442		3			3		2,445	2,445			
100228041	YULEE	FL		08/07/2025		92,450		(3,124)			(3,124)		89,326	89,326			
100160100	PHILADELPHIA	PA		07/17/2024		1,321		(21)			(21)		1,300	1,300			
100110576	FORT MYERS	FL		06/30/2023		1,333		11			11		1,344	1,344			
100245772	MANCHESTER	NH		10/29/2025		1,056		(25)			(25)		1,031	1,031			
100134915	GAINESVILLE	FL		10/30/2023		1,057		8			8		1,065	1,065			
100188772	LAS VEGAS	NV		01/09/2025		1,460		100			100		1,560	1,560			
100170474	CHICAGO	IL		10/09/2024		2,523		14			14		2,537	2,537			
100227155	OCEAN SHORES	WA		07/30/2025		1,156		(25)			(25)		1,131	1,131			
100226571	LA MIRADA	CA		07/30/2025		993		(34)			(34)		959	959			
100264935	CORAL SPRINGS	FL		12/17/2025		1,652		(36)			(36)		1,616	1,616			
100258104	THE VILLAGES	FL		11/26/2025		1,059		(52)			(52)		1,007	1,007			
100254783	LITTLETON	CO		11/14/2025		1,144		(35)			(35)		1,109	1,109			
100193208	SAVANNAH	GA		02/10/2025		336,558		(9,891)			(9,891)		326,667	326,667			
100247450	GRANITE BAY	CA		11/26/2025		1,162		(44)			(44)		1,118	1,118			
100247692	ENCINO	CA		10/29/2025		908		(55)			(55)		853	853			
100152518	FEDERAL WAY	WA		05/17/2024		1,066		(16)			(16)		1,050	1,050			
100064363	YORKTOWN HEIGHTS	NY		07/01/2021		3,289		45			45		3,334	3,334			
100160131	CHICAGO	IL		07/17/2024		980		(28)			(28)		952	952			
100158104	KINGS MOUNTAIN	NC		07/09/2024		1,320		57			57		1,377	1,377			
100174320	PORT SAINT JOE	FL		10/31/2024		1,063		(29)			(29)		1,034	1,034			
100110264	FLOWER MOUND	TX		06/30/2023		1,409		24			24		1,433	1,433			
100246867	WASHINGTON	DC		10/17/2025		1,177		(12)			(12)		1,165	1,165			
100269222	MENDHAM	NJ		12/30/2025		1,993		(73)			(73)		1,920	1,920			
100198492	BERLIN	MD		02/28/2025		1,082		8			8		1,090	1,090			
100172979	OAK ISLAND	NC		10/25/2024		1,143		(52)			(52)		1,091	1,091			
100247273	ORMOND BEACH	FL		10/23/2025		1,248		37			37		1,285	1,285			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243699	HENDERSON	CO		09/29/2025		964		(45)			(45)		919	919			
100173408	ROSENBERG	TX		10/29/2024		788		(19)			(19)		769	769			
100109147	LANCASTER	CA		06/09/2023		2,162		(48)			(48)		2,114	2,114			
100198485	BOWIE	MD		02/28/2025		910		(42)			(42)		868	868			
100255475	SUNRIVER	OR		11/24/2025		972		(30)			(30)		942	942			
100246904	FRESNO	CA		10/17/2025		986		(44)			(44)		942	942			
100110471	LEHI	UT		06/30/2023		1,408		15			15		1,423	1,423			
100147118	RANDOLPH	MA		05/08/2024		1,073		(6)			(6)		1,067	1,067			
100247197	ROTONDA WEST	FL		10/23/2025		1,007		(42)			(42)		965	965			
100254669	KENILWORTH	NJ		11/12/2025		1,010		(45)			(45)		965	965			
100169778	LARGO	FL		09/30/2024		1,017		(28)			(28)		989	989			
100057820	BALDWIN PARK	CA		06/30/2021		2,463		(49)			(49)		2,414	2,414			
100189491	APOPKA	FL		01/15/2025		993		(40)			(40)		953	953			
100120886	SEVIERVILLE	TN		08/30/2023		2,877		21			21		2,898	2,898			
100166161	NASHUA	NH		09/09/2024		926		(25)			(25)		901	901			
100247540	GAINESVILLE	VA		10/28/2025		1,022		(34)			(34)		988	988			
100255080	WHITE PLAINS	NY		11/19/2025		1,037		(49)			(49)		988	988			
100261335	SEATTLE	WA		12/08/2025		1,344		(28)			(28)		1,316	1,316			
100176108	SAINT GEORGES	DE		12/20/2024		889		(15)			(15)		874	874			
100267063	PHOENIX	AZ		12/23/2025		1,069		(32)			(32)		1,037	1,037			
100129601	LEES SUMMIT	MO		09/29/2023		1,435		63			63		1,498	1,498			
100191291	COCONUT CREEK	FL		01/30/2025		679		(24)			(24)		655	655			
100179727	SPARKS	NV		11/21/2024		1,377		64			64		1,441	1,441			
100186945	FAIRFIELD	CA		01/07/2025		1,014		(29)			(29)		985	985			
100158870	GULF SHORES	AL		07/12/2024		1,056		(28)			(28)		1,028	1,028			
100221186	PHOENIX	AZ		07/21/2025		1,042		(21)			(21)		1,021	1,021			
100115475	COEUR D'ALENE	ID		07/17/2023		586		(17)			(17)		569	569			
100254080	LOS ANGELES	CA		11/06/2025		1,100		(37)			(37)		1,063	1,063			
100246736	LYONS	CO		10/15/2025		1,106		(41)			(41)		1,065	1,065			
100159270	ALGONA	WA		07/15/2024		1,056		(26)			(26)		1,030	1,030			
100156873	YONKERS	NY		06/27/2024		1,057		(25)			(25)		1,032	1,032			
100177231	TOMHEGAN TOWNSHIP	ME		01/16/2025		1,249		(38)			(38)		1,211	1,211			
100132028	PATERSON	NJ		10/13/2023		1,178		12			12		1,190	1,190			
100229166	BAHAMA	NC		08/14/2025		1,388		(36)			(36)		1,352	1,352			
100261251	MARYSVILLE	WA		12/05/2025		736		(12)			(12)		724	724			
100140771	DAVENPORT	FL		01/22/2024		467		(15)			(15)		452	452			
100155094	TEMPE	AZ		07/19/2024		1,102		(10)			(10)		1,092	1,092			
100168512	PORT ORCHARD	WA		09/25/2024		1,157		(19)			(19)		1,138	1,138			
100261183	BONITA SPRINGS	FL		12/05/2025		1,133		(34)			(34)		1,099	1,099			
100199381	GRAHAM	WA		03/05/2025		966		(34)			(34)		932	932			
100140409	RALEIGH	NC		01/18/2024		1,093		(28)			(28)		1,065	1,065			
100065500	SALT LAKE CITY	UT		07/28/2021		2,137		(26)			(26)		2,111	2,111			
100235096	VANCOUVER	WA		08/28/2025		1,183		8			8		1,191	1,191			
100255616	MALVERN	PA		11/24/2025		1,174		(33)			(33)		1,141	1,141			
100195463	COMMERCE CITY	CO		02/24/2025		1,410		140			140		1,550	1,550			
100278152	NOKESVILLE	VA		02/26/2026		1,564		(31)			(31)		1,533	1,533			
100238761	TEMPE	AZ		09/22/2025		973		(26)			(26)		947	947			
100247409	SCOTTSDALE	AZ		10/24/2025		984		(37)			(37)		947	947			
100266919	RANDOLPH	MA		12/23/2025		1,152		(25)			(25)		1,127	1,127			
100207253	NORTH RICHLAND HILLS	TX		04/28/2025		996		(15)			(15)		981	981			
100184371	CORVALLIS	OR		12/16/2024		1,103		31			31		1,134	1,134			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141370	FULLERTON	CA		01/30/2024		857		(13)			(13)		844	844			
100191819	PHOENIX	AZ		01/31/2025		838		(26)			(26)		812	812			
100117875	MIAMI	FL		07/20/2023		1,201		1			1		1,202	1,202			
100244491	HOLDEN BEACH	NC		09/29/2025		1,000		(29)			(29)		971	971			
100265215	JERICHO	NY		12/19/2025		2,459		(44)			(44)		2,415	2,415			
100143369	WHITMAN	MA		02/16/2024		3,385		(49)			(49)		3,336	3,336			
100220460	DEMING	WA		07/15/2025		929		(39)			(39)		890	890			
100272911	KALISPELL	MT		01/15/2026		2,666		(32)			(32)		2,634	2,634			
100254158	NORTH MYRTLE BEACH	SC		11/06/2025		1,042		(41)			(41)		1,001	1,001			
100110302	BALTIMORE	MD		06/30/2023		1,913		(21)			(21)		1,892	1,892			
100235425	LAGUNA NIGUEL	CA		08/29/2025		1,029		(35)			(35)		994	994			
100235776	NASHVILLE	TN		09/22/2025		1,039		(45)			(45)		994	994			
100234793	GRANDVIEW	WA		08/28/2025		947		(31)			(31)		916	916			
100246677	SEAL ROCK	OR		10/15/2025		1,047		(43)			(43)		1,004	1,004			
100235437	LOS ANGELES	CA		08/29/2025		589		(28)			(28)		561	561			
100161116	MERCED	CA		07/24/2024		1,323		29			29		1,352	1,352			
100258281	CYPRESS	TX		12/05/2025		1,002		(3)			(3)		999	999			
100269282	LA MIRADA	CA		12/30/2025		2,577		(39)			(39)		2,538	2,538			
100190846	ANNA	TX		01/27/2025		1,117		5			5		1,122	1,122			
100265113	SARASOTA	FL		12/19/2025		2,534		27			27		2,561	2,561			
100193502	CHEHALIS	WA		02/10/2025		705		(3)			(3)		702	702			
100120223	ROCKPORT	TX		08/18/2023		897		(32)			(32)		865	865			
100107961	VANCOUVER	WA		06/29/2023		899		(54)			(54)		845	845			
100180612	BRANFORD	CT		11/26/2024		1,074		(14)			(14)		1,060	1,060			
100220741	LONG BEACH	CA		07/18/2025		807		(38)			(38)		769	769			
100203102	CLIFFSIDE PARK	NJ		03/27/2025		1,106		(44)			(44)		1,062	1,062			
100272402	HENDERSONVILLE	NC		01/08/2026		1,240		(26)			(26)		1,214	1,214			
100246494	BEAVERCREEK	OH		10/10/2025		1,096		(27)			(27)		1,069	1,069			
100245630	FRANKFORT	KY		10/06/2025		950		(42)			(42)		908	908			
100165907	LEANDER	TX		08/30/2024		1,129		(31)			(31)		1,098	1,098			
100271944	SUNRISE BEACH	MO		01/06/2026		1,996		(45)			(45)		1,951	1,951			
100164827	GAINESVILLE	GA		08/26/2024		1,036		(17)			(17)		1,019	1,019			
100254264	SEASIDE	OR		11/06/2025		1,133		(39)			(39)		1,094	1,094			
100253772	CHARLOTTE	NC		10/30/2025		1,127		(32)			(32)		1,095	1,095			
100205142	CARTERET	NJ		05/01/2025		965		(31)			(31)		934	934			
100249243	GARDEN GROVE	CA		10/30/2025		636		(24)			(24)		612	612			
100147101	HOLLYWOOD	FL		03/28/2024		721		(28)			(28)		693	693			
100243208	BOISE	ID		09/26/2025		975		(45)			(45)		930	930			
100204608	PEARLAND	TX		04/04/2025		2,473		(92)			(92)		2,381	2,381			
100228136	MILFORD	CT		08/08/2025		916		(41)			(41)		875	875			
100120305	PALM DESERT	CA		08/18/2023		1,293		(14)			(14)		1,279	1,279			
100276521	LACONIA	NH		01/28/2026		2,145		(56)			(56)		2,089	2,089			
100163867	HOMESTEAD	FL		09/27/2024		711		(22)			(22)		689	689			
100253112	HAYWARD	WI		10/30/2025		938		(30)			(30)		908	908			
100134790	CHAMPIONSGATE	FL		10/30/2023		1,103		(13)			(13)		1,090	1,090			
100120738	SANTA MARIA	CA		08/25/2023		1,117		19			19		1,136	1,136			
100211722	MILL SPRING	NC		05/19/2025		1,080		(9)			(9)		1,071	1,071			
100246116	LYNNWOOD	WA		10/08/2025		2,997		(26)			(26)		2,971	2,971			
100245616	STATELINE	NV		10/06/2025		977		(24)			(24)		953	953			
100236044	TUMWATER	WA		09/04/2025		989		(36)			(36)		953	953			
100226562	SAN JACINTO	CA		07/30/2025		864		(35)			(35)		829	829			

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100176600	LOS ANGELES	CA		11/15/2024		1,010		(35)			(35)		975	975			
100161432	ARVADA	CO		07/29/2024		1,480		9			9		1,489	1,489			
100235254	VALLEJO	CA		08/29/2025		1,014		(38)			(38)		976	976			
100236282	SANTA ANA	CA		09/10/2025		1,010		(34)			(34)		976	976			
100248829	VIRGINIA BEACH	VA		10/29/2025		1,007		(31)			(31)		976	976			
100229269	LOS ANGELES	CA		08/14/2025		1,009		(33)			(33)		976	976			
100255872	SEVIERVILLE	TN		11/24/2025		2,088		(70)			(70)		2,018	2,018			
100181890	SAINT AUGUSTINE	FL		12/12/2024		2,136		(31)			(31)		2,105	2,105			
100167652	EAGLE MOUNTAIN	UT		09/19/2024		1,202		15			15		1,217	1,217			
100236245	HOMOSASSA	FL		09/10/2025		892		(31)			(31)		861	861			
100083501	MORRISTOWN	NJ		06/06/2022		5,862		(117)			(117)		5,745	5,745			
100201892	LIVINGSTON	NJ		03/18/2025		1,019		(12)			(12)		1,007	1,007			
100117067	MIAMI	FL		07/20/2023		1,398		149			149		1,547	1,547			
100163060	PHOENIX	AZ		08/13/2024		1,015		3			3		1,018	1,018			
100261411	CHANDLER	AZ		12/08/2025		1,029		(23)			(23)		1,006	1,006			
100229345	INDIAN HARBOUR BEACH	FL		08/14/2025		2,494		(88)			(88)		2,406	2,406			
100236033	ORANGE	VA		09/04/2025		1,051		(26)			(26)		1,025	1,025			
100236972	SANTA CLARITA	CA		09/12/2025		1,053		(28)			(28)		1,025	1,025			
100221721	MINERAL WELLS	TX		07/25/2025		1,055		(30)			(30)		1,025	1,025			
100228035	HUDSON	NH		08/06/2025		911		(19)			(19)		892	892			
100171594	THORNTON	NH		10/16/2024		793		(32)	1		(33)		760	760			
100065725	PORTLAND	OR		07/28/2021		2,511		(43)			(43)		2,468	2,468			
100156479	WEST ALLIS	WI		06/24/2024		1,105		(21)			(21)		1,084	1,084			
100210165	OAKLAND	MD		05/07/2025		1,047		(19)			(19)		1,028	1,028			
100235950	CRANFORD	NJ		09/04/2025		1,077		(27)			(27)		1,050	1,050			
100143954	PHILADELPHIA	PA		02/29/2024		994		7			7		1,001	1,001			
100151396	LOS ANGELES	CA		05/10/2024		1,065		(24)			(24)		1,041	1,041			
100127509	CHARLESTON	SC		09/08/2023		1,274		(13)			(13)		1,261	1,261			
100234801	PLAIN CITY	OH		08/28/2025		861		(39)			(39)		822	822			
100235289	MONTEBELLO	CA		08/29/2025		1,079		(4)			(4)		1,075	1,075			
100238462	ALTON BAY	NH		09/19/2025		970		(34)			(34)		936	936			
100229816	DUNEDIN	FL		08/18/2025		1,307		(53)			(53)		1,254	1,254			
100218952	WHITESTONE	VA		06/27/2025		955		(17)			(17)		938	938			
100209869	PALM DESERT	CA		06/11/2025		873		(39)			(39)		834	834			
100194146	HEALDSBURG	CA		02/14/2025		1,005		(19)			(19)		986	986			
100277492	SALT LAKE CITY	UT		02/13/2026		48,589		(1,452)			(1,452)		47,137	47,137			
100229155	LOUISVILLE	TN		08/14/2025		988		(29)			(29)		959	959			
100230074	PLAINFIELD	NJ		08/26/2025		983		(24)			(24)		959	959			
100206142	NAPLES	FL		04/16/2025		1,608		(57)			(57)		1,551	1,551			
100215893	PLANTATION	FL		06/16/2025		1,023		(42)			(42)		981	981			
100142780	CELINA	TX		02/08/2024		974		(27)			(27)		947	947			
100235739	SAN MATEO	CA		09/22/2025		1,952		(92)			(92)		1,860	1,860			
100255787	PUYALLUP	WA		11/24/2025		1,222		(16)			(16)		1,206	1,206			
100152015	NORTH CHARLESTON	SC		06/14/2024		1,017		(15)			(15)		1,002	1,002			
100220795	BEAR CREEK	NC		07/18/2025		1,019		(37)			(37)		982	982			
100137590	WALLER	TX		12/08/2023		1,052		2			2		1,054	1,054			
100212597	SAN LORENZO	CA		05/29/2025		1,008		(15)			(15)		993	993			
100148247	ATLANTA	GA		04/12/2024		1,239		(11)			(11)		1,228	1,228			
100230125	OCEANSIDE	CA		08/25/2025		1,181		(28)			(28)		1,153	1,153			
100087982	REDMOND	OR		10/25/2022		1,077		(16)			(16)		1,061	1,061			
100212713	SPANAWAY	WA		05/28/2025		1,058		(14)			(14)		1,044	1,044			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220522	PHOENIX	AZ		07/15/2025		888		(32)			(32)		856	856			
100203250	BROOMFIELD	CO		03/27/2025		1,035		(26)			(26)		1,009	1,009			
100253247	HIALEAH	FL		10/30/2025		981		(41)			(41)		940	940			
100078667	HENDERSON	NV		02/02/2022		2,599		(29)			(29)		2,570	2,570			
100257651	GREENLAWN	NY		11/26/2025		2,443		(82)			(82)		2,361	2,361			
100230012	PRESCOTT	AZ		08/22/2025		1,254		(30)			(30)		1,224	1,224			
100245352	CHINO	CA		10/06/2025		1,071		(39)			(39)		1,032	1,032			
100257555	NORWELL	MA		11/26/2025		2,449		(56)			(56)		2,393	2,393			
100129850	SILVER SPRING	MD		09/27/2023		769		(2)			(2)		767	767			
100164155	ALISO VIEJO	CA		08/21/2024		264		(17)			(17)		247	247			
100211606	SUN LAKES	AZ		06/23/2025		954		(35)			(35)		919	919			
100160432	SAN BERNARDINO	CA		07/19/2024		1,012		(18)			(18)		994	994			
100198342	WINTER GARDEN	FL		02/28/2025		1,218		(45)			(45)		1,173	1,173			
100273595	SAN CLEMENTE	CA		01/23/2026		1,636		(22)			(22)		1,614	1,614			
100257731	HADDONFIELD	NJ		11/26/2025		2,479		(51)			(51)		2,428	2,428			
100228542	WHEAT RIDGE	CO		08/11/2025		1,429		(18)			(18)		1,411	1,411			
100229184	SAINT HELENA ISLAND	SC		08/13/2025		1,100		(45)			(45)		1,055	1,055			
100246316	JONESTOWN	TX		10/10/2025		728		(26)			(26)		702	702			
100221771	GILFORD	NH		07/25/2025		1,070		(15)			(15)		1,055	1,055			
100227268	VIRGINIA BEACH	VA		07/31/2025		1,102		(30)			(30)		1,072	1,072			
100238407	VISALIA	CA		09/19/2025		7,651		(264)			(264)		7,387	7,387			
100221699	PICO RIVERA	CA		07/25/2025		988		(46)			(46)		942	942			
100140724	NAPLES	FL		02/08/2024		7,747		(185)			(185)		7,562	7,562			
100116152	WILDOMAR	CA		07/20/2023		1,495		175			175		1,670	1,670			
100109075	SARASOTA	FL		06/05/2023		17,535		(428)			(428)		17,107	17,107			
100153207	RICHARDSON	TX		05/30/2024		1,138		10			10		1,148	1,148			
100244668	ROTONDA WEST	FL		09/29/2025		3,587		(125)			(125)		3,462	3,462			
100174833	PISCATAWAY	NJ		10/31/2024		782		(47)			(47)		735	735			
100214483	HUNTINGTON	NY		06/06/2025		1,001		(36)			(36)		965	965			
100132612	PALMDALE	CA		11/03/2023		1,731		(9)			(9)		1,722	1,722			
100117664	BEAUMONT	CA		07/20/2023		1,427		(21)			(21)		1,406	1,406			
100283401	DOYLESTOWN	PA		03/11/2026		739		(18)			(18)		721	721			
100283713	FLETCHER	NC		03/13/2026		2,773		(29)			(29)		2,744	2,744			
100283386	FRESNO	CA		03/11/2026		734		(13)			(13)		721	721			
100281995	PHOENIX	AZ		02/27/2026		889		(42)			(42)		847	847			
100235173	GLENDALE	AZ		08/28/2025		920		(29)			(29)		891	891			
100228266	KEANSBURG	NJ		08/11/2025		1,003		(29)			(29)		974	974			
100216183	BEAUMONT	CA		06/20/2025		973		(29)			(29)		944	944			
100134271	MYRTLE BEACH	SC		10/27/2023		918		24			24		942	942			
100156792	CHANDLER	AZ		06/26/2024		1,135		(23)			(23)		1,112	1,112			
100269580	SPRING	TX		12/30/2025		422,168		(24,708)			(24,708)		397,460	397,460			
100234767	WAYNESVILLE	NC		08/28/2025		1,070		(22)			(22)		1,048	1,048			
100120196	SYLMAR	CA		08/18/2023		908		(14)			(14)		894	894			
100140158	MURRIETA	CA		01/09/2024		1,477		78			78		1,555	1,555			
100238772	SALYERSVILLE	KY		09/22/2025		1,415		(36)			(36)		1,379	1,379			
100120313	CORAL GABLES	FL		08/18/2023		101,545		(2,112)			(2,112)		99,433	99,433			
100227191	HOT SPRINGS	AR		07/30/2025		775		(11)	1		(12)		763	763			
100141879	GLENDALE	CA		03/27/2024		1,050		(20)			(20)		1,030	1,030			
100208990	ANTIOCH	CA		04/29/2025		1,078		(34)			(34)		1,044	1,044			
100076465	ST. CLOUD	FL		12/21/2021		2,326		(34)			(34)		2,292	2,292			
100220289	SANTA FE	NM		07/11/2025		1,134		(1)			(1)		1,133	1,133			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175213	BOUNTIFUL	UT		11/05/2024		1,318		14			14		1,332	1,332			
100227159	NAPLES	FL		07/30/2025		8,466		(393)			(393)		8,073	8,073			
100215015	COLORADO SPRINGS	CO		06/11/2025		932		(29)			(29)		903	903			
100212279	FALLS CHURCH	VA		05/28/2025		921		(18)			(18)		903	903			
100212547	HOLLYWOOD	FL		05/29/2025		1,006		6			6		1,012	1,012			
100257810	BELMONT	CA		11/26/2025		2,383		(87)			(87)		2,296	2,296			
100228117	PEARLAND	TX		08/07/2025		1,047		(29)			(29)		1,018	1,018			
100261383	POCONO LAKE	PA		12/08/2025		5,381		(165)			(165)		5,216	5,216			
100118038	FALLS CHURCH	VA		07/20/2023		1,643		595			595		2,238	2,238			
100284840	SWANNANOA	NC		03/27/2026		681		(18)			(18)		663	663			
100202620	CHARLOTTE	NC		03/24/2025		1,496		(14)			(14)		1,482	1,482			
100234943	CORPUS CHRISTI	TX		08/28/2025		1,066		(28)			(28)		1,038	1,038			
100168575	SPRING HILL	FL		09/25/2024		1,486		(26)			(26)		1,460	1,460			
100169600	NEW BEDFORD	MA		09/30/2024		1,536		(14)			(14)		1,522	1,522			
100202460	EATONTOWN	NJ		03/20/2025		10,911		(139)			(139)		10,772	10,772			
100168157	SANTA ROSA	CA		09/20/2024		1,307		18			18		1,325	1,325			
100248218	OVERLAND PARK	KS		10/29/2025		2,200		(125)			(125)		2,075	2,075			
100150089	NORTH CHARLESTON	SC		06/14/2024		1,036		(4)			(4)		1,032	1,032			
100273765	BANNING	CA		01/23/2026		1,727		(45)			(45)		1,682	1,682			
100246172	LA QUINTA	CA		10/08/2025		1,065		(39)			(39)		1,026	1,026			
100272303	PULASKI	VA		01/08/2026		1,516		(37)			(37)		1,479	1,479			
100161539	BELGRADE	MT		07/30/2024		4,162		(101)			(101)		4,061	4,061			
100198253	SACRAMENTO	CA		02/28/2025		1,058		(18)			(18)		1,040	1,040			
100198353	HILLSBORO	OR		02/28/2025		1,060		(20)			(20)		1,040	1,040			
100110637	MESA	AZ		06/30/2023		1,187		5			5		1,192	1,192			
100191238	NAPA	CA		01/29/2025		504		(24)			(24)		480	480			
100120904	PORT ANGELES	WA		08/30/2023		1,222		11			11		1,233	1,233			
100218495	SACRAMENTO	CA		06/27/2025		4,499		(117)			(117)		4,382	4,382			
100246393	JUPITER	FL		10/10/2025		942		(36)			(36)		906	906			
100188364	DURHAM	NC		01/08/2025		1,128		(16)			(16)		1,112	1,112			
100163982	PERRIS	CA		08/21/2024		1,154		(13)			(13)		1,141	1,141			
100238166	LAKE ELSINORE	CA		09/15/2025		1,387		(28)			(28)		1,359	1,359			
100253411	PLANTATION	FL		10/30/2025		963		(35)			(35)		928	928			
100216085	SCARBOROUGH	ME		06/17/2025		999		(28)			(28)		971	971			
100219063	FAIRFIELD	CA		06/27/2025		1,008		(37)			(37)		971	971			
100235874	HIALEAH	FL		09/04/2025		971		(41)			(41)		930	930			
100234980	STAFFORD	VA		08/28/2025		1,107		(20)			(20)		1,087	1,087			
100212206	FARMINGTON	NM		05/22/2025		917		(10)			(10)		907	907			
100254882	VIRGINIA BEACH	VA		11/17/2025		1,152		(34)			(34)		1,118	1,118			
100219353	SAN JOSE	CA		06/30/2025		1,110		(17)			(17)		1,093	1,093			
100234749	HOLLYWOOD	FL		08/28/2025		995		(44)			(44)		951	951			
100142872	AUSTIN	TX		02/09/2024		995		(28)			(28)		967	967			
100138850	WEST PARK	FL		12/21/2023		984		(17)			(17)		967	967			
100202806	TOWSON	MD		03/24/2025		3,052		(85)			(85)		2,967	2,967			
100194798	SEVIERVILLE	TN		02/21/2025		1,212		27			27		1,239	1,239			
100221850	OLD BRIDGE	NJ		07/29/2025		859		(32)			(32)		827	827			
100213861	SEATTLE	WA		05/29/2025		1,016		(22)			(22)		994	994			
100149818	BORING	OR		04/29/2024		986		(47)			(47)		939	939			
100088038	DORAL	FL		10/25/2022		3,836		(57)			(57)		3,779	3,779			
100235210	WINTER GARDEN	FL		08/28/2025		1,008		(34)			(34)		974	974			
100248723	PLEASANTON	CA		10/29/2025		2,315		(79)			(79)		2,236	2,236			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198380	NEW SMYRNA BEACH	FL		02/28/2025		1,099		(10)			(10)		1,089	1,089			
100134860	BRONX	NY		10/30/2023		2,731		1			1		2,732	2,732			
100135971	DECATUR	TX		11/16/2023		1,198		(56)			(56)		1,142	1,142			
100272178	CORVALLIS	OR		01/08/2026		1,052		(37)			(37)		1,015	1,015			
100253205	CAPE CORAL	FL		10/30/2025		1,040		(42)			(42)		998	998			
100206068	LAKE ARROWHEAD	CA		05/16/2025		1,030		(12)			(12)		1,018	1,018			
100211481	LOS ANGELES	CA		05/16/2025		1,024		(6)			(6)		1,018	1,018			
100209891	SANGER	TX		06/11/2025		1,037		(19)			(19)		1,018	1,018			
100151122	SANTA FE	NM		05/08/2024		1,139		(19)			(19)		1,120	1,120			
100083663	SANTA CLARITA	CA		06/23/2022		1,981		(3)			(3)		1,978	1,978			
100176911	FORT LAUDERDALE	FL		11/15/2024		1,064		(38)			(38)		1,026	1,026			
100165695	HIALEAH	FL		08/29/2024		438		(24)			(24)		414	414			
100220239	SYLMAR	CA		07/11/2025		1,277		(33)			(33)		1,244	1,244			
100218538	OREM	UT		06/27/2025		1,047		(28)			(28)		1,019	1,019			
100179904	ROSEVILLE	CA		11/25/2024		1,322		51			51		1,373	1,373			
100206480	TUCSON	AZ		04/22/2025		997		(20)			(20)		977	977			
100206494	TUCSON	AZ		04/22/2025		996		(19)			(19)		977	977			
100178268	FREDERICKSBURG	VA		11/19/2024		3,025		(6)			(6)		3,019	3,019			
100086157	CASTLE ROCK	CO		10/07/2022		2,104		(36)			(36)		2,068	2,068			
100228175	SIERRA VISTA	AZ		08/11/2025		932		(43)			(43)		889	889			
100273778	SATELLITE BEACH	FL		01/23/2026		3,513		(135)			(135)		3,378	3,378			
100133515	BRONX	NY		10/19/2023		1,342		(28)			(28)		1,314	1,314			
100246386	ORLANDO	FL		10/10/2025		1,068		(25)			(25)		1,043	1,043			
100213777	WASHINGTON	DC		05/29/2025		1,044		(1)			(1)		1,043	1,043			
100203253	GLENDALE	AZ		03/27/2025		1,142		(27)			(27)		1,115	1,115			
100215445	ORLANDO	FL		06/12/2025		1,063		(18)			(18)		1,045	1,045			
100186115	SARATOGA SPRINGS	UT		01/31/2025		978		(20)			(20)		958	958			
100235988	HILTON HEAD ISLAND	SC		09/04/2025		1,074		(26)			(26)		1,048	1,048			
100149180	SACRAMENTO	CA		04/22/2024		1,094		(28)			(28)		1,066	1,066			
100210449	GREENACRES	FL		05/12/2025		996		(42)			(42)		954	954			
100208955	TOMS RIVER	NJ		04/29/2025		1,001		(47)			(47)		954	954			
100109341	SANTA MARIA	CA		06/12/2023		1,139		(16)			(16)		1,123	1,123			
100155906	MIAMI	FL		06/17/2024		1,545		(16)			(16)		1,529	1,529			
100209456	PHOENIX	AZ		04/29/2025		966		(49)	1		(50)		916	916			
100099617	LITCHFIELD PARK	AZ		04/06/2023		535		(17)			(17)		518	518			
100079252	VICTORVILLE	CA		02/25/2022		1,208		(56)			(56)		1,152	1,152			
100087154	INDIALANTIC	FL		10/25/2022		1,740		187			187		1,927	1,927			
100164406	PEORIA	AZ		08/21/2024		1,138		(32)			(32)		1,106	1,106			
100284878	PHOENIX	AZ		03/27/2026		662		(17)			(17)		645	645			
100268467	TITUS	AL		12/29/2025		1,022		(25)			(25)		997	997			
100140467	BOLIVIA	NC		01/17/2024		563		(15)			(15)		548	548			
100148396	PLAINFIELD	NJ		04/12/2024		1,154		(7)			(7)		1,147	1,147			
100245428	SUFFOLK	VA		10/06/2025		991		(34)			(34)		957	957			
100192824	WASHINGTON	DC		02/10/2025		1,082		(11)			(11)		1,071	1,071			
100268315	PHOENIX	AZ		12/29/2025		1,089		(19)			(19)		1,070	1,070			
100268300	PHOENIX	AZ		12/29/2025		1,092		(22)			(22)		1,070	1,070			
100216052	SEATTLE	WA		06/17/2025		1,042		(42)			(42)		1,000	1,000			
100218291	TACOMA	WA		06/26/2025		1,031		(31)			(31)		1,000	1,000			
100201435	CARSON	CA		03/12/2025		960		(45)			(45)		915	915			
100200496	PORT SAINT LUCIE	FL		03/11/2025		1,056		(35)			(35)		1,021	1,021			
100204010	GRAPEVINE	TX		03/28/2025		960		(45)			(45)		915	915			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164445	MERCED	CA		08/21/2024		1,289		25			25		1,314	1,314			
100120973	WAYNESVILLE	NC		08/30/2023		1,220		16			16		1,236	1,236			
100284943	SCOTTSDALE	AZ		03/27/2026		751		(5)			(5)		746	746			
100244994	BOUNTIFUL	UT		09/29/2025		1,289		(35)			(35)		1,254	1,254			
100219342	NORTH READING	MA		06/30/2025		1,139		(17)			(17)		1,122	1,122			
100140144	CHANDLER	AZ		01/09/2024		719		(14)	1		(15)		704	704			
100216219	WOODSTOCK	GA		06/20/2025		923		(38)			(38)		885	885			
100268550	GOLDSBY	OK		12/29/2025		1,171		6			6		1,177	1,177			
100235867	ORMOND BEACH	FL		09/04/2025		1,033		(36)			(36)		997	997			
100283944	MIAMI GARDENS	FL		03/23/2026		1,030		(49)			(49)		981	981			
100247586	IRVINE	CA		10/29/2025		1,030		(46)			(46)		984	984			
100213843	HILTON HEAD ISLAND	SC		05/29/2025		1,238		(13)			(13)		1,225	1,225			
100210220	KENT	WA		05/09/2025		973		(36)			(36)		937	937			
100209511	FOREST FALLS	CA		05/02/2025		1,067		(39)			(39)		1,028	1,028			
100227177	HUBBARD LAKE	MI		07/30/2025		2,099		(44)			(44)		2,055	2,055			
100219421	CRYSTAL RIVER	FL		07/07/2025		1,032		(31)			(31)		1,001	1,001			
100201534	SILVER SPRING	MD		03/13/2025		921		(43)			(43)		878	878			
100261189	RATHDRUM	ID		12/05/2025		1,742		4			4		1,746	1,746			
100201598	CHARLESTOWN	RI		03/13/2025		993		(33)			(33)		960	960			
100197604	BLUE RIDGE	GA		02/26/2025		872		(50)			(50)		822	822			
100220269	CHESAPEAKE	VA		07/11/2025		1,055		(27)			(27)		1,028	1,028			
100201207	KENNESAW	GA		03/12/2025		932		(33)			(33)		899	899			
100201591	HIALEAH GARDENS	FL		03/13/2025		938		(39)			(39)		899	899			
100239307	CHULA VISTA	CA		09/29/2025		2,164		(44)			(44)		2,120	2,120			
100172212	TEXAS CITY	TX		10/17/2024		1,117		(25)			(25)		1,092	1,092			
100214624	VANCOUVER	WA		06/10/2025		1,070		4			4		1,074	1,074			
100202507	HEALDSBURG	CA		03/21/2025		1,008		(25)			(25)		983	983			
100253840	SAN FERNANDO	CA		10/30/2025		3,624		(103)			(103)		3,521	3,521			
100218503	EUGENE	OR		06/27/2025		1,032		(15)			(15)		1,017	1,017			
100109960	CONYERS	GA		06/22/2023		(4,493)		(43)	(9)		(34)		(4,527)	961		5,489	5,489
100254172	JOHNSTOWN	CO		11/06/2025		933		(29)			(29)		904	904			
100254030	LANSDALE	PA		10/30/2025		1,055		(30)			(30)		1,025	1,025			
100268798	ELK GROVE	CA		12/29/2025		12,265		103			103		12,368	12,368			
100210755	DAYTON	TX		05/15/2025		317		(12)			(12)		305	305			
100191224	HENDERSON	NV		01/29/2025		1,044		(33)			(33)		1,011	1,011			
100254967	ELK GROVE	CA		11/17/2025		1,380		(48)			(48)		1,332	1,332			
100215859	MEMPHIS	TN		06/12/2025		1,104		(5)			(5)		1,099	1,099			
100203313	ADRIAN	MO		03/27/2025		1,035		(29)			(29)		1,006	1,006			
100203405	CAPE CORAL	FL		03/27/2025		1,041		(35)			(35)		1,006	1,006			
100152629	UNIONVILLE	CT		05/17/2024		1,140		14			14		1,154	1,154			
100165713	MARICOPA	AZ		08/29/2024		792		(40)			(40)		752	752			
100284512	RANCHO CORDOVA	CA		03/26/2026		997		(19)			(19)		978	978			
100249589	MENDHAM TOWNSHIP	NJ		10/30/2025		2,786		(54)			(54)		2,732	2,732			
100244973	ASHBURN	VA		09/29/2025		1,156		(15)			(15)		1,141	1,141			
100215651	HESPERIA	CA		06/13/2025		1,131		(53)			(53)		1,078	1,078			
100158831	ALEXANDER CITY	AL		07/12/2024		10,163		(177)			(177)		9,986	9,986			
100206684	SAN LORENZO	CA		04/24/2025		1,134		(9)			(9)		1,125	1,125			
100081064	GILROY	CA		03/18/2022		2,337		46			46		2,383	2,383			
100210651	FONTANA	CA		05/15/2025		1,008		(32)			(32)		976	976			
100238897	OAK ISLAND	NC		09/23/2025		2,557		(65)			(65)		2,492	2,492			
100198866	SAN FRANCISCO	CA		02/28/2025		1,002		(36)			(36)		966	966			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201322	NEW YORK	NY		03/12/2025		1,002		(36)			(36)		966	966			
100201622	MIAMI	FL		03/13/2025		1,004		(38)			(38)		966	966			
100212218	WITTMANN	AZ		05/22/2025		1,147		4			4		1,151	1,151			
100245595	BILLINGS	MT		10/06/2025		2,491		(69)			(69)		2,422	2,422			
100205983	BELT	MT		04/15/2025		1,070		(13)			(13)		1,057	1,057			
100261284	DAWSONVILLE	GA		12/05/2025		1,229		11			11		1,240	1,240			
100206785	CUMBERLAND	RI		04/23/2025		1,319		(54)			(54)		1,265	1,265			
100249835	SAN DIEGO	CA		10/30/2025		2,183		(68)			(68)		2,115	2,115			
100146946	BEAVERTON	OR		03/26/2024		1,170		14			14		1,184	1,184			
100195597	AURORA	CO		02/24/2025		1,107		6			6		1,113	1,113			
100209197	DURHAM	NC		04/29/2025		5,019		8			8		5,027	5,027			
100128253	LAKE ELSINORE	CA		09/14/2023		973		(32)			(32)		941	941			
100185933	HESPERIA	CA		12/26/2024		776		(26)			(26)		750	750			
100228356	HARWICH	MA		08/11/2025		1,015		(33)			(33)		982	982			
100219098	PALMDALE	CA		06/27/2025		998		(30)			(30)		968	968			
100229554	MCKINNEY	TX		08/15/2025		1,101		(17)			(17)		1,084	1,084			
100284819	SAN DIEGO	CA		03/27/2026		682		(19)			(19)		663	663			
100150493	COMMERCE CITY	CO		05/03/2024		1,455		111			111		1,566	1,566			
100192940	GRAND PRAIRIE	TX		02/10/2025		958		(31)			(31)		927	927			
100144394	WINTER GARDEN	FL		03/07/2024		1,237		37			37		1,274	1,274			
100135341	NASHVILLE	TN		11/13/2023		1,228		20			20		1,248	1,248			
100264900	SURFSIDE BEACH	SC		12/17/2025		2,637		(108)			(108)		2,529	2,529			
100165923	HASTINGS	MN		09/06/2024		1,724		(26)			(26)		1,698	1,698			
100264942	FLETCHER	NC		12/17/2025		1,021		(45)			(45)		976	976			
100148906	ORLANDO	FL		04/17/2024		1,029		(26)			(26)		1,003	1,003			
100272273	CALABASH	NC		01/08/2026		1,081		(25)			(25)		1,056	1,056			
100206821	NORWOOD	OH		04/24/2025		1,211		(39)			(39)		1,172	1,172			
100120435	WILDOMAR	CA		08/18/2023		1,158		(37)			(37)		1,121	1,121			
100193766	NEW YORK	NY		02/10/2025		981		(32)			(32)		949	949			
100235721	MARIETTA	GA		09/22/2025		2,049		(93)			(93)		1,956	1,956			
100109295	DALLAS	TX		06/12/2023		1,942		(25)			(25)		1,917	1,917			
100255788	BOSTON	MA		11/24/2025		1,132		(24)			(24)		1,108	1,108			
100188683	WEST COVINA	CA		02/10/2025		1,051		(15)			(15)		1,036	1,036			
100244787	FAIRBANKS	AK		09/29/2025		996		(31)			(31)		965	965			
100203892	BELTSVILLE	MD		03/28/2025		877		(28)			(28)		849	849			
100171252	EAST BRUNSWICK	NJ		10/16/2024		3,390		(195)			(195)		3,195	3,195			
100162516	SARASOTA	FL		08/12/2024		1,067		(22)			(22)		1,045	1,045			
100282366	RENO	NV		02/27/2026		1,074		(20)			(20)		1,054	1,054			
3420001109	RALEIGH	NC		01/26/2026		845,129							845,129	845,129			
100088835	BARDONIA	NY		11/15/2022		882		35			35		917	917			
100199308	WOODLAND	CA		03/05/2025		1,004		(32)			(32)		972	972			
100248872	REDMOND	WA		10/29/2025		1,194		(18)			(18)		1,176	1,176			
100016509	CHICAGO	IL		04/10/2018		2,645		(16)			(16)		2,629	2,629			
100140866	LITITZ	PA		03/06/2024		857		(24)			(24)		833	833			
100205824	PHOENIX	AZ		04/14/2025		16,417		(210)			(210)		16,207	16,207			
100090851	PITTSBURGH	PA		01/06/2023		1,086		1			1		1,087	1,087			
100185007	STERLING HEIGHTS	MI		12/19/2024		886		(32)			(32)		854	854			
100137545	LAS VEGAS	NV		12/08/2023		1,095		4			4		1,099	1,099			
100087971	LAS VEGAS	NV		10/25/2022		1,087		(7)			(7)		1,080	1,080			
100127536	LEHI	UT		09/08/2023		1,301		15			15		1,316	1,316			
100165322	MARYSVILLE	WA		08/29/2024		793		(6)			(6)		787	787			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071957	OAKLAND PARK	FL		11/19/2021		1,439		(80)			(80)		1,359	1,359			
100138439	EAST ORANGE	NJ		12/18/2023		548							548	548			
100216302	WASHINGTON	DC		06/20/2025		1,114		(22)			(22)		1,092	1,092			
100206463	ATLANTA	GA		04/22/2025		3,259		(35)			(35)		3,224	3,224			
100206614	GLENDALE	AZ		04/23/2025		1,154		30			30		1,184	1,184			
100219321	APTOS	CA		06/30/2025		1,070		(28)			(28)		1,042	1,042			
100269726	FREMONT	CA		12/30/2025		3,668		(75)			(75)		3,593	3,593			
100243311	ONTARIO	CA		09/26/2025		1,062		(43)			(43)		1,019	1,019			
100209768	VANCOUVER	WA		05/05/2025		1,053		(34)			(34)		1,019	1,019			
100159613	COLONIA	NJ		07/15/2024		730		(33)			(33)		697	697			
100273360	LITCHFIELD PARK	AZ		01/21/2026		1,130		(49)			(49)		1,081	1,081			
100176864	ASHEVILLE	NC		11/15/2024		1,107		(43)			(43)		1,064	1,064			
100060075	LINCOLN	CA		06/25/2021		2,355		(74)			(74)		2,281	2,281			
100110412	KISSIMMEE	FL		06/30/2023		1,634		5			5		1,639	1,639			
100139596	RIVERSIDE	CA		12/28/2023		1,062		(5)			(5)		1,057	1,057			
100188295	SARASOTA	FL		01/08/2025		1,187		(8)			(8)		1,179	1,179			
100131652	INDIO	CA		10/06/2023		1,074		(11)			(11)		1,063	1,063			
100197552	PALM SPRINGS	CA		02/26/2025		1,070		(27)			(27)		1,043	1,043			
100273045	PEORIA	AZ		01/15/2026		985		(24)			(24)		961	961			
100282358	SAN LUIS OBISPO	CA		02/27/2026		980		(19)			(19)		961	961			
100202208	LILBURN	GA		04/17/2025		927		(43)			(43)		884	884			
100193676	HESPERIA	CA		02/10/2025		1,380		(72)			(72)		1,308	1,308			
100065564	NASHVILLE	TN		07/28/2021		2,346		(62)			(62)		2,284	2,284			
100193615	SAN DIEGO	CA		02/10/2025		905		(44)			(44)		861	861			
100246461	CHANDLER	AZ		10/10/2025		981		(34)			(34)		947	947			
100169572	PALM SPRINGS	CA		09/30/2024		1,282		44			44		1,326	1,326			
100150891	LAS VEGAS	NV		05/08/2024		1,033		(22)			(22)		1,011	1,011			
100254317	SALEM	MA		11/06/2025		1,160		(40)			(40)		1,120	1,120			
100087217	SACRAMENTO	CA		10/25/2022		1,697		75			75		1,772	1,772			
100132277	LEANDER	TX		10/13/2023		2,036		(5)			(5)		2,031	2,031			
100197603	WHITE PLAINS	NY		02/26/2025		1,149		(12)			(12)		1,137	1,137			
100272851	WEST HAVEN	UT		01/15/2026		2,046		(70)			(70)		1,976	1,976			
100235178	LAWRENCEVILLE	GA		08/28/2025		1,008		(31)			(31)		977	977			
100199116	SHIRLEY	NY		03/03/2025		1,056		11			11		1,067	1,067			
100192399	ESTERO	FL		02/07/2025		1,103		(36)			(36)		1,067	1,067			
100151400	NEWARK	NJ		05/10/2024		1,172		(12)			(12)		1,160	1,160			
100185288	MABLETON	GA		01/24/2025		925		(43)			(43)		882	882			
100186872	ORANGE	CA		01/07/2025		1,033		(32)			(32)		1,001	1,001			
100170514	MABLETON	GA		10/09/2024		792		(43)			(43)		749	749			
100158441	WEATHERFORD	TX		07/10/2024		1,182		(15)			(15)		1,167	1,167			
100152643	ATOKA	OK		05/17/2024		1,151		15			15		1,166	1,166			
100168187	ARNOLD	CA		09/20/2024		949		(12)			(12)		937	937			
100185846	OVIEDO	FL		12/26/2024		988		(33)			(33)		955	955			
100131830	CYPRESS	TX		10/06/2023		595		(23)			(23)		572	572			
100156476	SUWANEE	GA		06/24/2024		12,601		(94)			(94)		12,507	12,507			
100226938	AUSTIN	TX		07/30/2025		1,033		(15)			(15)		1,018	1,018			
100243270	SARASOTA	FL		09/26/2025		1,204		(33)			(33)		1,171	1,171			
100185402	ANCHORAGE	AK		12/20/2024		1,266		11			11		1,277	1,277			
100175544	CLEARWATER	FL		11/08/2024		954		(53)			(53)		901	901			
100198920	DOWNEY	CA		02/28/2025		1,057		(33)			(33)		1,024	1,024			
100206439	ST SIMONS ISLAND	GA		04/22/2025		1,125		(33)			(33)		1,092	1,092			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194082	SAN JUAN CAPISTRANO	CA		02/14/2025		1,094		(2)			(2)		1,092	1,092			
100209247	FRESNO	CA		04/29/2025		1,118		(22)			(22)		1,096	1,096			
100190385	LOS ANGELES	CA		01/23/2025		1,052		(27)			(27)		1,025	1,025			
100206211	PANAMA CITY BEACH	FL		04/16/2025		944		(32)			(32)		912	912			
100115104	KAILUA KONA	HI		07/14/2023		1,298		(3)			(3)		1,295	1,295			
100238488	LAKESIDE	AZ		09/19/2025		1,388		(24)			(24)		1,364	1,364			
100102146	TERRELL	TX		04/14/2023		982		(23)			(23)		959	959			
100162938	CARY	NC		08/12/2024		1,014		(25)			(25)		989	989			
100167637	ANTIOCH	CA		09/19/2024		1,780		(52)			(52)		1,728	1,728			
100204798	WASHINGTON	DC		04/09/2025		1,074		(28)			(28)		1,046	1,046			
100175259	RATHDRUM	ID		11/05/2024		1,118		(20)			(20)		1,098	1,098			
100175319	MCALLEN	TX		11/05/2024		1,117		(19)			(19)		1,098	1,098			
100163099	PITTSBORO	NC		08/13/2024		1,209		(13)			(13)		1,196	1,196			
100219071	NORTH HIGHLANDS	CA		06/27/2025		870		(41)			(41)		829	829			
100219697	DENVER	CO		07/07/2025		1,133		(15)			(15)		1,118	1,118			
100155931	MC ALLEN	TX		06/17/2024		1,141		(7)			(7)		1,134	1,134			
100182550	SARASOTA	FL		12/12/2024		1,484		(43)			(43)		1,441	1,441			
100167751	EAST BOSTON	MA		09/19/2024		897		(10)			(10)		887	887			
100236750	PAGOSA SPRINGS	CO		09/11/2025		1,003		(27)			(27)		976	976			
100215878	RENO	NV		06/12/2025		1,071		(17)			(17)		1,054	1,054			
100197574	INDIO	CA		02/26/2025		5,326		(195)			(195)		5,131	5,131			
100185418	BOONE	NC		12/20/2024		1,720		47			47		1,767	1,767			
100166928	EDINBURG	TX		09/13/2024		1,047		(21)			(21)		1,026	1,026			
100162874	STOCKTON	CA		08/12/2024		1,030		(18)			(18)		1,012	1,012			
100152547	HOPEWELL TOWNSHIP	NJ		05/17/2024		5,847		515			515		6,362	6,362			
100218607	GILBERT	AZ		06/27/2025		1,113		(17)			(17)		1,096	1,096			
100132073	SAINT PAUL	MN		10/13/2023		1,118		(7)			(7)		1,111	1,111			
100190165	CHICO	CA		01/21/2025		1,983		(54)			(54)		1,929	1,929			
100220458	WESTWOOD	MA		07/15/2025		1,073		(33)			(33)		1,040	1,040			
100180615	LAUREL	MD		11/26/2024		1,079		(5)			(5)		1,074	1,074			
100238715	EVERGREEN	CO		09/22/2025		2,587		(122)			(122)		2,465	2,465			
100191069	NASHVILLE	TN		01/29/2025		4,061		(71)			(71)		3,990	3,990			
100194762	NEW ORLEANS	LA		02/21/2025		1,088		(13)			(13)		1,075	1,075			
100152797	BRIDGEPORT	CT		05/22/2024		798		(13)			(13)		785	785			
100245567	ASTORIA	OR		10/06/2025		1,068		(42)			(42)		1,026	1,026			
100166176	TAYLORSVILLE	UT		09/09/2024		1,100		(23)			(23)		1,077	1,077			
100244757	PHOENIX	AZ		09/29/2025		1,086		(26)			(26)		1,060	1,060			
100170231	GLENN DALE	MD		10/08/2024		3,502		26			26		3,528	3,528			
100142036	RIVERHEAD	NY		02/29/2024		1,062		(52)			(52)		1,010	1,010			
100162887	QUEEN CREEK	AZ		08/12/2024		1,734		(36)			(36)		1,698	1,698			
100228336	CARY	NC		08/11/2025		951		(34)			(34)		917	917			
100229416	GLENDALE	CA		08/15/2025		4,499		(127)			(127)		4,372	4,372			
100184997	MOREHEAD CITY	NC		12/19/2024		1,067		(36)			(36)		1,031	1,031			
100178283	MESA	AZ		11/19/2024		1,043		(12)			(12)		1,031	1,031			
100065599	MALIN	OR		07/28/2021		3,357		(99)			(99)		3,258	3,258			
100206422	MURPHY	NC		04/22/2025		1,020		(27)			(27)		993	993			
100120994	SUN VALLEY	ID		08/30/2023		1,484		74			74		1,558	1,558			
100160168	BORREGO SPRINGS	CA		07/18/2024		941		(20)			(20)		921	921			
100109200	STOCKTON	CA		07/21/2023		19,607		391			391		19,998	19,998			
100155903	OVIEDO	FL		06/17/2024		1,147		(13)			(13)		1,134	1,134			
100239488	LA CRESCENTA	CA		09/29/2025		3,063		(63)			(63)		3,000	3,000			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185753	LOS ANGELES	CA		12/23/2024		1,129		(5)			(5)		1,124	1,124			
100186014	HOUSTON	TX		12/27/2024		1,032		(34)			(34)		998	998			
100265051	BUCKEYE	AZ		12/17/2025		1,078		(32)			(32)		1,046	1,046			
100160542	GRAIN VALLEY	MO		07/19/2024		885		(28)			(28)		857	857			
100201051	SANTA FE	NM		03/12/2025		1,083		(25)			(25)		1,058	1,058			
100142385	RAHWAY	NJ		03/15/2024		929		(17)			(17)		912	912			
100254396	SURPRISE	AZ		11/07/2025		1,011		(31)			(31)		980	980			
100267329	GALT	CA		12/24/2025		1,124		(27)			(27)		1,097	1,097			
100214097	WEATHERFORD	TX		05/30/2025		1,051		4			4		1,055	1,055			
100190991	MANTECA	CA		01/28/2025		1,214		11			11		1,225	1,225			
100215564	ASHEVILLE	NC		06/12/2025		1,020		(14)			(14)		1,006	1,006			
100173478	FAIRFIELD	NJ		10/29/2024		1,066		(53)			(53)		1,013	1,013			
100173494	FAIRFIELD	NJ		10/29/2024		1,066		(53)			(53)		1,013	1,013			
100164410	WESLEY CHAPEL	FL		08/21/2024		1,526		(19)			(19)		1,507	1,507			
100166410	PROVIDENCE	RI		10/31/2024		959		(45)			(45)		914	914			
100216681	ATTLEBORO	MA		06/23/2025		1,954		26			26		1,980	1,980			
100185788	PALOS VERDES ESTATES	CA		12/26/2024		1,107		(27)			(27)		1,080	1,080			
100211571	BEND	OR		06/23/2025		2,613		(25)			(25)		2,588	2,588			
100188283	SPANAWAY	WA		01/08/2025		763		8	1		7		770	770			
100149374	DOWNINGTOWN	PA		04/24/2024		1,413		73			73		1,486	1,486			
100167049	NASHVILLE	TN		09/13/2024		1,481		(83)			(83)		1,398	1,398			
100191305	PHOENIX	AZ		01/30/2025		645		(32)			(32)		613	613			
100150067	EAST HAVEN	CT		06/14/2024		1,048		(57)			(57)		991	991			
100173214	HASLETT	MI		10/30/2024		1,000		(27)			(27)		973	973			
100216399	DESOTO	TX		06/20/2025		1,190		(55)			(55)		1,135	1,135			
100161770	MONROE	NY		07/31/2024		908		(24)			(24)		884	884			
100234784	HENDERSON	NV		08/28/2025		1,127		18			18		1,145	1,145			
100248881	FAYETTEVILLE	OH		10/29/2025		1,567		(36)			(36)		1,531	1,531			
100255895	FREEHOLD	NJ		11/24/2025		1,141		(39)			(39)		1,102	1,102			
100135057	LEONARDTOWN	MD		11/01/2023		2,342		52			52		2,394	2,394			
100258056	INDIANAPOLIS	IN		11/26/2025		1,160		(48)			(48)		1,112	1,112			
100203403	BRIDGEPORT	PA		03/27/2025		1,364		119			119		1,483	1,483			
100162883	RALEIGH	NC		08/12/2024		924		(26)			(26)		898	898			
100216497	LAS VEGAS	NV		06/23/2025		658		(17)			(17)		641	641			
100215625	CHINO VALLEY	AZ		06/12/2025		2,990		(44)			(44)		2,946	2,946			
100235016	TACOMA	WA		08/28/2025		935		(29)			(29)		906	906			
100163432	PONTE VEDRA	FL		09/27/2024		1,020		(24)			(24)		996	996			
100281748	SNOHOMISH	WA		02/25/2026		1,038		(35)			(35)		1,003	1,003			
100146624	FREEHOLD	NJ		03/20/2024		188		1			1		189	189			
100267347	BROOKSHIRE	TX		12/24/2025		1,472		(69)			(69)		1,403	1,403			
100173527	COLORADO SPRINGS	CO		10/29/2024		1,001		(46)			(46)		955	955			
100170461	PAWTUCKET	RI		10/09/2024		1,088		(27)			(27)		1,061	1,061			
100129570	MCCALL	ID		09/29/2023		1,180		(12)			(12)		1,168	1,168			
100254595	HENDERSON	NV		11/10/2025		4,293		(192)			(192)		4,101	4,101			
100189139	BREMERTON	WA		01/13/2025		1,188		15			15		1,203	1,203			
100173977	HALLANDALE BEACH	FL		10/31/2024		1,003		(46)			(46)		957	957			
100174119	SOUTH LEBANON	OH		10/31/2024		1,004		(47)			(47)		957	957			
100178278	ONTARIO	CA		11/19/2024		1,159		(29)			(29)		1,130	1,130			
100283293	SACRAMENTO	CA		03/11/2026		798		(4)			(4)		794	794			
100172466	ROGERS	AR		10/23/2024		6,147		(152)			(152)		5,995	5,995			
100214653	ALLEN	TX		06/10/2025		1,025		11			11		1,036	1,036			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119264	PEORIA	AZ		07/31/2023		3,305		16			16		3,321	3,321			
100237943	SANTA CLARITA	CA		09/12/2025		2,375		(49)			(49)		2,326	2,326			
100091410	RENO	NV		02/22/2023		1,218		(10)			(10)		1,208	1,208			
100272341	WAXAHACHIE	TX		01/08/2026		1,129		(26)			(26)		1,103	1,103			
100080856	DOVER	FL		03/17/2022		1,548		(19)			(19)		1,529	1,529			
100206903	SAN ANTONIO	TX		04/24/2025		966		(41)			(41)		925	925			
100277439	LONGBOAT KEY	FL		02/13/2026		3,001		(94)			(94)		2,907	2,907			
100229242	ATLANTA	GA		08/13/2025		1,045		(40)			(40)		1,005	1,005			
100147801	PHILADELPHIA	PA		04/08/2024		1,725		(18)			(18)		1,707	1,707			
100081890	ANAHEIM	CA		03/31/2022		2,366		(45)			(45)		2,321	2,321			
100185515	KEY LARGO	FL		12/20/2024		1,117		(29)			(29)		1,088	1,088			
100176536	GRANBY	CO		11/15/2024		1,170		(14)			(14)		1,156	1,156			
100235156	DORAL	FL		08/28/2025		812		(37)			(37)		775	775			
100158114	AUSTIN	TX		07/09/2024		1,105		(20)			(20)		1,085	1,085			
100228446	FREMONT	IN		08/11/2025		1,364		(50)			(50)		1,314	1,314			
100117842	KATY	TX		07/20/2023		941		(20)			(20)		921	921			
100100545	MORENO VALLEY	CA		04/27/2023		1,056		(28)			(28)		1,028	1,028			
100080754	PHOENIX	AZ		03/10/2022		1,928		(27)			(27)		1,901	1,901			
100142598	LAS VEGAS	NV		02/08/2024		917		(21)			(21)		896	896			
100164986	HERNANDO BEACH	FL		08/28/2024		657		(31)			(31)		626	626			
100185407	MILFORD	MA		12/20/2024		2,691		35			35		2,726	2,726			
100173399	MIAMI	FL		10/29/2024		725		(32)			(32)		693	693			
100079964	OAKLEY	CA		04/25/2022		2,094		(5)			(5)		2,089	2,089			
100110445	DES MOINES	WA		06/30/2023		1,346		3			3		1,349	1,349			
100150813	APOPKA	FL		05/08/2024		1,035		(27)			(27)		1,008	1,008			
100255650	PORTLAND	OR		11/24/2025		7,308		(156)			(156)		7,152	7,152			
100119955	CONYERS	GA		08/11/2023		1,271		12			12		1,283	1,283			
100164319	WOODBRIDGE	VA		08/21/2024		254,744		(3,634)			(3,634)		251,110	251,110			
100211670	FEDERAL WAY	WA		05/19/2025		1,109		10			10		1,119	1,119			
100236898	AKRON	OH		09/12/2025		1,143		(24)			(24)		1,119	1,119			
100194777	CHICAGO	IL		02/21/2025		1,234		25			25		1,259	1,259			
100128373	PLANO	TX		09/15/2023		960		(21)			(21)		939	939			
100186489	RIDGEFIELD	WA		12/30/2024		1,067		(21)			(21)		1,046	1,046			
100167004	WAIPAHU	HI		09/13/2024		1,028		(24)			(24)		1,004	1,004			
100268489	BRADENTON	FL		12/29/2025		1,015		(25)			(25)		990	990			
100160046	DAVENPORT	FL		07/17/2024		1,744		(31)			(31)		1,713	1,713			
100255521	AFTON	OK		11/24/2025		1,120		(36)			(36)		1,084	1,084			
100109001	LAKE ARROWHEAD	CA		05/31/2023		1,555		(66)			(66)		1,489	1,489			
5.00007E+11	HOORN	NLD		09/30/2025		40							40		(40)		(40)
100189520	BERGENFIELD	NJ		01/15/2025		4,255		(50)			(50)		4,205	4,205			
100165344	TOMBALL	TX		08/29/2024		1,094		(26)			(26)		1,068	1,068			
100175262	DALLAS	TX		11/05/2024		1,099		(31)			(31)		1,068	1,068			
100163862	INGLEWOOD	CA		09/27/2024		1,115		(47)			(47)		1,068	1,068			
100173387	NAMPA	ID		10/29/2024		1,608		(75)			(75)		1,533	1,533			
100146889	DURANGO	CO		03/26/2024		2,186		(51)			(51)		2,135	2,135			
100268187	POST FALLS	ID		12/29/2025		1,131		(16)			(16)		1,115	1,115			
100080762	MIAMI	FL		03/24/2022		1,771		(43)			(43)		1,728	1,728			
100139538	LOS ANGELES	CA		12/28/2023		7,130		1			1		7,131	7,131			
100119265	CHANDLER	AZ		07/31/2023		2,681		17			17		2,698	2,698			
100153294	FORT MYERS	FL		05/30/2024		1,004		(12)			(12)		992	992			
100151469	PARKER	CO		05/10/2024		1,450		108			108		1,558	1,558			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200545	COLUMBUS	OH		03/11/2025		1,087		(14)			(14)		1,073	1,073			
100076068	ANTHONY	NM		01/07/2022		2,065		(60)			(60)		2,005	2,005			
100153282	SAN ANTONIO	FL		05/30/2024		11,227		300			300		11,527	11,527			
100268834	HOBOKEN	NJ		12/29/2025		1,179		(9)			(9)		1,170	1,170			
100158841	CHARLOTTESVILLE	VA		07/12/2024		1,052		(28)			(28)		1,024	1,024			
100194269	GREENACRES	FL		02/14/2025		989		(31)			(31)		958	958			
100091151	INGLEWOOD	CA		01/31/2023		1,295		38			38		1,333	1,333			
100131949	AVONDALE	AZ		10/13/2023		1,083		7			7		1,090	1,090			
100236195	TOOL	TX		09/10/2025		952		(29)			(29)		923	923			
100079969	TEMECULA	CA		04/25/2022		2,150		48			48		2,198	2,198			
100255496	NAPLES	FL		11/24/2025		15,039		(701)			(701)		14,338	14,338			
100272557	LEWES	DE		01/08/2026		1,051		(32)			(32)		1,019	1,019			
100152603	WEST PALM BEACH	FL		05/17/2024		1,196		20			20		1,216	1,216			
100149546	WINTER GARDEN	FL		04/26/2024		1,118		(14)			(14)		1,104	1,104			
100120902	FALLS CHURCH	VA		08/30/2023		1,198		(5)			(5)		1,193	1,193			
100156208	NORTH LAUDERDALE	FL		06/20/2024		998		(51)			(51)		947	947			
100141718	HACKENSACK	NJ		01/30/2024		1,123		(40)			(40)		1,083	1,083			
100163164	WESTLAKE	FL		08/13/2024		60,036		(1,432)			(1,432)		58,604	58,604			
100180408	CUMMING	GA		11/25/2024		1,287		24			24		1,311	1,311			
100149569	MANTECA	CA		04/26/2024		1,173		(18)			(18)		1,155	1,155			
100206330	TAHOE CITY	CA		04/17/2025		1,234		3			3		1,237	1,237			
100153240	MADEIRA BEACH	FL		05/30/2024		1,091		12			12		1,103	1,103			
100132000	PORT ORCHARD	WA		10/13/2023		1,227		11			11		1,238	1,238			
100219764	CLEVELAND	GA		07/08/2025		1,387		(65)			(65)		1,322	1,322			
100162098	BROOKLYN	NY		07/31/2024		1,055		(46)			(46)		1,009	1,009			
100167976	MARGATE	FL		09/20/2024		1,136		(19)			(19)		1,117	1,117			
100189347	HOWELL	NJ		01/13/2025		1,071		(26)			(26)		1,045	1,045			
100091347	SAYULITA	MEX		01/17/2023		1,327							1,327	1,327			
100178450	CRANFORD	NJ		11/21/2024		1,136		(26)			(26)		1,110	1,110			
100120768	SAN TAN VALLEY	AZ		08/25/2023		1,242		15			15		1,257	1,257			
100086359	SAN MIGUEL DE ALLENDE	MEX		09/01/2022		1,366							1,366	1,366			
100091621	DENVER	CO		03/07/2023		2,182		(43)			(43)		2,139	2,139			
100151778	LOS ANGELES	CA		05/10/2024		946		(14)			(14)		932	932			
100089623	SURPRISE	AZ		01/30/2023		232		(1)			(1)		231	231			
100143651	CAPE CORAL	FL		02/22/2024		1,089		(7)			(7)		1,082	1,082			
100116783	MURFREESBORO	TN		07/20/2023		1,737		338			338		2,075	2,075			
100213954	RANCHO CORDOVA	CA		05/29/2025		1,206		14			14		1,220	1,220			
100171840	MILPITAS	CA		10/17/2024		1,104		(30)			(30)		1,074	1,074			
100173861	MIAMI	FL		10/31/2024		1,205		(35)			(35)		1,170	1,170			
100175406	SEYMOUR	CT		12/23/2024		1,138		(17)			(17)		1,121	1,121			
100255793	FUQUAY VARINA	NC		11/24/2025		1,117		(22)			(22)		1,095	1,095			
100221019	KILL DEVIL HILLS	NC		07/18/2025		960		(33)			(33)		927	927			
100171961	TEMPE	AZ		10/17/2024		1,296		(16)			(16)		1,280	1,280			
100239602	HOUSTON	TX		09/29/2025		2,368		(120)			(120)		2,248	2,248			
100160373	SAN ANTONIO	TX		09/06/2024		1,341		(48)			(48)		1,293	1,293			
100168743	TONTO BASIN	AZ		09/26/2024		1,140		(51)			(51)		1,089	1,089			
100235347	PERRIS	CA		08/29/2025		1,244		(1)			(1)		1,243	1,243			
100173839	WANTAGH	NY		10/31/2024		1,178		(35)			(35)		1,143	1,143			
100156205	ESCALON	CA		06/20/2024		975		1			1		976	976			
100164657	NEWARK	NJ		08/23/2024		873		2			2		875	875			
100173072	MORENO VALLEY	CA		10/25/2024		1,009		(22)			(22)		987	987			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255624	MINNEAPOLIS	MN		11/24/2025		1,106		(31)			(31)		1,075	1,075			
100136896	PORT READING	NJ		11/27/2023		1,133		37			37		1,170	1,170			
100102393	SANTA PAULA	CA		06/07/2023		1,219		(33)			(33)		1,186	1,186			
100229515	LAS VEGAS	NV		08/15/2025		1,139		(7)			(7)		1,132	1,132			
100214718	GRESHAM	OR		06/11/2025		1,077		(29)			(29)		1,048	1,048			
100190865	FAIRFIELD	CA		01/27/2025		956		8			8		964	964			
100132020	BEAUMONT	CA		10/13/2023		1,143		15			15		1,158	1,158			
100109309	INDIAN ROCKS BEACH	FL		06/12/2023		2,914		(31)			(31)		2,883	2,883			
100079866	NORTH LAS VEGAS	NV		04/25/2022		1,878		(55)			(55)		1,823	1,823			
100245728	VENTURA	CA		10/06/2025		110,391		(4,766)			(4,766)		105,625	105,625			
100243778	PEMBROKE PINES	FL		09/29/2025		1,710		(16)			(16)		1,694	1,694			
100179921	LAS VEGAS	NV		11/25/2024		1,199		27			27		1,226	1,226			
100162957	MCKINNEY	TX		08/12/2024		1,248		(12)			(12)		1,236	1,236			
100201645	SAN ANTONIO	TX		03/13/2025		1,476		3			3		1,479	1,479			
100265465	TINLEY PARK	IL		12/19/2025		667		(28)			(28)		639	639			
100272864	SALT LAKE CITY	UT		01/15/2026		1,872		(72)			(72)		1,800	1,800			
100182487	COLTEWAH	TN		12/12/2024		1,152		(5)			(5)		1,147	1,147			
100220036	EL CERRITO	CA		07/30/2025		4,266		(192)			(192)		4,074	4,074			
100151663	SHELTON	CT		05/10/2024		1,109		(6)			(6)		1,103	1,103			
100212242	AUSTIN	TX		05/23/2025		831		(39)			(39)		792	792			
100116844	SANTAQUIN	UT		07/20/2023		1,874		415			415		2,289	2,289			
100155285	FOXBOROUGH	MA		07/19/2024		880		(46)			(46)		834	834			
100181321	SUMMERVILLE	SC		12/06/2024		4,328		(77)			(77)		4,251	4,251			
100255720	BREMERTON	WA		11/24/2025		3,384		(41)			(41)		3,343	3,343			
100213733	HOMESTEAD	FL		05/29/2025		1,715		(36)			(36)		1,679	1,679			
100150719	SACRAMENTO	CA		05/06/2024		1,119		(9)			(9)		1,110	1,110			
100117580	LOS ANGELES	CA		07/20/2023		1,342		(21)			(21)		1,321	1,321			
100272866	COMO	CO		01/15/2026		2,438		53			53		2,491	2,491			
100165566	LAS VEGAS	NV		08/29/2024		1,186		(3)			(3)		1,183	1,183			
100277269	LACEY	WA		02/11/2026		1,073		(19)			(19)		1,054	1,054			
100239682	FOOTHILL RANCH	CA		09/29/2025		1,209		(25)			(25)		1,184	1,184			
100158672	WINCHESTER	CA		07/10/2024		1,561		57			57		1,618	1,618			
100243233	TAMPA	FL		09/26/2025		2,390		(51)			(51)		2,339	2,339			
100235974	LANSDALE	PA		09/04/2025		4,690		(137)			(137)		4,553	4,553			
100152488	VICTORVILLE	CA		05/16/2024		2,088		(17)			(17)		2,071	2,071			
100246221	PHILADELPHIA	PA		10/08/2025		953		(43)			(43)		910	910			
100186545	CRYSTAL BEACH	TX		12/30/2024		966		(16)			(16)		950	950			
100186781	LAS VEGAS	NV		12/31/2024		1,063		(24)			(24)		1,039	1,039			
100154515	MIAMI	FL		06/14/2024		1,030		9			9		1,039	1,039			
100159208	FLOWER MOUND	TX		07/15/2024		1,174		(23)			(23)		1,151	1,151			
100158811	CAPE CORAL	FL		07/10/2024		1,063		(24)			(24)		1,039	1,039			
100154961	FONTANA	CA		07/19/2024		940		(52)			(52)		888	888			
100244554	GALVESTON	TX		09/29/2025		698		(25)			(25)		673	673			
100177590	BELMONT	NC		01/16/2025		1,168		(3)			(3)		1,165	1,165			
100181293	PHOENIX	AZ		12/06/2024		1,201		27			27		1,228	1,228			
100114587	LAS VEGAS	NV		06/29/2023		1,264		25			25		1,289	1,289			
100255783	CLAREMONT	CA		11/24/2025		1,044		(27)			(27)		1,017	1,017			
100216698	CLAYTON	NC		06/23/2025		995		(17)			(17)		978	978			
100211557	MASON	TX		06/05/2025		999		(21)			(21)		978	978			
100081156	BOZEMAN	MT		03/18/2022		2,271		87			87		2,358	2,358			
100253782	BRANFORD	FL		10/30/2025		1,135		(14)			(14)		1,121	1,121			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201531	SACRAMENTO	CA		03/13/2025		975		(39)			(39)		936	936			
100198410	LEHI	UT		02/28/2025		1,015		(26)			(26)		989	989			
100202464	BAKERSFIELD	CA		03/20/2025		899		(13)			(13)		886	886			
100129812	WOODBURN	OR		09/27/2023		739		(14)			(14)		725	725			
100271954	CAMPTON	KY		01/06/2026		1,781		(57)			(57)		1,724	1,724			
100273380	FRESNO	CA		01/21/2026		1,047		(18)			(18)		1,029	1,029			
100207194	KISSIMMEE	FL		04/28/2025		1,101		15			15		1,116	1,116			
100248852	SUNRIVER	OR		10/29/2025		1,304		(4)			(4)		1,300	1,300			
100141200	TAMPA	FL		01/30/2024		895		(21)			(21)		874	874			
100148160	PITTSBURGH	PA		05/15/2024		1,026		(5)			(5)		1,021	1,021			
100168097	SAINT PETERSBURG	FL		09/20/2024		1,048		(27)			(27)		1,021	1,021			
100171513	NEWARK	DE		10/16/2024		2,338		(46)			(46)		2,292	2,292			
100057769	SACRAMENTO	CA		06/30/2021		2,638		(37)			(37)		2,601	2,601			
100277532	ORANGE	NJ		02/13/2026		1,035		(30)			(30)		1,005	1,005			
100189077	TALLAHASSEE	FL		01/13/2025		1,095		(2)			(2)		1,093	1,093			
100161974	PALMDALE	CA		07/31/2024		1,018		(26)			(26)		992	992			
100205994	BRASELTON	GA		04/15/2025		4,449		57			57		4,506	4,506			
100144485	PUNTA GORDA	FL		04/26/2024		637		(10)			(10)		627	627			
100205759	ELK GROVE	CA		04/14/2025		1,118		(14)			(14)		1,104	1,104			
100157816	DEERFIELD BEACH	FL		08/01/2024		1,038		(31)			(31)		1,007	1,007			
100253416	LAWRENCEVILLE	GA		10/30/2025		1,103		(22)			(22)		1,081	1,081			
100156848	CITY OF ORANGE	NJ		06/27/2024		1,133		(47)			(47)		1,086	1,086			
100193361	ARLINGTON	TX		02/10/2025		987		(21)			(21)		966	966			
100214404	MERIDIAN	ID		06/02/2025		3,146		(9)			(9)		3,137	3,137			
100149816	SANTA CLARITA	CA		04/29/2024		1,059		(14)			(14)		1,045	1,045			
100221677	GROVELAND	CA		07/23/2025		1,205		(30)			(30)		1,175	1,175			
100272184	GRANITE FALLS	WA		01/08/2026		2,387		(27)			(27)		2,360	2,360			
100176162	CONCORD	CA		12/20/2024		1,148		(16)			(16)		1,132	1,132			
100164486	NEWARK	NJ		08/21/2024		997		(14)			(14)		983	983			
100178479	CHERRY HILL	NJ		11/21/2024		1,828		(70)			(70)		1,758	1,758			
100211881	GILBERT	AZ		05/19/2025		1,004		(20)			(20)		984	984			
100170074	DURHAM	NC		10/08/2024		1,193		(33)			(33)		1,160	1,160			
100132828	LANCASTER	CA		11/03/2023		9,594		(16)			(16)		9,578	9,578			
100192369	WEST HILLS	CA		02/05/2025		1,076		(50)			(50)		1,026	1,026			
100071945	CARMICHAEL	CA		11/19/2021		2,215		(113)			(113)		2,102	2,102			
100136762	EDGEWATER	NJ		11/27/2023		925		(18)			(18)		907	907			
100179977	RABUN GAP	GA		11/25/2024		844		20	1		19		863	863			
100215410	INDIAN RIVER	MI		06/12/2025		913		(19)			(19)		894	894			
100268943	APPLE RIVER	IL		12/29/2025		1,017		(30)			(30)		987	987			
100136139	KISSIMMEE	FL		12/18/2023		834		(14)			(14)		820	820			
100234946	COLORADO SPGS	CO		08/28/2025		1,119		11			11		1,130	1,130			
100220062	MIAMI	FL		07/30/2025		997		(27)			(27)		970	970			
100156875	BRENTWOOD	NY		06/27/2024		978		(20)			(20)		958	958			
100156687	LAS VEGAS	NV		06/24/2024		1,089		(20)			(20)		1,069	1,069			
100246318	POINCIANA	FL		10/10/2025		1,049		(37)			(37)		1,012	1,012			
100284519	HILTON HEAD ISLAND	SC		03/26/2026		1,082		(29)			(29)		1,053	1,053			
100215693	THIELLS	NY		06/13/2025		1,033		(1)			(1)		1,032	1,032			
100228369	PALM SPRINGS	CA		08/11/2025		1,046		(25)			(25)		1,021	1,021			
100165470	LAS VEGAS	NV		08/29/2024		1,111		(20)			(20)		1,091	1,091			
100115990	OLNEY	MD		07/20/2023		1,232		(17)			(17)		1,215	1,215			
100058002	BOISE	ID		06/30/2021		2,352		(58)			(58)		2,294	2,294			

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100268359	DURHAM	NC		12/29/2025		1,148		(10)			(10)		1,138	1,138			
100268690	SHINGLETOWN	CA		12/29/2025		1,148		(10)			(10)		1,138	1,138			
100238378	REDMOND	WA		09/19/2025		939		(37)			(37)		902	902			
100149845	SAUGUS	MA		04/29/2024		1,124		(34)			(34)		1,090	1,090			
100188274	HERNANDO	FL		01/08/2025		2,659		50			50		2,709	2,709			
100201002	DENVER	CO		03/12/2025		1,135		2			2		1,137	1,137			
100055919	POMPTON LAKES	NJ		03/26/2021		15,693		(446)			(446)		15,247	15,247			
100165401	WASILLA	AK		08/29/2024		1,064		(28)			(28)		1,036	1,036			
100100895	ALEXANDRIA	VA		04/28/2023		3,169		80			80		3,249	3,249			
100116175	SALT LAKE CITY	UT		07/20/2023		1,547		199			199		1,746	1,746			
100136106	HENDERSON	NV		12/18/2023		925		(25)			(25)		900	900			
100247272	HERNDON	VA		10/23/2025		1,525		(15)			(15)		1,510	1,510			
100247346	WASHINGTON	DC		10/24/2025		931		(32)			(32)		899	899			
100180321	PAGOSA SPRINGS	CO		11/25/2024		1,290		29			29		1,319	1,319			
100133792	SANTEE	CA		10/20/2023		879		(26)			(26)		853	853			
100136978	ASHBURN	VA		11/28/2023		1,016		1			1		1,017	1,017			
100189651	ELBURN	IL		01/17/2025		9,742		(132)			(132)		9,610	9,610			
100261336	PORT SAINT JOE	FL		12/08/2025		973		(4)			(4)		969	969			
100214771	LAS VEGAS	NV		06/11/2025		997		(47)			(47)		950	950			
100139098	SARASOTA	FL		12/28/2023		20,281		(299)			(299)		19,982	19,982			
100191118	SOUTH GATE	CA		01/29/2025		1,019		(39)			(39)		980	980			
100018049	ATLANTA	GA		06/08/2018		2,405		(45)			(45)		2,360	2,360			
100159981	ORLANDO	FL		08/16/2024		823		(43)			(43)		780	780			
100255835	CHANDLER	AZ		11/24/2025		1,096		(31)			(31)		1,065	1,065			
100151859	CATHEDRAL CITY	CA		05/10/2024		1,506		(11)			(11)		1,495	1,495			
100169353	WILMINGTON	DE		09/27/2024		968		(45)			(45)		923	923			
100205587	ISELIN	NJ		05/09/2025		996		11			11		1,007	1,007			
100153367	BRANDON	MN		05/30/2024		1,121		(1)			(1)		1,120	1,120			
100216735	ENOCH	UT		06/23/2025		992		(22)			(22)		970	970			
100114907	CUMMING	GA		07/13/2023		1,576		(3)			(3)		1,573	1,573			
100212084	LAKE FOREST	CA		05/22/2025		1,054		(14)			(14)		1,040	1,040			
100189096	NORTH ATTLEBORO	MA		01/13/2025		1,210		(13)			(13)		1,197	1,197			
100202210	MOONACHIE	NJ		04/17/2025		993		(24)			(24)		969	969			
100282320	MELROSE PARK	IL		02/27/2026		1,068		(6)			(6)		1,062	1,062			
100138198	AUSTIN	TX		12/14/2023		1,234		(21)			(21)		1,213	1,213			
100245283	HOWELL	NJ		10/06/2025		1,085		(43)			(43)		1,042	1,042			
100076539	VAN NUYS	CA		01/04/2022		2,291		(38)			(38)		2,253	2,253			
100238875	AUSTIN	TX		09/23/2025		3,102		(92)			(92)		3,010	3,010			
100091144	DAVENPORT	FL		01/31/2023		534		28			28		562	562			
100215407	CHICAGO	IL		06/12/2025		712		(5)			(5)		707	707			
100220485	JACKSON	MI		07/15/2025		876		(41)			(41)		835	835			
100144173	BAILEY	CO		03/07/2024		4,328		(106)			(106)		4,222	4,222			
100192608	SILVER SPRING	MD		02/10/2025		1,026		(16)			(16)		1,010	1,010			
100177092	LIVERMORE	CA		01/16/2025		1,047		(30)			(30)		1,017	1,017			
100099803	CENTRAL ISLIP	NY		02/28/2023		1,142		(16)			(16)		1,126	1,126			
100227279	MORRISVILLE	NC		07/31/2025		1,029		(36)			(36)		993	993			
100247194	ATLANTIC CITY	NJ		10/23/2025		961		(34)			(34)		927	927			
100171880	WESTERLY	RI		10/17/2024		1,090		(21)			(21)		1,069	1,069			
100203400	LAS VEGAS	NV		03/27/2025		952		(40)			(40)		912	912			
100148000	WEST PALM BCH	FL		04/10/2024		1,117		(17)			(17)		1,100	1,100			
100201013	CAPE CORAL	FL		03/12/2025		1,607		89			89		1,696	1,696			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254101	DELAVAN	WI		11/06/2025		7,295		(195)			(195)		7,100	7,100			
100266835	MAGNOLIA	TX		12/23/2025		2,111		(57)			(57)		2,054	2,054			
100136382	FRISCO	TX		11/20/2023		1,093		27			27		1,120	1,120			
100236265	PLUMAAS LAKE	CA		09/10/2025		1,033		(32)			(32)		1,001	1,001			
100137384	SMYRNA	GA		12/05/2023		920		7			7		927	927			
100202475	CAPE CORAL	FL		03/21/2025		1,090		(27)			(27)		1,063	1,063			
100229488	WEST VALLEY CITY	UT		08/15/2025		4,037		22			22		4,059	4,059			
100149502	MAZATLAN	MEX		04/24/2024		1,185							1,185	1,185			
100109708	RANCHO CUCAMONGA	CA		06/16/2023		1,077		(23)			(23)		1,054	1,054			
100142889	SACRAMENTO	CA		02/09/2024		1,122		(10)			(10)		1,112	1,112			
100188313	EDISTO ISLAND	SC		01/08/2025		1,155		(12)			(12)		1,143	1,143			
100185064	LONGMONT	CO		12/20/2024		1,132		11			11		1,143	1,143			
100142629	LAS VEGAS	NV		02/08/2024		974		(11)			(11)		963	963			
100205015	LAKELAND	FL		04/10/2025		1,399		(37)			(37)		1,362	1,362			
100245358	MERIDIAN	ID		10/06/2025		2,001		(57)			(57)		1,944	1,944			
100191049	VENICE	FL		01/29/2025		858		(38)			(38)		820	820			
100254802	DENVER	CO		11/14/2025		1,082		(36)			(36)		1,046	1,046			
100167820	SAN MIGUEL DE ALLENDE	MEX		09/20/2024		1,139							1,139	1,139			
100168169	BAKERSFIELD	CA		09/20/2024		1,204		(31)			(31)		1,173	1,173			
100191099	DEER PARK	NY		01/29/2025		1,156		(49)			(49)		1,107	1,107			
100253971	LINCOLN CITY	OR		10/30/2025		1,101		(30)			(30)		1,071	1,071			
100150125	GARDEN GROVE	CA		06/14/2024		1,145		(35)			(35)		1,110	1,110			
100117148	ARCADIA	CA		07/20/2023		32,944		1,023			1,023		33,967	33,967			
100272300	DECATUR	GA		01/08/2026		1,120		(23)			(23)		1,097	1,097			
100192984	PERU	VT		02/10/2025		919		(23)			(23)		896	896			
100192987	KINGSPORT	TN		02/10/2025		917		(21)			(21)		896	896			
100272745	PORT CLINTON	OH		01/09/2026		732		(2)			(2)		730	730			
100165043	CAMANO ISLAND	WA		08/28/2024		947		(18)			(18)		929	929			
100116819	TEMECULA	CA		07/20/2023		2,545		98			98		2,643	2,643			
100148735	REEDLEY	CA		04/17/2024		1,057		(18)			(18)		1,039	1,039			
100133952	NANUET	NY		10/25/2023		637		(26)			(26)		611	611			
100256441	RICHMOND	TX		11/25/2025		2,145		(84)			(84)		2,061	2,061			
100152659	DOWNINGTOWN	PA		05/17/2024		1,132		1			1		1,133	1,133			
100100909	PITTSBURG	CA		04/28/2023		2,525		(15)			(15)		2,510	2,510			
100191688	PHILADELPHIA	PA		02/20/2025		977		2			2		979	979			
100116124	MIAMI	FL		07/20/2023		1,833		(13)			(13)		1,820	1,820			
100194007	OCALA	FL		02/11/2025		856		(23)			(23)		833	833			
100155171	CHARLEVOIX	MI		07/19/2024		890		(39)			(39)		851	851			
100128923	SAN PABLO	CA		09/22/2023		919		(21)			(21)		898	898			
100216515	SEATTLE	WA		06/23/2025		1,515		42			42		1,557	1,557			
100167430	NORTHAMPTON	MA		09/16/2024		2,967		(94)			(94)		2,873	2,873			
100164423	SAN ANTONIO	TX		08/21/2024		1,084		(15)			(15)		1,069	1,069			
100132355	CANTON	GA		11/03/2023		2,121		88			88		2,209	2,209			
100254197	ANCHORAGE	AK		11/06/2025		985		(30)			(30)		955	955			
100166954	TAMPA	FL		09/13/2024		1,096		(20)			(20)		1,076	1,076			
100180392	PORTLAND	OR		11/25/2024		1,311		3			3		1,314	1,314			
100246702	MIRAMAR	FL		10/15/2025		1,002		(37)			(37)		965	965			
100138701	ORMOND BEACH	FL		02/02/2024		860		(9)			(9)		851	851			
100148805	FREDERICK	MD		04/17/2024		1,336		62			62		1,398	1,398			
100110180	LAKEWOOD	CO		06/30/2023		1,192		(15)			(15)		1,177	1,177			
100244594	OCEAN VIEW	DE		09/29/2025		1,016		(37)			(37)		979	979			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117224	LA PUENTE AREA	CA		07/20/2023		1,502		183			183		1,685	1,685			
100148249	JACKSON	NJ		04/12/2024		1,133		(27)			(27)		1,106	1,106			
100190900	LONGBOAT KEY	FL		01/28/2025		959		(19)			(19)		940	940			
100158002	MIAMI BEACH	FL		07/09/2024		2,734		10	3		7		2,741	2,741			
100137199	HOMESTEAD	FL		11/28/2023		1,003		(39)			(39)		964	964			
4010079484	LUFKIN	TX		08/27/2024		1,108		(41)			(41)		1,067	1,067			
100226955	PORT SAINT LUCIE	FL		07/30/2025		1,198		(28)			(28)		1,170	1,170			
100136696	MORENO VALLEY	CA		01/25/2024		1,233		(13)			(13)		1,220	1,220			
100081092	MISSION HILLS	CA		03/18/2022		2,494		104			104		2,598	2,598			
100216593	DURANGO	CO		06/23/2025		3,213		(55)			(55)		3,158	3,158			
100229616	ROSEVILLE	CA		08/15/2025		904		(32)			(32)		872	872			
100169575	ROSEVILLE	CA		09/30/2024		1,254		35			35		1,289	1,289			
100127550	ALEXANDRIA	VA		09/08/2023		1,078		(17)			(17)		1,061	1,061			
100163104	SARASOTA	FL		08/13/2024		1,013		(26)			(26)		987	987			
100194649	ELK GROVE	CA		02/21/2025		1,127		(12)			(12)		1,115	1,115			
100253252	BEND	OR		10/30/2025		932		(38)			(38)		894	894			
100205937	TEMECULA	CA		04/15/2025		1,060		(22)			(22)		1,038	1,038			
100117387	HENDERSON	NV		07/20/2023		1,829		617			617		2,446	2,446			
100174372	BEND	OR		10/31/2024		1,252		(6)			(6)		1,246	1,246			
100221040	SUWANEE	GA		07/18/2025		932		(32)			(32)		900	900			
100188296	CORNELIUS	NC		01/08/2025		91,493		(647)			(647)		90,846	90,846			
100131844	FAIRFIELD	CA		10/06/2023		949		6			6		955	955			
100134945	POTOMAC	MD		10/30/2023		962		(7)			(7)		955	955			
100198884	WAIKOLOA	HI		02/28/2025		1,015		(37)			(37)		978	978			
100127594	ANTELOPE	CA		09/08/2023		1,381		33			33		1,414	1,414			
100158594	SURF CITY	NC		07/10/2024		926		(27)			(27)		899	899			
100192559	PHOENIX	AZ		02/10/2025		1,008		(23)			(23)		985	985			
100133281	LOS ANGELES	CA		11/29/2023		942		(21)			(21)		921	921			
100261213	NEW YORK	NY		12/05/2025		1,125		(36)			(36)		1,089	1,089			
100168092	ARCADIA	CA		09/20/2024		1,216		(27)			(27)		1,189	1,189			
100246746	HASBROUCK HEIGHTS BORO	NJ		10/15/2025		650		(26)			(26)		624	624			
100210239	ORLANDO	FL		05/09/2025		1,000		(35)			(35)		965	965			
100245709	FOREST GROVE	OR		10/06/2025		2,147		(88)			(88)		2,059	2,059			
100080438	HOMESTEAD	FL		03/10/2022		1,802		(51)			(51)		1,751	1,751			
100119361	SPOKANE VALLEY	WA		07/31/2023		1,510		30			30		1,540	1,540			
100165356	BOYNTON BEACH	FL		08/29/2024		8,734		(379)			(379)		8,355	8,355			
100080858	CEDAR PARK	TX		03/10/2022		2,406		(114)			(114)		2,292	2,292			
100136602	LANCASTER	CA		11/22/2023		1,033		(2)			(2)		1,031	1,031			
100119991	WOODBRIDGE	VA		08/11/2023		796		(9)			(9)		787	787			
100253414	PORT SALNT LUCIE	FL		10/30/2025		1,235		(29)			(29)		1,206	1,206			
100154598	DANBURY	CT		06/14/2024		1,580		(36)			(36)		1,544	1,544			
100228562	ST GEORGE	UT		08/11/2025		1,352		(35)			(35)		1,317	1,317			
100120844	DESERT HOT SPRINGS	CA		08/25/2023		919		(28)			(28)		891	891			
100238806	CAROLINA BEACH	NC		09/23/2025		1,216		(34)			(34)		1,182	1,182			
100081770	ATLANTA	GA		03/25/2022		1,980		(52)			(52)		1,928	1,928			
100253405	REHOBOTH BEACH	DE		10/30/2025		3,977		(135)			(135)		3,842	3,842			
100134880	WEST PALM BEACH	FL		10/30/2023		954		22			22		976	976			
100128362	PHOENIX	AZ		09/14/2023		998		(22)			(22)		976	976			
100143744	FORT LAUDERDALE	FL		04/05/2024		1,150		6			6		1,156	1,156			
100155192	BROOKINGS	OR		07/19/2024		1,174		(18)			(18)		1,156	1,156			
100101109	SATELLITE BEACH	FL		04/28/2023		1,604		439			439		2,043	2,043			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235268	NEW PORT RICHEY	FL		08/29/2025		7,664		(223)			(223)		7,441	7,441			
100205611	MARTIN	GA		05/09/2025		1,469		(40)			(40)		1,429	1,429			
100181592	VALLEY VILLAGE	CA		12/09/2024		1,802		(97)			(97)		1,705	1,705			
100161715	PEORIA	AZ		07/30/2024		1,052		(27)			(27)		1,025	1,025			
100253246	JACKSONVILLE	FL		10/30/2025		1,061		(28)			(28)		1,033	1,033			
100195367	PORT SAINT JOE	FL		02/24/2025		966		(21)			(21)		945	945			
100075980	PHILADELPHIA	PA		01/07/2022		1,893		(57)			(57)		1,836	1,836			
100156717	REDMOND	OR		06/26/2024		1,022		(42)			(42)		980	980			
100238932	OAK ISLAND	NC		09/23/2025		1,381		(33)			(33)		1,348	1,348			
100171248	RARITAN	NJ		10/16/2024		4,314		(246)			(246)		4,068	4,068			
100133397	WATERLOO	SC		11/21/2023		1,034		35			35		1,069	1,069			
100229836	LAS VEGAS	NV		08/18/2025		951		(30)			(30)		921	921			
100276939	BEAVERTON	OR		01/30/2026		1,107		(31)			(31)		1,076	1,076			
100091855	JACKSONVILLE	FL		01/30/2023		738		(1)			(1)		737	737			
100161975	TAMPA	FL		07/31/2024		818		(33)			(33)		785	785			
100116351	TUSTIN	CA		07/20/2023		1,635		351			351		1,986	1,986			
100255782	CLAREMONT	CA		11/24/2025		1,039		(27)			(27)		1,012	1,012			
100202387	CHESTERFIELD	VA		03/19/2025		1,084		(28)			(28)		1,056	1,056			
100206337	CORVALLIS	OR		04/17/2025		1,085		(29)			(29)		1,056	1,056			
100283340	NASHVILLE	TN		03/11/2026		778		(10)			(10)		768	768			
100219136	COEUR D'ALENE	ID		06/27/2025		1,089		(12)			(12)		1,077	1,077			
100272247	BERWYN	IL		01/08/2026		1,070		(31)			(31)		1,039	1,039			
100160496	FLORIDA CITY	FL		07/19/2024		782		(28)			(28)		754	754			
100211503	PINON HILLS	CA		05/16/2025		2,071		(11)			(11)		2,060	2,060			
100115576	SAN TAN VALLEY	AZ		07/19/2023		1,116		1			1		1,117	1,117			
100131603	SAINT GEORGE	UT		10/06/2023		1,055		31			31		1,086	1,086			
100150765	PARAMUS	NJ		05/07/2024		1,153		(15)			(15)		1,138	1,138			
100168509	CHANTILLY	VA		09/25/2024		1,128		(18)			(18)		1,110	1,110			
100077949	LATHROP	CA		02/18/2022		1,981		(23)			(23)		1,958	1,958			
100218756	SAINT AUGUSTINE	FL		06/27/2025		969		(19)			(19)		950	950			
100214163	ALDIE	VA		05/30/2025		904		(34)			(34)		870	870			
100136677	WELLINGTON	FL		01/25/2024		279		(5)			(5)		274	274			
100133736	GILBERT	AZ		10/23/2023		1,132		11			11		1,143	1,143			
100137681	HIALEAH	FL		12/08/2023		1,858		(19)			(19)		1,839	1,839			
100243425	FARMERS BRANCH	TX		09/26/2025		823		(39)			(39)		784	784			
100253228	WEST GREENWICH	RI		10/30/2025		1,070		(38)			(38)		1,032	1,032			
100117716	ORANGE	CA		07/20/2023		3,212		37			37		3,249	3,249			
100192659	KNOXVILLE	TN		02/10/2025		1,587		(50)			(50)		1,537	1,537			
100228608	HURRICANE	UT		08/11/2025		1,039		(24)			(24)		1,015	1,015			
100169734	IRVING	TX		09/30/2024		1,105		(31)			(31)		1,074	1,074			
100261211	AURORA	CO		12/05/2025		1,058		11			11		1,069	1,069			
100238920	PRESCOTT	AZ		09/23/2025		2,569		(31)			(31)		2,538	2,538			
100227942	RANCHO CUCAMONGA	CA		08/04/2025		5,216		(153)			(153)		5,063	5,063			
100254390	PISCATAWAY	NJ		11/07/2025		590		(6)			(6)		584	584			
100273771	WEST YARMOUTH	MA		01/23/2026		919		(30)			(30)		889	889			
100195501	SPARKS	NV		02/24/2025		3,557		226			226		3,783	3,783			
100129839	RIALTO	CA		09/27/2023		769		(32)			(32)		737	737			
100206909	CHULA VISTA	CA		04/24/2025		1,075		(33)			(33)		1,042	1,042			
100254374	MONTEREY	CA		11/07/2025		4,303		(46)			(46)		4,257	4,257			
100168505	WORCESTER	MA		09/25/2024		1,117		(23)			(23)		1,094	1,094			
100191032	BROWNSBURG	IN		01/29/2025		918		(24)			(24)		894	894			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110468	LEHI	UT		06/30/2023		1,383		14			14		1,397	1,397			
100211856	APEX	NC		05/19/2025		1,097		7			7		1,104	1,104			
100177291	GIRDWOOD	AK		01/16/2025		1,080		(31)			(31)		1,049	1,049			
100088083	CENTENNIAL	CO		10/25/2022		1,143		(28)			(28)		1,115	1,115			
100175329	RANCHO CORDOVA	CA		11/05/2024		1,174		(12)			(12)		1,162	1,162			
100234881	MIAMI	FL		08/28/2025		996		(31)			(31)		965	965			
100261513	LONG BEACH	CA		12/12/2025		1,120		13			13		1,133	1,133			
100162012	SEMINOLE	FL		07/31/2024		800		(38)			(38)		762	762			
100171315	ROYSE CITY	TX		10/16/2024		947		(49)			(49)		898	898			
100078441	NORTHRIDGE	CA		01/21/2022		3,539		(86)			(86)		3,453	3,453			
100181304	SANTA ANA	CA		12/06/2024		19,262		(46)			(46)		19,216	19,216			
100103738	CORONA	CA		05/08/2023		1,697		(43)			(43)		1,654	1,654			
100195675	KATY	TX		02/24/2025		723		7			7		730	730			
100134509	MORTON	PA		10/30/2023		1,082		(32)			(32)		1,050	1,050			
100174900	JACKSONVILLE	FL		10/31/2024		2,126		(46)			(46)		2,080	2,080			
100202391	TUSCOLA	TX		03/19/2025		9,407		(31)			(31)		9,376	9,376			
100214960	ARCADIA	CA		06/11/2025		2,673		72			72		2,745	2,745			
100253710	MIDDLEFIELD	OH		10/30/2025		3,190		(72)			(72)		3,118	3,118			
100197509	NORTH BEND	WA		02/26/2025		1,068		(18)			(18)		1,050	1,050			
100202362	ELIZABETH	NJ		03/19/2025		966		(36)			(36)		930	930			
100201721	PORT MATILDA	PA		03/18/2025		2,338		(21)			(21)		2,317	2,317			
100181473	HONOLULU	HI		01/09/2025		4,129		(173)			(173)		3,956	3,956			
100255836	CAROLINA BEACH	NC		11/24/2025		671		(26)			(26)		645	645			
100255688	VENICE	FL		11/24/2025		937		(40)			(40)		897	897			
100195451	OCEAN CITY	NJ		02/24/2025		1,223		41			41		1,264	1,264			
100255603	LANCASTER	MA		11/24/2025		1,177		(23)			(23)		1,154	1,154			
100142229	SATELLITE BEACH	FL		03/15/2024		734		(28)			(28)		706	706			
100133575	ARLINGTON	VA		10/23/2023		51,937		(20)			(20)		51,917	51,917			
100265453	ORLANDO	FL		12/19/2025		959		(42)			(42)		917	917			
100154915	ANNANDALE	VA		07/19/2024		1,078							1,078	1,078			
100221166	GARDNERVILLE	NV		07/21/2025		1,045		(17)			(17)		1,028	1,028			
100134994	MIDDLE ISLAND	NY		10/30/2023		24,663		327			327		24,990	24,990			
5.00006E+11	HEERLEN	NLD		06/30/2025		41							41		(41)		(41)
100196968	KIHEI	HI		02/25/2025		2,285		(111)			(111)		2,174	2,174			
100186607	LAWRENCEVILLE	GA		12/30/2024		5,641		221			221		5,862	5,862			
100200361	SOMONAUK	IL		03/10/2025		2,316		7			7		2,323	2,323			
100148944	ALPHARETTA	GA		04/17/2024		1,025		(20)			(20)		1,005	1,005			
100142568	ATLANTA	GA		02/08/2024		1,161		(17)			(17)		1,144	1,144			
100193217	LANSDALE	PA		02/10/2025		1,286		16			16		1,302	1,302			
100221215	SAVANNAH	GA		07/21/2025		1,058		(13)			(13)		1,045	1,045			
100186524	LAS VEGAS	NV		12/30/2024		1,408		(11)			(11)		1,397	1,397			
100261289	MARCELLUS	MI		12/08/2025		1,541		(47)			(47)		1,494	1,494			
100284511	MIAMI	FL		03/26/2026		1,012		(1)			(1)		1,011	1,011			
100253793	LANCASTER	CA		10/30/2025		1,057		(46)			(46)		1,011	1,011			
100229379	SAN DIEGO	CA		08/15/2025		3,115		(67)			(67)		3,048	3,048			
100156840	HACKETTSTOWN	NJ		06/27/2024		998		(45)			(45)		953	953			
100173519	JACKSONVILLE	FL		10/29/2024		982		(41)			(41)		941	941			
100154525	BAY POINT	CA		06/14/2024		784		(44)			(44)		740	740			
100211742	HENDERSONVILLE	NC		05/19/2025		981		(25)			(25)		956	956			
100148994	WINCHESTER	CA		04/19/2024		953		(13)			(13)		940	940			
100158858	NAPLES	FL		07/12/2024		1,339		76			76		1,415	1,415			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212634	CLERMONT	FL		05/29/2025		1,053		(2)			(2)		1,051	1,051			
100261154	HOBOKEN	NJ		12/05/2025		1,106		(35)			(35)		1,071	1,071			
100158614	LAS VEGAS	NV		07/10/2024		1,011		(26)			(26)		985	985			
100175622	FAIRVIEW	NJ		11/12/2024		887		(23)			(23)		864	864			
100255784	HARRISON	NJ		11/24/2025		1,105		(18)			(18)		1,087	1,087			
100253794	FONTANA	CA		10/30/2025		1,035		(48)			(48)		987	987			
100220586	INDIAN ORCH	MA		07/15/2025		8,987		(307)			(307)		8,680	8,680			
100190395	LONG BEACH	CA		01/23/2025		2,121		(53)			(53)		2,068	2,068			
100228649	MILLVILLE	DE		08/11/2025		1,109		(23)			(23)		1,086	1,086			
100160543	AURORA	CO		07/19/2024		891		(22)			(22)		869	869			
100209675	HOPKINS	MN		05/02/2025		933		(38)			(38)		895	895			
100170221	CHICAGO	IL		10/08/2024		1,150		(28)			(28)		1,122	1,122			
100180241	BRENTWOOD	CA		11/25/2024		1,172		(4)			(4)		1,168	1,168			
100219802	CARROLLTON	TX		07/08/2025		990		(29)			(29)		961	961			
100143687	HICKSVILLE	NY		02/22/2024		717		(5)			(5)		712	712			
100212082	PORTSMOUTH	NH		05/22/2025		1,016		(14)			(14)		1,002	1,002			
100102193	HOUSTON	TX		04/14/2023		1,019		(10)			(10)		1,009	1,009			
100071904	FRISCO	TX		11/19/2021		1,912		(175)			(175)		1,737	1,737			
100157490	TROY	MI		02/20/2025		917		(6)			(6)		911	911			
100118027	FONTANA	CA		07/20/2023		1,401		64			64		1,465	1,465			
100276674	LAWRENCEVILLE	GA		01/29/2026		1,365		(53)			(53)		1,312	1,312			
100129364	DAWSONVILLE	GA		09/25/2023		1,030		20			20		1,050	1,050			
100168171	LYNWOOD	CA		09/20/2024		1,219		27			27		1,246	1,246			
100158668	MORENO VALLEY	CA		07/10/2024		1,388		66			66		1,454	1,454			
5.00007E+11	TERNEUZEN	NLD		09/30/2025		10,787						178	10,965	10,798	(168)		(168)
100109184	HOUSTON	TX		07/21/2023		1,033		(37)			(37)		996	996			
100140602	EQUINUNK	PA		01/19/2024		972		(11)			(11)		961	961			
100129425	AMERICAN FORK	UT		09/29/2023		1,364		39			39		1,403	1,403			
100119642	HERRIMAN	UT		08/04/2023		1,343							1,343	1,343			
100119438	KISSIMMEE	FL		07/31/2023		1,385		34			34		1,419	1,419			
100258347	OAK HILLS	CA		12/05/2025		1,037		(45)			(45)		992	992			
100156217	HATFIELD	PA		06/20/2024		896		(41)			(41)		855	855			
100138001	CLEARWATER	FL		12/13/2023		1,003		9			9		1,012	1,012			
100244735	DOUBLE SPGS	AL		09/29/2025		3,748		(106)			(106)		3,642	3,642			
100253218	MONROE TOWNSHIP	NJ		10/30/2025		1,708		(51)			(51)		1,657	1,657			
100179989	BREVARD	NC		11/25/2024		2,688		(46)			(46)		2,642	2,642			
100176821	SANTA ROSA BEACH	FL		11/15/2024		4,848		(160)			(160)		4,688	4,688			
100170328	ELK GROVE	CA		10/08/2024		4,204		(133)			(133)		4,071	4,071			
100147068	HONOLULU	HI		03/27/2024		2,986		13			13		2,999	2,999			
100213076	NORMANDY PARK	WA		05/29/2025		400,035		(9,373)			(9,373)		390,662	390,662			
100135620	KISSIMMEE	FL		11/09/2023		1,022		(11)			(11)		1,011	1,011			
100202629	SURPRISE	AZ		03/24/2025		1,272		108			108		1,380	1,380			
100180416	SILVER SPRING	MD		11/25/2024		1,238		32			32		1,270	1,270			
100254294	LAS VEGAS	NV		11/06/2025		3,164		(115)			(115)		3,049	3,049			
100160987	MILLVILLE	DE		07/24/2024		97,729		2,597			2,597		100,326	100,326			
100253198	AUBURN	CA		10/30/2025		3,910		(170)			(170)		3,740	3,740			
100142966	FORT WORTH	TX		02/09/2024		21,814		(547)			(547)		21,267	21,267			
100129676	BROADVIEW HEIGHTS	OH		09/29/2023		739			3		(3)		736	736			
100206347	BLUFFDALE	UT		04/17/2025		2,462		101			101		2,563	2,563			
100203937	MABANK	TX		03/28/2025		945		(44)			(44)		901	901			
100079784	BORING	OR		04/25/2022		3,334		(175)			(175)		3,159	3,159			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169960	PORTLAND	OR		11/08/2024		1,098		(23)			(23)		1,075	1,075			
100273223	JUSTIN	TX		01/16/2026		1,092							1,092	1,092			
100246993	MENIFEE	CA		10/21/2025		915		(31)			(31)		884	884			
100171515	ALPENA	MI		10/16/2024		1,001		(31)			(31)		970	970			
100192830	MIAMI	FL		02/10/2025		978		(20)			(20)		958	958			
100198423	LITTLE ELM	TX		02/28/2025		1,848		(30)			(30)		1,818	1,818			
100134030	JAMAICA	NY		10/25/2023		1,259		(27)			(27)		1,232	1,232			
100140430	MENIFEE	CA		01/18/2024		19,228		448			448		19,676	19,676			
100164364	WORCESTER	MA		08/21/2024		2,026		(27)			(27)		1,999	1,999			
100160864	LAKE FREDERICK	VA		07/24/2024		7,858		(182)			(182)		7,676	7,676			
100127483	PROVIDENCE	RI		09/08/2023		1,180		2			2		1,182	1,182			
100254985	CLOVIS	CA		11/17/2025		3,440		(116)			(116)		3,324	3,324			
100277468	CALDWELL	ID		02/13/2026		992		(34)			(34)		958	958			
100267058	FORT WORTH	TX		12/23/2025		1,090		(24)			(24)		1,066	1,066			
100243363	WHITTIER	CA		09/26/2025		8,843		(363)			(363)		8,480	8,480			
100235083	MESA	AZ		08/28/2025		1,485		(27)			(27)		1,458	1,458			
100110075	BEND	OR		06/23/2023		1,030		(27)			(27)		1,003	1,003			
100229949	CHICAGO	IL		08/22/2025		942		(36)			(36)		906	906			
100272766	SHEPHERD	MT		01/13/2026		991		(42)			(42)		949	949			
100215831	BEND	OR		06/12/2025		1,171		(23)			(23)		1,148	1,148			
100135088	NORTH PLAINS	OR		11/01/2023		1,150		26			26		1,176	1,176			
100221641	BLACKSBURG	VA		07/23/2025		1,042		(9)			(9)		1,033	1,033			
100212120	PALM DESERT	CA		05/22/2025		1,037		(3)			(3)		1,034	1,034			
100141019	MILFORD	CT		02/20/2024		997		(21)			(21)		976	976			
100267030	MCKINNEY	TX		12/23/2025		1,142		(17)			(17)		1,125	1,125			
100254888	MAHWAH	NJ		11/17/2025		1,026		(52)			(52)		974	974			
100244941	BLACKSBURG	VA		09/29/2025		1,014		(33)			(33)		981	981			
100258325	ROYSE CITY	TX		12/05/2025		6,115		(206)			(206)		5,909	5,909			
100211671	MARICOPA	AZ		05/19/2025		1,409		158			158		1,567	1,567			
100246214	BLUFFTON	SC		10/08/2025		814		(35)			(35)		779	779			
100215827	MANSFIELD	TX		06/12/2025		5,519		205			205		5,724	5,724			
100148304	ERIE	CO		04/12/2024		1,395		51			51		1,446	1,446			
100101007	LONG BEACH	CA		04/28/2023		1,813		345			345		2,158	2,158			
100157894	PORT SAINT JOE	FL		07/09/2024		1,358		103			103		1,461	1,461			
100152407	ORLANDO	FL		05/17/2024		1,089		32			32		1,121	1,121			
100209296	BERLIN	MD		04/29/2025		1,154		(10)			(10)		1,144	1,144			
100204667	YAKIMA	WA		04/04/2025		996		(29)			(29)		967	967			
100268988	SUMMERVILLE	SC		12/29/2025		906		(41)			(41)		865	865			
100207476	RICHMOND	TX		04/29/2025		2,142		(38)			(38)		2,104	2,104			
100110463	GARDENA	CA		06/30/2023		1,169		(29)			(29)		1,140	1,140			
100215623	FORSYTH	MO		06/12/2025		1,100							1,100	1,100			
100253892	SAINT LOUIS	MO		10/30/2025		1,130		(17)			(17)		1,113	1,113			
100221430	SANTA MARIA	CA		07/22/2025		1,059		(50)			(50)		1,009	1,009			
100161497	TROPHY CLUB	TX		07/30/2024		940		(16)			(16)		924	924			
100130197	STUART	FL		11/15/2023		3,881		(136)			(136)		3,745	3,745			
100189329	BLOOMFIELD	NJ		01/13/2025		737		(21)	1		(22)		715	715			
100081627	CELEBRATION	FL		03/24/2022		2,559		(11)			(11)		2,548	2,548			
100245666	HOT SPRINGS VILLAGE	AR		10/06/2025		925		(35)			(35)		890	890			
100201104	DELRAY BEACH	FL		03/12/2025		1,022		(31)			(31)		991	991			
100189518	EGG HARBOR TOWNSHIP	NJ		01/15/2025		882		(33)			(33)		849	849			
100135249	PALMETTO	FL		11/08/2023		1,150		(6)			(6)		1,144	1,144			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153267	SAN ANTONIO	TX		05/30/2024		1,095		16			16		1,111	1,111			
100267108	DULUTH	GA		12/23/2025		1,103		(31)			(31)		1,072	1,072			
100197071	SAMMAMISH	WA		02/25/2025		2,414		(49)			(49)		2,365	2,365			
100131974	MISSOULA	MT		10/13/2023		1,094		(14)			(14)		1,080	1,080			
100236276	SAN TAN VALLEY	AZ		09/10/2025		930		(25)			(25)		905	905			
100188155	ATLANTA	GA		01/07/2025		5,002		(157)			(157)		4,845	4,845			
100272518	ELLIJAY	GA		01/08/2026		1,042		(33)			(33)		1,009	1,009			
100246137	NORTH MYRTLE BEACH	SC		10/08/2025		982		(44)			(44)		938	938			
100157906	MYRTLE BEACH	SC		07/09/2024		917		(15)			(15)		902	902			
100204899	FORT LAUDERDALE	FL		04/10/2025		987		(27)			(27)		960	960			
100186882	BIDDEFORD	ME		01/07/2025		1,422		78			78		1,500	1,500			
100103562	CONROE	TX		05/08/2023		7,319		(170)			(170)		7,149	7,149			
100221351	SAN DIEGO	CA		07/22/2025		872		(38)			(38)		834	834			
100198475	ELLIJAY	GA		02/28/2025		981		(29)			(29)		952	952			
100272337	CASTLE PINES	CO		01/08/2026		1,087		(22)			(22)		1,065	1,065			
100266979	LOVELAND	CO		12/23/2025		1,097		(30)			(30)		1,067	1,067			
100201644	GUNTERSVILLE	AL		03/13/2025		1,098		12			12		1,110	1,110			
100136585	MANTECA	CA		11/22/2023		1,572		(5)			(5)		1,567	1,567			
100140111	MERCED	CA		01/09/2024		1,248		8			8		1,256	1,256			
100234758	BAY SHORE	NY		08/28/2025		1,001		3			3		1,004	1,004			
100092001	NEWARK	NJ		02/09/2023		930		111			111		1,041	1,041			
100109733	KENNEWICK	WA		06/16/2023		1,037		(26)			(26)		1,011	1,011			
100142465	REDONDO BEACH	CA		03/08/2024		987		(21)			(21)		966	966			
100206705	WINDSOR	CO		04/23/2025		1,369		32			32		1,401	1,401			
100213977	WEST JORDAN	UT		05/29/2025		1,447		(9)			(9)		1,438	1,438			
100283945	BEN WHEELER	TX		03/23/2026		7,109		(89)			(89)		7,020	7,020			
100283539	EAGLE MOUNTAIN	UT		03/13/2026		712		(22)			(22)		690	690			
100212887	NEW PORT RICHEY	FL		05/29/2025		4,463		(79)			(79)		4,384	4,384			
100178416	GAINESVILLE	FL		11/21/2024		1,535		(18)			(18)		1,517	1,517			
100228835	DOVER	NH		08/12/2025		919		(24)			(24)		895	895			
100267123	NOKOMIS	FL		12/23/2025		56,869		(2,317)			(2,317)		54,552	54,552			
100176628	SPRINGFIELD	GA		11/15/2024		1,041		(40)			(40)		1,001	1,001			
100189824	HIGHLANDS RANCH	CO		01/21/2025		1,145		(2)			(2)		1,143	1,143			
100091742	RIVERSIDE	CA		03/24/2023		1,003		(24)			(24)		979	979			
100200234	WEST NEW YORK	NJ		03/07/2025		1,019		(22)			(22)		997	997			
100202552	SURPRISE	AZ		03/21/2025		6,580		728			728		7,308	7,308			
100128208	FLAGSTAFF	AZ		09/18/2023		181,272		(550)			(550)		180,722	180,722			
100246412	SEATTLE	WA		10/10/2025		1,042		(27)			(27)		1,015	1,015			
100109166	ROSHARON	TX		07/21/2023		1,110		(23)			(23)		1,087	1,087			
100074464	LOS ANGELES	CA		12/02/2021		2,074		(107)			(107)		1,967	1,967			
100247670	MURFREESBORO	TN		10/29/2025		1,029		(39)			(39)		990	990			
100137241	CYPRESS	TX		11/29/2023		806		(12)			(12)		794	794			
100179531	HENDERSON	NV		11/21/2024		1,153		(10)			(10)		1,143	1,143			
100210402	INDIO	CA		05/12/2025		814		(30)			(30)		784	784			
100185146	BAKERSFIELD	CA		12/20/2024		886		(10)			(10)		876	876			
100221401	MADISON	TN		07/22/2025		909		(29)			(29)		880	880			
100129629	MCKINNEY	TX		09/29/2023		19,561		200			200		19,761	19,761			
100137048	SAN JUAN	TX		11/28/2023		(333)							(333)	(333)			
100209610	CHESAPEAKE BEACH	MD		05/02/2025		2,604		(96)			(96)		2,508	2,508			
100175744	SIMI VALLEY	CA		11/12/2024		2,214		(40)			(40)		2,174	2,174			
100264960	PAW PAW	WV		12/17/2025		2,944		(91)			(91)		2,853	2,853			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108395	NEWBURGH	NY		05/25/2023		1,131		(56)			(56)		1,075	1,075			
100177471	HOMESTEAD	FL		01/16/2025		1,101		(43)			(43)		1,058	1,058			
100165858	PHOENIX	AZ		08/29/2024		1,000		(47)			(47)		953	953			
100186513	LANDAFF	NH		12/30/2024		1,078		(5)			(5)		1,073	1,073			
100200646	SEATTLE	WA		03/11/2025		1,154		(11)			(11)		1,143	1,143			
100227229	CLERMONT	FL		07/31/2025		945		(44)			(44)		901	901			
100132094	SALT LAKE CITY	UT		10/13/2023		1,129		(1)			(1)		1,128	1,128			
100277340	TUJUNGA	CA		02/12/2026		1,069		(25)			(25)		1,044	1,044			
100108253	LANCASTER	CA		05/24/2023		1,068		(14)			(14)		1,054	1,054			
100198419	MILLCREEK	UT		02/28/2025		1,084		(15)			(15)		1,069	1,069			
100283173	TAOS	NM		03/09/2026		1,228		(6)			(6)		1,222	1,222			
100118716	WEST COVINA	CA		07/25/2023		1,136		(25)			(25)		1,111	1,111			
100184730	ROSEVILLE	CA		12/17/2024		2,276		(72)			(72)		2,204	2,204			
100230123	SAN ANTONIO	TX		08/25/2025		958		(35)			(35)		923	923			
100129413	TRACY	CA		09/29/2023		1,092		(21)			(21)		1,071	1,071			
100236209	ONAWAY	MI		09/10/2025		989		(19)			(19)		970	970			
100148092	POINT PLEASANT BORO	NJ		04/10/2024		1,923		(17)			(17)		1,906	1,906			
100151413	PANAMA CITY BEACH	FL		05/10/2024		1,003		(15)			(15)		988	988			
100150062	ASTATULA	FL		06/14/2024		912		(33)			(33)		879	879			
100272865	PRESCOTT	AZ		01/15/2026		211,199		(6,171)			(6,171)		205,028	205,028			
100226921	BUCKEYE	AZ		07/30/2025		958		(35)			(35)		923	923			
100185448	YUCAIPA	CA		12/20/2024		1,130		12			12		1,142	1,142			
100220984	LAWRENCEVILLE	GA		07/18/2025		4,100		(121)			(121)		3,979	3,979			
100284764	NAPLES	FL		03/27/2026		696		(17)			(17)		679	679			
100253689	MOORESBURG	TN		10/30/2025		7,828		(234)			(234)		7,594	7,594			
100246106	OCEAN CITY	MD		10/08/2025		1,567		(60)			(60)		1,507	1,507			
100143132	KAILUA KONA	HI		02/16/2024		1,178		(25)			(25)		1,153	1,153			
100205793	MARIETTA	GA		04/14/2025		2,647		(86)			(86)		2,561	2,561			
100199274	CLEARLAKE	CA		03/05/2025		989		(26)			(26)		963	963			
100247174	FLORISSANT	CO		10/23/2025		1,344		(53)			(53)		1,291	1,291			
100201549	BLANCHARD	OK		03/13/2025		1,015		(26)			(26)		989	989			
100177261	ALISO VIEJO	CA		01/16/2025		1,663		(77)			(77)		1,586	1,586			
100114731	LAUDERHILL	FL		07/07/2023		11,627		(217)			(217)		11,410	11,410			
100174234	TWENTYNINE PALMS	CA		10/31/2024		1,034		(23)			(23)		1,011	1,011			
100079237	PANAMA CITY BEACH	FL		02/14/2022		2,209		2			2		2,211	2,211			
100199409	MARIETTA	GA		03/05/2025		2,059		24			24		2,083	2,083			
100206441	BLUE RIDGE	GA		04/22/2025		1,078		(26)			(26)		1,052	1,052			
100143126	MANCHESTER	NH		02/16/2024		1,041		(17)			(17)		1,024	1,024			
100194246	MONROVIA	CA		02/14/2025		1,033		(31)			(31)		1,002	1,002			
100188885	SAN DIEGO	CA		01/09/2025		1,315		(31)			(31)		1,284	1,284			
100267189	DUNEDIN	FL		12/23/2025		4,599		(154)			(154)		4,445	4,445			
100273058	BRISTOL	CT		01/15/2026		1,341		(33)			(33)		1,308	1,308			
100014229	GARDEN GROVE	CA		09/22/2017		5,977		(92)			(92)		5,885	5,885			
100229212	CLEARWATER	FL		08/13/2025		977		(9)			(9)		968	968			
100135482	INVER GROVE HEIGHTS	MN		11/13/2023		759		13			13		772	772			
100170367	FAIRHAVEN	MA		10/08/2024		1,083		(12)			(12)		1,071	1,071			
100192737	SALTER PATH	NC		02/10/2025		1,065		(15)			(15)		1,050	1,050			
100282016	OCEAN CITY	MD		02/27/2026		711		(13)			(13)		698	698			
100099876	ELK GROVE	CA		03/28/2023		1,067		(6)			(6)		1,061	1,061			
100152563	PLANO	TX		05/17/2024		1,112		1			1		1,113	1,113			
100229824	NEW ORLEANS	LA		08/18/2025		4,494		(72)			(72)		4,422	4,422			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192793	YUBA CITY	CA		02/10/2025		645		(29)	1		(30)		615	615			
100155051	SEVIERVILLE	TN		07/19/2024		4,600		(70)			(70)		4,530	4,530			
100268928	LARGO	FL		12/29/2025		1,169		(14)			(14)		1,155	1,155			
100218879	BROKEN BOW	OK		06/27/2025		904		(26)			(26)		878	878			
100152520	KENNESAW	GA		05/17/2024		1,187		3			3		1,190	1,190			
100157420	WEST PALM BEACH	FL		02/20/2025		1,369		(16)			(16)		1,353	1,353			
100100801	CENTREVILLE	VA		04/28/2023		1,488		27			27		1,515	1,515			
100235011	MOUNT DORA	FL		08/28/2025		1,059		(19)			(19)		1,040	1,040			
100211971	SUWANEE	GA		05/22/2025		983		(9)			(9)		974	974			
100133710	PORT ORCHARD	WA		10/23/2023		1,199		24			24		1,223	1,223			
100226825	GAORGETOWN	TX		07/30/2025		1,054		(8)			(8)		1,046	1,046			
100087270	QUEEN CREEK	AZ		10/25/2022		1,421		107			107		1,528	1,528			
100212130	MINT HILL	NC		05/22/2025		994		(13)			(13)		981	981			
100234770	LAS VEGAS	NV		08/28/2025		1,670		(57)			(57)		1,613	1,613			
100236243	LITTLEROCK	CA		09/10/2025		856		(26)			(26)		830	830			
100209463	QUEEN CREEK	AZ		04/29/2025		1,049		(25)			(25)		1,024	1,024			
100102831	NAPLES	FL		06/22/2023		1,068		(38)			(38)		1,030	1,030			
100205860	PHILADELPHIA	PA		04/14/2025		1,039		(21)			(21)		1,018	1,018			
100277351	LAS VEGAS	NV		02/12/2026		912		(43)			(43)		869	869			
100167035	PLAINFIELD	IL		09/13/2024		1,019		(38)			(38)		981	981			
100117975	SOUTH GATE	CA		07/20/2023		1,118		(10)			(10)		1,108	1,108			
100118997	ROCKVILLE	MD		07/27/2023		1,120		(30)			(30)		1,090	1,090			
100140288	NEWARK	DE		01/18/2024		1,056		(25)			(25)		1,031	1,031			
100166384	DORAL	FL		10/24/2024		1,191		(17)			(17)		1,174	1,174			
100194727	NASHVILLE	TN		02/21/2025		1,070		(12)			(12)		1,058	1,058			
100211883	HIGHLANDS RANCH	CO		05/19/2025		1,065		(12)			(12)		1,053	1,053			
100268403	SACRAMENTO	CA		12/29/2025		1,008		(26)			(26)		982	982			
100121035	HILLSBORO	OR		08/30/2023		1,182		22			22		1,204	1,204			
100117130	STATEN ISLAND	NY		07/20/2023		1,521		214			214		1,735	1,735			
100169466	PHOENIX	AZ		09/30/2024		939		(24)			(24)		915	915			
100195270	LENEXA	KS		02/24/2025		1,052		(9)			(9)		1,043	1,043			
5.00008E+11	AMSTERDAM	NLD		02/25/2026		40							40		(40)		(40)
100195464	ROSEVILLE	CA		02/24/2025		1,255		66			66		1,321	1,321			
100254359	MAMMOTH LAKES	CA		11/07/2025		1,073		(37)			(37)		1,036	1,036			
100132586	HENDERSON	NV		11/03/2023		855		9			9		864	864			
100110328	NASHVILLE	TN		06/30/2023		1,883		20			20		1,903	1,903			
100164835	AURORA	CO		08/26/2024		1,206		18			18		1,224	1,224			
100207998	CONCORD	CA		04/29/2025		908		(24)			(24)		884	884			
19219	PHARR	TX		09/25/2012		59,752		(18)			(18)		59,734	59,734			
100161048	MCKINNEY	TX		07/24/2024		1,125							1,125	1,125			
100179454	BATTLE GROUND	WA		11/21/2024		1,269		9			9		1,278	1,278			
100143790	ALTON	NH		02/28/2024		1,034		(32)			(32)		1,002	1,002			
100268406	RIVERBANK	CA		12/29/2025		1,703		(34)			(34)		1,669	1,669			
100129330	OXNARD	CA		09/25/2023		1,177		10			10		1,187	1,187			
100118873	SAN LUIS OBISPO	CA		08/30/2023		1,209		(6)			(6)		1,203	1,203			
100267209	ALBUQUERQUE	NM		12/23/2025		918		(44)			(44)		874	874			
100135534	NORCROSS	GA		11/13/2023		3,755		(46)			(46)		3,709	3,709			
100189346	CLOVIS	CA		01/13/2025		1,057		(26)			(26)		1,031	1,031			
100254118	LOCUST GROVE	GA		12/12/2025		951		(39)			(39)		912	912			
100153040	CANTON	CT		06/27/2024		878		(34)			(34)		844	844			
100087115	KISSIMMEE	FL		11/04/2022		1,280		7			7		1,287	1,287			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141039	SAN FRANCISCO	CA		02/20/2024		1,492		(35)			(35)		1,457	1,457			
100148946	REDLANDS	CA		04/17/2024		872		(25)			(25)		847	847			
100177150	FRANKLIN	TN		01/16/2025		1,129		(19)			(19)		1,110	1,110			
100141757	PALMDALE	CA		01/30/2024		1,173		(18)			(18)		1,155	1,155			
100201472	STOCKTON	CA		03/12/2025		1,753		(57)			(57)		1,696	1,696			
100229158	LAS VEGAS	NV		08/14/2025		1,495		(47)			(47)		1,448	1,448			
100165914	OKLAHOMA CITY	OK		09/06/2024		1,094		(21)			(21)		1,073	1,073			
100244434	PALM DESERT	CA		09/29/2025		1,029		(40)			(40)		989	989			
100210664	RANCHO MIRAGE	CA		05/15/2025		1,057		(27)			(27)		1,030	1,030			
100144091	ERIE	CO		03/07/2024		1,383		66			66		1,449	1,449			
100152398	LAS VEGAS	NV		05/17/2024		1,033		(17)			(17)		1,016	1,016			
100171475	ROSEVILLE	CA		10/16/2024		984		(26)			(26)		958	958			
100197478	ANAHEIM	CA		02/25/2025		2,354		(102)			(102)		2,252	2,252			
100108915	KEARNEYSVILLE	WV		05/31/2023		1,146		3			3		1,149	1,149			
100255590	ROCKAWAY BEACH	OR		11/24/2025		4,934		(114)			(114)		4,820	4,820			
100214602	VERO BEACH	FL		06/09/2025		1,066		(14)			(14)		1,052	1,052			
100178217	SANTA ANA	CA		11/19/2024		1,258		(2)			(2)		1,256	1,256			
100267120	TUCSON	AZ		12/23/2025		1,081		(20)			(20)		1,061	1,061			
100181355	PHOENIX	AZ		12/06/2024		790		(17)			(17)		773	773			
100195265	RALEIGH	NC		02/24/2025		1,084		(11)			(11)		1,073	1,073			
100202416	BELTSVILLE	MD		03/19/2025		873		(28)			(28)		845	845			
100182568	ROSEVILLE	CA		12/12/2024		1,231		17			17		1,248	1,248			
100201473	LINCOLN	CA		03/12/2025		1,011		(25)			(25)		986	986			
100204793	WASHINGTON	DC		04/09/2025		1,002		(16)			(16)		986	986			
100127488	ESCONDIDO	CA		09/08/2023		6,241		15			15		6,256	6,256			
100212071	GOODYEAR	AZ		05/22/2025		1,010		(44)			(44)		966	966			
100080191	EAGLE	ID		02/25/2022		1,841		(36)			(36)		1,805	1,805			
100153478	HEMPSTEAD	NY		05/30/2024		1,013		(32)			(32)		981	981			
100246378	RIVERSIDE	CA		10/10/2025		977		(31)			(31)		946	946			
100219696	DENVER	CO		07/07/2025		1,113		(15)			(15)		1,098	1,098			
100116142	CLARKSBURG	MD		07/20/2023		1,528		215			215		1,743	1,743			
100206198	OQUOSSOC	ME		04/16/2025		982		(26)			(26)		956	956			
100158445	COLORADO SPRINGS	CO		07/10/2024		1,413		(35)			(35)		1,378	1,378			
100191132	EUGENE	OR		01/29/2025		971		(24)			(24)		947	947			
100200048	WAUWATOSA	WI		03/06/2025		1,084		(15)			(15)		1,069	1,069			
100174507	JURUPA VALLEY	CA		10/31/2024		825		(41)			(41)		784	784			
100192575	BROOKINGS	OR		02/10/2025		866		(35)			(35)		831	831			
100214332	SEVIERVILLE	TN		06/02/2025		950		(23)			(23)		927	927			
100115855	SARASOTA	FL		07/20/2023		1,371		15			15		1,386	1,386			
100115873	FORT MYERS	FL		07/20/2023		928		10			10		938	938			
100169658	MIAMI	FL		09/30/2024		1,002		(32)			(32)		970	970			
100202963	OCEAN CITY	MD		03/24/2025		1,117		(19)			(19)		1,098	1,098			
100235749	DAPHNE	AL		09/22/2025		1,038		4			4		1,042	1,042			
100230148	SARASOTA	FL		08/25/2025		858		(33)			(33)		825	825			
100151037	EVERETT	WA		05/08/2024		2,897		190			190		3,087	3,087			
100268609	MC GAHEYSVILLE	VA		12/29/2025		2,653		(54)			(54)		2,599	2,599			
100219186	ROCKAWAY BEACH	OR		06/27/2025		1,075		(17)			(17)		1,058	1,058			
100144517	JURUPA VALLEY	CA		04/26/2024		71		(3)			(3)		68	68			
100131740	NASHVILLE	TN		10/06/2023		1,598		30			30		1,628	1,628			
100206258	NAPLES	FL		04/17/2025		2,146		(58)			(58)		2,088	2,088			
100216706	HIGDEN	AR		06/23/2025		1,010		(14)			(14)		996	996			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143147	STERLING	VA		02/16/2024		1,125		(15)			(15)		1,110	1,110			
100200203	MYRTLE BEACH	SC		03/07/2025		963		(23)			(23)		940	940			
100110371	PALM SPRINGS	CA		06/30/2023		1,106		(8)			(8)		1,098	1,098			
100235920	BETHESDA	MD		09/04/2025		2,739		(21)			(21)		2,718	2,718			
100151576	BROOKHAVEN	GA		05/10/2024		1,708		(27)			(27)		1,681	1,681			
100132091	JERSEY CITY	NJ		10/13/2023		1,075		(8)			(8)		1,067	1,067			
100182013	CLARKSVILLE	TN		12/12/2024		1,168		6			6		1,174	1,174			
100284606	SAINT PETERSBURG	FL		03/26/2026		1,097		(32)			(32)		1,065	1,065			
100273914	BAKERSFIELD	CA		01/26/2026		671		(8)			(8)		663	663			
100065468	TIGARD	OR		07/28/2021		2,344		(36)			(36)		2,308	2,308			
100211434	NASHVILLE	TN		05/16/2025		989		(34)			(34)		955	955			
100283109	BAKERSFIELD	CA		03/09/2026		892		(38)			(38)		854	854			
100182188	PORT SAINT JOE	FL		12/12/2024		968		(18)			(18)		950	950			
100156880	SHIRLEY	NY		06/27/2024		944		(31)			(31)		913	913			
100169175	JACKSON	NJ		09/27/2024		1,070		(13)			(13)		1,057	1,057			
100236285	BONITA	CA		09/10/2025		1,002		(27)			(27)		975	975			
100146574	PORT SAINT LUCIE	FL		03/20/2024		937		(27)			(27)		910	910			
100082635	WAKE FOREST	NC		04/14/2022		1,582		(43)			(43)		1,539	1,539			
100208987	VICTORIA	MN		04/29/2025		1,015		(37)			(37)		978	978			
100184893	BOCA RATON	FL		12/17/2024		2,421		(44)			(44)		2,377	2,377			
100172667	QUAKERTOWN	PA		11/21/2024		917		(24)			(24)		893	893			
100253080	BARTO	PA		10/30/2025		1,044		(43)			(43)		1,001	1,001			
100139597	RICHMOND	TX		12/28/2023		1,567		(46)			(46)		1,521	1,521			
100117057	PEARLAND	TX		07/20/2023		1,617		587			587		2,204	2,204			
100071979	HALLANDALE BEACH	FL		10/29/2021		1,928		(125)			(125)		1,803	1,803			
100229776	HILTON HEAD ISLAND	SC		08/18/2025		922		(31)			(31)		891	891			
100221849	BRIELLE BOROUGH	NJ		07/29/2025		935		(44)			(44)		891	891			
100118850	CLOVIS	CA		08/30/2023		3,896		(202)			(202)		3,694	3,694			
100220333	THORNTON	CO		07/14/2025		1,210		(21)			(21)		1,189	1,189			
100245716	MIDDLETON	ID		10/06/2025		1,081		(33)			(33)		1,048	1,048			
100167759	HOUSTON	TX		09/19/2024		823		(52)			(52)		771	771			
100167784	HOUSTON	TX		09/19/2024		823		(52)			(52)		771	771			
100153368	VENICE	FL		05/30/2024		1,004		(20)			(20)		984	984			
100198910	CALDWELL	ID		02/28/2025		830		(32)			(32)		798	798			
100114861	FULSHEAR	TX		07/10/2023		2,976		2			2		2,978	2,978			
100185993	BERGENFIELD	NJ		12/26/2024		1,031		(33)			(33)		998	998			
100169523	LYNNWOOD	WA		09/30/2024		1,184		9			9		1,193	1,193			
100086647	EULESS	TX		09/30/2022		1,606		(17)			(17)		1,589	1,589			
100212247	NIPOMO	CA		05/27/2025		1,020		(25)			(25)		995	995			
100108299	TEMPE	AZ		05/24/2023		1,113		(41)			(41)		1,072	1,072			
100091424	AUSTIN	TX		02/22/2023		1,153		(1)			(1)		1,152	1,152			
100213929	SUMMERVILLE	SC		05/29/2025		854		(21)			(21)		833	833			
100253448	HERRIMAN	UT		10/30/2025		1,133		(32)			(32)		1,101	1,101			
100079878	BONITA SPRINGS	FL		04/25/2022		2,875		(47)			(47)		2,828	2,828			
100228593	HILTON HEAD ISLAND	SC		08/11/2025		5,946		(194)			(194)		5,752	5,752			
100153213	MONTEBELLO	CA		05/30/2024		4,519		218			218		4,737	4,737			
100177386	NAPLES	FL		01/16/2025		1,469		(57)			(57)		1,412	1,412			
100081027	LAS VEGAS	NV		03/18/2022		2,800		111			111		2,911	2,911			
100129600	LEES SUMMIT	MO		09/29/2023		1,397		61			61		1,458	1,458			
100151691	PORT SAINT LUCIE	FL		05/10/2024		1,278		51			51		1,329	1,329			
100159286	DULUTH	GA		07/15/2024		1,000		(23)			(23)		977	977			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081805	PARK CITY	UT		03/30/2022		503		11			11		514	514			
100120076	KISSIMMEE	FL		08/11/2023		1,079		(22)			(22)		1,057	1,057			
100103321	ARLINGTON	TX		04/28/2023		984		(25)			(25)		959	959			
100266827	LOS ANGELES	CA		12/23/2025		1,028		10			10		1,038	1,038			
100176676	SNELLVILLE	GA		11/15/2024		938		(18)			(18)		920	920			
100186475	TUCSON	AZ		12/30/2024		992		(11)			(11)		981	981			
100130322	PORT ORANGE	FL		09/28/2023		2,042		(37)			(37)		2,005	2,005			
100152532	ALPHARETTA	GA		05/17/2024		1,010		(12)			(12)		998	998			
100221032	LAS VEGAS	NV		07/18/2025		949		(31)			(31)		918	918			
100261241	JAMAICA	NY		12/05/2025		1,208		(18)			(18)		1,190	1,190			
100175657	ELIZABETH	NJ		11/12/2024		730		(8)			(8)		722	722			
100152494	SAN BERNARDINO	CA		05/16/2024		663		(27)			(27)		636	636			
100219165	AUSTIN	TX		06/27/2025		3,066		(87)			(87)		2,979	2,979			
100245375	GILBERT	AZ		10/06/2025		1,088		(34)			(34)		1,054	1,054			
100181998	APEX	NC		12/12/2024		1,246		35			35		1,281	1,281			
100190087	SANTA MARIA	CA		01/21/2025		2,322		(27)			(27)		2,295	2,295			
100138371	MANCHESTER	MD		12/18/2023		648		(14)			(14)		634	634			
100168510	ASHFORD	WA		09/25/2024		1,169		(18)			(18)		1,151	1,151			
100229772	AMERICAN FORK	UT		08/18/2025		970		(29)			(29)		941	941			
100161932	MODESTO	CA		07/31/2024		799		(3)			(3)		796	796			
100221340	LAVEEN	AZ		07/22/2025		893		(40)			(40)		853	853			
100132458	RANCHO CORDOVA	CA		11/03/2023		2,797		50			50		2,847	2,847			
100226979	LITTLE ELM	TX		07/30/2025		1,094		(15)			(15)		1,079	1,079			
100189952	THE VILLAGES	FL		01/21/2025		1,024		(20)			(20)		1,004	1,004			
100140900	PHOENIX	AZ		02/26/2024		959		(39)			(39)		920	920			
100150087	NORTH CHARLESTON	SC		06/14/2024		976		(15)			(15)		961	961			
100219276	MOAB	UT		06/30/2025		996		(32)			(32)		964	964			
100109177	SANTA CLARITA	CA		07/21/2023		1,268		2			2		1,270	1,270			
100207068	MILLVILLE	DE		04/24/2025		946		(24)			(24)		922	922			
100253945	TOMS RIVER	NJ		10/30/2025		1,070		(19)			(19)		1,051	1,051			
100164069	NORTH MIAMI	FL		08/21/2024		614		(13)			(13)		601	601			
100255346	BAKERSFIELD	CA		11/25/2025		1,111		(34)			(34)		1,077	1,077			
100180163	LINDENHURST	NY		11/25/2024		989		(25)			(25)		964	964			
100188671	QUEEN VALLEY	AZ		02/10/2025		964		(29)			(29)		935	935			
100228849	GLENVILLE	NC		08/12/2025		758		(6)			(6)		752	752			
100110671	QUINCY	MA		06/30/2023		1,382		31			31		1,413	1,413			
100109027	GRESHAM	OR		05/31/2023		934		(26)			(26)		908	908			
100140481	GRAND PRAIRIE	TX		01/19/2024		862		(22)			(22)		840	840			
100190669	FRANKLIN	TX		01/28/2025		1,599		(2)			(2)		1,597	1,597			
100158916	NORTH MYRTLE BEACH	SC		07/12/2024		1,286		(45)			(45)		1,241	1,241			
100219334	BELLVUE	CO		07/08/2025		1,035		(17)			(17)		1,018	1,018			
100268610	WESTERLY	RI		12/29/2025		1,169		(13)			(13)		1,156	1,156			
100137606	HEATHSVILLE	VA		12/08/2023		1,131							1,131	1,131			
100238102	DURHAM	NC		09/15/2025		941		(17)			(17)		924	924			
100110198	CHANDLER	AZ		06/30/2023		1,301		25			25		1,326	1,326			
100245688	WOODBRIDGE	VA		10/06/2025		1,029		(32)			(32)		997	997			
100159669	HANFORD	CA		08/23/2024		777		(20)			(20)		757	757			
100100880	ROCKVILLE	MD		04/28/2023		1,432		87			87		1,519	1,519			
100238984	BAKERSFIELD	CA		09/23/2025		976		(33)			(33)		943	943			
100238980	BAKERSFIELD	CA		09/23/2025		975		(32)			(32)		943	943			
100238982	BAKERSFIELD	CA		09/23/2025		974		(31)			(31)		943	943			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100213765	JURUPA VALLEY	CA		05/29/2025		977		(30)			(30)		947	947			
100195260	LAKE MARY	FL		02/24/2025		953		(25)			(25)		928	928			
100110515	RANCHO MISSION VIEJO	CA		06/30/2023		1,641		97			97		1,738	1,738			
100194615	WACO	TX		02/21/2025		1,245		37			37		1,282	1,282			
100174996	SAINT ALBANS	NY		10/31/2024		1,035		(30)			(30)		1,005	1,005			
100165835	PICKERINGTON	OH		08/29/2024		1,960		(88)			(88)		1,872	1,872			
100283368	EAGLE MOUNTAIN	UT		03/11/2026		741		(13)			(13)		728	728			
100180181	DEDHAM	MA		11/25/2024		1,048		(24)			(24)		1,024	1,024			
100220478	N MYRTLE BCH	SC		07/15/2025		1,005		(36)			(36)		969	969			
100191655	HENDERSON	NV		01/31/2025		1,297		25			25		1,322	1,322			
100101661	STAR	ID		04/26/2023		1,368		1			1		1,369	1,369			
100193746	BIG BEAR LAKE	CA		02/10/2025		946		(18)			(18)		928	928			
100102938	BRONX	NY		06/22/2023		1,080		(78)			(78)		1,002	1,002			
100160018	MELBOURNE	FL		07/17/2024		1,706		(42)			(42)		1,664	1,664			
100220359	SAN TAN VALLEY	AZ		07/14/2025		1,037		(3)			(3)		1,034	1,034			
100186567	WINCHESTER	VA		12/30/2024		1,407		115			115		1,522	1,522			
100137767	MILLCREEK	UT		12/08/2023		1,041		8			8		1,049	1,049			
100284679	COMPTON	CA		03/27/2026		350		(17)			(17)		333	333			
100152374	CLERMONT	FL		05/17/2024		4,261		(82)			(82)		4,179	4,179			
100061860	BRONX	NY		07/01/2021		1,983		(14)			(14)		1,969	1,969			
100172461	PORTLAND	OR		10/23/2024		1,292		(13)			(13)		1,279	1,279			
100019739	DAVIS	CA		07/26/2018		2,735		(29)			(29)		2,706	2,706			
100226580	EMERYVILLE	CA		07/30/2025		1,002		(39)			(39)		963	963			
100138780	LEXINGTON	KY		12/21/2023		654		(18)			(18)		636	636			
100220897	NASHUA	NH		07/18/2025		1,465		(25)			(25)		1,440	1,440			
100228577	ROSEVILLE	CA		08/11/2025		1,222		47			47		1,269	1,269			
100182507	SEVERN	MD		12/12/2024		1,166		2			2		1,168	1,168			
100181451	TUALATIN	OR		01/09/2025		4,471		(174)			(174)		4,297	4,297			
100258401	ACUSHNET	MA		12/05/2025		1,302		(58)			(58)		1,244	1,244			
100119394	GRAHAM	WA		07/31/2023		1,408		34			34		1,442	1,442			
100172396	WINCHESTER	CA		10/23/2024		1,283		7			7		1,290	1,290			
100214034	LAS VEGAS	NV		05/29/2025		1,043		(25)			(25)		1,018	1,018			
100215857	SPRINGFIELD	VA		06/12/2025		1,026		(8)			(8)		1,018	1,018			
100167819	MASTIC	NY		09/19/2024		966		(34)			(34)		932	932			
100248891	PORT SAINT LUCIE	FL		10/29/2025		1,265		(43)			(43)		1,222	1,222			
100172501	FAIRHOPE	AL		10/23/2024		1,092		(35)			(35)		1,057	1,057			
100212276	VAN NUYS	CA		05/28/2025		956		(26)			(26)		930	930			
100079638	PALMDALE	CA		04/08/2022		1,264		(42)			(42)		1,222	1,222			
100170181	CHICAGO	IL		10/08/2024		1,123		(23)			(23)		1,100	1,100			
100146655	VIRGINIA BEACH	VA		03/20/2024		815		(27)			(27)		788	788			
100277678	CHICAGO	IL		02/19/2026		947		(13)			(13)		934	934			
100245786	ORLANDO	FL		10/29/2025		986		(27)			(27)		959	959			
100206382	SCOTTSDALE	AZ		05/22/2025		1,034		7			7		1,041	1,041			
100172926	TULALIP	WA		10/25/2024		869		(14)			(14)		855	855			
100210403	CUMMING	GA		05/12/2025		1,361		5			5		1,366	1,366			
100163179	CASTLE PINES	CO		08/13/2024		1,311		28			28		1,339	1,339			
100162341	GOLD CANYON	AZ		08/06/2024		2,187		(56)			(56)		2,131	2,131			
100194322	DIVIDE	CO		02/14/2025		1,092		(22)			(22)		1,070	1,070			
100194420	ROYAL OAK	MI		02/14/2025		2,427		(75)			(75)		2,352	2,352			
100180186	STRAWBERRY	AZ		11/25/2024		972		(18)			(18)		954	954			
100194831	SPARKS	NV		02/21/2025		19,773		567			567		20,340	20,340			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219852	AUSTIN	TX		07/08/2025		1,085		(20)			(20)		1,065	1,065			
100147663	CHICAGO	IL		04/04/2024		2,791		(15)			(15)		2,776	2,776			
100147539	NAPLES	FL		04/03/2024		805		(42)			(42)		763	763			
100144288	DALLAS	TX		03/07/2024		965		(29)			(29)		936	936			
100204043	SCOTTSDALE	AZ		03/28/2025		1,012		(37)			(37)		975	975			
100207192	MIAMI	FL		04/28/2025		996		(21)			(21)		975	975			
100194795	HOUSTON	TX		02/21/2025		1,132		23			23		1,155	1,155			
100238799	STERLING	VA		09/23/2025		1,040		(27)			(27)		1,013	1,013			
100244895	PISCATAWAY	NJ		09/29/2025		1,041		(28)			(28)		1,013	1,013			
100213979	SEVIERVILLE	TN		05/29/2025		1,102		(11)			(11)		1,091	1,091			
100015839	OAKLAND	CA		02/27/2018		2,393		(28)			(28)		2,365	2,365			
100193204	PHOENIX	AZ		02/10/2025		846		(10)			(10)		836	836			
100133798	KISSIMMEE	FL		10/20/2023		2,065		20			20		2,085	2,085			
100212672	LAS VEGAS	NV		05/29/2025		937		(21)			(21)		916	916			
100169601	VANCOUVER	WA		09/30/2024		984		(24)			(24)		960	960			
100138241	FRISCO	TX		12/14/2023		1,008		(6)			(6)		1,002	1,002			
100172387	WILMINGTON	NC		10/23/2024		1,004		(28)			(28)		976	976			
100220572	OLYMPIA	WA		07/15/2025		1,030		(31)			(31)		999	999			
100235198	KNOXVILLE	TN		08/28/2025		925		(43)			(43)		882	882			
100213428	ORANGE	CA		05/29/2025		1,116		(5)			(5)		1,111	1,111			
100065968	BERKELEY HEIGHTS	NJ		08/02/2021		5,736		(28)			(28)		5,708	5,708			
100211603	FORESTHILL	CA		06/23/2025		1,008		(31)			(31)		977	977			
100156472	BELMONT	NC		06/24/2024		1,086		(10)			(10)		1,076	1,076			
100176727	TACOMA	WA		11/15/2024		968		(24)			(24)		944	944			
100210530	DOWNERS GROVE	IL		05/15/2025		1,015		(15)			(15)		1,000	1,000			
100137238	HOWELL	NJ		11/29/2023		693		(21)			(21)		672	672			
100156903	FLORAL PARK	NY		06/27/2024		914		(23)			(23)		891	891			
100071718	NAMPA	ID		10/14/2021		2,264		(56)			(56)		2,208	2,208			
100261442	MEMPHIS	TN		12/09/2025		988		(36)			(36)		952	952			
100265487	RANCHO CORDOVA	CA		12/19/2025		726		(35)			(35)		691	691			
100131977	PORT ARANSAS	TX		10/13/2023		1,274		(2)			(2)		1,272	1,272			
100203299	FORT MYERS	FL		03/27/2025		1,036		(26)			(26)		1,010	1,010			
100193152	SARASOTA	FL		03/20/2025		944		(38)			(38)		906	906			
100156256	MASSAPEQUA	NY		06/20/2024		1,118		22			22		1,140	1,140			
100158541	LEHIGH ACRES	FL		07/10/2024		797		(29)			(29)		768	768			
100194659	BELLINGHAM	WA		02/21/2025		64,868		(2,043)			(2,043)		62,825	62,825			
100261731	HALLANDALE BEACH	FL		12/12/2025		1,104		(23)			(23)		1,081	1,081			
100185434	RAHWAY	NJ		12/20/2024		1,198		15			15		1,213	1,213			
100154202	CHICAGO	IL		07/11/2024		962		(40)			(40)		922	922			
100087976	TUCSON	AZ		10/25/2022		1,150							1,150	1,150			
100258251	MIAMI	FL		12/02/2025		1,106		1			1		1,107	1,107			
100201095	RANCHO CORDOVA	CA		03/12/2025		1,009		(28)			(28)		981	981			
100214670	RIVERSIDE	CA		06/11/2025		1,017		(36)			(36)		981	981			
100191611	GALT	CA		01/31/2025		715		(2)			(2)		713	713			
100151013	ANNAPOLIS	MD		05/08/2024		1,069		(11)			(11)		1,058	1,058			
100147821	ALPHARETTA	GA		04/08/2024		1,040		(22)			(22)		1,018	1,018			
100129596	LEES SUMMIT	MO		09/29/2023		1,487		94			94		1,581	1,581			
100172314	MIDLAND	TX		10/21/2024		1,217		(17)			(17)		1,200	1,200			
100140777	BOWIE	MD		01/22/2024		715		(27)			(27)		688	688			
100173064	LAS VEGAS	NV		10/25/2024		1,106		(17)			(17)		1,089	1,089			
100216585	SALEM	OR		06/23/2025		2,632		165			165		2,797	2,797			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171759	PLEASANTON	CA		10/17/2024		1,293		(13)			(13)		1,280	1,280			
100168513	MCKINNEY	TX		09/25/2024		1,275		(20)			(20)		1,255	1,255			
100132288	BRIDGTON	ME		10/13/2023		1,252		(3)			(3)		1,249	1,249			
100115002	LINCOLN	CA		07/14/2023		1,258		8			8		1,266	1,266			
100114829	THORNTON	CO		07/10/2023		1,235		(7)			(7)		1,228	1,228			
100163800	OREGON CITY	OR		09/27/2024		2,943		(138)			(138)		2,805	2,805			
100120009	NORTH LAS VEGAS	NV		08/11/2023		2,172		47			47		2,219	2,219			
100209329	FARMERS BRANCH	TX		04/29/2025		702		(14)			(14)		688	688			
100078910	WESTMINSTER	CO		02/24/2022		2,219		32			32		2,251	2,251			
100195266	FRISCO	TX		02/24/2025		959		(16)			(16)		943	943			
100219284	ROCKWALL	TX		06/30/2025		1,032		(24)			(24)		1,008	1,008			
100246695	CHERRY HILL	NJ		10/15/2025		1,030		(40)			(40)		990	990			
100156216	WINTER HAVEN	FL		06/20/2024		858		(20)			(20)		838	838			
100152221	MESA	AZ		05/17/2024		1,085		(3)			(3)		1,082	1,082			
100255072	BLOOMINGTON	IN		11/19/2025		1,029		(17)			(17)		1,012	1,012			
100166278	RENO	NV		09/09/2024		1,008		(23)			(23)		985	985			
100229048	LEESBURG	AL		08/14/2025		1,075		(22)			(22)		1,053	1,053			
100204915	RICHMOND	TX		04/10/2025		926		(35)			(35)		891	891			
100108482	SOMERSET	NJ		05/25/2023		799		(22)			(22)		777	777			
100120006	FONTANA	CA		08/11/2023		1,603		65			65		1,668	1,668			
100166150	SAINT CLOUD	FL		09/09/2024		958		(14)			(14)		944	944			
100150475	ROSEVILLE	CA		05/03/2024		1,809		115			115		1,924	1,924			
100283947	COACHELLA	CA		03/23/2026		701		(18)			(18)		683	683			
100261484	BAKERSFIELD	CA		12/12/2025		672		(24)			(24)		648	648			
100156346	AUSTIN	TX		07/25/2024		1,429		(44)			(44)		1,385	1,385			
100177222	ATLANTA	GA		01/16/2025		1,060		(31)			(31)		1,029	1,029			
100177385	LOWELL	IN		01/16/2025		858		(40)			(40)		818	818			
100206707	CRANFORD	NJ		04/23/2025		1,106		(29)			(29)		1,077	1,077			
100065385	DENVER	CO		07/28/2021		2,277		(60)			(60)		2,217	2,217			
100177272	SILVERTHORNE	CO		01/16/2025		2,050		(30)			(30)		2,020	2,020			
100229874	REDLANDS	CA		08/18/2025		974		(27)			(27)		947	947			
100257019	FOND DU LAC	WI		11/26/2025		910		(48)			(48)		862	862			
100200118	POCONO SUMMIT	PA		03/06/2025		1,351		53			53		1,404	1,404			
100175060	MENTONE	CA		11/05/2024		7,585		(219)			(219)		7,366	7,366			
100172493	WEST CHESTER	PA		10/23/2024		1,095		(30)			(30)		1,065	1,065			
100166081	GLENDALE	AZ		09/09/2024		902		(30)			(30)		872	872			
100164416	AURORA	CO		08/21/2024		909		69	2		67		976	976			
100214012	YULEE	FL		05/29/2025		1,160		(22)			(22)		1,138	1,138			
100229792	WINTER GARDEN	FL		08/18/2025		922		(35)			(35)		887	887			
100265006	SUNRISE	FL		12/17/2025		672		(27)			(27)		645	645			
100128849	GLENVIEW	IL		09/21/2023		1,110		(17)			(17)		1,093	1,093			
100152703	ERIE	CO		05/17/2024		1,344		108			108		1,452	1,452			
100245487	CLARKSVILLE	VA		10/06/2025		1,093		(41)			(41)		1,052	1,052			
100188670	SAN ANTONIO	TX		02/10/2025		980		(33)			(33)		947	947			
100159369	ROSEVILLE	CA		07/15/2024		1,519		21			21		1,540	1,540			
100149680	NEW PRAGUE	MN		04/26/2024		1,174		2			2		1,176	1,176			
100202651	HARTSEL	CO		03/24/2025		1,056		(20)			(20)		1,036	1,036			
100219754	AURORA	CO		07/08/2025		3,884		(196)			(196)		3,688	3,688			
100261257	GLEN	NH		12/05/2025		711		(8)			(8)		703	703			
100148185	HOWELL	NJ		04/12/2024		1,130		2			2		1,132	1,132			
100236048	MADISON	WI		09/04/2025		680		(21)			(21)		659	659			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136431	COACHELLA	CA		11/20/2023		3,090		256			256		3,346	3,346			
100129602	LEES SUMMIT	MO		09/29/2023		348,475		16,637			16,637		365,112	365,112			
100188674	COSTA MESA	CA		02/10/2025		989		(19)			(19)		970	970			
100172915	WOODRIDGE	IL		10/25/2024		883		(30)			(30)		853	853			
100115665	LINDEN	NJ		07/20/2023		1,622		(8)			(8)		1,614	1,614			
100188391	ATLANTA	GA		01/08/2025		1,022		16			16		1,038	1,038			
100283501	LITHIA	FL		03/11/2026		619		(26)			(26)		593	593			
100185361	PLANO	TX		12/20/2024		1,172		20			20		1,192	1,192			
100109291	MAHWAH	NJ		06/12/2023		1,184		(18)			(18)		1,166	1,166			
100189926	PEORIA	AZ		01/21/2025		581		91	2		89		670	670			
100203481	BRANFORD	CT		03/26/2025		1,080		(21)			(21)		1,059	1,059			
100076136	COLLEYVILLE	TX		01/07/2022		3,069		(69)			(69)		3,000	3,000			
100219701	AUSTIN	TX		07/07/2025		1,218		27			27		1,245	1,245			
100194761	GLEN ALLEN	VA		02/21/2025		948		(17)			(17)		931	931			
100201462	COMMERCE CITY	CO		03/12/2025		2,199		(27)			(27)		2,172	2,172			
100133749	NEW BRITAIN	PA		10/23/2023		1,034		5			5		1,039	1,039			
100129611	LEES SUMMIT	MO		09/29/2023		1,527		121			121		1,648	1,648			
100145869	NORTH PORT	FL		03/15/2024		814		(46)			(46)		768	768			
100136956	MORRISVILLE	NC		11/28/2023		946		(6)			(6)		940	940			
100221282	CYPRESS	TX		07/22/2025		527		(24)			(24)		503	503			
100162810	PARKER	CO		08/12/2024		990		(25)			(25)		965	965			
100076661	MIAMI	FL		12/16/2021		2,238		(54)			(54)		2,184	2,184			
100243452	CLEMMONS	NC		09/26/2025		1,024		(48)			(48)		976	976			
100137113	ANNAPOLIS	MD		11/28/2023		856		(26)			(26)		830	830			
100169150	INDIALANTIC	FL		09/27/2024		1,107		(22)			(22)		1,085	1,085			
100277482	MEDINA	OH		02/13/2026		968		(23)			(23)		945	945			
100172542	SMITHVILLE	TN		10/23/2024		2,972		(76)			(76)		2,896	2,896			
100229829	GILBERT	AZ		08/18/2025		933		(30)			(30)		903	903			
100175835	TAMPA	FL		11/12/2024		937		(34)			(34)		903	903			
100227006	DAUPHIN ISLAND	AL		07/30/2025		1,020		(19)			(19)		1,001	1,001			
100218754	MOUNT LAUREL	NJ		06/27/2025		922		(30)			(30)		892	892			
100091176	LAS VEGAS	NV		01/31/2023		1,171		70			70		1,241	1,241			
100154605	LOS BANOS	CA		06/14/2024		743		(13)			(13)		730	730			
100245461	RALEIGH	NC		10/06/2025		1,062		(38)			(38)		1,024	1,024			
100199103	JAMAICA	NY		03/03/2025		982		(6)			(6)		976	976			
100107784	PORT SAINT JOE	FL		05/19/2023		1,530		93			93		1,623	1,623			
100181955	GRAND JUNCTION	CO		12/12/2024		1,213		34			34		1,247	1,247			
100195264	LAWRENCEVILLE	GA		02/24/2025		1,113		3			3		1,116	1,116			
100243422	BRIDGTON	ME		09/26/2025		959		(45)			(45)		914	914			
100195262	PORTLAND	OR		02/24/2025		1,129		6			6		1,135	1,135			
100168507	AUSTIN	TX		09/25/2024		1,069		(25)			(25)		1,044	1,044			
100134552	FREEPORT	NY		10/30/2023		1,070		(10)			(10)		1,060	1,060			
100281968	CAPE MAY COURT HOUSE	NJ		02/27/2026		666		(16)			(16)		650	650			
100083230	RIVERSIDE	CA		05/10/2022		1,529		(25)			(25)		1,504	1,504			
100191349	ORANGE PARK	FL		01/30/2025		1,072		(7)			(7)		1,065	1,065			
100205074	BAYVILLE	NY		04/11/2025		2,072		(84)			(84)		1,988	1,988			
100255834	CANADIAN LAKES	MI		11/24/2025		733		(16)			(16)		717	717			
100272542	EAST WINDSOR	NJ		01/08/2026		1,041		(26)			(26)		1,015	1,015			
100284898	BEND	OR		03/27/2026		650		(20)			(20)		630	630			
100117110	EAST ELMHURST	NY		07/20/2023		1,658		363			363		2,021	2,021			
100266947	KEIZER	OR		12/23/2025		1,118		(28)			(28)		1,090	1,090			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082133	OJAI	CA		04/14/2022		536		8			8		544	544			
100209575	SPARKS	NV		05/02/2025		1,053		(32)			(32)		1,021	1,021			
100159407	CEDAR LAKE	IN		07/15/2024		1,206		(31)			(31)		1,175	1,175			
100257018	LEHI	UT		11/26/2025		993		(37)			(37)		956	956			
100151241	STAMFORD	CT		05/10/2024		1,021		(20)			(20)		1,001	1,001			
100168279	MISSION VIEJO	CA		09/20/2024		1,019		(18)			(18)		1,001	1,001			
100172842	VICTORVILLE	CA		10/25/2024		949		(49)			(49)		900	900			
100192877	BALTIMORE	MD		02/10/2025		1,094		(4)			(4)		1,090	1,090			
100202690	COTTONWOOD	AZ		03/24/2025		1,014		(29)			(29)		985	985			
100164774	DUCK CREEK VILLAGE	UT		08/26/2024		982		(17)			(17)		965	965			
100154813	PORT SAINT LUCIE	FL		07/19/2024		1,406		(82)			(82)		1,324	1,324			
100198313	BOISE	ID		02/28/2025		1,124		(15)			(15)		1,109	1,109			
100117745	ORANGE	CA		07/20/2023		1,197		30			30		1,227	1,227			
100180380	AVONDALE	AZ		11/25/2024		1,138		6			6		1,144	1,144			
100226840	CAMPBELL	CA		07/30/2025		32,436		(1,162)			(1,162)		31,274	31,274			
100156587	HENDERSON	NV		06/24/2024		1,059		(10)			(10)		1,049	1,049			
100151585	AUSTIN	TX		05/10/2024		998		(13)			(13)		985	985			
100068116	IMPERIAL BCH	CA		08/25/2021		2,369		(69)			(69)		2,300	2,300			
100080455	STATEN ISLAND	NY		03/10/2022		1,932		(23)			(23)		1,909	1,909			
100161960	SAN BERNARDINO	CA		07/31/2024		928		(43)			(43)		885	885			
100193137	ROSEVILLE	CA		02/10/2025		1,231		78			78		1,309	1,309			
100151393	COROLLA	NC		05/10/2024		1,045		(27)			(27)		1,018	1,018			
100101074	HEWLETT	NY		04/28/2023		1,670		273			273		1,943	1,943			
100167053	DUNELLEN	NJ		09/13/2024		1,615		(73)			(73)		1,542	1,542			
100190964	WOODSTOCK	GA		01/28/2025		1,135		6			6		1,141	1,141			
100182403	WOONSOCKET	RI		12/12/2024		1,018		(13)			(13)		1,005	1,005			
100186329	ELLIJAY	GA		12/30/2024		1,246		41			41		1,287	1,287			
100128037	WOODBRIDGE	VA		09/08/2023		1,583		28			28		1,611	1,611			
100261180	PINE PLAINS	NY		12/05/2025		1,077		(32)			(32)		1,045	1,045			
100194383	SATELLITE BEACH	FL		02/14/2025		995		(40)			(40)		955	955			
100218220	ROSENBERG	TX		06/26/2025		2,660		(26)			(26)		2,634	2,634			
100114776	MANVEL	TX		07/07/2023		1,188		(14)			(14)		1,174	1,174			
100119836	SPRING VALLEY	NY		08/08/2023		1,131		(61)			(61)		1,070	1,070			
100155235	BIG PINE KEY	FL		07/19/2024		2,331		(111)			(111)		2,220	2,220			
100151962	KENNESAW	GA		06/14/2024		938		(63)			(63)		875	875			
100255771	RALEIGH	NC		11/24/2025		1,109		(13)			(13)		1,096	1,096			
100219602	LONG BEACH	CA		07/07/2025		1,167							1,167	1,167			
100137828	DORAL	FL		12/08/2023		943		3			3		946	946			
100229427	POWAY	CA		08/15/2025		843		(21)			(21)		822	822			
100079966	OAKLEY	CA		04/25/2022		2,044		(4)			(4)		2,040	2,040			
100253151	TUSCALOOSA	AL		10/30/2025		2,848		(73)			(73)		2,775	2,775			
100261684	LAKE MARY	FL		12/12/2025		868		(38)			(38)		830	830			
100193473	WEST YARMOUTH	MA		02/10/2025		1,002		(21)			(21)		981	981			
100135351	MYRTLE BEACH	SC		11/13/2023		997		(8)			(8)		989	989			
100100427	JUPITER	FL		04/27/2023		2,116		239			239		2,355	2,355			
100229811	TACOMA	WA		08/18/2025		1,016		(30)			(30)		986	986			
100238548	PAGE	AZ		09/19/2025		982		(14)			(14)		968	968			
100246208	WEST WILDWOOD	NJ		10/08/2025		1,015		(46)			(46)		969	969			
100117608	GARDEN GROVE	CA		07/20/2023		1,168		11			11		1,179	1,179			
100206197	JENSEN BEACH	FL		04/16/2025		903		(21)			(21)		882	882			
100265058	ROSELLE	NJ		12/19/2025		976		17			17		993	993			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247535	GLENDALE	CA		10/28/2025		947		(38)			(38)		909	909			
100193523	STATEN ISLAND	NY		02/10/2025		1,121		(6)			(6)		1,115	1,115			
100215826	WELLINGTON	NV		06/12/2025		16,241		(368)			(368)		15,873	15,873			
100253348	MANCHESTER	NH		10/30/2025		1,091		(26)			(26)		1,065	1,065			
100182492	APISON	TN		12/12/2024		1,126		(5)			(5)		1,121	1,121			
100140593	FONTANA	CA		01/19/2024		1,757		22			22		1,779	1,779			
100202865	COXS CREEK	KY		03/24/2025		894		(28)			(28)		866	866			
100172350	LODI	CA		10/23/2024		1,339		(37)			(37)		1,302	1,302			
100163893	SAN ANTONIO	TX		09/27/2024		989		(40)			(40)		949	949			
100168794	PERTH AMBOY	NJ		09/26/2024		1,670		(78)			(78)		1,592	1,592			
100243175	PELLA	IA		09/26/2025		935		(42)			(42)		893	893			
100247430	MURRIETA	CA		11/26/2025		1,380		(53)			(53)		1,327	1,327			
100143148	STERLING	VA		02/16/2024		1,116		(15)			(15)		1,101	1,101			
100149813	PAWTUCKET	RI		04/29/2024		859		(11)			(11)		848	848			
100067456	HOLLYWOOD	FL		09/23/2021		2,204		(28)			(28)		2,176	2,176			
100160529	COLORADO SPRINGS	CO		07/19/2024		1,157		28			28		1,185	1,185			
100206653	PROSPER	TX		04/24/2025		990		(11)			(11)		979	979			
100247776	SAN JOSE	CA		10/29/2025		579		(43)			(43)		536	536			
100219461	BUDD LAKE	NJ		07/07/2025		1,089		(12)			(12)		1,077	1,077			
100152530	CHULA VISTA	CA		05/17/2024		1,230		47			47		1,277	1,277			
100267151	HERMITAGE	TN		12/23/2025		1,097		(21)			(21)		1,076	1,076			
100131761	STEVENSVILLE	MD		10/06/2023		1,881		40			40		1,921	1,921			
100147589	LOMPOC	CA		04/04/2024		2,905		(101)			(101)		2,804	2,804			
100218872	FREDERICKSBURG	TX		06/27/2025		872		(25)			(25)		847	847			
100175682	COMMERCE CITY	CO		11/12/2024		1,078							1,078	1,078			
100102360	HIGHLAND	CA		06/07/2023		1,354		(7)			(7)		1,347	1,347			
100110640	BURBANK	CA		06/30/2023		2,173		(14)			(14)		2,159	2,159			
100199306	MUNDS PARK	AZ		03/05/2025		1,156		17			17		1,173	1,173			
100148752	GULF SHORES	AL		04/17/2024		966		(21)			(21)		945	945			
100158005	RUIDOSO	NM		07/09/2024		1,017		(21)			(21)		996	996			
100114893	DULUTH	GA		07/13/2023		1,206		(8)			(8)		1,198	1,198			
100090197	RALEIGH	NC		01/13/2023		2,684		(7)			(7)		2,677	2,677			
100171901	MESA	AZ		10/17/2024		1,319		26			26		1,345	1,345			
100080521	BRIGHTON	CO		03/30/2022		1,963		(59)			(59)		1,904	1,904			
100245727	BIRMINGHAM	MI		10/06/2025		1,076		(37)			(37)		1,039	1,039			
100189879	TIMNATH	CO		01/21/2025		1,378		127			127		1,505	1,505			
100182071	MASHPEE	MA		12/12/2024		2,744		70			70		2,814	2,814			
100254909	BRANCHVILLE	NJ		11/17/2025		964		(22)			(22)		942	942			
100229763	LAS VEGAS	NV		08/18/2025		934		(44)			(44)		890	890			
100189304	CUMMING	GA		01/13/2025		983		(32)			(32)		951	951			
100168611	THREE RIVERS	MI		09/25/2024		1,015		(21)			(21)		994	994			
100175472	SPRINGFIELD	VA		12/23/2024		3,177		(94)			(94)		3,083	3,083			
100284550	CHATSWORTH	CA		03/26/2026		975		(40)			(40)		935	935			
100272857	BLAINE	WA		01/15/2026		1,794		(69)			(69)		1,725	1,725			
100199414	GILBERT	AZ		03/05/2025		1,225		52			52		1,277	1,277			
100162481	NORWALK	CA		08/07/2024		1,018		(33)			(33)		985	985			
100174235	PRESCOTT	AZ		10/31/2024		1,000		(24)			(24)		976	976			
100216046	NEW ORLEANS	LA		06/17/2025		1,061		24			24		1,085	1,085			
100283375	CARPINTERIA	CA		03/11/2026		720		(17)			(17)		703	703			
100128482	EAST HARTFORD	CT		09/15/2023		835		(7)			(7)		828	828			
100173111	SAINT JOHNS	FL		10/30/2024		1,087		(26)			(26)		1,061	1,061			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140250	POOLER	GA		01/18/2024		2,660		(4)			(4)		2,656	2,656			
100229985	OPA LOCKA	FL		08/22/2025		982		(21)			(21)		961	961			
100143587	CENTRAL ISLIP	NY		02/21/2024		994		(57)			(57)		937	937			
100179526	HAWTHORNE	NJ		11/21/2024		1,132		(4)			(4)		1,128	1,128			
100118116	SANTA ANA	CA		07/20/2023		1,256		44			44		1,300	1,300			
100277503	GIG HARBOR	WA		02/13/2026		1,284		(40)			(40)		1,244	1,244			
100238464	WAIANAE	HI		09/19/2025		1,015		(39)			(39)		976	976			
100119218	PRESQUE ISLE	WI		07/31/2023		745		(10)	1		(11)		734	734			
100083826	CENTRAL POINT	OR		07/12/2022		1,069		(34)			(34)		1,035	1,035			
100254973	NAGS HEAD	NC		11/17/2025		1,096		(39)			(39)		1,057	1,057			
100228550	PALMER	AK		08/11/2025		1,124		(20)			(20)		1,104	1,104			
100180422	LAS VEGAS	NV		11/25/2024		1,171		(3)			(3)		1,168	1,168			
100219272	CONYERS	GA		06/30/2025		878		(9)			(9)		869	869			
100182063	SAN BERNARDINO	CA		12/12/2024		1,431		20			20		1,451	1,451			
100219603	SCOTTSDALE	AZ		07/07/2025		882		(25)			(25)		857	857			
100172739	BERWYN HEIGHTS	MD		11/21/2024		789		(37)			(37)		752	752			
100253358	EDINBURG	TX		10/30/2025		957		(37)			(37)		920	920			
100157949	BUCKEYE	AZ		07/09/2024		2,024		17			17		2,041	2,041			
100284018	OCALA	FL		03/24/2026		1,723		(35)			(35)		1,688	1,688			
100176621	PALMDALE	CA		11/15/2024		1,161		(23)			(23)		1,138	1,138			
100202791	LAS VEGAS	NV		03/24/2025		643		(20)			(20)		623	623			
100176795	SAN ANTONIO	TX		11/15/2024		106,246		(933)			(933)		105,313	105,313			
100254827	BRUNSWICK	ME		11/17/2025		996		(23)			(23)		973	973			
100171457	PORT ORCHARD	WA		10/16/2024		669		(18)			(18)		651	651			
100192167	TACOMA	WA		01/31/2025		1,176		(3)			(3)		1,173	1,173			
100235872	VERO BEACH	FL		09/04/2025		4,281		(152)			(152)		4,129	4,129			
100136922	WEST PARK	FL		11/28/2023		1,310		(18)			(18)		1,292	1,292			
100186382	MANASSAS	VA		12/30/2024		10,667		(84)			(84)		10,583	10,583			
100185412	LANCASTER	CA		12/20/2024		1,167		19			19		1,186	1,186			
100116174	HAYWARD	CA		07/20/2023		1,775		464			464		2,239	2,239			
100268264	LINCOLN	CA		12/29/2025		1,073		(12)			(12)		1,061	1,061			
100158456	LK HAVASU CTY	AZ		07/10/2024		1,093		(9)			(9)		1,084	1,084			
100133918	ALBRIGHTSVILLE	PA		10/25/2023		925		(21)			(21)		904	904			
100253485	SPRINGFIELD	OR		10/30/2025		3,343		(87)			(87)		3,256	3,256			
100147606	LA PUENTE	CA		04/04/2024		814		(57)			(57)		757	757			
100274006	WELLINGTON	FL		01/26/2026		1,157		(44)			(44)		1,113	1,113			
100116383	MIAMI	FL		07/20/2023		1,315		70			70		1,385	1,385			
100228584	SEVIERVILLE	TN		08/11/2025		921		(39)			(39)		882	882			
100168346	PANAMA CITY BEACH	FL		09/25/2024		160,058		(3,130)			(3,130)		156,928	156,928			
100161921	SALT LAKE CITY	UT		07/31/2024		1,049		73			73		1,122	1,122			
100202837	GLENDALE	AZ		03/24/2025		2,492		(80)			(80)		2,412	2,412			
100079196	RIVERSIDE	CA		02/24/2022		2,160		(7)			(7)		2,153	2,153			
100151326	CUMMING	GA		05/10/2024		1,453		6			6		1,459	1,459			
100182052	MINNEOLA	FL		12/12/2024		1,138		6			6		1,144	1,144			
100254305	SPIRIT LAKE	IA		11/06/2025		942		(22)			(22)		920	920			
100200161	GODLEY	TX		03/06/2025		1,192		57			57		1,249	1,249			
100164945	BROCKTON	MA		08/28/2024		1,057		(28)			(28)		1,029	1,029			
100144189	PORT ORCHARD	WA		03/07/2024		1,226		3			3		1,229	1,229			
100067671	EL MONTE	CA		09/23/2021		2,479		(12)			(12)		2,467	2,467			
100101535	JACKSONVILLE	FL		04/26/2023		1,366		31			31		1,397	1,397			
100181960	WAKE FOREST	NC		12/12/2024		1,035		(2)			(2)		1,033	1,033			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154347	PUERTO VALLARTA	MEX		06/12/2024		952							952	952			
100246470	MURFREESBORO	TN		10/10/2025		1,183		(36)			(36)		1,147	1,147			
100202934	BRIGANTINE	NJ		03/24/2025		1,395		(26)			(26)		1,369	1,369			
100180371	LINCOLN	NH		11/25/2024		1,154		5			5		1,159	1,159			
100228335	PLYMOUTH	MA		08/11/2025		857		(30)			(30)		827	827			
100108219	JURUPA VALLEY	CA		05/24/2023		867		(41)			(41)		826	826			
100131632	STRASBURG	CO		10/06/2023		1,062		3			3		1,065	1,065			
100139321	WESTMINSTER	MD		12/28/2023		931		5			5		936	936			
100110223	AUSTIN	TX		06/30/2023		1,351		20			20		1,371	1,371			
100182605	COEUR D ALENE	ID		12/12/2024		1,219		15			15		1,234	1,234			
100150875	MELISSA	TX		05/08/2024		1,127		(17)			(17)		1,110	1,110			
4010056553	GLOUCESTER CITY	NJ		08/24/2023		1,378		(22)			(22)		1,356	1,356			
100171620	BUCKEYE	AZ		10/16/2024		1,392		67			67		1,459	1,459			
100081188	LOS ANGELES	CA		03/18/2022		2,183		62			62		2,245	2,245			
100109576	JACKSONVILLE	FL		06/14/2023		1,001		(24)			(24)		977	977			
100146983	ANNA	TX		03/26/2024		1,195		20			20		1,215	1,215			
100129711	LAS VEGAS	NV		09/29/2023		3,682		(13)			(13)		3,669	3,669			
100204855	HESPERIA	CA		04/09/2025		685		(32)			(32)		653	653			
100226619	AUBURN	WA		07/30/2025		1,216		(57)			(57)		1,159	1,159			
100272130	FRISCO	TX		01/08/2026		1,113		(28)			(28)		1,085	1,085			
100161139	NASHUA	NH		07/24/2024		993		(26)			(26)		967	967			
100283630	RALEIGH	NC		03/13/2026		645		(29)			(29)		616	616			
100158822	ROHNERT PARK	CA		07/10/2024		991		(24)			(24)		967	967			
100204738	OCOEE	FL		04/09/2025		1,364		(6)			(6)		1,358	1,358			
100245460	COLUMBUS	OH		10/06/2025		1,031		(36)			(36)		995	995			
100153650	LIBERTY HILL	TX		05/31/2024		886		(40)			(40)		846	846			
100160104	DALLAS	TX		07/17/2024		992		(19)			(19)		973	973			
100247342	CATHEDRAL CITY	CA		10/24/2025		1,110		(17)			(17)		1,093	1,093			
100254646	FORT LAUDERDALE	FL		11/10/2025		1,094		(1)			(1)		1,093	1,093			
100117084	WANTAGH	NY		07/20/2023		1,977		22			22		1,999	1,999			
100110022	PORT SAINT LUCIE	FL		06/23/2023		1,438		(5)			(5)		1,433	1,433			
100182517	ANTHEM	AZ		12/12/2024		1,129		(4)			(4)		1,125	1,125			
100193115	FRESNO	CA		02/10/2025		2,056		174			174		2,230	2,230			
100180306	SANTA FE	NM		11/25/2024		1,144		(4)			(4)		1,140	1,140			
100192843	BLUE RIDGE	GA		02/10/2025		962		(18)			(18)		944	944			
100243323	CLOVIS	CA		09/26/2025		1,054		(15)			(15)		1,039	1,039			
100211478	FUQUAY VARINA	NC		05/16/2025		1,952		(14)			(14)		1,938	1,938			
100162920	SAN ANTONIO	TX		08/12/2024		1,012		(22)			(22)		990	990			
100157422	LOS ANGELES	CA		02/20/2025		1,023		(33)			(33)		990	990			
100254943	LANCASTER	PA		11/17/2025		2,243		(77)			(77)		2,166	2,166			
100120995	CLEARWATER BEACH	FL		08/30/2023		1,059		(8)			(8)		1,051	1,051			
100117124	VALLEY STREAM	NY		07/20/2023		3,144		542			542		3,686	3,686			
100234750	DAHLONEGA	GA		08/28/2025		1,118		(39)			(39)		1,079	1,079			
100203973	FREDERICKSBURG	TX		03/28/2025		2,542		(56)			(56)		2,486	2,486			
100247569	MCKINNEY	TX		10/29/2025		974		(45)			(45)		929	929			
100192854	WOODSTOCK	GA		02/10/2025		1,900		(19)			(19)		1,881	1,881			
100235311	FLAGSTAFF	AZ		08/29/2025		975		(34)			(34)		941	941			
100109024	RIVERSIDE	CA		05/31/2023		1,353		(30)			(30)		1,323	1,323			
100178495	GRAND PRAIRIE	TX		11/21/2024		878		(24)			(24)		854	854			
100216269	DURANGO	CO		06/20/2025		1,958		(49)			(49)		1,909	1,909			
100152009	PHOENIX	AZ		06/14/2024		1,038		(25)			(25)		1,013	1,013			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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100177048	INDIAN WELLS	CA		01/16/2025		1,503		(35)			(35)		1,468	1,468			
100065768	KAHULUI	HI		07/28/2021		2,491		(35)			(35)		2,456	2,456			
100282237	MIAMI	FL		02/27/2026		674		(23)			(23)		651	651			
100283208	MIAMI	FL		03/09/2026		691		(24)			(24)		667	667			
100213806	NORTH LAS VEGAS	NV		05/29/2025		739		(17)			(17)		722	722			
100215753	CARROLL	NH		06/12/2025		1,058		(19)			(19)		1,039	1,039			
100277465	BOZEMAN	MT		02/13/2026		1,075		(37)			(37)		1,038	1,038			
100272778	HEATH	TX		01/13/2026		2,878		(15)			(15)		2,863	2,863			
100206775	WILMINGTON	VT		04/23/2025		907		(22)			(22)		885	885			
100214347	PEORIA	AZ		06/02/2025		1,290		(11)			(11)		1,279	1,279			
100192835	BOCA RATON	FL		02/10/2025		3,578		(48)			(48)		3,530	3,530			
100268925	BRADENTON	FL		12/29/2025		1,173		(8)			(8)		1,165	1,165			
100168154	CORONA	CA		09/20/2024		996		(21)			(21)		975	975			
100267006	ST GEORGE	UT		12/23/2025		1,100		(27)			(27)		1,073	1,073			
100206136	FRESNO	CA		04/16/2025		1,040		(26)			(26)		1,014	1,014			
100186648	SURPRISE	AZ		12/30/2024		1,119		(2)			(2)		1,117	1,117			
100114715	BOWIE	MD		06/29/2023		1,793		(25)			(25)		1,768	1,768			
100071717	CARSON	CA		10/14/2021		1,569		(76)	4		(80)		1,489	1,489			
100203337	FARMINGTON	UT		03/27/2025		658		(22)			(22)		636	636			
100190458	BARNSTEAD	NH		01/24/2025		648		(14)			(14)		634	634			
100255923	BUCKEYE	AZ		11/24/2025		879		(30)			(30)		849	849			
100141219	HOMESTEAD	FL		01/30/2024		862		(24)			(24)		838	838			
100148696	SALT LAKE CITY	UT		04/17/2024		858		(20)			(20)		838	838			
100079178	CAPE CORAL	FL		02/24/2022		2,130		(14)			(14)		2,116	2,116			
100237004	ELKO NEW MARKET	MN		09/12/2025		1,011		(30)			(30)		981	981			
100221202	KINGSTON	OK		07/21/2025		1,004		(21)			(21)		983	983			
100144405	ALLENTOWN	PA		03/07/2024		1,024		1			1		1,025	1,025			
100266953	RIVERTON	UT		12/23/2025		968		(30)			(30)		938	938			
100246689	LAS VEGAS	NV		10/15/2025		1,047		(43)			(43)		1,004	1,004			
100265039	PLANO	TX		12/17/2025		1,008		(41)			(41)		967	967			
100164614	STUART	FL		08/21/2024		969		(10)			(10)		959	959			
100219908	KNOXVILLE	TN		07/08/2025		1,032		(23)			(23)		1,009	1,009			
100189839	CANTON	GA		01/21/2025		2,639		(47)			(47)		2,592	2,592			
100171685	ACWORTH	GA		10/16/2024		1,283		(8)			(8)		1,275	1,275			
100200542	BAKERSFIELD	CA		03/11/2025		1,225		21			21		1,246	1,246			
100206420	GARNER	NC		05/22/2025		1,070		(5)			(5)		1,065	1,065			
100084703	NAPA	CA		08/02/2022		1,336		(14)			(14)		1,322	1,322			
100151460	CARMICHAEL	CA		05/10/2024		984		(12)			(12)		972	972			
100170165	SEATTLE	WA		10/08/2024		1,262		(15)			(15)		1,247	1,247			
100277368	PINE MOUNTAIN CLUB	CA		02/12/2026		2,221		(50)			(50)		2,171	2,171			
100181319	VICTORVILLE	CA		12/06/2024		1,079		(14)			(14)		1,065	1,065			
100216743	BASTROP	TX		06/23/2025		4,343		(49)			(49)		4,294	4,294			
100180564	ACTON	CA		11/26/2024		1,037		(24)			(24)		1,013	1,013			
100172928	PASSAIC	NJ		10/25/2024		816		(27)			(27)		789	789			
100229513	CLINTON	NC		08/15/2025		4,263		(103)			(103)		4,160	4,160			
100199396	WELLINGTON	FL		03/05/2025		982		(37)			(37)		945	945			
100108166	SAN BERNARDINO	CA		05/24/2023		818		(10)			(10)		808	808			
100268253	LEBANON	NH		12/29/2025		736		(11)			(11)		725	725			
100221713	ATLANTA	GA		07/25/2025		939		(22)			(22)		917	917			
100127639	EAST RUTHERFORD	NJ		09/08/2023		3,304		3			3		3,307	3,307			
100216482	NAPLES	FL		06/23/2025		1,152		27			27		1,179	1,179			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149404	FRISCO	TX		04/24/2024		1,032		(28)			(28)		1,004	1,004			
100141111	MASTIC BEACH	NY		01/30/2024		923		(22)			(22)		901	901			
100186280	MCKINNEY	TX		12/27/2024		1,059		(36)			(36)		1,023	1,023			
100158895	ELIZABETH	CO		07/12/2024		1,355		41			41		1,396	1,396			
100173328	ROUND ROCK	TX		10/30/2024		1,261		15			15		1,276	1,276			
100227976	PALMDALE	CA		08/04/2025		959		(16)			(16)		943	943			
100084599	GILBERT	AZ		08/02/2022		428		(1)			(1)		427	427			
100119691	CITY OF ORANGE	NJ		08/08/2023		1,104		(50)			(50)		1,054	1,054			
100197487	WINTER GARDEN	FL		02/26/2025		1,242		22			22		1,264	1,264			
100236839	PLANADA	CA		09/12/2025		892		(34)			(34)		858	858			
100235969	CORVALLIS	OR		09/04/2025		6,339		(193)	8		(201)		6,138	6,138			
100215464	PHOENIX	AZ		06/12/2025		1,050		(13)			(13)		1,037	1,037			
100284895	ASHFORD	WA		03/27/2026		660		(20)			(20)		640	640			
100180372	CHULA VISTA	CA		11/25/2024		1,077		2			2		1,079	1,079			
100188373	STOCKTON	CA		01/08/2025		206,173		(4,550)			(4,550)		201,623	201,623			
100151009	MARSHALL	NC		05/08/2024		1,405		(34)			(34)		1,371	1,371			
100212355	NEW BRIGHTON	MN		05/28/2025		1,016		(3)			(3)		1,013	1,013			
100171647	LOS ANGELES	CA		10/16/2024		731		(33)	1		(34)		697	697			
100137834	ASHBURN	VA		12/08/2023		37,097		(322)			(322)		36,775	36,775			
100215846	SANTAQUIN	UT		06/12/2025		1,033		4			4		1,037	1,037			
100132045	SPANAWAY	WA		10/13/2023		1,028		1			1		1,029	1,029			
100194577	LAKE WORTH BEACH	FL		03/28/2025		958		(9)			(9)		949	949			
100202596	RALEIGH	NC		03/21/2025		992		(43)			(43)		949	949			
100129913	PATERSON	NJ		09/27/2023		913		(8)			(8)		905	905			
100189021	LOS BANOS	CA		01/09/2025		865		(11)			(11)		854	854			
100137524	INDIAN SHORES	FL		12/08/2023		1,206		(25)			(25)		1,181	1,181			
100068185	GLENDORA	CA		08/25/2021		2,291		(38)			(38)		2,253	2,253			
100171507	CASTLE ROCK	CO		10/16/2024		983		(15)			(15)		968	968			
100074216	SACRAMENTO	CA		12/09/2021		2,021		(85)			(85)		1,936	1,936			
100229814	WEST LINN	OR		08/18/2025		1,028		(25)			(25)		1,003	1,003			
100117127	STATEN ISLAND	NY		07/20/2023		3,306		599			599		3,905	3,905			
100180030	SAINT SIMONS ISLAND	GA		11/25/2024		1,138		(9)			(9)		1,129	1,129			
100109658	ESTERO	FL		06/14/2023		962		(32)			(32)		930	930			
100211786	CARROLLTON	TX		05/19/2025		8,133		(23)			(23)		8,110	8,110			
100201782	PLAINFIELD	IL		03/18/2025		855		(23)			(23)		832	832			
3510132983	FLORIDA CITY	FL		10/30/2025		244,119							244,119	244,119			
100185624	JAMESBURG	NJ		12/20/2024		1,832		(12)			(12)		1,820	1,820			
100172160	ROCKVILLE	MD		10/17/2024		1,091		(38)			(38)		1,053	1,053			
100176523	KISSIMMEE	FL		11/15/2024		1,072		(17)			(17)		1,055	1,055			
100081481	ASHBURN	VA		03/18/2022		2,242		68			68		2,310	2,310			
100081083	POWDER SPRINGS	GA		03/18/2022		2,965		104			104		3,069	3,069			
100220250	MOUNTAIN VIEW	CA		07/11/2025		1,044		(4)			(4)		1,040	1,040			
100188303	APOLLO BEACH	FL		01/08/2025		7,719		(65)			(65)		7,654	7,654			
100186410	FREDERICK	MD		12/30/2024		1,533		(5)			(5)		1,528	1,528			
100200238	CAROLINA BEACH	NC		03/07/2025		984		(29)			(29)		955	955			
100149689	DAWSONVILLE	GA		04/26/2024		1,087		(15)			(15)		1,072	1,072			
100120057	CHANDLER	AZ		08/11/2023		1,194		(3)			(3)		1,191	1,191			
100130139	MCKINNEY	TX		11/15/2023		1,015		(17)			(17)		998	998			
100143063	INMAN	SC		02/14/2024		730		(22)			(22)		708	708			
100200399	MESA	AZ		03/10/2025		1,000		(22)			(22)		978	978			
100282375	WILDWOOD	NJ		02/27/2026		893		30			30		923	923			

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100204422	SALISBURY MILLS	NY		04/01/2025		878		(22)			(22)		856	856			
100245974	LANCASTER	CA		10/07/2025		911		(30)			(30)		881	881			
100188729	CHULA VISTA	CA		01/09/2025		1,199		15			15		1,214	1,214			
100141724	LAUDERHILL	FL		01/30/2024		922		(14)			(14)		908	908			
100132753	SAN BERNARDINO	CA		11/03/2023		915		(39)			(39)		876	876			
100110530	LONG BEACH	CA		06/30/2023		1,269		(8)			(8)		1,261	1,261			
100140280	LAKE HAVASU CITY	AZ		01/18/2024		973		(12)			(12)		961	961			
100139310	HESPERIA	CA		12/28/2023		1,024		(22)			(22)		1,002	1,002			
100203402	JOSHUA TREE	CA		03/27/2025		1,164		(42)			(42)		1,122	1,122			
100209621	NAPLES	FL		05/02/2025		986		(30)			(30)		956	956			
100120063	DENVER	CO		08/11/2023		25,927		(134)			(134)		25,793	25,793			
100220222	HIALEAH	FL		07/11/2025		1,066		(2)			(2)		1,064	1,064			
100201201	MESA	AZ		03/12/2025		920		(40)			(40)		880	880			
100211728	HENDERSON	NV		05/19/2025		1,085		(29)			(29)		1,056	1,056			
100165896	ORLANDO	FL		08/30/2024		958		(37)			(37)		921	921			
100137950	VAN NUYS	CA		12/13/2023		946							946	946			
100195257	GLEN BURNIE	MD		02/24/2025		984		(23)			(23)		961	961			
100103733	LITTLE FALLS	NJ		05/08/2023		581		(12)			(12)		569	569			
100138408	RIVERSIDE	CA		12/18/2023		1,271		(6)			(6)		1,265	1,265			
100091497	FLORAL PARK	NY		01/20/2023		943		(35)			(35)		908	908			
100253648	ANTELOPE	CA		10/30/2025		1,088		(37)			(37)		1,051	1,051			
100210646	OCEAN CITY	MD		05/15/2025		4,191		(96)			(96)		4,095	4,095			
100235075	MURRIETA	CA		08/28/2025		1,019		(28)			(28)		991	991			
100246311	LAKE ARROWHEAD	CA		10/10/2025		1,846		(10)			(10)		1,836	1,836			
100236259	IRVING	TX		09/10/2025		1,258		(34)			(34)		1,224	1,224			
100118682	ZEPHYR COVE	NV		07/25/2023		1,044		(18)			(18)		1,026	1,026			
100186043	CLERMONT	FL		01/31/2025		765		(29)			(29)		736	736			
100236027	CHARLOTTESVILLE	VA		09/04/2025		969		(32)			(32)		937	937			
100170264	LITTLETON	CO		10/08/2024		886		(23)			(23)		863	863			
100283833	HAMDEN	CT		03/16/2026		673		(9)			(9)		664	664			
100128237	BISHOP	CA		09/14/2023		1,283		(38)			(38)		1,245	1,245			
100228459	CARROLLTON	VA		08/11/2025		858		(43)			(43)		815	815			
100179916	29 PALMS	CA		11/25/2024		1,023		(2)			(2)		1,021	1,021			
100144579	NORCO	CA		04/26/2024		1,108		(5)			(5)		1,103	1,103			
100215807	ARLINGTON	TN		06/12/2025		1,120		(1)			(1)		1,119	1,119			
100268323	ANNANDALE	VA		12/29/2025		1,136		(9)			(9)		1,127	1,127			
100168503	BEAUFORT	SC		09/25/2024		1,056		(14)			(14)		1,042	1,042			
100254754	GLENDALE	AZ		11/14/2025		863		(33)			(33)		830	830			
100101739	ELIZABETH	NJ		03/31/2023		1,016		(31)			(31)		985	985			
100229144	CATONSVILLE	MD		08/14/2025		1,384		(49)			(49)		1,335	1,335			
100065101	FAIRFAX	VA		07/14/2021		2,290		(59)			(59)		2,231	2,231			
100115800	LAKE ARROWHEAD	CA		07/20/2023		1,075		(10)			(10)		1,065	1,065			
100076326	SPANAWAY	WA		01/07/2022		2,371		(29)			(29)		2,342	2,342			
100057889	LA QUINTA	CA		06/30/2021		1,529		(47)	4		(51)		1,478	1,478			
100099977	DENVER	CO		03/28/2023		1,198		(27)			(27)		1,171	1,171			
100228453	PARRISH	FL		08/11/2025		2,065		(74)			(74)		1,991	1,991			
100201631	OCALA	FL		03/13/2025		1,952		(94)			(94)		1,858	1,858			
100283584	HEREFORD	AZ		03/13/2026		1,315		(41)			(41)		1,274	1,274			
100168270	GILBERT	AZ		09/20/2024		3,085		(19)			(19)		3,066	3,066			
100229195	CASTRO VALLEY	CA		08/13/2025		1,166		(18)			(18)		1,148	1,148			
100141038	SUGAR LAND	TX		02/20/2024		1,069		(25)			(25)		1,044	1,044			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283670	SAN BERNARDINO	CA		03/13/2026		4,858		(121)			(121)		4,737	4,737			
100284682	LOS ANGELES	CA		03/27/2026													
100284598	ELGIN	IL		03/26/2026		1,076		(32)			(32)		1,044	1,044			
100137763	WASHINGTON	UT		12/08/2023		854		(12)			(12)		842	842			
100019670	LOS ANGELES	CA		07/26/2018		2,621		(19)			(19)		2,602	2,602			
100201690	SCRANTON	PA		03/13/2025		1,050		23			23		1,073	1,073			
100192682	TOMS RIVER	NJ		02/10/2025		1,044		(12)			(12)		1,032	1,032			
100174359	BRADENTON	FL		10/31/2024		1,330		40			40		1,370	1,370			
100135502	SCHAUMBURG	IL		11/13/2023		1,278		83			83		1,361	1,361			
100087352	HONEOYE	NY		10/25/2022		1,488		75			75		1,563	1,563			
100180548	COMPTON	CA		11/26/2024		1,121		17			17		1,138	1,138			
100214922	LEESBURG	VA		06/11/2025		919		(38)			(38)		881	881			
100080496	TEMPE	AZ		03/10/2022		4,299		(138)			(138)		4,161	4,161			
100190032	BAKERSFIELD	CA		01/21/2025		1,286		79			79		1,365	1,365			
100167152	SPRING	TX		09/13/2024		3,034		(99)			(99)		2,935	2,935			
100277585	LITTLETON	NC		02/13/2026		992		(33)			(33)		959	959			
100272553	TEMPE	AZ		01/08/2026		1,006		(25)			(25)		981	981			
100207275	SACRAMENTO	CA		04/28/2025		935		(33)			(33)		902	902			
100188413	NAPA	CA		01/08/2025		955		(18)			(18)		937	937			
100107787	LEWES	DE		05/19/2023		2,230		130			130		2,360	2,360			
100199032	WINTER GARDEN	FL		02/28/2025		43,729		(753)			(753)		42,976	42,976			
100273340	HENDERSON	NV		01/20/2026		1,067		(13)			(13)		1,054	1,054			
100277200	RED OAK	TX		02/10/2026		2,001		(84)			(84)		1,917	1,917			
100107790	LAS VEGAS	NV		05/19/2023		1,385		64			64		1,449	1,449			
100128124	DRACUT	MA		09/08/2023		1,673		53			53		1,726	1,726			
100148615	DOWNINGTOWN	PA		04/12/2024		1,408		62			62		1,470	1,470			
100115684	BAKERSFIELD	CA		07/20/2023		1,060		(7)			(7)		1,053	1,053			
100134496	FRONT ROYAL	VA		10/30/2023		881		(2)			(2)		879	879			
100246931	LOS ANGELES	CA		10/17/2025		642		(27)			(27)		615	615			
100150536	OAK PARK	IL		05/03/2024		1,121		(10)			(10)		1,111	1,111			
100115008	TRACY	CA		07/14/2023		1,657		(18)			(18)		1,639	1,639			
100268692	MINNEAPOLIS	MN		12/29/2025		1,141		(9)			(9)		1,132	1,132			
100189336	ANAHEIM	CA		01/13/2025		4,743		(59)			(59)		4,684	4,684			
100016587	OAKLAND	CA		04/10/2018		2,442		(19)			(19)		2,423	2,423			
100245206	RANCHO CORDOVA	CA		10/06/2025		1,032		(41)			(41)		991	991			
100088217	LAWRENCEVILLE	NJ		10/19/2022		1,085		(6)			(6)		1,079	1,079			
100236748	SHAKOPEE	MN		09/11/2025		926		(22)			(22)		904	904			
100261165	NASHUA	NH		12/05/2025		868		(16)			(16)		852	852			
100235164	KATY	TX		08/28/2025		793		(37)			(37)		756	756			
100268669	MOUNT JULIET	TN		12/29/2025		1,141		(9)			(9)		1,132	1,132			
100110236	GARFIELD	NJ		06/30/2023		1,455		15			15		1,470	1,470			
100088800	SINKING SPRING	PA		11/15/2022		725		(24)			(24)		701	701			
100191019	MONROE	NY		01/29/2025		855		(31)			(31)		824	824			
100218953	STARKVILLE	MS		06/27/2025		952		(26)			(26)		926	926			
100215638	ASHBURN	VA		06/12/2025		940		(14)			(14)		926	926			
100229201	ELLIJAY	GA		08/13/2025		955		(29)			(29)		926	926			
100162662	WASHINGTON	UT		08/12/2024		1,238		34			34		1,272	1,272			
100218914	HAMPSTEAD	NC		06/27/2025		945		(19)			(19)		926	926			
100165759	ORLANDO	FL		08/29/2024		1,064		(51)			(51)		1,013	1,013			
100156670	AURORA	CO		06/24/2024		796		(37)			(37)		759	759			
100221049	COTTONWOOD	AZ		07/18/2025		652		(27)			(27)		625	625			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080043	VALENCIA	CA		04/25/2022		1,914		(57)			(57)		1,857	1,857			
100211985	HOSCHTON	GA		05/22/2025		859		(13)			(13)		846	846			
100213992	PORT ISABEL	TX		05/29/2025		1,382		(31)			(31)		1,351	1,351			
100164455	BENBROOK	TX		08/21/2024		1,497		(18)			(18)		1,479	1,479			
100229447	LAS VEGAS	NV		08/15/2025		992		(20)			(20)		972	972			
100181537	ORLANDO	FL		12/06/2024		1,274		(35)			(35)		1,239	1,239			
100255341	RANDOLPH	MA		11/25/2025		1,076		(41)			(41)		1,035	1,035			
100138882	FORNEY	TX		12/21/2023		1,052		(12)			(12)		1,040	1,040			
100206527	LITTLEROCK	CA		04/22/2025		831		(39)			(39)		792	792			
100267104	WESTMINSTER	CO		12/23/2025		827		(29)			(29)		798	798			
100151827	INDIO	CA		05/10/2024		1,108		(29)			(29)		1,079	1,079			
100192638	PARKLAND	FL		02/10/2025		1,138		18			18		1,156	1,156			
100228231	DAVIDSON	NC		08/11/2025		919		(36)			(36)		883	883			
100266801	WENDELL	NC		12/23/2025		1,266		(27)			(27)		1,239	1,239			
100192162	ANTIOCH	IL		01/31/2025		1,037		(24)			(24)		1,013	1,013			
100179627	GENEVA	IL		11/21/2024		1,308		(29)			(29)		1,279	1,279			
100079905	VALRICO	FL		04/08/2022		2,317		(5)			(5)		2,312	2,312			
100213846	POLLOCK PINES	CA		05/29/2025		1,171		(32)			(32)		1,139	1,139			
100229098	PHOENIX	AZ		08/14/2025		1,149		(17)			(17)		1,132	1,132			
4010076784	TOPEKA	KS		08/27/2024		833		(26)			(26)		807	807			
100189809	CENTREVILLE	VA		01/21/2025		5,379		(87)			(87)		5,292	5,292			
100159440	FRESNO	CA		07/15/2024		1,252		(25)			(25)		1,227	1,227			
100173288	MOUNT DESERT	ME		10/30/2024		1,897		(29)			(29)		1,868	1,868			
100078728	BRADENTON	FL		02/25/2022		1,996		(41)			(41)		1,955	1,955			
100102795	DALLAS	TX		06/22/2023		1,997		(89)			(89)		1,908	1,908			
100167966	HYATTSVILLE	MD		09/20/2024		6,521		5			5		6,526	6,526			
100164309	WELLINGTON	FL		08/21/2024		15,388		(331)			(331)		15,057	15,057			
100174228	DAHLONEGA	GA		10/31/2024		977		(31)			(31)		946	946			
100166933	MILWAUKEE	WI		09/13/2024		985		(24)			(24)		961	961			
100205086	BUFORD	GA		04/11/2025		816		(38)			(38)		778	778			
100194249	RICHMOND	CA		02/14/2025		929		(33)			(33)		896	896			
100120015	LEWISVILLE	TX		08/11/2023		1,190		(3)			(3)		1,187	1,187			
100205569	SEASIDE HEIGHTS	NJ		05/09/2025		972		(18)			(18)		954	954			
100201087	STANTON	KY		03/12/2025		1,267		(30)			(30)		1,237	1,237			
100180150	PANAMA CITY BEACH	FL		11/25/2024		897		(41)			(41)		856	856			
100171857	INDIANAPOLIS	IN		10/17/2024		971		(25)			(25)		946	946			
100207220	GLENDALE	AZ		04/28/2025		1,208		(41)			(41)		1,167	1,167			
100175154	PANAMA CITY BEACH	FL		11/05/2024		969		(23)			(23)		946	946			
100254355	HOLLYWOOD	FL		11/07/2025		7,353		(168)			(168)		7,185	7,185			
100157682	HOLLYWOOD	FL		06/28/2024		947		(5)			(5)		942	942			
100215702	PORTLAND	OR		06/13/2025		998		(21)			(21)		977	977			
100273034	ALEXANDRIA	VA		01/15/2026		1,069		(23)			(23)		1,046	1,046			
100227094	PRESCOTT	AZ		07/30/2025		929		(35)			(35)		894	894			
100255547	CHELSEA	MA		11/24/2025		1,071		(30)			(30)		1,041	1,041			
100272153	BREMERTON	WA		01/08/2026		1,067		(26)			(26)		1,041	1,041			
100272383	AURORA	CO		01/08/2026		1,059		(18)			(18)		1,041	1,041			
100171402	MESA	AZ		10/16/2024		1,000		(38)			(38)		962	962			
100132302	ORLANDO	FL		10/13/2023		979		(9)			(9)		970	970			
100149928	TAYLORSVILLE	UT		06/07/2024		1,003		(20)			(20)		983	983			
100211475	LEBANON	TN		05/16/2025		2,542		(85)			(85)		2,457	2,457			
100201147	PALMDALE	CA		03/12/2025		1,055		(18)			(18)		1,037	1,037			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228484	OCONOMOWOC	WI		08/11/2025		572		(28)			(28)		544	544			
100133882	NORTH MIAMI BEACH	FL		10/24/2023		851		(24)			(24)		827	827			
100185061	SAN DIEGO	CA		12/20/2024		923		(37)			(37)		886	886			
100198398	SEEKONK	MA		02/28/2025		1,041		(18)			(18)		1,023	1,023			
100130269	BAKERSFIELD	CA		09/28/2023		2,195		(51)			(51)		2,144	2,144			
100205969	CHICAGO	IL		04/15/2025		873		(34)			(34)		839	839			
100165035	UPLAND	CA		08/28/2024		608		(22)			(22)		586	586			
100100349	PATCHOGUE	NY		04/27/2023		1,535		91			91		1,626	1,626			
100151979	SAN MARCOS	CA		06/14/2024		997		(37)			(37)		960	960			
100159975	MIAMI	FL		08/16/2024		970		(10)			(10)		960	960			
100160827	LONG BEACH	CA		07/24/2024		913		(4)			(4)		909	909			
100162885	CASTLE PINES	CO		08/12/2024		1,057		(11)			(11)		1,046	1,046			
100254975	LITCHFIELD PARK	AZ		11/17/2025		939		(33)			(33)		906	906			
100228516	SACRAMENTO	CA		08/11/2025		1,005		(17)			(17)		988	988			
100228908	BALTIMORE	MD		09/10/2025		535		(25)			(25)		510	510			
100283442	FORT WAYNE	IN		03/11/2026		694		(20)			(20)		674	674			
100148727	GARLAND	TX		04/17/2024		946		(25)			(25)		921	921			
100155902	CHENEY	WA		06/17/2024		1,328		(17)			(17)		1,311	1,311			
100205782	LATHROP	CA		04/14/2025		1,068		(23)			(23)		1,045	1,045			
100243322	FRESNO	CA		09/26/2025		700		(33)			(33)		667	667			
100173058	FORT LAUDERDALE	FL		10/25/2024		1,354		(63)			(63)		1,291	1,291			
100152766	HOT SPRINGS	AR		05/22/2024		782		(25)			(25)		757	757			
100272254	SACRAMENTO	CA		01/08/2026		908		(24)			(24)		884	884			
100238336	BRADENTON	FL		09/19/2025		1,977		(37)			(37)		1,940	1,940			
100185480	POMPANO BEACH	FL		12/20/2024		1,104		12			12		1,116	1,116			
100133729	PIPERSVILLE	PA		10/23/2023		1,725		141			141		1,866	1,866			
100185217	BRIGHTON	CO		01/24/2025		952		(33)			(33)		919	919			
100253514	MCALLEN	TX		10/30/2025		1,005		(29)			(29)		976	976			
100158627	SEVIERVILLE	TN		07/10/2024		1,083		3			3		1,086	1,086			
100205881	ROSEVILLE	CA		04/14/2025		1,086		(16)			(16)		1,070	1,070			
100136563	ELLIJAY	GA		11/20/2023		1,116		27			27		1,143	1,143			
100158450	LAKEWOOD	CO		07/10/2024		1,015		(10)			(10)		1,005	1,005			
100159416	ERIE	CO		07/15/2024		1,620		65			65		1,685	1,685			
100116486	PALMDALE	CA		07/20/2023		1,398		47			47		1,445	1,445			
100115553	ATTLEBORO	MA		07/19/2023		1,697		(20)			(20)		1,677	1,677			
100219422	SILVER SPRING	MD		07/07/2025		992		(31)			(31)		961	961			
100244742	MOUNT JULIET	TN		09/29/2025		1,026		(28)			(28)		998	998			
100200248	WEST PALM BEACH	FL		03/07/2025		1,396		(23)			(23)		1,373	1,373			
100152446	ARLINGTON	WA		05/17/2024		1,067		(7)			(7)		1,060	1,060			
100159483	LOVELAND	CO		07/15/2024		901		(28)			(28)		873	873			
100185911	SUGARLOAF	CA		12/26/2024		1,030		(27)			(27)		1,003	1,003			
100197500	ALLENTOWN	NJ		02/26/2025		1,362		(20)			(20)		1,342	1,342			
100165509	CHARLOTTESVILLE	VA		08/29/2024		1,255							1,255	1,255			
100199237	SALT LAKE CITY	UT		04/09/2025		79,595		(2,612)			(2,612)		76,983	76,983			
100138665	FORT WORTH	TX		02/02/2024		696		(30)			(30)		666	666			
100206225	VANCOUVER	WA		04/17/2025		859		(17)			(17)		842	842			
100132485	MANTECA	CA		11/03/2023		979		14			14		993	993			
100255785	SPOKANE	WA		11/24/2025		1,010		(26)			(26)		984	984			
100175174	CHARLOTTE	NC		11/05/2024		1,333		(32)			(32)		1,301	1,301			
100164816	FORT MYERS	FL		08/26/2024		980		(21)			(21)		959	959			
100169533	BALLWIN	MO		09/30/2024		993		(19)			(19)		974	974			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116437	QUEENS VILLAGE	NY		07/20/2023		1,473		179			179		1,652	1,652			
100057744	LAS VEGAS	NV		06/30/2021		1,530		(61)	4		(65)		1,465	1,465			
100189773	STOCKTON	CA		01/21/2025		1,040		(13)			(13)		1,027	1,027			
100147001	TACOMA	WA		03/27/2024		1,096		(9)			(9)		1,087	1,087			
100086588	SAN DIEGO	CA		09/30/2022		1,018		(19)			(19)		999	999			
100171651	MOUNTAIN GREEN	UT		10/16/2024		729		(33)	1		(34)		695	695			
100149789	GLENDALE	AZ		04/26/2024		690		(8)			(8)		682	682			
100272282	WEST SACRAMENTO	CA		01/08/2026		2,025		(58)			(58)		1,967	1,967			
100214448	VANCOUVER	WA		06/06/2025		1,003		(39)			(39)		964	964			
100271963	HENDERSON	NV		01/06/2026		26,201		509			509		26,710	26,710			
100101846	WINCHESTER	CA		04/06/2023		(31,135)		(42)	(15)		(27)		(31,162)	498		31,660	31,660
100189756	YELLOW SPRINGS	OH		01/21/2025		839		(30)			(30)		809	809			
100243231	HOLLYWOOD	FL		09/26/2025		860		(40)			(40)		820	820			
100101614	HEMPSTEAD	NY		04/26/2023		1,088		4			4		1,092	1,092			
100191565	MELBOURNE	FL		01/31/2025		830		(21)			(21)		809	809			
100273802	SELMA	CA		01/23/2026		996		(35)			(35)		961	961			
100185799	PHOENIX	AZ		12/26/2024		2,359		(69)			(69)		2,290	2,290			
100148268	PEMBROKE PINES	FL		04/12/2024		2,225		(34)			(34)		2,191	2,191			
100188578	POMONA	CA		02/10/2025		1,050		1			1		1,051	1,051			
100267204	CULPEPPER	VA		12/23/2025		1,067		(28)			(28)		1,039	1,039			
100253318	BOYNTON BEACH	FL		10/30/2025		997		(41)			(41)		956	956			
100234797	NEW BRAUNFELS	TX		08/28/2025		1,056		4			4		1,060	1,060			
100236869	LODI	CA		09/12/2025		990		(32)			(32)		958	958			
100110028	MIAMI	FL		06/23/2023		1,136		(27)			(27)		1,109	1,109			
100110462	WASHINGTON	DC		06/30/2023		1,140		10			10		1,150	1,150			
100057642	QUINCY	MA		06/30/2021		2,341		(37)			(37)		2,304	2,304			
100192209	SAINT AUGUSTINE	FL		01/31/2025		752		(10)			(10)		742	742			
100228528	ARLINGTON	VA		08/11/2025		681		(19)	1		(20)		661	661			
100253169	PONCE INLET	FL		10/30/2025		1,017		(35)			(35)		982	982			
100245681	PAYSON	UT		10/06/2025		1,040		(37)			(37)		1,003	1,003			
100080171	BERTRAM	TX		02/25/2022		2,098		84			84		2,182	2,182			
100206005	LANCASTER	CA		04/15/2025		1,013		(23)			(23)		990	990			
100213771	LONGWOOD	FL		05/29/2025		981		(12)			(12)		969	969			
100236229	BIG BEAR LAKE	CA		09/10/2025		921		(26)			(26)		895	895			
100170907	MENIFEE	CA		10/11/2024		880		(27)			(27)		853	853			
100133703	PUYALLUP	WA		10/23/2023		1,169		16			16		1,185	1,185			
100273099	HENDERSON	NV		01/15/2026		1,308		(32)			(32)		1,276	1,276			
100115422	FONTANA	CA		07/17/2023		1,638		(30)			(30)		1,608	1,608			
100229304	LOS ANGELES	CA		08/14/2025		846		(40)			(40)		806	806			
100110370	ASHBURN	VA		06/30/2023		2,023		(9)			(9)		2,014	2,014			
100078701	LA MIRADA	CA		02/02/2022		2,073		(27)			(27)		2,046	2,046			
100245292	RODANTHE	NC		10/06/2025		959		(42)			(42)		917	917			
100236042	VANCOUVER	WA		09/04/2025		952		(35)			(35)		917	917			
100175067	CULPEPPER	VA		11/05/2024		1,152		(11)			(11)		1,141	1,141			
100157885	SOUTH LAKE TAHOE	CA		07/09/2024		652		(6)			(6)		646	646			
100221574	AUSTIN	TX		07/22/2025		933		(38)			(38)		895	895			
100136875	LAS VEGAS	NV		11/27/2023		1,528		37			37		1,565	1,565			
100119251	JEROME	ID		07/31/2023		1,055		(18)			(18)		1,037	1,037			
100118677	AUBURN	CA		07/25/2023		1,060		(23)			(23)		1,037	1,037			
100284514	NORTH MYRTLE BEACH	SC		03/26/2026		1,008		(31)			(31)		977	977			
100229136	SHAVER LAKE	CA		08/14/2025		859		(21)			(21)		838	838			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169726	AVON	NC		09/30/2024		1,870		(50)			(50)		1,820	1,820			
100243288	MINNEAPOLIS	MN		09/26/2025		1,064		(32)			(32)		1,032	1,032			
100175200	KEAAU	HI		11/05/2024		1,277		(17)			(17)		1,260	1,260			
100160220	LAS VEGAS	NV		07/18/2024		1,413		135			135		1,548	1,548			
100268556	CENTREVILLE	VA		12/29/2025		1,064		(12)			(12)		1,052	1,052			
100218927	SEBRING	FL		06/27/2025		1,023		(7)			(7)		1,016	1,016			
100164046	FAIRPLAY	CO		08/21/2024		1,322		(24)			(24)		1,298	1,298			
100198982	PORT ORCHARD	WA		02/28/2025		1,344		(44)			(44)		1,300	1,300			
100192589	LAVEEN	AZ		02/10/2025		918		(28)			(28)		890	890			
100255631	SACRAMENTO	CA		11/24/2025		1,728		(63)			(63)		1,665	1,665			
100115400	NORWALK	CT		07/17/2023		2,071		(45)			(45)		2,026	2,026			
100248549	LOOMIS	CA		10/29/2025		8,320		(244)			(244)		8,076	8,076			
100185226	MIAMI GARDENS	FL		01/24/2025		1,065		10			10		1,075	1,075			
100129546	HEBER CITY	UT		09/29/2023		1,435		97			97		1,532	1,532			
100182107	ALPHARETTA	GA		12/12/2024		1,131		(2)			(2)		1,129	1,129			
100221654	NORTH BRUNSWICK	NJ		07/23/2025		827		(24)			(24)		803	803			
100158644	WOODBRIDGE	VA		07/10/2024		991		(11)			(11)		980	980			
100246443	KENNEWICK	WA		10/10/2025		1,650		(72)			(72)		1,578	1,578			
100205746	COLORADO SPRINGS	CO		04/14/2025		939		(6)			(6)		933	933			
100191554	KYLE	TX		01/31/2025		962		(29)			(29)		933	933			
100185843	DOWNEY	CA		12/26/2024		1,965		(20)			(20)		1,945	1,945			
100074424	FRANKLIN	TN		12/02/2021		1,816		(87)			(87)		1,729	1,729			
100221551	BLUE RIDGE	GA		07/22/2025		7,284		(287)			(287)		6,997	6,997			
100083785	PEORIA	AZ		07/12/2022		1,264		(15)			(15)		1,249	1,249			
100272127	DOWNINGTOWN	PA		01/08/2026		1,089		(26)			(26)		1,063	1,063			
100237577	PLACIDA	FL		09/12/2025		2,060		(101)			(101)		1,959	1,959			
100245749	CORPUS CHRISTI	TX		10/29/2025		3,872		(81)			(81)		3,791	3,791			
100171214	MILLSAP	TX		10/16/2024		1,003		(46)			(46)		957	957			
100168189	MEDFORD	OR		09/20/2024		950		(30)			(30)		920	920			
100070407	RENO	NV		09/23/2021		2,345		(36)			(36)		2,309	2,309			
100245266	VIRGINIA BEACH	VA		10/06/2025		1,079		(37)			(37)		1,042	1,042			
100214459	HIGHLAND	CA		06/06/2025		1,041		(19)			(19)		1,022	1,022			
100235322	PERTH AMBOY	NJ		08/29/2025		930		(26)			(26)		904	904			
100140855	OCALA	FL		03/06/2024		655		(23)			(23)		632	632			
100198872	SPRINGFIELD	OR		02/28/2025		1,051		(9)			(9)		1,042	1,042			
100283722	DICKINSON	TX		03/13/2026		1,630		(47)			(47)		1,583	1,583			
100277697	WAYNESVILLE	NC		02/19/2026		807		(37)			(37)		770	770			
100206772	POST FALLS	ID		04/23/2025		1,763		(78)			(78)		1,685	1,685			
100192769	DALLAS	TX		02/10/2025		23,075		(334)			(334)		22,741	22,741			
100117724	ROUND ROCK	TX		07/20/2023		1,178		44			44		1,222	1,222			
100081383	LITTLETON	NC		03/18/2022		2,115		14			14		2,129	2,129			
100148447	LEESBURG	VA		04/12/2024		1,116		(20)			(20)		1,096	1,096			
100158023	AURORA	CO		07/09/2024		985		(15)			(15)		970	970			
100103501	ARLINGTON	TX		05/08/2023		1,626		(50)			(50)		1,576	1,576			
100207523	YPSILANTI	MI		04/29/2025		835		(27)			(27)		808	808			
100148510	GARDENA	CA		04/12/2024		1,928		(40)			(40)		1,888	1,888			
100244580	STERLING	VA		09/29/2025		167,730		(5,976)			(5,976)		161,754	161,754			
100156335	BRIDGEPORT	CT		07/25/2024		900		(35)			(35)		865	865			
100168638	KATY	TX		09/25/2024		1,002		(43)			(43)		959	959			
100215018	PORT ST. LUCIE	FL		06/11/2025		937		(31)			(31)		906	906			
100238494	COLCHESTER	VT		09/19/2025		1,247		(35)			(35)		1,212	1,212			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226974	ALPHARETTA	GA		07/30/2025		935		(27)			(27)		908	908			
100180575	BOWIE	MD		11/26/2024		1,037		2			2		1,039	1,039			
100088024	REUNION	FL		10/25/2022		949		(62)			(62)		887	887			
100219373	TONAWANDA	NY		06/30/2025		1,357		(42)			(42)		1,315	1,315			
100170430	BELL GARDENS	CA		10/09/2024		1,025		(4)			(4)		1,021	1,021			
100185812	PALMDALE	CA		12/26/2024		967		(27)			(27)		940	940			
100135434	DAYTON	TN		11/13/2023		1,033		(3)			(3)		1,030	1,030			
100119933	LAS VEGAS	NV		08/10/2023		750		(25)			(25)		725	725			
100169446	BAKER CITY	OR		09/30/2024		2,784		(84)			(84)		2,700	2,700			
100136514	FRESNO	CA		11/20/2023		1,050		34			34		1,084	1,084			
100152363	MERCED	CA		05/17/2024		984		(6)			(6)		978	978			
100143284	ROGERS	AR		02/16/2024		1,014		(22)			(22)		992	992			
100063939	HASBROUCK HEIGHTS	NJ		07/01/2021		1,617		9			9		1,626	1,626			
100140964	LA QUINTA	CA		03/28/2024		905		(2)			(2)		903	903			
100114875	FORT WORTH	TX		07/10/2023		1,077		(10)			(10)		1,067	1,067			
100246207	KILL DEVIL HILLS	NC		10/08/2025		897		(40)			(40)		857	857			
100173740	VANCOUVER	WA		10/30/2024		886		(41)			(41)		845	845			
100201505	LANHAM	MD		03/12/2025		964		(44)			(44)		920	920			
100019737	DAVIS	CA		07/26/2018		2,845		(40)			(40)		2,805	2,805			
100179485	BREMERTON	WA		11/21/2024		1,205		2			2		1,207	1,207			
100175293	KISSIMMEE	FL		11/05/2024		1,319		(13)			(13)		1,306	1,306			
100219838	PAWTUCKET	RI		07/08/2025		981		(25)			(25)		956	956			
100194396	WASHINGTONVILLE	NY		02/14/2025		884		(27)			(27)		857	857			
100209659	WHITMAN	MA		05/02/2025		903		(34)			(34)		869	869			
100157851	MAYFLOWER	AR		07/09/2024		1,020		(9)			(9)		1,011	1,011			
100139650	STOCKTON	CA		12/28/2023		584		(4)			(4)		580	580			
100175858	MONTICELLO	NY		11/12/2024		1,032		15			15		1,047	1,047			
100268498	FORT MYERS	FL		12/29/2025		1,120		6			6		1,126	1,126			
100283620	PELL CITY	AL		03/13/2026		618		(20)			(20)		598	598			
100194190	SAN DIEGO	CA		02/14/2025		2,606		(1)			(1)		2,605	2,605			
100168264	COVENTRY	RI		09/20/2024		1,027		(18)			(18)		1,009	1,009			
100255542	RANCHO CORDOVA	CA		11/24/2025		1,140		(26)			(26)		1,114	1,114			
100272748	VICTORVILLE	CA		01/13/2026		893		(36)			(36)		857	857			
100100478	PRESCOTT VALLEY	AZ		04/27/2023		2,067		333			333		2,400	2,400			
100272768	ROSEVILLE	CA		01/13/2026		1,041		(24)			(24)		1,017	1,017			
100268624	MOUNT JULIET	TN		12/29/2025		1,035		(18)			(18)		1,017	1,017			
100078264	ASHLAND	OR		02/10/2022		2,616		70			70		2,686	2,686			
100209248	ELK GROVE	CA		04/29/2025		6,962		(135)			(135)		6,827	6,827			
100166180	COLUMBIA	TN		09/09/2024		1,079		(18)			(18)		1,061	1,061			
100283493	CAPE MAY	NJ		03/11/2026		618		(20)			(20)		598	598			
100273207	GLENSIDE	PA		01/16/2026		1,776		(55)			(55)		1,721	1,721			
100148017	SANTA MARIA	CA		04/10/2024		1,821		(2)			(2)		1,819	1,819			
100212173	GIG HARBOR	WA		05/22/2025		1,009		(10)			(10)		999	999			
100127647	ENGLEWOOD	FL		09/08/2023		1,922		(28)			(28)		1,894	1,894			
100174791	JACKSONVILLE	FL		10/31/2024		855		(51)			(51)		804	804			
100120830	SEVIERVILLE	TN		08/25/2023		783		(1)			(1)		782	782			
100191713	AUSTIN	TX		02/20/2025		980		(36)			(36)		944	944			
100188568	BINGHAM FARMS	MI		02/10/2025		1,053		26			26		1,079	1,079			
100182619	MENIFEE	CA		12/12/2024		1,144		(6)			(6)		1,138	1,138			
100081657	PHOENIX	AZ		03/30/2022		1,379		(15)			(15)		1,364	1,364			
100255781	HILTON HEAD ISLAND	SC		11/24/2025		1,091		(11)			(11)		1,080	1,080			

SCHEDULE B - PART 3

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206519	NEW FAIRFIELD	CT		04/22/2025		1,507		(11)			(11)		1,496	1,496			
100229621	MINONG	WI		08/15/2025		940		(25)			(25)		915	915			
100161015	FRANKFORD	DE		07/24/2024		925		(26)			(26)		899	899			
100246182	YACHATS	OR		10/08/2025		2,562		(108)			(108)		2,454	2,454			
100147669	PLEASANTON	CA		04/04/2024		995		(2)			(2)		993	993			
100083878	WEST VALLEY CITY	UT		07/12/2022		1,598		(6)			(6)		1,592	1,592			
100206033	WINTER GARDEN	FL		04/15/2025		1,035		(30)			(30)		1,005	1,005			
100248841	DENVER	CO		10/29/2025		352,235		(9,651)			(9,651)		342,584	342,584			
100130222	KATY	TX		11/15/2023		9,601		(317)			(317)		9,284	9,284			
100078805	ARVADA	CO		02/24/2022		2,204		17			17		2,221	2,221			
100210675	CHANDLER	AZ		05/15/2025		986		(29)			(29)		957	957			
100120046	SIDNEY	OH		08/11/2023		1,137		(6)			(6)		1,131	1,131			
100235375	MELBOURNE	FL		08/29/2025		1,722		(7)			(7)		1,715	1,715			
100228857	NARRAGANSETT	RI		08/12/2025		1,401		(52)			(52)		1,349	1,349			
100162834	MESA	AZ		08/12/2024		975		(26)			(26)		949	949			
100272921	GAINESVILLE	GA		01/15/2026		956		(28)			(28)		928	928			
100271927	BONNE TERRE	MO		01/06/2026		1,304		(32)			(32)		1,272	1,272			
100273009	SEVIERVILLE	TN		01/15/2026		1,305		(31)			(31)		1,274	1,274			
100090110	HEMET	CA		01/13/2023		813		(17)			(17)		796	796			
100191579	SCAPPOOSE	OR		01/31/2025		998		2			2		1,000	1,000			
100118082	KISSIMMEE	FL		07/20/2023		705		(15)			(15)		690	690			
100206655	DACULA	GA		04/24/2025		898		(23)			(23)		875	875			
100169139	MELBOURNE	FL		09/27/2024		1,076		(18)			(18)		1,058	1,058			
100268440	BLUE RIDGE	GA		12/29/2025		1,044		(21)			(21)		1,023	1,023			
100185577	MIDLOTHIAN	VA		12/20/2024		541		(22)			(22)		519	519			
100172877	ANCHORAGE	AK		10/25/2024		1,097		(29)			(29)		1,068	1,068			
100115346	LOS ANGELES	CA		07/17/2023		2,322		(56)			(56)		2,266	2,266			
100268522	WINSTON SALEM	NC		12/29/2025		977		(24)			(24)		953	953			
100216696	SUMMERVILLE	SC		06/23/2025		1,000		(10)			(10)		990	990			
100205963	MOUNTAIN HOUSE	CA		04/15/2025		1,074		(16)			(16)		1,058	1,058			
100084663	MIAMI	FL		08/02/2022		1,084		(49)			(49)		1,035	1,035			
100268535	BOSTON	MA		12/29/2025		1,148		6			6		1,154	1,154			
100167050	BRADENTON	FL		09/13/2024		536		(23)			(23)		513	513			
100202951	FORT MYERS	FL		03/24/2025		3,074		(80)			(80)		2,994	2,994			
100170909	FULSHEAR	TX		10/11/2024		1,406		(20)			(20)		1,386	1,386			
100189407	WALLER	TX		01/14/2025		1,805		(56)			(56)		1,749	1,749			
100204890	PORTLAND	OR		04/10/2025		964		(24)			(24)		940	940			
100220477	CRYSTAL RIVER	FL		07/15/2025		1,027		(36)			(36)		991	991			
100268655	ARANSAS PASS	TX		12/29/2025		12,938		(325)			(325)		12,613	12,613			
100255854	PINE VALLEY	UT		11/24/2025		6,093		(215)			(215)		5,878	5,878			
100218230	GARDENA	CA		06/26/2025		954		(34)			(34)		920	920			
100089221	ATLANTA	GA		11/18/2022		1,102		2			2		1,104	1,104			
100228682	WASHINGTON	UT		08/11/2025		1,368		33			33		1,401	1,401			
100202712	MERIDEN	CT		03/24/2025		984		(22)			(22)		962	962			
100154141	LAKEBAY	WA		07/11/2024		1,004		(11)			(11)		993	993			
100195461	ARVADA	CO		02/24/2025		1,360		145			145		1,505	1,505			
100081179	PFLUGERVILLE	TX		03/18/2022		2,181		65			65		2,246	2,246			
100216703	LEESBURG	VA		06/23/2025		1,181		(8)			(8)		1,173	1,173			
100175110	LAS VEGAS	NV		11/05/2024		1,082		(45)			(45)		1,037	1,037			
100117849	FULSHEAR	TX		07/20/2023		799		(26)			(26)		773	773			
100156412	DEERFIELD BEACH	FL		06/24/2024		960		(5)			(5)		955	955			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142862	BOYNTON BEACH	FL		02/08/2024		1,867		(71)			(71)		1,796	1,796			
100148633	WACO	TX		05/15/2024		921		(3)			(3)		918	918			
100266874	DUNEDIN	FL		12/23/2025		1,015		(35)			(35)		980	980			
100071493	DOUGLASVILLE	GA		10/26/2021		1,713		(18)			(18)		1,695	1,695			
100218904	KISSIMMEE	FL		06/27/2025		892		(28)			(28)		864	864			
100215772	FITCHBURG	MA		06/12/2025		1,000		(15)			(15)		985	985			
100152441	RANDLE	WA		05/17/2024		737		8	1		7		744	744			
100076066	NORTH LAS VEGAS	NV		01/07/2022		3,120		(131)			(131)		2,989	2,989			
100204708	VIRGINIA BEACH	VA		04/08/2025		2,622		(120)			(120)		2,502	2,502			
100273991	NEWARK	DE		01/26/2026		4,001		(154)			(154)		3,847	3,847			
100149869	MORENO VALLEY	CA		04/29/2024		833		(55)			(55)		778	778			
100128149	PUYALLUP	WA		09/18/2023		1,062		3			3		1,065	1,065			
100127593	SPARKS	NV		09/08/2023		1,486		97			97		1,583	1,583			
100157972	RANCHO MIRAGE	CA		07/09/2024		1,155		30			30		1,185	1,185			
100100766	GAITHERSBURG	MD		04/28/2023		1,451		46			46		1,497	1,497			
100204037	BLOOMINGTON	CA		03/28/2025		626		(12)			(12)		614	614			
100268386	MOUNT JULIET	TN		12/29/2025		1,071		(18)			(18)		1,053	1,053			
100167855	CARSON CITY	NV		09/20/2024		1,127		(2)			(2)		1,125	1,125			
100210659	SEATTLE	WA		05/15/2025		1,109		(8)			(8)		1,101	1,101			
100154572	PALMDALE	CA		06/14/2024		826		(17)			(17)		809	809			
100191274	TAMPA	FL		01/29/2025		884		(19)			(19)		865	865			
100178254	FITCHBURG	MA		11/19/2024		781		(21)			(21)		760	760			
100237541	FAIRFIELD	CA		09/12/2025		712		(43)			(43)		669	669			
100091451	FULSHEAR	TX		01/20/2023		668		(15)			(15)		653	653			
100205767	PORTLAND	OR		04/14/2025		972		(26)			(26)		946	946			
100131908	SAN LUIS OBISPO	CA		10/13/2023		1,316		40			40		1,356	1,356			
100227210	RALEIGH	NC		07/30/2025		1,010		(29)			(29)		981	981			
100254891	CHICAGO	IL		11/17/2025		4,161		(155)			(155)		4,006	4,006			
100169281	LONG BRANCH	NJ		09/27/2024		1,964		(100)			(100)		1,864	1,864			
100253558	WASHOUGAL	WA		10/30/2025		1,025		(33)			(33)		992	992			
100166115	SAN TAN VALLEY	AZ		09/09/2024		1,400		(37)			(37)		1,363	1,363			
100229745	PARRISH	FL		08/18/2025		2,513		(31)			(31)		2,482	2,482			
100156467	JACKSON TOWNSHIP	NJ		06/24/2024		908		(15)	1		(16)		892	892			
100137696	SAGAMORE BCH	MA		12/08/2023		2,807		(1)			(1)		2,806	2,806			
100100540	CHARLOTTE	NC		04/27/2023		1,633		(55)			(55)		1,578	1,578			
100152621	KISSIMMEE	FL		05/17/2024		1,088		6			6		1,094	1,094			
100186357	STEAMBOAT SPRINGS	CO		12/30/2024		2,222		(56)			(56)		2,166	2,166			
100142637	DAVENPORT	FL		02/08/2024		1,026		(26)			(26)		1,000	1,000			
100159023	SAN ANTONIO	TX		08/15/2024		702		(30)			(30)		672	672			
100152545	MCKINNEY	TX		05/17/2024		1,978		(35)			(35)		1,943	1,943			
100134067	LAWRENCEVILLE	GA		10/27/2023		1,217		(20)			(20)		1,197	1,197			
100229550	LEHIGH ACRES	FL		08/15/2025		1,064		(3)			(3)		1,061	1,061			
100173462	TAUNTON	MA		10/29/2024		1,053		(11)			(11)		1,042	1,042			
100268302	CHEYENNE	WY		12/29/2025		1,454		(22)			(22)		1,432	1,432			
100166259	SAINT GEORGE	UT		09/09/2024		964		(24)			(24)		940	940			
100087045	MONKTON	MD		11/04/2022		1,761		25			25		1,786	1,786			
100201070	CHARLOTTE	NC		03/12/2025		1,017		(26)			(26)		991	991			
100205827	CHARLOTTE	NC		04/14/2025		1,005		(14)			(14)		991	991			
100205063	MANASSAS	VA		04/11/2025		984		(45)			(45)		939	939			
100143393	LANCASTER	CA		02/16/2024		552		(33)			(33)		519	519			
100255424	RANCHO CUCAMONGA	CA		11/24/2025		1,038		(29)			(29)		1,009	1,009			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261668	ANTIOCH	CA		12/12/2025		1,045		(36)			(36)		1,009	1,009			
100102824	RED OAK	TX		06/22/2023		2,097		(118)			(118)		1,979	1,979			
100190869	DAVENPORT	FL		01/27/2025		1,137		(25)			(25)		1,112	1,112			
100272501	ACWORTH	GA		01/08/2026		1,019		(40)			(40)		979	979			
100253525	LYNDEN	WA		10/30/2025		999		(29)			(29)		970	970			
100191298	BRENTWOOD	NY		01/30/2025		1,062		(16)			(16)		1,046	1,046			
100087413	MICCO	FL		10/25/2022		3,177		264			264		3,441	3,441			
100148186	BRICK	NJ		04/12/2024		1,108		2			2		1,110	1,110			
100157937	MONCKS CORNER	SC		07/09/2024		963		(2)			(2)		961	961			
100219651	PROVO	UT		07/07/2025		943		(33)			(33)		910	910			
100137503	IRVING	TX		01/11/2024		827		(37)			(37)		790	790			
100180453	LITTLE EGG HARBOR TWP	NJ		11/25/2024		1,235		19			19		1,254	1,254			
100204762	PATTERSON	CA		04/09/2025		204		(7)			(7)		197	197			
100203595	TOBYHANNA	PA		03/26/2025		992		(20)			(20)		972	972			
100189070	LONGMONT	CO		01/13/2025		1,133		(28)			(28)		1,105	1,105			
100219505	RENO	NV		07/07/2025		981		(30)			(30)		951	951			
100235717	TAMPA	FL		09/22/2025		921		(43)			(43)		878	878			
100116421	AVENTURA	FL		07/20/2023		1,328		240			240		1,568	1,568			
100117069	SEVIERVILLE	TN		07/20/2023		1,536		32			32		1,568	1,568			
100170192	HENDERSON	NV		10/08/2024		3,887		(76)			(76)		3,811	3,811			
100103516	CLERMONT	FL		05/08/2023		788		(26)			(26)		762	762			
100176723	ESTERO	FL		11/15/2024		1,001		(27)			(27)		974	974			
100131842	SUISUN CITY	CA		10/06/2023		664							664	664			
100137363	HOWELL	NJ		12/01/2023		845		(17)			(17)		828	828			
100114772	COLORADO SPRINGS	CO		07/07/2023		999		(5)			(5)		994	994			
100216644	DACONO	CO		06/23/2025		1,155		8			8		1,163	1,163			
100201191	HONOLULU	HI		03/12/2025		1,887		(32)			(32)		1,855	1,855			
100168134	DAVENPORT	FL		09/20/2024		1,332		(37)			(37)		1,295	1,295			
100172714	REARDAN	WA		11/21/2024		888		(32)			(32)		856	856			
100128081	UXBRIDGE	MA		09/08/2023		515		1			1		516	516			
100194746	SOUTH BLOOMINGVILLE	OH		02/21/2025		924		(11)			(11)		913	913			
100086618	WILDOMAR	CA		09/30/2022		1,139		(5)			(5)		1,134	1,134			
100110411	NEWTON	NC		06/30/2023		1,331		(25)			(25)		1,306	1,306			
100266818	HARTFORD	CT		12/23/2025		962		(20)			(20)		942	942			
100171907	HOPELAWN	NJ		10/17/2024		1,164		(7)			(7)		1,157	1,157			
100284964	PUYALLUP	WA		03/27/2026		659		(17)			(17)		642	642			
100068199	SPRINGFIELD	VA		08/25/2021		2,495		(30)			(30)		2,465	2,465			
100254202	PERRY HALL	MD		11/06/2025		993		(23)			(23)		970	970			
100150656	VIRGINIA BEACH	VA		05/06/2024		960		(24)			(24)		936	936			
100235960	HAVERSTRAW	NY		09/04/2025		848		(27)			(27)		821	821			
100219647	DULUTH	GA		07/07/2025		1,025		(28)			(28)		997	997			
100245899	GRANTS PASS	OR		10/24/2025		1,040		(36)			(36)		1,004	1,004			
100276673	PALM DESERT	CA		01/29/2026		1,321		(50)			(50)		1,271	1,271			
100175324	BOUNTIFUL	UT		11/05/2024		1,235		(5)			(5)		1,230	1,230			
100272976	MONTROSE	CO		01/15/2026		1,160		10			10		1,170	1,170			
100179537	LEHI	UT		11/21/2024		1,123		(7)			(7)		1,116	1,116			
100147852	THOUSAND OAKS	CA		04/08/2024		996		(8)			(8)		988	988			
100182371	MIAMI	FL		12/12/2024		(345)							(345)	(345)			
100245687	PARLIN	NJ		10/06/2025		885		(22)			(22)		863	863			
100202699	AUBURN	GA		03/24/2025		992		(25)			(25)		967	967			
100139361	MASTIC BEACH	NY		12/28/2023		764		(29)			(29)		735	735			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064546	ACCOKEEK	MD		07/01/2021		1,613		8			8		1,621	1,621			
100083291	VICTORVILLE	CA		05/26/2022		1,133		(23)			(23)		1,110	1,110			
100182625	DAYTONA BEACH	FL		12/12/2024		1,136		5			5		1,141	1,141			
100219673	REDLANDS	CA		07/07/2025		1,110		(16)			(16)		1,094	1,094			
100228432	MARIETTA	GA		08/11/2025		933		(28)			(28)		905	905			
100244639	NEW ORLEANS	LA		09/29/2025		944		(39)			(39)		905	905			
100245476	BROXTON	GA		10/06/2025		931		(26)			(26)		905	905			
100144432	OAK PARK	CA		03/07/2024		6,849		(103)			(103)		6,746	6,746			
100152513	RIVERSIDE	CA		05/17/2024		1,043		(7)			(7)		1,036	1,036			
100248317	MALDEN	MA		10/29/2025		1,664		(100)			(100)		1,564	1,564			
100181958	KISSIMMEE	FL		12/12/2024		1,603		43			43		1,646	1,646			
100148592	FORT MYERS	FL		04/12/2024		1,085		(23)			(23)		1,062	1,062			
100129731	WELDON SPRING	MO		09/29/2023		946		(18)			(18)		928	928			
100220314	MORENO VALLEY	CA		07/11/2025		847		(40)			(40)		807	807			
100117236	RICHMOND	TX		07/20/2023		2,183		740			740		2,923	2,923			
100117228	CONROE	TX		07/20/2023		1,453		168			168		1,621	1,621			
100209487	MONROE	NC		05/01/2025		897		(37)			(37)		860	860			
100274007	HOUSTON	TX		01/26/2026		971		(46)			(46)		925	925			
100284861	CHANDLER	AZ		03/27/2026		633		(18)			(18)		615	615			
100057943	SANTA BARBARA	CA		06/30/2021		2,710		(42)			(42)		2,668	2,668			
100267273	MIAMI	FL		12/24/2025		979		(31)			(31)		948	948			
100171544	SCOTTSDALE	AZ		10/16/2024		1,317		(2)			(2)		1,315	1,315			
100128000	KENT	WA		09/08/2023		1,300		72			72		1,372	1,372			
100227987	SOUTH YARMOUTH	MA		08/04/2025		999		(26)			(26)		973	973			
100157795	FLAGSTAFF	AZ		08/01/2024		980		(19)			(19)		961	961			
100255021	STATESBORO	GA		11/19/2025		1,921		(5)			(5)		1,916	1,916			
100103868	BROOKLYN	NY		05/10/2023		930		(36)			(36)		894	894			
100236174	MOLINO	FL		09/10/2025		1,250		(3)			(3)		1,247	1,247			
100228837	POINCIANA	FL		08/12/2025		890		(22)			(22)		868	868			
100235877	TRINITY	FL		09/04/2025		1,288		(42)			(42)		1,246	1,246			
100192701	BANNER ELK	NC		02/10/2025		1,309		(14)			(14)		1,295	1,295			
100261245	SACRAMENTO	CA		12/05/2025		980		(24)			(24)		956	956			
100141444	BELLEVILLE	NJ		01/30/2024		930		(9)			(9)		921	921			
100236339	DEERFIELD BEACH	FL		09/10/2025		608		(17)			(17)		591	591			
100227100	MOUNT DORA	FL		07/30/2025		836		(33)			(33)		803	803			
100143429	HIALEAH	FL		02/16/2024		920		(27)			(27)		893	893			
100119949	HAM LAKE	MN		08/11/2023		2,413		(8)			(8)		2,405	2,405			
100227958	MONTEBELLO	CA		08/04/2025		1,058		(13)			(13)		1,045	1,045			
100194739	MAYTOWN	PA		02/21/2025		1,041		(13)			(13)		1,028	1,028			
100243446	BLUE GRASS	IA		09/26/2025		813		(38)			(38)		775	775			
100110336	CLARKSBURG	MD		06/30/2023		1,257		(8)			(8)		1,249	1,249			
100236772	JACKSON	NJ		09/11/2025		959		(23)			(23)		936	936			
100165777	POST FALLS	ID		08/29/2024		938		(36)			(36)		902	902			
100186217	OLNEY	MD		12/27/2024		924		1			1		925	925			
100219774	CUMMING	GA		07/08/2025		872		(40)			(40)		832	832			
100229863	NEWAYGO	MI		08/18/2025		977		(21)			(21)		956	956			
100220297	SPOKANE	WA		07/11/2025		975		(19)			(19)		956	956			
100220189	LAS VEGAS	NV		07/11/2025		420		(11)			(11)		409	409			
100272487	RIVERSIDE	CA		01/08/2026		1,296		(31)			(31)		1,265	1,265			
100174342	SAINT AUGUSTINE	FL		10/31/2024		1,106		(21)			(21)		1,085	1,085			
100162617	PHOENIX	AZ		08/12/2024		1,294		44			44		1,338	1,338			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143650	VENTNOR CITY	NJ		02/22/2024		1,008		(28)			(28)		980	980			
100245387	NORTHVILLE	MI		10/06/2025		2,944		(155)			(155)		2,789	2,789			
100220769	PROVIDENCE	RI		07/18/2025		993		(14)			(14)		979	979			
100115560	RIVERSIDE	NJ		07/19/2023		2,340		(46)			(46)		2,294	2,294			
100154151	LAKE WORTH	FL		07/11/2024		787		(33)			(33)		754	754			
100135845	OCEANSIDE	CA		11/10/2023		35,616		644			644		36,260	36,260			
100070031	MT AIRY	MD		09/01/2021		2,866		63			63		2,929	2,929			
100211610	CONCORD	CA		06/23/2025		902		(28)			(28)		874	874			
100226752	BLACKSBURG	VA		07/30/2025		893		(19)			(19)		874	874			
100216669	ROSELLE	NJ		06/23/2025		901		(27)			(27)		874	874			
100245401	BELHAVEN	NC		10/06/2025		903		(29)			(29)		874	874			
100180687	PALO CEDRO	CA		11/26/2024		964		(17)			(17)		947	947			
100219452	LAS VEGAS	NV		07/07/2025		1,101		(12)			(12)		1,089	1,089			
100117372	VICTORVILLE	CA		07/20/2023		1,404		118			118		1,522	1,522			
100141682	LEOMINSTER	MA		01/30/2024		1,970		(8)			(8)		1,962	1,962			
100135577	JASPER	GA		11/13/2023		1,008							1,008	1,008			
100159205	HIALEAH	FL		07/15/2024		348		(11)	2		(13)		335	335			
100166201	WINTER SPRINGS	FL		09/09/2024		1,081		(18)			(18)		1,063	1,063			
100210766	PHOENIX	AZ		05/15/2025		30,165		(574)			(574)		29,591	29,591			
100221432	MISSION VIEJO	CA		07/22/2025		607		(26)			(26)		581	581			
100192501	PALM BAY	FL		02/07/2025		945		(36)			(36)		909	909			
100186334	NAMPA	ID		12/30/2024		1,200		(14)			(14)		1,186	1,186			
100283371	SALEM	OR		03/11/2026		1,932		(42)			(42)		1,890	1,890			
100172556	ANNANDALE	VA		10/23/2024		1,479		(46)			(46)		1,433	1,433			
100168176	OLD SAYBROOK	CT		09/20/2024		999		(18)			(18)		981	981			
100166926	DRACUT	MA		09/13/2024		1,089		(19)			(19)		1,070	1,070			
100192269	AUBURN	WA		01/31/2025		1,052		(26)			(26)		1,026	1,026			
100173911	FREDERICK	MD		10/31/2024		1,013		(44)			(44)		969	969			
100221817	MAITLAND	FL		07/29/2025		938		(43)			(43)		895	895			
100238549	HOUSTON	TX		09/19/2025		1,057		(6)			(6)		1,051	1,051			
100132495	ISLE OF PALMS	SC		11/03/2023		1,094		49			49		1,143	1,143			
100089240	KISSIMMEE	FL		01/26/2023		1,139		(16)			(16)		1,123	1,123			
100272774	HAMDEN	CT		01/13/2026		3,680		(92)			(92)		3,588	3,588			
100139184	NORTHRIDGE	CA		12/28/2023		919		(6)			(6)		913	913			
100190854	BLUFFTON	SC		01/27/2025		996		(27)			(27)		969	969			
3500113642	BOISE	ID		01/08/2025		307,517							307,517	307,517			
100151973	FARMINGTON	MN		06/14/2024		835		(29)			(29)		806	806			
100079803	UPLAND	CA		04/25/2022		2,065		51			51		2,116	2,116			
100151325	EAGLE MOUNTAIN	UT		05/10/2024		1,066		(8)			(8)		1,058	1,058			
100268371	PORTLAND	OR		12/29/2025		992		(31)			(31)		961	961			
100178401	NEW HYDE PARK	NY		11/21/2024		1,470		(34)			(34)		1,436	1,436			
100261424	INDIANAPOLIS	IN		12/08/2025		1,052		(28)			(28)		1,024	1,024			
100198516	HYATTSVILLE	MD		02/28/2025		1,063		(14)			(14)		1,049	1,049			
100182567	SUWANEE	GA		12/12/2024		1,525		47			47		1,572	1,572			
100076231	HILLSBORO	OR		01/07/2022		2,267		(6)			(6)		2,261	2,261			
100247314	MIAMI	FL		10/24/2025		827		(39)			(39)		788	788			
100229141	GAYLORD	MI		08/14/2025		1,001		(16)			(16)		985	985			
100226965	SAN BERNARDINO	CA		07/30/2025		1,004		(17)			(17)		987	987			
100243210	NEW SMYRNA BEACH	FL		09/26/2025		1,634		(40)			(40)		1,594	1,594			
100147837	ARLINGTON	VA		04/08/2024		1,086		(21)			(21)		1,065	1,065			
100228841	OSTERVILLE	MA		08/12/2025		31,747		(874)			(874)		30,873	30,873			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283847	FITCHBURG	WI		03/16/2026		984		(27)			(27)		957	957			
100108483	COACHELLA	CA		05/25/2023		1,156		(30)			(30)		1,126	1,126			
100157689	WOODBURY	MN		06/28/2024		461		(27)			(27)		434	434			
100211952	POMPANO BEACH	FL		05/22/2025		902		(2)			(2)		900	900			
100284869	RIVERSIDE	CA		03/27/2026		635		(21)			(21)		614	614			
100219796	ZELLWOOD	FL		07/08/2025		1,012		(9)			(9)		1,003	1,003			
100215903	HOBOKEN	NJ		06/16/2025		88,765		(3,948)			(3,948)		84,817	84,817			
100267579	SAN FRANCISCO	CA		12/29/2025		980		(34)			(34)		946	946			
100273027	JOHNSON CITY	TN		01/15/2026		642		(12)			(12)		630	630			
100109071	LAYTONVILLE	CA		06/05/2023		1,172		(14)			(14)		1,158	1,158			
100159994	ORLANDO	FL		08/16/2024		782		(20)			(20)		762	762			
100220729	LAS VEGAS	NV		07/18/2025		970		(15)			(15)		955	955			
100117395	LAS VEGAS	NV		07/20/2023		1,900		115			115		2,015	2,015			
100137350	CHARLOTTE	NC		12/01/2023		768		(10)			(10)		758	758			
100156773	LA CROSSE	WI		06/26/2024		453		4			4		457	457			
100162829	AURORA	CO		08/12/2024		1,091		(7)			(7)		1,084	1,084			
100177383	LAKEWOOD	CO		01/16/2025		1,172		4			4		1,176	1,176			
100209985	PEMBROKE PINES	FL		06/11/2025		977		(32)			(32)		945	945			
100176561	JASPER	GA		11/15/2024		1,046		(8)			(8)		1,038	1,038			
100180016	CHERRY LOG	GA		11/25/2024		1,056		(18)			(18)		1,038	1,038			
100268634	DEERFIELD	IL		12/29/2025		908		(14)			(14)		894	894			
100157701	WINTER GARDEN	FL		06/28/2024		808		(44)			(44)		764	764			
100209445	PALM BAY	FL		04/29/2025		130,515		(4,386)			(4,386)		126,129	126,129			
100151640	BOWIE	MD		05/10/2024		1,046		(26)			(26)		1,020	1,020			
100150616	DALLAS	TX		05/03/2024		999		(28)			(28)		971	971			
5.00008E+11	HEERLEN	NLD		03/27/2026		17							17		(17)		(17)
100244641	LEESBURG	IN		09/29/2025		1,765		(70)			(70)		1,695	1,695			
100181961	HATFIELD	PA		12/12/2024		1,254		79			79		1,333	1,333			
100174389	ATASCADERO	CA		10/31/2024		12,516		(319)			(319)		12,197	12,197			
100268620	MINNEAPOLIS	MN		12/29/2025		10,820		(139)			(139)		10,681	10,681			
100261470	BIG BEAR	CA		12/09/2025		1,276		(24)			(24)		1,252	1,252			
100188482	HOWELL	NJ		01/08/2025		1,003		(26)			(26)		977	977			
100209667	SEASIDE HEIGHTS	NJ		05/02/2025		1,015		(24)			(24)		991	991			
100206247	SACRAMENTO	CA		04/17/2025		1,091		(29)			(29)		1,062	1,062			
100207137	PEACHTREE CORNERS	GA		04/28/2025		998		(24)			(24)		974	974			
100109370	DURANGO	CO		06/12/2023		1,616		(28)			(28)		1,588	1,588			
100147045	REISTERSTOWN	MD		03/27/2024		1,048		(17)			(17)		1,031	1,031			
100175615	BAY POINT	CA		11/12/2024		1,072		(41)			(41)		1,031	1,031			
100206129	FULLERTON	CA		04/16/2025		934		(28)			(28)		906	906			
100204154	SANTA ANA	CA		03/28/2025		950		(44)			(44)		906	906			
100173321	KISSIMMEE	FL		10/30/2024		1,143		(23)			(23)		1,120	1,120			
100138872	MONROE	GA		12/21/2023		877		(21)			(21)		856	856			
100254322	THE VILLAGES	FL		11/06/2025		1,035		(34)			(34)		1,001	1,001			
100174329	ST AUGUSTINE	FL		10/31/2024		863		(21)			(21)		842	842			
100206088	CAPE MAY COURT HOUSE	NJ		04/16/2025		970		(42)			(42)		928	928			
100209395	LAS VEGAS	NV		04/29/2025		959		(31)			(31)		928	928			
100159964	DEERFIELD BEACH	FL		08/16/2024		918		(31)			(31)		887	887			
100273399	TALLAHASSEE	FL		01/21/2026		939		(33)			(33)		906	906			
100265330	REDONDO BEACH	CA		12/19/2025		862		(57)			(57)		805	805			
100150620	VIENNA	VA		05/03/2024		1,666		(23)			(23)		1,643	1,643			
100246792	POMPANO BEACH	FL		10/15/2025		4,306		(197)			(197)		4,109	4,109			

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100255798	EXTON	PA		11/24/2025		1,051		(28)			(28)		1,023	1,023			
100268576	BONSALL	CA		12/29/2025		1,046		(23)			(23)		1,023	1,023			
100272476	BEND	OR		01/08/2026		1,504		(37)			(37)		1,467	1,467			
100186894	BIDDEFORD	ME		01/07/2025		1,205		28			28		1,233	1,233			
100129530	HYATTSVILLE	MD		09/29/2023		708		(18)	1		(19)		689	689			
100186575	PORT ORCHARD	WA		12/30/2024		2,965		216			216		3,181	3,181			
100169519	BRIGHTON	MA		09/30/2024		998		(17)			(17)		981	981			
100172695	MCDONOUGH	GA		11/21/2024		396,171		(19,194)			(19,194)		376,977	376,977			
100267211	FRESNO	CA		12/23/2025		1,090		(20)			(20)		1,070	1,070			
100160388	GOODYEAR	AZ		09/06/2024		987		(36)			(36)		951	951			
100100695	LANHAM	MD		04/28/2023		1,433		65			65		1,498	1,498			
100134560	LANHAM	MD		10/30/2023		546		1			1		547	547			
100198466	BRIDGEPORT	PA		02/28/2025		11,438		1,279			1,279		12,717	12,717			
100091341	CABO SAN LUCAS	MEX		01/17/2023		1,243							1,243	1,243			
100139338	VICTORVILLE	CA		12/28/2023		4,000		(9)			(9)		3,991	3,991			
100100242	ELIZABETH	NJ		03/17/2023		1,139		(21)			(21)		1,118	1,118			
100268912	CELINA	TX		12/29/2025		1,151		(4)			(4)		1,147	1,147			
100116125	ELGIN	IL		07/20/2023		1,712		184			184		1,896	1,896			
100162970	PLAINFIELD	IL		08/12/2024		961		(19)			(19)		942	942			
100243171	MONTGOMERY	TX		09/26/2025		845		(33)			(33)		812	812			
100091524	MISSOULA	MT		01/20/2023		1,098		(16)			(16)		1,082	1,082			
100255643	PAWLEYS ISLAND	SC		11/24/2025		892		(37)			(37)		855	855			
100210098	BRADENTON	FL		05/07/2025		1,024		(25)			(25)		999	999			
100214790	SAVANNAH	GA		06/11/2025		944		(32)			(32)		912	912			
100179365	FULSHEAR	TX		12/27/2024		774		(24)			(24)		750	750			
100185148	LAS VEGAS	NV		12/20/2024		807		(14)			(14)		793	793			
100205902	RICHMOND	VA		04/14/2025		1,030		(19)			(19)		1,011	1,011			
100109210	MESA	AZ		07/21/2023		1,168		5			5		1,173	1,173			
100149490	LAS VEGAS	NV		04/24/2024		1,001		(22)			(22)		979	979			
100141070	FLOWERY BRANCH	GA		02/20/2024		1,141		(44)			(44)		1,097	1,097			
100115364	EAST ORANGE	NJ		07/17/2023		809		(10)			(10)		799	799			
100108906	OCALA	FL		05/31/2023		1,095		(29)			(29)		1,066	1,066			
100276615	HESPERIA	CA		01/28/2026		977		(39)			(39)		938	938			
100142278	CLIFFSIDE PARK	NJ		03/15/2024		81,380		(2,107)			(2,107)		79,273	79,273			
100068241	TORRANCE	CA		08/25/2021		2,308		(51)			(51)		2,257	2,257			
100115255	ATLANTIC CITY	NJ		07/17/2023		940		(35)			(35)		905	905			
100212178	SANDPOINT	ID		05/22/2025		1,009		(9)			(9)		1,000	1,000			
100153322	LAS VEGAS	NV		05/30/2024		1,158		(12)			(12)		1,146	1,146			
100191029	POOLER	GA		01/29/2025		680		(17)			(17)		663	663			
100272331	BLUFFDALE	UT		01/08/2026		1,058		(30)			(30)		1,028	1,028			
100100100	MONETA	VA		03/28/2023		1,021		6			6		1,027	1,027			
100247227	SAINT CHARLES	IL		10/23/2025		1,180		33			33		1,213	1,213			
100156555	NORTH TOPSAIL BEACH	NC		06/24/2024		1,022		(21)			(21)		1,001	1,001			
100147119	MIDLOTHIAN	TX		05/08/2024		900		(44)			(44)		856	856			
100068426	JURUPA VALLEY	CA		08/25/2021		2,338		(23)			(23)		2,315	2,315			
100214832	VALRICO	FL		06/11/2025		1,362		(64)			(64)		1,298	1,298			
100162093	LAKE HAVASU CITY	AZ		07/31/2024		1,155		(27)			(27)		1,128	1,128			
100120531	AURORA	CO		08/18/2023		1,159		6			6		1,165	1,165			
100169510	ELK GROVE	CA		09/30/2024		982		(19)			(19)		963	963			
100205037	NORTH KINGSTOWN	RI		04/11/2025		617		(22)			(22)		595	595			
100200566	EDISON	NJ		03/11/2025		904		(8)			(8)		896	896			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057920	PITTSBURG	CA		06/30/2021		1,486		(40)			(40)		1,446	1,446			
100267148	NASHUA	NH		12/23/2025		1,117		(13)			(13)		1,104	1,104			
100100283	BAYONNE	NJ		03/24/2023		982		(36)			(36)		946	946			
100170438	MCDONOUGH	GA		10/09/2024		976		(25)			(25)		951	951			
100170441	MCDONOUGH	GA		10/09/2024		977		(26)			(26)		951	951			
100170443	MCDONOUGH	GA		10/09/2024		976		(25)			(25)		951	951			
100234908	PLANO	TX		08/28/2025		995		(17)			(17)		978	978			
100181527	RICHMOND	TX		12/06/2024		706		(27)			(27)		679	679			
100131630	ROTONDA WEST	FL		10/06/2023		1,133		26			26		1,159	1,159			
100261242	SEVIERVILLE	TN		12/05/2025		680		(21)			(21)		659	659			
100115809	DORAL	FL		07/20/2023		1,250		(16)			(16)		1,234	1,234			
100131973	BOWIE	MD		10/13/2023		1,104		3			3		1,107	1,107			
100161742	TARZANA	CA		07/30/2024		1,430		(78)			(78)		1,352	1,352			
100182718	NORTH PORT	FL		12/12/2024		308		(4)			(4)		304	304			
100235620	BRIGANTINE	NJ		08/29/2025		2,338		(68)			(68)		2,270	2,270			
100173364	LAUREL SPRINGS	NC		10/30/2024		52,054		(1,042)			(1,042)		51,012	51,012			
100134695	YUBA CITY	CA		10/30/2023		999		6			6		1,005	1,005			
100203339	LANHAM	MD		03/27/2025		1,160		(21)			(21)		1,139	1,139			
100206209	SHENANDOAH	VA		04/16/2025		847		(26)			(26)		821	821			
100228443	GULF SHORES	AL		08/11/2025		1,175		59			59		1,234	1,234			
100143100	MIAMI	FL		02/16/2024		1,087		(18)			(18)		1,069	1,069			
100204955	PUNTA GORDA	FL		04/10/2025		1,016		(12)			(12)		1,004	1,004			
100188758	ROSEVILLE	CA		01/09/2025		1,248		38			38		1,286	1,286			
100229287	ANTIOCH	TN		08/14/2025		853		(36)			(36)		817	817			
100089244	MIAMI	FL		01/26/2023		2,891		(35)			(35)		2,856	2,856			
100205916	TEMECULA	CA		04/15/2025		1,124		(5)			(5)		1,119	1,119			
100214691	SPOKANE VALLEY	WA		06/11/2025		989		37			37		1,026	1,026			
100064962	LITTLE RIVER	SC		07/14/2021		2,297		(78)			(78)		2,219	2,219			
100195256	TOBYHANNA	PA		02/24/2025		906		(25)			(25)		881	881			
100110596	RANCHO SANTA MARGARITA	CA		06/30/2023		1,047		(13)			(13)		1,034	1,034			
100164015	ROYSE CITY	TX		08/21/2024		783		(40)			(40)		743	743			
100186982	SAN ANTONIO	TX		01/07/2025		1,134		(6)			(6)		1,128	1,128			
100110246	OAK ISLAND	NC		06/30/2023		1,142		3			3		1,145	1,145			
100203552	WESLEY CHAPEL	FL		03/26/2025		1,103		(19)			(19)		1,084	1,084			
100188275	DAVIE	FL		01/08/2025		1,919		48			48		1,967	1,967			
100138639	FREDERICKSBURG	TX		02/02/2024		959		(26)			(26)		933	933			
100273101	RENO	NV		01/15/2026		4,036		(153)			(153)		3,883	3,883			
100193149	PARKER	CO		02/10/2025		1,184		65			65		1,249	1,249			
100151202	EAGLE	ID		05/10/2024		1,090		(4)			(4)		1,086	1,086			
100238885	AURORA	CO		09/23/2025		1,072		(13)			(13)		1,059	1,059			
100156819	MESA	AZ		06/27/2024		646		(18)			(18)		628	628			
100226751	LARGO	FL		07/30/2025		962		(27)			(27)		935	935			
100137490	LA HABRA	CA		01/11/2024		844		(41)			(41)		803	803			
100181921	THE VILLAGES	FL		12/12/2024		1,118		5			5		1,123	1,123			
100159228	LACEY	WA		07/15/2024		1,075		(18)			(18)		1,057	1,057			
100147096	INDIO	CA		03/28/2024		1,020		(14)			(14)		1,006	1,006			
100277523	MURFREESBORO	TN		02/13/2026		1,065		(20)			(20)		1,045	1,045			
100238677	MENIFEE	CA		09/22/2025		966		(43)			(43)		923	923			
100235000	CHESAPEAKE	VA		08/28/2025		1,678		(42)			(42)		1,636	1,636			
100234999	CHESAPEAKE	VA		08/28/2025		1,678		(42)			(42)		1,636	1,636			
100193765	LAKE WORTH	FL		02/10/2025		948		(25)			(25)		923	923			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141268	HORSHAM	PA		01/30/2024		842		(7)			(7)		835	835			
100154775	AUSTIN	TX		07/19/2024		1,012		(14)			(14)		998	998			
100229093	ALBUQUERQUE	NM		08/14/2025		845		(23)			(23)		822	822			
100272725	HANFORD	CA		01/09/2026		826		(39)			(39)		787	787			
100151052	SAN JACINTO	CA		05/08/2024		1,343		71			71		1,414	1,414			
100203238	BAKERSFIELD	CA		03/27/2025		1,042		(32)			(32)		1,010	1,010			
100172302	HIGHLANDS RANCH	CO		10/21/2024		1,257		(5)			(5)		1,252	1,252			
100110643	FLEMINGTON	NJ		06/30/2023		1,070		(14)			(14)		1,056	1,056			
100167960	VANCOUVER	WA		09/20/2024		1,713		(7)			(7)		1,706	1,706			
100100344	CARLSTADT	NJ		04/27/2023		1,558		139			139		1,697	1,697			
100164655	TULARE	CA		08/23/2024		691		(18)			(18)		673	673			
100189113	LACKAWAXEN	PA		01/13/2025		884		2			2		886	886			
100130451	MIDLAND	TX		09/28/2023		768		(19)			(19)		749	749			
100253449	BROOMFIELD	CO		10/30/2025		1,030		(38)			(38)		992	992			
100177369	SUMTER	SC		01/16/2025		3,349		(114)			(114)		3,235	3,235			
100167762	HOUSTON	TX		09/19/2024		799		(51)			(51)		748	748			
100167763	HOUSTON	TX		09/19/2024		801		(53)			(53)		748	748			
100064425	WEST COVINA	CA		07/01/2021		3,172		65			65		3,237	3,237			
100216263	MESA	AZ		06/20/2025		1,054		(22)			(22)		1,032	1,032			
100283976	BIXBY	OK		03/23/2026		6,766		(301)			(301)		6,465	6,465			
100276540	LAKE ELSINORE	CA		01/28/2026		820		(39)			(39)		781	781			
100151256	VENICE	FL		05/10/2024		668		(8)	1		(9)		659	659			
100190235	NORTH LAS VEGAS	NV		01/21/2025		951		(44)			(44)		907	907			
100130447	NAPLES	FL		09/28/2023		926		(31)			(31)		895	895			
100065347	HILLSBORO	OR		07/28/2021		2,213		(58)			(58)		2,155	2,155			
100115520	FRIDLEY	MN		07/17/2023		4,915		(107)			(107)		4,808	4,808			
100267367	LILBURN	GA		12/24/2025		966		(34)			(34)		932	932			
100246561	TINLEY PARK	IL		10/15/2025		968		(19)			(19)		949	949			
100253949	BOISE	ID		10/30/2025		1,087		(17)			(17)		1,070	1,070			
100133594	NEWARK	NJ		10/23/2023		1,025		8			8		1,033	1,033			
100162838	NOKOMIS	FL		08/12/2024		1,059		(3)			(3)		1,056	1,056			
100221802	SAN ANTONIO	TX		07/25/2025		630		(13)			(13)		617	617			
100159484	CORVALLIS	OR		07/15/2024		1,979		(59)			(59)		1,920	1,920			
100154184	DALLAS	TX		07/11/2024		754		(48)			(48)		706	706			
100189632	LOS ANGELES	CA		01/17/2025		1,252		(26)			(26)		1,226	1,226			
403020970	BALTIMORE	MD		03/06/2025		1,887		(30)			(30)		1,857	1,857			
100215347	SANTA ANA	CA		06/12/2025		927		(24)			(24)		903	903			
100235043	SACRAMENTO	CA		08/28/2025		1,080		(7)			(7)		1,073	1,073			
100195258	MESQUITE	NV		02/24/2025		1,069		(7)			(7)		1,062	1,062			
100211702	CARY	NC		05/19/2025		1,355		(18)			(18)		1,337	1,337			
100203540	BAKERSFIELD	CA		03/26/2025		1,034		(18)			(18)		1,016	1,016			
100168347	ANN ARBOR	MI		09/25/2024		1,088		(22)			(22)		1,066	1,066			
100135108	SALEM	OR		11/01/2023		946		15			15		961	961			
100215009	BOERNE	TX		06/11/2025		3,431		(73)			(73)		3,358	3,358			
100167928	NEWBERG	OR		09/20/2024		812		(9)			(9)		803	803			
100210075	LAKEWOOD RANCH	FL		05/07/2025		970		(23)			(23)		947	947			
100193626	MIAMI	FL		02/10/2025		1,042		(4)			(4)		1,038	1,038			
100172826	AZLE	TX		12/06/2024		2,725		(28)			(28)		2,697	2,697			
100284821	DAYTONA BEACH	FL		03/27/2026		630		(23)			(23)		607	607			
100116416	ANAHEIM	CA		07/20/2023		1,418		335			335		1,753	1,753			
100148431	SACRAMENTO	CA		04/12/2024		999		(32)			(32)		967	967			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080018	WELLINGTON	FL		04/25/2022		2,050		55			55		2,105	2,105			
100101979	SPRING	TX		04/14/2023		857		(33)			(33)		824	824			
100209335	MOAB	UT		04/29/2025		995		(25)			(25)		970	970			
100146947	ROSEBURG	OR		03/26/2024		991		(18)			(18)		973	973			
100148571	MURFREESBORO	TN		04/12/2024		990		(17)			(17)		973	973			
100131992	BAKERSFIELD	CA		10/13/2023		2,717		(9)			(9)		2,708	2,708			
100141902	MANSFIELD	TX		03/27/2024		2,490		(94)			(94)		2,396	2,396			
100211978	FULSHEAR	TX		05/22/2025		965		(2)			(2)		963	963			
100180719	HEMET	CA		11/26/2024		1,047		(13)			(13)		1,034	1,034			
100201875	OKEMAH	OK		03/18/2025		973		(38)			(38)		935	935			
100166094	DALLAS	TX		09/09/2024		1,093		(14)			(14)		1,079	1,079			
100284513	WILSONVILLE	OR		03/26/2026		1,020		(38)			(38)		982	982			
100195282	BELMONT	NC		02/24/2025		25,829		368			368		26,197	26,197			
100143170	KISSIMMEE	FL		02/16/2024		730		(13)	1		(14)		716	716			
100152327	RIDGEFIELD	WA		05/17/2024		1,210		80			80		1,290	1,290			
100168043	ELK GROVE	CA		09/20/2024		1,233		7			7		1,240	1,240			
100117752	SAINT CLOUD	FL		07/20/2023		1,134		(9)			(9)		1,125	1,125			
100169435	KAILUA KONA	HI		09/30/2024		1,503		(36)			(36)		1,467	1,467			
100154509	ORANGE	NJ		06/14/2024		742		(13)			(13)		729	729			
100091414	MAYNARD	MA		02/22/2023		2,806		(35)			(35)		2,771	2,771			
100153089	LAKEWAY	TX		06/27/2024		1,056		(18)			(18)		1,038	1,038			
100207305	PHOENIX	AZ		04/28/2025		816		(36)			(36)		780	780			
100068494	NEW ORLEANS	LA		08/25/2021		1,474		(66)	4		(70)		1,404	1,404			
100212706	DENVER	CO		05/28/2025		969		(38)			(38)		931	931			
100167613	CELINA	TX		09/19/2024		654		(17)			(17)		637	637			
100226658	POOLER	GA		07/30/2025		1,009		(28)			(28)		981	981			
100078948	FERNDALE	WA		02/24/2022		2,024		(14)			(14)		2,010	2,010			
100235310	VALLEJO	CA		08/29/2025		942		(21)			(21)		921	921			
100219837	HOWELL	NJ		07/08/2025		1,014		(27)			(27)		987	987			
100102508	CORAL GABLES	FL		06/07/2023		1,285		20			20		1,305	1,305			
100246618	PHOENIX	AZ		10/15/2025		999		(37)			(37)		962	962			
100211778	LITCHFIELD PARK	AZ		05/19/2025		975		(12)			(12)		963	963			
100071905	HOLLADAY	UT		11/19/2021		650		(50)			(50)		600	600			
100115944	HIALEAH	FL		07/20/2023		1,141		(14)			(14)		1,127	1,127			
100210266	RUTHER GLEN	VA		05/09/2025		832		(13)			(13)		819	819			
100204146	BALTIMORE	MD		03/28/2025		1,119		(24)			(24)		1,095	1,095			
100201977	THE WOODLANDS	TX		03/18/2025		1,120		(38)			(38)		1,082	1,082			
100216350	WINNEMUCCA	NV		06/20/2025		909		(20)			(20)		889	889			
100284998	HOUSTON	TX		03/27/2026		674		(17)			(17)		657	657			
100144055	NEW BRUNSWICK	NJ		03/07/2024		993		(20)			(20)		973	973			
100206761	STOCKTON	CA		04/23/2025		369		(15)			(15)		354	354			
100090120	VERNAL	UT		01/13/2023		852		18			18		870	870			
100090918	MESA	AZ		01/31/2023		1,122		(13)			(13)		1,109	1,109			
100173825	COLUSA	CA		10/31/2024		926		(43)			(43)		883	883			
100173370	LAKE ARROWHEAD	CA		10/30/2024		899		(33)			(33)		866	866			
100140571	SEASIDE HEIGHTS	NJ		01/19/2024		1,116		(24)			(24)		1,092	1,092			
100114733	PORT SAINT LUCIE	FL		07/07/2023		946		(12)			(12)		934	934			
100156623	SHERMAN OAKS	CA		06/24/2024		674		(11)			(11)		663	663			
100210757	ST SIMONS ISLAND	GA		05/15/2025		881		(22)			(22)		859	859			
100184424	LYNWOOD	CA		12/17/2024		1,064		4			4		1,068	1,068			
100179596	PACIFIC CITY	OR		11/21/2024		1,019		(17)			(17)		1,002	1,002			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181634	RODEO	CA		12/11/2024		1,025		(23)			(23)		1,002	1,002			
100245624	SEASIDE HEIGHTS	NJ		10/06/2025		964		(44)			(44)		920	920			
100167926	MIAMI	FL		09/20/2024		942		(39)			(39)		903	903			
100243779	INDIO	CA		09/29/2025		1,019		(19)			(19)		1,000	1,000			
100131940	LANCASTER	CA		10/13/2023		1,009		(1)			(1)		1,008	1,008			
100129678	CONVERSE	TX		09/29/2023		1,495		129			129		1,624	1,624			
100129680	CONVERSE	TX		09/29/2023		1,495		129			129		1,624	1,624			
100060106	DAVIS	CA		06/25/2021		2,295		(53)			(53)		2,242	2,242			
100091425	SANTA CLARA	UT		02/22/2023		2,055		(22)			(22)		2,033	2,033			
100189741	THE VILLAGES	FL		01/21/2025		1,146		17			17		1,163	1,163			
100144258	BOCA RATON	FL		03/08/2024		1,039		(5)			(5)		1,034	1,034			
100261715	FONTANA	CA		12/12/2025		881		(23)			(23)		858	858			
100173493	FAIRFIELD	NJ		10/29/2024		1,013		(50)			(50)		963	963			
100139223	LOGANVILLE	GA		12/28/2023		1,169		(28)			(28)		1,141	1,141			
100265382	OLD BRIDGE	NJ		12/19/2025		924		(44)			(44)		880	880			
100166105	LAWRENCEVILLE	GA		09/09/2024		1,261		(46)			(46)		1,215	1,215			
100247221	HOLLAND	PA		10/23/2025		808		(25)			(25)		783	783			
100229828	CELINA	TX		08/18/2025		963		(14)			(14)		949	949			
100147192	BAY SHORE	NY		03/28/2024		924		(15)			(15)		909	909			
100181333	BUCKEYE	AZ		12/06/2024		1,149		(22)			(22)		1,127	1,127			
100211893	SURPRISE	AZ		05/19/2025		1,034		(1)			(1)		1,033	1,033			
100168745	STOCKTON	CA		09/26/2024		960		(35)			(35)		925	925			
100194267	NEWBERG	OR		02/14/2025		1,530		(39)			(39)		1,491	1,491			
100160110	EDINBURG	TX		07/17/2024		2,784		(23)			(23)		2,761	2,761			
100180623	REISTERSTOWN	MD		11/26/2024		488		(4)			(4)		484	484			
100219660	RANCHO CUCAMONGA	CA		07/07/2025		926		(27)			(27)		899	899			
100088850	PETALUMA	CA		11/15/2022		1,129		3			3		1,132	1,132			
100118944	AUBREY	TX		07/27/2023		1,086		(17)			(17)		1,069	1,069			
100142614	JOHNSTOWN	CO		02/08/2024		1,001		(22)			(22)		979	979			
100269856	ALDIE	VA		12/30/2025		153,236		(3,236)			(3,236)		150,000	150,000			
100282950	HOBOKEN	NJ		03/02/2026		3,064		(71)			(71)		2,993	2,993			
100255888	FAYETTEVILLE	AR		11/24/2025		1,043		(26)			(26)		1,017	1,017			
100192909	TOMS RIVER	NJ		02/10/2025		1,081		4			4		1,085	1,085			
100253606	BELTON	MO		10/30/2025		1,094		(27)			(27)		1,067	1,067			
100149334	DAUPHIN ISLAND	AL		04/24/2024		1,220		(24)			(24)		1,196	1,196			
100157964	TITUSVILLE	FL		07/09/2024		1,272		(15)			(15)		1,257	1,257			
100119644	HESPERIA	CA		08/04/2023		1,422		(27)			(27)		1,395	1,395			
100272903	ROWLETT	TX		01/12/2026		1,038		4			4		1,042	1,042			
100234821	MONCKS CORNER	SC		08/28/2025		1,183		104			104		1,287	1,287			
100127511	WILMINGTON	NC		09/08/2023		1,842		(13)			(13)		1,829	1,829			
100247173	WOODBURY	MN		11/14/2025		1,023		(30)			(30)		993	993			
100151822	PEYTON	CO		05/10/2024		937		(29)			(29)		908	908			
100159877	POMPANO BEACH	FL		08/16/2024		1,020		(24)			(24)		996	996			
100068023	HENDERSON	NV		09/23/2021		2,289		(12)			(12)		2,277	2,277			
100091270	MANSON	WA		01/31/2023		1,073		(23)			(23)		1,050	1,050			
100083867	LEESBURG	FL		07/12/2022		1,358		6			6		1,364	1,364			
100079330	NAVARRE	FL		03/17/2022		1,806		(47)			(47)		1,759	1,759			
100186344	LINDEN	NJ		12/30/2024		898		(15)			(15)		883	883			
100168516	RANCHO CORDOVA	CA		09/25/2024		1,300		41			41		1,341	1,341			
100169276	NEW CITY	NY		09/27/2024		1,014		(45)			(45)		969	969			
100160389	NORTH BRUNSWICK	NJ		09/06/2024		1,079		(64)			(64)		1,015	1,015			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100553	DESERT HOT SPRINGS	CA		04/27/2023		846		(18)			(18)		828	828			
100243312	SACRAMENTO	CA		09/26/2025		1,484		(67)			(67)		1,417	1,417			
100244488	MARIETTA	GA		09/29/2025		939		(32)			(32)		907	907			
100215470	LONG BEACH	CA		06/12/2025		1,096		11			11		1,107	1,107			
100272600	GREENDALE	WI		01/09/2026		4,169		(123)			(123)		4,046	4,046			
100199112	JURUPA VALLEY	CA		03/03/2025		1,094		4			4		1,098	1,098			
100193518	HAVERSTRAW	NY		02/10/2025		1,069		(27)			(27)		1,042	1,042			
100178330	MADERA	CA		11/19/2024		1,116		34			34		1,150	1,150			
100220370	REHOBOTH BEACH	DE		07/14/2025		823		(24)			(24)		799	799			
100236049	UMATILLA	FL		09/04/2025		5,292		(241)			(241)		5,051	5,051			
100214296	RENTON	WA		05/30/2025		1,033		(18)			(18)		1,015	1,015			
100272591	PERRIS	CA		01/09/2026		872		(41)			(41)		831	831			
100175697	KATY	TX		11/12/2024		995		(44)			(44)		951	951			
100114698	BENNETT	CO		06/29/2023		1,020		(21)			(21)		999	999			
100253929	MCCALL	ID		10/30/2025		988		(13)			(13)		975	975			
100120996	MERCED	CA		08/30/2023		1,116		(6)			(6)		1,110	1,110			
100137669	BOISE	ID		12/08/2023		1,296							1,296	1,296			
100181364	SALIDA	CA		12/06/2024		2,895		(6)			(6)		2,889	2,889			
100081556	IRVINGTON	NJ		03/14/2022		1,801		(15)			(15)		1,786	1,786			
100165439	DES PLAINES	IL		08/29/2024		963		(20)			(20)		943	943			
100204463	CLERMONT	FL		04/04/2025		1,035		(21)			(21)		1,014	1,014			
100284549	NEW HAVEN	CT		03/26/2026		1,032		(28)			(28)		1,004	1,004			
100277525	SISTERS	OR		02/13/2026		1,037		(24)			(24)		1,013	1,013			
100211614	PENN VALLEY	CA		06/23/2025		932		(23)			(23)		909	909			
100144112	NORWALK	CT		03/07/2024		2,381		(26)			(26)		2,355	2,355			
100144368	ST PETERSBURG	FL		03/07/2024		1,087		(9)			(9)		1,078	1,078			
100129477	LOXAHATCHEE	FL		09/29/2023		1,291		(24)	1		(25)		1,266	1,266			
100228813	RATHDRUM	ID		08/12/2025		1,156		4			4		1,160	1,160			
100235022	ROUGEMONT	NC		08/28/2025		2,347		15			15		2,362	2,362			
100136525	NAPLES	FL		11/20/2023		2,635		17			17		2,652	2,652			
100071704	LOS ANGELES	CA		10/14/2021		2,202		(74)			(74)		2,128	2,128			
100158030	ALAMO	TX		07/09/2024		1,143		12			12		1,155	1,155			
100138716	HOUSTON	TX		02/02/2024		769		(47)			(47)		722	722			
100100888	NORWALK	CT		04/28/2023		2,526		80			80		2,606	2,606			
100165922	MONTEREY PARK	CA		09/06/2024		1,040		(26)			(26)		1,014	1,014			
100167822	COLUMBIA	MD		09/20/2024		3,065		(39)			(39)		3,026	3,026			
100175639	HIALEAH	FL		11/12/2024		1,014		(37)			(37)		977	977			
100161065	SUMMERVILLE	SC		07/24/2024		1,062		(1)			(1)		1,061	1,061			
100203535	WOODBRIDGE	VA		03/26/2025		1,030		(18)			(18)		1,012	1,012			
100065417	UNION CITY	CA		07/28/2021		2,298		(42)			(42)		2,256	2,256			
100170380	GRAYSON	GA		10/08/2024		977		(32)			(32)		945	945			
100188428	CARMICHAEL	CA		01/08/2025		973		(25)			(25)		948	948			
100165921	MONTCLAIR	CA		09/06/2024		1,293		(19)			(19)		1,274	1,274			
100247461	HOCKLEY	TX		11/26/2025		5,002		(153)			(153)		4,849	4,849			
100203567	SALT LAKE CITY	UT		03/26/2025		995		(15)			(15)		980	980			
100221339	CARROLLTON	TX		07/22/2025		2,033		(79)			(79)		1,954	1,954			
100234733	LOS ANGELES	CA		08/28/2025		798		(38)			(38)		760	760			
100212254	DALLAS	GA		05/28/2025		930		(30)			(30)		900	900			
100185972	PORT HUENEME	CA		12/26/2024		2,477		(48)			(48)		2,429	2,429			
100100616	SAINT AUGUSTINE	FL		04/27/2023		1,055		(12)			(12)		1,043	1,043			
100136646	WEST MELBOURNE	FL		11/22/2023		677		(4)			(4)		673	673			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100169028	SANFORD	FL		09/27/2024		1,054		(16)			(16)		1,038	1,038			
100191094	BRICK	NJ		01/29/2025		896		(13)			(13)		883	883			
100168506	SALADO	TX		09/25/2024		2,119		(54)			(54)		2,065	2,065			
100174964	BLUE RIDGE	GA		10/31/2024		958		(58)			(58)		900	900			
100143972	SANTA ROSA	CA		02/29/2024		783		(15)			(15)		768	768			
100173794	AURORA	CO		10/30/2024		744		(18)			(18)		726	726			
100179548	DENVER	CO		11/21/2024		1,111		(7)			(7)		1,104	1,104			
100219095	MORENO VALLEY	CA		06/27/2025		1,544		(64)			(64)		1,480	1,480			
100164399	RANCHO CORDOVA	CA		08/21/2024		1,299		48			48		1,347	1,347			
100276654	PENLLYN	PA		01/29/2026		1,294		(37)			(37)		1,257	1,257			
100182169	PORT ST LUCIE	FL		12/12/2024		4,024		420			420		4,444	4,444			
100175247	MILTON	GA		11/05/2024		1,261		(6)			(6)		1,255	1,255			
100254823	SURFSIDE BEACH	TX		11/17/2025		882		(29)			(29)		853	853			
100146904	BAKERSFIELD	CA		03/26/2024		931		(19)			(19)		912	912			
100272920	PLYMOUTH	IN		01/15/2026		904		(26)			(26)		878	878			
100181878	STAFFORD TOWNSHIP	NJ		12/12/2024		1,628		(28)			(28)		1,600	1,600			
100102646	LAS VEGAS	NV		06/22/2023		1,588		(89)			(89)		1,499	1,499			
100143514	AMITYVILLE	NY		02/21/2024		815		(33)			(33)		782	782			
100273347	HOUSTON	TX		01/20/2026		1,060		(26)			(26)		1,034	1,034			
100284781	CHULA VISTA	CA		03/27/2026		699		(12)			(12)		687	687			
100284823	FORT COLLINS	CO		03/27/2026		697		(10)			(10)		687	687			
100272493	RENO	NV		01/08/2026		1,043		(7)			(7)		1,036	1,036			
100081042	ORANGE BEACH	AL		03/18/2022		2,179		49			49		2,228	2,228			
100235369	MIAMI GARDENS	FL		08/29/2025		1,105		7			7		1,112	1,112			
100256999	VIRGINIA BEACH	VA		11/26/2025		1,070		(34)			(34)		1,036	1,036			
100100440	BROOKLYN	NY		04/27/2023		1,475		(24)			(24)		1,451	1,451			
100131621	ATLANTA	GA		10/06/2023		691		3			3		694	694			
100135480	ROSEVILLE	CA		11/13/2023		1,043		26			26		1,069	1,069			
100203393	LAKE ELSINORE	CA		03/27/2025		1,317		(42)			(42)		1,275	1,275			
100080838	LOS ANGELES	CA		04/01/2022		920		(6)			(6)		914	914			
100219575	HILLSBORO	OR		07/07/2025		1,094		(11)			(11)		1,083	1,083			
100238634	VILLAS	NJ		09/19/2025		925		(29)			(29)		896	896			
100219311	RIO RANCHO	NM		06/30/2025		969		15			15		984	984			
100192980	MANHATTAN	MT		02/10/2025		915		(23)			(23)		892	892			
100282333	NORTH BEACH	MD		02/27/2026		957		(17)			(17)		940	940			
100169107	PHOENIX	AZ		09/27/2024		961		(25)			(25)		936	936			
100245342	DORCHESTER	MA		10/06/2025		1,763		(56)			(56)		1,707	1,707			
100115890	NORTH MIAMI BEACH	FL		07/20/2023		1,143		(20)			(20)		1,123	1,123			
100261119	WIMBERLEY	TX		12/05/2025		871		(36)			(36)		835	835			
100181917	SANFORD	FL		12/12/2024		1,013		(7)			(7)		1,006	1,006			
100135137	IDAHO FALLS	ID		11/03/2023		722		(17)			(17)		705	705			
100199351	LAREDO	TX		03/05/2025		1,026		(15)			(15)		1,011	1,011			
100155995	BRONX	NY		06/18/2024		925		(19)			(19)		906	906			
100202478	MCDONOUGH	GA		03/21/2025		965		(9)			(9)		956	956			
100186437	TOMS RIVER	NJ		12/30/2024		1,046		(6)			(6)		1,040	1,040			
100147548	LITHIA SPRINGS	GA		04/03/2024		10		(10)			(10)						
100199265	RED LODGE	MT		03/05/2025		959		(23)			(23)		936	936			
100207285	MCKINNEY	TX		04/28/2025		2,473		(24)			(24)		2,449	2,449			
100173988	PENSACOLA BEACH	FL		10/31/2024		1,246		(50)			(50)		1,196	1,196			
100157047	ELMONT	NY		02/20/2025		936		(25)			(25)		911	911			
100272354	CHANDLER	AZ		01/08/2026		1,091		(20)			(20)		1,071	1,071			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268784	SEWELL	NJ		12/29/2025		2,519		(80)			(80)		2,439	2,439			
100218192	ANCHORAGE	AK		06/26/2025		366		(12)			(12)		354	354			
100165702	PEMBROKE PINES	FL		08/29/2024		787		(37)			(37)		750	750			
100246833	LA FOLLETTE	TN		10/16/2025		896		(37)			(37)		859	859			
100180592	AUBURN	WA		11/26/2024		948		(1)			(1)		947	947			
100147744	EDINBURG	TX		04/08/2024		1,173		8			8		1,181	1,181			
100078027	LAS VEGAS	NV		01/12/2022		2,097		(33)			(33)		2,064	2,064			
100214110	COUPEVILLE	WA		05/30/2025		947		(26)			(26)		921	921			
100273947	VANCOUVER	WA		01/26/2026		994		(3)			(3)		991	991			
100102496	CHULA VISTA	CA		06/07/2023		1,400		1			1		1,401	1,401			
100235122	PACIFIC CITY	OR		08/28/2025		915		(33)			(33)		882	882			
100273092	OAK ISLAND	NC		01/15/2026		1,026		(11)			(11)		1,015	1,015			
100276533	PALMDALE	CA		01/28/2026		902		(43)			(43)		859	859			
100261124	NEW YORK	NY		12/05/2025		1,073		(34)			(34)		1,039	1,039			
100102356	SARASOTA	FL		06/07/2023		1,155		6			6		1,161	1,161			
100205869	WESTON	FL		04/14/2025		3,847		(55)			(55)		3,792	3,792			
100254658	ALEXANDRIA	VA		11/12/2025		840		(40)			(40)		800	800			
100284978	BRIAN HEAD	UT		03/27/2026		621		(17)			(17)		604	604			
100116015	BLOOMINGTON	MN		07/20/2023		717		(7)	1		(8)		709	709			
100261657	SPIRIT LAKE	IA		12/12/2025		1,122		(32)			(32)		1,090	1,090			
100195259	WINCHESTER	VA		02/24/2025		1,135		24			24		1,159	1,159			
100227990	VICTORVILLE	CA		08/04/2025		941		(18)			(18)		923	923			
100185997	CULPEPPER	VA		12/26/2024		969		(45)			(45)		924	924			
100152894	PAWTUCKET	RI		05/22/2024		866		(9)			(9)		857	857			
100272288	N MYRTLE BEACH	SC		01/08/2026		17,004		(579)			(579)		16,425	16,425			
100271951	NOKOMIS	FL		01/06/2026		1,472		(33)			(33)		1,439	1,439			
100261290	PINETOP	AZ		12/08/2025		2,192		(62)			(62)		2,130	2,130			
100268363	KAYSVILLE	UT		12/29/2025		720		(12)			(12)		708	708			
100267140	WILDWOOD	NJ		12/23/2025		903		(40)			(40)		863	863			
100118869	LAKE GENEVA	WI		08/30/2023		712		(12)			(12)		700	700			
100135384	WOODBRIDGE	VA		11/13/2023		1,019		1			1		1,020	1,020			
100284914	PRESCOTT	AZ		03/27/2026		1,156		23			23		1,179	1,179			
100228863	BARNEGAT	NJ		08/12/2025		875		(31)			(31)		844	844			
100133370	PHOENIX	AZ		11/21/2023		1,021		(5)			(5)		1,016	1,016			
100272916	HUNTERSVILLE	NC		01/15/2026		1,129		(13)			(13)		1,116	1,116			
100245668	BOISE	ID		10/06/2025		1,006		(42)			(42)		964	964			
100118815	JURUPA VALLEY	CA		08/30/2023		910		(47)			(47)		863	863			
100192598	ALTON	TX		02/10/2025		1,077		14			14		1,091	1,091			
100153949	HICKORY HILLS	IL		06/05/2024		706		(15)			(15)		691	691			
100238083	OAKLAND	CA		10/03/2025		972		(23)			(23)		949	949			
100115751	HOWELL	NJ		07/20/2023		1,231		(7)			(7)		1,224	1,224			
100160532	CAPE MAY COURT HOUSE	NJ		07/19/2024		1,556		(6)			(6)		1,550	1,550			
100272510	ALGER	MI		01/08/2026		1,170		1			1		1,171	1,171			
100185870	PHOENIX	AZ		12/26/2024		989		(21)			(21)		968	968			
100255088	SAN LUIS OBISPO	CA		11/20/2025		1,029		(33)			(33)		996	996			
100238278	LOS ANGELES	CA		09/19/2025		845		(40)			(40)		805	805			
100137648	PHOENIX	AZ		12/08/2023		952		(6)			(6)		946	946			
100139574	FONTANA	CA		12/28/2023		798		(13)			(13)		785	785			
100266831	MINNEAPOLIS	MN		12/23/2025		957		(4)			(4)		953	953			
100114575	RED BLUFF	CA		06/29/2023		1,046		(20)			(20)		1,026	1,026			
100143643	PANAMA CITY	FL		02/22/2024		918		(21)			(21)		897	897			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138303	OCEAN VIEW	DE		12/18/2023		3,613		(78)			(78)		3,535	3,535			
100114677	PERRIS	CA		06/29/2023		1,194		(22)			(22)		1,172	1,172			
100201709	PHILADELPHIA	PA		03/18/2025		1,021		(10)			(10)		1,011	1,011			
100200638	TUCSON	AZ		03/11/2025		1,200		(14)			(14)		1,186	1,186			
100272225	JACKSONVILLE	FL		01/08/2026		1,044		(24)			(24)		1,020	1,020			
100272287	VILLA PARK	IL		01/08/2026		1,042		(22)			(22)		1,020	1,020			
100272378	SOMERVILLE	MA		01/08/2026		1,036		(16)			(16)		1,020	1,020			
100268458	COMPTON	CA		12/29/2025		1,031		(11)			(11)		1,020	1,020			
100195526	WAILUKU	HI		03/27/2025		976		(28)			(28)		948	948			
100148144	VALLEY PARK	MO		05/15/2024		729		(3)			(3)		726	726			
100175321	WESLACO	TX		11/05/2024		1,049		(12)			(12)		1,037	1,037			
100186505	ELKRIDGE	MD		12/30/2024		1,874		(33)			(33)		1,841	1,841			
100175106	MAGGIE VALLEY	NC		11/05/2024		887		(41)			(41)		846	846			
100116722	LOS ANGELES	CA		07/20/2023		1,435		449			449		1,884	1,884			
100247630	GOODYEAR	AZ		10/29/2025		1,110		(40)			(40)		1,070	1,070			
100238018	COMPTON	CA		10/10/2025		1,782		(80)			(80)		1,702	1,702			
100107905	LEONARD	TX		06/29/2023		984		(46)			(46)		938	938			
100235306	PHOENIX	AZ		08/29/2025		1,039		(24)			(24)		1,015	1,015			
100192783	PINETOP	AZ		02/10/2025		881		(10)			(10)		871	871			
100172186	NASHVILLE	TN		10/17/2024		1,921		(74)			(74)		1,847	1,847			
100193146	AURORA	CO		02/10/2025		1,173		67			67		1,240	1,240			
100195459	PHOENIX	AZ		02/24/2025		1,184		56			56		1,240	1,240			
100146591	CIBOLO	TX		03/20/2024		792		(49)			(49)		743	743			
100135107	DAUPHIN ISLAND	AL		11/01/2023		983		24			24		1,007	1,007			
100238288	DANBURY	CT		09/19/2025		898		(10)			(10)		888	888			
100246380	VIRGINIA BEACH	VA		10/10/2025		923		(35)			(35)		888	888			
100255386	ELK GROVE	CA		11/24/2025		1,002		(36)			(36)		966	966			
100212608	SACRAMENTO	CA		05/29/2025		879		(30)			(30)		849	849			
100160850	CHANDLER	AZ		07/24/2024		1,219		(24)			(24)		1,195	1,195			
100205978	TEMECULA	CA		04/15/2025		27,634		(624)			(624)		27,010	27,010			
100272189	OGUNQUIT	ME		01/08/2026		13,855		(476)			(476)		13,379	13,379			
100261131	OCEAN CITY	NJ		12/05/2025		2,586		(56)			(56)		2,530	2,530			
100157603	HESPERIA	CA		06/28/2024		980		(25)			(25)		955	955			
100080397	GARDEN GROVE	CA		04/14/2022		1,905		(47)			(47)		1,858	1,858			
100253447	LAS VEGAS	NV		10/30/2025		1,062		(36)			(36)		1,026	1,026			
100246271	LOS ANGELES	CA		10/10/2025		949		(39)			(39)		910	910			
100244732	ROSEVILLE	CA		09/29/2025		938		(28)			(28)		910	910			
100144424	JURUPA VALLEY	CA		03/07/2024		900		(11)			(11)		889	889			
100074292	FORT LAUDERDALE	FL		12/09/2021		1,311		(40)			(40)		1,271	1,271			
100167021	HOMESTEAD	FL		09/13/2024		1,049		(22)			(22)		1,027	1,027			
100203227	EVERETT	WA		03/27/2025		127,372		(3,416)			(3,416)		123,956	123,956			
100200533	MIAMI GARDENS	FL		03/11/2025		1,035		(16)			(16)		1,019	1,019			
100188876	HAINES CITY	FL		01/09/2025		929		(34)			(34)		895	895			
100207109	PLEASANT GROVE	UT		04/24/2025		1,207		18			18		1,225	1,225			
100244736	TWIN FALLS	ID		09/29/2025		959		(27)			(27)		932	932			
100132480	VERO BEACH	FL		11/03/2023		981		(7)			(7)		974	974			
100148292	LAS VEGAS	NV		04/12/2024		2,845		(87)			(87)		2,758	2,758			
100174990	MIAMI	FL		10/31/2024		1,141		(73)			(73)		1,068	1,068			
100151383	MIAMI	FL		05/10/2024		1,858		7			7		1,865	1,865			
100201492	VACAVILLE	CA		03/12/2025		736		(28)			(28)		708	708			
100246493	SAINT PAUL	MN		10/10/2025		880		(35)			(35)		845	845			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237083	ORLANDO	FL		09/12/2025		5,498		(387)			(387)		5,111	5,111			
100257175	DAWSONVILLE	GA		11/26/2025		1,126		77			77		1,203	1,203			
100216678	ORLANDO	FL		06/23/2025		1,007		(9)			(9)		998	998			
100128732	PITTSBURG	CA		09/21/2023		888		(13)			(13)		875	875			
100216044	ORLANDO	FL		06/17/2025		1,980		(49)			(49)		1,931	1,931			
100254933	HENDERSON	NV		11/17/2025		1,022		(44)			(44)		978	978			
100253699	VANCOUVER	WA		10/30/2025		1,544		(50)			(50)		1,494	1,494			
100277279	SAN DIEGO	CA		02/11/2026		1,044		(11)			(11)		1,033	1,033			
100229162	PALOMAR MOUNTAIN	CA		08/14/2025		866		(20)			(20)		846	846			
100164297	CHARLOTTE	NC		08/21/2024		955		(21)			(21)		934	934			
100274011	CHESAPEAKE	VA		01/26/2026		939		(3)			(3)		936	936			
100172564	GLENDALE	AZ		10/23/2024		946		(32)			(32)		914	914			
100276985	PRESCOTT VALLEY	AZ		01/30/2026		21,562		(678)			(678)		20,884	20,884			
100254156	SALT LAKE CITY	UT		11/06/2025		887		(36)			(36)		851	851			
100150483	COACHELLA	CA		05/03/2024		1,891		(27)			(27)		1,864	1,864			
100209178	RUPERT	ID		04/30/2025		850		(16)			(16)		834	834			
100272086	TOMS RIVER	NJ		01/08/2026		1,049		(23)			(23)		1,026	1,026			
100142965	FORT MYERS	FL		02/09/2024		992		(11)			(11)		981	981			
100152732	ROYAL PALM BEACH	FL		05/22/2024		48,069		340			340		48,409	48,409			
100221812	SMYRNA	TN		07/25/2025		883		(11)			(11)		872	872			
100169496	VISALIA	CA		09/30/2024		1,120		3			3		1,123	1,123			
100212552	OCEANSIDE	CA		05/29/2025		962		(27)			(27)		935	935			
100189936	MURRIETA	CA		01/21/2025		1,367		123			123		1,490	1,490			
100168501	COVINGTON	KY		09/25/2024		996		(25)			(25)		971	971			
100202883	COLUMBUS	OH		03/24/2025		815		(34)			(34)		781	781			
100244637	CHANDLER	AZ		09/29/2025		1,364		(35)			(35)		1,329	1,329			
100245009	FRESNO	CA		09/29/2025		1,386		(44)			(44)		1,342	1,342			
100138384	CAPE CORAL	FL		12/18/2023		1,198		(9)			(9)		1,189	1,189			
100141167	STATEN ISLAND	NY		01/30/2024		946		(25)			(25)		921	921			
100268722	SHAFTER	CA		12/29/2025		707		(17)			(17)		690	690			
100229832	TEMPLETON	CA		08/18/2025		943		(28)			(28)		915	915			
100142653	AUSTIN	TX		02/08/2024		2,347		(29)			(29)		2,318	2,318			
100247666	ANNANDALE	MN		10/29/2025		3,739		(56)			(56)		3,683	3,683			
100188903	FORT WORTH	TX		01/09/2025		1,248		30			30		1,278	1,278			
100185340	LAS VEGAS	NV		12/20/2024		1,090		11			11		1,101	1,101			
100140973	SALINAS	CA		03/28/2024		618		(3)			(3)		615	615			
100076823	MORRISTOWN	NJ		12/27/2021		2,903		(178)			(178)		2,725	2,725			
100283393	TUCSON	AZ		03/11/2026		690		(9)			(9)		681	681			
100203358	FRESNO	CA		03/27/2025		1,047		(30)			(30)		1,017	1,017			
100215950	CLIFTON	NJ		07/11/2025		843		(27)			(27)		816	816			
100191750	ENOCH	UT		02/20/2025		767		(36)			(36)		731	731			
100081563	HEMPSTEAD	NY		03/14/2022		1,845		(38)			(38)		1,807	1,807			
100137861	DAVENPORT	FL		12/08/2023		3,221		86			86		3,307	3,307			
100209187	PLAINFIELD	IL		04/30/2025		918		(21)			(21)		897	897			
100243297	PRESCOTT VLY	AZ		09/26/2025		988		(28)			(28)		960	960			
100245614	WAIPAHU	HI		10/06/2025		1,000		(38)			(38)		962	962			
100137106	CHICAGO	IL		11/28/2023		737		(5)			(5)		732	732			
100175369	BIG BEAR CITY	CA		11/05/2024		1,335		(16)			(16)		1,319	1,319			
100277579	BELLEVILLE	NJ		02/13/2026		1,596		(39)			(39)		1,557	1,557			
4010043124	TRENTON	NY		02/02/2023		996		(33)			(33)		963	963			
100215991	NORTH MIAMI BEACH	FL		07/11/2025		978		(34)			(34)		944	944			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235769	SARASOTA	FL		09/22/2025		1,481		(72)			(72)		1,409	1,409			
100267159	CARY	NC		12/23/2025		1,651		(38)			(38)		1,613	1,613			
100200733	SANFORD	FL		03/11/2025		1,026		(18)			(18)		1,008	1,008			
100179971	HAMILTON	IN		11/25/2024		1,456		(1)			(1)		1,455	1,455			
100140798	SAN LORENZO	CA		03/06/2024		242		(11)			(11)		231	231			
100227267	FREDERICKSBURG	TX		07/31/2025		881		(24)			(24)		857	857			
100219961	ASHLAND	OR		07/10/2025		944		(26)			(26)		918	918			
100236927	CATHEDRAL CITY	CA		09/12/2025		918		(31)			(31)		887	887			
100148359	WESLEY CHAPEL	FL		04/12/2024		1,004		(21)			(21)		983	983			
100132504	KYLE	TX		11/03/2023		867		1			1		868	868			
100167580	LAS VEGAS	NV		09/19/2024		921		(1)			(1)		920	920			
100276522	VIRGINIA BEACH	VA		01/28/2026		1,235		(44)			(44)		1,191	1,191			
100228505	CHICAGO	IL		08/11/2025		907		(29)			(29)		878	878			
100211815	OCEANSIDE	CA		05/19/2025		1,015		(12)			(12)		1,003	1,003			
100230135	LOS ANGELES	CA		08/25/2025		1,067		(35)			(35)		1,032	1,032			
100253763	CASTLE ROCK	CO		10/30/2025		960		(29)			(29)		931	931			
100161408	HIALEAH	FL		07/26/2024		3,079		(89)			(89)		2,990	2,990			
100114934	LAKE HAVASU CITY	AZ		07/13/2023		2,289		(40)			(40)		2,249	2,249			
100261117	POCONO PINES	PA		12/05/2025		3,243		(94)			(94)		3,149	3,149			
100087471	PERRIS	CA		10/25/2022		1,461		65			65		1,526	1,526			
100207105	SACRAMENTO	CA		04/24/2025		834		(34)			(34)		800	800			
100120849	SEATTLE	WA		08/25/2023		1,061		(5)			(5)		1,056	1,056			
100103121	BELLPORT	NY		04/21/2023		1,051		(23)			(23)		1,028	1,028			
100245098	OLDSMAR	FL		10/03/2025		1,241		(27)			(27)		1,214	1,214			
100261541	PRESCOTT	AZ		12/12/2025		912		(43)			(43)		869	869			
100209941	CHARLOTTE	NC		06/11/2025		861		(40)			(40)		821	821			
100226646	BISHOP	CA		07/30/2025		855		(34)			(34)		821	821			
100173843	CHICAGO	IL		10/31/2024		4,504		(50)			(50)		4,454	4,454			
100244660	BOWIE	MD		09/29/2025		2,461		(70)			(70)		2,391	2,391			
100235231	CALDWELL	ID		08/29/2025		4,271		(182)			(182)		4,089	4,089			
100267056	GORDONSVILLE	VA		12/23/2025		1,868		(45)			(45)		1,823	1,823			
100235026	VENTURA	CA		08/28/2025		967		(24)			(24)		943	943			
100243243	DECATUR	GA		09/26/2025		973		(30)			(30)		943	943			
100207359	TROUTMAN	NC		04/29/2025		931		(29)			(29)		902	902			
100166220	WINCHESTER	VA		09/09/2024		1,166		34			34		1,200	1,200			
100238792	FLOURTOWN	PA		09/23/2025		657		(15)			(15)		642	642			
100235087	SACRAMENTO	CA		08/28/2025		992		(24)			(24)		968	968			
100245468	LOUISVILLE	KY		10/06/2025		1,005		(37)			(37)		968	968			
100192801	LAGUNA NIGUEL	CA		02/10/2025		6,659		(146)			(146)		6,513	6,513			
100229951	LOS ANGELES	CA		08/22/2025		1,563		(51)			(51)		1,512	1,512			
100194689	SOLEDAD	CA		02/21/2025		1,094		(1)			(1)		1,093	1,093			
100211966	VALLEJO	CA		05/22/2025		1,476		(8)			(8)		1,468	1,468			
100244695	CASTLE ROCK	CO		09/29/2025		1,075		(26)			(26)		1,049	1,049			
100284970	LYNCH	NE		03/27/2026		689		(9)			(9)		680	680			
100143456	NEW MILFORD	CT		02/16/2024		619		(11)			(11)		608	608			
100116996	KIHEI	HI		07/20/2023		1,456		417			417		1,873	1,873			
100221509	MARGATE	FL		07/22/2025		885		(23)			(23)		862	862			
100129724	LAS VEGAS	NV		09/29/2023		1,517		14			14		1,531	1,531			
100198918	BROOKFIELD	WI		02/28/2025		868		(23)			(23)		845	845			
100221194	DANBURY	CT		07/21/2025		891		(23)			(23)		868	868			
100218154	ARVADA	CO		07/22/2025		1,018		(46)			(46)		972	972			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151803	PALMDALE	CA		05/10/2024		1,110							1,110	1,110			
100202777	WINTER GARDEN	FL		03/24/2025		948		(33)			(33)		915	915			
100148911	CONVERSE	TX		04/17/2024		1,406		190			190		1,596	1,596			
100143477	HENDERSON	NV		02/16/2024		2,193							2,193	2,193			
100155873	BROKEN BOW	OK		06/17/2024		914		(20)			(20)		894	894			
100176109	UPLAND	CA		12/20/2024		63,393		(1,394)			(1,394)		61,999	61,999			
100101610	KAILUA KONA	HI		04/26/2023		1,042		(3)			(3)		1,039	1,039			
100115673	PHOENIX	AZ		07/20/2023		1,034		(10)			(10)		1,024	1,024			
100247240	PALM COAST	FL		10/23/2025		833		(22)			(22)		811	811			
100261193	BELGRADE	ME		12/05/2025		831		(20)			(20)		811	811			
100244844	AUSTIN	TX		09/29/2025		987		(32)			(32)		955	955			
100283098	MORENO VALLEY	CA		03/09/2026		973		(22)			(22)		951	951			
100109995	HAVERSTRAW	NY		06/22/2023		1,048		(21)			(21)		1,027	1,027			
100089211	COEUR D ALENE	ID		11/18/2022		1,268		10			10		1,278	1,278			
100060630	AMERICAN CANYON	CA		06/01/2021		3,077		12			12		3,089	3,089			
100148383	BROWNSBURG	IN		04/12/2024		1,087		(10)			(10)		1,077	1,077			
100273040	WINCHESTER	CA		01/15/2026		1,103		(4)			(4)		1,099	1,099			
100157676	VALENCIA	CA		06/28/2024		5,854		(43)			(43)		5,811	5,811			
100221640	FRESNO	CA		07/23/2025		2,394		49			49		2,443	2,443			
100201115	NORMAN	OK		03/12/2025		958		(22)			(22)		936	936			
100067914	CHICO	CA		09/23/2021		2,300		(23)			(23)		2,277	2,277			
100142537	BROOMFIELD	CO		02/08/2024		2,565		(31)			(31)		2,534	2,534			
100243453	RIDGEWOOD	NJ		09/26/2025		877		(42)			(42)		835	835			
100153787	VENICE	FL		07/10/2024		961		(16)			(16)		945	945			
100265481	ATHENS	GA		12/19/2025		717		(2)			(2)		715	715			
100144304	JAMESBURG	NJ		03/07/2024		497		(16)			(16)		481	481			
100081337	SURFSIDE BCH	SC		03/18/2022		3,575		46			46		3,621	3,621			
100247538	MIAMI	FL		10/28/2025		1,938		(84)			(84)		1,854	1,854			
100192312	GEORGETOWN	SC		01/31/2025		1,079		(18)			(18)		1,061	1,061			
100180448	EDISON	NJ		11/25/2024		4,367		(6)			(6)		4,361	4,361			
100219001	IDYLLWILD	CA		06/27/2025		996		(24)			(24)		972	972			
100065352	BEAVERTON	OR		07/28/2021		2,193		(57)			(57)		2,136	2,136			
100236740	QUANTICO	VA		09/11/2025		973		(24)			(24)		949	949			
100175216	CAPE CORAL	FL		11/05/2024		1,601		(57)			(57)		1,544	1,544			
100163183	BEAUMONT	CA		08/13/2024		989		(20)			(20)		969	969			
100257081	MINERAL BLUFF	GA		11/26/2025		1,047		(36)			(36)		1,011	1,011			
100268774	MINNEOLA	FL		12/29/2025		2,002		(91)			(91)		1,911	1,911			
100159447	AUSTIN	TX		07/15/2024		1,020		(14)			(14)		1,006	1,006			
100221318	TAMPA	FL		07/22/2025		982		(8)			(8)		974	974			
100133052	LOGANVILLE	GA		11/29/2023		1,742		(26)			(26)		1,716	1,716			
100140103	FREDERICK	MD		01/09/2024		1,200		7			7		1,207	1,207			
100158729	PALM DESERT	CA		07/10/2024		1,097		5			5		1,102	1,102			
100174923	WEST BABYLON	NY		10/31/2024		947		(52)			(52)		895	895			
100144443	FORT MYERS	FL		04/26/2024		955		(25)			(25)		930	930			
100110126	RARITAN	NJ		06/29/2023		970		(53)			(53)		917	917			
100185874	RIVERSIDE	CA		12/26/2024		1,017		(12)			(12)		1,005	1,005			
100173974	LUMBERTON	NC		10/31/2024		3,768		(175)			(175)		3,593	3,593			
100166031	AMERICAN FORK	UT		09/06/2024		822		(45)			(45)		777	777			
100245515	STATELINE	NV		10/06/2025		998		(31)			(31)		967	967			
100227269	HOLLYWOOD	FL		07/31/2025		1,014		(19)			(19)		995	995			
100218866	SATELLITE BEACH	FL		06/27/2025		1,012		(17)			(17)		995	995			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103623	CLERMONT	FL		05/08/2023		866		(18)			(18)		848	848			
100108283	NEW BRAUNFELS	TX		05/24/2023		1,843		(98)			(98)		1,745	1,745			
100078690	FREEHOLD	NJ		02/02/2022		1,918		(59)			(59)		1,859	1,859			
100188292	COLORADO SPRINGS	CO		01/08/2025		1,196		(7)			(7)		1,189	1,189			
100115382	RICHMOND	TX		07/17/2023		1,165		(33)			(33)		1,132	1,132			
100210783	THOUSAND OAKS	CA		05/15/2025		861		(29)			(29)		832	832			
100212578	CHANDLER	AZ		05/29/2025		1,406		(66)			(66)		1,340	1,340			
100065058	LOS ANGELES	CA		07/14/2021		2,090		(59)			(59)		2,031	2,031			
100245509	TUCSON	AZ		10/06/2025		1,180		(44)			(44)		1,136	1,136			
100090342	SALIDA	CA		12/22/2022		243		(9)			(9)		234	234			
100255084	FREMONT	CA		11/20/2025		955		(32)			(32)		923	923			
100186950	CORRALES	NM		01/07/2025		1,089		(5)			(5)		1,084	1,084			
100142059	SAN FRANCISCO	CA		02/29/2024		3,330		(1)			(1)		3,329	3,329			
100057918	CHICAGO	IL		06/30/2021		2,249		(36)			(36)		2,213	2,213			
100246848	ADELANTO	CA		10/16/2025		678		(32)			(32)		646	646			
100236160	COLLEGE STATION	TX		09/10/2025		805		(30)			(30)		775	775			
100114707	WEST PALM BEACH	FL		06/29/2023		1,063		6			6		1,069	1,069			
100211803	RENO	NV		05/19/2025		967		(12)			(12)		955	955			
100218485	PINOLE	CA		06/27/2025		978		(23)			(23)		955	955			
100180327	SPRING CITY	PA		11/25/2024		1,192		18			18		1,210	1,210			
100181476	SUNRISE	FL		01/09/2025		14,085		(357)			(357)		13,728	13,728			
100220876	PORTLAND	OR		07/18/2025		1,942		(16)			(16)		1,926	1,926			
100255492	FLAGLER BEACH	FL		11/24/2025		6,517		(189)			(189)		6,328	6,328			
100195251	HERMITAGE	TN		02/24/2025		1,016		(17)			(17)		999	999			
100158009	RENO	NV		07/09/2024		965		(22)			(22)		943	943			
100214632	RICHMOND	TX		06/10/2025		952		(14)			(14)		938	938			
100215424	LA HABRA	CA		06/12/2025		43,477		(1,096)			(1,096)		42,381	42,381			
100107796	HOMESTEAD	FL		05/19/2023		1,391		59			59		1,450	1,450			
100169851	PIGEON FORGE	TN		09/30/2024		971		(27)			(27)		944	944			
100116332	ENGLEWOOD	CO		07/20/2023		1,513		432			432		1,945	1,945			
100238253	FRESNO	CA		09/19/2025		889		(26)			(26)		863	863			
100107845	BEAVERTON	OR		05/23/2023		980		(17)			(17)		963	963			
100210219	TEMPE	AZ		05/09/2025		950		(34)			(34)		916	916			
100209387	FULLERTON	CA		04/29/2025		948		(32)			(32)		916	916			
100220908	CENTRAL POINT	OR		07/18/2025		987		(21)			(21)		966	966			
100172175	HENDERSON	NV		10/17/2024		1,034		(34)			(34)		1,000	1,000			
100080887	NORTH MIAMI BEACH	FL		03/10/2022		1,935		(48)			(48)		1,887	1,887			
100067646	OXNARD	CA		09/23/2021		2,374		(42)			(42)		2,332	2,332			
100114768	LAS VEGAS	NV		07/07/2023		1,128		(28)			(28)		1,100	1,100			
100128174	JOSHUA TREE	CA		09/18/2023		1,138		13			13		1,151	1,151			
100108081	APPLE VALLEY	CA		05/24/2023		312		(2)			(2)		310	310			
100117699	LONG BEACH	CA		07/20/2023		1,309		214			214		1,523	1,523			
100144617	OCEAN CITY	MD		03/13/2024		962		(5)			(5)		957	957			
100144619	OCEAN CITY	MD		03/13/2024		962		(5)			(5)		957	957			
100135244	PINEHURST	NC		11/08/2023		1,226		17			17		1,243	1,243			
100116313	BROOKLYN	NY		07/20/2023		4,220		955			955		5,175	5,175			
100243695	NORTH BAY VILLAGE	FL		09/29/2025		909		(37)			(37)		872	872			
100188624	LAVEEN	AZ		02/10/2025		931		(18)			(18)		913	913			
100185519	DALLAS	TX		12/20/2024		937		(18)			(18)		919	919			
100160009	JACKSONVILLE	FL		08/16/2024		769		(41)			(41)		728	728			
100209334	OOLTEWAH	TN		04/29/2025		986		(26)			(26)		960	960			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220454	TUCSON	AZ		07/15/2025		990		(30)			(30)		960	960			
100210107	BELLEVILLE	NJ		05/07/2025		663		(14)	1		(15)		648	648			
100244822	PEQUOT LAKES	MN		09/29/2025		1,001		(27)			(27)		974	974			
100273123	AUSTIN	TX		01/15/2026		1,096		7			7		1,103	1,103			
100181952	GRAND JUNCTION	CO		12/12/2024		1,169		33			33		1,202	1,202			
100191249	WOODBRIDGE	VA		01/29/2025		863		(40)			(40)		823	823			
100091732	LAVEEN	AZ		03/24/2023		1,852		(52)			(52)		1,800	1,800			
100057997	SALT LAKE CTY	UT		06/30/2021		2,352		(18)			(18)		2,334	2,334			
100164185	MIAMI	FL		08/21/2024		599		(45)			(45)		554	554			
100134468	CINNAMINSON	NJ		10/30/2023		769		(5)			(5)		764	764			
100238537	SOUTH JORDAN	UT		09/19/2025		1,060							1,060	1,060			
100134578	ANCHORAGE	AK		10/30/2023		636		(4)			(4)		632	632			
100081121	CONWAY	AR		03/18/2022		1,492		44			44		1,536	1,536			
100118820	AUBURN	GA		08/30/2023		1,079		(50)			(50)		1,029	1,029			
100137190	CANTON	GA		11/28/2023		801		(39)			(39)		762	762			
100228596	PLANO	TX		08/11/2025		988		(23)			(23)		965	965			
100177016	CORONA	CA		01/16/2025		1,127		(22)			(22)		1,105	1,105			
100189169	ORANGEVALE	CA		01/13/2025		992		(31)			(31)		961	961			
100268832	MELISSA	TX		12/29/2025		1,070		(18)			(18)		1,052	1,052			
100228583	GULF SHORES	AL		08/11/2025		1,559		(61)			(61)		1,498	1,498			
100175099	DULUTH	GA		11/05/2024		4,349		(56)			(56)		4,293	4,293			
100115339	VANCOUVER	WA		07/17/2023		1,689		(71)			(71)		1,618	1,618			
100158753	HERRIMAN	UT		07/10/2024		956		(19)			(19)		937	937			
100159537	GREENACRES	FL		07/15/2024		5,698		(160)			(160)		5,538	5,538			
100210245	OPA LOCKA	FL		05/09/2025		1,000		6			6		1,006	1,006			
100209279	ESTERO	FL		04/29/2025		1,030		(24)			(24)		1,006	1,006			
100174682	WHITE HALL	MD		10/31/2024		1,501		(50)			(50)		1,451	1,451			
100128395	EAST STROUDSBURG	PA		09/15/2023		933		(14)			(14)		919	919			
100182293	SAINT JOHNS	FL		12/12/2024		116,978		7,304			7,304		124,282	124,282			
100186425	RUIDOSO	NM		12/30/2024		976		(13)			(13)		963	963			
100117308	PATERSON	NJ		07/20/2023		1,469		436			436		1,905	1,905			
100236170	COLLEGE STATION	TX		09/10/2025		824		(31)			(31)		793	793			
100160846	LONG BEACH	CA		07/24/2024		1,703		(9)			(9)		1,694	1,694			
100190952	GARNER	NC		01/28/2025		1,113		13			13		1,126	1,126			
100284884	INDIO	CA		03/27/2026		955		(28)			(28)		927	927			
100202849	POOLER	GA		03/24/2025		598		(20)			(20)		578	578			
100190063	BASS LAKE	CA		01/21/2025		2,588		(48)			(48)		2,540	2,540			
100236235	BRYAN	TX		09/10/2025		838		(25)			(25)		813	813			
100131667	CONVERSE	TX		10/06/2023		1,467		142			142		1,609	1,609			
100132010	CONVERSE	TX		10/13/2023		1,469		140			140		1,609	1,609			
100138274	BELLEVUE	WA		12/18/2023		586		(19)			(19)		567	567			
100127523	CRESCENT CITY	CA		09/08/2023		1,186		(18)			(18)		1,168	1,168			
100118028	CORONA	CA		07/20/2023		1,387		74			74		1,461	1,461			
100214652	HOUSTON	TX		06/10/2025		(518)		8			8		(510)	(510)			
100234782	KISSIMMEE	FL		08/28/2025		963		(5)			(5)		958	958			
100206543	BUFORD	GA		04/22/2025		10,371		(342)			(342)		10,029	10,029			
100194086	TREASURE ISLAND	FL		02/14/2025		915		(31)			(31)		884	884			
100209258	CINCINNATI	OH		04/29/2025		1,045		(15)			(15)		1,030	1,030			
100206703	HOLLADAY	UT		04/23/2025		1,079		(24)			(24)		1,055	1,055			
100254352	AVON BY THE SEA	NJ		11/07/2025		4,060		(121)			(121)		3,939	3,939			
100130446	NEW MILFORD	CT		09/28/2023		8,472		(161)			(161)		8,311	8,311			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209925	MURFREESBORO	TN		06/11/2025		482		(33)			(33)		449	449			
100216415	SURPRISE	AZ		06/20/2025		984		(38)			(38)		946	946			
100148124	FAIR OAKS	CA		04/10/2024		1,392		(21)			(21)		1,371	1,371			
100191698	OAKLAND	CA		02/20/2025		943		(38)			(38)		905	905			
100136072	BAKERSFIELD	CA		11/16/2023		968		7			7		975	975			
100253225	JEMEZ SPRINGS	NM		10/30/2025		1,005		(38)			(38)		967	967			
100171350	HUNTINGTON BEACH	CA		10/16/2024		7,803		(301)			(301)		7,502	7,502			
100130180	BOCA RATON	FL		11/15/2023		2,417		(73)			(73)		2,344	2,344			
100207452	WHITTIER	CA		04/29/2025		995		(28)			(28)		967	967			
100140850	GLENDALE	AZ		03/06/2024		4,781		(121)			(121)		4,660	4,660			
100226567	PRESCOTT	AZ		07/30/2025		1,072		(38)			(38)		1,034	1,034			
100211775	BUCKEYE	AZ		05/19/2025		965		(12)			(12)		953	953			
100081526	RANCHO CALIFORNIA	CA		03/18/2022		1,436		36			36		1,472	1,472			
100157208	SAVANNAH	GA		02/20/2025		944		(51)			(51)		893	893			
100228656	MORRIS PLAINS	NJ		08/11/2025		13,641		(285)			(285)		13,356	13,356			
100200257	ANAHEIM	CA		03/07/2025		966		(39)			(39)		927	927			
100200258	ANAHEIM	CA		03/07/2025		966		(39)			(39)		927	927			
100210739	OKLAHOMA CITY	OK		05/15/2025		2,224		(78)			(78)		2,146	2,146			
100211740	DAVIDSON	NC		05/19/2025		1,093		12			12		1,105	1,105			
100065549	PANAMA CITY BEACH	FL		07/28/2021		2,070		(44)			(44)		2,026	2,026			
100147263	CAPE CORAL	FL		03/28/2024		976		(44)			(44)		932	932			
100152382	FAIRFAX	VA		05/17/2024		984		(13)			(13)		971	971			
100207000	MIAMI	FL		04/24/2025		936		(27)			(27)		909	909			
100284008	GLADWIN	MI		03/24/2026		978		(24)			(24)		954	954			
100206170	CHARLOTTE	NC		04/16/2025		1,004		(22)			(22)		982	982			
100216065	PORTLAND	OR		06/17/2025		1,324		(29)			(29)		1,295	1,295			
100071656	PORT HUENEME	CA		10/14/2021		2,334		(55)			(55)		2,279	2,279			
100195250	METAIRIE	LA		02/24/2025		995		(32)			(32)		963	963			
100267277	KALISPELL	MT		12/24/2025		1,046		(21)			(21)		1,025	1,025			
100216214	GUSTINE	CA		06/20/2025		940		(10)			(10)		930	930			
100132286	LEBANON	TN		10/13/2023		1,025		(4)			(4)		1,021	1,021			
100218885	FRANKFORT	KY		06/27/2025		884		(25)			(25)		859	859			
100211812	WAUWATOSA	WI		05/19/2025		12,136		(35)			(35)		12,101	12,101			
100161530	PAWTUCKET	RI		07/30/2024		958		(17)			(17)		941	941			
100115970	RALEIGH	NC		07/20/2023		1,165		(9)			(9)		1,156	1,156			
100141584	GLEN BURNIE	MD		01/30/2024		666		(6)			(6)		660	660			
100235192	NORRISTOWN	PA		08/28/2025		633		(19)			(19)		614	614			
5.00007E+11	VLIJMEN	NLD		12/23/2025		40							40		(40)		(40)
100272150	PROVO	UT		01/08/2026		5,369		(104)			(104)		5,265	5,265			
100198468	WILMINGTON	DE		02/28/2025		685		(14)	1		(15)		670	670			
100272340	CLATSKANIE	OR		01/08/2026		1,292		(20)			(20)		1,272	1,272			
100065518	PORTLAND	OR		07/28/2021		2,082		(68)			(68)		2,014	2,014			
100188797	WASHINGTON	UT		01/09/2025		1,267		59			59		1,326	1,326			
100219944	BELLA VISTA	AR		07/10/2025		946		(26)			(26)		920	920			
100193026	CLEVELAND	GA		02/10/2025		940		(7)			(7)		933	933			
100172845	LANCASTER	CA		10/25/2024		296		(11)			(11)		285	285			
100167603	STUART	FL		09/19/2024		853		(15)			(15)		838	838			
100167604	STUART	FL		09/19/2024		855		(17)			(17)		838	838			
100164388	ERIE	CO		08/21/2024		1,219		33			33		1,252	1,252			
100193562	CRESTONE	CO		02/10/2025		900		(17)			(17)		883	883			
100272884	KNOXVILLE	TN		01/12/2026		933		(41)			(41)		892	892			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189154	STAFFORD	VA		01/13/2025		975		(20)			(20)		955	955			
100192614	GARDNER	MA		02/10/2025		972		(17)			(17)		955	955			
100198393	SAINT LOUIS	MO		02/28/2025		866		(25)			(25)		841	841			
100189849	CARRABASSETT VALLEY	ME		01/21/2025		920		(25)			(25)		895	895			
100195255	AUSTIN	TX		02/24/2025		990		9			9		999	999			
100168494	GRAHAM	WA		09/25/2024		992		(26)			(26)		966	966			
100179807	ALPHARETTA	GA		11/21/2024		1,784		(44)			(44)		1,740	1,740			
100221058	PORTLAND	OR		07/18/2025		3,385		(121)			(121)		3,264	3,264			
100195253	HOUSTON	TX		02/24/2025		1,049		(7)			(7)		1,042	1,042			
100195484	LOMBARD	IL		02/24/2025		1,232		86			86		1,318	1,318			
100176879	WEST PARK	FL		11/15/2024		1,024		(26)			(26)		998	998			
100198443	SAINT JOSEPH	MI		02/28/2025		1,003		(21)			(21)		982	982			
100146927	BURLEY	ID		03/26/2024		1,065		(5)			(5)		1,060	1,060			
100207138	KEY LARGO	FL		04/28/2025		2,250		(43)			(43)		2,207	2,207			
100115200	HUNTINGTON STATION	NY		07/17/2023		878		(35)			(35)		843	843			
100168496	BIRMINGHAM	AL		09/25/2024		966		(28)			(28)		938	938			
100272846	INNSBROOK	MO		01/15/2026		1,482		(41)			(41)		1,441	1,441			
100209498	MURFREESBORO	TN		05/01/2025		1,216		(10)			(10)		1,206	1,206			
100214924	UPLAND	CA		06/11/2025		1,022		(1)			(1)		1,021	1,021			
100167920	LAWRENCE	MA		09/20/2024		977		(19)			(19)		958	958			
100142428	BRADENTON	FL		03/08/2024		1,195		(55)			(55)		1,140	1,140			
100169170	APACHE JUNCTION	AZ		09/27/2024		1,252		27			27		1,279	1,279			
100192750	UPLAND	CA		02/10/2025		1,014		(14)			(14)		1,000	1,000			
100170465	FITCHBURG	MA		10/09/2024		877		(11)			(11)		866	866			
100079550	VIRGINIA BEACH	VA		04/08/2022		1,735		(52)			(52)		1,683	1,683			
100205768	ANCHORAGE	AK		04/14/2025		1,007		(5)			(5)		1,002	1,002			
100192857	STONE MOUNTAIN	GA		02/10/2025		1,011		(9)			(9)		1,002	1,002			
100218575	BRADENTON	FL		06/27/2025		1,636		(47)			(47)		1,589	1,589			
100172914	LOS BANOS	CA		10/25/2024		968		(45)			(45)		923	923			
100219423	RIPON	CA		07/07/2025		1,287		(9)			(9)		1,278	1,278			
100202550	BRIDGEPORT	PA		03/21/2025		1,327		137			137		1,464	1,464			
100216494	POTTSTOWN	PA		06/23/2025		923		(23)			(23)		900	900			
100206473	MARIETTA	GA		04/22/2025		4,226		(157)			(157)		4,069	4,069			
100161027	FARMINGTON	MN		07/24/2024		761		(8)			(8)		753	753			
100132141	CONVERSE	TX		10/13/2023		1,477		143			143		1,620	1,620			
100210267	POCONO PINES	PA		05/09/2025		861		(12)			(12)		849	849			
100136443	COACHELLA	CA		11/20/2023		1,258		108			108		1,366	1,366			
100212185	SILVERDALE	WA		05/22/2025		1,412		8			8		1,420	1,420			
100168047	MONTVILLE	NJ		09/20/2024		2,023		14			14		2,037	2,037			
100195252	SHORELINE	WA		02/24/2025		1,037		(13)			(13)		1,024	1,024			
100206196	JOSHUA TREE	CA		04/16/2025		2,852		(110)			(110)		2,742	2,742			
100171126	LONG BEACH	WA		11/22/2024		1,331		(46)			(46)		1,285	1,285			
100246232	FORT WALTON BEACH	FL		10/08/2025		948		(43)			(43)		905	905			
100152807	SUN VALLEY	NV		05/22/2024		4,415		(21)			(21)		4,394	4,394			
100143295	SEVIERVILLE	TN		02/16/2024		1,072		(19)			(19)		1,053	1,053			
100078686	DIAMOND BAR	CA		02/02/2022		2,152		26			26		2,178	2,178			
100164559	ROSEVILLE	CA		08/21/2024		1,229		(13)			(13)		1,216	1,216			
100194618	NAPLES	FL		02/21/2025		24,231		(681)			(681)		23,550	23,550			
100131668	PORT ARANSAS	TX		10/06/2023		1,151		13			13		1,164	1,164			
100272446	CENTERTON	AR		01/08/2026		1,052		(22)			(22)		1,030	1,030			
100254945	MAUMELLE	AR		11/17/2025		927		(23)			(23)		904	904			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117142	MAYWOOD	NJ		07/20/2023		1,510		254			254		1,764	1,764			
100168255	HONOLULU	HI		09/20/2024		1,336		(33)			(33)		1,303	1,303			
100283438	STAR	ID		03/11/2026		681		(21)			(21)		660	660			
100271825	HEBER CITY	UT		12/30/2025		1,009		(16)			(16)		993	993			
100194003	GARLAND	TX		02/11/2025		29,875		(520)			(520)		29,355	29,355			
100190056	EATONTON	GA		01/21/2025		350,386		(8,768)			(8,768)		341,618	341,618			
100065158	SANTA CLARITA	CA		07/14/2021		2,250		(47)			(47)		2,203	2,203			
100284545	ROSEVILLE	CA		03/26/2026		1,634		(50)			(50)		1,584	1,584			
100211887	MOORESVILLE	NC		05/19/2025		358		(1)	1		(2)		356	356			
100186275	SMYRNA	GA		12/27/2024		2,481		(40)			(40)		2,441	2,441			
100212350	NORTH MIAMI	FL		05/28/2025		980							980	980			
100160031	NASHVILLE	TN		07/17/2024		1,067		(10)			(10)		1,057	1,057			
100131666	POMONA	CA		10/06/2023		995		24			24		1,019	1,019			
100154530	FLAGSTAFF	AZ		06/14/2024		806		(21)			(21)		785	785			
100243735	PALM DESERT	CA		09/29/2025		913		(32)			(32)		881	881			
100139646	ROSEVILLE	CA		12/28/2023		716		(13)			(13)		703	703			
100057523	MONROVIA	CA		06/30/2021		2,338		(31)			(31)		2,307	2,307			
100159602	NORTH BRANFORD	CT		07/15/2024		449		(25)			(25)		424	424			
100214323	HELEN	GA		06/02/2025		1,020							1,020	1,020			
100157082	KISSIMMEE	FL		02/20/2025		2,636		(63)			(63)		2,573	2,573			
100198519	HYATTSVILLE	MD		02/28/2025		965		(27)			(27)		938	938			
100237120	QUINCY	IL		09/12/2025		937		(34)			(34)		903	903			
100142896	FLAGLER BEACH	FL		02/09/2024		941		(25)			(25)		916	916			
100159618	JACKSONVILLE	FL		07/15/2024		1,280		(40)			(40)		1,240	1,240			
100165013	LITHIA	FL		08/28/2024		1,221		(19)			(19)		1,202	1,202			
100087191	SAN FERNANDO	CA		10/25/2022		1,631		96			96		1,727	1,727			
100158593	DANBURY	CT		07/10/2024		876		(26)			(26)		850	850			
100235861	LARGO	FL		09/04/2025		953		(28)			(28)		925	925			
100243794	SAINT AUGUSTINE	FL		09/29/2025		3,050		(85)			(85)		2,965	2,965			
100165268	LOS ANGELES	CA		08/29/2024		960		(18)			(18)		942	942			
100165792	CAPE CORAL	FL		08/29/2024		1,022		(35)			(35)		987	987			
100079931	ROCK HILL	SC		04/25/2022		3,616		(50)			(50)		3,566	3,566			
100218585	SEASIDE HEIGHTS	NJ		06/27/2025		4,481		(53)			(53)		4,428	4,428			
100176675	DAVENPORT	FL		11/15/2024		489		(23)			(23)		466	466			
100186928	PALMDALE	CA		01/07/2025		1,037		(7)			(7)		1,030	1,030			
100200660	AUSTIN	TX		03/11/2025		953		(22)			(22)		931	931			
100201025	NORTH WALES	PA		03/12/2025		2,500		6			6		2,506	2,506			
100193994	LOS ANGELES	CA		02/11/2025		931		(15)			(15)		916	916			
100204147	VAL VERDE	CA		03/28/2025		527		(25)			(25)		502	502			
100200635	HOWELL	NJ		03/11/2025		1,007		(6)			(6)		1,001	1,001			
100238450	ATLANTA	GA		09/19/2025		589		(20)			(20)		569	569			
100116715	PLACENTIA	CA		07/20/2023		1,452		210			210		1,662	1,662			
100159971	COCONUT CREEK	FL		08/16/2024		928		(17)			(17)		911	911			
100116530	COCOA BEACH	FL		07/20/2023		1,486		166			166		1,652	1,652			
100258050	LEHI	UT		11/26/2025		970		(36)			(36)		934	934			
100277472	WOODLAND PARK	CO		02/13/2026		695		(14)			(14)		681	681			
100107996	SHIP BOTTOM	NJ		05/25/2023		1,229		(8)			(8)		1,221	1,221			
100272007	WINTER HAVEN	FL		01/08/2026		917		(27)			(27)		890	890			
100245345	GALLATIN	TN		10/06/2025		1,053		(41)			(41)		1,012	1,012			
100189635	HYATTSVILLE	MD		01/17/2025		1,062		(8)			(8)		1,054	1,054			
100180363	FRESNO	CA		11/25/2024		1,183		21			21		1,204	1,204			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283604	SAINT PETERSBURG	FL		03/13/2026		614		(27)			(27)		587	587			
100169709	SEATTLE	WA		09/30/2024		865		(23)			(23)		842	842			
100201234	FLOWERY BRANCH	GA		03/12/2025		1,171		51			51		1,222	1,222			
100164247	FOUNTAIN	CO		08/21/2024		924		(47)			(47)		877	877			
100136476	MILLVILLE	DE		11/20/2023		1,193		127			127		1,320	1,320			
100103744	NEW CARROLLTON	MD		05/08/2023		804		1			1		805	805			
100268715	KITTY HAWK	NC		12/29/2025		1,056		(25)			(25)		1,031	1,031			
100179436	WINCHESTER	CA		11/21/2024		1,200		26			26		1,226	1,226			
100164210	CERES	CA		08/21/2024		861		(4)			(4)		857	857			
100194590	AUSTIN	TX		03/28/2025		5,329		15			15		5,344	5,344			
100245806	ANTIOCH	TN		10/29/2025		852		(40)			(40)		812	812			
100218474	FORT MYERS	FL		06/27/2025		882		(38)			(38)		844	844			
100185728	LOS ANGELES	CA		12/23/2024		1,036		(22)			(22)		1,014	1,014			
100272532	HARLEYSVILLE	PA		01/08/2026		1,677		(42)			(42)		1,635	1,635			
100229036	ROGERS	MN		08/14/2025		826		(17)			(17)		809	809			
100268574	WHITEWATER	WI		12/29/2025		1,243		7			7		1,250	1,250			
100283599	LAVEEN	AZ		03/13/2026		781		(25)			(25)		756	756			
100169595	LA PINE	OR		09/30/2024		937		(24)			(24)		913	913			
100235224	CARY	NC		08/29/2025		977		(24)			(24)		953	953			
100128469	BURNET	TX		09/15/2023		1,990		(41)			(41)		1,949	1,949			
100244918	MAPLE GROVE	MN		09/29/2025		1,141		6			6		1,147	1,147			
100141267	CHAMPIONS GATE	FL		01/30/2024		829		(1)			(1)		828	828			
100164999	PALM COAST	FL		08/28/2024		943		(29)			(29)		914	914			
100194339	GLENDALE	AZ		02/14/2025		938		(27)			(27)		911	911			
100140794	WESLEY CHAPEL	FL		03/06/2024		834		(50)			(50)		784	784			
100165889	BROCKTON	MA		08/30/2024		909		(32)			(32)		877	877			
100169275	BALDWIN	NY		09/27/2024		920		(43)			(43)		877	877			
100171259	SOUTH FALLSBURG	NY		10/16/2024		921		(44)			(44)		877	877			
100202632	SPARKS	NV		03/24/2025		1,310		151			151		1,461	1,461			
100255536	HENRICO	VA		11/24/2025		1,122		(41)			(41)		1,081	1,081			
100200527	INGLEWOOD	CA		03/11/2025		1,103		2			2		1,105	1,105			
100208070	YUCAIPA	CA		04/29/2025		559		(13)			(13)		546	546			
100214605	BRASELTON	GA		06/09/2025		14,668		207			207		14,875	14,875			
100189834	RICHARDSON	TX		01/21/2025		931		(23)			(23)		908	908			
100194698	LAWRENCEVILLE	GA		02/21/2025		1,179		65			65		1,244	1,244			
100065170	UNIVERSITY PLACE	WA		07/14/2021		2,166		(44)			(44)		2,122	2,122			
100190671	WORTON	MD		01/28/2025		705		(13)			(13)		692	692			
100243299	TUCSON	AZ		09/26/2025		969		(39)			(39)		930	930			
100201498	MORENO VALLEY	CA		03/12/2025		1,068		(11)			(11)		1,057	1,057			
100108500	MIAMI	FL		05/25/2023		1,239		(22)			(22)		1,217	1,217			
100221307	BRENTWOOD	NY		07/22/2025		910		(18)			(18)		892	892			
100172334	APPLE VALLEY	CA		10/23/2024		1,022		(27)			(27)		995	995			
100173834	MIAMI	FL		10/31/2024		941		(44)			(44)		897	897			
100110526	SURPRISE	AZ		06/30/2023		1,030		(7)			(7)		1,023	1,023			
100190090	RANCHO CUCAMONGA	CA		01/21/2025		3,115		(35)			(35)		3,080	3,080			
100199232	LAS VEGAS	NV		04/09/2025		993		(38)			(38)		955	955			
100154577	MOUNT VERNON	WA		06/14/2024		999		(23)			(23)		976	976			
100160577	FORT MYERS	FL		07/19/2024		904		(42)			(42)		862	862			
100186684	CHARLOTTESVILLE	VA		12/31/2024		1,027		(22)			(22)		1,005	1,005			
100141929	LAS VEGAS	NV		03/27/2024		856		(22)			(22)		834	834			
100133734	PHOENIX	AZ		10/23/2023		1,266		58			58		1,324	1,324			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127656	WEST PALM BEACH	FL		09/08/2023		937		(8)			(8)		929	929			
100156627	LAKE ARIEL	PA		06/24/2024		952		(14)			(14)		938	938			
100182707	MOHAVE VALLEY	AZ		12/12/2024		940		(19)			(19)		921	921			
100115851	LAS VEGAS	NV		07/20/2023		1,181		(13)			(13)		1,168	1,168			
100255392	PITTSBURGH	PA		11/24/2025		1,023		(46)			(46)		977	977			
100181300	LOS ANGELES	CA		12/06/2024		1,522		(22)			(22)		1,500	1,500			
100142662	LONG BEACH	CA		02/08/2024		1,074		(16)			(16)		1,058	1,058			
100137031	ST GEORGE	UT		11/28/2023		1,127		53			53		1,180	1,180			
100076342	MOUNT PLEASANT	SC		01/07/2022		2,231		(40)			(40)		2,191	2,191			
100185396	AUSTIN	TX		12/20/2024		1,019		(1)			(1)		1,018	1,018			
100206283	LEAVENWORTH	WA		04/17/2025		1,041		(23)			(23)		1,018	1,018			
100218861	EAST WENATCHEE	WA		06/27/2025		864		(29)			(29)		835	835			
100173129	BLOOMINGBURG	NY		10/30/2024		1,084							1,084	1,084			
5.00006E+11	S-GRAVENHAGE	NLD		04/30/2025		40							40		(40)		(40)
5.00006E+11	ASSEN	NLD		06/30/2025		39							39		(39)		(39)
5.00006E+11	S-HERTOGENBOSCH	NLD		08/29/2025		39							39		(39)		(39)
100102954	WAYNE	PA		06/22/2023		1,062		(32)			(32)		1,030	1,030			
100235194	WOODBRIDGE	VA		08/28/2025		425		(17)			(17)		408	408			
100247768	POWAY	CA		10/29/2025		2,072		(95)			(95)		1,977	1,977			
100202993	HARBOR CITY	CA		04/25/2025		1,022		(21)			(21)		1,001	1,001			
100246320	TEMPE	AZ		10/10/2025		932		(31)			(31)		901	901			
100159614	NEWARK	NJ		07/15/2024		890		(42)			(42)		848	848			
100204195	WARREN	NJ		03/31/2025		1,789		(38)			(38)		1,751	1,751			
100115596	MIAMI	FL		07/19/2023		1,504		(19)			(19)		1,485	1,485			
100157862	SEVIERVILLE	TN		07/09/2024		946		(11)			(11)		935	935			
100246625	NORTH BERGEN	NJ		10/15/2025		967		(35)			(35)		932	932			
100218956	ARNOLD	CA		06/27/2025		879		(7)			(7)		872	872			
100178326	CATHEDRAL CITY	CA		11/19/2024		1,123		(14)			(14)		1,109	1,109			
100229584	PIGEON FORGE	TN		08/15/2025		830		(28)			(28)		802	802			
100167528	MARIETTA	GA		10/31/2024		802		(37)			(37)		765	765			
100077935	MIAMI	FL		01/10/2022		2,480		(62)			(62)		2,418	2,418			
100246682	PALO ALTO	CA		10/15/2025		1,015		(47)			(47)		968	968			
100109338	NEW CITY	NY		06/12/2023		1,177		(44)			(44)		1,133	1,133			
100158829	HENDERSON	NV		07/12/2024		1,832		(35)			(35)		1,797	1,797			
100110063	SILVER SPRING	MD		06/23/2023		33,934		(119)			(119)		33,815	33,815			
100181863	TAVERNIER	FL		12/12/2024		1,014		(13)			(13)		1,001	1,001			
100172239	TOMS RIVER	NJ		10/21/2024		1,128		(23)			(23)		1,105	1,105			
100192564	SARASOTA	FL		02/10/2025		743		66	1		65		808	808			
100149454	WACO	TX		04/24/2024		959		(15)			(15)		944	944			
100186390	APEX	NC		12/30/2024		1,027		(17)			(17)		1,010	1,010			
100144068	LOGANVILLE	GA		03/07/2024		1,213		38			38		1,251	1,251			
100150158	PLAINFIELD	NJ		04/30/2024		806		(21)			(21)		785	785			
100246305	STOYSTOWN	PA		10/10/2025		71,801		(1,636)			(1,636)		70,165	70,165			
100186530	MEDORA	IN		12/30/2024		911		(19)			(19)		892	892			
100206178	GARDNERVILLE	NV		04/16/2025		1,025		(18)			(18)		1,007	1,007			
100139496	ROSELLE	NJ		12/28/2023		834		(13)			(13)		821	821			
100116341	SOUTH PADRE ISLAND	TX		07/20/2023		1,416		298			298		1,714	1,714			
100116342	SOUTH PADRE ISLAND	TX		07/20/2023		1,405		309			309		1,714	1,714			
100162753	STOCKTON	CA		08/12/2024		946		(21)			(21)		925	925			
100169295	HIALEAH	FL		09/27/2024		952		(19)			(19)		933	933			
100198322	CLOVIS	CA		02/28/2025		6,594		(17)			(17)		6,577	6,577			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219026	HOUSTON	TX		06/27/2025		1,382		(15)			(15)		1,367	1,367			
100207296	RANCHO CORDOVA	CA		04/28/2025		597		(25)			(25)		572	572			
100195460	WINCHESTER	CA		02/24/2025		1,228		85			85		1,313	1,313			
100268367	COLUMBIA	MD		12/29/2025		2,657		(25)			(25)		2,632	2,632			
100164169	CLINTON	UT		08/21/2024		755		(15)			(15)		740	740			
100154922	APEX	NC		07/19/2024		995		(6)			(6)		989	989			
100188265	COLUMBIA	SC		01/08/2025		1,129		(2)			(2)		1,127	1,127			
100090331	CHANDLER	AZ		12/22/2022		2,887		(12)			(12)		2,875	2,875			
100174363	QUEEN CREEK	AZ		10/31/2024		1,289		(17)			(17)		1,272	1,272			
100211584	SPRING HILL	TN		06/23/2025		1,481		(47)			(47)		1,434	1,434			
100228471	MERIDIAN	ID		08/11/2025		1,093		11			11		1,104	1,104			
100245602	ANCHORAGE	AK		10/06/2025		991		(38)			(38)		953	953			
100164473	WELCHES	OR		08/21/2024		972		(25)			(25)		947	947			
100162817	INDIO	CA		08/12/2024		961		(14)			(14)		947	947			
100170904	ORANGE	CA		10/11/2024		1,058		(11)			(11)		1,047	1,047			
100268629	SUMMERVILLE	SC		12/29/2025		5,103		(165)			(165)		4,938	4,938			
100129400	FORT WORTH	TX		09/26/2023		1,011		(4)			(4)		1,007	1,007			
100159606	VANCOUVER	WA		07/15/2024		904		5			5		909	909			
100161989	CHICAGO	IL		07/31/2024		903		6			6		909	909			
100261526	HESPERIA	CA		12/12/2025		1,006		(34)			(34)		972	972			
100142828	LAS VEGAS	NV		02/09/2024		1,324		(22)			(22)		1,302	1,302			
100016521	LOS ANGELES	CA		04/10/2018		4,174		(19)			(19)		4,155	4,155			
100138083	ROCKVILLE	MD		12/13/2023		1,755		(5)			(5)		1,750	1,750			
100164385	QUEEN CREEK	AZ		08/21/2024		2,059		48			48		2,107	2,107			
100238713	WEST JORDAN	UT		09/22/2025		27,968		(872)			(872)		27,096	27,096			
100181992	ENGLEWOOD	FL		12/12/2024		2,410		12			12		2,422	2,422			
100221741	LAKE WORTH BEACH	FL		07/25/2025		987		10			10		997	997			
100120682	WAXAHACHIE	TX		08/24/2023		401		(5)			(5)		396	396			
100108264	EAGLE MOUNTAIN	UT		05/24/2023		738		(18)			(18)		720	720			
100116309	HOWARD BEACH	NY		07/20/2023		2,720		671			671		3,391	3,391			
100272349	SCOTTSDALE	AZ		01/08/2026		916		(36)			(36)		880	880			
100182211	MURRELLS INLET	SC		12/12/2024		991		(5)			(5)		986	986			
100110615	CEDAR PARK	TX		06/30/2023		809		7		1	6		815	815			
100160006	NAPLES	FL		08/16/2024		991		(23)			(23)		968	968			
100267145	MARCO ISLAND	FL		12/23/2025		1,063		(12)			(12)		1,051	1,051			
100273796	SARASOTA	FL		01/23/2026		770		(30)			(30)		740	740			
100191574	SACRAMENTO	CA		01/31/2025		1,024		21			21		1,045	1,045			
100164723	OCOEE	FL		08/23/2024		1,022		(15)			(15)		1,007	1,007			
100272579	PORT ORCHARD	WA		01/08/2026		1,027		(32)			(32)		995	995			
100221827	FORT LAUDERDALE	FL		07/29/2025		898		(8)			(8)		890	890			
100135173	GAITHERSBURG	MD		11/07/2023		1,868		(17)			(17)		1,851	1,851			
100229877	CHERRY HILL	NJ		08/18/2025		1,049		(3)			(3)		1,046	1,046			
100237513	CORONA	CA		09/12/2025		1,751		(82)			(82)		1,669	1,669			
100168202	GLENDALE	AZ		09/20/2024		985		(19)			(19)		966	966			
100139473	FRESNO	CA		12/28/2023		924		10			10		934	934			
100116159	EMERSON	NJ		07/20/2023		1,901		172			172		2,073	2,073			
100188359	CHANDLER	AZ		01/08/2025		1,082		(21)			(21)		1,061	1,061			
100068193	HUNTINGTON PARK	CA		08/25/2021		2,181		(37)			(37)		2,144	2,144			
100169146	LAS VEGAS	NV		09/27/2024		1,050		(12)			(12)		1,038	1,038			
100142115	CYPRESS	TX		02/29/2024		1,274		(23)			(23)		1,251	1,251			
100147534	LAKE WORTH BEACH	FL		04/03/2024		996		(24)			(24)		972	972			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171643	WOODLAND	WA		10/16/2024		762		(22)	1		(23)		739	739			
100180440	LOWELL	AR		11/25/2024		1,100		(4)			(4)		1,096	1,096			
100091935	LARGO	FL		02/03/2023		238		(6)			(6)		232	232			
100229156	VENTURA	CA		08/14/2025		560		(19)			(19)		541	541			
100248818	DELAND	FL		10/29/2025		1,702		(55)			(55)		1,647	1,647			
100234711	SACRAMENTO	CA		08/28/2025		936		(43)			(43)		893	893			
100254167	BRICK TOWNSHIP	NJ		11/06/2025		963		(36)			(36)		927	927			
100130346	DAVENPORT	FL		09/28/2023		787		(16)			(16)		771	771			
100230117	OXFORD	PA		08/25/2025		892		(24)			(24)		868	868			
100055871	KENSINGTON	MD		03/26/2021		2,582		(82)			(82)		2,500	2,500			
100211918	JAMAICA BEACH	TX		05/19/2025		945		(15)			(15)		930	930			
100219424	HENDERSON	NV		07/07/2025		1,311		(36)			(36)		1,275	1,275			
100203048	VERONA	WI		04/25/2025		938		(30)			(30)		908	908			
100216751	JERSEY CITY	NJ		06/25/2025		27,056		(1,056)			(1,056)		26,000	26,000			
100116353	GALT	CA		07/20/2023		1,447		164			164		1,611	1,611			
100266887	LAKE ARROWHEAD	CA		12/23/2025		962		(35)			(35)		927	927			
100170413	WALDORF	MD		10/09/2024		1,118		(35)			(35)		1,083	1,083			
100143620	NANUET	NY		02/21/2024		1,190		(44)			(44)		1,146	1,146			
100255702	RICHMOND	VA		11/24/2025		1,049		(23)			(23)		1,026	1,026			
100163882	SAN ANTONIO	TX		09/27/2024		829		(40)			(40)		789	789			
4010066291	BALTIMORE	MD		01/10/2024		852		(25)			(25)		827	827			
100216033	PROVO	UT		06/17/2025		1,182		(44)			(44)		1,138	1,138			
100182118	PALM COAST	FL		12/12/2024		1,127		(4)			(4)		1,123	1,123			
100254070	SOMERS POINT	NJ		11/06/2025		1,093		(27)			(27)		1,066	1,066			
100154109	SUSSEX	WI		07/11/2024		668		(21)			(21)		647	647			
100142870	MISSOURI CITY	TX		02/09/2024		861		(10)			(10)		851	851			
100238512	COCOA BEACH	FL		09/19/2025		933		(22)			(22)		911	911			
100210307	LEWES	DE		05/09/2025		1,802		13			13		1,815	1,815			
100216075	WOODBURN	OR		06/17/2025		825		(26)			(26)		799	799			
100207241	CHANDLER	AZ		04/28/2025		94,906		(2,012)			(2,012)		92,894	92,894			
100065265	PHILADELPHIA	PA		07/28/2021		2,045		(44)			(44)		2,001	2,001			
100194223	PROVIDENCE	RI		02/14/2025		983		(35)			(35)		948	948			
100245565	CENTERVILLE	MA		10/06/2025		935		(36)			(36)		899	899			
100135837	OLYMPIA	WA		11/10/2023		2,710		43			43		2,753	2,753			
100155135	PANAMA CITY BEACH	FL		07/19/2024		936		(30)			(30)		906	906			
100235051	PALMER	AK		08/28/2025		1,058		(7)			(7)		1,051	1,051			
100194695	PROSPER	TX		02/21/2025		5,726		135			135		5,861	5,861			
100258324	ALEXANDRIA	VA		12/05/2025		918		(43)			(43)		875	875			
100117354	OAKLAND	CA		07/20/2023		1,679		427			427		2,106	2,106			
100188941	ORANGE BEACH	AL		01/09/2025		1,331		7			7		1,338	1,338			
100100125	MIAMI	FL		03/28/2023		1,887		(34)			(34)		1,853	1,853			
100261524	WEST HARTFORD	CT		12/12/2025		1,778		(22)			(22)		1,756	1,756			
100175018	LITTLE ROCK	AR		10/31/2024		1,066		(30)			(30)		1,036	1,036			
100162694	EAGLE	ID		08/12/2024		1,324		8			8		1,332	1,332			
100193089	LITTLETON	CO		02/10/2025		1,308		156			156		1,464	1,464			
100272391	PARAMOUNT	CA		01/08/2026		932		(18)			(18)		914	914			
100219927	PLANO	TX		07/08/2025		881		(23)			(23)		858	858			
100245577	TYBEE ISLAND	GA		10/06/2025		916		(33)			(33)		883	883			
100156781	AVONDALE	AZ		06/26/2024		979		(13)			(13)		966	966			
100243826	HUNTINGTON BEACH	CA		09/29/2025		784		(28)			(28)		756	756			
100074203	SACRAMENTO	CA		12/09/2021		1,969		(68)			(68)		1,901	1,901			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188788	KNIGHTDALE	NC		01/09/2025		1,269		78			78		1,347	1,347			
100193012	PORT ORANGE	FL		02/10/2025		850		(26)			(26)		824	824			
100170175	HOLLYWOOD	FL		10/08/2024		1,124		(22)			(22)		1,102	1,102			
100148530	LOS ANGELES	CA		04/12/2024		1,242		10			10		1,252	1,252			
100272171	WORCESTER	MA		01/08/2026		983		(23)			(23)		960	960			
100136538	SPARKS	NV		11/20/2023		1,306		154			154		1,460	1,460			
100188312	CHARLOTTESVILLE	VA		01/08/2025		1,100		(12)			(12)		1,088	1,088			
100157214	FORDS	NJ		02/20/2025		947		(18)			(18)		929	929			
100120675	GARDNER	MA		08/24/2023		1,219		(18)			(18)		1,201	1,201			
100148524	MIAMI	FL		04/12/2024		915		(24)			(24)		891	891			
100261135	VICTORVILLE	CA		12/05/2025		472		(14)			(14)		458	458			
100158966	RIALTO	CA		08/15/2024		927		(33)			(33)		894	894			
100146975	AUBURN	AL		03/26/2024		913		(20)			(20)		893	893			
100167975	BAKERSFIELD	CA		09/20/2024		931		(31)			(31)		900	900			
100198502	EDGEWATER	MD		02/28/2025		933		(22)			(22)		911	911			
100136043	MIAMI	FL		11/16/2023		957		(20)			(20)		937	937			
100090406	AURORA	CO		12/28/2022		5,280		36			36		5,316	5,316			
100108502	CEDAR GLEN	CA		05/25/2023		1,093		8			8		1,101	1,101			
100078040	MIAMI	FL		01/12/2022		2,126		(45)			(45)		2,081	2,081			
100189644	APPLE VALLEY	CA		01/17/2025		14,786		(662)			(662)		14,124	14,124			
100159467	WATCHUNG	NJ		07/15/2024		1,042		(23)			(23)		1,019	1,019			
100255357	ANN ARBOR	MI		11/24/2025		216,504		(4,276)			(4,276)		212,228	212,228			
100272143	AUSTIN	TX		01/08/2026		1,060		(27)			(27)		1,033	1,033			
100160096	PERRIS	CA		07/17/2024		1,900		(39)			(39)		1,861	1,861			
100136578	LITHIA SPRINGS	GA		11/22/2023		476		(4)			(4)		472	472			
100210723	PHOENIX	AZ		05/15/2025		856		(32)			(32)		824	824			
100150837	ATLANTA	GA		05/08/2024		964		(22)			(22)		942	942			
100141077	WEST HAVERSTRAW	NY		01/30/2024		1,028		(59)			(59)		969	969			
100267066	HONOLULU	HI		12/23/2025		1,092		(11)			(11)		1,081	1,081			
100238279	DESERT HOT SPRINGS	CA		09/19/2025		755		(36)			(36)		719	719			
100138123	MIDDLETOWN	DE		12/14/2023		936		(3)			(3)		933	933			
100163043	SAVANNAH	GA		08/13/2024		1,069		(27)			(27)		1,042	1,042			
100120954	SILVER SPRING	MD		08/30/2023		1,001		11			11		1,012	1,012			
100215322	RIVERSIDE	CA		06/12/2025		870		(26)			(26)		844	844			
100272133	BENTONVILLE	AR		01/08/2026		1,055		(24)			(24)		1,031	1,031			
100135220	ORANGE BEACH	AL		11/08/2023		3,567		101			101		3,668	3,668			
100180313	ANTIOCH	TN		11/25/2024		1,181		17			17		1,198	1,198			
100212191	NAPERVILLE	IL		05/22/2025		1,299		5			5		1,304	1,304			
100152479	GRAND RAPIDS	MI		05/16/2024		1,838		(38)			(38)		1,800	1,800			
100192303	ELLICOTTVILLE	NY		01/31/2025		1,674		(54)			(54)		1,620	1,620			
100173868	DENVER	CO		10/31/2024		3,771		(22)			(22)		3,749	3,749			
100210630	WHEAT RIDGE	CO		05/15/2025		1,036		(15)			(15)		1,021	1,021			
100140914	NORTH MYRTLE BEACH	SC		02/26/2024		901		(10)			(10)		891	891			
100255892	HENDERSON	NV		11/24/2025		909		(39)			(39)		870	870			
100152437	RENTON	WA		05/17/2024		982		(18)			(18)		964	964			
100149109	MIAMI	FL		04/22/2024		991		(27)			(27)		964	964			
100164441	COEUR D ALENE	ID		08/21/2024		1,213		(27)			(27)		1,186	1,186			
100190337	SOUTH FALLSBURG	NY		01/22/2025		880		(18)			(18)		862	862			
100185383	DAVENPORT	FL		12/20/2024		1,174		17			17		1,191	1,191			
100192983	ELLIJAY	GA		02/10/2025		1,012		(28)			(28)		984	984			
100153277	KNOXVILLE	TN		05/30/2024		336		(7)	1		(8)		328	328			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284031	REHOBOTH BEACH	DE		03/24/2026		1,775		15			15		1,790	1,790			
100137816	RICHMOND	TX		12/08/2023		813		(1)			(1)		812	812			
100136971	SAN DIEGO	CA		11/28/2023		937		(8)			(8)		929	929			
100168641	PARLIER	CA		09/25/2024		1,015		(18)			(18)		997	997			
100158083	INDIALANTIC	FL		07/09/2024		961		(20)			(20)		941	941			
100235748	KINGS BEACH	CA		09/22/2025		845		(44)			(44)		801	801			
100110418	NAPLES	FL		06/30/2023		1,037		(10)			(10)		1,027	1,027			
100164338	SMYRNA	TN		08/21/2024		1,081		(18)			(18)		1,063	1,063			
100200538	SOUTH PORTLAND	ME		03/11/2025		903		(20)			(20)		883	883			
100265419	DESERT HOT SPRINGS	CA		12/19/2025		2,090		(41)			(41)		2,049	2,049			
100221668	WAXAHACHIE	TX		07/23/2025		862		(33)			(33)		829	829			
100200314	PRESCOTT VALLEY	AZ		03/10/2025		913		(30)			(30)		883	883			
100150563	PLAINFIELD	NJ		05/03/2024		1,304		(36)			(36)		1,268	1,268			
100261272	WOODSTOCK	IL		12/05/2025		1,054		13			13		1,067	1,067			
100139510	PLAINFIELD	NJ		12/28/2023		746		(19)			(19)		727	727			
100165788	ANDERSON	SC		08/29/2024		917		(17)			(17)		900	900			
100148581	CAPE CANAVERAL	FL		04/12/2024		964		(10)			(10)		954	954			
100254878	GREENSBORO	NC		11/17/2025		1,096		(35)			(35)		1,061	1,061			
100108230	JACKSONVILLE	FL		05/24/2023		829		(35)			(35)		794	794			
100132093	CONVERSE	TX		10/13/2023		1,632		148			148		1,780	1,780			
100115785	SHELTON	CT		07/20/2023		1,243		(7)			(7)		1,236	1,236			
100081300	RIVERSIDE	CA		03/18/2022		2,102		40			40		2,142	2,142			
100194213	CRYSTAL BEACH	TX		02/14/2025		902		(32)			(32)		870	870			
100203049	COCOA	FL		04/25/2025		905		(41)			(41)		864	864			
100229135	CLEARWATER	FL		08/14/2025		817		(31)			(31)		786	786			
100201188	TURLOCK	CA		03/12/2025		890		(28)			(28)		862	862			
100228137	FORT COLLINS	CO		08/08/2025		23,825		(1,090)			(1,090)		22,735	22,735			
100182668	TUCSON	AZ		12/12/2024		1,015		(6)			(6)		1,009	1,009			
100146612	LOS ANGELES	CA		03/20/2024		958		(10)			(10)		948	948			
100082592	SAN DIEGO	CA		04/14/2022		1,620		(32)			(32)		1,588	1,588			
100152376	TRINIDAD	TX		05/17/2024		1,218		(5)			(5)		1,213	1,213			
100127487	STOCKTON	CA		09/08/2023		1,381		(22)			(22)		1,359	1,359			
100110237	LAS VEGAS	NV		06/30/2023		1,212		(3)			(3)		1,209	1,209			
100081547	SAN MATEO	CA		03/18/2022		2,086		27			27		2,113	2,113			
100144326	OKLAHOMA CITY	OK		03/07/2024		972		(39)			(39)		933	933			
100151888	LOS ANGELES	CA		05/10/2024		1,053		(5)			(5)		1,048	1,048			
100157064	HALLANDALE BEACH	FL		02/20/2025		1,015		(39)			(39)		976	976			
100245695	NEW ORLEANS	LA		10/06/2025		984		(35)			(35)		949	949			
100154207	PASADENA	CA		07/11/2024		3,661		(22)			(22)		3,639	3,639			
100087299	POINT PLEASANT BEACH	NJ		10/25/2022		2,425		179			179		2,604	2,604			
100156490	ROTONDA WEST	FL		06/24/2024		1,054		(4)			(4)		1,050	1,050			
100084746	SEATTLE	WA		08/02/2022		2,313		(22)			(22)		2,291	2,291			
100188657	PHOENIX	AZ		02/10/2025		989		21			21		1,010	1,010			
100148334	HERRIMAN	UT		04/12/2024		1,029		(14)			(14)		1,015	1,015			
100178308	TAMPA	FL		11/19/2024		4,545		(121)			(121)		4,424	4,424			
100221170	PROVIDENCE	RI		07/21/2025		1,010		(14)			(14)		996	996			
100236862	SANTEE	CA		09/12/2025		1,002		(31)			(31)		971	971			
100163173	ARLINGTON	VA		08/13/2024		4,586		(18)			(18)		4,568	4,568			
100102611	JACKSON TOWNSHIP	NJ		06/22/2023		1,153		(10)			(10)		1,143	1,143			
100081186	ATLANTA	GA		03/18/2022		2,059		53			53		2,112	2,112			
100080922	MESA	AZ		03/17/2022		3,107		(58)			(58)		3,049	3,049			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215790	POCONO LAKE	PA		06/12/2025		940		(28)			(28)		912	912			
100117949	LYNWOOD	CA		07/20/2023		1,477		284			284		1,761	1,761			
100189514	HENDERSON	NV		01/15/2025		1,039		(33)			(33)		1,006	1,006			
100103098	BAY SHORE	NY		04/21/2023		1,193		(49)			(49)		1,144	1,144			
100253502	SAN TAN VALLEY	AZ		10/30/2025		1,046		(28)			(28)		1,018	1,018			
100159441	BRIDGEPORT	PA		07/15/2024		1,493		33			33		1,526	1,526			
100172908	LAS VEGAS	NV		10/25/2024		866		(66)			(66)		800	800			
100119169	MYRTLE BEACH	SC		07/31/2023		674		2	1		1		675	675			
100203130	PARK HILLS	KY		03/27/2025		983		(36)			(36)		947	947			
100171299	NORTH SALT LAKE	UT		10/16/2024		1,196		(55)			(55)		1,141	1,141			
100219822	NAPLES	FL		07/08/2025		1,056		(13)			(13)		1,043	1,043			
100153369	DAUPHIN ISLAND	AL		05/30/2024		1,036		(5)			(5)		1,031	1,031			
100202717	ROSEVILLE	CA		03/24/2025		961		(27)			(27)		934	934			
100198224	BOISE	ID		02/28/2025		4,303		(106)			(106)		4,197	4,197			
100188423	NEWPORT NEWS	VA		01/08/2025		981		(21)			(21)		960	960			
100229738	HOLLYWOOD	FL		08/18/2025		845		(41)			(41)		804	804			
100247139	CANYON LAKE	CA		11/14/2025		1,457		(43)			(43)		1,414	1,414			
100235127	EDINBURG	TX		08/28/2025		1,016		(9)			(9)		1,007	1,007			
100110269	POOLER	GA		06/30/2023		1,146		(8)			(8)		1,138	1,138			
100189009	PONTE VEDRA	FL		01/09/2025		1,027		(34)			(34)		993	993			
100235102	SUNRIVER	OR		08/28/2025		956		(25)			(25)		931	931			
100210591	MOBILE	AL		05/15/2025		983		(27)			(27)		956	956			
100134555	LOS ANGELES	CA		10/30/2023		945		15			15		960	960			
100272242	MOUNT PROSPECT	IL		01/08/2026		879		(10)			(10)		869	869			
100138738	CAPE CORAL	FL		02/02/2024		941		(2)			(2)		939	939			
100216525	BLAINE	MN		06/23/2025		2,552		(65)			(65)		2,487	2,487			
100182243	LITTLETON	CO		12/12/2024		1,355		121			121		1,476	1,476			
100182535	WOODSTOCK	GA		12/12/2024		683		(19)	1		(20)		663	663			
100152792	OLYMPIA	WA		05/22/2024		2,616		(37)			(37)		2,579	2,579			
100268551	HENDERSON	NV		12/29/2025		1,084		7			7		1,091	1,091			
100151687	DECATUR	GA		05/10/2024		1,121		7			7		1,128	1,128			
100174677	MARIETTA	GA		10/31/2024		890		(52)			(52)		838	838			
100127658	WEST PALM BEACH	FL		09/08/2023		844		(11)			(11)		833	833			
100108441	NEWARK	NJ		05/25/2023		1,042		(4)			(4)		1,038	1,038			
100245044	HOUSTON	TX		09/29/2025		963		(27)			(27)		936	936			
100219490	AUBURNDALE	FL		07/07/2025		62,306		(2,171)			(2,171)		60,135	60,135			
100185086	ORLANDO	FL		12/20/2024		967		(14)			(14)		953	953			
100079161	LEANDER	TX		02/24/2022		2,058		29			29		2,087	2,087			
100164063	HOLLYWOOD	FL		08/21/2024		757		(32)			(32)		725	725			
100139552	BOCA RATON	FL		12/28/2023		857		(15)			(15)		842	842			
100202625	TUCKER	GA		03/24/2025		40,233		967			967		41,200	41,200			
100210663	LEANDER	TX		05/15/2025		1,036		(17)			(17)		1,019	1,019			
100174264	SAINT AUGUSTINE	FL		10/31/2024		3,724		(37)			(37)		3,687	3,687			
100253478	FRESNO	CA		10/30/2025		1,063		(22)			(22)		1,041	1,041			
100177335	WIMBERLEY	TX		01/16/2025		1,041		(29)			(29)		1,012	1,012			
100272207	ISELIN	NJ		01/08/2026		1,020		(16)			(16)		1,004	1,004			
100246107	CORBETT	OR		10/08/2025		1,043		(43)			(43)		1,000	1,000			
100103845	ROOSEVELT	NY		05/10/2023		1,074		(25)			(25)		1,049	1,049			
100110280	JACKSONVILLE	FL		06/30/2023		1,220		19			19		1,239	1,239			
100216207	WALL TOWNSHIP	NJ		06/20/2025		945		(31)			(31)		914	914			
100135858	CANTON	GA		11/13/2023		1,117		(18)			(18)		1,099	1,099			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219662	LUDLOW	MA		07/07/2025		1,139		(40)			(40)		1,099	1,099			
100173243	ELLIJAY	GA		10/30/2024		2,886		(29)			(29)		2,857	2,857			
100079631	CLE ELUM	WA		04/08/2022		2,345		(42)			(42)		2,303	2,303			
100015841	LAGUNA BEACH	CA		02/27/2018		2,435		(6)			(6)		2,429	2,429			
100141748	WAXAHACHIE	TX		01/30/2024		4,795		(216)			(216)		4,579	4,579			
100194217	ALACHUA	FL		02/14/2025		921		(32)			(32)		889	889			
100220661	GENEVA	FL		07/17/2025		971		(35)			(35)		936	936			
100152341	RIDGEFIELD	WA		05/17/2024		1,512		111			111		1,623	1,623			
100128496	HIALEAH	FL		09/15/2023		1,126		(21)			(21)		1,105	1,105			
100209666	BROOMFIELD	CO		05/02/2025		1,082		(14)			(14)		1,068	1,068			
100131777	SILVER SPRING	MD		10/06/2023		1,866		113			113		1,979	1,979			
100142961	KISSIMMEE	FL		02/09/2024		1,909		(38)			(38)		1,871	1,871			
100141042	ODESSA	FL		02/20/2024		966		(13)			(13)		953	953			
100147126	COLORADO SPRINGS	CO		05/08/2024		1,025		5			5		1,030	1,030			
100065431	SAN DIEGO	CA		07/28/2021		2,286		(32)			(32)		2,254	2,254			
100215710	ANAHEIM	CA		06/13/2025		905		(28)			(28)		877	877			
100272270	DALLAS	TX		01/08/2026		2,255		(91)			(91)		2,164	2,164			
100161128	WAYNE	NJ		07/24/2024		1,114		(7)			(7)		1,107	1,107			
100081541	PROVIDENCE	RI		03/18/2022		2,073		46			46		2,119	2,119			
100117384	HERALD	CA		07/20/2023		1,611		414			414		2,025	2,025			
100192615	MERCED	CA		02/10/2025		947		(24)			(24)		923	923			
100203055	COLUMBIA	SC		04/25/2025		7,641		(236)			(236)		7,405	7,405			
100273789	CORONA	CA		01/23/2026		886		(30)			(30)		856	856			
100018313	LOS ANGELES	CA		06/27/2018		2,284		(40)			(40)		2,244	2,244			
100155033	BERWYN HEIGHTS	MD		07/19/2024		998		(47)			(47)		951	951			
100086991	SAINT AUGUSTINE	FL		11/04/2022		1,069		(40)			(40)		1,029	1,029			
100129698	MT ANGEL	OR		09/29/2023		962		(18)			(18)		944	944			
100268762	STAFFORD	VA		12/29/2025		952		(31)			(31)		921	921			
100273010	WAXAHACHIE	TX		01/15/2026		952		(29)			(29)		923	923			
100176191	ZEBULON	NC		12/20/2024		4,405		(150)			(150)		4,255	4,255			
100158159	LITHIA	FL		07/09/2024		932		(1)			(1)		931	931			
100101643	FRISCO	TX		04/26/2023		1,425		37			37		1,462	1,462			
100118105	BAKERSFIELD	CA		07/20/2023		841		(41)			(41)		800	800			
100173871	WASHINGTON	DC		10/31/2024		883		(18)			(18)		865	865			
100103029	JERSEY CITY	NJ		06/22/2023		963		(48)			(48)		915	915			
100254771	LITTLE ROCK	AR		11/14/2025		998		(41)			(41)		957	957			
100182531	DURHAM	NC		12/12/2024		1,495		(25)			(25)		1,470	1,470			
100266950	HADDON HEIGHTS	NJ		12/23/2025		1,038		(24)			(24)		1,014	1,014			
100143502	SACRAMENTO	CA		02/21/2024		935		(20)			(20)		915	915			
100148373	LANCASTER	CA		04/12/2024		3,428		134			134		3,562	3,562			
100141284	SAN ANTONIO	TX		01/30/2024		1,759		(35)			(35)		1,724	1,724			
100169106	OCEAN CITY	MD		09/27/2024		1,051		(18)			(18)		1,033	1,033			
100090615	RONKONKOMA	NY		12/29/2022		878		111			111		989	989			
100151385	HOUSTON	TX		05/10/2024		739		(7)	1		(8)		731	731			
100133528	CAMARILLO	CA		10/19/2023		1,718							1,718	1,718			
100221487	COCONUT CREEK	FL		07/22/2025		49,965		(1,455)			(1,455)		48,510	48,510			
100171748	ORANGEVALE	CA		10/17/2024		961		(19)			(19)		942	942			
100188962	RAMSEY	MN		01/09/2025		997		(29)			(29)		968	968			
100253778	FREDERICKSBURG	VA		10/30/2025		971		(18)			(18)		953	953			
100090047	LAKE WORTH	FL		01/13/2023		817		(10)			(10)		807	807			
100210229	ARVADA	CO		05/09/2025		989		(24)			(24)		965	965			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100206012	BRISTOL	CT		04/15/2025		961		(29)			(29)		932	932			
100167571	SARASOTA	FL		09/19/2024		866		(14)			(14)		852	852			
100213936	DALLAS	TX		05/29/2025		4,661		(86)			(86)		4,575	4,575			
100277370	DANIA BEACH	FL		02/12/2026		26,754		(653)			(653)		26,101	26,101			
100166250	SURF CITY	NC		09/09/2024		1,167		15			15		1,182	1,182			
100255659	ELLICOTT CITY	MD		11/24/2025		1,111		(15)			(15)		1,096	1,096			
100134645	GARDENA AREA CITY OF LOS ANGE	CA		10/30/2023		926		(8)			(8)		918	918			
100277570	HACKETTSTOWN	NJ		02/13/2026		1,037		(28)			(28)		1,009	1,009			
100116642	CORONA	CA		07/20/2023		3,927		43			43		3,970	3,970			
100245599	LEWISTON	ME		10/06/2025		983		(36)			(36)		947	947			
100166225	WINCHESTER	CA		09/09/2024		1,217		21			21		1,238	1,238			
100219618	SACRAMENTO	CA		07/07/2025		849		(30)			(30)		819	819			
100189929	DOWNINGTOWN	PA		01/21/2025		957		(28)			(28)		929	929			
100213795	VICTORVILLE	CA		05/29/2025		684		(32)			(32)		652	652			
100284542	GOODYEAR	AZ		03/26/2026		1,145		(36)			(36)		1,109	1,109			
100235270	BENTONVILLE	AR		08/29/2025		951		17			17		968	968			
100143783	HAMPTON	VA		02/27/2024		852		(43)			(43)		809	809			
100078463	HOMESTEAD	FL		01/25/2022		1,740		(74)			(74)		1,666	1,666			
100153321	MILLVILLE	DE		05/30/2024		1,122		30			30		1,152	1,152			
100144155	LEESBURG	VA		03/07/2024		1,130		(14)			(14)		1,116	1,116			
100185917	ARLINGTON	TX		12/26/2024		969		(24)			(24)		945	945			
100277447	TACOMA	WA		02/13/2026		1,103		5			5		1,108	1,108			
100135427	WILSONVILLE	OR		11/13/2023		944		(8)			(8)		936	936			
100148653	STEVENSON RANCH	CA		04/15/2024		1,127		(19)			(19)		1,108	1,108			
100247141	LAGUNA HILLS	CA		11/14/2025		619		(29)			(29)		590	590			
100213903	GILBERT	AZ		05/29/2025		935		(16)			(16)		919	919			
100218576	PORT ANGELES	WA		06/27/2025		910		(34)			(34)		876	876			
100214630	CHICAGO	IL		06/10/2025		993		18			18		1,011	1,011			
100255869	PLACENTIA	CA		11/24/2025		1,297		(28)			(28)		1,269	1,269			
4010055716	TRENTON	NJ		09/28/2023		959		(20)			(20)		939	939			
100176580	LAWRENCEVILLE	GA		11/15/2024		1,099		9			9		1,108	1,108			
100144172	WYLIE	TX		03/07/2024		1,144		(1)			(1)		1,143	1,143			
100186794	LOS BANOS	CA		12/31/2024		1,058		(9)			(9)		1,049	1,049			
100174009	FORT MYERS	FL		10/31/2024		1,004		(45)			(45)		959	959			
100272222	ROSEBURG	OR		01/08/2026		962		(28)			(28)		934	934			
100181621	MIDDLETOWN	CT		12/09/2024		1,070		(6)			(6)		1,064	1,064			
100136910	BARNETT	MO		11/27/2023		1,893		42			42		1,935	1,935			
100216128	BRADENTON	FL		06/17/2025		1,063		(23)			(23)		1,040	1,040			
100210285	PHOENIX	AZ		05/09/2025		1,170		(19)			(19)		1,151	1,151			
100255859	SAN ANTONIO	TX		11/24/2025		1,034		(12)			(12)		1,022	1,022			
100176748	DACULA	GA		11/15/2024		907		(31)			(31)		876	876			
100158082	SACRAMENTO	CA		07/09/2024		4,859		(28)			(28)		4,831	4,831			
100091361	ELIZABETH	NJ		02/22/2023		1,107		(10)			(10)		1,097	1,097			
100149359	HENDERSON	NV		04/24/2024		1,072		(23)			(23)		1,049	1,049			
100142545	SAVANNAH	GA		02/08/2024		1,063		(13)			(13)		1,050	1,050			
100281931	NEW BOSTON	TX		02/26/2026		834		(27)			(27)		807	807			
100214074	CHULA VISTA	CA		05/30/2025		755		(35)			(35)		720	720			
100177490	BOYNTON BEACH	FL		01/16/2025		600		(28)			(28)		572	572			
100079747	ROY	WA		04/25/2022		1,824		(24)			(24)		1,800	1,800			
100136320	BULLHEAD CITY	AZ		11/20/2023		623		5	1		4		627	627			
100272530	EAST PROVIDENCE	RI		01/08/2026		602		(5)			(5)		597	597			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100172897	BAKERSFIELD	CA		10/25/2024		1,050		(40)			(40)		1,010	1,010			
100192762	AURORA	CO		02/10/2025		1,007		(15)			(15)		992	992			
100157345	LA QUINTA	CA		02/20/2025		827		(21)			(21)		806	806			
100157805	HYANNIS	MA		08/01/2024		942		(31)			(31)		911	911			
100152233	MORGANTON	GA		05/17/2024		2,972		8			8		2,980	2,980			
4010049372	TRENTON	NJ		04/26/2023		983		(25)			(25)		958	958			
100136885	LINCOLN	CA		11/27/2023		994		(1)			(1)		993	993			
100244699	ROYAL PALM BEACH	FL		09/29/2025		902		(36)			(36)		866	866			
100152768	FREEPORT	NY		05/22/2024		655		(35)			(35)		620	620			
100167767	LYNN	MA		09/19/2024		1,004		(34)			(34)		970	970			
100108393	ASHEVILLE	NC		05/25/2023		977		(23)			(23)		954	954			
100268309	MELISSA	TX		12/29/2025		1,010		(21)			(21)		989	989			
100154167	ROSENBERG	TX		07/11/2024		1,806		(91)			(91)		1,715	1,715			
100268879	INDIAN TRAIL	NC		12/29/2025		1,093		(5)			(5)		1,088	1,088			
100147090	LAS VEGAS	NV		03/28/2024		880		(5)			(5)		875	875			
100220866	MADERA	CA		07/18/2025		6,631		123			123		6,754	6,754			
100150573	KEANSBURG	NJ		05/03/2024		1,079		(6)			(6)		1,073	1,073			
100208949	CLERMONT	FL		04/29/2025		1,321		(2)			(2)		1,319	1,319			
100135372	OAK POINT	TX		11/13/2023		983		(5)			(5)		978	978			
100170359	UNION MILLS	NC		10/08/2024		2,654		(54)			(54)		2,600	2,600			
100229106	BEAUFORT	SC		08/14/2025		817		(29)			(29)		788	788			
100171505	JEROME	MI		10/16/2024		1,016		(23)			(23)		993	993			
100131581	INDIAN TRAIL	NC		10/06/2023		1,043		16			16		1,059	1,059			
100247667	OLYMPIA	WA		10/29/2025		1,148		(24)			(24)		1,124	1,124			
100272809	WILMINGTON	NC		01/13/2026		987		(33)			(33)		954	954			
100126431	PATERSON	NJ		08/30/2023		942		(13)			(13)		929	929			
100267350	SEABROOK	TX		12/24/2025		1,538		(34)			(34)		1,504	1,504			
100128437	HARTFORD	CT		09/15/2023		847		(25)			(25)		822	822			
100253897	HILLSBORO	OR		10/30/2025		938		(35)			(35)		903	903			
100168098	WATSONVILLE	CA		09/20/2024		1,083		(7)			(7)		1,076	1,076			
100273761	ONTARIO	CA		01/23/2026		955		(30)			(30)		925	925			
100156783	ANCHORAGE	AK		06/26/2024		671		(31)			(31)		640	640			
100168769	CLEARWATER	FL		09/26/2024		730		(49)			(49)		681	681			
100255808	TURLOCK	CA		11/24/2025		977		(29)			(29)		948	948			
100107821	INDIO	CA		05/19/2023		783		(10)			(10)		773	773			
100079928	MIAMI	FL		04/25/2022		1,986		20			20		2,006	2,006			
100246223	CHARLOTTE	NC		10/08/2025		1,107		(31)			(31)		1,076	1,076			
100151405	LOS ANGELES	CA		05/10/2024		1,123		1			1		1,124	1,124			
100144181	PEORIA	AZ		03/07/2024		1,137		2			2		1,139	1,139			
100255838	WHITMAN	MA		11/24/2025		1,025		(30)			(30)		995	995			
100139584	APOPKA	FL		12/28/2023		579		(12)			(12)		567	567			
100255572	MARANA	AZ		11/24/2025		1,020		(13)			(13)		1,007	1,007			
100144426	SEASIDE HEIGHTS	NJ		03/07/2024		1,060		(13)			(13)		1,047	1,047			
100206713	KISSIMMEE	FL		04/23/2025		799		(19)			(19)		780	780			
100114760	MERCED	CA		07/07/2023		1,071		(28)			(28)		1,043	1,043			
100195249	SAINT GEORGE	UT		02/24/2025		3,344		(30)			(30)		3,314	3,314			
100236966	SAN BERNARDINO	CA		09/12/2025		970		(33)			(33)		937	937			
100236223	VALLEJO	CA		09/10/2025		823		(28)			(28)		795	795			
100019672	LOS ANGELES	CA		07/26/2018		2,301		(23)			(23)		2,278	2,278			
100244484	MERIDIAN	ID		09/29/2025		867		(43)			(43)		824	824			
100173425	HOMESTEAD	FL		10/29/2024		895		(33)			(33)		862	862			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253890	HERNDON	VA		10/30/2025		1,106		(12)			(12)		1,094	1,094			
100221026	PALATKA	FL		07/18/2025		1,078		(39)			(39)		1,039	1,039			
100065829	HAPPY VALLEY	OR		07/23/2021		1,733		(229)			(229)		1,504	1,504			
100149786	OAKLAND	CA		04/26/2024		839		(6)			(6)		833	833			
100138008	NOVATO	CA		12/13/2023		788		(22)			(22)		766	766			
100264982	OVERLAND PARK	KS		12/17/2025		8,391		(361)			(361)		8,030	8,030			
100073539	LONG BEACH	CA		10/26/2021		2,100		(28)			(28)		2,072	2,072			
100156519	SPARKS	NV		06/24/2024		1,255		50			50		1,305	1,305			
100130138	SAN MATEO	CA		11/15/2023		1,315		(42)			(42)		1,273	1,273			
100171633	LYNDEN	WA		10/16/2024		1,042		(21)			(21)		1,021	1,021			
100082994	PLAISTOW	NH		05/05/2022		1,507		(29)			(29)		1,478	1,478			
100254563	FIRTH	ID		11/07/2025		3,848		(72)			(72)		3,776	3,776			
100193410	BLUFFTON	SC		02/10/2025		1,063		(2)			(2)		1,061	1,061			
100158679	BRADENTON	FL		07/10/2024		4,800		130			130		4,930	4,930			
100268886	MILLVILLE	DE		12/29/2025		903		(38)			(38)		865	865			
100197543	LOS BANOS	CA		02/26/2025		2,283		8			8		2,291	2,291			
100207178	LEWISVILLE	TX		04/28/2025		629		(11)			(11)		618	618			
100255463	INDIANAPOLIS	IN		11/24/2025		990		(37)			(37)		953	953			
100157957	CARSON CITY	NV		07/09/2024		1,144		46			46		1,190	1,190			
100267150	SYCAMORE	IL		12/23/2025		1,573		(38)			(38)		1,535	1,535			
100194222	GLADSTONE	OR		02/14/2025		894		(30)			(30)		864	864			
100236205	JEFFERSON	CO		09/10/2025		816		(15)			(15)		801	801			
100221182	PORT SAINT LUCIE	FL		07/21/2025		2,207		4			4		2,211	2,211			
100253624	MAGGIE VALLEY	NC		10/30/2025		973		(30)			(30)		943	943			
100267013	OGDEN	UT		12/23/2025		1,047		(23)			(23)		1,024	1,024			
100132558	CASA GRANDE	AZ		11/03/2023		726		(11)			(11)		715	715			
100214105	NAPLES	FL		05/30/2025		999		(14)			(14)		985	985			
100243375	ROME	GA		09/26/2025		3,010		(118)			(118)		2,892	2,892			
100193643	RAMROD KEY	FL		02/10/2025		984		(42)			(42)		942	942			
100065175	MISSION VIEJO	CA		07/14/2021		2,262		(46)			(46)		2,216	2,216			
100084634	KISSIMMEE	FL		08/02/2022		569		(57)			(57)		512	512			
100218511	ROANOKE	VA		06/27/2025		868		(27)			(27)		841	841			
100272072	HOUGHTON	MI		01/08/2026		897		(27)			(27)		870	870			
100100475	BROOKLYN	NY		04/27/2023		1,974		232			232		2,206	2,206			
100166016	NEW BRUNSWICK	NJ		09/06/2024		1,010		(42)			(42)		968	968			
100127577	MIAMI	FL		09/08/2023		1,010		(19)			(19)		991	991			
100116952	DIAMOND BAR	CA		07/20/2023		1,518		303			303		1,821	1,821			
100219642	ARVADA	CO		07/07/2025		903		(26)			(26)		877	877			
100079170	CAPE CORAL	FL		02/24/2022		1,751		(47)			(47)		1,704	1,704			
100268680	CLEAR LAKE	IA		12/29/2025		1,098		(12)			(12)		1,086	1,086			
100194751	EDINBURG	TX		02/21/2025		1,087		11			11		1,098	1,098			
100176709	POOLESVILLE	MD		11/15/2024		1,309		25			25		1,334	1,334			
100185224	ONTARIO	CA		01/24/2025		992		(28)			(28)		964	964			
100235744	BERTHOUD	CO		09/22/2025		939		(25)			(25)		914	914			
100226993	MABANK	TX		07/30/2025		911		(29)			(29)		882	882			
100236302	DALLAS	GA		09/10/2025		916		(34)			(34)		882	882			
100181951	MONROE	WA		12/12/2024		1,161		22			22		1,183	1,183			
100181954	MONROE	WA		12/12/2024		1,161		22			22		1,183	1,183			
100057742	EMERSON	NJ		06/30/2021		2,142		(44)			(44)		2,098	2,098			
100253617	LIVINGSTON	TX		10/30/2025		973		(35)			(35)		938	938			
100157643	CLEARWATER	FL		06/28/2024		968		(39)			(39)		929	929			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103723	RIALTO	CA		05/08/2023		832		(26)			(26)		806	806			
100209521	ENNIS	MT		05/02/2025		4,014		(144)			(144)		3,870	3,870			
100237043	CHOWCHILLA	CA		09/12/2025		833		(39)			(39)		794	794			
100254808	INWOOD	WV		11/14/2025		657		(24)			(24)		633	633			
100168101	SALT LAKE CITY	UT		09/20/2024		4,921		29			29		4,950	4,950			
100220853	YOUNGSVILLE	NC		07/18/2025		938		(34)			(34)		904	904			
100246490	TACOMA	WA		10/10/2025		1,559		(51)			(51)		1,508	1,508			
100137053	WINCHESTER	VA		11/28/2023		1,220		102			102		1,322	1,322			
100253703	VIRGINIA BEACH	VA		10/30/2025		1,144		(29)			(29)		1,115	1,115			
100272321	SPRINGFIELD	LA		01/08/2026		1,405		(31)			(31)		1,374	1,374			
100188457	LOUISVILLE	KY		01/08/2025		951		(29)			(29)		922	922			
100235057	JACKSON	NJ		08/28/2025		980		(18)			(18)		962	962			
100146950	HILLSBORO	OR		03/26/2024		1,163		6			6		1,169	1,169			
100227264	GEORGETOWN	TX		07/31/2025		961		(35)			(35)		926	926			
100082588	EL DORADO HILLS	CA		04/14/2022		43,040		(848)			(848)		42,192	42,192			
100185944	WOODSTOCK	VA		12/26/2024		745		(35)			(35)		710	710			
100277520	SANTA MARIA	CA		02/13/2026		981		(41)			(41)		940	940			
100118991	HOUSTON	TX		07/27/2023		866		(34)			(34)		832	832			
100101660	PLAINFIELD	NJ		04/26/2023		1,209		6			6		1,215	1,215			
100210609	NEW PORT RICHEY	FL		05/15/2025		899		(35)			(35)		864	864			
100245097	HONOLULU	HI		10/03/2025		850		(22)			(22)		828	828			
100117481	GULF SHORES	AL		07/20/2023		1,029		6			6		1,035	1,035			
100221760	BROCKTON	MA		07/25/2025		973		(25)			(25)		948	948			
100272822	BIG BEAR LAKE	CA		01/13/2026		986		(16)			(16)		970	970			
100109051	ATLANTA	GA		06/05/2023		981		(20)			(20)		961	961			
100109667	FERNANDINA BEACH	FL		06/16/2023		995		(34)			(34)		961	961			
100119102	SAN LEANDRO	CA		07/28/2023		1,525		340			340		1,865	1,865			
100235873	DELRAY BEACH	FL		09/04/2025		1,206		(40)			(40)		1,166	1,166			
100153355	PIMA	AZ		05/30/2024		945		5			5		950	950			
100157354	NEW BRUNSWICK	NJ		02/20/2025		858		(19)			(19)		839	839			
100254958	MINERAL	VA		11/17/2025		1,068		(38)			(38)		1,030	1,030			
100192758	SARASOTA	FL		02/10/2025		1,021		(11)			(11)		1,010	1,010			
100156376	WADDELL	AZ		07/25/2024		6,158		(313)			(313)		5,845	5,845			
100191207	SAN FRANCISCO	CA		01/29/2025		2,274		(63)			(63)		2,211	2,211			
100182448	NEWARK	NJ		12/12/2024		6,838		12			12		6,850	6,850			
100179541	RENO	NV		11/21/2024		2,340		(7)			(7)		2,333	2,333			
100165865	TOMBALL	TX		08/29/2024		3,784		(288)			(288)		3,496	3,496			
100284735	TRAVELERS REST	SC		03/27/2026		671		(11)			(11)		660	660			
100194656	KELSO	WA		02/21/2025		1,151		(1)			(1)		1,150	1,150			
100220210	DAVIS	WV		07/11/2025		943		5			5		948	948			
100246728	PHOENIX	AZ		10/15/2025		2,368		(69)			(69)		2,299	2,299			
100162090	LAS VEGAS	NV		07/31/2024		801		(44)			(44)		757	757			
100129386	PLANO	TX		09/26/2023		984		13			13		997	997			
100261433	VANCOUVER	WA		12/09/2025		3,070		(86)			(86)		2,984	2,984			
100153444	NORTH FORT MYERS	FL		05/30/2024		941		(9)			(9)		932	932			
100165897	ALAMO	TX		08/30/2024		944		(8)			(8)		936	936			
100185456	RALEIGH	NC		12/20/2024		1,174		62			62		1,236	1,236			
3340094996	WARWICK	NY		04/10/2025		455,927							455,927	455,927			
100253287	CONCRETE	WA		10/30/2025		973		(32)			(32)		941	941			
100145777	MILFORD	CT		05/08/2024		955		(21)			(21)		934	934			
100200580	EDINBURG	TX		03/11/2025		1,088		4			4		1,092	1,092			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200619	EDINBURG	TX		03/11/2025		1,088		4			4		1,092	1,092			
100120423	WOLCOTT	CT		08/18/2023		1,590		(32)			(32)		1,558	1,558			
100127518	SAHUARITA	AZ		09/08/2023		1,008		(18)			(18)		990	990			
100140003	EMERALD ISLE	NC		01/09/2024		1,022		(23)			(23)		999	999			
100129801	HIGHLAND	CA		09/27/2023		1,063		(3)			(3)		1,060	1,060			
100120871	KELLER	TX		08/28/2023		1,606		(23)			(23)		1,583	1,583			
100150597	LEANDER	TX		05/03/2024		989		(26)			(26)		963	963			
100189391	WESTLAKE VILLAGE	CA		01/14/2025		9,057		(125)			(125)		8,932	8,932			
100119309	LANCASTER	CA		07/31/2023		1,014		(14)			(14)		1,000	1,000			
100243287	FRISCO	TX		09/26/2025		1,018		(25)			(25)		993	993			
100091374	MORENO VALLEY	CA		02/22/2023		1,728		(12)			(12)		1,716	1,716			
100199385	SACRAMENTO	CA		03/05/2025		891		(34)			(34)		857	857			
100165944	BERKELEY LAKE	GA		09/06/2024		877		(37)			(37)		840	840			
100156203	HOUSTON	TX		06/20/2024		952		(31)			(31)		921	921			
100156420	ROSELLE	NJ		06/24/2024		937		(16)			(16)		921	921			
100228853	HAMDEN	CT		08/12/2025		885		(24)			(24)		861	861			
100219351	LONG BRANCH	NJ		06/30/2025		1,173		(33)			(33)		1,140	1,140			
100158518	HALLANDALE BEACH	FL		07/10/2024		902		(17)			(17)		885	885			
100151599	MENTONE	CA		05/10/2024		974		(18)			(18)		956	956			
100174934	GALVESTON	TX		10/31/2024		604		(39)			(39)		565	565			
100086126	VALLEJO	CA		10/07/2022		843		(9)			(9)		834	834			
100148021	SANTA MARIA	CA		04/10/2024		1,349		(2)			(2)		1,347	1,347			
100151596	RANCHO CORDOVA	CA		05/10/2024		1,249		60			60		1,309	1,309			
100174614	BRADENTON	FL		10/31/2024		1,129		(33)			(33)		1,096	1,096			
100162027	ELMHURST	NY		07/31/2024		964		(65)			(65)		899	899			
100245516	ALLEGAN	MI		10/06/2025		981		(40)			(40)		941	941			
100110505	MODESTO	CA		06/30/2023		1,019		(15)			(15)		1,004	1,004			
100238510	SACRAMENTO	CA		09/19/2025		894		(31)			(31)		863	863			
100100550	SAINT CLOUD	FL		04/27/2023		1,133		3			3		1,136	1,136			
100214058	EAGLE	ID		05/29/2025		1,315		112			112		1,427	1,427			
100216221	WEST SACRAMENTO	CA		06/20/2025		1,155		(54)			(54)		1,101	1,101			
100234988	PRESCOTT	AZ		08/28/2025		1,149		(28)			(28)		1,121	1,121			
100254667	FONTANA	CA		11/12/2025		919		(35)			(35)		884	884			
100272989	ISLE	MN		01/15/2026		1,033		(24)			(24)		1,009	1,009			
100136506	HIGHLAND	UT		11/20/2023		1,294		152			152		1,446	1,446			
100285010	PALATINE	IL		03/27/2026		619		(13)			(13)		606	606			
100177142	PARAMUS	NJ		01/16/2025		923		(43)			(43)		880	880			
100141184	LIDO BEACH	NY		01/30/2024		3,202		(100)			(100)		3,102	3,102			
100261510	MONTCLAIR	CA		12/12/2025		1,063		(5)			(5)		1,058	1,058			
100207298	WEST SACRAMENTO	CA		04/28/2025		974		(37)			(37)		937	937			
100180325	PARKER	CO		11/25/2024		1,357		71			71		1,428	1,428			
100238884	CHANDLER	AZ		09/23/2025		964		(28)			(28)		936	936			
100136130	LEANDER	TX		12/18/2023		894		(38)			(38)		856	856			
100065436	MANASSAS	VA		07/28/2021		2,133		(50)			(50)		2,083	2,083			
100193511	STRATFORD	CT		02/10/2025		942		(17)			(17)		925	925			
100110344	AUSTIN	TX		06/30/2023		1,288		16			16		1,304	1,304			
100142887	AUSTIN	TX		02/09/2024		1,035		(19)			(19)		1,016	1,016			
100189880	POTTSTOWN	PA		01/21/2025		1,247		88			88		1,335	1,335			
100207438	SOUTH AMBOY	NJ		04/29/2025		834		(45)			(45)		789	789			
100077941	ZEPHYR COVE	NV		01/10/2022		1,976		(52)			(52)		1,924	1,924			
100166974	BRYAN	TX		09/13/2024		1,020		(18)			(18)		1,002	1,002			

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100253114	RICHLAND	WA		10/30/2025		998		(29)			(29)		969	969			
100253618	LODI	WI		10/30/2025		974		(38)			(38)		936	936			
100276970	MACUNGIE	PA		01/30/2026		881		(36)			(36)		845	845			
100205160	LAKE WORTH	FL		05/01/2025		981		(22)			(22)		959	959			
100151369	RATHDRUM	ID		05/10/2024		971		(16)			(16)		955	955			
100210537	HERNANDO	FL		05/15/2025		965		(4)			(4)		961	961			
100083944	COCONUT CREEK	FL		07/12/2022		1,286		1			1		1,287	1,287			
100115705	HOWELL	NJ		07/20/2023		1,114		(18)			(18)		1,096	1,096			
100188825	KENNESAW	GA		01/09/2025		1,190		30			30		1,220	1,220			
100120725	CLIFTON	NJ		08/25/2023		1,073		8			8		1,081	1,081			
100219031	WENDELL	NC		06/27/2025		878		(19)			(19)		859	859			
100194174	BENNINGTON	NE		02/14/2025		1,429		(50)			(50)		1,379	1,379			
100264994	SAINT AUGUSTINE	FL		12/17/2025		850		(40)			(40)		810	810			
100164691	PARKER	CO		08/23/2024		1,955		(81)			(81)		1,874	1,874			
100192853	WOODSTOCK	GA		02/10/2025		1,015		(7)			(7)		1,008	1,008			
100220963	PORTLAND	OR		07/18/2025		937		(29)			(29)		908	908			
100198477	NEWTOWN	PA		02/28/2025		6,451		(90)			(90)		6,361	6,361			
100169993	ORLANDO	FL		11/08/2024		731		(27)			(27)		704	704			
100206523	BRANDON	FL		04/22/2025		938		(39)			(39)		899	899			
100127561	ANTIOCH	CA		09/08/2023		1,018		(7)			(7)		1,011	1,011			
100153382	SANFORD	FL		05/29/2024		656		(16)			(16)		640	640			
100156417	SACRAMENTO	CA		06/24/2024		995		(9)			(9)		986	986			
100214208	NORTH MYRTLE BEACH	SC		05/30/2025		850		(20)			(20)		830	830			
100221537	PITTSBURGH	PA		07/22/2025		18,427		(446)			(446)		17,981	17,981			
100166353	CHARLOTTE	NC		10/24/2024		923		(1)			(1)		922	922			
100167608	LINDEN	NJ		09/19/2024		951		(29)			(29)		922	922			
100167831	SAN BERNARDINO	CA		09/20/2024		947		(25)			(25)		922	922			
100205633	FRISCO	TX		05/09/2025		770		(36)			(36)		734	734			
100100110	PALM BEACH GARDENS	FL		03/28/2023		913		4			4		917	917			
100235229	ESCALON	CA		08/29/2025		974		12			12		986	986			
100228779	HOLLYWOOD	FL		08/12/2025		1,533		(72)			(72)		1,461	1,461			
100151304	WINCHESTER	CA		05/10/2024		1,142		29			29		1,171	1,171			
100173218	PORT ISABEL	TX		10/30/2024		1,183		(20)			(20)		1,163	1,163			
100118113	SACRAMENTO	CA		07/20/2023		1,382		76			76		1,458	1,458			
100067443	DUVALL	WA		09/23/2021		1,519		(31)			(31)		1,488	1,488			
100149529	COEUR D ALENE	ID		04/26/2024		1,031		(8)			(8)		1,023	1,023			
100254012	SACRAMENTO	CA		10/30/2025		1,070		(22)			(22)		1,048	1,048			
100272847	LAKE LURE	NC		01/15/2026		1,694		(65)			(65)		1,629	1,629			
100177501	RIVERBANK	CA		01/16/2025		207,859		(2,994)			(2,994)		204,865	204,865			
100257021	GLENDALE	AZ		11/26/2025		1,044		(28)			(28)		1,016	1,016			
100171215	BUFORD	GA		10/16/2024		5,233		(233)			(233)		5,000	5,000			
100283970	CALIMESA	CA		03/23/2026		644		(29)			(29)		615	615			
100283965	FRESNO	CA		03/23/2026		641		(11)			(11)		630	630			
100132567	CLERMONT	FL		11/03/2023		815		18			18		833	833			
100181256	WEBSTER	MA		12/06/2024		1,016		22			22		1,038	1,038			
100254408	LAS VEGAS	NV		11/07/2025		2,322		(47)			(47)		2,275	2,275			
100220911	ATHENS	GA		07/18/2025		971		(17)			(17)		954	954			
100234933	FORT LAUDERDALE	FL		08/28/2025		1,007		(27)			(27)		980	980			
100068129	LYNDHURST	NJ		08/25/2021		4,358		(85)			(85)		4,273	4,273			
100165366	ALTAMONTE SPRINGS	FL		08/29/2024		1,777		(34)			(34)		1,743	1,743			
100168023	SACRAMENTO	CA		09/20/2024		888		(23)			(23)		865	865			

SCHEDULE B - PART 3

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160192	KATY	TX		07/18/2024		1,076		(18)			(18)		1,058	1,058			
100134291	LAKE FOREST	CA		10/27/2023		875		(26)			(26)		849	849			
100216603	PHOENIX	AZ		06/23/2025		1,015		7			7		1,022	1,022			
100237861	CHINO	CA		09/12/2025		1,696		(81)			(81)		1,615	1,615			
100219881	NEWARK	DE		07/08/2025		1,042		(14)			(14)		1,028	1,028			
100090780	MIAMI	FL		02/28/2023		781		(22)			(22)		759	759			
100213970	AUSTIN	TX		05/29/2025		1,006		(18)			(18)		988	988			
100236260	ROCKLIN	CA		09/10/2025		1,265		(38)			(38)		1,227	1,227			
100134501	NAPLES	FL		10/30/2023		1,129		3			3		1,132	1,132			
100128828	WEST PALM BEACH	FL		09/21/2023		1,127		(4)			(4)		1,123	1,123			
100272389	WESTMINSTER	CO		01/08/2026		942		(14)			(14)		928	928			
100219853	PHOENIX	AZ		07/08/2025		1,055		(1)			(1)		1,054	1,054			
100150030	LAGO VISTA	TX		06/07/2024		7,471		(260)			(260)		7,211	7,211			
100205842	BENTONVILLE	AR		04/14/2025		1,449		(24)			(24)		1,425	1,425			
100238337	SANTA CLARITA	CA		09/19/2025		1,046		(1)			(1)		1,045	1,045			
100118989	HOUMA	LA		07/27/2023		260		(7)			(7)		253	253			
100151027	MESA	AZ		05/08/2024		1,677		(19)			(19)		1,658	1,658			
100110161	HYDE PARK	UT		06/30/2023		804		8			8		812	812			
100177141	SAPULPA	OK		01/16/2025		1,143		(19)			(19)		1,124	1,124			
100091687	KISSIMMEE	FL		03/24/2023		754		(18)			(18)		736	736			
100127516	RICHMOND	VA		09/08/2023		1,107		(12)			(12)		1,095	1,095			
100191098	CARVER	MA		01/29/2025		880		(33)			(33)		847	847			
100277479	MOUNT HERMON	CA		02/13/2026		1,041		(31)			(31)		1,010	1,010			
100060281	THE WOODLANDS	TX		06/25/2021		2,228		(54)			(54)		2,174	2,174			
100277718	CELINA	TX		02/19/2026		689		(7)			(7)		682	682			
100169354	SUNNY ISLES BEACH	FL		09/27/2024		1,717		(75)			(75)		1,642	1,642			
100189451	CLINTON	MD		01/15/2025		282		(13)			(13)		269	269			
100247398	BAKERSFIELD	CA		10/24/2025		943		(17)			(17)		926	926			
100166458	CITRUS HEIGHTS	CA		10/31/2024		2,166		(44)			(44)		2,122	2,122			
100211711	NASHVILLE	TN		05/19/2025		912		(15)			(15)		897	897			
100180585	BLUFF DALE	TX		11/26/2024		1,255		(22)			(22)		1,233	1,233			
100147723	SANTA CLARITA	CA		04/05/2024		995		(19)			(19)		976	976			
100261168	SACRAMENTO	CA		12/05/2025		1,016		(33)			(33)		983	983			
100117781	FISHERS	IN		07/20/2023		2,823		57			57		2,880	2,880			
100114700	MENIFEE	CA		06/29/2023		888		(42)			(42)		846	846			
100205980	ELIZABETH	NJ		04/15/2025		1,182		(17)			(17)		1,165	1,165			
100201176	MIDDLETOWN	DE		03/12/2025		898		(31)			(31)		867	867			
100199382	CLOVIS	CA		03/05/2025		864		(31)			(31)		833	833			
100194533	ATLANTA	GA		02/14/2025		977		(36)			(36)		941	941			
100212714	PHILADELPHIA	PA		05/28/2025		957		(38)			(38)		919	919			
100228721	OCEAN CITY	MD		08/11/2025		1,016		(11)			(11)		1,005	1,005			
100214807	LOWELL	MA		06/11/2025		859		(24)			(24)		835	835			
100273799	COLORADO SPRINGS	CO		01/23/2026		578		(20)			(20)		558	558			
100284554	SACRAMENTO	CA		03/26/2026		1,030		(30)			(30)		1,000	1,000			
100108083	CHICAGO	IL		05/24/2023		388		(7)			(7)		381	381			
100162020	TRUCKEE	CA		07/31/2024		956		(23)			(23)		933	933			
100144232	APEX	NC		03/07/2024		940		(17)			(17)		923	923			
100119385	INDIO	CA		07/31/2023		1,100		(6)			(6)		1,094	1,094			
100218840	FISHERS	IN		06/27/2025		9,686		(98)			(98)		9,588	9,588			
100161559	PALM COAST	FL		07/30/2024		1,016		(10)			(10)		1,006	1,006			
100152349	COACHELLA	CA		05/17/2024		1,298		96			96		1,394	1,394			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229818	LORIS	SC		08/18/2025		850		(33)			(33)		817	817			
100153289	SAN SABA	TX		05/30/2024		643		(5)			(5)		638	638			
100153636	AURORA	IL		05/31/2024		854		(32)			(32)		822	822			
100172233	HEBER CITY	UT		10/21/2024		1,058		(19)			(19)		1,039	1,039			
100159276	JOHNS CREEK	GA		07/15/2024		1,069		(15)			(15)		1,054	1,054			
100116721	SANTA CLARITA	CA		07/20/2023		2,456		409			409		2,865	2,865			
100203523	ANNA	TX		03/26/2025		1,101		3			3		1,104	1,104			
100213892	SACHSE	TX		05/29/2025		970		(7)			(7)		963	963			
100091369	BUTLER	NJ		02/22/2023		1,251		2			2		1,253	1,253			
100220489	PHOENIX	AZ		07/15/2025		992		(27)			(27)		965	965			
100204496	BUFFALO	NY		04/04/2025		919		(36)			(36)		883	883			
100166061	ASHAWAY	RI		09/09/2024		847		(24)			(24)		823	823			
100142602	KNOXVILLE	TN		02/08/2024		1,138		9			9		1,147	1,147			
100156517	LAS VEGAS	NV		06/24/2024		1,920		7			7		1,927	1,927			
100193008	FERNANDINA BEACH	FL		02/10/2025		1,025		12			12		1,037	1,037			
100216457	PARAMOUNT	CA		06/20/2025		1,012		9			9		1,021	1,021			
100162584	ST PETERSBURG	FL		08/12/2024		1,109		(15)			(15)		1,094	1,094			
100283569	SAN DIEGO	CA		03/13/2026		679		(26)			(26)		653	653			
100268209	PACKWOOD	WA		12/29/2025		982		(23)			(23)		959	959			
100152462	BEAVERTON	OR		05/16/2024		1,425		(62)			(62)		1,363	1,363			
100168259	SAINT GEORGE	UT		09/20/2024		2,740		(3)			(3)		2,737	2,737			
100203254	MILLEDGEVILLE	GA		03/27/2025		935		(32)			(32)		903	903			
100129875	NEW WINDSOR	NY		09/27/2023		817		(12)			(12)		805	805			
100065292	THOUSAND OAKS	CA		07/28/2021		1,519		(36)	4		(40)		1,479	1,479			
100156551	FRIPP ISLAND	SC		06/24/2024		1,032		(11)			(11)		1,021	1,021			
100216476	LAKE GENEVA	WI		06/23/2025		962		(10)			(10)		952	952			
100155885	CASSELBERRY	FL		06/17/2024		874		(5)			(5)		869	869			
100182423	HYATTSVILLE	MD		12/12/2024		1,121		(7)			(7)		1,114	1,114			
100160560	SICKLERVILLE	NJ		07/19/2024		5,119		(53)			(53)		5,066	5,066			
100178358	LOS ANGELES	CA		11/20/2024		1,068		(70)			(70)		998	998			
100152821	BOCA RATON	FL		05/22/2024		1,645		(55)			(55)		1,590	1,590			
100284806	HENDERSON	NV		03/27/2026		1,865		(25)			(25)		1,840	1,840			
100168500	FREDERICK	MD		09/25/2024		1,199		(7)			(7)		1,192	1,192			
100076353	VALLEJO	CA		01/07/2022		1,896		(54)			(54)		1,842	1,842			
100188907	FORT WORTH	TX		01/09/2025		1,226		27			27		1,253	1,253			
100200605	KNOXVILLE	TN		03/11/2025		912		(16)			(16)		896	896			
100110212	SOUTH JORDAN	UT		06/30/2023		1,119		(2)			(2)		1,117	1,117			
100014225	GARDEN GROVE	CA		09/22/2017		5,801		(88)			(88)		5,713	5,713			
100157615	LA CENTER	WA		06/28/2024		712		(18)			(18)		694	694			
3340077408	RALEIGH	NC		08/19/2024		454,254							454,254	454,254			
100211761	LEAVENWORTH	WA		05/19/2025		984		(5)			(5)		979	979			
100149365	BRIDGEPORT	PA		04/24/2024		1,404		90			90		1,494	1,494			
100193381	NORTH MIDDLETOWN	NJ		02/10/2025		1,061		(10)			(10)		1,051	1,051			
100175094	OXNARD	CA		11/05/2024		832		(8)			(8)		824	824			
100181210	PORT SAINT LUCIE	FL		12/06/2024		979		10			10		989	989			
100192680	MIDLAND	TX		02/10/2025		1,014		(9)			(9)		1,005	1,005			
100119664	WEEKI WACHEE	FL		08/08/2023		1,072		(11)			(11)		1,061	1,061			
100176624	MOORPARK	CA		11/15/2024		2,361		(55)			(55)		2,306	2,306			
100272326	FORTUNA	CA		01/08/2026		934		(31)			(31)		903	903			
100211850	COLUMBUS	OH		05/19/2025		1,355		20			20		1,375	1,375			
100244979	SHENANDOAH JUNCTION	WV		09/29/2025		1,747		(61)			(61)		1,686	1,686			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157956	ANCHORAGE	AK		07/09/2024		928		(11)			(11)		917	917			
100143527	MONROE	NY		02/21/2024		945		(1)			(1)		944	944			
100147493	RESEDA	CA		04/03/2024		462		(21)			(21)		441	441			
100081329	WEST LAKE HILLS	TX		03/18/2022		2,199		78			78		2,277	2,277			
100253861	LOS ANGELES	CA		10/30/2025		1,017		(29)			(29)		988	988			
100176827	CRESWELL	OR		11/15/2024		1,047		(50)			(50)		997	997			
100273908	VERO BEACH	FL		01/26/2026		810		(12)			(12)		798	798			
100283441	RALEIGH	NC		03/11/2026		663		(19)			(19)		644	644			
100075968	GREENWICH	CT		01/07/2022		2,083		(65)			(65)		2,018	2,018			
100136996	STUART	FL		11/28/2023		1,300		(11)			(11)		1,289	1,289			
100193589	PORT SAINT JOE	FL		02/10/2025		2,604		(52)			(52)		2,552	2,552			
100189197	AVE MARIA	FL		01/13/2025		1,080		5			5		1,085	1,085			
100132351	ANAHEIM	CA		11/03/2023		1,090		56			56		1,146	1,146			
100143187	PUYALLUP	WA		02/16/2024		1,044		(12)			(12)		1,032	1,032			
100102006	PALMER	TX		04/14/2023		838		(41)			(41)		797	797			
100188705	BULLHEAD CITY	AZ		01/09/2025		1,274		(13)			(13)		1,261	1,261			
100151565	SAINT JOHNS	FL		05/10/2024		8,369		(156)			(156)		8,213	8,213			
100057836	CHULA VISTA	CA		06/30/2021		2,178		(54)			(54)		2,124	2,124			
100185818	HELENDALE	CA		12/26/2024		3,263		(62)			(62)		3,201	3,201			
100158733	AURORA	CO		07/10/2024		1,313		93			93		1,406	1,406			
100177197	LOUISVILLE	TN		01/16/2025		694		(19)			(19)		675	675			
100140999	MENIFEE	CA		02/20/2024		846		(44)			(44)		802	802			
100144583	RIVERSIDE	CA		04/26/2024		952		(44)			(44)		908	908			
100082173	DALLAS	TX		04/14/2022		1,321		(90)			(90)		1,231	1,231			
100142847	MIAMI	FL		02/09/2024		679		(17)			(17)		662	662			
100132008	PHOENIX	AZ		10/13/2023		1,220		55			55		1,275	1,275			
100070511	PALMDALE	CA		09/23/2021		2,176		(51)			(51)		2,125	2,125			
100179468	BOTHELL	WA		11/21/2024		29,567		32			32		29,599	29,599			
100203482	LAS VEGAS	NV		03/26/2025		923		(30)			(30)		893	893			
100226750	THORNTON	CO		07/30/2025		991		(20)			(20)		971	971			
100133757	PITTSBORO	NC		10/23/2023		899		(13)			(13)		886	886			
100171947	LANCASTER	CA		10/17/2024		1,332		(18)			(18)		1,314	1,314			
100100562	FORT WORTH	TX		04/27/2023		881		(53)			(53)		828	828			
100189343	CLOVIS	CA		01/13/2025		1,017		(21)			(21)		996	996			
100155015	PLATTSMOUTH	NE		07/19/2024		864		(37)			(37)		827	827			
100166235	BREMERTON	WA		09/09/2024		1,146		18			18		1,164	1,164			
100120678	TAMPA	FL		08/24/2023		1,161		(21)			(21)		1,140	1,140			
100082223	CABO SAN LUCAS	MEX		04/14/2022		1,607							1,607	1,607			
100143218	VANCOUVER	WA		02/16/2024		1,231		17			17		1,248	1,248			
100235869	FERNANDINA BEACH	FL		09/04/2025		1,336		(43)			(43)		1,293	1,293			
100165589	SAN BERNARDINO	CA		10/04/2024		771		(48)			(48)		723	723			
100144110	BLUFFTON	SC		03/07/2024		701		(11)			(11)		690	690			
100178226	OAKLEY	UT		11/19/2024		1,478		(42)			(42)		1,436	1,436			
100283404	MANTECA	CA		03/11/2026		1,027		(29)			(29)		998	998			
100186688	BUFORD	GA		12/31/2024		2,106		(48)			(48)		2,058	2,058			
100082297	POMPANO BEACH	FL		04/14/2022		1,981		(53)			(53)		1,928	1,928			
100228704	TEXAS CITY	TX		08/11/2025		1,064		(3)			(3)		1,061	1,061			
100146644	WOONSOCKET	RI		03/20/2024		641		(26)			(26)		615	615			
100284952	RIDGEFIELD	WA		03/27/2026		710		3			3		713	713			
100139267	ONTARIO	CA		12/28/2023		890		(11)			(11)		879	879			
100238572	CAMDEN	SC		09/19/2025		892		(22)			(22)		870	870			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160193	ROTONDA WEST	FL		07/18/2024		923		5			5		928	928			
100272210	CHANDLER	AZ		01/08/2026		1,082		(16)			(16)		1,066	1,066			
4010053836	TROY	NY		06/20/2023		971		(21)			(21)		950	950			
100149602	WINCHESTER	CA		04/26/2024		1,208		11			11		1,219	1,219			
100119982	CHARLOTTE	NC		08/11/2023		1,204		5			5		1,209	1,209			
100065596	WATSONVILLE	CA		07/28/2021		2,327		(39)			(39)		2,288	2,288			
100135736	JENSEN BEACH	FL		11/10/2023		972		20			20		992	992			
100272545	BUCKEYE	AZ		01/08/2026		966		(26)			(26)		940	940			
100087990	WESTON	FL		10/25/2022		342		(9)			(9)		333	333			
100135862	NEW BEDFORD	MA		11/13/2023		764		(16)			(16)		748	748			
100216178	LAS VEGAS	NV		06/18/2025		974		4			4		978	978			
100228074	MATTHEWS	NC		08/07/2025		835		(37)			(37)		798	798			
100272080	ANN ARBOR	MI		01/08/2026		928		(27)			(27)		901	901			
100201920	EAST ORANGE	NJ		03/18/2025		905		(7)			(7)		898	898			
100189199	INDIO	CA		01/13/2025		915		(17)			(17)		898	898			
100246104	OCEAN CITY	MD		10/08/2025		917		(41)			(41)		876	876			
100203420	LAS VEGAS	NV		03/27/2025		1,185		42			42		1,227	1,227			
100205716	WAUNAKEE	WI		04/14/2025		2,795		(84)			(84)		2,711	2,711			
100133602	AURORA	CO		10/23/2023		899		(7)			(7)		892	892			
100088279	IRVINGTON	NJ		10/17/2022		1,378		(24)			(24)		1,354	1,354			
100148587	FAWNSKIN	CA		04/12/2024		1,060		(3)			(3)		1,057	1,057			
100273817	LAKESIDE	AZ		01/23/2026		1,689		(39)			(39)		1,650	1,650			
100198523	OCEAN CITY	MD		02/28/2025		1,047		(2)			(2)		1,045	1,045			
100117550	MORENO VALLEY	CA		07/20/2023		1,387		54			54		1,441	1,441			
100116961	DAVENPORT	FL		07/20/2023		1,550		477			477		2,027	2,027			
100166221	WINCHESTER	VA		09/09/2024		1,212		21			21		1,233	1,233			
100234814	TALLAHASSEE	FL		08/28/2025		612		(15)			(15)		597	597			
100198452	COMMERCE CITY	CO		02/28/2025		1,191		(9)			(9)		1,182	1,182			
100159934	HIALEAH	FL		08/16/2024		4,493		(78)			(78)		4,415	4,415			
100235429	FOUNTAIN HILLS	AZ		08/29/2025		980		(28)			(28)		952	952			
100253636	ROSEVILLE	CA		10/30/2025		989		(37)			(37)		952	952			
100277528	WEST DOVER	VT		02/13/2026		946		(32)			(32)		914	914			
100261522	LAS VEGAS	NV		12/12/2025		888		(42)			(42)		846	846			
100129356	PALM SPRINGS	CA		09/25/2023		8,240		13			13		8,253	8,253			
100077812	MEDFORD	OR		12/23/2021		2,160		(119)			(119)		2,041	2,041			
100199355	OAKHURST	CA		03/05/2025		996		(14)			(14)		982	982			
100086653	LONGVIEW	WA		09/30/2022		1,392		14			14		1,406	1,406			
100202450	LAKE ELSINORE	CA		03/20/2025		1,017		(3)			(3)		1,014	1,014			
100120911	MOSELEY	VA		08/30/2023		1,064		19			19		1,083	1,083			
100253229	SACRAMENTO	CA		10/30/2025		981		(29)			(29)		952	952			
100163299	ALLEN	TX		08/13/2024		2,881		(49)			(49)		2,832	2,832			
100195248	DUMONT	NJ		02/24/2025		929		(28)			(28)		901	901			
100199344	BEAVERTON	OR		03/05/2025		905		(34)			(34)		871	871			
100083589	ENGLEWOOD	CO		07/25/2022		1,224		(22)			(22)		1,202	1,202			
100236939	HIALEAH	FL		09/12/2025		1,003		(4)			(4)		999	999			
100135724	BEND	OR		11/10/2023		965		(2)			(2)		963	963			
100201792	TAMPA	FL		03/18/2025		910		(35)			(35)		875	875			
100269755	VIRGINIA BEACH	VA		12/30/2025		3,693		(78)			(78)		3,615	3,615			
100153169	HIALEAH	FL		05/30/2024		1,037		1			1		1,038	1,038			
100082177	QUEEN CREEK	AZ		04/14/2022		1,177		(20)			(20)		1,157	1,157			
100099804	PASSAIC	NJ		02/28/2023		1,093		(20)			(20)		1,073	1,073			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080477	HICKORY	NC		03/10/2022		1,258		(64)			(64)		1,194	1,194			
100127542	SILOAM SPRINGS	AR		09/08/2023		1,210		25			25		1,235	1,235			
100147890	MERCED	CA		04/08/2024		2,811		122			122		2,933	2,933			
100088846	BAL HARBOUR	FL		11/15/2022		1,033		(6)			(6)		1,027	1,027			
100185437	TUCSON	AZ		12/20/2024		1,155		39			39		1,194	1,194			
100151036	WINTER GARDEN	FL		05/08/2024		965		(15)			(15)		950	950			
100238647	MISSION VIEJO	CA		09/19/2025		972		(14)			(14)		958	958			
100110661	RIDGEFIELD	WA		06/30/2023		1,357		52			52		1,409	1,409			
100268796	MOAB	UT		12/29/2025		1,120		10			10		1,130	1,130			
100268727	DAYTONA BEACH	FL		12/29/2025		1,276		(5)			(5)		1,271	1,271			
100189352	FRESNO	CA		01/13/2025		641		(30)	1		(31)		610	610			
100162907	RANCHO CORDOVA	CA		08/12/2024		2,015		87			87		2,102	2,102			
100212512	PALM HARBOR	FL		05/29/2025		1,460		(41)			(41)		1,419	1,419			
100117101	GARDEN GROVE	CA		07/20/2023		1,462		441			441		1,903	1,903			
100129454	KILL DEVIL HILLS	NC		09/29/2023		1,191		(23)			(23)		1,168	1,168			
100157476	CONROE	TX		02/20/2025		945		(15)			(15)		930	930			
100119840	LINCOLNSHIRE	IL		08/08/2023		950		(18)			(18)		932	932			
100284983	GAINESVILLE	VA		03/27/2026		686		(7)			(7)		679	679			
100253944	SCOTTSDALE	AZ		10/30/2025		1,051		(24)			(24)		1,027	1,027			
100173219	OCEAN CITY	MD		10/30/2024		911		(16)			(16)		895	895			
100253497	NASHVILLE	TN		10/30/2025		773		(2)			(2)		771	771			
100080212	ODESSA	FL		02/25/2022		1,722		(34)			(34)		1,688	1,688			
100219632	LANSDALE	PA		07/07/2025		1,063		(12)			(12)		1,051	1,051			
100220355	SOMERSET	KY		07/14/2025		898		(17)			(17)		881	881			
100175045	ELKTON	MD		11/05/2024		952		(27)			(27)		925	925			
100170278	VASS	NC		10/08/2024		1,266		(40)			(40)		1,226	1,226			
100177147	WEST PALM BEACH	FL		01/16/2025		4,025		(69)			(69)		3,956	3,956			
100191018	OAK POINT	TX		01/29/2025		844		(34)			(34)		810	810			
100148312	PFLUGERVILLE	TX		04/12/2024		981		(22)			(22)		959	959			
100229983	RICHARDSON	TX		08/22/2025		979		2			2		981	981			
100238559	PLYMOUTH	MA		09/19/2025		3,086		(56)			(56)		3,030	3,030			
100215611	WASHINGTON	UT		06/12/2025		4,386		73			73		4,459	4,459			
100235373	CATHEDRAL CITY	CA		08/29/2025		843		(35)			(35)		808	808			
100079985	NORTH MYRTLE BEACH	SC		04/08/2022		1,110		(50)			(50)		1,060	1,060			
100284561	AUSTIN	TX		03/26/2026		1,024		(28)			(28)		996	996			
100203426	FREDERICKSBURG	TX		03/27/2025		2,565		111			111		2,676	2,676			
100151606	MIDVALE	UT		05/10/2024		1,025		(8)			(8)		1,017	1,017			
100172217	RALEIGH	NC		10/17/2024		1,018		(42)			(42)		976	976			
100128424	NEW RIVER	AZ		09/15/2023		805		(23)			(23)		782	782			
100100196	BRENTWOOD	NY		03/17/2023		1,257		(35)			(35)		1,222	1,222			
100110658	RIDGEFIELD	WA		06/30/2023		1,650		63			63		1,713	1,713			
100141685	PORTLAND	OR		01/30/2024		1,061		(13)			(13)		1,048	1,048			
100128226	MORENO VALLEY	CA		09/14/2023		1,031		(10)			(10)		1,021	1,021			
100268648	COLORADO SPRINGS	CO		12/29/2025		1,090		(13)			(13)		1,077	1,077			
100221079	LAS VEGAS	NV		07/18/2025		1,009		(5)			(5)		1,004	1,004			
100188366	SOUTH WEBER	UT		01/08/2025		1,007		(19)			(19)		988	988			
100174192	PARKS	AZ		10/31/2024		947		(18)			(18)		929	929			
100205687	STUART	FL		05/09/2025		1,043		(19)			(19)		1,024	1,024			
100243781	BIG BEAR LAKE	CA		09/29/2025		923		(17)			(17)		906	906			
100216023	PULLMAN	WA		06/17/2025		974		1			1		975	975			
100156820	HENDERSON	CO		06/27/2024		851		(5)			(5)		846	846			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198538	CENTREVILLE	MD		02/28/2025		1,019		(10)			(10)		1,009	1,009			
100283737	HOUSTON	TX		03/13/2026		667		(25)			(25)		642	642			
100175720	WESTPORT	MA		11/12/2024		1,033		(40)			(40)		993	993			
100071886	ODESSA	TX		11/05/2021		2,101		(63)			(63)		2,038	2,038			
100234852	OXNARD	CA		08/28/2025		916		(20)			(20)		896	896			
100173878	YUMA	AZ		10/31/2024		896		(42)			(42)		854	854			
100172987	BRASELTON	GA		10/25/2024		1,512		(42)			(42)		1,470	1,470			
100117935	LAS VEGAS	NV		07/20/2023		424		(6)			(6)		418	418			
100220320	LITHIA	FL		07/11/2025		606		(6)			(6)		600	600			
100135089	BRADENTON	FL		11/01/2023		1,146		45			45		1,191	1,191			
100172946	WILDWOOD	MO		10/25/2024		997		(28)			(28)		969	969			
100282147	DADEVILLE	AL		02/27/2026		642		(19)			(19)		623	623			
100121039	SARASOTA	FL		08/30/2023		1,764		88			88		1,852	1,852			
100206727	TACOMA	WA		04/23/2025		858		(35)			(35)		823	823			
100212699	MCKINNEY	TX		05/28/2025		1,964		(34)			(34)		1,930	1,930			
100182308	MANTECA	CA		12/12/2024		1,085		3			3		1,088	1,088			
100169328	PANORAMA CITY	CA		09/27/2024		911		(37)			(37)		874	874			
100238637	GALVESTON	TX		09/19/2025		873		(25)			(25)		848	848			
100211920	DOWAGIAC	MI		05/19/2025		3,212		(48)			(48)		3,164	3,164			
100268376	LEONARDTOWN	MD		12/29/2025		631		(21)			(21)		610	610			
100207486	LAND O' LAKES	FL		04/29/2025		973		(12)			(12)		961	961			
100067970	SEATTLE	WA		09/23/2021		2,197		(34)			(34)		2,163	2,163			
100136140	TEHACHAPI	CA		12/18/2023		936		(25)			(25)		911	911			
100254806	OCEAN CITY	MD		11/14/2025		1,366		(54)			(54)		1,312	1,312			
100081422	STATEN ISLAND	NY		03/18/2022		2,539		37			37		2,576	2,576			
100173905	WOODSTOCK	GA		10/31/2024		1,119		(52)			(52)		1,067	1,067			
100202680	BRADENTON	FL		03/24/2025		976		(20)			(20)		956	956			
100198350	BRADENTON	FL		02/28/2025		973		(17)			(17)		956	956			
100247236	CEDAR GLEN	CA		10/23/2025		953		(19)			(19)		934	934			
100178299	MONTEBELLO	CA		11/19/2024		1,022		(30)			(30)		992	992			
100180170	CENTER MORICHES	NY		11/25/2024		1,404		(22)			(22)		1,382	1,382			
100195246	THORNTON	NH		02/24/2025		2,242		(63)			(63)		2,179	2,179			
100215287	NORTHAMPTON	MA		06/12/2025		942		(21)			(21)		921	921			
100142010	TAMPA	FL		02/29/2024		972							972	972			
100283341	BORREGO SPRINGS	CA		03/11/2026		1,279		(15)			(15)		1,264	1,264			
100171954	MERIDIAN	ID		10/17/2024		1,294		31			31		1,325	1,325			
100219014	OCALA	FL		06/27/2025		403		(8)			(8)		395	395			
100148625	ELIZABETHPORT	NJ		05/15/2024		742		2			2		744	744			
100080008	LAFAYETTE	OR		04/08/2022		1,936		22			22		1,958	1,958			
100235440	SACRAMENTO	CA		08/29/2025		671		(32)			(32)		639	639			
100243702	MARICOPA	AZ		09/29/2025		1,338		(14)			(14)		1,324	1,324			
100091443	CHARLOTTE	NC		02/22/2023		1,046		(9)			(9)		1,037	1,037			
100168167	AURORA	CO		09/20/2024		1,030		(14)			(14)		1,016	1,016			
100166955	PHOENIX	AZ		09/13/2024		960		(24)			(24)		936	936			
100253171	NORTHLAKE	TX		10/30/2025		3,306		(94)			(94)		3,212	3,212			
100212710	WASHINGTON	DC		05/28/2025		906		(13)			(13)		893	893			
100255595	SKOKIE	IL		11/24/2025		888		(32)			(32)		856	856			
100257030	VIRGINIA BEACH	VA		11/26/2025		887		(46)			(46)		841	841			
100238281	BAKERSFIELD	CA		09/19/2025		870		(29)			(29)		841	841			
100151092	SARGENT	TX		05/08/2024		3,770		19	4		15		3,785	3,785			
100179669	RICHLAND	WA		11/21/2024		984		(16)			(16)		968	968			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010081503	SALEM	NJ		09/27/2024		990		(19)			(19)		971	971			
100283503	RIDGELAND	SC		03/11/2026		768		(31)			(31)		737	737			
100143426	BELLEVUE	WA		02/16/2024		3,356		(110)			(110)		3,246	3,246			
100119535	MANOR	TX		07/28/2023		1,770		44			44		1,814	1,814			
100169862	BRYSON CITY	NC		09/30/2024		739		(28)	1		(29)		710	710			
100219877	PERRIS	CA		07/08/2025		942		(12)			(12)		930	930			
100214268	ROHNERT PARK	CA		05/30/2025		967		(21)			(21)		946	946			
100068104	UNION CITY	CA		08/25/2021		2,279		(26)			(26)		2,253	2,253			
100068105	NEWARK	CA		08/25/2021		2,279		(26)			(26)		2,253	2,253			
100163270	SARASOTA	FL		08/13/2024		637		(20)			(20)		617	617			
100234823	DAVENPORT	FL		08/28/2025		901		(27)			(27)		874	874			
100151587	VICTORVILLE	CA		05/10/2024		1,904		73			73		1,977	1,977			
100133157	BRENTWOOD	CA		11/29/2023		906		11			11		917	917			
100108285	BEAVERTON	OR		05/24/2023		2,751		(137)			(137)		2,614	2,614			
100211790	DURHAM	NC		05/19/2025		606		(21)	1		(22)		584	584			
100065146	OAKLAND	CA		07/14/2021		2,246		(52)			(52)		2,194	2,194			
100167069	BONITA SPRINGS	FL		09/13/2024		2,010		(100)			(100)		1,910	1,910			
100269555	SUN VALLEY	CA		12/30/2025		2,899		(113)			(113)		2,786	2,786			
100244713	COEUR D ALENE	ID		09/29/2025		1,009		(19)			(19)		990	990			
100201869	CHULA VISTA	CA		03/18/2025		40,929		(1,027)			(1,027)		39,902	39,902			
100115925	GOODYEAR	AZ		07/20/2023		1,301		(19)			(19)		1,282	1,282			
100203947	DAVENPORT	FL		03/28/2025		1,353		(1)			(1)		1,352	1,352			
100171368	LEWISTON	ID		10/16/2024		1,027		(28)			(28)		999	999			
100269001	MAPLE GROVE	MN		12/29/2025		2,481		(69)			(69)		2,412	2,412			
100272357	CHARLOTTE	NC		01/08/2026		987		(21)			(21)		966	966			
100135152	BURIEN	WA		12/15/2023		904		(1)			(1)		903	903			
100253607	CLOVIS	CA		10/30/2025		874		(27)			(27)		847	847			
100166101	BURTONSVILLE	MD		09/09/2024		936		(21)			(21)		915	915			
100261704	FORT COLLINS	CO		12/12/2025		928		(36)			(36)		892	892			
100192561	ACWORTH	GA		02/10/2025		1,166		100			100		1,266	1,266			
100162536	BURNEY	CA		08/12/2024		937		(16)			(16)		921	921			
100284559	TILLAMOOK	OR		03/26/2026		1,018		(24)			(24)		994	994			
100067627	LAKEWOOD	CO		09/23/2021		1,993		(49)			(49)		1,944	1,944			
100268654	CUMMING	GA		12/29/2025		1,087		(12)			(12)		1,075	1,075			
100103582	KISSIMMEE	FL		05/08/2023		969		(3)			(3)		966	966			
100244661	SOUTHPORT	NC		09/29/2025		939		(35)			(35)		904	904			
100115333	MINNEOLA	FL		07/17/2023		945		(22)			(22)		923	923			
100277275	PRESCOTT	AZ		02/11/2026		4,190		(45)			(45)		4,145	4,145			
100212594	OLYMPIA	WA		05/29/2025		961		(9)			(9)		952	952			
100254969	NINEVEH	IN		11/17/2025		963		(35)			(35)		928	928			
100253641	BARNSTABLE	MA		10/30/2025		3,990		(144)			(144)		3,846	3,846			
100236084	WINTER GARDEN	FL		09/05/2025		934		(24)			(24)		910	910			
100235160	CENTER CONWAY	NH		08/28/2025		939		(29)			(29)		910	910			
100246017	WEBSTER	MA		10/07/2025		964		(15)			(15)		949	949			
100169655	BAKERSFIELD	CA		09/30/2024		1,018		(25)			(25)		993	993			
100148327	DECATUR	GA		04/12/2024		1,020		(19)			(19)		1,001	1,001			
100246913	COALINGA	CA		10/17/2025		1,395		(37)			(37)		1,358	1,358			
100253737	CHICAGO	IL		10/30/2025		999		(25)			(25)		974	974			
100179523	ROYERSFORD	PA		11/21/2024		1,074		(12)			(12)		1,062	1,062			
100117689	CYPRESS	TX		07/20/2023		1,784		31			31		1,815	1,815			
100164487	WENDELL	NC		08/21/2024		1,232		(29)			(29)		1,203	1,203			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219850	CERES	CA		07/08/2025		1,005		(21)			(21)		984	984			
100254831	CLERMONT	FL		11/17/2025		995		(40)			(40)		955	955			
100177234	NEWPORT	RI		01/16/2025		976		(18)			(18)		958	958			
100209618	COLUMBUS	OH		05/02/2025		1,260		(34)			(34)		1,226	1,226			
100170382	TUCSON	AZ		10/08/2024		1,028		(23)			(23)		1,005	1,005			
100172792	BOYDS	MD		12/06/2024		114,117		(4,082)			(4,082)		110,035	110,035			
100162504	WOODRUFF	SC		08/12/2024		925		(10)			(10)		915	915			
100161536	FERNANDINA BEACH	FL		07/30/2024		848		(11)			(11)		837	837			
100238321	IRVING	TX		09/19/2025		3,046		(68)			(68)		2,978	2,978			
100245708	SARASOTA	FL		10/06/2025		1,011		(33)			(33)		978	978			
100219020	CHICAGO	IL		06/27/2025		637		13			13		650	650			
100024017	FREDERICKSBURG	VA		09/10/2018		2,246		(17)			(17)		2,229	2,229			
100194534	PFLUGERVILLE	TX		02/14/2025		1,093		(25)			(25)		1,068	1,068			
100168491	DEER PARK	WA		09/25/2024		989		(25)			(25)		964	964			
100153626	TAMPA	FL		05/31/2024		938		17			17		955	955			
100118984	KINGSBURG	CA		07/27/2023		1,567		(35)			(35)		1,532	1,532			
100177310	LAS VEGAS	NV		01/16/2025		914		(25)			(25)		889	889			
100199296	OAKLAND	CA		03/05/2025		12,821		(385)			(385)		12,436	12,436			
100211941	VIRGINIA BEACH	VA		05/19/2025		905		(20)			(20)		885	885			
100186527	BROKEN BOW	OK		12/30/2024		915		(14)			(14)		901	901			
100228733	NORTH MYRTLE BEACH	SC		08/11/2025		24,060		(1,031)			(1,031)		23,029	23,029			
100152739	HEMET	CA		05/22/2024		958		(39)			(39)		919	919			
100243461	MIDDLETON	WI		09/26/2025		904		(31)			(31)		873	873			
100117315	KISSIMMEE	FL		07/20/2023		1,981		(27)			(27)		1,954	1,954			
100220858	WINTER PARK	CO		07/18/2025		1,227		4			4		1,231	1,231			
100136366	LEHIGH ACRES	FL		11/20/2023		987		14			14		1,001	1,001			
100182112	LONG KEY	FL		12/12/2024		13,233		(204)			(204)		13,029	13,029			
100220540	CRYSTAL LAKE	IL		07/15/2025		899		(34)			(34)		865	865			
100132100	CHELAN	WA		10/13/2023		1,008		(8)			(8)		1,000	1,000			
100253306	INDIAN TRAIL	NC		10/30/2025		947		(37)			(37)		910	910			
100228698	HILLTOP LAKES	TX		08/11/2025		1,236		(41)			(41)		1,195	1,195			
100228445	JURUPA VALLEY	CA		08/11/2025		918		(24)			(24)		894	894			
100200338	HILTON HEAD ISLAND	SC		03/10/2025		912		(24)			(24)		888	888			
100143528	FITCHBURG	MA		02/21/2024		845		(28)			(28)		817	817			
100188810	CHARLOTTE	NC		01/09/2025		1,195		42			42		1,237	1,237			
100253761	LAVONIA	GA		10/30/2025		992		(34)			(34)		958	958			
100171382	LAKEWOOD	NJ		10/16/2024		762		(24)	1		(25)		737	737			
100210478	PICO RIVERA	CA		05/12/2025		916		(40)			(40)		876	876			
100258091	CONROE	TX		11/26/2025		1,626		(27)			(27)		1,599	1,599			
100076554	CHULA VISTA	CA		12/16/2021		1,695		(128)			(128)		1,567	1,567			
100207219	PALMDALE	CA		04/28/2025		979		1			1		980	980			
100229489	TOWNVILLE	SC		08/15/2025		858		(21)			(21)		837	837			
100265024	BAKERSFIELD	CA		12/17/2025		925		(42)			(42)		883	883			
100193007	WILMINGTON	NC		02/10/2025		184,345		19,813			19,813		204,158	204,158			
100200693	KENNESAW	GA		03/11/2025		1,063		8			8		1,071	1,071			
100067648	FREMONT	CA		09/23/2021		2,300		(11)			(11)		2,289	2,289			
100216139	LOS ANGELES	CA		06/17/2025		1,606		(35)			(35)		1,571	1,571			
100202667	ORLANDO	FL		03/24/2025		989		(20)			(20)		969	969			
100162311	PHELAN	CA		08/05/2024		4,453		(83)			(83)		4,370	4,370			
100169414	GREENVILLE	NC		09/30/2024		1,189		(28)			(28)		1,161	1,161			
100168781	EAGLE	CO		09/26/2024		1,071		(93)			(93)		978	978			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127715	SHELTON	CT		09/08/2023		1,000		(12)			(12)		988	988			
100120769	PHOENIX	AZ		08/25/2023		1,359		(30)			(30)		1,329	1,329			
100115977	CLEMSON	SC		07/20/2023		1,017		(24)			(24)		993	993			
100103239	SAN ANTONIO	TX		04/27/2023		791		(44)			(44)		747	747			
100216006	WALNUT CREEK	CA		07/11/2025		605		(21)			(21)		584	584			
100090035	OAKLAND	CA		01/13/2023		766		(18)			(18)		748	748			
100206673	COMMACK	NY		04/24/2025		5,611		(167)			(167)		5,444	5,444			
100137520	SUGAR GROVE	NC		12/08/2023		14,404		(178)			(178)		14,226	14,226			
100144580	SACRAMENTO	CA		04/26/2024		7,290		(200)			(200)		7,090	7,090			
100245429	INDIAN HARBOUR BEACH	FL		10/06/2025		1,041		(34)			(34)		1,007	1,007			
100158673	MARS HILL	NC		07/10/2024		1,229		59			59		1,288	1,288			
100171915	RALEIGH	NC		10/17/2024		1,099		(19)			(19)		1,080	1,080			
100145837	PHILADELPHIA	PA		03/15/2024		820		(23)			(23)		797	797			
100272799	SCOTTSDALE	AZ		01/13/2026		1,390		(65)			(65)		1,325	1,325			
100226598	FONTANA	CA		07/30/2025		922		(23)			(23)		899	899			
100076071	SENOIA	GA		01/07/2022		2,077		(58)			(58)		2,019	2,019			
100255664	MONTICELLO	IN		11/24/2025		687		(13)			(13)		674	674			
100161556	GLENDALE	AZ		07/30/2024		992		(16)			(16)		976	976			
100102599	DETROIT	MI		06/07/2023		1,120		36			36		1,156	1,156			
100216543	HENDERSON	NV		06/23/2025		1,086		55			55		1,141	1,141			
100221606	BRANSON	MO		07/22/2025		2,394		(61)			(61)		2,333	2,333			
100158661	MC DONOUGH	GA		07/10/2024		992		(9)			(9)		983	983			
100200555	ATASCADERO	CA		03/11/2025		919		(32)			(32)		887	887			
100206315	SAINT CLOUD	FL		04/17/2025		1,104		(13)			(13)		1,091	1,091			
100151077	BAYSE	VA		05/08/2024		965		(19)			(19)		946	946			
100137043	PORT SAINT LUCIE	FL		11/28/2023		1,085		12			12		1,097	1,097			
100244982	CHAPEL HILL	NC		09/29/2025		999		(23)			(23)		976	976			
100127977	ANTIOCH	TN		09/08/2023		1,149		39			39		1,188	1,188			
100067650	NEWARK	CA		09/23/2021		2,302		(11)			(11)		2,291	2,291			
100173155	WEST VALLEY	UT		10/30/2024		1,183		(14)			(14)		1,169	1,169			
100206257	CINCINNATI	OH		04/17/2025		1,204		(38)			(38)		1,166	1,166			
100150174	PORT CHARLOTTE	FL		04/30/2024		908		(26)			(26)		882	882			
100253938	DURHAM	NC		10/30/2025		1,090		(11)			(11)		1,079	1,079			
100162024	VALRICO	FL		07/31/2024		637		(22)			(22)		615	615			
100161712	LAS VEGAS	NV		07/30/2024		957		(31)			(31)		926	926			
100206810	PEACHTREE CITY	GA		04/23/2025		2,121		(67)			(67)		2,054	2,054			
100173187	BAKERSFIELD	CA		10/30/2024		2,686		(67)			(67)		2,619	2,619			
100203298	BRISTOL	RI		03/27/2025		1,275		(18)			(18)		1,257	1,257			
100235145	ORLANDO	FL		08/28/2025		1,205		(31)			(31)		1,174	1,174			
100165360	BRIDGEPORT	CT		08/29/2024		931		(19)			(19)		912	912			
100091402	HAMPSTEAD	NC		02/22/2023		1,220		4			4		1,224	1,224			
100081613	PEARLAND	TX		03/24/2022		1,571		(21)			(21)		1,550	1,550			
100168593	GULF SHORES	AL		09/25/2024		1,153		3			3		1,156	1,156			
100163092	STRATFORD	CT		08/13/2024		925		(15)			(15)		910	910			
100221136	POCONO PINES	PA		07/21/2025		924		(20)			(20)		904	904			
100068378	PHILADELPHIA	PA		08/25/2021		2,101		(62)			(62)		2,039	2,039			
100258247	LEXINGTON	KY		12/02/2025		1,055		(23)			(23)		1,032	1,032			
100153262	COCONUT CREEK	FL		05/30/2024		962		(22)			(22)		940	940			
100158884	GRESHAM	OR		07/12/2024		11,058		373			373		11,431	11,431			
100133435	PORT ARANSAS	TX		10/19/2023		848		(27)			(27)		821	821			
100080185	SACRAMENTO	CA		02/25/2022		3,278		20			20		3,298	3,298			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129874	SAVANNAH	GA		09/27/2023		782		(38)			(38)		744	744			
100199295	ATLANTA	GA		03/05/2025		915		(28)			(28)		887	887			
100164586	MCKINNEY	TX		08/21/2024		1,108		4			4		1,112	1,112			
100163841	LAS VEGAS	NV		09/27/2024		906		(44)			(44)		862	862			
100236794	STEAMBOAT SPRINGS	CO		09/12/2025		54,974		(1,708)			(1,708)		53,266	53,266			
100219888	PORT CHARLOTTE	FL		07/08/2025		1,051		(7)			(7)		1,044	1,044			
100219793	EAST HAVEN	CT		07/08/2025		970		(20)			(20)		950	950			
100254701	WILDWOOD	NJ		11/13/2025		2,826		(40)			(40)		2,786	2,786			
100164329	COMMERCE CITY	CO		08/21/2024		1,263		(26)			(26)		1,237	1,237			
100133791	TAMPA	FL		10/20/2023		792		(44)			(44)		748	748			
100135944	BAKERSFIELD	CA		11/15/2023		2,670		7			7		2,677	2,677			
100149558	WINTER GARDEN	FL		04/26/2024		1,025		(13)			(13)		1,012	1,012			
100170255	BIG BEAR CITY	CA		10/08/2024		913		(16)			(16)		897	897			
100100890	THORNTON	CO		04/28/2023		1,572		11			11		1,583	1,583			
100134392	PATERSON	NJ		10/27/2023		748		14			14		762	762			
100191275	MAGGIE VALLEY	NC		01/29/2025		760		(35)			(35)		725	725			
100146877	FRISCO	TX		03/26/2024		962		(5)			(5)		957	957			
100162018	BAKERSFIELD	CA		07/31/2024		34,874		(1,668)			(1,668)		33,206	33,206			
100213876	WAUWATOSA	WI		05/29/2025		596		(18)			(18)		578	578			
100201932	GULF SHORES	AL		03/18/2025		1,202		(55)			(55)		1,147	1,147			
100155924	HAUULA	HI		06/17/2024		979		(27)			(27)		952	952			
100229516	LAS VEGAS	NV		08/15/2025		1,063		23			23		1,086	1,086			
100228365	LYONS	CO		08/11/2025		956		(24)			(24)		932	932			
100238424	SOUTH JORDAN	UT		09/19/2025		973		(14)			(14)		959	959			
100151782	ROCKVILLE	MD		05/10/2024		1,635		11			11		1,646	1,646			
100159202	ORLANDO	FL		07/15/2024		918		(15)			(15)		903	903			
100268537	HILLSBOROUGH	NJ		12/29/2025		1,613		(19)			(19)		1,594	1,594			
100172605	LOWELL	MA		10/23/2024		1,183		(9)			(9)		1,174	1,174			
100209550	INDIANAPOLIS	IN		05/02/2025		840		(33)			(33)		807	807			
100083948	SAINT LEONARD	MD		07/12/2022		1,749		(11)			(11)		1,738	1,738			
100169846	WEST MELBOURNE	FL		09/30/2024		960		(30)			(30)		930	930			
100219659	UKIAH	CA		07/07/2025		1,063		(18)			(18)		1,045	1,045			
100070447	APOPKA	FL		09/23/2021		1,974		(71)			(71)		1,903	1,903			
100206539	VISALIA	CA		04/22/2025		932		(43)			(43)		889	889			
100255837	CROSSVILLE	TN		11/24/2025		946		(35)			(35)		911	911			
100159903	MIAMI	FL		08/16/2024		998		(16)			(16)		982	982			
100180286	YAKIMA	WA		11/25/2024		4,411		70			70		4,481	4,481			
100143560	WYANDANCH	NY		02/21/2024		907		(32)			(32)		875	875			
100083822	RIVERVIEW	FL		07/12/2022		3,424		(67)			(67)		3,357	3,357			
100215819	OAK ISLAND	NC		06/12/2025		906		(31)			(31)		875	875			
100245521	CHICO	CA		10/06/2025		1,026		(27)			(27)		999	999			
100244486	PITTSBURG	CA		09/29/2025		1,336		(42)			(42)		1,294	1,294			
100172253	LOGANVILLE	GA		10/21/2024		1,154							1,154	1,154			
100200472	MABLETON	GA		03/10/2025		818		(38)			(38)		780	780			
100173291	NACOGDOCHES	TX		10/30/2024		597		(23)	1		(24)		573	573			
100216697	SUNRISE BEACH	MO		06/23/2025		962		(12)			(12)		950	950			
100102842	MATHER	CA		06/22/2023		1,034		(43)			(43)		991	991			
100186199	BEL AIR	MD		12/27/2024		711		(33)			(33)		678	678			
100173733	VAIL	AZ		10/30/2024		739		(33)			(33)		706	706			
100080241	FISCHER	TX		02/25/2022		2,632		(158)			(158)		2,474	2,474			
100162755	HILLSDALE	MI		08/12/2024		945		(14)			(14)		931	931			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088992	BROOKHAVEN	GA		11/15/2022		927		(33)			(33)		894	894			
100209291	SACRAMENTO	CA		04/29/2025		993		(22)			(22)		971	971			
100211946	RALEIGH	NC		05/19/2025		983		(12)			(12)		971	971			
100218655	GULF SHORES	AL		06/27/2025		982		(11)			(11)		971	971			
100129411	SAN DIEGO	CA		09/26/2023		1,162		13			13		1,175	1,175			
100170242	FREDERICK	MD		10/08/2024		1,166		(11)			(11)		1,155	1,155			
100199992	LITTLETON	CO		03/06/2025		(458)		(11)	5		(16)		(474)	(474)			
100228179	LAWRENCEVILLE	GA		08/11/2025		989		(8)			(8)		981	981			
100152503	KANSAS CITY	MO		05/17/2024		944		(9)			(9)		935	935			
100170225	WILDOMAR	CA		10/08/2024		1,034		(4)			(4)		1,030	1,030			
100068486	NEW BRUNSWICK	NJ		08/25/2021		2,077		(67)			(67)		2,010	2,010			
100167990	RICHMOND	CA		09/20/2024		2,247		(93)			(93)		2,154	2,154			
100143559	HAVERSTRAW	NY		02/21/2024		985		(17)			(17)		968	968			
100226798	BRAINERD	MN		07/30/2025		874		(13)			(13)		861	861			
100174316	BRADENTON	FL		10/31/2024		985		(31)			(31)		954	954			
100102490	FALL RIVER	MA		06/07/2023		1,121		(30)			(30)		1,091	1,091			
100156305	LOCUST	NC		07/25/2024		661		(31)			(31)		630	630			
100198900	LAKEWOOD VILLAGE	TX		02/28/2025		799		(37)			(37)		762	762			
100129958	CENTRAL ISLIP	NY		09/27/2023		804		(29)			(29)		775	775			
100162506	ANGEL FIRE	NM		08/12/2024		948		(22)			(22)		926	926			
100255608	EUREKA	CA		11/24/2025		1,090		(30)			(30)		1,060	1,060			
100175169	LAS VEGAS	NV		11/05/2024		1,033		(25)			(25)		1,008	1,008			
100194641	AUSTIN	TX		02/21/2025		1,148		25			25		1,173	1,173			
100254343	VIRGINIA BEACH	VA		11/07/2025		836		(18)			(18)		818	818			
100284762	FORT COLLINS	CO		03/27/2026		673		(11)			(11)		662	662			
100156451	PHOENIX	AZ		06/24/2024		958		(14)			(14)		944	944			
100132291	WALL	NJ		10/13/2023		1,101							1,101	1,101			
100215764	FRISCO	TX		06/12/2025		3,343		14			14		3,357	3,357			
100146865	DERBY	CT		03/21/2024		671		(14)			(14)		657	657			
100151561	KENT	WA		05/10/2024		934		(12)			(12)		922	922			
100117725	WEST COVINA	CA		07/20/2023		1,153		7			7		1,160	1,160			
100129594	SALUDA	NC		09/29/2023		1,152		6			6		1,158	1,158			
100237012	BARTLETT	IL		09/12/2025		626		(23)			(23)		603	603			
100117311	CHINO	CA		07/20/2023		1,506		451			451		1,957	1,957			
100195624	PALMDALE	CA		02/24/2025		896		(38)			(38)		858	858			
100088861	SEATTLE	WA		11/15/2022		1,130		6			6		1,136	1,136			
100192331	YUCCA VALLEY	CA		02/05/2025		1,551		(31)			(31)		1,520	1,520			
100080845	LOS ANGELES	CA		03/10/2022		1,934		(34)			(34)		1,900	1,900			
100207421	KELSEYVILLE	CA		04/29/2025		6,167		(200)			(200)		5,967	5,967			
100150631	RIDGEFIELD	WA		05/03/2024		1,157		22			22		1,179	1,179			
100205664	CAPE CORAL	FL		05/09/2025		1,258		4			4		1,262	1,262			
100138349	HAMPSTEAD	NC		12/18/2023		1,606		3			3		1,609	1,609			
100038404	GULF SHORES	AL		11/15/2019		1,867		(71)			(71)		1,796	1,796			
100117534	PERRIS	CA		07/20/2023		1,188		30			30		1,218	1,218			
100234913	DALLAS	TX		08/28/2025		1,803		(4)			(4)		1,799	1,799			
100175270	HEBER CITY	UT		11/05/2024		1,012		(11)			(11)		1,001	1,001			
100175274	HEBER CITY	UT		11/05/2024		1,012		(11)			(11)		1,001	1,001			
100210394	AURORA	CO		05/12/2025		801		(20)			(20)		781	781			
100144148	EAST PROVIDENCE	RI		03/07/2024		952		(17)			(17)		935	935			
100206621	HOUSTON	TX		04/23/2025		959		1			1		960	960			
100234927	AUGUSTA	ME		08/28/2025		(1,638)		(35)			(35)		(1,673)	(1,673)			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120017	AUSTIN	AR		08/11/2023		996		(13)			(13)		983	983			
100137955	LITTLE EGG HARBOR	NJ		12/13/2023		811		2			2		813	813			
100144028	SAN BERNARDINO	CA		03/07/2024		4,027		14			14		4,041	4,041			
100163944	OAK HILLS	CA		10/04/2024		1,141		(26)			(26)		1,115	1,115			
100234748	HOLLYWOOD	FL		08/28/2025		905		(42)			(42)		863	863			
100203541	BAKERSFIELD	CA		03/26/2025		989		(15)			(15)		974	974			
100153092	BRADENTON	FL		06/27/2024		985		11			11		996	996			
100080393	LAHAINA	HI		04/14/2022		1,773		(48)			(48)		1,725	1,725			
100119883	SAN JOSE	CA		08/10/2023		4,235		(66)			(66)		4,169	4,169			
100214811	FREEHOLD	NJ		06/11/2025		15,486		(528)			(528)		14,958	14,958			
100138447	LAS VEGAS	NV		12/19/2023		803		(15)			(15)		788	788			
100267142	INDEPENDENCE	MO		12/23/2025		1,005		(21)			(21)		984	984			
100277477	QUEEN CREEK	AZ		02/13/2026		1,360		(8)			(8)		1,352	1,352			
100087532	MIAMI	FL		10/25/2022		1,947		171			171		2,118	2,118			
100166141	SAN TAN VALLEY	AZ		09/09/2024		1,448		(22)			(22)		1,426	1,426			
100118928	PAHRUMP	NV		07/27/2023		917		2			2		919	919			
100283298	EASTHAM	MA		03/11/2026		1,101		(19)			(19)		1,082	1,082			
100209284	TUCSON	AZ		04/29/2025		1,000		(18)			(18)		982	982			
100185918	BEAUMONT	CA		12/26/2024		818		(9)			(9)		809	809			
100170207	APEX	NC		10/08/2024		1,142		(15)			(15)		1,127	1,127			
100175267	FRESNO	CA		11/05/2024		3,177		(58)			(58)		3,119	3,119			
100194736	CUMMING	GA		02/21/2025		972		(16)			(16)		956	956			
100136200	SACRAMENTO	CA		11/20/2023		92,312		950			950		93,262	93,262			
100143742	HONOLULU	HI		04/05/2024		1,004		(10)			(10)		994	994			
100149686	MESA	AZ		04/26/2024		1,051		(16)			(16)		1,035	1,035			
100188904	FORT WORTH	TX		01/09/2025		1,214		27			27		1,241	1,241			
100160191	ROME CITY	IN		07/18/2024		539		(11)			(11)		528	528			
100139192	SACRAMENTO	CA		12/28/2023		1,991		(50)			(50)		1,941	1,941			
100261301	AMERICAN CANYON	CA		12/08/2025		902		(13)			(13)		889	889			
100144342	WINCHESTER	TN		03/07/2024		1,179		(5)			(5)		1,174	1,174			
100215351	TALLAHASSEE	FL		06/12/2025		656		(17)			(17)		639	639			
100255515	CANTON	GA		11/24/2025		979		(35)			(35)		944	944			
100180275	JACKSON	NJ		11/25/2024		1,070							1,070	1,070			
100219653	HENDERSON	NV		07/07/2025		914		(30)			(30)		884	884			
100209518	BELLFLOWER	CA		05/02/2025		2,610		(18)			(18)		2,592	2,592			
100075983	CANTON	MA		01/07/2022		1,867		(59)			(59)		1,808	1,808			
100130323	PLACERVILLE	CA		09/28/2023		4,531		(14)			(14)		4,517	4,517			
100192943	PLANO	TX		02/10/2025		913		(14)			(14)		899	899			
100215729	MOUNT DESERT	ME		06/12/2025		916		(17)			(17)		899	899			
100109773	OAKHURST	CA		08/04/2023		961		(22)			(22)		939	939			
100254952	SACRAMENTO	CA		11/17/2025		1,068		(26)			(26)		1,042	1,042			
100186038	MIAMI	FL		01/31/2025		1,132		(23)			(23)		1,109	1,109			
100254276	ARNOLD	CA		11/06/2025		1,021		(31)			(31)		990	990			
100115534	MIAMI	FL		07/19/2023		446		(4)			(4)		442	442			
100068257	BELLINGHAM	WA		08/25/2021		5,127		(164)			(164)		4,963	4,963			
100203524	SAN MARCOS	CA		03/26/2025		932		(27)			(27)		905	905			
100177381	BLUFFTON	SC		01/16/2025		2,038		(69)			(69)		1,969	1,969			
100235435	BLUFFTON	SC		08/29/2025		821		(39)			(39)		782	782			
100144602	PALM SPRINGS	CA		03/13/2024		1,870		(27)			(27)		1,843	1,843			
100283626	RICHMOND	VA		03/13/2026		659		(27)			(27)		632	632			
100207039	SAN DIEGO	CA		04/24/2025		1,021		(16)			(16)		1,005	1,005			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060319	MARYSVILLE	WA		06/25/2021		2,184		(32)			(32)		2,152	2,152			
100160837	PORT SAINT LUCIE	FL		07/24/2024		930		(29)			(29)		901	901			
100228119	ARLINGTON	VA		08/07/2025		1,567		(26)			(26)		1,541	1,541			
100167794	MONROE	GA		09/19/2024		1,374		(36)			(36)		1,338	1,338			
100192817	ARVADA	CO		02/10/2025		1,076		15			15		1,091	1,091			
100163038	CEDAR PARK	TX		08/13/2024		996		(21)			(21)		975	975			
100157619	FRISCO	TX		06/28/2024		830		(42)			(42)		788	788			
100159347	JACKSON TOWNSHIP	NJ		07/15/2024		848		(22)			(22)		826	826			
100194001	SANTA PAULA	CA		02/11/2025		1,241		(12)			(12)		1,229	1,229			
100182254	SACRAMENTO	CA		12/12/2024		1,981		107			107		2,088	2,088			
100195244	ROSWELL	GA		02/24/2025		908		(23)			(23)		885	885			
100127568	KYLE	TX		09/08/2023		1,449		98			98		1,547	1,547			
100110205	LAKEWAY	TX		06/30/2023		1,257		16			16		1,273	1,273			
100185737	LAS VEGAS	NV		12/23/2024		912		(20)			(20)		892	892			
100255670	GLENDALE	AZ		11/24/2025		951		(20)			(20)		931	931			
100076085	WORCESTER	MA		01/07/2022		923		(7)			(7)		916	916			
100197236	TORRANCE	CA		02/25/2025		2,289		(162)			(162)		2,127	2,127			
100146972	HOMESTEAD	FL		03/26/2024		1,018		4			4		1,022	1,022			
100151169	RIVERSIDE	NJ		05/09/2024		623		(24)			(24)		599	599			
100191111	INGLEWOOD	CA		01/29/2025		1,027		8			8		1,035	1,035			
100065696	LODI	CA		07/28/2021		2,096		(32)			(32)		2,064	2,064			
100174947	TITUSVILLE	FL		10/31/2024		891		(44)			(44)		847	847			
100127600	VALDEZ	NM		09/08/2023		973		2			2		975	975			
100128493	DENVER	CO		09/15/2023		876		(13)			(13)		863	863			
100281982	LOS ANGELES	CA		02/27/2026		650		(28)			(28)		622	622			
100277690	DENVER	CO		02/19/2026		785		(37)			(37)		748	748			
100283628	YORK	ME		03/13/2026		712		(35)			(35)		677	677			
100171939	DALLAS	TX		10/17/2024		1,128		(15)			(15)		1,113	1,113			
100103203	PASSAIC	NJ		04/21/2023		935		(13)			(13)		922	922			
100189014	LOCKEFORD	CA		01/09/2025		995		(24)			(24)		971	971			
100201034	LAS VEGAS	NV		03/12/2025		1,005		(18)			(18)		987	987			
100128326	CHANDLER	AZ		09/14/2023		814		(27)			(27)		787	787			
100244530	POWDER SPRINGS	GA		09/29/2025		605		(37)	1		(38)		567	567			
100175198	OCEAN CITY	MD		11/05/2024		2,416		(11)			(11)		2,405	2,405			
100137539	DENVER	CO		12/08/2023		891		(1)			(1)		890	890			
100198467	RALEIGH	NC		02/28/2025		1,036		(1)			(1)		1,035	1,035			
100171593	OREM	UT		10/16/2024		1,376		(40)			(40)		1,336	1,336			
100134743	ORLANDO	FL		10/30/2023		1,038		(25)			(25)		1,013	1,013			
100132251	WINTER GARDEN	FL		10/13/2023		1,144		12			12		1,156	1,156			
100150879	COLLIERVILLE	TN		05/08/2024		970		(29)			(29)		941	941			
100202621	LEAVENWORTH	WA		03/24/2025		1,022		(11)			(11)		1,011	1,011			
100175066	PALMDALE	CA		11/05/2024		910		(35)			(35)		875	875			
100155883	MCKINNEY	TX		06/17/2024		1,044		6			6		1,050	1,050			
100172219	MURFREESBORO	TN		10/17/2024		1,480		(69)			(69)		1,411	1,411			
100188432	AVONDALE	AZ		01/08/2025		939		(28)			(28)		911	911			
100100678	RIALTO	CA		04/28/2023		1,396		54			54		1,450	1,450			
100229435	ESCONDIDO	CA		08/15/2025		2,033		(30)			(30)		2,003	2,003			
100255055	EL PASO	TX		11/19/2025		841		(32)			(32)		809	809			
100268802	DALLAS	TX		12/29/2025		1,033		(15)			(15)		1,018	1,018			
100191752	HEBER CITY	UT		02/20/2025		883		(33)			(33)		850	850			
100100417	SAN ANTONIO	TX		04/27/2023		1,612		137			137		1,749	1,749			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147571	WESTLAKE	FL		04/03/2024		642		(22)			(22)		620	620			
100189446	FORT MYERS	FL		01/14/2025		858		(24)			(24)		834	834			
100189191	HOUSTON	TX		01/13/2025		911		(22)			(22)		889	889			
100206987	FRISCO	TX		04/25/2025		1,267		33			33		1,300	1,300			
100147000	POMPANO BEACH	FL		03/27/2024		4,390		(19)			(19)		4,371	4,371			
100159475	WAIKOLOA	HI		07/15/2024		5,501		(127)			(127)		5,374	5,374			
100144198	ROSEVILLE	CA		03/07/2024		1,132		19			19		1,151	1,151			
100076097	SALT LAKE CITY	UT		01/07/2022		2,211		(8)			(8)		2,203	2,203			
100167421	PORT CLINTON	OH		09/16/2024		859		(14)			(14)		845	845			
100195245	LAKE ARROWHEAD	CA		02/24/2025		984		(14)			(14)		970	970			
100235240	YOUNGSVILLE	LA		08/29/2025		807		(26)			(26)		781	781			
100211768	BELLINGHAM	WA		05/19/2025		1,690		(41)			(41)		1,649	1,649			
100195241	PLEASANT HILL	MO		02/24/2025		982		(10)			(10)		972	972			
100277005	PLAINVILLE	MA		01/30/2026		600		(19)			(19)		581	581			
100174248	AVON	NC		10/31/2024		1,190		(22)			(22)		1,168	1,168			
100218700	OAKLAND	NJ		06/27/2025		908		(29)			(29)		879	879			
100284005	CAMPTON	NH		03/24/2026		944		(26)			(26)		918	918			
100268792	SAN ANTONIO	TX		12/29/2025		937		(19)			(19)		918	918			
100179575	BOISE	ID		11/21/2024		1,013		(21)			(21)		992	992			
100088982	RIVIERA BEACH	FL		11/15/2022		1,005		(10)			(10)		995	995			
100200662	ALTON	TX		03/11/2025		1,048		(7)			(7)		1,041	1,041			
100176964	EAST STROUDSBURG	PA		11/15/2024		1,031		(18)			(18)		1,013	1,013			
100276610	LYNWOOD	CA		01/28/2026		996		(9)			(9)		987	987			
100135393	SEBRING	FL		11/13/2023		972		10			10		982	982			
100101901	HOLLYWOOD	FL		04/06/2023		859		(21)			(21)		838	838			
100273141	DOVER	VT		01/15/2026		1,088		7			7		1,095	1,095			
100120665	DUNCANVILLE	TX		08/24/2023		321		(13)			(13)		308	308			
100144324	GARDEN GROVE	CA		03/07/2024		794		(26)			(26)		768	768			
100272499	FALLS CHURCH	VA		01/08/2026		945		(21)			(21)		924	924			
100189434	HILTON HEAD ISLAND	SC		01/14/2025		962		(30)			(30)		932	932			
100087373	RICHMOND	TX		10/25/2022		4,242		375			375		4,617	4,617			
100167983	BELTSVILLE	MD		09/20/2024		979		(28)			(28)		951	951			
100186299	SARASOTA	FL		12/27/2024		990		(12)			(12)		978	978			
100139123	MARIETTA	GA		12/28/2023		773		(19)			(19)		754	754			
100169837	SALADO	TX		09/30/2024		1,167		(38)			(38)		1,129	1,129			
100189538	MONTESANO	WA		01/16/2025		1,020		(7)			(7)		1,013	1,013			
100090671	BROOKLYN	NY		12/29/2022		1,063		(16)			(16)		1,047	1,047			
100173140	SMITHFIELD	VA		10/30/2024		907		(27)			(27)		880	880			
100178483	MIAMI	FL		11/21/2024		7,579		(311)			(311)		7,268	7,268			
100088287	ONTARIO	CA		10/24/2022		1,077		(7)			(7)		1,070	1,070			
100147941	BELGRADE	MT		04/08/2024		1,118		(8)			(8)		1,110	1,110			
100092056	BRENTWOOD	NY		02/09/2023		948		(25)			(25)		923	923			
100218795	WEST FARGO	ND		06/27/2025		918		(24)			(24)		894	894			
100230019	TANNERSVILLE	PA		08/25/2025		776		(28)			(28)		748	748			
100068215	ROCKLIN	CA		08/25/2021		2,237		(32)			(32)		2,205	2,205			
100131646	LIBERTY HILL	TX		10/06/2023		957		9			9		966	966			
100141752	OCEANSIDE	NY		01/30/2024		1,061		(50)			(50)		1,011	1,011			
100220182	MIAMI	FL		07/11/2025		919		13			13		932	932			
100215599	GAINESVILLE	FL		06/12/2025		1,098		50			50		1,148	1,148			
100236233	SHELBY TOWNSHIP	MI		09/10/2025		812		(26)			(26)		786	786			
100277175	SOUTH LAKE TAHOE	CA		02/10/2026		581		(15)			(15)		566	566			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173700	DEERFIELD BEACH	FL		10/30/2024		932		(31)			(31)		901	901			
100272979	WEST YARMOUTH	MA		01/15/2026		847		(30)			(30)		817	817			
100277256	CROSSVILLE	TN		02/11/2026		836		(19)			(19)		817	817			
100283062	HIALEAH	FL		03/09/2026		570		(27)			(27)		543	543			
100185234	FRESNO	CA		01/24/2025		1,389		(60)			(60)		1,329	1,329			
100254431	GLENSHAW	PA		11/07/2025		859		(51)			(51)		808	808			
100226696	CHANDLER	AZ		07/30/2025		1,073		(9)			(9)		1,064	1,064			
100154524	LOS ANGELES	CA		06/14/2024		1,080		(14)			(14)		1,066	1,066			
100202610	CHARLOTTE	NC		03/21/2025		1,027		31			31		1,058	1,058			
100284900	SARASOTA	FL		03/27/2026		606		(22)			(22)		584	584			
100272500	LAWNDALE	CA		01/08/2026		934		(31)			(31)		903	903			
100203977	GRAND RAPIDS	MI		03/28/2025		949		(8)			(8)		941	941			
100087712	TAMPA	FL		09/29/2022		2,816		(28)			(28)		2,788	2,788			
100273818	PHOENIX	AZ		01/23/2026		951		(21)			(21)		930	930			
100151788	BOWIE	MD		05/10/2024		733		(13)			(13)		720	720			
100182394	HOUSTON	TX		12/12/2024		1,118		29			29		1,147	1,147			
100192948	FRISCO	TX		02/10/2025		1,088		26			26		1,114	1,114			
100149992	OSWEGO	IL		06/07/2024		893		(23)			(23)		870	870			
100079728	HUFFMAN	TX		04/08/2022		2,765		(27)			(27)		2,738	2,738			
100188345	PLANO	TX		01/08/2025		1,243		(16)			(16)		1,227	1,227			
100268812	JACKSON	MO		12/29/2025		1,006		(14)			(14)		992	992			
100076218	PUYALLUP	WA		01/07/2022		1,915		(53)			(53)		1,862	1,862			
100226784	SILT	CO		07/30/2025		2,553		(67)			(67)		2,486	2,486			
100254211	SAN TAN VALLEY	AZ		11/06/2025		961		(20)			(20)		941	941			
100254865	FORT WORTH	TX		11/17/2025		1,016		(27)			(27)		989	989			
100089747	BOCA RATON	FL		12/02/2022		1,463		19			19		1,482	1,482			
100141237	SILVER SPRING	MD		01/30/2024		768		(7)			(7)		761	761			
100157525	BROOKLYN	NY		02/20/2025		951		(25)			(25)		926	926			
100137574	CHANTILLY	VA		12/08/2023		1,867		6			6		1,873	1,873			
100218809	NASHVILLE	TN		06/27/2025		931		(16)			(16)		915	915			
100254798	WOODBRIDGE	VA		11/14/2025		828		(26)			(26)		802	802			
100170327	DURHAM	NC		10/08/2024		1,655		(50)			(50)		1,605	1,605			
100156046	KATY	TX		06/18/2024		1,275		(7)			(7)		1,268	1,268			
100200578	EDINBURG	TX		03/11/2025		1,028		(6)			(6)		1,022	1,022			
100090334	NEWNAN	GA		12/22/2022		826		(19)			(19)		807	807			
100203280	ALTON	TX		03/27/2025		884		(35)			(35)		849	849			
100258108	GENEVA	IL		11/26/2025		856		(34)			(34)		822	822			
100254426	BLOOMINGTON	IN		11/07/2025		566		(13)			(13)		553	553			
100257023	SEMINOLE	FL		11/26/2025		1,038		(34)			(34)		1,004	1,004			
100214377	THE VILLAGES	FL		06/02/2025		885		(23)			(23)		862	862			
100132544	CONCORD	CA		11/03/2023		971		30			30		1,001	1,001			
100130248	HUMBLE	TX		09/28/2023		1,131		(32)			(32)		1,099	1,099			
100089253	GARLAND	TX		01/26/2023		1,064		(3)			(3)		1,061	1,061			
100179426	JUPITER	FL		12/27/2024		942		(17)			(17)		925	925			
100171769	SACRAMENTO	CA		10/17/2024		739		(14)			(14)		725	725			
100151441	APEX	NC		05/10/2024		921		(10)			(10)		911	911			
100255095	SPRING HILL	FL		11/20/2025		895		(11)			(11)		884	884			
100272046	MIAMI GARDENS	FL		01/08/2026		917		(33)			(33)		884	884			
100148283	PORT ANGELES	WA		04/12/2024		1,245		(20)			(20)		1,225	1,225			
100180443	OAKLEY	CA		11/25/2024		1,152		9			9		1,161	1,161			
100283148	HIALEAH	FL		03/09/2026		1,661		(41)			(41)		1,620	1,620			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168663	GLENDALE	AZ		09/25/2024		934		(28)			(28)		906	906			
100255680	JASPER	GA		11/24/2025		955		(27)			(27)		928	928			
100273191	SACRAMENTO	CA		01/15/2026		953		(25)			(25)		928	928			
100176589	SAN ANTONIO	TX		11/15/2024		998		(26)			(26)		972	972			
100219816	KILL DEVIL HILLS	NC		07/08/2025		986		(15)			(15)		971	971			
100235047	HANSVILLE	WA		08/28/2025		1,014		(27)			(27)		987	987			
100254324	FLAGSTAFF	AZ		11/07/2025		919		(30)			(30)		889	889			
100137929	NORCROSS	GA		12/13/2023		808		14			14		822	822			
100210412	WEST BRIDGEWATER	MA		05/12/2025		347		(16)			(16)		331	331			
100236823	HAMILTON	MT		09/12/2025		805		(25)			(25)		780	780			
100254002	BEAVERTON	OR		10/30/2025		997		(23)			(23)		974	974			
100266881	QUEEN CREEK	AZ		12/23/2025		3,005		(92)			(92)		2,913	2,913			
100140206	RIVERVIEW	FL		01/11/2024		656		(22)			(22)		634	634			
100192605	MINNEAPOLIS	MN		02/10/2025		1,164		(8)			(8)		1,156	1,156			
100255681	AURORA	CO		11/24/2025		1,016		(18)			(18)		998	998			
100119247	VENICE	FL		07/31/2023		1,357		51			51		1,408	1,408			
100214654	ARLINGTON	TX		06/10/2025		2,932		21			21		2,953	2,953			
100209871	MOUNT PLEASANT	SC		06/11/2025		889		(18)			(18)		871	871			
100282066	HOUSTON	TX		02/27/2026		579		(15)			(15)		564	564			
100199184	CASTAIC	CA		04/04/2025		7,520		(207)			(207)		7,313	7,313			
100268442	BONITA SPRINGS	FL		12/29/2025		2,142		(72)			(72)		2,070	2,070			
100119299	LAKEWOOD	NJ		07/31/2023		1,166		2			2		1,168	1,168			
100272947	HUNTERSVILLE	NC		01/15/2026		1,037		(15)			(15)		1,022	1,022			
100197637	NORTH CHESTERFIELD	VA		02/26/2025		610		(34)			(34)		576	576			
100185168	ATLANTA	GA		12/20/2024		1,431		(24)			(24)		1,407	1,407			
100160599	OXFORD	GA		07/19/2024		1,088		(52)			(52)		1,036	1,036			
100169307	ESTERO	FL		09/27/2024		17,549		(785)			(785)		16,764	16,764			
100185947	SACRAMENTO	CA		12/26/2024		826		(20)			(20)		806	806			
100167409	ENGLEWOOD	CO		09/16/2024		872		(15)			(15)		857	857			
100255655	KISSIMMEE	FL		11/24/2025		1,077		(5)			(5)		1,072	1,072			
100128210	COLLEGE STATION	TX		09/18/2023		1,633		20			20		1,653	1,653			
100211560	GOODYEAR	AZ		06/23/2025		879		(29)			(29)		850	850			
100149394	LAVEEN	AZ		04/24/2024		1,046		(10)			(10)		1,036	1,036			
100272698	PAYSON	AZ		01/09/2026		871		(41)			(41)		830	830			
100272343	ROSELAND	VA		01/08/2026		853		(26)			(26)		827	827			
100071991	MARATHON	FL		10/29/2021		2,001		(59)			(59)		1,942	1,942			
100210433	LOS ANGELES	CA		05/12/2025		3,085		(19)			(19)		3,066	3,066			
100148901	LAKELAND	FL		04/17/2024		974		(16)			(16)		958	958			
100156722	AURORA	CO		06/26/2024		928		(17)			(17)		911	911			
100201727	OCEAN CITY	NJ		03/18/2025		1,011		(20)			(20)		991	991			
100244584	CHICAGO	IL		09/29/2025		790		(13)			(13)		777	777			
100236333	FRISCO	TX		09/10/2025		683		(29)			(29)		654	654			
100206334	CHICAGO	IL		04/17/2025		1,342		(35)			(35)		1,307	1,307			
100117243	JURUPA VALLEY	CA		07/20/2023		1,421		212			212		1,633	1,633			
100119884	MIAMI	FL		08/10/2023		929		6			6		935	935			
100243142	BAKERSFIELD	CA		09/26/2025		754		(36)			(36)		718	718			
100167028	PORT SAINT LUCIE	FL		09/13/2024		830		(33)			(33)		797	797			
100272385	LEVERETT	MA		01/08/2026		926		(28)			(28)		898	898			
100192485	EASTON	MD		02/07/2025		918		(5)			(5)		913	913			
100254578	PLACERVILLE	CA		11/07/2025		945		(34)			(34)		911	911			
100247455	CHICAGO	IL		11/26/2025		628		(22)			(22)		606	606			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245791	MIDLOTHIAN	TX		10/29/2025		949		(38)			(38)		911	911			
100147882	RENO	NV		04/08/2024		780		6	1		5		785	785			
100177130	FRESNO	CA		01/16/2025		719		(34)			(34)		685	685			
100161825	NEWTON	NJ		07/31/2024		908		(22)			(22)		886	886			
100185104	PLEASANT HILL	MO		12/20/2024		1,059		60			60		1,119	1,119			
100244765	WASHINGTON	DC		09/29/2025		804		(31)			(31)		773	773			
100238052	EVANS	CO		10/03/2025		811		(38)			(38)		773	773			
100244470	NEW BUFFALO	MI		09/29/2025		995		(25)			(25)		970	970			
100164904	FALLSBURG	NY		08/28/2024		968		(30)			(30)		938	938			
100164907	FALLSBURG	NY		08/28/2024		968		(30)			(30)		938	938			
100272252	HACKETTSTOWN	NJ		01/08/2026		1,005		(25)			(25)		980	980			
100152223	ARGYLE	TX		05/17/2024		1,226		116			116		1,342	1,342			
100143251	SACRAMENTO	CA		02/16/2024		980		(22)			(22)		958	958			
100090337	MARIPOSA	CA		12/22/2022		688		(5)			(5)		683	683			
100159835	NORTH MIAMI	FL		08/16/2024		749		(19)			(19)		730	730			
100255380	MENIFEE	CA		11/24/2025		1,045		(18)			(18)		1,027	1,027			
100119104	MIAMI	FL		07/28/2023		1,743		192			192		1,935	1,935			
100244581	AUSTIN	TX		09/29/2025		867		(35)			(35)		832	832			
100246459	FRESNO	CA		10/10/2025		860		(28)			(28)		832	832			
100091977	LOS ANGELES	CA		02/07/2023		978		(11)			(11)		967	967			
100168772	RIDGEFIELD	WA		09/26/2024		1,033		(31)			(31)		1,002	1,002			
100245904	MACOMB	MI		10/24/2025		1,020		(16)			(16)		1,004	1,004			
100194725	EDINBURG	TX		02/21/2025		1,070		8			8		1,078	1,078			
100101541	MERIDIAN	ID		04/26/2023		1,270		26			26		1,296	1,296			
100188998	PONDERAY	ID		01/09/2025		689		19			19		708	708			
100154198	MIAMI	FL		07/11/2024		946		(28)			(28)		918	918			
100186731	MOBILE	AL		12/31/2024		364,687		(6,386)			(6,386)		358,301	358,301			
100171676	SARATOGA SPRINGS	UT		10/16/2024		1,079		(21)			(21)		1,058	1,058			
100173483	LOCUST VALLEY	NY		10/29/2024		990		(19)			(19)		971	971			
100173008	NUEVO	CA		10/25/2024		1,034		(17)			(17)		1,017	1,017			
100171868	LINCOLN	CA		10/17/2024		991		(14)			(14)		977	977			
100117615	SPRING	TX		07/20/2023		186		(2)			(2)		184	184			
100246265	ORANGE PARK	FL		10/10/2025		22,568		(896)			(896)		21,672	21,672			
100127522	CRESCENT CITY	CA		09/08/2023		773		(16)	1		(17)		756	756			
100238878	MANASSAS PARK	VA		09/23/2025		941		(24)			(24)		917	917			
100181693	PFLUGERVILLE	TX		12/11/2024		970		(32)			(32)		938	938			
100099998	TUCSON	AZ		03/28/2023		1,044		(34)			(34)		1,010	1,010			
100179503	KENT	WA		11/21/2024		1,155		(4)			(4)		1,151	1,151			
100213919	RANDOLPH	MA		05/29/2025		1,033		2			2		1,035	1,035			
100070783	BROOKLYN	NY		10/01/2021		784							784	784			
100188971	SAN TAN VALLEY	AZ		01/09/2025		2,331		(56)			(56)		2,275	2,275			
100201028	CHARLOTTE	NC		03/12/2025		998		(15)			(15)		983	983			
100189436	CHARLOTTE	NC		01/14/2025		918		(32)			(32)		886	886			
100272915	NORTH LAS VEGAS	NV		01/15/2026		1,112		43			43		1,155	1,155			
100169406	NORTH BEND	WA		09/30/2024		1,143		(23)			(23)		1,120	1,120			
100190858	SPRING	TX		01/27/2025		1,027		8			8		1,035	1,035			
100177582	CHARLOTTE	NC		01/16/2025		790		(37)			(37)		753	753			
100246793	PORT MURRAY	NJ		10/15/2025		960		(12)			(12)		948	948			
100235862	ROCKLEDGE	FL		09/04/2025		825		(28)			(28)		797	797			
100218965	MIAMI	FL		06/27/2025		726		(34)			(34)		692	692			
100136516	FRESNO	CA		11/20/2023		1,109		60			60		1,169	1,169			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253406	LAKE LURE	NC		10/30/2025		1,632		(52)			(52)		1,580	1,580			
100181986	MELISSA	TX		12/12/2024		1,050		7			7		1,057	1,057			
100235730	SPRINGFIELD	OR		09/22/2025		1,000		(15)			(15)		985	985			
100135569	HYATTSVILLE	MD		11/13/2023		2,974		(1)			(1)		2,973	2,973			
100253126	STATE COLLEGE	PA		10/30/2025		967		(37)			(37)		930	930			
100114643	NAPLES	FL		06/29/2023		1,076		24			24		1,100	1,100			
100194753	MARIETTA	GA		02/21/2025		1,127		17			17		1,144	1,144			
100236202	PEMBROKE PINES	FL		09/10/2025		860		(29)			(29)		831	831			
100194823	RALEIGH	NC		02/21/2025		1,142		55			55		1,197	1,197			
100235803	ORANGE BEACH	AL		09/04/2025		867		(28)			(28)		839	839			
100133728	ELK GROVE	CA		10/23/2023		1,249		57			57		1,306	1,306			
100219402	OAKLAND	CA		07/07/2025		1,025		(25)			(25)		1,000	1,000			
100228298	SPOKANE	WA		08/11/2025		862		(31)			(31)		831	831			
100238094	PATASKALA	OH		09/15/2025		679		(32)			(32)		647	647			
100182145	SARASOTA	FL		12/12/2024		1,068		(5)			(5)		1,063	1,063			
100141580	SAN MARCOS	TX		01/30/2024		770		(29)			(29)		741	741			
100142109	MISSION VIEJO	CA		02/29/2024		919		(11)			(11)		908	908			
100228821	NIPOMO	CA		08/12/2025		1,071		(24)			(24)		1,047	1,047			
100142753	WALDORF	MD		02/08/2024		860		(7)			(7)		853	853			
100192420	PLYMOUTH	MA		02/07/2025		949		(9)			(9)		940	940			
100182505	GILBERT	AZ		12/12/2024		718		2			2		720	720			
100160060	WEST PALM BEACH	FL		07/17/2024		3,331		(100)			(100)		3,231	3,231			
100189535	BOONSBORO	MD		01/16/2025		1,081		(44)			(44)		1,037	1,037			
100151552	VICTORVILLE	CA		05/10/2024		1,171		113			113		1,284	1,284			
100254732	PUEBLO	CO		11/14/2025		941		(41)			(41)		900	900			
100236844	CHICAGO	IL		09/12/2025		1,254		(48)			(48)		1,206	1,206			
100069146	GAITHERSBURG	MD		09/01/2021		1,805		(31)			(31)		1,774	1,774			
100265492	LOS ANGELES	CA		12/19/2025		580		(345)			(345)		235	235			
100253657	NORTH HIGHLANDS	CA		10/30/2025		1,398		(39)			(39)		1,359	1,359			
100186904	BRUNSWICK	MD		01/07/2025		1,335		28			28		1,363	1,363			
100101975	FONTANA	CA		04/14/2023		739		(44)			(44)		695	695			
100209215	RENO	NV		04/29/2025		1,923		(22)			(22)		1,901	1,901			
100135667	OAKLAND	RI		11/09/2023		707		(26)			(26)		681	681			
100110354	GLEN ST MARY	FL		06/30/2023		993		(2)			(2)		991	991			
100148601	TAMPA	FL		04/12/2024		951		(22)			(22)		929	929			
100253570	CENTENNIAL	CO		10/30/2025		980		(36)			(36)		944	944			
100234851	SAN TAN VALLEY	AZ		08/28/2025		955		(11)			(11)		944	944			
100193486	ROSLINDALE	MA		02/10/2025		1,374		(10)			(10)		1,364	1,364			
100220690	LEVITTOWN	PA		07/18/2025		663		(16)			(16)		647	647			
100138297	BLUE RIDGE	GA		12/18/2023		977		(13)			(13)		964	964			
100151068	LAS VEGAS	NV		05/08/2024		1,240		71			71		1,311	1,311			
100253621	ROANOKE	VA		10/30/2025		991		(24)			(24)		967	967			
100170356	EAGLE RIVER	WI		10/08/2024		1,024		(25)			(25)		999	999			
100115932	EXPORT	PA		07/20/2023		985		(2)			(2)		983	983			
100221576	LA MESA	CA		07/22/2025		865		(23)			(23)		842	842			
100175741	PALOS VERDES ESTATES	CA		11/12/2024		2,098		(37)			(37)		2,061	2,061			
100229077	ALACHUA	FL		08/14/2025		776		(25)			(25)		751	751			
100108988	SUPPLY	NC		05/31/2023		883		(43)			(43)		840	840			
100188562	BEAVERCREEK	OH		02/10/2025		807		(28)			(28)		779	779			
100236009	CARROLLTON	TX		09/04/2025		897		(34)			(34)		863	863			
100238726	MEREDITH	NH		09/22/2025		879		(16)			(16)		863	863			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100186421	ROYERSFORD	PA		12/30/2024		1,056		(6)			(6)		1,050	1,050			
100219829	KEMPNER	TX		07/08/2025		4,046		(104)			(104)		3,942	3,942			
4010045915	TRENTON	NJ		03/22/2023		952		(31)			(31)		921	921			
100149692	KEY BISCAYNE	FL		04/26/2024		710		(3)			(3)		707	707			
100162523	MIRAMAR BEACH	FL		08/12/2024		908		(12)			(12)		896	896			
100200353	PIEDMONT	OK		03/10/2025		3,068		(93)			(93)		2,975	2,975			
100243703	EDMOND	OK		09/29/2025		3,759		(80)			(80)		3,679	3,679			
100202417	GRAND RAPIDS	MI		03/19/2025		34,353		(1,290)			(1,290)		33,063	33,063			
100092057	NEW HYDE PARK	NY		02/09/2023		6,121		(121)			(121)		6,000	6,000			
100220484	POWDER SPRINGS	GA		07/15/2025		4,485		(149)			(149)		4,336	4,336			
100152623	HOMELAND	CA		05/17/2024		1,123		31			31		1,154	1,154			
100211514	LAKE HUGHES	CA		06/05/2025		828		(39)			(39)		789	789			
100230722	EL CAJON	CA		08/29/2025		2,083		(78)			(78)		2,005	2,005			
100193200	ASHEVILLE	NC		02/10/2025		971		(12)			(12)		959	959			
100268453	SPOKANE VALLEY	WA		12/29/2025		818		(19)			(19)		799	799			
100236182	WARMINSTER	PA		09/10/2025		1,052		(25)			(25)		1,027	1,027			
100220760	FOLSOM	CA		07/18/2025		954		(26)			(26)		928	928			
100228570	WEST VALLEY CITY	UT		08/11/2025		950		(21)			(21)		929	929			
100220589	LAKEVILLE	MN		07/15/2025		2,584		(52)			(52)		2,532	2,532			
100108035	MESA	AZ		05/25/2023		4,730		202			202		4,932	4,932			
100273759	GLENDALE	AZ		01/23/2026		924		(27)			(27)		897	897			
100229094	OAK RIDGE	NC		08/14/2025		1,001		(35)			(35)		966	966			
100193107	KNIGHTDALE	NC		02/10/2025		1,201		107			107		1,308	1,308			
100161057	NOKOMIS	FL		07/24/2024		973		(23)			(23)		950	950			
100151941	CONROE	TX		06/14/2024		1,033		(36)			(36)		997	997			
100214013	INTERLACHEN	FL		05/29/2025		12,817		(332)			(332)		12,485	12,485			
100209926	CRESTLINE	CA		06/11/2025		909		(34)			(34)		875	875			
100151716	HACKETTSTOWN	NJ		05/10/2024		294		(15)			(15)		279	279			
100227106	ST PETERSBURG	FL		07/30/2025		852		(20)			(20)		832	832			
100137639	ARGYLE	TX		12/08/2023		1,118		49			49		1,167	1,167			
100173236	MT PLEASANT	SC		10/30/2024		111,272		(2,249)			(2,249)		109,023	109,023			
100218902	LAGRANGE	GA		06/27/2025		530		7			7		537	537			
100091381	VALLEJO	CA		02/22/2023		1,475		51			51		1,526	1,526			
100226961	COLUMBIA	SC		07/30/2025		906		(22)			(22)		884	884			
100114838	BRYSON CITY	NC		07/10/2023		1,298		(4)			(4)		1,294	1,294			
100268607	MANCHESTER	NH		12/29/2025		1,620		18			18		1,638	1,638			
100206378	HOUSTON	TX		05/22/2025		812		(38)			(38)		774	774			
100221290	SURPRISE	AZ		07/22/2025		908		(40)			(40)		868	868			
100100831	BRIGHTON	CO		04/28/2023		1,363		18			18		1,381	1,381			
100206656	SEEKONK	MA		04/24/2025		914		(19)			(19)		895	895			
100215620	PUNTA GORDA	FL		06/12/2025		824		(30)			(30)		794	794			
100221646	MIAMI	FL		07/23/2025		1,098		(37)			(37)		1,061	1,061			
100081281	LAS VEGAS	NV		03/18/2022		1,974		41			41		2,015	2,015			
100216194	SANTA ANA	CA		06/20/2025		901		(12)			(12)		889	889			
100161542	MERIDIAN	ID		07/30/2024		1,230		72			72		1,302	1,302			
100119437	WHEELER	OR		07/31/2023		986		(11)			(11)		975	975			
100141286	SEATTLE	WA		01/30/2024		27,769		(288)			(288)		27,481	27,481			
100144192	PORT ORCHARD	WA		03/07/2024		1,142		2			2		1,144	1,144			
100204042	FRESNO	CA		03/28/2025		809		(14)			(14)		795	795			
100146900	CHATTANOOGA	TN		03/26/2024		870		(3)			(3)		867	867			
100146905	CHATTANOOGA	TN		03/26/2024		870		(3)			(3)		867	867			

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100193087	MESA	AZ		02/10/2025		1,287		164			164		1,451	1,451			
100193560	SANTA MARIA	CA		02/10/2025		998		(18)			(18)		980	980			
100229226	NASHVILLE	TN		08/13/2025		1,265		(47)			(47)		1,218	1,218			
100253221	PARRISH	FL		10/30/2025		1,072		47			47		1,119	1,119			
100180728	BELLEROSE	NY		11/26/2024		1,035		(11)			(11)		1,024	1,024			
100074454	WILLIAMSTOWN	NJ		12/02/2021		1,694		(28)			(28)		1,666	1,666			
100128164	PALMETTO	FL		09/18/2023		978		(10)			(10)		968	968			
100154189	SAHUARITA	AZ		07/11/2024		652		(28)			(28)		624	624			
100255652	HILTON HEAD ISLAND	SC		11/24/2025		1,030		(24)			(24)		1,006	1,006			
100194772	VISALIA	CA		02/21/2025		1,020		21			21		1,041	1,041			
100229526	MODESTO	CA		08/15/2025		859		(26)			(26)		833	833			
100213804	INDIANAPOLIS	IN		05/29/2025		952		(19)			(19)		933	933			
100229137	POMPANO BEACH	FL		08/14/2025		955		(22)			(22)		933	933			
100216548	WASHINGTON	DC		06/23/2025		945		(10)			(10)		935	935			
100167472	ELK GROVE VILLAGE	IL		10/31/2024		947		(14)			(14)		933	933			
100149905	HENDERSON	NV		04/29/2024		807		(56)			(56)		751	751			
100161120	MERCED	CA		07/24/2024		1,100		7			7		1,107	1,107			
100218505	JOLIET	IL		06/27/2025		1,148		(37)			(37)		1,111	1,111			
100149352	ROSEVILLE	CA		04/24/2024		1,382		85			85		1,467	1,467			
100177251	WAIKOLOA	HI		01/16/2025		963		(33)			(33)		930	930			
100211421	MIAMI	FL		05/16/2025		895		(42)			(42)		853	853			
100221153	SELBYVILLE	DE		07/21/2025		983		(22)			(22)		961	961			
100204735	VENTURA	CA		04/09/2025		805		(25)			(25)		780	780			
100190702	BROKEN BOW	OK		01/28/2025		4,335		(80)			(80)		4,255	4,255			
100276586	LANCASTER	SC		01/28/2026		937		(31)			(31)		906	906			
100151495	ROUND ROCK	TX		05/10/2024		1,026							1,026	1,026			
100221550	NEW BUFFALO	MI		07/22/2025		1,002		(24)			(24)		978	978			
100238299	FITCHBURG	WI		09/19/2025		1,591		(31)			(31)		1,560	1,560			
100202782	MONTICELLO	FL		03/24/2025		889		(22)			(22)		867	867			
100159003	TALLAHASSEE	FL		08/15/2024		3,316		(60)			(60)		3,256	3,256			
100210301	TRENTON	SC		05/09/2025		811		(12)			(12)		799	799			
100204088	FULTON	MD		03/28/2025		823		(24)			(24)		799	799			
100155958	CHARLOTTE	NC		06/17/2024		63,032		(199)			(199)		62,833	62,833			
100065076	TOMS RIVER	NJ		07/14/2021		1,982		(53)			(53)		1,929	1,929			
100210294	SAN ANTONIO	TX		05/09/2025		794		(15)			(15)		779	779			
100246894	BALDWIN PARK	CA		10/17/2025		574		(23)			(23)		551	551			
100236897	BREMERTON	WA		09/12/2025		2,004		(65)			(65)		1,939	1,939			
100119156	MOUNT PLEASANT	SC		07/31/2023		978		4			4		982	982			
100202922	WILMINGTON	NC		03/24/2025		779		(31)			(31)		748	748			
100210584	SOUTH CHESTERFIELD	VA		05/15/2025		858		(40)			(40)		818	818			
100146923	KISSIMMEE	FL		03/26/2024		2,393		(41)			(41)		2,352	2,352			
100164756	RENO	NV		08/26/2024		1,157		19			19		1,176	1,176			
100229002	CHUGIAK	AK		08/14/2025		795		(19)			(19)		776	776			
100226654	EDMOND	OK		07/30/2025		940		(24)			(24)		916	916			
100219894	CHARLOTTESVILLE	VA		07/08/2025		943		(21)			(21)		922	922			
100268751	BURLINGTON	NC		12/29/2025		1,044		(8)			(8)		1,036	1,036			
100166012	MODESTO	CA		09/06/2024		3,191		(51)			(51)		3,140	3,140			
100215632	SARASOTA	FL		06/12/2025		1,037		12			12		1,049	1,049			
100215475	OLYMPIA	WA		06/12/2025		957		(17)			(17)		940	940			
100151422	HORSESHOE BAY	TX		05/10/2024		942		(23)			(23)		919	919			
100064903	SAN BERNARDINO	CA		07/14/2021		2,134		(81)			(81)		2,053	2,053			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160523	COLORADO SPRINGS	CO		07/19/2024		464		(2)			(2)		462	462			
100206690	BRIDGEPORT	PA		04/24/2025		1,297		106			106		1,403	1,403			
100203150	TEMECULA	CA		03/27/2025		1,020		(40)			(40)		980	980			
100172998	LA PORTE	TX		10/25/2024		1,332		(29)			(29)		1,303	1,303			
100214356	PIGEON FORGE	TN		06/02/2025		583		(11)			(11)		572	572			
4010063201	PHILADELPHIA	PA		04/29/2024		993		(16)			(16)		977	977			
100272669	LAKE ELSINORE	CA		01/09/2026		882		(35)			(35)		847	847			
100228655	FREEDOM	NH		08/11/2025		2,057		(56)			(56)		2,001	2,001			
100207173	BURLINGTON	KY		04/28/2025		902		(23)			(23)		879	879			
100212166	PFLUGERVILLE	TX		05/22/2025		893		(14)			(14)		879	879			
100211644	TAYLORSVILLE	UT		05/16/2025		900		(21)			(21)		879	879			
100135231	STOVER	MO		11/08/2023		1,036		14			14		1,050	1,050			
100144362	SPRINGFIELD	MA		03/07/2024		977		(17)			(17)		960	960			
100158757	SPANAWAY	WA		07/10/2024		1,437		(25)			(25)		1,412	1,412			
100245518	PERRY	GA		10/06/2025		1,622		(65)			(65)		1,557	1,557			
100173007	NORTH RICHLAND HILLS	TX		10/25/2024		1,020		(14)			(14)		1,006	1,006			
100175268	SANDY	OR		11/05/2024		4,966		(131)			(131)		4,835	4,835			
100248849	GILBERT	AZ		10/29/2025		1,208		32			32		1,240	1,240			
100209361	ORO VALLEY	AZ		04/29/2025		919		(19)			(19)		900	900			
100210575	LEHIGH ACRES	FL		05/15/2025		916		(37)			(37)		879	879			
100131644	PLUMAS LAKE	CA		10/06/2023		1,152		72			72		1,224	1,224			
100158446	YUCCA VALLEY	CA		07/10/2024		950		(10)			(10)		940	940			
100144400	COROLLA	NC		03/07/2024		904		(26)			(26)		878	878			
100195243	MUNDELEIN	IL		02/24/2025		1,158		111			111		1,269	1,269			
100179613	NARRAGANSETT	RI		11/21/2024		862		(14)			(14)		848	848			
100214152	FORT WORTH	TX		05/30/2025		1,019		(12)			(12)		1,007	1,007			
100180634	KISSIMMEE	FL		11/26/2024		592		(28)			(28)		564	564			
100164375	APEX	NC		08/21/2024		838		(25)			(25)		813	813			
100148607	BAYOU VISTA	TX		04/12/2024		967		(21)			(21)		946	946			
100155150	MIAMI	FL		07/19/2024		942		(31)			(31)		911	911			
100151011	SEVIERVILLE	TN		05/08/2024		968		(27)			(27)		941	941			
100220056	SONOMA	CA		07/30/2025		2,537		(119)			(119)		2,418	2,418			
100182500	EVERETT	WA		12/12/2024		51,774		791			791		52,565	52,565			
100158769	NASHVILLE	TN		07/10/2024		2,004		(41)			(41)		1,963	1,963			
100186189	GLENDALE	AZ		12/27/2024		757		(35)			(35)		722	722			
100219943	SANTA ANA	CA		07/10/2025		870		(27)			(27)		843	843			
100157872	ASHBURN	VA		07/09/2024		1,929		(17)			(17)		1,912	1,912			
100185974	NORTH FORT MYERS	FL		12/26/2024		974		(41)			(41)		933	933			
100127502	CAROLINA BEACH	NC		09/08/2023		1,052		(13)			(13)		1,039	1,039			
100244662	VISALIA	CA		09/29/2025		977		(19)			(19)		958	958			
100143905	CROFTON	MD		03/06/2024		856		(32)			(32)		824	824			
100203473	DALLAS	TX		03/26/2025		878		(23)			(23)		855	855			
100159698	PHOENIX	AZ		08/23/2024		377		(15)			(15)		362	362			
100207370	BARSTOW	CA		04/29/2025		890		(26)			(26)		864	864			
100201343	LAS VEGAS	NV		03/12/2025		894		(30)			(30)		864	864			
100209300	WEBSTER	MA		04/29/2025		959		(13)			(13)		946	946			
100210292	PAHRUMP	NV		05/09/2025		938		8			8		946	946			
100158680	ROSEVILLE	CA		07/10/2024		1,161		29			29		1,190	1,190			
100057883	ORLANDO	FL		06/30/2021		1,305		(52)			(52)		1,253	1,253			
100228002	MERCED	CA		08/04/2025		989		5			5		994	994			
100151558	SPANAWAY	WA		05/10/2024		1,006		(6)			(6)		1,000	1,000			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148179	TACOMA	WA		04/12/2024		1,012		(12)			(12)		1,000	1,000			
100154072	WASHINGTON	DC		06/06/2024		2,410		(30)			(30)		2,380	2,380			
100254054	PROSPER	TX		10/30/2025		989		(20)			(20)		969	969			
100152608	LEHIGH ACRES	FL		05/17/2024		1,002		4			4		1,006	1,006			
100214767	ATLANTA	GA		06/11/2025		1,029		(10)			(10)		1,019	1,019			
100133858	MACOMB	MI		10/20/2023		443		(3)			(3)		440	440			
100176222	CELEBRATION	FL		12/20/2024		745		(35)			(35)		710	710			
100079652	PANORAMA CITY LOS ANGELES	CA		04/08/2022		1,364		(64)			(64)		1,300	1,300			
100165441	BENTONVILLE	AR		08/29/2024		922		(24)			(24)		898	898			
100116851	LAS VEGAS	NV		07/20/2023		1,222		106			106		1,328	1,328			
100131665	EAGLE MOUNTAIN	UT		10/06/2023		1,112		9			9		1,121	1,121			
100278230	DALLAS	TX		02/26/2026		1,352		(52)			(52)		1,300	1,300			
100160227	QUEEN CREEK	AZ		07/18/2024		1,005		6			6		1,011	1,011			
100215747	OAKHURST	CA		06/12/2025		980		9			9		989	989			
100127535	MONROE	NY		09/08/2023		1,124		12			12		1,136	1,136			
100115399	SACRAMENTO	CA		07/17/2023		1,064		23			23		1,087	1,087			
100235940	BOONE	NC		09/04/2025		2,069		(29)			(29)		2,040	2,040			
100218506	BURBANK	IL		06/27/2025		1,870		(58)			(58)		1,812	1,812			
100144088	VANCOUVER	WA		03/07/2024		960		(14)			(14)		946	946			
100127652	SAINT AUGUSTINE	FL		09/08/2023		530		(4)			(4)		526	526			
100118142	PITTSBURG	CA		07/20/2023		1,146		2			2		1,148	1,148			
100087428	COVINA	CA		10/25/2022		1,370		52			52		1,422	1,422			
100147059	LEITCHFIELD	KY		03/27/2024		4,382		(15)			(15)		4,367	4,367			
100139329	KISSIMMEE	FL		12/28/2023		989		52			52		1,041	1,041			
100203944	HOMESTEAD	FL		03/28/2025		955		(28)			(28)		927	927			
100182109	WHITE HOUSE	TN		12/12/2024		1,451		25			25		1,476	1,476			
100253272	CENTREVILLE	VA		10/30/2025		968		(27)			(27)		941	941			
100189519	NEW HAVEN	CT		01/15/2025		1,038		(41)			(41)		997	997			
100215610	REDDING	CA		06/12/2025		1,082		50			50		1,132	1,132			
100148540	HALLANDALE BEACH	FL		04/12/2024		11,810		(141)			(141)		11,669	11,669			
100218287	DALLAS	TX		06/26/2025		8,718		(175)			(175)		8,543	8,543			
100081478	FEDERAL WAY	WA		03/18/2022		2,377		73			73		2,450	2,450			
100212637	JUNO BEACH	FL		05/29/2025		1,171		(55)			(55)		1,116	1,116			
100136161	HIALEAH	FL		12/18/2023		908		(12)			(12)		896	896			
100102760	ALVIN	TX		06/22/2023		7,861		(241)			(241)		7,620	7,620			
100234776	HAMPTON	VA		08/28/2025		774		(28)			(28)		746	746			
100142636	CUMMING	GA		02/08/2024		1,039		(9)			(9)		1,030	1,030			
100119596	SAN DIEGO	CA		07/31/2023		839		(16)			(16)		823	823			
100236219	CLOVIS	CA		09/10/2025		898		(23)			(23)		875	875			
100254765	CRESCENT CITY	CA		11/14/2025		855		(28)			(28)		827	827			
100283333	RIO RANCHO	NM		03/11/2026		121,985		(1,286)			(1,286)		120,699	120,699			
100203105	JERSEY CITY	NJ		03/27/2025		981		(30)			(30)		951	951			
100215739	DACULA	GA		06/12/2025		951							951	951			
100185295	MIRAMAR	FL		01/24/2025		855		(40)			(40)		815	815			
100192855	HILO	HI		02/10/2025		843		(28)			(28)		815	815			
100079767	ORLANDO	FL		04/08/2022		4,406		(163)			(163)		4,243	4,243			
100178276	FRESNO	CA		11/19/2024		750		(35)			(35)		715	715			
100185497	MIAMI	FL		12/20/2024		739		(24)			(24)		715	715			
100243505	TIMNATH	CO		09/26/2025		1,005		36			36		1,041	1,041			
100163970	KIHEI	HI		10/04/2024		49,214		(1,690)			(1,690)		47,524	47,524			
100186986	SANTEE	CA		01/07/2025		1,188		38			38		1,226	1,226			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168235	WELDON	CA		09/20/2024		1,078		9			9		1,087	1,087			
100131755	MORENO VALLEY	CA		10/06/2023		1,785		107			107		1,892	1,892			
100182123	ALPHARETTA	GA		12/12/2024		1,805		1			1		1,806	1,806			
100209789	RICHMOND	CA		05/05/2025		924		(34)			(34)		890	890			
100086908	GREEN VALLEY	CA		10/24/2022		1,116		(9)			(9)		1,107	1,107			
100079226	MESA	AZ		02/14/2022		1,845		(62)			(62)		1,783	1,783			
100219211	GRAYSON	GA		06/27/2025		989		(17)			(17)		972	972			
100192517	LANCASTER	CA		02/10/2025		865		(31)			(31)		834	834			
100200649	MIDLAND	TX		03/11/2025		856		(22)			(22)		834	834			
100257061	BENTONVILLE	AR		11/26/2025		1,043		(28)			(28)		1,015	1,015			
100079769	SCOTTSDALE	AZ		04/08/2022		2,057		175			175		2,232	2,232			
100245981	CUDAHY	WI		10/07/2025		833		(32)			(32)		801	801			
100212323	NORTH SMITHFIELD	RI		05/28/2025		943		(12)			(12)		931	931			
100087005	ATLANTA	GA		11/04/2022		2,004		19			19		2,023	2,023			
100175893	BROOMFIELD	CO		11/14/2024		1,049		(4)			(4)		1,045	1,045			
100197545	NEWARK	NJ		02/26/2025		978		(15)			(15)		963	963			
100214786	CHESTERFIELD	MI		06/11/2025		822		(39)			(39)		783	783			
100180151	ORLANDO	FL		11/25/2024		719		(33)			(33)		686	686			
100228304	DELLROSE	TN		08/11/2025		1,848		(46)			(46)		1,802	1,802			
100204897	CUTLER BAY	FL		04/10/2025		1,001		(6)			(6)		995	995			
100277403	CORPUS CHRISTI	TX		02/12/2026		877		(27)			(27)		850	850			
100211527	BUFFALO GROVE	IL		06/05/2025		1,018		(45)			(45)		973	973			
100189770	NORTH LAS VEGAS	NV		01/21/2025		872		(18)			(18)		854	854			
100219626	WALNUT CREEK	CA		07/07/2025		1,101		1			1		1,102	1,102			
100218590	WESTFIELD	IN		06/27/2025		7,091		(73)			(73)		7,018	7,018			
100143130	BRADENTON	FL		02/16/2024		973		(21)			(21)		952	952			
500005539001A	DORDRECHT	NLD		12/20/2024		38							38		(38)		(38)
100234796	CORTEZ	CO		08/28/2025		824		(31)			(31)		793	793			
100247570	CONROE	TX		10/29/2025		426		(6)			(6)		420	420			
100130351	PORT SAINT LUCIE	FL		09/28/2023		1,371		(35)			(35)		1,336	1,336			
100136384	ALEDO	TX		11/20/2023		871		(3)			(3)		868	868			
100144383	OCEAN VIEW	DE		03/07/2024		976		(18)			(18)		958	958			
100127671	WORTH	IL		09/08/2023		613		19			19		632	632			
100156647	LAKE PLACID	FL		06/24/2024		1,520		(42)			(42)		1,478	1,478			
100176104	ROBBINSDALE	MN		12/20/2024		937		(14)			(14)		923	923			
100201715	PUYALLUP	WA		03/18/2025		906		(31)			(31)		875	875			
100273080	OVERLAND PARK	KS		01/15/2026		632		(15)			(15)		617	617			
100140780	HAINES CITY	FL		01/22/2024		485		(23)			(23)		462	462			
100220023	LILBURN	GA		07/30/2025		871		(38)			(38)		833	833			
100268635	PUNTA GORDA	FL		12/29/2025		46,869		(893)			(893)		45,976	45,976			
100198388	SANDY	UT		02/28/2025		974		(17)			(17)		957	957			
100205865	CATHEDRAL CITY	CA		04/14/2025		962		(5)			(5)		957	957			
100166941	FOREST HILL	TX		09/13/2024		1,013		(5)			(5)		1,008	1,008			
100149757	SCRANTON	PA		04/26/2024		855		(42)			(42)		813	813			
100099564	DACULA	GA		02/17/2023		726		(8)			(8)		718	718			
100194062	AVONDALE	AZ		03/20/2025		824		(36)			(36)		788	788			
100283358	SACRAMENTO	CA		03/11/2026		675		(13)			(13)		662	662			
100214327	LAWRENCEVILLE	GA		06/02/2025		33,000		1,035			1,035		34,035	34,035			
100210128	DENTON	TX		05/07/2025		277,092		(2,844)			(2,844)		274,248	274,248			
100201870	DENVER	CO		03/18/2025		925		(17)			(17)		908	908			
100180560	MIAMI	FL		11/26/2024		902		(42)			(42)		860	860			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185157	MODESTO	CA		12/20/2024		866		(6)			(6)		860	860			
100200213	MIDLOTHIAN	TX		03/07/2025		28,091		820			820		28,911	28,911			
100162712	MARICOPA	AZ		08/12/2024		1,063		15			15		1,078	1,078			
100132362	ALLEN	TX		11/03/2023		1,016		36			36		1,052	1,052			
100255019	WACO	TX		11/19/2025		911		(43)			(43)		868	868			
100209912	SAN CARLOS	CA		06/11/2025		933		(34)			(34)		899	899			
100176891	PEMBROKE PINES	FL		11/15/2024		984		(26)			(26)		958	958			
100202623	LAWRENCEVILLE	GA		03/24/2025		1,005		(5)			(5)		1,000	1,000			
100136427	PALM COAST	FL		11/20/2023		4,562		459			459		5,021	5,021			
100193229	WILLIAMS	AZ		02/10/2025		912		5			5		917	917			
100152356	WINCHESTER	CA		05/17/2024		1,247		86			86		1,333	1,333			
100130314	ZEPHYRHILLS	FL		09/28/2023		891		(17)			(17)		874	874			
100266892	ALLENTOWN	PA		12/23/2025		907		(30)			(30)		877	877			
100213138	SAN DIEGO	CA		05/29/2025		2,412		(44)			(44)		2,368	2,368			
100151616	MONTGOMERY	TX		05/10/2024		3,724		(66)			(66)		3,658	3,658			
100078684	PHOENIX	AZ		02/02/2022		1,492		(87)			(87)		1,405	1,405			
100226547	GLEN ALLEN	VA		07/30/2025		866		(28)			(28)		838	838			
100254378	HARBOR CITY	CA		11/07/2025		948		(35)			(35)		913	913			
100200521	LOS ANGELES	CA		03/11/2025		916		(36)			(36)		880	880			
100189164	JAFFREY	NH		01/13/2025		905		(25)			(25)		880	880			
100247373	SARASOTA	FL		10/24/2025		922		(1)			(1)		921	921			
100236076	BELLEVUE	WA		09/05/2025		994		(9)			(9)		985	985			
100144188	SAVANNAH	GA		03/07/2024		1,044		(8)			(8)		1,036	1,036			
100238430	VERO BEACH	FL		09/19/2025		915		(27)			(27)		888	888			
100268703	CHAMPION	PA		12/29/2025		4,126		(128)			(128)		3,998	3,998			
100120877	OAK CREEK	WI		08/28/2023		559		(6)			(6)		553	553			
100204139	LAUREL	MD		03/28/2025		988		(9)			(9)		979	979			
100245010	CLOVIS	CA		09/29/2025		688		(18)			(18)		670	670			
100205621	CONCORD	CA		05/09/2025		865		(16)			(16)		849	849			
100164403	RANCHO CORDOVA	CA		08/21/2024		1,232		49			49		1,281	1,281			
100236178	ORLANDO	FL		09/10/2025		1,009		(24)			(24)		985	985			
100216255	SEAGOVILLE	TX		06/20/2025		959		(27)			(27)		932	932			
100215969	RICHMOND	TX		07/11/2025		1,149		(54)			(54)		1,095	1,095			
100195237	PLANO	TX		02/24/2025		42,022		(680)			(680)		41,342	41,342			
100182376	FRESNO	CA		12/12/2024		922		(21)			(21)		901	901			
100160592	CHANDLER	AZ		07/19/2024		704		(19)			(19)		685	685			
100210765	LAS VEGAS	NV		05/15/2025		1,021		(11)			(11)		1,010	1,010			
100203245	RALEIGH	NC		03/27/2025		960		(35)			(35)		925	925			
100214782	GLENMOORE	PA		06/11/2025		834		(33)			(33)		801	801			
100108056	ST AUGUSTINE	FL		05/25/2023		1,370		30			30		1,400	1,400			
100268831	AURORA	CO		12/29/2025		5,904		(129)	6		(135)		5,769	5,769			
5.00007E+11	AMSTERDAM	NLD		07/31/2025		37							37		(37)		(37)
100141937	SACRAMENTO	CA		02/29/2024		1,548		(21)			(21)		1,527	1,527			
100201261	COLFAX	CA		03/12/2025		936		(14)			(14)		922	922			
100148253	LEANDER	TX		04/12/2024		938		(22)			(22)		916	916			
100082609	SANTA ANA	CA		04/14/2022		1,679		(16)			(16)		1,663	1,663			
100161005	WOODSTOCK	GA		07/24/2024		923		(26)			(26)		897	897			
100219148	MAGNOLIA	TX		06/27/2025		884		(29)			(29)		855	855			
100163374	LINCOLN	RI		09/27/2024		541		(23)			(23)		518	518			
100079908	HALLANDALE BEACH	FL		04/08/2022		1,363		(102)			(102)		1,261	1,261			
100117669	LITTLETON	CO		07/20/2023		1,147		3			3		1,150	1,150			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204930	LAPEER	MI		04/10/2025		576		(27)			(27)		549	549			
100247229	CHICAGO	IL		10/23/2025		1,721		(41)			(41)		1,680	1,680			
100119992	ORLANDO	FL		08/11/2023		1,082		2			2		1,084	1,084			
100147028	BIG BEAR LAKE	CA		03/27/2024		972		(8)			(8)		964	964			
100155114	WILMINGTON	CA		07/19/2024		1,653		(34)			(34)		1,619	1,619			
100136603	SCHWENKSVILLE	PA		11/22/2023		905		(25)			(25)		880	880			
100083919	PEORIA	AZ		07/12/2022		1,253		(19)			(19)		1,234	1,234			
100192541	ROWLETT	TX		02/10/2025		634		(7)			(7)		627	627			
100177297	YORK	ME		01/16/2025		3,885		(78)			(78)		3,807	3,807			
100144105	FAIR OAKS RANCH	TX		03/07/2024		1,177		12			12		1,189	1,189			
100185867	JACKSONVILLE	FL		12/26/2024		846		(14)			(14)		832	832			
100194530	SACRAMENTO	CA		02/14/2025		921		(24)			(24)		897	897			
100171194	CENTRAL FALLS	RI		11/22/2024		1,010		(14)			(14)		996	996			
100079510	PORTLAND	OR		04/25/2022		1,781		(2)			(2)		1,779	1,779			
100195240	GOODYEAR	AZ		02/24/2025		1,018		11			11		1,029	1,029			
100247223	SEVIERVILLE	TN		10/23/2025		982		(11)			(11)		971	971			
100209304	NELLYSFORD	VA		04/29/2025		1,561		(42)			(42)		1,519	1,519			
100110356	TULARE	CA		06/30/2023		1,072		3			3		1,075	1,075			
100193731	DOVER	NJ		02/10/2025		1,325		(63)			(63)		1,262	1,262			
100245789	FULLERTON	CA		10/29/2025		986		(33)			(33)		953	953			
100264897	SPOKANE	WA		12/17/2025		1,024		(29)			(29)		995	995			
100276937	SPOKANE	WA		01/30/2026		1,113		(40)			(40)		1,073	1,073			
100253265	SPANISH FORK	UT		10/30/2025		1,125		(32)			(32)		1,093	1,093			
100014809	CARDIFF BY THE SEA	CA		11/06/2017		4,560		(83)			(83)		4,477	4,477			
100211752	PLEASANT HILL	CA		05/19/2025		1,609		(18)			(18)		1,591	1,591			
100284704	FAIRBANKS	AK		03/27/2026		601		(23)			(23)		578	578			
100284706	NORTH POLE	AK		03/27/2026		601		(23)			(23)		578	578			
100168630	BRADENTON	FL		09/25/2024		853		(36)			(36)		817	817			
100283829	TUCSON	AZ		03/16/2026		1,302		(43)			(43)		1,259	1,259			
100142540	WEST JORDAN	UT		02/08/2024		1,049		(7)			(7)		1,042	1,042			
100144396	MILLCREEK	UT		03/07/2024		14,065		(294)			(294)		13,771	13,771			
100253524	PURCELLVILLE	VA		10/30/2025		886		(41)			(41)		845	845			
100204703	RIVERSIDE	CA		04/08/2025		1,898		(83)			(83)		1,815	1,815			
100268701	QUEEN CREEK	AZ		12/29/2025		982		(23)			(23)		959	959			
100282337	SUNBURY	OH		02/27/2026		983		(24)			(24)		959	959			
100282335	WEST HEMPSTEAD	NY		02/27/2026		999		(40)			(40)		959	959			
100135476	HENDERSON	NV		11/13/2023		1,175		93			93		1,268	1,268			
100189831	AUBURN	AL		01/21/2025		992		(3)			(3)		989	989			
100201392	COLUMBIA	TN		03/12/2025		801		(1)			(1)		800	800			
100137230	NAPLES	FL		11/29/2023		925		(4)			(4)		921	921			
100174116	LILBURN	GA		10/31/2024		877		(41)			(41)		836	836			
100180235	LINCOLN	NE		11/25/2024		1,096		9			9		1,105	1,105			
100130406	PORT SAINT LUCIE	FL		09/28/2023		656		(2)			(2)		654	654			
100268312	OAK ISLAND	NC		12/29/2025		1,060		(5)			(5)		1,055	1,055			
100164978	POUGHKEEPSIE	NY		08/28/2024		851		(32)			(32)		819	819			
100179985	ORLAND PARK	IL		11/25/2024		916		(25)			(25)		891	891			
100243172	HOUSTON	TX		09/26/2025		2,146		(101)			(101)		2,045	2,045			
100273786	BEAUMONT	CA		01/23/2026		776		(30)			(30)		746	746			
100189871	DEERFIELD BEACH	FL		01/21/2025		1,012		(1)			(1)		1,011	1,011			
100247298	WINTER HAVEN	FL		10/23/2025		11,625		(171)			(171)		11,454	11,454			
100269387	LONG BEACH	CA		12/30/2025		766		(16)			(16)		750	750			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087411	KISSIMMEE	FL		10/25/2022		1,448		76			76		1,524	1,524			
100253503	FISH HAVEN	ID		10/30/2025		958		(27)			(27)		931	931			
100151846	DAVIE	FL		05/10/2024		1,033		2			2		1,035	1,035			
100150553	KILL DEVIL HILLS	NC		05/03/2024		937		(15)			(15)		922	922			
100151488	WEST ORANGE	NJ		05/10/2024		1,005		(9)			(9)		996	996			
100176045	COLUMBIA	MO		12/20/2024		1,095		(41)			(41)		1,054	1,054			
100210612	TEMPE	AZ		05/15/2025		856		(34)			(34)		822	822			
100238814	CLARKSVILLE	TN		09/23/2025		859		(33)			(33)		826	826			
100255665	BALTIMORE	MD		11/24/2025		1,112		(22)			(22)		1,090	1,090			
100156898	POCATELLO	ID		06/27/2024		856		(37)			(37)		819	819			
100200375	WEST DOVER	VT		03/10/2025		946		(16)			(16)		930	930			
100137322	WORCESTER	MA		12/01/2023		578		(3)			(3)		575	575			
100246400	SCOTTSDALE	AZ		10/10/2025		835		(25)			(25)		810	810			
100211878	WOODBRIDGE	VA		05/19/2025		951		(16)			(16)		935	935			
100235165	SACRAMENTO	CA		08/28/2025		739		(35)			(35)		704	704			
100284727	HOUSTON	TX		03/27/2026		615		(22)			(22)		593	593			
100238389	CRYSTAL BEACH	TX		09/19/2025		944		(21)			(21)		923	923			
100254435	YUCCA VALLEY	CA		11/07/2025		1,150		(1)			(1)		1,149	1,149			
100150945	LAKE FREDERICK	VA		05/08/2024		1,092		5			5		1,097	1,097			
100130027	CAPE MAY COURT HOUSE	NJ		09/27/2023		753		(34)			(34)		719	719			
100174003	BREMERTON	WA		10/31/2024		851		(29)			(29)		822	822			
100164167	LANHAM	MD		08/21/2024		855		(33)			(33)		822	822			
100135414	LAS VEGAS	NV		11/13/2023		2,194		(17)			(17)		2,177	2,177			
100179661	BOCA RATON	FL		11/21/2024		988		(16)			(16)		972	972			
100186463	SPRINGFIELD	MA		12/30/2024		978		(6)			(6)		972	972			
100200524	GLENWOOD SPRINGS	CO		03/11/2025		2,737		(98)			(98)		2,639	2,639			
100141068	MODESTO	CA		02/20/2024		1,805		(107)			(107)		1,698	1,698			
100166936	OAKLAND	MD		09/13/2024		912		(5)			(5)		907	907			
100116975	HUFFMAN	TX		07/20/2023		1,353		128			128		1,481	1,481			
100108108	MURRELLS INLET	SC		05/24/2023		1,026		2			2		1,028	1,028			
100272335	FIFTY LAKES	MN		01/08/2026		1,333		(27)			(27)		1,306	1,306			
100272571	NAZARETH	PA		01/08/2026		1,021		(30)			(30)		991	991			
100253962	GREENVILLE	SC		10/30/2025		943		(24)			(24)		919	919			
100177410	RALEIGH	NC		01/16/2025		679		(32)			(32)		647	647			
100169630	SANTA MARIA	CA		09/30/2024		854		(19)			(19)		835	835			
100253566	BEASLEY	TX		10/30/2025		25,070		(912)			(912)		24,158	24,158			
100268881	DACULA	GA		12/29/2025		967		(25)			(25)		942	942			
100283543	BEND	OR		03/13/2026		739		(1)			(1)		738	738			
100253974	GRAVOIS MILLS	MO		10/30/2025		991		(27)			(27)		964	964			
100162812	CELINA	TX		08/12/2024		985		(10)			(10)		975	975			
100257202	AVE MARIA	FL		11/26/2025		1,219		(16)			(16)		1,203	1,203			
100174022	BROOKLYN	NY		10/31/2024		1,608		(58)			(58)		1,550	1,550			
100209339	APOLLO BEACH	FL		04/29/2025		944		(27)			(27)		917	917			
100133639	ROSEVILLE	CA		10/23/2023		1,216		86			86		1,302	1,302			
100190693	GLENDALE	AZ		01/28/2025		1,065		(6)			(6)		1,059	1,059			
100157868	TACOMA	WA		07/09/2024		1,048		(14)			(14)		1,034	1,034			
100191120	LOS ANGELES	CA		01/29/2025		1,052		7			7		1,059	1,059			
100178404	RADFORD	VA		11/21/2024		1,011		(17)			(17)		994	994			
100115151	SHIRLEY	NY		07/17/2023		969		(27)			(27)		942	942			
100080462	HOLLYWOOD	FL		03/10/2022		3,569		(115)			(115)		3,454	3,454			
100174201	CAPE CHARLES	VA		10/31/2024		870		(23)			(23)		847	847			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100154979	PIONEER	CA		07/19/2024		618		(38)			(38)		580	580			
100157796	GRAND JUNCTION	CO		08/01/2024		838		(29)			(29)		809	809			
100086521	COVINGTON	WA		09/30/2022		1,146		(18)			(18)		1,128	1,128			
100277573	SAN DIEGO	CA		02/13/2026		1,723		(53)			(53)		1,670	1,670			
100267095	WHEATON	IL		12/23/2025		994		(24)			(24)		970	970			
100181685	ARNOLD	MD		12/11/2024		1,106		(38)			(38)		1,068	1,068			
100169766	SIMPSONVILLE	SC		09/30/2024		873		(24)			(24)		849	849			
100162737	BAKERSFIELD	CA		08/12/2024		988		(13)			(13)		975	975			
100157164	LOS ANGELES	CA		02/20/2025		865		(44)			(44)		821	821			
100176849	LOS ANGELES	CA		11/15/2024		1,006		(51)			(51)		955	955			
100253994	WEST MELBOURNE	FL		10/30/2025		869		(36)			(36)		833	833			
100108496	PEMBROKE PINES	FL		05/25/2023		2,549		(38)			(38)		2,511	2,511			
100158885	BRADENTON	FL		07/12/2024		1,199		24			24		1,223	1,223			
100237051	LAKE ELSINORE	CA		09/12/2025		961		(24)			(24)		937	937			
100090907	MANTECA	CA		01/31/2023		1,240		21			21		1,261	1,261			
100264950	SAINT AUGUSTINE	FL		12/17/2025		895		(42)			(42)		853	853			
100253773	KINGMAN	AZ		10/30/2025		862		(38)			(38)		824	824			
100277626	PANAMA CITY BEACH	FL		02/17/2026		749		(35)			(35)		714	714			
100074089	COLORADO SPRINGS	CO		12/09/2021		1,816		(120)			(120)		1,696	1,696			
100167974	SAN BERNARDINO	CA		09/20/2024		1,033		4			4		1,037	1,037			
100132267	SEASIDE PARK	NJ		10/13/2023		1,115		1			1		1,116	1,116			
100103216	BRENTWOOD	NY		04/21/2023		1,726		(37)			(37)		1,689	1,689			
100221747	SAN JACINTO	CA		07/25/2025		952		7			7		959	959			
100159565	PHOENIXVILLE	PA		07/15/2024		860		(32)			(32)		828	828			
100219428	PORT BOLIVAR	TX		07/07/2025		950		(32)			(32)		918	918			
100245366	PHILADELPHIA	PA		10/06/2025		867		(30)			(30)		837	837			
100171415	VINELAND	NJ		10/16/2024		21,554		(417)			(417)		21,137	21,137			
100179924	NORTHPORT	AL		11/25/2024		963		(8)			(8)		955	955			
100132078	MUSCOY	CA		10/13/2023		974		(13)			(13)		961	961			
100253854	BOWIE	MD		10/30/2025		964		(24)			(24)		940	940			
100186021	POMPANO BEACH	FL		12/27/2024		931		11			11		942	942			
100221397	MADISON	TN		07/22/2025		762		(36)			(36)		726	726			
100147587	RINGGOLD	LA		04/04/2024		1,348		(16)			(16)		1,332	1,332			
100163285	MINNEAPOLIS	MN		08/13/2024		904		(22)			(22)		882	882			
100193608	LAS VEGAS	NV		02/10/2025		969		(11)			(11)		958	958			
100176537	GEORGETOWN	GA		11/15/2024		949		(23)			(23)		926	926			
100179909	TUCSON	AZ		11/25/2024		873		(8)			(8)		865	865			
100284098	OCEAN	NJ		03/30/2026		524		(24)			(24)		500	500			
100215353	WILLIAMSTOWN	NJ		06/12/2025		1,141		(20)			(20)		1,121	1,121			
100198332	BREMERTON	WA		02/28/2025		1,123		83			83		1,206	1,206			
100246219	BOISE	ID		10/08/2025		1,012		(45)			(45)		967	967			
100221790	AURORA	CO		07/25/2025		3,375		(112)			(112)		3,263	3,263			
100173404	WEDDINGTON	NC		10/29/2024		1,041		(41)			(41)		1,000	1,000			
100215020	LAS VEGAS	NV		06/11/2025		53,506		(764)			(764)		52,742	52,742			
100165892	OAKLAND PARK	FL		08/30/2024		954		(52)			(52)		902	902			
100169553	YARMOUTH PORT	MA		09/30/2024		928		(26)			(26)		902	902			
100254863	LAS VEGAS	NV		11/17/2025		866		(43)			(43)		823	823			
4010080751	ELYRIA	OH		09/27/2024		892		(27)			(27)		865	865			
100272255	STAFFORD	VA		01/08/2026		860		(22)			(22)		838	838			
100168498	FREDERICKSBURG	TX		09/25/2024		929		(26)			(26)		903	903			
100168153	LOS ANGELES	CA		09/20/2024		856		(15)			(15)		841	841			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229497	HICKMAN	CA		08/15/2025		834		(13)			(13)		821	821			
100284773	CLIFFSIDE PARK	NJ		03/27/2026		635		(14)			(14)		621	621			
100282448	ALPHARETTA	GA		03/02/2026		2,147		(60)			(60)		2,087	2,087			
100236873	GRANBY	CO		09/12/2025		8,849		(358)			(358)		8,491	8,491			
100142463	HOWELL	NJ		03/08/2024		1,103		(33)			(33)		1,070	1,070			
100220414	COVINGTON	GA		07/15/2025		11,894		(485)			(485)		11,409	11,409			
100153850	ROCKLAND	MA		06/05/2024		854		(21)			(21)		833	833			
100081400	PUYALLUP	WA		03/18/2022		2,063		50			50		2,113	2,113			
100186305	LOS ANGELES	CA		12/30/2024		1,162		(21)			(21)		1,141	1,141			
100134856	MIAMI	FL		10/30/2023		884		(6)			(6)		878	878			
100108103	SILVER SPRING	MD		05/24/2023		802		(19)			(19)		783	783			
100205625	FRASER	CO		05/09/2025		1,795		(38)			(38)		1,757	1,757			
100189940	CAMDENTON	MO		01/21/2025		1,178		(21)			(21)		1,157	1,157			
100176896	BELTSVILLE	MD		11/15/2024		1,025		(2)			(2)		1,023	1,023			
100192199	SEATTLE	WA		01/31/2025		969		(21)			(21)		948	948			
100170313	LITTLETON	CO		10/08/2024		939		(33)			(33)		906	906			
100172415	CLERMONT	FL		10/23/2024		987		(26)			(26)		961	961			
100255545	MAGNOLIA	TX		11/24/2025		1,186		(20)			(20)		1,166	1,166			
100254980	BLOOMINGTON	IN		11/17/2025		948		(41)			(41)		907	907			
100167641	PARRISH	FL		09/19/2024		736		(8)			(8)		728	728			
100071300	LAHAINA	HI		10/01/2021		2,864		42			42		2,906	2,906			
100129401	MISSION	TX		09/26/2023		963		4			4		967	967			
100227172	DORRINGTON	CA		07/30/2025		997		(10)			(10)		987	987			
100141619	STAFFORD	VA		01/30/2024		723		(23)			(23)		700	700			
100212375	GRAND PRAIRIE	TX		05/28/2025		1,591		43			43		1,634	1,634			
100170437	FRAMINGHAM	MA		10/09/2024		1,022		(39)			(39)		983	983			
100167888	MIAMI	FL		09/20/2024		1,005		(22)			(22)		983	983			
100204751	VACAVILLE	CA		04/09/2025		958		(20)			(20)		938	938			
100116471	KISSIMMEE	FL		07/20/2023		1,493		515			515		2,008	2,008			
100261674	HOUSTON	TX		12/12/2025		955		(26)			(26)		929	929			
100214383	BLOOMINGTON	CA		06/02/2025		790		(3)			(3)		787	787			
100236066	TEMECULA	CA		09/05/2025		603		(17)			(17)		586	586			
100186391	LONGMONT	CO		12/30/2024		1,151		32			32		1,183	1,183			
100188276	ROSEVILLE	CA		01/08/2025		1,138		20			20		1,158	1,158			
100236860	TACOMA	WA		09/12/2025		847		(38)			(38)		809	809			
100172320	SACRAMENTO	CA		10/21/2024		1,074		(22)			(22)		1,052	1,052			
100235963	REDMOND	OR		09/04/2025		876		(38)			(38)		838	838			
100173378	CARROLLTON	TX		10/30/2024		23,076		(441)			(441)		22,635	22,635			
100160004	TARPON SPRINGS	FL		08/16/2024		945		(35)			(35)		910	910			
100238502	DEARBORN	MI		09/19/2025		4,015		(135)			(135)		3,880	3,880			
100071055	HAZLET	NJ		10/01/2021		2,364		16			16		2,380	2,380			
100137792	LANCASTER	CA		12/08/2023		1,130		(8)			(8)		1,122	1,122			
100153024	CANYON LAKE	TX		06/27/2024		897		(24)			(24)		873	873			
100167012	ASTORIA	NY		09/13/2024		898		(25)			(25)		873	873			
100131919	NORTH MYRTLE BEACH	SC		10/13/2023		1,046		(4)			(4)		1,042	1,042			
100229495	FRIDLEY	MN		08/15/2025		964		(17)			(17)		947	947			
100161976	ROWLETT	TX		07/31/2024		983		(16)			(16)		967	967			
100221438	SUMMERVILLE	SC		07/22/2025		1,589		(53)			(53)		1,536	1,536			
100142415	CLOVIS	NM		02/05/2024		511		(13)			(13)		498	498			
100206944	MORENO VALLEY	CA		04/25/2025		810		(37)			(37)		773	773			
100160139	DUPONT	WA		07/17/2024		1,521		(33)			(33)		1,488	1,488			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136012	POWELL	TN		11/16/2023		871		(14)			(14)		857	857			
100235823	ROSEVILLE	CA		09/04/2025		918		(27)			(27)		891	891			
100186714	WILMINGTON	NC		12/31/2024		958		(29)			(29)		929	929			
100139209	SUNNY ISLES BEACH	FL		12/28/2023		765		(20)			(20)		745	745			
100157242	CAPE CORAL	FL		02/20/2025		854		(41)			(41)		813	813			
100238776	PEARSON	WI		09/23/2025		960		(25)			(25)		935	935			
100221014	FORT WORTH	TX		07/18/2025		1,689		(66)			(66)		1,623	1,623			
100192599	MIAMI	FL		02/10/2025		1,609		(14)			(14)		1,595	1,595			
100180034	PHILADELPHIA	PA		11/25/2024		1,459		4			4		1,463	1,463			
100258412	POMPANO BEACH	FL		12/05/2025		3,585		(101)			(101)		3,484	3,484			
100177032	ROUND ROCK	TX		01/16/2025		860		(35)			(35)		825	825			
100218461	HIALEAH	FL		06/27/2025		976		17			17		993	993			
100154627	PEARBLOSSOM	CA		06/14/2024		914		(20)			(20)		894	894			
100186375	SAVANNAH	GA		12/30/2024		939		(21)			(21)		918	918			
100244866	DURANGO	CO		09/29/2025		1,583		(56)			(56)		1,527	1,527			
100258410	RENTON	WA		12/05/2025		932		(43)			(43)		889	889			
100245455	FRESNO	CA		10/06/2025		854		(40)			(40)		814	814			
100109914	BOISE	ID		06/22/2023		1,141		(25)			(25)		1,116	1,116			
100253180	ALLEN	TX		10/30/2025		1,088		(30)			(30)		1,058	1,058			
100272738	LAUREL	MD		01/09/2026		974		(19)			(19)		955	955			
100219060	WEST COVINA	CA		06/27/2025		932		(23)			(23)		909	909			
100228599	LOGAN	UT		08/11/2025		955		(14)			(14)		941	941			
100208336	CHULA VISTA	CA		04/29/2025		2,559		(66)			(66)		2,493	2,493			
100168618	ANAHEIM	CA		09/25/2024		1,068		(16)			(16)		1,052	1,052			
100135800	RANCHO CORDOVA	CA		11/10/2023		1,275		98			98		1,373	1,373			
100206309	RIVERTON	UT		04/17/2025		986		(27)			(27)		959	959			
100215442	MARIETTA	GA		06/12/2025		861		(30)			(30)		831	831			
100179929	MARICOPA	AZ		11/25/2024		1,105		40			40		1,145	1,145			
100151970	MESA	AZ		06/14/2024		866		(14)			(14)		852	852			
100189891	BOYNTON BEACH	FL		01/21/2025		951		(11)			(11)		940	940			
100213944	SUNRISE BEACH	MO		05/29/2025		3,065		(64)			(64)		3,001	3,001			
100071524	LAKEVILLE	MN		10/14/2021		2,255		(56)			(56)		2,199	2,199			
100198495	HYATTSVILLE	MD		02/28/2025		921		(28)			(28)		893	893			
5.00007E+11	DELFT	NLD		08/29/2025		9,851						163	10,014	9,861	(153)		(153)
100218621	LAS VEGAS	NV		06/27/2025		950		(19)			(19)		931	931			
100134455	PROVINCETOWN	MA		10/30/2023		909		(4)			(4)		905	905			
100165340	BAKERSFIELD	CA		08/29/2024		1,934		(100)			(100)		1,834	1,834			
100201733	KENT	WA		03/18/2025		991		(19)			(19)		972	972			
100235648	WASHINGTON	DC		08/29/2025		910		(35)			(35)		875	875			
100163071	PHILADELPHIA	PA		08/13/2024		920		(22)			(22)		898	898			
100255761	DUCK CREEK VILLAGE	UT		11/24/2025		1,022		(23)			(23)		999	999			
100166948	WATKINSVILLE	GA		09/13/2024		949		(21)			(21)		928	928			
100268766	SMYRNA	DE		12/29/2025		1,023		(15)			(15)		1,008	1,008			
100254079	BEAUFORT	SC		11/06/2025		2,695		(60)			(60)		2,635	2,635			
100272942	WILDWOOD	NJ		01/15/2026		1,060		(7)			(7)		1,053	1,053			
100203397	FEDERAL WAY	WA		03/27/2025		994		(33)			(33)		961	961			
100069634	BROCKTON	MA		09/01/2021		2,221		49			49		2,270	2,270			
100227035	CHARLOTTE	NC		07/30/2025		992		(17)			(17)		975	975			
100168034	LAKE ARROWHEAD	CA		09/20/2024		921		(22)			(22)		899	899			
100168069	SANTA MARIA	CA		09/20/2024		922		(23)			(23)		899	899			
100235015	INDIANAPOLIS	IN		08/28/2025		938		(18)			(18)		920	920			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235622	NORTH FALMOUTH	MA		08/29/2025		950		(30)			(30)		920	920			
100228254	BRIAN HEAD	UT		08/11/2025		848		(27)			(27)		821	821			
100174148	OCEAN CITY	MD		10/31/2024		892		(27)			(27)		865	865			
100207013	PHOENIX	AZ		04/24/2025		850		(33)			(33)		817	817			
100102632	CUTLER BAY	FL		06/22/2023		(252)		(48)			(48)		(300)	(300)			
100076374	DECATUR	GA		12/23/2021		1,689		(74)			(74)		1,615	1,615			
100245417	ORO VALLEY	AZ		10/06/2025		972		(32)			(32)		940	940			
100164818	HUNTSVILLE	UT		08/26/2024		1,019		(22)			(22)		997	997			
100100805	LOS BANOS	CA		04/28/2023		2,180		122			122		2,302	2,302			
100202386	EATONTOWN	NJ		03/19/2025		895		(11)			(11)		884	884			
100173212	HENDERSON	NV		10/30/2024		1,048		(14)			(14)		1,034	1,034			
100236275	JACKSONVILLE BEACH	FL		09/10/2025		976		4			4		980	980			
100164501	GEORGETOWN	TX		08/21/2024		1,002		(6)			(6)		996	996			
100206689	HOUSTON	TX		04/24/2025		936		(22)			(22)		914	914			
100132064	COLUMBIA	MO		10/13/2023		1,303		(20)			(20)		1,283	1,283			
100102740	RIVERSIDE	CA		06/22/2023		999		(63)			(63)		936	936			
100235898	DES PLAINES	IL		09/04/2025		1,008		(5)			(5)		1,003	1,003			
100163047	NAPLES	FL		08/13/2024		948		(29)			(29)		919	919			
100194138	SALT LAKE CITY	UT		02/14/2025		941		(22)			(22)		919	919			
100120616	FORT WORTH	TX		08/18/2023		1,092		3			3		1,095	1,095			
100152262	TOMS RIVER	NJ		05/17/2024		938		(17)			(17)		921	921			
100180214	SARASOTA	FL		11/25/2024		1,058							1,058	1,058			
100152010	FRIDLEY	MN		06/14/2024		914		(27)			(27)		887	887			
100139055	MIAMI	FL		12/28/2023		721							721	721			
100179473	CARROLLTON	TX		11/21/2024		1,474		2			2		1,476	1,476			
100221069	WARREN	OR		07/18/2025		805		(25)			(25)		780	780			
100161524	MESA	AZ		07/30/2024		1,175		32			32		1,207	1,207			
100169172	ELLIJAY	GA		09/27/2024		4,220		(67)			(67)		4,153	4,153			
100166048	ORELAND	PA		09/06/2024		1,373		(38)			(38)		1,335	1,335			
100155337	FRUITLAND PARK	FL		07/19/2024		262		(16)			(16)		246	246			
100071719	COMMERCE	CA		10/14/2021		2,181		(32)			(32)		2,149	2,149			
100210457	DELANO	CA		05/12/2025		2,750		(126)			(126)		2,624	2,624			
100138757	AUSTIN	TX		12/21/2023		798		(24)			(24)		774	774			
100137152	CORAL SPRINGS	FL		11/28/2023		3,511		(53)			(53)		3,458	3,458			
100158462	CLEARWATER	FL		07/10/2024		884							884	884			
100091380	CARSON	CA		02/22/2023		1,310		10			10		1,320	1,320			
100218777	JOHNS ISLAND	SC		06/27/2025		920		(19)			(19)		901	901			
100226883	WILMINGTON	NC		07/30/2025		931		(14)			(14)		917	917			
100100688	LOS ANGELES	CA		04/28/2023		4,979		167			167		5,146	5,146			
100209199	DURHAM	NC		04/29/2025		1,232		90			90		1,322	1,322			
100214484	MENTONE	CA		06/06/2025		847		(29)			(29)		818	818			
100157850	LAMBERTVILLE	NJ		07/09/2024		949		(9)			(9)		940	940			
100243450	MAITLAND	FL		09/26/2025		974		(35)			(35)		939	939			
100189700	TOMS RIVER	NJ		02/20/2025		935		13			13		948	948			
100158522	LEHIGH ACRES	FL		07/10/2024		730		(21)			(21)		709	709			
100236244	FORKS	WA		09/10/2025		866		(19)			(19)		847	847			
100174909	HOUSTON	TX		10/31/2024		937		(32)			(32)		905	905			
100175409	GULF SHORES	AL		12/23/2024		858		(21)			(21)		837	837			
100168699	SAINT PETERSBURG	FL		09/25/2024		895		(16)			(16)		879	879			
100254171	FAIRVIEW	NC		11/06/2025		880		(12)			(12)		868	868			
100134378	GREENACRES	FL		10/27/2023		775		(1)			(1)		774	774			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238014	ELK GROVE	CA		10/10/2025		959		(38)			(38)		921	921			
100139563	SAN ANTONIO	TX		12/28/2023		472		(33)			(33)		439	439			
100158921	LAS VEGAS	NV		07/12/2024		1,077		(6)			(6)		1,071	1,071			
100156354	LAFAYETTE	LA		07/25/2024		3,291		(129)			(129)		3,162	3,162			
100186166	CASTAIC	CA		02/10/2025		1,031		17			17		1,048	1,048			
100199460	RICHMOND	TX		03/05/2025		7,160		(413)			(413)		6,747	6,747			
100246912	CORTE MADERA	CA		10/17/2025		1,295		(34)			(34)		1,261	1,261			
100132481	VERO BEACH	FL		11/03/2023		1,295		(60)			(60)		1,235	1,235			
100143658	CARROLLTON	TX		02/22/2024		926		(9)			(9)		917	917			
100179441	WITTMANN	AZ		11/21/2024		1,162		61			61		1,223	1,223			
100211639	VANCOUVER	WA		05/16/2025		1,830		(35)			(35)		1,795	1,795			
100234929	CHAPEL HILL	NC		08/28/2025		6,209		(180)			(180)		6,029	6,029			
100216478	ISLAND PARK	ID		06/23/2025		971		(3)			(3)		968	968			
100213933	SURPRISE	AZ		05/29/2025		1,272		(28)			(28)		1,244	1,244			
100160122	ATLANTIC BCH	FL		07/17/2024		1,012		(6)			(6)		1,006	1,006			
100142673	JACKSON TOWNSHIP	NJ		02/08/2024		909		(20)			(20)		889	889			
100151429	QUAKERTOWN	PA		05/10/2024		949		(24)			(24)		925	925			
100229088	SACRAMENTO	CA		08/14/2025		11,516		(438)			(438)		11,078	11,078			
100151748	LARGO	FL		05/10/2024		396		(4)			(4)		392	392			
100271949	BOISE	ID		01/06/2026		1,569		(56)			(56)		1,513	1,513			
100088343	MANSFIELD	TX		01/06/2023		711		(28)			(28)		683	683			
100144404	VENICE	FL		03/07/2024		890		(27)			(27)		863	863			
100226765	SAN DIEGO	CA		07/30/2025		1,002		(11)			(11)		991	991			
100195411	PERRIS	CA		02/24/2025		4,144		217			217		4,361	4,361			
100133718	LEHI	UT		10/23/2023		1,016		24			24		1,040	1,040			
100159305	MANCHESTER	NJ		07/15/2024		912		(21)			(21)		891	891			
100075963	CORAL SPRINGS	FL		01/07/2022		2,053		(13)			(13)		2,040	2,040			
100151590	ATTLEBORO	MA		05/10/2024		1,005		(7)			(7)		998	998			
100209450	HEBER	AZ		04/29/2025		831		(21)			(21)		810	810			
100211562	ORLAND PARK	IL		06/23/2025		883		(17)			(17)		866	866			
100273057	PORTERVILLE	CA		01/15/2026		1,063		5			5		1,068	1,068			
100191218	SPARKS	NV		01/29/2025		1,072		(43)			(43)		1,029	1,029			
100172450	MUNDELEIN	IL		10/23/2024		1,153		25			25		1,178	1,178			
100160978	HENDERSON	NV		07/24/2024		1,175		32			32		1,207	1,207			
100141616	WOOSTER	OH		01/30/2024		837		5			5		842	842			
100199407	WACO	TX		03/05/2025		859		(32)			(32)		827	827			
100177516	COLORADO SPRINGS	CO		01/16/2025		998		(23)			(23)		975	975			
100276917	LEHI	UT		01/30/2026		931		(29)			(29)		902	902			
100151553	NASHVILLE	TN		05/10/2024		959		(13)			(13)		946	946			
100166241	BREMERTON	WA		09/09/2024		1,107		24			24		1,131	1,131			
100157626	PORT SAINT LUCIE	FL		06/28/2024		142		1			1		143	143			
100212096	FULLERTON	CA		05/22/2025		859		(15)			(15)		844	844			
100209400	HENDERSONVILLE	NC		04/29/2025		2,581		(84)			(84)		2,497	2,497			
100157424	LAS VEGAS	NV		02/20/2025		818		(20)			(20)		798	798			
100219876	REHOBOTH BEACH	DE		07/08/2025		956		(22)			(22)		934	934			
100179668	GRAYSON	GA		11/21/2024		653		(15)	1		(16)		637	637			
100115926	FLORIDA CITY	FL		07/20/2023		1,082		4			4		1,086	1,086			
100110644	SAN MARCOS	CA		06/30/2023		1,188		(5)			(5)		1,183	1,183			
100147008	WASHINGTON	DC		03/27/2024		1,564		(6)			(6)		1,558	1,558			
100220345	LEHIGH ACRES	FL		07/14/2025		810		(32)			(32)		778	778			
100133693	LAS VEGAS	NV		10/23/2023		961		11			11		972	972			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081096	NAPA	CA		03/18/2022		2,339		106			106		2,445	2,445			
100185446	HENDERSON	NV		12/20/2024		1,197		81			81		1,278	1,278			
100171339	APPLE VALLEY	CA		10/16/2024		708		(37)			(37)		671	671			
100194239	BULLHEAD CITY	AZ		02/14/2025		809		(37)			(37)		772	772			
100181522	AURORA	CO		12/06/2024		1,089		3			3		1,092	1,092			
100127601	HEBER CITY	UT		09/08/2023		1,106		(6)			(6)		1,100	1,100			
100277598	FORT MYERS	FL		02/13/2026		951		(27)			(27)		924	924			
100194601	AUSTIN	TX		02/21/2025		1,023		13			13		1,036	1,036			
100221005	CLEARWATER	FL		07/18/2025		2,053		(79)			(79)		1,974	1,974			
100209256	LONGMONT	CO		04/29/2025		990		(17)			(17)		973	973			
100215608	WHITE STONE	VA		06/12/2025		978		(5)			(5)		973	973			
100161066	MERIDIAN	ID		07/24/2024		1,056		(3)			(3)		1,053	1,053			
100117104	PATERSON	NJ		07/20/2023		1,861		157			157		2,018	2,018			
100060150	PUNTA GORDA	FL		06/25/2021		2,135		(61)			(61)		2,074	2,074			
100055868	ASBURY PARK	NJ		03/26/2021		2,417		(74)			(74)		2,343	2,343			
100200677	CATHEDRAL CITY	CA		03/11/2025		1,378		(32)			(32)		1,346	1,346			
100148811	SPRING CITY	TN		04/17/2024		805		(20)			(20)		785	785			
100186523	BOYNE CITY	MI		12/30/2024		637		(5)			(5)		632	632			
100214842	SUWANEE	GA		06/11/2025		922		(31)			(31)		891	891			
100246202	CLERMONT	FL		10/08/2025		3,197		(143)			(143)		3,054	3,054			
100176123	CHICAGO	IL		12/20/2024		4,282		(79)			(79)		4,203	4,203			
100243277	LAS VEGAS	NV		09/26/2025		1,228		(48)			(48)		1,180	1,180			
100243733	PAWTUCKET	RI		09/29/2025		474		4			4		478	478			
100198540	FINKSBURG	MD		02/28/2025		962		(15)			(15)		947	947			
100235990	MIDDLETOWN	RI		09/04/2025		871		(25)			(25)		846	846			
100243489	FRISCO	TX		09/26/2025		888		(42)			(42)		846	846			
100159906	RIVERVIEW	FL		08/16/2024		2,194		(38)			(38)		2,156	2,156			
100173251	SHOW LOW	AZ		10/30/2024		1,112		(14)			(14)		1,098	1,098			
100209195	FORESTHILL	CA		04/29/2025		2,317		24			24		2,341	2,341			
100205729	HARTFORD	CT		04/14/2025		989		(13)			(13)		976	976			
100076628	KEARNY	NJ		12/16/2021		2,084		(25)			(25)		2,059	2,059			
100176095	CHICAGO	IL		12/20/2024		825		8			8		833	833			
100221510	LAVON	TX		07/22/2025		916		(25)			(25)		891	891			
100207519	AUBURN	WA		04/29/2025		921		(29)			(29)		892	892			
100186212	PARRISH	FL		12/27/2024		790		(26)			(26)		764	764			
100115793	WESTON	TX		07/20/2023		988		(25)			(25)		963	963			
100218889	OCEAN PINES	MD		06/27/2025		869		(11)			(11)		858	858			
100257011	SACRAMENTO	CA		11/26/2025		1,014		(30)			(30)		984	984			
100235672	CLERMONT	FL		08/29/2025		4,102		(184)			(184)		3,918	3,918			
100174377	LIVINGSTON	MT		10/31/2024		913		(17)			(17)		896	896			
100115504	AUSTIN	TX		07/17/2023		275		(18)			(18)		257	257			
100210088	CLAYTON	NC		05/07/2025		872		(22)			(22)		850	850			
100236801	DANBURY	WI		09/12/2025		923		(35)			(35)		888	888			
100144156	LODI	CA		03/07/2024		925		(9)			(9)		916	916			
100100998	TAMPA	FL		04/28/2023		1,192		95			95		1,287	1,287			
100172237	OAKLAND	NJ		10/21/2024		1,160		(30)			(30)		1,130	1,130			
100149092	EDGEWOOD	WA		04/19/2024		1,016		(26)			(26)		990	990			
100210495	AUBURN	CA		05/12/2025		1,018		(36)			(36)		982	982			
100186494	HAPPY VALLEY	OR		12/30/2024		826		(27)			(27)		799	799			
100188454	PHOENIX	AZ		01/08/2025		905		(26)			(26)		879	879			
100075988	HENDERSON	NV		01/07/2022		1,856		(60)			(60)		1,796	1,796			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253486	SCOTTSDALE	AZ		10/30/2025		1,738		(69)			(69)		1,669	1,669			
100221522	BIG BEAR LAKE	CA		07/22/2025		978		(22)			(22)		956	956			
100179543	ELK GROVE	CA		11/21/2024		7,160		(76)			(76)		7,084	7,084			
100188288	DALLAS	TX		01/08/2025		1,076		1			1		1,077	1,077			
100247226	YUKON	OK		10/23/2025		983		(13)			(13)		970	970			
100229289	SEMINOLE	FL		08/14/2025		929		(18)			(18)		911	911			
100150834	RENTON	WA		05/08/2024		1,469		(6)			(6)		1,463	1,463			
100074482	OCEANO	CA		12/14/2021		919		4			4		923	923			
100189198	INDIO	CA		01/13/2025		891		(18)			(18)		873	873			
100153106	OCEAN ISLE BEACH	NC		06/27/2024		2,458		(79)			(79)		2,379	2,379			
100157834	WINTER GARDEN	FL		08/01/2024		1,009		6			6		1,015	1,015			
100132811	LEWISVILLE	TX		11/03/2023		954		17			17		971	971			
100151079	HIGHLANDS RANCH	CO		05/08/2024		1,023		(11)			(11)		1,012	1,012			
100246547	SANTA CLARITA	CA		10/15/2025		832		(33)			(33)		799	799			
100147504	MCKINNEY	TX		04/03/2024		978		(4)			(4)		974	974			
100207208	SAN LEANDRO	CA		04/28/2025		927		(15)			(15)		912	912			
100135350	DUNELLEN	NJ		11/13/2023		941		1			1		942	942			
100228687	LAKE ELMO	MN		08/11/2025		848		(37)			(37)		811	811			
100156021	HOUSTON	TX		06/18/2024		826		(29)			(29)		797	797			
100165627	PORTLAND	OR		10/04/2024		322		(22)			(22)		300	300			
100162669	BREMERTON	WA		08/12/2024		1,169		29			29		1,198	1,198			
100200370	NORTH PORT	FL		03/10/2025		875		(35)			(35)		840	840			
100272202	KALISPELL	MT		01/08/2026		1,254		(8)			(8)		1,246	1,246			
100020281	LOMITA	CA		07/17/2018		2,220		(20)			(20)		2,200	2,200			
100201485	WEST PARK	FL		03/12/2025		791		(10)			(10)		781	781			
100219203	ORANGEVALE	CA		06/27/2025		989		(33)			(33)		956	956			
100253294	LITTLE FALLS	NJ		10/30/2025		1,033		(51)			(51)		982	982			
100189354	FRESNO	CA		01/13/2025		1,102		18			18		1,120	1,120			
100203548	ALBUQUERQUE	NM		03/26/2025		994		(19)			(19)		975	975			
100117959	HOUSTON	TX		07/20/2023		997		(13)			(13)		984	984			
100173244	PALM COAST	FL		10/30/2024		1,028		(33)			(33)		995	995			
100152746	ROCKLAND	MA		05/22/2024		1,011		7			7		1,018	1,018			
100154650	NASHVILLE	TN		07/19/2024		982		(24)			(24)		958	958			
100142883	POCONO LAKE	PA		02/09/2024		945		(18)			(18)		927	927			
100147997	DENVER	CO		04/10/2024		1,011		(15)			(15)		996	996			
100149696	NEW YORK	NY		04/26/2024		1,013		(17)			(17)		996	996			
100211647	BOCA RATON	FL		05/16/2025		993		(21)			(21)		972	972			
100219891	ALLEN	TX		07/08/2025		877		(15)			(15)		862	862			
100176823	SHARPSBURG	GA		11/15/2024		697		(28)			(28)		669	669			
100100767	HUNTINGTOWN	MD		04/28/2023		1,378		43			43		1,421	1,421			
100120695	BRADENTON	FL		08/25/2023		1,244		29			29		1,273	1,273			
100218469	BAKERSFIELD	CA		06/27/2025		5,425		(166)			(166)		5,259	5,259			
100143080	MINNEAPOLIS	MN		02/16/2024		936		(12)			(12)		924	924			
100207501	DOVER	NJ		04/29/2025		959		3			3		962	962			
100087344	NORTH FORT MYERS	FL		10/25/2022		1,370		45			45		1,415	1,415			
100284016	SALEM	OR		03/24/2026		3,113		(106)			(106)		3,007	3,007			
100253623	NORFOLK	VA		10/30/2025		1,002		(26)			(26)		976	976			
100194020	BENBROOK	TX		02/11/2025		708		(19)			(19)		689	689			
100268237	CLIFTON	NJ		12/29/2025		16,514		(332)			(332)		16,182	16,182			
100205792	HOUSTON	TX		04/14/2025		21,566		(357)			(357)		21,209	21,209			
100156057	GRAND PRAIRIE	TX		06/18/2024		393		(29)			(29)		364	364			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180347	CHARLOTTESVILLE	VA		11/25/2024		1,279		3			3		1,282	1,282			
100205003	LEWISTON	ID		04/10/2025		1,141		(50)			(50)		1,091	1,091			
100200389	FRANKLIN	VT		03/10/2025		859		(20)			(20)		839	839			
100202476	MYRTLE BEACH	SC		03/21/2025		795		(20)			(20)		775	775			
100134076	HANFORD	CA		10/27/2023		906		(14)			(14)		892	892			
100115417	PANORAMA CITY	CA		07/17/2023		990		(32)			(32)		958	958			
100215799	HOBOKEN	NJ		06/12/2025		987		(3)			(3)		984	984			
100179383	CENTRAL POINT	OR		12/27/2024		871		(26)			(26)		845	845			
100203554	COLUMBUS	OH		03/26/2025		874		(29)			(29)		845	845			
100137944	BAKERSFIELD	CA		12/13/2023		874		(15)			(15)		859	859			
100219637	FORT COLLINS	CO		07/07/2025		1,168		(37)			(37)		1,131	1,131			
100268933	WAUKESHA	WI		12/29/2025		75,002		(1,673)			(1,673)		73,329	73,329			
100188291	LEANDER	TX		01/08/2025		513		1			1		514	514			
100190109	MIDDLETOWN	DE		01/21/2025		872		(27)			(27)		845	845			
100151288	TRACY	CA		05/10/2024		1,032		(12)			(12)		1,020	1,020			
100189698	TOOELE	UT		02/20/2025		868		(9)			(9)		859	859			
100079761	PEMBROKE PINES	FL		04/08/2022		3,579		255			255		3,834	3,834			
100132704	NORFOLK	VA		11/03/2023		739		8			8		747	747			
100060123	SAN DIEGO	CA		06/25/2021		2,138		(68)			(68)		2,070	2,070			
100149017	PORTLAND	OR		04/19/2024		965		(12)			(12)		953	953			
100179733	ORANGE BEACH	AL		11/21/2024		1,213		52			52		1,265	1,265			
100172385	CORNELIUS	NC		10/23/2024		668		(19)	1		(20)		648	648			
100181213	APPLE VALLEY	CA		12/06/2024		1,040		36			36		1,076	1,076			
100087397	CATHEDRAL CITY	CA		10/25/2022		1,432		50			50		1,482	1,482			
100074474	PFLUGERVILLE	TX		12/02/2021		1,740		(167)			(167)		1,573	1,573			
403020364	GARDEN CITY	MI		03/06/2025		5,655		(31)			(31)		5,624	5,624			
100131571	TUJUNGA	CA		10/05/2023		988		(12)			(12)		976	976			
100234892	BEVERLY	MA		08/28/2025		1,587		(40)			(40)		1,547	1,547			
100234840	HONOLULU	HI		08/28/2025		1,188		(14)			(14)		1,174	1,174			
100215402	HENDERSON	NV		06/12/2025		995		(1)			(1)		994	994			
100159540	KANSAS CITY	MO		07/15/2024		930		(27)			(27)		903	903			
100116798	VIRGINIA BEACH	VA		07/20/2023		1,746		77			77		1,823	1,823			
100207464	WALLER	TX		04/29/2025		713		(33)			(33)		680	680			
100209790	NEW SMYRNA BEACH	FL		05/05/2025		1,249		(57)			(57)		1,192	1,192			
100137814	WINTER GARDEN	FL		12/08/2023		888		(9)			(9)		879	879			
100133790	NEW BRUNSWICK	NJ		10/20/2023		871		8			8		879	879			
100150967	SUGAR GROVE	NC		05/08/2024		1,052		(11)			(11)		1,041	1,041			
100155176	SOUTHAMPTON	PA		07/19/2024		1,010		(37)			(37)		973	973			
100180713	DAVENPORT	FL		11/26/2024		857		(14)			(14)		843	843			
100171375	GLENDALE	AZ		10/16/2024		1,691		(45)			(45)		1,646	1,646			
100200659	AURORA	CO		03/11/2025		915		(28)			(28)		887	887			
100164980	KISSIMMEE	FL		08/28/2024		706		(33)			(33)		673	673			
100219093	NEW RIVER	AZ		06/27/2025		890		(28)			(28)		862	862			
100091566	LITTLEROCK	CA		03/07/2023		970		(42)			(42)		928	928			
100211922	KNOXVILLE	TN		05/19/2025		533		(16)	1		(17)		516	516			
100173148	BASS LAKE	CA		10/30/2024		1,960		(9)			(9)		1,951	1,951			
100133470	SAN DIEGO	CA		10/19/2023		842		(22)			(22)		820	820			
100182076	LAS VEGAS	NV		12/12/2024		1,508		47			47		1,555	1,555			
100202471	BURNET	TX		03/21/2025		818		(19)			(19)		799	799			
100198483	LAUREL	MD		02/28/2025		779		(21)			(21)		758	758			
100200692	CLEARWATER	FL		03/11/2025		891		(24)			(24)		867	867			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189280	DURHAM	NC		01/13/2025		997		(17)			(17)		980	980			
100168284	CITRUS HEIGHTS	CA		09/20/2024		1,338		(21)			(21)		1,317	1,317			
100168643	PARLIER	CA		09/25/2024		971		(17)			(17)		954	954			
100203167	DAWSONVILLE	GA		03/27/2025		1,149		41			41		1,190	1,190			
100216171	ELK GROVE	CA		06/18/2025		916		(12)			(12)		904	904			
100161370	WINTER GARDEN	FL		07/25/2024		1,109		(22)			(22)		1,087	1,087			
100218532	RALEIGH	NC		06/27/2025		942		(21)			(21)		921	921			
100100326	SEAFORD	NY		04/27/2023		1,444		115			115		1,559	1,559			
100220539	ROCKY MOUNT	MO		07/15/2025		943		(29)			(29)		914	914			
100065200	OAKLAND	CA		07/14/2021		2,758		(48)			(48)		2,710	2,710			
100171645	HURRICANE	UT		10/16/2024		3,637		(53)			(53)		3,584	3,584			
100160907	SAINT PETERSBURG	FL		07/24/2024		1,325		(17)			(17)		1,308	1,308			
100220075	OAK HARBOR	WA		07/30/2025		1,299		(54)			(54)		1,245	1,245			
100192236	TUCSON	AZ		01/31/2025		670		(15)			(15)		655	655			
100203547	RUTLEDGE	PA		03/26/2025		969		(17)			(17)		952	952			
100153490	GRASS VALLEY	CA		05/30/2024		832		(28)			(28)		804	804			
100200396	HARDEEVILLE	SC		03/10/2025		908		(23)			(23)		885	885			
100192926	EAST PROVIDENCE	RI		02/10/2025		862		(24)			(24)		838	838			
100189204	LAKE LOTAWANA	MO		01/13/2025		913		(21)			(21)		892	892			
100189211	CHESAPEAKE	VA		01/13/2025		5,028		(119)			(119)		4,909	4,909			
100206766	UNIVERSITY PARK	FL		04/23/2025		863		(17)			(17)		846	846			
100132505	BAKERSFIELD	CA		11/03/2023		835		4			4		839	839			
100220756	CAPE CORAL	FL		07/18/2025		415		(6)			(6)		409	409			
100161084	WINDSOR	CO		07/24/2024		1,184		36			36		1,220	1,220			
100194535	CHICAGO	IL		02/14/2025		882		(35)			(35)		847	847			
100148442	AUBURN	GA		04/12/2024		1,285		41			41		1,326	1,326			
100148109	MARYSVILLE	WA		04/10/2024		1,098		(11)			(11)		1,087	1,087			
100205127	APPLE VALLEY	CA		04/11/2025		526		(24)			(24)		502	502			
100099958	PHOENIX	AZ		03/28/2023		808		(24)			(24)		784	784			
100266883	HOLLYWOOD	FL		12/23/2025		833		(31)			(31)		802	802			
100271956	CARPENTERSVILLE	IL		01/06/2026		1,485		(50)			(50)		1,435	1,435			
100169103	ANTELOPE	CA		09/27/2024		1,920		(6)			(6)		1,914	1,914			
100258350	CHARLOTTE	NC		12/05/2025		529		(21)			(21)		508	508			
100084818	TAMPA	FL		08/02/2022		956		(15)			(15)		941	941			
100160222	CRESCENT LAKE	OR		07/18/2024		1,633		(28)			(28)		1,605	1,605			
100200352	SHOW LOW	AZ		03/10/2025		4,251		(111)			(111)		4,140	4,140			
100221390	DENVER	CO		07/22/2025		856		(47)			(47)		809	809			
100283316	EARLEVILLE	MD		03/11/2026		703		4			4		707	707			
100165410	TIGARD	OR		08/29/2024		896		(2)			(2)		894	894			
100137617	FREDERICK	MD		12/08/2023		1,183		72			72		1,255	1,255			
100163118	SACRAMENTO	CA		08/13/2024		5,326		(149)			(149)		5,177	5,177			
100193017	NORTH EAST	PA		02/10/2025		3,548		(62)			(62)		3,486	3,486			
100128727	MEDFORD	NY		09/21/2023		920		(15)			(15)		905	905			
100283250	SANTA FE	NM		03/11/2026		754		23			23		777	777			
100168499	WINCHESTER	VA		09/25/2024		1,125		1			1		1,126	1,126			
100227217	LOS CABOS	MEX		07/31/2025		905							905	905			
100182578	PHOENIX	AZ		12/12/2024		1,221		(37)			(37)		1,184	1,184			
100188640	EMERYVILLE	CA		02/10/2025		1,140		(46)			(46)		1,094	1,094			
100188443	BUCKEYE	AZ		01/08/2025		895		(25)			(25)		870	870			
100254050	OXFORD	MS		10/30/2025		980		(19)			(19)		961	961			
100065339	BRAINTREE	MA		07/28/2021		2,753		(57)			(57)		2,696	2,696			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089596	BANNER ELK	NC		01/30/2023		760		(10)			(10)		750	750			
100100611	SALEM	OR		04/27/2023		555		(23)			(23)		532	532			
100089961	OAKLAND	CA		01/26/2023		792		(36)			(36)		756	756			
100161096	DENVER	NC		07/24/2024		1,252		50			50		1,302	1,302			
100134345	JEFFERSON	GA		10/27/2023		964		5			5		969	969			
100151729	MUNDELEIN	IL		05/10/2024		647		(22)			(22)		625	625			
100179650	HACKENSACK	MN		11/21/2024		819		(28)			(28)		791	791			
100065346	SCOTTSDALE	AZ		07/28/2021		2,076		(55)			(55)		2,021	2,021			
100182670	FLAGSTAFF	AZ		12/12/2024		964		(6)			(6)		958	958			
100076591	LA HABRA	CA		12/16/2021		1,953		(104)			(104)		1,849	1,849			
100170101	SOLDOTNA	AK		10/08/2024		751		(29)			(29)		722	722			
100079749	APPLE VALLEY	CA		04/25/2022		1,782		(55)			(55)		1,727	1,727			
100182445	ANNA	TX		12/12/2024		1,111		19			19		1,130	1,130			
100164316	BUFORD	GA		08/21/2024		943		(21)			(21)		922	922			
100136950	WOODSTOCK	GA		11/28/2023		939							939	939			
100254962	CRANDON	WI		11/17/2025		946		(44)			(44)		902	902			
100114825	PALMETTO	FL		07/10/2023		4,773		38			38		4,811	4,811			
100221840	WINTER GARDEN	FL		07/29/2025		596		(28)			(28)		568	568			
100218827	PFLUGERVILLE	TX		06/27/2025		1,061		22			22		1,083	1,083			
100119601	GAINESVILLE	FL		07/31/2023		899		(22)			(22)		877	877			
100134106	HOMESTEAD	FL		12/08/2023		4,131		(9)			(9)		4,122	4,122			
100261468	WEST SACRAMENTO	CA		12/09/2025		897		(30)			(30)		867	867			
100214068	CHEYENNE	WY		05/30/2025		624		(29)			(29)		595	595			
100172892	PERRIS	CA		10/25/2024		2,397		(6)			(6)		2,391	2,391			
100189206	CONCORD	NC		01/13/2025		1,113		25			25		1,138	1,138			
100255919	RIO RANCHO	NM		11/24/2025		910		(22)			(22)		888	888			
100284539	ARAB	AL		03/26/2026		977		(28)			(28)		949	949			
100158007	KISSIMMEE	FL		07/09/2024		913		(14)			(14)		899	899			
100273200	ROCKY HILL	CT		01/16/2026		675		(32)			(32)		643	643			
100277028	AURORA	CO		02/06/2026		978		(5)			(5)		973	973			
100182378	WILLIAMS	AZ		12/12/2024		900		(24)			(24)		876	876			
100149746	BLOOMINGBURG	NY		04/26/2024		1,255		(39)			(39)		1,216	1,216			
100115063	WAKEFIELD	RI		07/14/2023		1,309		30			30		1,339	1,339			
100213700	PARRISH	FL		05/29/2025		719		(34)			(34)		685	685			
100120086	AUSTIN	TX		08/11/2023		2,126		(37)			(37)		2,089	2,089			
100116058	GULF SHORES	AL		07/20/2023		777		(2)			(2)		775	775			
100245293	NORRIDGE	IL		10/06/2025		1,275		(56)			(56)		1,219	1,219			
100099572	YOUNGSVILLE	NC		04/06/2023		1,075		(23)			(23)		1,052	1,052			
100212633	WESTON	FL		05/29/2025		904		(29)			(29)		875	875			
100201241	RENO	NV		03/12/2025		1,182		75			75		1,257	1,257			
100229991	OCALA	FL		08/22/2025		389		(11)			(11)		378	378			
100182674	CHISAGO CITY	MN		12/12/2024		640		(10)			(10)		630	630			
100198360	ALBANY	OR		02/28/2025		1,255		(26)			(26)		1,229	1,229			
100167103	KNOXVILLE	TN		09/13/2024		878		(36)			(36)		842	842			
100186112	CEDARPINES PARK	CA		01/31/2025		1,441		(55)			(55)		1,386	1,386			
100120779	BUENA VISTA	CO		08/25/2023		904		(6)			(6)		898	898			
100185349	NORTH LAS VEGAS	NV		12/20/2024		1,146		43			43		1,189	1,189			
100018444	MONTGOMERY VILLAGE	MD		06/27/2018		2,874		(28)			(28)		2,846	2,846			
100141493	SMYRNA	GA		01/30/2024		1,286		(37)			(37)		1,249	1,249			
100135567	TOWSON	MD		11/13/2023		908		(11)			(11)		897	897			
100244672	MCKINNEY	TX		09/29/2025		1,421		(49)			(49)		1,372	1,372			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100271832	LEHI	UT		12/30/2025		928		(31)			(31)		897	897			
100194167	EAST LOS ANGELES	CA		02/14/2025		893		(28)			(28)		865	865			
100150177	WESTMINSTER	CO		04/30/2024		723		(28)			(28)		695	695			
100067399	SAN JOSE	CA		09/23/2021		4,426		(60)			(60)		4,366	4,366			
100177236	GOODYEAR	AZ		01/16/2025		1,098		(12)			(12)		1,086	1,086			
100065426	HENDERSON	NV		07/28/2021		2,053		(48)			(48)		2,005	2,005			
100205812	NORTH KINGSTOWN	RI		04/14/2025		25,574		(343)			(343)		25,231	25,231			
100172353	SUNNY ISLES BEACH	FL		10/23/2024		899		(18)			(18)		881	881			
100135289	CHERRY LOG	GA		11/13/2023		920		11			11		931	931			
100283257	NORTH LAS VEGAS	NV		03/11/2026		786		67			67		853	853			
100102390	BLOOMINGDALE	IL		06/07/2023		1,149		(10)			(10)		1,139	1,139			
100273051	SAN DIEGO	CA		01/15/2026		11,114		(118)			(118)		10,996	10,996			
100248201	ALPINE	UT		10/29/2025		1,830		(103)			(103)		1,727	1,727			
100283050	VERO BEACH	FL		03/06/2026		666		(16)			(16)		650	650			
100255807	FRESNO	CA		11/24/2025		1,339		(33)			(33)		1,306	1,306			
100168621	WINTER GARDEN	FL		09/25/2024		908		(21)			(21)		887	887			
100020351	BAILEY	CO		07/27/2018		2,249		(33)			(33)		2,216	2,216			
100129510	MANTECA	CA		09/29/2023		1,153		8			8		1,161	1,161			
100246863	MANASSAS	VA		10/17/2025		750							750	750			
100133451	JORDAN	MN		10/19/2023		939		(15)			(15)		924	924			
100219951	FREDERICK	MD		07/10/2025		876		(30)			(30)		846	846			
100141739	COLORADO SPRINGS	CO		01/30/2024		759		9			9		768	768			
100157686	NEW ORLEANS	LA		06/28/2024		877		(26)			(26)		851	851			
100218673	BLUFFTON	SC		06/27/2025		861		(28)			(28)		833	833			
100140153	PARRISH	FL		01/09/2024		694		(10)	1		(11)		683	683			
100258409	LAS VEGAS	NV		12/05/2025		859		(41)			(41)		818	818			
100172280	COLUMBUS	OH		10/21/2024		977		(26)			(26)		951	951			
100181661	NEWARK	NJ		12/11/2024		830		(46)			(46)		784	784			
100116155	WINTER GARDEN	FL		07/20/2023		1,438		38			38		1,476	1,476			
100170146	MISSOURI CITY	TX		10/08/2024		3,328		(71)			(71)		3,257	3,257			
100218198	CHICAGO	IL		06/26/2025		879		(26)			(26)		853	853			
100172561	MIDDLETOWN	DE		10/23/2024		1,308		(44)			(44)		1,264	1,264			
100237729	RAMONA	CA		09/12/2025		15,099		(556)			(556)		14,543	14,543			
100247631	LAS VEGAS	NV		10/29/2025		894		(38)			(38)		856	856			
100169400	HAILEY	ID		09/30/2024		928		(16)			(16)		912	912			
100144505	CITRUS HEIGHTS	CA		04/26/2024		2,043		(15)			(15)		2,028	2,028			
100110742	NORTH MYRTLE BEACH	SC		08/11/2023		1,690		(64)			(64)		1,626	1,626			
100158428	LEESBURG	FL		07/10/2024		946		(14)			(14)		932	932			
100238381	RANCHO CUCAMONGA	CA		09/19/2025		3,362		(158)			(158)		3,204	3,204			
100170155	COLLEGE PARK	MD		10/08/2024		977		(26)			(26)		951	951			
100110175	ORLANDO	FL		06/30/2023		1,234		52			52		1,286	1,286			
100219257	LITTLE EGG HARBOR TWP	NJ		06/30/2025		40,729		(493)			(493)		40,236	40,236			
100203389	RESTON	VA		03/27/2025		1,394		(45)			(45)		1,349	1,349			
100180337	RINGWOOD	NJ		11/25/2024		1,064		3			3		1,067	1,067			
100147729	LEWISVILLE	TX		04/05/2024		1,449		(13)			(13)		1,436	1,436			
100171591	SELBYVILLE	DE		10/16/2024		914		(26)			(26)		888	888			
100182159	KEYSTONE	CO		12/12/2024		598		(3)			(3)		595	595			
100272301	EVERETT	WA		01/08/2026		979		(20)			(20)		959	959			
100192616	NEW ORLEANS	LA		02/10/2025		1,390		(6)			(6)		1,384	1,384			
100218890	HAMPTON	GA		06/27/2025		1,108		105			105		1,213	1,213			
100199069	DAWSONVILLE	GA		02/28/2025		1,230		68			68		1,298	1,298			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116618	MADERA	CA		07/20/2023		1,447		329			329		1,776	1,776			
100186622	WINCHESTER	VA		12/30/2024		1,167		40			40		1,207	1,207			
100272175	MCKINNEY	TX		01/08/2026		993		(11)			(11)		982	982			
100182275	CLINTON	MD		12/12/2024		1,155		52			52		1,207	1,207			
100253375	FULSHEAR	TX		10/30/2025		954		(28)			(28)		926	926			
100186704	SUGAR HILL	GA		12/31/2024		800		(37)			(37)		763	763			
100068386	CENTENNIAL	CO		08/25/2021		1,940		(45)			(45)		1,895	1,895			
100164974	MOUNT ANGEL	OR		08/28/2024		1,614		(38)			(38)		1,576	1,576			
100192838	ZEPHYRHILLS	FL		02/10/2025		1,028		14			14		1,042	1,042			
100219929	CITRUS HEIGHTS	CA		07/08/2025		1,517		(36)			(36)		1,481	1,481			
100163937	LEWISVILLE	TX		10/04/2024		2,183		(77)			(77)		2,106	2,106			
100175258	MANCHESTER	CT		11/05/2024		972		(21)			(21)		951	951			
100257078	JEFFERSON	GA		11/26/2025		907		(42)			(42)		865	865			
100264901	EL CAJON	CA		12/17/2025		908		(43)			(43)		865	865			
100152483	MIAMI	FL		05/16/2024		833		(41)			(41)		792	792			
100180370	TUCSON	AZ		11/25/2024		1,167		24			24		1,191	1,191			
100160904	ROYERSFORD	PA		07/24/2024		1,005		(17)			(17)		988	988			
100163883	SALINAS	CA		09/27/2024		989		(23)			(23)		966	966			
100200135	MARBLEHEAD	MA		03/06/2025		988		(20)			(20)		968	968			
100195467	HOMESTEAD	FL		02/24/2025		1,218		116			116		1,334	1,334			
100202905	PAHRUMP	NV		03/24/2025		2,151		(68)	2		(70)		2,081	2,081			
100119303	SMYRNA	GA		07/31/2023		958		(1)			(1)		957	957			
100115615	GAITHERSBURG	MD		07/19/2023		967		(10)			(10)		957	957			
100272318	SPOKANE VALLEY	WA		01/08/2026		1,060		19			19		1,079	1,079			
100149430	TIMNATH	CO		04/24/2024		1,475		100			100		1,575	1,575			
100206092	APACHE JUNCTION	AZ		04/16/2025		1,071		4			4		1,075	1,075			
100180039	JENSEN BEACH	FL		11/25/2024		659		(11)			(11)		648	648			
100099736	WYANDANCH	NY		02/28/2023		903		(29)			(29)		874	874			
100167164	PALM DESERT	CA		09/13/2024		940		(27)			(27)		913	913			
100065083	YUCAIPA	CA		07/14/2021		3,273		(87)			(87)		3,186	3,186			
100149827	MANASSAS	VA		04/29/2024		791		(17)			(17)		774	774			
100174222	SPRING	TX		10/31/2024		845		(31)			(31)		814	814			
100244569	STEAMBOAT SPRINGS	CO		09/29/2025		947		(28)			(28)		919	919			
100283655	RANCHO PALOS VERDES	CA		03/13/2026		6,871		(266)			(266)		6,605	6,605			
100221796	VANCOUVER	WA		07/25/2025		894		10			10		904	904			
100162749	ALBANY	OR		08/12/2024		940		(26)			(26)		914	914			
100185299	TAMPA	FL		01/24/2025		990		(21)			(21)		969	969			
100194268	SCOTTSDALE	AZ		02/14/2025		782		(38)			(38)		744	744			
100246584	MARLBOROUGH	MA		10/15/2025		828		(39)			(39)		789	789			
100215633	MYRTLE BEACH	SC		06/12/2025		5,458		(128)	4		(132)		5,326	5,326			
100253117	MIRAMAR BEACH	FL		10/30/2025		832		(32)			(32)		800	800			
100181695	MADISON	AL		12/11/2024		1,008		10			10		1,018	1,018			
100142712	ROSEVILLE	CA		02/08/2024		1,118		12			12		1,130	1,130			
100182258	RENO	NV		12/12/2024		1,190		71			71		1,261	1,261			
100170351	ENTIAT	WA		10/08/2024		1,435		(21)			(21)		1,414	1,414			
100167809	BOUND BROOK	NJ		09/19/2024		2,002		(86)			(86)		1,916	1,916			
100166919	KIMBERLY	ID		09/13/2024		916		(18)			(18)		898	898			
100234841	DIXON	IA		08/28/2025		833		(27)			(27)		806	806			
100100552	NORTH EAST	PA		04/27/2023		910		(28)			(28)		882	882			
100101036	LONG BEACH	NY		04/28/2023		1,696		342			342		2,038	2,038			
100182453	WOODLAKE	CA		12/12/2024		690		(1)			(1)		689	689			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246007	CASA GRANDE	AZ		10/07/2025		870		(41)			(41)		829	829			
100129572	MEDFORD	OR		09/29/2023		1,040		(8)			(8)		1,032	1,032			
100119875	DAVIE	FL		08/10/2023		910		(14)			(14)		896	896			
100229249	CHICAGO	IL		08/13/2025		947		(37)			(37)		910	910			
100216580	EDEN PRAIRIE	MN		06/23/2025		927		(11)			(11)		916	916			
100255482	HOUSTON	TX		11/24/2025		1,017		(28)			(28)		989	989			
100067437	TEMPE	AZ		09/23/2021		3,108		(73)			(73)		3,035	3,035			
100244490	RHODODENDRON	OR		09/29/2025		920		(27)			(27)		893	893			
100243190	GEORGETOWN	SC		09/26/2025		892		(31)			(31)		861	861			
100268603	CUMMING	GA		12/29/2025		1,070		(4)			(4)		1,066	1,066			
100216614	SYRACUSE	UT		06/23/2025		661		1			1		662	662			
100118764	LA MESA	CA		07/25/2023		991		(28)			(28)		963	963			
100167432	WASHINGTON	DC		09/16/2024		1,279		(43)			(43)		1,236	1,236			
100130354	PORT SAINT LUCIE	FL		09/28/2023		1,703		(26)			(26)		1,677	1,677			
100169849	COLORADO SPRINGS	CO		09/30/2024		938		(21)			(21)		917	917			
100067438	PHOENIX	AZ		09/23/2021		3,007		(70)			(70)		2,937	2,937			
100247642	MESA	AZ		10/29/2025		999		(45)			(45)		954	954			
100160090	CAPE CORAL	FL		07/17/2024		908		(19)			(19)		889	889			
100229853	NORTHVILLE	MI		08/18/2025		923		(20)			(20)		903	903			
100140918	MIAMI	FL		02/26/2024		478		(13)			(13)		465	465			
100103373	SALT LAKE CITY	UT		06/16/2023		684		(26)			(26)		658	658			
100157519	WEST ORANGE	NJ		02/20/2025		2,974		(71)			(71)		2,903	2,903			
100161777	PHILADELPHIA	PA		07/31/2024		791		(26)			(26)		765	765			
100171535	RENO	NV		10/16/2024		1,162		6			6		1,168	1,168			
100075962	DUNNELLEN	NJ		01/07/2022		2,170		2			2		2,172	2,172			
100175313	STOCKTON	CA		11/05/2024		1,048		(7)			(7)		1,041	1,041			
100254637	OCOEE	FL		11/10/2025		1,000		(38)			(38)		962	962			
100186616	STEPHENS CITY	VA		12/30/2024		1,101		43			43		1,144	1,144			
100119106	PALM SPRINGS	CA		07/28/2023		1,314		130			130		1,444	1,444			
100194382	HOUSTON	TX		02/14/2025		654		(20)			(20)		634	634			
100236985	SUNRISE	FL		09/12/2025		915		(18)			(18)		897	897			
100153297	NORTH MYRTLE BEACH	SC		05/30/2024		1,306		(13)			(13)		1,293	1,293			
100161376	HERMITAGE	TN		07/25/2024		918		(14)			(14)		904	904			
100151986	KAILUA KONA	HI		06/14/2024		883		(14)			(14)		869	869			
100055908	BAYONNE	NJ		03/26/2021		2,222		(57)			(57)		2,165	2,165			
100185323	ARLINGTON	TX		12/20/2024		1,055		10			10		1,065	1,065			
100128080	BEALETON	VA		09/08/2023		1,131		37			37		1,168	1,168			
100129514	CRYSTAL	MN		09/29/2023		701			1		(1)		700	700			
100172349	ROSELLE	NJ		10/23/2024		1,137		(4)			(4)		1,133	1,133			
100226866	CHARLOTTE	NC		07/30/2025		912		(25)			(25)		887	887			
100244954	CHARLOTTE	NC		09/29/2025		952		(12)			(12)		940	940			
100204407	CHICAGO	IL		04/01/2025		813		(21)			(21)		792	792			
100208962	DOWNEY	CA		04/29/2025		4,488		(159)			(159)		4,329	4,329			
100230009	BRIDGEPORT	CT		08/22/2025		907		1			1		908	908			
100246149	STROUDSBURG	PA		10/08/2025		839		(38)			(38)		801	801			
100202617	BATTLE GROUND	WA		03/21/2025		967		(12)			(12)		955	955			
100273073	STAR	ID		01/15/2026		902		(22)			(22)		880	880			
100229248	WOODBRIDGE	VA		08/13/2025		1,071		(32)			(32)		1,039	1,039			
100238673	HENDERSON	NV		09/22/2025		741		(35)			(35)		706	706			
100272160	FRISCO	TX		01/08/2026		822		(34)			(34)		788	788			
100153660	SUN CITY CENTER	FL		05/31/2024		891		(23)			(23)		868	868			

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100182053	WALLA WALLA	WA		12/12/2024		1,066		9			9		1,075	1,075			
100063667	NORTH BELLMORE	NY		07/01/2021		3,557		21			21		3,578	3,578			
100173332	GLENEDEN BEACH	OR		10/30/2024		1,165		(7)			(7)		1,158	1,158			
100254304	PARSIPPANY	NJ		11/06/2025		1,037		(27)			(27)		1,010	1,010			
100238852	GILBERT	AZ		09/23/2025		1,363		(46)			(46)		1,317	1,317			
100148585	SURPRISE	AZ		04/12/2024		920		(13)			(13)		907	907			
100236991	CAPE CORAL	FL		09/12/2025		1,121							1,121	1,121			
100169162	MCKINNEY	TX		09/27/2024		980		(26)			(26)		954	954			
18626	BURBANK	CA		02/26/2007		85,692		(24)			(24)		85,668	85,668			
100100848	SHELTON	CT		04/28/2023		1,464		30			30		1,494	1,494			
100236754	ABILENE	TX		09/11/2025		1,383		(33)			(33)		1,350	1,350			
100197554	NORTH LAS VEGAS	NV		02/26/2025		985		(19)			(19)		966	966			
100261574	SEDONA	AZ		12/12/2025		635		(18)			(18)		617	617			
100141498	MIRAMAR	FL		01/30/2024		762		(38)			(38)		724	724			
100132247	MARICOPA	AZ		10/13/2023		3,067		228			228		3,295	3,295			
100090765	ANNA	TX		02/28/2023		733		(49)			(49)		684	684			
100236155	DENVER	CO		09/10/2025		779		(13)			(13)		766	766			
100116813	BUFORD	GA		07/20/2023		2,830		736			736		3,566	3,566			
100213957	COLUMBUS	OH		05/29/2025		896		(25)			(25)		871	871			
100120058	GILBERT	AZ		08/11/2023		1,037		7			7		1,044	1,044			
100221055	NORTH PORT	FL		07/18/2025		1,096		(46)			(46)		1,050	1,050			
100150730	WOODLAND	CA		05/06/2024		1,269		84			84		1,353	1,353			
100203966	MIAMI	FL		03/28/2025		2,359		(103)			(103)		2,256	2,256			
100219134	CHARLOTTE	NC		06/27/2025		1,049		(20)			(20)		1,029	1,029			
100216645	ESTES PARK	CO		06/23/2025		909		(17)			(17)		892	892			
100110633	SUN CITY WEST	AZ		06/30/2023		981		(6)			(6)		975	975			
100265052	BURBANK	IL		12/17/2025		940		(29)			(29)		911	911			
100192969	CHARLOTTESVILLE	VA		02/10/2025		1,039		22			22		1,061	1,061			
100146589	WATKINS	CO		03/20/2024		3,330		(102)			(102)		3,228	3,228			
100219285	BUFFALO	NY		06/30/2025		919		(27)			(27)		892	892			
100220328	SAN ANTONIO	TX		07/11/2025		926		(12)			(12)		914	914			
100236159	HOUSTON	TX		09/10/2025		852		(28)			(28)		824	824			
100245227	MCKINNEY	TX		10/06/2025		843		(19)			(19)		824	824			
100245525	THE COLONY	TX		10/06/2025		845		(20)			(20)		825	825			
100176722	GILBERT	AZ		11/15/2024		4,339		(74)			(74)		4,265	4,265			
100273824	TODD MISSION	TX		01/23/2026		890		(34)			(34)		856	856			
100117363	STRATFORD	CT		07/20/2023		1,194		237			237		1,431	1,431			
100110138	LOS BANOS	CA		06/29/2023		1,060		(32)			(32)		1,028	1,028			
100238484	LODI	CA		09/19/2025		1,077		(37)			(37)		1,040	1,040			
100175387	RAHWAY	NJ		11/05/2024		1,138							1,138	1,138			
100139175	WEST VALLEY CITY	UT		12/28/2023		791		(8)			(8)		783	783			
100057935	RALEIGH	NC		06/30/2021		2,968		(41)			(41)		2,927	2,927			
100132104	PETERBOROUGH	NH		10/13/2023		1,690		43			43		1,733	1,733			
100142997	MIAMI	FL		02/12/2024		1,353		(45)			(45)		1,308	1,308			
100236273	EUREKA	MO		09/10/2025		1,157		(28)			(28)		1,129	1,129			
100234702	ROCHESTER	MN		08/28/2025		853		(9)			(9)		844	844			
100102050	HIDDEN VALLEY LAKE	CA		04/14/2023		892		(25)			(25)		867	867			
100193091	JOHNSTOWN	CO		02/10/2025		1,231		138			138		1,369	1,369			
100154743	MIDDLETOWN	CT		07/19/2024		678		(35)			(35)		643	643			
100154766	CINCINNATI	OH		07/19/2024		811		(52)			(52)		759	759			
100235084	KAPOLEI	HI		08/28/2025		949		(23)			(23)		926	926			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138666	LEANDER	TX		02/02/2024		891		(36)			(36)		855	855			
100144407	VENICE	FL		03/07/2024		1,113		(11)			(11)		1,102	1,102			
100206312	RALEIGH	NC		04/17/2025		1,350		(31)			(31)		1,319	1,319			
4010084950	TOLEDO	OH		11/26/2024		863		(8)			(8)		855	855			
100229069	KNIGHTDALE	NC		08/14/2025		889		(25)			(25)		864	864			
100148667	PORT SAINT LUCIE	FL		04/16/2024		887		(35)			(35)		852	852			
100090983	HEMET	CA		01/31/2023		806		(43)			(43)		763	763			
100151557	TAVERNIER	FL		05/10/2024		935		(20)			(20)		915	915			
100179634	SAN ANTONIO	TX		11/21/2024		892		(13)			(13)		879	879			
100192953	BLUFFDALE	UT		02/10/2025		1,025		(17)			(17)		1,008	1,008			
100090737	LOS ANGELES	CA		01/09/2023		22,040		89			89		22,129	22,129			
100166979	PEORIA	AZ		09/13/2024		1,096		(23)			(23)		1,073	1,073			
100247181	ANTHONY	NM		10/23/2025		928		(17)			(17)		911	911			
100070431	MILL VALLEY	CA		09/23/2021		2,175		(31)			(31)		2,144	2,144			
100192234	PHOENIX	AZ		01/31/2025		874		(29)			(29)		845	845			
100277431	JERSEY CITY	NJ		02/13/2026		981		(27)			(27)		954	954			
100283804	STONEHAM	MA		03/13/2026		916		(29)			(29)		887	887			
100277668	CRANSTON	RI		02/19/2026		946		9			9		955	955			
100284094	SHERMAN OAKS	CA		03/30/2026		1,593		(43)			(43)		1,550	1,550			
100035637	CHICAGO	IL		08/21/2019		1,667		(33)			(33)		1,634	1,634			
100207075	FRESNO	CA		04/24/2025		818		(30)			(30)		788	788			
100115730	SEMINOLE	FL		07/20/2023		1,057		11			11		1,068	1,068			
100119430	BURTONSVILLE	MD		07/31/2023		1,066		2			2		1,068	1,068			
100158123	NEWARK	DE		07/09/2024		1,066		6			6		1,072	1,072			
100120689	NASHVILLE	TN		08/25/2023		1,071		(3)			(3)		1,068	1,068			
100215403	MERRIMAC	MA		06/12/2025		896		(20)			(20)		876	876			
100090027	LINDSAY	CA		01/13/2023		2,495		(57)			(57)		2,438	2,438			
100245613	PHILADELPHIA	PA		10/06/2025		954		(31)			(31)		923	923			
100119374	ROCKPORT	TX		07/31/2023		979		(15)			(15)		964	964			
100246656	BETHEL	CT		10/15/2025		935		(38)			(38)		897	897			
100246236	OCEAN CITY	MD		10/08/2025		1,131		(42)			(42)		1,089	1,089			
100067424	TEMPE	AZ		09/23/2021		3,109		(73)			(73)		3,036	3,036			
100136773	BRIDGEPORT	CT		11/27/2023		858		(17)			(17)		841	841			
100161042	BLUFFTON	SC		07/24/2024		939		(10)			(10)		929	929			
100193620	DALLAS	TX		02/10/2025		1,005		(16)			(16)		989	989			
100147844	SARASOTA	FL		04/08/2024		4,801		(125)			(125)		4,676	4,676			
100161420	CUMMING	GA		07/29/2024		983		(9)			(9)		974	974			
100173327	SURPRISE	AZ		10/30/2024		1,053		(21)			(21)		1,032	1,032			
100173925	WOODSTOCK	GA		10/31/2024		1,010		(47)			(47)		963	963			
100120144	DEARBORN	MI		08/11/2023		812		(35)			(35)		777	777			
100181897	POLK CITY	FL		12/12/2024		1,186		28			28		1,214	1,214			
100119770	ANCHORAGE	AK		08/08/2023		833		(33)			(33)		800	800			
100162637	LOGANVILLE	GA		08/12/2024		1,109		24			24		1,133	1,133			
100117353	HONOLULU	HI		07/20/2023		1,355		405			405		1,760	1,760			
100247249	MORGANTON	GA		10/23/2025		907		(17)			(17)		890	890			
100221639	WEST PALM BEACH	FL		07/23/2025		2,984		(110)			(110)		2,874	2,874			
100079229	POTOMAC	MD		02/14/2022		2,005		30			30		2,035	2,035			
100147232	CHICAGO	IL		03/28/2024		852		(43)			(43)		809	809			
100062075	MIDDLETOWN	DE		07/01/2021		2,621		(38)			(38)		2,583	2,583			
100226819	LACONIA	NH		07/30/2025		858		(9)			(9)		849	849			
100129282	NIANTIC	CT		09/25/2023		1,103		45			45		1,148	1,148			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235777	LAKE HAVASU CITY	AZ		09/22/2025		771		(36)			(36)		735	735			
100147832	STERLING	VA		04/08/2024		1,036		(16)			(16)		1,020	1,020			
100152846	VICTORVILLE	CA		05/22/2024		964		(13)			(13)		951	951			
100139260	FORT MILL	SC		12/28/2023		817		(3)			(3)		814	814			
100139258	LEXINGTON	SC		12/28/2023		786		(3)			(3)		783	783			
100080978	UNION CITY	CA		03/18/2022		3,547		89			89		3,636	3,636			
100216590	LAKE ARIEL	PA		06/23/2025		842		(13)			(13)		829	829			
100172665	GLENDALE	AZ		11/21/2024		926		(35)			(35)		891	891			
100277868	LONG BEACH	CA		02/26/2026		511		(10)			(10)		501	501			
100235830	PITTSBURG	CA		09/04/2025		1,390		(27)			(27)		1,363	1,363			
100081607	FORNEY	TX		03/24/2022		1,632		(37)			(37)		1,595	1,595			
100283226	VAN NUYS	CA		03/09/2026		843		(34)			(34)		809	809			
100192941	HOUSTON	TX		02/10/2025		1,005		7			7		1,012	1,012			
100166153	JEFFERSONTON	VA		09/09/2024		981		(21)			(21)		960	960			
100247647	BRANSON	MO		10/29/2025		771		(34)			(34)		737	737			
100282224	PANAMA CITY BEACH	FL		02/27/2026		304		(14)			(14)		290	290			
100268246	LEHIGH ACRES	FL		12/29/2025		887		(15)			(15)		872	872			
100151266	KENNESAW	GA		05/10/2024		913		(19)			(19)		894	894			
100284364	SAN DIEGO	CA		03/30/2026		211		(11)			(11)		200	200			
100193428	FULTON	CA		02/10/2025		886		(27)			(27)		859	859			
100109373	TUCSON	AZ		06/12/2023		968		(1)			(1)		967	967			
100282273	NAPLES	FL		02/27/2026		965		(19)			(19)		946	946			
100228012	CHARLESTON	SC		08/06/2025		1,283		(47)			(47)		1,236	1,236			
100283549	STERLING	VA		03/13/2026		104,497		(3,314)			(3,314)		101,183	101,183			
100277240	LOS ANGELES	CA		02/10/2026		650		(12)			(12)		638	638			
100209686	MONROE	NY		05/02/2025		917		(36)			(36)		881	881			
100179986	LA VALLE	WI		11/25/2024		1,574		(17)			(17)		1,557	1,557			
100284001	WINSTON SALEM	NC		03/24/2026		1,023		(16)			(16)		1,007	1,007			
100273932	CHANDLER	AZ		01/26/2026		3,980		(156)			(156)		3,824	3,824			
100141485	VICTORVILLE	CA		01/30/2024		790		(26)			(26)		764	764			
100216318	NORTHGLENN	CO		06/20/2025		913		(1)			(1)		912	912			
100272914	SACRAMENTO	CA		01/15/2026		1,079		2			2		1,081	1,081			
100135257	DAYTONA BEACH	FL		11/08/2023		1,058		28			28		1,086	1,086			
100115951	KINGSLAND	TX		07/20/2023		1,146		(1)			(1)		1,145	1,145			
100155116	CANTON	GA		07/19/2024		831		(30)			(30)		801	801			
100216270	POOLER	GA		06/20/2025		834		(28)			(28)		806	806			
100207620	SOUTH SAN FRANCISCO	CA		04/29/2025		1,541		(75)			(75)		1,466	1,466			
100268769	DAVENPORT	FL		12/29/2025		987		(22)			(22)		965	965			
100207234	OKLAHOMA CITY	OK		04/28/2025		892		(11)			(11)		881	881			
100215371	SPRINGFIELD	OR		06/12/2025		867		(33)			(33)		834	834			
100091695	SHAVER LAKE	CA		03/24/2023		491		(17)			(17)		474	474			
100277584	BEVERLY	MA		02/13/2026		1,322		(36)			(36)		1,286	1,286			
100149306	WINTER SPRINGS	FL		04/24/2024		2,736		(79)			(79)		2,657	2,657			
100154986	PEMBROKE PINES	FL		07/19/2024		1,084		(28)			(28)		1,056	1,056			
100143774	LAS VEGAS	NV		02/27/2024		889		1			1		890	890			
100209423	PINE	ID		04/29/2025		882		(36)			(36)		846	846			
100220273	LINCOLN	CA		07/11/2025		1,118		(28)			(28)		1,090	1,090			
100210170	GULF BREEZE	FL		05/07/2025		944		(18)			(18)		926	926			
100153399	ASHFORD	CT		05/30/2024		894		(20)			(20)		874	874			
100057649	FORT COLLINS	CO		06/30/2021		2,141		(25)			(25)		2,116	2,116			
100076369	LATHROP	CA		12/23/2021		1,556		(129)			(129)		1,427	1,427			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100258284	PALMDALE	CA		12/05/2025		1,033		(39)			(39)		994	994			
100135392	DORAL	FL		11/13/2023		954		(8)			(8)		946	946			
100273843	GARFIELD	NJ		01/23/2026		848		(34)			(34)		814	814			
100137468	NORTH WALES	PA		01/11/2024		1,800		(68)			(68)		1,732	1,732			
100139605	PALMDALE	CA		12/28/2023		1,406		11			11		1,417	1,417			
100272525	PARKLAND	FL		01/08/2026		871		(16)			(16)		855	855			
100272478	KANNAPOLIS	NC		01/08/2026		898		(20)			(20)		878	878			
100273138	RICHMOND	VA		01/15/2026		900		(22)			(22)		878	878			
100116755	LAKE ARROWHEAD AREA	CA		07/20/2023		1,139		66			66		1,205	1,205			
100282268	LEWES	DE		02/27/2026		1,607		(41)			(41)		1,566	1,566			
100210668	COLUSA	CA		05/15/2025		849		(30)			(30)		819	819			
100272566	CLARKDALE	AZ		01/08/2026		983		(16)			(16)		967	967			
100194811	STUART	FL		02/21/2025		1,025		16			16		1,041	1,041			
100277761	GREEN BAY	WI		02/20/2026		2,002		(53)			(53)		1,949	1,949			
100268274	DOWNINGTOWN	PA		12/29/2025		1,003		(15)			(15)		988	988			
100143133	AUBURN	WA		02/16/2024		928		(22)			(22)		906	906			
100119179	SUMMERVILLE	SC		07/31/2023		1,263		66			66		1,329	1,329			
100274265	SAN JUAN CAPISTRANO	CA		01/29/2026		2,088		(79)			(79)		2,009	2,009			
100101075	SUFFERN	NY		04/28/2023		6,998		870			870		7,868	7,868			
100282141	THE VILLAGES	FL		02/27/2026		707		(31)			(31)		676	676			
100219690	PORTLAND	OR		07/07/2025		861		(30)			(30)		831	831			
100200277	LONG BEACH	CA		03/07/2025		866		(35)			(35)		831	831			
100132070	ELIZABETH	NJ		10/13/2023		1,138		18			18		1,156	1,156			
100150198	PALM HARBOR	FL		04/30/2024		3,204		(53)			(53)		3,151	3,151			
100179686	MANTECA	CA		11/21/2024		1,112		17			17		1,129	1,129			
100245754	TUCKER	GA		10/29/2025		887		(42)			(42)		845	845			
100215757	QUEEN CREEK	AZ		06/12/2025		901		(20)			(20)		881	881			
100152236	MANASSAS	VA		05/17/2024		1,606		(10)			(10)		1,596	1,596			
100220363	MOBILE	AL		07/14/2025		787		(23)			(23)		764	764			
100201712	MODESTO	CA		03/18/2025		2,894		(75)			(75)		2,819	2,819			
100129234	CATHEDRAL CITY	CA		11/03/2023		1,638		(14)			(14)		1,624	1,624			
100189705	LA QUINTA	CA		02/20/2025		875		(24)			(24)		851	851			
100228230	PARRISH	FL		08/11/2025		2,383		(53)			(53)		2,330	2,330			
100254764	MENTOR	OH		11/14/2025		1,540		(52)			(52)		1,488	1,488			
100116325	FRANKLIN SQUARE	NY		07/20/2023		2,451		577			577		3,028	3,028			
100253847	MIAMI	FL		10/30/2025		837		(38)			(38)		799	799			
100168168	CLOVERDALE	CA		09/20/2024		987		(15)			(15)		972	972			
100140886	PALM BAY	FL		01/25/2024		815		49			49		864	864			
100257441	EASTON	CT		11/26/2025		885		(63)			(63)		822	822			
100182111	HENDERSONVILLE	NC		12/12/2024		1,065		(28)			(28)		1,037	1,037			
100158713	NORTH BRANFORD	CT		07/10/2024		1,137		(10)			(10)		1,127	1,127			
100193096	FRESNO	CA		02/10/2025		1,228		130			130		1,358	1,358			
100114728	LA PUENTE	CA		06/29/2023		477		13			13		490	490			
100181532	BLUFFTON	SC		12/06/2024		657		(12)			(12)		645	645			
100272562	PISMO BEACH	CA		01/08/2026		1,301		(29)			(29)		1,272	1,272			
100139972	OCEANSIDE	CA		01/09/2024		953		(22)			(22)		931	931			
100220358	NORTH MYRTLE BEACH	SC		07/14/2025		841		(20)			(20)		821	821			
100188396	OTHELLO	WA		01/08/2025		950		(24)			(24)		926	926			
100264922	METHUEN	MA		12/17/2025		927		(44)			(44)		883	883			
100264918	CHICAGO	IL		12/17/2025		922		(39)			(39)		883	883			
100221025	LUDLOW	VT		07/18/2025		851		(30)			(30)		821	821			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171406	BERLIN	MD		10/16/2024		1,063		(25)			(25)		1,038	1,038			
100234985	HOBOKEN	NJ		08/28/2025		951		(18)			(18)		933	933			
100283587	OAK CREEK	WI		03/13/2026		557		(20)			(20)		537	537			
100120012	SOUTHAMPTON	PA		08/11/2023		1,062		3			3		1,065	1,065			
100173485	DILLON	CO		10/29/2024		639		(25)			(25)		614	614			
100151567	NORTH LAS VEGAS	NV		05/10/2024		624		(21)	1		(22)		602	602			
100057239	VASHON	WA		05/19/2021		1,953		(66)			(66)		1,887	1,887			
100268202	LAKEMONT	GA		12/29/2025		1,309		(20)			(20)		1,289	1,289			
100254064	EDWARDSBURG	MI		10/30/2025		989		(35)			(35)		954	954			
100090065	KEY WEST	FL		01/13/2023		3,400		48			48		3,448	3,448			
100200672	NAMPA	ID		03/11/2025		879		(21)			(21)		858	858			
100148566	CANYON LAKE	TX		04/12/2024		1,018		(5)			(5)		1,013	1,013			
100200366	OCEAN PINES	MD		03/10/2025		793		(19)			(19)		774	774			
100255743	OREM	UT		11/24/2025		989		(19)			(19)		970	970			
100267207	ROCKLIN	CA		12/23/2025		988		(18)			(18)		970	970			
100255656	SILVER SPRING	MD		11/24/2025		992		(22)			(22)		970	970			
100268416	MORGANTON	GA		12/29/2025		1,403		(45)			(45)		1,358	1,358			
100212107	NORTH CAPE MAY	NJ		05/22/2025		1,194		11			11		1,205	1,205			
100218867	MEDINA	OH		06/27/2025		798		(29)			(29)		769	769			
100243357	DULUTH	GA		09/26/2025		10,967		(464)			(464)		10,503	10,503			
100245826	LANDENBERG	PA		10/17/2025		805		(40)			(40)		765	765			
100194822	COLORADO SPRINGS	CO		02/21/2025		961		(11)			(11)		950	950			
100137666	KENNESAW	GA		12/08/2023		897		(14)			(14)		883	883			
100214353	LAKELAND	FL		06/02/2025		812		(24)			(24)		788	788			
100255889	NEW PORT RICHEY	FL		11/24/2025		986		(16)			(16)		970	970			
100211490	AUSTIN	TX		05/16/2025		947		(2)			(2)		945	945			
100156353	EVANSVILLE	IN		07/25/2024		2,555		(80)			(80)		2,475	2,475			
100117171	SUPERIOR	CO		07/20/2023		1,323		233			233		1,556	1,556			
100188724	EUGENE	OR		01/09/2025		599		(16)	1		(17)		582	582			
100204680	GARNERVILLE	NY		04/04/2025		914		(41)			(41)		873	873			
100220919	TAMPA	FL		07/18/2025		1,569		(39)			(39)		1,530	1,530			
100119516	NORTH BERGEN	NJ		07/28/2023		1,139		4			4		1,143	1,143			
100088170	GALT	CA		10/25/2022		966		(28)			(28)		938	938			
100109304	PORT BOLIVAR	TX		06/12/2023		5,529		(67)			(67)		5,462	5,462			
100079227	APACHE JCT	AZ		02/14/2022		1,808		(63)			(63)		1,745	1,745			
100246991	TAMPA	FL		10/17/2025		877		(33)			(33)		844	844			
100208801	MALVERN	PA		04/29/2025		2,128		(50)			(50)		2,078	2,078			
100212576	EUSTIS	FL		05/29/2025		852		(25)			(25)		827	827			
100140311	BREMERTON	WA		01/18/2024		894		(24)			(24)		870	870			
100189547	GOODYEAR	AZ		01/16/2025		910		(33)			(33)		877	877			
100126295	MEDFORD	NY		08/30/2023		932		(25)			(25)		907	907			
100064993	RANCHO CUCAMONGA	CA		07/14/2021		2,029		(65)			(65)		1,964	1,964			
100160517	LAKELAND	FL		07/19/2024		704		(33)			(33)		671	671			
100265432	PASSAIC	NJ		12/19/2025		635		(27)			(27)		608	608			
100245921	ELLENSBURG	WA		11/06/2025		919		(11)			(11)		908	908			
100258314	MODESTO	CA		12/05/2025		947		(39)			(39)		908	908			
100268836	ELK GROVE	CA		12/29/2025		1,274		(4)			(4)		1,270	1,270			
100192823	PARRISH	FL		02/10/2025		578		(15)			(15)		563	563			
100229887	MANASSAS	VA		08/18/2025		1,012		(12)			(12)		1,000	1,000			
100189253	WESTMINSTER	CO		01/13/2025		919		(21)			(21)		898	898			
100176971	DADEVILLE	AL		01/16/2025		1,418		(66)			(66)		1,352	1,352			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219593	ALEXANDRIA	VA		07/07/2025		675		(18)			(18)		657	657			
100129313	DAVENPORT	FL		09/25/2023		2,666		57			57		2,723	2,723			
100164221	FRESNO	CA		08/21/2024		723		(7)			(7)		716	716			
100265495	RESEDA	CA		12/19/2025		661		(23)			(23)		638	638			
100088206	LAKE ELSINORE	CA		10/13/2022		1,688		(42)			(42)		1,646	1,646			
100195568	RICHLAND	WA		02/24/2025		867		(17)			(17)		850	850			
100272121	CHICAGO	IL		01/08/2026		978		(26)			(26)		952	952			
100129624	NASHVILLE	TN		09/29/2023		1,036		(4)			(4)		1,032	1,032			
100168601	KNOXVILLE	TN		09/25/2024		995		(22)			(22)		973	973			
100254505	LYNN	MA		11/07/2025		985		(24)			(24)		961	961			
100115019	CELINA	TX		07/14/2023		1,065		(11)			(11)		1,054	1,054			
100254616	SAINT LOUIS	MO		11/10/2025		921		(41)			(41)		880	880			
100272366	SAVANNAH	GA		01/08/2026		932		(25)			(25)		907	907			
100195233	LAS VEGAS	NV		02/24/2025		822		(26)			(26)		796	796			
100206424	FAYETTEVILLE	GA		04/22/2025		1,120		(55)			(55)		1,065	1,065			
100246743	LAKE OSWEGO	OR		10/15/2025		822		(33)			(33)		789	789			
100201877	PRINCETON	TX		03/18/2025		945		(23)			(23)		922	922			
100148810	ROSEVILLE	CA		04/17/2024		1,180		55			55		1,235	1,235			
100158084	FOREST HILL	TX		07/09/2024		999		2			2		1,001	1,001			
100268598	WESTERLY	RI		12/29/2025		978		(13)			(13)		965	965			
100151244	SANTA MARIA	CA		05/10/2024		1,094		6			6		1,100	1,100			
100154897	COLTON	CA		07/19/2024		2,667		(91)			(91)		2,576	2,576			
100230003	MIAMI	FL		08/22/2025		850		(21)			(21)		829	829			
100235708	PHOENIX	AZ		09/22/2025		870		(41)			(41)		829	829			
100170054	VALLEY SPRINGS	CA		11/08/2024		896		(28)			(28)		868	868			
100062145	WOODBRIDGE	VA		07/01/2021		994		(15)			(15)		979	979			
100170906	QUINCY	MA		10/11/2024		976		13			13		989	989			
100186693	SUGAR HILL	GA		12/31/2024		950		(18)			(18)		932	932			
100266927	BARTLETT	NH		12/23/2025		923		(28)			(28)		895	895			
100201056	HILLSIDE	IL		03/12/2025		1,281		(24)			(24)		1,257	1,257			
100178382	RIVIERA BEACH	FL		11/21/2024		838		(10)			(10)		828	828			
100182142	JOHNSON CITY	TN		12/12/2024		2,230		(48)			(48)		2,182	2,182			
100188411	ROCKLIN	CA		01/08/2025		908		(26)			(26)		882	882			
100140203	PASCOAG	RI		01/11/2024		3,558		(132)			(132)		3,426	3,426			
100141528	CAPE CORAL	FL		01/30/2024		2,571		24			24		2,595	2,595			
100207239	LILBURN	GA		04/28/2025		842		(24)			(24)		818	818			
100215459	VICTOR	ID		06/12/2025		842		(24)			(24)		818	818			
100065730	LAS VEGAS	NV		07/28/2021		2,040		(51)			(51)		1,989	1,989			
100255766	NEW SMYRNA BEACH	FL		11/24/2025		977		(31)			(31)		946	946			
100149398	CHARLOTTE	NC		04/24/2024		1,082		(6)			(6)		1,076	1,076			
100190733	CHANDLER	AZ		01/27/2025		876		(41)			(41)		835	835			
100236945	RIVERVIEW	FL		09/12/2025		899		(8)			(8)		891	891			
100254838	PORT CLINTON	OH		11/17/2025		934		(41)			(41)		893	893			
100215863	ATLANTA	GA		06/12/2025		1,093		11			11		1,104	1,104			
100253146	GRAND PRAIRIE	TX		10/30/2025		769		(13)			(13)		756	756			
100243509	CEDAR GROVE	NJ		09/26/2025		793		(37)			(37)		756	756			
100243472	ATLANTA	GA		09/26/2025		793		(37)			(37)		756	756			
100210519	HEFLIN	AL		05/15/2025		866		(29)			(29)		837	837			
100203561	MISSOUR CITY	TX		03/26/2025		968		(6)			(6)		962	962			
100087186	NORTHVILLE	MI		10/25/2022		1,619		125			125		1,744	1,744			
100179864	RIVERSIDE	IL		11/22/2024		937		(28)			(28)		909	909			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132006	VANCOUVER	WA		10/13/2023		8,115		(122)			(122)		7,993	7,993			
100246445	MANTECA	CA		10/10/2025		953		(18)			(18)		935	935			
100209749	SARASOTA	FL		05/05/2025		890		(35)			(35)		855	855			
100089404	GRAND PRAIRIE	TX		11/17/2022		1,159		7			7		1,166	1,166			
100131767	LANHAM	MD		10/06/2023		1,185		77			77		1,262	1,262			
100238214	MIAMI	FL		09/18/2025		829		(35)			(35)		794	794			
100163310	LEHIGH ACRES	FL		08/13/2024		765		4			4		769	769			
100268735	WENATCHEE	WA		12/29/2025		949		(16)			(16)		933	933			
100210094	MYRTLE BEACH	SC		05/07/2025		662							662	662			
100282259	TAMPA	FL		02/27/2026		648		(9)			(9)		639	639			
100165761	GAINESVILLE	FL		08/29/2024		903		(17)			(17)		886	886			
100229501	PORTERVILLE	CA		08/15/2025		851		(27)			(27)		824	824			
100245637	AUBURN	CA		10/06/2025		910		(43)			(43)		867	867			
100238302	WARWICK	RI		09/19/2025		980		1			1		981	981			
100135441	JACKSON TOWNSHIP	NJ		11/13/2023		974		5			5		979	979			
100244557	RENTON	WA		09/29/2025		994		(12)			(12)		982	982			
100189291	HOUGHTON LAKE	MI		01/13/2025		947		(23)			(23)		924	924			
100086496	SEATAC	WA		09/30/2022		989		(11)			(11)		978	978			
100182460	WEST POINT	GA		12/12/2024		946		(16)			(16)		930	930			
100246434	PULLMAN	WA		10/10/2025		581		(27)			(27)		554	554			
100253298	ROSEVILLE	CA		10/30/2025		856		(38)			(38)		818	818			
100190178	CHICAGO	IL		01/21/2025		942		18			18		960	960			
100238187	MIAMI	FL		09/15/2025		870		(16)			(16)		854	854			
100185345	ISELIN	NJ		12/20/2024		1,067		8			8		1,075	1,075			
100107811	OCEAN CITY	MD		05/19/2023		1,121		(6)			(6)		1,115	1,115			
100195234	HOOKSETT	NH		02/24/2025		1,042		(18)			(18)		1,024	1,024			
100188377	OMAHA	NE		01/08/2025		968		(22)			(22)		946	946			
100189428	MILWAUKIE	OR		01/14/2025		871		(31)			(31)		840	840			
100229233	FLOWERY BRANCH	GA		08/13/2025		1,897		(38)			(38)		1,859	1,859			
100165280	FORT LAUDERDALE	FL		08/29/2024		841		(41)			(41)		800	800			
100244867	BONNE TERRE	MO		09/29/2025		924		(28)			(28)		896	896			
100236331	SARASOTA	FL		09/10/2025		971		(35)			(35)		936	936			
100079897	MARICOPA	AZ		04/25/2022		1,214		(70)			(70)		1,144	1,144			
100220896	OCEAN CITY	MD		07/18/2025		1,124		(8)			(8)		1,116	1,116			
100171624	APEX	NC		10/16/2024		1,014		(27)			(27)		987	987			
100221852	EGG HARBOR	NJ		07/29/2025		788		(27)			(27)		761	761			
100220037	PICO RIVERA	CA		07/30/2025		938		(20)			(20)		918	918			
100236799	JERSEY CITY	NJ		09/12/2025		942		(24)			(24)		918	918			
100143090	SOMERSET	NJ		02/16/2024		1,090		(8)			(8)		1,082	1,082			
100057927	ROSELLE	NJ		06/30/2021		2,147		(1)			(1)		2,146	2,146			
100283523	FALLS CHURCH	VA		03/13/2026		28,738		(1,212)			(1,212)		27,526	27,526			
100182530	PHOENIX	AZ		12/12/2024		989		(13)			(13)		976	976			
100117913	UNION CITY	CA		07/20/2023		739		(29)			(29)		710	710			
100057618	NEWARK	NJ		06/30/2021		1,428		(21)	4		(25)		1,403	1,403			
100246159	GULF SHORES	AL		10/08/2025		780		(30)			(30)		750	750			
100229493	MAMMOTH LAKES	CA		08/15/2025		962		(9)			(9)		953	953			
100147684	LAS VEGAS	NV		04/04/2024		1,697		34			34		1,731	1,731			
100099873	SOUTH LAKE TAHOE	CA		03/28/2023		4,755		(84)			(84)		4,671	4,671			
100284982	PURCELLVILLE	VA		03/27/2026		2,412		(50)			(50)		2,362	2,362			
100168010	HUNTLEY	IL		09/20/2024		682		(19)			(19)		663	663			
100284820	GENOA CITY	WI		03/27/2026		591		(10)			(10)		581	581			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245232	SUMMERVILLE	SC		10/06/2025		993		(30)			(30)		963	963			
100148229	LAS VEGAS	NV		04/12/2024		1,417		(30)			(30)		1,387	1,387			
100268893	PANAMA CITY BEACH	FL		12/29/2025		988		(25)			(25)		963	963			
100188441	FORT WORTH	TX		01/08/2025		887		(25)			(25)		862	862			
100238327	ORANGE	CA		09/19/2025		1,030		(49)			(49)		981	981			
100221418	NORTH MIAMI	FL		07/22/2025		781		(33)			(33)		748	748			
100268285	VANCOUVER	WA		12/29/2025		1,037		(4)			(4)		1,033	1,033			
100235641	MANCHESTER	NH		08/29/2025		832		(33)			(33)		799	799			
100129681	FORT WALTON BEACH	FL		09/29/2023		946		(11)			(11)		935	935			
100110542	CAROLINA BEACH	NC		06/30/2023		1,897		(42)			(42)		1,855	1,855			
100103200	MOUNT VERNON	NY		04/21/2023		851		(29)			(29)		822	822			
100261736	ARLINGTON	TX		12/12/2025		730		(27)			(27)		703	703			
100205779	DALLAS	TX		04/14/2025		1,103		24			24		1,127	1,127			
100220775	LOS ANGELES	CA		07/18/2025		1,196		(46)			(46)		1,150	1,150			
100221321	LONG BEACH	CA		07/22/2025		894		(34)			(34)		860	860			
100269000	CARSON CITY	NV		12/29/2025		1,072		(35)			(35)		1,037	1,037			
100177445	CHESTERFIELD	MO		01/16/2025		669		(30)			(30)		639	639			
100186142	WEST COVINA	CA		02/10/2025		960		1			1		961	961			
100055907	STUDIO CITY	CA		03/26/2021		2,929		(74)			(74)		2,855	2,855			
100243507	PORTLAND	OR		09/26/2025		924		(44)			(44)		880	880			
100219999	ESCONDIDO	CA		07/30/2025		914		(34)			(34)		880	880			
100283446	WEST CHESTER	OH		03/11/2026		635		(19)			(19)		616	616			
100283979	DENVER	CO		03/23/2026		600		(14)			(14)		586	586			
100101197	AVENTURA	FL		04/28/2023		1,570		(28)			(28)		1,542	1,542			
100119424	VENICE	FL		07/31/2023		683		(12)			(12)		671	671			
100149480	MC ALLEN	TX		04/24/2024		914		(25)			(25)		889	889			
100195613	KISSIMMEE	FL		02/24/2025		1,382		19			19		1,401	1,401			
100194435	SPRING LAKE	NC		02/14/2025		926		(22)			(22)		904	904			
100214617	WESTLAKE	FL		06/09/2025		899		(28)			(28)		871	871			
100172574	HESPERIA	CA		10/23/2024		1,058		(25)			(25)		1,033	1,033			
100236904	HIGHLAND FALLS	NY		09/12/2025		616		(17)			(17)		599	599			
100234925	VANCOUVER	WA		08/28/2025		930		(27)			(27)		903	903			
100218459	PITTSBURGH	PA		06/27/2025		831		(26)			(26)		805	805			
100226734	GARDNER	MA		07/30/2025		826		(21)			(21)		805	805			
100173122	TRENTON	ME		10/30/2024		831		(19)			(19)		812	812			
100087412	KISSIMMEE	FL		10/25/2022		1,412		79			79		1,491	1,491			
100237845	MANALAPAN	NJ		09/12/2025		1,371		(81)			(81)		1,290	1,290			
100253138	BALTIMORE	MD		10/30/2025		2,996		(83)			(83)		2,913	2,913			
100245356	LARGO	FL		10/06/2025		961		(38)			(38)		923	923			
100246205	FREDERICKSBURG	VA		10/08/2025		852		(38)			(38)		814	814			
100164252	CARY	NC		08/21/2024		653		(12)	1		(13)		640	640			
100180638	HOMESTEAD	FL		11/26/2024		945		(31)			(31)		914	914			
100220682	JACKSON TOWNSHIP	NJ		07/17/2025		887		(10)			(10)		877	877			
100246194	WOODINVILLE	WA		10/08/2025		863		(39)			(39)		824	824			
100179671	MODESTO	CA		11/21/2024		989		(16)			(16)		973	973			
100089075	SIMPSONVILLE	SC		01/06/2023		837		(23)			(23)		814	814			
100253959	SAVANNAH	GA		10/30/2025		929		(30)			(30)		899	899			
100254536	VALRICO	FL		11/07/2025		1,259		(3)			(3)		1,256	1,256			
100253121	BROCKTON	MA		10/30/2025		1,383		(34)			(34)		1,349	1,349			
100129562	WINDSOR	CO		09/29/2023		1,305		59			59		1,364	1,364			
100272462	SAINT PETERSBURG	FL		01/08/2026		960		(22)			(22)		938	938			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154827	BERGENFIELD	NJ		07/19/2024		905		(30)			(30)		875	875			
100180169	ORMOND BEACH	FL		11/25/2024		930		(16)			(16)		914	914			
100236063	WENDELL	NC		09/05/2025		861		(28)			(28)		833	833			
100214284	HAVERHILL	MA		05/30/2025		888		(40)			(40)		848	848			
100182002	COLUMBIA	SC		12/12/2024		1,724		29			29		1,753	1,753			
100172352	BOYNTON BEACH	FL		10/23/2024		1,045		(19)			(19)		1,026	1,026			
100220196	HIALEAH	FL		07/11/2025		968							968	968			
100246198	SUGAR MOUNTAIN	NC		10/08/2025		889		(34)			(34)		855	855			
100076065	AUSTIN	TX		01/07/2022		2,088		(35)			(35)		2,053	2,053			
100103096	BAY SHORE	NY		04/21/2023		941		(24)			(24)		917	917			
100167546	SUMMERVILLE	SC		10/31/2024		969		(34)			(34)		935	935			
100170153	BURR RIDGE	IL		10/08/2024		914		(30)			(30)		884	884			
100227932	MIAMI BEACH	FL		08/04/2025		1,001		(16)			(16)		985	985			
100171932	HENDERSON	NV		10/17/2024		976		(29)			(29)		947	947			
100212640	OSPREY	FL		05/29/2025		895		(30)			(30)		865	865			
100221485	CHARLESTON	SC		07/22/2025		896		(31)			(31)		865	865			
100158979	COLUMBUS	OH		08/15/2024		870		(27)			(27)		843	843			
100137550	FAYETTEVILLE	AR		12/08/2023		949		(6)			(6)		943	943			
100168818	PALM COAST	FL		09/26/2024		1,191		(15)			(15)		1,176	1,176			
100220583	CHICO	CA		07/15/2025		957		(30)			(30)		927	927			
100215808	HEMET	CA		06/12/2025		942		(15)			(15)		927	927			
100134585	AUSTIN	TX		10/30/2023		939		(19)			(19)		920	920			
100246832	NAPLES	FL		10/16/2025		803		(37)			(37)		766	766			
100283119	ANAHEIM	CA		03/09/2026		873		(28)			(28)		845	845			
100283589	RENO	NV		03/13/2026		588		(23)			(23)		565	565			
100248148	LA CENTER	WA		10/29/2025		1,860		(99)			(99)		1,761	1,761			
100115996	CAPE CORAL	FL		07/20/2023		2,686		9			9		2,695	2,695			
100180622	TEMPLE HILLS	MD		11/26/2024		913		(6)			(6)		907	907			
100192988	KISSIMMEE	FL		02/10/2025		814		(19)			(19)		795	795			
100134738	JACKSON	NJ		10/30/2023		862		4			4		866	866			
100199286	GILBERT	AZ		03/05/2025		3,246		(114)			(114)		3,132	3,132			
100244882	SAINT CLOUD	FL		09/29/2025		917		(37)			(37)		880	880			
100151579	LAS VEGAS	NV		05/10/2024		944		(14)			(14)		930	930			
100219251	DAVENPORT	FL		06/30/2025		765		(16)			(16)		749	749			
100167551	SUMMERVILLE	SC		10/31/2024		992		(35)			(35)		957	957			
100169811	BOWIE	MD		09/30/2024		888		(26)			(26)		862	862			
100172377	SEBASTIAN	FL		10/23/2024		11,042		(277)			(277)		10,765	10,765			
100253871	LAS VEGAS	NV		10/30/2025		679		(13)			(13)		666	666			
100129229	WINTER PARK	FL		11/03/2023		3,680		(39)			(39)		3,641	3,641			
100164083	DORAL	FL		08/21/2024		944		4			4		948	948			
100204933	SOMERVILLE	NJ		04/10/2025		876		(14)			(14)		862	862			
100246215	PORTLAND	OR		10/08/2025		948		(39)			(39)		909	909			
100178222	LANCASTER	CA		11/19/2024		998		(42)			(42)		956	956			
100190119	ABILENE	TX		01/21/2025		542		(26)	1		(27)		515	515			
100244483	FRESNO	CA		09/29/2025		1,614		(40)			(40)		1,574	1,574			
100247208	LAS VEGAS	NV		10/23/2025		886		(24)			(24)		862	862			
100210461	TULARE	CA		05/12/2025		887		5			5		892	892			
100248441	SAN DIEGO	CA		10/29/2025		1,931		(88)			(88)		1,843	1,843			
100171163	WINTER SPRINGS	FL		11/22/2024		955		(27)			(27)		928	928			
100276930	SAN ANTONIO	TX		01/30/2026		910		(34)			(34)		876	876			
100189399	COTTONWOOD	AZ		01/14/2025		842		(23)			(23)		819	819			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221663	SANDY	OR		07/23/2025		862		(27)			(27)		835	835			
100230314	MIAMI	FL		08/29/2025		664		(14)			(14)		650	650			
100127618	ATHOL	ID		09/08/2023		971		(9)			(9)		962	962			
100169086	CAPE CORAL	FL		09/27/2024		1,264		(14)			(14)		1,250	1,250			
100119154	SEDONA	AZ		07/31/2023		955		6			6		961	961			
100147054	LONG POND	PA		03/27/2024		1,447		(11)			(11)		1,436	1,436			
100206071	PHOENIX	AZ		05/16/2025		858		(9)			(9)		849	849			
100220838	VISTA	CA		07/18/2025		104,698		(3,588)			(3,588)		101,110	101,110			
100219245	SOMONAUK	IL		06/30/2025		934		(20)			(20)		914	914			
100254531	SANTA CRUZ	CA		11/07/2025		3,495		(85)			(85)		3,410	3,410			
100127472	OAKLAND	CA		09/08/2023		960		(14)			(14)		946	946			
100186604	BRANDYWINE	MD		12/30/2024		1,144		50			50		1,194	1,194			
100117479	KINGSTON	NY		07/20/2023		1,007		19			19		1,026	1,026			
100200584	FRESNO	CA		03/11/2025		1,037		(6)			(6)		1,031	1,031			
100269162	SANTA BARBARA	CA		12/30/2025		4,502		(92)			(92)		4,410	4,410			
100188731	HUNTSVILLE	AL		01/09/2025		1,061		3			3		1,064	1,064			
100216191	ORANGE	CA		06/20/2025		901		(31)			(31)		870	870			
100272315	STEVENSVILLE	MD		01/08/2026		991		(17)			(17)		974	974			
100172421	FREEHOLD	NJ		10/23/2024		967		(26)			(26)		941	941			
100227067	FULSHEAR	TX		07/30/2025		1,084		29			29		1,113	1,113			
100204857	PAHRUMP	NV		04/09/2025		834		(39)			(39)		795	795			
100129376	STAFFORD TOWNSHIP	NJ		09/26/2023		949		(2)			(2)		947	947			
100175371	MCKINNEY	TX		11/05/2024		1,085		(5)			(5)		1,080	1,080			
100176901	LOXAHATCHEE	FL		11/15/2024		587		(18)			(18)		569	569			
100218642	SISTER BAY	WI		06/27/2025		984		13			13		997	997			
100210456	HIALEAH	FL		05/12/2025		907		(16)			(16)		891	891			
100084838	SPARKS	NV		08/02/2022		1,253		14			14		1,267	1,267			
100229506	MIDDLETON	ID		08/15/2025		1,002		(4)			(4)		998	998			
100229574	FREDERICKSBURG	VA		08/15/2025		4,137		(64)			(64)		4,073	4,073			
100168654	CHARLOTTE	NC		09/25/2024		934		(21)			(21)		913	913			
100194025	TWISP	WA		02/11/2025		2,810		(57)			(57)		2,753	2,753			
100120975	LELAND	NC		08/30/2023		1,386		67			67		1,453	1,453			
100266800	CHARLOTTE	NC		12/23/2025		1,840		(16)			(16)		1,824	1,824			
100209921	MORENO VALLEY	CA		06/11/2025		929		(17)			(17)		912	912			
100214037	HUNTINGTON BEACH	CA		05/29/2025		924		(12)			(12)		912	912			
100221118	NAPLES	FL		07/21/2025		936		(22)			(22)		914	914			
100261518	POST FALLS	ID		12/12/2025		903		(32)			(32)		871	871			
100132422	FOUNTAIN HILLS	AZ		11/03/2023		921		12			12		933	933			
100171410	VENTNOR	NJ		10/16/2024		988		(24)			(24)		964	964			
100221638	OCEAN CITY	MD		07/23/2025		858		(23)			(23)		835	835			
100284017	HEBRON	KY		03/24/2026		693		(8)			(8)		685	685			
100168003	MASHPEE	MA		09/20/2024		894		(9)			(9)		885	885			
100244531	MINNEAPOLIS	MN		09/29/2025		920		(32)			(32)		888	888			
100109958	LAS VEGAS	NV		06/22/2023		1,058		(27)			(27)		1,031	1,031			
100216041	SAPPHIRE	NC		06/17/2025		950		(16)			(16)		934	934			
100221513	TEMPE	AZ		07/22/2025		962		(28)			(28)		934	934			
100141695	HILLSBORO	OR		01/30/2024		660		(24)			(24)		636	636			
100190870	COVINGTON	GA		01/27/2025		931		3			3		934	934			
100189968	CHARLOTTE	NC		01/21/2025		928		(13)			(13)		915	915			
100158447	NEWTOWN SQUARE	PA		07/10/2024		2,007		(55)			(55)		1,952	1,952			
19120	CHARLOTTE	NC		12/01/2011		114,331							114,331	114,331			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143305	ARLINGTON	TX		02/16/2024		991							991	991			
100212292	CHARLOTTE	NC		05/28/2025		872		(17)			(17)		855	855			
100202859	TUCSON	AZ		03/24/2025		809		(27)			(27)		782	782			
100163265	LOS ANGELES	CA		08/13/2024		1,018		(4)			(4)		1,014	1,014			
100244963	MANTEO	NC		09/29/2025		19,605		(577)			(577)		19,028	19,028			
100119183	JOSHUA	TX		07/31/2023		1,026		9			9		1,035	1,035			
100220451	CHICO	CA		07/15/2025		863		(33)			(33)		830	830			
100261246	FAIRBURN	GA		12/05/2025		1,201		(56)			(56)		1,145	1,145			
100179779	SAN TAN VALLEY	AZ		11/21/2024		1,043		(18)			(18)		1,025	1,025			
100132545	NORTH LAUDERDALE	FL		11/03/2023		929		39			39		968	968			
100170125	WOODBRIDGE	VA		10/08/2024		1,006		(21)			(21)		985	985			
100214242	SAN DIEGO	CA		05/30/2025		984		(13)			(13)		971	971			
100214049	SUMMERFIELD	FL		05/29/2025		974		(18)			(18)		956	956			
100167754	FREDERICKSBURG	VA		09/19/2024		616		(20)			(20)		596	596			
100116350	DULUTH	GA		07/20/2023		1,420		178			178		1,598	1,598			
100253913	PORT SAINT LUCIE	FL		10/30/2025		851		(37)			(37)		814	814			
100253748	SACRAMENTO	CA		10/30/2025		979		(25)			(25)		954	954			
100210629	LOMA LINDA	CA		05/15/2025		902		(27)			(27)		875	875			
100207155	LOS ANGELES SUN VALLEY AREA	CA		04/28/2025		897		(22)			(22)		875	875			
100210464	SAINT CLOUD	FL		05/12/2025		910		(35)			(35)		875	875			
100206995	WOODLAND	CA		04/24/2025		832		(31)			(31)		801	801			
100257222	NASHVILLE	TN		11/26/2025		922		(15)			(15)		907	907			
100182043	CEDAR PARK	TX		12/12/2024		1,041		9			9		1,050	1,050			
100188815	WINCHESTER	VA		01/09/2025		1,145		41			41		1,186	1,186			
100218640	PRINEVILLE	OR		06/27/2025		971		8			8		979	979			
100129344	WADDELL	AZ		09/25/2023		952		2			2		954	954			
100120883	GALVESTON	TX		08/28/2023		1,460		(13)			(13)		1,447	1,447			
100269136	PETALUMA	CA		12/30/2025		888		(18)			(18)		870	870			
100239795	REDONDO BEACH	CA		09/29/2025		317		(7)			(7)		310	310			
100230082	CHAMBLEE	GA		08/26/2025		970		(10)			(10)		960	960			
100206865	BRICK	NJ		04/24/2025		917		(21)			(21)		896	896			
100212357	WOODBRIDGE	VA		05/28/2025		921		(25)			(25)		896	896			
100065638	MOSCOW	ID		07/28/2021		2,034		(45)			(45)		1,989	1,989			
100159580	LAKE WORTH	FL		07/15/2024		848		(20)			(20)		828	828			
100135141	STOCKTON	CA		11/03/2023		1,628		(38)			(38)		1,590	1,590			
100247484	VALLEJO	CA		11/26/2025		954		(35)			(35)		919	919			
100157921	SANGER	TX		07/09/2024		998		13			13		1,011	1,011			
100114938	WAUSAU	WI		07/13/2023		1,065		(8)			(8)		1,057	1,057			
100169682	WINDERMERE	FL		09/30/2024		866		(32)			(32)		834	834			
100267293	BARSTOW	CA		12/24/2025		861		(33)			(33)		828	828			
100116291	SIMI VALLEY	CA		07/20/2023		2,198		744			744		2,942	2,942			
100204516	PORT ANGELES	WA		04/04/2025		865		(25)			(25)		840	840			
100214688	LAUDERHILL	FL		06/11/2025		881		(41)			(41)		840	840			
100273982	ROSENBERG	TX		01/26/2026		996		(32)			(32)		964	964			
100215840	CINCINNATI	OH		06/12/2025		931		(12)			(12)		919	919			
100142640	PORT SAINT LUCIE	FL		02/08/2024		859		(26)			(26)		833	833			
100247293	PONTE VEDRA	FL		10/23/2025		1,088		(41)			(41)		1,047	1,047			
100115814	BIG BEAR LAKE	CA		07/20/2023		980		(25)			(25)		955	955			
100155045	GLENDALE	AZ		07/19/2024		1,184		(25)			(25)		1,159	1,159			
100206555	LAS VEGAS	NV		04/22/2025		1,106		(52)			(52)		1,054	1,054			
100082150	MIAMI	FL		04/14/2022		572		(13)			(13)		559	559			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257225	SAN DIEGO	CA		11/26/2025		1,219		(35)			(35)		1,184	1,184			
100189572	KISSIMMEE	FL		01/17/2025		909		(10)			(10)		899	899			
100127468	GILBERT	AZ		09/08/2023		1,203		(10)			(10)		1,193	1,193			
100245667	AUBURN	AL		10/06/2025		932		(37)			(37)		895	895			
100281934	BURNSVILLE	MN		02/26/2026		946		(22)			(22)		924	924			
100128195	HENDERSON	NV		09/18/2023		47,782		3,473			3,473		51,255	51,255			
100065711	FERGUSON	NC		07/28/2021		2,003		(50)			(50)		1,953	1,953			
100168145	FRAMINGHAM	MA		09/20/2024		8,090		60			60		8,150	8,150			
100150702	TIGARD	OR		05/06/2024		1,219		65			65		1,284	1,284			
100204850	PASADENA	MD		04/09/2025		972		(33)			(33)		939	939			
100212217	LOMPOC	CA		05/22/2025		944		(5)			(5)		939	939			
100151610	FYFFE	AL		05/10/2024		1,321							1,321	1,321			
100119427	NEPTUNE	NJ		07/31/2023		1,216		(19)			(19)		1,197	1,197			
100207077	RIDGEWOOD	NY		04/24/2025		847		(41)			(41)		806	806			
100238664	ATLANTA	GA		09/19/2025		843		(32)			(32)		811	811			
100115974	LAMOINE	ME		07/20/2023		998		(24)			(24)		974	974			
100064637	STOCKTON	CA		07/01/2021		3,576		121			121		3,697	3,697			
100206949	CAPE CORAL	FL		04/25/2025		918		(37)			(37)		881	881			
100237701	ALPHARETTA	GA		09/12/2025		2,001		(90)			(90)		1,911	1,911			
100114623	FONTANA	CA		06/29/2023		1,051		(8)			(8)		1,043	1,043			
100150188	NEW HARTFORD	NY		04/30/2024		14,924		(595)			(595)		14,329	14,329			
100078875	VALLEJO	CA		02/24/2022		2,104		40			40		2,144	2,144			
100119837	COLLEGE PARK	MD		08/08/2023		1,009		(19)			(19)		990	990			
100206273	LEASBURG	NC		04/17/2025		969		(21)			(21)		948	948			
100267325	INDIANAPOLIS	IN		12/24/2025		918		(37)			(37)		881	881			
100246936	JOHNS ISLAND	SC		10/17/2025		913		(32)			(32)		881	881			
100164481	DENVER	NC		08/21/2024		970		(18)			(18)		952	952			
100193025	OAK PARK	IL		02/10/2025		541		(11)			(11)		530	530			
100236279	RUNNING SPRINGS	CA		09/10/2025		773		(20)			(20)		753	753			
100228388	ANDERSON	CA		08/11/2025		1,072		(22)			(22)		1,050	1,050			
100129708	LEHI	UT		09/29/2023		949		(17)			(17)		932	932			
100189784	HELEN	GA		01/21/2025		909		(7)			(7)		902	902			
100195498	HENDERSON	NV		02/24/2025		1,115		63			63		1,178	1,178			
100127935	SEVERN	MD		09/08/2023		1,112		35			35		1,147	1,147			
100214391	PLUMAS LAKE	CA		06/02/2025		1,078		23			23		1,101	1,101			
100202543	SEVERNA PARK	MD		03/21/2025		947		(18)			(18)		929	929			
100140320	MESA	AZ		01/18/2024		872		(21)			(21)		851	851			
100151193	ANTIOCH	CA		05/10/2024		905		(25)			(25)		880	880			
100158664	DAVENPORT	FL		07/10/2024		1,201		62			62		1,263	1,263			
100202410	COEUR D ALENE	ID		03/19/2025		913		(5)			(5)		908	908			
100204443	LOS ANGELES	CA		04/03/2025		576		(14)			(14)		562	562			
100261184	SALEM	NH		12/05/2025		978		(31)			(31)		947	947			
100248824	ARVADA	CO		10/29/2025		1,109		(4)			(4)		1,105	1,105			
100109313	PALM COAST	FL		06/12/2023		1,269		(3)			(3)		1,266	1,266			
100150766	LEESBURG	FL		05/07/2024		3,345		(15)			(15)		3,330	3,330			
100246805	WATERVILLE	MN		10/15/2025		814		(18)			(18)		796	796			
100150851	IRVINGTON	NJ		05/08/2024		1,058		5			5		1,063	1,063			
100218947	PLYMOUTH	MN		06/27/2025		915		(15)			(15)		900	900			
100253893	SPRINGFIELD	MA		10/30/2025		1,009		(16)			(16)		993	993			
100201048	APEX	NC		03/12/2025		958		(21)			(21)		937	937			
100117004	HOUSTON	TX		07/20/2023		1,296		220			220		1,516	1,516			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177332	PLANT CITY	FL		01/16/2025		4,170		(138)			(138)		4,032	4,032			
100188654	ALBUQUERQUE	NM		02/10/2025		898		(33)			(33)		865	865			
100200993	INDIO	CA		03/12/2025		891		(26)			(26)		865	865			
100151289	FORT LAUDERDALE	FL		05/10/2024		1,895		(17)			(17)		1,878	1,878			
100244997	PUYALLUP	WA		09/29/2025		845		(39)			(39)		806	806			
100161494	OAK HARBOR	WA		07/30/2024		894		(15)			(15)		879	879			
100134650	CORAL SPRINGS	FL		10/30/2023		1,130		(3)			(3)		1,127	1,127			
100219678	DAWSONVILLE	GA		07/07/2025		966		(21)			(21)		945	945			
100090988	CHULA VISTA	CA		01/31/2023		1,784		(8)			(8)		1,776	1,776			
100149349	SPARKS	NV		04/24/2024		6,176		229			229		6,405	6,405			
100221658	FERNLEY	NV		07/23/2025		1,015		(35)			(35)		980	980			
100234902	GRAFORD	TX		08/28/2025		840		(15)			(15)		825	825			
100065198	COMMERCE CITY	CO		07/14/2021		2,174		(38)			(38)		2,136	2,136			
100273913	ROSENBERG	TX		01/26/2026		776		(32)			(32)		744	744			
100204482	CLIFTON HEIGHTS	PA		04/04/2025		981		(14)			(14)		967	967			
100115781	FAYETTEVILLE	AR		07/20/2023		1,122		13			13		1,135	1,135			
100203321	DENVER	CO		03/27/2025		992		(25)			(25)		967	967			
100162728	SILVER SPRING	MD		08/12/2024		891		(18)			(18)		873	873			
100157489	STATEN ISLAND	NY		02/20/2025		797		(45)			(45)		752	752			
100175383	CHICAGO	IL		11/05/2024		1,098		4			4		1,102	1,102			
100204710	AGOURA HILLS	CA		04/08/2025		392		(18)			(18)		374	374			
100221155	DERRY	NH		07/21/2025		864		(18)			(18)		846	846			
100139166	TAMPA	FL		12/28/2023		10,576		(135)			(135)		10,441	10,441			
100228999	AURORA	CO		09/10/2025		923		(37)			(37)		886	886			
100249921	CHINO HILLS	CA		10/30/2025		1,886		(81)			(81)		1,805	1,805			
100188368	KUNA	ID		01/08/2025		1,001		(22)			(22)		979	979			
100253956	FORNEY	TX		10/30/2025		1,106		37			37		1,143	1,143			
100276553	SALEM	AL		01/28/2026		915		(37)			(37)		878	878			
100283240	LEHIGH ACRES	FL		03/09/2026		1,531		(23)			(23)		1,508	1,508			
100234774	LAKE ARROWHEAD	CA		08/28/2025		743		(34)			(34)		709	709			
100089038	OCOEE	FL		11/04/2022		7,112		98			98		7,210	7,210			
100163953	LOUISVILLE	KY		10/04/2024		2,492		(81)			(81)		2,411	2,411			
100235725	WEATHERFORD	TX		09/22/2025		972		(20)			(20)		952	952			
100218712	WASHINGTON	UT		06/27/2025		1,322		43			43		1,365	1,365			
100247198	BROKEN BOW	OK		10/23/2025		973		(21)			(21)		952	952			
100191191	SANFORD	FL		01/29/2025		927		1			1		928	928			
100170363	ANNA	TX		10/08/2024		922		(27)			(27)		895	895			
100162815	CLINTON	CT		08/12/2024		1,062		(24)			(24)		1,038	1,038			
100061245	N HOLLYWOOD	CA		06/01/2021		2,656		11			11		2,667	2,667			
100119988	JUPITER	FL		08/11/2023		1,419		(25)			(25)		1,394	1,394			
100229246	MARIETTA	GA		08/13/2025		938		(33)			(33)		905	905			
100171527	SALEM	OR		10/16/2024		1,783		34			34		1,817	1,817			
100243179	TROY	MI		09/26/2025		858		(29)			(29)		829	829			
100205597	ATLANTA	GA		05/09/2025		1,265		(49)			(49)		1,216	1,216			
100149812	EMPIRE	CA		04/26/2024		885		21			21		906	906			
100185921	MILWAUKIE	OR		12/26/2024		799		(8)			(8)		791	791			
100188828	LA CENTER	WA		01/09/2025		1,065		(32)			(32)		1,033	1,033			
100215905	ANSONIA	CT		06/16/2025		786		(36)			(36)		750	750			
100116978	STATEN ISLAND	NY		07/20/2023		1,518		342			342		1,860	1,860			
100226808	BROOMFIELD	CO		07/30/2025		1,049		16			16		1,065	1,065			
100237805	CHULA VISTA	CA		09/12/2025		1,971		(76)			(76)		1,895	1,895			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088032	NORTH HOLLYWOOD AREA CITY OF	CA		10/25/2022		953		(29)			(29)		924	924			
100107792	MYRTLE BEACH	SC		05/19/2023		2,057		109			109		2,166	2,166			
100143191	SEDRO WOOLLEY	WA		02/16/2024		918		(14)			(14)		904	904			
100206593	VIRGINIA BEACH	VA		04/22/2025		1,275		(42)			(42)		1,233	1,233			
100165763	SOMERSET	TX		08/29/2024		664		(54)			(54)		610	610			
100142867	WAKE FOREST	NC		02/09/2024		811		(18)			(18)		793	793			
100164529	ANNA	TX		08/21/2024		954		(4)			(4)		950	950			
100200247	PLAINFIELD	NJ		03/07/2025		982		(10)			(10)		972	972			
100221085	MERCED	CA		07/18/2025		1,279		(8)			(8)		1,271	1,271			
100195239	CAPE MAY	NJ		02/24/2025		692		16	1		15		707	707			
100180569	GERMANTOWN	MD		11/26/2024		995		11			11		1,006	1,006			
100272266	CANTON	GA		01/08/2026		930		(29)			(29)		901	901			
100138896	HOUSTON	TX		12/21/2023		817		(18)			(18)		799	799			
100161356	AURORA	CO		07/25/2024		1,002							1,002	1,002			
100254996	LOS CABOS	MEX		11/18/2025		903							903	903			
100057934	RALEIGH	NC		06/30/2021		3,198		(44)			(44)		3,154	3,154			
100120308	MONROEVILLE	PA		08/18/2023		744		(26)			(26)		718	718			
4010049486	CAMDEN	NJ		05/31/2023		919		(29)			(29)		890	890			
100246259	ROSHOLT	WI		10/10/2025		822		(27)			(27)		795	795			
100147370	SANDY	UT		05/08/2024		961		(35)			(35)		926	926			
100268865	BELLINGHAM	MA		12/29/2025		2,037		(37)			(37)		2,000	2,000			
100079698	BELTSVILLE	MD		04/08/2022		1,981		147			147		2,128	2,128			
100283419	VANCOUVER	WA		03/11/2026		638		(20)			(20)		618	618			
100218268	PENSACOLA	FL		06/26/2025		9,880		(326)			(326)		9,554	9,554			
100247607	GAINESVILLE	FL		10/29/2025		815		(37)			(37)		778	778			
100197493	ALAMEDA	CA		02/26/2025		1,001		(6)			(6)		995	995			
100284734	SACRAMENTO	CA		03/27/2026		984		(11)			(11)		973	973			
100152509	SMITHFIELD	RI		05/17/2024		904		(7)			(7)		897	897			
100148488	BARNETT	MO		04/12/2024		913		(16)			(16)		897	897			
100221228	FRESNO	CA		07/21/2025		1,000							1,000	1,000			
100212984	TACOMA	WA		05/29/2025		816		(19)			(19)		797	797			
100166433	SAN JACINTO	CA		10/31/2024		808		(38)			(38)		770	770			
100210681	SYRACUSE	UT		05/15/2025		859		(27)			(27)		832	832			
100179394	MALABAR	FL		12/27/2024		953		(19)			(19)		934	934			
100185325	FORNEY	TX		12/20/2024		966		3			3		969	969			
100169290	PATERSON	NJ		09/27/2024		675		(35)			(35)		640	640			
100148549	OLYMPIA	WA		04/12/2024		1,002		(23)			(23)		979	979			
100204573	CROSS JUNCTION	VA		04/04/2025		790		(28)			(28)		762	762			
100205864	COMPTON	CA		04/14/2025		1,027		(7)			(7)		1,020	1,020			
100109267	ROCKWALL	TX		07/21/2023		2,003		69			69		2,072	2,072			
100201648	HOWARD	CO		03/13/2025		256,781		(9,150)			(9,150)		247,631	247,631			
100100865	WEST NEW YORK	NJ		04/28/2023		2,339		69			69		2,408	2,408			
100116069	SPARKS	NV		07/20/2023		4,121		50			50		4,171	4,171			
100152199	COUNCIL BLUFFS	IA		05/17/2024		3,234		7			7		3,241	3,241			
100235132	RANCHO CORDOVA	CA		08/28/2025		874		(19)			(19)		855	855			
100156676	SNELLVILLE	GA		06/24/2024		951		(3)			(3)		948	948			
100254552	SOLON	OH		11/07/2025		908		(27)			(27)		881	881			
100165289	LOS ANGELES	CA		08/29/2024		853		(64)			(64)		789	789			
100246142	HUNTERSVILLE	NC		10/08/2025		798		(36)			(36)		762	762			
100150662	NORTHBRIDGE	MA		05/06/2024		932		(15)			(15)		917	917			
100165068	VINELAND	NJ		08/28/2024		2,669		(120)			(120)		2,549	2,549			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100131638	ZIONSVILLE	IN		10/06/2023		(593)		2			2		(591)	(591)			
100271958	SPOKANE	WA		01/06/2026		3,326		(120)			(120)		3,206	3,206			
100203516	NORTHBOROUGH	MA		03/26/2025		877		(28)			(28)		849	849			
100195473	LAKE WORTH	FL		02/24/2025		1,464		115			115		1,579	1,579			
100142718	NORTHGLENN	CO		02/08/2024		2,121		1			1		2,122	2,122			
100143715	SUWANEE	GA		02/26/2024		704		(11)			(11)		693	693			
100236993	HOLYOKE	MA		09/12/2025		363,100		(17,124)			(17,124)		345,976	345,976			
100179584	PHOENIX	AZ		11/21/2024		1,075		(13)			(13)		1,062	1,062			
100227047	HEMET	CA		07/30/2025		918		(21)			(21)		897	897			
100249401	WEISER	ID		10/30/2025		683		(13)			(13)		670	670			
100133541	SNOHOMISH	WA		10/19/2023		726		(21)			(21)		705	705			
100186041	LAGUNA NIGUEL	CA		01/31/2025		1,325		(9)			(9)		1,316	1,316			
100149672	SURPRISE	AZ		04/26/2024		2,182		39			39		2,221	2,221			
100227276	COLORADO SPRINGS	CO		07/31/2025		941		(23)			(23)		918	918			
100229620	FORT WORTH	TX		08/15/2025		779		(23)			(23)		756	756			
100115064	BUCKLEY	WA		07/14/2023		1,127		6			6		1,133	1,133			
100110498	HINGHAM	MA		06/30/2023		1,021		7			7		1,028	1,028			
100198868	BIG BEAR LAKE	CA		02/28/2025		830		(27)			(27)		803	803			
100160932	CLINTON	WA		07/24/2024		880		(15)			(15)		865	865			
100193418	NAPLES	FL		02/10/2025		24,670		(91)			(91)		24,579	24,579			
100261294	SAINT MARYS	OH		12/08/2025		1,036		(26)			(26)		1,010	1,010			
100080947	GREER	SC		03/17/2022		1,975		(17)			(17)		1,958	1,958			
100143206	CANYON	TX		02/16/2024		1,343		(12)			(12)		1,331	1,331			
100268394	WEST VALLEY CITY	UT		12/29/2025		17,346		(348)			(348)		16,998	16,998			
100190748	PALMDALE	CA		01/27/2025		997		4			4		1,001	1,001			
100175253	AUSTIN	TX		11/05/2024		1,039		(12)			(12)		1,027	1,027			
100100679	ROCKVILLE	MD		04/28/2023		2,656		178			178		2,834	2,834			
100079228	FORT WALTON BEACH	FL		02/14/2022		1,869		(28)			(28)		1,841	1,841			
100134993	KATY	TX		10/30/2023		2,734		(20)			(20)		2,714	2,714			
100167487	AUSTIN	TX		10/31/2024		1,315		(59)			(59)		1,256	1,256			
100191364	BRIDGEWATER	MA		01/30/2025		962		(23)			(23)		939	939			
100283140	STRATFORD	CT		03/09/2026		4,596		(40)			(40)		4,556	4,556			
100087037	HOMESTEAD	FL		11/04/2022		866		(21)			(21)		845	845			
100202351	IMPERIAL	CA		03/19/2025		873		(36)			(36)		837	837			
100182493	MELISSA	TX		12/12/2024		6,079		(5)			(5)		6,074	6,074			
100067519	ROSELLE PARK	NJ		09/23/2021		1,934		(47)			(47)		1,887	1,887			
100138079	ANTIOCH	TN		12/13/2023		472		(8)			(8)		464	464			
100079191	POMONA	NY		02/24/2022		2,308		(4)			(4)		2,304	2,304			
100268250	ENOCH	UT		12/29/2025		1,071							1,071	1,071			
100137804	PHOENIX	AZ		12/08/2023		1,180		69			69		1,249	1,249			
100244828	MURFREESBORO	TN		09/29/2025		5,193		(172)			(172)		5,021	5,021			
100220634	SOUTH PALM BEACH	FL		07/17/2025		898		(38)			(38)		860	860			
100226602	MCGAHEYSVILLE	VA		07/30/2025		774		(41)			(41)		733	733			
100129398	CELINA	TX		09/26/2023		1,043							1,043	1,043			
100180783	CLOVIS	CA		11/26/2024		1,247		(27)			(27)		1,220	1,220			
100255541	MANCHESTER	NH		11/24/2025		1,004		(29)			(29)		975	975			
100255516	JEROME	ID		11/24/2025		951		(23)			(23)		928	928			
100100875	SAN JACINTO	CA		04/28/2023		1,455		124			124		1,579	1,579			
100151212	WASHINGTON	DC		05/10/2024		1,049		11			11		1,060	1,060			
100155278	SACRAMENTO	CA		07/19/2024		1,381		(17)			(17)		1,364	1,364			
100193497	SPRINGFIELD	OR		02/10/2025		2,594		(6)			(6)		2,588	2,588			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182559	GALLATIN	TN		12/12/2024		970		(9)			(9)		961	961			
100182560	GALLATIN	TN		12/12/2024		970		(9)			(9)		961	961			
100173860	TROUTMAN	NC		10/31/2024		853		(40)			(40)		813	813			
100179410	SURFSIDE BEACH	TX		12/27/2024		855		(40)			(40)		815	815			
100179717	ROSEVILLE	CA		11/21/2024		1,195		62			62		1,257	1,257			
100203412	LAS VEGAS	NV		03/27/2025		966		(24)			(24)		942	942			
100213728	PHOENIX	AZ		05/29/2025		838		(33)			(33)		805	805			
100144064	NEWNAN	GA		03/07/2024		935		(18)			(18)		917	917			
100149091	MIDDLETOWN	CA		04/19/2024		700		(51)			(51)		649	649			
100244432	BUCKEYE	AZ		09/29/2025		929		(26)			(26)		903	903			
100192923	GRANTS PASS	OR		02/10/2025		1,050		(1)			(1)		1,049	1,049			
100195384	WILMINGTON	NC		02/24/2025		928		(21)			(21)		907	907			
100179622	SACRAMENTO	CA		11/21/2024		886		(18)			(18)		868	868			
100202714	POOLER	GA		03/24/2025		1,571		(44)			(44)		1,527	1,527			
100165376	SAVAGE	MD		08/29/2024		825		(13)			(13)		812	812			
100215592	WINCHESTER	TN		06/12/2025		847		(22)			(22)		825	825			
100185858	BALTIMORE	MD		12/26/2024		1,107		(10)			(10)		1,097	1,097			
100142730	SARASOTA	FL		02/08/2024		924		(21)			(21)		903	903			
100154504	TRENTON	NJ		06/14/2024		943		(8)			(8)		935	935			
100171832	GAINESVILLE	VA		10/17/2024		4,447		(97)			(97)		4,350	4,350			
100160982	BRADENTON	FL		07/24/2024		898		(27)			(27)		871	871			
100211433	AIRWAY HEIGHTS	WA		05/16/2025		869		(39)			(39)		830	830			
100219029	BONITA SPRINGS	FL		06/27/2025		3,130		(52)			(52)		3,078	3,078			
100116017	SUWANEE	GA		07/20/2023		1,340		(2)			(2)		1,338	1,338			
100192748	DURHAM	NC		02/10/2025		718		43	1		42		760	760			
100210059	BRIDGEPORT	CT		05/07/2025		1,153		(23)			(23)		1,130	1,130			
100171845	GLENSIDE	PA		10/17/2024		2,833		(85)			(85)		2,748	2,748			
100185474	BELLA VISTA	AR		12/20/2024		213,756		4,894			4,894		218,650	218,650			
100254647	CUTLER BAY	FL		11/10/2025		902		(49)			(49)		853	853			
100192837	KISSIMMEE	FL		02/10/2025		1,052		19			19		1,071	1,071			
100108477	LOWELL	MA		05/25/2023		757		(15)			(15)		742	742			
100169050	CASTLE PINES	CO		09/27/2024		987		(16)			(16)		971	971			
100207088	SURPRISE	AZ		04/24/2025		939		(18)			(18)		921	921			
100192436	MORELAND	GA		02/07/2025		881		(32)			(32)		849	849			
100060185	HAVERHIL	MA		06/25/2021		1,804		(31)			(31)		1,773	1,773			
100076610	SAINT JOHNS	FL		12/16/2021		3,101		(79)			(79)		3,022	3,022			
100076639	OLYMPIA	WA		12/16/2021		1,814		(100)			(100)		1,714	1,714			
100118120	PUNTA GORDA	FL		07/20/2023		603		(25)			(25)		578	578			
100215779	OCEAN ISLE BEACH	NC		06/12/2025		1,185		(21)			(21)		1,164	1,164			
100156452	LITTLEROCK	CA		06/24/2024		975		8			8		983	983			
100163837	COPPELL	TX		09/27/2024		962		(73)			(73)		889	889			
100101031	SAN BERNARDINO	CA		04/28/2023		2,074		270			270		2,344	2,344			
100202232	HOUSTON	TX		04/17/2025		1,251		(47)			(47)		1,204	1,204			
100236057	LAKEVILLE	MN		09/04/2025		994		(27)			(27)		967	967			
100200470	NEWARK	NJ		03/10/2025		646		(13)			(13)		633	633			
100157896	BRADENTON	FL		07/09/2024		1,128		58			58		1,186	1,186			
100206959	LITCHFIELD PARK	AZ		04/25/2025		850		(40)			(40)		810	810			
100195236	DORAVILLE	GA		02/24/2025		1,345		(16)			(16)		1,329	1,329			
100193132	CELINA	TX		02/10/2025		1,106		74			74		1,180	1,180			
100220556	POCONO PINES	PA		07/15/2025		896		(31)			(31)		865	865			
100205890	BEAVERTON	OR		04/14/2025		1,900		2			2		1,902	1,902			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100268220	CLOVIS	CA		12/29/2025		972		(18)			(18)		954	954			
100143129	NEWNAN	GA		02/16/2024		941		(18)			(18)		923	923			
100214015	KISSIMMEE	FL		05/29/2025		67,982		(1,762)			(1,762)		66,220	66,220			
100192718	LAS VEGAS	NV		02/10/2025		969		(9)			(9)		960	960			
100079233	PANAMA CITY BEACH	FL		02/14/2022		1,918		(18)			(18)		1,900	1,900			
100170353	AVONDALE	AZ		10/08/2024		1,209		(34)			(34)		1,175	1,175			
100264913	HENDERSON	NV		12/17/2025		1,495		(63)			(63)		1,432	1,432			
100216180	LAS VEGAS	NV		06/18/2025		924		5			5		929	929			
100148114	MELISSA	TX		04/10/2024		808		2			2		810	810			
100205615	BOCA RATON	FL		05/09/2025		2,549		(83)			(83)		2,466	2,466			
100211546	SURPRISE	AZ		06/05/2025		881		(31)			(31)		850	850			
100253407	LAVON	TX		10/30/2025		1,005		(25)			(25)		980	980			
100173145	BOISE	ID		10/30/2024		725		(16)	1		(17)		708	708			
100150124	FREDERICKSBURG	VA		06/14/2024		719		(27)			(27)		692	692			
100166080	SOUTH LAKE TAHOE	CA		09/09/2024		719		(17)			(17)		702	702			
100151290	DOWNINGTOWN	PA		05/10/2024		1,017		(5)			(5)		1,012	1,012			
100150892	ASHEVILLE	NC		05/08/2024		2,461		91			91		2,552	2,552			
100148555	LAKEWOOD	NJ		04/12/2024		901		(7)			(7)		894	894			
100182409	HEBER CITY	UT		12/12/2024		1,002		10			10		1,012	1,012			
100168657	OAKLAND PARK	FL		09/25/2024		766		(51)			(51)		715	715			
100202931	DALLAS	NC		03/24/2025		3,410		(79)			(79)		3,331	3,331			
100192946	LEHI	UT		02/10/2025		3,123		(93)			(93)		3,030	3,030			
100194586	SOUTH KINGSTOWN	RI		03/28/2025		1,224		(13)			(13)		1,211	1,211			
100266855	DURHAM	NC		12/23/2025		954		(24)			(24)		930	930			
100020308	CATHEDRAL CITY	CA		07/17/2018		2,011		(29)			(29)		1,982	1,982			
100228613	MERIDIAN	ID		08/11/2025		658		(11)	1		(12)		646	646			
100153068	SACRAMENTO	CA		06/27/2024		858		(28)			(28)		830	830			
100229551	MERCED	CA		08/15/2025		1,653		(62)			(62)		1,591	1,591			
100169796	MESA	AZ		09/30/2024		985		(21)			(21)		964	964			
100218546	BOGART	GA		06/27/2025		852		(33)			(33)		819	819			
100258291	RICHMOND	TX		12/05/2025		831		(27)			(27)		804	804			
100076193	LAWRENCE	MA		01/07/2022		1,983		(29)			(29)		1,954	1,954			
100261459	SAN TAN VALLEY	AZ		12/09/2025		2,691		(81)			(81)		2,610	2,610			
100143138	APEX	NC		02/16/2024		1,549		(38)			(38)		1,511	1,511			
100178486	ANAHEIM	CA		11/21/2024		989		(16)			(16)		973	973			
100175194	PALM COAST	FL		11/05/2024		1,073		(18)			(18)		1,055	1,055			
100176851	BAYONNE	NJ		11/15/2024		974		(40)			(40)		934	934			
100182398	NEW ORLEANS	LA		12/12/2024		1,079							1,079	1,079			
100201262	THONOTOSASSA	FL		03/12/2025		884		(41)			(41)		843	843			
100195422	SARASOTA	FL		02/24/2025		1,135		64			64		1,199	1,199			
100214760	PRESCOTT VALLEY	AZ		06/11/2025		882		(27)			(27)		855	855			
100244524	CORAL GABLES	FL		09/29/2025		953		(27)			(27)		926	926			
100243804	CHARLESTON	SC		09/29/2025		4,128		(137)			(137)		3,991	3,991			
100131846	PALMDALE	CA		10/06/2023		1,527		(3)			(3)		1,524	1,524			
100201073	PLANO	TX		03/12/2025		1,136		(12)			(12)		1,124	1,124			
100178305	SAN FERNANDO	CA		11/19/2024		1,060		(1)			(1)		1,059	1,059			
100221070	PHOENIX	AZ		07/18/2025		498		(17)			(17)		481	481			
100186881	TINTON FALLS	NJ		01/07/2025		860		7			7		867	867			
100204839	REEDLEY	CA		04/09/2025		889		(14)			(14)		875	875			
100180049	LEADVILLE	CO		11/25/2024		2,579		(21)			(21)		2,558	2,558			
100248183	FORT MILL	SC		10/29/2025		824		(48)			(48)		776	776			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168488	CUMMING	GA		09/25/2024		1,219		(36)			(36)		1,183	1,183			
100253935	WAXHAW	NC		10/30/2025		1,091		14			14		1,105	1,105			
100172465	MERIDIAN	ID		10/23/2024		1,043		(19)			(19)		1,024	1,024			
100192967	WOODBRIDGE	VA		02/10/2025		942		(11)			(11)		931	931			
100143108	KILL DEVIL HILLS	NC		02/16/2024		967		(18)			(18)		949	949			
100173274	CAROLINA BEACH	NC		10/30/2024		981		(25)			(25)		956	956			
100201476	DEBARY	FL		03/12/2025		658		(31)			(31)		627	627			
100014838	NEW BUFFALO	MI		11/28/2017		2,626		(36)			(36)		2,590	2,590			
100157498	LAURELTON	NY		02/20/2025		877		(48)			(48)		829	829			
100229030	VENICE	FL		08/14/2025		981		(37)			(37)		944	944			
100199976	PASADENA	CA		03/06/2025		1,034		(17)			(17)		1,017	1,017			
100133574	GRAND MARAIS	MN		10/23/2023		1,016		10			10		1,026	1,026			
100136038	RALEIGH	NC		11/16/2023		613		(28)			(28)		585	585			
100238167	EMERYVILLE	CA		09/15/2025		905		(31)			(31)		874	874			
100086747	FRANKLIN	TN		09/30/2022		1,129		(5)			(5)		1,124	1,124			
100128842	CHARLOTTESVILLE	VA		09/21/2023		806		(22)			(22)		784	784			
100117589	ORLANDO	FL		07/20/2023		1,275		(40)			(40)		1,235	1,235			
100180693	MIAMI GARDENS	FL		11/26/2024		823		(36)			(36)		787	787			
100070896	STEPHENS CITY	VA		10/01/2021		2,866		(33)			(33)		2,833	2,833			
100206472	MANASSAS	VA		04/22/2025		15,464		(621)			(621)		14,843	14,843			
100066332	STATEN ISLAND	NY		08/02/2021		2,244		(22)			(22)		2,222	2,222			
100190220	ALHAMBRA	CA		01/21/2025		1,434		5			5		1,439	1,439			
100177175	ALPHARETTA	GA		01/16/2025		926		(43)			(43)		883	883			
100132349	PORT SAINT LUCIE	FL		11/03/2023		1,371		205			205		1,576	1,576			
100128267	ROYSE CITY	TX		09/14/2023		1,933		(46)			(46)		1,887	1,887			
100189582	HESPERIA	CA		01/17/2025		942		(12)			(12)		930	930			
100178494	GREELEY	CO		11/21/2024		996		(18)			(18)		978	978			
100221786	BOYNTON BEACH	FL		07/25/2025		2,016		(54)			(54)		1,962	1,962			
100188384	FLOWERY BRANCH	GA		01/08/2025		932		(17)			(17)		915	915			
100284774	ELGIN	IL		03/27/2026		559		(16)			(16)		543	543			
100236043	EVERETT	WA		09/04/2025		935		(26)			(26)		909	909			
100174236	CAPE CORAL	FL		10/31/2024		945		(24)			(24)		921	921			
100182066	MCKINLEYVILLE	CA		12/12/2024		11,757		280			280		12,037	12,037			
100277312	WASHINGTON	DC		02/12/2026		896		(16)			(16)		880	880			
100159498	GLENDALE	AZ		07/15/2024		950		(19)			(19)		931	931			
100271952	BLUFFTON	SC		01/06/2026		1,875		(57)			(57)		1,818	1,818			
100277587	MEDINA	OH		02/13/2026		913		(25)			(25)		888	888			
100283449	COLUMBUS	OH		03/11/2026		631		(17)			(17)		614	614			
100277432	LORTON	VA		02/13/2026		948		(16)			(16)		932	932			
100272793	SURFSIDE	FL		01/13/2026		971		(25)			(25)		946	946			
100192557	MERCED	CA		02/10/2025		2,051		(68)			(68)		1,983	1,983			
100144013	BLACKLICK	OH		03/07/2024		915		(21)			(21)		894	894			
100058004	NATIONAL CITY	CA		06/30/2021		1,835		(66)			(66)		1,769	1,769			
100268499	CHUBBUCK	ID		12/29/2025		30,975		159			159		31,134	31,134			
100228676	LAS VEGAS	NV		08/11/2025		917		(22)			(22)		895	895			
100164471	DAVENPORT	FL		08/21/2024		923		(20)			(20)		903	903			
100131664	VIRGINIA BEACH	VA		10/06/2023		915		11			11		926	926			
100283352	MESA	AZ		03/11/2026		740		(17)			(17)		723	723			
100081161	SEWARD	AK		03/18/2022		1,976		66			66		2,042	2,042			
100172332	HEMET	CA		10/23/2024		1,024		(24)			(24)		1,000	1,000			
100174205	THE COLONY	TX		10/31/2024		1,010		(22)			(22)		988	988			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134673	WILMINGTON	DE		10/30/2023		1,953		(12)			(12)		1,941	1,941			
100211911	CLOVIS	CA		05/19/2025		915		(8)			(8)		907	907			
100151307	BAKERSFIELD	CA		05/10/2024		822		41			41		863	863			
100120074	FRISCO	TX		08/11/2023		1,014		(9)			(9)		1,005	1,005			
100100773	STERLING	VA		04/28/2023		1,248		24			24		1,272	1,272			
100139481	JONESBORO	GA		12/28/2023		847		(7)			(7)		840	840			
100169407	CAPE CORAL	FL		09/30/2024		894		(26)			(26)		868	868			
100152257	QUEEN CREEK	AZ		05/17/2024		597		10			10		607	607			
100210762	CITRUS HEIGHTS	CA		05/15/2025		939		(26)			(26)		913	913			
100164773	DEWEY	AZ		08/26/2024		965		(2)			(2)		963	963			
100181294	BALTIMORE	MD		12/06/2024		1,218		29			29		1,247	1,247			
100115902	WESLEY CHAPEL	FL		07/20/2023		975		(2)			(2)		973	973			
100136472	MERCED	CA		11/20/2023		1,910		158			158		2,068	2,068			
100188720	TULSA	OK		01/09/2025		907		(14)			(14)		893	893			
100254709	WILDWOOD	NJ		11/13/2025		869		(9)			(9)		860	860			
100219117	STOCKTON	CA		06/27/2025		7,405		(235)			(235)		7,170	7,170			
100193517	SPRING VALLEY	NY		02/10/2025		958		(6)			(6)		952	952			
100229577	FREDERICKSBURG	VA		08/15/2025		4,150		(64)			(64)		4,086	4,086			
100151380	MILTON	GA		05/10/2024		1,246		5			5		1,251	1,251			
100175875	LEHIGH ACRES	FL		11/12/2024		855		(30)			(30)		825	825			
100215869	CHARLOTTE	NC		06/12/2025		1,611		(15)			(15)		1,596	1,596			
100164333	ALEXANDRIA	VA		08/21/2024		994		(11)			(11)		983	983			
100229227	COLONIAL HEIGHTS	VA		08/13/2025		981		(37)			(37)		944	944			
100151355	BAKERSFIELD	CA		05/10/2024		980		(15)			(15)		965	965			
100161169	MIAMI	FL		07/25/2024		965		(41)			(41)		924	924			
100283470	WONDER LAKE	IL		03/11/2026		911		(40)			(40)		871	871			
100189695	ELK GROVE VILLAGE	IL		02/20/2025		7,056		66			66		7,122	7,122			
100229614	CIMARRON	CO		08/15/2025		1,139		(58)			(58)		1,081	1,081			
100188975	FORT LAUDERDALE	FL		01/09/2025		963		17			17		980	980			
100213799	WASHINGTON	DC		05/29/2025		597		4			4		601	601			
100268664	WOODBRIDGE	VA		12/29/2025		966		(13)			(13)		953	953			
100152449	POWDERLY	TX		05/17/2024		1,658		(10)			(10)		1,648	1,648			
100169525	TOMS RIVER	NJ		09/30/2024		962		(11)			(11)		951	951			
100144132	MARIETTA	GA		03/07/2024		1,092		2			2		1,094	1,094			
100137994	GULF SHORES	AL		12/13/2023		1,119		101			101		1,220	1,220			
100195452	DAPHNE	AL		02/24/2025		747		40			40		787	787			
100172319	VICTORVILLE	CA		10/21/2024		1,143		(22)			(22)		1,121	1,121			
100161061	PARRISH	FL		07/24/2024		931		(22)			(22)		909	909			
100134971	SAVANNAH	GA		10/30/2023		7,404		26			26		7,430	7,430			
100156474	FOWLER	CA		06/24/2024		882		(8)			(8)		874	874			
100194392	HENDERSON	NV		02/14/2025		1,661		(56)			(56)		1,605	1,605			
100273018	JOSHUA TREE	CA		01/15/2026		943		(21)			(21)		922	922			
100159386	DELAVAN	WI		07/15/2024		2,615		(73)			(73)		2,542	2,542			
100208216	STOCKTON	CA		04/29/2025		1,752		(111)			(111)		1,641	1,641			
100170280	IOWA CITY	IA		10/08/2024		540		(14)			(14)		526	526			
100141962	CELINA	TX		02/29/2024		5,990		(157)			(157)		5,833	5,833			
100117431	ELK GROVE	CA		07/20/2023		1,550		106			106		1,656	1,656			
100219378	PHOENIX	AZ		07/02/2025		1,310		(48)			(48)		1,262	1,262			
100199413	SAINT PAUL	MN		03/05/2025		949		(19)			(19)		930	930			
100174621	APPLE VALLEY	CA		10/31/2024		1,517		(80)			(80)		1,437	1,437			
100068247	LOS ANGELES	CA		08/25/2021		2,085		(67)			(67)		2,018	2,018			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164451	OCEAN CITY	NJ		08/21/2024		983		(16)			(16)		967	967			
100235092	BUTTE	MT		08/28/2025		1,465		(41)			(41)		1,424	1,424			
100228959	GAINESVILLE	FL		09/10/2025		923		1			1		924	924			
100261283	DURHAM	NC		12/05/2025		1,566		(33)			(33)		1,533	1,533			
100156522	LEBANON	TN		06/24/2024		1,137		38			38		1,175	1,175			
100117769	FULSHEAR	TX		07/20/2023		947		(8)			(8)		939	939			
100216395	CLERMONT	FL		06/20/2025		6,042		75			75		6,117	6,117			
100172950	LAKE ELSINORE	CA		10/25/2024		901		(32)			(32)		869	869			
100140787	EAST PATCHOGUE	NY		01/22/2024		787		(23)			(23)		764	764			
100127997	COLORADO SPRINGS	CO		09/08/2023		1,651		13			13		1,664	1,664			
100129580	DALLAS	TX		09/29/2023		963		(17)			(17)		946	946			
100206794	MADISON	WI		04/23/2025		2,493		(59)			(59)		2,434	2,434			
100243667	BOISE	ID		09/29/2025		946		(16)			(16)		930	930			
100283473	ROSEDALE	MD		03/11/2026		596		(25)			(25)		571	571			
100128211	WESLEY CHAPEL	FL		09/18/2023		930		23			23		953	953			
100179946	LAS VEGAS	NV		11/25/2024		10,758		697			697		11,455	11,455			
100158130	YAKIMA	WA		07/09/2024		908		(9)			(9)		899	899			
100135943	PHOENIX	AZ		11/15/2023		774		(50)			(50)		724	724			
100134831	LOS ANGELES	CA		10/30/2023		731		(34)			(34)		697	697			
100254428	PHARR	TX		11/07/2025		903		(30)			(30)		873	873			
100128175	SEVIERVILLE	TN		09/18/2023		621		7			7		628	628			
100080969	NAMPA	ID		03/18/2022		1,865		30			30		1,895	1,895			
100194141	DALLAS	TX		02/14/2025		933		(25)			(25)		908	908			
100133644	OOLTEWAH	TN		10/23/2023		3,665		21			21		3,686	3,686			
100181931	HELENA	MT		12/12/2024		930		(5)			(5)		925	925			
100159497	CEDAR PARK	TX		07/15/2024		973		(22)			(22)		951	951			
100181272	AUSTIN	TX		12/06/2024		1,489		(56)			(56)		1,433	1,433			
100238971	PROVO	UT		09/23/2025		2,956		(91)			(91)		2,865	2,865			
100171351	HENRICO	VA		10/16/2024		911		(22)			(22)		889	889			
100147392	LAKEWOOD	CO		05/08/2024		1,742		(41)			(41)		1,701	1,701			
100176706	IRVINGTON	NJ		11/15/2024		721		(26)			(26)		695	695			
100204688	SALINAS	CA		04/04/2025		1,000		(17)			(17)		983	983			
100148997	SANTA ANA	CA		04/19/2024		875		(29)			(29)		846	846			
100139644	CLINTON	CT		12/28/2023		745		(31)			(31)		714	714			
100155473	BERGENFIELD	NJ		06/18/2024		723		(9)			(9)		714	714			
100151648	CELINA	TX		05/10/2024		1,621		(6)	2		(8)		1,613	1,613			
100136417	TRUMANSBURG	NY		11/20/2023		898		20			20		918	918			
100253600	ORANGE BEACH	AL		10/30/2025		842		(38)			(38)		804	804			
100164077	HOPKINTON	MA		08/21/2024		1,152		(24)			(24)		1,128	1,128			
100171658	MIDDLETOWN	DE		10/16/2024		553		(31)	1		(32)		521	521			
100141969	COMPTON	CA		02/29/2024		860		(28)			(28)		832	832			
100156219	PANAMA CITY BEACH	FL		06/20/2024		925		10			10		935	935			
100195644	GOODYEAR	AZ		02/24/2025		726		(34)			(34)		692	692			
100201235	BRANDYWINE	MD		03/12/2025		1,112		56			56		1,168	1,168			
100198521	BRANDYWINE	MD		02/28/2025		1,109		59			59		1,168	1,168			
100193072	INDIO	CA		02/10/2025		1,283		174			174		1,457	1,457			
100268200	MESA	AZ		12/29/2025		988		(15)			(15)		973	973			
100254422	THOMPSONVILLE	MI		11/07/2025		74,335		(1,735)			(1,735)		72,600	72,600			
100169927	MELBOURNE	FL		11/08/2024		985		(39)			(39)		946	946			
100142952	WAYMART	PA		02/09/2024		809		(22)			(22)		787	787			
100088845	WARMINSTER	PA		11/15/2022		2,508		35			35		2,543	2,543			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153226	PENSACOLA	FL		05/30/2024		980		6			6		986	986			
100219429	BUFFALO GROVE	IL		07/07/2025		2,657		(61)			(61)		2,596	2,596			
100185998	MIAMI	FL		12/26/2024		1,650		(50)			(50)		1,600	1,600			
100157655	CARLSBAD	CA		06/28/2024		996		(1)			(1)		995	995			
100180251	LUBBOCK	TX		11/25/2024		948		(17)			(17)		931	931			
100133672	JUSTIN	TX		10/23/2023		973		1			1		974	974			
100168085	MARYSVILLE	WA		09/20/2024		969		(12)			(12)		957	957			
100247088	INDIAN LAND	SC		10/22/2025		989		(28)			(28)		961	961			
100255627	BENTONVILLE	AR		11/24/2025		990		(27)			(27)		963	963			
100141751	EL MIRAGE	AZ		01/30/2024		600		(27)			(27)		573	573			
100206266	LEHI	UT		04/17/2025		961		(30)			(30)		931	931			
100140527	BUDA	TX		01/19/2024		1,023		12			12		1,035	1,035			
100147491	BALTIMORE	MD		04/03/2024		865		(10)			(10)		855	855			
100282326	PEORIA	AZ		02/27/2026		2,135		(46)			(46)		2,089	2,089			
100272689	CAMDEN WYOMING	DE		01/09/2026		866		(31)			(31)		835	835			
100110119	HOMESTEAD	FL		06/23/2023		1,112		(10)			(10)		1,102	1,102			
100202234	ONTARIO	CA		04/17/2025		901		(35)			(35)		866	866			
100186098	HAMPTON	GA		01/31/2025		912		(26)			(26)		886	886			
100142689	MANTECA	CA		02/08/2024		973		(20)			(20)		953	953			
100065796	FORT COLLINS	CO		07/28/2021		1,302		(63)	3		(66)		1,236	1,236			
100229485	NORCROSS	GA		08/15/2025		918		(20)			(20)		898	898			
100188761	BASTROP	TX		01/09/2025		1,295		107			107		1,402	1,402			
100162748	SAN DIEGO	CA		08/12/2024		881		(21)			(21)		860	860			
100166959	VERNAL	UT		09/13/2024		884		(24)			(24)		860	860			
100079755	ORLANDO	FL		04/25/2022		2,419		(76)			(76)		2,343	2,343			
100261613	STANTON	CA		12/15/2025		1,563		(33)			(33)		1,530	1,530			
100201232	BRADENTON	FL		03/12/2025		1,145		76			76		1,221	1,221			
100191621	BOISE	ID		01/31/2025		880		(16)			(16)		864	864			
100226834	MARICOPA	AZ		07/30/2025		858		(30)			(30)		828	828			
100272902	ALVATON	KY		01/12/2026		948		(27)			(27)		921	921			
100219392	WEATHERFORD	TX		07/07/2025		870		(31)			(31)		839	839			
100127491	CRYSTAL BEACH	TX		09/08/2023		931		(1)			(1)		930	930			
100261711	HOMESTEAD	FL		12/12/2025		581		(11)			(11)		570	570			
100115668	ATLANTA	GA		07/20/2023		1,070		(16)			(16)		1,054	1,054			
100154876	WHITTIER	CA		07/19/2024		9,139		(326)			(326)		8,813	8,813			
100244647	ROYAL OAK	MI		09/29/2025		853		(36)			(36)		817	817			
100243213	PORTAGE	MI		09/26/2025		843		(26)			(26)		817	817			
100213805	SAINT CLOUD	FL		05/29/2025		970		(1)			(1)		969	969			
100168218	MERIDIAN	ID		09/20/2024		1,058		13			13		1,071	1,071			
100207153	SUWANEE	GA		04/28/2025		851		(20)			(20)		831	831			
100193352	GALVESTON	TX		02/10/2025		1,454		(11)			(11)		1,443	1,443			
100067267	CLINTON	MD		08/02/2021		2,879		47			47		2,926	2,926			
100144504	LEESBURG	FL		04/26/2024		690		(29)			(29)		661	661			
100172878	TRIANGLE	VA		10/25/2024		895		(13)			(13)		882	882			
100102019	DESERT HOT SPRINGS	CA		04/14/2023		849		(24)			(24)		825	825			
100102043	DESERT HOT SPRINGS	CA		04/14/2023		850		(25)			(25)		825	825			
100135885	AVENTURA	FL		11/13/2023		813		(20)			(20)		793	793			
100220819	STAFFORD TOWNSHIP	NJ		07/18/2025		776		(30)			(30)		746	746			
100254198	DURHAM	NC		11/06/2025		907		(27)			(27)		880	880			
100194179	CHARLOTTESVILLE	VA		02/14/2025		900		(20)			(20)		880	880			
100203086	ARLINGTON	TX		04/25/2025		951		(21)			(21)		930	930			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193736	NASHVILLE	TN		02/10/2025		921		(16)			(16)		905	905			
100220922	LOVELAND	CO		07/18/2025		1,119		(18)			(18)		1,101	1,101			
100142006	SACRAMENTO	CA		02/29/2024		866		(9)			(9)		857	857			
100081331	ALPHARETTA	GA		03/18/2022		1,872		30			30		1,902	1,902			
100273400	FIDDLETOWN	CA		01/21/2026		840		(40)			(40)		800	800			
100144355	TOMS RIVER	NJ		03/07/2024		1,053		(12)			(12)		1,041	1,041			
100168186	BEND	OR		09/20/2024		1,004		(4)			(4)		1,000	1,000			
100272157	WESTMINSTER	CO		01/08/2026		1,184		(22)			(22)		1,162	1,162			
100236819	DUNEDIN	FL		09/12/2025		839		(37)			(37)		802	802			
100157958	DAVENPORT	FL		07/09/2024		1,222		(10)			(10)		1,212	1,212			
100248904	DRAPER	UT		10/29/2025		1,260		(45)			(45)		1,215	1,215			
100174246	LAND O LAKES	FL		10/31/2024		1,013		(15)			(15)		998	998			
100071552	LOS ANGELES	CA		10/14/2021		69,593		(1,412)			(1,412)		68,181	68,181			
100108209	ORLANDO	FL		05/24/2023		955		(12)			(12)		943	943			
100167067	TROUTMAN	NC		09/13/2024		822		(40)			(40)		782	782			
100199648	NORFOLK	VA		03/05/2025		1,704		(81)			(81)		1,623	1,623			
100202830	MANCHESTER	NH		03/24/2025		837		(20)			(20)		817	817			
100202468	WHITELAND	IN		03/21/2025		840		(23)			(23)		817	817			
100171946	FORT WORTH	TX		10/17/2024		1,839		(43)			(43)		1,796	1,796			
100143317	APEX	NC		02/16/2024		996		(14)			(14)		982	982			
100115589	BROOKELAND	TX		07/19/2023		985		(6)			(6)		979	979			
100214419	GLENBROOK	NV		06/02/2025		192,786		(136)			(136)		192,650	192,650			
100060126	NEWARK	CA		06/25/2021		2,044		(62)			(62)		1,982	1,982			
100235330	ATLANTA	GA		08/29/2025		862		(20)			(20)		842	842			
100182433	DAVIDSON	NC		12/12/2024		1,084		44			44		1,128	1,128			
100268977	LAWRENCEVILLE	GA		12/29/2025		1,024		(6)			(6)		1,018	1,018			
100174002	FAIRFIELD TOWNSHIP	OH		10/31/2024		874		(41)			(41)		833	833			
100182365	STOCKTON	CA		12/12/2024		984		(1)			(1)		983	983			
100176878	NEW ORLEANS	LA		11/15/2024		913		(32)			(32)		881	881			
100114749	PHOENIX	AZ		07/07/2023		1,351		(32)			(32)		1,319	1,319			
100081760	LOS ANGELES	CA		03/22/2022		1,815		(21)			(21)		1,794	1,794			
100213857	SPRINGFIELD	OR		05/29/2025		1,142		56			56		1,198	1,198			
100215858	HOLLY SPRINGS	NC		06/12/2025		1,017		4			4		1,021	1,021			
100148380	WASHINGTON	UT		04/12/2024		1,524		44			44		1,568	1,568			
100162946	ASHEVILLE	NC		08/12/2024		3,777		(73)			(73)		3,704	3,704			
100283485	LITTLE RIVER	SC		03/11/2026		1,200		(40)			(40)		1,160	1,160			
100149190	LOS ANGELES	CA		04/22/2024		997		(13)			(13)		984	984			
100208305	CARLSBAD	CA		04/29/2025		2,213		(118)			(118)		2,095	2,095			
100238431	CHARLOTTE	NC		09/19/2025		905		(20)			(20)		885	885			
100253370	SALEM	OR		10/30/2025		919		(34)			(34)		885	885			
100101194	BOYNTON BEACH	FL		04/28/2023		1,391		180			180		1,571	1,571			
100114837	LAS VEGAS	NV		07/10/2023		1,795		64			64		1,859	1,859			
100219969	LAVEEN	AZ		07/11/2025		795		(26)			(26)		769	769			
100221838	MIRAMAR	FL		07/29/2025		801		(32)			(32)		769	769			
100076632	TORRANCE	CA		12/16/2021		1,862		(93)			(93)		1,769	1,769			
100216326	DALLAS	GA		06/20/2025		910		2			2		912	912			
100131814	MOUNT VERNON	WA		10/06/2023		806		(7)			(7)		799	799			
100193114	LAS VEGAS	NV		02/10/2025		1,115		123	2		121		1,236	1,236			
100141643	BAKERSFIELD	CA		01/30/2024		840		(9)			(9)		831	831			
100161801	PAYETTE	ID		07/31/2024		842		(33)			(33)		809	809			
100190864	MESA	AZ		01/27/2025		962		(17)			(17)		945	945			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213069	QUEEN CREEK	AZ		05/29/2025		633		(15)			(15)		618	618			
100186469	OLD ORCHARD BEACH	ME		12/30/2024		949		(3)			(3)		946	946			
100152828	BUCKEYE	AZ		05/22/2024		1,040		25			25		1,065	1,065			
100264904	BEECH MOUNTAIN	NC		12/17/2025		837		(32)			(32)		805	805			
100277588	ST GEORGE	UT		02/13/2026		920		(23)			(23)		897	897			
100276978	ANCHORAGE	AK		01/30/2026		883		(32)			(32)		851	851			
100215958	FRESNO	CA		07/11/2025		792		(23)			(23)		769	769			
100165368	ORLANDO	FL		08/29/2024		984		(11)			(11)		973	973			
100213783	ASHEVILLE	NC		05/29/2025		876		25			25		901	901			
100214318	MERCED	CA		06/02/2025		857		(18)			(18)		839	839			
100202827	MILWAUKIE	OR		03/24/2025		844		(33)			(33)		811	811			
100228330	TEWKSBURY	MA		08/11/2025		816		(27)			(27)		789	789			
100206268	LEHI	UT		04/17/2025		957		(28)			(28)		929	929			
100166021	ABERDEEN	NC		09/06/2024		943		(35)			(35)		908	908			
100080053	DIAMOND BAR	CA		04/08/2022		1,853		9			9		1,862	1,862			
100243672	PINE MOUNTAIN CLUB	CA		09/29/2025		956		(7)			(7)		949	949			
100156322	HARSENS ISLAND	MI		07/25/2024		467		(14)			(14)		453	453			
100129990	FARMINGVILLE	NY		09/27/2023		953		(18)			(18)		935	935			
100140841	LAS VEGAS	NV		03/06/2024		862		(55)			(55)		807	807			
100150917	AUSTIN	TX		05/08/2024		1,018		(12)			(12)		1,006	1,006			
100146758	HESPERIA	CA		03/20/2024		965		3			3		968	968			
100173691	PALM DESERT	CA		10/30/2024		995		(28)			(28)		967	967			
100212914	GOLDEN	CO		05/29/2025		2,174		(25)			(25)		2,149	2,149			
100081601	HIALEAH	FL		03/24/2022		1,242		(46)			(46)		1,196	1,196			
100076755	DELRAY BEACH	FL		12/30/2021		1,554		(77)			(77)		1,477	1,477			
100128064	MURFREESBORO	TN		09/08/2023		3,369		225			225		3,594	3,594			
100253924	PINELLAS PARK	FL		10/30/2025		650		(22)	1		(23)		627	627			
100228558	BIG LAKE	MN		08/11/2025		873		(26)			(26)		847	847			
100115961	SALISBURY	MD		07/20/2023		5,802		64	22		42		5,844	5,844			
100238965	ARVADA	CO		09/23/2025		902		(25)			(25)		877	877			
100159857	HYPOLUXO	FL		08/16/2024		1,075		26			26		1,101	1,101			
100099556	ROWLETT	TX		02/17/2023		878		(3)			(3)		875	875			
100253774	LEHI	UT		10/30/2025		970		(27)			(27)		943	943			
100268186	BIG BEAR LAKE	CA		12/29/2025		976		(22)			(22)		954	954			
100168197	MURRELLS INLET	SC		09/20/2024		932		(14)			(14)		918	918			
100169118	NEW ORLEANS	LA		09/27/2024		904		(25)			(25)		879	879			
100091085	BURRILLVILLE	RI		01/31/2023		547		(20)			(20)		527	527			
100172529	APEX	NC		10/23/2024		867		(27)			(27)		840	840			
100148717	WOODBRIDGE	VA		04/17/2024		4,905		(135)			(135)		4,770	4,770			
100220936	LAKE HAVASU CITY	AZ		07/18/2025		886		(18)			(18)		868	868			
100272236	LEESBURG	VA		01/08/2026		1,056		(29)			(29)		1,027	1,027			
100216552	QUEEN CREEK	AZ		06/23/2025		939		(1)			(1)		938	938			
100169598	MIDDLETOWN	DE		09/30/2024		651		(9)			(9)		642	642			
100221060	OAK RIDGE	NJ		07/18/2025		791		(17)			(17)		774	774			
100281970	PHOENIX	AZ		02/27/2026		619		(12)			(12)		607	607			
100149303	HOLLYWOOD	FL		04/24/2024		1,411		(12)			(12)		1,399	1,399			
100162505	SOUTH OGDEN	UT		08/12/2024		968		(2)			(2)		966	966			
100180381	DENVER	CO		11/25/2024		1,101		15			15		1,116	1,116			
100211924	CHARLOTTE	NC		05/19/2025		908		(7)			(7)		901	901			
100119205	LEOMINSTER	MA		07/31/2023		1,102		14			14		1,116	1,116			
100198255	CASTLE PINES	CO		02/28/2025		1,060		(2)			(2)		1,058	1,058			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207042	SHAKOPEE	MN		04/24/2025		1,686		(46)			(46)		1,640	1,640			
100171869	CHARLOTTE	NC		10/17/2024		3,619		(74)			(74)		3,545	3,545			
100158624	DANIA BEACH	FL		07/10/2024		908		(17)			(17)		891	891			
100220416	NASHVILLE	TN		07/15/2025		824		(31)			(31)		793	793			
100227253	GARNER	NC		07/31/2025		816		(23)			(23)		793	793			
100137959	LELAND	NC		12/13/2023		1,221		(2)			(2)		1,219	1,219			
100162916	LAS VEGAS	NV		08/12/2024		873		(15)			(15)		858	858			
100101534	LAS VEGAS	NV		04/26/2023		1,237		39			39		1,276	1,276			
100247568	DURHAM	NC		10/29/2025		866		(36)			(36)		830	830			
100137001	PERTH AMBOY	NJ		11/28/2023		1,155		6			6		1,161	1,161			
100234780	PALM COAST	FL		08/28/2025		725		(34)			(34)		691	691			
100226783	LOUDON	TN		07/30/2025		844		(30)			(30)		814	814			
100228324	LAKEWOOD RANCH	FL		08/11/2025		840		(26)			(26)		814	814			
100218558	SACRAMENTO	CA		06/27/2025		1,001		(29)			(29)		972	972			
100154581	KRUM	TX		06/14/2024		902		(27)			(27)		875	875			
100273751	PEYTON	CO		01/23/2026		787		(27)			(27)		760	760			
100169628	SAN BERNARDINO	CA		09/30/2024		2,103		(45)			(45)		2,058	2,058			
100116904	JERSEY CITY	NJ		07/20/2023		1,410		80			80		1,490	1,490			
100228633	RALEIGH	NC		08/11/2025		948		(16)			(16)		932	932			
100162909	ST AUGUSTINE	FL		08/12/2024		1,262		84			84		1,346	1,346			
100164033	MODESTO	CA		08/21/2024		931		(18)			(18)		913	913			
100226702	VILLAS	NJ		07/30/2025		856		(24)			(24)		832	832			
100243359	LOS BANOS	CA		09/26/2025		871		(39)			(39)		832	832			
100153922	ORLANDO	FL		06/05/2024		963		(16)			(16)		947	947			
100182612	HOLLY SPRINGS	GA		12/12/2024		880		(27)			(27)		853	853			
100265477	HOUSTON	TX		12/19/2025		605		(7)			(7)		598	598			
100273942	LAKE HUGHES	CA		01/26/2026		931		(39)			(39)		892	892			
100153293	JASPER	GA		05/30/2024		893		(17)			(17)		876	876			
100236827	PLANO	TX		09/12/2025		759		(15)			(15)		744	744			
100220659	PALM CITY	FL		07/17/2025		891		(39)			(39)		852	852			
100186241	EUSTIS	FL		12/27/2024		494		(27)			(27)		467	467			
100229541	INDIAN BEACH	NC		08/15/2025		977		(10)			(10)		967	967			
100151435	LYNDEN	WA		05/10/2024		1,046		6			6		1,052	1,052			
100110166	MESA	AZ		06/30/2023		1,206		18			18		1,224	1,224			
100163107	KISSIMMEE	FL		08/13/2024		891		(8)			(8)		883	883			
4010063700	YOUNGSTOWN	OH		01/30/2024		784		(20)			(20)		764	764			
100143112	WADDELL	AZ		02/16/2024		1,100		11			11		1,111	1,111			
100175047	WASHINGTON	DC		11/05/2024		935		(41)			(41)		894	894			
100273081	SOUTH DENNIS	MA		01/15/2026		979		(10)			(10)		969	969			
100211688	PHOENIX	AZ		05/19/2025		845		(20)			(20)		825	825			
100162899	DURHAM	NC		08/12/2024		953		(12)			(12)		941	941			
100173226	MYRTLE BEACH	SC		10/30/2024		1,143		6			6		1,149	1,149			
100283304	PORT ARANSAS	TX		03/11/2026		690		(6)			(6)		684	684			
100261439	LEBANON	OR		12/09/2025		968		(26)			(26)		942	942			
100253750	DALLAS	TX		10/30/2025		962		(20)			(20)		942	942			
100244545	CLOVIS	CA		09/29/2025		967		(25)			(25)		942	942			
100162934	STAR	ID		08/12/2024		967		(17)			(17)		950	950			
100178241	HERMITAGE	TN		11/19/2024		38,813		(584)			(584)		38,229	38,229			
100273803	COLUMBUS	OH		01/23/2026		349,416		(9,136)			(9,136)		340,280	340,280			
100060312	FAIRFAX	VA		06/25/2021		2,218		(39)			(39)		2,179	2,179			
100206220	ALBANY	OR		04/17/2025		909		(3)			(3)		906	906			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272912	PITTSBORO	NC		01/15/2026		944		(20)			(20)		924	924			
100216428	TEMECULA	CA		06/20/2025		923		(29)			(29)		894	894			
100192865	CHICAGO	IL		02/10/2025		2,765		(67)			(67)		2,698	2,698			
100109243	HOLLYWOOD	FL		07/21/2023		836		(39)			(39)		797	797			
100079188	NEWARK	NJ		02/24/2022		1,903		17			17		1,920	1,920			
100283314	POINT	TX		03/11/2026		1,045		(10)			(10)		1,035	1,035			
100134754	WESLEY CHAPEL	FL		10/30/2023		922		(8)			(8)		914	914			
100173075	FLEMINGTON	NJ		10/25/2024		940		(34)			(34)		906	906			
100219121	DAYTONA BEACH	FL		06/27/2025		1,013		(7)			(7)		1,006	1,006			
100191206	SAN DIEGO	CA		01/29/2025		654		(31)			(31)		623	623			
100133210	PARRISH	FL		11/29/2023		775		(20)			(20)		755	755			
100219246	GLOUCESTER	MA		06/30/2025		937		(22)			(22)		915	915			
100087236	WASILLA	AK		10/25/2022		1,421		189			189		1,610	1,610			
100228979	WALLINGFORD	CT		09/10/2025		701		(33)			(33)		668	668			
100115105	ELK GROVE	CA		07/14/2023		1,122							1,122	1,122			
100116492	LEAGUE CITY	TX		07/20/2023		1,340		219			219		1,559	1,559			
100243768	MANCHESTER	NH		09/29/2025		848		7			7		855	855			
100268716	HAMILTON	NJ		12/29/2025		933		(26)			(26)		907	907			
100206099	CINCINNATI	OH		04/16/2025		1,243		(32)			(32)		1,211	1,211			
100228452	WEST DES MOINES	IA		08/11/2025		4,615		(164)			(164)		4,451	4,451			
100114866	AUSTIN	TX		07/10/2023		1,039		14			14		1,053	1,053			
100091869	MIAMI GARDENS	FL		01/30/2023		877		(3)			(3)		874	874			
100212649	SEVILLE	OH		05/29/2025		862		(25)			(25)		837	837			
100207006	WARWICK	NY		04/24/2025		1,065		(41)			(41)		1,024	1,024			
100179959	SAINT CLOUD	FL		11/25/2024		963		(12)			(12)		951	951			
100135672	ALTAMONTE SPG	FL		11/09/2023		767		(24)			(24)		743	743			
100158158	MARIETTA	GA		07/09/2024		991		6			6		997	997			
100236738	PORT ST LUCIE	FL		09/11/2025		1,042		(28)			(28)		1,014	1,014			
100169376	MADEIRA BEACH	FL		09/27/2024		818		(29)			(29)		789	789			
100133420	SAN PEDRO	CA		10/19/2023		675		(14)			(14)		661	661			
100254854	MISSOULA	MT		11/17/2025		776		(14)			(14)		762	762			
100150979	WEST PARK	FL		05/08/2024		922		(5)			(5)		917	917			
100253955	FORNEY	TX		10/30/2025		1,090		39			39		1,129	1,129			
100151543	BRADENTON	FL		05/10/2024		1,210		72			72		1,282	1,282			
100207363	IDAHO FALLS	ID		04/29/2025		823		(39)			(39)		784	784			
100148548	PHOENIX	AZ		04/12/2024		896		(9)			(9)		887	887			
100119417	SCOTTSDALE	AZ		07/31/2023		802		17	1		16		818	818			
100229102	JIM THORPE	PA		08/14/2025		807		(21)			(21)		786	786			
100212064	MCCLEARY	WA		06/27/2025		1,037		(17)			(17)		1,020	1,020			
100161313	PASADENA	CA		07/25/2024		1,152		10			10		1,162	1,162			
100144359	MILTON	MA		03/07/2024		33,738		(19)			(19)		33,719	33,719			
100075985	LINDEN	NJ		01/07/2022		2,052		(19)			(19)		2,033	2,033			
100087331	GOODYEAR	AZ		10/25/2022		1,438		113			113		1,551	1,551			
100186707	PALM SPRINGS	FL		12/31/2024		669		(31)			(31)		638	638			
100164456	TEMPE	AZ		08/21/2024		955		(15)			(15)		940	940			
100283243	MADISON	AL		03/09/2026		653		18			18		671	671			
100211779	SOMERSET	NJ		05/19/2025		1,000		(10)			(10)		990	990			
100100921	TRACY	CA		04/28/2023		1,505		166			166		1,671	1,671			
100135824	NAPLES	FL		11/10/2023		934		(6)			(6)		928	928			
100144051	WADDELL	AZ		03/07/2024		1,476		44			44		1,520	1,520			
100164278	LAS VEGAS	NV		08/21/2024		987		(10)			(10)		977	977			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244958	BRADENTON	FL		09/29/2025		1,017		(7)			(7)		1,010	1,010			
100148589	KANSAS CITY	MO		04/12/2024		925		(18)			(18)		907	907			
100065354	EVANSTON	IL		07/28/2021		1,989		(60)			(60)		1,929	1,929			
100110568	DRAPER	UT		06/30/2023		1,232		26			26		1,258	1,258			
100214397	ALAMEDA	CA		06/02/2025		930		(9)			(9)		921	921			
100198498	GERMANTOWN	MD		02/28/2025		4,313		(15)			(15)		4,298	4,298			
100168665	WEST PALM BEACH	FL		09/25/2024		923		(36)			(36)		887	887			
100228808	NOKOMIS	FL		08/12/2025		771		(23)			(23)		748	748			
100199284	OAKLAND PARK	FL		03/05/2025		780		(29)			(29)		751	751			
100108345	HENDERSON	NV		05/25/2023		970		(26)			(26)		944	944			
100140323	SACRAMENTO	CA		01/18/2024		838		(17)			(17)		821	821			
100235642	PALMETTO	FL		08/29/2025		911		(28)			(28)		883	883			
100185776	NORWICH	CT		12/26/2024		754		(16)			(16)		738	738			
100138087	GRESHAM	OR		12/13/2023		932		40			40		972	972			
100220277	CRESTLINE	CA		07/11/2025		313		2			2		315	315			
100144542	BABCOCK RANCH	FL		04/26/2024		713		5			5		718	718			
100159265	HIGHLAND	MD		07/15/2024		940		(16)			(16)		924	924			
100179941	SAINT AUGUSTINE	FL		11/25/2024		1,174		78			78		1,252	1,252			
100202370	FAYETTEVILLE	NC		03/19/2025		1,510		(57)			(57)		1,453	1,453			
100130330	PHOENIX	AZ		09/28/2023		294		(7)			(7)		287	287			
100219915	BOONE	NC		07/08/2025		963		(7)			(7)		956	956			
100212067	ATLANTA	GA		06/27/2025		849		2			2		851	851			
100284035	DENVER	CO		03/24/2026		20,983		254			254		21,237	21,237			
100227130	RALEIGH	NC		07/30/2025		930		(22)			(22)		908	908			
100246552	CITRUS HEIGHTS	CA		10/15/2025		1,247		(21)			(21)		1,226	1,226			
100127939	COLUMBIA	TN		09/08/2023		1,268		119			119		1,387	1,387			
100230006	SAN BERNARDINO	CA		08/22/2025		854		(40)			(40)		814	814			
100199133	PITTSBURG	CA		04/04/2025		848		(40)			(40)		808	808			
100103617	ALEXANDRIA	VA		05/08/2023		669		(22)			(22)		647	647			
100214465	HOLLYWOOD	FL		06/06/2025		813		(35)			(35)		778	778			
100209673	BRIDGEPORT	CT		05/02/2025		882		(29)			(29)		853	853			
4010065295	BALTIMORE	MD		01/30/2024		790		(16)			(16)		774	774			
100210089	CHARLOTTE	NC		05/07/2025		1,007		10			10		1,017	1,017			
100173047	BIRDSBORO	PA		10/25/2024		768		(31)			(31)		737	737			
100089047	LODI	CA		11/04/2022		1,042		(8)			(8)		1,034	1,034			
100216239	HENDERSON	NV		06/20/2025		1,194		35			35		1,229	1,229			
100276919	SEVIERVILLE	TN		01/30/2026		945		(29)			(29)		916	916			
100272485	WEST WILDWOOD	NJ		01/08/2026		624		(11)			(11)		613	613			
100220271	OCALA	FL		07/11/2025		4,008		(170)			(170)		3,838	3,838			
100226988	PENSACOLA	FL		07/30/2025		886		(37)			(37)		849	849			
100100020	HAWTHORNE	CA		03/28/2023		822		(25)			(25)		797	797			
100100079	MIAMI	FL		03/28/2023		1,101		(35)			(35)		1,066	1,066			
100144071	MCGAHEYSVILLE	VA		03/07/2024		930		(22)			(22)		908	908			
100216249	HILTON HEAD ISLAND	SC		06/20/2025		1,575		(52)			(52)		1,523	1,523			
100205095	NEW CASTLE	CO		04/11/2025		869		(41)			(41)		828	828			
100236961	RICHMOND	CA		09/12/2025		1,243		(35)			(35)		1,208	1,208			
100060178	ATLANTA	GA		06/25/2021		2,102		(31)			(31)		2,071	2,071			
100115933	REEDVILLE	VA		07/20/2023		1,052		(13)			(13)		1,039	1,039			
100148905	MT JULIET	TN		04/17/2024		847		(20)			(20)		827	827			
100170123	WINDER	GA		10/08/2024		858		(15)			(15)		843	843			
100101558	AUSTIN	TX		04/26/2023		2,411		6			6		2,417	2,417			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119432	MT JULIET	TN		07/31/2023		1,223		19			19		1,242	1,242			
100282068	APACHE JUNCTION	AZ		02/27/2026		521		(21)			(21)		500	500			
100204987	WEST HOLLYWOOD	CA		04/10/2025		887		(39)			(39)		848	848			
100245427	ALPHARETTA	GA		10/06/2025		906		(20)			(20)		886	886			
100282206	NEW BRITAIN	CT		02/27/2026		672		(29)			(29)		643	643			
100206961	SAN PEDRO	CA		04/25/2025		885		(23)			(23)		862	862			
100145802	NOVI	MI		05/08/2024		1,599		(56)			(56)		1,543	1,543			
100140263	WASHINGTON	DC		01/18/2024		878		(19)			(19)		859	859			
100132113	JACKSON	NJ		10/13/2023		933		(14)			(14)		919	919			
100220493	FRISCO	TX		07/15/2025		3,131		(89)			(89)		3,042	3,042			
100140625	ROCKVILLE	MD		01/19/2024		1,023		(14)			(14)		1,009	1,009			
100204457	CHEVERLY	MD		04/03/2025		871		(3)			(3)		868	868			
100207040	CARSON	CA		04/24/2025		893		(25)			(25)		868	868			
100185607	HUDSON	WI		12/20/2024		799		(24)			(24)		775	775			
100195230	LOGAN	UT		02/24/2025		774		(30)			(30)		744	744			
100220095	HICKORY HILLS	IL		08/06/2025		921		(13)			(13)		908	908			
100154194	SANTA BARBARA	CA		07/11/2024		4,927		(65)			(65)		4,862	4,862			
100255843	KILL DEVIL HILLS	NC		11/24/2025		875		(33)			(33)		842	842			
100255668	CHANDLER	AZ		11/24/2025		3,753		(113)			(113)		3,640	3,640			
100133083	ROYAL PALM BEACH	FL		11/29/2023		767		(14)			(14)		753	753			
100245021	SELBYVILLE	DE		09/29/2025		829		(36)			(36)		793	793			
100151363	SOUTH JORDAN	UT		05/10/2024		1,007		(5)			(5)		1,002	1,002			
100100821	UPPER MARLBORO	MD		04/28/2023		6,301		202			202		6,503	6,503			
100244770	APEX	NC		09/29/2025		942		(25)			(25)		917	917			
100067896	LOS ANGELES	CA		09/23/2021		2,083		(44)			(44)		2,039	2,039			
100115195	THE BRONX	NY		07/17/2023		902		(34)			(34)		868	868			
100176644	VICTORVILLE	CA		11/15/2024		797		(35)			(35)		762	762			
100087936	IRON MOUNTAIN	MI		10/25/2022		722		4			4		726	726			
100071581	SAN PEDRO	CA		10/14/2021		1,936		(56)			(56)		1,880	1,880			
100148889	FREDERICKSBURG	TX		04/17/2024		857		(27)			(27)		830	830			
100088808	MACOMB	MI		11/15/2022		855		(20)			(20)		835	835			
100186261	LAS VEGAS	NV		12/27/2024		1,789		(36)			(36)		1,753	1,753			
100164219	LANCASTER	CA		08/21/2024		794		(16)			(16)		778	778			
100169552	PARKER	CO		09/30/2024		1,089		(25)			(25)		1,064	1,064			
100115153	MASTIC BEACH	NY		07/17/2023		908		(24)			(24)		884	884			
100253963	CLEARWATER	FL		10/30/2025		968		(18)			(18)		950	950			
100266987	SARATOGA SPRINGS	UT		12/23/2025		973		(17)			(17)		956	956			
100266989	SARATOGA SPRINGS	UT		12/23/2025		973		(17)			(17)		956	956			
100266991	SARATOGA SPRINGS	UT		12/23/2025		973		(17)			(17)		956	956			
100110707	PORT SAINT LUCIE	FL		08/11/2023		2,278		(78)			(78)		2,200	2,200			
100173024	BAKERSFIELD	CA		10/25/2024		897		(34)			(34)		863	863			
100203114	NORTH BERGEN	NJ		03/27/2025		937		(26)			(26)		911	911			
100128472	EAST STROUDSBURG	PA		09/15/2023		816		(27)			(27)		789	789			
100220527	MOSES LAKE	WA		07/15/2025		806		(29)			(29)		777	777			
100246663	CINCINNATI	OH		10/15/2025		3,651		(68)			(68)		3,583	3,583			
100282359	PRINCETON	TX		02/27/2026		12,731		646			646		13,377	13,377			
100179893	VALPARAISO	IN		11/25/2024		1,296		113			113		1,409	1,409			
100116070	PEARLAND	TX		07/20/2023		927		(1)			(1)		926	926			
100137946	TUCKER	GA		12/13/2023		1,554		106			106		1,660	1,660			
100245542	PARRISH	FL		10/06/2025		958		12			12		970	970			
100090697	CENTRAL ISLIP	NY		12/29/2022		895		(34)			(34)		861	861			

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100144430	KATY	TX		03/07/2024		1,011		(1)			(1)		1,010	1,010			
100169032	PORT SAINT LUCIE	FL		09/27/2024		1,348		(29)			(29)		1,319	1,319			
100133831	CALEXICO	CA		10/20/2023		745		(21)			(21)		724	724			
100253674	BLOOMINGTON	MN		10/30/2025		905		(30)			(30)		875	875			
100103225	LOUISVILLE	CO		04/26/2023		851		(18)			(18)		833	833			
100137549	WEST PALM BEACH	FL		12/08/2023		872		(7)			(7)		865	865			
100144521	SAN DIEGO	CA		04/26/2024		10,551		(218)			(218)		10,333	10,333			
100119452	WESLEY CHAPEL	FL		07/31/2023		933		(1)			(1)		932	932			
100205707	MELROSE PARK	IL		04/14/2025		893		(20)			(20)		873	873			
100144346	PORUM	OK		03/07/2024		843		(9)			(9)		834	834			
100218882	CAROLINA BEACH	NC		06/27/2025		895		2			2		897	897			
3310080845	SEASIDE HEIGHTS	NJ		10/10/2024		264,368							264,368	264,368			
100115192	BROOKHAVEN	NY		07/17/2023		912		(33)			(33)		879	879			
100193752	CLEARWATER	FL		02/10/2025		843		(24)			(24)		819	819			
100235110	MARYSVILLE	WA		08/28/2025		10,344		(228)			(228)		10,116	10,116			
100215619	POOLER	GA		06/12/2025		543		(14)			(14)		529	529			
100244985	HENDERSON	NV		09/29/2025		1,022		(8)			(8)		1,014	1,014			
100236813	POCONO LAKE	PA		09/12/2025		2,379		(54)			(54)		2,325	2,325			
100204981	MAIDEN	NC		04/10/2025		774		(22)			(22)		752	752			
100080224	SAN BERNARDINO	CA		02/25/2022		8,725		(343)			(343)		8,382	8,382			
100253521	VACAVILLE	CA		10/30/2025		913		(38)			(38)		875	875			
100133444	FORT WORTH	TX		10/19/2023		1,073		(20)			(20)		1,053	1,053			
100132060	MELISSA	TX		10/13/2023		1,029		(1)			(1)		1,028	1,028			
100102139	COLTON	CA		04/14/2023		5,105		(100)			(100)		5,005	5,005			
100131991	BOUNTIFUL	UT		10/13/2023		1,375		(3)			(3)		1,372	1,372			
100148565	WALLINGFORD	CT		04/12/2024		1,017		(3)			(3)		1,014	1,014			
100229297	FAIR OAKS	CA		08/14/2025		805		(41)			(41)		764	764			
100216436	TENNILLE	GA		06/20/2025		102,861		(4,826)			(4,826)		98,035	98,035			
100283391	ARNOLD	CA		03/11/2026		631		(12)			(12)		619	619			
100198372	APEX	NC		02/28/2025		921		(6)			(6)		915	915			
100238652	ROSEVILLE	CA		09/19/2025		903		(22)			(22)		881	881			
100148183	SARASOTA	FL		04/12/2024		939		(19)			(19)		920	920			
100206734	HOLLADAY	UT		04/23/2025		1,079		(21)			(21)		1,058	1,058			
100171438	OAK ISLAND	NC		10/16/2024		1,184		(15)			(15)		1,169	1,169			
100200176	MIAMI GARDENS	FL		03/07/2025		882		(42)			(42)		840	840			
100109651	SACRAMENTO	CA		06/14/2023		960		(22)			(22)		938	938			
100268636	LEHI	UT		12/29/2025		903		(26)			(26)		877	877			
100164601	HUTTO	TX		08/21/2024		875		(21)			(21)		854	854			
100212199	NASHUA	NH		05/22/2025		891		(10)			(10)		881	881			
100219389	ORLANDO	FL		07/07/2025		1,023		(27)			(27)		996	996			
100200487	RIVERSIDE	CA		03/10/2025		1,075		(46)			(46)		1,029	1,029			
100148287	MIRAMAR BEACH	FL		04/12/2024		1,902		(25)			(25)		1,877	1,877			
100215684	HOMESTEAD	FL		06/13/2025		853		(33)			(33)		820	820			
100210707	AUBREY	TX		05/15/2025		856		(36)			(36)		820	820			
100166049	MORTON GROVE	IL		09/06/2024		518		(14)			(14)		504	504			
100209403	PIKESVILLE	MD		04/29/2025		40,612		(1,343)			(1,343)		39,269	39,269			
100253479	WINTER PARK	FL		10/30/2025		1,027		(20)			(20)		1,007	1,007			
100201825	LOMITA	CA		03/18/2025		847		(31)			(31)		816	816			
100171595	LAGUNA NIGUEL	CA		10/16/2024		595		(22)	1		(23)		572	572			
100165266	TAMPA	FL		08/29/2024		975		(29)			(29)		946	946			
100101592	TACOMA	WA		04/26/2023		1,559		(11)			(11)		1,548	1,548			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119647	MODESTO	CA		08/04/2023		760		(8)			(8)		752	752			
100143408	PALM SPRINGS	CA		02/16/2024		1,039		2			2		1,041	1,041			
100215919	PALMDALE	CA		06/17/2025		725		(34)			(34)		691	691			
100100390	ALBANY	NY		04/27/2023		1,484		96			96		1,580	1,580			
100198450	HIGHWOOD	IL		02/28/2025		919		(20)			(20)		899	899			
100177327	PANAMA CITY BEACH	FL		01/16/2025		848		(23)			(23)		825	825			
100246127	DENVER	CO		10/08/2025		708		(32)			(32)		676	676			
100102399	SACRAMENTO	CA		06/07/2023		1,042		(41)			(41)		1,001	1,001			
100281753	LEWISVILLE	TX		02/25/2026		928		3			3		931	931			
100110098	ELIZABETH	NJ		06/23/2023		927		(10)			(10)		917	917			
100272494	LAKE ELSINORE	CA		01/08/2026		16,637		(271)			(271)		16,366	16,366			
100247284	FORT WORTH	TX		10/23/2025		793		(15)			(15)		778	778			
100165938	NEW LONDON	CT		09/06/2024		829		(7)			(7)		822	822			
100235832	DENVER	CO		09/04/2025		903		(32)			(32)		871	871			
100189896	ELKRIDGE	MD		01/21/2025		2,284		(39)			(39)		2,245	2,245			
100163174	SOUTHERN PINES	NC		08/13/2024		857		(4)			(4)		853	853			
100211894	RICHFIELD	MN		05/19/2025		953		(7)			(7)		946	946			
100088019	TRINITY	FL		10/25/2022		588		(22)			(22)		566	566			
100181872	LITHIA	FL		12/12/2024		1,148		(16)			(16)		1,132	1,132			
100210672	SACRAMENTO	CA		05/15/2025		1,067		(40)			(40)		1,027	1,027			
100137072	CARSON CITY	NV		11/28/2023		3,818		(18)			(18)		3,800	3,800			
100115211	BOISE	ID		07/17/2023		1,048		(23)			(23)		1,025	1,025			
100277406	BRINNON	WA		02/12/2026		575		(17)			(17)		558	558			
100204836	LAS VEGAS	NV		04/09/2025		787		(25)			(25)		762	762			
100192637	MANAKIN SABOT	VA		02/10/2025		1,252		(9)			(9)		1,243	1,243			
100178106	SAN DIEGO	CA		11/19/2024		2,096		(53)			(53)		2,043	2,043			
100211694	ROSEVILLE	CA		05/19/2025		960		(8)			(8)		952	952			
100216253	PRINCETON	TX		06/20/2025		932		(27)			(27)		905	905			
100209333	BERWYN	PA		04/29/2025		909		(22)			(22)		887	887			
100191163	BEAUMONT	CA		01/29/2025		787		(32)			(32)		755	755			
100179610	MORRISTOWN	NJ		11/21/2024		936		(19)			(19)		917	917			
100175234	NORTH MYRTLE BEACH	SC		11/05/2024		977		(24)			(24)		953	953			
100134981	NUEVO	CA		10/30/2023		923		8			8		931	931			
100283967	GALLOWAY	OH		03/23/2026		562		(15)			(15)		547	547			
100216286	DENVER	NC		06/20/2025		971		(29)			(29)		942	942			
100269702	ONTARIO	CA		12/30/2025		1,391		(39)			(39)		1,352	1,352			
100129716	NEWARK	NJ		09/29/2023		947		(9)			(9)		938	938			
100194769	STUART	FL		02/21/2025		902		(18)			(18)		884	884			
100192522	CHARLOTTE	NC		02/10/2025		907		(8)			(8)		899	899			
100254295	LAS VEGAS	NV		11/06/2025		22,542		(1,024)			(1,024)		21,518	21,518			
100171921	EUGENE	OR		10/17/2024		1,042		(24)			(24)		1,018	1,018			
100175754	NORCO	CA		11/12/2024		1,886		(39)			(39)		1,847	1,847			
100221201	LAKEWOOD RANCH	FL		07/21/2025		3,483		(109)			(109)		3,374	3,374			
100207167	ANTELOPE	CA		04/28/2025		2,485		(3)			(3)		2,482	2,482			
100138280	CINNAMINSON	NJ		12/18/2023		666		(2)			(2)		664	664			
100268809	POMPANO BEACH	FL		12/29/2025		833		(16)			(16)		817	817			
100157952	GATLINBURG	TN		07/09/2024		1,655		(15)			(15)		1,640	1,640			
100284580	COTTONWOOD HEIGHTS	UT		03/26/2026		940		(27)			(27)		913	913			
100190426	LOS ANGELES	CA		01/23/2025		2,055		(2)			(2)		2,053	2,053			
100219630	BREMERTON	WA		07/07/2025		1,001		(15)			(15)		986	986			
100194326	FORT WORTH	TX		02/14/2025		802		(27)			(27)		775	775			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166212	MADERA	CA		09/09/2024		1,140		26			26		1,166	1,166			
100080232	SAN BERNARDINO	CA		02/25/2022		1,878		(13)			(13)		1,865	1,865			
100088318	PHILADELPHIA	PA		11/10/2022		1,219		(20)			(20)		1,199	1,199			
100228040	LOVELAND	CO		08/07/2025		872		(30)			(30)		842	842			
100148267	FORT LAUDERDALE	FL		04/12/2024		560		(19)	1		(20)		540	540			
100147904	RICHMOND	VA		04/08/2024		901		(24)			(24)		877	877			
100099675	NIPOMO	CA		04/06/2023		912		(3)			(3)		909	909			
100136312	INLET BEACH	FL		11/20/2023		976		19			19		995	995			
100221012	WILMINGTON	NC		07/18/2025		606		(22)			(22)		584	584			
100147406	HONOLULU	HI		05/08/2024		776		(22)			(22)		754	754			
100132496	KATY	TX		11/03/2023		949		23			23		972	972			
100203255	NORTH WALES	PA		03/27/2025		1,062		(35)			(35)		1,027	1,027			
100201570	CARSON	CA		03/13/2025		854		(23)			(23)		831	831			
100202787	TOMS RIVER	NJ		03/24/2025		589		(27)	1		(28)		561	561			
100192924	GRESHAM	OR		02/10/2025		996		6			6		1,002	1,002			
100190007	ARGYLE	TX		01/21/2025		1,107		57			57		1,164	1,164			
100226775	LAKEVILLE	MA		07/30/2025		936		(25)			(25)		911	911			
100179504	ARGYLE	TX		11/21/2024		3,815		(27)			(27)		3,788	3,788			
100102094	LOS ANGELES	CA		04/14/2023		3,390		(93)			(93)		3,297	3,297			
100108889	ESTERO	FL		05/31/2023		1,017		(16)			(16)		1,001	1,001			
100172884	SHOREWOOD	IL		10/25/2024		463		(9)			(9)		454	454			
100182214	CAPE CORAL	FL		12/12/2024		2,791		(57)			(57)		2,734	2,734			
100188351	HOLLADAY	UT		01/08/2025		963		(16)			(16)		947	947			
100267197	GALVESTON	TX		12/23/2025		957		(27)			(27)		930	930			
100206311	PROVO	UT		04/17/2025		1,335		(45)			(45)		1,290	1,290			
100057565	NEWARK	NJ		06/30/2021		1,872		(34)			(34)		1,838	1,838			
100198399	KANSAS CITY	MO		02/28/2025		925		(12)			(12)		913	913			
100160515	HESPERIA	CA		07/19/2024		622		(27)			(27)		595	595			
100103326	PONTE VEDRA	FL		04/28/2023		967		(23)			(23)		944	944			
100163121	CHANDLER	AZ		08/13/2024		878		(20)			(20)		858	858			
100080839	BONITA SPRINGS	FL		03/10/2022		1,379		(86)			(86)		1,293	1,293			
100261367	ROYAL OAK	MI		12/08/2025		2,672		(72)			(72)		2,600	2,600			
100207141	PORT ST. LUCIE	FL		04/28/2025		807		(27)			(27)		780	780			
100167477	EL CENTRO	CA		10/31/2024		895		(41)			(41)		854	854			
100272946	TUBAC	AZ		01/15/2026		856		(23)			(23)		833	833			
100100183	ROOSEVELT	NY		03/17/2023		924		(22)			(22)		902	902			
100206143	PALM HARBOR	FL		04/16/2025		829		(24)			(24)		805	805			
100196822	SAN DIEGO	CA		02/25/2025		1,865		(79)			(79)		1,786	1,786			
100221199	CLEARWATER BEACH	FL		07/21/2025		913		(19)			(19)		894	894			
100219094	BRIDGEPORT	CT		06/27/2025		939		30			30		969	969			
100091053	PORTLAND	OR		01/31/2023		1,611		(37)			(37)		1,574	1,574			
100228372	BILLINGS	MT		08/11/2025		915		(18)			(18)		897	897			
100090730	BRIDGEPORT	CT		12/29/2022		887		(19)			(19)		868	868			
100158963	MADERA	CA		08/15/2024		8,770		(461)			(461)		8,309	8,309			
100253800	WOODBRIDGE	VA		10/30/2025		874		(14)			(14)		860	860			
100210730	OCEAN VIEW	DE		05/15/2025		823		(24)			(24)		799	799			
100177148	PARK HILL	OK		01/16/2025		571		(15)			(15)		556	556			
100221115	PISCATAWAY	NJ		07/21/2025		933		(18)			(18)		915	915			
100235257	MERCED	CA		08/29/2025		739		(35)			(35)		704	704			
100081535	COMBINED LOCKS	WI		03/18/2022		1,761		(13)			(13)		1,748	1,748			
100153319	ELLIJAY	GA		05/30/2024		1,763		52			52		1,815	1,815			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100266899	FOREST LAKE	MN		12/23/2025		955		(13)			(13)		942	942			
100156052	AMHERST	MA		06/18/2024		701		(19)			(19)		682	682			
100181201	LAKELAND	FL		12/06/2024		843		(21)			(21)		822	822			
100236181	DEVINE	TX		09/10/2025		747		(26)			(26)		721	721			
100185493	NEW GERMANY	MN		12/20/2024		597		(41)			(41)		556	556			
100205054	COLUMBIA	MD		04/11/2025		727		(32)			(32)		695	695			
100079847	MCKINNEY	TX		04/08/2022		1,739		(36)			(36)		1,703	1,703			
100188420	AURORA	CO		01/08/2025		812		(29)			(29)		783	783			
100110316	GREER	SC		06/30/2023		1,127		20			20		1,147	1,147			
100273328	LONG BEACH	CA		01/20/2026		1,109		(18)			(18)		1,091	1,091			
100185465	MELISSA	TX		12/20/2024		1,096		55			55		1,151	1,151			
100116064	NORWALK	CT		07/20/2023		973		(15)			(15)		958	958			
100079288	CELINA	TX		02/28/2022		1,527		(79)			(79)		1,448	1,448			
100181204	TEMPE	AZ		12/06/2024		950		(44)			(44)		906	906			
100149373	LEANDER	TX		04/24/2024		930		(4)	2		(6)		924	924			
100170381	TAYLORSVILLE	UT		10/08/2024		4,449		(108)			(108)		4,341	4,341			
100119989	PROVIDENCE	RI		08/11/2023		1,028		(13)			(13)		1,015	1,015			
100154927	FORT LAUDERDALE	FL		07/19/2024		1,081		11			11		1,092	1,092			
100101879	KATY	TX		04/06/2023		961		(5)			(5)		956	956			
100182424	WEST JORDAN	UT		12/12/2024		1,009		6			6		1,015	1,015			
100188267	EAST RUTHERFORD	NJ		01/08/2025		1,020		(5)			(5)		1,015	1,015			
100182461	WAYNE	PA		12/12/2024		638		(5)			(5)		633	633			
100178362	DESERT VIEW	CA		11/20/2024		990		(37)			(37)		953	953			
100192775	LINEVILLE	AL		02/10/2025		872		(16)			(16)		856	856			
100206455	SAINT HELENA ISLAND	SC		04/22/2025		890		(34)			(34)		856	856			
100065081	FRUITLAND	ID		07/14/2021		2,043		(55)			(55)		1,988	1,988			
100103743	CAMARILLO	CA		05/08/2023		1,639		3			3		1,642	1,642			
100184956	JAMAICA	NY		12/19/2024		833		(31)			(31)		802	802			
100128152	FORT WORTH	TX		09/18/2023		906		16			16		922	922			
100212042	WALNUT CREEK	CA		06/27/2025		1,476		(49)			(49)		1,427	1,427			
100110245	YAKIMA	WA		06/30/2023		1,191		28			28		1,219	1,219			
100209283	KENNESAW	GA		04/29/2025		942		(20)			(20)		922	922			
100168598	FUQUAY VARINA	NC		09/25/2024		1,166		52			52		1,218	1,218			
100207157	DENTON	TX		04/28/2025		1,410		(19)			(19)		1,391	1,391			
100268296	CHESTERFIELD	MO		12/29/2025		909		(29)			(29)		880	880			
100186941	ONTARIO	CA		01/07/2025		1,048		(10)			(10)		1,038	1,038			
100192629	KANSAS CITY	MO		02/10/2025		946		(6)			(6)		940	940			
100151105	AUBREY	TX		05/08/2024		908		(18)			(18)		890	890			
100238873	BILLINGS	MT		09/23/2025		799		(29)			(29)		770	770			
100188934	HACIENDA HEIGHTS	CA		01/09/2025		918		(39)			(39)		879	879			
100261164	CHAMPLIN	MN		12/05/2025		950		(27)			(27)		923	923			
100168557	COLTON	CA		09/25/2024		3,677		(31)			(31)		3,646	3,646			
100255818	SPARKS	NV		11/24/2025		974		(26)			(26)		948	948			
100164357	MUNDELEIN	IL		08/21/2024		1,114		34			34		1,148	1,148			
100129482	PALM SPRINGS	CA		09/29/2023		1,088		5			5		1,093	1,093			
100150776	BOSTON	MA		05/07/2024		926		(15)			(15)		911	911			
100171271	LOWELL	AR		10/16/2024		993		(35)			(35)		958	958			
100185840	PLAINVIEW	NY		12/26/2024		721		(32)			(32)		689	689			
100152972	LACEY	WA		06/27/2024		791		(29)			(29)		762	762			
100255816	GILBERT	AZ		11/24/2025		989		(20)			(20)		969	969			
100204858	MALDEN	MA		04/09/2025		2,191		(102)			(102)		2,089	2,089			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100228983	TWENTYNINE PALMS	CA		09/10/2025		1,749		(82)			(82)		1,667	1,667			
100141340	LOS ANGELES	CA		01/30/2024		958		(6)			(6)		952	952			
100081395	HOLLYWOOD	FL		03/18/2022		1,964		35			35		1,999	1,999			
100255006	LOS CABOS	MEX		11/18/2025		722							722	722			
100127932	ANTIOCH	TN		09/08/2023		1,161		19			19		1,180	1,180			
100228441	CRESTONE	CO		08/11/2025		827		(27)			(27)		800	800			
100197555	BEND	OR		02/26/2025		984							984	984			
100176815	FREEHOLD	NJ		11/15/2024		1,007		(49)			(49)		958	958			
100128810	STONE MOUNTAIN	GA		09/21/2023		488		(27)			(27)		461	461			
100167105	HOMESTEAD	FL		09/13/2024		740		(36)			(36)		704	704			
100084861	MAYPEARL	TX		08/02/2022		12,790		99			99		12,889	12,889			
100207095	PHOENIX	AZ		04/24/2025		854		(31)			(31)		823	823			
100202457	TROUTMAN	NC		03/20/2025		886		(4)			(4)		882	882			
100180515	DOWNEY	CA		11/26/2024		726		3			3		729	729			
100185014	WEST RICHLAND	WA		12/19/2024		861		(34)			(34)		827	827			
100237027	MIAMI	FL		09/12/2025		944		(9)			(9)		935	935			
100218869	BENTON	LA		06/27/2025		774		(25)			(25)		749	749			
100117686	DAVENPORT	FL		07/20/2023		1,294		15			15		1,309	1,309			
100219158	REDLANDS	CA		06/27/2025		23,233		(770)			(770)		22,463	22,463			
100210032	KIHEI	HI		05/07/2025		1,638		(76)			(76)		1,562	1,562			
100171945	AUSTIN	TX		10/17/2024		943		(17)			(17)		926	926			
100141378	SURPRISE	AZ		01/30/2024		2,485		(46)			(46)		2,439	2,439			
100245330	OAKLEY	UT		10/06/2025		1,017		(25)			(25)		992	992			
100133712	PORT SAINT JOE	FL		10/23/2023		1,261		24			24		1,285	1,285			
100171655	SACRAMENTO	CA		10/16/2024		30,618		(618)			(618)		30,000	30,000			
100120452	PORT SAINT LUCIE	FL		08/18/2023		1,101		(2)			(2)		1,099	1,099			
100091332	JONESBORO	GA		01/13/2023		777		(2)			(2)		775	775			
100171391	CROFTON	MD		10/16/2024		3,330		(60)			(60)		3,270	3,270			
100228514	PORT CLINTON	OH		08/11/2025		2,104		(64)			(64)		2,040	2,040			
100150560	ENGLEWOOD	NJ		05/03/2024		30,481		(481)			(481)		30,000	30,000			
100108948	WEST PALM BEACH	FL		05/31/2023		875		(42)			(42)		833	833			
100082602	PHILADELPHIA	PA		04/14/2022		1,658		3			3		1,661	1,661			
100210026	LONGBOAT KEY	FL		05/07/2025		1,933		(76)			(76)		1,857	1,857			
100176893	HILTON HEAD ISLAND	SC		11/15/2024		174,625		(4,625)			(4,625)		170,000	170,000			
100283759	STOCKTON	CA		03/13/2026		602		(15)			(15)		587	587			
100238547	MOUNT HOLLY	NJ		09/19/2025		904		(21)			(21)		883	883			
100204723	RANCHO SANTA MARGARITA	CA		04/08/2025		5,834		(256)			(256)		5,578	5,578			
100090352	DALLAS	TX		02/03/2023		803		(34)			(34)		769	769			
100110773	SALT LAKE CITY	UT		08/11/2023		883		(17)			(17)		866	866			
100158764	APEX	NC		07/10/2024		974		(10)			(10)		964	964			
100110054	SARASOTA	FL		06/23/2023		1,215		(17)			(17)		1,198	1,198			
100193557	FREMONT	CA		02/10/2025		1,323		(22)			(22)		1,301	1,301			
100133471	PEARLAND	TX		10/19/2023		1,040		(16)			(16)		1,024	1,024			
100116626	PEMBROKE PINES	FL		07/20/2023		1,535		468			468		2,003	2,003			
100116136	FRAZIER PARK AREA	CA		07/20/2023		1,306		180			180		1,486	1,486			
100114693	HILLSBORO	OR		06/29/2023		1,046		(3)			(3)		1,043	1,043			
100210179	LAS VEGAS	NV		05/07/2025		1,042		11			11		1,053	1,053			
100246034	BOWIE	MD		10/07/2025		859		(37)			(37)		822	822			
100174223	SAN DIEGO	CA		10/31/2024		964		(15)			(15)		949	949			
100180411	DURHAM	NC		11/25/2024		1,002		1			1		1,003	1,003			
100209169	LAS VEGAS	NV		04/30/2025		17,570		(163)			(163)		17,407	17,407			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152761	PIONEERTOWN	CA		05/22/2024		1,102		(7)			(7)		1,095	1,095			
100116179	ELK GROVE	CA		07/20/2023		2,060		530			530		2,590	2,590			
100267163	WILDWOOD CREST	NJ		12/23/2025		1,204		(34)			(34)		1,170	1,170			
100202891	LEANDER	TX		03/24/2025		903		(19)			(19)		884	884			
100128189	NAPLES	FL		09/18/2023		914		13			13		927	927			
100190133	GAINESVILLE	FL		01/21/2025		934		(15)			(15)		919	919			
100169222	HOPEWELL JUNCTION	NY		09/27/2024		872		(44)			(44)		828	828			
100214234	VANCOUVER	WA		05/30/2025		99		1			1		100	100			
100266958	SEBRING	FL		12/23/2025		855		(40)			(40)		815	815			
100119415	NOLENSVILLE	TN		07/31/2023		1,120		10			10		1,130	1,130			
100119263	NORCROSS	GA		07/31/2023		3,450		17			17		3,467	3,467			
100135068	ROSEVILLE	CA		11/01/2023		1,059		32			32		1,091	1,091			
100116649	ORLANDO	FL		07/20/2023		1,439		440			440		1,879	1,879			
100261478	SEASIDE HEIGHTS	NJ		12/12/2025		2,738		(54)			(54)		2,684	2,684			
100177873	LEESBURG	VA		11/19/2024		1,995		(67)			(67)		1,928	1,928			
100244501	POCATELLO	ID		09/29/2025		916		(26)			(26)		890	890			
100247611	JAMAICA BEACH	TX		10/29/2025		3,415		(111)			(111)		3,304	3,304			
100244656	LOS ANGELES	CA		09/29/2025		921		(31)			(31)		890	890			
100185338	FRESNO	CA		12/20/2024		1,022		6			6		1,028	1,028			
100273325	CORVALLIS	OR		01/20/2026		4,680		(182)			(182)		4,498	4,498			
100182441	OLYMPIA	WA		12/12/2024		1,060		31			31		1,091	1,091			
100173268	NEWARK	DE		10/30/2024		1,051		(15)			(15)		1,036	1,036			
100055903	WILMINGTON	CA		03/26/2021		2,152		(53)			(53)		2,099	2,099			
100102972	SAN FRANCISCO	CA		06/22/2023		932		(2)			(2)		930	930			
100110758	APTOS	CA		08/11/2023		1,135		(17)			(17)		1,118	1,118			
100116620	FONTANA	CA		07/20/2023		1,949		450			450		2,399	2,399			
100166033	HYATTSVILLE	MD		09/06/2024		799							799	799			
100137875	ORLANDO	FL		12/08/2023		1,218		5			5		1,223	1,223			
100139122	MIAMI	FL		12/28/2023		708		(16)			(16)		692	692			
100108329	RICHMOND	VA		05/25/2023		873		(30)			(30)		843	843			
100173723	ENTERPRISE	UT		10/30/2024		682		(28)			(28)		654	654			
100253747	LAWRENCEVILLE	GA		10/30/2025		960		(26)			(26)		934	934			
100236932	LAYTON	UT		09/12/2025		943		4			4		947	947			
100234763	SEBASTIAN	FL		08/28/2025		833		(39)			(39)		794	794			
100189973	HATTERAS	NC		01/21/2025		934		(16)			(16)		918	918			
100189150	CYPRESS	TX		01/13/2025		973		(6)			(6)		967	967			
100282249	CORAL SPRINGS	FL		02/27/2026		701		(32)			(32)		669	669			
100087984	OLIVEHURST	CA		10/25/2022		514		(11)			(11)		503	503			
100195235	MIDDLETOWN	DE		02/24/2025		989		10			10		999	999			
100140946	SNELLVILLE	GA		03/28/2024		634		(30)			(30)		604	604			
100214339	PAHOA	HI		06/02/2025		830		(20)			(20)		810	810			
100264981	PEMBROKE PINES	FL		12/17/2025		717		(34)			(34)		683	683			
100179988	DENT	MN		11/25/2024		19,957		(337)			(337)		19,620	19,620			
100176977	MAYS LANDING	NJ		01/16/2025		660		(30)			(30)		630	630			
100158589	FAIRBANKS	AK		07/10/2024		867		(11)			(11)		856	856			
100173461	ACWORTH	GA		10/29/2024		899		(45)			(45)		854	854			
100172310	AUSTIN	TX		10/21/2024		1,027		(19)			(19)		1,008	1,008			
100120698	BEAUMONT	CA		08/25/2023		1,087		18			18		1,105	1,105			
100129407	CEDAR PARK	TX		09/26/2023		1,094		11			11		1,105	1,105			
100163399	LAS VEGAS	NV		09/27/2024		2,603		(42)			(42)		2,561	2,561			
100229031	WATERLOO	SC		08/14/2025		846		(22)			(22)		824	824			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100199082	HIGHLANDS	NC		02/28/2025		885		(15)			(15)		870	870			
100143512	ROSELLE	NJ		02/21/2024		956		(49)			(49)		907	907			
100181269	MIAMI	FL		12/06/2024		1,173		(44)			(44)		1,129	1,129			
100163856	CHARLOTTE	NC		09/27/2024		881		(44)			(44)		837	837			
100170167	SUN CITY	AZ		10/08/2024		867		(30)			(30)		837	837			
100141092	MONROE	NY		01/30/2024		1,029		(60)			(60)		969	969			
100165598	DALLAS	TX		10/04/2024		1,101		(74)			(74)		1,027	1,027			
100129657	NAPLES	FL		09/29/2023		1,233		(11)			(11)		1,222	1,222			
100178381	NORTH LAS VEGAS	NV		11/21/2024		1,036		(18)			(18)		1,018	1,018			
100227189	SOUTH BEND	IN		07/30/2025		813		(33)			(33)		780	780			
100115109	MINNEAPOLIS	MN		07/14/2023		1,557		9			9		1,566	1,566			
100179895	SACRAMENTO	CA		11/25/2024		1,268		101			101		1,369	1,369			
100209552	FRAMINGHAM	MA		05/02/2025		597		(24)			(24)		573	573			
100156373	FORT LAUDERDALE	FL		07/25/2024		943		(11)			(11)		932	932			
100137012	PARRISH	FL		11/28/2023		1,097		85			85		1,182	1,182			
100175252	BOYNTON BEACH	FL		11/05/2024		1,039		(8)			(8)		1,031	1,031			
100277603	MUNDS PARK	AZ		02/13/2026		841		(9)			(9)		832	832			
100268971	SURFSIDE BEACH	SC		12/29/2025		881		(29)			(29)		852	852			
100146670	WESLEY CHAPEL	FL		03/20/2024		795		(41)			(41)		754	754			
100206264	RICHMOND	VA		04/17/2025		891		(34)			(34)		857	857			
100200153	MIAMI	FL		03/06/2025		864		(7)			(7)		857	857			
100193106	ACWORTH	GA		02/10/2025		1,141		99			99		1,240	1,240			
100176696	SUNNY ISLES BEACH	FL		11/15/2024		918		(43)			(43)		875	875			
100210734	MESA	AZ		05/15/2025		9,023		(281)			(281)		8,742	8,742			
100135863	MADERA	CA		11/13/2023		592		(16)			(16)		576	576			
100283593	LAS VEGAS	NV		03/13/2026		644		(21)			(21)		623	623			
100261545	FORT LAUDERDALE	FL		12/12/2025		925		12			12		937	937			
100202920	KREMMLING	CO		03/24/2025		1,065		30			30		1,095	1,095			
100165517	TUCSON	AZ		08/29/2024		885		(17)			(17)		868	868			
100076404	DAMASCUS	OR		12/23/2021		1,923		(25)			(25)		1,898	1,898			
100265395	SHANDON	CA		12/19/2025		684		(32)			(32)		652	652			
100079781	POMPANO BEACH	FL		04/25/2022		1,017		(51)			(51)		966	966			
100268407	STERLING	VA		12/29/2025		539		(15)			(15)		524	524			
100179501	POCATELLO	ID		11/21/2024		1,055							1,055	1,055			
100218223	UNION CITY	NJ		06/26/2025		3,064		(86)			(86)		2,978	2,978			
100164547	LAWRENCEVILLE	GA		08/21/2024		2,633		(69)			(69)		2,564	2,564			
100206643	BUCHANAN	TN		04/24/2025		79,491		(3,080)			(3,080)		76,411	76,411			
100254822	TERRE HAUTE	IN		11/17/2025		3,127		(130)			(130)		2,997	2,997			
100201696	HARKERS ISLAND	NC		03/18/2025		3,835		(51)			(51)		3,784	3,784			
100191592	SACRAMENTO	CA		01/31/2025		654		(31)			(31)		623	623			
100180471	GALLATIN	TN		11/26/2024		921		(30)			(30)		891	891			
100235660	PORTLAND	OR		08/29/2025		2,454		(24)			(24)		2,430	2,430			
100142221	CROFTON	MD		03/15/2024		821		(38)			(38)		783	783			
4010062450	BALTIMORE	MD		11/29/2023		722		(12)			(12)		710	710			
100164086	HESPERIA	CA		08/21/2024		853		(11)			(11)		842	842			
100131711	MODESTO	CA		10/06/2023		1,067		48			48		1,115	1,115			
100182630	SAN ANTONIO	FL		12/12/2024		697		14	1		13		710	710			
100220910	CHANNAHON	IL		07/18/2025		897		(16)			(16)		881	881			
100198414	LOS ANGELES	CA		02/28/2025		900		(24)			(24)		876	876			
100166127	BREINIGSVILLE	PA		09/09/2024		1,137		14			14		1,151	1,151			
100158675	ROSEDALE	MD		07/10/2024		1,126		32			32		1,158	1,158			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117681	DURANGO	CO		07/20/2023		1,139		(83)			(83)		1,056	1,056			
100200726	PALM COAST	FL		03/11/2025		1,010		(6)			(6)		1,004	1,004			
100173853	LIBERTYVILLE	IL		10/31/2024		564		(26)			(26)		538	538			
100110221	LINCOLN	CA		06/30/2023		1,132		3			3		1,135	1,135			
100221637	TRENTON	GA		07/23/2025		806		(31)			(31)		775	775			
100067700	AUSTIN	TX		09/23/2021		2,156		(10)			(10)		2,146	2,146			
100091800	ELK GROVE	CA		01/30/2023		925		(21)			(21)		904	904			
100110067	LA BELLE	FL		06/23/2023		758		5			5		763	763			
100119550	JENSEN BEACH	FL		07/28/2023		934		12			12		946	946			
100120291	MANSFIELD	TX		08/18/2023		1,672		(34)			(34)		1,638	1,638			
100167590	DACULA	GA		09/19/2024		854		(12)			(12)		842	842			
100210642	CYPRESS	TX		05/15/2025		931		(33)			(33)		898	898			
100148139	MIAMI BEACH	FL		05/15/2024		766		(18)			(18)		748	748			
100154717	PHOENIX	AZ		07/19/2024		792		(33)			(33)		759	759			
100153818	CONCORD	NC		07/10/2024		645		(37)			(37)		608	608			
100172613	LITTLETON	CO		10/23/2024		981		(26)			(26)		955	955			
100099985	LAS VEGAS	NV		03/28/2023		1,022		17			17		1,039	1,039			
100060271	NASHVILLE	TN		06/25/2021		2,111		(48)			(48)		2,063	2,063			
100255894	MILLSBORO	DE		11/24/2025		865		(30)			(30)		835	835			
100206729	ALBUQUERQUE	NM		04/23/2025		767		(15)			(15)		752	752			
100110162	CHICAGO	IL		06/30/2023		1,384		12			12		1,396	1,396			
100147043	NAMPA	ID		03/27/2024		914		(14)			(14)		900	900			
100215308	LAWRENCEVILLE	GA		06/12/2025		806		(30)			(30)		776	776			
100261658	FAIRHOPE	AL		12/12/2025		940		(42)			(42)		898	898			
100273964	LOGANVILLE	GA		01/26/2026		949		(29)			(29)		920	920			
100261419	REHOBOTH	MA		12/08/2025		952		(32)			(32)		920	920			
100128319	GAITHERSBURG	MD		09/14/2023		749		(7)			(7)		742	742			
100165546	CHANDLER	AZ		08/29/2024		1,040		2			2		1,042	1,042			
100086938	SHELLEY	ID		10/24/2022		582		18			18		600	600			
100236135	ZEPHYRHILLS	FL		09/05/2025		1,163		114			114		1,277	1,277			
100144168	SACRAMENTO	CA		03/07/2024		997		(11)			(11)		986	986			
100143729	LANCASTER	CA		02/26/2024		983		(29)			(29)		954	954			
100268911	HARRISBURG	PA		12/29/2025		889		(32)			(32)		857	857			
100229322	BALTIMORE	MD		08/14/2025		970		(3)			(3)		967	967			
100116832	DULUTH	GA		07/20/2023		3,552		78			78		3,630	3,630			
100176677	VALRICO	FL		11/15/2024		908		(26)			(26)		882	882			
100227005	STRASBURG	CO		07/30/2025		1,006		(28)			(28)		978	978			
100179750	HENDERSON	NV		11/21/2024		1,128		44			44		1,172	1,172			
100100496	MIAMI	FL		04/27/2023		1,304		217			217		1,521	1,521			
100272132	JOHNS CREEK	GA		01/08/2026		800		(38)			(38)		762	762			
100159649	EASTON	PA		08/23/2024		842		(39)			(39)		803	803			
100162936	GOODYEAR	AZ		08/12/2024		867		(19)			(19)		848	848			
100151057	WOODLAND	CA		05/08/2024		909		(23)			(23)		886	886			
100272407	ROSELLE	NJ		01/08/2026		812		(31)			(31)		781	781			
100118766	FAIRFAX	VT		07/25/2023		720		(16)			(16)		704	704			
100168489	KANSAS CITY	MO		09/25/2024		996		(12)			(12)		984	984			
100087371	ST AUGUSTINE	FL		10/25/2022		1,315		45			45		1,360	1,360			
100179578	WARWICK	RI		11/21/2024		951		(12)			(12)		939	939			
100129639	LANCASTER	CA		09/29/2023		933		(15)			(15)		918	918			
100071543	LOS ANGELES	CA		10/14/2021		2,008		(63)			(63)		1,945	1,945			
100156042	PORT SAINT LUCIE	FL		06/18/2024		833		(18)			(18)		815	815			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268234	PATERSON	NJ		12/29/2025		867		(17)			(17)		850	850			
100219598	PARKER	CO		07/07/2025		1,670		(9)			(9)		1,661	1,661			
100172372	NORTHLAKE	TX		10/23/2024		77,226		(1,179)			(1,179)		76,047	76,047			
100188873	COCOA	FL		01/09/2025		940		(20)			(20)		920	920			
100150890	WESTERVILLE	OH		05/08/2024		880		(14)			(14)		866	866			
100172451	ARGYLE	TX		10/23/2024		1,119		10			10		1,129	1,129			
100254550	ASHLAND CITY	TN		11/07/2025		861		(21)			(21)		840	840			
100261632	PHOENIX	AZ		12/12/2025		864		(24)			(24)		840	840			
100268239	WINCHESTER	CA		12/29/2025		957		(21)			(21)		936	936			
100254670	JERSEY CITY	NJ		11/12/2025		897		(36)			(36)		861	861			
100272425	PRESCOTT VALLEY	AZ		01/08/2026		869		(7)			(7)		862	862			
100246637	VERNON HILLS	IL		10/15/2025		715		(20)			(20)		695	695			
100195232	KANSAS CITY	MO		02/24/2025		870		(18)			(18)		852	852			
100191241	ALEXANDRIA	VA		01/29/2025		663		(31)			(31)		632	632			
100213070	BREA	CA		05/29/2025		1,744		(40)			(40)		1,704	1,704			
100146575	PLANO	TX		03/20/2024		572		(15)			(15)		557	557			
100164618	ROSENBERG	TX		08/21/2024		1,122		3			3		1,125	1,125			
100257031	HOOPER	UT		11/26/2025		919		(37)			(37)		882	882			
100144361	LAS VEGAS	NV		03/07/2024		838		(26)			(26)		812	812			
100066836	ABINGDON	MD		08/02/2021		1,509							1,509	1,509			
100152352	MERCED	CA		05/17/2024		1,147		67			67		1,214	1,214			
100100309	KATY	TX		03/24/2023		822		(14)			(14)		808	808			
100254841	NEW HOLLAND	PA		11/17/2025		891		(40)			(40)		851	851			
100171927	LEANDER	TX		10/17/2024		2,587		(45)			(45)		2,542	2,542			
100152396	LITTLETON	CO		05/17/2024		891		(19)			(19)		872	872			
100152176	INGLEWOOD	CA		05/17/2024		947		(9)			(9)		938	938			
100066717	JACKSON	NJ		08/02/2021		1,814		(14)			(14)		1,800	1,800			
100194271	KANSAS CITY	MO		02/14/2025		926		(39)			(39)		887	887			
100254161	MONTGOMERY	AL		11/06/2025		747		(17)			(17)		730	730			
100065736	UNION CITY	NJ		07/28/2021		2,121		(26)			(26)		2,095	2,095			
100164923	PATERSON	NJ		08/28/2024		826		(41)			(41)		785	785			
100226891	DURHAM	NC		07/30/2025		2,500		(70)			(70)		2,430	2,430			
100081205	IOLA	TX		03/18/2022		1,965		52			52		2,017	2,017			
100076487	AUBURN	MA		12/21/2021		1,953		(30)			(30)		1,923	1,923			
100218784	ARNOLD	CA		06/27/2025		593		(20)	1		(21)		572	572			
100245850	AURORA	CO		10/17/2025		944		(19)			(19)		925	925			
100153699	OVIEDO	FL		05/31/2024		924		(3)			(3)		921	921			
100102733	FAIRBURN	GA		06/22/2023		881		(43)			(43)		838	838			
100100894	DENVER	CO		04/28/2023		1,369		30			30		1,399	1,399			
100068404	OCALA	FL		08/25/2021		1,321		(52)	3		(55)		1,266	1,266			
100205833	MT. JULIET	TN		04/14/2025		2,127		(43)			(43)		2,084	2,084			
100248977	DURHAM	NC		10/29/2025		1,144		13			13		1,157	1,157			
100158751	EMERALD ISLE	NC		07/10/2024		1,074		(18)			(18)		1,056	1,056			
100235768	MADERA	CA		09/22/2025		822		(36)			(36)		786	786			
100205571	GARDEN GROVE	CA		05/09/2025		825		(36)			(36)		789	789			
100180656	TOLEDO	OH		11/26/2024		647		(21)			(21)		626	626			
100156409	FRESNO	CA		06/24/2024		860		(7)			(7)		853	853			
100091379	WASHINGTON	DC		02/22/2023		1,375		43			43		1,418	1,418			
100175707	BURLESON	TX		11/12/2024		1,055		(9)			(9)		1,046	1,046			
100110604	SUNLAND	CA		06/30/2023		1,136		(5)			(5)		1,131	1,131			
100235407	VENICE	FL		08/29/2025		842		(37)			(37)		805	805			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150469	GROVELAND	CA		05/03/2024		1,047		6			6		1,053	1,053			
100153229	COLUMBUS	OH		05/30/2024		962		8			8		970	970			
100148579	MARY ESTHER	FL		04/12/2024		918		(20)			(20)		898	898			
100192994	ARNOLD	CA		02/10/2025		785		(24)			(24)		761	761			
100150971	WATERFORD	NY		05/08/2024		1,503		14			14		1,517	1,517			
100164474	MILLIKEN	CO		08/21/2024		1,476		(43)			(43)		1,433	1,433			
100130430	LOS ANGELES	CA		09/28/2023		756		(15)			(15)		741	741			
100238203	SAINT CHARLES	MO		09/15/2025		1,848		54			54		1,902	1,902			
100213927	BRYAN	TX		05/29/2025		2,957		(35)			(35)		2,922	2,922			
100075916	MADEIRA BEACH	FL		01/07/2022		880		(14)			(14)		866	866			
100229333	INDIAN HARBOUR BEACH	FL		08/14/2025		653		(31)			(31)		622	622			
100220932	CHANTILLY	VA		07/18/2025		1,198		(26)			(26)		1,172	1,172			
100127706	SAN BERNARDINO	CA		09/08/2023		1,648		(12)			(12)		1,636	1,636			
100060086	RIVERSIDE	CA		06/25/2021		2,440		(70)			(70)		2,370	2,370			
100166301	ALBUQUERQUE	NM		10/23/2024		840		(31)			(31)		809	809			
100172912	METAIRIE	LA		10/25/2024		967		(39)			(39)		928	928			
100168486	WOODSTOCK	GA		09/25/2024		986		(19)			(19)		967	967			
100147879	SPARKS	NV		04/08/2024		1,213		41			41		1,254	1,254			
100253577	MIAMI	FL		10/30/2025		918		(31)			(31)		887	887			
100151863	TUCSON	AZ		05/10/2024		724		(29)			(29)		695	695			
4010073736	WILKES-BARRE	PA		09/27/2024		906		(20)			(20)		886	886			
100155305	BUELLTON	CA		07/19/2024		940		(28)			(28)		912	912			
100245931	HURST	TX		11/06/2025		964		23			23		987	987			
100284941	OAK ISLAND	NC		03/27/2026		795		3			3		798	798			
100203566	FRESNO	CA		03/26/2025		924		(9)			(9)		915	915			
100072001	MISSOURI CITY	TX		10/29/2021		1,715		(72)			(72)		1,643	1,643			
100201341	PASADENA	MD		03/12/2025		812		(31)			(31)		781	781			
100103771	MIAMI	FL		05/10/2023		926		(14)			(14)		912	912			
100139651	STOCKTON	CA		12/28/2023		736		(30)			(30)		706	706			
100151101	LAVEEN	AZ		05/08/2024		1,030		8			8		1,038	1,038			
100119366	WAXHAW	NC		07/31/2023		806		14	1		13		819	819			
100246844	LAGUNA NIGUEL	CA		10/16/2025		46,480		(1,543)			(1,543)		44,937	44,937			
100130022	CENTRAL ISLIP	NY		09/27/2023		2,006		(54)			(54)		1,952	1,952			
100198328	NORTH LAS VEGAS	NV		02/28/2025		1,080		83			83		1,163	1,163			
100210270	FAYETTEVILLE	GA		05/09/2025		767		(11)			(11)		756	756			
100235054	GONZALES	LA		08/28/2025		1,021		(18)			(18)		1,003	1,003			
100100693	ST GEORGE	UT		04/28/2023		1,581		35			35		1,616	1,616			
100156631	LAKE ARIEL	PA		06/24/2024		872		(13)			(13)		859	859			
100236323	OAKLAND	CA		09/10/2025		545		(7)			(7)		538	538			
100173050	ATLANTA	GA		10/25/2024		927		(32)			(32)		895	895			
100158684	WESLEY CHAPEL	FL		07/10/2024		1,009		(1)			(1)		1,008	1,008			
100170214	BOTHELL	WA		10/08/2024		1,895		(55)			(55)		1,840	1,840			
100084815	GILBERT	AZ		08/02/2022		1,260		17			17		1,277	1,277			
100254787	SPRINGBORO	OH		11/14/2025		845		(20)			(20)		825	825			
100195362	LAKELAND	FL		02/24/2025		734		(21)			(21)		713	713			
100234764	SANTA MARIA	CA		08/28/2025		1,147		(37)			(37)		1,110	1,110			
100235650	MANSFIELD	CT		08/29/2025		870		(39)			(39)		831	831			
100100983	OCOEE	FL		04/28/2023		1,610		286			286		1,896	1,896			
100209305	WINTHROP	ME		04/29/2025		918		(22)			(22)		896	896			
100151968	PORT SAINT LUCIE	FL		06/14/2024		623		(27)			(27)		596	596			
100221251	COLORADO SPRINGS	CO		07/21/2025		882		(20)			(20)		862	862			

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100189133	BUFORD	GA		01/13/2025		932		(11)			(11)		921	921			
100148793	WINCHESTER	CA		04/17/2024		1,156		50			50		1,206	1,206			
100202884	WEST SPRINGFIELD	MA		03/24/2025		4,154		(160)			(160)		3,994	3,994			
100130407	AUSTIN	TX		09/28/2023		242		(16)			(16)		226	226			
100199192	SAN ANTONIO	TX		04/04/2025		879		(41)			(41)		838	838			
100140769	SAN TAN VALLEY	AZ		01/22/2024		1,064		(19)			(19)		1,045	1,045			
100137231	WEST GROVE	PA		11/29/2023		738		(8)			(8)		730	730			
100170232	WILMINGTON	NC		10/08/2024		960		(23)			(23)		937	937			
100188404	BLOOMINGDALE	IL		01/08/2025		17,848		(396)			(396)		17,452	17,452			
100208019	SEATTLE	WA		04/29/2025		710		(19)			(19)		691	691			
100214293	PALMDALE	CA		05/30/2025		5,723		(132)			(132)		5,591	5,591			
100238526	PORTLAND	OR		09/19/2025		808		(31)			(31)		777	777			
100134622	WESLEY CHAPEL	FL		10/30/2023		815		(10)			(10)		805	805			
100203447	OOLTEWAH	TN		03/27/2025		883		(24)			(24)		859	859			
100149423	ORLANDO	FL		04/24/2024		972		(18)			(18)		954	954			
100148916	FRISCO	TX		04/17/2024		938		(20)			(20)		918	918			
100277470	CAPE MAY	NJ		02/13/2026		934		(28)			(28)		906	906			
100236752	SHERRILLS FORD	NC		09/11/2025		786		(4)			(4)		782	782			
100136342	LAS VEGAS	NV		11/20/2023		1,030		4			4		1,034	1,034			
100221763	HOLLYWOOD	FL		07/25/2025		942		(7)			(7)		935	935			
100228208	PUEBLO WEST	CO		08/11/2025		903		32			32		935	935			
100169176	CASTLE ROCK	CO		09/27/2024		8,597		(155)			(155)		8,442	8,442			
100255739	CLAREMONT	CA		11/24/2025		701		(16)	1		(17)		684	684			
100131836	SOUTH YARMOUTH	MA		10/06/2023		697		3			3		700	700			
100140108	FREDERICK	MD		01/09/2024		1,108		2			2		1,110	1,110			
100115198	ELIZABETH	NJ		07/17/2023		982		(23)			(23)		959	959			
100229880	GRAND JUNCTION	CO		08/18/2025		842		(27)			(27)		815	815			
100221384	FORT LAUDERDALE	FL		07/22/2025		855		(40)			(40)		815	815			
100132332	HOMESTEAD	FL		11/03/2023		967		47			47		1,014	1,014			
100135564	PINE	AZ		11/13/2023		1,259		39			39		1,298	1,298			
100146749	ORLANDO	FL		03/20/2024		832		(1)			(1)		831	831			
100162743	HAMPSHIRE	IL		08/12/2024		1,319		18			18		1,337	1,337			
100189903	COCOA	FL		01/21/2025		840		(18)			(18)		822	822			
100192933	PRINCETON	TX		02/10/2025		900		(9)			(9)		891	891			
100100747	GREELEY	CO		04/28/2023		1,364		29			29		1,393	1,393			
100115108	JENSEN BEACH	FL		07/14/2023		1,035		18			18		1,053	1,053			
100246662	CHICO	CA		10/15/2025		891		(39)			(39)		852	852			
100227122	INDIANAPOLIS	IN		07/30/2025		856		(21)			(21)		835	835			
100235179	CHANDLER	AZ		08/28/2025		866		(31)			(31)		835	835			
100221715	FRESNO	CA		07/25/2025		863		7			7		870	870			
100175233	SARASOTA	FL		11/05/2024		2,716		6			6		2,722	2,722			
100245344	CENTENNIAL	CO		10/06/2025		897		(42)			(42)		855	855			
100147847	ROGERS	AR		04/08/2024		986		(11)			(11)		975	975			
100170432	RENO	NV		10/09/2024		372		(7)			(7)		365	365			
100127551	FRESNO	CA		09/08/2023		1,174		25			25		1,199	1,199			
100120096	LACKAWAXEN	PA		08/11/2023		996		(11)			(11)		985	985			
100101625	PLANT CITY	FL		04/26/2023		1,087		(23)			(23)		1,064	1,064			
100245812	WOLCOTT	CT		10/17/2025		877		(18)			(18)		859	859			
100273951	SYLVANIA	OH		01/26/2026		894		(35)			(35)		859	859			
100254239	COLORADO SPRINGS	CO		11/06/2025		709		(16)			(16)		693	693			
100245328	MERIDIAN	ID		10/06/2025		901		(23)			(23)		878	878			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131588	BROKEN BOW	OK		10/06/2023		600		14	1		13		613	613			
100160589	BIG BEAR LAKE	CA		07/19/2024		883		(38)			(38)		845	845			
100244532	CLEVELAND	OH		09/29/2025		956		(27)			(27)		929	929			
100283748	LOS ANGELES	CA		03/13/2026		13,819		(362)			(362)		13,457	13,457			
100141052	ORLANDO	FL		02/20/2024		11,380		(187)			(187)		11,193	11,193			
100140171	PISCATAWAY	NJ		01/09/2024		895		(6)			(6)		889	889			
100253262	WONDER LAKE	IL		10/30/2025		980		(41)			(41)		939	939			
100087443	LAS VEGAS	NV		10/25/2022		1,780		144			144		1,924	1,924			
100238837	TACOMA	WA		09/23/2025		301		(29)	1		(30)		271	271			
100173176	NEW SMYRNA BEACH	FL		10/30/2024		1,015		(18)			(18)		997	997			
100174270	RICHMOND	TX		10/31/2024		1,600		57			57		1,657	1,657			
100168712	MONTAGUE	NJ		09/25/2024		592		(26)			(26)		566	566			
100192974	DES MOINES	WA		02/10/2025		972		6			6		978	978			
100127714	ROSELLE	NJ		09/08/2023		2,657		(45)			(45)		2,612	2,612			
100219606	FLAGSTAFF	AZ		07/07/2025		816		(24)			(24)		792	792			
100175921	HENRICO	VA		11/14/2024		2,383		(35)			(35)		2,348	2,348			
100245454	BOONE	NC		10/06/2025		843		(28)			(28)		815	815			
100182586	BAKERSFIELD	CA		12/12/2024		1,157		(11)			(11)		1,146	1,146			
100215617	KISSIMMEE	FL		06/12/2025		15,692		(428)			(428)		15,264	15,264			
100283253	CHICO	CA		03/11/2026		2,030		56			56		2,086	2,086			
100189182	PORTLAND	OR		01/13/2025		1,007		(31)			(31)		976	976			
100109709	RANCHO CUCAMONGA	CA		06/16/2023		924		(17)			(17)		907	907			
100216527	FRISCO	TX		06/23/2025		854		(14)			(14)		840	840			
100076360	MODESTO	CA		12/23/2021		1,668		(95)			(95)		1,573	1,573			
100090872	CITRUS HEIGHTS	CA		01/31/2023		1,133		17			17		1,150	1,150			
100168497	ARGYLE	TX		09/25/2024		1,115		17			17		1,132	1,132			
100152618	LAKE WORTH	FL		05/17/2024		1,253		111			111		1,364	1,364			
100116683	MESA	AZ		07/20/2023		1,395		438			438		1,833	1,833			
100201409	HESPERIA	CA		03/12/2025		1,717		(28)			(28)		1,689	1,689			
100166188	MERCED	CA		09/09/2024		1,097		8			8		1,105	1,105			
100214230	PALM DESERT	CA		05/30/2025		885		(25)			(25)		860	860			
100272943	CLOVIS	CA		01/15/2026		1,003		(1)			(1)		1,002	1,002			
100236735	GEORGETOWN	TX		09/11/2025		1,527		(38)			(38)		1,489	1,489			
100266815	MCKINNEY	TX		12/23/2025		797		(35)			(35)		762	762			
100143216	HENDERSON	NV		02/16/2024		1,069		11			11		1,080	1,080			
100115111	CATHEDRAL CITY	CA		07/14/2023		1,203		11			11		1,214	1,214			
100065482	SANTA MARIA	CA		07/28/2021		1,849		(60)			(60)		1,789	1,789			
100235050	FLOWER MOUND	TX		08/28/2025		1,000		(29)			(29)		971	971			
100065089	NORTH PALM BEACH	FL		07/14/2021		2,022		(53)			(53)		1,969	1,969			
100206240	TOMBALL	TX		04/17/2025		641		(28)			(28)		613	613			
100228627	STEPHENSON	VA		08/11/2025		916		(20)			(20)		896	896			
100118856	WEST PALM BEACH	FL		08/30/2023		730		(19)			(19)		711	711			
100087722	SYRACUSE	UT		10/07/2022		5,637		(127)			(127)		5,510	5,510			
100219686	LAS VEGAS	NV		07/07/2025		91,497		53			53		91,550	91,550			
100117746	ELK GROVE	CA		07/20/2023		1,022		27			27		1,049	1,049			
100151884	LAKE WORTH	FL		05/10/2024		1,200		(40)			(40)		1,160	1,160			
100210145	OFALLON	MO		05/07/2025		943		(5)			(5)		938	938			
100148393	RIVERHEAD	NY		04/12/2024		2,725		(13)			(13)		2,712	2,712			
100193083	AURORA	CO		02/10/2025		2,438		321			321		2,759	2,759			
100115323	LONG BEACH	CA		07/17/2023		179		(7)			(7)		172	172			
100119254	DENVER	CO		07/31/2023		1,099		7			7		1,106	1,106			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154780	DETROIT	MI		07/19/2024		944		(13)			(13)		931	931			
100109255	PALM BAY	FL		07/21/2023		921		6			6		927	927			
100135324	EAST PROVIDENCE	RI		11/13/2023		870		(7)			(7)		863	863			
100120294	LAUDERDALE	FL		08/18/2023		614		2			2		616	616			
100282314	E STROUDSBURG	PA		02/27/2026		1,111		9			9		1,120	1,120			
100131861	BROOKFIELD	CT		10/06/2023		915		(3)			(3)		912	912			
100221246	JACKSON	NJ		07/21/2025		932		(8)			(8)		924	924			
100189522	LOCKHART	TX		01/15/2025		538		(23)			(23)		515	515			
100253942	HOUSTON	TX		10/30/2025		1,636		(18)			(18)		1,618	1,618			
100185907	LAKEMOOR	IL		12/26/2024		2,335		6			6		2,341	2,341			
100234991	COLTON	CA		08/28/2025		863		(24)			(24)		839	839			
100169131	CLERMONT	FL		09/27/2024		972		(23)			(23)		949	949			
100192712	TUCSON	AZ		02/10/2025		905		(16)			(16)		889	889			
100174967	PONCE INLET	FL		10/31/2024		1,790		(114)			(114)		1,676	1,676			
100116131	SAN FRANCISCO	CA		07/20/2023		18,058		(107)			(107)		17,951	17,951			
100149467	VENTNOR CITY	NJ		04/24/2024		1,047		(5)			(5)		1,042	1,042			
100210732	DUCK CREEK VILLAGE	UT		05/15/2025		835		(19)			(19)		816	816			
100168356	VERO BEACH	FL		09/25/2024		1,560		20			20		1,580	1,580			
100211590	JERSEY CITY	NJ		06/23/2025		939		(33)			(33)		906	906			
100246916	KISSIMMEE	FL		10/17/2025		611		(9)			(9)		602	602			
100162768	HARTFORD	CT		08/12/2024		899		(15)			(15)		884	884			
100148228	APEX	NC		04/12/2024		852		(21)			(21)		831	831			
100283361	ATLANTA	GA		03/11/2026		1,612		(35)			(35)		1,577	1,577			
100283305	LEHI	UT		03/11/2026		678		(4)			(4)		674	674			
100197536	CENTER TUFTONBORO	NH		02/26/2025		686		(25)			(25)		661	661			
100114919	ROSWELL	GA		07/13/2023		1,456		(33)			(33)		1,423	1,423			
100191103	ONALASKA	WI		01/29/2025		18,810		(607)			(607)		18,203	18,203			
100209216	ATLANTA	GA		04/29/2025		1,113							1,113	1,113			
100133943	HARTFORD	CT		10/25/2023		799		(15)			(15)		784	784			
100146704	SHALLOTTE	NC		03/20/2024		932		(2)			(2)		930	930			
100192270	COLUMBIA FALLS	MT		01/31/2025		842		(27)			(27)		815	815			
100186283	LANCASTER	CA		12/27/2024		806		(35)			(35)		771	771			
100214507	ATLANTA	GA		06/06/2025		845		(26)			(26)		819	819			
100214508	ATLANTA	GA		06/06/2025		845		(26)			(26)		819	819			
100189250	EDGEWATER	CO		01/13/2025		895		(21)			(21)		874	874			
100194804	SPOKANE	WA		02/21/2025		979		3			3		982	982			
100060071	PHOENIX	AZ		06/25/2021		1,864		(24)			(24)		1,840	1,840			
100268797	PRESCOTT	AZ		12/29/2025		1,031		18			18		1,049	1,049			
100156106	EDISON	NJ		06/18/2024		886		(10)			(10)		876	876			
100205646	BALDWIN PARK	CA		05/09/2025		945		(16)			(16)		929	929			
100102028	MARICOPA	AZ		04/14/2023		588		(15)			(15)		573	573			
100110275	HOT SPRINGS	AR		06/30/2023		1,500		(14)			(14)		1,486	1,486			
100193465	PHOENIX	AZ		02/10/2025		899		(10)			(10)		889	889			
100221555	PARKER	CO		07/22/2025		348,722		(11,425)			(11,425)		337,297	337,297			
100158008	DENVER	CO		07/09/2024		899		(18)			(18)		881	881			
100173806	LONGVIEW	WA		10/31/2024		597		(14)			(14)		583	583			
100181493	MYRTLE BEACH	SC		01/09/2025		699		(33)			(33)		666	666			
100209442	NUTRIOSO	AZ		04/29/2025		536		(19)			(19)		517	517			
100148783	WINTER GARDEN	FL		04/17/2024		1,911		(3)			(3)		1,908	1,908			
100156729	CARROLLTON	TX		06/26/2024		725		(44)			(44)		681	681			
100267234	ATLANTA	GA		12/24/2025		760		(36)			(36)		724	724			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203939	DENVER	CO		03/28/2025		931		(30)			(30)		901	901			
100128190	RENO	NV		09/18/2023		1,629		17			17		1,646	1,646			
100210204	ARNOLD	CA		05/08/2025		1,635		(43)			(43)		1,592	1,592			
100243283	SAINT CLOUD	FL		09/26/2025		918		(24)			(24)		894	894			
100268789	BELFAIR	WA		12/29/2025		844		(25)			(25)		819	819			
100153295	BEE BRANCH	AR		05/30/2024		904		(2)			(2)		902	902			
100282351	NEW HAMPTON	NY		02/27/2026		863		(22)			(22)		841	841			
100268411	CREVE COEUR	MO		12/29/2025		7,562		(303)			(303)		7,259	7,259			
100271916	VALLEJO	CA		01/06/2026		6,742		(242)			(242)		6,500	6,500			
100206570	SANTA ANA	CA		04/22/2025		893		(22)			(22)		871	871			
100192868	OLATHE	KS		02/10/2025		970		6			6		976	976			
100060270	BRENTWOOD	TN		06/25/2021		2,066		(31)			(31)		2,035	2,035			
100284913	CRESWELL	OR		03/27/2026		613		(13)			(13)		600	600			
100090086	WEST VALLEY CITY	UT		01/13/2023		684		(8)			(8)		676	676			
100272934	DUBLIN	OH		01/15/2026		938		(13)			(13)		925	925			
100272853	BENNINGTON	NH		01/15/2026		1,750		(59)			(59)		1,691	1,691			
100207282	TUCSON	AZ		04/28/2025		989		37			37		1,026	1,026			
100255081	WEST BLOOMFIELD	MI		11/19/2025		910		(33)			(33)		877	877			
100254567	CAMBRIDGE	MA		11/07/2025		963		(30)			(30)		933	933			
100228339	WAUWATOSA	WI		08/11/2025		1,288		(31)			(31)		1,257	1,257			
100091573	GAITHERSBURG	MD		03/07/2023		696		(32)			(32)		664	664			
100135945	LIBERTY HILL	TX		11/15/2023		5,163		(37)			(37)		5,126	5,126			
100162262	NEW BRAUNFELS	TX		09/06/2024		749		(40)			(40)		709	709			
100258230	SORRENTO	FL		12/02/2025		850		(40)			(40)		810	810			
100214334	SAN ANTONIO	TX		06/02/2025		1,098		79			79		1,177	1,177			
100158888	MARANA	AZ		07/12/2024		1,125		43			43		1,168	1,168			
100247175	GRAND JCT	CO		10/23/2025		891		(33)			(33)		858	858			
100228395	AVE MARIA	FL		08/11/2025		743		(23)			(23)		720	720			
100148651	SAN BERNARDINO	CA		04/15/2024		639		(18)			(18)		621	621			
100138328	BRIDGEWATER	MA		12/18/2023		827		11			11		838	838			
100206687	WOODBURY	MN		04/24/2025		929		(16)			(16)		913	913			
100194376	WHEATON	IL		02/14/2025		870		(34)			(34)		836	836			
100191571	APOPKA	FL		01/31/2025		1,599		(40)			(40)		1,559	1,559			
100081411	CARPINTERIA	CA		03/18/2022		3,950		129			129		4,079	4,079			
100179699	GOLD CANYON	AZ		11/21/2024		1,377		96			96		1,473	1,473			
100194002	CHAPEL HILL	NC		02/11/2025		739		(23)			(23)		716	716			
100181363	HENRICO	VA		12/06/2024		4,060		(189)			(189)		3,871	3,871			
100205035	NORTH MYRTLE BEACH	SC		04/11/2025		873		(38)			(38)		835	835			
100283399	BROOMFIELD	CO		03/11/2026		1,042		(30)			(30)		1,012	1,012			
100211438	TAMPA	FL		05/16/2025		963		(29)			(29)		934	934			
100199847	LINCOLN	CA		03/05/2025		367		(22)			(22)		345	345			
100167148	BELLEVUE	WA		09/13/2024		817		(14)			(14)		803	803			
100129980	MASTIC	NY		09/27/2023		888		(24)			(24)		864	864			
100246982	CAPE CORAL	FL		10/17/2025		824		(28)			(28)		796	796			
100258363	SAN ANTONIO	TX		12/05/2025		862		(38)			(38)		824	824			
100167620	AURORA	CO		09/19/2024		1,107		16			16		1,123	1,123			
100213807	QUINCY	MA		05/29/2025		896		(11)			(11)		885	885			
100284032	DEPOE BAY	OR		03/24/2026		598		(23)			(23)		575	575			
100235844	AURORA	CO		09/04/2025		935		(19)			(19)		916	916			
100179461	HENDERSON	NV		11/21/2024		1,095		51			51		1,146	1,146			
100271913	CHAMPAIGN	IL		01/06/2026		1,573		(51)			(51)		1,522	1,522			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268657	ATLANTA	GA		12/29/2025		933		(25)			(25)		908	908			
100103307	LAKELAND	FL		04/27/2023		1,071		(12)			(12)		1,059	1,059			
100191635	FAIR OAKS	CA		01/31/2025		2,012		(95)			(95)		1,917	1,917			
100212537	LAS VEGAS	NV		05/29/2025		805		(20)			(20)		785	785			
100120999	GEORGETOWN	TX		08/30/2023		1,236		16			16		1,252	1,252			
100212579	HILTON HEAD ISLAND	SC		05/29/2025		867		(9)			(9)		858	858			
100220424	ABERDEEN	WA		07/15/2025		781		(24)			(24)		757	757			
100161138	MEDINA	MN		07/24/2024		6,352		71			71		6,423	6,423			
100195229	FRESNO	CA		02/24/2025		843		(22)			(22)		821	821			
100057528	NEWTON	MA		06/30/2021		2,125		(28)			(28)		2,097	2,097			
100060188	BROCKTON	MA		06/25/2021		1,998		(46)			(46)		1,952	1,952			
100267258	BOYNTON BEACH	FL		12/24/2025		959		17			17		976	976			
100201195	REHOBOTH BEACH	DE		03/12/2025		826		(25)			(25)		801	801			
100172202	MIAMI	FL		10/17/2024		824		(38)			(38)		786	786			
100214817	MORRIS PLAINS A/K/A PARSLPPANY	NJ		06/11/2025		957		22			22		979	979			
100175503	LEWISVILLE	TX		12/23/2024		844		(32)			(32)		812	812			
100176578	LAWRENCEVILLE	GA		11/15/2024		1,015		2			2		1,017	1,017			
100147051	MYRTLE BEACH	SC		03/27/2024		2,178		(24)			(24)		2,154	2,154			
100276932	MESA	AZ		01/30/2026		1,004		(36)			(36)		968	968			
100202634	OCALA	FL		03/24/2025		980		17			17		997	997			
100213824	RIVERSIDE	CA		05/29/2025		1,553		(16)			(16)		1,537	1,537			
100160214	DANVILLE	IN		07/18/2024		1,105		38			38		1,143	1,143			
100210117	KENNESAW	GA		05/07/2025		945		(11)			(11)		934	934			
100210115	KENNESAW	GA		05/07/2025		943		(9)			(9)		934	934			
100229775	HENDERSON	NV		08/18/2025		866		(29)			(29)		837	837			
100136543	HIGHLAND	UT		11/20/2023		1,110		88			88		1,198	1,198			
100114951	PORTERVILLE	CA		07/13/2023		1,103		(17)			(17)		1,086	1,086			
100209271	FRISCO	TX		04/29/2025		940		(22)			(22)		918	918			
100194693	FLOWERY BRANCH	GA		02/21/2025		1,134		17			17		1,151	1,151			
100273113	GREENVILLE	SC		01/15/2026		782		(30)			(30)		752	752			
100207175	LAKE SAINT LOUIS	MO		04/28/2025		1,431		(26)			(26)		1,405	1,405			
100153698	FRISCO	TX		05/31/2024		2,064		(121)			(121)		1,943	1,943			
100168490	FRESNO	CA		09/25/2024		1,016		(10)			(10)		1,006	1,006			
100255753	LAKE HAVASU CITY	AZ		11/24/2025		823		(33)			(33)		790	790			
100076225	FRISCO	TX		01/07/2022		2,111		(34)			(34)		2,077	2,077			
100151336	RALEIGH	NC		05/10/2024		1,112		8			8		1,120	1,120			
100161551	BONNEY LAKE	WA		07/30/2024		2,353		44			44		2,397	2,397			
100152272	SAINT PETERSBURG	FL		05/17/2024		1,081		(23)			(23)		1,058	1,058			
100203529	NEPTUNE	NJ		03/26/2025		826		(19)			(19)		807	807			
100152910	ALABASTER	AL		05/22/2024		767		(13)			(13)		754	754			
100161010	VIRGINIA BEACH	VA		07/24/2024		1,184		(10)			(10)		1,174	1,174			
100169911	WOODSTOCK	GA		11/08/2024		980		(16)			(16)		964	964			
100257053	PHOENIX	AZ		11/26/2025		880		(29)			(29)		851	851			
100185072	TWIN PEAKS	CA		12/20/2024		786		(30)			(30)		756	756			
100247326	BURLINGTON	KY		10/24/2025		888		(18)			(18)		870	870			
100255817	SAUNDERSTOWN	RI		11/24/2025		897		(27)			(27)		870	870			
100117451	OAKLAND	CA		07/20/2023		1,016		52			52		1,068	1,068			
100163929	HEBRON	CT		10/04/2024		6,556		(146)			(146)		6,410	6,410			
100198302	BUDA	TX		02/28/2025		990		2			2		992	992			
100194816	AZUSA	CA		02/21/2025		955		7			7		962	962			
100194456	AVE MARIA	FL		02/14/2025		872		(37)			(37)		835	835			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100267272	CUMMING	GA		12/24/2025		423		(15)			(15)		408	408			
100189985	LAS VEGAS	NV		01/21/2025		1,134		69			69		1,203	1,203			
100193687	HARRISBURG	NC		02/10/2025		4,543		(148)			(148)		4,395	4,395			
100156473	JERSEY CITY	NJ		06/24/2024		972		8			8		980	980			
100175655	HERNDON	VA		11/12/2024		742		(16)			(16)		726	726			
100266802	MATTHEWS	NC		12/23/2025		714		(10)			(10)		704	704			
100127505	LANHAM	MD		09/08/2023		153,308		(2,450)			(2,450)		150,858	150,858			
100164426	LAS VEGAS	NV		08/21/2024		945		(7)	2		(9)		936	936			
100169936	ALEDO	TX		11/08/2024		948		(22)			(22)		926	926			
100172311	RIVERTON	UT		10/21/2024		1,015		(17)			(17)		998	998			
100166182	ROUND ROCK	TX		09/09/2024		1,328		(26)			(26)		1,302	1,302			
100261374	RANGER	GA		12/08/2025		1,909		(47)			(47)		1,862	1,862			
100191125	HESPERIA	CA		01/29/2025		917		(15)			(15)		902	902			
100139653	GLENDALE	CA		12/28/2023		959		8			8		967	967			
100101000	MIAMI	FL		04/28/2023		1,472		126			126		1,598	1,598			
100200729	PALM COAST	FL		03/11/2025		1,002		(5)			(5)		997	997			
100103886	SHIRLEY	NY		05/10/2023		975		(27)			(27)		948	948			
100150804	FONTANA	CA		05/08/2024		952		(8)			(8)		944	944			
100189778	LITTLE EGG HARBOR	NJ		01/21/2025		861		(15)			(15)		846	846			
100255769	DAWSONVILLE	GA		11/24/2025		960		(23)			(23)		937	937			
100144210	ROSEVILLE	CA		03/07/2024		1,453		58			58		1,511	1,511			
100076384	GRANBY	CO		12/23/2021		1,723		(116)			(116)		1,607	1,607			
100247238	LEWES	DE		10/23/2025		816		(22)			(22)		794	794			
100100305	PALMDALE	CA		03/24/2023		1,665		(45)			(45)		1,620	1,620			
100210185	BRIGANTINE	NJ		05/07/2025		897		(13)			(13)		884	884			
100081305	WILLOW GROVE	PA		03/18/2022		1,065		12	2		10		1,075	1,075			
100243497	DEPTFORD	NJ		09/26/2025		1,959		(69)			(69)		1,890	1,890			
100180029	MORGANTON	NC		11/25/2024		1,701		(11)			(11)		1,690	1,690			
100236313	VALPARAISO	IN		09/10/2025		1,322		(47)			(47)		1,275	1,275			
100228032	APEX	NC		08/06/2025		1,016		7			7		1,023	1,023			
100148684	PHOENIX	AZ		04/16/2024		1,042		(18)			(18)		1,024	1,024			
100246714	COTTRELLVILLE	MI		10/15/2025		788		(17)			(17)		771	771			
100119210	MYRTLE BEACH	SC		07/31/2023		930		(10)			(10)		920	920			
100180183	MARION	NC		11/25/2024		766		(35)			(35)		731	731			
100172843	SANDY	OR		10/25/2024		995		(25)			(25)		970	970			
100244607	PALM SPRINGS	CA		09/29/2025		1,175		(46)			(46)		1,129	1,129			
100201799	BENSALEM	PA		03/18/2025		801		(22)			(22)		779	779			
100166239	AMERICAN FORK	UT		09/09/2024		1,108		19			19		1,127	1,127			
100188446	CHARLOTTE	NC		01/08/2025		854		(23)			(23)		831	831			
100272233	BRIGHTON	CO		01/08/2026		941		(23)			(23)		918	918			
100204895	OAKLAND PARK	FL		04/10/2025		880		(32)			(32)		848	848			
100254613	KANAB	UT		11/10/2025		693		(22)			(22)		671	671			
100151537	ROSEVILLE	CA		05/10/2024		1,185		74			74		1,259	1,259			
100159603	PORT ST LUCIE	FL		07/15/2024		782		(23)			(23)		759	759			
100216138	COLLEGE STATION	TX		06/17/2025		4,063		(88)			(88)		3,975	3,975			
100244519	ROCHESTER	NY		09/29/2025		957		(17)			(17)		940	940			
100057556	CLINTON	NJ		06/30/2021		1,553		16	5		11		1,564	1,564			
100216582	FOGELSVILLE	PA		06/23/2025		1,207		64			64		1,271	1,271			
100126290	WATERBURY	CT		08/30/2023		853		(15)			(15)		838	838			
100163163	SEASIDE HEIGHTS	NJ		08/13/2024		867		(21)			(21)		846	846			
100154124	LUGOFF	SC		07/11/2024		836		(28)			(28)		808	808			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192879	FREDERICK	MD		02/10/2025		909		(2)			(2)		907	907			
100136503	WADDELL	AZ		11/20/2023		1,288		122			122		1,410	1,410			
100186683	BEAUMONT	TX		12/31/2024		1,070		(18)			(18)		1,052	1,052			
100244599	ELK GROVE	CA		09/29/2025		638		(25)	1		(26)		612	612			
100151073	HERRIMAN	UT		05/08/2024		738		(14)			(14)		724	724			
100076279	JACKSONVILLE BEACH	FL		01/07/2022		1,959		(17)			(17)		1,942	1,942			
100254974	MILTON	DE		11/17/2025		892		(11)			(11)		881	881			
100267046	MERIDIAN	ID		12/23/2025		975		(12)			(12)		963	963			
100188353	AUBURN	CA		01/08/2025		976		(9)			(9)		967	967			
100204149	CLOVIS	CA		03/28/2025		945		(7)			(7)		938	938			
100216554	GARNER	NC		06/23/2025		1,079		48			48		1,127	1,127			
100120420	KELSEYVILLE	CA		08/18/2023		889		(19)			(19)		870	870			
100169079	ORLANDO	FL		09/27/2024		922		(21)			(21)		901	901			
100128818	PAGOSA SPRINGS	CO		09/21/2023		433		(10)			(10)		423	423			
100268740	PRESCOTT	AZ		12/29/2025		816		(33)			(33)		783	783			
100273155	BUFORD	GA		01/15/2026		957		(12)			(12)		945	945			
100246753	LONG BEACH	CA		10/15/2025		866		(29)			(29)		837	837			
100115555	PHILADELPHIA	PA		07/19/2023		2,612		(56)			(56)		2,556	2,556			
100090312	PITTSBURGH	PA		01/06/2023		829		(21)			(21)		808	808			
100244696	WESTERVILLE	OH		09/29/2025		872		(33)			(33)		839	839			
100110228	MINNEAPOLIS	MN		06/30/2023		932		(8)			(8)		924	924			
100220217	MIAMI GARDENS	FL		07/11/2025		938		(2)			(2)		936	936			
100153858	VICTORVILLE	CA		06/05/2024		848		(21)			(21)		827	827			
100209651	PENN VALLEY	CA		05/02/2025		982		(37)			(37)		945	945			
100255928	PAHRUMP	NV		11/24/2025		1,047		(4)			(4)		1,043	1,043			
100141633	GRESHAM	OR		01/30/2024		927		7			7		934	934			
100163361	TOWNSEND	TN		09/27/2024		758		(22)			(22)		736	736			
100079512	VANCOUVER	WA		04/25/2022		1,761		(14)			(14)		1,747	1,747			
100247655	ARLINGTON	TX		10/29/2025		889		(28)			(28)		861	861			
100188814	BRANDYWINE	MD		01/09/2025		1,109		39			39		1,148	1,148			
100254308	SAVANNAH	GA		11/06/2025		843		(24)			(24)		819	819			
100234785	WILMINGTON	NC		08/28/2025		757		(28)			(28)		729	729			
100244795	PHOENIX	AZ		09/29/2025		900		(20)			(20)		880	880			
100080003	CHANDLER	AZ		04/25/2022		1,599		(44)			(44)		1,555	1,555			
100137544	STATEN ISLAND	NY		12/08/2023		731		9			9		740	740			
100253186	PUNTA GORDA	FL		10/30/2025		871		(39)			(39)		832	832			
100194484	ANNA	TX		02/14/2025		872		(25)			(25)		847	847			
100169364	SAVANNAH	GA		09/27/2024		785		(32)			(32)		753	753			
100195621	MIAMI	FL		02/24/2025		863		(22)			(22)		841	841			
100190137	BUCKEYE	AZ		01/21/2025		660		11	1		10		670	670			
100283796	WESTFIELD	IN		03/13/2026		933		(17)			(17)		916	916			
100180501	LAS VEGAS	NV		11/26/2024		20,144		156			156		20,300	20,300			
100174497	FORT WASHINGTON	MD		10/31/2024		642		(41)			(41)		601	601			
100247210	ALMA	CO		10/23/2025		940		(17)			(17)		923	923			
100253300	WEST PALM BEACH	FL		10/30/2025		817		(32)			(32)		785	785			
100219435	FRESNO	CA		07/07/2025		832		(29)			(29)		803	803			
100203599	CEDAR PARK	TX		03/26/2025		939		(17)			(17)		922	922			
100127528	COLORADO SPRINGS	CO		09/08/2023		4,565		397			397		4,962	4,962			
100119177	PORT SAINT JOE	FL		07/31/2023		940		3			3		943	943			
100115893	KATY	TX		07/20/2023		2,607		(9)			(9)		2,598	2,598			
100135117	POCONO LAKE	PA		11/01/2023		801		17	1		16		817	817			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158071	EDINBURG	TX		07/09/2024		1,024		6			6		1,030	1,030			
100165910	RIVERSIDE	CA		09/06/2024		2,544		(49)			(49)		2,495	2,495			
100195224	SAVANNAH	GA		02/24/2025		914		(8)			(8)		906	906			
100159239	MERCED	CA		07/15/2024		878		(18)			(18)		860	860			
100226986	LARGO	FL		07/30/2025		5,543		(176)			(176)		5,367	5,367			
100146580	HILLSIDE	NJ		03/20/2024		601		(9)			(9)		592	592			
100129554	MERCED	CA		09/29/2023		1,176		36			36		1,212	1,212			
100272540	ROYAL OAK	MI		01/08/2026		941		(12)			(12)		929	929			
100165479	VISALIA	CA		08/29/2024		886		(20)			(20)		866	866			
100110512	GALVESTON	TX		06/30/2023		955		(26)			(26)		929	929			
100149027	BUDA	TX		04/19/2024		1,062		(58)			(58)		1,004	1,004			
100155327	LAS VEGAS	NV		07/19/2024		657		(6)			(6)		651	651			
100185404	VENTURA	IA		12/20/2024		2,530		2			2		2,532	2,532			
100189000	NAPLES	FL		01/09/2025		952		(18)			(18)		934	934			
100209974	REDLANDS	CA		06/11/2025		871		(36)			(36)		835	835			
100195219	CHARLOTTESVILLE	VA		02/24/2025		1,208		(25)			(25)		1,183	1,183			
100101842	COTTONWOOD	CA		04/06/2023		825		(28)			(28)		797	797			
100102953	VIRGINIA BEACH	VA		06/22/2023		898		(29)			(29)		869	869			
100254489	BISHOP	CA		11/07/2025		617		(21)			(21)		596	596			
100156721	YAKIMA	WA		06/26/2024		708		(25)			(25)		683	683			
100235804	HEBER	AZ		09/04/2025		885		(20)			(20)		865	865			
100135715	WOODSTOCK	GA		11/10/2023		1,034		37			37		1,071	1,071			
100230748	STEVENSVILLE	MD		08/29/2025		3,508		(83)			(83)		3,425	3,425			
100176897	RANCHO CORDOVA	CA		11/15/2024		813		(23)			(23)		790	790			
100190842	EMERALD ISLE	NC		01/27/2025		829		(39)			(39)		790	790			
100127604	KEAAU	HI		09/08/2023		911		(2)			(2)		909	909			
100189247	IONE	CA		01/13/2025		911		(20)			(20)		891	891			
100229075	HIDEAWAY	TX		08/14/2025		743		(25)			(25)		718	718			
100149619	HUTTO	TX		04/26/2024		864		(6)			(6)		858	858			
100081382	AUSTIN	TX		03/18/2022		2,825		36			36		2,861	2,861			
100149451	ROCKVILLE	MD		04/24/2024		995		(19)			(19)		976	976			
100159232	TOMS RIVER	NJ		07/15/2024		942		(20)			(20)		922	922			
100173172	MC KINNEY	TX		10/30/2024		1,007		(16)			(16)		991	991			
100244582	SELMA	CA		09/29/2025		911		(26)			(26)		885	885			
100253916	LAS VEGAS	NV		10/30/2025		2,052		(71)			(71)		1,981	1,981			
100218897	SAINT JOHNS	FL		06/27/2025		2,895		69			69		2,964	2,964			
100244904	MIDDLETOWN	VA		09/29/2025		1,052		11			11		1,063	1,063			
100166146	BUDA	TX		09/09/2024		882		(22)			(22)		860	860			
100165378	WOODSTOCK	GA		08/29/2024		1,000		(13)			(13)		987	987			
100171362	ANTIOCH	TN		10/16/2024		877		(34)			(34)		843	843			
100235028	SAVANNAH	GA		08/28/2025		797		(26)			(26)		771	771			
100281908	SAN BERNARDINO	CA		02/26/2026		771		(32)			(32)		739	739			
100254251	YAKIMA	WA		11/06/2025		975		(28)			(28)		947	947			
100159366	ROSEVILLE	CA		07/15/2024		1,089		23			23		1,112	1,112			
100203324	BROOKVILLE	OH		03/27/2025		844		(27)			(27)		817	817			
100120732	LEBANON	TN		08/25/2023		1,014		4			4		1,018	1,018			
100137121	SUWANEE	GA		11/28/2023		538		(16)			(16)		522	522			
100176601	WOODLAND	CA		11/15/2024		780		(36)			(36)		744	744			
100156574	NASHVILLE	TN		06/24/2024		875		(23)			(23)		852	852			
100203600	BEAUMONT	CA		03/26/2025		883		(24)			(24)		859	859			
100065512	SPARKS	NV		07/28/2021		2,093		(31)			(31)		2,062	2,062			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226874	BUFFALO	NY		07/30/2025		817		(27)			(27)		790	790			
100147350	PANAMA CITY BEACH	FL		05/08/2024		847		(28)			(28)		819	819			
100268548	UPPER ARLINGTON	OH		12/29/2025		909		(10)			(10)		899	899			
100103261	WALLER	TX		04/27/2023		836		(69)			(69)		767	767			
100199343	NORFOLK	VA		03/05/2025		21,598		(794)			(794)		20,804	20,804			
100201488	PHOENIX	AZ		03/12/2025		707		(38)			(38)		669	669			
100152525	DALLAS	TX		05/17/2024		6,224		280			280		6,504	6,504			
100131629	PALM DESERT	CA		10/06/2023		1,309		39			39		1,348	1,348			
100109359	FRESNO	CA		06/12/2023		965		(16)			(16)		949	949			
100245655	HOUSTON	TX		10/06/2025		961		(10)			(10)		951	951			
100189933	RALEIGH	NC		01/21/2025		1,003		44			44		1,047	1,047			
100120011	NEW BRAUNFELS	TX		08/11/2023		1,006		(6)			(6)		1,000	1,000			
100197523	BOSTON	MA		02/26/2025		901		(23)			(23)		878	878			
100129558	SUMMERVILLE	SC		09/29/2023		1,161		50			50		1,211	1,211			
100139095	SHELTON	CT		12/28/2023		2,233		(22)			(22)		2,211	2,211			
100150723	LAS VEGAS	NV		05/06/2024		1,202		67			67		1,269	1,269			
100205761	MESA	AZ		04/14/2025		1,073		60			60		1,133	1,133			
100191279	MANVEL	TX		01/29/2025		518		(24)			(24)		494	494			
100168698	METUCHEN	NJ		09/25/2024		878		(51)			(51)		827	827			
100171554	ARGYLE	TX		10/16/2024		1,775		6			6		1,781	1,781			
100143906	CROFTON	MD		03/06/2024		813		(38)			(38)		775	775			
100174347	SEFFNER	FL		10/31/2024		926		(22)			(22)		904	904			
100221238	PHOENIXVILLE	PA		07/21/2025		1,068		(5)			(5)		1,063	1,063			
100151063	ROSEVILLE	CA		05/08/2024		1,421		62			62		1,483	1,483			
100219002	BARSTOW	CA		06/27/2025		854		(5)			(5)		849	849			
100099951	PALM COAST	FL		03/28/2023		630		11			11		641	641			
100133086	MORENO VALLEY	CA		11/29/2023		851		(2)			(2)		849	849			
100209643	BROOKLYN PARK	MN		05/02/2025		573		(15)			(15)		558	558			
100174302	MILLVILLE	DE		10/31/2024		1,209		54			54		1,263	1,263			
100216108	NORFOLK	VA		06/17/2025		794		(37)			(37)		757	757			
100074470	PROVIDENCE	RI		12/02/2021		1,718		(87)			(87)		1,631	1,631			
100182574	MURRIETA	CA		12/12/2024		950		(11)			(11)		939	939			
100173311	MC GAHEYSVILLE	VA		10/30/2024		1,016		(20)			(20)		996	996			
100228622	PORTLAND	OR		08/11/2025		893		(23)			(23)		870	870			
100245422	AFTON	VA		10/06/2025		906		(36)			(36)		870	870			
100211704	DAWSONVILLE	GA		05/19/2025		897		(10)			(10)		887	887			
100228615	RICHMOND	VA		08/11/2025		894		(23)			(23)		871	871			
100255797	LONGMONT	CO		11/24/2025		1,199		37			37		1,236	1,236			
100194272	KANSAS CITY	MO		02/14/2025		1,011		(43)			(43)		968	968			
100120993	MELBOURNE	FL		08/30/2023		1,007		10			10		1,017	1,017			
100202472	CARLISLE	PA		03/21/2025		1,428		(29)			(29)		1,399	1,399			
100235992	NASHVILLE	TN		09/04/2025		962		(18)			(18)		944	944			
100213945	MADISON	WI		05/29/2025		879		(19)			(19)		860	860			
100148188	MINNEAPOLIS	MN		04/12/2024		1,099		(16)			(16)		1,083	1,083			
100162514	STOCKTON	CA		08/12/2024		786		(22)			(22)		764	764			
100157823	BREMERTON	WA		08/01/2024		792		(28)			(28)		764	764			
100193116	FRESNO	CA		02/10/2025		1,110		89			89		1,199	1,199			
100180450	RALEIGH	NC		11/25/2024		982		8			8		990	990			
100283054	CATHEDRAL CITY	CA		03/09/2026		551		(32)			(32)		519	519			
100284785	BULLHEAD CITY	AZ		03/27/2026		536		(17)			(17)		519	519			
100130455	STOCKTON	CA		09/28/2023		675		3			3		678	678			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229838	DAYTONA BEACH	FL		08/18/2025		1,022		(20)			(20)		1,002	1,002			
100235037	SEBAGO	ME		08/28/2025		903		(13)			(13)		890	890			
100238154	MODESTO	CA		09/15/2025		885		5			5		890	890			
100201716	MERCED	CA		03/18/2025		880		(23)			(23)		857	857			
100100131	RICHMOND	CA		03/28/2023		914		7			7		921	921			
100190863	HAMILTON	MT		01/27/2025		911		(9)			(9)		902	902			
100079886	GERMANTOWN	MD		04/08/2022		1,895		93			93		1,988	1,988			
100084445	PANORAMA CITY	CA		08/12/2022		1,199		(25)			(25)		1,174	1,174			
100151398	RICHMOND	VA		05/10/2024		878		(21)			(21)		857	857			
100151602	ORANGE BEACH	AL		05/10/2024		877		(20)			(20)		857	857			
100268248	MORRISVILLE	NC		12/29/2025		882		(21)			(21)		861	861			
100117176	WOODS CROSS	UT		07/20/2023		1,129		68			68		1,197	1,197			
100207516	ANTELOPE	CA		04/29/2025		844		(38)			(38)		806	806			
100238051	MERCED	CA		10/03/2025		373		(15)			(15)		358	358			
100220268	LULA	GA		07/11/2025		568		(27)			(27)		541	541			
100265403	INDIO	CA		12/19/2025		946		(29)			(29)		917	917			
100228104	MADISON	AL		08/07/2025		1,001		(5)			(5)		996	996			
100202172	GLEN BURNIE	MD		03/18/2025		900		4			4		904	904			
100139271	WINTER GARDEN	FL		12/28/2023		815		(4)			(4)		811	811			
100194327	AUSTIN	TX		02/14/2025		747		(27)			(27)		720	720			
100218859	NORMAN	OK		06/27/2025		8,664		(247)			(247)		8,417	8,417			
100172159	BAKERSFIELD	CA		10/17/2024		1,399		(50)			(50)		1,349	1,349			
100149094	MIAMI	FL		04/19/2024		1,186		(31)			(31)		1,155	1,155			
100143567	CHICAGO	IL		02/21/2024		801		(21)			(21)		780	780			
100129896	MONROE	NC		09/27/2023		466		(19)			(19)		447	447			
100144035	SANTA ROSA	CA		03/07/2024		1,320		(5)			(5)		1,315	1,315			
100180020	FREDERICK	MD		11/25/2024		1,112		47			47		1,159	1,159			
100168674	AVE MARIA	FL		09/25/2024		855		(34)			(34)		821	821			
100108453	AMITYVILLE	NY		05/25/2023		975		(18)			(18)		957	957			
100110276	HURRICANE	UT		06/30/2023		1,015		(9)			(9)		1,006	1,006			
100219204	AUBURN	WA		06/27/2025		22,805		(760)			(760)		22,045	22,045			
100185826	MORRISON	CO		12/26/2024		942		(18)			(18)		924	924			
100199230	WILLOW SPRINGS	IL		04/09/2025		873		(28)			(28)		845	845			
100175419	VICTORVILLE	CA		12/23/2024		833		(33)			(33)		800	800			
100164838	LIBERTY HILL	TX		08/26/2024		3,797		40			40		3,837	3,837			
100137021	MERCED	CA		11/28/2023		1,104		91			91		1,195	1,195			
100284822	HEDGESVILLE	WV		03/27/2026		877		(16)			(16)		861	861			
100171478	LAKE HAVASU CITY	AZ		10/16/2024		848		(16)			(16)		832	832			
100129396	MC ALLEN	TX		09/26/2023		2,118		37			37		2,155	2,155			
100234983	HOUSTON	TX		08/28/2025		898		(22)			(22)		876	876			
100159942	LAUDERHILL	FL		08/16/2024		778		(45)			(45)		733	733			
100206992	RIVERSIDE	CA		04/24/2025		822		(30)			(30)		792	792			
100254620	FRIENDSWOOD	TX		11/10/2025		842		(36)			(36)		806	806			
100181706	LAS VEGAS	NV		12/11/2024		965		(20)			(20)		945	945			
100149971	NORTH CHARLESTON	SC		06/07/2024		908		(17)			(17)		891	891			
100115462	LITCHFIELD PARK	AZ		07/17/2023		1,038		6			6		1,044	1,044			
100234932	LANSDALE	PA		08/28/2025		909		(13)			(13)		896	896			
100221294	SANFORD	NC		07/22/2025		888		8			8		896	896			
100273023	RICHMOND	VA		01/15/2026		879		(18)			(18)		861	861			
100080877	COSTA MESA	CA		03/10/2022		1,912		9			9		1,921	1,921			
100203182	MANTECA	CA		03/27/2025		982		(23)			(23)		959	959			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219437	FRISCO	TX		07/07/2025		979		(13)			(13)		966	966			
100191301	AVONDALE	PA		01/30/2025		872		(21)			(21)		851	851			
100135126	SUWANEE	GA		11/01/2023		1,049		75			75		1,124	1,124			
100151923	STERLING	VA		07/10/2024		14,000		(254)			(254)		13,746	13,746			
100229587	GALVESTON	TX		08/15/2025		938		(20)			(20)		918	918			
100101530	SPANISH FORK	UT		04/26/2023		1,195		24			24		1,219	1,219			
100215352	CAPE CORAL	FL		06/12/2025		864		(25)			(25)		839	839			
100107970	MILWAUKIE	OR		05/22/2023		721		(13)			(13)		708	708			
100189504	TALLAHASSEE	FL		01/15/2025		912		(32)			(32)		880	880			
100226730	LAWRENCEVILLE	GA		07/30/2025		925		(8)			(8)		917	917			
100166137	SANTA ROSA BEACH	FL		09/09/2024		851		(13)			(13)		838	838			
100180188	WINNETKA	IL		11/25/2024		866		(28)			(28)		838	838			
100160106	LAWRENCEVILLE	GA		07/17/2024		979		(4)			(4)		975	975			
100164967	RIVIERA BEACH	FL		08/28/2024		12,249		(171)			(171)		12,078	12,078			
100149976	NORTH CHARLESTON	SC		06/07/2024		889		(19)			(19)		870	870			
100209345	SAINT LOUIS	MO		04/29/2025		881		(22)			(22)		859	859			
100246958	MT. CRESTED BUTTE	CO		10/17/2025		715		(33)			(33)		682	682			
100178285	KEYES	CA		11/19/2024		3,102		(37)			(37)		3,065	3,065			
100090739	CATSKILL	NY		01/09/2023		597		2			2		599	599			
100174629	WOODBRIDGE	VA		10/31/2024		3,538		(98)			(98)		3,440	3,440			
100276561	BANNING	CA		01/28/2026		869		(40)			(40)		829	829			
100212110	SURPRISE	AZ		05/22/2025		1,588		160			160		1,748	1,748			
100169926	FUQUAY VARINA	NC		11/08/2024		1,016		(28)			(28)		988	988			
100161334	RICHMOND	TX		07/25/2024		949		6			6		955	955			
100235917	FREDERICK	MD		09/04/2025		925		(20)			(20)		905	905			
100088872	BRIGHTON	CO		11/15/2022		897		(10)			(10)		887	887			
100194225	WEST PALM BEACH	FL		02/14/2025		809		(24)			(24)		785	785			
100228836	ELLENVILLE	NY		08/12/2025		891		(31)			(31)		860	860			
100204851	LANHAM	MD		04/09/2025		2,118		(71)			(71)		2,047	2,047			
100081463	MEDFORD	OR		03/18/2022		1,916		59			59		1,975	1,975			
100273379	COLORADO SPRINGS	CO		01/21/2026		893		(137)			(137)		756	756			
100228089	EDGEWATER	MD		08/07/2025		850		(10)			(10)		840	840			
100129786	LAS VEGAS	NV		09/27/2023		940		(19)			(19)		921	921			
100166972	FRESNO	CA		09/13/2024		878		(16)			(16)		862	862			
100219663	MIAMI	FL		07/07/2025		852		(30)			(30)		822	822			
100147022	ALBUQUERQUE	NM		03/27/2024		1,008		(18)			(18)		990	990			
100282196	CAPE CHARLES	VA		02/27/2026		912		(10)			(10)		902	902			
100132335	MCDONOUGH	GA		11/03/2023		977		69			69		1,046	1,046			
100203142	BLYTHEWOOD	SC		03/27/2025		2,500		(111)			(111)		2,389	2,389			
100131593	DACONO	CO		10/06/2023		1,000		7			7		1,007	1,007			
100176519	MOULTRIE	GA		11/15/2024		1,306		(20)			(20)		1,286	1,286			
100209464	OCALA	FL		04/29/2025		936		(14)			(14)		922	922			
100197638	MONROE TOWNSHIP	NJ		02/26/2025		9,970		(341)			(341)		9,629	9,629			
100218830	AVONDALE	AZ		06/27/2025		8,777		18			18		8,795	8,795			
100246652	AURORA	IL		10/15/2025		3,379		(76)			(76)		3,303	3,303			
100166027	BLAINE	MN		09/06/2024		441		(16)			(16)		425	425			
100087251	PANAMA CITY BEACH	FL		10/25/2022		1,457		101			101		1,558	1,558			
100216473	RENO	NV		06/20/2025		880		(27)			(27)		853	853			
100087421	STROUDSBURG	PA		10/25/2022		1,320		78			78		1,398	1,398			
100214452	HAGERSTOWN	MD		06/06/2025		794		(22)			(22)		772	772			
100273833	POMONA	CA		01/23/2026		891		(18)			(18)		873	873			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100918	AURORA	CO		04/28/2023		1,639		21			21		1,660	1,660			
100140345	PEMBROKE PINES	FL		01/18/2024		843		(20)			(20)		823	823			
100107786	LAS VEGAS	NV		05/19/2023		1,785		109			109		1,894	1,894			
100220935	EVANSTON	IL		07/18/2025		28,514		(693)			(693)		27,821	27,821			
100081546	COROLLA	NC		03/18/2022		4,942		33			33		4,975	4,975			
100153668	KISSIMMEE	FL		05/31/2024		841		(30)			(30)		811	811			
100283233	NORTH GRAFTON	MA		03/09/2026		557		(30)			(30)		527	527			
100238251	BALDWIN PARK	CA		09/19/2025		2,446		(4)			(4)		2,442	2,442			
100220456	PANAMA CITY BEACH	FL		07/15/2025		595		(21)			(21)		574	574			
100186187	DACULA	GA		12/27/2024		690		(13)			(13)		677	677			
100247127	ODENVILLE	AL		10/23/2025		769		(17)			(17)		752	752			
100221301	MASCOTTE	FL		07/22/2025		985		(46)			(46)		939	939			
100151084	BOZEMAN	MT		05/08/2024		974		(13)			(13)		961	961			
100161717	PORT SAINT LUCIE	FL		07/30/2024		1,084		(40)			(40)		1,044	1,044			
100159496	MIDDLETOWN	DE		07/15/2024		867		(24)			(24)		843	843			
100116896	COLFAX	CA		07/20/2023		1,118		69			69		1,187	1,187			
100205058	KATY	TX		04/11/2025		848		(38)			(38)		810	810			
100173376	APEX	NC		10/30/2024		52,421		(1,521)			(1,521)		50,900	50,900			
100160527	ROSTRAVER TOWNSHIP	PA		07/19/2024		877		(14)			(14)		863	863			
100272873	MIDWAY	UT		01/12/2026		575		(20)			(20)		555	555			
100141076	LAS VEGAS	NV		02/20/2024		771		(34)			(34)		737	737			
100129465	CUMMING	GA		09/29/2023		935		(14)			(14)		921	921			
100060135	FORT COLLINS	CO		06/25/2021		2,066		(56)			(56)		2,010	2,010			
100194728	OTSEGO	MN		02/21/2025		1,065		59			59		1,124	1,124			
100277485	SURFSIDE BEACH	SC		02/13/2026		836		(21)			(21)		815	815			
100253632	WASILLA	AK		10/30/2025		888		(31)			(31)		857	857			
100253690	SACRAMENTO	CA		10/30/2025		886		(29)			(29)		857	857			
100152840	PALMDALE	CA		05/22/2024		17,122		(797)			(797)		16,325	16,325			
100116805	PALMDALE	CA		07/20/2023		1,214		99			99		1,313	1,313			
100205586	LONG BEACH	CA		05/09/2025		929		(23)			(23)		906	906			
100091366	OLATHE	KS		02/22/2023		743		(4)			(4)		739	739			
100255538	VANCOUVER	WA		11/24/2025		29,372		(70)			(70)		29,302	29,302			
100235930	SURF CITY	NC		09/04/2025		762		(35)			(35)		727	727			
100215435	BOISE	ID		06/12/2025		994		18			18		1,012	1,012			
100212150	TOMS RIVER	NJ		05/22/2025		788		(9)			(9)		779	779			
100253724	MANSON	NC		10/30/2025		105,846		(3,219)			(3,219)		102,627	102,627			
100273243	FREDERICKSBURG	VA		01/16/2026		774		(37)			(37)		737	737			
100234726	MILTON	DE		08/28/2025		798		(35)			(35)		763	763			
100283680	LAS VEGAS	NV		03/13/2026		1,003		(46)			(46)		957	957			
100149437	TAMPA	FL		04/24/2024		1,158		22			22		1,180	1,180			
100174281	PANAMA CITY BEACH	FL		10/31/2024		975		(15)			(15)		960	960			
100175956	ELBERTON	GA		11/14/2024		1,043		38			38		1,081	1,081			
100272185	AURORA	CO		01/08/2026		942		(23)			(23)		919	919			
100198454	HENDERSON	NV		02/28/2025		939		(15)			(15)		924	924			
100101958	KISSIMMEE	FL		04/14/2023		599		(44)			(44)		555	555			
100188277	STATESVILLE	NC		01/08/2025		1,086		64			64		1,150	1,150			
100100912	BURBANK	IL		04/28/2023		3,524		214			214		3,738	3,738			
100202553	MESA	AZ		03/21/2025		1,186		108			108		1,294	1,294			
100089291	SMITHVILLE	TX		01/26/2023		4,153		(38)			(38)		4,115	4,115			
100153834	LEESVILLE	SC		07/10/2024		713		(26)			(26)		687	687			
100155935	HOMESTEAD	FL		06/17/2024		879		(25)			(25)		854	854			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243170	PHOENIX	AZ		09/26/2025		831		(12)			(12)		819	819			
100269014	BEAVER	PA		12/29/2025		879		(20)			(20)		859	859			
100272927	LAKE ORION	MI		01/15/2026		868		(20)			(20)		848	848			
100276822	BILTHOVEN	NLD		01/28/2026		30							30		(30)		(30)
100273807	HIGHLAND PARK	IL		01/23/2026		849		(26)			(26)		823	823			
100165349	BENSENVILLE	IL		08/29/2024		719		(14)			(14)		705	705			
100284921	DURHAM	NC		03/27/2026		585		(19)			(19)		566	566			
100254234	MILLBURY	MA		11/06/2025		1,005		(18)			(18)		987	987			
100204898	HURRICANE	UT		04/10/2025		518		(24)			(24)		494	494			
100074162	NORTH FORT MYERS	FL		12/09/2021		1,816		(62)			(62)		1,754	1,754			
100057690	SIMI VALLEY	CA		06/30/2021		1,390		(46)	4		(50)		1,340	1,340			
100255896	PLANO	TX		11/24/2025		875		(30)			(30)		845	845			
100238730	OCEANSIDE	CA		09/22/2025		637		(23)			(23)		614	614			
100258282	AZUSA	CA		12/05/2025		973		(4)			(4)		969	969			
100172360	POOLER	GA		10/23/2024		4,252		(132)			(132)		4,120	4,120			
100190986	AUSTIN	TX		01/28/2025		785		(21)			(21)		764	764			
100149969	NORTH CHARLESTON	SC		06/07/2024		885		(17)			(17)		868	868			
100254336	MAMMOTH LAKES	CA		11/07/2025		5,747		(182)			(182)		5,565	5,565			
100146697	YPSILANTI	MI		03/20/2024		832		(29)			(29)		803	803			
100246539	TAYLORS	SC		10/10/2025		919		(38)			(38)		881	881			
100162661	SARATOGA SPRINGS	UT		08/12/2024		2,239		74			74		2,313	2,313			
100245757	MONTGOMERY	TX		10/29/2025		892		(36)			(36)		856	856			
100178240	LOWELL	MA		11/19/2024		1,817		(8)			(8)		1,809	1,809			
100211774	MESA	AZ		05/19/2025		926		(5)			(5)		921	921			
100137832	FARMINGTON HILLS	MI		12/08/2023		712		(9)			(9)		703	703			
100258386	PALM DESERT	CA		12/05/2025		452		(32)			(32)		420	420			
100119359	MELISSA	TX		07/31/2023		1,039		2			2		1,041	1,041			
100169643	ROSAMOND	CA		09/30/2024		948		(25)			(25)		923	923			
100117687	WOODLAND PARK	NJ		07/20/2023		1,094		35			35		1,129	1,129			
100192571	TALENT	OR		02/10/2025		911		(8)			(8)		903	903			
100179462	NEW HOPE	MN		11/21/2024		1,075		5			5		1,080	1,080			
100078317	AMERICAN FORK	UT		02/10/2022		97		(4)			(4)		93	93			
100189684	RENO	NV		02/20/2025		854							854	854			
100142416	MANVEL	TX		02/05/2024		739		(23)			(23)		716	716			
100220747	SUMMIT	IL		07/18/2025		804		(18)			(18)		786	786			
100220193	WOODBRIDGE	VA		07/11/2025		804		(18)			(18)		786	786			
100236241	MELBOURNE	FL		09/10/2025		815		(29)			(29)		786	786			
100282190	KINSTON	NC		02/27/2026		591		(21)			(21)		570	570			
100202128	LAS VEGAS	NV		03/18/2025		910		(2)			(2)		908	908			
100065568	PICO RIVERA	CA		07/28/2021		1,945		(64)			(64)		1,881	1,881			
100192956	CYPRESS	TX		02/10/2025		1,428		(12)			(12)		1,416	1,416			
100141913	KATY	TX		03/27/2024		843		(22)			(22)		821	821			
100151018	CONWAY	SC		05/08/2024		874		(20)			(20)		854	854			
100148322	PHOENIX	AZ		04/12/2024		874		(20)			(20)		854	854			
100117731	FRISCO	TX		07/20/2023		1,900		40			40		1,940	1,940			
100253457	LEHI	UT		10/30/2025		955		(31)			(31)		924	924			
100234815	PORT SAINT JOE	FL		08/28/2025		823		(23)			(23)		800	800			
100144395	ANDERSON	CA		03/07/2024		823		(21)			(21)		802	802			
100083797	LOS BANOS	CA		07/12/2022		1,158		(5)			(5)		1,153	1,153			
100175661	WINTER SPRINGS	FL		11/12/2024		737		(34)			(34)		703	703			
100164179	NORTH LAS VEGAS	NV		08/21/2024		740		(3)			(3)		737	737			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244544	FRESNO	CA		09/29/2025		902		(27)			(27)		875	875			
100117374	WILSON	NC		07/20/2023		1,768		26			26		1,794	1,794			
100147778	VIRGINIA BEACH	VA		04/08/2024		1,386		(11)			(11)		1,375	1,375			
100201247	DETROIT	MI		03/12/2025		724		(25)			(25)		699	699			
100205885	ALDIE	VA		04/14/2025		892		(18)			(18)		874	874			
100268493	ATHENS	GA		12/29/2025		953		(11)			(11)		942	942			
100173154	MESA	AZ		10/30/2024		12,186		(226)			(226)		11,960	11,960			
100160205	WIMAUMA	FL		07/18/2024		1,146		44			44		1,190	1,190			
100269011	ORANGE BEACH	AL		12/29/2025		915		(14)			(14)		901	901			
100229103	INDIO	CA		08/14/2025		760		(29)			(29)		731	731			
100234837	SAINT AUGUSTINE	FL		08/28/2025		1,365		99			99		1,464	1,464			
100234938	LAS VEGAS	NV		08/28/2025		855		(10)			(10)		845	845			
100218972	NEW BRITAIN	CT		06/27/2025		866		(21)			(21)		845	845			
100229190	ATLANTA	GA		08/13/2025		881		(36)			(36)		845	845			
100065317	BOISE	ID		07/28/2021		1,189		(55)	3		(58)		1,131	1,131			
100198236	BRIDGEPORT	CT		02/28/2025		905		(10)			(10)		895	895			
100081016	SYLMAR	CA		03/18/2022		2,133		51			51		2,184	2,184			
100218778	TRAVELERS REST	SC		06/27/2025		781		(27)			(27)		754	754			
100091420	WOODBRIDGE	VA		02/22/2023		991		(12)			(12)		979	979			
100147454	DANIA	FL		04/03/2024		729		(32)			(32)		697	697			
100227201	SAINT HELENA ISLAND	SC		07/30/2025		1,916		(64)			(64)		1,852	1,852			
100220248	MIAMI	FL		07/11/2025		857		9			9		866	866			
100163114	DAVENPORT	FL		08/13/2024		1,366		15			15		1,381	1,381			
100255560	PRINCETON JUNCTION	NJ		11/24/2025		7,192		(167)			(167)		7,025	7,025			
100193575	LEHIGH ACRES	FL		02/10/2025		880		1			1		881	881			
100220057	NORTH HIGHLANDS	CA		07/30/2025		1,787		(84)			(84)		1,703	1,703			
100188466	CHICAGO	IL		01/08/2025		815		(27)			(27)		788	788			
100221035	SELBYVILLE	DE		07/18/2025		796		(24)			(24)		772	772			
100219127	ROUND ROCK	TX		06/27/2025		476		(16)			(16)		460	460			
100191760	JACKSONVILLE	FL		02/20/2025		14,513		(493)			(493)		14,020	14,020			
100283346	CLOVIS	CA		03/11/2026		989		(10)			(10)		979	979			
100206497	COLLEGE PARK	MD		04/22/2025		1,189		12			12		1,201	1,201			
100253204	ANDOVER	MN		10/30/2025		806		(26)			(26)		780	780			
100236190	ROYAL OAK	MI		09/10/2025		894		(8)			(8)		886	886			
100197602	REYNOLDSBURG	OH		02/26/2025		1,236		(11)			(11)		1,225	1,225			
100133475	JERSEY CITY	NJ		10/19/2023		5,725		(193)			(193)		5,532	5,532			
100228457	NORTH LAS VEGAS	NV		08/11/2025		1,067		79			79		1,146	1,146			
100215520	OVIEDO	FL		06/12/2025		55,413		(748)			(748)		54,665	54,665			
100186528	PHOENIX	AZ		12/30/2024		951		(8)			(8)		943	943			
100195225	ANNA	TX		02/24/2025		874		(15)			(15)		859	859			
100272520	LITTLE EGG HARBOR TWP	NJ		01/08/2026		1,005		(32)			(32)		973	973			
100219362	BROOKHAVEN	GA		06/30/2025		823		(24)			(24)		799	799			
100161119	MANCOS	CO		07/24/2024		945		(16)			(16)		929	929			
100129432	FILLMORE	UT		09/29/2023		1,199		3			3		1,202	1,202			
100129666	KISSIMMEE	FL		09/29/2023		994		10			10		1,004	1,004			
100138331	CHARLOTTE	NC		12/18/2023		1,508		(21)			(21)		1,487	1,487			
100164384	ROYSE CITY	TX		08/21/2024		1,064		(15)			(15)		1,049	1,049			
100193536	BRIDGEPORT	CT		02/10/2025		832		(12)			(12)		820	820			
100193538	BRIDGEPORT	CT		02/10/2025		832		(12)			(12)		820	820			
100226934	FERNANDINA BEACH	FL		07/30/2025		920		(18)			(18)		902	902			
100151274	MATTHEWS	NC		05/10/2024		1,119		(13)			(13)		1,106	1,106			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200561	NEW ORLEANS	LA		03/11/2025		852		(27)			(27)		825	825			
100245457	KEIZER	OR		10/06/2025		7,836		(338)			(338)		7,498	7,498			
100246243	ASHEVILLE	NC		10/08/2025		1,092		(49)			(49)		1,043	1,043			
100228901	HAMDEN	CT		09/10/2025		3,315		(126)			(126)		3,189	3,189			
100153387	NORTH MIAMI BEACH	FL		05/29/2024		1,006		(15)			(15)		991	991			
100159201	RALEIGH	NC		07/15/2024		1,826		(38)			(38)		1,788	1,788			
100255533	MADISON	WI		11/24/2025		945		(34)			(34)		911	911			
100139202	ALLENTOWN	PA		12/28/2023		3,256		(34)			(34)		3,222	3,222			
100131670	PALM COAST	FL		10/06/2023		1,077		19			19		1,096	1,096			
100245856	PEORIA	AZ		10/24/2025		952		(19)			(19)		933	933			
100143262	SURPRISE	AZ		02/16/2024		1,443		(24)			(24)		1,419	1,419			
100188936	FORT PIERCE	FL		01/09/2025		908		(7)			(7)		901	901			
100189594	MARGATE	FL		01/17/2025		897		4			4		901	901			
100192634	MIDDLETOWN	DE		02/10/2025		911		(9)			(9)		902	902			
100283374	STOCKTON	CA		03/11/2026		621		(15)			(15)		606	606			
100255441	STOCKTON	CA		11/24/2025		967		(11)			(11)		956	956			
100190718	DESERT HOT SPRINGS	CA		01/27/2025		1,512		(78)	8		(86)		1,426	1,426			
100257631	HAWTHORNE	CA		11/26/2025		1,925		(70)			(70)		1,855	1,855			
100154845	EAST ORANGE	NJ		07/19/2024		811		(22)			(22)		789	789			
100075270	MOSELEY	VA		12/01/2021		2,900		(21)			(21)		2,879	2,879			
100159364	NORTH LAS VEGAS	NV		07/15/2024		1,119		20			20		1,139	1,139			
100150793	EUREKA	CA		05/08/2024		872		(19)			(19)		853	853			
100175026	DELMAR	DE		11/05/2024		654		(17)			(17)		637	637			
100152192	COMO	CO		05/17/2024		1,357		31			31		1,388	1,388			
100138643	AUSTIN	TX		02/02/2024		712		(59)			(59)		653	653			
100169197	ROELAND PARK	KS		09/27/2024		851		(40)			(40)		811	811			
100211909	GREENWOOD	IN		05/19/2025		881		(19)			(19)		862	862			
100189276	DELLWOOD	MN		01/13/2025		937		(16)			(16)		921	921			
100189300	BRIGHTON	MI		01/13/2025		870		(26)			(26)		844	844			
100255719	TAMPA	FL		11/24/2025		60,230		(1,336)			(1,336)		58,894	58,894			
100137486	SACRAMENTO	CA		01/11/2024		906							906	906			
100152461	HAMILTON	NJ		05/16/2024		681		(20)			(20)		661	661			
100202819	PLAINSBORO	NJ		03/24/2025		1,130		(34)			(34)		1,096	1,096			
100141017	CATHEDRAL CITY	CA		02/20/2024		871		(23)			(23)		848	848			
100137701	FRISCO	TX		12/08/2023		829		(16)			(16)		813	813			
100174318	AUBURN	AL		10/31/2024		766		39	1		38		804	804			
100152835	HOMESTEAD	FL		05/22/2024		974		(2)			(2)		972	972			
100133780	NEWBERG	OR		10/20/2023		1,781		(15)			(15)		1,766	1,766			
100261296	MEREDITH	NH		12/08/2025		904		(26)			(26)		878	878			
100221561	CONNEAUT LAKE	PA		07/22/2025		5,717		(194)			(194)		5,523	5,523			
100212370	SACRAMENTO	CA		05/28/2025		1,215		(35)			(35)		1,180	1,180			
100261174	BILLINGS	MT		12/05/2025		949		(22)			(22)		927	927			
100193498	SEATTLE	WA		02/10/2025		883		(3)			(3)		880	880			
100133462	CLOVIS	CA		10/19/2023		807		(24)			(24)		783	783			
100185502	SAN DIEGO	CA		12/20/2024		841		(11)			(11)		830	830			
100186013	COLTON	CA		12/27/2024		847		(17)			(17)		830	830			
100062485	SMYRNA	DE		07/01/2021		1,990		(39)			(39)		1,951	1,951			
100268631	HADDON TOWNSHIP	NJ		12/29/2025		2,826		(38)			(38)		2,788	2,788			
100078005	WRIGHTWOOD	CA		01/12/2022		2,429		(29)			(29)		2,400	2,400			
100129806	HOLLYWOOD	FL		09/27/2023		760		(13)			(13)		747	747			
100203284	MIAMI LAKES	FL		03/27/2025		4,260		(157)			(157)		4,103	4,103			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157925	BLUE RIDGE	GA		07/09/2024		874		(8)			(8)		866	866			
100244617	SIGNAL MTN	TN		09/29/2025		1,128		(36)			(36)		1,092	1,092			
100255875	NOBLESVILLE	IN		11/24/2025		908		(25)			(25)		883	883			
100137233	SOLON	OH		11/29/2023		783		(8)			(8)		775	775			
100244903	DENVER	CO		09/29/2025		855		(38)			(38)		817	817			
100192243	TEMPE	AZ		01/31/2025		872		(27)			(27)		845	845			
100192740	GRAND JUNCTION	CO		02/10/2025		963		2			2		965	965			
100141058	TEMECULA	CA		02/20/2024		903		(18)			(18)		885	885			
100067791	MANTECA	CA		09/23/2021		2,074		(35)			(35)		2,039	2,039			
100277438	OAK ISLAND	NC		02/13/2026		1,191		(38)			(38)		1,153	1,153			
100063923	ELK GROVE	CA		07/01/2021		2,784		3			3		2,787	2,787			
100214285	DINUBA	CA		05/30/2025		581		1			1		582	582			
100100081	MIAMI	FL		03/28/2023		809		(26)			(26)		783	783			
100192330	ATLANTIS	FL		02/05/2025		886		(28)			(28)		858	858			
100283450	COLUMBUS	OH		03/11/2026		611		(17)			(17)		594	594			
100235808	AUBURN	AL		09/04/2025		1,001		(15)			(15)		986	986			
100151692	MARIETTA	GA		05/10/2024		957		(1)			(1)		956	956			
100194503	MINNEAPOLIS	MN		02/14/2025		893		(33)			(33)		860	860			
100060227	ELIZABETH	NJ		06/25/2021		1,420		(23)			(23)		1,397	1,397			
100190861	SAN ANTONIO	TX		01/27/2025		922		(19)			(19)		903	903			
100129466	FERNANDINA BEACH	FL		09/29/2023		914		(18)			(18)		896	896			
100150706	ASHEVILLE	NC		05/06/2024		881		(17)			(17)		864	864			
100216670	MONROE	NC		06/23/2025		975		27			27		1,002	1,002			
100214639	CARROLLTON	TX		06/10/2025		892		5			5		897	897			
100261297	TURLOCK	CA		12/08/2025		897		(27)			(27)		870	870			
100243187	STATE COLL	PA		09/26/2025		1,393		(55)			(55)		1,338	1,338			
100180260	SACRAMENTO	CA		11/25/2024		1,113		21			21		1,134	1,134			
100186445	WHITEHALL	MI		12/30/2024		940		(13)			(13)		927	927			
100103255	JACKSONVILLE	FL		04/27/2023		629		(21)			(21)		608	608			
100229359	LOS ANGELES	CA		08/14/2025		862		(24)			(24)		838	838			
100266969	HULL	MA		12/23/2025		973		(18)			(18)		955	955			
100229903	HEATHSVILLE	VA		08/18/2025		881		(17)			(17)		864	864			
100174306	CAPE CORAL	FL		10/31/2024		1,168		33			33		1,201	1,201			
100170379	COLUMBIANA	OH		10/08/2024		548		(18)	1		(19)		529	529			
100235983	MYRTLE BEACH	SC		09/04/2025		1,482		(57)			(57)		1,425	1,425			
100257992	FRESH MEADOWS	NY		11/26/2025		1,843		(117)			(117)		1,726	1,726			
100210638	FIFE	WA		05/15/2025		798		(29)			(29)		769	769			
100238738	ADAIR VILLAGE	OR		09/22/2025		13,770		(553)			(553)		13,217	13,217			
100147764	SAVANNAH	GA		04/08/2024		900		(22)			(22)		878	878			
100205685	CANTON	GA		05/09/2025		1,529		(72)			(72)		1,457	1,457			
100147923	GOWEN	MI		04/08/2024		1,783		17			17		1,800	1,800			
100185949	HEMET	CA		12/26/2024		644		(28)			(28)		616	616			
100182178	GRAND JUNCTION	CO		12/12/2024		897		(7)			(7)		890	890			
100211741	WEST LAFAYETTE	IN		05/19/2025		959		3			3		962	962			
100137888	NAMPA	ID		12/08/2023		837		(11)			(11)		826	826			
100084709	HAWTHORNE	FL		08/02/2022		1,116		(57)			(57)		1,059	1,059			
100273710	REDMOND	WA		01/23/2026		1,942		8			8		1,950	1,950			
100081287	LONGMONT	CO		03/18/2022		1,904		34			34		1,938	1,938			
100244638	IOWA CITY	IA		09/29/2025		884		(30)			(30)		854	854			
100244972	GREENSBORO	NC		09/29/2025		906		(22)			(22)		884	884			
100214372	PALM COAST	FL		06/02/2025		11,374		(336)			(336)		11,038	11,038			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156446	BERTHOUD	CO		06/24/2024		870		(18)			(18)		852	852			
100156352	PUNTA GORDA	FL		07/25/2024		877		(31)			(31)		846	846			
100244708	ROSWELL	GA		09/29/2025		1,534		(45)			(45)		1,489	1,489			
100156782	OAK HILLS	CA		06/26/2024		607		(19)			(19)		588	588			
100253950	COROLLA	NC		10/30/2025		42,180		(498)			(498)		41,682	41,682			
100158777	HOUSTON	TX		07/10/2024		916		(16)			(16)		900	900			
100255898	ABSECON	NJ		11/24/2025		853		(32)			(32)		821	821			
100204070	LINDON	UT		03/28/2025		6,588		(163)			(163)		6,425	6,425			
100188308	LAKE FOREST	IL		01/08/2025		981		(11)			(11)		970	970			
100157694	MAPLE GROVE	MN		06/28/2024		547		(37)			(37)		510	510			
100135424	OSSIPEE	NH		11/13/2023		810		1			1		811	811			
100185467	CLEARWATER	FL		12/20/2024		904		9			9		913	913			
100168120	TEMPLE HILLS	MD		09/20/2024		1,180		9			9		1,189	1,189			
100268694	SACRAMENTO	CA		12/29/2025		917		(19)			(19)		898	898			
100277586	MEDIA	PA		02/13/2026		930		(23)			(23)		907	907			
100220976	TRINITY	FL		07/18/2025		853		(30)			(30)		823	823			
100171780	KENTWOOD	MI		10/17/2024		823		(2)			(2)		821	821			
100142526	SYRACUSE	UT		02/08/2024		1,049		(7)			(7)		1,042	1,042			
100215389	LAVEEN	AZ		06/12/2025		1,012		26			26		1,038	1,038			
100201744	CENTENNIAL	CO		03/18/2025		784		(29)			(29)		755	755			
100102089	HUNTINGTON PARK	CA		04/14/2023		695		(13)			(13)		682	682			
100203455	CHARLOTTE	NC		03/27/2025		875		(40)	1		(41)		834	834			
100194275	MIAMI	FL		02/14/2025		868		(36)			(36)		832	832			
100185022	LUTZ	FL		12/19/2024		695		(32)			(32)		663	663			
100140391	KISSIMMEE	FL		01/18/2024		1,218		58			58		1,276	1,276			
100203928	CATHEDRAL CITY	CA		03/28/2025		903		(15)			(15)		888	888			
100079917	PORTLAND	OR		04/25/2022		1,822		44			44		1,866	1,866			
100213699	LAS VEGAS	NV		05/29/2025		636		(30)			(30)		606	606			
100158909	PORT CHARLOTTE	FL		07/12/2024		1,071		32			32		1,103	1,103			
100195221	PORT SAINT LUCIE	FL		02/24/2025		794		(21)			(21)		773	773			
100065728	FAIRVIEW	NJ		07/28/2021		2,070		(28)			(28)		2,042	2,042			
100268405	SORRENTO	FL		12/29/2025		839		(3)			(3)		836	836			
100110159	LARGO	FL		06/30/2023		1,080		18			18		1,098	1,098			
100195223	YAKIMA	WA		02/24/2025		911		(11)			(11)		900	900			
100065671	CHARLOTTE	NC		07/28/2021		2,041		(35)			(35)		2,006	2,006			
100227157	PRESCOTT	AZ		07/30/2025		2,380		(75)			(75)		2,305	2,305			
100168109	MIRAMAR BEACH	FL		09/20/2024		6,189		(51)			(51)		6,138	6,138			
100238964	EAST STROUDSBURG	PA		09/23/2025		877		(24)			(24)		853	853			
100062207	HAPPY VALLEY	OR		07/01/2021		1,760		(14)			(14)		1,746	1,746			
100156884	PHILADELPHIA	PA		06/27/2024		478		(13)			(13)		465	465			
100091194	WORCESTER	MA		01/31/2023		761		(19)			(19)		742	742			
100129365	MIAMI	FL		09/25/2023		946		33			33		979	979			
100076364	SARASOTA	FL		12/23/2021		1,510		(94)			(94)		1,416	1,416			
100128200	MENAHGA	MN		09/18/2023		885		16			16		901	901			
100165758	VERO BEACH	FL		08/29/2024		3,657		(171)			(171)		3,486	3,486			
100208943	OXNARD	CA		04/29/2025		883		(8)			(8)		875	875			
100236036	MANASSAS	VA		09/04/2025		924		(19)			(19)		905	905			
100192613	EXTON	PA		02/10/2025		922		(3)			(3)		919	919			
100160360	SACRAMENTO	CA		09/06/2024		908		(48)			(48)		860	860			
100220442	KATY	TX		07/15/2025		3,942		(146)			(146)		3,796	3,796			
100132740	VALLEJO	CA		11/03/2023		816		1			1		817	817			

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100116859	GREENWOOD VILLAGE	CO		07/20/2023		1,185		123			123		1,308	1,308			
100268287	AURORA	CO		12/29/2025		938		(19)			(19)		919	919			
100166921	YUMA	AZ		09/13/2024		805		(22)			(22)		783	783			
100151045	VANCOUVER	WA		05/08/2024		1,152		43			43		1,195	1,195			
100261352	ROHNERT PARK	CA		12/08/2025		613		(17)			(17)		596	596			
100238910	BLAIRSVILLE	GA		09/23/2025		552		(22)			(22)		530	530			
100219493	FT LAUDERDALE	FL		07/07/2025		788		(28)			(28)		760	760			
100182620	HUTCHINSON ISLAND	FL		12/12/2024		642		(18)			(18)		624	624			
100162992	BARSTOW	CA		08/12/2024		955		(7)			(7)		948	948			
100169589	MIAMI	FL		09/30/2024		853		(26)			(26)		827	827			
100191296	MIAMI	FL		01/30/2025		950		(14)			(14)		936	936			
5.00005E+11	UGCHELEN	NLD		09/26/2024		11,719						194	11,913	11,751	(162)		(162)
5.00006E+11	GOIRLE	NLD		05/30/2025		35							35		(35)		(35)
100117158	ATLANTA	GA		07/20/2023		1,289		1			1		1,290	1,290			
100080888	FRESNO	CA		03/10/2022		1,756		(90)			(90)		1,666	1,666			
100201259	FREDERICKSBURG	VA		03/12/2025		856		(25)			(25)		831	831			
100157790	MIAMI	FL		08/01/2024		825		(31)			(31)		794	794			
100128513	JOSHUA TREE	CA		09/15/2023		786		(35)			(35)		751	751			
100254006	HUNTLEY	IL		10/30/2025		833		(33)			(33)		800	800			
100220588	OLD FORT	NC		07/15/2025		792		(30)			(30)		762	762			
100226678	THE VILLAGES	FL		07/30/2025		1,339		(42)			(42)		1,297	1,297			
100136241	NORTHLAKE	TX		11/20/2023		1,084		(5)			(5)		1,079	1,079			
100201735	MASON	OH		03/18/2025		832		(27)			(27)		805	805			
100081172	WOODBURN	OR		03/18/2022		2,404		58			58		2,462	2,462			
100195485	CLINTON	MD		02/24/2025		1,073		57			57		1,130	1,130			
100136930	GULF SHORES	AL		11/28/2023		865		17			17		882	882			
100221265	FRESNO	CA		07/21/2025		953		3			3		956	956			
100272306	CHANDLER	AZ		01/08/2026		1,000		(20)			(20)		980	980			
100057503	CLINTON	NJ		06/30/2021		2,217		(24)			(24)		2,193	2,193			
100132004	WEST JORDAN	UT		10/13/2023		849		(14)			(14)		835	835			
100167474	HOUSTON	TX		10/31/2024		1,750		(63)			(63)		1,687	1,687			
100188567	ELIZABETHPORT	NJ		02/10/2025		809		(12)			(12)		797	797			
100215648	NORTH HOLLYWOOD	CA		06/13/2025		831		(37)			(37)		794	794			
100175289	WENATCHEE	WA		11/05/2024		918		(17)			(17)		901	901			
100205167	EDGEWOOD	WA		05/01/2025		3,391		(108)			(108)		3,283	3,283			
100273194	TEMPLE	TX		01/15/2026		988		(7)			(7)		981	981			
100147014	CHEWELAH	WA		03/27/2024		1,117		(3)			(3)		1,114	1,114			
100236145	CLIFTON	NJ		09/10/2025		788		(24)			(24)		764	764			
100143686	WHEATLEY HEIGHTS	NY		02/22/2024		768		(35)			(35)		733	733			
100205002	GREELEY	CO		04/10/2025		1,377		(28)			(28)		1,349	1,349			
100087964	PHOENIX	AZ		10/25/2022		1,010		1			1		1,011	1,011			
100198903	SANTA FE	NM		02/28/2025		842		(31)			(31)		811	811			
100101658	COLORADO SPRINGS	CO		04/26/2023		753		7			7		760	760			
100089272	WATKINS	CO		01/26/2023		797		(26)			(26)		771	771			
100261377	KISSIMMEE	FL		12/08/2025		830		(11)			(11)		819	819			
100211943	SURPRISE	AZ		05/19/2025		610		3			3		613	613			
100186387	BURTONSVILLE	MD		12/30/2024		1,049		39			39		1,088	1,088			
100120286	MIAMI	FL		08/18/2023		623		(2)			(2)		621	621			
100177205	PHOENIX	AZ		01/16/2025		599		(24)			(24)		575	575			
100216480	BONITA SPRINGS	FL		06/23/2025		1,198		(1)			(1)		1,197	1,197			
100117703	ELK GROVE	CA		07/20/2023		1,247		106			106		1,353	1,353			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100101974	HESPERIA	CA		04/14/2023		766		(37)			(37)		729	729			
100137719	MYRTLE BEACH	SC		12/08/2023		4,056		17			17		4,073	4,073			
100136925	SAN TAN VALLEY	AZ		11/28/2023		369							369	369			
100254834	SAINT CHARLES	MO		11/17/2025		903		(32)			(32)		871	871			
100181254	PALM COAST	FL		12/06/2024		1,916		(61)			(61)		1,855	1,855			
100152537	ROUND ROCK	TX		05/17/2024		1,106		56			56		1,162	1,162			
100115103	ISLAND PARK	ID		07/14/2023		1,146		(13)			(13)		1,133	1,133			
100254258	DAWSONVILLE	GA		11/06/2025		845		(15)			(15)		830	830			
100265064	DALLAS	TX		12/19/2025		890		2			2		892	892			
100234869	SEATTLE	WA		08/28/2025		4,021		(92)			(92)		3,929	3,929			
100186197	HEMET	CA		12/27/2024		826		(42)			(42)		784	784			
100156064	DAYTONA BEACH	FL		06/18/2024		809		(41)			(41)		768	768			
100182018	GARDNER	MA		12/12/2024		971		10			10		981	981			
100173271	BELLA VISTA	AR		10/30/2024		931		(8)			(8)		923	923			
100207033	STOCKTON	CA		04/24/2025		1,630		(68)			(68)		1,562	1,562			
100154537	SALEM	OR		06/14/2024		833		(32)			(32)		801	801			
100141405	GULF SHORES	AL		01/30/2024		1,466		21			21		1,487	1,487			
100254879	SALEM	OR		11/17/2025		922		(36)			(36)		886	886			
100204058	GAINESVILLE	VA		03/28/2025		962		(43)			(43)		919	919			
100254249	DURHAM	NC		11/06/2025		968		(31)			(31)		937	937			
100220361	ORANGE BEACH	AL		07/14/2025		1,026		70			70		1,096	1,096			
100099580	BIG BEAR LAKE	CA		04/06/2023		763		(31)			(31)		732	732			
100175022	SANTA ANA	CA		11/05/2024		789		(37)			(37)		752	752			
100164465	NASHVILLE	TN		08/21/2024		874		(21)			(21)		853	853			
100157675	SUMMERVILLE	SC		06/28/2024		2,602		(86)			(86)		2,516	2,516			
100147807	MURFREESBORO	TN		04/08/2024		1,299		(9)			(9)		1,290	1,290			
100137525	DAWSONVILLE	GA		12/08/2023		575		(14)	1		(15)		560	560			
100273610	GILBERT	AZ		01/23/2026		2,783		(111)			(111)		2,672	2,672			
100185351	EAGLE RIVER	AK		12/20/2024		996		9			9		1,005	1,005			
100236888	WEST HAVERSTRAW	NY		09/12/2025		851		(21)			(21)		830	830			
100226847	FORT WORTH	TX		07/30/2025		900		(18)			(18)		882	882			
100081176	VERO BEACH	FL		03/18/2022		1,811		29			29		1,840	1,840			
100118627	GARLAND	TX		07/25/2023		1,156		(36)			(36)		1,120	1,120			
100162651	CLINTON	MD		08/12/2024		1,105		23			23		1,128	1,128			
100161898	JURUPA VALLEY	CA		07/31/2024		927		(21)			(21)		906	906			
100174324	RUIDOSO	NM		10/31/2024		1,215		(7)			(7)		1,208	1,208			
100065365	TIGARD	OR		07/28/2021		1,927		(56)			(56)		1,871	1,871			
100136288	CROZET	VA		11/20/2023		644		(10)	1		(11)		633	633			
100273346	EAST WENATCHEE	WA		01/20/2026		969		(22)			(22)		947	947			
100067639	SAN MATEO	CA		09/23/2021		2,060		(32)			(32)		2,028	2,028			
100156307	NEWARK	NJ		07/25/2024		853		(28)			(28)		825	825			
100203334	APEX	NC		03/27/2025		1,051		(41)			(41)		1,010	1,010			
100160001	DORAL	FL		08/16/2024		879		(8)			(8)		871	871			
100198310	CAMDEN	DE		02/28/2025		1,459		(14)			(14)		1,445	1,445			
100161153	CHARLOTTE	NC		07/24/2024		890		(19)			(19)		871	871			
100076078	ARGYLE	TX		01/07/2022		1,830		(42)			(42)		1,788	1,788			
100019704	PRINCETON	TX		07/26/2018		2,144		(8)			(8)		2,136	2,136			
100131735	FORT MYERS	FL		10/06/2023		1,120		50			50		1,170	1,170			
100204953	LOS ANGELES	CA		04/10/2025		804		(38)			(38)		766	766			
100272404	PLYMOUTH	MA		01/08/2026		1,146		(30)			(30)		1,116	1,116			
100156450	GILBERT	AZ		06/24/2024		856		(19)			(19)		837	837			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102131	WEST YARMOUTH	MA		04/14/2023		780		(6)			(6)		774	774			
100076350	ARVADA	CO		01/07/2022		4,674		(108)			(108)		4,566	4,566			
100190015	LEANDER	TX		01/21/2025		1,096		65			65		1,161	1,161			
100215451	VICTORVILLE	CA		06/12/2025		932		(11)			(11)		921	921			
100141397	WINDERMERE	FL		01/30/2024		773		(18)			(18)		755	755			
100254310	ENTERPRISE	AL		11/06/2025		792		(34)			(34)		758	758			
100184379	GURNEE	IL		12/16/2024		861		(20)			(20)		841	841			
100204072	OCEANSIDE	CA		03/28/2025		915		(18)			(18)		897	897			
100118663	MOUNT VERNON	NY		07/25/2023		2,739		(56)			(56)		2,683	2,683			
100215479	CARROLLTON	TX		06/12/2025		999		(28)			(28)		971	971			
100246660	TROY	NH		10/15/2025		811		(33)			(33)		778	778			
100277681	BLOOMINGTON	CA		02/19/2026		560		(23)			(23)		537	537			
100219568	SWANTON	MD		07/07/2025		749		(26)			(26)		723	723			
100235680	PUNTA GORDA	FL		08/29/2025		1,732		(60)			(60)		1,672	1,672			
100090373	SAN ANTONIO	TX		02/03/2023		759		(57)			(57)		702	702			
100073565	WILTON	CA		11/19/2021		3,349		(52)			(52)		3,297	3,297			
100188427	FORT WORTH	TX		01/08/2025		878		(17)			(17)		861	861			
100172277	RANCHO CORDOVA	CA		10/21/2024		1,005		(13)			(13)		992	992			
100170149	SPRING HILL	FL		10/08/2024		953		(21)	1		(22)		931	931			
100206796	FRESNO	CA		04/23/2025		903		(23)			(23)		880	880			
100119772	BRONX	NY		08/08/2023		880		(32)			(32)		848	848			
100157799	OAK CREEK	WI		08/01/2024		1,347		(24)			(24)		1,323	1,323			
100171955	NOBLESVILLE	IN		10/17/2024		2,756		8			8		2,764	2,764			
100244429	NAPLES	FL		09/29/2025		22,846		(690)			(690)		22,156	22,156			
100161016	VISALIA	CA		07/24/2024		1,441		(39)			(39)		1,402	1,402			
100152903	KISSIMMEE	FL		05/22/2024		934		5			5		939	939			
100235886	BOISE	ID		09/04/2025		(774)		(27)			(27)		(801)	(801)			
100174547	CLINTON	CT		10/31/2024		853		(36)			(36)		817	817			
100186328	GARDNER	CO		12/30/2024		983		7			7		990	990			
100229016	NORTH LAUDERDALE	FL		08/14/2025		724		(28)			(28)		696	696			
100213878	TACOMA	WA		05/29/2025		816		(24)			(24)		792	792			
100255344	DAUPHIN	PA		11/25/2025		952		(29)			(29)		923	923			
100164480	DENVER	NC		08/21/2024		930		(18)			(18)		912	912			
100205025	SEABROOK	TX		04/10/2025		1,361		(41)			(41)		1,320	1,320			
100110399	PROVO	UT		06/30/2023		1,096		(1)			(1)		1,095	1,095			
100162978	EAGLE	ID		08/12/2024		881		(23)			(23)		858	858			
100186044	EL MIRAGE	AZ		01/31/2025		944		(4)			(4)		940	940			
100200636	ANNA	TX		03/11/2025		1,070		(24)			(24)		1,046	1,046			
100168482	CASA GRANDE	AZ		09/25/2024		774		(29)			(29)		745	745			
100109644	FAIRBURN	GA		06/14/2023		614		(25)			(25)		589	589			
100189931	ACWORTH	GA		01/21/2025		1,133		80			80		1,213	1,213			
100102862	CORAL SPRINGS	FL		06/22/2023		969		13			13		982	982			
100255887	MCKENA	IL		11/24/2025		809		(30)			(30)		779	779			
100201641	FORT WORTH	TX		03/13/2025		846		(17)			(17)		829	829			
100168485	CARLTON	MN		09/25/2024		880		(22)			(22)		858	858			
100182189	LAS VEGAS	NV		12/12/2024		1,065		76			76		1,141	1,141			
100188589	OAKDALE	CT		02/10/2025		3,209		(1)			(1)		3,208	3,208			
100173344	SUFFOLK	VA		10/30/2024		1,757		(12)			(12)		1,745	1,745			
100164007	CHICAGO	IL		08/21/2024		734		(19)			(19)		715	715			
100283370	TACOMA	WA		03/11/2026		925		(22)			(22)		903	903			
100253738	APACHE JUNCTION	AZ		10/30/2025		1,580		(41)			(41)		1,539	1,539			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194729	DESTIN	FL		02/21/2025		903							903	903			
100245508	AMES	IA		10/06/2025		818		(37)			(37)		781	781			
100116528	PANAMA CITY BEACH	FL		07/20/2023		1,036		149			149		1,185	1,185			
100171937	PHOENIX	AZ		10/17/2024		1,153		7			7		1,160	1,160			
4010058786	TRENTON	NJ		09/28/2023		885		(23)			(23)		862	862			
100128471	EAST STROUDSBURG	PA		09/15/2023		778		(12)			(12)		766	766			
100229055	DES MOINES	WA		08/14/2025		753		(27)			(27)		726	726			
100215856	CHARLOTTE	NC		06/12/2025		978		(7)			(7)		971	971			
100226914	PERTH AMBOY	NJ		07/30/2025		8,608		(233)			(233)		8,375	8,375			
100204530	DOVER	PA		04/04/2025		1,480		(60)			(60)		1,420	1,420			
100100674	LONG BRANCH	NJ		04/28/2023		1,401		86			86		1,487	1,487			
100171867	BOZEMAN	MT		10/17/2024		935		(27)			(27)		908	908			
100253156	KINGMAN	AZ		10/30/2025		2,213		(66)			(66)		2,147	2,147			
100215332	STUART	FL		06/12/2025		879		(31)			(31)		848	848			
100143907	CROFTON	MD		03/06/2024		804		(38)			(38)		766	766			
100132035	BELLEVUE	WA		10/13/2023		9,315		(25)			(25)		9,290	9,290			
100076365	KALAMAZOO	MI		12/23/2021		7,753		(584)			(584)		7,169	7,169			
100173315	VILLAS	NJ		10/30/2024		4,130		(121)			(121)		4,009	4,009			
100166229	BAKERSFIELD	CA		09/09/2024		2,587		12			12		2,599	2,599			
100155897	FORT WORTH	TX		06/17/2024		882		(15)			(15)		867	867			
100160924	LAS VEGAS	NV		07/24/2024		948		(16)			(16)		932	932			
100267165	DOYLESTOWN	PA		12/23/2025		1,877		(47)			(47)		1,830	1,830			
100119281	WESTON	TX		07/31/2023		2,737		(46)			(46)		2,691	2,691			
100208950	JURUPA VALLEY	CA		04/29/2025		985		2			2		987	987			
100067719	MODESTO	CA		09/23/2021		1,922		(49)			(49)		1,873	1,873			
100170449	PAWTUCKET	RI		10/09/2024		860		(28)			(28)		832	832			
100116474	MIAMI	FL		07/20/2023		1,391		487			487		1,878	1,878			
100181529	PORT SAINT LUCIE	FL		12/06/2024		715		(33)			(33)		682	682			
100180092	CAPE CORAL	FL		12/30/2024		1,251		12			12		1,263	1,263			
100143242	SALEM	OR		02/16/2024		1,041		20			20		1,061	1,061			
100071924	HIALEAH	FL		01/21/2022		16,195		(655)			(655)		15,540	15,540			
100110476	SAN ANTONIO	TX		06/30/2023		974		(15)			(15)		959	959			
100108165	FORT PIERCE	FL		05/24/2023		554		(13)			(13)		541	541			
100130413	HOLLYWOOD	FL		09/28/2023		730		(43)			(43)		687	687			
100253427	ANTELOPE	CA		10/30/2025		1,013		(5)			(5)		1,008	1,008			
100186587	LEANDER	TX		12/30/2024		1,134		58			58		1,192	1,192			
100282323	ASHEVILLE	NC		02/27/2026		466		(15)			(15)		451	451			
100165463	WINDSOR LOCKS	CT		08/29/2024		868		(21)			(21)		847	847			
100177429	PORTLAND	OR		01/16/2025		866		(31)			(31)		835	835			
100140168	LAND O LAKES	FL		01/09/2024		913		(19)			(19)		894	894			
100151097	FREDERICKSBURG	VA		05/08/2024		874		(26)			(26)		848	848			
100221810	SAINT PETERSBURG	FL		07/25/2025		828		(9)			(9)		819	819			
100144162	SANFORD	NC		03/07/2024		1,208		17			17		1,225	1,225			
100268982	EAST DUNDEE	IL		12/29/2025		874		(28)			(28)		846	846			
100277404	WILLIS	TX		02/12/2026		884		(17)			(17)		867	867			
100235239	MIAMI	FL		08/29/2025		699		(31)			(31)		668	668			
100129774	DALLAS	TX		09/27/2023		1,233		(17)			(17)		1,216	1,216			
100162639	JOHNS ISLAND	SC		08/12/2024		843		(13)			(13)		830	830			
100151029	NAPLES	FL		05/08/2024		729		2			2		731	731			
100181867	RALEIGH	NC		12/12/2024		1,054		25			25		1,079	1,079			
100254532	JACKSONS GAP	AL		11/07/2025		9,525		(86)			(86)		9,439	9,439			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078009	ELIZABETH	NJ		01/12/2022		7,407		(122)			(122)		7,285	7,285			
100185459	AUSTIN	TX		12/20/2024		2,496		16			16		2,512	2,512			
100220497	THE VILLAGES	FL		07/15/2025		843		(38)			(38)		805	805			
100195548	MACOMB	MI		03/27/2025		1,464		(60)			(60)		1,404	1,404			
100169468	LANCASTER	CA		09/30/2024		801		(27)			(27)		774	774			
100211683	RENO	NV		05/19/2025		1,056		51			51		1,107	1,107			
100212556	GLENN HEIGHTS	TX		05/29/2025		825		(14)			(14)		811	811			
100253123	LOGAN	UT		10/30/2025		946		(23)			(23)		923	923			
100213713	LAWRENCEVILLE	GA		05/29/2025		2,511		(38)			(38)		2,473	2,473			
100153075	LAS VEGAS	NV		06/27/2024		1,989		(71)			(71)		1,918	1,918			
100215505	ORMOND BEACH	FL		06/12/2025		4,032		(118)			(118)		3,914	3,914			
100116327	ARCADIA	CA		07/20/2023		21,286		5,157			5,157		26,443	26,443			
100140533	PELHAM	NH		01/19/2024		1,264		(25)			(25)		1,239	1,239			
100203544	SPRINGFIELD	VA		03/26/2025		933		(17)			(17)		916	916			
100202987	AVONDALE	AZ		03/24/2025		921		(11)			(11)		910	910			
100166183	SEVIERVILLE	TN		09/09/2024		1,163		(28)			(28)		1,135	1,135			
100139108	NEWBURGH	NY		12/28/2023		743		(12)			(12)		731	731			
100178287	WEST MELBOURNE	FL		11/19/2024		1,656		3			3		1,659	1,659			
100266893	MACUNGIE	PA		12/23/2025		844		(28)			(28)		816	816			
100161533	MYERSVILLE	MD		07/30/2024		1,539		(38)			(38)		1,501	1,501			
100194575	ALEXANDRIA	VA		03/28/2025		1,908		(4)			(4)		1,904	1,904			
100135798	LAKE WORTH	FL		11/10/2023		900		(5)			(5)		895	895			
100188422	ATHENS	GA		01/08/2025		957		(22)			(22)		935	935			
100253796	LAS VEGAS	NV		10/30/2025		399		(11)			(11)		388	388			
4010088217	BELLEVILLE	IL		03/28/2025		775		(12)			(12)		763	763			
100075991	NASHUA	NH		01/07/2022		1,695		(72)			(72)		1,623	1,623			
100209959	KAILUA KONA	HI		06/11/2025		558		(26)			(26)		532	532			
100154558	SACRAMENTO	CA		06/14/2024		6,020		(128)			(128)		5,892	5,892			
100176093	RENFREW	PA		12/20/2024		844		(24)			(24)		820	820			
100181341	MANTECA	CA		12/06/2024		868		(33)			(33)		835	835			
100243709	TORRANCE	CA		09/29/2025		939		(5)			(5)		934	934			
100268956	STEPHENS CITY	VA		12/29/2025		877		(26)			(26)		851	851			
100193530	COLUMBIA FALLS	MT		02/10/2025		848		(21)			(21)		827	827			
100135442	SARATOGA SPRINGS	UT		11/13/2023		949		19			19		968	968			
100238082	PLANO	TX		10/03/2025		851		(29)			(29)		822	822			
100268414	WEST SACRAMENTO	CA		12/29/2025		893		(21)			(21)		872	872			
100162893	LEHIGH ACRES	FL		08/12/2024		2,466		(28)			(28)		2,438	2,438			
100273070	BUCKHEAD	GA		01/15/2026		1,040		(40)			(40)		1,000	1,000			
100261607	BEND	OR		12/15/2025		840		(27)			(27)		813	813			
100192551	BALTIMORE	MD		02/10/2025		765		(32)			(32)		733	733			
100162867	PARRISH	FL		08/12/2024		1,349		14			14		1,363	1,363			
100119621	OCEANSIDE	CA		07/31/2023		701		(30)			(30)		671	671			
100192159	BRIDGEPORT	CT		01/31/2025		841		(27)			(27)		814	814			
100193429	FULTON	CA		02/10/2025		840		(26)			(26)		814	814			
100166967	PHARR	TX		09/13/2024		4,354		(15)			(15)		4,339	4,339			
100268245	PHILADELPHIA	PA		12/29/2025		1,167		(37)			(37)		1,130	1,130			
100135474	NORTH LAS VEGAS	NV		11/13/2023		707		89	1		88		795	795			
100180025	CLEARWATER	FL		11/25/2024		975		(4)			(4)		971	971			
100218176	PHOENIX	AZ		07/22/2025		3,897		59			59		3,956	3,956			
100235089	CYPRESS	TX		08/28/2025		4,063		(26)			(26)		4,037	4,037			
100201111	HESPERIA	CA		03/12/2025		852		(25)			(25)		827	827			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100236149	SENECA	SC		09/10/2025		776		(21)			(21)		755	755			
100168130	BUFORD	GA		09/20/2024		951		(6)			(6)		945	945			
100151279	SPRINGTOWN	TX		05/10/2024		895		(22)			(22)		873	873			
100214133	CHARLOTTE	NC		05/30/2025		796		(37)			(37)		759	759			
100268190	RICHMOND	VA		12/29/2025		1,028		2			2		1,030	1,030			
100164080	NAPLES	FL		08/21/2024		1,937		(15)			(15)		1,922	1,922			
100079189	TAMPA	FL		02/24/2022		1,765		(10)			(10)		1,755	1,755			
100192949	ANNA	TX		02/10/2025		920		(5)			(5)		915	915			
100162081	CLAYTON	NC		07/31/2024		811		(51)			(51)		760	760			
100201916	FREDERICK	CO		03/18/2025		860		(35)			(35)		825	825			
100268356	OLYMPIA	WA		12/29/2025		913		(20)			(20)		893	893			
100151240	PLANO	TX		05/10/2024		1,210		(24)			(24)		1,186	1,186			
100167417	WINDERMERE	FL		09/16/2024		875		(33)			(33)		842	842			
100235976	PITTSBURGH	PA		09/04/2025		825		(32)			(32)		793	793			
100219896	BROKEN BOW	OK		07/08/2025		825		(10)			(10)		815	815			
100172252	FRESNO	CA		10/21/2024		1,006		(17)			(17)		989	989			
100100114	MIAMI	FL		03/28/2023		763		(20)			(20)		743	743			
100117226	ELK GROVE	CA		07/20/2023		1,357		140			140		1,497	1,497			
100245838	SACRAMENTO	CA		10/17/2025		957		14			14		971	971			
100084794	KISSIMMEE	FL		08/02/2022		1,120		(24)			(24)		1,096	1,096			
100227132	AUSTIN	TX		07/30/2025		1,308		(36)			(36)		1,272	1,272			
100185934	AURORA	CO		12/26/2024		3,352		(14)			(14)		3,338	3,338			
100143455	HYATTSVILLE	MD		02/16/2024		675		(11)			(11)		664	664			
100175037	SACRAMENTO	CA		11/05/2024		993							993	993			
100246790	BRADENTON	FL		10/15/2025		844		(36)			(36)		808	808			
100255899	BERLIN	MD		11/24/2025		867		(30)			(30)		837	837			
4010063351	CLEVELAND HEIGHTS	OH		01/10/2024		725		(18)			(18)		707	707			
100150973	WILMINGTON	DE		05/08/2024		911		(19)			(19)		892	892			
100148448	FRONT ROYAL	VA		04/12/2024		914		(22)			(22)		892	892			
100182281	BRANDYWINE	MD		12/12/2024		1,216		54			54		1,270	1,270			
100155985	NEW BRUNSWICK	NJ		06/18/2024		734		(43)			(43)		691	691			
100273809	GILBERT	AZ		01/23/2026		1,338		(51)			(51)		1,287	1,287			
100144391	ROCKPORT	TX		03/07/2024		828		(24)			(24)		804	804			
100201542	RALEIGH	NC		03/13/2025		6,094		(121)			(121)		5,973	5,973			
100197154	OCEANSIDE	CA		02/25/2025		5,876		(234)			(234)		5,642	5,642			
100181902	DELTONA	FL		12/12/2024		1,126		52			52		1,178	1,178			
100151406	ROYERSFORD	PA		05/10/2024		1,018		(2)			(2)		1,016	1,016			
100086557	CUTLER BAY	FL		09/30/2022		808		(45)			(45)		763	763			
100080987	PASADENA	CA		03/18/2022		2,327		50			50		2,377	2,377			
100188290	APEX	NC		01/08/2025		6,176		13			13		6,189	6,189			
100204492	RIVERVIEW	FL		04/04/2025		1,087		58			58		1,145	1,145			
100157820	MATTHEWS	NC		08/01/2024		855		(27)			(27)		828	828			
100186442	CYPRESS	TX		12/30/2024		928		(8)			(8)		920	920			
100161937	CHICAGO	IL		07/31/2024		342							342	342			
100162634	NASHVILLE	TN		08/12/2024		957		(6)			(6)		951	951			
100214733	PORT SAINT LUCIE	FL		06/11/2025		792		(29)			(29)		763	763			
100201350	THOUSAND PALMS	CA		03/12/2025		795		(32)			(32)		763	763			
100154592	SUTHERLAND	VA		06/14/2024		754		(19)			(19)		735	735			
100173037	PATTERSON	CA		10/25/2024		834		(18)			(18)		816	816			
100140874	MIDLOTHIAN	TX		01/25/2024		2,557		17			17		2,574	2,574			
100186160	HAPPY VALLEY	OR		02/10/2025		884		9			9		893	893			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245586	ONTARIO	CA		10/06/2025		892		(32)			(32)		860	860			
100023866	MIAMI	FL		09/10/2018		1,842		(41)			(41)		1,801	1,801			
100148344	LEANDER	TX		04/12/2024		902		(24)			(24)		878	878			
100220067	CLOVIS	CA		07/30/2025		792		(37)			(37)		755	755			
100118721	BAKERSFIELD	CA		07/25/2023		715		(23)			(23)		692	692			
100175215	BAY POINT	CA		11/05/2024		1,054		(19)			(19)		1,035	1,035			
100081479	SURPRISE	AZ		03/18/2022		2,305		103			103		2,408	2,408			
100284029	HARRISON CITY	PA		03/24/2026		1,017		(5)			(5)		1,012	1,012			
100117826	SAN DIEGO	CA		07/20/2023		1,207		(41)			(41)		1,166	1,166			
100168634	GARLAND	TX		09/25/2024		961		(22)			(22)		939	939			
100193105	KNIGHTDALE	NC		02/10/2025		1,106		96			96		1,202	1,202			
100144029	CHARLOTTE	NC		03/07/2024		957		(15)			(15)		942	942			
100273792	CHICAGO	IL		01/23/2026		720		(22)			(22)		698	698			
100192932	HOUSTON	TX		02/10/2025		881		(9)			(9)		872	872			
100071478	COOPER CITY	FL		10/26/2021		1,847		(146)			(146)		1,701	1,701			
100272131	MARIETTA	GA		01/08/2026		831		(11)			(11)		820	820			
100165548	KUNA	ID		08/29/2024		1,019		(2)			(2)		1,017	1,017			
100236216	ENCAMPMENT	WY		09/10/2025		1,091		(22)			(22)		1,069	1,069			
100195421	NAPLES	FL		02/24/2025		1,092		58			58		1,150	1,150			
100180018	CALABASH	NC		11/25/2024		1,098		46			46		1,144	1,144			
100117810	RANDOLPH	MA		07/20/2023		1,014		(2)			(2)		1,012	1,012			
100228839	MILFORD	CT		08/12/2025		3,309		(94)			(94)		3,215	3,215			
100198303	FALL RIVER	MA		02/28/2025		644		2			2		646	646			
100168660	SPARTA	NJ		09/25/2024		502		(21)			(21)		481	481			
100268704	WARWICK	RI		12/29/2025		952		(16)			(16)		936	936			
100171792	BERTHOUD	CO		10/17/2024		1,246		33			33		1,279	1,279			
100210432	CARSON CITY	NV		05/12/2025		1,459		(7)			(7)		1,452	1,452			
100254876	STRAWBERRY	CA		11/17/2025		721		(24)			(24)		697	697			
100203891	HENDERSON	NV		03/28/2025		642		(30)			(30)		612	612			
100143204	DOUGLAS	MI		02/16/2024		891		(22)			(22)		869	869			
100212170	GLASTONBURY	CT		05/22/2025		818		(9)			(9)		809	809			
100190932	CONCORD	NC		01/28/2025		681		(12)			(12)		669	669			
100228897	PORT WENTWORTH	GA		08/12/2025		926		17			17		943	943			
100163112	RICHARDSON	TX		08/13/2024		878		(6)			(6)		872	872			
100140090	NAPLES	FL		01/09/2024		1,199		(33)			(33)		1,166	1,166			
100156584	WESTFIELD	IN		06/24/2024		848		(15)			(15)		833	833			
100283580	ANGIER	NC		03/13/2026		491		(13)			(13)		478	478			
100169487	PORT ORCHARD	WA		09/30/2024		1,081		(14)			(14)		1,067	1,067			
100149573	GILBERT	AZ		04/26/2024		1,024		(3)			(3)		1,021	1,021			
100166147	AMERICAN FORK	UT		09/09/2024		1,097		19			19		1,116	1,116			
100188386	LAWRENCEVILLE	GA		01/08/2025		903		(19)			(19)		884	884			
100079184	SAINT CLOUD	FL		02/24/2022		1,786		(1)			(1)		1,785	1,785			
100207149	PRINCETON	TX		04/28/2025		834		(20)			(20)		814	814			
100209828	CHESTERFIELD	VA		05/05/2025		720		(34)			(34)		686	686			
100171471	FULSHEAR	TX		10/16/2024		1,122		(6)			(6)		1,116	1,116			
100281990	HOUSTON	TX		02/27/2026		858		(20)			(20)		838	838			
100156302	VISALIA	CA		07/25/2024		918		(31)			(31)		887	887			
100160424	RIVERVIEW	FL		07/19/2024		903		(16)			(16)		887	887			
100254157	CABOT	AR		11/06/2025		810		(24)			(24)		786	786			
100219607	GOODYEAR	AZ		07/07/2025		763		(26)			(26)		737	737			
100192951	ANNA	TX		02/10/2025		920		(7)			(7)		913	913			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207492	TUSTIN	CA		04/29/2025		887		(33)			(33)		854	854			
100114523	MORENO VALLEY	CA		06/29/2023		1,065		(50)			(50)		1,015	1,015			
100118918	PALMDALE	CA		07/27/2023		904		(24)			(24)		880	880			
100090323	CAMAS	WA		01/06/2023		789		(29)			(29)		760	760			
100162306	WILLIAMSTON	MI		08/05/2024		101,966		(2,244)			(2,244)		99,722	99,722			
100186436	MYRTLE BEACH	SC		12/30/2024		860		(21)			(21)		839	839			
100272882	NEWTOWN SQUARE	PA		01/12/2026		723		(32)			(32)		691	691			
100131935	WADDELL	AZ		10/13/2023		1,142		44			44		1,186	1,186			
100214690	AUSTIN	TX		06/11/2025		905		(42)			(42)		863	863			
100210308	TAMPA	FL		05/09/2025		742		(3)			(3)		739	739			
100182072	CLE ELUM	WA		12/12/2024		1,128		69			69		1,197	1,197			
100245711	CARY	NC		10/06/2025		865		(34)			(34)		831	831			
100236828	TUCSON	AZ		09/12/2025		735		(28)			(28)		707	707			
100178372	CENTRAL FALLS	RI		11/20/2024		850		(26)			(26)		824	824			
100200323	SAN TAN VALLEY	AZ		03/10/2025		1,159		127			127		1,286	1,286			
100179975	CONROE	TX		11/25/2024		971		4			4		975	975			
100210713	HORIZON CITY	TX		05/15/2025		923		(30)			(30)		893	893			
100143084	HIGHTSTOWN	NJ		02/16/2024		921		(18)			(18)		903	903			
100179899	ARGYLE	TX		11/25/2024		1,186		70			70		1,256	1,256			
100060199	TAKOMA PARK	MD		06/25/2021		1,959		(25)			(25)		1,934	1,934			
100082991	RICHMOND	CA		05/05/2022		1,545		(20)			(20)		1,525	1,525			
100152025	ROCKFORD	IL		05/14/2024		849		(10)			(10)		839	839			
100134752	PARRISH	FL		10/30/2023		783		(14)			(14)		769	769			
100146939	BREMERTON	WA		03/26/2024		948		(4)			(4)		944	944			
100172400	SANFORD	FL		10/23/2024		1,143		7			7		1,150	1,150			
100206177	HILTON HEAD ISLAND	SC		04/16/2025		883		(20)			(20)		863	863			
100150941	ROUND ROCK	TX		05/08/2024		1,470		16			16		1,486	1,486			
100268795	VENICE	FL		12/29/2025		1,021		31			31		1,052	1,052			
100128103	MURFREESBORO	TN		09/08/2023		1,060		33			33		1,093	1,093			
100235868	ORLANDO	FL		09/04/2025		806		(34)			(34)		772	772			
100109842	LANTANA	FL		06/22/2023		856		(44)			(44)		812	812			
100179447	NASHVILLE	TN		11/21/2024		1,764		34			34		1,798	1,798			
100136644	HESPERIA	CA		11/22/2023		698		8			8		706	706			
100268195	PETOSKEY	MI		12/29/2025		1,097		(10)			(10)		1,087	1,087			
100228068	HENDERSONVILLE	NC		08/07/2025		819		(28)			(28)		791	791			
100134572	MERIDIAN	ID		10/30/2023		747		(13)			(13)		734	734			
100210272	WOODSTOCK	GA		05/09/2025		804		(10)			(10)		794	794			
100206948	HILO	HI		04/25/2025		3,982		(159)			(159)		3,823	3,823			
100091342	CABO SAN LUCAS	MEX		01/17/2023		1,049							1,049	1,049			
100171953	LAWRENCEVILLE	GA		10/17/2024		1,295		1			1		1,296	1,296			
100204966	NASHVILLE	TN		04/10/2025		827		(14)			(14)		813	813			
100148091	LAWRENCEVILLE	GA		04/10/2024		962		(7)			(7)		955	955			
100171628	ROMULUS	MI		10/16/2024		1,150		(34)			(34)		1,116	1,116			
100201043	SACRAMENTO	CA		03/12/2025		904		(17)			(17)		887	887			
100109242	PALM COAST	FL		07/21/2023		952		18			18		970	970			
100147031	SUNSET BEACH	NC		03/27/2024		726		(4)			(4)		722	722			
100161729	LAS VEGAS	NV		07/30/2024		827		(39)			(39)		788	788			
100211762	FREDERICKSBURG	VA		05/19/2025		860		(22)			(22)		838	838			
100228646	CHARLOTTE	NC		08/11/2025		984		3			3		987	987			
100202561	KYLE	TX		03/21/2025		1,095		74			74		1,169	1,169			
100221565	FLEMING ISLAND	FL		07/22/2025		872		(31)			(31)		841	841			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181511	VISALIA	CA		12/06/2024		904		(42)			(42)		862	862			
100138354	BIG SANDY	TX		12/18/2023		2,038		(101)			(101)		1,937	1,937			
100173351	PORTLAND	OR		10/30/2024		1,109		8			8		1,117	1,117			
100221158	FORT WORTH	TX		07/21/2025		1,050		(30)			(30)		1,020	1,020			
100273094	CLEMMONS	NC		01/15/2026		3,483		(37)			(37)		3,446	3,446			
100214312	AUGUSTA	GA		06/02/2025		928		3			3		931	931			
100081219	PROSPER	TX		03/18/2022		1,925		68			68		1,993	1,993			
100219036	DESOTO	TX		06/27/2025		789		(31)			(31)		758	758			
100237069	SEDONA	AZ		09/12/2025		773		(25)			(25)		748	748			
100204664	GUNNISON	CO		04/04/2025		908		(2)			(2)		906	906			
100180388	GILBERT	AZ		11/25/2024		1,059		9			9		1,068	1,068			
100081427	LAS VEGAS	NV		03/18/2022		1,801		50			50		1,851	1,851			
100248593	CLIFTON	NJ		10/29/2025		617		(39)			(39)		578	578			
100199335	BIG BEAR LAKE	CA		03/05/2025		874		(24)			(24)		850	850			
100276595	OAK PARK	IL		01/28/2026		780		(30)			(30)		750	750			
100169385	LACEY	WA		09/27/2024		891		(38)			(38)		853	853			
100151401	READING	PA		05/10/2024		1,549		(33)			(33)		1,516	1,516			
100091052	HIALEAH	FL		01/31/2023		769		(50)			(50)		719	719			
3300005785	ENGLEWOOD	NJ		03/05/2025		330,179							330,179	330,179			
100245887	FRANKFORT	IL		10/24/2025		832		(8)			(8)		824	824			
100115264	KINGSTON	NY		07/17/2023		852		(28)			(28)		824	824			
100142723	SCAPPOOSE	OR		02/08/2024		1,146		16			16		1,162	1,162			
100210177	EVERETT	WA		05/07/2025		36,242		(522)			(522)		35,720	35,720			
100137995	BLUE RIDGE	GA		12/13/2023		730		(3)			(3)		727	727			
100126390	BALTIMORE	MD		08/30/2023		824		(21)			(21)		803	803			
100148560	HOUSTON	TX		04/12/2024		2,886		(23)			(23)		2,863	2,863			
100268608	RALEIGH	NC		12/29/2025		987		(8)			(8)		979	979			
100168771	PORTLAND	OR		09/26/2024		931		(15)			(15)		916	916			
100254911	CYPRESS	TX		11/17/2025		960		(31)			(31)		929	929			
100116308	FLUSHING	NY		07/20/2023		1,376		298			298		1,674	1,674			
100175221	SANFORD	FL		11/05/2024		1,595		14			14		1,609	1,609			
100221542	OSCODA	MI		07/22/2025		768		(23)			(23)		745	745			
100229580	WHITNEY	TX		08/15/2025		770		(25)			(25)		745	745			
100080886	FRESNO	CA		03/10/2022		1,731		(91)			(91)		1,640	1,640			
100176149	EAST HARTFORD	CT		12/20/2024		814		(17)			(17)		797	797			
100235153	HIALEAH	FL		08/28/2025		761		(27)			(27)		734	734			
100201500	ROYSE CITY	TX		03/12/2025		814		(34)			(34)		780	780			
100144143	DENVER	CO		03/07/2024		974		(7)			(7)		967	967			
100073549	FLOWER MOUND	TX		11/19/2021		1,768		(43)			(43)		1,725	1,725			
100136252	MIRAMAR BEACH	FL		11/20/2023		724		2			2		726	726			
100142928	WOODBURN	OR		02/09/2024		758		(9)			(9)		749	749			
100065250	LA MESA	CA		07/14/2021		2,130		(20)			(20)		2,110	2,110			
100186468	MODESTO	CA		12/30/2024		1,001		18			18		1,019	1,019			
100220929	TUCSON	AZ		07/18/2025		853		(18)			(18)		835	835			
100228565	AUBREY	TX		08/11/2025		35,958		(1,078)			(1,078)		34,880	34,880			
100207221	MONUMENT	CO		04/28/2025		802		(28)			(28)		774	774			
100189086	MAGGIE VALLEY	NC		01/13/2025		895		(14)			(14)		881	881			
100082858	AUBURN	CA		05/17/2022		1,458		(68)			(68)		1,390	1,390			
100272852	OAK ISLAND	NC		01/15/2026		1,667		(58)			(58)		1,609	1,609			
100283351	PAWLEYS ISLAND	SC		03/11/2026		651		(8)			(8)		643	643			
100199038	WINTER GARDEN	FL		02/28/2025		1,874		(9)			(9)		1,865	1,865			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147949	ANNA	TX		04/08/2024		.863		(14)			(14)		.849	.849			
100138211	VISTA	CA		12/14/2023		.851		(28)			(28)		.823	.823			
100154119	HOLIDAY	FL		07/11/2024		4,085		(158)			(158)		3,927	3,927			
100067416	SHORELINE	WA		09/23/2021		1,918		(55)			(55)		1,863	1,863			
100137239	STRATFORD	CT		11/29/2023		.501		(7)			(7)		.494	.494			
100135765	BULLHEAD CITY	AZ		11/10/2023		.879		22			22		.901	.901			
100142508	OVIEDO	FL		02/08/2024		.899		(17)			(17)		.882	.882			
100088883	SMYRNA	GA		11/15/2022		1,143		(16)			(16)		1,127	1,127			
100172367	CHANDLER	AZ		10/23/2024		1,018		(20)			(20)		.998	.998			
100172835	BIRMINGHAM	MI		12/06/2024		1,416		(19)			(19)		1,397	1,397			
100164815	POOLER	GA		08/26/2024		1,014		1			1		1,015	1,015			
100076470	SOUTH EL MONTE	CA		12/21/2021		5,479		(116)			(116)		5,363	5,363			
100192424	PARRISH	FL		02/07/2025		1,711		(28)			(28)		1,683	1,683			
100071976	HEBER CITY	UT		10/29/2021		3,322		(36)			(36)		3,286	3,286			
100159691	STOCKTON	CA		08/23/2024		.743		(49)			(49)		.694	.694			
100086892	LAWNDALE	CA		10/07/2022		1,235							1,235	1,235			
100176140	EAST HARTFORD	CT		12/20/2024		.813		(17)			(17)		.796	.796			
100179483	BRANDYWINE	MD		11/21/2024		3,476		15			15		3,491	3,491			
100162553	CARLISLE	PA		08/12/2024		1,264		(25)			(25)		1,239	1,239			
100137556	MANHATTAN	KS		12/08/2023		.907		(7)			(7)		.900	.900			
100143771	PHOENIX	AZ		02/27/2024		.864		(20)			(20)		.844	.844			
100151448	SARASOTA	FL		05/10/2024		.937		4			4		.941	.941			
100079380	LONG BEACH	CA		03/17/2022		6,236		(279)			(279)		5,957	5,957			
100109105	KISSIMMEE	FL		06/05/2023		.863		(11)			(11)		.852	.852			
100234731	HOUSTON	TX		08/28/2025		.579		(21)			(21)		.558	.558			
100198256	MESA	AZ		02/28/2025		.807		(22)			(22)		.785	.785			
100170120	DAVENPORT	FL		10/08/2024		1,330		(31)			(31)		1,299	1,299			
100268581	GRAYSON	GA		12/29/2025		1,673		26			26		1,699	1,699			
100175610	LOS ANGELES	CA		11/12/2024		.993		(4)			(4)		.989	.989			
100171239	BROCKTON	MA		10/16/2024		.862		(24)			(24)		.838	.838			
100216579	DENTON	TX		06/23/2025		.867		(7)			(7)		.860	.860			
100226916	ANTELOPE	CA		07/30/2025		.873		(13)			(13)		.860	.860			
100201448	PEWAUKEE	WI		03/12/2025		.818		(23)			(23)		.795	.795			
100202856	HENDERSONVILLE	NC		03/24/2025		1,035		(35)			(35)		1,000	1,000			
100236001	PROVIDENCE VILLAGE	TX		09/04/2025		3,579		(37)			(37)		3,542	3,542			
100109029	SILVER SPRING	MD		05/31/2023		3,240		(34)			(34)		3,206	3,206			
100236110	SAHUARITA	AZ		09/05/2025		3,868		(176)			(176)		3,692	3,692			
100108044	LACEY	WA		05/25/2023		2,563		14			14		2,577	2,577			
100216612	WILMINGTON	NC		06/23/2025		.805		(18)			(18)		.787	.787			
100154087	DENVER	CO		07/11/2024		.412		(6)			(6)		.406	.406			
100282146	PERRYSBURG	OH		02/27/2026		.585		(23)			(23)		.562	.562			
100180543	LOS ANGELES	CA		11/26/2024		3,998		40			40		4,038	4,038			
100283083	NASHVILLE	TN		03/09/2026		.973		(4)			(4)		.969	.969			
100277572	PAWTUCKET	RI		02/13/2026		.886		(22)			(22)		.864	.864			
100081451	HENDERSON	NV		03/18/2022		1,958		69			69		2,027	2,027			
100188424	CORVALLIS	OR		01/08/2025		.877		(23)			(23)		.854	.854			
100146694	HYATTSVILLE	MD		03/20/2024		.903		(14)			(14)		.889	.889			
100273174	NORTON SHORES	MI		01/15/2026		1,231		(21)			(21)		1,210	1,210			
100277508	JOHNSON CITY	TN		02/13/2026		.932		(26)			(26)		.906	.906			
100115895	QUEEN CREEK	AZ		07/20/2023		1,931		115			115		2,046	2,046			
100228130	PASCO	WA		08/07/2025		2,573		(76)			(76)		2,497	2,497			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227233	MONTEBELLO	VA		07/31/2025		.860		(38)			(38)		.822	.822			
100268422	GLEN ALLEN	VA		12/29/2025		.822		(30)			(30)		.792	.792			
100193228	FT WORTH	TX		02/10/2025		.874		(11)			(11)		.863	.863			
100186231	REXFORD	NY		12/27/2024		.752		19			19		.771	.771			
100099897	CLERMONT	FL		03/28/2023		.795		(16)			(16)		.779	.779			
100200430	HUTTO	TX		03/10/2025		.706		(33)			(33)		.673	.673			
100203229	MIRAMAR	FL		03/27/2025		.853		(24)			(24)		.829	.829			
100065182	NEW MARKET	MD		07/14/2021		2,037		(42)			(42)		1,995	1,995			
100081355	ALEXANDRIA	VA		03/18/2022		3,805		97			97		3,902	3,902			
100135592	LANCASTER	CA		11/09/2023		.751		(13)			(13)		.738	.738			
100283321	ELLENTON	FL		03/11/2026		.978		(12)			(12)		.966	.966			
100137683	WASILLA	AK		12/08/2023		.948		8			8		.956	.956			
100131598	SUNSET BEACH	NC		10/06/2023		.914		(11)			(11)		.903	.903			
100170035	WASHINGTON	DC		11/08/2024		.938		(16)			(16)		.922	.922			
100283469	LAS VEGAS	NV		03/11/2026		.784		(11)			(11)		.773	.773			
100071674	WASHINGTON	DC		10/14/2021		1,957		(68)			(68)		1,889	1,889			
100214457	HOMESTEAD	FL		06/06/2025		.840		(15)			(15)		.825	.825			
100180353	AUSTIN	TX		11/25/2024		1,213		(18)			(18)		1,195	1,195			
100129328	SACRAMENTO	CA		09/25/2023		1,109		10			10		1,119	1,119			
100091050	CROWLEY	TX		01/31/2023		4,079		(300)			(300)		3,779	3,779			
100209932	LEANDER	TX		06/11/2025		.520		(19)			(19)		.501	.501			
100200246	JUPITER	FL		03/07/2025		.799		(34)			(34)		.765	.765			
100182700	ROGERSVILLE	TN		12/12/2024		.888		(8)			(8)		.880	.880			
100219343	PLANT CITY	FL		06/30/2025		.982		(25)			(25)		.957	.957			
100221613	WYLIE	TX		07/22/2025		1,074		(30)			(30)		1,044	1,044			
100206648	RICHMOND	VA		04/24/2025		1,033		(21)			(21)		1,012	1,012			
100186534	FRANKFORT	IL		12/30/2024		.834		(14)			(14)		.820	.820			
100160083	VALLEJO	CA		07/17/2024		.821		(23)			(23)		.798	.798			
100175055	PHOENIX	AZ		11/05/2024		1,265		(18)			(18)		1,247	1,247			
100254663	FORT MYERS	FL		11/12/2025		.897		(24)			(24)		.873	.873			
100218916	SOUTH BEND	IN		06/27/2025		.780		(18)			(18)		.762	.762			
100134979	ATLANTA	GA		10/30/2023		.243		(3)			(3)		.240	.240			
100114831	ELLENWOOD	GA		07/10/2023		1,058		21			21		1,079	1,079			
100147251	QUEENS	NY		03/28/2024		.867		(21)			(21)		.846	.846			
100129318	VANCOUVER	WA		09/25/2023		.957		12			12		.969	.969			
100192240	BELLEVILLE	NJ		01/31/2025		.918		(22)			(22)		.896	.896			
100082258	REDDING	CA		04/14/2022		2,244		(87)			(87)		2,157	2,157			
100182650	SAINT PETERSBURG	FL		12/12/2024		1,600		8			8		1,608	1,608			
100181627	LANSING	IL		12/11/2024		.522		20			20		.542	.542			
100284857	GULF SHORES	AL		03/27/2026		.547		(11)			(11)		.536	.536			
100253100	STATELINE	NV		10/30/2025		.915		(17)			(17)		.898	.898			
100162618	KISSIMMEE	FL		08/12/2024		.905		(15)			(15)		.890	.890			
100179690	MANTECA	CA		11/21/2024		1,068		21			21		1,089	1,089			
100164766	MILLVILLE	DE		08/26/2024		1,417		35			35		1,452	1,452			
100198335	ANNA	TX		02/28/2025		1,571		(27)			(27)		1,544	1,544			
100160955	PLYMOUTH	MI		07/24/2024		.878		(23)			(23)		.855	.855			
100143151	CHARLOTTE	NC		02/16/2024		.874		(14)			(14)		.860	.860			
100201200	MACON	GA		03/12/2025		.785		(20)			(20)		.765	.765			
100101557	ST AUGUSTINE	FL		04/26/2023		2,669		(21)			(21)		2,648	2,648			
100103374	CAPITOLA	CA		06/16/2023		1,052		11			11		1,063	1,063			
100203432	PROSPER	TX		03/27/2025		.865		(33)			(33)		.832	.832			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202161	PHILADELPHIA	PA		03/18/2025		855		13			13		868	868			
100199253	ORLANDO	FL		03/05/2025		855		(29)			(29)		826	826			
100272583	PALM SPRINGS	CA		01/08/2026		939		(28)			(28)		911	911			
100273418	MIDLAND	VA		01/21/2026		1,112		(49)			(49)		1,063	1,063			
100119965	ALLEN	TX		08/11/2023		984		(9)			(9)		975	975			
100172266	STAR	ID		10/21/2024		833		(16)			(16)		817	817			
100140746	SUGAR LAND	TX		01/22/2024		630		(34)			(34)		596	596			
100057586	BALDWIN PARK	CA		06/30/2021		3,082		(58)			(58)		3,024	3,024			
100136907	PALENVILLE	NY		11/27/2023		202,854		3,051			3,051		205,905	205,905			
100277085	NAVARRE	FL		02/06/2026		987		(33)			(33)		954	954			
100172341	APPLE VALLEY	CA		10/23/2024		1,045		(15)			(15)		1,030	1,030			
100283605	NORTH FORT MYERS	FL		03/13/2026		260		(12)			(12)		248	248			
100152350	ROSEVILLE	CA		05/17/2024		1,115		65			65		1,180	1,180			
100284949	CASCADE	ID		03/27/2026		1,439		16			16		1,455	1,455			
100211935	LOUISBURG	NC		05/19/2025		845		(15)			(15)		830	830			
100088149	PFLUGERVILLE	TX		10/25/2022		927		(9)			(9)		918	918			
100220730	WASHINGTON	DC		07/18/2025		978		2			2		980	980			
100186399	LANCASTER	CA		12/30/2024		912		(12)			(12)		900	900			
100146621	FORT WASHINGTON	MD		03/20/2024		1,467		(6)			(6)		1,461	1,461			
100118186	DELTONA	FL		07/20/2023		639		(19)			(19)		620	620			
100147927	WESTON	TX		04/08/2024		1,039		1			1		1,040	1,040			
100215662	SACRAMENTO	CA		06/13/2025		511		(24)			(24)		487	487			
100271814	AMERY	WI		12/30/2025		857		(30)			(30)		827	827			
100244553	VENICE	FL		09/29/2025		5,547		(273)			(273)		5,274	5,274			
100272053	LITTLETON	CO		01/08/2026		787		(36)			(36)		751	751			
100244655	TOBYHANNA	PA		09/29/2025		4,710		(115)			(115)		4,595	4,595			
100204638	PHOENIX	AZ		04/04/2025		761		(17)			(17)		744	744			
100133565	TAMPA	FL		10/23/2023		957		5			5		962	962			
100272123	HUNTINGTON BEACH	CA		01/08/2026		1,070		(24)			(24)		1,046	1,046			
100283398	DENVER	CO		03/11/2026		814		(17)			(17)		797	797			
100139573	ROCKPORT	TX		12/28/2023		665		(31)			(31)		634	634			
100118672	HIALEAH	FL		07/25/2023		1,217		(35)			(35)		1,182	1,182			
100161496	WILLIAMSBURG	VA		07/30/2024		1,896		(21)			(21)		1,875	1,875			
100238148	SAN BERNARDINO	CA		09/15/2025		813		(38)			(38)		775	775			
100254371	PARLIN	NJ		11/07/2025		27,946		(747)			(747)		27,199	27,199			
100110373	NORTH POTOMAC	MD		06/30/2023		1,022		(10)			(10)		1,012	1,012			
100164884	LAWRENCEVILLE	GA		08/26/2024		4,410		(102)			(102)		4,308	4,308			
100118753	PANAMA CITY BEACH	FL		07/25/2023		769		(48)			(48)		721	721			
100182210	LONG POND	PA		12/12/2024		813		(13)			(13)		800	800			
100144611	WOODBRIDGE	VA		03/13/2024		1,363		23			23		1,386	1,386			
100209380	CLEVELAND	OH		04/29/2025		832		(22)			(22)		810	810			
100160055	GALVESTON	TX		07/17/2024		838		(28)			(28)		810	810			
100065161	RIVERSIDE	CA		07/14/2021		1,893		(40)			(40)		1,853	1,853			
100273105	EUFAULA	OK		01/15/2026		1,681		(41)			(41)		1,640	1,640			
100169787	ANNA	TX		09/30/2024		888		(32)			(32)		856	856			
100272475	TUCSON	AZ		01/08/2026		1,266		(30)			(30)		1,236	1,236			
100120023	DAVENPORT	FL		08/11/2023		20,649							20,649	20,649			
100248697	ELBERTA	AL		10/29/2025		2,097		(99)			(99)		1,998	1,998			
100272694	EPHRATA	WA		01/09/2026		896		(30)			(30)		866	866			
100142873	HOUSTON	TX		02/09/2024		969		(15)			(15)		954	954			
100127958	MESA	AZ		09/08/2023		895		3			3		898	898			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194148	CAZADERO	CA		02/14/2025		910		(15)			(15)		895	895			
100102040	LAS VEGAS	NV		04/14/2023		1,027		(67)			(67)		960	960			
100267156	OLYMPIA	WA		12/23/2025		960		(17)			(17)		943	943			
100168020	LAS VEGAS	NV		09/20/2024		817		(19)			(19)		798	798			
100254761	ARVADA	CO		11/14/2025		1,057		(25)			(25)		1,032	1,032			
100165564	HENDERSON	NV		08/29/2024		1,989		(25)			(25)		1,964	1,964			
100080940	WHITNEY	TX		04/01/2022		1,937		(102)			(102)		1,835	1,835			
100206587	LANCASTER	CA		04/22/2025		913		(22)			(22)		891	891			
100215369	CASTLE ROCK	CO		06/12/2025		846		(22)			(22)		824	824			
100160181	BENSON	NC		07/18/2024		792		(18)			(18)		774	774			
100188304	PARKVILLE	MO		01/08/2025		1,049		(8)			(8)		1,041	1,041			
100158941	ROGERSVILLE	AL		07/12/2024		950		(21)			(21)		929	929			
100272441	CONCORD	NH		01/08/2026		931		(16)			(16)		915	915			
100100945	ROSENBURG	TX		04/28/2023		1,069		(18)			(18)		1,051	1,051			
100147841	MCKINNEY	TX		04/08/2024		971		(15)			(15)		956	956			
100238864	NORTHLAKE	TX		09/23/2025		2,251		(53)			(53)		2,198	2,198			
100129322	CHARLOTTE	NC		09/25/2023		900		4			4		904	904			
100148342	ROSEVILLE	CA		04/12/2024		1,164		29			29		1,193	1,193			
100255752	LAS VEGAS	NV		11/24/2025		977		5			5		982	982			
100087050	SAN ANTONIO	TX		11/04/2022		338		(9)			(9)		329	329			
100132776	MORENO VALLEY	CA		11/03/2023		2,608		39			39		2,647	2,647			
100268525	MANCHESTER	NH		12/29/2025		521		(20)			(20)		501	501			
100277448	MELBOURNE	FL		02/13/2026		1,026		(18)			(18)		1,008	1,008			
100133730	DAVENPORT	FL		10/23/2023		1,119		61			61		1,180	1,180			
100169072	SAINT CLOUD	FL		09/27/2024		992		(19)			(19)		973	973			
100253903	STALLINGS A/K/A MATTHEWS	NC		10/30/2025		813		(36)			(36)		777	777			
100133920	KYBURZ	CA		10/25/2023		813		(6)			(6)		807	807			
100238678	WEST PALM BEACH	FL		09/22/2025		291,154		(9,371)			(9,371)		281,783	281,783			
100272258	ROTONDA WEST	FL		01/08/2026		822		(38)			(38)		784	784			
100174361	NORTH FORT MYERS	FL		10/31/2024		1,182		49			49		1,231	1,231			
100192883	FUQUAY VARINA	NC		02/10/2025		748		(30)			(30)		718	718			
100180211	LAS VEGAS	NV		11/25/2024		943		(21)			(21)		922	922			
100267012	OAK ISLAND	NC		12/23/2025		854		(17)			(17)		837	837			
100272274	BOGART	GA		01/08/2026		863		(26)			(26)		837	837			
100070190	WASHINGTON	NJ		09/01/2021		1,954		86			86		2,040	2,040			
100175667	KISSIMMEE	FL		11/12/2024		1,351		(63)			(63)		1,288	1,288			
100120062	PARRISH	FL		08/11/2023		935		6			6		941	941			
100129721	PARKVILLE	MD		09/29/2023		1,042		14			14		1,056	1,056			
100210698	SPANISH FORK	UT		05/15/2025		982		(23)			(23)		959	959			
100162518	LEHIGH ACRES	FL		08/12/2024		838		(15)			(15)		823	823			
100255754	OOLTEWAH	TN		11/24/2025		808		(31)			(31)		777	777			
100267074	RINDGE	NH		12/23/2025		881		(25)			(25)		856	856			
100253886	OCRACOKE	NC		10/30/2025		884		(28)			(28)		856	856			
100254475	TACOMA	WA		11/07/2025		868		(12)			(12)		856	856			
100127953	MOUNT JULIET	TN		09/08/2023		1,107		43			43		1,150	1,150			
100110206	NEWARK	NJ		06/30/2023		916		(13)			(13)		903	903			
100157313	RESEDA	CA		02/20/2025		854		(26)			(26)		828	828			
100272398	CRANSTON	RI		01/08/2026		895		(18)			(18)		877	877			
100256454	VIRGINIA BEACH	VA		11/25/2025		809		(38)			(38)		771	771			
100253947	VANCOUVER	WA		10/30/2025		943		(28)			(28)		915	915			
100203379	SURPRISE	AZ		03/27/2025		2,991		(83)			(83)		2,908	2,908			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159405	NAMPA	ID		07/15/2024		2,071		68			68		2,139	2,139			
100065380	CAMAS	WA		07/28/2021		1,979		(59)			(59)		1,920	1,920			
100116115	ORLANDO	FL		07/20/2023		2,012		67			67		2,079	2,079			
100255583	YUCCA VALLEY	CA		11/24/2025		944		(25)			(25)		919	919			
100269088	GARDEN GROVE	CA		12/30/2025		1,944		(72)			(72)		1,872	1,872			
100238324	PARKER	CO		09/19/2025		763		(36)			(36)		727	727			
100272587	GAINESVILLE	GA		01/09/2026		1,985		(11)			(11)		1,974	1,974			
100201541	RENO	NV		03/13/2025		11,396		(127)			(127)		11,269	11,269			
100091333	ROCHELLE PARK	NJ		01/13/2023		700		16			16		716	716			
100157427	OREM	UT		02/20/2025		823		(20)			(20)		803	803			
100219426	AUBREY	TX		07/07/2025		875		(31)			(31)		844	844			
100229742	BOERNE	TX		08/18/2025		811		(38)			(38)		773	773			
100172189	TWAIN HARTE	CA		10/17/2024		2,002		(91)			(91)		1,911	1,911			
100176672	FRESNO	CA		11/15/2024		709		(34)			(34)		675	675			
100065546	RICHMOND	CA		07/28/2021		1,934		(59)			(59)		1,875	1,875			
100185379	PALMETTO	FL		12/20/2024		1,060		51			51		1,111	1,111			
100228928	LEE	MA		09/10/2025		797		(15)			(15)		782	782			
100116422	ANGELS CAMP	CA		07/20/2023		1,347		187			187		1,534	1,534			
100193128	ROSEDALE	MD		02/10/2025		1,056		67			67		1,123	1,123			
100246266	WALDORF	MD		10/10/2025		897		(30)			(30)		867	867			
100267223	DES PLAINES	IL		12/23/2025		791		(28)			(28)		763	763			
100247601	MOUNDS	OK		10/29/2025		836		(35)			(35)		801	801			
100173955	SILVERTHORNE	CO		10/31/2024		2,929		(79)			(79)		2,850	2,850			
100126301	MASTIC BEACH	NY		08/30/2023		861		(22)			(22)		839	839			
100091007	LOS ANGELES	CA		01/31/2023		1,540		(45)			(45)		1,495	1,495			
100212188	ATLANTA	GA		05/22/2025		808		(18)			(18)		790	790			
100151127	MELISSA	TX		05/08/2024		971		(7)			(7)		964	964			
100194006	DAYTONA BEACH	FL		02/11/2025		572		(27)			(27)		545	545			
100245073	KISSIMMEE	FL		10/03/2025		886		(6)			(6)		880	880			
100115044	LANCASTER	CA		07/14/2023		931		(8)			(8)		923	923			
100148803	ROSEVILLE	CA		04/17/2024		1,047		18			18		1,065	1,065			
100179588	MIDDLETOWN	DE		11/21/2024		1,195		(17)			(17)		1,178	1,178			
100283270	ALLEN	TX		03/11/2026		685		7			7		692	692			
100244825	PITTSBURGH	PA		09/29/2025		874		(32)			(32)		842	842			
100244942	RARITAN	NJ		09/29/2025		873		(31)			(31)		842	842			
100255052	MARIETTA	GA		11/19/2025		877		(35)			(35)		842	842			
100091307	EL CENTRO	CA		01/13/2023		833		(25)			(25)		808	808			
100140444	WOODBURY	MN		01/18/2024		1,125		27			27		1,152	1,152			
100182456	GRASONVILLE	MD		12/12/2024		1,154		(11)			(11)		1,143	1,143			
100261129	NARROWSBURG	NY		12/05/2025		1,186		(24)			(24)		1,162	1,162			
100205875	WAKE FOREST	NC		04/14/2025		939		(16)			(16)		923	923			
100179509	NOBLESVILLE	IN		11/21/2024		998		(6)			(6)		992	992			
100136335	BRADENTON	FL		11/20/2023		874		3			3		877	877			
100135732	SAVANNAH	GA		11/10/2023		865		12			12		877	877			
100189991	MCKINNEY	TX		01/21/2025		1,044		79			79		1,123	1,123			
100158670	CLINTON	MD		07/10/2024		784		39			39		823	823			
100149340	ROSEVILLE	CA		04/24/2024		1,149		42			42		1,191	1,191			
100136844	CAPE MAY COURT HOUSE	NJ		11/27/2023		743		(20)			(20)		723	723			
100261349	WELLFLEET	MA		12/08/2025		1,218		(39)			(39)		1,179	1,179			
100180135	MERINO	CO		11/25/2024		916		(24)			(24)		892	892			
100235284	DAYTON	TX		08/29/2025		1,196		(19)			(19)		1,177	1,177			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162552	RALEIGH	NC		08/12/2024		934		(11)			(11)		923	923			
100253214	PAWLEYS ISLAND	SC		10/30/2025		805		(37)			(37)		768	768			
100201874	BAKERSFIELD	CA		03/18/2025		779		(36)			(36)		743	743			
100253777	PFLUGERVILLE	TX		10/30/2025		948		(24)			(24)		924	924			
100158864	OCEAN CITY	MD		07/12/2024		869		(22)			(22)		847	847			
100157919	ATLANTA	GA		07/09/2024		837		(4)			(4)		833	833			
100175061	GAITHERSBURG	MD		11/05/2024		610		(28)			(28)		582	582			
100190013	BRANDYWINE	MD		01/21/2025		722		69	1		68		790	790			
100133620	JACKSON TOWNSHIP	NJ		10/23/2023		1,647		3			3		1,650	1,650			
100277363	LAS VEGAS	NV		02/12/2026		559		(23)			(23)		536	536			
100179489	STEPHENS CITY	VA		11/21/2024		1,036		2			2		1,038	1,038			
100151885	ORLANDO	FL		05/10/2024		843		(29)			(29)		814	814			
100161508	FORT WORTH	TX		07/30/2024		866		(14)			(14)		852	852			
4010048318	WATERBURY	CT		03/22/2023		896		(20)			(20)		876	876			
100229796	LAS VEGAS	NV		08/18/2025		811		(24)			(24)		787	787			
100081073	LAS VEGAS	NV		03/18/2022		2,002		47			47		2,049	2,049			
100175156	MESQUITE	TX		11/05/2024		823		(7)			(7)		816	816			
100162499	SCOTTSDALE	AZ		08/12/2024		838		(22)			(22)		816	816			
100179535	HUNTSVILLE	AL		11/21/2024		3,516		(21)			(21)		3,495	3,495			
100246715	ATLANTIC BEACH	NC		10/15/2025		923		(39)			(39)		884	884			
100254853	MURRIETA	CA		11/17/2025		861		(36)			(36)		825	825			
100277037	SALEM	UT		02/06/2026		3,086		(68)			(68)		3,018	3,018			
100147993	FRESNO	CA		04/10/2024		1,647		105			105		1,752	1,752			
100245218	AUSTIN	TX		10/06/2025		734		(16)			(16)		718	718			
100171707	LAWRENCEVILLE	GA		10/17/2024		916		(21)			(21)		895	895			
100149325	HOUSTON	TX		04/24/2024		2,744		(36)			(36)		2,708	2,708			
100120353	PORT SAINT LUCIE	FL		08/18/2023		863		(13)			(13)		850	850			
100238068	SKOKIE	IL		10/03/2025		863		12			12		875	875			
100237101	PALATINE	IL		09/12/2025		869		(24)			(24)		845	845			
100186612	ROSEDALE	MD		12/30/2024		1,085		43			43		1,128	1,128			
100127721	EASTON	PA		09/08/2023		4,882		(121)			(121)		4,761	4,761			
100179381	MADISON	CT		12/27/2024		780		(12)			(12)		768	768			
100135437	MIAMI	FL		11/13/2023		850		26			26		876	876			
100203596	SARATOGA SPRINGS	UT		03/26/2025		1,215		(18)			(18)		1,197	1,197			
100132021	KISSIMMEE	FL		10/13/2023		880		2			2		882	882			
100129471	GUNTER	TX		09/29/2023		900		(18)			(18)		882	882			
100166947	HARPER	TX		09/13/2024		860		(26)			(26)		834	834			
100218792	HYATTSVILLE	MD		06/27/2025		695		(24)			(24)		671	671			
100235783	OAKLAND	CA		09/22/2025		914		(27)			(27)		887	887			
100101642	EAST WENATCHEE	WA		04/26/2023		935		(20)			(20)		915	915			
100162770	ROCKWALL	TX		08/12/2024		632		(8)	1		(9)		623	623			
100128017	MOUNT AIRY	MD		09/08/2023		965		18			18		983	983			
100203351	STEPHENS CITY	VA		03/27/2025		827		(33)			(33)		794	794			
100144160	HENDERSON	NV		03/07/2024		1,158		19			19		1,177	1,177			
100257737	NORWALK	CA		11/26/2025		2,044		(93)			(93)		1,951	1,951			
100253988	MELISSA	TX		10/30/2025		1,032		25			25		1,057	1,057			
100168057	CLERMONT	FL		09/20/2024		869		(17)			(17)		852	852			
100207334	DENNIS PORT	MA		04/29/2025		873		(4)			(4)		869	869			
100214850	BOHEMIA	NY		06/11/2025		812		(23)			(23)		789	789			
100159902	FLORIDA CITY	FL		08/16/2024		872		(18)			(18)		854	854			
100221716	CENTER BARNSTEAD	NH		07/25/2025		921		9			9		930	930			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238504	SACRAMENTO	CA		09/19/2025		842		(32)			(32)		810	810			
100177177	BURLESON	TX		01/16/2025		968		(45)			(45)		923	923			
100254990	VANCOUVER	WA		11/17/2025		2,225		(60)			(60)		2,165	2,165			
100152998	MERCED	CA		06/27/2024		8,242		(487)			(487)		7,755	7,755			
100166997	STATESVILLE	NC		09/13/2024		1,067		15			15		1,082	1,082			
100179479	STEPHENS CITY	VA		11/21/2024		1,039		4			4		1,043	1,043			
100257220	NASHVILLE	TN		11/26/2025		894		(25)			(25)		869	869			
100246504	SANTA FE	TX		10/10/2025		1,320		(29)			(29)		1,291	1,291			
100166377	LUTZ	FL		10/24/2024		714		(35)			(35)		679	679			
100176890	PHOENIX	AZ		11/15/2024		695		(16)			(16)		679	679			
100208975	BOURNE	MA		04/29/2025		1,128		(53)			(53)		1,075	1,075			
100168477	SOUTH BEACH	OR		09/25/2024		763		(27)			(27)		736	736			
100171599	ALBUQUERQUE	NM		10/16/2024		766		(30)			(30)		736	736			
100189873	WAKE FOREST	NC		01/21/2025		1,371		120			120		1,491	1,491			
100179918	ORMOND BEACH	FL		11/25/2024		776		(21)			(21)		755	755			
100081023	NEWBERG	OR		03/18/2022		1,870		74			74		1,944	1,944			
100221516	DAHLONEGA	GA		07/22/2025		840		(30)			(30)		810	810			
100195394	HENDERSON	NV		02/24/2025		1,049		47			47		1,096	1,096			
100140400	SURPRISE	AZ		01/18/2024		1,660		(43)			(43)		1,617	1,617			
100175966	LAS VEGAS	NV		11/14/2024		740		31			31		771	771			
100140673	PALERMO	CA		02/08/2024		804		(29)			(29)		775	775			
100177090	SACRAMENTO	CA		01/16/2025		753		(35)			(35)		718	718			
100220628	NAMPA	ID		07/15/2025		873		(21)			(21)		852	852			
100131927	MANAHAWKIN	NJ		10/13/2023		838		(13)			(13)		825	825			
100132678	SNELLVILLE	GA		11/03/2023		825		(1)			(1)		824	824			
100163367	POWDER SPRINGS	GA		09/27/2024		716		(64)			(64)		652	652			
100140605	BEAUMONT	CA		01/19/2024		638		(10)			(10)		628	628			
100180365	CEDAR KNOLLS	NJ		11/25/2024		1,896		(5)			(5)		1,891	1,891			
100218214	WEATHERFORD	TX		06/26/2025		796		(37)			(37)		759	759			
100180491	CLEARWATER	FL		11/26/2024		899		(8)			(8)		891	891			
100247003	BEVERLY	NJ		10/21/2025		759		(22)			(22)		737	737			
100206738	PLYMOUTH	MA		04/23/2025		2,572		(96)			(96)		2,476	2,476			
100135135	FORT MILL	SC		11/03/2023		1,238		14			14		1,252	1,252			
100218518	WARETOWN	NJ		06/27/2025		8,767		(213)			(213)		8,554	8,554			
100228054	BAILEY	CO		08/07/2025		866		5			5		871	871			
100074387	TEMPE	AZ		12/02/2021		1,784		(33)			(33)		1,751	1,751			
100127567	LEHI	UT		09/08/2023		2,506		14			14		2,520	2,520			
100283660	WOOD DALE	IL		03/13/2026		811		(39)			(39)		772	772			
100268876	CHINCOTEAGUE ISLAND	VA		12/29/2025		793		(29)			(29)		764	764			
100226582	DALLAS	TX		07/30/2025		810		(33)			(33)		777	777			
100202222	WASHINGTON	DC		04/17/2025		402		(19)			(19)		383	383			
100138125	DAVENPORT	FL		12/14/2023		772		(9)			(9)		763	763			
100220623	TUCSON	AZ		07/15/2025		908		(17)			(17)		891	891			
100235124	LAVEEN	AZ		08/28/2025		901		(10)			(10)		891	891			
100175284	KANSAS CITY	MO		11/05/2024		1,427		(7)			(7)		1,420	1,420			
100273753	MESA	AZ		01/23/2026		684		(26)			(26)		658	658			
100168212	ATLANTA	GA		09/20/2024		892		(20)			(20)		872	872			
100138752	CHARLOTTE	NC		12/21/2023		751		(6)			(6)		745	745			
100218849	LINCOLN	NE		06/27/2025		823		(27)			(27)		796	796			
100218197	VISTA	CA		06/26/2025		813		(17)			(17)		796	796			
100261506	NORTH LOGAN	UT		12/12/2025		874		(32)			(32)		842	842			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148802	ROSEVILLE	CA		04/17/2024		1,959		61			61		2,020	2,020			
100221052	OTTER LAKE	MI		07/18/2025		765		(30)			(30)		735	735			
100140765	DAVENPORT	FL		01/22/2024		715		(23)			(23)		692	692			
100168054	NORTH FORT MYERS	FL		09/20/2024		888		(17)			(17)		871	871			
100149497	APEX	NC		04/24/2024		884		(26)			(26)		858	858			
100238618	LEWISVILLE	TX		09/19/2025		1,182		(16)			(16)		1,166	1,166			
100127490	OGDEN	UT		09/08/2023		895		(7)			(7)		888	888			
100267085	CHARLOTTE	NC		12/23/2025		866		(31)			(31)		835	835			
100165307	GLENARDEN	MD		08/29/2024		771							771	771			
100227045	RALEIGH	NC		07/30/2025		843		(28)			(28)		815	815			
100110724	SAN ANTONIO	TX		08/11/2023		880		(6)			(6)		874	874			
100244789	BARNEGAT	NJ		09/29/2025		881		(28)			(28)		853	853			
100195218	SOUTH PLAINFIELD	NJ		02/24/2025		28,671		36			36		28,707	28,707			
100210121	LAWRENCEVILLE	GA		05/07/2025		1,057		14			14		1,071	1,071			
100176853	WEST PALM BEACH	FL		11/15/2024		876		(54)			(54)		822	822			
100179635	SHOW LOW	AZ		11/21/2024		844		(22)			(22)		822	822			
100207089	PANAMA CITY BEACH	FL		04/24/2025		824		(31)			(31)		793	793			
100216544	MIDLAND	TX		06/23/2025		2,612		(69)			(69)		2,543	2,543			
100216282	BARTLETT	NH		06/20/2025		591		(9)			(9)		582	582			
100261205	SEABROOK ISLAND	SC		12/05/2025		942		(21)			(21)		921	921			
100200426	SANDY SPRINGS	GA		03/10/2025		1,255		(36)			(36)		1,219	1,219			
100152323	BRADENTON	FL		05/17/2024		784		(21)			(21)		763	763			
100165730	AMBLER	PA		08/29/2024		730		(19)			(19)		711	711			
100066743	EATON RAPIDS	MI		08/02/2021		2,103		(24)			(24)		2,079	2,079			
100162574	ALLENTOWN	PA		08/12/2024		15,154		(336)			(336)		14,818	14,818			
100129519	ATLANTA	GA		09/29/2023		4,097		(41)			(41)		4,056	4,056			
100142605	BIG BEAR LAKE	CA		02/08/2024		955		(18)			(18)		937	937			
100253877	FITCHBURG	MA		10/30/2025		930		(13)			(13)		917	917			
100135275	RICHMOND	TX		11/08/2023		1,396		77			77		1,473	1,473			
100119257	KISSIMMEE	FL		07/31/2023		1,008		(2)			(2)		1,006	1,006			
100212584	YUCCA VALLEY	CA		05/29/2025		796		(33)			(33)		763	763			
100163811	WINTER GARDEN	FL		09/27/2024		834		(45)			(45)		789	789			
100186634	SLIDELL	LA		12/30/2024		993		(8)			(8)		985	985			
100229509	CORINTH	TX		08/15/2025		879		(22)			(22)		857	857			
100179488	STEPHENS CITY	VA		11/21/2024		1,047		2			2		1,049	1,049			
100283160	CANYON COUNTRY	CA		03/09/2026		720		(34)			(34)		686	686			
100159512	WILDOMAR	CA		07/15/2024		981		(31)			(31)		950	950			
100216522	PARKLAND	FL		06/23/2025		882		(6)			(6)		876	876			
100277386	LEWIS CENTER	OH		02/12/2026		841		(25)			(25)		816	816			
100268781	APEX	NC		12/29/2025		840		(24)			(24)		816	816			
100193028	KISSIMMEE	FL		02/10/2025		736		(23)			(23)		713	713			
100100462	SAN ANTONIO	TX		04/27/2023		1,260		36			36		1,296	1,296			
100229219	KNOXVILLE	TN		08/13/2025		888		(31)			(31)		857	857			
100283429	DANDRIDGE	TN		03/11/2026		601		(17)			(17)		584	584			
100247011	SIMPSONVILLE	SC		10/22/2025		1,213		(16)			(16)		1,197	1,197			
100087129	MILILANI	HI		11/04/2022		887		(19)			(19)		868	868			
100158583	EDISON	NJ		07/10/2024		1,422		(26)			(26)		1,396	1,396			
100230290	FRIENDSWOOD	TX		08/29/2025		1,274		(51)			(51)		1,223	1,223			
100244892	SOUTH HAVEN	MI		09/29/2025		563		(16)			(16)		547	547			
100229906	ALBURGH	VT		08/18/2025		846		(23)			(23)		823	823			
100164520	LOGANVILLE	GA		08/21/2024		912		(13)			(13)		899	899			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238478	MANNING	SC		09/19/2025		790		(19)			(19)		771	771			
100076234	LAKE WORTH	FL		01/07/2022		1,775		(44)			(44)		1,731	1,731			
100206401	DENVER	CO		05/22/2025		831		(11)			(11)		820	820			
100129374	LEMON GROVE	CA		09/25/2023		1,784		1			1		1,785	1,785			
100150705	JACKSONVILLE	FL		05/06/2024		888		(20)			(20)		868	868			
100221733	FRESNO	CA		07/25/2025		1,225		1			1		1,226	1,226			
100169441	GARDEN VALLEY	ID		09/30/2024		3,484		(44)			(44)		3,440	3,440			
100174340	PORT CHARLOTTE	FL		10/31/2024		860		(29)			(29)		831	831			
100204528	NEWBURGH	NY		04/04/2025		781		(30)			(30)		751	751			
100236067	LAWRENCEVILLE	GA		09/05/2025		858		(13)			(13)		845	845			
100171650	WINGATE	NC		10/16/2024		978		(25)			(25)		953	953			
100065133	SUN VALLEY	CA		07/14/2021		4,104		(91)			(91)		4,013	4,013			
100195228	CELINA	TX		02/24/2025		1,067		(4)			(4)		1,063	1,063			
100205693	LEHIGH ACRES	FL		05/09/2025		851		(11)			(11)		840	840			
100168487	CARY	NC		09/25/2024		956		(22)			(22)		934	934			
100200042	HELENA	MT		03/06/2025		888		(7)			(7)		881	881			
100120219	PEACHTREE CITY	GA		08/18/2023		4,271		(84)			(84)		4,187	4,187			
100236875	SANTA CLARITA	CA		09/12/2025		37,727		(1,315)			(1,315)		36,412	36,412			
100201032	CELINA	TX		03/12/2025		1,248		(23)			(23)		1,225	1,225			
100179984	SUGARLOAF	CA		11/25/2024		943		(5)			(5)		938	938			
100137007	PARRISH	FL		11/28/2023		1,058		82			82		1,140	1,140			
100150682	HANFORD	CA		05/06/2024		7,178		(208)			(208)		6,970	6,970			
100244763	MANSFIELD	TX		09/29/2025		8,654		(126)			(126)		8,528	8,528			
100142156	CLOVIS	CA		02/29/2024		830		(13)			(13)		817	817			
100139509	PALMDALE	CA		12/28/2023		687		(25)			(25)		662	662			
100128154	LEWES	DE		09/18/2023		1,043		39			39		1,082	1,082			
100210192	ELGIN	IL		05/07/2025		873		(13)			(13)		860	860			
100135917	MIAMI	FL		11/13/2023		1,115		(14)			(14)		1,101	1,101			
100143009	AURORA	CO		02/12/2024		405		(6)			(6)		399	399			
100169604	STILLWATER	MN		09/30/2024		969		(16)			(16)		953	953			
100244913	FAYETTEVILLE	GA		09/29/2025		1,002		(33)			(33)		969	969			
100120667	ORLANDO	FL		08/24/2023		641		(13)			(13)		628	628			
100109355	SALT LAKE CITY	UT		06/12/2023		1,028		(16)			(16)		1,012	1,012			
100119980	CROFTON	MD		08/11/2023		1,062		3			3		1,065	1,065			
100284792	FREEPORT	FL		03/27/2026		562		(15)			(15)		547	547			
100081189	SANTA ROSA	CA		03/18/2022		1,908		42			42		1,950	1,950			
100116311	BAYSIDE	NY		07/20/2023		6,925		944			944		7,869	7,869			
100129894	HARTFORD	CT		09/27/2023		816		(15)			(15)		801	801			
100078332	CAPE CORAL	FL		02/10/2022		1,565		(79)			(79)		1,486	1,486			
100282104	YPSILANTI	MI		02/27/2026		595		(19)			(19)		576	576			
100182351	MELISSA	TX		12/12/2024		945		15			15		960	960			
100255580	SAN ANTONIO	TX		11/24/2025		989		(23)			(23)		966	966			
100178302	KEARNY	NJ		11/19/2024		773		(14)			(14)		759	759			
100100860	GRANITE FALLS	WA		04/28/2023		1,004		(7)			(7)		997	997			
100268877	IRVING	TX		12/29/2025		924		(20)			(20)		904	904			
100210340	PHOENIX	AZ		05/09/2025		762		(18)			(18)		744	744			
100179467	ROSEDALE	MD		11/21/2024		1,070		1			1		1,071	1,071			
100216511	WINTER GARDEN	FL		06/23/2025		982		25			25		1,007	1,007			
100142092	SACRAMENTO	CA		02/29/2024		729		(25)			(25)		704	704			
100218579	RICHMOND	TX		06/27/2025		1,828		(39)			(39)		1,789	1,789			
100163355	COLUMBIA	TN		08/13/2024		990		(35)			(35)		955	955			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137501	AGOURA HILLS	CA		01/11/2024		788		(44)			(44)		744	744			
100254252	FISHERS	IN		11/06/2025		942		(23)			(23)		919	919			
100091978	SEVERN	MD		02/07/2023		805		(29)			(29)		776	776			
100228900	SANTA MARIA	CA		08/12/2025		1,122		(7)			(7)		1,115	1,115			
100253580	APEX	NC		10/30/2025		879		(35)			(35)		844	844			
100204734	OAKLAND	CA		04/09/2025		851		(26)			(26)		825	825			
100214338	KNOXVILLE	TN		06/02/2025		737		(23)			(23)		714	714			
100182377	DAWSONVILLE	GA		12/12/2024		837		(22)			(22)		815	815			
100154689	WILLINGBORO	NJ		07/19/2024		611		(28)			(28)		583	583			
4010056850	BALTIMORE	MD		08/24/2023		800		(17)			(17)		783	783			
100200015	ALEDO	TX		03/06/2025		1,382		15			15		1,397	1,397			
100129279	WOODSTOCK	GA		09/25/2023		976		9			9		985	985			
100161498	PHOENIX	AZ		07/30/2024		850		(19)			(19)		831	831			
100102732	KISSIMMEE	FL		06/22/2023		275		(13)			(13)		262	262			
100152195	SURPRISE	AZ		05/17/2024		1,246		155			155		1,401	1,401			
100206235	FREEPORT	NY		04/17/2025		810		(37)			(37)		773	773			
100203151	PRESCOTT	AZ		03/27/2025		946		(33)			(33)		913	913			
100133713	ROSEVILLE	CA		10/23/2023		1,100		47			47		1,147	1,147			
100169039	LEWISVILLE	TX		09/27/2024		1,192		(35)			(35)		1,157	1,157			
100180191	CLERMONT	FL		11/25/2024		887		(1)			(1)		886	886			
100151491	LAS VEGAS	NV		05/10/2024		3,324		328			328		3,652	3,652			
100210355	HOMESTEAD	FL		05/09/2025		1,401		(40)			(40)		1,361	1,361			
100221352	SPOTSYLVANIA	VA		07/22/2025		784		(14)			(14)		770	770			
100170244	LAS VEGAS	NV		10/08/2024		1,036		11			11		1,047	1,047			
100108195	MISSION	TX		05/24/2023		800		(26)			(26)		774	774			
100211987	DESERT HOT SPRINGS	CA		05/22/2025		830		(11)			(11)		819	819			
100253923	RALEIGH	NC		10/30/2025		814		(28)			(28)		786	786			
100166084	DAVENPORT	FL		09/09/2024		599		(11)			(11)		588	588			
100221689	BOYNTON BEACH	FL		07/23/2025		870		(5)			(5)		865	865			
100206779	SANTA ROSA	CA		04/23/2025		1,520		(46)			(46)		1,474	1,474			
100203359	MISSION VIEJO	CA		03/27/2025		884		(17)			(17)		867	867			
100212711	TACOMA	WA		05/28/2025		900		(33)			(33)		867	867			
100137558	PROSPER	TX		12/08/2023		2,834		(21)			(21)		2,813	2,813			
100254548	DURHAM	NC		11/07/2025		825		(19)			(19)		806	806			
100101552	MANTEO	NC		04/26/2023		3,194		(25)			(25)		3,169	3,169			
100282357	BAYFIELD	WI		02/27/2026		820		(9)			(9)		811	811			
100272039	WEST SPRINGFIELD	MA		01/08/2026		855		(29)			(29)		826	826			
100257005	TAMPA	FL		11/26/2025		863		(36)			(36)		827	827			
100268569	BAILEYS HBR	WI		12/29/2025		848		(21)			(21)		827	827			
100149100	MCKINNEY	TX		04/19/2024		736		(53)			(53)		683	683			
100166206	CYPRESS	TX		09/09/2024		1,096		47			47		1,143	1,143			
100172117	LAS VEGAS	NV		10/17/2024		897		(38)			(38)		859	859			
100162811	AUBURN	GA		08/12/2024		912		(14)			(14)		898	898			
100168556	TUCSON	AZ		09/25/2024		920		(22)			(22)		898	898			
100221764	GROTON	CT		07/25/2025		834		8			8		842	842			
100161105	VENICE	FL		07/24/2024		2,239		(57)			(57)		2,182	2,182			
100180764	GRANGER	IN		11/26/2024		566		(21)			(21)		545	545			
100221523	FORNEY	TX		07/22/2025		905		(19)			(19)		886	886			
100136154	EDGEWOOD	WA		12/18/2023		848		(18)			(18)		830	830			
100219346	PORT ORANGE	FL		06/30/2025		722		(18)			(18)		704	704			
100132361	GEORGETOWN	TX		11/03/2023		992		75			75		1,067	1,067			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127992	ANTIOCH	TN		09/08/2023		1,032		35			35		1,067	1,067			
100078743	COTTONWOOD	CA		02/25/2022		1,523		(87)			(87)		1,436	1,436			
100173371	PEACHTREE CITY	GA		10/30/2024		1,068		(11)			(11)		1,057	1,057			
100172726	SAN ANTONIO	TX		11/21/2024		1,105		18			18		1,123	1,123			
100246627	GRAND LAKE	CO		10/15/2025		960		(18)			(18)		942	942			
100194125	ORMOND BEACH	FL		02/14/2025		682		(25)			(25)		657	657			
100218168	AUSTIN	TX		07/22/2025		1,542		(64)			(64)		1,478	1,478			
100254007	DAWSONVILLE	GA		10/30/2025		876		(25)			(25)		851	851			
100179487	STEPHENS CITY	VA		11/21/2024		1,059		1			1		1,060	1,060			
100110325	MAYWOOD	NJ		06/30/2023		1,053		(3)			(3)		1,050	1,050			
100156759	CHENOA	IL		06/26/2024		4,709		3			3		4,712	4,712			
100151394	ELLIJAY	GA		05/10/2024		921		(5)			(5)		916	916			
100206084	TACOMA	WA		05/16/2025		1,041		(8)			(8)		1,033	1,033			
100188352	KANSAS CITY	MO		01/08/2025		1,455		(16)			(16)		1,439	1,439			
100174360	PORT ST. LUCIE	FL		10/31/2024		925		(15)			(15)		910	910			
100235085	HOUSTON	TX		08/28/2025		907		(11)			(11)		896	896			
100148809	MONUMENT	CO		04/17/2024		2,169		38			38		2,207	2,207			
100152744	TOMS RIVER	NJ		05/22/2024		503		(19)			(19)		484	484			
100207053	QUEEN CREEK	AZ		04/24/2025		870		(20)			(20)		850	850			
100228696	FORT MILL	SC		08/11/2025		1,356		(35)			(35)		1,321	1,321			
100216675	SAN DIEGO	CA		06/23/2025		794		(18)			(18)		776	776			
100201797	SPRINGFIELD	OR		03/18/2025		717		(34)			(34)		683	683			
100158646	LAS VEGAS	NV		07/10/2024		1,058		(21)			(21)		1,037	1,037			
100172444	CELINA	TX		10/23/2024		1,084		5			5		1,089	1,089			
100236189	LAKE HAVASU CITY	AZ		09/10/2025		700		(20)			(20)		680	680			
100198357	OREM	UT		02/28/2025		815		(18)			(18)		797	797			
100117870	PANAMA CITY BEACH	FL		07/20/2023		880		(37)			(37)		843	843			
100174355	RIVERVIEW	FL		10/31/2024		1,018		(15)			(15)		1,003	1,003			
100185153	LAS VEGAS	NV		12/20/2024		1,070		(4)			(4)		1,066	1,066			
100277521	SEATTLE	WA		02/13/2026		817		(15)			(15)		802	802			
100207435	PEEKSKILL	NY		04/29/2025		891		(19)			(19)		872	872			
100215726	SOUTHPORT	NC		06/12/2025		891		(19)			(19)		872	872			
100156041	SAN BENITO	TX		06/18/2024		1,322		(39)			(39)		1,283	1,283			
100084837	PUNTA GORDA	FL		08/02/2022		933		(22)			(22)		911	911			
100172526	AVONDALE	AZ		10/23/2024		1,025		(14)			(14)		1,011	1,011			
100115035	TAMPA	FL		07/14/2023		2,017		(2)			(2)		2,015	2,015			
100201078	DAWSONVILLE	GA		03/12/2025		870		(14)			(14)		856	856			
100236861	CENTRAL VALLEY	NY		09/12/2025		845		(24)			(24)		821	821			
100199999	AUSTIN	TX		03/06/2025		930		(6)			(6)		924	924			
100057592	WAIANAE	HI		06/30/2021		1,340		(32)	4		(36)		1,304	1,304			
100198991	VENICE	FL		02/28/2025		943		(23)			(23)		920	920			
100189116	DAWSONVILLE	GA		01/13/2025		857		(10)			(10)		847	847			
100169969	SAINT JOHNS	FL		11/08/2024		2,606		(107)			(107)		2,499	2,499			
100071934	PORTLAND	OR		01/21/2022		1,656		(137)			(137)		1,519	1,519			
100163328	SAN BERNARDINO	CA		08/13/2024		1,796		(90)			(90)		1,706	1,706			
100185255	HUNTSVILLE	AL		01/24/2025		792		(28)			(28)		764	764			
100200664	TUSCALOOSA	AL		03/11/2025		810		(27)			(27)		783	783			
100081345	LONG BRANCH	NJ		03/18/2022		1,900		46			46		1,946	1,946			
100235636	DURHAM	NC		08/29/2025		3,660		(52)			(52)		3,608	3,608			
100205874	ROUND ROCK	TX		04/14/2025		1,233		19			19		1,252	1,252			
100150976	LEHI	UT		05/08/2024		947		(11)			(11)		936	936			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164432	CHANDLER	AZ		08/21/2024		913		(16)			(16)		897	897			
100207191	LEXINGTON	SC		04/28/2025		747		(34)			(34)		713	713			
100118079	WESTON	CT		07/20/2023		1,057		25			25		1,082	1,082			
100227086	BATON ROUGE	LA		07/30/2025		819		(31)			(31)		788	788			
100265029	KISSIMMEE	FL		12/17/2025		824		(28)			(28)		796	796			
100149327	ROCKAWAY BEACH	OR		04/24/2024		870		(16)			(16)		854	854			
100080453	CYPRESS	TX		03/10/2022		2,116		(79)			(79)		2,037	2,037			
100076344	LEHI	UT		01/07/2022		1,954		(35)			(35)		1,919	1,919			
100246297	SEASIDE HEIGHTS	NJ		10/10/2025		2,332		(46)			(46)		2,286	2,286			
100169535	RENO	NV		09/30/2024		912		(15)			(15)		897	897			
100169541	WINTER PARK	FL		09/30/2024		3,942		(108)			(108)		3,834	3,834			
100188818	CHICO	CA		01/09/2025		1,142		40			40		1,182	1,182			
100115125	WATERBURY	CT		07/17/2023		465		(12)			(12)		453	453			
100198981	EL CERRITO	CA		02/28/2025		903		(26)			(26)		877	877			
100255897	APPLE VALLEY	CA		11/24/2025		867		(30)			(30)		837	837			
100115242	FLEMINGTON	NJ		07/17/2023		1,751		(38)			(38)		1,713	1,713			
100100683	HYATTSVILLE	MD		04/28/2023		1,385		104			104		1,489	1,489			
100236023	GRAND PRAIRIE	TX		09/04/2025		1,080		(33)			(33)		1,047	1,047			
100156618	SURPRISE	AZ		06/24/2024		881		(13)			(13)		868	868			
4010064485	MILWAUKEE	WI		01/10/2024		673		(19)			(19)		654	654			
100151133	MEMPHIS	TN		05/09/2024		775		(19)			(19)		756	756			
100174848	BETHLEHEM	PA		10/31/2024		828		(23)			(23)		805	805			
100214045	FORT MYERS	FL		05/29/2025		863		(26)			(26)		837	837			
100155888	BELLA VISTA	AR		06/17/2024		889		(16)			(16)		873	873			
100154673	MONROE	NY		07/19/2024		880		(6)			(6)		874	874			
100162830	BOSTIC	NC		08/12/2024		849		(13)			(13)		836	836			
100071637	POMONA	CA		10/14/2021		2,053		(60)			(60)		1,993	1,993			
100229920	CHANTILLY	VA		08/20/2025		897		(20)			(20)		877	877			
100139045	SPRING LAKE	MI		12/22/2023		732		4			4		736	736			
100084708	EUGENE	OR		08/02/2022		1,843		(26)			(26)		1,817	1,817			
100134795	WINTER GARDEN	FL		10/30/2023		5,281		(130)			(130)		5,151	5,151			
100246473	BAKERSFIELD	CA		10/10/2025		781		(23)			(23)		758	758			
100164381	DEBARY	FL		08/21/2024		1,096		(2)			(2)		1,094	1,094			
100109357	CLIFTON	NJ		06/12/2023		1,109		(9)			(9)		1,100	1,100			
100189244	DAVIE	FL		01/13/2025		1,740		(32)			(32)		1,708	1,708			
100182077	CHANDLER	AZ		12/12/2024		1,033		48			48		1,081	1,081			
100228968	NORTH HIGHLANDS	CA		09/10/2025		858		(18)			(18)		840	840			
100135270	INYOKERN	CA		11/08/2023		2,383		34			34		2,417	2,417			
100243692	DELRAY BEACH	FL		09/29/2025		794		(12)			(12)		782	782			
100161068	SURPRISE	AZ		07/24/2024		1,156		52			52		1,208	1,208			
100226762	REDMOND	OR		07/30/2025		943		(5)			(5)		938	938			
100155922	KISSIMMEE	FL		06/17/2024		1,690		(46)			(46)		1,644	1,644			
100147005	OCEAN CITY	MD		03/27/2024		974		(10)			(10)		964	964			
100238437	NORTH PORT	FL		09/19/2025		915		(6)			(6)		909	909			
100254173	PROSPER	TX		11/06/2025		6,701		(180)			(180)		6,521	6,521			
100284043	ASHEVILLE	NC		03/24/2026		2,467		(80)			(80)		2,387	2,387			
100201699	IRVING	TX		03/18/2025		836		(29)			(29)		807	807			
100135520	MINNEOLA	FL		11/13/2023		1,460		17			17		1,477	1,477			
100185395	FRESNO	CA		12/20/2024		1,141		54			54		1,195	1,195			
100268663	SUN LAKES	AZ		12/29/2025		923		(20)			(20)		903	903			
100089999	LONG BEACH	CA		01/13/2023		1,114		54			54		1,168	1,168			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100137965	MERCED	CA		12/13/2023		1,403		78			78		1,481	1,481			
100245453	SACRAMENTO	CA		10/06/2025		1,474		(58)			(58)		1,416	1,416			
100153963	CAPE CORAL	FL		06/05/2024		874		28			28		902	902			
100076194	ROSEVILLE	CA		01/07/2022		1,916		1			1		1,917	1,917			
100203512	SPRING	TX		03/26/2025		897		(17)			(17)		880	880			
100118112	LITTLEROCK	CA		07/20/2023		1,170		55			55		1,225	1,225			
100192899	TODD	NC		02/10/2025		14,280		56			56		14,336	14,336			
100103680	VICTORVILLE	CA		05/08/2023		795		(9)			(9)		786	786			
100221038	MIAMI	FL		07/18/2025		773		(24)			(24)		749	749			
100190239	CHERRY HILL	NJ		01/22/2025		935		(41)			(41)		894	894			
100205898	NAPLES	FL		04/14/2025		965		(3)			(3)		962	962			
100157205	HIALEAH	FL		02/20/2025		6,140		(315)			(315)		5,825	5,825			
100152730	HEMET	CA		05/22/2024		871		(36)			(36)		835	835			
100153421	NAPERVILLE	IL		05/30/2024		825		(18)			(18)		807	807			
100146940	LAKE HAVASU CITY	AZ		03/26/2024		866		(15)			(15)		851	851			
100149353	SAN TAN VALLEY	AZ		04/24/2024		418		27			27		445	445			
100283675	ORLANDO	FL		03/13/2026		564		(27)			(27)		537	537			
100284691	PROVIDENCE	RI		03/27/2026		532		(21)			(21)		511	511			
100148220	PIGEON FORGE	TN		04/12/2024		849		(13)			(13)		836	836			
100235286	OAKLAND	CA		08/29/2025		26,807		(1,003)			(1,003)		25,804	25,804			
100164875	LAS VEGAS	NV		08/26/2024		914		17			17		931	931			
100065555	PFLUGERVILLE	TX		07/28/2021		2,004		(55)			(55)		1,949	1,949			
100229072	BLUE RIDGE	GA		08/14/2025		807		(21)			(21)		786	786			
100226872	PEORIA	AZ		07/30/2025		803		(17)			(17)		786	786			
100174603	ROYAL OAK	MI		10/31/2024		753		(28)			(28)		725	725			
100069072	BOTHELL	WA		09/01/2021		4,190		(42)			(42)		4,148	4,148			
100178469	SKOKIE	IL		11/21/2024		766		(21)			(21)		745	745			
100218504	KATY	TX		06/27/2025		3,759		(40)			(40)		3,719	3,719			
100173181	HENDERSON	NV		10/30/2024		1,253		(34)			(34)		1,219	1,219			
100254821	MIDLAND	TX		11/17/2025		726		(24)			(24)		702	702			
100174229	LAKE HAVASU CITY	AZ		10/31/2024		810		(30)			(30)		780	780			
100080962	MARTINEZ	CA		03/18/2022		1,249		20			20		1,269	1,269			
100200534	SACRAMENTO	CA		03/11/2025		882		(17)			(17)		865	865			
100188393	CHARLOTTE	NC		01/08/2025		888		(23)			(23)		865	865			
100244975	ATTLEBORO	MA		09/29/2025		1,812		(64)			(64)		1,748	1,748			
100220441	LEAGUE CITY	TX		07/15/2025		741		(23)			(23)		718	718			
100088935	MURRELLS INLET	SC		11/15/2022		928		(6)			(6)		922	922			
100235825	SACRAMENTO	CA		09/04/2025		834		(28)			(28)		806	806			
100101560	ASHLAND	OR		04/26/2023		1,082		7			7		1,089	1,089			
100156097	DURHAM	NC		06/18/2024		933		(5)			(5)		928	928			
100115948	METAIRIE	LA		07/20/2023		1,150		14			14		1,164	1,164			
100147908	ROSEVILLE	CA		04/08/2024		1,147		35			35		1,182	1,182			
100120127	REDDING	CA		08/11/2023		961		(10)			(10)		951	951			
100255924	VALLEJO	CA		11/24/2025		1,478		(27)			(27)		1,451	1,451			
100194625	BRIDGEPORT	PA		02/21/2025		1,083		70			70		1,153	1,153			
100177642	MOUNT JACKSON	VA		01/16/2025		725		(34)			(34)		691	691			
100229095	CLARKSVILLE	TN		08/14/2025		862		(17)			(17)		845	845			
100148067	BOGART	GA		04/10/2024		841		(2)			(2)		839	839			
100185167	RESEDA	CA		12/20/2024		904		(18)			(18)		886	886			
100091996	NEW HAVEN	CT		02/09/2023		827		107			107		934	934			
100216244	CABLE	WI		06/20/2025		914		(27)			(27)		887	887			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200532	MARBLEHEAD	OH		03/11/2025		1,301		(44)			(44)		1,257	1,257			
100190332	WANTAGE	NJ		01/22/2025		923		(29)			(29)		894	894			
100140552	LAKE LEELANAU	MI		01/19/2024		894		(16)			(16)		878	878			
100147846	MELISSA	TX		04/08/2024		1,014		(7)			(7)		1,007	1,007			
4010053295	WOODRUFF	SC		06/20/2023		772		(29)			(29)		743	743			
100131765	MANCHESTER	TN		10/06/2023		1,051		35			35		1,086	1,086			
100175694	BANNING	CA		11/12/2024		992		(21)			(21)		971	971			
100138761	DAVENPORT	FL		12/21/2023		777		11			11		788	788			
100194758	CORINTH	TX		02/21/2025		912		(6)			(6)		906	906			
100277501	LANSDALE	PA		02/13/2026		865		(11)			(11)		854	854			
100181519	CHARLOTTE	NC		12/06/2024		839		(28)			(28)		811	811			
100268714	SAN DIEGO	CA		12/29/2025		894		(21)			(21)		873	873			
100220981	MILWAUKIE	OR		07/18/2025		816		(25)			(25)		791	791			
100137578	EDMOND	OK		12/08/2023		936		9			9		945	945			
100268700	PORT HUENEME	CA		12/29/2025		915		(21)			(21)		894	894			
100192896	HAMPSTEAD	NC		02/10/2025		817		(17)			(17)		800	800			
100134898	BUFORD	GA		10/30/2023		731		(7)			(7)		724	724			
100229883	SUGAR LAND	TX		08/18/2025		3,198		(87)			(87)		3,111	3,111			
100108112	GALVESTON	TX		05/24/2023		808		(20)			(20)		788	788			
100156170	CAPE CANAVERAL	FL		06/20/2024		463		(22)			(22)		441	441			
100110256	LAKEWOOD	CO		06/30/2023		1,181		16			16		1,197	1,197			
100133631	VANCOUVER	WA		10/23/2023		758		37			37		795	795			
100152859	FAYETTEVILLE	NC		05/22/2024		870		(24)			(24)		846	846			
100205770	MADISON	AL		04/14/2025		824		(11)			(11)		813	813			
100136487	MERCED	CA		11/20/2023		1,022		64			64		1,086	1,086			
100247212	NOBLESVILLE	IN		10/23/2025		874		(26)			(26)		848	848			
100161874	LONG BEACH	CA		07/31/2024		762		(26)			(26)		736	736			
100179697	ROSEVILLE	CA		11/21/2024		1,099		34			34		1,133	1,133			
100158630	SAFETY HARBOR	FL		07/10/2024		2,082		(2)			(2)		2,080	2,080			
100186286	DAYTONA BEACH	FL		12/27/2024		778		(34)			(34)		744	744			
100220383	LEHIGH ACRES	FL		07/14/2025		929		7			7		936	936			
100091741	GAINESVILLE	GA		03/24/2023		847		(45)			(45)		802	802			
100192636	AURORA	CO		02/10/2025		914		(6)			(6)		908	908			
100194398	KATY	TX		02/14/2025		862		(35)			(35)		827	827			
100267100	ROUND ROCK	TX		12/23/2025		966		(10)			(10)		956	956			
100268760	NORTH CHARLESTON	SC		12/29/2025		860		(23)			(23)		837	837			
100140270	NAPERVILLE	IL		01/18/2024		789		(7)			(7)		782	782			
100080924	ARVADA	CO		03/17/2022		1,647		(77)			(77)		1,570	1,570			
100211570	SIMI VALLEY	CA		06/23/2025		549		(15)			(15)		534	534			
100174298	FORT WORTH	TX		10/31/2024		2,980		89			89		3,069	3,069			
100185433	LAKE HAVASU CITY	AZ		12/20/2024		964		15			15		979	979			
100220969	UNITY	NH		07/18/2025		585		(18)			(18)		567	567			
100238310	SANTA CLARITA	CA		09/19/2025		752		(32)			(32)		720	720			
100144083	DENTON	TX		03/07/2024		654			1		(1)		653	653			
100142663	WESTERVILLE	OH		02/08/2024		885		(15)			(15)		870	870			
100171861	HESPERIA	CA		10/17/2024		930		(20)			(20)		910	910			
100155892	SAN DIEGO	CA		06/17/2024		956		(14)			(14)		942	942			
100163048	EUGENE	OR		08/13/2024		1,090		(27)			(27)		1,063	1,063			
100115881	OAK ISLAND	NC		07/20/2023		953		(18)			(18)		935	935			
100091662	DELHI	CA		01/27/2023		1,431		(37)			(37)		1,394	1,394			
100101545	CHICO	CA		04/26/2023		1,137		(3)			(3)		1,134	1,134			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078797	CHARLOTTE	NC		02/24/2022		1,756		(31)			(31)		1,725	1,725			
100267240	ROWLETT	TX		12/24/2025		6,981		(220)			(220)		6,761	6,761			
100247608	PORTLAND	OR		10/29/2025		809		(34)			(34)		775	775			
100195471	HOLTVILLE	CA		02/24/2025		843		(5)			(5)		838	838			
100065627	RANCHO CUCAMONGA	CA		07/28/2021		2,124		(49)			(49)		2,075	2,075			
100087208	VISALIA	CA		10/25/2022		3,259		81			81		3,340	3,340			
100116868	HACIENDA HEIGHTS	CA		07/20/2023		3,079		227			227		3,306	3,306			
100164871	BURLESON	TX		08/26/2024		1,026		(24)			(24)		1,002	1,002			
4010093447	O'FALLON	IL		03/28/2025		775		(14)			(14)		761	761			
100116475	MIAMI	FL		07/20/2023		1,366		281			281		1,647	1,647			
100172603	LEHI	UT		10/23/2024		861		(25)			(25)		836	836			
100074201	SACRAMENTO	CA		12/09/2021		1,707		(91)			(91)		1,616	1,616			
100087723	PERRIS	CA		10/07/2022		904		(16)			(16)		888	888			
100161141	WEEKI WACHEE	FL		07/24/2024		1,498		(1)			(1)		1,497	1,497			
100115780	MORENO VALLEY	CA		07/20/2023		971		(15)			(15)		956	956			
100177358	LAUREL	MD		01/16/2025		231		(10)			(10)		221	221			
100257197	STANLEY	NC		11/26/2025		4,037		17			17		4,054	4,054			
100194525	NAMPA	ID		02/14/2025		852		(27)			(27)		825	825			
100216749	NORTH HAVEN	CT		06/25/2025		1,563		(72)			(72)		1,491	1,491			
100148575	DURHAM	NC		04/12/2024		937		(13)			(13)		924	924			
100210288	PHILADELPHIA	PA		05/09/2025		790							790	790			
100088088	KISSIMMEE	FL		10/25/2022		850		(36)			(36)		814	814			
100133483	NORTH PORT	FL		10/19/2023		778		(15)			(15)		763	763			
4010046745	TRENTON	NJ		05/31/2023		852		(21)			(21)		831	831			
100253941	BURNSVILLE	NC		10/30/2025		2,508		(29)			(29)		2,479	2,479			
100205740	TUCSON	AZ		04/14/2025		763		(7)			(7)		756	756			
100108430	HAVERSTRAW	NY		05/25/2023		879		(25)			(25)		854	854			
100140020	CAPE MAY	NJ		01/09/2024		1,071		(18)			(18)		1,053	1,053			
100142944	STRAWN	TX		02/09/2024		778		3			3		781	781			
100227062	TUCKER	GA		07/30/2025		991		5			5		996	996			
100226668	REDMOND	OR		07/30/2025		789		(36)			(36)		753	753			
100265385	PITTSBURG	CA		12/19/2025		701		(31)			(31)		670	670			
100257085	LOUISVILLE	KY		11/26/2025		1,161		(53)			(53)		1,108	1,108			
100164736	STOVER	MO		08/26/2024		925		(22)			(22)		903	903			
100076415	ROSWELL	GA		12/23/2021		1,933		(21)			(21)		1,912	1,912			
100151120	LAKE FREDERICK	VA		05/08/2024		995		4			4		999	999			
100253499	HOWELL	NJ		10/30/2025		927		(32)			(32)		895	895			
100209642	MODESTO	CA		05/02/2025		791		(20)			(20)		771	771			
100128061	SPRINGFIELD	TN		09/08/2023		966		16			16		982	982			
100165461	INDEPENDENCE	MO		08/29/2024		786		(21)			(21)		765	765			
100207158	NORTH LAS VEGAS	NV		04/28/2025		806		(24)			(24)		782	782			
100103662	PALMDALE	CA		05/08/2023		738		(30)			(30)		708	708			
100253135	LAS VEGAS	NV		10/30/2025		13,549		(201)			(201)		13,348	13,348			
100218513	GREENVILLE	SC		06/27/2025		607		(19)			(19)		588	588			
100166431	SAN BERNARDINO	CA		10/31/2024		940		(44)			(44)		896	896			
100229115	SPRING	TX		08/14/2025		813		(28)			(28)		785	785			
100120574	SOUTH FULTON	GA		08/18/2023		727		(30)			(30)		697	697			
100180017	BOZEMAN	MT		11/25/2024		914		(17)			(17)		897	897			
100142782	LEHI	UT		02/08/2024		7,352		(63)			(63)		7,289	7,289			
100156326	CAPE CORAL	FL		07/25/2024		857		(49)			(49)		808	808			
100142571	ASHEVILLE	NC		02/08/2024		7,818		(199)			(199)		7,619	7,619			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219959	BALTIMORE	MD		07/10/2025		829		(28)			(28)		801	801			
100214934	FORT LEE	NJ		06/11/2025		823		(22)			(22)		801	801			
100157360	NEW MILFORD	CT		02/20/2025		797		(20)			(20)		777	777			
100169831	FRESNO	CA		09/30/2024		1,807		(49)			(49)		1,758	1,758			
100157435	DARTMOUTH	MA		02/20/2025		729		(12)			(12)		717	717			
100165715	LENOIR CITY	TN		08/29/2024		802		(48)			(48)		754	754			
100152314	HENDERSON	NV		05/17/2024		5,271		(148)			(148)		5,123	5,123			
100274111	MERIDIAN	ID		01/27/2026		1,153		(5)			(5)		1,148	1,148			
100210499	MIRAMAR	FL		05/12/2025		786		(36)			(36)		750	750			
100152224	VICTORVILLE	CA		05/17/2024		906		(16)			(16)		890	890			
100055877	ELIZABETH	NJ		03/26/2021		2,193		(65)			(65)		2,128	2,128			
100193150	PORTLAND	OR		02/10/2025		1,018		62			62		1,080	1,080			
100194779	SAN ANTONIO	TX		02/21/2025		842		(19)			(19)		823	823			
100161982	AUBREY	TX		07/31/2024		647		(26)			(26)		621	621			
100129581	FLOWER MOUND	TX		09/29/2023		3,451		72			72		3,523	3,523			
100253372	WILLMAR	MN		10/30/2025		883		(25)			(25)		858	858			
100158865	BATON ROUGE	LA		07/12/2024		773		(27)			(27)		746	746			
100171635	SELBYVILLE	DE		10/16/2024		5,132		(122)			(122)		5,010	5,010			
100115771	FORT LAUDERDALE	FL		07/20/2023		1,079		(7)			(7)		1,072	1,072			
100247113	MORRIS PLAINS	NJ		10/22/2025		921		(28)			(28)		893	893			
100189219	CHARLOTTE	NC		01/13/2025		9,450		(48)			(48)		9,402	9,402			
100148421	RICHMOND HILL	GA		04/12/2024		1,143		29			29		1,172	1,172			
100102930	STUART	FL		06/22/2023		2,065		(173)			(173)		1,892	1,892			
100255813	RALEIGH	NC		11/24/2025		978		(7)			(7)		971	971			
100172268	BUDD LAKE	NJ		10/21/2024		908		(27)			(27)		881	881			
100074489	WOODLAND HILLS	CA		12/14/2021		1,887		(45)			(45)		1,842	1,842			
100188637	SCHAUMBURG	IL		02/10/2025		903		(5)			(5)		898	898			
100175679	SARASOTA	FL		11/12/2024		933		(23)			(23)		910	910			
100071615	CLOVIS	CA		10/14/2021		1,917		(59)			(59)		1,858	1,858			
100243751	WALDORF	MD		09/29/2025		776		(14)			(14)		762	762			
100169059	DALLAS	TX		09/27/2024		901		(15)			(15)		886	886			
100119112	KATY	TX		07/28/2023		1,194		154			154		1,348	1,348			
100137013	CHARLOTTE	NC		11/28/2023		919		10			10		929	929			
100168287	TOLLESON	AZ		09/20/2024		867		(22)			(22)		845	845			
100216275	WASHINGTON	VA		06/20/2025		2,629		(14)			(14)		2,615	2,615			
100202798	SARASOTA	FL		03/24/2025		811		(24)			(24)		787	787			
100155100	PHOENIX	AZ		07/19/2024		881		(26)			(26)		855	855			
100147897	LA PLATA	MD		04/08/2024		1,184		47			47		1,231	1,231			
100172841	KALAMA	WA		10/25/2024		880		(40)			(40)		840	840			
100182133	INDIAN TRAIL	NC		12/12/2024		1,909		(36)			(36)		1,873	1,873			
100074202	SACRAMENTO	CA		12/09/2021		1,727		(82)			(82)		1,645	1,645			
100108011	DESTIN	FL		05/25/2023		1,287		82			82		1,369	1,369			
100076076	GARDEN GROVE	CA		01/07/2022		1,936		(51)			(51)		1,885	1,885			
100253779	KANNAPOLIS	NC		10/30/2025		892		(29)			(29)		863	863			
100131749	NASHVILLE	TN		10/06/2023		970		18			18		988	988			
100171639	FRESNO	CA		10/16/2024		1,120		(33)			(33)		1,087	1,087			
100170105	MODESTO	CA		10/08/2024		931		(28)			(28)		903	903			
100167634	SANFORD	NC		09/19/2024		912		(9)			(9)		903	903			
100213710	MESQUITE	TX		05/29/2025		481		(13)			(13)		468	468			
100163087	MOUNT AIRY	MD		08/13/2024		950		(10)			(10)		940	940			
100268490	CLEARWATER	FL		12/29/2025		883		(22)			(22)		861	861			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134624	CASSELBERRY	FL		10/30/2023		755		1			1		756	756			
100181947	COALINGA	CA		12/12/2024		951		8			8		959	959			
100247195	OREM	UT		10/23/2025		709		(24)			(24)		685	685			
100281940	PASCO	WA		02/26/2026		518		(22)			(22)		496	496			
100089220	BEAUFORT	SC		11/18/2022		914		(26)			(26)		888	888			
100176753	HENDERSON	NV		11/15/2024		1,106		(30)			(30)		1,076	1,076			
100108499	FRESNO	CA		05/25/2023		9,232		(141)			(141)		9,091	9,091			
100201478	CARY	NC		03/12/2025		3,858		(124)			(124)		3,734	3,734			
100200597	HANOVER PARK	IL		03/11/2025		1,151		(20)			(20)		1,131	1,131			
100080812	BROOKLYN	NY		03/15/2022		1,880		(60)			(60)		1,820	1,820			
100277421	FLAGSTAFF	AZ		02/13/2026		905		(26)			(26)		879	879			
100207004	PRINCETON	TX		04/24/2025		752		(36)			(36)		716	716			
100210654	LAKE ARIEL	PA		05/15/2025		1,039		(26)			(26)		1,013	1,013			
100255633	CHESTERTON	IN		11/24/2025		915		(27)			(27)		888	888			
100184964	SHIRLEY	MA		12/19/2024		879		4			4		883	883			
100162526	NORCROSS	GA		08/12/2024		845		(13)			(13)		832	832			
100160940	VALLEJO	CA		07/24/2024		858		(26)			(26)		832	832			
100284990	PINEHURST	TX		03/27/2026		573		(22)			(22)		551	551			
100172553	FRISCO	TX		10/23/2024		949		(27)			(27)		922	922			
100254904	MANASSAS	VA		11/17/2025		764		(28)			(28)		736	736			
100236929	KENSINGTON	MD		09/12/2025		765		(29)			(29)		736	736			
100209964	ENGLEWOOD	FL		06/11/2025		10,344		(485)			(485)		9,859	9,859			
100149799	CORDOVA	TN		04/26/2024		714		(42)			(42)		672	672			
100138691	BAKERSFIELD	CA		02/02/2024		915		(6)			(6)		909	909			
100204780	INGLEWOOD	CA		04/09/2025		931		(9)			(9)		922	922			
100266869	MACUNGIE	PA		12/23/2025		826		(31)			(31)		795	795			
100277283	BOTHELL	WA		02/11/2026		749		(29)			(29)		720	720			
100219621	SACRAMENTO	CA		07/07/2025		969		(7)			(7)		962	962			
100141266	ODESSA	FL		01/30/2024		992		(1)			(1)		991	991			
100165237	LONG BEACH	CA		08/29/2024		907		(21)			(21)		886	886			
100175171	MERIDIAN	ID		11/05/2024		911		(25)			(25)		886	886			
100202516	HEMET	CA		03/21/2025		2,638		137			137		2,775	2,775			
100151215	LAS VEGAS	NV		05/10/2024		2,576		127			127		2,703	2,703			
100151461	FORNEY	TX		05/10/2024		1,288		(28)			(28)		1,260	1,260			
100277202	PERRIS	CA		02/10/2026		849		(25)			(25)		824	824			
100202753	PEORIA	AZ		03/24/2025		1,035		(34)			(34)		1,001	1,001			
100243274	NORTH ANDOVER	MA		09/26/2025		804		(22)			(22)		782	782			
100238990	POOLER	GA		09/23/2025		806		(33)			(33)		773	773			
100160909	LITTLE ELM	TX		07/24/2024		866		(14)			(14)		852	852			
100080217	METHUEN	MA		02/25/2022		2,509		58			58		2,567	2,567			
100188664	PARADISE VALLEY	AZ		02/10/2025		1,840		(86)			(86)		1,754	1,754			
5.00005E+11	ZANDVOORT	NLD		08/28/2024		39							39		(39)		(39)
100131854	DANBURY	CT		10/06/2023		1,635		(28)			(28)		1,607	1,607			
100203436	SAN ANTONIO	TX		03/27/2025		827		(30)			(30)		797	797			
100119146	SAN TAN VALLEY	AZ		07/31/2023		2,499		148			148		2,647	2,647			
100186336	ANNA	TX		12/30/2024		877		(15)			(15)		862	862			
100130432	CHERRY HILL	NJ		09/28/2023		923		(20)			(20)		903	903			
100190664	GREENTOWN	PA		01/28/2025		905		7			7		912	912			
100267136	WEST DOVER	VT		12/23/2025		923		(26)			(26)		897	897			
100102015	HIGHLAND VILLAGE	TX		04/14/2023		975		(1)			(1)		974	974			
100268983	JACKSONVILLE	FL		12/29/2025		816		(35)			(35)		781	781			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119326	TOOELE	UT		07/31/2023		8,817							8,817	8,817			
100185241	PHOENIX	AZ		01/24/2025		4,347		(21)			(21)		4,326	4,326			
100175265	ROOSEVELT	UT		11/05/2024		971		(7)			(7)		964	964			
100161526	SAINT GEORGE	UT		07/30/2024		843		(19)			(19)		824	824			
100107803	PORT SAINT JOE	FL		05/19/2023		1,351		59			59		1,410	1,410			
100149308	GEORGETOWN	TX		04/24/2024		865		(16)			(16)		849	849			
100254221	HOUSTON	TX		11/06/2025		923		(30)			(30)		893	893			
100202260	HARRISON TOWNSHIP	MI		04/17/2025		13,112		(406)			(406)		12,706	12,706			
100115956	SURPRISE	AZ		07/20/2023		1,243		46			46		1,289	1,289			
100160092	DAYTONA BEACH	FL		07/17/2024		861		(18)			(18)		843	843			
100192792	PHOENIX	AZ		02/10/2025		871		(15)			(15)		856	856			
100238651	SPRING	TX		09/19/2025		844		(31)			(31)		813	813			
100201337	MURRAY	UT		03/12/2025		4,706		(20)			(20)		4,686	4,686			
100084622	PORTER	TX		08/02/2022		1,023		(20)			(20)		1,003	1,003			
100255571	SPRING HILL	TN		11/24/2025		920		(33)			(33)		887	887			
100203030	NEW BERLIN	WI		04/25/2025		798		(18)			(18)		780	780			
100173182	HENDERSON	NV		10/30/2024		933		(25)			(25)		908	908			
100194047	MONCKS CORNER	SC		03/20/2025		872		(18)			(18)		854	854			
100163446	TIJUANA	MEX		08/16/2024		942							942	942			
100228400	AUBURN	MA		08/11/2025		798		(21)			(21)		777	777			
100191816	CHULA VISTA	CA		01/31/2025		7,071		153			153		7,224	7,224			
100135446	SAINT AUGUSTINE	FL		11/13/2023		1,468							1,468	1,468			
100272735	VALDESE	NC		01/09/2026		881		(32)			(32)		849	849			
100277213	MINNETONKA	MN		02/10/2026		881		(32)			(32)		849	849			
100163120	ALEDO	TX		08/13/2024		864		(10)			(10)		854	854			
100203563	NAPERVILLE	IL		03/26/2025		812		(14)			(14)		798	798			
100118711	FARMINGDALE	NY		07/25/2023		1,029		(18)			(18)		1,011	1,011			
100209495	WEBSTER	MA		05/01/2025		814		(20)			(20)		794	794			
100277502	SOLVANG	CA		02/13/2026		928		(28)			(28)		900	900			
100190128	WINDER	GA		01/21/2025		827		(24)			(24)		803	803			
100119360	CUMMING	GA		07/31/2023		973		(5)			(5)		968	968			
100213902	CHANDLER	AZ		05/29/2025		1,554		(51)			(51)		1,503	1,503			
100172764	SEMINOLE	FL		12/06/2024		903		6			6		909	909			
100100942	MANASSAS	VA		04/28/2023		1,037		(34)			(34)		1,003	1,003			
100188357	NORTHLAKE	TX		01/08/2025		918		(9)			(9)		909	909			
100245450	FOREST GROVE	OR		10/06/2025		2,562		(38)			(38)		2,524	2,524			
100147818	AUSTIN	TX		04/08/2024		1,012		(9)			(9)		1,003	1,003			
100138696	SAN ANTONIO	TX		02/02/2024		619		(37)			(37)		582	582			
100173301	NOBLESVILLE	IN		10/30/2024		1,074		(14)			(14)		1,060	1,060			
100229879	BIRCHWOOD	WI		08/18/2025		741		(31)			(31)		710	710			
100174989	SAINT AUGUSTINE	FL		10/31/2024		566		(29)			(29)		537	537			
100143276	PORTLAND	OR		02/16/2024		966		5			5		971	971			
100277524	TANNERSVILLE	PA		02/13/2026		1,551		(41)			(41)		1,510	1,510			
100155929	BALTIMORE	MD		06/17/2024		849		(20)			(20)		829	829			
100253173	TOMS RIVER	NJ		10/30/2025		866		(29)			(29)		837	837			
100164897	DICKSON CITY	PA		08/28/2024		757		(24)			(24)		733	733			
100150659	CAPE MAY	NJ		05/06/2024		1,064		(27)			(27)		1,037	1,037			
100221192	MELBOURNE	FL		07/21/2025		851		(19)			(19)		832	832			
100130454	PORT CHESTER	NY		09/28/2023		853		(17)			(17)		836	836			
100227168	PUNTA GORDA	FL		07/30/2025		775		(30)			(30)		745	745			
100137676	ST PETERSBURG	FL		12/08/2023		996		10			10		1,006	1,006			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192903	WILLIAMSTOWN	NJ		02/10/2025		830		(14)			(14)		816	816			
5.00006E+11	HAARLEM	NLD		04/30/2025		34							34		(34)		(34)
100261222	PORTLAND	OR		12/05/2025		985		(16)			(16)		969	969			
100185438	PORTLAND	OR		12/20/2024		1,098		49			49		1,147	1,147			
100179857	STOCKTON	CA		11/22/2024		798		(15)			(15)		783	783			
100176553	FOLEY	AL		11/15/2024		1,018		17			17		1,035	1,035			
100206724	EASTVALE	CA		04/23/2025		1,007		(18)			(18)		989	989			
100272286	SAN BERNARDINO	CA		01/08/2026		784		(35)			(35)		749	749			
100168124	SEBRING	FL		09/20/2024		869		(26)			(26)		843	843			
100175957	SAINT CLOUD	FL		11/14/2024		977							977	977			
100194231	ALLEN	TX		02/14/2025		11,438		(165)			(165)		11,273	11,273			
100169654	NORTH HIGHLANDS	CA		09/30/2024		893		(25)			(25)		868	868			
100146705	DESERT HOT SPRINGS	CA		03/20/2024		815		(36)			(36)		779	779			
100235014	PHOENIX	AZ		08/28/2025		859		(11)			(11)		848	848			
100171218	MESA	AZ		10/16/2024		1,690		(78)			(78)		1,612	1,612			
100212094	WOODBURY	MN		05/22/2025		2,945		(41)			(41)		2,904	2,904			
100148339	NORTH LAS VEGAS	NV		04/12/2024		1,113		(5)			(5)		1,108	1,108			
100228663	BOISE	ID		08/11/2025		813		(31)			(31)		782	782			
100200455	LAS VEGAS	NV		03/10/2025		1,074		(25)			(25)		1,049	1,049			
100016594	SAN PEDRO	CA		04/10/2018		2,001		(39)			(39)		1,962	1,962			
100244809	BRIGANTINE	NJ		09/29/2025		2,895		(96)			(96)		2,799	2,799			
100188881	MILLERSVILLE	MD		01/09/2025		765		(13)			(13)		752	752			
100180743	BRIGANTINE	NJ		11/26/2024		796		(39)			(39)		757	757			
100195220	LIVINGSTON	CA		02/24/2025		543		(10)			(10)		533	533			
100219491	COTTAGE GROVE	MN		07/07/2025		695		(22)			(22)		673	673			
100179478	STEPHENS CITY	VA		11/21/2024		1,027		4			4		1,031	1,031			
100168484	PALM DESERT	CA		09/25/2024		917		(16)			(16)		901	901			
100131989	OREM	UT		10/13/2023		915		(10)			(10)		905	905			
100273114	LORIS	SC		01/15/2026		888		(9)			(9)		879	879			
100245712	HAVELOCK	NC		10/06/2025		957		(16)			(16)		941	941			
100253613	VICTORVILLE	CA		10/30/2025		959		(18)			(18)		941	941			
100238656	WILMINGTON	DE		09/19/2025		839		(24)			(24)		815	815			
100284499	SAN JUAN	TX		03/26/2026		922		(26)			(26)		896	896			
100195215	STAR	ID		02/24/2025		861		(6)			(6)		855	855			
100149492	MCKINNEY	TX		04/24/2024		102,605		(1,675)			(1,675)		100,930	100,930			
100143423	BAY POINT	CA		02/16/2024		763		4			4		767	767			
100257045	SUNRISE	FL		11/26/2025		778		(36)			(36)		742	742			
100245245	FORT COLLINS	CO		10/06/2025		852		(31)			(31)		821	821			
100149958	NORTH CHARLESTON	SC		06/07/2024		876		(14)			(14)		862	862			
100080923	WHEAT RIDGE	CO		04/01/2022		2,544		(17)			(17)		2,527	2,527			
100158111	LARGO	FL		07/09/2024		904		(2)			(2)		902	902			
100254541	CUMMING	GA		11/07/2025		875		(23)			(23)		852	852			
100277420	MISSOULA	MT		02/13/2026		868		(25)			(25)		843	843			
100110485	GRANBURY	TX		06/30/2023		984		(11)			(11)		973	973			
100243407	ROSMAN	NC		09/26/2025		684		(32)			(32)		652	652			
100268473	PHOENIX	AZ		12/29/2025		956		6			6		962	962			
100245350	LEWISTON	ME		10/06/2025		15,845		(751)			(751)		15,094	15,094			
100149638	BEAUMONT	CA		04/26/2024		1,124		(14)			(14)		1,110	1,110			
100267093	NASHVILLE	TN		12/23/2025		903		(17)			(17)		886	886			
100228551	FREDERICK	MD		08/11/2025		1,066		(24)			(24)		1,042	1,042			
100169855	ZEPHYRHILLS	FL		09/30/2024		2,768		118			118		2,886	2,886			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210069	GLASSBORO	NJ		05/07/2025		925		(5)			(5)		920	920			
100210632	DURHAM	NC		05/15/2025		861		(24)			(24)		837	837			
100136647	MARGATE	FL		11/22/2023		742		(16)			(16)		726	726			
100143054	LITTLE RIVER	SC		02/14/2024		489		(24)			(24)		465	465			
100268485	DORAL	FL		12/29/2025		14,169		73			73		14,242	14,242			
100171525	SALEM	OR		10/16/2024		1,382		(10)			(10)		1,372	1,372			
100065363	SURFSIDE BEACH	SC		07/28/2021		2,003		(55)			(55)		1,948	1,948			
100142971	FRISCO	TX		02/09/2024		7,746		(183)			(183)		7,563	7,563			
100158029	FOREST HILL	TX		07/09/2024		1,064		29			29		1,093	1,093			
100117416	BALDWIN PARK	CA		07/20/2023		1,347		495			495		1,842	1,842			
100162065	PORT HUENEME	CA		07/31/2024		5,514		(206)			(206)		5,308	5,308			
100258700	MELROSE	MA		12/05/2025		470		(17)			(17)		453	453			
100156626	KAUFMAN	TX		06/24/2024		930		(11)			(11)		919	919			
100194136	NAMPA	ID		02/14/2025		884		(20)			(20)		864	864			
100227249	CHARLOTTE	NC		07/31/2025		856		(30)			(30)		826	826			
100207488	HAWLEY	PA		04/29/2025		654		(29)			(29)		625	625			
100169046	WINTER HAVEN	FL		09/27/2024		768		(11)			(11)		757	757			
100168250	FREDERICKSBURG	VA		09/20/2024		900		(18)			(18)		882	882			
100170339	POOLER	GA		10/08/2024		1,003		(18)			(18)		985	985			
100272486	SAN DIEGO	CA		01/08/2026		902		(25)			(25)		877	877			
100283328	CHARLOTTE	NC		03/11/2026		3,096		(45)			(45)		3,051	3,051			
100209529	CHICAGO	IL		05/02/2025		878		(19)			(19)		859	859			
100074146	SALINAS	CA		12/09/2021		1,808		(105)			(105)		1,703	1,703			
100103088	EAST PATCHOGUE	NY		04/21/2023		856		(26)			(26)		830	830			
100114820	SURPRISE	AZ		07/10/2023		1,177		30			30		1,207	1,207			
100148037	PORT SAINT LUCIE	FL		04/10/2024		862		(14)			(14)		848	848			
100235345	WESTON	TX		08/29/2025		442		(16)			(16)		426	426			
100136813	KANSAS CITY	KS		11/27/2023		725		(23)			(23)		702	702			
100258252	MIAMI GARDENS	FL		12/02/2025		881		(2)			(2)		879	879			
100243793	OAK ISLAND	NC		09/29/2025		709		(33)			(33)		676	676			
100192316	FT WORTH	TX		01/31/2025		845		(24)			(24)		821	821			
100143891	MONSEY	NY		03/06/2024		836		(34)			(34)		802	802			
100142941	WELLS	ME		02/09/2024		792		(15)			(15)		777	777			
100245750	MARINA	CA		10/29/2025		920		(19)			(19)		901	901			
100146649	LOS ANGELES	CA		03/20/2024		864		(30)			(30)		834	834			
100202628	ROGERS	MN		03/24/2025		616		7			7		623	623			
100194635	WOODBRIDGE	VA		02/21/2025		1,435		7			7		1,442	1,442			
100214956	DALLAS	GA		06/11/2025		830		(37)			(37)		793	793			
100245016	LAS VEGAS	NV		09/29/2025		2,701		(107)			(107)		2,594	2,594			
100155105	LODI	CA		07/19/2024		902		(25)			(25)		877	877			
100148527	LIMINGTON	ME		04/12/2024		835		4			4		839	839			
100186907	SAN ANTONIO	TX		01/07/2025		1,322		150			150		1,472	1,472			
100206148	DORAVILLE	GA		04/16/2025		793		(22)			(22)		771	771			
100115047	LAVEEN	AZ		07/14/2023		837		(3)			(3)		834	834			
100194214	OLYMPIA	WA		02/14/2025		886		(41)			(41)		845	845			
100091831	SACRAMENTO	CA		01/30/2023		2,740		(71)			(71)		2,669	2,669			
100164830	GUN BARREL CITY	TX		08/26/2024		570		(14)			(14)		556	556			
100221151	LAKEWOOD	OH		07/21/2025		867		(15)			(15)		852	852			
100182249	DELAWARE	OH		12/12/2024		1,135		82			82		1,217	1,217			
100229053	WALDEN	CO		08/14/2025		2,328		(70)			(70)		2,258	2,258			
100110181	MURPHYS	CA		06/30/2023		763		28			28		791	791			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180544	DUDLEY	MA		11/26/2024		671		(5)			(5)		666	666			
100175374	LITTLE ELM	TX		11/05/2024		990		(6)			(6)		984	984			
100131843	HYANNIS	MA		10/06/2023		692		(21)			(21)		671	671			
100190470	OSSIPEE	NH		01/24/2025		866		(35)			(35)		831	831			
100254008	AURORA	CO		10/30/2025		849		(30)			(30)		819	819			
100182695	GALVESTON	TX		12/12/2024		2,577		(42)			(42)		2,535	2,535			
100141324	MARANA	AZ		01/30/2024		818		(4)			(4)		814	814			
100152453	LOS ANGELES	CA		05/17/2024		922							922	922			
100134549	SAN BERNARDINO	CA		10/30/2023		626		(16)			(16)		610	610			
100221126	CHATTANOOGA	TN		07/21/2025		898		(7)			(7)		891	891			
100185938	SPRINGFIELD	OR		12/26/2024		977		(11)			(11)		966	966			
100258424	HOLMDEL	NJ		12/05/2025		586		(12)			(12)		574	574			
100272570	TUCSON	AZ		01/08/2026		885		(11)			(11)		874	874			
100253864	DELTONA	FL		10/30/2025		852		(29)			(29)		823	823			
100164550	DACULA	GA		08/21/2024		29,688		(312)			(312)		29,376	29,376			
100235839	CALEXICO	CA		09/04/2025		1,471		(27)			(27)		1,444	1,444			
100150593	CYPRESS	TX		05/03/2024		983		1			1		984	984			
100214222	CAPE CORAL	FL		05/30/2025		893		(1)			(1)		892	892			
100281954	ST. CLOUD	FL		02/26/2026		617		(15)			(15)		602	602			
100169781	WOODBRIDGE	VA		09/30/2024		795		(29)			(29)		766	766			
100108403	BAYTOWN	TX		05/25/2023		896		(20)			(20)		876	876			
100272162	IDAHO SPRINGS	CO		01/08/2026		869		(26)			(26)		843	843			
100136908	SHIPPENSBURG	PA		11/27/2023		871		7			7		878	878			
100134260	LEHIGH ACRES	FL		10/27/2023		735		(27)			(27)		708	708			
100135495	LEWES	DE		11/13/2023		1,096		65			65		1,161	1,161			
100277493	JERSEY CITY	NJ		02/13/2026		831		(17)			(17)		814	814			
100235719	THE VILLAGES	FL		09/22/2025		(1,554)		(24)			(24)		(1,578)	(1,578)			
100131984	DURHAM	NC		10/13/2023		956		(4)			(4)		952	952			
100168232	SILVERDALE	WA		09/20/2024		6,825		(157)			(157)		6,668	6,668			
100151477	CUMMING	GA		05/10/2024		920		(19)			(19)		901	901			
100161519	HESPERIA	CA		07/30/2024		688		(8)			(8)		680	680			
100171342	DENVER	CO		10/16/2024		876		(45)			(45)		831	831			
100170239	GLENN DALE	MD		10/08/2024		1,090		(5)			(5)		1,085	1,085			
100245853	FRESNO	CA		10/17/2025		899		7			7		906	906			
100171154	GREENEVILLE	TN		11/22/2024		901		(36)			(36)		865	865			
100121001	HOT SPRINGS	AR		08/30/2023		891		(8)			(8)		883	883			
100144511	MORENO VALLEY	CA		04/26/2024		758		(16)			(16)		742	742			
100273415	LAKE ARROWHEAD	CA		01/21/2026		1,009		(48)			(48)		961	961			
100206651	MIDVALE	UT		04/24/2025		510		(14)			(14)		496	496			
100195222	AMBLER	PA		02/24/2025		1,034		(33)			(33)		1,001	1,001			
100238272	HOMESTEAD	FL		09/19/2025		1,092		9			9		1,101	1,101			
100167573	PINEVILLE	NC		09/19/2024		1,398		(22)			(22)		1,376	1,376			
100226887	YOUNGSVILLE	NC		07/30/2025		888		(14)			(14)		874	874			
100216314	NEWARK	DE		06/20/2025		873		(24)			(24)		849	849			
100136434	PALM COAST	FL		11/20/2023		4,188		421			421		4,609	4,609			
100238818	LONGWOOD	FL		09/23/2025		105,279		(2,529)			(2,529)		102,750	102,750			
100129824	CRESTLINE	CA		09/27/2023		835		(10)			(10)		825	825			
100261291	FORT LAUDERDALE	FL		12/08/2025		1,391		(47)			(47)		1,344	1,344			
100182516	SAN DIEGO	CA		12/12/2024		830		(24)			(24)		806	806			
100238565	WOODBRIDGE	VA		09/19/2025		809		(29)			(29)		780	780			
100101587	NAPLES	FL		04/26/2023		1,000		(15)			(15)		985	985			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100102668	DESERT HOT SPRINGS	CA		06/22/2023		795		(23)			(23)		772	772			
100276991	LEESBURG	VA		01/30/2026		1,308		(40)			(40)		1,268	1,268			
100206784	STAMFORD	CT		04/23/2025		2,796		(102)			(102)		2,694	2,694			
100282272	GLEN ALLEN	VA		02/27/2026		620		(15)			(15)		605	605			
100255368	PALMETTO	FL		11/24/2025		879		(37)			(37)		842	842			
100087140	SUMMIT	NJ		10/25/2022		1,488		166			166		1,654	1,654			
100235734	IDAHO FALLS	ID		09/22/2025		827		(19)			(19)		808	808			
100171564	RENO	NV		10/16/2024		1,255		(6)			(6)		1,249	1,249			
100207166	OKLAHOMA CITY	OK		04/28/2025		830		(19)			(19)		811	811			
100184621	PHOENIX	AZ		12/17/2024		6,168		(230)			(230)		5,938	5,938			
100158490	ORANGE BEACH	AL		07/10/2024		922		(21)			(21)		901	901			
100162884	SANTA CLARA	UT		08/12/2024		758		(21)			(21)		737	737			
100188447	METAIRIE	LA		01/08/2025		822		(22)			(22)		800	800			
100243935	CONVERSE	TX		09/29/2025		1,852		(24)			(24)		1,828	1,828			
100168475	GAINESVILLE	GA		09/25/2024		842		(25)			(25)		817	817			
100135380	CUMMING	GA		11/13/2023		1,126		1			1		1,127	1,127			
100120119	PORT ARANSAS	TX		08/11/2023		948		3			3		951	951			
100170335	CASSELBERRY	FL		10/08/2024		845		(27)			(27)		818	818			
100024319	ATLANTA	GA		09/20/2018		1,833		(29)			(29)		1,804	1,804			
100229613	BRADENTON	FL		08/15/2025		741		(39)			(39)		702	702			
100152725	PORT SAINT LUCIE	FL		05/22/2024		862		(21)			(21)		841	841			
100253500	SALEM	UT		10/30/2025		881		(33)			(33)		848	848			
100254941	GOLD BAR	WA		11/17/2025		886		(38)			(38)		848	848			
100170191	AUSTIN	TX		10/08/2024		834		(16)			(16)		818	818			
100215545	CHATTANOOGA	TN		06/12/2025		3,923		4			4		3,927	3,927			
100226801	WILLOUGHBY	OH		07/30/2025		1,012		(26)			(26)		986	986			
100255695	LAKEPORT	CA		11/24/2025		2,199		7			7		2,206	2,206			
100173132	BLAINE	WA		10/30/2024		847		(17)			(17)		830	830			
100189264	MCKINNEY	TX		01/13/2025		946		(10)			(10)		936	936			
100134778	SACRAMENTO	CA		10/30/2023		446		(11)			(11)		435	435			
100160535	PHOENIX	AZ		07/19/2024		791		(37)			(37)		754	754			
100141148	THE BRONX	NY		01/30/2024		1,355		(49)			(49)		1,306	1,306			
100175915	PINEVILLE	NC		11/14/2024		902		(20)			(20)		882	882			
100114877	CLERMONT	FL		07/10/2023		917		(8)			(8)		909	909			
100101903	MIAMI	FL		04/06/2023		450		(14)			(14)		436	436			
100174888	ROWLETT	TX		10/31/2024		924		(3)			(3)		921	921			
100273086	SOUTH HAVEN	MN		01/15/2026		495		(19)			(19)		476	476			
100212116	LAWRENCEVILLE	GA		05/22/2025		929		5			5		934	934			
100146202	GRAND JUNCTION	CO		03/19/2024		814		(15)			(15)		799	799			
100148918	GLENDALE	AZ		04/17/2024		1,520		81			81		1,601	1,601			
100255483	EATONTON	GA		11/24/2025		937		(27)			(27)		910	910			
100236908	TUCSON	AZ		09/12/2025		902		9			9		911	911			
100229523	MANVEL	TX		08/15/2025		1,660		(27)			(27)		1,633	1,633			
100207469	DEERFIELD BEACH	FL		04/29/2025		885		(28)			(28)		857	857			
100164342	HARRISBURG	NC		08/21/2024		860		(6)			(6)		854	854			
100121012	DALLAS	TX		08/30/2023		1,480		33			33		1,513	1,513			
100118925	FORT WASHINGTON	MD		07/27/2023		4,581		(204)			(204)		4,377	4,377			
100166226	STEPHENS CITY	VA		09/09/2024		1,033		14			14		1,047	1,047			
100220873	OCEAN CITY	MD		07/18/2025		905		(5)			(5)		900	900			
100273785	PORT SAINT LUCIE	FL		01/23/2026		853		(22)			(22)		831	831			
100139136	HAZLET	NJ		12/28/2023		630		(22)			(22)		608	608			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191745	ORLANDO	FL		02/20/2025		4,138		(115)			(115)		4,023	4,023			
100162249	MIAMI GARDENS	FL		09/06/2024		861		(5)			(5)		856	856			
100163095	NAVARRE	FL		08/13/2024		910		(16)			(16)		894	894			
100206788	BRIDGEPORT	CT		04/23/2025		815		(32)			(32)		783	783			
100268511	SKOKIE	IL		12/29/2025		882		(10)			(10)		872	872			
100218945	NEW WINDSOR	NY		06/27/2025		1,079		(4)			(4)		1,075	1,075			
100273758	AURORA	CO		01/23/2026		673		(24)			(24)		649	649			
100161499	HIAWASSEE	GA		07/30/2024		841		(21)			(21)		820	820			
100147618	NORTH PROVIDENCE	RI		04/04/2024		889		(56)			(56)		833	833			
100080400	FOREST GROVE	OR		04/14/2022		1,696		(23)			(23)		1,673	1,673			
100176737	APEX	NC		11/15/2024		917		(18)			(18)		899	899			
100161117	MERCED	CA		07/24/2024		1,057		14			14		1,071	1,071			
100246640	PHOENIX	AZ		10/15/2025		1,150		(45)			(45)		1,105	1,105			
100246941	CHANDLER	AZ		10/17/2025		869		(27)			(27)		842	842			
100078660	SAINT PETERSBURG	FL		02/02/2022		5,344		(257)			(257)		5,087	5,087			
100166110	SUWANEE	GA		09/09/2024		1,779		(29)			(29)		1,750	1,750			
100215719	PHOENIX	AZ		06/13/2025		1,369		(12)			(12)		1,357	1,357			
100148449	LITTLE RIVER	SC		04/12/2024		850		(12)			(12)		838	838			
100235226	MORRISTOWN	NJ		08/29/2025		21,508		(619)			(619)		20,889	20,889			
100220750	PALMDALE	CA		07/18/2025		853		(20)			(20)		833	833			
100162932	GLENDALE	AZ		08/12/2024		902		(16)			(16)		886	886			
100109077	WILMINGTON	DE		06/05/2023		955		(6)			(6)		949	949			
100147426	TOPSHAM	ME		04/03/2024		536		(27)			(27)		509	509			
100220415	MESA	AZ		07/15/2025		851		(30)			(30)		821	821			
100272519	FLAGSTAFF	AZ		01/08/2026		3,891		(50)			(50)		3,841	3,841			
100170326	HENDERSON	NV		10/08/2024		940		(25)			(25)		915	915			
100179867	NORTH LAS VEGAS	NV		11/22/2024		671		(12)			(12)		659	659			
100147184	PHOENIX	AZ		03/28/2024		1,059		(9)			(9)		1,050	1,050			
100273814	ITASCA	TX		01/23/2026		769		(29)			(29)		740	740			
100190102	DALLAS	TX		01/21/2025		3,470		(50)			(50)		3,420	3,420			
100161364	TEMECULA	CA		07/25/2024		980		(7)			(7)		973	973			
100136678	HOMESTEAD	FL		01/25/2024		736		(13)			(13)		723	723			
100219386	VISALIA	CA		07/07/2025		1,528		(54)			(54)		1,474	1,474			
100091075	PALMDALE	CA		01/31/2023		835		(29)			(29)		806	806			
100229167	EUGENE	OR		08/14/2025		769		(27)			(27)		742	742			
100216299	CANTON	GA		06/20/2025		951		(16)			(16)		935	935			
100268476	CHANDLER	AZ		12/29/2025		3,011		(35)			(35)		2,976	2,976			
100101606	FRISCO	TX		04/26/2023		1,080		(14)			(14)		1,066	1,066			
100273052	MERCED	CA		01/15/2026		1,041		(12)			(12)		1,029	1,029			
100075993	KISSIMMEE	FL		01/07/2022		1,662		(49)			(49)		1,613	1,613			
100214927	DACULA	GA		06/11/2025		894		(2)			(2)		892	892			
100137562	MCKINNEY	TX		12/08/2023		862		1			1		863	863			
100115090	CANTON	MA		07/14/2023		896		12			12		908	908			
100161505	BRIDGEPORT	CT		07/30/2024		852		(13)			(13)		839	839			
100244778	THORNTON	CO		09/29/2025		1,250		(38)			(38)		1,212	1,212			
100150653	PEMBROKE	FL		05/06/2024		1,652		(37)			(37)		1,615	1,615			
100068444	LOS ANGELES	CA		08/25/2021		3,902		(92)			(92)		3,810	3,810			
100162672	FORTH WORTH	TX		08/12/2024		1,047		24			24		1,071	1,071			
100255921	BOONE	NC		11/24/2025		787		(29)			(29)		758	758			
100229996	PINON HILLS	CA		08/22/2025		898		(4)			(4)		894	894			
100203380	LAS VEGAS	NV		03/27/2025		819		(31)			(31)		788	788			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128477	PROSPER	TX		09/15/2023		843		(7)			(7)		836	836			
100179764	PIGEON FORGE	TN		11/21/2024		813		(22)			(22)		791	791			
100115578	LOXAHATCHEE	FL		07/19/2023		783		(13)			(13)		770	770			
100220558	ROANOKE	VA		07/15/2025		823		(33)			(33)		790	790			
100149605	CHARLOTTE	NC		04/26/2024		993		(2)			(2)		991	991			
100146982	PORT SAINT LUCIE	FL		03/26/2024		871		(14)			(14)		857	857			
100174696	TAMPA	FL		10/31/2024		639		(32)			(32)		607	607			
100227022	ELKHORN	NE		07/30/2025		821		(23)			(23)		798	798			
100133748	HICKORY	NC		10/23/2023		895		16			16		911	911			
100129612	LEANDER	TX		09/29/2023		1,168		47			47		1,215	1,215			
100272930	CAPITOL HEIGHTS	MD		01/15/2026		855		(20)			(20)		835	835			
100202786	PORT ARANSAS	TX		03/24/2025		842		(26)			(26)		816	816			
100157764	LEXINGTON	NC		08/01/2024		847		(26)			(26)		821	821			
100119541	WESTLAKE	FL		07/28/2023		2,952		30			30		2,982	2,982			
100255796	ALBUQUERQUE	NM		11/24/2025		954		(23)			(23)		931	931			
100190909	STUART	FL		01/28/2025		794		(20)			(20)		774	774			
100214805	FRASER	CO		06/11/2025		2,894		(86)			(86)		2,808	2,808			
100135834	MELISSA	TX		11/10/2023		931		12			12		943	943			
100173484	MENIFEE	CA		10/29/2024		979		(24)			(24)		955	955			
100118643	BROOKLYN	NY		07/25/2023		768		(16)			(16)		752	752			
100079920	PERRY HALL	MD		04/08/2022		2,782		59			59		2,841	2,841			
100153266	HILTON HEAD ISLAND	SC		05/30/2024		904		(5)			(5)		899	899			
100110668	MIAMI	FL		06/30/2023		38,675		(778)			(778)		37,897	37,897			
100181990	ATLANTA	GA		12/12/2024		1,040		30			30		1,070	1,070			
100188733	SAN ANTONIO	TX		01/09/2025		886		(1)			(1)		885	885			
100216752	ROHNERT PARK	CA		06/25/2025		879		(8)			(8)		871	871			
100169153	RICHMOND	TX		09/27/2024		904		(18)			(18)		886	886			
100219883	GALVESTON	TX		07/08/2025		803		(33)			(33)		770	770			
100193021	MARICOPA	AZ		02/10/2025		1,040		57			57		1,097	1,097			
100192480	WEST MELBOURNE	FL		02/07/2025		869		(29)			(29)		840	840			
100200180	RALEIGH	NC		03/07/2025		804		(26)			(26)		778	778			
100220776	LOS ANGELES	CA		07/18/2025		885		(7)			(7)		878	878			
100143111	PRINCETON	TX		02/16/2024		742		(16)			(16)		726	726			
100283357	GLASSBORO	NJ		03/11/2026		841		(11)			(11)		830	830			
100236784	OPELIKA	AL		09/12/2025		472		(13)			(13)		459	459			
100137766	WILDWOOD	NJ		12/08/2023		865		(9)			(9)		856	856			
100220993	JACKSONVILLE	FL		07/18/2025		803		(19)			(19)		784	784			
100065032	HERCULES	CA		07/14/2021		2,080		(62)			(62)		2,018	2,018			
100136882	DENTON	TX		11/27/2023		1,013		57			57		1,070	1,070			
100181883	SARASOTA	FL		12/12/2024		903		(6)			(6)		897	897			
100156436	ELKRIDGE	MD		06/24/2024		822		(8)			(8)		814	814			
100215600	PHOENIX	AZ		06/12/2025		33,301		2,161			2,161		35,462	35,462			
100253830	HOUSTON	TX		10/30/2025		757		(36)			(36)		721	721			
100195212	CHAPEL HILL	NC		02/24/2025		805		(13)			(13)		792	792			
100201039	VERNON HILLS	IL		03/12/2025		883		(16)			(16)		867	867			
100173423	SPRING	TX		10/29/2024		1,444		(68)			(68)		1,376	1,376			
100147380	HARRISONBURG	VA		05/08/2024		814		(14)			(14)		800	800			
100148519	PRINCETON	TX		04/12/2024		856		(20)			(20)		836	836			
100149347	ANCHORAGE	AK		04/24/2024		2,871		(45)			(45)		2,826	2,826			
100206622	HOUSTON	TX		04/24/2025		831		(17)			(17)		814	814			
100147806	HEMET	CA		04/08/2024		966		(7)			(7)		959	959			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148664	MYRTLE BEACH	SC		04/15/2024		1,014		(17)			(17)		997	997			
100133172	LOS ANGELES AREA OF VAN NUYS	CA		11/29/2023		81,612		(253)			(253)		81,359	81,359			
100254694	PITTSBURG	CA		11/12/2025		888		(27)			(27)		861	861			
100140739	PORT SAINT LUCIE	FL		01/22/2024		592		(27)			(27)		565	565			
100195646	WHEATON	MD		02/24/2025		829		(4)			(4)		825	825			
100110416	HINGHAM	MA		06/30/2023		989		(13)			(13)		976	976			
100220491	SURPRISE	AZ		07/15/2025		2,236		(75)			(75)		2,161	2,161			
100065567	ANACORTES	WA		07/28/2021		1,934		(30)			(30)		1,904	1,904			
100116364	SAN FRANCISCO	CA		07/20/2023		1,458		411			411		1,869	1,869			
100203965	LOUISVILLE	KY		03/28/2025		903		(2)			(2)		901	901			
100220446	THE VILLAGES	FL		07/15/2025		860		(16)			(16)		844	844			
100166999	WESTON	TX		09/13/2024		984		(14)			(14)		970	970			
100084645	MIAMI	FL		08/02/2022		818		(85)			(85)		733	733			
100129371	LAWRENCEVILLE	GA		09/25/2023		971		17			17		988	988			
100141242	DAVENPORT	FL		01/30/2024		818		12			12		830	830			
100186592	MUNDELEIN	IL		12/30/2024		1,493		76			76		1,569	1,569			
100143746	RICHMOND	TX		04/05/2024		1,347		(75)			(75)		1,272	1,272			
100198542	OCEAN CITY	MD		02/28/2025		3,762		(65)			(65)		3,697	3,697			
100202880	BOWIE	MD		03/24/2025		729		(15)			(15)		714	714			
100166078	SUGAR HILL	GA		09/09/2024		857		(17)			(17)		840	840			
100065163	RIVERSIDE	CA		07/14/2021		1,856		(39)			(39)		1,817	1,817			
100208852	SAN DIEGO	CA		04/29/2025		1,869		(101)			(101)		1,768	1,768			
100192703	STAR	ID		02/10/2025		865		(15)			(15)		850	850			
100157148	BOWIE	MD		02/20/2025		702		(34)			(34)		668	668			
100221250	FRESNO	CA		07/21/2025		954							954	954			
100167414	WIMAUMA	FL		09/16/2024		784		(20)			(20)		764	764			
100076809	FORT COLLINS	CO		12/27/2021		1,556		(115)			(115)		1,441	1,441			
100159280	FAIRFAX	VA		07/15/2024		908		(16)			(16)		892	892			
100139226	LAWRENCEVILLE	GA		12/28/2023		2,618		(15)			(15)		2,603	2,603			
100151334	RALEIGH	NC		05/10/2024		1,099		4			4		1,103	1,103			
100238879	ALBUQUERQUE	NM		09/23/2025		887		(35)			(35)		852	852			
100136471	STEPHENS CITY	VA		11/20/2023		1,062		88			88		1,150	1,150			
100221484	MURRELLS INLET	SC		07/22/2025		829		(27)			(27)		802	802			
100247246	ELLIJAY	GA		10/23/2025		795		(28)			(28)		767	767			
100203025	HONOLULU	HI		04/25/2025		841		(33)			(33)		808	808			
100086544	MYRTLE BEACH	SC		09/30/2022		966		1			1		967	967			
100186477	MONROE	NC		12/30/2024		1,510		(25)			(25)		1,485	1,485			
100136675	DURHAM	CT		01/25/2024		504		1			1		505	505			
100186363	CENTERVILLE	UT		12/30/2024		838		(22)			(22)		816	816			
100169661	PEARL RIVER	NY		09/30/2024		14,817		(592)			(592)		14,225	14,225			
100244940	CLOVIS	CA		09/29/2025		870		(25)			(25)		845	845			
100220697	LAS VEGAS	NV		07/18/2025		855		(19)			(19)		836	836			
100170517	KYLE	TX		10/09/2024		4,560		10			10		4,570	4,570			
100238951	HOUSTON	TX		09/23/2025		875		(9)			(9)		866	866			
100254729	CHESAPEAKE	VA		11/14/2025		82,739		(2,956)			(2,956)		79,783	79,783			
100120327	LONGMONT	CO		08/18/2023		815		(11)			(11)		804	804			
100185905	TORRANCE	CA		12/26/2024		857		(27)			(27)		830	830			
100148521	WILMINGTON	DE		04/12/2024		1,004		(2)			(2)		1,002	1,002			
100238400	RALEIGH	NC		09/19/2025		937		3			3		940	940			
100149456	HELENA	MT		04/24/2024		930		(20)			(20)		910	910			
100228198	WATERBURY	CT		08/11/2025		766		(12)			(12)		754	754			

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100167567	MABLETON	GA		09/19/2024		958		6			6		964	964			
100261147	MOUNTAIN HOME	ID		12/05/2025		2,599		(79)			(79)		2,520	2,520			
100173384	SAN DIEGO	CA		10/29/2024		919		(31)			(31)		888	888			
100159418	SHELTON	WA		07/15/2024		560		(14)			(14)		546	546			
100076716	SACRAMENTO	CA		12/30/2021		52,692		(2,692)			(2,692)		50,000	50,000			
100283731	REISTERSTOWN	MD		03/13/2026		573		(16)			(16)		557	557			
100243182	CHANDLER	AZ		09/26/2025		801		(29)			(29)		772	772			
100257216	COLUMBUS	GA		11/26/2025		751		(31)			(31)		720	720			
100109647	FONTANA	CA		06/14/2023		2,025		3			3		2,028	2,028			
100140074	MERIDIAN	ID		01/09/2024		713		(8)			(8)		705	705			
100221322	RENO	NV		07/22/2025		864		3			3		867	867			
100182563	CLERMONT	FL		12/12/2024		947		(2)			(2)		945	945			
100150001	FOWLER	CA		06/07/2024		776		(13)			(13)		763	763			
100195217	CONWAY	SC		02/24/2025		911		1			1		912	912			
100143192	CYPRESS	TX		02/16/2024		1,052		(26)			(26)		1,026	1,026			
100206984	BAKERSFIELD	CA		04/25/2025		828		(34)			(34)		794	794			
100172384	CEDAR CITY	UT		10/23/2024		1,440		(32)			(32)		1,408	1,408			
100200489	BONITA SPRINGS	FL		03/11/2025		817		(9)			(9)		808	808			
100173158	PHOENIX	AZ		10/30/2024		1,103		(22)			(22)		1,081	1,081			
100209417	DUCK CREEK VILLAGE	UT		04/29/2025		2,277		(71)			(71)		2,206	2,206			
100150828	GARLAND	TX		05/08/2024		567		(10)	1		(11)		556	556			
100142646	HOMEWOOD	AL		02/08/2024		1,272		(28)			(28)		1,244	1,244			
100192405	PALMDALE	CA		02/07/2025		24,690		(469)			(469)		24,221	24,221			
100253966	PROSPER	TX		10/30/2025		1,200		(31)			(31)		1,169	1,169			
100253176	WILMINGTON	DE		10/30/2025		890		(14)			(14)		876	876			
100181585	CARNEGIE	PA		12/09/2024		835		(17)			(17)		818	818			
100132512	FRESNO	CA		11/03/2023		868		13			13		881	881			
100143249	RIVERTON	UT		02/16/2024		958		(13)			(13)		945	945			
100130429	HEMPSTEAD	NY		09/28/2023		901		(1)			(1)		900	900			
100238445	PANAMA CITY BEACH	FL		09/19/2025		4,053		(131)			(131)		3,922	3,922			
100171862	RALEIGH	NC		10/17/2024		1,012		(5)			(5)		1,007	1,007			
100168052	ATLANTIC CITY	NJ		09/20/2024		948		(7)			(7)		941	941			
100065153	TEMPE	AZ		07/14/2021		1,976		(42)			(42)		1,934	1,934			
100221579	CYPRESS	TX		07/22/2025		2,177		(81)			(81)		2,096	2,096			
100255589	GREENSBORO	NC		11/24/2025		949		(26)			(26)		923	923			
100221825	TOMBALL	TX		07/29/2025		877		(10)			(10)		867	867			
100076054	CORAL SPRINGS	FL		01/07/2022		583		(8)			(8)		575	575			
100277053	SNELLVILLE	GA		02/06/2026		495		(24)			(24)		471	471			
100079121	RICHMOND	VA		02/24/2022		2,437		(3)			(3)		2,434	2,434			
100176060	ATLANTA	GA		12/20/2024		911		(15)			(15)		896	896			
100140350	GILBERT	AZ		01/18/2024		812		(21)			(21)		791	791			
100206846	ASHLAND	MA		04/24/2025		931		(11)			(11)		920	920			
100228470	STAR	ID		08/11/2025		989		26			26		1,015	1,015			
100157728	GRESHAM	OR		06/28/2024		421		1			1		422	422			
100244430	GREEN VALLEY	AZ		09/29/2025		812		(35)			(35)		777	777			
100132810	MIAMI	FL		11/03/2023		1,123		22			22		1,145	1,145			
100155271	SELDEN	NY		07/19/2024		827		(44)			(44)		783	783			
4010088412	MEMPHIS	TN		01/30/2025		793		2			2		795	795			
100128336	ORLANDO	FL		09/14/2023		707		(34)			(34)		673	673			
100160050	BEL AIRE	KS		07/17/2024		991		12			12		1,003	1,003			
100180727	NEW BEDFORD	MA		11/26/2024		620		(10)			(10)		610	610			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283198	STOCKTON	CA		03/09/2026		585		(11)			(11)		574	574			
100188984	ANTELOPE	CA		01/09/2025		35,348		349			349		35,697	35,697			
100149599	WENDELL	NC		04/26/2024		1,067		14			14		1,081	1,081			
100103273	MENIFEE	CA		04/27/2023		834		(36)			(36)		798	798			
100235196	HENRICO	VA		08/28/2025		1,101		(37)			(37)		1,064	1,064			
100141086	WATERBURY	CT		01/30/2024		794		(19)			(19)		775	775			
100116612	APOPKA	FL		07/20/2023		1,448		219			219		1,667	1,667			
100193222	FT WORTH	TX		02/10/2025		26,742		(324)			(324)		26,418	26,418			
100141395	RICHMOND	TX		01/30/2024		726		(11)			(11)		715	715			
100168286	LAVEEN	AZ		09/20/2024		892		(21)			(21)		871	871			
100110258	MADISONVILLE	TX		06/30/2023		1,085		1			1		1,086	1,086			
100207404	HOUSTON	TX		04/29/2025		1,257		(59)			(59)		1,198	1,198			
100127481	AUSTIN	TX		09/08/2023		868		4			4		872	872			
100110571	BRADENTON	FL		06/30/2023		897		8			8		905	905			
100081814	MABLETON	GA		03/30/2022		1,437		3			3		1,440	1,440			
100151500	HENDERSON	NV		05/10/2024		1,206		(16)			(16)		1,190	1,190			
100176549	CATHLAMET	WA		11/15/2024		917		(10)			(10)		907	907			
100205822	WAKE FOREST	NC		04/14/2025		897		(13)			(13)		884	884			
100189570	LAS VEGAS	NV		01/17/2025		892		(17)			(17)		875	875			
100090937	LAUREL	MD		01/31/2023		735		(11)			(11)		724	724			
100194622	HOUSTON	TX		02/21/2025		872		4			4		876	876			
100220365	MENTONE	AL		07/14/2025		768		(23)			(23)		745	745			
100175684	SOUTH JORDAN	UT		11/12/2024		51,493		1,915			1,915		53,408	53,408			
100204779	PATTERSON	CA		04/09/2025		929		(15)			(15)		914	914			
100204771	PATTERSON	CA		04/09/2025		927		(13)			(13)		914	914			
100064988	KILL DEVIL HILLS	NC		07/14/2021		1,893		(61)			(61)		1,832	1,832			
100148861	PHOENIX	AZ		04/17/2024		1,012		9			9		1,021	1,021			
100238361	ITASCA	IL		09/19/2025		343		(9)			(9)		334	334			
100238360	ITASCA	IL		09/19/2025		344		(10)			(10)		334	334			
100255619	TURLOCK	CA		11/24/2025		3,453		(55)			(55)		3,398	3,398			
100151900	PORTLAND	OR		07/10/2024		739		(23)			(23)		716	716			
100142606	POINT	TX		02/08/2024		856		(18)			(18)		838	838			
100205966	MONROE	WA		04/15/2025		827		(15)			(15)		812	812			
100268927	COLUMBUS	OH		12/29/2025		508		(10)			(10)		498	498			
100202396	FLOWER MOUND	TX		03/19/2025		811		(26)			(26)		785	785			
100100323	NEW WAVERLY	TX		04/27/2023		1,363		90			90		1,453	1,453			
100253645	SAINT GEORGE	UT		10/30/2025		2,381		(90)			(90)		2,291	2,291			
100189173	WILLIAMSBURG	VA		01/13/2025		789		(25)			(25)		764	764			
100203960	CYPRESS	TX		03/28/2025		534		(5)			(5)		529	529			
100151048	ROSEVILLE	CA		05/08/2024		1,273		55			55		1,328	1,328			
100158743	RENO	NV		07/10/2024		825		(14)			(14)		811	811			
100185416	SECAUCUS	NJ		12/20/2024		1,166		10			10		1,176	1,176			
100219408	GLENDALE	AZ		07/07/2025		856		(24)			(24)		832	832			
100128715	ANDERSONVILLE	TN		09/21/2023		834		(25)			(25)		809	809			
100268681	MIDWAY	UT		12/29/2025		849		(22)			(22)		827	827			
100135314	AUGUSTA	GA		11/13/2023		645		8			8		653	653			
100165541	PLANO	TX		08/29/2024		880		4			4		884	884			
100067486	TERRELL HILLS	TX		09/23/2021		2,415		(76)			(76)		2,339	2,339			
100161171	STOCKTON	CA		07/25/2024		758		(25)			(25)		733	733			
100160196	BAYOU VISTA	TX		07/18/2024		1,790		(35)			(35)		1,755	1,755			
100186581	CLERMONT	FL		12/30/2024		11,113		642			642		11,755	11,755			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192812	CATHEDRAL CITY	CA		02/10/2025		882		(12)			(12)		870	870			
100102542	COALVILLE	UT		06/07/2023		972		(30)			(30)		942	942			
100192729	SPANISH FORK	UT		02/10/2025		1,582		3			3		1,585	1,585			
100132077	AVENTURA	FL		10/13/2023		892		(7)			(7)		885	885			
100257071	PAPILLION	NE		11/26/2025		550		(20)			(20)		530	530			
100219582	SPRING HILL	TN		07/07/2025		1,698		14			14		1,712	1,712			
100149386	BOISE	ID		04/24/2024		579		(15)	1		(16)		563	563			
100166124	ROCKLEDGE	FL		09/09/2024		825		(20)			(20)		805	805			
100082610	LOS ANGELES	CA		04/14/2022		2,386		7			7		2,393	2,393			
100201836	FRAMINGHAM	MA		03/18/2025		894		(14)			(14)		880	880			
100017896	POLLOCK PINES	CA		05/30/2018		2,123		(26)			(26)		2,097	2,097			
100219146	LIBERTYVILLE	IL		06/27/2025		794		(26)			(26)		768	768			
100229202	MINERAL	VA		08/13/2025		789		(21)			(21)		768	768			
100284811	BOISE	ID		03/27/2026		643		8			8		651	651			
100273936	LACEY	WA		01/26/2026		987		(32)			(32)		955	955			
100212212	MELBOURNE	FL		05/22/2025		985		17			17		1,002	1,002			
100151287	HUNTERSVILLE	NC		05/10/2024		2,015		(24)			(24)		1,991	1,991			
100228088	LOUISVILLE	KY		08/07/2025		7,446		(349)			(349)		7,097	7,097			
100189915	FRESNO	CA		01/21/2025		815		(20)			(20)		795	795			
100204110	CAPE CORAL	FL		03/28/2025		936		(17)			(17)		919	919			
100283787	LAUDERHILL	FL		03/13/2026		531		(15)			(15)		516	516			
100131647	EDGEWATER	FL		10/06/2023		863		29			29		892	892			
100204075	HOUSTON	TX		03/28/2025		1,989		(8)			(8)		1,981	1,981			
100229018	KISSIMMEE	FL		08/14/2025		911		(27)			(27)		884	884			
100189087	MELBOURNE	FL		01/13/2025		711		(15)			(15)		696	696			
100189837	PARKVILLE	MO		01/21/2025		1,008		2			2		1,010	1,010			
100081026	NASHVILLE	TN		03/18/2022		2,249		68			68		2,317	2,317			
100081032	NASHVILLE	TN		03/18/2022		2,249		68			68		2,317	2,317			
100179617	DAWSONVILLE	GA		11/21/2024		850		(19)			(19)		831	831			
100133626	MURFREESBORO	TN		10/23/2023		1,870		121			121		1,991	1,991			
100146614	FORT MYERS	FL		03/20/2024		1,575		(71)			(71)		1,504	1,504			
100075971	LAUDERDALE LAKES	FL		01/07/2022		1,857		(26)			(26)		1,831	1,831			
100246699	WEST HAVERSTRAW	NY		10/15/2025		840		(37)			(37)		803	803			
100277553	PUTNAM	CT		02/13/2026		1,025		(30)			(30)		995	995			
100186293	GLEN ARM	MD		12/27/2024		850		(36)			(36)		814	814			
100142715	SALEM	OR		02/08/2024		1,039		(3)			(3)		1,036	1,036			
100200697	AURORA	CO		03/11/2025		1,057		(1)			(1)		1,056	1,056			
100132278	LAKE LURE	NC		10/13/2023		930		16			16		946	946			
100283291	WOODBRIDGE	VA		03/11/2026		1,000		(5)			(5)		995	995			
100186736	FORT LAUDERDALE	FL		12/31/2024		834		(23)			(23)		811	811			
4010078412	MARGATE	FL		07/26/2024		842		(24)			(24)		818	818			
100190198	RICHMOND	TX		01/21/2025		1,062		(48)			(48)		1,014	1,014			
100210569	PHOENIX	AZ		05/15/2025		774		(38)			(38)		736	736			
100216236	LURAY	VA		06/20/2025		988		(22)			(22)		966	966			
100119543	WEST SACRAMENTO	CA		07/28/2023		904		(7)			(7)		897	897			
100273038	BUFORD	GA		01/15/2026		923		(19)			(19)		904	904			
100110034	WILLINGBORO	NJ		06/23/2023		1,407		(51)			(51)		1,356	1,356			
100268365	KISSIMMEE	FL		12/29/2025		915		(20)			(20)		895	895			
100245723	SAINT CLOUD	FL		10/06/2025		866		(37)			(37)		829	829			
100175368	NASHVILLE	TN		11/05/2024		885		(14)			(14)		871	871			
100176555	GRAND JUNCTION	CO		11/15/2024		882		(11)			(11)		871	871			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081412	INLET BEACH	FL		03/18/2022		1,849		31			31		1,880	1,880			
100173334	PRESTON	ID		10/30/2024		1,208		4			4		1,212	1,212			
100243459	SHELBY TOWNSHIP	MI		09/26/2025		888		(35)			(35)		853	853			
100253757	SHOW LOW	AZ		10/30/2025		906		(22)			(22)		884	884			
100110342	CENTRALIA	WA		06/30/2023		894		(11)			(11)		883	883			
100188895	DENVER	CO		01/09/2025		730		(13)			(13)		717	717			
100221681	NORTH CHARLESTON	SC		07/23/2025		855		(10)			(10)		845	845			
100210067	PROVO	UT		05/07/2025		854		(8)			(8)		846	846			
100195214	FORT MYERS	FL		02/24/2025		927		25			25		952	952			
100155310	NEWARK	NJ		07/19/2024		876		(29)			(29)		847	847			
100257207	MANTECA	CA		11/26/2025		934		(31)			(31)		903	903			
100238417	KERHONKSON	NY		09/19/2025		767		(29)			(29)		738	738			
100127938	SPRINGFIELD	TN		09/08/2023		1,076		41			41		1,117	1,117			
100107782	MILLVILLE	DE		05/19/2023		2,331		166			166		2,497	2,497			
100246824	TUCSON	AZ		10/16/2025		880		(21)			(21)		859	859			
100137610	FREDERICK	MD		12/08/2023		3,759		196			196		3,955	3,955			
100168594	WILMINGTON	NC		09/25/2024		1,075		9			9		1,084	1,084			
100148284	LAS VEGAS	NV		04/12/2024		918		(11)			(11)		907	907			
100210019	CARMEL VALLEY	CA		05/07/2025		5,696		(158)			(158)		5,538	5,538			
100139117	RANDALLSTOWN	MD		12/28/2023		745		(14)			(14)		731	731			
100207071	SWAMPSCOTT	MA		04/24/2025		746		(22)			(22)		724	724			
100068190	ROCKVILLE	MD		08/25/2021		1,897		(39)			(39)		1,858	1,858			
100247541	WATERBURY	CT		10/28/2025		751		(28)			(28)		723	723			
100086566	MESA	AZ		09/30/2022		953		(48)			(48)		905	905			
100284718	HAMDEN	CT		03/27/2026		568		(19)			(19)		549	549			
100210257	WIMAUMA	FL		05/09/2025		734		(10)			(10)		724	724			
100192840	TAMPA	FL		02/10/2025		1,280		22			22		1,302	1,302			
100076318	SAINT AUGUSTINE	FL		01/07/2022		3,435		(62)			(62)		3,373	3,373			
100143180	ALLEN	TX		02/16/2024		931		(12)			(12)		919	919			
100284505	ELLIJAY	GA		03/26/2026		898		(32)			(32)		866	866			
100115891	GREENSBORO	NC		07/20/2023		95,795		(1,210)			(1,210)		94,585	94,585			
100214759	DECATUR	GA		06/11/2025		5,035		(50)			(50)		4,985	4,985			
100174274	SARASOTA	FL		10/31/2024		1,048		(17)			(17)		1,031	1,031			
100135791	DENTON	TX		11/10/2023		976		27			27		1,003	1,003			
100190954	ROSEVILLE	CA		01/28/2025		880		(11)			(11)		869	869			
100082591	VICTORVILLE	CA		04/14/2022		2,192		(11)			(11)		2,181	2,181			
100148746	BROKEN BOW	OK		04/17/2024		833		(20)			(20)		813	813			
100272280	GLEN ALLEN	VA		01/08/2026		897		(20)			(20)		877	877			
100245644	CHERRY LOG	GA		10/06/2025		880		(33)			(33)		847	847			
100188879	MYRTLE BEACH	SC		01/09/2025		682		(32)			(32)		650	650			
100186925	WINTER GARDEN	FL		01/07/2025		902		(15)			(15)		887	887			
100076790	VALRICO	FL		12/27/2021		1,545		(137)			(137)		1,408	1,408			
100168483	TUNNEL HILL	GA		09/25/2024		895		(19)			(19)		876	876			
100162673	FORT WORTH	TX		08/12/2024		1,041		23			23		1,064	1,064			
100173845	ABILENE	TX		10/31/2024		352		(16)			(16)		336	336			
100071620	TACOMA	WA		10/14/2021		1,940		(49)			(49)		1,891	1,891			
100254839	GLENDALE	AZ		11/17/2025		780		(35)			(35)		745	745			
100195488	STATESVILLE	NC		02/24/2025		1,048		68			68		1,116	1,116			
100198503	LUTHERVILLE TIMONIUM	MD		02/28/2025		7,069		(124)			(124)		6,945	6,945			
100214647	SCHAUMBURG	IL		06/10/2025		559		6			6		565	565			
100167556	PENDERGRASS	GA		09/19/2024		815		(4)			(4)		811	811			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087166	DEERFIELD BEACH	FL		10/25/2022		1,663		44			44		1,707	1,707			
100146996	BYRAM TWP	NJ		03/27/2024		805		(4)			(4)		801	801			
100177000	FORT LAUDERDALE	FL		01/16/2025		743		(35)			(35)		708	708			
100129340	WINTERS	CA		09/25/2023		980		7			7		987	987			
100100735	SALEM	OR		04/28/2023		1,412		53			53		1,465	1,465			
100156418	UNION	NJ		06/24/2024		823		(14)			(14)		809	809			
100245037	HICKORY	NC		09/29/2025		819		(36)			(36)		783	783			
100158642	RICHMOND HILL	GA		07/10/2024		829		(20)			(20)		809	809			
100201242	CHICO	CA		03/12/2025		1,071		70			70		1,141	1,141			
100221173	GLASTONBURY	CT		07/21/2025		2,424		(47)			(47)		2,377	2,377			
100067823	REDLANDS	CA		09/23/2021		1,749		(55)			(55)		1,694	1,694			
100272973	MENIFEE	CA		01/15/2026		1,127		(27)			(27)		1,100	1,100			
100268380	SOUTH BLOOMINGVILLE	OH		12/29/2025		851		(26)			(26)		825	825			
100215456	HARRISBURG	NC		06/12/2025		(1,324)		(23)			(23)		(1,347)	(1,347)			
100152353	BAKERSFIELD	CA		05/17/2024		1,088		63			63		1,151	1,151			
100177298	GRESHAM	OR		01/16/2025		945		(16)			(16)		929	929			
100179785	HUNTERSVILLE	NC		11/21/2024		871		(21)			(21)		850	850			
100204349	PLEASANT PLAIN	OH		03/31/2025		2,391		(105)			(105)		2,286	2,286			
100166198	ST CLOUD	FL		09/09/2024		896		(14)			(14)		882	882			
100247480	LACEY	WA		11/26/2025		976		(20)			(20)		956	956			
100244857	PROSPER	TX		09/29/2025		852		(29)			(29)		823	823			
100194144	CARMEL	IN		02/14/2025		873		(14)			(14)		859	859			
100114791	MESA	AZ		07/07/2023		894		(18)			(18)		876	876			
100131604	APACHE JUNCTION	AZ		10/06/2023		1,191		7			7		1,198	1,198			
100177502	PILESGROVE	NJ		01/16/2025		1,542		(54)			(54)		1,488	1,488			
100158667	PORT SAINT LUCIE	FL		07/10/2024		828		(13)			(13)		815	815			
100230233	DALLAS	TX		08/29/2025		1,796		(71)			(71)		1,725	1,725			
100084773	MIAMI	FL		08/02/2022		821		(86)			(86)		735	735			
100078250	WEST NEW YORK	NJ		02/10/2022		1,663		(48)			(48)		1,615	1,615			
100249652	SAN JOSE	CA		10/30/2025		708		(14)			(14)		694	694			
100268858	MESA	AZ		12/29/2025		906		(18)			(18)		888	888			
100253680	NASHVILLE	TN		10/30/2025		851		(30)			(30)		821	821			
100266873	BEAVERTON	OR		12/23/2025		817		(32)			(32)		785	785			
100117695	CLERMONT	FL		07/20/2023		1,596		13			13		1,609	1,609			
100245662	CLEVELAND	TN		10/06/2025		758		(26)			(26)		732	732			
100170193	PANAMA CITY BEACH	FL		10/08/2024		641		(22)	1		(23)		618	618			
100247419	HURRICANE	UT		10/24/2025		600		(13)			(13)		587	587			
100154508	HOUSTON	TX		06/14/2024		853		(25)			(25)		828	828			
100189324	SALT LAKE CITY	UT		01/13/2025		120,617		(804)			(804)		119,813	119,813			
100193000	JACKSONVILLE	FL		02/10/2025		740		(23)			(23)		717	717			
100152685	DAVENPORT	FL		05/17/2024		781		(9)			(9)		772	772			
100119968	MANASSAS	VA		08/11/2023		964		(7)			(7)		957	957			
100195213	FORT MYERS	FL		02/24/2025		954		19			19		973	973			
100133408	ONTARIO	CA		11/21/2023		6,644		5			5		6,649	6,649			
100267040	HESPERIA	CA		12/23/2025		774		(34)			(34)		740	740			
100254956	MEDFORD	OR		11/17/2025		929		(26)			(26)		903	903			
100167609	MESA	AZ		09/19/2024		807		(10)			(10)		797	797			
100179579	APEX	NC		11/21/2024		1,223		(16)			(16)		1,207	1,207			
100236014	LITTLE ELM	TX		09/04/2025		800		(32)			(32)		768	768			
100235979	PITTSBURGH	PA		09/04/2025		4,155		(133)			(133)		4,022	4,022			
100272263	SALEM	OR		01/08/2026		933		(8)			(8)		925	925			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254232	OLATHE	KS		11/06/2025		943		(18)			(18)		925	925			
100115753	FORT WORTH	TX		07/20/2023		919		(18)			(18)		901	901			
100245990	MIDDLE RIVER	MD		10/07/2025		803		(26)			(26)		777	777			
100127983	CLARKSVILLE	TN		09/08/2023		953		16			16		969	969			
100172581	DAWSONVILLE	GA		10/23/2024		863		(31)			(31)		832	832			
100199061	DAYTONA BEACH	FL		02/28/2025		857		(11)			(11)		846	846			
100204861	WESTMINSTER	CA		04/09/2025		884		(29)			(29)		855	855			
100110343	JOHNS CREEK	GA		06/30/2023		998		(9)			(9)		989	989			
100244700	BOULDER CREEK	CA		09/29/2025		3,235		(88)			(88)		3,147	3,147			
100268605	PRESCOTT VALLEY	AZ		12/29/2025		1,256		(13)			(13)		1,243	1,243			
100203423	PRINCETON	TX		03/27/2025		1,331		(38)			(38)		1,293	1,293			
100079270	VALLEJO	CA		02/28/2022		1,883		(200)			(200)		1,683	1,683			
100140325	AURORA	CO		01/18/2024		891		(20)			(20)		871	871			
100144150	AUSTIN	TX		03/07/2024		876		(6)			(6)		870	870			
100185762	PICO RIVERA	CA		12/23/2024		897		(40)			(40)		857	857			
100220520	LAKEWOOD	WA		07/15/2025		886		(23)			(23)		863	863			
100284569	WEST CHESTER	PA		03/26/2026		907		(26)			(26)		881	881			
100172548	MESA	AZ		10/23/2024		929		(25)			(25)		904	904			
100235903	SHAWNEE	KS		09/04/2025		836		(30)			(30)		806	806			
100110201	LACEY	WA		06/30/2023		1,085		6			6		1,091	1,091			
100151116	HUMMELSTOWN	PA		05/08/2024		854		(15)			(15)		839	839			
100267128	SMITHSBURG	MD		12/23/2025		933		(14)			(14)		919	919			
100179555	DAWSONVILLE	GA		11/21/2024		932		(7)			(7)		925	925			
100203043	CAPE CORAL	FL		04/25/2025		592		(11)			(11)		581	581			
100211512	PANAMA CITY BEACH	FL		05/16/2025		1,161		14			14		1,175	1,175			
100258098	BRADENTON	FL		11/26/2025		1,738		(80)			(80)		1,658	1,658			
100180514	LA CROSSE	WI		11/26/2024		727		(23)			(23)		704	704			
100228037	TUCSON	AZ		08/07/2025		759		(30)			(30)		729	729			
100146414	FRISCO	TX		03/19/2024		609		(22)			(22)		587	587			
100162576	CHARLOTTE	NC		08/12/2024		30,378		(300)			(300)		30,078	30,078			
100176636	LANCASTER	CA		11/15/2024		895		(33)			(33)		862	862			
100255848	KILL DEVIL HILLS	NC		11/24/2025		1,736		(85)			(85)		1,651	1,651			
100188403	LAS VEGAS	NV		01/08/2025		2,732		(71)			(71)		2,661	2,661			
100137957	SURPRISE	AZ		12/13/2023		999		31			31		1,030	1,030			
100151628	ANTIOCH	TN		05/10/2024		923		(2)			(2)		921	921			
100244482	SOMERSET	NJ		09/29/2025		898		(22)			(22)		876	876			
100253459	KISSIMMEE	FL		10/30/2025		872		(26)			(26)		846	846			
100253454	COLLEGE STATION	TX		10/30/2025		865		(19)			(19)		846	846			
100151364	EUGENE	OR		05/10/2024		834		(14)			(14)		820	820			
100102122	FORNEY	TX		04/14/2023		587		(42)			(42)		545	545			
100152379	BENTONVILLE	AR		05/17/2024		1,381		(25)			(25)		1,356	1,356			
100194163	VILLAS	NJ		02/14/2025		786		(15)			(15)		771	771			
100116690	FORT WASHINGTON	MD		07/20/2023		1,597		117			117		1,714	1,714			
100143263	MERCED	CA		02/16/2024		659		(11)	1		(12)		647	647			
100234819	OCEAN CITY	MD		08/28/2025		1,106		(22)			(22)		1,084	1,084			
100114933	HOUSTON	TX		07/13/2023		901		(7)			(7)		894	894			
100065679	KINGSBURG	CA		07/28/2021		1,805		(65)			(65)		1,740	1,740			
100191346	DENVER	CO		01/30/2025		809		(22)			(22)		787	787			
100086906	LANCASTER	CA		09/21/2022		806		(16)			(16)		790	790			
100186196	WEST HAVEN	CT		12/27/2024		701		(9)			(9)		692	692			
100120758	HUTTO	TX		08/25/2023		1,495		61			61		1,556	1,556			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079120	SPOKANE	WA		02/24/2022		1,735		(37)			(37)		1,698	1,698			
100235953	NEW BRUNSWICK	NJ		09/04/2025		923		(15)			(15)		908	908			
100130240	LEXINGTON	SC		09/28/2023		743		(25)			(25)		718	718			
100141277	WOOLWICH TWP	NJ		01/30/2024		570		(22)			(22)		548	548			
100131690	ANTIOCH	TN		10/06/2023		952		26			26		978	978			
100194192	HERRIMAN	UT		02/14/2025		2,525		(39)			(39)		2,486	2,486			
100238386	BOONE	NC		09/19/2025		810		(18)			(18)		792	792			
100181892	COTTLEVILLE	MO		12/12/2024		889							889	889			
100137009	PORT SAINT JOE	FL		11/28/2023		993		53			53		1,046	1,046			
100155889	CHATHAM	LA		06/17/2024		838		(18)			(18)		820	820			
100209198	SACRAMENTO	CA		04/29/2025		43,058		(425)			(425)		42,633	42,633			
100076662	STOCKTON	CA		12/16/2021		1,835		(19)			(19)		1,816	1,816			
100153604	BROOKLYN	NY		05/31/2024		1							1	1			
100101616	PENSACOLA	FL		04/26/2023		903		(3)			(3)		900	900			
100148436	ROSEVILLE	CA		04/12/2024		751		28	1		27		778	778			
100238880	REXBURG	ID		09/23/2025		579		(24)	1		(25)		554	554			
100246249	TUCSON	AZ		10/08/2025		898		(40)			(40)		858	858			
100163958	SAINT MARYS	KS		10/04/2024		1,454		(54)			(54)		1,400	1,400			
100171768	BAKERSFIELD	CA		10/17/2024		4,204		(78)			(78)		4,126	4,126			
100069017	MOHEGAN LAKE	NY		09/01/2021		2,733		(17)			(17)		2,716	2,716			
100267122	POWELL	OH		12/23/2025		897		(22)			(22)		875	875			
100164276	WINCHESTER	CA		08/21/2024		889		(15)			(15)		874	874			
100103031	CLINTON	MA		06/22/2023		660		(21)			(21)		639	639			
100171370	CUSHING	MN		10/16/2024		609		(25)	1		(26)		583	583			
100188483	PHILADELPHIA	PA		01/08/2025		2,141		(68)			(68)		2,073	2,073			
100175991	DENVER	CO		11/14/2024		935		4			4		939	939			
100175933	MEMPHIS	TN		11/14/2024		939							939	939			
100244615	GRAND JUNCTION	CO		09/29/2025		1,056		(23)			(23)		1,033	1,033			
100144250	SEATTLE	WA		03/08/2024		2,336		10			10		2,346	2,346			
100193220	WEST SENECA	NY		02/10/2025		716		(18)			(18)		698	698			
100115718	SPOKANE	WA		07/20/2023		999		(16)			(16)		983	983			
100228891	MIDDLETOWN	NY		08/12/2025		769		(28)			(28)		741	741			
100062952	ELIZABETH	CO		07/01/2021		1,736		2			2		1,738	1,738			
100268292	SALIDA	CO		12/29/2025		835		(30)			(30)		805	805			
100186541	CRANDALL	TX		12/30/2024		1,503		(5)			(5)		1,498	1,498			
100173285	SACRAMENTO	CA		10/30/2024		1,008		(24)			(24)		984	984			
100273096	WAKE FOREST	NC		01/15/2026		4,043		(47)			(47)		3,996	3,996			
100172431	DALLAS	GA		10/23/2024		1,059		26			26		1,085	1,085			
100226980	JUDSONIA	AR		07/30/2025		547		(17)			(17)		530	530			
100071868	LOS ANGELES	CA		10/14/2021		5,724		(209)			(209)		5,515	5,515			
100141625	SNELLVILLE	GA		01/30/2024		1,045		(26)			(26)		1,019	1,019			
100271813	NASHVILLE	TN		12/30/2025		889		(25)			(25)		864	864			
100271810	NASHVILLE	TN		12/30/2025		889		(25)			(25)		864	864			
100271812	NASHVILLE	TN		12/30/2025		889		(25)			(25)		864	864			
100185033	HARTFORD	CT		12/20/2024		1,708		22			22		1,730	1,730			
100212662	BROKEN ARROW	OK		05/29/2025		759		(18)			(18)		741	741			
100158801	MIDDLETOWN	DE		07/10/2024		823		(14)			(14)		809	809			
100215327	ROSEVILLE	CA		06/12/2025		757		(29)			(29)		728	728			
100146968	KATY	TX		03/26/2024		847		(17)			(17)		830	830			
100167415	WINTER PARK	FL		09/16/2024		895		(20)			(20)		875	875			
100116116	CYPRESS	CA		07/20/2023		1,465		334			334		1,799	1,799			

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100266959	ORLANDO	FL		12/23/2025		1,245		(42)			(42)		1,203	1,203			
100253681	OLD BRIDGE	NJ		10/30/2025		872		(33)			(33)		839	839			
100128046	LA VERGNE	TN		09/08/2023		890		6			6		896	896			
100268826	BIG PINE	CA		12/29/2025		959		(9)			(9)		950	950			
100198958	NEW LONDON	CT		02/28/2025		751							751	751			
100163126	WINDERMERE	FL		08/13/2024		851		(26)			(26)		825	825			
100169383	OXNARD	CA		09/27/2024		891		(24)			(24)		867	867			
100185098	TUCSON	AZ		12/20/2024		938		17			17		955	955			
100185099	TUCSON	AZ		12/20/2024		937		18			18		955	955			
100185101	TUCSON	AZ		12/20/2024		937		18			18		955	955			
100185102	TUCSON	AZ		12/20/2024		937		18			18		955	955			
100185113	TUCSON	AZ		12/20/2024		937		18			18		955	955			
100171578	CHARLOTTESVILLE	VA		10/16/2024		916		(27)			(27)		889	889			
100128725	FLETCHER	NC		09/21/2023		780		(12)			(12)		768	768			
100236045	TACOMA	WA		09/04/2025		1,183		(27)			(27)		1,156	1,156			
100076064	SMYRNA	GA		01/07/2022		1,915		(24)			(24)		1,891	1,891			
100235107	ROSEBURG	OR		08/28/2025		809		(18)			(18)		791	791			
100115832	SPOKANE VALLEY	WA		07/20/2023		1,119		24			24		1,143	1,143			
100197296	YORK	SC		02/25/2025		1,926		(49)			(49)		1,877	1,877			
100131631	ALTUS	OK		10/06/2023		888		19			19		907	907			
100163082	LEHI	UT		08/13/2024		1,089		(11)			(11)		1,078	1,078			
100163200	COLTON	CA		08/13/2024		861		(28)			(28)		833	833			
100195406	BERKELEY SPRINGS	WV		02/24/2025		706		(26)			(26)		680	680			
100057665	ROSEVILLE	CA		06/30/2021		1,884		(38)			(38)		1,846	1,846			
100211739	PRINCETON	TX		05/19/2025		867		(6)			(6)		861	861			
100170333	SANDPOINT	ID		10/08/2024		4,375		(119)			(119)		4,256	4,256			
100134286	MIAMI	FL		10/27/2023		846		(11)			(11)		835	835			
100194319	CLAYTON	GA		02/14/2025		810		(22)			(22)		788	788			
100218622	ROSEMOUNT	MN		06/27/2025		867		(11)			(11)		856	856			
100176840	MIAMI	FL		11/15/2024		738		(37)			(37)		701	701			
100165684	TOOL	TX		10/04/2024		763		(62)			(62)		701	701			
100110085	PHOENIX	AZ		06/23/2023		653		(14)			(14)		639	639			
100135349	WINDERMERE	FL		11/13/2023		1,595		(5)			(5)		1,590	1,590			
100188268	TACOMA	WA		01/08/2025		1,059		32			32		1,091	1,091			
100082912	SACRAMENTO	CA		05/17/2022		939		(28)			(28)		911	911			
100228000	MANHATTAN	KS		08/04/2025		4,036		(71)			(71)		3,965	3,965			
100069735	MORENO VALLEY	CA		09/01/2021		2,163		(4)			(4)		2,159	2,159			
100180386	BROKEN BOW	OK		11/25/2024		981		(6)			(6)		975	975			
100235890	KUNA	ID		09/04/2025		903		(17)			(17)		886	886			
100210453	EAST QUOGUE	NY		05/12/2025		4,116		5			5		4,121	4,121			
100253421	CHARLOTTESVILLE	VA		10/30/2025		800		(33)			(33)		767	767			
100202502	MESA	AZ		03/21/2025		986		18			18		1,004	1,004			
100120612	FORT LAUDERDALE	FL		08/18/2023		792		(36)			(36)		756	756			
100229012	FORT LAUDERDALE	FL		08/14/2025		763		(22)			(22)		741	741			
100220237	HUNTSVILLE	AL		07/11/2025		343		(8)			(8)		335	335			
100188269	SURPRISE	AZ		01/08/2025		1,017		18			18		1,035	1,035			
100153974	LOUISBURG	NC		06/05/2024		815		(45)			(45)		770	770			
100216483	ORLANDO	FL		06/23/2025		882		(6)			(6)		876	876			
100195477	CARTERSVILLE	GA		02/24/2025		1,065		73			73		1,138	1,138			
100152434	FORT PIERCE	FL		05/17/2024		1,817		5			5		1,822	1,822			
100182649	DESERT HOT SPRINGS	CA		12/12/2024		944		1			1		945	945			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169584	VALENCIA	CA		09/30/2024		908		(14)			(14)		894	894			
100236091	LAWRENCEVILLE	GA		09/05/2025		911		(4)			(4)		907	907			
100188738	PORT SAINT LUCIE	FL		01/09/2025		1,049		21			21		1,070	1,070			
100168278	MONROE	NC		09/20/2024		850		(19)			(19)		831	831			
100221084	LAKE ARIEL	PA		07/18/2025		1,733		(51)			(51)		1,682	1,682			
100065776	SAN DIEGO	CA		07/28/2021		1,812		(42)			(42)		1,770	1,770			
100141009	DAVENPORT	FL		02/20/2024		724		(35)			(35)		689	689			
100115808	CENTRAL FALLS	RI		07/20/2023		5,139		(87)			(87)		5,052	5,052			
100120963	MADISON	AL		08/30/2023		1,245		107			107		1,352	1,352			
100226769	WASHINGTON	DC		07/30/2025		961		(29)			(29)		932	932			
100172297	GROVELAND	CA		10/21/2024		2,368		(47)			(47)		2,321	2,321			
100119463	MADISON	AL		07/31/2023		1,238		58			58		1,296	1,296			
100076547	SAN ANTONIO	TX		01/04/2022		1,778		(67)			(67)		1,711	1,711			
100119222	FRESNO	CA		07/31/2023		4,112		153			153		4,265	4,265			
100194556	BRYAN	TX		02/20/2025		497		1			1		498	498			
100158792	PORTLAND	OR		07/10/2024		880		(16)			(16)		864	864			
100142474	PIEDMONT	SC		03/08/2024		21,987		(466)			(466)		21,521	21,521			
100268864	HANFORD	CA		12/29/2025		56,701		(1,300)			(1,300)		55,401	55,401			
100178380	LOS ANGELES	CA		11/20/2024		995		(27)			(27)		968	968			
100206151	ANNAPOLIS	MD		04/16/2025		1,271		(24)			(24)		1,247	1,247			
100156366	LAVEEN	AZ		07/25/2024		817		(35)			(35)		782	782			
100207299	MONROE	GA		04/28/2025		620		(18)			(18)		602	602			
100067457	WALLINGTON	NJ		09/23/2021		1,778		(60)			(60)		1,718	1,718			
100138335	TEMECULA	CA		12/18/2023		857		(15)			(15)		842	842			
100238960	NORTH MYRTLE BEACH	SC		09/23/2025		1,264		(41)			(41)		1,223	1,223			
100081594	CORONA	CA		03/24/2022		1,411		(14)			(14)		1,397	1,397			
100180164	PENNSAUKEN	NJ		11/25/2024		667		(41)			(41)		626	626			
100023361	FREDERICKSBURG	VA		08/16/2018		2,159		(25)			(25)		2,134	2,134			
100173166	EL PRADO	NM		10/30/2024		806		(22)			(22)		784	784			
100247058	PARSIPPANY	NJ		10/22/2025		787		(26)			(26)		761	761			
100137335	MILFORD	CT		12/01/2023		774		12			12		786	786			
100228677	LAS VEGAS	NV		08/11/2025		1,279		(27)			(27)		1,252	1,252			
100147182	WAILUKU	HI		03/28/2024		656		(19)			(19)		637	637			
100131599	FREDERICK	MD		10/06/2023		978		(6)			(6)		972	972			
100205713	CAPE CORAL	FL		04/14/2025		741		(11)			(11)		730	730			
100119208	PANAMA CITY BEACH	FL		07/31/2023		883		(10)			(10)		873	873			
100228101	VANCOUVER	WA		08/07/2025		954		(3)			(3)		951	951			
100213924	LINCOLN	CA		05/29/2025		871		(10)			(10)		861	861			
100110632	CHANDLER	AZ		06/30/2023		956		4			4		960	960			
100157438	SEAFORD	DE		02/20/2025		791		15			15		806	806			
100277657	GAITHERSBURG	MD		02/19/2026		843		(32)			(32)		811	811			
100283239	MARYSVILLE	CA		03/09/2026		889		(16)			(16)		873	873			
100278140	CHICAGO	IL		02/26/2026		1,990		(39)			(39)		1,951	1,951			
100060249	EUGENE	OR		06/25/2021		1,932		(53)			(53)		1,879	1,879			
100129758	ATLANTA	GA		09/27/2023		576		(5)			(5)		571	571			
100213969	MANAHAWKIN	NJ		05/29/2025		814		(26)			(26)		788	788			
100137690	HOSCHTON	GA		12/08/2023		23		(8)	1		(9)		14	14			
100197505	MOUNT VERNON	WA		02/26/2025		1,210		(36)			(36)		1,174	1,174			
100169863	RIVERVIEW	FL		09/30/2024		845		(27)			(27)		818	818			
100140422	RIVER RIDGE	LA		01/18/2024		795		(22)			(22)		773	773			
100219890	PALM DESERT	CA		07/08/2025		894		(13)			(13)		881	881			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209776	MIAMI	FL		05/05/2025		392		(9)			(9)		383	383			
100099946	SAN JUAN CAPISTRANO	CA		03/28/2023		3,556		(142)			(142)		3,414	3,414			
100133402	CONCORD	NC		11/21/2023		702		(18)			(18)		684	684			
100109159	BAKERSFIELD	CA		07/21/2023		928		(16)			(16)		912	912			
100179648	ELLICOTT CITY	MD		11/21/2024		800		(17)			(17)		783	783			
100238784	DAWSONVILLE	GA		09/23/2025		844		(20)			(20)		824	824			
100211668	TUCSON	AZ		05/19/2025		1,788		87			87		1,875	1,875			
100204557	LAKEWOOD	OH		04/04/2025		764		(25)			(25)		739	739			
100080029	BEND	OR		04/08/2022		2,147		10			10		2,157	2,157			
100137732	GLENDALE	AZ		12/08/2023		1,000		36			36		1,036	1,036			
100211932	ARDEN	NC		05/19/2025		1,173		(14)			(14)		1,159	1,159			
100159989	MIAMI	FL		08/16/2024		815		(28)			(28)		787	787			
100127626	PHOENIX	AZ		09/08/2023		1,312		(6)			(6)		1,306	1,306			
100212092	MERIDIAN	ID		05/22/2025		898		12			12		910	910			
100234923	PAWTUCKET	RI		08/28/2025		861		(25)			(25)		836	836			
100115711	KATY	TX		07/20/2023		1,051		(3)			(3)		1,048	1,048			
100115231	BLOOMINGBURG	NY		07/17/2023		874		(26)			(26)		848	848			
100165073	OWINGS MILLS	MD		08/28/2024		1,901		(10)			(10)		1,891	1,891			
100210195	RALEIGH	NC		05/07/2025		926		(3)			(3)		923	923			
100081449	EL CAJON	CA		03/18/2022		3,683		144			144		3,827	3,827			
100236758	BAKERSFIELD	CA		09/11/2025		2,425		(73)			(73)		2,352	2,352			
100175179	WILLINGBORO	NJ		11/05/2024		805		(17)			(17)		788	788			
100116588	CRESTLINE	CA		07/20/2023		1,162		54			54		1,216	1,216			
100245208	QUAKER HILL	CT		10/06/2025		1,072		(44)			(44)		1,028	1,028			
100148781	HIGHLAND	UT		04/17/2024		1,093		47			47		1,140	1,140			
100277342	TACOMA	WA		02/12/2026		479		(23)			(23)		456	456			
100243372	CIBOLO	TX		09/26/2025		836		(27)			(27)		809	809			
100116833	LAS VEGAS	NV		07/20/2023		1,267		363			363		1,630	1,630			
100272800	MANTECA	CA		01/13/2026		1,062		(48)			(48)		1,014	1,014			
100282223	FORT WORTH	TX		02/27/2026		263		(9)			(9)		254	254			
100133714	FREDERICK	MD		10/23/2023		1,080		66			66		1,146	1,146			
100175981	DOVER	NH		11/14/2024		1,013		20			20		1,033	1,033			
100120378	HOUSTON	TX		08/18/2023		832		(23)			(23)		809	809			
100254196	AURORA	CO		11/06/2025		867		(29)			(29)		838	838			
100118628	ELK GROVE	CA		07/25/2023		1,050		(19)			(19)		1,031	1,031			
100282235	FORT WORTH	TX		02/27/2026		287		(7)			(7)		280	280			
100206134	SELMA	CA		04/16/2025		736		(22)			(22)		714	714			
100282199	LAS VEGAS	NV		02/27/2026		607		(21)			(21)		586	586			
100216246	CYPRESS	TX		06/20/2025		1,775		(59)			(59)		1,716	1,716			
100168016	ROCKWOOD	MI		09/20/2024		843		(36)			(36)		807	807			
100119173	MERIDIAN	ID		07/31/2023		888		3			3		891	891			
100101538	LINCOLN	CA		04/26/2023		1,113		2			2		1,115	1,115			
100103528	EUGENE	OR		05/08/2023		664		(48)			(48)		616	616			
100277001	ELLIJAY	GA		01/30/2026		1,059		(39)			(39)		1,020	1,020			
100211502	CLAYTON	NC		05/16/2025		1,019		(14)			(14)		1,005	1,005			
100079904	MOORESVILLE	NC		04/25/2022		1,470		(47)			(47)		1,423	1,423			
100209367	EGG HARBOR CITY	NJ		04/29/2025		833		(22)			(22)		811	811			
100206323	ASHLAND CITY	TN		04/17/2025		933		(18)			(18)		915	915			
100076152	BOCA RATON	FL		01/07/2022		2,285		(60)			(60)		2,225	2,225			
100100667	TRACY	CA		04/28/2023		1,433		136			136		1,569	1,569			
100235036	AMOLD	MD		08/28/2025		928		(9)			(9)		919	919			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100166135	IDYLLWILD	CA		09/09/2024		754		(24)			(24)		730	730			
100227057	RALEIGH	NC		07/30/2025		1,006		42			42		1,048	1,048			
100065342	JERSEY CITY	NJ		07/28/2021		1,861		(62)			(62)		1,799	1,799			
100068189	OAKLAND	CA		08/25/2021		1,958		(43)			(43)		1,915	1,915			
100282125	JERSEY CITY	NJ		02/27/2026		440		(22)			(22)		418	418			
100175028	WARRENTON	VA		11/05/2024		743		(20)			(20)		723	723			
100170357	NORTH CONWAY	NH		10/08/2024		808		(15)			(15)		793	793			
100182664	IDYLLWILD	CA		12/12/2024		1,233		(14)			(14)		1,219	1,219			
100268775	MESA	AZ		12/29/2025		827		(29)			(29)		798	798			
100181996	MCKINNEY	TX		12/12/2024		1,018		55			55		1,073	1,073			
100203209	PIGEON FORGE	TN		03/27/2025		522		(20)	1		(21)		501	501			
100158923	ARLINGTON	TX		07/12/2024		899		(16)			(16)		883	883			
100192579	LAWRENCEVILLE	GA		02/10/2025		774		(26)			(26)		748	748			
100120361	LAUREL	MD		08/18/2023		1,302		(3)			(3)		1,299	1,299			
100149594	VISALIA	CA		04/26/2024		612		(9)			(9)		603	603			
100100724	MODESTO	CA		04/28/2023		1,270		77			77		1,347	1,347			
100102090	THOUSAND OAKS	CA		04/14/2023		996		5			5		1,001	1,001			
100207478	COCOA	FL		04/29/2025		571		(27)			(27)		544	544			
100283364	CHARLOTTE	NC		03/11/2026		607		(14)			(14)		593	593			
100283186	ROWLETT	TX		03/09/2026		509		(27)			(27)		482	482			
100200281	ATLANTA	GA		03/07/2025		801		(21)			(21)		780	780			
100155905	STUART	FL		06/17/2024		928		(11)			(11)		917	917			
100186879	AURORA	CO		01/07/2025		692		13			13		705	705			
100169057	BRADENTON	FL		09/27/2024		943		(19)			(19)		924	924			
100213982	PORTERVILLE	CA		05/29/2025		872		(13)			(13)		859	859			
100078981	MCMINNVILLE	OR		02/24/2022		1,734		(22)			(22)		1,712	1,712			
100107846	BEAVERTON	OR		05/23/2023		955		(21)			(21)		934	934			
100246786	PROVINCETOWN	MA		10/15/2025		3,473		(87)			(87)		3,386	3,386			
100273784	FLORISSANT	CO		01/23/2026		841		(21)			(21)		820	820			
100272952	SHOSHONE	ID		01/15/2026		846		(26)			(26)		820	820			
100081261	BOZEMAN	MT		03/18/2022		2,425		57			57		2,482	2,482			
100088065	PHILADELPHIA	PA		10/25/2022		987		(18)			(18)		969	969			
100164187	SALINAS	CA		08/21/2024		650		(10)			(10)		640	640			
100139612	CONYERS	GA		12/28/2023		505		(10)			(10)		495	495			
100175341	ANSONIA	CT		11/05/2024		837		(25)			(25)		812	812			
100083021	TOWSON	MD		05/11/2022		1,665		(24)			(24)		1,641	1,641			
100273790	SALT LAKE CITY	UT		01/23/2026		896		(14)			(14)		882	882			
100177622	PORT SAINT LUCIE	FL		01/16/2025		660		(30)			(30)		630	630			
100128486	MURRELLS INLET	SC		09/15/2023		841		(2)			(2)		839	839			
100159900	LAKE WORTH	FL		08/16/2024		824		(52)			(52)		772	772			
100186195	SANDY HOOK	CT		12/27/2024		721		(21)			(21)		700	700			
100076275	SACRAMENTO	CA		01/07/2022		1,938		(19)			(19)		1,919	1,919			
100276622	LAS VEGAS	NV		01/29/2026		7,136		(201)			(201)		6,935	6,935			
100213129	GRANITE BAY	CA		05/29/2025		2,008		(74)			(74)		1,934	1,934			
100161383	NEW BRAUNFELS	TX		07/25/2024		908		(9)			(9)		899	899			
100272580	HICKORY	NC		01/08/2026		937		(12)			(12)		925	925			
100198460	AURORA	IL		02/28/2025		786		(26)			(26)		760	760			
100116870	HOUSTON	TX		07/20/2023		913		79			79		992	992			
100277925	SAN PEDRO	CA		02/26/2026		1,745		(67)			(67)		1,678	1,678			
100174240	WALKER	MN		10/31/2024		14,252		(263)			(263)		13,989	13,989			
100102691	FRESNO	CA		06/22/2023		909		(12)			(12)		897	897			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119371	LEWISVILLE	TX		07/31/2023		1,062		7			7		1,069	1,069			
100168671	HYANNIS	MA		09/25/2024		739		(11)			(11)		728	728			
100146608	MESA	AZ		03/20/2024		683		(17)			(17)		666	666			
100182213	FATE	TX		12/12/2024		935		25			25		960	960			
100188754	WINCHESTER	VA		01/09/2025		7,404		222			222		7,626	7,626			
100179927	VERO BEACH	FL		11/25/2024		3,944		(29)			(29)		3,915	3,915			
100277526	AVE MARIA	FL		02/13/2026		1,043		(23)			(23)		1,020	1,020			
100135471	LAKEVILLE	MN		11/13/2023		1,581		138			138		1,719	1,719			
100165263	PALMDALE	CA		08/29/2024		836		(5)			(5)		831	831			
100136983	LAS VEGAS	NV		11/28/2023		843		3			3		846	846			
100164234	BAKERSFIELD	CA		08/21/2024		6,507		(199)			(199)		6,308	6,308			
100101518	LOVELAND	CO		04/26/2023		1,296		48			48		1,344	1,344			
100201064	HINDSVILLE	AR		03/12/2025		849		(13)			(13)		836	836			
100136245	RALEIGH	NC		11/20/2023		842		4			4		846	846			
100088012	OTHELLO	WA		10/25/2022		1,545		23			23		1,568	1,568			
100164564	RIVERSIDE	CA		08/21/2024		967		(7)			(7)		960	960			
100080416	PALM CITY	FL		04/14/2022		1,487		(18)			(18)		1,469	1,469			
100255414	CHICO	CA		11/24/2025		786		(37)			(37)		749	749			
100195199	NORTH MYRTLE BEACH	SC		02/24/2025		810		(25)			(25)		785	785			
100079711	NORTHBROOK	IL		04/08/2022		2,970		89			89		3,059	3,059			
100198421	HEMET	CA		02/28/2025		909		(7)			(7)		902	902			
100068045	BREMERTON	WA		09/23/2021		1,994		(20)			(20)		1,974	1,974			
100153073	MIAMI	FL		06/27/2024		810		(43)			(43)		767	767			
100257395	LOS ANGELES	CA		11/26/2025		797		(30)			(30)		767	767			
100150866	OXON HILL	MD		05/08/2024		934		(17)			(17)		917	917			
100198474	RIVERVIEW	FL		02/28/2025		4,735		(137)			(137)		4,598	4,598			
100188793	SALEM	OR		01/09/2025		1,092		55			55		1,147	1,147			
100200398	KINGSLAND	GA		03/10/2025		178,333		(3,247)			(3,247)		175,086	175,086			
100271974	SATELLITE BEACH	FL		01/08/2026		823		(37)			(37)		786	786			
100212351	ALLEN	TX		05/28/2025		856		8			8		864	864			
100169904	SALEM	UT		11/08/2024		20							20	20			
100138114	YULEE	FL		12/14/2023		1,036		(5)			(5)		1,031	1,031			
100177499	IDABEL	OK		01/16/2025		1,185		(26)			(26)		1,159	1,159			
100243195	PEORIA	AZ		09/26/2025		1,795		(87)			(87)		1,708	1,708			
100192965	WINCHESTER	VA		02/10/2025		825		(23)			(23)		802	802			
100202732	CUMMING	GA		03/24/2025		830		(28)			(28)		802	802			
100268421	COLUMBIA	TN		12/29/2025		297		(17)			(17)		280	280			
100211744	PORT SAINT LUCIE	FL		05/19/2025		799		(19)			(19)		780	780			
100254739	WAXAHACHIE	TX		11/14/2025		872		(27)			(27)		845	845			
100109106	LEESBURG	VA		06/05/2023		1,081		(38)			(38)		1,043	1,043			
100220447	SURPRISE	AZ		07/15/2025		859		(15)			(15)		844	844			
100267077	RENO	NV		12/23/2025		662		(12)			(12)		650	650			
100255839	OSAGE BEACH	MO		11/24/2025		894		(28)			(28)		866	866			
100267339	MERIDIAN	ID		12/24/2025		840		(35)			(35)		805	805			
100172490	EASTON	PA		10/23/2024		839		(20)			(20)		819	819			
100226910	MONROE	NC		07/30/2025		845		(18)			(18)		827	827			
100139300	SPRINGFIELD	OR		12/28/2023		776		(28)			(28)		748	748			
100185816	WINDER	GA		12/26/2024		753		(31)			(31)		722	722			
100100347	SECAUCUS	NJ		04/27/2023		1,351		91			91		1,442	1,442			
100180346	WEST CHESTER	OH		11/25/2024		1,097		14			14		1,111	1,111			
100284002	CHEYENNE	WY		03/24/2026		618		(14)			(14)		604	604			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254594	COLTON	CA		11/10/2025		1,233		(19)			(19)		1,214	1,214			
100171472	DRIPPING SPRINGS	TX		10/16/2024		1,618		(38)			(38)		1,580	1,580			
100127974	ANTIOCH	TN		09/08/2023		1,125		59			59		1,184	1,184			
100237011	NASHVILLE	TN		09/12/2025		1,933		(42)			(42)		1,891	1,891			
100194786	DAWSONVILLE	GA		02/21/2025		946		8			8		954	954			
100067741	LOS BANOS	CA		09/23/2021		1,243		(38)			(38)		1,205	1,205			
100080471	BIG BEAR CITY	CA		03/10/2022		1,525		(42)			(42)		1,483	1,483			
100078481	NORTHLAKE	TX		02/02/2022		1,767		(63)			(63)		1,704	1,704			
100212582	EUREKA	CA		05/29/2025		668		(27)			(27)		641	641			
100130440	STUART	FL		09/28/2023		701		(35)			(35)		666	666			
100268232	OAK ISLAND	NC		12/29/2025		903		(15)			(15)		888	888			
100193198	CONCORD	NH		02/10/2025		1,123		1			1		1,124	1,124			
100108002	MC KINNEY	TX		05/25/2023		1,399		22			22		1,421	1,421			
100110351	AUBREY	TX		06/30/2023		1,145		20			20		1,165	1,165			
100195210	CANOGA PARK	CA		02/24/2025		806		(17)			(17)		789	789			
100201296	FRAZIER PARK	CA		03/12/2025		752		(29)			(29)		723	723			
100195206	BRENTWOOD	CA		02/24/2025		949		(31)			(31)		918	918			
100117704	STOCKTON	CA		07/20/2023		1,119		43			43		1,162	1,162			
100163384	GLOUCESTER	MA		09/27/2024		711		(45)			(45)		666	666			
100243393	BRASELTON	GA		09/26/2025		1,076		(48)			(48)		1,028	1,028			
100246125	BELLAIRE	MI		10/08/2025		1,446		(60)			(60)		1,386	1,386			
100219930	HENDERSON	NV		07/08/2025		1,112		(21)			(21)		1,091	1,091			
100283471	CHICAGO	IL		03/11/2026		548		(19)			(19)		529	529			
100261693	TEMPLE	PA		12/12/2025		562		(16)			(16)		546	546			
100268311	CHARLOTTE	NC		12/29/2025		894		(13)			(13)		881	881			
100261606	PHOENIX	AZ		12/15/2025		859		(29)			(29)		830	830			
100253958	BYRAM TOWNSHIP	NJ		10/30/2025		572		(16)			(16)		556	556			
100245238	NAPERVILLE	IL		10/06/2025		4,844		(208)			(208)		4,636	4,636			
100143184	NEW ORLEANS	LA		02/16/2024		851		(18)			(18)		833	833			
100219506	SUGAR HILL	GA		07/07/2025		773		(27)			(27)		746	746			
100206326	BOERNE	TX		04/17/2025		1,469		(25)			(25)		1,444	1,444			
100065358	LOS ANGELES	CA		07/28/2021		1,856		(24)			(24)		1,832	1,832			
100110307	CAMBRIDGE	MA		06/30/2023		1,133		5			5		1,138	1,138			
100267127	DALLAS	TX		12/23/2025		24,850		(644)			(644)		24,206	24,206			
100172436	GLASSBORO	NJ		10/23/2024		1,232		(39)			(39)		1,193	1,193			
100246884	LA HABRA	CA		10/17/2025		893		(22)			(22)		871	871			
100114802	PORT CHARLOTTE	FL		07/10/2023		1,052		17			17		1,069	1,069			
100266990	KALISPELL	MT		12/23/2025		917		(24)			(24)		893	893			
100254744	LACONIA	NH		11/14/2025		740		(18)			(18)		722	722			
100253643	ROSEVILLE	MN		10/30/2025		747		(25)			(25)		722	722			
100179979	MYRTLE BEACH	SC		11/25/2024		1,102		63			63		1,165	1,165			
100245793	JOLIET	IL		10/29/2025		873		(23)			(23)		850	850			
100162793	ANDERSON	SC		08/12/2024		881		(6)			(6)		875	875			
100221541	SAN JOSE	CA		07/22/2025		875		(23)			(23)		852	852			
100164386	RALEIGH	NC		08/21/2024		910		(13)			(13)		897	897			
100084661	KISSIMMEE	FL		08/02/2022		887		(54)			(54)		833	833			
100267176	WOLCOTTVILLE	IN		12/23/2025		997		(17)			(17)		980	980			
100088001	PORTLAND	OR		10/25/2022		924		4			4		928	928			
100238745	TAMPA	FL		09/22/2025		773		(15)			(15)		758	758			
100245001	SOMERS POINT	NJ		09/29/2025		793		(35)			(35)		758	758			
100121008	LATHROP	CA		08/30/2023		1,751		53			53		1,804	1,804			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100276580	LAUREL	MD		01/28/2026		781		(31)			(31)		750	750			
100186500	BLUE SPRINGS	MO		12/30/2024		865		(19)			(19)		846	846			
100161512	TACOMA	WA		07/30/2024		770		(15)			(15)		755	755			
100244629	PARSONSFIELD	ME		09/29/2025		810		(34)			(34)		776	776			
100244824	COEUR D ALENE	ID		09/29/2025		806		(30)			(30)		776	776			
100200300	UNION	NJ		03/07/2025		873		(19)			(19)		854	854			
100195562	HALETHORPE	MD		02/24/2025		844		10			10		854	854			
100165508	ATLANTA	GA		08/29/2024		891		(11)			(11)		880	880			
100141214	CLACKAMAS	OR		01/30/2024		783		(13)			(13)		770	770			
100194518	JACKSON	CA		02/14/2025		840		(37)			(37)		803	803			
100198442	VENTNOR CITY	NJ		02/28/2025		871		(13)			(13)		858	858			
100117141	BAYSIDE	NY		07/20/2023		5,151		581			581		5,732	5,732			
100273794	PENTWATER	MI		01/23/2026		839		(25)			(25)		814	814			
100136347	CEDAR HILL	TX		11/20/2023		1,007		129			129		1,136	1,136			
100202247	LEMOORE	CA		04/17/2025		628		(29)			(29)		599	599			
100129333	MANOR	TX		09/25/2023		1,159		(5)			(5)		1,154	1,154			
100283322	ALPHARETTA	GA		03/11/2026		4,730		(71)			(71)		4,659	4,659			
100236783	AUBREY	TX		09/12/2025		753		(23)			(23)		730	730			
100197499	PALM DESERT	CA		02/26/2025		984		8			8		992	992			
100229815	CAMBRIDGE	MD		08/18/2025		901		(8)			(8)		893	893			
100273816	ROCHESTER HILLS	MI		01/23/2026		826		(27)			(27)		799	799			
100118671	GLEN COVE	NY		07/25/2023		2,350		(33)			(33)		2,317	2,317			
100079231	PANAMA CITY BEACH	FL		02/14/2022		1,672		(60)			(60)		1,612	1,612			
100171724	MOORESVILLE	NC		10/17/2024		938		2			2		940	940			
100253507	NAPLES	FL		10/30/2025		855		(20)			(20)		835	835			
100209795	RICHMOND	VA		05/05/2025		364		(8)			(8)		356	356			
100235809	QUEEN CREEK	AZ		09/04/2025		887		(21)			(21)		866	866			
100136957	AUBREY	TX		11/28/2023		904		20			20		924	924			
100167999	HOUSTON	TX		09/20/2024		779		(47)			(47)		732	732			
100110676	WHITE PLAINS	NY		06/30/2023		1,152		12			12		1,164	1,164			
100101580	PRESCOTT VALLEY	AZ		04/26/2023		978		(2)			(2)		976	976			
100150724	PHOENIX	AZ		05/06/2024		2,358		147			147		2,505	2,505			
100189259	APACHE JUNCTION	AZ		01/13/2025		950		(6)			(6)		944	944			
100166129	PARRISH	FL		09/09/2024		1,635							1,635	1,635			
100116050	HALLANDALE BEACH	FL		07/20/2023		961		(5)			(5)		956	956			
100205763	LAS VEGAS	NV		04/14/2025		808		(13)			(13)		795	795			
100229885	PRESCOTT	AZ		08/18/2025		772		(28)			(28)		744	744			
100238961	GRANVILLE	OH		09/23/2025		1,006		(19)			(19)		987	987			
100168577	BRADENTON	FL		09/25/2024		716		(2)			(2)		714	714			
100131918	GLEN ELLYN	IL		10/13/2023		819		(19)			(19)		800	800			
100244673	SAINT LOUIS PARK	MN		09/29/2025		505		(22)			(22)		483	483			
100245543	TOLLESON	AZ		10/06/2025		907		(26)			(26)		881	881			
100210183	GLEN ALLEN	VA		05/07/2025		977		(11)			(11)		966	966			
100110654	CLERMONT	FL		06/30/2023		869		6			6		875	875			
100283170	AUSTIN	TX		03/09/2026		782		(27)			(27)		755	755			
100277185	MORENO VALLEY	CA		02/10/2026		568							568	568			
100277192	HAVERHILL	FL		02/10/2026		678		(32)			(32)		646	646			
100174252	PEORIA	AZ		10/31/2024		873		(27)			(27)		846	846			
100120595	LAKE ELSINORE	CA		08/18/2023		650		(25)			(25)		625	625			
100189297	COLLEGE STATION	TX		01/13/2025		583		(21)	1		(22)		561	561			
100190963	LAWRENCEVILLE	GA		01/28/2025		955		10			10		965	965			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272700	SAN BERNARDINO	CA		01/09/2026		822		(9)			(9)		813	813			
100268579	OCEAN VIEW	DE		12/29/2025		969		(6)			(6)		963	963			
100151525	VICTORVILLE	CA		05/10/2024		828		(14)			(14)		814	814			
100188581	LAS VEGAS	NV		02/10/2025		859		(6)			(6)		853	853			
100229572	SAINT JOHNS	FL		08/15/2025		850		(18)			(18)		832	832			
100254515	PHOENIX	AZ		11/07/2025		792		(2)			(2)		790	790			
100182629	STOCKBRIDGE	MA		12/12/2024		8,617		47			47		8,664	8,664			
100229037	NORTH BEACH	MD		08/14/2025		706		(27)			(27)		679	679			
100190044	SALT LAKE CITY	UT		01/21/2025		857		(18)			(18)		839	839			
100276945	CAPE CORAL	FL		01/30/2026		893		(19)			(19)		874	874			
100246010	BAKERSFIELD	CA		10/07/2025		2,449		(14)			(14)		2,435	2,435			
100182690	CAMDENTON	MO		12/12/2024		915		(16)			(16)		899	899			
100268562	WACO	TX		12/29/2025		941		(11)			(11)		930	930			
100283354	AUSTIN	TX		03/11/2026		633		(9)			(9)		624	624			
100128717	ROYAL PALM BEACH	FL		09/21/2023		768		(38)			(38)		730	730			
100159585	SUNRISE	FL		07/15/2024		940		(4)			(4)		936	936			
100152577	AUSTIN	TX		05/17/2024		838							838	838			
100137857	ELKINS PARK	PA		12/08/2023		733		(21)			(21)		712	712			
100166172	ROYSE CITY	TX		09/09/2024		924		(15)			(15)		909	909			
100170226	CAROLINA BEACH	NC		10/08/2024		1,061		(37)			(37)		1,024	1,024			
100238858	DAYTON	OH		09/23/2025		855		(33)			(33)		822	822			
100236013	COLLEGE STATION	TX		09/04/2025		810		(29)			(29)		781	781			
100273466	OCEANSIDE	OR		01/23/2026		1,880		(49)			(49)		1,831	1,831			
100141329	GEORGETOWN	TX		01/30/2024		892		(35)			(35)		857	857			
100167582	HAINES CITY	FL		09/19/2024		892		4			4		896	896			
100229142	SAN ANDREAS	CA		08/14/2025		741		(28)			(28)		713	713			
100186611	ROSEDALE	MD		12/30/2024		1,250		49			49		1,299	1,299			
100216300	SACRAMENTO	CA		06/20/2025		762		(23)			(23)		739	739			
100268639	SACRAMENTO	CA		12/29/2025		952		(8)			(8)		944	944			
100188300	GRAND PRAIRIE	TX		01/08/2025		638		(12)	1		(13)		625	625			
100185436	NEW MILFORD	CT		12/20/2024		877		(7)			(7)		870	870			
100220094	MIAMI	FL		08/06/2025		851		(12)			(12)		839	839			
100245795	SONORA	CA		10/29/2025		489		(22)			(22)		467	467			
100226548	LAS VEGAS	NV		07/30/2025		766		(35)			(35)		731	731			
100148724	ATLANTA	GA		04/17/2024		853		(21)			(21)		832	832			
100068216	WASHINGTON	DC		08/25/2021		2,275		(34)			(34)		2,241	2,241			
100118804	ROUND ROCK	TX		08/30/2023		887		(38)			(38)		849	849			
100284009	BRIGHTON	CO		03/24/2026		591		(20)			(20)		571	571			
100155016	CINCINNATI	OH		07/19/2024		893		11			11		904	904			
100255706	GLEN ALLEN	VA		11/24/2025		1,744		(27)			(27)		1,717	1,717			
100229145	PINE	AZ		08/14/2025		768		(19)			(19)		749	749			
100205084	TAMPA	FL		04/11/2025		841		(39)			(39)		802	802			
100207120	CHARLOTTE	NC		04/24/2025		1,097		(25)			(25)		1,072	1,072			
100084006	ORLANDO	FL		06/27/2022		1,522		(54)			(54)		1,468	1,468			
100219375	HOLLYWOOD	FL		07/02/2025		781		(37)			(37)		744	744			
100235108	LOGAN	UT		08/28/2025		1,821		(35)			(35)		1,786	1,786			
100141782	NEW MILFORD	CT		01/30/2024		1,366		(40)			(40)		1,326	1,326			
100220979	KIMBERLING CITY	MO		07/18/2025		791		(24)			(24)		767	767			
100282098	HUDSON	FL		02/27/2026		793		(30)			(30)		763	763			
100228103	MADISON	AL		08/07/2025		7,206		(36)			(36)		7,170	7,170			
100228416	JOHNSTOWN	CO		08/11/2025		860		(21)			(21)		839	839			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157280	ORLANDO	FL		02/20/2025		1,107		(87)			(87)		1,020	1,020			
100157165	SAN ANTONIO	TX		02/20/2025		1,238		(60)			(60)		1,178	1,178			
100235856	NAPLES	FL		09/04/2025		906		(20)			(20)		886	886			
100221047	MILWAUKEE	WI		07/18/2025		2,488		(95)			(95)		2,393	2,393			
100100374	LAUDERHILL	FL		04/27/2023		1,233		167			167		1,400	1,400			
100210332	BLUE RIDGE	GA		05/09/2025		781		(3)			(3)		778	778			
100181595	MONTICELLO	NY		12/09/2024		916		(11)			(11)		905	905			
100272477	COLUMBUS	OH		01/08/2026		848		(11)			(11)		837	837			
100166401	LACEY	WA		10/24/2024		983		(23)			(23)		960	960			
100268702	EULESS	TX		12/29/2025		876		(18)			(18)		858	858			
100272985	COLLINGSWOOD	NJ		01/15/2026		1,177		(30)			(30)		1,147	1,147			
100172137	BREMERTON	WA		10/17/2024		873		(17)			(17)		856	856			
100172140	BREMERTON	WA		10/17/2024		873		(17)			(17)		856	856			
100173171	CENTURIA	WI		10/30/2024		881		(25)			(25)		856	856			
100171365	PRESCOTT VALLEY	AZ		10/16/2024		971		(26)			(26)		945	945			
100163985	PHOENIX	AZ		08/21/2024		818		(3)			(3)		815	815			
100273226	HURRICANE	UT		01/16/2026		1,275		(33)			(33)		1,242	1,242			
100086589	TAMPA	FL		09/30/2022		944		(4)			(4)		940	940			
100214582	CARROLLTON	TX		06/06/2025		753		(35)			(35)		718	718			
100238206	OKEMOS	MI		09/18/2025		766		(36)			(36)		730	730			
100236210	OXFORD	FL		09/10/2025		839		(14)			(14)		825	825			
100195626	LANCASTER	CA		02/24/2025		522		(24)			(24)		498	498			
100172611	GLENDALE	AZ		10/23/2024		7,689		(215)			(215)		7,474	7,474			
100126423	ENDICOTT	NY		08/30/2023		2,220		(93)			(93)		2,127	2,127			
100119477	VILLA RICA	GA		07/31/2023		1,181		(21)			(21)		1,160	1,160			
100209242	FRESNO	CA		04/29/2025		919		(10)			(10)		909	909			
100244764	GLENDALE	AZ		09/29/2025		878		(24)			(24)		854	854			
100174008	ABILENE	TX		10/31/2024		366		(11)			(11)		355	355			
100203233	NAMPA	ID		03/27/2025		815		(24)			(24)		791	791			
100144390	DALWORTHINGTON GARDENS	TX		03/07/2024		1,390		(29)			(29)		1,361	1,361			
100226995	GLEN ALLEN	VA		07/30/2025		795		(28)			(28)		767	767			
100193507	MOUNT VERNON	WA		02/10/2025		885		(6)			(6)		879	879			
100149585	LEANDER	TX		04/26/2024		902		(11)			(11)		891	891			
100065281	THE WOODLANDS	TX		07/28/2021		1,296		(63)	3		(66)		1,230	1,230			
100228479	KUNA	ID		08/11/2025		860		(16)			(16)		844	844			
100238933	MERCED	CA		09/23/2025		890		(16)			(16)		874	874			
100214257	MONTCLAIR	CA		05/30/2025		535		(24)			(24)		511	511			
100119214	WASILLA	AK		07/31/2023		1,152		(13)			(13)		1,139	1,139			
100282360	DURHAM	NC		02/27/2026		801		(10)			(10)		791	791			
100129613	FRANKLIN	TN		09/29/2023		3,301		234			234		3,535	3,535			
100190729	BUFORD	GA		01/27/2025		1,439		(56)			(56)		1,383	1,383			
100133725	LOGANVILLE	GA		10/23/2023		1,033		34			34		1,067	1,067			
100110296	MARIPOSA	CA		06/30/2023		1,097		(2)			(2)		1,095	1,095			
100139162	LAWRENCEVILLE	GA		12/28/2023		2,582		(45)			(45)		2,537	2,537			
100179402	MIAMI	FL		12/27/2024		3,181		(141)			(141)		3,040	3,040			
100169112	JOSHUA TREE AREA	CA		09/27/2024		814		(19)			(19)		795	795			
100142708	SALEM	OR		02/08/2024		1,027		(3)			(3)		1,024	1,024			
100120591	PHOENIX	AZ		08/18/2023		563		5			5		568	568			
100153070	MIDDLEBURG	FL		06/27/2024		783		(24)			(24)		759	759			
100131934	WAKE FOREST	NC		10/13/2023		1,071		16			16		1,087	1,087			
100212607	CHICAGO	IL		05/29/2025		794		(22)			(22)		772	772			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079139	AVENEL	NJ		02/24/2022		2,399		(6)			(6)		2,393	2,393			
100245390	NORTHVILLE	MI		10/06/2025		2,799		(149)			(149)		2,650	2,650			
100236988	CRESTWOOD	IL		09/12/2025		33,598		(598)			(598)		33,000	33,000			
100147050	MOAB	UT		03/27/2024		950		(5)			(5)		945	945			
100201228	PORTLAND	OR		03/12/2025		1,023		57			57		1,080	1,080			
4010046844	CLEVELAND	OH		03/22/2023		829		(24)			(24)		805	805			
100195203	BAKERSFIELD	CA		02/24/2025		814		(20)			(20)		794	794			
100168474	KELLER	TX		09/25/2024		809		(19)			(19)		790	790			
100151571	LAWRENCEVILLE	GA		05/10/2024		21,284		(361)			(361)		20,923	20,923			
100160528	WINTER SPRINGS	FL		07/19/2024		904		(33)			(33)		871	871			
100086886	POMPANO BEACH	FL		10/07/2022		979		(13)			(13)		966	966			
100164238	LOS BANOS	CA		08/21/2024		1,870		(37)			(37)		1,833	1,833			
100148323	HENDERSON	NV		04/12/2024		1,074		(24)			(24)		1,050	1,050			
100226927	CAMDEN	SC		07/30/2025		8,171		(253)			(253)		7,918	7,918			
100254168	PHILADELPHIA	PA		11/06/2025		849		(29)			(29)		820	820			
100254033	FRANKFORT	IL		10/30/2025		875		(13)			(13)		862	862			
100268225	BRADENTON	FL		12/29/2025		974		(5)			(5)		969	969			
100245721	YANKEETOWN	FL		10/06/2025		1,407		(56)			(56)		1,351	1,351			
100245522	TOLLESON	AZ		10/06/2025		865		(27)			(27)		838	838			
100246250	PAWLEYS ISLAND	SC		10/08/2025		870		(39)			(39)		831	831			
100194304	WALLA WALLA	WA		02/14/2025		764		(24)			(24)		740	740			
100087261	FOREST GROVE	OR		10/25/2022		2,227		131			131		2,358	2,358			
100157848	EL DORADO HILLS	CA		07/09/2024		970		14			14		984	984			
100272228	GRIFFIN	GA		01/08/2026		1,423		(7)			(7)		1,416	1,416			
100129473	KILLEEN	TX		09/29/2023		955							955	955			
100065375	OAKLAND	CA		07/28/2021		1,860		(35)			(35)		1,825	1,825			
100141413	GREER	SC		01/30/2024		699		(4)			(4)		695	695			
100221008	FORT MYERS	FL		07/18/2025		595		(22)			(22)		573	573			
100215686	HAVERHILL	MA		06/13/2025		767		(7)			(7)		760	760			
100204859	AUSTIN	TX		04/09/2025		727		(34)			(34)		693	693			
100110609	KISSIMMEE	FL		06/30/2023		1,159		17			17		1,176	1,176			
100165451	TUCSON	AZ		08/29/2024		817		(17)			(17)		800	800			
100198382	CHARLOTTE	NC		02/28/2025		931		4			4		935	935			
100064303	WESTLAKE	FL		07/01/2021		2,600		76			76		2,676	2,676			
100153815	WINTER SPRINGS	FL		07/10/2024		972		(63)			(63)		909	909			
100238011	SALT LAKE CITY	UT		10/10/2025		3,328		(92)			(92)		3,236	3,236			
100190866	WENATCHEE	WA		01/27/2025		2,496		(48)			(48)		2,448	2,448			
100152402	FRESNO	CA		05/17/2024		747		(13)			(13)		734	734			
100147573	POUGHKEEPSIE	NY		04/03/2024		729		(51)			(51)		678	678			
100216021	GRAND PRAIRIE	TX		07/11/2025		538		(22)			(22)		516	516			
100181929	MERIDIAN	ID		12/12/2024		934		4			4		938	938			
100228862	TOMS RIVER	NJ		08/12/2025		748		(22)			(22)		726	726			
100169800	PHOENIX	AZ		09/30/2024		848		(22)			(22)		826	826			
100235673	CHICAGO	IL		08/29/2025		1,422		(59)			(59)		1,363	1,363			
100188550	DAVENPORT	FL		01/09/2025		565		(11)			(11)		554	554			
100268528	AKRON	OH		12/29/2025		710		(35)			(35)		675	675			
100209457	PEPPERELL	MA		04/29/2025		727		(17)			(17)		710	710			
100157113	SACO	ME		02/20/2025		716		(21)			(21)		695	695			
100129648	HOLLY SPRINGS	GA		09/29/2023		947		(7)			(7)		940	940			
100238467	LAWRENCEVILLE	GA		09/19/2025		2,776		(98)			(98)		2,678	2,678			
100220563	DAWSONVILLE	GA		07/15/2025		723		(29)			(29)		694	694			

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100160044	PFLUGERVILLE	TX		07/17/2024		911		13			13		924	924			
100173983	ABILENE	TX		10/31/2024		336		(16)			(16)		320	320			
100283166	HENDERSON	NV		03/09/2026		949		(28)			(28)		921	921			
100165414	ANNA	TX		08/29/2024		852		(14)			(14)		838	838			
100163115	AUSTIN	TX		08/13/2024		767		(20)			(20)		747	747			
100158721	MODESTO	CA		07/10/2024		1,251		(26)			(26)		1,225	1,225			
100160094	GAITHERSBURG	MD		07/17/2024		1,203		(30)			(30)		1,173	1,173			
100161134	MEDINA	MN		07/24/2024		994		12			12		1,006	1,006			
100162607	NASHVILLE	TN		08/12/2024		831		(16)			(16)		815	815			
100284517	LAS VEGAS	NV		03/26/2026		909		(22)			(22)		887	887			
100238959	HOUSTON	TX		09/23/2025		832		(18)			(18)		814	814			
100175080	OLD HICKORY	TN		11/05/2024		1,346		(25)			(25)		1,321	1,321			
100148427	LAS VEGAS	NV		04/12/2024		1,185		30			30		1,215	1,215			
100077997	AVONDALE	AZ		01/13/2022		1,793		(37)			(37)		1,756	1,756			
100163094	MOSES LAKE	WA		08/13/2024		4,243		(93)			(93)		4,150	4,150			
100207076	FRESNO	CA		04/24/2025		48,328		(1,713)			(1,713)		46,615	46,615			
100216256	BROOMFIELD	CO		06/20/2025		894		(23)			(23)		871	871			
100229407	CAMARILLO	CA		08/15/2025		624		(26)			(26)		598	598			
100265009	CAPE CORAL	FL		12/17/2025		830		(32)			(32)		798	798			
100216168	WEST HILLS	CA		06/18/2025		831		(16)			(16)		815	815			
100236889	NEW BRUNSWICK	NJ		09/12/2025		711		(27)			(27)		684	684			
100148063	NEW YORK	NY		04/10/2024		165,098		(4,202)			(4,202)		160,896	160,896			
100235618	WESTCLIFFE	CO		08/29/2025		1,095		(48)			(48)		1,047	1,047			
100172511	MARANA	AZ		10/23/2024		1,071		34			34		1,105	1,105			
100101926	JOSHUA TREE	CA		04/14/2023		941		(16)			(16)		925	925			
100207151	LOS ANGELES	CA		04/28/2025		779		(34)			(34)		745	745			
100170117	EXTON	PA		10/08/2024		887		(21)			(21)		866	866			
100128884	IDAHO FALLS	ID		09/21/2023		834		(12)			(12)		822	822			
100209611	DURHAM	NC		05/02/2025		826		(25)			(25)		801	801			
100107891	LUDLOW FALLS	OH		06/29/2023		459		(23)			(23)		436	436			
100083039	SARASOTA	FL		05/11/2022		2,407		101			101		2,508	2,508			
100067905	PASSAIC	NJ		09/23/2021		1,643		(62)			(62)		1,581	1,581			
100213847	VERO BEACH	FL		05/29/2025		747		(20)			(20)		727	727			
100088299	BAYVILLE	NJ		11/10/2022		9,055		(51)			(51)		9,004	9,004			
100160069	ROUND ROCK	TX		07/17/2024		962		5			5		967	967			
100210759	TAMPA	FL		05/15/2025		759		(32)			(32)		727	727			
100179558	DOUGLASVILLE	GA		11/21/2024		990		(9)			(9)		981	981			
100171440	VANCOUVER	WA		10/16/2024		1,309		(27)			(27)		1,282	1,282			
100170422	PALMETTO	FL		10/09/2024		925		(3)			(3)		922	922			
100182147	CHARLOTTE	NC		12/12/2024		825		(24)			(24)		801	801			
100142403	HIGHLAND PARK	IL		02/02/2024		719		(17)			(17)		702	702			
100244752	MEDFORD	OR		09/29/2025		805		(31)			(31)		774	774			
100156569	FONTANA	CA		06/24/2024		769		(18)			(18)		751	751			
100081596	CONROE	TX		03/24/2022		1,664		(32)			(32)		1,632	1,632			
100220648	LEAGUE CITY	TX		07/17/2025		1,130		(38)			(38)		1,092	1,092			
100173350	KINGSTON	OK		10/30/2024		994		(13)			(13)		981	981			
100210234	ROCKLEDGE	FL		05/09/2025		880		(26)			(26)		854	854			
100201057	CHESAPEAKE BEACH	MD		03/12/2025		851		(20)			(20)		831	831			
100119488	GEORGETOWN	ME		07/28/2023		832		(21)			(21)		811	811			
100148293	TROUTMAN	NC		04/12/2024		1,124		29			29		1,153	1,153			
100155880	AVENTURA	FL		06/17/2024		988		(25)			(25)		963	963			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100164095	LA VERNE	CA		08/21/2024		769		(30)			(30)		739	739			
100168592	FUQUAY VARINA	NC		09/25/2024		1,107		10			10		1,117	1,117			
100284848	PEMBROKE PINES	FL		03/27/2026		550		(20)			(20)		530	530			
100273142	SPOKANE VALLEY	WA		01/15/2026		13,249		(141)			(141)		13,108	13,108			
100192699	WEST CHESTER	PA		02/10/2025		819		(21)			(21)		798	798			
100192743	ASHEVILLE	NC		02/10/2025		1,289		(38)			(38)		1,251	1,251			
100247062	HYATTSVILLE	MD		10/22/2025		824		(27)			(27)		797	797			
100274013	LEXINGTON	KY		01/26/2026		1,530		(31)			(31)		1,499	1,499			
4010068035	MAPLE HEIGHTS	OH		02/29/2024		711		(18)			(18)		693	693			
100255461	LA VERKIN	UT		11/24/2025		1,332		(51)			(51)		1,281	1,281			
100229606	TUCSON	AZ		08/15/2025		791		(25)			(25)		766	766			
100068222	BREA	CA		08/25/2021		1,945		(43)			(43)		1,902	1,902			
100180358	BRISTOL	CT		11/25/2024		943							943	943			
100236834	MYRTLE BEACH	SC		09/12/2025		984		53			53		1,037	1,037			
100138145	DAVENPORT	FL		12/14/2023		723		(7)			(7)		716	716			
100197565	BOISE	ID		02/26/2025		647		(20)			(20)		627	627			
100212488	TAMPA	FL		05/28/2025		839		(39)			(39)		800	800			
100202216	JACKSONVILLE	FL		04/17/2025		828		(28)			(28)		800	800			
100204081	DAVENPORT	FL		03/28/2025		837		(37)			(37)		800	800			
100143876	MARATHON	FL		03/06/2024		677		(26)			(26)		651	651			
100244595	SALEM	OR		09/29/2025		844		(31)			(31)		813	813			
100244818	DENVER	CO		09/29/2025		844		(31)			(31)		813	813			
100272420	WEST BEND	WI		01/08/2026		839		(23)			(23)		816	816			
100221701	CHARLOTTE	NC		07/25/2025		553		(26)			(26)		527	527			
100254507	EDENTON	NC		11/07/2025		847		(26)			(26)		821	821			
100167849	ELKRIDGE	MD		09/20/2024		884		(25)			(25)		859	859			
100161007	WHITNEY	TX		07/24/2024		841		(21)			(21)		820	820			
100268330	ALPHARETTA	GA		12/29/2025		912		(14)			(14)		898	898			
100210054	SAN ANTONIO	FL		05/07/2025		897		(2)			(2)		895	895			
100148236	ANNA	TX		04/12/2024		1,271		(16)			(16)		1,255	1,255			
100254843	BURLEY	ID		11/17/2025		858		(27)			(27)		831	831			
100181613	HARTFORD	CT		12/09/2024		820		(38)			(38)		782	782			
100203176	HAINES CITY	FL		03/27/2025		801		(18)			(18)		783	783			
100147616	CAYCE	SC		04/04/2024		784		(27)			(27)		757	757			
100253248	LAS VEGAS	NV		10/30/2025		856		(25)			(25)		831	831			
100212707	SOUTH PADRE ISLAND	TX		05/28/2025		855		(36)			(36)		819	819			
100253583	SELLERSVILLE	PA		10/30/2025		872		(20)			(20)		852	852			
100188913	BRIDGEPORT	CT		01/09/2025		827		(5)			(5)		822	822			
100177404	BELLEVILLE	NJ		01/16/2025		859		(33)			(33)		826	826			
100141273	PEMBROKE PINES	FL		01/30/2024		775		(19)			(19)		756	756			
100134306	MONTVERDE	FL		10/27/2023		927		(18)			(18)		909	909			
100081677	BAKERSFIELD	CA		03/21/2022		1,852		(28)			(28)		1,824	1,824			
100272450	PULLMAN	WA		01/08/2026		900		(13)			(13)		887	887			
100120220	NORTH HALEDON	NJ		08/18/2023		851		(24)			(24)		827	827			
100133801	SPRING	TX		10/20/2023		682		(20)			(20)		662	662			
100189041	PASADENA	MD		01/09/2025		900		(23)			(23)		877	877			
100267217	TOLLESON	AZ		12/23/2025		894		(22)			(22)		872	872			
100208964	SACRAMENTO	CA		04/29/2025		866		(27)			(27)		839	839			
100165468	PLANTATION	FL		08/29/2024		903		(11)			(11)		892	892			
100182295	HUTTO	TX		12/12/2024		1,020		48			48		1,068	1,068			
100079838	ROSENBERG	TX		04/25/2022		1,470		(58)			(58)		1,412	1,412			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135352	COUPEVILLE	WA		11/13/2023		1,701		6			6		1,707	1,707			
100171468	LITTLE ELM	TX		10/16/2024		984		(20)			(20)		964	964			
100229771	WALKERSVILLE	MD		08/18/2025		5,490		(177)			(177)		5,313	5,313			
100141419	LAS VEGAS	NV		01/30/2024		718		(24)			(24)		694	694			
100151898	MYRTLE BEACH	SC		07/10/2024		1,059		(33)			(33)		1,026	1,026			
100107801	LAS VEGAS	NV		05/19/2023		1,179		50			50		1,229	1,229			
100235252	NEW BRITAIN	CT		08/29/2025		759		(5)			(5)		754	754			
100246429	CHARLOTTE	NC		10/10/2025		785		(25)			(25)		760	760			
100065759	WARRENTON	VA		07/28/2021		1,892		(40)			(40)		1,852	1,852			
100118705	LOGANDALE	NV		07/25/2023		1,427		(42)			(42)		1,385	1,385			
100169026	CHICAGO	IL		09/27/2024		572		(19)			(19)		553	553			
100204742	MARTINEZ	CA		04/10/2025		1,052		(24)			(24)		1,028	1,028			
100209583	FLAGSTAFF	AZ		05/02/2025		47,260		(1,425)			(1,425)		45,835	45,835			
100209287	TEMPLE TERRACE	FL		04/29/2025		1,435		(27)			(27)		1,408	1,408			
100215759	WIND LAKE	WI		06/12/2025		870		(11)			(11)		859	859			
100203164	MILTON	GA		03/27/2025		808		(22)			(22)		786	786			
100200431	ALTAMONTE SPRINGS	FL		03/10/2025		797		(11)			(11)		786	786			
100185992	MIDDLE RIVER	MD		12/26/2024		707		(33)			(33)		674	674			
100221190	ARGYLE	TX		07/21/2025		850		(16)			(16)		834	834			
100143323	NORTH LAS VEGAS	NV		02/16/2024		1,124		33			33		1,157	1,157			
100220862	CLERMONT	FL		07/18/2025		1,559		(11)			(11)		1,548	1,548			
100273783	FORT MYERS	FL		01/23/2026		1,689		(65)			(65)		1,624	1,624			
100154992	WORCESTER	MA		07/19/2024		856		(34)			(34)		822	822			
100245295	BROOMFIELD	CO		10/06/2025		1,214		(36)			(36)		1,178	1,178			
100191739	SAN JOSE	CA		02/20/2025		752		(15)			(15)		737	737			
100205723	NORTH LAS VEGAS	NV		04/14/2025		55,178		(1,312)			(1,312)		53,866	53,866			
100228671	SURFSIDE BCH	SC		08/11/2025		792		(27)			(27)		765	765			
100220501	GLENDALE	AZ		07/15/2025		674		(25)			(25)		649	649			
100086649	HALLANDALE BEACH	FL		09/30/2022		916		(6)			(6)		910	910			
100177664	WESLEY CHAPEL	FL		01/16/2025		868		(23)			(23)		845	845			
100109391	NEW HAVEN	CT		06/13/2023		891		(20)			(20)		871	871			
100173217	PORTER	TX		10/30/2024		3,936		104			104		4,040	4,040			
100135559	ALPHARETTA	GA		11/13/2023		711		9	1		8		719	719			
100238624	GRAND BLANC	MI		09/19/2025		837		(19)			(19)		818	818			
100182265	PORTLAND	OR		12/12/2024		1,060		55			55		1,115	1,115			
100244514	MURRELLS INLET	SC		09/29/2025		988		(7)			(7)		981	981			
100128115	CLARKSVILLE	TN		09/08/2023		934		16			16		950	950			
100168123	FREDERICKSBURG	VA		09/20/2024		846		(22)			(22)		824	824			
100254896	DECATUR	AL		11/17/2025		866		(35)			(35)		831	831			
100168070	EL CAJON	CA		09/20/2024		847		(23)			(23)		824	824			
100201604	CARMICHAEL	CA		03/13/2025		782		(28)			(28)		754	754			
100201625	MIAMI	FL		03/13/2025		791		(37)			(37)		754	754			
100193659	PARK CITY	UT		02/10/2025		785		(31)			(31)		754	754			
100226898	SUSSEX	NJ		07/30/2025		855		(19)			(19)		836	836			
100175298	AUSTIN	TX		11/05/2024		1,038		4			4		1,042	1,042			
100211513	KNIGHTDALE	NC		05/16/2025		889		11			11		900	900			
100277414	LUBBOCK	TX		02/12/2026		787		(25)			(25)		762	762			
100219808	STAMFORD	CT		07/08/2025		1,055		(35)			(35)		1,020	1,020			
100193806	LA PAZ	MEX		02/10/2025		747							747	747			
100082621	WEST CHICAGO	IL		04/14/2022		3,042		(65)			(65)		2,977	2,977			
100185092	THONOTOSASSA	FL		12/20/2024		899		(18)			(18)		881	881			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175465	SNELLVILLE	GA		12/23/2024		913		(2)			(2)		911	911			
100136448	BAKERSFIELD	CA		11/20/2023		1,035		95			95		1,130	1,130			
100117688	CLERMONT	FL		07/20/2023		1,278		28			28		1,306	1,306			
100247040	LAWRENCEVILLE	GA		10/22/2025		918		(26)			(26)		892	892			
100247053	LAWRENCEVILLE	GA		10/22/2025		918		(26)			(26)		892	892			
100198230	HIALEAH	FL		02/28/2025		778		(24)			(24)		754	754			
100154073	PUYALLUP	WA		06/06/2024		840		(14)			(14)		826	826			
100099948	INDIO	CA		03/28/2023		783		(5)			(5)		778	778			
100228660	WINDHAM	VT		08/11/2025		795		(31)			(31)		764	764			
100226614	HOUSTON	TX		07/30/2025		784		(15)			(15)		769	769			
100149043	WEST PALM BEACH	FL		04/19/2024		847		(37)			(37)		810	810			
100268293	CHARLOTTE	NC		12/29/2025		948		(8)			(8)		940	940			
100159247	EAGLE	ID		07/15/2024		923		(12)			(12)		911	911			
100153269	HUTCHINSON ISLAND	FL		05/30/2024		2,912		8			8		2,920	2,920			
100202821	FRESNO	CA		03/24/2025		783		(29)			(29)		754	754			
100190735	ELK GROVE VILLAGE	IL		01/27/2025		3,659		29			29		3,688	3,688			
100235344	WESTON	TX		08/29/2025		432		(15)			(15)		417	417			
100219017	CHARLOTTE	NC		06/27/2025		792		(9)			(9)		783	783			
100148459	HENDERSON	NV		04/12/2024		1,125		32			32		1,157	1,157			
100202968	CANON CITY	CO		03/24/2025		809		(18)			(18)		791	791			
100159734	CLEARWATER	FL		08/23/2024		595		(46)			(46)		549	549			
100081409	KENAI	AK		03/18/2022		1,893		45			45		1,938	1,938			
100176052	COLCHESTER	CT		12/20/2024		765		(18)			(18)		747	747			
100103651	KATY	TX		05/08/2023		726		(31)			(31)		695	695			
100185831	FORT WORTH	TX		12/26/2024		683		(32)			(32)		651	651			
100246687	PATCHOGUE	NY		10/15/2025		603		(30)			(30)		573	573			
100172247	GRASS VALLEY	CA		10/21/2024		1,349		(12)			(12)		1,337	1,337			
100221627	PRINCETON	TX		07/23/2025		718		(27)			(27)		691	691			
100164578	CHARLOTTE	NC		08/21/2024		1,565		(21)			(21)		1,544	1,544			
100229465	SACRAMENTO	CA		08/15/2025		695		(13)			(13)		682	682			
100236231	ISLE	MN		09/10/2025		728		(21)			(21)		707	707			
100219649	MONROE	UT		07/07/2025		802		(26)			(26)		776	776			
100174334	PORT CHARLOTTE	FL		10/31/2024		1,934		(51)			(51)		1,883	1,883			
100151595	SAN BERNARDINO	CA		05/10/2024		847		(18)			(18)		829	829			
100071014	SOUTH OZONE PARK	NY		10/01/2021		1,332		(1)			(1)		1,331	1,331			
100150912	WOODSTOCK	GA		05/08/2024		850		(15)			(15)		835	835			
100147052	OCEAN CITY	NJ		03/27/2024		1,449		(21)			(21)		1,428	1,428			
100185521	EAST GRAND FORKS	MN		12/20/2024		995		(41)			(41)		954	954			
100218631	ARNOLD	CA		06/27/2025		853		(12)			(12)		841	841			
100079173	GEORGETOWN	TX		02/24/2022		1,826		(8)			(8)		1,818	1,818			
100220205	LANTANA	FL		07/11/2025		859		14			14		873	873			
100254375	LOS ALAMOS	NM		11/07/2025		5,618		(212)			(212)		5,406	5,406			
100189662	TULARE	CA		01/17/2025		729		(23)			(23)		706	706			
100229868	ROCKLEDGE	FL		08/18/2025		834		(17)			(17)		817	817			
100226884	NORTHBROOK	IL		07/30/2025		876		(15)			(15)		861	861			
100186081	MIAMI	FL		01/31/2025		814		(37)			(37)		777	777			
100203084	HOUSTON	TX		04/25/2025		18,826		(537)			(537)		18,289	18,289			
100120958	MILLSBORO	DE		08/30/2023		2,097		107			107		2,204	2,204			
100153434	SOUTH FALLSBURG	NY		05/30/2024		811		(4)			(4)		807	807			
100079156	HIALEAH	FL		02/24/2022		1,804		4			4		1,808	1,808			
100175214	CAROLINA BEACH	NC		11/05/2024		902		(17)			(17)		885	885			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200290	STATEN ISLAND	NY		03/07/2025		880		(31)			(31)		849	849			
100119355	MCKINNEY	TX		07/31/2023		981		5			5		986	986			
100203384	VANCOUVER	WA		03/27/2025		868		(25)			(25)		843	843			
100131823	PALMDALE	CA		10/06/2023		563		(8)			(8)		555	555			
100165526	CELINA	TX		08/29/2024		894		(4)			(4)		890	890			
100079236	FORT LAUDERDALE	FL		02/14/2022		1,207		(12)			(12)		1,195	1,195			
100199301	KISSIMMEE	FL		03/05/2025		822		(26)			(26)		796	796			
100200537	LUBBOCK	TX		03/11/2025		794		(17)			(17)		777	777			
100193485	STONEHAM	MA		02/10/2025		950		11			11		961	961			
100199266	STUART	FL		03/05/2025		874		(18)			(18)		856	856			
100194384	LITTLE ELM	TX		02/14/2025		864		(27)			(27)		837	837			
100180400	RALEIGH	NC		11/25/2024		944		(4)			(4)		940	940			
100176996	NEWPORT	ME		01/16/2025		1,053		(49)			(49)		1,004	1,004			
100210649	WEST GROVE	PA		05/15/2025		757		(32)			(32)		725	725			
100091009	EL MONTE	CA		01/31/2023		877		(14)			(14)		863	863			
100245027	TRUCKEE	CA		09/29/2025		82,022		(2,367)			(2,367)		79,655	79,655			
100228508	RICHARDSON	TX		08/11/2025		823		(16)			(16)		807	807			
100229235	FRESNO	CA		08/13/2025		836		(29)			(29)		807	807			
100163329	ARLINGTON	TX		08/13/2024		711		(43)			(43)		668	668			
100214023	YORK	SC		05/29/2025		949		(1)			(1)		948	948			
100148469	PEORIA	AZ		04/12/2024		833		(18)			(18)		815	815			
100195200	EDMOND	OK		02/24/2025		832		(17)			(17)		815	815			
100164848	ATLANTA	GA		08/26/2024		694		(44)			(44)		650	650			
100176112	MANCHESTER	CT		12/20/2024		782		(18)			(18)		764	764			
100202164	FRESNO	CA		03/18/2025		787		(23)			(23)		764	764			
100148402	BAKERSFIELD	CA		04/12/2024		1,576		(10)			(10)		1,566	1,566			
100101881	PINGREE GROVE	IL		04/06/2023		725		(11)			(11)		714	714			
100216633	MESQUITE	TX		06/23/2025		835		(9)			(9)		826	826			
100218923	WASHINGTON	UT		06/27/2025		938		61			61		999	999			
100128065	ANTIOCH	TN		09/08/2023		1,132		19			19		1,151	1,151			
100100387	ISLIP TERRACE	NY		04/27/2023		1,422		214			214		1,636	1,636			
100203370	BIG BEAR LAKE	CA		03/27/2025		86,878		(2,514)	(25)		(2,489)		84,389	84,389			
100176069	MASON	OH		12/20/2024		69,749		(935)			(935)		68,814	68,814			
100165528	FORT MYERS	FL		08/29/2024		885		(11)			(11)		874	874			
100221252	ARGYLE	TX		07/21/2025		857		(11)			(11)		846	846			
100131930	SARASOTA	FL		10/13/2023		848		3			3		851	851			
100133596	WEST PALM BEACH	FL		10/23/2023		843		8			8		851	851			
100092002	FRANKLIN	OH		02/09/2023		900		(48)			(48)		852	852			
100181361	MILFORD	CT		12/06/2024		858		(40)			(40)		818	818			
100176164	LANSDALE	PA		12/20/2024		1,835		(40)			(40)		1,795	1,795			
100211435	DAVIE	FL		05/16/2025		759		(34)			(34)		725	725			
100221259	BIRMINGHAM	MI		07/21/2025		864		(11)			(11)		853	853			
100181468	LAS VEGAS	NV		01/09/2025		847		(26)			(26)		821	821			
100062020	DALLAS	GA		07/01/2021		5,871		(5)			(5)		5,866	5,866			
100137745	STEPHENS CITY	VA		12/08/2023		1,055		47			47		1,102	1,102			
100151091	PFLUGERVILLE	TX		05/08/2024		900		(13)			(13)		887	887			
100220600	CHICOPEE	MA		07/15/2025		819		(27)			(27)		792	792			
100246141	NEW ORLEANS	LA		10/08/2025		929		(42)			(42)		887	887			
100065573	PASSAIC	NJ		07/28/2021		1,829		(38)			(38)		1,791	1,791			
100091714	PLEASANT RIDGE	MI		03/24/2023		2,547		(126)			(126)		2,421	2,421			
100135250	NAPLES	FL		11/08/2023		3,070		44			44		3,114	3,114			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148285	PFLUGERVILLE	TX		04/12/2024		1,123		(6)			(6)		1,117	1,117			
100170483	SPRINGFIELD	MO		10/09/2024		638		(29)			(29)		609	609			
100102522	NORTH PORT	FL		06/07/2023		881		(11)			(11)		870	870			
100100732	ALGONA	WA		04/28/2023		1,311		66			66		1,377	1,377			
100119937	CLOVIS	CA		08/10/2023		842		(11)			(11)		831	831			
100079619	EL CAJON	CA		04/08/2022		1,470		(34)			(34)		1,436	1,436			
100284602	HARVARD	IL		03/26/2026		5,254		(215)			(215)		5,039	5,039			
100162643	WESLEY CHAPEL	FL		08/12/2024		769		(26)			(26)		743	743			
100253978	CARPENTERSVILLE	IL		10/30/2025		8,777		(231)			(231)		8,546	8,546			
100115623	WESTERVILLE	OH		07/19/2023		810		(28)			(28)		782	782			
100209428	ROYAL OAK	MI		04/29/2025		773		(31)			(31)		742	742			
100136496	CLOVIS	CA		11/20/2023		918		69			69		987	987			
100267052	GLASSBORO	NJ		12/23/2025		1,953		(39)			(39)		1,914	1,914			
100229061	ORLANDO	FL		08/14/2025		1,445		(48)			(48)		1,397	1,397			
100213940	BEL AIRE	KS		05/29/2025		927		2			2		929	929			
100219857	FLAGSTAFF	AZ		07/08/2025		845		(13)			(13)		832	832			
100218519	PHILADELPHIA	PA		06/27/2025		852		(20)			(20)		832	832			
100109112	DANBURY	CT		06/05/2023		842		(23)			(23)		819	819			
100216553	BELLA VISTA	AR		06/23/2025		854		(9)			(9)		845	845			
100192302	NORTH PORT	FL		01/31/2025		1,048		(26)			(26)		1,022	1,022			
100189855	CLERMONT	FL		01/21/2025		1,225		75			75		1,300	1,300			
100192709	GLASSBORO	NJ		02/10/2025		801		(25)			(25)		776	776			
100152239	OGDEN	UT		05/17/2024		559		(9)			(9)		550	550			
100201277	PRICE	UT		03/12/2025		683		(32)			(32)		651	651			
100175116	PORT ARANSAS	TX		11/05/2024		815		(28)			(28)		787	787			
100214595	CRESTONE	CO		06/09/2025		842		(17)			(17)		825	825			
100203183	PORT SAINT LUCIE	FL		03/27/2025		736		(24)			(24)		712	712			
100140157	DURHAM	NC		01/09/2024		1,140		46			46		1,186	1,186			
100120317	BRUNSWICK	GA		08/18/2023		1,715		(34)			(34)		1,681	1,681			
100180351	LIBERTY HILL	TX		11/25/2024		1,007		21			21		1,028	1,028			
100255407	GARLAND	TX		11/24/2025		889		(10)			(10)		879	879			
5.00005E+11	S-HEERENBERG	NLD		09/26/2024		37							37		(37)		(37)
100178269	WOODBRIDGE	VA		11/19/2024		824		(18)			(18)		806	806			
100203515	SEVERN	MD		03/26/2025		880		(21)			(21)		859	859			
100156481	INDIAN TRAIL	NC		06/24/2024		822		(20)			(20)		802	802			
100148896	MELISSA	TX		04/17/2024		950		(30)			(30)		920	920			
100085015	MISSOURI CITY	TX		08/12/2022		2,553		(105)			(105)		2,448	2,448			
100154195	GRESHAM	OR		07/11/2024		788		(34)			(34)		754	754			
100194602	MELISSA	TX		02/21/2025		1,014		27			27		1,041	1,041			
100201496	MIAMI	FL		03/12/2025		424		(20)			(20)		404	404			
100148194	CHARLOTTE	NC		04/12/2024		606		(13)			(13)		593	593			
100150833	ELKRIDGE	MD		05/08/2024		927							927	927			
100142818	RICHMOND	TX		02/08/2024		798		(15)			(15)		783	783			
100182435	ALPHARETTA	GA		12/12/2024		997		18			18		1,015	1,015			
100149634	HUTTO	TX		04/26/2024		1,356		(30)			(30)		1,326	1,326			
100181933	TUCKER	GA		12/12/2024		865		(15)			(15)		850	850			
100245479	SACRAMENTO	CA		10/06/2025		854		(35)			(35)		819	819			
100171518	LAS VEGAS	NV		10/16/2024		1,009		(36)			(36)		973	973			
100172933	BAKERSFIELD	CA		10/25/2024		597		(23)			(23)		574	574			
100215817	RICHMOND	VA		06/12/2025		832		(16)			(16)		816	816			
100103626	PALMDALE	CA		05/08/2023		942		(20)			(20)		922	922			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215804	NEW HAVEN	CT		06/12/2025		758		(11)			(11)		747	747			
100149805	TURLOCK	CA		04/26/2024		819		(11)			(11)		808	808			
100211429	SEATTLE	WA		05/16/2025		784		(35)			(35)		749	749			
100180549	UNCASVILLE	CT		11/26/2024		805		(31)			(31)		774	774			
100120020	NAPLES	FL		08/11/2023		334		(4)			(4)		330	330			
100177270	ISLE OF PALMS	SC		01/16/2025		1,431		(43)			(43)		1,388	1,388			
100149893	GILBERT	AZ		04/29/2024		794		(46)			(46)		748	748			
100190166	RICHMOND	TX		01/21/2025		1,351							1,351	1,351			
100188462	FRISCO	TX		01/08/2025		8,669		(300)			(300)		8,369	8,369			
100116777	FREDERICK	MD		07/20/2023		2,492		335			335		2,827	2,827			
100164779	SURPRISE	AZ		08/26/2024		969		(1)			(1)		968	968			
100189174	DAHLONEGA	GA		01/13/2025		857		(26)			(26)		831	831			
100142143	OLDSMAR	FL		02/29/2024		410		(25)			(25)		385	385			
100219658	FORT COLLINS	CO		07/07/2025		857		(24)			(24)		833	833			
100151430	MONROE	NC		05/10/2024		905		3			3		908	908			
100115637	PHOENIX	OR		07/19/2023		1,227		(15)			(15)		1,212	1,212			
100172487	KATY	TX		10/23/2024		831		(14)			(14)		817	817			
100065689	EAST HANOVER	NJ		07/28/2021		1,940		(52)			(52)		1,888	1,888			
100182710	DESTIN	FL		12/12/2024		812		(25)			(25)		787	787			
100205022	CORDOVA	TN		04/10/2025		773		(32)			(32)		741	741			
100237284	SAN JOSE	CA		09/12/2025		1,618		(85)			(85)		1,533	1,533			
100171124	CEDARBURG	WI		11/22/2024		844		(18)			(18)		826	826			
100254257	BELLA VISTA	AR		11/06/2025		759		(26)			(26)		733	733			
100230373	REDONDO BEACH	CA		08/29/2025		1,611		(64)			(64)		1,547	1,547			
100186183	HONOLULU	HI		02/10/2025		802		(27)			(27)		775	775			
100175636	NOVATO	CA		11/12/2024		860		(16)			(16)		844	844			
100161814	ROOSEVELT	NJ		07/31/2024		796		(17)			(17)		779	779			
100131626	WINCHESTER	VA		10/06/2023		890		15			15		905	905			
100138837	FORT WORTH	TX		12/21/2023		788		(13)			(13)		775	775			
100194324	BEECH MOUNTAIN	NC		02/14/2025		872		(18)			(18)		854	854			
100133950	NANUET	NY		10/25/2023		9		(9)			(9)						
100137125	EL CAJON	CA		11/28/2023		969		(31)			(31)		938	938			
100203219	ST. PETERSBURG	FL		03/27/2025		817		(15)			(15)		802	802			
100135833	FLEMING ISLAND	FL		11/10/2023		795		(8)			(8)		787	787			
100163064	COLUMBUS	OH		08/13/2024		838		(18)			(18)		820	820			
100110197	DURHAM	NC		06/30/2023		1,035							1,035	1,035			
100157262	RED OAK	TX		02/20/2025		2,592		(94)			(94)		2,498	2,498			
100142592	WARRINGTON	PA		02/08/2024		763		(11)			(11)		752	752			
100110407	DURHAM	NC		06/30/2023		1,036		5			5		1,041	1,041			
100209342	PFLUGERVILLE	TX		04/29/2025		838		(17)			(17)		821	821			
100180200	DAWSONVILLE	GA		11/25/2024		783		(4)			(4)		779	779			
100172538	FRISCO	TX		10/23/2024		806		(27)			(27)		779	779			
100182717	NORTHPORT	AL		12/12/2024		821		(12)			(12)		809	809			
100133707	MURFREESBORO	TN		10/23/2023		1,114		66			66		1,180	1,180			
100200198	JAMAICA	VT		03/07/2025		840		7			7		847	847			
100167643	NASHVILLE	TN		09/19/2024		675		(16)			(16)		659	659			
100216707	LONGWOOD	FL		06/23/2025		854		(10)			(10)		844	844			
100199126	MESA	AZ		04/04/2025		792		(28)			(28)		764	764			
100209407	FRESNO	CA		04/29/2025		1,099		(31)			(31)		1,068	1,068			
100191283	BALTIMORE	MD		01/29/2025		808		(38)			(38)		770	770			
100148296	PALM COAST	FL		04/12/2024		1,048		24			24		1,072	1,072			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150936	HIXSON	TN		05/08/2024		1,448		81			81		1,529	1,529			
100120070	SARASOTA	FL		08/11/2023		882		(1)			(1)		881	881			
100150077	LIBERTY HILL	TX		06/14/2024		910		4			4		914	914			
100206206	ANGIER	NC		04/16/2025		24,638		1,915			1,915		26,553	26,553			
100206156	WALDORF	MD		04/16/2025		857		(15)			(15)		842	842			
100272712	SPARKS	NV		01/09/2026		694		(33)			(33)		661	661			
100134379	COLLEGE STATION	TX		10/27/2023		2,414		108			108		2,522	2,522			
100195479	GUYTON	GA		02/24/2025		1,018		54			54		1,072	1,072			
100153337	SANIBEL	FL		05/30/2024		33,209		360			360		33,569	33,569			
100185989	LUTZ	FL		12/26/2024		852		(20)			(20)		832	832			
100128302	WOODBRIDGE	VA		09/14/2023		851		(21)			(21)		830	830			
100163806	PALM COAST	FL		09/27/2024		828		(31)			(31)		797	797			
100168764	MIAMI	FL		09/26/2024		810		(13)			(13)		797	797			
100189238	DURHAM	NC		01/13/2025		787		(25)			(25)		762	762			
100166003	COLORADO SPRINGS	CO		09/06/2024		590		(21)			(21)		569	569			
100268555	SEVIERVILLE	TN		12/29/2025		806		(20)			(20)		786	786			
100153927	CATONSVILLE	MD		06/05/2024		450		(9)			(9)		441	441			
100213941	DENTON	TX		05/29/2025		2,493		103			103		2,596	2,596			
100197503	ORANGE	CA		02/26/2025		1,302		26			26		1,328	1,328			
100119453	LA VERGNE	TN		07/31/2023		1,299		(1)			(1)		1,298	1,298			
100199970	BAINBRIDGE ISLAND	WA		03/06/2025		878		(29)			(29)		849	849			
100134269	PATERSON	NJ		10/27/2023		522		(15)			(15)		507	507			
100127636	NORTH LAS VEGAS	NV		09/08/2023		902		12			12		914	914			
100148177	MOUNT DESERT	ME		04/12/2024		933		(16)			(16)		917	917			
100167142	WATERBURY	CT		09/13/2024		785		(19)			(19)		766	766			
100020378	RIPON	CA		07/27/2018		2,159		3			3		2,162	2,162			
100268596	CEDAR KNOLLS	NJ		12/29/2025		958		(5)			(5)		953	953			
100277268	CALIFORNIA	MD		02/11/2026		956		(1)			(1)		955	955			
100277304	KNOXVILLE	TN		02/12/2026		936		19			19		955	955			
100142024	DOVER	FL		02/29/2024		866		(9)			(9)		857	857			
100164568	MCKINNEY	TX		08/21/2024		831		(4)			(4)		827	827			
100118698	WALNUT CREEK	CA		07/25/2023		933		(29)			(29)		904	904			
100192760	AUBREY	TX		02/10/2025		917		(10)			(10)		907	907			
100071237	POTTSTOWN	PA		10/01/2021		1,398		6			6		1,404	1,404			
100203448	PAGE	AZ		03/27/2025		2,531		(86)			(86)		2,445	2,445			
100165940	GOODYEAR	AZ		09/06/2024		855		(39)			(39)		816	816			
100100051	GEORGETOWN	DE		03/28/2023		652		(21)			(21)		631	631			
100197561	MINNEAPOLIS	MN		02/26/2025		781		(25)			(25)		756	756			
100219291	SAINT PAUL	MN		06/30/2025		1,025		(20)			(20)		1,005	1,005			
100201578	SAVANNAH	GA		03/13/2025		1,640		(73)			(73)		1,567	1,567			
100136834	EAST FISHKILL	NY		11/27/2023		786		(4)			(4)		782	782			
100150954	RIVERVIEW	FL		05/08/2024		1,108		55			55		1,163	1,163			
100246328	LOUISVILLE	KY		10/10/2025		1,990		(61)			(61)		1,929	1,929			
100182372	DULUTH	GA		12/12/2024		1,176		(12)			(12)		1,164	1,164			
100216513	ATLANTA	GA		06/23/2025		1,687		12			12		1,699	1,699			
100206671	LEHI	UT		04/24/2025		2,455		72			72		2,527	2,527			
100189168	DAYTONA BEACH	FL		01/13/2025		801		(22)			(22)		779	779			
100165719	WAXAHACHIE	TX		08/29/2024		815		(31)			(31)		784	784			
100165063	CHINO	CA		08/28/2024		806		(22)			(22)		784	784			
100211834	MORRISVILLE	NC		05/19/2025		1,585		(21)		2	(23)		1,562	1,562			
100117994	ZEPHYRHILLS	FL		07/20/2023		574		(6)			(6)		568	568			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133481	BRIDGEPORT	CT		10/19/2023		806		(12)			(12)		794	794			
100174472	MANASQUAN	NJ		10/31/2024		2,156		(43)			(43)		2,113	2,113			
100162053	ROTONDA WEST	FL		07/31/2024		709		(40)			(40)		669	669			
100162291	JARRELL	TX		09/06/2024		1,185		(70)			(70)		1,115	1,115			
100203495	MANCHESTER	NJ		03/26/2025		802		(28)			(28)		774	774			
100153228	LEHIGH ACRES	FL		05/30/2024		905		5			5		910	910			
100211725	GILBERT	AZ		05/19/2025		772		(13)			(13)		759	759			
100182450	PISCATAWAY	NJ		12/12/2024		4,257		(81)			(81)		4,176	4,176			
100198369	COLORADO SPRINGS	CO		02/28/2025		848		(1)			(1)		847	847			
100171958	FRESNO	CA		10/17/2024		1,238		(17)			(17)		1,221	1,221			
100088265	CLIFTON	NJ		10/17/2022		1,052		(26)			(26)		1,026	1,026			
100202405	CAPE CORAL	FL		03/19/2025		805		(18)			(18)		787	787			
100164094	MIAMI	FL		08/21/2024		803		(1)			(1)		802	802			
100253953	DORAVILLE	GA		10/30/2025		8,451		(341)			(341)		8,110	8,110			
100273781	MESQUITE	NV		01/23/2026		1,372		(46)			(46)		1,326	1,326			
100284702	CONWAY	SC		03/27/2026		541		(14)			(14)		527	527			
100151341	SAN FRANCISCO	CA		05/10/2024		1,051		57			57		1,108	1,108			
100186228	JOHNS ISLAND	SC		12/27/2024		760		(22)			(22)		738	738			
100114690	NORTH MIAMI BEACH	FL		06/29/2023		1,167							1,167	1,167			
100199374	AMERICAN FORK	UT		03/05/2025		884		(26)			(26)		858	858			
100192161	TACOMA	WA		01/31/2025		861		(29)			(29)		832	832			
100273408	SCHAUMBURG	IL		01/21/2026		578		(13)			(13)		565	565			
100206338	AUBURN	AL		04/17/2025		1,236		(15)			(15)		1,221	1,221			
100114657	RANCHO CUCAMONGA	CA		06/29/2023		5,447		16			16		5,463	5,463			
100154546	HENDERSON	NV		06/14/2024		769		(28)			(28)		741	741			
100164454	WESTERLY	RI		08/21/2024		747		(17)			(17)		730	730			
100181383	TUCSON	AZ		01/09/2025		1,114		(52)			(52)		1,062	1,062			
100218774	LAVON	TX		06/27/2025		857		(14)			(14)		843	843			
100101517	RENO	NV		04/26/2023		1,276		79			79		1,355	1,355			
100221568	WAYNE	NJ		07/22/2025		6,409		(192)			(192)		6,217	6,217			
100137348	BUCKEYE	AZ		12/01/2023		589		(14)			(14)		575	575			
100076399	BRADENTON	FL		12/23/2021		1,496		(103)			(103)		1,393	1,393			
100273797	WASHOUGAL	WA		01/23/2026		818		(27)			(27)		791	791			
100175443	SOUTHPORT	NC		12/23/2024		833		(12)			(12)		821	821			
100165913	OKLAHOMA CITY	OK		09/06/2024		2,898		(65)			(65)		2,833	2,833			
100137720	APEX	NC		12/08/2023		876		(2)			(2)		874	874			
100209947	CHICAGO	IL		06/11/2025		4,472		(130)			(130)		4,342	4,342			
100071612	OCEAN CITY	NJ		10/14/2021		2,054		(45)			(45)		2,009	2,009			
100179742	DELAWARE	OH		11/21/2024		1,066		49			49		1,115	1,115			
100200167	SACRAMENTO	CA		03/07/2025		857		(32)			(32)		825	825			
100203162	HOUSTON	TX		03/27/2025		767		(22)			(22)		745	745			
100169109	DAVENPORT	FL		09/27/2024		819		(30)			(30)		789	789			
100162767	SPRINGFIELD	OR		08/12/2024		808		(19)			(19)		789	789			
100164413	PAHOA	HI		08/21/2024		800		(11)			(11)		789	789			
100238874	HAPPY JACK	AZ		09/23/2025		819		(27)			(27)		792	792			
100204460	OPA LOCKA	FL		04/03/2025		798		(35)			(35)		763	763			
100192673	CARMEL	IN		02/10/2025		844		(13)			(13)		831	831			
100150989	GILBERT	AZ		05/08/2024		1,208		(31)			(31)		1,177	1,177			
100102988	OREM	UT		06/22/2023		62		(2)			(2)		60	60			
100065521	TEMECULA	CA		07/28/2021		1,382		(31)			(31)		1,351	1,351			
100200714	LEHI	UT		03/11/2025		905		(14)			(14)		891	891			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188468	SIGNAL MOUNTAIN	TN		01/08/2025		746		(21)			(21)		725	725			
100185820	WILLIAMSTOWN	NJ		12/26/2024		862		(26)			(26)		836	836			
100158894	MILLVILLE	DE		07/12/2024		1,117		28			28		1,145	1,145			
100167537	SAINT AUGUSTINE	FL		10/31/2024		954		(24)			(24)		930	930			
100131968	BLAIRSVILLE	GA		10/13/2023		780		(6)			(6)		774	774			
100143478	TAMPA	FL		02/16/2024		483		1			1		484	484			
100119340	RICHMOND	TX		07/31/2023		1,111		14			14		1,125	1,125			
100142934	ROSSVILLE	GA		02/09/2024		832		(24)			(24)		808	808			
100210126	HENDERSON	NV		05/07/2025		993		12			12		1,005	1,005			
100134746	WINCHESTER	CA		10/30/2023		843		(2)			(2)		841	841			
100107840	AGOURA HILLS	CA		05/23/2023		654		(16)			(16)		638	638			
100143195	AUSTIN	TX		02/16/2024		952		(9)			(9)		943	943			
100268757	SCOTTSDALE	AZ		12/29/2025		1,746		(54)			(54)		1,692	1,692			
100161727	PALM COAST	FL		07/30/2024		838		(31)			(31)		807	807			
100203506	MINERAL BLUFF	GA		03/26/2025		923		(11)			(11)		912	912			
100090980	VICTORVILLE	CA		01/31/2023		1,240		(25)			(25)		1,215	1,215			
100179651	FT WORTH	TX		11/21/2024		550		(17)			(17)		533	533			
100110608	LAUDERHILL	FL		06/30/2023		894		(2)			(2)		892	892			
100119852	LAS VEGAS	NV		08/10/2023		919							919	919			
100147767	SEVIERVILLE	TN		04/08/2024		970		8			8		978	978			
100128794	CYPRESS	TX		09/21/2023		855		5			5		860	860			
100188691	PIONEER	CA		01/09/2025		861		(13)			(13)		848	848			
100236942	CATHEDRAL CITY	CA		09/12/2025		775		(26)			(26)		749	749			
100220213	LANCASTER	CA		07/11/2025		803							803	803			
100074462	HUTTO	TX		12/02/2021		1,538		(132)			(132)		1,406	1,406			
100090401	GRAND PRAIRIE	TX		12/28/2022		1,446		(17)			(17)		1,429	1,429			
100162741	TERRE HAUTE	IN		08/12/2024		756		(20)			(20)		736	736			
100274062	DAVENPORT	FL		01/26/2026		880		(25)			(25)		855	855			
100132276	KIRKLAND	WA		10/13/2023		1,077		27			27		1,104	1,104			
100087298	RED OAK	TX		10/25/2022		1,338		93			93		1,431	1,431			
100103618	CHARLOTTE	NC		05/08/2023		830		(8)			(8)		822	822			
100119987	SPOKANE	WA		08/11/2023		1,206		20			20		1,226	1,226			
100141563	BALTIMORE	MD		01/30/2024		661		(24)			(24)		637	637			
100168129	COPPEROPOLIS	CA		09/20/2024		901		(2)			(2)		899	899			
100212380	KATY	TX		05/28/2025		876		13			13		889	889			
100166953	BAKERSFIELD	CA		09/13/2024		1,478		(29)			(29)		1,449	1,449			
100140445	DURHAM	NC		01/18/2024		1,153		39			39		1,192	1,192			
100181274	VACAVILLE	CA		12/06/2024		942		10			10		952	952			
100168586	LOCUST GROVE	VA		09/25/2024		2,290		(48)			(48)		2,242	2,242			
100172592	DENTON	TX		10/23/2024		1,024		(10)			(10)		1,014	1,014			
100065774	SOUTH LAKE TAHOE	CA		07/28/2021		2,075		(43)			(43)		2,032	2,032			
100175633	MANTORVILLE	MN		11/12/2024		1,016		(4)			(4)		1,012	1,012			
100218257	JARRELL	TX		06/26/2025		735		(21)			(21)		714	714			
100214836	SAINT AUGUSTINE	FL		06/11/2025		782		(25)			(25)		757	757			
100099975	BOCA RATON	FL		03/28/2023		789		2			2		791	791			
100139033	ROUND ROCK	TX		12/22/2023		1,176		(69)			(69)		1,107	1,107			
100157070	LAKE WORTH	FL		02/20/2025		1,024		4			4		1,028	1,028			
100088017	DORAL	FL		10/25/2022		911		(14)			(14)		897	897			
100151652	WATCHUNG	NJ		05/10/2024		748		(15)			(15)		733	733			
100171610	BLUE RIDGE	GA		10/16/2024		596		(21)	1		(22)		574	574			
100087988	NORTH BAY VILLAGE	FL		10/25/2022		869		(10)			(10)		859	859			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182694	GOLD BEACH	OR		12/12/2024		849		(13)			(13)		836	836			
100211955	PEACHTREE CORNERS	GA		05/22/2025		813		(10)			(10)		803	803			
100167465	KETCHUM	ID		09/16/2024		905		(26)			(26)		879	879			
100220953	GRAND PRAIRIE	TX		07/18/2025		799		(21)			(21)		778	778			
100161298	BENTONVILLE	AR		07/25/2024		949		5			5		954	954			
100195373	OCALA	FL		02/24/2025		1,316		114			114		1,430	1,430			
100173722	COLUMBIA	SC		10/30/2024		907		(27)			(27)		880	880			
100209451	ELLIJAY	GA		04/29/2025		923		(29)			(29)		894	894			
100157191	ORLANDO	FL		02/20/2025		700		(34)			(34)		666	666			
100080388	PARADISE	CA		04/14/2022		1,044		(15)			(15)		1,029	1,029			
100166097	OPELIKA	AL		09/09/2024		9,103		(207)			(207)		8,896	8,896			
100194497	MARLBOROUGH	MA		02/14/2025		830		(36)			(36)		794	794			
100114762	NEW YORK	NY		07/07/2023		1,019		(19)			(19)		1,000	1,000			
100283981	DALLAS	TX		03/23/2026		545		(1)			(1)		544	544			
100282447	OLD GREENWICH	CT		03/02/2026		1,219		(60)			(60)		1,159	1,159			
100205834	MOUNT JULIET	TN		04/14/2025		3,396		(61)			(61)		3,335	3,335			
100188764	BUFORD	GA		01/09/2025		1,783		145			145		1,928	1,928			
100176721	FORT WORTH	TX		11/15/2024		4,389		(142)			(142)		4,247	4,247			
100130173	GARDNER	MA		11/15/2023		632		(24)			(24)		608	608			
100091130	EAST PROVIDENCE	RI		01/31/2023		1,000		21			21		1,021	1,021			
100150511	CUMMING	GA		05/03/2024		2,176		(57)			(57)		2,119	2,119			
100120293	DENVER	CO		08/18/2023		752		(13)			(13)		739	739			
100220918	WHITESTOWN	IN		07/18/2025		1,184		(28)			(28)		1,156	1,156			
100160228	EMPORIA	KS		07/18/2024		742		(20)			(20)		722	722			
100131669	WADDELL	AZ		10/06/2023		1,166		88			88		1,254	1,254			
100061280	HUGHESVILLE	MD		06/01/2021		2,004		8			8		2,012	2,012			
100148517	STEPHENVILLE	TX		04/12/2024		1,443		(22)			(22)		1,421	1,421			
100179689	ORLANDO	FL		11/21/2024		1,034		24			24		1,058	1,058			
100168476	ARGYLE	TX		09/25/2024		1,043		6			6		1,049	1,049			
100246021	SAN BERNARDINO	CA		10/07/2025		839		(19)			(19)		820	820			
100246030	SAN BERNARDINO	CA		10/07/2025		839		(19)			(19)		820	820			
100195208	HYATTSVILLE	MD		02/24/2025		1,083		16			16		1,099	1,099			
100200718	CLIFTON	CO		03/11/2025		1,951		(54)			(54)		1,897	1,897			
100206248	CYPRESS	TX		04/17/2025		1,007		(29)			(29)		978	978			
100140220	AUSTIN	TX		01/11/2024		490		(32)			(32)		458	458			
100171557	GLASSBORO	NJ		10/16/2024		747		(24)			(24)		723	723			
100151253	GLENDALE	AZ		05/10/2024		1,067		37			37		1,104	1,104			
100135580	LANCASTER	CA		11/09/2023		604		(6)			(6)		598	598			
100203375	YELM	WA		03/27/2025		749		(33)			(33)		716	716			
100272369	CHARLOTTE	NC		01/08/2026		867		(7)			(7)		860	860			
100152747	JACKSON	GA		05/22/2024		884		(17)			(17)		867	867			
100169663	LILBURN	GA		09/30/2024		764		(30)			(30)		734	734			
100256447	SURPRISE	AZ		11/25/2025		878		(24)			(24)		854	854			
100175310	JACKSON	NJ		11/05/2024		964		(6)			(6)		958	958			
100244927	SEDONA	AZ		09/29/2025		737		(24)			(24)		713	713			
100205995	ANGIER	NC		04/15/2025		2,253		16			16		2,269	2,269			
100152459	INDIO	CA		05/16/2024		701		(29)			(29)		672	672			
100203189	HURST	TX		03/27/2025		902		(3)			(3)		899	899			
100220834	LOS ANGELES	CA		07/18/2025		2,260		18			18		2,278	2,278			
100139277	SMYRNA	TN		12/28/2023		4,381		(64)			(64)		4,317	4,317			
100161557	CELINA	TX		07/30/2024		824		(25)			(25)		799	799			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156503	DOLORES	CO		06/24/2024		813		(14)			(14)		799	799			
100065137	STERLING	VA		07/14/2021		1,989		(48)			(48)		1,941	1,941			
100229535	ROCKLEDGE	FL		08/15/2025		3,421		(84)			(84)		3,337	3,337			
100157652	FONTANA	CA		06/28/2024		26,459		264			264		26,723	26,723			
100211776	DURHAM	NC		05/19/2025		857		(10)			(10)		847	847			
100138269	CAPE CORAL	FL		12/15/2023		652		(6)			(6)		646	646			
100219266	SOUTHBRIDGE	MA		06/30/2025		780		(21)			(21)		759	759			
100212492	CAPE CORAL	FL		05/28/2025		788		(19)			(19)		769	769			
100076788	LOUISVILLE	TN		12/27/2021		1,461		(3)			(3)		1,458	1,458			
100062206	KULA	HI		07/01/2021		3,227		46			46		3,273	3,273			
100186441	CHARLOTTE	NC		12/30/2024		798		(20)			(20)		778	778			
100117760	LAKELAND	FL		07/20/2023		981		(4)			(4)		977	977			
100147235	WATERBURY	CT		03/28/2024		763		(18)			(18)		745	745			
100255645	ATHENS	AL		11/24/2025		935		(6)			(6)		929	929			
100238757	LAFAYETTE HILL	PA		09/22/2025		793		(23)			(23)		770	770			
100226875	THE VILLAGES	FL		07/30/2025		1,356		(54)			(54)		1,302	1,302			
100284944	ATLANTA	GA		03/27/2026		834		(31)			(31)		803	803			
100271981	HAYWARD	CA		01/08/2026		1,186		(25)			(25)		1,161	1,161			
100284597	LAKE ARROWHEAD	CA		03/26/2026		871		(28)			(28)		843	843			
100274069	HIGH POINT	NC		01/26/2026		5,904		(217)			(217)		5,687	5,687			
100246229	ORANGE BEACH	AL		10/08/2025		726		(33)			(33)		693	693			
100153838	PORTLAND	OR		07/10/2024		639		(46)			(46)		593	593			
100158636	CHANDLER	AZ		07/10/2024		863		(13)			(13)		850	850			
100143447	MCHENRY	IL		02/16/2024		743		(16)			(16)		727	727			
100283349	SAINT LOUIS	MO		03/11/2026		626		(9)			(9)		617	617			
100254936	AURORA	IL		11/17/2025		825		(20)			(20)		805	805			
100244885	CORPUS CHRISTI	TX		09/29/2025		833		(28)			(28)		805	805			
100152404	KNOXVILLE	TN		05/17/2024		817							817	817			
100158666	STEPHENS CITY	VA		07/10/2024		1,029		20			20		1,049	1,049			
100245572	RIO RANCHO	NM		10/06/2025		770		(42)			(42)		728	728			
100229912	GILCHRIST	TX		08/18/2025		701		(18)			(18)		683	683			
100163272	SACRAMENTO	CA		08/13/2024		726		2			2		728	728			
100234799	HARDINSBURG	KY		08/28/2025		1,133		(36)			(36)		1,097	1,097			
100216230	GRAND LAKE	CO		06/20/2025		888		(28)			(28)		860	860			
100137321	CONWAY	AR		12/01/2023		680		(18)			(18)		662	662			
100244773	RENO	NV		09/29/2025		847		(23)			(23)		824	824			
100186413	WINTER GARDEN	FL		12/30/2024		948		(7)			(7)		941	941			
100245337	WHEATON	IL		10/06/2025		1,320		(48)			(48)		1,272	1,272			
100165446	EUSTIS	FL		08/29/2024		1,048		19			19		1,067	1,067			
100159935	MIAMI	FL		08/16/2024		1,045		(36)			(36)		1,009	1,009			
100193127	CELINA	TX		02/10/2025		1,051		71			71		1,122	1,122			
100172423	DAWSONVILLE	GA		10/23/2024		837		(24)			(24)		813	813			
100170169	HUNTLEY	IL		10/08/2024		802		(26)			(26)		776	776			
100102458	PANAMA CITY BEACH	FL		06/07/2023		702							702	702			
100157959	ATLANTA	GA		07/09/2024		799		(6)			(6)		793	793			
100202515	BRANDYWINE	MD		03/21/2025		988		29			29		1,017	1,017			
100128750	MIDDLETOWN	CT		09/21/2023		688		(37)			(37)		651	651			
100157977	POTOMAC	MD		07/09/2024		850		(14)			(14)		836	836			
100165278	NATIONAL CITY	CA		08/29/2024		847		(43)			(43)		804	804			
100284575	TOOELE	UT		03/26/2026		1,575		4			4		1,579	1,579			
100164580	SANTA CLARITA	CA		08/21/2024		971		(9)			(9)		962	962			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277066	BUCKEYE	AZ		02/06/2026		465		(21)			(21)		444	444			
100137662	COTTONWOOD	AZ		12/08/2023		912		(1)			(1)		911	911			
100146883	ATTLEBORO	MA		03/26/2024		873		(26)			(26)		847	847			
100115408	RALEIGH	NC		07/17/2023		877							877	877			
100103592	NAPLES	FL		05/08/2023		716		(32)			(32)		684	684			
100151284	PASCO	WA		05/10/2024		835		(25)			(25)		810	810			
100110327	NASHVILLE	TN		06/30/2023		1,045		8			8		1,053	1,053			
100171646	NEW ORLEANS	LA		10/16/2024		562		(25)	1		(26)		536	536			
100206265	BELLEVUE	NE		04/17/2025		812		(18)			(18)		794	794			
100109911	SHIRLEY	NY		06/22/2023		861		(24)			(24)		837	837			
100086481	MODESTO	CA		09/30/2022		888		(5)			(5)		883	883			
100253148	MELLSSA	TX		10/30/2025		898		(23)			(23)		875	875			
100129616	JERSEY CITY	NJ		09/29/2023		809		(19)			(19)		790	790			
100282032	KISSIMMEE	FL		02/27/2026		680		(26)			(26)		654	654			
100283720	OAK LAWN	IL		03/13/2026		928		(10)			(10)		918	918			
100192640	HURRICANE	UT		02/10/2025		841		(12)			(12)		829	829			
100174017	ATKINSON	NH		10/31/2024		783		(38)			(38)		745	745			
100203293	ANNA	TX		03/27/2025		2,624		(105)			(105)		2,519	2,519			
100266928	PANAMA CITY BEACH	FL		12/23/2025		794		(25)			(25)		769	769			
100268737	MECHANICSVILLE	VA		12/29/2025		1,549		(15)			(15)		1,534	1,534			
100268791	PORTSMOUTH	RI		12/29/2025		812		(24)			(24)		788	788			
100258321	WEST VALLEY CITY	UT		12/05/2025		818		(30)			(30)		788	788			
100284540	DAGGETT	MI		03/26/2026		808		(18)			(18)		790	790			
100066159	PISCATAWAY	NJ		08/02/2021		1,262		1			1		1,263	1,263			
100114872	KISSIMMEE	FL		07/10/2023		975		11			11		986	986			
100268282	FUQUAY VARINA	NC		12/29/2025		829		(21)			(21)		808	808			
100276664	NATICK	MA		01/29/2026		1,119		(39)			(39)		1,080	1,080			
100175834	MIAMI	FL		11/12/2024		868		(18)			(18)		850	850			
100166200	FORNEY	TX		09/09/2024		739		(23)			(23)		716	716			
100154178	BUCKEYE	AZ		07/11/2024		904		(15)			(15)		889	889			
100179433	WASHINGTON	UT		11/21/2024		681		50	1		49		730	730			
100272953	WALTON	KY		01/15/2026		859		(11)			(11)		848	848			
100120193	HOMESTEAD	FL		08/18/2023		1,070		(28)			(28)		1,042	1,042			
100192955	KATY	TX		02/10/2025		1,374		(12)			(12)		1,362	1,362			
100273343	SACRAMENTO	CA		01/20/2026		3,391		(108)			(108)		3,283	3,283			
100268240	MELISSA	TX		12/29/2025		880		(12)			(12)		868	868			
100282150	PHOENIX	AZ		02/27/2026		595		(15)			(15)		580	580			
100128730	JACKSONVILLE	FL		09/21/2023		862		2			2		864	864			
100193006	HOLLAND	MI		02/10/2025		759		(18)			(18)		741	741			
100172532	LAWRENCEVILLE	GA		10/23/2024		1,048		(9)			(9)		1,039	1,039			
100229865	ROANOKE	TX		08/18/2025		827		(18)			(18)		809	809			
100229478	RALEIGH	NC		08/15/2025		826		(20)			(20)		806	806			
100110734	WEST PALM BEACH	FL		08/11/2023		1,134		(38)			(38)		1,096	1,096			
100272091	HAYESVILLE	NC		01/08/2026		1,642		(23)			(23)		1,619	1,619			
100268429	QUINCY	MA		12/29/2025		826		(13)			(13)		813	813			
100140581	ANNA	TX		01/19/2024		843		(16)			(16)		827	827			
100176541	NEW ORLEANS	LA		11/15/2024		886		(21)			(21)		865	865			
100133934	WEBSTER	MA		10/25/2023		43,811		(20)	(17)		(3)		43,808	43,808			
100246477	CRANDALL	TX		10/10/2025		747		(30)			(30)		717	717			
100157357	INDIANAPOLIS	IN		02/20/2025		680		(25)			(25)		655	655			
100268676	AURORA	CO		12/29/2025		981		(3)			(3)		978	978			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143985	CLACKAMAS	OR		02/29/2024		770		(9)			(9)		761	761			
100142774	HAINES CITY	FL		02/08/2024		732		(12)			(12)		720	720			
100162833	DENVER	CO		08/12/2024		921		6			6		927	927			
100151223	VANCOUVER	WA		05/10/2024		1,116		60			60		1,176	1,176			
100119458	PAWTUCKET	RI		07/31/2023		874		2			2		876	876			
100115807	SURPRISE	AZ		07/20/2023		1,628		37			37		1,665	1,665			
100189753	PALOS HEIGHTS	IL		01/21/2025		788		(16)			(16)		772	772			
100129655	OOLTEWAH	TN		09/29/2023		2,418		25			25		2,443	2,443			
100182009	HENDERSON	NV		12/12/2024		992		24			24		1,016	1,016			
100282200	SAINT PAUL	MN		02/27/2026		924		(40)			(40)		884	884			
100228410	HONOLULU	HI		08/11/2025		762		(22)			(22)		740	740			
100244533	WINTER GARDEN	FL		09/29/2025		866		(23)			(23)		843	843			
100090905	LOS ANGELES	CA		01/31/2023		1,023		10			10		1,033	1,033			
100109379	PORT SAINT LUCIE	FL		06/12/2023		1,355		15			15		1,370	1,370			
100204719	MORENO VALLEY	CA		04/08/2025		806		(27)			(27)		779	779			
100164784	MURRELLS INLET	SC		08/26/2024		798		(18)			(18)		780	780			
100177371	CHICAGO	IL		01/16/2025		464		(11)			(11)		453	453			
100200739	RANCHO CORDOVA	CA		03/11/2025		1,026		42			42		1,068	1,068			
100142041	BROOMALL	PA		02/29/2024		793		(15)			(15)		778	778			
100141060	WYLIE	TX		02/20/2024		799		(21)			(21)		778	778			
100101669	LACEY	WA		04/26/2023		1,415		15			15		1,430	1,430			
100177043	WILTON	NH		01/16/2025		1,980		(73)			(73)		1,907	1,907			
100168471	MONROE	NC		09/25/2024		1,004		1			1		1,005	1,005			
100088296	DEDHAM	MA		10/24/2022		1,356		(5)			(5)		1,351	1,351			
100209254	WENDELL	NC		04/29/2025		1,207		(16)			(16)		1,191	1,191			
100221712	SALEM	OR		07/25/2025		371		4			4		375	375			
100215881	EMIGRANT GAP	CA		06/12/2025		866		(15)			(15)		851	851			
100140387	OVIEDO	FL		01/18/2024		856		(4)			(4)		852	852			
100164498	ANNA	TX		08/21/2024		768		(18)			(18)		750	750			
100238909	BUMPASS	VA		09/23/2025		1,101		(27)			(27)		1,074	1,074			
100152387	POOLER	GA		05/17/2024		877		3			3		880	880			
100255662	GRAYSON	GA		11/24/2025		802		(28)			(28)		774	774			
100175386	CAMAS	WA		11/05/2024		1,060		9			9		1,069	1,069			
100190826	CEDAR PARK	TX		01/27/2025		777		(26)			(26)		751	751			
100135195	UPPER MARLBORO	MD		11/07/2023		678		(7)			(7)		671	671			
100272726	LAS VEGAS	NV		01/09/2026		891		(42)			(42)		849	849			
100255845	PRESCOTT	AZ		11/24/2025		1,454		(58)			(58)		1,396	1,396			
100261231	SPOKANE	WA		12/05/2025		813		(19)			(19)		794	794			
100133527	PLAINFIELD CITY	NJ		10/19/2023		561		(10)			(10)		551	551			
100180340	AUBURN	AL		11/25/2024		867		(16)			(16)		851	851			
100062139	WEST BABYLON	NY		07/01/2021		800		(11)			(11)		789	789			
100165262	LAS VEGAS	NV		08/29/2024		1,149		(11)			(11)		1,138	1,138			
100243465	LAWRENCEVILLE	GA		09/26/2025		834		(39)			(39)		795	795			
100132059	ELLIJAY	GA		10/13/2023		1,017		3			3		1,020	1,020			
100157922	CONCORD	NC		07/09/2024		805		(8)			(8)		797	797			
100186695	LAWRENCEVILLE	GA		12/31/2024		10,831		171			171		11,002	11,002			
100253875	SAN DIEGO	CA		10/30/2025		848		(16)			(16)		832	832			
100139658	LAS VEGAS	NV		12/28/2023		779		(13)			(13)		766	766			
100165638	LAKE CITY	CO		10/04/2024		827		(34)			(34)		793	793			
100221828	SANTA CLARITA	CA		07/29/2025		742		(33)			(33)		709	709			
100136494	LOVELAND	CO		11/20/2023		733		122	2		120		853	853			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179805	PROSPERITY	SC		11/21/2024		1,060		(30)			(30)		1,030	1,030			
100140853	SAVANNAH	GA		03/06/2024		818		(22)			(22)		796	796			
100120376	CORVALLIS	OR		08/18/2023		976		(4)			(4)		972	972			
100139148	NASHVILLE	TN		12/28/2023		661		(21)			(21)		640	640			
100114826	HUTCHINSON ISLAND	FL		07/10/2023		1,421		3			3		1,424	1,424			
100220961	LAKE PLACID	FL		07/18/2025		1,682		(25)			(25)		1,657	1,657			
100253873	CHARLOTTE	NC		10/30/2025		912		(18)			(18)		894	894			
100078731	TIGARD	OR		02/25/2022		1,650		(70)			(70)		1,580	1,580			
100139343	MONROE	NY		12/28/2023		731		(27)			(27)		704	704			
100089296	MANOR	TX		01/26/2023		812		(16)			(16)		796	796			
100087770	COCONUT CREEK	FL		11/17/2022		2,225		(1)			(1)		2,224	2,224			
100234978	KENNETT SQUARE	PA		08/28/2025		747		(3)			(3)		744	744			
100220417	KENTWOOD	MI		07/15/2025		791		(35)			(35)		756	756			
100179374	BRADENTON	FL		12/27/2024		6,410		(242)			(242)		6,168	6,168			
100266806	WALDORF	MD		12/23/2025		935		2			2		937	937			
100235112	MIDDLETON	WI		08/28/2025		762		(22)			(22)		740	740			
100182054	FERNANDINA BEACH	FL		12/12/2024		916		10			10		926	926			
100229146	WICHITA	KS		08/14/2025		830		(16)			(16)		814	814			
100255352	DALLAS	TX		11/25/2025		978		(18)			(18)		960	960			
100133843	ELKRIDGE	MD		10/20/2023		2,649		(36)			(36)		2,613	2,613			
100266914	WAXHAW	NC		12/23/2025		746		(31)			(31)		715	715			
100206742	HOBOKEN	NJ		04/23/2025		730		(23)			(23)		707	707			
100166171	WESLEY CHAPEL	FL		09/09/2024		796		(16)			(16)		780	780			
100148106	NORTH BRUNSWICK	NJ		04/10/2024		895		(15)			(15)		880	880			
100205886	RICHMOND	VA		04/14/2025		816		(9)			(9)		807	807			
100137033	ORLANDO	FL		11/28/2023		697		(5)			(5)		692	692			
100167425	NAPLES	FL		09/16/2024		829		(25)			(25)		804	804			
100243215	MIAMI BEACH	FL		09/26/2025		831		(37)			(37)		794	794			
100162609	NASHVILLE	TN		08/12/2024		821		(16)			(16)		805	805			
100255611	CLERMONT	FL		11/24/2025		803		(25)			(25)		778	778			
100179739	CELINA	TX		11/21/2024		1,040		45			45		1,085	1,085			
100147869	MERCED	CA		04/08/2024		1,104		34			34		1,138	1,138			
100261490	BUFFALO GROVE	IL		12/12/2025		802		(15)			(15)		787	787			
100182061	SPOTSYLVANIA	VA		12/12/2024		930		19			19		949	949			
100078638	ST PETERSBURG	FL		02/02/2022		472		(20)			(20)		452	452			
100245897	MANASSAS	VA		10/24/2025		827		(10)			(10)		817	817			
100203161	PRINCETON	TX		03/27/2025		841		(25)			(25)		816	816			
100182512	FEDERAL WAY	WA		12/12/2024		1,071		4			4		1,075	1,075			
100219897	COLUMBUS	OH		07/08/2025		814		(10)			(10)		804	804			
100194276	PORT SAINT JOE	FL		02/14/2025		869		(30)			(30)		839	839			
100193113	FRESNO	CA		02/10/2025		1,035		87			87		1,122	1,122			
100164617	DRIPPING SPRINGS	TX		08/21/2024		872		(16)			(16)		856	856			
100162579	ATHENS	TX		08/12/2024		858		(13)			(13)		845	845			
100238328	MANSFIELD	TX		09/19/2025		825		12			12		837	837			
100207348	BURLINGTON	KY		04/29/2025		899		(42)			(42)		857	857			
100215925	ATLANTA	GA		06/17/2025		805		5			5		810	810			
100230008	SAN LUIS	AZ		08/22/2025		2,541		(91)			(91)		2,450	2,450			
100166943	OREM	UT		09/13/2024		874		(13)			(13)		861	861			
100158075	CHANDLER	AZ		07/09/2024		921		(1)			(1)		920	920			
100143844	NORTH PORT	FL		02/29/2024		797		(13)			(13)		784	784			
100166057	SACRAMENTO	CA		09/09/2024		793		(19)			(19)		774	774			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245209	PORT CHARLOTTE	FL		10/06/2025		837		(17)			(17)		820	820			
100100210	JACKSONVILLE	FL		03/17/2023		859		(23)			(23)		836	836			
100164327	NAVARRE	FL		08/21/2024		838		(15)			(15)		823	823			
100070432	MERCED	CA		09/23/2021		1,281		(29)			(29)		1,252	1,252			
100267178	OCEAN PARK	WA		12/23/2025		883		(22)			(22)		861	861			
100173490	MC LEANSVILLE	NC		10/29/2024		746		(42)			(42)		704	704			
100182057	GLENDALE	AZ		12/12/2024		919		11			11		930	930			
100190778	JOSHUA	TX		01/27/2025		886		25			25		911	911			
100141561	REDLANDS	CA		01/30/2024		909		(37)			(37)		872	872			
100272393	GARRISON	MN		01/08/2026		895		(36)			(36)		859	859			
100182600	ENOCH	UT		12/12/2024		989		19			19		1,008	1,008			
100067422	TEMECULA	CA		09/23/2021		1,884		(52)			(52)		1,832	1,832			
100168125	RICHMOND	CA		09/20/2024		2,413		14			14		2,427	2,427			
100120024	STOCKTON	CA		08/11/2023		890		(15)			(15)		875	875			
100255597	SAN DIEGO	CA		11/24/2025		905		(26)			(26)		879	879			
100205859	LANSDALE	PA		04/14/2025		803		(16)			(16)		787	787			
100171294	FIRESTONE	CO		10/16/2024		896		(26)			(26)		870	870			
100210624	PLEASANT HILL	CA		05/15/2025		785		(26)			(26)		759	759			
100185422	LILBURN	GA		12/20/2024		954		15			15		969	969			
100100212	JACKSONVILLE	FL		03/17/2023		864		(23)			(23)		841	841			
100246819	SAINT PETERSBURG	FL		10/15/2025		757		(29)			(29)		728	728			
100254859	MC KENNEY	VA		11/17/2025		754		(26)			(26)		728	728			
100168472	FRESNO	CA		09/25/2024		951		(13)			(13)		938	938			
100199293	WINTER PARK	FL		03/05/2025		840		(27)			(27)		813	813			
100149486	FREDERICK	MD		04/24/2024		864		(24)			(24)		840	840			
100144201	SALEM	OR		03/07/2024		1,305		3			3		1,308	1,308			
100202757	MURRIETA	CA		03/24/2025		4,177		(131)			(131)		4,046	4,046			
100245029	NORTH MYRTLE BEACH	SC		09/29/2025		778		(32)			(32)		746	746			
100268454	MANASSAS	VA		12/29/2025		1,935		(53)			(53)		1,882	1,882			
100189153	BUFORD	GA		01/13/2025		879		(14)			(14)		865	865			
100221667	LILBURN	GA		07/23/2025		1,420		(45)			(45)		1,375	1,375			
100150877	LEWES	DE		05/08/2024		1,013		(18)			(18)		995	995			
100084982	KEY LARGO	FL		09/29/2022		1,707		(62)			(62)		1,645	1,645			
100143051	PORT CHARLOTTE	FL		02/14/2024		712		(15)			(15)		697	697			
100172241	NEWARK	DE		10/21/2024		955		(18)			(18)		937	937			
100156462	CALDWELL	ID		06/24/2024		948		8			8		956	956			
100100406	MIDDLETOWN	NY		04/27/2023		1,161		39			39		1,200	1,200			
100186768	BOCA RATON	FL		12/31/2024		872		(30)			(30)		842	842			
100201237	KYLE	TX		03/12/2025		1,116		104			104		1,220	1,220			
100158154	OLD HICKORY	TN		07/09/2024		826		(12)			(12)		814	814			
100244935	HUDSON	OH		09/29/2025		830		(28)			(28)		802	802			
100129485	HENDERSON	NV		09/29/2023		952		(9)			(9)		943	943			
100108301	LAUREL	MD		05/24/2023		551		(16)			(16)		535	535			
100227944	DESERT HOT SPRINGS	CA		08/04/2025		715		(34)			(34)		681	681			
100236198	PITTSBURGH	PA		09/10/2025		699		(18)			(18)		681	681			
100088873	KING OF PRUSSIA	PA		11/15/2022		759		(16)			(16)		743	743			
100162903	TUCSON	AZ		08/12/2024		1,091		44			44		1,135	1,135			
100238905	HILTON HEAD ISLAND	SC		09/23/2025		845		(23)			(23)		822	822			
100190967	SURPRISE	AZ		01/28/2025		998		43			43		1,041	1,041			
100120874	MANOR	TX		08/28/2023		4,349		(66)			(66)		4,283	4,283			
100142914	MADERA	CA		02/09/2024		1,344		(38)			(38)		1,306	1,306			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214481	TOMBALL	TX		06/06/2025		781		(33)			(33)		748	748			
100211446	ANDERSON	CA		05/16/2025		765		(31)			(31)		734	734			
100171216	LAS VEGAS	NV		10/16/2024		890		(27)			(27)		863	863			
100139540	MIAMI	FL		12/28/2023		596		(19)			(19)		577	577			
100255821	SAN ANTONIO	TX		11/24/2025		1,148		(36)			(36)		1,112	1,112			
100165480	GATLINBURG	TN		08/29/2024		994		13			13		1,007	1,007			
100206419	TURLOCK	CA		05/22/2025		834		(10)			(10)		824	824			
100174795	BROCKTON	MA		10/31/2024		801		(38)			(38)		763	763			
100142400	PALMDALE	CA		02/02/2024		857		(27)			(27)		830	830			
100214322	MERCER	WI		06/02/2025		781		(19)			(19)		762	762			
100148730	CLERMONT	FL		04/17/2024		909		(23)			(23)		886	886			
100165026	GRAY	GA		08/28/2024		1,903		(60)			(60)		1,843	1,843			
100166951	TAYLOR	TX		09/13/2024		806		(22)			(22)		784	784			
100119110	LOS ANGELES	CA		07/28/2023		1,167		109			109		1,276	1,276			
100155925	HOUSTON	TX		06/17/2024		23,807		(278)			(278)		23,529	23,529			
100065766	REDONDO BEACH	CA		07/28/2021		1,919		(30)			(30)		1,889	1,889			
100261551	WAREHAM	MA		12/12/2025		428		(6)			(6)		422	422			
100156611	CUTLER BAY	FL		06/24/2024		816		(20)			(20)		796	796			
100160134	COLUMBUS	OH		07/17/2024		844		(11)			(11)		833	833			
100088092	DENVER	CO		10/25/2022		1,192		(38)			(38)		1,154	1,154			
100236338	PUNTA GORDA	FL		09/10/2025		760		(27)			(27)		733	733			
100153877	LOS ANGELES	CA		06/05/2024		943		(3)			(3)		940	940			
100156530	MADERA	CA		06/24/2024		692		30	1		29		721	721			
100147903	SPOKANE	WA		04/08/2024		1,130		57			57		1,187	1,187			
100148341	STEPHENS CITY	VA		04/12/2024		1,145		42			42		1,187	1,187			
100169750	PRINCETON	TX		09/30/2024		867		(26)			(26)		841	841			
100253698	WRIGHT CITY	MO		10/30/2025		1,729		(30)			(30)		1,699	1,699			
100195202	GARBERVILLE	CA		02/24/2025		1,399		(33)			(33)		1,366	1,366			
100229981	EL PASO	TX		08/22/2025		785		(34)			(34)		751	751			
100170103	AVONDALE	AZ		10/08/2024		817		(26)			(26)		791	791			
100140390	DURHAM	NC		01/18/2024		1,119		32			32		1,151	1,151			
100190012	FRESNO	CA		01/21/2025		1,267		78			78		1,345	1,345			
100236793	WRIGHTWOOD	CA		09/12/2025		789		(31)			(31)		758	758			
100161525	DUCK CREEK VILLAGE	UT		07/30/2024		1,382		(42)			(42)		1,340	1,340			
100116623	WEST HILLS	CA		07/20/2023		1,409		269			269		1,678	1,678			
100283875	CHICAGO	IL		03/16/2026		875		1			1		876	876			
100203319	DAWSONVILLE	GA		03/27/2025		843		(28)			(28)		815	815			
100229025	DOVER	DE		08/14/2025		693		(23)			(23)		670	670			
100199365	ELIZABETH	CO		03/05/2025		762		(29)			(29)		733	733			
100133266	KATY	TX		11/29/2023		748		(8)			(8)		740	740			
100138307	PITTSBORO	NC		12/18/2023		550							550	550			
100253147	CARY	IL		10/30/2025		810		(22)			(22)		788	788			
100173204	LORDS VALLEY	PA		10/30/2024		866		(17)			(17)		849	849			
100268688	MONTICELLO	IN		12/29/2025		2,370		(49)			(49)		2,321	2,321			
100174495	SANTA CLARITA	CA		10/31/2024		934		(23)			(23)		911	911			
100156278	LAS VEGAS	NV		07/25/2024		1,714		(77)			(77)		1,637	1,637			
100157788	EAST STROUDSBURG	PA		08/01/2024		598		(23)			(23)		575	575			
100236248	BULLHEAD CITY	AZ		09/10/2025		667		(15)			(15)		652	652			
100244981	HOUSTON	TX		09/29/2025		829		(26)			(26)		803	803			
100235980	BLANDON	PA		09/04/2025		828		(21)			(21)		807	807			
100221700	SALEM	OR		07/25/2025		801		6			6		807	807			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229980	LANCASTER	CA		08/22/2025		816		(9)			(9)		807	807			
100221719	SALEM	OR		07/25/2025		800		7			7		807	807			
100221722	SALEM	OR		07/25/2025		800		7			7		807	807			
100221757	DESERT HOT SPRINGS	CA		07/25/2025		816		(9)			(9)		807	807			
100253642	OKLAHOMA CITY	OK		10/30/2025		997		(21)			(21)		976	976			
100227156	HOUSTON	TX		07/30/2025		1,091		(41)			(41)		1,050	1,050			
100179703	FLORIDA CITY	FL		11/21/2024		1,059		74			74		1,133	1,133			
100255815	BRICK	NJ		11/24/2025		876		(26)			(26)		850	850			
100247038	LAUDERDALE LAKES	FL		10/22/2025		983		(12)			(12)		971	971			
100229108	KURE BEACH	NC		08/14/2025		721		(19)			(19)		702	702			
100243486	ALLEN	TX		09/26/2025		737		(35)			(35)		702	702			
100205867	CHARLOTTE	NC		04/14/2025		20,279		730			730		21,009	21,009			
100215297	FREDERICKSBURG	TX		06/12/2025		852		(23)			(23)		829	829			
100237052	PAGOSA SPRINGS	CO		09/12/2025		836		(27)			(27)		809	809			
100253393	OCEAN CITY	MD		10/30/2025		848		(22)			(22)		826	826			
100253212	MODESTO	CA		10/30/2025		853		(27)			(27)		826	826			
100219639	LITHIA	FL		07/07/2025		869		(24)			(24)		845	845			
100220787	CAPE CORAL	FL		07/18/2025		750		(30)			(30)		720	720			
100253149	LAKE ARIEL	PA		10/30/2025		740		(20)			(20)		720	720			
100229097	GARDEN VALLEY	ID		08/14/2025		736		(16)			(16)		720	720			
100161378	WINTER GARDEN	FL		07/25/2024		809		(25)			(25)		784	784			
100207215	ST. PETERSBURG	FL		04/28/2025		1,530		(21)			(21)		1,509	1,509			
100147934	NORTH LAS VEGAS	NV		04/08/2024		1,158		54			54		1,212	1,212			
100254231	COLUMBIA	TN		11/06/2025		835		(32)			(32)		803	803			
100211900	MCKINNEY	TX		05/19/2025		838		(13)			(13)		825	825			
100100521	ROYAL PALM BEACH	FL		04/27/2023		1,062		(41)			(41)		1,021	1,021			
100211930	BUFORD	GA		05/19/2025		953		23			23		976	976			
100192935	GEORGETOWN	TX		02/10/2025		847		(2)			(2)		845	845			
100188402	SARATOGA SPRINGS	UT		01/08/2025		853		(22)			(22)		831	831			
100228082	EUGENE	OR		08/07/2025		773		(36)			(36)		737	737			
100229761	MIDDLE ISLAND	NY		08/18/2025		31,321		(1,240)			(1,240)		30,081	30,081			
100238267	WATERBURY	CT		09/19/2025		687		(28)			(28)		659	659			
100227150	EUREKA SPRINGS	AR		07/30/2025		764		(25)			(25)		739	739			
100186435	BRIDGEPORT	CT		12/30/2024		1,733		(5)			(5)		1,728	1,728			
100155956	LEANDER	TX		06/17/2024		886		(15)			(15)		871	871			
100139216	DULUTH	GA		12/28/2023		739		(16)			(16)		723	723			
100244518	TEANECK	NJ		09/29/2025		854		(43)	1		(44)		810	810			
100238903	PENSACOLA	FL		09/23/2025		1,087		(49)			(49)		1,038	1,038			
100116234	RIVERSIDE	CA		07/20/2023		1,299		320			320		1,619	1,619			
100133810	BALTIMORE	MD		10/20/2023		229		(6)			(6)		223	223			
100236133	HOUSTON	TX		09/05/2025		1,008		(13)			(13)		995	995			
100129746	MIAMI	FL		09/27/2023		9,000		(24)			(24)		8,976	8,976			
100215556	TAMARAC	FL		06/12/2025		949		(30)			(30)		919	919			
100060177	BOISE	ID		06/25/2021		1,948		(32)			(32)		1,916	1,916			
100245647	KISSIMMEE	FL		10/06/2025		872		15			15		887	887			
100068375	STOCKTON	CA		08/25/2021		1,300		(31)	4		(35)		1,265	1,265			
100268880	STERLING	VA		12/29/2025		2,710		(72)			(72)		2,638	2,638			
100172887	HOUSTON	TX		10/25/2024		1,256		(27)			(27)		1,229	1,229			
100140115	CONROE	TX		01/09/2024		5,641		172			172		5,813	5,813			
100216586	CYPRESS	TX		06/23/2025		766		(17)			(17)		749	749			
100195204	BLUE ROCK	OH		02/24/2025		1,047		(19)			(19)		1,028	1,028			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254094	TINTON FALLS	NJ		11/06/2025		543		(23)			(23)		520	520			
100120397	HIGHLAND	CA		08/18/2023		764		(7)			(7)		757	757			
100220352	SELMA	CA		07/14/2025		713		(23)			(23)		690	690			
100071673	OREGON CITY	OR		10/14/2021		1,223		(34)			(34)		1,189	1,189			
100168590	FLORIDA CITY	FL		09/25/2024		1,047		3			3		1,050	1,050			
100078850	TOMS RIVER	NJ		02/24/2022		1,695		(36)			(36)		1,659	1,659			
100167026	CELINA	TX		09/13/2024		702		(38)			(38)		664	664			
100083835	ACWORTH	GA		07/12/2022		529		(28)			(28)		501	501			
100136873	ANNA	TX		11/27/2023		841		8			8		849	849			
100173267	NAPLES	FL		10/30/2024		965		(20)			(20)		945	945			
100148211	NORTH LAS VEGAS	NV		04/12/2024		835		26			26		861	861			
100086708	DESTIN	FL		09/30/2022		891		(21)			(21)		870	870			
100133246	HENDERSON	NV		11/29/2023		825		5			5		830	830			
100115480	SNELLVILLE	GA		07/17/2023		693		(23)			(23)		670	670			
100109163	OCALA	FL		07/21/2023		1,064		(45)			(45)		1,019	1,019			
100116317	BELLMORE	NY		07/20/2023		1,459		320			320		1,779	1,779			
100152825	CHICAGO	IL		05/22/2024		431		14			14		445	445			
100118202	MONTGOMERY	IL		07/21/2023		941		(13)			(13)		928	928			
100154955	CITRUS HEIGHTS	CA		07/19/2024		959		(7)			(7)		952	952			
100221315	CLEVELAND	UT		07/22/2025		742		(35)			(35)		707	707			
100214514	LANCASTER	CA		06/06/2025		742		(35)			(35)		707	707			
100229129	HARKER HEIGHTS	TX		08/14/2025		735		(28)			(28)		707	707			
100159887	MIAMI	FL		08/16/2024		2,511		(76)			(76)		2,435	2,435			
100057741	AUSTIN	TX		06/30/2021		1,909		(71)			(71)		1,838	1,838			
100171859	AUSTIN	TX		10/17/2024		1,033		(9)			(9)		1,024	1,024			
100253082	SACRAMENTO	CA		10/30/2025		841		(28)			(28)		813	813			
100171560	MADERA	CA		10/16/2024		2,042		6			6		2,048	2,048			
100219313	PALM DESERT	CA		06/30/2025		751		(27)			(27)		724	724			
100150510	DAVENPORT	FL		05/03/2024		887		(25)			(25)		862	862			
100175904	STEPHENSON	VA		11/14/2024		775		(8)			(8)		767	767			
100228064	HENDERSON	NV		08/07/2025		772		(35)			(35)		737	737			
100195194	HENDERSON	NV		02/24/2025		726		(28)			(28)		698	698			
100166203	SALT LAKE CITY	UT		09/09/2024		554		(16)	1		(17)		537	537			
100110454	COMMERCE CITY	CO		06/30/2023		1,128		45			45		1,173	1,173			
100158096	LAND O LAKES	FL		07/09/2024		827		(6)			(6)		821	821			
100100559	LONG BRANCH	NJ		04/27/2023		617		(38)			(38)		579	579			
100216196	STOCKTON	CA		06/20/2025		694		(33)			(33)		661	661			
100140245	SAN JACINTO	CA		01/18/2024		1,425		(20)			(20)		1,405	1,405			
100133919	SAN FRANCISCO	CA		10/25/2023		851		(10)			(10)		841	841			
100151626	LAS VEGAS	NV		05/10/2024		832		(11)			(11)		821	821			
100166236	ROSEDALE	MD		09/09/2024		967		(10)			(10)		957	957			
100228612	ATLANTA	GA		08/11/2025		867		(16)			(16)		851	851			
100130368	POTTSBORO	TX		09/28/2023		799		(25)			(25)		774	774			
100137134	BUENA VISTA	GA		11/28/2023		791		(17)			(17)		774	774			
100099784	SCOTTSDALE	AZ		02/28/2023		792		137			137		929	929			
100087970	STAFFORD	VA		10/25/2022		941		(14)			(14)		927	927			
100245242	AUSTIN	TX		10/06/2025		795		(35)			(35)		760	760			
100218734	SPRINGFIELD	MO		06/27/2025		1,050		(34)			(34)		1,016	1,016			
100218925	WESTAMPTON	NJ		06/27/2025		691		(13)			(13)		678	678			
100086916	HAMILTON	NJ		10/24/2022		852		(8)			(8)		844	844			
100110157	BEAVERTON	OR		06/30/2023		972		(7)			(7)		965	965			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255736	CORCORAN	MN		11/24/2025		1,014		(17)			(17)		997	997			
100199197	VANCOUVER	WA		04/04/2025		733		(34)			(34)		699	699			
100205771	MADISON	AL		04/14/2025		793		(12)			(12)		781	781			
100238457	PASO ROBLES	CA		09/19/2025		794		(16)			(16)		778	778			
100204565	WEST NEW YORK	NJ		04/04/2025		33,376		(1,014)			(1,014)		32,362	32,362			
100147960	BUFORD	GA		04/08/2024		1,865		(24)			(24)		1,841	1,841			
100162979	PHILADELPHIA	PA		08/12/2024		868		(21)			(21)		847	847			
100146974	MCKINNEY	TX		03/26/2024		971		7			7		978	978			
100067645	GREENWICH	CT		09/23/2021		1,915		(39)			(39)		1,876	1,876			
100158771	PHOENIX	AZ		07/10/2024		969		22			22		991	991			
100283373	SOUTH BOUND BROOK	NJ		03/11/2026		11,015		(253)			(253)		10,762	10,762			
100221343	RENO	NV		07/22/2025		516		(11)			(11)		505	505			
100243969	OREFIELD	PA		09/29/2025		22,410		(1,200)			(1,200)		21,210	21,210			
100227066	LAWRENCEVILLE	GA		07/30/2025		899		(7)			(7)		892	892			
100171716	SNELLVILLE	GA		10/17/2024		753		1			1		754	754			
100200477	BELLEVILLE	NJ		03/10/2025		565		(24)			(24)		541	541			
100129838	BUCKEYE	AZ		09/27/2023		2,143		19			19		2,162	2,162			
100221439	CHATTANOOGA	TN		07/22/2025		735		(24)			(24)		711	711			
100268682	CAPE CORAL	FL		12/29/2025		862		(18)			(18)		844	844			
100234911	NEW ORLEANS	LA		08/28/2025		819		(22)			(22)		797	797			
100219195	LAVON	TX		06/27/2025		828		(28)			(28)		800	800			
100151278	ATLANTA	GA		05/10/2024		849		(18)			(18)		831	831			
100268378	PEORIA	AZ		12/29/2025		883		(19)			(19)		864	864			
100211484	COMPTON	CA		05/16/2025		681		(31)			(31)		650	650			
100130260	AUBURN	WA		09/28/2023		649		(11)			(11)		638	638			
100202554	JOHNSTOWN	CO		03/21/2025		1,117		100			100		1,217	1,217			
100218624	KANSAS CITY	MO		06/27/2025		830		(14)			(14)		816	816			
100219302	PHILADELPHIA	PA		06/30/2025		837		(19)			(19)		818	818			
100228128	FRANKLIN	TN		08/07/2025		842		(24)			(24)		818	818			
100133476	HACKENSACK	NJ		10/19/2023		3,602		(107)			(107)		3,495	3,495			
100202692	KNIGHTDALE	NC		03/24/2025		867		(25)			(25)		842	842			
100168479	LARGO	FL		09/25/2024		1,844		51			51		1,895	1,895			
100120385	TAMPA	FL		08/18/2023		1,042		(27)			(27)		1,015	1,015			
100088011	FAIRFIELD	CA		10/25/2022		845		(10)			(10)		835	835			
100164398	MADERA	CA		08/21/2024		936		5			5		941	941			
100120746	SACRAMENTO	CA		08/25/2023		793							793	793			
100216565	FAIRVIEW	TX		06/23/2025		843		(7)			(7)		836	836			
100202695	TUCSON	AZ		03/24/2025		915		(27)			(27)		888	888			
100155007	HAWLEY	PA		07/19/2024		778		(4)			(4)		774	774			
100136418	CYPRESS	TX		11/20/2023		1,033		89			89		1,122	1,122			
100166252	NORTH LAS VEGAS	NV		09/09/2024		993		8			8		1,001	1,001			
100129584	CUTLER BAY	FL		09/29/2023		15,638		(203)	1		(204)		15,434	15,383		(51)	(51)
100168019	COLUMBIA	TN		09/20/2024		652		(45)			(45)		607	607			
100188656	STOCKTON	CA		02/10/2025		612		(29)			(29)		583	583			
3510126220	LOS ANGELES	CA		07/15/2025		732							732	732			
100182050	FERNANDINA BEACH	FL		12/12/2024		989		22			22		1,011	1,011			
100100808	GLEN BURNIE	MD		04/28/2023		1,197		30			30		1,227	1,227			
100168748	MERIDEN	CT		09/26/2024		742		(41)			(41)		701	701			
100221686	PORT CHARLOTTE	FL		07/23/2025		725		(26)			(26)		699	699			
100140656	BUCKEYE	AZ		02/08/2024		2,110		1			1		2,111	2,111			
100172642	CHANDLER	AZ		10/24/2024		802		(23)			(23)		779	779			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147714	DURHAM	NC		04/05/2024		1,100		(24)			(24)		1,076	1,076			
100185573	HILTON HEAD ISLAND	SC		12/20/2024		722		(31)			(31)		691	691			
100261386	TALLAHASSEE	FL		12/08/2025		885		(13)			(13)		872	872			
100277544	LA HABRA HEIGHTS	CA		02/13/2026		826		(28)			(28)		798	798			
100209537	BOONTON	NJ		05/02/2025		3,645		(59)			(59)		3,586	3,586			
100228971	LAKE STEVENS	WA		09/10/2025		818		(37)			(37)		781	781			
100132081	POOLER	GA		10/13/2023		1,083		85			85		1,168	1,168			
100177036	HENDERSON	NV		01/16/2025		1,219		(41)			(41)		1,178	1,178			
100158051	OCALA	FL		07/09/2024		1,014		(6)			(6)		1,008	1,008			
100166247	MADERA	CA		09/09/2024		2,157		70			70		2,227	2,227			
100128204	JACKSONVILLE	FL		09/18/2023		684		77	1		76		760	760			
100267219	WICHITA FALLS	TX		12/23/2025		728		(25)			(25)		703	703			
100070434	BOSTON	MA		09/23/2021		1,966		(23)			(23)		1,943	1,943			
100216699	FREDERICA	DE		06/23/2025		813		(11)			(11)		802	802			
100138299	HERMITAGE	TN		12/18/2023		820		8			8		828	828			
100203647	TULARE	CA		03/28/2025		752		(19)			(19)		733	733			
100227194	ELLICOTT CITY	MD		07/30/2025		8,411		(414)			(414)		7,997	7,997			
100173375	COLUMBUS	OH		10/30/2024		927		(15)			(15)		912	912			
100206890	FLORIDA CITY	FL		04/24/2025		1,097		(33)			(33)		1,064	1,064			
100162665	NORTH LAS VEGAS	NV		08/12/2024		1,015		27			27		1,042	1,042			
100144374	PROVIDENCE VILLAGE	TX		03/07/2024		1,076		(10)			(10)		1,066	1,066			
100219624	FAYETTEVILLE	AR		07/07/2025		847		(25)			(25)		822	822			
100220356	LONDON	KY		07/14/2025		2,686		(80)			(80)		2,606	2,606			
100238919	TOWNSEND	DE		09/23/2025		873		(14)			(14)		859	859			
100080972	MANCHACA	TX		03/18/2022		2,598		63			63		2,661	2,661			
100206501	WORCESTER	MA		04/22/2025		1,031		(26)			(26)		1,005	1,005			
100140159	DURHAM	NC		01/09/2024		1,127		45			45		1,172	1,172			
100188445	FORT WORTH	TX		01/08/2025		794		(22)			(22)		772	772			
100191282	CHICAGO	IL		01/29/2025		658		(29)			(29)		629	629			
100083042	GARDEN CITY	ID		05/11/2022		1,209		(44)			(44)		1,165	1,165			
100172227	SNELLVILLE	GA		10/17/2024		882		(41)			(41)		841	841			
100173144	AUSTIN	TX		10/30/2024		926		(19)			(19)		907	907			
100202005	SNELLVILLE	GA		03/18/2025		821		(38)			(38)		783	783			
100140265	MIAMI GARDENS	FL		01/18/2024		801		(16)			(16)		785	785			
100115773	HOMESTEAD	FL		07/20/2023		1,014		(10)			(10)		1,004	1,004			
100115656	DEERFIELD BEACH	FL		07/19/2023		699		(20)			(20)		679	679			
100283474	DERIDDER	LA		03/11/2026		541		(23)			(23)		518	518			
100143410	VICTORVILLE	CA		02/16/2024		909		14			14		923	923			
100209684	TWAIN HARTE	CA		05/02/2025		847		(21)			(21)		826	826			
100246796	COLLEGEVILLE	PA		10/15/2025		4,038		(88)			(88)		3,950	3,950			
100157249	SPRING	TX		02/20/2025		1,868		(64)			(64)		1,804	1,804			
100202414	MURFREESBORO	TN		03/19/2025		798		(18)			(18)		780	780			
100140261	TOMS RIVER	NJ		01/18/2024		829		(13)			(13)		816	816			
100185609	HONOLULU	HI		12/20/2024		3,077		(24)			(24)		3,053	3,053			
100236166	OLD LYME	CT		09/10/2025		888		(17)			(17)		871	871			
100219858	MAGGIE VALLEY	NC		07/08/2025		878		(17)			(17)		861	861			
100243340	CONCORD	NC		09/26/2025		873		(12)			(12)		861	861			
100197582	THOMASVILLE	GA		02/26/2025		4,627		(127)			(127)		4,500	4,500			
100163821	WESLEY CHAPEL	FL		09/27/2024		1,053		(31)			(31)		1,022	1,022			
100133119	HOLBROOK	MA		11/29/2023		742		(4)			(4)		738	738			
100221819	EUGENE	OR		07/29/2025		692		(33)			(33)		659	659			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220408	LILBURN	GA		07/15/2025		757		(36)			(36)		721	721			
100148300	MILLTOWN	NJ		04/12/2024		900		(18)			(18)		882	882			
100185417	MCKINNEY	TX		12/20/2024		932		13			13		945	945			
100227036	SAINT AUGUSTINE	FL		07/30/2025		716		(33)			(33)		683	683			
100078487	AUSTIN	TX		02/02/2022		1,255		(92)			(92)		1,163	1,163			
100155959	SUGARLOAF	CA		06/17/2024		900		(10)			(10)		890	890			
100138314	BRADENTON	FL		12/18/2023		1,922		91			91		2,013	2,013			
100272968	EVERETT	WA		01/15/2026		864		(22)			(22)		842	842			
100170343	DURHAM	NC		10/08/2024		816		(27)			(27)		789	789			
100148598	BUDA	TX		04/12/2024		809							809	809			
100148764	LOVELAND	CO		04/17/2024		724		58	1		57		781	781			
100199058	PENDERGRASS	GA		02/28/2025		695		(20)			(20)		675	675			
100158964	MINNEAPOLIS	MN		08/15/2024		657		(31)			(31)		626	626			
100080452	COCONUT CREEK	FL		03/10/2022		1,321		(67)			(67)		1,254	1,254			
100210061	TRINITY	FL		05/07/2025		825		(18)			(18)		807	807			
100200683	AUSTIN	TX		03/11/2025		993		(7)			(7)		986	986			
100234813	STOVER	MO		08/28/2025		1,380		(54)			(54)		1,326	1,326			
100103526	COLTON	CA		05/08/2023		780		(14)			(14)		766	766			
100277266	HARRISONBURG	VA		02/11/2026		936		(9)			(9)		927	927			
100245740	LAPORTE	PA		10/06/2025		1,592		(46)			(46)		1,546	1,546			
100163842	ORLAND	CA		09/27/2024		1,819		(72)			(72)		1,747	1,747			
100189850	CARTERSVILLE	GA		01/21/2025		2,013		132			132		2,145	2,145			
100192533	MANAHAWKIN	NJ		02/10/2025		887		(9)			(9)		878	878			
100110557	MOUND	MN		06/30/2023		1,064		(11)			(11)		1,053	1,053			
100109384	FORT BRAGG	CA		06/13/2023		830		(28)			(28)		802	802			
100065195	HAMPTON	NH		07/14/2021		1,996		(35)			(35)		1,961	1,961			
100121006	DAVENPORT	FL		08/30/2023		2,887		24			24		2,911	2,911			
100080456	POWHATAN	VA		03/10/2022		4,347		(46)			(46)		4,301	4,301			
100057800	NORFOLK	VA		06/30/2021		2,586		(55)			(55)		2,531	2,531			
100207384	MIAMI	FL		04/29/2025		839		(12)			(12)		827	827			
100203558	MODESTO	CA		03/26/2025		897		(14)			(14)		883	883			
100166000	MARQUETTE	MI		09/06/2024		535		(7)			(7)		528	528			
100142630	ROSEVILLE	CA		02/08/2024		1,129		24			24		1,153	1,153			
100151458	CHARLOTTE	NC		05/10/2024		819		(8)			(8)		811	811			
100100250	STATEN ISLAND	NY		03/17/2023		3,744		(138)			(138)		3,606	3,606			
100120957	WINTER GARDEN	FL		08/30/2023		909		1			1		910	910			
100254970	CLOVIS	CA		11/17/2025		1,155		(41)			(41)		1,114	1,114			
100218779	ODENTON	MD		06/27/2025		779		(21)			(21)		758	758			
100192414	PHOENIX	AZ		02/07/2025		763		(2)			(2)		761	761			
100091125	AGUILA	AZ		01/31/2023		9,022		(223)			(223)		8,799	8,799			
100210232	MIAMI	FL		05/09/2025		857		(12)			(12)		845	845			
100202764	TULARE	CA		03/24/2025		796		(22)			(22)		774	774			
100229117	ORLANDO	FL		08/14/2025		830		(15)			(15)		815	815			
100195371	JASPER	GA		02/24/2025		685		(22)			(22)		663	663			
100204876	GRAND PRAIRIE	TX		04/09/2025		847		(16)			(16)		831	831			
100110352	HERNDON	VA		06/30/2023		1,445		(7)			(7)		1,438	1,438			
100185030	HOMESTEAD	FL		12/20/2024		1,179		(41)			(41)		1,138	1,138			
100146583	NEW BEDFORD	MA		03/20/2024		786							786	786			
100081134	VICTORVILLE	CA		03/18/2022		1,806		44			44		1,850	1,850			
100206967	MOUNT LAUREL	NJ		04/25/2025		908		(40)			(40)		868	868			
100202847	LAS VEGAS	NV		03/24/2025		755		(30)			(30)		725	725			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079062	THOMPSONS STATION	TN		02/24/2022		1,729		(12)			(12)		1,717	1,717			
100189743	PHOENIX	AZ		01/21/2025		574			1		(1)		573	573			
100130443	LAS VEGAS	NV		09/28/2023		892		20			20		912	912			
100135146	NORTH LAS VEGAS	NV		11/03/2023		851		(29)			(29)		822	822			
100244869	OGDEN	UT		09/29/2025		1,157		(38)			(38)		1,119	1,119			
100198927	DESOTO	TX		02/28/2025		760		(35)			(35)		725	725			
100175046	SAINT CLOUD	FL		11/05/2024		835		(39)			(39)		796	796			
100158832	POCONO SUMMIT	PA		07/12/2024		815		(17)			(17)		798	798			
100149647	DRIPPING SPRINGS	TX		04/26/2024		817		(19)			(19)		798	798			
100226821	PHOENIX	AZ		07/30/2025		819		(19)			(19)		800	800			
100151702	MONROE	NC		05/10/2024		1,131		2			2		1,133	1,133			
100151176	VICTORVILLE	CA		05/09/2024		1,085		(1)			(1)		1,084	1,084			
100156749	CLEVELAND	GA		06/26/2024		385		(32)			(32)		353	353			
100272537	LAKE HARMONY	PA		01/08/2026		1,114		(31)			(31)		1,083	1,083			
100172381	SILER CITY	NC		10/23/2024		784		(20)			(20)		764	764			
100115802	RENO	NV		07/20/2023		1,043		5			5		1,048	1,048			
100185144	PALMDALE	CA		12/20/2024		724		(23)			(23)		701	701			
100154664	CHARLOTTE	NC		07/19/2024		869		(34)			(34)		835	835			
100212683	EAGLE MOUNTAIN	UT		05/28/2025		904		(18)			(18)		886	886			
100142787	LAKE WORTH BEACH	FL		02/08/2024		723		(11)			(11)		712	712			
100209352	INDIO	CA		04/29/2025		835		(24)			(24)		811	811			
100216264	FAIRFAX	VA		06/20/2025		6,379		(210)			(210)		6,169	6,169			
100199260	RIVERHEAD	NY		03/05/2025		1,455		(21)			(21)		1,434	1,434			
100272856	COLORADO SPRINGS	CO		01/15/2026		2,134		92			92		2,226	2,226			
100079825	HIGHLAND	CA		04/25/2022		2,005		(1)			(1)		2,004	2,004			
100283306	LAS VEGAS	NV		03/11/2026		629		(6)			(6)		623	623			
100192773	EL MIRAGE	AZ		02/10/2025		776		(15)			(15)		761	761			
100218259	CARROLLTON	TX		06/26/2025		518		(13)			(13)		505	505			
100083016	DESTIN	FL		05/11/2022		1,438		(38)			(38)		1,400	1,400			
100119447	TUCSON	AZ		07/31/2023		854		(3)			(3)		851	851			
100151808	LILBURN	GA		05/10/2024		627		(17)			(17)		610	610			
100118165	CHARLOTTE	NC		07/20/2023		489		(22)			(22)		467	467			
100075641	PINON HILLS	CA		12/01/2021		1,917		(35)			(35)		1,882	1,882			
100195472	DAWSONVILLE	GA		02/24/2025		2,143		157			157		2,300	2,300			
100219513	SACRAMENTO	CA		07/07/2025		739		(26)			(26)		713	713			
100180568	CAMINO	CA		11/26/2024		887		1			1		888	888			
100170273	LOUISVILLE	KY		10/08/2024		39,626		(417)			(417)		39,209	39,209			
100102775	RICHMOND	TX		06/22/2023		904		(31)			(31)		873	873			
100203231	NORTH LAS VEGAS	NV		03/27/2025		1,011		36			36		1,047	1,047			
100116087	COMPTON	CA		07/20/2023		1,469		322			322		1,791	1,791			
100128436	BARNEGAT	NJ		09/15/2023		1,757		(74)			(74)		1,683	1,683			
100203323	MCKINNEY	TX		03/27/2025		1,018		36			36		1,054	1,054			
100065113	WINCHESTER	CA		07/14/2021		1,948		(50)			(50)		1,898	1,898			
100220831	DOUGLASVILLE	GA		07/18/2025		2,678		7			7		2,685	2,685			
100283615	OCONOMOWOC	WI		03/13/2026		586		(17)			(17)		569	569			
100266994	WEST CHESTER	OH		12/23/2025		43,226		(650)			(650)		42,576	42,576			
100190043	TOMS RIVER	NJ		01/21/2025		751		(21)			(21)		730	730			
100189678	HYATTSVILLE	MD		01/17/2025		672		(31)			(31)		641	641			
100172420	SPRING HILL	TN		10/23/2024		871		(26)			(26)		845	845			
100148407	MERCED	CA		04/12/2024		5,010		114			114		5,124	5,124			
100089241	PONDER	TX		01/26/2023		563		3			3		566	566			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172497	LAYTON	UT		10/23/2024		873		(22)			(22)		851	851			
100135109	NORTH FORT MYERS	FL		11/01/2023		889		28			28		917	917			
100174031	GREELEY	CO		10/31/2024		752		(30)			(30)		722	722			
100201703	MERCED	CA		03/18/2025		819		(22)			(22)		797	797			
100244719	HARRISBURG	NC		09/29/2025		1,620		(31)			(31)		1,589	1,589			
100142659	RALEIGH	NC		02/08/2024		1,143		27			27		1,170	1,170			
100191649	MIAMI	FL		01/31/2025		792		(45)			(45)		747	747			
100115850	ATLANTA	GA		07/20/2023		1,795		(11)			(11)		1,784	1,784			
100148440	MADERA	CA		04/12/2024		2,432		(17)			(17)		2,415	2,415			
100226575	ALLENTOWN	PA		07/30/2025		793		1			1		794	794			
100229774	WEST BRANCH	MI		08/18/2025		509		(9)			(9)		500	500			
100221087	PATASKALA	OH		07/18/2025		1,131		(19)			(19)		1,112	1,112			
100165342	HOUSTON	TX		08/29/2024		712		(45)			(45)		667	667			
100156735	WEST SACRAMENTO	CA		06/26/2024		974		(33)			(33)		941	941			
100267196	ARDMORE	PA		12/23/2025		890		(16)			(16)		874	874			
100149178	AUSTIN	TX		04/22/2024		501		(30)			(30)		471	471			
100170098	SURPRISE	AZ		10/08/2024		908		(24)			(24)		884	884			
100140077	ATLANTA	GA		01/09/2024		565		(7)			(7)		558	558			
100160536	LAKEWOOD	WA		07/19/2024		1,036		4			4		1,040	1,040			
100024085	STAMFORD	CT		09/10/2018		1,809		(25)			(25)		1,784	1,784			
100186058	VICTORVILLE	CA		01/31/2025		785		(20)			(20)		765	765			
100198297	DURHAM	NC		02/28/2025		786		(19)			(19)		767	767			
100203507	PFLUGERVILLE	TX		03/26/2025		801		(34)			(34)		767	767			
100272180	ATLANTA	GA		01/08/2026		911		(18)			(18)		893	893			
100084120	PHOENIXVILLE	PA		09/02/2022		1,030		2			2		1,032	1,032			
100175505	BOISE	ID		12/23/2024		633		(28)			(28)		605	605			
100084628	HEMET	CA		08/02/2022		930		(37)			(37)		893	893			
100117383	SACRAMENTO	CA		07/20/2023		2,389		621			621		3,010	3,010			
100135529	WASHINGTON	UT		11/13/2023		778							778	778			
100198518	WALDORF	MD		02/28/2025		849		(12)			(12)		837	837			
100174371	CHASE CITY	VA		10/31/2024		1,283		(31)			(31)		1,252	1,252			
100132031	DURHAM	NC		10/13/2023		834		4			4		838	838			
100171559	FORT WORTH	TX		10/16/2024		1,302		4			4		1,306	1,306			
100221596	CASCO	ME		07/22/2025		1,428		(24)			(24)		1,404	1,404			
100182150	CHARLOTTE	NC		12/12/2024		805		(24)			(24)		781	781			
100065524	AUSTIN	TX		07/28/2021		1,975		(71)			(71)		1,904	1,904			
100145860	CAPE CORAL	FL		03/15/2024		1,089		(50)			(50)		1,039	1,039			
100257261	TUCSON	AZ		11/26/2025		498		(35)			(35)		463	463			
100268768	MAMMOTH LAKES	CA		12/29/2025		797		(21)			(21)		776	776			
100158899	ELLENSBURG	WA		07/12/2024		1,027		31			31		1,058	1,058			
100269003	GENEVA	IL		12/29/2025		818		(31)			(31)		787	787			
100148508	IRVING	TX		04/12/2024		904		(19)			(19)		885	885			
100243184	HOPE	NJ		09/26/2025		1,115		(40)			(40)		1,075	1,075			
100203121	ALBUQUERQUE	NM		03/27/2025		30,168		(1,219)			(1,219)		28,949	28,949			
100195185	RALEIGH	NC		02/24/2025		706		(28)			(28)		678	678			
100057837	PHILADELPHIA	PA		06/30/2021		1,837		(50)			(50)		1,787	1,787			
100109777	OCALA	FL		08/04/2023		904		(15)			(15)		889	889			
100148874	PLEASANT HILL	CA		04/17/2024		858		(11)			(11)		847	847			
100154205	PORT SAINT LUCIE	FL		07/11/2024		1,757		(84)			(84)		1,673	1,673			
100132121	WOODBRIDGE	VA		10/13/2023		892		(18)			(18)		874	874			
100268228	LOTTSBURG	VA		12/29/2025		862		(16)			(16)		846	846			

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100283265	FREDERICK	MD		03/11/2026		649		7			7		656	656			
100155294	CHICAGO	IL		07/19/2024		230,393		(7,778)			(7,778)		222,615	222,615			
100164551	DAYTONA BEACH	FL		08/21/2024		874		(19)			(19)		855	855			
100198289	CANTON	GA		02/28/2025		4,284		(97)			(97)		4,187	4,187			
100214657	SAVANNAH	GA		06/11/2025		892		(17)			(17)		875	875			
100178347	LAVEEN	AZ		11/19/2024		401		(8)			(8)		393	393			
100076565	FRESNO	CA		12/16/2021		1,431		(54)			(54)		1,377	1,377			
100162067	NEW SMYRNA BEACH	FL		07/31/2024		3,491		(50)			(50)		3,441	3,441			
100161952	HENDERSON	NV		07/31/2024		789		(45)			(45)		744	744			
100166125	OCALA	FL		09/09/2024		1,060		(9)			(9)		1,051	1,051			
100130233	LAS VEGAS	NV		11/15/2023		276							276	276			
100192231	STRATFORD	CT		01/31/2025		786		(21)			(21)		765	765			
100074191	SURPRISE	AZ		12/09/2021		1,762		(63)			(63)		1,699	1,699			
100258368	CLOVIS	CA		12/05/2025		921		(13)			(13)		908	908			
100272074	ATHENS	GA		01/08/2026		735		(30)			(30)		705	705			
100276545	SAINT AUGUSTINE	FL		01/28/2026		1,203		(11)			(11)		1,192	1,192			
100108954	GLENDALE	AZ		05/31/2023		778		(42)			(42)		736	736			
100203510	POOLER	GA		03/26/2025		840		(19)			(19)		821	821			
100228960	PLANTATION	FL		09/10/2025		882		(21)			(21)		861	861			
100176071	NEPTUNE	NJ		12/20/2024		789		(19)			(19)		770	770			
100138773	ANTIOCH	TN		12/21/2023		514		(9)			(9)		505	505			
100079982	SURPRISE	AZ		04/25/2022		1,333		(61)			(61)		1,272	1,272			
100255737	FRISCO	TX		11/24/2025		2,966		(65)			(65)		2,901	2,901			
100273787	DENVER	CO		01/23/2026		667		(26)			(26)		641	641			
100273800	MOHAVE VALLEY	AZ		01/23/2026		663		(22)			(22)		641	641			
100206284	CLOVIS	CA		04/17/2025		902		(24)			(24)		878	878			
100227060	ROSEVILLE	CA		07/30/2025		1,023		47			47		1,070	1,070			
100189910	CANTON	GA		01/21/2025		886		(25)			(25)		861	861			
100136593	DENVER	CO		11/22/2023		5,175		128			128		5,303	5,303			
100060285	FRISCO	TX		06/25/2021		2,023		(40)			(40)		1,983	1,983			
100148790	GREENSBORO	NC		04/17/2024		1,072		45			45		1,117	1,117			
100195192	ANTIOCH	TN		02/24/2025		837		(16)			(16)		821	821			
100202669	SMYRNA	GA		03/24/2025		850		(10)			(10)		840	840			
100120918	VILLAS	NJ		08/30/2023		2,246		10			10		2,256	2,256			
100193024	SOUTH BEND	IN		02/10/2025		466		(12)			(12)		454	454			
100174278	HENDERSON	NV		10/31/2024		1,222		35			35		1,257	1,257			
100283338	CASA GRANDE	AZ		03/11/2026		648		(10)			(10)		638	638			
100117240	LEANDER	TX		07/20/2023		1,213		328			328		1,541	1,541			
100213953	CHARLOTTE	NC		05/29/2025		919		1			1		920	920			
100143709	ORMOND BEACH	FL		02/23/2024		630		14			14		644	644			
100272507	MODESTO	CA		01/08/2026		746		17			17		763	763			
100267008	NORTH CHESTERFIELD	VA		12/23/2025		833		(23)			(23)		810	810			
100193605	LAS VEGAS	NV		02/10/2025		864		(4)			(4)		860	860			
100199272	WESLEY CHAPEL	FL		03/05/2025		871		(11)			(11)		860	860			
100065337	SWANNANOA	NC		07/28/2021		1,882		(30)			(30)		1,852	1,852			
100146956	PLEASANT GROVE	UT		03/26/2024		1,980		(7)			(7)		1,973	1,973			
100210330	GALLATIN	TN		05/09/2025		914		34			34		948	948			
100191091	NEWARK	NJ		01/29/2025		802		5			5		807	807			
100167497	MIAMI	FL		10/31/2024		1,127		(30)			(30)		1,097	1,097			
100174273	LAS VEGAS	NV		10/31/2024		1,464		36			36		1,500	1,500			
100172288	STAR	ID		10/21/2024		948		(1)			(1)		947	947			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215404	CATHEDRAL CITY	CA		06/12/2025		826		(27)			(27)		799	799			
100191007	LEHIGH ACRES	FL		01/29/2025		758		(29)			(29)		729	729			
100268275	NOBLESVILLE	IN		12/29/2025		930		(6)			(6)		924	924			
100169716	BOULDER	CO		09/30/2024		748		(27)			(27)		721	721			
100110330	PFLUGERVILLE	TX		06/30/2023		1,117		18			18		1,135	1,135			
100179707	REYNOLDSBURG	OH		11/21/2024		1,271		69			69		1,340	1,340			
100219166	CONCORD	NC		06/27/2025		1,755		(31)			(31)		1,724	1,724			
100216293	LONGVILLE	MN		06/20/2025		823		(27)			(27)		796	796			
100200709	NASHVILLE	TN		03/11/2025		893		(13)			(13)		880	880			
100174413	MIRAMAR	FL		10/31/2024		1,122		(30)			(30)		1,092	1,092			
100189924	BUFORD	GA		01/21/2025		1,133		104			104		1,237	1,237			
100201939	MICHIGAN CITY	IN		03/18/2025		810		(35)			(35)		775	775			
100153857	MEMPHIS	TN		06/05/2024		602		(23)			(23)		579	579			
100177137	OXNARD	CA		01/16/2025		894		(27)			(27)		867	867			
100212260	SAN BERNARDINO	CA		05/28/2025		1,745		(31)			(31)		1,714	1,714			
100144218	KYLE	TX		03/07/2024		1,069		20			20		1,089	1,089			
100189702	DOWNERS GROVE	IL		02/20/2025		771		(12)			(12)		759	759			
100194142	OCEAN CITY	MD		02/14/2025		969		8			8		977	977			
100176548	SANTA ROSA BEACH	FL		11/15/2024		721		(23)			(23)		698	698			
100236026	DALLAS	TX		09/04/2025		63,984		(424)			(424)		63,560	63,560			
100200582	GEORGETOWN	TX		03/11/2025		1,028		36			36		1,064	1,064			
100227044	LAWRENCEVILLE	GA		07/30/2025		920							920	920			
100132275	FREDERICK	MD		10/13/2023		944		2			2		946	946			
100246252	PARAMOUNT	CA		10/09/2025		802		(39)			(39)		763	763			
100190076	GRANBURY	TX		01/21/2025		875		11			11		886	886			
100119834	WYANDANCH	NY		08/08/2023		823		(18)			(18)		805	805			
100116233	NEWARK	NJ		07/20/2023		638		23			23		661	661			
100129501	MINNEAPOLIS	MN		09/29/2023		590		(12)	1		(13)		577	577			
100282287	TOMS RIVER	NJ		02/27/2026		851		(22)			(22)		829	829			
100283412	LAS VEGAS	NV		03/11/2026		582		(18)			(18)		564	564			
100175600	ANCHORAGE	AK		11/12/2024		815		(22)			(22)		793	793			
100198929	PUEBLO WEST	CO		02/28/2025		805		(10)			(10)		795	795			
100090311	PITTSBURGH	PA		01/06/2023		768		(20)			(20)		748	748			
100100216	LAKEWOOD	NJ		03/17/2023		864		(16)			(16)		848	848			
100277562	WEST PALM BEACH	FL		02/13/2026		830		(28)			(28)		802	802			
100172188	SAN BERNARDINO	CA		10/17/2024		898		(41)			(41)		857	857			
100162559	PAYSON	AZ		08/12/2024		207,690		(4,994)			(4,994)		202,696	202,696			
100200703	NAUGATUCK	CT		03/11/2025		915		(24)			(24)		891	891			
100055875	SUNRISE	FL		03/26/2021		2,107		(60)			(60)		2,047	2,047			
100142760	MERIDIAN	ID		02/08/2024		1,073		(17)			(17)		1,056	1,056			
100255429	CLEARWATER	FL		11/24/2025		837		(32)			(32)		805	805			
100165949	SEBRING	FL		09/06/2024		729		(14)			(14)		715	715			
100131759	NASHVILLE	TN		10/06/2023		1,287		41			41		1,328	1,328			
100211846	PORTLAND	OR		05/19/2025		853		(11)			(11)		842	842			
100268397	HARTWELL	GA		12/29/2025		846		(22)			(22)		824	824			
100186450	WEST JORDAN	UT		12/30/2024		1,977		(54)			(54)		1,923	1,923			
100203226	GATLINBURG	TN		03/27/2025		781		(25)			(25)		756	756			
100191252	LAS VEGAS	NV		01/29/2025		718		(24)			(24)		694	694			
100173879	PEORIA	AZ		10/31/2024		823		(38)			(38)		785	785			
100188350	BUFORD	GA		01/08/2025		874		(9)			(9)		865	865			
100227230	SAVANNAH	GA		07/31/2025		754		(35)			(35)		719	719			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157086	GALVESTON	TX		02/20/2025		630		(34)			(34)		596	596			
100137731	DURHAM	NC		12/08/2023		829		(5)			(5)		824	824			
100229008	LIVE OAK	FL		08/14/2025		964		(32)			(32)		932	932			
100188798	ABERDEEN	NC		01/09/2025		698		55	1		54		752	752			
100175509	BOYNTON BEACH	FL		12/23/2024		691		(32)			(32)		659	659			
100132819	GATLINBURG	TN		11/03/2023		811		(10)			(10)		801	801			
100148869	SPRING CITY	PA		04/17/2024		989		19			19		1,008	1,008			
100177454	ELLENWOOD	GA		01/16/2025		566		(26)			(26)		540	540			
100200171	LOGAN	UT		03/07/2025		847		(12)			(12)		835	835			
100153615	SAINT CLOUD	FL		05/31/2024		785		(32)			(32)		753	753			
100193796	DACULA	GA		02/10/2025		797		(15)			(15)		782	782			
100229291	MARSTONS MILLS	MA		08/14/2025		1,807		(49)			(49)		1,758	1,758			
100212076	OGDEN	UT		05/22/2025		362		1			1		363	363			
100182534	PHOENIX	AZ		12/12/2024		848		(17)			(17)		831	831			
100159424	SAVANNAH	GA		07/15/2024		801		(17)			(17)		784	784			
100133571	SKOKIE	IL		10/23/2023		909		5			5		914	914			
100065197	HARRISBURG	NC		07/14/2021		2,380		(42)			(42)		2,338	2,338			
100188711	MANDEVILLE	LA		01/09/2025		890		(19)			(19)		871	871			
100211430	SUGAR LAND	TX		05/16/2025		789		(8)			(8)		781	781			
100261665	TINLEY PARK	IL		12/12/2025		1,152		(54)			(54)		1,098	1,098			
100192864	STAR	ID		02/10/2025		895		5			5		900	900			
100161067	FISHERS	IN		07/24/2024		819		(17)			(17)		802	802			
100115930	LEWISVILLE	TX		07/20/2023		945		(12)			(12)		933	933			
100214106	TIKI ISLAND	TX		05/30/2025		724		(34)			(34)		690	690			
100245041	STUART	FL		09/29/2025		714		(15)			(15)		699	699			
100102580	PALM BEACH GARDENS	FL		06/07/2023		1,004		12			12		1,016	1,016			
100152636	ANNA	TX		05/17/2024		908		9			9		917	917			
100090313	PHOENIX	AZ		01/06/2023		365		(3)			(3)		362	362			
100127597	OLIVEHURST	CA		09/08/2023		872		(11)			(11)		861	861			
100257049	LAS VEGAS	NV		11/26/2025		824		(33)			(33)		791	791			
100144273	NEWARK	NJ		03/07/2024		700		(3)			(3)		697	697			
100170518	WYLIE	TX		10/09/2024		1,411		(72)			(72)		1,339	1,339			
100161100	TROUTMAN	NC		07/24/2024		1,025		30			30		1,055	1,055			
100284526	DAUPHIN ISLAND	AL		03/26/2026		789		(13)			(13)		776	776			
100210108	RONALD	WA		05/07/2025		582		(5)			(5)		577	577			
100169702	PALESTINE	TX		09/30/2024		762		(36)			(36)		726	726			
100135031	DACULA	GA		10/30/2023		836		7			7		843	843			
100283269	WINCHESTER	VA		03/11/2026		648		7			7		655	655			
100204277	SANTA ROSA	CA		03/31/2025		3,563		(146)			(146)		3,417	3,417			
100171706	AURORA	CO		10/17/2024		789		(22)			(22)		767	767			
100174744	PRAIRIEVILLE	LA		10/31/2024		615		(26)			(26)		589	589			
100195198	LAWRENCEVILLE	GA		02/24/2025		952		34			34		986	986			
100186729	BOCA RATON	FL		12/31/2024		762		(36)			(36)		726	726			
100156157	PALMETTO	FL		07/25/2024		766		(38)			(38)		728	728			
100169230	CHERRY HILL	NJ		09/27/2024		842		(25)			(25)		817	817			
100110005	SOUTHBURY	CT		06/22/2023		759		(22)			(22)		737	737			
100120065	TEMPE	AZ		08/11/2023		865		(17)			(17)		848	848			
100109257	TUCSON	AZ		07/21/2023		858		(10)			(10)		848	848			
100131775	ANTIOCH	TN		10/06/2023		902		29			29		931	931			
100182508	MCKINNEY	TX		12/12/2024		930		(2)			(2)		928	928			
100210743	NORTH CHELMSFORD	MA		05/15/2025		1,086		(44)			(44)		1,042	1,042			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193508	TACOMA	WA		02/10/2025		838		(18)			(18)		820	820			
100204916	OCALA	FL		04/10/2025		830		(7)			(7)		823	823			
100136069	BEECH MOUNTAIN	NC		11/16/2023		670		(32)			(32)		638	638			
100162752	FLORISSANT	CO		08/12/2024		726		(18)			(18)		708	708			
100148658	KISSIMMEE	FL		04/15/2024		777		(10)			(10)		767	767			
100246557	MIAMI LAKES	FL		10/15/2025		747		(26)			(26)		721	721			
100244883	ALPENA	MI		09/29/2025		757		(34)			(34)		723	723			
100084008	PORT MURRAY	NJ		06/27/2022		971		(26)			(26)		945	945			
100156227	COMBINE	TX		06/20/2024		50,578		(2,925)			(2,925)		47,653	47,653			
100214392	PLUMAS LAKE	CA		06/02/2025		1,404		38			38		1,442	1,442			
100195196	LAWRENCEVILLE	GA		02/24/2025		969		40			40		1,009	1,009			
100162902	CALIFORNIA	MD		08/12/2024		615		(6)			(6)		609	609			
100258306	PHOENIX	AZ		12/05/2025		741		(35)			(35)		706	706			
100186256	BUFORD	GA		12/27/2024		951		(13)			(13)		938	938			
100198403	OAK ISLAND	NC		02/28/2025		1,139		(35)			(35)		1,104	1,104			
100140774	SAN BERNARDINO	CA		01/22/2024		305		(7)			(7)		298	298			
100163198	BAKERSFIELD	CA		08/13/2024		797		(43)			(43)		754	754			
100133510	SOUTHPORT	NC		10/19/2023		809		8			8		817	817			
100220949	ASHEVILLE	NC		07/18/2025		2,375		(62)			(62)		2,313	2,313			
100206166	CAMPTON	NH		04/16/2025		566		(20)	1		(21)		545	545			
100229600	CHEYENNE	WY		08/15/2025		801		(28)			(28)		773	773			
100148167	BONITA SPRINGS	FL		05/15/2024		833		(26)			(26)		807	807			
100195201	GUYTON	GA		02/24/2025		941		(7)			(7)		934	934			
100186691	CHARLOTTE	NC		12/31/2024		1,656		(5)			(5)		1,651	1,651			
100254706	WINCHESTER	VA		11/13/2025		1,696		(26)			(26)		1,670	1,670			
100235426	LEAGUE CITY	TX		08/29/2025		821		(26)			(26)		795	795			
100210258	KINGMAN	AZ		05/09/2025		641		4			4		645	645			
100167010	WINTER PARK	FL		09/13/2024		763		(33)			(33)		730	730			
100218589	CHARLOTTE	NC		06/27/2025		843		(13)			(13)		830	830			
100273345	CLOVIS	CA		01/20/2026		1,625		(43)			(43)		1,582	1,582			
100173804	CORTLANDT MANOR	NY		10/30/2024		861		(6)			(6)		855	855			
100226631	FORT MYERS	FL		07/30/2025		3,998		(41)			(41)		3,957	3,957			
100172523	MADISON	TN		10/23/2024		880		(23)			(23)		857	857			
100181870	MERRILLVILLE	IN		12/12/2024		860		(3)			(3)		857	857			
100167624	NORTH MYRTLE BEACH	SC		09/19/2024		795		(24)			(24)		771	771			
100191062	MERIDIAN	ID		01/29/2025		793		(22)			(22)		771	771			
100283515	MIDLOTHIAN	VA		03/13/2026		848		(23)			(23)		825	825			
100088091	JACKSONVILLE	FL		10/25/2022		720		(10)			(10)		710	710			
100137747	NORTH LAS VEGAS	NV		12/08/2023		987		28			28		1,015	1,015			
100195193	STEPHENS CITY	VA		02/24/2025		1,171		(36)			(36)		1,135	1,135			
100168473	SACRAMENTO	CA		09/25/2024		2,576		(84)			(84)		2,492	2,492			
100160926	LAKE WORTH BEACH	FL		07/24/2024		888		(21)			(21)		867	867			
100147894	STEPHENS CITY	VA		04/08/2024		987							987	987			
100194235	SALEM	OR		02/14/2025		815		(34)			(34)		781	781			
100158613	SPOKANE	WA		07/10/2024		799		(11)			(11)		788	788			
100216589	CARTERSVILLE	GA		06/23/2025		2,432		152			152		2,584	2,584			
100100878	ROUND ROCK	TX		04/28/2023		1,277		60			60		1,337	1,337			
100277058	HENDERSON	NV		02/06/2026		838		(23)			(23)		815	815			
100165599	BANDON	OR		10/04/2024		863		(41)			(41)		822	822			
100157259	PANAMA CITY BEACH	FL		02/20/2025		727		(31)			(31)		696	696			
100100267	BROOKHAVEN	NY		03/17/2023		810		(23)			(23)		787	787			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149595	HUTTO	TX		04/26/2024		921		(6)			(6)		915	915			
100134443	PATERSON	NJ		10/30/2023		2,761		(11)			(11)		2,750	2,750			
100076832	BRYAN	TX		12/27/2021		1,630		(102)			(102)		1,528	1,528			
100136193	GALVESTON	TX		11/20/2023		564		(11)			(11)		553	553			
100274126	STOCKTON	CA		01/27/2026		900		(11)			(11)		889	889			
100268940	SCOTTSDALE	AZ		12/29/2025		3,378		(77)			(77)		3,301	3,301			
100211857	HOLLY SPRINGS	NC		05/19/2025		844		(9)			(9)		835	835			
100176584	MCFARLAND	WI		11/15/2024		617		(3)	1		(4)		613	613			
100177026	MC LOUTH	KS		01/16/2025		569		(26)			(26)		543	543			
100179692	SANTA ROSA	CA		11/21/2024		929		3			3		932	932			
100247524	PHILADELPHIA	PA		10/28/2025		524		(22)			(22)		502	502			
100216744	KISSIMMEE	FL		06/23/2025		1,468		(27)			(27)		1,441	1,441			
100176712	LAKE WORTH BEACH	FL		11/15/2024		1,217		(28)			(28)		1,189	1,189			
100169672	DULUTH	GA		09/30/2024		815		(21)			(21)		794	794			
100201252	APPLE VALLEY	CA		03/12/2025		750		(20)			(20)		730	730			
100164360	VANCOUVER	WA		08/21/2024		1,318		18			18		1,336	1,336			
100235870	MELBOURNE	FL		09/04/2025		791		(29)			(29)		762	762			
100267305	CLAYTON	NC		12/24/2025		767		(26)			(26)		741	741			
100257066	NORTH LAS VEGAS	NV		11/26/2025		7,323		(51)			(51)		7,272	7,272			
100228218	HOUSTON	TX		08/11/2025		1,006		(36)			(36)		970	970			
100119141	NEPTUNE BEACH	FL		07/31/2023		981		29			29		1,010	1,010			
100203444	GOODYEAR	AZ		03/27/2025		3,570		(118)			(118)		3,452	3,452			
100158904	MARCO ISLAND	FL		07/12/2024		758		(28)			(28)		730	730			
100238994	PUNTA GORDA	FL		09/23/2025		734		(31)			(31)		703	703			
100159899	MIAMI	FL		08/16/2024		735		(34)			(34)		701	701			
100253904	CELINA	TX		10/30/2025		815		(30)			(30)		785	785			
100236791	HYDE PARK	NY		09/12/2025		814		(26)			(26)		788	788			
100235995	SEVIERVILLE	TN		09/04/2025		821		(20)			(20)		801	801			
100215838	CHEYENNE	WY		06/12/2025		749		(15)			(15)		734	734			
100218272	CARSON CITY	NV		06/26/2025		1,344		(33)			(33)		1,311	1,311			
100057664	ROSEVILLE	CA		06/30/2021		1,842		(53)			(53)		1,789	1,789			
100272909	ROSWELL	GA		01/15/2026		887		(27)			(27)		860	860			
100220732	SAN JACINTO	CA		07/18/2025		481		(19)			(19)		462	462			
100167900	CHICAGO	IL		09/20/2024		754		(24)			(24)		730	730			
100070400	BURKE	VA		09/23/2021		1,716		(50)			(50)		1,666	1,666			
100137756	HENDERSON	NV		12/08/2023		1,028		26			26		1,054	1,054			
100205697	FRESNO	CA		04/14/2025		1,002		(4)			(4)		998	998			
100171855	LAS VEGAS	NV		10/17/2024		947		(20)			(20)		927	927			
100120038	MIDLAND	TX		08/11/2023		881		(9)			(9)		872	872			
100162677	WESLEY CHAPEL	FL		08/12/2024		871		(13)			(13)		858	858			
100163127	PROVIDENCE	RI		08/13/2024		2,760		(11)			(11)		2,749	2,749			
100135576	SARATOGA SPRINGS	UT		11/13/2023		929		18			18		947	947			
100264875	TOMS RIVER	NJ		12/17/2025		875		(27)			(27)		848	848			
100229180	PORT WENTWORTH	GA		08/14/2025		736		(23)			(23)		713	713			
100142968	RALEIGH	NC		02/09/2024		878		(20)			(20)		858	858			
100164419	MONROE	NC		08/21/2024		755		(14)			(14)		741	741			
100182195	FERRUM	VA		12/12/2024		1,048		(29)			(29)		1,019	1,019			
100175917	SAN TAN VALLEY	AZ		11/14/2024		901		15			15		916	916			
100076692	PHOENIX	AZ		12/30/2021		1,724		(72)			(72)		1,652	1,652			
100243454	MONTGOMERY	TX		09/26/2025		766		(36)			(36)		730	730			
100177651	HESPERIA	CA		01/16/2025		835		(8)			(8)		827	827			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100265194	RENTON	WA		12/19/2025		3,406		(113)			(113)		3,293	3,293			
100178252	SAN DIEGO	CA		11/19/2024		542		(7)			(7)		535	535			
100165392	GEORGETOWN	TX		08/29/2024		843		(11)			(11)		832	832			
100180712	DESERT HOT SPRINGS	CA		11/26/2024		1,512		(58)			(58)		1,454	1,454			
100253530	FRANKLIN PARK	NJ		10/30/2025		1,901		(61)			(61)		1,840	1,840			
100151876	BEAUMONT	CA		05/10/2024		651		(29)			(29)		622	622			
100066254	MAKAWAO	HI		08/02/2021		2,283		(5)			(5)		2,278	2,278			
100253535	FRANKLIN PARK	NJ		10/30/2025		1,905		(61)			(61)		1,844	1,844			
100166092	WOODSTOCK	GA		09/09/2024		1,127		(32)			(32)		1,095	1,095			
100203221	CYPRESS	TX		03/27/2025		881		(15)			(15)		866	866			
100080421	LAHAINA	HI		04/14/2022		1,439		(39)			(39)		1,400	1,400			
100273112	LIBERTY	PA		01/15/2026		762		(29)			(29)		733	733			
100162600	HILTON HEAD ISLAND	SC		08/12/2024		814		(18)			(18)		796	796			
100165682	SAINT LEONARD	MD		10/04/2024		1,176		1			1		1,177	1,177			
100086689	HOLLYWOOD	FL		09/30/2022		930		(32)			(32)		898	898			
100136452	VISALIA	CA		11/20/2023		1,123		152			152		1,275	1,275			
100235947	CHARLOTTE	NC		09/04/2025		881		(2)			(2)		879	879			
100162781	EAST STROUDSBURG	PA		08/12/2024		823		(17)			(17)		806	806			
100235625	ANCHORAGE	AK		08/29/2025		796		(30)			(30)		766	766			
100220426	LAS VEGAS	NV		07/15/2025		637		(27)			(27)		610	610			
100220391	DACULA	GA		07/14/2025		679		4			4		683	683			
100246245	CHATTANOOGA	TN		10/08/2025		715		(32)			(32)		683	683			
100189333	IDAHO SPRINGS	CO		01/13/2025		824		(20)			(20)		804	804			
100164176	LAKE FOREST	CA		08/21/2024		10,745		(145)			(145)		10,600	10,600			
100206120	FORT COLLINS	CO		04/16/2025		1,174		(55)			(55)		1,119	1,119			
100160866	TWIN FALLS	ID		07/24/2024		904		(20)			(20)		884	884			
100151566	LOGANVILLE	GA		05/10/2024		992		26			26		1,018	1,018			
100245594	KRUM	TX		10/06/2025		19,452		(833)			(833)		18,619	18,619			
100119003	HARDEEVILLE	SC		07/27/2023		455		(16)			(16)		439	439			
100169524	MURFREESBORO	TN		09/30/2024		865		(14)			(14)		851	851			
100119174	GREELEY	CO		07/31/2023		888		3			3		891	891			
100254574	MESA	AZ		11/07/2025		788		(19)			(19)		769	769			
100277632	BRADENTON	FL		02/17/2026		820		(13)			(13)		807	807			
5.00007E+11	AMERSFOORT	NLD		12/23/2025		34							34		(34)		(34)
100154684	SAINT CLOUD	FL		07/19/2024		570		(40)			(40)		530	530			
100162636	GAITHERSBURG	MD		08/12/2024		21,232		(419)			(419)		20,813	20,813			
100109363	STATEN ISLAND	NY		06/12/2023		721		(16)	1		(17)		704	704			
100234845	PINE VALLEY	UT		08/28/2025		775		(19)			(19)		756	756			
100238849	CARY	NC		09/23/2025		836		(24)			(24)		812	812			
100164387	ADELANTO	CA		08/21/2024		829		(16)			(16)		813	813			
100156423	LINDEN	NJ		06/24/2024		795		(14)			(14)		781	781			
100109831	EAST ORANGE	NJ		06/22/2023		919		(48)			(48)		871	871			
100169964	GILBERT	AZ		11/08/2024		971		(13)			(13)		958	958			
100136341	SARATOGA SPRINGS	UT		11/20/2023		978		62			62		1,040	1,040			
100160524	LITTLE RIVER	SC		07/19/2024		326		(9)			(9)		317	317			
100108010	FRESNO	CA		05/25/2023		10,933		354			354		11,287	11,287			
100227259	LACEY	WA		07/31/2025		963		(17)			(17)		946	946			
100144636	WENDELL	NC		03/13/2024		1,082		36			36		1,118	1,118			
100110378	EAGLE MOUNTAIN	UT		06/30/2023		885		(8)			(8)		877	877			
100130390	PALMETTO	FL		09/28/2023		1,039		(33)			(33)		1,006	1,006			
100164322	DENTON	TX		08/21/2024		878		(11)			(11)		867	867			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140369	GRAHAM	WA		01/18/2024		1,344		10			10		1,354	1,354			
100163798	COLLEGE STATION	TX		09/27/2024		895		5			5		900	900			
100076558	COEUR D ALENE	ID		12/16/2021		42		(3)			(3)		39	39			
100167511	RICHARDSON	TX		10/31/2024		465		(21)			(21)		444	444			
100213895	HOUSTON	TX		05/29/2025		1,370		(19)			(19)		1,351	1,351			
100171853	SCHERERVILLE	IN		10/17/2024		934		(20)			(20)		914	914			
100220686	HOMESTEAD	FL		07/18/2025		839		4			4		843	843			
100083045	HONOLULU	HI		05/11/2022		1,034		(42)			(42)		992	992			
100177113	COLOMA	MI		01/16/2025		831		(24)			(24)		807	807			
100150212	HOLLYWOOD	FL		04/30/2024		624		(29)			(29)		595	595			
100140130	LOGANVILLE	GA		01/09/2024		1,118		45			45		1,163	1,163			
100147947	ANTIOCH	CA		04/08/2024		569		(4)	1		(5)		564	564			
100227285	DUNCANVILLE	TX		07/31/2025		772		(35)			(35)		737	737			
100173277	STAFFORD	VA		10/30/2024		940		(19)			(19)		921	921			
100246788	ENNIS	MT		10/15/2025		2,164		(90)			(90)		2,074	2,074			
100216285	RICHMOND	VA		06/20/2025		792		(31)			(31)		761	761			
100143554	LEESBURG	GA		02/21/2024		780		(9)			(9)		771	771			
100108105	JARRELL	TX		05/24/2023		1,840		(60)			(60)		1,780	1,780			
100189721	BARTLETT	IL		01/21/2025		610		(18)			(18)		592	592			
100243235	ORLANDO	FL		09/26/2025		793		(32)			(32)		761	761			
100158485	LAKEWOOD	OH		07/10/2024		776		(8)			(8)		768	768			
100176163	GREELEY	CO		12/20/2024		1,017		(47)			(47)		970	970			
100147274	WATERBURY	CT		03/28/2024		723		(13)			(13)		710	710			
100218247	TITUSVILLE	FL		06/26/2025		970		(19)			(19)		951	951			
100283753	LOS ANGELES	CA		03/13/2026		582		(20)			(20)		562	562			
100137594	PALM DESERT	CA		12/08/2023		1,409		(14)			(14)		1,395	1,395			
100171889	PALM DESERT	CA		10/17/2024		902		(17)			(17)		885	885			
100076315	CAPE CORAL	FL		01/07/2022		2,021		(39)			(39)		1,982	1,982			
100192819	WEST HARTFORD	CT		02/10/2025		766		(20)			(20)		746	746			
100177181	SAN MARCOS	TX		01/16/2025		861		(24)			(24)		837	837			
100229549	INDIO	CA		08/15/2025		779		(25)			(25)		754	754			
100131600	MCKINNEY	TX		10/06/2023		307		11	2		9		316	316			
100214547	LOS ANGELES	CA		06/06/2025		405		(4)			(4)		401	401			
100238958	SAN DIEGO	CA		09/23/2025		820		(26)			(26)		794	794			
100102153	ROCKLAND	MA		04/14/2023		901		6			6		907	907			
100253597	RALEIGH	NC		10/30/2025		832		(33)			(33)		799	799			
100163086	ANNA	TX		08/13/2024		829		(23)			(23)		806	806			
100181245	WOODBRIDGE	VA		12/06/2024		929		38			38		967	967			
100268318	SUPPLY	NC		12/29/2025		17,833		(399)			(399)		17,434	17,434			
100171890	SPRLNGVLLLE	UT		10/17/2024		964		(17)			(17)		947	947			
100195475	BUFORD	GA		02/24/2025		1,052		80			80		1,132	1,132			
100219629	REDDING	CT		07/07/2025		1,248							1,248	1,248			
100246515	DALLAS	TX		10/10/2025		823		(31)			(31)		792	792			
100182090	SAN ANTONIO	TX		12/12/2024		978		24			24		1,002	1,002			
100185378	MURPHY	NC		12/20/2024		972		30			30		1,002	1,002			
100235881	COMMERCE	GA		09/04/2025		754		(30)			(30)		724	724			
100237958	VALLEJO	CA		10/10/2025		828		(16)			(16)		812	812			
100180739	CHATTANOOGA	TN		11/26/2024		942		(13)			(13)		929	929			
100168272	COLORADO SPRINGS	CO		09/20/2024		1,029		51			51		1,080	1,080			
100132261	MEBANE	NC		10/13/2023		1,170		48			48		1,218	1,218			
100142613	CARSON CITY	NV		02/08/2024		1,190		49			49		1,239	1,239			

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100216609	LODI	CA		06/23/2025		757		(18)			(18)		739	739			
100229908	VICTORVILLE	CA		08/18/2025		10,365		(414)			(414)		9,951	9,951			
100185444	LAWRENCEVILLE	GA		12/20/2024		2,505		123			123		2,628	2,628			
100109846	PHILADELPHIA	PA		06/22/2023		(11,310)		(43)			(43)		(11,353)	1,085		12,438	12,438
100272159	RENO	NV		01/08/2026		995		(17)			(17)		978	978			
100065123	WIMBERLEY	TX		07/14/2021		1,823		(44)			(44)		1,779	1,779			
100167554	LAS VEGAS	NV		09/19/2024		711		(16)			(16)		695	695			
100168170	FRESNO	CA		09/20/2024		887		(19)			(19)		868	868			
100116687	SUGAR LAND	TX		07/20/2023		1,318		275			275		1,593	1,593			
100079502	BRIGANTINE	NJ		04/08/2022		1,443		(37)			(37)		1,406	1,406			
100213703	LODI	CA		05/29/2025		1,327		(3)			(3)		1,324	1,324			
100200500	NASHUA	NH		03/11/2025		6,862		(82)			(82)		6,780	6,780			
100057652	S SAN FRAN	CA		06/30/2021		6,382		(134)			(134)		6,248	6,248			
100129331	LITTLE ELM	TX		09/25/2023		1,177		12			12		1,189	1,189			
100133797	MOLALLA	OR		10/20/2023		766		(29)			(29)		737	737			
100142755	LOGANVILLE	GA		02/08/2024		1,032		4			4		1,036	1,036			
100180146	SUMMERVILLE	SC		11/25/2024		2,016		(23)			(23)		1,993	1,993			
100185484	LANCASTER	PA		12/20/2024		750		8			8		758	758			
100173114	ELLIJAY	GA		10/30/2024		1,030		(6)			(6)		1,024	1,024			
100221680	MOHAVE VALLEY	AZ		07/23/2025		718		(26)			(26)		692	692			
100219715	STAR	ID		07/07/2025		4,675		377			377		5,052	5,052			
100153653	BROOKLYN CENTER	MN		05/31/2024		812		(8)			(8)		804	804			
100253144	TYBEE ISLAND	GA		10/30/2025		789		(29)			(29)		760	760			
100277452	TEMPE	AZ		02/13/2026		763		(10)			(10)		753	753			
100273072	LILBURN	GA		01/15/2026		520		(13)			(13)		507	507			
100207228	CHANDLER	AZ		04/28/2025		852		7			7		859	859			
100153248	MARYVILLE	TN		05/30/2024		818		(7)			(7)		811	811			
5.00007E+11	DRACHTEN	NLD		08/29/2025		32							32		(32)		(32)
100228497	ACTON	MA		08/11/2025		709		(32)			(32)		677	677			
100167962	PORT HUENEME	CA		09/20/2024		1,141		(22)			(22)		1,119	1,119			
100109333	APEX	NC		06/12/2023		1,020		(14)			(14)		1,006	1,006			
100109343	SPOKANE	WA		06/12/2023		1,071		(16)			(16)		1,055	1,055			
100142703	LOS BANOS	CA		02/08/2024		1,085		14			14		1,099	1,099			
100204741	CANON CITY	CO		04/10/2025		742		(16)			(16)		726	726			
100211773	TAMPA	FL		05/19/2025		1,099		(24)			(24)		1,075	1,075			
100206976	SPARKS	NV		04/25/2025		1,013		(47)			(47)		966	966			
100168467	HOUSTON	TX		09/25/2024		1,061		(30)			(30)		1,031	1,031			
100071681	FRESNO	CA		10/14/2021		1,909		(26)			(26)		1,883	1,883			
100133356	SAINT JOHNS	FL		11/21/2023		239,323		2,091			2,091		241,414	241,414			
100215573	SELBYVILLE	DE		06/12/2025		805		(11)			(11)		794	794			
100160052	MARIETTA	GA		07/17/2024		940		3			3		943	943			
100220318	HUMBLE	TX		07/11/2025		7,232		(45)			(45)		7,187	7,187			
100109228	ALTAMONTE SPRINGS	FL		07/21/2023		632		(19)			(19)		613	613			
100057886	ASHLAND	OR		06/30/2021		1,878		(56)			(56)		1,822	1,822			
100272170	CALDWELL	ID		01/08/2026		1,903		(52)			(52)		1,851	1,851			
100149293	MCKINLEYVILLE	CA		04/24/2024		812		(21)			(21)		791	791			
100143738	SAINT AUGUSTINE	FL		04/05/2024		783		(22)			(22)		761	761			
100136444	NORTH FORT MYERS	FL		11/20/2023		1,077		123			123		1,200	1,200			
100198348	SAVANNAH	GA		02/28/2025		872		(11)			(11)		861	861			
100202986	MURPHY	NC		03/24/2025		864		(20)			(20)		844	844			
100218497	FREDERICA	DE		06/27/2025		735		(19)			(19)		716	716			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228726	MILILANI	HI		08/11/2025		847		(11)			(11)		836	836			
100284585	ORELAND	PA		03/26/2026		1,015		(5)			(5)		1,010	1,010			
100086717	RIVERSIDE	CA		09/30/2022		1,247		1			1		1,248	1,248			
100227038	CHAPEL HILL	NC		07/30/2025		2,453		(69)			(69)		2,384	2,384			
100209338	GLEN ALLEN	VA		04/29/2025		668		(18)			(18)		650	650			
100221045	HOUSTON	TX		07/18/2025		736		(25)			(25)		711	711			
100133865	UPLAND	CA		10/20/2023		44,195		85			85		44,280	44,280			
100255028	SAN TAN VALLEY	AZ		11/19/2025		1,925		(37)			(37)		1,888	1,888			
100180322	FERNANDINA BEACH	FL		11/25/2024		995		12			12		1,007	1,007			
100110387	LEMON GROVE	CA		06/30/2023		1,049		(4)			(4)		1,045	1,045			
100254026	WILMINGTON	NC		10/30/2025		877		(15)			(15)		862	862			
100171925	WOODBURY	MN		10/17/2024		1,027		(15)			(15)		1,012	1,012			
100157884	ORANGE BEACH	AL		07/09/2024		797		(6)			(6)		791	791			
4010067287	HOUSTON	TX		02/29/2024		1,029		(19)			(19)		1,010	1,010			
100179736	STEPHENS CITY	VA		11/21/2024		1,026		44			44		1,070	1,070			
100161296	PORTLAND	OR		07/25/2024		891		(14)			(14)		877	877			
100180766	HAGERSTOWN	MD		11/26/2024		526		(25)			(25)		501	501			
100227013	NOKOMIS	FL		07/30/2025		793		(29)			(29)		764	764			
100179502	PENDERGRASS	GA		11/21/2024		954							954	954			
100171436	EUGENE	OR		10/16/2024		950		(16)			(16)		934	934			
100119748	HARTFORD	CT		08/08/2023		850		(16)			(16)		834	834			
100254573	TELFORD	PA		11/07/2025		25,206		(587)			(587)		24,619	24,619			
100114516	ACTON AREA	CA		06/29/2023		1,091		(52)			(52)		1,039	1,039			
100086374	DANBURY	CT		09/23/2022		905		(4)			(4)		901	901			
100205920	LAWRENCEVILLE	GA		04/15/2025		2,419		(11)			(11)		2,408	2,408			
100134327	SPOKANE VALLEY	WA		10/27/2023		776		(3)			(3)		773	773			
100177120	NEW ORLEANS	LA		01/16/2025		903		1			1		904	904			
100245367	PALM DESERT	CA		10/06/2025		843		(36)			(36)		807	807			
100267249	MANASSAS	VA		12/24/2025		813		(18)			(18)		795	795			
100238411	RICHMOND	VA		09/19/2025		809		(26)			(26)		783	783			
100210648	BELFAIR	WA		05/15/2025		2,655		(61)			(61)		2,594	2,594			
100178291	TAMARAC	FL		11/19/2024		957		(8)			(8)		949	949			
100181224	LAS VEGAS	NV		12/06/2024		932		18			18		950	950			
100274030	TAMPA	FL		01/26/2026		852		(38)			(38)		814	814			
100185204	LOS ANGELES	CA		01/24/2025		868		(13)			(13)		855	855			
100119380	SAN JACINTO	CA		07/31/2023		968		1			1		969	969			
100129508	APACHE JUNCTION	AZ		09/29/2023		555		13	1		12		567	567			
100261161	QUAKERTOWN	PA		12/05/2025		879		(25)			(25)		854	854			
100199226	FOUNTAIN INN	SC		04/09/2025		828		(29)			(29)		799	799			
100152429	MERIDIANVILLE	AL		05/17/2024		828		(19)			(19)		809	809			
100118865	NORTH LAS VEGAS	NV		08/30/2023		1,095		26			26		1,121	1,121			
100236744	CELINA	TX		09/11/2025		815		(13)			(13)		802	802			
100189765	MURFREESBORO	TN		01/21/2025		81,989		(447)			(447)		81,542	81,542			
100181638	LOS ANGELES	CA		12/11/2024		1,170		(51)			(51)		1,119	1,119			
100192733	THORNTON	CO		02/10/2025		870		(16)			(16)		854	854			
100130292	RIVERVIEW	FL		09/28/2023		784		(25)			(25)		759	759			
100214917	TACOMA	WA		06/11/2025		815		(30)			(30)		785	785			
100209318	SAN TAN VALLEY	AZ		04/29/2025		759		(15)			(15)		744	744			
100158821	LAS VEGAS	NV		07/10/2024		2,161		(58)			(58)		2,103	2,103			
100206993	HENDERSON	NV		04/24/2025		951		(29)			(29)		922	922			
100190073	LAS VEGAS	NV		01/21/2025		833		(12)			(12)		821	821			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103594	BALTIMORE	MD		05/08/2023		774		(51)			(51)		723	723			
100120040	AUSTIN	TX		08/11/2023		1,209		71			71		1,280	1,280			
100173812	SAINT LOUIS	MO		10/31/2024		745		(18)			(18)		727	727			
100277538	PALM SPRINGS	CA		02/13/2026		793		(18)			(18)		775	775			
100065207	EUGENE	OR		07/14/2021		1,930		(33)			(33)		1,897	1,897			
100173259	ANCHORAGE	AK		10/30/2024		783		(26)			(26)		757	757			
100207112	COLORADO SPRINGS	CO		04/24/2025		813		(26)			(26)		787	787			
100219465	GOODYEAR	AZ		07/07/2025		1,145		58			58		1,203	1,203			
100150739	AUSTIN	TX		05/06/2024		900		(8)			(8)		892	892			
100212051	RUCKERSVILLE	VA		06/27/2025		765		(14)			(14)		751	751			
100136064	HOUSTON	TX		11/16/2023		397		(19)			(19)		378	378			
100244577	CHARLOTTE	NC		09/29/2025		3,924		(74)			(74)		3,850	3,850			
100228703	SARATOGA SPRINGS	UT		08/11/2025		954		16			16		970	970			
100200680	LEHI	UT		03/11/2025		887		(13)			(13)		874	874			
4010084353	ALLIANCE	OH		11/26/2024		760		(20)			(20)		740	740			
100172479	DAWSONVILLE	GA		10/23/2024		894		(17)			(17)		877	877			
100245986	HILLIARD	OH		10/07/2025		3,206		(63)			(63)		3,143	3,143			
100065275	RIVERSIDE	CA		07/28/2021		1,234		(34)			(34)		1,200	1,200			
100238944	CYPRESS	TX		09/23/2025		1,047		46			46		1,093	1,093			
100150942	LAGRANGE	GA		05/08/2024		848		(18)			(18)		830	830			
100142066	ELKINS PARK	PA		02/29/2024		788		(5)			(5)		783	783			
100188289	SAN ANTONIO	FL		01/08/2025		1,235		6	2		4		1,239	1,239			
100155916	AUBREY	TX		06/17/2024		881		4			4		885	885			
100151829	BAKERSFIELD	CA		05/10/2024		926		(34)			(34)		892	892			
100234924	AUSTIN	TX		08/28/2025		809		(21)			(21)		788	788			
100087790	AUSTIN	TX		11/17/2022		494		(19)			(19)		475	475			
100221154	PROSPER	TX		07/21/2025		804		(12)			(12)		792	792			
100253134	LAKEWOOD	WA		10/30/2025		917		(15)			(15)		902	902			
100245530	LAKEWOOD	WA		10/06/2025		918		(16)			(16)		902	902			
100189699	RIMROCK	AZ		02/20/2025		751		(15)			(15)		736	736			
100172455	WENDELL	NC		10/23/2024		1,056		19			19		1,075	1,075			
100205712	DAVENPORT	FL		04/14/2025		799		(27)			(27)		772	772			
100164143	ATLANTA	GA		08/21/2024		812		(26)			(26)		786	786			
100180320	WAKE FOREST	NC		11/25/2024		1,010		14			14		1,024	1,024			
100078222	BALTIMORE	MD		02/10/2022		948		(68)			(68)		880	880			
100214735	DANBURY	CT		06/11/2025		806		(2)			(2)		804	804			
100219187	PHOENIX	AZ		06/27/2025		825		(21)			(21)		804	804			
100201984	LAS VEGAS	NV		03/18/2025		1,383		(36)			(36)		1,347	1,347			
100115392	ATLANTA	GA		07/17/2023		925		17			17		942	942			
100115394	ATLANTA	GA		07/17/2023		925		17			17		942	942			
100115395	ATLANTA	GA		07/17/2023		925		17			17		942	942			
100115396	ATLANTA	GA		07/17/2023		925		17			17		942	942			
100226740	PHILADELPHIA	PA		07/30/2025		830		(22)			(22)		808	808			
100148578	KISSIMMEE	FL		04/12/2024		906		(9)			(9)		897	897			
100268213	MADISON	AL		12/29/2025		875		(14)			(14)		861	861			
100268260	MILFORD	MA		12/29/2025		873		(12)			(12)		861	861			
100207524	HOMESTEAD	FL		04/29/2025		1,459		(17)			(17)		1,442	1,442			
100156572	MARIETTA	GA		06/24/2024		929		7			7		936	936			
100076538	INGLEWOOD	CA		01/04/2022		757		(54)			(54)		703	703			
100082590	ATLANTA	GA		04/14/2022		2,916		(102)			(102)		2,814	2,814			
100147041	TWAIN HARTE	CA		03/27/2024		785		(14)			(14)		771	771			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100119342	LAKE DALLAS	TX		07/31/2023		857		(8)			(8)		849	849			
100069607	SALEM	OR		09/01/2021		2,770		13			13		2,783	2,783			
100185306	SAN ANTONIO	FL		12/20/2024		2,593		160			160		2,753	2,753			
100182658	BELLEMONT	AZ		12/12/2024		1,993		(22)			(22)		1,971	1,971			
100161541	TAMPA	FL		07/30/2024		737		(23)			(23)		714	714			
100166066	BRYAN	TX		09/09/2024		797		(17)			(17)		780	780			
100261240	SAN DIEGO	CA		12/05/2025		936		(13)			(13)		923	923			
100206003	CANTON	GA		04/15/2025		1,677		47			47		1,724	1,724			
100110158	RAHWAY	NJ		06/30/2023		935		(8)			(8)		927	927			
100129556	MERCED	CA		09/29/2023		717		35	1		34		751	751			
100110664	PRINEVILLE	OR		06/30/2023		1,089		40			40		1,129	1,129			
100110667	PRINEVILLE	OR		06/30/2023		1,086		43			43		1,129	1,129			
100110669	PRINEVILLE	OR		06/30/2023		1,086		43			43		1,129	1,129			
100203606	DANBURY	CT		03/26/2025		799		(28)			(28)		771	771			
100115682	FRANKLIN	TN		07/20/2023		1,030		(2)			(2)		1,028	1,028			
100230121	SHERWOOD	OR		08/25/2025		1,015		(32)			(32)		983	983			
100089232	NORTH PALM BEACH	FL		01/26/2023		876		(21)			(21)		855	855			
100186105	FREMONT	CA		01/31/2025		740		(17)			(17)		723	723			
100119932	TACOMA	WA		08/10/2023		7,835		(234)			(234)		7,601	7,601			
100088193	ALLEN	TX		10/13/2022		996		(30)			(30)		966	966			
100164505	SAN ANTONIO	FL		08/21/2024		2,838		162			162		3,000	3,000			
100221631	LANCASTER	CA		07/23/2025		735		(28)			(28)		707	707			
100207353	LEANDER	TX		04/29/2025		104,428		(2,670)			(2,670)		101,758	101,758			
100120939	POINCIANA	FL		08/30/2023		1,634		40			40		1,674	1,674			
100207087	FREDERICK	MD		04/24/2025		873		(11)			(11)		862	862			
100108026	FLOWER MOUND	TX		05/25/2023		397		48	1		47		444	444			
100214430	VANCOUVER	WA		06/02/2025		966		21			21		987	987			
100108146	LAS VEGAS	NV		05/24/2023		601		(18)			(18)		583	583			
100209282	GULF SHORES	AL		04/29/2025		1,096		(15)			(15)		1,081	1,081			
100192942	RICHMOND	TX		02/10/2025		762		(22)			(22)		740	740			
100147864	ARGYLE	TX		04/08/2024		2,774		93			93		2,867	2,867			
100151926	DULUTH	GA		07/10/2024		910		1	1				910	310		(600)	(600)
100219911	PORTLAND	OR		07/08/2025		752		(26)			(26)		726	726			
100102033	ELIZABETH	NJ		04/14/2023		661		(20)			(20)		641	641			
100244697	WESTFIELD	IN		09/29/2025		844		(21)			(21)		823	823			
100152687	LAS VEGAS	NV		05/17/2024		890		2			2		892	892			
100086502	GRASS VALLEY	CA		09/30/2022		830		(18)			(18)		812	812			
100172637	SAN BERNARDINO	CA		10/24/2024		835		(23)			(23)		812	812			
100019689	ENGLEWOOD	CO		07/26/2018		1,916		(23)			(23)		1,893	1,893			
100158140	MARIETTA	GA		07/09/2024		863		(4)			(4)		859	859			
100206381	AIRWAY HEIGHTS	WA		05/22/2025		802		9			9		811	811			
100220486	VANCOUVER	WA		07/15/2025		841		(28)			(28)		813	813			
100076332	DRAPER	UT		01/07/2022		1,857		(33)			(33)		1,824	1,824			
100136377	WOODSTOCK	GA		11/20/2023		991		20			20		1,011	1,011			
100174616	OVERLAND PARK	KS		10/31/2024		733		(40)			(40)		693	693			
100152779	VENTURA	CA		05/22/2024		831		(4)			(4)		827	827			
100246768	SPOKANE VALLEY	WA		10/15/2025		821		(36)			(36)		785	785			
100171159	FORT WORTH	TX		11/22/2024		1,339		(62)			(62)		1,277	1,277			
100188746	KNIGHTDALE	NC		01/09/2025		1,158		81			81		1,239	1,239			
100268379	VILLAS	NJ		12/29/2025		805		(29)			(29)		776	776			
100220278	COLLEGE STATION	TX		07/11/2025		2,408		29			29		2,437	2,437			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210133	BREINIGSVILLE	PA		05/07/2025		1,884		18			18		1,902	1,902			
100115390	ATLANTA	GA		07/17/2023		931		17			17		948	948			
100176189	SALINAS	CA		12/20/2024		704		(33)			(33)		671	671			
100283177	HUDSON	CO		03/09/2026		561		(7)			(7)		554	554			
100069896	BALTIMORE	MD		09/01/2021		2,234		50			50		2,284	2,284			
100214056	GRAYSON	GA		05/29/2025		915		(2)			(2)		913	913			
100203592	NORTHFIELD	NJ		03/26/2025		1,869		(38)			(38)		1,831	1,831			
100253972	PRESCOTT	AZ		10/30/2025		901		(16)			(16)		885	885			
100219980	DESERT HOT SPRINGS	CA		07/11/2025		844		(13)			(13)		831	831			
100079601	MCHENRY	IL		04/25/2022		1,160		(50)			(50)		1,110	1,110			
100136399	VANCOUVER	WA		11/20/2023		940		4			4		944	944			
100116333	PACIFIC BEACH	WA		07/20/2023		1,244		402			402		1,646	1,646			
100253865	LAFAYETTE	LA		10/30/2025		747		(31)			(31)		716	716			
100234935	MARIETTA	GA		08/28/2025		2,393		(15)			(15)		2,378	2,378			
100140715	ALBUQUERQUE	NM		02/08/2024		844		(6)			(6)		838	838			
100154758	MIAMI	FL		07/19/2024		920		(15)			(15)		905	905			
100143265	SOUTH KINGSTOWN	RI		02/16/2024		699		(8)			(8)		691	691			
100228419	WHITETHORN	CA		08/11/2025		3,853		(44)			(44)		3,809	3,809			
100229041	COLUMBIAVILLE	MI		08/14/2025		682		(18)			(18)		664	664			
100195190	GLASSBORO	NJ		02/24/2025		798		(22)			(22)		776	776			
100117203	COTTONWOOD	AZ		07/20/2023		927		(7)			(7)		920	920			
100148088	CHARLOTTE	NC		04/10/2024		799		(4)			(4)		795	795			
100213996	CARLISLE	PA		05/29/2025		864		(14)			(14)		850	850			
100181884	SAN ANTONIO	FL		12/12/2024		1,085		63			63		1,148	1,148			
100137873	WINTER GARDEN	FL		12/08/2023		1,371		(19)			(19)		1,352	1,352			
100229043	SAN ANTONIO	TX		08/14/2025		756		(29)			(29)		727	727			
100205104	CINCINNATI	OH		04/11/2025		799		(21)			(21)		778	778			
100184998	HICKORY	NC		12/19/2024		2,487		(111)			(111)		2,376	2,376			
100157909	PALM COAST	FL		07/09/2024		821		(1)			(1)		820	820			
100100876	WOODBRIDGE	VA		04/28/2023		1,261		68			68		1,329	1,329			
100116853	AUBREY	TX		07/20/2023		1,106		74			74		1,180	1,180			
100138805	HOWELL	NJ		12/21/2023		786		(16)			(16)		770	770			
100203288	MOUNT HOLLY	NC		03/27/2025		1,007		35			35		1,042	1,042			
100211733	CINCINNATI	OH		05/19/2025		867		3			3		870	870			
100253316	HILLSBOROUGH	NJ		10/30/2025		937		(22)			(22)		915	915			
100173471	PHOENIX	AZ		10/29/2024		836		(25)			(25)		811	811			
100253451	WILLIAMSBURG	VA		10/30/2025		837		(28)			(28)		809	809			
100138847	NORTH PLAINFIELD	NJ		12/21/2023		4,344		(97)			(97)		4,247	4,247			
100221556	HARPERS FERRY	WV		07/22/2025		709		(12)			(12)		697	697			
100143693	NEWTON	NJ		02/22/2024		476		(13)			(13)		463	463			
100129548	MERCED	CA		09/29/2023		1,657		66			66		1,723	1,723			
100253746	NAPLES	FL		10/30/2025		838		(29)			(29)		809	809			
100065732	DENVER	CO		07/28/2021		1,927		(34)			(34)		1,893	1,893			
100214201	KALISPELL	MT		05/30/2025		828		(15)			(15)		813	813			
100179614	WEST HARTFORD	CT		11/21/2024		1,059		(23)			(23)		1,036	1,036			
100219573	FRANKLIN	TN		07/07/2025		708		(25)			(25)		683	683			
100272633	CANTON	NC		01/09/2026		508		3			3		511	511			
100161428	MCALLEN	TX		07/29/2024		836		(10)			(10)		826	826			
100218649	SNOWFLAKE	AZ		06/27/2025		805		(7)			(7)		798	798			
100214962	FREDERICKSBURG	VA		06/11/2025		837		(20)			(20)		817	817			
100258385	CLOVIS	CA		12/05/2025		901		(2)			(2)		899	899			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116614	PROSPER	TX		07/20/2023		2,715		191			191		2,906	2,906			
100238289	LONG BEACH	CA		09/19/2025		803		(12)			(12)		791	791			
100144086	GLENDALE	AZ		03/07/2024		984		12			12		996	996			
100188856	GLEN ALLEN	VA		01/09/2025		733		(39)			(39)		694	694			
100172271	MEDINA	MN		10/21/2024		1,141		37			37		1,178	1,178			
100184753	SAN JOSE	CA		12/17/2024		1,815		(19)			(19)		1,796	1,796			
100173216	ALBANY	NY		10/30/2024		795		(16)			(16)		779	779			
100164847	RED BLUFF	CA		08/26/2024		819		(43)			(43)		776	776			
100134024	LIBERTY	NY		10/25/2023		909		(45)			(45)		864	864			
100157723	LOCUST GROVE	GA		06/28/2024		698		(39)			(39)		659	659			
100152605	HERNANDO BEACH	FL		05/17/2024		861		8			8		869	869			
100185952	SCOTTSDALE	AZ		12/26/2024		611		4			4		615	615			
100248878	ROTONDA WEST	FL		10/29/2025		971		(35)			(35)		936	936			
100088887	ORLANDO	FL		11/15/2022		940		(10)			(10)		930	930			
100169167	STAR	ID		09/27/2024		894		(14)			(14)		880	880			
100145812	NICEVILLE	FL		05/08/2024		813		(31)			(31)		782	782			
100189309	BALTIMORE	MD		01/13/2025		1,084		(43)			(43)		1,041	1,041			
100127984	ANTIOCH	TN		09/08/2023		1,052		35			35		1,087	1,087			
100206598	MADISON	WI		04/23/2025		778		(13)			(13)		765	765			
100209374	KEAAU	HI		04/29/2025		793		(25)			(25)		768	768			
100216409	SAINT LOUIS	MO		06/20/2025		1,817		(63)			(63)		1,754	1,754			
100248972	DEWEY	AZ		10/29/2025		505		(18)			(18)		487	487			
100126307	CORAM	NY		08/30/2023		775		(25)			(25)		750	750			
100198274	LAS VEGAS	NV		02/28/2025		970		(34)			(34)		936	936			
100194741	ROUND ROCK	TX		02/21/2025		941		22			22		963	963			
100228142	SALISBURY	NC		08/08/2025		319		(26)			(26)		293	570		277	277
100143457	AUBURN	WA		02/16/2024		508		(22)			(22)		486	486			
100154651	CINCINNATI	OH		07/19/2024		873		3			3		876	876			
100160086	SAINT PAUL	MN		07/17/2024		755		(18)			(18)		737	737			
100192548	LAWRENCEVILLE	GA		02/10/2025		746		(24)			(24)		722	722			
100076699	TEMPE	AZ		12/30/2021		1,759		(72)			(72)		1,687	1,687			
100229355	PERRIS	CA		08/14/2025		790		(15)			(15)		775	775			
100135595	LANCASTER	CA		11/09/2023		781		(11)			(11)		770	770			
100214896	GREENFIELD	CA		06/11/2025		823		(35)			(35)		788	788			
100076816	SANTA ROSA	CA		12/27/2021		1,796		(36)			(36)		1,760	1,760			
100116752	ORLANDO	FL		07/20/2023		1,259		327			327		1,586	1,586			
100220854	LOS ANGELES	CA		07/18/2025		707		(33)			(33)		674	674			
100168694	LEADVILLE	CO		09/25/2024		1,118		(19)			(19)		1,099	1,099			
100147646	TORRANCE	CA		04/04/2024		236		1			1		237	237			
100130193	SIMI VALLEY	CA		11/15/2023		852		(27)			(27)		825	825			
100238798	MIDLOTHIAN	VA		09/23/2025		816		(26)			(26)		790	790			
100115934	OVIEDO	FL		07/20/2023		1,151		(3)			(3)		1,148	1,148			
100204553	MURRIETA	CA		04/04/2025		783		(24)			(24)		759	759			
100266948	COLUMBIA	TN		12/23/2025		879		(26)			(26)		853	853			
100179804	BATON ROUGE	LA		11/21/2024		842		(28)			(28)		814	814			
100169705	ROY	UT		09/30/2024		791		(20)			(20)		771	771			
100220240	MERIDEN	CT		07/11/2025		804		1			1		805	805			
100253437	METAIRIE	LA		10/30/2025		844		(31)			(31)		813	813			
100167423	DUBOIS	PA		09/16/2024		836		(28)			(28)		808	808			
100179708	TIMNATH	CO		11/21/2024		1,163		108			108		1,271	1,271			
100204834	LOS ANGELES	CA		04/09/2025		921		(5)			(5)		916	916			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191627	COLORADO SPRINGS	CO		01/31/2025		784		(27)			(27)		757	757			
100203373	ANNA	TX		03/27/2025		1,050		(40)			(40)		1,010	1,010			
100181866	LITHIA	FL		12/12/2024		850		(9)			(9)		841	841			
100218842	TEMPE	AZ		06/27/2025		834		(10)			(10)		824	824			
100131936	SUWANEE	GA		10/13/2023		961		29			29		990	990			
100079988	WEST VALLEY CITY	UT		04/25/2022		1,638		(1)			(1)		1,637	1,637			
100163986	MIAMI GARDENS	FL		08/21/2024		525		(25)			(25)		500	500			
100248470	SPRINGVILLE	UT		10/29/2025		1,418		(100)			(100)		1,318	1,318			
100162866	MYRTLE BEACH	SC		08/12/2024		945		4			4		949	949			
100201052	STOCKTON	CA		03/12/2025		845		(19)			(19)		826	826			
100141908	PASADENA	MD		03/27/2024		808		(7)			(7)		801	801			
100188800	SALEM	OR		01/09/2025		759		36			36		795	795			
100209563	KILLINGTON	VT		05/02/2025		860		(25)			(25)		835	835			
100089607	REDDING	CA		01/30/2023		1,340		(35)			(35)		1,305	1,305			
100169512	TIGARD	OR		09/30/2024		1,894		(28)			(28)		1,866	1,866			
100215331	CUMMING	GA		06/12/2025		963		(26)			(26)		937	937			
100188780	APEX	NC		01/09/2025		708		67	1		66		774	774			
100172480	NASHVILLE	TN		10/23/2024		633		(17)			(17)		616	616			
100100863	JESSUP	MD		04/28/2023		1,993		101			101		2,094	2,094			
100214715	CUMMING	GA		06/11/2025		830		(29)			(29)		801	801			
100246624	HOBOKEN	NJ		10/15/2025		901		(28)			(28)		873	873			
100276562	SAN JOSE	CA		01/28/2026		540		(26)			(26)		514	514			
100205090	STUART	FL		04/11/2025		853		(13)			(13)		840	840			
100178216	FREEPORT	TX		11/19/2024		1,464		(19)			(19)		1,445	1,445			
100168110	CAPE CORAL	FL		09/20/2024		1,517		(15)			(15)		1,502	1,502			
100138897	CEDAR PARK	TX		12/21/2023		841		(19)			(19)		822	822			
100197595	ALBUQUERQUE	NM		02/26/2025		745		(24)			(24)		721	721			
100185760	RIO LINDA	CA		12/23/2024		858		(19)			(19)		839	839			
100110324	CHICAGO	IL		06/30/2023		691		6	1		5		696	696			
100272310	SUNNYVALE	TX		01/08/2026		900		(22)			(22)		878	878			
100185154	LEAGUE CITY	TX		12/20/2024		675		(31)			(31)		644	644			
100108357	MASTIC BEACH	NY		05/25/2023		495		(20)			(20)		475	475			
100127469	GOODYEAR	AZ		09/08/2023		575		(3)	1		(4)		571	571			
100117494	HELENA	MT		07/20/2023		596		10			10		606	606			
100168632	RICHMOND	CA		09/25/2024		755		(47)			(47)		708	708			
100101957	TRACY	CA		04/14/2023		3,957		(20)			(20)		3,937	3,937			
100139956	GILBERT	AZ		01/09/2024		888		(14)			(14)		874	874			
100120355	AUBURN	GA		08/18/2023		548		(11)			(11)		537	537			
100151775	TAMPA	FL		05/10/2024		818		1			1		819	819			
100254348	TRAIL	OR		11/07/2025		832		(31)			(31)		801	801			
100198346	MANHATTAN	KS		02/28/2025		724		(25)			(25)		699	699			
100170190	MCKINNEY	TX		10/08/2024		859		(19)			(19)		840	840			
100080489	AUSTIN	TX		03/10/2022		1,827		(87)			(87)		1,740	1,740			
100134828	SUGAR LAND	TX		10/30/2023		1,092		(17)			(17)		1,075	1,075			
100238785	SAN FRANCISCO	CA		09/23/2025		1,127		(22)			(22)		1,105	1,105			
100255874	NASHVILLE	TN		11/24/2025		3,995		(121)			(121)		3,874	3,874			
100172404	GASTONIA	NC		10/23/2024		1,092		28			28		1,120	1,120			
100147037	KISSIMMEE	FL		03/27/2024		763		(1)			(1)		762	762			
100120289	STATESBORO	GA		08/18/2023		783		(21)			(21)		762	762			
100201065	CHINCOTEAGUE ISLAND	VA		03/12/2025		820		(14)			(14)		806	806			
100205843	SALEM	MA		04/14/2025		824		(17)			(17)		807	807			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115612	FRESNO	CA		07/19/2023		1,376		(31)			(31)		1,345	1,345			
100160071	ANCHORAGE	AK		07/17/2024		823		(20)			(20)		803	803			
100147082	TAMPA	FL		03/28/2024		704		(28)			(28)		676	676			
100149083	ORLANDO	FL		04/19/2024		679		(52)			(52)		627	627			
100151042	CONROE	TX		05/08/2024		1,065		39			39		1,104	1,104			
100216394	HUNTINGTON PARK	CA		06/20/2025		762		(32)			(32)		730	730			
100172832	HOLT	MI		12/06/2024		867		(11)			(11)		856	856			
100120686	ANNA	TX		08/25/2023		785		(4)			(4)		781	781			
100172874	NEW BRAUNFELS	TX		10/25/2024		907		(19)			(19)		888	888			
100179982	SOUTHSIDE	AL		11/25/2024		831		(8)			(8)		823	823			
100266961	POCATELLO	ID		12/23/2025		723		(30)			(30)		693	693			
100151260	COLORADO SPRINGS	CO		05/10/2024		2,227		19			19		2,246	2,246			
100169539	PLANO	TX		09/30/2024		791		(26)			(26)		765	765			
100215601	CAPE CORAL	FL		06/12/2025		768		(20)			(20)		748	748			
100084699	NAMPA	ID		08/02/2022		968		(11)			(11)		957	957			
100192653	PLANO	TX		02/10/2025		794		(20)			(20)		774	774			
100171682	APEX	NC		10/16/2024		2,970		(65)			(65)		2,905	2,905			
100199984	DILLON	CO		03/06/2025		744		(13)			(13)		731	731			
100220505	ARVONIA	VA		07/15/2025		1,412		(46)			(46)		1,366	1,366			
100150635	TACOMA	WA		05/03/2024		836		(25)			(25)		811	811			
100147693	MADERA	CA		04/05/2024		497		(9)			(9)		488	488			
100206300	KANSAS CITY	MO		04/17/2025		808		(18)			(18)		790	790			
100068270	TAMPA	FL		08/25/2021		1,590		(18)			(18)		1,572	1,572			
100065490	TAMPA	FL		07/28/2021		1,631		(59)			(59)		1,572	1,572			
100144352	AUBREY	TX		03/07/2024		1,007		(15)			(15)		992	992			
100135311	LEE	FL		11/13/2023		1,200		(6)			(6)		1,194	1,194			
100060216	HUNTERSVILLE	NC		06/25/2021		1,961		(36)			(36)		1,925	1,925			
100189124	PHOENIX	AZ		01/13/2025		887		10			10		897	897			
100172816	PHOENIX	AZ		12/06/2024		863		(21)			(21)		842	842			
100201238	MONROE	NC		03/12/2025		1,748		122			122		1,870	1,870			
100283684	BATON ROUGE	LA		03/13/2026		548		(26)			(26)		522	522			
100283385	YUMA	AZ		03/11/2026		863		(23)			(23)		840	840			
100276542	PHOENIX	AZ		01/28/2026		785		(23)			(23)		762	762			
100205575	SPRING HILL	TN		05/09/2025		3,352		(105)			(105)		3,247	3,247			
100158618	SPOKANE	WA		07/10/2024		792		(16)			(16)		776	776			
100198292	MAPLETON	UT		02/28/2025		2,521		(1)			(1)		2,520	2,520			
100221643	WESTFIELD	IN		07/23/2025		783		(20)			(20)		763	763			
100130284	KISSIMMEE	FL		09/28/2023		564		(14)			(14)		550	550			
100277000	FORT WORTH	TX		01/30/2026		909		(17)			(17)		892	892			
100156431	INDIAN TRAIL	NC		06/24/2024		810		(16)			(16)		794	794			
100267354	SCOTTSDALE	AZ		12/24/2025		1,593		(60)			(60)		1,533	1,533			
100172317	SOUTH BEND	IN		10/21/2024		882		(9)			(9)		873	873			
100143236	PROVO	UT		02/16/2024		1,047		(2)			(2)		1,045	1,045			
100235329	SNELLVILLE	GA		08/29/2025		757		(32)			(32)		725	725			
100205804	KNOXVILLE	TN		04/14/2025		858		(13)			(13)		845	845			
100100127	ORLANDO	FL		03/28/2023		953		(20)			(20)		933	933			
100210311	CALHOUN	GA		05/09/2025		734		(12)			(12)		722	722			
100220815	SACRAMENTO	CA		07/18/2025		829		(26)			(26)		803	803			
100139307	SAVANNAH	GA		12/28/2023		1,020		(13)			(13)		1,007	1,007			
100219337	LAS VEGAS	NV		06/30/2025		828		(23)			(23)		805	805			
100221326	ROSEVILLE	CA		07/22/2025		822		(17)			(17)		805	805			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171476	FRESNO	CA		10/16/2024		941		(21)			(21)		920	920			
100160384	LUCERNE	CA		09/06/2024		29,351		(751)			(751)		28,600	28,600			
100179792	SAVANNAH	GA		11/21/2024		2,308		(50)			(50)		2,258	2,258			
100197590	NASHUA	NH		02/26/2025		825		(14)			(14)		811	811			
100254436	BOISE	ID		11/07/2025		850		(28)			(28)		822	822			
100133746	LEANDER	TX		10/23/2023		1,758		3			3		1,761	1,761			
100268840	CHANDLER	AZ		12/29/2025		938		(3)			(3)		935	935			
100221557	WEST PARK	NY		07/22/2025		849		(26)			(26)		823	823			
100213963	TUCSON	AZ		05/29/2025		768		(28)			(28)		740	740			
100178429	LAKELAND	FL		11/21/2024		864		(15)			(15)		849	849			
100206153	COLUMBIA	MD		04/16/2025		764		(24)			(24)		740	740			
100158924	VENICE	FL		07/12/2024		886		(14)			(14)		872	872			
100151003	GLENDALE	AZ		05/08/2024		1,018		(24)			(24)		994	994			
100210140	DAWSONVILLE	GA		05/07/2025		843		(10)			(10)		833	833			
100127627	MODESTO	CA		09/08/2023		1,341		7			7		1,348	1,348			
100198293	NUTLEY	NJ		02/28/2025		843		(11)			(11)		832	832			
100192768	LAUREL	MD		02/10/2025		890		1			1		891	891			
100210230	SACRAMENTO	CA		05/09/2025		593		(28)			(28)		565	565			
100163444	EL PASO	TX		09/27/2024		887		(45)			(45)		842	842			
100215388	WINTER SPRINGS	FL		06/12/2025		832		(17)			(17)		815	815			
100210354	BAKERSFIELD	CA		05/09/2025		798		(17)			(17)		781	781			
100157041	BAKERSFIELD	CA		02/20/2025		544		(30)			(30)		514	514			
100200371	SALEM	SC		03/10/2025		738		(23)			(23)		715	715			
100248486	PORTER	OK		10/29/2025		1,784		(77)			(77)		1,707	1,707			
100199029	LAWRENCEVILLE	GA		02/28/2025		906							906	906			
100199168	FRIENDSWOOD	TX		04/04/2025		1,420		(66)			(66)		1,354	1,354			
100131601	PAWLING	NY		10/06/2023		564		(5)	1		(6)		558	558			
100276524	INDEPENDENCE	OR		01/28/2026		1,012		(36)			(36)		976	976			
100147969	ATLANTA	GA		04/08/2024		820		(9)			(9)		811	811			
100277091	BAKERSFIELD	CA		02/06/2026		786		(20)			(20)		766	766			
100174611	TAMPA	FL		10/31/2024		654		(42)			(42)		612	612			
100272763	SUGAR LAND	TX		01/13/2026		1,319		(27)			(27)		1,292	1,292			
100277541	OVERLAND PARK	KS		02/13/2026		845		(21)			(21)		824	824			
100128418	CAPITOL HGTS	MD		09/15/2023		430		(19)			(19)		411	411			
100272951	BROKEN BOW	OK		01/15/2026		862		(17)			(17)		845	845			
100218609	PHOENIX	AZ		06/27/2025		749		(20)			(20)		729	729			
100238882	DURHAM	NC		09/23/2025		813		(25)			(25)		788	788			
100192831	ALTAMONTE SPRINGS	FL		02/10/2025		850		(1)			(1)		849	849			
100179576	YUMA	AZ		11/21/2024		861		(12)			(12)		849	849			
100282208	LAS VEGAS	NV		02/27/2026		604		(26)			(26)		578	578			
100179993	SEGUIN	TX		11/25/2024		901		1			1		902	902			
100246304	WEST NORRITON	PA		10/10/2025		3,154		(57)			(57)		3,097	3,097			
100276956	COLORADO SPRINGS	CO		01/30/2026		854		(25)			(25)		829	829			
100283325	BARTLETT	IL		03/11/2026		608		(5)			(5)		603	603			
100138403	BOWIE	MD		12/18/2023		620		(27)			(27)		593	593			
100245258	VISALIA	CA		10/06/2025		857		(26)			(26)		831	831			
100102633	SARASOTA	FL		06/22/2023		791		(35)			(35)		756	756			
100163404	ROUND ROCK	TX		09/27/2024		753		(34)			(34)		719	719			
100119714	TOMS RIVER	NJ		08/08/2023		828		(15)			(15)		813	813			
100283969	HOUSTON	TX		03/23/2026		547		(16)			(16)		531	531			
100268718	PARLIN	NJ		12/29/2025		886		(16)			(16)		870	870			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140623	MABLETON	GA		01/19/2024		840		(12)			(12)		828	828			
100171659	LAS VEGAS	NV		10/16/2024		3,939		(63)			(63)		3,876	3,876			
100171904	ARGYLE	TX		10/17/2024		939		(20)			(20)		919	919			
100090870	SIMI VALLEY	CA		01/31/2023		4,832		60			60		4,892	4,892			
100084646	MISSOURI CITY	TX		08/02/2022		1,264		(9)			(9)		1,255	1,255			
100226838	HARWOOD HEIGHTS	IL		07/30/2025		1,940		(59)			(59)		1,881	1,881			
100129673	GROVELAND	FL		09/29/2023		1,519		(2)			(2)		1,517	1,517			
100244858	MESA	AZ		09/29/2025		1,274		89			89		1,363	1,363			
100235981	SUMMERVILLE	SC		09/04/2025		4,875		(118)			(118)		4,757	4,757			
100194744	SANFORD	NC		02/21/2025		812		4			4		816	816			
100167952	LORENA	TX		09/20/2024		3,647		(57)			(57)		3,590	3,590			
100116352	WINTER GARDEN	FL		07/20/2023		1,612		103			103		1,715	1,715			
100166039	SMYRNA	TN		09/06/2024		5,065		(122)			(122)		4,943	4,943			
100258249	MC MINNVILLE	TN		12/02/2025		869		12			12		881	881			
100218616	PLANTATION KEY	FL		06/27/2025		2,113		(26)			(26)		2,087	2,087			
100206303	MERCED	CA		04/17/2025		947		(13)			(13)		934	934			
100214354	SYLVA	NC		06/02/2025		1,005		(19)			(19)		986	986			
100169676	CORVALLIS	OR		09/30/2024		809		(22)			(22)		787	787			
100220570	EUREKA	CA		07/15/2025		8,038		(433)			(433)		7,605	7,605			
100071828	WEST HARTFORD	CT		10/14/2021		2,186		(82)			(82)		2,104	2,104			
100148645	SURPRISE	AZ		05/15/2024		558		(18)			(18)		540	540			
100160236	SAN ANTONIO	TX		07/18/2024		790		(15)			(15)		775	775			
100066317	BOWIE	MD		08/02/2021		2,127		2			2		2,129	2,129			
100166231	WILMINGTON	NC		09/09/2024		873		(9)			(9)		864	864			
100168645	PARLIER	CA		09/25/2024		851		(18)			(18)		833	833			
100200721	HUTTO	TX		03/11/2025		973		48			48		1,021	1,021			
100194164	GULF SHORES	AL		02/14/2025		954		(6)			(6)		948	948			
100153920	NEWPORT NEWS	VA		06/05/2024		752		(30)			(30)		722	722			
100175231	RIVIERA BEACH	FL		11/05/2024		880		(22)			(22)		858	858			
100273231	ROTONDA WEST	FL		01/16/2026		770		(36)			(36)		734	734			
100172213	DEWEY	AZ		10/17/2024		1,447		(48)			(48)		1,399	1,399			
100229476	CARTERSVILLE	GA		08/15/2025		755		(26)			(26)		729	729			
100266935	AUSTIN	TX		12/23/2025		801		(29)			(29)		772	772			
100189158	S SALT LAKE	UT		01/13/2025		804		(20)			(20)		784	784			
100212506	SIMI VALLEY	CA		05/28/2025		860		7			7		867	867			
100194218	CAPE CORAL	FL		02/14/2025		792		(38)			(38)		754	754			
100116258	EAST ORANGE	NJ		07/20/2023		1,157		179			179		1,336	1,336			
100212169	ORLANDO	FL		05/22/2025		732		(6)			(6)		726	726			
100175651	HEMET	CA		11/12/2024		806		(4)			(4)		802	802			
100133803	SPRING	TX		10/20/2023		719		(16)			(16)		703	703			
100199322	PRINCETON	TX		03/05/2025		844		(13)			(13)		831	831			
100201812	STOCKTON	CA		03/18/2025		817		(9)			(9)		808	808			
100235002	NEW ORLEANS	LA		08/28/2025		824		(22)			(22)		802	802			
100268619	CORPUS CHRISTI	TX		12/29/2025		885		(15)			(15)		870	870			
100157642	SNELLVILLE	GA		06/28/2024		762		(52)			(52)		710	710			
100165321	TULARE	CA		08/29/2024		1,474		(5)			(5)		1,469	1,469			
100172782	NORTH FORT MYERS	FL		12/06/2024		345		(6)			(6)		339	339			
100151306	ROSEVILLE	CA		05/10/2024		1,060		41			41		1,101	1,101			
100171495	DOUGLASVILLE	GA		10/16/2024		1,642		(34)			(34)		1,608	1,608			
100192160	BLAINE	MN		01/31/2025		840		(24)			(24)		816	816			
100161337	CHARLOTTE	NC		07/25/2024		770		(1)			(1)		769	769			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100273841	HESPERIA	CA		01/23/2026		678		(41)			(41)		637	637			
100173252	SAINT LOUIS	MO		10/30/2024		795		(25)			(25)		770	770			
100079304	FULSHEAR	TX		02/28/2022		1,802		(46)			(46)		1,756	1,756			
100245458	ERIE	CO		10/06/2025		755		(36)			(36)		719	719			
100114809	MARIPOSA	CA		07/10/2023		573		(4)			(4)		569	569			
100118664	NORRIDGE	IL		07/25/2023		766		(12)			(12)		754	754			
100091260	HALLANDALE BEACH	FL		01/31/2023		479		(18)			(18)		461	461			
100144229	BRIDGEPORT	PA		03/07/2024		1,146		69			69		1,215	1,215			
100273171	NEVIS	MN		01/15/2026		864		(14)			(14)		850	850			
100169121	DAVENPORT	FL		09/27/2024		878		(14)			(14)		864	864			
100257022	NASHVILLE	TN		11/26/2025		738		(34)			(34)		704	704			
100172579	CLOVIS	CA		10/23/2024		647		(20)	1		(21)		626	626			
100165530	VICTORVILLE	CA		08/29/2024		1,438		(33)			(33)		1,405	1,405			
100091319	INGLESIDE	IL		01/13/2023		702		4			4		706	706			
100188630	ROSENBERG	TX		02/10/2025		789		(22)			(22)		767	767			
100171619	AUBREY	TX		10/16/2024		995		29			29		1,024	1,024			
100153243	AVONDALE	AZ		05/30/2024		869		3			3		872	872			
100127637	MEMPHIS	TN		09/08/2023		848		(11)			(11)		837	837			
100209533	SAN DIEGO	CA		05/02/2025		5,550		(204)			(204)		5,346	5,346			
100166177	PLYMOUTH	MN		09/09/2024		949							949	949			
100068496	REDINGTON SHORES	FL		08/25/2021		23,264		(29)			(29)		23,235	23,235			
100203568	AUSTIN	TX		03/26/2025		822		(12)			(12)		810	810			
100243250	MONROE	MI		09/26/2025		803		(37)			(37)		766	766			
100272880	MIAMI	FL		01/12/2026		780		(23)			(23)		757	757			
100188370	HOT SPRINGS VILLAGE	AR		01/08/2025		858		(16)			(16)		842	842			
100110235	CHARLOTTESVILLE	VA		06/30/2023		1,154		40			40		1,194	1,194			
100277458	ONTARIO	CA		02/13/2026		767		(19)			(19)		748	748			
100146938	TWENTYNINE PALMS	CA		03/26/2024		916		(12)			(12)		904	904			
100254061	GREENTOWN	PA		10/30/2025		801		(24)			(24)		777	777			
100190092	LAWRENCEVILLE	GA		01/21/2025		556		(20)	1		(21)		535	535			
100171275	NEW BRITAIN	CT		10/16/2024		789		(32)			(32)		757	757			
100172139	GRAND RAPIDS	MI		10/17/2024		789		(32)			(32)		757	757			
100148570	CLEARWATER	FL		04/12/2024		748		(5)			(5)		743	743			
100129397	WILMINGTON	DE		09/26/2023		844		(6)			(6)		838	838			
100179782	CHARLOTTE	NC		11/21/2024		789		(32)			(32)		757	757			
100168464	ST CHARLES	IL		09/25/2024		982		1			1		983	983			
100229786	CORONA	CA		08/18/2025		1,269		5			5		1,274	1,274			
100273078	MUNSTER	IN		01/15/2026		1,029		(12)			(12)		1,017	1,017			
100273159	OKLAHOMA CITY	OK		01/15/2026		924		5			5		929	929			
100172612	MAGNA	UT		10/23/2024		967		(18)			(18)		949	949			
100144532	SARASOTA	FL		04/26/2024		723		(36)			(36)		687	687			
100212386	GAINESVILLE	GA		05/28/2025		1,035		(24)			(24)		1,011	1,011			
100129517	WASHINGTON	UT		09/29/2023		899		4			4		903	903			
100161483	PASADENA	TX		07/30/2024		779							779	779			
100198456	HENDERSON	NV		02/28/2025		1,520		(20)			(20)		1,500	1,500			
100109967	PHOENIX	AZ		06/22/2023		833		(12)			(12)		821	821			
100221645	LINCOLN	NH		07/23/2025		1,372		(41)			(41)		1,331	1,331			
100119245	AUSTIN	TX		07/31/2023		943		1			1		944	944			
100140483	PITTSBORO	NC		01/19/2024		711		(13)			(13)		698	698			
100101156	NEW HAVEN	CT		04/28/2023		1,326		271			271		1,597	1,597			
100134254	NEW CARROLLTN	MD		10/27/2023		776		(13)			(13)		763	763			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132630	PUYALLUP	WA		11/03/2023		850		20			20		870	870			
100120311	RIVERDALE	GA		08/18/2023		876		(6)			(6)		870	870			
100204650	GLOUCESTER	MA		04/04/2025		840		(23)			(23)		817	817			
100201414	LOS ANGELES	CA		03/12/2025		844		(26)			(26)		818	818			
100154534	ALBERMARLE	NC		06/14/2024		5,970		(197)			(197)		5,773	5,773			
100150462	SACRAMENTO	CA		05/03/2024		4,073		(108)			(108)		3,965	3,965			
100272838	SCOTTSDALE	AZ		01/13/2026		706		(20)			(20)		686	686			
100156108	PALMDALE	CA		06/18/2024		752		(35)			(35)		717	717			
100254795	APEX	NC		11/14/2025		713		(23)			(23)		690	690			
100138685	KISSIMMEE	FL		02/02/2024		672		(21)			(21)		651	651			
100136792	YONKERS	NY		11/27/2023		741		(14)			(14)		727	727			
100284696	ROWLAND HEIGHTS	CA		03/27/2026		268		(10)			(10)		258	258			
100160925	LEEHIGH ACRES	FL		07/24/2024		535		(15)	1		(16)		519	519			
100161073	LONGBOAT KEY	FL		07/24/2024		881		(11)			(11)		870	870			
100245026	FREDERICK	MD		09/29/2025		2,862		(71)			(71)		2,791	2,791			
100195195	LAS VEGAS	NV		02/24/2025		967		83			83		1,050	1,050			
100186963	AVONDALE	AZ		01/07/2025		623		(12)			(12)		611	611			
100216621	POST FALLS	ID		06/23/2025		1,133		1			1		1,134	1,134			
100067408	WESTMINSTER	CA		09/23/2021		1,795		(62)			(62)		1,733	1,733			
4010084928	TRAFFORD	PA		01/30/2025		779		(7)			(7)		772	772			
100245443	OXNARD	CA		10/06/2025		872		(17)			(17)		855	855			
100133618	BARNEGAT	NJ		10/23/2023		895		8			8		903	903			
100143025	HAYWARD	CA		02/12/2024		817		9			9		826	826			
100168469	VAIL	AZ		09/25/2024		1,103		32			32		1,135	1,135			
100107972	BAYFIELD	CO		05/22/2023		824		(12)			(12)		812	812			
100219519	OLD ORCHARD BEACH	ME		07/07/2025		727		(26)			(26)		701	701			
100206560	FORT LAUDERDALE	FL		04/22/2025		472		(22)			(22)		450	450			
100141269	CHAMPIONS GATE	FL		01/30/2024		695		(13)			(13)		682	682			
100169392	ORLANDO	FL		09/27/2024		500		(10)			(10)		490	490			
100175177	LEHI	UT		11/05/2024		1,008		(4)			(4)		1,004	1,004			
100120906	OXFORD	FL		08/30/2023		822		9			9		831	831			
100065060	ASBURY PARK	NJ		07/14/2021		1,824		(52)			(52)		1,772	1,772			
100073537	MODESTO	CA		10/26/2021		1,387		(15)			(15)		1,372	1,372			
100234772	BRADENTON	FL		08/28/2025		750		(15)			(15)		735	735			
100101521	FREDERICK	CO		04/26/2023		1,333		106			106		1,439	1,439			
100140205	SPRING	TX		01/11/2024		363		(17)			(17)		346	346			
100221620	SEBASTIAN	FL		07/22/2025		809		(14)			(14)		795	795			
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025		32							32		(32)		(32)
100201208	GREENSBORO	NC		03/12/2025		712		(16)			(16)		696	696			
100171813	INDIANAPOLIS	IN		10/17/2024		795		(28)			(28)		767	767			
100268896	FORNEY	TX		12/29/2025		3,402		(50)			(50)		3,352	3,352			
100142912	FRISCO	TX		02/09/2024		783		(24)			(24)		759	759			
100129515	POOLER	GA		09/29/2023		1,090		64			64		1,154	1,154			
100215531	PHOENIX	AZ		06/11/2025		660		(27)			(27)		633	633			
100176973	GILLSVILLE	GA		01/16/2025		660		(20)			(20)		640	640			
100207135	WEST COVINA	CA		04/28/2025		1,003		(41)			(41)		962	962			
100102373	MYRTLE BEACH	SC		06/07/2023		1,953		(3)			(3)		1,950	1,950			
100185136	CHICAGO	IL		12/20/2024		1,609		(57)			(57)		1,552	1,552			
100284737	GLEN	NH		03/27/2026		590		1			1		591	591			
100227227	LOS CABOS	MEX		07/31/2025		689							689	689			
100101537	PANAMA CITY BEACH	FL		04/26/2023		724		18			18		742	742			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272223	EAGLE MOUNTAIN	UT		01/08/2026		858		(20)			(20)		838	838			
100103432	AUSTIN	TX		06/16/2023		3							3	3			
100132296	STEPHENSON	VA		10/13/2023		2,575		(26)			(26)		2,549	2,549			
100147236	WATERBURY	CT		03/28/2024		744		(18)			(18)		726	726			
100065585	FONTANA	CA		07/28/2021		1,263		(52)	3		(55)		1,208	1,208			
100161991	KEY LARGO	FL		07/31/2024		729		(30)			(30)		699	699			
100148797	SAN ANTONIO	TX		04/17/2024		1,039		48			48		1,087	1,087			
100168457	VICTORVILLE	CA		09/25/2024		805		(25)			(25)		780	780			
100268970	KISSIMMEE	FL		12/29/2025		958		(28)			(28)		930	930			
100268291	DACULA	GA		12/29/2025		950		27			27		977	977			
100268299	DACULA	GA		12/29/2025		950		27			27		977	977			
100272295	RALEIGH	NC		01/08/2026		897		(18)			(18)		879	879			
100266986	DAHLONEGA	GA		12/23/2025		913		(18)			(18)		895	895			
100134511	HEMPSTEAD	NY		10/30/2023		3,665		(3)			(3)		3,662	3,662			
100088264	HICKSVILLE	NY		10/17/2022		11,363		(382)			(382)		10,981	10,981			
100151804	HUMBLE	TX		05/10/2024		600		(28)			(28)		572	572			
100227278	DURHAM	NC		07/31/2025		6,224		(224)			(224)		6,000	6,000			
100129403	SALT LAKE CITY	UT		09/26/2023		882		(7)			(7)		875	875			
100247043	CALABASH	NC		10/22/2025		1,068		75			75		1,143	1,143			
100176150	HESPERIA	CA		12/20/2024		803		(32)			(32)		771	771			
100206221	SAN RAFAEL	CA		04/17/2025		1,413		(28)			(28)		1,385	1,385			
100171555	MONROE	NC		10/16/2024		1,053		14			14		1,067	1,067			
100088146	ROCKPORT	TX		10/25/2022		771		(54)			(54)		717	717			
100206169	RALEIGH	NC		04/16/2025		832		(14)			(14)		818	818			
100118827	JURUPA VALLEY	CA		08/30/2023		39,708		(1,068)			(1,068)		38,640	38,640			
100165006	AVENTURA	FL		08/28/2024		849		(18)			(18)		831	831			
100116811	SPANAWAY	WA		07/20/2023		1,215		401			401		1,616	1,616			
100218510	MEDFORD	OR		06/27/2025		579		(11)			(11)		568	568			
100148502	LIBERTY HILL	TX		04/12/2024		1,054		20			20		1,074	1,074			
100214736	FORT MOHAVE	AZ		06/11/2025		863		(21)			(21)		842	842			
100206285	FRESNO	CA		04/17/2025		969		(21)			(21)		948	948			
100089205	BURLESON	TX		11/18/2022		833		(32)			(32)		801	801			
100132250	WENDELL	NC		10/13/2023		1,238		118			118		1,356	1,356			
100128827	BAY HARBOR ISLANDS	FL		09/21/2023		909		(1)			(1)		908	908			
100254441	DESERT HOT SPRINGS	CA		11/07/2025		798		(31)			(31)		767	767			
100071734	MELISSA	TX		10/14/2021		2,511		(32)			(32)		2,479	2,479			
100114660	HENDERSON	NV		06/29/2023		865		(3)			(3)		862	862			
100172978	FREDERICKSBURG	VA		10/25/2024		864		(20)			(20)		844	844			
100195209	GLASSBORO	NJ		02/24/2025		1,046		(26)			(26)		1,020	1,020			
100195390	FERNLEY	NV		02/24/2025		958		84			84		1,042	1,042			
100169736	SAN BERNARDINO	CA		09/30/2024		819		(15)			(15)		804	804			
100238930	KENNESAW	GA		09/23/2025		875		(12)			(12)		863	863			
100137987	FUQUAY VARINA	NC		12/13/2023		1,008		100			100		1,108	1,108			
100176634	FORT PIERCE	FL		11/15/2024		772		(36)			(36)		736	736			
100159518	FORT WALTON BEACH	FL		07/15/2024		793		(26)			(26)		767	767			
100181252	FREDERICK	MD		12/06/2024		711		(22)			(22)		689	689			
100115776	SMITHVILLE	TN		07/20/2023		665		(8)			(8)		657	657			
100214001	JOHNS CREEK	GA		05/29/2025		4,983		(72)			(72)		4,911	4,911			
100189118	PROVO	UT		01/13/2025		1,016		86			86		1,102	1,102			
100189117	PROVO	UT		01/13/2025		1,016		86			86		1,102	1,102			
100254391	SIERRA VISTA	AZ		11/07/2025		845		(27)			(27)		818	818			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206467	CHARLESTON	SC		04/22/2025		21,713		(626)			(626)		21,087	21,087			
100151745	CUTLER BAY	FL		05/10/2024		803		12			12		815	815			
100171344	WICHITA	KS		10/16/2024		706		(35)			(35)		671	671			
100195273	WASHINGTON	DC		02/24/2025		2,841		(35)			(35)		2,806	2,806			
100201239	SALEM	OR		03/12/2025		1,025		65			65		1,090	1,090			
100190885	STEPHENSON	VA		01/28/2025		680		(13)			(13)		667	667			
100151291	RENO	NV		05/10/2024		800		(16)			(16)		784	784			
100150963	HUTTO	TX		05/08/2024		2,694		(34)			(34)		2,660	2,660			
100176909	MODESTO	CA		11/15/2024		888		17			17		905	905			
100148363	MERCED	CA		04/12/2024		975		(7)			(7)		968	968			
100134812	CEDAR HILL	TX		10/30/2023		817		1			1		818	818			
100088879	DENVER	CO		11/15/2022		1,076		(16)			(16)		1,060	1,060			
100268527	CLAYTON	NC		12/29/2025		864		(10)			(10)		854	854			
100147874	RICHMOND HILL	GA		04/08/2024		1,079		33			33		1,112	1,112			
100163602	BROOKFIELD	IL		08/15/2024		934		(21)			(21)		913	913			
100115344	NEWARK	NJ		07/17/2023		882		12			12		894	894			
100282305	SAN TAN VALLEY	AZ		02/27/2026		5,379		(132)			(132)		5,247	5,247			
100219917	MORGANTON	GA		07/08/2025		103,664		(2,853)			(2,853)		100,811	100,811			
100131778	ANTIOCH	TN		10/06/2023		983		18			18		1,001	1,001			
100255458	BUFORD	GA		11/24/2025		874		(1)			(1)		873	873			
100255822	DAVENPORT	FL		11/24/2025		893		(20)			(20)		873	873			
100127579	SPRINGFIELD	OR		09/08/2023		890		(2)			(2)		888	888			
100182207	NEW AUBURN	WI		12/12/2024		824		(5)			(5)		819	819			
100144161	CHARLOTTE	NC		03/07/2024		825		(12)			(12)		813	813			
100144164	CHARLOTTE	NC		03/07/2024		825		(12)			(12)		813	813			
100161113	ROSEVILLE	CA		07/24/2024		1,000		16			16		1,016	1,016			
100156426	RALEIGH	NC		06/24/2024		805		(14)			(14)		791	791			
100130192	GREENVILLE	TX		11/15/2023		613		(49)			(49)		564	564			
100214124	RINGWOOD	NJ		05/30/2025		776		(27)			(27)		749	749			
100219634	DENVER	CO		07/07/2025		849		(22)			(22)		827	827			
100154181	JACKSONVILLE	FL		07/11/2024		781		(27)			(27)		754	754			
100154182	JACKSONVILLE	FL		07/11/2024		781		(27)			(27)		754	754			
100071600	SACRAMENTO	CA		10/14/2021		1,817		(50)			(50)		1,767	1,767			
100110578	SPARKS	NV		06/30/2023		1,394		5			5		1,399	1,399			
100115953	WAREHAM	MA		07/20/2023		857		(15)			(15)		842	842			
100253250	HENRICO	VA		10/30/2025		749		(15)			(15)		734	734			
100226999	LAKEVILLE	PA		07/30/2025		697		(27)			(27)		670	670			
100182609	STAFFORD	VA		12/12/2024		974		11			11		985	985			
100127596	SAN ANTONIO	TX		09/08/2023		927		2			2		929	929			
100166109	BEND	OR		09/09/2024		853		(17)			(17)		836	836			
100164264	NEW BRUNSWICK	NJ		08/21/2024		852		(12)			(12)		840	840			
100228434	GREENFIELD	IN		08/11/2025		683		(29)			(29)		654	654			
100071599	LOS ANGELES	CA		10/14/2021		1,857		(58)			(58)		1,799	1,799			
100065553	DANIA BEACH	FL		07/28/2021		1,885		(40)			(40)		1,845	1,845			
100166118	LAS VEGAS	NV		09/09/2024		1,288		5			5		1,293	1,293			
100170395	ORLANDO	FL		10/09/2024		730		(31)			(31)		699	699			
100162961	LANTANA	TX		08/12/2024		819		(16)			(16)		803	803			
100130296	LAS VEGAS	NV		09/28/2023		666		(25)			(25)		641	641			
100135547	GILBERT	AZ		11/13/2023		1,106		110			110		1,216	1,216			
100154603	LILBURN	GA		06/14/2024		817		(29)			(29)		788	788			
100218658	LANDRUM	SC		06/27/2025		1,060		(16)			(16)		1,044	1,044			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272194	NEW BRITAIN	CT		01/08/2026		805		(25)			(25)		780	780			
100190956	ANGIER	NC		01/28/2025		739		(5)			(5)		734	734			
100272488	DENVER	CO		01/08/2026		833		(25)			(25)		808	808			
100272111	NEW BRITAIN	CT		01/08/2026		815		(18)			(18)		797	797			
100255476	MANCHESTER	CT		11/24/2025		828		(25)			(25)		803	803			
100164354	ARGYLE	TX		08/21/2024		3,763		67			67		3,830	3,830			
100200327	LITTLE ELM	TX		03/10/2025		1,104		88			88		1,192	1,192			
100139643	WILTON MANORS	FL		12/28/2023		761		(31)			(31)		730	730			
100153592	RIVERSIDE	CA		05/31/2024		736		(28)			(28)		708	708			
100172413	DILLARD	GA		10/23/2024		585		(17)			(17)		568	568			
100189045	LAS VEGAS	NV		01/09/2025		1,411		(35)			(35)		1,376	1,376			
100174894	GREELEY	CO		10/31/2024		828		(34)			(34)		794	794			
100161031	PARRISH	FL		07/24/2024		793		(21)			(21)		772	772			
100160345	BAINBRIDGE ISLAND	WA		09/06/2024		856		(40)			(40)		816	816			
100060078	MODESTO	CA		06/25/2021		1,895		(38)			(38)		1,857	1,857			
100162955	SEASIDE HEIGHTS	NJ		08/12/2024		711		(14)			(14)		697	697			
100184407	TURLOCK	CA		12/17/2024		830		(17)			(17)		813	813			
100253463	BUXTON	NC		10/30/2025		957		(30)			(30)		927	927			
100253714	AURORA	CO		10/30/2025		830		(21)			(21)		809	809			
100110435	LAS VEGAS	NV		06/30/2023		579		(12)			(12)		567	567			
100193095	APEX	NC		02/10/2025		1,055		109			109		1,164	1,164			
100188311	SALT LAKE CITY	UT		01/08/2025		612		(7)			(7)		605	605			
100227139	SAN TAN VALLEY	AZ		07/30/2025		749		(27)			(27)		722	722			
100229015	NEW RIVER	AZ		08/14/2025		749		(25)			(25)		724	724			
100169110	BAKERSFIELD	CA		09/27/2024		704		(7)			(7)		697	697			
100087917	SACRAMENTO	CA		10/25/2022		1,544		(25)			(25)		1,519	1,519			
100247186	GLEN ALLEN	VA		10/23/2025		1,158		(25)			(25)		1,133	1,133			
100135124	N CAPE MAY	NJ		11/01/2023		528		2	1		1		529	529			
100254895	OCEAN CITY	MD		11/17/2025		995		(14)			(14)		981	981			
100215417	MILWAUKEE	WI		06/12/2025		842		(13)			(13)		829	829			
100131680	ARVADA	CO		10/06/2023		1,436		101			101		1,537	1,537			
19135	WESTMONT	IL		12/21/2011		11,276		(20)			(20)		11,256	11,256			
100219636	SACRAMENTO	CA		07/07/2025		766		(27)			(27)		739	739			
100138917	PROVIDENCE VILLAGE	TX		12/21/2023		710		6			6		716	716			
100195186	MELISSA	TX		02/24/2025		841		(13)			(13)		828	828			
100253559	LIBERTY LAKE	WA		10/30/2025		756		(28)			(28)		728	728			
100166464	EAGLE MOUNTAIN	UT		10/31/2024		955		(30)			(30)		925	925			
100134450	WILLIS	TX		10/30/2023		721		(41)			(41)		680	680			
100254951	CANAAN	ME		11/17/2025		20,420		(727)			(727)		19,693	19,693			
100246109	CHARLOTTE	NC		10/08/2025		690		(31)			(31)		659	659			
100206365	HYATTSVILLE	MD		04/17/2025		1,582		104			104		1,686	1,686			
100192714	STEPHENS CITY	VA		02/10/2025		2,206		(62)			(62)		2,144	2,144			
100218482	LAKEVILLE	MN		06/27/2025		1,025		(11)			(11)		1,014	1,014			
100152277	SARATOGA SPRINGS	NY		05/17/2024		841		(2)			(2)		839	839			
100142949	MECHANICSBURG	PA		02/09/2024		766		(13)			(13)		753	753			
100230060	PLAINFIELD	IL		08/26/2025		777		(21)			(21)		756	756			
100255867	PACE	FL		11/24/2025		1,261		(27)			(27)		1,234	1,234			
100090149	SPOKANE	WA		01/13/2023		692		(19)			(19)		673	673			
100162507	LAS VEGAS	NV		08/12/2024		849		(8)			(8)		841	841			
100078653	RIVERVIEW	FL		02/02/2022		1,698		(48)			(48)		1,650	1,650			
100115397	LAKE GENEVA	WI		07/17/2023		904		29			29		933	933			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153302	AVONDALE	AZ		05/30/2024		959		23			23		982	982			
100162658	BREINIGSVILLE	PA		08/12/2024		1,011		28			28		1,039	1,039			
100246734	FORT MYERS	FL		10/15/2025		801		(29)			(29)		772	772			
100186368	NEWARK	DE		12/30/2024		811		(18)			(18)		793	793			
100176985	DOVER	NH		01/16/2025		3,992		(77)			(77)		3,915	3,915			
100128470	PALM BAY	FL		09/15/2023		502		(10)			(10)		492	492			
100180207	CLOVIS	CA		11/25/2024		941		(5)			(5)		936	936			
100215622	CHARLOTTE	NC		06/12/2025		708		(17)			(17)		691	691			
100268890	INTERLOCHEN	MI		12/29/2025		829		(23)			(23)		806	806			
100173309	LA PORTE	IN		10/30/2024		998		(8)			(8)		990	990			
100136440	MYRTLE BEACH	SC		11/20/2023		1,015		83			83		1,098	1,098			
100060245	RENO	NV		06/25/2021		2,404		(39)			(39)		2,365	2,365			
100194418	CHANDLER	AZ		02/14/2025		1,065		(46)			(46)		1,019	1,019			
100227151	WEXFORD	PA		07/30/2025		811		(18)			(18)		793	793			
100245287	RICHLAND	WA		10/06/2025		816		(21)			(21)		795	795			
100253753	NORTH LAS VEGAS	NV		10/30/2025		828		(26)			(26)		802	802			
100244718	NOKOMIS	FL		09/29/2025		823		(21)			(21)		802	802			
100244721	FLINT	TX		09/29/2025		828		(26)			(26)		802	802			
100150791	COTTAGE GROVE	MN		05/08/2024		1,133		(26)			(26)		1,107	1,107			
100134564	LAND O' LAKES	FL		10/30/2023		677		(13)			(13)		664	664			
100152308	WESLEY CHAPEL	FL		05/17/2024		801		(19)			(19)		782	782			
100148049	CAPE CORAL	FL		04/10/2024		1,724		(2)			(2)		1,722	1,722			
100216049	KAILUA KONA	HI		06/17/2025		738		(30)			(30)		708	708			
100226583	RICHFIELD	MN		07/30/2025		620		(29)			(29)		591	591			
100228093	LAWRENCEVILLE	GA		08/07/2025		737		(25)			(25)		712	712			
100221258	BUCKEYE	AZ		07/21/2025		727		(15)			(15)		712	712			
100244605	BENTONVILLE	AR		09/29/2025		840		(19)			(19)		821	821			
100168465	CLINTON	MD		09/25/2024		1,020		6			6		1,026	1,026			
100115928	ELK GROVE VILLAGE	IL		07/20/2023		931		(12)			(12)		919	919			
100136313	RICHMOND	VA		11/20/2023		815		2			2		817	817			
100211731	CANTON	GA		05/19/2025		1,703		(49)			(49)		1,654	1,654			
100121036	CHARLOTTE	NC		08/30/2023		902		4			4		906	906			
100218604	PITTSBORO	NC		06/27/2025		747		(22)			(22)		725	725			
100164396	DEBARY	FL		08/21/2024		869		(9)			(9)		860	860			
100194318	GRAND PRAIRIE	TX		02/14/2025		3,006		(96)			(96)		2,910	2,910			
100254935	LAKELAND	FL		11/17/2025		869		(28)			(28)		841	841			
100180563	MIAMI	FL		11/26/2024		893		(22)			(22)		871	871			
100214119	VISALIA	CA		05/30/2025		618		(28)			(28)		590	590			
100153304	CYPRESS	TX		05/30/2024		1,180		50			50		1,230	1,230			
100235213	ESTERO	FL		08/28/2025		747		(32)			(32)		715	715			
100189920	APEX	NC		01/21/2025		1,065		79			79		1,144	1,144			
100142915	ORLANDO	FL		02/09/2024		794		(20)			(20)		774	774			
100130362	MYRTLE BEACH	SC		09/28/2023		822		(12)			(12)		810	810			
100136301	SEASIDE HEIGHTS	NJ		11/20/2023		727		13			13		740	740			
100228667	CLARKSVILLE	TN		08/11/2025		829		(17)			(17)		812	812			
100198358	REDDING	CA		02/28/2025		788		(24)			(24)		764	764			
100162763	TEMPE	AZ		08/12/2024		865		(4)			(4)		861	861			
100119493	ASTORIA	NY		07/28/2023		1,100		18			18		1,118	1,118			
100134924	SEMINOLE	FL		10/30/2023		309,365		(3,321)			(3,321)		306,044	306,044			
100253333	PARRISH	FL		10/30/2025		778		(27)			(27)		751	751			
100141636	BAKERSFIELD	CA		01/30/2024		587		(21)			(21)		566	566			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253467	SACRAMENTO	CA		10/30/2025		4,241		(151)			(151)		4,090	4,090			
100258270	OVERLAND PARK	KS		12/05/2025		3,088		(58)			(58)		3,030	3,030			
100174195	RUNNING SPRINGS	CA		10/31/2024		738		(24)			(24)		714	714			
100282074	DES PLAINES	IL		02/27/2026		1,608		(37)			(37)		1,571	1,571			
100207509	SALEM	OR		04/29/2025		745		(32)			(32)		713	713			
100148613	CAPE CORAL	FL		04/12/2024		1,870		26			26		1,896	1,896			
100151139	LADSON	SC		05/09/2024		960		(17)			(17)		943	943			
100140463	LOGANVILLE	GA		01/18/2024		1,513		16			16		1,529	1,529			
100220385	CAMBRIDGE	MD		07/14/2025		790		(11)			(11)		779	779			
100182638	SAINT AUGUSTINE	FL		12/12/2024		1,142		73			73		1,215	1,215			
100115021	WINTER GARDEN	FL		07/14/2023		953		(5)			(5)		948	948			
100100178	NEW BRITAIN	CT		03/17/2023		(15,193)		(23)		(14)	(9)		(15,202)	502		15,704	15,704
100211747	SAINT LOUIS	MO		05/19/2025		729		(17)			(17)		712	712			
100195474	BUFORD	GA		02/24/2025		1,091		112			112		1,203	1,203			
100268479	COLORADO SPRINGS	CO		12/29/2025		875		(10)			(10)		865	865			
100221116	CLAYTON	NC		07/21/2025		2,098		(35)			(35)		2,063	2,063			
100164888	SWAN LAKE	NY		08/28/2024		748		(18)			(18)		730	730			
100204946	DELRAY BEACH	FL		04/10/2025		980		(20)			(20)		960	960			
100219303	PHILADELPHIA	PA		06/30/2025		821		(15)			(15)		806	806			
100238449	MIAMI	FL		09/19/2025		730		(28)			(28)		702	702			
100168463	MONROE	NC		09/25/2024		998		27			27		1,025	1,025			
100277443	OVERLAND PARK	KS		02/13/2026		1,113		(24)			(24)		1,089	1,089			
100209527	WOODBURN	OR		05/02/2025		2,089		(84)			(84)		2,005	2,005			
100179749	STEPHENS CITY	VA		11/21/2024		1,079		44			44		1,123	1,123			
100219809	PORTERVILLE	CA		07/08/2025		748		(14)			(14)		734	734			
100168468	OCEAN PARK	WA		09/25/2024		1,911		(48)			(48)		1,863	1,863			
100150725	GILBERT	AZ		05/06/2024		1,129		78			78		1,207	1,207			
100220617	ARLINGTON	TX		07/15/2025		754		(34)			(34)		720	720			
100158099	MARIETTA	GA		07/09/2024		927		10			10		937	937			
100118648	PLANTATION	FL		07/25/2023		819		(28)			(28)		791	791			
100129547	MERCED	CA		09/29/2023		1,106		44			44		1,150	1,150			
100214348	HUNTSVILLE	TX		06/02/2025		695		(17)			(17)		678	678			
100154852	LYNNWOOD	WA		07/19/2024		943		1			1		944	944			
100210371	PICO RIVERA	CA		05/12/2025		783		(35)			(35)		748	748			
100174109	CUMMING	GA		10/31/2024		778		(36)			(36)		742	742			
100243177	RALEIGH	NC		09/26/2025		1,165		(49)			(49)		1,116	1,116			
100202871	MERIDIAN	ID		03/24/2025		1,077		91			91		1,168	1,168			
100150192	PARRISH	FL		04/30/2024		836		(36)			(36)		800	800			
100151594	POOLER	GA		05/10/2024		814		(14)			(14)		800	800			
100143196	YUMA	AZ		02/16/2024		3,245		(96)			(96)		3,149	3,149			
100163319	IRVING	TX		08/13/2024		955		(14)			(14)		941	941			
100205808	PALM HARBOR	FL		04/14/2025		1,303		(6)			(6)		1,297	1,297			
100219863	MILWAUKIE	OR		07/08/2025		674		(11)			(11)		663	663			
100192794	MADERA	CA		02/10/2025		877		8			8		885	885			
100180474	HIALEAH	FL		11/26/2024		999		(22)			(22)		977	977			
100228817	ROSEVILLE	MN		08/12/2025		780		(25)			(25)		755	755			
100216464	SEDONA	AZ		06/20/2025		2,231		(74)			(74)		2,157	2,157			
100154567	BAKERSFIELD	CA		06/14/2024		680		(58)			(58)		622	622			
100276965	TAMPA	FL		01/30/2026		704		(31)			(31)		673	673			
100088291	SAN MATEO	CA		10/24/2022													
100192799	SANTA CLARA	CA		02/10/2025		804		(17)			(17)		787	787			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100227072	ALTAMONTE SPRINGS	FL		07/30/2025		799		(26)			(26)		773	773			
100135873	ENFIELD	CT		11/13/2023		1,347		(7)			(7)		1,340	1,340			
100136410	RALEIGH	NC		11/20/2023		736		9			9		745	745			
100141027	ROCKWALL	TX		02/20/2024		748		(25)			(25)		723	723			
100219910	PORTLAND	OR		07/08/2025		751		(26)			(26)		725	725			
100200211	SIMPSONVILLE	SC		03/07/2025		871		(12)			(12)		859	859			
100235027	FRESNO	CA		08/28/2025		814		(20)			(20)		794	794			
100228366	KENNETT SQUARE	PA		08/11/2025		807		(13)			(13)		794	794			
100244911	MARINETTE	WI		09/29/2025		3,035		(120)			(120)		2,915	2,915			
100189474	NORTH PORT	FL		01/15/2025		733		(30)			(30)		703	703			
100226574	LEHIGH ACRES	FL		07/30/2025		726		(19)			(19)		707	707			
100221306	LOMBARD	IL		07/22/2025		742		(35)			(35)		707	707			
100152653	HOUSTON	TX		05/17/2024		8,765		32			32		8,797	8,797			
100274064	CHOWCHILLA	CA		01/26/2026		755		(30)			(30)		725	725			
100168277	PORT SAINT LUCIE	FL		09/20/2024		4,385		(47)			(47)		4,338	4,338			
100209588	WILMINGTON	NC		05/02/2025		3,270		(80)			(80)		3,190	3,190			
100076355	CHANDLER	AZ		01/07/2022		1,572		(47)			(47)		1,525	1,525			
100198373	ELLISVILLE	MO		02/28/2025		773		(16)			(16)		757	757			
4010059000	LORAIN	OH		09/28/2023		665		(14)			(14)		651	651			
100164374	TAMPA	FL		08/21/2024		1,154		(15)			(15)		1,139	1,139			
100151000	BULLHEAD CITY	AZ		05/08/2024		804		(17)			(17)		787	787			
100245264	ROSELAND	VA		10/06/2025		762		(38)			(38)		724	724			
100175654	DALLAS	TX		11/12/2024		284		(3)			(3)		281	281			
100137067	KENNESAW	GA		11/28/2023		1,653		58			58		1,711	1,711			
100201204	LAVON	TX		03/12/2025		724		(31)			(31)		693	693			
100152758	ORLANDO	FL		05/22/2024		1,030		(55)			(55)		975	975			
100019644	SPRING VALLEY	CA		07/26/2018		1,786		(17)			(17)		1,769	1,769			
100211957	MYRTLE BEACH	SC		05/22/2025		27,079		(1,117)			(1,117)		25,962	25,962			
100220991	SILVERTON	OR		07/18/2025		768		(26)			(26)		742	742			
100214892	NEW BRITAIN	CT		06/11/2025		816		3			3		819	819			
100152270	RIVERBANK	CA		05/17/2024		959		5			5		964	964			
100154888	SEBASTIAN	FL		07/19/2024		688		(25)			(25)		663	663			
100185479	DAWSONVILLE	GA		12/20/2024		1,137		47			47		1,184	1,184			
100220719	LANCASTER	CA		07/18/2025		775		(15)			(15)		760	760			
100067414	MIAMI	FL		09/23/2021		1,797		(61)			(61)		1,736	1,736			
100146976	ANNA	TX		03/26/2024		1,060		(2)			(2)		1,058	1,058			
100206475	ATLANTA	GA		04/22/2025		1,568		(35)			(35)		1,533	1,533			
100194240	SEBASTIAN	FL		02/14/2025		830		(18)			(18)		812	812			
100143128	HENDERSON	NV		02/16/2024		882		(14)			(14)		868	868			
100168164	EAST BRUNSWICK	NJ		09/20/2024		1,588		12			12		1,600	1,600			
100216516	RICHMOND	TX		06/23/2025		791		(13)			(13)		778	778			
100152271	TUCSON	AZ		05/17/2024		1,508		(19)			(19)		1,489	1,489			
100189869	ACWORTH	GA		01/21/2025		1,045		71			71		1,116	1,116			
100221123	WAUKESHA	WI		07/21/2025		797		(14)			(14)		783	783			
100170396	REDLANDS	CA		10/09/2024		1,169		(37)			(37)		1,132	1,132			
100272558	BOURNE	MA		01/08/2026		829		(24)			(24)		805	805			
100171371	HENDERSON	NV		10/16/2024		2,279		(74)			(74)		2,205	2,205			
100185463	ELKRIDGE	MD		12/20/2024		922		21			21		943	943			
100057787	PHILADELPHIA	PA		06/30/2021		1,853		(61)			(61)		1,792	1,792			
100221099	ANN ARBOR	MI		07/21/2025		948		(4)			(4)		944	944			
100228707	YUCCA VALLEY	CA		08/11/2025		825		(20)			(20)		805	805			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236973	VICTORVILLE	CA		09/12/2025		744		(35)			(35)		709	709			
100156577	LAKEWOOD RANCH	FL		06/24/2024		779		(10)			(10)		769	769			
100206373	BARNEGAT	NJ		05/22/2025		728		(17)			(17)		711	711			
100148868	DURHAM	NC		04/17/2024		1,104		73			73		1,177	1,177			
100197632	KATY	TX		02/26/2025		778		(27)			(27)		751	751			
100218780	MANCOS	CO		06/27/2025		551		(13)	1		(14)		537	537			
100216504	MINNEAPOLIS	MN		06/23/2025		806		(8)			(8)		798	798			
100133113	CAIRO	NY		11/29/2023		755		18			18		773	773			
4010071936	TROY	NY		04/29/2024		688		(18)			(18)		670	670			
100133588	TRAVERSE CITY	MI		10/23/2023		772		(11)			(11)		761	761			
100119487	MEBANE	NC		07/28/2023		1,004		12			12		1,016	1,016			
100246179	CENTRAL POINT	OR		10/08/2025		1,864		(77)			(77)		1,787	1,787			
100155944	LAGO VISTA	TX		06/17/2024		902		(7)			(7)		895	895			
100236177	YUBA CITY	CA		09/10/2025		806		(14)			(14)		792	792			
100268957	AUSTELL	GA		12/29/2025		941		(24)			(24)		917	917			
100136778	ALBUQUERQUE	NM		11/27/2023		3,528		(107)			(107)		3,421	3,421			
100220603	MILWAUKEE	WI		07/15/2025		761		(31)			(31)		730	730			
100148612	MIDDLETOWN	DE		04/12/2024		3,461		(55)			(55)		3,406	3,406			
100172491	FORNEY	TX		10/23/2024		772		(19)			(19)		753	753			
100198329	DAVENPORT	FL		02/28/2025		1,493		(18)			(18)		1,475	1,475			
100261170	CAPE MAY COURT HOUSE	NJ		12/05/2025		528		(11)			(11)		517	517			
100161514	DUNEDIN	FL		07/30/2024		793		(19)			(19)		774	774			
100071900	WOODLAND HILLS	CA		11/19/2021		1,795		(88)			(88)		1,707	1,707			
100102500	BRADENTON	FL		06/07/2023		752		(4)			(4)		748	748			
100195183	FORT WORTH	TX		02/24/2025		720		(28)			(28)		692	692			
100185414	SHAVER LAKE	CA		12/20/2024		22,628		704			704		23,332	23,332			
100281952	SAGINAW	TX		02/26/2026		812		(33)			(33)		779	779			
100201738	SAN ANTONIO	TX		03/18/2025		1,676		(43)			(43)		1,633	1,633			
100212564	ORLANDO	FL		05/29/2025		758		(12)			(12)		746	746			
100203377	MIDLOTHIAN	VA		03/27/2025		783		(26)			(26)		757	757			
100209796	FREMONT	NE		05/05/2025		1,424		(50)			(50)		1,374	1,374			
100205960	SACRAMENTO	CA		04/15/2025		787		3			3		790	790			
100266884	EAGLE RIVER	AK		12/23/2025		730		(31)			(31)		699	699			
100078287	COCOA BEACH	FL		02/10/2022		2,264		(22)			(22)		2,242	2,242			
100200223	PHILADELPHIA	PA		03/07/2025		1,840		(10)			(10)		1,830	1,830			
100206547	ADELANTO	CA		04/22/2025		862		(16)			(16)		846	846			
100164418	HENDERSON	NV		08/21/2024		2,972		91			91		3,063	3,063			
100173754	EDINBURG	TX		10/30/2024		699		(50)			(50)		649	649			
100165486	STATELINE	NV		08/29/2024		824		19			19		843	843			
100153320	PORT CHARLOTTE	FL		05/30/2024		1,148		47			47		1,195	1,195			
100284703	ROSEVILLE	CA		03/27/2026		529		(16)			(16)		513	513			
100099987	TROUTDALE	OR		03/28/2023		918		17			17		935	935			
100117854	RUSKIN	FL		07/20/2023		1,137		(37)			(37)		1,100	1,100			
100209756	SAN BERNARDINO	CA		05/05/2025		851		(8)			(8)		843	843			
100246272	LEWES	DE		10/10/2025		33,776		(649)			(649)		33,127	33,127			
100110436	JOHNSTON	RI		06/30/2023		857		(13)			(13)		844	844			
100218663	NORTH CHESTERFIELD	VA		06/27/2025		472		(11)			(11)		461	461			
100171657	RICHMOND	VA		10/16/2024		1,905		(56)			(56)		1,849	1,849			
100158663	GLASSBORO	NJ		07/10/2024		723		(18)			(18)		705	705			
100144603	CHARLOTTE	NC		03/13/2024		847		(3)			(3)		844	844			
100222723	MAPLE VALLEY	WA		07/30/2025		544		(20)			(20)		524	524			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141540	SAN BERNARDINO	CA		01/30/2024		962		(22)			(22)		940	940			
100208956	NEPTUNE	NJ		04/29/2025		761		(28)			(28)		733	733			
100080770	KISSIMMEE	FL		03/15/2022		1,691		(100)			(100)		1,591	1,591			
100175014	ROSAMOND	CA		10/31/2024		820		(2)			(2)		818	818			
100228422	TUCSON	AZ		08/11/2025		1,250		8			8		1,258	1,258			
100101527	MCKINNEY	TX		04/26/2023		1,116		27			27		1,143	1,143			
100131931	ASHEVILLE	NC		10/13/2023		823		(3)			(3)		820	820			
100147777	AURORA	CO		04/08/2024		871		(10)			(10)		861	861			
100229085	CAMDEN	SC		08/14/2025		25,742		(625)			(625)		25,117	25,117			
100229827	TUCKER	GA		08/18/2025		723		(27)			(27)		696	696			
5.00005E+11	AMSTERDAM	NLD		06/25/2024		38,058						640	38,698	38,778	80		80
100271930	MAMMOTH LAKES	CA		01/06/2026		1,528		(21)			(21)		1,507	1,507			
100177413	TAMPA	FL		01/16/2025		7,513		(349)			(349)		7,164	7,164			
100269052	BONSALL	CA		12/30/2025		924		(10)			(10)		914	914			
100167805	DAVENPORT	FL		09/19/2024		964		(48)			(48)		916	916			
100147034	LOUISVILLE	KY		03/27/2024		772		(17)			(17)		755	755			
100245489	COLTEWAH	TN		10/06/2025		768		(33)			(33)		735	735			
100267116	TOANO	VA		12/23/2025		711		(8)			(8)		703	703			
100065145	WEST HARTFORD	CT		07/14/2021		1,856		(42)			(42)		1,814	1,814			
100216673	KYLE	TX		06/23/2025		899		71			71		970	970			
100226661	VISALIA	CA		07/30/2025		832		(18)			(18)		814	814			
100195396	NORTH LAS VEGAS	NV		02/24/2025		980		104			104		1,084	1,084			
100266915	MATTHEWS	NC		12/23/2025		915		(22)			(22)		893	893			
100219766	OCEAN	NJ		07/08/2025		842		(2)			(2)		840	840			
100200095	APEX	NC		03/06/2025		996		(11)			(11)		985	985			
100079545	SAVANNAH	GA		04/08/2022		1,350		(67)			(67)		1,283	1,283			
100136236	LITTLE ELM	TX		11/20/2023		836		10			10		846	846			
100209431	HOUSTON	AL		04/29/2025		5,842		(206)			(206)		5,636	5,636			
100135076	TULARE	CA		11/01/2023		1,442		123			123		1,565	1,565			
100185247	NORRIDGE	IL		01/24/2025		631		(29)			(29)		602	602			
100180264	AUSTIN	TX		11/25/2024		1,014		47			47		1,061	1,061			
100203203	MONROE	NC		03/27/2025		992		38			38		1,030	1,030			
100151681	COLLEYVILLE	TX		05/10/2024		13,019		33			33		13,052	13,052			
100147800	MELISSA	TX		04/08/2024		883		(1)			(1)		882	882			
100236203	NAVARRE	FL		09/10/2025		1,238		(45)			(45)		1,193	1,193			
100152944	DALLAS	TX		06/27/2024		837		(32)			(32)		805	805			
100191332	MERCED	CA		01/30/2025		57,338		(2,607)			(2,607)		54,731	54,731			
100201210	SEASIDE	OR		03/12/2025		960		(39)			(39)		921	921			
100272630	SARASOTA	FL		01/09/2026		801		(4)			(4)		797	797			
100079061	MIRAMAR	FL		02/24/2022		1,793		23			23		1,816	1,816			
100214016	KISSIMMEE	FL		05/29/2025		539		(16)			(16)		523	523			
100209490	COLORADO SPRINGS	CO		05/01/2025		528		(5)			(5)		523	523			
100214992	AVE MARIA	FL		06/11/2025		724		(4)			(4)		720	720			
100182075	AVONDALE	AZ		12/12/2024		929		13			13		942	942			
100165415	FRESNO	CA		08/29/2024		1,795		(30)			(30)		1,765	1,765			
100284523	SAN MARCOS	TX		03/26/2026		867		(10)			(10)		857	857			
100219590	PATERSON	NJ		07/07/2025		810		(12)			(12)		798	798			
100137211	KISSIMMEE	FL		11/28/2023		649		7			7		656	656			
100226741	TEMPE	AZ		07/30/2025		821		(24)			(24)		797	797			
100202919	OAK ISLAND	NC		03/24/2025		765		(27)			(27)		738	738			
100246891	HOMESTEAD	FL		10/17/2025		573		(26)			(26)		547	547			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227019	FRESNO	CA		07/30/2025		742		(20)			(20)		722	722			
100226831	PRINCETON	TX		07/30/2025		806		14			14		820	820			
100151501	MONROE	NC		05/10/2024		828		(12)			(12)		816	816			
100115059	MEBANE	NC		07/14/2023		1,050		38			38		1,088	1,088			
100179571	SAINT GEORGE	UT		11/21/2024		866		(7)			(7)		859	859			
100149329	POOLER	GA		04/24/2024		912		(12)			(12)		900	900			
100065172	KENILWORTH	NJ		07/14/2021		1,902		(41)			(41)		1,861	1,861			
100189918	THE VILLAGES	FL		01/21/2025		783		(17)			(17)		766	766			
100078995	CHESTER	VA		02/24/2022		1,634		(6)			(6)		1,628	1,628			
100133753	JACKSONVILLE	FL		10/23/2023		814		5			5		819	819			
100100734	NORTH LAS VEGAS	NV		04/28/2023		1,927		146			146		2,073	2,073			
100210113	FRESNO	CA		05/07/2025		821		(14)			(14)		807	807			
100268981	ELIZABETHTOWN	KY		12/29/2025		5,009		(144)			(144)		4,865	4,865			
100210339	PHOENIX	AZ		05/09/2025		712		(19)			(19)		693	693			
100110395	AUBREY	TX		06/30/2023		4,173		77			77		4,250	4,250			
100153245	BUFORD	GA		05/30/2024		871		3			3		874	874			
100147619	CAYCE	SC		04/04/2024		733		(7)			(7)		726	726			
100198891	POMPANO BEACH	FL		02/28/2025		731		(23)			(23)		708	708			
100179514	CENTERTON	AR		11/21/2024		922		(2)			(2)		920	920			
100172248	COEUR D ALENE	ID		10/21/2024		878		(14)			(14)		864	864			
100189171	VINELAND	NJ		01/13/2025		758		(23)			(23)		735	735			
100284728	VISALIA	CA		03/27/2026		538		(21)			(21)		517	517			
100181940	CHARLOTTE	NC		12/12/2024		962		23			23		985	985			
100145811	VERO BEACH	FL		05/08/2024		926		(77)			(77)		849	849			
100229057	HOMESTEAD	FL		08/14/2025		761		(26)			(26)		735	735			
100141977	PHOENIX	AZ		02/29/2024		739		(19)			(19)		720	720			
100284553	AURORA	IL		03/26/2026		840		(24)			(24)		816	816			
100168104	WOODLAND	CA		09/20/2024		893		(12)			(12)		881	881			
100147507	MARIETTA	GA		04/03/2024		793		(44)			(44)		749	749			
100211824	FRESNO	CA		05/19/2025		865							865	865			
100188584	GLENDALE	AZ		02/10/2025		849		7			7		856	856			
100211910	LIBERTY HILL	TX		05/19/2025		760		(15)			(15)		745	745			
100238551	SHERMAN	TX		09/19/2025		764		(29)			(29)		735	735			
100174654	CINCINNATI	OH		10/31/2024		708		(42)			(42)		666	666			
100284953	RIDGEFIELD	WA		03/27/2026		594		3			3		597	597			
100155921	CHARLESTON	SC		06/17/2024		800		(16)			(16)		784	784			
100186760	MESKEGON	MI		12/31/2024		1,032		(37)			(37)		995	995			
100218145	CONROE	TX		07/22/2025		1,911		(58)			(58)		1,853	1,853			
100176127	BROOKFIELD	IL		12/20/2024		765		(12)			(12)		753	753			
100176559	FAIRHOPE	AL		11/15/2024		2,242		120			120		2,362	2,362			
100215851	CHARLOTTE	NC		06/12/2025		874		11			11		885	885			
100150570	HENDERSON	NV		05/03/2024		985		27			27		1,012	1,012			
100228107	WILMINGTON	NC		08/07/2025		9,574		(206)			(206)		9,368	9,368			
100218833	PAHRUMP	NV		06/27/2025		814							814	814			
100253545	GLEN ALLEN	VA		10/30/2025		813		(33)			(33)		780	780			
100154602	MAPLETON	UT		06/14/2024		876		(14)			(14)		862	862			
100209346	NOBLESVILLE	IN		04/29/2025		837		(18)			(18)		819	819			
100202748	VISALIA	CA		03/24/2025		786		(26)			(26)		760	760			
100168589	MILLVILLE	DE		09/25/2024		1,012		9			9		1,021	1,021			
100152234	LITTLE EGG HARBOR	NJ		05/17/2024		803		(7)			(7)		796	796			
100151953	FRESNO	CA		06/14/2024		1,311		(34)			(34)		1,277	1,277			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109703	NORTHPORT	AL		06/16/2023		798		(16)			(16)		782	782			
100164222	LONGVIEW	WA		08/21/2024		1,816		(54)			(54)		1,762	1,762			
100135793	MELISSA	TX		11/10/2023		753		7			7		760	760			
100149520	MERCED	CA		04/26/2024		556		(15)			(15)		541	541			
100103631	LOS BANOS	CA		05/08/2023		1,070		(28)			(28)		1,042	1,042			
100150472	TOLLESON	AZ		05/03/2024		1,503		112			112		1,615	1,615			
100228295	PARRISH	FL		08/11/2025		773		(19)			(19)		754	754			
100148547	ROWLETT	TX		04/12/2024		908		(3)			(3)		905	905			
100216259	MYRTLE BEACH	SC		06/20/2025		1,028		29			29		1,057	1,057			
100207022	GREENDALE	WI		04/24/2025		727		(25)			(25)		702	702			
100182528	TALLAHASSEE	FL		12/12/2024		862		(10)			(10)		852	852			
100203191	STATESVILLE	NC		03/27/2025		1,815		64			64		1,879	1,879			
100205741	READING	MA		04/14/2025		797		(19)			(19)		778	778			
100254289	TUCSON	AZ		11/06/2025		924		(29)			(29)		895	895			
100142916	LANCASTER	PA		02/09/2024		1,007		(27)			(27)		980	980			
100199085	RALEIGH	NC		02/28/2025		1,189		(5)			(5)		1,184	1,184			
100245513	HANFORD	CA		10/06/2025		1,931		(96)			(96)		1,835	1,835			
100190218	NORTH CHARLESTON	SC		01/21/2025		804		(33)			(33)		771	771			
100136545	MYRTLE BEACH	SC		11/20/2023		933		11			11		944	944			
100160838	SYLMAR	CA		07/24/2024		887		(6)			(6)		881	881			
100268539	REDMOND	OR		12/29/2025		1,518		8			8		1,526	1,526			
100192619	LARGO	FL		02/10/2025		751		(21)			(21)		730	730			
100057901	ATLANTA	GA		06/30/2021		1,851		(55)			(55)		1,796	1,796			
100157061	PALM DESERT	CA		02/20/2025		778							778	778			
100229622	CASPER	WY		08/15/2025		808		(23)			(23)		785	785			
100236240	RUNNING SPRINGS	CA		09/10/2025		708		(22)			(22)		686	686			
100119075	GAITHERSBURG	MD		07/27/2023		654		(23)			(23)		631	631			
100155898	EULESS	TX		06/17/2024		941		(2)			(2)		939	939			
100164240	SPRINGDALE	AR		08/21/2024		8,653		14			14		8,667	8,667			
100116312	STATEN ISLAND	NY		07/20/2023		1,379		287			287		1,666	1,666			
100136523	PRESCOTT	AZ		11/20/2023		937		53			53		990	990			
100205909	ARMONA	CA		04/15/2025		854		(24)			(24)		830	830			
100167766	PALM COAST	FL		09/19/2024		974		(23)			(23)		951	951			
100219726	MARIETTA	GA		07/07/2025		877		(7)			(7)		870	870			
100174113	MCALLEN	TX		10/31/2024		671		(31)			(31)		640	640			
100161345	STEPHENSON	VA		07/25/2024		2,702		(66)			(66)		2,636	2,636			
100255763	ROCKAWAY BEACH	OR		11/24/2025		869		(21)			(21)		848	848			
100189085	CANYON COUNTRY	CA		01/13/2025		838		(30)			(30)		808	808			
100089024	PORTLAND	OR		11/04/2022		926		(21)			(21)		905	905			
100229809	EXTON	PA		08/18/2025		1,976		(26)			(26)		1,950	1,950			
100205839	LAS VEGAS	NV		04/14/2025		1,044		(24)			(24)		1,020	1,020			
100186623	SARATOGA SPRINGS	UT		12/30/2024		1,012		34			34		1,046	1,046			
100179751	NORTH LAS VEGAS	NV		11/21/2024		1,012		40			40		1,052	1,052			
100205775	FRISCO	TX		04/14/2025		839		(22)			(22)		817	817			
100162068	MODESTO	CA		07/31/2024		764		(20)			(20)		744	744			
100209221	CHARLOTTE	NC		04/29/2025		1,202		(12)			(12)		1,190	1,190			
100204679	REDMOND	OR		04/04/2025		773		(19)			(19)		754	754			
100211654	CANTON	GA		05/19/2025		585		(6)			(6)		579	579			
100151753	LAS VEGAS	NV		05/10/2024		843		24			24		867	867			
100172712	PHOENIX	AZ		11/21/2024		798		(22)			(22)		776	776			
100144008	BAKERSFIELD	CA		02/29/2024		816		(14)			(14)		802	802			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173263	FRANKFORD	DE		10/30/2024		759		(9)			(9)		750	750			
100215542	COLORADO SPRINGS	CO		06/12/2025		841		(3)			(3)		838	838			
100076213	SPANAWAY	WA		01/07/2022		1,586		(61)			(61)		1,525	1,525			
100153187	FORT WORTH	TX		05/30/2024		873							873	873			
100198285	AUSTIN	TX		02/28/2025		696		1			1		697	697			
100209370	PEORIA	AZ		04/29/2025		784		(17)			(17)		767	767			
100255730	LITCHFIELD PARK	AZ		11/24/2025		941		(9)			(9)		932	932			
100253468	AUSTIN	TX		10/30/2025		899		(17)			(17)		882	882			
100255671	RATHDRUM	ID		11/24/2025		887		(16)			(16)		871	871			
100201928	CAPE CORAL	FL		03/18/2025		770		(36)			(36)		734	734			
100136856	WAKE FOREST	NC		11/27/2023		867		15			15		882	882			
100172468	APEX	NC		10/23/2024		966		(22)			(22)		944	944			
100221018	OVERLAND PARK	KS		07/18/2025		5,368		(170)			(170)		5,198	5,198			
100218906	SPOTSYLVANIA	VA		06/27/2025		630		(18)			(18)		612	612			
100254503	KANSAS CITY	MO		11/07/2025		798		(23)			(23)		775	775			
100131723	HOLLISTON	MA		10/06/2023		1,296		116			116		1,412	1,412			
100081204	PEORIA	AZ		03/18/2022		1,679		35			35		1,714	1,714			
100215509	MADISON	WI		06/12/2025		800		(15)			(15)		785	785			
100135769	WEST WARWICK	RI		11/10/2023		865		17			17		882	882			
100080047	PONTE VERDE BEACH	FL		04/08/2022		1,534		(32)			(32)		1,502	1,502			
100143929	EL MONTE	CA		02/29/2024		782		7			7		789	789			
100201180	LAYTON	UT		03/12/2025		756		(27)			(27)		729	729			
100255884	PHOENIX	AZ		11/24/2025		3,940		(145)			(145)		3,795	3,795			
100151747	LOS ANGELES	CA		05/10/2024		869		(17)			(17)		852	852			
100200686	PHILADELPHIA	PA		03/11/2025		817		(16)			(16)		801	801			
100213715	DAYTONA BEACH	FL		05/29/2025		817		(15)			(15)		802	802			
100168454	RALEIGH	NC		09/25/2024		820		(23)			(23)		797	797			
100116560	KISSIMMEE	FL		07/20/2023		538							538	538			
100129373	IDAHO FALLS	ID		09/25/2023		630		3			3		633	633			
100167066	WASHINGTON	DC		09/13/2024		3,046		(110)			(110)		2,936	2,936			
100117549	ROUND ROCK	TX		07/20/2023		1,013		15			15		1,028	1,028			
100245566	GALVESTON	TX		10/06/2025		2,589		(73)			(73)		2,516	2,516			
100218502	GAINESVILLE	TX		06/27/2025		710		(24)			(24)		686	686			
100143253	LUTZ	FL		02/16/2024		1,038		(14)			(14)		1,024	1,024			
100272941	PORT SAINT JOE	FL		01/15/2026		4,296		(95)			(95)		4,201	4,201			
100139620	KISSIMMEE	FL		12/28/2023		29,339		334			334		29,673	29,673			
100139448	TUCKERTON	NJ		12/28/2023		642		(27)			(27)		615	615			
100134970	LILBURN	GA		10/30/2023		3,542		6			6		3,548	3,548			
100177477	BLAIRSVILLE	PA		01/16/2025		806		(31)			(31)		775	775			
100215641	LAKEWOOD	WA		06/12/2025		835		(13)			(13)		822	822			
100128529	BELTSVILLE	MD		09/15/2023		2,437		(25)			(25)		2,412	2,412			
100153651	MIDWAY	GA		05/31/2024		518		(17)			(17)		501	501			
100139968	MCKINNEY	TX		01/09/2024		906		(10)			(10)		896	896			
100158542	GLADSTONE	MO		07/10/2024		635		(26)			(26)		609	609			
100188437	KISSIMMEE	FL		01/08/2025		793		(23)			(23)		770	770			
100194782	ROWLETT	TX		02/21/2025		789		(19)			(19)		770	770			
100244909	HEATHSVILLE	VA		09/29/2025		750		(27)			(27)		723	723			
100144531	LAKEWOOD	OH		04/26/2024		3,251		(28)			(28)		3,223	3,223			
4010079066	MEMPHIS	TN		08/27/2024		779		(9)			(9)		770	770			
100119531	MINNEOLA	FL		07/28/2023		903		3			3		906	906			
100076829	BAYONNE	NJ		12/27/2021		1,679		(72)			(72)		1,607	1,607			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175671	NORTHWOOD	OH		11/12/2024		858		(27)			(27)		831	831			
100243149	NORTH HIGHLANDS	CA		09/26/2025		638		(30)			(30)		608	608			
100176836	ATLANTA	GA		11/15/2024		777		(27)			(27)		750	750			
100212619	CONWAY	SC		05/29/2025		1,630		(40)			(40)		1,590	1,590			
100199361	OCEAN CITY	MD		03/05/2025		1,031		(31)			(31)		1,000	1,000			
100245368	SUNSET BEACH	NC		10/06/2025		747		(31)			(31)		716	716			
100216271	HUNTERSVILLE	NC		06/20/2025		922		(16)			(16)		906	906			
100167802	ATLANTA	GA		09/19/2024		1,652		(22)			(22)		1,630	1,630			
100268590	SUMTER	SC		12/29/2025		2,746		(67)			(67)		2,679	2,679			
100168466	DELAWARE	OH		09/25/2024		1,067		20			20		1,087	1,087			
100235810	GILBERT	AZ		09/04/2025		1,169		5			5		1,174	1,174			
100219779	SAN DIEGO	CA		07/08/2025		806		(12)			(12)		794	794			
100195480	BUFORD	GA		02/24/2025		980		52			52		1,032	1,032			
100201611	ATLANTA	GA		03/13/2025		566		(27)			(27)		539	539			
100219600	RICHMOND	VA		07/07/2025		1,027		(36)			(36)		991	991			
100188343	HERMITAGE	TN		01/08/2025		827		(21)			(21)		806	806			
100200645	DUBLIN	OH		03/11/2025		821		(15)			(15)		806	806			
100127549	BAKERSFIELD	CA		09/08/2023		1,233		(23)			(23)		1,210	1,210			
100069806	BALDWIN	NY		09/01/2021		2,530		89			89		2,619	2,619			
100272221	DURHAM	NC		01/08/2026		850		(20)			(20)		830	830			
100158059	MYRTLE BEACH	SC		07/09/2024		892		(1)			(1)		891	891			
100139217	SUWANEE	GA		12/28/2023		717		(16)			(16)		701	701			
100130409	CORTLANDT MANOR	NY		09/28/2023		2,156		(37)			(37)		2,119	2,119			
100199328	PRINCETON	TX		03/05/2025		805		(23)			(23)		782	782			
100142806	CYPRESS	TX		02/08/2024		1,559		(47)			(47)		1,512	1,512			
100065225	COLORADO SPRINGS	CO		07/14/2021		1,902		(29)			(29)		1,873	1,873			
100131591	KISSIMMEE	FL		10/06/2023		807		10			10		817	817			
100150591	WESTON	TX		05/03/2024		1,462		9			9		1,471	1,471			
100162277	SALEM	OR		09/06/2024		777		(40)			(40)		737	737			
100206269	BALTIMORE	MD		04/17/2025		1,112		(35)			(35)		1,077	1,077			
100226733	HESPERIA	CA		07/30/2025		2,776		(78)			(78)		2,698	2,698			
100253975	ROUND ROCK	TX		10/30/2025		882		(17)			(17)		865	865			
100088858	YULEE	FL		11/15/2022		553		(2)			(2)		551	551			
100199035	MONMOUTH	OR		02/28/2025		821		5			5		826	826			
100182497	VISALIA	CA		12/12/2024		794		(20)			(20)		774	774			
100121000	OCEAN CITY	MD		08/30/2023		821		1			1		822	822			
100169164	LONGWOOD	FL		09/27/2024		845		(17)			(17)		828	828			
100115633	HEMET	CA		07/19/2023		870		(15)			(15)		855	855			
100168667	CLEARWATER	FL		09/25/2024		809		(24)			(24)		785	785			
100269029	OXFORD	MA		12/30/2025		1,896		(87)			(87)		1,809	1,809			
100057828	LONG BEACH	CA		06/30/2021		1,842		(36)			(36)		1,806	1,806			
100173027	SACRAMENTO	CA		10/25/2024		703		(5)			(5)		698	698			
100167892	GREENSBORO	NC		09/20/2024		711		(13)			(13)		698	698			
100218926	WILDWOOD	NJ		06/27/2025		829		22			22		851	851			
100163346	GLEN BURNIE	MD		08/13/2024		1,272		(43)			(43)		1,229	1,229			
100198537	OCEAN CITY	MD		02/28/2025		923		(9)			(9)		914	914			
100170519	HAGERSTOWN	MD		10/09/2024		1,423		(69)			(69)		1,354	1,354			
100211753	CALDWELL	ID		05/19/2025		5,679		(184)			(184)		5,495	5,495			
100057999	RENO	NV		06/30/2021		1,694		(46)			(46)		1,648	1,648			
100182256	MONROE	NC		12/12/2024		1,032		66			66		1,098	1,098			
100247548	DURHAM	NC		10/28/2025		737		(20)			(20)		717	717			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182654	SELBYVILLE	DE		12/12/2024		882		8			8		890	890			
100268779	BUFFALO GROVE	IL		12/29/2025		764		(26)			(26)		738	738			
100186291	GROVELAND	FL		12/27/2024		832							832	832			
100186498	MILFORD	MA		12/30/2024		1,667		(22)			(22)		1,645	1,645			
100162942	NAPLES	FL		08/12/2024		118,561		(2,071)			(2,071)		116,490	116,490			
100192529	HUTTO	TX		02/10/2025		3,104		(90)			(90)		3,014	3,014			
100268212	GOODYEAR	AZ		12/29/2025		867		(8)			(8)		859	859			
100194227	FORT WORTH	TX		02/14/2025		990		(37)			(37)		953	953			
100194311	JACKSONVILLE	FL		02/14/2025		781		(28)			(28)		753	753			
100246329	SOMERSET	NJ		10/10/2025		13,087		(238)			(238)		12,849	12,849			
100283411	CLEVELAND	OH		03/11/2026		73,014		(1,918)			(1,918)		71,096	71,096			
100175211	WASHINGTON	UT		11/05/2024		942		(13)			(13)		929	929			
100273244	SELMA	TX		01/16/2026		803		(18)			(18)		785	785			
100194498	LAKE HAVASU CITY	AZ		02/14/2025		2,964		(89)			(89)		2,875	2,875			
100202470	UNION	KY		03/21/2025		742		(19)			(19)		723	723			
100079930	SURPRISE	AZ		04/25/2022		1,257		(57)			(57)		1,200	1,200			
100218573	LITCHFIELD PARK	AZ		06/27/2025		760		(23)			(23)		737	737			
100175248	HOMESTEAD	FL		11/05/2024		944		(20)			(20)		924	924			
100198954	SHEPHERD	TX		02/28/2025		208		(7)			(7)		201	201			
100156421	BRIGANTINE	NJ		06/24/2024		11,572		(142)			(142)		11,430	11,430			
100127547	COOPERSBURG	PA		09/08/2023		1,149		67			67		1,216	1,216			
100219601	RICHMOND	VA		07/07/2025		772		(27)			(27)		745	745			
100216536	ANNA	TX		06/23/2025		1,176		12			12		1,188	1,188			
100143748	BRIDGEPORT	CT		04/05/2024		1,759		(34)			(34)		1,725	1,725			
100101524	RENO	NV		04/26/2023		1,177		49			49		1,226	1,226			
100076346	SURPRISE	AZ		01/07/2022		1,762		(43)			(43)		1,719	1,719			
100101645	FORT MYERS	FL		04/26/2023		1,092		6			6		1,098	1,098			
100272492	HICKORY	NC		01/08/2026		823		(24)			(24)		799	799			
100209725	HENDERSON	NV		05/05/2025		849		15			15		864	864			
100201068	CANYON LAKE	TX		03/12/2025		829		(18)			(18)		811	811			
100238607	KNOXVILLE	TN		09/19/2025		1,028		(26)			(26)		1,002	1,002			
100083093	PHELAN	CA		05/26/2022		1,007		(40)			(40)		967	967			
100214357	AUSTIN	AR		06/02/2025		731		(19)			(19)		712	712			
100205832	GEORGETOWN	TX		04/14/2025		832		(17)			(17)		815	815			
100153283	LAND O LAKES	FL		05/30/2024		613		9			9		622	622			
100129565	MEDIA	PA		09/29/2023		1,253		(8)			(8)		1,245	1,245			
100267172	PARKER	AZ		12/23/2025		1,462		(37)			(37)		1,425	1,425			
100246174	OCEAN CITY	MD		10/08/2025		4,013		(180)			(180)		3,833	3,833			
100253512	DAWSONVILLE	GA		10/30/2025		828		(27)			(27)		801	801			
100082131	FORT LAUDERDALE	FL		04/14/2022		1,577		14			14		1,591	1,591			
100194096	HOUSTON	TX		02/14/2025		771		(8)			(8)		763	763			
100194094	HOUSTON	TX		02/14/2025		771		(8)			(8)		763	763			
100218921	OCEAN SHORES	WA		06/27/2025		689		(25)			(25)		664	664			
100115032	PALM SPRINGS	CA		07/14/2023		916		(5)			(5)		911	911			
100203302	CHARLOTTE	NC		03/27/2025		902		6			6		908	908			
100071641	NAMPA	ID		10/14/2021		1,778		(44)			(44)		1,734	1,734			
100193450	WETUMPKA	AL		02/10/2025		870		9			9		879	879			
100199336	PRINCETON	TX		03/05/2025		863		(5)			(5)		858	858			
100268413	FRANKLIN	TN		12/29/2025		706		(33)			(33)		673	673			
100143239	SPARKS	NV		02/16/2024		980		13			13		993	993			
100175477	LAWRENCEVILLE	GA		12/23/2024		1,077		(21)			(21)		1,056	1,056			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155144	OVERGAARD	AZ		07/19/2024		428		(33)			(33)		395	395			
100116780	RICHMOND	CA		07/20/2023		1,621		361			361		1,982	1,982			
100078923	VICTORVILLE	CA		02/24/2022		1,768		31			31		1,799	1,799			
100272257	LAWRENCEVILLE	GA		01/08/2026		749		(33)			(33)		716	716			
100268859	TEMPE	AZ		12/29/2025		941		(20)			(20)		921	921			
100214411	TROUTMAN	NC		06/02/2025		949		20			20		969	969			
100164152	PALM DESERT	CA		08/21/2024		651		(28)			(28)		623	623			
100131884	NEWARK	NJ		10/06/2023		642		(14)			(14)		628	628			
100226941	LITTLE EGG HARBOR	NJ		07/30/2025		780		(17)			(17)		763	763			
100211813	BAKERSFIELD	CA		05/19/2025		734		(10)			(10)		724	724			
100267344	CHICAGO	IL		12/24/2025		1,644		(59)			(59)		1,585	1,585			
100266923	SALEM	OR		12/23/2025		791		(30)			(30)		761	761			
100079223	PRESCOTT	AZ		02/14/2022		1,531		(62)			(62)		1,469	1,469			
100079224	PRESCOTT	AZ		02/14/2022		1,529		(60)			(60)		1,469	1,469			
100147955	FORT COLLINS	CO		04/08/2024		6,680		(86)			(86)		6,594	6,594			
100190895	LAWRENCEVILLE	GA		01/28/2025		893		6			6		899	899			
100170416	WARWICK	RI		10/09/2024		811		(14)			(14)		797	797			
100159057	LAYTON	UT		08/15/2024		1,165		(33)			(33)		1,132	1,132			
100273403	BAKERSFIELD	CA		01/21/2026		832		1			1		833	833			
100284027	CHARLOTTE	NC		03/24/2026		829		(30)			(30)		799	799			
100156602	CLERMONT	FL		06/24/2024		1,697		(16)			(16)		1,681	1,681			
100268563	HENRICO	VA		12/29/2025		848		(10)			(10)		838	838			
100172916	GREENBELT	MD		10/25/2024		541		(25)			(25)		516	516			
100168063	CHESAPEAKE	VA		09/20/2024		3,255		(12)			(12)		3,243	3,243			
100182298	WASHINGTON	UT		12/12/2024		2,549		105			105		2,654	2,654			
100088928	FLOWERY BRANCH	GA		11/15/2022		851		(12)			(12)		839	839			
100159956	MIAMI	FL		08/16/2024		697		(33)			(33)		664	664			
100246559	MYRTLE BEACH	SC		10/15/2025		697		(27)			(27)		670	670			
100198277	RALEIGH	NC		02/28/2025		841		(9)			(9)		832	832			
100193987	ST. CLOUD	FL		02/11/2025		653		(24)			(24)		629	629			
100110656	WESTMINSTER	CO		06/30/2023		680		(1)			(1)		679	679			
100219730	FRESNO	CA		07/07/2025		990		15			15		1,005	1,005			
100229231	DESTIN	FL		08/13/2025		2,436		(77)			(77)		2,359	2,359			
100203301	BUFORD	GA		03/27/2025		714		(26)			(26)		688	688			
100068056	BOTHELL	WA		09/23/2021		2,088		(13)			(13)		2,075	2,075			
100238092	NORTH MYRTLE BEACH	SC		09/15/2025		787		(36)			(36)		751	751			
100186424	DAVENPORT	FL		12/30/2024		1,094		(6)			(6)		1,088	1,088			
100090622	NEWARK	NJ		12/29/2022		732		(30)			(30)		702	702			
100135554	SAN BERNARDINO	CA		11/13/2023		868		17			17		885	885			
100068242	RICHMOND	VA		08/25/2021		2,127		(48)			(48)		2,079	2,079			
100179735	STEPHENS CITY	VA		11/21/2024		738		33			33		771	771			
100210295	BLUFFTON	SC		05/09/2025		803		2			2		805	805			
100171766	CENTERTON	AR		10/17/2024		799		(15)			(15)		784	784			
100138137	ORLANDO	FL		12/14/2023		1,010		(28)			(28)		982	982			
100202534	TEMPE	AZ		03/21/2025		729		(25)			(25)		704	704			
100148111	TOBYHANNA	PA		04/10/2024		945		(9)			(9)		936	936			
100133234	FULSHEAR	TX		11/29/2023		461		1			1		462	462			
100215405	JACKSONVILLE	FL		06/12/2025		3,255		169			169		3,424	3,424			
100180406	SARATOGA SPRINGS	UT		11/25/2024		978		8			8		986	986			
100143875	WEST HAVEN	CT		03/06/2024		774		(23)			(23)		751	751			
100067737	OLYMPIA	WA		09/23/2021		1,759		(38)			(38)		1,721	1,721			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133636	EAST FALMOUTH	MA		10/23/2023		774		5			5		779	779			
100079177	ROUND ROCK	TX		02/24/2022		1,775		22			22		1,797	1,797			
100214168	LAND O'LAKES	FL		05/30/2025		690		(32)			(32)		658	658			
100171782	AURORA	CO		10/17/2024		851		(15)			(15)		836	836			
100255893	MEDFORD	NJ		11/24/2025		775		(28)			(28)		747	747			
100154092	LAKE HAVASU CITY	AZ		07/11/2024		806		(42)			(42)		764	764			
100079022	NORTH LAS VEGAS	NV		02/24/2022		3,560		(65)			(65)		3,495	3,495			
100267167	GALVESTON	TX		12/23/2025		1,060		(25)			(25)		1,035	1,035			
100247093	CHARLOTTE	NC		10/22/2025		746		(25)			(25)		721	721			
100143140	MELISSA	TX		02/16/2024		812		(20)			(20)		792	792			
100165575	BATON ROUGE	LA		08/29/2024		777		(19)			(19)		758	758			
100268314	MILWAUKEE	WI		12/29/2025		798		(19)			(19)		779	779			
100254491	WELLFLEET	MA		11/07/2025		798		(21)			(21)		777	777			
100156325	NASHVILLE	TN		07/25/2024		759		(35)			(35)		724	724			
100171545	ROUND ROCK	TX		10/16/2024		770		(22)			(22)		748	748			
100078266	LAKE WORTH	FL		02/10/2022		1,408		(78)			(78)		1,330	1,330			
100195189	PRINCETON	TX		02/24/2025		955		(12)			(12)		943	943			
100128291	REISTERSTOWN	MD		09/14/2023		585		(22)			(22)		563	563			
100166255	DALLAS	GA		09/09/2024		998		18			18		1,016	1,016			
100128063	LA VERGNE	TN		09/08/2023		914		14			14		928	928			
100276594	HOUSTON	TX		01/28/2026		738		(24)			(24)		714	714			
100277227	PLANO	TX		02/10/2026		774		(5)			(5)		769	769			
100272568	FAYETTEVILLE	NC		01/08/2026		861		(22)			(22)		839	839			
100195481	ACWORTH	GA		02/24/2025		978		52			52		1,030	1,030			
100273943	DADEVILLE	AL		01/26/2026		849		(26)			(26)		823	823			
100268677	MATTHEWS	NC		12/29/2025		877		(20)			(20)		857	857			
100235919	JEFFERSON	ME		09/04/2025		735		(22)			(22)		713	713			
100099763	MEDFORD	NY		02/28/2023		1,060		(30)			(30)		1,030	1,030			
100221572	WICKENBURG	AZ		07/22/2025		988		(24)			(24)		964	964			
100200224	CHICAGO	IL		03/07/2025		764		(25)			(25)		739	739			
100068478	FRISCO	TX		08/25/2021		1,774		(45)			(45)		1,729	1,729			
100115270	MADRID	IA		07/17/2023		1,769		(62)			(62)		1,707	1,707			
100238804	LAS VEGAS	NV		09/23/2025		832		(19)			(19)		813	813			
100169091	BRADENTON	FL		09/27/2024		781		(23)			(23)		758	758			
100154667	GULFPORT	FL		07/19/2024		785		(40)			(40)		745	745			
100159248	BLUE SPRINGS	MO		07/15/2024		800		(18)			(18)		782	782			
100110217	YUCCA VALLEY	CA		06/30/2023		877		(7)			(7)		870	870			
100169674	PAGOSA SPRINGS	CO		09/30/2024		1,072		(35)			(35)		1,037	1,037			
100142856	GREENVILLE	SC		02/08/2024		705		(37)			(37)		668	668			
100192862	NAMPA	ID		02/10/2025		1,043		113			113		1,156	1,156			
100235984	SUMMERVILLE	SC		09/04/2025		1,278		(52)			(52)		1,226	1,226			
100076646	BRAWLEY	CA		12/16/2021		1,625		(92)			(92)		1,533	1,533			
100172628	DULUTH	GA		10/24/2024		1,849		(86)			(86)		1,763	1,763			
100078004	LUTHERVILLE	MD		01/12/2022		2,052		(100)			(100)		1,952	1,952			
100127558	GLENDALE	AZ		09/08/2023		903		(6)			(6)		897	897			
100268973	AVON	IN		12/29/2025		1,372		(6)			(6)		1,366	1,366			
100273811	DUNSMUIR	CA		01/23/2026		611		6			6		617	617			
100254300	LEOMINSTER	MA		11/06/2025		991		(41)			(41)		950	950			
100138388	FORNEY	TX		12/18/2023		434		(14)			(14)		420	420			
100140378	KAILUA KONA	HI		01/18/2024		683		(21)			(21)		662	662			
100193100	ACWORTH	GA		02/10/2025		1,057		93			93		1,150	1,150			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167434	LOUISVILLE	KY		09/16/2024		810		(21)			(21)		789	789			
100216481	CYPRESS	TX		06/23/2025		802		(10)			(10)		792	792			
100143047	COLLEGE STATION	TX		02/14/2024		686		(29)			(29)		657	657			
100229123	FUQUAY VARINA	NC		08/14/2025		751		(26)			(26)		725	725			
100133512	PUYALLUP	WA		10/19/2023		607		(8)			(8)		599	599			
100114704	KEMPNER	TX		06/29/2023		715		(33)			(33)		682	682			
100193019	MARICOPA	AZ		02/10/2025		1,337		73			73		1,410	1,410			
100079154	LEANDER	TX		02/24/2022		1,651		(6)			(6)		1,645	1,645			
100065462	MANCHESTER	NH		07/28/2021		1,998		(21)			(21)		1,977	1,977			
100283327	LOUISVILLE	KY		03/11/2026		592		(1)			(1)		591	591			
100144213	SPARKS	NV		03/07/2024		1,065		34			34		1,099	1,099			
100024181	LOS ANGELES	CA		09/20/2018		1,698		3			3		1,701	1,701			
100214329	FAIRPORT	NY		06/02/2025		868		(22)			(22)		846	846			
100193112	ANGIER	NC		02/10/2025		996		80			80		1,076	1,076			
100198331	ACWORTH	GA		02/28/2025		998		78			78		1,076	1,076			
100206558	MORENO VALLEY	CA		04/22/2025		655		(26)			(26)		629	629			
100135466	FAIRHOPE	AL		11/13/2023		1,437		134			134		1,571	1,571			
100265357	KENSINGTON	MD		12/19/2025		803		(20)			(20)		783	783			
100150600	DALLAS	TX		05/03/2024		1,172		(37)			(37)		1,135	1,135			
100065476	CLARKSVILLE	TN		07/28/2021		1,661		(47)			(47)		1,614	1,614			
100185366	SPOKANE	WA		12/20/2024		889		5			5		894	894			
100161490	NEW ORLEANS	LA		07/30/2024		750		(17)			(17)		733	733			
100143539	SCRANTON	PA		02/21/2024		702		(12)			(12)		690	690			
100236812	BRICK	NJ		09/12/2025		2,090		(38)			(38)		2,052	2,052			
100147234	WATERBURY	CT		03/28/2024		735		(18)			(18)		717	717			
100193015	IDAHO FALLS	ID		02/10/2025		702		(20)			(20)		682	682			
100060293	DALLAS	TX		06/25/2021		1,835		(28)			(28)		1,807	1,807			
100219814	LAS VEGAS	NV		07/08/2025		818		(22)			(22)		796	796			
100219377	CHANDLER	AZ		07/02/2025		922		(25)			(25)		897	897			
100283590	ALTAMONTE SPRINGS	FL		03/13/2026		626		(9)			(9)		617	617			
100158677	HUNTERSVILLE	NC		07/10/2024		804		(17)			(17)		787	787			
100272992	CROZET	VA		01/15/2026		1,156		(28)			(28)		1,128	1,128			
100255657	WILMINGTON	DE		11/24/2025		563		(13)			(13)		550	550			
100127975	GOODLETTSVILLE	TN		09/08/2023		1,036		31			31		1,067	1,067			
100133468	KYLE	TX		10/19/2023		4,258		(121)			(121)		4,137	4,137			
100215504	MILLEDGEVILLE	GA		06/12/2025		774		(16)			(16)		758	758			
100165398	WORCESTER	MA		08/29/2024		787		(7)			(7)		780	780			
100229221	HAGUE	VA		08/13/2025		2,577		(102)			(102)		2,475	2,475			
100230102	VALLEJO	CA		08/26/2025		962		(45)			(45)		917	917			
100152210	FORT COLLINS	CO		05/17/2024		995		45			45		1,040	1,040			
100141769	LAMBERTVILLE	NJ		01/30/2024		717		8			8		725	725			
100151629	MONROE	NC		05/10/2024		1,926		(8)			(8)		1,918	1,918			
100152204	MONROE	NC		05/17/2024		819		(9)			(9)		810	810			
100143519	IRVINGTON	NJ		02/21/2024		206,804		(4,453)			(4,453)		202,351	202,351			
100248959	ROCKPORT	TX		10/29/2025		729		(26)			(26)		703	703			
100255646	IDYLLWILD	CA		11/24/2025		736		(33)			(33)		703	703			
100185314	ALPHARETTA	GA		12/20/2024		956		17			17		973	973			
100156745	DUNDALK	MD		06/26/2024		19,969		(255)			(255)		19,714	19,714			
100198480	BALTIMORE	MD		02/28/2025		736		(22)			(22)		714	714			
100204755	ELK GROVE	CA		04/09/2025		710		(33)			(33)		677	677			
100254752	SHELBYVILLE	TN		11/14/2025		928		(32)			(32)		896	896			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089294	ROSEVILLE	CA		01/26/2023		846		(26)			(26)		820	820			
100257690	CORONA	CA		11/26/2025		2,441		(40)			(40)		2,401	2,401			
100235893	NEW ALBANY	IN		09/04/2025		2,400		(101)			(101)		2,299	2,299			
100169034	SAN DIEGO	CA		09/27/2024		733		(26)			(26)		707	707			
100150634	VANCOUVER	WA		05/03/2024		977		19			19		996	996			
100174527	CYPRESS	TX		10/31/2024		385		(25)			(25)		360	360			
100147250	CAPE MAY COURT HOUSE	NJ		03/28/2024		839		(20)			(20)		819	819			
100257035	GRAPEVIEW	WA		11/26/2025		849		(28)			(28)		821	821			
100141250	LAWRENCEVILLE	GA		01/30/2024		709		(21)			(21)		688	688			
100238916	LONG BEACH	CA		09/23/2025		755		(17)			(17)		738	738			
100272638	ORLANDO	FL		01/09/2026		2,979		(62)			(62)		2,917	2,917			
100159292	ANNA	TX		07/15/2024		855		(18)			(18)		837	837			
100181991	RIVERVIEW	FL		12/12/2024		892		1			1		893	893			
100214681	QUEEN CREEK	AZ		06/11/2025		898		8			8		906	906			
100159479	FARMERS BRANCH	TX		07/15/2024		789		(26)			(26)		763	763			
100148443	SAINT PAUL	MN		04/12/2024		736		(20)			(20)		716	716			
100228458	SALEM	SC		08/11/2025		1,506		(67)			(67)		1,439	1,439			
100142355	LANGHORNE	PA		03/15/2024		687		(36)			(36)		651	651			
100272163	POQUOSON	VA		01/08/2026		851		(24)			(24)		827	827			
100134270	HAINES CITY	FL		10/27/2023		538		(14)			(14)		524	524			
100277449	CAMPTON	KY		02/13/2026		797		(25)			(25)		772	772			
100272595	CLARKSTON	MI		01/09/2026		790		(18)			(18)		772	772			
100189308	MELISSA	TX		01/13/2025		758		(27)			(27)		731	731			
100261516	DENVER	CO		12/12/2025		793		(19)			(19)		774	774			
100261190	MAHOPAC	NY		12/05/2025		988		(45)			(45)		943	943			
100140358	LAND O LAKES	FL		01/18/2024		11,228		(15)			(15)		11,213	11,213			
100132431	DALLAS	TX		11/03/2023		534		(6)			(6)		528	528			
100274041	TUCSON	AZ		01/26/2026		842		(11)			(11)		831	831			
100227098	NEWTON	NJ		07/30/2025		802		(18)			(18)		784	784			
100167964	SAN MARCOS	TX		09/20/2024		644		(40)			(40)		604	604			
100198496	NORTH BEACH	MD		02/28/2025		812		(14)			(14)		798	798			
100235038	ORLANDO	FL		08/28/2025		1,047		(12)			(12)		1,035	1,035			
100162676	MIDLAND	TX		08/12/2024		745		(17)			(17)		728	728			
100180319	LEHI	UT		11/25/2024		976		8			8		984	984			
100246275	CAPE CORAL	FL		10/10/2025		689		(16)			(16)		673	673			
100236096	HOFFMAN ESTATES	IL		09/05/2025		697		(24)			(24)		673	673			
100238710	PEARLAND	TX		09/22/2025		684		(32)			(32)		652	652			
100182135	GAINESVILLE	FL		12/12/2024		869		(12)			(12)		857	857			
100210373	DURHAM	NC		05/12/2025		597		(28)			(28)		569	569			
100194077	PALM BEACH GARDENS	FL		03/20/2025		1,411		(55)			(55)		1,356	1,356			
100165646	PASCO	WA		10/04/2024		1,716		(14)			(14)		1,702	1,702			
100129725	MOORESVILLE	NC		09/29/2023		1,075		32			32		1,107	1,107			
100229063	PALM HARBOR	FL		08/14/2025		17,114		(542)			(542)		16,572	16,572			
100182250	FRESNO	CA		12/12/2024		1,121		100			100		1,221	1,221			
100140741	MIRAMAR	FL		01/22/2024		648		(7)			(7)		641	641			
100189937	SPARKS	NV		01/21/2025		1,090		94			94		1,184	1,184			
100186497	ARDMORE	PA		12/30/2024		3,580		(126)			(126)		3,454	3,454			
100246254	CAPE CORAL	FL		10/09/2025		1,153		(55)			(55)		1,098	1,098			
100160020	BLOOMINGDALE	GA		07/17/2024		775		(8)			(8)		767	767			
100115756	IONE	CA		07/20/2023		2,233		(32)			(32)		2,201	2,201			
100131662	MIAMI	FL		10/06/2023		1,193		28			28		1,221	1,221			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172135	BREMERTON	WA		10/17/2024		830		(16)			(16)		814	814			
100254609	INDIAN LAND	SC		11/10/2025		810		22			22		832	832			
100168162	HUNTSVILLE	AL		09/20/2024		765		(15)			(15)		750	750			
100150788	ELLICOTTVILLE	NY		05/07/2024		799		(8)			(8)		791	791			
100148679	RICHMOND	TX		04/16/2024		816		(24)			(24)		792	792			
100065842	OLYMPIC VALLEY	CA		07/23/2021		1,462		(55)			(55)		1,407	1,407			
100208453	SARASOTA	FL		04/29/2025		1,722		(45)			(45)		1,677	1,677			
100166942	ROUND ROCK	TX		09/13/2024		1,030		17			17		1,047	1,047			
100115901	SPRING HILL	TN		07/20/2023		686		(2)			(2)		684	684			
100214517	ATLANTA	GA		06/06/2025		761		(26)			(26)		735	735			
100164359	ROUND ROCK	TX		08/21/2024		3,875		(49)			(49)		3,826	3,826			
100071469	ANAHEIM	CA		10/26/2021		1,890		(28)			(28)		1,862	1,862			
100236207	KNOXVILLE	TN		09/10/2025		743		(19)			(19)		724	724			
100078316	KIRKLAND	WA		02/10/2022		2,838		(8)			(8)		2,830	2,830			
100244916	ALBUQUERQUE	NM		09/29/2025		755		(36)			(36)		719	719			
100212334	KYLE	TX		05/28/2025		778		(15)			(15)		763	763			
100180750	SPRING HILL	FL		11/26/2024		907		12			12		919	919			
5.00007E+11	AMSTERDAM	NLD		07/31/2025		32							32		(32)		(32)
100151939	SALT LAKE CITY	UT		06/14/2024		1,331		(73)			(73)		1,258	1,258			
100206107	BRIDGTON	ME		04/16/2025		795		(32)			(32)		763	763			
100182152	WESLEY CHAPEL	FL		12/12/2024		1,977		(56)			(56)		1,921	1,921			
100238979	PRESCOTT	AZ		09/23/2025		764		(27)			(27)		737	737			
100133456	LEANDER	TX		10/19/2023		567		(21)			(21)		546	546			
100119973	DALLAS	TX		08/11/2023		1,039		7			7		1,046	1,046			
100181993	WOODBRIDGE	VA		12/12/2024		952		26			26		978	978			
100133825	TOLLESON	AZ		10/20/2023		660		(4)			(4)		656	656			
100168159	MELISSA	TX		09/20/2024		872		(9)			(9)		863	863			
100119231	HONOLULU	HI		07/31/2023		912		(4)			(4)		908	908			
100228739	FORT WORTH	TX		08/12/2025		694		(33)			(33)		661	661			
100236200	JACKSON	CA		09/10/2025		454		(15)			(15)		439	439			
100192789	MESA	AZ		02/10/2025		802		(18)			(18)		784	784			
100215853	MIDDLETOWN	DE		06/12/2025		801		(20)			(20)		781	781			
100236217	FORNEY	TX		09/10/2025		791		(12)			(12)		779	779			
100243282	UNIVERSAL CITY	TX		09/26/2025		819		(36)			(36)		783	783			
100120714	HAUPPAUGE	NY		08/25/2023		3,091							3,091	3,091			
100148298	ALPHARETTA	GA		04/12/2024		892		(18)			(18)		874	874			
100190138	WENTZVILLE	MO		01/21/2025		857		(12)			(12)		845	845			
100138425	TAMARAC	FL		12/18/2023		697		(15)			(15)		682	682			
100236249	CHANDLER	AZ		09/10/2025		701		(23)			(23)		678	678			
100175467	DALLAS	GA		12/23/2024		2,105		(25)			(25)		2,080	2,080			
100103730	FREDERICK	MD		05/08/2023		720		(13)			(13)		707	707			
100108037	NEW ORLEANS	LA		05/25/2023		1,525		19			19		1,544	1,544			
100254847	AUBURN	AL		11/17/2025		814		(22)			(22)		792	792			
100268914	WAKE FOREST	NC		12/29/2025		854		(19)			(19)		835	835			
100148851	JACKSON	NJ		04/17/2024		784		(19)			(19)		765	765			
100238069	LACEY	WA		10/03/2025		784		(11)			(11)		773	773			
100227282	DETROIT	MI		07/31/2025		729		(35)			(35)		694	694			
100114983	FORT MYERS	FL		07/14/2023		3,305		(23)			(23)		3,282	3,282			
100117440	LANCASTER	CA		07/20/2023		1,068		89			89		1,157	1,157			
100084824	COLTON	CA		08/02/2022		907		(7)			(7)		900	900			
100186650	PHOENIX	AZ		12/30/2024		1,177		118			118		1,295	1,295			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235232	SAINT PETERSBURG	FL		08/29/2025		314		(11)			(11)		303	303			
100268843	ROSEVILLE	CA		12/29/2025		905		(8)			(8)		897	897			
100119536	MIDLOTHIAN	VA		07/28/2023		853		(6)			(6)		847	847			
100065134	PLANO	TX		07/14/2021		3,677		(89)			(89)		3,588	3,588			
100161425	DALLAS	TX		07/29/2024		799		(14)			(14)		785	785			
100143043	SAN MARCOS	TX		02/14/2024		672		(1)			(1)		671	671			
100171364	N CHELMSFORD	MA		10/16/2024		1,343		(40)			(40)		1,303	1,303			
100215546	TUCSON	AZ		06/12/2025		833		(14)			(14)		819	819			
100161170	MADERA	CA		07/25/2024		1,101		(25)			(25)		1,076	1,076			
100138903	CLERMONT	FL		12/21/2023		1,313		(15)			(15)		1,298	1,298			
100268505	MERIDIAN	ID		12/29/2025		960		26			26		986	986			
100016522	SAVANNAH	GA		04/10/2018		2,366		(52)			(52)		2,314	2,314			
100168460	ANNA	TX		09/25/2024		859		(14)			(14)		845	845			
100110514	FRESNO	CA		06/30/2023		1,218		41			41		1,259	1,259			
100179860	CHOWCHILLA	CA		11/22/2024		710		(9)			(9)		701	701			
100227120	MILFORD	DE		07/30/2025		2,784		(52)			(52)		2,732	2,732			
100244785	MARICOPA	AZ		09/29/2025		1,362		(44)			(44)		1,318	1,318			
100244830	TAMPA	FL		09/29/2025		543		(30)	1		(31)		512	512			
100226695	LOS ANGELES	CA		07/30/2025		3,909		(162)			(162)		3,747	3,747			
100138252	LITHOPOLIS	OH		12/15/2023		1,294		(14)			(14)		1,280	1,280			
100246230	GREENSBORO	NC		10/08/2025		714		(32)			(32)		682	682			
100149012	PHOENIX	AZ		04/19/2024		1,409		(40)			(40)		1,369	1,369			
100142554	ROUND ROCK	TX		02/08/2024		1,369		(13)			(13)		1,356	1,356			
100238963	HAVRE DE GRACE	MD		09/23/2025		804		(26)			(26)		778	778			
100228587	LA QUINTA	CA		08/11/2025		797		(19)			(19)		778	778			
100149152	LAS VEGAS	NV		04/22/2024		937		(7)			(7)		930	930			
100136989	SAINT LOUIS	MO		11/28/2023		744		(8)			(8)		736	736			
100244685	OSWEGO	IL		09/29/2025		937		(1)			(1)		936	936			
100129280	ANNA	TX		09/25/2023		849		1			1		850	850			
100175362	COLORADO SPRINGS	CO		11/05/2024		983							983	983			
100211738	BONITA SPRINGS	FL		05/19/2025		809		(15)			(15)		794	794			
100147854	GLASSBORO	NJ		04/08/2024		838		(18)			(18)		820	820			
100229875	RANCHO CUCAMONGA	CA		08/18/2025		813		(16)			(16)		797	797			
100171498	GOODYEAR	AZ		10/16/2024		1,375		(20)			(20)		1,355	1,355			
100160189	FERN PARK	FL		07/18/2024		299,353		(6,213)			(6,213)		293,140	293,140			
100206826	ALBUQUERQUE	NM		04/24/2025		2,026		(79)			(79)		1,947	1,947			
100195207	RALEIGH	NC		02/24/2025		2,685		(33)			(33)		2,652	2,652			
100228451	NORTH PORT	FL		08/11/2025		816		(14)			(14)		802	802			
100110564	KENNESAW	GA		06/30/2023		841		(5)			(5)		836	836			
100141121	SAN BERNARDINO	CA		01/30/2024		811		(47)			(47)		764	764			
100149344	BAKERSFIELD	CA		04/24/2024		958		(4)			(4)		954	954			
100144238	HARDEEVILLE	SC		03/07/2024		2,954		(22)			(22)		2,932	2,932			
100209302	WINNSBORO	TX		04/29/2025		828		(22)			(22)		806	806			
100230061	LELAND	NC		08/26/2025		800		(21)			(21)		779	779			
100160880	KANSAS CITY	MO		07/24/2024		869		(13)			(13)		856	856			
100212540	BAKERSFIELD	CA		05/29/2025		743		(27)			(27)		716	716			
100156512	MARYSVILLE	CA		06/24/2024		829		(7)			(7)		822	822			
100220614	MERIDIAN	ID		07/15/2025		2,438		(74)			(74)		2,364	2,364			
100192939	MCKINNEY	TX		02/10/2025		724		(22)			(22)		702	702			
100179493	NORTH LAS VEGAS	NV		11/21/2024		957		3			3		960	960			
100118086	MIAMI	FL		07/20/2023		672		(29)			(29)		643	643			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209923	NORTH RICHLAND HILLS	TX		06/11/2025		980		(46)			(46)		934	934			
100171725	FAIRBURN	GA		10/17/2024		923		(11)			(11)		912	912			
100212675	NATIONAL CITY	CA		05/29/2025		1,536		(16)			(16)		1,520	1,520			
100203194	DURHAM	NC		03/27/2025		785		(18)			(18)		767	767			
100238392	BAKERSFIELD	CA		09/19/2025		757		(29)			(29)		728	728			
100144569	CLINTON TOWNSHIP	MI		04/26/2024		3,191		(118)			(118)		3,073	3,073			
100284780	RIDGECREST	CA		03/27/2026		672		(7)			(7)		665	665			
100247532	LAS VEGAS	NV		10/28/2025		731		(35)			(35)		696	696			
100165324	SCOTTSDALE	AZ		08/29/2024		845		(28)			(28)		817	817			
100160145	DAWSONVILLE	GA		07/17/2024		724		(27)			(27)		697	697			
100214351	ASHEVILLE	NC		06/02/2025		953		49			49		1,002	1,002			
100091343	LOS BARRILES	MEX		01/17/2023		3,462							3,462	3,462			
100179434	ACWORTH	GA		11/21/2024		984		22			22		1,006	1,006			
100065359	ROUND ROCK	TX		07/28/2021		1,630		(21)			(21)		1,609	1,609			
100066898	MILFORD	MA		08/02/2021		2,659							2,659	2,659			
100137323	BETHLEHEM	GA		12/01/2023		736		(6)			(6)		730	730			
100128177	PALM SPRINGS	CA		09/18/2023		850		15			15		865	865			
100172775	PASCO	WA		12/06/2024		1,500		22			22		1,522	1,522			
100071525	EVERETT	WA		10/14/2021		1,247		(42)	3		(45)		1,202	1,202			
100151453	GOLD CANYON	AZ		05/10/2024		848		(7)			(7)		841	841			
100212612	GRAND HAVEN	MI		05/29/2025		786		(17)			(17)		769	769			
100141494	TOLLESON	AZ		01/30/2024		4,735		66			66		4,801	4,801			
100127622	GEORGETOWN	TX		09/08/2023		2,832		(15)			(15)		2,817	2,817			
100182027	LEANDER	TX		12/12/2024		918		15			15		933	933			
100284552	INDEPENDENCE	MO		03/26/2026		831		(22)			(22)		809	809			
100245307	TAMPS	FL		10/06/2025		819		(17)			(17)		802	802			
100148573	TOMS RIVER	NJ		04/12/2024		801		(19)			(19)		782	782			
100084637	PROVO	UT		08/02/2022		1,032		(5)			(5)		1,027	1,027			
100244694	NOBLESVILLE	IN		09/29/2025		813		(27)			(27)		786	786			
100227182	DACULA	GA		07/30/2025		808		(24)			(24)		784	784			
100238529	SURPRISE	AZ		09/19/2025		802		(18)			(18)		784	784			
100132815	SYLMAR AREA LOS ANGELES	CA		11/03/2023		769		(4)			(4)		765	765			
100212586	PORT ORANGE	FL		05/29/2025		653		(31)			(31)		622	622			
100162895	OCEAN VIEW	HI		08/12/2024		708		(21)			(21)		687	687			
100135846	LAWRENCEVILLE	GA		11/10/2023		836		20			20		856	856			
100228609	BOWIE	MD		08/11/2025		11,510		(269)			(269)		11,241	11,241			
100211876	MONT CLARE	PA		05/19/2025		799		(6)			(6)		793	793			
100133361	ROYAL PALM BEACH	FL		11/21/2023		803		(26)			(26)		777	777			
100147951	LAS VEGAS	NV		04/08/2024		868		(16)			(16)		852	852			
100119188	NORTH LAS VEGAS	NV		07/31/2023		826		(3)			(3)		823	823			
100138185	KISSIMMEE	FL		12/14/2023		442		(10)			(10)		432	432			
100238296	BAYTOWN	TX		09/19/2025		829		6			6		835	835			
100091770	DENVER	NC		01/30/2023		498		(16)			(16)		482	482			
100192630	SACHSE	TX		02/10/2025		3,355		(33)			(33)		3,322	3,322			
100075258	FREDERICK	MD		12/01/2021		1,720		(7)			(7)		1,713	1,713			
100170223	SANTA ROSA BEACH	FL		10/08/2024		1,023		(20)			(20)		1,003	1,003			
100172539	SAINT CHARLES	IL		10/23/2024		787		(23)			(23)		764	764			
100140448	WESTFIELD	IN		01/18/2024		1,048		15			15		1,063	1,063			
100204191	WOODLAND HILLS	CA		03/31/2025		2,968		(124)			(124)		2,844	2,844			
100206943	WYNCOTE	PA		04/25/2025		688		(30)			(30)		658	658			
100181969	EUGENE	OR		12/12/2024		4,140		(19)			(19)		4,121	4,121			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143320	SUMMERVILLE	SC		02/16/2024		1,138		11			11		1,149	1,149			
100188891	FORT WORTH	TX		01/09/2025		1,052		20			20		1,072	1,072			
100284502	GOLD CANYON	AZ		03/26/2026		770		(11)			(11)		759	759			
100151666	JEANNETTE	PA		05/10/2024		865		(4)			(4)		861	861			
100153233	RADCLIFF	KY		05/30/2024		797		(2)			(2)		795	795			
100076191	NEWARK	NJ		01/07/2022		1,721		(9)			(9)		1,712	1,712			
100216211	STOCKTON	CA		06/20/2025		763		(25)			(25)		738	738			
100201729	OJAI	CA		03/18/2025		2,455		(68)			(68)		2,387	2,387			
100215778	CONROE	TX		06/12/2025		737		(12)			(12)		725	725			
100219599	KAUFMAN	TX		07/07/2025		562		(17)			(17)		545	545			
100236183	MERCED	CA		09/10/2025		720		(24)			(24)		696	696			
100146952	TIMNATH	CO		03/26/2024		1,119		81			81		1,200	1,200			
100148526	GAINESVILLE	FL		04/12/2024		818		(17)			(17)		801	801			
100174027	HOUSTON	TX		10/31/2024		709		(33)			(33)		676	676			
100165746	LAVON	TX		08/29/2024		792		(19)			(19)		773	773			
100156619	LAS VEGAS	NV		06/24/2024		865		(10)			(10)		855	855			
100214467	PEARBLOSSOM	CA		06/06/2025		785		(29)			(29)		756	756			
100076336	RIVERTON	UT		01/07/2022		1,911		(34)			(34)		1,877	1,877			
100255506	CROZET	VA		11/24/2025		1,494		(46)			(46)		1,448	1,448			
100218565	STATESVILLE	NC		06/27/2025		732		(25)			(25)		707	707			
100190850	CAPE CORAL	FL		01/27/2025		1,149		(24)			(24)		1,125	1,125			
100205848	PITTSBURGH	PA		04/14/2025		826		(16)			(16)		810	810			
100195188	ARDMORE	PA		02/24/2025		862		(5)			(5)		857	857			
100166227	MONROE	NC		09/09/2024		1,029		33			33		1,062	1,062			
100216545	THREE LAKES	WI		06/23/2025		784		(15)			(15)		769	769			
100245420	MERIDIAN	ID		10/06/2025		785		(36)			(36)		749	749			
100254849	HOUSTON	TX		11/17/2025		1,969		(60)			(60)		1,909	1,909			
100230409	DUNKIRK	MD		08/29/2025		1,712		(36)			(36)		1,676	1,676			
100253520	TATE	GA		10/30/2025		807		(34)			(34)		773	773			
100101191	HOLLYWOOD	FL		04/28/2023		1,209		118			118		1,327	1,327			
100160234	ALBUQUERQUE	NM		07/18/2024		711		(19)			(19)		692	692			
100254820	HOLLYWOOD	FL		11/14/2025		800		(34)			(34)		766	766			
100014823	OLYMPIC VALLEY	CA		11/28/2017		2,394		(43)			(43)		2,351	2,351			
100247252	BOONE	NC		10/23/2025		772		(19)			(19)		753	753			
100188920	ARVADA	CO		01/09/2025		815		(20)			(20)		795	795			
100159350	FREDERICK	MD		07/15/2024		987		12			12		999	999			
100254504	BELGRADE	MT		11/07/2025		832		(26)			(26)		806	806			
100142970	BRIDGEPORT	CT		02/09/2024		2,847		(40)			(40)		2,807	2,807			
100127532	MURFREESBORO	TN		09/08/2023		1,134		56			56		1,190	1,190			
100057749	BELLINGHAM	WA		06/30/2021		1,694		(65)			(65)		1,629	1,629			
100148435	GEORGETOWN	TX		04/12/2024		672		(23)			(23)		649	649			
100198992	HOUSTON	TX		02/28/2025		721		(20)			(20)		701	701			
100220513	TACOMA	WA		07/15/2025		767		(30)			(30)		737	737			
100086186	CONROE	TX		10/07/2022		842		(31)			(31)		811	811			
100229784	NEW ALBANY	OH		08/18/2025		840		(15)			(15)		825	825			
100081211	FRISCO	TX		03/18/2022		1,804		59			59		1,863	1,863			
100151661	GORDONSVILLE	VA		05/10/2024		879		(4)	1		(5)		874	874			
100071805	BOYNTON BEACH	FL		10/14/2021		1,673		(53)			(53)		1,620	1,620			
100271964	HENDERSON	NV		01/06/2026		2,896		(66)			(66)		2,830	2,830			
100221139	OCALA	FL		07/21/2025		1,069		(22)			(22)		1,047	1,047			
100156549	LEHIGH ACRES	FL		06/24/2024		552		(6)	1		(7)		545	545			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245707	EUGENE	OR		10/06/2025		930		(36)			(36)		894	894			
100117980	STRATFORD	CT		07/20/2023		607		(33)			(33)		574	574			
100208971	ORLANDO	FL		04/29/2025		482		(20)			(20)		462	462			
100212574	PARRISH	FL		05/29/2025		766		(6)			(6)		760	760			
100088859	FARMINGTON	MN		11/15/2022		875		(4)			(4)		871	871			
100117435	MIAMI	FL		07/20/2023		995		67			67		1,062	1,062			
100100907	BELTSVILLE	MD		04/28/2023		1,169		30			30		1,199	1,199			
100212144	MARIETTA	GA		05/22/2025		924		15			15		939	939			
100186331	MOUNT VERNON	WA		12/30/2024		1,056		(11)			(11)		1,045	1,045			
100135489	SAINT JOHN	IN		11/13/2023		1,040		80			80		1,120	1,120			
100151046	ANTIOCH	TN		05/08/2024		1,036		44			44		1,080	1,080			
100168048	PUYALLUP	WA		09/20/2024		852		(13)			(13)		839	839			
100238629	PIONEER	CA		09/19/2025		884		(17)			(17)		867	867			
100198913	CORVALLIS	OR		02/28/2025		776		(5)			(5)		771	771			
100150521	OAKWOOD	GA		05/03/2024		961		19			19		980	980			
100148346	MADERA	CA		04/12/2024		1,102		28			28		1,130	1,130			
100218894	POCONO LAKE	PA		06/27/2025		1,125		(28)			(28)		1,097	1,097			
100204920	SCOTTSDALE	AZ		04/10/2025		747		(35)			(35)		712	712			
100238064	LACEY	WA		10/03/2025		782		(11)			(11)		771	771			
100185031	GREENWOOD	IN		12/20/2024		871		28			28		899	899			
100186265	SAVANNAH	GA		12/27/2024		856		(12)			(12)		844	844			
100253531	SHOREWOOD	WI		10/30/2025		12,135		(324)			(324)		11,811	11,811			
100132755	LOS ANGELES	CA		11/03/2023		736		(7)			(7)		729	729			
100089254	SLIDELL	LA		01/26/2023		746		18			18		764	764			
100110297	BALTIMORE	MD		06/30/2023		681		2			2		683	683			
100182381	ZEELAND	MI		12/12/2024		770		(20)			(20)		750	750			
100194800	CEDAR ISLAND	NC		02/21/2025		819		(19)			(19)		800	800			
100108177	BOWIE	MD		05/24/2023		661		(16)			(16)		645	645			
100157859	LAS VEGAS	NV		07/09/2024		779		(20)			(20)		759	759			
100166442	MCKINNEY	TX		10/31/2024		1,875		(87)			(87)		1,788	1,788			
100177618	SNELLVILLE	GA		01/16/2025		789		(17)			(17)		772	772			
100110177	SAN DIEGO	CA		06/30/2023		1,061		19			19		1,080	1,080			
100209421	MC GAHEYSVILLE	VA		04/29/2025		753		(29)			(29)		724	724			
100205164	SAN DIEGO	CA		05/01/2025		1,148		(32)			(32)		1,116	1,116			
100152368	CLOVIS	CA		05/17/2024		771		(5)			(5)		766	766			
100090775	TOOELE	UT		02/28/2023		825		(11)			(11)		814	814			
100161135	CROWN POINT	IN		07/24/2024		1,012		32			32		1,044	1,044			
100195191	AUSTIN	TX		02/24/2025		820		(11)			(11)		809	809			
100151219	MURPHY	NC		05/10/2024		548		(15)	1		(16)		532	532			
100180431	MCKINNEY	TX		11/25/2024		893		(4)			(4)		889	889			
100128820	HUDSON	FL		09/21/2023		19,068		(510)			(510)		18,558	18,558			
100172323	LOUISVILLE	KY		10/21/2024		2,198		(53)			(53)		2,145	2,145			
100148642	OKLAHOMA CITY	OK		05/15/2024		792		9			9		801	801			
100149920	FONTANA	CA		04/29/2024		565		(16)			(16)		549	549			
100182161	NEW BERN	NC		12/12/2024		1,405		(6)			(6)		1,399	1,399			
100177620	FOLSOM	CA		01/16/2025		961		(33)			(33)		928	928			
100117043	FRESNO	CA		07/20/2023		1,104		188			188		1,292	1,292			
100135804	MELISSA	TX		11/10/2023		843		(5)			(5)		838	838			
100173881	KISSIMMEE	FL		10/31/2024		1,013		(47)			(47)		966	966			
100110292	PEORIA	AZ		06/30/2023		1,015							1,015	1,015			
100110306	PEORIA	AZ		06/30/2023		1,015							1,015	1,015			

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100142619	GALVESTON	TX		02/08/2024		822		(17)			(17)		805	805			
100221785	ENGLEWOOD	CO		07/25/2025		819							819	819			
100257888	WINNETKA	IL		11/26/2025		720		(47)			(47)		673	673			
100065721	PUYALLUP	WA		07/28/2021		1,188		(46)	3		(49)		1,139	1,139			
100213928	APEX	NC		05/29/2025		838		(8)			(8)		830	830			
100163829	PATTERSON	CA		09/27/2024		1,130		(48)			(48)		1,082	1,082			
100203912	HESPERIA	CA		03/28/2025		734		(34)			(34)		700	700			
100150908	MELISSA	TX		05/08/2024		878		(13)			(13)		865	865			
100161157	FREEPORT	FL		07/24/2024		720		(26)			(26)		694	694			
100185229	NORRIDGE	IL		01/24/2025		624		(29)			(29)		595	595			
100203933	SHELTON	WA		03/28/2025		729		(34)			(34)		695	695			
100244260	ALEXANDRIA	VA		09/29/2025		739		(5)			(5)		734	734			
100164294	AUSTIN	TX		08/21/2024		1,236		(24)			(24)		1,212	1,212			
100198354	ANNA	TX		02/28/2025		843		(11)			(11)		832	832			
100172305	AURORA	CO		10/21/2024		3,980		146			146		4,126	4,126			
100173100	HOMESTEAD	FL		10/30/2024		760		(22)			(22)		738	738			
100147549	ORLANDO	FL		04/03/2024		847		(37)			(37)		810	810			
100155945	CEDAR PARK	TX		06/17/2024		886		(11)			(11)		875	875			
100135200	NORTH PORT	FL		11/07/2023		868		(14)			(14)		854	854			
100151919	HEMET	CA		07/10/2024		731		(23)			(23)		708	708			
100282374	CUMMING	GA		02/27/2026		7,149		331			331		7,480	7,480			
100185458	FRESNO	CA		12/20/2024		953		21			21		974	974			
100172408	NAMPA	ID		10/23/2024		933		(18)			(18)		915	915			
100246282	JUSTICE	IL		10/10/2025		745		(19)			(19)		726	726			
100238567	RICHMOND	TX		09/19/2025		1,423		(42)			(42)		1,381	1,381			
100115878	LEHI	UT		07/20/2023		1,067		32			32		1,099	1,099			
4010080715	HARRISBURG	PA		09/27/2024		807		(9)			(9)		798	798			
100139992	NORTH POTOMAC	MD		01/09/2024		811		(19)			(19)		792	792			
100172430	PORT ORCHARD	WA		10/23/2024		1,149		(33)			(33)		1,116	1,116			
100020186	PLACENTIA	CA		07/17/2018		1,894		(17)			(17)		1,877	1,877			
4010060715	BALTIMORE	MD		10/27/2023		679		(17)			(17)		662	662			
100080918	TEMECULA	CA		03/10/2022		1,674		(26)			(26)		1,648	1,648			
100159330	BREINIGSVILLE	PA		07/15/2024		998		30			30		1,028	1,028			
100142695	MERCED	CA		02/08/2024		971		(1)			(1)		970	970			
100216693	STATE COLLEGE	PA		06/23/2025		1,060		(23)			(23)		1,037	1,037			
100148663	PHOENIX	AZ		04/15/2024		961		(10)			(10)		951	951			
100244473	SAINT JOSEPH	MI		09/29/2025		4,757		(171)			(171)		4,586	4,586			
100172429	KISSIMMEE	FL		10/23/2024		1,161		(19)			(19)		1,142	1,142			
100142758	WENDELL	NC		02/08/2024		993		20			20		1,013	1,013			
100065228	LOS ANGELES	CA		07/14/2021		2,119		(31)			(31)		2,088	2,088			
100192490	RIVERSIDE	CA		02/07/2025		2,802		(173)			(173)		2,629	2,629			
100255343	GLEN ALLEN	VA		11/25/2025		870		(33)			(33)		837	837			
100193289	ELKRIDGE	MD		02/10/2025		862		4			4		866	866			
100137672	GARDNER	MA		12/08/2023		752		(1)			(1)		751	751			
100071937	CAPE CORAL	FL		11/19/2021		1,564		(141)			(141)		1,423	1,423			
100127990	NASHVILLE	TN		09/08/2023		2,586		40			40		2,626	2,626			
100202952	RANSON	WV		03/24/2025		766		(14)			(14)		752	752			
100153817	LAWRENCEVILLE	GA		07/10/2024		410		(15)			(15)		395	395			
100177080	CRYSTAL LAKE	IL		01/16/2025		3,170		(50)			(50)		3,120	3,120			
100192744	WALDORF	MD		02/10/2025		824		(10)			(10)		814	814			
100084748	HOLLYWOOD	FL		08/02/2022		873		(33)			(33)		840	840			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211713	HISTORIC NEW CASTLE	DE		05/19/2025		820		(5)			(5)		815	815			
100136465	LEHI	UT		11/20/2023		914		37			37		951	951			
100266798	DOWNERS GROVE	IL		12/23/2025		921		(22)			(22)		899	899			
100115924	NAPLES	FL		07/20/2023		146,401		(2,330)			(2,330)		144,071	144,071			
100189125	SUFFOLK	VA		01/13/2025		853		24			24		877	877			
100132692	LAWRENCEVILLE	GA		11/03/2023		743		(4)			(4)		739	739			
100174877	ARNOLD	MO		10/31/2024		733		(37)			(37)		696	696			
100203165	SANFORD	NC		03/27/2025		980		37			37		1,017	1,017			
100132352	SCOTTSDALE	AZ		11/03/2023		972		89			89		1,061	1,061			
100254559	SUGAR HILL	GA		11/07/2025		1,160		(36)			(36)		1,124	1,124			
100090784	TINLEY PARK	IL		02/28/2023		640		(19)			(19)		621	621			
100172964	VICTORIA	TX		10/25/2024		3,868		(52)			(52)		3,816	3,816			
100213997	PHOENIXVILLE	PA		05/29/2025		849		(14)			(14)		835	835			
100169501	MOUNT SINAI	NY		09/30/2024		843		(28)			(28)		815	815			
100150777	LINDON	UT		05/07/2024		4,506		(68)			(68)		4,438	4,438			
100194278	WAUKESHA	WI		02/14/2025		818		(30)			(30)		788	788			
100203269	DUMFRIES	VA		03/27/2025		791		(27)			(27)		764	764			
100192241	HEMET	CA		01/31/2025		906		(42)			(42)		864	864			
100178237	LOS ANGELES	CA		11/19/2024		1,079		(39)			(39)		1,040	1,040			
100065279	DAYTONA BEACH SHORES	FL		07/28/2021		1,782		(24)			(24)		1,758	1,758			
100157920	BLACKSTONE	VA		07/09/2024		770		(6)			(6)		764	764			
100146933	TEMPLE TERRACE	FL		03/26/2024		737		(3)			(3)		734	734			
100164358	BRANDYWINE	MD		08/21/2024		997		18			18		1,015	1,015			
100195184	WEST CHESTER	PA		02/24/2025		737		(16)			(16)		721	721			
100212665	PALM COAST	FL		05/29/2025		306,925		(5,909)			(5,909)		301,016	301,016			
100284963	YOUNGSVILLE	LA		03/27/2026		505		(15)			(15)		490	490			
100152334	ARGYLE	TX		05/17/2024		3,887		205			205		4,092	4,092			
100119826	DECATUR	GA		08/08/2023		1,073		(31)			(31)		1,042	1,042			
100175185	GAITHERSBURG	MD		11/05/2024		989		(4)			(4)		985	985			
100198494	JARRETTSVILLE	MD		02/28/2025		697		(26)			(26)		671	671			
100144431	ATLANTA	GA		03/07/2024		873		8			8		881	881			
100205760	MONROE	NC		04/14/2025		795		(7)			(7)		788	788			
100079627	HOLLYWOOD	FL		04/08/2022		1,446		(53)			(53)		1,393	1,393			
100135816	CANTON	GA		11/10/2023		907		13			13		920	920			
100215571	AMERICAN FORK	UT		06/12/2025		925		30			30		955	955			
100163321	SAN BERNARDINO	CA		08/13/2024		2,356		(82)			(82)		2,274	2,274			
100109772	CHANDLER	AZ		08/04/2023		1,010		(8)			(8)		1,002	1,002			
100139156	NORTHRIDGE	CA		12/28/2023		3,972		(65)			(65)		3,907	3,907			
100156001	BONITA SPRINGS	FL		06/18/2024		689		(31)			(31)		658	658			
100133814	AVONDALE	AZ		10/20/2023		655		(2)			(2)		653	653			
100247091	LONG BEACH	WA		10/22/2025		677		(17)			(17)		660	660			
100162696	FORT WORTH	TX		08/12/2024		980		11			11		991	991			
100136129	POMPANO BEACH	FL		12/18/2023		3,318		(219)			(219)		3,099	3,099			
100079974	EL SOBRANTE	CA		04/25/2022		1,654		71			71		1,725	1,725			
100246301	BLUFFTON	SC		10/10/2025		817		(25)			(25)		792	792			
100214930	MESQUITE	NV		06/11/2025		13,361		(210)			(210)		13,151	13,151			
100201011	MYRTLE BEACH	SC		03/12/2025		952		70			70		1,022	1,022			
100100463	OVERLAND PARK	KS		04/27/2023		2,707		(40)			(40)		2,667	2,667			
100023381	CYPRESS	CA		08/16/2018		1,867		(15)			(15)		1,852	1,852			
100205803	GEORGETOWN	TX		04/14/2025		771		(20)			(20)		751	751			
100215474	TOMS RIVER	NJ		06/12/2025		4,024		(81)			(81)		3,943	3,943			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182259	BUFORD	GA		12/12/2024		1,052		67			67		1,119	1,119			
100135505	MERCED	CA		11/13/2023		2,122		143			143		2,265	2,265			
100168456	COLUMBUS	OH		09/25/2024		961		1			1		962	962			
100272209	SHOREWOOD	IL		01/08/2026		896		(14)			(14)		882	882			
100078498	WINDERMERE	FL		02/25/2022		1,504		(65)			(65)		1,439	1,439			
100066831	PLANTATION	FL		08/02/2021		1,373		5			5		1,378	1,378			
100182119	WINTER GARDEN	FL		12/12/2024		981		15			15		996	996			
100200278	WOONSOCKET	RI		03/07/2025		822		(20)			(20)		802	802			
100203200	LAWRENCEVILLE	GA		03/27/2025		708		(31)			(31)		677	677			
100153191	PROVO	UT		05/30/2024		13,382		(148)			(148)		13,234	13,234			
100273020	APOPKA	FL		01/15/2026		609		17			17		626	626			
100202697	MORGAN	UT		03/24/2025		792		(23)			(23)		769	769			
100203185	SANTAQUIN	UT		03/27/2025		1,242		50			50		1,292	1,292			
100207195	RALEIGH	NC		04/28/2025		850		4			4		854	854			
100185197	HUMMELSTOWN	PA		01/24/2025		782		(8)			(8)		774	774			
100219045	FUQUAY VARINA	NC		06/27/2025		840		(33)			(33)		807	807			
100164850	TACOMA	WA		08/26/2024		883		5			5		888	888			
100188778	DELAWARE	OH		01/09/2025		1,078		64			64		1,142	1,142			
100245407	ALLEN	TX		10/06/2025		42,552		(1,509)			(1,509)		41,043	41,043			
100212367	EDMOND	OK		05/28/2025		773		(15)			(15)		758	758			
100151738	RIO LINDA	CA		05/10/2024		58							58	58			
100127574	COOPERSBURG	PA		09/08/2023		1,141		64			64		1,205	1,205			
100257208	MCKINNEY	TX		11/26/2025		680		(20)			(20)		660	660			
100140123	CHARLOTTESVILLE	VA		01/09/2024		1,139		(15)			(15)		1,124	1,124			
100179562	DAWSONVILLE	GA		11/21/2024		1,186		(15)			(15)		1,171	1,171			
100254470	RANSON	WV		11/07/2025		786		(10)			(10)		776	776			
100148032	PINEVILLE	NC		04/10/2024		1,005		10			10		1,015	1,015			
100185936	STOCKTON	CA		12/26/2024		70							70	70			
100188557	PHOENIX	AZ		02/10/2025		765		(27)			(27)		738	738			
100135832	LITTLE EGG HARBOR TWP	NJ		11/10/2023		820		(9)			(9)		811	811			
100150712	OAK POINT	TX		05/06/2024		946		9			9		955	955			
100133722	LOGANVILLE	GA		10/23/2023		15,826		142			142		15,968	15,968			
100167412	VENICE	FL		09/16/2024		3,642		2			2		3,644	3,644			
100084609	WENDELL	NC		08/02/2022		861		(30)			(30)		831	831			
100205813	LAS VEGAS	NV		04/14/2025		823		(16)			(16)		807	807			
100188464	APEX	NC		01/08/2025		752		(26)			(26)		726	726			
100171379	WENTZVILLE	MO		10/16/2024		917		(24)			(24)		893	893			
100198315	MESA	AZ		02/28/2025		518		(16)			(16)		502	502			
100101023	BOISE	ID		04/28/2023		1,374		282			282		1,656	1,656			
100162717	DALLAS	GA		08/12/2024		1,046		42			42		1,088	1,088			
100131972	COLUMBIA	MD		10/13/2023		594		(3)			(3)		591	591			
100115476	CHARLOTTE	NC		07/17/2023		885		(9)			(9)		876	876			
100211589	SACRAMENTO	CA		06/23/2025		740		(19)			(19)		721	721			
100255814	KNIGHTDALE	NC		11/24/2025		927		(14)			(14)		913	913			
100254640	PASADENA	CA		11/10/2025		725		(32)			(32)		693	693			
100173241	SAINT AUGUSTINE	FL		10/30/2024		1,277		20			20		1,297	1,297			
100192931	MEMPHIS	TN		02/10/2025		786		(13)			(13)		773	773			
100133641	FORT LEE	NJ		10/23/2023		899		13			13		912	912			
100083988	STOCKTON	CA		07/12/2022		1,070		(2)			(2)		1,068	1,068			
100214219	TUCSON	AZ		05/30/2025		3,080		8			8		3,088	3,088			
100176015	WEST CHESTER	PA		12/20/2024		787		(8)			(8)		779	779			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209469	BROOKFIELD	IL		04/29/2025		855		(7)			(7)		848	848			
100179419	WEST HARTFORD	CT		12/27/2024		738		(18)			(18)		720	720			
100079091	MOORESTOWN	NJ		02/24/2022		590		3	2		1		591	591			
100255468	MIDDLETON	ID		11/24/2025		922		(14)			(14)		908	908			
100139553	HOLBROOK	MA		12/28/2023		20,693		161			161		20,854	20,854			
100215496	TEMPE	AZ		06/12/2025		819		(11)			(11)		808	808			
100136309	SACRAMENTO	CA		11/20/2023		810		3			3		813	813			
100132321	HIRAM	GA		11/03/2023		727		80			80		807	807			
100245391	BOLINGBROOK	IL		10/06/2025		826		(29)			(29)		797	797			
100133649	BARTLETT	NH		10/23/2023		808		(1)			(1)		807	807			
100199003	FARMINGTON	AR		02/28/2025		7,876		(146)			(146)		7,730	7,730			
100203897	VERO BEACH	FL		03/28/2025		768		(28)			(28)		740	740			
100174242	MANSFIELD	TX		10/31/2024		817		(26)			(26)		791	791			
100114535	MORENO VALLEY	CA		06/29/2023		982		(46)			(46)		936	936			
100192663	HOLLY SPRINGS	NC		02/10/2025		819		(9)			(9)		810	810			
100220882	SEWELL	NJ		07/18/2025		828		(11)			(11)		817	817			
100168453	BETHLEHEM	GA		09/25/2024		875		(17)			(17)		858	858			
100074144	SICKLERVILLE	NJ		12/09/2021		828		(15)			(15)		813	813			
100178234	HOBBS	NM		11/19/2024		289		(1)			(1)		288	288			
100161977	BASTROP	TX		07/31/2024		692		(45)			(45)		647	647			
100088867	SANTA ROSA BEACH	FL		11/15/2022		856		(7)			(7)		849	849			
100146897	CHICAGO	IL		03/26/2024		793		(9)			(9)		784	784			
100086919	ST GEORGE	UT		10/24/2022		1,228		(14)			(14)		1,214	1,214			
100168701	WHITE LAKE	MI		09/25/2024		709		(19)			(19)		690	690			
100157691	ASHEVILLE	NC		06/28/2024		616		(29)			(29)		587	587			
100083674	ORLANDO	FL		06/21/2022		1,056		(35)			(35)		1,021	1,021			
100103596	GREENSBORO	GA		05/08/2023		585		8			8		593	593			
100185222	BAKERSFIELD	CA		01/24/2025		832		(3)			(3)		829	829			
100140127	MERCED	CA		01/09/2024		1,278		8			8		1,286	1,286			
100153361	GREEN VALLEY	AZ		05/30/2024		892		(14)			(14)		878	878			
100182411	AVE MARIA	FL		12/12/2024		964		23			23		987	987			
100137339	KATY	TX		12/01/2023		621		(19)			(19)		602	602			
100194450	BAKERSFIELD	CA		02/14/2025		767		(22)			(22)		745	745			
100194504	HENDERSON	NV		02/14/2025		775		(36)			(36)		739	739			
100180167	PORTLAND	OR		11/25/2024		3,906		(126)			(126)		3,780	3,780			
100120751	ANNA	TX		08/25/2023		863		(7)			(7)		856	856			
100214784	RICHFIELD	UT		06/11/2025		1,051		(22)			(22)		1,029	1,029			
100155904	BRIDGEPORT	CT		06/17/2024		857		(11)			(11)		846	846			
100201412	NEW ORLEANS	LA		03/12/2025		810		(11)			(11)		799	799			
100135719	WENDELL	NC		11/10/2023		688		42			42		730	730			
100247260	MOUNT JACKSON	VA		10/23/2025		805		(19)			(19)		786	786			
100244474	RALEIGH	NC		09/29/2025		812		(26)			(26)		786	786			
100182637	BRAINERD	MN		12/12/2024		937		22			22		959	959			
100090703	WEST BABYLON	NY		12/29/2022		753		(27)			(27)		726	726			
100216573	TOMS RIVER	NJ		06/23/2025		715		(21)			(21)		694	694			
100148748	WAKE FOREST	NC		04/17/2024		867		(10)			(10)		857	857			
100201429	DENTON	TX		03/12/2025		659		(31)			(31)		628	628			
100186782	PHOENIX	AZ		12/31/2024		1,134		1			1		1,135	1,135			
100226792	WESLEY CHAPEL	FL		07/30/2025		1,251		(21)			(21)		1,230	1,230			
100136505	TUCSON	AZ		11/20/2023		1,036		127			127		1,163	1,163			
100219355	OLATHE	KS		06/30/2025		748		(19)			(19)		729	729			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119273	BAKERSFIELD	CA		07/31/2023		930		(1)			(1)		929	929			
100108986	CHARLOTTE	NC		05/31/2023		794		(23)			(23)		771	771			
100091413	MINNEAPOLIS	MN		02/22/2023		888		(8)			(8)		880	880			
100268921	FISHERS	IN		12/29/2025		900		(9)			(9)		891	891			
100218751	HACKBERRY	LA		06/27/2025		3,128		(100)			(100)		3,028	3,028			
100228442	GASTONIA	NC		08/11/2025		938		46			46		984	984			
100152354	FORT WORTH	TX		05/17/2024		2,004		158			158		2,162	2,162			
100100653	DELANCO	NJ		04/28/2023		2,927		31			31		2,958	2,958			
100255713	NEWARK	DE		11/24/2025		884		(9)			(9)		875	875			
100180559	SACRAMENTO	CA		11/26/2024		767		(23)			(23)		744	744			
100194703	ANTLOCH	TN		02/21/2025		794		(13)			(13)		781	781			
100148099	HUTTO	TX		04/10/2024		927							927	927			
100138339	BRASELTON	GA		12/18/2023		884		7			7		891	891			
100174097	ORANGE BEACH	AL		10/31/2024		718		(24)			(24)		694	694			
100182573	BRANDYWINE	MD		12/12/2024		929		2			2		931	931			
100220742	BELTON	MO		07/18/2025		819		16			16		835	835			
100162657	CAPE CORAL	FL		08/12/2024		1,061		49			49		1,110	1,110			
100194743	SANFORD	NC		02/21/2025		1,887		9			9		1,896	1,896			
100118145	CORPUS CHRISTI	TX		07/20/2023		386		(15)			(15)		371	371			
100218177	VACAVILLE	CA		07/22/2025		1,296		(50)			(50)		1,246	1,246			
100103090	ROOSEVELT	NY		04/21/2023		823		(34)			(34)		789	789			
100212269	AUBURN	GA		05/28/2025		6,457		(133)			(133)		6,324	6,324			
100166067	FREDERICKSBURG	TX		09/09/2024		754		(14)			(14)		740	740			
100205941	MARICOPA	AZ		04/15/2025		839		13			13		852	852			
100282169	AUSTIN	TX		02/27/2026		520		(20)			(20)		500	500			
100148069	YOUNGSVILLE	NC		04/10/2024		868		(6)			(6)		862	862			
100172609	FOUNTAIN HILLS	AZ		10/23/2024		1,372		(33)			(33)		1,339	1,339			
100182613	WESTAMPTON	NJ		12/12/2024		846		(12)			(12)		834	834			
100146936	SALADO	TX		03/26/2024		788		(5)			(5)		783	783			
5.00005E+11	VELP	NLD		09/26/2024		37							37		(37)		(37)
500005166002A	BUSSUM	NLD		10/29/2024		34							34		(34)		(34)
100147925	WESTON	TX		04/08/2024		982		(2)			(2)		980	980			
100218566	DENVER	CO		06/27/2025		9,836		(233)			(233)		9,603	9,603			
100282052	INDIO	CA		02/27/2026		540		4			4		544	544			
100283716	PEARLAND	TX		03/13/2026		5,736		(260)			(260)		5,476	5,476			
100272871	TACOMA	WA		01/15/2026		1,611		(62)			(62)		1,549	1,549			
100276536	LITTLEROCK	CA		01/28/2026		836		(18)			(18)		818	818			
100282227	NOKOMIS	FL		02/27/2026		799		(36)			(36)		763	763			
100281981	INDIANAPOLIS	IN		02/27/2026		7,812		(287)			(287)		7,525	7,525			
100278093	CORAL SPRINGS	FL		02/26/2026		2,533		(59)			(59)		2,474	2,474			
100278220	SAN JOSE	CA		02/26/2026		1,263		(55)			(55)		1,208	1,208			
100278225	UPLAND	CA		02/26/2026		1,715		(32)			(32)		1,683	1,683			
100278287	SAN DIEGO	CA		02/26/2026		132,081		(4,449)			(4,449)		127,632	127,632			
100284181	MARGATE CITY	NJ		03/30/2026		1,876		(85)			(85)		1,791	1,791			
100284300	SUMMERFIELD	NC		03/30/2026		2,128		(131)			(131)		1,997	1,997			
100284349	SAN DIEGO	CA		03/30/2026		1,324		(36)			(36)		1,288	1,288			
100282439	STONINGTON	CT		03/02/2026		1,815		(51)			(51)		1,764	1,764			
100171787	MENIFEE	CA		10/17/2024		4,060		(67)			(67)		3,993	3,993			
100243705	SUGARLOAF	CA		09/29/2025		1,958		(92)			(92)		1,866	1,866			
100246144	OCEAN PINES	MD		10/08/2025		2,409		(106)			(106)		2,303	2,303			
100071936	SILVER CLIFF	CO		11/19/2021		1,655		(62)			(62)		1,593	1,593			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175063	LAS VEGAS	NV		11/05/2024		786		(22)			(22)		764	764			
100181982	ANNA	TX		12/12/2024		981		33			33		1,014	1,014			
100166019	MADERA	CA		09/06/2024		8,323		(128)			(128)		8,195	8,195			
100173741	WEST CHESTER	PA		10/30/2024		787		(35)			(35)		752	752			
100201795	CHICAGO	IL		03/18/2025		777		(20)			(20)		757	757			
100194368	LIVINGSTON MANOR	NY		02/14/2025		706		(17)			(17)		689	689			
100164047	MOSELEY	VA		08/21/2024		657		(36)			(36)		621	621			
100158712	RALEIGH	NC		07/10/2024		870		(2)			(2)		868	868			
100157323	CANTON	GA		02/20/2025		742		(40)			(40)		702	702			
100138343	CAPE CORAL	FL		12/18/2023		1,295		(4)			(4)		1,291	1,291			
100272498	ATLANTA	GA		01/08/2026		4,935		(166)			(166)		4,769	4,769			
100207396	PHILADELPHIA	PA		04/29/2025		746		(25)			(25)		721	721			
100139109	DALLAS	TX		12/28/2023		458		(12)			(12)		446	446			
100267192	COVINGTON	LA		12/23/2025		842		(23)			(23)		819	819			
100272269	MAITLAND	FL		01/08/2026		837		(18)			(18)		819	819			
100149001	BAYVILLE	NJ		04/19/2024		741		8			8		749	749			
100229597	BRIDGTON	ME		08/15/2025		682		(27)			(27)		655	655			
100065767	BOTHELL	WA		07/28/2021		1,829		(46)			(46)		1,783	1,783			
100261354	FORT MYERS	FL		12/08/2025		850		(23)			(23)		827	827			
100236999	WESLEY CHAPEL	FL		09/12/2025		2,869		(17)			(17)		2,852	2,852			
100209988	MURRYSVILLE	PA		06/11/2025		5,857		(158)			(158)		5,699	5,699			
100247022	JENSEN BEACH	FL		10/22/2025		864		(25)			(25)		839	839			
100193406	TAMPA	FL		02/10/2025		824		(14)			(14)		810	810			
100163221	DAVENPORT	FL		08/13/2024		828		(11)			(11)		817	817			
4010078035	PITTSBURGH	PA		08/27/2024		674		(18)			(18)		656	656			
100174193	SAINT PETERSBURG	FL		10/31/2024		728		(28)			(28)		700	700			
100140133	WENDELL	NC		01/09/2024		1,028		26			26		1,054	1,054			
100132057	LEANDER	TX		10/13/2023		1,074		40			40		1,114	1,114			
100179431	ACWORTH	GA		11/21/2024		980		19			19		999	999			
100216574	AUBURN	AL		06/23/2025		793		(11)			(11)		782	782			
100229417	OXNARD	CA		08/15/2025		532		(21)			(21)		511	511			
100079144	VENTURA	CA		02/24/2022		1,678		(18)			(18)		1,660	1,660			
100151812	PHOENIX	AZ		05/10/2024		660		(15)			(15)		645	645			
100235943	CHARLOTTE	NC		09/04/2025		915		(6)			(6)		909	909			
100246460	MILWAUKEE	WI		10/10/2025		937		(31)			(31)		906	906			
100167772	GRANDVIEW	WA		09/19/2024		1,660		(27)			(27)		1,633	1,633			
100134563	LEESBURG	VA		10/30/2023		9,589		(252)			(252)		9,337	9,337			
100119619	PERRIS	CA		07/31/2023		743		(18)			(18)		725	725			
100191072	SAINT AUGUSTINE	FL		01/29/2025		843		(11)			(11)		832	832			
100132017	MURFREESBORO	TN		10/13/2023		896		14			14		910	910			
100268793	ACWORTH	GA		12/29/2025		768		(21)			(21)		747	747			
100218473	PHOENIX	AZ		06/27/2025		9,229		(229)			(229)		9,000	9,000			
100177663	AURORA	CO		01/16/2025		715		(27)			(27)		688	688			
100175914	LEBANON	TN		11/14/2024		1,059		74			74		1,133	1,133			
100202659	AURORA	CO		03/24/2025		1,511		(30)			(30)		1,481	1,481			
100160540	HENDERSON	NV		07/19/2024		756		(41)			(41)		715	715			
100277331	MIAMI	FL		02/12/2026		706		(30)			(30)		676	676			
100192577	FORNEY	TX		02/10/2025		562		(3)	1		(4)		558	558			
100169349	HAMILTON	NJ		09/27/2024		797		(4)			(4)		793	793			
100282163	LANCASTER	TN		02/27/2026		496		(21)			(21)		475	475			
100238778	REDMOND	OR		09/23/2025		1,427		(39)			(39)		1,388	1,388			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274087	PALM HARBOR	FL		01/26/2026		755		(27)			(27)		728	728			
100284986	MOUNT JULIET	TN		03/27/2026		62,995		(2,148)			(2,148)		60,847	60,847			
100140575	ANNA	TX		01/19/2024		1,242		(22)			(22)		1,220	1,220			
100273893	WALLINGFORD	CT		01/26/2026		770		(24)			(24)		746	746			
100273927	NAPLES	FL		01/26/2026		780		(34)			(34)		746	746			
100284987	WESTCLIFFE	CO		03/27/2026		510		(13)			(13)		497	497			
100277591	CLEVELAND HEIGHTS	OH		02/13/2026		781		(27)			(27)		754	754			
100220996	GLEN ALLEN	VA		07/18/2025		748		(25)			(25)		723	723			
100266924	HOT SPRINGS	AR		12/23/2025		4,282		(193)			(193)		4,089	4,089			
100277297	INDIANAPOLIS	IN		02/12/2026		790		(6)			(6)		784	784			
100283987	EUFAULA	AL		03/24/2026		812		(28)			(28)		784	784			
100154989	AVENTURA	FL		07/19/2024		840		(44)			(44)		796	796			
100190709	SPRING	TX		01/28/2025		3,152		(60)			(60)		3,092	3,092			
100168458	NORTH LAS VEGAS	NV		09/25/2024		2,985		33			33		3,018	3,018			
100229009	HUBBARD	OR		08/14/2025		835		(32)			(32)		803	803			
100271941	CATHEDRAL CITY	CA		01/06/2026		16,238		(584)			(584)		15,654	15,654			
100271965	LAGUNA HILLS	CA		01/06/2026		1,853		(67)			(67)		1,786	1,786			
100284855	PORTLAND	OR		03/27/2026		556		(9)			(9)		547	547			
100277507	SEVIERVILLE	TN		02/13/2026		861		(19)			(19)		842	842			
100229127	BROOKINGS	OR		08/14/2025		726		(23)			(23)		703	703			
100283597	PHOENIX	AZ		03/13/2026		598		(24)			(24)		574	574			
100277504	PISGAH FOREST	NC		02/13/2026		881		(18)			(18)		863	863			
100283598	WEYMOUTH	MA		03/13/2026		2,986		(128)			(128)		2,858	2,858			
100283202	SIERRA MADRE	CA		03/09/2026		883		1			1		884	884			
100023797	SPRINGFIELD	VA		09/04/2018		1,873		(17)			(17)		1,856	1,856			
100158766	WAKE FOREST	NC		07/10/2024		873		(6)			(6)		867	867			
100284994	SALT LAKE CITY	UT		03/27/2026		596		7			7		603	603			
100132674	AVONDALE	AZ		11/03/2023		737		(15)			(15)		722	722			
100216353	LANCASTER	CA		06/20/2025		758		(13)			(13)		745	745			
100083660	LYNWOOD	CA		06/23/2022		1,429		(11)			(11)		1,418	1,418			
100254369	SOUTHPORT	NC		11/07/2025		3,568		(70)			(70)		3,498	3,498			
100065443	DARRINGTON	WA		07/28/2021		1,881		(1)			(1)		1,880	1,880			
100283444	DERBY	KS		03/11/2026		830		(27)			(27)		803	803			
100117333	RIALTO	CA		07/20/2023		1,378		335			335		1,713	1,713			
100120043	CLEARWATER	FL		08/11/2023		883		10			10		893	893			
100236191	GARDEN CITY	UT		09/10/2025		1,376		(27)			(27)		1,349	1,349			
100164299	WAKE FOREST	NC		08/21/2024		836		(14)			(14)		822	822			
100132039	SUWANEE	GA		10/13/2023		577							577	577			
100109074	MARRERO	LA		06/05/2023		1,128		(7)			(7)		1,121	1,121			
100202592	SPRINGFIELD	VA		03/21/2025		1,161		(50)			(50)		1,111	1,111			
100190726	JACKSONVILLE	FL		01/27/2025		2,349		(37)			(37)		2,312	2,312			
100147091	TRACY	CA		03/28/2024		789		(4)			(4)		785	785			
100067697	BLOOMFIELD	NJ		09/23/2021		2,372		(37)			(37)		2,335	2,335			
100276984	WALDORF	MD		01/30/2026		1,142		(19)			(19)		1,123	1,123			
100272626	PORT HUENEME	CA		01/09/2026		1,169		(3)			(3)		1,166	1,166			
100190095	WENTZVILLE	MO		01/21/2025		294		(6)	1		(7)		287	287			
100057993	PASO ROBLES	CA		06/30/2021		1,800		(41)			(41)		1,759	1,759			
100140124	MERCED	CA		01/09/2024		4,368		6			6		4,374	4,374			
100081372	PUEBLO	CO		03/18/2022		1,737		38			38		1,775	1,775			
100171487	ANNA	TX		10/16/2024		929		(17)			(17)		912	912			
100138088	GERMANTOWN	MD		12/13/2023		575		(7)			(7)		568	568			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205613	GLADSTONE	OR		05/09/2025		747		(35)			(35)		712	712			
100150960	CHARLOTTE	NC		05/08/2024		783		(17)			(17)		766	766			
100205762	CYPRESS	TX		04/14/2025		1,855		(38)			(38)		1,817	1,817			
100189820	MCKINNEY	TX		01/21/2025		984		46			46		1,030	1,030			
100114822	MILLVILLE	DE		07/10/2023		1,345		60			60		1,405	1,405			
100172335	HELEN	GA		10/23/2024		847		(17)			(17)		830	830			
100163356	KATY	TX		08/13/2024		748		(18)			(18)		730	730			
100135079	MADERA	CA		11/01/2023		1,034		85			85		1,119	1,119			
100258273	GREEN VALLEY	CA		12/05/2025		750		(35)			(35)		715	715			
100267833	MONTCLAIR	NJ		12/29/2025		730		(15)			(15)		715	715			
100206290	FORT COLLINS	CO		04/17/2025		871		(22)			(22)		849	849			
100186696	LAWRENCEVILLE	GA		12/31/2024		835		(21)			(21)		814	814			
100188314	TWAIN HARTE	CA		01/08/2025		1,188		(13)			(13)		1,175	1,175			
100277545	LENOIR	NC		02/13/2026		757		(17)			(17)		740	740			
100160863	YUCAIPA	CA		07/24/2024		712		(25)			(25)		687	687			
100128097	ANTIOCH	TN		09/08/2023		2,009		96			96		2,105	2,105			
100258352	CLOVIS	CA		12/05/2025		788		(37)			(37)		751	751			
100268412	PAYSON	AZ		12/29/2025		777		(26)			(26)		751	751			
100159465	LAUREL	MD		07/15/2024		862		(14)			(14)		848	848			
100283136	VAN NUYS	CA		03/09/2026		774		(22)			(22)		752	752			
100168449	AUBURN	AL		09/25/2024		795		(21)			(21)		774	774			
100146979	LEANDER	TX		03/26/2024		896		(19)			(19)		877	877			
100235875	STUART	FL		09/04/2025		650		39	1		38		688	688			
100268578	TROY	MI		12/29/2025		525		(14)			(14)		511	511			
100273110	HILLSBORO	OR		01/15/2026		789		(20)			(20)		769	769			
100206466	JACKSONVILLE	FL		04/22/2025		589		(31)			(31)		558	558			
100115651	BALTIMORE	MD		07/19/2023		838		(29)			(29)		809	809			
100137897	ORLANDO	FL		12/08/2023		599		(17)			(17)		582	582			
100282130	SCOTTSDALE	AZ		02/27/2026		549		(22)			(22)		527	527			
100272550	CHARLOTTE	NC		01/08/2026		5,873		(55)			(55)		5,818	5,818			
100197332	MENIFEE	CA		02/25/2025		575		(12)			(12)		563	563			
100139032	FISHERS	IN		12/22/2023		2,824		3			3		2,827	2,827			
100188297	RALEIGH	NC		01/08/2025		899		(1)			(1)		898	898			
100268536	MATTHEWS	NC		12/29/2025		816		(9)			(9)		807	807			
100101746	NEWBURGH	NY		03/31/2023		565		113			113		678	678			
100204635	NAPLES	FL		04/04/2025		734		(9)			(9)		725	725			
100273199	SAN DIEGO	CA		01/15/2026		2,147		(41)			(41)		2,106	2,106			
100268331	FORT WORTH	TX		12/29/2025		846		(17)			(17)		829	829			
100273130	KEARNS	UT		01/15/2026		856		(9)			(9)		847	847			
100277457	LA GRANGE PARK	IL		02/13/2026		870		(23)			(23)		847	847			
100221652	LAS VEGAS	NV		07/23/2025		667		(19)			(19)		648	648			
100087467	BERLIN	MD		10/25/2022		1,294		81			81		1,375	1,375			
100244951	TIGARD	OR		09/29/2025		946		24			24		970	970			
100257423	VAIL	AZ		11/26/2025		642		(37)			(37)		605	605			
100135708	MEBANE	NC		11/10/2023		925		35			35		960	960			
100272572	COLORADO SPRINGS	CO		01/08/2026		784		(26)			(26)		758	758			
100283434	PIGEON FORGE	TN		03/11/2026		903		(26)			(26)		877	877			
100175157	BARTLETT	NH		11/05/2024		709		(5)			(5)		704	704			
100273339	CAVE CREEK	AZ		01/20/2026		3,223		(100)			(100)		3,123	3,123			
100207113	NORTH LAS VEGAS	NV		04/24/2025		768		(26)			(26)		742	742			
100228706	FLETCHER	NC		08/11/2025		814		(19)			(19)		795	795			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100296	SUN CITY WEST	AZ		03/24/2023		64		(2)			(2)		62	62			
100143683	KISSIMMEE	FL		02/22/2024		1,450		5			5		1,455	1,455			
100175081	CALIMESA	CA		11/05/2024		702		(56)			(56)		646	646			
100247355	CHARLOTTE	NC		10/24/2025		684		(32)			(32)		652	652			
100188763	BUFORD	GA		01/09/2025		1,106		90			90		1,196	1,196			
100135504	MERCED	CA		11/13/2023		1,033		79			79		1,112	1,112			
100171722	MCKINNEY	TX		10/17/2024		752		(14)			(14)		738	738			
100164241	WINCHESTER	VA		08/21/2024		1,509		(42)			(42)		1,467	1,467			
100272904	EMMETT	ID		01/15/2026		691		(23)			(23)		668	668			
100268586	CENTERVILLE	UT		12/29/2025		989		12			12		1,001	1,001			
100205059	BRAMBLETON	VA		04/11/2025		707		(33)			(33)		674	674			
100189851	SARATOGA SPRINGS	UT		01/21/2025		1,191		52			52		1,243	1,243			
100164604	PENDERGRASS	GA		08/21/2024		977		8			8		985	985			
100212049	FORT LAUDERDALE	FL		06/27/2025		779		(2)			(2)		777	777			
100215281	MURPHY	NC		06/12/2025		802		(14)			(14)		788	788			
100157663	DAVENPORT	FL		06/28/2024		783		(11)			(11)		772	772			
100268679	SAINT LOUIS	MO		12/29/2025		729		(27)			(27)		702	702			
100198511	ELKTON	MD		02/28/2025		1,290		(31)			(31)		1,259	1,259			
100068466	NORTHAMPTON	MA		08/25/2021		1,249		(33)	4		(37)		1,212	1,212			
100210468	SANTA ANA	CA		05/12/2025		1,048		(30)			(30)		1,018	1,018			
100063748	CHARLESTON	SC		07/01/2021		2,430		(10)			(10)		2,420	2,420			
100219616	FAIR OAKS	CA		07/07/2025		743		(26)			(26)		717	717			
100149797	WILLIS	TX		04/26/2024		724		(27)			(27)		697	697			
100194721	HENDERSON	NV		02/21/2025		944		41			41		985	985			
100213717	MILWAUKEE	WI		05/29/2025		2,362		(51)			(51)		2,311	2,311			
100164759	LITTLE RIVER	SC		08/26/2024		1,206		36			36		1,242	1,242			
100149646	DRIPPING SPRINGS	TX		04/26/2024		1,499		(33)			(33)		1,466	1,466			
100255684	SEVIERVILLE	TN		11/24/2025		782		(27)			(27)		755	755			
100273260	SAN LUIS OBISPO	CA		01/16/2026		793		(38)			(38)		755	755			
100261341	RIVIERA BEACH	FL		12/08/2025		781		(24)			(24)		757	757			
100116253	DAVENPORT	FL		07/20/2023		1,194		266			266		1,460	1,460			
100120216	LEESBURG	FL		08/18/2023		942		(10)			(10)		932	932			
100081120	GEORGETOWN	TX		03/18/2022		1,743		64			64		1,807	1,807			
100188762	SAN ANTONIO	FL		01/09/2025		1,996		171			171		2,167	2,167			
100255929	CHATTANOOGA	TN		11/24/2025		552		(17)	1		(18)		534	534			
100261618	MONTEREY PARK	CA		12/15/2025		820		(28)			(28)		792	792			
100221314	VIOLET	LA		07/22/2025		708		(16)			(16)		692	692			
100158719	TRUMBULL	CT		07/10/2024		784		(13)			(13)		771	771			
100255902	REDDING	CA		11/24/2025		835		(23)			(23)		812	812			
100261172	JERSEY CITY	NJ		12/05/2025		841		(29)			(29)		812	812			
100261388	HOBOKEN	NJ		12/08/2025		831		(19)			(19)		812	812			
100261307	LAS VEGAS	NV		12/08/2025		831		(19)			(19)		812	812			
100254037	GLENDALE	AZ		10/30/2025		572		(24)	1		(25)		547	547			
100264944	PARRISH	FL		12/17/2025		1,034		(49)			(49)		985	985			
100246321	DAVIS	CA		10/10/2025		2,994		(45)			(45)		2,949	2,949			
100235079	CHICAGO	IL		08/28/2025		813		(19)			(19)		794	794			
100206934	LAUREL	MD		04/25/2025		689		(32)			(32)		657	657			
100273795	HOOVER	AL		01/23/2026		1,277		(49)			(49)		1,228	1,228			
100254511	OAK ISLAND	NC		11/07/2025		844		(24)			(24)		820	820			
100143681	PROVIDENCE	RI		02/22/2024		652		(23)			(23)		629	629			
100130278	GRAYSLAKE	IL		09/28/2023		535		(13)			(13)		522	522			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273234	FORT MOHAVE	AZ		01/16/2026		838		(7)			(7)		831	831			
100062634	BLOOMFIELD	NJ		07/01/2021		3,023		(22)			(22)		3,001	3,001			
100195478	LAWRENCEVILLE	GA		02/24/2025		461		4			4		465	465			
100171437	VANCOUVER	WA		10/16/2024		1,233		(25)			(25)		1,208	1,208			
100267239	MESA	AZ		12/24/2025		1,299		(34)			(34)		1,265	1,265			
100118127	PORT SAINT LUCIE	FL		07/20/2023		767		(26)			(26)		741	741			
100176743	DURHAM	NC		11/15/2024		951		2			2		953	953			
100165419	SPRING	TX		08/29/2024		939		2			2		941	941			
100253879	MANAHAWKIN	NJ		10/30/2025		862		(11)			(11)		851	851			
100253901	BLUE RIDGE	GA		10/30/2025		871		(20)			(20)		851	851			
100261405	LEESBURG	VA		12/08/2025		869		(18)			(18)		851	851			
100255381	WESTFIELD	IN		11/24/2025		1,153		(15)			(15)		1,138	1,138			
100119357	MELISSA	TX		07/31/2023		898		(6)			(6)		892	892			
100210202	GALENA	IL		05/07/2025		800		(8)			(8)		792	792			
100139475	BURNET	TX		12/28/2023		754		(18)			(18)		736	736			
100166264	OAK ISLAND	NC		09/09/2024		1,038		(20)			(20)		1,018	1,018			
100147643	LAS VEGAS	NV		04/04/2024		862		(4)			(4)		858	858			
100195180	WESTAMPTON	NJ		02/24/2025		775		(23)			(23)		752	752			
100067718	HALLANDALE BEACH	FL		09/23/2021		1,748		(48)			(48)		1,700	1,700			
100150785	REDWOOD CITY	CA		05/07/2024		8,702		(203)			(203)		8,499	8,499			
100189941	APEX	NC		01/21/2025		1,091		103			103		1,194	1,194			
100078668	ST CHARLES	IL		02/02/2022		1,183		(48)			(48)		1,135	1,135			
100135524	WAKE FOREST	NC		11/13/2023		865		29			29		894	894			
100109757	LOS ANGELES	CA		06/16/2023		7,511		(82)			(82)		7,429	7,429			
100156886	ENFIELD	CT		06/27/2024		700		(16)			(16)		684	684			
100247384	MILWAUKEE	WI		10/24/2025		725		(19)			(19)		706	706			
100268644	GRETNA	NE		12/29/2025		626		(4)			(4)		622	622			
100171466	PHOENIX	AZ		10/16/2024		521		(20)			(20)		501	501			
100230633	LOXAHATCHEE	FL		08/29/2025		1,966		(42)			(42)		1,924	1,924			
100158504	PROVO	UT		07/10/2024		771		(12)			(12)		759	759			
100140532	BAKERSFIELD	CA		01/19/2024		871		(10)			(10)		861	861			
100091288	FORT MORGAN	CO		01/31/2023		653		(45)			(45)		608	608			
100146748	VISALIA	CA		03/20/2024		656		(37)			(37)		619	619			
100188355	LOWELL	AR		01/08/2025		296,099		(4,674)			(4,674)		291,425	291,425			
100277265	CROWNSVILLE	MD		02/11/2026		2,073		(54)			(54)		2,019	2,019			
100065415	WEST NEW YORK	NJ		07/28/2021		1,860		(26)			(26)		1,834	1,834			
100175175	MCKINNEY	TX		11/05/2024		869		(26)			(26)		843	843			
100265482	FAIRBURN	GA		12/19/2025		749		(25)			(25)		724	724			
100273836	SPRINGFIELD	TN		01/23/2026		755		(31)			(31)		724	724			
100219237	LITCHFIELD PARK	AZ		06/30/2025		1,039		(27)			(27)		1,012	1,012			
100254425	ARLINGTON	VA		11/07/2025		996		(32)			(32)		964	964			
100188452	ROCKLEDGE	FL		01/08/2025		770		(12)			(12)		758	758			
100203317	RALEIGH	NC		03/27/2025		826		(26)			(26)		800	800			
100132263	GARNER	NC		10/13/2023		1,042		31			31		1,073	1,073			
100087032	CONROE	TX		11/04/2022		892		(49)			(49)		843	843			
100166149	SARATOGA SPRINGS	UT		09/09/2024		996		13			13		1,009	1,009			
100148499	STUART	FL		04/12/2024		793		(18)			(18)		775	775			
100151389	TURLOCK	CA		05/10/2024		563		(18)	1		(19)		544	544			
100172794	KENNEWICK	WA		12/06/2024		1,723		27			27		1,750	1,750			
100272022	CYPRESS	CA		01/08/2026		772		(28)			(28)		744	744			
100087271	PORT CHARLOTTE	FL		10/25/2022		1,197		44			44		1,241	1,241			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277536	ARLINGTON	VA		02/13/2026		3,036		(71)			(71)		2,965	2,965			
100128443	HOLLYWOOD	FL		09/15/2023		1,048		(35)			(35)		1,013	1,013			
100136597	SAN JACINTO	CA		11/22/2023		651		(13)			(13)		638	638			
100247606	LUCAS	TX		10/29/2025		796		(36)			(36)		760	760			
100246022	ROSLYN	WA		10/07/2025		783		(23)			(23)		760	760			
100199067	LAWRENCEVILLE	GA		02/28/2025		2,564		(7)			(7)		2,557	2,557			
100116349	CHARLOTTE	NC		07/20/2023		1,568		99			99		1,667	1,667			
100142627	LONGWOOD	FL		02/08/2024		833		(16)			(16)		817	817			
100120358	PEARLAND	TX		08/18/2023		731		(21)			(21)		710	710			
100175271	GAINESVILLE	FL		11/05/2024		897		(9)			(9)		888	888			
100171501	MCKINNEY	TX		10/16/2024		908		(20)			(20)		888	888			
100243713	LOS ANGELES	CA		09/29/2025		804		(26)			(26)		778	778			
100246540	HACKENSACK	NJ		10/10/2025		808		(30)			(30)		778	778			
100267097	BRIGANTINE	NJ		12/23/2025		1,108		(28)			(28)		1,080	1,080			
100128876	GRANBURY	TX		09/21/2023		657		(17)			(17)		640	640			
100136954	POOLER	GA		11/28/2023		798		12			12		810	810			
100237192	LONG BEACH	CA		09/12/2025		566		(35)			(35)		531	531			
100091310	GOODLETTSVILLE	TN		01/13/2023		870		(9)			(9)		861	861			
100148259	SAN ANTONIO	TX		04/12/2024		925		(8)			(8)		917	917			
100226706	AVON	IN		07/30/2025		8,855		(224)			(224)		8,631	8,631			
100248710	FAIRFIELD	CT		10/29/2025		724		(53)			(53)		671	671			
100015817	NATIONAL CITY	CA		02/27/2018		1,917		4			4		1,921	1,921			
100261342	LAKEWOOD	OH		12/08/2025		543		(13)			(13)		530	530			
100134637	HOUSTON	TX		10/30/2023		679		(15)			(15)		664	664			
100141534	KISSIMMEE	FL		01/30/2024		210		(4)			(4)		206	206			
100246564	HOUSTON	TX		10/15/2025		693		(33)			(33)		660	660			
100213980	WOODSTOCK	GA		05/29/2025		1,672		(11)			(11)		1,661	1,661			
100254565	SIMI VALLEY	CA		11/07/2025		849		(25)			(25)		824	824			
100254551	WESTPORT	KY		11/07/2025		845		(21)			(21)		824	824			
100081497	MCKINNEY	TX		03/18/2022		1,765		36			36		1,801	1,801			
100235731	PAHOA	HI		09/22/2025		1,736		(82)			(82)		1,654	1,654			
100144343	RICHMOND	VA		03/07/2024		760		(25)			(25)		735	735			
100164899	HACKETTSTOWN	NJ		08/28/2024		872		(43)			(43)		829	829			
100265320	LAS VEGAS	NV		12/19/2025		2,288		(73)			(73)		2,215	2,215			
100244948	RICHMOND	VA		09/29/2025		780		(29)			(29)		751	751			
100147009	AUSTIN	TX		03/27/2024		847		(13)			(13)		834	834			
100255566	KING OF PRUSSIA	PA		11/24/2025		853		(17)			(17)		836	836			
100258087	RICHMOND	TX		11/26/2025		50,101		(1,205)			(1,205)		48,896	48,896			
100272394	FORT WORTH	TX		01/08/2026		846		(9)			(9)		837	837			
100179581	DAWSONVILLE	GA		11/21/2024		1,894		(21)			(21)		1,873	1,873			
100221468	MYRTLE BEACH	SC		07/22/2025		991		(29)			(29)		962	962			
100150742	DURHAM	NC		05/06/2024		1,067		58			58		1,125	1,125			
100235372	SANTA MARIA	CA		08/29/2025		974		(46)			(46)		928	928			
100158136	CHARLOTTE	NC		07/09/2024		728		(14)			(14)		714	714			
100188906	HUMBLE	TX		01/09/2025		3,300		(56)			(56)		3,244	3,244			
100247125	JURUPA VALLEY	CA		10/23/2025		745		(35)			(35)		710	710			
100180435	AUSTIN	TX		11/25/2024		950		16			16		966	966			
100220371	WINCHESTER	VA		07/14/2025		640		(13)			(13)		627	627			
100216097	CORNELIUS	OR		06/17/2025		431		(20)			(20)		411	411			
100165377	LA MARQUE	TX		08/29/2024		778		(20)			(20)		758	758			
100219825	SPRING	TX		07/08/2025		1,263		(26)			(26)		1,237	1,237			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101536	SPRING HILL	TN		04/26/2023		1,047		26			26		1,073	1,073			
100069669	LAKELAND	FL		09/01/2021		1,929		(1)			(1)		1,928	1,928			
100261741	FORNEY	TX		12/12/2025		1,490		(43)			(43)		1,447	1,447			
100243224	SURPRISE	AZ		09/26/2025		769		(23)			(23)		746	746			
100171369	WASHINGTON	UT		10/16/2024		911		(24)			(24)		887	887			
100175052	MADERA	CA		11/05/2024		955		(31)			(31)		924	924			
100245019	DULUTH	MN		09/29/2025		745		(35)			(35)		710	710			
100200712	RAVENEL	SC		03/11/2025		970		28			28		998	998			
100068142	EVERETT	WA		08/25/2021		1,841		(18)			(18)		1,823	1,823			
100159431	AURORA	IL		07/15/2024		1,125		35			35		1,160	1,160			
100079887	MIDVALE	UT		04/08/2022		2,750		6			6		2,756	2,756			
100228918	DECATUR	GA		09/10/2025		788		(24)			(24)		764	764			
100243710	LOS ANGELES	CA		09/29/2025		780		(16)			(16)		764	764			
100237075	VERO BEACH	FL		09/12/2025		766		(2)			(2)		764	764			
100087353	OAK ISLAND	NC		10/25/2022		2,369		97			97		2,466	2,466			
100282364	LAKE HAVASU CITY	AZ		02/27/2026		758		(13)			(13)		745	745			
100156554	KANAB	UT		06/24/2024		854		(2)			(2)		852	852			
100246791	HAVERSTRAW	NY		10/15/2025		800		(35)			(35)		765	765			
100246719	QUOGUE	NY		10/15/2025		804		(39)			(39)		765	765			
100182518	BOWIE	MD		12/12/2024		11,245		(63)			(63)		11,182	11,182			
100235900	OLATHE	KS		09/04/2025		664		(16)			(16)		648	648			
100245652	PORT ROYAL	SC		10/06/2025		665		(17)			(17)		648	648			
100055898	NEW ORLEANS	LA		03/26/2021		1,943		(55)			(55)		1,888	1,888			
100065843	EASTON	PA		07/23/2021		2,800		(105)			(105)		2,695	2,695			
100261678	ARNOLD	CA		12/12/2025		805		(27)			(27)		778	778			
100268197	BOCA RATON	FL		12/29/2025		838		(18)			(18)		820	820			
100244575	PLACENTIA	CA		09/29/2025		812		(30)			(30)		782	782			
100238893	FRESNO	CA		09/23/2025		797		(15)			(15)		782	782			
100160438	SOUTH RIVER	NJ		07/19/2024		1,218		7			7		1,225	1,225			
100185352	HOFFMAN ESTATES	IL		12/20/2024		959		30			30		989	989			
100133534	MIAMI	FL		10/19/2023		664		(31)			(31)		633	633			
100171524	RENO	NV		10/16/2024		1,060		(2)			(2)		1,058	1,058			
100156613	COLUMBUS	OH		06/24/2024		790		(14)			(14)		776	776			
100152902	FORT WORTH	TX		05/22/2024		775		37			37		812	812			
100161547	ATHENS	GA		07/30/2024		829		4			4		833	833			
100226900	CHARLESTON	SC		07/30/2025		1,691		(63)			(63)		1,628	1,628			
100255499	EDMOND	OK		11/24/2025		827		(26)			(26)		801	801			
100253682	SNEADS FERRY	NC		10/30/2025		825		(24)			(24)		801	801			
100199994	SANDPOINT	ID		03/06/2025		946		19			19		965	965			
100261167	COLUMBIA	MD		12/05/2025		852		(24)			(24)		828	828			
100134017	PHILADELPHIA	PA		10/25/2023		653		(16)			(16)		637	637			
100236316	BAY POINT	CA		09/10/2025		695		(14)			(14)		681	681			
100245639	ADELANTO	CA		10/06/2025		705		(24)			(24)		681	681			
100230518	PUYALLUP	WA		08/29/2025		696		(15)			(15)		681	681			
100272256	CHENEY	WA		01/08/2026		836		(15)			(15)		821	821			
100272259	LAUREL	MD		01/08/2026		843		(22)			(22)		821	821			
100238300	PASADENA	CA		09/19/2025		824		(3)			(3)		821	821			
100253662	SACRAMENTO	CA		10/30/2025		843		(22)			(22)		821	821			
100173264	DAWSONVILLE	GA		10/30/2024		972		(7)			(7)		965	965			
100161054	HILTON HEAD ISLAND	SC		07/24/2024		7,363		(174)			(174)		7,189	7,189			
100236188	COOK	MN		09/10/2025		715		(21)			(21)		694	694			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228914	TOLEDO	OH		09/10/2025		721		(23)			(23)		698	698			
100230017	WEST HARTFORD	CT		08/22/2025		699		(1)			(1)		698	698			
100253553	TIPTONVILLE	TN		10/30/2025		729		(30)			(30)		699	699			
100173995	STAR	ID		10/31/2024		2,001		(94)			(94)		1,907	1,907			
100147002	NAPLES	FL		03/27/2024		847		(7)			(7)		840	840			
100158470	UNION HALL	VA		07/10/2024		727		(21)			(21)		706	706			
100244555	MARCO ISLAND	FL		09/29/2025		861		(21)			(21)		840	840			
100253776	RALEIGH	NC		10/30/2025		863		(21)			(21)		842	842			
100117320	POMPANO BEACH	FL		07/20/2023		1,177		205			205		1,382	1,382			
100261355	BIG BEAR CITY	CA		12/08/2025		820		(29)			(29)		791	791			
100215589	BONAIRE	GA		06/12/2025		1,301		(30)			(30)		1,271	1,271			
100160089	PASCO	WA		07/17/2024		717		(9)			(9)		708	708			
100150763	DURHAM	NC		05/07/2024		892		(8)			(8)		884	884			
100228314	TUCSON	AZ		08/11/2025		740		(25)			(25)		715	715			
100235848	DAVENPORT	FL		09/04/2025		512		(30)	1		(31)		481	481			
100237063	CINCINNATI	OH		09/12/2025		731		(16)			(16)		715	715			
100143301	LOGANVILLE	GA		02/16/2024		965		11			11		976	976			
100151506	MONROE	NC		05/10/2024		1,015		55			55		1,070	1,070			
100065343	ENGLEWOOD	NJ		07/28/2021		1,837		(28)			(28)		1,809	1,809			
100150002	CHARLOTTE	NC		06/07/2024		1,791		(20)			(20)		1,771	1,771			
100194150	PHILADELPHIA	PA		02/14/2025		5,743		109			109		5,852	5,852			
100221626	PALM COAST	FL		07/23/2025		28,887		(1,070)			(1,070)		27,817	27,817			
100244831	MERIDIAN	ID		09/29/2025		840		(19)			(19)		821	821			
100169105	APPLE VALLEY	CA		09/27/2024		772		(25)			(25)		747	747			
100127591	ROSELLE	NJ		09/08/2023		922		2			2		924	924			
100150796	MARCO ISLAND	FL		05/08/2024		779		(16)			(16)		763	763			
100244901	HILLSDALE	MI		09/29/2025		508		(21)			(21)		487	487			
100238365	LAGUNA HILLS	CA		09/19/2025		764		(32)			(32)		732	732			
100088078	CUTLER BAY	FL		10/25/2022		836		(22)			(22)		814	814			
100272329	CAROLINA BEACH	NC		01/08/2026		1,220		(6)			(6)		1,214	1,214			
100170176	MARIETTA	GA		10/08/2024		853		(24)			(24)		829	829			
100244759	GREEN BAY	WI		09/29/2025		778		(28)			(28)		750	750			
100246481	PARRISH	FL		10/10/2025		727		(28)			(28)		699	699			
100143213	WESLEY CHAPEL	FL		02/16/2024		797		(17)			(17)		780	780			
100173229	CHARLOTTE	NC		10/30/2024		984		(13)			(13)		971	971			
100152651	IDAHO FALLS	ID		05/17/2024		780		(11)			(11)		769	769			
100228267	MENTONE	AL		08/11/2025		679		(19)			(19)		660	660			
100202869	MANASSAS	VA		03/24/2025		687		(31)			(31)		656	656			
100175469	FLUSHING	NY		12/23/2024		867		(20)			(20)		847	847			
100236853	TRACY	CA		09/12/2025		799		(29)			(29)		770	770			
100114970	WOODSTOCK	GA		07/14/2023		1,244		(23)			(23)		1,221	1,221			
100099674	DAVENPORT	FL		04/06/2023		823		(3)			(3)		820	820			
100065854	LAHAINA	HI		07/27/2021		1,303		(45)			(45)		1,258	1,258			
100195381	BALTIMORE	MD		02/24/2025		753		(15)			(15)		738	738			
100236304	OVERGAARD	AZ		09/10/2025		814		(27)			(27)		787	787			
100247034	RIO RICO	AZ		10/22/2025		817		(30)			(30)		787	787			
100161460	PANAMA CITY BEACH	FL		07/30/2024		11,928		(336)			(336)		11,592	11,592			
100174763	CONYERS	GA		10/31/2024		864		(41)			(41)		823	823			
100244543	FORT WALTON BEACH	FL		09/29/2025		2,480		(71)			(71)		2,409	2,409			
100119258	COLUMBUS	OH		07/31/2023		621		1			1		622	622			
100151376	HENDERSON	NV		05/10/2024		648		(11)			(11)		637	637			

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100151524	CLEARWATER	FL		05/10/2024		828		8			8		836	836			
100145814	PALM SPRINGS	FL		05/08/2024		790		(10)			(10)		780	780			
100229808	HARTFORD	CT		08/18/2025		714		(29)			(29)		685	685			
100138112	NEW BRAUNFELS	TX		12/14/2023		800		(19)			(19)		781	781			
100272484	PASADENA	CA		01/08/2026		866		(22)			(22)		844	844			
100235256	FORT WORTH	TX		08/29/2025		819		(13)			(13)		806	806			
100192796	FRESNO	CA		02/10/2025		16,752		(303)			(303)		16,449	16,449			
100206672	WINNIE	TX		04/24/2025		1,063		(22)			(22)		1,041	1,041			
100190001	NORTH LAS VEGAS	NV		01/21/2025		974		46			46		1,020	1,020			
100148116	EL DORADO HILLS	CA		04/10/2024		926		(5)			(5)		921	921			
100215481	DES PLAINES	IL		06/12/2025		854		(15)			(15)		839	839			
100140113	MERCED	CA		01/09/2024		991		13			13		1,004	1,004			
100235020	SAINT LOUIS	MO		08/28/2025		728		(26)			(26)		702	702			
100230021	INDIO	CA		08/25/2025		737		(35)			(35)		702	702			
100143214	LA PLATA	MD		02/16/2024		1,280		(2)			(2)		1,278	1,278			
100227107	PLYMOUTH	NH		07/30/2025		731		(28)			(28)		703	703			
100234970	HOUSTON	TX		08/28/2025		720		(17)			(17)		703	703			
100207408	MIAMI	FL		04/29/2025		806		2			2		808	808			
100235350	SACRAMENTO	CA		08/29/2025		704		(29)			(29)		675	675			
100268758	FRISCO	TX		12/29/2025		899		9			9		908	908			
100088229	NEW BRUNSWICK	NJ		10/17/2022		930		(25)			(25)		905	905			
100269911	CARSON CITY	NV		12/30/2025		2,451		(51)			(51)		2,400	2,400			
100131702	GOODLETTSVILLE	TN		10/06/2023		678		36			36		714	714			
100057851	COEUR D ALENE	ID		06/30/2021		1,765		(45)			(45)		1,720	1,720			
100199291	PRINCETON	TX		03/05/2025		848		(5)			(5)		843	843			
100146723	APPLE VALLEY	CA		03/20/2024		856		5			5		861	861			
100246825	ARRINGTON	TN		10/16/2025		755		(36)			(36)		719	719			
100236104	JERSEY CITY	NJ		09/05/2025		744		(25)			(25)		719	719			
100235850	ROTONDA WEST	FL		09/04/2025		751		(32)			(32)		719	719			
100238374	PARSIPPANY	NJ		09/19/2025		755		(36)			(36)		719	719			
100220304	TUCSON	AZ		07/11/2025		738		(35)			(35)		703	703			
100190265	CHATTANOOGA	TN		01/22/2025		663		(22)			(22)		641	641			
100082237	HOUSTON	TX		04/14/2022		1,246		(59)			(59)		1,187	1,187			
100221706	POTEET	TX		07/25/2025		672		(31)			(31)		641	641			
100235937	CHARLOTTE	NC		09/04/2025		852		(7)			(7)		845	845			
100238391	BASYE	VA		09/19/2025		765		(28)			(28)		737	737			
100208759	PHOENIX	AZ		04/29/2025		505		(23)			(23)		482	482			
100151485	RANCHO SANTA MARGARITA	CA		05/10/2024		811		(13)			(13)		798	798			
100236296	TOLEDO	OH		09/10/2025		859		6			6		865	865			
100147533	LAS VEGAS	NV		04/03/2024		806		(2)			(2)		804	804			
100177301	INDIO	CA		01/16/2025		4,984		(241)			(241)		4,743	4,743			
100081250	LAKE ELSINORE	CA		03/18/2022		850		28			28		878	878			
100151476	HIGHLAND	UT		05/10/2024		1,075		72			72		1,147	1,147			
100246218	ALVORD	TX		10/08/2025		411		(17)			(17)		394	394			
100168735	RIVERVIEW	FL		09/26/2024		695		(42)			(42)		653	653			
100107812	WIMAUMA	FL		05/19/2023		1,005		(7)			(7)		998	998			
100228818	TUCSON	AZ		08/12/2025		932		29			29		961	961			
100201954	BRADENTON	FL		03/18/2025		784		(11)			(11)		773	773			
100190661	CAPE CORAL	FL		01/28/2025		837		1			1		838	838			
100186202	STOCKTON	CA		12/27/2024		1,345		(23)			(23)		1,322	1,322			
100206246	DURHAM	NC		04/17/2025		1,430		(38)			(38)		1,392	1,392			

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100246217	MYRTLE BEACH	SC		10/08/2025		705		(32)			(32)		673	673			
100228595	CAMDENTON	MO		08/11/2025		765		(28)			(28)		737	737			
100168584	LAKE LURE	NC		09/25/2024		963		(3)			(3)		960	960			
100228629	FLAGSTAFF	AZ		08/11/2025		796		(23)			(23)		773	773			
100229847	ATHENS	GA		08/18/2025		843		(17)			(17)		826	826			
100180318	NAPLES	FL		11/25/2024		862		(12)			(12)		850	850			
100269361	RANCHO CUCAMONGA	CA		12/30/2025		1,616		(75)			(75)		1,541	1,541			
100238557	NAPLES	FL		09/19/2025		851		(20)			(20)		831	831			
100168451	FORT WORTH	TX		09/25/2024		764		(23)			(23)		741	741			
100180130	MIRAMAR	FL		11/25/2024		4,051		(45)			(45)		4,006	4,006			
100146932	WATERBURY	CT		03/26/2024		1,292		(9)			(9)		1,283	1,283			
100254495	HARSENS ISLAND	MI		11/07/2025		1,253		(39)			(39)		1,214	1,214			
100214451	MASPETH	NY		06/06/2025		708		(18)			(18)		690	690			
100245204	ACWORTH	GA		10/06/2025		721		(31)			(31)		690	690			
100226968	NAPA	CA		07/30/2025		799		(8)			(8)		791	791			
100238552	GALLATIN	TN		09/19/2025		806		(15)			(15)		791	791			
100245314	FRUITA	CO		10/06/2025		816		(25)			(25)		791	791			
100142699	ARGYLE	TX		02/08/2024		961		(1)			(1)		960	960			
100203371	CEDARBURG	WI		03/27/2025		822		(27)			(27)		795	795			
100144388	ORLANDO	FL		03/07/2024		4,733		(60)			(60)		4,673	4,673			
100221093	HAYDEN	ID		07/21/2025		812		(16)			(16)		796	796			
100268759	CHARLOTTE	NC		12/29/2025		912		15			15		927	927			
100246084	HENDERSONVILLE	TN		10/08/2025		722		(32)			(32)		690	690			
100257329	MONROE TOWNSHIP	NJ		11/26/2025		1,867		(19)			(19)		1,848	1,848			
100188852	OCEAN CITY	MD		01/09/2025		1,389							1,389	1,389			
100213850	SAVANNAH	GA		05/29/2025		969		(24)			(24)		945	945			
100246060	BALTIMORE	MD		10/08/2025		492		(22)			(22)		470	470			
100237040	AUSTIN	TX		09/12/2025		724		(18)			(18)		706	706			
100214247	PALMDALE	CA		05/30/2025		742		(35)			(35)		707	707			
100238139	FONTANA	CA		09/15/2025		817		(7)			(7)		810	810			
100227232	CARY	NC		07/31/2025		833		(23)			(23)		810	810			
100160830	HOUSTON	TX		07/24/2024		993		(66)			(66)		927	927			
100135094	AVONDALE	AZ		11/01/2023		794		7			7		801	801			
100258376	CLOVIS	CA		12/05/2025		870		(1)			(1)		869	869			
100206507	LOS ANGELES	CA		04/22/2025		677		(32)			(32)		645	645			
100188603	SANFORD	FL		02/10/2025		698		(1)			(1)		697	697			
100220622	MANASSAS	VA		07/15/2025		756		(32)			(32)		724	724			
100234700	LAKE ELSINORE	CA		08/28/2025		756		(32)			(32)		724	724			
100212577	LITTLE ELM	TX		05/29/2025		747		(23)			(23)		724	724			
100220994	ORO VALLEY	AZ		07/18/2025		750		(26)			(26)		724	724			
100128041	SMYRNA	TN		09/08/2023		1,599		25			25		1,624	1,624			
100235086	COLLEGE STATION	TX		08/28/2025		805		(14)			(14)		791	791			
100245982	BAKERSFIELD	CA		10/07/2025		1,240		(6)			(6)		1,234	1,234			
100082642	HAMPSTEAD	MD		04/14/2022		1,386		(22)			(22)		1,364	1,364			
100220874	PHILADELPHIA	PA		07/18/2025		837		(7)			(7)		830	830			
100219240	CLINTON	MA		06/30/2025		750		(19)			(19)		731	731			
100082872	STREETSBORO	OH		05/17/2022		1,041		(20)			(20)		1,021	1,021			
100152709	AVONDALE	AZ		05/17/2024		983		46			46		1,029	1,029			
100271992	MIAMI	FL		01/08/2026		107,515		(4,173)			(4,173)		103,342	103,342			
100135075	MADERA	CA		11/01/2023		1,038		76			76		1,114	1,114			
100142950	MURFREESBORO	TN		02/09/2024		772		(6)			(6)		766	766			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211811	FINLEYVILLE	PA		05/19/2025		2,087		(68)			(68)		2,019	2,019			
100206376	MADERA	CA		05/22/2025		686		(25)			(25)		661	661			
100210492	BROOKLYN	NY		05/12/2025		696		(35)			(35)		661	661			
100219749	FORT MYERS	FL		07/08/2025		766		(25)			(25)		741	741			
100246070	RATHDRUM	ID		10/08/2025		776		(35)			(35)		741	741			
100153365	BROOKVILLE	IN		05/30/2024		744		(17)			(17)		727	727			
100220867	LANCASTER	PA		07/18/2025		848		2			2		850	850			
100161365	MABLETON	GA		07/25/2024		1,501		(15)			(15)		1,486	1,486			
100120806	WEST YARMOUTH	MA		08/25/2023		791		(13)			(13)		778	778			
100101523	DULUTH	GA		04/26/2023		2,744		66			66		2,810	2,810			
100220566	DOVER	NH		07/15/2025		708		(31)			(31)		677	677			
100164539	STOCKTON	CA		08/21/2024		839		(21)			(21)		818	818			
100245482	CHATHAM	NJ		10/06/2025		847		(17)			(17)		830	830			
100245444	OXNARD	CA		10/06/2025		845		(15)			(15)		830	830			
100221187	LAS VEGAS	NV		07/21/2025		786		(22)			(22)		764	764			
100248117	ROYAL PALM BEACH	FL		10/29/2025		1,615		(82)			(82)		1,533	1,533			
100254162	BOYNTON BEACH	FL		11/06/2025		1,038		(42)			(42)		996	996			
100229414	SANTA YNEZ	CA		08/15/2025		699		(21)			(21)		678	678			
100063047	BALDWIN	NY		07/01/2021		2,381		(13)			(13)		2,368	2,368			
100211862	KITTERY	ME		05/19/2025		712		(18)			(18)		694	694			
100214560	LANCASTER	CA		06/06/2025		799		(21)			(21)		778	778			
100214576	GALIVANTS FERRY	SC		06/06/2025		800		(22)			(22)		778	778			
100244862	CHARLOTTE	NC		09/29/2025		8,256		(311)			(311)		7,945	7,945			
100148311	LAWRENCEVILLE	GA		04/12/2024		2,253		(47)			(47)		2,206	2,206			
100207472	PANAMA CITY BEACH	FL		04/29/2025		665		(31)			(31)		634	634			
100228438	HARDEEVILLE	SC		08/11/2025		789		(20)			(20)		769	769			
100169688	NORWALK	CA		09/30/2024		872		(16)			(16)		856	856			
100212198	HAW RIVER	NC		05/22/2025		859		7			7		866	866			
100076197	SUGARLOAF	CA		01/07/2022		1,581		(40)			(40)		1,541	1,541			
100192425	WEST ORANGE	NJ		02/07/2025		756		(28)			(28)		728	728			
100119825	ORLANDO	FL		08/08/2023		814		(15)			(15)		799	799			
100220490	LAKE GENEVA	WI		07/15/2025		5,270		(191)			(191)		5,079	5,079			
100206634	SAN ANTONIO	FL		04/24/2025		3,305		174			174		3,479	3,479			
100214203	DOBBINS	CA		05/30/2025		738		(27)			(27)		711	711			
100229510	KATY	TX		08/15/2025		806		(14)			(14)		792	792			
100226597	PHOENIX	AZ		07/30/2025		812		(16)			(16)		796	796			
100246135	LA QUINTA	CA		10/08/2025		833		(37)			(37)		796	796			
100218823	VICTORVILLE	CA		06/27/2025		734		(22)			(22)		712	712			
100227070	BUFORD	GA		07/30/2025		908		3			3		911	911			
100198239	ANNA	TX		02/28/2025		842		(5)			(5)		837	837			
100193690	KISSIMMEE	FL		02/10/2025		771		(22)			(22)		749	749			
100083799	BRIGHTON	CO		07/12/2022		980		(15)			(15)		965	965			
100128170	LITTLE EGG HARBOR TWP	NJ		09/18/2023		1,480		(3)			(3)		1,477	1,477			
100139575	COMMERCE CITY	CO		12/28/2023		514		(12)			(12)		502	502			
100202851	CLINTON	UT		03/24/2025		586		(20)			(20)		566	566			
100102539	KISSIMMEE	FL		06/07/2023		857		(27)			(27)		830	830			
100206528	TAYLORS	SC		04/22/2025		781		(35)			(35)		746	746			
100220466	KINGWOOD	TX		07/15/2025		773		(27)			(27)		746	746			
100244437	AUSTIN	TX		09/29/2025		775		(29)			(29)		746	746			
100189630	CEDAR PARK	TX		01/17/2025		1,525		(71)			(71)		1,454	1,454			
100219750	DAYTONA BEACH	FL		07/08/2025		210		(10)			(10)		200	200			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162608	FORT WORTH	TX		08/12/2024		1,018		25			25		1,043	1,043			
100152230	LAWRENCEVILLE	GA		05/17/2024		779							779	779			
100207648	GRANADA HILLS	CA		04/29/2025		848		(22)			(22)		826	826			
100212143	CHICAGO	IL		05/22/2025		772		(9)			(9)		763	763			
100212156	TULSA	OK		05/22/2025		933		(21)			(21)		912	912			
100167644	NASHVILLE	TN		09/19/2024		636		(15)			(15)		621	621			
100116376	LUTZ	FL		07/20/2023		1,243		34			34		1,277	1,277			
100116073	MIAMI GARDENS	FL		07/20/2023		488		(1)			(1)		487	487			
100245035	WILMINGTON	DE		09/29/2025		1,401		(13)			(13)		1,388	1,388			
100076210	ORANGE PARK	FL		01/07/2022		1,765		(16)			(16)		1,749	1,749			
100079558	MANDEVILLE	LA		04/25/2022		1,858		(19)			(19)		1,839	1,839			
100171636	CELINA	TX		10/16/2024		11,482		(364)			(364)		11,118	11,118			
100238578	BALTIMORE	MD		09/19/2025		10,561		(360)			(360)		10,201	10,201			
100148282	ROUND ROCK	TX		04/12/2024		966		2			2		968	968			
100144378	WILMINGTON	DE		03/07/2024		794		(11)			(11)		783	783			
100244446	STATEN ISLAND	NY		09/29/2025		785		(21)			(21)		764	764			
100214198	POMPANO BEACH	FL		05/30/2025		777		(13)			(13)		764	764			
100151368	WOODLAND	CA		05/10/2024		854		(14)			(14)		840	840			
100212152	SAINT CLOUD	FL		05/22/2025		773		(9)			(9)		764	764			
100087958	ROSEVILLE	CA		10/25/2022		807		(12)			(12)		795	795			
100148791	DAVENPORT	FL		04/17/2024		823		(16)			(16)		807	807			
100147030	WESTMINSTER	MD		03/27/2024		1,454		(5)			(5)		1,449	1,449			
100199348	PAHRUMP	NV		03/05/2025		691		(26)			(26)		665	665			
100246626	WINTER PARK	FL		10/15/2025		726		(28)			(28)		698	698			
100206979	SUMMERFIELD	FL		04/25/2025		737		(39)			(39)		698	698			
100202529	AUSTIN	TX		03/21/2025		794		(9)			(9)		785	785			
100261567	WESTMINSTER	MD		12/12/2025		18,337		(735)			(735)		17,602	17,602			
100100737	INDIAN TRL	NC		04/28/2023		1,604		32			32		1,636	1,636			
100171596	LAS VEGAS	NV		10/16/2024		1,154		30			30		1,184	1,184			
100205577	KLAMATH FALLS	OR		05/09/2025		10,190		(356)			(356)		9,834	9,834			
100212614	FORT MOHAVE	AZ		05/29/2025		798		(16)			(16)		782	782			
100210377	LOS ANGELES	CA		05/12/2025		800		(18)			(18)		782	782			
100244427	BROOKLYN	NY		09/29/2025		802		(19)			(19)		783	783			
100214427	SALT LAKE CITY	UT		06/02/2025		796		(13)			(13)		783	783			
100148655	COLUMBIA	SC		04/15/2024		847		(17)			(17)		830	830			
100168334	IRVING	TX		09/20/2024		828		(18)			(18)		810	810			
100284599	GLASSBORO	NJ		03/26/2026		860		(23)			(23)		837	837			
100220620	RALEIGH	NC		07/15/2025		1,094		(41)			(41)		1,053	1,053			
100193018	SNEADS FERRY	NC		02/10/2025		1,140		41			41		1,181	1,181			
100254680	MOSES LAKE	WA		11/12/2025		806		(31)			(31)		775	775			
100202443	GLENDALE	AZ		03/20/2025		672		(18)			(18)		654	654			
100205056	MIAMI	FL		04/11/2025		1,002		(45)			(45)		957	957			
100210661	RICHMOND	TX		05/15/2025		747		(32)			(32)		715	715			
100210685	CLOSTER	NJ		05/15/2025		744		(29)			(29)		715	715			
100209562	BOZEMAN	MT		05/02/2025		741		(24)			(24)		717	717			
100244889	MAPLETON	UT		09/29/2025		809		(29)			(29)		780	780			
100135705	PRINCETON	TX		11/10/2023		810		3			3		813	813			
100160561	AURORA	IL		07/19/2024		2,050		(73)			(73)		1,977	1,977			
100194135	LAS VEGAS	NV		02/14/2025		729		(25)			(25)		704	704			
100172412	WHITE CITY	OR		10/23/2024		754		(20)			(20)		734	734			
100153812	SPRING HOPE	NC		07/10/2024		634		(28)			(28)		606	606			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171393	WHITE CITY	OR		10/16/2024		756		(22)			(22)		734	734			
100220494	SCOTTSDALE	AZ		07/15/2025		1,102		(39)			(39)		1,063	1,063			
100211975	WEST COVINA	CA		05/22/2025		800		1			1		801	801			
100219564	BROOKSVILLE	FL		07/07/2025		634		(22)			(22)		612	612			
100144185	AUSTIN	TX		03/07/2024		2,853		47			47		2,900	2,900			
100215344	SAINT MARYS	GA		06/12/2025		822		(19)			(19)		803	803			
100235896	POST FALLS	ID		09/04/2025		803		(18)			(18)		785	785			
100238579	FLAGSTAFF	AZ		09/19/2025		723		(23)			(23)		700	700			
100238600	BALTIMORE	MD		09/19/2025		728		(28)			(28)		700	700			
100229076	SEBRING	FL		08/14/2025		1,044		(17)			(17)		1,027	1,027			
100218671	GULF SHORES	AL		06/27/2025		824		(14)			(14)		810	810			
100195178	CLERMONT	FL		02/24/2025		769		(21)			(21)		748	748			
100207269	HENRICO	VA		04/28/2025		754		(21)			(21)		733	733			
100209578	SAN TAN VALLEY	AZ		05/02/2025		754		(21)			(21)		733	733			
100228094	WAKE FOREST	NC		08/07/2025		760		(27)			(27)		733	733			
100209376	CHICAGO	IL		04/29/2025		760		(27)			(27)		733	733			
100148028	CHARLOTTE	NC		04/10/2024		694		(1)			(1)		693	693			
100220027	DES MOINES	WA		07/30/2025		2,336		(110)			(110)		2,226	2,226			
100229533	HEPPNER	OR		08/15/2025		808		(17)			(17)		791	791			
100110497	POMONA	CA		06/30/2023		979		2			2		981	981			
100170254	AUSTIN	TX		10/08/2024		2,227		(73)			(73)		2,154	2,154			
100176689	KATY	TX		11/15/2024		478		(45)			(45)		433	433			
100185793	DORAL	FL		12/26/2024		11,140		(42)			(42)		11,098	11,098			
100212045	PINEBLUFF	NC		06/27/2025		821		(1)			(1)		820	820			
100198363	DOYLESTOWN	PA		02/28/2025		825		(9)			(9)		816	816			
100119399	BRASELTON	GA		07/31/2023		1,140		66			66		1,206	1,206			
100148606	ANNA	TX		04/12/2024		869		(4)			(4)		865	865			
100129449	GREENVILLE	SC		09/29/2023		1,031		43			43		1,074	1,074			
100207411	SPARTA	NJ		04/29/2025		766		(16)			(16)		750	750			
100206918	PORT CHARLOTTE	FL		04/24/2025		6		(6)			(6)						
100142549	ANACORTES	WA		02/08/2024		12,539		(75)			(75)		12,464	12,464			
100207048	DETROIT	MI		04/24/2025		709		(23)			(23)		686	686			
100135714	HERMITAGE	TN		11/10/2023		857		12			12		869	869			
100147985	TACOMA	WA		04/10/2024		1,000		4			4		1,004	1,004			
100257616	LOS ANGELES	CA		11/26/2025		1,665		(52)			(52)		1,613	1,613			
100169410	WATERFORD	CT		09/30/2024		809		(21)			(21)		788	788			
100190120	CLERMONT	FL		01/21/2025		712		(27)			(27)		685	685			
100101085	JACKSON	NJ		04/28/2023		1,229		106			106		1,335	1,335			
100206803	JOHNSTOWN	CO		04/23/2025		954		14			14		968	968			
100080844	HOLLYWOOD	FL		03/10/2022		1,132		(92)			(92)		1,040	1,040			
100216562	WASHINGTON	UT		06/23/2025		900		39			39		939	939			
100207373	FORT WORTH	TX		04/29/2025		845		(34)			(34)		811	811			
100200302	SHIRLEY	NY		03/07/2025		734		(19)			(19)		715	715			
100207254	ORLANDO	FL		04/28/2025		750		(16)			(16)		734	734			
100211889	DURHAM	NC		05/19/2025		830		9			9		839	839			
100206301	ULSTER	PA		04/17/2025		1,265		(33)			(33)		1,232	1,232			
100178485	LAKELAND	FL		11/21/2024		2,022		(74)			(74)		1,948	1,948			
100174952	ELLERBE	NC		10/31/2024		437		(28)			(28)		409	409			
100199234	HANFORD	CA		04/09/2025		795		(27)			(27)		768	768			
100210580	PHILADELPHIA	PA		05/15/2025		766		2			2		768	768			
100204943	IRVING	TX		04/10/2025		718		(15)			(15)		703	703			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220822	BLACKSHEAR	GA		07/18/2025		896		(5)			(5)		891	891			
100189640	SUGAR GROVE	IL		01/17/2025		631		(29)			(29)		602	602			
100133850	CENTER CONWAY	NH		10/20/2023		687		(11)			(11)		676	676			
100214182	LAKE WORTH	FL		05/30/2025		1,176							1,176	1,176			
100246469	WILMINGTON	NC		10/10/2025		789		(20)			(20)		769	769			
100212382	COMMERCE	GA		05/28/2025		774		(24)			(24)		750	750			
100151047	MUNDELEIN	IL		05/08/2024		689		24			24		713	713			
100273336	ROCHESTER	NH		01/20/2026		1,046		(49)			(49)		997	997			
100227936	MADISON HEIGHTS	MI		08/04/2025		783		(17)			(17)		766	766			
100127982	DURHAM	NC		09/08/2023		848		(7)			(7)		841	841			
100229434	LAKEWOOD	CA		08/15/2025		1,678		(47)			(47)		1,631	1,631			
100243193	ANACORTES	WA		09/26/2025		797		(30)			(30)		767	767			
100109279	LITTLE SILVER	NJ		07/21/2023		889		17			17		906	906			
100281994	GLENVIEW	IL		02/27/2026		484		(18)			(18)		466	466			
100132726	SPOKANE VALLEY	WA		11/03/2023		746		1			1		747	747			
100090049	KENNESAW	GA		01/13/2023		381		(18)			(18)		363	363			
100136432	MONROE	NC		11/20/2023		1,022		98			98		1,120	1,120			
100247005	CROWLEY	TX		10/22/2025		738		(26)			(26)		712	712			
100204763	MIAMI	FL		04/09/2025		803		(16)			(16)		787	787			
100148917	DURHAM	NC		04/17/2024		976		31			31		1,007	1,007			
100219681	ROCKBRIDGE	OH		07/07/2025		745		(25)			(25)		720	720			
100212162	SURPRISE	AZ		05/22/2025		796		(8)			(8)		788	788			
100151830	CLINTON TOWNSHIP	MI		05/10/2024		424		(22)			(22)		402	402			
100127677	MASTIC	NY		09/08/2023		562		(10)			(10)		552	552			
100210299	SAINT AUGUSTINE	FL		05/09/2025		705		(7)			(7)		698	698			
100156853	PHILADELPHIA	PA		06/27/2024		697		(12)			(12)		685	685			
100214115	ROSENBERG	TX		05/30/2025		802		(14)			(14)		788	788			
100277319	ZIONSVILLE	IN		02/12/2026		936		(33)			(33)		903	903			
100257474	HARBOR BEACH	MI		11/26/2025		55,080		(2,834)			(2,834)		52,246	52,246			
100148467	PAYSON	AZ		04/12/2024		1,079		(31)			(31)		1,048	1,048			
100086954	SAINT CLOUD	FL		10/24/2022		1,018		16			16		1,034	1,034			
100215653	CANTON	GA		06/13/2025		1,281		(60)			(60)		1,221	1,221			
100182676	CLARKSVILLE	TN		12/12/2024		1,674		(6)			(6)		1,668	1,668			
100213856	SAN ANTONIO	TX		05/29/2025		961		78			78		1,039	1,039			
100226997	MONSEY	NY		07/30/2025		736		(21)			(21)		715	715			
100214573	BOCA RATON	FL		06/06/2025		966		(26)			(26)		940	940			
100203155	WESTAMPTON	NJ		03/27/2025		697		(23)			(23)		674	674			
100228648	WELLSBORO	PA		08/11/2025		825		(17)			(17)		808	808			
100206912	STOCKTON	CA		04/24/2025		825		(20)			(20)		805	805			
100207405	MIAMI	FL		04/29/2025		822		(17)			(17)		805	805			
100212270	ALPHARETTA	GA		05/28/2025		809		(4)			(4)		805	805			
100206833	DALLAS	TX		04/24/2025		773		(36)			(36)		737	737			
100191087	PORT CHARLOTTE	FL		01/29/2025		663		(31)			(31)		632	632			
100212197	LAS VEGAS	NV		05/22/2025		846		12			12		858	858			
100204549	MADISON	TN		04/04/2025		703		(22)			(22)		681	681			
100103601	TAMPA	FL		05/08/2023		577		23			23		600	600			
100236982	HOMESTEAD	FL		09/12/2025		624		(29)			(29)		595	595			
100080236	LAS VEGAS	NV		02/25/2022		1,512		(16)			(16)		1,496	1,496			
100249710	TUCSON	AZ		10/30/2025		2,030		(39)			(39)		1,991	1,991			
100153196	HOUSTON	TX		05/30/2024		748		11			11		759	759			
100135319	CEDAR PARK	TX		11/13/2023		953		34			34		987	987			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155927	SURPRISE	AZ		06/17/2024		844		(12)			(12)		832	832			
100216452	KISSIMMEE	FL		06/20/2025		735		(30)			(30)		705	705			
100202404	PENNSAUKEN	NJ		03/19/2025		710		(19)			(19)		691	691			
100099910	ALBANY	OR		03/28/2023		457		(20)			(20)		437	437			
100209368	TROUTMAN	NC		04/29/2025		516		(17)			(17)		499	499			
100174345	FREEPORT	FL		10/31/2024		1,040		25			25		1,065	1,065			
100141205	ZEPHYRHILLS	FL		01/30/2024		753		(11)			(11)		742	742			
100118089	HAINES CITY	FL		07/20/2023		574		(8)			(8)		566	566			
100141302	KISSIMMEE	FL		01/30/2024		689		(13)			(13)		676	676			
100212183	ANGIER	NC		05/22/2025		823		1			1		824	824			
100206609	ROSWELL	GA		04/23/2025		828		(4)			(4)		824	824			
100203898	SMITHFIELD	UT		03/28/2025		842		(18)			(18)		824	824			
100103721	GUSTINE	CA		05/08/2023		633		(12)			(12)		621	621			
100065746	FULLERTON	CA		07/28/2021		1,145		(41)			(41)		1,104	1,104			
100087171	DESTIN	FL		10/25/2022		1,256		63			63		1,319	1,319			
100203188	BOYNTON BEACH	FL		03/27/2025		781		(26)			(26)		755	755			
100203326	GREEN BROOK	NJ		03/27/2025		782		(27)			(27)		755	755			
100204612	LEDGEWOOD	NJ		04/04/2025		767		(12)			(12)		755	755			
100237278	NAPLES	FL		09/12/2025		1,716		(78)			(78)		1,638	1,638			
100101596	ST GEORGE	UT		04/26/2023		1,619		(33)			(33)		1,586	1,586			
100245495	TALLAHASSEE	FL		10/06/2025		803		(31)			(31)		772	772			
100165893	GLENDALE	AZ		08/30/2024													
100175924	FAIRBURN	GA		11/14/2024		1,058		35			35		1,093	1,093			
100182564	CAROLINA BEACH	NC		12/12/2024		836		(9)			(9)		827	827			
100244523	SEVIERVILLE	TN		09/29/2025		760		(36)			(36)		724	724			
100115349	CYPRESS	TX		07/17/2023		882		(15)			(15)		867	867			
100246114	WOODSTOCK	GA		10/08/2025		812		(35)			(35)		777	777			
100141031	INDIANAPOLIS	IN		02/20/2024		12,292		(189)			(189)		12,103	12,103			
100147850	SAN ANTONIO	TX		04/08/2024		872		(1)			(1)		871	871			
100200242	HOUSTON	TX		03/07/2025		732		(25)			(25)		707	707			
100195591	RIVERSIDE	CA		02/24/2025		739		(32)			(32)		707	707			
100179992	PHOENIX	AZ		11/25/2024		749		(9)			(9)		740	740			
100206070	EVANSTON	IL		05/16/2025		696		(20)			(20)		676	676			
100161083	COLORADO SPRINGS	CO		07/24/2024		1,006		26			26		1,032	1,032			
100189285	STALLINGS	NC		01/13/2025		1,171		(20)			(20)		1,151	1,151			
100202814	MIDDLETOWN	DE		03/24/2025		737		(30)			(30)		707	707			
100235724	NASHVILLE	TN		09/22/2025		763		(21)			(21)		742	742			
100210132	WINCHESTER	VA		05/07/2025		849		(5)			(5)		844	844			
100206108	KILL DEVIL HILLS	NC		04/16/2025		808		(35)			(35)		773	773			
100282126	FRANKLIN	OH		02/27/2026		810		(38)			(38)		772	772			
100199377	COTTONWOOD	AZ		03/05/2025		688		(24)			(24)		664	664			
100168753	DUNDALK	MD		09/26/2024		734		(35)			(35)		699	699			
100268960	ORANGE BEACH	AL		12/29/2025		4,916		(114)			(114)		4,802	4,802			
100213975	JEFFERSON	GA		05/29/2025		919		25			25		944	944			
100155012	BRADENTON	FL		07/19/2024		768		(16)			(16)		752	752			
100152445	LAS VEGAS	NV		05/17/2024		1,023		(7)			(7)		1,016	1,016			
100100774	NEW MILFORD	CT		04/28/2023		1,505		70			70		1,575	1,575			
100202964	VESTABURG	MI		03/24/2025		499		(18)			(18)		481	481			
100191262	LAKE FOREST	CA		01/29/2025		746		(22)			(22)		724	724			
100168320	BRADLEY	CA		09/20/2024		1,064		(18)			(18)		1,046	1,046			
100165369	MELBOURNE	FL		08/29/2024		407		(36)			(36)		371	371			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205924	ROSEVILLE	CA		04/15/2025		22,441		(512)			(512)		21,929	21,929			
100282186	SAINT AUGUSTINE	FL		02/27/2026		571		(13)			(13)		558	558			
100076255	WEST HAVEN	CT		01/07/2022		1,687		(33)			(33)		1,654	1,654			
100221023	COLUMBUS	OH		07/18/2025		724		(25)			(25)		699	699			
100194070	MIAMI	FL		03/20/2025		802		(11)			(11)		791	791			
100273182	LONE OAK	TX		01/15/2026		882		(6)			(6)		876	876			
100282252	CITY OF SUNRISE	FL		02/27/2026		610		(24)			(24)		586	586			
100209479	BROOKLYN	NY		05/01/2025		796		(3)			(3)		793	793			
100238836	BAKERSFIELD	CA		09/23/2025		987		(45)	1		(46)		941	941			
100283356	GLENDALE	AZ		03/11/2026		849		(19)			(19)		830	830			
100194765	CALDWELL	ID		02/21/2025		722		(22)			(22)		700	700			
100116992	ESSINGTON	PA		07/20/2023		1,349		270			270		1,619	1,619			
100237993	DECATUR	GA		10/10/2025		731		(8)			(8)		723	723			
100221589	KATY	TX		07/22/2025		2,429		(84)			(84)		2,345	2,345			
100268990	ESTES PARK	CO		12/29/2025		853		(12)			(12)		841	841			
100203498	GREAT FALLS	MT		03/26/2025		1,182		(30)			(30)		1,152	1,152			
100142645	OAKLAND	TN		02/08/2024		2,742		(61)			(61)		2,681	2,681			
100220880	OVIEDO	FL		07/18/2025		854		(8)			(8)		846	846			
100140359	SUMMERVILLE	SC		01/18/2024		908		7			7		915	915			
100201763	BLACKSBURG	VA		03/18/2025		683		(32)			(32)		651	651			
100234873	ELGIN	IL		08/28/2025		1,234		29			29		1,263	1,263			
100202407	DETROIT	MI		03/19/2025		750		(8)			(8)		742	742			
100204538	LAS VEGAS	NV		04/04/2025		764		(22)			(22)		742	742			
100175363	BENTONVILLE	AR		11/05/2024		5,011		(92)			(92)		4,919	4,919			
100211933	CHARLOTTE	NC		05/19/2025		889		54			54		943	943			
100245409	SHERIDAN	WY		10/06/2025		870		(24)			(24)		846	846			
100202900	SINCLAIR	ME		03/24/2025		818		(8)			(8)		810	810			
100206551	LOS ANGELES	CA		04/22/2025		833		(23)			(23)		810	810			
100211418	SCOTTSDALE	AZ		05/16/2025		1,225		(40)			(40)		1,185	1,185			
100169548	BOISE	ID		09/30/2024		1,014		(23)			(23)		991	991			
100179897	ACWORTH	GA		11/25/2024		1,027		53			53		1,080	1,080			
100227166	BATON ROUGE	LA		07/30/2025		710		(28)			(28)		682	682			
100191102	GARDEN GROVE	CA		01/29/2025		728		(33)			(33)		695	695			
100236795	PHOENIX	AZ		09/12/2025		727		(26)			(26)		701	701			
100182034	LAKE ARROWHEAD	CA		12/12/2024		977		28			28		1,005	1,005			
100150501	OCEAN VIEW	DE		05/03/2024		1,219		(11)			(11)		1,208	1,208			
100158725	GRAPEVINE	TX		07/10/2024		782		(15)			(15)		767	767			
100268708	LANDENBERG	PA		12/29/2025		2,196		(118)			(118)		2,078	2,078			
100206465	SAINT AUGUSTINE	FL		04/22/2025		795		(36)			(36)		759	759			
100180177	ATLANTA	GA		11/25/2024		611		(25)			(25)		586	586			
100201616	HAMMOND	LA		03/13/2025		2,013		(44)			(44)		1,969	1,969			
100136421	HENDERSON	NV		11/20/2023		812		23			23		835	835			
100202429	FRANKFORT	KY		03/20/2025		832		(3)			(3)		829	829			
100192776	FAYETTEVILLE	AR		02/10/2025		732		(20)			(20)		712	712			
100214395	MURRIETA	CA		06/02/2025		3,106		84			84		3,190	3,190			
100197577	JOSHUA TREE	CA		02/26/2025		724		(29)			(29)		695	695			
100181994	PALM COAST	FL		12/12/2024		873		3			3		876	876			
100101553	JENSEN BEACH	FL		04/26/2023		666		(6)			(6)		660	660			
100213994	COOLIN	ID		05/29/2025		1,362		(26)			(26)		1,336	1,336			
100136330	VENICE	FL		11/20/2023		782		11			11		793	793			
100119209	MINNEAPOLIS	MN		07/31/2023		1,063		37			37		1,100	1,100			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201071	NATICK	MA		03/12/2025		797		(20)			(20)		777	777			
100202683	CHARLOTTESVILLE	VA		03/24/2025		793		(16)			(16)		777	777			
100211416	NEWCASTLE	CA		05/16/2025		531		(14)			(14)		517	517			
100258362	VAN BUREN TOWNSHIP	MI		12/05/2025		754		(27)			(27)		727	727			
100133642	KEAAU	HI		10/23/2023		791		7			7		798	798			
100109582	CHARLESTOWN	IN		06/14/2023		935		(6)			(6)		929	929			
100204138	LONG BEACH	CA		03/28/2025		1,365		(15)			(15)		1,350	1,350			
100205956	ANNANDALE	MN		04/15/2025		628		(22)			(22)		606	606			
100188808	SARATOGA SPRINGS	UT		01/09/2025		1,025		43			43		1,068	1,068			
100246295	GLOUCESTER	MA		10/10/2025		1,891		(49)			(49)		1,842	1,842			
100268838	SPOKANE VALLEY	WA		12/29/2025		1,550		(24)			(24)		1,526	1,526			
100179460	ANNA	TX		11/21/2024		959		1			1		960	960			
100172789	PFLUGERVILLE	TX		12/06/2024		446		(21)			(21)		425	425			
100065764	BEAUMONT	CA		07/28/2021		1,844		(18)			(18)		1,826	1,826			
100267255	GOLD RIVER	CA		12/24/2025		807		(26)			(26)		781	781			
100229559	TUCKER	GA		08/15/2025		3,141		(76)			(76)		3,065	3,065			
100185775	LAKE PARK	FL		12/26/2024		701		(18)			(18)		683	683			
100152240	LAKE MARY	FL		05/17/2024		52,244		(136)			(136)		52,108	52,108			
100163894	BIG SPRING	TX		09/27/2024		389		(37)			(37)		352	352			
100207507	CALHOUN	GA		04/29/2025		740		(26)			(26)		714	714			
100162900	TUCSON	AZ		08/12/2024		1,033		42			42		1,075	1,075			
100201602	MIAMI	FL		03/13/2025		814		(17)			(17)		797	797			
100214432	VANCOUVER	WA		06/02/2025		927		21			21		948	948			
100167518	FRESNO	CA		10/31/2024		2,520		(117)			(117)		2,403	2,403			
100246206	OCEAN VIEW	DE		10/08/2025		812		(36)			(36)		776	776			
100199273	FRESNO	CA		03/05/2025		844		(5)			(5)		839	839			
100135706	PARRISH	FL		11/10/2023		872		16			16		888	888			
100191380	SURPRISE	AZ		01/30/2025		760		(14)			(14)		746	746			
100191017	BRANFORD	CT		01/29/2025		753		(7)			(7)		746	746			
100192311	EAST STROUDSBURG	PA		01/31/2025		826		(19)			(19)		807	807			
100214863	THOUSAND PALMS	CA		06/11/2025		761		(30)			(30)		731	731			
100167600	HOUSTON	TX		09/19/2024		859		(11)			(11)		848	848			
100201934	BAKERSFIELD	CA		03/18/2025		734		(34)			(34)		700	700			
100135431	CAMBRIDGE	MA		11/13/2023		936		2			2		938	938			
100268841	APEX	NC		12/29/2025		908		(6)			(6)		902	902			
100157399	PITTSBURGH	PA		02/20/2025		687		(22)			(22)		665	665			
100172625	AVENTURA	FL		10/24/2024		139,526		(6,069)			(6,069)		133,457	133,457			
100244546	GLEN ALLEN	VA		09/29/2025		739		(33)			(33)		706	706			
100268800	FRISCO	TX		12/29/2025		917		6			6		923	923			
100188435	AUSTIN	TX		01/08/2025		772		(21)			(21)		751	751			
100203575	FORT WORTH	TX		03/26/2025		824		(10)			(10)		814	814			
100175906	BUFORD	GA		11/14/2024		2,950		(2)			(2)		2,948	2,948			
100203003	PRIEST RIVER	ID		04/25/2025		1,029		(48)			(48)		981	981			
100273832	SHAWNEE	OK		01/23/2026		708		(29)			(29)		679	679			
100268270	LAWRENCEVILLE	GA		12/29/2025		855		(15)			(15)		840	840			
100209762	SAN DIEGO	CA		05/05/2025		794		(30)			(30)		764	764			
100198296	CENTERTON	AR		02/28/2025		782		(18)			(18)		764	764			
100209770	LONGWOOD	FL		05/05/2025		786		(22)			(22)		764	764			
100199276	GRASS VALLEY	CA		03/05/2025		788		(24)			(24)		764	764			
100167629	ARNOLD	MD		09/19/2024		822		(8)			(8)		814	814			
100067887	OAKLAND	CA		09/23/2021		1,818		(39)			(39)		1,779	1,779			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255687	COLUMBUS	OH		11/24/2025		932		(3)			(3)		929	929			
100081421	SEMINOLE	FL		03/18/2022		1,606		39			39		1,645	1,645			
100277483	SALEM	OR		02/13/2026		829		(11)			(11)		818	818			
100191586	OAK PARK	IL		01/31/2025		782		(18)			(18)		764	764			
100150526	BRASELTON	GA		05/03/2024		803		(21)			(21)		782	782			
100261202	SYRACUSE	NY		12/05/2025		724		(28)			(28)		696	696			
100160920	LAWRENCEVILLE	GA		07/24/2024		693		(17)			(17)		676	676			
100209203	DURHAM	NC		04/29/2025		2,988		199			199		3,187	3,187			
100114990	DENTON	TX		07/14/2023		1,108		7			7		1,115	1,115			
100200650	LEES SUMMIT	MO		03/11/2025		873		7			7		880	880			
100148419	MUNDELEIN	IL		04/12/2024		1,080		37			37		1,117	1,117			
100195181	BREINIGSVILLE	PA		02/24/2025		962		92			92		1,054	1,054			
100246900	SPARKS	NV		10/17/2025		8,269		(232)			(232)		8,037	8,037			
100129690	CASA GRANDE	AZ		09/29/2023		811		(13)			(13)		798	798			
100137661	MIDVALE	UT		12/08/2023		925		(9)			(9)		916	916			
100203994	SALEM	OR		03/28/2025		801		(19)			(19)		782	782			
100193693	NEW WINDSOR	NY		02/10/2025		776		6			6		782	782			
100190127	MARIETTA	GA		01/21/2025		799		(17)			(17)		782	782			
100174790	SAN DIEGO	CA		10/31/2024		724		(23)			(23)		701	701			
100180125	SAINT PETERSBURG	FL		11/25/2024		714		(26)			(26)		688	688			
100181416	PHOENIX	AZ		01/09/2025		761		(28)			(28)		733	733			
100189115	BUTTERNUT	WI		01/13/2025		737		(4)			(4)		733	733			
100221590	BLAINE	MN		07/22/2025		1,776		(57)			(57)		1,719	1,719			
100081000	CARY	NC		03/18/2022		2,955		99			99		3,054	3,054			
100237752	PHOENIX	AZ		09/12/2025		1,730		(57)			(57)		1,673	1,673			
100265374	LOS ANGELES	CA		12/19/2025		2,952		(139)			(139)		2,813	2,813			
100073548	SAN PABLO	CA		11/19/2021		1,726		(10)			(10)		1,716	1,716			
100065105	SOUTH LAKE TAHOE	CA		07/14/2021		1,739		(44)			(44)		1,695	1,695			
100226820	COLUMBUS	OH		07/30/2025		799		(2)			(2)		797	797			
100140243	CAPE CORAL	FL		01/18/2024		795		(13)			(13)		782	782			
100171407	ROSEVILLE	MN		10/16/2024		3,336		(103)			(103)		3,233	3,233			
100149473	CLARKSVILLE	TN		04/24/2024		844		(13)			(13)		831	831			
100254062	DAWSONVILLE	GA		10/30/2025		801		(23)			(23)		778	778			
100147898	RICHMOND HILL	GA		04/08/2024		943							943	943			
100199358	CHARLOTTE	NC		03/05/2025		6,712		(252)			(252)		6,460	6,460			
100207368	JURUPA VALLEY	CA		04/29/2025		751		(33)			(33)		718	718			
100164733	BRADENTON	FL		08/23/2024		621		(2)			(2)		619	619			
100176938	MANASSAS	VA		11/15/2024		654		(35)			(35)		619	619			
100148561	VAN ALSTYNE	TX		04/12/2024		853		(11)			(11)		842	842			
100216305	CLINTON	MD		06/20/2025		1,315		(36)			(36)		1,279	1,279			
100175895	MYRTLE BEACH	SC		11/14/2024		935		24			24		959	959			
100195416	OJAI	CA		02/24/2025		847		6			6		853	853			
100071978	PHOENIX	AZ		10/29/2021		1,537		(96)			(96)		1,441	1,441			
100177408	DENTON	TX		01/16/2025		856		(28)			(28)		828	828			
100192945	ROCKPORT	TX		02/10/2025		947		(11)			(11)		936	936			
100194598	PEMBROKE PINES	FL		03/28/2025		828		7			7		835	835			
100166143	FRISCO	TX		09/09/2024		(980)		(16)			(16)		(996)	(996)			
100215515	YUMA	AZ		06/12/2025		793		(11)			(11)		782	782			
100230812	TRABUCO CANYON	CA		08/29/2025		1,392		(52)			(52)		1,340	1,340			
100226918	SAN DIEGO	CA		07/30/2025		556		(13)			(13)		543	543			
100192281	PHILADELPHIA	PA		01/31/2025		767		(21)			(21)		746	746			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185854	LAS VEGAS	NV		12/26/2024		802		(2)			(2)		800	800			
100180571	DURHAM	NC		11/26/2024		776		(25)			(25)		751	751			
100132554	SHAWNEE	OK		11/03/2023		749		4			4		753	753			
100175418	UNION GROVE	WI		12/23/2024		599		(28)			(28)		571	571			
100195177	HENRICO	VA		02/24/2025		757		(22)			(22)		735	735			
100081001	SAINT DAVIDS	PA		03/18/2022		1,699		27			27		1,726	1,726			
100181463	LILBURN	GA		01/09/2025		20,010		(759)			(759)		19,251	19,251			
100091622	ALBUQUERQUE	NM		03/07/2023		922		(19)			(19)		903	903			
100185348	AUSTIN	TX		12/20/2024		1,832		85			85		1,917	1,917			
100135454	MADERA	CA		11/13/2023		1,029		79			79		1,108	1,108			
100133635	MADERA	CA		10/23/2023		1,042		66			66		1,108	1,108			
100133796	BEAUMONT	CA		10/20/2023		838		(7)			(7)		831	831			
100081061	CASA GRANDE	AZ		03/18/2022		1,847		114			114		1,961	1,961			
100090003	SANTA ROSA	CA		01/13/2023		1,446		150			150		1,596	1,596			
100135742	ANNA	TX		11/10/2023		811		2			2		813	813			
100198449	NAPERVILLE	IL		02/28/2025		829		(14)			(14)		815	815			
100190157	KNOXVILLE	TN		01/21/2025		751		(22)			(22)		729	729			
100168452	MONROE	NC		09/25/2024		1,911		(23)			(23)		1,888	1,888			
100081830	LAKE HAVASU CITY	AZ		03/30/2022		25		(25)			(25)						
100191303	HUNTLAND	TN		01/30/2025		838		(19)			(19)		819	819			
100200623	IRVING	TX		03/11/2025		828		(9)			(9)		819	819			
100200231	PASADENA	CA		03/07/2025		837		(18)			(18)		819	819			
100193059	HENDERSON	NV		02/10/2025		828			1		(1)		827	827			
100133422	MONROE	NC		10/19/2023		868		(2)			(2)		866	866			
100189590	MANASSAS	VA		01/17/2025		1,113		(18)			(18)		1,095	1,095			
100249460	DELRAY BEACH	FL		10/30/2025		2,084		(13)			(13)		2,071	2,071			
100155147	PHOENIX	AZ		07/19/2024		800		(30)			(30)		770	770			
100213974	APEX	NC		05/29/2025		11,016		(115)			(115)		10,901	10,901			
100138898	COLUMBUS	OH		12/21/2023		871		(23)			(23)		848	848			
100182698	DIVIDE	CO		12/12/2024		787		(19)			(19)		768	768			
100190223	ALBUQUERQUE	NM		01/21/2025		790		(22)			(22)		768	768			
100166946	ROCKPORT	TX		09/13/2024		771		(24)			(24)		747	747			
100161560	COOPER CITY	FL		07/30/2024		768		(21)			(21)		747	747			
100189515	MONROE	NY		01/15/2025		771		(2)			(2)		769	769			
100190046	VENICE	FL		01/21/2025		782		(14)			(14)		768	768			
100108212	WICHITA	KS		05/24/2023		862		15			15		877	877			
100157729	HEMPSTEAD	NY		06/28/2024		827		(45)			(45)		782	782			
100119970	CHARLOTTE	NC		08/11/2023		821							821	821			
100195524	WINCHESTER	VA		02/24/2025		962		51			51		1,013	1,013			
100176125	TOMS RIVER	NJ		12/20/2024		884		(30)			(30)		854	854			
100065579	THORNTON	CO		07/28/2021		1,780		(49)			(49)		1,731	1,731			
100192774	TEMPE	AZ		02/10/2025		726		(20)			(20)		706	706			
100193082	HOMESTEAD	FL		02/10/2025		1,123		168			168		1,291	1,291			
100204630	AIKEN	SC		04/04/2025		727		(27)			(27)		700	700			
100115296	THORNTON	CO		07/17/2023		1,797		15			15		1,812	1,812			
100179806	ORLANDO	FL		11/21/2024		2,164		(37)			(37)		2,127	2,127			
100269016	GONZALES	LA		12/29/2025		761		(16)			(16)		745	745			
100194611	PALM BAY	FL		02/21/2025		745		(7)			(7)		738	738			
100172851	WORCESTER	MA		10/25/2024		774		(36)			(36)		738	738			
100131994	BENTONVILLE	AR		10/13/2023		944		(15)			(15)		929	929			
100201976	NASHVILLE	TN		03/18/2025		805		(18)			(18)		787	787			

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100283295	KNOXVILLE	TN		03/11/2026		674		4			4		678	678			
100215428	BLAINE	MN		06/12/2025		54,583		(988)			(988)		53,595	53,595			
100282149	CHOCTAW	OK		02/27/2026		840		(31)			(31)		809	809			
100211743	FREEPORT	FL		05/19/2025		957		(27)			(27)		930	930			
100220899	CEDAR PARK	TX		07/18/2025		1,579		(32)			(32)		1,547	1,547			
100202778	SPRINGFIELD	OR		03/24/2025		748		(26)			(26)		722	722			
100214633	ANAHEIM	CA		06/10/2025		65,037		(1,481)			(1,481)		63,556	63,556			
100227154	SAN ANTONIO	TX		07/30/2025		913		(6)			(6)		907	907			
100121014	PHOENIX	AZ		08/30/2023		1,540		11			11		1,551	1,551			
100194400	PHOENIX	AZ		02/14/2025		3,885		(138)			(138)		3,747	3,747			
100194532	GOODYEAR	AZ		02/14/2025		780		(33)			(33)		747	747			
100140969	RENO	NV		03/28/2024		665		(42)			(42)		623	623			
100205080	BRIDGEPORT	CT		04/11/2025		803		(14)			(14)		789	789			
100141450	PROVIDENCE	RI		01/30/2024		394		(15)			(15)		379	379			
100144286	NEWTON	NJ		03/07/2024		658		(10)			(10)		648	648			
100068015	MESA	AZ		09/23/2021		1,735		(31)			(31)		1,704	1,704			
100221642	GLENDALE	AZ		07/23/2025		1,120		(14)			(14)		1,106	1,106			
100191284	BALTIMORE	MD		01/29/2025		705		(33)			(33)		672	672			
100245651	WASHINGTON	UT		10/06/2025		829		(28)			(28)		801	801			
100115941	JACKSONVILLE	FL		07/20/2023		821		(7)			(7)		814	814			
100129719	LEANDER	TX		09/29/2023		841		(8)			(8)		833	833			
100198379	HALLOWELL	ME		02/28/2025		761		(20)			(20)		741	741			
100114847	FRANKLIN	TX		07/10/2023		905		(15)			(15)		890	890			
100115763	GRAND PRAIRIE	TX		07/20/2023		3,370		(45)			(45)		3,325	3,325			
100151019	LAWRENCEVILLE	GA		05/08/2024		836		(17)			(17)		819	819			
100189007	SEVERANCE	CO		01/09/2025		829		(24)			(24)		805	805			
100161515	POOLER	GA		07/30/2024		771		(19)			(19)		752	752			
100198533	CLARKSVILLE	MD		02/28/2025		815		(9)			(9)		806	806			
100243800	PHILADELPHIA	PA		09/29/2025		837		3			3		840	840			
100150592	ANNA	TX		05/03/2024		910		6			6		916	916			
100189339	APEX	NC		01/13/2025		1,245		(27)			(27)		1,218	1,218			
100159998	JACKSONVILLE	FL		08/16/2024		623		(10)			(10)		613	613			
100199304	STURGEON BAY	WI		03/05/2025		696		(16)			(16)		680	680			
100228716	DALLAS	TX		08/11/2025		15,124		(742)			(742)		14,382	14,382			
100272173	RIVERSIDE	IL		01/08/2026		859		(10)			(10)		849	849			
100081527	SPARKS	NV		03/18/2022		1,715		41			41		1,756	1,756			
100152302	GRANVILLE	OH		05/17/2024		1,071		87			87		1,158	1,158			
100209453	RICHLAND	WA		04/29/2025		679		(17)			(17)		662	662			
100138792	TACOMA	WA		12/21/2023		827		(19)			(19)		808	808			
100228498	HOMESTEAD	FL		08/11/2025		739		(25)			(25)		714	714			
100194346	MIDDLETOWN	RI		02/14/2025		716		(30)			(30)		686	686			
100194349	MIDDLETOWN	RI		02/14/2025		716		(30)			(30)		686	686			
100132242	ANNA	TX		10/13/2023		838		(5)			(5)		833	833			
100245045	WILLIAMSBURG	VA		09/29/2025		495		(19)	1		(20)		475	475			
100247427	LACONIA	NH		10/24/2025		718		(13)			(13)		705	705			
100182168	OCALA	FL		12/12/2024		2,482		174			174		2,656	2,656			
100216560	VANCOUVER	WA		06/23/2025		776		(16)			(16)		760	760			
100160127	LAFAYETTE HILL	PA		07/17/2024		772		(21)			(21)		751	751			
100215392	REMER	MN		06/12/2025		815		(11)			(11)		804	804			
100083952	APACHE JUNCTION	AZ		07/12/2022		1,105		6			6		1,111	1,111			
100131961	DECATUR	GA		10/13/2023		823		(3)			(3)		820	820			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172791	VENICE	CA		12/06/2024		786		(13)			(13)		773	773			
100200559	SACRAMENTO	CA		03/11/2025		830		(6)			(6)		824	824			
100230552	SAN JOSE	CA		08/29/2025		1,920		(41)			(41)		1,879	1,879			
100228124	JEFFERSON	NC		08/07/2025		1,027		(21)			(21)		1,006	1,006			
100228946	PARADISE	CA		09/10/2025		756		(34)			(34)		722	722			
100176115	CHELSEA	MA		12/20/2024		864		(31)			(31)		833	833			
100234806	CINCINNATI	OH		08/28/2025		641		(29)			(29)		612	612			
100273087	MINNEAPOLIS	MN		01/15/2026		763		(19)			(19)		744	744			
100273139	RICHMOND	VA		01/15/2026		763		(19)			(19)		744	744			
100208145	JURUPA VALLEY	CA		04/29/2025		666		(15)			(15)		651	651			
100173342	MILLIKEN	CO		10/30/2024		1,004		(2)			(2)		1,002	1,002			
100203368	SAN ANTONIO	TX		03/27/2025		994		47			47		1,041	1,041			
100159703	MIAMI	FL		08/23/2024		987		(55)			(55)		932	932			
100206975	LINCOLN CITY	OR		04/25/2025		6,084		(284)			(284)		5,800	5,800			
100229545	BOERNE	TX		08/15/2025		1,627		(14)			(14)		1,613	1,613			
100229087	DECATUR	GA		08/14/2025		1,713		(65)			(65)		1,648	1,648			
100156804	ATLANTA	GA		06/27/2024		740		(11)			(11)		729	729			
100190663	COLUMBUS	OH		01/28/2025		768		(18)			(18)		750	750			
100144184	SURPRISE	AZ		03/07/2024		925		(4)			(4)		921	921			
100175135	SAN PEDRO	CA		11/05/2024		820		(29)			(29)		791	791			
100179591	EAST STROUDSBURG	PA		11/21/2024		809		(18)			(18)		791	791			
100114979	CHARLOTTE	NC		07/14/2023		1,321		38			38		1,359	1,359			
100152551	DALLAS	GA		05/17/2024		993		57			57		1,050	1,050			
100235422	LEWISVILLE	TX		08/29/2025		1,038		(13)			(13)		1,025	1,025			
100152362	ROUND ROCK	TX		05/17/2024		768		(11)			(11)		757	757			
100152215	SPANISH FORK	UT		05/17/2024		1,510		124			124		1,634	1,634			
100234843	STRASBURG	PA		08/28/2025		700		(25)			(25)		675	675			
100228293	CHICAGO	IL		08/11/2025		694		(19)			(19)		675	675			
100193494	OREGON CITY	OR		02/10/2025		822		(22)			(22)		800	800			
100176809	NEW PORT RICHEY	FL		11/15/2024		797		(37)			(37)		760	760			
100244863	BALTIMORE	MD		09/29/2025		834		(20)			(20)		814	814			
100171533	PROVO	UT		10/16/2024		2,359		(4)			(4)		2,355	2,355			
100135144	NORTH LAS VEGAS	NV		11/03/2023		2,099		(20)			(20)		2,079	2,079			
100180288	HOMESTEAD	FL		11/25/2024		904		(4)			(4)		900	900			
100205138	MIAMI	FL		05/01/2025		747		(18)			(18)		729	729			
100272181	YUMA	AZ		01/08/2026		874		(5)			(5)		869	869			
100161130	BUCKEYE	AZ		07/24/2024		1,054		42			42		1,096	1,096			
100176092	RALEIGH	NC		12/20/2024		794		(34)			(34)		760	760			
100184554	BEND	OR		12/17/2024		1,240		(68)			(68)		1,172	1,172			
100182335	EAGLES MERE	PA		12/12/2024		859		4			4		863	863			
100185244	CHARLOTTE	NC		01/24/2025		844		(21)			(21)		823	823			
100188382	COLORADO SPRINGS	CO		01/08/2025		825		(15)			(15)		810	810			
100175048	LAS VEGAS	NV		11/05/2024		818		(8)			(8)		810	810			
100245714	CHILOQUIN	OR		10/06/2025		760		(16)			(16)		744	744			
100219861	HENDERSON	NV		07/08/2025		747		(24)			(24)		723	723			
100150964	HUTTO	TX		05/08/2024		702		(13)			(13)		689	689			
100182094	APEX	NC		12/12/2024		939		18			18		957	957			
100218716	BRANDYWINE	MD		06/27/2025		1,801		46			46		1,847	1,847			
100215577	LAS VEGAS	NV		06/12/2025		1,488		49			49		1,537	1,537			
100247162	MYRTLE BEACH	SC		11/14/2025		728		(34)			(34)		694	694			
100244962	PLAINFIELD	IN		09/29/2025		912		(4)			(4)		908	908			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103026	MIAMI	FL		06/22/2023		2,539		(31)			(31)		2,508	2,508			
100175243	NASHVILLE	TN		11/05/2024		747		(17)			(17)		730	730			
100172558	WENTZVILLE	MO		10/23/2024		897		(23)			(23)		874	874			
100148325	CHARLOTTE	NC		04/12/2024		803		(5)			(5)		798	798			
100149290	GROVELAND	CA		04/24/2024		786		(24)			(24)		762	762			
100135939	PEPPER PIKE	OH		11/15/2023		7,814		(108)			(108)		7,706	7,706			
100216265	SOUTHFIELD	MI		06/20/2025		855		(27)			(27)		828	828			
100065699	HACKENSACK	NJ		07/28/2021		1,642		(44)			(44)		1,598	1,598			
100074446	MIRAMAR	FL		12/02/2021		2,724		(78)			(78)		2,646	2,646			
100148689	BAKERSFIELD	CA		04/16/2024		670		(29)			(29)		641	641			
100100790	FORT WASHINGTON	MD		04/28/2023		3,565		168			168		3,733	3,733			
100230945	SAN JOSE	CA		08/29/2025		1,777		(26)			(26)		1,751	1,751			
100140283	TAMPA	FL		01/18/2024		886		(20)			(20)		866	866			
100152232	OVIEDO	FL		05/17/2024		819		(3)			(3)		816	816			
100180745	MIAMI	FL		11/26/2024		862		(33)			(33)		829	829			
100109330	NEW BRITAIN	CT		06/12/2023		1,064		(1)			(1)		1,063	1,063			
100194613	OCRACOKE	NC		02/21/2025		814		(3)			(3)		811	811			
100146761	LAKEWOOD	CO		03/20/2024		1,196		17			17		1,213	1,213			
100235655	TAMPA	FL		08/29/2025		1,023		(28)			(28)		995	995			
100221103	ORLANDO	FL		07/21/2025		3,162		(20)			(20)		3,142	3,142			
100060247	BEAVERTON	OR		06/25/2021		1,229		(24)			(24)		1,205	1,205			
100229067	AUSTIN	TX		08/14/2025		673		(26)			(26)		647	647			
100137232	CASA GRANDE	AZ		11/29/2023		987		(14)			(14)		973	973			
100193671	POCATELLO	ID		02/10/2025		837		(2)			(2)		835	835			
100255700	SALEM	MA		11/24/2025		1,215		(19)			(19)		1,196	1,196			
100128093	WHITE HOUSE	TN		09/08/2023		1,119		41			41		1,160	1,160			
100148023	SANTA MARIA	CA		04/10/2024		1,362		(2)			(2)		1,360	1,360			
100115946	MADISON	TN		07/20/2023		1,456		(11)			(11)		1,445	1,445			
100169292	SAN FRANCISCO	CA		09/27/2024		766		(19)			(19)		747	747			
100170345	PLYMOUTH	MI		10/08/2024		770		(23)			(23)		747	747			
100189406	CALIMESA	CA		01/14/2025		771		(24)			(24)		747	747			
100157718	DALLAS	TX		06/28/2024		678		(31)			(31)		647	647			
100245281	HOUSTON	TX		10/06/2025		798		(35)			(35)		763	763			
100119741	PATERSON	NJ		08/08/2023		(1,194)		(28)	(3)		(25)		(1,219)	751		1,969	1,969
100176892	HICKORY	NC		11/15/2024		5,112		(217)			(217)		4,895	4,895			
100265406	WYLIE	TX		12/19/2025		766		(11)			(11)		755	755			
100185860	PHOENIX	AZ		12/26/2024		202		(2)			(2)		200	200			
100283462	BALLWIN	MO		03/11/2026		580		(22)			(22)		558	558			
100155910	DENTON	TX		06/17/2024		762		(6)			(6)		756	756			
100065692	OVIEDO	FL		07/28/2021		1,629		(52)			(52)		1,577	1,577			
100283179	ALBANY	NY		03/09/2026		526		(11)			(11)		515	515			
100193055	VICTORVILLE	CA		02/10/2025		927		35			35		962	962			
100268477	FRESNO	CA		12/29/2025		802		(9)			(9)		793	793			
100236969	WATERTOWN	MN		09/12/2025		499		(16)			(16)		483	483			
100136090	MUNSTER	IN		12/18/2023		562		(22)			(22)		540	540			
100229986	HAMDEN	CT		08/22/2025		774		6			6		780	780			
100129650	CHARLOTTE	NC		09/29/2023		1,066		6			6		1,072	1,072			
100162286	STAFFORD	VA		09/06/2024		4,214		(247)			(247)		3,967	3,967			
100146953	NAVARRE	FL		03/26/2024		832		(13)			(13)		819	819			
100079836	LAS VEGAS	NV		04/08/2022		1,273		(80)			(80)		1,193	1,193			
100246123	MASHPEE	MA		10/08/2025		843		(38)			(38)		805	805			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188318	TEMECULA	CA		01/08/2025		134,802		(1,263)			(1,263)		133,539	133,539			
100175065	LOS ANGELES	CA		11/05/2024		1,003		(31)			(31)		972	972			
100115473	MIDDLEBURG	FL		07/17/2023		873		(10)			(10)		863	863			
100100086	WAYNE	PA		03/28/2023		645		(30)			(30)		615	615			
100143558	COPIAGUE	NY		02/21/2024		739		(19)			(19)		720	720			
100137050	PRESCOTT VALLEY	AZ		11/28/2023		1,851		8			8		1,859	1,859			
100160413	MIRAMAR	FL		07/19/2024		713		(23)			(23)		690	690			
100267203	COLONIAL BEACH	VA		12/23/2025		849		(20)			(20)		829	829			
100201014	BENTONVILLE	AR		03/12/2025		1,176		(8)			(8)		1,168	1,168			
100143232	RIO RANCHO	NM		02/16/2024		974		21			21		995	995			
100156529	HENDERSON	NV		06/24/2024		959		27			27		986	986			
100138443	PANAMA CITY BEACH	FL		12/19/2023		873		(23)			(23)		850	850			
100180048	NORTHFIELD	NJ		11/25/2024		834		(20)			(20)		814	814			
100170407	HENDERSON	NV		10/09/2024		823		(8)			(8)		815	815			
100179789	SAVANNAH	GA		11/21/2024		860		(21)			(21)		839	839			
100146957	FORT WORTH	TX		03/26/2024		766		1			1		767	767			
5.00007E+11	TERNEUZEN	NLD		12/23/2025		32							32		(32)		(32)
100216176	ROUND ROCK	TX		06/18/2025		2,340		(1)			(1)		2,339	2,339			
100168738	MOORE	SC		09/26/2024		759		(12)			(12)		747	747			
100194457	PALM COAST	FL		02/14/2025		851		(26)			(26)		825	825			
100154086	DENVER	NC		07/11/2024		914		(35)			(35)		879	879			
100229479	BAKERSFIELD	CA		08/15/2025		891		25			25		916	916			
100165870	SMYRNA	TN		08/30/2024		690		(27)			(27)		663	663			
100226676	CREEDMOOR	NC		07/30/2025		1,565		(42)			(42)		1,523	1,523			
100166040	KATY	TX		09/06/2024		811		(28)			(28)		783	783			
100173971	HICKSVILLE	NY		10/31/2024		825		(42)			(42)		783	783			
100167873	NAUGATUCK	CT		09/20/2024		779		4			4		783	783			
100110405	SAN TAN VALLEY	AZ		06/30/2023		1,371		9			9		1,380	1,380			
100132036	GLENDALE	AZ		10/13/2023		893		(3)			(3)		890	890			
100156507	BAKERSFIELD	CA		06/24/2024		697		(19)			(19)		678	678			
100157173	MARIPOSA	CA		02/20/2025		699		(21)			(21)		678	678			
100229024	CLERMONT	FL		08/14/2025		685		(26)			(26)		659	659			
100162806	PASO ROBLES	CA		08/12/2024		760		(20)			(20)		740	740			
100110341	GILBERT	AZ		06/30/2023		888		3			3		891	891			
100284711	EAST STROUDSBURG	PA		03/27/2026		476		(18)			(18)		458	458			
100247671	HALLANDALE BEACH	FL		10/29/2025		26,991		(670)			(670)		26,321	26,321			
100206450	COVINGTON	GA		04/22/2025		797		(28)			(28)		769	769			
100135998	RICHARDSVILLE	VA		11/16/2023		526		1			1		527	527			
100165477	SARASOTA	FL		08/29/2024		779		(18)			(18)		761	761			
100152203	LAS VEGAS	NV		05/17/2024		821		(5)			(5)		816	816			
100148859	RALEIGH	NC		04/17/2024		587		(8)	1		(9)		578	578			
100115385	NORTH LAUDERDALE	FL		07/17/2023		798		(9)			(9)		789	789			
100185266	LACEY	WA		01/24/2025		794		(15)			(15)		779	779			
100182579	EL DORADO HILLS	CA		12/12/2024		887							887	887			
100177228	BEAVERTON	OR		01/16/2025		1,407		(53)			(53)		1,354	1,354			
100220218	LANCASTER	CA		07/11/2025		774		(7)			(7)		767	767			
100268370	MOORESTOWN	NJ		12/29/2025		766		(23)			(23)		743	743			
100268710	BAKERSFIELD	CA		12/29/2025		1,034		(41)			(41)		993	993			
100171500	MURRELLS INLET	SC		10/16/2024		805		(23)			(23)		782	782			
100283459	LAS VEGAS	NV		03/11/2026		531		(17)			(17)		514	514			
100219088	MONTGOMERY	IL		06/27/2025		519		(24)			(24)		495	495			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156269	OAK RIDGE	TN		07/25/2024		759		(36)			(36)		723	723			
100202559	LIBERTY LAKE	WA		03/21/2025		1,014		79			79		1,093	1,093			
100068079	QUINCY	MA		09/23/2021		1,795		1			1		1,796	1,796			
100201367	VICTORVILLE	CA		03/12/2025		800		(13)			(13)		787	787			
100068417	ALDIE	VA		08/25/2021		1,713		(26)			(26)		1,687	1,687			
100185142	MADISON	TN		12/20/2024		2,317		(12)			(12)		2,305	2,305			
100170186	CYPRESS	TX		10/08/2024		824		(23)			(23)		801	801			
100171304	BAYONNE	NJ		10/16/2024		845		(44)			(44)		801	801			
100172567	SPRING CITY	UT		10/23/2024		823		(22)			(22)		801	801			
100179491	MCKINNEY	TX		11/21/2024		1,083		2			2		1,085	1,085			
100283108	LAS VEGAS	NV		03/09/2026		543							543	543			
100109353	WEST PALM BEACH	FL		06/12/2023		3,134		(84)			(84)		3,050	3,050			
100182640	CRESCO	PA		12/12/2024		884		3			3		887	887			
100174197	ROSSFORD	OH		10/31/2024		858		(27)			(27)		831	831			
100208711	RIVERSIDE	CA		04/29/2025		309,478		(13,785)			(13,785)		295,693	295,693			
100135283	DAVENPORT	FL		11/08/2023		837		26			26		863	863			
100151028	BUFORD	GA		05/08/2024		1,029		37			37		1,066	1,066			
100213915	FORNEY	TX		05/29/2025		776		(18)			(18)		758	758			
100175660	PALMDALE	CA		11/12/2024		928		(29)			(29)		899	899			
100153908	VACAVILLE	CA		06/05/2024		869		(11)			(11)		858	858			
100084635	HIALEAH	FL		08/02/2022		834		119			119		953	953			
100220396	MISSOURI CITY	TX		07/14/2025		807		(3)			(3)		804	804			
100117779	BAKERSFIELD	CA		07/20/2023		798		(9)			(9)		789	789			
100268924	GLACIER	WA		12/29/2025		888		(11)			(11)		877	877			
100234906	SAINT AUGUSTINE	FL		08/28/2025		1,617		(39)			(39)		1,578	1,578			
100245359	COLLEGE STATION	TX		10/06/2025		834		(30)			(30)		804	804			
100245361	COLLEGE STATION	TX		10/06/2025		834		(30)			(30)		804	804			
100193436	DANA POINT	CA		02/10/2025		1,853		(40)			(40)		1,813	1,813			
100215679	KISSIMMEE	FL		06/13/2025		747		(29)			(29)		718	718			
100164497	SEVIERVILLE	TN		08/21/2024		789		(9)			(9)		780	780			
100120965	BARRINGTON	NH		08/30/2023		553		17	1		16		569	569			
100219906	TUCSON	AZ		07/08/2025		740		(18)			(18)		722	722			
100226920	MABLETON	GA		07/30/2025		1,118		(18)			(18)		1,100	1,100			
100156315	MIAMI	FL		07/25/2024		754		(15)			(15)		739	739			
100161156	SURPRISE	AZ		07/24/2024		755		(16)			(16)		739	739			
100164412	COLON	MI		08/21/2024		760		(20)			(20)		740	740			
100160908	TUCSON	AZ		07/24/2024		753		(13)			(13)		740	740			
100200624	IRVING	TX		03/11/2025		825		(9)			(9)		816	816			
100169319	NEW ALBANY	OH		09/27/2024		842		(23)			(23)		819	819			
100166372	LAKEWOOD	CA		10/24/2024		846		(27)			(27)		819	819			
100119661	DADE CITY	FL		08/08/2023		779		(14)			(14)		765	765			
100244938	GRAND JUNCTION	CO		09/29/2025		1,253		(15)			(15)		1,238	1,238			
100155911	ATLANTA	GA		06/17/2024		843		(16)			(16)		827	827			
100212593	HILO	HI		05/29/2025		679		(23)			(23)		656	656			
100067446	CLINTON	MA		09/23/2021		2,126		(41)			(41)		2,085	2,085			
100115848	ATLANTA	GA		07/20/2023		971		(3)			(3)		968	968			
100190367	DES PLAINES	IL		01/22/2025		836		(16)			(16)		820	820			
100153711	AURORA	CO		07/11/2024		750		(39)			(39)		711	711			
100182420	DAWSONVILLE	GA		12/12/2024		861		5			5		866	866			
100179786	MINT HILL	NC		11/21/2024		1,144		(23)			(23)		1,121	1,121			
100165639	CEDAR PARK	TX		10/04/2024		888		(40)			(40)		848	848			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268516	YOUNGSVILLE	NC		12/29/2025		982		27			27		1,009	1,009			
100173183	ALLENTOWN	PA		10/30/2024		889		(17)			(17)		872	872			
100173113	SACRAMENTO	CA		10/30/2024		836		(16)			(16)		820	820			
100163195	JEWETT CITY	CT		08/13/2024		815		(28)			(28)		787	787			
4010043477	CENTER POINT	AL		03/22/2023		821		(23)			(23)		798	798			
100131724	WASHINGTON	DC		10/06/2023		972		39			39		1,011	1,011			
100068152	SAINT LOUIS	MO		08/25/2021		1,824		(20)			(20)		1,804	1,804			
100164503	COOPERSBURG	PA		08/21/2024		985		28			28		1,013	1,013			
100206314	CALDWELL	ID		04/17/2025		815		(24)			(24)		791	791			
100284830	DAYTONA BEACH	FL		03/27/2026		475		(18)			(18)		457	457			
100138225	DALLAS	TX		12/14/2023		4,698		(63)			(63)		4,635	4,635			
100272718	ORLAND PARK	IL		01/09/2026		1,029		(39)			(39)		990	990			
100065561	UNION CITY	CA		07/28/2021		1,758		(24)			(24)		1,734	1,734			
100137426	JACKSONVILLE	FL		01/11/2024		629		(55)			(55)		574	574			
100189846	LAWRENCEVILLE	GA		01/21/2025		3,216		(46)			(46)		3,170	3,170			
100165505	FORT WORTH	TX		08/29/2024		795		(16)			(16)		779	779			
100273007	AUSTIN	TX		01/15/2026		729		(24)			(24)		705	705			
100135491	MILLVILLE	DE		11/13/2023		996		64			64		1,060	1,060			
100255404	RICHMOND	TX		11/24/2025		838		(17)			(17)		821	821			
100168692	LANCASTER	CA		09/25/2024		780		(34)			(34)		746	746			
100166052	NORTH LAS VEGAS	NV		09/06/2024		426		(4)			(4)		422	422			
100164861	LA HABRA	CA		08/26/2024		514		(11)			(11)		503	503			
100175479	JERSEY CITY	NJ		12/23/2024		786		(29)			(29)		757	757			
100161406	ATLANTIC BEACH	NC		07/26/2024		772		(15)			(15)		757	757			
100110487	BANGOR	ME		06/30/2023		840		(4)			(4)		836	836			
100180377	BORDENTOWN	NJ		11/25/2024		847		(9)			(9)		838	838			
100276523	CLERMONT	FL		01/28/2026		1,290		(46)			(46)		1,244	1,244			
100144434	SANFORD	FL		03/07/2024		876		(8)			(8)		868	868			
100131942	NORTH PLAINS	OR		10/13/2023		1,039		42			42		1,081	1,081			
100087256	BARNEGAT	NJ		10/25/2022		2,444		556			556		3,000	3,000			
100133738	LAS VEGAS	NV		10/23/2023		1,026		55			55		1,081	1,081			
100162964	ALBANY	OR		08/12/2024		944		(20)			(20)		924	924			
100116651	FONTANA	CA		07/20/2023		1,532		44			44		1,576	1,576			
100142493	JERSEY CITY	NJ		03/08/2024		689		(68)			(68)		621	621			
100142273	PHOENIX	AZ		03/15/2024		692		(46)			(46)		646	646			
100147462	COLTON	CA		04/03/2024		694		(48)			(48)		646	646			
100143955	ELLENWOOD	GA		02/29/2024		681		(35)			(35)		646	646			
100268218	CHARLOTTE	NC		12/29/2025		816		(19)			(19)		797	797			
100245504	FORKS	WA		10/06/2025		802		(29)			(29)		773	773			
100134466	ATLANTA	GA		10/30/2023		645		(21)			(21)		624	624			
100145965	PACIFICA	CA		03/19/2024		573		(8)			(8)		565	565			
100134953	LAWRENCEVILLE	GA		10/30/2023		688		(6)			(6)		682	682			
100161945	HOQUIAM	WA		07/31/2024		823		(18)			(18)		805	805			
100175172	NAMPA	ID		11/05/2024		832		(27)			(27)		805	805			
100164343	ALPHARETTA	GA		08/21/2024		822		(16)			(16)		806	806			
100140364	FRESNO	CA		01/18/2024		990		4			4		994	994			
100082612	LOS ANGELES	CA		04/14/2022		1,417		(11)			(11)		1,406	1,406			
100268226	GLEN ALLEN	VA		12/29/2025		851		(15)			(15)		836	836			
100165319	CHICAGO	IL		08/29/2024		986		2			2		988	988			
100255810	MIAMI	FL		11/24/2025		842		(21)			(21)		821	821			
100193699	DAVENPORT	FL		02/10/2025		880		(40)			(40)		840	840			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199012	RALEIGH	NC		02/28/2025		1,179		(4)			(4)		1,175	1,175			
100159720	DALLAS	TX		08/23/2024		800		(26)			(26)		774	774			
100175227	TARPON SPRINGS	FL		11/05/2024		835		(24)			(24)		811	811			
100236150	NAPLES	FL		09/10/2025		425		(13)			(13)		412	412			
100268373	NAPLES	FL		12/29/2025		581		(8)			(8)		573	573			
100137475	MODESTO	CA		01/11/2024		655		(44)			(44)		611	611			
100221095	MARTINEZ	GA		07/21/2025		818		(5)			(5)		813	813			
100158828	DANBURY	WI		07/12/2024		769		(25)			(25)		744	744			
100207152	FRESNO	CA		04/28/2025		920							920	920			
100067327	IJAMSVILLE	MD		08/02/2021		1,132		27			27		1,159	1,159			
100083991	HOMESTEAD	FL		07/12/2022		997		(13)			(13)		984	984			
100164602	DALLAS	TX		08/21/2024		906		(3)			(3)		903	903			
100267050	MURFREESBORO	TN		12/23/2025		994		(20)			(20)		974	974			
100139159	HESPERIA	CA		12/28/2023		509		(12)			(12)		497	497			
100178458	WINTER GARDEN	FL		11/21/2024		917		(5)			(5)		912	912			
100195179	COLORADO SPRINGS	CO		02/24/2025		883		11			11		894	894			
100080853	HEMET	CA		03/10/2022		1,451		(84)			(84)		1,367	1,367			
100168227	ZEPHYRHILLS	FL		09/20/2024		740		(25)			(25)		715	715			
100229381	YORBA LINDA	CA		08/15/2025		1,791		4			4		1,795	1,795			
100203275	MIDDLETOWN	DE		03/27/2025		1,600		(40)			(40)		1,560	1,560			
100228825	JERSEY CITY	NJ		08/12/2025		842		(15)			(15)		827	827			
100080814	KISSIMMEE	FL		03/15/2022		1,268		(66)			(66)		1,202	1,202			
100255723	GREENVILLE	ME		11/24/2025		784		(20)			(20)		764	764			
100169473	BERWYN	IL		09/30/2024		3,306		(88)			(88)		3,218	3,218			
100150517	RICHMOND HILL	GA		05/03/2024		1,022		55			55		1,077	1,077			
100110472	FULLERTON	CA		06/30/2023		1,052		9			9		1,061	1,061			
100175186	RALEIGH	NC		11/05/2024		850		(25)			(25)		825	825			
100234830	PANAMA CITY	FL		08/28/2025		715		(20)			(20)		695	695			
100175287	SAINT LOUIS	MO		11/05/2024		5,841		(116)			(116)		5,725	5,725			
100115488	ANAHEIM	CA		07/17/2023		4,547		(16)			(16)		4,531	4,531			
100115742	RICHMOND HILL	GA		07/20/2023		1,080		11			11		1,091	1,091			
100206253	GOODLETTSVILLE	TN		04/17/2025		852		(26)			(26)		826	826			
100065278	EUGENE	OR		07/28/2021		1,654		(49)			(49)		1,605	1,605			
100273329	ORLANDO	FL		01/20/2026		787		(25)			(25)		762	762			
100114614	SARASOTA	FL		06/29/2023		2,476		(129)			(129)		2,347	2,347			
100258114	WARREN	MI		11/26/2025		751		(24)			(24)		727	727			
100261166	ABSECON	NJ		12/05/2025		747		(20)			(20)		727	727			
100141934	DAVENPORT	FL		03/27/2024		861		11			11		872	872			
100182656	WEST DOVER	VT		12/12/2024		1,189		(2)			(2)		1,187	1,187			
100158587	LONG POND	PA		07/10/2024		81,991		(1,230)			(1,230)		80,761	80,761			
100171879	BUFORD	GA		10/17/2024		899		(17)			(17)		882	882			
100284837	FLORENCE	KY		03/27/2026		483		(18)			(18)		465	465			
100255864	KISSIMMEE	FL		11/24/2025		1,035		(39)			(39)		996	996			
100185312	SCOTTSDALE	AZ		12/20/2024		965		(3)			(3)		962	962			
100158851	FREEPORT	FL		07/12/2024		769		(25)			(25)		744	744			
100150079	HOUSTON	TX		06/14/2024		761		(29)			(29)		732	732			
100268857	SAYREVILLE	NJ		12/29/2025		786		(28)			(28)		758	758			
100277238	WONDER LAKE	IL		02/10/2026		1,032		(31)			(31)		1,001	1,001			
100147614	CAYCE	SC		04/04/2024		728		(24)			(24)		704	704			
100173270	SCOTTSDALE	AZ		10/30/2024		820		(26)			(26)		794	794			
100142956	DOUGLASVILLE	GA		02/09/2024		811		(13)			(13)		798	798			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100153806	DULUTH	GA		07/10/2024		739		(34)			(34)		705	705			
100101847	FONTANA	CA		04/06/2023		1,510		(23)			(23)		1,487	1,487			
100229176	BRYAN	TX		08/14/2025		656		(25)			(25)		631	631			
100090838	DALLAS	TX		01/06/2023		4,154		(59)			(59)		4,095	4,095			
100136751	GREELEY	CO		11/27/2023		726		(14)			(14)		712	712			
100133786	SPRING	TX		10/20/2023		636		(20)			(20)		616	616			
100139326	NEVADA CITY	CA		12/28/2023		640		(24)			(24)		616	616			
100139110	NEWBURGH	NY		12/28/2023		616							616	616			
100216662	TYBEE ISLAND	GA		06/23/2025		1,007		(32)			(32)		975	975			
100244710	PRUDENVILLE	MI		09/29/2025		828		(22)			(22)		806	806			
100244744	PAGOSA SPRINGS	CO		09/29/2025		839		(33)			(33)		806	806			
100188874	AUBREY	TX		01/09/2025		815		(19)			(19)		796	796			
100244492	ROCHESTER HILLS	MI		09/29/2025		1,111		(33)			(33)		1,078	1,078			
100133709	MADERA	CA		10/23/2023		1,042		61			61		1,103	1,103			
100254356	DAVENPORT	FL		11/07/2025		1,104		(27)			(27)		1,077	1,077			
100160936	PITTSBURGH	PA		07/24/2024		827		(17)			(17)		810	810			
100180298	DRIPPING SPRINGS	TX		11/25/2024		899		(2)			(2)		897	897			
100181895	PEORIA	AZ		12/12/2024		889		9			9		898	898			
100141356	DUBLIN	CA		01/30/2024		647		(7)			(7)		640	640			
100165499	HOUSTON	TX		08/29/2024		821		(6)			(6)		815	815			
100155999	GOODLETTSVILLE	TN		06/18/2024		787		(8)			(8)		779	779			
100194684	WINTER GARDEN	FL		02/21/2025		806		(18)			(18)		788	788			
100220507	MINNEOLA	FL		07/15/2025		519		(12)			(12)		507	507			
100131736	KNOXVILLE	TN		10/06/2023		924		48			48		972	972			
100182604	BONITA SPRINGS	FL		12/12/2024		943		11			11		954	954			
100194603	WHITE ROCK	NM		02/21/2025		930		24			24		954	954			
100226830	CAPE CORAL	FL		07/30/2025		714		7			7		721	721			
100253614	BENZONIA	MI		10/30/2025		716		(31)			(31)		685	685			
100167568	DAVENPORT	FL		09/19/2024		822		3			3		825	825			
100171753	LAS VEGAS	NV		10/17/2024		895		(15)			(15)		880	880			
100168448	EUREKA	CA		09/25/2024		871		(9)			(9)		862	862			
100181482	LOGANVILLE	GA		01/09/2025		611		(28)			(28)		583	583			
100155886	FATE	TX		06/17/2024		766		(12)			(12)		754	754			
100175905	CHARLOTTE	NC		11/14/2024		16,157		156			156		16,313	16,313			
100229022	MONCKS CORNER	SC		08/14/2025		749		(15)			(15)		734	734			
100120266	CHATTANOOGA	TN		08/18/2023		799		(12)			(12)		787	787			
100062039	MARIETTA	GA		07/01/2021		5,796		(21)			(21)		5,775	5,775			
100235640	KENTWOOD	MI		08/29/2025		31,480		(1,064)			(1,064)		30,416	30,416			
100134895	KANSAS CITY	MO		10/30/2023		611		(28)			(28)		583	583			
100175288	CORDOVA	TN		11/05/2024		900		(4)			(4)		896	896			
100190228	NAPLES	FL		01/21/2025		876		3			3		879	879			
100234883	MCFARLAND	WI		08/28/2025		894		(26)			(26)		868	868			
100195175	FAYETTEVILLE	AR		02/24/2025		929		(15)			(15)		914	914			
100136337	BRADENTON	FL		11/20/2023		728		7			7		735	735			
100229084	TYLER	TX		08/14/2025		783		(18)			(18)		765	765			
100162705	LIBERTY HILL	TX		08/12/2024		836		(6)			(6)		830	830			
100153263	ROCKY POINT	NC		05/30/2024		2,774		(21)			(21)		2,753	2,753			
100220354	VIRGINIA BEACH	VA		07/14/2025		497		(14)	1		(15)		482	482			
100272077	INDIAN ROCKS BEACH	FL		01/08/2026		3,066		(38)			(38)		3,028	3,028			
100220388	LANDERS	CA		07/14/2025		534		11			11		545	545			
100144639	CHARLOTTE	NC		03/13/2024		1,465		64			64		1,529	1,529			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115259	GLOUCESTER TOWNSHIP	NJ		07/17/2023		924		(30)			(30)		894	894			
100121023	ROCKPORT	TX		08/30/2023		804		(5)			(5)		799	799			
100185375	BAYTOWN	TX		12/20/2024		948		27			27		975	975			
100172261	LEXINGTON	KY		10/21/2024		926		(26)			(26)		900	900			
100228538	GRAND RAPIDS	MI		08/11/2025		3,646		(149)			(149)		3,497	3,497			
100168293	LOUISVILLE	KY		09/20/2024		791		(25)			(25)		766	766			
100253474	GAITHERSBURG	MD		10/30/2025		794		(33)			(33)		761	761			
100214349	MEMPHIS	TN		06/02/2025		702		(15)			(15)		687	687			
100159910	MIAMI	FL		08/16/2024		788		(21)			(21)		767	767			
100158931	SPRING	TX		07/12/2024		782		(15)			(15)		767	767			
100191702	MELBOURNE	FL		02/20/2025		736		(17)			(17)		719	719			
100172207	MESA	AZ		10/17/2024		614		(32)			(32)		582	582			
100284085	ELMHURST	IL		03/30/2026		474		(13)			(13)		461	461			
100168234	BURNSVILLE	MN		09/20/2024		513		(14)			(14)		499	499			
100153656	SANTA CLARITA	CA		05/31/2024		776		(9)			(9)		767	767			
100283526	DENVER	CO		03/13/2026		534		(18)			(18)		516	516			
100205715	SAINT PETERSBURG	FL		04/14/2025		772		(13)			(13)		759	759			
100142711	DALLAS	GA		02/08/2024		1,054		28			28		1,082	1,082			
100220195	VANCOUVER	WA		07/11/2025		1,068		4			4		1,072	1,072			
100149752	TUCSON	AZ		04/26/2024		760		(18)			(18)		742	742			
100246986	SALT LAKE CITY	UT		10/17/2025		3,247		(104)			(104)		3,143	3,143			
100167576	PENDERGRASS	GA		09/19/2024		811		(12)			(12)		799	799			
100209894	PHOENIX	AZ		06/11/2025		715		(11)			(11)		704	704			
100244741	OCEAN VIEW	DE		09/29/2025		814		(23)			(23)		791	791			
100119986	LAKE WALES	FL		08/11/2023		945		15			15		960	960			
100150490	KREMMLING	CO		05/03/2024		835		(16)			(16)		819	819			
100138295	HERMITAGE	TN		12/18/2023		1,777		(11)			(11)		1,766	1,766			
100246670	ANTIOCH	IL		10/15/2025		3,186		(92)			(92)		3,094	3,094			
100235855	ORLANDO	FL		09/04/2025		702		(30)			(30)		672	672			
100161838	CHICAGO	IL		07/31/2024		709		(20)			(20)		689	689			
100229876	SUNRISE BEACH	MO		08/18/2025		768		(22)			(22)		746	746			
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025		212,724						3,474	216,198	210,343	(5,855)		(5,855)
5.00007E+11	VOORHOUT	NLD		12/23/2025		31							31		(31)		(31)
5.00008E+11	EMMEN	NLD		03/27/2026		(9)							(9)		9		9
100171390	AUBREY	TX		10/16/2024		1,064		(26)			(26)		1,038	1,038			
100083927	MAGNOLIA	TX		07/12/2022		1,079		4			4		1,083	1,083			
100181289	LOS ANGELES	CA		12/06/2024		294,737		181			181		294,918	294,918			
100144096	LEBANON	OR		03/07/2024		1,227		(3)			(3)		1,224	1,224			
100218775	WARSAW	MO		06/27/2025		686		(20)			(20)		666	666			
100253234	CRYSTAL BEACH	TX		10/30/2025		714		(25)			(25)		689	689			
100158121	VENICE	FL		07/09/2024		768		(20)			(20)		748	748			
100208245	GRAPEVINE	TX		04/29/2025		5,933		(210)			(210)		5,723	5,723			
100159601	HONOLULU	HI		07/15/2024		798		(14)			(14)		784	784			
100156091	MELBOURNE	FL		06/18/2024		784							784	784			
100150896	BRANDYWINE	MD		05/08/2024		771		(17)			(17)		754	754			
100151259	FRESNO	CA		05/10/2024		766		(12)			(12)		754	754			
100151403	PARON	AR		05/10/2024		779		(25)			(25)		754	754			
100151630	ROWLETT	TX		05/10/2024		767		(13)			(13)		754	754			
100087926	PORT SAINT LUCIE	FL		10/25/2022		1,070		16			16		1,086	1,086			
100074252	CRYSTAL LAKE	IL		12/09/2021		3							3	3			
100135948	DENVER	CO		11/15/2023		666		(31)			(31)		635	635			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151541	LAS VEGAS	NV		05/10/2024		1,103		71			71		1,174	1,174			
100127499	ROSWELL	GA		09/08/2023		980		15			15		995	995			
100133719	GARDEN VALLEY	ID		10/23/2023		1,272		10			10		1,282	1,282			
100214371	WALFORD	IA		06/02/2025		752		(14)			(14)		738	738			
100254275	PRINCETON	TX		11/06/2025		867		(17)			(17)		850	850			
100137577	TITUSVILLE	FL		12/08/2023		814		(9)			(9)		805	805			
100191269	VALENCIA	CA		01/29/2025		2,770		(85)			(85)		2,685	2,685			
100272116	MOUNT JULIET	TN		01/08/2026		819		(9)			(9)		810	810			
100162649	BUFORD	GA		08/12/2024		944		63			63		1,007	1,007			
100158588	BALTIMORE	MD		07/10/2024		816		2			2		818	818			
100081160	LEANDER	TX		03/18/2022		3,226		78			78		3,304	3,304			
100201711	VAN ALSTYNE	TX		03/18/2025		3,336		(45)			(45)		3,291	3,291			
100121024	EDGEWATER	FL		08/30/2023		829		6			6		835	835			
100188736	LA QUINTA	CA		01/09/2025		858		(8)			(8)		850	850			
100171523	FUQUAY VARINA	NC		10/16/2024		971		(12)			(12)		959	959			
100180402	LEANDER	TX		11/25/2024		948		11			11		959	959			
100182299	NAPLES	FL		12/12/2024		939		20			20		959	959			
100180287	LAS VEGAS	NV		11/25/2024		946		13			13		959	959			
100204068	FRESNO	TX		03/28/2025		982		(37)			(37)		945	945			
100192448	HACIENDA HEIGHTS	CA		02/07/2025		988		31			31		1,019	1,019			
100202693	LAS VEGAS	NV		03/24/2025		780		(14)			(14)		766	766			
100077801	MIAMI	FL		12/23/2021		1,418		(63)			(63)		1,355	1,355			
100261209	SAN TAN VALLEY	AZ		12/05/2025		892		16			16		908	908			
100154177	BUCKEYE	AZ		07/11/2024		848		(14)			(14)		834	834			
100151847	THOUSAND PALMS	CA		05/10/2024		698		(17)			(17)		681	681			
100120613	PHOENIX	AZ		08/18/2023		837		(25)			(25)		812	812			
100205765	DENVER	CO		04/14/2025		1,441		(17)			(17)		1,424	1,424			
100154161	DES PLAINES	IL		07/11/2024		864		(23)			(23)		841	841			
100144294	PHOENIX	AZ		03/07/2024		732		(19)			(19)		713	713			
100161516	HORSHAM	PA		07/30/2024		847		(9)			(9)		838	838			
100245635	SEATTLE	WA		10/06/2025		788		(28)			(28)		760	760			
100193110	JOHNSTOWN	CO		02/10/2025		1,030		86			86		1,116	1,116			
100138300	ARGYLE	TX		12/18/2023		1,077		(12)			(12)		1,065	1,065			
100226700	JEFFERSON	GA		07/30/2025		9,115		185			185		9,300	9,300			
100228515	STURTEVANT	WI		08/11/2025		2,960		(124)			(124)		2,836	2,836			
100063980	TEMECULA	CA		07/01/2021		1,843		2			2		1,845	1,845			
100246440	BUCKEYE	AZ		10/10/2025		796		(24)			(24)		772	772			
100152209	NEW SMYRNA BEACH	FL		05/17/2024		1,918		79			79		1,997	1,997			
100268404	LAKESIDE	AZ		12/29/2025		729		(26)			(26)		703	703			
100188889	AUSTIN	TX		01/09/2025		700		(27)			(27)		673	673			
100175335	HARLINGEN	TX		11/05/2024		961		(1)			(1)		960	960			
100149428	SAINT CLOUD	FL		04/24/2024		1,003		16			16		1,019	1,019			
100174313	YOUNG HARRIS	GA		10/31/2024		773		(20)			(20)		753	753			
100185440	PFLUGERVILLE	TX		12/20/2024		950		24			24		974	974			
100173147	DAWSONVILLE	GA		10/30/2024		904		(14)			(14)		890	890			
100206090	TALLAHASSEE	FL		04/16/2025		1,804		(74)			(74)		1,730	1,730			
100167610	SANTA CLARITA	CA		09/19/2024		984		(2)			(2)		982	982			
100214314	HUNTERTOWN	IN		06/02/2025		707		(16)			(16)		691	691			
100253249	SAINT PETERSBURG	FL		10/30/2025		697		(25)			(25)		672	672			
100214475	LAS VEGAS	NV		06/06/2025		3,119		(32)			(32)		3,087	3,087			
100194596	MIRAMAR	FL		03/28/2025		843		(7)			(7)		836	836			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090009	BURLINGTON	VT		01/13/2023		1,217		306			306		1,523	1,523			
100177654	PRESCOTT	AZ		01/16/2025		796		(29)			(29)		767	767			
100176724	HENDERSON	NV		11/15/2024		900		(9)			(9)		891	891			
100245415	POWDER SPRINGS	GA		10/06/2025		6,065		(309)			(309)		5,756	5,756			
100212566	PHOENIX	AZ		05/29/2025		1,263		(26)			(26)		1,237	1,237			
100175464	HOOVER	AL		12/23/2024		1,286		(40)			(40)		1,246	1,246			
100116358	LA PUENTE	CA		07/20/2023		1,391		347			347		1,738	1,738			
100273028	BOONE	NC		01/15/2026		753		(30)			(30)		723	723			
100160504	TAMPA	FL		07/19/2024		504		(14)			(14)		490	490			
100065483	SIGNAL HILL	CA		07/28/2021		2,563		(49)			(49)		2,514	2,514			
100235743	SUN CITY WEST	AZ		09/22/2025		740		(35)			(35)		705	705			
100235685	NEPTUNE	NJ		08/29/2025		713		(23)			(23)		690	690			
100131950	PANAMA CITY BEACH	FL		10/13/2023		894		18			18		912	912			
100129249	HOUSTON	TX		11/03/2023		764		(13)			(13)		751	751			
100119681	WATERBURY	CT		08/08/2023		738		(28)			(28)		710	710			
100141941	BROOKLYN	NY		02/29/2024		995		(19)			(19)		976	976			
100152908	WILMINGTON	NC		05/22/2024		820							820	820			
100151132	CAPE CORAL	FL		05/09/2024		549		(4)			(4)		545	545			
100115051	KINGSLAND	GA		07/14/2023		856		(3)			(3)		853	853			
100143562	NEW ORLEANS	LA		02/21/2024		777		(47)			(47)		730	730			
100272480	WALDPORT	OR		01/08/2026		4,730		(105)			(105)		4,625	4,625			
100272602	MURRELLS INLET	SC		01/09/2026		4,972		(236)			(236)		4,736	4,736			
100151126	STOCKTON	CA		05/08/2024		775		(17)			(17)		758	758			
100133701	ROCKLEDGE	FL		10/23/2023		3,121		265			265		3,386	3,386			
100116057	LAS VEGAS	NV		07/20/2023		808		(16)			(16)		792	792			
100149358	LONGWOOD	FL		04/24/2024		777		(19)			(19)		758	758			
100131998	POOLER	GA		10/13/2023		1,050		51			51		1,101	1,101			
100120666	EDGEWATER	FL		08/24/2023		722		(10)			(10)		712	712			
100135061	SAINT PAUL	MN		11/01/2023		856		10			10		866	866			
100208438	NORTH ARLINGTON	NJ		04/29/2025		300,979		(6,354)			(6,354)		294,625	294,625			
100168089	NATIONAL CITY	CA		09/20/2024		818		(26)			(26)		792	792			
100150728	CLEVELAND	OH		05/06/2024		776		(13)			(13)		763	763			
100114997	MELISSA	TX		07/14/2023		1,533		(5)			(5)		1,528	1,528			
100195490	MONROE	NC		02/24/2025		2,467		130			130		2,597	2,597			
3510131966	SAINT PETERSBURG	FL		10/17/2025		796,250							796,250	796,250			
100215375	BOSTON	MA		06/12/2025		1,114		(20)			(20)		1,094	1,094			
100180060	COLORADO SPRINGS	CO		11/25/2024		922		3			3		925	925			
100129905	RIVERHEAD	NY		09/27/2023		757		(22)			(22)		735	735			
100220081	BUFFALO GROVE	IL		08/06/2025		739		(11)			(11)		728	728			
100234870	PARKER	CO		08/28/2025		800		(4)			(4)		796	796			
100110431	BRIGANTINE	NJ		06/30/2023		1,063		9			9		1,072	1,072			
100015806	SAN JOSE	CA		02/27/2018		2,010		18			18		2,028	2,028			
100148942	JACKSONVILLE	FL		04/17/2024		578		(6)			(6)		572	572			
100254439	BARTLETT	NH		11/07/2025		4,449		(11)			(11)		4,438	4,438			
100204830	BOONSBORO	MD		04/09/2025		710		(14)			(14)		696	696			
100074430	TAMPA	FL		12/02/2021		2,003		(110)			(110)		1,893	1,893			
100254527	TUCSON	AZ		11/07/2025		505		(15)			(15)		490	490			
100081158	HOMESTEAD	FL		03/18/2022		1,428		59			59		1,487	1,487			
100185477	DENTON	TX		12/20/2024		11,022		233			233		11,255	11,255			
100142733	OCEAN CITY	MD		02/08/2024		855		(13)			(13)		842	842			
100172934	GRAFTON	MA		10/25/2024		742		(9)			(9)		733	733			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103105	CENTEREACH	NY		04/21/2023		789		(20)			(20)		769	769			
100142982	HUNTINGTON BEACH	CA		02/09/2024		790		(44)			(44)		746	746			
100151799	NEW ORLEANS	LA		05/10/2024		799		40			40		839	839			
100153798	INWOOD	NY		07/10/2024		805		(29)			(29)		776	776			
100175250	SEVIERVILLE	TN		11/05/2024		875		(1)			(1)		874	874			
100203518	JEFFERSON	GA		03/26/2025		925		33			33		958	958			
100227978	LA HABRA	CA		08/04/2025		44,327		(318)			(318)		44,009	44,009			
100071964	TULARE	CA		11/19/2021		1,569		(127)			(127)		1,442	1,442			
100147685	GREELEY	CO		04/04/2024		816		(25)			(25)		791	791			
100110263	SUGAR MOUNTAIN	NC		06/30/2023		1,081		4			4		1,085	1,085			
100201837	BLOOMFIELD	CT		03/18/2025		760		3			3		763	763			
100135909	OAKLAND PARK	FL		11/13/2023		2,930		(45)			(45)		2,885	2,885			
100146978	DENVER	CO		03/26/2024		794		(13)			(13)		781	781			
100235269	CHANDLER	AZ		08/29/2025		771		5			5		776	776			
100193370	WEST NEW YORK	NJ		02/10/2025		1,286		(28)			(28)		1,258	1,258			
100138110	ROCKVILLE	MD		12/14/2023		692		(12)			(12)		680	680			
100173374	FORNEY	TX		10/30/2024		813		(21)			(21)		792	792			
100151699	GAINESVILLE	GA		05/10/2024		895		(1)			(1)		894	894			
100101745	TRENTON	NJ		03/31/2023		684		(26)			(26)		658	658			
100140600	SAN MATEO	CA		01/19/2024		5,222		(120)			(120)		5,102	5,102			
100179734	CELINA	TX		11/21/2024		1,235		53			53		1,288	1,288			
100169579	HOBOKEN	NJ		09/30/2024		104,065		(1,586)			(1,586)		102,479	102,479			
100195377	STAR	ID		02/24/2025		963		107			107		1,070	1,070			
100148863	BUCKEYE	AZ		04/17/2024		1,071		57			57		1,128	1,128			
100119441	CLINTON	CT		07/31/2023		1,292		(12)			(12)		1,280	1,280			
100138165	MAGGIE VALLEY	NC		12/14/2023		693		(7)			(7)		686	686			
100110195	YUCCA VALLEY	CA		06/30/2023		837		(10)			(10)		827	827			
100132717	ODENTON	MD		11/03/2023		654		(10)			(10)		644	644			
100193740	SUMMERTON	SC		02/10/2025		762		(22)			(22)		740	740			
100258398	LYNN	MA		12/05/2025		862		(9)			(9)		853	853			
100209708	SAINT AUGUSTINE	FL		05/05/2025		725		(31)			(31)		694	694			
100228345	ATLANTA	GA		08/11/2025		706		(13)			(13)		693	693			
100221021	CAPITOL HEIGHTS	MD		07/18/2025		717		(24)			(24)		693	693			
100144073	SARATOGA SPRINGS	UT		03/07/2024		849		(12)			(12)		837	837			
100159007	AUSTIN	TX		08/15/2024		1,636		(67)			(67)		1,569	1,569			
100138922	HOUSTON	TX		12/21/2023		728		(17)			(17)		711	711			
100258250	HOUSTON	TX		12/02/2025		814		(15)			(15)		799	799			
100229296	ROOSEVELT	NJ		08/14/2025		815		(1)			(1)		814	814			
100103306	SAN ANGELO	TX		04/27/2023		1,536		(20)			(20)		1,516	1,516			
100272845	GULF SHORES	AL		01/15/2026		1,365		(51)			(51)		1,314	1,314			
100173044	SAN BERNARDINO	CA		10/25/2024		4,165		(236)			(236)		3,929	3,929			
100168335	COLORADO SPRINGS	CO		09/20/2024		975		39			39		1,014	1,014			
100202956	MINERAL BLUFF	GA		03/24/2025		690		(24)			(24)		666	666			
100153598	NEW ALBANY	IN		05/31/2024		710		(14)			(14)		696	696			
100230058	CANTON	CT		08/25/2025		730		(20)			(20)		710	710			
100153888	WEEKI WACHEE	FL		06/05/2024		845		12			12		857	857			
100165984	BRANDON	FL		09/06/2024		7,529		(282)			(282)		7,247	7,247			
100150480	RIVERSIDE	CA		05/03/2024		783		(20)			(20)		763	763			
100277429	OAKLAND	CA		02/13/2026		2,057		(70)			(70)		1,987	1,987			
100165812	METAIRIE	LA		08/29/2024		478		(25)			(25)		453	453			
100211871	SAVANNAH	GA		05/19/2025		784		(11)			(11)		773	773			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164202	GWYNN OAK	MD		08/21/2024		567		(5)			(5)		562	562			
100149655	ANNA	TX		04/26/2024		837		(12)			(12)		825	825			
100255708	GLEN ALLEN	VA		11/24/2025		1,674		(28)			(28)		1,646	1,646			
100155941	FORT WORTH	TX		06/17/2024		866		(4)			(4)		862	862			
100115770	LAS VEGAS	NV		07/20/2023		960		5			5		965	965			
100076462	BOWIE	MD		12/21/2021		1,119		(95)			(95)		1,024	1,024			
100190025	SUPPLY	NC		01/21/2025		825		(7)			(7)		818	818			
100220594	LILBURN	GA		07/15/2025		743		(34)			(34)		709	709			
100153860	WATERBURY	CT		06/05/2024		930		(7)			(7)		923	923			
100080195	NORTH BAY VILLAGE	FL		02/25/2022		1,401		(6)			(6)		1,395	1,395			
100146041	BURBANK	CA		03/19/2024		689		6			6		695	695			
100129326	MINNEOLA	FL		09/25/2023		7,491		86			86		7,577	7,577			
100159327	BRADENTON	FL		07/15/2024		1,096		18			18		1,114	1,114			
100138421	NAVARRE	FL		12/18/2023		657		(22)			(22)		635	635			
100079114	AUSTIN	TX		02/24/2022		1,825		(15)			(15)		1,810	1,810			
100194444	TAMPA	FL		02/14/2025		799		(16)			(16)		783	783			
100221261	DENTON	TX		07/21/2025		763		(13)			(13)		750	750			
100193103	ANGIER	NC		02/10/2025		2,072		185			185		2,257	2,257			
100062466	CHEYENNE	WY		07/01/2021		1,756		(14)			(14)		1,742	1,742			
100169975	VISALIA	CA		11/08/2024		930		(43)			(43)		887	887			
100138105	KAPOLEI	HI		12/14/2023		730		(7)			(7)		723	723			
100169393	CORINTH	TX		09/27/2024		1,839		(89)			(89)		1,750	1,750			
100228722	ATLANTA	GA		08/11/2025		2,185		(33)			(33)		2,152	2,152			
100175064	NEWPORT NEWS	VA		11/05/2024		604		(28)			(28)		576	576			
100130274	GOODYEAR	AZ		09/28/2023		682		(14)			(14)		668	668			
100132103	CAPE CORAL	FL		10/13/2023		833		16			16		849	849			
100179484	HENDERSON	NV		11/21/2024		927		3			3		930	930			
100219102	TAMARAC	FL		06/27/2025		773		(5)			(5)		768	768			
100152497	CLAYTON	GA		05/16/2024		690		(16)			(16)		674	674			
100147007	LAS VEGAS	NV		03/27/2024		855		(9)			(9)		846	846			
100151743	LAS VEGAS	NV		05/10/2024		856		21			21		877	877			
100120981	ELLIJAY	GA		08/30/2023		511		8			8		519	519			
100150498	OCEAN VIEW	DE		05/03/2024		803		(22)			(22)		781	781			
100199080	ANGIER	NC		02/28/2025		842		4			4		846	846			
100267181	PHOENIX	AZ		12/23/2025		755		6			6		761	761			
100163150	PAMPA	TX		08/13/2024		5,883		(235)			(235)		5,648	5,648			
100194137	FLAGSTAFF	AZ		02/14/2025		851		(8)			(8)		843	843			
100117149	MATHER	CA		07/20/2023		1,051		(57)			(57)		994	994			
100203104	RIDLEY PARK	PA		03/27/2025		809		(26)			(26)		783	783			
100065427	CHULA VISTA	CA		07/28/2021		2,035		(37)			(37)		1,998	1,998			
100150849	WEYMOUTH	MA		05/08/2024		852		(7)			(7)		845	845			
100185423	LEWISVILLE	TX		12/20/2024		1,061		7			7		1,068	1,068			
100203399	SAVANNAH	GA		03/27/2025		846		(25)			(25)		821	821			
100228290	AUSTIN	TX		08/11/2025		1,423		(27)			(27)		1,396	1,396			
100268713	BELLAIRE	MI		12/29/2025		831		(19)			(19)		812	812			
100142009	GLENDALE	CA		02/29/2024		724		(26)			(26)		698	698			
100134990	WEST WARWICK	RI		10/30/2023		710		1			1		711	711			
100128009	APPLE VALLEY	CA		09/08/2023		1,009		56			56		1,065	1,065			
100115319	SUNRISE	FL		07/17/2023		781		9			9		790	790			
100135711	PINEVILLE	NC		11/10/2023		1,566							1,566	1,566			
100202401	CHARLOTTE	NC		03/19/2025		715		(32)			(32)		683	683			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201574	GARLAND	TX		03/13/2025		744		(10)			(10)		734	734			
100168687	DAVENPORT	FL		09/25/2024		775		(9)			(9)		766	766			
100138321	BEND	OR		12/18/2023		491		(9)			(9)		482	482			
100060196	BOWIE	MD		06/25/2021		1,769		(43)			(43)		1,726	1,726			
100244171	BRENTWOOD	NH		09/29/2025		1,169		(40)			(40)		1,129	1,129			
100247220	TRINITY	TX		10/23/2025		2,618		(71)			(71)		2,547	2,547			
100229543	SURPRISE	AZ		08/15/2025		807		(2)			(2)		805	805			
100214248	WEEHAWKEN	NJ		05/30/2025		813		(8)			(8)		805	805			
100216227	MOLALLA	OR		06/20/2025		764		(15)			(15)		749	749			
100206154	ODENTON	MD		04/16/2025		2,119		(48)			(48)		2,071	2,071			
4010046675	TRENTON	NJ		03/22/2023		839		(7)			(7)		832	832			
100272958	LEWIS CENTER	OH		01/15/2026		1,059		(31)			(31)		1,028	1,028			
100175327	CRYSTAL BEACH	TX		11/05/2024		875		(16)			(16)		859	859			
100213782	HESPERIA	CA		05/29/2025		1,172		(12)			(12)		1,160	1,160			
100142727	HOUSTON	TX		02/08/2024		777		(9)			(9)		768	768			
100151736	SAINT PETERSBURG	FL		05/10/2024		329		(3)			(3)		326	326			
100165649	HIALEAH	FL		10/04/2024		778		(51)			(51)		727	727			
100171352	WEST SACRAMENTO	CA		10/16/2024		841		(24)			(24)		817	817			
100133733	LAS VEGAS	NV		10/23/2023		1,020		56			56		1,076	1,076			
100152193	GEORGETOWN	TX		05/17/2024		590		24	2		22		612	612			
100157969	SAN JOSE	CA		07/09/2024		897		2			2		899	899			
100152384	HAVERTOWN	PA		05/17/2024		884		12			12		896	896			
100143880	ATASCADERO	CA		03/06/2024		814		(16)			(16)		798	798			
100109292	PANAMA CITY	FL		06/12/2023		1,360		(18)			(18)		1,342	1,342			
100229071	SOUTH PLAINFIELD	NJ		08/14/2025		683		(26)			(26)		657	657			
100155909	CHICAGO	IL		06/17/2024		871		(9)			(9)		862	862			
100144608	WINTER GARDEN	FL		03/13/2024		844		(14)			(14)		830	830			
100144630	WINTER GARDEN	FL		03/13/2024		844		(14)			(14)		830	830			
100148015	WINTER GARDEN	FL		04/10/2024		842		(12)			(12)		830	830			
100209555	SPOKANE	WA		05/02/2025		678		(21)			(21)		657	657			
100150814	CARY	NC		05/08/2024		291		(9)	1		(10)		281	281			
100165028	NEWTON	NJ		08/28/2024		1,320		(36)			(36)		1,284	1,284			
100117139	BROOKLYN	NY		07/20/2023		13,551		1,401			1,401		14,952	14,952			
100210700	MELISSA	TX		05/15/2025		769		(33)			(33)		736	736			
100160107	SACHSE	TX		07/17/2024		787		(20)			(20)		767	767			
100254271	MELISSA	TX		11/06/2025		1,489		(38)			(38)		1,451	1,451			
100221148	SAN ANTONIO	TX		07/21/2025		950		(18)			(18)		932	932			
100152533	ARLINGTON	TX		05/17/2024		813		22			22		835	835			
100148490	ESTERO	FL		04/12/2024		856		(21)			(21)		835	835			
100206179	LAS VEGAS	NV		04/16/2025		979		54			54		1,033	1,033			
100091635	DENVER	CO		03/07/2023		1,523		(55)			(55)		1,468	1,468			
100172255	BEL AIR	MD		10/21/2024		834		(29)			(29)		805	805			
100138124	LEHIGH ACRES	FL		12/14/2023		711		16			16		727	727			
100174574	PICKERINGTON	OH		10/31/2024		466		(18)			(18)		448	448			
100201822	JACKSON	CA		03/18/2025		1,423		(65)			(65)		1,358	1,358			
100135761	VICTORVILLE	CA		11/10/2023		738		(9)			(9)		729	729			
100244634	KALISPELL	MT		09/29/2025		762		(33)			(33)		729	729			
100150708	PORT CHARLOTTE	FL		05/06/2024		787		(20)			(20)		767	767			
100257161	YORK	ME		11/26/2025		3,518		(102)			(102)		3,416	3,416			
100215574	NORTH PORT	FL		06/12/2025		757		(21)			(21)		736	736			
100157870	CENTREVILLE	VA		07/09/2024		841		(2)			(2)		839	839			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138744	MILWAUKIE	OR		02/02/2024		742		(9)			(9)		733	733			
100170377	EAGLE LAKE	FL		10/08/2024		1,012		4			4		1,016	1,016			
100198249	SAVANNAH	GA		02/28/2025		677		(26)			(26)		651	651			
100245326	SARASOTA	FL		10/06/2025		964		(27)			(27)		937	937			
100100452	SCOTRUN	PA		04/27/2023		341							341	341			
100142588	SARASOTA	FL		02/08/2024		793		(20)			(20)		773	773			
100177299	CINCINNATI	OH		01/16/2025		854		(9)			(9)		845	845			
100155089	OCALA	FL		07/19/2024		763		(47)			(47)		716	716			
100220519	KANSAS CITY	MO		07/15/2025		727		(24)			(24)		703	703			
100149600	AUBURNDALE	FL		04/26/2024		1,663		73			73		1,736	1,736			
100109354	VENICE	FL		06/12/2023		927		(17)			(17)		910	910			
100228563	CONCORD	NC		08/11/2025		707		(32)			(32)		675	675			
100147926	LAS VEGAS	NV		04/08/2024		853		(5)			(5)		848	848			
100147811	WILLIAMSBURG	VA		04/08/2024		858		(10)			(10)		848	848			
100221546	PALM BAY	FL		07/22/2025		3,369		(12)			(12)		3,357	3,357			
100220536	BOISE	ID		07/15/2025		730		(22)			(22)		708	708			
100228247	KANAB	UT		08/11/2025		736		(28)			(28)		708	708			
100146879	LAKEWOOD	NJ		03/26/2024		863		(10)			(10)		853	853			
100182626	DENTON	TX		12/12/2024		2,740		(1)			(1)		2,739	2,739			
100206942	PHOENIX	AZ		04/25/2025		857		(17)			(17)		840	840			
100189325	PRINCETON	TX		01/13/2025		560		(12)	1		(13)		547	547			
100246036	LOS ANGELES	CA		10/07/2025		837		(15)			(15)		822	822			
100129842	COLTON	CA		09/27/2023		1,020		(25)			(25)		995	995			
100148759	BALTIMORE	MD		04/17/2024		768		(24)			(24)		744	744			
100253282	HOUSTON	TX		10/30/2025		789		(31)			(31)		758	758			
100102814	GOODLETTSVILLE	TN		06/22/2023		793		(32)			(32)		761	761			
100148816	JUPITER	FL		04/17/2024		799		(20)			(20)		779	779			
100247234	HUBERT	NC		10/23/2025		690		(25)			(25)		665	665			
100277072	CORPUS CHRISTI	TX		02/06/2026		807		(20)			(20)		787	787			
100253501	ANNA	TX		10/30/2025		781		(23)			(23)		758	758			
100255602	PORTLAND	OR		11/24/2025		866		(24)			(24)		842	842			
100116158	TOTOWA	NJ		07/20/2023		1,309		36			36		1,345	1,345			
100110504	LUTZ	FL		06/30/2023		1,167		4			4		1,171	1,171			
100253538	PHILOMATH	OR		10/30/2025		2,482		(55)			(55)		2,427	2,427			
100185803	HIGHLANDS	TX		12/26/2024		1,561		(72)			(72)		1,489	1,489			
100209432	PEA RIDGE	AR		04/29/2025		712		(23)			(23)		689	689			
100108128	PEORIA	AZ		05/24/2023		654		(20)			(20)		634	634			
100188809	LAS VEGAS	NV		01/09/2025		986		41			41		1,027	1,027			
100165453	MONTICELLO	MN		08/29/2024		34,332		(558)			(558)		33,774	33,774			
100182220	MANY	LA		12/12/2024		737		(17)			(17)		720	720			
100099868	QUINCY	WA		03/28/2023		635		(32)			(32)		603	603			
100239005	RALEIGH	NC		09/23/2025		800		(17)			(17)		783	783			
100212112	NAPLES	FL		05/22/2025		751		(10)			(10)		741	741			
100120306	AUSTIN	TX		08/18/2023		691		(23)			(23)		668	668			
100120921	KISSIMMEE	FL		08/30/2023		811		8			8		819	819			
100080775	MAGNOLIA	TX		03/15/2022		1,720		(45)			(45)		1,675	1,675			
100211925	MESA	AZ		05/19/2025		748		(12)			(12)		736	736			
100221308	PARRISH	FL		07/22/2025		814		(8)			(8)		806	806			
100101120	LARGO	FL		04/28/2023		834		(13)			(13)		821	821			
100100802	SOUTH AMBOY	NJ		04/28/2023		1,509		31			31		1,540	1,540			
100226963	BOISE	ID		07/30/2025		906		(23)			(23)		883	883			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218706	PAHRUMP	NV		06/27/2025		1,021		90			90		1,111	1,111			
100066383	JACKSON	NJ		08/02/2021		1,820		(4)			(4)		1,816	1,816			
100182603	EDMOND	OK		12/12/2024		969		24			24		993	993			
100144180	PLANO	TX		03/07/2024		833		2			2		835	835			
100134785	VICTORVILLE	CA		10/30/2023		749		(17)			(17)		732	732			
100149401	CHARLOTTE	NC		04/24/2024		879		(12)			(12)		867	867			
100176813	LOOMIS	CA		11/15/2024		859		(31)			(31)		828	828			
100209337	VISALIA	CA		04/29/2025		783		(24)			(24)		759	759			
100215416	APOPKA	FL		06/12/2025		777		(18)			(18)		759	759			
100103524	HOUSTON	TX		05/08/2023		519		(10)			(10)		509	509			
100162698	DALLAS	GA		08/12/2024		636		20	1		19		655	655			
100168026	COLLEGE PLACE	WA		09/20/2024		897		(32)			(32)		865	865			
100140269	DURHAM	NC		01/18/2024		512		(16)	1		(17)		495	495			
100185621	KENNEWICK	WA		12/20/2024		1,188		(19)			(19)		1,169	1,169			
100171629	SANGER	CA		10/16/2024		(1,569)		(35)	(1)		(34)		(1,603)	(1,603)			
100142943	ANNA	TX		02/09/2024		741		(19)			(19)		722	722			
100228431	COLUMBUS	OH		08/11/2025		917		46			46		963	963			
100220400	THE VILLAGES	FL		07/15/2025		676		(29)			(29)		647	647			
100277602	WESTBROOK	ME		02/13/2026		849		(23)			(23)		826	826			
100206031	FORT WORTH	TX		04/15/2025		651		(21)			(21)		630	630			
100236912	NIANTIC	CT		09/12/2025		798		(10)			(10)		788	788			
100205659	KISSIMMEE	FL		05/09/2025		808		(18)			(18)		790	790			
100261326	PEORIA	AZ		12/08/2025		827		(22)			(22)		805	805			
100137582	DURHAM	NC		12/08/2023		862		(12)			(12)		850	850			
100268227	GLEN ALLEN	VA		12/29/2025		846		(15)			(15)		831	831			
100216532	LAKE FREDERICK	VA		06/23/2025		827		1			1		828	828			
100142726	PORT SAINT LUCIE	FL		02/08/2024		682		(10)			(10)		672	672			
100209406	CEDAR PARK	TX		04/29/2025		739		(16)			(16)		723	723			
100181425	PALM DESERT	CA		01/09/2025		555		(26)			(26)		529	529			
100102681	AVENTURA	FL		06/22/2023		2,126		(89)			(89)		2,037	2,037			
100137973	NORTH MYRTLE BEACH	SC		12/13/2023		754		(5)			(5)		749	749			
100215953	CARROLLTON	TX		07/11/2025		706		(32)			(32)		674	674			
100139113	CAPE CORAL	FL		12/28/2023		685							685	685			
100157980	CABOT	AR		07/09/2024		836		(9)			(9)		827	827			
100135114	PALM BAY	FL		11/01/2023		1,045		100			100		1,145	1,145			
100071891	PHOENIX	AZ		11/19/2021		1,684		(54)			(54)		1,630	1,630			
100245268	WHEAT RIDGE	CO		10/06/2025		1,413		(55)			(55)		1,358	1,358			
100166253	FORT WORTH	TX		09/09/2024		968		16			16		984	984			
100065574	BELLEVILLE	NJ		07/28/2021		1,862		(11)			(11)		1,851	1,851			
100207237	AVONDALE	AZ		04/28/2025		756		(16)			(16)		740	740			
100206327	HANFORD	CA		04/17/2025		1,433		(52)			(52)		1,381	1,381			
100176741	DES PLAINES	IL		11/15/2024		2,074		(33)			(33)		2,041	2,041			
100192989	KNOXVILLE	TN		02/10/2025		754		(11)			(11)		743	743			
100218860	VENICE	FL		06/27/2025		753		(23)			(23)		730	730			
100215635	BOVEY	MN		06/12/2025		816		(17)			(17)		799	799			
100163186	FRESNO	CA		08/13/2024		13,661		286			286		13,947	13,947			
100151032	LAS VEGAS	NV		05/08/2024		1,021		44			44		1,065	1,065			
100149388	LAS VEGAS	NV		04/24/2024		1,026		39			39		1,065	1,065			
100229091	TENINO	WA		08/14/2025		740		(28)			(28)		712	712			
100192650	HENRICO	VA		02/10/2025		255		(7)			(7)		248	248			
100164754	VERNON	NJ		08/26/2024		751		(15)			(15)		736	736			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156581	RALEIGH	NC		06/24/2024		21,284		(341)			(341)		20,943	20,943			
100129636	NEW ORLEANS	LA		09/29/2023		1,987		(5)			(5)		1,982	1,982			
100182091	APEX	NC		12/12/2024		944		28			28		972	972			
100168493	DURHAM	NC		09/25/2024		2,397		(57)			(57)		2,340	2,340			
100156526	NORTH LAS VEGAS	NV		06/24/2024		954		24			24		978	978			
100267042	LAKE ARIEL	PA		12/23/2025		159,605		(3,213)			(3,213)		156,392	156,392			
100168067	NORTH HOLLYWOOD	CA		09/20/2024		921		21			21		942	942			
100200357	PARRISH	FL		03/10/2025		2,406		(73)			(73)		2,333	2,333			
100203903	SHELTON	CT		03/28/2025		741		(31)			(31)		710	710			
100119187	SAINT CLOUD	FL		07/31/2023		855		49			49		904	904			
100229759	YUKON	OK		08/18/2025		4,194		(198)			(198)		3,996	3,996			
100168610	FRANKFORT	IL		09/25/2024		818		(23)			(23)		795	795			
100068097	PETALUMA	CA		08/25/2021		1,755		(50)			(50)		1,705	1,705			
100131697	HUNTINGTON PARK	CA		10/06/2023		6,004		420			420		6,424	6,424			
100137116	ANNAPOLIS	MD		11/28/2023		658		(26)			(26)		632	632			
100171897	BAKERSFIELD	CA		10/17/2024		1,193		(40)			(40)		1,153	1,153			
100268221	WEST JEFFERSON	NC		12/29/2025		791		(19)			(19)		772	772			
100284516	INDEPENDENCE	MO		03/26/2026		814		(23)			(23)		791	791			
100130171	MANSFIELD	TX		11/15/2023		796		(1)			(1)		795	795			
100141456	PLYMOUTH	MA		01/30/2024		681		(14)			(14)		667	667			
100180044	GARFIELD	AR		11/25/2024		892		(18)			(18)		874	874			
100235863	MULBERRY	FL		09/04/2025		893		(1)			(1)		892	892			
100158802	ALTON	TX		07/10/2024		916		(21)			(21)		895	895			
100190893	HEMET	CA		01/28/2025		1,216		24			24		1,240	1,240			
100168620	RALEIGH	NC		09/25/2024		915		(4)			(4)		911	911			
100207520	FRISCO	TX		04/29/2025		802		(26)			(26)		776	776			
100136461	LOGANVILLE	GA		11/20/2023		823		34			34		857	857			
100247214	CHARLOTTE	NC		10/23/2025		787		(23)			(23)		764	764			
100169177	RIVERVIEW	FL		09/27/2024		1,020		11			11		1,031	1,031			
100177535	PORT ORANGE	FL		01/16/2025		533		(25)			(25)		508	508			
100160361	JACKSONVILLE	FL		09/06/2024		623		(35)			(35)		588	588			
100189853	MERIDIAN	ID		01/21/2025		828		(12)			(12)		816	816			
100128791	OVIEDO	FL		09/21/2023		3,150		(83)			(83)		3,067	3,067			
100133576	KENNEWICK	WA		10/23/2023		777		6			6		783	783			
100146961	MILTON	GA		03/26/2024		881		(1)			(1)		880	880			
100202555	ANGIER	NC		03/21/2025		1,034		99			99		1,133	1,133			
100220691	LILBURN	GA		07/18/2025		810		7			7		817	817			
100136961	ALVA	FL		11/28/2023		1,199		101			101		1,300	1,300			
100245498	MADISON	TN		10/06/2025		1,692		(55)			(55)		1,637	1,637			
100254339	MARCO ISLAND	FL		11/07/2025		686		(11)			(11)		675	675			
100200385	SAN TAN VALLEY	AZ		03/10/2025		720		(22)			(22)		698	698			
100203907	BUENA PARK	CA		03/28/2025		732		(34)			(34)		698	698			
100167442	JEFFERSON HILLS	PA		09/16/2024		704		(17)			(17)		687	687			
100182521	ROYERSFORD	PA		12/12/2024		1,316		(30)			(30)		1,286	1,286			
100282197	TUCSON	AZ		02/27/2026		504		(7)			(7)		497	497			
100190934	DAWSONVILLE	GA		01/28/2025		1,135		89			89		1,224	1,224			
100174237	CAPE CORAL	FL		10/31/2024		504		(15)			(15)		489	489			
100168039	LAUDERHILL	FL		09/20/2024		944		22			22		966	966			
100236164	SAN ANTONIO	TX		09/10/2025		912		(35)			(35)		877	877			
100265004	HIALEAH	FL		12/17/2025		796		(36)			(36)		760	760			
100151489	WESTPORT	WA		05/10/2024		2,715		16			16		2,731	2,731			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144373	BONITA SPRINGS	FL		03/07/2024		860		(16)			(16)		844	844			
100173975	HOUSTON	TX		10/31/2024		1,527		(70)			(70)		1,457	1,457			
100254987	CHARLOTTE	NC		11/17/2025		844		(30)			(30)		814	814			
100132798	DALY CITY	CA		11/03/2023		764		7			7		771	771			
100215700	NEWPORT BEACH	CA		06/13/2025		785		(15)			(15)		770	770			
100277654	GRAND PRAIRIE	TX		02/19/2026		761		(18)			(18)		743	743			
100085166	BELTON	TX		09/21/2022		(2,334)		(25)			(25)		(2,359)	(2,359)			
100264995	ORANGE PARK	FL		12/17/2025		735		(35)			(35)		700	700			
100177436	ORLANDO	FL		01/16/2025		887		(10)			(10)		877	877			
100136204	SAVANNAH	GA		11/20/2023		800		14			14		814	814			
100210669	EL CAJON	CA		05/15/2025		836		(21)			(21)		815	815			
100115981	REDLANDS	CA		07/20/2023		811		(4)			(4)		807	807			
100147946	FLORENCE	AZ		04/08/2024		859		(11)			(11)		848	848			
100235312	SACRAMENTO	CA		08/29/2025		750		(13)			(13)		737	737			
100140417	LAGO VISTA	TX		01/18/2024		635		(11)			(11)		624	624			
100192693	HENDERSON	NV		02/10/2025		758		(21)			(21)		737	737			
100128340	FORT WASHINGTON	MD		09/14/2023		503		4			4		507	507			
100140088	ORONOGO	MO		01/09/2024		1,186		(3)			(3)		1,183	1,183			
100065302	JEFFERSON	OR		07/28/2021		1,865		8			8		1,873	1,873			
100109123	PHILADELPHIA	PA		06/05/2023		743		(23)			(23)		720	720			
100257088	BLUFFTON	SC		11/26/2025		850		(16)			(16)		834	834			
100116615	BRASELTON	GA		07/20/2023		1,566		85			85		1,651	1,651			
100228702	NAMPA	ID		08/11/2025		1,702		(16)			(16)		1,686	1,686			
100216007	FELTON	DE		07/11/2025		742		(30)			(30)		712	712			
100090107	SOQUEL	CA		01/13/2023		796		(15)			(15)		781	781			
100132050	BOSTON	MA		10/13/2023		1,026		17			17		1,043	1,043			
100255383	CLERMONT	FL		11/24/2025		868		(14)			(14)		854	854			
100201141	MADERA	CA		03/12/2025		924		(20)			(20)		904	904			
100149101	GRANBURY	TX		04/19/2024		753		(36)			(36)		717	717			
100155914	ATLANTA	GA		06/17/2024		786		(20)			(20)		766	766			
100058005	PATERSON	NJ		06/30/2021		1,634		(55)			(55)		1,579	1,579			
100246184	LENOIR	NC		10/08/2025		849		(33)			(33)		816	816			
100193466	GLENDALE	AZ		02/10/2025		717		(14)			(14)		703	703			
100159438	CONCORD	NC		07/15/2024		1,198		(31)			(31)		1,167	1,167			
100192644	MANASSAS	VA		02/10/2025		770		(16)			(16)		754	754			
100201102	LEBANON	TN		03/12/2025		779		(25)			(25)		754	754			
4010068263	EUCLID	OH		01/30/2025		775		(12)			(12)		763	763			
100168640	MYRTLE BEACH	SC		09/25/2024		1,390		(37)			(37)		1,353	1,353			
100218201	MELBOURNE	FL		06/26/2025		752		(23)			(23)		729	729			
100246119	NEW BRUNSWICK	NJ		10/08/2025		3,036		(134)			(134)		2,902	2,902			
100129478	PORTERVILLE	CA		09/29/2023		795		(7)			(7)		788	788			
100155068	MESA	AZ		07/19/2024		815		(27)			(27)		788	788			
100272443	MOUNT HOLLY	NJ		01/08/2026		805		(19)			(19)		786	786			
100137017	STEPHENS CITY	VA		11/28/2023		522		1			1		523	523			
100194334	FITCHBURG	MA		02/14/2025		796		(17)			(17)		779	779			
100238912	APOLLO BEACH	FL		09/23/2025		811		(6)			(6)		805	805			
100165572	WINTER SPRINGS	FL		08/29/2024		996		13			13		1,009	1,009			
100162519	GREELEY	CO		08/12/2024		926		(20)			(20)		906	906			
100117720	PLANO	TX		07/20/2023		939		26			26		965	965			
100169043	DURHAM	NC		09/27/2024		682		(10)			(10)		672	672			
100071643	ORANGE	CA		10/14/2021		2,640		(85)			(85)		2,555	2,555			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100621	NEW BRITAIN	CT		04/27/2023		735		(37)			(37)		698	698			
100110340	CHEYENNE	WY		06/30/2023		2,615		(17)			(17)		2,598	2,598			
100226779	RALEIGH	NC		07/30/2025		787		(23)			(23)		764	764			
100167788	MILFORD	CT		09/19/2024		875		10			10		885	885			
100221138	NORTH CHESTERFIELD	VA		07/21/2025		781		(12)			(12)		769	769			
100137757	MELISSA	TX		12/08/2023		531		(8)			(8)		523	523			
100173228	COLUMBUS	OH		10/30/2024		1,437		29			29		1,466	1,466			
100164922	HACKETTSTOWN	NJ		08/28/2024		841		(44)			(44)		797	797			
100165358	NEW BRITAIN	CT		08/29/2024		602		(34)			(34)		568	568			
100135300	CINCINNATI	OH		11/13/2023		832		17			17		849	849			
100171198	HIALEAH	FL		11/22/2024		421		2			2		423	423			
100173230	SAVANNAH	GA		10/30/2024		960		(7)			(7)		953	953			
100284532	KEARNS	UT		03/26/2026		826		(20)			(20)		806	806			
100164467	MCKINNEY	TX		08/21/2024		814		(10)			(10)		804	804			
100268794	CHESTERFIELD	MO		12/29/2025		825		(14)			(14)		811	811			
100188032	ALDIE	VA		01/07/2025		1,843		(28)			(28)		1,815	1,815			
100132281	CHERRY HILL	NJ		10/13/2023		811		(6)			(6)		805	805			
100143135	HOLLYWOOD	FL		02/16/2024		2,274		(52)			(52)		2,222	2,222			
100177038	FORT WASHINGTON	MD		01/16/2025		534		(25)			(25)		509	509			
100076331	BRADENTON BEACH	FL		01/07/2022		1,767		(14)			(14)		1,753	1,753			
100205574	WALNUT CREEK	CA		05/09/2025		744		(28)			(28)		716	716			
100109687	GILROY	CA		06/16/2023		782		(18)			(18)		764	764			
100172499	FORT WORTH	TX		10/23/2024		854		(23)			(23)		831	831			
100161824	FRANKLIN PARK	IL		07/31/2024		759		(19)			(19)		740	740			
100179647	VALPARAISO	IN		11/21/2024		757		(19)			(19)		738	738			
100153303	RED ROCK	AZ		05/30/2024		962		65			65		1,027	1,027			
100148027	DAWSONVILLE	GA		04/10/2024		973		15			15		988	988			
100173324	DAWSONVILLE	GA		10/30/2024		1,234		(30)			(30)		1,204	1,204			
100229810	AUBURN	AL		08/18/2025		699		(27)			(27)		672	672			
100091412	SAHUARITA	AZ		02/22/2023		849		(3)			(3)		846	846			
100116508	CONCORD	CA		07/20/2023		1,136		53			53		1,189	1,189			
100161785	SAINT STEPHEN	SC		07/31/2024		1,022		(32)			(32)		990	990			
100090879	POINCIANA	FL		01/31/2023		954		15			15		969	969			
100120922	CAPE CORAL	FL		08/30/2023		791		2			2		793	793			
100130289	ATLANTIC BEACH	SC		09/28/2023		825		(32)			(32)		793	793			
100167526	COACHELLA	CA		10/31/2024		717		(33)			(33)		684	684			
100193526	HAVERSTRAW	NY		02/10/2025		788		(16)			(16)		772	772			
100171576	SURPRISE	AZ		10/16/2024		888		(19)			(19)		869	869			
100194680	PROVIDENCE VILLAGE	TX		02/21/2025		871		7			7		878	878			
100190939	MOORESVILLE	NC		01/28/2025		590		4			4		594	594			
100253740	CENTRAL POINT	OR		10/30/2025		687		(24)			(24)		663	663			
100162809	CARMEL	IN		08/12/2024		1,179		(29)			(29)		1,150	1,150			
100147763	HUTTO	TX		04/08/2024		906		(2)			(2)		904	904			
100206364	CROWLEY	TX		04/17/2025		491		(19)			(19)		472	472			
100079128	NORTH LAS VEGAS	NV		02/24/2022		1,554		(33)			(33)		1,521	1,521			
100216490	LITTLE RIVER	SC		06/23/2025		900		(22)			(22)		878	878			
100119464	BRASELTON	GA		07/31/2023		1,020		43			43		1,063	1,063			
100246074	ALBUQUERQUE	NM		10/08/2025		739		(33)			(33)		706	706			
100129296	JACKSONVILLE	OR		09/25/2023		25,707		116			116		25,823	25,823			
100273093	MOORESVILLE	NC		01/15/2026		5,972		42			42		6,014	6,014			
100192552	SAN TAN VALLEY	AZ		02/10/2025		774		(21)			(21)		753	753			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219105	MARGATE	FL		06/27/2025		2,242		(35)			(35)		2,207	2,207			
100158981	LABELLE	FL		08/15/2024		631		(30)			(30)		601	601			
100221491	MODESTO	CA		07/22/2025		749		(9)			(9)		740	740			
100143231	LOCUST GROVE	VA		02/16/2024		924		12			12		936	936			
100117837	PORT SAINT LUCIE	FL		07/20/2023		644		(5)			(5)		639	639			
100150767	SEVIERVILLE	TN		05/07/2024		815		(13)			(13)		802	802			
100198389	CHESTERTON	IN		02/28/2025		794		(8)			(8)		786	786			
100194752	RICHMOND	VA		02/21/2025		747		(24)			(24)		723	723			
100184414	HILLSBORO	OR		12/17/2024		765		(7)			(7)		758	758			
100182197	ORANGE BEACH	AL		12/12/2024		839		5			5		844	844			
100065538	RICHMOND	CA		07/28/2021		2,613		(61)			(61)		2,552	2,552			
100138167	CATONSVILLE	MD		12/14/2023		1,599		(20)			(20)		1,579	1,579			
100205639	ISELIN	NJ		05/09/2025		806		(19)			(19)		787	787			
100189898	MARICOPA	AZ		01/21/2025		742		(19)			(19)		723	723			
100283337	CHATTANOOGA	TN		03/11/2026		582		(8)			(8)		574	574			
100209411	PARRISH	FL		04/29/2025		732		(27)			(27)		705	705			
100115875	COLORADO SPRINGS	CO		07/20/2023		7,751		71			71		7,822	7,822			
100208117	SURPRISE	AZ		04/29/2025		185,652		(3,102)			(3,102)		182,550	182,550			
100254856	SEGUIN	TX		11/17/2025		694		(27)			(27)		667	667			
100074440	NORTH PORT	FL		12/02/2021		245		(45)			(45)		200	200			
100131595	SANTEE	CA		10/06/2023		785		3			3		788	788			
100220966	LAKEWOOD	OH		07/18/2025		866		(26)			(26)		840	840			
100099576	SPRING HILL	FL		04/06/2023		519		(34)			(34)		485	485			
100144376	PFLUGERVILLE	TX		03/07/2024		869		(8)			(8)		861	861			
100159267	FORT WORTH	TX		07/15/2024		796		(18)			(18)		778	778			
100118204	ATLANTA	GA		07/21/2023		795		(26)			(26)		769	769			
100219873	ANN ARBOR	MI		07/08/2025		814		(9)			(9)		805	805			
100151098	SAINT CLOUD	FL		05/08/2024		573		(5)	1		(6)		567	567			
100184591	SAN DIEGO	CA		12/17/2024		1,717		(52)			(52)		1,665	1,665			
100220985	CHERRYFIELD	ME		07/18/2025		3,969		(125)			(125)		3,844	3,844			
100156062	KISSIMMEE	FL		06/18/2024		920		(24)			(24)		896	896			
100229179	FORT WORTH	TX		08/14/2025		704		(27)			(27)		677	677			
100143286	TAMPA	FL		02/16/2024		869		(11)			(11)		858	858			
100175328	CHESHIRE	CT		11/05/2024		835		(23)			(23)		812	812			
100101655	LANCASTER	CA		04/26/2023		1,059		26			26		1,085	1,085			
100169198	PHILADELPHIA	PA		09/27/2024		753		(35)			(35)		718	718			
100172502	FORT WORTH	TX		10/23/2024		853		(23)			(23)		830	830			
100134717	MESA	AZ		10/30/2023		981		2			2		983	983			
100128078	BOWIE	MD		09/08/2023		946		37			37		983	983			
100207711	LOS ANGELES	CA		04/29/2025		1,904		(49)			(49)		1,855	1,855			
100144507	TAMPA	FL		04/26/2024		59,352		953			953		60,305	60,305			
100179611	HILLSBORO	OR		11/21/2024		955		(20)			(20)		935	935			
100128776	SIMPSONVILLE	SC		09/21/2023		836		5			5		841	841			
100175943	CHARLOTTE	NC		11/14/2024		690		(17)			(17)		673	673			
100203173	SAINT CHARLES	IL		03/27/2025		922		24			24		946	946			
100167651	MABLETON	GA		09/19/2024		808		(16)			(16)		792	792			
100159360	GLASSBORO	NJ		07/15/2024		1,116		(29)			(29)		1,087	1,087			
100127508	LADSON	SC		09/08/2023		809		(11)			(11)		798	798			
100120005	HERMITAGE	TN		08/11/2023		815		(17)			(17)		798	798			
100115546	LEHIGH ACRES	FL		07/19/2023		814		(16)			(16)		798	798			
100067735	LAHAINA	HI		09/23/2021		1,681		(29)			(29)		1,652	1,652			

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100245201	ASHEVILLE	NC		10/06/2025		767		(32)			(32)		735	735			
100117150	REGO PARK	NY		07/20/2023		3,504		461			461		3,965	3,965			
100165507	RENCEVILLE	GA		08/29/2024		780		(9)			(9)		771	771			
100127608	POUGHKEEPSIE	NY		09/08/2023		911		14			14		925	925			
100190156	DAVENPORT	FL		01/21/2025		784		(8)			(8)		776	776			
100175282	SACRAMENTO	CA		11/05/2024		907		(18)			(18)		889	889			
100218686	TWIN FALLS	ID		06/27/2025		31,767		(269)			(269)		31,498	31,498			
100203550	PALM BAY	FL		03/26/2025		745		(27)			(27)		718	718			
100189380	NORTH PORT	FL		01/14/2025		786		(10)			(10)		776	776			
100229305	ALBERTVILLE	AL		08/14/2025		918		(10)			(10)		908	908			
100243279	NAPLES	FL		09/26/2025		783		(26)			(26)		757	757			
100157965	DURHAM	NC		07/09/2024		929		(11)			(11)		918	918			
100117265	SAINT CLOUD	FL		07/20/2023		58,505		58			58		58,563	58,563			
100133629	MADERA	CA		10/23/2023		77		69			69		146	146			
100138289	ANNA	TX		12/18/2023		485		(3)			(3)		482	482			
100128526	MELBOURNE	FL		09/15/2023		675		(15)			(15)		660	660			
100203206	POWELL	OH		03/27/2025		10,044		(318)			(318)		9,726	9,726			
100281996	MIAMI BEACH	FL		02/27/2026		550		(20)			(20)		530	530			
100283421	MCKINNEY	TX		03/11/2026		543		(13)			(13)		530	530			
100229839	LITTLE ELM	TX		08/18/2025		10,990		(219)			(219)		10,771	10,771			
100246037	ORLANDO	FL		10/07/2025		657		(31)			(31)		626	626			
100227957	SAN BERNARDINO	CA		08/04/2025		463		(17)			(17)		446	446			
100238831	LAKE WORTH	FL		09/23/2025		513		(12)			(12)		501	501			
100189234	TEMPLE	TX		01/13/2025		753		(18)			(18)		735	735			
100161527	FORT MYERS	FL		07/30/2024		700		(25)			(25)		675	675			
100219920	WESLEY CHAPEL	FL		07/08/2025		1,437		(34)			(34)		1,403	1,403			
100133706	POOLER	GA		10/23/2023		1,030		63			63		1,093	1,093			
100171405	CLARKSVILLE	TN		10/16/2024		827		(15)			(15)		812	812			
100220429	EUREKA	CA		07/15/2025		813		(15)			(15)		798	798			
100184861	DECATUR	GA		12/17/2024		1,661		(54)			(54)		1,607	1,607			
100175238	LAS VEGAS	NV		11/05/2024		6,741		(78)			(78)		6,663	6,663			
100132095	TIVERTON	RI		10/13/2023		819		(3)			(3)		816	816			
100194639	BELTON	MO		02/21/2025		943		25			25		968	968			
100101505	OCOEE	FL		04/26/2023		3,135		(35)			(35)		3,100	3,100			
100174213	ROCKAWAY BEACH	OR		10/31/2024		1,239		(15)			(15)		1,224	1,224			
100129659	SKIATOOK	OK		09/29/2023		584		(3)	1		(4)		580	580			
100150805	VENTNOR CITY	NJ		05/08/2024		755		(8)			(8)		747	747			
100160224	ORMOND BEACH	FL		07/18/2024		754		(17)			(17)		737	737			
100127544	VOLCANO	HI		09/08/2023		993		16			16		1,009	1,009			
100164378	BALTIMORE	MD		08/21/2024		665		(15)			(15)		650	650			
100236051	EAGLE RIVER	WI		09/04/2025		822		(13)			(13)		809	809			
100201441	DENTON	TX		03/12/2025		596		(28)			(28)		568	568			
100131999	MATAGORDA	TX		10/13/2023		872							872	872			
100268223	TEMPE	AZ		12/29/2025		892		(6)			(6)		886	886			
100202557	ANGIER	NC		03/21/2025		1,743		166			166		1,909	1,909			
100147067	GLACIER	WA		03/27/2024		3,996		17			17		4,013	4,013			
100109791	KEY LARGO	FL		08/04/2023		830		(15)			(15)		815	815			
100119506	VANCOUVER	WA		07/28/2023		824		(9)			(9)		815	815			
100202976	COLUMBIA	SC		03/24/2025		741		(28)			(28)		713	713			
100272109	MICHIGAN CITY	IN		01/08/2026		850		(13)			(13)		837	837			
100180116	SAN ANTONIO	TX		12/30/2024		490		(14)			(14)		476	476			

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100220610	WORCESTER	MA		07/15/2025		790		(26)			(26)		764	764			
100157940	HAINES CITY	FL		07/09/2024		696		(15)			(15)		681	681			
100181676	OCALA	FL		12/11/2024		798		(35)			(35)		763	763			
100168225	SACRAMENTO	CA		09/20/2024		1,992		(30)			(30)		1,962	1,962			
100186127	CROWLEY	TX		02/10/2025		7,187		10			10		7,197	7,197			
100177750	BERLIN	MD		11/19/2024		1,538		(81)			(81)		1,457	1,457			
100213995	ANNA	TX		05/29/2025		832		(8)			(8)		824	824			
100143451	MESA	AZ		02/16/2024		515		(8)			(8)		507	507			
100108381	TOMS RIVER TOWNSHIP	NJ		05/25/2023		816		(36)			(36)		780	780			
100065122	YUCAIPA	CA		07/14/2021		1,720		(42)			(42)		1,678	1,678			
100167587	CHARLOTTE	NC		09/19/2024		741		(20)			(20)		721	721			
100229993	BAKERSFIELD	CA		08/22/2025		670		(20)			(20)		650	650			
100209236	TOLLESON	AZ		04/29/2025		841		(11)			(11)		830	830			
100129385	LAS VEGAS	NV		09/26/2023		840		1			1		841	841			
100194210	SOUTHWEST RANCHES	FL		02/14/2025		585		(12)			(12)		573	573			
100115824	TUCSON	AZ		07/20/2023		810		(7)			(7)		803	803			
100148857	WAKE FOREST	NC		04/17/2024		819		(9)			(9)		810	810			
100268939	PINEHURST	NC		12/29/2025		477		(10)			(10)		467	467			
100166189	HAMPTON	GA		09/09/2024		910		4			4		914	914			
100243397	TEMPLE	TX		09/26/2025		13,423		(515)			(515)		12,908	12,908			
100189362	COLUMBUS	GA		01/14/2025		839		(7)			(7)		832	832			
100213985	FORNEY	TX		05/29/2025		851		(6)			(6)		845	845			
100205698	PORT ST LUCIE	FL		04/14/2025		922		28			28		950	950			
100198528	ELKRIDGE	MD		02/28/2025		1,747		18			18		1,765	1,765			
100179593	ROYERSFORD	PA		11/21/2024		830		(12)			(12)		818	818			
100188689	GARY	IN		01/09/2025		1,645		(36)			(36)		1,609	1,609			
100214437	PHOENIX	AZ		06/02/2025		713		(14)			(14)		699	699			
100174449	PHOENIX	AZ		10/31/2024		1,581		(29)			(29)		1,552	1,552			
100165697	ASHBURN	VA		08/29/2024		654		(20)			(20)		634	634			
100131678	WARMINSTER	PA		10/06/2023		885		17			17		902	902			
100162802	ROUND ROCK	TX		08/12/2024		762		(14)			(14)		748	748			
100284977	INDIAN MOUND	TN		03/27/2026		489		(17)			(17)		472	472			
100277489	WALTHAM	MA		02/13/2026		755		(26)			(26)		729	729			
100226776	HICKMAN	CA		07/30/2025		688		(12)			(12)		676	676			
100206021	SCOTCH PLAINS	NJ		04/15/2025		793		(14)			(14)		779	779			
100277537	ROCKY RIVER	OH		02/13/2026		1,577		(40)			(40)		1,537	1,537			
100283451	COLLEGE STATION	TX		03/11/2026		532		(12)			(12)		520	520			
100272509	MYRTLE BEACH	SC		01/08/2026		949		(14)			(14)		935	935			
100169447	HIXSON	TN		09/30/2024		636		(22)			(22)		614	614			
100158711	WENDELL	NC		07/10/2024		937		16			16		953	953			
100120107	BLACK DIAMOND	WA		08/11/2023		849		(16)			(16)		833	833			
100284544	SACRAMENTO	CA		03/26/2026		826		(5)			(5)		821	821			
100277267	GLEN BURNIE	MD		02/11/2026		834		(12)			(12)		822	822			
100176122	DACULA	GA		12/20/2024		2,395		(49)			(49)		2,346	2,346			
100179995	NAVARRE	FL		11/25/2024		794		(7)			(7)		787	787			
100244521	METAIRIE	LA		09/29/2025		3,748		(114)			(114)		3,634	3,634			
100192510	IRVING	TX		02/07/2025		458		(20)			(20)		438	438			
100228281	KILL DEVIL HILLS	NC		08/11/2025		5,487		(169)			(169)		5,318	5,318			
100193177	WEST PALM BEACH	FL		03/20/2025		741		(12)			(12)		729	729			
100221016	TUALATIN	OR		07/18/2025		482		(18)			(18)		464	464			
100253581	GARDNER	MA		10/30/2025		763		(29)			(29)		734	734			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173379	ALVIN	TX		10/30/2024		827		(23)			(23)		804	804			
100209752	COTTONWOOD	AZ		05/05/2025		328		(10)			(10)		318	318			
100158903	CHAMPION	PA		07/12/2024		762		(21)			(21)		741	741			
100100432	PLYMOUTH MEETING	PA		04/27/2023		1,124		39			39		1,163	1,163			
100268656	MIDVALE	UT		12/29/2025		991		(11)			(11)		980	980			
100245998	LAKE DALLAS	TX		10/07/2025		624		(29)			(29)		595	595			
100254886	SOLDOTNA	AK		11/17/2025		675		(14)			(14)		661	661			
100188336	DURHAM	NC		01/08/2025		1,179		(28)			(28)		1,151	1,151			
100261564	GLENDALE	AZ		12/12/2025		494		(16)			(16)		478	478			
100170158	OROVILLE	CA		10/08/2024		729		(9)			(9)		720	720			
100192687	HURRICANE	UT		02/10/2025		799		(11)			(11)		788	788			
100199341	MISSION	KS		03/05/2025		3,392		(122)			(122)		3,270	3,270			
100189683	TOLLESON	AZ		02/20/2025		754		(7)			(7)		747	747			
100182584	WINTER GARDEN	FL		12/12/2024		835		(12)			(12)		823	823			
100257181	WINTER GARDEN	FL		11/26/2025		13,371		(225)			(225)		13,146	13,146			
100115799	MURRELLS INLET	SC		07/20/2023		830		(10)			(10)		820	820			
100182193	RENO	NV		12/12/2024		1,136		(9)			(9)		1,127	1,127			
100102870	PHILADELPHIA	PA		06/22/2023		992		37			37		1,029	1,029			
100180635	SARASOTA	FL		11/26/2024		726		(34)			(34)		692	692			
100163220	TACOMA	WA		08/13/2024		3,265		(89)			(89)		3,176	3,176			
100083790	MANDEVILLE	LA		07/12/2022		924		(27)			(27)		897	897			
100169437	NEW ALBANY	OH		09/30/2024		1,351		(16)			(16)		1,335	1,335			
100127470	HOLLY SPRINGS	NC		09/08/2023		803		(12)			(12)		791	791			
100200696	KENNESAW	GA		03/11/2025		719		(19)			(19)		700	700			
100255464	MANOR	TX		11/24/2025		805		(26)			(26)		779	779			
100068229	REVERE	MA		08/25/2021		1,732		(44)			(44)		1,688	1,688			
100190839	MILWAUKIE	OR		01/27/2025		4,114		8			8		4,122	4,122			
100100835	SPOTSYLVANIA	VA		04/28/2023		1,003		(11)			(11)		992	992			
100255879	SAN TAN VALLEY	AZ		11/24/2025		734		(32)			(32)		702	702			
100218701	O FALLON	MO		06/27/2025		696		(25)			(25)		671	671			
100212628	FLORIDA CITY	FL		05/29/2025		890		9			9		899	899			
100194766	ENGLEWOOD	NJ		02/21/2025		917		(10)			(10)		907	907			
100137030	LOGANVILLE	GA		11/28/2023		794		21			21		815	815			
100101935	DAVENPORT	FL		04/14/2023		849		8			8		857	857			
100133569	FORT LAUDERDALE	FL		10/23/2023		1,093		20			20		1,113	1,113			
100216658	LAWRENCEVILLE	GA		06/23/2025		752		(8)			(8)		744	744			
100246509	HAINES CITY	FL		10/10/2025		2,296		(50)			(50)		2,246	2,246			
100268749	ROTONDA WEST	FL		12/29/2025		11,163		(252)			(252)		10,911	10,911			
100065770	MIRAMAR	FL		07/28/2021		1,912		(42)			(42)		1,870	1,870			
100144208	SALEM	OR		03/07/2024		1,030		29			29		1,059	1,059			
100180343	DAWSONVILLE	GA		11/25/2024		903		5			5		908	908			
100129621	LAS VEGAS	NV		09/29/2023		802		(17)			(17)		785	785			
100154350	CABO SAN LUCAS	MEX		06/12/2024		708							708	708			
100236804	RENO	NV		09/12/2025		774		(11)			(11)		763	763			
100237005	BIG BEAR CITY	CA		09/12/2025		890		(42)			(42)		848	848			
100165874	FREEPORT	TX		08/30/2024		1,810		(95)			(95)		1,715	1,715			
100221195	ARGYLE	TX		07/21/2025		787		(19)			(19)		768	768			
100268388	HELENA	MT		12/29/2025		760		(27)			(27)		733	733			
100206069	HONOLULU	HI		05/16/2025		1,010		(26)			(26)		984	984			
100135823	DENTON	TX		11/10/2023		905		27			27		932	932			
100272983	AUSTIN	TX		01/15/2026		772		(22)			(22)		750	750			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164368	APPLE VALLEY	CA		08/21/2024		847		(8)			(8)		839	839			
100192666	INDIAN TRAIL	NC		02/10/2025		827		(2)			(2)		825	825			
100282000	LEHIGH ACRES	FL		02/27/2026		788		(30)			(30)		758	758			
100283366	CHARLOTTE	NC		03/11/2026		554		(12)			(12)		542	542			
100268385	REDDING	CA		12/29/2025		793		(25)			(25)		768	768			
100218728	GLENDALE	AZ		06/27/2025		794		(14)			(14)		780	780			
100277019	TERRA ALTA	WV		02/06/2026		1,084		(32)			(32)		1,052	1,052			
100168024	HOUSTON	TX		09/20/2024		721		(29)			(29)		692	692			
100180055	DAVENPORT	FL		11/25/2024		82,404		(2,491)			(2,491)		79,913	79,913			
100163185	ADELANTO	CA		08/13/2024		842		11			11		853	853			
100154570	WILMINGTON	DE		06/14/2024		695		(25)			(25)		670	670			
100169361	CAPE CORAL	FL		09/27/2024		643		(33)			(33)		610	610			
100165757	RICHLAND HILLS	TX		08/29/2024		579		(57)			(57)		522	522			
100151840	BAKERSFIELD	CA		05/10/2024		644		(16)			(16)		628	628			
100160862	DAYTON	OH		07/24/2024		729		(25)			(25)		704	704			
100234853	KILL DEVIL HILLS	NC		08/28/2025		1,674		(51)			(51)		1,623	1,623			
100157927	JACKSONVILLE	FL		07/09/2024		502		(6)			(6)		496	496			
100207266	LAWRENCEVILLE	GA		04/28/2025		2,389		(32)			(32)		2,357	2,357			
100268577	KILL DEVIL HILLS	NC		12/29/2025		878		(12)			(12)		866	866			
100092020	MOHNTON	PA		02/09/2023		846		(17)			(17)		829	829			
100127552	ORLANDO	FL		09/08/2023		653		(9)			(9)		644	644			
100119157	TOMS RIVER	NJ		07/31/2023		1,558		7			7		1,565	1,565			
100162849	GLASSBORO	NJ		08/12/2024		720		(18)			(18)		702	702			
100228320	GARNERVILLE	NY		08/11/2025		760		(32)			(32)		728	728			
100200014	LITTLE ELM	TX		03/06/2025		870		(9)			(9)		861	861			
100143303	CAPE CORAL	FL		02/16/2024		924		(5)			(5)		919	919			
100180070	CHARLOTTE	NC		11/25/2024		961		(12)			(12)		949	949			
100139180	HOMESTEAD	FL		12/28/2023		690		(6)			(6)		684	684			
100151766	KATY	TX		05/10/2024		2,579		(34)			(34)		2,545	2,545			
100159401	HOMESTEAD	FL		07/15/2024		683		(14)			(14)		669	669			
100159874	KISSIMMEE	FL		08/16/2024		669		(40)			(40)		629	629			
100137034	OGUNQUIT	ME		11/28/2023		730		(7)			(7)		723	723			
100162926	KNOXVILLE	TN		08/12/2024		813		(12)			(12)		801	801			
100110572	FOLSOM	CA		06/30/2023		2,800		(4)			(4)		2,796	2,796			
100150024	CHANDLER	AZ		06/07/2024		804		(10)			(10)		794	794			
100165774	SPRINGFIELD	MA		08/29/2024		774		(32)			(32)		742	742			
100087521	MELROSE	MA		10/25/2022		1,255		39			39		1,294	1,294			
100067992	SACRAMENTO	CA		09/23/2021		1,889		(50)			(50)		1,839	1,839			
100142976	TOMS RIVER	NJ		02/09/2024		1,022		(11)			(11)		1,011	1,011			
100167660	SURPRISE	AZ		09/19/2024		784		6			6		790	790			
100277417	HAYWARD	WI		02/13/2026		724		(8)			(8)		716	716			
100150987	TIMNATH	CO		05/08/2024		1,092		72			72		1,164	1,164			
100137734	FLORIDA CITY	FL		12/08/2023		888		16			16		904	904			
100116466	VERDI	NV		07/20/2023		709		(16)			(16)		693	693			
100208909	FLOWER MOUND	TX		04/29/2025		1,871		(78)			(78)		1,793	1,793			
100149857	CONYERS	GA		04/29/2024		645		(12)			(12)		633	633			
100173767	MERRITT ISLAND	FL		10/30/2024		846		(5)			(5)		841	841			
100219483	DECATUR	GA		07/07/2025		1,180		31			31		1,211	1,211			
100245255	FARMINGTON	MN		10/06/2025		692		(22)			(22)		670	670			
100268854	GLASSBORO	NJ		12/29/2025		808		(21)			(21)		787	787			
100272430	COPPELL	TX		01/08/2026		2,072		(38)			(38)		2,034	2,034			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170256	FORT WORTH	TX		10/08/2024		817		(22)			(22)		795	795			
100170257	FORT WORTH	TX		10/08/2024		817		(22)			(22)		795	795			
100268368	CHICAGO	IL		12/29/2025		810		(19)			(19)		791	791			
100193051	SANDERSON	FL		02/10/2025		1,640		27			27		1,667	1,667			
100205877	APEX	NC		04/14/2025		818		(18)			(18)		800	800			
100073559	SAN DIEGO	CA		11/19/2021		1,629		(59)			(59)		1,570	1,570			
100170216	ANNA	TX		10/08/2024		988		(21)			(21)		967	967			
100182304	LANCASTER	CA		12/12/2024		1,330		65			65		1,395	1,395			
100273228	GRAND PRAIRIE	TX		01/16/2026		814		(3)			(3)		811	811			
100273239	GRAND PRAIRIE	TX		01/16/2026		813		(2)			(2)		811	811			
100227196	ARGYLE	TX		07/30/2025		701		(31)			(31)		670	670			
100161008	VENICE	FL		07/24/2024		758		(23)			(23)		735	735			
100200360	HUDDLESTON	VA		03/10/2025		731		(20)			(20)		711	711			
100164801	HILTON HEAD ISLAND	SC		08/26/2024		3,272		(76)			(76)		3,196	3,196			
100136437	DAWSONVILLE	GA		11/20/2023		1,910		178			178		2,088	2,088			
100221511	OXFORD	NJ		07/22/2025		4,052		(113)			(113)		3,939	3,939			
100169055	NASHVILLE	TN		09/27/2024		860		(16)			(16)		844	844			
100151545	SAVANNAH	GA		05/10/2024		779		(16)			(16)		763	763			
100238953	TEMPLE	TX		09/23/2025		792		(23)			(23)		769	769			
100177530	TAMPA	FL		01/16/2025		867		(12)			(12)		855	855			
100084764	NILES	IL		08/02/2022		945							945	945			
100140075	HUTTO	TX		01/09/2024		998		27			27		1,025	1,025			
100226814	PLANO	TX		07/30/2025		1,089		(4)			(4)		1,085	1,085			
100190472	GIBBSBORO	NJ		01/24/2025		2,253		(47)			(47)		2,206	2,206			
100163901	ORLANDO	FL		09/27/2024		14,051		(626)			(626)		13,425	13,425			
100228711	HOUSTON	TX		08/11/2025		763		(25)			(25)		738	738			
100162745	MIDLOTHIAN	TX		08/12/2024		744		(15)			(15)		729	729			
100193242	COLUMBUS	OH		02/10/2025		793		(6)			(6)		787	787			
100202946	SUN CITY	AZ		03/24/2025		126,191		(5,084)			(5,084)		121,107	121,107			
100153685	LAKE WORTH	FL		05/31/2024		387		(20)			(20)		367	367			
100218832	MABLETON	GA		06/27/2025		895		23			23		918	918			
100244802	PRIEST RIVER	ID		09/29/2025		634		(9)			(9)		625	625			
100115798	DURHAM	NC		07/20/2023		984		(2)			(2)		982	982			
100253910	HICKORY CREEK	TX		10/30/2025		925		(18)			(18)		907	907			
100119509	ANNA	TX		07/28/2023		822		(9)			(9)		813	813			
100129405	INDIANAPOLIS	IN		09/26/2023		813		5			5		818	818			
100120722	MONROE	NC		08/25/2023		292,957		(1,374)			(1,374)		291,583	291,583			
100128123	HERMITAGE	TN		09/08/2023		901		14			14		915	915			
100171919	GRAND PRAIRIE	TX		10/17/2024		890		(19)			(19)		871	871			
100273971	WILMINGTON	DE		01/26/2026		733		(28)			(28)		705	705			
100142287	CAPE CORAL	FL		03/15/2024		705		(37)			(37)		668	668			
100190129	FLINTSTONE	GA		01/21/2025		737		(16)			(16)		721	721			
100166929	KNOXVILLE	TN		09/13/2024		1,001		(18)			(18)		983	983			
100148828	LAUDERDALE LAKES	FL		04/17/2024		13		(13)			(13)						
100200628	FREDERICKSBURG	VA		03/11/2025		828		(3)			(3)		825	825			
100235993	HERMITAGE	TN		09/04/2025		3,982		(125)			(125)		3,857	3,857			
100109047	PLANTATION	FL		06/05/2023		6,449		(94)			(94)		6,355	6,355			
100253183	CHESTERTON	IN		10/30/2025		2,498		(78)			(78)		2,420	2,420			
100268987	SEVIERVILLE	TN		12/29/2025		757		(26)			(26)		731	731			
100101628	SHOW LOW	AZ		04/26/2023		821		(3)			(3)		818	818			
100101892	TALLAHASSEE	FL		04/06/2023		814		4			4		818	818			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101893	TALLAHASSEE	FL		04/06/2023		814		4			4		818	818			
100161386	WINTER GARDEN	FL		07/25/2024		27,889		(340)			(340)		27,549	27,549			
100204878	JOHNSTON	RI		04/09/2025		592		(26)			(26)		566	566			
100158534	EDINBURG	TX		07/10/2024		813		(11)			(11)		802	802			
100283396	VICTORVILLE	CA		03/11/2026		545		(16)			(16)		529	529			
100227127	LAKE	MI		07/30/2025		697		(28)			(28)		669	669			
100108910	EAST STROUDSBURG	PA		05/31/2023		881		(19)			(19)		862	862			
100277424	POMONA	CA		02/13/2026		1,917		(29)			(29)		1,888	1,888			
100283114	LAS VEGAS	NV		03/09/2026		535							535	535			
100197501	WOODLAND	CA		02/26/2025		1,142		(4)			(4)		1,138	1,138			
100201351	OLD HICKORY	TN		03/12/2025		486		(6)			(6)		480	480			
100020319	DENVER	CO		07/17/2018		1,909		(41)			(41)		1,868	1,868			
100244680	CHESTERFIELD	VA		09/29/2025		743		(33)			(33)		710	710			
100164829	MAYNARDVILLE	TN		08/26/2024		494		(6)			(6)		488	488			
100165471	ROUND ROCK	TX		08/29/2024		989		19			19		1,008	1,008			
100132523	NEW BRAUNFELS	TX		11/03/2023		563		20			20		583	583			
100172325	THOMPSONS STATION	TN		10/21/2024		957		(10)			(10)		947	947			
100255375	GLENDALE	AZ		11/24/2025		823		(8)			(8)		815	815			
100267060	BOISE	ID		12/23/2025		832		(17)			(17)		815	815			
100246033	HESPERIA	CA		10/07/2025		814		1			1		815	815			
100151378	DENTON	TX		05/10/2024		826		(10)			(10)		816	816			
100151623	HUTTO	TX		05/10/2024		821		(5)			(5)		816	816			
100164862	KNOXVILLE	TN		08/26/2024		717		(43)			(43)		674	674			
100147027	SUNBURY	NC		03/27/2024		1,233		(17)			(17)		1,216	1,216			
100198326	SAINT AUGUSTINE	FL		02/28/2025		1,225		88			88		1,313	1,313			
100228904	HOOVER	AL		09/10/2025		3,914		(181)			(181)		3,733	3,733			
100148865	MERIDIAN	ID		04/17/2024		750		(13)			(13)		737	737			
100087304	PUYALLUP	WA		10/25/2022		966		92			92		1,058	1,058			
100141033	GRAND SALINE	TX		02/20/2024		1,742		(95)			(95)		1,647	1,647			
100209779	LAWRENCEVILLE	GA		05/05/2025		750		(10)			(10)		740	740			
100268437	LONGS	SC		12/29/2025		709		(30)			(30)		679	679			
100064147	FAR ROCKAWAY	NY		07/01/2021		1,944		46			46		1,990	1,990			
100141767	HAVRE DE GRACE	MD		01/30/2024		422		(13)			(13)		409	409			
100129952	GOSHEN	NY		09/27/2023		718		(13)			(13)		705	705			
100175344	TANNERSVILLE	PA		11/05/2024		913		(7)			(7)		906	906			
100135049	ORLANDO	FL		11/01/2023		715		11			11		726	726			
100115518	STOCKTON	CA		07/17/2023		582		12			12		594	594			
100238333	SACRAMENTO	CA		09/19/2025		708		(15)			(15)		693	693			
100131721	ODENTON	MD		10/06/2023		850		17			17		867	867			
100137528	MANOR	TX		12/08/2023		858		6			6		864	864			
100115041	QUARTZ HILL	CA		07/14/2023		903		(8)			(8)		895	895			
100228257	EDINBURG	TX		08/11/2025		905		(26)			(26)		879	879			
100273195	PORT SAINT JOE	FL		01/15/2026		938		12			12		950	950			
100235117	GREENVILLE	NC		08/28/2025		690		(16)			(16)		674	674			
100219280	CROSSLAKE	MN		06/30/2025		776		(15)			(15)		761	761			
100193720	FAYETTEVILLE	AR		02/10/2025		680		(30)			(30)		650	650			
100193735	FAYETTEVILLE	AR		02/10/2025		680		(30)			(30)		650	650			
100247276	OMAHA	NE		10/23/2025		615		(13)			(13)		602	602			
100162631	LAKE HAMILTON	FL		08/12/2024		929		(10)			(10)		919	919			
100160212	SURFSIDE BEACH	TX		07/18/2024		777		(19)			(19)		758	758			
100152706	DURHAM	NC		05/17/2024		967		59			59		1,026	1,026			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103194	MANCHESTER	NJ		04/21/2023		928		(71)			(71)		857	857			
100117121	STATEN ISLAND	NY		07/20/2023		2,312		522			522		2,834	2,834			
100266870	ALLENTOWN	PA		12/23/2025		742		(25)			(25)		717	717			
100199275	WEST SACRAMENTO	CA		03/05/2025		805		(15)			(15)		790	790			
100102724	LANCASTER	CA		06/22/2023		981		(5)			(5)		976	976			
100254674	WICHITA	KS		11/12/2025		768		(33)			(33)		735	735			
100159194	WINTER GARDEN	FL		07/15/2024		824		(24)			(24)		800	800			
100138148	STERLING	VA		12/14/2023		2,992		(23)			(23)		2,969	2,969			
100238644	CELINA	TX		09/19/2025		98,214		(69)			(69)		98,145	98,145			
100079269	NORTH MIAMI BEACH	FL		02/28/2022		1,444		(59)			(59)		1,385	1,385			
100172439	HENDERSON	NV		10/23/2024		934		(8)			(8)		926	926			
100244663	ROSELAND	VA		09/29/2025		792		(29)			(29)		763	763			
100215967	INDIAN HEAD PARK	IL		07/11/2025		710		(25)			(25)		685	685			
100158762	SAN ANGELO	TX		07/10/2024		765		(13)			(13)		752	752			
100254210	SPRINGVILLE	UT		11/06/2025		758		(31)			(31)		727	727			
100173386	LAGUNA WOODS	CA		10/29/2024		758		(11)			(11)		747	747			
100268466	DENVER	CO		12/29/2025		793		(8)			(8)		785	785			
100264991	BYRON CENTER	MI		12/17/2025		1,009		(48)			(48)		961	961			
100212553	DENTON	TX		05/29/2025		707		(12)			(12)		695	695			
100177509	MCKINNEY	TX		01/16/2025		888		(22)			(22)		866	866			
100189854	MURFREESBORO	TN		01/21/2025		950		45			45		995	995			
100244753	MAPLE GROVE	MN		09/29/2025		26,839		(796)			(796)		26,043	26,043			
100140304	LAS VEGAS	NV		01/18/2024		824		(15)			(15)		809	809			
100186337	PASADENA	MD		12/30/2024		855		(7)			(7)		848	848			
100172763	DAYTONA BEACH	FL		12/06/2024		703		(28)			(28)		675	675			
100168294	FARMINGTON	UT		09/20/2024		792		(18)			(18)		774	774			
100146745	MEMPHIS	TN		03/20/2024		736		(20)			(20)		716	716			
100152231	FRESNO	CA		05/17/2024		922		(2)			(2)		920	920			
100254807	MARANA	AZ		11/14/2025		833		(24)			(24)		809	809			
100277658	SPRINGFIELD	MA		02/19/2026		732		(12)			(12)		720	720			
100226701	HUNTLEY	IL		07/30/2025		1,301		6			6		1,307	1,307			
100014210	HACIENDA HEIGHTS	CA		08/30/2017		2,101		(36)			(36)		2,065	2,065			
100120712	MOORESVILLE	NC		08/25/2023		924		17			17		941	941			
100159203	GOODLETTSVILLE	TN		07/15/2024		489		(5)			(5)		484	484			
100254230	MESA	AZ		11/06/2025		841		(20)			(20)		821	821			
100177665	BAKERSFIELD	CA		01/16/2025		3,181		(87)			(87)		3,094	3,094			
100128378	LEHIGH ACRES	FL		09/15/2023		870		(17)			(17)		853	853			
100193108	HENDERSON	NV		02/10/2025		979		79			79		1,058	1,058			
100156022	NORTH PORT	FL		06/18/2024		782		(12)			(12)		770	770			
100148582	SPOKANE	WA		04/12/2024		834		(8)			(8)		826	826			
100253980	MARCO ISLAND	FL		10/30/2025		570		(12)			(12)		558	558			
100164799	HENDERSON	NV		08/26/2024		890		12			12		902	902			
100244658	FLETCHER	NC		09/29/2025		716		(29)			(29)		687	687			
100142496	MOORESTOWN	NJ		03/08/2024		743		(39)			(39)		704	704			
100164751	GREEN VALLEY	AZ		08/26/2024		767		(22)			(22)		745	745			
100205110	LEBANON	TN		04/11/2025		770		(8)			(8)		762	762			
100185027	LAS VEGAS	NV		12/20/2024		824		4			4		828	828			
100071716	CENTRAL FALLS	RI		10/14/2021		1,717		(57)			(57)		1,660	1,660			
100236030	HUDDLESTON	VA		09/04/2025		1,021		(39)			(39)		982	982			
100218612	HENDERSON	NV		06/27/2025		698		(25)			(25)		673	673			
100219090	KATY	TX		06/27/2025		893		(42)			(42)		851	851			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158506	HOUSTON	TX		07/10/2024		3,179		(190)			(190)		2,989	2,989			
100253409	WINCHESTER	VA		10/30/2025		778		(29)			(29)		749	749			
100209559	WESLEY CHAPEL	FL		05/02/2025		1,579		(49)			(49)		1,530	1,530			
100150568	NORTH LAS VEGAS	NV		05/03/2024		898		6			6		904	904			
100136880	HUTTO	TX		11/27/2023		786		3			3		789	789			
100204051	CHARLOTTE	NC		03/28/2025		739		(23)			(23)		716	716			
100080475	MIAMI BEACH	FL		03/10/2022		1,394		(18)			(18)		1,376	1,376			
100110524	KISSIMMEE	FL		06/30/2023		843		(17)			(17)		826	826			
100244811	BLACK MOUNTAIN	NC		09/29/2025		792		(25)			(25)		767	767			
100162679	NORTH FORT MYERS	FL		08/12/2024		1,281		45			45		1,326	1,326			
100135707	KAHUKU	HI		11/10/2023		947		35			35		982	982			
100076458	PANAMA CITY BEACH	FL		12/21/2021		3,705		(103)			(103)		3,602	3,602			
100243784	SAN BERNARDINO	CA		09/29/2025		775		1			1		776	776			
100254192	VENICE	FL		11/06/2025		641		(14)			(14)		627	627			
100228394	APPLE VALLEY	MN		08/11/2025		702		(27)			(27)		675	675			
100078968	GARNER	NC		02/24/2022		5,831		(108)			(108)		5,723	5,723			
100152242	CHEHALIS	WA		05/17/2024		1,056		(15)			(15)		1,041	1,041			
100261549	JACKSONVILLE	FL		12/12/2025		2,465		(56)			(56)		2,409	2,409			
100284881	BURNSVILLE	NC		03/27/2026		2,487		(57)			(57)		2,430	2,430			
100244877	TELFORD	TN		09/29/2025		758		(32)			(32)		726	726			
100149630	DAWSONVILLE	GA		04/26/2024		749		(6)			(6)		743	743			
100247052	WORCESTER	MA		10/22/2025		676		(17)			(17)		659	659			
100268844	REDDING	CA		12/29/2025		3,245		(36)			(36)		3,209	3,209			
100159372	FORT WORTH	TX		07/15/2024		966		21			21		987	987			
100202706	FAIRFIELD BAY	AR		03/24/2025		3,331		(101)			(101)		3,230	3,230			
100150096	STATESVILLE	NC		06/14/2024		765		(27)			(27)		738	738			
100185242	NEW ORLEANS	LA		01/24/2025		765		(16)			(16)		749	749			
100065858	LITTLE ELM	TX		07/27/2021		990		(10)			(10)		980	980			
100202655	CHARLOTTE	NC		03/24/2025		792		(16)			(16)		776	776			
100119330	EAST BRIDGEWATER	MA		07/31/2023		1,060		10			10		1,070	1,070			
100185390	LAND O' LAKES	FL		12/20/2024		1,001		50			50		1,051	1,051			
100109366	BRADENTON	FL		06/12/2023		935		(17)			(17)		918	918			
100254046	LAS VEGAS	NV		10/30/2025		849		(15)			(15)		834	834			
100268959	LAKEVILLE	MN		12/29/2025		1,025		(23)			(23)		1,002	1,002			
100219577	GREENVILLE	SC		07/07/2025		1,138		(13)			(13)		1,125	1,125			
100148034	HUTTO	TX		04/10/2024		922		(18)			(18)		904	904			
100117855	TACOMA	WA		07/20/2023		743		(17)			(17)		726	726			
100081280	WEST BOUNTIFUL	UT		03/18/2022		1,584		26			26		1,610	1,610			
100163237	MIAMI	FL		08/13/2024		753		(14)			(14)		739	739			
100253167	KISSIMMEE	FL		10/30/2025		757		(21)			(21)		736	736			
100228731	PRICE	UT		08/11/2025		1,105		(34)			(34)		1,071	1,071			
100143358	NORTH PROVIDENCE	RI		02/16/2024		299		(2)			(2)		297	297			
100120810	PANAMA CITY BEACH	FL		08/25/2023		1,355		(43)			(43)		1,312	1,312			
100189201	INDIO	CA		01/13/2025		734		(15)			(15)		719	719			
100228523	KNOXVILLE	TN		08/11/2025		727		(26)			(26)		701	701			
100209235	DAWSONVILLE	GA		04/29/2025		838		(13)			(13)		825	825			
100235118	MYRTLE BEACH	SC		08/28/2025		807		(17)			(17)		790	790			
100180245	RIVERSIDE	CA		11/25/2024		797		(10)			(10)		787	787			
100102209	BAHIA DE BANDERAS	MEX		04/17/2023		10,872							10,872	10,872			
100218946	PHOENIX	AZ		06/27/2025		766		(11)			(11)		755	755			
100169625	FRESNO	CA		09/30/2024		1,450		(49)			(49)		1,401	1,401			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229777	ST. GEORGE	UT		08/18/2025		804		(18)			(18)		786	786			
100235214	WESTVILLE	NJ		08/28/2025		660		(29)			(29)		631	631			
100120601	COLUMBIA	TN		08/18/2023		639		(36)			(36)		603	603			
100238538	BIG BEAR CITY	CA		09/19/2025		462		(15)			(15)		447	447			
100229148	INDIANAPOLIS	IN		08/14/2025		691		(19)			(19)		672	672			
100172456	DAHLONEGA	GA		10/23/2024		949		20			20		969	969			
100115740	SCHWENKSVILLE	PA		07/20/2023		954		(2)			(2)		952	952			
100205878	WENDELL	NC		04/14/2025		1,589		(33)			(33)		1,556	1,556			
100219295	WATKINS GLEN	NY		06/30/2025		697		(18)			(18)		679	679			
100226960	MONTGOMERY	AL		07/30/2025		790		(18)			(18)		772	772			
100198250	WASHINGTON	DC		02/28/2025		13,510		(160)			(160)		13,350	13,350			
100138150	DANIA BEACH	FL		12/14/2023		678		4			4		682	682			
100151054	CAPE CORAL	FL		05/08/2024		808		(18)			(18)		790	790			
100238440	SACRAMENTO	CA		09/19/2025		741		(28)			(28)		713	713			
100142097	GRAYSON	GA		02/29/2024		733		(13)			(13)		720	720			
100172284	ANNA	TX		10/21/2024		905		(17)			(17)		888	888			
100194277	PHOENIX	AZ		02/14/2025		741		(20)			(20)		721	721			
100070403	WOODLAND	CA		09/23/2021		1,579		(56)			(56)		1,523	1,523			
100218703	MIAMI BEACH	FL		06/27/2025		955		(34)			(34)		921	921			
100189283	SAINT GEORGE	UT		01/13/2025		833		(17)			(17)		816	816			
100177082	OCEAN CITY	MD		01/16/2025		785		(30)			(30)		755	755			
100087291	BEND	OR		10/25/2022		1,647		93			93		1,740	1,740			
100155932	FT LAUDERDALE	FL		06/17/2024		887		(27)			(27)		860	860			
100080205	LAFAYETTE	NJ		02/25/2022		1,817		(22)			(22)		1,795	1,795			
100173343	VICTORVILLE	CA		10/30/2024		1,572		(17)			(17)		1,555	1,555			
100245537	LITTLE ELM	TX		10/06/2025		894		(36)			(36)		858	858			
100144386	NEW BRAUNFELS	TX		03/07/2024		9,359		(248)			(248)		9,111	9,111			
100206522	OAK POINT	TX		04/22/2025		1,582		(22)			(22)		1,560	1,560			
100197613	SCOTTSDALE	AZ		02/26/2025		763		(20)			(20)		743	743			
100277498	OTIS ORCHARDS	WA		02/13/2026		1,781		(48)			(48)		1,733	1,733			
100276688	HIXSON	TN		01/29/2026		967		(16)			(16)		951	951			
100211439	LOS ANGELES	CA		05/16/2025		771		(38)			(38)		733	733			
100172209	SHELBYVILLE	TN		10/17/2024		872		(15)			(15)		857	857			
100164496	LAKE ARIEL	PA		08/21/2024		1,544		(19)			(19)		1,525	1,525			
100227209	PAGE	AZ		07/30/2025		722		(26)			(26)		696	696			
100168447	LAS VEGAS	NV		09/25/2024		2,645		(7)	3		(10)		2,635	2,635			
100215423	PIONEER	CA		06/12/2025		668		(23)			(23)		645	645			
100182048	TULARE	CA		12/12/2024		2,688		73			73		2,761	2,761			
100135460	NORTH FORT MYERS	FL		11/13/2023		976		103			103		1,079	1,079			
100182136	MYRTLE BEACH	SC		12/12/2024		1,292		(16)			(16)		1,276	1,276			
100020164	BALDWIN PARK	CA		07/17/2018		1,784		(31)			(31)		1,753	1,753			
100140561	CHARLOTTE	NC		01/19/2024		726		(11)			(11)		715	715			
100144410	PITTSBURGH	PA		03/07/2024		1,432		(32)			(32)		1,400	1,400			
100186440	MATTHEWS	NC		12/30/2024		890		(23)			(23)		867	867			
100147526	ESTERO	FL		04/03/2024		771		(6)			(6)		765	765			
100144239	GRAND RAPIDS	MI		03/07/2024		780		(9)			(9)		771	771			
100100473	CENTRAL ISLIP	NY		04/27/2023		1,113		117			117		1,230	1,230			
100170268	PHOENIX	AZ		10/08/2024		1,476		(51)			(51)		1,425	1,425			
100164006	YAKIMA	WA		08/21/2024		632		(45)			(45)		587	587			
100091049	BUENA PARK	CA		01/31/2023		1,104		(16)			(16)		1,088	1,088			
100147875	FORT WORTH	TX		04/08/2024		927		2			2		929	929			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110108	DORAL	FL		06/23/2023		959		13			13		972	972			
100109300	FORT LAUDERDALE	FL		06/12/2023		976		(4)			(4)		972	972			
100155933	ARVADA	CO		06/17/2024		787		(11)			(11)		776	776			
100246399	WANDO	SC		10/10/2025		770		(22)			(22)		748	748			
100216655	CUMMING	GA		06/23/2025		769		(11)			(11)		758	758			
100244827	WILMINGTON	NC		09/29/2025		775		(26)			(26)		749	749			
100132056	TAMPA	FL		10/13/2023		939		15			15		954	954			
100116119	HERRIMAN	UT		07/20/2023		1,208		143			143		1,351	1,351			
100244888	ALPINE	AZ		09/29/2025		744		(31)			(31)		713	713			
100100908	BLUFFTON	SC		04/28/2023		1,081		6			6		1,087	1,087			
100060168	SAVANNAH	GA		06/25/2021		1,703		(59)			(59)		1,644	1,644			
100163054	ANNA	TX		08/13/2024		839		(17)			(17)		822	822			
100132246	ANNA	TX		10/13/2023		820		(3)			(3)		817	817			
100137800	OAKWOOD	GA		12/08/2023		2,710		109			109		2,819	2,819			
100255865	NORTH CHARLESTON	SC		11/24/2025		738		(23)			(23)		715	715			
100215629	JUPITER	FL		06/12/2025		783		(7)			(7)		776	776			
100218865	TITUSVILLE	FL		06/27/2025		790		(14)			(14)		776	776			
100248887	EDINBURG	TX		10/29/2025		805		(29)			(29)		776	776			
100226664	ZEPHYRHILLS	FL		07/30/2025		698		(5)			(5)		693	693			
100189292	DAWSONVILLE	GA		01/13/2025		790		(19)			(19)		771	771			
100194079	FRESNO	CA		03/20/2025		729		(9)			(9)		720	720			
100165513	BENTONVILLE	AR		08/29/2024		3,968		(53)			(53)		3,915	3,915			
100152370	DURHAM	NC		05/17/2024		889		45			45		934	934			
100173209	CONCORD	NC		10/30/2024		809		(23)			(23)		786	786			
100220598	DONNELLY	ID		07/15/2025		980		(37)			(37)		943	943			
100257168	WADDELL	AZ		11/26/2025		834		(22)			(22)		812	812			
100182294	SAINT JOHNS	FL		12/12/2024		996		54			54		1,050	1,050			
100101959	CALIMESA	CA		04/14/2023		480		(31)			(31)		449	449			
100084618	FOLEY	AL		08/02/2022		701		8			8		709	709			
100268568	PHILOMATH	OR		12/29/2025		806		(9)			(9)		797	797			
100115551	FLORENCE	OR		07/19/2023		1,152		(20)			(20)		1,132	1,132			
100168006	TOMS RIVER	NJ		09/20/2024		885		(35)			(35)		850	850			
100155398	FRISCO	TX		06/18/2024		24,592		(313)			(313)		24,279	24,279			
100118163	DORAL	FL		07/20/2023		866		(27)			(27)		839	839			
100153250	AUSTIN	TX		05/30/2024		875		15			15		890	890			
100192173	CARSON CITY	NV		01/31/2025		515		(22)			(22)		493	493			
100221635	HEPHZIBAH	GA		07/23/2025		647		(23)			(23)		624	624			
100220987	BARNESVILLE	GA		07/18/2025		724		(24)			(24)		700	700			
100171553	WHITE HOUSE	TN		10/16/2024		959		(15)			(15)		944	944			
100165532	ANNA	TX		08/29/2024		850		(11)			(11)		839	839			
100146912	CHINO	CA		03/26/2024		827		1			1		828	828			
100238541	KATY	TX		09/19/2025		948		(19)			(19)		929	929			
100065575	EVERETT	WA		07/28/2021		1,696		(61)			(61)		1,635	1,635			
100168118	LAWRENCEVILLE	GA		09/20/2024		792		(20)			(20)		772	772			
100203341	NEW BRITAIN	CT		03/27/2025		692		(27)			(27)		665	665			
100188855	CHANDLER	AZ		01/09/2025		2,723		(77)			(77)		2,646	2,646			
100191630	COLORADO SPRINGS	CO		01/31/2025		738		(25)			(25)		713	713			
100195363	THE VILLAGES	FL		02/24/2025		653		(21)			(21)		632	632			
100100654	ROCKVILLE	MD		04/28/2023		2,455		21			21		2,476	2,476			
100129487	FERNDALE	WA		09/29/2023		2,316		(42)	2		(44)		2,272	2,272			
100114974	DRIPPING SPRINGS	TX		07/14/2023		985		8			8		993	993			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140353	DUENWEG	MO		01/18/2024		849		(13)			(13)		836	836			
100180228	HIXSON	TN		11/25/2024		931		13			13		944	944			
100162823	CORVALLIS	OR		08/12/2024		21,970		(216)			(216)		21,754	21,754			
100080831	HAPPY VALLEY	OR		03/10/2022		1,487		(90)			(90)		1,397	1,397			
100146981	NEWPORT	KY		03/26/2024		840		(6)			(6)		834	834			
100179642	CHATTANOOGA	TN		11/21/2024		734		(21)			(21)		713	713			
100133704	HENDERSON	NV		10/23/2023		996		45			45		1,041	1,041			
100228480	AUSTIN	TX		08/11/2025		773		(19)			(19)		754	754			
100218646	CHICAGO	IL		06/27/2025		774		(12)			(12)		762	762			
100146876	PITTSBURGH	PA		03/26/2024		2,305		(25)			(25)		2,280	2,280			
100172576	FORNEY	TX		10/23/2024		817		(26)			(26)		791	791			
100176668	BOCA RATON	FL		11/15/2024		488		(23)			(23)		465	465			
100228717	CLOVIS	CA		08/11/2025		2,463		(80)			(80)		2,383	2,383			
100235805	SITKA	AK		09/04/2025		499		(21)			(21)		478	478			
100207327	OAKLAND PARK	FL		04/29/2025		720		(23)			(23)		697	697			
100218628	TUCKER	GA		06/27/2025		779		(9)			(9)		770	770			
100137171	KREMMLING	CO		11/28/2023		990		(7)			(7)		983	983			
100284607	BUFORD	GA		03/26/2026		796		(19)			(19)		777	777			
100164277	HENDERSON	NV		08/21/2024		1,852		(11)			(11)		1,841	1,841			
100229101	HANFORD	CA		08/14/2025		475		(18)			(18)		457	457			
100083678	KISSIMMEE	FL		06/21/2022		945		(53)			(53)		892	892			
100203139	KUNA	ID		03/27/2025		824		(33)			(33)		791	791			
100182039	MANALAPAN	NJ		12/12/2024		918		20			20		938	938			
100175856	BERWYN	IL		11/12/2024		805		(7)			(7)		798	798			
100068284	BELLEVILLE	NJ		08/25/2021		1,564		(55)			(55)		1,509	1,509			
100207056	SAINT PETERSBURG	FL		04/24/2025		677		(24)			(24)		653	653			
100169074	CHICAGO	IL		09/27/2024		690		(13)			(13)		677	677			
100165586	TUCSON	AZ		10/04/2024		637		(36)			(36)		601	601			
100159377	DALLAS	GA		07/15/2024		947		14			14		961	961			
100143492	ANNA	TX		02/21/2024		795		(7)			(7)		788	788			
100235183	AGOURA HILLS	CA		08/28/2025		733		(29)			(29)		704	704			
100210249	GOODYEAR	AZ		05/09/2025		786		(28)			(28)		758	758			
100246026	WILLIS	TX		10/07/2025		756		(36)			(36)		720	720			
100138652	NORTH RIVERSIDE	IL		02/02/2024		1,594		(54)			(54)		1,540	1,540			
100261617	LAS VEGAS	NV		12/15/2025		1,548		(55)			(55)		1,493	1,493			
100211836	PITTSBURGH	PA		05/19/2025		749		(18)			(18)		731	731			
100246222	OCEAN CITY	MD		10/08/2025		765		(34)			(34)		731	731			
100219871	ATHENS	GA		07/08/2025		798		(13)			(13)		785	785			
100268439	REDDING	CA		12/29/2025		695		(31)			(31)		664	664			
100153251	WENDELL	NC		05/30/2024		902		28			28		930	930			
100120148	DESTIN	FL		08/11/2023		666		(45)			(45)		621	621			
100155001	NORTH JACKSON	OH		07/19/2024		1,409		(58)			(58)		1,351	1,351			
100150537	BATON ROUGE	LA		05/03/2024		806		(19)			(19)		787	787			
100126330	DETROIT	MI		08/30/2023		724		(18)			(18)		706	706			
100170210	DAWSONVILLE	GA		10/08/2024		824		(19)			(19)		805	805			
100076772	ANAHEIM	CA		12/27/2021		1,550		(54)			(54)		1,496	1,496			
100189615	SAN JACINTO	CA		01/17/2025		828		11			11		839	839			
100133423	MIDLAND	TX		10/19/2023		716		(36)			(36)		680	680			
100136480	FORT WORTH	TX		11/20/2023		926		62			62		988	988			
100110753	CHICAGO	IL		08/11/2023		1,296		(62)			(62)		1,234	1,234			
100102391	MILLBURY	MA		06/07/2023		865		(33)			(33)		832	832			

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100171699	ANNA	TX		10/16/2024		1,483		(56)			(56)		1,427	1,427			
100209239	PARRISH	FL		04/29/2025		832		(4)			(4)		828	828			
100257253	SANTA MONICA	CA		11/26/2025		1,563		(84)			(84)		1,479	1,479			
100229445	BILLINGS	MT		08/15/2025		655		(12)			(12)		643	643			
100135344	CHATTANOOGA	TN		11/13/2023		839		7			7		846	846			
100216443	PALMDALE	CA		06/20/2025		781		(24)			(24)		757	757			
100081174	BROOMFIELD	CO		03/18/2022		1,566		22			22		1,588	1,588			
100163013	PALMYRA	PA		08/13/2024		1,574		(21)			(21)		1,553	1,553			
100207365	MONROE	OH		04/29/2025		601		(28)			(28)		573	573			
100127954	WILLIAMSBURG	VA		09/08/2023		931		22			22		953	953			
100216162	NORTHRIDGE	CA		06/18/2025		806		(20)			(20)		786	786			
100277529	CHICAGO	IL		02/13/2026		515		(15)			(15)		500	500			
100277220	SAN BERNARDINO	CA		02/10/2026		740		(23)			(23)		717	717			
100284074	SAN FRANCISCO	CA		03/30/2026		960		(26)			(26)		934	934			
100228873	FRISCO	CO		08/12/2025		758		(19)			(19)		739	739			
100169622	HEMET	CA		09/30/2024		2,382		(41)			(41)		2,341	2,341			
100268377	BUCKEYE	AZ		12/29/2025		936		(34)			(34)		902	902			
100144176	LIBERTY HILL	TX		03/07/2024		858		4			4		862	862			
100227090	LUBBOCK	TX		07/30/2025		722		(29)			(29)		693	693			
100202451	SALEM	OR		03/20/2025		589		(11)			(11)		578	578			
100150646	DALLAS	TX		05/06/2024		856		(7)			(7)		849	849			
100205033	STATEN ISLAND	NY		04/11/2025		727		(8)			(8)		719	719			
100236022	MIDLOTHIAN	VA		09/04/2025		775		(27)			(27)		748	748			
100118710	SPARTANBURG	SC		07/25/2023		730		(23)			(23)		707	707			
100179521	TOMBALL	TX		11/21/2024		626		(4)			(4)		622	622			
100080764	WINTER GARDEN	FL		03/10/2022		1,218		(71)			(71)		1,147	1,147			
100165341	BAKERSFIELD	CA		08/29/2024		607		(33)			(33)		574	574			
100166223	TROUTMAN	NC		09/09/2024		1,283		25			25		1,308	1,308			
100228576	ATLANTA	GA		08/11/2025		696		(30)			(30)		666	666			
100136584	BAKERSFIELD	CA		11/22/2023		948		(30)			(30)		918	918			
100255532	JENSEN BEACH	FL		11/24/2025		833		(23)			(23)		810	810			
100108033	MESA	AZ		05/25/2023		4,614		196			196		4,810	4,810			
100157410	NEWNAN	GA		02/20/2025		716		(24)			(24)		692	692			
100086721	CASA GRANDE	AZ		09/30/2022		877		(15)			(15)		862	862			
100204648	GLENDALE	AZ		04/04/2025		834		(19)			(19)		815	815			
100203438	CHRISTIANSBURG	VA		03/27/2025		824		(20)			(20)		804	804			
100254036	GAINESVILLE	GA		10/30/2025		1,131		(21)			(21)		1,110	1,110			
100209262	RALEIGH	NC		04/29/2025		813		(9)			(9)		804	804			
100101544	ROSANKY	TX		04/26/2023		986		(3)			(3)		983	983			
100203006	SAINT PETERSBURG	FL		04/25/2025		3,129		(137)			(137)		2,992	2,992			
100211766	MANASSAS	VA		05/19/2025		2,819		(6)			(6)		2,813	2,813			
100128109	NASHVILLE	TN		09/08/2023		1,176		35			35		1,211	1,211			
100114812	MAGGIE VALLEY	NC		07/10/2023		1,028		7			7		1,035	1,035			
100120624	SOUTH GATE	CA		08/18/2023		845		(6)			(6)		839	839			
100159378	BUFORD	GA		07/15/2024		688		(23)			(23)		665	665			
100164806	CALABASH	NC		08/26/2024		742		(17)			(17)		725	725			
100257072	CAPE CORAL	FL		11/26/2025		1,752		(47)			(47)		1,705	1,705			
100132019	PANAMA CITY	FL		10/13/2023		767		4			4		771	771			
100065132	SAN DIEGO	CA		07/14/2021		1,800		(44)			(44)		1,756	1,756			
100088188	PICKERINGTON	OH		10/13/2022		871		(21)			(21)		850	850			
100218796	OCEAN CITY	MD		06/27/2025		26,189		(517)	23		(540)		25,649	25,649			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204808	LOS ANGELES	CA		04/09/2025		810		13			13		823	823			
100149714	HACKETTSTOWN	NJ		04/26/2024		792		(34)			(34)		758	758			
100169089	NOKOMIS	FL		09/27/2024		864		(18)			(18)		846	846			
100135062	LAS CRUCES	NM		11/01/2023		778		19			19		797	797			
100153702	LIVE OAK	TX		05/31/2024		593		(21)			(21)		572	572			
100190362	LEE'S SUMMIT	MO		01/22/2025		673		(26)			(26)		647	647			
100244563	WILMINGTON	NC		09/29/2025		3,949		(185)			(185)		3,764	3,764			
100194614	LAS VEGAS	NV		02/21/2025		828		(12)			(12)		816	816			
100067104	WASHINGTON	DC		08/02/2021		1,673		36			36		1,709	1,709			
100162630	FORNEY	TX		08/12/2024		678		(13)			(13)		665	665			
100238576	SARASOTA	FL		09/19/2025		1,471		(56)			(56)		1,415	1,415			
100107816	OCEAN CITY	MD		05/19/2023		971		(3)			(3)		968	968			
100179783	MYRTLE BEACH	SC		11/21/2024		811		(26)			(26)		785	785			
100091196	CLEARWATER	FL		01/31/2023		850		(44)			(44)		806	806			
100215286	HENDERSON	NV		06/12/2025		826		(4)			(4)		822	822			
100110184	CLERMONT	FL		06/30/2023		812		2			2		814	814			
100215888	OXFORD	FL		06/12/2025		716		(8)			(8)		708	708			
100149549	MOSELEY	VA		04/26/2024		508		(12)			(12)		496	496			
100115733	WEST HAVEN	CT		07/20/2023		1,252		17			17		1,269	1,269			
100135914	BRIDGEWATER	NJ		11/13/2023		3,376		(29)			(29)		3,347	3,347			
100268587	HOUSTON	TX		12/29/2025		759		(28)			(28)		731	731			
100156445	BERTHOUD	CO		06/24/2024		760		(19)			(19)		741	741			
100129579	DENTON	TX		09/29/2023		972		(9)			(9)		963	963			
100074096	MESA	AZ		12/09/2021		2,163		(67)			(67)		2,096	2,096			
100152346	DELAWARE	OH		05/17/2024		3,239		281			281		3,520	3,520			
100080163	HOLLYWOOD	FL		02/25/2022		1,476		(16)			(16)		1,460	1,460			
100190026	PROVO	UT		01/21/2025		1,309		80			80		1,389	1,389			
100266812	WASHINGTON	DC		12/23/2025		1,025		(36)			(36)		989	989			
100282225	WASHINGTON	DC		02/27/2026		520		(14)			(14)		506	506			
100157869	JERSEY CITY	NJ		07/09/2024		1,594		65			65		1,659	1,659			
100117823	CENTRAL ISLIP	NY		07/20/2023		581		11			11		592	592			
100116903	TIVERTON	RI		07/20/2023		806		8			8		814	814			
100283382	GEORGETOWN	TX		03/11/2026		1,094		(29)			(29)		1,065	1,065			
100142506	MANOR	TX		02/08/2024		860		(12)			(12)		848	848			
100283986	COEUR D ALENE	ID		03/24/2026		830		(16)			(16)		814	814			
100198281	BLUE JAY	CA		02/28/2025		731		(25)			(25)		706	706			
100203172	REHOBOTH BEACH	DE		03/27/2025		809		(19)			(19)		790	790			
100210081	GALVESTON	TX		05/07/2025		803		(13)			(13)		790	790			
100158617	DEBARY	FL		07/10/2024		776		(12)			(12)		764	764			
100172364	MODESTO	CA		10/23/2024		1,119		(36)			(36)		1,083	1,083			
100137786	RENO	NV		12/08/2023		915		24			24		939	939			
100135860	CLERMONT	GA		11/13/2023		665		(12)			(12)		653	653			
100155034	CANTON	GA		07/19/2024		809		(13)			(13)		796	796			
100177023	CLEVELAND	TN		01/16/2025		544		(25)			(25)		519	519			
100228520	STEPHENS CITY	VA		08/11/2025		1,428		(19)			(19)		1,409	1,409			
100171772	BIG SKY	MT		10/17/2024		2,700		(28)			(28)		2,672	2,672			
100153874	CAPE CORAL	FL		06/05/2024		1,695		(66)			(66)		1,629	1,629			
100214308	SHIPPENSBURG	PA		06/02/2025		797		(12)			(12)		785	785			
100156210	PORT ST LUCIE	FL		06/20/2024		758		(49)			(49)		709	709			
100264966	OAKHURST	CA		12/17/2025		774		(37)			(37)		737	737			
100219880	QUEEN CREEK	AZ		07/08/2025		1,039		(8)			(8)		1,031	1,031			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120525	RIDGEFIELD	WA		08/18/2023		10,482		54			54		10,536	10,536			
100176760	GRANITE FALLS	WA		11/15/2024		4,675		(90)			(90)		4,585	4,585			
100215412	LA GRANGE	KY		06/12/2025		750		(20)			(20)		730	730			
100150820	CHARLOTTE	NC		05/08/2024		1,145		(16)			(16)		1,129	1,129			
100142126	GRAYSON	GA		02/29/2024		730		(13)			(13)		717	717			
100182581	HOSCHTON	GA		12/12/2024		572		(4)			(4)		568	568			
100193009	OCALA	FL		02/10/2025		930		105			105		1,035	1,035			
100268842	GLEN ALLEN	VA		12/29/2025		2,238		(28)			(28)		2,210	2,210			
100170473	REISTERSTOWN	MD		10/09/2024		7,997		(112)			(112)		7,885	7,885			
100101539	GEORGETOWN	TX		04/26/2023		1,030		23			23		1,053	1,053			
100090695	SHIRLEY	NY		12/29/2022		767		(21)			(21)		746	746			
100168462	CHARLOTTE	NC		09/25/2024		2,084		(53)			(53)		2,031	2,031			
100142697	SANFORD	NC		02/08/2024		932							932	932			
100081413	LAS VEGAS	NV		03/18/2022		1,683		41			41		1,724	1,724			
100206474	LAWRENCEVILLE	GA		04/22/2025		1,397		(34)			(34)		1,363	1,363			
100202420	SAINT CLOUD	FL		03/19/2025		760		(2)			(2)		758	758			
100200669	SEAGOVILLE	TX		03/11/2025		793		(11)			(11)		782	782			
100234936	DURHAM	NC		08/28/2025		673		(3)			(3)		670	670			
100195176	PRESCOTT VALLEY	AZ		02/24/2025		724		(13)			(13)		711	711			
100202948	TUCSON	AZ		03/24/2025		662		(21)			(21)		641	641			
100186481	LITHONIA	GA		12/30/2024		782		(9)			(9)		773	773			
100220934	LEESBURG	FL		07/18/2025		1,999		(40)			(40)		1,959	1,959			
100185015	BRONX	NY		12/19/2024		566		(40)			(40)		526	526			
100069908	NEWCASTLE	WA		09/01/2021		3,165		80			80		3,245	3,245			
100140372	WESTFIELD	IN		01/18/2024		1,007		12			12		1,019	1,019			
100265368	LA PLATA	MD		12/19/2025		739		(13)			(13)		726	726			
100175688	HOUSTON	TX		11/12/2024		477		(22)			(22)		455	455			
100267571	RENO	NV		12/29/2025		3,863		(88)			(88)		3,775	3,775			
100152501	EDMOND	OK		05/17/2024		2,303		4			4		2,307	2,307			
100188767	SAN ANTONIO	FL		01/09/2025		1,056		82			82		1,138	1,138			
100151058	RIDGEFIELD	WA		05/08/2024		1,003		34			34		1,037	1,037			
100078466	CAPE CORAL	FL		01/25/2022		1,218		(93)			(93)		1,125	1,125			
100200648	HOLLYWOOD	FL		03/11/2025		754		(26)			(26)		728	728			
100211663	CHARLES TOWN	WV		05/19/2025		1,028		12			12		1,040	1,040			
100067998	TAMPA	FL		09/23/2021		1,808		(18)			(18)		1,790	1,790			
100284912	AIRWAY HEIGHTS	WA		03/27/2026		800		(20)			(20)		780	780			
100201483	PRINCETON	MA		03/12/2025		1,447		(46)			(46)		1,401	1,401			
100175770	TOLLESON	AZ		11/12/2024		906		(12)			(12)		894	894			
100181648	SOUTH PITTSBURG	TN		12/11/2024		828		(7)			(7)		821	821			
100164348	BLOOMINGDALE	GA		08/21/2024		665		7	1		6		671	671			
100282218	THOUSAND OAKS	CA		02/27/2026		734		(18)			(18)		716	716			
100215348	WEST VALLEY CITY	UT		06/12/2025		794		(10)			(10)		784	784			
100272564	MILWAUKEE	WI		01/08/2026		855		(28)			(28)		827	827			
100137311	NEWARK	NJ		12/01/2023		378		(1)			(1)		377	377			
100236147	VENICE	FL		09/10/2025		1,342		(36)			(36)		1,306	1,306			
100088254	PENSACOLA	FL		10/17/2022		644		(7)			(7)		637	637			
100258299	GLENDALE	AZ		12/05/2025		1,150		(2)			(2)		1,148	1,148			
100065491	PORTLAND	OR		07/28/2021		1,775		(32)			(32)		1,743	1,743			
100107971	LAKELAND	FL		05/22/2023		733		(12)			(12)		721	721			
100114819	FORT LAUDERDALE	FL		07/10/2023		1,063		15			15		1,078	1,078			
100117763	FRIDLEY	MN		07/20/2023		798		9			9		807	807			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120125	CALDWELL	ID		08/11/2023		861		(3)			(3)		858	858			
100194191	BREINIGSVILLE	PA		02/14/2025		1,735		(12)			(12)		1,723	1,723			
100255435	RALEIGH	NC		11/24/2025		837		(8)			(8)		829	829			
100272336	SACRAMENTO	CA		01/08/2026		846		(17)			(17)		829	829			
100179762	NILES	IL		11/21/2024		713		(28)			(28)		685	685			
100180513	HOUSTON	TX		11/26/2024		728		(30)			(30)		698	698			
100180517	HOUSTON	TX		11/26/2024		726		(28)			(28)		698	698			
100180520	HOUSTON	TX		11/26/2024		728		(30)			(30)		698	698			
100168567	LAS VEGAS	NV		09/25/2024		972		(3)			(3)		969	969			
100147872	STEPHENS CITY	VA		04/08/2024		918		2			2		920	920			
100147873	STEPHENS CITY	VA		04/08/2024		917		3			3		920	920			
100151191	NEW SMYRNA BEACH	FL		05/10/2024		815		(10)			(10)		805	805			
100244549	CHESTERTON	IN		09/29/2025		785		(27)			(27)		758	758			
100141353	LAS VEGAS	NV		01/30/2024		687		(14)			(14)		673	673			
100169147	LONGWOOD	FL		09/27/2024		2,262		(30)			(30)		2,232	2,232			
100172270	IDYLLWILD	CA		10/21/2024		874		(15)			(15)		859	859			
100132122	HUGER	SC		10/13/2023		1,103		74			74		1,177	1,177			
100218811	OCALA	FL		06/27/2025		785		(12)			(12)		773	773			
100129700	LAS VEGAS	NV		09/29/2023		2,451		(9)			(9)		2,442	2,442			
100065251	RAPID CITY	SD		07/14/2021		4,796		(25)			(25)		4,771	4,771			
100265054	HIGH POINT	NC		12/17/2025		672		(26)			(26)		646	646			
100161760	HACKETTSTOWN	NJ		07/31/2024		823		(44)			(44)		779	779			
100160355	SURPRISE	AZ		09/06/2024		910		(10)			(10)		900	900			
100060133	WASHINGTON	DC		06/25/2021		1,754		(25)			(25)		1,729	1,729			
100063834	STOCKTON	CA		07/01/2021		663		8			8		671	671			
100268382	OKLAHOMA CITY	OK		12/29/2025		689		(27)			(27)		662	662			
100014949	SIMI VALLEY	CA		12/12/2017		2,179		(21)			(21)		2,158	2,158			
100086765	ROSELLE	NJ		10/04/2022		769		120			120		889	889			
100192288	STAMFORD	CT		01/31/2025		732		(17)			(17)		715	715			
100158873	PORT SAINT LUCIE	FL		07/12/2024		841		(9)			(9)		832	832			
100067525	MCKENNA	WA		09/23/2021		1,553		(57)			(57)		1,496	1,496			
100254636	OAKLAND	CA		11/10/2025		729		(34)			(34)		695	695			
100100361	DIX HILLS	NY		04/27/2023		1,195		78			78		1,273	1,273			
100110348	OAK ISLAND	NC		06/30/2023		947		1			1		948	948			
100100843	ROSELLE PARK	NJ		04/28/2023		641		28			28		669	669			
100138375	EAST STROUDSBURG	PA		12/18/2023		620		(17)			(17)		603	603			
100203314	SAVANNAH	GA		03/27/2025		900		7			7		907	907			
100103697	EASTON	MD		05/08/2023		661		(25)			(25)		636	636			
100271988	BANDERA	TX		01/08/2026		761		(30)			(30)		731	731			
100235346	ROY	UT		08/29/2025		418		(1)			(1)		417	417			
100171261	STOCKTON	CA		10/16/2024		876		3			3		879	879			
100190985	STEPHENSON	VA		01/28/2025		1,084		(32)			(32)		1,052	1,052			
100173298	GARNER	NC		10/30/2024		946		(11)			(11)		935	935			
100234930	ORLANDO	FL		08/28/2025		5,401		43			43		5,444	5,444			
100152202	AUBREY	TX		05/17/2024		836		6			6		842	842			
100168283	ATHENS	GA		09/20/2024		760		(26)			(26)		734	734			
100150983	LACKAWAXEN	PA		05/08/2024		579		(14)			(14)		565	565			
100077813	LAVEEN	AZ		12/23/2021		1,617		(69)			(69)		1,548	1,548			
100077790	MESA	AZ		12/23/2021		1,650		(69)			(69)		1,581	1,581			
100172478	DAWSONVILLE	GA		10/23/2024		837		(22)			(22)		815	815			
100137773	KISSIMMEE	FL		12/08/2023		518			1		(1)		517	517			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199379	TULSA	OK		03/05/2025		703		(26)			(26)		677	677			
100137566	COMMERCE CITY	CO		12/08/2023		721		(6)			(6)		715	715			
100213884	FORT WORTH	TX		05/29/2025		909		50			50		959	959			
100172601	KOKOMO	IN		10/23/2024		913		(14)			(14)		899	899			
100165563	LAVEEN	AZ		08/29/2024		858		(8)			(8)		850	850			
100199397	LAWRENCEVILLE	GA		03/05/2025		809		(10)			(10)		799	799			
100156532	TROUTMAN	NC		06/24/2024		630		36	1		35		665	665			
100272437	MERCED	CA		01/08/2026		840		(17)			(17)		823	823			
100255401	LAWRENCEVILLE	GA		11/24/2025		825		(2)			(2)		823	823			
100188583	PUNTA GORDA	FL		02/10/2025		774		(36)			(36)		738	738			
100179947	GORDONVILLE	TX		11/25/2024		719		(16)			(16)		703	703			
100254920	PANAMA CITY BEACH	FL		11/17/2025		844		(28)			(28)		816	816			
100146901	NORTH LAS VEGAS	NV		03/26/2024		886		(1)			(1)		885	885			
100228858	RICHLAND	WA		08/12/2025		791		(25)			(25)		766	766			
100161358	LAWRENCEVILLE	GA		07/25/2024		730		(2)			(2)		728	728			
100100181	OVIEDO	FL		03/17/2023		5,051		990			990		6,041	6,041			
100147275	PORT CHARLOTTE	FL		03/28/2024		735		(13)			(13)		722	722			
100247662	PEARLAND	TX		10/29/2025		695		(12)			(12)		683	683			
100147217	PATERSON	NJ		03/28/2024		1,816		(71)			(71)		1,745	1,745			
100102834	WESLEY CHAPEL	FL		06/22/2023		3,716		(161)			(161)		3,555	3,555			
100164839	FORT MYERS	FL		08/26/2024		1,149		2			2		1,151	1,151			
100272307	APEX	NC		01/08/2026		845		(17)			(17)		828	828			
100245219	INDIANAPOLIS	IN		10/06/2025		761		(35)			(35)		726	726			
100144411	ASTON	PA		03/07/2024		914		(1)			(1)		913	913			
100151882	WARSAW	IN		05/10/2024		563		(24)			(24)		539	539			
100221255	POOLER	GA		07/21/2025		905		(21)			(21)		884	884			
100179702	FERNLEY	NV		11/21/2024		977		68			68		1,045	1,045			
100147877	CONWAY	SC		04/08/2024		641		3			3		644	644			
100214742	WOODLAND PARK	NJ		06/11/2025		727		(28)			(28)		699	699			
100144170	PLANO	TX		03/07/2024		3,946		(39)			(39)		3,907	3,907			
100133727	TUCSON	AZ		10/23/2023		1,088		93			93		1,181	1,181			
100142790	MURFREESBORO	TN		02/08/2024		859		(14)			(14)		845	845			
100194588	ROUND ROCK	TX		03/28/2025		781		(7)			(7)		774	774			
100162300	PRYOR	OK		09/06/2024		660		(38)			(38)		622	622			
100143264	COLORADO SPRINGS	CO		02/16/2024		1,360		(13)			(13)		1,347	1,347			
100246327	SOUTH HAVEN	MI		10/10/2025		780		(28)			(28)		752	752			
100244875	WINTER PARK	CO		09/29/2025		525		(18)			(18)		507	507			
100235892	POST FALLS	ID		09/04/2025		779		(17)			(17)		762	762			
100186409	ARLINGTON	VA		12/30/2024		750		(14)			(14)		736	736			
100180040	REHOBOTH BEACH	DE		11/25/2024		747		(11)			(11)		736	736			
100180516	LAS VEGAS	NV		11/26/2024		783		2			2		785	785			
3510118580	LEHIGH ACRES	FL		12/19/2025		190,795		305			305		191,100	191,100			
100220142	PALM COAST	FL		08/25/2025		1,764		(74)			(74)		1,690	1,690			
100086971	AURORA	IL		10/24/2022		1,522		(32)			(32)		1,490	1,490			
100200671	WEATHERFORD	TX		03/11/2025		784		(23)			(23)		761	761			
100179919	DAVENPORT	FL		11/25/2024		683		(19)			(19)		664	664			
100143978	FISHERS	IN		02/29/2024		471		(17)			(17)		454	454			
100268333	BEDMINSTER	NJ		12/29/2025		827		(10)			(10)		817	817			
100068484	NEHALEM	OR		08/25/2021		1,784		(21)			(21)		1,763	1,763			
100139346	TITUSVILLE	FL		12/28/2023		661		(17)			(17)		644	644			
100221409	SURFSIDE	FL		07/22/2025		637		(31)			(31)		606	606			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245638	MORGANVILLE	NJ		10/06/2025		825		(26)			(26)		799	799			
100151597	PORT SAINT LUCIE	FL		05/10/2024		702		(12)			(12)		690	690			
100180375	FRISCO	TX		11/25/2024		934		6			6		940	940			
100203918	BIRMINGHAM	AL		03/28/2025		756		(18)			(18)		738	738			
100220019	SAN ANTONIO	TX		07/30/2025		2,342		(109)			(109)		2,233	2,233			
100190873	MCKINNEY	TX		01/28/2025		1,403		(41)			(41)		1,362	1,362			
100211499	RUNNING SPRINGS	CA		05/16/2025		2,318		(51)			(51)		2,267	2,267			
100150529	MABLETON	GA		05/03/2024		947		34			34		981	981			
100091383	HICKORY HILLS	IL		02/22/2023		1,108		15			15		1,123	1,123			
100243747	MORENO VALLEY	CA		09/29/2025		836		(9)			(9)		827	827			
100152546	BATON ROUGE	LA		05/17/2024		693		1			1		694	694			
100209809	MIDLAND	TX		05/05/2025		767		(23)			(23)		744	744			
100198493	ROCK HALL	MD		02/28/2025		721		(24)			(24)		697	697			
100176183	DESOTO	TX		12/20/2024		729		(32)			(32)		697	697			
100202626	PFLUGERVILLE	TX		03/24/2025		815		(9)			(9)		806	806			
100168614	GREENVILLE	SC		09/25/2024		957		(7)			(7)		950	950			
100191619	HURRICANE	UT		01/31/2025		725		(33)			(33)		692	692			
100200051	WARSAW	IN		03/06/2025		654		(6)			(6)		648	648			
100215736	JEFFERSON	GA		06/12/2025		4,022		196			196		4,218	4,218			
100136041	GARNER	NC		11/16/2023		485		(29)			(29)		456	456			
100147762	WEAVERVILLE	NC		04/08/2024		828		(13)			(13)		815	815			
100205914	MCKINNEY	TX		04/15/2025		1,894		(35)			(35)		1,859	1,859			
100099989	MADRAS	OR		03/28/2023		627		(22)			(22)		605	605			
100132005	CUMMING	GA		10/13/2023		806		6			6		812	812			
100189135	HENDERSONVILLE	NC		01/13/2025		1,400		99			99		1,499	1,499			
100119063	BAKERSFIELD	CA		07/27/2023		689		(19)			(19)		670	670			
100162966	CENTERTON	AR		08/12/2024		833		(3)			(3)		830	830			
100055902	AUSTIN	TX		03/26/2021		1,839		(46)			(46)		1,793	1,793			
100245221	INDIANAPOLIS	IN		10/06/2025		766		(35)			(35)		731	731			
100245224	INDIANAPOLIS	IN		10/06/2025		766		(35)			(35)		731	731			
100131835	DESTIN	FL		10/06/2023		775		(4)			(4)		771	771			
100220509	AUSTIN	TX		07/15/2025		1,495		(44)			(44)		1,451	1,451			
100130424	WEST PALM BEACH	FL		09/28/2023		551		2			2		553	553			
100137781	MANCHESTER	CT		12/08/2023		715		(12)			(12)		703	703			
100253188	WOLFFORTH	TX		10/30/2025		751		(30)			(30)		721	721			
100150525	BLOOMINGDALE	GA		05/03/2024		911		13			13		924	924			
100147855	GLASSBORO	NJ		04/08/2024		814		(12)			(12)		802	802			
100147780	COLONIAL BEACH	VA		04/08/2024		829		5			5		834	834			
100149124	LANCASTER	CA		04/22/2024		1,153		(65)			(65)		1,088	1,088			
100218593	OVERLAND PARK	KS		06/27/2025		718		(17)			(17)		701	701			
100218605	MERRIAM	KS		06/27/2025		718		(17)			(17)		701	701			
100227063	TUCKER	GA		07/30/2025		2,393		(30)			(30)		2,363	2,363			
100243689	CHICAGO	IL		09/29/2025		753		(15)			(15)		738	738			
100246654	NORWOOD	MA		10/15/2025		773		(33)			(33)		740	740			
100218696	GLEN ALLEN	VA		06/27/2025		764		(20)	1		(21)		743	743			
100175131	VICTORVILLE	CA		11/05/2024		6,171		(41)			(41)		6,130	6,130			
100215687	INDIANAPOLIS	IN		06/13/2025		773		(9)			(9)		764	764			
100228690	LONG POND	PA		08/11/2025		534		(18)	1		(19)		515	515			
100165310	LYNNWOOD	WA		08/29/2024		667		1			1		668	668			
100164373	FRESNO	CA		08/21/2024		861		(12)			(12)		849	849			
100281919	BIG BEAR LAKE	CA		02/26/2026		907		23			23		930	930			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182645	MI WUK VILLAGE	CA		12/12/2024		847		(3)			(3)		844	844			
100065519	NEWARK	NJ		07/28/2021		1,801		(23)			(23)		1,778	1,778			
100109675	KANNAPOLIS	NC		06/16/2023		684		(17)			(17)		667	667			
100168025	ANNA	TX		09/20/2024		726		(27)			(27)		699	699			
100247189	MIDLOTHIAN	VA		10/23/2025		1,758		(50)			(50)		1,708	1,708			
100176817	BOYNTON BEACH	FL		11/15/2024		750		(38)			(38)		712	712			
100202499	LAS VEGAS	NV		03/21/2025		945		36			36		981	981			
100235657	SANFORD	FL		08/29/2025		765		(15)			(15)		750	750			
100156885	PHILADELPHIA	PA		06/27/2024		640		(22)			(22)		618	618			
100198320	ATHENS	GA		02/28/2025		805		(8)			(8)		797	797			
100128117	SMYRNA	TN		09/08/2023		1,247		30			30		1,277	1,277			
100220761	LAS VEGAS	NV		07/18/2025		805		(1)			(1)		804	804			
100209205	APEX	NC		04/29/2025		1,758		113			113		1,871	1,871			
100116695	ROCKVILLE	MD		07/20/2023		5,820		1,859			1,859		7,679	7,679			
100134694	MANOR	TX		10/30/2023		1,556		(6)			(6)		1,550	1,550			
100211769	NAPLES	FL		05/19/2025		2,281		(48)			(48)		2,233	2,233			
100175228	KATY	TX		11/05/2024		14,114		(353)			(353)		13,761	13,761			
100080909	MURRIETA	CA		03/10/2022		1,608		(21)			(21)		1,587	1,587			
100194329	VANCOUVER	WA		02/14/2025		743		(32)			(32)		711	711			
100203519	ZEPHYRHILLS	FL		03/26/2025		926		54			54		980	980			
100182511	LOUISBURG	NC		12/12/2024		1,475		3			3		1,478	1,478			
100108028	JACKSON TOWNSHIP	NJ		05/25/2023		720		(3)			(3)		717	717			
100220912	CARSON CITY	NV		07/18/2025		60,677		(1,408)			(1,408)		59,269	59,269			
100245596	ROCKPORT	TX		10/06/2025		757		(32)			(32)		725	725			
100133723	SHELBYVILLE	KY		10/23/2023		858		11			11		869	869			
100108242	PORTLAND	OR		05/24/2023		619		(24)			(24)		595	595			
100120123	PATERSON	NJ		08/11/2023		828		(5)			(5)		823	823			
100163187	NEW MARKET	MD		08/13/2024		843		(14)			(14)		829	829			
100148513	BRIDGEPORT	PA		04/12/2024		1,003		26			26		1,029	1,029			
100165533	ASHEVILLE	NC		08/29/2024		1,896		(25)			(25)		1,871	1,871			
100158741	HUTTO	TX		07/10/2024		748		(16)			(16)		732	732			
100164489	RIVERVIEW	FL		08/21/2024		1,084		(15)			(15)		1,069	1,069			
100165466	NEW ORLEANS	LA		08/29/2024		869		(12)			(12)		857	857			
100055904	HOUSTON	TX		03/26/2021		1,245		(46)	4		(50)		1,195	1,195			
100201886	PLAINFIELD	IN		03/18/2025		3,000		(99)			(99)		2,901	2,901			
100238441	ATLANTA	GA		09/19/2025		701		(27)			(27)		674	674			
100161293	CLINTON	MD		07/25/2024		783		(6)			(6)		777	777			
100284730	COLDWATER	OH		03/27/2026		483		(17)			(17)		466	466			
100203556	GREAT FALLS	MT		03/26/2025		921		17			17		938	938			
100166945	HUNTSVILLE	TX		09/13/2024		695		(18)			(18)		677	677			
100198243	NASHUA	NH		02/28/2025		730		(27)			(27)		703	703			
100102348	DAVENPORT	FL		06/07/2023		842		(14)			(14)		828	828			
100277419	LAKESIDE MARBLEHEAD	OH		02/13/2026		773		(19)			(19)		754	754			
100164339	DAWSONVILLE	GA		08/21/2024		806		(14)			(14)		792	792			
100140515	YOUNGSVILLE	NC		01/19/2024		973		3			3		976	976			
100192500	WASHINGTON	DC		02/07/2025		677		(7)			(7)		670	670			
100159254	DURHAM	NC		07/15/2024		906		(16)			(16)		890	890			
100238183	RIVERSIDE	CA		09/15/2025		784		(5)			(5)		779	779			
100171522	BLAIRSVILLE	GA		10/16/2024		1,649		(34)			(34)		1,615	1,615			
100075939	ST PETERSBURG	FL		01/07/2022		1,660		(27)			(27)		1,633	1,633			
100175975	ORLANDO	FL		11/14/2024		670		(6)			(6)		664	664			

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100167614	SAINT CLOUD	FL		09/19/2024		735		(19)			(19)		716	716			
100169084	HOUSTON	TX		09/27/2024		1,628		(7)			(7)		1,621	1,621			
100188316	NEKOOSA	WI		01/08/2025		855		(9)			(9)		846	846			
100162567	JOHNSTOWN	OH		08/12/2024		1,038		(21)			(21)		1,017	1,017			
100220903	PRESCOTT	AZ		07/18/2025		1,051		(22)			(22)		1,029	1,029			
100157068	LAKE WORTH	FL		02/20/2025		3,856		18			18		3,874	3,874			
100214151	STATESVILLE	NC		05/30/2025		365		(14)			(14)		351	351			
100168650	MARIETTA	GA		09/25/2024		720		(14)			(14)		706	706			
100273135	GLEN ALLEN	VA		01/15/2026		1,615		(40)			(40)		1,575	1,575			
100109619	PALM BAY	FL		06/14/2023		567		(26)			(26)		541	541			
100221064	PORTLAND	OR		07/18/2025		654		(28)			(28)		626	626			
100175634	VISALIA	CA		11/12/2024		760		(8)			(8)		752	752			
100066199	WEST SACRAMENTO	CA		08/02/2021		2,381		(24)			(24)		2,357	2,357			
100194321	ALBUQUERQUE	NM		02/14/2025		691		(23)			(23)		668	668			
100195489	FUQUAY VARINA	NC		02/24/2025		930		50			50		980	980			
100229542	SUNNYSIDE	WA		08/15/2025		787		(16)			(16)		771	771			
100165271	TEXAS CITY	TX		08/29/2024		830		12			12		842	842			
100244678	NAPLES	FL		09/29/2025		262		(12)			(12)		250	250			
100177375	KATY	TX		01/16/2025		539		(25)			(25)		514	514			
100171580	BROKEN BOW	OK		10/16/2024		482		(23)	1		(24)		458	458			
100185442	CINCINNATI	OH		12/20/2024		813		(1)			(1)		812	812			
100221074	ALBUQUERQUE	NM		07/18/2025		587		(16)			(16)		571	571			
100068230	WILDWOOD	NJ		08/25/2021		2,630		(36)			(36)		2,594	2,594			
100161143	SPANISH FORK	UT		07/24/2024		712		(23)			(23)		689	689			
100216298	HARPERS FERRY	WV		06/20/2025		759		(22)			(22)		737	737			
100080834	REDMOND	OR		03/10/2022		1,432		(71)			(71)		1,361	1,361			
100211926	SUN CITY	AZ		05/19/2025		723		(18)			(18)		705	705			
100165397	ANNA	TX		08/29/2024		1,455		(33)			(33)		1,422	1,422			
100168642	SELMA	CA		09/25/2024		797		(16)			(16)		781	781			
100175364	HOLLY SPRINGS	NC		11/05/2024		797		(16)			(16)		781	781			
100228425	POOLER	GA		08/11/2025		957		(39)			(39)		918	918			
100194279	CHICAGO	IL		02/14/2025		754		(21)			(21)		733	733			
100245015	MAPLETON	UT		09/29/2025		2,389		(85)			(85)		2,304	2,304			
100190152	WILDWOOD CREST	NJ		01/21/2025		1,037		(29)			(29)		1,008	1,008			
100190168	COLORADO SPRINGS	CO		01/21/2025		1,020		(30)			(30)		990	990			
100160896	MIAMI	FL		07/24/2024		701		(24)			(24)		677	677			
100142398	SAINT AUGUSTINE	FL		02/02/2024		421		(6)			(6)		415	415			
100253084	COLUMBIA FALLS	MT		10/30/2025		780		(31)			(31)		749	749			
100116163	RIVERSIDE	CA		07/20/2023		1,433		661			661		2,094	2,094			
100243496	MELISSA	TX		09/26/2025		3,988		(132)			(132)		3,856	3,856			
100175059	GLEN BURNIE	MD		11/05/2024		791		(3)			(3)		788	788			
100076283	OLD ORCHARD BEACH	ME		01/07/2022		571		(4)	2		(6)		565	565			
100102518	SAINT PETERSBURG	FL		06/07/2023		218		(8)			(8)		210	210			
100215543	MOUNT DORA	FL		06/12/2025		787		(12)			(12)		775	775			
100214406	PASADENA	MD		06/02/2025		790		(15)			(15)		775	775			
100206083	VANCOUVER	WA		05/16/2025		760		15			15		775	775			
100191717	LYONS	IL		02/20/2025		723		(4)			(4)		719	719			
100184925	RIVERTON	UT		12/17/2024		1,649		(42)			(42)		1,607	1,607			
100137753	FORT WORTH	TX		12/08/2023		895		39			39		934	934			
100218702	LAS VEGAS	NV		06/27/2025		1,189		(30)			(30)		1,159	1,159			
100080378	FRESNO	CA		04/14/2022		2,016		5			5		2,021	2,021			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102893	WHITE PLAINS	NY		06/22/2023		218,043		(12,125)			(12,125)		205,918	205,918			
100177599	SAN DIEGO	CA		01/16/2025		813		(16)			(16)		797	797			
100142977	KENNER	LA		02/09/2024		776		(19)			(19)		757	757			
100189868	WESTFIELD	IN		01/21/2025		848		(3)			(3)		845	845			
100228895	HESPERIA	CA		08/12/2025		4,370		(92)			(92)		4,278	4,278			
100209944	MIAMI	FL		06/11/2025		942		(43)			(43)		899	899			
100245398	HENDERSON	NV		10/06/2025		810		(27)			(27)		783	783			
100173260	FORT WORTH	TX		10/30/2024		822		(22)			(22)		800	800			
100136441	SAINT JOHN	IN		11/20/2023		1,005		91			91		1,096	1,096			
100163124	ORMOND BEACH	FL		08/13/2024		746		(21)			(21)		725	725			
100190879	ANNA	TX		01/28/2025		834		(22)			(22)		812	812			
100268565	LAKE GENEVA	WI		12/29/2025		786		(9)			(9)		777	777			
100147649	TAMARAC	FL		04/04/2024		902		(46)			(46)		856	856			
100068138	MINNEAPOLIS	MN		08/25/2021		1,671		(36)			(36)		1,635	1,635			
100186606	LAS VEGAS	NV		12/30/2024		993		42			42		1,035	1,035			
100088178	DENVER	CO		10/25/2022		967		28			28		995	995			
100151494	CLAYTON	NC		05/10/2024		1,542		53			53		1,595	1,595			
100182051	MCKINNEY	TX		12/12/2024		832		18			18		850	850			
100261457	FRIENDSHIP	WI		12/09/2025		752		(23)			(23)		729	729			
100128171	MISSOURI CITY	TX		09/18/2023		938		12			12		950	950			
100115375	CHICAGO	IL		07/17/2023		1,361		(42)			(42)		1,319	1,319			
100168446	KNOXVILLE	TN		09/25/2024		1,597		(26)			(26)		1,571	1,571			
100136769	INDIANAPOLIS	IN		11/27/2023		562		(21)			(21)		541	541			
100148464	LAS VEGAS	NV		04/12/2024		1,051		34			34		1,085	1,085			
100143229	SUMMERVILLE	SC		02/16/2024		982		26			26		1,008	1,008			
100149425	TUCSON	AZ		04/24/2024		1,037		48			48		1,085	1,085			
100174198	PALM BAY	FL		10/31/2024		717		(30)			(30)		687	687			
100136209	PASSAIC	NJ		11/20/2023		745		18			18		763	763			
100087039	ROSENBERG	TX		11/04/2022		867		(45)			(45)		822	822			
100212575	EAST HAVEN	CT		05/29/2025		678		(12)			(12)		666	666			
100162732	OCEAN CITY	MD		08/12/2024		704		(11)			(11)		693	693			
100210374	KNOXVILLE	TN		05/12/2025		827		(14)			(14)		813	813			
100185968	LAVEEN	AZ		12/26/2024		829		(22)			(22)		807	807			
100197549	BOISE	ID		02/26/2025		820		8			8		828	828			
100206032	HARTFORD	CT		04/15/2025		704		(23)			(23)		681	681			
100150518	OAKWOOD	GA		05/03/2024		2,597		64			64		2,661	2,661			
100211692	MIDDLEBURY	IN		05/19/2025		687		(16)			(16)		671	671			
100189031	HENDERSON	NV		01/09/2025		849		21			21		870	870			
100182661	ORMOND BEACH	FL		12/12/2024		966		(11)			(11)		955	955			
100134493	HIALEAH	FL		10/30/2023		804		(12)			(12)		792	792			
100213973	FRISCO	TX		05/29/2025		834		(2)			(2)		832	832			
100175625	CATONSVILLE	MD		11/12/2024		830		(5)			(5)		825	825			
100148110	STANLEY	NC		04/10/2024		839		(6)			(6)		833	833			
100140751	BATON ROUGE	LA		01/22/2024		1,094		(20)			(20)		1,074	1,074			
100120853	LITCHFIELD PARK	AZ		08/25/2023		1,139		6			6		1,145	1,145			
100229474	CYPRESS	TX		08/15/2025		42,129		(303)			(303)		41,826	41,826			
100189044	HENDERSON	NV		01/09/2025		849		21			21		870	870			
100255811	AUSTIN	TX		11/24/2025		6,238		(229)			(229)		6,009	6,009			
100142522	TULSA	OK		02/08/2024		1,655		(10)			(10)		1,645	1,645			
100247177	CAPE CARTERET	NC		10/23/2025		5,663		(171)			(171)		5,492	5,492			
100195171	FUQUAY VARINA	NC		02/24/2025		1,089		(16)			(16)		1,073	1,073			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086010	GILBERT	AZ		09/02/2022		994		(27)			(27)		967	967			
100119236	RIVERSIDE	CA		07/31/2023		825		(11)	1		(12)		813	813			
100175161	LEHI	UT		11/05/2024		827		(24)			(24)		803	803			
100157153	LANHAM	MD		02/20/2025		633		(37)			(37)		596	596			
100195454	VAIL	AZ		02/24/2025		988		82			82		1,070	1,070			
100168450	SOUTH PADRE ISLAND	TX		09/25/2024		1,455		(40)			(40)		1,415	1,415			
100276920	BUCKEYE	AZ		01/30/2026		879		(39)			(39)		840	840			
100283481	SUNNYVALE	TX		03/11/2026		743		(29)			(29)		714	714			
100100883	BOCA RATON	FL		04/28/2023		4,741		266			266		5,007	5,007			
100172852	ALLENTOWN	PA		10/25/2024		797		(4)			(4)		793	793			
100238663	LEWISVILLE	TX		09/19/2025		811		(17)			(17)		794	794			
100210109	MORRILTON	AR		05/07/2025		794		(14)			(14)		780	780			
100169065	CAPE CORAL	FL		09/27/2024		5,389		(113)			(113)		5,276	5,276			
100215419	FREDERICKSBURG	VA		06/12/2025		925		(4)			(4)		921	921			
100136354	BLUE SPRINGS	MO		11/20/2023		1,089		15			15		1,104	1,104			
100268289	TUCKER	GA		12/29/2025		797		(20)			(20)		777	777			
100185403	METHUEN	MA		12/20/2024		876		13			13		889	889			
100100948	WILLIS	TX		04/28/2023		1,680		156			156		1,836	1,836			
100158147	MOUNT AIRY	MD		07/09/2024		740		(10)			(10)		730	730			
100219898	MILWAUKEE	WI		07/08/2025		785		(11)			(11)		774	774			
100080832	REDMOND	OR		03/10/2022		1,451		(65)			(65)		1,386	1,386			
100238542	INVERNESS	FL		09/19/2025		1,886							1,886	1,886			
100272188	SAVANNAH	GA		01/08/2026		808		(22)			(22)		786	786			
100245013	MAPLETON	UT		09/29/2025		797		(24)			(24)		773	773			
100245014	MAPLETON	UT		09/29/2025		797		(24)			(24)		773	773			
100170110	MADISON	WI		10/08/2024		824		(21)			(21)		803	803			
100268396	ASHLAND	OR		12/29/2025		1,725		(61)			(61)		1,664	1,664			
100159435	OOLTEWAH	TN		07/15/2024		719		(21)			(21)		698	698			
100166219	BREINIGSVILLE	PA		09/09/2024		893		(7)			(7)		886	886			
100238816	TUCSON	AZ		09/23/2025		752		(24)			(24)		728	728			
100078873	ROY	UT		02/24/2022		1,597		(13)			(13)		1,584	1,584			
100267573	SAN DIEGO	CA		12/29/2025		1,305		(55)			(55)		1,250	1,250			
100203222	PENSACOLA	FL		03/27/2025		748		(17)			(17)		731	731			
100173863	EAU CLAIRE	WI		10/31/2024		761		(34)			(34)		727	727			
100165551	ANNA	TX		08/29/2024		868		(3)			(3)		865	865			
100243823	LA PALMA	CA		09/29/2025		688		(20)			(20)		668	668			
100175366	SAN ANTONIO	TX		11/05/2024		866		(11)			(11)		855	855			
100180310	SAN ANTONIO	TX		11/25/2024		1,034		(13)			(13)		1,021	1,021			
100221227	DALLAS	GA		07/21/2025		813		(6)			(6)		807	807			
100148115	OAKLAND PARK	FL		04/10/2024		3,958		(25)			(25)		3,933	3,933			
100272267	CITRUS HEIGHTS	CA		01/08/2026		853		(9)			(9)		844	844			
100156414	FORT LAUDERDALE	FL		06/24/2024		752		(10)			(10)		742	742			
100268417	LILLINGTON	NC		12/29/2025		494		(23)	1		(24)		470	470			
100213939	BENNINGTON	NE		05/29/2025		614		25			25		639	639			
100151921	BLOOMINGDALE	GA		07/10/2024		743		(1)			(1)		742	742			
100209240	BURLINGTON	NC		04/29/2025		828		(11)			(11)		817	817			
100204757	SCHERTZ	TX		04/09/2025		812		5			5		817	817			
100151313	NAPLES	FL		05/10/2024		995		36			36		1,031	1,031			
100142638	EVANS	GA		02/08/2024		2,621		(29)			(29)		2,592	2,592			
100084914	SCOTTSDALE	AZ		09/29/2022		1,009		(8)			(8)		1,001	1,001			
100220387	GALVESTON	TX		07/14/2025		1,306		(41)	1		(42)		1,264	1,264			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189955	SALEM	OR		01/21/2025		717		(6)			(6)		711	711			
100162671	FORT WORTH	TX		08/12/2024		937		16			16		953	953			
100177024	LAS VEGAS	NV		01/16/2025		865		1			1		866	866			
100149110	DALLAS	TX		04/22/2024		580		(25)			(25)		555	555			
100149560	LINDA	CA		04/26/2024		775		(17)			(17)		758	758			
100182255	WASHINGTON	UT		12/12/2024		3,927		244			244		4,171	4,171			
100211833	THE VILLAGES	FL		05/19/2025		775		(14)			(14)		761	761			
100116004	COARSEGOLD	CA		07/20/2023		2,373		(20)			(20)		2,353	2,353			
100195412	TRACY	CA		02/24/2025		776		70			70		846	846			
100283560	FOUNTAIN INN	SC		03/13/2026		461		(19)			(19)		442	442			
100171887	DALLAS	TX		10/17/2024		892		(13)			(13)		879	879			
100170369	HOLLY SPRINGS	NC		10/08/2024		1,444		(36)			(36)		1,408	1,408			
100136504	CLOVIS	CA		11/20/2023		726		8			8		734	734			
100220746	KALAMAZOO	MI		07/18/2025		718		(2)			(2)		716	716			
100186557	OCALA	FL		12/30/2024		917		72			72		989	989			
100102012	BAKERSFIELD	CA		04/14/2023		13,932		(385)			(385)		13,547	13,547			
100162965	KISSIMMEE	FL		08/12/2024		736		(16)			(16)		720	720			
100186388	ROBBINSVILLE	NC		12/30/2024		601		25			25		626	626			
100272502	ARNOLD	CA		01/08/2026		2,382		(79)			(79)		2,303	2,303			
100129359	NORTH PORT	FL		09/25/2023		757		1			1		758	758			
100110659	HENRICO	VA		06/30/2023		892		(9)			(9)		883	883			
100255376	FITCHBURG	WI		11/24/2025		854		(26)			(26)		828	828			
100247056	NASHUA	NH		10/22/2025		806		(20)			(20)		786	786			
100200340	FREDERICKSBURG	VA		03/10/2025		260							260	260			
100206119	PENSACOLA	FL		04/16/2025		598		(28)			(28)		570	570			
100189885	PULLMAN	WA		01/21/2025		934		(23)			(23)		911	911			
100247300	LAKE ARROWHEAD	CA		10/24/2025		700		(33)			(33)		667	667			
100101562	NORTH BERGEN	NJ		04/26/2023		945		10			10		955	955			
100272720	PLAINFIELD	IL		01/09/2026		906		(12)			(12)		894	894			
100173284	FREEPORT	FL		10/30/2024		864		(15)			(15)		849	849			
100168088	FREDERICKSBURG	VA		09/20/2024		984		(6)			(6)		978	978			
100138378	MIAMI	FL		12/18/2023		635		(21)			(21)		614	614			
100100972	WARWICK	MD		04/28/2023		1,295		166			166		1,461	1,461			
100150519	OAKWOOD	GA		05/03/2024		2,028		39			39		2,067	2,067			
100220599	SEBASTIAN	FL		07/15/2025		722		(29)			(29)		693	693			
100115421	ORMOND BEACH	FL		07/17/2023		1,368		(5)			(5)		1,363	1,363			
100185169	RUNNING SPRINGS	CA		12/20/2024		972		(27)			(27)		945	945			
100195504	WHITE HOUSE	TN		02/24/2025		607		50	1		49		656	656			
100244478	HUNTSVILLE	AL		09/29/2025		837		(13)			(13)		824	824			
100148352	BAKERSFIELD	CA		04/12/2024		1,084		53			53		1,137	1,137			
100200725	VINEYARD	UT		03/11/2025		834		18			18		852	852			
100166952	HOUSTON	TX		09/13/2024		826		(12)			(12)		814	814			
100175640	PORT CHARLOTTE	FL		11/12/2024		487		(19)			(19)		468	468			
100277434	PANAMA CITY BEACH	FL		02/13/2026		1,109		(49)			(49)		1,060	1,060			
100168336	BONITA SPRINGS	FL		09/20/2024		760		(28)			(28)		732	732			
4010046062	PHILADELPHIA	PA		03/22/2023		831		(21)			(21)		810	810			
100057965	MT JULIET	TN		06/30/2021		1,758		(42)			(42)		1,716	1,716			
100272262	PARLIER	CA		01/08/2026		706		(22)			(22)		684	684			
100148020	PITTSBORO	NC		04/10/2024		1,653		30			30		1,683	1,683			
100171814	CHARLOTTE	NC		10/17/2024		879		(19)			(19)		860	860			
100134473	LOGANVILLE	GA		10/30/2023		545		(16)			(16)		529	529			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148630	SPANISH FORK	UT		05/15/2024		577		(25)			(25)		552	552			
100204945	BOLIVIA	NC		04/10/2025		572		(27)			(27)		545	545			
100158653	ACWORTH	GA		07/10/2024		695		(15)			(15)		680	680			
100190021	ELLENSBURG	WA		01/21/2025		911		72			72		983	983			
100150668	COTTAGE GROVE	OR		05/06/2024		952		(6)			(6)		946	946			
100219958	KEESEVILLE	NY		07/10/2025		960		(36)			(36)		924	924			
100189289	LINDON	UT		01/13/2025		2,360		(57)			(57)		2,303	2,303			
100253515	SCOTTSDALE	AZ		10/30/2025		1,406		(66)			(66)		1,340	1,340			
100148706	HOLLY HILL	FL		04/17/2024		652		(23)			(23)		629	629			
100273806	CANTON	MI		01/23/2026		662		(25)			(25)		637	637			
100244616	FRANKLIN	GA		09/29/2025		749		(31)			(31)		718	718			
100081153	MATTHEWS	NC		03/18/2022		2,643		54			54		2,697	2,697			
100151762	BUFFALO	MN		05/10/2024		767		(10)			(10)		757	757			
100169608	PLYMOUTH	MN		09/30/2024		797		(13)			(13)		784	784			
100194599	PORTOLA	CA		02/21/2025		878		(4)			(4)		874	874			
100133511	POUGHKEEPSIE	NY		10/19/2023		2,215		(12)			(12)		2,203	2,203			
100268445	TAVARES	FL		12/29/2025		687		(32)			(32)		655	655			
100138865	WILMINGTON	DE		12/21/2023		719		(19)			(19)		700	700			
100257170	GARNER	NC		11/26/2025		904		1			1		905	905			
100164521	PENDERGRASS	GA		08/21/2024		939		8			8		947	947			
100162764	KATY	TX		08/12/2024		1,686		(28)			(28)		1,658	1,658			
100142890	WHITE SETTLEMENT	TX		02/09/2024		648		(15)			(15)		633	633			
100140389	SOUTH ELGIN	IL		01/18/2024		1,003		30			30		1,033	1,033			
100024309	MENIFEE	CA		09/20/2018		2,003		(20)			(20)		1,983	1,983			
100246745	FRISCO	TX		10/15/2025		765		(28)			(28)		737	737			
100150667	COTTAGE GROVE	OR		05/06/2024		953		(6)			(6)		947	947			
100272243	NORTH PORT	FL		01/08/2026		925		(16)			(16)		909	909			
100150630	LAKE FREDERICK	VA		05/03/2024		846		(9)			(9)		837	837			
100084752	ROY	UT		08/02/2022		1,003		3			3		1,006	1,006			
100158862	HATTERAS	NC		07/12/2024		784		(20)			(20)		764	764			
100247459	ENFIELD	CT		11/26/2025		747		(26)			(26)		721	721			
100277022	GARLAND	TX		02/06/2026		752		(31)			(31)		721	721			
100151611	LAWRENCEVILLE	GA		05/10/2024		744		(9)			(9)		735	735			
100158486	ANTHONY	FL		07/10/2024		765		(30)			(30)		735	735			
100065718	MOUNTLAKE TERRACE	WA		07/28/2021		1,819		(60)			(60)		1,759	1,759			
100258399	ORLANDO	FL		12/05/2025		748		(10)			(10)		738	738			
100274278	CARLSBAD	CA		01/29/2026		1,568		(59)			(59)		1,509	1,509			
100168242	LEANDER	TX		09/20/2024		714		(18)			(18)		696	696			
100079265	TAMPA	FL		02/28/2022		1,345		(88)			(88)		1,257	1,257			
100110215	OGDEN	UT		06/30/2023		878		4			4		882	882			
100150670	COTTAGE GROVE	OR		05/06/2024		954		(6)			(6)		948	948			
100268946	SALT LAKE CITY	UT		12/29/2025		814		(20)			(20)		794	794			
100216466	HANOVER	NH		06/20/2025		1,000		(11)			(11)		989	989			
100184386	SPRING	TX		12/16/2024		556		(24)			(24)		532	532			
100208442	SANTA BARBARA	CA		04/29/2025		683		(18)			(18)		665	665			
100148544	COTTAGE GROVE	OR		04/12/2024		958		(9)			(9)		949	949			
100079994	MECHANICSVILLE	VA		04/25/2022		2,384		(25)			(25)		2,359	2,359			
100236948	PALMDALE	CA		09/12/2025		1,562		12			12		1,574	1,574			
100133830	PHOENIX	AZ		10/20/2023		1,008		(25)			(25)		983	983			
100169157	CENTERTON	AR		09/27/2024		869		(11)			(11)		858	858			
100179962	SUPPLY	NC		11/25/2024		935		59			59		994	994			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156434	LEHIGH ACRES	FL		06/24/2024		818		(5)			(5)		813	813			
100179752	MCKINNEY	TX		11/21/2024		955		39			39		994	994			
100215578	HENDERSON	NV		06/12/2025		892		45			45		937	937			
100193342	BALTIMORE	MD		02/10/2025		1,425		(22)			(22)		1,403	1,403			
100165904	BROWNSBURG	IN		08/30/2024		1,094		(35)			(35)		1,059	1,059			
100253365	AURORA	IL		10/30/2025		838		(24)			(24)		814	814			
100150918	EDMOND	OK		05/08/2024		514		(14)			(14)		500	500			
100157776	MONROE	NC		08/01/2024		2,246		(95)			(95)		2,151	2,151			
100253360	ARNOLD	MD		10/30/2025		731		(26)			(26)		705	705			
100166994	TAMARAC	FL		09/13/2024		906		(2)			(2)		904	904			
100197591	RAYNHAM	MA		02/26/2025		762		(15)			(15)		747	747			
100213881	STATE COLLEGE	PA		05/29/2025		1,308		(31)			(31)		1,277	1,277			
100186598	SARATOGA SPRINGS	UT		12/30/2024		991		45			45		1,036	1,036			
100283532	PFLUGERVILLE	TX		03/13/2026		458		(21)			(21)		437	437			
100091418	LOS ANGELES	CA		02/22/2023		2,495		57			57		2,552	2,552			
100168440	YOUNGSVILLE	NC		09/25/2024		771		(23)			(23)		748	748			
100174328	SAMOA	CA		10/31/2024		757		(19)			(19)		738	738			
100273844	ELIZABETH	NJ		01/23/2026		701		(27)			(27)		674	674			
100162646	BEVERLY HILLS	FL		08/12/2024		988		(22)			(22)		966	966			
100148075	LAS VEGAS	NV		04/10/2024		492		3			3		495	495			
100161830	TOBYHANNA	PA		07/31/2024		710		(17)			(17)		693	693			
100148632	FORNEY	TX		05/15/2024		1,536		(17)			(17)		1,519	1,519			
100261654	LAWRENCEVILLE	GA		12/12/2025		657		(31)			(31)		626	626			
100253104	LEWISVILLE	TX		10/30/2025		770		(29)			(29)		741	741			
100158056	COLLEGE STATION	TX		07/09/2024		19,740		(525)			(525)		19,215	19,215			
100197447	NEW LONDON	NH		02/25/2025		674		(18)			(18)		656	656			
100133095	PEMBROKE PINES	FL		11/29/2023		1,359		4			4		1,363	1,363			
100142406	FORKED RIVER	NJ		02/02/2024		1,079		(31)			(31)		1,048	1,048			
100151228	FORT WORTH	TX		05/10/2024		978		51			51		1,029	1,029			
100174322	WILLIS	TX		10/31/2024		788		(19)			(19)		769	769			
100067828	SACRAMENTO	CA		09/23/2021		1,563		(58)			(58)		1,505	1,505			
100221678	GILCHRIST	TX		07/23/2025		635		(24)			(24)		611	611			
100148066	DAWSONVILLE	GA		04/10/2024		752		(13)			(13)		739	739			
100220017	SICKLERVILLE	NJ		07/30/2025		681		(21)			(21)		660	660			
100158135	TEMPLE	TX		07/09/2024		764		(13)			(13)		751	751			
100215801	LAWRENCEVILLE	GA		06/12/2025		903		18			18		921	921			
100261418	WALLINGFORD	CT		12/08/2025		810		(23)			(23)		787	787			
100143142	PHOENIX	AZ		02/16/2024		1,017		33			33		1,050	1,050			
100188701	ALBUQUERQUE	NM		01/09/2025		1,033		67			67		1,100	1,100			
100162558	MANOR	TX		08/12/2024		892		(2)			(2)		890	890			
100283977	COLUMBIA	TN		03/23/2026		392		(15)			(15)		377	377			
100188785	APEX	NC		01/09/2025		4,018		214			214		4,232	4,232			
100253859	DENVER	CO		10/30/2025		831		(14)			(14)		817	817			
100201577	RIVERSIDE	CA		03/13/2025		756		(22)			(22)		734	734			
100116659	NEWBURGH	NY		07/20/2023		1,183		346			346		1,529	1,529			
100161333	CHARLOTTE	NC		07/25/2024		741		(18)			(18)		723	723			
100135565	SAINT CLOUD	FL		11/13/2023		671		(3)			(3)		668	668			
100227144	GLOUCESTER CITY	NJ		07/30/2025		719		(27)			(27)		692	692			
100200515	HOUSTON	TX		03/11/2025		815		(11)			(11)		804	804			
100248765	WESTMINSTER	CA		10/29/2025		1,532		(74)			(74)		1,458	1,458			
100221217	MCKINNEY	TX		07/21/2025		21,728		(333)			(333)		21,395	21,395			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245745	PRINCETON	TX		10/06/2025		834		(19)			(19)		815	815			
100081247	PLACENTIA	CA		03/18/2022		1,632		16			16		1,648	1,648			
100167596	CHARLOTTE	NC		09/19/2024		722		(14)			(14)		708	708			
100081152	MATTHEWS	NC		03/18/2022		1,607		41			41		1,648	1,648			
100168068	LAKE PLACID	FL		09/20/2024		827		(8)			(8)		819	819			
100235852	MIDDLETOWN	DE		09/04/2025		790		(20)			(20)		770	770			
100168441	SAUTEE NACOOCHEE	GA		09/25/2024		749		(24)			(24)		725	725			
100116472	DORAL	FL		07/20/2023		1,261		335			335		1,596	1,596			
100150657	CHATTANOOGA	TN		05/06/2024		777		(16)			(16)		761	761			
100206923	ODESSA	TX		04/24/2025		710		(32)			(32)		678	678			
100220942	MEETEETSE	WY		07/18/2025		500		(14)			(14)		486	486			
100195628	GAITHERSBURG	MD		02/24/2025		529		(11)			(11)		518	518			
100228553	MORRISVILLE	PA		08/11/2025		756		(31)			(31)		725	725			
100065773	CHARLESTON	SC		07/28/2021		1,688		(42)			(42)		1,646	1,646			
100024145	VANCOUVER	WA		09/10/2018		1,886		(33)			(33)		1,853	1,853			
100229945	LAS VEGAS	NV		08/20/2025		738		(12)			(12)		726	726			
100194041	CRYSTAL RIVER	FL		03/20/2025		719		(34)			(34)		685	685			
100081177	SEATTLE	WA		03/18/2022		1,673		36			36		1,709	1,709			
100079876	PARK CITY	UT		04/08/2022		1,439		(30)			(30)		1,409	1,409			
100273769	RIVERVIEW	MI		01/23/2026		1,173		(43)			(43)		1,130	1,130			
100150826	DOYLESTOWN	PA		05/08/2024		1,627		(48)			(48)		1,579	1,579			
100121019	TRACY CITY	TN		08/30/2023		3,032		(13)			(13)		3,019	3,019			
100253943	ACWORTH	GA		10/30/2025		269,465		(3,320)			(3,320)		266,145	266,145			
100155939	PRESCOTT VALLEY	AZ		06/17/2024		1,828		(47)			(47)		1,781	1,781			
100185439	NOKOMIS	FL		12/20/2024		923		47			47		970	970			
100152626	AUSTIN	TX		05/17/2024		770		(13)			(13)		757	757			
100204750	SUN VALLEY	CA		04/10/2025		910		5			5		915	915			
100229470	MELISSA	TX		08/15/2025		810		(6)			(6)		804	804			
100147861	WESTAMPTON	NJ		04/08/2024		692		2			2		694	694			
100193104	KNIGHTDALE	NC		02/10/2025		966		83			83		1,049	1,049			
100133666	DURHAM	NC		10/23/2023		651		15			15		666	666			
100127620	UNITY	NH		09/08/2023		824		(11)			(11)		813	813			
100151502	DENTON	TX		05/10/2024		746		(13)			(13)		733	733			
100258391	DAVENPORT	FL		12/05/2025		825		(13)			(13)		812	812			
100198279	NORTH PORT	FL		02/28/2025		726		(22)			(22)		704	704			
100168135	NEW BRITAIN	CT		09/20/2024		867		8			8		875	875			
100140017	MURFREESBORO	TN		01/09/2024		640		(13)			(13)		627	627			
100161788	LAUDERDALE LAKES	FL		07/31/2024		947		(17)			(17)		930	930			
100152006	AUBREY	TX		06/14/2024		1,323		(25)			(25)		1,298	1,298			
100164895	HACKETTSTOWN	NJ		08/28/2024		837		(41)			(41)		796	796			
100149610	HUTTO	TX		04/26/2024		1,751		(18)			(18)		1,733	1,733			
100283978	KERNVILLE	CA		03/23/2026		471		(22)			(22)		449	449			
100216427	EMERYVILLE	CA		06/20/2025		711		(31)			(31)		680	680			
100198530	ELLICOTT CITY	MD		02/28/2025		846		(5)			(5)		841	841			
100129628	FARMERSVILLE	TX		09/29/2023		792		(15)			(15)		777	777			
100221149	NASHUA	NH		07/21/2025		705		(21)			(21)		684	684			
100143570	RIDGE	NY		02/21/2024		643		(23)			(23)		620	620			
100236028	FREDERICKSBURG	VA		09/04/2025		734		(30)			(30)		704	704			
100180332	MURFREESBORO	TN		11/25/2024		1,250		(17)			(17)		1,233	1,233			
100141169	WOODRIDGE	NY		01/30/2024		12,792		(5)	19		(24)		12,768	695		(12,073)	(12,073)
100172391	SPARKS	NV		10/23/2024		942		(9)			(9)		933	933			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173233	LAS VEGAS	NV		10/30/2024		928		5			5		933	933			
100271823	WHITE LAKE	MI		12/30/2025		792		(23)			(23)		769	769			
100247110	PHOENIXVILLE	PA		10/22/2025		672		(22)			(22)		650	650			
100253912	ASHEVILLE	NC		10/30/2025		467		(29)			(29)		438	438			
100142811	ALBUQUERQUE	NM		02/08/2024		678		(10)			(10)		668	668			
100246083	AUSTIN	TX		10/08/2025		1,022		58			58		1,080	1,080			
100171923	PASADENA	MD		10/17/2024		1,620		(24)			(24)		1,596	1,596			
100065762	ANN ARBOR	MI		07/28/2021		1,767		(39)			(39)		1,728	1,728			
100209301	ARVIN	CA		04/29/2025		795		(18)			(18)		777	777			
100162663	MILLVILLE	DE		08/12/2024		882		7			7		889	889			
100228139	TUCSON	AZ		08/08/2025		656		(20)			(20)		636	636			
100180002	MYRTLE BEACH	SC		11/25/2024		908		(30)			(30)		878	878			
100246069	MAPLEWOOD	MO		10/08/2025		780		(35)			(35)		745	745			
100155084	LITTLE ELM	TX		07/19/2024		637		(19)			(19)		618	618			
100169966	FRESNO	CA		11/08/2024		2,030		(62)			(62)		1,968	1,968			
100219860	HENRICO	VA		07/08/2025		741		(6)			(6)		735	735			
100191259	LAS VEGAS	NV		01/29/2025		928		(44)			(44)		884	884			
100273242	HOUSTON	TX		01/16/2026		811		6			6		817	817			
100247095	FAIRVIEW	TN		10/22/2025		697		(15)			(15)		682	682			
100244837	ROSWELL	GA		09/29/2025		714		(32)			(32)		682	682			
100144370	HENDERSON	NV		03/07/2024		949		3			3		952	952			
100151512	KISSIMMEE	FL		05/10/2024		826		(2)			(2)		824	824			
100244644	HAMPTON	VA		09/29/2025		901		(32)			(32)		869	869			
100170121	SARASOTA	FL		10/08/2024		2,435		(71)			(71)		2,364	2,364			
100019687	ANAHEIM	CA		07/26/2018		1,846		(3)			(3)		1,843	1,843			
100063852	THORNTON	CO		07/01/2021		2,009		3			3		2,012	2,012			
4010083120	SALEM	NJ		11/26/2024		742		(18)			(18)		724	724			
100091417	GLEN HAVEN	CO		02/22/2023		857		(16)			(16)		841	841			
100273210	KLAMATH FALLS	OR		01/16/2026		2,007		(48)			(48)		1,959	1,959			
100234835	JEFFERSON CITY	MO		08/28/2025		622		(29)			(29)		593	593			
100173312	LEONARDTOWN	MD		10/30/2024		1,022		(31)			(31)		991	991			
100209398	PALM COAST	FL		04/29/2025		259		(16)			(16)		243	243			
100147667	PORTLAND	TN		04/04/2024		742		8			8		750	750			
100091411	FLAGLER BEACH	FL		02/22/2023		828		(5)			(5)		823	823			
100164979	PARRISH	FL		08/28/2024		601		(12)			(12)		589	589			
100253090	HOUSTON	TX		10/30/2025		620		(11)			(11)		609	609			
100221257	MANALAPAN	NJ		07/21/2025		764		(14)			(14)		750	750			
100234937	UNIVERSITY PARK	FL		08/28/2025		768		(18)			(18)		750	750			
100076411	MAMMOTH LAKES	CA		12/23/2021		3,944		(142)			(142)		3,802	3,802			
100243776	EULESS	TX		09/29/2025		742		(8)			(8)		734	734			
100189969	FATE	TX		01/21/2025		782		(8)			(8)		774	774			
100204465	LONG BRANCH	NJ		04/04/2025		651		(21)			(21)		630	630			
100228426	PALM BAY	FL		08/11/2025		1,168		(41)			(41)		1,127	1,127			
100238347	OAKLAND	CA		09/19/2025		653		(31)			(31)		622	622			
100171806	SARDINIA	OH		10/17/2024		899		(34)			(34)		865	865			
100015815	SAN DIEGO	CA		02/27/2018		1,892		10			10		1,902	1,902			
100221145	AZLE	TX		07/21/2025		705		(17)			(17)		688	688			
100174068	SUGAR LAND	TX		10/31/2024		556		(26)			(26)		530	530			
100135911	ROTONDA WEST	FL		11/13/2023		693		(10)			(10)		683	683			
100245392	CLINTON TOWNSHIP	MI		10/06/2025		746		(21)			(21)		725	725			
100144030	HOLTVILLE	CA		03/07/2024		821		(12)			(12)		809	809			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205726	FORT WORTH	TX		04/14/2025		1,109		26			26		1,135	1,135			
100268614	NEWBERRY	FL		12/29/2025		805		(17)			(17)		788	788			
100144364	PHILADELPHIA	PA		03/07/2024		796		(13)			(13)		783	783			
100101872	BLUE BELL	PA		04/06/2023		1,109		(16)			(16)		1,093	1,093			
100246733	DAYTONA BEACH	FL		10/15/2025		801		(22)			(22)		779	779			
100253113	MERRIMAC	WI		10/30/2025		676		(22)			(22)		654	654			
100283112	LAS VEGAS	NV		03/09/2026		526							526	526			
100273039	YUKON	OK		01/15/2026		836		(10)			(10)		826	826			
4010063499	CLEVELAND	OH		01/10/2024		1,024		(33)			(33)		991	991			
100142948	PHOENIXVILLE	PA		02/09/2024		897		(27)			(27)		870	870			
100137902	RIALTO	CA		12/08/2023		575		(5)			(5)		570	570			
100115671	ATHENS	GA		07/20/2023		1,257		(19)			(19)		1,238	1,238			
100175090	FORT STOCKTON	TX		11/05/2024		918		(18)			(18)		900	900			
100181877	PHOENIX	AZ		12/12/2024		802		(6)			(6)		796	796			
100238294	HESPERIA	CA		09/19/2025		795		12			12		807	807			
100117911	GLENDALE	AZ		07/20/2023		532		(10)			(10)		522	522			
100273338	TEMPE	AZ		01/20/2026		3,068		(95)			(95)		2,973	2,973			
100162561	TURLOCK	CA		08/12/2024		763		(10)			(10)		753	753			
100152032	PITTSBURG	CA		05/15/2024		534		(13)			(13)		521	521			
100201240	TALLAHASSEE	FL		03/12/2025		958		60			60		1,018	1,018			
100174818	LIBERTY	MO		10/31/2024		838		(22)			(22)		816	816			
100218633	SUN CITY	AZ		06/27/2025		537		(2)			(2)		535	535			
100110232	LEBANON	OR		06/30/2023		951		13			13		964	964			
100181932	ROWLAND HEIGHTS	CA		12/12/2024		918		18			18		936	936			
100238899	KNIGHTDALE	NC		09/23/2025		831		(5)			(5)		826	826			
100235032	COLUMBUS	OH		08/28/2025		704		(24)			(24)		680	680			
100247016	MCKINNEY	TX		10/22/2025		905		(13)			(13)		892	892			
100216592	LOMPOC	CA		06/23/2025		808		1			1		809	809			
100109145	SNELLVILLE	GA		06/09/2023		1,725		(20)			(20)		1,705	1,705			
100206215	LEXINGTON	NC		04/16/2025		477		(19)	1		(20)		457	457			
100076139	MEARS	MI		01/07/2022		1,505		(51)			(51)		1,454	1,454			
100135970	ORIENT	OH		11/16/2023		961		(27)			(27)		934	934			
100191593	SPRING HILL	FL		01/31/2025		1,549		(24)			(24)		1,525	1,525			
100255827	PLYMOUTH	MN		11/24/2025		3,009		(80)			(80)		2,929	2,929			
100064496	PEEKSKILL	NY		07/01/2021		1,003		16			16		1,019	1,019			
100174251	HENDERSON	NV		10/31/2024		973		7			7		980	980			
5.00007E+11	BUDEL	NLD		01/28/2026		31							31		(31)		(31)
100198886	KUNA	ID		02/28/2025		803		7			7		810	810			
100247024	ZEBULON	NC		10/22/2025		1,796		(40)			(40)		1,756	1,756			
100182537	CHARLOTTE	NC		12/12/2024		965		(14)			(14)		951	951			
100160994	BAKERSFIELD	CA		07/24/2024		2,184		(57)			(57)		2,127	2,127			
100235713	CLARKSVILLE	TN		09/22/2025		720		(34)			(34)		686	686			
100253471	SPRINGDALE	AR		10/30/2025		650		(13)			(13)		637	637			
100182268	DALLAS	GA		12/12/2024		2,546		141			141		2,687	2,687			
100119985	CINCINNATI	OH		08/11/2023		875		(2)			(2)		873	873			
100142904	LIBERTY HILL	TX		02/09/2024		774		(21)			(21)		753	753			
100229974	NORTH CHESTERFIELD	VA		08/22/2025		734		4			4		738	738			
100170391	PHOENIX	AZ		10/09/2024		713		(28)			(28)		685	685			
100235972	EDMOND	OK		09/04/2025		762		(23)			(23)		739	739			
100109648	PANAMA CITY BEACH	FL		06/14/2023		756		(19)			(19)		737	737			
100268529	LAKE LURE	NC		12/29/2025		683		(26)			(26)		657	657			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257221	ZEBULON	NC		11/26/2025		2,049		(79)			(79)		1,970	1,970			
100218957	MIDLAND CITY	AL		06/27/2025		651		(9)			(9)		642	642			
100219183	ENON	OH		06/27/2025		712		(24)			(24)		688	688			
100141569	BONHAM	TX		01/30/2024		684		(21)			(21)		663	663			
100192585	HOUSTON	TX		02/10/2025		1,278		(43)			(43)		1,235	1,235			
100229050	CAMDEN	MI		08/14/2025		628		(17)			(17)		611	611			
100200162	COROLLA	NC		03/06/2025		961		25	15		10		971	971			
100236148	ARMSTRONG CREEK	WI		09/10/2025		670		(12)			(12)		658	658			
100197618	FORT WORTH	TX		02/26/2025		602		(13)			(13)		589	589			
100207337	SUMMERVILLE	SC		04/29/2025		715		(22)			(22)		693	693			
100219875	BLUE SPRINGS	MO		07/08/2025		784		(9)			(9)		775	775			
100209449	HEMPHILL	TX		04/29/2025		37,097		(1,463)			(1,463)		35,634	35,634			
100277510	SUNRISE	FL		02/13/2026		798		(23)			(23)		775	775			
100200411	LEHIGH ACRES	FL		03/10/2025		673		(28)			(28)		645	645			
100258069	MARANA	AZ		11/26/2025		750		(27)			(27)		723	723			
100120437	SUGAR LAND	TX		08/18/2023		663		(45)			(45)		618	618			
100227186	LAWRENCEVILLE	GA		07/30/2025		696		(22)			(22)		674	674			
100273219	NOVATO	CA		01/16/2026		771		(30)			(30)		741	741			
100142618	PHOENIX	AZ		02/08/2024		725		(9)			(9)		716	716			
100146980	HENRICO	VA		03/26/2024		849		1			1		850	850			
100204082	CYPRESS	TX		03/28/2025		515		(28)			(28)		487	487			
100110601	VANCOUVER	WA		06/30/2023		3,191		(19)			(19)		3,172	3,172			
100220700	YAKIMA	WA		07/18/2025		768		24			24		792	792			
100220701	YAKIMA	WA		07/18/2025		769		23			23		792	792			
100200172	PORTLAND	OR		03/07/2025		775		(25)			(25)		750	750			
100153358	DIBOLL	TX		05/30/2024		1,152		(19)			(19)		1,133	1,133			
100107915	NAPLES	FL		06/29/2023		11,026		(281)			(281)		10,745	10,745			
100070423	SAN JOSE	CA		09/23/2021		37,306		(702)			(702)		36,604	36,604			
100107794	LONGS	SC		05/19/2023		1,147		111			111		1,258	1,258			
100213813	KISSIMMEE	FL		05/29/2025		3,083		(96)			(96)		2,987	2,987			
100144187	KISSIMMEE	FL		03/07/2024		767		(7)			(7)		760	760			
100144108	MCKINNEY	TX		03/07/2024		766		(6)			(6)		760	760			
100227992	LAREDO	TX		08/04/2025		609		5			5		614	614			
100268570	LIBERTY LAKE	WA		12/29/2025		934		(10)			(10)		924	924			
100245385	PLYMOUTH	MI		10/06/2025		2,386		(128)			(128)		2,258	2,258			
100132522	RANCHO CUCAMONGA	CA		11/03/2023		799		17			17		816	816			
100228319	ELIZABETHTOWN	KY		08/11/2025		633		(16)			(16)		617	617			
100148241	MILTON	NH		04/12/2024		789		15			15		804	804			
100179660	KELLER	TX		11/21/2024		783		(13)			(13)		770	770			
100148335	NORTH PORT	FL		04/12/2024		746		(3)			(3)		743	743			
100160604	MYRTLE BEACH	SC		07/19/2024		823							823	823			
100267355	LAWRENCEVILLE	GA		12/24/2025		1,850		(62)			(62)		1,788	1,788			
100086533	MODESTO	CA		09/30/2022		972		(15)			(15)		957	957			
100149294	COTTAGE GROVE	MN		04/24/2024		1,482		(32)			(32)		1,450	1,450			
100246658	COLUMBIA	MO		10/15/2025		2,717		(98)			(98)		2,619	2,619			
100221536	WINDERMERE	FL		07/22/2025		835		(8)			(8)		827	827			
100190686	GREENSBORO	NC		01/28/2025		4,189		(98)			(98)		4,091	4,091			
100236161	LOS BANOS	CA		09/10/2025		756		(14)			(14)		742	742			
100166208	SUNSET BEACH	NC		09/09/2024		1,141		(34)			(34)		1,107	1,107			
100218886	GREENVILLE	MI		06/27/2025		680		(18)			(18)		662	662			
100190874	MCKINNEY	TX		01/28/2025		390		(11)			(11)		379	379			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136249	NORTH PORT	FL		11/20/2023		749		9			9		758	758			
100136897	PUNTA GORDA	FL		11/27/2023		752		6			6		758	758			
100142738	ARNOLD	MD		02/08/2024		775		(17)			(17)		758	758			
100171681	SAN TAN VALLEY	AZ		10/16/2024		947		(16)			(16)		931	931			
100229056	MENIFEE	CA		08/14/2025		777		(17)			(17)		760	760			
100221531	BRONSTON	KY		07/22/2025		3,106		(57)			(57)		3,049	3,049			
100132794	PHOENIX	AZ		11/03/2023		759		10			10		769	769			
100243758	DAYTONA BEACH	FL		09/29/2025		745		(18)			(18)		727	727			
100254327	LEWES	DE		11/07/2025		767		(23)			(23)		744	744			
100203395	FORT WORTH	TX		03/27/2025		935		32			32		967	967			
100169066	WETHERSFIELD	CT		09/27/2024		737		(21)			(21)		716	716			
100088171	PARK CITY	UT		10/25/2022		832		(17)			(17)		815	815			
100234903	RANGELEY	ME		08/28/2025		656		(10)			(10)		646	646			
100219797	DURHAM	NC		07/08/2025		831		5			5		836	836			
100119077	THOUSAND OAKS	CA		07/27/2023		660		(14)			(14)		646	646			
100243775	NAZARETH	PA		09/29/2025		730		(3)			(3)		727	727			
100171465	CHICAGO	IL		10/16/2024		819		(24)			(24)		795	795			
100152911	HOUSTON	TX		05/22/2024		288		(3)			(3)		285	285			
100171824	HIGHLAND	CA		10/17/2024		823		(25)			(25)		798	798			
100024040	LOS ANGELES	CA		09/10/2018		1,748		(4)			(4)		1,744	1,744			
100119332	DEBARY	FL		07/31/2023		789		(3)			(3)		786	786			
100129577	MANTECA	CA		09/29/2023		594		(2)	1		(3)		591	591			
100175160	WINDERMERE	FL		11/05/2024		2,361		(16)			(16)		2,345	2,345			
100055876	CORONA	CA		03/26/2021		2,176		(69)			(69)		2,107	2,107			
100133155	LAKE ALFRED	FL		11/29/2023		697		11			11		708	708			
100215643	BALTIMORE	MD		06/12/2025		711		(16)			(16)		695	695			
100214282	KENOSHA	WI		05/30/2025		709		(14)			(14)		695	695			
100214557	ENGLEWOOD	CO		06/06/2025		710		(15)			(15)		695	695			
100100703	NEWARK	NJ		04/28/2023		1,143		35			35		1,178	1,178			
100214341	BAR HARBOR	ME		06/02/2025		1,199		(29)			(29)		1,170	1,170			
100182319	SOMERSET	NJ		12/12/2024		809		(8)			(8)		801	801			
100245870	CHARLOTTE	NC		10/24/2025		657		(29)			(29)		628	628			
100167463	OSWEGO	IL		09/16/2024		1,101		(13)			(13)		1,088	1,088			
100195357	PIONEER	CA		02/24/2025		702		(16)			(16)		686	686			
100218584	RICHMOND	VA		06/27/2025		938		(31)			(31)		907	907			
100213719	TARPON SPGS	FL		05/29/2025		661		(26)			(26)		635	635			
100188843	NORTH HIGHLANDS	CA		01/09/2025		3,151		(132)			(132)		3,019	3,019			
100166238	MCKINNEY	TX		09/09/2024		958		21			21		979	979			
100204690	CORAL SPRINGS	FL		04/04/2025		781		(23)			(23)		758	758			
100162583	HALTOM CITY	TX		08/12/2024		743		(9)			(9)		734	734			
100142558	CAPE CORAL	FL		02/08/2024		776		(11)			(11)		765	765			
100201213	TUCSON	AZ		03/12/2025		700		(25)			(25)		675	675			
100150931	DAWSONVILLE	GA		05/08/2024		1,029		49			49		1,078	1,078			
100157504	RIALTO	CA		02/20/2025		651		(25)			(25)		626	626			
100166157	MARICOPA	AZ		09/09/2024		1,032		22			22		1,054	1,054			
100261531	LANCASTER	CA		12/12/2025		2,941		(108)			(108)		2,833	2,833			
100198430	LAVON	TX		02/28/2025		763		(14)			(14)		749	749			
100135507	RIVERVIEW	FL		11/13/2023		698		(1)			(1)		697	697			
100100740	WALKERTOWN	NC		04/28/2023		4,532		63			63		4,595	4,595			
100214358	BRADENTON	FL		06/02/2025		659		(9)			(9)		650	650			
100173110	NEWARK	DE		10/30/2024		788		(18)			(18)		770	770			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244435	PARKER	CO		09/29/2025		755		(26)			(26)		729	729			
100195170	COLUMBUS	OH		02/24/2025		795		(10)			(10)		785	785			
100214994	NORTH PORT	FL		06/11/2025		790		27			27		817	817			
100142795	APEX	NC		02/08/2024		4,068		(77)			(77)		3,991	3,991			
100065593	SANTA FE	NM		07/28/2021		1,725		(55)			(55)		1,670	1,670			
100079538	NAPA	CA		04/25/2022		1,485		(12)			(12)		1,473	1,473			
100127590	ROCKLEDGE	FL		09/08/2023		799		(7)			(7)		792	792			
100061047	HEMET	CA		06/01/2021		762		3			3		765	765			
100185915	NEW HAVEN	CT		12/26/2024		1,572		(16)			(16)		1,556	1,556			
100169623	GLENDALE	AZ		09/30/2024		716		(32)			(32)		684	684			
100159259	MCKINNEY	TX		07/15/2024		991		(27)			(27)		964	964			
100214352	LAWRENCEBURG	TN		06/02/2025		684		(18)			(18)		666	666			
100254005	INNSBROOK	MO		10/30/2025		764		(24)			(24)		740	740			
100216499	EUGENE	OR		06/23/2025		1,001		(31)			(31)		970	970			
100218617	WILLIAMSBURG	VA		06/27/2025		761		(15)			(15)		746	746			
100215548	OCALA	FL		06/12/2025		679		(11)			(11)		668	668			
100210745	PHOENIX	AZ		05/15/2025		754		(25)			(25)		729	729			
100181670	ROUND ROCK	TX		12/11/2024		1,014		(41)			(41)		973	973			
100074113	RICHMOND	TX		12/09/2021		1,802		(146)			(146)		1,656	1,656			
100244977	HOFFMAN EST	IL		09/29/2025		762		(29)			(29)		733	733			
100189507	PLANO	TX		01/15/2025		2,861		(53)			(53)		2,808	2,808			
100115669	BASYE	VA		07/20/2023		542		(11)	1		(12)		530	530			
100244588	ANNA	TX		09/29/2025		4,010		(191)			(191)		3,819	3,819			
100185069	MEMPHIS	TN		12/20/2024		732		(13)			(13)		719	719			
100214205	CANTON	GA		05/30/2025		702		(20)			(20)		682	682			
100205623	OVERLAND PARK	KS		05/09/2025		708		(26)			(26)		682	682			
100178434	SAINT PETERSBURG	FL		11/21/2024		809		(22)			(22)		787	787			
100246738	TAMPA	FL		10/15/2025		650		(12)			(12)		638	638			
100148995	PALM DESERT	CA		04/19/2024		692		(26)			(26)		666	666			
100216561	CANTON	GA		06/23/2025		724		(13)			(13)		711	711			
100154788	LANCASTER	CA		07/19/2024		292,398		147,333	153,727		(6,394)		286,004			(286,004)	(286,004)
100136905	HUTTO	TX		11/27/2023		284,910		1,087			1,087		285,997	285,997			
100220438	VILAS	NC		07/15/2025		480		(15)			(15)		465	465			
100186491	MARCO ISLAND	FL		12/30/2024		1,006		(17)			(17)		989	989			
100188358	WAYNESVILLE	NC		01/08/2025		810		(15)			(15)		795	795			
100134765	LAKE HIAWATHA	NJ		10/30/2023		978		(21)			(21)		957	957			
100166116	HAINES CITY	FL		09/09/2024		673		(22)			(22)		651	651			
100189471	BLANCO	TX		01/15/2025		741		(5)			(5)		736	736			
100211885	STOCKTON	CA		05/19/2025		857		28			28		885	885			
100221655	HOMESTEAD	FL		07/23/2025		664		(25)			(25)		639	639			
100119338	MORRISVILLE	NC		07/31/2023		1,046		2			2		1,048	1,048			
100168588	GASTONIA	NC		09/25/2024		655		14			14		669	669			
100164525	CHARLOTTE	NC		08/21/2024		731		(16)			(16)		715	715			
100108077	SONORA	CA		05/24/2023		705		(29)			(29)		676	676			
100190811	PRAIRIE GROVE	AR		01/27/2025		817		(12)			(12)		805	805			
100153332	LAKELAND	FL		05/30/2024		939		(25)			(25)		914	914			
100189460	AURORA	CO		01/15/2025		571		(27)			(27)		544	544			
100235399	RUNNING SPRINGS	CA		08/29/2025		696		(33)			(33)		663	663			
100169427	NASHVILLE	TN		09/30/2024		494		(12)			(12)		482	482			
100174056	CHICAGO	IL		10/31/2024		688		(18)			(18)		670	670			
100172952	SPOTSYLVANIA	VA		10/25/2024		754		(20)			(20)		734	734			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114524	PHILADELPHIA	PA		06/29/2023		1,334		(62)			(62)		1,272	1,272			
100243487	NORCROSS	GA		09/26/2025		740		(22)			(22)		718	718			
100210331	DAVENPORT	FL		05/09/2025		703		(4)			(4)		699	699			
100065620	PORT SAINT LUCIE	FL		07/28/2021		1,548		(62)			(62)		1,486	1,486			
100267215	DAVENPORT	FL		12/23/2025		678		(11)			(11)		667	667			
100167924	LOS ANGELES	CA		09/20/2024		804		(30)			(30)		774	774			
100173246	COLUMBUS	OH		10/30/2024		792		(18)			(18)		774	774			
100100034	VIRGIN	UT		03/28/2023		463		(42)			(42)		421	421			
100209477	RED BANK	NJ		05/01/2025		686		(16)			(16)		670	670			
100213709	TEMPLE	TX		05/29/2025		707		(30)			(30)		677	677			
100128523	GRANTS PASS	OR		09/15/2023		665		(5)			(5)		660	660			
100132411	HOUSTON	TX		11/03/2023		726		14			14		740	740			
100208164	CERRITOS	CA		04/29/2025		1,517		(67)			(67)		1,450	1,450			
100148740	EVANSTON	IL		04/17/2024		740		(17)			(17)		723	723			
100078372	BRANDON	FL		02/10/2022		1,104		(84)			(84)		1,020	1,020			
100160950	NEWNAN	GA		07/24/2024		21,311		(557)			(557)		20,754	20,754			
100272135	KAPOLEI	HI		01/08/2026		754		(22)			(22)		732	732			
100212693	AUSTIN	TX		05/28/2025		700		(13)			(13)		687	687			
100160070	GROVELAND	FL		07/17/2024		961		57			57		1,018	1,018			
100203111	LAKEWOOD	CO		03/27/2025		780		(32)			(32)		748	748			
100158837	LITTLE ROCK	AR		07/12/2024		763		(20)			(20)		743	743			
100148018	ORLANDO	FL		04/10/2024		797		(4)			(4)		793	793			
100203537	PLAINFIELD	IL		03/26/2025		740		(22)			(22)		718	718			
100190048	OCEAN CITY	MD		01/21/2025		736		(18)			(18)		718	718			
100137749	LAS VEGAS	NV		12/08/2023		978		83			83		1,061	1,061			
100132269	MONTGOMERY CENTER	VT		10/13/2023		775		(7)			(7)		768	768			
100261536	WOODBRIDGE	VA		12/12/2025		790		(1)			(1)		789	789			
100117708	PALMDALE	CA		07/20/2023		1,057		75			75		1,132	1,132			
100257063	ROGERS	AR		11/26/2025		560		(16)			(16)		544	544			
100151229	POOLER	GA		05/10/2024		751		(21)			(21)		730	730			
100171801	ANNA	TX		10/17/2024		986		(28)			(28)		958	958			
100206202	GLENPOOL	OK		04/16/2025		693		(23)			(23)		670	670			
100174350	CLARKSON	KY		10/31/2024		682		(17)			(17)		665	665			
100108501	CEDAR GLEN	CA		05/25/2023		845		6			6		851	851			
100190042	OCALA	FL		01/21/2025		930		97			97		1,027	1,027			
100154617	RIALTO	CA		06/14/2024		722		(35)			(35)		687	687			
100203041	LOS ANGELES	CA		04/25/2025		733		(30)			(30)		703	703			
100199179	MIAMI	FL		04/04/2025		723		(20)			(20)		703	703			
100213907	BOISE	ID		05/29/2025		725		(22)			(22)		703	703			
100148219	NASHVILLE	TN		04/12/2024		966		15			15		981	981			
100158671	WHITE HOUSE	TN		07/10/2024		3,310		91			91		3,401	3,401			
100102949	MIAMI GARDENS	FL		06/22/2023		675		(38)			(38)		637	637			
100075383	FORNEY	TX		12/01/2021		569		(7)			(7)		562	562			
100172522	WINDER	GA		10/23/2024		1,088		46			46		1,134	1,134			
100138178	KISSIMMEE	FL		12/14/2023		6,054		(130)			(130)		5,924	5,924			
100120371	ATLANTA	GA		08/18/2023		569		(41)			(41)		528	528			
100253481	LAWRENCEVILLE	GA		10/30/2025		728		(27)			(27)		701	701			
100214005	POCONO LAKE	PA		05/29/2025		19,274		(576)			(576)		18,698	18,698			
100268899	PHILADELPHIA	PA		12/29/2025		860		(7)			(7)		853	853			
100176797	EAST BRUNSWICK	NJ		11/15/2024		595		(47)			(47)		548	548			
100115145	WATERBURY	CT		07/17/2023		755		(14)			(14)		741	741			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207045	ARNOLD	CA		04/24/2025		692		(17)			(17)		675	675			
100215586	FORT LAUDERDALE	FL		06/12/2025		2,030		(39)			(39)		1,991	1,991			
100138726	DEL VALLE	TX		02/02/2024		618		(27)			(27)		591	591			
100189858	NORTH LAS VEGAS	NV		01/21/2025		897		79			79		976	976			
100150940	FORT MYERS	FL		05/08/2024		755		(20)			(20)		735	735			
100181968	KANSAS CITY	MO		12/12/2024		849		2			2		851	851			
100148915	DURHAM	NC		04/17/2024		1,020		64			64		1,084	1,084			
100219322	WINTER PARK	FL		06/30/2025		757		(23)			(23)		734	734			
100174382	WINTER HAVEN	FL		10/31/2024		505		(17)			(17)		488	488			
100201015	AMERICAN FORK	UT		03/12/2025		824		(3)			(3)		821	821			
100144350	SURFSIDE	FL		03/07/2024		650		(21)			(21)		629	629			
100220937	WELCOME	MN		07/18/2025		730		(7)			(7)		723	723			
100236078	CHARLOTTE	NC		09/05/2025		720		(20)			(20)		700	700			
100214112	ARLINGTON	TX		05/30/2025		750		9			9		759	759			
100228462	HAW RIVER	NC		08/11/2025		742		(20)			(20)		722	722			
100192944	MANOR	TX		02/10/2025		777		(7)			(7)		770	770			
100190091	KISSIMMEE	FL		01/21/2025		996		(30)			(30)		966	966			
100194664	LAKE COMO	NJ		02/21/2025		743		(20)			(20)		723	723			
100115955	LAS VEGAS	NV		07/20/2023		949		(18)			(18)		931	931			
100151182	BOWIE	MD		05/10/2024		10,876		(219)			(219)		10,657	10,657			
100236040	TACOMA	WA		09/04/2025		773		(24)			(24)		749	749			
100177608	NEW CUMBERLAND	PA		01/16/2025		994		(3)			(3)		991	991			
100017043	DEMAREST	NJ		05/16/2018		1,771		(44)			(44)		1,727	1,727			
100127614	GREELEY	CO		09/08/2023		782		(9)			(9)		773	773			
100127521	AUBREY	TX		09/08/2023		778		(5)			(5)		773	773			
100143161	DAVENPORT	FL		02/16/2024		1,025		23			23		1,048	1,048			
100200719	SAN ANTONIO	TX		03/11/2025		1,798		(38)			(38)		1,760	1,760			
100132298	MOORESVILLE	NC		10/13/2023		772		(5)			(5)		767	767			
100170306	COLLEGEVILLE	PA		10/08/2024		732		(23)			(23)		709	709			
100166350	WALLINGFORD	CT		10/24/2024		1,006		(29)			(29)		977	977			
100146949	VENICE	FL		03/26/2024		1,049		(5)			(5)		1,044	1,044			
100272409	PORT SAINT LUCIE	FL		01/08/2026		763		(2)			(2)		761	761			
100228373	GOODYEAR	AZ		08/11/2025		774		(13)			(13)		761	761			
100253951	BLOOMINGDALE	GA		10/30/2025		829		(16)			(16)		813	813			
100220457	CRYSTAL BEACH	TX		07/15/2025		683		(23)			(23)		660	660			
100221770	NEW BEDFORD	MA		07/25/2025		781		(10)			(10)		771	771			
100186372	CAPE CORAL	FL		12/30/2024		758		(18)			(18)		740	740			
100165365	MANOR	TX		08/29/2024		1,941		(61)			(61)		1,880	1,880			
100253260	LAKE ARROWHEAD	CA		10/30/2025		816		(27)			(27)		789	789			
100131951	CAPE CORAL	FL		10/13/2023		808		(6)			(6)		802	802			
100065498	MOUNTAIN HOUSE	CA		07/28/2021		1,773		(45)			(45)		1,728	1,728			
100148095	CHARLOTTE	NC		04/10/2024		880		1			1		881	881			
100151600	SURPRISE	AZ		05/10/2024		505		(12)	1		(13)		492	492			
100215752	PRINCETON	TX		06/12/2025		796		(5)			(5)		791	791			
100182538	GARNER	NC		12/12/2024		538		(9)			(9)		529	529			
100140529	GRAHAM	NC		01/19/2024		987		18			18		1,005	1,005			
100151043	FORT WORTH	TX		05/08/2024		990		33			33		1,023	1,023			
100131956	ORO VALLEY	AZ		10/13/2023		528		(9)	1		(10)		518	518			
100205900	SURFSIDE BEACH	SC		04/14/2025		696		(17)			(17)		679	679			
100090183	STATEN ISLAND	NY		01/13/2023		753		(20)			(20)		733	733			
100110697	LEHIGH ACRES	FL		08/11/2023		693		(29)			(29)		664	664			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084840	HARMONY	FL		08/02/2022		1,105		33			33		1,138	1,138			
100186486	KENNESAW	GA		12/30/2024		847		(13)			(13)		834	834			
100284933	NEWMARKET	NH		03/27/2026		721		(28)			(28)		693	693			
100140456	SARATOGA SPRINGS	UT		01/18/2024		849		(14)			(14)		835	835			
100206639	SAINT LOUIS	MO		04/24/2025		671		(20)			(20)		651	651			
100132046	JOSHUA TREE	CA		10/13/2023		771		(8)			(8)		763	763			
100220575	KANSAS CITY	MO		07/15/2025		1,058		(19)			(19)		1,039	1,039			
100244551	WOODBRIDGE	VA		09/29/2025		2,118		(59)			(59)		2,059	2,059			
100119093	NEWARK	NJ		07/31/2023		824		(7)			(7)		817	817			
100209227	DULUTH	GA		04/29/2025		75,341		(905)			(905)		74,436	74,436			
100138172	ARLINGTON	TX		12/14/2023		557		(24)			(24)		533	533			
100216533	CELINA	TX		06/23/2025		889		58			58		947	947			
100161808	NEWBURGH	NY		07/31/2024		598		(14)			(14)		584	584			
100254362	NEWPORT	OR		11/07/2025		919		(26)			(26)		893	893			
100203103	JERSEY CITY	NJ		03/27/2025		792		(31)			(31)		761	761			
100140365	LOGANVILLE	GA		01/18/2024		944		28			28		972	972			
100218602	WINCHESTER	VA		06/27/2025		900		(7)			(7)		893	893			
100165327	OCALA	FL		08/29/2024		2,171		(53)			(53)		2,118	2,118			
100120073	HERRIMAN	UT		08/11/2023		7,194		169			169		7,363	7,363			
100246185	EVERGREEN	CO		10/08/2025		1,484		(64)			(64)		1,420	1,420			
100182669	FRESNO	CA		12/12/2024		800		(7)			(7)		793	793			
100165946	WEST VALLEY CITY	UT		09/06/2024		814		(23)			(23)		791	791			
100179646	BLUE SPRINGS	MO		11/21/2024		679		(23)			(23)		656	656			
100151102	PFLUGERVILLE	TX		05/08/2024		772		(21)			(21)		751	751			
100189027	LAUREL	MD		01/09/2025		685		(18)			(18)		667	667			
100185000	BULLHEAD CITY	AZ		12/19/2024		562		(25)			(25)		537	537			
100190941	ANGIER	NC		01/28/2025		839		6			6		845	845			
100255760	MANVEL	TX		11/24/2025		82,773		(1,439)			(1,439)		81,334	81,334			
100170424	FORNEY	TX		10/09/2024		789		(4)			(4)		785	785			
100245040	SACHSE	TX		09/29/2025		3,427		(102)			(102)		3,325	3,325			
100163606	MODESTO	CA		08/15/2024		519		(13)			(13)		506	506			
100168651	STONE MOUNTAIN	GA		09/25/2024		590		(27)			(27)		563	563			
100238521	MOUNT LAUREL	NJ		09/19/2025		759		(18)			(18)		741	741			
100068046	BREMERTON	WA		09/23/2021		1,782		(18)			(18)		1,764	1,764			
100068049	BREMERTON	WA		09/23/2021		1,782		(18)			(18)		1,764	1,764			
100068050	BREMERTON	WA		09/23/2021		1,782		(18)			(18)		1,764	1,764			
100163006	MELISSA	TX		08/13/2024		802		(23)			(23)		779	779			
100087133	ROSAMOND	CA		10/25/2022		1,193		52			52		1,245	1,245			
100229604	N RICHLND HLS	TX		08/15/2025		811		(27)			(27)		784	784			
100146906	CARROLLTON	TX		03/26/2024		886		(10)			(10)		876	876			
100151205	BARSTOW	CA		05/10/2024		819		(6)			(6)		813	813			
100068337	FREDERICKSBURG	VA		08/25/2021		1,625		(56)			(56)		1,569	1,569			
100151685	FLOWER MOUND	TX		05/10/2024		793		(12)			(12)		781	781			
100115712	RICHARDSON	TX		07/20/2023		13,449		83			83		13,532	13,532			
100188510	SAINT SIMONS ISLAND	GA		01/08/2025		703		(20)			(20)		683	683			
100283838	LANCASTER	PA		03/16/2026		495		(11)			(11)		484	484			
100178503	HOUSTON	TX		11/21/2024		1,093		(25)			(25)		1,068	1,068			
100189432	BETHLEHEM	GA		01/14/2025		664		(23)			(23)		641	641			
100221109	ASTOR	FL		07/21/2025		686		(22)			(22)		664	664			
100100101	MANSFIELD	TX		03/28/2023		829		(39)			(39)		790	790			
100163907	CAPITOL HEIGHTS	MD		10/04/2024		737		(22)			(22)		715	715			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179615	DAWSONVILLE	GA		11/21/2024		1,238		(23)			(23)		1,215	1,215			
100229884	DAWSONVILLE	GA		08/18/2025		867		(30)			(30)		837	837			
100165569	LIBERTY HILL	TX		08/29/2024		2,110		10			10		2,120	2,120			
100128354	ATLANTA	GA		09/14/2023		850		7			7		857	857			
100229350	AURORA	IL		08/14/2025		668		(18)			(18)		650	650			
100176812	VERO BEACH	FL		11/15/2024		402		(19)			(19)		383	383			
100154779	AZUSA	CA		07/19/2024		768		(44)			(44)		724	724			
100199313	SEVIERVILLE	TN		03/05/2025		721		(21)			(21)		700	700			
100236050	BULLHEAD CITY	AZ		09/04/2025		1,028		(29)			(29)		999	999			
100157917	WILLOUGHBY	OH		07/09/2024		727		(4)			(4)		723	723			
100188888	GRESHAM	OR		01/09/2025		840		(5)			(5)		835	835			
100127569	RICHMOND	VA		09/08/2023		843		1			1		844	844			
100100702	EATONTOWN	NJ		04/28/2023		1,539		41			41		1,580	1,580			
100201820	PROVIDENCE	RI		03/18/2025		1,770		(49)			(49)		1,721	1,721			
100216484	SNELLVILLE	GA		06/23/2025		773		(4)			(4)		769	769			
100149076	N TOPSAIL BEACH	NC		04/19/2024		696		(17)			(17)		679	679			
100235064	LAS VEGAS	NV		08/28/2025		911		(18)			(18)		893	893			
100194317	SAINT JOSEPH	MI		02/14/2025		664		(26)			(26)		638	638			
100137089	WOLFFORTH	TX		11/28/2023		857		46			46		903	903			
100282064	CHARLESTON	SC		02/27/2026		777		(14)			(14)		763	763			
100175223	HENDERSON	NV		11/05/2024		1,204		29			29		1,233	1,233			
100127634	LANDISVILLE	NJ		09/08/2023		530		(8)			(8)		522	522			
100226989	FORT WORTH	TX		07/30/2025		1,025		(28)			(28)		997	997			
100134869	LINCOLN	RI		10/30/2023		86,776		(271)			(271)		86,505	86,505			
100238501	THE VILLAGES	FL		09/19/2025		680		(26)			(26)		654	654			
100153900	LOMPOC	CA		06/05/2024		658		(7)			(7)		651	651			
100195169	RALEIGH	NC		02/24/2025		850							850	850			
100109188	CHARLOTTE	NC		07/21/2023		842		(39)			(39)		803	803			
100137612	SALEM	OR		12/08/2023		1,655		85			85		1,740	1,740			
100100789	GAITHERSBURG	MD		04/28/2023		1,212		72			72		1,284	1,284			
100245011	MAPLETON	UT		09/29/2025		789		(24)			(24)		765	765			
100148445	BREMERTON	WA		04/12/2024		834		(10)			(10)		824	824			
100120621	BALTIMORE	MD		08/18/2023		810		(3)			(3)		807	807			
100108362	HICKSVILLE	NY		05/25/2023		662		71			71		733	733			
100114773	HEMET	CA		07/07/2023		831		(8)			(8)		823	823			
100136360	TAYLOR	TX		11/20/2023		819		39			39		858	858			
100254303	TUCKER	GA		11/06/2025		682		(21)			(21)		661	661			
100172643	MARGATE	FL		10/24/2024		6,984		(130)			(130)		6,854	6,854			
100149923	ALBRIGHTSVILLE	PA		04/29/2024		727		(21)			(21)		706	706			
100173225	BRASELTON	GA		10/30/2024		1,223		(12)			(12)		1,211	1,211			
100116198	JACKSONVILLE BEACH	FL		07/20/2023		1,385		325			325		1,710	1,710			
100150984	GLENDALE	AZ		05/08/2024		823		(5)			(5)		818	818			
100146909	ORMOND BEACH	FL		03/26/2024		778		(17)			(17)		761	761			
100227133	MADISON	AL		07/30/2025		1,561		6			6		1,567	1,567			
100215019	PINELLAS PARK	FL		06/11/2025		677		(20)			(20)		657	657			
100234899	GREENWOOD	SC		08/28/2025		869		35			35		904	904			
100163256	VAN NUYS AREA LOS ANGELES	CA		08/13/2024		813		(22)			(22)		791	791			
100173800	FORT MYERS	FL		10/30/2024		951		(9)			(9)		942	942			
100181377	ADDISON	TX		12/06/2024		737		(33)			(33)		704	704			
100268951	GREENVILLE	SC		12/29/2025		774		(24)			(24)		750	750			
100100624	MORENO VALLEY	CA		04/27/2023		1,951		(102)			(102)		1,849	1,849			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284501	MECHANICSBURG	PA		03/26/2026		810		(22)			(22)		788	788			
100169691	BRADENTON	FL		09/30/2024		717		(38)			(38)		679	679			
100170341	WAUKESHA	WI		10/08/2024		619		(25)			(25)		594	594			
100110521	SARASOTA	FL		06/30/2023		1,069		15			15		1,084	1,084			
100161158	HENDERSON	NV		07/24/2024		1,037		64			64		1,101	1,101			
100139628	BAYTOWN	TX		12/28/2023		449		(35)			(35)		414	414			
100137083	CHARLOTTE	NC		11/28/2023		869		54			54		923	923			
100160078	LANCASTER	CA		07/17/2024		835		(6)			(6)		829	829			
100170384	BAKERSFIELD	CA		10/08/2024		752		(16)			(16)		736	736			
100151619	SARASOTA	FL		05/10/2024		2,261		86			86		2,347	2,347			
100228681	SEASIDE HEIGHTS	NJ		08/11/2025		762		(22)			(22)		740	740			
100245365	WEST BLOOMFIELD	MI		10/06/2025		770		(30)			(30)		740	740			
100169755	LAWRENCEVILLE	GA		09/30/2024		994		(23)			(23)		971	971			
100159353	WESTAMPTON	NJ		07/15/2024		986		(19)			(19)		967	967			
100228802	INDIAN LAND	SC		08/12/2025		2,185		(103)			(103)		2,082	2,082			
100147783	NORFOLK	VA		04/08/2024		787		(19)			(19)		768	768			
100128049	LA VERGNE	TN		09/08/2023		840		13			13		853	853			
100261580	LAWRENCEVILLE	GA		12/12/2025		308		(10)			(10)		298	298			
100246810	TITUSVILLE	FL		10/15/2025		597		(13)			(13)		584	584			
100243471	NEW HAVEN	CT		09/26/2025		563		(27)			(27)		536	536			
100170420	LANCASTER	CA		10/09/2024		802		(18)			(18)		784	784			
100254223	SEDALIA	CO		11/06/2025		767		(21)			(21)		746	746			
100221218	OLD HICKORY	TN		07/21/2025		921		5			5		926	926			
100206863	CAPE CORAL	FL		04/24/2025		3,557		(58)			(58)		3,499	3,499			
100234808	CAMDENTON	MO		08/28/2025		2,851		(97)			(97)		2,754	2,754			
100141270	WOODBRIDGE	VA		01/30/2024		603		(19)			(19)		584	584			
100101905	KISSIMMEE	FL		04/06/2023		668		(20)			(20)		648	648			
100180282	KENNEWICK	WA		11/25/2024		3,098		36			36		3,134	3,134			
100246231	RICHMOND	VA		10/08/2025		707		(32)			(32)		675	675			
100137318	WHARTON	NJ		12/01/2023		1,064		(16)			(16)		1,048	1,048			
100168444	COLLEGE PARK	GA		09/25/2024		811		(20)			(20)		791	791			
100166996	SAINT LOUIS	MO		09/13/2024		727		(15)			(15)		712	712			
100169730	STOCKTON	CA		09/30/2024		741		(29)			(29)		712	712			
100273899	MESA	AZ		01/26/2026		996		(1)			(1)		995	995			
100189934	SURPRISE	AZ		01/21/2025		1,049		112			112		1,161	1,161			
100099743	NESCONSET	NY		02/28/2023		862		(23)			(23)		839	839			
100143279	AUSTIN	TX		02/16/2024		1,155		(22)			(22)		1,133	1,133			
100140340	RIO RANCHO	NM		01/18/2024		1,006		39			39		1,045	1,045			
100179705	PROVIDENCE VILLAGE	TX		11/21/2024		962		67			67		1,029	1,029			
100248884	LANCASTER	PA		10/29/2025		2,188		28			28		2,216	2,216			
100188520	RANSON	WV		01/08/2025		717		(25)			(25)		692	692			
100206250	EUGENE	OR		04/17/2025		766		(28)			(28)		738	738			
100076371	LIBERTY HILL	TX		12/23/2021		1,185		(132)			(132)		1,053	1,053			
100103585	CONROE	TX		05/08/2023		740		(14)			(14)		726	726			
100283343	PANAMA CITY BEACH	FL		03/11/2026		564		(6)			(6)		558	558			
100268557	PROVO	UT		12/29/2025		836		4			4		840	840			
100143403	CHICAGO	IL		02/16/2024		3,173		(97)			(97)		3,076	3,076			
100221413	PALATINE	IL		07/22/2025		704		(13)			(13)		691	691			
100201089	LAS VEGAS	NV		03/12/2025		743		(15)			(15)		728	728			
100276981	JACKSONVILLE	FL		01/30/2026		893		(57)			(57)		836	836			
100140939	HOUSTON	TX		03/28/2024		858		(51)			(51)		807	807			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079864	NORTH PORT	FL		04/25/2022		1,404		(34)			(34)		1,370	1,370			
100169805	DUBLIN	OH		09/30/2024		688		(29)			(29)		659	659			
100160048	CLAYTON	OK		07/17/2024		674		(17)			(17)		657	657			
100148564	ARGYLE	TX		04/12/2024		47,009		(188)			(188)		46,821	46,821			
100168165	HARKER HEIGHTS	TX		09/20/2024		1,269		(34)			(34)		1,235	1,235			
100194617	ORLAND	ME		02/21/2025		715		(7)			(7)		708	708			
100212686	CLOVIS	CA		05/28/2025		758		(23)			(23)		735	735			
100193076	LATHROP	CA		02/10/2025		1,057		129			129		1,186	1,186			
100175256	DAVENPORT	FL		11/05/2024		791		(20)			(20)		771	771			
100254296	PHOENIX	AZ		11/06/2025		1,765		(62)			(62)		1,703	1,703			
100116774	BRASELTON	GA		07/20/2023		1,412		80			80		1,492	1,492			
100273077	TOPEKA	KS		01/15/2026		791		(8)			(8)		783	783			
100153347	OCEAN CITY	MD		05/30/2024		749		(9)			(9)		740	740			
100116394	FORT WASHINGTON	MD		07/20/2023		1,058		75			75		1,133	1,133			
100109348	MELISSA	TX		06/12/2023		823		(12)			(12)		811	811			
100134272	PALMDALE	CA		10/27/2023		702		(19)			(19)		683	683			
100254429	STOCKTON	CA		11/07/2025		2,992		(22)			(22)		2,970	2,970			
100115597	POMPANO BEACH	FL		07/19/2023		653		(6)			(6)		647	647			
100168114	LA MIRADA	CA		09/20/2024		810		(13)			(13)		797	797			
100151234	ESTERO	FL		05/10/2024		4,838		(119)			(119)		4,719	4,719			
100120211	LARGO	FL		08/18/2023		752		(23)			(23)		729	729			
100167572	PENDERGRASS	GA		09/19/2024		843		(15)			(15)		828	828			
100129358	PRINCETON	TX		09/25/2023		788							788	788			
100188833	PLYMOUTH	MA		01/09/2025		735		(20)			(20)		715	715			
100102102	WALDORF	MD		04/14/2023		573		(30)			(30)		543	543			
100116483	DORAL	FL		07/20/2023		1,294		327			327		1,621	1,621			
100190027	MYRTLE BEACH	SC		01/21/2025		904		90			90		994	994			
100120951	GOULDSBORO	PA		08/30/2023		832		17			17		849	849			
100201281	APOPKA	FL		03/12/2025		677		(32)			(32)		645	645			
100068268	ROCKAWAY BEACH	OR		08/25/2021		1,433		(74)	3		(77)		1,356	1,356			
100190214	MAURICE	LA		01/21/2025		8,521		(304)			(304)		8,217	8,217			
100176940	FORT LAUDERDALE	FL		11/15/2024		724		(28)			(28)		696	696			
100268625	SAINT CLAIR	MO		12/29/2025		3,622		(119)			(119)		3,503	3,503			
100158612	PONTE VEDRA BEACH	FL		07/10/2024		10,969		(80)			(80)		10,889	10,889			
100160961	ATLANTA	GA		07/24/2024		1,481		(40)			(40)		1,441	1,441			
100214374	SAN ANTONIO	TX		06/02/2025		1,157		96			96		1,253	1,253			
100284843	DUNCANVILLE	TX		03/27/2026		795		(13)			(13)		782	782			
100234822	GROVETOWN	GA		08/28/2025		880		(38)			(38)		842	842			
100246235	MEBANE	NC		10/08/2025		23,832		(848)			(848)		22,984	22,984			
100162656	FORT WORTH	TX		08/12/2024		3,524		79			79		3,603	3,603			
100132575	DAVENPORT	FL		11/03/2023		6,049		70			70		6,119	6,119			
100228651	BREVARD	NC		08/11/2025		761		(22)			(22)		739	739			
100205992	ASHLAND	VA		04/15/2025		674		(18)			(18)		656	656			
100060258	HORSHAM	PA		06/25/2021		887		(28)			(28)		859	859			
100147987	FORT MYERS	FL		04/10/2024		752		3			3		755	755			
100180069	CHARLOTTE	NC		11/25/2024		827		(20)			(20)		807	807			
100061310	HOPKINS	MN		06/01/2021		2,084		8			8		2,092	2,092			
100195374	TRENTON	GA		02/24/2025		671		(21)			(21)		650	650			
100186384	HARTSVILLE	SC		12/30/2024		262		(6)			(6)		256	256			
100205985	PENDERGRASS	GA		04/15/2025		818		(11)			(11)		807	807			
100160039	MCKINNEY	TX		07/17/2024		918		(16)			(16)		902	902			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128514	HENDERSONVILLE	TN		09/15/2023		446		(27)			(27)		419	419			
100193134	WASHINGTON	UT		02/10/2025		915		57			57		972	972			
100116292	HOUSTON	TX		07/20/2023		1,161		219			219		1,380	1,380			
100143240	TUCSON	AZ		02/16/2024		943		8			8		951	951			
100141696	LAS VEGAS	NV		01/30/2024		733		10			10		743	743			
100140006	MYRTLE BEACH	SC		01/09/2024		2,693		95			95		2,788	2,788			
100128148	KILL DEVIL HILLS	NC		09/18/2023		1,413		(2)			(2)		1,411	1,411			
100220410	BRYAN	TX		07/15/2025		15,498		(201)			(201)		15,297	15,297			
100159452	FREDERICK	CO		07/15/2024		834		(11)			(11)		823	823			
100195173	CATONSVILLE	MD		02/24/2025		1,170		3			3		1,173	1,173			
100116644	AREA OF TORRANCE	CA		07/20/2023		1,771		506			506		2,277	2,277			
100070421	PORTLAND	OR		09/23/2021		3,626		(70)			(70)		3,556	3,556			
100148233	CLINTON	MD		04/12/2024		845		(2)			(2)		843	843			
100228954	MIAMI	FL		09/10/2025		781							781	781			
100137733	HAMPTON	GA		12/08/2023		931		53			53		984	984			
100171569	LAVON	TX		10/16/2024		804		(16)			(16)		788	788			
100229799	SAINT CHARLES	IL		08/18/2025		693		(29)			(29)		664	664			
100161049	BUFFALO	MN		07/24/2024		738		(22)			(22)		716	716			
100156642	HOWELL	NJ		06/24/2024		735		(19)			(19)		716	716			
100065525	BETTENDORF	IA		07/28/2021		1,791		(30)			(30)		1,761	1,761			
100086628	LAVON	TX		09/30/2022		1,501		(22)			(22)		1,479	1,479			
100277045	SUMMERVILLE	SC		02/06/2026		732		(15)			(15)		717	717			
100221132	MINNEAPOLIS	MN		07/21/2025		759		(12)			(12)		747	747			
100228725	POOLER	GA		08/11/2025		798		(21)			(21)		777	777			
100229898	VIRGINIA BEACH	VA		08/18/2025		808		(3)			(3)		805	805			
100268965	ST GEORGE	UT		12/29/2025		761		(26)			(26)		735	735			
100142074	CYPRESS	TX		02/29/2024		716		(12)			(12)		704	704			
100103119	KANSAS CITY	MO		04/21/2023		759		(14)			(14)		745	745			
100176733	YAKIMA	WA		11/15/2024		1,111		(30)			(30)		1,081	1,081			
100136892	GRAHAM	NC		11/27/2023		974		98			98		1,072	1,072			
100222587	PEORIA	AZ		07/30/2025		1,560		(24)			(24)		1,536	1,536			
100176885	CHATTANOOGA	TN		11/15/2024		772		(25)			(25)		747	747			
100255809	COLUMBUS	OH		11/24/2025		810		(20)			(20)		790	790			
100148926	STALLINGS	NC		04/17/2024		1,487		(24)			(24)		1,463	1,463			
100197634	LITTLE ELM	TX		02/26/2025		745		(18)			(18)		727	727			
100184393	PORTERVILLE	CA		12/16/2024		514		15			15		529	529			
100268338	OMAHA	NE		12/29/2025		808		(17)			(17)		791	791			
100268483	DUNDEE	FL		12/29/2025		879		5			5		884	884			
100195609	ADDISON	IL		02/24/2025		719		(8)			(8)		711	711			
5.00008E+11	ALPHEN AAN DEN RIJN	NLD		02/25/2026		9,211						194	9,405	9,226	(180)		(180)
100253981	MELISSA	TX		10/30/2025		827		(18)			(18)		809	809			
100155191	ELLIJAY	GA		07/19/2024		726		(28)			(28)		698	698			
100158942	FORT MYERS	FL		07/12/2024		753		(20)			(20)		733	733			
100189944	BLACK BUTTE RANCH	OR		01/21/2025		13,894		(344)			(344)		13,550	13,550			
100188371	BOISE	ID		01/08/2025		1,334		(28)			(28)		1,306	1,306			
100185235	FRONT ROYAL	VA		01/24/2025		709		(28)			(28)		681	681			
100215368	MOAB	UT		06/12/2025		524		(6)			(6)		518	518			
100245744	GRAND MARAIS	MI		10/06/2025		2,313		(109)			(109)		2,204	2,204			
100254639	MADISON	TN		11/10/2025		766		(13)			(13)		753	753			
100152624	MANSFIELD	TX		05/17/2024		782		1			1		783	783			
100172544	CHATTANOOGA	TN		10/23/2024		494		(16)			(16)		478	478			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210102	GARNER	NC		05/07/2025		862		(16)			(16)		846	846			
100168442	ROUND ROCK	TX		09/25/2024		825		(14)			(14)		811	811			
100108131	OCOEE	FL		05/24/2023		903							903	903			
100100833	EDGWATER PARK	NJ		04/28/2023		1,055		37			37		1,092	1,092			
100219096	THE COLONY	TX		06/27/2025		735		(11)			(11)		724	724			
100227174	BLUE ASH	OH		07/30/2025		2,358		(97)			(97)		2,261	2,261			
100073544	PACOIMA	CA		11/19/2021		1,672		(3)			(3)		1,669	1,669			
100206658	LORIS	SC		04/24/2025		2,061		(30)			(30)		2,031	2,031			
100188356	CHARLOTTE	NC		01/08/2025		801		(11)			(11)		790	790			
100211755	TACOMA	WA		05/19/2025		818		2			2		820	820			
100151514	LAVEEN	AZ		05/10/2024		819		(5)			(5)		814	814			
100170114	TANNERSVILLE	PA		10/08/2024		883		(18)			(18)		865	865			
100171686	DANVILLE	KY		10/16/2024		731		(14)			(14)		717	717			
100103716	SILVER SPRING	MD		05/08/2023		2,534		(82)			(82)		2,452	2,452			
100218875	HOT SPRINGS VILLAGE	AR		06/27/2025		747		(20)			(20)		727	727			
100221435	ANTIOCH	TN		07/22/2025		667		(26)			(26)		641	641			
100194242	GAINESVILLE	FL		02/14/2025		653		(32)			(32)		621	621			
100177233	FOLEY	AL		01/16/2025		1,000		(18)			(18)		982	982			
100057519	DENVER	CO		06/30/2021		1,822		(26)			(26)		1,796	1,796			
100181946	FORT WORTH	TX		12/12/2024		899		19			19		918	918			
100203225	DELRAY BEACH	FL		03/27/2025		781		(18)			(18)		763	763			
100153725	OREM	UT		07/11/2024		892		(37)			(37)		855	855			
100243757	HYATTSVILLE	MD		09/29/2025		730		1			1		731	731			
100213885	AUBURN	AL		05/29/2025		589		50	1		49		638	638			
100161904	BLUE SPRINGS	MO		07/31/2024		812		18			18		830	830			
100163243	BLUE SPRINGS	MO		08/13/2024		822		8			8		830	830			
100163251	BLUE SPRINGS	MO		08/13/2024		823		7			7		830	830			
100253789	MILFORD	CT		10/30/2025		717		(34)			(34)		683	683			
100108246	HYATTSVILLE	MD		05/24/2023		538		(18)			(18)		520	520			
100200507	MILWAUKEE	WI		03/11/2025		830		3			3		833	833			
100135479	NORTH LAS VEGAS	NV		11/13/2023		1,019		88			88		1,107	1,107			
100244480	POWHATAN	VA		09/29/2025		761		(22)			(22)		739	739			
100244698	AVON	IN		09/29/2025		764		(25)			(25)		739	739			
100137751	LAS VEGAS	NV		12/08/2023		1,748		81			81		1,829	1,829			
100200189	GRESHAM	OR		03/07/2025		755		(29)			(29)		726	726			
100149475	PINEVILLE	NC		04/24/2024		989		(26)			(26)		963	963			
100164353	BLOOMINGDALE	GA		08/21/2024		547		(8)	1		(9)		538	538			
100195161	HARDEEVILLE	SC		02/24/2025		499		(24)	1		(25)		474	474			
100229612	EPPING	NH		08/15/2025		629		(29)			(29)		600	600			
100168757	NORTH CHESTERFIELD	VA		09/26/2024		340		(12)			(12)		328	328			
100139327	LAS VEGAS	NV		12/28/2023		853		(9)			(9)		844	844			
100139328	LAS VEGAS	NV		12/28/2023		854		(10)			(10)		844	844			
100140921	ENGLEWOOD	FL		02/26/2024		1,226		(38)			(38)		1,188	1,188			
100201196	WINTER HAVEN	FL		03/12/2025		692		(16)			(16)		676	676			
100179456	HANFORD	CA		11/21/2024		922		18			18		940	940			
100147352	DENTON	TX		05/08/2024		476		(20)			(20)		456	456			
100149062	STERLING	VA		04/19/2024		703		(21)			(21)		682	682			
100207197	AUBREY	TX		04/28/2025		999		(19)			(19)		980	980			
100107975	BRADENTON	FL		05/22/2023		697		(10)			(10)		687	687			
100172300	FISHERS	IN		10/21/2024		865		(16)			(16)		849	849			
100247133	TEHACHAPI	CA		10/23/2025		834		(21)			(21)		813	813			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229119	ANTIOCH	IL		08/14/2025		1,042		(26)			(26)		1,016	1,016			
100119221	BRASELTON	GA		07/31/2023		1,385		72			72		1,457	1,457			
100082919	MERCER ISLAND	WA		05/17/2022		1,636		(64)			(64)		1,572	1,572			
100115386	MESA	AZ		07/17/2023		573		(31)			(31)		542	542			
100268543	PHILADELPHIA	PA		12/29/2025		2,288		(57)			(57)		2,231	2,231			
100257206	CHARLOTTE	NC		11/26/2025		3,931		(113)			(113)		3,818	3,818			
100091078	CALEXICO	CA		01/31/2023		976		(32)			(32)		944	944			
100238986	CHATTANOOGA	TN		09/23/2025		705		(30)			(30)		675	675			
100160197	WACO	TX		07/18/2024		743		(10)			(10)		733	733			
100189314	LAKE BLUFF	IL		01/13/2025		724		(22)			(22)		702	702			
100197531	CYPRESS	TX		02/26/2025		681		(17)			(17)		664	664			
100141650	ANTIOCH	TN		01/30/2024		575		(6)			(6)		569	569			
100226873	WOLCOTT	CT		07/30/2025		1,369		(27)			(27)		1,342	1,342			
100238901	NOKOMIS	FL		09/23/2025		716		(24)			(24)		692	692			
100100718	MILLINGTON	NJ		04/28/2023		1,222		72			72		1,294	1,294			
100159867	POMPANO BEACH	FL		08/16/2024		671		(30)			(30)		641	641			
100156575	STALLINGS	NC		06/24/2024		792		(8)			(8)		784	784			
100146653	LUTZ	FL		03/20/2024		610		(18)			(18)		592	592			
100153340	FORT MYERS	FL		05/30/2024		794		(4)			(4)		790	790			
100247201	BERLIN	MD		10/23/2025		737		(29)			(29)		708	708			
100254261	GRAND JUNCTION	CO		11/06/2025		738		(30)			(30)		708	708			
100133762	NAVARRE	FL		10/23/2023		763		(6)			(6)		757	757			
100190304	MERRICK	NY		01/22/2025		748		(10)			(10)		738	738			
100147851	BREMERTON	WA		04/08/2024		820		(6)			(6)		814	814			
100155227	MANOR	TX		07/19/2024		606		(41)			(41)		565	565			
100246623	REYNOLDSBURG	OH		10/15/2025		755		(28)			(28)		727	727			
100138880	HURON	OH		12/21/2023		782		(25)			(25)		757	757			
100118006	STUARTS DRAFT	VA		07/20/2023		1,030		38			38		1,068	1,068			
100068004	PORTLAND	OR		09/23/2021		1,777		(22)			(22)		1,755	1,755			
100158124	ORLANDO	FL		07/09/2024		1,282		(27)			(27)		1,255	1,255			
100063062	OWINGS MILLS	MD		07/01/2021		2,377		(25)			(25)		2,352	2,352			
100161763	HACKETTSTOWN	NJ		07/31/2024		789		(43)			(43)		746	746			
100253902	LITTLE ELM	TX		10/30/2025		2,623		(71)			(71)		2,552	2,552			
100276938	BRADENTON	FL		01/30/2026		735		(27)			(27)		708	708			
100169996	FREEHOLD	NJ		11/08/2024		97		(2)			(2)		95	95			
100205151	MESA	AZ		05/01/2025		718		(20)			(20)		698	698			
100257036	THE VILLAGES	FL		11/26/2025		681		(31)			(31)		650	650			
100159331	PARRISH	FL		07/15/2024		981		11			11		992	992			
100268459	SUGARLOAF	CA		12/29/2025		774		(9)			(9)		765	765			
100156863	COLUMBUS	OH		06/27/2024		762		(13)			(13)		749	749			
100137345	FRESNO	CA		12/01/2023		599		(9)			(9)		590	590			
100255698	LAWRENCEVILLE	GA		11/24/2025		898		(3)			(3)		895	895			
100151693	BUDA	TX		05/10/2024		856		14			14		870	870			
100120060	DURHAM	NC		08/11/2023		1,704		26			26		1,730	1,730			
100160844	HOUSTON	TX		07/24/2024		1,800		(74)			(74)		1,726	1,726			
100229997	BRIGHTON	MA		08/22/2025		786		(6)			(6)		780	780			
100176843	SENECA	SC		11/15/2024		1,621		(69)			(69)		1,552	1,552			
100151564	MCKINNEY	TX		05/10/2024		753		(11)			(11)		742	742			
100081507	ROSWELL	GA		03/18/2022		3,329		143			143		3,472	3,472			
100200689	BRADENTON	FL		03/11/2025		781		(14)			(14)		767	767			
100254228	STERLING	VA		11/06/2025		825		(27)			(27)		798	798			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268908	TYGH VALLEY	OR		12/29/2025		852		(10)			(10)		842	842			
100282228	VENICE	FL		02/27/2026		434		(19)			(19)		415	415			
100151220	DENTON	TX		05/10/2024		7,429		(55)			(55)		7,374	7,374			
100148473	UNION	NE		04/12/2024		713		(21)			(21)		692	692			
100177122	DENISON	TX		01/16/2025		813		(9)			(9)		804	804			
100139951	PALMDALE	CA		01/09/2024		779		(10)			(10)		769	769			
100086144	HERRIMAN	UT		10/07/2022		1,014		(4)			(4)		1,010	1,010			
100144224	MONTGOMERY	TX		03/07/2024		954		11			11		965	965			
100140826	CHICAGO	IL		03/06/2024		558		(29)			(29)		529	529			
100100012	KISSIMMEE	FL		03/28/2023		657		(21)			(21)		636	636			
100209371	ZEPHYRHILLS	FL		04/29/2025		1,075		(38)			(38)		1,037	1,037			
100109352	SCRANTON	PA		06/12/2023		892		(12)			(12)		880	880			
100243256	HONOLULU	HI		09/26/2025		734		(22)			(22)		712	712			
100226822	BUFORD	GA		07/30/2025		8,110		226			226		8,336	8,336			
100169640	MIDDLETON	ID		09/30/2024		504		(18)			(18)		486	486			
100180492	BAKERSFIELD	CA		11/26/2024		107		(4)			(4)		103	103			
100127710	TOMS RIVER	NJ		09/08/2023		1,987		(53)			(53)		1,934	1,934			
100173150	COOPERSBURG	PA		10/30/2024		617		11			11		628	628			
100063687	OCEAN VIEW	DE		07/01/2021		1,960		(6)			(6)		1,954	1,954			
100133678	MIAMI	FL		10/23/2023		20,172		(313)			(313)		19,859	19,859			
100162766	GREENVILLE	SC		08/12/2024		726		(16)			(16)		710	710			
100115313	PALM COAST	FL		07/17/2023		845		(7)			(7)		838	838			
100201108	CHARLOTTE	NC		03/12/2025		745		(20)			(20)		725	725			
100068123	AURORA	CO		08/25/2021		1,655		(46)			(46)		1,609	1,609			
100141371	FAYETTEVILLE	NC		01/30/2024		21,849		(527)			(527)		21,322	21,322			
100254020	ANTELOPE	CA		10/30/2025		591		(13)	1		(14)		577	577			
100214018	FOREST GROVE	OR		05/29/2025		5,784		(126)			(126)		5,658	5,658			
100115016	NAVARRE	FL		07/14/2023		882							882	882			
100141380	GARLAND	TX		01/30/2024		615		(28)			(28)		587	587			
100128156	WEST WILDWOOD	NJ		09/18/2023		768							768	768			
100179515	KERMAN	CA		11/21/2024		3,798							3,798	3,798			
100159516	FAYETTEVILLE	AR		07/15/2024		733		(19)			(19)		714	714			
100158781	MAGNOLIA	TX		07/10/2024		731		(17)			(17)		714	714			
100206204	WINTER HAVEN	FL		04/16/2025		922		48			48		970	970			
100083837	LAKE WORTH	FL		07/12/2022		1,297		(30)			(30)		1,267	1,267			
100204971	ONTARIO	OR		04/10/2025		675		(32)			(32)		643	643			
100204047	DAVIE	FL		03/28/2025		3,140		6			6		3,146	3,146			
100160390	CLOVIS	CA		09/06/2024		1,325		(44)			(44)		1,281	1,281			
100244790	CHEHALIS	WA		09/29/2025		2,706		(63)			(63)		2,643	2,643			
100149808	PRINCETON	TX		04/26/2024		770		(7)			(7)		763	763			
100144420	WOLFFORTH	TX		03/07/2024		810		(13)			(13)		797	797			
100227975	FLOWERY BRANCH	GA		08/04/2025		589		(28)			(28)		561	561			
100153962	BLUE SPRINGS	MO		06/05/2024		819		20			20		839	839			
100190208	GREENSBORO	NC		01/21/2025		809		(17)			(17)		792	792			
100282075	LEHIGH ACRES	FL		02/27/2026		2,166		(96)			(96)		2,070	2,070			
100247007	MCKINNEY	TX		10/22/2025		1,023		(39)			(39)		984	984			
100081256	LEANDER	TX		03/18/2022		1,666		45			45		1,711	1,711			
100211746	BAKERSFIELD	CA		05/19/2025		740		(13)			(13)		727	727			
100142642	FRESNO	CA		02/08/2024		844		(9)			(9)		835	835			
100119328	DULUTH	GA		07/31/2023		616		1			1		617	617			
100228581	ETOILE	TX		08/11/2025		696		(29)			(29)		667	667			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153232	IRVING	TX		05/30/2024		1,963		5			5		1,968	1,968			
100199841	FARMINGVILLE	NY		03/05/2025		1,363		(89)			(89)		1,274	1,274			
100272276	LIBERTYVILLE	IL		01/08/2026		2,353		(52)			(52)		2,301	2,301			
100168433	OAKHURST	CA		09/25/2024		722		(23)			(23)		699	699			
100166232	GASTONIA	NC		09/09/2024		916		11			11		927	927			
100221564	DUBLIN	OH		07/22/2025		1,853		(55)			(55)		1,798	1,798			
100153352	LORDS VALLEY	PA		05/30/2024		504		(8)			(8)		496	496			
100142964	BIG BEAR CITY	CA		02/09/2024		717		(20)			(20)		697	697			
100120797	HOUSTON	TX		08/25/2023		436		(15)			(15)		421	421			
100163137	GEORGETOWN	TX		08/13/2024		868		(11)			(11)		857	857			
100216289	CHESAPEAKE	VA		06/20/2025		841		(21)			(21)		820	820			
100253202	TUCSON	AZ		10/30/2025		766		(19)			(19)		747	747			
100150938	VANCOUVER	WA		05/08/2024		917		19			19		936	936			
100150943	VANCOUVER	WA		05/08/2024		917		19			19		936	936			
100147630	TAMPA	FL		04/04/2024		702		(26)			(26)		676	676			
100268544	FREEHOLD	NJ		12/29/2025		857		4			4		861	861			
100238896	FERNDALE	MI		09/23/2025		816		(13)			(13)		803	803			
100115888	SAINT CLOUD	FL		07/20/2023		859		(1)			(1)		858	858			
100268747	APOPKA	FL		12/29/2025		870		12			12		882	882			
100273004	APOPKA	FL		01/15/2026		862		20			20		882	882			
100087102	DESOTO	TX		11/04/2022		745		(21)			(21)		724	724			
100140301	LAS VEGAS	NV		01/18/2024		701		(21)			(21)		680	680			
100139254	PALM BEACH GARDENS	FL		12/28/2023		990		(16)			(16)		974	974			
100190124	FISHERS	IN		01/21/2025		719		(19)			(19)		700	700			
100081022	CORVALLIS	OR		03/18/2022		1,776		66			66		1,842	1,842			
100205649	STOCKTON	CA		05/09/2025		1,046		(8)			(8)		1,038	1,038			
100164036	PEMBROKE PINES	FL		08/21/2024		802		(24)			(24)		778	778			
100228543	MYRTLE BEACH	SC		08/11/2025		737		(20)			(20)		717	717			
100246195	BRIDGEWATER	NH		10/08/2025		2,081		(86)			(86)		1,995	1,995			
100212588	CHATSWORTH	CA		05/29/2025		666		(27)			(27)		639	639			
100134740	FRISCO	TX		10/30/2023		679		(35)			(35)		644	644			
100204799	WILMETTE	IL		04/09/2025		813		10			10		823	823			
100254309	HURST	TX		11/06/2025		808		(28)			(28)		780	780			
100170139	OVERLAND PARK	KS		10/08/2024		959		(24)			(24)		935	935			
100161018	DESOTO	TX		07/24/2024		742		(23)			(23)		719	719			
100088956	SCOTTSDALE	AZ		11/15/2022		709		(38)			(38)		671	671			
100229601	LEESBURG	VA		08/15/2025		1,017		(33)			(33)		984	984			
100137983	ZEPHYRHILLS	FL		12/13/2023		1,000		92			92		1,092	1,092			
100216034	LEHIGH ACRES	FL		06/17/2025		637		(27)			(27)		610	610			
100269182	VIENNA	VA		12/30/2025		1,113		(51)			(51)		1,062	1,062			
100129544	DAVENPORT	FL		09/29/2023		785		(1)			(1)		784	784			
100201949	MESA	AZ		03/18/2025		691		(32)			(32)		659	659			
100200502	BENTON	AR		03/11/2025		814		16			16		830	830			
100228056	FLEMING ISLAND	FL		08/07/2025		760		(8)			(8)		752	752			
100218995	MERCED	CA		06/27/2025		750		2			2		752	752			
100272586	DELRAY BEACH	FL		01/09/2026		768		(36)			(36)		732	732			
100171882	AUSTIN	TX		10/17/2024		947		(23)			(23)		924	924			
100234879	MERCED	CA		08/28/2025		1,153		27			27		1,180	1,180			
100168437	LEANDER	TX		09/25/2024		798		(18)			(18)		780	780			
100212153	MADRAS	OR		05/22/2025		562		(16)			(16)		546	546			
100100664	FREDERICKSBURG	VA		04/28/2023		1,370		21			21		1,391	1,391			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212312	PEARLAND	TX		05/28/2025		751		(20)			(20)		731	731			
100238783	BIG BEAR LAKE	CA		09/23/2025		790		(20)			(20)		770	770			
100201894	STOCKTON	CA		03/18/2025		753		(9)			(9)		744	744			
100179530	DENTON	TX		11/21/2024		836		(6)			(6)		830	830			
100261191	NOKOMIS	FL		12/05/2025		799		(23)			(23)		776	776			
100185476	MOSES LAKE	WA		12/20/2024		913		23			23		936	936			
100255891	BOGART	GA		11/24/2025		803		(16)			(16)		787	787			
100261407	TACOMA	WA		12/08/2025		812		(23)			(23)		789	789			
100203291	ARLINGTON	TX		03/27/2025		702		(29)			(29)		673	673			
100166957	WILMINGTON	NC		09/13/2024		687		(12)			(12)		675	675			
100148780	ROYSE CITY	TX		04/17/2024		710		(25)			(25)		685	685			
100255353	CRESTLINE	CA		11/25/2025		806							806	806			
100246096	MOORESBURG	TN		10/08/2025		713		(30)			(30)		683	683			
100120590	LAS VEGAS	NV		08/18/2023		866		(9)			(9)		857	857			
100135145	PORT SAINT LUCIE	FL		11/03/2023		601		(6)			(6)		595	595			
100189101	MARIETTA	GA		01/13/2025		1,038		(42)			(42)		996	996			
100156923	SCRANTON	PA		06/27/2024		638		(19)			(19)		619	619			
100110287	OCEAN ISLE	NC		06/30/2023		932		2			2		934	934			
100229255	NORTH CHARLESTON	SC		08/13/2025		724		(20)			(20)		704	704			
100081418	REDINGTON SHORES	FL		03/18/2022		1,627		16			16		1,643	1,643			
100128343	VIRGINIA BEACH	VA		09/14/2023		791		(12)			(12)		779	779			
100081332	EL MONTE	CA		03/18/2022		1,909		7			7		1,916	1,916			
100139993	OXFORD	AL		01/09/2024		626		(7)			(7)		619	619			
100206678	BRIDGEPORT	PA		04/24/2025		1,083		105			105		1,188	1,188			
100171810	LAS VEGAS	NV		10/17/2024		1,536		(43)			(43)		1,493	1,493			
100171709	LAWRENCEVILLE	GA		10/17/2024		787		(20)			(20)		767	767			
100182639	PARRISH	FL		12/12/2024		853		3			3		856	856			
100227235	FLORENCE	OR		07/31/2025		747		(26)			(26)		721	721			
100246165	WALDPORT	OR		10/08/2025		755		(34)			(34)		721	721			
100229492	GULF SHORES	AL		08/15/2025		734		(13)			(13)		721	721			
100195523	PROVO	UT		02/24/2025		1,438		88			88		1,526	1,526			
100255629	MINOOKA	IL		11/24/2025		1,260		(41)			(41)		1,219	1,219			
100070425	MIRAMAR	FL		09/23/2021		1,756		(25)			(25)		1,731	1,731			
100138267	TUCSON	AZ		12/15/2023		386		3			3		389	389			
100215780	AMMON	ID		06/12/2025		1,145		(15)			(15)		1,130	1,130			
100131791	PALMETTO	FL		10/06/2023		609		(23)			(23)		586	586			
100261212	VIRGINIA BEACH	VA		12/05/2025		1,962		(37)			(37)		1,925	1,925			
100108249	NORTH LAS VEGAS	NV		05/24/2023		669		(58)			(58)		611	611			
100182167	SEVIERVILLE	TN		12/12/2024		532		2			2		534	534			
100189818	PARRISH	FL		01/21/2025		923		94			94		1,017	1,017			
100143160	GOLDEN	CO		02/16/2024		757		(18)			(18)		739	739			
100169199	TAMPA	FL		09/27/2024		811		(25)			(25)		786	786			
100253165	PERRIS	CA		10/30/2025		845		(20)			(20)		825	825			
100234850	MEXICO BEACH	FL		08/28/2025		1,160		81			81		1,241	1,241			
100148222	FORNEY	TX		04/12/2024		736		(13)			(13)		723	723			
100205773	LANCASTER	CA		04/14/2025		765		(6)			(6)		759	759			
100238841	KANSAS CITY	MO		09/23/2025		898		(20)			(20)		878	878			
100079949	MIAMI	FL		04/25/2022		9,229		(253)			(253)		8,976	8,976			
100218819	WEST WARWICK	RI		06/27/2025		754		(14)			(14)		740	740			
100215677	FRESNO	CA		06/13/2025		351		5			5		356	356			
100140110	BRADENTON	FL		01/09/2024		887		(17)			(17)		870	870			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100144145	KISSIMMEE	FL		03/07/2024		783		(15)			(15)		768	768			
100163130	EAST POINT	GA		08/13/2024		683		(17)			(17)		666	666			
100261538	NEW PORT RICHEY	FL		12/12/2025		675		(32)			(32)		643	643			
100161393	GALLATIN	TN		07/25/2024		731		(18)			(18)		713	713			
100148604	POOLER	GA		04/12/2024		773		(5)			(5)		768	768			
100204148	MANASSAS	VA		03/28/2025		709		(24)			(24)		685	685			
100127617	OCEAN CITY	MD		09/08/2023		829		(10)			(10)		819	819			
100192539	BRENTWOOD	TN		02/10/2025		642		(26)			(26)		616	616			
100192537	BRENTWOOD	TN		02/10/2025		642		(26)			(26)		616	616			
100136479	FORT WORTH	TX		11/20/2023		575		48	1		47		622	622			
100110638	ORLANDO	FL		06/30/2023		794		(17)			(17)		777	777			
100229915	PORTERVILLE	CA		08/18/2025		636		(22)			(22)		614	614			
100205671	COLONIAL BEACH	VA		05/09/2025		696		(21)			(21)		675	675			
100212145	CHARLOTTE	NC		05/22/2025		904		50			50		954	954			
100127926	OAK RIDGE	TN		09/08/2023		861		14			14		875	875			
100117446	BUCHANAN	NY		07/20/2023		1,864		63			63		1,927	1,927			
100201535	SANTA ANA	CA		03/13/2025		7,266		(77)			(77)		7,189	7,189			
100100684	PAHRUMP	NV		04/28/2023		1,132		57			57		1,189	1,189			
100118066	ORLANDO	FL		07/20/2023		905		25			25		930	930			
100254044	COOPERSBURG	PA		10/30/2025		510		(8)			(8)		502	502			
100156408	BLAINE	MN		06/24/2024		800							800	800			
4010045916	STATESVILLE	NC		03/22/2023		12,597		(169)			(169)		12,428	12,428			
100155104	PINELLAS PARK	FL		07/19/2024		1,322		(5)			(5)		1,317	1,317			
100151646	SEQUIM	WA		05/10/2024		801		(8)			(8)		793	793			
100089590	JACKSONVILLE	FL		01/30/2023		496		(25)			(25)		471	471			
100186404	LANCASTER	CA		12/30/2024		1,724		(32)			(32)		1,692	1,692			
100149364	SAN ANTONIO	TX		04/24/2024		1,958		150			150		2,108	2,108			
100109783	NAPA	CA		08/04/2023		1,077		(9)			(9)		1,068	1,068			
100087512	RICHMOND	TX		10/25/2022		2,595		152			152		2,747	2,747			
100198259	FARMINGTON	AR		02/28/2025		745		(22)			(22)		723	723			
100243419	KURE BEACH	NC		09/26/2025		712		(25)			(25)		687	687			
100214865	PHOENIX	AZ		06/11/2025		662		(30)			(30)		632	632			
100188669	GLENDALE	AZ		02/10/2025		704		(14)			(14)		690	690			
100247711	EAST BRUNSWICK	NJ		10/29/2025		1,377		(58)			(58)		1,319	1,319			
100060309	RICHMOND	VA		06/25/2021		1,922		(51)			(51)		1,871	1,871			
100246686	DOVER	NJ		10/15/2025		662		(21)			(21)		641	641			
100211734	LAWRENCEVILLE	GA		05/19/2025		927		(18)			(18)		909	909			
100136268	AVONDALE	AZ		11/20/2023		465		(7)			(7)		458	458			
100214317	OAKLAND	MD		06/02/2025		699		(23)			(23)		676	676			
100128230	OXFORD	MA		09/14/2023		523		(10)			(10)		513	513			
100246435	NORTH FORT MYERS	FL		10/10/2025		685		(28)			(28)		657	657			
100138871	FORSYTH	GA		12/21/2023		725		(19)			(19)		706	706			
100207019	EATONVILLE	WA		04/24/2025		900		(33)			(33)		867	867			
100148534	MCKINNEY	TX		04/12/2024		829		(8)			(8)		821	821			
100130211	SEATTLE	WA		11/15/2023		383		(3)			(3)		380	380			
100129379	AUBREY	TX		09/26/2023		872		6			6		878	878			
100205589	GRASS VALLEY	CA		05/09/2025		752		(27)			(27)		725	725			
100131860	ORLANDO	FL		10/06/2023		642		(14)			(14)		628	628			
100166162	ST AUGUSTINE	FL		09/09/2024		749		(19)			(19)		730	730			
100210623	DEARBORN	MI		05/15/2025		688		(24)			(24)		664	664			
100228477	OCALA	FL		08/11/2025		840		5			5		845	845			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110045	ANSONIA	CT		06/23/2023		556		(5)			(5)		551	551			
100152222	BATON ROUGE	LA		05/17/2024		753		4			4		757	757			
100152225	BATON ROUGE	LA		05/17/2024		753		4			4		757	757			
100194131	MIDWAY	KY		02/14/2025		771		(14)			(14)		757	757			
100149535	DAYTONA BEACH	FL		04/26/2024		754		3			3		757	757			
100214497	FLOWER MOUND	TX		06/06/2025		739		4			4		743	743			
100215552	HILTON HEAD ISLAND	SC		06/12/2025		515		(12)	1		(13)		502	502			
100198338	DENTON	TX		02/28/2025		775		(11)			(11)		764	764			
100189766	VIRGINIA BEACH	VA		01/21/2025		613		(12)			(12)		601	601			
100119459	VIRGINIA BEACH	VA		07/31/2023		782		(11)			(11)		771	771			
100086501	LAS VEGAS	NV		09/30/2022		785		(21)			(21)		764	764			
100110450	FLOWERMOUND	TX		06/30/2023		1,078		27			27		1,105	1,105			
100076126	SOUTH OGDEN	UT		01/07/2022		1,691		(21)			(21)		1,670	1,670			
100253672	MONON	IN		10/30/2025		952		(9)			(9)		943	943			
100152297	WESTAMPTON	NJ		05/17/2024		1,079		(17)			(17)		1,062	1,062			
100221174	YUMA	AZ		07/21/2025		770		(9)			(9)		761	761			
100272970	WEST GLACIER	MT		01/15/2026		6,216		(146)			(146)		6,070	6,070			
100108232	PORTLAND	OR		05/24/2023		607		(25)			(25)		582	582			
100064930	MIAMI	FL		07/14/2021		1,069		(54)	3		(57)		1,012	1,012			
100254528	CLE ELUM	WA		11/07/2025		1,569		(30)			(30)		1,539	1,539			
100221688	WOODLAND	CA		07/23/2025		806		(7)			(7)		799	799			
100118776	LONG BEACH	CA		07/25/2023		1,301		(41)			(41)		1,260	1,260			
100137533	VENTNOR CITY	NJ		12/08/2023		3,733		(51)			(51)		3,682	3,682			
100283988	EAGLE	ID		03/24/2026		516		(18)			(18)		498	498			
100197541	BEND	OR		02/26/2025		2,418		(17)			(17)		2,401	2,401			
100074228	LA CRESCENTA	CA		12/09/2021		1,744		11			11		1,755	1,755			
100135890	STOCKTON	CA		11/13/2023		558		(4)			(4)		554	554			
100255694	STEVENSVILLE	MI		11/24/2025		787		(20)			(20)		767	767			
100117693	SANTA CLARITA	CA		07/20/2023		992		32			32		1,024	1,024			
100166122	HOUSTON	TX		09/09/2024		2,623		7			7		2,630	2,630			
100169775	YUBA CITY	CA		09/30/2024		733		(26)			(26)		707	707			
100115817	SANTA ROSA BEACH	FL		07/20/2023		853		(17)			(17)		836	836			
100219870	PHOENIX	AZ		07/08/2025		794		(9)			(9)		785	785			
100284891	FLAGSTAFF	AZ		03/27/2026		1,950		(34)			(34)		1,916	1,916			
100115877	SEMINOLE	FL		07/20/2023		1,259		(32)			(32)		1,227	1,227			
100219865	AVON	IN		07/08/2025		794		(11)			(11)		783	783			
100151527	FAYETTEVILLE	AR		05/10/2024		778		(4)			(4)		774	774			
100090759	SCOTTSDALE	AZ		02/28/2023		1,799		(111)			(111)		1,688	1,688			
100229866	ALBUQUERQUE	NM		08/18/2025		687		(26)			(26)		661	661			
100115376	CHICAGO	IL		07/17/2023		720		(22)			(22)		698	698			
100268432	DURHAM	NC		12/29/2025		778		(16)			(16)		762	762			
100142547	GEORGETOWN	TX		02/08/2024		1,303		(13)			(13)		1,290	1,290			
100227948	FLINT	TX		08/04/2025		796		1			1		797	797			
100171835	HONOLULU	HI		10/17/2024		827		(21)			(21)		806	806			
100238835	CAPE CORAL	FL		09/23/2025		706		(29)			(29)		677	677			
100184425	PARLIER	CA		12/17/2024		747		3			3		750	750			
100160114	ORLANDO	FL		07/17/2024		723		(23)			(23)		700	700			
100173366	ROCKWALL	TX		10/30/2024		782		(22)			(22)		760	760			
100152414	FUQUAY-VARINA	NC		05/17/2024		846		(2)			(2)		844	844			
100182102	VAIL	AZ		12/12/2024		970		75			75		1,045	1,045			
100219442	LAS VEGAS	NV		07/07/2025		769		(26)			(26)		743	743			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191107	VICTORVILLE	CA		01/29/2025		600		(28)			(28)		572	572			
100214134	JOPPA	MD		05/30/2025		755		(25)			(25)		730	730			
100192952	ANNA	TX		02/10/2025		829		8			8		837	837			
100191729	GEORGETOWN	TX		02/20/2025		581		(27)			(27)		554	554			
100172313	HAMDEN	CT		10/21/2024		775		(10)			(10)		765	765			
100080015	EAST WENATCHEE	WA		04/08/2022		2,265		(2)			(2)		2,263	2,263			
100138428	SAN ANTONIO	TX		12/18/2023		592		(25)			(25)		567	567			
100081140	CORNELIUS	OR		03/18/2022		1,552		32			32		1,584	1,584			
100238426	MINERAL	VA		09/19/2025		1,370		(52)			(52)		1,318	1,318			
100179554	SALADO	TX		11/21/2024		841		(7)			(7)		834	834			
100179547	SALADO	TX		11/21/2024		841		(7)			(7)		834	834			
100090221	LEXINGTON	KY		01/13/2023		645		(28)			(28)		617	617			
100131979	PALISADE	CO		10/13/2023		757		(14)			(14)		743	743			
100179448	BRASELTON	GA		11/21/2024		929		13			13		942	942			
100188306	RALEIGH	NC		01/08/2025		6,000		(58)			(58)		5,942	5,942			
100148624	CATHEDRAL CITY	CA		05/15/2024		4,981		14			14		4,995	4,995			
100169077	TOMBALL	TX		09/27/2024		732		(26)			(26)		706	706			
100102700	KATY	TX		06/22/2023		839		(46)			(46)		793	793			
100166142	CHECK	VA		09/09/2024		750		(20)			(20)		730	730			
100159315	POOLER	GA		07/15/2024		765		(19)			(19)		746	746			
100218721	SPARKS	NV		06/27/2025		1,188		57			57		1,245	1,245			
100182146	WINTER HAVEN	FL		12/12/2024		791		(12)			(12)		779	779			
100117218	WINDERMERE	FL		07/20/2023		894		36			36		930	930			
100210763	PENINSULA	OH		05/15/2025		782		(17)			(17)		765	765			
100210514	MIAMI	FL		05/15/2025		62,935		(1,481)			(1,481)		61,454	61,454			
100218651	ALLENTOWN	PA		06/27/2025		2,388		9			9		2,397	2,397			
100198425	LAS VEGAS	NV		02/28/2025		1,149		(44)			(44)		1,105	1,105			
100207029	TORRINGTON	CT		04/24/2025		730		(30)			(30)		700	700			
100143064	HAINES CITY	FL		02/14/2024		473		(21)			(21)		452	452			
100245214	WOLFFORTH	TX		10/06/2025		84,303		(3,569)			(3,569)		80,734	80,734			
100087204	MANHATTAN BEACH	CA		10/25/2022		1,143		54			54		1,197	1,197			
100228488	KENNESAW	GA		08/11/2025		678		(29)			(29)		649	649			
100219989	TEMPE	AZ		07/11/2025		666		(17)			(17)		649	649			
100144591	LONGMONT	CO		03/13/2024		1,914		(15)			(15)		1,899	1,899			
100140548	HAMILTON	NJ		01/19/2024		696		(1)			(1)		695	695			
100151845	MARSHVILLE	NC		05/10/2024		160		(7)			(7)		153	153			
100088317	WEST PALM BEACH	FL		11/10/2022		1,991		(36)			(36)		1,955	1,955			
100144616	NEW HAVEN	CT		03/13/2024		863		9			9		872	872			
100188519	PEORIA	AZ		01/08/2025		718		(20)			(20)		698	698			
100237022	LONG BEACH	CA		09/12/2025		801		(6)			(6)		795	795			
100117497	SANFORD	FL		07/20/2023		766		28			28		794	794			
100200270	WORCESTER	MA		03/07/2025		682		(25)			(25)		657	657			
100131981	TURLOCK	CA		10/13/2023		715		(16)			(16)		699	699			
100134802	ORLANDO	FL		10/30/2023		673		(16)			(16)		657	657			
100076782	BRADENTON	FL		12/27/2021		1,618		(51)			(51)		1,567	1,567			
100135161	BOILING SPRINGS	SC		12/15/2023		439		(2)			(2)		437	437			
100151533	LAKEVILLE	MN		05/10/2024		1,028		62			62		1,090	1,090			
100164755	NOKOMIS	FL		08/26/2024		872		(3)			(3)		869	869			
100201639	RED OAK	TX		03/13/2025		717		(34)			(34)		683	683			
100246665	YUMA	AZ		10/15/2025		656		(17)			(17)		639	639			
100221661	WOODSTOCK	GA		07/23/2025		741		(12)			(12)		729	729			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243219	CLEMMONS	NC		09/26/2025		710		(29)			(29)		681	681			
100174287	GRANBURY	TX		10/31/2024		814		(23)			(23)		791	791			
100243506	RALEIGH	NC		09/26/2025		727		(34)			(34)		693	693			
100243350	FRESNO	CA		09/26/2025		637		(30)			(30)		607	607			
100201167	TUCSON	AZ		03/12/2025		481		(28)	1		(29)		452	452			
100168215	MCKINNEY	TX		09/20/2024		1,233		(38)			(38)		1,195	1,195			
100200374	POOLER	GA		03/10/2025		931		(32)			(32)		899	899			
100115458	SANTA ROSA	CA		07/17/2023		1,832		20			20		1,852	1,852			
100173430	RICHMOND	TX		10/29/2024		802		(38)			(38)		764	764			
100159346	FORT WORTH	TX		07/15/2024		939		19			19		958	958			
100116008	VISTA	CA		07/20/2023		4,122		(99)			(99)		4,023	4,023			
100160958	KENT	WA		07/24/2024		4,606		(108)			(108)		4,498	4,498			
100132132	SARATOGA SPRINGS	UT		10/13/2023		879		8			8		887	887			
100254410	DENVER	CO		11/07/2025		667		(1)			(1)		666	666			
100109376	WESLEY CHAPEL	FL		06/12/2023		1,368		8			8		1,376	1,376			
100087310	WOOD VILLAGE	OR		10/25/2022		1,330		90			90		1,420	1,420			
100175240	HENDERSON	NV		11/05/2024		957		31			31		988	988			
100206579	HUMBLE	TX		04/22/2025		543		(25)			(25)		518	518			
100238975	BRISTOL	CT		09/23/2025		728		(23)			(23)		705	705			
100150577	LAS VEGAS	NV		05/03/2024		869		6			6		875	875			
100220470	ORLANDO	FL		07/15/2025		778		(25)			(25)		753	753			
100186624	PROVO	UT		12/30/2024		938		32			32		970	970			
100238533	DALLAS	TX		09/19/2025		750		(17)			(17)		733	733			
100149683	ANNA	TX		04/26/2024		766		(15)			(15)		751	751			
100128905	OXFORD	GA		09/21/2023		639		(2)			(2)		637	637			
100206468	SKY VALLEY	GA		04/22/2025		735		(30)			(30)		705	705			
100189155	HENDERSON	NV		01/13/2025		764		(15)			(15)		749	749			
100205982	RALEIGH	NC		04/15/2025		768		(15)			(15)		753	753			
100109879	BRENTWOOD	NY		06/22/2023		774		(16)			(16)		758	758			
100101689	VICTORVILLE	CA		03/31/2023		685		(17)			(17)		668	668			
100166195	AUSTIN	TX		09/09/2024		913		(23)			(23)		890	890			
100107806	DAVENPORT	FL		05/19/2023		1,022		32			32		1,054	1,054			
100201229	VANCOUVER	WA		03/12/2025		2,040		134			134		2,174	2,174			
100188579	TOLLESON	AZ		02/10/2025		724		(3)			(3)		721	721			
100215733	DOUGLASVILLE	GA		06/12/2025		738		(17)			(17)		721	721			
100204109	HOMESTEAD	FL		03/28/2025		787		(5)			(5)		782	782			
100131911	DALLAS	TX		10/13/2023		12,111		(203)			(203)		11,908	11,908			
100109346	MELISSA	TX		06/12/2023		826		(22)			(22)		804	804			
5.00008E+11	S-GRAVEHAGE	NLD		01/28/2026		31							31		(31)		(31)
100147389	FIREBAUGH	CA		05/08/2024		711		(68)			(68)		643	643			
100209359	LAKELAND	FL		04/29/2025		724		(17)			(17)		707	707			
100238085	KELSEYVILLE	CA		10/03/2025		1,117		(48)			(48)		1,069	1,069			
100255550	RICHMOND	VA		11/24/2025		795		(24)			(24)		771	771			
100115861	PUEBLO WEST	CO		07/20/2023		984		(3)			(3)		981	981			
100211891	OCEAN CITY	MD		05/19/2025		36,999		67			67		37,066	37,066			
100119400	MORENO VALLEY	CA		07/31/2023		1,466		48			48		1,514	1,514			
100154648	DADEVILLE	AL		07/19/2024		794		(36)			(36)		758	758			
100166258	FORT WORTH	TX		09/09/2024		889		14			14		903	903			
100204478	BEALS	ME		04/04/2025		35,269		(1,201)			(1,201)		34,068	34,068			
100148187	PITTSBURGH	PA		04/12/2024		819		(9)			(9)		810	810			
100255844	TUCSON	AZ		11/24/2025		761		(27)			(27)		734	734			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253633	ATLANTA	GA		10/30/2025		1,250		(31)			(31)		1,219	1,219			
100186266	ORLANDO	FL		12/27/2024		7,941		(248)			(248)		7,693	7,693			
100083232	ATWATER	CA		05/10/2022		1,213		(20)			(20)		1,193	1,193			
100171632	BELLINGHAM	WA		10/16/2024		1,700		(28)			(28)		1,672	1,672			
100076341	MIAMI	FL		01/07/2022		1,525		(33)			(33)		1,492	1,492			
100192628	FRESNO	CA		02/10/2025		708		(16)			(16)		692	692			
100261225	PITTSBURGH	PA		12/05/2025		1,898		(6)			(6)		1,892	1,892			
100090393	TOMBALL	TX		12/28/2022		2,497		(126)			(126)		2,371	2,371			
100220292	PHOENIX	AZ		07/11/2025		1,101		(52)			(52)		1,049	1,049			
100089603	PALOS HILLS	IL		01/30/2023		576		(7)			(7)		569	569			
100182554	SAINT AUGUSTINE	FL		12/12/2024		2,030		(68)			(68)		1,962	1,962			
4010062924	BALTIMORE	MD		11/29/2023		632		(7)			(7)		625	625			
100142933	HARTFORD	CT		02/09/2024		766		(19)			(19)		747	747			
100282010	DALLAS	TX		02/27/2026		585		(28)			(28)		557	557			
100144036	MANOR	TX		03/07/2024		895		2			2		897	897			
100186072	REDWOOD CITY	CA		01/31/2025		4,466		(91)			(91)		4,375	4,375			
100091375	SUMMERVILLE	SC		02/22/2023		1,143		(1)			(1)		1,142	1,209		66	66
100228872	NEW BRUNSWICK	NJ		08/12/2025		1,451		(40)			(40)		1,411	1,411			
100150951	SALEM	OR		05/08/2024		1,478		36			36		1,514	1,514			
100202652	CHUBBUCK	ID		03/24/2025		770		(12)			(12)		758	758			
100079641	BOLINGBROOK	IL		04/08/2022		1,287		(32)			(32)		1,255	1,255			
100079942	CYPRESS	TX		04/25/2022		1,325		(70)			(70)		1,255	1,255			
100137660	RALEIGH	NC		12/08/2023		768		(4)			(4)		764	764			
100228930	HOUSTON	TX		09/10/2025		2,598		(82)			(82)		2,516	2,516			
100202643	CHARLOTTE	NC		03/24/2025		787		(13)			(13)		774	774			
100200226	RAYTOWN	MO		03/07/2025		773		1			1		774	774			
100218158	MCKINNEY	TX		07/22/2025		1,034		(43)			(43)		991	991			
100101840	CONROE	TX		04/06/2023		565		(39)			(39)		526	526			
100151055	FAYETTEVILLE	AR		05/08/2024		970		40			40		1,010	1,010			
100273777	OCOEE	FL		01/23/2026		589		(23)			(23)		566	566			
100119828	MANVILLE	NJ		08/08/2023		792		(8)			(8)		784	784			
100067744	CINCINNATI	OH		09/23/2021		1,569		(55)			(55)		1,514	1,514			
100219615	WINTER GARDEN	FL		07/07/2025		83,228		(1,023)			(1,023)		82,205	82,205			
100064974	DENVER	CO		07/14/2021		1,716		(57)			(57)		1,659	1,659			
100244733	RAYVILLE	MO		09/29/2025		1,114		(45)			(45)		1,069	1,069			
100108012	ATLANTA	GA		05/25/2023		685		2	1		1		686	686			
100150966	GASTONIA	NC		05/08/2024		1,472		(26)			(26)		1,446	1,446			
100152275	DENTON	TX		05/17/2024		786		4			4		790	790			
100254321	HORSHAM	PA		11/06/2025		653		(15)			(15)		638	638			
100166279	CHESTER	VA		09/09/2024		736		(17)			(17)		719	719			
100120761	HELEN	GA		08/25/2023		752		(21)			(21)		731	731			
100203920	ORLANDO	FL		03/28/2025		4,959		(58)			(58)		4,901	4,901			
100156854	MONROE	NY		06/27/2024		818		(14)			(14)		804	804			
100221829	TURLOCK	CA		07/29/2025		609		(3)			(3)		606	606			
100131750	SMYRNA	TN		10/06/2023		1,328		71			71		1,399	1,399			
100215335	BOCA RATON	FL		06/12/2025		897		(34)			(34)		863	863			
100180196	PLANO	TX		11/25/2024		928		11			11		939	939			
100156688	CASSELBERRY	FL		06/24/2024		1,304		(26)			(26)		1,278	1,278			
100238985	TEMPLE	TX		09/23/2025		714		(27)			(27)		687	687			
100238575	EDISON	NJ		09/19/2025		717		(21)			(21)		696	696			
100148532	CHATTANOOGA	TN		04/12/2024		2,388		(28)			(28)		2,360	2,360			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188771	HENDERSON	NV		01/09/2025		1,033		76			76		1,109	1,109			
100198376	SALEM	OR		02/28/2025		256		(16)			(16)		240	240			
100137736	ANTIOCH	TN		12/08/2023		605		20			20		625	625			
100147276	KENNEWICK	WA		03/28/2024		739		(18)			(18)		721	721			
100150506	NAPLES	FL		05/03/2024		1,014		14			14		1,028	1,028			
100243230	FAIRFAX	VA		09/26/2025		699		(31)			(31)		668	668			
100172513	LAWRENCEVILLE	GA		10/23/2024		2,183		(35)			(35)		2,148	2,148			
100120982	NASHVILLE	TN		08/30/2023		764		5			5		769	769			
100272205	MERIDIAN	ID		01/08/2026		925		(22)			(22)		903	903			
100114796	BERLIN	MD		07/10/2023		1,329		(7)			(7)		1,322	1,322			
100142065	RICHMOND	TX		02/29/2024		16,176		(325)			(325)		15,851	15,851			
100170303	DALLAS	GA		10/08/2024		1,104		(36)			(36)		1,068	1,068			
100228108	SAVANNAH	GA		08/07/2025		765		(20)			(20)		745	745			
100243504	HOSCHTON	GA		09/26/2025		1,241		(39)			(39)		1,202	1,202			
100207413	FORNEY	TX		04/29/2025		755		(8)			(8)		747	747			
100186503	RIO RANCHO	NM		12/30/2024		731		(18)			(18)		713	713			
100180771	PUNTA GORDA	FL		11/26/2024		1,251		(55)			(55)		1,196	1,196			
100236976	GOODYEAR	AZ		09/12/2025		1,841		(66)			(66)		1,775	1,775			
100211634	BIG BEAR LAKE	CA		05/16/2025		710		(33)			(33)		677	677			
100180270	CHICAGO	IL		11/25/2024		896		(5)			(5)		891	891			
100265479	OXFORD	AL		12/19/2025		677		(32)			(32)		645	645			
100115308	INDIO	CA		07/17/2023		682		(11)			(11)		671	671			
100229011	FORT WORTH	TX		08/14/2025		678		(26)			(26)		652	652			
100264941	EL CAJON	CA		12/17/2025		728		(34)			(34)		694	694			
100244865	PHARR	TX		09/29/2025		2,846		(92)			(92)		2,754	2,754			
100273000	APOPKA	FL		01/15/2026		858		19			19		877	877			
100229070	ORMOND BEACH	FL		08/14/2025		763		(16)			(16)		747	747			
100184387	MIAMI LAKES	FL		12/16/2024		721		(8)			(8)		713	713			
100120908	DANBURY	WI		08/30/2023		559		4			4		563	563			
100199068	LAWRENCEVILLE	GA		02/28/2025		844		5			5		849	849			
100283252	ROSEMOUNT	MN		03/11/2026		1,475		47			47		1,522	1,522			
100148152	SAN MARCOS	TX		05/15/2024		774		(20)			(20)		754	754			
100244878	DAYTONA BEACH	FL		09/29/2025		739		(31)			(31)		708	708			
100170196	ANNA	TX		10/08/2024		3,929		(95)			(95)		3,834	3,834			
100147859	BLOOMINGDALE	GA		04/08/2024		899		2			2		901	901			
100147889	WESLEY CHAPEL	FL		04/08/2024		965		(11)			(11)		954	954			
100120962	CHARLOTTE	NC		08/30/2023		977		52			52		1,029	1,029			
100192560	LAS VEGAS	NV		02/10/2025		889		68			68		957	957			
100193031	GREENWOOD	IN		02/10/2025		722		(12)			(12)		710	710			
100169045	CELINA	OH		09/27/2024		2,058		(71)			(71)		1,987	1,987			
100226833	SMITHFIELD	NC		07/30/2025		829		42			42		871	871			
100109192	HOUSTON	TX		07/21/2023		925		(52)			(52)		873	873			
100076637	MANCHESTER	CA		12/30/2021		2,437		(105)			(105)		2,332	2,332			
100141127	LAKE ELSINORE	CA		01/30/2024		732		(39)			(39)		693	693			
100206299	PORTLAND	TN		04/17/2025		1,575		(50)			(50)		1,525	1,525			
100246314	MERCED	CA		10/10/2025		764		(21)			(21)		743	743			
100193566	BREWSTER	MA		02/10/2025		751		(8)			(8)		743	743			
100129590	DUENWEG	MO		09/29/2023		784		(4)			(4)		780	780			
100149384	FAYETTEVILLE	AR		04/24/2024		979		36			36		1,015	1,015			
100219567	CAMERON PARK	CA		07/07/2025		630		(22)			(22)		608	608			
100189887	LUDINGTON	MI		01/21/2025		762		(15)			(15)		747	747			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164566	CHARLOTTE	NC		08/21/2024		1,586		(34)			(34)		1,552	1,552			
100236251	ROCHESTER HILLS	MI		09/10/2025		605		(23)			(23)		582	582			
100160852	PHOENIX	AZ		07/24/2024		54,198		(1,151)			(1,151)		53,047	53,047			
100167435	ALBUQUERQUE	NM		09/16/2024		961		(29)			(29)		932	932			
100191022	MIAMI	FL		01/29/2025		725		(12)			(12)		713	713			
100226845	WINTERVILLE	NC		07/30/2025		186,926		(5,632)			(5,632)		181,294	181,294			
100216413	WEST RICHLAND	WA		06/20/2025		738		(21)			(21)		717	717			
100145786	LAKE HAVASU CITY	AZ		05/08/2024		877		31			31		908	908			
100206857	SAINT PETERSBURG	FL		04/24/2025		614		(29)			(29)		585	585			
100257185	SALISBURY	NC		11/26/2025		937		(3)			(3)		934	934			
100136438	MARICOPA	AZ		11/20/2023		806		28			28		834	834			
100168438	DALLAS	GA		09/25/2024		938		6			6		944	944			
100179738	PARRISH	FL		11/21/2024		971		41			41		1,012	1,012			
100161033	DEBARY	FL		07/24/2024		786		(17)			(17)		769	769			
100175188	NORTH LAS VEGAS	NV		11/05/2024		963		(2)			(2)		961	961			
100181914	STOCKBRIDGE	GA		12/12/2024		692		2			2		694	694			
100188518	TAMPA	FL		01/08/2025		742		(24)			(24)		718	718			
100202068	NASHVILLE	TN		03/18/2025		785		(20)			(20)		765	765			
100218677	PHOENIX	AZ		06/27/2025		751		(15)			(15)		736	736			
100244536	BOZEMAN	MT		09/29/2025		770		(28)			(28)		742	742			
100161155	KYLE	TX		07/24/2024		726		(17)			(17)		709	709			
100185220	STERLING HEIGHTS	MI		01/24/2025		1,594		(52)			(52)		1,542	1,542			
100190105	MODESTO	CA		01/21/2025		973		(35)			(35)		938	938			
100110480	MODESTO	CA		06/30/2023		866		(15)			(15)		851	851			
100209200	DOUGLASVILLE	GA		04/29/2025		883		22			22		905	905			
100200306	HOUSTON	TX		03/07/2025		3,864		(161)			(161)		3,703	3,703			
100148531	CHATTANOOGA	TN		04/12/2024		2,625		(37)			(37)		2,588	2,588			
100235392	ORLANDO	FL		08/29/2025		606		(29)			(29)		577	577			
100081605	SOUTH OZONE PARK	NY		03/24/2022		1,301		(21)			(21)		1,280	1,280			
100137434	PHOENIX	AZ		01/11/2024		593		(20)			(20)		573	573			
100144632	RALEIGH	NC		03/13/2024		800		(6)			(6)		794	794			
100091576	PAYSON	UT		03/07/2023		635		(13)			(13)		622	622			
100186340	ARLINGTON	TX		12/30/2024		795		(12)			(12)		783	783			
100226802	AUSTIN	TX		07/30/2025		4,144		(148)			(148)		3,996	3,996			
100152815	SNELLVILLE	GA		05/22/2024		137		(6)			(6)		131	131			
100218733	ELKRIDGE	MD		06/27/2025		778		(8)			(8)		770	770			
100153674	GARLAND	TX		05/31/2024		677		(42)			(42)		635	635			
100215811	BETHEL	ME		06/12/2025		32,996		(1,095)			(1,095)		31,901	31,901			
100221188	CREEDMOOR	NC		07/21/2025		1,181		(25)			(25)		1,156	1,156			
100218599	HINSDALE	MA		06/27/2025		690		(23)			(23)		667	667			
100114854	FALLON	NV		07/10/2023		1,374		57			57		1,431	1,431			
100151875	TUCKER	GA		05/10/2024		580		(29)			(29)		551	551			
100164750	RIVERVIEW	FL		08/26/2024		14,953		(339)			(339)		14,614	14,614			
100110199	DURHAM	NC		06/30/2023		886		(3)			(3)		883	883			
100210679	LAND O LAKES	FL		05/15/2025		484		(20)			(20)		464	464			
100193296	RANDALLSTOWN	MD		02/10/2025		773		5			5		778	778			
100243272	PACIFIC	MO		09/26/2025		665		(28)			(28)		637	637			
100237976	LANSDALE	PA		10/10/2025		305		(13)			(13)		292	292			
100236192	MURPHY	NC		09/10/2025		702		(17)			(17)		685	685			
100214580	ANDERSON	SC		06/06/2025		2,328		(67)			(67)		2,261	2,261			
100220664	LAKE WORTH	FL		07/17/2025		1,028		(35)			(35)		993	993			

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100120027	EUREKA	CA		08/11/2023		856		3			3		859	859			
100157094	PORT SAINT LUCIE	FL		02/20/2025		730		(16)			(16)		714	714			
100191124	SAN ANTONIO	TX		01/29/2025		133		3			3		136	136			
100151033	MONROE	NC		05/08/2024		979		35			35		1,014	1,014			
100188512	SAINT LOUIS	MO		01/08/2025		806		(23)			(23)		783	783			
100156567	CHARLOTTE	NC		06/24/2024		955		(18)			(18)		937	937			
100169238	KINGSTON	PA		09/27/2024		666		(31)			(31)		635	635			
100135008	RIVERDALE	GA		10/30/2023		715		(3)			(3)		712	712			
100235819	PHOENIX	AZ		09/04/2025		636		(25)			(25)		611	611			
100109680	SILVERTON	OR		06/16/2023		705		(17)			(17)		688	688			
100247627	LOVELAND	CO		10/29/2025		795		(27)			(27)		768	768			
100090361	CHARLOTTE	NC		02/03/2023		845		(26)			(26)		819	819			
100151111	ACWORTH	GA		05/08/2024		772		(19)			(19)		753	753			
100136495	MYRTLE BEACH	SC		11/20/2023		944		107			107		1,051	1,051			
100143331	PORTLAND	OR		02/16/2024		835		(12)			(12)		823	823			
100211426	HOUSTON	TX		05/16/2025		898		(29)			(29)		869	869			
100166036	WATERBURY	CT		09/06/2024		1,592		(25)			(25)		1,567	1,567			
100163213	ROSEMEAD	CA		08/13/2024		693		(42)			(42)		651	651			
100194685	LITITZ	PA		02/21/2025		820		(1)			(1)		819	819			
100190148	CATONSVILLE	MD		01/21/2025		820		(1)			(1)		819	819			
100215885	LAS VEGAS	NV		06/12/2025		692		(16)			(16)		676	676			
100110001	BERKELEY TOWNSHIP	NJ		06/22/2023		792		(17)			(17)		775	775			
100132034	DAWSONVILLE	GA		10/13/2023		796		(5)			(5)		791	791			
100197535	VALLEJO	CA		02/26/2025		919		31			31		950	950			
100147820	FERRIS	TX		04/08/2024		1,713		(22)			(22)		1,691	1,691			
100192691	HENDERSON	NV		02/10/2025		727		(20)			(20)		707	707			
100128160	GULF SHORES	AL		09/18/2023		999		58			58		1,057	1,057			
100234730	WEST PARK	FL		08/28/2025		661		(31)			(31)		630	630			
100137637	DENTON	TX		12/08/2023		1,620		54			54		1,674	1,674			
100255841	NORTH RICHLAND HILLS	TX		11/24/2025		824		(24)			(24)		800	800			
100195163	WEST VALLEY CITY	UT		02/24/2025		723		(16)			(16)		707	707			
100168434	PHILADELPHIA	PA		09/25/2024		717		(23)			(23)		694	694			
100198305	ROUND ROCK	TX		02/28/2025		1,294		(31)			(31)		1,263	1,263			
100216600	DAHLONEGA	GA		06/23/2025		863		72			72		935	935			
100148307	LEANDER	TX		04/12/2024		872		(3)			(3)		869	869			
100195506	GOOSE CREEK	SC		02/24/2025		961		84			84		1,045	1,045			
100253961	HACKENSACK	MN		10/30/2025		737		(25)			(25)		712	712			
100101876	ORANGE PARK	FL		04/06/2023		5,896		(16)			(16)		5,880	5,880			
100157671	YORBA LINDA	CA		06/28/2024		840		(7)			(7)		833	833			
100159335	VANCOUVER	WA		07/15/2024		939		15			15		954	954			
100190083	PALMYRA	VA		01/21/2025		905		16			16		921	921			
100200177	KISSIMMEE	FL		03/07/2025		902		(16)			(16)		886	886			
100067664	SUGAR LAND	TX		09/23/2021		1,748		(31)			(31)		1,717	1,717			
100135807	NOKOMIS	FL		11/10/2023		770		8			8		778	778			
100169899	OSWEGO	IL		11/08/2024		760		(21)			(21)		739	739			
100169922	OSWEGO	IL		11/08/2024		760		(21)			(21)		739	739			
100245069	GREENVILLE	SC		10/03/2025		56,127		(1,897)			(1,897)		54,230	54,230			
100258649	BRENTWOOD	CA		12/05/2025		1,822		(63)			(63)		1,759	1,759			
100228359	MANASSAS	VA		08/11/2025		1,581		(18)			(18)		1,563	1,563			
100165841	TAMPA	FL		08/29/2024		2,016		(16)			(16)		2,000	2,000			
100219916	DENTON	TX		07/08/2025		3,777		(99)			(99)		3,678	3,678			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221113	DENTON	TX		07/21/2025		3,764		(86)			(86)		3,678	3,678			
100254571	CORVALLIS	OR		11/07/2025		784		(14)			(14)		770	770			
100198532	CLINTON	MD		02/28/2025		958		55			55		1,013	1,013			
100132110	PEACHTREE CITY	GA		10/13/2023		765		8			8		773	773			
100152645	NORTHLAKE	TX		05/17/2024		812							812	812			
100134854	EDEN	NC		10/30/2023		541		(24)			(24)		517	517			
100238380	TAMPA	FL		09/19/2025		1,341		(63)			(63)		1,278	1,278			
100151734	LOS ANGELES	CA		05/10/2024		623		(32)			(32)		591	591			
100193570	BRADENTON	FL		02/10/2025		833		20			20		853	853			
100148948	DAVENPORT	FL		04/17/2024		894		17			17		911	911			
100216668	LARGO	FL		06/23/2025		40,547		2,006			2,006		42,553	42,553			
100246183	WOODSTOCK	GA		10/08/2025		37,803		(1,698)			(1,698)		36,105	36,105			
100164992	TOBYHANNA	PA		08/28/2024		5,721		(146)			(146)		5,575	5,575			
100116067	MARYSVILLE	WA		07/20/2023		900							900	900			
100144371	MILTON	GA		03/07/2024		3,351		(13)			(13)		3,338	3,338			
100168435	ARCOLA	TX		09/25/2024		923		(3)			(3)		920	920			
100149409	ROYAL	AR		04/24/2024		797		(9)			(9)		788	788			
100165997	LAS VEGAS	NV		09/06/2024		485		(37)			(37)		448	448			
100119132	JURUPA VALLEY	CA		07/28/2023		34,184		(170)			(170)		34,014	34,014			
100253650	HENDERSON	NV		10/30/2025		759		(23)			(23)		736	736			
100220933	MERCED	CA		07/18/2025		747		(18)			(18)		729	729			
100099608	SANFORD	FL		04/06/2023		(23,399)		(28)		(11)	(17)		(23,416)	353		23,769	23,769
100175237	WASILLA	AK		11/05/2024		51,651		(638)			(638)		51,013	51,013			
100135234	DACULA	GA		11/08/2023		1,192		76			76		1,268	1,268			
100160171	SAINT PETERSBURG	FL		07/18/2024		969		(20)			(20)		949	949			
100175519	BIG BEAR LAKE	CA		12/23/2024		747		(21)			(21)		726	726			
100165416	NEW ORLEANS	LA		08/29/2024		729		(15)			(15)		714	714			
100167045	LAKELAND	FL		09/13/2024		684		(54)			(54)		630	630			
100151484	HUTTO	TX		05/10/2024		969		(15)			(15)		954	954			
100147909	FORT WORTH	TX		04/08/2024		986		33			33		1,019	1,019			
100148425	WEST RICHLAND	WA		04/12/2024		1,020		38			38		1,058	1,058			
100147849	CASA GRANDE	AZ		04/08/2024		1,043		49			49		1,092	1,092			
100182429	CHICAGO	IL		12/12/2024		823		1			1		824	824			
100150614	MESQUITE	TX		05/03/2024		829		(9)			(9)		820	820			
100156764	NORTH LAS VEGAS	NV		06/26/2024		1,096		9			9		1,105	1,105			
100161165	NILES	IL		07/25/2024		517		(14)			(14)		503	503			
100161754	HACKETTSTOWN	NJ		07/31/2024		781		(42)			(42)		739	739			
100151711	PHOENIX	AZ		05/10/2024		788		12			12		800	800			
100115967	BEAUMONT	CA		07/20/2023		930		(9)			(9)		921	921			
100283134	AUSTIN	TX		03/09/2026		726		(39)			(39)		687	687			
100179754	FORT WORTH	TX		11/21/2024		5,147		213			213		5,360	5,360			
100143235	MERCED	CA		02/16/2024		903		(4)			(4)		899	899			
100150502	GREEN COVE SPRINGS	FL		05/03/2024		888		11			11		899	899			
100162570	TUCSON	AZ		08/12/2024		535		(6)			(6)		529	529			
100156372	MADERA	CA		07/25/2024		764		(27)			(27)		737	737			
100246012	BEACH PARK	IL		10/07/2025		3,809		(45)			(45)		3,764	3,764			
100283466	PLAINFIELD	IL		03/11/2026		597		(20)			(20)		577	577			
100185334	CHICO	CA		12/20/2024		899		15			15		914	914			
100140341	RIO RANCHO	NM		01/18/2024		993		38			38		1,031	1,031			
100174312	HOT SPRINGS	AR		10/31/2024		5,927		(135)			(135)		5,792	5,792			
100173119	GEORGETOWN	TX		10/30/2024		1,724		(18)			(18)		1,706	1,706			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117405	OAKLAND	CA		07/20/2023		1,096		267			267		1,363	1,363			
100167440	GRAFTON	WV		09/16/2024		3,350		(6)			(6)		3,344	3,344			
100283376	DORRINGTON	CA		03/11/2026		528		(14)			(14)		514	514			
100160190	DACULA	GA		07/18/2024		652		(12)			(12)		640	640			
100216120	LOS ANGELES	CA		06/17/2025		842		1			1		843	843			
100228618	SOUTHPORT	NC		08/11/2025		1,006		(48)			(48)		958	958			
100193119	BREINIGSVILLE	PA		02/10/2025		982		78			78		1,060	1,060			
100284049	MIDDLETON	FL		03/24/2026		710		(27)			(27)		683	683			
100189659	HIALEAH	FL		01/17/2025		678		(32)			(32)		646	646			
100202479	COLUMBIA	SC		03/21/2025		720		(17)			(17)		703	703			
100176742	LITTLE ELM	TX		11/15/2024		953		46			46		999	999			
100220975	CHRISTIANSBURG	VA		07/18/2025		723		(24)			(24)		699	699			
100254556	JERSEY CITY	NJ		11/07/2025		822		(17)			(17)		805	805			
100099777	TRENTON	NJ		02/28/2023		752		(13)			(13)		739	739			
100181262	LAS VEGAS	NV		12/06/2024		792		7			7		799	799			
100173361	AUSTIN	TX		10/30/2024		16,525		(402)			(402)		16,123	16,123			
100215492	SUGARLOAF	CA		06/12/2025		705		(22)			(22)		683	683			
100243820	SEBASTOPOL	CA		09/29/2025		1,195		(53)			(53)		1,142	1,142			
100209355	MARANA	AZ		04/29/2025		1,083		(36)			(36)		1,047	1,047			
100071913	ARLINGTON	TX		11/19/2021		1,392		(125)			(125)		1,267	1,267			
100132625	CLEARWATER	FL		11/03/2023		687		(8)			(8)		679	679			
100162635	NORTH BRUNSWICK	NJ		08/12/2024		677		(17)			(17)		660	660			
100244642	FENTON	MI		09/29/2025		699		(31)			(31)		668	668			
100214272	BLAINE	WA		05/30/2025		807		(1)			(1)		806	806			
100063912	INDIANAPOLIS	IN		07/01/2021		1,666		11			11		1,677	1,677			
100102917	KISSIMMEE	FL		06/22/2023		666		(20)			(20)		646	646			
100181351	PETALUMA	CA		12/06/2024		3,044		2			2		3,046	3,046			
100065506	WINCHESTER	CA		07/28/2021		2,714		(39)			(39)		2,675	2,675			
100156905	PHILADELPHIA	PA		06/27/2024		678		(15)			(15)		663	663			
100244633	ALBANY	NH		09/29/2025		715		(31)			(31)		684	684			
100255905	ATLANTA	GA		11/24/2025		752		(26)			(26)		726	726			
100253095	SAINT CHARLES	MO		10/30/2025		2,346		(81)			(81)		2,265	2,265			
100165389	SAVANNAH	GA		08/29/2024		748		(13)			(13)		735	735			
100136402	BERTHOUD	CO		11/20/2023		2,189		(7)			(7)		2,182	2,182			
100081492	LAKEWOOD	NJ		03/18/2022		1,582		(3)			(3)		1,579	1,579			
100182181	NAVASSA	NC		12/12/2024		751		(1)			(1)		750	750			
100155937	TOLLESON	AZ		06/17/2024		5,718		253			253		5,971	5,971			
100202930	FLORENCE	AZ		03/24/2025		820		6			6		826	826			
100076774	SILVER SPRING	MD		12/27/2021		1,423		(53)			(53)		1,370	1,370			
100214014	ST AUGUSTINE	FL		05/29/2025		1,053		(19)			(19)		1,034	1,034			
100179552	CHELSEA	MA		11/21/2024		837		(9)			(9)		828	828			
100155223	VALRICO	FL		07/19/2024		547		(47)			(47)		500	500			
100188596	EUGENE	OR		02/10/2025		925		(43)			(43)		882	882			
100057567	FT LAUDERDALE	FL		06/30/2021		833		(22)			(22)		811	811			
100189035	LAS VEGAS	NV		01/09/2025		774		1			1		775	775			
100130325	TACOMA	WA		09/28/2023		806		(44)			(44)		762	762			
100268675	RIDGECREST	CA		12/29/2025		743		(22)			(22)		721	721			
100088223	KENVIL	NJ		10/17/2022		902		(16)			(16)		886	886			
100213851	AUBURN	AL		05/29/2025		1,666		126			126		1,792	1,792			
100253754	BUDA	TX		10/30/2025		773		(20)			(20)		753	753			
100213775	BELTON	MO		05/29/2025		804		7			7		811	811			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100677	LA PLATA	MD		04/28/2023		1,192		63			63		1,255	1,255			
100228326	SPRINGFIELD	PA		08/11/2025		1,738		(60)			(60)		1,678	1,678			
100220878	HUDSON	FL		07/18/2025		781		(8)			(8)		773	773			
100221518	PORT ST. LUCIE	FL		07/22/2025		2,329		(72)			(72)		2,257	2,257			
100162315	LILBURN	GA		08/05/2024		736		(17)			(17)		719	719			
100147983	CHESAPEAKE	VA		04/10/2024		659		(1)			(1)		658	658			
100134041	HIGHLAND MILLS	NY		10/25/2023		926		(29)			(29)		897	897			
100268919	CONCORD	CA		12/29/2025		792		(17)			(17)		775	775			
100268369	PITTSBURGH	PA		12/29/2025		793		(16)			(16)		777	777			
100213779	PENSACOLA	FL		05/29/2025		2,881		(65)			(65)		2,816	2,816			
100129360	CHARLOTTE	NC		09/25/2023		775		20			20		795	795			
100081292	SAN DIEGO	CA		03/18/2022		1,574		7			7		1,581	1,581			
100234710	SAINT GEORGE	UT		08/28/2025		685		(29)			(29)		656	656			
100213991	CHARLES TOWN	WV		05/29/2025		770		(15)			(15)		755	755			
100101647	KISSIMMEE	FL		04/26/2023		995		20			20		1,015	1,015			
100129382	MCKINNEY	TX		09/26/2023		849		8			8		857	857			
100119539	TOBYHANNA	PA		07/28/2023		780		3			3		783	783			
100244794	ARLINGTON	TX		09/29/2025		26,485		(505)			(505)		25,980	25,980			
100151862	PALM DESERT	CA		05/10/2024		688		(24)			(24)		664	664			
100268887	ORO VALLEY	AZ		12/29/2025		836		(3)			(3)		833	833			
100284756	TACOMA	WA		03/27/2026		496		(17)			(17)		479	479			
100127607	SAN ANGELO	TX		09/08/2023		786		11			11		797	797			
100181525	ORLANDO	FL		12/06/2024		960		(26)			(26)		934	934			
100201129	TACOMA	WA		03/12/2025		934		(32)			(32)		902	902			
100220394	HUTTO	TX		07/14/2025		840		65			65		905	905			
100284954	GORHAM	ME		03/27/2026		10,467		151			151		10,618	10,618			
100220382	WESLEY CHAPEL	FL		07/14/2025		605		(17)			(17)		588	588			
100226803	SELBYVILLE	DE		07/30/2025		1,344		(42)			(42)		1,302	1,302			
100210197	WICHITA	KS		05/07/2025		737		(17)			(17)		720	720			
100084739	DEBARY	FL		08/02/2022		808		(42)			(42)		766	766			
100166983	SANTA ROSA	CA		09/13/2024		788		(18)			(18)		770	770			
100193787	ROGERS	AR		02/10/2025		699		(10)			(10)		689	689			
100136257	PUNTA GORDA	FL		11/20/2023		745		9			9		754	754			
100148094	DRIPPING SPRINGS	TX		04/10/2024		6,212		(82)			(82)		6,130	6,130			
100219126	HOBE SOUND	FL		06/27/2025		745		(10)			(10)		735	735			
100276527	SAINT PAUL	MN		01/28/2026		1,305		(46)			(46)		1,259	1,259			
100210135	FUQUAY VARINA	NC		05/07/2025		915		45			45		960	960			
100167560	RICHMOND	TX		09/19/2024		590		(14)			(14)		576	576			
100100409	FLUSHING	NY		04/27/2023		1,231		131			131		1,362	1,362			
100182359	WAXAHACHIE	TX		12/12/2024		730		(15)			(15)		715	715			
100137862	KISSIMMEE	FL		12/08/2023		845		42			42		887	887			
100269596	VISTA	CA		12/30/2025		616		(9)			(9)		607	607			
100219529	PINEHURST	NC		07/07/2025		621		(22)			(22)		599	599			
100066882	WASHINGTON	DC		08/02/2021		2,480		(6)			(6)		2,474	2,474			
100247377	HARLINGEN	TX		10/24/2025		751		(3)			(3)		748	748			
100168426	DURHAM	NC		09/25/2024		802		(19)			(19)		783	783			
100147768	LAS VEGAS	NV		04/08/2024		1,539		(20)			(20)		1,519	1,519			
100179711	EAGLE MOUNTAIN	UT		11/21/2024		960		54			54		1,014	1,014			
100202958	CLERMONT	FL		03/24/2025		854		10			10		864	864			
100167659	MCKINNEY	TX		09/19/2024		2,484		(54)			(54)		2,430	2,430			
100277257	COOKEVILLE	TN		02/11/2026		737		(28)			(28)		709	709			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175457	BAKERSFIELD	CA		12/23/2024		731		(13)			(13)		718	718			
100194512	PITTSBURGH	PA		02/14/2025		2,208		(56)			(56)		2,152	2,152			
100151534	LAKEVILLE	MN		05/10/2024		1,021		61			61		1,082	1,082			
100261451	SPRINGFIELD	MA		12/09/2025		744		(19)			(19)		725	725			
100166025	ROCKWALL	TX		09/06/2024		924		(25)			(25)		899	899			
100180117	ARLINGTON	TX		12/30/2024		774		6			6		780	780			
100152373	N LAS VEGAS	NV		05/17/2024		9,055		(194)			(194)		8,861	8,861			
100150598	FULSHEAR	TX		05/03/2024		865		7			7		872	872			
100198512	CALIFORNIA	MD		02/28/2025		792		(7)			(7)		785	785			
100119615	SURPRISE	AZ		07/31/2023		752		(10)			(10)		742	742			
100160992	PACKWOOD	WA		07/24/2024		743		(20)			(20)		723	723			
100154552	SILVER SPRING	MD		06/14/2024		735		(12)			(12)		723	723			
100283194	MIAMI	FL		03/09/2026		659		(31)			(31)		628	628			
100283409	CAPE CORAL	FL		03/11/2026		776		(11)			(11)		765	765			
100176926	ATLANTA	GA		11/15/2024		928		(46)			(46)		882	882			
100190398	TRABUCO CANYON	CA		01/23/2025		1,795		(81)			(81)		1,714	1,714			
100253976	LIHUE	HI		10/30/2025		6,032		(151)			(151)		5,881	5,881			
100257054	YOUNGTOWN	AZ		11/26/2025		802		(21)			(21)		781	781			
100246635	MANCHESTER	MO		10/15/2025		704		(14)			(14)		690	690			
100214436	ANACORTES	WA		06/02/2025		2,778		29			29		2,807	2,807			
100253970	MARIETTA	GA		10/30/2025		799		(19)			(19)		780	780			
100108031	VISALIA	CA		05/25/2023		829		(12)			(12)		817	817			
100193469	LYNN	MA		02/10/2025		737		8			8		745	745			
100162592	DAWSONVILLE	GA		08/12/2024		1,819		(20)			(20)		1,799	1,799			
100254038	ROUND ROCK	TX		10/30/2025		816		(18)			(18)		798	798			
100222613	SAN FRANCISCO	CA		07/30/2025		1,926		(36)			(36)		1,890	1,890			
100189152	TULARE	CA		01/13/2025		803		(5)			(5)		798	798			
100182682	REEDVILLE	VA		12/12/2024		762		(13)			(13)		749	749			
100175332	PFLUGERVILLE	TX		11/05/2024		836		(2)			(2)		834	834			
100253163	SIMI VALLEY	CA		10/30/2025		721		(28)			(28)		693	693			
100115889	CORPUS CHRISTI	TX		07/20/2023		1,268		(17)			(17)		1,251	1,251			
100166138	NORTH RICHLAND HILLS	TX		09/09/2024		789		(19)			(19)		770	770			
100127546	FRESNO	CA		09/08/2023		1,141		43			43		1,184	1,184			
100102421	RICHMOND	TX		06/07/2023		789		(47)			(47)		742	742			
100067397	SAN JOSE DEL CABO	MEX		08/13/2021		2,318							2,318	2,318			
100258111	SAN ANTONIO	TX		11/26/2025		2,796		2			2		2,798	2,798			
100117071	SAYVILLE	NY		07/20/2023		1,038		171			171		1,209	1,209			
100147842	SAINT CHARLES	MO		04/08/2024		668		(10)			(10)		658	658			
100193085	EAGLE	ID		02/10/2025		1,208		146			146		1,354	1,354			
100182191	CHRISTOVAL	TX		12/12/2024		643		(19)			(19)		624	624			
100160042	EUREKA	CA		07/17/2024		755		(11)			(11)		744	744			
100133677	SPRING	TX		10/23/2023		1,085		53			53		1,138	1,138			
100117584	HERRIMAN	UT		07/20/2023		830		(13)			(13)		817	817			
100206777	NORTH LAS VEGAS	NV		04/23/2025		836		(31)			(31)		805	805			
100162581	LANTANA	TX		08/12/2024		12,650		(217)			(217)		12,433	12,433			
100192545	ORLANDO	FL		02/10/2025		481		(17)	1		(18)		463	463			
100166108	CONYERS	GA		09/09/2024		804		(16)			(16)		788	788			
100129287	LAS VEGAS	NV		09/25/2023		820		(2)			(2)		818	818			
100274000	ORLANDO	FL		01/26/2026		2,814		(67)			(67)		2,747	2,747			
100148503	MASCOTTE	FL		04/12/2024		747		(20)			(20)		727	727			
100186589	AMERICAN FORK	UT		12/30/2024		1,734		89			89		1,823	1,823			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208629	GREELEY	CO		04/29/2025		1,621		(71)			(71)		1,550	1,550			
100182486	ALEDO	TX		12/12/2024		1,088		4			4		1,092	1,092			
100172447	STEPHENS CITY	VA		10/23/2024		46,403		(897)			(897)		45,506	45,506			
100102164	LOS ANGELES	CA		04/14/2023		848		(10)			(10)		838	838			
100277556	SPOKANE	WA		02/13/2026		727		(22)			(22)		705	705			
100219706	THE VILLAGES	FL		07/07/2025		6,832		(240)			(240)		6,592	6,592			
100155560	SAN DIEGO	CA		06/18/2024		3,176		(115)			(115)		3,061	3,061			
100159363	DALLAS	GA		07/15/2024		942		9			9		951	951			
100129304	MEBANE	NC		09/25/2023		2,325		120			120		2,445	2,445			
100100706	SHELTON	CT		04/28/2023		2,253		160			160		2,413	2,413			
100177589	WINCHESTER	VA		01/16/2025		785		(28)			(28)		757	757			
100182289	BUFORD	GA		12/12/2024		926		37			37		963	963			
100137760	DURHAM	NC		12/08/2023		1,445		(28)			(28)		1,417	1,417			
100244755	JONES	MI		09/29/2025		765		(18)			(18)		747	747			
100144191	FAYETTEVILLE	AR		03/07/2024		880		16			16		896	896			
100135069	EDMOND	OK		11/01/2023		887		32			32		919	919			
100247668	CANTON	GA		10/29/2025		792		(27)			(27)		765	765			
100155936	MCKINNEY	TX		06/17/2024		749		(17)			(17)		732	732			
100283454	OSWEGO	IL		03/11/2026		495		4			4		499	499			
100146882	MCKINNEY	TX		03/26/2024		1,562		(11)			(11)		1,551	1,551			
100147797	HOUSTON	TX		04/08/2024		805		(9)			(9)		796	796			
100089248	NEW BRITAIN	CT		01/26/2023		719		(15)			(15)		704	704			
100143290	HARRISBURG	NC		02/16/2024		1,037		(24)			(24)		1,013	1,013			
100172238	CANON CITY	CO		10/21/2024		789		(26)			(26)		763	763			
100085144	SACRAMENTO	CA		09/21/2022		899		(4)			(4)		895	895			
100165581	AUBREY	TX		08/29/2024		845		(3)			(3)		842	842			
100065023	SOMERSWORTH	NH		07/14/2021		1,660		(51)			(51)		1,609	1,609			
100171815	ALLENTOWN	PA		10/17/2024		760		(27)			(27)		733	733			
100190712	HOUSTON	TX		01/28/2025		975		(12)			(12)		963	963			
100272788	CLOVERDALE	OR		01/13/2026		827		7			7		834	834			
100244498	HENRICO	VA		09/29/2025		804		(20)			(20)		784	784			
100255621	MERCED	CA		11/24/2025		804		(19)			(19)		785	785			
100267036	GEORGETOWN	TX		12/23/2025		800		(15)			(15)		785	785			
100277195	DEERFIELD BEACH	FL		02/10/2026		763		(12)			(12)		751	751			
100199114	FORT MYERS	FL		03/03/2025		496		(23)			(23)		473	473			
100140011	YAPHANK	NY		01/09/2024		625		(13)			(13)		612	612			
100189254	CHARLOTTE	NC		01/13/2025		759		(16)			(16)		743	743			
100272922	WILMINGTON	NC		01/15/2026		654		(29)			(29)		625	625			
100154585	GREENVILLE	TX		06/14/2024		940		(60)			(60)		880	880			
100182221	SPRING LAKE	MI		12/12/2024		713		(16)			(16)		697	697			
100211656	ANGIER	NC		05/19/2025		617		(3)			(3)		614	614			
100244618	MIDLAND	TX		09/29/2025		662		(28)			(28)		634	634			
100152920	OCALA	FL		05/22/2024		713		(26)			(26)		687	687			
100186260	FOLSOM	CA		12/27/2024		843		(4)			(4)		839	839			
100086933	CENTRAL ISLIP	NY		10/24/2022		1,977		53			53		2,030	2,030			
100152326	FAYETTEVILLE	AR		05/17/2024		949		55			55		1,004	1,004			
100210335	PHOENIX	AZ		05/09/2025		667		(28)			(28)		639	639			
100149728	TRENTON	NJ		04/26/2024		729		(14)			(14)		715	715			
100151432	MELBOURNE	FL		05/10/2024		732		(16)			(16)		716	716			
100268913	LITTLE ELM	TX		12/29/2025		785		(11)			(11)		774	774			
100169842	STOCKTON	CA		09/30/2024		733		(22)			(22)		711	711			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169056	PHOENIX	AZ		09/27/2024		754		(21)			(21)		733	733			
100157478	FAYETTEVILLE	NC		02/20/2025		9,121		(159)			(159)		8,962	8,962			
100210263	STANARDSVILLE	VA		05/09/2025		718		(7)			(7)		711	711			
100246641	KISSIMMEE	FL		10/15/2025		980		(35)			(35)		945	945			
100173803	VENUS	TX		10/30/2024		406		(5)			(5)		401	401			
100185302	CONWAY	SC		12/20/2024		781		(9)			(9)		772	772			
100254241	WILMINGTON	DE		11/06/2025		739		(23)			(23)		716	716			
100254242	WILMINGTON	DE		11/06/2025		739		(23)			(23)		716	716			
100149887	COLTEWAH	TN		04/29/2024		712		(18)			(18)		694	694			
100214941	HENRICO	VA		06/11/2025		1,050		(36)			(36)		1,014	1,014			
100057511	GARFIELD	NJ		06/30/2021		1,853		(36)			(36)		1,817	1,817			
100194810	ANGLER	NC		02/21/2025		907		29			29		936	936			
100153862	IRVINGTON	NJ		06/05/2024		796		(4)			(4)		792	792			
100081299	LAS VEGAS	NV		03/18/2022		1,361		(6)			(6)		1,355	1,355			
100143699	DUBLIN	OH		02/22/2024		494		(27)			(27)		467	467			
100136350	DENTON	TX		11/20/2023		905		99			99		1,004	1,004			
100115085	ROXBORO	NC		07/14/2023		806		2			2		808	808			
100150997	SOUTH ELGIN	IL		05/08/2024		751		(19)			(19)		732	732			
100168027	HOUSTON	TX		09/20/2024		806		(8)			(8)		798	798			
100168032	HOUSTON	TX		09/20/2024		806		(8)			(8)		798	798			
100076115	LEHI	UT		01/07/2022		1,502		(32)			(32)		1,470	1,470			
100216057	DELAND	FL		06/17/2025		714		(30)			(30)		684	684			
100116915	BLUE RIDGE	GA		07/20/2023		1,147		273			273		1,420	1,420			
100109245	HOLLYWOOD	FL		07/21/2023		1,411		(59)			(59)		1,352	1,352			
100164545	MYRTLE BEACH	SC		08/21/2024		693		2			2		695	695			
100119334	SOMERS POINT	NJ		07/31/2023		845		8			8		853	853			
100115334	BOYNTON BEACH	FL		07/17/2023		856		(3)			(3)		853	853			
100189862	COLORADO SPRINGS	CO		01/21/2025		1,608		133			133		1,741	1,741			
100277209	LA MESA	CA		02/10/2026		501		(17)			(17)		484	484			
100282226	SIMSBURY	CT		02/27/2026		569		(21)			(21)		548	548			
100283303	GODDARD	KS		03/11/2026		558		1			1		559	559			
100283467	LITTLE FALLS	MN		03/11/2026		243		(8)			(8)		235	235			
100244621	SHASTA LAKE	CA		09/29/2025		788		(19)			(19)		769	769			
100244874	HONOLULU	HI		09/29/2025		782		(12)			(12)		770	770			
100144127	RICHMOND	TX		03/07/2024		534		(2)			(2)		532	532			
100089243	FULSHEAR	TX		01/26/2023		783		(8)			(8)		775	775			
100159206	CEDAR PARK	TX		07/15/2024		837		5			5		842	842			
100244993	TUCSON	AZ		09/29/2025		762		(27)			(27)		735	735			
100253723	LOUISVILLE	KY		10/30/2025		809		(20)			(20)		789	789			
100186744	PHOENIX	AZ		12/31/2024		730		(18)			(18)		712	712			
100194463	NORCROSS	GA		02/14/2025		1,004		(27)			(27)		977	977			
100144222	CHARLESTON	SC		03/07/2024		1,177		(13)			(13)		1,164	1,164			
100143122	ACWORTH	GA		02/16/2024		687		(20)			(20)		667	667			
100261676	ELKIN	NC		12/12/2025		823		(21)			(21)		802	802			
100090117	LAKEHILLS	TX		01/13/2023		3,014		(117)			(117)		2,897	2,897			
100074171	YORKVILLE	IL		12/09/2021		1,426		(64)			(64)		1,362	1,362			
100169746	VALRICO	FL		09/30/2024		783		(21)			(21)		762	762			
100200575	EPHRATA	WA		03/11/2025		794		(14)			(14)		780	780			
100158085	DECATUR	GA		07/09/2024		786		(3)			(3)		783	783			
100261437	GALLATIN	TN		12/09/2025		656		(31)			(31)		625	625			
100146962	ZEPHYRHILLS	FL		03/26/2024		736		(11)			(11)		725	725			

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100254323	MOREHEAD CITY	NC		11/06/2025		723		(20)			(20)		703	703			
100258679	SCITUATE	MA		12/05/2025		1,425		(71)			(71)		1,354	1,354			
100261623	KATY	TX		12/15/2025		661		(21)			(21)		640	640			
100254947	MAYFLOWER	AR		11/17/2025		764		(27)			(27)		737	737			
4010068064	TRENTON	NJ		02/29/2024		712		(12)			(12)		700	700			
100119220	PERTH AMBOY	NJ		07/31/2023		1,056		(14)			(14)		1,042	1,042			
100175346	MYRTLE BEACH	SC		11/05/2024		916		(6)			(6)		910	910			
100219393	SALEM	OR		07/07/2025		747		(26)			(26)		721	721			
100156838	HACKETTSTOWN	NJ		06/27/2024		766		(42)			(42)		724	724			
100110374	CENTREVILLE	VA		06/30/2023		889		(3)			(3)		886	886			
100079645	PHOENIX	AZ		04/08/2022		1,351		(66)			(66)		1,285	1,285			
100143102	ATLANTA	GA		02/16/2024		830		2			2		832	832			
100101520	MONROE TOWNSHIP	NJ		04/26/2023		1,133		45			45		1,178	1,178			
100253200	BOYNTON BEACH	FL		10/30/2025		1,464		(42)			(42)		1,422	1,422			
100136235	STERLING	VA		11/20/2023		676		6			6		682	682			
100142515	FORT LAUDERDALE	FL		02/08/2024		843		(2)			(2)		841	841			
100192826	NEWARK	DE		02/10/2025		1,197		(16)			(16)		1,181	1,181			
100181214	NORTH LAS VEGAS	NV		12/06/2024		1,114		60			60		1,174	1,174			
100228460	GRAND JUNCTION	CO		08/11/2025		661		(19)			(19)		642	642			
100235045	IRVING	TX		08/28/2025		640		2			2		642	642			
100238544	SAINT LOUIS	MO		09/19/2025		667		(25)			(25)		642	642			
100188238	EAGLE	ID		01/07/2025		1,767		(23)			(23)		1,744	1,744			
100255913	MCCLOUD	CA		11/24/2025		738		(15)			(15)		723	723			
100237000	APPLETON	WI		09/12/2025		17,208		(29)			(29)		17,179	17,179			
100267228	BELLA VISTA	AR		12/24/2025		684		(21)			(21)		663	663			
100148040	ROUND ROCK	TX		04/10/2024		1,266		(5)			(5)		1,261	1,261			
100282256	SAN ANTONIO	TX		02/27/2026		469		(3)			(3)		466	466			
100273015	NEWAYGO	MI		01/15/2026		725		(27)			(27)		698	698			
100067678	ALOHA	OR		09/23/2021		1,773		(31)			(31)		1,742	1,742			
100147546	PUNTA GORDA	FL		04/03/2024		1,351		(46)			(46)		1,305	1,305			
100221437	KATY	TX		07/22/2025		119,752		(5,445)			(5,445)		114,307	114,307			
100283865	BEDMINSTER	NJ		03/16/2026		491		(16)			(16)		475	475			
100158872	VERO BEACH	FL		07/12/2024		743		(20)			(20)		723	723			
100024287	JACKSON	NJ		09/20/2018		1,993		(28)			(28)		1,965	1,965			
100245289	AUSTIN	TX		10/06/2025		693		(34)			(34)		659	659			
100221017	MERIDEN	CT		07/18/2025		685		(26)			(26)		659	659			
100162660	PLAINFIELD	IL		08/12/2024		4,036		90			90		4,126	4,126			
100284793	EAST BERNSTADT	KY		03/27/2026		507		(9)			(9)		498	498			
100071606	MARYSVILLE	WA		10/14/2021		1,626		(56)			(56)		1,570	1,570			
100161145	COOPER CITY	FL		07/24/2024		12,406		(320)			(320)		12,086	12,086			
100148773	MESA	AZ		04/17/2024		2,131		(21)			(21)		2,110	2,110			
100118737	BOYNTON BEACH	FL		07/25/2023		905		(9)			(9)		896	896			
100149849	CHICAGO	IL		04/29/2024		656		6			6		662	662			
100082882	ELIZABETH	NJ		05/17/2022		1,090		(38)			(38)		1,052	1,052			
100179518	WESTFIELD	IN		11/21/2024		896		(4)			(4)		892	892			
100283238	LANCASTER	PA		03/09/2026		785		(17)			(17)		768	768			
100201904	ORMOND BEACH	FL		03/18/2025		755		(3)			(3)		752	752			
100210051	PALMER	AK		05/07/2025		912		(16)			(16)		896	896			
100162001	CANTON	GA		07/31/2024		604		(39)			(39)		565	565			
100132128	KENNEWICK	WA		10/13/2023		1,055		45			45		1,100	1,100			
100277353	MONT VERNON	NH		02/12/2026		764		(15)			(15)		749	749			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103045	PHOENIX	AZ		06/22/2023		754		(25)			(25)		729	729			
100229326	MIAMI	FL		08/14/2025		1,059							1,059	1,059			
5.00006E+11	MUSSELKANAAL	NLD		04/30/2025		29							29		(29)		(29)
5.00007E+11	VELDHOVEN	NLD		07/31/2025		30							30		(30)		(30)
100137511	LAKE ARROWHEAD	CA		01/11/2024		731		(25)			(25)		706	706			
100129563	BENTONVILLE	AR		09/29/2023		1,575		4			4		1,579	1,579			
100141729	LITTLE FALLS	NJ		01/30/2024		63,691		(2,057)			(2,057)		61,634	61,634			
100181999	WOODBRIDGE	VA		12/12/2024		882		22			22		904	904			
100283611	BAKERSFIELD	CA		03/13/2026		636		(29)			(29)		607	607			
100284609	HIAWASSEE	GA		03/26/2026		790		(21)			(21)		769	769			
100181376	BUCKEYE	AZ		12/06/2024		797		(20)			(20)		777	777			
100192679	CONROE	TX		02/10/2025		776		(9)			(9)		767	767			
100210045	OCEAN SHORES	WA		05/07/2025		755		(14)			(14)		741	741			
100244493	CONCORD	NC		09/29/2025		844		(18)			(18)		826	826			
100216276	ROCKINGHAM	VA		06/20/2025		4,320		(17)			(17)		4,303	4,303			
100079089	NEW ORLEANS	LA		02/24/2022		1,631		20			20		1,651	1,651			
100220925	ATLANTIC CITY	NJ		07/18/2025		733		(7)			(7)		726	726			
100227002	RUIDOSO	NM		07/30/2025		748		(22)			(22)		726	726			
100227093	GRAND JUNCTION	CO		07/30/2025		749		(23)			(23)		726	726			
100254517	WHARTON	NJ		11/07/2025		693							693	693			
100228735	VIRGINIA BEACH	VA		08/11/2025		873		(21)			(21)		852	852			
100186626	MCKINNEY	TX		12/30/2024		929		32			32		961	961			
100132136	DENTON	TX		10/13/2023		999		46			46		1,045	1,045			
100133463	DECATUR	GA		10/19/2023		1,017		(26)			(26)		991	991			
100063103	LEAGUE CITY	TX		07/01/2021		3,536		(29)			(29)		3,507	3,507			
100120693	MEBANE	NC		08/25/2023		1,154		48			48		1,202	1,202			
100086493	DANBURY	CT		09/30/2022		1,098		(12)			(12)		1,086	1,086			
100169723	ROCKWALL	TX		09/30/2024		725		(26)			(26)		699	699			
100171948	FORT WORTH	TX		10/17/2024		804		(21)			(21)		783	783			
100186966	MCKINNEY	TX		01/07/2025		38,485		623			623		39,108	39,108			
100258361	HEMET	CA		12/05/2025		662		(11)			(11)		651	651			
100272432	ALLEN	TX		01/08/2026		31,552		(208)			(208)		31,344	31,344			
100189904	NORTH CHESTERFIELD	VA		01/21/2025		860		18			18		878	878			
100082184	LEONARD	TX		04/14/2022		1,202		(37)			(37)		1,165	1,165			
100119227	NASHVILLE	TN		07/31/2023		910		4			4		914	914			
100159408	ZEPHYRHILLS	FL		07/15/2024		914		12			12		926	926			
100156348	PRINCETON JUNCTION	NJ		07/25/2024		709		(42)			(42)		667	667			
100101507	CALDWELL	ID		04/26/2023		1,266		121			121		1,387	1,387			
100175138	PALMDALE	CA		11/05/2024		746		(17)			(17)		729	729			
100218761	WETHERSFIELD	CT		06/27/2025		680		(16)			(16)		664	664			
100272954	HYATTSVILLE	MD		01/15/2026		725		(23)			(23)		702	702			
100141745	MASTIC BEACH	NY		01/30/2024		603		(11)			(11)		592	592			
100135467	MADERA	CA		11/13/2023		4,666		430			430		5,096	5,096			
100273793	NORTH AUGUSTA	SC		01/23/2026		748		(29)			(29)		719	719			
100092008	NEWARK	NJ		02/09/2023		730		(19)			(19)		711	711			
100127517	PORT SAINT JOE	FL		09/08/2023		1,055		(20)			(20)		1,035	1,035			
100169987	VISALIA	CA		11/08/2024		889		(41)			(41)		848	848			
100254111	CORVALLIS	OR		12/12/2025		769		(16)			(16)		753	753			
100283381	MURFREESBORO	TN		03/11/2026		521		(7)			(7)		514	514			
100268553	WOODBRIDGE	VA		12/29/2025		781		(8)			(8)		773	773			
100136329	SARASOTA	FL		11/20/2023		1,545		18			18		1,563	1,563			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186593	MUNDELEIN	IL		12/30/2024		2,562		130			130		2,692	2,692			
100138714	ROUND ROCK	TX		02/02/2024		685		(14)			(14)		671	671			
100156914	DUBLIN	GA		06/27/2024		681		(31)			(31)		650	650			
100156915	DUBLIN	GA		06/27/2024		682		(32)			(32)		650	650			
100156916	DUBLIN	GA		06/27/2024		682		(32)			(32)		650	650			
100156921	DUBLIN	GA		06/27/2024		682		(32)			(32)		650	650			
100128003	MURFREESBORO	TN		09/08/2023		6,186		401			401		6,587	6,587			
100100837	NEW CARROLLTON	MD		04/28/2023		1,092		30			30		1,122	1,122			
100273332	MODESTO	CA		01/20/2026		981		(52)			(52)		929	929			
100179953	PALM COAST	FL		11/25/2024		909		57			57		966	966			
100254568	WILMETTE	IL		11/07/2025		1,426		(42)			(42)		1,384	1,384			
100211585	SWEDESBORO	NJ		06/23/2025		688		7			7		695	695			
100246134	WILMINGTON	NC		10/08/2025		728		(33)			(33)		695	695			
100220967	FRASER	CO		07/18/2025		718		(23)			(23)		695	695			
100245312	GREEN BAY	WI		10/06/2025		3,169		(121)			(121)		3,048	3,048			
100101525	WAKE FOREST	NC		04/26/2023		1,785		59			59		1,844	1,844			
100090113	BREMERTON	WA		01/13/2023		6,878		(275)			(275)		6,603	6,603			
100268599	LITTLE RIVER	SC		12/29/2025		838		(9)			(9)		829	829			
100083964	SCOTTSDALE	AZ		07/12/2022		947		(3)			(3)		944	944			
100213984	LIBERTY HILL	TX		05/29/2025		842		3			3		845	845			
100228632	LIBBY	MT		08/11/2025		535		(5)			(5)		530	530			
100215457	DEARBORN	MI		06/12/2025		3,601		(62)			(62)		3,539	3,539			
100244864	MIDLOTHIAN	VA		09/29/2025		684		(35)			(35)		649	649			
100268873	PALM DESERT	CA		12/29/2025		1,053		(32)			(32)		1,021	1,021			
100179560	ARDMORE	PA		11/21/2024		817		(11)			(11)		806	806			
100188472	CHARLOTTE	NC		01/08/2025		1,868		(25)			(25)		1,843	1,843			
100140293	LOGANVILLE	GA		01/18/2024		940		6			6		946	946			
100189829	HOUSTON	TX		01/21/2025		1,333		(28)			(28)		1,305	1,305			
100120578	ROUND LAKE BEACH	IL		08/18/2023		491		2			2		493	493			
100150025	YOSEMITE NATIONAL PARK	CA		06/07/2024		733		(24)			(24)		709	709			
100116964	JUNO BEACH	FL		07/20/2023		1,404		230			230		1,634	1,634			
100117400	GARDEN GROVE	CA		07/20/2023		1,441		23			23		1,464	1,464			
100091167	DEDHAM	MA		01/31/2023		903		16			16		919	919			
100194280	SAVANNAH	GA		02/14/2025		664		(22)			(22)		642	642			
100065240	LAS VEGAS	NV		07/14/2021		1,780		(21)			(21)		1,759	1,759			
100238104	DAVENPORT	FL		09/15/2025		683		(32)			(32)		651	651			
100218581	ATLANTA	GA		06/27/2025		2,084		(62)			(62)		2,022	2,022			
100248014	ARLINGTON	VA		10/29/2025		2,169		(118)			(118)		2,051	2,051			
100140595	BAKERSFIELD	CA		01/19/2024		718		(16)			(16)		702	702			
100055894	DELRAY BEACH	FL		03/26/2021		1,885		(48)			(48)		1,837	1,837			
100168714	RALEIGH	NC		09/25/2024		787		(13)			(13)		774	774			
100143722	MIAMI	FL		02/26/2024		609		(36)			(36)		573	573			
100157904	GOODYEAR	AZ		07/09/2024		729		(1)			(1)		728	728			
100248924	FRESNO	CA		10/29/2025		861		(12)			(12)		849	849			
100200332	BRASELTON	GA		03/10/2025		945		70			70		1,015	1,015			
100201236	MADISON	AL		03/12/2025		999		92			92		1,091	1,091			
100205826	ELLISON BAY	WI		04/14/2025		712		(15)			(15)		697	697			
100079953	COMMERCE CITY	CO		04/25/2022		1,681		21			21		1,702	1,702			
100272511	MATAWAN	NJ		01/08/2026		1,384		(45)			(45)		1,339	1,339			
100266952	BROKEN BOW	OK		12/23/2025		718		(30)			(30)		688	688			
100087426	AUSTIN	TX		10/25/2022		1,087		33			33		1,120	1,120			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100210194	FRANKLINTON	NC		05/07/2025		762		(11)			(11)		751	751			
100172788	PASCO	WA		12/06/2024		1,691		19			19		1,710	1,710			
100168443	AUSTIN	TX		09/25/2024		885		(19)			(19)		866	866			
100159357	NORTH LAS VEGAS	NV		07/15/2024		327		9	1		8		335	335			
100080464	WINTER HAVEN	FL		03/10/2022		1,282		(31)			(31)		1,251	1,251			
100212129	MILLSBORO	DE		05/22/2025		628		(18)			(18)		610	610			
100110372	AUSTIN	TX		06/30/2023		929		6			6		935	935			
100065823	HACKENSACK	NJ		07/23/2021		1,423		(54)			(54)		1,369	1,369			
100234979	MOSELEY	VA		08/28/2025		769		(10)			(10)		759	759			
100216646	NASHVILLE	TN		06/23/2025		766		(2)			(2)		764	764			
100142878	WEATHERFORD	TX		02/09/2024		767		(16)			(16)		751	751			
100189888	PRAIRIE RIDGE	TX		01/21/2025		3,864		(126)			(126)		3,738	3,738			
100268428	GREENVILLE	SC		12/29/2025		771		(15)			(15)		756	756			
100255746	ALPHARETTA	GA		11/24/2025		774		(16)			(16)		758	758			
100168428	WASHINGTON	UT		09/25/2024		935		9			9		944	944			
100192568	MYRTLE BEACH	SC		02/10/2025		881		67			67		948	948			
100235061	COSBY	TN		08/28/2025		941		(23)			(23)		918	918			
100202774	FORT WORTH	TX		03/24/2025		5,731		(154)			(154)		5,577	5,577			
100130392	GRANBY	CT		09/28/2023		583		(27)			(27)		556	556			
100255715	BUTLER	TN		11/24/2025		88,154		(2,377)			(2,377)		85,777	85,777			
100268480	HALLANDALE BEACH	FL		12/29/2025		785		(8)			(8)		777	777			
100100111	HAUULA	HI		03/28/2023		595		(24)			(24)		571	571			
100283367	CHARLOTTE	NC		03/11/2026		531		(12)			(12)		519	519			
100202961	COMANCHE	TX		03/24/2025		818		(31)			(31)		787	787			
100261730	SNELLVILLE	GA		12/12/2025		796		(20)			(20)		776	776			
100065507	LAS VEGAS	NV		07/28/2021		1,715		(33)			(33)		1,682	1,682			
100273161	DENNIS PORT	MA		01/15/2026		534		(6)			(6)		528	528			
100255400	LAWRENCEVILLE	GA		11/24/2025		798		(3)			(3)		795	795			
100192915	LAS VEGAS	NV		02/10/2025		779		(8)			(8)		771	771			
100255878	OOLTEWAH	TN		11/24/2025		746		(24)			(24)		722	722			
100207240	MOSES LAKE	WA		04/28/2025		670		(31)			(31)		639	639			
100127963	SMYRNA	TN		09/08/2023		1,000		51			51		1,051	1,051			
100149452	LAWRENCEVILLE	GA		04/24/2024		753		(20)			(20)		733	733			
100190704	LANCASTER	PA		01/28/2025		625		(16)			(16)		609	609			
100128104	ANTIOCH	TN		09/08/2023		959		29			29		988	988			
100156484	DURHAM	NC		06/24/2024		786		(9)			(9)		777	777			
100161052	TAMPA	FL		07/24/2024		668		(11)			(11)		657	657			
100206906	BUFORD	GA		04/24/2025		769		(27)			(27)		742	742			
100152465	WHITEHALL	MI		05/16/2024		701		(15)			(15)		686	686			
100150818	CLERMONT	FL		05/08/2024		726		(13)			(13)		713	713			
100116261	SILVER SPRING	MD		07/20/2023		4,249		565			565		4,814	4,814			
100255467	GERMANTOWN	WI		11/24/2025		665		(22)			(22)		643	643			
100143205	MARIETTA	GA		02/16/2024		776		(13)			(13)		763	763			
100201881	LOUISVILLE	KY		03/18/2025		441		(11)			(11)		430	430			
100210276	HENDERSONVILLE	NC		05/09/2025		5,515		(80)			(80)		5,435	5,435			
100169639	BAKERSFIELD	CA		09/30/2024		1,083		(42)			(42)		1,041	1,041			
100215458	SEATAC	WA		06/12/2025		722		(21)			(21)		701	701			
100150658	CYPRESS	TX		05/06/2024		723		(5)			(5)		718	718			
100255574	NASHVILLE	TN		11/24/2025		678		(19)			(19)		659	659			
100149392	KILLEEN	TX		04/24/2024		1,566		(4)			(4)		1,562	1,562			
100132303	MELISSA	TX		10/13/2023		3,103		27			27		3,130	3,130			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134294	LEHIGH ACRES	FL		10/27/2023		718		(21)			(21)		697	697			
100193101	ACWORTH	GA		02/10/2025		1,434		125			125		1,559	1,559			
100254065	FRIENDSHIP	WI		10/30/2025		719		(27)			(27)		692	692			
100171763	GULF SHORES	AL		10/17/2024		1,879		(2)			(2)		1,877	1,877			
100087145	STUART	FL		10/25/2022		1,227		121			121		1,348	1,348			
100174256	BLACKSBURG	VA		10/31/2024		738		(14)			(14)		724	724			
100169097	AUSTIN	TX		09/27/2024		801		(16)			(16)		785	785			
100162906	LAS VEGAS	NV		08/12/2024		761		(13)			(13)		748	748			
100185510	NORTH BAY VILLAGE	FL		12/20/2024		714		(36)			(36)		678	678			
100173377	WICKENBURG	AZ		10/30/2024		793		(18)			(18)		775	775			
100247216	PFLUGERVILLE	TX		10/23/2025		750		(24)			(24)		726	726			
100273085	LA PLATA	MD		01/15/2026		719		(18)			(18)		701	701			
100083965	MODESTO	CA		07/12/2022		867		(19)			(19)		848	848			
100155280	SANTA FE	NM		07/19/2024		658		(48)			(48)		610	610			
100172868	OAKLAND	TN		10/25/2024		825		(2)			(2)		823	823			
100216116	GREENSBORO	NC		06/17/2025		760		8			8		768	768			
100219748	GREENSBORO	NC		07/08/2025		758		10			10		768	768			
100164422	FRANKLIN	CT		08/21/2024		522		(9)			(9)		513	513			
100236193	PRESCOTT VALLEY	AZ		09/10/2025		671		(15)			(15)		656	656			
100102488	HUMBLE	TX		06/07/2023		1,023		(14)			(14)		1,009	1,009			
100283363	RALEIGH	NC		03/11/2026		1,191		(28)			(28)		1,163	1,163			
100209232	FORT LAUDERDALE	FL		04/29/2025		1,458		(24)			(24)		1,434	1,434			
100243241	CHARLOTTE	NC		09/26/2025		5,587		(126)			(126)		5,461	5,461			
100171531	MURFREESBORO	TN		10/16/2024		894		(7)			(7)		887	887			
100266939	PITTSBURGH	PA		12/23/2025		41,981		(1,200)			(1,200)		40,781	40,781			
100147853	DURHAM	NC		04/08/2024		823		(11)			(11)		812	812			
100065393	CHANDLER	AZ		07/28/2021		4,391		(123)			(123)		4,268	4,268			
100272447	ALLENTOWN	PA		01/08/2026		801		(21)			(21)		780	780			
100267037	HERMITAGE	TN		12/23/2025		796		(16)			(16)		780	780			
100277500	RUTHERFORD	NJ		02/13/2026		685		(6)			(6)		679	679			
100255900	SOUTH LAKE TAHOE	CA		11/24/2025		1,006		(44)			(44)		962	962			
100128445	HUNTINGTON STATION	NY		09/15/2023		651		(23)			(23)		628	628			
100247558	SUGAR LAND	TX		10/29/2025		660		(28)			(28)		632	632			
100261464	NEWARK	DE		12/09/2025		2,384		(70)			(70)		2,314	2,314			
100172445	DENTON	TX		10/23/2024		1,514		(16)			(16)		1,498	1,498			
100158151	MYRTLE BEACH	SC		07/09/2024		971		(17)			(17)		954	954			
100191067	BIG BEAR LAKE	CA		01/29/2025		749		(9)			(9)		740	740			
100108161	COLLEGE PARK	MD		05/24/2023		538		(22)			(22)		516	516			
100065784	BURBANK	CA		07/28/2021		1,567		(44)			(44)		1,523	1,523			
100144421	SAINT CLOUD	FL		03/07/2024		856		(9)			(9)		847	847			
100244630	STONE PARK	IL		09/29/2025		679		(32)			(32)		647	647			
100246485	RIO RANCHO	NM		10/10/2025		656		(9)			(9)		647	647			
100254893	SIERRA VISTA	AZ		11/17/2025		669		(21)			(21)		648	648			
100148758	HANFORD	CA		04/17/2024		757		(18)			(18)		739	739			
100149641	CHARLOTTE	NC		04/26/2024		792		(11)			(11)		781	781			
100092055	PATERSON	NJ		02/09/2023		1,069		(32)			(32)		1,037	1,037			
100244667	TUCSON	AZ		09/29/2025		696		(33)			(33)		663	663			
100167460	PALM COAST	FL		09/16/2024		5,957		(193)			(193)		5,764	5,764			
100246550	WOODLAND HILLS	CA		10/15/2025		647		(31)			(31)		616	616			
100179451	DENTON	TX		11/21/2024		922		13			13		935	935			
100152435	STAFFORD	VA		05/17/2024		497		(1)			(1)		496	496			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247184	BLOOMINGTON	MN		10/23/2025		793		(13)			(13)		780	780			
100162590	FREEPORT	TX		08/12/2024		723		(15)			(15)		708	708			
100170108	DAWSONVILLE	GA		10/08/2024		778		(23)			(23)		755	755			
100246577	PASSAIC	NJ		10/15/2025		693		(14)			(14)		679	679			
100129941	WATERBURY	CT		09/27/2023		714		(13)			(13)		701	701			
100087465	OLD BRIDGE	NJ		10/25/2022		753		82			82		835	835			
100189777	CINCINNATI	OH		01/21/2025		714		(13)			(13)		701	701			
100144641	CHARLOTTE	NC		03/13/2024		856		5			5		861	861			
100133656	SMYRNA	TN		10/23/2023		3,651		60			60		3,711	3,711			
100267766	WESTMINSTER	CA		12/29/2025		1,816		(95)			(95)		1,721	1,721			
100229138	PORTSMOUTH	VA		08/14/2025		639		(24)			(24)		615	615			
100161162	CORAL SPRINGS	FL		07/24/2024		764		(23)			(23)		741	741			
100135359	CHARLOTTE	NC		11/13/2023		736		13			13		749	749			
100165523	FORT MYERS	FL		08/29/2024		815		(9)			(9)		806	806			
100170311	DAWSONVILLE	GA		10/08/2024		761		(23)			(23)		738	738			
100221807	FRESNO	CA		07/25/2025		953		1			1		954	954			
100172260	AUSTIN	TX		10/21/2024		857		(11)			(11)		846	846			
100210188	ANNA	TX		05/07/2025		523		(14)	1		(15)		508	508			
100176076	WILMINGTON	DE		12/20/2024		577		(22)			(22)		555	555			
100181225	TAMPA	FL		12/06/2024		482		(2)			(2)		480	480			
100099984	HOMESTEAD	FL		03/28/2023		532		(12)			(12)		520	520			
100218747	MARYSVILLE	OH		06/27/2025		1,310		(26)	3		(29)		1,281	1,281			
100129604	DAVENPORT	FL		09/29/2023		1,023		41			41		1,064	1,064			
100204506	LEHIGH ACRES	FL		04/04/2025		676		(28)			(28)		648	648			
100192782	TUCSON	AZ		02/10/2025		734		(12)			(12)		722	722			
100236059	GERMANTOWN	MD		09/04/2025		768		(20)			(20)		748	748			
100175365	LAS VEGAS	NV		11/05/2024		1,171		(19)			(19)		1,152	1,152			
100245589	MARYVILLE	TN		10/06/2025		661		(25)			(25)		636	636			
100238455	COLUMBIA	MD		09/19/2025		661		(25)			(25)		636	636			
100284786	CONYERS	GA		03/27/2026		709		(27)			(27)		682	682			
100253639	ATHENS	GA		10/30/2025		787		(21)			(21)		766	766			
100076687	EVERETT	WA		12/16/2021		1,491		(81)			(81)		1,410	1,410			
100100819	DENVER	CO		04/28/2023		1,261		149			149		1,410	1,410			
100119015	BALTIMORE	MD		07/27/2023		701		(22)			(22)		679	679			
100228430	TEMPE	AZ		08/11/2025		676		(25)			(25)		651	651			
100209609	MOUNT GRETNA	PA		05/02/2025		716		(23)			(23)		693	693			
100143219	LAWRENCEVILLE	GA		02/16/2024		814		1			1		815	815			
100236807	PHILADELPHIA	PA		09/12/2025		674		(22)			(22)		652	652			
100281760	SAINT PETERSBURG	FL		03/13/2026		497		(21)			(21)		476	476			
100173240	HENDERSON	NV		10/30/2024		891		(5)			(5)		886	886			
100195165	KILLEEN	TX		02/24/2025		685		(22)			(22)		663	663			
100202888	FENTON	MO		03/24/2025		691		(28)			(28)		663	663			
100190058	HAMPTON	GA		01/21/2025		849		41			41		890	890			
100244602	CHARLOTTE	NC		09/29/2025		795		(11)			(11)		784	784			
100168332	ROSEVILLE	CA		09/20/2024		999		(1)			(1)		998	998			
100282633	STATEN ISLAND	NY		03/02/2026		8,071		(500)			(500)		7,571	7,571			
100169030	TAYLOR	TX		09/27/2024		695		4			4		699	699			
100158927	RODANTHE	NC		07/12/2024		786		(16)			(16)		770	770			
100135301	ALBUQUERQUE	NM		11/13/2023		742		2			2		744	744			
100202567	WENDELL	NC		03/21/2025		4,871		286			286		5,157	5,157			
100190000	NORTH LAS VEGAS	NV		01/21/2025		2,717		214			214		2,931	2,931			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206453	MURRELLS INLET	SC		04/22/2025		647		(26)			(26)		621	621			
100255863	PANORA	IA		11/24/2025		1,841		(68)			(68)		1,773	1,773			
100220412	ATHENS	GA		07/15/2025		1,050		(43)			(43)		1,007	1,007			
100211459	KAYSVILLE	UT		05/16/2025		480		(21)			(21)		459	459			
100268409	FULSHEAR	TX		12/29/2025		799		(11)			(11)		788	788			
100174301	FULSHEAR	TX		10/31/2024		1,013		36			36		1,049	1,049			
100142752	OAKWOOD	GA		02/08/2024		928		3			3		931	931			
100150583	MECHANICSBURG	PA		05/03/2024		832		(4)			(4)		828	828			
100244611	DES MOINES	IA		09/29/2025		659		(28)			(28)		631	631			
100065457	BRIDGEPORT	CT		07/28/2021		1,763		8			8		1,771	1,771			
100078461	LAKE CITY	CO		01/25/2022		1,306		(56)			(56)		1,250	1,250			
100161436	HOUSTON	TX		07/29/2024		693		20			20		713	713			
100236258	PHOENIX	AZ		09/10/2025		817		(16)			(16)		801	801			
100244745	BAYFIELD	WI		09/29/2025		494		(21)	1		(22)		472	472			
100205930	GEORGETOWN	TX		04/15/2025		12,127		(382)			(382)		11,745	11,745			
100164803	BERLIN	MD		08/26/2024		860		37			37		897	897			
100115089	DAWSONVILLE	GA		07/14/2023		961		11			11		972	972			
100216354	SAINT CLOUD	FL		06/20/2025		716		11			11		727	727			
100116137	PICO RIVERA	CA		07/20/2023		13,717		2,158			2,158		15,875	15,875			
100110424	FERNANDINA BEACH	FL		06/30/2023		943		(4)			(4)		939	939			
100246937	FLOWER MOUND	TX		10/17/2025		935		(26)			(26)		909	909			
100128532	CHARLOTTE	NC		09/15/2023		395		(23)			(23)		372	372			
100226948	FERNANDINA BEACH	FL		07/30/2025		733		(14)			(14)		719	719			
100229045	ENGLEWOOD	FL		08/14/2025		1,010		(38)			(38)		972	972			
100221363	DEL RIO	TN		07/22/2025		679		(14)			(14)		665	665			
100206737	PARKER	CO		04/23/2025		768		(9)			(9)		759	759			
100206998	NORTH LAS VEGAS	NV		04/24/2025		716		(26)			(26)		690	690			
100238915	PLAIN CITY	OH		09/23/2025		9,026		(263)			(263)		8,763	8,763			
100253456	MARCO ISLAND	FL		10/30/2025		758		(23)			(23)		735	735			
100238515	NOVI	MI		09/19/2025		744		(9)			(9)		735	735			
100254731	FORT WORTH	TX		11/14/2025		1,636		(76)			(76)		1,560	1,560			
100107799	PALM BAY	FL		05/19/2023		1,007		34			34		1,041	1,041			
100144183	VANCOUVER	WA		03/07/2024		868		(2)			(2)		866	866			
100228507	COLUMBUS	OH		08/11/2025		875		38			38		913	913			
100235802	TUCSON	AZ		09/04/2025		667		(27)			(27)		640	640			
100221041	PARKER	AZ		07/18/2025		663		(23)			(23)		640	640			
100229781	FOLSOM	PA		08/18/2025		659		(19)			(19)		640	640			
100190159	ASHEVILLE	NC		01/21/2025		1,081		(24)			(24)		1,057	1,057			
100136321	THE WOODLANDS	TX		11/20/2023		751		9			9		760	760			
100156524	NEW ORLEANS	LA		06/24/2024		708		(6)			(6)		702	702			
100103692	ANSONIA	CT		05/08/2023		1,509		41			41		1,550	1,550			
100244632	SPRINGVILLE	UT		09/29/2025		931		(32)			(32)		899	899			
100131615	WESTFIELD	IN		10/06/2023		742		17			17		759	759			
100216555	CARTERSVILLE	GA		06/23/2025		884		(27)			(27)		857	857			
100229169	GLADWIN	MI		08/14/2025		676		(21)			(21)		655	655			
100243374	SANTA CLARITA	CA		09/26/2025		687		(32)			(32)		655	655			
100120224	DES PLAINES	IL		08/18/2023		784		(29)			(29)		755	755			
100221006	COLUMBIA	MO		07/18/2025		682		(25)			(25)		657	657			
100216109	CONWAY	SC		06/17/2025		677		(28)			(28)		649	649			
100138004	KISSIMMEE	FL		12/13/2023		2,039		(23)			(23)		2,016	2,016			
100116398	WEST JORDAN	UT		07/20/2023		1,096		105			105		1,201	1,201			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268372	FLORISSANT	MO		12/29/2025		770		(19)			(19)		751	751			
100139953	AUSTIN	TX		01/09/2024		734		(13)			(13)		721	721			
100071568	STERLING	VA		10/14/2021		1,683		(36)			(36)		1,647	1,647			
100236169	KISSIMMEE	FL		09/10/2025		767		3			3		770	770			
100229953	BAKERSFIELD	CA		08/22/2025		755		15			15		770	770			
100134322	SAN ANGELO	TX		10/27/2023		1,007		(56)			(56)		951	951			
100156513	OCEAN CITY	MD		06/24/2024		778		(14)			(14)		764	764			
100236151	NORTH BRUNSWICK	NJ		09/10/2025		686		(15)			(15)		671	671			
100136959	MERIDIAN	ID		11/28/2023		758		2			2		760	760			
100152719	AUBREY	TX		05/17/2024		784		(4)			(4)		780	780			
100181926	SUGAR LAND	TX		12/12/2024		777		(9)			(9)		768	768			
4010091998	LANSING	MI		03/28/2025		5		(5)			(5)						
100156406	CANONSBURG	PA		06/24/2024		718		(13)			(13)		705	705			
100214033	PRINCETON	TX		05/29/2025		10,890		(44)			(44)		10,846	10,846			
100268883	BENTONVILLE	AR		12/29/2025		830		(4)			(4)		826	826			
100150132	HOFFMAN ESTATES	IL		06/14/2024		641		(13)			(13)		628	628			
100203343	ANGIER	NC		03/27/2025		810		(15)			(15)		795	795			
100210092	BIXBY	OK		05/07/2025		800		(5)			(5)		795	795			
100246094	LAKEWOOD RANCH	FL		10/08/2025		720		(32)			(32)		688	688			
100185386	FISHERS	IN		12/20/2024		898		24			24		922	922			
100194636	BELTON	MO		02/21/2025		898		24			24		922	922			
100261133	CHICAGO	IL		12/05/2025		592		(14)			(14)		578	578			
100188914	CHICAGO	IL		01/09/2025		704		(21)			(21)		683	683			
100218922	DARIEN	GA		06/27/2025		545		1			1		546	546			
100188698	SAN ANTONIO	TX		01/09/2025		747		(8)			(8)		739	739			
100079794	PHOENIX	AZ		04/25/2022		1,476		(1)			(1)		1,475	1,475			
4010067151	TRENTON	NJ		02/29/2024		717		(23)			(23)		694	694			
100171843	HOUSTON	TX		10/17/2024		829		(17)			(17)		812	812			
100075504	MIAMI	FL		12/01/2021		1,150		(42)			(42)		1,108	1,108			
100142837	ORLANDO	FL		02/09/2024		624		(1)			(1)		623	623			
100203572	HOFFMAN ESTATES	IL		03/26/2025		758		(11)			(11)		747	747			
100221312	PHOENIX	AZ		07/22/2025		645		(17)			(17)		628	628			
100228269	SMITHFIELD	RI		08/11/2025		463		(16)			(16)		447	447			
100212570	NAPERVILLE	IL		05/29/2025		646		(18)			(18)		628	628			
100155160	HILTON HEAD ISLAND	SC		07/19/2024		552		(16)			(16)		536	536			
100202558	VAIL	AZ		03/21/2025		977		80			80		1,057	1,057			
100221221	MARIPOSA	CA		07/21/2025		740		(12)			(12)		728	728			
100228794	PALM DESERT	CA		08/12/2025		749		(28)			(28)		721	721			
100100180	SHIRLEY	NY		03/17/2023		759		(18)			(18)		741	741			
100268558	ALLENTOWN	PA		12/29/2025		716		(18)			(18)		698	698			
100164514	MABLETON	GA		08/21/2024		739		(21)			(21)		718	718			
100135985	NEPTUNE	NJ		11/16/2023		762		2			2		764	764			
100253735	NEWARK	NJ		10/30/2025		768		(21)			(21)		747	747			
100165071	SUGARLOAF	CA		08/28/2024		820		(34)			(34)		786	786			
100245449	ORLANDO	FL		10/06/2025		770		(31)			(31)		739	739			
100102921	HOUSTON	TX		06/22/2023		622		(56)			(56)		566	566			
100151546	HENDERSON	NV		05/10/2024		958		59			59		1,017	1,017			
100088224	HOLLYWOOD	FL		10/17/2022		(2,778)		(31)	(7)		(24)		(2,802)	791		3,593	3,593
100258266	DESERT HOT SPRINGS	CA		12/05/2025		762		(12)			(12)		750	750			
100129474	AVONDALE	AZ		09/29/2023		776		(11)			(11)		765	765			
100221007	SUN CITY WEST	AZ		07/18/2025		240		(16)			(16)		224	224			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188993	SALEM	OR		01/09/2025		749		2			2		751	751			
100191053	DORAL	FL		01/29/2025		699		(27)			(27)		672	672			
100140343	FORT WORTH	TX		01/18/2024		898		4			4		902	902			
100220852	LOS BANOS	CA		07/18/2025		705		(30)			(30)		675	675			
100214264	HARDEEVILLE	SC		05/30/2025		440		(21)			(21)		419	419			
100255825	HOOVER	AL		11/24/2025		514		(28)	1		(29)		485	485			
100256990	TARPON SPRINGS	FL		11/26/2025		754		(30)			(30)		724	724			
100137807	ALPHARETTA	GA		12/08/2023		17,743		(66)			(66)		17,677	17,677			
100220288	LAFAYETTE	IN		07/11/2025		760		14			14		774	774			
100060298	GRAPEVINE	TX		06/25/2021		1,958		(28)			(28)		1,930	1,930			
100067463	CLIFTON	NJ		09/23/2021		1,550		(57)			(57)		1,493	1,493			
100221538	BURTON	OH		07/22/2025		637		(20)			(20)		617	617			
100091453	CATAWBA	NC		01/20/2023		643		(8)			(8)		635	635			
100127692	LAS VEGAS	NV		09/08/2023		679		(12)			(12)		667	667			
100127492	WALDORF	MD		09/08/2023		761		(8)			(8)		753	753			
100159361	WASHINGTON	UT		07/15/2024		904		18			18		922	922			
4010068312	BALTIMORE	MD		02/29/2024		832		(20)			(20)		812	812			
100152381	MOUNT JULIET	TN		05/17/2024		779							779	779			
100179934	LITHONIA	GA		11/25/2024		234		(3)			(3)		231	231			
100149211	BUFFALO	MN		04/22/2024		272		(3)			(3)		269	269			
100142796	AUSTIN	TX		02/08/2024		765		(5)			(5)		760	760			
100175833	SEATTLE	WA		11/12/2024		819		(15)			(15)		804	804			
100206526	TITUSVILLE	FL		04/22/2025		441		(21)			(21)		420	420			
100148562	MELISSA	TX		04/12/2024		863		1			1		864	864			
100152619	HARTFORD	CT		05/17/2024		2,318		(7)			(7)		2,311	2,311			
100171849	LAS VEGAS	NV		10/17/2024		899		(12)			(12)		887	887			
100261203	MCKINNEY	TX		12/05/2025		2,542		(69)			(69)		2,473	2,473			
100163229	LAS VEGAS	NV		08/13/2024		1,467		(6)			(6)		1,461	1,461			
100091827	SAN ANTONIO	TX		01/30/2023		4,367		(98)			(98)		4,269	4,269			
100127630	CONVERSE	TX		09/08/2023		765		(12)			(12)		753	753			
100208828	LYNNWOOD	WA		04/29/2025		1,277		(53)			(53)		1,224	1,224			
100165903	STOCKTON	CA		08/30/2024		578		(32)			(32)		546	546			
100235761	ROSENBERG	TX		09/22/2025		694		(33)			(33)		661	661			
100245560	MODESTO	CA		10/06/2025		841		(35)			(35)		806	806			
100191134	QUINCY	FL		01/29/2025		728		(5)			(5)		723	723			
100152544	CORCORAN	MN		05/17/2024		992		57			57		1,049	1,049			
100221213	CARROLLTON	TX		07/21/2025		748		(17)			(17)		731	731			
100209485	GREENWOOD LAKE	NY		05/01/2025		621		(29)			(29)		592	592			
100209981	RICHMOND	TX		06/11/2025		2,595		(34)			(34)		2,561	2,561			
100147881	TROUTMAN	NC		04/08/2024		889							889	889			
100255740	LAKEVILLE	MN		11/24/2025		921		(16)			(16)		905	905			
100238832	NACHES	WA		09/23/2025		16,107		(567)			(567)		15,540	15,540			
100150522	LOGANVILLE	GA		05/03/2024		900		24			24		924	924			
100204921	PHOENIX	AZ		04/10/2025		518		(24)			(24)		494	494			
100246294	LAKE HAVASU CITY	AZ		10/10/2025		1,833		(57)			(57)		1,776	1,776			
100177485	SANTAQUIN	UT		01/16/2025		839		(13)			(13)		826	826			
100216549	COLLEGE STATION	TX		06/23/2025		1,697		(34)			(34)		1,663	1,663			
100213883	FISHERS	IN		05/29/2025		684		(21)			(21)		663	663			
100168423	RIDGELAND	SC		09/25/2024		649		(21)			(21)		628	628			
100091045	ORLANDO	FL		01/31/2023		1,804		3			3		1,807	1,807			
100153300	CULLMAN	AL		05/30/2024		799		(2)			(2)		797	797			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089200	CAROLINA BEACH	NC		11/18/2022		1,842		4			4		1,846	1,846			
100135829	MEBANE	NC		11/10/2023		923		39			39		962	962			
100182719	OSAGE BEACH	MO		12/12/2024		690		(14)			(14)		676	676			
100168289	TOLLESON	AZ		09/20/2024		743		(21)			(21)		722	722			
100065369	PORTLAND	OR		07/28/2021		1,612		(47)			(47)		1,565	1,565			
100127563	BRYANT	AR		09/08/2023		778		(8)			(8)		770	770			
100156604	PHILADELPHIA	PA		06/24/2024		744		(10)			(10)		734	734			
100194547	PHOENIX	AZ		02/20/2025		536		(18)			(18)		518	518			
100209391	SPRING	TX		04/29/2025		702		(22)			(22)		680	680			
100213904	LEXINGTON	VA		05/29/2025		701		(21)			(21)		680	680			
100216492	MOORESVILLE	NC		06/23/2025		463		(11)			(11)		452	452			
100203410	DURHAM	NC		03/27/2025		952		(24)			(24)		928	928			
100140264	CLOVIS	CA		01/18/2024		1,028		27			27		1,055	1,055			
100216043	CONWAY	SC		06/17/2025		1,863		(35)			(35)		1,828	1,828			
100140334	LAS VEGAS	NV		01/18/2024		888		7			7		895	895			
100244813	AUSTIN	TX		09/29/2025		879		7			7		886	886			
100210643	SUN CITY CENTER	FL		05/15/2025		646		(25)			(25)		621	621			
100135478	MERCED	CA		11/13/2023		2,914		171			171		3,085	3,085			
100255586	AUBREY	TX		11/24/2025		784		(25)			(25)		759	759			
100215615	NAPLES	FL		06/12/2025		921		(29)			(29)		892	892			
100148326	ROCKAWAY	NJ		04/12/2024		924		(10)			(10)		914	914			
100282737	BOUNTIFUL	UT		03/02/2026		624		(46)			(46)		578	578			
100213742	MANCHESTER CENTER	VT		05/29/2025		598		(25)			(25)		573	573			
100191314	NEW ORLEANS	LA		01/30/2025		1,366		(48)			(48)		1,318	1,318			
100134071	DALLAS	TX		10/27/2023		94,420		(1,204)			(1,204)		93,216	93,216			
100193427	SEVIERVILLE	TN		02/10/2025		740		(7)			(7)		733	733			
100215390	VAN NUYS	CA		06/12/2025		717		(21)			(21)		696	696			
100237112	ROCKDALE	TX		09/12/2025		692		(22)			(22)		670	670			
100272199	EDISON	NJ		01/08/2026		802		(23)			(23)		779	779			
100247259	CEDAR CITY	UT		10/23/2025		652		(23)			(23)		629	629			
100133118	VIRGINIA BEACH	VA		11/29/2023		728		8			8		736	736			
100066819	FORT MYERS	FL		08/02/2021		1,143		(6)			(6)		1,137	1,137			
100142639	BRADENTON	FL		02/08/2024		748		(22)			(22)		726	726			
100186893	MONTGOMERY	TX		01/07/2025		772		1			1		773	773			
100213906	WENTZVILLE	MO		05/29/2025		699		(20)			(20)		679	679			
100079164	MATTHEWS	NC		02/24/2022		1,580		(14)			(14)		1,566	1,566			
100215839	CHANHASSEN	MN		06/12/2025		2,325		(5)			(5)		2,320	2,320			
100272556	MEDFORD	OR		01/08/2026		722		(24)			(24)		698	698			
100084747	PAWLEYS ISLAND	SC		08/02/2022		255		(8)			(8)		247	247			
100086235	GULF SHORES	AL		09/29/2022		830		(7)			(7)		823	823			
100228468	CAPE CORAL	FL		08/11/2025		872		39			39		911	911			
100066595	ANNAPOLIS	MD		08/02/2021		2,177		1			1		2,178	2,178			
100182280	FORT WORTH	TX		12/12/2024		914		41			41		955	955			
100186493	STAR	ID		12/30/2024		694		(23)			(23)		671	671			
100109252	FORT WORTH	TX		07/21/2023		812		4			4		816	816			
100189251	LITTLE ELM	TX		01/13/2025		769		(14)			(14)		755	755			
100212630	EL CENTRO	CA		05/29/2025		738		(8)			(8)		730	730			
100220667	ALBUQUERQUE	NM		07/17/2025		498		(12)			(12)		486	486			
100176197	CARROLLTON	TX		12/20/2024		2,399		(29)			(29)		2,370	2,370			
100185296	CAPE CORAL	FL		01/24/2025		729		(20)			(20)		709	709			
100245563	CHARLOTTE	NC		10/06/2025		790		(21)			(21)		769	769			

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100065724	NEWARK	NJ		07/28/2021		1,602		(32)			(32)		1,570	1,570			
100236162	STORRS MANSFIELD	CT		09/10/2025		682		(26)			(26)		656	656			
100078247	DEARBORN	MI		02/10/2022		364		(21)			(21)		343	343			
100108464	NORTH PORT	FL		05/25/2023		1,376		(26)			(26)		1,350	1,350			
100133662	CHARLOTTE	NC		10/23/2023		749		(2)			(2)		747	747			
100161764	HACKETTSTOWN	NJ		07/31/2024		767		(42)			(42)		725	725			
100141861	CHICAGO	IL		03/27/2024		412		(18)			(18)		394	394			
100119547	DAWSONVILLE	GA		07/28/2023		877		24			24		901	901			
100177409	DUNCANVILLE	TX		01/16/2025		908		(42)			(42)		866	866			
100161085	PEMBROKE PINES	FL		07/24/2024		1,426		(25)			(25)		1,401	1,401			
100193606	PEMBROKE PINES	FL		02/10/2025		600		(28)			(28)		572	572			
100142529	ROCKY RIVER	OH		02/08/2024		1,475		(19)			(19)		1,456	1,456			
100188811	WASHINGTON	UT		01/09/2025		1,826		57			57		1,883	1,883			
100152707	WENDELL	NC		05/17/2024		897		40			40		937	937			
100186345	ROWLETT	TX		12/30/2024		735		(15)			(15)		720	720			
100172123	PATERSON	NJ		10/17/2024		1,023		(28)			(28)		995	995			
100071344	GRANDVIEW	TX		10/01/2021		1,694		14			14		1,708	1,708			
100229354	KISSIMMEE	FL		08/14/2025		645		(23)			(23)		622	622			
100168422	GASTONIA	NC		09/25/2024		736		(25)			(25)		711	711			
100218487	CLINTON TOWNSHIP	MI		06/27/2025		890		(31)			(31)		859	859			
100189266	APEX	NC		01/13/2025		1,676		(14)			(14)		1,662	1,662			
100228346	CHICAGO	IL		08/11/2025		841		(39)			(39)		802	802			
100283159	TAMPA	FL		03/09/2026		698		(23)			(23)		675	675			
100244821	GLEN ALLEN	VA		09/29/2025		769		(24)			(24)		745	745			
100065168	FRESNO	CA		07/14/2021		1,779		(38)			(38)		1,741	1,741			
100128044	BALTIMORE	MD		09/08/2023		879		34			34		913	913			
100155872	REDDING	CA		06/17/2024		695		(25)			(25)		670	670			
100091392	ORMOND BEACH	FL		02/22/2023		1,021		2			2		1,023	1,023			
100206691	PARRISH	FL		04/24/2025		953		62			62		1,015	1,015			
100236787	PLYMOUTH	NH		09/12/2025		1,497		(61)			(61)		1,436	1,436			
100234833	FORT MOHAVE	AZ		08/28/2025		841		(35)			(35)		806	806			
100195670	ESSEX	MD		02/24/2025		822		(19)			(19)		803	803			
100197576	HIGH POINT	NC		02/26/2025		567		(18)			(18)		549	549			
100189252	WENTZVILLE	MO		01/13/2025		737		(17)			(17)		720	720			
100203434	FORT WORTH	TX		03/27/2025		1,016		51			51		1,067	1,067			
100210047	THE VILLAGES	FL		05/07/2025		674		(18)			(18)		656	656			
100202838	LEVITTOWN	PA		03/24/2025		678		(22)			(22)		656	656			
100272673	FORT MYERS	FL		01/09/2026		1,075		(11)			(11)		1,064	1,064			
100213908	PHOENIX	AZ		05/29/2025		745		(19)			(19)		726	726			
100168311	SNELLVILLE	GA		09/20/2024		64,139		(1,824)			(1,824)		62,315	62,315			
100144593	HUTTO	TX		03/13/2024		800		(11)			(11)		789	789			
100277548	STEVENSVILLE	MD		02/13/2026		791		(18)			(18)		773	773			
100226686	LITTLETON	CO		07/30/2025		813		(10)			(10)		803	803			
100205736	BETHANY	OK		04/14/2025		905		(30)			(30)		875	875			
100150996	CHARLOTTE	NC		05/08/2024		731		(21)			(21)		710	710			
100186419	HOFFMAN ESTATES	IL		12/30/2024		810		(1)			(1)		809	809			
100114799	HEBER	UT		07/10/2023		1,005		14			14		1,019	1,019			
100210221	MURRELLS INLET	SC		05/09/2025		761		(27)			(27)		734	734			
100268520	ATLANTA	GA		12/29/2025		715		(18)			(18)		697	697			
100079260	WASHINGTON	DC		02/25/2022		483		(7)			(7)		476	476			
100243296	ORANGE BEACH	AL		09/26/2025		729		(27)			(27)		702	702			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100172155	GRAND RAPIDS	MI		10/17/2024		781		(12)			(12)		769	769			
100186218	PALM BAY	FL		12/27/2024		563		(24)			(24)		539	539			
100132258	LEBANON	TN		10/13/2023		832		4			4		836	836			
100155987	BLAINE	WA		06/18/2024		729		(25)			(25)		704	704			
100152737	HEMET	CA		05/22/2024		736		(31)			(31)		705	705			
100206743	JERSEY CITY	NJ		04/23/2025		742		(25)			(25)		717	717			
100137778	RIVIERA BEACH	FL		12/08/2023		1,860		(18)			(18)		1,842	1,842			
100128741	GEORGE WEST	TX		09/21/2023		2,623		(72)			(72)		2,551	2,551			
100174265	SAN ANTONIO	TX		10/31/2024		1,532		58			58		1,590	1,590			
100149562	CHARLOTTE	NC		04/26/2024		850		1			1		851	851			
100129276	CAMDEN	ME		09/25/2023		721		(10)			(10)		711	711			
100206146	SANIBEL	FL		04/16/2025		673		(23)			(23)		650	650			
100205052	MIAMI	FL		04/11/2025		709		(21)			(21)		688	688			
100152802	KEIZER	OR		05/22/2024		657		(5)			(5)		652	652			
100215408	PALMDALE	CA		06/12/2025		890		(30)			(30)		860	860			
100206657	COLUMBUS	OH		04/24/2025		666		(15)			(15)		651	651			
100229919	PHOENIX	AZ		08/18/2025		3,083		(39)			(39)		3,044	3,044			
100203178	LITTLE FERRY	NJ		03/27/2025		712		(24)			(24)		688	688			
100147631	FORT WORTH	TX		04/04/2024		632		(22)			(22)		610	610			
100199164	LEHIGH ACRES	FL		04/04/2025		834		(39)			(39)		795	795			
100235029	CORONA	CA		08/28/2025		727		(20)			(20)		707	707			
100254560	TUCSON	AZ		11/07/2025		753		(24)			(24)		729	729			
100186312	CLEARWATER	FL		12/30/2024		778		(14)			(14)		764	764			
100218873	CORAOPOLIS	PA		06/27/2025		590		(22)			(22)		568	568			
100169205	MIAMI	FL		09/27/2024		764		(28)			(28)		736	736			
100100557	HOUSTON	TX		04/27/2023		652		(37)			(37)		615	615			
100161351	GEORGETOWN	TX		07/25/2024		1,196		(9)			(9)		1,187	1,187			
100115914	MIAMI	FL		07/20/2023		790		(11)			(11)		779	779			
100206962	BULLHEAD CITY	AZ		04/25/2025		790		(21)			(21)		769	769			
100199098	ELMHURST	NY		03/03/2025		722		(18)			(18)		704	704			
100213759	ATLANTA	GA		05/29/2025		851		(14)			(14)		837	837			
100164000	SAINT PETERSBURG	FL		08/21/2024		619		(36)			(36)		583	583			
100163122	ST PETERSBURG	FL		08/13/2024		655		(19)			(19)		636	636			
100268546	SAN ANTONIO	TX		12/29/2025		984		(11)			(11)		973	973			
100200607	DENISON	TX		03/11/2025		837		4			4		841	841			
100203493	DENISON	TX		03/26/2025		838		3			3		841	841			
100140849	BAY SHORE	NY		03/06/2024		5,134		(134)			(134)		5,000	5,000			
100283439	FRISCO	TX		03/11/2026		503		(12)			(12)		491	491			
100282372	SELLERSVILLE	PA		02/27/2026		758		(19)			(19)		739	739			
100194234	HOQUIAM	WA		02/14/2025		688		(33)			(33)		655	655			
100169780	LOCUST GROVE	VA		09/30/2024		724		(19)			(19)		705	705			
100283310	ELLENSBURG	WA		03/11/2026		599		(7)			(7)		592	592			
100158947	DAVENPORT	FL		08/15/2024		976		(45)			(45)		931	931			
100138768	PALM BAY	FL		12/21/2023		323		(1)			(1)		322	322			
100247261	REHOBOTH BEACH	DE		10/23/2025		1,070		(27)			(27)		1,043	1,043			
100135626	JACKSONVILLE	NC		11/09/2023		675		(23)			(23)		652	652			
100110192	DURHAM	NC		06/30/2023		2,048		8			8		2,056	2,056			
100193042	LYNCHBURG	VA		02/10/2025		731							731	731			
100074444	WOODLAND	CA		12/02/2021		1,553		(70)			(70)		1,483	1,483			
100119358	BOCA RATON	FL		07/31/2023		914		15			15		929	929			
100166346	POTTSTOWN	PA		10/24/2024		832		(13)			(13)		819	819			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227237	STAFFORD	TX		07/31/2025		714		(23)			(23)		691	691			
100129436	RICHLAND	WA		09/29/2023		842		(4)			(4)		838	838			
100216738	BUDA	TX		06/23/2025		839		3			3		842	842			
100194651	ORLANDO	FL		02/21/2025		1,724		17			17		1,741	1,741			
100128219	RED BANK	NJ		09/14/2023		908		(2)			(2)		906	906			
100201160	HORSHAM	PA		03/12/2025		699		(23)			(23)		676	676			
100221110	FISHERS	IN		07/21/2025		1,113		(21)			(21)		1,092	1,092			
100171563	FORT WORTH	TX		10/16/2024		907		17			17		924	924			
100201338	FAYETTEVILLE	AR		03/12/2025		733		5			5		738	738			
100201054	ACWORTH	GA		03/12/2025		755		(17)			(17)		738	738			
100135077	DENTON	TX		11/01/2023		995		93			93		1,088	1,088			
100216242	SELBYVILLE	DE		06/20/2025		580		(10)			(10)		570	570			
100192885	CLYDE	NC		02/10/2025		658		(24)			(24)		634	634			
100193797	ORLANDO	FL		02/10/2025		665		(31)			(31)		634	634			
100188728	SPOKANE	WA		01/09/2025		716		(14)			(14)		702	702			
100171758	MILLERSPORT	OH		10/17/2024		770		(5)			(5)		765	765			
100135459	MADERA	CA		11/13/2023		1,313		121			121		1,434	1,434			
100154752	ORONOGO	MO		07/19/2024		841		15			15		856	856			
100179546	DAWSONVILLE	GA		11/21/2024		1,233		(14)			(14)		1,219	1,219			
100081637	WEST CHESTER	PA		03/24/2022		1,167		(6)			(6)		1,161	1,161			
5.00007E+11	BLOEMENDAAL	NLD		01/28/2026		29							29		(29)		(29)
100127638	EUGENE	OR		09/08/2023		774		(6)			(6)		768	768			
100181885	SAVANNAH	GA		12/12/2024		786		(5)			(5)		781	781			
100071627	CLOVIS	CA		10/14/2021		1,113		(47)	3		(50)		1,063	1,063			
100132241	ANNA	TX		10/13/2023		785		(5)			(5)		780	780			
100191329	BUCHANAN DAM	TX		01/30/2025		676		(27)			(27)		649	649			
100254254	CHARLOTTE	NC		11/06/2025		679		(20)			(20)		659	659			
100188611	PHOENIX	AZ		02/10/2025		1,096		(32)			(32)		1,064	1,064			
100193133	FORT WORTH	TX		02/10/2025		880		62			62		942	942			
100058001	TUCKER	GA		06/30/2021		1,611		(49)			(49)		1,562	1,562			
100258100	ALBUQUERQUE	NM		11/26/2025		3,852		(94)			(94)		3,758	3,758			
100170292	SHAKOPEE	MN		10/08/2024		950		14			14		964	964			
100189209	AUSTIN	TX		01/13/2025		793		(4)			(4)		789	789			
100129389	KNOXVILLE	TN		09/26/2023		791		7			7		798	798			
100120891	MCDONOUGH	GA		08/30/2023		914		12			12		926	926			
100254333	MAMMOTH LAKES	CA		11/07/2025		3,930		(147)			(147)		3,783	3,783			
100091862	RICHMOND	KY		01/30/2023		651		(9)			(9)		642	642			
100134684	VICTORVILLE	CA		10/30/2023		2,416		(47)			(47)		2,369	2,369			
4010061658	BALTIMORE	MD		01/10/2024		655		(16)			(16)		639	639			
100186258	BENSALEM	PA		12/27/2024		611		(27)			(27)		584	584			
100266940	RINCON	GA		12/23/2025		856		(7)			(7)		849	849			
100133675	COLORADO SPRINGS	CO		10/23/2023		1,988		(19)			(19)		1,969	1,969			
100268892	MIDWAY	GA		12/29/2025		779		(18)			(18)		761	761			
100166243	MCKINNEY	TX		09/09/2024		2,304		33			33		2,337	2,337			
100220843	CALDWELL	ID		07/18/2025		738		(2)			(2)		736	736			
100210093	OVERLAND PARK	KS		05/07/2025		785		(11)			(11)		774	774			
100127606	DETROIT	MI		09/08/2023		750							750	750			
100110448	DENTON	TX		06/30/2023		2,375		170			170		2,545	2,545			
100283259	CLAYTON	NC		03/11/2026		583		15			15		598	598			
100062677	CHESAPEAKE	VA		07/01/2021		2,452		(35)			(35)		2,417	2,417			
100164533	POINCIANA	FL		08/21/2024		958		(2)			(2)		956	956			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114695	SAN JACINTO	CA		06/29/2023		706		(10)			(10)		696	696			
100185111	LANCASTER	CA		12/20/2024		669		(31)			(31)		638	638			
100272863	YORK	PA		01/15/2026		1,092		(42)			(42)		1,050	1,050			
100135932	LANCASTER	CA		11/15/2023		627		(30)			(30)		597	597			
100210607	CANYON LAKE	TX		05/15/2025		663		(28)			(28)		635	635			
100116304	BROOKLYN	NY		07/20/2023		1,291		284			284		1,575	1,575			
100024345	SIOUX FALLS	SD		09/20/2018		1,610		8			8		1,618	1,618			
100188722	HOUSTON	TX		01/09/2025		718		(12)			(12)		706	706			
100128804	SACRAMENTO	CA		09/21/2023		521		(14)			(14)		507	507			
100161078	FISHERS	IN		07/24/2024		832		7			7		839	839			
100253439	CLEVELAND	SC		10/30/2025		726		(30)			(30)		696	696			
100181886	SARASOTA	FL		12/12/2024		774		(5)			(5)		769	769			
100177321	TOMBALL	TX		01/16/2025		45,012		(1,798)			(1,798)		43,214	43,214			
100206150	AUBURN	GA		04/16/2025		813		(3)			(3)		810	810			
100163165	HOUSTON	TX		08/13/2024		713		(15)			(15)		698	698			
100151050	HENDERSON	NV		05/08/2024		943		50			50		993	993			
100169158	FORT WORTH	TX		09/27/2024		788		(16)			(16)		772	772			
100178323	BAKERSFIELD	CA		11/19/2024		642		(30)			(30)		612	612			
100167455	SEBASTIAN	FL		09/16/2024		744		(23)			(23)		721	721			
100171414	MCKINNEY	TX		10/16/2024		1,120		(27)			(27)		1,093	1,093			
100108330	CHERRY HILL	NJ		05/25/2023		835		(15)			(15)		820	820			
100024121	SOLDOTNA	AK		09/10/2018		1,646		(31)			(31)		1,615	1,615			
100180383	CINCINNATI	OH		11/25/2024		782		(12)			(12)		770	770			
100164730	MADERA	CA		08/23/2024		563		(12)			(12)		551	551			
100100584	CHULA VISTA	CA		04/27/2023		722		(31)			(31)		691	691			
100215688	CHARLOTTE	NC		06/13/2025		674		(13)			(13)		661	661			
100253556	BRANDON	FL		10/30/2025		1,068		20			20		1,088	1,088			
100115717	PHILADELPHIA	PA		07/20/2023		852		(8)			(8)		844	844			
100120104	LITTLE ELM	TX		08/11/2023		849		(5)			(5)		844	844			
100148751	TOLLESON	AZ		04/17/2024		744		(10)			(10)		734	734			
100142748	RIVERVIEW	FL		02/08/2024		737		(14)			(14)		723	723			
100283084	STAPLETON	AL		03/09/2026		552		(32)			(32)		520	520			
100188515	DURHAM	NC		01/08/2025		739		(16)			(16)		723	723			
100089042	SAN ANTONIO	TX		11/04/2022		554		16			16		570	570			
100103720	TAMPA	FL		05/08/2023		800		7			7		807	807			
100201109	FRESNO	CA		03/12/2025		856		(18)			(18)		838	838			
100149924	BRADENTON	FL		04/29/2024		702		(29)			(29)		673	673			
100141013	MCKINNEY	TX		02/20/2024		748		(21)			(21)		727	727			
100266960	TUCSON	AZ		12/23/2025		849		(10)			(10)		839	839			
100188271	LAS VEGAS	NV		01/08/2025		1,773		99			99		1,872	1,872			
100164828	GRAVOIS MILLS	MO		08/26/2024		731		(20)			(20)		711	711			
100151162	POTTSTOWN	PA		05/09/2024		1,005		(40)			(40)		965	965			
100080875	DESERT HOT SPRINGS	CA		03/10/2022		1,883		(77)			(77)		1,806	1,806			
100246284	JAMES CREEK	PA		10/10/2025		12,253		(278)			(278)		11,975	11,975			
100076720	GLENDALE	AZ		12/30/2021		1,575		(43)			(43)		1,532	1,532			
100174775	SOUTH RIVER	NJ		10/31/2024		1,091		(35)			(35)		1,056	1,056			
100165484	CHICAGO	IL		08/29/2024		729		(15)			(15)		714	714			
100189351	APACHE JCT	AZ		01/13/2025		4,262		(128)			(128)		4,134	4,134			
100201481	CAPE MAY COURT HOUSE	NJ		03/12/2025		4,258		(148)			(148)		4,110	4,110			
100081151	MATTHEWS	NC		03/18/2022		1,507		24			24		1,531	1,531			
100081408	MATTHEWS	NC		03/18/2022		1,507		24			24		1,531	1,531			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175811	HAMILTON	NJ		11/12/2024		795		(6)			(6)		789	789			
100182040	CINCINNATI	OH		12/12/2024		830		6			6		836	836			
100110309	NASHVILLE	TN		06/30/2023		871		3			3		874	874			
100164836	BUCKEYE	AZ		08/26/2024		1,059		(33)			(33)		1,026	1,026			
100156868	WOODRIDGE	NY		06/27/2024		431		(10)			(10)		421	421			
100081347	HOUSTON	TX		03/18/2022		1,521		31			31		1,552	1,552			
100204658	BOSTON	MA		04/04/2025		849		(1)			(1)		848	848			
100268807	FAYETTEVILLE	AR		12/29/2025		783		(17)			(17)		766	766			
100273069	MABLETON	GA		01/15/2026		774		(8)			(8)		766	766			
100119414	APOLLO BEACH	FL		07/31/2023		837		(6)			(6)		831	831			
100151510	CHARLOTTE	NC		05/10/2024		731		(18)			(18)		713	713			
100165850	NORFOLK	VA		08/29/2024		573		(31)			(31)		542	542			
100169101	ORLANDO	FL		09/27/2024		715		(23)			(23)		692	692			
100272986	SAN ANTONIO	TX		01/15/2026		797		(14)			(14)		783	783			
100150732	MADISON	AL		05/06/2024		998		57			57		1,055	1,055			
100188942	THERMAL	CA		01/09/2025		719		11			11		730	730			
100188573	CHICAGO	IL		02/10/2025		728		2			2		730	730			
100165529	CHARLOTTE	NC		08/29/2024		729		(15)			(15)		714	714			
100189764	ELLSWORTH	ME		01/21/2025		703		(19)			(19)		684	684			
100191304	SUNSET BEACH	NC		01/30/2025		710		(26)			(26)		684	684			
100216741	SHOREACRES	TX		06/23/2025		1,013		(16)			(16)		997	997			
100274065	HOUSTON	TX		01/26/2026		559		(16)			(16)		543	543			
100063646	SLINGERLANDS	NY		07/01/2021		1,899		1			1		1,900	1,900			
100282319	MARICOPA	AZ		02/27/2026		721		96			96		817	817			
100154140	KNOXVILLE	TN		07/11/2024		743		(17)			(17)		726	726			
100195157	MORRISVILLE	NC		02/24/2025		797		(1)			(1)		796	796			
100175155	DAVENPORT	FL		11/05/2024		849		20			20		869	869			
100132313	PORT ORCHARD	WA		10/13/2023		987		26			26		1,013	1,013			
100179666	LEANDER	TX		11/21/2024		873		(14)			(14)		859	859			
100161038	CHARLEVOIX	MI		07/24/2024		722		(24)			(24)		698	698			
100221009	MOUNTAIN REST	SC		07/18/2025		678		(25)			(25)		653	653			
100182484	DURHAM	NC		12/12/2024		872		12			12		884	884			
100136508	PRINCETON	TX		11/20/2023		831		52			52		883	883			
100182468	DURHAM	NC		12/12/2024		552							552	552			
100181975	BELLEVUE	WA		12/12/2024		844		11			11		855	855			
100200331	PORT SAINT JOE	FL		03/10/2025		740		(10)			(10)		730	730			
100163129	PARRISH	FL		08/13/2024		716		(14)			(14)		702	702			
100185931	ANNAPOLIS	MD		12/26/2024		466							466	466			
100164090	BALTIMORE	MD		08/21/2024		769		4			4		773	773			
100189269	FORT MYERS	FL		01/13/2025		715		(19)			(19)		696	696			
100129319	DAWSONVILLE	GA		09/25/2023		949		44			44		993	993			
100181941	WILDWOOD CREST	NJ		12/12/2024		932		10			10		942	942			
100089275	ROSENBERG	TX		01/26/2023		617		(18)			(18)		599	599			
100172321	LAWRENCEVILLE	GA		10/21/2024		840		(18)			(18)		822	822			
100179551	PENSACOLA	FL		11/21/2024		832		(10)			(10)		822	822			
100170439	EL PASO	TX		10/09/2024		640		(9)			(9)		631	631			
100181386	MIAMI	FL		01/09/2025		785		(21)			(21)		764	764			
100193625	BRIAN HEAD	UT		02/10/2025		767		(3)			(3)		764	764			
100190071	PAONIA	CO		01/21/2025		772		(8)			(8)		764	764			
100191226	BAKERSFIELD	CA		01/29/2025		519		(24)			(24)		495	495			
100176116	SAINT CLOUD	FL		12/20/2024		725		(8)			(8)		717	717			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244635	OSAGE BEACH	MO		09/29/2025		1,591		(60)			(60)		1,531	1,531			
100255693	SCOTTSDALE	AZ		11/24/2025		719		(19)			(19)		700	700			
100070402	LOWELL	MA		09/23/2021		1,989		(47)			(47)		1,942	1,942			
100117562	ALTAMONTE SPRINGS	FL		07/20/2023		486		10			10		496	496			
100156114	MCALLEN	TX		06/18/2024		742		(6)			(6)		736	736			
100068489	NASHUA	NH		08/25/2021		1,490		(59)			(59)		1,431	1,431			
100090108	FORT MILL	SC		01/13/2023		626		(23)			(23)		603	603			
100115037	NAMPA	ID		07/14/2023		806		(12)			(12)		794	794			
100169068	MESQUITE	TX		09/27/2024		810		(14)			(14)		796	796			
100109394	CATHEDRAL CITY	CA		06/13/2023		469		3			3		472	472			
100200307	HOUSTON	TX		03/07/2025		3,704		(168)			(168)		3,536	3,536			
100214861	CHARLOTTE	NC		06/11/2025		710		(12)			(12)		698	698			
100255849	HOUSTON	TX		11/24/2025		776		(25)			(25)		751	751			
100214259	PALM BEACH GARDENS	FL		05/30/2025		1,408		(6)			(6)		1,402	1,402			
100191309	NORTH MIAMI	FL		01/30/2025		777		5			5		782	782			
100083897	BAKERSFIELD	CA		07/12/2022		909		(12)			(12)		897	897			
100119152	PINEDALE	AZ		07/31/2023		817		14			14		831	831			
100283289	PINE	AZ		03/11/2026		554		(1)			(1)		553	553			
100166268	PEACHTREE CTY	GA		09/09/2024		1,194		(24)			(24)		1,170	1,170			
100137822	MARCUS HOOK	PA		12/08/2023		586		(9)			(9)		577	577			
100149424	MARICOPA	AZ		04/24/2024		1,062		73			73		1,135	1,135			
100186397	SELMA	CA		12/30/2024		708		(19)			(19)		689	689			
100162774	HUTTO	TX		08/12/2024		761		(1)			(1)		760	760			
100273889	EL PASO	TX		01/26/2026		815		1			1		816	816			
100114977	ANNA	TX		07/14/2023		824		6			6		830	830			
100147868	WOODBURY	MN		04/08/2024		973		30			30		1,003	1,003			
100140109	FORT WORTH	TX		01/09/2024		2,478		101			101		2,579	2,579			
100172597	PEA RIDGE	AR		10/23/2024		897		(20)			(20)		877	877			
100172599	PEA RIDGE	AR		10/23/2024		897		(20)			(20)		877	877			
100116307	SYOSSET	NY		07/20/2023		1,312		290			290		1,602	1,602			
100160919	EASLEY	SC		07/24/2024		491		(6)			(6)		485	485			
100172393	HENDERSON	NV		10/23/2024		923		5			5		928	928			
100119248	PARRISH	FL		07/31/2023		2,767		73			73		2,840	2,840			
100238889	SACRAMENTO	CA		09/23/2025		1,147		(32)			(32)		1,115	1,115			
100206034	HOUSTON	TX		04/15/2025		758		(16)			(16)		742	742			
100141303	KISSIMMEE	FL		01/30/2024		850		(15)			(15)		835	835			
100190899	MCKINNEY	TX		01/28/2025		885		(19)			(19)		866	866			
100190018	CANDLER	NC		01/21/2025		869		76			76		945	945			
100201918	PLANT CITY	FL		03/18/2025		691		(30)			(30)		661	661			
100166321	LAKE WORTH	FL		10/23/2024		688		(27)			(27)		661	661			
100128127	LEWISBURG	TN		09/08/2023		1,625		18			18		1,643	1,643			
100221117	TEMPLE	TX		07/21/2025		801		2			2		803	803			
100068143	MINNEAPOLIS	MN		08/25/2021		1,605		(35)			(35)		1,570	1,570			
100182393	BLUE RIDGE	GA		12/12/2024		724		(19)			(19)		705	705			
100190199	GREENSBORO	NC		01/21/2025		764		(13)			(13)		751	751			
100071701	SACRAMENTO	CA		10/14/2021		1,634		(54)			(54)		1,580	1,580			
100155234	SARASOTA	FL		07/19/2024		1,434		(38)			(38)		1,396	1,396			
100238876	HUDSON	FL		09/23/2025		4,743		(56)			(56)		4,687	4,687			
100078884	BRIDGEPORT	CT		02/24/2022		1,640		9			9		1,649	1,649			
100138287	CHARLOTTE	NC		12/18/2023		626		8			8		634	634			
100205786	MOUNTAIN HOME	ID		04/14/2025		699		(25)			(25)		674	674			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115079	PARRISH	FL		07/14/2023		790							790	790			
100171479	ROWLETT	TX		10/16/2024		834		(19)			(19)		815	815			
100119217	DUGSPUR	VA		07/31/2023		863		4			4		867	867			
100062177	DELMAR	DE		07/01/2021		539		(4)			(4)		535	535			
100229118	DENMARK	ME		08/14/2025		615		(23)			(23)		592	592			
100201168	SAVANNAH	GA		03/12/2025		691		(28)			(28)		663	663			
100141747	LONG BEACH	CA		01/30/2024		592		(22)			(22)		570	570			
100188675	VALLEJO	CA		02/10/2025		812		7			7		819	819			
100221801	LAS VEGAS	NV		07/25/2025		620							620	620			
100186395	ALLENTOWN	PA		12/30/2024		688		(11)			(11)		677	677			
100180730	CHICAGO	IL		11/26/2024		696		(19)			(19)		677	677			
100200618	MECHANICSBURG	PA		03/11/2025		823		(2)			(2)		821	821			
100229160	BIG BEAR CITY	CA		08/14/2025		629		(24)			(24)		605	605			
100236238	POCONO LAKE	PA		09/10/2025		628		(23)			(23)		605	605			
100186479	MANSFIELD	TX		12/30/2024		777		(8)			(8)		769	769			
100169826	ELKRIDGE	MD		09/30/2024		973		(39)			(39)		934	934			
100186761	DELANO	CA		12/31/2024		641		(30)			(30)		611	611			
100165489	KILLEEN	TX		08/29/2024		1,543		(23)			(23)		1,520	1,520			
100205858	ASHEVILLE	NC		04/14/2025		1,213		(18)			(18)		1,195	1,195			
100167019	WEST PALM BEACH	FL		09/13/2024		597		(34)			(34)		563	563			
100206180	GALLOWAY	OH		04/16/2025		2,121		130			130		2,251	2,251			
100249230	FRANKLIN	TN		10/30/2025		1,176		(42)			(42)		1,134	1,134			
100195376	HARBOR SPRINGS	MI		02/24/2025		625		(23)			(23)		602	602			
100076329	HADDONFIELD	NJ		01/07/2022		1,564		(27)			(27)		1,537	1,537			
100243868	VOORHEES TOWNSHIP	NJ		09/29/2025		2,215		(59)			(59)		2,156	2,156			
100157828	TAMPA	FL		08/01/2024		842		(31)			(31)		811	811			
100114721	FORT LAUDERDALE	FL		06/29/2023		1,549		(49)			(49)		1,500	1,500			
100282192	SACRAMENTO	CA		02/27/2026		418		(14)			(14)		404	404			
100133806	DAVENPORT	FL		10/20/2023		51		(1)			(1)		50	50			
100176026	CHICAGO	IL		12/20/2024		791		(4)			(4)		787	787			
100273910	LEHIGH ACRES	FL		01/26/2026		2,241		32			32		2,273	2,273			
100204674	GASTONIA	NC		04/04/2025		688		(3)			(3)		685	685			
100182084	INDIAN TRAIL	NC		12/12/2024		903		32			32		935	935			
100162919	FRESNO	CA		08/12/2024		776		(12)			(12)		764	764			
100156741	FRIENDSWOOD	TX		06/26/2024		616		(16)			(16)		600	600			
100100657	NORTH LAS VEGAS	NV		04/28/2023		1,119		21			21		1,140	1,140			
100194819	EPHRATA	WA		02/21/2025		781		(10)			(10)		771	771			
100261268	BRANDON	FL		12/05/2025		1,047		9			9		1,056	1,056			
100253616	ANCHORAGE	AK		10/30/2025		663		(22)			(22)		641	641			
100120480	TEMPLE HILLS	MD		08/18/2023		2,190		(89)			(89)		2,101	2,101			
100193034	HICKORY	NC		02/10/2025		765		(19)			(19)		746	746			
100170494	SPRING	TX		10/09/2024		744		(35)			(35)		709	709			
100150986	BOCA RATON	FL		05/08/2024		732		(19)			(19)		713	713			
100161558	PORT SAINT LUCIE	FL		07/30/2024		763		(10)			(10)		753	753			
100129353	GARNER	NC		09/25/2023		952		45			45		997	997			
100070449	LOS ANGELES	CA		09/23/2021		1,525		(49)			(49)		1,476	1,476			
100168203	DURHAM	NC		09/20/2024		795		(7)			(7)		788	788			
100193098	WAKE FOREST	NC		02/10/2025		24,273		2,127			2,127		26,400	26,400			
100175112	BAKERSFIELD	CA		11/05/2024		784		(28)			(28)		756	756			
100175653	BRIDGEPORT	WV		11/12/2024		766		(10)			(10)		756	756			
100244547	MILWAUKEE	WI		09/29/2025		704		(31)			(31)		673	673			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076813	FRISCO	TX		12/27/2021		1,532		(54)			(54)		1,478	1,478			
100129555	HENDERSON	NV		09/29/2023		947		50			50		997	997			
100137515	JULIAN	CA		01/11/2024		518		(34)			(34)		484	484			
100065180	PHOENIX	AZ		07/14/2021		1,708		(35)			(35)		1,673	1,673			
100169660	MIAMI	FL		09/30/2024		665		(20)			(20)		645	645			
100236072	PORTLAND	OR		09/05/2025		1,266		(26)			(26)		1,240	1,240			
100167929	STOCKTON	CA		09/20/2024		684		(3)			(3)		681	681			
100081254	HENDERSON	NV		03/18/2022		1,629		39			39		1,668	1,668			
100139613	CLEVELAND	GA		12/28/2023		1,408		(24)			(24)		1,384	1,384			
100066845	MEDFORD	NY		08/02/2021		1,694		2			2		1,696	1,696			
100254890	CHARLOTTE	NC		11/17/2025		664		(36)			(36)		628	628			
100209429	FAYETTEVILLE	GA		04/29/2025		673		(25)			(25)		648	648			
100277282	NINEVEH	IN		02/11/2026		490		(12)			(12)		478	478			
100156099	HOMESTEAD	FL		06/18/2024		586		(19)			(19)		567	567			
100160123	TAYLOR	TX		07/17/2024		614		(20)			(20)		594	594			
100276668	MCCORDSVILLE	IN		01/29/2026		850		(31)			(31)		819	819			
100168031	HOUSTON	TX		09/20/2024		528		(5)			(5)		523	523			
100171714	LONGS	SC		10/17/2024		918		(4)			(4)		914	914			
100103531	WEST PALM BEACH	FL		05/08/2023		367		1			1		368	368			
100272106	TOMS RIVER	NJ		01/08/2026		743		(19)			(19)		724	724			
100244578	COPPELL	TX		09/29/2025		753		(29)			(29)		724	724			
100066894	GOODYEAR	AZ		08/02/2021		1,859		3			3		1,862	1,862			
100221031	HAMPSTEAD	MD		07/18/2025		675		(20)			(20)		655	655			
100108052	ATLANTA	GA		05/25/2023		2,464		(3)			(3)		2,461	2,461			
100272601	WILLIAMSBURG	VA		01/09/2026		697		(21)			(21)		676	676			
100218913	BIG BEAR CITY	CA		06/27/2025		1,188		(31)			(31)		1,157	1,157			
100166068	BRYAN	TX		09/09/2024		702		(21)			(21)		681	681			
100202902	MYRTLE BEACH	SC		03/24/2025		725		(19)			(19)		706	706			
100161160	IRVING	TX		07/24/2024		647		(18)			(18)		629	629			
100185408	COLLEGE STATION	TX		12/20/2024		813		2			2		815	815			
100142871	WAKE FOREST	NC		02/09/2024		648		(15)			(15)		633	633			
100173481	RICHMOND	VA		10/29/2024		722		(25)			(25)		697	697			
100170479	PORT CHARLOTTE	FL		10/09/2024		702		(4)			(4)		698	698			
100272732	FEDERALSBURG	MD		01/09/2026		714		(26)			(26)		688	688			
100144196	CHARLOTTE	NC		03/07/2024		1,379		(31)			(31)		1,348	1,348			
100148006	CHARLOTTE	NC		04/10/2024		815							815	815			
100175620	MISSOURI CITY	TX		11/12/2024		1,125		34			34		1,159	1,159			
100267152	WINTER HAVEN	FL		12/23/2025		642		(4)			(4)		638	638			
100129569	AVON	OH		09/29/2023		956		(13)			(13)		943	943			
100156438	LEHIGH ACRES	FL		06/24/2024		755		(3)			(3)		752	752			
100215843	SUNRISE	FL		06/12/2025		1,409		(23)			(23)		1,386	1,386			
100254177	LONGVIEW	WA		11/06/2025		676		(31)			(31)		645	645			
100181545	WINDSOR	CT		12/09/2024		763		(30)			(30)		733	733			
100172941	MERCED	CA		10/25/2024		789		2			2		791	791			
100216296	ROCKWALL	TX		06/20/2025		784		(16)			(16)		768	768			
100142960	LIVINGSTON	MT		02/09/2024		684		(22)			(22)		662	662			
100089947	LAS VEGAS	NV		01/26/2023		711		(25)			(25)		686	686			
100168432	GEORGETOWN	TX		09/25/2024		981		29			29		1,010	1,010			
100136852	ANNA	TX		11/27/2023		702		(3)			(3)		699	699			
100226913	CAPE CORAL	FL		07/30/2025		686		(25)			(25)		661	661			
100192514	LONG BEACH	CA		02/10/2025		1,014		(4)			(4)		1,010	1,010			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226716	SAN TAN VALLEY	AZ		07/30/2025		1,831		(56)			(56)		1,775	1,775			
100283288	RIDGELAND	SC		03/11/2026		569		(1)			(1)		568	568			
100158936	GUTHRIE	OK		07/12/2024		721		(25)			(25)		696	696			
100175879	HATFIELD	PA		11/12/2024		738		(22)			(22)		716	716			
100246267	CAMP HILL	PA		10/10/2025		703		(26)			(26)		677	677			
100081210	NEW BRAUNFELS	TX		03/18/2022		1,578		28			28		1,606	1,606			
100101171	MONTGOMERY	TX		04/28/2023		837		23			23		860	860			
100188614	LACEY	WA		02/10/2025		711		(5)			(5)		706	706			
100268381	JUSTIN	TX		12/29/2025		1,404		(32)			(32)		1,372	1,372			
100228532	MARIETTA	GA		08/11/2025		714		(20)			(20)		694	694			
100161893	ELKRIDGE	MD		07/31/2024		712		(26)			(26)		686	686			
100175612	RIVERSIDE	CA		11/12/2024		816		(7)			(7)		809	809			
100169033	CHARLOTTE	NC		09/27/2024		675		(16)			(16)		659	659			
100161954	LAKELAND	FL		07/31/2024		736		(39)			(39)		697	697			
100169959	GLASSBORO	NJ		11/08/2024		804		(13)			(13)		791	791			
100226959	PAGE	AZ		07/30/2025		628		(24)			(24)		604	604			
100145783	LIVINGSTON	CA		05/08/2024		856		5			5		861	861			
100117914	WEST PALM BEACH	FL		07/20/2023		1,120		(17)			(17)		1,103	1,103			
100065844	SAN ANTONIO	TX		07/23/2021		1,388		(52)			(52)		1,336	1,336			
100103505	FORT MYERS	FL		05/08/2023		923		(23)			(23)		900	900			
100182686	JACKSONVILLE	FL		12/12/2024		741		4			4		745	745			
100080504	ONTARIO	CA		03/10/2022		1,551		33			33		1,584	1,584			
100200337	GEORGETOWN	CO		03/10/2025		801		6			6		807	807			
100175281	INDIANAPOLIS	IN		11/05/2024		895		8			8		903	903			
100168140	LYNCHBURG	VA		09/20/2024		797		(10)			(10)		787	787			
100168775	MANCHESTER	NH		09/26/2024		756		(26)			(26)		730	730			
100156345	JACKSONVILLE	FL		07/25/2024		1,059		(36)			(36)		1,023	1,023			
100116894	LA CRESCENTA	CA		07/20/2023		994		54			54		1,048	1,048			
100158690	SAINT AUGUSTINE	FL		07/10/2024		1,019		29			29		1,048	1,048			
100221022	STAUNTON	VA		07/18/2025		1,491		(51)			(51)		1,440	1,440			
100235827	POLLOCK PINES	CA		09/04/2025		749		(21)			(21)		728	728			
100138890	INDIANAPOLIS	IN		12/21/2023		657		(20)			(20)		637	637			
100149134	VICTORVILLE	CA		04/22/2024		603		(18)			(18)		585	585			
100155919	PRINCETON	TX		06/17/2024		804		(11)			(11)		793	793			
100185733	LAS VEGAS	NV		12/23/2024		740		(8)			(8)		732	732			
100159450	PARRISH	FL		07/15/2024		778		(15)			(15)		763	763			
100107951	POMPANO BEACH	FL		06/29/2023		610		(38)			(38)		572	572			
100191297	ATLANTA	GA		01/30/2025		1,087		(26)			(26)		1,061	1,061			
100114833	CRESTVIEW	FL		07/10/2023		1,104		4			4		1,108	1,108			
100160847	FRESNO	CA		07/24/2024		696		(22)			(22)		674	674			
100147222	TAMAQUA	PA		03/28/2024		613		(20)			(20)		593	593			
100165663	PLANTATION	FL		10/04/2024		763		(16)			(16)		747	747			
100176839	EAGLE LAKE	FL		11/15/2024		775		(28)			(28)		747	747			
100185230	WARWICK	RI		01/24/2025		294		(12)			(12)		282	282			
100253215	BRENHAM	TX		10/30/2025		753		(25)			(25)		728	728			
100261197	BEDMINSTER	NJ		12/05/2025		1,871		(67)			(67)		1,804	1,804			
100153354	LAUGHLIN	NV		05/30/2024		1,545		(19)			(19)		1,526	1,526			
100119476	WILMINGTON	NC		07/31/2023		539		(4)			(4)		535	535			
100197518	JOHNSTOWN	CO		02/26/2025		967		53			53		1,020	1,020			
100157461	BAKERSFIELD	CA		02/20/2025		644		(21)			(21)		623	623			
100155455	LONGWOOD	FL		06/18/2024		598		1			1		599	599			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173392	FORT PIERCE	FL		10/29/2024		818		(22)			(22)		796	796			
100191052	BARRINGTON	IL		01/29/2025		816		(20)			(20)		796	796			
100167498	KATY	TX		10/31/2024		821		(25)			(25)		796	796			
100127986	LAS VEGAS	NV		09/08/2023		894		58			58		952	952			
100215745	ATHENS	GA		06/12/2025		759		(7)			(7)		752	752			
100084923	RICHMOND	TX		09/29/2022		999		(15)			(15)		984	984			
100153634	CLERMONT	FL		05/31/2024		722		6			6		728	728			
100180660	HILLSIDE	NJ		11/26/2024		2,313		(87)			(87)		2,226	2,226			
100179564	CLOVIS	CA		11/21/2024		787		(9)			(9)		778	778			
100192702	CYPRESS	TX		02/10/2025		819		(8)			(8)		811	811			
100272346	AUBREY	TX		01/08/2026		801		(11)			(11)		790	790			
100119234	MINNEAPOLIS	MN		07/31/2023		777		(8)			(8)		769	769			
100268823	BLUE SPRINGS	MO		12/29/2025		820		(1)			(1)		819	819			
100268830	LAS VEGAS	NV		12/29/2025		828		(9)			(9)		819	819			
100152617	HOUSTON	TX		05/17/2024		776		2			2		778	778			
100220970	WESTMONT	IL		07/18/2025		706		(24)			(24)		682	682			
100088875	PORT SAINT LUCIE	FL		11/15/2022		3,801		(28)			(28)		3,773	3,773			
100253646	HOUSTON	TX		10/30/2025		672		(16)			(16)		656	656			
100218698	CROFTON	MD		06/27/2025		1,396		(16)			(16)		1,380	1,380			
100152785	LOMBARD	IL		05/22/2024		695		(9)			(9)		686	686			
100245517	MARS	PA		10/06/2025		725		(27)			(27)		698	698			
100182233	DENTON	TX		12/12/2024		2,132		126			126		2,258	2,258			
100179713	FORT WORTH	TX		11/21/2024		975		67			67		1,042	1,042			
100177399	ATLANTA	GA		01/16/2025		989		(46)			(46)		943	943			
100167921	TALLAHASSEE	FL		09/20/2024		774		(9)			(9)		765	765			
100181335	FRESNO	CA		12/06/2024		724		(5)			(5)		719	719			
100235653	RALEIGH	NC		08/29/2025		765		(15)			(15)		750	750			
100171577	WHITESTOWN	IN		10/16/2024		785		(19)			(19)		766	766			
100163904	FORT LAUDERDALE	FL		09/27/2024		825		(3)			(3)		822	822			
100199042	ANGIER	NC		02/28/2025		811		1			1		812	812			
100182101	MIAMI	FL		12/12/2024		816		(2)			(2)		814	814			
100151246	SALT LAKE CITY	UT		05/10/2024		787		(12)			(12)		775	775			
100175098	SPRING	TX		11/05/2024		737		(34)			(34)		703	703			
100201900	HAYWARD	WI		03/18/2025		1,780		(59)			(59)		1,721	1,721			
4010060622	FRANKFORT	IN		01/10/2024		549		(16)			(16)		533	533			
100212047	PHOENIX	AZ		06/27/2025		668		(30)			(30)		638	638			
100159343	FERNLEY	NV		07/15/2024		1,959		32			32		1,991	1,991			
100151365	SURPRISE	AZ		05/10/2024		801		(9)			(9)		792	792			
100220900	WEST CHESTER	PA		07/18/2025		746		(14)			(14)		732	732			
100174753	EAST HARTFORD	CT		10/31/2024		696		(33)			(33)		663	663			
100152524	CAPE CORAL	FL		05/17/2024		791		6			6		797	797			
100156159	GLASSBORO	NJ		07/25/2024		706							706	706			
100148838	CAPE CORAL	FL		04/17/2024		693		(26)			(26)		667	667			
100173019	HONOLULU	HI		10/25/2024		798		(16)			(16)		782	782			
100194182	NORCROSS	GA		02/14/2025		768		14			14		782	782			
100141523	ATLANTA	GA		01/30/2024		580		(23)			(23)		557	557			
100265400	WALLINGFORD	PA		12/19/2025		700		(9)			(9)		691	691			
100100824	WOODBURN	OR		04/28/2023		2,711		162			162		2,873	2,873			
100274031	INDIO	CA		01/26/2026		737		(31)			(31)		706	706			
100261343	BOSTON	MA		12/08/2025		752		(22)			(22)		730	730			
100172376	AMBLER	PA		10/23/2024		848		(16)			(16)		832	832			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199980	SACRAMENTO	CA		03/06/2025		843		(11)			(11)		832	832			
100171452	ANNA	TX		10/16/2024		844		(11)			(11)		833	833			
100151746	LOS ANGELES	CA		05/10/2024		440		(6)			(6)		434	434			
100164793	MYRTLE BEACH	SC		08/26/2024		2,396		(67)			(67)		2,329	2,329			
100283479	NEENAH	WI		03/11/2026		478		(21)			(21)		457	457			
100131774	VALLEJO	CA		10/06/2023		1,156		22			22		1,178	1,178			
100273076	INDIANAPOLIS	IN		01/15/2026		722		(18)			(18)		704	704			
100079406	GLENDALE	AZ		03/17/2022		1,491		(3)			(3)		1,488	1,488			
100156337	PHOENIX	AZ		07/25/2024		768		(16)			(16)		752	752			
100115760	BASTROP	TX		07/20/2023		780		(23)			(23)		757	757			
100171412	ISSAQUAH	WA		10/16/2024		936		(18)			(18)		918	918			
100246118	COLLEGE STATION	TX		10/08/2025		710		(32)			(32)		678	678			
100253977	LEHI	UT		10/30/2025		816		(12)			(12)		804	804			
100079807	JACKSONVILLE	FL		04/08/2022		1,123		(79)			(79)		1,044	1,044			
100214723	ORLANDO	FL		06/11/2025		1,361		(64)			(64)		1,297	1,297			
100283573	SPARKS	NV		03/13/2026		538		(23)			(23)		515	515			
100179674	AMERICAN FORK	UT		11/21/2024		951		40			40		991	991			
100101651	MODESTO	CA		04/26/2023		7,623		11			11		7,634	7,634			
100141531	PHOENIX	AZ		01/30/2024		583		(26)			(26)		557	557			
100062644	LINCOLN	CA		07/01/2021		2,446		(30)			(30)		2,416	2,416			
100198972	HOLLYWOOD	FL		03/03/2025		650		(19)			(19)		631	631			
100192846	DULUTH	GA		02/10/2025		683		(17)			(17)		666	666			
100109303	LIBERTY	NY		06/12/2023		937		(8)			(8)		929	929			
100204954	SACRAMENTO	CA		04/10/2025		994		(20)			(20)		974	974			
100076474	MARION	MA		12/21/2021		2,890		(112)			(112)		2,778	2,778			
100228312	LANSDALE	PA		08/11/2025		724		(30)			(30)		694	694			
100282343	RIVERSIDE	RI		02/27/2026		900		(20)			(20)		880	880			
100114998	AUBURN	CA		07/14/2023		856		(1)			(1)		855	855			
100182392	SCHAUMBURG	IL		12/12/2024		748		(12)			(12)		736	736			
100100656	WOODBRIDGE	VA		04/28/2023		1,175		40			40		1,215	1,215			
100119533	SNELLVILLE	GA		07/28/2023		904		2			2		906	906			
100158015	SAND SPRINGS	OK		07/09/2024		785		(3)			(3)		782	782			
100245004	MAYS LANDING	NJ		09/29/2025		4,754		(188)	4		(192)		4,562	4,562			
100114526	BAYVILLE	NJ		06/29/2023		940		7			7		947	947			
100130272	GOODYEAR	AZ		09/28/2023		652		(16)			(16)		636	636			
100148408	HENDERSON	NV		04/12/2024		995		43			43		1,038	1,038			
100283256	SICKLERVILLE	NJ		03/11/2026		592		16			16		608	608			
100176546	HAMPTON	GA		11/15/2024		942		45			45		987	987			
100065845	OCALA	FL		07/23/2021		1,413		(53)			(53)		1,360	1,360			
100138340	CHICAGO	IL		12/18/2023		691		(8)			(8)		683	683			
100133816	BAKERSFIELD	CA		10/20/2023		516		(5)			(5)		511	511			
100188514	MODESTO	CA		01/08/2025		724		(22)			(22)		702	702			
100182300	ELK GROVE	CA		12/12/2024		886		21			21		907	907			
100168191	COLUMBUS	OH		09/20/2024		804		(9)			(9)		795	795			
100200626	LITTLE ROCK	AR		03/11/2025		690		(25)			(25)		665	665			
100137208	HOUSTON	TX		11/28/2023		478		(11)			(11)		467	467			
100065580	AURORA	CO		07/28/2021		1,655		(46)			(46)		1,609	1,609			
100100428	KING OF PRUSSIA	PA		04/27/2023		7,922		669			669		8,591	8,591			
100254366	WHEATON	IL		11/07/2025		630		(11)			(11)		619	619			
100265484	PENSACOLA	FL		12/19/2025		497		(4)			(4)		493	493			
100167454	KOKOMO	IN		09/16/2024		647		(14)			(14)		633	633			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182440	TALLAHASSEE	FL		12/12/2024		751		(10)			(10)		741	741			
100160930	CLEARWATER	FL		07/24/2024		667		(12)			(12)		655	655			
100139637	LOS ANGELES	CA		12/28/2023		580		(18)			(18)		562	562			
100114985	LAWRENCEVILLE	GA		07/14/2023		831		(14)			(14)		817	817			
100254506	NORTH LAS VEGAS	NV		11/07/2025		931		(30)			(30)		901	901			
100283360	VICTORVILLE	CA		03/11/2026		525		(13)			(13)		512	512			
100156397	HENDERSON	NV		07/25/2024		670		(57)			(57)		613	613			
100283840	BRIDGEPORT	CT		03/16/2026		423		(17)			(17)		406	406			
100139124	TRAVELERS REST	SC		12/28/2023		685		(14)			(14)		671	671			
100152458	SPRING HOPE	NC		05/16/2024		690		(32)			(32)		658	658			
100134568	BONAIRE	GA		10/30/2023		2,199		(49)			(49)		2,150	2,150			
100068002	DENVER	CO		09/23/2021		1,693		(28)			(28)		1,665	1,665			
100245207	WINDHAM	ME		10/06/2025		2,368		(94)			(94)		2,274	2,274			
100153403	NEW WINDSOR	NY		05/30/2024		915		(26)			(26)		889	889			
100138245	DAYTON	TX		12/14/2023		693		(5)			(5)		688	688			
100273019	GRAHAM	NC		01/15/2026		683		(25)			(25)		658	658			
100148757	SAINT AUGUSTINE	FL		04/17/2024		1,024		90			90		1,114	1,114			
100160141	HUDSON	FL		07/17/2024		736		(21)			(21)		715	715			
100186457	KNOXVILLE	TN		12/30/2024		757		(16)			(16)		741	741			
100168425	MIDLOTHIAN	VA		09/25/2024		805		(18)			(18)		787	787			
100158128	PEACHTREE CITY	GA		07/09/2024		794		(5)			(5)		789	789			
100209909	NORTH CHARLESTON	SC		06/11/2025		684		(11)			(11)		673	673			
100200508	TANEYTOWN	MD		03/11/2025		988		(13)			(13)		975	975			
100211837	PITTSBURGH	PA		05/19/2025		689		(16)			(16)		673	673			
100234914	COEUR D'ALENE	ID		08/28/2025		1,995		(49)			(49)		1,946	1,946			
100172614	ZEBULON	NC		10/23/2024		849		(17)			(17)		832	832			
100148614	ACWORTH	GA		04/12/2024		887		7			7		894	894			
100068221	VANCOUVER	WA		08/25/2021		1,726		(14)			(14)		1,712	1,712			
100142690	NORTH LAS VEGAS	NV		02/08/2024		946							946	946			
100193136	WINCHESTER	VA		02/10/2025		886		55			55		941	941			
100258407	MANTECA	CA		12/05/2025		739		(14)			(14)		725	725			
100137674	LOGANVILLE	GA		12/08/2023		885		33			33		918	918			
100247493	FRESNO	CA		11/26/2025		756		(9)			(9)		747	747			
100266796	STOCKTON	CA		12/23/2025		765		(16)			(16)		749	749			
100137671	DALLAS	GA		12/08/2023		897		36			36		933	933			
100245299	BELTON	MO		10/06/2025		796		(24)			(24)		772	772			
100268915	OSCEOLA	MO		12/29/2025		779		(17)			(17)		762	762			
100166102	HOWE	OK		09/09/2024		861		(22)			(22)		839	839			
100258294	LAS VEGAS	NV		12/05/2025		777		2			2		779	779			
100253952	SOUTHPORT	NC		10/30/2025		4,572		(136)			(136)		4,436	4,436			
100079142	SAN TAN VALLEY	AZ		02/24/2022		1,525		(10)			(10)		1,515	1,515			
100195674	COMPTON	CA		02/24/2025		840		(12)			(12)		828	828			
100141189	SHIRLEY	NY		01/30/2024		617		(13)			(13)		604	604			
100189805	DAVENPORT	FL		01/21/2025		849		69			69		918	918			
100160087	FORT WORTH	TX		07/17/2024		720		(17)			(17)		703	703			
100137979	OAK POINT	TX		12/13/2023		23,872		426	50		376		24,248	24,248			
100268746	MONROE	NC		12/29/2025		944		13			13		957	957			
100179957	MELBOURNE	FL		11/25/2024		727		(15)			(15)		712	712			
100154792	SUN CITY	AZ		07/19/2024		754		(23)			(23)		731	731			
100151367	LEANDER	TX		05/10/2024		796		(13)			(13)		783	783			
100139301	SAN FRANCISCO	CA		12/28/2023		596		(8)			(8)		588	588			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100192172	TACOMA	WA		01/31/2025		624		(20)			(20)		604	604			
100228250	WOODBRIDGE	NJ		08/11/2025		490		(8)			(8)		482	482			
100119069	MODESTO	CA		07/27/2023		572		(14)			(14)		558	558			
100135533	CANYON LAKE	TX		11/13/2023		740		15			15		755	755			
100151268	CHARLOTTE	NC		05/10/2024		533		(12)	1		(13)		520	520			
100189127	NAMPA	ID		01/13/2025		697		(16)			(16)		681	681			
100140934	MADERA	CA		03/28/2024		635		(24)			(24)		611	611			
4010092554	LUFKIN	TX		03/28/2025		643		(17)			(17)		626	626			
100071996	PANAMA CITY BEACH	FL		10/29/2021		1,816		(48)			(48)		1,768	1,768			
100228586	WALESKA	GA		08/11/2025		1,406		(11)			(11)		1,395	1,395			
100172598	ANTIOCH	TN		10/23/2024		844		(26)			(26)		818	818			
100174595	TAFT	CA		10/31/2024		301		(17)			(17)		284	284			
100210178	PHILADELPHIA	PA		05/07/2025		753		(12)			(12)		741	741			
100211898	NEW ORLEANS	LA		05/19/2025		748		(7)			(7)		741	741			
100255877	HIGH POINT	NC		11/24/2025		689		(27)			(27)		662	662			
100271973	MIAMI	FL		01/08/2026		686		(24)			(24)		662	662			
100246251	HILTON HEAD ISLAND	SC		10/08/2025		654		(29)			(29)		625	625			
100110613	ENGLEWOOD	FL		06/30/2023		819		(11)			(11)		808	808			
100156471	DAWSONVILLE	GA		06/24/2024		716		(17)			(17)		699	699			
100234919	KISSIMMEE	FL		08/28/2025		847		(15)			(15)		832	832			
100185330	SAVANNAH	GA		12/20/2024		837		3			3		840	840			
100253927	PHILADELPHIA	PA		10/30/2025		722		(26)			(26)		696	696			
100255903	BROWNS SUMMIT	NC		11/24/2025		723		(27)			(27)		696	696			
100166205	SAN ANTONIO	TX		09/09/2024		858		23			23		881	881			
100213923	NAPLES	FL		05/29/2025		1,115		(22)			(22)		1,093	1,093			
100198875	SANTA MARIA	CA		02/28/2025		723		(19)			(19)		704	704			
100129489	PERRY HALL	MD		09/29/2023		1,757		(30)			(30)		1,727	1,727			
100261643	WINTER HAVEN	FL		12/12/2025		738		(26)			(26)		712	712			
100173257	SAN TAN VALLEY	AZ		10/30/2024		1,045		49			49		1,094	1,094			
100071998	PANAMA CITY BEACH	FL		10/29/2021		1,827		(49)			(49)		1,778	1,778			
100261254	CHICAGO	IL		12/05/2025		745		(16)			(16)		729	729			
100120503	NORFOLK	VA		08/18/2023		3,992		(172)			(172)		3,820	3,820			
100057942	NEWPORT	RI		06/30/2021		1,728		(23)			(23)		1,705	1,705			
100209224	WESTFIELD	IN		04/29/2025		16,968		(240)			(240)		16,728	16,728			
100079708	KIHEI	HI		04/25/2022		1,340		(41)			(41)		1,299	1,299			
100141524	SEVERANCE	CO		01/30/2024		1,274		23			23		1,297	1,297			
100257013	ST. PETERSBURG	FL		11/26/2025		774		(27)			(27)		747	747			
100182129	GOOSE CREEK	SC		12/12/2024		894							894	894			
100152331	CHARLOTTE	NC		05/17/2024		853		(9)			(9)		844	844			
100208947	HYATTSVILLE	MD		04/29/2025		773		3			3		776	776			
100268559	PITTSBURGH	PA		12/29/2025		774		(8)			(8)		766	766			
100216569	LEXINGTON	NC		06/23/2025		840		68			68		908	908			
100158439	HONOLULU	HI		07/10/2024		2,125		(15)			(15)		2,110	2,110			
100209243	FUQUAY VARINA	NC		04/29/2025		773		(15)			(15)		758	758			
100237094	GULF BREEZE	FL		09/12/2025		705		(21)			(21)		684	684			
100151625	RILEYVILLE	VA		05/10/2024		715		(12)			(12)		703	703			
100149653	GALLATIN	TN		04/26/2024		705		(2)			(2)		703	703			
100149654	GALLATIN	TN		04/26/2024		705		(2)			(2)		703	703			
100180391	RICHMOND	TX		11/25/2024		877		13			13		890	890			
100182292	ROCKPORT	TX		12/12/2024		995		87			87		1,082	1,082			
100253803	COLORADO SPRINGS	CO		10/30/2025		813		(11)			(11)		802	802			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159419	PICKENS	SC		07/15/2024		665		(18)			(18)		647	647			
100087333	PANAMA CITY BEACH	FL		10/25/2022		2,277		200			200		2,477	2,477			
100181296	PHOENIX	AZ		12/06/2024		574		(27)			(27)		547	547			
100161473	MURFREESBORO	TN		07/30/2024		1,001		(27)			(27)		974	974			
100142509	WARNER SPRINGS	CA		02/08/2024		1,070		(14)			(14)		1,056	1,056			
100238767	OVERGAARD	AZ		09/22/2025		677		(2)			(2)		675	675			
100171455	PLANO	TX		10/16/2024		1,216		(20)			(20)		1,196	1,196			
100138437	HIGHTSTOWN	NJ		12/18/2023		621		(5)			(5)		616	616			
100247213	CLIFTON TWP	PA		10/23/2025		660		(26)			(26)		634	634			
100257020	PHOENIX	AZ		11/26/2025		668		(34)			(34)		634	634			
100091873	STEPHENVILLE	TX		01/30/2023		4,454		(163)			(163)		4,291	4,291			
100245585	LA QUINTA	CA		10/06/2025		3,098		(134)			(134)		2,964	2,964			
100176670	SAINT PAUL	MN		11/15/2024		710		(25)			(25)		685	685			
100182348	KATY	TX		12/12/2024		735		(5)			(5)		730	730			
100179952	SUMMERVILLE	SC		11/25/2024		1,135		27			27		1,162	1,162			
100211714	ALPENA	MI		05/19/2025		1,090		(33)			(33)		1,057	1,057			
100157983	OCEAN CITY	NJ		07/09/2024		783		(5)			(5)		778	778			
100171641	MORENO VALLEY	CA		10/16/2024		1,449		58			58		1,507	1,507			
100132002	KATY	TX		10/13/2023		749		(10)			(10)		739	739			
100109315	HAWLEY	PA		06/12/2023		800		(22)			(22)		778	778			
100057525	SIMI VALLEY	CA		06/30/2021		1,940		(60)			(60)		1,880	1,880			
100194281	PIGEON FORGE	TN		02/14/2025		722		(30)			(30)		692	692			
100173149	MINNEAPOLIS	MN		10/30/2024		784		(25)			(25)		759	759			
100148925	LOGANVILLE	GA		04/17/2024		931		43			43		974	974			
100081502	HOUSTON	TX		03/18/2022		1,412		18			18		1,430	1,430			
100179948	OCALA	FL		11/25/2024		862		63	1		62		924	924			
100157163	CORDOVA	TN		02/20/2025		516		(23)			(23)		493	493			
100214703	FORT WALTON BEACH	FL		06/11/2025		696		(14)			(14)		682	682			
100198362	DUNEDIN	FL		02/28/2025		677		(22)			(22)		655	655			
100210789	RANCHO SANTA MARGARITA	CA		05/15/2025		1,593		(59)			(59)		1,534	1,534			
100219376	MIAMI	FL		07/02/2025		31,084		(988)			(988)		30,096	30,096			
100220794	CHARLOTTE	NC		07/18/2025		647		(20)			(20)		627	627			
100190197	JACKSONVILLE	FL		01/21/2025		603		(28)			(28)		575	575			
100109335	AUSTIN	TX		06/12/2023		869		(19)			(19)		850	850			
100172278	CEDAR PARK	TX		10/21/2024		842		(21)			(21)		821	821			
100140126	MERCED	CA		01/09/2024		1,729		2			2		1,731	1,731			
100193619	HOUSTON	TX		02/10/2025		661		(22)			(22)		639	639			
100078903	LARGO	FL		02/24/2022		1,773		19			19		1,792	1,792			
100076114	LAS VEGAS	NV		01/07/2022		1,622		(28)			(28)		1,594	1,594			
100139263	OVIEDO	FL		12/28/2023		635		(5)			(5)		630	630			
100227175	OXFORD	OH		07/30/2025		505		(13)			(13)		492	492			
100237048	FORT WORTH	TX		09/12/2025		2,760		(116)			(116)		2,644	2,644			
100202720	LAS VEGAS	NV		03/24/2025		719		(21)			(21)		698	698			
100166089	SACHSE	TX		09/09/2024		4,286		(87)			(87)		4,199	4,199			
100246964	AUSTIN	TX		10/17/2025		752		(19)			(19)		733	733			
100149466	MIDDLEBURG	VA		04/24/2024		868							868	868			
100181936	GRAND RAPIDS	MI		12/12/2024		1,079		30			30		1,109	1,109			
100226970	VAN ALSTYNE	TX		07/30/2025		677		(30)			(30)		647	647			
100155934	PFLUGERVILLE	TX		06/17/2024		924		20			20		944	944			
100170093	CLEVELAND	TN		10/08/2024		764		(19)			(19)		745	745			
100134643	DEARBORN	MI		10/30/2023		919		(2)			(2)		917	917			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110478	WINTER PARK	FL		06/30/2023		3,900		(76)			(76)		3,824	3,824			
100228474	INDIANAPOLIS	IN		08/11/2025		15,956		(82)			(82)		15,874	15,874			
100149564	CHARLOTTE	NC		04/26/2024		1,194		2			2		1,196	1,196			
100188372	EDINA	MN		01/08/2025		1,750		(38)			(38)		1,712	1,712			
100194010	HOUSTON	TX		02/11/2025		720		10			10		730	730			
100146959	ANNA	TX		03/26/2024		864		11			11		875	875			
100118655	CAPE CORAL	FL		07/25/2023		207		(3)			(3)		204	204			
100142433	NEW ORLEANS	LA		03/08/2024		738		(30)			(30)		708	708			
100149309	CALHOUN	GA		04/24/2024		726		(18)			(18)		708	708			
100261573	HARWICH	MA		12/12/2025		3,904		(90)			(90)		3,814	3,814			
100212514	ORLANDO	FL		05/29/2025		690		(6)			(6)		684	684			
100081268	TRACY	CA		03/18/2022		1,600		40			40		1,640	1,640			
100268790	AIKEN	SC		12/29/2025		663		(23)			(23)		640	640			
100081277	PHOENIX	AZ		03/18/2022		1,528		24			24		1,552	1,552			
100135960	GRAND JUNCTION	CO		11/16/2023		647		(27)			(27)		620	620			
100110429	PHILADELPHIA	PA		06/30/2023		1,604		21			21		1,625	1,625			
100068168	NEW HAVEN	CT		08/25/2021		1,703		(25)			(25)		1,678	1,678			
100182287	STEPHENS CITY	VA		12/12/2024		1,215		48			48		1,263	1,263			
100246834	LAKE HAVASU CITY	AZ		10/16/2025		668		(30)			(30)		638	638			
100169652	COTTONWOOD	CA		09/30/2024		734		(14)			(14)		720	720			
100215511	PHILADELPHIA	PA		06/12/2025		1,500		(39)			(39)		1,461	1,461			
100238995	SAINT PETERSBURG	FL		09/23/2025		680		(26)			(26)		654	654			
100272075	RICHARDSON	TX		01/08/2026		802		(10)			(10)		792	792			
100133657	CHARLOTTE	NC		10/23/2023		743		(4)			(4)		739	739			
100206157	FREDERICK	MD		04/16/2025		2,364		(60)			(60)		2,304	2,304			
100170161	GROVELAND	CA		10/08/2024		771		(8)			(8)		763	763			
100160158	MIDLOTHIAN	VA		07/17/2024		933		15			15		948	948			
100267317	CALIFORNIA CITY	CA		12/24/2025		695		(29)			(29)		666	666			
100244507	HAINES CITY	FL		09/29/2025		691		(21)			(21)		670	670			
100221553	WALDORF	MD		07/22/2025		743		(21)			(21)		722	722			
100182282	DAHLONEGA	GA		12/12/2024		715		32			32		747	747			
100179545	LAS VEGAS	NV		11/21/2024		819		(8)			(8)		811	811			
100236274	SMYRNA	GA		09/10/2025		414		(15)			(15)		399	399			
100131849	BALTIMORE	MD		10/06/2023		609		1			1		610	610			
100147886	TROUTMAN	NC		04/08/2024		2,685							2,685	2,685			
100151853	NORTH LAS VEGAS	NV		05/10/2024		1,003		44			44		1,047	1,047			
100155949	HUTTO	TX		06/17/2024		812		(6)			(6)		806	806			
100236017	KATY	TX		09/04/2025		703		(17)			(17)		686	686			
100167623	KAPOLEI	HI		09/19/2024		902		(3)			(3)		899	899			
100144615	LAS VEGAS	NV		03/13/2024		724							724	724			
100199415	PASADENA	TX		03/05/2025		427		(16)			(16)		411	411			
100180439	PLEASANT GROVE	UT		11/25/2024		887		(5)			(5)		882	882			
100218825	ANGIER	NC		06/27/2025		753		(1)			(1)		752	752			
100132797	PORT ST. LUCIE	FL		11/03/2023		691		20			20		711	711			
100257164	MCKINNEY	TX		11/26/2025		731		(31)			(31)		700	700			
100253619	PORT ST LUCIE	FL		10/30/2025		721		(17)			(17)		704	704			
100161549	DURHAM	NC		07/30/2024		909		(21)			(21)		888	888			
100117891	BAKERSFIELD	CA		07/20/2023		782		(10)			(10)		772	772			
100138723	DUNDEE	FL		02/02/2024		592		(37)			(37)		555	555			
100144429	NEW BEDFORD	MA		03/07/2024		979		(30)			(30)		949	949			
100206009	ANGIER	NC		04/15/2025		802		(2)			(2)		800	800			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207003	PLAINFIELD	CT		04/24/2025		756		(21)			(21)		735	735			
100142801	SARASOTA	FL		02/08/2024		661		(2)			(2)		659	659			
100159271	DURHAM	NC		07/15/2024		841		(4)			(4)		837	837			
100132265	DAYTONA BEACH	FL		10/13/2023		859		23			23		882	882			
100235797	DAPHNE	AL		09/04/2025		545		(14)			(14)		531	531			
100229294	DERBY	CT		08/14/2025		3,435		(94)			(94)		3,341	3,341			
100120016	MCKINNEY	TX		08/11/2023		958		(11)			(11)		947	947			
100160133	ACWORTH	GA		07/17/2024		733		(17)			(17)		716	716			
100081469	PACOIMA	CA		03/18/2022		3,347		91			91		3,438	3,438			
100272991	LIBERTYVILLE	IL		01/15/2026		715		(26)			(26)		689	689			
100180428	HURRICANE	UT		11/25/2024		830		(1)			(1)		829	829			
100131922	ROCKWALL	TX		10/13/2023		750		(11)			(11)		739	739			
100203590	BRYAN	TX		03/26/2025		668		(10)			(10)		658	658			
100099588	PHOENIX	AZ		04/06/2023		431		(18)			(18)		413	413			
100229147	HOUSTON	TX		08/14/2025		599		(23)			(23)		576	576			
100160029	COLUMBIA HEIGHTS	MN		07/17/2024		833		4			4		837	837			
100265387	MINNEAPOLIS	MN		12/19/2025		727		(9)			(9)		718	718			
100149018	LOS ANGELES	CA		04/19/2024		736		(24)			(24)		712	712			
100120879	ALVIN	TX		08/28/2023		1,600		(22)			(22)		1,578	1,578			
100273193	HUNTINGDON VALLEY	PA		01/15/2026		768		(14)			(14)		754	754			
100284753	HUNTINGTON WOODS	MI		03/27/2026		475		(16)			(16)		459	459			
100160153	AUSTIN	TX		07/17/2024		827		(2)			(2)		825	825			
100145815	MOUNT PROSPECT	IL		05/08/2024		699		3			3		702	702			
100255504	HERNDON	VA		11/24/2025		797		(24)			(24)		773	773			
100100649	ANNAPOLIS	MD		04/28/2023		1,114		(2)			(2)		1,112	1,112			
100087011	MIAMI	FL		11/04/2022		1,223		(21)			(21)		1,202	1,202			
100135404	TOWNSEND	TN		11/13/2023		681		4			4		685	685			
100237795	HAYWARD	CA		09/12/2025		1,490		(86)			(86)		1,404	1,404			
100137480	UNION CITY	CA		01/11/2024		968		(46)			(46)		922	922			
100133597	LADSON	SC		10/23/2023		955		71			71		1,026	1,026			
100191319	DALLAS	TX		01/30/2025		701		(27)			(27)		674	674			
100272988	THE COLONY	TX		01/15/2026		772		(18)			(18)		754	754			
100236759	CRESCENT LAKE	OR		09/11/2025		592		(20)			(20)		572	572			
100148553	MARIETTA	GA		04/12/2024		790		(5)			(5)		785	785			
100229487	EAGLE MOUNTAIN	UT		08/15/2025		737		(19)			(19)		718	718			
100154127	SAINT PETERSBURG	FL		07/11/2024		1,031		(18)			(18)		1,013	1,013			
100142076	KATY	TX		02/29/2024		721		(9)			(9)		712	712			
100103019	HOMESTEAD	FL		06/22/2023		624		(27)			(27)		597	597			
100150093	TUCSON	AZ		06/14/2024		746		(40)			(40)		706	706			
100176649	ORANGE PARK	FL		11/15/2024		675		(23)			(23)		652	652			
100147724	ARLINGTON	TX		04/05/2024		673		(33)			(33)		640	640			
100150530	IDAHO FALLS	ID		05/03/2024		1,593		(42)			(42)		1,551	1,551			
100103717	BLUFFTON	SC		05/08/2023		669		(15)			(15)		654	654			
100236211	PALM SPRINGS	CA		09/10/2025		709		(15)			(15)		694	694			
100133772	BLUE ISLAND	IL		10/20/2023		646		(7)			(7)		639	639			
100130007	GOSHEN	NY		09/27/2023		726		(19)			(19)		707	707			
100080167	FORT LAUDERDALE	FL		02/25/2022		1,786		(26)			(26)		1,760	1,760			
100068044	BELL	CA		09/23/2021		1,722		(16)			(16)		1,706	1,706			
100109220	MIAMI	FL		07/21/2023		742		(26)			(26)		716	716			
100103258	PALM DESERT	CA		04/27/2023		731		(35)			(35)		696	696			
100244986	ROLESVILLE	NC		09/29/2025		734		(24)			(24)		710	710			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236052	BELLA VISTA	AR		09/04/2025		890		(35)			(35)		855	855			
100148198	AUBREY	TX		04/12/2024		980		(9)			(9)		971	971			
100255578	NORFOLK	VA		11/24/2025		629		(12)			(12)		617	617			
100136365	FRESNO	CA		11/20/2023		664							664	664			
5.00006E+11	S-GRAVENHAGE	NLD		06/30/2025		29							29		(29)		(29)
100108953	PHOENIX	AZ		05/31/2023		1,866		(66)			(66)		1,800	1,800			
100161753	HACKETTSTOWN	NJ		07/31/2024		763		(44)			(44)		719	719			
100268622	READING	PA		12/29/2025		654		(15)			(15)		639	639			
100100234	WALDEN	NY		03/17/2023		646		(11)			(11)		635	635			
100190205	PAHRUMP	NV		01/21/2025		682		(19)			(19)		663	663			
100145842	COLFAX	WI		03/15/2024		987		(19)			(19)		968	968			
100246697	LAKE WORTH	FL		10/15/2025		512		(19)			(19)		493	493			
100193604	PIEDMONT	SC		02/10/2025		2,058		(91)			(91)		1,967	1,967			
100116013	SUGAR LAND	TX		07/20/2023		305		16		1	15		320	320			
100115792	ROGERS	AR		07/20/2023		1,160		(22)			(22)		1,138	1,138			
100180323	FORT WORTH	TX		11/25/2024		2,537		63			63		2,600	2,600			
100156712	CHOCOWINITY	NC		06/26/2024		760		(7)			(7)		753	753			
100165560	TACOMA	WA		08/29/2024		888		(18)			(18)		870	870			
100067652	LOVELL	WY		09/23/2021		1,826		(21)			(21)		1,805	1,805			
100214918	LAS VEGAS	NV		06/11/2025		685		(32)			(32)		653	653			
100200523	CRYSTAL LAKE	IL		03/11/2025		718		(12)			(12)		706	706			
100110244	NORTH WILDWOOD	NJ		06/30/2023		1,037		30			30		1,067	1,067			
100238342	SMITHVILLE	MO		09/19/2025		4,091		31			31		4,122	4,122			
100194149	OCEAN CITY	MD		02/14/2025		811		(6)			(6)		805	805			
100272575	ORLANDO	FL		01/08/2026		782		(23)			(23)		759	759			
100147745	RIVERVIEW	FL		04/08/2024		770		4			4		774	774			
100189894	TAMPA	FL		01/21/2025		700		(22)			(22)		678	678			
100213886	FORT WORTH	TX		05/29/2025		990		54			54		1,044	1,044			
100195505	LEBANON	TN		02/24/2025		930		53			53		983	983			
100155881	EDMOND	OK		06/17/2024		726		(20)			(20)		706	706			
100071687	TULARE	CA		10/14/2021		5,132		(178)			(178)		4,954	4,954			
100265030	APPLE VALLEY	CA		12/17/2025		693		(26)			(26)		667	667			
100174496	FREDERICK	MD		10/31/2024		671		(25)			(25)		646	646			
100245906	TULSA	OK		10/24/2025		722		(8)			(8)		714	714			
100139102	NEWBURGH	NY		12/28/2023		637		(19)			(19)		618	618			
100064914	ROCKLIN	CA		07/14/2021		1,576		(59)			(59)		1,517	1,517			
100244654	NAVARRE	FL		09/29/2025		1,008		(43)			(43)		965	965			
100138843	JEFFERSON	NC		12/21/2023		1,050		(19)			(19)		1,031	1,031			
100198515	OCEAN CITY	MD		02/28/2025		754		(12)			(12)		742	742			
100190976	MCKINNEY	TX		01/28/2025		749		(7)			(7)		742	742			
100227020	DAYTONA BEACH	FL		07/30/2025		716		(22)			(22)		694	694			
100120533	GRANBURY	TX		08/18/2023		548		(33)			(33)		515	515			
100162718	SAN ANTONIO	FL		08/12/2024		954		39			39		993	993			
100220418	LOGAN	UT		07/15/2025		639		(20)			(20)		619	619			
100271972	ENCINO	CA		01/08/2026		776		(26)			(26)		750	750			
100221175	BREMERTON	WA		07/21/2025		1,081		(14)			(14)		1,067	1,067			
100103789	HOLBROOK	NY		05/10/2023		3,267		(75)			(75)		3,192	3,192			
100108055	MESA	AZ		05/25/2023		1,161		60			60		1,221	1,221			
100132114	NORTH CHESTERFIELD	VA		10/13/2023		129,535		(291)			(291)		129,244	129,244			
100174737	ZEELAND	MI		10/31/2024		818		(26)			(26)		792	792			
100108114	BETHLEHEM	CT		05/24/2023		564		(17)			(17)		547	547			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229468	BRYAN	TX		08/15/2025		686		(20)			(20)		666	666			
100147269	FREEPORT	NY		03/28/2024		682		(22)			(22)		660	660			
100229133	WINSTON SALEM	NC		08/14/2025		677		(21)			(21)		656	656			
100171404	BILLINGS	MT		10/16/2024		836		(16)			(16)		820	820			
100228824	DEPOE BAY	OR		08/12/2025		748		(20)			(20)		728	728			
100117639	MASTIC	NY		07/20/2023		445		21			21		466	466			
100244597	CHARLOTTE	NC		09/29/2025		1,055		(23)			(23)		1,032	1,032			
100197584	WEST LAFAYETTE	IN		02/26/2025		761		(8)			(8)		753	753			
100169485	ARLINGTON	TX		09/30/2024		820		4			4		824	824			
100137044	RIO RANCHO	NM		11/28/2023		701		(7)			(7)		694	694			
100227200	SPIRIT LAKE	IA		07/30/2025		693		(25)			(25)		668	668			
100255742	ORMOND BEACH	FL		11/24/2025		721		(29)			(29)		692	692			
100267323	NEW EGYPT	NJ		12/24/2025		721		(27)			(27)		694	694			
100253587	TULSA	OK		10/30/2025		2,521		(51)			(51)		2,470	2,470			
100136524	OAKWOOD	GA		11/20/2023		819		31			31		850	850			
100161369	WENDELL	NC		07/25/2024		771		(13)			(13)		758	758			
100150572	HENDERSON	NV		05/03/2024		1,356		17			17		1,373	1,373			
100149133	BAKERSFIELD	CA		04/22/2024		445		(21)			(21)		424	424			
100129586	NORFOLK	VA		09/29/2023		504		(7)			(7)		497	497			
100176564	NORTH LAS VEGAS	NV		11/15/2024		833		39			39		872	872			
100119936	CREAM RIDGE	NJ		08/10/2023		757		(9)			(9)		748	748			
100202570	BARGERSVILLE	IN		03/21/2025		2,161		100			100		2,261	2,261			
100160826	SACRAMENTO	CA		07/24/2024		3,456		(95)			(95)		3,361	3,361			
100212504	STONE MOUNTAIN	GA		05/28/2025		420		(13)			(13)		407	407			
100228590	ACWORTH	GA		08/11/2025		740		(17)			(17)		723	723			
100192305	BUFFALO	NY		01/31/2025		706		(28)			(28)		678	678			
100189569	NORCROSS	GA		01/17/2025		766		9			9		775	775			
100214350	VENUS	TX		06/02/2025		2,030		(46)			(46)		1,984	1,984			
100254055	JAMESTOWN	TN		10/30/2025		748		(22)			(22)		726	726			
100159344	MYRTLE BEACH	SC		07/15/2024		898		11			11		909	909			
100221402	OLD HICKORY	TN		07/22/2025		677		(11)			(11)		666	666			
100186364	SMYRNA	TN		12/30/2024		726		(15)			(15)		711	711			
100079126	PORTLAND	OR		02/24/2022		1,559		(14)			(14)		1,545	1,545			
100229802	SANFORD	FL		08/18/2025		736		(8)			(8)		728	728			
100101528	KATY	TX		04/26/2023		1,608		43			43		1,651	1,651			
100137555	ORLANDO	FL		12/08/2023		1,063		16			16		1,079	1,079			
100184991	EL PASO	TX		12/19/2024		713		(14)			(14)		699	699			
100261153	MERIDIAN	ID		12/05/2025		1,046		(27)			(27)		1,019	1,019			
100210086	GRAND JUNCTION	CO		05/07/2025		781		(3)			(3)		778	778			
100144022	GAITHERSBURG	MD		03/07/2024		779							779	779			
100238922	GARNER	NC		09/23/2025		782		(10)			(10)		772	772			
100142881	DULUTH	GA		02/09/2024		1,930		(56)			(56)		1,874	1,874			
100237852	MERIDIAN	ID		09/12/2025		508		(37)			(37)		471	471			
100216312	CENTERVILLE	TN		06/20/2025		636		(24)			(24)		612	612			
100071494	DECATUR	GA		10/26/2021		1,447		(97)			(97)		1,350	1,350			
100181291	LITTLE ROCK	AR		12/06/2024		788		29			29		817	817			
100283387	MCDONOUGH	GA		03/11/2026		510		(9)			(9)		501	501			
100128516	MIAMI	FL		09/15/2023		663		(15)			(15)		648	648			
100102352	CHELAN	WA		06/07/2023		1,112		(12)			(12)		1,100	1,100			
100198446	KISSIMMEE	FL		02/28/2025		795		(2)			(2)		793	793			
100189901	MCKINNEY	TX		01/21/2025		740		(13)			(13)		727	727			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119047	MCDONOUGH	GA		07/27/2023		711		(28)			(28)		683	683			
100255705	FRAMINGHAM	MA		11/24/2025		832		(14)			(14)		818	818			
100142696	ARGYLE	TX		02/08/2024		1,972		22			22		1,994	1,994			
100147018	AUSTIN	TX		03/27/2024		726		(16)			(16)		710	710			
100283201	MOUNT LAUREL	NJ		03/09/2026		439		(18)			(18)		421	421			
100139140	KISSIMMEE	FL		12/28/2023		705		5			5		710	710			
100148012	FULSHEAR	TX		04/10/2024		860		6			6		866	866			
100169804	DULUTH	GA		09/30/2024		1,746		(52)			(52)		1,694	1,694			
100207212	LAWRENCEVILLE	GA		04/28/2025		920		4			4		924	924			
100177554	MEARS	MI		01/16/2025		676		(27)			(27)		649	649			
100057921	LOVELAND	CO		06/30/2021		1,759		(43)			(43)		1,716	1,716			
100156224	DAVENPORT	FL		06/20/2024		761		(10)			(10)		751	751			
100247099	MCKINNEY	TX		10/22/2025		652		(16)			(16)		636	636			
100119730	PATERSON	NJ		08/08/2023		670		(34)			(34)		636	636			
100285005	BALLSTON SPA	NY		03/27/2026		675		12			12		687	687			
100151698	SALT LAKE CITY	UT		05/10/2024		838		5			5		843	843			
100119078	SEMINOLE	FL		07/27/2023		661		(23)			(23)		638	638			
100209671	TANNERSVILLE	NY		05/02/2025		667		(8)			(8)		659	659			
100246285	ORO VALLEY	AZ		10/10/2025		500		(19)			(19)		481	481			
100148371	FORT WORTH	TX		04/12/2024		1,057		31			31		1,088	1,088			
100238941	VAN ALSTYNE	TX		09/23/2025		751		(15)			(15)		736	736			
100200601	CARLISLE	PA		03/11/2025		814		(2)			(2)		812	812			
100148568	INDIANAPOLIS	IN		04/12/2024		754		(11)			(11)		743	743			
100192611	GRAIN VALLEY	MO		02/10/2025		1,321		(32)			(32)		1,289	1,289			
100163241	FARMINGTON	NH		08/13/2024		2,337		(30)			(30)		2,307	2,307			
100220528	NEW BRAUNFELS	TX		07/15/2025		679		(24)			(24)		655	655			
100159385	SAN ANTONIO	TX		07/15/2024		606		21	1		20		626	626			
100199362	BAKERSFIELD	CA		03/05/2025		877		(12)			(12)		865	865			
100261274	SACRAMENTO	CA		12/05/2025		908		12			12		920	920			
100272928	LACONIA	NH		01/15/2026		647		(23)			(23)		624	624			
100207466	MARANA	AZ		04/29/2025		628		(29)			(29)		599	599			
100180512	PHOENIX	AZ		11/26/2024		635		(19)			(19)		616	616			
100214252	LAS VEGAS	NV		05/30/2025		361		(6)			(6)		355	355			
100079522	BRADENTON	FL		04/08/2022		1,397		(26)			(26)		1,371	1,371			
100169422	LARAMIE	WY		09/30/2024		831		3			3		834	834			
100067653	FERNLEY	NV		09/23/2021		1,721		(18)			(18)		1,703	1,703			
100261639	PHOENIX	AZ		12/12/2025		739		(30)			(30)		709	709			
100212272	MONTGOMERY	AL		05/28/2025		713		(13)			(13)		700	700			
100253609	CELINA	TX		10/30/2025		739		(17)			(17)		722	722			
100065695	LAS VEGAS	NV		07/28/2021		1,676		(57)			(57)		1,619	1,619			
100211806	GREENSBORO	NC		05/19/2025		686		(16)			(16)		670	670			
100140543	BUTLER	NJ		01/19/2024		1,025		(23)			(23)		1,002	1,002			
100227270	CARY	NC		07/31/2025		525		(24)			(24)		501	501			
100192672	WOODSTOCK	GA		02/10/2025		536		(17)			(17)		519	519			
100172896	LANCASTER	CA		10/25/2024		708		(21)			(21)		687	687			
100065300	LEANDER	TX		07/28/2021		1,633		(54)			(54)		1,579	1,579			
100180357	CHICAGO	IL		11/25/2024		750		(8)			(8)		742	742			
100181229	HYATTSVILLE	MD		12/06/2024		768		12			12		780	780			
100157602	BELTSVILLE	MD		06/28/2024		554		(5)			(5)		549	549			
100268335	CHESTERFIELD	VA		12/29/2025		7,479		(82)			(82)		7,397	7,397			
100245082	SUNNY ISLES BEACH	FL		10/03/2025		763		(15)			(15)		748	748			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171292	MCKINNEY	TX		10/16/2024		795		(18)			(18)		777	777			
100216179	MANSFIELD	TX		06/18/2025		928		(11)			(11)		917	917			
100267154	SALEM	SC		12/23/2025		784		(18)			(18)		766	766			
100151621	GEORGETOWN	TX		05/10/2024		539							539	539			
100156004	NORTH LAUDERDALE	FL		06/18/2024		595		(24)			(24)		571	571			
100164073	WALKERSVILLE	MD		08/21/2024		718		(5)			(5)		713	713			
100132274	WATAUGA	TX		10/13/2023		26,448		15			15		26,463	26,463			
100243261	LOS ANGELES	CA		09/26/2025		4,205		(147)			(147)		4,058	4,058			
100214313	SCOTTDALE	GA		06/02/2025		483		(5)	1		(6)		477	477			
100129888	FONTANA	CA		09/27/2023		759		(14)			(14)		745	745			
100227216	LA PAZ	MEX		07/31/2025		25,240							25,240	25,240			
100076653	GLENDALE	AZ		12/16/2021		1,539		(73)			(73)		1,466	1,466			
100214728	DESOTO	TX		06/11/2025		653		(28)			(28)		625	625			
100150019	WEBSTER	MA		06/07/2024		460		(5)			(5)		455	455			
100186426	WESTMINSTER	CO		12/30/2024		790		8			8		798	798			
100195389	WEXFORD	PA		02/24/2025		626		(20)			(20)		606	606			
100079948	DESTIN	FL		04/25/2022		1,230		(81)			(81)		1,149	1,149			
100135470	CHAPEL HILL	TN		11/13/2023		1,638		137			137		1,775	1,775			
100149651	LARAMIE	WY		04/26/2024		795		(8)			(8)		787	787			
100261244	OXON HILL	MD		12/05/2025		830		(7)			(7)		823	823			
100166120	CONWAY	SC		09/09/2024		868		(7)			(7)		861	861			
100137943	COLUMBUS	OH		12/13/2023		927		(14)			(14)		913	913			
100134975	WEATHERFORD	TX		10/30/2023		737		5			5		742	742			
100166159	CYPRESS	TX		09/09/2024		8,433		(228)			(228)		8,205	8,205			
100147588	BERWYN HEIGHTS	MD		04/04/2024		410		(32)			(32)		378	378			
100203174	BRADENTON	FL		03/27/2025		677		(19)			(19)		658	658			
100272464	ENGLEWOOD	FL		01/08/2026		685		(15)			(15)		670	670			
100182551	RICHFIELD	MN		12/12/2024		746		(18)			(18)		728	728			
100155043	CAPE CORAL	FL		07/19/2024		729		(15)			(15)		714	714			
100135362	HOLLY LAKE RANCH	TX		11/13/2023		694		(2)			(2)		692	692			
100245680	GROVELAND	CA		10/06/2025		735		(29)			(29)		706	706			
100142656	NAPLES	FL		02/08/2024		772		(1)			(1)		771	771			
100166002	GRANDVIEW	WA		09/06/2024		690		1			1		691	691			
100238886	MARANA	AZ		09/23/2025		493		(20)	1		(21)		472	472			
100115745	OLDSMAR	FL		07/20/2023		999		15			15		1,014	1,014			
100149387	CONROE	TX		04/24/2024		5,731		180			180		5,911	5,911			
100060307	VIRGINIA BEACH	VA		06/25/2021		1,116		(37)	3		(40)		1,076	1,076			
100215756	POCONO LAKE	PA		06/12/2025		698		(24)			(24)		674	674			
100157789	GLEN BURNIE	MD		08/01/2024		655		(17)			(17)		638	638			
100103648	CALIFORNIA CITY	CA		05/08/2023		504		(14)			(14)		490	490			
100171443	WOODSTOCK	GA		10/16/2024		684		(14)			(14)		670	670			
100201084	WOODSTOCK	GA		03/12/2025		723		(23)			(23)		700	700			
100120472	CHARLESTON	SC		08/18/2023		576		(13)			(13)		563	563			
100068415	ST AUGUSTINE	FL		08/25/2021		1,438		(54)			(54)		1,384	1,384			
100148263	AUSTIN	TX		04/12/2024		872		(8)			(8)		864	864			
100148354	MYRTLE BEACH	SC		04/12/2024		870		(6)			(6)		864	864			
100146590	HOUSTON	TX		03/20/2024		700		3			3		703	703			
100171634	COLUMBUS	OH		10/16/2024		782		(23)			(23)		759	759			
100067403	ENCINITAS	CA		09/23/2021		3,354		(54)			(54)		3,300	3,300			
100202939	BRANSON	MO		03/24/2025		1,725		(37)			(37)		1,688	1,688			
100272929	PALM SPRINGS	CA		01/15/2026		451		(15)			(15)		436	436			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206945	MIAMI	FL		04/25/2025		749		(32)			(32)		717	717			
100229909	MONTROSE	CO		08/18/2025		921		(44)			(44)		877	877			
100148166	SAN JOSE	CA		05/15/2024		2,448		(22)			(22)		2,426	2,426			
100204067	CAPITOL HEIGHTS	MD		03/28/2025		559		(19)			(19)		540	540			
100161442	PRAIRIE GROVE	AR		07/29/2024		797							797	797			
100221634	PALM HARBOR	FL		07/23/2025		726		(26)			(26)		700	700			
100190326	PHILADELPHIA	PA		01/22/2025		712		(7)			(7)		705	705			
100238820	SUN CITY WEST	AZ		09/23/2025		767		(15)			(15)		752	752			
100193234	BETHLEHEM	PA		02/10/2025		656		(5)			(5)		651	651			
100137838	FORT MYERS	FL		12/08/2023		744		15			15		759	759			
100119190	LAS VEGAS	NV		07/31/2023		994		48			48		1,042	1,042			
4010082061	CANONSBURG	PA		09/27/2024		760		(18)			(18)		742	742			
100118811	DORAL	FL		08/30/2023		1,894		(54)			(54)		1,840	1,840			
100108364	NEWARK	NJ		05/25/2023		(42,484)							(42,484)			42,484	42,484
100247155	MCMINNVILLE	OR		11/14/2025		779		(30)			(30)		749	749			
100199285	GAINESVILLE	FL		03/05/2025		655		(25)			(25)		630	630			
100265067	FAIR OAKS	CA		12/19/2025		1,342		(49)			(49)		1,293	1,293			
100268780	SAINT AUGUSTINE	FL		12/29/2025		1,339		(35)			(35)		1,304	1,304			
100150567	LINWOOD	NJ		05/03/2024		760		(17)			(17)		743	743			
100156669	PATERSON	NJ		06/24/2024		636		(23)			(23)		613	613			
100100857	GLEN BURNIE	MD		04/28/2023		2,382		37			37		2,419	2,419			
100179944	HOUSTON	TX		11/25/2024		1,227		81			81		1,308	1,308			
100202822	LOCUST GROVE	VA		03/24/2025		1,086		(40)			(40)		1,046	1,046			
100268408	LEAGUE CITY	TX		12/29/2025		847		25			25		872	872			
100182515	FRESNO	CA		12/12/2024		804		(2)			(2)		802	802			
100194677	WINDER	GA		02/21/2025		706		(13)			(13)		693	693			
100182008	SPOKANE	WA		12/12/2024		1,395		26			26		1,421	1,421			
100210474	DEARBORN HEIGHTS	MI		05/12/2025		742		(17)			(17)		725	725			
100060108	WILMINGTON	CA		06/25/2021		1,654		(40)			(40)		1,614	1,614			
100169429	WATERBURY	CT		09/30/2024		708		(24)			(24)		684	684			
100100638	MIAMI	FL		04/27/2023		664		(27)			(27)		637	637			
100137015	STEPHENS CITY	VA		11/28/2023		745		2			2		747	747			
100128184	FORESTVILLE	CA		09/18/2023		748		10			10		758	758			
100198936	DOWNERS GROVE	IL		02/28/2025		696		(16)			(16)		680	680			
100202938	POLLOCK PINES	CA		03/24/2025		707		(19)			(19)		688	688			
100110242	NOBLESVILLE	IN		06/30/2023		796		(9)			(9)		787	787			
100115611	CASTALIAN SPRINGS	TN		07/19/2023		1,330		(26)			(26)		1,304	1,304			
100174803	KANSAS CITY	MO		10/31/2024		2,451		(122)			(122)		2,329	2,329			
100244968	ACTON	MA		09/29/2025		732		(26)			(26)		706	706			
100079952	ODENTON	MD		04/25/2022		2,005		(61)			(61)		1,944	1,944			
100110203	LEESBURG	FL		06/30/2023		848		(3)			(3)		845	845			
100190891	PARRISH	FL		01/28/2025		760		(4)			(4)		756	756			
100164350	SAN MARCOS	TX		08/21/2024		982		19			19		1,001	1,001			
100182539	ALBUQUERQUE	NM		12/12/2024		782		(11)			(11)		771	771			
100216745	EAGLE PASS	TX		06/23/2025		707		(10)			(10)		697	697			
100166960	WILMINGTON	IL		09/13/2024		922		(21)			(21)		901	901			
100143183	GLEN ALLEN	VA		02/16/2024		798		(15)			(15)		783	783			
100135081	CEDAR CITY	UT		11/01/2023		731		4			4		735	735			
100182081	RIVERDALE	UT		12/12/2024		962		27			27		989	989			
100246240	FORT MYERS	FL		10/08/2025		59,299		(2,637)			(2,637)		56,662	56,662			
100209251	NEW BERLIN	WI		04/29/2025		775		(17)			(17)		758	758			

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100108014	KENNESAW	GA		05/25/2023		780		(18)			(18)		762	762			
100147705	FORT WORTH	TX		04/05/2024		1,050		(38)			(38)		1,012	1,012			
100206132	CANON CITY	CO		04/16/2025		700		(22)			(22)		678	678			
100079593	MIAMI BEACH	FL		04/25/2022		1,467		9			9		1,476	1,476			
100158962	LAS VEGAS	NV		08/15/2024		1,714		(55)			(55)		1,659	1,659			
100156593	ALBUQUERQUE	NM		06/24/2024		661		(18)			(18)		643	643			
100172923	INDIO	CA		10/25/2024		669		(15)			(15)		654	654			
100132030	PHILADELPHIA	PA		10/13/2023		749		1			1		750	750			
100284600	SARASOTA	FL		03/26/2026		739		(24)			(24)		715	715			
100115856	RIO RANCHO	NM		07/20/2023		526		(10)			(10)		516	516			
100147921	ACWORTH	GA		04/08/2024		872							872	872			
100115841	FORT WORTH	TX		07/20/2023		1,762		61			61		1,823	1,823			
100273157	MCKINNEY	TX		01/15/2026		810		(4)			(4)		806	806			
100057933	NEW ORLEANS	LA		06/30/2021		1,025		(34)			(34)		991	991			
100228381	YUMA	AZ		08/11/2025		877		(26)			(26)		851	851			
100228993	MIDLAND	TX		09/10/2025		967		(29)			(29)		938	938			
100164739	JACKSON	TN		08/26/2024		707		(23)			(23)		684	684			
100126331	WESTFIELD	MA		08/30/2023		709		(19)			(19)		690	690			
100166167	WINTERVILLE	NC		09/09/2024		667		(19)			(19)		648	648			
100199536	AUSTIN	TX		03/05/2025		2,220		(158)			(158)		2,062	2,062			
100171583	AUBURN	AL		10/16/2024		779		(20)			(20)		759	759			
100065470	MCKINNEY	TX		07/28/2021		1,074		(19)	3		(22)		1,052	1,052			
100076212	PATERSON	NJ		01/07/2022		1,475		(42)			(42)		1,433	1,433			
100229338	MARINA DEL REY	CA		08/14/2025		712		(20)			(20)		692	692			
100071618	HAWTHORNE	CA		10/14/2021		1,620		(52)			(52)		1,568	1,568			
100084956	PATERSON	NJ		09/29/2022		4,522		49			49		4,571	4,571			
100179429	WHITEHALL	PA		12/27/2024		604		(19)			(19)		585	585			
100102416	TUCSON	AZ		06/07/2023		1,120		(20)			(20)		1,100	1,100			
100150640	TUCSON	AZ		05/06/2024		730		(16)			(16)		714	714			
100273035	MCKINNEY	TX		01/15/2026		1,032		(16)			(16)		1,016	1,016			
100057630	BEAVERTON	OR		06/30/2021		1,613		(37)			(37)		1,576	1,576			
100148528	SPRINGFIELD	MO		04/12/2024		1,438		(36)			(36)		1,402	1,402			
100156837	MONTICELLO	NY		06/27/2024		674		(11)			(11)		663	663			
100144054	DURHAM	NC		03/07/2024		992		45			45		1,037	1,037			
100228585	PARRISH	FL		08/11/2025		728		(20)			(20)		708	708			
100172880	MODESTO	CA		10/25/2024		650		(27)			(27)		623	623			
100065686	SAN BERNARDINO	CA		07/28/2021		1,593		(45)			(45)		1,548	1,548			
100120691	TEMECULA	CA		08/25/2023		883		1			1		884	884			
100138285	MOSELEY	VA		12/18/2023		692		(5)			(5)		687	687			
100162960	HARROGATE	TN		08/12/2024		705		(21)			(21)		684	684			
100189780	WEST PALM BEACH	FL		01/21/2025		744		(5)			(5)		739	739			
100139270	ARLINGTON	TX		12/28/2023		605		(21)			(21)		584	584			
100193409	BISHOPVILLE	SC		02/10/2025		607		(7)			(7)		600	600			
100194711	ACWORTH	GA		02/21/2025		717		(25)			(25)		692	692			
100208941	MONTEBELLO	CA		04/29/2025		605		(28)			(28)		577	577			
100168119	SAN DIEGO	CA		09/20/2024		7,354		(89)			(89)		7,265	7,265			
100120943	MYRTLE BEACH	SC		08/30/2023		1,404		62			62		1,466	1,466			
100128817	BERKELEY	NJ		09/21/2023		752		(12)			(12)		740	740			
100127513	GRAND JUNCTION	CO		09/08/2023		742		(2)			(2)		740	740			
100127624	DELRAY BEACH	FL		09/08/2023		754		(14)			(14)		740	740			
100110076	BUDA	TX		06/23/2023		717		(15)			(15)		702	702			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189794	MANSFIELD	MA		01/21/2025		919		47			47		966	966			
100193129	STATESVILLE	NC		02/10/2025		877		57			57		934	934			
100179457	HOSCHTON	GA		11/21/2024		878							878	878			
100170150	MCGREGOR	MN		10/08/2024		878		(10)			(10)		868	868			
100190978	BELMONT	NC		01/28/2025		778		(5)			(5)		773	773			
100201366	BREMERTON	WA		03/12/2025		2,385		(2)			(2)		2,383	2,383			
100180444	SURPRISE	AZ		11/25/2024		894		11			11		905	905			
100188760	HAYDEN	ID		01/09/2025		1,009		82			82		1,091	1,091			
100099699	HESPERIA	CA		02/28/2023		671		(15)			(15)		656	656			
100100892	COLUMBIA	MD		04/28/2023		1,053		21			21		1,074	1,074			
100215765	MYRTLE BEACH	SC		06/12/2025		745		(25)			(25)		720	720			
100268267	HOUSTON	TX		12/29/2025		751		(14)			(14)		737	737			
100149114	TOLLESON	AZ		04/22/2024		702		(17)			(17)		685	685			
100100849	DANBURY	CT		04/28/2023		700		14			14		714	714			
100135252	LITTLE RIVER	SC		11/08/2023		759		9			9		768	768			
100136056	CINCINNATI	OH		11/16/2023		669		12			12		681	681			
100154655	MESA	AZ		07/19/2024		879		(7)			(7)		872	872			
100268307	NORTH LAS VEGAS	NV		12/29/2025		706		(20)			(20)		686	686			
100164443	CHARLOTTE	NC		08/21/2024		709		(21)			(21)		688	688			
100158622	MANASSAS	VA		07/10/2024		693		(5)			(5)		688	688			
100090924	PORTLAND	OR		01/31/2023		789		(16)			(16)		773	773			
100136328	HENDERSON	NV		11/20/2023		527		19			19		546	546			
100268303	KATY	TX		12/29/2025		816		(6)			(6)		810	810			
100152197	HAMPTON	GA		05/17/2024		885		59			59		944	944			
100207132	CORAL GABLES	FL		04/28/2025		1,410		(13)			(13)		1,397	1,397			
100228936	GLENN HEIGHTS	TX		09/10/2025		732		1			1		733	733			
100170302	AUSTIN	TX		10/08/2024		1,141		(31)			(31)		1,110	1,110			
100175057	NORTH LAS VEGAS	NV		11/05/2024		716		(20)			(20)		696	696			
100175690	DUCK CREEK VILLAGE	UT		11/12/2024		714		(18)			(18)		696	696			
100199054	ANGIER	NC		02/28/2025		744		(11)			(11)		733	733			
100130397	ATLANTA	GA		09/28/2023		536		(29)			(29)		507	507			
100133595	SUMMERVILLE	SC		10/23/2023		950		71			71		1,021	1,021			
100165545	SHERMAN	TX		08/29/2024		903		(16)			(16)		887	887			
100190070	CHESTERFIELD	SC		01/21/2025		703		(17)			(17)		686	686			
100209721	PECOS	TX		05/05/2025		705		(19)			(19)		686	686			
100202743	SAN ANTONIO	TX		03/24/2025		1,247		(37)			(37)		1,210	1,210			
100192547	MAGGIE VALLEY	NC		02/10/2025		701		(15)			(15)		686	686			
100152670	EAGLEVILLE	PA		05/17/2024		1,364		1			1		1,365	1,365			
100246789	NEW BRUNSWICK	NJ		10/15/2025		5,965		(140)			(140)		5,825	5,825			
100171483	GAINESVILLE	GA		10/16/2024		829		(18)			(18)		811	811			
100219868	CHARLOTTE	NC		07/08/2025		738		(20)			(20)		718	718			
100199052	ANGIER	NC		02/28/2025		808		1			1		809	809			
100173718	BRADENTON	FL		10/30/2024		571		(28)			(28)		543	543			
100284760	RAMONA	CA		03/27/2026		509		(8)			(8)		501	501			
100179939	COLLEGE STATION	TX		11/25/2024		885		59			59		944	944			
100284866	SPOKANE	WA		03/27/2026		562		(22)			(22)		540	540			
100181433	CLEVELAND	TN		01/09/2025		1,214		(39)			(39)		1,175	1,175			
100116729	BRANDON	FL		07/20/2023		1,096		255			255		1,351	1,351			
100020304	GROVER BEACH	CA		07/17/2018		1,640		(41)			(41)		1,599	1,599			
100143124	NAPLES	FL		02/16/2024		3,074		87			87		3,161	3,161			
100140170	BALL GROUND	GA		01/09/2024		905		14			14		919	919			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110261	LANCASTER	PA		06/30/2023		28,569		(478)			(478)		28,091	28,091			
100173414	LAS VEGAS	NV		10/29/2024		793		(10)			(10)		783	783			
100089392	ASHEVILLE	NC		11/17/2022		659		(40)			(40)		619	619			
100166396	DALLAS	PA		10/24/2024		753		(19)			(19)		734	734			
100143379	LUTZ	FL		02/16/2024		1,006		(10)			(10)		996	996			
100284893	SEVIERVILLE	TN		03/27/2026		1,553		(57)			(57)		1,496	1,496			
100172269	LEANDER	TX		10/21/2024		1,791		(46)			(46)		1,745	1,745			
100159371	HUNTERSVILLE	NC		07/15/2024		663		(22)			(22)		641	641			
100201599	GREENSBORO	NC		03/13/2025		534		(25)			(25)		509	509			
100103000	PHILADELPHIA	PA		06/22/2023		697		(36)			(36)		661	661			
100110043	TEMPLE HILLS	MD		06/23/2023		690		(7)			(7)		683	683			
100203437	FULSHEAR	TX		03/27/2025		905		60			60		965	965			
100167606	FOLSOM	CA		09/19/2024		827		(16)			(16)		811	811			
100132287	TUJUNGA	CA		10/13/2023		886		10			10		896	896			
100158687	FORT WORTH	TX		07/10/2024		905		27			27		932	932			
100116229	VERO BEACH	FL		07/20/2023		963		66			66		1,029	1,029			
100186151	MANCHESTER	CT		02/10/2025		3,023		(104)			(104)		2,919	2,919			
100064604	LAKELAND	FL		07/01/2021		1,150		41			41		1,191	1,191			
100209176	OURAY	CO		04/30/2025		9,672		(343)			(343)		9,329	9,329			
100180307	ANNA	TX		11/25/2024		1,203		(5)			(5)		1,198	1,198			
100266819	LAS VEGAS	NV		12/23/2025		818		7			7		825	825			
100205617	VALLEYFORD	WA		05/09/2025		718		(34)			(34)		684	684			
100228875	STATE COLLEGE	PA		08/12/2025		708		(24)			(24)		684	684			
100102929	KEAAU	HI		06/22/2023		689		(38)			(38)		651	651			
100210546	CYPRESS	TX		05/15/2025		640		(30)			(30)		610	610			
100063847	ALPHARETTA	GA		07/01/2021		1,600		10			10		1,610	1,610			
100100038	DAVENPORT	FL		03/28/2023		545		(28)			(28)		517	517			
100068028	BRIGHTON	CO		09/23/2021		1,578		(37)			(37)		1,541	1,541			
100172476	DAWSONVILLE	GA		10/23/2024		816		(19)			(19)		797	797			
100157180	ELGIN	IL		02/20/2025		544		(14)			(14)		530	530			
100229486	REDMOND	OR		08/15/2025		779		(23)			(23)		756	756			
100120563	ATLANTA	GA		08/18/2023		802		(29)			(29)		773	773			
100255765	SEABROOK ISLAND	SC		11/24/2025		780		(21)			(21)		759	759			
100168285	NORCROSS	GA		09/20/2024		722		(29)			(29)		693	693			
100255776	MODESTO	CA		11/24/2025		781		(21)			(21)		760	760			
100153373	STOCKTON	CA		05/29/2024		572		(13)			(13)		559	559			
100212345	PEARLAND	TX		05/28/2025		20,621		388			388		21,009	21,009			
100151107	VAN ALSTYNE	TX		05/08/2024		778		(13)			(13)		765	765			
100152205	LOCUST	NC		05/17/2024		922		56			56		978	978			
100205988	SEDONA	AZ		04/15/2025		672		(27)			(27)		645	645			
100149796	JEFFERSON	GA		04/26/2024		689		(15)			(15)		674	674			
100220353	DONALSONVILLE	GA		07/14/2025		4,112		(132)			(132)		3,980	3,980			
100120511	FORT WORTH	TX		08/18/2023		820		6			6		826	826			
100135988	DANIA BEACH	FL		11/16/2023		581		(20)			(20)		561	561			
100158118	ARLINGTON	TX		07/09/2024		711		(14)			(14)		697	697			
100147766	MCKINNEY	TX		04/08/2024		847		(4)			(4)		843	843			
100227112	FREDERICKSBURG	VA		07/30/2025		540		(19)			(19)		521	521			
100065290	SALINAS	CA		07/28/2021		2,063		(19)			(19)		2,044	2,044			
100166471	NEW HAVEN	CT		10/31/2024		741		(41)			(41)		700	700			
100133384	WARNER ROBINS	GA		11/21/2023		548		5			5		553	553			
100185253	PITTSBURGH	PA		01/24/2025		739		(3)			(3)		736	736			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109577	SARASOTA	FL		06/14/2023		671		(31)			(31)		640	640			
100067863	NEWHALL	CA		09/23/2021		1,679		(43)			(43)		1,636	1,636			
100167001	CONYERS	GA		09/13/2024		779		(11)			(11)		768	768			
100272018	MUSKEGON	MI		01/08/2026		437		(18)			(18)		419	419			
100255775	PRESCOTT VALLEY	AZ		11/24/2025		1,351		(39)			(39)		1,312	1,312			
100268571	GLEN ALLEN	VA		12/29/2025		831		5			5		836	836			
100210510	SCOTTSDALE	AZ		05/15/2025		734		(16)			(16)		718	718			
100220537	GAINESVILLE	GA		07/15/2025		742		(24)			(24)		718	718			
100199340	PANAMA CITY BEACH	FL		03/05/2025		1,085		(41)			(41)		1,044	1,044			
100060103	NORTH HIGHLANDS	CA		06/25/2021		1,610		(37)			(37)		1,573	1,573			
100146874	GLEN BURNIE	MD		03/26/2024		1,502		(33)			(33)		1,469	1,469			
100203268	SUMMERVILLE	SC		03/27/2025		712		(27)			(27)		685	685			
100081084	FONTANA	CA		03/18/2022		1,642		135			135		1,777	1,777			
100185320	BEDFORD	VA		12/20/2024		670		(2)			(2)		668	668			
100156641	OWASSO	OK		06/24/2024		723		(14)			(14)		709	709			
100156643	OWASSO	OK		06/24/2024		723		(14)			(14)		709	709			
100179641	PRINCETON	TX		11/21/2024		691		(23)			(23)		668	668			
100116747	WOODBRIDGE	VA		07/20/2023		1,019		89			89		1,108	1,108			
100185828	ALLENTOWN	PA		12/26/2024		725		(13)			(13)		712	712			
100253911	JUSTIN	TX		10/30/2025		52,016		(1,234)			(1,234)		50,782	50,782			
100060317	SPOKANE	WA		06/25/2021		1,627		(52)			(52)		1,575	1,575			
100178390	GLEN BURNIE	MD		11/21/2024		478		(16)			(16)		462	462			
100166174	ROYSE CITY	TX		09/09/2024		784		(16)			(16)		768	768			
100191253	HERMISTON	OR		01/29/2025		769		(32)			(32)		737	737			
100216566	RICHMOND	TX		06/23/2025		2,512		232			232		2,744	2,744			
100120701	PRINCETON	TX		08/25/2023		760		(5)			(5)		755	755			
100136019	ROWLETT	TX		11/16/2023		1,042		11			11		1,053	1,053			
100100266	HOMESTEAD	FL		03/17/2023		482		(9)			(9)		473	473			
100088821	MORRISTOWN	VT		11/15/2022		948		15			15		963	963			
100162654	BREINIGSVILLE	PA		08/12/2024		1,404		57			57		1,461	1,461			
100150477	BAKERSFIELD	CA		05/03/2024		836		6			6		842	842			
100108188	WORCESTER	MA		05/24/2023		1,321		(7)			(7)		1,314	1,314			
100143535	FLOSSMOOR	IL		02/21/2024		653		(14)			(14)		639	639			
100143185	SAVANNAH	GA		02/16/2024		744		(15)			(15)		729	729			
100211667	MCKINNEY	TX		05/19/2025		877		18			18		895	895			
100115854	GRAFTON	OH		07/20/2023		758		(9)			(9)		749	749			
100171549	DAHLONEGA	GA		10/16/2024		872		(5)			(5)		867	867			
100171558	FORT WORTH	TX		10/16/2024		1,082		(14)			(14)		1,068	1,068			
100265476	JACKSON	TN		12/19/2025		431		(30)			(30)		401	401			
100254414	SALISBURY	MA		11/07/2025		736		(22)			(22)		714	714			
100140784	DECATUR	GA		01/22/2024		350		(36)			(36)		314	314			
100192850	LAWRENCEVILLE	GA		02/10/2025		1,810		(77)			(77)		1,733	1,733			
100130273	BUCKEYE	AZ		09/28/2023		752		(18)			(18)		734	734			
100174290	LILLIAN	AL		10/31/2024		876		(9)			(9)		867	867			
100130421	RANDALLSTOWN	MD		09/28/2023		592		(27)			(27)		565	565			
100207169	VERO BEACH	FL		04/28/2025		700		(12)			(12)		688	688			
100168144	SANTA ROSA BEACH	FL		09/20/2024		731		(23)			(23)		708	708			
100209357	PRINCETON	TX		04/29/2025		2,278		(46)			(46)		2,232	2,232			
100246238	RAEFORD	NC		10/08/2025		412		(19)			(19)		393	393			
100157889	SANTA ROSA BEACH	FL		07/09/2024		1,497		(24)			(24)		1,473	1,473			
100182291	MCKINNEY	TX		12/12/2024		15,428		610			610		16,038	16,038			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272140	CHESAPEAKE	VA		01/08/2026		762		(17)			(17)		745	745			
100277539	DEXTER	MI		02/13/2026		704		(23)			(23)		681	681			
100268286	FORT WORTH	TX		12/29/2025		726		(21)			(21)		705	705			
100137324	SALEM	OR		12/01/2023		1,794		26			26		1,820	1,820			
100060070	SCOTTSDALE	AZ		06/25/2021		1,631		(22)			(22)		1,609	1,609			
100103595	RIVERSIDE	CA		05/08/2023		564		(19)			(19)		545	545			
100283447	CLARKSVILLE	TN		03/11/2026		503		(17)			(17)		486	486			
100266962	CHARLOTTE	NC		12/23/2025		782		(38)			(38)		744	744			
100266965	CHARLOTTE	NC		12/23/2025		782		(38)			(38)		744	744			
100245918	ORLANDO	FL		11/06/2025		776		(13)			(13)		763	763			
100155953	SAINT LOUIS	MO		06/17/2024		999		19			19		1,018	1,018			
100108955	MIAMI	FL		05/31/2023		753		(27)			(27)		726	726			
100116260	HONEOYE FALLS	NY		07/20/2023		1,246		343			343		1,589	1,589			
100206939	BAYFIELD	CO		04/25/2025		752		(14)			(14)		738	738			
100103061	IRVING	TX		06/22/2023		669		(32)			(32)		637	637			
100283283	DAWSONVILLE	GA		03/11/2026		565		(4)			(4)		561	561			
100079896	PARK CITY	UT		04/08/2022		1,695		(20)			(20)		1,675	1,675			
100268580	CANTON	GA		12/29/2025		883		(17)			(17)		866	866			
100139996	COLLIERVILLE	TN		01/09/2024		716		(15)			(15)		701	701			
100133697	BUDA	TX		10/23/2023		753		(3)			(3)		750	750			
100091947	OCALA	FL		02/03/2023		179		(14)			(14)		165	165			
100142704	LAS VEGAS	NV		02/08/2024		881		(3)			(3)		878	878			
100255402	LITTLE ROCK	AR		11/24/2025		758		(13)			(13)		745	745			
100076224	DENVER	CO		01/07/2022		1,367		(40)			(40)		1,327	1,327			
100245017	CHAPEL HILL	NC		09/29/2025		3,296		(148)			(148)		3,148	3,148			
100179911	FORT WORTH	TX		11/25/2024		908		35			35		943	943			
100268884	KATY	TX		12/29/2025		816		(7)			(7)		809	809			
100099762	SPRINGFIELD	MA		02/28/2023		779		5			5		784	784			
100190080	GLEN ALLEN	VA		01/21/2025		787		8			8		795	795			
100100720	MAYWOOD	CA		04/28/2023		2,092		161			161		2,253	2,253			
100188961	HYATTSVILLE	MD		01/09/2025		701		(16)			(16)		685	685			
100243281	TOKELAND	WA		09/26/2025		943		(44)			(44)		899	899			
100150827	WINTER HAVEN	FL		05/08/2024		724		(11)			(11)		713	713			
100149685	SUGAR LAND	TX		04/26/2024		795		(12)			(12)		783	783			
100204312	ASHLAND	OH		03/31/2025		1,319		(58)			(58)		1,261	1,261			
100135112	DENTON	TX		11/01/2023		1,002		104			104		1,106	1,106			
100186976	CHARLOTTE	NC		01/07/2025		811		(4)			(4)		807	807			
100169081	CAMDEN WYOMING	DE		09/27/2024		3,399		(80)			(80)		3,319	3,319			
100155918	TAMPA	FL		06/17/2024		731		(13)			(13)		718	718			
100110326	STUART	FL		06/30/2023		878		(12)			(12)		866	866			
100211896	CHARLOTTE	NC		05/19/2025		748		(10)			(10)		738	738			
100147798	BAKERSFIELD	CA		04/08/2024		660		(21)			(21)		639	639			
100235824	SACRAMENTO	CA		09/04/2025		717		(20)			(20)		697	697			
100158736	DURHAM	NC		07/10/2024		779		(8)			(8)		771	771			
100140606	BREMERTON	WA		01/19/2024		626		(2)			(2)		624	624			
100103646	CHOWCHILLA	CA		05/08/2023		2,053		(68)			(68)		1,985	1,985			
100115695	OMAHA	NE		07/20/2023		894		(1)			(1)		893	893			
100108975	COLORADO SPRINGS	CO		05/31/2023		790		(17)			(17)		773	773			
100019759	LAKEWOOD	CO		07/26/2018		1,668		(14)			(14)		1,654	1,654			
100188777	SAN ANTONIO	TX		01/09/2025		966		58			58		1,024	1,024			
100151321	DALLAS	GA		05/10/2024		630		61	1		60		690	690			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202909	FOUNTAIN HILLS	AZ		03/24/2025		712		(20)			(20)		692	692			
100173331	SALINAS	CA		10/30/2024		699		(16)			(16)		683	683			
100214564	CHICAGO	IL		06/06/2025		715		(4)			(4)		711	711			
100137411	CHARLOTTE	NC		01/11/2024		475		(28)			(28)		447	447			
100189845	LAKEVILLE	MN		01/21/2025		982		90			90		1,072	1,072			
100163065	ACWORTH	GA		08/13/2024		802		(9)			(9)		793	793			
100255480	CHARLOTTE	NC		11/24/2025		656		(35)			(35)		621	621			
100148620	FRESNO	CA		05/15/2024		220		(8)			(8)		212	212			
100245606	SAINT PAUL	MN		10/06/2025		650		(29)			(29)		621	621			
5.00007E+11	EINDHOVEN	NLD		12/23/2025		6,218						103	6,321	6,219	(102)		(102)
100213840	EASTVALE	CA		05/29/2025		534		(25)			(25)		509	509			
100272073	PEARLAND	TX		01/08/2026		911		(20)			(20)		891	891			
100194425	HARRISBURG	PA		02/14/2025		721		(29)			(29)		692	692			
100220938	FORT MILL	SC		07/18/2025		1,195		(27)			(27)		1,168	1,168			
100253450	PHILADELPHIA	PA		10/30/2025		771		(22)			(22)		749	749			
100171262	ALMA	CO		10/16/2024		670		(29)			(29)		641	641			
100128057	SOUTHBRIDGE	MA		09/08/2023		1,291		91			91		1,382	1,382			
100136451	MYRTLE BEACH	SC		11/20/2023		899		78			78		977	977			
100246225	COROLLA	NC		10/08/2025		2,893		(34)			(34)		2,859	2,859			
100099604	BOCA RATON	FL		04/06/2023		744		(1)			(1)		743	743			
100176606	SEFFNER	FL		11/15/2024		717		(30)			(30)		687	687			
100238774	TOBYHANNA	PA		09/23/2025		667		(29)			(29)		638	638			
100282060	OGDEN	UT		02/27/2026		504		(7)			(7)		497	497			
100061914	WHITE PLAINS	NY		07/01/2021		3,765		35			35		3,800	3,800			
100246809	JACKSONVILLE	OR		10/15/2025		700		(14)			(14)		686	686			
100181288	BANGOR	ME		12/06/2024		794		(33)			(33)		761	761			
100110023	CINCINNATI	OH		06/23/2023		430		(27)			(27)		403	403			
100136333	CIBOLO	TX		11/20/2023		923		89			89		1,012	1,012			
100188401	FREDERICK	MD		01/08/2025		858		(22)			(22)		836	836			
100284879	EAST JORDAN	MI		03/27/2026		1,532		(59)			(59)		1,473	1,473			
100182397	GEORGETOWN	TX		12/12/2024		1,790		48			48		1,838	1,838			
100282240	MANVEL	TX		02/27/2026		554		(14)			(14)		540	540			
100202901	MAY	TX		03/24/2025		684		(20)			(20)		664	664			
100151056	SHERRILLS FORD	NC		05/08/2024		928		48			48		976	976			
100149940	FRESNO	CA		06/07/2024		224		(7)			(7)		217	217			
100214769	CEDAR CITY	UT		06/11/2025		745		(20)			(20)		725	725			
100174210	GROVELAND	CA		10/31/2024		661		(25)			(25)		636	636			
100202657	FERNLEY	NV		03/24/2025		743		(16)			(16)		727	727			
100141102	SHIRLEY	NY		01/30/2024		731		(21)			(21)		710	710			
100165482	POOLER	GA		08/29/2024		783		(13)			(13)		770	770			
100238630	FLOWERY BRANCH	GA		09/19/2025		708		(27)			(27)		681	681			
100080168	BASTROP	TX		02/25/2022		1,519		(11)			(11)		1,508	1,508			
100130288	MIAMI	FL		09/28/2023		946		(26)			(26)		920	920			
100205846	WINTER SPRINGS	FL		04/14/2025		1,642		(44)			(44)		1,598	1,598			
100247033	LAKE ALFRED	FL		10/22/2025		690		(10)			(10)		680	680			
100212240	PARRISH	FL		05/23/2025		791		18			18		809	809			
100060063	FLAGSTAFF	AZ		06/25/2021		1,644		(45)			(45)		1,599	1,599			
100071692	CEDAR CREEK	TX		10/14/2021		1,642		(43)			(43)		1,599	1,599			
100152318	FORT WORTH	TX		05/17/2024		919		57			57		976	976			
100185310	LAS VEGAS	NV		12/20/2024		709		(8)			(8)		701	701			
100180088	TAMPA	FL		12/30/2024		611		(28)			(28)		583	583			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235922	PLYMOUTH	MN		09/04/2025		729		(26)			(26)		703	703			
100238615	EAST HARTFORD	CT		09/19/2025		722		(19)			(19)		703	703			
100186884	CHARLOTTE	NC		01/07/2025		816		(4)			(4)		812	812			
100173103	WESLEY CHAPEL	FL		10/30/2024		1,016		19			19		1,035	1,035			
100147758	MANCHESTER	NH		04/08/2024		876		(5)			(5)		871	871			
100170208	ANNA	TX		10/08/2024		791		(19)			(19)		772	772			
100128113	SPRING HILL	TN		09/08/2023		977		37			37		1,014	1,014			
100129567	COVENTRY TOWNSHIP	OH		09/29/2023		1,253		(5)			(5)		1,248	1,248			
100216336	LAWRENCEVILLE	GA		06/20/2025		648		(23)			(23)		625	625			
100101631	MENOMONEE FALLS	WI		04/26/2023		765		(6)			(6)		759	759			
100177392	SHERWOOD	OR		01/16/2025		867		(12)			(12)		855	855			
100235977	PHILADELPHIA	PA		09/04/2025		42,344		(1,525)			(1,525)		40,819	40,819			
100219968	LEHIGH ACRES	FL		07/11/2025		660		(16)			(16)		644	644			
100238708	JACKSONVILLE	FL		09/22/2025		2,308		(97)			(97)		2,211	2,211			
100170166	PALM COAST	FL		10/08/2024		753		(16)			(16)		737	737			
100172477	DURHAM	NC		10/23/2024		821		(18)			(18)		803	803			
100226890	OVERLAND PARK	KS		07/30/2025		763		(10)			(10)		753	753			
100235812	FAIRBANKS	AK		09/04/2025		661		(24)			(24)		637	637			
100135228	ROTONDA WEST	FL		11/08/2023		2,930		6			6		2,936	2,936			
100162945	FRESNO	CA		08/12/2024		727		(14)			(14)		713	713			
100264948	SAINT CHARLES	MO		12/17/2025		755		(16)			(16)		739	739			
100203145	KINGSPORT	TN		03/27/2025		745		(32)			(32)		713	713			
100081271	MORRISVILLE	NC		03/18/2022		1,566		47			47		1,613	1,613			
100150925	LAS VEGAS	NV		05/08/2024		938		28			28		966	966			
100186614	MCKINNEY	TX		12/30/2024		901		35			35		936	936			
100158689	FORT WORTH	TX		07/10/2024		902		27			27		929	929			
100128463	OWENSBORO	KY		09/15/2023		4,193		(82)			(82)		4,111	4,111			
100205103	WASHINGTON	UT		04/11/2025		794		(16)			(16)		778	778			
100132280	MIAMI	FL		10/13/2023		855		19			19		874	874			
100164161	DESERT HOT SPRINGS	CA		08/21/2024		3,891		7			7		3,898	3,898			
100173272	WHEATLAND	MO		10/30/2024		723		(19)			(19)		704	704			
100117250	SUNRISE	FL		07/20/2023		72		(1)			(1)		71	71			
100120345	ROCKLEDGE	FL		08/18/2023		739		(13)			(13)		726	726			
100177662	INDIAN TRAIL	NC		01/16/2025		752		(27)			(27)		725	725			
100204952	ROCKY MOUNT	NC		04/10/2025		1,269		(8)			(8)		1,261	1,261			
100119320	PORT ORANGE	FL		07/31/2023		814		16			16		830	830			
100148482	VENTURA	CA		04/12/2024		854		(9)			(9)		845	845			
100164298	SACRAMENTO	CA		08/21/2024		768		(8)			(8)		760	760			
100201301	HAWTHORNE	CA		03/12/2025		742		(13)			(13)		729	729			
100175058	WAXAHACHIE	TX		11/05/2024		807		(9)			(9)		798	798			
100179520	LAS VEGAS	NV		11/21/2024		803		(5)			(5)		798	798			
100115572	STERLING	MA		07/19/2023		416		(10)			(10)		406	406			
100119984	WAKE FOREST	NC		08/11/2023		917		14			14		931	931			
100227075	DRAPER	VA		07/30/2025		712		(23)			(23)		689	689			
100193191	PUNTA GORDA	FL		03/20/2025		506		(19)			(19)		487	487			
100195160	TUCKER	GA		02/24/2025		1,827							1,827	1,827			
100168704	VANCOUVER	WA		09/25/2024		2,414		(79)			(79)		2,335	2,335			
100150819	HUNTERSVILLE	NC		05/08/2024		792		(12)			(12)		780	780			
100148176	CHARLOTTE	NC		04/12/2024		794		(14)			(14)		780	780			
100182010	AUBREY	TX		12/12/2024		877		23			23		900	900			
100140887	JACKSONVILLE	FL		01/25/2024		1,000		3			3		1,003	1,003			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218627	COLORADO SPRINGS	CO		06/27/2025		721		(16)			(16)		705	705			
100228042	ACWORTH	GA		08/07/2025		711		(4)			(4)		707	707			
100149588	YOUNGSVILLE	NC		04/26/2024		1,094		(13)			(13)		1,081	1,081			
100202614	TACOMA	WA		03/21/2025		758		(11)			(11)		747	747			
100229756	LAS VEGAS	NV		08/18/2025		1,969		(54)			(54)		1,915	1,915			
100159916	MIAMI	FL		08/16/2024		790		(4)			(4)		786	786			
100151061	TUCSON	AZ		05/08/2024		942		39			39		981	981			
100150707	FORT WORTH	TX		05/06/2024		815		(21)			(21)		794	794			
100255926	GROVE CITY	OH		11/24/2025		720		(17)			(17)		703	703			
100190075	AURORA	IL		01/21/2025		723		(23)			(23)		700	700			
100205028	GREELEY	CO		04/11/2025		1,090		(21)			(21)		1,069	1,069			
100193669	MCKINNEY	TX		02/10/2025		965		(30)			(30)		935	935			
100182234	CARTERSVILLE	GA		12/12/2024		928		50			50		978	978			
100189146	RICHMOND	VA		01/13/2025		676		(19)			(19)		657	657			
100115686	BROOMFIELD	CO		07/20/2023		1,213		(9)			(9)		1,204	1,204			
100184884	BEND	OR		12/17/2024		1,524		(50)			(50)		1,474	1,474			
100117349	GLENDALE	AZ		07/20/2023		1,718		351			351		2,069	2,069			
100150965	AUBREY	TX		05/08/2024		711		(16)			(16)		695	695			
100202181	MODESTO	CA		03/18/2025		750		(14)			(14)		736	736			
100117889	WOODLAND PARK	NJ		07/20/2023		668		(16)			(16)		652	652			
100120749	DAVENPORT	FL		08/25/2023		1,111		10			10		1,121	1,121			
100165285	KISSIMMEE	FL		08/29/2024		729		8			8		737	737			
100163442	KATY	TX		09/27/2024		735		2			2		737	737			
100170908	NORCROSS	GA		10/11/2024		736		1			1		737	737			
100204907	MICHIGAN CITY	IN		04/10/2025		743		2			2		745	745			
100066203	ELKRIDGE	MD		08/02/2021		5,473							5,473	5,473			
100154555	LAS VEGAS	NV		06/14/2024		683		(44)			(44)		639	639			
100216634	PITTSFIELD	MA		06/23/2025		679		(19)			(19)		660	660			
100229461	OVERLAND PARK	KS		08/15/2025		680		(20)			(20)		660	660			
100161338	MANTECA	CA		07/25/2024		10,439		(133)			(133)		10,306	10,306			
100151010	PAWLEYS ISLAND	SC		05/08/2024		684		(15)			(15)		669	669			
100138693	HOUSTON	TX		02/02/2024		438		(37)			(37)		401	401			
100149307	CHICO	CA		04/24/2024		716		(21)			(21)		695	695			
100091373	CHAMPLIN	MN		02/22/2023		2,719		(6)			(6)		2,713	2,713			
100243714	MIAMI	FL		09/29/2025		741		2			2		743	743			
4010044997	BALTIMORE	MD		03/22/2023		786		(17)			(17)		769	769			
100194024	LEHIGH ACRES	FL		02/11/2025		680		(8)			(8)		672	672			
100200622	WATAUGA	TX		03/11/2025		858		32			32		890	890			
100207343	COVINGTON	GA		04/29/2025		662		(31)			(31)		631	631			
100254040	RALEIGH	NC		10/30/2025		728		(25)			(25)		703	703			
100271937	BRIDGEPORT	CT		01/06/2026		2,417		(87)			(87)		2,330	2,330			
100282291	MANSON	WA		02/27/2026		601		(7)			(7)		594	594			
100067906	CLIFTON	NJ		09/23/2021		1,674		(30)			(30)		1,644	1,644			
100209695	DES PLAINES	IL		05/05/2025		595		(28)			(28)		567	567			
100057726	CHICAGO	IL		06/30/2021		1,625		(23)			(23)		1,602	1,602			
100226630	SAINT JOHNS	FL		07/30/2025		666		(20)			(20)		646	646			
100108004	CHICAGO	IL		05/25/2023		922							922	922			
100155109	PORT ST JOE	FL		07/19/2024		2,391		(95)			(95)		2,296	2,296			
100136165	CHELAN	WA		12/18/2023		709		(10)			(10)		699	699			
100204714	BAKERSFIELD	CA		04/08/2025		771		(33)			(33)		738	738			
100144209	POOLER	GA		03/07/2024		1,137		18			18		1,155	1,155			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100165503	BENSALEM	PA		08/29/2024		704		(19)			(19)		685	685			
100143886	LAKELAND	FL		03/06/2024		597		(39)			(39)		558	558			
100157353	NORFOLK	VA		02/20/2025		603		(36)			(36)		567	567			
100144363	CLEMSON	SC		03/07/2024		721		(4)			(4)		717	717			
100173931	WALDEN	NY		10/31/2024		821		(19)			(19)		802	802			
100254041	PENDLETON	IN		10/30/2025		1,725		(41)			(41)		1,684	1,684			
100206205	YAKIMA	WA		04/16/2025		1,017		(28)			(28)		989	989			
100209591	CLEVELAND HEIGHTS	OH		05/02/2025		1,157		(11)			(11)		1,146	1,146			
100218759	COLORADO SPRINGS	CO		06/27/2025		653		(20)			(20)		633	633			
100128173	RICHARDSON	TX		09/18/2023		1,517		(5)			(5)		1,512	1,512			
100254972	MILTON	DE		11/17/2025		776		(29)			(29)		747	747			
100133679	HUTTO	TX		10/23/2023		90,344		1,117			1,117		91,461	91,461			
100147899	NEW PALESTINE	IN		04/08/2024		1,006		69			69		1,075	1,075			
100199051	CLERMONT	FL		02/28/2025		649		2			2		651	651			
100170337	FLAGSTAFF	AZ		10/08/2024		1,081		(29)			(29)		1,052	1,052			
100156339	LAWRENCEVILLE	GA		07/25/2024		483		(31)			(31)		452	452			
100191344	COMMERCE	GA		01/30/2025		721		(17)			(17)		704	704			
100161074	CLOVIS	CA		07/24/2024		877		(15)			(15)		862	862			
100142546	WILMINGTON	DE		02/08/2024		740		(12)			(12)		728	728			
100119168	KATY	TX		07/31/2023		952		41			41		993	993			
100246619	PORT ORANGE	FL		10/15/2025		730		(33)			(33)		697	697			
100129582	OCONOMOWOC	WI		09/29/2023		525		(2)			(2)		523	523			
100206900	CASA GRANDE	AZ		04/24/2025		621		(28)			(28)		593	593			
100139572	FRONT ROYAL	VA		12/28/2023		519		(11)			(11)		508	508			
100075946	SAN DIEGO	CA		01/07/2022		1,657							1,657	1,657			
100247071	DALLAS	TX		10/22/2025		919		(33)			(33)		886	886			
100130382	BRIDGEPORT	CT		09/28/2023		1,024		(45)			(45)		979	979			
100147865	WOODBURY	MN		04/08/2024		5,938		214			214		6,152	6,152			
100147867	WOODBURY	MN		04/08/2024		5,938		214			214		6,152	6,152			
100078324	PHOENIX	AZ		02/10/2022		1,430		(44)			(44)		1,386	1,386			
100205031	ALAMOGONDO	NM		04/11/2025		582		(27)			(27)		555	555			
100245006	LOWRY CROSSING	TX		09/29/2025		749		(20)			(20)		729	729			
100117953	FORT WALTON BEACH	FL		07/20/2023		1,068		233			233		1,301	1,301			
100283204	CLEARWATER	FL		03/09/2026		654		(25)			(25)		629	629			
100081135	ELKRIDGE	MD		03/18/2022		3,186		121			121		3,307	3,307			
100184583	TUCKAHOE	NY		12/17/2024		17,941		(821)			(821)		17,120	17,120			
100228537	OAK ISLAND	NC		08/11/2025		733		(25)			(25)		708	708			
100268773	CHARLESTON	SC		12/29/2025		1,236		(37)			(37)		1,199	1,199			
100153901	NEW CARROLLTON	MD		06/05/2024		23,992		(645)			(645)		23,347	23,347			
100244587	MONROE	NC		09/29/2025		670		(35)			(35)		635	635			
100148505	CUMMING	GA		04/12/2024		812		(5)			(5)		807	807			
100267254	LEHIGH ACRES	FL		12/24/2025		734		(6)			(6)		728	728			
100150056	DELTONA	FL		06/14/2024		672		(19)			(19)		653	653			
100244855	JOHNSTOWN	CO		09/29/2025		1,607		113			113		1,720	1,720			
100168604	DELTAVILLE	VA		09/25/2024		1,025		(38)			(38)		987	987			
100200335	PANAMA CITY BEACH	FL		03/10/2025		792		(6)			(6)		786	786			
100276946	CHARLESTON	SC		01/30/2026		1,109		(10)			(10)		1,099	1,099			
100188592	AVONDALE	AZ		02/10/2025		601		(28)			(28)		573	573			
100117657	NASHVILLE	TN		07/20/2023		704							704	704			
100129691	AUBREY	TX		09/29/2023		915		16			16		931	931			
100194542	ISANTI	MN		02/14/2025		1,415		(29)			(29)		1,386	1,386			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165395	KYLE	TX		08/29/2024		984		(27)			(27)		957	957			
100152701	ACWORTH	GA		05/17/2024		819		19			19		838	838			
100272764	SMITHVILLE	TN		01/13/2026		685		(8)			(8)		677	677			
100156787	PHARR	TX		06/26/2024		787		11			11		798	798			
100221535	MODESTO	CA		07/22/2025		2,948		(83)			(83)		2,865	2,865			
100018416	VACAVILLE	CA		06/27/2018		1,626		(20)			(20)		1,606	1,606			
100171793	CONCORD	NC		10/17/2024		804		(3)			(3)		801	801			
100219840	SARASOTA	FL		07/08/2025		734		(16)			(16)		718	718			
100168430	COLUMBUS	OH		09/25/2024		816		(9)			(9)		807	807			
100162319	MIAMI GARDENS	FL		08/05/2024		1,411		(63)			(63)		1,348	1,348			
100172454	FOLEY	AL		10/23/2024		697		(6)			(6)		691	691			
100147633	HESPERIA	CA		04/04/2024		707		(29)			(29)		678	678			
100119518	HOUSTON	TX		07/28/2023		752		5			5		757	757			
100144095	EDEN PRAIRIE	MN		03/07/2024		797		(6)			(6)		791	791			
100188857	MANSFIELD	TX		01/09/2025		1,158		(39)			(39)		1,119	1,119			
100181412	TROUTDALE	OR		01/09/2025		774		(19)			(19)		755	755			
100189353	APACHE JUNCTION	AZ		01/13/2025		524		(14)	1		(15)		509	509			
100189725	WEATHERFORD	TX		01/21/2025		758		(3)			(3)		755	755			
100227084	SHAKER HEIGHTS	OH		07/30/2025		765		(20)			(20)		745	745			
100153069	CLEVELAND	TN		06/27/2024		637		(14)			(14)		623	623			
100119999	LAS VEGAS	NV		08/11/2023		804		6			6		810	810			
100219130	ARAB	AL		06/27/2025		747		(12)			(12)		735	735			
100185384	HUTTO	TX		12/20/2024		886		32			32		918	918			
100207051	PORT SAINT LUCIE	FL		04/24/2025		643		(32)			(32)		611	611			
100083261	NORTH HIGHLANDS	CA		05/10/2022		1,002		(16)			(16)		986	986			
100148457	GEORGETOWN	TX		04/12/2024		1,166		60			60		1,226	1,226			
100166233	HALTOM CITY	TX		09/09/2024		878		32			32		910	910			
100140005	READING	PA		01/09/2024		591		3			3		594	594			
100205987	LAKE HAVASU CITY	AZ		04/15/2025		617		(18)			(18)		599	599			
100109336	MIDLAND	TX		06/12/2023		843		(17)			(17)		826	826			
100138337	PORT ORCHARD	WA		12/18/2023		861		19			19		880	880			
100076845	CHAMPIONS GATE	FL		12/27/2021		1,445		(95)			(95)		1,350	1,350			
100103606	TEMPLE HILLS	MD		05/08/2023		494		(15)			(15)		479	479			
100100905	COALINGA	CA		04/28/2023		911		39			39		950	950			
100135916	IRVINGTON	NJ		11/13/2023		457		(13)			(13)		444	444			
100271915	SUGAR LAND	TX		01/06/2026		921		(33)			(33)		888	888			
100215303	MCKINNEY	TX		06/12/2025		710		(25)			(25)		685	685			
100201340	PASADENA	MD		03/12/2025		653		(27)			(27)		626	626			
100182463	ST. AUGUSTINE	FL		12/12/2024		1,475		41			41		1,516	1,516			
100273140	LUDLOW	VT		01/15/2026		935		(23)			(23)		912	912			
100144067	RICHMOND HILL	GA		03/07/2024		799		(9)			(9)		790	790			
100205780	POOLER	GA		04/14/2025		758		(13)			(13)		745	745			
100201321	PALM COAST	FL		03/12/2025		714		1			1		715	715			
100102067	HOUSTON	TX		04/14/2023		1,085		(45)			(45)		1,040	1,040			
100188935	RESERVE	LA		01/09/2025		1,714		(34)			(34)		1,680	1,680			
100211655	CHARLOTTE	NC		05/19/2025		766							766	766			
100158808	LAS VEGAS	NV		07/10/2024		1,956		(58)			(58)		1,898	1,898			
100272688	CALIFORNIA CITY	CA		01/09/2026		732		(35)			(35)		697	697			
100101743	VERNON	NJ		03/31/2023		689		(16)			(16)		673	673			
100212670	SMYRNA	TN		05/29/2025		545		(26)			(26)		519	519			
100253758	PHOENIX	AZ		10/30/2025		5,910		(170)			(170)		5,740	5,740			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253960	LITITZ	PA		10/30/2025		792		(19)			(19)		773	773			
100172799	DENVER	NC		12/06/2024		784		7			7		791	791			
100268961	SPARTANBURG	SC		12/29/2025		768		(18)			(18)		750	750			
100193231	TEMPE	AZ		02/10/2025		1,054		(2)			(2)		1,052	1,052			
100151662	HUTTO	TX		05/10/2024		831		7			7		838	838			
100273098	SEASIDE HEIGHTS	NJ		01/15/2026		1,886		11			11		1,897	1,897			
100211832	BELTON	MO		05/19/2025		784		1			1		785	785			
100186705	NAPERVILLE	IL		12/31/2024		637		(30)			(30)		607	607			
100193646	CLEARWATER	FL		02/10/2025		105,510		(3,640)			(3,640)		101,870	101,870			
100146870	PETERSBURG	AK		03/26/2024		853		(11)			(11)		842	842			
100136331	WESTAMPTON	NJ		11/20/2023		692							692	692			
100220244	SUNRISE	FL		07/11/2025		700		(13)			(13)		687	687			
100284966	DALTON	GA		03/27/2026		459		(18)			(18)		441	441			
100139405	MONROE	NY		12/28/2023		594		(9)			(9)		585	585			
100063305	BEL ALTON	MD		07/01/2021		548		(5)			(5)		543	543			
100161424	SUMMERVILLE	SC		07/29/2024		713		(8)			(8)		705	705			
100211916	MOHAVE VALLEY	AZ		05/19/2025		1,723		(23)			(23)		1,700	1,700			
100182366	CHATTANOOGA	TN		12/12/2024		793		3			3		796	796			
100149791	FRESNO	CA		04/26/2024		697		(19)			(19)		678	678			
100167627	CYPRESS	TX		09/19/2024		810		1			1		811	811			
100185940	BIG BEAR LAKE	CA		12/26/2024		809							809	809			
100211497	RICHMOND	TX		05/16/2025		720		15			15		735	735			
100215529	PHILADELPHIA	PA		06/11/2025		744		(9)			(9)		735	735			
100220039	RUSK	TX		07/30/2025		646		(30)			(30)		616	616			
100216235	PRINCETON	TX		06/20/2025		1,142		(33)			(33)		1,109	1,109			
100091364	WINTER HAVEN	FL		02/22/2023		1,031		14			14		1,045	1,045			
100150550	RED LODGE	MT		05/03/2024		1,685		(23)			(23)		1,662	1,662			
100151431	CORNELIUS	NC		05/10/2024		738		(12)			(12)		726	726			
100188487	PALM COAST	FL		01/08/2025		861		(12)			(12)		849	849			
100140299	LOGANVILLE	GA		01/18/2024		914		10			10		924	924			
100214512	SAINT PETERS	MO		06/06/2025		753		(1)			(1)		752	752			
100171878	MOBILE	AL		10/17/2024		22,266		(441)			(441)		21,825	21,825			
100148347	DENTON	TX		04/12/2024		1,256		17			17		1,273	1,273			
100175297	MARYSVILLE	CA		11/05/2024		747		(12)			(12)		735	735			
100117102	ALBANY	NY		07/20/2023		936		94			94		1,030	1,030			
100255091	WESTFIELD	MA		11/20/2025		710		(24)			(24)		686	686			
100173261	ROSCOMMON	MI		10/30/2024		750		(20)			(20)		730	730			
100221028	LAS CRUCES	NM		07/18/2025		662		(24)			(24)		638	638			
100247148	ALLENTOWN	PA		11/14/2025		720		(19)			(19)		701	701			
100137981	SUWANEE	GA		12/13/2023		1,586		129			129		1,715	1,715			
100136336	CIBOLO	TX		11/20/2023		872		101			101		973	973			
100132282	MAHWAH	NJ		10/13/2023		948		25			25		973	973			
100214780	MIDDLESEX	NJ		06/11/2025		657		(31)			(31)		626	626			
100180247	MILLERSVILLE	MD		11/25/2024		804		2			2		806	806			
100203428	LEWES	DE		03/27/2025		728		(21)			(21)		707	707			
100179577	SEATTLE	WA		11/21/2024		2,229		(33)			(33)		2,196	2,196			
100164868	ORLANDO	FL		08/26/2024		978		(10)			(10)		968	968			
100264956	WOODSTOCK	NH		12/17/2025		748		(29)			(29)		719	719			
100202811	TRAVERSE CITY	MI		03/24/2025		665		(20)			(20)		645	645			
100210439	HELENDALE	CA		05/12/2025		1,752		(82)			(82)		1,670	1,670			
100273940	PLYMOUTH MEETING	PA		01/26/2026		767		(31)			(31)		736	736			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192992	BEULAVILLE	NC		02/10/2025		1,824		(30)			(30)		1,794	1,794			
100103204	CHICAGO	IL		04/21/2023		648		(21)			(21)		627	627			
100257027	HOUSTON	TX		11/26/2025		778		(23)			(23)		755	755			
100090651	HACKETTSTOWN	NJ		12/29/2022		794		(10)			(10)		784	784			
100168421	BRADENTON	FL		09/25/2024		783		(14)			(14)		769	769			
100115273	NEW ORLEANS	LA		07/17/2023		695		(17)			(17)		678	678			
100283353	SOUTH LYON	MI		03/11/2026		538		(6)			(6)		532	532			
100150495	LITTLETON	CO		05/03/2024		838		5			5		843	843			
100166437	ALTAMONTE SPRINGS	FL		10/31/2024		779		(32)			(32)		747	747			
100215642	ATLANTA	GA		06/12/2025		886		(2)			(2)		884	884			
100192937	ROUND ROCK	TX		02/10/2025		736		1			1		737	737			
100254654	GURNEE	IL		11/10/2025		32,261		(1,147)			(1,147)		31,114	31,114			
100201231	PARRISH	FL		03/12/2025		903		61			61		964	964			
100140583	BAKERSFIELD	CA		01/19/2024		790		(9)			(9)		781	781			
100120332	CASSELBERRY	FL		08/18/2023		4,513		(37)			(37)		4,476	4,476			
100253809	SAINT JOSEPH	MO		10/30/2025		4,004		(139)			(139)		3,865	3,865			
100192912	ALBUQUERQUE	NM		02/10/2025		903		(34)			(34)		869	869			
100257083	OLD HICKORY	TN		11/26/2025		763		(27)			(27)		736	736			
100155267	PETERSBURG	AK		07/19/2024		743		(29)			(29)		714	714			
100132646	YAKIMA	WA		11/03/2023		694		8			8		702	702			
100247224	LAKE PARK	GA		10/23/2025		650		(25)			(25)		625	625			
100144263	PHILADELPHIA	PA		03/08/2024		632							632	632			
100142536	MANOR	TX		02/08/2024		870		(3)			(3)		867	867			
100148879	CONCORD	NC		04/17/2024		673		(17)			(17)		656	656			
100136447	NAPLES	FL		11/20/2023		558		25			25		583	583			
100218619	SHAWNEE	KS		06/27/2025		699		(22)			(22)		677	677			
100117164	SACRAMENTO	CA		07/20/2023		1,066		46			46		1,112	1,112			
100131649	DAGSBORO	DE		10/06/2023		1,589		(10)			(10)		1,579	1,579			
100065042	CARY	NC		07/14/2021		1,602		(47)			(47)		1,555	1,555			
100147604	OWASSO	OK		04/04/2024		808		11			11		819	819			
100110384	WEST ORANGE	NJ		06/30/2023		762		8			8		770	770			
100246924	MENDOTA	CA		10/17/2025		676		(20)			(20)		656	656			
100165880	LITTLEROCK	CA		08/30/2024		770		(14)			(14)		756	756			
100135360	ORLANDO	FL		11/13/2023		498		4			4		502	502			
100115455	WEST PALM BEACH	FL		07/17/2023		805		19			19		824	824			
100060183	CHICAGO	IL		06/25/2021		1,630		(45)			(45)		1,585	1,585			
100087726	MIDVALE	UT		10/07/2022		1,665		41			41		1,706	1,706			
100131962	HENDERSONVILLE	NC		10/13/2023		740		(11)			(11)		729	729			
100172876	LOS ANGELES	CA		10/25/2024		1,526		(15)			(15)		1,511	1,511			
100162480	ROSEVILLE	CA		08/07/2024		712		(23)			(23)		689	689			
100161731	FAIRLESS HILLS	PA		07/30/2024		698		(9)			(9)		689	689			
100137688	MYRTLE BEACH	SC		12/08/2023		983		84			84		1,067	1,067			
100172388	RIO RANCHO	NM		10/23/2024		896		7			7		903	903			
100192201	KENNEWICK	WA		01/31/2025		3,005		(55)			(55)		2,950	2,950			
100205944	WINDHAM	NH		04/15/2025		751		(1)			(1)		750	750			
100159352	SHERRILLS FORD	NC		07/15/2024		885		13			13		898	898			
100197580	JACKSONVILLE	FL		02/26/2025		707		(14)			(14)		693	693			
100140514	SNELLVILLE	GA		01/19/2024		723		(10)			(10)		713	713			
100246922	LITTLE ROCK	AR		10/17/2025		579		(23)			(23)		556	556			
100228693	AURORA	IL		08/11/2025		3,977		(83)			(83)		3,894	3,894			
100214271	SPRING LAKE	MI		05/30/2025		694		(31)			(31)		663	663			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153350	WILMINGTON	NC		05/30/2024		1,590		(26)			(26)		1,564	1,564			
100091339	ROSARITO	MEX		01/17/2023		852							852	852			
100116877	UPPER CHICHESTER	PA		07/20/2023		703		33			33		736	736			
100247244	DAUPHIN ISLAND	AL		10/23/2025		11,038		(370)			(370)		10,668	10,668			
100255682	NORMAN	OK		11/24/2025		729		(24)			(24)		705	705			
100272400	NEW HARTFORD	CT		01/08/2026		714		(9)			(9)		705	705			
100147057	ALLENTOWN	PA		03/27/2024		173,167		(2,155)			(2,155)		171,012	171,012			
100192621	NORTH MYRTLE BEACH	SC		02/10/2025		671		(21)			(21)		650	650			
100165568	PARRISH	FL		08/29/2024		700		(22)			(22)		678	678			
100182174	DOVER	VT		12/12/2024		728		(4)			(4)		724	724			
100154503	SAN BERNARDINO	CA		06/14/2024		673		(36)			(36)		637	637			
100115754	CAROLINA BEACH	NC		07/20/2023		885		(3)			(3)		882	882			
100206159	DAHLONEGA	GA		04/16/2025		995		67			67		1,062	1,062			
100152839	FORT WORTH	TX		05/22/2024		1,006		(19)			(19)		987	987			
100272949	COLUMBIA	MD		01/15/2026		705		(24)			(24)		681	681			
100127944	JEFFERSONTOWN	KY		09/08/2023		1,001		(7)			(7)		994	994			
100117138	STATEN ISLAND	NY		07/20/2023		4,203		654			654		4,857	4,857			
100179607	TUCSON	AZ		11/21/2024		742		(13)			(13)		729	729			
100076359	SACRAMENTO	CA		01/07/2022		1,332		(9)			(9)		1,323	1,323			
100132482	GREENVILLE	SC		11/03/2023		708		9			9		717	717			
100166217	ALEXANDRIA	VA		09/09/2024		723		(18)			(18)		705	705			
100168646	SELMA	CA		09/25/2024		750		(16)			(16)		734	734			
100135543	NAMPA	ID		11/13/2023		1,455		144			144		1,599	1,599			
100180330	SAN ANTONIO	TX		11/25/2024		864		17			17		881	881			
100205861	FORT WORTH	TX		04/14/2025		849		6			6		855	855			
100158880	MELBOURNE	FL		07/12/2024		761		(7)			(7)		754	754			
100182095	NORTH LAS VEGAS	NV		12/12/2024		2,463		54			54		2,517	2,517			
100084641	WHARTON	NJ		08/02/2022		846		(22)			(22)		824	824			
100172596	PHOENIX	AZ		10/23/2024		1,377		58			58		1,435	1,435			
100157423	TALLAHASSEE	FL		02/20/2025		796		6			6		802	802			
100283478	MYRTLE BEACH	SC		03/11/2026		471		(22)			(22)		449	449			
100135494	WHITE HOUSE	TN		11/13/2023		906		72			72		978	978			
100135347	POTTSTOWN	PA		11/13/2023		745							745	745			
100168689	MARANA	AZ		09/25/2024		735		(18)			(18)		717	717			
100173107	LITTLETON	CO		10/30/2024		823		(23)			(23)		800	800			
100214300	CINCINNATI	OH		06/02/2025		611		(10)			(10)		601	601			
100100896	SAN ANTONIO	TX		04/28/2023		395		3			3		398	398			
100140454	SARATOGA SPRINGS	UT		01/18/2024		807		(14)			(14)		793	793			
100261219	SPRINGFIELD	MA		12/05/2025		1,089		14			14		1,103	1,103			
100109966	PHOENIX	AZ		06/22/2023		707		(18)			(18)		689	689			
100265463	DURHAM	NC		12/19/2025		722		(17)			(17)		705	705			
100178345	PALMETTO	GA		11/19/2024		813		(14)			(14)		799	799			
100216280	CAPE CORAL	FL		06/20/2025		852		(11)			(11)		841	841			
100229939	HOUSTON	TX		08/20/2025		573		(27)			(27)		546	546			
100160201	CASSELBERRY	FL		07/18/2024		591		(12)			(12)		579	579			
100192882	MINNEAPOLIS	MN		02/10/2025		697		(16)			(16)		681	681			
100081692	SAN DIMAS	CA		03/21/2022		1,462		(26)			(26)		1,436	1,436			
100244893	NORTH LAUDERDALE	FL		09/29/2025		689		(29)			(29)		660	660			
100209261	BRENTWOOD	TN		04/29/2025		1,596		(33)			(33)		1,563	1,563			
100167428	LOGAN	UT		09/16/2024		723		(24)			(24)		699	699			
100148840	OAKWOOD	GA		04/17/2024		4,294		131			131		4,425	4,425			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100249746	CENTREVILLE	VA		10/30/2025		3,324		(65)			(65)		3,259	3,259			
100174100	BRYAN	TX		10/31/2024		673		(31)			(31)		642	642			
100129674	KISSIMMEE	FL		09/29/2023		757		(12)			(12)		745	745			
100205570	NEW CASTLE	DE		05/09/2025		736		(7)			(7)		729	729			
100071824	FRESNO	CA		10/14/2021		1,450		(51)			(51)		1,399	1,399			
100143221	MONTGOMERY	AL		02/16/2024		851		(4)			(4)		847	847			
100076732	KATY	TX		12/30/2021		6							6	6			
100191581	LUBBOCK	TX		01/31/2025		694		3			3		697	697			
100200668	TUCSON	AZ		03/11/2025		714		(17)			(17)		697	697			
100079723	GALLATIN	TN		04/08/2022		1,280		(64)			(64)		1,216	1,216			
100255012	BIG BEAR LAKE	CA		11/19/2025		721		(27)			(27)		694	694			
100268805	RENO	NV		12/29/2025		2,034		(28)			(28)		2,006	2,006			
100201406	PHOENIX	AZ		03/12/2025		724		(3)			(3)		721	721			
100135472	FORT WORTH	TX		11/13/2023		905		79			79		984	984			
100267199	PARMA	OH		12/23/2025		701		(16)			(16)		685	685			
100148243	SPRING HILL	FL		04/12/2024		759		5			5		764	764			
100185257	PHOENIX	AZ		01/24/2025		1,452		(68)			(68)		1,384	1,384			
100254269	SOUTH PADRE ISLAND	TX		11/06/2025		730		(3)			(3)		727	727			
100115056	DAVENPORT	FL		07/14/2023		1,098		15			15		1,113	1,113			
100245229	CHARLOTTE	NC		10/06/2025		641		(24)			(24)		617	617			
100101674	WEST PARK	FL		04/26/2023		893		6			6		899	899			
100120389	ANTIOCH	TN		08/18/2023		801		(3)			(3)		798	798			
100115739	SCHWENKSVILLE	PA		07/20/2023		889		(2)			(2)		887	887			
100238998	RICHMOND	VA		09/23/2025		660		(27)			(27)		633	633			
100159398	LAS VEGAS	NV		07/15/2024		703		(21)			(21)		682	682			
100172442	FAYETTEVILLE	AR		10/23/2024		895		7			7		902	902			
100268198	GRAWN	MI		12/29/2025		770		(18)			(18)		752	752			
100203993	ALLEN	TX		03/28/2025		661		(21)			(21)		640	640			
100110509	TOMS RIVER	NJ		06/30/2023		866		1			1		867	867			
100246903	HOUSTON	TX		10/17/2025		747		(2)			(2)		745	745			
100180348	WEST CHESTER	OH		11/25/2024		944		10			10		954	954			
100253795	LAS VEGAS	NV		10/30/2025		781		(10)			(10)		771	771			
100237111	POLLOCK PINES	CA		09/12/2025		910		(43)			(43)		867	867			
100119481	CHARLOTTE	NC		07/31/2023		1,078		38			38		1,116	1,116			
100205811	PROSPER	TX		04/14/2025		2,684		(63)			(63)		2,621	2,621			
100206438	YORKTOWN	VA		04/22/2025		1,079		(47)			(47)		1,032	1,032			
100084688	TUCSON	AZ		08/02/2022		709		(61)			(61)		648	648			
100202663	HAGERSTOWN	MD		03/24/2025		745		(13)			(13)		732	732			
100195661	BUFORD	GA		02/24/2025		417		(19)			(19)		398	398			
100134734	ROCKLEDGE	FL		10/30/2023		2,031		(45)			(45)		1,986	1,986			
100236092	OOLTEWAH	TN		09/05/2025		55,138		(2,125)			(2,125)		53,013	53,013			
100165082	TRACY	CA		08/28/2024		768		(12)			(12)		756	756			
100189563	LUBBOCK	TX		01/16/2025		727		5			5		732	732			
100268866	LAS VEGAS	NV		12/29/2025		764		(10)			(10)		754	754			
100065611	CARPINTERIA	CA		07/28/2021		1,709		(31)			(31)		1,678	1,678			
100128085	SANTA ANA	CA		09/08/2023		932		56			56		988	988			
100165689	CONROE	TX		08/29/2024		595		(36)			(36)		559	559			
100214748	PHILADELPHIA	PA		06/11/2025		676		(21)			(21)		655	655			
100215744	DORAL	FL		06/12/2025		732		(15)			(15)		717	717			
100151645	FORT WORTH	TX		05/10/2024		1,088		(4)			(4)		1,084	1,084			
100136470	LOGANVILLE	GA		11/20/2023		1,661		118			118		1,779	1,779			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077799	BRADENTON	FL		12/23/2021		1,241		(69)			(69)		1,172	1,172			
100202547	ABERDEEN	MD		03/21/2025		1,162		(25)			(25)		1,137	1,137			
100151020	LILLINGTON	NC		05/08/2024		721		(12)			(12)		709	709			
100277574	NORTH OGDEN	UT		02/13/2026		523		(19)			(19)		504	504			
100140348	PORT SAINT LUCIE	FL		01/18/2024		662		(8)			(8)		654	654			
100140632	OCEAN CITY	MD		01/19/2024		437		(2)			(2)		435	435			
100165525	KNOXVILLE	TN		08/29/2024		967		(29)			(29)		938	938			
100205000	CUTLER BAY	FL		04/10/2025		750		(17)			(17)		733	733			
100071602	PLANO	TX		10/14/2021		1,619		(39)			(39)		1,580	1,580			
100248846	LEADVILLE	CO		10/29/2025		723		(26)			(26)		697	697			
100129456	PITTSBURGH	PA		09/29/2023		1,546		(10)			(10)		1,536	1,536			
100238532	APACHE JUNCTION	AZ		09/19/2025		663		(16)			(16)		647	647			
100136381	CHARLOTTE	NC		11/20/2023		758		15			15		773	773			
100115769	BRADENTON	FL		07/20/2023		10,216		(166)			(166)		10,050	10,050			
100081071	MATTAPAN	MA		03/18/2022		1,480		(6)			(6)		1,474	1,474			
100137587	TULSA	OK		12/08/2023		787		22			22		809	809			
100207225	VENICE	FL		04/28/2025		742		8			8		750	750			
100202947	IDYLLWILD	CA		03/24/2025		14,001		(466)			(466)		13,535	13,535			
100168274	ODENTON	MD		09/20/2024		846		17			17		863	863			
100195153	DURHAM	NC		02/24/2025		1,410		(42)			(42)		1,368	1,368			
100161441	CEDAR PARK	TX		07/29/2024		539		(3)	1		(4)		535	535			
100067640	WEST SACRAMENTO	CA		09/23/2021		1,693		(36)			(36)		1,657	1,657			
100133148	LAWRENCEVILLE	GA		11/29/2023		726		7			7		733	733			
100179606	NEW BRITAIN	CT		11/21/2024		744		(11)			(11)		733	733			
100140284	LAKE ALFRED	FL		01/18/2024		597		(6)			(6)		591	591			
100255850	FAYETTEVILLE	AR		11/24/2025		1,346		(55)			(55)		1,291	1,291			
100203996	STATESVILLE	NC		03/28/2025		643		(19)			(19)		624	624			
100119874	SEATTLE	WA		08/10/2023		5,072		(138)			(138)		4,934	4,934			
100152648	MECHANICSBURG	PA		05/17/2024		790		8			8		798	798			
100207679	LAKE FOREST	CA		04/29/2025		1,476		(79)			(79)		1,397	1,397			
100194026	HOUSTON	TX		02/11/2025		546		(25)			(25)		521	521			
100209740	NORTH LAS VEGAS	NV		05/05/2025		693		(18)			(18)		675	675			
100201096	HERMITAGE	TN		03/12/2025		827		(24)			(24)		803	803			
100215732	PORT SAINT LUCIE	FL		06/12/2025		703		(26)			(26)		677	677			
100076824	AUSTIN	TX		12/27/2021		1,349		(130)			(130)		1,219	1,219			
100076306	SACO	ME		01/07/2022		1,538		(6)			(6)		1,532	1,532			
100194674	MECHANICSBURG	PA		02/21/2025		1,414		(29)			(29)		1,385	1,385			
100154583	CHICAGO	IL		06/14/2024		528		(3)			(3)		525	525			
100181554	PHILADELPHIA	PA		12/09/2024		683		(3)			(3)		680	680			
100157272	PORT ORANGE	FL		02/20/2025		1,514		10			10		1,524	1,524			
100164834	NEWNAN	GA		08/26/2024		1,795		(38)			(38)		1,757	1,757			
100257186	CORINTH	TX		11/26/2025		1,040		(19)			(19)		1,021	1,021			
100153327	ZEPHYRHILLS	FL		05/30/2024		920		49			49		969	969			
100268752	BIXBY	OK		12/29/2025		762		(14)			(14)		748	748			
100158734	ZEBULON	NC		07/10/2024		1,042		18			18		1,060	1,060			
100136385	TYLER	TX		11/20/2023		776		5			5		781	781			
100253304	MILTON	DE		10/30/2025		8,464		(175)			(175)		8,289	8,289			
100135702	LIBERTY HILL	TX		11/10/2023		837		26			26		863	863			
100143273	ZEPHYRHILLS	FL		02/16/2024		895		9			9		904	904			
100138434	GIBSONTON	FL		12/18/2023		591		(13)			(13)		578	578			
100220959	FUQUAY VARINA	NC		07/18/2025		689		(21)			(21)		668	668			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132131	HENDERSONVLLE	NC		10/13/2023		958		65			65		1,023	1,023			
100254858	ROUND ROCK	TX		11/17/2025		813		(27)			(27)		786	786			
100200540	WILMINGTON	DE		03/11/2025		752		(16)			(16)		736	736			
100091610	WINCHESTER	KY		03/07/2023		586		(28)			(28)		558	558			
100153937	RIVERDALE	MD		06/05/2024		634		1			1		635	635			
100158488	HEALDSBURG	CA		07/10/2024		770		(10)			(10)		760	760			
100199026	ANGIER	NC		02/28/2025		949		14			14		963	963			
100160183	SIMPSONVILLE	SC		07/18/2024		641		(16)			(16)		625	625			
100235318	ROGERS	AR		08/29/2025		745		7			7		752	752			
100169871	MONROE	NC		09/30/2024		720		(24)			(24)		696	696			
100257017	GALVESTON	TX		11/26/2025		790		(32)			(32)		758	758			
100157953	NASHVILLE	TN		07/09/2024		744		(14)			(14)		730	730			
100209628	TOWNSHIP OF MIDDLETOWN	NJ		05/02/2025		811		(20)			(20)		791	791			
100088378	ANNAPOLIS	MD		01/06/2023		569		(5)			(5)		564	564			
100064251	OCEAN	NJ		07/01/2021		2,152		99			99		2,251	2,251			
100194699	LUBBOCK	TX		02/21/2025		795		10			10		805	805			
100238539	ALBRIGHTSVILLE	PA		09/19/2025		686		(18)			(18)		668	668			
100189832	ROCKPORT	TX		01/21/2025		760		(8)			(8)		752	752			
100161151	OFALLON	MO		07/24/2024		807		(10)			(10)		797	797			
100109719	HOUSTON	TX		06/16/2023		771		(23)			(23)		748	748			
100115779	CAPTAIN COOK	HI		07/20/2023		494							494	494			
100188493	LAND O LAKES	FL		01/08/2025		508		(10)			(10)		498	498			
100149522	TULARE	CA		04/26/2024		488		(4)			(4)		484	484			
100168416	COLONIAL BEACH	VA		09/25/2024		661		(25)			(25)		636	636			
100228483	FULSHEAR	TX		08/11/2025		733		(15)			(15)		718	718			
100159340	CEDAR CITY	UT		07/15/2024		878		18			18		896	896			
100186488	ARLINGTON	TX		12/30/2024		762		(10)			(10)		752	752			
100165959	MENDOTA	CA		09/06/2024		562		(29)			(29)		533	533			
100161372	MYRTLE BEACH	SC		07/25/2024		756		(9)			(9)		747	747			
100173704	ST PETERSBURG	FL		10/30/2024		699		(21)			(21)		678	678			
100185937	GLEN ELLYN	IL		12/26/2024		735		(1)			(1)		734	734			
100186597	FUQUAY VARINA	NC		12/30/2024		930		42			42		972	972			
100166228	STEPHENS CITY	VA		09/09/2024		853		12			12		865	865			
100244568	LAWRENCEVILLE	GA		09/29/2025		1,381		(10)			(10)		1,371	1,371			
100243792	BAKERSFIELD	CA		09/29/2025		1,948		(1)			(1)		1,947	1,947			
100166257	MCKINNEY	TX		09/09/2024		853		12			12		865	865			
100284854	WESLEY CHAPEL	FL		03/27/2026		579		(10)			(10)		569	569			
100228271	PORTLAND	OR		08/11/2025		680		(28)			(28)		652	652			
100271828	PARRISH	FL		12/30/2025		810		(13)			(13)		797	797			
100246227	GRANDVIEW	MO		10/08/2025		687		(31)			(31)		656	656			
100162565	CARRABELLE	FL		08/12/2024		699		(7)			(7)		692	692			
100162715	MADISON	AL		08/12/2024		3,477		32			32		3,509	3,509			
100184390	PLANO	TX		12/16/2024		633		(25)			(25)		608	608			
100170209	RICHMOND	TX		10/08/2024		1,621		57			57		1,678	1,678			
100088155	MENIFEE	CA		10/25/2022		4,711		(86)			(86)		4,625	4,625			
100138810	LAWRENCEVILLE	GA		12/21/2023		2,089		(35)			(35)		2,054	2,054			
100199354	PRINCETON	TX		03/05/2025		703		(24)			(24)		679	679			
100215621	ANTIOCH	TN		06/12/2025		659		(19)			(19)		640	640			
100176103	GLENDALE	AZ		12/20/2024		701		(17)			(17)		684	684			
100158854	GREENVILLE	SC		07/12/2024		914		(25)			(25)		889	889			
100201800	TAMPA	FL		03/18/2025		724		(19)			(19)		705	705			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161462	FORT PIERCE	FL		07/30/2024		787		(6)			(6)		781	781			
100118192	SHAWNEE	KS		07/20/2023		61,283		(850)			(850)		60,433	60,433			
100203360	BLUFFTON	SC		03/27/2025		1,029		(34)			(34)		995	995			
100200598	WEST DES MOINES	IA		03/11/2025		787							787	787			
100175152	BLUFFTON	SC		11/05/2024		652		(26)			(26)		626	626			
100238868	VISALIA	CA		09/23/2025		745		(9)			(9)		736	736			
100140388	CHANDLER	AZ		01/18/2024		3,813		133			133		3,946	3,946			
100142118	WEST CHESTER	OH		02/29/2024		655		(16)			(16)		639	639			
100255747	PFLUGERVILLE	TX		11/24/2025		1,775		(27)			(27)		1,748	1,748			
100203464	FUQUAY VARINA	NC		03/27/2025		879		33			33		912	912			
100151526	PORT SAINT LUCIE	FL		05/10/2024		4,164		(60)			(60)		4,104	4,104			
100220593	MONTGOMERY	TX		07/15/2025		568		(31)			(31)		537	537			
100156015	CHAPARRAL	NM		06/18/2024		569		(15)			(15)		554	554			
100215482	HANAHAN	SC		06/12/2025		654		(25)			(25)		629	629			
100271822	SUGAR LAND	TX		12/30/2025		699		(26)			(26)		673	673			
100146985	ORMOND BEACH	FL		03/26/2024		788		(2)			(2)		786	786			
100186638	CLINTON	MD		12/30/2024		3,148		127			127		3,275	3,275			
100084781	THORNTON	CO		08/02/2022		748		(16)			(16)		732	732			
100128936	VISALIA	CA		09/22/2023		1,685		(37)			(37)		1,648	1,648			
100188360	ALPHARETTA	GA		01/08/2025		1,192		(15)			(15)		1,177	1,177			
100079791	SAN BERNARDINO	CA		04/08/2022		1,484		30			30		1,514	1,514			
100110156	SAN ANTONIO	TX		06/29/2023		755		(61)			(61)		694	694			
100161739	NEW HAVEN	CT		07/30/2024		536		(19)			(19)		517	517			
100258235	HIDDEN VALLEY LAKE	CA		12/02/2025		448		(21)			(21)		427	427			
100182003	TALLAHASSEE	FL		12/12/2024		801		(4)			(4)		797	797			
100253498	SAINT LOUIS	MO		10/30/2025		722		(25)			(25)		697	697			
100135307	BEAVERTON	OR		11/13/2023		718		(2)			(2)		716	716			
100182577	SMYRNA	GA		12/12/2024		814		(2)			(2)		812	812			
100193090	VALENCIA	CA		02/10/2025		967		111			111		1,078	1,078			
100148221	MARANA	AZ		04/12/2024		1,420		(16)			(16)		1,404	1,404			
100215538	NORMAN	OK		06/12/2025		680		(16)			(16)		664	664			
100229521	MADISON	TN		08/15/2025		702		5			5		707	707			
100198298	MONROE	NC		02/28/2025		717		(22)			(22)		695	695			
100141424	LAS VEGAS	NV		01/30/2024		648		(5)			(5)		643	643			
100110466	JOHNS ISLAND	SC		06/30/2023		898		(7)			(7)		891	891			
100088067	VIRGINIA BEACH	VA		10/25/2022		667		(22)			(22)		645	645			
100212203	CROFTON	MD		05/22/2025		599		(9)			(9)		590	590			
100198345	ATLANTA	GA		02/28/2025		1,241		(19)			(19)		1,222	1,222			
100173316	WAKE FOREST	NC		10/30/2024		709		(26)			(26)		683	683			
100157658	OCALA	FL		06/28/2024		707		6			6		713	713			
100164854	SCHAUMBURG	IL		08/26/2024		1,477		(38)			(38)		1,439	1,439			
100115874	DURHAM	NC		07/20/2023		1,108		3			3		1,111	1,111			
100165891	NORCROSS	GA		08/30/2024		762		(38)			(38)		724	724			
100212154	CLERMONT	FL		05/22/2025		837		20			20		857	857			
100101659	RICHARDSON	TX		04/26/2023		919		(3)			(3)		916	916			
100142485	BOCA RATON	FL		03/08/2024		746		(18)			(18)		728	728			
100148278	SANFORD	FL		04/12/2024		745		(17)			(17)		728	728			
100135488	CASA GRANDE	AZ		11/13/2023		811		21			21		832	832			
100164775	EATONTON	GA		08/26/2024		234,114		(5,231)			(5,231)		228,883	228,883			
100086676	LAS VEGAS	NV		09/30/2022		667		(31)			(31)		636	636			
100221224	GRETNA	NE		07/21/2025		754		(11)			(11)		743	743			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164991	ORLANDO	FL		08/28/2024		686		(31)			(31)		655	655			
100205034	CIBOLO	TX		04/11/2025		540		(24)			(24)		516	516			
100103673	BROOKFIELD	CT		05/08/2023		619		(18)			(18)		601	601			
100210066	BRIDGEPORT	CT		05/07/2025		687		(11)			(11)		676	676			
100143119	NORMAN	OK		02/16/2024		736		(9)			(9)		727	727			
100267094	MOUNT PROSPECT	IL		12/23/2025		756		(19)			(19)		737	737			
100102159	SARASOTA	FL		04/14/2023		1,504		(4)			(4)		1,500	1,500			
100176950	FAYETTEVILLE	GA		11/15/2024		736		(27)			(27)		709	709			
100158744	DOWNINGTOWN	PA		07/10/2024		427		(18)			(18)		409	409			
100084595	JIM THORPE	PA		08/02/2022		792		11			11		803	803			
100211431	LAS VEGAS	NV		05/16/2025		719		(22)			(22)		697	697			
100150769	AUSTIN	TX		05/07/2024		1,143		11			11		1,154	1,154			
100283686	PALM HARBOR	FL		03/13/2026		501		(11)			(11)		490	490			
100283390	DORRINGTON	CA		03/11/2026		501		(11)			(11)		490	490			
100198921	SMYRNA	TN		02/28/2025		611		(28)			(28)		583	583			
100068271	DAVENPORT	FL		08/25/2021		1,514		(47)			(47)		1,467	1,467			
100174084	NORRIDGE	IL		10/31/2024		690		(32)			(32)		658	658			
100109726	NAPLES	FL		06/16/2023		642		(22)			(22)		620	620			
100182688	PALM COAST	FL		12/12/2024		1,655		(22)			(22)		1,633	1,633			
100267011	VAN ALSTYNE	TX		12/23/2025		789		(16)			(16)		773	773			
100108469	PHILADELPHIA	PA		05/25/2023		772		(8)			(8)		764	764			
100170080	OVIEDO	FL		10/08/2024		723		(24)			(24)		699	699			
100199549	HANSVILLE	WA		03/05/2025		438		(29)			(29)		409	409			
100156578	WHITESTOWN	IN		06/24/2024		1,020		(23)			(23)		997	997			
100257041	TOCCOA	GA		11/26/2025		787		(19)			(19)		768	768			
100114859	FUQUAY VARINA	NC		07/10/2023		1,472		46			46		1,518	1,518			
100210731	BRASELTON	GA		05/15/2025		737		(22)			(22)		715	715			
100078502	STOCKTON	CA		02/25/2022		1,028		(28)			(28)		1,000	1,000			
100101508	SAN MARCOS	TX		04/26/2023		1,127		59			59		1,186	1,186			
100191790	HILLIARD	OH		01/31/2025		31,793		(523)			(523)		31,270	31,270			
100268771	SALT LAKE CITY	UT		12/29/2025		711		(18)			(18)		693	693			
100216577	FORT WORTH	TX		06/23/2025		838		52			52		890	890			
100108208	LAS VEGAS	NV		05/24/2023		4,492		(381)			(381)		4,111	4,111			
100132279	CYPRESS	TX		10/13/2023		845		22			22		867	867			
100159515	ANDERSON	SC		07/15/2024		773		(15)			(15)		758	758			
100170362	LEWES	DE		10/08/2024		706		(25)			(25)		681	681			
100133975	NAUGATUCK	CT		10/25/2023		625		(17)			(17)		608	608			
100200732	BUCKEYE	AZ		03/11/2025		806		(15)			(15)		791	791			
100247626	REPUBLIC	MO		10/29/2025		1,851		(44)			(44)		1,807	1,807			
100140282	SURFSIDE BEACH	SC		01/18/2024		454		(6)			(6)		448	448			
100148205	CHARLOTTE	NC		04/12/2024		2,005		(26)			(26)		1,979	1,979			
100227184	HOUSTON	TX		07/30/2025		602		(26)			(26)		576	576			
100057919	PHOENIX	AZ		06/30/2021		3,337		(74)			(74)		3,263	3,263			
100076388	SAVANNAH	GA		12/23/2021		1,443		(98)			(98)		1,345	1,345			
100226680	PORT ST LUCIE	FL		07/30/2025		8,385		(194)			(194)		8,191	8,191			
100212568	MUNDELEIN	IL		05/29/2025		3,949		(33)			(33)		3,916	3,916			
100207118	CUMMING	GA		04/24/2025		1,236		(23)			(23)		1,213	1,213			
100243300	MARYSVILLE	WA		09/26/2025		725		(27)			(27)		698	698			
100164731	CHARLOTTE	NC		08/23/2024		541		(13)			(13)		528	528			
100209425	SUGARLOAF	CA		04/29/2025		21,457		(807)			(807)		20,650	20,650			
100108259	YORKVILLE	IL		05/24/2023		3,420		(71)			(71)		3,349	3,349			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170318	PHILADELPHIA	PA		10/08/2024		1,703		(53)			(53)		1,650	1,650			
100147047	VERO BEACH	FL		03/27/2024		5,505		(35)			(35)		5,470	5,470			
100169082	HOLLY SPRINGS	NC		09/27/2024		697		(20)			(20)		677	677			
100081129	PHOENIX	AZ		03/18/2022		3,405		80			80		3,485	3,485			
100143296	CAMERON	NC		02/16/2024		1,555		(28)			(28)		1,527	1,527			
100214685	COVINGTON	GA		06/11/2025		223		(4)			(4)		219	219			
100246975	MAGNOLIA	TX		10/17/2025		681		(12)			(12)		669	669			
100202780	CENTERTON	AR		03/24/2025		1,017		(31)			(31)		986	986			
100136483	FORT WORTH	TX		11/20/2023		862		57			57		919	919			
100203488	HAZEL GREEN	AL		03/26/2025		734		(18)			(18)		716	716			
100144510	LUBBOCK	TX		04/26/2024		182		(14)			(14)		168	168			
100283139	NORTH MIAMI BEACH	FL		03/09/2026		608		(29)			(29)		579	579			
100116753	ROUND ROCK	TX		07/20/2023		1,701		449			449		2,150	2,150			
100120562	PHOENIX	AZ		08/18/2023		485		(36)			(36)		449	449			
100089406	ABILENE	TX		11/17/2022		600		(7)			(7)		593	593			
100202808	MILWAUKEE	WI		03/24/2025		668		(26)			(26)		642	642			
100155134	NOBLESVILLE	IN		07/19/2024		576		(29)			(29)		547	547			
100213732	LAWRENCEVILLE	GA		05/29/2025		926		(3)			(3)		923	923			
100186574	GEORGETOWN	TX		12/30/2024		987		78			78		1,065	1,065			
100120425	FORNEY	TX		08/18/2023		520		(38)			(38)		482	482			
100141439	GARLAND	TX		01/30/2024		551		(23)			(23)		528	528			
100119397	DOWNINGTOWN	PA		07/31/2023		826		(3)			(3)		823	823			
100282202	TUCSON	AZ		02/27/2026		467		(18)			(18)		449	449			
100284932	BULLHEAD CITY	AZ		03/27/2026		459		(12)			(12)		447	447			
100283076	CARBONDALE	PA		03/09/2026		698		(10)			(10)		688	688			
100283460	FONTANA	CA		03/11/2026		7,350		(268)			(268)		7,082	7,082			
100186892	CASA GRANDE	AZ		01/07/2025		744		9			9		753	753			
100273402	PEARLAND	TX		01/21/2026		711		(6)			(6)		705	705			
100164753	LAKE HARMONY	PA		08/26/2024		698		(23)			(23)		675	675			
100271933	BENNINGTON	VT		01/06/2026		1,256		(45)			(45)		1,211	1,211			
100268738	TEMPE	AZ		12/29/2025		743		(20)			(20)		723	723			
100140146	HAMPTON	GA		01/09/2024		955		56			56		1,011	1,011			
100088848	WORTHINGTON	OH		11/15/2022		867		20			20		887	887			
100155108	KELLER	TX		07/19/2024		768		(21)			(21)		747	747			
100133665	MONROE	NC		10/23/2023		733		8			8		741	741			
100255689	SAINT AUGUSTINE	FL		11/24/2025		689		(25)			(25)		664	664			
100189736	LOTTSBURG	VA		01/21/2025		10,986		(195)			(195)		10,791	10,791			
100171520	DENISON	TX		10/16/2024		772		(23)			(23)		749	749			
100119671	PORT ORANGE	FL		08/08/2023		1,403		(25)			(25)		1,378	1,378			
100148358	FORT WORTH	TX		04/12/2024		948		24			24		972	972			
100205838	ANDOVER	KS		04/14/2025		681		(24)			(24)		657	657			
100159291	MEREDITH	NH		07/15/2024		668		(20)			(20)		648	648			
100268745	OLYMPIA	WA		12/29/2025		826		(10)			(10)		816	816			
100177489	BATTLE GROUND	WA		01/16/2025		766		(22)			(22)		744	744			
100159388	MANSFIELD	TX		07/15/2024		644		(21)			(21)		623	623			
100101011	LAS VEGAS	NV		04/28/2023		4,125		648			648		4,773	4,773			
100283266	MYRTLE BEACH	SC		03/11/2026		847		7			7		854	854			
100135168	GWYNN OAK	MD		12/15/2023		516		(12)			(12)		504	504			
100206883	WEST PALM BEACH	FL		04/24/2025		720		(7)			(7)		713	713			
100116971	KISSIMMEE	FL		07/20/2023		1,042		249			249		1,291	1,291			
100182162	SURPRISE	AZ		12/12/2024		1,054		(27)			(27)		1,027	1,027			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206822	CHAPIN	SC		04/24/2025		668		(31)			(31)		637	637			
100193390	FUQUAY VARINA	NC		02/10/2025		745							745	745			
100188841	GARLAND	TX		01/09/2025		656		(36)			(36)		620	620			
100200127	CORAOPOLIS	PA		03/06/2025		801		(5)			(5)		796	796			
100142548	SACRAMENTO	CA		02/08/2024		1,905		(7)			(7)		1,898	1,898			
100160045	KATY	TX		07/17/2024		2,486		8			8		2,494	2,494			
100156317	DORAL	FL		07/25/2024		935		(12)			(12)		923	923			
100255882	LEES SUMMIT	MO		11/24/2025		769		(20)			(20)		749	749			
100136544	CLOVIS	CA		11/20/2023		832		47			47		879	879			
100272248	FORTSON	GA		01/08/2026		714		(23)			(23)		691	691			
100266829	SAN BERNARDINO	CA		12/23/2025		1,011		(30)			(30)		981	981			
100173797	GLEN ROSE	TX		10/30/2024		742		(34)			(34)		708	708			
100180121	DAVENPORT	FL		11/25/2024		2,290		(20)			(20)		2,270	2,270			
100168267	ANNA	TX		09/20/2024		666		(27)			(27)		639	639			
100226903	TWENTYNINE PALMS	CA		07/30/2025		796		(29)			(29)		767	767			
100144367	TOMS RIVER	NJ		03/07/2024		730		(22)			(22)		708	708			
100170433	PAWTUCKET	RI		10/09/2024		645		(16)			(16)		629	629			
100158915	SILVERTHORNE	CO		07/12/2024		48,539		(1,525)			(1,525)		47,014	47,014			
100210590	LARAMIE	WY		05/15/2025		6,105		(175)			(175)		5,930	5,930			
100190107	COPPELL	TX		01/21/2025		1,526		(19)			(19)		1,507	1,507			
100169080	EAST BRUNSWICK	NJ		09/27/2024		759		(20)			(20)		739	739			
100272544	HOWARD	OH		01/08/2026		674		(15)			(15)		659	659			
100179563	COPPERAS COVE	TX		11/21/2024		803		(8)			(8)		795	795			
100079646	COMPTON	CA		04/08/2022		1,408		(7)			(7)		1,401	1,401			
100273111	NORTH MYRTLE BEACH	SC		01/15/2026		710		(18)			(18)		692	692			
100258408	LANCASTER	CA		12/05/2025		710		(18)			(18)		692	692			
100220997	PHARR	TX		07/18/2025		675		(25)			(25)		650	650			
100267316	COLORADO SPRINGS	CO		12/24/2025		735		(26)			(26)		709	709			
100265359	SAN BERNARDINO	CA		12/19/2025		729		(20)			(20)		709	709			
100156585	RALEIGH	NC		06/24/2024		1,173		(9)			(9)		1,164	1,164			
100140332	WOLFFORTH	TX		01/18/2024		754		(12)			(12)		742	742			
100283058	OAKLAND PARK	FL		03/09/2026		494		(11)			(11)		483	483			
100246136	CARTERSVILLE	GA		10/08/2025		702		(32)			(32)		670	670			
100142698	FORT WORTH	TX		02/08/2024		899		8			8		907	907			
100268967	PRINCETON	TX		12/29/2025		764		(20)			(20)		744	744			
100176631	SPRING	TX		11/15/2024		789		(25)			(25)		764	764			
100084784	SPRINGFIELD	OR		08/02/2022		930							930	930			
100226625	DUNEDIN	FL		07/30/2025		692		(10)			(10)		682	682			
100065291	CAPE CORAL	FL		07/28/2021		1,612		(38)			(38)		1,574	1,574			
100080900	TAMPA	FL		04/01/2022		1,176		(76)			(76)		1,100	1,100			
100065719	SELBYVILLE	DE		07/28/2021		1,623		(50)			(50)		1,573	1,573			
100245488	HARRISON	MI		10/06/2025		657		(38)			(38)		619	619			
100268591	MCKINNEY	TX		12/29/2025		778		(16)			(16)		762	762			
100278187	GRANDVILLE	MI		02/26/2026		108		(2)			(2)		106	106			
100210052	ENGLEWOOD	FL		05/07/2025		770		(5)			(5)		765	765			
100283199	KISSIMMEE	FL		03/09/2026		526		(7)			(7)		519	519			
100151452	DULUTH	GA		05/10/2024		736		(16)	1		(17)		719	719			
100268633	PROVO	UT		12/29/2025		807		(8)			(8)		799	799			
100214011	LAS VEGAS	NV		05/29/2025		983		(21)			(21)		962	962			
100164458	DALLAS	TX		08/21/2024		735		(12)			(12)		723	723			
100170039	WAUKEE	IA		11/08/2024		732		(29)			(29)		703	703			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268846	VISALIA	CA		12/29/2025		825		(6)			(6)		819	819			
100136338	BLOOMINGDALE	GA		11/20/2023		1,208		103			103		1,311	1,311			
100173221	MANASSAS	VA		10/30/2024		817		(17)			(17)		800	800			
100175296	ST GEORGE	UT		11/05/2024		806		(6)			(6)		800	800			
100268706	OCEAN CITY	MD		12/29/2025		767		(20)			(20)		747	747			
3340075430	PHILADELPHIA	PA		05/23/2024		59							59	59			
100200265	MOUNDS VIEW	MN		03/07/2025		2,015		(65)			(65)		1,950	1,950			
100157060	LARGO	FL		02/20/2025		743		(10)			(10)		733	733			
100175285	BARNEGAT	NJ		11/05/2024		760		(22)			(22)		738	738			
100171627	CELINA	TX		10/16/2024		2,763		(72)			(72)		2,691	2,691			
100119176	PALM COAST	FL		07/31/2023		983							983	983			
100149628	SWEET HOME	OR		04/26/2024		1,016		(22)			(22)		994	994			
100156058	GREENVILLE	NC		06/18/2024		2,457		(114)			(114)		2,343	2,343			
100174282	OCALA	FL		10/31/2024		741		(24)			(24)		717	717			
100273245	MYRTLE BEACH	SC		01/16/2026		944		(41)			(41)		903	903			
100101838	ARLINGTON	TX		04/06/2023		1,880		(54)			(54)		1,826	1,826			
100091152	VICTORVILLE	CA		01/31/2023		905		41			41		946	946			
100253528	ROANOKE	VA		10/30/2025		720		(25)			(25)		695	695			
100152422	SHERMAN	TX		05/17/2024		740		(14)			(14)		726	726			
100190948	CEDAR CREEK	TX		01/28/2025		1,020		8			8		1,028	1,028			
100102528	WARRENTON	VA		06/07/2023		794		(4)			(4)		790	790			
100246383	BRISTOL	PA		10/10/2025		655		(26)			(26)		629	629			
100157265	PINELLAS PARK	FL		02/20/2025		618		(29)			(29)		589	589			
100199389	BRENTWOOD	TN		03/05/2025		746		(13)			(13)		733	733			
100202945	ARNOLD	CA		03/24/2025		707		(19)			(19)		688	688			
100213887	WOODBURY	MN		05/29/2025		832		41			41		873	873			
100131980	GERMANTOWN	TN		10/13/2023		737		7			7		744	744			
100186971	MYRTLE BEACH	SC		01/07/2025		994		54			54		1,048	1,048			
100170107	WESLEY CHAPEL	FL		10/08/2024		847		(10)			(10)		837	837			
100179892	GEORGETOWN	TX		11/25/2024		1,309		104			104		1,413	1,413			
100209707	PORTSMOUTH	OH		05/05/2025		654		(9)			(9)		645	645			
100220958	CAPE CORAL	FL		07/18/2025		709		(20)			(20)		689	689			
100119076	BURBANK	IL		07/27/2023		587		(15)			(15)		572	572			
100243167	NORTH CHESTERFIELD	VA		09/26/2025		675		(19)			(19)		656	656			
100084850	HOUSTON	TX		08/02/2022		1,079		(39)			(39)		1,040	1,040			
100190051	HAINES CITY	FL		01/21/2025		854		61			61		915	915			
100284844	MILTON	DE		03/27/2026		1,888		(73)			(73)		1,815	1,815			
100107992	CHOWCHILLA	CA		05/25/2023		1,371		(26)			(26)		1,345	1,345			
100254443	GREEN COVE SPRINGS	FL		11/07/2025		742		(23)			(23)		719	719			
100264938	CARSON	CA		12/17/2025		758		(27)			(27)		731	731			
100268902	PORT ST LUCIE	FL		12/29/2025		748		(17)			(17)		731	731			
100255801	NEW ORLEANS	LA		11/24/2025		752		(21)			(21)		731	731			
100142644	FORT WORTH	TX		02/08/2024		3,319		(50)			(50)		3,269	3,269			
100245844	KERNERSVILLE	NC		10/17/2025		719		(30)			(30)		689	689			
100261347	MOUNTAIN VIEW	CA		12/08/2025		762		(24)			(24)		738	738			
100087388	INGLEWOOD	CA		10/25/2022		1,136		96			96		1,232	1,232			
100255866	BELLA VISTA	AR		11/24/2025		769		(19)			(19)		750	750			
100189816	PLANT CITY	FL		01/21/2025		1,880		120			120		2,000	2,000			
100148870	GULF SHORES	AL		04/17/2024		1,251		46			46		1,297	1,297			
100116804	DAVENPORT	FL		07/20/2023		1,082		283			283		1,365	1,365			
100277079	CITY OF SUNRISE	FL		02/06/2026		807		(32)			(32)		775	775			

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100023914	AUBURN	CA		09/10/2018		2,246		(54)			(54)		2,192	2,192			
100190096	COTTLEVILLE	MO		01/21/2025		951		(8)			(8)		943	943			
100157625	MASSAPEQUA	NY		06/28/2024		2,235		(108)			(108)		2,127	2,127			
100246690	WEEKI WACHEE	FL		10/15/2025		655		(19)			(19)		636	636			
100164555	PENDERGRASS	GA		08/21/2024		731		8			8		739	739			
100149376	SAN ANTONIO	TX		04/24/2024		953		41			41		994	994			
100134636	MANSFIELD	TX		10/30/2023		694		(8)			(8)		686	686			
100154618	FISHING CREEK	MD		06/14/2024		501		(23)			(23)		478	478			
100119130	CLOVIS	CA		07/28/2023		2,003		119			119		2,122	2,122			
100247657	DE KALB	TX		10/29/2025		1,363		(45)			(45)		1,318	1,318			
100120747	PRINCETON	TX		08/25/2023		750		(5)			(5)		745	745			
100215581	EAGLE LAKE	FL		06/12/2025		816		42			42		858	858			
100268319	CLERMONT	FL		12/29/2025		549		(2)			(2)		547	547			
100215460	MI WUK VILLAGE	CA		06/12/2025		648		(17)			(17)		631	631			
100076486	MIAMI	FL		12/21/2021		1,407		(122)			(122)		1,285	1,285			
100159304	LAS VEGAS	NV		07/15/2024		1,898		(10)			(10)		1,888	1,888			
100168431	ACWORTH	GA		09/25/2024		3,377		(17)			(17)		3,360	3,360			
100173198	DEL VALLE	TX		10/30/2024		818		(19)			(19)		799	799			
100245378	SAINT CHARLES	MO		10/06/2025		2,335		(89)			(89)		2,246	2,246			
100229848	VAN ALSTYNE	TX		08/18/2025		727		(17)			(17)		710	710			
100020228	PROSPECT	CT		07/17/2018		1,628		(28)			(28)		1,600	1,600			
100166209	HAMPTON	GA		09/09/2024		888		33			33		921	921			
100100581	LAWRENCEVILLE	GA		04/27/2023		11,304		(355)			(355)		10,949	10,949			
100181261	DANIA BEACH	FL		12/06/2024		667		(18)			(18)		649	649			
100186292	CORTLAND	OH		12/27/2024		620		(10)			(10)		610	610			
100116587	BLANCHARD	OK		07/20/2023		743		(41)			(41)		702	702			
100186176	PALMDALE	CA		02/10/2025		2,829		(18)			(18)		2,811	2,811			
100156559	DENTON	TX		06/24/2024		753		(9)			(9)		744	744			
100267183	SANFORD	NC		12/23/2025		698		(13)			(13)		685	685			
100116736	DAVENPORT	FL		07/20/2023		1,094		(1)			(1)		1,093	1,093			
100084007	MIAMI	FL		06/27/2022		904		(29)			(29)		875	875			
100255846	OCEAN CITY	MD		11/24/2025		726		(26)			(26)		700	700			
100081150	VANCOUVER	WA		03/18/2022		1,572		38			38		1,610	1,610			
100245832	HANFORD	CA		10/17/2025		738		(21)			(21)		717	717			
100247322	APPLE VALLEY	CA		10/24/2025		739		(22)			(22)		717	717			
100182395	GRAND BLANC	MI		12/12/2024		684		(19)			(19)		665	665			
100210105	SAINT CLOUD	FL		05/07/2025		1,033		(9)			(9)		1,024	1,024			
100192966	MIDLOTHIAN	VA		02/10/2025		1,710		(28)			(28)		1,682	1,682			
100080989	CEDAR PARK	TX		03/18/2022		1,555		39			39		1,594	1,594			
100272559	PALM SPRINGS	CA		01/08/2026		72,607		(1,636)			(1,636)		70,971	70,971			
100153007	PROVO	UT		06/27/2024		1,016		(14)			(14)		1,002	1,002			
100273120	DENTON	TX		01/15/2026		853		4			4		857	857			
100068443	NEW ORLEANS	LA		08/25/2021		1,500		(56)			(56)		1,444	1,444			
100190126	CLEARWATER	FL		01/21/2025		2,061		(59)			(59)		2,002	2,002			
100152311	FELTON	DE		05/17/2024		925		82			82		1,007	1,007			
100159209	LEEHIGH	FL		07/15/2024		682		(9)			(9)		673	673			
100162864	PUNTA GORDA	FL		08/12/2024		884		23			23		907	907			
100193459	TUCSON	AZ		02/10/2025		667		5			5		672	672			
100157296	MYRTLE BEACH	SC		02/20/2025		662		(17)			(17)		645	645			
100165240	BIRMINGHAM	AL		08/29/2024		912							912	912			
100189649	CORAL GABLES	FL		01/17/2025		713		(33)			(33)		680	680			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195483	SAVANNAH	GA		02/24/2025		899		57			57		956	956			
100194643	HENDERSON	NV		02/21/2025		964		(16)			(16)		948	948			
100176579	AZUSA	CA		11/15/2024		803		(10)			(10)		793	793			
100218847	BRADLEY	ME		06/27/2025		690		(5)			(5)		685	685			
100147856	FORT WORTH	TX		04/08/2024		2,620		80			80		2,700	2,700			
100244748	FEDERAL WAY	WA		09/29/2025		670		(31)			(31)		639	639			
100210419	WOODBRIDGE	VA		05/12/2025		713		(7)			(7)		706	706			
100165539	HUMBLE	TX		08/29/2024		814		(4)			(4)		810	810			
100266866	GULF SHORES	AL		12/23/2025		748		(18)			(18)		730	730			
100272457	CHANDLER	AZ		01/08/2026		1,112		(26)			(26)		1,086	1,086			
100136429	RIDGELAND	SC		11/20/2023		892		107			107		999	999			
100193052	BRADENTON	FL		02/10/2025		2,494		143			143		2,637	2,637			
100140105	CONROE	TX		01/09/2024		897		30			30		927	927			
100084839	OCALA	FL		08/02/2022		724		(11)			(11)		713	713			
100164330	MCKINNEY	TX		08/21/2024		822		(12)			(12)		810	810			
100253527	LUBBOCK	TX		10/30/2025		701		(30)			(30)		671	671			
100253685	FUQUAY VARINA	NC		10/30/2025		757		(18)			(18)		739	739			
100246782	DANBURY	WI		10/15/2025		726		(19)			(19)		707	707			
100170200	HENDERSON	NV		10/08/2024		1,488		73			73		1,561	1,561			
100091684	HAMMONTON	NJ		03/24/2023		708		(17)			(17)		691	691			
100254159	SEMMES	AL		11/06/2025		584		(14)			(14)		570	570			
100148782	WESTAMPTON	NJ		04/17/2024		742		(13)			(13)		729	729			
100180180	NEW BRUNSWICK	NJ		11/25/2024		881		(40)			(40)		841	841			
100253458	WESTFIELD	MA		10/30/2025		665		(26)			(26)		639	639			
100144254	CORPUS CHRISTI	TX		03/08/2024		630		(19)			(19)		611	611			
100238967	CARMEL	IN		09/23/2025		700		(12)			(12)		688	688			
100244657	BAKERSFIELD	CA		09/29/2025		716		(27)			(27)		689	689			
100254844	LANCASTER	PA		11/17/2025		720		(31)			(31)		689	689			
100140666	TAMPA	FL		02/08/2024		684		(18)			(18)		666	666			
100136425	JACKSONVILLE	FL		11/20/2023		766		42			42		808	808			
100221072	CARY	NC		07/18/2025		536		(30)			(30)		506	506			
100253771	BEAVER	PA		10/30/2025		5,766		(154)			(154)		5,612	5,612			
100060242	LAS VEGAS	NV		06/25/2021		1,582		(24)			(24)		1,558	1,558			
100152579	GLENSIDE	PA		05/17/2024		839		(8)			(8)		831	831			
100188742	MESA	AZ		01/09/2025		926		35			35		961	961			
100238934	KENNESAW	GA		09/23/2025		740		(19)			(19)		721	721			
100086952	SAINT CLOUD	FL		10/24/2022		923		11			11		934	934			
100108396	BAYVILLE	NJ		05/25/2023		814		(15)			(15)		799	799			
100254337	INDIANAPOLIS	IN		11/07/2025		719		(20)			(20)		699	699			
100081361	GILBERT	AZ		03/18/2022		2,082		45			45		2,127	2,127			
100267139	CHESTERFIELD	VA		12/23/2025		786		(16)			(16)		770	770			
100151696	MABLETON	GA		05/10/2024		4,376		11			11		4,387	4,387			
100182263	FORT WORTH	TX		12/12/2024		918		54			54		972	972			
100238949	LITTLE RIVER	SC		09/23/2025		768		(10)			(10)		758	758			
100136006	BIG BEAR CITY	CA		11/16/2023		868		(6)			(6)		862	862			
100160217	CONWAY	SC		07/18/2024		941		5			5		946	946			
100167886	JACKSONVILLE	NC		09/20/2024		1,997		(32)			(32)		1,965	1,965			
100185529	GRAND RAPIDS	MI		12/20/2024		736		(5)			(5)		731	731			
100090073	PLANO	TX		01/13/2023		675		(14)			(14)		661	661			
100137797	WESTERVILLE	OH		12/08/2023		764		(2)			(2)		762	762			
100247070	DUXBURY	MA		10/22/2025		1,082		(34)			(34)		1,048	1,048			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174884	ROGERS	AR		10/31/2024		771		(23)			(23)		748	748			
100247282	WAREHAM	MA		10/23/2025		683		(24)			(24)		659	659			
100230099	FLOWER MOUND	TX		08/26/2025		680		(21)			(21)		659	659			
100143713	ORTING	WA		02/26/2024		585		(16)			(16)		569	569			
100171575	SENOIA	GA		10/16/2024		685		(23)			(23)		662	662			
100268554	LANCASTER	PA		12/29/2025		1,748		(19)			(19)		1,729	1,729			
100110362	BLUE RIDGE	GA		06/30/2023		743							743	743			
100133659	ORLANDO	FL		10/23/2023		2,270		(6)			(6)		2,264	2,264			
100086242	PHILADELPHIA	PA		09/29/2022		1,453		(16)			(16)		1,437	1,437			
100257230	PALM COAST	FL		11/26/2025		956		39			39		995	995			
100201572	GRAYSON	GA		03/13/2025		778		(15)			(15)		763	763			
100179718	COLUMBUS	OH		11/21/2024		936		57			57		993	993			
100171396	CYPRESS	TX		10/16/2024		1,104		(28)			(28)		1,076	1,076			
100235335	HIALEAH	FL		08/29/2025		469		(9)			(9)		460	460			
100234878	INDIAN SHORES	FL		08/28/2025		1,077		50			50		1,127	1,127			
100127497	NORTH MYRTLE BEACH	SC		09/08/2023		2,216		(19)			(19)		2,197	2,197			
100201182	HOUSTON	TX		03/12/2025		668		(13)			(13)		655	655			
100168178	TWENTYNINE PALMS	CA		09/20/2024		790		(8)			(8)		782	782			
100131870	PUNTA GORDA	FL		10/06/2023		626		(15)			(15)		611	611			
100171956	FORTWORTH	TX		10/17/2024		1,430		(33)			(33)		1,397	1,397			
100164402	TAMPA	FL		08/21/2024		750		(13)			(13)		737	737			
100149016	BOURG	LA		04/19/2024		2,662		(29)			(29)		2,633	2,633			
100153334	KATY	TX		05/30/2024		822		21			21		843	843			
100151087	SAN ANTONIO	TX		05/08/2024		2,043		(1)			(1)		2,042	2,042			
100229605	FORT WORTH	TX		08/15/2025		730		(22)			(22)		708	708			
100235279	PALM DESERT	CA		08/29/2025		720		(12)			(12)		708	708			
100245678	SIMPSONVILLE	SC		10/06/2025		734		(26)			(26)		708	708			
100277207	SULPHUR	LA		02/10/2026		2,608		(82)			(82)		2,526	2,526			
100171642	DAWSONVILLE	GA		10/16/2024		486		(27)	1		(28)		458	458			
100102645	NEW BRAUNFELS	TX		06/22/2023		1,032		(97)			(97)		935	935			
100117373	FORT WORTH	TX		07/20/2023		1,077		304			304		1,381	1,381			
100148085	MELISSA	TX		04/10/2024		1,075		(16)			(16)		1,059	1,059			
100258687	ELIZABETH	CO		12/05/2025		1,505		(87)			(87)		1,418	1,418			
100162650	DAHLONEGA	GA		08/12/2024		876		18			18		894	894			
100172518	TEMPLE	TX		10/23/2024		782		(20)			(20)		762	762			
100168414	KATY	TX		09/25/2024		711		(23)			(23)		688	688			
100245434	MARION	NC		10/06/2025		664		(32)			(32)		632	632			
100116547	PINOLE	CA		07/20/2023		1,122		340			340		1,462	1,462			
100154172	DAYTON	TX		07/11/2024		299		(3)			(3)		296	296			
100182595	GLEN ALLEN	VA		12/12/2024		719		(18)			(18)		701	701			
100152218	RICHMOND	TX		05/17/2024		885		77			77		962	962			
100150688	AUBURN	GA		05/06/2024		933		40			40		973	973			
100210686	BENTONVILLE	AR		05/15/2025		963		(17)			(17)		946	946			
100133651	MEMPHIS	TN		10/23/2023		742		(4)			(4)		738	738			
100144137	ROSEVILLE	CA		03/07/2024		883		9			9		892	892			
100120260	CLARKSVILLE	TN		08/18/2023		218		(5)			(5)		213	213			
100176967	SAFETY HARBOR	FL		11/15/2024		708		(33)			(33)		675	675			
100164366	FUQUAY VARINA	NC		08/21/2024		760		(6)			(6)		754	754			
100268383	MYRTLE BEACH	SC		12/29/2025		1,024		(25)			(25)		999	999			
100136948	MASTIC BEACH	NY		11/28/2023		815		30			30		845	845			
100253101	ROUND ROCK	TX		10/30/2025		1,443		(47)			(47)		1,396	1,396			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119136	LITTLE RIVER	SC		07/31/2023		967		12			12		979	979			
100110459	MAGNOLIA	TX		06/30/2023		891		33			33		924	924			
100132027	NAMPA	ID		10/13/2023		1,081		(1)			(1)		1,080	1,080			
100261258	GARNER	NC		12/05/2025		767		(3)			(3)		764	764			
100157939	PLAINFIELD	IL		07/09/2024		750		(3)			(3)		747	747			
100135276	VERNON	AZ		11/08/2023		657		(3)			(3)		654	654			
100156398	HENDERSON	NV		07/25/2024		652		(55)			(55)		597	597			
100167801	READING	PA		09/19/2024		623		(26)			(26)		597	597			
100151261	ARLINGTON	VA		05/10/2024		776		(5)			(5)		771	771			
100068515	HENDERSONVILLE	TN		08/25/2021		1,490		(49)			(49)		1,441	1,441			
100244840	KANSAS CITY	MO		09/29/2025		726		(23)			(23)		703	703			
100121009	MIRAMAR	FL		08/30/2023		940		7			7		947	947			
100166063	TOMS RIVER	NJ		09/09/2024		680		(18)			(18)		662	662			
100189791	HOLCOMBE	WI		01/21/2025		841		16			16		857	857			
100065094	MESA	AZ		07/14/2021		1,552		(41)			(41)		1,511	1,511			
100137092	HOUSTON	TX		11/28/2023		653		(4)			(4)		649	649			
100140001	ACWORTH	GA		01/09/2024		442		(10)			(10)		432	432			
100135501	FORT WORTH	TX		11/13/2023		926		71			71		997	997			
100117663	ORLANDO	FL		07/20/2023		784		(14)			(14)		770	770			
100243786	BATON ROUGE	LA		09/29/2025		673		(19)			(19)		654	654			
100119524	GEORGETOWN	TX		07/28/2023		837		18			18		855	855			
100167973	SUQUAMISH	WA		09/20/2024		13,718		(371)			(371)		13,347	13,347			
100206716	JOHNSTOWN	CO		04/23/2025		784		1			1		785	785			
100170342	MESQUITE	NV		10/08/2024		14,798		(155)			(155)		14,643	14,643			
100068368	CLIFTON	NJ		08/25/2021		1,826		(51)			(51)		1,775	1,775			
100146668	LOS ANGELES	CA		03/20/2024		804		(8)			(8)		796	796			
100246163	AUBURN	AL		10/08/2025		649		(28)			(28)		621	621			
100147452	CORAL SPRINGS	FL		04/03/2024		9,422		55			55		9,477	9,477			
100190175	GRIFFIN	GA		01/21/2025		665		(22)			(22)		643	643			
100118718	DECATUR	GA		07/25/2023		205,030		(4,499)			(4,499)		200,531	200,531			
100245236	AURORA	IL		10/06/2025		735		(23)			(23)		712	712			
100182012	FAIRBURN	GA		12/12/2024		834		33			33		867	867			
100117089	CHARLOTTE	NC		07/20/2023		1,031		173			173		1,204	1,204			
100144142	MYRTLE BEACH	SC		03/07/2024		744		(16)			(16)		728	728			
100253519	CHICAGO	IL		10/30/2025		711		(23)			(23)		688	688			
100158494	CARROLLTON	TX		07/10/2024		588		(24)			(24)		564	564			
100162769	FORNEY	TX		08/12/2024		828		5			5		833	833			
100220982	PEARLAND	TX		07/18/2025		778		(21)			(21)		757	757			
100140166	HUTTO	TX		01/09/2024		889		14			14		903	903			
100194787	WARDEN	WA		02/21/2025		737		(7)			(7)		730	730			
100246683	CINCINNATI	OH		10/15/2025		726		(23)			(23)		703	703			
100221104	BRYAN	TX		07/21/2025		646		(6)			(6)		640	640			
100091938	SACRAMENTO	CA		02/03/2023		7,573		(158)			(158)		7,415	7,415			
100179999	WINNABOW	NC		11/25/2024		867		(18)			(18)		849	849			
100220888	CHARLOTTE	NC		07/18/2025		739		(10)			(10)		729	729			
100164780	NOKOMIS	FL		08/26/2024		845							845	845			
100182182	SAN ANTONIO	FL		12/12/2024		729		(7)			(7)		722	722			
100079968	KISSIMMEE	FL		04/25/2022		1,326		(35)			(35)		1,291	1,291			
100151157	ZEPHYRHILLS	FL		05/09/2024		1,329		(76)			(76)		1,253	1,253			
100129387	MYRTLE BEACH	SC		09/26/2023		3,183		(17)			(17)		3,166	3,166			
100147511	PHILADELPHIA	PA		04/03/2024		517		(34)			(34)		483	483			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220436	PALOS HEIGHTS	IL		07/15/2025		8,088		(325)			(325)		7,763	7,763			
100188839	BAKERSFIELD	CA		01/09/2025		5,992		(138)			(138)		5,854	5,854			
100218997	REDLANDS	CA		06/27/2025		789		(37)			(37)		752	752			
100162687	VALDOSTA	GA		08/12/2024		820		11			11		831	831			
100150599	FORT WORTH	TX		05/03/2024		919		54			54		973	973			
100188638	DELTONA	FL		02/10/2025		740		(4)			(4)		736	736			
100254307	DENTON	TX		11/06/2025		764		(27)			(27)		737	737			
100228328	ASHBURN	VA		08/11/2025		761		(7)			(7)		754	754			
100220901	SPRING HILL	TN		07/18/2025		728		(16)			(16)		712	712			
100215894	CHARLOTTESVILLE	VA		06/16/2025		694		(27)			(27)		667	667			
100216199	MIAMI	FL		06/20/2025		687		(20)			(20)		667	667			
100194040	LEHIGH ACRES	FL		03/20/2025		650		(16)			(16)		634	634			
100267191	LYONS	CO		12/23/2025		744		1			1		745	745			
100174692	KATY	TX		10/31/2024		7,358		(468)			(468)		6,890	6,890			
100173276	NORTH CHARLESTON	SC		10/30/2024		759		(19)			(19)		740	740			
100268196	MIDLOTHIAN	VA		12/29/2025		764		(17)			(17)		747	747			
100151797	PEARLAND	TX		05/10/2024		605		(39)			(39)		566	566			
100159991	NORTH MIAMI	FL		08/16/2024		759		1			1		760	760			
100159662	NASHVILLE	TN		08/23/2024		444		(1)			(1)		443	443			
100179654	NORFOLK	VA		11/21/2024		235		(9)			(9)		226	226			
100079873	VALLEJO	CA		04/08/2022		1,805		99			99		1,904	1,904			
100140119	FORT WORTH	TX		01/09/2024		1,343		12			12		1,355	1,355			
100229588	BLACK MTN	NC		08/15/2025		631		(21)			(21)		610	610			
100147961	GULF SHORES	AL		04/08/2024		489		(19)	1		(20)		469	469			
100220516	BOONE	NC		07/15/2025		710		(27)			(27)		683	683			
100075920	FORT WORTH	TX		01/07/2022		1,590		(14)			(14)		1,576	1,576			
100067860	LEAGUE CITY	TX		09/23/2021		2,135		(27)			(27)		2,108	2,108			
100136899	MYRTLE BEACH	SC		11/27/2023		755		24			24		779	779			
100218606	PALM SPRINGS	CA		06/27/2025		713		(13)			(13)		700	700			
100234909	CHESTERFIELD	VA		08/28/2025		719		(18)			(18)		701	701			
100218665	PHOENIX	AZ		06/27/2025		714		(13)			(13)		701	701			
100076608	MESA	AZ		12/16/2021		1,508		(73)			(73)		1,435	1,435			
100120880	TULARE	CA		08/28/2023		1,700		(36)			(36)		1,664	1,664			
100079735	HOUSTON	TX		04/25/2022		1,185		(80)			(80)		1,105	1,105			
100203344	CHARLOTTE	NC		03/27/2025		966		(33)			(33)		933	933			
100170199	MESQUITE	TX		10/08/2024		699		(17)			(17)		682	682			
100171751	PHOENIXVILLE	PA		10/17/2024		2,846		(48)			(48)		2,798	2,798			
100220859	CHARLOTTE	NC		07/18/2025		2,973		(25)			(25)		2,948	2,948			
100162725	KYLE	TX		08/12/2024		931		40			40		971	971			
100245748	MUSKEGON	MI		10/06/2025		721		(31)			(31)		690	690			
100141351	AUBREY	TX		01/30/2024		647		(8)			(8)		639	639			
100164517	RALEIGH	NC		08/21/2024		4,180		(45)			(45)		4,135	4,135			
100170228	LAND O LAKES	FL		10/08/2024		906		32			32		938	938			
100194826	LUBBOCK	TX		02/21/2025		1,416		(14)			(14)		1,402	1,402			
100215644	KINGSTON	OK		06/12/2025		784		(23)			(23)		761	761			
100257709	YAKIMA	WA		11/26/2025		1,646		(47)			(47)		1,599	1,599			
100121020	SOUTHPORT	NC		08/30/2023		763		(4)			(4)		759	759			
100226806	WICHITA	KS		07/30/2025		817		7			7		824	824			
100173234	SURF CITY	NC		10/30/2024		572		(2)			(2)		570	570			
100175199	HARKER HEIGHTS	TX		11/05/2024		854		4			4		858	858			
100175201	HARKER HEIGHTS	TX		11/05/2024		854		4			4		858	858			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175203	HARKER HEIGHTS	TX		11/05/2024		854		4			4		858	858			
100171373	SPRING	TX		10/16/2024		744		(18)			(18)		726	726			
100071510	KALISPELL	MT		10/19/2021		1,427		(22)			(22)		1,405	1,405			
100149459	TIETON	WA		04/24/2024		823							823	823			
100141032	VERO BEACH	FL		02/20/2024		569		(32)			(32)		537	537			
100218221	SARATOGA SPRINGS	UT		06/26/2025		738		(4)			(4)		734	734			
100215646	PHILADELPHIA	PA		06/12/2025		736		(2)			(2)		734	734			
100135083	SPRING HILL	TN		11/01/2023		952		93			93		1,045	1,045			
100161465	TEMPLE	TX		07/30/2024		724		(23)			(23)		701	701			
100243443	LACEY	WA		09/26/2025		909		(24)			(24)		885	885			
100244969	ADKINS	TX		09/29/2025		606		(10)			(10)		596	596			
100166385	HOUSTON	TX		10/24/2024		967		(28)			(28)		939	939			
100248402	LONGWOOD	FL		10/29/2025		1,512		(47)			(47)		1,465	1,465			
100149470	POINT HARBOR	NC		04/24/2024		781		(26)			(26)		755	755			
100201209	BEND	OR		03/12/2025		631		(23)			(23)		608	608			
100065379	CAPE CORAL	FL		07/28/2021		1,517		(43)			(43)		1,474	1,474			
100133658	ORLANDO	FL		10/23/2023		740		(3)			(3)		737	737			
100246211	MYRTLE BEACH	SC		10/08/2025		2,591		(116)			(116)		2,475	2,475			
100079709	DOVER	FL		04/25/2022		1,830		(113)			(113)		1,717	1,717			
100186918	LAWRENCEVILLE	GA		01/07/2025		3,111		(85)			(85)		3,026	3,026			
100157314	LEHIGH ACRES	FL		02/20/2025		690		(15)			(15)		675	675			
100107982	CHARLOTTE	NC		05/25/2023		749		7			7		756	756			
100212641	KISSIMMEE	FL		05/29/2025		451		(5)			(5)		446	446			
100149465	NAZARETH	PA		04/24/2024		874		11			11		885	885			
100144154	CLOVIS	CA		03/07/2024		721							721	721			
100140087	YUBA CITY	CA		01/09/2024		1,487		(24)			(24)		1,463	1,463			
100213888	WYOMING	MI		05/29/2025		1,418		(48)			(48)		1,370	1,370			
100192891	FITCHBURG	MA		02/10/2025		755		16			16		771	771			
100129627	INDIANAPOLIS	IN		09/29/2023		822		2			2		824	824			
100206631	SELMA	AL		04/24/2025		625		(11)			(11)		614	614			
100161142	INDIANAPOLIS	IN		07/24/2024		684		(14)			(14)		670	670			
100140375	SAN ANTONIO	TX		01/18/2024		739		(18)			(18)		721	721			
100229770	HIGHLANDS	NC		08/18/2025		651		(25)			(25)		626	626			
100107805	MILLVILLE	DE		05/19/2023		1,118		43			43		1,161	1,161			
100173796	CHICAGO	IL		10/30/2024		10,893		(238)			(238)		10,655	10,655			
100221235	LIBERTY	MO		07/21/2025		700		(13)			(13)		687	687			
100216617	NORTH LAS VEGAS	NV		06/23/2025		693		(6)			(6)		687	687			
100220452	MOLINE	IL		07/15/2025		711		(24)			(24)		687	687			
100143678	DOVER	DE		02/22/2024		848		(21)			(21)		827	827			
100137655	WESTON	FL		12/08/2023		2,582		(7)			(7)		2,575	2,575			
100283725	SAN ANTONIO	TX		03/13/2026		12,207		(271)			(271)		11,936	11,936			
100276564	CORONA	CA		01/28/2026		777		(10)			(10)		767	767			
100219806	CHESTERFIELD	VA		07/08/2025		641		(17)			(17)		624	624			
100175777	TRENTON	NJ		11/12/2024		721		(2)			(2)		719	719			
100146693	VISALIA	CA		03/20/2024		619		(47)			(47)		572	572			
100184402	LUMBERTON	NC		12/17/2024		1,455		1			1		1,456	1,456			
100150663	PRINCENTON	TX		05/06/2024		1,250		(16)			(16)		1,234	1,234			
100100330	WEBSTER	NY		04/27/2023		1,105		104			104		1,209	1,209			
100209544	EAST STROUDSBURG	PA		05/02/2025		635		(20)			(20)		615	615			
100065481	GILBERT	AZ		07/28/2021		1,592		(36)			(36)		1,556	1,556			
100211684	PLANO	TX		05/19/2025		2,010		(12)	2		(14)		1,996	1,996			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164608	RICHMOND	TX		08/21/2024		815		10			10		825	825			
100181467	HOOVER	AL		01/09/2025		696		(23)			(23)		673	673			
100057858	PENSACOLA	FL		06/30/2021		1,551		(35)			(35)		1,516	1,516			
100229207	ELLIJAY	GA		08/13/2025		733		(28)			(28)		705	705			
100246189	RICHMOND	VA		10/08/2025		754		(34)			(34)		720	720			
100272264	OVERLAND PARK	KS		01/08/2026		1,058		(31)			(31)		1,027	1,027			
100227056	MONROE	NC		07/30/2025		803		(3)			(3)		800	800			
100180578	BELLFLOWER	CA		11/26/2024		696		(2)			(2)		694	694			
100132293	LOGANVILLE	GA		10/13/2023		2,924		38			38		2,962	2,962			
100060122	SANTA ANA	CA		06/25/2021		1,265		(45)			(45)		1,220	1,220			
100076144	HOUSTON	TX		01/07/2022		1,624		(13)			(13)		1,611	1,611			
100243773	LAWRENCEVILLE	GA		09/29/2025		697		(16)			(16)		681	681			
100186434	DALLAS	TX		12/30/2024		897		(17)			(17)		880	880			
100147755	AVONDALE	AZ		04/08/2024		2,170		(5)			(5)		2,165	2,165			
100076847	ALLENTOWN	PA		12/27/2021		1,883		(75)			(75)		1,808	1,808			
100115438	FORT LAUDERDALE	FL		07/17/2023		799		17			17		816	816			
100127948	SMYRNA	TN		09/08/2023		807		12			12		819	819			
100211723	HOUSTON	TX		05/19/2025		675		(16)			(16)		659	659			
100211703	BOYNTON BEACH	FL		05/19/2025		679		(20)			(20)		659	659			
100194059	PHOENIX	AZ		03/20/2025		626		(23)			(23)		603	603			
100168136	MYRTLE BEACH	SC		09/20/2024		764		(13)			(13)		751	751			
100210313	DAVENPORT	FL		05/09/2025		667		(4)			(4)		663	663			
100137806	CARTERSVILLE	GA		12/08/2023		722		7			7		729	729			
100130376	DENVER	CO		09/28/2023		510		(25)			(25)		485	485			
100070417	WESTMINSTER	CO		09/23/2021		2,357		(42)			(42)		2,315	2,315			
100148389	PENDERGRASS	GA		04/12/2024		969		45			45		1,014	1,014			
100207201	NORCROSS	GA		04/28/2025		626		(28)			(28)		598	598			
100210123	TRENTON	NJ		05/07/2025		688		(13)			(13)		675	675			
100148329	KYLE	TX		04/12/2024		978		52			52		1,030	1,030			
100171667	NEWTOWN	PA		10/16/2024		6,339		(126)			(126)		6,213	6,213			
100169480	WEST SACRAMENTO	CA		09/30/2024		696		(21)			(21)		675	675			
100157105	ATASCADERO	CA		02/20/2025		681		(6)			(6)		675	675			
100209468	GRANT VALKARIA	FL		04/29/2025		752		3			3		755	755			
100101136	TRENTON	NJ		04/28/2023		4,414		578			578		4,992	4,992			
100084757	ELK GROVE	CA		08/02/2022		949		(1)			(1)		948	948			
100143733	PERRIS	CA		02/26/2024		857		(23)			(23)		834	834			
100264934	SKOKIE	IL		12/17/2025		2,334		(87)			(87)		2,247	2,247			
100157974	SARASOTA	FL		07/09/2024		1,401		14			14		1,415	1,415			
100159889	MIAMI	FL		08/16/2024		776		(8)			(8)		768	768			
100202833	VIRGINIA BEACH	VA		03/24/2025		650		(17)			(17)		633	633			
100165001	FORT WORTH	TX		08/28/2024		760		(13)			(13)		747	747			
100171698	CHESAPEAKE	VA		10/16/2024		537		(16)			(16)		521	521			
100285008	BROOKLYN PARK	MN		03/27/2026		776		(22)			(22)		754	754			
100282203	NEDERLAND	TX		02/27/2026		472		(15)			(15)		457	457			
100194631	COLLEGE STATION	TX		02/21/2025		745		(7)			(7)		738	738			
100138242	KISSIMMEE	FL		12/14/2023		583		(15)			(15)		568	568			
100277357	JACKSONVILLE	FL		02/12/2026		4,859		(125)			(125)		4,734	4,734			
100166242	MCKINNEY	TX		09/09/2024		900		16			16		916	916			
100110605	KNOXVILLE	TN		06/30/2023		564		(1)			(1)		563	563			
100192910	NORTH BRUNSWICK	NJ		02/10/2025		731		(9)			(9)		722	722			
100284930	SPRINGVILLE	CA		03/27/2026		496		(7)			(7)		489	489			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215434	ORLANDO	FL		06/12/2025		771		2			2		773	773			
100081856	PALM BCH GDNS	FL		04/12/2022		945		(25)			(25)		920	920			
100276583	POOLESVILLE	MD		01/28/2026		657		(27)			(27)		630	630			
100283818	SPRING	TX		03/16/2026		510		3			3		513	513			
100146896	REDDING	CA		03/26/2024		964		(19)			(19)		945	945			
100116445	PLANO	TX		07/20/2023		920		63			63		983	983			
100165686	CAPE CORAL	FL		08/29/2024		722		(4)			(4)		718	718			
100244573	PANAMA CITY	FL		09/29/2025		680		(28)			(28)		652	652			
100083932	PELZER	SC		07/12/2022		951		(2)			(2)		949	949			
100228302	TACOMA	WA		08/11/2025		784		(23)			(23)		761	761			
100273014	LEAGUE CITY	TX		01/15/2026		27,439		(698)			(698)		26,741	26,741			
100110458	KYLE	TX		06/30/2023		951		11			11		962	962			
100211701	BRADENTON	FL		05/19/2025		723		(14)			(14)		709	709			
100204607	HUGO	MN		04/04/2025		862		16			16		878	878			
100140300	CHARLOTTE	NC		01/18/2024		719		(18)			(18)		701	701			
100162612	FELTON	DE		08/12/2024		700		(10)			(10)		690	690			
100243861	CYPRESS	CA		09/29/2025		1,506		(96)			(96)		1,410	1,410			
100209465	RICHMOND	VA		04/29/2025		1,314		(48)			(48)		1,266	1,266			
100136270	AUSTELL	GA		11/20/2023		711		3			3		714	714			
100218797	KELSEYVILLE	CA		06/27/2025		714		(16)			(16)		698	698			
100201544	SAN TAN VALLEY	AZ		03/13/2025		630		(23)			(23)		607	607			
100152967	TIETON	WA		06/27/2024		614		(42)			(42)		572	572			
100149624	RALEIGH	NC		04/26/2024		766		(13)			(13)		753	753			
100214200	PEORIA	AZ		05/30/2025		718		(9)			(9)		709	709			
100178257	GASTONIA	NC		11/19/2024		928		(1)			(1)		927	927			
100143802	CARMEL	IN		02/28/2024		879		(59)			(59)		820	820			
100207500	KERMAN	CA		04/29/2025		748		(23)			(23)		725	725			
100227083	WILMINGTON	NC		07/30/2025		775		(11)			(11)		764	764			
100216618	PULLMAN	MI		06/23/2025		731		(9)			(9)		722	722			
100203251	WASHINGTON	DC		03/27/2025		688		(25)			(25)		663	663			
100186224	PHILADELPHIA	PA		12/27/2024		523		(24)			(24)		499	499			
100129605	LOGANVILLE	GA		09/29/2023		953		32			32		985	985			
100210120	CHARLOTTE	NC		05/07/2025		5,018		8			8		5,026	5,026			
100141224	ALLENTOWN	PA		01/30/2024		581		(14)			(14)		567	567			
100138648	RICHMOND	VA		02/02/2024		1,032		(69)			(69)		963	963			
4010092409	PHILADELPHIA	PA		03/28/2025		622							622	622			
100151379	TOOELE	UT		05/10/2024		569		10	1		9		578	578			
100142580	THONOTOSASSA	FL		02/08/2024		903		(15)			(15)		888	888			
100218876	VILLA RICA	GA		06/27/2025		596		(21)			(21)		575	575			
100218915	CEDAR CITY	UT		06/27/2025		526		12			12		538	538			
100265531	APPLE VALLEY	CA		12/19/2025		1,864		(55)			(55)		1,809	1,809			
100203170	SAINT PETERSBURG	FL		03/27/2025		691		(12)			(12)		679	679			
100206174	GLASSBORO	NJ		04/16/2025		700		(21)			(21)		679	679			
100194258	CHARLOTTE	NC		02/14/2025		765		(7)			(7)		758	758			
100114642	KILLEEN	TX		06/29/2023		893		(8)			(8)		885	885			
100186220	WEST PALM BEACH	FL		12/27/2024		571		(25)			(25)		546	546			
100071642	WOODBRIDGE	VA		10/14/2021		2,059		(52)			(52)		2,007	2,007			
100273005	MIO	MI		01/15/2026		1,553		(45)			(45)		1,508	1,508			
100139999	BAKERSFIELD	CA		01/09/2024		7,163		(159)			(159)		7,004	7,004			
100067421	STERLING	VA		09/23/2021		1,568		(48)			(48)		1,520	1,520			
100195380	STETSON	ME		02/24/2025		655		(18)			(18)		637	637			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201174	LITTLE RIVER	SC		03/12/2025		665		(28)			(28)		637	637			
100257203	MYRTLE BEACH	SC		11/26/2025		774		(21)			(21)		753	753			
100151490	SAN ANTONIO	TX		05/10/2024		831		33			33		864	864			
100144045	TAMPA	FL		03/07/2024		1,187		16			16		1,203	1,203			
100140493	LEHIGH ACRES	FL		01/19/2024		401		(3)			(3)		398	398			
100140496	LEHIGH ACRES	FL		01/19/2024		401		(3)			(3)		398	398			
100253984	CIBOLO	TX		10/30/2025		2,092		(82)			(82)		2,010	2,010			
100152217	ATLANTA	GA		05/17/2024		714		(14)			(14)		700	700			
100268540	AMHERST	NY		12/29/2025		704		(17)			(17)		687	687			
100272950	GALVESTON	TX		01/15/2026		709		(22)			(22)		687	687			
100212513	NORTH PORT	FL		05/29/2025		692		(6)			(6)		686	686			
100175484	GRAHAM	NC		12/23/2024		695		(26)			(26)		669	669			
100170899	GAITHERSBURG	MD		10/11/2024		712		(25)			(25)		687	687			
100119315	PARRISH	FL		07/31/2023		928		5			5		933	933			
100148417	HENDERSON	NV		04/12/2024		936		28			28		964	964			
100277590	STILLWATER	MN		02/13/2026		656		(6)			(6)		650	650			
100114808	PALM BAY	FL		07/10/2023		1,019		46			46		1,065	1,065			
100195159	NAPERVILLE	IL		02/24/2025		11,017		(61)			(61)		10,956	10,956			
100110555	TUCSON	AZ		06/30/2023		812		(9)			(9)		803	803			
100091149	HOUSTON	TX		01/31/2023		834		15			15		849	849			
100066341	NORTHVALE	NJ		08/02/2021		3,498		(4)			(4)		3,494	3,494			
100137626	FORT WORTH	TX		12/08/2023		608		62	1		61		669	669			
100191214	BORREGO SPRINGS	CA		01/29/2025		600		(22)			(22)		578	578			
100214891	HOSCHTON	GA		06/11/2025		681		(29)			(29)		652	652			
100210725	JACKSONVILLE	FL		05/15/2025		783		(6)			(6)		777	777			
100156370	GLENDALE	AZ		07/25/2024		695		(26)			(26)		669	669			
100202675	CLIFTON	NJ		03/24/2025		728		(16)			(16)		712	712			
100119471	LOGANVILLE	GA		07/31/2023		979		27			27		1,006	1,006			
100253985	PORT CHARLOTTE	FL		10/30/2025		692		(29)			(29)		663	663			
100169185	WEST CHESTER	PA		09/27/2024		12,278		(184)			(184)		12,094	12,094			
100186936	MCKINNEY	TX		01/07/2025		885		5			5		890	890			
100142487	KISSIMMEE	FL		03/08/2024		743		(27)			(27)		716	716			
100080882	MANALAPAN	NJ		04/22/2022		1,362		(82)			(82)		1,280	1,280			
100189776	LAKEWOOD	OH		01/21/2025		906		(12)			(12)		894	894			
100194446	BIG BEAR CITY	CA		02/14/2025		5,043		(175)			(175)		4,868	4,868			
100081462	BUDA	TX		03/18/2022		1,556		57			57		1,613	1,613			
100188981	ENTERPRISE	AL		01/09/2025		648		(22)			(22)		626	626			
100194099	CAPE CORAL	FL		02/14/2025		655		(29)			(29)		626	626			
100193054	DAYTON	OH		02/10/2025		746		(14)			(14)		732	732			
100261600	VISALIA	CA		12/15/2025		622		(25)			(25)		597	597			
100079809	RICHMOND	TX		04/25/2022		1,307		(45)			(45)		1,262	1,262			
100065566	KISSIMMEE	FL		07/28/2021		1,620		(51)			(51)		1,569	1,569			
100211699	SOUTH SAINT PAUL	MN		05/19/2025		702		(12)			(12)		690	690			
100203107	KISSIMMEE	FL		03/27/2025		653		(21)			(21)		632	632			
100107872	MELISSA	TX		06/29/2023		568		(47)			(47)		521	521			
100142035	RIVERVIEW	FL		02/29/2024		648		(16)			(16)		632	632			
100236003	NEW BRAUNFELS	TX		09/04/2025		4,815		(104)			(104)		4,711	4,711			
100189373	ROYSTON	GA		01/14/2025		699		(22)			(22)		677	677			
100068395	IRVING	TX		08/25/2021		1,070		(38)	3		(41)		1,029	1,029			
100218275	KURE BEACH	NC		06/26/2025		754		(8)			(8)		746	746			
100253925	ANTIOCH	TN		10/30/2025		668		(25)			(25)		643	643			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198396	SUMMERVILLE	SC		02/28/2025		667		(26)			(26)		641	641			
100273095	CHARLOTTE	NC		01/15/2026		675		(17)			(17)		658	658			
100060999	FRISCO	TX		06/01/2021		2,271		9			9		2,280	2,280			
100200440	SUNRISE	FL		03/10/2025		658		(22)			(22)		636	636			
100267320	WHITESTOWN	IN		12/24/2025		705		(30)			(30)		675	675			
100198961	CARNEGIE	PA		02/28/2025		581		(17)			(17)		564	564			
100129632	LAVON	TX		09/29/2023		748		(13)			(13)		735	735			
100247332	BOCA RATON	FL		10/24/2025		584		(30)			(30)		554	554			
100142594	AYNOR	SC		02/08/2024		657		(5)			(5)		652	652			
100192604	MCKINNEY	TX		02/10/2025		673		(17)			(17)		656	656			
100151592	TAMPA	FL		05/10/2024		957		28			28		985	985			
100165417	NEWNAN	GA		08/29/2024		730		(20)			(20)		710	710			
100284864	SAN ANTONIO	TX		03/27/2026		494		(19)			(19)		475	475			
100272244	RALEIGH	NC		01/08/2026		5,185		(168)			(168)		5,017	5,017			
100193004	CAMDENTON	MO		02/10/2025		671		(12)			(12)		659	659			
100205814	SAINT LOUIS	MO		04/14/2025		728		(12)			(12)		716	716			
100152248	OAKWOOD	GA		05/17/2024		715		(16)			(16)		699	699			
100141872	WEBSTER	TX		03/27/2024		777		(1)			(1)		776	776			
100101512	LAS VEGAS	NV		04/26/2023		1,628		106			106		1,734	1,734			
100101978	ALBUQUERQUE	NM		04/14/2023		665		(14)			(14)		651	651			
100214449	WATERBURY	CT		06/06/2025		692		(11)			(11)		681	681			
100120934	GOLDSBORO	NC		08/30/2023		961		34			34		995	995			
100174304	HOUSTON	TX		10/31/2024		967		39			39		1,006	1,006			
100180696	WYOMING	MI		11/26/2024		574		(21)			(21)		553	553			
100209343	ANTIOCH	CA		04/29/2025		8,321		(224)			(224)		8,097	8,097			
100221216	ALBUQUERQUE	NM		07/21/2025		2,104		(41)			(41)		2,063	2,063			
100204217	CHARLOTTE	NC		03/31/2025		613		(16)			(16)		597	597			
100158691	CYPRESS	TX		07/10/2024		847		2			2		849	849			
100200384	CONWAY	SC		03/10/2025		689		(17)			(17)		672	672			
100203505	PLAINFIELD	IL		03/26/2025		694		(22)			(22)		672	672			
100235840	EAST HADDAM	CT		09/04/2025		685		(30)			(30)		655	655			
100087979	CAPE CORAL	FL		10/25/2022		3,693		92			92		3,785	3,785			
100136490	CHARLOTTE	NC		11/20/2023		4,239		80			80		4,319	4,319			
100167842	KISSIMMEE	FL		09/20/2024		802		18			18		820	820			
100255459	EVANSVILLE	IN		11/24/2025		639		(23)			(23)		616	616			
100140383	NEWARK	DE		01/18/2024		800		(6)			(6)		794	794			
100192478	RIVERSIDE	CA		02/07/2025		748		(15)			(15)		733	733			
100128126	WALDORF	MD		09/08/2023		850		28			28		878	878			
100151667	LYNCHBURG	VA		05/10/2024		467		(5)	1		(6)		461	461			
100185106	BALTIMORE	MD		12/20/2024		728		(2)			(2)		726	726			
100221024	HALE	MI		07/18/2025		657		(24)			(24)		633	633			
100190066	PAGE	AZ		01/21/2025		707		(19)			(19)		688	688			
100134670	TEMPLE	TX		10/30/2023		599		(19)			(19)		580	580			
100253560	RICHMOND	TX		10/30/2025		714		(25)			(25)		689	689			
100144203	MOUNT HOLLY	NC		03/07/2024		80,201		(1,559)			(1,559)		78,642	78,642			
100159376	NEWBERRY	FL		07/15/2024		908		17			17		925	925			
100182591	OAK POINT	TX		12/12/2024		807		(20)	1		(21)		786	786			
100147761	GILBERT	AZ		04/08/2024		2,490		6			6		2,496	2,496			
100195149	ORANGE PARK	FL		02/24/2025		670		(25)			(25)		645	645			
100162006	COLTON	CA		07/31/2024		753		(20)			(20)		733	733			
100150556	GARNER	NC		05/03/2024		798		(4)			(4)		794	794			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100138703	MELISSA	TX		02/02/2024		752		(52)			(52)		700	700			
100159321	ACWORTH	GA		07/15/2024		1,212		35			35		1,247	1,247			
100152216	ANKENY	IA		05/17/2024		902		55			55		957	957			
100209319	OAKLAND	CA		04/29/2025		725		(17)			(17)		708	708			
100172985	MONTGOMERY VILLAGE	MD		10/25/2024		595		(39)			(39)		556	556			
100160497	CADDO MILLS	TX		07/19/2024		598		(32)			(32)		566	566			
100156543	FISHERS	IN		06/24/2024		785		(10)			(10)		775	775			
100091526	HARTFORD	CT		01/20/2023		645		(24)			(24)		621	621			
100194768	JEFFERSON	GA		02/21/2025		840		39			39		879	879			
100267111	FISHERS	IN		12/23/2025		687		(7)			(7)		680	680			
100267079	LAKE ARIEL	PA		12/23/2025		709		(12)			(12)		697	697			
100143145	DURHAM	NC		02/16/2024		1,092		38			38		1,130	1,130			
100171800	ROUND ROCK	TX		10/17/2024		1,102		(24)			(24)		1,078	1,078			
100107788	PORT SAINT LUCIE	FL		05/19/2023		1,123		51			51		1,174	1,174			
100138873	HESPERIA	CA		12/21/2023		14,118		(245)			(245)		13,873	13,873			
100193209	BASKING RIDGE	NJ		02/10/2025		671		(15)			(15)		656	656			
100199282	SUWANEE	GA		03/05/2025		721		(17)			(17)		704	704			
100185450	WINDER	GA		12/20/2024		871		52			52		923	923			
100134900	BROOKSVILLE	FL		10/30/2023		626		(10)			(10)		616	616			
100182547	MABLETON	GA		12/12/2024		681		(21)			(21)		660	660			
100188526	TEMECULA	CA		01/08/2025		685		(25)			(25)		660	660			
100148398	BRYAN	TX		04/12/2024		702		(15)			(15)		687	687			
100212356	CLEVELAND	OH		05/28/2025		733		25			25		758	758			
100144144	MURRAY	UT		03/07/2024		785		(8)			(8)		777	777			
100128880	WESTCHESTER	IL		09/21/2023		2,370		(81)			(81)		2,289	2,289			
100119009	LOWELL	MA		07/27/2023		773		23			23		796	796			
100117392	PHOENIX	AZ		07/20/2023		1,115		292			292		1,407	1,407			
100192916	BUTLER	NJ		02/10/2025		678		(23)			(23)		655	655			
100129832	ORLANDO	FL		09/27/2023		606		(13)			(13)		593	593			
100261467	FARMINGTON	UT		12/09/2025		766		(22)			(22)		744	744			
100179567	ANNA	TX		11/21/2024		1,750		(35)			(35)		1,715	1,715			
100076689	PHOENIX	AZ		12/16/2021		1,494		(65)			(65)		1,429	1,429			
100110035	NEWARK	NJ		06/23/2023		2,892		(84)			(84)		2,808	2,808			
100283400	SAINT CLOUD	FL		03/11/2026		12,071		(356)			(356)		11,715	11,715			
100190282	OAK LAWN	IL		01/22/2025		927		(26)			(26)		901	901			
100199411	LA GRANGE	KY		03/05/2025		733		(11)			(11)		722	722			
100180057	LEWES	DE		11/25/2024		6,163		(163)			(163)		6,000	6,000			
100282231	MEQUON	WI		02/27/2026		1,272		(44)			(44)		1,228	1,228			
100174959	SAINT PETERSBURG	FL		10/31/2024		523		(34)			(34)		489	489			
100203398	PITTSBURGH	PA		03/27/2025		735		(24)			(24)		711	711			
100189326	MESA	AZ		01/13/2025		1,304		(7)			(7)		1,297	1,297			
100253608	RALEIGH	NC		10/30/2025		758		(20)			(20)		738	738			
100200282	AVE MARIA	FL		03/07/2025		791		(5)			(5)		786	786			
100268856	FRESNO	CA		12/29/2025		801		(9)			(9)		792	792			
100201156	CHARLOTTE	NC		03/12/2025		685		(27)			(27)		658	658			
100116681	SARASOTA	FL		07/20/2023		1,094		198			198		1,292	1,292			
100220846	FRESNO	CA		07/18/2025		789		(16)			(16)		773	773			
100193808	PUERTO VALLARTA	MEX		02/10/2025		673							673	673			
100238828	LIBERTY	MO		09/23/2025		662		(27)			(27)		635	635			
5.00005E+11	WIJK BIJ DUURSTEDE	NLD		08/28/2024		32							32		(32)		(32)
100219317	BROOMFIELD	CO		06/30/2025		1,208		(33)			(33)		1,175	1,175			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202412	LAWRENCEVILLE	GA		03/19/2025		910		(19)			(19)		891	891			
100272345	RICHMOND	TX		01/08/2026		748		(19)			(19)		729	729			
100215884	MELISSA	TX		06/12/2025		3,018		(15)			(15)		3,003	3,003			
4010065555	ROCHESTER	NY		01/10/2024		525		(17)			(17)		508	508			
100236918	STOCKTON	CA		09/12/2025		670		(20)			(20)		650	650			
100062294	LAKE ELSINORE	CA		07/01/2021		2,220		(32)			(32)		2,188	2,188			
100199345	LARAMIE	WY		03/05/2025		956		(31)			(31)		925	925			
100202480	JONESVILLE	VA		03/21/2025		725		(4)			(4)		721	721			
100220915	JUSTIN	TX		07/18/2025		1,367		(35)			(35)		1,332	1,332			
100282872	BRAMBLETON	VA		03/02/2026		5,123		(107)			(107)		5,016	5,016			
100202959	GRANBURY	TX		03/24/2025		686		(24)			(24)		662	662			
100116995	JACKSONVILLE	FL		07/20/2023		944		116			116		1,060	1,060			
100127616	RALEIGH	NC		09/08/2023		894		(1)			(1)		893	893			
100146597	CHICAGO	IL		03/20/2024		1,617		(12)			(12)		1,605	1,605			
100150576	NORTH LAS VEGAS	NV		05/03/2024		712		(20)			(20)		692	692			
100150959	NEW SMYRNA	FL		05/08/2024		802		4			4		806	806			
100060094	BIG BEAR CITY	CA		06/25/2021		1,571		(22)			(22)		1,549	1,549			
100221271	PALM SPRINGS	CA		07/22/2025		1,338		(57)			(57)		1,281	1,281			
100179744	FORT WORTH	TX		11/21/2024		1,354		56			56		1,410	1,410			
100203440	CUMMING	GA		03/27/2025		760		(15)			(15)		745	745			
100189959	FAYETTEVILLE	AR		01/21/2025		2,563		(53)			(53)		2,510	2,510			
100136467	ST AUGUSTINE	FL		11/20/2023		980		147			147		1,127	1,127			
100150636	EAST WENATCHEE	WA		05/03/2024		942		20			20		962	962			
100189746	HASTINGS	FL		01/21/2025		677		(13)			(13)		664	664			
100185866	PHOENIX	AZ		12/26/2024		737		(29)			(29)		708	708			
100181247	BROCKTON	MA		12/06/2024		717		(9)			(9)		708	708			
100192996	SHALLOWATER	TX		02/10/2025		714		(6)			(6)		708	708			
100076421	MIAMI	FL		12/23/2021		1,560		(49)			(49)		1,511	1,511			
100117206	SAVANNAH	GA		07/20/2023		846		20			20		866	866			
100173102	SOUTH PLAINFIELD	NJ		10/30/2024		1,701		(27)			(27)		1,674	1,674			
100146631	YORK	SC		03/20/2024		690		(8)			(8)		682	682			
100116521	MIAMI	FL		07/20/2023		3,929		375			375		4,304	4,304			
100264972	FOLEY	AL		12/17/2025		541		(26)			(26)		515	515			
100156211	FULSHEAR	TX		06/20/2024		2,830		(6)			(6)		2,824	2,824			
100151226	WENDELL	NC		05/10/2024		1,013		41			41		1,054	1,054			
100109194	FAIRBURN	GA		07/21/2023		718		(31)			(31)		687	687			
100226894	CHARLOTTE	NC		07/30/2025		677		(28)			(28)		649	649			
100182349	SHERRILLS FORD	NC		12/12/2024		857		60			60		917	917			
100238332	JACKSONVILLE	FL		09/19/2025		745		(12)			(12)		733	733			
100195155	ROUND ROCK	TX		02/24/2025		1,450		(51)			(51)		1,399	1,399			
100200643	ZUNI	VA		03/11/2025		778		(6)			(6)		772	772			
100166452	SEBRING	FL		10/31/2024		682		(29)			(29)		653	653			
100188773	KYLE	TX		01/09/2025		971		72			72		1,043	1,043			
100179757	DALLAS	GA		11/21/2024		885		37			37		922	922			
100254477	GREENVILLE	SC		11/07/2025		10,079		(88)			(88)		9,991	9,991			
100235910	BATON ROUGE	LA		09/04/2025		650		(27)			(27)		623	623			
100156582	RALEIGH	NC		06/24/2024		787		(5)			(5)		782	782			
100195625	WASHOE VALLEY	NV		02/24/2025		4,143		(193)			(193)		3,950	3,950			
100189312	CROSSVILLE	TN		01/13/2025		743		(17)			(17)		726	726			
100190996	SEMINOLE	FL		01/28/2025		726							726	726			
100277490	SANDY	UT		02/13/2026		724		(27)			(27)		697	697			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253492	MYRTLE BEACH	SC		10/30/2025		22,828		(420)			(420)		22,408	22,408			
100173206	BAKERSFIELD	CA		10/30/2024		11,536		(313)			(313)		11,223	11,223			
100152343	FORT WORTH	TX		05/17/2024		890		66			66		956	956			
100205895	FAIRBURN	GA		04/14/2025		1,375							1,375	1,375			
100158109	GROVE CITY	OH		07/09/2024		711		(12)			(12)		699	699			
100128178	MERIDIAN	ID		09/18/2023		877		24			24		901	901			
100245431	MARYVILLE	TN		10/06/2025		764		(22)			(22)		742	742			
100200464	APPLE VALLEY	CA		03/10/2025		708		(10)			(10)		698	698			
100179767	KISSIMMEE	FL		11/21/2024		710		(21)			(21)		689	689			
100169299	HUDSON	FL		09/27/2024													
100189614	ARLINGTON	TX		01/17/2025		782		8			8		790	790			
100244971	MILFORD	PA		09/29/2025		1,883		(77)			(77)		1,806	1,806			
100165023	RIVERBANK	CA		08/28/2024		751		(21)			(21)		730	730			
100091585	LANCASTER	CA		03/07/2023		644		(41)			(41)		603	603			
100261432	EAST STROUDSBURG	PA		12/09/2025		759		(24)			(24)		735	735			
100186385	MANASSAS	VA		12/30/2024		708		(12)			(12)		696	696			
100189103	MERRIMACK	NH		01/13/2025		764		(23)			(23)		741	741			
100220916	CONNEAUT LAKE	PA		07/18/2025		716		(19)			(19)		697	697			
100068267	WHEATLAND	CA		08/25/2021		1,488		(60)			(60)		1,428	1,428			
100226849	COMMERCE	CA		07/30/2025		737		(24)			(24)		713	713			
100142022	NAPLES	FL		02/29/2024		679		(19)			(19)		660	660			
100211805	ALBUQUERQUE	NM		05/19/2025		844		(16)			(16)		828	828			
100163314	SAN ANTONIO	TX		08/13/2024		465		(26)			(26)		439	439			
100255725	FORT WORTH	TX		11/24/2025		758		(16)			(16)		742	742			
100199140	PALM DESERT	CA		04/04/2025		1,346		(63)			(63)		1,283	1,283			
100091665	SARASOTA	FL		01/27/2023		687		(12)			(12)		675	675			
100228521	COLUMBUS	OH		08/11/2025		840		34			34		874	874			
100065722	LONGWOOD	FL		07/28/2021		1,540		(39)			(39)		1,501	1,501			
100144268	STOCKTON	CA		03/07/2024		438		(22)			(22)		416	416			
100179626	LOUISVILLE	KY		11/21/2024		471		(19)	1		(20)		451	451			
100164946	HANOVER TOWNSHIP	PA		08/28/2024		617		(15)			(15)		602	602			
100137096	LIBERTY	TN		11/28/2023		865		(4)			(4)		861	861			
100253726	MCKINNEY	TX		10/30/2025		778		(23)			(23)		755	755			
100172856	BAKERSFIELD	CA		10/25/2024		729		(17)			(17)		712	712			
100142157	ARLINGTON	TX		02/29/2024		10,096		(172)			(172)		9,924	9,924			
100226759	ROYAL OAK	MI		07/30/2025		741		(12)			(12)		729	729			
100144469	KYLE	TX		04/26/2024		706		(40)			(40)		666	666			
100192968	WEST POINT	VA		02/10/2025		748		(7)			(7)		741	741			
100057914	PHOENIX	AZ		06/30/2021		1,574		(45)			(45)		1,529	1,529			
100253718	TROY	MI		10/30/2025		731		(16)			(16)		715	715			
100065676	CLINTON	MA		07/28/2021		1,734		(25)			(25)		1,709	1,709			
100211796	MATTHEWS	NC		05/19/2025		769		1			1		770	770			
100265536	SUGAR LAND	TX		12/19/2025		454		(22)			(22)		432	432			
100128084	CAMPOBELLO	SC		09/08/2023		913		47			47		960	960			
100071652	AUSTIN	TX		10/14/2021		1,571		(51)			(51)		1,520	1,520			
100190970	CHARLOTTE	NC		01/28/2025		663		(9)			(9)		654	654			
100245953	SACRAMENTO	CA		11/06/2025		659		(31)			(31)		628	628			
100158911	CUBA	MO		07/12/2024		750		(13)			(13)		737	737			
100189149	FORT WORTH	TX		01/13/2025		662		(19)			(19)		643	643			
100210604	MESA	AZ		05/15/2025		1,006		(43)			(43)		963	963			
100135428	ROCKPORT	IN		11/13/2023		999		127			127		1,126	1,126			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079903	STOCKBRIDGE	GA		04/08/2022		2,562		(88)			(88)		2,474	2,474			
100149411	PEACHTREE CITY	GA		04/24/2024		965		38			38		1,003	1,003			
100172344	WHARTON	TX		10/23/2024		679		(27)			(27)		652	652			
100130326	LEHIGH ACRES	FL		09/28/2023		587		(22)			(22)		565	565			
100219289	DUNNELLON	FL		06/30/2025		612		(19)			(19)		593	593			
100143920	CHARLOTTE	NC		02/29/2024		619		(23)			(23)		596	596			
100179960	BOYNE FALLS	MI		11/25/2024		465		(11)			(11)		454	454			
100185872	HOUSTON	TX		12/26/2024		763		31			31		794	794			
100155169	LAS VEGAS	NV		07/19/2024		3,431		(7)			(7)		3,424	3,424			
100132038	LAS VEGAS	NV		10/13/2023		1,501		11			11		1,512	1,512			
100243745	NEW ORLEANS	LA		09/29/2025		6,032		6			6		6,038	6,038			
100195151	MYRTLE BEACH	SC		02/24/2025		867		80			80		947	947			
100175056	CULPEPER	VA		11/05/2024		1,017		(3)			(3)		1,014	1,014			
100131584	YOUNGSVILLE	NC		10/06/2023		734							734	734			
100246769	STEAMBOAT SPRINGS	CO		10/15/2025		1,128		(29)			(29)		1,099	1,099			
100057577	ATLANTA	GA		06/30/2021		1,620		(48)			(48)		1,572	1,572			
100201636	TONTITOWN	AR		03/13/2025		633		(29)			(29)		604	604			
100165631	PHILADELPHIA	PA		10/04/2024		702		(30)			(30)		672	672			
100151366	HUTTO	TX		05/10/2024		758		(12)			(12)		746	746			
100116698	LAS VEGAS	NV		07/20/2023		1,093		337			337		1,430	1,430			
100129699	KANSAS CITY	KS		09/29/2023		2,792		(30)			(30)		2,762	2,762			
100155894	RALEIGH	NC		06/17/2024		868		10			10		878	878			
100151657	FORT WORTH	TX		05/10/2024		800		17			17		817	817			
100247012	MCKINNEY	TX		10/22/2025		642		(24)			(24)		618	618			
100087815	COLORADO SPRINGS	CO		11/17/2022		769		(15)			(15)		754	754			
100174540	AVENTURA	FL		10/31/2024		575		(37)			(37)		538	538			
100119486	SUN CITY	AZ		07/31/2023		3,080		25			25		3,105	3,105			
100110453	PORT ORANGE	FL		06/30/2023		989		(5)			(5)		984	984			
100076510	ASHEVILLE	NC		12/21/2021		1							1	1			
100182541	TALLAHASSEE	FL		12/12/2024		741		(17)	1		(18)		723	723			
100218822	DEL VALLE	TX		06/27/2025		3,197		208			208		3,405	3,405			
100110467	HENDERSONVILLE	TN		06/30/2023		950		7			7		957	957			
100138149	CLEARWATER	FL		12/14/2023		625		4			4		629	629			
100090299	HOUSTON	TX		01/13/2023		1,002		(2)			(2)		1,000	1,000			
100238447	ABINGDON	MD		09/19/2025		1,855		(71)			(71)		1,784	1,784			
100221010	GERMANTOWN	TN		07/18/2025		651		(19)			(19)		632	632			
100185452	WINDER	GA		12/20/2024		860		41			41		901	901			
100080864	PEORIA	AZ		03/10/2022		1,476		(11)			(11)		1,465	1,465			
100071556	SAN LEANDRO	CA		10/14/2021		6,391		(62)			(62)		6,329	6,329			
100195148	ANNA	TX		02/24/2025		722		(15)			(15)		707	707			
100182345	DEL VALLE	TX		12/12/2024		773		9			9		782	782			
100272411	EDMOND	OK		01/08/2026		802		(2)			(2)		800	800			
100210522	FORNEY	TX		05/15/2025		443		(16)			(16)		427	427			
100195154	WINCHESTER	VA		02/24/2025		816		15			15		831	831			
100160832	BARTLETT	TN		07/24/2024		638		(17)			(17)		621	621			
100110538	LANCASTER	CA		06/30/2023		596		4	1		3		599	599			
100182465	WESLEY CHAPEL	FL		12/12/2024		927		(25)			(25)		902	902			
100143141	SAINT AUGUSTINE	FL		02/16/2024		996		35			35		1,031	1,031			
100159955	HOLLYWOOD	FL		08/16/2024		655		(28)			(28)		627	627			
100135221	MYRTLE BEACH	SC		11/08/2023		946		92			92		1,038	1,038			
100172390	PANAMA CITY BEACH	FL		10/23/2024		699		(27)			(27)		672	672			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238853	SANTA CLARITA	CA		09/23/2025		468		(19)	1		(20)		448	448			
100273061	PANACEA	FL		01/15/2026		745		(8)			(8)		737	737			
100193040	CHARLOTTE	NC		02/10/2025		3,445		(1)			(1)		3,444	3,444			
100115980	ORLANDO	FL		07/20/2023		943		(20)			(20)		923	923			
100158575	MERCED	CA		07/11/2024		538		(8)			(8)		530	530			
100245584	GALLATIN	TN		10/06/2025		663		(21)			(21)		642	642			
100069572	STUART	FL		09/01/2021		1,858							1,858	1,858			
100190828	RED WING	MN		01/27/2025		738		(5)			(5)		733	733			
100173310	DAVENPORT	FL		10/30/2024		757		(23)			(23)		734	734			
100213920	TARPON SPRINGS	FL		05/29/2025		653		(18)			(18)		635	635			
100188319	VISALIA	CA		01/08/2025		789		(9)			(9)		780	780			
100206965	DEMOREST	GA		04/25/2025		721		(29)			(29)		692	692			
100017973	JURUPA VALLEY	CA		05/22/2018		1,917		(17)			(17)		1,900	1,900			
100272495	LAKEWOOD	OH		01/08/2026		1,282		(40)			(40)		1,242	1,242			
100142660	MAGNA	UT		02/08/2024		5,865		(71)			(71)		5,794	5,794			
100128162	CAPE MAY	NJ		09/18/2023		730		(4)			(4)		726	726			
100149614	MOORESVILLE	NC		04/26/2024		942		33			33		975	975			
100149591	KANNAPOLIS	NC		04/26/2024		1,028		8			8		1,036	1,036			
100283494	MAYS LANDING	NJ		03/11/2026		449		(11)			(11)		438	438			
100261463	DUMFRIES	VA		12/09/2025		790		(14)			(14)		776	776			
100168417	ARCOLA	TX		09/25/2024		874		(3)			(3)		871	871			
100148119	KATY	TX		04/10/2024		740		(4)			(4)		736	736			
100134885	LAS VEGAS	NV		10/30/2023		21,017		(237)			(237)		20,780	20,780			
100157127	WILLIS	TX		02/20/2025		1,458		(38)			(38)		1,420	1,420			
100177031	CAROLINA BEACH	NC		01/16/2025		669		(24)			(24)		645	645			
100154738	LONG POND	PA		07/19/2024		568		(26)			(26)		542	542			
100151155	ORLANDO	FL		05/09/2024		615		(28)			(28)		587	587			
100063444	MCDONOUGH	GA		07/01/2021		1,491		(34)			(34)		1,457	1,457			
100268503	HILO	HI		12/29/2025		1,354		(16)			(16)		1,338	1,338			
100255741	SPRINGFIELD	MA		11/24/2025		823		(9)			(9)		814	814			
100188528	RALEIGH	NC		01/08/2025		692		(18)			(18)		674	674			
100229490	MONTGOMERY	TX		08/15/2025		730		3			3		733	733			
100228674	SCOTTSDALE	AZ		08/11/2025		709		(19)			(19)		690	690			
100203273	WINCHESTER	VA		03/27/2025		1,079		(31)			(31)		1,048	1,048			
100087279	SOUTHINGTON	CT		10/25/2022		3,333		281			281		3,614	3,614			
100175229	WEST PALM BEACH	FL		11/05/2024		751		(32)			(32)		719	719			
100162606	RANSON	WV		08/12/2024		688		(17)			(17)		671	671			
100180780	HASTINGS	NE		11/26/2024		412		(16)			(16)		396	396			
100213913	BAKERSFIELD	CA		05/29/2025		658		(22)			(22)		636	636			
100150531	POOLER	GA		05/03/2024		764		(13)			(13)		751	751			
100168639	PORT ST. LUCIE	FL		09/25/2024		742		(21)			(21)		721	721			
100190790	STANARDSVILLE	VA		01/27/2025		716		5			5		721	721			
100216204	HOUSTON	TX		06/20/2025		2,273		4			4		2,277	2,277			
100169143	NEW ORLEANS	LA		09/27/2024		744		(19)			(19)		725	725			
100150955	HAMPTON	GA		05/08/2024		906		32			32		938	938			
100218697	GRAND PRAIRIE	TX		06/27/2025		764		(1)			(1)		763	763			
100136485	FORT WORTH	TX		11/20/2023		808		60			60		868	868			
100152342	FORT WORTH	TX		05/17/2024		1,393		124			124		1,517	1,517			
100216694	WOODSTOCK	GA		06/23/2025		729		(1)			(1)		728	728			
100186403	MEMPHIS	TN		12/30/2024		798		2			2		800	800			
100220774	TUCSON	AZ		07/18/2025		743		2			2		745	745			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165488	SURFSIDE BEACH	TX		08/29/2024		643		(17)			(17)		626	626			
100186456	FORNEY	TX		12/30/2024		812		5			5		817	817			
100180540	FORT THOMAS	KY		11/26/2024		791		26			26		817	817			
100188286	FORNEY	TX		01/08/2025		816		1			1		817	817			
100176948	MIAMI	FL		11/15/2024		3,389		(85)			(85)		3,304	3,304			
100159648	MARLTON	NJ		08/23/2024		711		(19)			(19)		692	692			
100161812	MONTICELLO	NY		07/31/2024		685		(24)			(24)		661	661			
100065587	KYLE	TX		07/28/2021		1,604		(51)			(51)		1,553	1,553			
100173191	FOLEY	AL		10/30/2024		1,104		(3)			(3)		1,101	1,101			
100238244	WASHINGTON	DC		09/18/2025		609		(31)			(31)		578	578			
100218652	WEST DES MOINES	IA		06/27/2025		452		(9)			(9)		443	443			
100103608	REISTERSTOWN	MD		05/08/2023		1,024		(13)			(13)		1,011	1,011			
100153177	DURHAM	NC		05/30/2024		755		(4)			(4)		751	751			
100166949	SPRINGDALE	AR		09/13/2024		687		(21)			(21)		666	666			
100170143	PHILADELPHIA	PA		10/08/2024		756		(19)			(19)		737	737			
100171823	MARIETTA	GA		10/17/2024		745		(20)			(20)		725	725			
100166121	NEWAYGO	MI		09/09/2024		646		(21)			(21)		625	625			
100165458	HENRICO	VA		08/29/2024		681		(11)			(11)		670	670			
100169217	PHILADELPHIA	PA		09/27/2024		757		(17)			(17)		740	740			
100276933	MANHATTAN	KS		01/30/2026		675		(29)			(29)		646	646			
100169048	GLENWOOD	UT		09/27/2024		641		(13)			(13)		628	628			
100091609	PAWTUCKET	RI		03/07/2023		600		(25)			(25)		575	575			
100173522	LOS BANOS	CA		10/29/2024		801		(16)			(16)		785	785			
100172378	RANCHO CORDOVA	CA		10/23/2024		804		(19)			(19)		785	785			
100162265	HUTTO	TX		09/06/2024		696		(25)			(25)		671	671			
100150051	GLENDALE	AZ		06/14/2024		687		(12)			(12)		675	675			
100284834	MI WUK VILLAGE	CA		03/27/2026		779		16			16		795	795			
100151473	LAGRANGE	GA		05/10/2024		723		(11)			(11)		712	712			
100228403	LARAMIE	WY		08/11/2025		1,073		(33)			(33)		1,040	1,040			
100151492	VANCOUVER	WA		05/10/2024		2,006		(38)			(38)		1,968	1,968			
100167575	SUMMERVILLE	SC		09/19/2024		694		(18)			(18)		676	676			
100283407	YORKVILLE	IL		03/11/2026		2,654		(82)			(82)		2,572	2,572			
100283326	DURHAM	NC		03/11/2026		529		(7)			(7)		522	522			
100150758	EUGENE	OR		05/07/2024		1,160		(20)			(20)		1,140	1,140			
100101540	KATY	TX		04/26/2023		947		21			21		968	968			
100182582	PENDERGRASS	GA		12/12/2024		785		(5)			(5)		780	780			
100171547	ROSENBERG	TX		10/16/2024		883		3			3		886	886			
100220379	BULLHEAD CITY	AZ		07/14/2025		764		4			4		768	768			
100209576	TAMPA	FL		05/02/2025		725		(20)			(20)		705	705			
100179534	MINNETRISTA	MN		11/21/2024		796		(11)			(11)		785	785			
100129705	HAVERSTRAW	NY		09/29/2023		800		(1)			(1)		799	799			
100157649	ORLANDO	FL		06/28/2024		686		(32)			(32)		654	654			
100129792	BAKERSFIELD	CA		09/27/2023		1,206		(32)			(32)		1,174	1,174			
100177348	LEESBURG	FL		01/16/2025		419		(14)			(14)		405	405			
100057553	MINNEAPOLIS	MN		06/30/2021		1,804		(3)			(3)		1,801	1,801			
100184901	BOTHELL	WA		12/17/2024		1,568		(66)			(66)		1,502	1,502			
100197192	SAN BRUNO	CA		02/25/2025		563		(16)			(16)		547	547			
100138324	CHARLOTTE	NC		12/18/2023		760		24			24		784	784			
100074229	TWENTYNINE PALMS	CA		12/09/2021		1,493		(43)			(43)		1,450	1,450			
100137811	HOWELL	NJ		12/08/2023		698		(4)			(4)		694	694			
100272919	HOUSTON	TX		01/15/2026		755		(3)			(3)		752	752			

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100182184	LUMBERTON	NC		12/12/2024		693		(15)			(15)		678	678			
100137826	EDMOND	OK		12/08/2023		852		(12)			(12)		840	840			
100065552	SALT LAKE CITY	UT		07/28/2021		1,644		(26)			(26)		1,618	1,618			
100185443	ALLENTOWN	PA		12/20/2024		799		5			5		804	804			
100211892	PRINCETON	TX		05/19/2025		737		(5)			(5)		732	732			
100161980	CANTON	MI		07/31/2024		2,053		(72)			(72)		1,981	1,981			
100149693	BUDA	TX		04/26/2024		749		1			1		750	750			
100188494	DELTA	UT		01/08/2025		725		(20)			(20)		705	705			
100135751	PORT ORCHARD	WA		11/10/2023		910		51			51		961	961			
100200460	CENTRAL ISLIP	NY		03/10/2025		551		(26)			(26)		525	525			
100161110	HOMOSASSA	FL		07/24/2024		693		(23)			(23)		670	670			
100160867	AZLE	TX		07/24/2024		663		(19)			(19)		644	644			
100160868	AZLE	TX		07/24/2024		666		(19)			(19)		647	647			
100160869	AZLE	TX		07/24/2024		663		(19)			(19)		644	644			
100162913	AZLE	TX		08/12/2024		663		(19)			(19)		644	644			
100218924	SARASOTA	FL		06/27/2025		742		3			3		745	745			
100099656	HESPERIA	CA		04/06/2023		663		(10)			(10)		653	653			
100191265	LEWISVILLE	TX		01/29/2025		602		(28)			(28)		574	574			
100175716	PHOENIX	AZ		11/12/2024		757		(30)			(30)		727	727			
100140102	OAKLAND	TN		01/09/2024		2,763		16			16		2,779	2,779			
100100873	GERMANTOWN	MD		04/28/2023		1,452		79			79		1,531	1,531			
100219144	ATLANTA	GA		06/27/2025		758		(11)			(11)		747	747			
100194490	HOMESTEAD	FL		02/14/2025		4,493		(179)			(179)		4,314	4,314			
100220791	NASHVILLE	TN		07/18/2025		567		(27)			(27)		540	540			
100229475	IDAHO FALLS	ID		08/15/2025		2,282		(9)			(9)		2,273	2,273			
100268674	LEXINGTON	KY		12/29/2025		730		(14)			(14)		716	716			
100136704	MORENO VALLEY	CA		01/25/2024		569		(28)			(28)		541	541			
100136682	ONTARIO	CA		01/25/2024		569		(28)			(28)		541	541			
100277029	SAINT PETERSBURG	FL		02/06/2026		712		(17)			(17)		695	695			
100277484	MEDFORD	OR		02/13/2026		3,816		(104)			(104)		3,712	3,712			
100284040	ESTERO	FL		03/24/2026		502		(14)			(14)		488	488			
100164573	WINTER HAVEN	FL		08/21/2024		267,656		(1,890)			(1,890)		265,766	265,766			
100276546	CARROLLTON	TX		01/28/2026		714		(2)			(2)		712	712			
100141374	ARLINGTON	TX		01/30/2024		587		(24)			(24)		563	563			
100201659	OMAHA	NE		03/13/2025		411		(19)			(19)		392	392			
100116061	THE VILLAGES	FL		07/20/2023		815		(1)			(1)		814	814			
100131903	DEL VALLE	TX		10/13/2023		718		(4)			(4)		714	714			
4010056932	TROY	NY		08/24/2023		683		(11)			(11)		672	672			
100153944	LONG BEACH	CA		06/05/2024		693		(8)			(8)		685	685			
100179477	DEER PARK	WA		11/21/2024		853		6			6		859	859			
100130405	TAMARAC	FL		09/28/2023		713		(11)			(11)		702	702			
100138138	WHITTIER	NC		12/14/2023		2,334		(40)			(40)		2,294	2,294			
100068501	COTTAGE GROVE	OR		08/25/2021		1,537		(21)			(21)		1,516	1,516			
100190933	BENSALEM	PA		01/28/2025		652		(6)			(6)		646	646			
100136199	TOMS RIVER	NJ		11/20/2023		700		4			4		704	704			
100182083	PRINCETON JUNCTION	NJ		12/12/2024		3,466		9			9		3,475	3,475			
100229186	WESLEY CHAPEL	FL		08/13/2025		806		(12)			(12)		794	794			
100186625	FORT WORTH	TX		12/30/2024		932		32			32		964	964			
100116236	ROYAL PALM BEACH	FL		07/20/2023		1,068		281			281		1,349	1,349			
100167829	PASCO	WA		09/20/2024		1,384		(11)			(11)		1,373	1,373			
100216616	HOUSTON	TX		06/23/2025		768		17			17		785	785			

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100189994	JACKSONVILLE	NC		01/21/2025		837		75			75		912	912			
100210644	HEBER SPRINGS	AR		05/15/2025		655		(17)			(17)		638	638			
100088046	YUCCA VALLEY	CA		10/25/2022		693		(9)			(9)		684	684			
100114887	ODESSA	TX		07/13/2023		62,773		(220)			(220)		62,553	62,553			
100148360	FORT WORTH	TX		04/12/2024		937		21			21		958	958			
100169504	NAPLES	FL		09/30/2024		103,796		(3,240)			(3,240)		100,556	100,556			
100235795	VANCOUVER	WA		09/04/2025		210,999		(5,879)			(5,879)		205,120	205,120			
100151655	FRONT ROYAL	VA		05/10/2024		767		(4)			(4)		763	763			
100257015	CAPE CORAL	FL		11/26/2025		744		(23)			(23)		721	721			
100210553	THORNVILLE	OH		05/15/2025		733		(14)			(14)		719	719			
100156231	PANAMA CITY BEACH	FL		06/20/2024		785		4			4		789	789			
100164367	VISALIA	CA		08/21/2024		881		15			15		896	896			
100099569	CABO SAN LUCAS	MEX		02/17/2023		864							864	864			
100175417	WILLIS	TX		12/23/2024		684		(20)			(20)		664	664			
100140367	SAN MARCOS	TX		01/18/2024		970		26			26		996	996			
100060864	WOODBRIDGE	VA		06/01/2021		3,075		12			12		3,087	3,087			
100102907	FORT WALTON BEACH	FL		06/22/2023		603		(19)			(19)		584	584			
100219387	MERIDIAN	ID		07/07/2025		837		(4)			(4)		833	833			
100194056	FRESNO	CA		03/20/2025		798		(6)			(6)		792	792			
100158890	SAN ANTONIO	FL		07/12/2024		1,448		(6)			(6)		1,442	1,442			
100150534	WALESKA	GA		05/03/2024		784		(4)			(4)		780	780			
100160841	LUMBERTON	NC		07/24/2024		715		(14)			(14)		701	701			
100161161	SACRAMENTO	CA		07/24/2024		715		(14)			(14)		701	701			
100190911	DILLON	CO		01/28/2025		753		(5)			(5)		748	748			
100206244	ANGIER	NC		04/17/2025		1,742		(65)			(65)		1,677	1,677			
100170140	PEACHTREE CITY	GA		10/08/2024		870		(11)			(11)		859	859			
100254810	HOLT	MI		11/14/2025		829		(23)			(23)		806	806			
100136195	APOLLO BEACH	FL		11/20/2023		3,297		60			60		3,357	3,357			
100129246	MOUNTAIN VIEW	HI		11/03/2023		876		(19)			(19)		857	857			
100188723	CONVERSE	TX		01/09/2025		866		47			47		913	913			
100206238	VERO BEACH	FL		04/17/2025		1,916		(81)			(81)		1,835	1,835			
100202549	SACRAMENTO	CA		03/21/2025		975		97			97		1,072	1,072			
100148728	NEW ORLEANS	LA		04/17/2024		1,470		(32)			(32)		1,438	1,438			
100091616	LAS VEGAS	NV		03/07/2023		365		84			84		449	449			
100135129	MAUREPAS	LA		11/01/2023		719		8			8		727	727			
100115755	WARWICK	RI		07/20/2023		576		(1)			(1)		575	575			
100119994	PITTSBURGH	PA		08/11/2023		845		19			19		864	864			
100119935	GERMANTOWN	MD		08/10/2023		680		(12)			(12)		668	668			
100201173	AUSTIN	TX		03/12/2025		1,612		(67)			(67)		1,545	1,545			
100076356	IRVINGTON	NJ		01/07/2022		1,339		(46)			(46)		1,293	1,293			
100284700	ATLANTA	GA		03/27/2026		229		(6)			(6)		223	223			
100253347	VINEYARD	UT		10/30/2025		729		(12)			(12)		717	717			
100170206	BENTON HARBOR	MI		10/08/2024		801		(7)			(7)		794	794			
100253987	MERCED	CA		10/30/2025		714		(27)			(27)		687	687			
100171834	VISALIA	CA		10/17/2024		837		(25)			(25)		812	812			
100115966	BILLINGS	MT		07/20/2023		951		1			1		952	952			
100136190	FRESNO	CA		11/20/2023		878		(11)			(11)		867	867			
100149339	SAINT AUGUSTINE	FL		04/24/2024		956		44			44		1,000	1,000			
100114815	NIANTIC	CT		07/10/2023		1,358		(17)			(17)		1,341	1,341			
100188488	HUTCHINSON ISLAND	FL		01/08/2025		752		(14)			(14)		738	738			
100182125	DELTONA	FL		12/12/2024		815							815	815			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116544	PINOLE	CA		07/20/2023		1,107		339			339		1,446	1,446			
100246306	BEREA	KY		10/10/2025		7,609		(186)			(186)		7,423	7,423			
100060241	LAS VEGAS	NV		06/25/2021		1,564		(23)			(23)		1,541	1,541			
100177641	ANSONIA	CT		01/16/2025		365		(17)			(17)		348	348			
100150015	WEBSTER	MA		06/07/2024		725		(8)			(8)		717	717			
4010073661	LORAIN	OH		04/29/2024		593		(16)			(16)		577	577			
100200604	JOLLET	IL		03/11/2025		732		(14)			(14)		718	718			
100163275	COMPTON	CA		08/13/2024		745		(3)			(3)		742	742			
100235433	INDIANAPOLIS	IN		08/29/2025		749		(11)			(11)		738	738			
100179450	HALTOM CITY	TX		11/21/2024		864		15			15		879	879			
100257076	DELAWARE	OH		11/26/2025		779		(23)			(23)		756	756			
100284012	ROYERSFORD	PA		03/24/2026		515		(13)			(13)		502	502			
100165245	DAVENPORT	FL		08/29/2024		708		(6)			(6)		702	702			
100179706	FORT WORTH	TX		11/21/2024		898		62			62		960	960			
100205626	HARDEEVILLE	SC		05/09/2025		915		(26)			(26)		889	889			
100114911	ODESSA	TX		07/13/2023		6,681		(20)			(20)		6,661	6,661			
100136343	CEDAR CITY	UT		11/20/2023		706		13			13		719	719			
100246751	NORWALK	CT		10/15/2025		110,666		(4,803)			(4,803)		105,863	105,863			
100202881	TUCSON	AZ		03/24/2025		891		(42)			(42)		849	849			
100253679	LITTLE ELM	TX		10/30/2025		733		(21)			(21)		712	712			
100162888	KATY	TX		08/12/2024		769		(6)			(6)		763	763			
100133670	GAINESVILLE	GA		10/23/2023		757		6			6		763	763			
100159309	CONYERS	GA		07/15/2024		685		(16)			(16)		669	669			
100067762	DALLAS	GA		09/23/2021		1,534		(36)			(36)		1,498	1,498			
100070415	TYBEE ISLAND	GA		09/23/2021		1,719		(29)			(29)		1,690	1,690			
100199356	JACKSONVILLE	FL		03/05/2025		645		(24)			(24)		621	621			
100268547	N LAS VEGAS	NV		12/29/2025		848		4			4		852	852			
100202500	PORT SAINT LUCIE	FL		03/21/2025		455		(11)	1		(12)		443	443			
100137964	COLUMBUS	OH		12/13/2023		927		52			52		979	979			
100188775	WAKE FOREST	NC		01/09/2025		955		59			59		1,014	1,014			
100188678	VANCOUVER	WA		02/10/2025		3,010							3,010	3,010			
100137627	LAND O LAKES	FL		12/08/2023		867		37			37		904	904			
100218951	MARICOPA	AZ		06/27/2025		764		(13)			(13)		751	751			
100193117	WASHINGTON	UT		02/10/2025		881		73			73		954	954			
100117520	HAINES CITY	FL		07/20/2023		836		24			24		860	860			
100170195	CALABASH	NC		10/08/2024		621		(21)			(21)		600	600			
100162686	NORTH LAS VEGAS	NV		08/12/2024		1,044		(1)			(1)		1,043	1,043			
100163926	CEDAR GROVE	WI		10/04/2024		732		(12)			(12)		720	720			
100202988	PUNTA GORDA	FL		03/24/2025		690		(12)			(12)		678	678			
100151218	FORT WASHINGTON	MD		05/10/2024		685		(7)			(7)		678	678			
100133698	COATESVILLE	PA		10/23/2023		775		5			5		780	780			
100135623	BAYVILLE	NJ		11/09/2023		566		(15)			(15)		551	551			
100235921	EASTPORT	ME		09/04/2025		2,057		(66)			(66)		1,991	1,991			
100156155	LAS VEGAS	NV		07/25/2024		695							695	695			
100150685	LITTLE ELM	TX		05/06/2024		700		(17)			(17)		683	683			
100218218	FAIR OAKS	CA		06/26/2025		659		(30)			(30)		629	629			
100120456	FORT WASHINGTON	MD		08/18/2023		1,289		(44)			(44)		1,245	1,245			
100272217	TWIN PEAKS	CA		01/08/2026		697		(22)			(22)		675	675			
100228116	CODY	WY		08/07/2025		729		(16)			(16)		713	713			
100116021	BRASELTON	GA		07/20/2023		888		(4)			(4)		884	884			
100167760	DESTIN	FL		09/19/2024		628		(33)			(33)		595	595			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170304	GALLATIN	TN		10/08/2024		674		(20)			(20)		654	654			
100200207	TOMBALL	TX		03/07/2025		658		(27)			(27)		631	631			
100161471	LEHIGH ACRES	FL		07/30/2024		667		(24)			(24)		643	643			
100202498	LYNCHBURG	VA		03/21/2025		645		(14)			(14)		631	631			
100131937	BATAVIA	IL		10/13/2023		3,726		382			382		4,108	4,108			
100199049	SURPRISE	AZ		02/28/2025		20,202		(876)			(876)		19,326	19,326			
100179743	FORT WORTH	TX		11/21/2024		880		37			37		917	917			
100159226	GARNER	NC		07/15/2024		764		(14)			(14)		750	750			
100137022	DENTON	TX		11/28/2023		584		49			49		633	633			
100201019	HOCKESSIN	DE		03/12/2025		774		(6)			(6)		768	768			
100149584	KANNAPOLIS	NC		04/26/2024		753		(10)			(10)		743	743			
100202912	SELBYVILLE	DE		03/24/2025		77,020		(708)			(708)		76,312	76,312			
100272145	PULLMAN	WA		01/08/2026		739		(15)			(15)		724	724			
100283365	WINSTON SALEM	NC		03/11/2026		917		(23)			(23)		894	894			
100283299	HELENA	MT		03/11/2026		657		(8)			(8)		649	649			
100218739	DELAWARE	OH		06/27/2025		882		(22)			(22)		860	860			
100244899	TULARE	CA		09/29/2025		695		(15)			(15)		680	680			
100202463	LEHIGH ACRES	FL		03/20/2025		1,437		(29)			(29)		1,408	1,408			
100108154	ATLANTA	GA		05/24/2023		700		(14)			(14)		686	686			
100108261	KENNESAW	GA		05/24/2023		713		(27)			(27)		686	686			
100162951	HOUSTON	TX		08/12/2024		737		(9)			(9)		728	728			
100171506	AUBURN	AL		10/16/2024		804		(16)			(16)		788	788			
100144215	KATY	TX		03/07/2024		826		17			17		843	843			
100245579	PALM BAY	FL		10/06/2025		875		(48)			(48)		827	827			
100103108	PHILADELPHIA	PA		04/21/2023		747		(28)			(28)		719	719			
100076233	CARROLLTON	TX		01/07/2022		1,552		(22)			(22)		1,530	1,530			
100220613	SAINT LOUIS	MO		07/15/2025		667		(28)			(28)		639	639			
100164808	WHITE HOUSE	TN		08/26/2024		828		4			4		832	832			
100117505	OAK LAWN	IL		07/20/2023		889		52			52		941	941			
100202807	JACKSONVILLE	FL		03/24/2025		3,041		(116)			(116)		2,925	2,925			
100143887	SANFORD	FL		03/06/2024		606		(22)			(22)		584	584			
100201453	PALMER	MA		03/12/2025		932		(29)			(29)		903	903			
100254887	HUNTLEY	IL		11/17/2025		651		(25)			(25)		626	626			
100152676	SANFORD	FL		05/17/2024		736		(5)			(5)		731	731			
100087404	TULARE	CA		10/25/2022		1,080		83			83		1,163	1,163			
100213829	LAKE ELSINORE	CA		05/29/2025		775		9			9		784	784			
100144284	LEHIGH ACRES	FL		03/07/2024		575		(21)			(21)		554	554			
100255721	RICHLAND	WA		11/24/2025		798		(6)			(6)		792	792			
100188363	BROOKSHIRE	TX		01/08/2025		1,409		(27)			(27)		1,382	1,382			
100164173	NORTH LAS VEGAS	NV		08/21/2024		544		(23)			(23)		521	521			
100182588	ANNA	TX		12/12/2024		767		(8)			(8)		759	759			
100160579	PUNTA GORDA	FL		07/19/2024		748		(10)			(10)		738	738			
100161339	CHARLOTTE	NC		07/25/2024		698		(14)			(14)		684	684			
100130187	HOUSTON	TX		11/15/2023		607		(58)			(58)		549	549			
100244636	EDMONDS	WA		09/29/2025		793		(34)			(34)		759	759			
100277258	NASHVILLE	TN		02/11/2026		752		(18)			(18)		734	734			
100157089	HALLANDALE BEACH	FL		02/20/2025		492		(24)			(24)		468	468			
100153246	BUDA	TX		05/30/2024		1,203		7			7		1,210	1,210			
100189966	MURPHY	NC		01/21/2025		843		(8)			(8)		835	835			
100079986	PARK CITY	UT		04/25/2022		1,328		(27)			(27)		1,301	1,301			
100142674	APEX	NC		02/08/2024		3,577		(15)			(15)		3,562	3,562			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188663	LAUDERHILL	FL		02/10/2025		738		7			7		745	745			
100159308	PRINCETON	TX		07/15/2024		777		(10)			(10)		767	767			
100189804	LARGO	FL		01/21/2025		874		37			37		911	911			
100190992	OAKWOOD	GA		01/28/2025		637		(17)			(17)		620	620			
100100680	CHESTER	VA		04/28/2023		1,590		99			99		1,689	1,689			
100253695	DRAKE	CO		10/30/2025		716		(22)			(22)		694	694			
100137812	EDMOND	OK		12/08/2023		1,301		15			15		1,316	1,316			
100169620	FRESNO	CA		09/30/2024		1,082		(32)			(32)		1,050	1,050			
100065298	EAST BOSTON	MA		07/28/2021		1,598		(34)			(34)		1,564	1,564			
100019995	SAN DIEGO	CA		07/30/2018		1,578		(31)			(31)		1,547	1,547			
100116749	FORT MYERS	FL		07/20/2023		1,088		348			348		1,436	1,436			
100272211	SAINT CLAIR	MI		01/08/2026		712		(22)			(22)		690	690			
100065456	PORTLAND	OR		07/28/2021		1,692		(53)			(53)		1,639	1,639			
100182231	LEBANON	TN		12/12/2024		904		54			54		958	958			
100151522	NORRIDGE	IL		05/10/2024		699		(15)			(15)		684	684			
100237072	MIAMI	FL		09/12/2025		685		(36)			(36)		649	649			
100284981	DELRAN	NJ		03/27/2026		445		(17)			(17)		428	428			
100192550	SYRACUSE	UT		02/10/2025		461		(17)	1		(18)		443	443			
100203349	CYPRESS	TX		03/27/2025		1,249							1,249	1,249			
100174259	MANDAN	ND		10/31/2024		1,195		(29)			(29)		1,166	1,166			
100201475	PUEBLO	CO		03/12/2025		431		(20)			(20)		411	411			
100185333	DURHAM	NC		12/20/2024		784		2			2		786	786			
100107808	PALM BAY	FL		05/19/2023		1,641		49			49		1,690	1,690			
100136464	FORT WORTH	TX		11/20/2023		696		60			60		756	756			
100182385	SAN ANTONIO	TX		12/12/2024		562		(9)			(9)		553	553			
100169679	COMPTON	CA		09/30/2024		713		(24)			(24)		689	689			
100200996	WINDHAM	NY		03/12/2025		20,084		(455)			(455)		19,629	19,629			
100228734	BERLIN	MD		08/11/2025		641		(21)			(21)		620	620			
100116009	SACRAMENTO	CA		07/20/2023		737		(9)			(9)		728	728			
100238788	SPOKANE	WA		09/23/2025		414		(15)			(15)		399	399			
100254456	GALLATIN	TN		11/07/2025		995		(26)			(26)		969	969			
100218561	KEMAH	TX		06/27/2025		669		(26)			(26)		643	643			
100129300	LAWRENCEVILLE	GA		09/25/2023		4,392		(28)			(28)		4,364	4,364			
100228642	FUQUAY VARINA	NC		08/11/2025		841		28			28		869	869			
100159436	KYLE	TX		07/15/2024		868		10			10		878	878			
100109875	CLINTON TOWNSHIP	MI		06/22/2023		8							8	8			
100238948	CANTON	MA		09/23/2025		1,264		(29)			(29)		1,235	1,235			
100161719	WINTER GARDEN	FL		07/30/2024		9,338		(208)			(208)		9,130	9,130			
100152700	LEANDER	TX		05/17/2024		675		2			2		677	677			
100212372	CHARLOTTE	NC		05/28/2025		2,265		62			62		2,327	2,327			
100168327	ATHENS	GA		09/20/2024		764		(8)			(8)		756	756			
100078026	MANSFIELD	TX		01/12/2022		1,407		(18)			(18)		1,389	1,389			
100161348	HOUSTON	TX		07/25/2024		761		(16)			(16)		745	745			
100254035	DAWSONVILLE	GA		10/30/2025		104,053		(2,866)			(2,866)		101,187	101,187			
100151015	BALTIMORE	MD		05/08/2024		754		(12)			(12)		742	742			
100148446	RIVERSIDE	NJ		04/12/2024		725		(11)			(11)		714	714			
100199364	CHARLOTTE	NC		03/05/2025		699		(17)			(17)		682	682			
100081008	RICHMOND	TX		03/18/2022		1,430		27			27		1,457	1,457			
100133838	BAKERSFIELD	CA		10/20/2023		2,970		8			8		2,978	2,978			
100146913	ELLIJAY	GA		03/26/2024		707		(16)			(16)		691	691			
100182576	ANNA	TX		12/12/2024		51,006		81			81		51,087	51,087			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133560	MANOR	TX		10/23/2023		789		9			9		798	798			
100076803	AUBREY	TX		12/27/2021		1,301		(103)			(103)		1,198	1,198			
100272470	LAS VEGAS	NV		01/08/2026		864		(30)			(30)		834	834			
100209413	LEXINGTON	KY		04/29/2025		662		(24)			(24)		638	638			
100161342	HOUSTON	TX		07/25/2024		761		(16)			(16)		745	745			
100192866	HOWE	IN		02/10/2025		730		(25)			(25)		705	705			
100115999	TEMPE	AZ		07/20/2023		746		(18)			(18)		728	728			
100207947	FOREST LAKE	MN		04/29/2025		2,764		(119)			(119)		2,645	2,645			
100117617	CHARLOTTE	NC		07/20/2023		699		(12)			(12)		687	687			
100110152	MANOR	TX		06/29/2023		1,738		(16)			(16)		1,722	1,722			
100203520	CHOWCHILLA	CA		03/26/2025		787		(15)			(15)		772	772			
100175887	CHARLOTTE	NC		11/14/2024		1,030		(27)			(27)		1,003	1,003			
100150921	HERMITAGE	TN		05/08/2024		692		(13)			(13)		679	679			
100190003	CONWAY	SC		01/21/2025		1,419		143			143		1,562	1,562			
100153094	CHERRY HILL	NJ		06/27/2024		704		(5)			(5)		699	699			
100269492	SOUTHERN PINES	NC		12/30/2025		424		(17)			(17)		407	407			
100244839	HATTERAS	NC		09/29/2025		706		(27)			(27)		679	679			
100186161	PASCO	WA		02/10/2025		735		14			14		749	749			
100162881	ALBUQUERQUE	NM		08/12/2024		671		(9)			(9)		662	662			
100218724	FAYETTEVILLE	AR		06/27/2025		722		(14)			(14)		708	708			
100194442	WYLIE	TX		02/14/2025		646		(19)			(19)		627	627			
100169845	BURLESON	TX		09/30/2024		817		(7)			(7)		810	810			
100161457	MARIETTA	GA		07/30/2024		685		(18)			(18)		667	667			
100158048	VANCOUVER	WA		07/09/2024		798		(9)			(9)		789	789			
100212214	SARASOTA	FL		05/22/2025		589		(4)			(4)		585	585			
100091284	SAN DIEGO	CA		01/31/2023		1,125		(62)			(62)		1,063	1,063			
100228541	WINCHESTER	VA		08/11/2025		649		(26)			(26)		623	623			
100156533	CAPE CORAL	FL		06/24/2024		3,825		(32)			(32)		3,793	3,793			
100134969	SACRAMENTO	CA		10/30/2023		605		(17)			(17)		588	588			
100142679	OAKDALE	MN		02/08/2024		874		17			17		891	891			
100147945	FRESNO	CA		04/08/2024		1,894		17			17		1,911	1,911			
100247287	RAYMORE	MO		10/23/2025		785		(26)			(26)		759	759			
100115094	RICHMOND	TX		07/14/2023		1,383		30			30		1,413	1,413			
100180504	JACKSONVILLE	FL		11/26/2024		717		2			2		719	719			
100172559	CENTERTON	AR		10/23/2024		687		(19)			(19)		668	668			
100108049	VERO BEACH	FL		05/25/2023		736		(3)			(3)		733	733			
100110381	DICKINSON	TX		06/30/2023		748		(4)			(4)		744	744			
100143072	GALLOWAY	NJ		02/14/2024		425		(25)			(25)		400	400			
100143256	WEST PALM BEACH	FL		02/16/2024		727		(13)	1		(14)		713	713			
100068433	NEWARK	NJ		08/25/2021		1,572		(34)			(34)		1,538	1,538			
100121016	KISSIMMEE	FL		08/30/2023		903		11			11		914	914			
100161012	CALABASH	NC		07/24/2024		755		(6)			(6)		749	749			
100277180	COACHELLA	CA		02/10/2026		734		(25)			(25)		709	709			
100199314	DECATUR	GA		03/05/2025		658		(24)			(24)		634	634			
100207255	BUFFALO GROVE	IL		04/28/2025		712		(12)			(12)		700	700			
100138904	KNIGHTDALE	NC		12/21/2023		625		(14)			(14)		611	611			
100253472	NAPERVILLE	IL		10/30/2025		798		(16)			(16)		782	782			
100144223	ELGIN	TX		03/07/2024		890		36			36		926	926			
100169165	ROWLETT	TX		09/27/2024		800		(10)			(10)		790	790			
100207709	HILTON HEAD	SC		04/29/2025		1,384		(35)			(35)		1,349	1,349			
100215692	YULEE	FL		06/13/2025		613		(26)			(26)		587	587			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149485	AVON LAKE	OH		04/24/2024		244		(6)			(6)		238	238			
100255606	SPRINGFIELD	MA		11/24/2025		747		(24)			(24)		723	723			
100210566	BOYNTON BEACH	FL		05/15/2025		742		(25)			(25)		717	717			
100210560	BOYNTON BEACH	FL		05/15/2025		738		(21)			(21)		717	717			
100210563	BOYNTON BEACH	FL		05/15/2025		740		(23)			(23)		717	717			
100214138	BOYNTON BEACH	FL		05/30/2025		740		(23)			(23)		717	717			
100147954	ANKENY	IA		04/08/2024		758		(11)			(11)		747	747			
100151658	COLORADO SPRINGS	CO		05/10/2024		753		(6)			(6)		747	747			
100148301	HENDERSON	NV		04/12/2024		521		(16)	1		(17)		504	504			
100151532	WITTMANN	AZ		05/10/2024		774		2			2		776	776			
100134914	ENFIELD	CT		10/30/2023		2,966		(55)			(55)		2,911	2,911			
100168411	RALEIGH	NC		09/25/2024		1,023		(29)			(29)		994	994			
100149542	CYPRESS	TX		04/26/2024		1,133		(22)			(22)		1,111	1,111			
100091956	SAN BERNARDINO	CA		02/07/2023		714		(24)			(24)		690	690			
100117993	KISSIMMEE	FL		07/20/2023		2,156		(74)			(74)		2,082	2,082			
100140214	HAINES CITY	FL		01/11/2024		449		(15)			(15)		434	434			
100228561	MELISSA	TX		08/11/2025		719		(17)			(17)		702	702			
100185575	BARTLETT	TN		12/20/2024		3,177		(101)			(101)		3,076	3,076			
100173061	VISALIA	CA		10/25/2024		859		9			9		868	868			
100161458	OVERLAND PARK	KS		07/30/2024		1,857		(53)			(53)		1,804	1,804			
100161983	MIRAMAR BEACH	FL		07/31/2024		804		(36)			(36)		768	768			
100155946	YUMA	AZ		06/17/2024		718		(17)			(17)		701	701			
100109306	NORTH RICHLAND HILLS	TX		06/12/2023		746		1			1		747	747			
100164479	IDAHO FALLS	ID		08/21/2024		752		(12)			(12)		740	740			
100220885	GAINESVILLE	GA		07/18/2025		729		(10)			(10)		719	719			
100142732	OCEAN VIEW	DE		02/08/2024		718		(11)			(11)		707	707			
100235200	PETERSBURG	VA		08/28/2025		638		(15)			(15)		623	623			
100206649	LEBANON	TN		04/24/2025		830		58			58		888	888			
100044322	COLUMBUS	MI		08/04/2020		913		(33)			(33)		880	880			
100206568	ELON	NC		04/22/2025		763		(9)			(9)		754	754			
100188523	LAND O LAKES	FL		01/08/2025		27,108		(785)			(785)		26,323	26,323			
100189665	MARTINSBURG	WV		01/17/2025		503		(4)			(4)		499	499			
100253194	PHILADELPHIA	PA		10/30/2025		756		(24)			(24)		732	732			
100115882	DECATUR	GA		07/20/2023		1,042		(2)			(2)		1,040	1,040			
100164804	GULF SHORES	AL		08/26/2024		2,958		94			94		3,052	3,052			
100065608	LAS VEGAS	NV		07/28/2021		1,211		(48)	4		(52)		1,159	1,159			
100174255	CLAYTON	NC		10/31/2024		737		(14)			(14)		723	723			
100100092	SWANNANOA	NC		03/28/2023		637		(16)			(16)		621	621			
100272496	PORT ORCHARD	WA		01/08/2026		715		(18)			(18)		697	697			
100283546	MAGNOLIA	TX		03/13/2026		477		(14)			(14)		463	463			
100266976	SPADRE ISLE	TX		12/23/2025		727		13			13		740	740			
100268222	PAHOA	HI		12/29/2025		721		(8)			(8)		713	713			
100140084	FORT MYERS	FL		01/09/2024		688		(18)			(18)		670	670			
100158164	CHAPEL HILL	NC		07/09/2024		17,799		(102)			(102)		17,697	17,697			
100255920	LAKEVILLE	MN		11/24/2025		703		(19)			(19)		684	684			
100209326	YANCEYVILLE	NC		04/29/2025		722		(18)			(18)		704	704			
100227101	HENDERSONVILLE	TN		07/30/2025		677		(24)			(24)		653	653			
100273066	ATLANTA	GA		01/15/2026		740		(8)			(8)		732	732			
100238106	PATASKALA	OH		09/15/2025		676		(18)			(18)		658	658			
100212529	LONGWOOD	FL		05/29/2025		619		(18)			(18)		601	601			
100164561	DALLAS	TX		08/21/2024		270,345		(5,834)			(5,834)		264,511	264,511			

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100188486	MURRELLS INLET	SC		01/08/2025		758		(18)			(18)		740	740			
100277233	POOLESVILLE	MD		02/10/2026		648		(25)			(25)		623	623			
100228518	MADISON	AL		08/11/2025		51,083		51			51		51,134	51,134			
100088137	SAN BERNARDINO	CA		10/25/2022		3,424		(128)			(128)		3,296	3,296			
100228736	RIVERVIEW	FL		08/11/2025		865		(24)			(24)		841	841			
100150643	LEHIGH ACRES	FL		05/06/2024		2,839		(19)			(19)		2,820	2,820			
100198451	KIRTLAND	OH		02/28/2025		731		(10)			(10)		721	721			
100148244	NORFOLK	VA		04/12/2024		870		(23)			(23)		847	847			
100268281	TAMPA	FL		12/29/2025		686		(22)			(22)		664	664			
100162974	CLERMONT	FL		08/12/2024		617		(15)			(15)		602	602			
100119367	BRASELTON	GA		07/31/2023		981		25			25		1,006	1,006			
100142651	HERMITAGE	TN		02/08/2024		675		(11)			(11)		664	664			
100151214	RALEIGH	NC		05/10/2024		807		4			4		811	811			
100134909	DURHAM	NC		10/30/2023		669		(10)			(10)		659	659			
100157072	POWDER SPRINGS	GA		02/20/2025		605		(36)			(36)		569	569			
100221610	BELLAIRE	TX		07/22/2025		734		(9)			(9)		725	725			
100253611	HOUSTON	TX		10/30/2025		620		(17)			(17)		603	603			
100068140	DISTRICT HTS	MD		08/25/2021		2,115		(59)			(59)		2,056	2,056			
4010057058	TRENTON	NJ		08/24/2023		714		(12)			(12)		702	702			
100138708	LOS ANGELES	CA		02/02/2024		754		(21)			(21)		733	733			
100210016	DALLAS	TX		05/07/2025		1,565		(86)			(86)		1,479	1,479			
100129983	EAST ORANGE	NJ		09/27/2023		677		(33)			(33)		644	644			
100185863	PHOENIX	AZ		12/26/2024		645		(11)			(11)		634	634			
100065173	TACOMA	WA		07/14/2021		1,491		(30)			(30)		1,461	1,461			
100160530	CASA GRANDE	AZ		07/19/2024		335		(6)			(6)		329	329			
4010065637	BALTIMORE	MD		01/30/2024		753		(19)			(19)		734	734			
100276921	VANCOUVER	WA		01/30/2026		688		(37)			(37)		651	651			
100268176	FORT WORTH	TX		12/29/2025		675		(24)			(24)		651	651			
100168018	LULING	LA		09/20/2024		720		(37)			(37)		683	683			
100165764	CYPRESS	TX		08/29/2024		412		(17)			(17)		395	395			
100084859	MARIETTA	GA		08/02/2022		2,821		(5)			(5)		2,816	2,816			
100192403	NEW BRUNSWICK	NJ		02/07/2025		533		(28)			(28)		505	505			
100277395	CHESTERFIELD	VA		02/12/2026		705		(14)			(14)		691	691			
100065636	MODESTO	CA		07/28/2021		1,570		(35)			(35)		1,535	1,535			
100107800	SAINT JOHNS	FL		05/19/2023		954		30			30		984	984			
100227052	ATLANTA	GA		07/30/2025		749		(13)			(13)		736	736			
100110173	FLAGSTAFF	AZ		06/30/2023		982		7			7		989	989			
100220913	CLARKSVILLE	TN		07/18/2025		958		(22)			(22)		936	936			
100063086	UNION	KY		07/01/2021		2,214		(34)			(34)		2,180	2,180			
100247327	WOODBURY	MN		10/24/2025		723		(23)			(23)		700	700			
100272011	CONYERS	GA		01/08/2026		718		(18)			(18)		700	700			
100172363	CARTERSVILLE	GA		10/23/2024		681		(25)			(25)		656	656			
100132096	JACKSONVILLE	FL		10/13/2023		839		29			29		868	868			
100164509	CHARLOTTE	NC		08/21/2024		815		(23)			(23)		792	792			
100209829	MODESTO	CA		05/05/2025		733		(25)			(25)		708	708			
100220512	DECATUR	GA		07/15/2025		702		(24)			(24)		678	678			
100179768	CHARLOTTE	NC		11/21/2024		1,006		(19)			(19)		987	987			
100235010	DAWSONVILLE	GA		08/28/2025		763		(8)			(8)		755	755			
100167561	CONCORD	NC		09/19/2024		654		(10)			(10)		644	644			
100149487	NORTHPORT	AL		04/24/2024		704		(8)			(8)		696	696			
100168206	CHULA VISTA	CA		09/20/2024		1,510		20			20		1,530	1,530			

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100101510	MISSOURI CITY	TX		04/26/2023		1,087		74			74		1,161	1,161			
100167459	DURHAM	NC		09/16/2024		1,016		(30)			(30)		986	986			
100174679	VICTORVILLE	CA		10/31/2024		779		(20)			(20)		759	759			
100261594	CLOVIS	CA		12/12/2025		781		(11)			(11)		770	770			
100177306	TAMPA	FL		01/16/2025		649		(23)			(23)		626	626			
100141023	ROSENBERG	TX		02/20/2024		702		(12)			(12)		690	690			
100170218	PORT SAINT LUCIE	FL		10/08/2024		33,379		(899)			(899)		32,480	32,480			
100101509	MISSOURI CITY	TX		04/26/2023		1,086		74			74		1,160	1,160			
100151008	FORT MYERS	FL		05/08/2024		772		3			3		775	775			
100119440	HACKETTSTOWN	NJ		07/31/2023		1,177		(2)			(2)		1,175	1,175			
100179714	COLUMBUS	OH		11/21/2024		925		52			52		977	977			
100057859	LECANTO	FL		06/30/2021		1,815		(38)			(38)		1,777	1,777			
100175986	RICHMOND	VA		11/14/2024		1,522		21			21		1,543	1,543			
100148302	HAPEVILLE	GA		04/12/2024		792		(7)			(7)		785	785			
100147719	CONROE	TX		04/05/2024		709		(13)			(13)		696	696			
100133732	HUTTO	TX		10/23/2023		1,165		78			78		1,243	1,243			
100238957	CANYON COUNTRY	CA		09/23/2025		702		(21)			(21)		681	681			
100174221	BLAIRSVILLE	GA		10/31/2024		767		(14)			(14)		753	753			
100142863	POWDER SPRINGS	GA		02/08/2024		577		(48)			(48)		529	529			
100115805	SOCIAL CIRCLE	GA		07/20/2023		642		(9)			(9)		633	633			
100195497	FERNLEY	NV		02/24/2025		3,772		244			244		4,016	4,016			
100246002	NEWMAN	CA		10/07/2025		677		(29)			(29)		648	648			
100255907	ELKHORN	WI		11/24/2025		679		(28)			(28)		651	651			
100065618	MODESTO	CA		07/28/2021		1,506		(46)			(46)		1,460	1,460			
100141172	PATERSON	NJ		01/30/2024		715		(14)			(14)		701	701			
100235385	SAN DIEGO	CA		08/29/2025		554		(26)			(26)		528	528			
100272023	LEHIGH ACRES	FL		01/08/2026		640		(21)			(21)		619	619			
100116667	DORAL	FL		07/20/2023		956		137			137		1,093	1,093			
100207140	GRAND PRAIRIE	TX		04/28/2025		615		(25)			(25)		590	590			
100208330	SEASIDE	CA		04/29/2025		347		(8)			(8)		339	339			
100108363	CENTRALIA	WA		05/25/2023		643		(18)			(18)		625	625			
100194445	FREDERICKSBURG	VA		02/14/2025		728		(26)			(26)		702	702			
100269020	NASHVILLE	TN		12/30/2025		1,949		(90)			(90)		1,859	1,859			
100206402	HOUSTON	TX		05/22/2025		664		(3)			(3)		661	661			
100215605	LAKE WORTH	FL		06/12/2025		680		(19)			(19)		661	661			
100248935	LIBERTY	ME		10/29/2025		693		(25)			(25)		668	668			
100102871	WAPPINGERS FALLS	NY		06/22/2023		901		61			61		962	962			
100134794	LAND O' LAKES	FL		10/30/2023		682		(4)			(4)		678	678			
100195499	FERNLEY	NV		02/24/2025		3,805		247			247		4,052	4,052			
100060144	LAKE WORTH	FL		06/25/2021		1,618		(32)			(32)		1,586	1,586			
100191711	PLYMOUTH	CT		02/20/2025		596		(26)			(26)		570	570			
100212397	CONYERS	GA		05/28/2025		690		(8)			(8)		682	682			
100186490	FREEHOLD	NJ		12/30/2024		2,118		(14)			(14)		2,104	2,104			
100253130	SPRING	TX		10/30/2025		693		(29)			(29)		664	664			
100166211	FORT WORTH	TX		09/09/2024		795		(1)			(1)		794	794			
100220453	SUNRISE BEACH	MO		07/15/2025		818		(28)			(28)		790	790			
100182097	WINDER	GA		12/12/2024		844		49			49		893	893			
100132316	JOHNSTOWN	CO		10/13/2023		764		12			12		776	776			
100211825	RALEIGH	NC		05/19/2025		708		(13)			(13)		695	695			
100228600	PHILADELPHIA	PA		08/11/2025		2,340		(45)			(45)		2,295	2,295			
100226763	GARNER	NC		07/30/2025		769		(10)			(10)		759	759			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100264951	OCEAN CITY	MD		12/17/2025		764		(26)			(26)		738	738			
100273050	GROVELAND	CA		01/15/2026		742		(8)			(8)		734	734			
100190196	PORT ARTHUR	TX		01/21/2025		2,388		(105)			(105)		2,283	2,283			
100129488	PAHOA	HI		09/29/2023		952		(7)	1		(8)		944	944			
100079944	HOUSTON	TX		04/25/2022		953		(67)			(67)		886	886			
100161942	LEHIGH ACRES	FL		07/31/2024		571		(16)			(16)		555	555			
100254259	PROVO	UT		11/06/2025		1,576		(47)			(47)		1,529	1,529			
100261679	PALM CITY	FL		12/12/2025		631		(22)			(22)		609	609			
100084400	SAN BERNARDINO	CA		08/12/2022		985		(22)			(22)		963	963			
100193139	MCKINNEY	TX		02/10/2025		838		59			59		897	897			
100132432	WINTER HAVEN	FL		11/03/2023		2,132		(54)			(54)		2,078	2,078			
100206348	HUTTO	TX		04/17/2025		826		(6)			(6)		820	820			
100218659	GLASSBORO	NJ		06/27/2025		702		(7)			(7)		695	695			
100211802	ST LOUIS CITY	MO		05/19/2025		767		13			13		780	780			
100118734	LANTANA	FL		07/25/2023		(28,110)		(26)	(15)		(11)		(28,121)	380		28,501	28,501
100194220	ALVARADO	TX		02/14/2025		704		(20)			(20)		684	684			
100268320	ARNOLD	CA		12/29/2025		11,757		(282)			(282)		11,475	11,475			
100215727	LAS VEGAS	NV		06/12/2025		614		(15)			(15)		599	599			
100210169	PASCO	WA		05/07/2025		645		(11)			(11)		634	634			
100192777	TUCSON	AZ		02/10/2025		667		(19)			(19)		648	648			
100207008	CHESTER	NY		04/24/2025		680		(25)			(25)		655	655			
100140565	CHARLOTTE	NC		01/19/2024		1,753		(36)			(36)		1,717	1,717			
100228449	ROSENBERG	TX		08/11/2025		757		(3)			(3)		754	754			
100211698	CAPE CORAL	FL		05/19/2025		726		(11)			(11)		715	715			
100235245	NEW BRITAIN	CT		08/29/2025		662		(19)			(19)		643	643			
100221112	BLOOMINGDALE	GA		07/21/2025		720		(11)			(11)		709	709			
100162962	BEAVERTON	OR		08/12/2024		1,049		(27)			(27)		1,022	1,022			
100245228	FAIRBURN	GA		10/06/2025		734		(10)			(10)		724	724			
100272368	BAKERSFIELD	CA		01/08/2026		1,368		(29)			(29)		1,339	1,339			
100179890	HAYDEN	ID		11/25/2024		1,033		120			120		1,153	1,153			
100142688	DENTON	TX		02/08/2024		950		20			20		970	970			
100203297	ANNAPOLIS	MD		03/27/2025		661		(18)			(18)		643	643			
100165750	THE COLONY	TX		08/29/2024		675		(30)			(30)		645	645			
100117295	MANSFIELD	NJ		07/20/2023		358		8			8		366	366			
100255823	GLEN ALLEN	VA		11/24/2025		1,116		(31)			(31)		1,085	1,085			
100235244	PLAINVILLE	CT		08/29/2025		674		(15)			(15)		659	659			
100162880	CHARLOTTE	NC		08/12/2024		735		(11)			(11)		724	724			
100160913	PORT CHARLOTTE	FL		07/24/2024		688		(12)			(12)		676	676			
100166256	WAUKEE	IA		09/09/2024		818		26			26		844	844			
100161075	RALEIGH	NC		07/24/2024		1,424		(9)			(9)		1,415	1,415			
100209381	FORNEY	TX		04/29/2025		836		(27)			(27)		809	809			
100211982	MCKINNEY	TX		05/22/2025		718		13			13		731	731			
100116773	STATEN ISLAND	NY		07/20/2023		3,604		933			933		4,537	4,537			
100120091	VANCOUVER	WA		08/11/2023		181							181	181			
100158782	SILT	CO		07/10/2024		2,039		(43)			(43)		1,996	1,996			
100114694	WILLIS	TX		06/29/2023		2,648		(86)			(86)		2,562	2,562			
100150710	PORT SAINT LUCIE	FL		05/06/2024		716		(17)			(17)		699	699			
100179756	FORT WORTH	TX		11/21/2024		879		33			33		912	912			
100158011	CHERRY HILL	NJ		07/09/2024		673		(4)			(4)		669	669			
100220360	MEADOWVIEW	VA		07/14/2025		656		(16)			(16)		640	640			
100261615	ASHBURN	VA		12/15/2025		7,738		(259)			(259)		7,479	7,479			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246650	TACOMA	WA		10/15/2025		739		(31)			(31)		708	708			
100126382	ABSECON	NJ		08/30/2023		708		(23)			(23)		685	685			
100210157	RESTON	VA		05/07/2025		1,005		(4)			(4)		1,001	1,001			
100209584	HOBE SOUND	FL		05/02/2025		469		(12)			(12)		457	457			
100254487	SHINER	TX		11/07/2025		717		(14)			(14)		703	703			
100139564	NORTH CHESTERFIELD	VA		12/28/2023		4,328		(204)			(204)		4,124	4,124			
100063459	LEHI	UT		07/01/2021		1,718		(16)			(16)		1,702	1,702			
100142551	BURNSVILLE	MN		02/08/2024		1,414		(23)			(23)		1,391	1,391			
100084495	LAWRENCEVILLE	GA		09/02/2022		917		(13)			(13)		904	904			
100235403	MIAMI GARDENS	FL		08/29/2025		744		(9)			(9)		735	735			
100151282	LA QUINTA	CA		05/10/2024		1,085		(25)			(25)		1,060	1,060			
100170477	CRYSTAL LAKE	IL		10/09/2024		689		(12)			(12)		677	677			
100268508	MINNETONKA	MN		12/29/2025		650		(25)			(25)		625	625			
100168341	CARROLLTON	TX		09/20/2024		721		(20)			(20)		701	701			
100110766	LITHONIA	GA		08/11/2023		697		(25)			(25)		672	672			
100129781	WATAUGA	TX		09/27/2023		526		(17)			(17)		509	509			
100219827	OCALA	FL		07/08/2025		3,428		(79)			(79)		3,349	3,349			
100211839	BRICK	NJ		05/19/2025		696		(15)			(15)		681	681			
100157240	LABELLE	FL		02/20/2025		692		(12)			(12)		680	680			
100140597	ANNA	TX		01/19/2024		626		(12)			(12)		614	614			
100173222	UNION	KY		10/30/2024		884		(7)			(7)		877	877			
100128015	CLARKSVILLE	TN		09/08/2023		1,865		29			29		1,894	1,894			
100221296	ANNA	TX		07/22/2025		689		(17)			(17)		672	672			
100158662	HUDSON	FL		07/10/2024		695		(14)			(14)		681	681			
100192938	ROYSE CITY	TX		02/10/2025		975		82			82		1,057	1,057			
100283380	KUNA	ID		03/11/2026		746		(21)			(21)		725	725			
100137750	SMYRNA	TN		12/08/2023		816		(2)			(2)		814	814			
100158107	CINCINNATI	OH		07/09/2024		688		(15)			(15)		673	673			
100221443	NOKOMIS	FL		07/22/2025		21,275		(430)			(430)		20,845	20,845			
100214359	BELLA VISTA	AR		06/02/2025		628		(14)			(14)		614	614			
100146945	ALBUQUERQUE	NM		03/26/2024		733		(13)			(13)		720	720			
100236879	PROVIDENCE	RI		09/12/2025		685		(21)			(21)		664	664			
100168439	ROUND ROCK	TX		09/25/2024		2,161		(35)			(35)		2,126	2,126			
100214375	CHARLOTTE	NC		06/02/2025		648		(19)			(19)		629	629			
100080377	VICTORIA	TX		04/14/2022		1,228		(45)			(45)		1,183	1,183			
100202705	MAULDIN	SC		03/24/2025		694		(20)			(20)		674	674			
100230109	CLEVELAND	TN		08/26/2025		1,902		(73)			(73)		1,829	1,829			
100147931	RALEIGH	NC		04/08/2024		843		14			14		857	857			
100164344	BUCKEYE	AZ		08/21/2024		700		(17)			(17)		683	683			
100180415	EAGLE RIVER	AK		11/25/2024		962		(8)			(8)		954	954			
100066815	AMHERST	NY		08/02/2021		1,794		5			5		1,799	1,799			
100134718	LAS VEGAS	NV		10/30/2023		733		(8)			(8)		725	725			
100174142	FREDERICKSBURG	VA		10/31/2024		760		(35)			(35)		725	725			
100243508	CENTER VALLEY	PA		09/26/2025		721		(26)			(26)		695	695			
100080161	GALVESTON	TX		02/25/2022		2,921		(11)			(11)		2,910	2,910			
100116399	DORAL	FL		07/20/2023		1,346		166			166		1,512	1,512			
100169854	BENTONVILLE	AR		09/30/2024		773		(17)			(17)		756	756			
100202376	RAVENEL	SC		03/19/2025		597		(28)			(28)		569	569			
100179719	FUQUAY VARINA	NC		11/21/2024		906		47			47		953	953			
100221080	JEFFERSONTOWN	KY		07/18/2025		621		(20)			(20)		601	601			
100228503	TACOMA	WA		08/11/2025		631		(26)			(26)		605	605			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161299	LAKE JACKSON	TX		07/25/2024		677		(13)			(13)		664	664			
100120558	VISALIA	CA		08/18/2023		500		(29)			(29)		471	471			
100175990	TAMPA	FL		11/14/2024		829		(10)			(10)		819	819			
100235897	PALATINE	IL		09/04/2025		713		(22)			(22)		691	691			
100200405	EDGEWATER	FL		03/10/2025		650		(23)			(23)		627	627			
100277705	LAS VEGAS	NV		02/19/2026		2,013		(22)			(22)		1,991	1,991			
100102483	DEER PARK	IL		06/07/2023		2,632		(10)			(10)		2,622	2,622			
100133347	WESTON	FL		11/21/2023		733		8			8		741	741			
100102036	WEBSTER	TX		04/14/2023		710		(41)			(41)		669	669			
100084856	SNELLVILLE	GA		08/02/2022		720		(21)			(21)		699	699			
100169653	CHARLOTTE	NC		09/30/2024		694		(20)			(20)		674	674			
100088376	MIAMI	FL		01/06/2023		888		8			8		896	896			
100153271	DAHLONEGA	GA		05/30/2024		673		(4)			(4)		669	669			
100118104	WALL TOWNSHIP	NJ		07/20/2023		1,070		(61)			(61)		1,009	1,009			
100220995	CHARLOTTE	NC		07/18/2025		656		(21)			(21)		635	635			
100238622	ALLEN	TX		09/19/2025		3,710		(141)			(141)		3,569	3,569			
100076259	WHITEFISH	MT		01/07/2022		1,537		(37)			(37)		1,500	1,500			
100193601	LAS VEGAS	NV		02/10/2025		708		3			3		711	711			
100128192	ELIZABETH CITY	NC		09/18/2023		706		20			20		726	726			
100277700	SAN ANTONIO	TX		02/19/2026		706		(29)			(29)		677	677			
100076469	ORLANDO	FL		12/21/2021		1,458		(47)			(47)		1,411	1,411			
100273062	CLERMONT	FL		01/15/2026		711		(18)			(18)		693	693			
100149518	CHICAGO	IL		04/26/2024		645		13			13		658	658			
100201072	LEBANON	TN		03/12/2025		709		(19)			(19)		690	690			
100268438	WHITEHALL	PA		12/29/2025		729		(18)			(18)		711	711			
100246729	KATY	TX		10/15/2025		1,067		(51)			(51)		1,016	1,016			
100189108	HOUSTON	TX		01/13/2025		956		(23)			(23)		933	933			
100182545	FORT WORTH	TX		12/12/2024		699		(16)			(16)		683	683			
100079116	COEUR D ALENE	ID		02/24/2022		1,397		(20)			(20)		1,377	1,377			
100186346	LADY LAKE	FL		12/30/2024		895		(24)			(24)		871	871			
100147924	LAKEMONT	GA		04/08/2024		920		(1)			(1)		919	919			
100206529	MONTGOMERY	TX		04/22/2025		32,555		(816)			(816)		31,739	31,739			
100137686	RALEIGH	NC		12/08/2023		792		12			12		804	804			
100170090	OLD HICKORY	TN		10/08/2024		1,727		(64)			(64)		1,663	1,663			
100127479	WEST GROVE	PA		09/08/2023		801		(4)			(4)		797	797			
100116795	DAVENPORT	FL		07/20/2023		1,292		70			70		1,362	1,362			
100193163	CLINTON TOWNSHIP	MI		03/20/2025		666		(8)			(8)		658	658			
100209903	MODESTO	CA		06/11/2025		628		(33)			(33)		595	595			
100075723	WOODBRIDGE	VA		12/01/2021		1,716		(14)			(14)		1,702	1,702			
100182139	SAVANNAH	GA		12/12/2024		98,329		(1,954)			(1,954)		96,375	96,375			
100070516	COLORADO SPRINGS	CO		09/23/2021		1,366		(47)			(47)		1,319	1,319			
100150508	MIDDLETOWN	DE		05/03/2024		990		23			23		1,013	1,013			
100245333	DALLAS	TX		10/06/2025		21,668		(867)			(867)		20,801	20,801			
100273121	FORT WORTH	TX		01/15/2026		835		4			4		839	839			
100179794	DADE CITY	FL		11/21/2024		817		(17)			(17)		800	800			
100147929	HAMPTON	GA		04/08/2024		889		27			27		916	916			
100186873	DALLAS	TX		01/07/2025		656		(20)			(20)		636	636			
100254587	TOBYHANNA	PA		11/10/2025		602		(28)			(28)		574	574			
100110329	GEORGETOWN	TX		06/30/2023		860		22			22		882	882			
100181950	ROSENBERG	TX		12/12/2024		720		(12)			(12)		708	708			
100173093	ORLANDO	FL		10/30/2024		706		(25)			(25)		681	681			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138281	OCOEE	FL		12/18/2023		453		(9)			(9)		444	444			
100188273	WESLEY CHAPEL	FL		01/08/2025		838		13			13		851	851			
100228700	CHARLOTTE	NC		08/11/2025		718		(19)			(19)		699	699			
100120740	RANCHO MIRAGE	CA		08/25/2023		733		(4)			(4)		729	729			
100201024	DETROIT	MI		03/12/2025		742		(7)			(7)		735	735			
100129715	BEAUFORT	SC		09/29/2023		710		(2)			(2)		708	708			
100203478	PHOENIX	AZ		03/26/2025		641		(10)			(10)		631	631			
100238846	KILLEEN	TX		09/23/2025		647		(30)			(30)		617	617			
100221458	PORTLAND	OR		07/22/2025		652		(28)			(28)		624	624			
100186373	SUMMERVILLE	SC		12/30/2024		668		(17)			(17)		651	651			
100161520	DAVENPORT	FL		07/30/2024		703		(18)			(18)		685	685			
100143215	FORT WORTH	TX		02/16/2024		1,033		(2)			(2)		1,031	1,031			
100155027	SMYRNA	GA		07/19/2024		781		(16)			(16)		765	765			
100228678	RALEIGH	NC		08/11/2025		743		(10)			(10)		733	733			
100200320	NEWAYGO	MI		03/10/2025		669		(23)			(23)		646	646			
100213257	ATASCADERO	CA		05/29/2025		6,446		(149)			(149)		6,297	6,297			
100266944	BASYE	VA		12/23/2025		1,714		(49)			(49)		1,665	1,665			
100267257	GARLAND	TX		12/24/2025		714		(17)			(17)		697	697			
100254630	LOCUST	NC		11/10/2025		719		(22)			(22)		697	697			
100100813	GLEN BURNIE	MD		04/28/2023		1,211		23			23		1,234	1,234			
100115838	GLASSBORO	NJ		07/20/2023		745		(6)			(6)		739	739			
100199320	ROUND ROCK	TX		03/05/2025		725		(13)			(13)		712	712			
100188692	ATLANTA	GA		01/09/2025		707		(9)			(9)		698	698			
100235115	HIGHLANDS RANCH	CO		08/28/2025		759		(7)			(7)		752	752			
100100332	PEMBROKE PINES	FL		04/27/2023		1,058		130			130		1,188	1,188			
100180326	SPRING HILL	TN		11/25/2024		868		8			8		876	876			
100153460	HACKETTSTOWN	NJ		05/30/2024		657		(31)			(31)		626	626			
100138106	DAVENPORT	FL		12/14/2023		589		5			5		594	594			
100215711	MIAMI	FL		06/13/2025		626		(28)			(28)		598	598			
100175488	AUBURN	GA		12/23/2024		15,954		(124)			(124)		15,830	15,830			
100186405	SPANISH FORK	UT		12/30/2024		761		(7)			(7)		754	754			
100099996	LAS VEGAS	NV		03/28/2023		729		(5)			(5)		724	724			
100179737	FORT WORTH	TX		11/21/2024		1,453		104			104		1,557	1,557			
100284695	LAUREL	MD		03/27/2026		452		(19)			(19)		433	433			
100247027	MONT BELVIEU	TX		10/22/2025		597		(20)			(20)		577	577			
100100841	KEYPORT	NJ		04/28/2023		1,133		69			69		1,202	1,202			
100081374	GATLINBURG	TN		03/18/2022		1,463		12			12		1,475	1,475			
100221493	LEWISVILLE	TX		07/22/2025		806		(27)			(27)		779	779			
100253928	EASTPORT	ME		10/30/2025		430		(31)			(31)		399	399			
100190069	LAKE PLACID	FL		01/21/2025		701		(19)			(19)		682	682			
100110060	PIKESVILLE	MD		06/23/2023		674		(13)			(13)		661	661			
100157644	ROCKFORD	IL		06/28/2024		191		(6)			(6)		185	185			
100258526	CORTEZ	CO		12/05/2025		1,469		(62)			(62)		1,407	1,407			
100102201	KISSIMMEE	FL		04/14/2023		663		(2)			(2)		661	661			
100272200	PHOENIX	AZ		01/08/2026		767		(13)			(13)		754	754			
100239029	SAN JUAN BAUTISTA	CA		09/29/2025		1,226		(47)			(47)		1,179	1,179			
100135497	DENTON	TX		11/13/2023		906		64			64		970	970			
100195146	FRANKLIN	GA		02/24/2025		692		(15)			(15)		677	677			
100283424	LANCASTER	CA		03/11/2026		485		(15)			(15)		470	470			
100157932	BUFFALO	NY		07/09/2024		707		(8)			(8)		699	699			
100218683	ATLANTA	GA		06/27/2025		714		(11)			(11)		703	703			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079118	MESA	AZ		02/24/2022		1,475		(20)			(20)		1,455	1,455			
100219397	AUBREY	TX		07/07/2025		705		(25)			(25)		680	680			
100015813	PLYMOUTH	MA		02/27/2018		1,731		14			14		1,745	1,745			
100166224	STEPHENS CITY	VA		09/09/2024		2,124		23			23		2,147	2,147			
100134663	LAKEVILLE	PA		10/30/2023		657		(6)			(6)		651	651			
100195623	COLUMBIA	SC		02/24/2025		728		11			11		739	739			
100076088	HIALEAH	FL		01/07/2022		1,453		(18)			(18)		1,435	1,435			
100116843	SPRINGVILLE	UT		07/20/2023		1,174		261			261		1,435	1,435			
100137004	LEANDER	TX		11/28/2023		777		26			26		803	803			
100188310	MEADOWS PLACE	TX		01/08/2025		778		(7)			(7)		771	771			
100211695	CHELSEA	MI		05/19/2025		2,342		(45)			(45)		2,297	2,297			
100188747	KATY	TX		01/09/2025		676		(26)			(26)		650	650			
100166204	FORT WORTH	TX		09/09/2024		862		32			32		894	894			
100206100	MIDDLEBURG	FL		04/16/2025		743		(14)			(14)		729	729			
100133537	BLUE RIDGE	GA		10/19/2023		595		(11)			(11)		584	584			
100218670	OAKLAND PARK	FL		06/27/2025		1,018		(14)			(14)		1,004	1,004			
100080797	YUCCA VALLEY	CA		03/15/2022		1,223		(24)			(24)		1,199	1,199			
100218735	AUSTIN	TX		06/27/2025		743		(6)			(6)		737	737			
100137024	SAN ANTONIO	TX		11/28/2023		1,022		98			98		1,120	1,120			
100146315	BENNINGTON	NE		03/19/2024		1,550		(66)			(66)		1,484	1,484			
100192227	NAPLES	NY		01/31/2025		707		(21)			(21)		686	686			
100066975	SAUGUS	MA		08/02/2021		2,881		53			53		2,934	2,934			
100182543	LANGHORNE	PA		12/12/2024		728		(14)			(14)		714	714			
100213712	GILBERT	AZ		05/29/2025		574		(23)			(23)		551	551			
100276972	CYPRESS	TX		01/30/2026		452		(14)			(14)		438	438			
100127592	BRASELTON	GA		09/08/2023		1,016		60			60		1,076	1,076			
100205072	MONROE	NC		04/11/2025		718		(18)			(18)		700	700			
100228957	WYLIE	TX		09/10/2025		624		(29)			(29)		595	595			
100244791	ALBRIGHTSVILLE	PA		09/29/2025		622		(26)			(26)		596	596			
100214792	JACKSONVILLE	FL		06/11/2025		703		(2)			(2)		701	701			
100144207	MYRTLE BEACH	SC		03/07/2024		836							836	836			
100247623	THORNTON	CO		10/29/2025		771		(18)			(18)		753	753			
100101751	WATERBURY	CT		03/31/2023		712		(16)			(16)		696	696			
100134289	MIAMI	FL		10/27/2023		628		(30)			(30)		598	598			
100167084	KILLEEN	TX		09/13/2024		674		(27)			(27)		647	647			
100168108	PALM DESERT	CA		09/20/2024		864		(11)			(11)		853	853			
100215880	DURHAM	NC		06/12/2025		652		(20)			(20)		632	632			
100146984	NAPLES	FL		03/26/2024		768		(16)			(16)		752	752			
100151386	MESQUITE	TX		05/10/2024		720		(16)			(16)		704	704			
100172370	LAS VEGAS	NV		10/23/2024		628		(10)			(10)		618	618			
100212140	BOONE	NC		05/22/2025		703		(6)			(6)		697	697			
100116802	MOORESVILLE	NC		07/20/2023		1,718		472			472		2,190	2,190			
100247185	RALEIGH	NC		10/23/2025		764		(11)			(11)		753	753			
100160140	KENNEWICK	WA		07/17/2024		976		(27)			(27)		949	949			
100114830	OCEAN PINES	MD		07/10/2023		745		(7)			(7)		738	738			
100257643	MINNETONKA	MN		11/26/2025		588		(26)			(26)		562	562			
100157903	LONGS	SC		07/09/2024		884		52			52		936	936			
100243258	JUSTIN	TX		09/26/2025		4,073		(188)			(188)		3,885	3,885			
100268193	HYATTSVILLE	MD		12/29/2025		1,723		(2)			(2)		1,721	1,721			
100195386	WHITE CLOUD	MI		02/24/2025		687		(10)			(10)		677	677			
100143103	ENID	OK		02/16/2024		569		(3)			(3)		566	566			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142694	CAPE CORAL	FL		02/08/2024		880		4			4		884	884			
100210677	TWIN PEAKS	CA		05/15/2025		1,581		(67)			(67)		1,514	1,514			
100209378	SUNLAND PARK	NM		04/29/2025		2,757		(110)			(110)		2,647	2,647			
100205901	MINNEAPOLIS	MN		04/14/2025		656		(15)			(15)		641	641			
100117116	BROOKLYN	NY		07/20/2023		1,178		166			166		1,344	1,344			
100166193	BALTIMORE	MD		09/09/2024		947		(22)			(22)		925	925			
100160872	PITTSBURGH	PA		07/24/2024		659		(15)			(15)		644	644			
100170516	SANTA ROSA BEACH	FL		10/09/2024		563		(32)			(32)		531	531			
100283056	PORT CHARLOTTE	FL		03/09/2026		1,164		(2)			(2)		1,162	1,162			
100188315	WILMINGTON	NC		01/08/2025		775		(10)			(10)		765	765			
100268262	ARNOLD	CA		12/29/2025		958		(32)			(32)		926	926			
100215987	PALMER	AK		07/11/2025		5,517							5,517	5,517			
100246453	CAROLINA BEACH	NC		10/10/2025		623		(24)			(24)		599	599			
100169697	MARYVILLE	TN		09/30/2024		3,258		(84)			(84)		3,174	3,174			
100244907	FARMERS BRANCH	TX		09/29/2025		728		(6)			(6)		722	722			
100253380	ORLANDO	FL		10/30/2025		1,359		(44)			(44)		1,315	1,315			
100194726	SAINT CHARLES	MO		02/21/2025		1,979		14			14		1,993	1,993			
100194517	CLERMONT	FL		02/14/2025		699		(30)			(30)		669	669			
100168568	LYNCHBURG	VA		09/25/2024		728		(12)			(12)		716	716			
100179793	SHERRILLS FORD	NC		11/21/2024		900		14			14		914	914			
100071101	APPLE VALLEY	CA		10/01/2021		1,742		(2)			(2)		1,740	1,740			
100229901	MARICOPA	AZ		08/18/2025		639		(25)			(25)		614	614			
100181861	RICE LAKE	WI		12/12/2024		692		(18)			(18)		674	674			
100203277	WAUKEE	IA		03/27/2025		887		41			41		928	928			
100165956	THOUSAND PALMS	CA		09/06/2024		678		(30)			(30)		648	648			
100132687	MARYSVILLE	WA		11/03/2023		614		(12)			(12)		602	602			
100145955	ALPHARETTA	GA		03/19/2024		1,536		(45)			(45)		1,491	1,491			
100100925	VALLEJO	CA		04/28/2023		4,037		215			215		4,252	4,252			
100079277	PENSACOLA BEACH	FL		02/28/2022		5,215		(82)			(82)		5,133	5,133			
100149479	COLUMBIA	SC		04/24/2024		802		(15)			(15)		787	787			
100137027	FORT WORTH	TX		11/28/2023		864		72			72		936	936			
100221237	ST SIMONS ISLAND	GA		07/21/2025		2,495		(71)			(71)		2,424	2,424			
100109034	LOGANVILLE	GA		06/02/2023		1,063		(12)			(12)		1,051	1,051			
100179740	FAIRHOPE	AL		11/21/2024		889		40			40		929	929			
100173459	GLASSBORO	NJ		10/29/2024		763		(23)			(23)		740	740			
100173473	GLASSBORO	NJ		10/29/2024		754		(14)			(14)		740	740			
100190078	CHATTANOOGA	TN		01/21/2025		779		4			4		783	783			
100244870	CLINTON	TN		09/29/2025		666		(26)			(26)		640	640			
100227123	VIRGINIA BEACH	VA		07/30/2025		922		(33)			(33)		889	889			
100235813	SUN CITY WEST	AZ		09/04/2025		757		(31)			(31)		726	726			
100132259	CHARLOTTE	NC		10/13/2023		715		7			7		722	722			
100212344	ROWLETT	TX		05/28/2025		663		(16)			(16)		647	647			
100147773	LAWRENCEVILLE	GA		04/08/2024		853		(4)			(4)		849	849			
100137327	MIAMI	FL		12/01/2023		571		(23)			(23)		548	548			
100156250	SARASOTA	FL		06/20/2024		1,161		(20)			(20)		1,141	1,141			
100136547	GULF SHORES	AL		11/20/2023		1,179		89			89		1,268	1,268			
100136912	ANNA	TX		11/27/2023		693		3			3		696	696			
100171669	MELISSA	TX		10/16/2024		689		(26)			(26)		663	663			
100171794	FORNEY	TX		10/17/2024		449		(8)			(8)		441	441			
100067642	LANCASTER	CA		09/23/2021		1,608		(34)			(34)		1,574	1,574			
100089435	PORTLAND	OR		11/18/2022		1,925		(42)			(42)		1,883	1,883			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168418	ANNA	TX		09/25/2024		1,434		(33)			(33)		1,401	1,401			
100201480	MICCO	FL		03/12/2025		773		6			6		779	779			
100023220	AUSTIN	TX		08/16/2018		1,547		(14)			(14)		1,533	1,533			
100227007	THE VILLAGES	FL		07/30/2025		602		(28)			(28)		574	574			
100102022	HOUSTON	TX		04/14/2023		692		(9)			(9)		683	683			
100060230	NORTH LAS VEGAS	NV		06/25/2021		1,574		(44)			(44)		1,530	1,530			
100179604	GRANBURY	TX		11/21/2024		725		(19)			(19)		706	706			
100162599	PEORIA	AZ		08/12/2024		5,415		(101)			(101)		5,314	5,314			
100245246	BOLINGBROOK	IL		10/06/2025		705		(28)			(28)		677	677			
100247063	SOUTH OGDEN	UT		10/22/2025		458		(8)			(8)		450	450			
100119201	HATTERAS	NC		07/31/2023		782		1			1		783	783			
100164748	POCONO LAKE	PA		08/26/2024		800		(17)			(17)		783	783			
100137138	LAKELAND	FL		11/28/2023		658		(42)			(42)		616	616			
100219255	WELLINGTON	NV		06/30/2025		961		(23)			(23)		938	938			
100192498	BUCKEYE	AZ		02/07/2025		597		(25)			(25)		572	572			
100132088	MESQUITE	TX		10/13/2023		727		(7)			(7)		720	720			
100130444	ARTESIA	CA		09/28/2023		603		(29)			(29)		574	574			
100139248	RICHMOND	TX		12/28/2023		3,951		(14)			(14)		3,937	3,937			
100219304	TUCSON	AZ		06/30/2025		628		(20)			(20)		608	608			
100227153	YULEE	FL		07/30/2025		629		(26)			(26)		603	603			
100253162	HILLIARD	OH		10/30/2025		625		(22)			(22)		603	603			
100172530	ACCOKEEK	MD		10/23/2024		1,232		(29)			(29)		1,203	1,203			
100156504	MADISON	WI		06/24/2024		779		(9)			(9)		770	770			
100176227	LITTLETON	CO		12/20/2024		417		(1)			(1)		416	416			
100201706	PHILADELPHIA	PA		03/18/2025		1,767		14			14		1,781	1,781			
100235370	SUMMERVILLE	SC		08/29/2025		677		1			1		678	678			
100180015	PINEDALE	AZ		11/25/2024		1,035		(4)			(4)		1,031	1,031			
100000104	BEAUMONT	CA		12/17/2015		2,158		(54)			(54)		2,104	2,104			
100160890	PORT SAINT LUCIE	FL		07/24/2024		800		(5)			(5)		795	795			
100110308	OLDSMAR	FL		06/30/2023		981		24			24		1,005	1,005			
100171717	KANNAPOLIS	NC		10/17/2024		647							647	647			
100182430	CHAMPLIN	MN		12/12/2024		662		(15)			(15)		647	647			
100134095	LAS VEGAS	NV		12/08/2023		441		4			4		445	445			
100253241	BROWNSBURG	IN		10/30/2025		1,044		(36)			(36)		1,008	1,008			
100209857	PINEHURST	ID		05/05/2025		1,597		(2)			(2)		1,595	1,595			
100204169	NORTH POTOMAC	MD		03/31/2025		1,913		(117)			(117)		1,796	1,796			
100203095	REDMOND	OR		03/27/2025		730		(30)			(30)		700	700			
100220977	BOZEMAN	MT		07/18/2025		671		(23)			(23)		648	648			
100100407	NORWOOD	PA		04/27/2023		1,064		151			151		1,215	1,215			
100118967	ANNAPOLIS	MD		07/27/2023		678		(31)			(31)		647	647			
100159339	BLOOMINGDALE	GA		07/15/2024		720		(16)			(16)		704	704			
100079774	LOMITA	CA		04/08/2022		1,172		88			88		1,260	1,260			
100207247	PHILADELPHIA	PA		04/28/2025		12,234		82			82		12,316	12,316			
100273985	DUNMORE	PA		01/26/2026		471		(9)			(9)		462	462			
100171572	LOUISVILLE	KY		10/16/2024		2,141		(50)			(50)		2,091	2,091			
100246170	TAMPA	FL		10/08/2025		605		(27)			(27)		578	578			
100177455	STATEN ISLAND	NY		01/16/2025		7,654		(352)			(352)		7,302	7,302			
100169864	AUSTIN	TX		09/30/2024		759		(24)			(24)		735	735			
100219182	MOUNT VERNON	TX		06/27/2025		868		(29)			(29)		839	839			
100065326	SACRAMENTO	CA		07/28/2021		1,552		(47)			(47)		1,505	1,505			
100081272	EL SOBRANTE	CA		03/18/2022		1,607		35			35		1,642	1,642			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152259	MCKINNEY	TX		05/17/2024		742		(7)			(7)		735	735			
5.00008E+11	S-GRAVENHAGE	NLD		12/23/2025		8,542						141	8,683	8,554	(129)		(129)
100150953	TUCSON	AZ		05/08/2024		1,319		60			60		1,379	1,379			
100228539	PLAIN CITY	OH		08/11/2025		702		(21)			(21)		681	681			
100075184	FREDERICKSBURG	VA		12/01/2021		1,036		(10)			(10)		1,026	1,026			
100172259	WYLIE	TX		10/21/2024		690		(27)			(27)		663	663			
100179566	LAKEWOOD	OH		11/21/2024		766		(12)			(12)		754	754			
100245894	LAS VEGAS	NV		10/24/2025		2,891		(93)			(93)		2,798	2,798			
100274049	MESQUITE	TX		01/26/2026		667		(14)			(14)		653	653			
100192158	BLUFFTON	SC		01/31/2025		923		(25)			(25)		898	898			
100218931	LONGS	SC		06/27/2025		514		17			17		531	531			
100110674	TUCSON	AZ		06/30/2023		796		(8)			(8)		788	788			
100115003	STOCKTON	CA		07/14/2023		795		(7)			(7)		788	788			
100179955	YORKVILLE	IL		11/25/2024		669		(16)			(16)		653	653			
100132248	DAYTONA BEACH	FL		10/13/2023		725		(4)			(4)		721	721			
100143281	BEL AIRE	KS		02/16/2024		715		(14)			(14)		701	701			
100102181	SAN DIEGO	CA		04/14/2023		722		(7)			(7)		715	715			
100135188	STONE MOUNTAIN	GA		11/07/2023		563		(2)			(2)		561	561			
100144046	MONROE	NC		03/07/2024		760		2			2		762	762			
100100792	LA PLATA	MD		04/28/2023		1,123		61			61		1,184	1,184			
100142026	GRAND PRAIRIE	TX		02/29/2024		567		(29)			(29)		538	538			
100162022	GLENDALE	AZ		07/31/2024		698		(36)			(36)		662	662			
100110241	ARDEN	NC		06/30/2023		960		11			11		971	971			
100193206	LANHAM	MD		02/10/2025		449		(6)			(6)		443	443			
100169753	MESA	AZ		09/30/2024		796		(8)			(8)		788	788			
100202227	FORT PIERCE	FL		04/17/2025		1,309		(21)			(21)		1,288	1,288			
100118775	POINCIANA	FL		07/25/2023		577		(7)			(7)		570	570			
100141609	AURORA	IL		01/30/2024		156		(1)			(1)		155	155			
100119526	GEORGETOWN	TX		07/28/2023		1,879		41			41		1,920	1,920			
100206447	SAINT AUGUSTINE	FL		04/22/2025		723		(32)			(32)		691	691			
100189792	BRADENTON	FL		01/21/2025		2,818		118			118		2,936	2,936			
100019684	BURLINGTON	VT		07/26/2018		6,578		35			35		6,613	6,613			
100151231	DENTON	TX		05/10/2024		747		(12)			(12)		735	735			
100283080	KINGSTON	NY		03/09/2026		638		(16)			(16)		622	622			
100203329	GOSHEN	KY		03/27/2025		722		(24)			(24)		698	698			
100155125	EDMOND	OK		07/19/2024		643		(42)			(42)		601	601			
100283488	PENNSBURG	PA		03/11/2026		507		(19)			(19)		488	488			
100284909	MORRISVILLE	NC		03/27/2026		451		(16)			(16)		435	435			
100273150	SHELBYVILLE	TN		01/15/2026		670		(16)			(16)		654	654			
100201049	HAMPSHIRE	IL		03/12/2025		1,295		(29)			(29)		1,266	1,266			
100173355	OAK RIDGE	TN		10/30/2024		749		(21)			(21)		728	728			
100272481	RICHMOND	VA		01/08/2026		677		(8)			(8)		669	669			
100210728	PALM DESERT	CA		05/15/2025		771		(27)			(27)		744	744			
100162939	WILLIAMSBURG	VA		08/12/2024		689		(18)			(18)		671	671			
100182149	CHARLOTTE	NC		12/12/2024		606		(22)			(22)		584	584			
100068891	YORKTOWN HEIGHTS	NY		09/01/2021		1,435							1,435	1,435			
100162601	SUWANEE	GA		08/12/2024		689		(16)			(16)		673	673			
100189413	SUMMERVILLE	SC		01/14/2025		648		(30)			(30)		618	618			
100273151	WEST FALLS	NY		01/15/2026		2,128		(36)			(36)		2,092	2,092			
100173095	COCONUT CREEK	FL		10/30/2024		1,272		(46)			(46)		1,226	1,226			
100273102	COLUMBUS	OH		01/15/2026		746		(9)			(9)		737	737			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127642	EDGEWATER	MD		09/08/2023		841		7			7		848	848			
100202747	SAINT LOUIS	MO		03/24/2025		674		(20)			(20)		654	654			
100071267	CONROE	TX		10/01/2021		1,672		(1)			(1)		1,671	1,671			
100194285	DEKALB	IL		02/14/2025		679		(29)			(29)		650	650			
100190957	STUART	FL		01/28/2025		839		(1)			(1)		838	838			
100110191	TROY	MI		06/30/2023		813		(8)			(8)		805	805			
100214055	DENHAM SPRINGS	LA		05/29/2025		438		(26)			(26)		412	412			
100188823	FORT WORTH	TX		01/09/2025		866		30			30		896	896			
100057621	HUGO	MN		06/30/2021		758		(22)			(22)		736	736			
100103009	SEVIERVILLE	TN		06/22/2023		738		(34)			(34)		704	704			
100175951	ANGIER	NC		11/14/2024		836		6			6		842	842			
100155329	HOFFMAN EST	IL		07/19/2024		787		(8)			(8)		779	779			
100155643	BRADENTON	FL		06/18/2024		412		(18)			(18)		394	394			
100160966	SACRAMENTO	CA		07/24/2024		636		(20)			(20)		616	616			
100067651	TAMPA	FL		09/23/2021		1,614		(35)			(35)		1,579	1,579			
100229452	OKLAHOMA CITY	OK		08/15/2025		112,370		(3,781)			(3,781)		108,589	108,589			
100257777	BRADENTON	FL		11/26/2025		1,724		(56)			(56)		1,668	1,668			
100162814	CROFTON	MD		08/12/2024		701		(14)			(14)		687	687			
100128206	SUWANEE	GA		09/18/2023		792		3			3		795	795			
100254927	CYPRESS	TX		11/17/2025		637		(35)			(35)		602	602			
100134481	KENNER	LA		10/30/2023		710		1			1		711	711			
100209830	TAMPA	FL		05/05/2025		690		(25)			(25)		665	665			
100247242	VIRGINIA BEACH	VA		10/23/2025		677		(15)			(15)		662	662			
100142539	WESLEY CHAPEL	FL		02/08/2024		699		(9)			(9)		690	690			
100128935	LAWRENCEVILLE	GA		09/22/2023		455		(8)			(8)		447	447			
100228076	YAKIMA	WA		08/07/2025		732		14			14		746	746			
100057596	PUYALLUP	WA		06/30/2021		1,591		(32)			(32)		1,559	1,559			
100065025	CITRUS HEIGHTS	CA		07/14/2021		1,574		(48)			(48)		1,526	1,526			
100144062	AMHERST	NY		03/07/2024		668							668	668			
100115547	SACRAMENTO	CA		07/19/2023		915		(14)			(14)		901	901			
100115706	HARTFORD	CT		07/20/2023		783		(14)			(14)		769	769			
100186940	HYATTSVILLE	MD		01/07/2025		759		4			4		763	763			
100152186	RALEIGH	NC		05/17/2024		662		3			3		665	665			
100068354	BARTOW	FL		08/25/2021		1,617		(48)			(48)		1,569	1,569			
100254107	ROUND ROCK	TX		12/12/2025		668		(27)			(27)		641	641			
100169494	PROVINCETOWN	MA		09/30/2024		2,607		(48)			(48)		2,559	2,559			
100100461	HOLLYWOOD	FL		04/27/2023		1,238		7			7		1,245	1,245			
100276680	HUDSON	NY		01/29/2026		931		(31)			(31)		900	900			
100152017	NORTH CHARLESTON	SC		06/14/2024		698		(22)			(22)		676	676			
100165760	KILLEEN	TX		08/29/2024		765		(35)			(35)		730	730			
100284755	OXFORD	NJ		03/27/2026		472		(14)			(14)		458	458			
100272526	CHICAGO	IL		01/08/2026		712		(21)			(21)		691	691			
100204536	SAN MARCOS	CA		04/04/2025		721		(22)			(22)		699	699			
100185461	PINELLAS PARK	FL		12/20/2024		844		37			37		881	881			
100192734	TRAVERSE CITY	MI		02/10/2025		463		(19)	1		(20)		443	443			
100268617	NORTH LAS VEGAS	NV		12/29/2025		740		(15)			(15)		725	725			
100150696	CHARLOTTE	NC		05/06/2024		1,338		(25)			(25)		1,313	1,313			
100193278	VENICE	FL		02/10/2025		631		(3)			(3)		628	628			
100193546	RANSOMVILLE	NY		02/10/2025		639		(6)			(6)		633	633			
100099640	CHANDLER	AZ		04/06/2023		300		(3)			(3)		297	297			
100135097	HENDERSON	NV		11/01/2023		1,175		100			100		1,275	1,275			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268671	FORNEY	TX		12/29/2025		1,006		(15)			(15)		991	991			
100268849	AURORA	IL		12/29/2025		756		(15)			(15)		741	741			
100268720	PRINCETON	TX		12/29/2025		758		(17)			(17)		741	741			
100268863	VENTNOR CITY	NJ		12/29/2025		751		(10)			(10)		741	741			
100102065	HIGHLAND	CA		04/14/2023		1,025		4			4		1,029	1,029			
100186010	LOUISVILLE	KY		12/27/2024		1,291		(39)			(39)		1,252	1,252			
100177052	NIANTIC	CT		01/16/2025		2,484		(57)			(57)		2,427	2,427			
100151038	DALLAS	GA		05/08/2024		596		40	1		39		635	635			
100229595	GAINESVILLE	GA		08/15/2025		601		(24)			(24)		577	577			
100192549	KISSIMMEE	FL		02/10/2025		811		59			59		870	870			
100147795	CAMP HILL	PA		04/08/2024		813		(4)			(4)		809	809			
100071467	PEORIA	AZ		10/26/2021		1,392		(102)			(102)		1,290	1,290			
100055881	MONTEREY	CA		03/26/2021		2,665		(68)			(68)		2,597	2,597			
100283347	ANN ARBOR	MI		03/11/2026		3,726		(54)			(54)		3,672	3,672			
100176550	PAYSON	AZ		11/15/2024		721		(17)			(17)		704	704			
100266878	KISSIMMEE	FL		12/23/2025		763		(17)			(17)		746	746			
100141986	HAMDEN	CT		02/29/2024		612		(21)			(21)		591	591			
100168413	MESQUITE	TX		09/25/2024		775		(14)			(14)		761	761			
100211415	PITTSBURGH	PA		05/16/2025		669		(24)			(24)		645	645			
100159333	PARRISH	FL		07/15/2024		898		8			8		906	906			
100170069	HOUSTON	TX		11/08/2024		719		(19)			(19)		700	700			
100213249	WEST HAVEN	UT		05/29/2025		1,127		(47)			(47)		1,080	1,080			
100243780	JACKSONVILLE	FL		09/29/2025		32,432		(619)			(619)		31,813	31,813			
100081097	CYPRESS	CA		03/18/2022		1,507		24			24		1,531	1,531			
100110037	PARKVILLE	MD		06/23/2023		661		(18)			(18)		643	643			
100218920	COON RAPIDS	MN		06/27/2025		644		(23)			(23)		621	621			
100235065	CLEVELAND	TN		08/28/2025		973		(17)			(17)		956	956			
100158166	WOODSTOCK	GA		07/09/2024		678		(14)			(14)		664	664			
100221751	LINCOLNTON	NC		07/25/2025		671		3			3		674	674			
100215725	KATY	TX		06/12/2025		590		(18)			(18)		572	572			
5.00008E+11	LEEUWARDEN	NLD		03/27/2026		1							1		(1)		(1)
100215835	SUNRISE BEACH	MO		06/12/2025		759		(11)			(11)		748	748			
100159470	WEST DES MOINES	IA		07/15/2024		965		(18)			(18)		947	947			
100255917	TWENTYNINE PALMS	CA		11/24/2025		447		(26)			(26)		421	421			
100173727	REUNION	FL		10/30/2024		793		(21)			(21)		772	772			
100078970	NEPTUNE CITY	NJ		02/24/2022		1,459		8			8		1,467	1,467			
100116895	GLENDALE	AZ		07/20/2023		1,010		(2)			(2)		1,008	1,008			
100261371	PHILADELPHIA	PA		12/08/2025		684		(22)			(22)		662	662			
100276684	HAGUE	VA		01/29/2026		689		(27)			(27)		662	662			
100153470	HILLCREST HEIGHTS	MD		05/30/2024		1,008							1,008	1,008			
100254411	ALLENTOWN	PA		11/07/2025		687		(21)			(21)		666	666			
100200734	ANGIER	NC		03/11/2025		824		7			7		831	831			
100076101	SPRINGFIELD	OR		01/07/2022		6,135		(83)			(83)		6,052	6,052			
100195579	BAKERSFIELD	CA		02/24/2025		578		(12)			(12)		566	566			
100238517	TALLAHASSEE	FL		09/19/2025		836		(32)			(32)		804	804			
100115839	RIO RANCHO	NM		07/20/2023		1,014		69			69		1,083	1,083			
100273125	MANSFIELD	TX		01/15/2026		878		(22)			(22)		856	856			
100147737	BROOMFIELD	CO		04/08/2024		1,840							1,840	1,840			
100188597	WOODRIDGE	IL		02/10/2025		369		(17)			(17)		352	352			
100207044	COLORADO SPRINGS	CO		04/24/2025		644		(25)			(25)		619	619			
100219954	COAL CREEK	CO		07/10/2025		642		(23)			(23)		619	619			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192489	COLUMBUS	OH		02/07/2025		544		(14)			(14)		530	530			
100214422	SPARKS	NV		06/02/2025		920		58			58		978	978			
100061844	PASO ROBLES	CA		07/01/2021		523		(4)			(4)		519	519			
100219712	FRISCO	TX		07/07/2025		814		12			12		826	826			
100189875	LORIS	SC		01/21/2025		709		(21)			(21)		688	688			
100273232	VERNAL	UT		01/16/2026		700		(7)			(7)		693	693			
100201097	OVIEDO	FL		03/12/2025		689		(20)			(20)		669	669			
100255748	PALM COAST	FL		11/24/2025		704		(27)			(27)		677	677			
100254382	ELLIJAY	GA		11/07/2025		718		(19)			(19)		699	699			
100135464	LELAND	NC		11/13/2023		870		69			69		939	939			
100216451	HYATTSVILLE	MD		06/20/2025		591		(28)			(28)		563	563			
100254483	MARYVILLE	TN		11/07/2025		724		(14)			(14)		710	710			
100268255	TUCSON	AZ		12/29/2025		3,628		(86)			(86)		3,542	3,542			
100158026	CEDAR PARK	TX		07/09/2024		757		(6)			(6)		751	751			
100162700	PENDERGRASS	GA		08/12/2024		1,203		7			7		1,210	1,210			
100169835	NORCROSS	GA		09/30/2024		783		(27)			(27)		756	756			
100136262	PLANT CITY	FL		11/20/2023		713		18			18		731	731			
100273916	NEW EGYPT	NJ		01/26/2026		684		(32)			(32)		652	652			
100268280	MANITOU SPRINGS	CO		12/29/2025		742		(13)			(13)		729	729			
100165504	FORT WORTH	TX		08/29/2024		715		(8)			(8)		707	707			
100255800	MCKINNEY	TX		11/24/2025		759		(14)			(14)		745	745			
100261476	EWING	NJ		12/09/2025		760		(15)			(15)		745	745			
100159341	LAND O LAKES	FL		07/15/2024		1,025		(18)			(18)		1,007	1,007			
100132324	CAPE FAIR	MO		11/03/2023		974		224			224		1,198	1,198			
100076322	N LAS VEGAS	NV		01/07/2022		1,553		(32)			(32)		1,521	1,521			
100245210	BEAUFORT	SC		10/06/2025		566		(7)			(7)		559	559			
100164401	MONROE	NC		08/21/2024		665		(10)			(10)		655	655			
100268684	MARSING	ID		12/29/2025		789		(8)			(8)		781	781			
100255824	GERMANTOWN	MD		11/24/2025		798		(17)			(17)		781	781			
100088052	KISSIMMEE	FL		10/25/2022		735		(21)			(21)		714	714			
100268521	ATHENS	GA		12/29/2025		2,063		12			12		2,075	2,075			
100234789	THE VILLAGES	FL		08/28/2025		1,235		(36)			(36)		1,199	1,199			
100221081	AVON	NC		07/18/2025		3,275		(115)	4		(119)		3,156	3,156			
100079203	SEBASTIAN	FL		02/24/2022		1,287		(26)			(26)		1,261	1,261			
100197558	POST FALLS	ID		02/26/2025		792		1			1		793	793			
100129285	PHOENIX	AZ		09/25/2023		707		12			12		719	719			
100144642	LAWRENCEVILLE	GA		03/13/2024		889		15			15		904	904			
100182572	MARICOPA	AZ		12/12/2024		775		(3)			(3)		772	772			
100152408	PORT RICHEY	FL		05/17/2024		679		(15)			(15)		664	664			
100115031	PORT ARANSAS	TX		07/14/2023		855		2			2		857	857			
100115106	WILMINGTON	NC		07/14/2023		852		5			5		857	857			
100165553	BAKERSFIELD	CA		08/29/2024		1,340		(31)			(31)		1,309	1,309			
100065299	WALDORF	MD		07/28/2021		1,446		(52)			(52)		1,394	1,394			
100133059	AMHERST	NY		11/29/2023		645		1			1		646	646			
100173292	NASHVILLE	TN		10/30/2024		915		(12)			(12)		903	903			
100131816	APPLE VALLEY	CA		10/06/2023		659		(22)			(22)		637	637			
100216622	WINCHESTER	NH		06/23/2025		1,634		(31)			(31)		1,603	1,603			
100219728	DERBY	VT		07/07/2025		33,334		(939)			(939)		32,395	32,395			
100255440	DUENWEG	MO		11/24/2025		731		(4)			(4)		727	727			
100246961	SAINT LOUIS	MO		10/17/2025		613		(25)			(25)		588	588			
100162944	LINDEN	VA		08/12/2024		672		(18)			(18)		654	654			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100163001	FORT MYERS	FL		08/12/2024		2,722		(65)			(65)		2,657	2,657			
100100241	NEWARK	NJ		03/17/2023		640		79			79		719	719			
100201179	GAINESVILLE	FL		03/12/2025		851		(29)			(29)		822	822			
100200516	MIAMI	FL		03/11/2025		671		(24)			(24)		647	647			
100119192	FORT WORTH	TX		07/31/2023		950		45			45		995	995			
100283278	SEGUIN	TX		03/11/2026		799		29			29		828	828			
100161397	FORNEY	TX		07/25/2024		417		(8)			(8)		409	409			
100173247	HOWARD CITY	MI		10/30/2024		748		(22)			(22)		726	726			
100272240	WOODSTOCK	GA		01/08/2026		701		(20)			(20)		681	681			
100245884	LEWISVILLE	TX		10/24/2025		689		(8)			(8)		681	681			
100193368	FREEHOLD	NJ		02/10/2025		26,287		(180)			(180)		26,107	26,107			
100135181	SEVERN	MD		11/07/2023		12,044		(51)			(51)		11,993	11,993			
100176560	NEW MARKET	VA		11/15/2024		777		(5)			(5)		772	772			
100255053	MELBOURNE	FL		11/19/2025		712		(15)			(15)		697	697			
100115747	BAKERSFIELD	CA		07/20/2023		894		(12)			(12)		882	882			
100171786	CONCORD	NC		10/17/2024		1,219		(9)			(9)		1,210	1,210			
100267084	NASHVILLE	TN		12/23/2025		722		(8)			(8)		714	714			
100193478	RALEIGH	NC		02/10/2025		966		28			28		994	994			
100159368	BLOOMINGDALE	GA		07/15/2024		856		10			10		866	866			
100205069	COLUMBIA	MD		04/11/2025		712		(16)			(16)		696	696			
100236007	CELINA	TX		09/04/2025		719		59			59		778	778			
100272347	NORTH CHESTERFIELD	VA		01/08/2026		747		(16)			(16)		731	731			
100272390	BATON ROUGE	LA		01/08/2026		826		(18)			(18)		808	808			
100199315	FRESNO	CA		03/05/2025		620		(23)			(23)		597	597			
100171648	WOODBURY	MN		10/16/2024		937		35			35		972	972			
100182144	THE VILLAGES	FL		12/12/2024		754		(12)			(12)		742	742			
100168403	WEYMOUTH	MA		09/25/2024		751		(20)			(20)		731	731			
100272381	CHATTANOOGA	TN		01/08/2026		760		(11)			(11)		749	749			
100267061	CAPE CORAL	FL		12/23/2025		765		(16)			(16)		749	749			
100158454	MOXEE	WA		07/10/2024		2,077		(61)			(61)		2,016	2,016			
100167598	ANNA	TX		09/19/2024		1,372		(36)			(36)		1,336	1,336			
100152454	GAINESVILLE	FL		05/17/2024		731		(3)			(3)		728	728			
100109016	MOUNT VERNON	WA		05/31/2023		2,534		(34)			(34)		2,500	2,500			
100283167	PENDERGRASS	GA		03/09/2026		1,026		(26)			(26)		1,000	1,000			
100194426	HARRISBURG	PA		02/14/2025		692		(28)			(28)		664	664			
100079849	FRANKLIN	TN		04/25/2022		1,315		(41)			(41)		1,274	1,274			
100147769	PHILADELPHIA	PA		04/08/2024		688		(15)			(15)		673	673			
100135786	FORT WORTH	TX		11/10/2023		821		32			32		853	853			
100228566	FAYETTEVILLE	AR		08/11/2025		674		(24)			(24)		650	650			
100190115	LANESBOROUGH	MA		01/21/2025		930		(23)			(23)		907	907			
100180118	TEMPLE	TX		12/30/2024		699		4			4		703	703			
100175190	NEW BRUNSWICK	NJ		11/05/2024		813		(14)			(14)		799	799			
100090856	VENTURA	CA		01/06/2023		1,646		(32)			(32)		1,614	1,614			
100152644	MONCKS CORNER	SC		05/17/2024		674		(2)			(2)		672	672			
100159434	ZEBULON	NC		07/15/2024		752		(13)			(13)		739	739			
100246110	TROUTMAN	NC		10/08/2025		731		(33)			(33)		698	698			
100128216	WESLEY CHAPEL	FL		09/18/2023		137,209		2,545			2,545		139,754	139,754			
100244945	COLLEGE STATION	TX		09/29/2025		679		(26)			(26)		653	653			
100254191	TULSA	OK		11/06/2025		740		(24)			(24)		716	716			
100254901	WILLIAMSTOWN	NJ		11/17/2025		676		(23)			(23)		653	653			
100272064	DUDLEY	MA		01/08/2026		673		(20)			(20)		653	653			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253550	CONCORD	NC		10/30/2025		671		(18)			(18)		653	653			
100133660	MONROE	NC		10/23/2023		697		6			6		703	703			
100023403	IMPERIAL BEACH	CA		08/16/2018		1,676		(13)			(13)		1,663	1,663			
100149380	FORT WORTH	TX		04/24/2024		919		33			33		952	952			
100156779	HOUSTON	TX		06/26/2024		750		19			19		769	769			
100185281	ROWLETT	TX		01/24/2025		657		(31)			(31)		626	626			
100198257	JACKSONVILLE	NC		02/28/2025		649		(23)			(23)		626	626			
100193664	ACWORTH	GA		02/10/2025		960		(12)			(12)		948	948			
100244834	OLATHE	KS		09/29/2025		695		(25)			(25)		670	670			
100110495	PITTSBURGH	PA		06/30/2023		862							862	862			
100180662	SAN DIEGO	CA		11/26/2024		702		(27)			(27)		675	675			
100091397	WINSTON	GA		02/22/2023		754		(15)			(15)		739	739			
100100858	YORKVILLE	IL		04/28/2023		1,359		105			105		1,464	1,464			
100142541	WESLEY CHAPEL	FL		02/08/2024		688		(5)			(5)		683	683			
100235441	ALLENTOWN	PA		08/29/2025		690		(5)			(5)		685	685			
100244649	CHAPEL HILL	NC		09/29/2025		710		(25)			(25)		685	685			
100244998	SAN ANTONIO	TX		09/29/2025		699		(14)			(14)		685	685			
100268641	FRIDLEY	MN		12/29/2025		2,185		(102)			(102)		2,083	2,083			
100213853	LEBANON	TN		05/29/2025		1,608		(23)			(23)		1,585	1,585			
100156214	HARTFORD	CT		06/20/2024		427		(9)			(9)		418	418			
100150605	PROVIDENCE VILLAGE	TX		05/03/2024		769		(10)			(10)		759	759			
100152284	LANHAM	MD		05/17/2024		807		13			13		820	820			
100119662	FRESNO	TX		08/08/2023		723		(10)			(10)		713	713			
100160116	DALLAS	GA		07/17/2024		1,362		(23)			(23)		1,339	1,339			
100173335	LEHI	UT		10/30/2024		802		(13)			(13)		789	789			
100186631	PHOENIX	AZ		12/30/2024		823		11			11		834	834			
100284814	CONYERS	GA		03/27/2026		682		(26)			(26)		656	656			
100194477	MIDLAND	TX		02/14/2025		1,702		(56)			(56)		1,646	1,646			
100170496	LAS VEGAS	NV		10/09/2024		745		(25)			(25)		720	720			
100148266	OAK RIDGE	TN		04/12/2024		793		(4)			(4)		789	789			
100067638	CHARLOTTE	NC		09/23/2021		1,767		(37)			(37)		1,730	1,730			
100235838	CLOVIS	CA		09/04/2025		719		(18)			(18)		701	701			
100253174	POMPANO BEACH	FL		10/30/2025		3,945		(117)			(117)		3,828	3,828			
100253882	NAPLES	FL		10/30/2025		724		(23)			(23)		701	701			
100164832	COLEMAN	OK		08/26/2024		670		(21)			(21)		649	649			
100230118	ROWLETT	TX		08/25/2025		625		(29)			(29)		596	596			
100131675	BEECHGROVE	TN		10/06/2023		1,240		26			26		1,266	1,266			
100079187	NEW CITY	NY		02/24/2022		1,403		(19)			(19)		1,384	1,384			
100155057	SPRING HILL	FL		07/19/2024		687		(16)			(16)		671	671			
100150465	QUEEN CREEK	AZ		05/03/2024		42,473		254			254		42,727	42,727			
100066850	MINNEOLA	FL		08/02/2021		2,221		(7)			(7)		2,214	2,214			
100230147	CALIFORNIA CITY	CA		08/25/2025		620		(9)			(9)		611	611			
100170491	LOS ANGELES	CA		10/09/2024		1,151		(30)			(30)		1,121	1,121			
100226859	RIMROCK	AZ		07/30/2025		800		(15)			(15)		785	785			
100142681	PENDERGRASS	GA		02/08/2024		591		29	1		28		619	619			
100254301	LAKEWOOD	OH		11/06/2025		755		(18)			(18)		737	737			
100142648	GAITHERSBURG	MD		02/08/2024		54,984		(1,101)			(1,101)		53,883	53,883			
100087432	CLARKSTON	GA		10/25/2022		1,732		55			55		1,787	1,787			
100190135	MUSKEGON	MI		01/21/2025		675		(18)			(18)		657	657			
100238777	SAINT LOUIS	MO		09/23/2025		654		(29)			(29)		625	625			
100244552	TAMPA	FL		09/29/2025		770		(17)			(17)		753	753			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254988	ALBRIGHTSVILLE	PA		11/17/2025		763		(10)			(10)		753	753			
100168763	KISSIMMEE	FL		09/26/2024		542		(23)			(23)		519	519			
100081166	MATTHEWS	NC		03/18/2022		1,666		47			47		1,713	1,713			
100078356	PHOENIX	AZ		02/10/2022		1,448		(11)			(11)		1,437	1,437			
100172551	PHOENIX	AZ		10/23/2024		672		(23)			(23)		649	649			
100236890	SIERRA VISTA	AZ		09/12/2025		883		(26)			(26)		857	857			
100236035	HENRICO	VA		09/04/2025		668		(27)			(27)		641	641			
100135486	RHOME	TX		11/13/2023		907		69			69		976	976			
100165469	TUCSON	AZ		08/29/2024		685		(17)			(17)		668	668			
100135492	LAS VEGAS	NV		11/13/2023		901		75			75		976	976			
100229273	FRONT ROYAL	VA		08/14/2025		585		(28)			(28)		557	557			
100168409	ZELLWOOD	FL		09/25/2024		887		3			3		890	890			
100086914	KISSIMMEE	FL		10/24/2022		814		(26)			(26)		788	788			
100158783	EDMOND	OK		07/10/2024		1,022		(31)			(31)		991	991			
100238609	POCONO LAKE	PA		09/19/2025		673		(17)			(17)		656	656			
100182540	MCKINNEY	TX		12/12/2024		1,067		(20)			(20)		1,047	1,047			
100140100	MARBLE FALLS	TX		01/09/2024		960		(13)			(13)		947	947			
100192535	WAKE FOREST	NC		02/10/2025		646		(16)			(16)		630	630			
100200233	HUGO	MN		03/07/2025		838		24			24		862	862			
100194427	HARRISBURG	PA		02/14/2025		691		(28)			(28)		663	663			
100115972	SHOREWOOD	MN		07/20/2023		864		(8)			(8)		856	856			
100132733	FREDERICKSBURG	VA		11/03/2023		578		(20)			(20)		558	558			
100211650	ENGLEWOOD	FL		05/19/2025		21,732		(429)			(429)		21,303	21,303			
100148375	FAYETTEVILLE	AR		04/12/2024		826		(1)			(1)		825	825			
100147085	PHOENIX	AZ		03/28/2024		448		(24)			(24)		424	424			
100140588	RALEIGH	NC		01/19/2024		756		(9)			(9)		747	747			
100194523	BAKERSFIELD	CA		02/14/2025		620		(20)			(20)		600	600			
100158775	SPRING CITY	PA		07/10/2024		802		7			7		809	809			
100226545	SUN VALLEY	CA		07/30/2025		614		(29)			(29)		585	585			
100117167	MERCED	CA		07/20/2023		901		51			51		952	952			
100100804	STAFFORD	VA		04/28/2023		1,031		(13)			(13)		1,018	1,018			
100211984	REDDING	CA		05/22/2025		705		3			3		708	708			
100284858	TAMPA	FL		03/27/2026		453		(17)			(17)		436	436			
100159694	GREER	SC		08/23/2024		697		(10)			(10)		687	687			
100238871	EDGEWATER	FL		09/23/2025		549		(27)			(27)		522	522			
100205743	SEVERANCE	CO		04/14/2025		4,260		(53)			(53)		4,207	4,207			
100238588	FOREST	VA		09/19/2025		678		(22)			(22)		656	656			
100152667	AUSTIN	TX		05/17/2024		2,076		18			18		2,094	2,094			
100219419	PRINCETON	TX		07/07/2025		705		(25)			(25)		680	680			
100246822	SPRING CITY	PA		10/16/2025		630		(30)			(30)		600	600			
100115062	YOUNGSVILLE	NC		07/14/2023		722		6			6		728	728			
100135688	TAMPA	FL		11/09/2023		436		(13)			(13)		423	423			
100063704	RAHWAY	NJ		07/01/2021		1,135		(4)			(4)		1,131	1,131			
100150858	CASTLE HAYNE	NC		05/08/2024		760		(10)			(10)		750	750			
100235918	DAMARISCOTTA	ME		09/04/2025		725		(20)			(20)		705	705			
100245623	COLUMBUS	OH		10/06/2025		725		(20)			(20)		705	705			
100186743	OKLAHOMA CITY	OK		12/31/2024		599		(28)			(28)		571	571			
100156523	FORT WORTH	TX		06/24/2024		577		24	1		23		600	600			
100115294	STRATFORD	CT		07/17/2023		488		(9)			(9)		479	479			
100173523	LOS BANOS	CA		10/29/2024		786		(16)			(16)		770	770			
100151949	FORT WHITE	FL		06/14/2024		490		(30)			(30)		460	460			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238650	OCEAN CITY	MD		09/19/2025		784		(25)			(25)		759	759			
100253319	DRIPPING SPGS	TX		10/30/2025		744		(22)			(22)		722	722			
100175051	BETHLEHEM	PA		11/05/2024		1,205		(24)			(24)		1,181	1,181			
100229234	LAWRENCEVILLE	GA		08/13/2025		657		(28)			(28)		629	629			
100235931	DULUTH	MN		09/04/2025		657		(28)			(28)		629	629			
100062625	SUMMERFIELD	FL		07/01/2021		2,503		(5)			(5)		2,498	2,498			
100128048	NASHVILLE	TN		09/08/2023		1,320		40			40		1,360	1,360			
100142702	FORT WORTH	TX		02/08/2024		841		(1)			(1)		840	840			
100238144	SUGARLOAF	CA		09/15/2025		612		(13)			(13)		599	599			
100273003	CONCORD	NC		01/15/2026		802		10			10		812	812			
100201924	PITTSBURG	CA		03/18/2025		7,670		(149)			(149)		7,521	7,521			
100226589	TALLAHASSEE	FL		07/30/2025		586		(25)			(25)		561	561			
100120037	BRASELTON	GA		08/11/2023		837		48			48		885	885			
100245800	LAWRENCEVILLE	GA		10/29/2025		666		(19)			(19)		647	647			
100143656	PHILADELPHIA	PA		02/22/2024		661		(10)			(10)		651	651			
100229293	BAKERSFIELD	CA		08/14/2025		658		(14)			(14)		644	644			
100238046	NORTH CHARLESTON	SC		10/03/2025		1,276		(28)			(28)		1,248	1,248			
100172817	ALLENTOWN	PA		12/06/2024		634		(29)			(29)		605	605			
100162685	CAPE CORAL	FL		08/12/2024		868		18			18		886	886			
4010092521	ROCKY MOUNT	NC		03/28/2025		621		(6)			(6)		615	615			
100244848	FORKED RIVER	NJ		09/29/2025		449		(21)			(21)		428	428			
100220971	HAPEVILLE	GA		07/18/2025		457		(21)	1		(22)		435	435			
100158902	GRANT VALKARIA	FL		07/12/2024		843		22			22		865	865			
100201440	MODESTO	CA		03/12/2025		649		(17)			(17)		632	632			
100090162	ENGLEWOOD	FL		01/13/2023		704		(3)			(3)		701	701			
100243294	ASHEVILLE	NC		09/26/2025		702		(15)			(15)		687	687			
100212134	NAPLES	FL		05/22/2025		747		2			2		749	749			
100261426	WEST DUNDEE	IL		12/08/2025		713		(22)			(22)		691	691			
100235944	FAYETTEVILLE	NC		09/04/2025		752		(13)			(13)		739	739			
100195147	PALM COAST	FL		02/24/2025		725		(4)			(4)		721	721			
100118030	MCDONOUGH	GA		07/20/2023		947		38			38		985	985			
100151002	SUGAR LAND	TX		05/08/2024		954		(5)			(5)		949	949			
100146929	CHARLOTTE	NC		03/26/2024		955		(22)			(22)		933	933			
100238486	PROVIDENCE VILLAGE	TX		09/19/2025		681		(21)			(21)		660	660			
100146898	MCKINNEY	TX		03/26/2024		702		(21)			(21)		681	681			
100146899	MCKINNEY	TX		03/26/2024		702		(21)			(21)		681	681			
100190955	WOODSTOCK	GA		01/28/2025		955		75			75		1,030	1,030			
100142714	DAPHNE	AL		02/08/2024		874		4			4		878	878			
100209772	HENDERSON	NV		05/05/2025		724		(8)			(8)		716	716			
100088792	BLUE RIDGE	GA		11/15/2022		845		19			19		864	864			
100065181	MCKINNEY	TX		07/14/2021		1,613		(33)			(33)		1,580	1,580			
100228274	EUTAWVILLE	SC		08/11/2025		410		(19)			(19)		391	391			
100078273	MELBOURNE	FL		02/10/2022		1,234		(72)			(72)		1,162	1,162			
100229358	CHARLOTTE	NC		08/14/2025		864		(34)			(34)		830	830			
100173771	MADISON	AL		10/30/2024		2,696		(125)			(125)		2,571	2,571			
100253954	ELIZABETHTOWN	KY		10/30/2025		635		(34)			(34)		601	601			
100166987	MOORESVILLE	NC		09/13/2024		736		(20)			(20)		716	716			
100152688	CLEARWATER	FL		05/17/2024		672		(1)			(1)		671	671			
100133760	NEW ORLEANS	LA		10/23/2023		716		(4)			(4)		712	712			
100196759	HIGHLAND	CA		02/25/2025		558		(16)			(16)		542	542			
100156113	NORTH CHARLESTON	SC		06/18/2024		1,470		30			30		1,500	1,500			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192171	CENTEREACH	NY		01/31/2025		663		(18)			(18)		645	645			
100228486	SAINT LEONARD	MD		08/11/2025		841		(37)			(37)		804	804			
100162572	ORLANDO	FL		08/12/2024		659		(6)			(6)		653	653			
100076270	BLUFFTON	SC		01/07/2022		1,853		(4)			(4)		1,849	1,849			
100119382	CAPE CORAL	FL		07/31/2023		733		(2)			(2)		731	731			
100127554	MONTGOMERY	TX		09/08/2023		976		17			17		993	993			
100191783	TAMPA	FL		01/31/2025		675		(26)			(26)		649	649			
100228653	WILLIAMSBURG	VA		08/11/2025		712		(19)			(19)		693	693			
100115081	SAINT CLOUD	FL		07/14/2023		924		7			7		931	931			
100087472	MIDDLEBURG	FL		10/25/2022		1,138		75			75		1,213	1,213			
100154639	REGO PARK	NY		07/19/2024		745		(26)			(26)		719	719			
100155947	ACWORTH	GA		06/17/2024		773		(9)			(9)		764	764			
100119194	BROOKLYN PARK	MN		07/31/2023		758		3			3		761	761			
100151039	HENDERSON	NV		05/08/2024		939		43			43		982	982			
100177526	TAMPA	FL		01/16/2025		770		(28)			(28)		742	742			
100179586	MURFREESBORO	TN		11/21/2024		740		(17)			(17)		723	723			
100257167	FORT PIERCE	FL		11/26/2025		637		(21)			(21)		616	616			
100185455	WINDER	GA		12/20/2024		840		42			42		882	882			
100203967	OMAHA	NE		03/28/2025		684		(6)			(6)		678	678			
100170364	SAINT CHARLES	MO		10/08/2024		683		(23)			(23)		660	660			
100210328	CONWAY	SC		05/09/2025		12,833		453			453		13,286	13,286			
100214440	SAN ANTONIO	TX		06/02/2025		637		(13)			(13)		624	624			
100186398	BALTIMORE	MD		12/30/2024		720		(10)			(10)		710	710			
100244702	PRINCETON	TX		09/29/2025		748		(19)			(19)		729	729			
100206319	BEDFORD	TX		04/17/2025		910		(34)			(34)		876	876			
100254684	ALBUQUERQUE	NM		11/12/2025		487		(15)			(15)		472	472			
100228429	DELAND	FL		08/11/2025		833		(26)			(26)		807	807			
100139989	SMITHVILLE	TX		01/09/2024		669		(14)			(14)		655	655			
100186770	FORT LAUDERDALE	FL		12/31/2024		628		(29)			(29)		599	599			
100148045	RALEIGH	NC		04/10/2024		754							754	754			
100269767	SEBASTOPOL	CA		12/30/2025		658		(21)			(21)		637	637			
100193692	NASHVILLE	TN		02/10/2025		628		(32)			(32)		596	596			
100169513	NAPERVILLE	IL		09/30/2024		682		(14)			(14)		668	668			
100235282	PLEASANT GROVE	UT		08/29/2025		639		(19)			(19)		620	620			
100218680	SEVIERVILLE	TN		06/27/2025		678		(14)			(14)		664	664			
100234957	TUSCALOOSA	AL		08/28/2025		681		(17)			(17)		664	664			
100209228	VISALIA	CA		04/29/2025		851		(7)			(7)		844	844			
100202556	KNIGHTDALE	NC		03/21/2025		910		75			75		985	985			
100152436	MCKINNEY	TX		05/17/2024		762		3			3		765	765			
100151293	CHARLOTTE	NC		05/10/2024		746		(10)			(10)		736	736			
100152360	WINFIELD	IN		05/17/2024		1,611		167			167		1,778	1,778			
100110545	WESLEY CHAPEL	FL		06/30/2023		725		(1)			(1)		724	724			
100177568	CINCINNATI	OH		01/16/2025		1,131		(10)			(10)		1,121	1,121			
100160531	FORT WASHINGTON	MD		07/19/2024		563		(10)			(10)		553	553			
100255714	HOUSTON	TX		11/24/2025		11,125		(274)			(274)		10,851	10,851			
100156589	HAMPTON	GA		06/24/2024		4,154		138			138		4,292	4,292			
100188717	WARSAW	IN		01/09/2025		770		(22)			(22)		748	748			
100060079	CHANDLER	AZ		06/25/2021		1,615		(26)			(26)		1,589	1,589			
100210536	VALLEY COTTAGE	NY		05/15/2025		695		6			6		701	701			
100182224	MCGAHEYSVILLE	VA		12/12/2024		757		7			7		764	764			
100210588	KATY	TX		05/15/2025		609		(26)			(26)		583	583			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218722	WENTZVILLE	MO		06/27/2025		692		(10)			(10)		682	682			
100159391	KUNA	ID		07/15/2024		717		(16)			(16)		701	701			
100182643	SEATTLE	WA		12/12/2024		767		(3)			(3)		764	764			
100156118	LAS VEGAS	NV		06/18/2024		694		(6)			(6)		688	688			
100235333	HARRISBURG	PA		08/29/2025		2,299		(53)			(53)		2,246	2,246			
100185853	HYATTSVILLE	MD		12/26/2024		704		(1)			(1)		703	703			
100206262	HEMET	CA		04/17/2025		679		(26)			(26)		653	653			
100185457	WINDER	GA		12/20/2024		839		42			42		881	881			
100143228	FORT WORTH	TX		02/16/2024		831		8			8		839	839			
100150684	VAN ALSTYNE	TX		05/06/2024		698		(12)			(12)		686	686			
100219287	LAS VEGAS	NV		06/30/2025		613		(18)			(18)		595	595			
100219306	BONITA SPRINGS	FL		06/30/2025		718		(15)			(15)		703	703			
100274749	LONG BEACH	CA		01/29/2026		1,480		(44)			(44)		1,436	1,436			
100228435	SAVANNAH	GA		08/11/2025		761		(17)			(17)		744	744			
100155882	CUMMING	GA		06/17/2024		3,472		(88)			(88)		3,384	3,384			
100274015	CROSBY	TX		01/26/2026		668		1			1		669	669			
100244689	BAXTER	TN		09/29/2025		1,059		(30)			(30)		1,029	1,029			
100140277	ACWORTH	GA		01/18/2024		391		(13)			(13)		378	378			
100226660	PFLUGERVILLE	TX		07/30/2025		729		(12)			(12)		717	717			
100255826	AMES	IA		11/24/2025		762		(20)			(20)		742	742			
100199104	LAKELAND	FL		03/03/2025		558		(26)			(26)		532	532			
100128194	PENSACOLA	FL		09/18/2023		919		82			82		1,001	1,001			
100119054	DESOTO	TX		07/27/2023		724		3			3		727	727			
100195144	UNION CITY	GA		02/24/2025		786		22			22		808	808			
100175096	LANCASTER	CA		11/05/2024		743		(30)			(30)		713	713			
100136174	BAKERSFIELD	CA		12/18/2023		1,100		(8)			(8)		1,092	1,092			
100116470	MIAMI	FL		07/20/2023		1,151		324			324		1,475	1,475			
100163301	CAPITOL HEIGHTS	MD		08/13/2024		531		(9)			(9)		522	522			
100204786	PETERSBURG	VA		04/09/2025		619		(22)			(22)		597	597			
100119990	LANCASTER	MA		08/11/2023		785		(8)			(8)		777	777			
100109639	LAUREL	MD		06/14/2023		3,667		(23)			(23)		3,644	3,644			
100172427	COLORADO SPRINGS	CO		10/23/2024		666		(24)			(24)		642	642			
100148097	FULSHEAR	TX		04/10/2024		747		(12)			(12)		735	735			
100253522	MERCED	CA		10/30/2025		1,451		(44)			(44)		1,407	1,407			
100177551	PEORIA	AZ		01/16/2025		752		(34)			(34)		718	718			
100109298	MCKINNEY	TX		06/12/2023		900		(3)			(3)		897	897			
100116318	NEW HYDE PARK	NY		07/20/2023		2,583		546			546		3,129	3,129			
100221233	LIBERTY	MO		07/21/2025		680		(12)			(12)		668	668			
100235986	MURRELLS INLET	SC		09/04/2025		642		(32)			(32)		610	610			
100276986	JACKSONVILLE	FL		01/30/2026		765		(49)			(49)		716	716			
100189675	HOUSTON	TX		01/17/2025		797		30			30		827	827			
100194657	MANCHESTER	TN		02/21/2025		3,961		62			62		4,023	4,023			
100173313	MONROE	NC		10/30/2024		699		(15)			(15)		684	684			
100272539	GWINN	MI		01/08/2026		1,372		(41)			(41)		1,331	1,331			
100276993	RIO RANCHO	NM		01/30/2026		722		(24)			(24)		698	698			
100206789	BARTLETT	NH		04/23/2025		632		(21)			(21)		611	611			
100164582	CHARLOTTE	NC		08/21/2024		268,642		(8,098)			(8,098)		260,544	260,544			
100192235	CHELSEA	MA		01/31/2025		729		(21)			(21)		708	708			
100235902	OLATHE	KS		09/04/2025		702		(31)			(31)		671	671			
100257996	CHERRY HILL	NJ		11/26/2025		1,450		(59)			(59)		1,391	1,391			
100157971	ALEXANDRIA	VA		07/09/2024		3,018		(33)			(33)		2,985	2,985			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283111	LAS VEGAS	NV		03/09/2026		478							478	478			
100151090	WARWICK	RI		05/08/2024		743		(13)			(13)		730	730			
100198997	HOUSTON	TX		02/28/2025		602		(24)			(24)		578	578			
100167808	READING	PA		09/19/2024		604		(25)			(25)		579	579			
100212091	WHITMAN	MA		05/22/2025		693		(8)			(8)		685	685			
100179760	PROVIDENCE VILLAGE	TX		11/21/2024		1,021		39			39		1,060	1,060			
100170283	NEWPORT NEWS	VA		10/08/2024		411		(17)			(17)		394	394			
100177007	FORT MILL	SC		01/16/2025		619		(26)			(26)		593	593			
100148271	FORNEY	TX		04/12/2024		786		(12)			(12)		774	774			
100182028	DUNEDIN	FL		12/12/2024		907		21			21		928	928			
100152321	SHERRILLS FORD	NC		05/17/2024		793		24			24		817	817			
100176875	LEVITTOWN	PA		11/15/2024		711		(27)			(27)		684	684			
100157202	TARPON SPRINGS	FL		02/20/2025		596		(26)			(26)		570	570			
100245030	COLLEGE STATION	TX		09/29/2025		806		(29)			(29)		777	777			
100146891	FORT WORTH	TX		03/26/2024		804		5			5		809	809			
100073553	MIAMI	FL		11/19/2021		1,402		(52)			(52)		1,350	1,350			
100261602	DAYTONA BEACH	FL		12/15/2025		618		(28)			(28)		590	590			
100175947	ANGIER	NC		11/14/2024		836		6			6		842	842			
100135342	ADDISON	PA		11/13/2023		2,234		31			31		2,265	2,265			
100144230	TUCSON	AZ		03/07/2024		914		20			20		934	934			
100191762	KISSIMMEE	FL		02/20/2025		69,010		(2,491)			(2,491)		66,519	66,519			
100169142	SUWANEE	GA		09/27/2024		104,360		(2,407)			(2,407)		101,953	101,953			
100173003	HANFORD	CA		10/25/2024		701							701	701			
100110583	STILLWATER	OK		06/30/2023		2,552		5			5		2,557	2,557			
100103863	PATERSON	NJ		05/10/2023		505		(28)			(28)		477	477			
100206836	KISSIMMEE	FL		04/24/2025		670		(29)			(29)		641	641			
100209383	COLUMBUS	OH		04/29/2025		668		(27)			(27)		641	641			
100174135	MODESTO	CA		10/31/2024		1,110		(74)			(74)		1,036	1,036			
100177132	SNELLVILLE	GA		01/16/2025		684		(30)			(30)		654	654			
100152005	EAGAN	MN		06/14/2024		672		(16)			(16)		656	656			
100135361	GAINESVILLE	GA		11/13/2023		726		6			6		732	732			
100195580	MAUMELLE	AR		02/24/2025		576		(27)			(27)		549	549			
100244606	ROYSE CITY	TX		09/29/2025		744		(11)			(11)		733	733			
100157395	LANCASTER	CA		02/20/2025		610		(27)			(27)		583	583			
100215527	PHILADELPHIA	PA		06/11/2025		662		(6)			(6)		656	656			
100110650	ATLANTA	GA		06/30/2023		1,054		2			2		1,056	1,056			
100172201	SUGAR LAND	TX		10/17/2024		146,834		(4,479)			(4,479)		142,355	142,355			
100176710	BUFORD	GA		11/15/2024		1,425		(36)			(36)		1,389	1,389			
100188679	TAMARAC	FL		02/10/2025		728		20			20		748	748			
100214024	LEWISVILLE	TX		05/29/2025		743		(9)			(9)		734	734			
100272536	LAS CRUCES	NM		01/08/2026		497		(10)			(10)		487	487			
100166088	STEPHENVILLE	TX		09/09/2024		663		(16)			(16)		647	647			
100138787	TERRELL	NC		12/21/2023		711		(16)			(16)		695	695			
4010053289	BUFFALO	NY		08/24/2023		267,961		(7,822)			(7,822)		260,139	260,139			
100135513	WAKE FOREST	NC		11/13/2023		695							695	695			
100175348	SAN ANTONIO	TX		11/05/2024		16,830		121			121		16,951	16,951			
100245529	EAST PROVIDENCE	RI		10/06/2025		731		(6)			(6)		725	725			
100182198	GARFIELD	AR		12/12/2024		721		(7)			(7)		714	714			
100149690	RALEIGH	NC		04/26/2024		740		(11)			(11)		729	729			
100211962	SUGAR HILL	GA		05/22/2025		891		(13)			(13)		878	878			
100221361	SUMMERVILLE	SC		07/22/2025		593		(20)			(20)		573	573			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100951	SANTA ROSA	CA		04/28/2023		1,202		132			132		1,334	1,334			
100195395	CANADENSIS	PA		02/24/2025		5,902		(133)			(133)		5,769	5,769			
100189848	LAS VEGAS	NV		01/21/2025		881		49			49		930	930			
100205883	BAKERSFIELD	CA		04/14/2025		4,013		(11)			(11)		4,002	4,002			
100200483	VISALIA	CA		03/10/2025		604		(28)			(28)		576	576			
100244890	KELLER	TX		09/29/2025		1,186		(58)			(58)		1,128	1,128			
100227162	RICHARDSON	TX		07/30/2025		669		(26)			(26)		643	643			
100169629	CATONSVILLE	MD		09/30/2024		1,667		(44)			(44)		1,623	1,623			
100202792	NEWARK	DE		03/24/2025		651		(21)			(21)		630	630			
100140538	CORINTH	TX		01/19/2024		756		(12)			(12)		744	744			
100170168	FREDERICKSBURG	TX		10/08/2024		1,189		(15)			(15)		1,174	1,174			
100155332	LORAIN	OH		07/19/2024		772		(34)			(34)		738	738			
100156501	STATESVILLE	NC		06/24/2024		694		(11)			(11)		683	683			
100213874	PAHRUMP	NV		05/29/2025		514		5	1		4		518	518			
100216542	GEORGETOWN	TX		06/23/2025		621		(19)			(19)		602	602			
100119216	OWENS CROSS ROADS	AL		07/31/2023		1,094		99			99		1,193	1,193			
100169853	DAVENPORT	FL		09/30/2024		812		(29)			(29)		783	783			
100078972	FALL RIVER	MA		02/24/2022		1,370		(18)			(18)		1,352	1,352			
100189696	JACKSONVILLE	FL		02/20/2025		601		(11)			(11)		590	590			
100151315	MYRTLE BEACH	SC		05/10/2024		927		47			47		974	974			
100133818	EUREKA	MT		10/20/2023		467		(11)			(11)		456	456			
100213922	CHANDLER	AZ		05/29/2025		473		(5)			(5)		468	468			
100167646	LONGS	SC		09/19/2024		700		5			5		705	705			
100227016	NEWNAN	GA		07/30/2025		647		(20)			(20)		627	627			
100158600	MAPLE GROVE	MN		07/10/2024		628		(17)			(17)		611	611			
100065621	INDIAN HARBOUR BEACH	FL		07/28/2021		1,052		(52)	3		(55)		997	997			
100114870	SURPRISE	AZ		07/10/2023		830		4			4		834	834			
100227134	VIRGINIA BEACH	VA		07/30/2025		638		(26)			(26)		612	612			
100158755	RIGBY	ID		07/10/2024		628		(16)			(16)		612	612			
100147262	MIDDLETOWN	NY		03/28/2024		559		(14)			(14)		545	545			
100202848	NORFOLK	VA		03/24/2025		820		(33)			(33)		787	787			
100194434	CENTRAL CITY	CO		02/14/2025		620		(18)			(18)		602	602			
100126420	HAMILTON	NJ		08/30/2023		708		(34)			(34)		674	674			
100261275	FAIRFIELD	CA		12/05/2025		837		(4)			(4)		833	833			
100209245	INNSBROOK	MO		04/29/2025		737		(16)			(16)		721	721			
100141229	HOUSTON	TX		01/30/2024		647		(13)			(13)		634	634			
100171662	CLAYTON	NC		10/16/2024		1,083		6			6		1,089	1,089			
100202728	BAKERSFIELD	CA		03/24/2025		679		(19)			(19)		660	660			
100204004	NEW ORLEANS	LA		03/28/2025		662		(2)			(2)		660	660			
100108094	TAMPA	FL		05/24/2023		844		(11)			(11)		833	833			
100129642	OVIEDO	FL		09/29/2023		804		(13)			(13)		791	791			
100244677	ACWORTH	GA		09/29/2025		2,235		(60)			(60)		2,175	2,175			
100192671	FREDERICK	MD		02/10/2025		9,469		(66)			(66)		9,403	9,403			
100127507	ST SIMONS ISLAND	GA		09/08/2023		717		(13)			(13)		704	704			
100149433	DURHAM	NC		04/24/2024		765		(14)			(14)		751	751			
100147948	VAN ALSTYNE	TX		04/08/2024		763		(11)			(11)		752	752			
100203310	ROSENBERG	TX		03/27/2025		842		31			31		873	873			
100229380	SAN FRANCISCO	CA		08/15/2025		1,304		(39)			(39)		1,265	1,265			
100135560	CORPUS CHRISTI	TX		11/13/2023		1,127		(2)			(2)		1,125	1,125			
100244686	VOLO	IL		09/29/2025		4,131		(35)			(35)		4,096	4,096			
100160874	EDMOND	OK		07/24/2024		636		(11)			(11)		625	625			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194284	GOLDEN VALLEY	MN		02/14/2025		571		(19)			(19)		552	552			
100209237	SHELBYVILLE	TN		04/29/2025		750		(12)			(12)		738	738			
100188499	GALVESTON	TX		01/08/2025		975		(11)			(11)		964	964			
100205927	WINSTON SALEM	NC		04/15/2025		696		(20)			(20)		676	676			
100205949	DAYTONA BEACH	FL		04/15/2025		693		(17)			(17)		676	676			
100200254	AVE MARIA	FL		03/07/2025		654		(29)			(29)		625	625			
100143068	MIDLOTHIAN	VA		02/14/2024		530		(17)			(17)		513	513			
100176214	WILMINGTON	DE		12/20/2024		577		(34)			(34)		543	543			
100168407	HAMPSHIRE	IL		09/25/2024		640		42	1		41		681	681			
100144171	MURRIETA	CA		03/07/2024		825		2			2		827	827			
100186533	SKOWHEGAN	ME		12/30/2024		664		(17)			(17)		647	647			
100197573	ORO VALLEY	AZ		02/26/2025		652		(26)			(26)		626	626			
100151242	NAPERVILLE	IL		05/10/2024		497		(9)			(9)		488	488			
100152399	ZEBULON	NC		05/17/2024		856		37			37		893	893			
100192544	WASHINGTON	UT		02/10/2025		870		69			69		939	939			
100200652	BONITA SPRINGS	FL		03/11/2025		687		(18)			(18)		669	669			
100204120	NORWOOD	OH		03/28/2025		698		(6)			(6)		692	692			
100201938	SAN TAN VALLEY	AZ		03/18/2025		414		(19)			(19)		395	395			
100188576	TINLEY PARK	IL		02/10/2025		622		(28)			(28)		594	594			
100175153	HAINES CITY	FL		11/05/2024		681		(30)			(30)		651	651			
100133616	NEW PORT RICHEY	FL		10/23/2023		2,060		21			21		2,081	2,081			
100141734	WOODSTOCK	GA		01/30/2024		551		(26)			(26)		525	525			
100244624	CROWN POINT	IN		09/29/2025		1,073		(32)			(32)		1,041	1,041			
100204556	LUDLOW	KY		04/04/2025		466		(12)			(12)		454	454			
100171550	HALTOM CITY	TX		10/16/2024		566		(8)	1		(9)		557	557			
100148726	KATY	TX		04/17/2024		763		(9)			(9)		754	754			
100219471	VANCOUVER	WA		07/07/2025		850		24			24		874	874			
100136548	BALCH SPRINGS	TX		11/20/2023		697		4			4		701	701			
100147445	ALPHA	NJ		04/03/2024		594		(26)			(26)		568	568			
100151041	CONWAY	SC		05/08/2024		906		31			31		937	937			
100254187	WAUBUN	MN		11/06/2025		631		(28)			(28)		603	603			
100283992	LELAND	NC		03/24/2026		1,284		(36)			(36)		1,248	1,248			
100153253	PARRISH	FL		05/30/2024		729		4			4		733	733			
100186917	WENDELL	NC		01/07/2025		836		(1)			(1)		835	835			
100166050	PHOENIX	AZ		09/06/2024		684		(14)			(14)		670	670			
100165778	SPRING	TX		08/29/2024		729		(20)			(20)		709	709			
100281942	SEWELL	NJ		02/26/2026		654		(27)			(27)		627	627			
100281949	GOFFSTOWN	NH		02/26/2026		436		(19)			(19)		417	417			
100283426	COLORADO SPRINGS	CO		03/11/2026		475		(15)			(15)		460	460			
100167632	ANNA	TX		09/19/2024		6,202		(202)			(202)		6,000	6,000			
100277966	CHANDLER	AZ		02/26/2026		857		(17)			(17)		840	840			
100278309	NAPLES	FL		02/26/2026		2,373		(91)			(91)		2,282	2,282			
100137543	DENVER	CO		12/08/2023		651		(13)			(13)		638	638			
100137551	SMITHFIELD	NC		12/08/2023		747		7			7		754	754			
100201091	QUAKERTOWN	PA		03/12/2025		682		(18)			(18)		664	664			
100115823	BENTONVILLE	AR		07/20/2023		1,522		(26)			(26)		1,496	1,496			
100148036	KANNAPOLIS	NC		04/10/2024		862		15			15		877	877			
100202257	OAKHURST	CA		04/17/2025		658		(18)			(18)		640	640			
100268334	WENTZVILLE	MO		12/29/2025		739		(15)			(15)		724	724			
100215499	CONYERS	GA		06/12/2025		699		(20)			(20)		679	679			
100228485	BAKERSFIELD	CA		08/11/2025		17,006		(677)			(677)		16,329	16,329			

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100151225	FORT WORTH	TX		05/10/2024		964		64			64		1,028	1,028			
100192594	PHOENIX	AZ		02/10/2025		640		(17)			(17)		623	623			
100115788	PAYSON	AZ		07/20/2023		928							928	928			
100157168	KISSIMMEE	FL		02/20/2025		657		(2)			(2)		655	655			
100144631	FARMERSVILLE	TX		03/13/2024		565		(6)			(6)		559	559			
100165580	JACKSONVILLE	FL		08/29/2024		837		5			5		842	842			
100141512	BAKERSFIELD	CA		01/30/2024		551		(26)			(26)		525	525			
100247596	PERRIS	CA		10/29/2025		463		(21)			(21)		442	442			
100136857	ORLANDO	FL		11/27/2023		685		4			4		689	689			
100244766	WEST GROVE	PA		09/29/2025		749		(17)			(17)		732	732			
100177029	LAKEWOOD RANCH	FL		01/16/2025		743		(18)			(18)		725	725			
100170913	NORCROSS	GA		10/11/2024		1,050		(37)			(37)		1,013	1,013			
100211423	BEAVERTON	OR		05/16/2025		685		(30)			(30)		655	655			
100215770	LUBBOCK	TX		06/12/2025		670		(15)			(15)		655	655			
100191778	MIAMI	FL		01/31/2025		692		(25)			(25)		667	667			
100128176	CHARLOTTE	NC		09/18/2023		692		7			7		699	699			
100175902	OAKWOOD	GA		11/14/2024		704		(10)			(10)		694	694			
100152827	WORCESTER	MA		05/22/2024		2,803		38			38		2,841	2,841			
100204115	LINTHICUM HEIGHTS	MD		03/28/2025		729		13			13		742	742			
100149611	LEANDER	TX		04/26/2024		2,555		(20)			(20)		2,535	2,535			
100202018	PITTSBURGH	PA		03/18/2025		647		(9)			(9)		638	638			
100254281	CARLSBAD	NM		11/06/2025		4,971		(179)			(179)		4,792	4,792			
100080950	ROYSE CITY	TX		03/17/2022		1,214		(64)			(64)		1,150	1,150			
100137463	FORT MYERS	FL		01/11/2024		672		(19)			(19)		653	653			
100190134	SARASOTA	FL		01/21/2025		1,392		6			6		1,398	1,398			
100149881	HOLIDAY	FL		04/29/2024		440		(22)			(22)		418	418			
100078793	NAVARRE	FL		02/24/2022		1,486		33			33		1,519	1,519			
100132118	DAVENPORT	FL		10/13/2023		735		(5)			(5)		730	730			
100206363	PINE MOUNTAIN CLUB	CA		04/17/2025		635		119			119		754	754			
100218623	PHILADELPHIA	PA		06/27/2025		721		(9)			(9)		712	712			
100076117	NORTH LAS VEGAS	NV		01/07/2022		1,580		(18)			(18)		1,562	1,562			
100143259	DENVER	CO		02/16/2024		690		(12)			(12)		678	678			
100147788	AVONDALE	AZ		04/08/2024		736		7			7		743	743			
100283188	KINGSTON	NY		03/09/2026		609		(22)			(22)		587	587			
100283193	KINGSTON	NY		03/09/2026		608		(21)			(21)		587	587			
100199251	CASPER	WY		03/05/2025		674		(21)			(21)		653	653			
100057811	WINCHESTER	VA		06/30/2021		1,655		(40)			(40)		1,615	1,615			
100268530	LAS CRUCES	NM		12/29/2025		640		(24)			(24)		616	616			
100168401	DUNSMUIR	CA		09/25/2024		455		(22)	1		(23)		432	432			
100091155	RED OAK	TX		01/31/2023		950		35			35		985	985			
100117327	POMONA	CA		07/20/2023		1,128		186			186		1,314	1,314			
100169117	BELMONT	NC		09/27/2024		625		(20)			(20)		605	605			
100109745	AUSTIN	TX		06/16/2023		691		(15)			(15)		676	676			
100213099	BATTLE GROUND	WA		05/29/2025		605		(14)			(14)		591	591			
100211737	CHESAPEAKE BEACH	MD		05/19/2025		1,873		(55)			(55)		1,818	1,818			
100277239	SPRINGFIELD	MA		02/10/2026		674		(11)			(11)		663	663			
100254287	PLAINFIELD	IL		11/06/2025		770		(21)			(21)		749	749			
100271947	SALT LAKE CITY	UT		01/06/2026		2,201		(79)			(79)		2,122	2,122			
100099574	CONROE	TX		04/06/2023		642		(32)			(32)		610	610			
100079403	PHOENIX	AZ		03/17/2022		1,354		(11)			(11)		1,343	1,343			
100283071	GLENDALE	CA		03/09/2026		705		(9)			(9)		696	696			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191687	PENSACOLA	FL		02/20/2025		699		14			14		713	713			
100273896	CAMANO ISLAND	WA		01/26/2026		727		(14)			(14)		713	713			
100268583	SUN CITY WEST	AZ		12/29/2025		745		(15)			(15)		730	730			
100190257	CHICAGO	IL		01/22/2025		679		(13)			(13)		666	666			
100186184	CINCINNATI	OH		02/10/2025		669		(1)			(1)		668	668			
100116652	CEDAR CITY	UT		07/20/2023		1,073		284			284		1,357	1,357			
100273230	EAST HARTFORD	CT		01/16/2026		1,346		(69)			(69)		1,277	1,277			
100198300	DOUGLASVILLE	GA		02/28/2025		428		(11)			(11)		417	417			
100181475	CENTRAL POINT	OR		01/09/2025		658		(31)			(31)		627	627			
100190736	LEHIGH ACRES	FL		01/27/2025		867		(29)			(29)		838	838			
100201809	MANALAPAN	NJ		03/18/2025		641		(14)			(14)		627	627			
100277480	BULLHEAD CITY	AZ		02/13/2026		865		(30)			(30)		835	835			
100161437	ROYSE CITY	TX		07/29/2024		675		(16)			(16)		659	659			
100195614	BALTIMORE	MD		02/24/2025		726		3			3		729	729			
100186898	SUN LAKES	AZ		01/07/2025		844		6			6		850	850			
100219271	HAMMONTON	NJ		06/30/2025		1,361		(40)			(40)		1,321	1,321			
100141026	POMPANO BEACH	FL		02/20/2024		1,173		(30)			(30)		1,143	1,143			
100162716	MADISON	AL		08/12/2024		886		33			33		919	919			
100151577	MILFORD	DE		05/10/2024		1,872		(26)			(26)		1,846	1,846			
100186192	PORT SAINT LUCIE	FL		12/27/2024		1,220		(18)			(18)		1,202	1,202			
100245568	AURORA	IL		10/06/2025		4,046		(122)			(122)		3,924	3,924			
100168055	RICHMOND	VA		09/20/2024		2,417		(27)			(27)		2,390	2,390			
100076494	ST CLOUD	FL		12/21/2021		1,489		(46)			(46)		1,443	1,443			
100277273	HOT SPRINGS VILLAGE	AR		02/11/2026		562		(28)			(28)		534	534			
100226858	UNION	KY		07/30/2025		662		(21)			(21)		641	641			
100159437	CLOVIS	CA		07/15/2024		1,001		(32)			(32)		969	969			
100165811	BAKERSFIELD	CA		08/29/2024		520		(48)			(48)		472	472			
100238471	KATY	TX		09/19/2025		1,510		(39)			(39)		1,471	1,471			
100142684	HAMPTON	GA		02/08/2024		902		12			12		914	914			
100115677	FOUNTAIN	CO		07/20/2023		720		(8)			(8)		712	712			
100082593	LOVELAND	CO		04/14/2022		938		(7)			(7)		931	931			
100144341	DALE	TX		03/07/2024		1,508		(41)			(41)		1,467	1,467			
100120596	HOUSTON	TX		08/18/2023		497		(9)			(9)		488	488			
100190176	MERCED	CA		01/21/2025		714		(12)			(12)		702	702			
100164845	HOUSTON	TX		08/26/2024		666		(21)			(21)		645	645			
100164572	NOKOMIS	FL		08/21/2024		937		(16)			(16)		921	921			
100156600	DURHAM	NC		06/24/2024		754		(3)			(3)		751	751			
100079551	WINTER GARDEN	FL		04/08/2022		826		(36)			(36)		790	790			
100175261	CROSS ROADS	TX		11/05/2024		817		(10)			(10)		807	807			
100188497	WAUWATOSA	WI		01/08/2025		710		(17)			(17)		693	693			
100253269	AURORA	IL		10/30/2025		755		(18)			(18)		737	737			
100273395	PALMDALE	CA		01/21/2026		452		(9)			(9)		443	443			
100186957	FORT MILL	SC		01/07/2025		704		(3)			(3)		701	701			
100173947	SOUTHAMPTON TOWNSHIP	NJ		10/31/2024		746		(15)			(15)		731	731			
100218133	MOUNT DORA	FL		07/22/2025		661		(20)			(20)		641	641			
100230072	CYPRESS	TX		08/26/2025		656		(15)			(15)		641	641			
100243380	STOCKTON	CA		09/26/2025		666		(25)			(25)		641	641			
100115143	ANDOVER	NJ		07/17/2023		718		(23)			(23)		695	695			
100227984	KISSIMMEE	FL		08/04/2025		790		3			3		793	793			
100272531	BORREGO SPRINGS	CA		01/08/2026		724		(24)			(24)		700	700			
100155082	OCEANSIDE	CA		07/19/2024		942		(10)			(10)		932	932			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109923	GLASSBORO	NJ		06/22/2023		696		(17)			(17)		679	679			
100144226	DAHLONEGA	GA		03/07/2024		1,213		(11)			(11)		1,202	1,202			
100110163	WILMINGTON	NC		06/30/2023		1,014		(3)			(3)		1,011	1,011			
100268996	OSWEGO	IL		12/29/2025		1,125		(25)			(25)		1,100	1,100			
100186431	SNEADS FERRY	NC		12/30/2024		687		(15)			(15)		672	672			
100254134	MODESTO	CA		12/12/2025		738		(4)			(4)		734	734			
100284038	CHATTANOOGA	TN		03/24/2026		500		(12)			(12)		488	488			
100137716	TOMBALL	TX		12/08/2023		747		5			5		752	752			
100149301	WASHINGTON	DC		04/24/2024		679		(16)			(16)		663	663			
100200999	CLAYTON	NC		03/12/2025		777		4			4		781	781			
100130280	SMYRNA	TN		09/28/2023		451		(13)			(13)		438	438			
100202898	PAHRUMP	NV		03/24/2025		759		4			4		763	763			
100194539	ENGLEWOOD	CO		02/14/2025		667		(28)			(28)		639	639			
100158760	ROCKINGHAM	VA		07/10/2024		613		(18)			(18)		595	595			
100143067	TUSCALOOSA	AL		02/14/2024		446		(13)			(13)		433	433			
100236069	CONROE	TX		09/05/2025		699		(18)			(18)		681	681			
100236080	CONROE	TX		09/05/2025		699		(18)			(18)		681	681			
100188266	OCALA	FL		01/08/2025		1,070		20			20		1,090	1,090			
100219723	KANNAPOLIS	NC		07/07/2025		550		16			16		566	566			
100162294	BOYNTON BEACH	FL		09/06/2024		464		(26)			(26)		438	438			
100129713	GRAND RAPIDS	MI		09/29/2023		933		(10)			(10)		923	923			
100137628	DURHAM	NC		12/08/2023		828		41			41		869	869			
100153242	CLERMONT	FL		05/30/2024		758		2			2		760	760			
100193298	LOUISVILLE	KY		02/10/2025		659		(17)			(17)		642	642			
100076254	PITTSFIELD	MA		01/07/2022		2,224		(35)			(35)		2,189	2,189			
100193419	TAMPA	FL		02/10/2025		690		(6)			(6)		684	684			
100167548	SUMMERVILLE	SC		10/31/2024		680		(34)			(34)		646	646			
100188531	LITTLE SUAMICO	WI		01/08/2025		873		(9)			(9)		864	864			
100168405	AUBURN	GA		09/25/2024		857		(8)			(8)		849	849			
100148044	LAWRENCEVILLE	GA		04/10/2024		1,214		4			4		1,218	1,218			
100127946	NASHVILLE	TN		09/08/2023		1,288		38			38		1,326	1,326			
100269132	DELAND	FL		12/30/2025		591		(12)			(12)		579	579			
100136491	MONROE TOWNSHIP	NJ		11/20/2023		2,178		92			92		2,270	2,270			
100209278	DELAWARE	OH		04/29/2025		718		(16)			(16)		702	702			
100135781	COLUMBIA FALLS	MT		11/10/2023		752		8			8		760	760			
100194471	LAS VEGAS	NV		02/14/2025		670		(31)			(31)		639	639			
100254683	MAHWAH	NJ		11/12/2025		623		(29)			(29)		594	594			
100247153	STATESVILLE	NC		11/14/2025		622		(29)			(29)		593	593			
100117377	PLANO	TX		07/20/2023		1,289		380			380		1,669	1,669			
100186255	LAPEER	MI		12/27/2024		461		(10)			(10)		451	451			
100186610	MCKINNEY	TX		12/30/2024		855		36			36		891	891			
100136867	AUBURNDALE	FL		11/27/2023		647		(4)			(4)		643	643			
100070475	CHISAGO CITY	MN		09/23/2021		2,651		(60)			(60)		2,591	2,591			
100245720	CARY	NC		10/06/2025		53,631		(1,965)			(1,965)		51,666	51,666			
100227103	FUQUAY VARINA	NC		07/30/2025		2,798		(62)			(62)		2,736	2,736			
100221243	MIAMISBURG	OH		07/21/2025		724		(6)			(6)		718	718			
100227014	NEWNAN	GA		07/30/2025		645		(20)			(20)		625	625			
100100851	JOLIET	IL		04/28/2023		3,125		77			77		3,202	3,202			
100071528	LAKEWOOD	NJ		10/14/2021		1,599		(40)			(40)		1,559	1,559			
100182098	PRINCETON	TX		12/12/2024		1,834		(8)			(8)		1,826	1,826			
100190041	THE VILLAGES	FL		01/21/2025		651		(25)			(25)		626	626			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150606	PROVIDENCE VILLAGE	TX		05/03/2024		751		(14)			(14)		737	737			
100156547	HOOVER	AL		06/24/2024		1,339		(28)			(28)		1,311	1,311			
100071645	RENO	NV		10/14/2021		1,532		(53)			(53)		1,479	1,479			
100261739	TUCSON	AZ		12/12/2025		687		(17)			(17)		670	670			
100255426	NORTH CHESTERFIELD	VA		11/24/2025		696		(26)			(26)		670	670			
100209172	HOMESTEAD	FL		04/30/2025		595		(20)			(20)		575	575			
100215319	COLUMBIA	TN		06/12/2025		719		(15)			(15)		704	704			
100102426	GULF SHORES	AL		06/07/2023		871		(14)			(14)		857	857			
100179994	DUCK CREEK VILLAGE	UT		11/25/2024		766		(1)			(1)		765	765			
100253813	LAS VEGAS	NV		10/30/2025		708		(21)			(21)		687	687			
100099581	SALINAS	CA		04/06/2023		520		(25)			(25)		495	495			
100099790	LANTANA	FL		02/28/2023		426		55			55		481	481			
100168397	MANDEVILLE	LA		09/25/2024		1,338		(42)			(42)		1,296	1,296			
100176936	OTTUMWA	IA		11/15/2024		656		(21)			(21)		635	635			
100189886	WINTER PARK	CO		01/21/2025		731		(10)			(10)		721	721			
100177556	ELLINGTON	CT		01/16/2025		840		(1)			(1)		839	839			
100174238	JOSHUA TREE	CA		10/31/2024		737		(16)			(16)		721	721			
100156536	KENNESAW	GA		06/24/2024		726		(5)			(5)		721	721			
100282281	EASLEY	SC		02/27/2026		598		34			34		632	632			
100079042	CLOVIS	CA		02/24/2022		1,462		(2)			(2)		1,460	1,460			
100199283	STATESVILLE	NC		03/05/2025		1,295		(49)			(49)		1,246	1,246			
100147713	BRADENTON	FL		04/05/2024		699		(32)			(32)		667	667			
100147787	OMAHA	NE		04/08/2024		680		(13)			(13)		667	667			
100148208	HILLSBOROUGH	NC		04/12/2024		681		(14)			(14)		667	667			
100108962	MIAMI	FL		05/31/2023		714		(28)			(28)		686	686			
100210144	AUBREY	TX		05/07/2025		3,938		4			4		3,942	3,942			
100133888	LAS VEGAS	NV		11/29/2023		2,376		(3)			(3)		2,373	2,373			
100142920	SAN ANTONIO	FL		02/09/2024		573		(2)			(2)		571	571			
100150974	MONT CLARE	PA		05/08/2024		702		(8)			(8)		694	694			
100133207	ARLINGTON	TX		11/29/2023		800		(18)			(18)		782	782			
100186566	COLUMBUS	OH		12/30/2024		883		(8)			(8)		875	875			
100185316	MILWAUKEE	WI		12/20/2024		802		1			1		803	803			
100235105	ARLINGTON	TX		08/28/2025		694		(16)			(16)		678	678			
100143172	SAINT AUGUSTINE	FL		02/16/2024		987		49			49		1,036	1,036			
100218147	FILLMORE	CA		07/22/2025		333							333	333			
100229867	CLARKSVILLE	TN		08/18/2025		695		(19)			(19)		676	676			
100204476	ALLENTOWN	PA		04/04/2025		797		(15)			(15)		782	782			
100204477	ALLENTOWN	PA		04/04/2025		797		(15)			(15)		782	782			
100172469	CLEVELAND	OH		10/23/2024		674		(24)			(24)		650	650			
100194562	MIAMI	FL		03/28/2025		1,355							1,355	1,355			
100267319	PROSSER	WA		12/24/2025		716		(27)			(27)		689	689			
100218614	PHILADELPHIA	PA		06/27/2025		1,348		(13)			(13)		1,335	1,335			
100216648	FORT WORTH	TX		06/23/2025		695		(2)			(2)		693	693			
100200210	CALDWELL	ID		03/07/2025		818		18			18		836	836			
100192432	HAINES CITY	FL		02/07/2025		721		(14)			(14)		707	707			
100065597	SEGUIN	TX		07/28/2021		1,549		(36)			(36)		1,513	1,513			
100071554	SEGUIN	TX		10/14/2021		1,559		(46)			(46)		1,513	1,513			
100174154	IMMOKALEE	FL		10/31/2024		593		(35)			(35)		558	558			
100164310	BUFORD	GA		08/21/2024		7,398		(117)			(117)		7,281	7,281			
100119420	SAINT GEORGE	UT		07/31/2023		1,576		11			11		1,587	1,587			
100267650	MOUNTAIN HOME	AR		12/29/2025		1,665		(35)			(35)		1,630	1,630			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244664	HENRICO	VA		09/29/2025		656		(29)			(29)		627	627			
100161147	WILMINGTON	NC		07/24/2024		815		(26)			(26)		789	789			
100168404	XENIA	OH		09/25/2024		851		(3)			(3)		848	848			
100176587	EAGLE LAKE	FL		11/15/2024		2,404		(131)			(131)		2,273	2,273			
100020368	MONTEREY	CA		07/27/2018		1,612		(25)			(25)		1,587	1,587			
100198490	NOTTINGHAM	MD		02/28/2025		611		(19)			(19)		592	592			
100163974	ALLENTOWN	PA		10/04/2024		680		(15)			(15)		665	665			
100171231	ARLINGTON	TX		10/16/2024		697		(32)			(32)		665	665			
100179621	MARQUETTE	MI		11/21/2024		681		(16)			(16)		665	665			
100162710	RUSKIN	FL		08/12/2024		452		(10)	1		(11)		441	441			
100214343	GREENVILLE	NC		06/02/2025		595		(16)			(16)		579	579			
100202360	BROWNS MILLS	NJ		03/19/2025		617		(23)			(23)		594	594			
100246020	DAVENPORT	FL		10/07/2025		673		(15)			(15)		658	658			
100206255	PATERSON	NJ		04/17/2025		769		(14)			(14)		755	755			
100179670	WASHINGTON COURT HOUSE	OH		11/21/2024		720		(12)			(12)		708	708			
100167536	SUMMERVILLE	SC		10/31/2024		729		(21)			(21)		708	708			
100115835	DAVENPORT	FL		07/20/2023		816		(3)			(3)		813	813			
100164769	STARBUCK	MN		08/26/2024		422		(16)			(16)		406	406			
100164546	NEWARK	NJ		08/21/2024		613		(12)			(12)		601	601			
100164627	FORNEY	TX		08/21/2024		619		(18)			(18)		601	601			
100128352	ATLANTA	GA		09/14/2023		774		5			5		779	779			
100142705	WINCHESTER	VA		02/08/2024		838		4			4		842	842			
100129665	LEANDER	TX		09/29/2023		787		(3)			(3)		784	784			
100268492	PORT SAINT JOE	FL		12/29/2025		826		4			4		830	830			
100128212	ARGYLE	TX		09/18/2023		712		(11)			(11)		701	701			
100246593	PLANTATION	FL		10/15/2025		708		(17)			(17)		691	691			
100254781	SAN ANTONIO	TX		11/14/2025		707		(16)			(16)		691	691			
100254077	PEACHTREE CITY	GA		11/06/2025		712		(21)			(21)		691	691			
100247368	BAKERSFIELD	CA		10/24/2025		698		(7)			(7)		691	691			
100109587	LA FAYETTE	GA		06/14/2023		548		(31)			(31)		517	517			
100180364	BROOKSHIRE	TX		11/25/2024		813							813	813			
100254401	WELLS	ME		11/07/2025		1,079		(40)			(40)		1,039	1,039			
100172550	TULSA	OK		10/23/2024		704		(23)			(23)		681	681			
100140406	AUBURNDALE	FL		01/18/2024		712		(15)			(15)		697	697			
100167550	SUMMERVILLE	SC		10/31/2024		744		(19)			(19)		725	725			
100173014	MADISONVILLE	LA		10/25/2024		491		(9)			(9)		482	482			
100235364	ENFIELD	CT		08/29/2025		599		(13)			(13)		586	586			
100219264	AMHERST	NY		06/30/2025		1,353		(40)			(40)		1,313	1,313			
100176204	NEWINGTON	CT		12/20/2024		603		(21)			(21)		582	582			
100265472	MIAMI	FL		12/19/2025		502		(5)			(5)		497	497			
100180521	GERMANTOWN	MD		11/26/2024		707		3			3		710	710			
100142996	PHILADELPHIA	PA		02/12/2024		440		(10)			(10)		430	430			
100256984	LAKE ALFRED	FL		11/26/2025		624		(23)			(23)		601	601			
100171427	KANSAS CITY	KS		10/16/2024		680		(26)			(26)		654	654			
100168208	EAST LANSING	MI		09/20/2024		1,262		5			5		1,267	1,267			
100200614	ZEBULON	NC		03/11/2025		812		29			29		841	841			
100171924	WESTON	TX		10/17/2024		820		(21)			(21)		799	799			
100267190	CHESAPEAKE	VA		12/23/2025		738		(18)			(18)		720	720			
100220789	SHIRLEY	MA		07/18/2025		2,423		(58)			(58)		2,365	2,365			
100194292	MURPHY	TX		02/14/2025		691		(28)			(28)		663	663			
100253973	MAMMOTH CAVE	KY		10/30/2025		4,337		(162)			(162)		4,175	4,175			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100016519	KEY WEST	FL		04/10/2018		1,739		6			6		1,745	1,745			
100139971	FRESNO	CA		01/09/2024		697		(16)			(16)		681	681			
100210696	NEWTON	NC		05/15/2025		658		(21)			(21)		637	637			
100253926	CHATTANOOGA	TN		10/30/2025		679		(24)			(24)		655	655			
100132244	ANNA	TX		10/13/2023		3,254		(20)			(20)		3,234	3,234			
100148756	GULF SHORES	AL		04/17/2024		1,039		123			123		1,162	1,162			
100220372	CONROE	TX		07/14/2025		530		(13)			(13)		517	517			
100206661	BETHLEHEM	GA		04/24/2025		989		6			6		995	995			
100161125	LEXINGTON	KY		07/24/2024		679		(16)			(16)		663	663			
100168821	ZEPHYRHILLS	FL		09/26/2024		695		(26)			(26)		669	669			
100060323	ARIEL	WA		06/25/2021		2,130		(72)			(72)		2,058	2,058			
100202371	PENSACOLA	FL		03/19/2025		696		1			1		697	697			
100151099	CHARLOTTE	NC		05/08/2024		632		(15)			(15)		617	617			
100100647	BAKERSFIELD	CA		04/28/2023		797		(28)			(28)		769	769			
100253305	MORROW	OH		10/30/2025		689		(21)			(21)		668	668			
100273012	STANLEY	ND		01/15/2026		2,324		(92)			(92)		2,232	2,232			
100143289	MONROE	NC		02/16/2024		747		(15)			(15)		732	732			
100169798	CASA GRANDE	AZ		09/30/2024		693		(20)			(20)		673	673			
100204824	SACRAMENTO	CA		04/09/2025		345		(6)			(6)		339	339			
100228225	PERRIS	CA		08/11/2025		590		(28)			(28)		562	562			
100206173	SILVER CITY	NM		04/16/2025		667		(14)			(14)		653	653			
100152397	PHOENIX	AZ		05/17/2024		778		11			11		789	789			
100235363	HESPERIA	CA		08/29/2025		694		(16)			(16)		678	678			
100188790	CHARLOTTE	NC		01/09/2025		881		44			44		925	925			
100246369	ALBRIGHTSVILLE	PA		10/10/2025		604		(28)			(28)		576	576			
100238642	GREENSBORO	NC		09/19/2025		595		(19)			(19)		576	576			
100128150	WINTER HAVEN	FL		09/18/2023		914		57			57		971	971			
100119950	ST SIMONS ISLAND	GA		08/11/2023		788		(4)			(4)		784	784			
100166922	JEFFERSONVILLE	IN		09/13/2024		668		(21)			(21)		647	647			
100137028	FORT WORTH	TX		11/28/2023		875		86			86		961	961			
100159312	BUFFALO GROVE	IL		07/15/2024		1,485		(47)			(47)		1,438	1,438			
100220721	FREDERICK	MD		07/18/2025		613		(23)			(23)		590	590			
100236081	EDENTON	NC		09/05/2025		433		(8)			(8)		425	425			
100167650	WESLEY CHAPEL	FL		09/19/2024		602		(2)			(2)		600	600			
100186417	KISSIMMEE	FL		12/30/2024		463		(8)			(8)		455	455			
100182225	NEWBERRY	FL		12/12/2024		1,442		84			84		1,526	1,526			
100160977	CHARLOTTE	NC		07/24/2024		862		16			16		878	878			
100158798	GARFIELD	AR		07/10/2024		612		(18)			(18)		594	594			
100202711	FORT MYERS	FL		03/24/2025		1,627		(43)			(43)		1,584	1,584			
100081274	PINOLE	CA		03/18/2022		1,586		34			34		1,620	1,620			
100235928	HAMILTON	MT		09/04/2025		633		(28)			(28)		605	605			
100238996	TOBYHANNA	PA		09/23/2025		623		(18)			(18)		605	605			
100229300	MURCHISON	TX		08/14/2025		634		(29)			(29)		605	605			
100078745	FORT LAUDERDALE	FL		02/25/2022		1,366		(84)			(84)		1,282	1,282			
100157942	SANFORD	FL		07/09/2024		783		6			6		789	789			
100229889	SAN MARCOS	TX		08/18/2025		631		(25)			(25)		606	606			
100272416	EASTMAN	WI		01/08/2026		1,764		(36)			(36)		1,728	1,728			
100137032	LOGANVILLE	GA		11/28/2023		1,777		116			116		1,893	1,893			
100147930	WOODBURY	MN		04/08/2024		2,405		66			66		2,471	2,471			
100182016	CARTERSVILLE	GA		12/12/2024		728		1			1		729	729			
100168065	CONCORD	NC		09/20/2024		763		(4)			(4)		759	759			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253742	TEMPLE	TX		10/30/2025		747		(19)			(19)		728	728			
100253745	TEMPLE	TX		10/30/2025		746		(18)			(18)		728	728			
100254247	NORTH PORT	FL		11/06/2025		755		(25)			(25)		730	730			
100067666	HOUSTON	TX		09/23/2021		1,609		(29)			(29)		1,580	1,580			
100209774	CHICAGO	IL		05/05/2025		802		(18)			(18)		784	784			
100115965	LILBURN	GA		07/20/2023		806		(11)			(11)		795	795			
100229845	GREEN LANE	PA		08/18/2025		643		(23)			(23)		620	620			
100230103	TAVARES	FL		08/26/2025		646		(26)			(26)		620	620			
100227039	BOYNTON BEACH	FL		07/30/2025		1,195		(40)			(40)		1,155	1,155			
100190945	SHERMAN	TX		01/28/2025		622		(17)			(17)		605	605			
100169789	LOGANVILLE	GA		09/30/2024		687		(25)			(25)		662	662			
100110649	ROUND ROCK	TX		06/30/2023		533		(8)	1		(9)		524	524			
100156292	PANAMA CITY	FL		07/25/2024		674		(42)			(42)		632	632			
100163599	POTTSTOWN	PA		08/15/2024		670		(38)			(38)		632	632			
100188822	SANFORD	NC		01/09/2025		908		32			32		940	940			
100133562	OTTAWA	OH		10/23/2023		707		(1)			(1)		706	706			
100175372	LOUISVILLE	KY		11/05/2024		715		(14)			(14)		701	701			
100205836	CENTRAL	SC		04/14/2025		4,065		(93)			(93)		3,972	3,972			
100138879	VICTORIA	TX		12/21/2023		657		(13)			(13)		644	644			
100284684	MARYVILLE	IL		03/27/2026		415		(20)			(20)		395	395			
100206635	CLEARWATER	FL		04/24/2025		705		(5)			(5)		700	700			
100120231	NORTH HUNTINGDON	PA		08/18/2023		708		(16)			(16)		692	692			
100148621	CLOVIS	CA		05/15/2024		208		(7)			(7)		201	201			
100155121	SAN ANTONIO	TX		07/19/2024		687		(22)			(22)		665	665			
100172309	MARYVILLE	TN		10/21/2024		724		(19)			(19)		705	705			
100149957	NORTH CHARLESTON	SC		06/07/2024		607		(23)			(23)		584	584			
100200324	HENDERSON	NV		03/10/2025		1,241		33			33		1,274	1,274			
100228355	LACKAWAXEN	PA		08/11/2025		502		(2)			(2)		500	500			
100228133	ROUND ROCK	TX		08/07/2025		589		(20)			(20)		569	569			
100238863	SULPHUR	OK		09/23/2025		469		(19)	1		(20)		449	449			
100268506	SARASOTA	FL		12/29/2025		754		(9)			(9)		745	745			
100174330	TALLAHASSEE	FL		10/31/2024		908		24			24		932	932			
100216411	KEIZER	OR		06/20/2025		1,285		1			1		1,286	1,286			
100100845	HAGERSTOWN	MD		04/28/2023		827		(20)			(20)		807	807			
100060235	SANTA FE	NM		06/25/2021		1,549		(50)			(50)		1,499	1,499			
100062336	CALVERT CITY	KY		07/01/2021		1,814		(25)			(25)		1,789	1,789			
100201410	MCDONOUGH	GA		03/12/2025		724		(19)			(19)		705	705			
100203452	SHERRILLS FORD	NC		03/27/2025		840		28			28		868	868			
100142148	SUMTER	SC		02/29/2024		1,022		(20)			(20)		1,002	1,002			
100120458	CHAPEL HILL	NC		08/18/2023		550		(14)			(14)		536	536			
100116733	WINTER PARK	FL		07/20/2023		1,151		311			311		1,462	1,462			
100221050	NEWINGTON	CT		07/18/2025		617		(23)			(23)		594	594			
100163134	SPRINGFIELD	MA		08/13/2024		668		(17)			(17)		651	651			
100203196	LOWELL	AR		03/27/2025		729		(19)			(19)		710	710			
100155124	VERO BEACH	FL		07/19/2024		670		(15)			(15)		655	655			
100143584	KANSAS CITY	MO		02/21/2024		644		(16)			(16)		628	628			
100181198	CHARLOTTE	NC		12/06/2024		709		(2)			(2)		707	707			
100221783	ORLANDO	FL		07/25/2025		692		6			6		698	698			
100175944	LAVON	TX		11/14/2024		770		(7)			(7)		763	763			
100135169	RANDALLSTOWN	MD		12/15/2023		494		(11)			(11)		483	483			
100176066	PHILADELPHIA	PA		12/20/2024		790		(19)			(19)		771	771			

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100109770	RANCHO MISSION VIEJO	CA		08/04/2023		1,349		(28)			(28)		1,321	1,321			
100212598	BENSALEM	PA		05/29/2025		566		(24)			(24)		542	542			
100253129	LAGRANGE	GA		10/30/2025		736		(21)			(21)		715	715			
100116708	CELINA	TX		07/20/2023		1,507		438			438		1,945	1,945			
100144219	FORT WORTH	TX		03/07/2024		930		49			49		979	979			
100268462	LAKE HAVASU CITY	AZ		12/29/2025		767		5			5		772	772			
100220978	BULLHEAD CITY	AZ		07/18/2025		641		(18)			(18)		623	623			
100162762	LAS VEGAS	NV		08/12/2024		678		(16)			(16)		662	662			
100160596	GRAND PRAIRIE	TX		07/19/2024		515		(40)			(40)		475	475			
100065193	COLLEGE PLACE	WA		07/14/2021		1,632		(30)			(30)		1,602	1,602			
100171521	HENDERSON	NV		10/16/2024		755		(22)			(22)		733	733			
100195414	HAMPTON	VA		02/24/2025		602		(11)			(11)		591	591			
100236005	ROYSE CITY	TX		09/04/2025		740		(8)			(8)		732	732			
100135671	AUBREY	TX		11/09/2023		484		(20)			(20)		464	464			
100152760	EDGEWOOD	MD		05/22/2024		598		(24)			(24)		574	574			
100228487	BATON ROUGE	LA		08/11/2025		722		(7)			(7)		715	715			
100268178	LOMBARD	IL		12/29/2025		683		(19)			(19)		664	664			
100167562	SAINT CLOUD	FL		09/19/2024		983		(17)			(17)		966	966			
100143590	JAMAICA	NY		02/21/2024		2,864		(37)			(37)		2,827	2,827			
100230068	HAMMOND	LA		08/26/2025		663		(24)			(24)		639	639			
100220965	BUCKEYE	AZ		07/18/2025		660		(21)			(21)		639	639			
100120713	CAPE CORAL	FL		08/25/2023		800		8			8		808	808			
100185364	ORLANDO	FL		12/20/2024		3,434		35			35		3,469	3,469			
100099966	BREMERTON	WA		03/28/2023		5,106		(61)			(61)		5,045	5,045			
100147407	HARWOOD HEIGHTS	IL		05/08/2024		640		(28)			(28)		612	612			
100284507	HIXSON	TN		03/26/2026		641		(13)			(13)		628	628			
100277278	OVERGAARD	AZ		02/11/2026		1,338		(39)			(39)		1,299	1,299			
100133556	DANBURY	CT		10/19/2023		642		(19)			(19)		623	623			
100142113	DAVENPORT	FL		02/29/2024		658		(18)			(18)		640	640			
100216568	PORTLAND	OR		06/23/2025		969		(1)			(1)		968	968			
100171894	ALVIN	TX		10/17/2024		726		(21)			(21)		705	705			
100127633	SAN TAN VALLEY	AZ		09/08/2023		759		(13)			(13)		746	746			
100282367	WOODBURY	MN		02/27/2026		716		(17)			(17)		699	699			
100175316	SUFFOLK	VA		11/05/2024		966		(10)			(10)		956	956			
100147966	PORT CHARLOTTE	FL		04/08/2024		824		(1)			(1)		823	823			
100220618	GRAND JUNCTION	CO		07/15/2025		924		(39)			(39)		885	885			
100137916	STATESVILLE	NC		12/12/2023		512		2			2		514	514			
100246491	VALDOSTA	GA		10/10/2025		959		(32)			(32)		927	927			
100150564	BRICK	NJ		05/03/2024		703		(20)			(20)		683	683			
100108113	ASHLAND	VA		05/24/2023		592		(22)			(22)		570	570			
100140994	COSTA MESA	CA		02/20/2024		810		(21)			(21)		789	789			
100102504	PACE	FL		06/07/2023		1,134		(46)			(46)		1,088	1,088			
100169945	DURHAM	NC		11/08/2024		765		(15)			(15)		750	750			
100076130	RNCHO CORDOVA	CA		01/07/2022		1,428		(37)			(37)		1,391	1,391			
100220713	KNOXVILLE	TN		07/18/2025		649		(11)			(11)		638	638			
100172331	CONYERS	GA		10/23/2024		756		(18)			(18)		738	738			
100165422	BAKERSFIELD	CA		08/29/2024		695		(13)			(13)		682	682			
100066944	SAN BERNARDINO	CA		08/02/2021		1,459		2			2		1,461	1,461			
100158793	SUFFOLK	VA		07/10/2024		669		(18)			(18)		651	651			
100221767	INDIO	CA		07/25/2025		807		(16)			(16)		791	791			
100172751	LILBURN	GA		11/21/2024		1,544		(44)			(44)		1,500	1,500			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166190	NO OAKS	MN		09/09/2024		1,424		(39)			(39)		1,385	1,385			
100151353	GULFPORT	FL		05/10/2024		620		(18)			(18)		602	602			
100189212	CHATTANOOGA	TN		01/13/2025		1,528		(41)			(41)		1,487	1,487			
100078804	COLORADO SPRINGS	CO		02/24/2022		1,722		(26)			(26)		1,696	1,696			
100218817	HANFORD	CA		06/27/2025		626		(13)			(13)		613	613			
100079163	BLOOMINGBURG	NY		02/24/2022		1,502		9			9		1,511	1,511			
100126317	EAST ORANGE	NJ		08/30/2023		425		(10)			(10)		415	415			
100200642	COLORADO SPRINGS	CO		03/11/2025		1,122		(38)			(38)		1,084	1,084			
100135773	LAS VEGAS	NV		11/10/2023		506		8			8		514	514			
100129785	DULUTH	GA		09/27/2023		739		(8)			(8)		731	731			
100243769	BAKERSFIELD	CA		09/29/2025		1,460		(28)			(28)		1,432	1,432			
100192990	LAKE LURE	NC		02/10/2025		647		(13)			(13)		634	634			
100244449	POTTSTOWN	PA		09/29/2025		651		(24)			(24)		627	627			
100198531	LAUREL	MD		02/28/2025		1,276		10			10		1,286	1,286			
100100146	RIVERVIEW	FL		03/28/2023		735		17			17		752	752			
100244489	CORDOVA	TN		09/29/2025		717		(24)			(24)		693	693			
100153594	REDMOND	OR		05/31/2024		758		(6)			(6)		752	752			
100169649	MONTGOMERY	AL		09/30/2024		470		(15)			(15)		455	455			
100153050	LADSON	SC		06/27/2024		685		(19)			(19)		666	666			
100156253	PALM BAY	FL		06/20/2024		671		(5)			(5)		666	666			
100229223	CRANE HILL	AL		08/13/2025		620		(18)			(18)		602	602			
100110186	TUCSON	AZ		06/30/2023		737		(11)			(11)		726	726			
100110187	TUCSON	AZ		06/30/2023		737		(11)			(11)		726	726			
100110188	TUCSON	AZ		06/30/2023		737		(11)			(11)		726	726			
100110190	TUCSON	AZ		06/30/2023		737		(11)			(11)		726	726			
100143894	ANNAPOLIS	MD		03/06/2024		600		(31)			(31)		569	569			
100284716	PORT CHARLOTTE	FL		03/27/2026		416		(16)			(16)		400	400			
100153639	REISTERSTOWN	MD		05/31/2024		1,004		(16)			(16)		988	988			
100140106	JOLIET	IL		01/09/2024		869		46			46		915	915			
100158052	KATY	TX		07/09/2024		680		(10)			(10)		670	670			
100146742	WAREHAM	MA		03/20/2024		636		(20)			(20)		616	616			
100219125	BASYE	VA		06/27/2025		719		(22)			(22)		697	697			
100120066	MIDDLETON	WI		08/11/2023		830		11			11		841	841			
100119491	PLYMOUTH	MN		07/28/2023		831		10			10		841	841			
100255389	INDIANAPOLIS	IN		11/24/2025		701		(17)			(17)		684	684			
100136893	MELISSA	TX		11/27/2023		733		16			16		749	749			
100282310	AURORA	CO		02/27/2026		666		(17)			(17)		649	649			
100190093	LONSDALE	MN		01/21/2025		668		(19)			(19)		649	649			
100161789	HACKETTSTOWN	NJ		07/31/2024		743		(39)			(39)		704	704			
100220544	NAPERVILLE	IL		07/15/2025		688		(22)			(22)		666	666			
100267205	INDIAN RIVER	MI		12/23/2025		721		(20)			(20)		701	701			
100100825	POOLESVILLE	MD		04/28/2023		1,477		162			162		1,639	1,639			
100188745	SANDBORN	IN		01/09/2025		1,078		(39)			(39)		1,039	1,039			
100168103	MCKINNEY	TX		09/20/2024		746		(9)			(9)		737	737			
100161552	FORT WORTH	TX		07/30/2024		668		(18)			(18)		650	650			
100253899	PUEBLO	CO		10/30/2025		726		(21)			(21)		705	705			
100120080	WOODBRIDGE	NJ		08/11/2023		25,643		(74)			(74)		25,569	25,569			
100268612	MILWAUKEE	WI		12/29/2025		1,259		(24)			(24)		1,235	1,235			
100079225	MERIDIAN	ID		02/14/2022		1,612		(14)			(14)		1,598	1,598			
100201153	AURORA	IL		03/12/2025		742		(28)			(28)		714	714			
100215011	PHOENIX	AZ		06/11/2025		2,274		(49)			(49)		2,225	2,225			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065148	SAN DIEGO	CA		07/14/2021		1,601		(37)			(37)		1,564	1,564			
100166312	RIVERTON	UT		10/23/2024		1,066		(16)			(16)		1,050	1,050			
100203242	LAS VEGAS	NV		03/27/2025		641		(22)			(22)		619	619			
100014785	WASHINGTON	DC		11/06/2017		1,855		(17)			(17)		1,838	1,838			
100115065	PRINCETON	TX		07/14/2023		1,735		6			6		1,741	1,741			
100151188	VICTORVILLE	CA		05/10/2024		674		(19)			(19)		655	655			
100160030	TOMS RIVER	NJ		07/17/2024		666		(11)			(11)		655	655			
100168240	HILLSBOROUGH	NJ		09/20/2024		675		(20)			(20)		655	655			
100117264	CASSELBERRY	FL		07/20/2023		895		(52)			(52)		843	843			
100212548	ESTERO	FL		05/29/2025		611		(24)			(24)		587	587			
100186620	WINCHESTER	VA		12/30/2024		854		34			34		888	888			
100116543	KEYPORT	NJ		07/20/2023		1,038		243			243		1,281	1,281			
100163439	HANFORD	CA		09/27/2024		511		(10)			(10)		501	501			
100159647	NORTH PORT	FL		08/23/2024		717		(13)			(13)		704	704			
100220216	LAS VEGAS	NV		07/11/2025		847		(29)			(29)		818	818			
100211872	MEDFORD	OR		05/19/2025		634		(18)			(18)		616	616			
100150937	CAPE CORAL	FL		05/08/2024		1,573		50			50		1,623	1,623			
100169586	ANCHORAGE	AK		09/30/2024		5,730		(168)			(168)		5,562	5,562			
100214571	GREELEY	CO		06/06/2025		1,222		(32)			(32)		1,190	1,190			
100221845	LEHIGH ACRES	FL		07/29/2025		698		(8)			(8)		690	690			
100110525	JUSTIN	TX		06/30/2023		851							851	851			
100197135	PHOENIX	AZ		02/25/2025		4,017		(133)			(133)		3,884	3,884			
100135555	CEDAR PARK	TX		11/13/2023		1,326		(5)			(5)		1,321	1,321			
100188668	JASPER	GA		02/10/2025		1,438		(29)			(29)		1,409	1,409			
100165673	LAS VEGAS	NV		10/04/2024		836		(30)			(30)		806	806			
100193724	GOODLETTSVILLE	TN		02/10/2025		693		(13)			(13)		680	680			
100138302	DAWSONVILLE	GA		12/18/2023		3,102		17			17		3,119	3,119			
100158499	DETROIT	MI		07/10/2024		587		(31)			(31)		556	556			
100167804	BROOKS	KY		09/19/2024		864		(2)			(2)		862	862			
100132699	COLUMBUS	OH		11/03/2023		630		(6)			(6)		624	624			
100214307	OCALA	FL		06/02/2025		4,885		(140)			(140)		4,745	4,745			
100173297	MILWAUKEE	WI		10/30/2024		969		(19)			(19)		950	950			
100134570	BRADENTON	FL		10/30/2023		4,125		(101)			(101)		4,024	4,024			
100174723	SUITLAND	MD		10/31/2024		650		(30)			(30)		620	620			
100139482	JOHNSTON	RI		12/28/2023		365		(13)			(13)		352	352			
100090383	TEMPLE	TX		12/28/2022		684		(20)			(20)		664	664			
100182106	WEST PARK	FL		12/12/2024		830		25			25		855	855			
100149788	LAKE WORTH	FL		04/26/2024		79,554		(188)			(188)		79,366	79,366			
100151784	LOS ANGELES	CA		05/10/2024		617		(21)			(21)		596	596			
100191228	VAN NUYS	CA		01/29/2025		5,501		(74)			(74)		5,427	5,427			
100148145	YPSILANTI	MI		05/15/2024		677		(7)			(7)		670	670			
100158448	PITTSBURGH	PA		07/10/2024		664		6			6		670	670			
100246642	ASHEVILLE	NC		10/15/2025		685		(28)			(28)		657	657			
100268500	AUBURNDALE	FL		12/29/2025		899		24			24		923	923			
100160147	HUTTO	TX		07/17/2024		692		(20)			(20)		672	672			
100215597	OCALA	FL		06/12/2025		2,668		111			111		2,779	2,779			
100272993	LAS VEGAS	NV		01/15/2026		678		(25)			(25)		653	653			
100277264	BOISE	ID		02/11/2026		72,256		(1,006)			(1,006)		71,250	71,250			
100024094	MORRO BAY	CA		09/10/2018		1,681		(23)			(23)		1,658	1,658			
100268552	PITTSBURGH	PA		12/29/2025		684		(17)			(17)		667	667			
100215900	PASSAIC	NJ		06/16/2025		685		(23)			(23)		662	662			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155048	LA MARQUE	TX		07/19/2024		472		(21)			(21)		451	451			
100272299	MANASSAS	VA		01/08/2026		726		(21)			(21)		705	705			
100272008	HOUSTON	TX		01/08/2026		1,632		(43)			(43)		1,589	1,589			
100188864	CLINTON	CT		01/09/2025		494		(21)			(21)		473	473			
100149875	BUCKEYE	AZ		04/29/2024		642		(2)			(2)		640	640			
100220413	BATON ROUGE	LA		07/15/2025		381		(13)			(13)		368	368			
100253982	PFLUGERVILLE	TX		10/30/2025		722		(22)			(22)		700	700			
100079680	PARK CITY	UT		04/08/2022		1,323		(15)			(15)		1,308	1,308			
100182128	LAKEWOOD RANCH	FL		12/12/2024		852		20			20		872	872			
100129320	PRINCETON	TX		09/25/2023		661		(7)			(7)		654	654			
100143606	ORANGE CITY	FL		02/21/2024		733		(2)			(2)		731	731			
100130422	RANDALLSTOWN	MD		09/28/2023		561		(27)			(27)		534	534			
100219801	WASHINGTON	DC		07/08/2025		654		(19)			(19)		635	635			
100157374	RENTON	WA		02/20/2025		691		(5)			(5)		686	686			
100177044	WORCESTER	MA		01/16/2025		945		(28)			(28)		917	917			
100261128	WESTPORT	MA		12/05/2025		1,336		(29)			(29)		1,307	1,307			
100185798	SALEM	OH		12/26/2024		723		(29)			(29)		694	694			
100150874	LAS VEGAS	NV		05/08/2024		741		(13)			(13)		728	728			
100157178	BLOSSBURG	PA		02/20/2025		672		(13)			(13)		659	659			
100146911	VIRGINIA BEACH	VA		03/26/2024		629		(15)			(15)		614	614			
100132058	GLASSBORO	NJ		10/13/2023		614		7			7		621	621			
100209412	SABATTUS	ME		04/29/2025		645		(24)			(24)		621	621			
100152691	POCATELLO	ID		05/17/2024		660		4			4		664	664			
100206164	MINNEAPOLIS	MN		04/16/2025		711		(13)			(13)		698	698			
100144597	RALEIGH	NC		03/13/2024		734		(6)			(6)		728	728			
100253914	TUCSON	AZ		10/30/2025		688		(21)			(21)		667	667			
100283798	EULESS	TX		03/13/2026		832		(20)			(20)		812	812			
100182042	GEORGETOWN	TX		12/12/2024		1,473		21			21		1,494	1,494			
100172746	YAKIMA	WA		11/21/2024		1							1	1			
100153280	BUNNELL	FL		05/30/2024		3,071		86			86		3,157	3,157			
100273044	PEORIA	AZ		01/15/2026		509		3			3		512	512			
100061444	HIGHLAND	CA		06/01/2021		1,743		7			7		1,750	1,750			
100139049	REDWOOD CITY	CA		12/28/2023		577							577	577			
100150847	CASTLE HAYNE	NC		05/08/2024		756		(10)			(10)		746	746			
100216526	SAYREVILLE	NJ		06/23/2025		712		(2)			(2)		710	710			
100081169	SAN ANTONIO	TX		03/18/2022		1,017		31	3		28		1,045	1,045			
100209399	RALEIGH	NC		04/29/2025		658		(23)			(23)		635	635			
100209402	AUBREY	TX		04/29/2025		656		(21)			(21)		635	635			
100237123	PHOENIX	AZ		09/12/2025		559		(26)			(26)		533	533			
100200608	KATY	TX		03/11/2025		691		(7)			(7)		684	684			
100238254	EDMOND	OK		09/19/2025		651		(7)			(7)		644	644			
100173223	COLUMBUS	OH		10/30/2024		1,063		11			11		1,074	1,074			
100138422	CHESAPEAKE	VA		12/18/2023		682		(13)			(13)		669	669			
100154540	SACRAMENTO	CA		06/14/2024		739		(10)			(10)		729	729			
100130182	OMAHA	NE		11/15/2023		571		(24)			(24)		547	547			
100192543	SHERMAN	TX		02/10/2025		812		64			64		876	876			
100206317	HUMMELSTOWN	PA		04/17/2025		772		(15)			(15)		757	757			
100238285	CHICAGO	IL		09/19/2025		634		(10)			(10)		624	624			
100084819	GAITHERSBURG	MD		08/02/2022		525							525	525			
100234854	NOKOMIS	FL		08/28/2025		691		(11)			(11)		680	680			
100149157	CLEBURNE	TX		04/22/2024		441		(10)			(10)		431	431			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162548	DURHAM	NC		08/12/2024		824		(12)			(12)		812	812			
100209320	NORTH HIGHLANDS	CA		04/29/2025		944		(20)			(20)		924	924			
100203050	OCEANSIDE	CA		04/25/2025		680		(30)			(30)		650	650			
100206982	MANCHESTER	NH		04/25/2025		682		(32)			(32)		650	650			
100209363	VERO BEACH	FL		04/29/2025		670		(20)			(20)		650	650			
100214709	FLUSHING	NY		06/11/2025		623		(28)			(28)		595	595			
100207072	WESLEY CHAPEL	FL		04/24/2025		626		(31)			(31)		595	595			
100192802	GRASS VALLEY	CA		02/10/2025		739		7			7		746	746			
100152664	BREMERTON	WA		05/17/2024		687		(8)			(8)		679	679			
100152668	SAINT PETERSBURG	FL		05/17/2024		686		(7)			(7)		679	679			
100203248	FORT WORTH	TX		03/27/2025		1,474		84			84		1,558	1,558			
100243232	CHARLOTTE	NC		09/26/2025		595		(21)			(21)		574	574			
100268976	SUN CITY	AZ		12/29/2025		783							783	783			
100186943	HOUSTON	TX		01/07/2025		660		(18)			(18)		642	642			
100245742	CEDAR	MI		10/06/2025		2,503		(59)			(59)		2,444	2,444			
100178337	SHELTON	WA		11/19/2024		734		(12)			(12)		722	722			
100114557	WALLINGFORD	CT		06/29/2023		539		(29)			(29)		510	510			
100148391	NOKOMIS	FL		04/12/2024		1,164		3			3		1,167	1,167			
100215547	CORPUS CHRISTI	TX		06/12/2025		421		(10)			(10)		411	411			
100206898	ORLANDO	FL		04/24/2025		619		(29)			(29)		590	590			
100174333	SAINT LOUIS	MO		10/31/2024		2,486		(63)			(63)		2,423	2,423			
100149559	CHARLOTTE	NC		04/26/2024		2,149		(29)			(29)		2,120	2,120			
100193041	LA GRANGE	KY		02/10/2025		566		(18)			(18)		548	548			
100115935	CAPE CORAL	FL		07/20/2023		851		(3)			(3)		848	848			
100133630	DALLAS	GA		10/23/2023		1,821		114			114		1,935	1,935			
100283264	JASPER	GA		03/11/2026		592		5			5		597	597			
100165620	SALEM	OR		10/04/2024		639		(46)			(46)		593	593			
100067318	JACKSONVILLE	FL		08/02/2021		1,793		45			45		1,838	1,838			
100214043	PRINCETON	TX		05/29/2025		1,608		(7)			(7)		1,601	1,601			
100212148	MANCHESTER CENTER	VT		05/22/2025		569		3			3		572	572			
100147959	MERCED	CA		04/08/2024		683		(19)			(19)		664	664			
100219169	PALM SPRINGS	CA		06/27/2025		863		(29)			(29)		834	834			
100214708	POINCIANA	FL		06/11/2025		655		(31)			(31)		624	624			
100218245	ASHEVILLE	NC		06/26/2025		639		(15)			(15)		624	624			
100185496	MCMINNVILLE	OR		12/20/2024		540		(6)			(6)		534	534			
100143848	YORKVILLE	IL		02/29/2024		3,822		21			21		3,843	3,843			
100181869	LAREDO	TX		12/12/2024		773		5			5		778	778			
100189636	BALTIMORE	MD		01/17/2025		522		(22)			(22)		500	500			
100254942	KEAAU	HI		11/17/2025		606		(22)			(22)		584	584			
100154846	LINCOLN	CA		07/19/2024		11,399		(290)			(290)		11,109	11,109			
100133944	BALTIMORE	MD		10/25/2023		578		(15)			(15)		563	563			
100214025	CHARLES TOWN	WV		05/29/2025		655		(25)			(25)		630	630			
100084456	SAN FRANCISCO	MEX		07/11/2022		1,033							1,033	1,033			
100202755	LITTLE RIVER	SC		03/24/2025		987		(34)			(34)		953	953			
100136736	SANTA FE	NM		11/27/2023		583		(13)			(13)		570	570			
100109650	ENGLEWOOD	FL		06/14/2023		702		(14)			(14)		688	688			
100079914	BOCA RATON	FL		04/08/2022		1,514		(14)			(14)		1,500	1,500			
100254860	LAS VEGAS	NV		11/17/2025		630		(32)			(32)		598	598			
100109755	COLUMBUS	OH		06/16/2023		1,731		(52)			(52)		1,679	1,679			
100214754	NORTH CHESTERFIELD	VA		06/11/2025		655		(31)			(31)		624	624			
100057807	VANCOUVER	WA		06/30/2021		1,632		(30)			(30)		1,602	1,602			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201897	SCOTTSDALE	AZ		03/18/2025		657		(15)			(15)		642	642			
100065626	GRAND JUNCTION	CO		07/28/2021		1,462		(45)			(45)		1,417	1,417			
100142457	ALTON	TX		03/08/2024		530		(11)			(11)		519	519			
100065216	SALT LAKE CTY	UT		07/14/2021		1,615		(26)			(26)		1,589	1,589			
100164275	VIRGINIA BEACH	VA		08/21/2024		1,305		(19)			(19)		1,286	1,286			
100245033	COLUMBIA	SC		09/29/2025		643		(30)			(30)		613	613			
100167828	EAST PROVIDENCE	RI		09/20/2024		1,689		(8)			(8)		1,681	1,681			
100268750	MUSKEGON	MI		12/29/2025		2,305		(28)			(28)		2,277	2,277			
100068151	PERRIS	CA		08/25/2021		1,548		(41)			(41)		1,507	1,507			
100091174	BRANSON WEST	MO		01/31/2023		836		48			48		884	884			
100091181	BRANSON WEST	MO		01/31/2023		836		48			48		884	884			
100152361	SAN MARCOS	TX		05/17/2024		938		76			76		1,014	1,014			
100194818	VAIL	AZ		02/21/2025		817		44			44		861	861			
100272192	HEYBURN	ID		01/08/2026		716		(10)			(10)		706	706			
100254039	BLUE SPRINGS	MO		10/30/2025		813		(7)			(7)		806	806			
100243202	DUXBURY	MA		09/26/2025		654		(26)			(26)		628	628			
100062897	DUMFRIES	VA		07/01/2021		1,531		(17)			(17)		1,514	1,514			
100214368	LEBANON	TN		06/02/2025		768		12			12		780	780			
100174593	WATERBURY	CT		10/31/2024		663		(34)			(34)		629	629			
100186016	FRESNO	CA		12/27/2024		1,311		(57)			(57)		1,254	1,254			
100079123	PHILADELPHIA	PA		02/24/2022		1,461		18			18		1,479	1,479			
100134433	PORT SAINT LUCIE	FL		10/30/2023		584		(12)			(12)		572	572			
100168204	JENSEN BEACH	FL		09/20/2024		102,844		(1,132)			(1,132)		101,712	101,712			
100221693	CHICAGO	IL		07/25/2025		675		(6)			(6)		669	669			
100151277	SELBYVILLE	DE		05/10/2024		484		(11)			(11)		473	473			
100129622	LELAND	NC		09/29/2023		1,081		(17)			(17)		1,064	1,064			
100138834	GRAND RAPIDS	MI		12/21/2023		929		(12)			(12)		917	917			
100168398	SAN MARCOS	TX		09/25/2024		832		(5)			(5)		827	827			
100155912	KATY	TX		06/17/2024		749		(10)			(10)		739	739			
100247203	REDDING	CA		10/23/2025		681		(22)			(22)		659	659			
100208928	LAS VEGAS	NV		04/29/2025		1,354		(19)			(19)		1,335	1,335			
100110570	HARRISBURG	NC		06/30/2023		1,266		(7)			(7)		1,259	1,259			
100076345	VILLAS	NJ		01/07/2022		1,482		(23)			(23)		1,459	1,459			
100100420	HOUSTON	TX		04/27/2023		2,239		144			144		2,383	2,383			
100109722	FARMINGTON	NY		06/16/2023		764		(24)			(24)		740	740			
100109030	HALLANDALE BEACH	FL		05/31/2023		741		4			4		745	745			
100179459	MODESTO	CA		11/21/2024		554		4	1		3		557	557			
100071725	ATLANTA	GA		10/14/2021		1,603		(34)			(34)		1,569	1,569			
100163405	EAST STROUDSBURG	PA		09/27/2024		2,355		(98)			(98)		2,257	2,257			
100199023	ANNA	TX		02/28/2025		789		5			5		794	794			
100068457	CLERMONT	FL		08/25/2021		1,500		(38)			(38)		1,462	1,462			
100163311	KENNER	LA		08/13/2024		578		(10)			(10)		568	568			
100150714	FLOWERY BRANCH	GA		05/06/2024		632		(24)			(24)		608	608			
100253489	PLAINFIELD	IL		10/30/2025		710		(19)			(19)		691	691			
100253654	WEST CHESTER	PA		10/30/2025		709		(18)			(18)		691	691			
100244711	SURPRISE	AZ		09/29/2025		713		(22)			(22)		691	691			
100115721	COLUMBUS	OH		07/20/2023		867		(5)			(5)		862	862			
100265513	WINSTON-SALEM	NC		12/19/2025		2,059		(103)			(103)		1,956	1,956			
100173242	SAINT AUGUSTINE	FL		10/30/2024		868		1			1		869	869			
100190104	SIMPSONVILLE	SC		01/21/2025		582		(17)			(17)		565	565			
100228684	LOCUST	NC		08/11/2025		724		(11)			(11)		713	713			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150555	MOUNT AIRY	NC		05/03/2024		660		(18)			(18)		642	642			
100141385	EDMOND	OK		01/30/2024		647		(5)			(5)		642	642			
100191758	LAS VEGAS	NV		02/20/2025		656		(28)			(28)		628	628			
100201158	CINCINNATI	OH		03/12/2025		642		(14)			(14)		628	628			
100161555	PLANO	TX		07/30/2024		688		(20)			(20)		668	668			
100149379	MANOR	TX		04/24/2024		791		(16)			(16)		775	775			
100173333	LIBERTY HILL	TX		10/30/2024		5,413		346			346		5,759	5,759			
100218781	BROOKELAND	TX		06/27/2025		645		(20)			(20)		625	625			
100175901	WINTER HAVEN	FL		11/14/2024		1,146		24			24		1,170	1,170			
100151668	SURPRISE	AZ		05/10/2024		729		(7)			(7)		722	722			
100151670	SURPRISE	AZ		05/10/2024		729		(7)			(7)		722	722			
100152200	MODESTO	CA		05/17/2024		723		(1)			(1)		722	722			
100152247	NORTH PORT	FL		05/17/2024		725		(3)			(3)		722	722			
100230062	WEST LINDA	CA		08/26/2025		630		(27)			(27)		603	603			
100142831	INDIO	CA		02/09/2024		632		(13)			(13)		619	619			
100170315	MYRTLE BEACH	SC		10/08/2024		651		(16)			(16)		635	635			
100254293	POLLOCK PINES	CA		11/06/2025		743		(17)			(17)		726	726			
100202789	CHARLES TOWN	WV		03/24/2025		649		(21)			(21)		628	628			
100149052	EUGENE	OR		04/19/2024		1,137		(40)			(40)		1,097	1,097			
100207823	GILBERT	AZ		04/29/2025		657		(17)			(17)		640	640			
100199086	ANNA	TX		02/28/2025		790		4			4		794	794			
100197551	PUYALLUP	WA		02/26/2025		660		(17)			(17)		643	643			
100065373	HOUSTON	TX		07/28/2021		4,343		(140)			(140)		4,203	4,203			
100186949	CONROE	TX		01/07/2025		628		(20)			(20)		608	608			
100216169	WESTMINSTER	CA		06/18/2025		691		(15)			(15)		676	676			
100253709	CAVE SPRINGS	AR		10/30/2025		775		(20)			(20)		755	755			
100201142	SAINT CLOUD	FL		03/12/2025		661		(18)			(18)		643	643			
100144267	EAST STROUDSBURG	PA		03/07/2024		800		(8)			(8)		792	792			
100171534	FORT WORTH	TX		10/16/2024		857		1			1		858	858			
100088915	KATY	TX		11/15/2022		931		(82)			(82)		849	849			
100247350	LA MIRADA	CA		10/24/2025		612		(9)			(9)		603	603			
100142596	PHILADELPHIA	PA		02/08/2024		428		(7)			(7)		421	421			
100206733	LEBANON	OR		04/23/2025		513		(13)			(13)		500	500			
100235158	DURHAM	NC		08/28/2025		1,337		(53)			(53)		1,284	1,284			
100135699	DECATUR	GA		11/09/2023		612		(27)			(27)		585	585			
100065248	WILMINGTON	NC		07/14/2021		1,603		(14)			(14)		1,589	1,589			
100253476	LAKEWOOD	OH		10/30/2025		671		(24)			(24)		647	647			
100146951	BENSON	NC		03/26/2024		710		(12)			(12)		698	698			
100150585	SEVIERVILLE	TN		05/03/2024		3,502		(30)			(30)		3,472	3,472			
100100268	CHICAGO	IL		03/24/2023		716		(33)			(33)		683	683			
100227119	MOUNT GRETNA	PA		07/30/2025		691		(22)			(22)		669	669			
100120755	WESLEY CHAPEL	FL		08/25/2023		706		7			7		713	713			
100211626	MERCED	CA		06/23/2025		1,025		(41)			(41)		984	984			
100167597	TAMPA	FL		09/19/2024		668		(18)			(18)		650	650			
100086199	CYPRESS	TX		10/07/2022		952		(46)			(46)		906	906			
100116106	CANYON COUNTRY AREA SANTA CLA	CA		07/20/2023		1,017		131			131		1,148	1,148			
100152188	CAPE CORAL	FL		05/17/2024		735		15			15		750	750			
100190100	CRESTLINE	CA		01/21/2025		435		(20)			(20)		415	415			
100166087	VIRGINIA BEACH	VA		09/09/2024		1,838		(38)			(38)		1,800	1,800			
100154835	WESLEY CHAPEL	FL		07/19/2024		781		(4)			(4)		777	777			
100136108	WACO	TX		12/18/2023		576		(26)			(26)		550	550			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100152249	ATLANTA	GA		05/17/2024		737		2			2		739	739			
100246701	HILLSBOROUGH	NJ		10/15/2025		690		(30)			(30)		660	660			
100155243	PINELLAS PARK	FL		07/19/2024		923		(9)			(9)		914	914			
100164560	SARASOTA	FL		08/21/2024		265,907		(8,483)			(8,483)		257,424	257,424			
100176855	CUMMING	GA		11/15/2024		730		(21)			(21)		709	709			
100166267	CHICO	CA		09/09/2024		1,636		(49)			(49)		1,587	1,587			
100206481	MYRTLE BEACH	SC		04/22/2025		736		12			12		748	748			
100186257	FLAGLER BEACH	FL		12/27/2024		1,028		(19)			(19)		1,009	1,009			
100120863	EDGECLIFF VILLAGE	TX		08/28/2023		6,810		(44)			(44)		6,766	6,766			
100219135	LAWRENCEVILLE	GA		06/27/2025		885		(15)			(15)		870	870			
100191622	NORTH MYRTLE BEACH	SC		01/31/2025		646		(14)			(14)		632	632			
100254743	LOCKPORT	IL		11/14/2025		626		(24)			(24)		602	602			
100143778	PHOENIX	AZ		02/27/2024		259		(5)			(5)		254	254			
100173360	HEMPSTEAD	TX		10/30/2024		790		(20)			(20)		770	770			
100101851	RICHMOND	TX		04/06/2023		21,665		(325)			(325)		21,340	21,340			
100078900	LAS VEGAS	NV		02/24/2022		1,539		(5)			(5)		1,534	1,534			
100143300	MILFORD	MA		02/16/2024		688		(16)			(16)		672	672			
100057802	AUSTIN	TX		06/30/2021		1,519		(43)			(43)		1,476	1,476			
100261235	MONROE	NC		12/05/2025		660		(9)			(9)		651	651			
100193358	HOUSTON	TX		02/10/2025		694		(4)			(4)		690	690			
100198359	REDDING	CA		02/28/2025		705		(15)			(15)		690	690			
100152228	STAR	ID		05/17/2024		901		62			62		963	963			
100159481	FARMINGTON	NM		07/15/2024		498		(13)			(13)		485	485			
100155216	IRVINGTON	NJ		07/19/2024		652		(39)			(39)		613	613			
100209483	LAS VEGAS	NV		05/01/2025		6,416		(116)			(116)		6,300	6,300			
100129773	SLATINGTON	PA		09/27/2023		836		(13)			(13)		823	823			
100150533	BOGART	GA		05/03/2024		741		(15)			(15)		726	726			
100151507	CAPE CORAL	FL		05/10/2024		903		60			60		963	963			
100161106	SAINT AUGUSTINE	FL		07/24/2024		1,532		(40)			(40)		1,492	1,492			
100179471	ROUND ROCK	TX		11/21/2024		2,497		(3)			(3)		2,494	2,494			
100175603	LAS VEGAS	NV		11/12/2024		767		5			5		772	772			
100149345	FARMINGTON	AR		04/24/2024		903		24			24		927	927			
100235934	WILMINGTON	NC		09/04/2025		659		(24)			(24)		635	635			
100081098	HAYMARKET	VA		03/18/2022		1,596		51			51		1,647	1,647			
100147272	ALBUQUERQUE	NM		03/28/2024		1,132		(5)			(5)		1,127	1,127			
100139542	TEMPLE HILLS	MD		12/28/2023		28,626		(632)			(632)		27,994	27,994			
100153284	MARYVILLE	TN		05/30/2024		670		3			3		673	673			
100172525	SURPRISE	AZ		10/23/2024		1,406		(48)			(48)		1,358	1,358			
100235952	BARNEGAT	NJ		09/04/2025		678		(27)			(27)		651	651			
100253905	FORT WORTH	TX		10/30/2025		2,323		(55)			(55)		2,268	2,268			
100080803	KISSIMMEE	FL		03/24/2022		1,141		(60)			(60)		1,081	1,081			
100195142	PRINCETON	TX		02/24/2025		677		(15)			(15)		662	662			
100158546	LIVINGSTON	CA		07/10/2024		677		(24)			(24)		653	653			
100189142	WESTFIELD	IN		01/13/2025		1,549		(25)			(25)		1,524	1,524			
100179891	KYLE	TX		11/25/2024		949		74			74		1,023	1,023			
100170314	GRAHAM	NC		10/08/2024		1,904		(43)			(43)		1,861	1,861			
100171712	DALLAS	TX		10/17/2024		447		(12)			(12)		435	435			
100234976	CHICAGO	IL		08/28/2025		2,340		(38)			(38)		2,302	2,302			
100180335	LAVON	TX		11/25/2024		912		44			44		956	956			
100261136	CHATSWORTH	CA		12/05/2025		813		(13)			(13)		800	800			
100171963	ALLENTOWN	PA		10/17/2024		1,894		(47)			(47)		1,847	1,847			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170388	LINESVILLE	PA		10/08/2024		681		(12)			(12)		669	669			
100060205	CHESTERFIELD	MO		06/25/2021		1,609		(36)			(36)		1,573	1,573			
100136463	LOGANVILLE	GA		11/20/2023		1,520		80			80		1,600	1,600			
100150566	SOMERSET	NJ		05/03/2024		2,506		(40)			(40)		2,466	2,466			
100128301	MIRAMAR BEACH	FL		09/14/2023		658		(31)			(31)		627	627			
100060082	HEMET	CA		06/25/2021		1,534		(52)			(52)		1,482	1,482			
100228493	LOUISVILLE	KY		08/11/2025		1,827		(57)			(57)		1,770	1,770			
100175075	HAMPTON	GA		11/05/2024		607		(11)			(11)		596	596			
100164821	LEAGUE CITY	TX		08/26/2024		1,706		119			119		1,825	1,825			
100136170	SIMPSONVILLE	SC		12/18/2023		568		(11)			(11)		557	557			
100234887	UNCASVILLE	CT		08/28/2025		628		(19)			(19)		609	609			
100246422	FAIRFAX	VA		10/10/2025		666		(31)			(31)		635	635			
100238900	ARNOLD	CA		09/23/2025		702		(11)			(11)		691	691			
100236829	CLEVELAND	OH		09/12/2025		740		(25)			(25)		715	715			
100140547	CHARLOTTE	NC		01/19/2024		687							687	687			
100188525	SPRING	TX		01/08/2025		1,180		(26)			(26)		1,154	1,154			
100148705	HIAWASSEE	GA		04/17/2024		584		(21)			(21)		563	563			
100137187	CEDAR SPRINGS	MI		11/28/2023		560		(14)			(14)		546	546			
100178272	HOUSTON	TX		11/19/2024		863		(27)			(27)		836	836			
100253968	LEHI	UT		10/30/2025		675		(22)			(22)		653	653			
100061647	WHITMAN	MA		07/01/2021		1,529		(20)			(20)		1,509	1,509			
100119238	PLAINFIELD	IL		07/31/2023		731		(9)			(9)		722	722			
100065403	EVANS	GA		07/28/2021		3,540		(32)			(32)		3,508	3,508			
100186669	MYSTIC	CT		12/30/2024		883		15			15		898	898			
100195427	NORTH PALM BEACH	FL		02/24/2025		701		(6)			(6)		695	695			
100272890	CORPUS CHRISTI	TX		01/12/2026		709		(11)			(11)		698	698			
100142528	PHOENIXVILLE	PA		02/08/2024		713		(10)			(10)		703	703			
100150596	PRINCETON	TX		05/03/2024		904		70			70		974	974			
100243753	BAKERSFIELD	CA		09/29/2025		710		9			9		719	719			
100211937	PRESCOTT	AZ		05/19/2025		652		(13)			(13)		639	639			
100253224	PAYSON	AZ		10/30/2025		23,700		(918)			(918)		22,782	22,782			
100172326	IOWA COLONY	TX		10/21/2024		780		(17)			(17)		763	763			
100151671	ASHBURN	VA		05/10/2024		779		10			10		789	789			
100191267	HOUSTON	TX		01/29/2025		757							757	757			
100080222	SAVANNAH	GA		02/25/2022		1,162		(28)			(28)		1,134	1,134			
100219578	ARLINGTON	MA		07/07/2025		925		(17)			(17)		908	908			
100148487	AUBREY	TX		04/12/2024		768		(5)			(5)		763	763			
100065484	LAS VEGAS	NV		07/28/2021		966		(44)	2		(46)		920	920			
100200691	PFLUGERVILLE	TX		03/11/2025		723		(13)			(13)		710	710			
100116746	BAKERSFIELD	CA		07/20/2023		1,035		319			319		1,354	1,354			
100277225	POOLESVILLE	MD		02/10/2026		635		(26)			(26)		609	609			
100117091	ASHEVILLE	NC		07/20/2023		998		(22)			(22)		976	976			
100116643	CHICAGO	IL		07/20/2023		1,725		323			323		2,048	2,048			
100139291	DAYTONA BEACH	FL		12/28/2023		615		(8)			(8)		607	607			
100202505	ENNIS	TX		03/21/2025		596		(13)			(13)		583	583			
100245593	MIAMI	FL		10/06/2025		1,103		(31)			(31)		1,072	1,072			
100140327	CHARLOTTESVILLE	VA		01/18/2024		639		(8)			(8)		631	631			
5.00008E+11	OMMEN	NLD		01/28/2026		4,785						155	4,940	4,778	(162)		(162)
100207199	SUFFERN	NY		04/28/2025		632		(14)			(14)		618	618			
100166333	TOLLESON	AZ		10/24/2024		601		(38)			(38)		563	563			
100137559	NORTH RICHLAND HILLS	TX		12/08/2023		780		(5)			(5)		775	775			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147692	MOORESTOWN	NJ		04/05/2024		463		(14)			(14)		449	449			
100219239	LEWISVILLE	NC		06/30/2025		684		(12)			(12)		672	672			
100206816	OWENS CROSS ROADS	AL		04/23/2025		945		(35)			(35)		910	910			
100203387	CHICAGO	IL		03/27/2025		7,672		(222)			(222)		7,450	7,450			
100148973	PRINCETON	TX		04/17/2024		817		23			23		840	840			
100180740	PORT ISABEL	TX		11/26/2024		634		(34)			(34)		600	600			
100162733	FAYETTEVILLE	AR		08/12/2024		888		(22)			(22)		866	866			
100261238	MCKINNEY	TX		12/05/2025		589		(15)			(15)		574	574			
100144236	FOUR OAKS	NC		03/07/2024		758		(10)			(10)		748	748			
100175101	KATY	TX		11/05/2024		502		(23)			(23)		479	479			
100119514	ANNA	TX		07/28/2023		1,449		(14)			(14)		1,435	1,435			
100143921	REISTERSTOWN	MD		02/29/2024		714		(5)			(5)		709	709			
100116018	TAMPA	FL		07/20/2023		1,674		(23)			(23)		1,651	1,651			
100226699	SALT LAKE CITY	UT		07/30/2025		801		(15)			(15)		786	786			
100236782	POCONO PINES	PA		09/12/2025		697		(20)			(20)		677	677			
100119820	ST. CLOUD	FL		08/08/2023		641		(18)			(18)		623	623			
100172545	KNOXVILLE	TN		10/23/2024		748		(19)			(19)		729	729			
100282148	RICHLAND HILLS	TX		02/27/2026		13,126		(407)			(407)		12,719	12,719			
100169769	LAWRENCEVILLE	GA		09/30/2024		740		(18)			(18)		722	722			
100137079	TAMPA	FL		11/28/2023		678		3			3		681	681			
100147887	PROVO	UT		04/08/2024		2,235		106			106		2,341	2,341			
100198486	BALTIMORE	MD		02/28/2025		842		(24)			(24)		818	818			
100238691	CHESTER	VA		09/22/2025		1,004		(42)			(42)		962	962			
100065183	TEMPE	AZ		07/14/2021		1,587		(32)			(32)		1,555	1,555			
100238867	LAKE HAVASU CITY	AZ		09/23/2025		693		(20)			(20)		673	673			
100119963	NASHVILLE	TN		08/11/2023		770		8			8		778	778			
100186259	FAIRFIELD	OH		12/27/2024		678		(23)			(23)		655	655			
100074429	TREASURE ISLAND	FL		12/02/2021		1,264		(68)			(68)		1,196	1,196			
100192457	WEST HILLS	CA		02/07/2025		1,298		(41)			(41)		1,257	1,257			
100211907	STRATTON	VT		05/19/2025		659		(16)			(16)		643	643			
100140429	RALEIGH	NC		01/18/2024		722		(15)			(15)		707	707			
100190031	HAW RIVER	NC		01/21/2025		564		54	1		53		617	617			
100190125	TUCKERTON	NJ		01/21/2025		659		(18)			(18)		641	641			
100245539	VENICE	FL		10/06/2025		678		(29)			(29)		649	649			
100081513	FREDERICKSBURG	TX		03/18/2022		1,906		45			45		1,951	1,951			
100164763	HARPERS FERRY	WV		08/26/2024		1,429		(27)			(27)		1,402	1,402			
100102484	SAN ANTONIO	TX		06/07/2023		1,080		2			2		1,082	1,082			
100159557	HINESVILLE	GA		07/15/2024		113,359		(5,372)			(5,372)		107,987	107,987			
100143282	ORMOND BEACH	FL		02/16/2024		750		(15)			(15)		735	735			
100116837	BUFORD	GA		07/20/2023		1,354		98			98		1,452	1,452			
100258356	HURRICANE	UT		12/05/2025		994		(38)			(38)		956	956			
100234817	LOVELAND	OH		08/28/2025		609		(23)			(23)		586	586			
100193603	LAS VEGAS	NV		02/10/2025		707		(9)			(9)		698	698			
100116761	FLUSHING	NY		07/20/2023		24,175		4,075			4,075		28,250	28,250			
100149355	WILMINGTON	NC		04/24/2024		774		(11)			(11)		763	763			
100226588	ROSSVILLE	GA		07/30/2025		667		(8)			(8)		659	659			
100170272	LOGANVILLE	GA		10/08/2024		750		(17)			(17)		733	733			
100193540	BILLINGS	MT		02/10/2025		713		(3)			(3)		710	710			
100182343	SAINT LOUIS	MO		12/12/2024		641		(12)			(12)		629	629			
100148320	CONROE	TX		04/12/2024		804		(11)			(11)		793	793			
100079309	ST CLOUD	FL		02/28/2022		1,423		16			16		1,439	1,439			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190662	LEONIA	NJ		01/28/2025		728		(9)			(9)		719	719			
100159666	GRAND PRAIRIE	TX		08/23/2024		604		(37)			(37)		567	567			
100154079	FRESNO	CA		06/06/2024		1,168		(17)			(17)		1,151	1,151			
100198489	LAUREL	MD		02/28/2025		688		(18)			(18)		670	670			
100057756	FERNANDINA BEACH	FL		06/30/2021		1,466		(20)			(20)		1,446	1,446			
100143166	POMPANO BEACH	FL		02/16/2024		117,443		(217)			(217)		117,226	117,226			
100137663	SAINT LOUIS	MO		12/08/2023		623		(12)			(12)		611	611			
100084981	LEANDER	TX		09/29/2022		706		(25)			(25)		681	681			
100215932	MESQUITE	TX		06/17/2025		669		5			5		674	674			
100148862	CARMEL	IN		04/17/2024		707		(11)			(11)		696	696			
100185328	WAXAHACHIE	TX		12/20/2024		3,305		67			67		3,372	3,372			
100192558	ODESSA	TX		02/10/2025		609		(23)			(23)		586	586			
100167991	GARDEN GROVE	CA		09/20/2024		541		(28)			(28)		513	513			
100212128	DEL VALLE	TX		05/22/2025		633		(16)			(16)		617	617			
100179638	MANOR	TX		11/21/2024		662		(18)			(18)		644	644			
100186877	LEBANON	TN		01/07/2025		782		1			1		783	783			
100147469	ORLANDO	FL		04/03/2024		1,186		(55)			(55)		1,131	1,131			
100165041	LEAGUE CITY	TX		08/28/2024		605		(25)			(25)		580	580			
100142768	CEDAR CITY	UT		02/08/2024		733		(10)			(10)		723	723			
100194462	KATY	TX		02/14/2025		671		(19)			(19)		652	652			
100151292	STALLINGS	NC		05/10/2024		759		(6)			(6)		753	753			
100272924	CHICO	CA		01/15/2026		835		(15)			(15)		820	820			
100129469	CANTON	GA		09/29/2023		732		(10)			(10)		722	722			
100194097	HIALEAH	FL		02/14/2025		613		(17)			(17)		596	596			
100202864	DELTA	UT		03/24/2025		798		(19)			(19)		779	779			
100140262	CONYERS	GA		01/18/2024		763		(12)			(12)		751	751			
100268592	HENDERSON	AR		12/29/2025		774		(12)			(12)		762	762			
100193053	MURFREESBORO	TN		02/10/2025		630		(15)			(15)		615	615			
100066212	PALATINE	IL		08/02/2021		3,042							3,042	3,042			
100169352	LOS FRESNOS	TX		09/27/2024		656		(38)			(38)		618	618			
100167812	HIALEAH	FL		09/19/2024		651		(33)			(33)		618	618			
100204040	GASTONIA	NC		03/28/2025		546		(26)			(26)		520	520			
100081309	PHOENIX	AZ		03/18/2022		3,553		32			32		3,585	3,585			
100181590	MONTICELLO	NY		12/09/2024		538		(16)			(16)		522	522			
100119709	CHICAGO	IL		08/08/2023		650		(21)			(21)		629	629			
100221234	GREENWOOD	IN		07/21/2025		714		(7)			(7)		707	707			
100144119	RIO RANCHO	NM		03/07/2024		838		20			20		858	858			
100135323	GLENSIDE	PA		11/13/2023		686		(1)			(1)		685	685			
100216583	POYNTELLE	PA		06/23/2025		1,360		(42)			(42)		1,318	1,318			
100162644	KATY	TX		08/12/2024		1,149		7			7		1,156	1,156			
100088106	JACKSON	CA		10/25/2022		736		(21)			(21)		715	715			
100131655	MOHAVE VALLEY	AZ		10/06/2023		750		21			21		771	771			
100171762	ASTORIA	OR		10/17/2024		705		(10)			(10)		695	695			
100190898	HOUSTON	TX		01/28/2025		634		(15)			(15)		619	619			
100204749	CERES	CA		04/10/2025		1,075		(10)			(10)		1,065	1,065			
100282216	NORFOLK	VA		02/27/2026		498		(7)			(7)		491	491			
100081302	BEDFORD	TX		03/18/2022		1,417		29			29		1,446	1,446			
100159317	HUNTERSVILLE	NC		07/15/2024		1,702		(42)			(42)		1,660	1,660			
100216667	OSCODA	MI		06/23/2025		724		(19)			(19)		705	705			
100136201	SACRAMENTO	CA		11/20/2023		703		8			8		711	711			
100188547	TAMPA	FL		01/09/2025		606		(34)			(34)		572	572			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134319	HOUSTON	TX		10/27/2023		953		(47)			(47)		906	906			
100135942	MOUNTLAKE TERRACE	WA		11/15/2023		30,525		(1,502)			(1,502)		29,023	29,023			
100128261	SAN ANTONIO	TX		09/14/2023		818		(7)			(7)		811	811			
100129822	VICTORVILLE	CA		09/27/2023		794		(22)			(22)		772	772			
100168393	GREEN BAY	WI		09/25/2024		655		(22)			(22)		633	633			
100171597	LAS VEGAS	NV		10/16/2024		699		(20)			(20)		679	679			
100209348	BAKERSFIELD	CA		04/29/2025		685		(22)			(22)		663	663			
100068328	STOCKTON	CA		08/25/2021		1,428		(17)			(17)		1,411	1,411			
100163810	GRESHAM	OR		09/27/2024		687		(24)			(24)		663	663			
100166197	DAWSONVILLE	GA		09/09/2024		1,410		(28)			(28)		1,382	1,382			
100131606	ROCKLEDGE	FL		10/06/2023		956		(2)			(2)		954	954			
100186690	MORAGA	CA		12/31/2024		691		(17)			(17)		674	674			
100248221	ALPHARETTA	GA		10/29/2025		1,914		(3)			(3)		1,911	1,911			
100151513	CHANDLER	AZ		05/10/2024		1,008		(1)			(1)		1,007	1,007			
100203460	HENDERSON	NV		03/27/2025		589		(21)			(21)		568	568			
100135232	PALM COAST	FL		11/08/2023		848		72			72		920	920			
100246365	CARRABELLE	FL		10/10/2025		598		(17)			(17)		581	581			
100189914	CYPRESS	TX		01/21/2025		756		9			9		765	765			
100210284	JACKSONVILLE	OR		05/09/2025		905		(9)			(9)		896	896			
100144027	NORTH BERGEN	NJ		03/07/2024		795		2			2		797	797			
100206751	WEEHAWKEN	NJ		04/23/2025		701		(21)			(21)		680	680			
100190187	SACRAMENTO	CA		01/21/2025		665		(18)			(18)		647	647			
100272541	LENOIR CITY	TN		01/08/2026		662		(3)			(3)		659	659			
100189978	SAINT AUGUSTINE	FL		01/21/2025		847		75			75		922	922			
100257898	STOCKTON	CA		11/26/2025		635		(39)			(39)		596	596			
100273148	HUMBLE	TX		01/15/2026		619		(26)			(26)		593	593			
100200322	NORTH MYRTLE BEACH	SC		03/10/2025		669		(21)			(21)		648	648			
100081768	BUFORD	GA		03/25/2022		1,478		(37)			(37)		1,441	1,441			
100170076	HARPERS FERRY	WV		10/08/2024		671		(22)			(22)		649	649			
100135326	GULF SHORES	AL		11/13/2023		484		8			8		492	492			
100079901	CAPE CORAL	FL		04/25/2022		1,339		(6)			(6)		1,333	1,333			
100200289	HOLLIS	NH		03/07/2025		600		(18)			(18)		582	582			
100193434	VALLEJO	CA		02/10/2025		769		9			9		778	778			
100214052	NORTH LAS VEGAS	NV		05/29/2025		2,595		(51)			(51)		2,544	2,544			
100283271	FULSHEAR	TX		03/11/2026		529		11			11		540	540			
100076148	DAVENPORT	FL		01/07/2022		1,357		(38)			(38)		1,319	1,319			
100190055	MARSHALL	NC		01/21/2025		2,698		(83)			(83)		2,615	2,615			
100186559	GEORGETOWN	TX		12/30/2024		851		(23)			(23)		828	828			
100179640	SUTTER CREEK	CA		11/21/2024		4,975		(136)			(136)		4,839	4,839			
100258229	SANTA CLARITA	CA		12/02/2025		765		5			5		770	770			
100148572	LEANDER	TX		04/12/2024		746		(18)			(18)		728	728			
100162711	LAND O LAKES	FL		08/12/2024		791		3			3		794	794			
100229611	CENTRE HALL	PA		08/15/2025		24,003		(878)			(878)		23,125	23,125			
100189998	FULSHEAR	TX		01/21/2025		918		85			85		1,003	1,003			
100135337	ROCK HILL	SC		11/13/2023		689							689	689			
100210106	CLAYTON	NC		05/07/2025		978		(5)			(5)		973	973			
100168258	WINDSOR	CO		09/20/2024		738		(25)			(25)		713	713			
100146907	MURFREESBORO	TN		03/26/2024		734		(17)			(17)		717	717			
100081779	DALLAS	TX		03/30/2022		1,433		(35)			(35)		1,398	1,398			
100190719	HOUSTON	TX		01/27/2025		660		(31)			(31)		629	629			
100081155	JARRELL	TX		03/18/2022		1,415		29			29		1,444	1,444			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110594	SURPRISE	AZ		06/30/2023		2,975		51			51		3,026	3,026			
100284000	ENGLEWOOD	FL		03/24/2026		831		25			25		856	856			
100205744	DENVER	CO		04/14/2025		79,382		(2,125)			(2,125)		77,257	77,257			
100216642	WOODBRIDGE	NJ		06/23/2025		664		(7)			(7)		657	657			
100133484	ANTIOCH	TN		10/19/2023		441		(19)			(19)		422	422			
100161935	LOUISVILLE	KY		07/31/2024		649		(12)			(12)		637	637			
100235945	WENDELL	NC		09/04/2025		634		(24)			(24)		610	610			
100244967	LAMOINE	ME		09/29/2025		480		(18)			(18)		462	462			
100210143	LAS VEGAS	NV		05/07/2025		2,593		(33)			(33)		2,560	2,560			
100171556	MAGNOLIA	TX		10/16/2024		843		14			14		857	857			
100144618	PARRISH	FL		03/13/2024		1,075		(4)			(4)		1,071	1,071			
100141292	KATY	TX		01/30/2024		594		(11)			(11)		583	583			
100161978	DALLAS	TX		07/31/2024		539		(25)			(25)		514	514			
100245857	HOUSTON	TX		10/24/2025		2,244		(23)			(23)		2,221	2,221			
100167860	AKRON	OH		09/20/2024		677		1			1		678	678			
100136851	ANGIER	NC		11/27/2023		725		18			18		743	743			
100159420	WEST DES MOINES	IA		07/15/2024		607		(19)			(19)		588	588			
100201150	CAPE CORAL	FL		03/12/2025		644		(19)			(19)		625	625			
100078036	GREENTOWN	PA		01/12/2022		7,197		161	144		17		7,214	7,214			
100120467	LOS ANGELES	CA		08/18/2023		804		4			4		808	808			
100102077	STOCKTON	CA		04/14/2023		615		(13)			(13)		602	602			
100215413	LEMOORE	CA		06/12/2025		741		4			4		745	745			
100151942	BRISTOL	CT		06/14/2024		635		(43)			(43)		592	592			
100065367	KEYPORT	NJ		07/28/2021		1,509		(39)			(39)		1,470	1,470			
100131656	THE VILLAGES	FL		10/06/2023		457		19	1		18		475	475			
100191786	MONT CLARE	PA		01/31/2025		581		(15)			(15)		566	566			
100110260	HALTOM CITY	TX		06/30/2023		770		5			5		775	775			
100132054	FORT LAUDERDALE	FL		10/13/2023		708		(3)			(3)		705	705			
100186480	LAKE PLACID	FL		12/30/2024		796		(16)			(16)		780	780			
100142793	STAR	ID		02/08/2024		882		(7)			(7)		875	875			
100078874	MERIDIAN	ID		02/24/2022		1,521		(5)			(5)		1,516	1,516			
100254056	ALMA	AR		10/30/2025		712		(17)			(17)		695	695			
100082377	HAINES CITY	FL		04/14/2022		1,274		(46)			(46)		1,228	1,228			
100127553	BRASELTON	GA		09/08/2023		919		24			24		943	943			
100182375	ORMOND BEACH	FL		12/12/2024		800		(12)			(12)		788	788			
100229803	SAINT PAUL	MN		08/18/2025		638		(24)			(24)		614	614			
100234762	PORTLAND	OR		08/28/2025		515		(24)			(24)		491	491			
100230013	TUCSON	AZ		08/22/2025		949		(23)			(23)		926	926			
100211450	ROCKWALL	TX		05/16/2025		720		42			42		762	762			
100277582	OVERGAARD	AZ		02/13/2026		631		(7)			(7)		624	624			
100203197	PALM DESERT	CA		03/27/2025		717		(19)			(19)		698	698			
100148472	CLERMONT	FL		04/12/2024		8,761		(59)			(59)		8,702	8,702			
100153960	CAPE CORAL	FL		06/05/2024		618		(16)			(16)		602	602			
100135329	SAN MARCOS	TX		11/13/2023		723		9			9		732	732			
100171447	SPRING PARK	MN		10/16/2024		667		(25)			(25)		642	642			
100268979	FUQUAY VARINA	NC		12/29/2025		733		(16)			(16)		717	717			
100244571	PARLIER	CA		09/29/2025		2,501		(49)			(49)		2,452	2,452			
100272401	MESA	AZ		01/08/2026		598		(14)			(14)		584	584			
100102961	TAMPA	FL		06/22/2023		626		(32)			(32)		594	594			
100151233	ROSEMOUNT	MN		05/10/2024		1,885		100			100		1,985	1,985			
100228070	WICHITA	KS		08/07/2025		2,099		(99)			(99)		2,000	2,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100150609	ROYSE CITY	TX		05/03/2024		756		(10)			(10)		746	746			
100150927	KATY	TX		05/08/2024		728		(5)			(5)		723	723			
100209547	PHILADELPHIA	PA		05/02/2025		945		(30)			(30)		915	915			
100195136	REDDING	CA		02/24/2025		636		(22)			(22)		614	614			
100193003	PANAMA CITY BEACH	FL		02/10/2025		907		96			96		1,003	1,003			
100180341	BILLINGS	MT		11/25/2024		763		(12)			(12)		751	751			
100238646	LAS VEGAS	NV		09/19/2025		713		(4)			(4)		709	709			
100200525	LEWES	DE		03/11/2025		639		(25)			(25)		614	614			
100142900	ATLANTA	GA		02/09/2024		572		(5)			(5)		567	567			
100166058	KANSAS CITY	MO		09/09/2024		786		(19)			(19)		767	767			
100229531	PHOENIX	AZ		08/15/2025		1,181		1			1		1,182	1,182			
100150607	VAN ALSTYNE	TX		05/03/2024		1,013		(34)			(34)		979	979			
100202600	FULSHEAR	TX		03/21/2025		659		(24)			(24)		635	635			
100161478	COLLINGSWOOD	NJ		07/30/2024		632		(12)			(12)		620	620			
100244788	GREENWOOD	IN		09/29/2025		695		(24)			(24)		671	671			
100203469	LAKE WALES	FL		03/26/2025		640		(26)			(26)		614	614			
100192496	GREER	SC		02/07/2025		598		(9)			(9)		589	589			
100209534	WALTHAM	MA		05/02/2025		1,169		(22)			(22)		1,147	1,147			
100161352	CHARLOTTE	NC		07/25/2024		933		(21)			(21)		912	912			
100210090	APOPKA	FL		05/07/2025		732		(5)			(5)		727	727			
100253881	CLAYTON	NC		10/30/2025		701		(23)			(23)		678	678			
100071666	N MYRTLE BEACH	SC		10/14/2021		1,896		(40)			(40)		1,856	1,856			
100135539	GULF SHORES	AL		11/13/2023		929		46			46		975	975			
100134051	ABSECON	NJ		10/25/2023		650		(18)			(18)		632	632			
100253281	OMAHA	NE		10/30/2025		620		(19)			(19)		601	601			
100268618	WHEATON	IL		12/29/2025		479		(14)			(14)		465	465			
100140761	BENSALEM	PA		01/22/2024		538		(20)			(20)		518	518			
100186330	AMBLER	PA		12/30/2024		705		(10)			(10)		695	695			
100137607	CAPE CORAL	FL		12/08/2023		868		45			45		913	913			
100143327	LOGANVILLE	GA		02/16/2024		949		48			48		997	997			
100155917	MATTHEWS	NC		06/17/2024		669		(10)			(10)		659	659			
100144079	SURF CITY	NC		03/07/2024		817		2			2		819	819			
100135060	MECHANICSVILLE	VA		11/01/2023		701		8			8		709	709			
100127538	WINDSOR MILL	MD		09/08/2023		722		(13)			(13)		709	709			
100079923	OCALA	FL		04/08/2022		1,204		(71)			(71)		1,133	1,133			
100194288	TUCSON	AZ		02/14/2025		718		(12)			(12)		706	706			
100132464	WILMINGTON	NC		11/03/2023		667		6			6		673	673			
100166288	NEW BRAUNFELS	TX		10/23/2024		771		2			2		773	773			
100149825	ROCKPORT	TX		04/29/2024		598		8			8		606	606			
100149829	ROCKPORT	TX		04/29/2024		598		8			8		606	606			
100206446	DURHAM	NC		04/22/2025		732		(25)			(25)		707	707			
100188272	COLUMBUS	OH		01/08/2025		799		23			23		822	822			
100140786	PROVIDENCE	RI		01/22/2024		345		(20)			(20)		325	325			
100272469	CHICAGO	IL		01/08/2026		671		(13)			(13)		658	658			
100088369	DOUGLASVILLE	GA		01/06/2023		616		(28)			(28)		588	588			
100247672	HOWELL	MI		10/29/2025		739		(22)			(22)		717	717			
100152512	THE VILLAGES	FL		05/17/2024		902		3			3		905	905			
100062977	VIRGINIA BEACH	VA		07/01/2021		2,222		(15)			(15)		2,207	2,207			
100277026	ESKO	MN		02/06/2026		673		(15)			(15)		658	658			
100193438	CATHEDRAL CITY	CA		02/10/2025		633		(19)			(19)		614	614			
100201041	KANSAS CITY	KS		03/12/2025		895		(18)			(18)		877	877			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206289	LUTZ	FL		04/17/2025		715		(27)			(27)		688	688			
100243141	CLIFTON	NJ		09/26/2025		2,564		(119)			(119)		2,445	2,445			
100199105	SACRAMENTO	CA		03/03/2025		950		(44)			(44)		906	906			
100214330	RALEIGH	NC		06/02/2025		615		(19)			(19)		596	596			
100163928	SEGUIN	TX		10/04/2024		742		(16)			(16)		726	726			
100161381	LONGS	SC		07/25/2024		1,259		1			1		1,260	1,260			
100135745	RALEIGH	NC		11/10/2023		756		20			20		776	776			
100284809	WESTBURY	NY		03/27/2026		410		(16)			(16)		394	394			
100272862	MCDONOUGH	GA		01/15/2026		757		(29)			(29)		728	728			
100159460	ATHENS	GA		07/15/2024		659		(14)			(14)		645	645			
100181630	BOCA RATON	FL		12/11/2024		668		(31)			(31)		637	637			
100238586	ROCHESTER HILLS	MI		09/19/2025		2,317		(78)			(78)		2,239	2,239			
100172809	TAMPA	FL		12/06/2024		687		(8)			(8)		679	679			
100114936	HOUSTON	TX		07/13/2023		689		(14)			(14)		675	675			
100110655	LARGO	FL		06/30/2023		758		(7)			(7)		751	751			
100057707	OLYMPIA	WA		06/30/2021		1,440		(51)			(51)		1,389	1,389			
100167544	SHELTON	WA		10/31/2024		1,718		(64)			(64)		1,654	1,654			
100077943	PORT SAINT LUCIE	FL		01/10/2022		1,546		7			7		1,553	1,553			
100186327	RICHMOND	VA		12/30/2024		835		(21)			(21)		814	814			
100151312	DALLAS	GA		05/10/2024		1,431		57			57		1,488	1,488			
100181569	EVERGREEN PARK	IL		12/09/2024		665		(20)			(20)		645	645			
100175182	PORT SAINT LUCLE	FL		11/05/2024		2,673		(73)			(73)		2,600	2,600			
100182506	OLATHE	KS		12/12/2024		783		2			2		785	785			
100165498	FULSHEAR	TX		08/29/2024		796		(9)			(9)		787	787			
100255351	AUSTIN	TX		11/25/2025		679		(16)			(16)		663	663			
100207292	HOLT	MI		04/28/2025		647		(23)			(23)		624	624			
100140120	FORT WORTH	TX		01/09/2024		808		21			21		829	829			
100076652	PHOENIX	AZ		12/16/2021		1,438		(68)			(68)		1,370	1,370			
100129443	ROTONDA WEST	FL		09/29/2023		755		(15)			(15)		740	740			
100206778	BELLEVUE	WA		04/23/2025		668		(23)			(23)		645	645			
100207326	BURLINGTON	MA		04/29/2025		746		(17)			(17)		729	729			
100061447	LOGANVILLE	GA		06/01/2021		1,069		4			4		1,073	1,073			
100162614	WOODBURY	MN		08/12/2024		662		(17)			(17)		645	645			
100253469	SOUTH HAVEN	MI		10/30/2025		3,904		(168)			(168)		3,736	3,736			
100128217	VERO BEACH	FL		09/18/2023		964		83			83		1,047	1,047			
100057929	WEST ORANGE	NJ		06/30/2021		2,136		(47)			(47)		2,089	2,089			
100185878	SAINT LEONARD	MD		12/26/2024		707		(7)			(7)		700	700			
100079432	CATHEDRAL CITY	CA		03/17/2022		1,717		(45)			(45)		1,672	1,672			
100060676	GUYTON	GA		06/01/2021		2,208		9			9		2,217	2,217			
100162484	OCALA	FL		08/07/2024		734		(4)			(4)		730	730			
100162721	PENDERGRASS	GA		08/12/2024		770		5			5		775	775			
100152647	PRINCETON	TX		05/17/2024		895		4			4		899	899			
100169794	BURLESON	TX		09/30/2024		1,345		(52)			(52)		1,293	1,293			
100267092	SANTA FE	TX		12/23/2025		1,273		(17)			(17)		1,256	1,256			
100065371	ATLANTA	GA		07/28/2021		1,543		(49)			(49)		1,494	1,494			
100119416	SPRINGFIELD	MA		07/31/2023		722		(9)			(9)		713	713			
100134256	FORKED RIVER	NJ		10/27/2023		483		(7)			(7)		476	476			
100060080	PERRIS	CA		06/25/2021		2,032		(63)			(63)		1,969	1,969			
100064185	JAMAICA	NY		07/01/2021		2,703		59			59		2,762	2,762			
100200501	CLARKSVILLE	TN		03/11/2025		726		(15)			(15)		711	711			
100188697	PENDLETON	OR		01/09/2025		692		(6)			(6)		686	686			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195139	VAN ALSTYNE	TX		02/24/2025		713		(7)			(7)		706	706			
100159875	SANFORD	FL		08/16/2024		400		(24)			(24)		376	376			
100144204	MUNDELEIN	IL		03/07/2024		2,664		41			41		2,705	2,705			
100140524	ANGIER	NC		01/19/2024		741		(4)			(4)		737	737			
100234736	OXFORD	FL		08/28/2025		645		(33)			(33)		612	612			
100168747	FORT WORTH	TX		09/26/2024		635		(33)			(33)		602	602			
100186590	SAN ANTONIO	TX		12/30/2024		871		48			48		919	919			
100254022	MIDDLETON	ID		10/30/2025		730		(19)			(19)		711	711			
100168297	WASHINGTON	DC		09/20/2024		673		(24)			(24)		649	649			
100129342	GARNER	NC		09/25/2023		802		25			25		827	827			
100209238	NORRISTOWN	PA		04/29/2025		744		(6)			(6)		738	738			
100255802	ANNA	TX		11/24/2025		742		(14)			(14)		728	728			
100115820	HOUSTON	TX		07/20/2023		719		(17)			(17)		702	702			
100172359	SALEM	OR		10/23/2024		654		(13)			(13)		641	641			
100151906	BLOOMINGDALE	GA		07/10/2024		665		(6)			(6)		659	659			
100090033	RIVERVIEW	FL		01/13/2023		682		(10)			(10)		672	672			
100065503	FREDERICKSBURG	VA		07/28/2021		1,543		(28)			(28)		1,515	1,515			
100101812	BROWNS MILLS, PEMBERTON TOWNSH	NJ		03/31/2023		774		(12)			(12)		762	762			
100189729	TEMPLE	TX		01/21/2025		695		(12)			(12)		683	683			
100189730	TEMPLE	TX		01/21/2025		695		(12)			(12)		683	683			
100151981	SUGAR LAND	TX		06/14/2024		5,724		(174)			(174)		5,550	5,550			
100213916	DAVENPORT	FL		05/29/2025		659		(19)			(19)		640	640			
100149338	KENNEWICK	WA		04/24/2024		1,564		42			42		1,606	1,606			
100181882	ANNA	TX		12/12/2024		869		35			35		904	904			
100151615	BIRMINGHAM	AL		05/10/2024		667		(14)			(14)		653	653			
100161099	ROSHARON	TX		07/24/2024		848		20			20		868	868			
100185002	STILLWATER	OK		12/19/2024		658		(18)			(18)		640	640			
100194679	PLANO	TX		02/21/2025		770		(2)			(2)		768	768			
100142763	PENDERGRASS	GA		02/08/2024		811		12			12		823	823			
100127931	MANASSAS	VA		09/08/2023		751		10			10		761	761			
100167522	LODI	CA		10/31/2024		836		(9)			(9)		827	827			
100177361	HICKMAN	NE		01/16/2025		535		(18)			(18)		517	517			
100120052	PHOENIX	AZ		08/11/2023		473		(5)			(5)		468	468			
100175224	CHARLOTTE	NC		11/05/2024		621		(28)			(28)		593	593			
100189977	CHUBBUCK	ID		01/21/2025		705		(5)			(5)		700	700			
100116637	CLARKSVILLE	TN		07/20/2023		1,254		248			248		1,502	1,502			
100226815	AUBREY	TX		07/30/2025		707		(14)			(14)		693	693			
100119553	PHOENIX	OR		07/28/2023		732		(3)			(3)		729	729			
100135407	FREEPORT	FL		11/13/2023		749		14			14		763	763			
100173296	REDMOND	OR		10/30/2024		735		(30)			(30)		705	705			
100173006	WESTON	FL		10/25/2024		780		(30)			(30)		750	750			
100168273	SAN JOSE	CA		09/20/2024		738		(9)			(9)		729	729			
100159380	ROSENBERG	TX		07/15/2024		564		21	1		20		584	584			
100167666	CONCORD	NC		09/19/2024		1,168		(27)			(27)		1,141	1,141			
100210676	OCALA	FL		05/15/2025		2,341		(82)			(82)		2,259	2,259			
100120502	STEPHENS CITY	VA		08/18/2023		3,231		(100)			(100)		3,131	3,131			
100164940	WOODBURY	NY		08/28/2024		576		(16)			(16)		560	560			
100282121	CINCINNATI	OH		02/27/2026		438		(21)			(21)		417	417			
100147838	RINCON	GA		04/08/2024		752		(13)			(13)		739	739			
100148150	KODAK	TN		05/15/2024		616		(24)			(24)		592	592			
100195519	BULVERDE	TX		02/24/2025		1,129		71			71		1,200	1,200			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100153459	HACKETTSTOWN	NJ		05/30/2024		713		(38)			(38)		675	675			
100081200	LEHI	UT		03/18/2022		1,411		29			29		1,440	1,440			
100277002	DOUGLAS	GA		01/30/2026		657		(24)			(24)		633	633			
100161127	JURUPA VALLEY	CA		07/24/2024		717		(11)			(11)		706	706			
100188489	GALLOWAY	OH		01/08/2025		724		(14)			(14)		710	710			
100116139	FISHERS	IN		07/20/2023		1,011		85			85		1,096	1,096			
4010061173	BRIDGETON	NJ		10/27/2023		113,500		(4,344)			(4,344)		109,156	109,156			
100192660	WYLIE	TX		02/10/2025		716		(6)			(6)		710	710			
100157483	AUSTIN	TX		02/20/2025		847		(33)			(33)		814	814			
100268448	VERNON	NJ		12/29/2025		666		(24)			(24)		642	642			
100205790	MODESTO	CA		04/14/2025		654		(16)			(16)		638	638			
100167780	PENNSAUKEN	NJ		09/19/2024		617		(16)			(16)		601	601			
100268561	SAN ANTONIO	TX		12/29/2025		697		(8)			(8)		689	689			
100268776	GARDEN VALLEY	ID		12/29/2025		709		(20)			(20)		689	689			
100273109	HERMISTON	OR		01/15/2026		654		(16)			(16)		638	638			
100175765	GLENCOE	IL		11/12/2024		524		(17)			(17)		507	507			
100164477	ANTIOCH	TN		08/21/2024		686		(16)			(16)		670	670			
100163111	ANNA	TX		08/13/2024		2,456		(47)			(47)		2,409	2,409			
100219427	AUBREY	TX		07/07/2025		663		(23)			(23)		640	640			
100170445	KELSO	WA		10/09/2024		611		(24)			(24)		587	587			
100188838	YUKON	OK		01/09/2025		780		(2)			(2)		778	778			
100206595	ARLINGTON	TX		04/22/2025		1,276		(60)			(60)		1,216	1,216			
100182542	SURF CITY	NC		12/12/2024		695		(13)			(13)		682	682			
100261259	HOLLAND	PA		12/05/2025		855		10			10		865	865			
100258724	HOWELL	NJ		12/05/2025		514		(11)			(11)		503	503			
100173090	ANKENY	IA		10/30/2024		1,050		(36)			(36)		1,014	1,014			
100086918	BOERNE	TX		10/24/2022		678		(40)			(40)		638	638			
100182464	HOLLAND	MI		12/12/2024		696		(10)			(10)		686	686			
100149834	PHOENIX	AZ		04/29/2024		659		(11)			(11)		648	648			
100151811	CHICAGO	IL		05/10/2024		712		(17)			(17)		695	695			
100200658	CANYON LAKE	TX		03/11/2025		2,488		(55)			(55)		2,433	2,433			
100172604	LEHI	UT		10/23/2024		654		(14)			(14)		640	640			
100110679	POOLER	GA		06/30/2023		896		(5)			(5)		891	891			
100170507	CIBOLO	TX		10/09/2024		5,886		(78)			(78)		5,808	5,808			
100127615	JAMAICA BEACH	TX		09/08/2023		3,002		(47)			(47)		2,955	2,955			
100151281	GARLAND	TX		05/10/2024		511		(5)		1	(6)		505	505			
100132374	SPRING HILL	FL		11/03/2023		883		148			148		1,031	1,031			
100079979	SACHSE	TX		04/25/2022		1,406		(11)			(11)		1,395	1,395			
100110150	SCHAUMBURG	IL		06/29/2023		3,498		(7)			(7)		3,491	3,491			
100253764	NIXA	MO		10/30/2025		612		(18)			(18)		594	594			
100140244	CLEMENTON	NJ		01/18/2024		694		(12)			(12)		682	682			
100215585	SPRINGDALE	AR		06/12/2025		655		(16)			(16)		639	639			
100170204	SAINT PAUL	MN		10/08/2024		650		(20)			(20)		630	630			
100115910	HUTTO	TX		07/20/2023		839		(3)			(3)		836	836			
100158656	WAXAHACHIE	TX		07/10/2024		747		(3)			(3)		744	744			
100142906	WICHITA	KS		02/09/2024		706		(12)			(12)		694	694			
100227239	WASHINGTON	NC		07/31/2025		668		(28)			(28)		640	640			
100220883	SANFORD	NC		07/18/2025		929		(16)			(16)		913	913			
100182400	BRAZORIA	TX		12/12/2024		754		(20)			(20)		734	734			
100174735	STUART	FL		10/31/2024		680		(36)			(36)		644	644			
100149432	DURHAM	NC		04/24/2024		1,618		(29)			(29)		1,589	1,589			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273215	MIAMI	FL		01/16/2026		657		(13)			(13)		644	644			
100254097	GRAND PRAIRIE	TX		11/06/2025		676		(32)			(32)		644	644			
100261696	GRAND PRAIRIE	TX		12/12/2025		674		(30)			(30)		644	644			
100212352	BUFORD	GA		05/28/2025		1,867		3			3		1,870	1,870			
100133584	WESTAMPTON	NJ		10/23/2023		695		(4)			(4)		691	691			
100149099	ELLENWOOD	GA		04/19/2024		706		(23)			(23)		683	683			
100147394	HALLANDALE	FL		05/08/2024		700		(17)			(17)		683	683			
100264915	MOBILE	AL		12/17/2025		682		(22)			(22)		660	660			
100140596	YOUNGSVILLE	NC		01/19/2024		712		(9)			(9)		703	703			
100157043	N BALDWIN	NY		02/20/2025		1,856		(149)			(149)		1,707	1,707			
100192741	LITTLE ELM	TX		02/10/2025		587		(27)			(27)		560	560			
100264877	BANNER ELK	NC		12/17/2025		706		(30)			(30)		676	676			
100091359	ARLINGTON	VA		02/22/2023		674		2			2		676	676			
100156056	VERO BEACH	FL		06/18/2024		1,290		(63)			(63)		1,227	1,227			
100201434	WASCO	CA		03/12/2025		2,361		(65)			(65)		2,296	2,296			
100246212	WINTER HAVEN	FL		10/08/2025		3,274		(147)			(147)		3,127	3,127			
100188791	CHARLOTTE	NC		01/09/2025		2,881		145			145		3,026	3,026			
100120010	PENSACOLA	FL		08/11/2023		1,928		(27)			(27)		1,901	1,901			
100272284	NAPERVILLE	IL		01/08/2026		3,863		(97)			(97)		3,766	3,766			
100216295	NASHVILLE	TN		06/20/2025		833		(4)			(4)		829	829			
100087511	PALM BAY	FL		10/25/2022		1,537		36			36		1,573	1,573			
100131640	WASHINGTON	DC		10/06/2023		1,943		23			23		1,966	1,966			
100282316	VIRGINIA BEACH	VA		02/27/2026		631		(11)			(11)		620	620			
100177525	HAMPTON	GA		01/16/2025		628		(29)			(29)		599	599			
100128163	HAINES CITY	FL		09/18/2023		735		4			4		739	739			
100156528	BLOOMINGDALE	GA		06/24/2024		2,564							2,564	2,564			
100192279	KISSIMMEE	FL		01/31/2025		870							870	870			
100167159	BROWNSTOWN	MI		09/13/2024		639		(20)			(20)		619	619			
100177169	NORTH LAUDERDALE	FL		01/16/2025		221		(10)			(10)		211	211			
100117356	OCOEE	FL		07/20/2023		1,313		27			27		1,340	1,340			
100101927	BEAR LAKE	MI		04/14/2023		673		(17)			(17)		656	656			
100141050	CALABASAS	CA		02/20/2024		665		(18)			(18)		647	647			
100203120	FLAGLER BEACH	FL		03/27/2025		2,649		(116)			(116)		2,533	2,533			
100160570	HAMDEN	CT		07/19/2024		597		(2)			(2)		595	595			
100129317	WILLITS	CA		09/25/2023		800		20			20		820	820			
100282099	LAVON	TX		02/27/2026		493		(10)			(10)		483	483			
100018328	SAN DIEGO	CA		06/27/2018		1,902		(19)			(19)		1,883	1,883			
100147656	PARADISE VALLEY	AZ		04/04/2024		1,151		(11)			(11)		1,140	1,140			
100161805	HACKETTSTOWN	NJ		07/31/2024		676		(36)			(36)		640	640			
100153932	CYPRESS	TX		06/05/2024		662		(19)			(19)		643	643			
100186367	LAS VEGAS	NV		12/30/2024		4,868		(71)			(71)		4,797	4,797			
100171426	TWAIN HARTE	CA		10/16/2024		906		(26)			(26)		880	880			
100272870	CHESAPEAKE BEACH	MD		01/15/2026		1,213		(46)			(46)		1,167	1,167			
100206470	DULUTH	GA		04/22/2025		617		(12)			(12)		605	605			
100254412	STAMFORD	CT		11/07/2025		1,756		(52)			(52)		1,704	1,704			
100174296	SUPPLY	NC		10/31/2024		2,354		57			57		2,411	2,411			
100164624	RICHMOND	TX		08/21/2024		672		(3)			(3)		669	669			
100200083	SAINT AUGUSTINE	FL		03/06/2025		760		(7)			(7)		753	753			
100182602	PLAYA DEL REY	CA		12/12/2024		2,352		(11)			(11)		2,341	2,341			
5.00007E+11	ROTTERDAM	NLD		10/31/2025		27							27		(27)		(27)
100147527	MESA	AZ		04/03/2024		696		(7)			(7)		689	689			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202432	BARNEGAT	NJ		03/20/2025		1,118		(13)			(13)		1,105	1,105			
100206946	CHARLOTTE	NC		04/25/2025		992		(24)			(24)		968	968			
100194287	MANCHESTER	CT		02/14/2025		2,559		(93)			(93)		2,466	2,466			
100134355	PANAMA CITY BEACH	FL		10/27/2023		865							865	865			
100226812	TOBYHANNA	PA		07/30/2025		4,042		(14)			(14)		4,028	4,028			
100246505	WARREN	MI		10/10/2025		670		(22)			(22)		648	648			
100247255	LAKE HAMILTON	FL		10/23/2025		807		20			20		827	827			
100238560	BALTIMORE	MD		09/19/2025		619		(19)			(19)		600	600			
100164544	OSBURN	ID		08/21/2024		1,249		(9)			(9)		1,240	1,240			
100159690	HUMBLE	TX		08/23/2024		666		(13)			(13)		653	653			
100157091	WILLIAMSBURG	OH		02/20/2025		677		(16)			(16)		661	661			
100148812	ALVA	FL		04/17/2024		893		55			55		948	948			
100205099	ALTAMONTE SPRINGS	FL		04/11/2025		705		(12)			(12)		693	693			
100087925	CATHEDRAL CITY	CA		10/25/2022		693		(12)			(12)		681	681			
100182443	EAST HAVEN	CT		12/12/2024		799		15			15		814	814			
100159831	ATLANTA	GA		07/17/2024		479		(10)			(10)		469	469			
100206457	CRESTVIEW	FL		04/22/2025		1,285		(71)			(71)		1,214	1,214			
100142724	HAINES CITY	FL		02/08/2024		715		(13)			(13)		702	702			
100165556	ST GEORGE	UT		08/29/2024		64,769		(1,219)			(1,219)		63,550	63,550			
100126351	MONTICELLO	NY		08/30/2023		670		(18)			(18)		652	652			
100194757	KISSIMMEE	FL		02/21/2025		1,151		(3)			(3)		1,148	1,148			
100236893	LAWRENCEVILLE	GA		09/12/2025		781		(17)			(17)		764	764			
100211506	ROWLETT	TX		05/16/2025		4,057		43			43		4,100	4,100			
100189714	GRANTS PASS	OR		02/20/2025		2,116		(4)			(4)		2,112	2,112			
100189214	MADISON	WI		01/13/2025		1,035		(1)			(1)		1,034	1,034			
100243466	WESTFIELD	IN		09/26/2025		660		(30)			(30)		630	630			
100171822	SAN ANTONIO	TX		10/17/2024		631		(17)			(17)		614	614			
100195141	HOLLY SPRINGS	NC		02/24/2025		1,040		(14)			(14)		1,026	1,026			
100109731	LANCASTER	SC		06/16/2023		648		(22)			(22)		626	626			
100173295	WOODBURY	MN		10/30/2024		3,828		(123)			(123)		3,705	3,705			
100179497	DENTON	TX		11/21/2024		2,455		(6)			(6)		2,449	2,449			
100169833	WESTERLY	RI		09/30/2024		662		(15)			(15)		647	647			
100254407	SPRINGFIELD	OR		11/07/2025		498		(10)			(10)		488	488			
100266888	GRAND PRAIRIE	TX		12/23/2025		720		(14)			(14)		706	706			
100152401	KATY	TX		05/17/2024		916		2			2		918	918			
100159373	FORT WORTH	TX		07/15/2024		907		36			36		943	943			
100100648	ELIZABETH	NJ		04/28/2023		636		11			11		647	647			
100172357	RIALTO	CA		10/23/2024		793		(12)			(12)		781	781			
100186910	NOKOMIS	FL		01/07/2025		726		(5)			(5)		721	721			
100144072	SUGAR HILL	GA		03/07/2024		55,562		(730)			(730)		54,832	54,832			
100282292	GARDEN CITY	UT		02/27/2026		709		(14)			(14)		695	695			
100283362	CHICAGO	IL		03/11/2026		485		(11)			(11)		474	474			
100148836	ODENTON	MD		04/17/2024		675		(15)			(15)		660	660			
100071655	NORTH KINGSTOWN	RI		10/14/2021		2,128		(76)			(76)		2,052	2,052			
100228554	SIERRA VISTA	AZ		08/11/2025		613		(28)			(28)		585	585			
100284890	HEDGESVILLE	WV		03/27/2026		510		6			6		516	516			
100150853	PEA RIDGE	AR		05/08/2024		935		24			24		959	959			
100205066	AMHERST	NY		04/11/2025		1,382		(65)			(65)		1,317	1,317			
100152237	OFALLON	MO		05/17/2024		679		(11)			(11)		668	668			
100254959	COLUMBIA	MO		11/17/2025		656		(20)			(20)		636	636			
100174260	OCALA	FL		10/31/2024		814		(4)			(4)		810	810			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100109751	NAUGATUCK	CT		06/16/2023		1,020		(11)			(11)		1,009	1,009			
100268615	GERMANTOWN	MD		12/29/2025		737		(16)			(16)		721	721			
100177114	APACHE JUNCTION	AZ		01/16/2025		5,405		14			14		5,419	5,419			
100228222	TAYLOR	MI		08/11/2025		559		(19)			(19)		540	540			
100214114	SOMERSET	NJ		05/30/2025		647		(24)			(24)		623	623			
100088839	VICTORVILLE	CA		11/15/2022		1,921		2			2		1,923	1,923			
100203271	SAVANNAH	GA		03/27/2025		1,372		(1)			(1)		1,371	1,371			
100152369	CAPE CORAL	FL		05/17/2024		1,981		124			124		2,105	2,105			
100168395	TIOGA	TX		09/25/2024		1,023		(35)			(35)		988	988			
100103854	HAVERSTRAW	NY		05/10/2023		780		(14)			(14)		766	766			
100202896	DELAND	FL		03/24/2025		708		(16)			(16)		692	692			
100255508	RAYMORE	MO		11/24/2025		682		(14)			(14)		668	668			
100129420	PHOENIX	AZ		09/29/2023		1,520		(7)			(7)		1,513	1,513			
100165641	DAVIDSON	NC		10/04/2024		705		(31)			(31)		674	674			
100160146	KNOXVILLE	TN		07/17/2024		677		(16)			(16)		661	661			
100160891	SUQUAMISH	WA		07/24/2024		672		(19)			(19)		653	653			
100161491	SAINT GEORGE	UT		07/30/2024		683		(22)			(22)		661	661			
100243790	PAWTUCKET	RI		09/29/2025		691		(23)			(23)		668	668			
100171735	GALLATIN	TN		10/17/2024		766		(14)			(14)		752	752			
100099891	HILLSBOROUGH	NJ		03/28/2023		753		(22)			(22)		731	731			
100149460	STILLWATER	OK		04/24/2024		746		(14)			(14)		732	732			
100080939	SNELLVILLE	GA		03/17/2022		1,168		(77)			(77)		1,091	1,091			
100099866	STOCKTON	CA		03/28/2023		1,041		(24)			(24)		1,017	1,017			
100203265	LAND O LAKES	FL		03/27/2025		648		(27)			(27)		621	621			
100173339	GUYTON	GA		10/30/2024		770		(18)			(18)		752	752			
100235427	POOLER	GA		08/29/2025		707		(7)			(7)		700	700			
100115842	DENTON	TX		07/20/2023		970		22			22		992	992			
100175998	CONCORD	NC		11/14/2024		767		2			2		769	769			
100179458	LAKE LOTAWANA	MO		11/21/2024		820		(1)			(1)		819	819			
100063299	PHILADELPHIA	PA		07/01/2021		1,570		(22)			(22)		1,548	1,548			
100238558	SHOW LOW	AZ		09/19/2025		1,770		(56)			(56)		1,714	1,714			
100189942	SAN TAN VALLEY	AZ		01/21/2025		886		66			66		952	952			
100160418	FORT WORTH	TX		07/19/2024		581		(41)			(41)		540	540			
100191719	SPRINGFIELD	MA		02/20/2025		608		(16)			(16)		592	592			
100244592	MONROE	NC		09/29/2025		731		(14)			(14)		717	717			
100103549	DESERT HOT SPRINGS	CA		05/08/2023		1,011		7			7		1,018	1,018			
100146960	PHARR	TX		03/26/2024		675		(14)			(14)		661	661			
100100426	SOUTH PLAINFIELD	NJ		04/27/2023		5,023		(28)			(28)		4,995	4,995			
100205023	FULSHEAR	TX		04/10/2025		1,647		(34)			(34)		1,613	1,613			
100166944	MILTON	FL		09/13/2024		713		(14)			(14)		699	699			
100272129	PALM HARBOR	FL		01/08/2026		744		(10)			(10)		734	734			
100245331	KENNESAW	GA		10/06/2025		940		(26)			(26)		914	914			
100179633	SAINT LOUIS	MO		11/21/2024		656		(17)			(17)		639	639			
100171567	BUDA	TX		10/16/2024		758		(19)			(19)		739	739			
100271969	CLEARWATER	FL		01/06/2026		59,969		(2,156)			(2,156)		57,813	57,813			
100172999	MISSOULA	MT		10/25/2024		754		(19)			(19)		735	735			
100134798	KISSIMMEE	FL		10/30/2023		655		10			10		665	665			
100149069	SAINT CLOUD	FL		04/19/2024		302		(18)			(18)		284	284			
100163154	HUTTO	TX		08/13/2024		687		(15)			(15)		672	672			
100218153	KINGWOOD	TX		07/22/2025		1,152		(54)			(54)		1,098	1,098			
100137621	LEHIGH ACRES	FL		12/08/2023		848		60			60		908	908			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142892	MIDLOTHIAN	VA		02/09/2024		807		(6)			(6)		801	801			
100160112	SAINT GEORGE	UT		07/17/2024		685		(21)			(21)		664	664			
100272555	JUPITER	FL		01/08/2026		775		(32)			(32)		743	743			
100284592	URBANA	IL		03/26/2026		737		(11)			(11)		726	726			
100235858	RIVERVIEW	FL		09/04/2025		619		(22)			(22)		597	597			
100178327	ELGIN	IL		11/19/2024		432		(7)			(7)		425	425			
100166254	MCKINNEY	TX		09/09/2024		822		12			12		834	834			
100146885	OAKWOOD	GA		03/26/2024		747		(3)			(3)		744	744			
100255038	WRIGHT CITY	MO		11/19/2025		656		(26)			(26)		630	630			
100203355	MURPHY	TX		03/27/2025		729		(18)			(18)		711	711			
100155899	CLEARWATER	FL		06/17/2024		738		(9)			(9)		729	729			
100200595	CLARKSON	KY		03/11/2025		766		(11)			(11)		755	755			
100212377	LAWRENCEVILLE	GA		05/28/2025		679		(6)			(6)		673	673			
100213756	ZILLAH	WA		05/29/2025		62							62	62			
100195138	MELISSA	TX		02/24/2025		661		(16)			(16)		645	645			
100172437	KYLE	TX		10/23/2024		756		(17)			(17)		739	739			
100142542	WEST RICHLAND	WA		02/08/2024		19,160		(248)			(248)		18,912	18,912			
100168400	MCKINNEY	TX		09/25/2024		863		9			9		872	872			
100205905	PALMETTO	FL		04/14/2025		4,003		(20)			(20)		3,983	3,983			
100209938	HAUULA	HI		06/11/2025		708		(7)			(7)		701	701			
100063087	DESOTO	TX		07/01/2021		2,347		(31)			(31)		2,316	2,316			
100168131	MIAMI	FL		09/20/2024		685		(24)			(24)		661	661			
100170236	MURFREESBORO	TN		10/08/2024		824		(9)			(9)		815	815			
100171737	MONROE	NC		10/17/2024		768		(12)			(12)		756	756			
100119993	YAKIMA	WA		08/11/2023		826		3			3		829	829			
100228421	TITUSVILLE	FL		08/11/2025		681		(9)			(9)		672	672			
100199045	CHARLOTTE	NC		02/28/2025		777		(33)			(33)		744	744			
100245571	COLUMBUS	OH		10/06/2025		1,655		(57)			(57)		1,598	1,598			
100254358	WHITEHALL	PA		11/07/2025		1,606		(31)			(31)		1,575	1,575			
100134656	MONROE	NJ		10/30/2023		645		(10)			(10)		635	635			
100160128	OOLTEWAH	TN		07/17/2024		1,361		(49)			(49)		1,312	1,312			
100084675	MIAMI	FL		08/02/2022		899		(2)			(2)		897	897			
100162719	PENDERGRASS	GA		08/12/2024		842		22			22		864	864			
100149407	TUSKEGEE	AL		04/24/2024		1,101		(17)			(17)		1,084	1,084			
100206274	SPANISH FORK	UT		04/17/2025		650		(22)			(22)		628	628			
100143288	GRAND JUNCTION	CO		02/16/2024		756		(10)			(10)		746	746			
100229913	KENT CITY	MI		08/18/2025		677		(20)			(20)		657	657			
100148800	SAN MARCOS	TX		04/17/2024		885		55			55		940	940			
100172898	VICTORVILLE	CA		10/25/2024		733		(9)			(9)		724	724			
100219509	ROCKBRIDGE BATHS	VA		07/07/2025		618		(22)			(22)		596	596			
100161538	AUBREY	TX		07/30/2024		667		(21)			(21)		646	646			
100101666	ROCKY RIVER	OH		04/26/2023		808		1			1		809	809			
100220988	DENVER	NC		07/18/2025		436		(22)			(22)		414	414			
100220989	GREAT FALLS	MT		07/18/2025		636		(22)			(22)		614	614			
100168406	ARLINGTON	TX		09/25/2024		2,344		(64)			(64)		2,280	2,280			
100091388	ROUND ROCK	TX		02/22/2023		733		(8)			(8)		725	725			
100141157	COLUMBUS	OH		01/30/2024		551		(1)			(1)		550	550			
100176686	MERIDEN	CT		11/15/2024		1,576		(62)			(62)		1,514	1,514			
100101531	EDGECLIFF VILLAGE	TX		04/26/2023		927		5			5		932	932			
100135230	HENDERSON	NV		11/08/2023		990		103			103		1,093	1,093			
100081376	PFLUGERVILLE	TX		03/18/2022		1,484		53			53		1,537	1,537			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253781	MECHANICSBURG	PA		10/30/2025		615		(20)			(20)		595	595			
100235938	MONROE	NC		09/04/2025		881		(10)			(10)		871	871			
100238280	HILLSBORO	OH		09/19/2025		706		(11)			(11)		695	695			
100272238	KANNAPOLIS	NC		01/08/2026		714		(19)			(19)		695	695			
100144570	DENVER	CO		04/26/2024		31,651		(328)			(328)		31,323	31,323			
100220957	FRIDLEY	MN		07/18/2025		646		(17)			(17)		629	629			
100108968	PISCATAWAY	NJ		05/31/2023		596		(34)			(34)		562	562			
100143607	BLOOMINGBURG	NY		02/21/2024		867		(26)			(26)		841	841			
100161036	SAINT GERMAIN	WI		07/24/2024		673		(22)			(22)		651	651			
100214283	VICTORVILLE	CA		05/30/2025		524		(25)			(25)		499	499			
100272472	NAPLES	FL		01/08/2026		687		(17)			(17)		670	670			
100268968	ROYAL OAK	MI		12/29/2025		693		(23)			(23)		670	670			
100117814	DESTIN	FL		07/20/2023		719		22			22		741	741			
100129707	SHERMAN	TX		09/29/2023		702		(13)			(13)		689	689			
100203061	MEDFORD	OR		04/25/2025		638		(26)			(26)		612	612			
100196698	HILLSBOROUGH	NJ		02/25/2025		1,387		(52)			(52)		1,335	1,335			
100284796	BUFFALO	NY		03/27/2026		476		(9)			(9)		467	467			
100060268	GREENVILLE	SC		06/25/2021		1,604		(44)			(44)		1,560	1,560			
100157634	YUKON	OK		06/28/2024		1,113		(29)			(29)		1,084	1,084			
100268188	MONTGOMERY VILLAGE	MD		12/29/2025		2,768		(65)			(65)		2,703	2,703			
100060967	RIVERSIDE	CA		06/01/2021		2,136		9			9		2,145	2,145			
100268917	GRAND PRAIRIE	TX		12/29/2025		765		(10)			(10)		755	755			
100108032	DURHAM	NC		05/25/2023		919		1			1		920	920			
100180269	HASLET	TX		11/25/2024		1,190		1			1		1,191	1,191			
100131955	RIGGINS	ID		10/13/2023		707		(7)			(7)		700	700			
100142743	BUFFALO GROVE	IL		02/08/2024		811		(17)			(17)		794	794			
100247292	EL PASO	TX		10/23/2025		635		(15)			(15)		620	620			
100163085	MESQUITE	TX		08/13/2024		740		(16)			(16)		724	724			
100246076	OCALA	FL		10/08/2025		616		(28)			(28)		588	588			
100153301	BRADENTON	FL		05/30/2024		900		18			18		918	918			
100227105	PINCKNEY	MI		07/30/2025		693		(18)			(18)		675	675			
100140314	SUWANEE	GA		01/18/2024		3,511		64			64		3,575	3,575			
100202437	VISALIA	CA		03/20/2025		678		15			15		693	693			
100159839	MIAMI	FL		08/16/2024		680		(41)			(41)		639	639			
100144478	HARTFORD	CT		04/26/2024		635		(24)			(24)		611	611			
100268662	CYPRESS	TX		12/29/2025		846		(6)			(6)		840	840			
100216688	LAWRENCE	KS		06/23/2025		621		(18)			(18)		603	603			
100210278	CAMDEN WYOMING	DE		05/09/2025		646		(5)			(5)		641	641			
100218839	MONTGOMERY	AL		06/27/2025		625		(21)			(21)		604	604			
100194289	GRANDVIEW	MO		02/14/2025		646		(15)			(15)		631	631			
100254250	DURHAM	NC		11/06/2025		679		(27)			(27)		652	652			
100268343	MONROE	NC		12/29/2025		1,030		(24)			(24)		1,006	1,006			
100214413	KNIGHTDALE	NC		06/02/2025		930		64			64		994	994			
100110216	FARMERS BRANCH	TX		06/30/2023		826		7			7		833	833			
100110385	WOODSTOCK	GA		06/30/2023		829		4			4		833	833			
100158856	SANFORD	FL		07/12/2024		746		(10)			(10)		736	736			
100129433	WICHITA	KS		09/29/2023		699		(10)			(10)		689	689			
100143501	ROSENBERG	TX		02/21/2024		9,256		(330)			(330)		8,926	8,926			
100142826	GLENDALE	AZ		02/08/2024		2,450		(147)			(147)		2,303	2,303			
100076311	IRVINGTON	NJ		01/07/2022		1,503		(31)			(31)		1,472	1,472			
100071257	SPRING HILL	FL		10/01/2021		1,880		10			10		1,890	1,890			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220091	POMPANO BEACH	FL		08/06/2025		2,291		(51)			(51)		2,240	2,240			
100138292	ROUND ROCK	TX		12/18/2023		1,375		(24)			(24)		1,351	1,351			
100164527	NOKOMIS	FL		08/21/2024		733		(7)			(7)		726	726			
100164016	PEMBROKE PINES	FL		08/21/2024		601		(26)			(26)		575	575			
100167655	GALLATIN	TN		09/19/2024		665		(18)			(18)		647	647			
100228237	SUTTON	MA		08/11/2025		2,147		(46)			(46)		2,101	2,101			
100268268	READING	PA		12/29/2025		664		(11)			(11)		653	653			
100255792	HEMET	CA		11/24/2025		661		(19)			(19)		642	642			
100247285	CLAYTON	GA		10/23/2025		432		(12)			(12)		420	420			
100134982	NEW LONDON	CT		10/30/2023		528		(1)			(1)		527	527			
100141123	QUEENS	NY		01/30/2024		763		(2)			(2)		761	761			
100067857	ORLANDO	FL		09/23/2021		1,481		(45)			(45)		1,436	1,436			
100148350	FORT WORTH	TX		04/12/2024		2,141		92			92		2,233	2,233			
100261413	GLEN BURNIE	MD		12/08/2025		673		(15)			(15)		658	658			
100180680	BAKERSFIELD	CA		11/26/2024		974		(40)			(40)		934	934			
100161999	TUCSON	AZ		07/31/2024		518		(36)			(36)		482	482			
100149631	PLANTATION	FL		04/26/2024		662		(12)			(12)		650	650			
100192715	LAND O LAKES	FL		02/10/2025		709		(7)			(7)		702	702			
100147912	HOUSTON	TX		04/08/2024		800		17			17		817	817			
100198371	RALEIGH	NC		02/28/2025		658		(23)			(23)		635	635			
100120541	GROTON	CT		08/18/2023		604		(36)			(36)		568	568			
100253983	ORMOND BEACH	FL		10/30/2025		728		(21)			(21)		707	707			
100142634	DALLAS	TX		02/08/2024		650		(16)			(16)		634	634			
100258244	ELIZABETH LAKE	CA		12/02/2025		732		(8)			(8)		724	724			
100149414	VILAS	NC		04/24/2024		748		(14)			(14)		734	734			
100152377	RALEIGH	NC		05/17/2024		53,569		143			143		53,712	53,712			
100172434	FORT WAYNE	IN		10/23/2024		552		(5)	1		(6)		546	546			
5000052911001A	OSS	NLD		11/27/2024		28							28		(28)		(28)
100195133	CARTERSVILLE	GA		02/24/2025		688		(14)			(14)		674	674			
100091650	KYLE	TX		01/27/2023		711		(13)			(13)		698	698			
100151570	LAKELAND	FL		05/10/2024		677		(12)			(12)		665	665			
100212165	SAINT CLOUD	FL		05/22/2025		699		6			6		705	705			
100110313	ELIZABETH CITY	NC		06/30/2023		849		2			2		851	851			
100191706	BAKERSFIELD	CA		02/20/2025		652		(7)			(7)		645	645			
100060236	BAYONNE	NJ		06/25/2021		1,528		(36)			(36)		1,492	1,492			
100142716	SAINT AUGUSTINE	FL		02/08/2024		806		12			12		818	818			
100091138	BRADENTON	FL		01/31/2023		796		4			4		800	800			
100192985	ANN ARBOR	MI		02/10/2025		566		(13)			(13)		553	553			
100202256	RIDGECREST	CA		04/17/2025		1,345		(18)			(18)		1,327	1,327			
100171536	CORPUS CHRISTI	TX		10/16/2024		1,132		(10)			(10)		1,122	1,122			
100261138	YUCAIPA	CA		12/05/2025		806		(11)			(11)		795	795			
100062343	STOCKBRIDGE	GA		07/01/2021		2,306		(4)			(4)		2,302	2,302			
100206260	CHESTERFIELD	VA		04/17/2025		662		(25)			(25)		637	637			
100235883	SUWANEE	GA		09/04/2025		692		(22)			(22)		670	670			
100219370	DALLAS	TX		06/30/2025		402		(5)			(5)		397	397			
100071628	LAS VEGAS	NV		10/14/2021		1,517		(45)			(45)		1,472	1,472			
100218601	STAFFORD	TX		06/27/2025		900		(16)			(16)		884	884			
100131847	LINCOLN	NE		10/06/2023		165		(5)			(5)		160	160			
100246016	TULARE	CA		10/07/2025		654		(24)			(24)		630	630			
100206322	DURHAM	NC		04/17/2025		1,135		(42)			(42)		1,093	1,093			
100153726	ROUND ROCK	TX		07/11/2024		987		(33)			(33)		954	954			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075977	MIAMI	FL		01/07/2022		1,292		(41)			(41)		1,251	1,251			
100229807	EAU CLAIRE	WI		08/18/2025		697		(11)			(11)		686	686			
100152220	FORT WORTH	TX		05/17/2024		859		52			52		911	911			
100247641	QUEEN CREEK	AZ		10/29/2025		676		(30)			(30)		646	646			
100109296	MEDICAL LAKE	WA		06/12/2023		844		(6)			(6)		838	838			
100238076	SIGNAL HILL	CA		10/03/2025		680		(19)			(19)		661	661			
100261269	MCKINNEY	TX		12/05/2025		879		58			58		937	937			
100083957	POOLER	GA		07/12/2022		4,519		(77)			(77)		4,442	4,442			
100149319	PORT SAINT LUCIE	FL		04/24/2024		1,458		(42)			(42)		1,416	1,416			
100150532	KENNESAW	GA		05/03/2024		749		(9)			(9)		740	740			
100133612	AUBREY	TX		10/23/2023		941		10			10		951	951			
100284924	TUCSON	AZ		03/27/2026		898		(3)			(3)		895	895			
100173070	JENKS	OK		10/25/2024		767							767	767			
100261425	HIXSON	TN		12/08/2025		923		(20)			(20)		903	903			
100088912	HOMESTEAD	FL		11/15/2022		2,092		(95)			(95)		1,997	1,997			
100155374	CYPRESS	TX		06/18/2024		482		(16)			(16)		466	466			
100101099	CROYDON	PA		04/28/2023		993		143			143		1,136	1,136			
100272316	MENTOR	OH		01/08/2026		706		(12)			(12)		694	694			
100267188	CORPUS CHRISTI	TX		12/23/2025		711		(17)			(17)		694	694			
100119831	CEDARVILLE	NJ		08/08/2023		574		(21)			(21)		553	553			
100057735	BOWIE	MD		06/30/2021		997		(28)			(28)		969	969			
100127707	DAVENPORT	FL		09/08/2023		429		(15)			(15)		414	414			
100140112	JOLIET	IL		01/09/2024		855		45			45		900	900			
100160976	ARGYLE	TX		07/24/2024		652		(12)			(12)		640	640			
100202751	ROGERS	MN		03/24/2025		655		(21)			(21)		634	634			
100137742	LAS VEGAS	NV		12/08/2023		1,342		80			80		1,422	1,422			
100131745	CLARKSVILLE	TN		10/06/2023		793		25			25		818	818			
100154601	MIAMI	FL		06/14/2024		780		7			7		787	787			
100254964	STATE COLLEGE	PA		11/17/2025		609		(34)			(34)		575	575			
100274057	YOUNGTOWN	AZ		01/26/2026		720		(22)			(22)		698	698			
100070586	EASTON	PA		10/01/2021		1,034		(2)			(2)		1,032	1,032			
100255379	MIDLAND	TX		11/24/2025		731		(3)			(3)		728	728			
100268934	SPRING	TX		12/29/2025		1,091		(14)			(14)		1,077	1,077			
100148117	CORINTH	TX		04/10/2024		866		13			13		879	879			
100177188	ATLANTA	GA		01/16/2025		630		(25)			(25)		605	605			
100215528	WOODSTOCK	GA		06/11/2025		706		(2)			(2)		704	704			
100156222	WASHINGTON	DC		06/20/2024		646		(6)			(6)		640	640			
100192893	CHARLOTTE	NC		02/10/2025		792		(24)			(24)		768	768			
100186876	HOUSTON	TX		01/07/2025		658		(15)			(15)		643	643			
100156552	MADISON	AL		06/24/2024		729		(6)			(6)		723	723			
100245706	GARNER	NC		10/06/2025		776		(4)			(4)		772	772			
100151251	KISSIMMEE	FL		05/10/2024		740		(11)			(11)		729	729			
100159901	MIAMI	FL		08/16/2024		698		(23)			(23)		675	675			
100215415	FORNEY	TX		06/12/2025		696		(13)			(13)		683	683			
100247200	NAPLES	FL		10/23/2025		631		(27)			(27)		604	604			
100148432	DENVER	CO		04/12/2024		684		(15)			(15)		669	669			
100193151	CYPRESS	TX		02/10/2025		1,114		62			62		1,176	1,176			
100080427	HOUSTON	TX		04/14/2022		1,128		(41)			(41)		1,087	1,087			
100156770	COLUMBIA FALLS	MT		06/26/2024		603		(11)			(11)		592	592			
100114540	NIANTIC	CT		06/29/2023		562		(15)			(15)		547	547			
100193073	CLOVIS	CA		02/10/2025		162,573		16,900			16,900		179,473	179,473			

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100209539	NEW RICHMOND	WI		05/02/2025		1,862		(31)			(31)		1,831	1,831			
100129631	RICHMOND	TX		09/29/2023		722		(8)			(8)		714	714			
100135357	WOODBURY	MN		11/13/2023		705		9			9		714	714			
100199969	LAS VEGAS	NV		03/06/2025		983		(4)			(4)		979	979			
100175972	CONCORD	NC		11/14/2024		773		(1)			(1)		772	772			
100203296	LEAGUE CITY	TX		03/27/2025		1,566		60			60		1,626	1,626			
100237130	FREDERICK	MD		09/12/2025		667		(13)			(13)		654	654			
100156485	SARATOGA SPRINGS	UT		06/24/2024		495							495	495			
100235287	FREDERICKSBURG	TX		08/29/2025		879		(31)			(31)		848	848			
100244936	FORT WORTH	TX		09/29/2025		660		(26)			(26)		634	634			
100107797	SAINT AUGUSTINE	FL		05/19/2023		968		22			22		990	990			
100110430	SAN ANTONIO	TX		06/30/2023		850		5			5		855	855			
100117389	REDONDO BEACH	CA		07/20/2023		8,700		1,473			1,473		10,173	10,173			
100150861	APACHE JUNCTION	AZ		05/08/2024		1,886		(3)			(3)		1,883	1,883			
100159283	FORT WORTH	TX		07/15/2024		853		14			14		867	867			
100202882	HOPE MILLS	NC		03/24/2025		557		(22)			(22)		535	535			
100220545	ATHENS	GA		07/15/2025		724		(8)			(8)		716	716			
100152415	CARROLLTON	TX		05/17/2024		733		6			6		739	739			
100156483	DURHAM	NC		06/24/2024		689		(14)			(14)		675	675			
100120638	MURFREESBORO	TN		08/21/2023		627		(11)			(11)		616	616			
100175897	DAVENPORT	FL		11/14/2024		769		(3)			(3)		766	766			
100147939	GOOSE CREEK	SC		04/08/2024		693		(9)			(9)		684	684			
100203109	SNEADS FERRY	NC		03/27/2025		621		(21)			(21)		600	600			
100246698	VACAVILLE	CA		10/15/2025		711		(30)			(30)		681	681			
100137615	DESTIN	FL		12/08/2023		714		(5)			(5)		709	709			
100180041	KISSIMMEE	FL		11/25/2024		639		(18)			(18)		621	621			
100110285	AUSTIN	TX		06/30/2023		850		5			5		855	855			
100200185	PHOENIX	AZ		03/07/2025		1,226		(47)			(47)		1,179	1,179			
100243726	LONG BEACH	CA		09/29/2025		1,924		(79)			(79)		1,845	1,845			
100100978	NORTH BRUNSWICK	NJ		04/28/2023		1,249		184			184		1,433	1,433			
100214167	FRANKLIN	NC		05/30/2025		1,301		(25)			(25)		1,276	1,276			
100253749	WILLOW GROVE	PA		10/30/2025		926		(28)			(28)		898	898			
100151641	CASA GRANDE	AZ		05/10/2024		2,561		15			15		2,576	2,576			
100185095	GRAND PRAIRIE	TX		12/20/2024		707		(1)			(1)		706	706			
100164320	ANNA	TX		08/21/2024		31,207		(518)			(518)		30,689	30,689			
100207054	VENICE	FL		04/24/2025		639		(25)			(25)		614	614			
100141310	KATY	TX		01/30/2024		795		(17)			(17)		778	778			
100135556	CHARLOTTE	NC		11/13/2023		7,724		(46)			(46)		7,678	7,678			
100119428	INDIANAPOLIS	IN		07/31/2023		745		(5)			(5)		740	740			
100218660	DALLAS	TX		06/27/2025		114,772		(2,155)			(2,155)		112,617	112,617			
100169791	GAINESVILLE	GA		09/30/2024		685		(20)			(20)		665	665			
100215626	NOKOMIS	FL		06/12/2025		740		10			10		750	750			
100234820	RALEIGH	NC		08/28/2025		628		(20)			(20)		608	608			
100128765	PORTERVILLE	CA		09/21/2023		618		(29)			(29)		589	589			
100068273	PORTLAND	OR		08/25/2021		1,039		(42)	3		(45)		994	994			
100254946	KATY	TX		11/17/2025		751		(20)			(20)		731	731			
100078001	GARLAND	TX		02/18/2022		1,583		(94)			(94)		1,489	1,489			
100170215	DURHAM	NC		10/08/2024		757		(16)			(16)		741	741			
100283492	CHICAGO	IL		03/11/2026		416		(16)			(16)		400	400			
100170021	CAVE CREEK	AZ		11/08/2024		755		(23)			(23)		732	732			
100135226	CLARKSVILLE	TN		11/08/2023		3,692		(3)			(3)		3,689	3,689			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207318	RICHMOND	TX		04/28/2025		7,972		(261)			(261)		7,711	7,711			
100253423	MANASSAS	VA		10/30/2025		639		(17)			(17)		622	622			
100268861	CICERO	IN		12/29/2025		729		(11)			(11)		718	718			
100244505	COALINGA	CA		09/29/2025		503		(5)			(5)		498	498			
100221462	SEABROOK ISLAND	SC		07/22/2025		266,299		(12,534)			(12,534)		253,765	253,765			
100192886	WOODBURY	MN		02/10/2025		846		(17)			(17)		829	829			
100201155	MIDDLETOWN	DE		03/12/2025		7,347		(273)			(273)		7,074	7,074			
100227199	COLLEGE STATION	TX		07/30/2025		659		(21)			(21)		638	638			
100084802	MAGNA	UT		08/02/2022		782		(20)			(20)		762	762			
100261270	PHOENIX	AZ		12/05/2025		595		1			1		596	596			
100140275	LINCOLN	NE		01/18/2024		632		(18)			(18)		614	614			
100235991	SPARTANBURG	SC		09/04/2025		661		(23)			(23)		638	638			
100100224	NEWBURGH	NY		03/17/2023		610		108			108		718	718			
100204085	PORTERVILLE	CA		03/28/2025		636		(30)			(30)		606	606			
100192344	SIGNAL HILL	CA		02/05/2025		2,549		(32)			(32)		2,517	2,517			
100228898	DEERING	NH		08/12/2025		572		(17)			(17)		555	555			
100211511	DURHAM	NC		05/16/2025		700		3			3		703	703			
100215993	FORT WORTH	TX		07/11/2025		1,288		(11)			(11)		1,277	1,277			
100084736	FEDERAL WAY	WA		08/02/2022		908		(1)			(1)		907	907			
100110250	WHITTIER	CA		06/30/2023		927		18			18		945	945			
100245286	INDIANAPOLIS	IN		10/06/2025		698		(29)			(29)		669	669			
100172921	PLANO	TX		10/25/2024		614		(26)			(26)		588	588			
100152335	SARATOGA SPRINGS	UT		05/17/2024		976		71			71		1,047	1,047			
100216078	FAIR LAWN	NJ		06/17/2025		5,486		(150)			(150)		5,336	5,336			
100152486	NASHVILLE	TN		05/16/2024		669		(9)			(9)		660	660			
100152324	LAS VEGAS	NV		05/17/2024		863		46			46		909	909			
100165748	DAHLONEGA	GA		08/29/2024		604		(16)			(16)		588	588			
100264996	TIFTON	GA		12/17/2025		686		(27)			(27)		659	659			
100102177	BATAVIA	IL		04/14/2023		483		(3)			(3)		480	480			
100139959	OCEAN CITY	MD		01/09/2024		705		(12)			(12)		693	693			
100116786	KISSIMMEE	FL		07/20/2023		1,035		269			269		1,304	1,304			
100065623	LAWRENCE	MA		07/28/2021		1,604		(42)			(42)		1,562	1,562			
100135115	FORT WORTH	TX		11/01/2023		916		84			84		1,000	1,000			
100118917	MADERA	CA		07/27/2023		1,387		2			2		1,389	1,389			
100203244	IDAHO FALLS	ID		03/27/2025		769		(23)			(23)		746	746			
100154138	DALHART	TX		07/11/2024		1,592		(95)			(95)		1,497	1,497			
100158452	PALM DESERT	CA		07/10/2024		701		(6)			(6)		695	695			
100214699	DURHAM	NC		06/11/2025		645		(16)			(16)		629	629			
100199390	LAKEVILLE	MA		03/05/2025		613		(23)			(23)		590	590			
100147814	COLLINGSWOOD	NJ		04/08/2024		496		(12)	1		(13)		483	483			
100150554	SAINT LOUIS	MO		05/03/2024		729		(13)			(13)		716	716			
100151631	TOWNSEND	GA		05/10/2024		719		(3)			(3)		716	716			
100244991	ARLINGTON	TX		09/29/2025		707		(22)			(22)		685	685			
100164534	KYLE	TX		08/21/2024		733		(4)			(4)		729	729			
100148030	ROUND ROCK	TX		04/10/2024		717		(1)			(1)		716	716			
100115683	LAS VEGAS	NV		07/20/2023		895		10			10		905	905			
100154848	MARYVILLE	TN		07/19/2024		750		(22)			(22)		728	728			
100218858	TAMPA	FL		06/27/2025		2,310		(42)			(42)		2,268	2,268			
100209764	GALVESTON	TX		05/05/2025		638		(20)			(20)		618	618			
100191115	NORTH CHARLESTON	SC		01/29/2025		565		(26)			(26)		539	539			
100228337	BUFFALO	NY		08/11/2025		624		(21)			(21)		603	603			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157266	HOMESTEAD	FL		02/20/2025		710		(9)			(9)		701	701			
100235965	COLUMBUS	OH		09/04/2025		715		(14)			(14)		701	701			
100271961	GRAND JUNCTION	CO		01/06/2026		4,291		80			80		4,371	4,371			
100210396	HOUSTON	TX		05/12/2025		727		5			5		732	732			
100195130	CASA GRANDE	AZ		02/24/2025		603		(24)			(24)		579	579			
100209978	SAN ANTONIO	TX		06/11/2025		670		(20)			(20)		650	650			
100086510	RAHWAY	NJ		09/30/2022		1,021		(11)			(11)		1,010	1,010			
100220090	SCHAUMBURG	IL		08/06/2025		625		(14)			(14)		611	611			
100100348	COOPERSTOWN	NY		04/27/2023		1,056		61			61		1,117	1,117			
100135237	KNOXVILLE	TN		11/08/2023		729		38			38		767	767			
100209644	TUCSON	AZ		05/02/2025		902		(27)			(27)		875	875			
100254225	MACON	NC		11/06/2025		1,962		(69)			(69)		1,893	1,893			
100137576	POCATELLO	ID		12/08/2023		730		(4)			(4)		726	726			
100215455	GAITHERSBURG	MD		06/12/2025		877		(19)			(19)		858	858			
100220629	GARBERVILLE	CA		07/15/2025		705		(19)			(19)		686	686			
100186548	CROWLEY	TX		12/30/2024		663		(6)			(6)		657	657			
100181875	KATY	TX		12/12/2024		756		28			28		784	784			
100228282	BYRDSTOWN	TN		08/11/2025		749		(20)			(20)		729	729			
100131938	KYLE	TX		10/13/2023		934		55			55		989	989			
100139950	NEW BRAUNFELS	TX		01/09/2024		646		(9)			(9)		637	637			
100175546	CONWAY	SC		11/08/2024		496		(8)			(8)		488	488			
100189988	NORTH FORT MYERS	FL		01/21/2025		551		39			39		590	590			
100258015	TETONIA	ID		11/26/2025		1,514		(55)			(55)		1,459	1,459			
100150823	HUNTSVILLE	AL		05/08/2024		718		(8)			(8)		710	710			
100219849	ATLANTA	GA		07/08/2025		1,551		(33)			(33)		1,518	1,518			
100132071	LOGANVILLE	GA		10/13/2023		840		10			10		850	850			
100133741	HANOVER	MD		10/23/2023		626		(8)			(8)		618	618			
100159245	OCEAN CITY	MD		07/15/2024		885		(8)			(8)		877	877			
100200735	TOMBALL	TX		03/11/2025		724		(7)			(7)		717	717			
100143383	PALM BAY	FL		02/16/2024		629		(16)			(16)		613	613			
100226972	DURHAM	NC		07/30/2025		93,750		(2,705)			(2,705)		91,045	91,045			
100245217	CHATTANOOGA	TN		10/06/2025		2,781		(111)			(111)		2,670	2,670			
100238209	ROANOKE	VA		09/18/2025		625		1			1		626	626			
100243200	HYATTSVILLE	MD		09/26/2025		586		(16)			(16)		570	570			
100164417	TUCSON	AZ		08/21/2024		849		24			24		873	873			
100283786	BURLINGTON	NC		03/13/2026		450		(12)			(12)		438	438			
100153437	CAMPBELL HALL	NY		05/30/2024		226		(6)			(6)		220	220			
100195487	SHERRILLS FORD	NC		02/24/2025		2,457		134			134		2,591	2,591			
100220433	HEBER CITY	UT		07/15/2025		615		(29)			(29)		586	586			
100236047	DANBURY	WI		09/04/2025		696		(23)			(23)		673	673			
100218135	BROOKFIELD	WI		07/22/2025		679		(6)			(6)		673	673			
100245459	MELISSA	TX		10/06/2025		695		(22)			(22)		673	673			
100218249	BIRMINGHAM	AL		06/26/2025		696		16			16		712	712			
100228338	WHEAT RIDGE	CO		08/11/2025		693		(14)			(14)		679	679			
100151106	MELBOURNE	FL		05/08/2024		731		(12)			(12)		719	719			
100221499	KATY	TX		07/22/2025		617		(16)			(16)		601	601			
100137956	PHOENIX	AZ		12/13/2023		842		46			46		888	888			
100171372	NEWARK	DE		10/16/2024		673		(19)			(19)		654	654			
100216541	COLLEGE STATION	TX		06/23/2025		752		15			15		767	767			
100201016	SAVANNAH	GA		03/12/2025		966		(14)			(14)		952	952			
100199252	GAITHERSBURG	MD		03/05/2025		646		(24)			(24)		622	622			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192523	TUCSON	AZ		02/10/2025		637		(15)			(15)		622	622			
100207651	PEABODY	MA		04/29/2025		1,756		(45)			(45)		1,711	1,711			
100188442	BAKERSFIELD	CA		01/08/2025		29,979		(712)			(712)		29,267	29,267			
100172453	FORT WORTH	TX		10/23/2024		835		(11)			(11)		824	824			
100133605	DARLINGTON	MD		10/23/2023		836							836	836			
100158893	PALM BAY	FL		07/12/2024		967		50			50		1,017	1,017			
100212642	LAS VEGAS	NV		05/29/2025		574		(25)			(25)		549	549			
100201879	HAINES CITY	FL		03/18/2025		612		(29)			(29)		583	583			
100269013	CHICAGO	IL		12/29/2025		637		(28)			(28)		609	609			
100206973	LAS VEGAS	NV		04/25/2025		687		(33)			(33)		654	654			
100200245	OLATHE	KS		03/07/2025		827		(26)			(26)		801	801			
100162256	CYPRESS	TX		09/06/2024		680		(40)			(40)		640	640			
100164351	DENTON	TX		08/21/2024		723		(11)			(11)		712	712			
100206754	EVANS	CO		04/23/2025		740		1			1		741	741			
100218794	PERRYSBURG	OH		06/27/2025		651		(21)			(21)		630	630			
100077936	SAN DIEGO	CA		01/10/2022		1,349		(29)			(29)		1,320	1,320			
100284547	NORTH CHESTERFIELD	VA		03/26/2026		704		(9)			(9)		695	695			
100142676	PENDERGRASS	GA		02/08/2024		881		29			29		910	910			
100193411	SAVANNAH	GA		02/10/2025		770		3			3		773	773			
100153713	BUFORD	GA		07/11/2024		7,053		(77)			(77)		6,976	6,976			
100080958	MANOR	TX		03/18/2022		1,486		43			43		1,529	1,529			
100144111	HOUSTON	TX		03/07/2024		659		3			3		662	662			
100130185	SAN DIEGO	CA		11/15/2023		724		9			9		733	733			
100272353	WILMINGTON	DE		01/08/2026		704		(12)			(12)		692	692			
100151320	RIVERTON	UT		05/10/2024		1,763		(44)			(44)		1,719	1,719			
100135238	MYRTLE BEACH	SC		11/08/2023		1,032		81			81		1,113	1,113			
100100126	MIAMI	FL		03/28/2023		660		(9)			(9)		651	651			
100150194	ELK GROVE	CA		04/30/2024		2,431		(11)			(11)		2,420	2,420			
100110543	SAINT AUGUSTINE	FL		06/30/2023		1,355		(8)			(8)		1,347	1,347			
100205703	BELLA VISTA	AR		04/14/2025		680		(19)			(19)		661	661			
100162678	BULVERDE	TX		08/12/2024		839		20			20		859	859			
100283258	SAINT AUGUSTINE	FL		03/11/2026		589		25			25		614	614			
100151347	DAVENPORT	FL		05/10/2024		784		11			11		795	795			
100100295	TEMPE	AZ		03/24/2023		1,672		(10)			(10)		1,662	1,662			
100246064	MAPLEWOOD	MO		10/08/2025		693		(31)			(31)		662	662			
100283171	SAN ANTONIO	TX		03/09/2026		657		(11)			(11)		646	646			
100151271	WAKE FOREST	NC		05/10/2024		793		3			3		796	796			
100153325	PALM BAY	FL		05/30/2024		892		77			77		969	969			
100220525	GRAYSLAKE	IL		07/15/2025		776		(11)			(11)		765	765			
100243226	SAINT CLOUD	FL		09/26/2025		605		(27)			(27)		578	578			
100132283	TOMBALL	TX		10/13/2023		750		13			13		763	763			
100162739	OCALA	FL		08/12/2024		567		(17)			(17)		550	550			
100268732	ASHLAND	VA		12/29/2025		712		(17)			(17)		695	695			
100212160	MCKINNEY	TX		05/22/2025		663		3			3		666	666			
100268211	ELLIJAY	GA		12/29/2025		756		(9)			(9)		747	747			
100220905	NORTH CONWAY	NH		07/18/2025		690		(13)			(13)		677	677			
100216631	PLAINFIELD	IL		06/23/2025		686		(9)			(9)		677	677			
100218850	ACWORTH	GA		06/27/2025		6,041		20			20		6,061	6,061			
100235649	OVERLAND PARK	KS		08/29/2025		618		(26)			(26)		592	592			
100024290	HEBRON	CT		09/20/2018		4,022		(49)			(49)		3,973	3,973			
100195068	RINCON	GA		02/24/2025		826		30			30		856	856			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057823	DURHAM	NC		06/30/2021		1,587		(26)			(26)		1,561	1,561			
100198482	EASTON	MD		02/28/2025		647		(21)			(21)		626	626			
100214274	FORT WORTH	TX		05/30/2025		1,409		(12)			(12)		1,397	1,397			
100136435	BULVERDE	TX		11/20/2023		881		100			100		981	981			
100214305	HERNANDO	FL		06/02/2025		635		(16)			(16)		619	619			
100209971	TOLLESON	AZ		06/11/2025		641		(22)			(22)		619	619			
100176998	HOUSTON	TX		01/16/2025		3,161		(103)			(103)		3,058	3,058			
100210070	ALBUQUERQUE	NM		05/07/2025		637		(14)			(14)		623	623			
100182212	ELKTON	KY		12/12/2024		684		(8)			(8)		676	676			
100199019	SPRINGFIELD	MA		02/28/2025		620		(18)			(18)		602	602			
100203425	CHARLOTTE	NC		03/27/2025		828		27			27		855	855			
100246387	SOUTH HOLLAND	IL		10/10/2025		621		(17)			(17)		604	604			
100150540	RATHDRUM	ID		05/03/2024		734		(10)			(10)		724	724			
100213858	SICKLERVILLE	NJ		05/29/2025		627		(8)			(8)		619	619			
100182064	AUSTIN	TX		12/12/2024		792		8			8		800	800			
100135253	FORT MOHAVE	AZ		11/08/2023		739		22			22		761	761			
100228602	AMERICAN FORK	UT		08/11/2025		778		16			16		794	794			
100140498	JOSHUA TREE	CA		01/19/2024		880		20			20		900	900			
100272839	LAREDO	TX		01/13/2026		664		(14)			(14)		650	650			
100215447	AUSTIN	TX		06/12/2025		654		(20)			(20)		634	634			
100215518	PORT SAINT LUCIE	FL		06/12/2025		653		(19)			(19)		634	634			
100189177	PORT WENTWRTH	GA		01/13/2025		657		(16)			(16)		641	641			
100176120	HOUSTON	TX		12/20/2024		261		(11)			(11)		250	250			
100152442	HYATTSVILLE	MD		05/17/2024		802		9			9		811	811			
100110294	WINDERMERE	FL		06/30/2023		922		8			8		930	930			
100219967	LOUISVILLE	KY		07/11/2025		727		(13)			(13)		714	714			
100182449	ASHEVILLE	NC		12/12/2024		3,034		1			1		3,035	3,035			
100075943	SANFORD	ME		01/07/2022		1,378		(41)			(41)		1,337	1,337			
100245975	CEDAR PARK	TX		10/07/2025		687		(12)			(12)		675	675			
100103372	STEPHENVILLE	TX		06/16/2023		723		(23)			(23)		700	700			
100234838	LAKELAND	FL		08/28/2025		562		(25)			(25)		537	537			
100189122	FORNEY	TX		01/13/2025		677		(15)			(15)		662	662			
100137616	FORT WORTH	TX		12/08/2023		845		57			57		902	902			
100210275	MISSOURI CITY	TX		05/09/2025		606		(12)			(12)		594	594			
100172595	LEWIS CENTER	OH		10/23/2024		769		(22)			(22)		747	747			
100075989	TOTOWA	NJ		01/07/2022		1,280		(41)			(41)		1,239	1,239			
100193207	DANBURY	CT		02/10/2025		625		7			7		632	632			
100235955	ALBUQUERQUE	NM		09/04/2025		606		(25)			(25)		581	581			
100159432	PALM COAST	FL		07/15/2024		11,259		(237)			(237)		11,022	11,022			
100078732	MIDWAY CITY	CA		02/25/2022		1,457		16			16		1,473	1,473			
100194791	STEPHENSON	VA		02/21/2025		2,066		22			22		2,088	2,088			
100063730	DOVER	DE		07/01/2021		1,621		40			40		1,661	1,661			
100247228	LA GRANGE	NC		10/23/2025		1,055		35			35		1,090	1,090			
100171848	CYPRESS	TX		10/17/2024		728		(21)			(21)		707	707			
100214083	PALM COAST	FL		05/30/2025		678		(12)			(12)		666	666			
100176529	SAVANNAH	GA		11/15/2024		694		(13)			(13)		681	681			
100140138	EDMOND	OK		01/09/2024		629		(8)			(8)		621	621			
100188812	NORTH FORT MYERS	FL		01/09/2025		860		28			28		888	888			
100156827	HACKETTSTOWN	NJ		06/27/2024		675		(39)			(39)		636	636			
100194290	OMAHA	NE		02/14/2025		667		(25)			(25)		642	642			
100203063	STERLING HEIGHTS	MI		04/25/2025		627		(19)			(19)		608	608			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204666	DERRY	NH		04/04/2025		828		(15)			(15)		813	813			
100134061	DERBY	CT		10/25/2023		509		(15)			(15)		494	494			
100189859	AUSTIN	TX		01/21/2025		599		(17)			(17)		582	582			
100135754	ANNA	TX		11/10/2023		681		5			5		686	686			
100161115	FORT WORTH	TX		07/24/2024		782		2			2		784	784			
100116411	MARIETTA	GA		07/20/2023		1,225		269			269		1,494	1,494			
100185929	BRADENTON	FL		12/26/2024		712		3			3		715	715			
100276682	JOHNS ISLAND	SC		01/29/2026		25,153		(762)			(762)		24,391	24,391			
100185430	WAKE FOREST	NC		12/20/2024		751		9			9		760	760			
100142122	EDMOND	OK		02/29/2024		625		(13)			(13)		612	612			
100071977	FRIENDSWOOD	TX		10/29/2021		1,103		(78)			(78)		1,025	1,025			
100219791	JENSEN BEACH	FL		07/08/2025		696		(12)			(12)		684	684			
100146382	COLTS NECK	NJ		03/19/2024		259,224		(9,558)			(9,558)		249,666	249,666			
100218516	CHAPEL HILL	NC		06/27/2025		1,795		(10)			(10)		1,785	1,785			
100206212	BALTIMORE	MD		04/16/2025		689		(19)			(19)		670	670			
100128723	ORLANDO	FL		09/21/2023		727		(8)			(8)		719	719			
100180481	MCKINNEY	TX		11/26/2024		751		(22)			(22)		729	729			
100140167	PORTLAND	OR		01/09/2024		914		(26)			(26)		888	888			
100138753	CHARLOTTE	NC		12/21/2023		388		(17)			(17)		371	371			
100136903	GRAHAM	NC		11/27/2023		2,846		56			56		2,902	2,902			
100198355	CENTERTON	AR		02/28/2025		918		(3)			(3)		915	915			
100195134	CENTERTON	AR		02/24/2025		915							915	915			
100150956	DORAL	FL		05/08/2024		4,801		(51)			(51)		4,750	4,750			
100065273	TACOMA	WA		07/28/2021		2,757		(41)			(41)		2,716	2,716			
100222154	LAKE TAPPS	WA		07/30/2025		2,484		(51)			(51)		2,433	2,433			
100261286	SUPPLY	NC		12/05/2025		781		(2)			(2)		779	779			
100216520	DALLAS	TX		06/23/2025		467		(4)			(4)		463	463			
100175889	BRADENTON	FL		11/14/2024		725		(18)			(18)		707	707			
100216599	EGG HARBOR TOWNSHIP	NJ		06/23/2025		755		23			23		778	778			
100206022	SAVANNAH	GA		04/15/2025		906		(6)			(6)		900	900			
100129486	RALEIGH	NC		09/29/2023		776		(4)			(4)		772	772			
100115943	PORT CHARLOTTE	FL		07/20/2023		831		(3)			(3)		828	828			
100210702	CAMP CONNELL	CA		05/15/2025		664		(26)			(26)		638	638			
100202246	JERSEY CITY	NJ		04/17/2025		658		(20)			(20)		638	638			
100213955	WINDER	GA		05/29/2025		1,138		33			33		1,171	1,171			
100129551	MYRTLE BEACH	SC		09/29/2023		903		59			59		962	962			
100110494	MARANA	AZ		06/30/2023		1,273		6			6		1,279	1,279			
100110486	LIBERTY HILL	TX		06/30/2023		1,242		25			25		1,267	1,267			
100186173	PASCO	WA		02/10/2025		702		13			13		715	715			
100151318	FRESNO	TX		05/10/2024		862		44			44		906	906			
100128402	GALVESTON	TX		09/15/2023		653		(23)			(23)		630	630			
100215358	REISTERSTOWN	MD		06/12/2025		717		(4)			(4)		713	713			
100135782	ANTIOCH	CA		11/10/2023		785		40			40		825	825			
100151067	WENDELL	NC		05/08/2024		837		11			11		848	848			
100151158	LAWRENCEVILLE	GA		05/09/2024		504		(21)			(21)		483	483			
100212106	SACRAMENTO	CA		05/22/2025		660		(7)			(7)		653	653			
100150603	ROSENBERG	TX		05/03/2024		4,298		(51)			(51)		4,247	4,247			
100147750	ROSEBURG	OR		04/08/2024		664		(11)			(11)		653	653			
100144211	BAKERSFIELD	CA		03/07/2024		1,803		6			6		1,809	1,809			
100186930	CONCORD	NC		01/07/2025		804		3			3		807	807			
100147958	FORNEY	TX		04/08/2024		738		(8)			(8)		730	730			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220552	TUCSON	AZ		07/15/2025		738		(7)			(7)		731	731			
100167979	SEDONA	AZ		09/20/2024		775		(7)			(7)		768	768			
100115468	DISTRICT HEIGHTS	MD		07/17/2023		4,341		(104)			(104)		4,237	4,237			
100149636	FORNEY	TX		04/26/2024		599		(10)			(10)		589	589			
100190872	DAHLONEGA	GA		01/27/2025		654		(30)			(30)		624	624			
100199212	SKOKIE	IL		04/09/2025		685		(16)			(16)		669	669			
100214714	ADELANTO	CA		06/11/2025		420		(13)			(13)		407	407			
100209516	AVONDALE	AZ		05/02/2025		1,013		(35)			(35)		978	978			
100212172	VIRGINIA BEACH	VA		05/22/2025		678		(8)			(8)		670	670			
100204903	BRIDGEVILLE	DE		04/10/2025		672		(2)			(2)		670	670			
100204640	FLORENCE	AZ		04/04/2025		634		(21)			(21)		613	613			
100161464	ANNA	TX		07/30/2024		1,727		(34)			(34)		1,693	1,693			
100243382	STOCKTON	CA		09/26/2025		648		(24)			(24)		624	624			
100152214	FORT WORTH	TX		05/17/2024		854		52			52		906	906			
100175496	FORT WORTH	TX		12/23/2024		713		(9)			(9)		704	704			
100255842	FARMINGTON	AR		11/24/2025		6,933		(210)			(210)		6,723	6,723			
100202862	WAKE FOREST	NC		03/24/2025		599		(26)			(26)		573	573			
100172864	MODESTO	CA		10/25/2024		595		(23)			(23)		572	572			
100202762	LOGAN	UT		03/24/2025		650		(23)			(23)		627	627			
100203318	CHARLOTTE	NC		03/27/2025		649		(22)			(22)		627	627			
100220448	FLOWER MOUND	TX		07/15/2025		656		(29)			(29)		627	627			
100203124	PORTLAND	TN		03/27/2025		652		(25)			(25)		627	627			
100190311	PHILADELPHIA	PA		01/22/2025		515		(14)			(14)		501	501			
100188492	CHICAGO	IL		01/08/2025		689		(14)			(14)		675	675			
100193122	CHARLOTTE	NC		02/10/2025		954		76			76		1,030	1,030			
100160028	PRINCETON	TX		07/17/2024		10,546		(155)			(155)		10,391	10,391			
100079136	SOUTH RIVER	NJ		02/24/2022		1,319		(23)			(23)		1,296	1,296			
100144214	BLOOMINGDALE	GA		03/07/2024		803							803	803			
100194482	SPOKANE	WA		02/14/2025		595		(29)			(29)		566	566			
100219430	COTTONWOOD	AZ		07/07/2025		631		(22)			(22)		609	609			
100168573	VENICE	FL		09/25/2024		657		(25)			(25)		632	632			
100147084	IRVINGTON	NJ		03/28/2024		495		(27)			(27)		468	468			
100253428	MCKINNEY	TX		10/30/2025		934		(23)			(23)		911	911			
100100855	LEHIGH ACRES	FL		04/28/2023		998		18			18		1,016	1,016			
100206660	NOKOMIS	FL		04/24/2025		703		(2)			(2)		701	701			
100203601	COLUMBUS	OH		03/26/2025		2,997		(95)			(95)		2,902	2,902			
100194455	EAST LANSING	MI		02/14/2025		2,010		(69)			(69)		1,941	1,941			
100237793	FAIR LAWN	NJ		09/12/2025		1,455		(63)			(63)		1,392	1,392			
100211903	LITTLE ROCK	AR		05/19/2025		796		(15)			(15)		781	781			
100254010	LEROY	MI		10/30/2025		1,719		(65)			(65)		1,654	1,654			
100150569	BERLIN	NJ		05/03/2024		1,383		(40)			(40)		1,343	1,343			
100272808	WILMINGTON	NC		01/13/2026		689		(19)			(19)		670	670			
100164558	LONGS	SC		08/21/2024		762		(7)			(7)		755	755			
100129361	ZEBULON	NC		09/25/2023		751		10			10		761	761			
100268261	GRANBURY	TX		12/29/2025		718		(16)			(16)		702	702			
100146920	BAKERSFIELD	CA		03/26/2024		666		(6)			(6)		660	660			
100203357	WHITESTOWN	IN		03/27/2025		812		41			41		853	853			
100195633	HAMPTON	GA		02/24/2025		760		(36)			(36)		724	724			
100132671	WESLEY CHAPEL	FL		11/03/2023		443		4			4		447	447			
100219903	WAKE FOREST	NC		07/08/2025		745		1			1		746	746			
100247412	CAPE CORAL	FL		10/24/2025		3,217		(123)			(123)		3,094	3,094			

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100114842	MILLVILLE	DE		07/10/2023		1,010		41			41		1,051	1,051			
100235025	CLEVELAND HEIGHTS	OH		08/28/2025		731		(2)			(2)		729	729			
100080450	HOMEDALE	ID		03/10/2022		1,867		(67)			(67)		1,800	1,800			
100204704	LAKEWOOD	CO		04/08/2025		683		(26)			(26)		657	657			
100182114	DALLAS	NC		12/12/2024		920		26			26		946	946			
100171374	WATERLOO	IA		10/16/2024		648		(25)			(25)		623	623			
100172492	NOTTINGHAM	MD		10/23/2024		646		(23)			(23)		623	623			
100216514	SOMERS POINT	NJ		06/23/2025		626		(13)			(13)		613	613			
100189961	SALTILLO	TX		01/21/2025		1,684		(17)			(17)		1,667	1,667			
100152847	WINTER HAVEN	FL		05/22/2024		559		(30)			(30)		529	529			
100219592	DANDRIDGE	TN		07/07/2025		639		(23)			(23)		616	616			
100143285	EL RENO	OK		02/16/2024		794		(4)			(4)		790	790			
100159642	HINSDALE	IL		08/23/2024		1,055		(44)			(44)		1,011	1,011			
100206256	BRADENTON	FL		04/17/2025		754		(21)			(21)		733	733			
100169063	SOUTH BRISTOL	ME		09/27/2024		613		(15)			(15)		598	598			
100157232	DEARBORN	MI		02/20/2025		797		(11)			(11)		786	786			
100132138	FORT WORTH	TX		10/13/2023		904		40			40		944	944			
100238706	SCOTTSDALE	AZ		09/22/2025		557		(26)			(26)		531	531			
100176718	WINCHESTER	VA		11/15/2024		689		(18)			(18)		671	671			
100144104	SHERMAN	TX		03/07/2024		71,154		(40)			(40)		71,114	71,114			
100220380	DAVENPORT	FL		07/14/2025		712							712	712			
100215828	SAINT CHARLES	MO		06/12/2025		680		(6)			(6)		674	674			
100206887	THE COLONY	TX		04/24/2025		1,917		(90)			(90)		1,827	1,827			
100115638	KATY	TX		07/19/2023		1,216		(33)			(33)		1,183	1,183			
100137625	GULF SHORES	AL		12/08/2023		856		44			44		900	900			
100169399	SANTA MARIA	CA		09/30/2024		594		(19)			(19)		575	575			
100227031	EUREKA	CA		07/30/2025		677		(21)			(21)		656	656			
100283192	KINGSTON	NY		03/09/2026		593		(22)			(22)		571	571			
100182311	RALEIGH	NC		12/12/2024		2,223		(2)			(2)		2,221	2,221			
100165613	SUGAR LAND	TX		10/04/2024		660		(22)			(22)		638	638			
100198337	GRAND JUNCTION	CO		02/28/2025		652		(22)			(22)		630	630			
100156475	RIDGELAND	SC		06/24/2024		541		(10)			(10)		531	531			
4010083188	CLEVELAND	OH		11/26/2024		622		(16)			(16)		606	606			
100129697	GRANBURY	TX		09/29/2023		697		(13)			(13)		684	684			
100151539	FORT WORTH	TX		05/10/2024		854		51			51		905	905			
100193355	FORT WORTH	TX		02/10/2025		569		(19)			(19)		550	550			
100236789	SANTA ANA	CA		09/12/2025		1,308		(60)			(60)		1,248	1,248			
100188585	MESA	AZ		02/10/2025		620		(29)			(29)		591	591			
100162525	TOBYHANNA	PA		08/12/2024		867		(16)			(16)		851	851			
100103544	INGLEWOOD	CA		05/08/2023		728		8			8		736	736			
100131800	IRVING	TX		10/06/2023		855		(27)			(27)		828	828			
100198260	JACKSONVILLE	FL		02/28/2025		659		(14)			(14)		645	645			
100229213	BLUE RIDGE	GA		08/13/2025		621		(16)			(16)		605	605			
100166023	NOTTINGHAM	MD		09/06/2024		464		(9)			(9)		455	455			
100198386	TEMPLE	TX		02/28/2025		2,664		(92)			(92)		2,572	2,572			
100167579	LONGS	SC		09/19/2024		626		1			1		627	627			
100176114	STERLING HEIGHTS	MI		12/20/2024		808		(17)			(17)		791	791			
100144358	RAEFORD	NC		03/07/2024		928		(23)			(23)		905	905			
100185541	LEHIGH ACRES	FL		12/20/2024		694		(15)			(15)		679	679			
100198258	PALMETTO	FL		02/28/2025		1,258		(10)			(10)		1,248	1,248			
100227051	DALLAS	GA		07/30/2025		2,213		59			59		2,272	2,272			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186602	WINCHESTER	VA		12/30/2024		2,085		90			90		2,175	2,175			
100136537	GREENSBORO	NC		11/20/2023		438		6			6		444	444			
100171666	HOCKLEY	TX		10/16/2024		431		(14)			(14)		417	417			
100238261	PARRISH	FL		09/19/2025		615		15			15		630	630			
100220392	WILMINGTON	NC		07/14/2025		691		(8)			(8)		683	683			
100192635	MARYVILLE	TN		02/10/2025		715		(1)			(1)		714	714			
100081142	TEMPE	AZ		03/18/2022		2,906		83			83		2,989	2,989			
100268572	ROANOKE	VA		12/29/2025		460		(5)			(5)		455	455			
100268573	ROANOKE	VA		12/29/2025		460		(5)			(5)		455	455			
100175294	ROUND ROCK	TX		11/05/2024		804		(1)			(1)		803	803			
100065651	ANCHORAGE	AK		07/28/2021		1,023		(31)	3		(34)		989	989			
100065102	PITTSBURG	CA		07/14/2021		1,513		(39)			(39)		1,474	1,474			
100203502	MOUNT PLEASANT	SC		03/26/2025		643		(23)			(23)		620	620			
100172414	TALLAHASSEE	FL		10/23/2024		2,899		(75)			(75)		2,824	2,824			
100193360	GLADEWATER	TX		02/10/2025		642		(21)			(21)		621	621			
100114627	OWINGS MILLS	MD		06/29/2023		675		(12)			(12)		663	663			
100078843	KISSIMMEE	FL		02/24/2022		1,348		(11)			(11)		1,337	1,337			
100129649	WEST SPRINGFIELD	MA		09/29/2023		1,053		(8)			(8)		1,045	1,045			
100161367	CONCORD	NC		07/25/2024		586		(7)			(7)		579	579			
100128053	CLARKSVILLE	TN		09/08/2023		822		25			25		847	847			
100211641	FRESNO	CA		05/16/2025		648		(16)			(16)		632	632			
100229544	OKLAHOMA CITY	OK		08/15/2025		19,937		(612)			(612)		19,325	19,325			
100264954	GULF BREEZE	FL		12/17/2025		1,475		(13)			(13)		1,462	1,462			
100110049	MCALLEN	TX		06/23/2023		784		(15)			(15)		769	769			
5.00008E+11	HEERENVEEN	NLD		01/28/2026		27							27		(27)		(27)
100107815	THE VILLAGES	FL		05/19/2023		798		(6)			(6)		792	792			
100246754	NAUGATUCK	CT		10/15/2025		692		(15)			(15)		677	677			
100168562	HONOLULU	HI		09/25/2024		714		(21)			(21)		693	693			
100115420	ATLANTA	GA		07/17/2023		704							704	704			
4010067163	TROY	NY		02/29/2024		586		(19)			(19)		567	567			
100079095	BUDA	TX		02/24/2022		1,432		(11)			(11)		1,421	1,421			
100144125	EL RENO	OK		03/07/2024		947		1			1		948	948			
100091395	RICHMOND	TX		02/22/2023		910							910	910			
100144228	ZEBULON	NC		03/07/2024		727		(10)			(10)		717	717			
100185380	FORT WORTH	TX		12/20/2024		798		18			18		816	816			
100201903	NORTH RIDGEVILLE	OH		03/18/2025		2,841		(11)			(11)		2,830	2,830			
100255628	FREEPORT	FL		11/24/2025		725		(18)			(18)		707	707			
100268980	TWIN FALLS	ID		12/29/2025		698		(18)			(18)		680	680			
100135748	RALEIGH	NC		11/10/2023		745		20			20		765	765			
100170145	MIDDLEBURG	FL		10/08/2024		481		(19)	1		(20)		461	461			
100135134	PLACITAS	NM		11/03/2023		8,659		(140)			(140)		8,519	8,519			
100144157	PFLUGERVILLE	TX		03/07/2024		2,058		(1)			(1)		2,057	2,057			
100164011	WILLINGTON	CT		08/21/2024		542		(28)			(28)		514	514			
100219720	PANAMA CITY BEACH	FL		07/07/2025		951		(25)			(25)		926	926			
100248714	PALOS VERDES ESTATES	CA		10/29/2025		2,082		(100)			(100)		1,982	1,982			
100144122	EL RENO	OK		03/07/2024		946		(2)			(2)		944	944			
100128766	GRAND RAPIDS	MI		09/21/2023		344		(18)			(18)		326	326			
100079145	CAPE CORAL	FL		02/24/2022		1,407		(5)			(5)		1,402	1,402			
100182498	EUREKA	CA		12/12/2024		678		(9)			(9)		669	669			
100020421	SAN DIEGO	CA		07/27/2018		1,557		(10)			(10)		1,547	1,547			
100167123	THOUSAND PALMS	CA		09/13/2024		584		(15)			(15)		569	569			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158152	SEVERN	MD		07/09/2024		651		(7)			(7)		644	644			
100236885	CHICAGO	IL		09/12/2025		697		(28)			(28)		669	669			
100189790	RIVERVIEW	FL		01/21/2025		666		(17)			(17)		649	649			
100198458	LEWES	DE		02/28/2025		677		(17)			(17)		660	660			
100192649	VAN BUREN TOWNSHIP	MI		02/10/2025		635		(20)			(20)		615	615			
100149592	HAW RIVER	NC		04/26/2024		530		9			9		539	539			
100148884	LEANDER	TX		04/17/2024		735		(28)			(28)		707	707			
100107828	JUPITER	FL		05/19/2023		422		(9)			(9)		413	413			
100194251	TUNNEL HILL	GA		02/14/2025		460		(10)			(10)		450	450			
100081053	OCEANSIDE	CA		03/18/2022		1,478		45			45		1,523	1,523			
100246167	EVERETT	WA		10/08/2025		656		(29)			(29)		627	627			
100135143	MARATHON	FL		11/03/2023		590		(21)			(21)		569	569			
100214570	MCKINNEY	TX		06/06/2025		982		10			10		992	992			
100162952	RIVERSIDE	NJ		08/12/2024		644		(13)			(13)		631	631			
100164382	GEORGETOWN	TX		08/21/2024		642		(11)			(11)		631	631			
100157364	BENSON	NC		02/20/2025		864		(20)			(20)		844	844			
100128039	NASHVILLE	TN		09/08/2023		990		30			30		1,020	1,020			
100015768	SANTA CLARITA	CA		02/02/2018		1,748		(3)			(3)		1,745	1,745			
100228495	LELAND	NC		08/11/2025		575		(24)			(24)		551	551			
100198405	KILLEN	AL		02/28/2025		680		(15)			(15)		665	665			
100159316	CHARLOTTE	NC		07/15/2024		618		(12)			(12)		606	606			
100189260	ALLENTOWN	PA		01/13/2025		644		(21)			(21)		623	623			
100185124	NEW ORLEANS	LA		12/20/2024		714		20			20		734	734			
100180045	SCOTTSDALE	AZ		11/25/2024		930		(9)			(9)		921	921			
100165875	COLUMBIA	SC		08/30/2024		703		(31)			(31)		672	672			
100203514	KENAI	AK		03/26/2025		1,896		(3)			(3)		1,893	1,893			
100245726	BUDA	TX		10/06/2025		104,216		(3,727)			(3,727)		100,489	100,489			
100228519	SAINT AUGUSTINE	FL		08/11/2025		604		(25)			(25)		579	579			
100129377	EL PASO	TX		09/26/2023		705		8			8		713	713			
100203409	GARNER	NC		03/27/2025		664		(24)			(24)		640	640			
100157710	RICHMOND	VA		06/28/2024		543		(26)			(26)		517	517			
100206252	CHICAGO	IL		04/17/2025		622		(23)			(23)		599	599			
100117262	MONROE	NC		07/20/2023		766		(10)			(10)		756	756			
100162901	ORLANDO	FL		08/12/2024		642		(11)			(11)		631	631			
100182544	AURORA	OH		12/12/2024		656		(18)			(18)		638	638			
100189224	ARLINGTON	TX		01/13/2025		654		(16)			(16)		638	638			
100215734	KATY	TX		06/12/2025		3,300		(88)			(88)		3,212	3,212			
100171649	KYLE	TX		10/16/2024		915		22			22		937	937			
100195514	COLLEGE STATION	TX		02/24/2025		10,371		538			538		10,909	10,909			
100203311	READING	PA		03/27/2025		985		(36)			(36)		949	949			
100086702	MESA	AZ		09/30/2022		4,829		(75)			(75)		4,754	4,754			
100219576	CELEBRATION	FL		07/07/2025		710		(18)			(18)		692	692			
100115759	TAMPA	FL		07/20/2023		783		(14)			(14)		769	769			
100120205	BROCKTON	MA		08/18/2023		748		(13)			(13)		735	735			
100151104	CHELSEA	ME		05/08/2024		663		(19)			(19)		644	644			
100214906	GAINESVILLE	GA		06/11/2025		2,730		(25)			(25)		2,705	2,705			
100101885	HOUSTON	TX		04/06/2023		737		19			19		756	756			
100163116	DENVER	CO		08/13/2024		726		(2)			(2)		724	724			
100185270	MONUMENT	CO		01/24/2025		703		(7)			(7)		696	696			
100204580	WINCHESTER	TN		04/04/2025		619		(19)			(19)		600	600			
100164584	CONCORD	NC		08/21/2024		610		(9)			(9)		601	601			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272657	MIAMI	FL		01/09/2026		494		3			3		497	497			
100200610	ROYERSFORD	PA		03/11/2025		781		(10)			(10)		771	771			
100258013	SANTA ROSA BEACH	FL		11/26/2025		968		(55)			(55)		913	913			
100236842	WILDWOOD	NJ		09/12/2025		544		(12)			(12)		532	532			
100164395	MATTHEWS	NC		08/21/2024		656		(11)			(11)		645	645			
100164404	MATTHEWS	NC		08/21/2024		656		(11)			(11)		645	645			
100202662	SAINT CLOUD	FL		03/24/2025		697		(15)			(15)		682	682			
100109121	DEERFIELD BEACH	FL		06/05/2023		795		(12)			(12)		783	783			
100175325	ROYAL OAK	MI		11/05/2024		1,185		(29)			(29)		1,156	1,156			
100133592	POINT VENTURE	TX		10/23/2023		668		9			9		677	677			
100133607	POINT VENTURE	TX		10/23/2023		668		9			9		677	677			
100180171	PATERSON	NJ		11/25/2024		3,938		(97)			(97)		3,841	3,841			
100229603	MURPHY	NC		08/15/2025		626		(17)			(17)		609	609			
100071731	ASHEVILLE	NC		10/14/2021		1,470		(47)			(47)		1,423	1,423			
100181643	IVINS	UT		12/11/2024		732		(10)			(10)		722	722			
100159406	HICKORY	NC		07/15/2024		652		(17)			(17)		635	635			
100066136	ELK GROVE	CA		08/02/2021		1,378		(1)			(1)		1,377	1,377			
100253878	DENTON	TX		10/30/2025		803		9			9		812	812			
100192978	CHEYENNE	WY		02/10/2025		715		(3)			(3)		712	712			
100065808	TAVARES	FL		07/28/2021		1,431		(46)			(46)		1,385	1,385			
100169869	OCALA	FL		09/30/2024		998		59			59		1,057	1,057			
100211921	NORTH SWANZEY	NH		05/19/2025		888		(21)			(21)		867	867			
100172616	MISSOURI CITY	TX		10/23/2024		794		(11)			(11)		783	783			
100211417	WILMINGTON	MA		05/16/2025		647		(27)			(27)		620	620			
100137693	TULSA	OK		12/08/2023		1,407		36			36		1,443	1,443			
100255471	KATY	TX		11/24/2025		642		(13)			(13)		629	629			
100179480	DAPHNE	AL		11/21/2024		789		7			7		796	796			
100283509	CYPRESS	TX		03/11/2026		524		3			3		527	527			
100087438	NEW MILFORD	CT		10/25/2022		980		58			58		1,038	1,038			
100116019	HILLSBORO	OR		07/20/2023		832		(7)			(7)		825	825			
100213705	PORT ST LUCIE	FL		05/29/2025		1,024		(25)			(25)		999	999			
100179536	DUBLIN	OH		11/21/2024		509		(7)	1		(8)		501	501			
100173359	KINGSTON	WA		10/30/2024		622		(8)			(8)		614	614			
100081251	MYRTLE BEACH	SC		03/18/2022		1,465		35			35		1,500	1,500			
100161782	HACKETTSTOWN	NJ		07/31/2024		712		(34)			(34)		678	678			
100190910	CONROE	TX		01/28/2025		729							729	729			
100193399	FREDERICKSBURG	VA		02/10/2025		730		(1)			(1)		729	729			
100205850	DENVER	CO		04/14/2025		676		(16)			(16)		660	660			
100205954	MCKINNEY	TX		04/15/2025		897		(16)			(16)		881	881			
100203589	SNELLVILLE	GA		03/26/2025		614		(15)			(15)		599	599			
100194718	BRYAN	TX		02/21/2025		2,366							2,366	2,366			
100200549	BAKERSFIELD	CA		03/11/2025		698		(14)			(14)		684	684			
100181458	TAMPA	FL		01/09/2025		342		(17)			(17)		325	325			
100151377	WAKE FOREST	NC		05/10/2024		851		(1)			(1)		850	850			
100114811	LEWES	DE		07/10/2023		777		(3)			(3)		774	774			
100079030	VAN ALSTYNE	TX		02/24/2022		1,342		(19)			(19)		1,323	1,323			
100215886	CONCORD	NC		06/12/2025		717		(2)			(2)		715	715			
100185135	LOS ANGELES	CA		12/20/2024		605		(25)			(25)		580	580			
100151568	SAINT CLOUD	FL		05/10/2024		608		(8)			(8)		600	600			
100212657	TAMPA	FL		05/29/2025		594		(25)			(25)		569	569			
100174351	HUNTSVILLE	AL		10/31/2024		877		26			26		903	903			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146884	LITTLE ELM	TX		03/26/2024		748							748	748			
100164068	CAPE CORAL	FL		08/21/2024		753		(49)			(49)		704	704			
100135399	ATLANTA	GA		11/13/2023		622		5			5		627	627			
100065192	NEW ORLEANS	LA		07/14/2021		751		(14)			(14)		737	737			
100138121	NEW SCOTLAND	NY		12/14/2023		628		(5)			(5)		623	623			
100128161	ATLANTA	GA		09/18/2023		746		28			28		774	774			
100210443	WORCESTER	MA		05/12/2025		452		(12)			(12)		440	440			
100091584	CAPITOL HEIGHTS	MD		03/07/2023		1,827		(74)			(74)		1,753	1,753			
100243426	TUCSON	AZ		09/26/2025		725		(19)			(19)		706	706			
100134809	PLACENTIA	CA		10/30/2023		2,258		(24)			(24)		2,234	2,234			
100267105	DENVER	CO		12/23/2025		674		(18)			(18)		656	656			
100115373	FREEDOM	NH		07/17/2023		701		2			2		703	703			
100101105	ANZA	CA		04/28/2023		1,036		239			239		1,275	1,275			
100169060	CHANDLER	AZ		09/27/2024		707		(16)			(16)		691	691			
100129323	ROSWELL	NM		09/25/2023		685		(3)			(3)		682	682			
100188804	BRADENTON	FL		01/09/2025		870		35			35		905	905			
100136362	COLUMBIA	TN		11/20/2023		776		82			82		858	858			
100216637	ASHLAND	MA		06/23/2025		1,160		(19)			(19)		1,141	1,141			
100186944	WESLEY CHAPEL	FL		01/07/2025		2,500		(25)			(25)		2,475	2,475			
100081490	STOCKTON	CA		03/18/2022		1,484		48			48		1,532	1,532			
100172182	SOUTHBRIDGE	MA		10/17/2024		571		(25)			(25)		546	546			
100228146	NEW PORT RICHEY	FL		08/08/2025		549		(26)			(26)		523	523			
100175929	SAINT CLOUD	FL		11/14/2024		703		(4)			(4)		699	699			
100159394	IOWA CITY	IA		07/15/2024		8,193		(166)			(166)		8,027	8,027			
100277285	PANAMA CITY BEACH	FL		02/12/2026		191		(9)			(9)		182	182			
100277286	PANAMA CITY BEACH	FL		02/12/2026		191		(9)			(9)		182	182			
100258234	CONCORD	CA		12/02/2025		490		(7)			(7)		483	483			
100245718	UNION CITY	NJ		10/06/2025		693		(24)			(24)		669	669			
100083496	NEWARK	NJ		06/06/2022		1,376		43			43		1,419	1,419			
100137045	LAS VEGAS	NV		11/28/2023		681		1			1		682	682			
100268512	MINNETONKA	MN		12/29/2025		621		(24)			(24)		597	597			
100255767	NATCHITOCHES	LA		11/24/2025		40,272		(1,113)			(1,113)		39,159	39,159			
100166082	WILLIS	TX		09/09/2024		477		(7)			(7)		470	470			
100283616	OKLAHOMA CITY	OK		03/13/2026		447		(17)			(17)		430	430			
100202967	ROCKPORT	TX		03/24/2025		645		(21)			(21)		624	624			
100158835	PAGE	AZ		07/12/2024		646		(16)			(16)		630	630			
100282289	MERIDIAN	ID		02/27/2026		686		(5)			(5)		681	681			
100210539	JURUPA VALLEY	CA		05/15/2025		5,311		(141)			(141)		5,170	5,170			
100194338	MINERAL BLUFF	GA		02/14/2025		734		(23)			(23)		711	711			
100131770	LAUREL	MD		10/06/2023		4,098		219			219		4,317	4,317			
100151672	DALLAS	TX		05/10/2024		4,264		(85)			(85)		4,179	4,179			
100155969	TOMS RIVER	NJ		06/18/2024		620		(15)			(15)		605	605			
100172635	HENDERSON	NV		10/24/2024		1,811		(49)			(49)		1,762	1,762			
100152178	HENDERSON	NV		05/17/2024		665		(11)			(11)		654	654			
100151145	SEBASTIAN	FL		05/09/2024		668		(14)			(14)		654	654			
100209797	FRIENDSWOOD	TX		05/05/2025		675		(25)			(25)		650	650			
100201058	COLONIAL BEACH	VA		03/12/2025		628		(13)			(13)		615	615			
100163196	DESOTO	TX		08/13/2024		609		(27)			(27)		582	582			
100182362	MAGNOLIA	TX		12/12/2024		1,116		(28)			(28)		1,088	1,088			
100189268	WESTFIELD	IN		01/13/2025		740		(7)			(7)		733	733			
100169123	PARKER	AZ		09/27/2024		607		(24)			(24)		583	583			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195132	REDDING	CA		02/24/2025		686		(12)			(12)		674	674			
100272728	FAYETTEVILLE	NC		01/09/2026		310		(15)			(15)		295	295			
100099795	LAS VEGAS	NV		02/28/2023		706		(24)			(24)		682	682			
100203511	KENAI	AK		03/26/2025		1,904		(3)			(3)		1,901	1,901			
100057554	RIDGECREST	CA		06/30/2021		1,668		(18)			(18)		1,650	1,650			
100283227	LAS VEGAS	NV		03/09/2026		886		(42)			(42)		844	844			
100167615	BARRINGTON	NH		09/19/2024		639		(18)			(18)		621	621			
100171781	SHAFTER	CA		10/17/2024		628		(7)			(7)		621	621			
100140437	FLOWERY BRANCH	GA		01/18/2024		694		(17)			(17)		677	677			
100169644	NICE	CA		09/30/2024		658		(14)			(14)		644	644			
100080412	MESA	AZ		04/14/2022		1,097		(22)			(22)		1,075	1,075			
100135203	ATTLEBORO	MA		11/07/2023		865		(7)			(7)		858	858			
100153431	MONTICELLO	NY		05/30/2024		782		(22)			(22)		760	760			
100238907	MANASSAS	VA		09/23/2025		691		(16)			(16)		675	675			
100229747	PEARLAND	TX		08/18/2025		393		(18)			(18)		375	375			
100110547	SAINT AUGUSTINE	FL		06/30/2023		979		46			46		1,025	1,025			
100147942	ANNA	TX		04/08/2024		1,217		(21)			(21)		1,196	1,196			
100080880	PHOENIX	AZ		03/10/2022		1,396		(12)			(12)		1,384	1,384			
100140141	GARLAND	TX		01/09/2024		676		(14)			(14)		662	662			
100081457	RIVERSIDE	CA		03/18/2022		2,903		108			108		3,011	3,011			
100255556	KNOXVILLE	TN		11/24/2025		712		(21)			(21)		691	691			
100134939	GLASSBORO	NJ		10/30/2023		729		(4)			(4)		725	725			
100171930	LAVON	TX		10/17/2024		1,667		(22)			(22)		1,645	1,645			
100121033	RALEIGH	NC		08/30/2023		628		8			8		636	636			
100101533	DURHAM	NC		04/26/2023		981		11			11		992	992			
100082180	LEXINGTON	SC		04/14/2022		911		(37)			(37)		874	874			
100272543	STEPHENS CITY	VA		01/08/2026		417		(7)			(7)		410	410			
100090029	PORT CHARLOTTE	FL		01/13/2023		2,306		27			27		2,333	2,333			
100137572	SILVER SPRING	MD		12/08/2023		1,048		(11)			(11)		1,037	1,037			
100266964	SAINT PAUL	MN		12/23/2025		599		(25)			(25)		574	574			
100172722	LANCASTER	CA		11/21/2024		732		(11)			(11)		721	721			
100181514	DELANO	CA		12/06/2024		733		(12)			(12)		721	721			
100185511	LEHIGH ACRES	FL		12/20/2024		738		(17)			(17)		721	721			
100110510	KYLE	TX		06/30/2023		1,014		55			55		1,069	1,069			
100164461	COEUR D ALENE	ID		08/21/2024		1,081		(26)			(26)		1,055	1,055			
100156839	HACKETTSTOWN	NJ		06/27/2024		675		(39)			(39)		636	636			
100268693	APPLETON	WI		12/29/2025		695		(17)			(17)		678	678			
100236099	CONCORD	NC		09/05/2025		633		(16)			(16)		617	617			
100214003	LULA	GA		05/29/2025		690		(14)			(14)		676	676			
100178289	NEW ORLEANS	LA		11/19/2024		1,065		(37)			(37)		1,028	1,028			
100060304	SALT LAKE CITY	UT		06/25/2021		4,438		(140)			(140)		4,298	4,298			
100018202	KANSAS CITY	MO		06/08/2018		1,374		(5)			(5)		1,369	1,369			
100149063	ASHLEY	OH		04/19/2024		549		(29)			(29)		520	520			
100157521	WILMINGTON	NC		02/20/2025		1,157		3			3		1,160	1,160			
100060098	SACRAMENTO	CA		06/25/2021		1,489		(37)			(37)		1,452	1,452			
100268265	LAWRENCEVILLE	GA		12/29/2025		697		(19)			(19)		678	678			
100100338	MIAMI BEACH	FL		04/27/2023		5,691		352			352		6,043	6,043			
100163861	WEST MELBOURNE	FL		09/27/2024		686		(21)			(21)		665	665			
100201186	POCONO PINES	PA		03/12/2025		60,268		(2,348)			(2,348)		57,920	57,920			
100167092	ORANGE PARK	FL		09/13/2024		602		(25)			(25)		577	577			
100140420	OCALA	FL		01/18/2024		1,273		(23)			(23)		1,250	1,250			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153268	OCALA	FL		05/30/2024		698		2			2		700	700			
100110443	SHERMAN	TX		06/30/2023		889		(2)			(2)		887	887			
100212090	LAWRENCEVILLE	GA		05/22/2025		9,657		156			156		9,813	9,813			
100195502	HARMONY	PA		02/24/2025		810		44			44		854	854			
100151593	KYLE	TX		05/10/2024		677		(4)			(4)		673	673			
100256444	LAKE GENEVA	WI		11/25/2025		824		(35)			(35)		789	789			
100179856	NAPLES	FL		11/22/2024		724		(16)			(16)		708	708			
100254704	PISCATAWAY	NJ		11/13/2025		817		(14)			(14)		803	803			
100164777	DONNELLY	ID		08/26/2024		655		(16)			(16)		639	639			
100215728	RALEIGH	NC		06/12/2025		1,325		(23)			(23)		1,302	1,302			
100220585	MINERAL	CA		07/15/2025		853		(39)			(39)		814	814			
100086929	KISSIMMEE	FL		10/24/2022		871		3			3		874	874			
100168396	SAN MARCOS	TX		09/25/2024		836		7			7		843	843			
100132294	GRAYSLAKE	IL		10/13/2023		1,744		13			13		1,757	1,757			
100261558	GREER	SC		12/12/2025		437		(15)			(15)		422	422			
100193568	RICHMOND	CA		02/10/2025		774		(14)			(14)		760	760			
100143965	HALETHORPE	MD		02/29/2024		514		(30)			(30)		484	484			
100152652	OVERLAND PARK	KS		05/17/2024		1,098		22			22		1,120	1,120			
100114548	LAS VEGAS	NV		06/29/2023		304		(27)			(27)		277	277			
100154518	NEW HAVEN	CT		06/14/2024		631		(41)			(41)		590	590			
100204301	SCOTTSDALE	AZ		03/31/2025		766		(20)			(20)		746	746			
100080930	DOWNEY	CA		04/01/2022		1,438		20			20		1,458	1,458			
100227027	SANFORD	NC		07/30/2025		806		23			23		829	829			
100147805	VAN ALSTYNE	TX		04/08/2024		1,655		(18)			(18)		1,637	1,637			
100159986	MIRAMAR	FL		08/16/2024		617		(26)			(26)		591	591			
100179903	SAINT CHARLES	IL		11/25/2024		970		50			50		1,020	1,020			
100174668	WOODBRIDGE	VA		10/31/2024		556		(32)			(32)		524	524			
100277515	LAS VEGAS	NV		02/13/2026		1,750		(41)			(41)		1,709	1,709			
100266865	FARMINGTON	MN		12/23/2025		468		(15)			(15)		453	453			
100166202	NEWINGTON	CT		09/09/2024		668		(14)			(14)		654	654			
100169067	JEFFERSONVILLE	IN		09/27/2024		597		(15)			(15)		582	582			
100181216	HOUSTON	TX		12/06/2024		229		6			6		235	235			
100198415	HENDERSON	NV		02/28/2025		662		(20)			(20)		642	642			
100075940	PORT ORCHARD	WA		01/07/2022		8,381		(272)			(272)		8,109	8,109			
100190006	CONWAY	SC		01/21/2025		2,379		148			148		2,527	2,527			
100168402	SAN MARCOS	TX		09/25/2024		828		14			14		842	842			
100228617	ROANOKE	VA		08/11/2025		671		(20)			(20)		651	651			
100195413	MONUMENT	CO		02/24/2025		843		50			50		893	893			
100163175	DULUTH	GA		08/13/2024		652		(20)			(20)		632	632			
100246920	PAHRUMP	NV		10/17/2025		593		(28)			(28)		565	565			
100266845	KATY	TX		12/23/2025		948		(29)			(29)		919	919			
100210350	CHOWCHILLA	CA		05/09/2025		528		(10)			(10)		518	518			
100185551	NORTH CHESTERFIELD	VA		12/20/2024		686		(15)			(15)		671	671			
100277038	BUCKEYE	AZ		02/06/2026		894		(21)			(21)		873	873			
100169827	NEW ALBANY	IN		09/30/2024		721		(19)			(19)		702	702			
100179527	FORT WORTH	TX		11/21/2024		752		(11)			(11)		741	741			
100247389	BAKERSFIELD	CA		10/24/2025		597		(18)			(18)		579	579			
100138213	RICHMOND	TX		12/14/2023		481		(12)			(12)		469	469			
100110635	KEIZER	OR		06/30/2023		717		(11)			(11)		706	706			
100133464	LAKE WORTH	FL		10/19/2023		609		(7)			(7)		602	602			
100221740	ORLANDO	FL		07/25/2025		135		(5)			(5)		130	130			

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100143193	FITCHBURG	MA		02/16/2024		632		(5)			(5)		627	627			
100057853	VANCOUVER	WA		06/30/2021		1,550		(36)			(36)		1,514	1,514			
100159036	KISSIMMEE	FL		08/15/2024		686		(17)			(17)		669	669			
100206431	LONGS	SC		04/22/2025		696		(30)			(30)		666	666			
100245600	GREAT FALLS	MT		10/06/2025		6,216		(197)			(197)		6,019	6,019			
100150911	SEMINOLE	FL		05/08/2024		4,895		(98)			(98)		4,797	4,797			
100216113	SARASOTA	FL		06/17/2025		656		(27)			(27)		629	629			
100255669	CHARLOTTE	NC		11/24/2025		852		(17)			(17)		835	835			
100169470	PLYMOUTH	MN		09/30/2024		707		(13)			(13)		694	694			
100171818	CHENEY	WA		10/17/2024		605		(23)			(23)		582	582			
100247126	ADELANTO	CA		10/23/2025		659		(21)			(21)		638	638			
100136871	LONGS	SC		11/27/2023		516		26			26		542	542			
100210162	OLATHE	KS		05/07/2025		706		(10)			(10)		696	696			
100150151	PHOENIX	AZ		06/14/2024		669		(2)			(2)		667	667			
100190037	WAUKEE	IA		01/21/2025		820		38			38		858	858			
100246879	BAYTOWN	TX		10/17/2025		657		(3)			(3)		654	654			
100247182	VAN ALSTYNE	TX		10/23/2025		679		(25)			(25)		654	654			
100144194	PRINCETON	TX		03/07/2024		801		2			2		803	803			
100138223	KATY	TX		12/14/2023		493		(13)			(13)		480	480			
100076644	BAKERSFIELD	CA		12/30/2021		7,731		(590)			(590)		7,141	7,141			
100175091	ROSENBERG	TX		11/05/2024		653		(13)			(13)		640	640			
100228509	MOUNTAIN HOME	ID		08/11/2025		9,350		(169)			(169)		9,181	9,181			
100077951	FRESNO	CA		01/13/2022		1,330		(43)			(43)		1,287	1,287			
100060128	FORT COLLINS	CO		06/25/2021		1,544		(36)			(36)		1,508	1,508			
100272297	MANASSAS	VA		01/08/2026		706		(20)			(20)		686	686			
100162602	HILLIARD	OH		08/12/2024		667		(9)			(9)		658	658			
100247585	CHARLOTTE	NC		10/29/2025		561		(6)			(6)		555	555			
100151996	ATLANTA	GA		06/14/2024		633		(15)			(15)		618	618			
100167070	AVENTURA	FL		09/13/2024		5,476		(288)			(288)		5,188	5,188			
100139376	SCRANTON	PA		12/28/2023		513		(10)			(10)		503	503			
100197441	CUMMING	GA		02/25/2025		925		(30)			(30)		895	895			
100156806	NEWBURGH	NY		06/27/2024		642		(10)			(10)		632	632			
100159473	SICKLERVILLE	NJ		07/15/2024		651		(19)			(19)		632	632			
100272193	DACULA	GA		01/08/2026		5,944		(172)			(172)		5,772	5,772			
100108019	KISSIMMEE	FL		05/25/2023		1,244		5			5		1,249	1,249			
100185411	CHARLOTTE	NC		12/20/2024		768		7			7		775	775			
100169724	PHILADELPHIA	PA		09/30/2024		736		(15)			(15)		721	721			
100235662	YUMA	AZ		08/29/2025		601		(25)			(25)		576	576			
100272413	MARYSVILLE	CA		01/08/2026		722		(3)			(3)		719	719			
100143097	BAKERSFIELD	CA		02/16/2024		665		(11)			(11)		654	654			
100253145	PROSPER	TX		10/30/2025		679		(23)			(23)		656	656			
100272068	LOCKPORT	IL		01/08/2026		739		(19)			(19)		720	720			
100158443	PHOENIX	AZ		07/10/2024		604		(24)			(24)		580	580			
100151025	TAMPA	FL		05/08/2024		1,242		(24)			(24)		1,218	1,218			
100076256	MATTHEWS	NC		01/07/2022		1,502		(27)			(27)		1,475	1,475			
100100981	CORPUS CHRISTI	TX		04/28/2023		3,560		252			252		3,812	3,812			
100277519	FORT COLLINS	CO		02/13/2026		694		(15)			(15)		679	679			
100221249	AURORA	IL		07/21/2025		776		(11)			(11)		765	765			
100115446	ESSEX	MD		07/17/2023		574		(29)			(29)		545	545			
100205997	WINTER HAVEN	FL		04/15/2025		1,028		66			66		1,094	1,094			
100189802	BLOOMINGDALE	GA		01/21/2025		872		27			27		899	899			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220503	MABANK	TX		07/15/2025		557		(17)			(17)		540	540			
100228278	VICTORVILLE	CA		08/11/2025		595		(15)			(15)		580	580			
100170263	SAINT AUGUSTINE	FL		10/08/2024		763		(18)			(18)		745	745			
100170298	SAINT AUGUSTINE	FL		10/08/2024		764		(19)			(19)		745	745			
100179553	FORNEY	TX		11/21/2024		756		(11)			(11)		745	745			
100170469	FRANKLIN	TN		10/09/2024		762		(17)			(17)		745	745			
100144074	HOUSTON	TX		03/07/2024		1,485		(17)			(17)		1,468	1,468			
100152338	HOUSTON	TX		05/17/2024		795		47			47		842	842			
100065308	VANCOUVER	WA		07/28/2021		2,308		(77)			(77)		2,231	2,231			
100119276	HOSCHTON	GA		07/31/2023		971		46			46		1,017	1,017			
100165934	DISTRICT HEIGHTS	MD		09/06/2024		684		(11)			(11)		673	673			
100143297	FLOWERY BRANCH	GA		02/16/2024		745		(11)			(11)		734	734			
100254869	YOUNG HARRIS	GA		11/17/2025		655		(29)			(29)		626	626			
100103713	BELTON	MO		05/08/2023		747		17			17		764	764			
100137069	AURORA	CO		11/28/2023		896		49			49		945	945			
100137611	BEDMINSTER	NJ		12/08/2023		1,323		(6)			(6)		1,317	1,317			
100151245	EAGLE LAKE	FL		05/10/2024		516		(1)			(1)		515	515			
100060892	LOVELAND	CO		06/01/2021		1,399		5			5		1,404	1,404			
100158961	CUTLER BAY	FL		08/15/2024		729		(13)			(13)		716	716			
100159717	RENTON	WA		08/23/2024		730		(14)			(14)		716	716			
100206848	TEMPE	AZ		04/24/2025		1,375		(56)			(56)		1,319	1,319			
100065263	SANDY HOOK	CT		07/28/2021		1,323		(43)			(43)		1,280	1,280			
100135496	DURHAM	NC		11/13/2023		838		56			56		894	894			
100146894	BOLINGBROOK	IL		03/26/2024		690		(10)			(10)		680	680			
100206017	ANNANDALE	MN		04/15/2025		531		(19)			(19)		512	512			
100206004	GALLATIN	TN		04/15/2025		813		(9)			(9)		804	804			
100214311	ADAIRSVILLE	GA		06/02/2025		439		(13)	1		(14)		425	425			
100180349	CARTHAGE	TN		11/25/2024		1,244		(2)			(2)		1,242	1,242			
100244520	WICHITA	KS		09/29/2025		691		(18)			(18)		673	673			
100177405	COPPEROPOLIS	CA		01/16/2025		655		(20)			(20)		635	635			
100234805	NEW KENSINGTON	PA		08/28/2025		594		(22)			(22)		572	572			
100171917	WHITESTOWN	IN		10/17/2024		776		(10)			(10)		766	766			
100284827	DISTRICT HEIGHTS	MD		03/27/2026		385		(15)			(15)		370	370			
100162976	SAINT PETERS	MO		08/12/2024		672		(22)	1		(23)		649	649			
100063889	CLAYTON	DE		07/01/2021		(1,040)		8			8		(1,032)	(1,032)			
100253856	LOS ANGELES	CA		10/30/2025		732		(1)			(1)		731	731			
100185329	WAKAHACHIE	TX		12/20/2024		3,249		66			66		3,315	3,315			
100172615	CORDOVA	TN		10/23/2024		826		(15)			(15)		811	811			
100120331	WARNER ROBINS	GA		08/18/2023		410		(4)			(4)		406	406			
100168107	CHARLOTTE	NC		09/20/2024		658		(21)			(21)		637	637			
100192922	COLUMBUS	OH		02/10/2025		704		(6)			(6)		698	698			
100148277	RADFORD	VA		04/12/2024		609		(21)			(21)		588	588			
100060865	FONTANA	CA		06/01/2021		1,426		6			6		1,432	1,432			
100235971	MOUNT BETHEL	PA		09/04/2025		613		(27)			(27)		586	586			
100100782	WALDORF	MD		04/28/2023		1,066		56			56		1,122	1,122			
100065305	SEBASTIAN	FL		07/28/2021		1,742		(46)			(46)		1,696	1,696			
100284851	MELBOURNE	FL		03/27/2026		424		(16)			(16)		408	408			
100147863	DALLAS	GA		04/08/2024		914		36			36		950	950			
100102794	ODESSA	TX		06/22/2023		422		(22)			(22)		400	400			
100205830	FREDERICK	MD		04/14/2025		1,357		(16)			(16)		1,341	1,341			
100087991	LULING	TX		10/25/2022		759		(35)			(35)		724	724			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234781	LEBANON	PA		08/28/2025		614		(14)			(14)		600	600			
100139351	WATERBURY	CT		12/28/2023		572		(14)			(14)		558	558			
100134920	BIXBY	OK		10/30/2023		668		1			1		669	669			
100238640	RANCHO CORDOVA	CA		09/19/2025		630		(24)			(24)		606	606			
100139206	EDMOND	OK		12/28/2023		592		(4)			(4)		588	588			
100062805	ANCHORAGE	AK		07/01/2021		2,181		(17)			(17)		2,164	2,164			
100272574	NORTH RIDGEVILLE	OH		01/08/2026		672		4			4		676	676			
100221107	SCHAUMBURG	IL		07/21/2025		1,570		(24)			(24)		1,546	1,546			
100238192	TAMARAC	FL		09/15/2025		422		(13)			(13)		409	409			
100176639	CONVERSE	TX		11/15/2024		883		(41)			(41)		842	842			
100142628	HAMPTON	GA		02/08/2024		1,898		24			24		1,922	1,922			
100202580	SANFORD	NC		03/21/2025		4,858		(227)			(227)		4,631	4,631			
100159410	WAKE FOREST	NC		07/15/2024		767		(3)			(3)		764	764			
100147776	WALDEN	TX		04/08/2024		1,001		14			14		1,015	1,015			
100115845	BENTONVILLE	AR		07/20/2023		824		(3)			(3)		821	821			
100142875	SCOTTSDALE	AZ		02/09/2024		560		1			1		561	561			
100238857	DEL VALLE	TX		09/23/2025		1,011		(17)			(17)		994	994			
100189222	ROUND ROCK	TX		01/13/2025		673		(12)			(12)		661	661			
100182485	OCALA	FL		12/12/2024		801		29			29		830	830			
100150040	WESLEY CHAPEL	FL		06/07/2024		672		(21)			(21)		651	651			
100100962	MESA	AZ		04/28/2023		1,208		204			204		1,412	1,412			
100220389	LIBERTY	SC		07/14/2025		549		(1)			(1)		548	548			
100128733	DAYTONA BEACH	FL		09/21/2023		612		(33)			(33)		579	579			
100192781	CENTERTON	AR		02/10/2025		1,142		(6)			(6)		1,136	1,136			
100246139	LA VERNIA	TX		10/08/2025		509		(21)			(21)		488	488			
100186443	ARGYLE	TX		12/30/2024		1,522		(15)			(15)		1,507	1,507			
100221371	RICHMOND	TX		07/22/2025		576		(14)			(14)		562	562			
100153370	FORT MYERS	FL		05/30/2024		729		1			1		730	730			
100220152	CHICO	CA		08/25/2025		1,468		(38)			(38)		1,430	1,430			
100236015	KATY	TX		09/04/2025		676		(15)			(15)		661	661			
100164113	NEVADA CITY	CA		08/21/2024		695		(7)			(7)		688	688			
100149737	MONROE	NY		04/26/2024		651		(17)			(17)		634	634			
100160964	KENNESAW	GA		07/24/2024		595		(20)			(20)		575	575			
100176577	TOMBALL	TX		11/15/2024		812		35			35		847	847			
100261255	MCKINNEY	TX		12/05/2025		545		(13)			(13)		532	532			
100156644	GRAND JUNCTION	MI		06/24/2024		724		(20)			(20)		704	704			
100158496	PORT SAINT LUCIE	FL		07/10/2024		677		(11)			(11)		666	666			
100229937	PHOENIX	AZ		08/20/2025		608		(17)			(17)		591	591			
100244952	CHARLOTTE	NC		09/29/2025		908		7			7		915	915			
100068430	SAN PABLO	CA		08/25/2021		1,492		(36)			(36)		1,456	1,456			
100151117	HAUULA	HI		05/08/2024		658		(17)			(17)		641	641			
100140797	CHARLOTTE	NC		03/06/2024		1,380		(29)			(29)		1,351	1,351			
100067432	BELLFLOWER	CA		09/23/2021		1,068		(40)	3		(43)		1,025	1,025			
100226878	PENSACOLA	FL		07/30/2025		2,841		(53)			(53)		2,788	2,788			
100128016	CLARKSVILLE	TN		09/08/2023		852		26			26		878	878			
100141116	TALLAHASSEE	FL		01/30/2024		662		(6)			(6)		656	656			
100083888	RICHMOND	CA		07/12/2022		1,044		(35)			(35)		1,009	1,009			
100158094	KISSIMMEE	FL		07/09/2024		601		(3)			(3)		598	598			
100180368	ARLINGTON	TX		11/25/2024		811		9			9		820	820			
100135193	WEST PALM BEACH	FL		11/07/2023		40,748		(980)			(980)		39,768	39,768			
100244604	MADERA	CA		09/29/2025		769		(12)			(12)		757	757			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180466	KISSIMMEE	FL		11/26/2024		657		(29)			(29)		628	628			
100247727	LA PUENTE	CA		10/29/2025		1,146		(58)			(58)		1,088	1,088			
100200328	WINTER HAVEN	FL		03/10/2025		5,891		54			54		5,945	5,945			
100148796	SHERRILLS FORD	NC		04/17/2024		849		38			38		887	887			
100261176	BULLHEAD CITY	AZ		12/05/2025		700		(20)			(20)		680	680			
100109859	SOUTH FALLSBURG	NY		06/22/2023		713		(13)			(13)		700	700			
100186636	SALEM	OR		12/30/2024		880		41			41		921	921			
100283456	ATLANTIC CITY	NJ		03/11/2026		465		(14)			(14)		451	451			
100182279	STEPHENS CITY	VA		12/12/2024		829		37			37		866	866			
100203390	OAKLAND	TN		03/27/2025		845		40			40		885	885			
100227029	DURHAM	NC		07/30/2025		728		(9)			(9)		719	719			
100245348	SPRINGFIELD	LA		10/06/2025		665		(31)			(31)		634	634			
100215372	FORT MILL	SC		06/12/2025		654		(18)			(18)		636	636			
100193032	SAINT PAUL	MN		02/10/2025		727		(7)			(7)		720	720			
100198944	CLEARWATER	FL		03/03/2025		544		(13)			(13)		531	531			
100119065	RIVERSIDE	CA		07/27/2023		812		3			3		815	815			
100159850	HIALEAH	FL		08/16/2024		657		(27)			(27)		630	630			
100261502	CHICAGO	IL		12/12/2025		1,109		(3)			(3)		1,106	1,106			
100236764	BETHLEHEM	NH		09/11/2025		571		(6)			(6)		565	565			
100143583	OLATHE	KS		02/21/2024		625		(16)			(16)		609	609			
100107899	CONROE	TX		06/29/2023		798		(52)			(52)		746	746			
100089101	FORT WORTH	TX		01/06/2023		661		(17)			(17)		644	644			
100192895	HICKORY	NC		02/10/2025		1,057		11			11		1,068	1,068			
100257234	MONROE	NC		11/26/2025		726		4			4		730	730			
100165998	WOODBRIDGE	VA		09/06/2024		645		(5)			(5)		640	640			
100243251	RIVERVIEW	FL		09/26/2025		668		(18)			(18)		650	650			
100131689	MESA	AZ		10/06/2023		746		(4)			(4)		742	742			
100190029	FULSHEAR	TX		01/21/2025		972		89			89		1,061	1,061			
100221502	CAPE CORAL	FL		07/22/2025		607		(28)			(28)		579	579			
100164891	MONTICELLO	NY		08/28/2024		684		(11)			(11)		673	673			
100118137	HONOLULU	HI		07/20/2023		441		(26)			(26)		415	415			
100151007	POCATELLO	ID		05/08/2024		710		(3)			(3)		707	707			
100091098	LAKE HAVASU CITY	AZ		01/31/2023		106		(6)			(6)		100	100			
100067763	NEWPORT	OR		09/23/2021		5,255		(180)			(180)		5,075	5,075			
100080878	PHOENIX	AZ		03/10/2022		1,390		(12)			(12)		1,378	1,378			
100180401	HOUSTON	TX		11/25/2024		864		17			17		881	881			
100144109	FRESNO	CA		03/07/2024		742		2			2		744	744			
100276630	HURST	TX		01/29/2026		1,693		(31)			(31)		1,662	1,662			
100140132	DURHAM	NC		01/09/2024		1,975		65			65		2,040	2,040			
100119298	RIVERBANK	CA		07/31/2023		1,030		(7)			(7)		1,023	1,023			
100142807	NORTH FORT MYERS	FL		02/08/2024		618		(22)			(22)		596	596			
100189987	BRADENTON	FL		01/21/2025		850		45			45		895	895			
100204013	FORT WAYNE	IN		03/28/2025		667		1			1		668	668			
100218800	CHARLES TOWN	WV		06/27/2025		1,101		(43)			(43)		1,058	1,058			
100206814	EAST RUTHERFORD	NJ		04/23/2025		872		(30)			(30)		842	842			
100221262	LA PLATA	MD		07/21/2025		749		4			4		753	753			
100226977	LOGAN	UT		07/30/2025		697		(16)			(16)		681	681			
100152650	PORT CHARLOTTE	FL		05/17/2024		735		4			4		739	739			
100081485	ATLANTA	GA		03/18/2022		1,506		62			62		1,568	1,568			
100213872	SUPPLY	NC		05/29/2025		749		9			9		758	758			
100148539	DENVER	CO		04/12/2024		740		(13)			(13)		727	727			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221098	BATON ROUGE	LA		07/21/2025		552		(9)			(9)		543	543			
100244509	ANTRIM	NH		09/29/2025		434		(29)			(29)		405	405			
100149847	DURHAM	NC		04/29/2024		648		(33)			(33)		615	615			
100268950	WHITESTOWN	IN		12/29/2025		724		(16)			(16)		708	708			
100188502	LEANDER	TX		01/08/2025		676		(7)			(7)		669	669			
100267047	CHARLOTTE	NC		12/23/2025		9,172		(175)			(175)		8,997	8,997			
100090913	DENVER	CO		01/31/2023		815		(3)			(3)		812	812			
100150683	GALVESTON	TX		05/06/2024		667		(18)			(18)		649	649			
100137715	HARKER HEIGHTS	TX		12/08/2023		1,167		2			2		1,169	1,169			
100174801	ROOSEVELT	NY		10/31/2024		697		(26)			(26)		671	671			
100244714	READING	PA		09/29/2025		675		(23)			(23)		652	652			
100131633	BATTLE GROUND	WA		10/06/2023		695		(7)			(7)		688	688			
100076221	STEVENSVILLE	MD		01/07/2022		1,487		(22)			(22)		1,465	1,465			
100272607	WOODBRIDGE	VA		01/09/2026		663		(8)			(8)		655	655			
100190024	OCALA	FL		01/21/2025		821		74			74		895	895			
100168288	CANTON	MI		09/20/2024		1,445		(15)			(15)		1,430	1,430			
100151372	IDAHO FALLS	ID		05/10/2024		682		(12)			(12)		670	670			
100150032	DAYTONA BEACH	FL		06/07/2024		676		4			4		680	680			
100135284	NEW SMYRNA BEACH	FL		11/08/2023		731		7			7		738	738			
100267115	AUGUSTA	ME		12/23/2025		698		(14)			(14)		684	684			
100140440	ATLANTA	GA		01/18/2024		629		(18)			(18)		611	611			
100159375	FORT WORTH	TX		07/15/2024		836		14			14		850	850			
100091094	DELRAY BEACH	FL		01/31/2023		742		(13)			(13)		729	729			
100080976	SCOTTSDALE	AZ		03/18/2022		1,391		46			46		1,437	1,437			
100115071	CHARLOTTE	NC		07/14/2023		800		3			3		803	803			
100117376	CORINTH	TX		07/20/2023		1,241		377			377		1,618	1,618			
100142719	HOUSTON	TX		02/08/2024		797		9			9		806	806			
100244500	CRESTLINE	CA		09/29/2025		924		(30)			(30)		894	894			
100087355	GLENDALE	AZ		10/25/2022		1,277		69			69		1,346	1,346			
100158720	PUNTA GORDA	FL		07/10/2024		722		(6)			(6)		716	716			
100110619	CAMERON	NC		06/30/2023		838		5			5		843	843			
100218870	NORTH ATTLEBORO	MA		06/27/2025		595		(12)			(12)		583	583			
100214390	LAKELAND	FL		06/02/2025		570		13			13		583	583			
100128342	SAVANNAH	GA		09/14/2023		655		(22)			(22)		633	633			
100174972	KERHONKSON	NY		10/31/2024		783		(30)			(30)		753	753			
100180667	MICHIGAN CITY	IN		11/26/2024		885		(32)			(32)		853	853			
100000140	CORONA	CA		03/23/2016		1,907		(26)			(26)		1,881	1,881			
100159462	FORT WORTH	TX		07/15/2024		828		(21)			(21)		807	807			
100133705	FORT WORTH	TX		10/23/2023		879		56			56		935	935			
100135689	PLAINFIELD	NJ		11/09/2023		526		(11)			(11)		515	515			
100077820	HUNTINGTON BEACH	CA		01/14/2022		1,456		(39)			(39)		1,417	1,417			
100253494	CHATTANOOGA	TN		10/30/2025		617		(22)			(22)		595	595			
100244872	GRAVOIS MILLS	MO		09/29/2025		1,675		(79)			(79)		1,596	1,596			
100148907	RALEIGH	NC		04/17/2024		721		(11)			(11)		710	710			
100168387	DAPHNE	AL		09/25/2024		806		(5)			(5)		801	801			
100215524	NEWARK	DE		06/12/2025		621		(24)			(24)		597	597			
100229741	CHARLOTTE	NC		08/18/2025		529		(25)			(25)		504	504			
100226723	CHARLOTTE	NC		07/30/2025		685		(16)			(16)		669	669			
100119538	LAS VEGAS	NV		07/28/2023		749		(3)			(3)		746	746			
100174645	BOWLING GREEN	VA		10/31/2024		627		(25)			(25)		602	602			
100166199	ROCKINGHAM	VA		09/09/2024		613		(21)			(21)		592	592			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116699	KATY	TX		07/20/2023		1,050		319			319		1,369	1,369			
100153230	TROUTMAN	NC		05/30/2024		706		12			12		718	718			
100057835	OCEANSIDE	CA		06/30/2021		1,519		(45)			(45)		1,474	1,474			
100212652	BOERNE	TX		05/29/2025		634		(22)			(22)		612	612			
100235174	NORTHPORT	AL		08/28/2025		1,490		(34)			(34)		1,456	1,456			
100135847	MATTHEWS	NC		11/10/2023		665		17			17		682	682			
100148806	DELANO	MN		04/17/2024		281		34	1		33		314	314			
100167577	HAW RIVER	NC		09/19/2024		911		24			24		935	935			
100152804	HOUSTON	TX		05/22/2024		549		(23)			(23)		526	526			
100129664	GARNER	NC		09/29/2023		716		(8)			(8)		708	708			
100220420	VALDOSTA	GA		07/15/2025		811		(23)			(23)		788	788			
100146925	MONROE	NC		03/26/2024		659		(6)			(6)		653	653			
100151209	CIBOLO	TX		05/10/2024		803		31			31		834	834			
100136541	LOGANVILLE	GA		11/20/2023		760		33			33		793	793			
100129516	MIAMI LAKES	FL		09/29/2023		2,627		(14)			(14)		2,613	2,613			
100079410	RALEIGH	NC		03/17/2022		1,361		8			8		1,369	1,369			
100171213	HYATTSVILLE	MD		10/16/2024		542		(24)			(24)		518	518			
100132782	MIAMI	FL		11/03/2023		538		(7)			(7)		531	531			
100169348	DEMOREST	GA		09/27/2024		657		(26)			(26)		631	631			
100195476	JEFFERSON	GA		02/24/2025		864		71			71		935	935			
100238590	HOLLAND	MI		09/19/2025		1,287		(49)			(49)		1,238	1,238			
100134617	JENSEN BEACH	FL		10/30/2023		611		(8)			(8)		603	603			
100110768	DEARBORN	MI		08/11/2023		639		(30)			(30)		609	609			
100060321	TACOMA	WA		06/25/2021		1,016		(44)	3		(47)		969	969			
100186617	CHARLOTTE	NC		12/30/2024		827		33			33		860	860			
100207340	PORT ST JOE	FL		04/29/2025		583		(20)			(20)		563	563			
100140247	FORNEY	TX		01/18/2024		743		(11)			(11)		732	732			
100109073	MARICOPA	AZ		06/05/2023		884		(18)			(18)		866	866			
100159885	MIAMI	FL		08/16/2024		560		(34)			(34)		526	526			
100135105	MARIETTA	GA		11/01/2023		656		16			16		672	672			
100147413	PHILADELPHIA	PA		05/08/2024		659		(35)			(35)		624	624			
100268524	WHITE BEAR LAKE	MN		12/29/2025		402		(15)			(15)		387	387			
100253444	SAVANNAH	GA		10/30/2025		608		(24)			(24)		584	584			
100268236	ARLINGTON	TX		12/29/2025		747		(5)			(5)		742	742			
100181894	MELISSA	TX		12/12/2024		678		(5)			(5)		673	673			
100076663	JACKSONVILLE	FL		12/16/2021		1,355		(41)			(41)		1,314	1,314			
100163878	MIAMI	FL		09/27/2024		572		(29)			(29)		543	543			
100189836	PASCO	WA		01/21/2025		612		(8)			(8)		604	604			
100061649	NEWBURGH	NY		07/01/2021		1,478		(4)			(4)		1,474	1,474			
100185490	ZEBULON	NC		12/20/2024		10,636		(119)			(119)		10,517	10,517			
100253579	WEST CREEK	NJ		10/30/2025		658		(30)			(30)		628	628			
100253715	ROYSE CITY	TX		10/30/2025		736		(15)			(15)		721	721			
100119956	HENDERSON	NV		08/11/2023		883		23			23		906	906			
100076067	CINCINNATI	OH		01/07/2022		1,336		(40)			(40)		1,296	1,296			
100268321	WHITE BEAR LAKE	MN		12/29/2025		642		(29)			(29)		613	613			
100138866	WILMINGTON	DE		12/21/2023		627		(18)			(18)		609	609			
100158606	OCALA	FL		07/10/2024		654		(15)			(15)		639	639			
100214057	NORTH PORT	FL		05/29/2025		682		(10)			(10)		672	672			
100129991	POUGHKEEPSIE	NY		09/27/2023		607		(17)			(17)		590	590			
100091132	BLUFFTON	SC		01/31/2023		777		5			5		782	782			
100103814	CINCINNATI	OH		05/10/2023		631		(18)			(18)		613	613			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209384	TALLAHASSEE	FL		04/29/2025		637		(22)			(22)		615	615			
100115918	GAINESVILLE	FL		07/20/2023		821		10			10		831	831			
100068175	LAS VEGAS	NV		08/25/2021		1,582		(27)			(27)		1,555	1,555			
100148500	HOUSTON	TX		04/12/2024		1,061		(19)			(19)		1,042	1,042			
100129357	PRINCETON	TX		09/25/2023		708							708	708			
100116489	WALLINGFORD	PA		07/20/2023		920		69			69		989	989			
100244854	KISSIMMEE	FL		09/29/2025		638		(29)			(29)		609	609			
100142749	EL CENTRO	CA		02/08/2024		663		(8)			(8)		655	655			
100110320	WOOD VILLAGE	OR		06/30/2023		7,339		(45)			(45)		7,294	7,294			
100272860	GRAND JUNCTION	CO		01/15/2026		1,268		(49)			(49)		1,219	1,219			
100277977	MILFORD	VA		02/26/2026		3,101		(60)			(60)		3,041	3,041			
100282764	MIDWAY	UT		03/02/2026		3,049		(90)			(90)		2,959	2,959			
100282882	SOUTH JORDAN	UT		03/02/2026		3,533		(164)			(164)		3,369	3,369			
100277988	LONGVIEW	WA		02/26/2026		1,184		(56)			(56)		1,128	1,128			
100227204	PROVIDENCE	RI		07/30/2025		661		(17)			(17)		644	644			
100238628	WALLA WALLA	WA		09/19/2025		665		(20)			(20)		645	645			
100158710	FORNEY	TX		07/10/2024		649		(19)			(19)		630	630			
100218204	WYNCOTE	PA		06/26/2025		422		(13)			(13)		409	409			
100136841	CAPE MAY COURT HOUSE	NJ		11/27/2023		493		(22)			(22)		471	471			
100148203	NAPLES	FL		04/12/2024		717		(12)			(12)		705	705			
100168399	ODESSA	TX		09/25/2024		651		(17)			(17)		634	634			
100115433	TAMPA	FL		07/17/2023		666		8			8		674	674			
100195131	CHARLOTTE	NC		02/24/2025		699		(9)			(9)		690	690			
100180277	FREDERICKSBURG	TX		11/25/2024		859		55			55		914	914			
100269022	SAN PABLO	CA		12/30/2025		1,767		(67)			(67)		1,700	1,700			
100228730	MARS	PA		08/11/2025		673		(14)			(14)		659	659			
100235927	AUGUSTA	ME		09/04/2025		678		(19)			(19)		659	659			
100140628	CHARLOTTE	NC		01/19/2024		652		(13)			(13)		639	639			
100236114	WAYNESBORO	PA		09/05/2025		607		(9)			(9)		598	598			
100249787	CHANDLER	AZ		10/30/2025		510		(10)			(10)		500	500			
100118031	HERNDON	VA		07/20/2023		919		43			43		962	962			
100140624	BAKERSFIELD	CA		01/19/2024		642		(14)			(14)		628	628			
100143542	EAST STROUDSBURG	PA		02/21/2024		656		(32)			(32)		624	624			
100079685	PARK CITY	UT		04/25/2022		1,149		(58)			(58)		1,091	1,091			
100218225	BOCA RATON	FL		06/26/2025		626		(19)			(19)		607	607			
100148381	UNION CITY	GA		04/12/2024		792		(3)			(3)		789	789			
100226940	MECHANICSVILLE	VA		07/30/2025		688		(13)			(13)		675	675			
100091141	NORTH PORT	FL		01/31/2023		1,137		34			34		1,171	1,171			
100246712	BEND	OR		10/15/2025		689		(28)			(28)		661	661			
100228436	PHILADELPHIA	PA		08/11/2025		604		(16)			(16)		588	588			
100228524	MILWAUKEE	WI		08/11/2025		613		(25)			(25)		588	588			
100081259	ORLANDO	FL		03/18/2022		1,460		35			35		1,495	1,495			
100210616	LAWRENCEVILLE	GA		05/15/2025		991		(42)			(42)		949	949			
100214944	BROOKLYN CENTER	MN		06/11/2025		2,204		(104)			(104)		2,100	2,100			
100181995	NEW CASTLE	DE		12/12/2024		777		31			31		808	808			
100228414	JASPER	GA		08/11/2025		782		(31)			(31)		751	751			
100087292	PALMER LAKE	CO		10/25/2022		683		48			48		731	731			
100151156	AUSTIN	TX		05/09/2024		739		(8)			(8)		731	731			
100151960	JACKSONVILLE	FL		06/14/2024		588		(24)			(24)		564	564			
100150845	CASTLE HAYNE	NC		05/08/2024		731		(9)			(9)		722	722			
100238641	SAINT AUGUSTINE	FL		09/19/2025		425		(15)			(15)		410	410			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100179755	WAUKEE	IA		11/21/2024		833		31			31		864	864			
100172846	EPHRATA	PA		10/25/2024		704		(21)			(21)		683	683			
100115830	NORTH PORT	FL		07/20/2023		898		13			13		911	911			
100161347	CONCORD	NC		07/25/2024		764		5			5		769	769			
100119467	AZUSA	CA		07/31/2023		2,257		(24)			(24)		2,233	2,233			
100147901	FORT WORTH	TX		04/08/2024		891		(2)			(2)		889	889			
100150627	NEWPORT NEWS	VA		05/03/2024		789		10			10		799	799			
100101542	LAS VEGAS	NV		04/26/2023		601		(2)			(2)		599	599			
100284995	STONE MOUNTAIN	GA		03/27/2026		410		(16)			(16)		394	394			
100284997	PHOENIX	AZ		03/27/2026		409		(15)			(15)		394	394			
100235058	SAN ANTONIO	TX		08/28/2025		573		(9)			(9)		564	564			
100166008	FORTH WORTH	TX		09/06/2024		579		(8)			(8)		571	571			
100283851	NEW BRITAIN	CT		03/16/2026		434		(20)			(20)		414	414			
100171199	WEST MELBOURNE	FL		11/22/2024		653		(30)			(30)		623	623			
100185353	BRADENTON	FL		12/20/2024		745		1			1		746	746			
100228944	CREST HILL	IL		09/10/2025		643		(20)			(20)		623	623			
100271932	JACKSONVILLE	FL		01/06/2026		1,366		(49)			(49)		1,317	1,317			
100244619	SUNLAND PARK	NM		09/29/2025		609		(28)			(28)		581	581			
100170095	KYLE	TX		10/08/2024		1,120		(42)			(42)		1,078	1,078			
100207211	SAN ANTONIO	TX		04/28/2025		1,207		(39)			(39)		1,168	1,168			
100277296	SHREWSBURY	MA		02/12/2026		717		2			2		719	719			
100283324	AURORA	IL		03/11/2026		498		(8)			(8)		490	490			
100155317	PUNTA GORDA	FL		07/19/2024		731		(22)			(22)		709	709			
100158824	ST PETERSBURG	FL		07/10/2024		496		(2)			(2)		494	494			
100147075	COARSEGOLD	CA		03/28/2024		719		(16)			(16)		703	703			
100148252	BALTIMORE	MD		04/12/2024		741		(4)			(4)		737	737			
100238396	LARAMIE	WY		09/19/2025		676		(13)			(13)		663	663			
100269415	FAYETTEVILLE	GA		12/30/2025		402		(8)			(8)		394	394			
100205165	BLUE SPRINGS	MO		05/01/2025		1,217		(36)			(36)		1,181	1,181			
100206461	ATLANTA	GA		04/22/2025		1,158		(64)			(64)		1,094	1,094			
100206871	JENKS	OK		04/24/2025		583		(27)			(27)		556	556			
100226569	ORLANDO	FL		07/30/2025		613		(21)			(21)		592	592			
100194812	WILLIS	TX		02/21/2025		760		6			6		766	766			
100172203	MISSION	TX		10/17/2024		2,181		(101)			(101)		2,080	2,080			
100228601	LANCASTER	PA		08/11/2025		2,040		(92)			(92)		1,948	1,948			
100219209	RALEIGH	NC		06/27/2025		667		(18)			(18)		649	649			
100176054	KISSIMMEE	FL		12/20/2024		988		(39)			(39)		949	949			
100136433	GULF SHORES	AL		11/20/2023		819		71			71		890	890			
100148753	GULF SHORES	AL		04/17/2024		856		34			34		890	890			
100162975	LEANDER	TX		08/12/2024		601		(3)			(3)		598	598			
100207526	HOUSTON	TX		04/29/2025		1,710		(78)			(78)		1,632	1,632			
100189847	MYRTLE BEACH	SC		01/21/2025		852		45			45		897	897			
100220999	KATHLEEN	GA		07/18/2025		2,431		(90)			(90)		2,341	2,341			
100200240	WENDELL	NC		03/07/2025		621		(13)			(13)		608	608			
100142764	HUNTSVILLE	AL		02/08/2024		821		1			1		822	822			
100193584	SAINT AUGUSTINE	FL		02/10/2025		598		(28)			(28)		570	570			
100181910	NORTH RICHLAND HILLS	TX		12/12/2024		696		(8)			(8)		688	688			
100245216	KNOXVILLE	TN		10/06/2025		21,642		(770)			(770)		20,872	20,872			
100283296	CLIVE	IA		03/11/2026		733		(5)			(5)		728	728			
100079841	ALIQUIPPA	PA		04/08/2022		1,170		(14)			(14)		1,156	1,156			
100186600	CASA GRANDE	AZ		12/30/2024		1,135		51			51		1,186	1,186			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5.00008E+11	VOORHOUT	NLD		02/25/2026		27							27		(27)		(27)
100137596	CHICAGO	IL		12/08/2023		645		(9)			(9)		636	636			
100144231	HOUSTON	TX		03/07/2024		724		2			2		726	726			
100190244	POTTSTOWN	PA		01/22/2025		688		(27)			(27)		661	661			
100253667	DICKINSON	TX		10/30/2025		1,636		(67)			(67)		1,569	1,569			
100277695	BAKERSFIELD	CA		02/19/2026		631		(15)			(15)		616	616			
100261504	MIAMI	FL		12/12/2025		641		(30)			(30)		611	611			
100147756	DAHLONEGA	GA		04/08/2024		447		(10)			(10)		437	437			
100162668	LAND O LAKES	FL		08/12/2024		645		(16)			(16)		629	629			
100199572	SIGNAL MOUNTAIN	TN		03/05/2025		1,364		(85)			(85)		1,279	1,279			
100261587	CONYERS	GA		12/12/2025		634		(8)			(8)		626	626			
100258320	CHARLESTON	SC		12/05/2025		631		(5)			(5)		626	626			
100102609	SAINT LOUIS	MO		06/22/2023		532		(9)			(9)		523	523			
100140535	TOMS RIVER	NJ		01/19/2024		675		(14)			(14)		661	661			
100136197	NORTH CHESTERFIELD	VA		11/20/2023		661							661	661			
100137105	PFLUGERVILLE	TX		11/28/2023		659		2			2		661	661			
100078276	HALLANDALE	FL		02/10/2022		2,922		(186)			(186)		2,736	2,736			
100160156	STATESVILLE	NC		07/17/2024		828		23			23		851	851			
100265224	VASHON	WA		12/19/2025		1,848		(95)			(95)		1,753	1,753			
100274416	METUCHEN	NJ		01/29/2026		1,361		(51)			(51)		1,310	1,310			
100216303	ARVONIA	VA		06/20/2025		659		(21)			(21)		638	638			
100175113	PALMDALE	CA		11/05/2024		698		(16)			(16)		682	682			
100127545	ANTIOCH	TN		09/08/2023		819		5			5		824	824			
100090264	VACAVILLE	CA		01/13/2023		5,040		(347)			(347)		4,693	4,693			
100203948	MAGNOLIA	TX		03/28/2025		703		(7)			(7)		696	696			
100207050	NEW PORT RICHEY	FL		04/24/2025		705		(9)			(9)		696	696			
100167861	LAS VEGAS	NV		09/20/2024		325		(6)			(6)		319	319			
100273630	VIRGINIA BCH	VA		01/23/2026		1,438		(46)			(46)		1,392	1,392			
100211897	ROSEMOUNT	MN		05/19/2025		680		(9)			(9)		671	671			
100228709	ELEPHANT BUTTE	NM		08/11/2025		931		(31)			(31)		900	900			
100214388	CHATTANOOGA	TN		06/02/2025		589		8			8		597	597			
100166230	LEBANON	TN		09/09/2024		724		13	2		11		735	735			
100165362	OCALA	FL		08/29/2024		498		(25)			(25)		473	473			
100156487	O FALLON	MO		06/24/2024		662		(13)			(13)		649	649			
100148362	SAINT AUGUSTINE	FL		04/12/2024		872		27			27		899	899			
100269009	EDMOND	OK		12/29/2025		869		(33)			(33)		836	836			
100100949	CONROE	TX		04/28/2023		630		10			10		640	640			
100278194	PORTLAND	OR		02/26/2026		187		(4)			(4)		183	183			
100149627	FARMERSVILLE	TX		04/26/2024		656		(18)			(18)		638	638			
100273979	HOMESTEAD	FL		01/26/2026		159,030		(6,876)			(6,876)		152,154	152,154			
100267173	RICHMOND	TX		12/23/2025		927		(23)			(23)		904	904			
100133336	KISSIMMEE	FL		11/29/2023		633		13			13		646	646			
100188739	LIBERTY HILL	TX		01/09/2025		918		58			58		976	976			
100199090	SAINT CLOUD	FL		02/28/2025		50,704		(1,228)			(1,228)		49,476	49,476			
100181521	LAUDERDALE BY THE SEA	FL		12/06/2024		556		(18)			(18)		538	538			
100155895	PORT WENTWORTH	GA		06/17/2024		668		(1)			(1)		667	667			
100228645	TAMPA	FL		08/11/2025		8,847		141			141		8,988	8,988			
100257267	LOS ANGELES	CA		11/26/2025		604		(34)			(34)		570	570			
100198411	BRADENTON	FL		02/28/2025		627		(19)			(19)		608	608			
100115985	CHATTANOOGA	TN		07/20/2023		693		(8)			(8)		685	685			
100192873	RAYMOND	ME		02/10/2025		620		(20)			(20)		600	600			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277884	POOLESVILLE	MD		02/26/2026		1,886		(37)			(37)		1,849	1,849			
100158576	SAN TAN VALLEY	AZ		07/11/2024		6,351		(134)			(134)		6,217	6,217			
100143105	ROCKFORD	IL		02/16/2024		755		(25)			(25)		730	730			
100253707	PORT HUENEME	CA		10/30/2025		663		(31)			(31)		632	632			
100229001	SPOKANE	WA		09/10/2025		305		(7)			(7)		298	298			
100159439	ORMOND BEACH	FL		07/15/2024		789		1			1		790	790			
100192591	ARGYLE	TX		02/10/2025		638		(11)			(11)		627	627			
100147760	ST. PETERSBURG	FL		04/08/2024		1,577		(5)			(5)		1,572	1,572			
100227192	PHOENIX	AZ		07/30/2025		664		(16)			(16)		648	648			
100170017	KANSAS CITY	MO		11/08/2024		576		(25)			(25)		551	551			
100110107	LAKELAND	FL		06/23/2023		569		(7)			(7)		562	562			
100120233	FORT LAUDERDALE	FL		08/18/2023		625		(18)			(18)		607	607			
100226610	FORT WORTH	TX		07/30/2025		642		(2)			(2)		640	640			
100055863	SILVER SPRING	MD		03/26/2021		1,711		(50)			(50)		1,661	1,661			
100150004	CENTRAL POINT	OR		06/07/2024		651		(18)			(18)		633	633			
100158657	CYPRESS	TX		07/10/2024		650		(17)			(17)		633	633			
100143278	LOGAN	UT		02/16/2024		733		(4)			(4)		729	729			
100226558	SAINT LOUIS	MO		07/30/2025		2,534		(56)			(56)		2,478	2,478			
100234915	FORT WORTH	TX		08/28/2025		683		(14)			(14)		669	669			
100129732	ORANGE CITY	FL		09/29/2023		693		4			4		697	697			
100253820	MIAMI	FL		10/30/2025		658		(29)			(29)		629	629			
100273831	RIO RICO	AZ		01/23/2026		317		(12)			(12)		305	305			
100268032	ESTACADA	OR		12/29/2025		2,020		(102)			(102)		1,918	1,918			
100247150	SAINT PETERSBURG	FL		11/14/2025		674		(29)			(29)		645	645			
100165516	LOGANVILLE	GA		08/29/2024		5,524		(43)			(43)		5,481	5,481			
100253401	PLAINFIELD	IL		10/30/2025		615		(31)			(31)		584	584			
100151252	ATLANTA	GA		05/10/2024		725		(9)			(9)		716	716			
100135386	AUBREY	TX		11/13/2023		666		(1)			(1)		665	665			
100218466	DENISON	TX		06/27/2025		618		(13)			(13)		605	605			
100199373	KENNESAW	GA		03/05/2025		663		(21)			(21)		642	642			
100147871	LEHIGH ACRES	FL		04/08/2024		749		(8)			(8)		741	741			
100261338	DENNIS PORT	MA		12/08/2025		869		(23)			(23)		846	846			
100253867	CADIZ	KY		10/30/2025		699		(22)			(22)		677	677			
100084731	MYRTLE BEACH	SC		08/02/2022		795		(21)			(21)		774	774			
100182696	BLACKSBURG	VA		12/12/2024		770		(24)			(24)		746	746			
100171539	CEDAR CITY	UT		10/16/2024		800		(7)			(7)		793	793			
100274084	ALPHARETTA	GA		01/26/2026		714		(25)			(25)		689	689			
100147885	PRINCETON	TX		04/08/2024		788		4			4		792	792			
100179580	SAN ANTONIO	TX		11/21/2024		5,957		(138)			(138)		5,819	5,819			
100161092	HOUSTON	TX		07/24/2024		815		16			16		831	831			
100172773	PASCO	WA		12/06/2024		1,392		24			24		1,416	1,416			
100099587	EDGEWATER PARK	NJ		04/06/2023		577		(18)			(18)		559	559			
100186509	LOGAN	OH		12/30/2024		588		(17)			(17)		571	571			
100171551	DENTON	TX		10/16/2024		813		(15)			(15)		798	798			
100175379	KYLE	TX		11/05/2024		842		25			25		867	867			
100235871	SAINT AUGUSTINE	FL		09/04/2025		1,617		20			20		1,637	1,637			
100071702	MOLALLA	OR		10/14/2021		973		(27)			(27)		946	946			
100186172	PORTLAND	OR		02/10/2025		735		(4)			(4)		731	731			
100218690	SHERMAN	TX		06/27/2025		627		(22)			(22)		605	605			
100237612	EL CAJON	CA		09/12/2025		469		(30)			(30)		439	439			
100254399	BRIGANTINE	NJ		11/07/2025		971		(33)			(33)		938	938			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194817	JEFFERSON	LA		02/21/2025		635		(19)			(19)		616	616			
100268685	BRIGHAM CITY	UT		12/29/2025		499		(7)			(7)		492	492			
100268687	BRIGHAM CITY	UT		12/29/2025		749		(10)			(10)		739	739			
100172808	SOUTH BARRINGTON	IL		12/06/2024		2,410		(4)			(4)		2,406	2,406			
100235885	NAMPA	ID		09/04/2025		3,809		(116)			(116)		3,693	3,693			
100282280	PALM SPRINGS	CA		02/27/2026		6,899		(245)			(245)		6,654	6,654			
100201114	ATLANTA	GA		03/12/2025		644		(22)			(22)		622	622			
100200157	KISSIMMEE	FL		03/06/2025		656		10			10		666	666			
100172464	DENTON	TX		10/23/2024		812		(2)			(2)		810	810			
100110363	WATAUGA	TX		06/30/2023		686		3			3		689	689			
100195128	TUCKER	GA		02/24/2025		683		(11)			(11)		672	672			
100192993	OAKHURST	CA		02/10/2025		672							672	672			
100247722	LAFAYETTE	LA		10/29/2025		4,556		(120)			(120)		4,436	4,436			
100247191	ALLENTOWN	PA		10/23/2025		629		(26)			(26)		603	603			
100101657	SAINT PETERSBURG	FL		04/26/2023		901		21			21		922	922			
100211817	CINCINNATI	OH		05/19/2025		704		(1)			(1)		703	703			
100186517	AUBURN	AL		12/30/2024		646		(15)			(15)		631	631			
100115993	WESTAMPTON	NJ		07/20/2023		702		(18)			(18)		684	684			
100120716	CHARLOTTE	NC		08/25/2023		698		(8)			(8)		690	690			
100182447	ORLANDO	FL		12/12/2024		746		1			1		747	747			
100203332	ROTONDA WEST	FL		03/27/2025		615		(26)			(26)		589	589			
100215784	MONROE	NC		06/12/2025		605		(16)			(16)		589	589			
100190440	DENTON	TX		01/23/2025		1,106		(35)			(35)		1,071	1,071			
100087968	BRIDGEVILLE	DE		10/25/2022		1,252		(24)			(24)		1,228	1,228			
100243707	TEMPE	AZ		09/29/2025		639		(6)			(6)		633	633			
100164421	LEANDER	TX		08/21/2024		664		(11)			(11)		653	653			
100255074	VICTORVILLE	CA		11/19/2025		662		(28)			(28)		634	634			
100103082	BIG BEAR LAKE	CA		06/22/2023		5							5	5			
100102446	ESSEX	MD		06/07/2023		794		(21)			(21)		773	773			
100189993	MCKINNEY	TX		01/21/2025		14,037		608			608		14,645	14,645			
100200313	CAPE CANAVERAL	FL		03/07/2025		662		(11)			(11)		651	651			
100087389	SPRING CREEK	NV		10/25/2022		1,120		61			61		1,181	1,181			
100100957	NAVARRE	FL		04/28/2023		984		27			27		1,011	1,011			
100245917	PALM COAST	FL		11/06/2025		675		(27)			(27)		648	648			
100254344	SEAFORD	VA		11/07/2025		666		(18)			(18)		648	648			
100268009	HOLLISTER	CA		12/29/2025		1,368		(67)			(67)		1,301	1,301			
100115929	PHOENIX	AZ		07/20/2023		836		(2)			(2)		834	834			
100129669	MERIDIAN	ID		09/29/2023		464		(11)	1		(12)		452	452			
100238012	CLOVIS	CA		10/10/2025		679		(15)			(15)		664	664			
100172653	BATON ROUGE	LA		11/21/2024		617		(11)			(11)		606	606			
100172654	BATON ROUGE	LA		11/21/2024		619		(13)			(13)		606	606			
100181513	BATON ROUGE	LA		12/06/2024		618		(12)			(12)		606	606			
100150988	SAINT AUGUSTINE	FL		05/08/2024		751		(4)			(4)		747	747			
100188748	CELINA	TX		01/09/2025		1,326		(49)			(49)		1,277	1,277			
100230150	ISANTI	MN		08/25/2025		745		(27)			(27)		718	718			
100284055	GRAND ISLE	LA		03/24/2026		1,004		(18)			(18)		986	986			
100267812	TIMNATH	CO		12/29/2025		1,421		(82)			(82)		1,339	1,339			
100273524	MILILANI	HI		01/23/2026		1,399		(60)			(60)		1,339	1,339			
100245764	SHELTON	WA		10/29/2025		700		(20)			(20)		680	680			
100261369	SANDWICH	MA		12/08/2025		1,907		(57)			(57)		1,850	1,850			
100143846	LAKEWAY	TX		02/29/2024		592		(12)			(12)		580	580			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143847	LAKEWAY	TX		02/29/2024		592		(12)			(12)		580	580			
100219997	BEREA	OH		07/30/2025		625		(10)			(10)		615	615			
100080885	MANALAPAN	NJ		03/10/2022		1,273		(81)			(81)		1,192	1,192			
100166968	NORTH AUGUSTA	SC		09/13/2024		749		(11)			(11)		738	738			
100230673	COVINA	CA		08/29/2025		476		(10)			(10)		466	466			
100135518	LARGO	FL		11/13/2023		458		4			4		462	462			
100078919	FREDERICKSBURG.	VA		02/24/2022		1,918		3			3		1,921	1,921			
100272352	RALEIGH	NC		01/08/2026		714		(17)			(17)		697	697			
100267170	FAYETTEVILLE	AR		12/23/2025		716		(19)			(19)		697	697			
100267039	HERMITAGE	TN		12/23/2025		709		(12)			(12)		697	697			
100207249	CINCINNATI	OH		04/28/2025		652		22			22		674	674			
100172435	WAUKEE	IA		10/23/2024		933		(13)			(13)		920	920			
100158426	HOUSTON	TX		07/10/2024		672		(29)			(29)		643	643			
100161755	HACKETTSTOWN	NJ		07/31/2024		702		(39)			(39)		663	663			
100135759	CHARLOTTE	NC		11/10/2023		732		13			13		745	745			
100176187	PORTLAND	OR		12/20/2024		668		(7)			(7)		661	661			
100210463	AUBURNDALE	FL		05/12/2025		507		(23)			(23)		484	484			
100220108	CANOGA PARK	CA		08/25/2025		587		(9)			(9)		578	578			
100186449	LENOIR CITY	TN		12/30/2024		658		(13)			(13)		645	645			
100195121	SANFORD	NC		02/24/2025		697		(26)			(26)		671	671			
100261302	LAKE HIAWATHA	NJ		12/08/2025		41,370		(581)			(581)		40,789	40,789			
100255779	FULSHEAR	TX		11/24/2025		728		(19)			(19)		709	709			
100194637	NEW ORLEANS	LA		02/21/2025		691		(12)			(12)		679	679			
100243828	CORONA	CA		09/29/2025		702		(19)			(19)		683	683			
100272203	PRESCOTT	AZ		01/08/2026		740		(10)			(10)		730	730			
100065704	AUSTIN	TX		07/28/2021		1,021		(43)	3		(46)		975	975			
100238227	PROVIDENCE FORGE	VA		09/18/2025		658		(11)			(11)		647	647			
100272350	DELAVAN	WI		01/08/2026		741		(10)			(10)		731	731			
100201333	BAKERSFIELD	CA		03/12/2025		649		(17)			(17)		632	632			
100206199	NORTH PORT	FL		04/16/2025		593		(10)			(10)		583	583			
100169894	COLUMBIA	MO		11/08/2024		378		(14)			(14)		364	364			
100236952	BALDWIN PARK	CA		09/12/2025		619		(12)			(12)		607	607			
100258463	FREEHOLD	NJ		12/05/2025		628		(21)			(21)		607	607			
100205010	BOLINGBROOK	IL		04/10/2025		9,953		(316)			(316)		9,637	9,637			
100160968	NORMAN	OK		07/24/2024		1,409		(11)			(11)		1,398	1,398			
100133687	VERO BEACH	FL		10/23/2023		687		(3)			(3)		684	684			
100185451	WINDER	GA		12/20/2024		1,597		94			94		1,691	1,691			
100153244	LUTZ	FL		05/30/2024		1,464		25			25		1,489	1,489			
100191260	STRATFORD	CT		01/29/2025		589		3			3		592	592			
100254889	TEMPE	AZ		11/17/2025		649		(28)			(28)		621	621			
100265349	ALDIE	VA		12/19/2025		62,122		(243)			(243)		61,879	61,879			
100186987	FRESNO	CA		01/07/2025		6,006		138			138		6,144	6,144			
100067109	LANSDALE	PA		08/02/2021		1,565		37			37		1,602	1,602			
100151200	ANNA	TX		05/10/2024		2,605		(59)			(59)		2,546	2,546			
100205908	CHARLOTTE	NC		04/15/2025		591		(17)			(17)		574	574			
100188474	CHARLOTTE	NC		01/08/2025		749		(22)			(22)		727	727			
100131757	BAKERSFIELD	CA		10/06/2023		837		53			53		890	890			
100283550	ROSENBERG	TX		03/13/2026		680		(19)			(19)		661	661			
100151150	LANCASTER	TX		05/09/2024		634		(31)			(31)		603	603			
100173282	CAMDENTON	MO		10/30/2024		1,074		(34)			(34)		1,040	1,040			
100199083	CHARLOTTE	NC		02/28/2025		732							732	732			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243929	ARLINGTON	WA		09/29/2025		545		(4)			(4)		541	541			
100162742	WIND GAP	PA		08/12/2024		685		(14)			(14)		671	671			
100119337	CHESTNUT HILL COVE	MD		07/31/2023		763		1			1		764	764			
100202776	CLEVELAND	GA		03/24/2025		631		(23)			(23)		608	608			
100144158	NEWTOWN	PA		03/07/2024		1,481		(6)			(6)		1,475	1,475			
100185951	ESSEX	MD		12/26/2024		2,528		(37)			(37)		2,491	2,491			
100117235	SUGAR LAND	TX		07/20/2023		1,062		340			340		1,402	1,402			
100216740	DUNCANVILLE	TX		06/23/2025		1,396		(49)			(49)		1,347	1,347			
100197581	WEST HARTFORD	CT		02/26/2025		590		(22)			(22)		568	568			
100190977	GALLATIN	TN		01/28/2025		582		(14)			(14)		568	568			
100160974	MISSOURI CITY	TX		07/24/2024		641		(14)			(14)		627	627			
100255011	CARSON CITY	NV		11/19/2025		685		(17)			(17)		668	668			
100157960	RIVIERA BEACH	FL		07/09/2024		999		(14)			(14)		985	985			
100229375	MILLBRAE	CA		08/15/2025		461		(34)			(34)		427	427			
100114816	WILLOW SPRING	NC		07/10/2023		833							833	833			
100142720	DAPHNE	AL		02/08/2024		864		12			12		876	876			
100271939	MADISON	AL		01/06/2026		4,488		(154)			(154)		4,334	4,334			
100236106	SPARKS	NV		09/05/2025		590		(23)			(23)		567	567			
100235404	WAYNESVILLE	NC		08/29/2025		592		(25)			(25)		567	567			
100137914	GASTONIA	NC		12/12/2023		431		(5)			(5)		426	426			
100229400	SAN JOSE	CA		08/15/2025		518		(25)			(25)		493	493			
100146652	SEVERN	MD		03/20/2024		469		(20)			(20)		449	449			
100216507	OLATHE	KS		06/23/2025		674		(9)			(9)		665	665			
100141434	AUSTELL	GA		01/30/2024		4,271		(252)			(252)		4,019	4,019			
100271841	LAREDO	TX		12/30/2025		677		(22)			(22)		655	655			
100253376	ORLANDO	FL		10/30/2025		604		(23)			(23)		581	581			
100194634	CENTERVILLE	TX		02/21/2025		632		(8)			(8)		624	624			
100210071	FREDERICKSBURG	TX		05/07/2025		675		(11)			(11)		664	664			
100246678	CHARLESTOWN	MA		10/15/2025		962		(26)			(26)		936	936			
100245028	MYRTLE BEACH	SC		09/29/2025		716		(16)			(16)		700	700			
100253765	ACWORTH	GA		10/30/2025		722		(22)			(22)		700	700			
100185823	MARIETTA	GA		12/26/2024		622		(29)			(29)		593	593			
100135313	CLARKSVILLE	TN		11/13/2023		967		13			13		980	980			
100132470	HANFORD	CA		11/03/2023		633		30			30		663	663			
100157684	MOBILE	AL		06/28/2024		756		(39)			(39)		717	717			
100243492	PHOENIX	AZ		09/26/2025		625		(29)			(29)		596	596			
100177049	POINTBLANK	TX		01/16/2025		606		(22)			(22)		584	584			
100065030	PHOENIX	AZ		07/14/2021		1,418		(43)			(43)		1,375	1,375			
100084842	PANAMA CITY BEACH	FL		08/02/2022		747		(38)			(38)		709	709			
100205710	GRANDVIEW	TX		04/14/2025		656		(20)			(20)		636	636			
100084710	VALLEJO	CA		08/02/2022		224		(12)			(12)		212	212			
100238692	LOWELL	MA		09/22/2025		634		(24)			(24)		610	610			
100190321	CHICAGO	IL		01/22/2025		566		(13)			(13)		553	553			
100191258	LAS VEGAS	NV		01/29/2025		537		(25)			(25)		512	512			
100208819	NAPA	CA		04/29/2025		229		(9)			(9)		220	220			
100202926	ELLIJAY	GA		03/24/2025		698		(4)			(4)		694	694			
100236855	BRONX	NY		09/12/2025		645		(29)			(29)		616	616			
100147742	PITTSBURGH	PA		04/08/2024		3,587		(51)			(51)		3,536	3,536			
100189757	DAVENPORT	FL		01/21/2025		1,068		(29)			(29)		1,039	1,039			
100192607	PRINCETON	TX		02/10/2025		613		(17)			(17)		596	596			
100075639	MURFREESBORO	TN		12/01/2021		1,449		(38)			(38)		1,411	1,411			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211291	LAGUNA NIGUEL	CA		05/15/2025		414		(31)			(31)		383	383			
100261330	MAMMOTH LAKES	CA		12/08/2025		1,679		(49)			(49)		1,630	1,630			
100164365	VISALIA	CA		08/21/2024		825		14			14		839	839			
100171395	APEX	NC		10/16/2024		2,009		(38)			(38)		1,971	1,971			
100190852	BUCKEYE	AZ		01/27/2025		663		(25)			(25)		638	638			
100165573	MOKENA	IL		08/29/2024		1,121		(13)			(13)		1,108	1,108			
100228344	MARIETTA	GA		08/11/2025		563		(19)			(19)		544	544			
100220766	MEMPHIS	TN		07/18/2025		570		(26)			(26)		544	544			
100235908	LOUISVILLE	KY		09/04/2025		1,483		(73)			(73)		1,410	1,410			
100131590	KALISPELL	MT		10/06/2023		2,454		51			51		2,505	2,505			
100198526	SYKESVILLE	MD		02/28/2025		697		(15)			(15)		682	682			
100205825	METAIRIE	LA		04/14/2025		666		(15)			(15)		651	651			
100255918	PIGEON	MI		11/24/2025		582		(27)			(27)		555	555			
100234846	BETTENDORF	IA		08/28/2025		676		(16)			(16)		660	660			
100153405	MIDDLETOWN	NY		05/30/2024		799		(22)			(22)		777	777			
100155943	KATY	TX		06/17/2024		733		(4)			(4)		729	729			
100064616	NORTH MIAMI	FL		07/01/2021		1,488		69			69		1,557	1,557			
100152359	DURHAM	NC		05/17/2024		938		54			54		992	992			
100228364	KINGSTON	MA		08/11/2025		670		(14)			(14)		656	656			
100182170	LA BELLE	FL		12/12/2024		1,246		106			106		1,352	1,352			
100087328	ORLANDO	FL		10/25/2022		1,549		143			143		1,692	1,692			
100100240	SCOTT TOWNSHIP	PA		03/17/2023		610		(14)			(14)		596	596			
100198238	HOLLY SPRINGS	NC		02/28/2025		674		(8)			(8)		666	666			
100182663	HOT SPRINGS	AR		12/12/2024		706		(10)			(10)		696	696			
100235663	DANBURY	CT		08/29/2025		685		(13)			(13)		672	672			
100245225	TAVARES	FL		10/06/2025		695		(23)			(23)		672	672			
100203336	BETHLEHEM	GA		03/27/2025		691		(23)			(23)		668	668			
100160219	HOUSTON	TX		07/18/2024		541		10			10		551	551			
100186586	DALLAS	GA		12/30/2024		2,039		111			111		2,150	2,150			
100273667	SHERWOOD	OR		01/23/2026		1,421		(68)			(68)		1,353	1,353			
100229441	SANTA CLARITA	CA		08/15/2025		596		(11)			(11)		585	585			
100246803	MYRTLE BEACH	SC		10/15/2025		671		(30)			(30)		641	641			
100091409	LEHIGH ACRES	FL		02/22/2023		917		11			11		928	928			
100148462	MAPLE GROVE	MN		04/12/2024		932		45			45		977	977			
100264958	COLUMBUS	OH		12/17/2025		2,038		(70)			(70)		1,968	1,968			
100171496	GAINESVILLE	GA		10/16/2024		792		(14)			(14)		778	778			
100257973	IRVINE	CA		11/26/2025		1,416		(48)			(48)		1,368	1,368			
100132304	LAKE ARIEL	PA		10/13/2023		770		(2)			(2)		768	768			
100255931	BRICK	NJ		11/24/2025		678		(17)			(17)		661	661			
100253189	RIVERVIEW	FL		10/30/2025		668		(27)			(27)		641	641			
100234723	GASTONIA	NC		08/28/2025		928		(41)			(41)		887	887			
100134576	PANAMA CITY BEACH	FL		10/30/2023		642		(8)			(8)		634	634			
100235646	KANSAS CITY	MO		08/29/2025		3,132		(138)			(138)		2,994	2,994			
100257719	SAN PEDRO	CA		11/26/2025		1,451		(62)			(62)		1,389	1,389			
100143277	LEANDER	TX		02/16/2024		1,122		(27)			(27)		1,095	1,095			
100182592	MURRELLS INLET	SC		12/12/2024		639		(20)			(20)		619	619			
100257840	SPRINGDALE	AR		11/26/2025		1,447		(58)			(58)		1,389	1,389			
100176900	CAPE CORAL	FL		11/15/2024		686		(17)			(17)		669	669			
100247278	HAW RIVER	NC		10/23/2025		827		17			17		844	844			
100152959	HONOLULU	HI		06/27/2024		1,512		(9)			(9)		1,503	1,503			
100284006	RUTLEDGE	TN		03/24/2026		33,156		(714)			(714)		32,442	32,442			

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100063875	SURPRISE	AZ		07/01/2021		1,580		9			9		1,589	1,589			
100191744	SALINAS	CA		02/20/2025		682		(4)			(4)		678	678			
100060294	BRIGHAM CITY	UT		06/25/2021		942		(15)	2		(17)		925	925			
100212164	SHERMAN	TX		05/22/2025		697		(3)			(3)		694	694			
100228354	LAKE WORTH	FL		08/11/2025		638		(23)			(23)		615	615			
100191011	BUCKEYE	AZ		01/29/2025		1,041		(47)			(47)		994	994			
100065624	WINTER GARDEN	FL		07/28/2021		1,499		(48)			(48)		1,451	1,451			
100157668	LAS VEGAS	NV		06/28/2024		847		(26)			(26)		821	821			
100257961	DELRAY BEACH	FL		11/26/2025		1,462		(31)			(31)		1,431	1,431			
100065541	WASILLA	AK		07/28/2021		1,386		(45)			(45)		1,341	1,341			
100226732	ELKHORN	NE		07/30/2025		7,082		(199)			(199)		6,883	6,883			
100213865	SAN ANTONIO	TX		05/29/2025		819		64			64		883	883			
100162653	LAND O LAKES	FL		08/12/2024		999		(6)			(6)		993	993			
100243388	TEMPLE	TX		09/26/2025		650		(21)			(21)		629	629			
100212089	ANGIER	NC		05/22/2025		1,045		64			64		1,109	1,109			
100061295	PFLUGERVILLE	TX		06/01/2021		2,054		8			8		2,062	2,062			
100176520	LAKEWOOD	OH		11/15/2024		649		(22)			(22)		627	627			
100226844	STRASBURG	PA		07/30/2025		876		(23)			(23)		853	853			
100020315	LAKE WORTH	FL		07/17/2018		1,470		(19)			(19)		1,451	1,451			
100164362	PILOT POINT	TX		08/21/2024		816		22			22		838	838			
100209882	OAKLAND	CA		06/11/2025		590		(29)			(29)		561	561			
100244517	OPELIKA	AL		09/29/2025		739		(6)			(6)		733	733			
100057640	BARRINGTON	RI		06/30/2021		1,498		(39)			(39)		1,459	1,459			
100200587	MANOR	TX		03/11/2025		815		29			29		844	844			
100176837	HOMESTEAD	FL		11/15/2024		706		(22)			(22)		684	684			
100151508	SAN MARCOS	TX		05/10/2024		848		48			48		896	896			
100181927	PHILADELPHIA	PA		12/12/2024		679		6			6		685	685			
100169773	ELLABELL	GA		09/30/2024		13,137		(381)			(381)		12,756	12,756			
100081353	WILLIAMSBURG	VA		03/18/2022		1,447		40			40		1,487	1,487			
100166090	ALLEN	TX		09/09/2024		633		(16)			(16)		617	617			
100148451	LAND O LAKES	FL		04/12/2024		851		13			13		864	864			
100235352	OCALA	FL		08/29/2025		649		2			2		651	651			
100181549	MONTICELLO	NY		12/09/2024		625		(11)			(11)		614	614			
100229384	BEND	OR		08/15/2025		590		(15)			(15)		575	575			
100134686	COMPTON	CA		10/30/2023		653		(5)			(5)		648	648			
100081168	SUN VALLEY	NV		03/18/2022		1,434		26			26		1,460	1,460			
100283484	ALBANY	NY		03/11/2026		441		(18)			(18)		423	423			
100236851	WENATCHEE	WA		09/12/2025		612		(32)			(32)		580	580			
100167051	LEXINGTON	KY		09/13/2024		606		(13)			(13)		593	593			
100268910	SHERRILLS FORD	NC		12/29/2025		761		(6)			(6)		755	755			
100156842	PHILADELPHIA	PA		06/27/2024		589		(22)			(22)		567	567			
100235847	WILMINGTON	DE		09/04/2025		592		(25)			(25)		567	567			
100244508	ZEBULON	NC		09/29/2025		752		(13)			(13)		739	739			
100068425	MATTHEWS	NC		08/25/2021		1,454		(37)			(37)		1,417	1,417			
100156828	HACKETTSTOWN	NJ		06/27/2024		684		(39)			(39)		645	645			
100206182	ROUND ROCK	TX		04/16/2025		618		(21)			(21)		597	597			
100110029	PROSPECT PARK	PA		06/23/2023		728		1			1		729	729			
100214521	LAKE ELSINORE	CA		06/06/2025		632		(28)			(28)		604	604			
100169581	DAVIE	FL		09/30/2024		640		(19)			(19)		621	621			
100151548	KATY	TX		05/10/2024		891		34			34		925	925			
100136237	MIAMI BEACH	FL		11/20/2023		88,992		2,542			2,542		91,534	91,534			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195424	DAHLONEGA	GA		02/24/2025		805		39			39		844	844			
100128033	KNOXVILLE	TN		09/08/2023		889		27			27		916	916			
100101971	DELRAY BEACH	FL		04/14/2023		574		(29)			(29)		545	545			
100138220	NEW BRUNSWICK	NJ		12/14/2023		460		(18)			(18)		442	442			
100219077	MARTINEZ	GA		06/27/2025		528		(24)			(24)		504	504			
100115566	GAITHERSBURG	MD		07/19/2023		2,210		(47)			(47)		2,163	2,163			
100236753	SUMMERVILLE	SC		09/11/2025		568		(20)			(20)		548	548			
100116827	WINTER GARDEN	FL		07/20/2023		1,005		248			248		1,253	1,253			
100166266	PALM BAY	FL		09/09/2024		649		(17)			(17)		632	632			
100214468	KISSIMMEE	FL		06/06/2025		628		(25)			(25)		603	603			
100173170	COLONIAL BEACH	VA		10/30/2024		2,692		(78)			(78)		2,614	2,614			
100228149	CAPE CORAL	FL		08/08/2025		603		(23)			(23)		580	580			
100228161	SEATTLE	WA		08/11/2025		705		(13)			(13)		692	692			
100160430	LAS VEGAS	NV		07/19/2024		638		(31)			(31)		607	607			
100175427	LEWISVILLE	TX		12/23/2024		637		(30)			(30)		607	607			
100253284	NASHVILLE	TN		10/30/2025		722		(21)			(21)		701	701			
100170434	MCDONOUGH	GA		10/09/2024		684		(11)			(11)		673	673			
100142672	PENDERGRASS	GA		02/08/2024		2,015		27			27		2,042	2,042			
100244922	CEDAR PARK	TX		09/29/2025		89,440		(2,876)			(2,876)		86,564	86,564			
100192669	WEISER	ID		02/10/2025		679		(8)			(8)		671	671			
100129646	MCKINNEY	TX		09/29/2023		681		(12)			(12)		669	669			
100186238	ROCKWALL	TX		12/27/2024		439		(11)			(11)		428	428			
100166071	DAVENPORT	FL		09/09/2024		886		(20)			(20)		866	866			
100119503	LAVEEN	AZ		07/28/2023		708		(15)			(15)		693	693			
100087023	BELLINGHAM	WA		11/04/2022		594		(21)			(21)		573	573			
100161823	SCRANTON	PA		07/31/2024		531		(18)			(18)		513	513			
100205747	FRESNO	CA		04/14/2025		694		(13)			(13)		681	681			
100167937	MAGNOLIA	TX		09/20/2024		693		(20)			(20)		673	673			
100253986	GOODYEAR	AZ		10/30/2025		656		(29)			(29)		627	627			
100116280	KISSIMMEE	FL		07/20/2023		495		(16)			(16)		479	479			
100150612	LITTLE ELM	TX		05/03/2024		661		(22)			(22)		639	639			
100151255	COLUMBIA	MD		05/10/2024		703		(7)			(7)		696	696			
100210462	RINGWOOD	NJ		05/12/2025		592		(27)			(27)		565	565			
100204818	MONROVIA	CA		04/09/2025		669		(10)			(10)		659	659			
100215567	GULF BREEZE	FL		06/12/2025		646		(13)			(13)		633	633			
100071981	SCHAUMBURG	IL		10/29/2021		1,548		(88)			(88)		1,460	1,460			
100219406	SARASOTA	FL		07/07/2025		670		(24)			(24)		646	646			
100144589	FARMERSVILLE	TX		03/13/2024		540		(6)			(6)		534	534			
100230347	MANHEIM	PA		08/29/2025		610		(13)			(13)		597	597			
100188982	DEERFIELD BEACH	FL		01/09/2025		691		11			11		702	702			
100207496	BRIDGEPORT	CT		04/29/2025		614		(17)			(17)		597	597			
100135498	SAINT AUGUSTINE	FL		11/13/2023		816		69			69		885	885			
100210190	RENO	NV		05/07/2025		651		(10)			(10)		641	641			
100182474	DULUTH	GA		12/12/2024		1,838		(6)			(6)		1,832	1,832			
100151053	BRADENTON	FL		05/08/2024		723		(11)			(11)		712	712			
100172399	OCALA	FL		10/23/2024		826		1			1		827	827			
100219041	DESERT HOT SPRINGS	CA		06/27/2025		656		(8)			(8)		648	648			
100249362	CLAYTON	CA		10/30/2025		1,336		(51)			(51)		1,285	1,285			
100221362	LYNWOOD	CA		07/22/2025		661		(12)			(12)		649	649			
100182510	SURPRISE	AZ		12/12/2024		1,198		(3)			(3)		1,195	1,195			
100076209	UNION CITY	NJ		01/07/2022		1,423		(35)			(35)		1,388	1,388			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171508	BUDA	TX		10/16/2024		12,489		(384)			(384)		12,105	12,105			
100194364	GLEN MILLS	PA		02/14/2025		612		(25)			(25)		587	587			
100078921	VICTORVILLE	CA		02/24/2022		1,459		19			19		1,478	1,478			
100177619	GARLAND	TX		01/16/2025		416		(19)			(19)		397	397			
100065199	FORT WORTH	TX		07/14/2021		1,529		(26)			(26)		1,503	1,503			
100283049	GOLDEN	MO		03/06/2026		2,028		(40)			(40)		1,988	1,988			
100157687	HAVERHILL	MA		06/28/2024		692		(1)			(1)		691	691			
100277882	SAN DIEGO	CA		02/26/2026		662		(28)			(28)		634	634			
100120704	ANNA	TX		08/25/2023		702		(10)			(10)		692	692			
100119391	FORT WORTH	TX		07/31/2023		910		29			29		939	939			
100236917	DAVENPORT	FL		09/12/2025		61,704		(849)			(849)		60,855	60,855			
100147975	FAIRFAX	VA		04/08/2024		806							806	806			
100189533	GREELEY	CO		01/16/2025		758		(35)			(35)		723	723			
100067846	FT LAUDERDALE	FL		09/23/2021		1,361		(51)			(51)		1,310	1,310			
100142531	ST. GEORGE	UT		02/08/2024		647		1			1		648	648			
100149369	ROSEMOUNT	MN		04/24/2024		901		33			33		934	934			
100204571	WEXFORD	PA		04/04/2025		661		(16)			(16)		645	645			
100205062	WAREHAM	MA		04/11/2025		532		(25)			(25)		507	507			
100211212	ORLANDO	FL		05/15/2025		574		(19)			(19)		555	555			
100102655	PALMDALE	CA		06/22/2023		624		(2)			(2)		622	622			
100195125	KENNESAW	GA		02/24/2025		774		(13)			(13)		761	761			
100153894	ANGELS CAMP	CA		06/05/2024		626		(15)			(15)		611	611			
100203091	APOPKA	FL		04/25/2025		667		(25)			(25)		642	642			
100158693	CYPRESS	TX		07/10/2024		787		(8)			(8)		779	779			
100092013	WATERBURY	CT		02/09/2023		658		(14)			(14)		644	644			
100150679	STEVENS	PA		05/06/2024		722		(9)			(9)		713	713			
100211173	RAMONA	CA		05/15/2025		853		(44)			(44)		809	809			
100186615	WASHINGTON	UT		12/30/2024		821		32			32		853	853			
100152845	LAKE ELSINORE	CA		05/22/2024		176,577		(2,077)			(2,077)		174,500	174,500			
100212338	SUN VALLEY AREA LOS ANGELES	CA		05/28/2025		596		(28)			(28)		568	568			
100210658	FRESNO	CA		05/15/2025		593		(25)			(25)		568	568			
100116468	KISSIMMEE	FL		07/20/2023		1,127		278			278		1,405	1,405			
100119959	YUMA	AZ		08/11/2023		766		(5)			(5)		761	761			
100110102	GULFPORT	FL		06/23/2023		405		(6)			(6)		399	399			
100228887	FORKED RIVER	NJ		08/12/2025		659		(23)			(23)		636	636			
100212086	SPRINGFIELD	OR		05/22/2025		646		(10)			(10)		636	636			
100215737	PALM COAST	FL		06/12/2025		742		3			3		745	745			
100149566	HAW RIVER	NC		04/26/2024		541		6			6		547	547			
100147896	FORT WORTH	TX		04/08/2024		894		46			46		940	940			
100176610	SAN ANTONIO	TX		11/15/2024		1,876		(87)			(87)		1,789	1,789			
100228695	BUFORD	GA		08/11/2025		1,492		46			46		1,538	1,538			
100229780	DELAWARE	OH		08/18/2025		653		(14)			(14)		639	639			
100115836	RICHMOND HILL	GA		07/20/2023		1,751		104			104		1,855	1,855			
100172177	SAN DIEGO	CA		10/17/2024		1,598		(47)			(47)		1,551	1,551			
100159523	TULSA	OK		07/15/2024		714		(22)			(22)		692	692			
100109992	LANCASTER	TX		06/22/2023		225		(11)			(11)		214	214			
100138162	SPRINGFIELD	PA		12/14/2023		662		(5)			(5)		657	657			
100216360	AVENTURA	FL		06/20/2025		663		(11)			(11)		652	652			
100212632	SNELLVILLE	GA		05/29/2025		664		(12)			(12)		652	652			
100209689	TUCSON	AZ		05/02/2025		666		(13)			(13)		653	653			
100109349	HAINES CITY	FL		06/12/2023		949		31			31		980	980			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152677	MCKINNEY	TX		05/17/2024		1,660		7			7		1,667	1,667			
100137915	STATESVILLE	NC		12/12/2023		482							482	482			
100190144	BELMONT	NC		01/21/2025		976		(26)			(26)		950	950			
100180204	LACKAWAXEN	PA		11/25/2024		792		(10)			(10)		782	782			
100164355	MUNFORD	TN		08/21/2024		817		20			20		837	837			
100189400	ROYSTON	GA		01/14/2025		647		(19)			(19)		628	628			
100109324	KATY	TX		06/12/2023		714		(12)			(12)		702	702			
100136497	MCKINNEY	TX		11/20/2023		769		58			58		827	827			
100099953	RICHMOND HEIGHTS	OH		03/28/2023		2,218							2,218	2,218			
100081127	IDAHO FALLS	ID		03/18/2022		1,423		27			27		1,450	1,450			
100202597	HIGH POINT	NC		03/21/2025		24,810		(453)			(453)		24,357	24,357			
100206344	POWDERSVILLE	SC		04/17/2025		719		(20)			(20)		699	699			
100204593	FENNVILLE	MI		04/04/2025		643		(22)			(22)		621	621			
100164394	LAS VEGAS	NV		08/21/2024		2,486		137			137		2,623	2,623			
100273540	BELL GARDENS	CA		01/23/2026		6,858		(267)			(267)		6,591	6,591			
100170237	STEPHENS CITY	VA		10/08/2024		801		(7)			(7)		794	794			
100202200	PRESCOTT	AZ		04/17/2025		637		(27)			(27)		610	610			
100210484	VICTORVILLE	CA		05/12/2025		634		(24)			(24)		610	610			
100174933	PHOENIX	AZ		10/31/2024		724		(18)			(18)		706	706			
100074675	SCOTCH PLAINS	NJ		12/01/2021		1,377		(22)			(22)		1,355	1,355			
100257455	BIRMINGHAM	MI		11/26/2025		514		(38)			(38)		476	476			
100160906	WARMINSTER	PA		07/24/2024		658		(18)			(18)		640	640			
100180787	RANCHO MIRAGE	CA		11/26/2024		710		(31)			(31)		679	679			
100158765	CARVER	MN		07/10/2024		655		(16)			(16)		639	639			
100142082	BAKERSFIELD	CA		02/29/2024		559		(13)			(13)		546	546			
100062964	MIDLOTHIAN	VA		07/01/2021		2,710		(37)			(37)		2,673	2,673			
100268845	EGG HARBOR TOWNSHIP	NJ		12/29/2025		741		(5)			(5)		736	736			
100190929	WENDELL	NC		01/28/2025		758		(1)			(1)		757	757			
100074393	SALINAS	CA		12/02/2021		1,479		(19)			(19)		1,460	1,460			
100161803	HACKETTSTOWN	NJ		07/31/2024		696		(37)			(37)		659	659			
100159252	CLARKSVILLE	TN		07/15/2024		803		(8)			(8)		795	795			
100152348	SAN MARCOS	TX		05/17/2024		817		35			35		852	852			
100157887	DAVENPORT	FL		07/09/2024		593		(11)			(11)		582	582			
100186720	KISSIMMEE	FL		12/31/2024		611		(29)			(29)		582	582			
100066239	LEVITOWN	NY		08/02/2021		2,148		(6)			(6)		2,142	2,142			
100065531	FLOWER MOUND	TX		07/28/2021		1,171		(25)	4		(29)		1,142	1,142			
100160095	ATLANTA	GA		07/17/2024		711		(6)			(6)		705	705			
100167631	SAN BRUNO	CA		09/19/2024		703		(12)			(12)		691	691			
100203163	GILBERT	AZ		03/27/2025		250		(9)			(9)		241	241			
100169626	TAMPA	FL		09/30/2024		747		(7)			(7)		740	740			
100190771	HAMDEN	CT		01/27/2025		400		(10)			(10)		390	390			
100168581	BURNET	TX		09/25/2024		611		(24)			(24)		587	587			
100082900	BIG BEAR CITY	CA		05/17/2022		1,183		(26)			(26)		1,157	1,157			
100147918	PALM COAST	FL		04/08/2024		662		(4)			(4)		658	658			
100202826	SALISBURY MILLS	NY		03/24/2025		597		(7)			(7)		590	590			
100209482	SEABECK	WA		05/01/2025		660		(20)			(20)		640	640			
100216607	MOUNT LAUREL	NJ		06/23/2025		763		(10)			(10)		753	753			
100117707	ROSEMEAD	CA		07/20/2023		1,561		129			129		1,690	1,690			
100193192	BELLINGHAM	WA		03/20/2025		615		(29)			(29)		586	586			
100138814	NAVARRE	FL		12/21/2023		1,442		(33)			(33)		1,409	1,409			
100174349	HANOVERTON	OH		10/31/2024		677		(14)			(14)		663	663			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158758	NORTH CHESTERFIELD	VA		07/10/2024		665		(11)			(11)		654	654			
100178444	KINGS MOUNTAIN	NC		11/21/2024		2,682		(101)			(101)		2,581	2,581			
100257285	CHESTER	NY		11/26/2025		1,736		(74)			(74)		1,662	1,662			
100278318	AUSTIN	TX		02/26/2026		2,247		(86)			(86)		2,161	2,161			
100151217	SAINT AUGUSTINE	FL		05/10/2024		1,730		(37)			(37)		1,693	1,693			
100220906	CEDAR RAPIDS	IA		07/18/2025		659		(11)			(11)		648	648			
100211453	MILWAUKIE	OR		05/16/2025		702		14			14		716	716			
100157674	VENICE	FL		06/28/2024		648		(19)			(19)		629	629			
100153273	LOUDON	TN		05/30/2024		634		(5)			(5)		629	629			
100228466	FRESNO	TX		08/11/2025		737		4			4		741	741			
100065230	MORENO VALLEY	CA		07/14/2021		1,547		(20)			(20)		1,527	1,527			
100163873	SACRAMENTO	CA		09/27/2024		624		(41)			(41)		583	583			
100116707	ANNA	TX		07/20/2023		1,000		281			281		1,281	1,281			
100159873	SUNNY ISLES BEACH	FL		08/16/2024		1,078		(2)			(2)		1,076	1,076			
100205810	CAPITOL HEIGHTS	MD		04/14/2025		2,990		(67)			(67)		2,923	2,923			
100206105	BANNING	CA		04/16/2025		658		(31)			(31)		627	627			
100209524	BARNEGAT	NJ		05/02/2025		680		(23)			(23)		657	657			
100209558	KENT	WA		05/02/2025		680		(23)			(23)		657	657			
100204604	DALY CITY	CA		04/04/2025		628		(27)			(27)		601	601			
100179771	SAVANNAH	GA		11/21/2024		751		(12)			(12)		739	739			
100195387	MAPLEWOOD	MN		02/24/2025		651		(15)			(15)		636	636			
100137297	BROWNWOOD	TX		12/01/2023		857		(27)			(27)		830	830			
100258673	NORCO	CA		12/05/2025		1,659		(34)			(34)		1,625	1,625			
100135373	HENDERSON	NV		11/13/2023		1,242		80			80		1,322	1,322			
100199074	WINNETKA	CA		02/28/2025		1,008		(6)			(6)		1,002	1,002			
100192609	LILLINGTON	NC		02/10/2025		650		(12)			(12)		638	638			
100166062	WAKE FOREST	NC		09/09/2024		683		(12)			(12)		671	671			
100176735	RALEIGH	NC		11/15/2024		1,073		(27)			(27)		1,046	1,046			
100164459	FLEMINGTON	NJ		08/21/2024		708		(11)			(11)		697	697			
100193160	LOS ANGELES	CA		03/20/2025		629		(15)			(15)		614	614			
100206544	CONCORD	CA		04/22/2025		644		(30)			(30)		614	614			
100160960	FORNEY	TX		07/24/2024		637		(8)			(8)		629	629			
100229453	TULSA	OK		08/15/2025		6,164		(45)			(45)		6,119	6,119			
100185327	WAXAHACHIE	TX		12/20/2024		2,852		58			58		2,910	2,910			
100158739	KATY	TX		07/10/2024		677		(8)			(8)		669	669			
100195129	RIDLEY PARK	PA		02/24/2025		2,157		(60)			(60)		2,097	2,097			
100152313	CHARLOTTE	NC		05/17/2024		825		63			63		888	888			
100102742	BRANDON	FL		06/22/2023		472		(18)			(18)		454	454			
100118962	PANAMA CITY BEACH	FL		07/27/2023		711		(35)			(35)		676	676			
100268585	CLAYTON	NC		12/29/2025		1,011		(27)			(27)		984	984			
100283189	KINGSTON	NY		03/09/2026		581		(21)			(21)		560	560			
100159414	PENDERGRASS	GA		07/15/2024		812		9			9		821	821			
100254042	RALEIGH	NC		10/30/2025		2,290		(64)			(64)		2,226	2,226			
100132509	NEW MARKET	AL		11/03/2023		483		(16)			(16)		467	467			
100180201	PARRISH	FL		11/25/2024		750		(9)			(9)		741	741			
100207527	CHARLOTTE	NC		04/29/2025		704		(17)			(17)		687	687			
100203971	CITRUS SPGS	FL		03/28/2025		642		(13)			(13)		629	629			
100207392	PHOENIX	AZ		04/29/2025		644		(15)			(15)		629	629			
100147932	CARVER	MN		04/08/2024		2,127		45			45		2,172	2,172			
100239229	INDIO	CA		09/29/2025		1,394		(29)			(29)		1,365	1,365			
100110404	SPRING CITY	PA		06/30/2023		1,656		27			27		1,683	1,683			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188836	COOS BAY	OR		01/09/2025		857		(9)			(9)		848	848			
100079285	LARGO	FL		02/28/2022		1,099		(60)			(60)		1,039	1,039			
100168243	CANTON	GA		09/20/2024		7,643		(243)			(243)		7,400	7,400			
100151232	CINCINNATI	OH		05/10/2024		703		(9)			(9)		694	694			
100099916	VIDOR	TX		03/28/2023		653		(36)			(36)		617	617			
100219788	DURHAM	NC		07/08/2025		669		(19)			(19)		650	650			
100131682	HOPKINS	SC		10/06/2023		783		26			26		809	809			
100171548	LITTLE RIVER	SC		10/16/2024		794		(6)			(6)		788	788			
100131929	HUMBLE	TX		10/13/2023		2,262		9			9		2,271	2,271			
100219682	WOODBRIDGE	VA		07/07/2025		611		(22)			(22)		589	589			
100201164	BOONE	NC		03/12/2025		613		(24)			(24)		589	589			
100155092	LAGO VISTA	TX		07/19/2024		587		(24)			(24)		563	563			
100115024	KNOXVILLE	TN		07/14/2023		696							696	696			
100219190	VENTURA	CA		06/27/2025		666		(22)			(22)		644	644			
100205075	BROOKLYN	NY		04/11/2025		676		(32)			(32)		644	644			
100149950	SAN DIEGO	CA		06/07/2024		644		1			1		645	645			
100159217	HILLSBOROUGH	NC		07/15/2024		701		(16)			(16)		685	685			
100179378	OAKLAND	CA		12/27/2024		568		(16)			(16)		552	552			
100189626	LA GRANGE	KY		01/17/2025		573		(21)			(21)		552	552			
100128307	LEXINGTON	KY		09/14/2023		263		(10)			(10)		253	253			
100214729	RALEIGH	NC		06/11/2025		1,222		(34)			(34)		1,188	1,188			
100238110	BLOOMFIELD	NJ		09/15/2025		597		(28)			(28)		569	569			
100254708	OWINGS MILLS	MD		11/13/2025		771		(28)			(28)		743	743			
100151095	FORT WORTH	TX		05/08/2024		650		(17)			(17)		633	633			
100136680	NORTH CHESTERFIELD	VA		01/25/2024		460		(18)			(18)		442	442			
100202941	HARSHAW	WI		03/24/2025		674		(19)			(19)		655	655			
100253488	AURORA	IL		10/30/2025		682		(13)			(13)		669	669			
100214671	PALMDALE	CA		06/11/2025		632		(28)			(28)		604	604			
100273350	RALEIGH	NC		01/20/2026		752							752	752			
100253445	MANDEVILLE	LA		10/30/2025		585		(6)			(6)		579	579			
100246814	DENVER	CO		10/15/2025		719		(30)			(30)		689	689			
100144278	SOMERS	NY		03/07/2024		857		(9)			(9)		848	848			
100254850	LAINGSBURG	MI		11/17/2025		751		(15)			(15)		736	736			
100156668	MIAMI GARDENS	FL		06/24/2024		592		(10)			(10)		582	582			
100158683	DAHLONEGA	GA		07/10/2024		825		25			25		850	850			
100129881	MIAMI	FL		09/27/2023		755		(26)			(26)		729	729			
100099753	WATERBURY	CT		02/28/2023		706		(15)			(15)		691	691			
100235627	WOODSTOCK	NH		08/29/2025		716		(13)			(13)		703	703			
100208915	WAXAHACHIE	TX		04/29/2025		797		(33)			(33)		764	764			
100071973	SPRINGFIELD	MO		10/29/2021		1,466		(48)			(48)		1,418	1,418			
100272351	MARLTON	NJ		01/08/2026		697		(21)			(21)		676	676			
100191379	NEWHALL	CA		01/30/2025		607		(28)			(28)		579	579			
100211492	RALEIGH	NC		05/16/2025		668		2			2		670	670			
100057876	BOISE	ID		06/30/2021		1,446		(45)			(45)		1,401	1,401			
100156592	PENDERGRASS	GA		06/24/2024		568		22			22		590	590			
100273122	BRYAN	TX		01/15/2026		638		(16)			(16)		622	622			
100169574	LAS VEGAS	NV		09/30/2024		639		(20)			(20)		619	619			
100151705	FRESNO	TX		05/10/2024		1,400		(6)			(6)		1,394	1,394			
100171582	OVERLAND PARK	KS		10/16/2024		486		(22)	1		(23)		463	463			
100197562	PORT CLINTON	OH		02/26/2025		651		(18)			(18)		633	633			
100198912	CRYSTAL BEACH	TX		02/28/2025		652		(19)			(19)		633	633			

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100200243	HOUSTON	TX		03/07/2025		649		(16)			(16)		633	633			
100171688	ASHBURN	VA		10/16/2024		708		(22)			(22)		686	686			
100147203	MONTICELLO	NY		03/28/2024		635		(9)			(9)		626	626			
100203199	SAVANNAH	GA		03/27/2025		681		(22)			(22)		659	659			
100138251	GARDEN GROVE	CA		12/15/2023		14,359		(100)			(100)		14,259	14,259			
100170261	ATHENS	AL		10/08/2024		649		(20)			(20)		629	629			
100201226	FAIRWAY	KS		03/12/2025		551		(16)			(16)		535	535			
100243988	JASPER	GA		09/29/2025		1,340		(83)			(83)		1,257	1,257			
100221398	WATERBURY	CT		07/22/2025		3,828		(97)			(97)		3,731	3,731			
100188307	WEST MELBOURNE	FL		01/08/2025		732		(6)			(6)		726	726			
100065335	COVINGTON	WA		07/28/2021		1,783		(56)			(56)		1,727	1,727			
100197313	ADDISLEIGH PARK	NY		02/25/2025		1,230		(79)			(79)		1,151	1,151			
100207462	FORNEY	TX		04/29/2025		624		(15)			(15)		609	609			
100169357	ORLANDO	FL		09/27/2024		3,763		(89)			(89)		3,674	3,674			
100151114	RIVERTON	UT		05/08/2024		1,298		(7)			(7)		1,291	1,291			
100169822	REDDING	CA		09/30/2024		758		(7)			(7)		751	751			
100198500	SEVERN	MD		02/28/2025		686		(13)			(13)		673	673			
100189956	CLAYTON	NC		01/21/2025		695		(7)			(7)		688	688			
100215387	BANNER ELK	NC		06/12/2025		2,040		(40)			(40)		2,000	2,000			
100283822	MACON	GA		03/16/2026		618		(21)			(21)		597	597			
100150489	PALM SPRINGS	CA		05/03/2024		656		(19)			(19)		637	637			
100151588	GLENSHAW	PA		05/10/2024		223		(7)			(7)		216	216			
100174258	ST. CLOUD	FL		10/31/2024		658		(21)			(21)		637	637			
100239325	UNION CITY	CA		09/29/2025		1,567		(32)			(32)		1,535	1,535			
100161030	MARYVILLE	TN		07/24/2024		664		(14)			(14)		650	650			
100211721	SAPPHIRE	NC		05/19/2025		541		(18)			(18)		523	523			
100168591	HOUSTON	TX		09/25/2024		789		3			3		792	792			
100237630	CHULA VISTA	CA		09/12/2025		1,823		(91)			(91)		1,732	1,732			
100087937	SUFFOLK	VA		10/25/2022		696		(6)			(6)		690	690			
100185468	WENTZVILLE	MO		12/20/2024		5,774		44			44		5,818	5,818			
100239738	GAINESVILLE	VA		09/29/2025		1,195		(55)			(55)		1,140	1,140			
100202577	PHILADELPHIA	PA		03/21/2025		798		(34)			(34)		764	764			
100138336	ANNA	TX		12/18/2023		952		(3)			(3)		949	949			
100168249	OAKLEY	CA		09/20/2024		1,055		(23)			(23)		1,032	1,032			
100177153	GREENWICH	CT		01/16/2025		658		(29)			(29)		629	629			
100209778	ATLANTA	GA		05/05/2025		677		(14)			(14)		663	663			
100205766	SIMLA	CO		04/14/2025		682		(19)			(19)		663	663			
100186571	HOUSTON	TX		12/30/2024		695		(3)			(3)		692	692			
100207605	SAN JOSE	CA		04/29/2025		701		(38)			(38)		663	663			
100199001	MOLALLA	OR		02/28/2025		668		(4)			(4)		664	664			
100199047	HINDSVILLE	AR		02/28/2025		673		(9)			(9)		664	664			
100177190	OCEAN CITY	MD		01/16/2025		608		(20)			(20)		588	588			
100192900	KERNERSVILLE	NC		02/10/2025		714		2			2		716	716			
100115907	CONROE	TX		07/20/2023		860		5			5		865	865			
100100968	BALTIMORE	MD		04/28/2023		13,619		2,363			2,363		15,982	15,982			
100208967	HAYWARD	CA		04/29/2025		482		(1)			(1)		481	481			
100246648	DELRAY BEACH	FL		10/15/2025		697		(26)			(26)		671	671			
100214889	STATE COLLEGE	PA		06/11/2025		604		(21)			(21)		583	583			
100140118	ROSHARON	TX		01/09/2024		815		23			23		838	838			
100156525	FAYETTEVILLE	AR		06/24/2024		719		2			2		721	721			
100147950	GREER	SC		04/08/2024		1,916		(3)			(3)		1,913	1,913			

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100237637	LAS VEGAS	NV		09/12/2025		1,392		(58)			(58)		1,334	1,334			
100131695	PALMYRA	VA		10/06/2023		667		3			3		670	670			
100065610	LONG BEACH	CA		07/28/2021		1,531		(42)			(42)		1,489	1,489			
100136367	SAN ANTONIO	TX		11/20/2023		859		100			100		959	959			
100179920	CONWAY	SC		11/25/2024		722		8			8		730	730			
100209602	TRACY	CA		05/02/2025		105,514		(3,809)			(3,809)		101,705	101,705			
100238945	HOUSTON	TX		09/23/2025		1,565		26			26		1,591	1,591			
100202384	NAPLES	FL		03/19/2025		692		(13)			(13)		679	679			
100128122	ALABASTER	AL		09/08/2023		723		13			13		736	736			
100203576	FAIRFIELD	OH		03/26/2025		1,108		(28)			(28)		1,080	1,080			
100168045	SAYREVILLE	NJ		09/20/2024		710		(4)			(4)		706	706			
100154754	LITTLE EGG HARBOR TOWNSHIP	NJ		07/19/2024		658		(6)			(6)		652	652			
100255906	TUCSON	AZ		11/24/2025		650		(26)			(26)		624	624			
100206117	BEND	OR		04/16/2025		744		(4)			(4)		740	740			
100065801	OAKDALE	CA		07/28/2021		1,335		(49)			(49)		1,286	1,286			
100237149	MESA	AZ		09/12/2025		1,410		(56)			(56)		1,354	1,354			
100202461	KAUFMAN	TX		03/20/2025		2,968		7			7		2,975	2,975			
100067690	CYPRESS	TX		09/23/2021		1,522		(12)			(12)		1,510	1,510			
100133156	VIRGINIA BEACH	VA		11/29/2023		578		(7)			(7)		571	571			
100181227	SAN LUIS	AZ		12/06/2024		526		(22)			(22)		504	504			
100253253	NORFOLK	VA		10/30/2025		672		(20)			(20)		652	652			
100149662	FORNEY	TX		04/26/2024		692		1			1		693	693			
100137052	MYRTLE BEACH	SC		11/28/2023		2,809		294			294		3,103	3,103			
100205855	GARLAND	TX		04/14/2025		704		(9)			(9)		695	695			
100141278	PALMDALE	CA		01/30/2024		602		(9)			(9)		593	593			
100212606	LAKESIDE	AZ		05/29/2025		653		(16)			(16)		637	637			
100244798	FRUITLAND	ID		09/29/2025		2,236		(100)			(100)		2,136	2,136			
100244777	FRESNO	TX		09/29/2025		721		(13)			(13)		708	708			
100272713	AURORA	CO		01/09/2026		571		(27)			(27)		544	544			
100207085	BRANDON	FL		04/24/2025		22,931		(940)			(940)		21,991	21,991			
100253660	FREDERICK	MD		10/30/2025		706		(26)			(26)		680	680			
100114624	CHICAGO	IL		06/29/2023		657		(10)			(10)		647	647			
100128066	CLAYTON	NC		09/08/2023		726		6			6		732	732			
100064323	MIDDLETOWN	DE		07/01/2021		1,938		79			79		2,017	2,017			
100276573	LEES SUMMIT	MO		01/28/2026		809		(25)			(25)		784	784			
100193179	LAS VEGAS	NV		03/20/2025		809		(2)			(2)		807	807			
100195135	ANACONDA	MT		02/24/2025		1,097		(2)	1		(3)		1,094	1,094			
100276611	LAUREL	MD		01/28/2026		634		(18)			(18)		616	616			
100176178	LOCUST GROVE	GA		12/20/2024		645		(34)			(34)		611	611			
100201767	FISHKILL	NY		03/18/2025		640		(29)			(29)		611	611			
100282253	TEMPLE	TX		02/27/2026		416		(14)			(14)		402	402			
100135165	HAMDEN	CT		12/15/2023		560		2			2		562	562			
100245580	CHESTER	VA		10/06/2025		649		(28)			(28)		621	621			
100230614	FORT WORTH	TX		08/29/2025		1,456		(58)			(58)		1,398	1,398			
100156212	CHICAGO	IL		06/20/2024		468		(22)			(22)		446	446			
100189946	NOBLESVILLE	IN		01/21/2025		582		(17)			(17)		565	565			
100256987	IRVING	TX		11/26/2025		587		(31)			(31)		556	556			
100110675	MANOR	TX		06/30/2023		805		5			5		810	810			
100276976	ALLENTOWN	PA		01/30/2026		1,005		(45)			(45)		960	960			
100067734	MENDHAM	NJ		09/23/2021		3,332		(78)			(78)		3,254	3,254			
100103679	FAIRFIELD	CT		05/08/2023		1,234		16			16		1,250	1,250			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246778	STROUDSBURG	PA		10/15/2025		4,371		(118)			(118)		4,253	4,253			
100140194	RICHARDSON	TX		01/11/2024		504		(17)			(17)		487	487			
100141264	RICHMOND	TX		01/30/2024		7,205		(63)			(63)		7,142	7,142			
100162566	FREDERICK	MD		08/12/2024		681		(4)			(4)		677	677			
100202831	DELTA	UT		03/24/2025		918		(31)			(31)		887	887			
100254894	FAYETTEVILLE	AR		11/17/2025		675		(27)			(27)		648	648			
100140098	CAPE CORAL	FL		01/09/2024		773		43	2		41		814	814			
100209755	TEMECULA	CA		05/05/2025		679		(12)			(12)		667	667			
100201132	PORTLAND	TN		03/12/2025		22,506		(799)			(799)		21,707	21,707			
100189950	LIBERTY HILL	TX		01/21/2025		935		118			118		1,053	1,053			
100195379	CALABASH	NC		02/24/2025		558		(20)			(20)		538	538			
100218856	FORT WORTH	TX		06/27/2025		686		(10)			(10)		676	676			
100283268	EGG HARBOR TWP	NJ		03/11/2026		1,508		15			15		1,523	1,523			
100169892	ORLANDO	FL		11/08/2024		616		(29)			(29)		587	587			
100181429	PORTLAND	OR		01/09/2025		656		(30)			(30)		626	626			
100166398	MARTIN	GA		10/24/2024		919		(55)			(55)		864	864			
100220209	CAPE CORAL	FL		07/11/2025		217							217	217			
100213296	SOUTH SAN FRANCISCO	CA		05/29/2025		1,034		(55)			(55)		979	979			
100174426	SUN VALLEY	CA		10/31/2024		544		(16)			(16)		528	528			
100143116	AMHERST	NY		02/16/2024		549		(13)			(13)		536	536			
100142693	FAIRHOPE	AL		02/08/2024		858		12			12		870	870			
100236931	WEST ALLIS	WI		09/12/2025		518		(24)			(24)		494	494			
100206681	MIAMI	FL		04/24/2025		781		12			12		793	793			
100218694	PARRISH	FL		06/27/2025		730		2			2		732	732			
100115241	DANBURY	CT		07/17/2023		682		(20)			(20)		662	662			
100202694	SARATOGA SPRINGS	UT		03/24/2025		645		(13)			(13)		632	632			
100168091	STATE COLLEGE	PA		09/20/2024		648		(21)			(21)		627	627			
100188532	RIDGECREST	CA		01/08/2025		709		(24)			(24)		685	685			
100144101	FORNEY	TX		03/07/2024		840		25			25		865	865			
100191633	CORAL SPRINGS	FL		01/31/2025		703		(20)			(20)		683	683			
100140097	SAN MARCOS	TX		01/09/2024		72,854		2,745			2,745		75,599	75,599			
100147625	MARIPOSA	CA		04/04/2024		633		(30)			(30)		603	603			
100138905	FORT LAUDERDALE	FL		12/21/2023		2,488		(54)			(54)		2,434	2,434			
100255690	POULSBO	WA		11/24/2025		665		(22)			(22)		643	643			
100238303	LIVE OAK	TX		09/19/2025		852		8			8		860	860			
100077955	COLORADO SPRINGS	CO		01/13/2022		1,374		(113)			(113)		1,261	1,261			
100141316	GRAND PRAIRIE	TX		01/30/2024		569		(20)			(20)		549	549			
100117371	MELISSA	TX		07/20/2023		1,176		209			209		1,385	1,385			
100230122	ALEXANDRIA	VA		08/25/2025		2,419		(80)			(80)		2,339	2,339			
100071654	NAPLES	FL		10/14/2021		1,473		(37)			(37)		1,436	1,436			
100148559	BROOKLYN CENTER	MN		04/12/2024		672		(8)			(8)		664	664			
100108245	DAVENPORT	FL		05/24/2023		679		(40)			(40)		639	639			
100206711	VAN NUYS	CA		04/23/2025		1,042		(35)			(35)		1,007	1,007			
100076025	IRVINGTON	NJ		01/07/2022		1,273		(40)			(40)		1,233	1,233			
100258475	CANYON COUNTRY	CA		12/05/2025		1,825		(62)			(62)		1,763	1,763			
100284803	ROGERS	AR		03/27/2026		397		(15)			(15)		382	382			
100212171	LAWRENCEVILLE	GA		05/22/2025		2,009		50			50		2,059	2,059			
100138841	CORCORAN	CA		12/21/2023		630		(18)			(18)		612	612			
100152979	CYPRESS	TX		06/27/2024		709		(36)			(36)		673	673			
100201403	HOUSTON	TX		03/12/2025		709		(10)			(10)		699	699			
100109374	KISSIMMEE	FL		06/12/2023		1,131		(16)			(16)		1,115	1,115			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268999	CONCORD	MI		12/29/2025		624		(20)			(20)		604	604			
100219308	WESTMINSTER	CO		06/30/2025		1,151		(28)			(28)		1,123	1,123			
100175541	LAS VEGAS	NV		11/08/2024		618		(3)			(3)		615	615			
100182391	TROUTMAN	NC		12/12/2024		633		(18)			(18)		615	615			
100186961	STUART	FL		01/07/2025		669		(14)			(14)		655	655			
100200345	BRADLEY	CA		03/10/2025		1,075		(38)			(38)		1,037	1,037			
100194654	WABENO	WI		02/21/2025		642		(26)			(26)		616	616			
100253432	COLUMBIA HEIGHTS	MN		10/30/2025		741		(12)			(12)		729	729			
100157645	DALLAS	TX		06/28/2024		457		(43)			(43)		414	414			
100182675	GLENEDEN BEACH	OR		12/12/2024		956		(17)			(17)		939	939			
100272994	MARLBOROUGH	CT		01/15/2026		723		(22)			(22)		701	701			
100271920	NEW SMYRNA BEACH	FL		01/06/2026		1,158		(42)			(42)		1,116	1,116			
100055901	ARLINGTON	TX		03/26/2021		1,647		(46)			(46)		1,601	1,601			
100134098	SHASTA LAKE	CA		12/08/2023		541		(22)			(22)		519	519			
100136536	MCKINNEY	TX		11/20/2023		1,360		(8)			(8)		1,352	1,352			
100172507	YORK	PA		10/23/2024		684		(20)			(20)		664	664			
100119727	ORLANDO	FL		08/08/2023		696		(13)			(13)		683	683			
100244723	RIVIERA BEACH	FL		09/29/2025		616		(29)			(29)		587	587			
100185084	LUSBY	MD		12/20/2024		854		(24)			(24)		830	830			
100135760	CHARLOTTE	NC		11/10/2023		780		27			27		807	807			
100200414	GASTONIA	NC		03/10/2025		603		(25)			(25)		578	578			
100200179	TACOMA	WA		03/07/2025		732		(17)			(17)		715	715			
100191152	LOS ANGELES	CA		01/29/2025		720		(5)			(5)		715	715			
100188867	WHITTIER	CA		01/09/2025		726		(11)			(11)		715	715			
100177238	NEWBURYPORT	MA		01/16/2025		524		(24)			(24)		500	500			
100163293	SAN BERNARDINO	CA		08/13/2024		541		(9)			(9)		532	532			
100216685	FAIRHOPE	AL		06/23/2025		589		(18)			(18)		571	571			
100140068	LEWISVILLE	TX		01/09/2024		549		(9)			(9)		540	540			
100195123	HAW RIVER	NC		02/24/2025		707		3			3		710	710			
100244653	MISSION	KS		09/29/2025		624		(22)			(22)		602	602			
100273156	YORKVILLE	IL		01/15/2026		739		(6)			(6)		733	733			
100268659	REXBURG	ID		12/29/2025		744		(11)			(11)		733	733			
100221995	NORTH BRUNSWICK	NJ		07/30/2025		1,155		(24)			(24)		1,131	1,131			
100071720	IDAHO FALLS	ID		10/14/2021		1,419		(43)			(43)		1,376	1,376			
100228592	THREE BRIDGES	NJ		08/11/2025		656		(19)			(19)		637	637			
100138305	WILMINGTON	DE		12/18/2023		611		1			1		612	612			
100065271	HENDERSONVILLE	TN		07/28/2021		1,408		(43)			(43)		1,365	1,365			
100268567	SPOKANE	WA		12/29/2025		707		(8)			(8)		699	699			
100282238	FORT LAUDERDALE	FL		02/27/2026		406		(7)			(7)		399	399			
100185869	FRESNO	CA		12/26/2024		711		(31)			(31)		680	680			
100091980	KATY	TX		02/07/2023		709		(57)			(57)		652	652			
100160568	RANCHO CORDOVA	CA		07/19/2024		2,819		7			7		2,826	2,826			
100237127	LAKE HAVASU CITY	AZ		09/12/2025		650		(18)			(18)		632	632			
100119348	DENVER	CO		07/31/2023		549		9	1		8		557	557			
100191158	DALLAS	TX		01/29/2025		731							731	731			
100180765	CHESTERFIELD	VA		11/26/2024		619		(14)			(14)		605	605			
100147637	DALLAS	TX		04/04/2024		684		(11)			(11)		673	673			
100178451	DESOTO	TX		11/21/2024		622		(30)			(30)		592	592			
100245739	HENDERSON	NV		10/06/2025		548		(12)			(12)		536	536			
100160610	ORLANDO	FL		07/19/2024		573		(28)			(28)		545	545			
100258081	MANCHESTER	MO		11/26/2025		563		(8)			(8)		555	555			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067917	ALBANY	OR		09/23/2021		1,511		(30)			(30)		1,481	1,481			
100215944	IGO	CA		07/11/2025		574		(27)			(27)		547	547			
100181295	WEST HOLLYWOOD	CA		12/06/2024		693		(7)			(7)		686	686			
100198321	FEASTERVILLE TREVOSE	PA		02/28/2025		3,126		(79)			(79)		3,047	3,047			
100148776	MYRTLE BEACH	SC		04/17/2024		651		(21)			(21)		630	630			
100222675	GARDENA	CA		07/30/2025		1,301		(27)			(27)		1,274	1,274			
100205918	ROLLING HILLS ESTATES	CA		04/15/2025		789		9			9		798	798			
100265049	LAKE PLACID	FL		12/17/2025		908		(22)			(22)		886	886			
100166030	WEST JORDAN	UT		09/06/2024		593		(12)			(12)		581	581			
100245263	FORT DAVIS	TX		10/06/2025		562		(7)			(7)		555	555			
100115950	HILTON HEAD ISLAND	SC		07/20/2023		767		(8)			(8)		759	759			
100202568	CHARLOTTE	NC		03/21/2025		811		47			47		858	858			
100162953	BOISE	ID		08/12/2024		83,752		(2,010)			(2,010)		81,742	81,742			
100284021	CLARKSVILLE	TN		03/24/2026		420		(16)			(16)		404	404			
100179748	FORT WORTH	TX		11/21/2024		818		36			36		854	854			
100144241	BIG BEAR LAKE	CA		03/07/2024		872		(4)			(4)		868	868			
100133332	LAS VEGAS	NV		11/29/2023		636		(11)			(11)		625	625			
100254982	WILMINGTON	NC		11/17/2025		691		(13)			(13)		678	678			
100267193	ROGERS	AR		12/23/2025		915		(17)			(17)		898	898			
100128110	SPRINGFIELD	TN		09/08/2023		744		12			12		756	756			
100185819	PEACHTREE CORNERS	GA		12/26/2024		639		(20)			(20)		619	619			
100142680	ST AUGUSTINE	FL		02/08/2024		938		49			49		987	987			
100110465	CHARLOTTE	NC		06/30/2023		813		1			1		814	814			
100235851	ORLANDO	FL		09/04/2025		648		(30)			(30)		618	618			
100255858	CHICAGO	IL		11/24/2025		665		(27)			(27)		638	638			
100161796	PHILADELPHIA	PA		07/31/2024		549		(16)			(16)		533	533			
100166962	BROOKLYN PARK	MN		09/13/2024		1,966		(36)			(36)		1,930	1,930			
100219725	SAN DIEGO	CA		07/07/2025		789		26			26		815	815			
100140519	YOUNGSVILLE	NC		01/19/2024		566		(14)			(14)		552	552			
100160211	LELAND	NC		07/18/2024		802		16			16		818	818			
100165650	KELLER	TX		10/04/2024		648		(54)			(54)		594	594			
100216563	POCONO LAKE	PA		06/23/2025		1,614		(57)			(57)		1,557	1,557			
100208954	LAWRENCEVILLE	GA		04/29/2025		711		2			2		713	713			
100143121	STILWELL	KS		02/16/2024		692		(17)			(17)		675	675			
100228644	MUNDELEIN	IL		08/11/2025		646		(22)			(22)		624	624			
100247046	MCKINNEY	TX		10/22/2025		876		(30)			(30)		846	846			
100237801	SEWELL	NJ		09/12/2025		2,083		(122)			(122)		1,961	1,961			
100237100	CHICAGO	IL		09/12/2025		625		(19)			(19)		606	606			
100174607	VERONA	NJ		10/31/2024		461		(30)			(30)		431	431			
100133523	HAVANA	FL		10/19/2023		629		(14)			(14)		615	615			
100139070	PEMBROKE PINES	FL		12/28/2023		862		12			12		874	874			
100179444	DENTON	TX		11/21/2024		801		21			21		822	822			
100119480	MIDLAND	TX		07/31/2023		896		18			18		914	914			
100198316	GROVE CITY	OH		02/28/2025		(1,777)		(12)	(1)		(11)		(1,788)	(1,788)			
100195124	GROVE CITY	OH		02/24/2025		(1,596)		(13)			(13)		(1,609)	(1,609)			
100206335	GREENVILLE	SC		04/17/2025		724		(17)			(17)		707	707			
100162855	FULSHEAR	TX		08/12/2024		820		17			17		837	837			
100136298	TULARE	CA		11/20/2023		991		10			10		1,001	1,001			
100089737	BAHIA DE BANDERAS	MEX		12/02/2022		769							769	769			
100182251	PFLUGERVILLE	TX		12/12/2024		865		62			62		927	927			
100277322	PAHRUMP	NV		02/12/2026		674		(13)			(13)		661	661			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237510	FRAMINGHAM	MA		09/12/2025		1,907		(80)			(80)		1,827	1,827			
100268853	TUSCALOOSA	AL		12/29/2025		725		(10)			(10)		715	715			
100253866	LAKE OZARK	MO		10/30/2025		575		(20)			(20)		555	555			
100151509	MANTECA	CA		05/10/2024		5,183		91			91		5,274	5,274			
100115391	PALM COAST	FL		07/17/2023		1,288		(69)			(69)		1,219	1,219			
100173512	BAKERSFIELD	CA		10/29/2024		422		(18)			(18)		404	404			
100149302	BLAKESLEE	PA		04/24/2024		676		(16)			(16)		660	660			
100186356	SPARKS	NV		12/30/2024		1,031		(1)			(1)		1,030	1,030			
100141547	FRESNO	CA		01/30/2024		565		(17)			(17)		548	548			
100182180	SAN ANTONIO	TX		12/12/2024		717		6			6		723	723			
100176981	JEFFERSON CITY	MO		01/16/2025		510		(24)			(24)		486	486			
100246133	BURLINGTON	VT		10/08/2025		2,753		(124)			(124)		2,629	2,629			
100255881	CYPRESS	TX		11/24/2025		3,846		(134)			(134)		3,712	3,712			
100147928	OCALA	FL		04/08/2024		913		42			42		955	955			
100163832	NORWALK	CT		09/27/2024		845		(28)			(28)		817	817			
100202512	BRUNSWICK	GA		03/21/2025		658		(17)			(17)		641	641			
100238923	VENICE	FL		09/23/2025		2,575		(97)			(97)		2,478	2,478			
100136624	HILLBORO	OR		11/22/2023		648		16			16		664	664			
100110218	OWINGS MILLS	MD		06/30/2023		828		2			2		830	830			
100179720	VON ORMY	TX		11/21/2024		1,085		56			56		1,141	1,141			
100086043	MATTHEWS	NC		08/24/2022		732		(6)			(6)		726	726			
100199975	OLYMPIA	WA		03/06/2025		703		(13)			(13)		690	690			
100228461	AUBURN	AL		08/11/2025		593		(27)			(27)		566	566			
100164606	KANNAPOLIS	NC		08/21/2024		759							759	759			
100115837	FORT WORTH	TX		07/20/2023		918		21			21		939	939			
100174076	PINELLAS PARK	FL		10/31/2024		837		(39)			(39)		798	798			
100172267	GREENVILLE	TX		10/21/2024		803		(15)			(15)		788	788			
100246826	BURTON	MI		10/16/2025		530		(25)			(25)		505	505			
100148452	AVE MARIA	FL		04/12/2024		843		15			15		858	858			
100219831	PIEDMONT	SC		07/08/2025		2,321		24			24		2,345	2,345			
100147845	PROVIDENCE VILLAGE	TX		04/08/2024		727		(10)			(10)		717	717			
100236000	FORNEY	TX		09/04/2025		633		(25)			(25)		608	608			
100129223	OCALA	FL		11/03/2023		639		(10)			(10)		629	629			
100081132	ANNA	TX		03/18/2022		1,183		(17)			(17)		1,166	1,166			
100190656	FAIRVIEW	NC		01/28/2025		1,781		26			26		1,807	1,807			
100150470	SURPRISE	AZ		05/03/2024		726		(8)			(8)		718	718			
100160956	HOUSTON	TX		07/24/2024		655		(18)			(18)		637	637			
100115736	LUTZ	FL		07/20/2023		847		2			2		849	849			
100155573	CORAL SPRINGS	FL		06/18/2024		501		(3)			(3)		498	498			
100255638	STRATTON	VT		11/24/2025		666		(24)			(24)		642	642			
100174308	WILSON	NC		10/31/2024		1,673		41			41		1,714	1,714			
100227962	PORTLAND	TX		08/04/2025		4,759		(5)			(5)		4,754	4,754			
100216324	FREDERICK	MD		06/20/2025		896		6			6		902	902			
100172191	PHOENIX	AZ		10/17/2024		696		(33)			(33)		663	663			
100173698	ROUND ROCK	TX		10/30/2024		695		(32)			(32)		663	663			
100150487	TURLOCK	CA		05/03/2024		669		(19)			(19)		650	650			
100158855	PUNTA GORDA	FL		07/12/2024		1,131		(29)			(29)		1,102	1,102			
100165900	LOS ANGELES	CA		08/30/2024		1,155		(54)			(54)		1,101	1,101			
100128738	GREECE	NY		09/21/2023		658		6			6		664	664			
100129647	CENTERTON	AR		09/29/2023		687		(1)			(1)		686	686			
100155130	CARTERSVILLE	GA		07/19/2024		1,908		(55)			(55)		1,853	1,853			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237129	PENSACOLA	FL		09/12/2025		546		(14)			(14)		532	532			
100171962	WILLOWBROOK	IL		10/17/2024		685		(18)			(18)		667	667			
100150549	WENTZVILLE	MO		05/03/2024		813		5			5		818	818			
100128221	AMERICAN CANYON	CA		09/14/2023		724		11			11		735	735			
100177707	RICHMOND	VA		11/19/2024		1,554		(47)			(47)		1,507	1,507			
100101572	DAVENPORT	FL		04/26/2023		790		(12)			(12)		778	778			
100151908	PORT LAVACA	TX		07/10/2024		805		(36)			(36)		769	769			
100179490	STEPHENS CITY	VA		11/21/2024		530		(1)	1		(2)		528	528			
100179492	STEPHENS CITY	VA		11/21/2024		785		(1)			(1)		784	784			
100195388	BOLIVIA	NC		02/24/2025		705		8			8		713	713			
100128338	HAGERSTOWN	MD		09/14/2023		1,368		(38)			(38)		1,330	1,330			
100271985	COLUMBIA	MD		01/08/2026		701		(11)			(11)		690	690			
100239002	THE VILLAGES	FL		09/23/2025		580		(22)			(22)		558	558			
100146998	MINT HILL	NC		03/27/2024		3,503		12			12		3,515	3,515			
100148976	NAPA	CA		04/17/2024		505		(15)			(15)		490	490			
100068226	GARY	IN		08/25/2021		1,458		(33)			(33)		1,425	1,425			
100227183	BAKERSFIELD	CA		07/30/2025		615		(21)			(21)		594	594			
100244625	MARBLE FALLS	TX		09/29/2025		600		(28)			(28)		572	572			
100150621	VAN ALSTYNE	TX		05/03/2024		1,627		(20)			(20)		1,607	1,607			
100134699	APPLE VALLEY	CA		10/30/2023		862		(2)			(2)		860	860			
100145819	FORT LAUDERDALE	FL		05/08/2024		238		(8)			(8)		230	230			
100186547	SUNSET	SC		12/30/2024		943		(27)			(27)		916	916			
100201592	WILLIS	TX		03/13/2025		612		(7)			(7)		605	605			
100084733	FEDERAL WAY	WA		08/02/2022		882		(1)			(1)		881	881			
100136146	GRAND PRAIRIE	TX		12/18/2023		484		(38)			(38)		446	446			
100060626	FEDERAL WAY	WA		06/01/2021		1,823		7			7		1,830	1,830			
100137619	FORT WORTH	TX		12/08/2023		833		46			46		879	879			
100253684	LAKELAND	FL		10/30/2025		609		(23)			(23)		586	586			
100060289	SOUTH PADRE ISLAND	TX		06/25/2021		1,754		(24)			(24)		1,730	1,730			
100162684	KYLE	TX		08/12/2024		652		(16)			(16)		636	636			
100151673	NEW ALBANY	IN		05/10/2024		693		(2)			(2)		691	691			
100171809	WINCHESTER	TN		10/17/2024		643		(27)			(27)		616	616			
100149426	PENDERGRASS	GA		04/24/2024		843		26			26		869	869			
100268179	GLEN ALLEN	VA		12/29/2025		709		(12)			(12)		697	697			
100129355	POST FALLS	ID		09/25/2023		912		49			49		961	961			
100253359	BOERNE	TX		10/30/2025		667		(17)			(17)		650	650			
100078330	SUGAR LAND	TX		02/10/2022		1,505		(130)			(130)		1,375	1,375			
100236020	FORT WORTH	TX		09/04/2025		623		(22)			(22)		601	601			
100238829	GROTTOES	VA		09/23/2025		626		(25)			(25)		601	601			
100186599	MURFREESBORO	TN		12/30/2024		1,137		56			56		1,193	1,193			
100137848	SAGINAW	MI		12/08/2023		5,899		31			31		5,930	5,930			
100186543	TUCSON	AZ		12/30/2024		624		(15)			(15)		609	609			
100283672	LAKELAND	FL		03/13/2026		376		(18)			(18)		358	358			
100267078	MCKINNEY	TX		12/23/2025		1,538		(35)			(35)		1,503	1,503			
100160984	NEW BRAUNFELS	TX		07/24/2024		845		28			28		873	873			
100179715	FORT WORTH	TX		11/21/2024		871		60			60		931	931			
100157456	LAWRENCEVILLE	GA		02/20/2025		611		(23)			(23)		588	588			
100152710	WAKE FOREST	NC		05/17/2024		819		42			42		861	861			
100268513	MUSKEGON	MI		12/29/2025		671		(17)			(17)		654	654			
100238962	MARMORA	NJ		09/23/2025		653		(22)			(22)		631	631			
100244949	CAROLINA BEACH	NC		09/29/2025		654		(23)			(23)		631	631			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068326	REDMOND	OR		08/25/2021		1,438		(36)			(36)		1,402	1,402			
100238358	GIBSONTON	FL		09/19/2025		561		(26)			(26)		535	535			
100126374	BAY SHORE	NY		08/30/2023		636		(18)			(18)		618	618			
100164985	NORTH LAS VEGAS	NV		08/28/2024		713		(15)			(15)		698	698			
100171537	OWASSO	OK		10/16/2024		818		3			3		821	821			
100211782	TELFORD	PA		05/19/2025		1,278		(48)			(48)		1,230	1,230			
100081062	FAIRBURN	GA		03/18/2022		1,447		38			38		1,485	1,485			
100201139	ANNA	TX		03/12/2025		636		(21)			(21)		615	615			
100148876	MINT HILL	NC		04/17/2024		5,756		(131)			(131)		5,625	5,625			
100268931	MCKINNEY	TX		12/29/2025		756		(7)			(7)		749	749			
100186608	FORT WORTH	TX		12/30/2024		813		34			34		847	847			
100181903	PALM BAY	FL		12/12/2024		676		(9)			(9)		667	667			
100171408	PLEASANTVILLE	NJ		10/16/2024		691		(24)			(24)		667	667			
100214773	RAMONA	CA		06/11/2025		618		(28)			(28)		590	590			
100137934	PORTERVILLE	CA		12/13/2023		648		10			10		658	658			
100154096	POST FALLS	ID		07/11/2024		622		(32)			(32)		590	590			
100194763	VENICE	FL		02/21/2025		790		16			16		806	806			
100238870	EDINBURG	TX		09/23/2025		675		(14)			(14)		661	661			
100149320	BREINIGSVILLE	PA		04/24/2024		718		(10)			(10)		708	708			
100178265	TULARE	CA		11/19/2024		704		2			2		706	706			
100218864	WATERBURY	CT		06/27/2025		630		(17)			(17)		613	613			
100143159	SURPRISE	AZ		02/16/2024		629		(9)			(9)		620	620			
100236324	GLENDALE	AZ		09/10/2025		575		(13)			(13)		562	562			
100079684	PARK CITY	UT		04/08/2022		1,134		(59)			(59)		1,075	1,075			
100166310	SEATTLE	WA		10/23/2024		724		(14)			(14)		710	710			
100154878	COLUMBUS	OH		07/19/2024		594		(21)			(21)		573	573			
100245631	TAYLOR	AZ		10/06/2025		577		(14)			(14)		563	563			
100181243	NORTH LAS VEGAS	NV		12/06/2024		703		14			14		717	717			
100172824	FAIRVIEW	OR		12/06/2024		755		1			1		756	756			
100228738	CROWN POINT	IN		08/11/2025		600		(23)			(23)		577	577			
100164272	GRAND PRAIRIE	TX		08/21/2024		830		(11)			(11)		819	819			
100216647	TAMPA	FL		06/23/2025		638		(9)			(9)		629	629			
100169111	LOGANVILLE	GA		09/27/2024		643		(27)			(27)		616	616			
100255473	BAKERSFIELD	CA		11/24/2025		717		(15)			(15)		702	702			
100243744	SPRING HILL	FL		09/29/2025		643		(2)			(2)		641	641			
100156374	GEORGETOWN	TX		07/25/2024		640		(24)			(24)		616	616			
100136283	HENDERSON	NV		11/20/2023		812		71			71		883	883			
100186090	INDIANAPOLIS	IN		01/31/2025		634		(30)			(30)		604	604			
100159657	DENAIR	CA		08/23/2024		685		(29)			(29)		656	656			
100163140	AUSTIN	TX		08/13/2024		642		(22)			(22)		620	620			
100164326	PENDERGRASS	GA		08/21/2024		805		11			11		816	816			
100171607	MUSE	OK		10/16/2024		482		(20)	1		(21)		461	461			
100079688	MIAMI	FL		04/08/2022		1,087		(95)			(95)		992	992			
100133667	CHARLOTTE	NC		10/23/2023		2,513		3			3		2,516	2,516			
100209313	BUCKEYE	AZ		04/29/2025		736		(16)			(16)		720	720			
100100691	GLENDALE	AZ		04/28/2023		1,000		40			40		1,040	1,040			
100264932	SKOKIE	IL		12/17/2025		3,877		(148)			(148)		3,729	3,729			
100238842	WENTZVILLE	MO		09/23/2025		405		(26)			(26)		379	379			
100205904	HENRICO	VA		04/14/2025		653		(8)			(8)		645	645			
100156120	STATEN ISLAND	NY		06/18/2024		605		(36)			(36)		569	569			
100175970	HALETHORPE	MD		11/14/2024		729		(2)			(2)		727	727			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193790	ORLANDO	FL		02/10/2025		648		1			1		649	649			
100255886	OCEAN CITY	MD		11/24/2025		933		(33)			(33)		900	900			
100129283	PRINCETON	TX		09/25/2023		718		6			6		724	724			
100218729	NESKOWIN	OR		06/27/2025		650		8			8		658	658			
100132759	LAS VEGAS	NV		11/03/2023		613		(9)			(9)		604	604			
100057988	LOMA LINDA	CA		06/30/2021		10,849		(232)			(232)		10,617	10,617			
100253343	PLANO	TX		10/30/2025		645		(26)			(26)		619	619			
100238825	SPOKANE	WA		09/23/2025		705		(12)			(12)		693	693			
100147774	CHAPEL HILL	NC		04/08/2024		705		(10)			(10)		695	695			
100152406	MIDLOTHIAN	VA		05/17/2024		2,332		(33)			(33)		2,299	2,299			
100099971	BAKERSFIELD	CA		03/28/2023		512		(20)			(20)		492	492			
100129588	LAS VEGAS	NV		09/29/2023		718		(5)			(5)		713	713			
100247135	RUNNING SPRINGS	CA		10/23/2025		501		(6)			(6)		495	495			
100159268	NORTH AURORA	IL		07/15/2024		637		(17)			(17)		620	620			
100188480	BLUE SPRINGS	MO		01/08/2025		6,605		(136)			(136)		6,469	6,469			
100198317	CYPRESS	TX		02/28/2025		1,373		2			2		1,375	1,375			
100100109	MEDFORD	OR		03/28/2023		1,205		13			13		1,218	1,218			
100144200	HOUSTON	TX		03/07/2024		780		13			13		793	793			
100109140	MIDLAND	TX		06/09/2023		614		(10)			(10)		604	604			
100153458	HACKETTSTOWN	NJ		05/30/2024		686		(36)			(36)		650	650			
100107813	PERRIS	CA		05/19/2023		820		3			3		823	823			
100253364	DULUTH	GA		10/30/2025		652		(18)			(18)		634	634			
100181273	NASHVILLE	TN		12/06/2024		6,257		(186)			(186)		6,071	6,071			
100171381	AMMON	ID		10/16/2024		721		(23)			(23)		698	698			
100190776	MIRAMAR	FL		01/27/2025		700		(2)			(2)		698	698			
100218769	TUSCALOOSA	AL		06/27/2025		654		(12)			(12)		642	642			
100156612	AZLE	TX		06/24/2024		655		(14)			(14)		641	641			
100110311	HAMDEN	CT		06/30/2023		830		(6)			(6)		824	824			
100247114	MONROE	NC		10/22/2025		772		(9)			(9)		763	763			
100155038	ORLANDO	FL		07/19/2024		559		(42)			(42)		517	517			
100169508	STRATFORD	CT		09/30/2024		679		(20)			(20)		659	659			
100071043	EPHRATA	PA		10/01/2021		1,691		(2)			(2)		1,689	1,689			
100081267	GREENVILLE	SC		03/18/2022		1,415		25			25		1,440	1,440			
100178246	LOS ANGELES	CA		11/19/2024		784		7			7		791	791			
100182607	EWING	NJ		12/12/2024		777		14			14		791	791			
100230141	HAUULA	HI		08/25/2025		573		(8)			(8)		565	565			
100182623	PINETOP	AZ		12/12/2024		780		11			11		791	791			
100144092	PROVIDENCE	UT		03/07/2024		673		(15)			(15)		658	658			
100190023	DAPHNE	AL		01/21/2025		854		66			66		920	920			
100132023	FORT WORTH	TX		10/13/2023		671		(9)			(9)		662	662			
100176528	FORKED RIVER	NJ		11/15/2024		492		(8)			(8)		484	484			
100238613	COLUMBUS	OH		09/19/2025		678		(13)			(13)		665	665			
100235906	LEXINGTON	KY		09/04/2025		681		(16)			(16)		665	665			
100175317	DELAND	FL		11/05/2024		741		(10)			(10)		731	731			
100212948	COLUMBIA	MD		05/29/2025		1,024		(40)			(40)		984	984			
100238605	COLUMBUS	OH		09/19/2025		681		(12)			(12)		669	669			
100065142	COLORADO SPRINGS	CO		07/14/2021		2,093		(47)			(47)		2,046	2,046			
100204144	NORWOOD	OH		03/28/2025		663		(8)			(8)		655	655			
100218157	SALEM	OR		07/22/2025		597		(18)			(18)		579	579			
100221144	MEDICINE PARK	OK		07/21/2025		670		(14)			(14)		656	656			
100179965	SUMTER	SC		11/25/2024		634		(17)			(17)		617	617			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132809	BRADENTON	FL		11/03/2023		5,505		114			114		5,619	5,619			
100162914	SAN DIEGO	CA		08/12/2024		663		(18)			(18)		645	645			
100195509	HOCKLEY	TX		02/24/2025		2,401		145			145		2,546	2,546			
100283402	HASLET	TX		03/11/2026		460		(14)			(14)		446	446			
100189922	MCKINNEY	TX		01/21/2025		2,455		226			226		2,681	2,681			
100163922	NOVI	MI		10/04/2024		725		(11)			(11)		714	714			
100153030	SACHSE	TX		06/27/2024		660		(25)			(25)		635	635			
100202636	MURFREESBORO	TN		03/24/2025		696		(5)			(5)		691	691			
100171195	HENDERSON	NV		11/22/2024		756		4			4		760	760			
100147690	ALBUQUERQUE	NM		04/05/2024		2,999		(83)			(83)		2,916	2,916			
100215373	WILMINGTON	NC		06/12/2025		724		8			8		732	732			
100151040	SAN MARCOS	TX		05/08/2024		883		38			38		921	921			
100192652	STEPHENS CITY	VA		02/10/2025		624		(20)			(20)		604	604			
100074099	CHARLESTON	SC		12/09/2021		8,547		(520)			(520)		8,027	8,027			
100150990	CUMMING	GA		05/08/2024		711		(4)			(4)		707	707			
100220968	PAWLEYS ISLAND	SC		07/18/2025		415		(11)			(11)		404	404			
100202701	RICHMOND	VA		03/24/2025		4,078		(113)			(113)		3,965	3,965			
100159509	WOODSTOCK	GA		07/15/2024		581		(17)			(17)		564	564			
100220615	ELKHORN	NE		07/15/2025		738		(25)			(25)		713	713			
100174724	FORT WASHINGTON	MD		10/31/2024		593		(26)			(26)		567	567			
100103013	BRIDGEPORT	CT		06/22/2023		614		(36)			(36)		578	578			
100257026	APEX	NC		11/26/2025		710		(22)			(22)		688	688			
100169421	MIAMI	FL		09/30/2024		939		(14)			(14)		925	925			
100245421	PALM BEACH GARDENS	FL		10/06/2025		650		(27)			(27)		623	623			
100161918	TAMPA	FL		07/31/2024		731		(8)			(8)		723	723			
100180065	CHARLOTTE	NC		11/25/2024		825		36			36		861	861			
100159359	VANCOUVER	WA		07/15/2024		4,351		68			68		4,419	4,419			
100151651	HASLET	TX		05/10/2024		746		9			9		755	755			
100188322	POWELL	TN		01/08/2025		733		6			6		739	739			
100188325	POWELL	TN		01/08/2025		733		6			6		739	739			
100253361	RAEFORD	NC		10/30/2025		742		(11)			(11)		731	731			
100146955	SANGER	TX		03/26/2024		658		(1)			(1)		657	657			
100213208	LAS VEGAS	NV		05/29/2025		1,266		(29)			(29)		1,237	1,237			
100024021	MIAMI	FL		09/10/2018		1,669		(19)			(19)		1,650	1,650			
100206769	MILWAUKEE	WI		04/23/2025		575		(21)			(21)		554	554			
100282162	CLINTON	IA		02/27/2026		360		(13)			(13)		347	347			
100078345	TEMPE	AZ		02/10/2022		1,358		(76)			(76)		1,282	1,282			
100205939	CONCORD	NC		04/15/2025		1,684		(15)			(15)		1,669	1,669			
100168263	MOORESVILLE	NC		09/20/2024		722		(8)			(8)		714	714			
100253087	BENSALEM	PA		10/30/2025		662		(23)			(23)		639	639			
100221570	HAUULA	HI		07/22/2025		711		(33)			(33)		678	678			
100100935	KATY	TX		04/28/2023		644		(23)			(23)		621	621			
100268304	MECHANICSVILLE	VA		12/29/2025		13,661		(105)			(105)		13,556	13,556			
100177646	NORTH PORT	FL		01/16/2025		724		(22)			(22)		702	702			
100177211	CAMDEN	SC		01/16/2025		711		(9)			(9)		702	702			
100228564	ANNA	TX		08/11/2025		669		(16)			(16)		653	653			
100228536	LYON STATION	PA		08/11/2025		668		(15)			(15)		653	653			
100213139	WALNUT CREEK	CA		05/29/2025		57,167		(1,320)			(1,320)		55,847	55,847			
100244873	LITTLETON	CO		09/29/2025		642		(28)			(28)		614	614			
100071587	BROOKLYN PARK	MN		10/14/2021		2,567		(75)			(75)		2,492	2,492			
100148051	MELISSA	TX		04/10/2024		8,200		(200)			(200)		8,000	8,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277687	GROVETOWN	GA		02/19/2026		685		(27)			(27)		658	658			
100133405	SACRAMENTO	CA		11/21/2023		638		(11)			(11)		627	627			
100218893	CLARYVILLE	NY		06/27/2025		589		(6)			(6)		583	583			
100243402	BUFORD	GA		09/26/2025		612		(29)			(29)		583	583			
100148368	SPRING	TX		04/12/2024		780		5			5		785	785			
100203338	SAVANNAH	GA		03/27/2025		921		(27)			(27)		894	894			
100207310	EWING	NJ		04/28/2025		1,939		(85)			(85)		1,854	1,854			
100109083	KISSIMMEE	FL		06/05/2023		645		(13)			(13)		632	632			
100195410	DENVER	CO		02/24/2025		878		79			79		957	957			
100229457	HARRISON	AR		08/15/2025		537		(7)			(7)		530	530			
100192751	DURHAM	NC		02/10/2025		1,645		22			22		1,667	1,667			
100163968	SAN BERNARDINO	CA		10/04/2024		749		(2)			(2)		747	747			
100220530	FLOWERY BRANCH	GA		07/15/2025		697		(3)			(3)		694	694			
100180061	DUCK CREEK VILLAGE	UT		11/25/2024		745		(7)			(7)		738	738			
100228582	TAVARES	FL		08/11/2025		911		(17)			(17)		894	894			
100090321	DALLAS	TX		01/06/2023		580		(27)			(27)		553	553			
100149361	LEHI	UT		04/24/2024		765		(6)			(6)		759	759			
100186983	MCGREGOR	MN		01/07/2025		813		4			4		817	817			
100235882	SPRINGFIELD	GA		09/04/2025		716		(14)			(14)		702	702			
100159511	HICKMAN	NE		07/15/2024		633		(18)			(18)		615	615			
100169813	KANSAS CITY	MO		09/30/2024		756		(22)			(22)		734	734			
100195111	ALLENTOWN	PA		02/24/2025		523		(25)			(25)		498	498			
100284740	WILLINGBORO	NJ		03/27/2026		724		(8)			(8)		716	716			
100220163	ORLANDO	FL		07/11/2025		611		(14)			(14)		597	597			
100172902	BAKERSFIELD	CA		10/25/2024		801		(6)			(6)		795	795			
100192166	BETHLEHEM	PA		01/31/2025		640		(21)			(21)		619	619			
100268643	REPUBLIC	MO		12/29/2025		4,431		(96)			(96)		4,335	4,335			
100188484	HOUSTON	TX		01/08/2025		799		46			46		845	845			
100149906	SAN JOSE	CA		04/29/2024		637		(13)			(13)		624	624			
100148640	MC KENZIE	TN		05/15/2024		633		(9)			(9)		624	624			
100238584	STILLWATER	OK		09/19/2025		657		(25)			(25)		632	632			
100228616	RALEIGH	NC		08/11/2025		696		(11)			(11)		685	685			
100023446	SACRAMENTO	CA		08/16/2018		4,582		19			19		4,601	4,601			
100130375	OCALA	FL		09/28/2023		661		(15)			(15)		646	646			
100153472	ROTONDA WEST	FL		05/30/2024		623		4			4		627	627			
100208563	CUMMING	GA		04/29/2025		1,206		(31)			(31)		1,175	1,175			
100206730	TRUSSVILLE	AL		04/23/2025		613		(18)			(18)		595	595			
100172392	MURFREESBORO	TN		10/23/2024		819							819	819			
100169717	PATTERSON	NY		09/30/2024		795		(21)			(21)		774	774			
100206286	SAN TAN VALLEY	AZ		04/17/2025		761		(5)			(5)		756	756			
100198883	MARGATE	FL		02/28/2025		726		7			7		733	733			
100163056	FORT MYERS	FL		08/13/2024		609		(19)			(19)		590	590			
100188537	WESLEY CHAPEL	FL		01/08/2025		641		(25)			(25)		616	616			
100163141	SANFORD	FL		08/13/2024		2,275		(49)			(49)		2,226	2,226			
100147995	LAKE WYLIE	SC		04/10/2024		817		33			33		850	850			
100164637	STOCKTON	CA		08/21/2024		698		(6)			(6)		692	692			
100244675	FAYETTEVILLE	AR		09/29/2025		653		(19)			(19)		634	634			
100268661	MEMPHIS	TN		12/29/2025		756		(8)			(8)		748	748			
100159425	CHATTANOOGA	TN		07/15/2024		3,110		(76)			(76)		3,034	3,034			
100139281	NORTH RICHLAND HILLS	TX		12/28/2023		762		(32)			(32)		730	730			
100185372	SIERRA VISTA	AZ		12/20/2024		790		22			22		812	812			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131718	MONTGOMERY VILLAGE	MD		10/06/2023		802		35			35		837	837			
100154597	CHINO	CA		06/14/2024		684		(20)			(20)		664	664			
100174936	DALLAS	GA		10/31/2024		700		(36)			(36)		664	664			
100204078	BAKERSFIELD	CA		03/28/2025		639		(30)			(30)		609	609			
100213766	NORTH LAUDERDALE	FL		05/29/2025		413		(8)			(8)		405	405			
100127927	BARTLETT	TN		09/08/2023		720		11			11		731	731			
100161354	FORNEY	TX		07/25/2024		635		(16)			(16)		619	619			
100169732	DURHAM	NC		09/30/2024		707		(16)			(16)		691	691			
100143234	FORT WORTH	TX		02/16/2024		847		12			12		859	859			
100189895	PRINCETON	TX		01/21/2025		2,263		(33)			(33)		2,230	2,230			
100152874	LAUDERHILL	FL		05/22/2024		710		(34)			(34)		676	676			
100214217	SARASOTA	FL		05/30/2025		642		(1)			(1)		641	641			
100277289	ESCONDIDO	CA		02/12/2026		3,328		181			181		3,509	3,509			
100228625	FRANKLIN	IN		08/11/2025		663		(20)			(20)		643	643			
100171543	MYRTLE BEACH	SC		10/16/2024		6,176		(98)			(98)		6,078	6,078			
100162260	PUNTA GORDA	FL		09/06/2024		743		(8)			(8)		735	735			
100149859	ST. AUGUSTINE	FL		04/29/2024		586		(4)			(4)		582	582			
100164300	BOWIE	MD		08/21/2024		731		4			4		735	735			
100245008	CHINCOTEAGUE	VA		09/29/2025		868		(31)			(31)		837	837			
100115658	NAVARRE	FL		07/19/2023		3,504		(123)			(123)		3,381	3,381			
100081435	WENDELL	NC		03/18/2022		1,350		28			28		1,378	1,378			
100211254	ELLICOTT CITY	MD		05/15/2025		1,397		(83)			(83)		1,314	1,314			
100131744	MANCHESTER	TN		10/06/2023		1,997		64			64		2,061	2,061			
100114582	VICTORVILLE	CA		06/29/2023		543		(17)			(17)		526	526			
100180546	CHICAGO	IL		11/26/2024		2,281		(4)			(4)		2,277	2,277			
100115821	ROSEMOUNT	MN		07/20/2023		978		16			16		994	994			
100202727	JACKSONVILLE	FL		03/24/2025		638		(14)			(14)		624	624			
100212944	WATKINSVILLE	GA		05/29/2025		1,525		(60)			(60)		1,465	1,465			
100229517	CEDAR CITY	UT		08/15/2025		665		(8)			(8)		657	657			
100156785	LEHIGH ACRES	FL		06/26/2024		685		21			21		706	706			
100182117	CASA GRANDE	AZ		12/12/2024		1,521		(9)			(9)		1,512	1,512			
100172265	EDINBURG	TX		10/21/2024		936		(18)			(18)		918	918			
100172116	EAGLE RIVER	AK		10/17/2024		690		(13)			(13)		677	677			
100215279	HARPERS FERRY	WV		06/12/2025		831		(28)			(28)		803	803			
100152638	AUBURN	GA		05/17/2024		837		49			49		886	886			
100194745	MIAMI	FL		02/21/2025		719		(12)			(12)		707	707			
100228357	PENNSVILLE	NJ		08/11/2025		572		(16)			(16)		556	556			
100202825	DELRAY BEACH	FL		03/24/2025		813		(31)			(31)		782	782			
100139960	OCALA	FL		01/09/2024		1,335		17			17		1,352	1,352			
100168391	KATY	TX		09/25/2024		779		(5)			(5)		774	774			
100169440	CHICAGO	IL		09/30/2024		458		(7)			(7)		451	451			
100170509	AGAWAM	MA		10/09/2024		463		(13)			(13)		450	450			
100218629	IRVING	TX		06/27/2025		678		(6)			(6)		672	672			
100182296	NEWMAN LAKE	WA		12/12/2024		2,147		113			113		2,260	2,260			
100120247	MIAMI	FL		08/18/2023		936		(13)			(13)		923	923			
100157077	GARDEN GROVE	CA		02/20/2025		657		(4)			(4)		653	653			
100246785	LOGANVILLE	GA		10/15/2025		2,671		(67)			(67)		2,604	2,604			
100247232	MIDLAND	TX		10/23/2025		601		(21)			(21)		580	580			
100151694	CLEARWATER	FL		05/10/2024		620		8			8		628	628			
100162896	BENTONVILLE	AR		08/12/2024		599		(13)			(13)		586	586			
100253368	NEWNAN	GA		10/30/2025		888		(33)			(33)		855	855			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137181	MEBANE	NC		11/28/2023		816		(18)			(18)		798	798			
100107958	LAKE GENEVA	WI		06/29/2023		692		(2)			(2)		690	690			
100151358	CHARLOTTE	NC		05/10/2024		519		2			2		521	521			
100206484	MYRTLE BEACH	SC		04/22/2025		704		10			10		714	714			
100164284	BELLINGHAM	WA		08/21/2024		934		(12)			(12)		922	922			
100194017	SAN ANTONIO	TX		02/11/2025		618		(19)			(19)		599	599			
100199312	MANASSAS	VA		03/05/2025		583		(22)			(22)		561	561			
100152791	LANCASTER	CA		05/22/2024		454		(28)			(28)		426	426			
100110603	GULFPORT	FL		06/30/2023		2,122		15			15		2,137	2,137			
100127533	FORT WORTH	TX		09/08/2023		1,065		41			41		1,106	1,106			
100199342	STOCKTON	CA		03/05/2025		583		(22)			(22)		561	561			
100174622	RIO RANCHO	NM		10/31/2024		267		(9)			(9)		258	258			
100180281	FATE	TX		11/25/2024		915		8			8		923	923			
100229804	FORISTELL	MO		08/18/2025		826		(21)			(21)		805	805			
100066271	MARGATE	FL		08/02/2021		1,610		(3)			(3)		1,607	1,607			
100188574	CHANDLER	AZ		02/10/2025		608		(24)			(24)		584	584			
100247817	WESTON	FL		10/29/2025		1,441		(37)			(37)		1,404	1,404			
100143270	FORT WORTH	TX		02/16/2024		805							805	805			
100101648	HAINES CITY	FL		04/26/2023		884		7			7		891	891			
100148678	POMPANO BEACH	FL		04/16/2024		613		(19)			(19)		594	594			
100143377	LAKELAND	FL		02/16/2024		1,118		(23)			(23)		1,095	1,095			
100209439	BAKERSFIELD	CA		04/29/2025		600		(24)			(24)		576	576			
100079686	GLENDALE	AZ		04/25/2022		1,189		(52)			(52)		1,137	1,137			
100261239	GARNER	NC		12/05/2025		771		(2)			(2)		769	769			
100132134	ROGERS	AR		10/13/2023		725		(3)			(3)		722	722			
100220538	DENVER	CO		07/15/2025		669		(23)			(23)		646	646			
100065534	WESTERN SPRINGS	IL		07/28/2021		1,478		(44)			(44)		1,434	1,434			
100173918	NORTH LAS VEGAS	NV		10/31/2024		601		(28)			(28)		573	573			
100244847	MIDLAND	TX		09/29/2025		736		(15)			(15)		721	721			
100057746	MANCHESTER	NH		06/30/2021		1,458		(42)			(42)		1,416	1,416			
100165703	WILMINGTON	NC		08/29/2024		587		(18)			(18)		569	569			
100060176	BERWYN	IL		06/25/2021		1,442		(19)			(19)		1,423	1,423			
100101686	SPRING VALLEY	NY		04/26/2023		712		(7)			(7)		705	705			
100261344	MEMPHIS	TN		12/08/2025		775		30			30		805	805			
100185215	ALLEN	TX		01/24/2025		752		(8)			(8)		744	744			
100117735	MELISSA	TX		07/20/2023		784		58			58		842	842			
100128410	SEBASTIAN	FL		09/15/2023		549		(35)			(35)		514	514			
100137777	BEREA	KY		12/08/2023		682		(1)			(1)		681	681			
100215364	LAS VEGAS	NV		06/12/2025		1,039		(2)			(2)		1,037	1,037			
100219956	FORT MYERS	FL		07/10/2025		631		(27)			(27)		604	604			
100238540	PEARLAND	TX		09/19/2025		991		(13)			(13)		978	978			
100210879	FLOWER MOUND	TX		05/15/2025		1,437		(47)			(47)		1,390	1,390			
100216510	HAMBURG	IA		06/23/2025		587		(15)			(15)		572	572			
100272241	OAKLAND PARK	FL		01/08/2026		647		(22)			(22)		625	625			
100191225	VILLA RICA	GA		01/29/2025		1,103		(48)			(48)		1,055	1,055			
100153360	HEATHSVILLE	VA		05/30/2024		686		(3)			(3)		683	683			
100209372	ASHEVILLE	NC		04/29/2025		632		(19)			(19)		613	613			
100149927	PASADENA	CA		06/07/2024		3,880		(201)			(201)		3,679	3,679			
100200369	LA GRANDE	OR		03/10/2025		636		(23)			(23)		613	613			
100132475	PALM HARBOR	FL		11/03/2023		674		13			13		687	687			
100268510	LENEXA	KS		12/29/2025		724		4			4		728	728			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128409	GUYTON	GA		09/15/2023		2,292		(21)			(21)		2,271	2,271			
100117022	CALDWELL	ID		07/20/2023		904		170			170		1,074	1,074			
100180257	CYPRESS	TX		11/25/2024		705		(13)			(13)		692	692			
100161180	COLUMBUS	OH		07/25/2024		350		(19)			(19)		331	331			
100181889	DELTONA	FL		12/12/2024		4,443		(53)			(53)		4,390	4,390			
100129976	SPARROW BUSH	NY		09/27/2023		677		(19)			(19)		658	658			
100202895	FORT WORTH	TX		03/24/2025		2,124		142			142		2,266	2,266			
100071822	OCOEE	FL		10/14/2021		1,478		(33)			(33)		1,445	1,445			
100207485	ARLINGTON HEIGHTS	IL		04/29/2025		677		(32)			(32)		645	645			
100138317	GRANBURY	TX		12/18/2023		716		8			8		724	724			
100114567	BEACH PARK	IL		06/29/2023		1,153		(6)			(6)		1,147	1,147			
100135439	MECHANICSVILLE	VA		11/13/2023		604		(6)			(6)		598	598			
100198963	FRANKLINTON	NC		02/28/2025		538		(11)			(11)		527	527			
100182239	FORT WORTH	TX		12/12/2024		893		78			78		971	971			
100189465	IRVING	TX		01/15/2025		628		(11)			(11)		617	617			
100195116	MYRTLE BEACH	SC		02/24/2025		816		81			81		897	897			
100228504	OCALA	FL		08/11/2025		750		(31)			(31)		719	719			
100150574	LAS VEGAS	NV		05/03/2024		1,635		(40)			(40)		1,595	1,595			
100153270	CRESCENT CITY	CA		05/30/2024		698		1			1		699	699			
100205828	SANGER	TX		04/14/2025		907		(22)			(22)		885	885			
100214623	BLUFFTON	SC		06/10/2025		1,486		(19)			(19)		1,467	1,467			
100201000	TACOMA	WA		03/12/2025		2,289		(1)			(1)		2,288	2,288			
100148930	EAGLE RIVER	AK		04/17/2024		724		(24)			(24)		700	700			
100257630	ATLANTA	GA		11/26/2025		3,023		(170)			(170)		2,853	2,853			
100162628	DALLAS	TX		08/12/2024		661		(13)			(13)		648	648			
100204641	PHOENIX	AZ		04/04/2025		616		(22)			(22)		594	594			
100065851	LOS ANGELES	CA		07/27/2021		1,558		4			4		1,562	1,562			
100229623	BILLINGS	MT		08/15/2025		621		(29)			(29)		592	592			
100203158	CAROLINA BEACH	NC		03/27/2025		619		(24)			(24)		595	595			
100210296	TOBYHANNA	PA		05/09/2025		650		1			1		651	651			
100209510	CHARLOTTESVILLE	VA		05/02/2025		2,722		(7)			(7)		2,715	2,715			
100168380	MONROE	NC		09/25/2024		662		(23)			(23)		639	639			
100153903	HIRAM	GA		06/05/2024		533		(33)			(33)		500	500			
100119219	LAS VEGAS	NV		07/31/2023		931		43			43		974	974			
100284845	LAS VEGAS	NV		03/27/2026		630		(24)			(24)		606	606			
100117694	WEST HARTFORD	CT		07/20/2023		915		92			92		1,007	1,007			
100142717	SAN MARCOS	TX		02/08/2024		788		7			7		795	795			
100068348	VENICE	FL		08/25/2021		925		(17)	2		(19)		906	906			
100135825	ROSHARON	TX		11/10/2023		748		37			37		785	785			
100218732	EDMOND	OK		06/27/2025		642		(17)			(17)		625	625			
100081043	GOLETA	CA		03/18/2022		1,409		45			45		1,454	1,454			
100189187	FORT WORTH	TX		01/13/2025		614		(22)			(22)		592	592			
100274107	CHEYENNE	WY		01/27/2026		654		(20)			(20)		634	634			
100090958	HUDSON	MA		01/31/2023		655		(29)			(29)		626	626			
100161336	GEORGETOWN	TX		07/25/2024		715		(10)			(10)		705	705			
100175980	GREENVILLE	TX		11/14/2024		615		(4)			(4)		611	611			
100209623	REHOBOTH BEACH	DE		05/02/2025		677		(13)			(13)		664	664			
100212696	NORTH MYRTLE BEACH	SC		05/28/2025		687		(23)			(23)		664	664			
100087977	MONROE	CT		10/25/2022		703		(4)			(4)		699	699			
100190979	LAKEWOOD	WA		01/28/2025		1,292		33			33		1,325	1,325			
100211867	CUMMING	GA		05/19/2025		591		(15)			(15)		576	576			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180355	WILMINGTON	DE		11/25/2024		699		(18)			(18)		681	681			
100138243	DAVENPORT	FL		12/14/2023		628		26			26		654	654			
100161046	POINCIANA	FL		07/24/2024		750		(7)			(7)		743	743			
100253670	IDAHO FALLS	ID		10/30/2025		725		(18)			(18)		707	707			
100209325	LINCOLN	NE		04/29/2025		458		(20)	1		(21)		437	437			
100116671	WEST VALLEY	UT		07/20/2023		1,067		191			191		1,258	1,258			
100134307	TUCSON	AZ		10/27/2023		586		(28)			(28)		558	558			
100201331	DALLAS	TX		03/12/2025		11,412		136			136		11,548	11,548			
100149570	PORT JEFFERSON STATION	NY		04/26/2024		882		(33)			(33)		849	849			
100140044	ARLINGTON	TX		01/09/2024		1,307		(26)			(26)		1,281	1,281			
100168179	FORT COLLINS	CO		09/20/2024		1,362		9			9		1,371	1,371			
100152365	KNOXVILLE	TN		05/17/2024		689		(2)			(2)		687	687			
100188534	EMMETT	ID		01/08/2025		627		(21)			(21)		606	606			
100211858	ARLINGTON	TX		05/19/2025		3,782		(39)			(39)		3,743	3,743			
100202731	LANCASTER	OH		03/24/2025		641		(18)			(18)		623	623			
100175851	MONTICELLO	NY		11/12/2024		683		2			2		685	685			
100212979	HEBER CITY	UT		05/29/2025		1,652		(38)			(38)		1,614	1,614			
100078274	HOMESTEAD	FL		02/10/2022		1,308		(33)			(33)		1,275	1,275			
100161488	FLOWER MOUND	TX		07/30/2024		1,351		(43)			(43)		1,308	1,308			
100133634	FAIRHOPE	AL		10/23/2023		893		63			63		956	956			
100246150	HAMPTON	VA		10/08/2025		494		(22)			(22)		472	472			
100182504	HOUSTON	TX		12/12/2024		781		2			2		783	783			
100081341	VIRGINIA BEACH	VA		03/18/2022		1,782		39			39		1,821	1,821			
100162843	THE WOODLANDS	TX		08/12/2024		643		(15)			(15)		628	628			
100162847	THE WOODLANDS	TX		08/12/2024		643		(15)			(15)		628	628			
100202474	CHINCOTEAGUE ISLAND	VA		03/21/2025		602		(18)			(18)		584	584			
100129492	MURRELLS INLET	SC		09/29/2023		674		(10)			(10)		664	664			
100197656	SPRING GROVE	IL		02/26/2025		520		(26)			(26)		494	494			
100067524	GARNER	NC		09/23/2021		1,383		(42)			(42)		1,341	1,341			
100107795	FRANKLIN	VA		05/19/2023		955		71			71		1,026	1,026			
100186422	HOLYOKE	MA		12/30/2024		635		(14)			(14)		621	621			
100181258	ATLANTA	GA		12/06/2024		632		(11)			(11)		621	621			
100152901	BRIDGEPORT	CT		05/22/2024		1,252		(46)			(46)		1,206	1,206			
100138304	MYRTLE BEACH	SC		12/18/2023		1,410		67			67		1,477	1,477			
100160019	SURPRISE	AZ		07/17/2024		649		(23)			(23)		626	626			
100177466	TONOPAH	AZ		01/16/2025		682		(32)			(32)		650	650			
100143563	MONTICELLO	NY		02/21/2024		666		(16)			(16)		650	650			
100203147	COLORADO SPRINGS	CO		03/27/2025		1,011		(20)			(20)		991	991			
100091321	SARASOTA	FL		01/13/2023		541		59			59		600	600			
100235894	LOMBARD	IL		09/04/2025		2,068		(75)			(75)		1,993	1,993			
100228729	CHARLOTTE	NC		08/11/2025		633		(17)			(17)		616	616			
100159426	HUDSON	FL		07/15/2024		457		(15)			(15)		442	442			
100171700	GLASSBORO	NJ		10/16/2024		581		(21)			(21)		560	560			
100282371	MC KINNEY	TX		02/27/2026		9,317		473			473		9,790	9,790			
100171713	CONCORD	NC		10/17/2024		727		(13)			(13)		714	714			
100247085	PUNTA GORDA	FL		10/22/2025		633		(9)			(9)		624	624			
100163988	EAU CLAIRE	WI		08/21/2024		504		(21)			(21)		483	483			
100133142	DAVENPORT	FL		11/29/2023		601		(8)			(8)		593	593			
100188529	LA PINE	OR		01/08/2025		1,202		(41)			(41)		1,161	1,161			
100057628	CAPE CORAL	FL		06/30/2021		1,109		(19)			(19)		1,090	1,090			
100207559	SAN RAMON	CA		04/29/2025		1,457		(74)			(74)		1,383	1,383			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127573	PINELLAS PARK	FL		09/08/2023		2,896		109			109		3,005	3,005			
100150961	AUBREY	TX		05/08/2024		1,542		14			14		1,556	1,556			
100215758	CAPE CORAL	FL		06/12/2025		669		(1)			(1)		668	668			
100081253	LEXINGTON PARK	MD		03/18/2022		1,664		69			69		1,733	1,733			
100139058	NEW ROCHELLE	NY		12/28/2023		613		3			3		616	616			
100166260	CLARKESVILLE	GA		09/09/2024		701		(16)			(16)		685	685			
100186694	CHARLOTTE	NC		12/31/2024		600		(28)			(28)		572	572			
100129307	CHARLOTTE	NC		09/25/2023		679							679	679			
100110073	RANDALLSTOWN	MD		06/23/2023		660		(16)			(16)		644	644			
100143209	HOUSTON	TX		02/16/2024		648		(8)			(8)		640	640			
100272289	OVERLAND PARK	KS		01/08/2026		703		(18)			(18)		685	685			
100200408	SAINT AUGUSTINE	FL		03/10/2025		646		(20)			(20)		626	626			
100192587	ELVERSON	PA		02/10/2025		618		(20)			(20)		598	598			
100244707	GAINESVILLE	GA		09/29/2025		718		(16)			(16)		702	702			
100137758	HENDERSON	NV		12/08/2023		798		32			32		830	830			
100238473	WAUWATOSA	WI		09/19/2025		740		(14)			(14)		726	726			
100207078	AUBURN	AL		04/24/2025		624		(17)			(17)		607	607			
100168275	CARY	NC		09/20/2024		784		(25)			(25)		759	759			
100084799	VANCOUVER	WA		08/02/2022		895		5			5		900	900			
100206513	GLENDALE	AZ		04/22/2025		2,797		(73)			(73)		2,724	2,724			
100182060	PHOENIX	AZ		12/12/2024		1,631		66			66		1,697	1,697			
100194545	WINDER	GA		02/14/2025		1,184		(35)			(35)		1,149	1,149			
100166969	FORT WORTH	TX		09/13/2024		609		(20)			(20)		589	589			
100235419	CARLSBAD	CA		08/29/2025		737		(17)			(17)		720	720			
100268733	HOUSTON	TX		12/29/2025		702		(13)			(13)		689	689			
100161388	FORNEY	TX		07/25/2024		867		(11)			(11)		856	856			
100188894	HOUSTON	TX		01/09/2025		602		(1)			(1)		601	601			
100165259	POOLESVILLE	MD		08/29/2024		585		(22)			(22)		563	563			
100155296	SAN DIEGO	CA		07/19/2024		555		(44)			(44)		511	511			
100118761	MULBERRY	FL		07/25/2023		2,013		(36)			(36)		1,977	1,977			
5.00008E+11	VOORBURG	NLD		12/23/2025		27							27		(27)		(27)
100215514	PROSPECT PARK	NJ		06/12/2025		959		(29)			(29)		930	930			
100220514	RIO COMMUNITIES	NM		07/15/2025		822		(28)			(28)		794	794			
100228496	THOMASVILLE	GA		08/11/2025		637		(20)			(20)		617	617			
100182647	NEW BROCKTON	AL		12/12/2024		1,192		(3)			(3)		1,189	1,189			
100284128	GLEN ALLEN	VA		03/30/2026		282		(8)			(8)		274	274			
100282895	SALINAS	CA		03/02/2026		1,878		(124)			(124)		1,754	1,754			
100255820	AURORA	IL		11/24/2025		763		(8)			(8)		755	755			
100182597	OLATHE	KS		12/12/2024		2,743		(7)			(7)		2,736	2,736			
100161517	AUBURN	GA		07/30/2024		52,781		(1,512)			(1,512)		51,269	51,269			
100189935	HUNTLEY	IL		01/21/2025		874		59			59		933	933			
100173098	PALM BAY	FL		10/30/2024		625		(25)			(25)		600	600			
100162557	CALDWELL	ID		08/12/2024		619		(11)			(11)		608	608			
100135202	OWATONNA	MN		11/07/2023		531		5			5		536	536			
100149449	WAKE FOREST	NC		04/24/2024		1,980		48			48		2,028	2,028			
100186724	DORAL	FL		12/31/2024		649		(30)			(30)		619	619			
100148033	MELISSA	TX		04/10/2024		717		(9)			(9)		708	708			
100110680	DUBLIN	OH		06/30/2023		861		13			13		874	874			
100168389	DAYTON	MN		09/25/2024		877		26			26		903	903			
100108938	WOODWAY	TX		05/31/2023		665		(45)			(45)		620	620			
100228405	EAGLE LAKE	FL		08/11/2025		894		(32)			(32)		862	862			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284829	SYLMAR	CA		03/27/2026		599		(22)			(22)		577	577			
100155136	OCEANSIDE	CA		07/19/2024		886		(9)			(9)		877	877			
100228098	NIBLEY	UT		08/07/2025		657		(14)			(14)		643	643			
100148822	MINNEAPOLIS	MN		04/17/2024		640		(20)			(20)		620	620			
100065771	LEXINGTON PARK	MD		07/28/2021		1,487		(8)			(8)		1,479	1,479			
100084669	RAWLINS	WY		08/02/2022		634		(31)			(31)		603	603			
100063541	MILACA	MN		07/01/2021		1,010		(2)			(2)		1,008	1,008			
100141768	DELRAN	NJ		01/30/2024		344		(5)			(5)		339	339			
100214674	DORAVILLE	GA		06/11/2025		613		(20)			(20)		593	593			
100179628	WILLOUGHBY HILLS	OH		11/21/2024		630		(16)			(16)		614	614			
100170412	CHARLOTTE	NC		10/09/2024		641		(27)			(27)		614	614			
100230661	CHAMBLEE	GA		08/29/2025		1,130		(45)			(45)		1,085	1,085			
100115069	CHARLOTTE	NC		07/14/2023		1,124		(14)			(14)		1,110	1,110			
100140574	OAKTON	VA		01/19/2024		659		(15)			(15)		644	644			
100211321	CHARLOTTESVILLE	VA		05/15/2025		1,357		(69)			(69)		1,288	1,288			
100115691	APPLE VALLEY	CA		07/20/2023		693		(10)			(10)		683	683			
100100623	ROCHESTER	WA		04/27/2023		632		(22)			(22)		610	610			
100171866	LINDA	CA		10/17/2024		816		(16)			(16)		800	800			
100067566	ALBUQUERQUE	NM		09/23/2021		1,359		(45)			(45)		1,314	1,314			
100165481	LOUISVILLE	KY		08/29/2024		675		(14)			(14)		661	661			
100065309	PORT ARANSAS	TX		07/28/2021		1,401		(46)			(46)		1,355	1,355			
100148060	GRAHAM	NC		04/10/2024		821		14			14		835	835			
100236825	ATLANTA	GA		09/12/2025		607		(21)			(21)		586	586			
100142167	DACULA	GA		02/29/2024		9,157		(252)			(252)		8,905	8,905			
100102086	MARANA	AZ		04/14/2023		612		(23)			(23)		589	589			
100134714	DORAL	FL		10/30/2023		613		(3)			(3)		610	610			
100116723	HOMESTEAD	FL		07/20/2023		906		88			88		994	994			
100243925	MECHANICSVILLE	VA		09/29/2025		5,726		(290)			(290)		5,436	5,436			
100218486	NEW FAIRFIELD	CT		06/27/2025		2,300		(108)			(108)		2,192	2,192			
100238032	FRESNO	CA		10/03/2025		1,402		(66)			(66)		1,336	1,336			
100119097	CINCINNATI	OH		07/28/2023		872		163			163		1,035	1,035			
100068294	LAS VEGAS	NV		08/25/2021		1,412		(34)			(34)		1,378	1,378			
100138868	TAMPA	FL		12/21/2023		658		(17)			(17)		641	641			
100266844	METAIRIE	LA		12/23/2025		819		(24)			(24)		795	795			
100071182	MIDLAND	TX		10/01/2021		1,620		(2)			(2)		1,618	1,618			
100151263	ABINGDON	VA		05/10/2024		1,341							1,341	1,341			
100169119	WAXAHACHIE	TX		09/27/2024		647		(20)			(20)		627	627			
100255908	UNIVERSITY HEIGHTS	OH		11/24/2025		431		(17)			(17)		414	414			
100192418	DAVENPORT	FL		02/07/2025		629		(18)			(18)		611	611			
100164605	KANNAPOLIS	NC		08/21/2024		575		(8)			(8)		567	567			
100219350	SAINT AUGUSTINE	FL		06/30/2025		632		(3)			(3)		629	629			
100195515	ROYSE CITY	TX		02/24/2025		791		40			40		831	831			
100163877	ANSON	TX		09/27/2024		4,590		(149)			(149)		4,441	4,441			
100268761	MONROE	NC		12/29/2025		1,075		(9)			(9)		1,066	1,066			
100218828	BRADENTON	FL		06/27/2025		467		6	1		5		472	472			
100227054	DALLAS	GA		07/30/2025		780		27			27		807	807			
100194198	FAIRFIELD	CA		02/14/2025		1,304		(21)			(21)		1,283	1,283			
100143574	MONROE	NY		02/21/2024		747		(37)			(37)		710	710			
100179847	BOILING SPRINGS	SC		11/22/2024		708		(23)			(23)		685	685			
100197171	CLOVIS	CA		02/25/2025		1,335		(49)			(49)		1,286	1,286			
100091281	EAST PROVIDENCE	RI		01/31/2023		528		(30)			(30)		498	498			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117701	CIBOLO	TX		07/20/2023		1,586		132			132		1,718	1,718			
100081266	AURORA	CO		03/18/2022		1,409		22			22		1,431	1,431			
100172383	LENOIR CITY	TN		10/23/2024		641		(23)			(23)		618	618			
100099651	LANCASTER	CA		04/06/2023		694		8			8		702	702			
100153836	JASPER	GA		07/10/2024		654		(43)			(43)		611	611			
100159433	FORT MYERS	FL		07/15/2024		718		(16)			(16)		702	702			
100068114	LAKE HARMONY	PA		08/25/2021		1,983		(31)			(31)		1,952	1,952			
100267242	LEBANON	TN		12/24/2025		68,798		(3,256)			(3,256)		65,542	65,542			
100080188	COLUMBUS	OH		02/25/2022		1,174		(35)			(35)		1,139	1,139			
100190154	HOUSTON	TX		01/21/2025		687		(11)			(11)		676	676			
100151388	BELMONT	NC		05/10/2024		958		(8)			(8)		950	950			
100140426	WAKE FOREST	NC		01/18/2024		657		(15)			(15)		642	642			
100135002	MIAMI	FL		10/30/2023		653		(5)			(5)		648	648			
100198268	LIBERTY LAKE	WA		02/28/2025		648		(14)			(14)		634	634			
100261256	MCKINNEY	TX		12/05/2025		595		(21)			(21)		574	574			
100192261	MIDDLETOWN	NY		01/31/2025		714		(17)			(17)		697	697			
100079113	LAS VEGAS	NV		02/24/2022		1,219		(12)			(12)		1,207	1,207			
100214539	PALMDALE	CA		06/06/2025		491		(9)			(9)		482	482			
100147962	NATCHEZ	LA		04/08/2024		3,455		(54)			(54)		3,401	3,401			
100200325	SARASOTA	FL		03/10/2025		45,213		1,681			1,681		46,894	46,894			
100060318	SEATTLE	WA		06/25/2021		1,009		(38)	3		(41)		968	968			
100110575	CHARLOTTE	NC		06/30/2023		817		2			2		819	819			
100181207	RAYMORE	MO		12/06/2024		710		36			36		746	746			
100210380	RANDALLSTOWN	MD		05/12/2025		407		(10)			(10)		397	397			
100188501	INDIAN TRAIL	NC		01/08/2025		469		(9)			(9)		460	460			
100204479	YORKVILLE	IL		04/04/2025		538		(13)			(13)		525	525			
100128098	BOWLING GREEN	KY		09/08/2023		788		25			25		813	813			
100091070	HARTFORD	CT		01/31/2023		600		(26)			(26)		574	574			
100182005	LEANDER	TX		12/12/2024		4,442		83			83		4,525	4,525			
100195120	GLENSIDE	PA		02/24/2025		695		(3)			(3)		692	692			
100169839	SAN ANTONIO	FL		09/30/2024		469		(13)			(13)		456	456			
100157905	ROSHARON	TX		07/09/2024		746		21			21		767	767			
100243434	SAVANNAH	GA		09/26/2025		617		(27)			(27)		590	590			
100202758	MYRTLE BEACH	SC		03/24/2025		628		(22)			(22)		606	606			
100164438	NAMPA	ID		08/21/2024		643		(17)			(17)		626	626			
100166070	OVERLAND PARK	KS		09/09/2024		625		(17)			(17)		608	608			
100268244	CHICAGO	IL		12/29/2025		619		(21)			(21)		598	598			
100150948	WOODLAND	CA		05/08/2024		19,708		839			839		20,547	20,547			
100176988	NASHVILLE	TN		01/16/2025		693		(32)			(32)		661	661			
100076285	CARROLLTON	TX		01/07/2022		1,432		(21)			(21)		1,411	1,411			
100076352	CARROLLTON	TX		01/07/2022		1,433		(22)			(22)		1,411	1,411			
100190014	DAPHNE	AL		01/21/2025		800		36			36		836	836			
100160184	LAS VEGAS	NV		07/18/2024		625		(9)			(9)		616	616			
100142682	STATESVILLE	NC		02/08/2024		892		25			25		917	917			
100147734	GOULDSBORO	PA		04/08/2024		2,500		(64)			(64)		2,436	2,436			
100165253	WEST HAVEN	UT		08/29/2024		342		(34)			(34)		308	308			
100137557	CONCORD	CA		12/08/2023		668		(5)			(5)		663	663			
100134839	RALEIGH	NC		10/30/2023		659		4			4		663	663			
100136482	GREENEVILLE	TN		11/20/2023		2,011		201			201		2,212	2,212			
100168381	CLEVELAND	TN		09/25/2024		605		(21)			(21)		584	584			
100164409	SAN ANTONIO	TX		08/21/2024		600		(16)			(16)		584	584			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268584	EASTON	MD		12/29/2025		694		(17)			(17)		677	677			
100163803	MIRAMAR	FL		09/27/2024		1,286		(51)			(51)		1,235	1,235			
100203459	INDEPENDENCE	KY		03/27/2025		684		(18)			(18)		666	666			
100077455	COLLEGEVILLE	PA		01/03/2022		2,293		(17)			(17)		2,276	2,276			
100136070	LOS ANGELES	CA		11/16/2023		660		3			3		663	663			
100238968	CAMDEN WYOMING	DE		09/23/2025		1,892		(52)			(52)		1,840	1,840			
100149453	ZEBULON	NC		04/24/2024		1,088		36			36		1,124	1,124			
100194642	NEW ORLEANS	LA		02/21/2025		679		(11)			(11)		668	668			
100283078	HOUSTON	TX		03/09/2026		464		7			7		471	471			
100070842	CORONA	CA		10/01/2021		2,139		(11)			(11)		2,128	2,128			
100284847	THE VILLAGES	FL		03/27/2026		424		(16)			(16)		408	408			
100190113	YAKIMA	WA		01/21/2025		623		(19)			(19)		604	604			
100149203	PERRIS	CA		04/22/2024		545		(27)			(27)		518	518			
100207576	FALLBROOK	CA		04/29/2025		2,161		(114)			(114)		2,047	2,047			
100258397	SPRINGFIELD	MO		12/05/2025		718		25			25		743	743			
100179508	HENDERSON	NV		11/21/2024		742		(9)			(9)		733	733			
100135713	RICHBURG	SC		11/10/2023		3,041		11			11		3,052	3,052			
100109798	LAVEEN	AZ		08/04/2023		14,827		(165)			(165)		14,662	14,662			
100176802	ASHLAND	NH		11/15/2024		888		12			12		900	900			
100238412	MARIETTA	GA		09/19/2025		778		20			20		798	798			
100110024	CARLISLE	PA		06/23/2023		13,763		(292)			(292)		13,471	13,471			
100248932	SAN ANTONIO	TX		10/29/2025		835		29			29		864	864			
100138080	PHILADELPHIA	PA		12/13/2023		399		(7)			(7)		392	392			
100245394	BUDA	TX		10/06/2025		686		(21)			(21)		665	665			
100228491	CLIFTON	CO		08/11/2025		608		(21)			(21)		587	587			
100188538	PANAMA CITY BEACH	FL		01/08/2025		657		(19)			(19)		638	638			
100186551	CANYON LAKE	TX		12/30/2024		651		(13)			(13)		638	638			
100208900	SAN DIEGO	CA		04/29/2025		1,609		(42)			(42)		1,567	1,567			
100181249	MCKINNEY	TX		12/06/2024		665		(1)			(1)		664	664			
100156796	NEW BRITAIN	CT		06/26/2024		607		(10)			(10)		597	597			
100213871	GRAFTON	WI		05/29/2025		617		(15)			(15)		602	602			
100228420	MIDLAND	TX		08/11/2025		514		(17)			(17)		497	497			
100081241	WAYNESVILLE	NC		03/18/2022		1,440		43			43		1,483	1,483			
100103605	KATY	TX		05/08/2023		1,873		(98)			(98)		1,775	1,775			
100171615	OCEAN SHORES	WA		10/16/2024		2,353		(68)			(68)		2,285	2,285			
100165947	STONE MOUNTAIN	GA		09/06/2024		641		21			21		662	662			
100167951	WOODSTOCK	VA		09/20/2024		662							662	662			
100193430	PITTSBURG	CA		02/10/2025		734		8			8		742	742			
100117445	DANBURY	CT		07/20/2023		2,818		64			64		2,882	2,882			
100159969	MIAMI BEACH	FL		08/16/2024		601		(26)			(26)		575	575			
100068463	PALM HARBOR	FL		08/25/2021		1,252		(35)			(35)		1,217	1,217			
100164392	RALEIGH	NC		08/21/2024		706		(4)			(4)		702	702			
100207760	COSTA MESA	CA		04/29/2025		1,520		(63)			(63)		1,457	1,457			
100116476	DESTIN	FL		07/20/2023		2,083		477			477		2,560	2,560			
100129366	RALEIGH	NC		09/25/2023		730		11			11		741	741			
100238983	BURNHAM	ME		09/23/2025		624		(24)			(24)		600	600			
100226570	MESA	AZ		07/30/2025		637		(29)			(29)		608	608			
100133224	MOORE	OK		11/29/2023		653		25			25		678	678			
100169284	DELAVAN	WI		09/27/2024		891		(27)			(27)		864	864			
100197255	WEST NEW YORK	NJ		02/25/2025		1,384		(25)			(25)		1,359	1,359			
100164434	CLAYTON	NC		08/21/2024		703		(5)			(5)		698	698			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236909	LUTHERVILLE TIMONIUM	MD		09/12/2025		604		(19)			(19)		585	585			
100175331	MCKINNEY	TX		11/05/2024		769		(9)			(9)		760	760			
100247225	CONWAY	SC		10/23/2025		502		(1)			(1)		501	501			
100214942	LAS VEGAS	NV		06/11/2025		1,682		(12)			(12)		1,670	1,670			
100188503	COLORADO SPRINGS	CO		01/08/2025		670		(17)			(17)		653	653			
100137091	LOGANVILLE	GA		11/28/2023		4,020		272			272		4,292	4,292			
100164436	WAKE FOREST	NC		08/21/2024		681		(10)			(10)		671	671			
100165574	MADISON	AL		08/29/2024		4,030							4,030	4,030			
100190213	KANNAPOLIS	NC		01/21/2025		1,486		(13)			(13)		1,473	1,473			
100133901	DETROIT	MI		11/29/2023		363		17			17		380	380			
100216201	VIRGINIA BEACH	VA		06/20/2025		1,133		(11)			(11)		1,122	1,122			
100158892	OCALA	FL		07/12/2024		788		41			41		829	829			
100267048	MATTHEWS	NC		12/23/2025		1,325		(32)			(32)		1,293	1,293			
100065269	BASTROP	TX		07/28/2021		1,377		(53)			(53)		1,324	1,324			
100209640	LAKEWOOD	CA		05/02/2025		661		(24)			(24)		637	637			
100164587	CONCORD	NC		08/21/2024		699		(11)			(11)		688	688			
100205945	COLONIAL BCH	VA		04/15/2025		746		2			2		748	748			
100057964	STOCKTON	CA		06/30/2021		1,445		(18)			(18)		1,427	1,427			
100173307	DALLAS	TX		10/30/2024		736		(15)			(15)		721	721			
100261200	KISSIMMEE	FL		12/05/2025		690		(27)			(27)		663	663			
100115413	BRAWLEY	CA		07/17/2023		667		(15)			(15)		652	652			
100209773	WEATHERFORD	TX		05/05/2025		646		(2)			(2)		644	644			
100115708	TUCKER	GA		07/20/2023		804		(4)			(4)		800	800			
100150726	PHILADELPHIA	PA		05/06/2024		643		(10)			(10)		633	633			
100175144	LAMONT	CA		11/05/2024		673		(5)			(5)		668	668			
100255490	COATESVILLE	PA		11/24/2025		588		(21)			(21)		567	567			
100065442	VALRICO	FL		07/28/2021		1,563		(2)			(2)		1,561	1,561			
100210280	ROCK HILL	SC		05/09/2025		622		(8)			(8)		614	614			
100067385	SAN MIGUEL DE ALLENDE	MEX		08/13/2021		989							989	989			
100203465	BREVARD	NC		03/27/2025		1,027		(36)			(36)		991	991			
100152562	ST AUGUSTINE	FL		05/17/2024		817		(9)			(9)		808	808			
100222304	MURFREESBORO	TN		07/30/2025		2,557		(53)			(53)		2,504	2,504			
100261178	SAN JOSE	CA		12/05/2025		716		(21)			(21)		695	695			
100150751	NORMAN	OK		05/06/2024		695		(6)			(6)		689	689			
100244712	COLLEGE STATION	TX		09/29/2025		26,543		(849)			(849)		25,694	25,694			
100162851	ARVIN	CA		08/12/2024		638		(13)			(13)		625	625			
100258280	CLOVIS	CA		12/05/2025		722		(10)			(10)		712	712			
100135316	BRANDON	FL		11/13/2023		655		7			7		662	662			
100198343	TAYLOR	TX		02/28/2025		624		(25)			(25)		599	599			
100135457	SUMMERVILLE	SC		11/13/2023		842		67			67		909	909			
100209290	TUCSON	AZ		04/29/2025		892		(8)			(8)		884	884			
100151221	DURHAM	NC		05/10/2024		5,320		352			352		5,672	5,672			
100132317	MIAMI	FL		10/13/2023		666		(10)			(10)		656	656			
100272422	ELLIJAY	GA		01/08/2026		14,561		(413)			(413)		14,148	14,148			
100254209	LEAGUE CITY	TX		11/06/2025		2,100		(69)			(69)		2,031	2,031			
100141735	COLTON	CA		01/30/2024		624		(1)			(1)		623	623			
100151601	LEANDER	TX		05/10/2024		743		6			6		749	749			
100081128	SAGINAW	TX		03/18/2022		1,322		21			21		1,343	1,343			
100185881	FAYETTEVILLE	NC		12/26/2024		806		9			9		815	815			
100115898	KYLE	TX		07/20/2023		863		9			9		872	872			
100151382	AUBREY	TX		05/10/2024		709		(9)			(9)		700	700			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148055	CLIFFSIDE PARK	NJ		04/10/2024		1,509		(26)			(26)		1,483	1,483			
100216691	RAPID CITY	SD		06/23/2025		608		(15)			(15)		593	593			
100268486	BAKERSFIELD	CA		12/29/2025		652		(16)			(16)		636	636			
100189313	PHILADELPHIA	PA		01/13/2025		633		(19)			(19)		614	614			
100202914	PUNTA GORDA	FL		03/24/2025		5,105		(129)			(129)		4,976	4,976			
100159946	NAPLES	FL		08/16/2024		568		(34)			(34)		534	534			
100065425	GEORGETOWN	TX		07/28/2021		1,539		(14)			(14)		1,525	1,525			
100108025	GROVELAND	FL		05/25/2023		668		5			5		673	673			
100133586	EAST RIDGE	TN		10/23/2023		679		3			3		682	682			
100189513	CHANDLER	AZ		01/15/2025		1,138		(41)			(41)		1,097	1,097			
100119407	NEW ORLEANS	LA		07/31/2023		735		(2)			(2)		733	733			
100176554	BATH	NC		11/15/2024		674		(17)			(17)		657	657			
100214030	OCALA	FL		05/29/2025		645		(19)			(19)		626	626			
100200367	TOCCOA	GA		03/10/2025		670		(14)			(14)		656	656			
100267177	BATAVIA	IL		12/23/2025		595		(17)			(17)		578	578			
100140627	HOUSTON	TX		01/19/2024		973		(9)			(9)		964	964			
100149418	LANCASTER	PA		04/24/2024		4,307		(123)			(123)		4,184	4,184			
100152328	FORT WORTH	TX		05/17/2024		831		44			44		875	875			
100228557	CEDAR CITY	UT		08/11/2025		614		(25)			(25)		589	589			
100151384	STEPHENS CITY	VA		05/10/2024		584		(16)			(16)		568	568			
100150839	EL MIRAGE	AZ		05/08/2024		650		(11)			(11)		639	639			
100207571	FERNANDINA BEACH	FL		04/29/2025		1,191		(49)			(49)		1,142	1,142			
100272875	PORTLAND	OR		01/12/2026		669		(18)			(18)		651	651			
100190998	PORT SAINT LUCIE	FL		01/29/2025		683		7			7		690	690			
100138790	SANGER	TX		12/21/2023		700		(19)			(19)		681	681			
100119268	LEHI	UT		07/31/2023		2,023		21			21		2,044	2,044			
100170276	DENVER	CO		10/08/2024		654		(23)			(23)		631	631			
100196625	LIVERMORE	CA		02/25/2025		1,902		(99)			(99)		1,803	1,803			
100268730	CHARLOTTE	NC		12/29/2025		2,279		(25)			(25)		2,254	2,254			
100219851	INDIANAPOLIS	IN		07/08/2025		660		(14)			(14)		646	646			
100137990	ROSEMOUNT	MN		12/13/2023		914		67			67		981	981			
100273033	LEAKEY	TX		01/15/2026		683		(16)			(16)		667	667			
100255635	WILMINGTON	DE		11/24/2025		693		(26)			(26)		667	667			
100129417	KATY	TX		09/29/2023		682		(11)			(11)		671	671			
100264961	SAINT MARYS	GA		12/17/2025		1,833		(87)			(87)		1,746	1,746			
100204924	CHARLES TOWN	WV		04/10/2025		676		(19)			(19)		657	657			
100171433	PULLMAN	WA		10/16/2024		588		(7)			(7)		581	581			
100200056	INDIANAPOLIS	IN		03/06/2025		670		(13)			(13)		657	657			
100255362	COTTONWOOD	CA		11/24/2025		700		(17)			(17)		683	683			
100267038	HERMITAGE	TN		12/23/2025		697		(14)			(14)		683	683			
100258338	PRESCOTT	AZ		12/05/2025		702		(19)			(19)		683	683			
100273185	BRIGHTON	MA		01/15/2026		696		(12)			(12)		684	684			
100173265	ARLINGTON	TX		10/30/2024		693		(20)			(20)		673	673			
100182143	SOUTHPORT	NC		12/12/2024		687		(14)			(14)		673	673			
100202245	LAS VEGAS	NV		04/17/2025		749		(13)			(13)		736	736			
100230830	ALEXANDRIA	VA		08/29/2025		3,066		(66)			(66)		3,000	3,000			
100150673	KALAMAZOO	MI		05/06/2024		1,581		(32)			(32)		1,549	1,549			
100149118	POST FALLS	ID		04/22/2024		378		(28)			(28)		350	350			
100182414	ARLINGTON	TX		12/12/2024		711		4			4		715	715			
100175938	BUDA	TX		11/14/2024		683		(10)			(10)		673	673			
100140342	HARDEEVILLE	SC		01/18/2024		779		7			7		786	786			

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100184930	CINCINNATI	OH		12/17/2024		1,305		(39)			(39)		1,266	1,266			
100153344	GREENVILLE	SC		05/30/2024		609		(4)			(4)		605	605			
100169049	HOUSTON	TX		09/27/2024		634		(24)			(24)		610	610			
100169102	LINCOLN	NE		09/27/2024		632		(22)			(22)		610	610			
100191641	MADISON	FL		01/31/2025		1,682		(61)			(61)		1,621	1,621			
100200620	MELISSA	TX		03/11/2025		1,683		36			36		1,719	1,719			
100087531	ORCHARD PARK	NY		10/25/2022		973		94			94		1,067	1,067			
100135118	YORKVILLE	IL		11/01/2023		876		74			74		950	950			
100133690	VIRGINIA BEACH	VA		10/23/2023		711		(1)			(1)		710	710			
100180000	CHARLOTTE	NC		11/25/2024		632		(20)			(20)		612	612			
100195495	HICKORY	NC		02/24/2025		789		40			40		829	829			
100127555	GRETNA	LA		09/08/2023		673		(12)			(12)		661	661			
100265028	BOWLING GREEN	KY		12/17/2025		624		(30)			(30)		594	594			
100156261	BALCH SPRINGS	TX		07/25/2024		659		(43)			(43)		616	616			
100228205	PHOENIX	AZ		08/11/2025		529		(25)			(25)		504	504			
100165710	COLUMBIA	TN		08/29/2024		628		(22)			(22)		606	606			
100161919	FREDERICK	MD		07/31/2024		547		(5)			(5)		542	542			
100253455	MIAMI	FL		10/30/2025		849		(39)			(39)		810	810			
100065097	MCKINNEY	TX		07/14/2021		1,924		(49)			(49)		1,875	1,875			
100149862	SNELLVILLE	GA		04/29/2024		756		5			5		761	761			
100281951	SEGUIN	TX		02/26/2026		384		(20)			(20)		364	364			
100117873	MISSOURI CITY	TX		07/20/2023		684		(9)			(9)		675	675			
100163138	HUTTO	TX		08/13/2024		703		(26)			(26)		677	677			
100016573	ALMOND	NC		04/10/2018		1,698		(44)			(44)		1,654	1,654			
100147965	CYPRESS	TX		04/08/2024		718		4			4		722	722			
100268743	LAS CRUCES	NM		12/29/2025		1,076		(32)			(32)		1,044	1,044			
100216200	LEHIGH ACRES	FL		06/20/2025		11,020		44			44		11,064	11,064			
100204919	HOT SPRINGS	AR		04/10/2025		818		(38)			(38)		780	780			
100109358	EUSTIS	FL		06/12/2023		886		(3)			(3)		883	883			
100243480	COTTONWOOD	AZ		09/26/2025		483		(23)			(23)		460	460			
100186538	WILLOWS	CA		12/30/2024		698		5			5		703	703			
100137843	PRAIRIE VIEW	TX		12/08/2023		526		(25)			(25)		501	501			
100245423	FORT WORTH	TX		10/06/2025		670		(22)			(22)		648	648			
100254179	HOUSTON	TX		11/06/2025		662		(23)			(23)		639	639			
100254182	HOUSTON	TX		11/06/2025		662		(23)			(23)		639	639			
100254180	HOUSTON	TX		11/06/2025		662		(23)			(23)		639	639			
100246816	EL PASO	TX		10/15/2025		584		(17)			(17)		567	567			
100144202	FORT WORTH	TX		03/07/2024		863		22			22		885	885			
100168377	NAMPA	ID		09/25/2024		583		(18)			(18)		565	565			
100160195	FORT WAYNE	IN		07/18/2024		592		(18)			(18)		574	574			
100166449	SUMMERVILLE	SC		10/31/2024		657		(31)			(31)		626	626			
100264894	WESTON	FL		12/17/2025		928		(44)			(44)		884	884			
100193542	HYDE PARK	NY		02/10/2025		560		(20)			(20)		540	540			
100235056	STILLWATER	OK		08/28/2025		663		(11)			(11)		652	652			
100136150	HIGHLAND HEIGHTS	KY		12/18/2023		515		(15)			(15)		500	500			
100253415	HAYSVILLE	KS		10/30/2025		23,070		(906)			(906)		22,164	22,164			
100150832	PEMBROKE	GA		05/08/2024		634		(11)			(11)		623	623			
5000051790001A	GELDROP	NLD		11/27/2024		28							28		(28)		(28)
100254915	TALKEETNA	AK		11/17/2025		679		(24)			(24)		655	655			
100136586	NEWPORT NEWS	VA		11/22/2023		539		(18)			(18)		521	521			
100135738	TEANECK	NJ		11/10/2023		708		4			4		712	712			

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100087136	RICHMOND	VA		10/25/2022		2,535		64			64		2,599	2,599			
100100635	RIVERSIDE	NJ		04/27/2023		625		(35)			(35)		590	590			
100060129	CARLSBAD	CA		06/25/2021		1,493		(42)			(42)		1,451	1,451			
100078733	LAKE ELSINORE	CA		02/25/2022		1,621		(80)			(80)		1,541	1,541			
100247474	NEWINGTON	CT		11/26/2025		617		(16)			(16)		601	601			
100090048	MERCED	CA		01/13/2023		613		(13)			(13)		600	600			
100208448	OXNARD	CA		04/29/2025		1,740		(19)			(19)		1,721	1,721			
100184755	WEST PALM BCH	FL		12/17/2024		1,354		(52)			(52)		1,302	1,302			
100164411	NASHVILLE	TN		08/21/2024		627		(17)			(17)		610	610			
100138852	DULUTH	GA		12/21/2023		1,514		(27)			(27)		1,487	1,487			
100132532	PENNSAUKEN	NJ		11/03/2023		445		5			5		450	450			
100278173	KIRKWOOD	MO		02/26/2026		4,329		(159)			(159)		4,170	4,170			
100171618	MARIETTA	GA		10/16/2024		478		(20)	1		(21)		457	457			
100186458	BALDWIN CITY	KS		12/30/2024		690		(13)			(13)		677	677			
100159293	WALTON	KY		07/15/2024		658		(14)			(14)		644	644			
100204220	SAINT AUGUSTINE	FL		03/31/2025		1,639		(43)			(43)		1,596	1,596			
100163156	FORT WORTH	TX		08/13/2024		634		(20)			(20)		614	614			
100188546	PORTLAND	OR		01/09/2025		523		(5)			(5)		518	518			
100119953	SANTA ROSA	CA		08/11/2023		800		6			6		806	806			
100167461	GOLDEN VALLEY	MN		09/16/2024		1,777		(46)			(46)		1,731	1,731			
100203153	BLOOMFIELD	NJ		03/27/2025		1,815		(73)			(73)		1,742	1,742			
100226906	SALEM	OR		07/30/2025		607		(23)			(23)		584	584			
100234742	NAPLES	FL		08/28/2025		810		(29)			(29)		781	781			
100158698	HOUSTON	TX		07/10/2024		657		(11)			(11)		646	646			
100120120	FORT WORTH	TX		08/11/2023		943		60			60		1,003	1,003			
100180059	EAST STROUDSBURG	PA		11/25/2024		731		(12)			(12)		719	719			
100145785	CANFIELD	OH		05/08/2024		572		(30)			(30)		542	542			
100254921	DAYTONA BEACH	FL		11/17/2025		725		(20)			(20)		705	705			
100159455	VANCOUVER	WA		07/15/2024		4,149		(29)			(29)		4,120	4,120			
100127962	SPRINGFIELD	TN		09/08/2023		945		14			14		959	959			
100261626	HOMESTEAD	FL		12/12/2025		712		(34)			(34)		678	678			
100066190	LA VERNIA	TX		08/02/2021		2,279		(26)			(26)		2,253	2,253			
100100659	LAKE VILLA	IL		04/28/2023		918		29			29		947	947			
100261375	ROSEMOUNT	MN		12/08/2025		691		(13)			(13)		678	678			
100117065	MASTIC	NY		07/20/2023		1,127		55			55		1,182	1,182			
100147996	MORRISVILLE	NC		04/10/2024		1,881		(23)			(23)		1,858	1,858			
100201691	TOMBALL	TX		03/13/2025		637		(24)			(24)		613	613			
100281933	FAYETTEVILLE	GA		02/26/2026		385		(19)			(19)		366	366			
100192950	STEPHENVILLE	TX		02/10/2025		845		(11)			(11)		834	834			
100152704	SHERMAN	TX		05/17/2024		768		(8)			(8)		760	760			
100153208	SHERMAN	TX		05/30/2024		768		(8)			(8)		760	760			
100153211	SHERMAN	TX		05/30/2024		768		(8)			(8)		760	760			
100158031	APEX	NC		07/09/2024		751							751	751			
100172969	AURORA	IL		10/25/2024		618		(23)			(23)		595	595			
100210384	MIDDLE TOWNSHIP	NJ		05/12/2025		1,264		(42)			(42)		1,222	1,222			
100220879	HOUSTON	TX		07/18/2025		894		(10)			(10)		884	884			
100079171	TEXAS CITY	TX		02/24/2022		1,494		(21)			(21)		1,473	1,473			
100198352	STAUNTON	VA		02/28/2025		588		(21)			(21)		567	567			
100164159	DAVENPORT	FL		08/21/2024		4,809		(115)			(115)		4,694	4,694			
100114827	VENICE	FL		07/10/2023		7,808		(194)			(194)		7,614	7,614			
100244944	NICHOLASVILLE	KY		09/29/2025		1,099		(52)			(52)		1,047	1,047			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152559	ATLANTA	GA		05/17/2024		603		(17)			(17)		586	586			
100237394	MATTAPOISETT	MA		09/12/2025		836		(48)			(48)		788	788			
100179557	NEWNAN	GA		11/21/2024		728		(9)			(9)		719	719			
100215301	MIDLOTHIAN	VA		06/12/2025		565		(20)			(20)		545	545			
100080459	NAPLES	FL		03/10/2022		4,128		(117)			(117)		4,011	4,011			
100151556	MIAMI LAKES	FL		05/10/2024		629		(6)			(6)		623	623			
100153309	PORTLAND	OR		05/30/2024		632		(9)			(9)		623	623			
100234961	KILLEEN	TX		08/28/2025		4,589		(118)			(118)		4,471	4,471			
100164315	EULESS	TX		08/21/2024		675		(11)			(11)		664	664			
100277226	FRESNO	CA		02/10/2026		725		(7)			(7)		718	718			
100195115	FRESNO	TX		02/24/2025		2,644		193			193		2,837	2,837			
100216310	PORTSMOUTH	VA		06/20/2025		727		(18)			(18)		709	709			
100161104	SAINT AUGUSTINE	FL		07/24/2024		573		(14)			(14)		559	559			
100192250	CHATOM	AL		01/31/2025		689		(16)			(16)		673	673			
100214050	PILOT POINT	TX		05/29/2025		2,169		(13)			(13)		2,156	2,156			
100272096	CARTERSVILLE	GA		01/08/2026		650		(20)			(20)		630	630			
100140357	BAYTOWN	TX		01/18/2024		444		(10)	1		(11)		433	433			
100194100	ROSENBERG	TX		02/14/2025		1,965		(92)			(92)		1,873	1,873			
100245633	BEGGS	OK		10/06/2025		682		(24)			(24)		658	658			
100090978	SMYRNA	GA		01/31/2023		700		(53)			(53)		647	647			
100185987	BURLESON	TX		12/26/2024		575		(18)			(18)		557	557			
100204692	HENDERSON	NV		04/04/2025		641		(24)			(24)		617	617			
100110563	LAKELAND	FL		06/30/2023		752		(10)			(10)		742	742			
100173368	KANSAS CITY	MO		10/30/2024		1,777		(60)			(60)		1,717	1,717			
100283432	ROGERS	MN		03/11/2026		442		(11)			(11)		431	431			
100156557	GRAND FORKS	ND		06/24/2024		631		(17)			(17)		614	614			
100091401	BRADENTON	FL		02/22/2023		692		2			2		694	694			
100139318	FORT WORTH	TX		12/28/2023		1,237		(10)			(10)		1,227	1,227			
100168383	CHARLOTTE	NC		09/25/2024		697		(20)			(20)		677	677			
100158609	CARTERSVILLE	GA		07/10/2024		632		(18)			(18)		614	614			
100143258	MADERA	CA		02/16/2024		912		1			1		913	913			
100151660	CHARLOTTE	NC		05/10/2024		582		(15)			(15)		567	567			
100088925	PALM BEACH	FL		11/15/2022		621		(22)			(22)		599	599			
100136728	TRENTON	NJ		11/27/2023		488		(11)			(11)		477	477			
100174457	SACRAMENTO	CA		10/31/2024		1,302		(27)			(27)		1,275	1,275			
100182185	FLETCHER	NC		12/12/2024		635		(14)			(14)		621	621			
100140566	MILLSBORO	DE		01/19/2024		997		(27)			(27)		970	970			
100199231	AMARILLO	TX		04/09/2025		893		(34)			(34)		859	859			
100166375	SAN ANTONIO	TX		10/24/2024		612		(44)			(44)		568	568			
100253571	CYPRESS	TX		10/30/2025		712		(21)			(21)		691	691			
100100394	MIDDLETOWN	NY		04/27/2023		273		124			124		397	397			
100186487	TALLAHASSEE	FL		12/30/2024		3,755		(41)			(41)		3,714	3,714			
100229360	MIAMI BEACH	FL		08/14/2025		611		(9)			(9)		602	602			
100186552	WESTON	WI		12/30/2024		622		(16)			(16)		606	606			
100065316	WINTER GARDEN	FL		07/28/2021		1,492		(41)			(41)		1,451	1,451			
100135291	HOUSTON	TX		11/13/2023		1,411		35			35		1,446	1,446			
100158723	CARTERSVILLE	GA		07/10/2024		742							742	742			
100120213	SANDSTON	VA		08/18/2023		169		(1)			(1)		168	168			
100179442	HUNTSVILLE	AL		11/21/2024		802		40			40		842	842			
100211609	EUGENE	OR		06/23/2025		563		(26)			(26)		537	537			
100141386	HAVERTOWN	PA		01/30/2024		530		(14)			(14)		516	516			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188302	LAVEEN	AZ		01/08/2025		26,222		(218)			(218)		26,004	26,004			
100166930	OCEAN PARK	WA		09/13/2024		751		(14)			(14)		737	737			
100162096	RIO VISTA	CA		07/31/2024		550		(30)			(30)		520	520			
100152300	DALLAS	GA		05/17/2024		882		59			59		941	941			
100120692	SACRAMENTO	CA		08/25/2023		712		(7)			(7)		705	705			
100156590	MADISON	AL		06/24/2024		801		24			24		825	825			
100149604	RALEIGH	NC		04/26/2024		699		(12)			(12)		687	687			
100168379	PILOT POINT	TX		09/25/2024		628		(23)			(23)		605	605			
100114865	VERO BEACH	FL		07/10/2023		685		(16)			(16)		669	669			
100182499	RALEIGH	NC		12/12/2024		712		2			2		714	714			
100267121	LAKEWOOD RANCH	FL		12/23/2025		4,145		(63)			(63)		4,082	4,082			
100284015	HOBE SOUND	FL		03/24/2026		651		(25)			(25)		626	626			
100216362	ROSSVILLE	GA		06/20/2025		561		(11)			(11)		550	550			
100018051	LOS ANGELES	CA		06/08/2018		1,620		(6)			(6)		1,614	1,614			
100167557	KANNAPOLIS	NC		09/19/2024		679		(15)			(15)		664	664			
100211645	KISSIMMEE	FL		05/16/2025		4,831		(160)			(160)		4,671	4,671			
100267264	WHITNEY	TX		12/24/2025		663		(22)			(22)		641	641			
100136887	LEESBURG	FL		11/27/2023		636		14			14		650	650			
100120048	HARTFORD	CT		08/11/2023		676		(12)			(12)		664	664			
100090043	MIAMI GARDENS	FL		01/13/2023		606		(21)			(21)		585	585			
100172608	LEHI	UT		10/23/2024		691		(21)			(21)		670	670			
100174903	BASTROP	TX		10/31/2024		603		(22)			(22)		581	581			
100212617	SEGUIN	TX		05/29/2025		593		(12)			(12)		581	581			
100235053	GAINESVILLE	GA		08/28/2025		651		(19)			(19)		632	632			
100171852	RIO RANCHO	NM		10/17/2024		1,319		(41)			(41)		1,278	1,278			
100219278	LAS VEGAS	NV		06/30/2025		654		(18)			(18)		636	636			
100133486	CHICAGO	IL		10/19/2023		582		(11)			(11)		571	571			
100164101	BELLINGHAM	WA		08/21/2024		303		(11)			(11)		292	292			
100174410	KEAAU	HI		10/31/2024		1,267		(35)			(35)		1,232	1,232			
100203294	GAINESVILLE	GA		03/27/2025		1,310		(41)			(41)		1,269	1,269			
100079418	PHOENIX	AZ		03/17/2022		1,157		(58)			(58)		1,099	1,099			
100273391	POMPANO BEACH	FL		01/21/2026		1,913		(33)			(33)		1,880	1,880			
100244570	RALEIGH	NC		09/29/2025		623		(30)			(30)		593	593			
100192770	RICHMOND	VA		02/10/2025		769		22			22		791	791			
100171180	HENDERSON	NV		11/22/2024		799		5			5		804	804			
100184572	SAN RAMON	CA		12/17/2024		1,495		(28)			(28)		1,467	1,467			
100214795	KINGMAN	AZ		06/11/2025		493		(23)			(23)		470	470			
100110681	SPRING CITY	TN		06/30/2023		676		(7)			(7)		669	669			
100269433	WESTLAKE VILLAGE	CA		12/30/2025		1,107		(43)			(43)		1,064	1,064			
100181981	AUBREY	TX		12/12/2024		772		15			15		787	787			
100182011	NAMPA	ID		12/12/2024		769		18			18		787	787			
100283939	MCALLEN	TX		03/23/2026		427		(7)			(7)		420	420			
100237124	HYATTSVILLE	MD		09/12/2025		617		(20)			(20)		597	597			
100155938	WEEKI WACHEE	FL		06/17/2024		708		(10)			(10)		698	698			
100100294	LOS BANOS	CA		03/24/2023		4,345		(106)			(106)		4,239	4,239			
100134431	ROWLETT	TX		10/30/2023		684		(1)			(1)		683	683			
100229855	FAIRHOPE	AL		08/18/2025		3,869		(105)			(105)		3,764	3,764			
100156509	CARTERSVILLE	GA		06/24/2024		628		(10)			(10)		618	618			
3310081554	NEW PALTZ	NY		09/26/2024		130,442							130,442	130,442			
100180205	WINNABOW	NC		11/25/2024		698		(19)			(19)		679	679			
100211783	AUBREY	TX		05/19/2025		666		(20)			(20)		646	646			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134813	HIDEAWAY	TX		10/30/2023		560		(19)			(19)		541	541			
100186472	TUCSON	AZ		12/30/2024		926		(15)			(15)		911	911			
100172448	WAUKEE	IA		10/23/2024		2,509		(35)			(35)		2,474	2,474			
100174451	POMONA	CA		10/31/2024		1,344		(33)			(33)		1,311	1,311			
100159367	CAMBRIDGE	MD		07/15/2024		793		13			13		806	806			
100185128	BAKERSFIELD	CA		12/20/2024		494		11			11		505	505			
100220207	KISSIMMEE	FL		07/11/2025		673		5			5		678	678			
100202685	O FALLON	MO		03/24/2025		652		(15)			(15)		637	637			
100162545	COLLEGE STATION	TX		08/12/2024		678		(10)			(10)		668	668			
100194194	RANCHO PALOS VERDES	CA		02/14/2025		1,321		(26)			(26)		1,295	1,295			
100209895	FORT MYERS	FL		06/11/2025		565		(25)			(25)		540	540			
100219507	LINTHICUM HTS	MD		07/07/2025		545		(19)			(19)		526	526			
100090192	AUGUSTA	GA		01/13/2023		739		23			23		762	762			
100078275	HOMESTEAD	FL		02/10/2022		1,216		(67)			(67)		1,149	1,149			
100228855	ANCHORAGE	AK		08/12/2025		625		(20)			(20)		605	605			
100194252	SAINT AUGUSTINE	FL		02/14/2025		647		(19)			(19)		628	628			
100175170	RIVIERA BEACH	FL		11/05/2024		703		(18)			(18)		685	685			
100091003	FORT WASHINGTON	MD		01/31/2023		417		(25)			(25)		392	392			
100202810	SUMTER	SC		03/24/2025		601		(22)			(22)		579	579			
100254043	SAVANNAH	GA		10/30/2025		621		(22)			(22)		599	599			
100168392	HOPEWELL	VA		09/25/2024		866		(19)			(19)		847	847			
100158708	LIBERTY HILL	TX		07/10/2024		669		(12)			(12)		657	657			
100140464	PENDERGRASS	GA		01/18/2024		830		27			27		857	857			
100182402	POCONO LAKE	PA		12/12/2024		616		(20)			(20)		596	596			
100179603	KILLINGTON	VT		11/21/2024		671		(16)			(16)		655	655			
100203546	FORNEY	TX		03/26/2025		644		(18)			(18)		626	626			
100273047	SURPRISE	AZ		01/15/2026		560		(21)			(21)		539	539			
100257048	PINE MOUNTAIN CLUB	CA		11/26/2025		642		(27)			(27)		615	615			
100079119	KEYPORT	NJ		02/24/2022		1,676		(21)			(21)		1,655	1,655			
100136456	PORT CHARLOTTE	FL		11/20/2023		1,172		130			130		1,302	1,302			
100254409	BARNEGAT	NJ		11/07/2025		649		(25)			(25)		624	624			
100126334	BALTIMORE	MD		08/30/2023		630		(9)			(9)		621	621			
100212135	GUTTENBERG	NJ		05/22/2025		639		(11)			(11)		628	628			
100144281	LEHIGH ACRES	FL		03/07/2024		680		(2)			(2)		678	678			
100067888	GREENWICH	CT		09/23/2021		1,489		(30)			(30)		1,459	1,459			
100218550	RICHMOND	VA		06/27/2025		718		(25)			(25)		693	693			
100177441	HOUSTON	TX		01/16/2025		637		(30)			(30)		607	607			
100207223	WINNABOW	NC		04/28/2025		1,449		4			4		1,453	1,453			
100184627	SANTA CLARITA	CA		12/17/2024		1,376		(46)			(46)		1,330	1,330			
100197534	LITTLE ELM	TX		02/26/2025		664		(14)			(14)		650	650			
100206517	BALTIMORE	MD		04/22/2025		518		(16)			(16)		502	502			
100065155	EAST WENATCHEE	WA		07/14/2021		1,426		(31)			(31)		1,395	1,395			
100207446	PLAINFIELD	NJ		04/29/2025		499		(26)			(26)		473	473			
100136416	NORTHAMPTON	PA		11/20/2023		982		83			83		1,065	1,065			
100168385	FORT WORTH	TX		09/25/2024		810		6			6		816	816			
100199916	CHARLOTTE	NC		03/05/2025		1,642		65			65		1,707	1,707			
100238343	SIMPSONVILLE	SC		09/19/2025		2,499		(103)			(103)		2,396	2,396			
100060206	HELENA	MT		06/25/2021		1,064		(24)			(24)		1,040	1,040			
100177317	VALDOSTA	GA		01/16/2025		597		(22)			(22)		575	575			
100144462	MCKINNEY	TX		04/26/2024		595		(43)			(43)		552	552			
100170235	VON ORMY	TX		10/08/2024		802		14			14		816	816			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140071	WINDSOR	WI		01/09/2024		666		(11)			(11)		655	655			
100177907	TULALIP	WA		11/19/2024		1,305		(54)			(54)		1,251	1,251			
100204105	CHANDLER	AZ		03/28/2025		551		(20)			(20)		531	531			
100110290	CHARLOTTE	NC		06/30/2023		750		(2)			(2)		748	748			
100194348	PHILADELPHIA	PA		02/14/2025		1,816		(52)			(52)		1,764	1,764			
100146914	SPRINGFIELD	OR		03/26/2024		1,029		(22)			(22)		1,007	1,007			
100185294	KISSIMMEE	FL		01/24/2025		1,845		(55)			(55)		1,790	1,790			
100171687	FOLEY	AL		10/16/2024		989		(2)			(2)		987	987			
100266929	LANCASTER	SC		12/23/2025		1,158		(36)			(36)		1,122	1,122			
100116885	BAKERSFIELD	CA		07/20/2023		836		51			51		887	887			
100150799	SCRANTON	PA		05/08/2024		632		(10)			(10)		622	622			
100247010	KNIGHTDALE	NC		10/22/2025		645		(22)			(22)		623	623			
100229994	ASHEVILLE	NC		08/22/2025		538		(23)			(23)		515	515			
100194792	SAINT LOUIS	MO		02/21/2025		633		(17)			(17)		616	616			
100246592	ST. CLOUD	FL		10/15/2025		588		(28)			(28)		560	560			
100257214	DECATUR	GA		11/26/2025		572		(12)			(12)		560	560			
100147255	COLLEGE PARK	MD		03/28/2024		828		(27)			(27)		801	801			
100142610	ATLANTA	GA		02/08/2024		541		(9)			(9)		532	532			
100236797	RALEIGH	NC		09/12/2025		670		(25)			(25)		645	645			
100155876	COLUMBIA	MO		06/17/2024		851		(26)			(26)		825	825			
100243760	SMYRNA	GA		09/29/2025		599		(25)			(25)		574	574			
100110474	ORLANDO	FL		06/30/2023		799		3			3		802	802			
100156075	TUCSON	AZ		06/18/2024		645		(45)			(45)		600	600			
100216550	CONWAY	SC		06/23/2025		837		70			70		907	907			
100237761	NORTH HOLLYWOOD	CA		09/12/2025		253,714		(10,470)			(10,470)		243,244	243,244			
100221042	STOW	OH		07/18/2025		572		(13)			(13)		559	559			
100140554	ALBRIGHTSVILLE	PA		01/19/2024		971		(25)			(25)		946	946			
100174486	BOCA RATON	FL		10/31/2024		1,445		(9)			(9)		1,436	1,436			
100164574	FORNEY	TX		08/21/2024		697		(13)			(13)		684	684			
100245783	MESA	AZ		10/29/2025		625		(30)			(30)		595	595			
100140528	BOLIVIA	NC		01/19/2024		790		10			10		800	800			
100171854	WEST GROVE	PA		10/17/2024		747		(21)			(21)		726	726			
100179625	INDIANAPOLIS	IN		11/21/2024		660		(6)			(6)		654	654			
100195114	SOUTHERN PINES	NC		02/24/2025		656		(15)			(15)		641	641			
100261366	EVANSTON	IL		12/08/2025		928		(9)			(9)		919	919			
100081197	LITCHFIELD PARK	AZ		03/18/2022		1,842		22			22		1,864	1,864			
100214204	CORVALLIS	OR		05/30/2025		625		(1)			(1)		624	624			
100244705	FORNEY	TX		09/29/2025		641		(22)			(22)		619	619			
100218684	WASHINGTON	UT		06/27/2025		701		(2)			(2)		699	699			
100203454	COLUMBUS	OH		03/27/2025		595		(21)			(21)		574	574			
100157310	RICHMOND	VA		02/20/2025		672		3			3		675	675			
100149304	SAINT PETERSBURG	FL		04/24/2024		638		(2)			(2)		636	636			
100130348	TOBYHANNA	PA		09/28/2023		583		(26)			(26)		557	557			
100129688	ATOKA	TN		09/29/2023		852		24			24		876	876			
100135987	OAK LAWN	IL		11/16/2023		507		(8)			(8)		499	499			
100141129	CAPE MAY COURT HOUSE	NJ		01/30/2024		455		(14)			(14)		441	441			
100216311	HAINES CITY	FL		06/20/2025		704		(9)			(9)		695	695			
100255847	CHICAGO RIDGE	IL		11/24/2025		638		(24)			(24)		614	614			
100226681	SEATAC	WA		07/30/2025		660		(20)			(20)		640	640			
100174393	ORANGE	CA		10/31/2024		1,342		(39)			(39)		1,303	1,303			
100174407	BURBANK	CA		10/31/2024		1,352		(49)			(49)		1,303	1,303			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151237	FORT WORTH	TX		05/10/2024		1,258		53			53		1,311	1,311			
100065410	ATLANTA	GA		07/28/2021		1,426		(39)			(39)		1,387	1,387			
100156252	WILMINGTON	DE		06/20/2024		598		(14)			(14)		584	584			
100247501	KISSIMMEE	FL		11/26/2025		647		(18)			(18)		629	629			
100215829	TUCSON	AZ		06/12/2025		602		(18)			(18)		584	584			
100065804	APPLE VALLEY	CA		07/28/2021		1,481		(17)			(17)		1,464	1,464			
100149324	KATY	TX		04/24/2024		518		7			7		525	525			
100272334	BELTON	MO		01/08/2026		5,841		(134)			(134)		5,707	5,707			
100255660	OMAHA	NE		11/24/2025		934		(23)			(23)		911	911			
100182247	GRAHAM	NC		12/12/2024		852		61			61		913	913			
100142667	LAS VEGAS	NV		02/08/2024		648		(13)			(13)		635	635			
100079958	PANAMA CITY BEACH	FL		04/25/2022		1,288		(1)			(1)		1,287	1,287			
100253729	OMAHA	NE		10/30/2025		573		(21)			(21)		552	552			
100159338	FORT WORTH	TX		07/15/2024		1,675		67			67		1,742	1,742			
100267291	DILLON	CO		12/24/2025		7,971		(289)			(289)		7,682	7,682			
100216587	SAN MARCOS	TX		06/23/2025		1,461		(19)			(19)		1,442	1,442			
100219856	LEWIS CENTER	OH		07/08/2025		663		(5)			(5)		658	658			
100254521	JERSEY CITY	NJ		11/07/2025		671		(5)			(5)		666	666			
100148073	CONCORD	NC		04/10/2024		694		(8)			(8)		686	686			
100189223	SPOKANE	WA		01/13/2025		4,006		(66)			(66)		3,940	3,940			
100220551	BLACK MTN	NC		07/15/2025		587		(21)			(21)		566	566			
100161440	AUBREY	TX		07/29/2024		684		(8)			(8)		676	676			
100161072	FAYETTEVILLE	AR		07/24/2024		630		(18)			(18)		612	612			
100236998	OMAHA	NE		09/12/2025		592		(28)			(28)		564	564			
100151613	WESTFIELD	IN		05/10/2024		663		(13)			(13)		650	650			
100255780	DALTON	GA		11/24/2025		708		(16)			(16)		692	692			
100150721	FORT WORTH	TX		05/06/2024		644		(14)			(14)		630	630			
100142600	NEW BRAUNFELS	TX		02/08/2024		2,481		(72)			(72)		2,409	2,409			
100100148	TOMBALL	TX		03/28/2023		647		(11)			(11)		636	636			
100140363	RALEIGH	NC		01/18/2024		657		(18)			(18)		639	639			
100135779	CHESTER	VA		11/10/2023		480		13			13		493	493			
100179519	LA PINE	OR		11/21/2024		506		(8)	1		(9)		497	497			
100115575	BALTIMORE	MD		07/19/2023		801		(16)			(16)		785	785			
100273030	DELRAY BEACH	FL		01/15/2026		653		(24)			(24)		629	629			
100215551	GREER	SC		06/12/2025		421		(10)	1		(11)		410	410			
100130145	CHICAGO	IL		11/15/2023		538		(28)			(28)		510	510			
100178140	IRWIN	PA		11/19/2024		1,381		(60)			(60)		1,321	1,321			
100136854	ARDMORE	PA		11/27/2023		3,703		(11)			(11)		3,692	3,692			
100185447	ANNA	TX		12/20/2024		2,029		43			43		2,072	2,072			
100151308	KYLE	TX		05/10/2024		760		2			2		762	762			
100197544	BUSHKILL	PA		02/26/2025		563		(20)			(20)		543	543			
100213930	PENNSAUKEN	NJ		05/29/2025		686		(1)			(1)		685	685			
100182615	FORT WORTH	TX		12/12/2024		715		(3)			(3)		712	712			
100108215	GARLAND	TX		05/24/2023		638		(28)			(28)		610	610			
100149856	JOELTON	TN		04/29/2024		5,154		(21)			(21)		5,133	5,133			
100179723	PINGREE GROVE	IL		11/21/2024		835		43			43		878	878			
100116149	HOUSTON	TX		07/20/2023		954		136			136		1,090	1,090			
100194008	SUNNY ISLES BEACH	FL		02/11/2025		546		(21)			(21)		525	525			
100235745	FARMERSVILLE	CA		09/22/2025		586		(22)			(22)		564	564			
100091039	DISTRICT HEIGHTS	MD		01/31/2023		194		(5)			(5)		189	189			
100246852	CAPE CORAL	FL		10/16/2025		557		(26)			(26)		531	531			

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100186579	KNIGHTDALE	NC		12/30/2024		875		58			58		933	933			
100116655	MIAMI BEACH	FL		07/20/2023		965		145			145		1,110	1,110			
100156545	FREDERICK	MD		06/24/2024		699		(7)			(7)		692	692			
100156550	MADISON	AL		06/24/2024		699		(7)			(7)		692	692			
100210516	FLORIDA CITY	FL		05/15/2025		848		(9)			(9)		839	839			
100175994	FORT PIERCE	FL		11/14/2024		554		(13)			(13)		541	541			
100212716	DEPTFORD	NJ		05/28/2025		579		(9)			(9)		570	570			
100135163	RANCHO CUCAMONGA	CA		12/15/2023		36,822		21			21		36,843	36,843			
100152628	ACWORTH	GA		05/17/2024		727		1			1		728	728			
100060508	LOS ANGELES	CA		06/01/2021		2,866		12			12		2,878	2,878			
100273100	PISCATAWAY	NJ		01/15/2026		666		(7)			(7)		659	659			
100237096	PANAMA CITY BEACH	FL		09/12/2025		567		(26)			(26)		541	541			
100210326	AUBREY	TX		05/09/2025		1,138		127			127		1,265	1,265			
100212599	DETROIT	MI		05/29/2025		558		(19)			(19)		539	539			
100062632	SILVER SPRING	MD		07/01/2021		2,154		6			6		2,160	2,160			
100141304	WACO	TX		01/30/2024		575		(14)			(14)		561	561			
100204848	PALMDALE	CA		04/09/2025		403		(12)			(12)		391	391			
100173227	SANFORD	NC		10/30/2024		835		10			10		845	845			
100150910	FARMINGTON	AR		05/08/2024		660		(10)			(10)		650	650			
100080798	OAK HILLS	CA		03/15/2022		986		(40)			(40)		946	946			
100244496	FLOWERY BRANCH	GA		09/29/2025		657		(25)			(25)		632	632			
100142728	ARCADIA	FL		02/08/2024		398		(11)			(11)		387	387			
100152496	DURHAM	NC		05/16/2024		500		(18)			(18)		482	482			
100120394	CLOVIS	CA		08/18/2023		722		13			13		735	735			
100200505	PFLUGERVILLE	TX		03/11/2025		850		48			48		898	898			
100134638	BEDFORD	TX		10/30/2023		632		2			2		634	634			
100204166	SHELTON	CT		03/31/2025		1,658		(68)			(68)		1,590	1,590			
100144025	PROVIDENCE	RI		03/07/2024		721		1			1		722	722			
100244526	KISSIMMEE	FL		09/29/2025		393		(16)			(16)		377	377			
100245003	PATTERSON	GA		09/29/2025		595		(28)			(28)		567	567			
100171710	GALLATIN	TN		10/17/2024		735		(14)			(14)		721	721			
100153701	SCHERTZ	TX		05/31/2024		692		(34)			(34)		658	658			
100215350	DOWNEY	CA		06/12/2025		677		(8)			(8)		669	669			
100068445	PHOENIX	AZ		08/25/2021		2,872		(57)			(57)		2,815	2,815			
100196634	MIAMI	FL		02/25/2025		1,272		(54)			(54)		1,218	1,218			
100102674	MIAMI	FL		06/22/2023		705		(33)			(33)		672	672			
100141321	KISSIMMEE	FL		01/30/2024		517		(3)			(3)		514	514			
100091735	CHICAGO	IL		03/24/2023		577		(11)			(11)		566	566			
100147823	SAN ANTONIO	TX		04/08/2024		(206)							(206)	(206)			
100205730	MARYVILLE	TN		04/14/2025		1,136		(23)			(23)		1,113	1,113			
100215852	BLACKSBURG	VA		06/12/2025		658		(15)			(15)		643	643			
100192954	FORT WORTH	TX		02/10/2025		1,561		(53)			(53)		1,508	1,508			
100219866	HOUSTON	TX		07/08/2025		667		(10)			(10)		657	657			
100179901	COLUMBUS	OH		11/25/2024		844		39			39		883	883			
100236788	CINCINNATI	OH		09/12/2025		592		(24)			(24)		568	568			
100255555	MCCAYSVILLE	GA		11/24/2025		5,980		(179)			(179)		5,801	5,801			
100277815	ALBUQUERQUE	NM		02/26/2026		530		(10)			(10)		520	520			
100229732	SARASOTA	FL		08/18/2025		617		(21)			(21)		596	596			
100174305	TOBYHANNA	PA		10/31/2024		755		(23)			(23)		732	732			
100209257	NASHVILLE	TN		04/29/2025		683		(10)			(10)		673	673			
100244567	RALEIGH	NC		09/29/2025		589		(26)			(26)		563	563			

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100206844	SPOKANE	WA		04/24/2025		643		(27)			(27)		616	616			
100272278	UNION CITY	PA		01/08/2026		671		(7)			(7)		664	664			
100198876	PALMDALE	CA		02/28/2025		663		3			3		666	666			
100151530	ROSENBERG	TX		05/10/2024		823		47			47		870	870			
100063894	SURPRISE	AZ		07/01/2021		1,557		6			6		1,563	1,563			
100143257	TUCSON	AZ		02/16/2024		717		(2)			(2)		715	715			
100245252	RICHMOND	VA		10/06/2025		2,629		(101)			(101)		2,528	2,528			
100168384	FORT WORTH	TX		09/25/2024		799		(5)			(5)		794	794			
100131948	CASA GRANDE	AZ		10/13/2023		1,008		13			13		1,021	1,021			
100114560	WATERBURY	CT		06/29/2023		43		(1)			(1)		42	42			
100218252	PHOENIX	AZ		06/26/2025		562		(16)			(16)		546	546			
100161371	FORNEY	TX		07/25/2024		3,355		13			13		3,368	3,368			
100207423	NORTH CHESTERFIELD	VA		04/29/2025		638		(7)			(7)		631	631			
100167877	GARLAND	TX		09/20/2024		889		4			4		893	893			
100195109	MORTON GROVE	IL		02/24/2025		412		(13)			(13)		399	399			
100238981	ATLANTIC CITY	NJ		09/23/2025		621		(15)			(15)		606	606			
100243276	VERNAL	UT		09/26/2025		535		(24)			(24)		511	511			
100135119	LAWRENCEVILLE	GA		11/01/2023		1,001		36			36		1,037	1,037			
100202508	LEHIGH ACRES	FL		03/21/2025		560		(10)			(10)		550	550			
100128420	OWINGS MILLS	MD		09/15/2023		602		(15)			(15)		587	587			
100179724	CLEVELAND	TN		11/21/2024		834		43			43		877	877			
100192588	ROYSE CITY	TX		02/10/2025		889		(6)			(6)		883	883			
100203363	WILMINGTON	NC		03/27/2025		611		(19)			(19)		592	592			
100080796	AVENTURA	FL		03/15/2022		2,072		(63)			(63)		2,009	2,009			
100110470	ASHEVILLE	NC		06/30/2023		735		(1)			(1)		734	734			
100154836	APOLLO BEACH	FL		07/19/2024		14,822		66			66		14,888	14,888			
100238955	BALTIMORE	MD		09/23/2025		655		(19)			(19)		636	636			
100173394	LEHIGH ACRES	FL		10/29/2024		515		(43)			(43)		472	472			
100186412	HOUSTON	TX		12/30/2024		649		(10)			(10)		639	639			
100216665	PUNTA GORDA	FL		06/23/2025		521		(12)			(12)		509	509			
100245380	MARYVILLE	TN		10/06/2025		572		(15)			(15)		557	557			
100253137	SHAKOPEE	MN		10/30/2025		580		(23)			(23)		557	557			
100238817	ASOTIN	WA		09/23/2025		669		(18)			(18)		651	651			
100065350	RENO	NV		07/28/2021		1,645		(21)			(21)		1,624	1,624			
100081102	NAPA	CA		03/18/2022		990		21			21		1,011	1,011			
100128789	CONROE	TX		09/21/2023		777		(3)			(3)		774	774			
100149612	MELISSA	TX		04/26/2024		1,916		(7)			(7)		1,909	1,909			
100238507	MASON	OH		09/19/2025		607		(22)			(22)		585	585			
100140551	CHARLOTTE	NC		01/19/2024		688		6			6		694	694			
100137698	CARSON CITY	NV		12/08/2023		542		(7)			(7)		535	535			
100150619	SAN ANTONIO	TX		05/03/2024		(209)							(209)	(209)			
100264993	DAYTONA BEACH	FL		12/17/2025		636		(30)			(30)		606	606			
100182488	KATY	TX		12/12/2024		1,272		(6)			(6)		1,266	1,266			
100129651	SUNNY ISLES BEACH	FL		09/29/2023		675		(8)			(8)		667	667			
100103624	LAS VEGAS	NV		05/08/2023		643		(10)			(10)		633	633			
100174591	DESOTO	TX		10/31/2024		1,069		(52)			(52)		1,017	1,017			
100156595	CARTERSVILLE	GA		06/24/2024		737		2			2		739	739			
100143165	NORFOLK	VA		02/16/2024		646		(12)			(12)		634	634			
100152366	CASA GRANDE	AZ		05/17/2024		685		(1)			(1)		684	684			
100244932	ATHENS	AL		09/29/2025		697		(14)			(14)		683	683			
100171693	SAN MARCOS	TX		10/16/2024		815		29			29		844	844			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246679	YUMA	AZ		10/15/2025		789		(18)			(18)		771	771			
100142016	BROKEN ARROW	OK		02/29/2024		636		(7)			(7)		629	629			
100214556	JACKSONVILLE	FL		06/06/2025		560		(26)			(26)		534	534			
100193036	GLENWOOD	IA		02/10/2025		768		5			5		773	773			
100239003	MONTPELIER	VT		09/23/2025		695		(18)			(18)		677	677			
100155185	RENTON	WA		07/19/2024		1,536		(23)			(23)		1,513	1,513			
100117288	CHEEKTOWAGA	NY		07/20/2023		525		9			9		534	534			
100143222	HENDERSON	NV		02/16/2024		857		28			28		885	885			
100235835	DENVER	CO		09/04/2025		623		(28)			(28)		595	595			
100235631	DUNEDIN	FL		08/29/2025		618		(23)			(23)		595	595			
100020440	ASHBURN	VA		07/27/2018		1,639		(14)			(14)		1,625	1,625			
100157915	OSAGE BEACH	MO		07/09/2024		1,368		(4)			(4)		1,364	1,364			
100268487	GILBERT	AZ		12/29/2025		716		4			4		720	720			
100220793	DURHAM	NC		07/18/2025		937		(6)			(6)		931	931			
100180611	KNOXVILLE	TN		11/26/2024		913		(29)			(29)		884	884			
100182261	CHARLOTTE	NC		12/12/2024		823		49			49		872	872			
100244541	COLLEGE STATION	TX		09/29/2025		753		(23)			(23)		730	730			
100228472	JAMESTOWN	NC		08/11/2025		852		(39)			(39)		813	813			
100088989	OXNARD	CA		11/15/2022		672		(16)			(16)		656	656			
100182665	BIG BEAR CITY	CA		12/12/2024		695		(12)			(12)		683	683			
100193679	ALBANY	NY		02/10/2025		551		(7)			(7)		544	544			
100090021	AGOURA HILLS	CA		01/13/2023		682		(1)			(1)		681	681			
100152858	LIVONIA	MI		05/22/2024		755		(23)			(23)		732	732			
100078887	QUAIL VALLEY	CA		02/24/2022		1,383		2			2		1,385	1,385			
100135792	GREENVILLE	SC		11/10/2023		639		8			8		647	647			
100182171	SAINT AUGUSTINE	FL		12/12/2024		509		12			12		521	521			
100179923	CHARLOTTE	NC		11/25/2024		750		34			34		784	784			
100165432	GARLAND	TX		08/29/2024		852		(12)			(12)		840	840			
100116301	MISSOURI CITY	TX		07/20/2023		1,063		333			333		1,396	1,396			
100126436	CHICAGO HEIGHTS	IL		08/30/2023		574		(14)			(14)		560	560			
100202921	POQUOSON	VA		03/24/2025		667		(16)			(16)		651	651			
100119462	KINGSLAND	GA		07/31/2023		678		(2)			(2)		676	676			
100220726	MIAMI	FL		07/18/2025		666		(7)			(7)		659	659			
100229833	ROBBINSVILLE	NJ		08/18/2025		652		(13)			(13)		639	639			
100235865	SPRING HILL	FL		09/04/2025		660		(21)			(21)		639	639			
100245629	ELGIN	IL		10/06/2025		662		(23)			(23)		639	639			
100254049	STEPHENSON	VA		10/30/2025		763		(4)			(4)		759	759			
100248963	TEMPLE	TX		10/29/2025		1,470		(53)			(53)		1,417	1,417			
100200715	MIDLAND	TX		03/11/2025		1,232		(32)			(32)		1,200	1,200			
100120576	PERRYSBURG	OH		08/18/2023		630		(16)			(16)		614	614			
100179787	OAK LAWN	IL		11/21/2024		681		(24)			(24)		657	657			
100229733	SAN ANTONIO	FL		08/18/2025		545		(26)			(26)		519	519			
100157760	SEBASTOPOL	CA		07/02/2024		1,325		(37)			(37)		1,288	1,288			
100090931	SAN BERNARDINO	CA		01/31/2023		389		(9)			(9)		380	380			
100186719	AUSTIN	TX		12/31/2024		653		(29)			(29)		624	624			
100255388	WEST VALLEY CITY	UT		11/24/2025		648		(21)			(21)		627	627			
100215636	CARRBORO	NC		06/12/2025		604		(15)			(15)		589	589			
100091460	PHOENIX	AZ		01/20/2023		995		19			19		1,014	1,014			
100244929	DAPHNE	AL		09/29/2025		607		(27)			(27)		580	580			
100227274	LANCASTER	OH		07/31/2025		600		(28)			(28)		572	572			
100081131	CARTERSVILLE	GA		03/18/2022		1,338		21			21		1,359	1,359			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081133	CARTERSVILLE	GA		03/18/2022		1,338		21			21		1,359	1,359			
100131734	DURHAM	NC		10/06/2023		932		41			41		973	973			
100180361	LIBERTY HILL	TX		11/25/2024		938		(10)			(10)		928	928			
100268719	JUSTIN	TX		12/29/2025		2,261		(52)			(52)		2,209	2,209			
100226774	BLUFFTON	SC		07/30/2025		1,231		(49)			(49)		1,182	1,182			
100214898	HENDERSON	NV		06/11/2025		690		(25)			(25)		665	665			
100116079	EDGARTOWN	MA		07/20/2023		2,515		421			421		2,936	2,936			
100142655	WAKE FOREST	NC		02/08/2024		621		(12)			(12)		609	609			
100166270	NEENAH	WI		09/09/2024		647		(16)			(16)		631	631			
100220450	BUTTE	MT		07/15/2025		556		(18)			(18)		538	538			
100193988	EAGLE LAKE	FL		02/11/2025		597		(12)			(12)		585	585			
100120608	ORLANDO	FL		08/18/2023		833		7			7		840	840			
100138797	GLEN ALLEN	VA		12/21/2023		664		(11)			(11)		653	653			
100221001	RESTON	VA		07/18/2025		604		(20)			(20)		584	584			
100120110	FORT WORTH	TX		08/11/2023		945		52			52		997	997			
100247060	LONGS	SC		10/22/2025		13,102		(270)			(270)		12,832	12,832			
100171387	MCCORDSVILLE	IN		10/16/2024		1,641		(52)			(52)		1,589	1,589			
100202163	BURLESON	TX		03/18/2025		602		(17)			(17)		585	585			
100148887	HOUSTON	TX		04/17/2024		4,252		(129)			(129)		4,123	4,123			
100228782	PHOENIX	AZ		08/12/2025		928		(28)			(28)		900	900			
100211541	FRESNO	CA		06/05/2025		533		(25)			(25)		508	508			
100205777	PEA RIDGE	AR		04/14/2025		722		(14)			(14)		708	708			
100117673	HILTON HEAD ISLAND	SC		07/20/2023		223		(5)			(5)		218	218			
100115894	CYPRESS	TX		07/20/2023		1,657		(15)			(15)		1,642	1,642			
100065797	KYLE	TX		07/28/2021		1,333		(42)			(42)		1,291	1,291			
100108507	LAKE HAVASU CITY	AZ		05/25/2023		633		(6)			(6)		627	627			
100136529	SAFETY HARBOR	FL		11/20/2023		623		5			5		628	628			
100015787	DENVER	CO		02/02/2018		1,650		9			9		1,659	1,659			
100204534	N LAS VEGAS	NV		04/04/2025		672		(21)			(21)		651	651			
100208295	UNION	NJ		04/29/2025		1,415		(87)			(87)		1,328	1,328			
100181303	COLTON	CA		12/06/2024		601		(2)			(2)		599	599			
100067879	RICHMOND	TX		09/23/2021		1,336		(44)			(44)		1,292	1,292			
100140051	SEAGOVILLE	TX		01/09/2024		1,785		(8)			(8)		1,777	1,777			
100136858	ANNA	TX		11/27/2023		928		16			16		944	944			
100229840	SPOKANE	WA		08/18/2025		798		(4)			(4)		794	794			
100226909	PROVO	UT		07/30/2025		648		(20)			(20)		628	628			
100076204	LEESBURG	FL		01/07/2022		1,328		(24)			(24)		1,304	1,304			
100229198	FOLEY	AL		08/13/2025		648		(19)			(19)		629	629			
100151030	CASA GRANDE	AZ		05/08/2024		4,392		(118)			(118)		4,274	4,274			
100268475	REDDING	CA		12/29/2025		666		(8)			(8)		658	658			
100238490	WILLMAR	MN		09/19/2025		2,566		(67)			(67)		2,499	2,499			
100143805	WASHINGTON	DC		02/28/2024		567		(33)			(33)		534	534			
100109574	FRESNO	TX		06/14/2023		607		(21)			(21)		586	586			
100220350	WEST LAFAYETTE	IN		07/14/2025		655		(12)			(12)		643	643			
100200511	RUSTON	LA		03/11/2025		663		(8)			(8)		655	655			
100211748	LYNCHBURG	VA		05/19/2025		610		(18)			(18)		592	592			
100227026	FLOWERY BRANCH	GA		07/30/2025		839		(19)			(19)		820	820			
100188756	KYLE	TX		01/09/2025		908		80			80		988	988			
100088069	KILLEEN	TX		10/25/2022		667		(21)			(21)		646	646			
100216540	ALBUQUERQUE	NM		06/23/2025		594		(20)			(20)		574	574			
100166128	PHARR	TX		09/09/2024		574		(18)			(18)		556	556			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100230917	TORRANCE	CA		08/29/2025		4,038		(179)			(179)		3,859	3,859			
100165435	AUSTIN	TX		08/29/2024		637		(1)			(1)		636	636			
100177868	DUNN LORING	VA		11/19/2024		1,028		(44)			(44)		984	984			
100164499	PENDERGRASS	GA		08/21/2024		840		32			32		872	872			
100220889	BIXBY	OK		07/18/2025		658		(11)			(11)		647	647			
100211717	ANN ARBOR	MI		05/19/2025		618		(12)			(12)		606	606			
100238240	WICHITA	KS		09/18/2025		537		(25)			(25)		512	512			
100148750	COPPERAS COVE	TX		04/17/2024		666		(24)			(24)		642	642			
100120915	GULF SHORES	AL		08/30/2023		654		12			12		666	666			
100152511	WALDORF	MD		05/17/2024		736		1			1		737	737			
100100722	GREELEY	CO		04/28/2023		2,213		58			58		2,271	2,271			
100174292	MORRISTOWN	TN		10/31/2024		1,481		26			26		1,507	1,507			
100200606	ROUND ROCK	TX		03/11/2025		679		(10)			(10)		669	669			
100205011	PALM COAST	FL		04/10/2025		579		(24)			(24)		555	555			
100164282	CHARLOTTE	NC		08/21/2024		781		(11)			(11)		770	770			
100110598	SOUTH PADRE ISLAND	TX		06/30/2023		1,006		21			21		1,027	1,027			
100117153	CENTEREACH	NY		07/20/2023		1,034		(23)			(23)		1,011	1,011			
100272165	COLORADO SPRINGS	CO		01/08/2026		618		(17)			(17)		601	601			
100119377	DEL VALLE	TX		07/31/2023		1,421		(29)			(29)		1,392	1,392			
100218821	NOKOMIS	FL		06/27/2025		690		5			5		695	695			
100214382	COVINGTON	TN		06/02/2025		533		4			4		537	537			
100218731	OCALA	FL		06/27/2025		622		(20)			(20)		602	602			
100153063	NEW ORLEANS	LA		06/27/2024		463		(4)			(4)		459	459			
100164216	FRESNO	CA		08/21/2024		618		(40)			(40)		578	578			
100061989	VALLEY STREAM	NY		07/01/2021		1,964		2			2		1,966	1,966			
100246281	CASTLE ROCK	CO		10/10/2025		111,607		(2,863)			(2,863)		108,744	108,744			
100208517	ALEXANDRIA	VA		04/29/2025		2,073		(105)			(105)		1,968	1,968			
100167583	TEXAS CITY	TX		09/19/2024		674		3			3		677	677			
100175269	COLORADO SPRINGS	CO		11/05/2024		697		(20)			(20)		677	677			
100202501	HIGHLAND LAKES	NJ		03/21/2025		593		(17)			(17)		576	576			
100173202	SAN ANTONIO	TX		10/30/2024		4,220		(127)			(127)		4,093	4,093			
100182585	CRESTWOOD	KY		12/12/2024		1,320		(37)			(37)		1,283	1,283			
100244670	DES MOINES	IA		09/29/2025		657		(23)			(23)		634	634			
100159297	LEHIGH ACRES	FL		07/15/2024		772		5			5		777	777			
100282267	RALEIGH	NC		02/27/2026		608		(24)			(24)		584	584			
100076324	PEPPER PIKE	OH		01/07/2022		1,010		(13)			(13)		997	997			
100173349	FREDERICKSBURG	VA		10/30/2024		737		(18)			(18)		719	719			
100160472	ONTARIO	CA		07/19/2024		791		(8)			(8)		783	783			
100201128	COLUMBIA	CA		03/12/2025		3,037		(105)			(105)		2,932	2,932			
100158910	PORT SAINT LUCIE	FL		07/12/2024		(1,246)		(47)			(47)		(1,293)	(1,293)			
100171385	SUMMERVILLE	SC		10/16/2024		829		(17)			(17)		812	812			
100171721	PONDER	TX		10/17/2024		625		(18)			(18)		607	607			
100134705	COLUMBIA	SC		10/30/2023		927		(33)			(33)		894	894			
100212558	TAMPA	FL		05/29/2025		579		(15)			(15)		564	564			
100131635	SHIRLEY	NY		10/06/2023		696		4			4		700	700			
100157120	PORT ORANGE	FL		02/20/2025		660		(27)			(27)		633	633			
100137571	DECATUR	GA		12/08/2023		664		(8)			(8)		656	656			
100238627	BALTIMORE	MD		09/19/2025		433		(12)			(12)		421	421			
100255620	KATY	TX		11/24/2025		700		(22)			(22)		678	678			
100218693	MONTGOMERY VILLAGE	MD		06/27/2025		240		(11)	1		(12)		228	228			
100190034	HOUSTON	TX		01/21/2025		526		49			49		575	575			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177488	SALADO	TX		01/16/2025		462		(22)			(22)		440	440			
100188794	OAKLAND	TN		01/09/2025		832		42			42		874	874			
100115097	VALENCIA	CA		07/14/2023		905		16			16		921	921			
100116932	YUCCA VALLEY	CA		07/20/2023		1,035		86			86		1,121	1,121			
100272406	FARMINGTON	MI		01/08/2026		632		(16)			(16)		616	616			
100194720	FORT WORTH	TX		02/21/2025		705		(5)			(5)		700	700			
100267132	HANOVER PARK	IL		12/23/2025		704		(11)			(11)		693	693			
100129332	INDIO	CA		09/25/2023		645		10			10		655	655			
100133622	MIAMI	FL		10/23/2023		895		69			69		964	964			
100152410	VAN ALSTYNE	TX		05/17/2024		2,357		33			33		2,390	2,390			
100216659	INDIAN HEAD PARK	IL		06/23/2025		656		(9)			(9)		647	647			
100227042	PARADISE	CA		07/30/2025		664		(17)			(17)		647	647			
100090191	HALLANDALE BEACH	FL		01/13/2023		707		3			3		710	710			
100152723	HAINES CITY	FL		05/17/2024		591		(9)			(9)		582	582			
100226549	DENTON	TX		07/30/2025		761		(36)			(36)		725	725			
100180265	SINKING SPRING	PA		11/25/2024		1,327		(15)			(15)		1,312	1,312			
100257228	CHARLOTTE	NC		11/26/2025		737		(10)			(10)		727	727			
100162691	RICHMOND	TX		08/12/2024		496		10	1		9		505	505			
100215304	GALLATIN	TN		06/12/2025		628		(18)			(18)		610	610			
100149468	PARKVILLE	MD		04/24/2024		740		3			3		743	743			
100158914	WOODRUFF	SC		07/12/2024		1,048		(17)			(17)		1,031	1,031			
100165601	DELRAY BEACH	FL		10/04/2024		698		(27)			(27)		671	671			
100115613	HOLLYWOOD	FL		07/19/2023		572		(9)			(9)		563	563			
100271840	HARRISONBURG	VA		12/30/2025		693		(13)			(13)		680	680			
100166196	FORT WORTH	TX		09/09/2024		726		(3)			(3)		723	723			
100238150	PORT CHARLOTTE	FL		09/15/2025		590		(17)			(17)		573	573			
100218521	FORT PIERCE	FL		06/27/2025		689		(7)			(7)		682	682			
100076798	OAKLAND PARK	FL		12/27/2021		1,359		(74)			(74)		1,285	1,285			
100135618	MIAMI	FL		11/09/2023		676		2			2		678	678			
100268501	MEXICO BEACH	FL		12/29/2025		1,973		10			10		1,983	1,983			
100273103	GAHANNA	OH		01/15/2026		622		(15)			(15)		607	607			
100255076	MATTHEWS	NC		11/19/2025		647		(27)			(27)		620	620			
100060324	MADISON	WI		06/25/2021		1,409		(32)			(32)		1,377	1,377			
100117948	WESLEY CHAPEL	FL		07/20/2023		966		215			215		1,181	1,181			
100131698	NASHVILLE	TN		10/06/2023		742		12			12		754	754			
100099088	EDMONDS	WA		03/28/2023		570		(27)			(27)		543	543			
100236315	FELTON	DE		09/10/2025		544		(19)			(19)		525	525			
100219279	HORSHAM	PA		06/30/2025		1,175		(17)			(17)		1,158	1,158			
100086948	BUCKEYE	AZ		10/24/2022		788		(24)			(24)		764	764			
100189322	MYRTLE BEACH	SC		01/13/2025		707		(14)			(14)		693	693			
100138186	KISSIMMEE	FL		12/14/2023		563		(5)			(5)		558	558			
100206922	DETROIT	MI		04/24/2025		208		(2)			(2)		206	206			
100210189	CHARLOTTE	NC		05/07/2025		629		(9)			(9)		620	620			
100238418	KILL DEVIL HILLS	NC		09/19/2025		522		(16)			(16)		506	506			
100148872	NASHVILLE	TN		04/17/2024		789		(20)			(20)		769	769			
100126391	MARIETTA	GA		08/30/2023		678		(6)			(6)		672	672			
100156488	OWASSO	OK		06/24/2024		388		(14)			(14)		374	374			
100080850	AVENTURA	FL		03/10/2022		1,230		(66)			(66)		1,164	1,164			
100168376	POCATELLO	ID		09/25/2024		582		(21)			(21)		561	561			
100210325	INDIANAPOLIS	IN		05/09/2025		757		55			55		812	812			
100157861	BRENTWOOD	CA		07/09/2024		100,355		3,702			3,702		104,057	104,057			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167747	HERMINIE	PA		09/19/2024		4,850		(124)			(124)		4,726	4,726			
100276629	NASHVILLE	TN		01/29/2026		1,660		(56)			(56)		1,604	1,604			
100150939	HENDERSON	NV		05/08/2024		864		47			47		911	911			
100218814	ROGERS	MN		06/27/2025		707		3			3		710	710			
100211798	YUCCA VALLEY	CA		05/19/2025		735		(18)			(18)		717	717			
100110239	LAS VEGAS	NV		06/30/2023		784		16			16		800	800			
100169728	COVINGTON	GA		09/30/2024		905		(9)			(9)		896	896			
100084845	AVONDALE	AZ		08/02/2022		718		(48)			(48)		670	670			
100067894	PASSAIC	NJ		09/23/2021		1,345		(47)			(47)		1,298	1,298			
100081307	LANCASTER	CA		03/18/2022		3,227		97			97		3,324	3,324			
100274070	HOMESTEAD	FL		01/26/2026		562		(26)			(26)		536	536			
100060200	MINNEAPOLIS	MN		06/25/2021		1,388		(44)			(44)		1,344	1,344			
100060186	NEW ORLEANS	LA		06/25/2021		1,501		(47)			(47)		1,454	1,454			
100175043	DUDLEY	MA		11/05/2024		465		(14)			(14)		451	451			
100168083	NORTH LAS VEGAS	NV		09/20/2024		2,596		55			55		2,651	2,651			
100062328	MURFREESBORO	TN		07/01/2021		980		(7)			(7)		973	973			
100173805	SUMMERVILLE	SC		10/31/2024		649		(28)			(28)		621	621			
100236021	STEPHENS CITY	VA		09/04/2025		609		(30)			(30)		579	579			
100119198	WINCHESTER	VA		07/31/2023		665		(5)			(5)		660	660			
100135217	PARIS	ID		11/08/2023		648		(1)			(1)		647	647			
100192694	LAWRENCE TOWNSHIP	NJ		02/10/2025		2,048		(30)			(30)		2,018	2,018			
100141607	SOUTH YARMOUTH	MA		01/30/2024		1,366		(25)			(25)		1,341	1,341			
100079115	PLEASANT GRV	UT		02/24/2022		1,322		(17)			(17)		1,305	1,305			
100210237	DECATUR	GA		05/09/2025		615		(20)			(20)		595	595			
100181221	KISSIMMEE	FL		12/06/2024		232		5			5		237	237			
100218537	LEHI	UT		06/27/2025		677		(11)			(11)		666	666			
100132102	FORT MYERS	FL		10/13/2023		217		(2)			(2)		215	215			
100140238	VICTORIA	MN		01/18/2024		707		(15)			(15)		692	692			
100129685	WARREN	OH		09/29/2023		663		(12)			(12)		651	651			
100089041	INGLEWOOD	CA		11/04/2022		788		7			7		795	795			
100272439	NORRISTOWN	PA		01/08/2026		2,451		(54)			(54)		2,397	2,397			
100079987	SAN ANTONIO	TX		04/25/2022		1,219		(33)			(33)		1,186	1,186			
100202874	MCKINNEY	TX		03/24/2025		842		71			71		913	913			
100219828	CONCORD	NC		07/08/2025		680		(10)			(10)		670	670			
100081114	CARY	NC		03/18/2022		1,300		23			23		1,323	1,323			
100261511	CLOVIS	CA		12/12/2025		715		(10)			(10)		705	705			
100132001	DURHAM	NC		10/13/2023		735		8			8		743	743			
100204588	CHICAGO	IL		04/04/2025		579		(21)			(21)		558	558			
100185986	RIVERVIEW	FL		12/26/2024		565		(26)			(26)		539	539			
100109683	VANCOUVER	WA		06/16/2023		1,811		(34)			(34)		1,777	1,777			
100204511	MANDEVILLE	LA		04/04/2025		549		(26)			(26)		523	523			
100100449	AVENTURA	FL		04/27/2023		905		60			60		965	965			
100194759	CLERMONT	FL		02/21/2025		723		(3)			(3)		720	720			
100135734	MIDLOTHIAN	VA		11/10/2023		644		(4)			(4)		640	640			
100089242	FINDLAY	OH		01/26/2023		753		(20)			(20)		733	733			
100137844	PHILADELPHIA	PA		12/08/2023		563		(15)			(15)		548	548			
100209512	KATY	TX		05/02/2025		1,644		(17)			(17)		1,627	1,627			
100205965	MCKINNEY	TX		04/15/2025		591		(20)			(20)		571	571			
100214636	NORTH CHARLESTON	SC		06/10/2025		6,250		(126)			(126)		6,124	6,124			
100188331	GREENVILLE	SC		01/08/2025		710		(6)			(6)		704	704			
100057777	GRANTS PASS	OR		06/30/2021		1,459		(40)			(40)		1,419	1,419			

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100157866	SACHSE	TX		07/09/2024		653		(15)			(15)		638	638			
100078233	PALM CITY	FL		02/10/2022		2,096		(78)			(78)		2,018	2,018			
100150121	ELK RIVER	MN		06/14/2024		1,349		(18)			(18)		1,331	1,331			
100167565	FORT WORTH	TX		09/19/2024		629		(15)			(15)		614	614			
100057780	NEWPORT	RI		06/30/2021		1,450		(48)			(48)		1,402	1,402			
100116672	PARADISE	CA		07/20/2023		1,558		434			434		1,992	1,992			
100165018	CHARLOTTE	NC		08/28/2024		602		(16)			(16)		586	586			
100206184	COLLEGE STATION	TX		04/16/2025		657		(18)			(18)		639	639			
100204099	BRADENTON	FL		03/28/2025		601		(16)			(16)		585	585			
100236073	CONCORD	NC		09/05/2025		655		13			13		668	668			
100210750	BAINBRIDGE ISLAND	WA		05/15/2025		659		(19)			(19)		640	640			
4010046212	COLUMBUS	OH		03/22/2023		822		(11)			(11)		811	811			
100131965	CASA GRANDE	AZ		10/13/2023		672		(8)			(8)		664	664			
100130024	CITY OF ORANGE	NJ		09/27/2023		677		(12)			(12)		665	665			
100146747	SACRAMENTO	CA		03/20/2024		616		10			10		626	626			
100078271	HOMESTEAD	FL		02/10/2022		1,289		(33)			(33)		1,256	1,256			
100159936	POMPANO BEACH	FL		08/16/2024		749		(14)			(14)		735	735			
100154547	SUITLAND	MD		06/14/2024		561		(20)			(20)		541	541			
100186878	GREENVILLE	SC		01/07/2025		659		3			3		662	662			
100165440	PANAMA CITY	FL		08/29/2024		582		(14)			(14)		568	568			
100176860	PUNTA GORDA	FL		11/15/2024		718		(1)			(1)		717	717			
100179437	RIO RANCHO	NM		11/21/2024		2,266		77			77		2,343	2,343			
100204456	SHENANDOAH	VA		04/03/2025		613		(14)			(14)		599	599			
100148314	HARKER HEIGHTS	TX		04/12/2024		797		18			18		815	815			
100185377	IDAHO FALLS	ID		12/20/2024		675		(10)			(10)		665	665			
100137644	FORT WORTH	TX		12/08/2023		590		(6)			(6)		584	584			
100176666	PORT SAINT LUCIE	FL		11/15/2024		683		(18)			(18)		665	665			
100272907	MYRTLE BEACH	SC		01/15/2026		2,227		(78)			(78)		2,149	2,149			
100182671	LENOIR	NC		12/12/2024		7,224		(141)			(141)		7,083	7,083			
100180058	THE VILLAGES	FL		11/25/2024		713		(5)			(5)		708	708			
100130010	MONTGOMERY	NY		09/27/2023		633		(17)			(17)		616	616			
100230365	STUART	FL		08/29/2025		1,254		(27)			(27)		1,227	1,227			
100195112	WAKE FOREST	NC		02/24/2025		705		6			6		711	711			
100203289	LEBANON	TN		03/27/2025		3,248		(122)			(122)		3,126	3,126			
100180210	WATERFORD	CT		11/25/2024		2,061		(9)			(9)		2,052	2,052			
100057798	AURORA	CO		06/30/2021		1,745		(37)			(37)		1,708	1,708			
100255446	ST. PETERSBURG	FL		11/24/2025		1,553		(36)			(36)		1,517	1,517			
100134437	MERIDEN	CT		10/30/2023		436		(22)			(22)		414	414			
100220346	YACHATS	OR		07/14/2025		563		(18)			(18)		545	545			
100182276	CRYSTAL BEACH	TX		12/12/2024		1,040		49			49		1,089	1,089			
100235924	COLUMBIA	MO		09/04/2025		587		(26)			(26)		561	561			
100136004	BRAWLEY	CA		11/16/2023		613		(15)			(15)		598	598			
100190151	HAINES CITY	FL		01/21/2025		625		(20)			(20)		605	605			
100065138	ALBANY	OR		07/14/2021		1,499		(37)			(37)		1,462	1,462			
100067636	CLOVIS	CA		09/23/2021		1,479		(31)			(31)		1,448	1,448			
100185376	OAKLAND	CA		12/20/2024		691		(11)			(11)		680	680			
100283219	LAS VEGAS	NV		03/09/2026		445		(2)			(2)		443	443			
100197560	BRISTOL	CT		02/26/2025		590		(15)			(15)		575	575			
100202770	TAMPA	FL		03/24/2025		631		(19)			(19)		612	612			
100209223	ELK GROVE VILLAGE	IL		04/29/2025		13,508		(141)			(141)		13,367	13,367			
100131995	BOERNE	TX		10/13/2023		688		(9)			(9)		679	679			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272327	KANNAPOLIS	NC		01/08/2026		9,788		(101)			(101)		9,687	9,687			
100191609	LEHIGH ACRES	FL		01/31/2025		559		(19)			(19)		540	540			
100191615	LEHIGH ACRES	FL		01/31/2025		559		(19)			(19)		540	540			
100194114	LEHIGH ACRES	FL		02/14/2025		558		(18)			(18)		540	540			
100110243	LAS VEGAS	NV		06/30/2023		831		3			3		834	834			
100215493	WESTMINSTER	MD		06/12/2025		741		26			26		767	767			
100143027	FREDERICK	MD		02/12/2024		1,294		(4)			(4)		1,290	1,290			
100134498	KENNESAW	GA		10/30/2023		1,204		(13)			(13)		1,191	1,191			
100234912	GULF SHORES	AL		08/28/2025		1,113		(36)			(36)		1,077	1,077			
100203416	COLLIERVILLE	TN		03/27/2025		716		(22)			(22)		694	694			
100205818	MILLEDGEVILLE	GA		04/14/2025		612		(23)			(23)		589	589			
100283943	TUCSON	AZ		03/23/2026		387		(18)			(18)		369	369			
100169160	OVERLAND PARK	KS		09/27/2024		6,997		(102)			(102)		6,895	6,895			
100200249	RIVIERA BEACH	FL		03/07/2025		190		(7)			(7)		183	183			
100253462	TAOS	NM		10/30/2025		2,079		(60)			(60)		2,019	2,019			
100202670	CHESAPEAKE	VA		03/24/2025		652		(9)			(9)		643	643			
100226816	SHOHOLA	PA		07/30/2025		604		(14)			(14)		590	590			
100076105	SAINT LOUIS PARK	MN		01/07/2022		1,342		(25)			(25)		1,317	1,317			
100238463	LAVON	TX		09/19/2025		677		(5)			(5)		672	672			
100172463	FORT WORTH	TX		10/23/2024		833		7			7		840	840			
100244724	APOPKA	FL		09/29/2025		2,468		37			37		2,505	2,505			
100172185	CHICAGO	IL		10/17/2024		489		(9)			(9)		480	480			
100186205	GAINESVILLE	GA		12/27/2024		550		(12)			(12)		538	538			
100163613	MIAMI BEACH	FL		08/15/2024		643		(15)			(15)		628	628			
100179684	GASTONIA	NC		11/21/2024		811		29			29		840	840			
100195113	NORTH LAS VEGAS	NV		02/24/2025		1,814		199			199		2,013	2,013			
100171711	MCKINNEY	TX		10/17/2024		1,221		(27)			(27)		1,194	1,194			
100197620	GREER	SC		02/26/2025		1,937		(20)			(20)		1,917	1,917			
100178185	HUNTINGTON BEACH	CA		11/19/2024		2,343		(80)			(80)		2,263	2,263			
100071764	CHARLOTTESVILLE	VA		10/14/2021		1,347		(51)			(51)		1,296	1,296			
100186432	FORT WORTH	TX		12/30/2024		810		(4)			(4)		806	806			
100164414	VIRGINIA BEACH	VA		08/21/2024		622		(18)			(18)		604	604			
100149333	CEDAR PARK	TX		04/24/2024		743		2			2		745	745			
100119059	SCHILLER PARK	IL		07/27/2023		710		(3)			(3)		707	707			
100189144	TUCSON	AZ		01/13/2025		602		(19)			(19)		583	583			
100254995	AMARILLO	TX		11/17/2025		687		(24)			(24)		663	663			
100179996	MASCOT	TN		11/25/2024		715		(3)			(3)		712	712			
100214904	MURFREESBORO	TN		06/11/2025		1,810		(36)			(36)		1,774	1,774			
100139638	SAN ANTONIO	TX		12/28/2023		613		(8)			(8)		605	605			
100212142	UNION CITY	NJ		05/22/2025		713		(1)			(1)		712	712			
100213893	SANTA ROSA BEACH	FL		05/29/2025		765		41			41		806	806			
100165596	JACKSON	NJ		10/04/2024		731		(19)			(19)		712	712			
100201093	LAKEWOOD	OH		03/12/2025		634		(17)			(17)		617	617			
100246201	OCEAN CITY	MD		10/08/2025		614		(28)			(28)		586	586			
100110602	ENGLEWOOD	FL		06/30/2023		868		12			12		880	880			
100158847	CHICAGO	IL		07/12/2024		637		(15)			(15)		622	622			
100119307	LAYTON	UT		07/31/2023		445		(8)			(8)		437	437			
100220851	CHARLESTON	SC		07/18/2025		526		4			4		530	530			
100247199	WENDELL	NC		10/23/2025		775		(26)			(26)		749	749			
100179469	ATHENS	AL		11/21/2024		776		9			9		785	785			
100110588	CANONSBURG	PA		06/30/2023		2,322		9			9		2,331	2,331			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164307	CAPE CORAL	FL		08/21/2024		559		(14)			(14)		545	545			
100154543	WAUWATOSA	WI		06/14/2024		1,473		27			27		1,500	1,500			
100148722	FORT SMITH	AR		04/17/2024		574		(22)			(22)		552	552			
100064092	NEW EGYPT	NJ		07/01/2021		1,865		51			51		1,916	1,916			
100190767	RALEIGH	NC		01/27/2025		391		(18)			(18)		373	373			
100244881	GILFORD	NH		09/29/2025		680		(16)			(16)		664	664			
100180309	WESTAMPTON	NJ		11/25/2024		689		(5)			(5)		684	684			
100182021	MANOR	TX		12/12/2024		780		19			19		799	799			
100176986	ALABASTER	AL		01/16/2025		612		(28)			(28)		584	584			
100228809	CHICAGO	IL		08/12/2025		2,745		(88)			(88)		2,657	2,657			
100135368	ROCKINGHAM	VA		11/13/2023		676		7			7		683	683			
100128157	OCALA	FL		09/18/2023		704		21			21		725	725			
100215783	PALM COAST	FL		06/12/2025		690		(1)			(1)		689	689			
100199280	ARLINGTON	TX		03/05/2025		615		(23)			(23)		592	592			
100200698	SYKESVILLE	MD		03/11/2025		612		(20)			(20)		592	592			
100189970	DURHAM	NC		01/21/2025		628		(17)			(17)		611	611			
100081777	SOUTH JORDAN	UT		03/30/2022		1,329		30			30		1,359	1,359			
100146750	SPRINGFIELD	MA		03/20/2024		367		(23)			(23)		344	344			
100175780	PHILADELPHIA	PA		11/12/2024		548		(26)			(26)		522	522			
100137646	RALEIGH	NC		12/08/2023		620		(9)			(9)		611	611			
100137093	PANAMA CITY BEACH	FL		11/28/2023		27,670		229			229		27,899	27,899			
100261159	LEHIGH ACRES	FL		12/05/2025		3,209		(100)			(100)		3,109	3,109			
100215473	LEHIGH ACRES	FL		06/12/2025		584		(22)			(22)		562	562			
100155763	PURCELLVILLE	VA		06/18/2024		2,475		16			16		2,491	2,491			
100155143	HURST	TX		07/19/2024		1,152		(69)			(69)		1,083	1,083			
100129499	SAN ANTONIO	TX		09/29/2023		1,246		8			8		1,254	1,254			
100133716	DURHAM	NC		10/23/2023		927		45			45		972	972			
100202477	COLUMBUS	OH		03/21/2025		590		(16)			(16)		574	574			
100140346	SAINT LOUIS	MO		01/18/2024		11,376		(341)			(341)		11,035	11,035			
100177650	OLIVEHURST	CA		01/16/2025		663		(31)			(31)		632	632			
100214511	KATY	TX		06/06/2025		662		14			14		676	676			
100190123	CHARLOTTE	NC		01/21/2025		621		(15)			(15)		606	606			
100229905	RED OAK	TX		08/18/2025		774		(37)			(37)		737	737			
100194488	MARIETTA	GA		02/14/2025		216		(5)			(5)		211	211			
100081141	TEMPE	AZ		03/18/2022		2,776		80			80		2,856	2,856			
100253197	HOUSTON	TX		10/30/2025		1,621		(49)			(49)		1,572	1,572			
100190468	WINDER	GA		01/24/2025		652		(27)			(27)		625	625			
100219118	JACKSONVILLE	FL		06/27/2025		418		(14)			(14)		404	404			
100101522	NEW CARLISLE	OH		04/26/2023		4,876		135			135		5,011	5,011			
100120307	MOBILE	AL		08/18/2023		583		(9)			(9)		574	574			
100205067	POMPANO BEACH	FL		04/11/2025		612		(27)			(27)		585	585			
100081054	KATY	TX		03/18/2022		1,388		42			42		1,430	1,430			
100107991	HENDERSON	NV		05/25/2023		850		4			4		854	854			
100182328	TERREBONNE	OR		12/12/2024		762		13			13		775	775			
100153450	WHEATON	IL		05/30/2024		602		(15)			(15)		587	587			
100151505	HENDERSON	NV		05/10/2024		845		58			58		903	903			
100211986	BOZEMAN	MT		05/22/2025		805		(17)			(17)		788	788			
100215378	ROGERS	MN		06/12/2025		673		(11)			(11)		662	662			
100171459	LAWRENCEVILLE	GA		10/16/2024		809		(12)			(12)		797	797			
100103028	NATIONAL CITY	CA		06/22/2023		652		(23)			(23)		629	629			
100198248	YUKON	OK		02/28/2025		643		(12)			(12)		631	631			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191651	BRYAN	TX		01/31/2025		641		(6)			(6)		635	635			
100153976	LAS VEGAS	NV		06/05/2024		54,994		(1,478)			(1,478)		53,516	53,516			
100157832	LIBERTYVILLE	IL		08/01/2024		528		(21)			(21)		507	507			
100165485	MONTCLAIR	CA		08/29/2024		1,818		(35)			(35)		1,783	1,783			
100212211	CORDOVA	TN		05/22/2025		643		(8)			(8)		635	635			
100120970	SICKLERVILLE	NJ		08/30/2023		660		8			8		668	668			
100236089	LOGAN	UT		09/05/2025		660		7			7		667	667			
100137618	MADISON	AL		12/08/2023		2,484		127			127		2,611	2,611			
100172584	FATE	TX		10/23/2024		567		(26)			(26)		541	541			
100160478	DYER	IN		07/19/2024		648		(16)			(16)		632	632			
100137754	KATY	TX		12/08/2023		49,048		2,077			2,077		51,125	51,125			
100126337	BALTIMORE	MD		08/30/2023		654		(3)			(3)		651	651			
100284768	BRIDGEPORT	PA		03/27/2026		398		(15)			(15)		383	383			
100081162	AUSTIN	TX		03/18/2022		1,385		25			25		1,410	1,410			
100284955	APEX	NC		03/27/2026		418		(16)			(16)		402	402			
100083953	PHOENIX	AZ		07/12/2022		2,027		(54)			(54)		1,973	1,973			
100071665	OAKLAND	CA		10/14/2021		1,468		(47)			(47)		1,421	1,421			
100268252	GRANITEVILLE	SC		12/29/2025		611		(21)			(21)		590	590			
100150012	KINGWOOD	TX		06/07/2024		20,086		(390)			(390)		19,696	19,696			
100203443	MADISON	AL		03/27/2025		783		26			26		809	809			
100254624	SUITLAND	MD		11/10/2025		843		(15)			(15)		828	828			
100175675	ADDISON	IL		11/12/2024		621		(7)			(7)		614	614			
100120097	WORCESTER	MA		08/11/2023		927		(8)			(8)		919	919			
100071629	KEANSBURG	NJ		10/14/2021		1,484		(32)			(32)		1,452	1,452			
100220476	KANSAS CITY	MO		07/15/2025		674		(24)			(24)		650	650			
100203327	HUDSON	FL		03/27/2025		8,650		24			24		8,674	8,674			
100172482	SAN MARCOS	TX		10/23/2024		699		(23)			(23)		676	676			
100109117	WINDERMERE	FL		06/05/2023		5,907		(190)			(190)		5,717	5,717			
100268390	THE VILLAGES	FL		12/29/2025		681		(15)			(15)		666	666			
100068127	BARTLETT	TN		08/25/2021		1,497		(18)			(18)		1,479	1,479			
100160881	MADISON	TN		07/24/2024		646		(22)			(22)		624	624			
100175053	GREER	SC		11/05/2024		2,505		(120)			(120)		2,385	2,385			
100204523	ROSEMOUNT	MN		04/04/2025		669		(12)			(12)		657	657			
100190118	WICHITA	KS		01/21/2025		448		(8)	1		(9)		439	439			
100190173	CENTERTON	AR		01/21/2025		664		(13)			(13)		651	651			
100210635	LADY LAKE	FL		05/15/2025		635		(27)			(27)		608	608			
100159301	FORNEY	TX		07/15/2024		651		(15)			(15)		636	636			
100079946	SNOHOMISH	WA		04/25/2022		1,709		37			37		1,746	1,746			
100180404	DACULA	GA		11/25/2024		776		3			3		779	779			
100248487	WILTON	CA		10/29/2025		1,277		(64)			(64)		1,213	1,213			
100254059	STREAMWOOD	IL		10/30/2025		916		(34)			(34)		882	882			
100229013	OAKLAND PARK	FL		08/14/2025		2,928		(108)			(108)		2,820	2,820			
100179943	SAINT LOUIS PARK	MN		11/25/2024		11,504		(272)			(272)		11,232	11,232			
100228062	GREENSBORO	NC		08/07/2025		567		(27)			(27)		540	540			
100208403	BOCA RATON	FL		04/29/2025		1,209		(50)			(50)		1,159	1,159			
100158756	HARVEST	AL		07/10/2024		989		(10)			(10)		979	979			
100149450	WAKE FOREST	NC		04/24/2024		896		14			14		910	910			
100283761	VICTORVILLE	CA		03/13/2026		625		(16)			(16)		609	609			
100180614	ANAHEIM	CA		11/26/2024		1,402		(3)			(3)		1,399	1,399			
100140354	MESA	AZ		01/18/2024		894		(19)			(19)		875	875			
100193027	HICKORY	NC		02/10/2025		697		(13)			(13)		684	684			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182156	CAPE CORAL	FL		12/12/2024		656		(12)			(12)		644	644			
100102156	HOUSTON	TX		04/14/2023		8,939		(407)			(407)		8,532	8,532			
100160981	LITTLE RIVER	SC		07/24/2024		788		10			10		798	798			
100173086	TUCSON	AZ		10/25/2024		691		(14)			(14)		677	677			
100222045	BREA	CA		07/30/2025		1,345		(61)			(61)		1,284	1,284			
100185441	CUTLER BAY	FL		12/20/2024		784		14			14		798	798			
100165888	LEHIGH ACRES	FL		08/30/2024		629		(31)			(31)		598	598			
100234921	MESQUITE	TX		08/28/2025		592		(11)			(11)		581	581			
100158092	AVENTURA	FL		07/09/2024		646		(16)			(16)		630	630			
100181281	SPRINGFIELD	MA		12/06/2024		638		1			1		639	639			
100188513	AVON	OH		01/08/2025		653		(14)			(14)		639	639			
100219886	RANDLEMAN	NC		07/08/2025		1,486		15			15		1,501	1,501			
100200615	LAVON	TX		03/11/2025		14,998		289			289		15,287	15,287			
100116750	CEDAR PARK	TX		07/20/2023		1,567		435			435		2,002	2,002			
100181459	CHICAGO	IL		01/09/2025		1,594		(74)			(74)		1,520	1,520			
100192888	LEES SUMMIT	MO		02/10/2025		683		(2)			(2)		681	681			
100182379	DAVENPORT	FL		12/12/2024		475		(1)	1		(2)		473	473			
100209646	NASHVILLE	TN		05/02/2025		2,097		(61)			(61)		2,036	2,036			
100218265	CELINA	TX		06/26/2025		661		(5)			(5)		656	656			
100081243	MECHANICSVILLE	VA		03/18/2022		1,266		16			16		1,282	1,282			
100221657	REYNOLDSBURG	OH		07/23/2025		14,218		(509)			(509)		13,709	13,709			
100201145	CLAYTON	NC		03/12/2025		613		(25)			(25)		588	588			
100182386	MIDLAND	TX		12/12/2024		410		(16)			(16)		394	394			
100210048	GASTONIA	NC		05/07/2025		678		(10)			(10)		668	668			
100143757	HOMEDALE	ID		04/05/2024		570		(18)			(18)		552	552			
100180390	EDISON	NJ		11/25/2024		801		13			13		814	814			
100119894	FALLS CHURCH	VA		08/10/2023		509		(17)			(17)		492	492			
100194702	SEAGOVILLE	TX		02/21/2025		101,929		(212)			(212)		101,717	101,717			
100188507	NILES	IL		01/08/2025		668		(14)			(14)		654	654			
100238111	TURLOCK	CA		09/15/2025		343		(16)			(16)		327	327			
100268249	NORTH CHESTERFIELD	VA		12/29/2025		682		(13)			(13)		669	669			
100273090	WARRENSBURG	MO		01/15/2026		676		(7)			(7)		669	669			
100090336	MODESTO	CA		12/22/2022		613		(8)			(8)		605	605			
100151957	WEATHERFORD	TX		06/14/2024		701		8			8		709	709			
100221156	PEA RIDGE	AR		07/21/2025		659		(12)			(12)		647	647			
100146722	IRVING	TX		03/20/2024		611		(19)			(19)		592	592			
100152229	VICTORVILLE	CA		05/17/2024		836		51			51		887	887			
100152420	FERNLEY	NV		05/17/2024		707		(6)			(6)		701	701			
100267113	COATESVILLE	PA		12/23/2025		699		(14)			(14)		685	685			
100134957	MURRAY	UT		10/30/2023		622		(8)			(8)		614	614			
100245376	CASA GRANDE	AZ		10/06/2025		640		(31)			(31)		609	609			
100151303	WESLEY CHAPEL	FL		05/10/2024		749		6			6		755	755			
100180068	WESLEY CHAPEL	FL		11/25/2024		579		(26)			(26)		553	553			
100174028	POUGHKEEPSIE	NY		10/31/2024		598		(28)			(28)		570	570			
100128088	COLUMBIA	TN		09/08/2023		752		23			23		775	775			
100129968	GARFIELD	NJ		09/27/2023		597		(31)			(31)		566	566			
100102576	NORTH PORT	FL		06/07/2023		696		(5)			(5)		691	691			
100193611	CHALFONT	PA		02/10/2025		557		(20)			(20)		537	537			
100175276	CHARLOTTE	NC		11/05/2024		791		(8)			(8)		783	783			
100115887	NORTH PORT	FL		07/20/2023		798		(9)			(9)		789	789			
100136723	MIAMI	FL		01/25/2024		546		(7)			(7)		539	539			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140024	JEWETT	NY		01/09/2024		554		(15)			(15)		539	539			
100188504	WINGATE	NC		01/08/2025		683		(14)			(14)		669	669			
100081467	SACRAMENTO	CA		03/18/2022		927		28			28		955	955			
100120230	DEBARY	FL		08/18/2023		11,855		(322)			(322)		11,533	11,533			
100099805	SHAKER HEIGHTS	OH		02/28/2023		677		(14)			(14)		663	663			
100257229	MARICOPA	AZ		11/26/2025		846		(29)			(29)		817	817			
100194291	MARICOPA	AZ		02/14/2025		622		(25)			(25)		597	597			
100065675	COLORADO SPRINGS	CO		07/28/2021		1,355		(49)			(49)		1,306	1,306			
100083969	BELLA VISTA	AR		07/12/2022		703		(17)			(17)		686	686			
100137988	RIDGELAND	SC		12/13/2023		801		52			52		853	853			
100197537	BROCKTON	MA		02/26/2025		611		(6)			(6)		605	605			
100188693	SUMMERFIELD	FL		01/09/2025		562		(12)			(12)		550	550			
100168150	ARLINGTON	TX		09/20/2024		1,732		(54)			(54)		1,678	1,678			
100161882	DECATUR	GA		07/31/2024		592		(8)			(8)		584	584			
100267278	FRESNO	CA		12/24/2025		667		(2)			(2)		665	665			
100253429	PHOENIX	AZ		10/30/2025		620		(21)			(21)		599	599			
100158076	TAFTON	PA		07/09/2024		1,614		(3)			(3)		1,611	1,611			
100236771	TERRE HAUTE	IN		09/11/2025		104,314		(3,000)			(3,000)		101,314	101,314			
100188323	CENTER VALLEY	PA		01/08/2025		850		(3)			(3)		847	847			
100142002	PROVIDENCE VILLAGE	TX		02/29/2024		388		(10)			(10)		378	378			
100150815	VENUS	TX		05/08/2024		695		(12)			(12)		683	683			
100245393	FRISCO	TX		10/06/2025		694		(24)			(24)		670	670			
100141662	CASA GRANDE	AZ		01/30/2024		471		(11)			(11)		460	460			
100175683	PORT RICHEY	FL		11/12/2024		519		(24)			(24)		495	495			
100065501	CARY	NC		07/28/2021		1,471		(34)			(34)		1,437	1,437			
100195105	BRYAN	TX		02/24/2025		629		(20)			(20)		609	609			
100169477	KATY	TX		09/30/2024		1,216		(27)			(27)		1,189	1,189			
100246303	DENTON	TX		10/10/2025		4,869		(101)			(101)		4,768	4,768			
100135374	LAS VEGAS	NV		11/13/2023		643		19			19		662	662			
100190904	LAWRENCEVILLE	GA		01/28/2025		782		17			17		799	799			
100219320	LIBERTY	NY		06/30/2025		629		(16)			(16)		613	613			
100171663	BAILEY	NC		10/16/2024		736		(21)			(21)		715	715			
100139046	DEERFIELD BEACH	FL		12/22/2023		532		(1)			(1)		531	531			
100267033	GILBERTSVILLE	PA		12/23/2025		661		(19)			(19)		642	642			
100213918	RANSON	WV		05/29/2025		822		(29)			(29)		793	793			
100141658	MESA	AZ		01/30/2024		1,092		(18)			(18)		1,074	1,074			
100255710	PANAMA CITY BEACH	FL		11/24/2025		679		(22)			(22)		657	657			
100131933	KATY	TX		10/13/2023		765		8			8		773	773			
100139556	MOORHEAD	MN		12/28/2023		1,541		(4)			(4)		1,537	1,537			
100182467	BETHLEHEM	PA		12/12/2024		704		(3)			(3)		701	701			
100114886	HOUSTON	TX		07/13/2023		1,230		(22)			(22)		1,208	1,208			
100207945	SEATTLE	WA		04/29/2025		1,849		(114)			(114)		1,735	1,735			
100101549	RALEIGH	NC		04/26/2023		822		(6)			(6)		816	816			
100060127	COLORADO SPRINGS	CO		06/25/2021		1,449		(23)			(23)		1,426	1,426			
100120072	ASTON	PA		08/11/2023		738		(4)			(4)		734	734			
100162897	BENTONVILLE	AR		08/12/2024		587		(13)			(13)		574	574			
100136474	MOBILE	AL		11/20/2023		825		108			108		933	933			
100245683	OROVILLE	CA		10/06/2025		722		(8)			(8)		714	714			
100220267	PALMDALE	CA		07/11/2025		16,638		(374)			(374)		16,264	16,264			
100154964	SACRAMENTO	CA		07/19/2024		640		(20)			(20)		620	620			
100159336	BROOKSVILLE	FL		07/15/2024		572		(20)			(20)		552	552			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099800	NEW HAVEN	CT		02/28/2023		666		(14)			(14)		652	652			
100172495	GRAND JUNCTION	MI		10/23/2024		616		(23)			(23)		593	593			
100189001	BAKERSFIELD	CA		01/09/2025		610		(4)			(4)		606	606			
100253701	HERSHEY	PA		10/30/2025		583		(24)			(24)		559	559			
100136985	DENTON	TX		11/28/2023		956		98			98		1,054	1,054			
100068309	LAS VEGAS	NV		08/25/2021		1,320		(15)			(15)		1,305	1,305			
100182244	DAPHNE	AL		12/12/2024		870		76			76		946	946			
100200391	AUBURN	AL		03/10/2025		1,175		(39)			(39)		1,136	1,136			
100218804	BUTTE	MT		06/27/2025		578		(22)			(22)		556	556			
100057857	PENSACOLA	FL		06/30/2021		1,481		(17)			(17)		1,464	1,464			
100195118	PLANO	TX		02/24/2025		1,630		(39)			(39)		1,591	1,591			
100214667	ELGIN	TX		06/11/2025		699		18			18		717	717			
100153172	FORNEY	TX		05/30/2024		656		(8)			(8)		648	648			
100120133	CHESAPEAKE	VA		08/11/2023		830		(10)			(10)		820	820			
100169405	HINSDALE	NH		09/30/2024		832		(31)			(31)		801	801			
100147087	LAWRENCEVILLE	GA		03/28/2024		513		(23)			(23)		490	490			
100172254	HOUSTON	TX		10/21/2024		922		(32)			(32)		890	890			
100141702	GEORGETOWN	TX		01/30/2024		472		(23)			(23)		449	449			
100169326	NEW SMYRNA BEACH	FL		09/27/2024		530		(32)			(32)		498	498			
100221748	TAMPA	FL		07/25/2025		534		(25)			(25)		509	509			
100215806	BULLHEAD CITY	AZ		06/12/2025		677		26			26		703	703			
100135532	HOMESTEAD	FL		11/13/2023		830		(4)			(4)		826	826			
100156466	ORLANDO	FL		06/24/2024		524		(19)			(19)		505	505			
100086002	LOS CABOS	MEX		08/19/2022		813							813	813			
100166156	WOODBURY	MN		09/09/2024		1,110		(17)			(17)		1,093	1,093			
100071488	LEHIGH ACRES	FL		10/26/2021		829		(10)			(10)		819	819			
100179882	FORT WORTH	TX		11/25/2024		539		17			17		556	556			
100194801	HOUSTON	TX		02/21/2025		723		10			10		733	733			
100194815	HUMBLE	TX		02/21/2025		723		10			10		733	733			
100255470	JACKSONVILLE	AR		11/24/2025		1,471		(48)			(48)		1,423	1,423			
100255510	JACKSONVILLE	AR		11/24/2025		1,471		(48)			(48)		1,423	1,423			
100200297	STAMFORD	CT		03/07/2025		1,187		(26)			(26)		1,161	1,161			
100221106	FORT WORTH	TX		07/21/2025		645		(13)			(13)		632	632			
100151314	COLLEGE STATION	TX		05/10/2024		831		31			31		862	862			
100152358	COLLEGE STATION	TX		05/17/2024		816		46			46		862	862			
100115954	YREKA	CA		07/20/2023		708		(12)			(12)		696	696			
100149648	FORNEY	TX		04/26/2024		1,685		(31)			(31)		1,654	1,654			
100091249	SAINT LOUIS	MO		01/31/2023		1,158		(51)			(51)		1,107	1,107			
100238623	FORT WORTH	TX		09/19/2025		1,453		(7)			(7)		1,446	1,446			
100128920	RICHMOND	TX		09/22/2023		2,412		(56)			(56)		2,356	2,356			
100195518	ROSENBERG	TX		02/24/2025		3,509		221			221		3,730	3,730			
100165409	YUMA	AZ		08/29/2024		584		(19)			(19)		565	565			
100268770	BELLA VISTA	AR		12/29/2025		600		(26)			(26)		574	574			
100247079	WAYNESBORO	PA		10/22/2025		681		(20)			(20)		661	661			
100152613	PENSACOLA	FL		05/17/2024		2,859		(74)			(74)		2,785	2,785			
100247665	GRAND PRAIRIE	TX		10/29/2025		1,527		(59)			(59)		1,468	1,468			
100229822	MILLSBORO	DE		08/18/2025		650		(17)			(17)		633	633			
100170275	WAKE FOREST	NC		10/08/2024		757		(10)			(10)		747	747			
100119393	DAVENPORT	FL		07/31/2023		1,001		9			9		1,010	1,010			
100163015	SLIDELL	LA		08/13/2024		693		(19)			(19)		674	674			
100119181	WAUWATOSA	WI		07/31/2023		657		(2)			(2)		655	655			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119165	ORLANDO	FL		07/31/2023		713		8			8		721	721			
100164822	DALLAS	TX		08/26/2024		614		(17)			(17)		597	597			
100206804	DENTON	TX		04/23/2025		678		(25)			(25)		653	653			
100178336	PORT CHARLOTTE	FL		11/19/2024		695		10			10		705	705			
100203018	WILMINGTON	DE		04/25/2025		584		(20)			(20)		564	564			
100205748	ARGYLE	TX		04/14/2025		1,888		(37)			(37)		1,851	1,851			
100169459	PORTLAND	CT		09/30/2024		627		(26)			(26)		601	601			
100189216	FORT WORTH	TX		01/13/2025		610		(16)			(16)		594	594			
100081407	LEBANON	TN		03/18/2022		1,327		27			27		1,354	1,354			
100127602	TUCSON	AZ		09/08/2023		887		(2)			(2)		885	885			
100127599	GARNER	NC		09/08/2023		915		(2)			(2)		913	913			
100215382	SAINT PAUL	MN		06/12/2025		937		(4)			(4)		933	933			
100173317	HAGERSTOWN	MD		10/30/2024		699		(17)			(17)		682	682			
100153064	MARTINSBURG	WV		06/27/2024		572		(21)			(21)		551	551			
100148126	ANNA	TX		04/10/2024		5,467		(45)			(45)		5,422	5,422			
100182290	STATESVILLE	NC		12/12/2024		795		31			31		826	826			
100267027	LANCASTER	PA		12/23/2025		731		(21)			(21)		710	710			
100246659	WEST LAFAYETTE	IN		10/15/2025		622		(27)			(27)		595	595			
100209171	GREENVILLE	SC		04/30/2025		634		10			10		644	644			
100247527	MIDLOTHIAN	TX		10/28/2025		2,346		(33)			(33)		2,313	2,313			
100175440	RICHMOND HILL	GA		12/23/2024		578		(27)			(27)		551	551			
100245704	PEORIA	AZ		10/06/2025		53,879		(2,379)			(2,379)		51,500	51,500			
100162714	VENICE	FL		08/12/2024		1,933		(34)			(34)		1,899	1,899			
100216039	CAPE CORAL	FL		06/17/2025		542		(25)			(25)		517	517			
100182472	WOODBURY	NJ		12/12/2024		718		3			3		721	721			
100164026	BRADENTON	FL		08/21/2024		632		(21)			(21)		611	611			
100228800	KISSIMMEE	FL		08/12/2025		551		(26)			(26)		525	525			
100214788	MONROE	NC		06/11/2025		578		(24)			(24)		554	554			
100169095	CEDAR CITY	UT		09/27/2024		746		(6)			(6)		740	740			
100169098	CEDAR CITY	UT		09/27/2024		746		(6)			(6)		740	740			
100166993	CEDAR CITY	UT		09/13/2024		744		(4)			(4)		740	740			
100214241	ROYAL PALM BEACH	FL		05/30/2025		2,174		(41)			(41)		2,133	2,133			
100159384	RANSON	WV		07/15/2024		691		(12)			(12)		679	679			
100190881	AURORA	CO		01/28/2025		539		2			2		541	541			
100141980	DOWNEY	CA		02/29/2024		18,666		(676)			(676)		17,990	17,990			
100081072	LANHAM	MD		03/18/2022		2,811		158			158		2,969	2,969			
100194345	PHILADELPHIA	PA		02/14/2025		723		(24)			(24)		699	699			
100134534	PALM COAST	FL		10/30/2023		653		(8)			(8)		645	645			
100172484	ABERDEEN	MD		10/23/2024		673		(22)			(22)		651	651			
100219724	ANTIOCH	TN		07/07/2025		707		(5)			(5)		702	702			
100253762	OCEAN ISLE BEACH	NC		10/30/2025		573		(2)			(2)		571	571			
100158737	MESQUITE	TX		07/10/2024		620		(15)			(15)		605	605			
100143226	HENDERSON	NV		02/16/2024		797		11			11		808	808			
100253424	BATON ROUGE	LA		10/30/2025		628		(23)			(23)		605	605			
100190131	GRAYSON	GA		01/21/2025		391		(26)			(26)		365	365			
100168375	COLUMBUS	OH		09/25/2024		644		(19)			(19)		625	625			
100163057	KILLEEN	TX		08/13/2024		612		(3)			(3)		609	609			
100219281	DURHAM	NC		06/30/2025		551		(17)			(17)		534	534			
100156872	MONROE	NY		06/27/2024		667		(5)			(5)		662	662			
100182045	GEORGETOWN	TX		12/12/2024		44,590		597			597		45,187	45,187			
100115868	PORT RICHEY	FL		07/20/2023		758		(5)			(5)		753	753			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148365	STATESVILLE	NC		04/12/2024		865		39			39		904	904			
100200568	POCATELLO	ID		03/11/2025		604		(24)			(24)		580	580			
100156508	SPRINGFIELD	MA		06/24/2024		824		(20)			(20)		804	804			
100067623	DENVER	CO		09/23/2021		1,470		(31)			(31)		1,439	1,439			
100108320	THONOTOSASSA	FL		05/24/2023		975		(25)			(25)		950	950			
100168378	NORTH BRUNSWICK	NJ		09/25/2024		41,625		(1,132)			(1,132)		40,493	40,493			
100235059	TONEY	AL		08/28/2025		567		(16)			(16)		551	551			
100159235	NEW BRUNSWICK	NJ		07/15/2024		607		(6)			(6)		601	601			
100186511	TOBYHANNA	PA		12/30/2024		613		(15)			(15)		598	598			
100137029	DENTON	TX		11/28/2023		768		50			50		818	818			
100161906	ARLINGTON	TX		07/31/2024		616		(5)			(5)		611	611			
100060173	LAKE ZURICH	IL		06/25/2021		1,437		(35)			(35)		1,402	1,402			
100168080	BRIGANTINE	NJ		09/20/2024		1,968		(24)			(24)		1,944	1,944			
100076281	BAYONNE	NJ		01/07/2022		1,309		(37)			(37)		1,272	1,272			
100146680	GERMANTOWN	MD		03/20/2024		543		(14)			(14)		529	529			
100218293	EWING	NJ		06/26/2025		729		(23)			(23)		706	706			
100177854	MILTON	MA		11/19/2024		1,586		(19)			(19)		1,567	1,567			
100216512	MEMPHIS	TN		06/23/2025		674		(1)			(1)		673	673			
100076435	SEBASTIAN	FL		12/23/2021		1,630		(85)			(85)		1,545	1,545			
100109059	KISSIMMEE	FL		06/05/2023		1,347		(33)			(33)		1,314	1,314			
100175746	THOUSAND OAKS	CA		11/12/2024		1,249		(40)			(40)		1,209	1,209			
100186355	MANSFIELD	TX		12/30/2024		833		(15)			(15)		818	818			
100161146	ELKTON	MD		07/24/2024		632		(17)			(17)		615	615			
100110550	SAINT AUGUSTINE	FL		06/30/2023		863		19			19		882	882			
100175280	GREENVILLE	TX		11/05/2024		695		(14)			(14)		681	681			
100189905	ROANOKE	VA		01/21/2025		1,261		(39)			(39)		1,222	1,222			
100115844	FORT WORTH	TX		07/20/2023		1,042		16			16		1,058	1,058			
100194608	VENICE	FL		02/21/2025		793		(17)			(17)		776	776			
100100672	LEHI	UT		04/28/2023		1,089		79			79		1,168	1,168			
100179963	NORTH CHARLESTON	SC		11/25/2024		613		(14)			(14)		599	599			
100171898	FERRIS	TX		10/17/2024		704		(19)			(19)		685	685			
100161060	LITTLE ROCK	AR		07/24/2024		940		(23)			(23)		917	917			
100179657	SACRAMENTO	CA		11/21/2024		3,383		(54)			(54)		3,329	3,329			
100221436	TEHACHAPI	CA		07/22/2025		770		(16)			(16)		754	754			
100158514	SCAPPOOSE	OR		07/10/2024		593		(24)			(24)		569	569			
100158728	LAKE CHARLES	LA		07/10/2024		796		(21)			(21)		775	775			
100137784	NORTH LAS VEGAS	NV		12/08/2023		3,418		141			141		3,559	3,559			
100165989	LEANDER	TX		09/06/2024		601		(9)			(9)		592	592			
100190019	WAKE FOREST	NC		01/21/2025		769		56			56		825	825			
100152427	CYPRESS	TX		05/17/2024		608		1			1		609	609			
100174904	TOLEDO	OH		10/31/2024		588		(19)			(19)		569	569			
100182037	FOREST	VA		12/12/2024		670		(9)			(9)		661	661			
100222112	OVERLAND PARK	KS		07/30/2025		1,417		(52)			(52)		1,365	1,365			
100203584	ALACHUA	FL		03/26/2025		784		20			20		804	804			
100147456	ORLANDO	FL		04/03/2024		561		(18)			(18)		543	543			
100148922	MARICOPA	AZ		04/17/2024		816		33			33		849	849			
100164430	BILLERICA	MA		08/21/2024		643		(14)			(14)		629	629			
100169568	VISALIA	CA		09/30/2024		248,850		(8,830)			(8,830)		240,020	240,020			
100139647	HEARTLAND	TX		12/28/2023		306		(14)			(14)		292	292			
100273016	LANCASTER	SC		01/15/2026		1,572		(1)			(1)		1,571	1,571			
100198418	FORT WORTH	TX		02/28/2025		693		(3)			(3)		690	690			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158631	WEST HARTFORD	CT		07/10/2024		623		(18)			(18)		605	605			
100281958	PENSACOLA	FL		02/26/2026		493		(2)			(2)		491	491			
100284686	HAGERSTOWN	MD		03/27/2026		441		(16)			(16)		425	425			
100119460	DURHAM	NC		07/31/2023		1,809		22			22		1,831	1,831			
100277643	HAINES CITY	FL		02/19/2026		752		(33)			(33)		719	719			
100180419	PAYSON	AZ		11/25/2024		790		8			8		798	798			
100156597	LA VERGNE	TN		06/24/2024		571		(13)			(13)		558	558			
100180467	PORT CHARLOTTE	FL		11/26/2024		782		(54)			(54)		728	728			
100131613	SCRANTON	PA		10/06/2023		643		2			2		645	645			
100246865	MORONGO VALLEY	CA		10/17/2025		2,520		(61)			(61)		2,459	2,459			
100062935	PINE	CO		07/01/2021		2,011		(26)			(26)		1,985	1,985			
100238790	WAKE FOREST	NC		09/23/2025		756		26			26		782	782			
100166269	HOOVER	AL		09/09/2024		1,166		(36)			(36)		1,130	1,130			
100160150	CHESTER	VA		07/17/2024		697		(8)			(8)		689	689			
100168000	KATY	TX		09/20/2024		23,406		(486)			(486)		22,920	22,920			
100220122	NEWARK	DE		08/25/2025		562		(28)			(28)		534	534			
100119439	ROUND ROCK	TX		07/31/2023		1,379		(11)			(11)		1,368	1,368			
100149782	MONTICELLO	NY		04/26/2024		580		(18)			(18)		562	562			
100071342	MONTGOMERY VILLAGE	MD		10/01/2021		2,013		44			44		2,057	2,057			
100128018	THOMPSONS STATION	TN		09/08/2023		702		7			7		709	709			
100219170	FALLING WATERS	WV		06/27/2025		689		(15)			(15)		674	674			
100180436	NEW ORLEANS	LA		11/25/2024		713							713	713			
100226754	EDWARDSVILLE	IL		07/30/2025		622		(11)			(11)		611	611			
100158596	HOUSTON	TX		07/10/2024		627		(8)			(8)		619	619			
100169169	WATAUGA	TX		09/27/2024		725		(9)			(9)		716	716			
100088907	SAINT PETERSBURG	FL		11/15/2022		502		(39)			(39)		463	463			
100091640	MIDLAND	NC		03/07/2023		279		(21)			(21)		258	258			
100203272	NORTH MYRTLE BEACH	SC		03/27/2025		11,017		(404)			(404)		10,613	10,613			
100203968	GREENSBORO	NC		03/28/2025		937		(34)			(34)		903	903			
100109323	SAINT LOUIS	MO		06/12/2023		823		(10)			(10)		813	813			
100182120	CRAWFORDVILLE	FL		12/12/2024		762		1			1		763	763			
100188801	PINGREE GROVE	IL		01/09/2025		818		39			39		857	857			
100182495	SAVANNAH	GA		12/12/2024		1,092		45			45		1,137	1,137			
100044311	BROOKLYN	NY		08/04/2020		7,091		115			115		7,206	7,206			
100128094	SMYRNA	TN		09/08/2023		1,486		72			72		1,558	1,558			
100246707	NEW PORT RICHEY	FL		10/15/2025		546		(3)			(3)		543	543			
100081654	BRANFORD	CT		03/24/2022		3,274		(7)			(7)		3,267	3,267			
100087194	NEW ORLEANS	LA		10/25/2022		27,223		1,467			1,467		28,690	28,690			
100143269	FORT WORTH	TX		02/16/2024		781		5			5		786	786			
100136024	MAUGANSVILLE	MD		11/16/2023		602		(1)			(1)		601	601			
100282356	COACHELLA	CA		02/27/2026		550		(22)			(22)		528	528			
100277287	PANAMA CITY BEACH	FL		02/12/2026		183		(9)			(9)		174	174			
100117189	COLTON	CA		07/20/2023		1,735		70			70		1,805	1,805			
100173157	LAKE GENEVA	WI		10/30/2024		727		(19)			(19)		708	708			
100285000	HICKORY CREEK	TX		03/27/2026		393		(15)			(15)		378	378			
100120736	HERMITAGE	TN		08/25/2023		720		(5)			(5)		715	715			
100140902	GREENSBORO	NC		02/26/2024		560		(19)			(19)		541	541			
100268541	WEXFORD	PA		12/29/2025		612		(15)			(15)		597	597			
100218883	OCEAN CITY	MD		06/27/2025		2,280		(54)			(54)		2,226	2,226			
100150807	PUNTA GORDA	FL		05/08/2024		816		(2)			(2)		814	814			
100156172	ATHENS	GA		06/20/2024		629		(21)			(21)		608	608			

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100151686	DENVER	CO		05/10/2024		4,666		186			186		4,852	4,852			
100169689	PISCATAWAY	NJ		09/30/2024		1,619		(52)			(52)		1,567	1,567			
100283068	LAS VEGAS	NV		03/09/2026		634		(7)			(7)		627	627			
100220898	ROYSE CITY	TX		07/18/2025		1,004		(20)			(20)		984	984			
100174778	DAVIE	FL		10/31/2024		932		(20)			(20)		912	912			
100283405	CONCORD	NC		03/11/2026		452		(15)			(15)		437	437			
100149488	HOUSTON	TX		04/24/2024		2,990		(72)			(72)		2,918	2,918			
100158028	WAKE FOREST	NC		07/09/2024		625		(13)			(13)		612	612			
100273132	NORTH LOGAN	UT		01/15/2026		682		(8)			(8)		674	674			
100185343	DURHAM	NC		12/20/2024		667		(8)			(8)		659	659			
100164599	KANNAPOLIS	NC		08/21/2024		613		(13)			(13)		600	600			
100140101	SAN MARCOS	TX		01/09/2024		870		28			28		898	898			
100070418	CANYON COUNTRY	CA		09/23/2021		1,476		7			7		1,483	1,483			
100284902	SAN TAN VALLEY	AZ		03/27/2026		476		6			6		482	482			
100229805	POCATELLO	ID		08/18/2025		625		(18)			(18)		607	607			
100162947	HASLET	TX		08/12/2024		681		(8)			(8)		673	673			
100188893	ROSEDALE	MD		01/09/2025		554		(6)			(6)		548	548			
100203308	SAINT AUGUSTINE	FL		03/27/2025		796		47			47		843	843			
100136868	KENAI	AK		11/27/2023		1,381		46			46		1,427	1,427			
100150928	THE COLONY	TX		05/08/2024		805		24			24		829	829			
100182610	WENTZVILLE	MO		12/12/2024		682		(11)			(11)		671	671			
100101176	NEWARK	NJ		04/28/2023		798		179			179		977	977			
100159278	STATESVILLE	NC		07/15/2024		711		(6)			(6)		705	705			
100172312	ADAIRSVILLE	GA		10/21/2024		2,646		71			71		2,717	2,717			
100142678	PENDERGRASS	GA		02/08/2024		985		30			30		1,015	1,015			
100167865	TUCSON	AZ		09/20/2024		657		(8)			(8)		649	649			
100162588	ANCHORAGE	AK		08/12/2024		623		(15)			(15)		608	608			
100134440	LAKE PEEKSKILL	NY		10/30/2023		495		(13)			(13)		482	482			
100120166	FORT MYERS	FL		08/14/2023		773		(28)			(28)		745	745			
100182217	MADISON HEIGHTS	VA		12/12/2024		675		(4)			(4)		671	671			
100130190	WILSON	WI		11/15/2023		1,894		(61)			(61)		1,833	1,833			
100192622	WINDSOR LOCKS	CT		02/10/2025		1,045		(33)			(33)		1,012	1,012			
100179549	WARRENVILLE	IL		11/21/2024		807		(10)			(10)		797	797			
100212562	LAFAYETTE	IN		05/29/2025		554		(26)			(26)		528	528			
100110170	TOMS RIVER	NJ		06/30/2023		795		7			7		802	802			
100150074	ALBURTIS	PA		06/14/2024		624		(2)			(2)		622	622			
100202462	CHARLOTTE	NC		03/20/2025		515		(1)			(1)		514	514			
100141995	APOPKA	FL		02/29/2024		41,168		(724)			(724)		40,444	40,444			
100204906	MIAMI	FL		04/10/2025		657		(4)			(4)		653	653			
100152418	NORTH MYRTLE BEACH	SC		05/17/2024		634		(10)			(10)		624	624			
100176956	REYNOLDSBURG	OH		11/15/2024		656		(30)			(30)		626	626			
100195468	PARRISH	FL		02/24/2025		1,099		75			75		1,174	1,174			
100071639	NAMPA	ID		10/14/2021		1,404		(35)			(35)		1,369	1,369			
100070506	NAMPA	ID		09/23/2021		1,395		(26)			(26)		1,369	1,369			
100116442	SAN DIEGO	CA		07/20/2023		714		9			9		723	723			
100214027	AURORA	IL		05/29/2025		649		(18)			(18)		631	631			
100153185	ELMHURST	IL		05/30/2024		595		(15)			(15)		580	580			
100247390	PALM COAST	FL		10/24/2025		19							19	19			
100062160	MARLTON	NJ		07/01/2021		2,078		(5)			(5)		2,073	2,073			
100115463	SAINT CLOUD	FL		07/17/2023		782		15			15		797	797			
100168386	WOODBURY	MN		09/25/2024		806		(16)			(16)		790	790			

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100167823	DECATUR	GA		09/20/2024		670		(6)			(6)		664	664			
100101794	WOODBINE	NJ		03/31/2023		781		(33)			(33)		748	748			
100171652	MAPLE GROVE	MN		10/16/2024		2,445		(49)			(49)		2,396	2,396			
100158718	SEATTLE	WA		07/10/2024		637		(15)			(15)		622	622			
100268402	HORSHAM	PA		12/29/2025		1,235		(40)			(40)		1,195	1,195			
100284923	ORLANDO	FL		03/27/2026		405		(15)			(15)		390	390			
100136895	AUBURNDALE	FL		11/27/2023		763		48			48		811	811			
100210628	GOODYEAR	AZ		05/15/2025		615		(25)			(25)		590	590			
100144060	CLEAR SPRING	MD		03/07/2024		575		(9)			(9)		566	566			
100158810	COLLINGSWOOD	NJ		07/10/2024		654		(17)			(17)		637	637			
100173141	FRESNO	CA		10/30/2024		1,432		(29)			(29)		1,403	1,403			
100070510	STUART	FL		09/23/2021		1,477		(29)			(29)		1,448	1,448			
100152320	ARGYLE	TX		05/17/2024		1,843		119			119		1,962	1,962			
100078301	MARICOPA	AZ		02/10/2022		1,374		(49)			(49)		1,325	1,325			
100254846	CAPE CORAL	FL		11/17/2025		81,512		(3,729)			(3,729)		77,783	77,783			
100158081	GLENROCK	WY		07/09/2024		651		(10)			(10)		641	641			
100272918	FENTON	MI		01/15/2026		646		(16)			(16)		630	630			
100065688	JACKSON	CA		07/28/2021		2,197		(74)			(74)		2,123	2,123			
100150737	SUFFOLK	VA		05/06/2024		633		(17)			(17)		616	616			
100152554	WEST BERLIN	NJ		05/17/2024		615		1			1		616	616			
100219341	NAVARRE	FL		06/30/2025		520							520	520			
100272990	SCHOOLCRAFT	MI		01/15/2026		665		(19)			(19)		646	646			
100268269	CONCORD	NC		12/29/2025		664		(18)			(18)		646	646			
100192205	NORTH ANDOVER	MA		01/31/2025		623		(20)			(20)		603	603			
100159329	RICHMOND	TX		07/15/2024		807		11			11		818	818			
100182713	BARTLETT	IL		12/12/2024		8,451		(217)			(217)		8,234	8,234			
100268589	FORT COLLINS	CO		12/29/2025		721		(10)			(10)		711	711			
100268325	NORTH EAST	MD		12/29/2025		720		(9)			(9)		711	711			
100268660	PITTSBURGH	PA		12/29/2025		2,266		(54)			(54)		2,212	2,212			
100160572	LAKEWOOD	CO		07/19/2024		675		2			2		677	677			
100204327	CHICAGO	IL		03/31/2025		1,529		(94)			(94)		1,435	1,435			
100136997	CAPE CORAL	FL		11/28/2023		680		(1)			(1)		679	679			
100186585	KYLE	TX		12/30/2024		829		51			51		880	880			
100071099	MIAMI	FL		10/01/2021		1,538		10			10		1,548	1,548			
100227164	BRYAN	TX		07/30/2025		1,934		(63)			(63)		1,871	1,871			
100174940	ARLINGTON	TX		10/31/2024		666		(15)			(15)		651	651			
100210074	PALM BAY	FL		05/07/2025		393		(6)			(6)		387	387			
100126338	DAVENPORT	FL		08/30/2023		698		(14)			(14)		684	684			
100168241	ROANOKE	TX		09/20/2024		648		(22)			(22)		626	626			
100143319	ATHENS	AL		02/16/2024		1,064		20			20		1,084	1,084			
100082652	AVENTURA	FL		04/14/2022		1,550		(2)			(2)		1,548	1,548			
100243788	ROCKINGHAM	VA		09/29/2025		546		(25)			(25)		521	521			
100155035	ROCKLIN	CA		07/19/2024		484		(30)			(30)		454	454			
100257062	DECATUR	AL		11/26/2025		560		(26)			(26)		534	534			
100185162	MADERA	CA		12/20/2024		527		(3)			(3)		524	524			
100213998	ROSEMOUNT	MN		05/29/2025		4,392		(91)			(91)		4,301	4,301			
100136264	KISSIMMEE	FL		11/20/2023		1,694		11			11		1,705	1,705			
100116168	ST. GEORGE	UT		07/20/2023		1,279		300			300		1,579	1,579			
100146009	PARK CITY	UT		03/19/2024		1,376		(20)			(20)		1,356	1,356			
100162984	GERMANTOWN	MD		08/12/2024		3,550		(105)			(105)		3,445	3,445			
100175952	NASHVILLE	TN		11/14/2024		708		(2)			(2)		706	706			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147503	CHARLOTTE	NC		04/03/2024		1,350		(29)			(29)		1,321	1,321			
100147505	CHARLOTTE	NC		04/03/2024		1,351		(30)			(30)		1,321	1,321			
100255774	GROSSE POINTE PARK	MI		11/24/2025		549		(26)			(26)		523	523			
100164507	GALLATIN	TN		08/21/2024		616		(17)			(17)		599	599			
100164594	GALLATIN	TN		08/21/2024		616		(17)			(17)		599	599			
100079098	MURFREESBORO	TN		02/24/2022		3,126							3,126	3,126			
100177672	SEGUIN	TX		01/16/2025		528		(25)			(25)		503	503			
100135600	DAYT BCH SH	FL		11/09/2023		592		(21)			(21)		571	571			
100245983	GROVELAND	CA		10/07/2025		463		(22)			(22)		441	441			
100141871	VALLEJO	CA		03/27/2024		453		(12)			(12)		441	441			
100254383	SEBRING	FL		11/07/2025		613		(20)			(20)		593	593			
100268415	FORT WORTH	TX		12/29/2025		772		(9)			(9)		763	763			
100182253	FORT WORTH	TX		12/12/2024		1,381		92			92		1,473	1,473			
100190158	GREENSBORO	NC		01/21/2025		643		(12)			(12)		631	631			
100273949	FRANKLIN	KY		01/26/2026		645		(26)			(26)		619	619			
100253798	INDIO	CA		10/30/2025		635		(16)			(16)		619	619			
100192957	ANNA	TX		02/10/2025		681		(4)			(4)		677	677			
100201772	WILMINGTON	DE		03/18/2025		582		(27)			(27)		555	555			
100253849	BIG BEAR LAKE	CA		10/30/2025		328		(12)			(12)		316	316			
100109395	LITHONIA	GA		06/13/2023		174		(4)			(4)		170	170			
100091172	NEW BRAUNFELS	TX		01/31/2023		782		22			22		804	804			
100258048	ADELANTO	CA		11/26/2025		1,252		(37)			(37)		1,215	1,215			
100116997	NEWARK	NJ		07/20/2023		584		112			112		696	696			
100162921	WATERVLIET	MI		08/12/2024		1,099		(23)			(23)		1,076	1,076			
100089742	COLUMBUS	OH		12/02/2022		720		2			2		722	722			
100192898	BELMONT	NC		02/10/2025		861		(13)			(13)		848	848			
100265035	HOUSTON	TX		12/17/2025		511		(24)			(24)		487	487			
100284724	PISCATAWAY	NJ		03/27/2026		21,117		(385)			(385)		20,732	20,732			
100119042	PINE MOUNTAIN CLUB	CA		07/27/2023		597		9			9		606	606			
100127683	LOGANVILLE	GA		09/08/2023		4,163		(68)			(68)		4,095	4,095			
100255434	NEW BRAUNFELS	TX		11/24/2025		663		(14)			(14)		649	649			
100261441	HOUSTON	TX		12/09/2025		669		(20)			(20)		649	649			
100142838	LAWRENCEVILLE	GA		02/09/2024		588		1			1		589	589			
100158481	PLEASANT HILL	CA		07/10/2024		1,394		(51)			(51)		1,343	1,343			
100171872	STATESVILLE	NC		10/17/2024		807		(6)			(6)		801	801			
100154539	KISSIMMEE	FL		06/14/2024		363		(13)			(13)		350	350			
100136302	POINCIANA	FL		11/20/2023		782		3			3		785	785			
100163067	CONOWINGO	MD		08/13/2024		631		(10)			(10)		621	621			
100254420	AUSTIN	TX		11/07/2025		688		(18)			(18)		670	670			
100069445	PEMBROKE PINES	FL		09/01/2021		981		(12)			(12)		969	969			
100253588	COVINGTON	LA		10/30/2025		557		(15)			(15)		542	542			
100255868	FORT WORTH	TX		11/24/2025		694		(13)			(13)		681	681			
100055906	KEY LARGO	FL		03/26/2021		1,520		(42)			(42)		1,478	1,478			
100205887	KENNEWICK	WA		04/14/2025		593		(24)			(24)		569	569			
100194723	IRVING	TX		02/21/2025		587		(9)			(9)		578	578			
100190064	POINCIANA	FL		01/21/2025		1,353		(37)			(37)		1,316	1,316			
100200262	POLLOCK PINES	CA		03/07/2025		597		(25)			(25)		572	572			
100146734	MIAMI	FL		03/20/2024		649		11			11		660	660			
100206602	AUBURN	GA		04/23/2025		666		(3)			(3)		663	663			
100229923	HENRICO	VA		08/20/2025		41,658		(913)			(913)		40,745	40,745			
100215731	MARYSVILLE	CA		06/12/2025		779		(28)			(28)		751	751			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248691	ORADELL	NJ		10/29/2025		1,352		(55)			(55)		1,297	1,297			
100211448	LAYTON	UT		05/16/2025		605		(20)			(20)		585	585			
100160117	PRINCETON	TX		07/17/2024		714		(2)			(2)		712	712			
100159216	TAMPA	FL		07/15/2024		666		(9)			(9)		657	657			
100173104	KANSAS CITY	MO		10/30/2024		1,005		(21)			(21)		984	984			
100220926	GOODYEAR	AZ		07/18/2025		15,985		(307)			(307)		15,678	15,678			
100108913	LINDENHURST	IL		05/31/2023		1,892		(55)			(55)		1,837	1,837			
100185923	GLEN ALLEN	VA		12/26/2024		1,245		(18)			(18)		1,227	1,227			
100274147	LOS ALAMOS	NM		01/29/2026		2,309		(101)			(101)		2,208	2,208			
100169776	ANN ARBOR	MI		09/30/2024		2,161		(67)			(67)		2,094	2,094			
100138346	BAKERSFIELD	CA		12/18/2023		544		(13)			(13)		531	531			
100067425	NORTH ARLINGTON	NJ		09/23/2021		1,434		(44)			(44)		1,390	1,390			
100065110	MEDINA	MN		07/14/2021		1,425		(35)			(35)		1,390	1,390			
100142757	BROOKLYN PARK	MN		02/08/2024		1,364		(8)			(8)		1,356	1,356			
100210153	WOODSTOCK	GA		05/07/2025		699		(4)			(4)		695	695			
100254066	LOCUST GROVE	GA		10/30/2025		588		(23)			(23)		565	565			
100064373	WINDERMERE	FL		07/01/2021		1,552		16			16		1,568	1,568			
100068436	LAS VEGAS	NV		08/25/2021		962		(39)	3		(42)		920	920			
100158025	WAKE FOREST	NC		07/09/2024		673		(9)			(9)		664	664			
100071684	BURLINGTON	WA		10/14/2021		1,991		(32)			(32)		1,959	1,959			
100283794	MCKINNEY	TX		03/13/2026		663		(11)			(11)		652	652			
100243698	LOS ANGELES	CA		09/29/2025		596		(17)			(17)		579	579			
100135387	MADISON	WI		11/13/2023		661		(3)			(3)		658	658			
100143106	MONTEAGLE	TN		02/16/2024		585		(11)			(11)		574	574			
100226975	FEASTERVILLE TREVOSE	PA		07/30/2025		914		(35)			(35)		879	879			
100203258	MEMPHIS	TN		03/27/2025		618		(25)			(25)		593	593			
100142620	DULUTH	GA		02/08/2024		1,122		(25)			(25)		1,097	1,097			
100238722	FRESNO	CA		09/22/2025		502		(24)			(24)		478	478			
100179653	ARAB	AL		11/21/2024		604		(16)			(16)		588	588			
100246797	CHICAGO	IL		10/15/2025		4,114		(129)			(129)		3,985	3,985			
100195107	HOUSTON	TX		02/24/2025		436		(7)			(7)		429	429			
100192892	ROSEMOUNT	MN		02/10/2025		649		(4)			(4)		645	645			
100199327	LONG BEACH	CA		03/05/2025		96,458		(3,634)			(3,634)		92,824	92,824			
100247379	GRAND PRAIRIE	TX		10/24/2025		506		11			11		517	517			
100179556	ROGERS	MN		11/21/2024		719		(9)			(9)		710	710			
100238055	CITRUS HEIGHTS	CA		10/03/2025		643		(21)			(21)		622	622			
100158131	MANCHESTER	CT		07/09/2024		724		8			8		732	732			
100185473	ALBUQUERQUE	NM		12/20/2024		645		(6)			(6)		639	639			
100209536	HAYWARD	WI		05/02/2025		2,502		(67)			(67)		2,435	2,435			
100065283	BROOKLYN PARK	MN		07/28/2021		1,310		(36)			(36)		1,274	1,274			
100246780	PHOENIX	AZ		10/15/2025		526		(11)			(11)		515	515			
100238234	HICKORY	NC		09/18/2025		457		(21)			(21)		436	436			
100272338	VICTORIA	TX		01/08/2026		669		(16)			(16)		653	653			
100267087	LOGAN	UT		12/23/2025		673		(20)			(20)		653	653			
100246764	BAKERSFIELD	CA		10/15/2025		542		(14)			(14)		528	528			
100168382	SAINT AUGUSTINE	FL		09/25/2024		763		(8)			(8)		755	755			
100180445	WAUKEE	IA		11/25/2024		958		15			15		973	973			
100168374	SAVANNAH	GA		09/25/2024		700		(17)			(17)		683	683			
100064978	DENVER	CO		07/14/2021		1,477		(49)			(49)		1,428	1,428			
100142119	DAVENPORT	FL		02/29/2024		1,802		(76)			(76)		1,726	1,726			
100238861	SHAKOPEE	MN		09/23/2025		560		(19)			(19)		541	541			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100271966	DECATUR	GA		01/06/2026		1,054		(38)			(38)		1,016	1,016			
100136633	WEST JORDAN	UT		11/22/2023		595		(11)			(11)		584	584			
100176159	PHOENIX	AZ		12/20/2024		22,238		(1,073)			(1,073)		21,165	21,165			
100165555	DAVENPORT	FL		08/29/2024		1,010		(30)			(30)		980	980			
100091227	NEW BEDFORD	MA		01/31/2023		469		(25)			(25)		444	444			
100099806	KINGSTON	NY		02/28/2023		601		(15)			(15)		586	586			
100065700	HENDERSON	NV		07/28/2021		2,142		(73)			(73)		2,069	2,069			
100174289	MUSTANG	OK		10/31/2024		638		(23)			(23)		615	615			
100221111	HOUSTON	TX		07/21/2025		651		(9)			(9)		642	642			
100226662	BLOWING ROCK	NC		07/30/2025		642		(18)			(18)		624	624			
100200629	RALEIGH	NC		03/11/2025		605		(18)			(18)		587	587			
100245551	NAMPA	ID		10/06/2025		1,618		(42)			(42)		1,576	1,576			
100269364	RANCHO PALOS VERDES	CA		12/30/2025		1,464		(57)			(57)		1,407	1,407			
100244596	KANNAPOLIS	NC		09/29/2025		594		(26)			(26)		568	568			
100247067	CHINCOTEAGUE ISLAND	VA		10/22/2025		393		(15)			(15)		378	378			
100244746	OCEAN CITY	MD		09/29/2025		590		(22)			(22)		568	568			
100244917	GRAND RAPIDS	MN		09/29/2025		593		(25)			(25)		568	568			
100238260	LAS VEGAS	NV		09/19/2025		597		(28)			(28)		569	569			
100211868	MARTINSBURG	WV		05/19/2025		613		(14)			(14)		599	599			
100235997	IOWA COLONY	TX		09/04/2025		508		(26)			(26)		482	482			
100268257	PORT ST LUCIE	FL		12/29/2025		729		(17)			(17)		712	712			
100128168	NOVI	MI		09/18/2023		701		2			2		703	703			
100157954	TOBYHANNA	PA		07/09/2024		614		(7)			(7)		607	607			
100172337	CUMMING	GA		10/23/2024		1,781		(40)			(40)		1,741	1,741			
100133487	JACKSONVILLE	FL		10/19/2023		2,120		(58)			(58)		2,062	2,062			
100243169	NORTH CHESTERFIELD	VA		09/26/2025		599		(17)			(17)		582	582			
100153225	BROOKSHIRE	TX		05/30/2024		688		2			2		690	690			
100158049	LAREDO	TX		07/09/2024		2,025		(45)			(45)		1,980	1,980			
100228284	SAN ANTONIO	TX		08/11/2025		503		(9)			(9)		494	494			
100153238	KILLEEN	TX		05/30/2024		774		27			27		801	801			
100075735	TOLLESON	AZ		12/01/2021		534		(2)			(2)		532	532			
100206368	TURLOCK	CA		04/17/2025		1,266		126			126		1,392	1,392			
100060953	NOLENSVILLE	TN		06/01/2021		2,957		13			13		2,970	2,970			
100268630	COLONIAL BEACH	VA		12/29/2025		668		(12)			(12)		656	656			
100244688	SMITHFIELD	NC		09/29/2025		625		(28)			(28)		597	597			
100176078	MADERA	CA		12/20/2024		555		(27)			(27)		528	528			
100282327	CHARLOTTE	NC		02/27/2026		728		(5)			(5)		723	723			
100253590	HAMMOND	LA		10/30/2025		635		(23)			(23)		612	612			
100247178	NESHKORO	WI		10/23/2025		635		(23)			(23)		612	612			
100246720	TEQUESTA	FL		10/15/2025		849		(30)			(30)		819	819			
100110736	PIPE CREEK	TX		08/11/2023		1,389		(94)			(94)		1,295	1,295			
100273152	MIDLOTHIAN	VA		01/15/2026		6,159		(159)			(159)		6,000	6,000			
100162674	SARATOGA SPRINGS	UT		08/12/2024		1,809		27			27		1,836	1,836			
100202665	ARROYO GRANDE	CA		03/24/2025		60,285		(964)			(964)		59,321	59,321			
100244497	RENO	NV		09/29/2025		786		(15)			(15)		771	771			
100182373	CHARLOTTE	NC		12/12/2024		606		(15)			(15)		591	591			
100269495	PARKER	CO		12/30/2025		1,577		(32)			(32)		1,545	1,545			
100244601	HILTON HEAD ISLAND	SC		09/29/2025		651		(25)			(25)		626	626			
100246772	VANCOUVER	WA		10/15/2025		661		(29)			(29)		632	632			
100173287	HAMPTON	NH		10/30/2024		625		(21)			(21)		604	604			
100273162	NAPLES	FL		01/15/2026		671		(10)			(10)		661	661			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110657	SHERMAN	TX		06/30/2023		854		(6)			(6)		848	848			
100154796	BEAVERCREEK	OH		07/19/2024		675		(1)			(1)		674	674			
100155168	LAURENCE HARBOR	NJ		07/19/2024		695		(21)			(21)		674	674			
100148357	ROSEMOUNT	MN		04/12/2024		971		48			48		1,019	1,019			
100084652	MIAMI GARDENS	FL		08/02/2022		644		(20)			(20)		624	624			
100229797	ROSEDALE	MD		08/18/2025		562		(17)			(17)		545	545			
100235639	CAPE CORAL	FL		08/29/2025		572		(27)			(27)		545	545			
100157211	LAFAYETTE	LA		02/20/2025		580		(19)			(19)		561	561			
100254236	ROMEOVILLE	IL		11/06/2025		679		(22)			(22)		657	657			
100253894	AUBURN	GA		10/30/2025		932		(23)			(23)		909	909			
100235681	CHESAPEAKE	VA		08/29/2025		583		(25)			(25)		558	558			
100247290	PALM BAY	FL		10/23/2025		581		(23)			(23)		558	558			
100245042	KYLE	TX		09/29/2025		584		(26)			(26)		558	558			
100236994	SALISBURY	NC		09/12/2025		953		(31)			(31)		922	922			
100076028	CUMMING	GA		01/07/2022		1,276		(46)			(46)		1,230	1,230			
100148928	MELISSA	TX		04/17/2024		1,155		(31)			(31)		1,124	1,124			
100132074	COVENTRY TOWNSHIP	OH		10/13/2023		1,319		(2)			(2)		1,317	1,317			
100143719	KENT	WA		02/26/2024		560		(17)			(17)		543	543			
100238890	THE VILLAGES	FL		09/23/2025		1,126		(48)			(48)		1,078	1,078			
100161051	COQUILLE	OR		07/24/2024		671		(11)			(11)		660	660			
100186588	MILLINGTON	TN		12/30/2024		816		42			42		858	858			
100099751	WOODBINE	NJ		02/28/2023		706		(29)			(29)		677	677			
100174338	LAWRENCEBURG	KY		10/31/2024		625		(15)			(15)		610	610			
100203266	PROVIDENCE VILLAGE	TX		03/27/2025		783		28			28		811	811			
100216626	CHIPPEWA FALLS	WI		06/23/2025		929		(15)			(15)		914	914			
100143969	ALLEN	TX		02/29/2024		694		(5)			(5)		689	689			
100208659	HAPPY VALLEY	OR		04/29/2025		1,257		(33)			(33)		1,224	1,224			
100173001	MISSOULA	MT		10/25/2024		1,050		(27)			(27)		1,023	1,023			
100228740	NASHVILLE	TN		08/12/2025		549		(27)			(27)		522	522			
100144262	UNION CITY	GA		03/08/2024		1,352		(83)			(83)		1,269	1,269			
100238124	AUSTIN	TX		09/15/2025		638		(23)			(23)		615	615			
100120083	POCONO LAKE	PA		08/11/2023		678		(12)			(12)		666	666			
100273398	REVERE	MA		01/21/2026		621		(12)			(12)		609	609			
100057638	PHOENIX	AZ		06/30/2021		1,637		(19)			(19)		1,618	1,618			
100272812	CLINT	TX		01/13/2026		1,144		(25)			(25)		1,119	1,119			
100173135	CYPRESS	TX		10/30/2024		869		(22)			(22)		847	847			
100230032	HUMBLE	TX		08/25/2025		561		(26)			(26)		535	535			
100186584	GRAHAM	NC		12/30/2024		828		49			49		877	877			
100219141	BOERNE	TX		06/27/2025		1,116		(21)			(21)		1,095	1,095			
100140418	KUNKLETOWN	PA		01/18/2024		646		(18)			(18)		628	628			
100200687	HASLET	TX		03/11/2025		675		(16)			(16)		659	659			
100203593	HARKER HEIGHTS	TX		03/26/2025		674		(15)			(15)		659	659			
100180420	HOUSTON	TX		11/25/2024		970		10			10		980	980			
100114840	SAINT MARYS	GA		07/10/2023		1,210		42			42		1,252	1,252			
100138237	PHILADELPHIA	PA		12/14/2023		608		(4)			(4)		604	604			
100227161	SAN ANTONIO	TX		07/30/2025		574		(26)			(26)		548	548			
100235039	ORLANDO	FL		08/28/2025		555		(7)			(7)		548	548			
100243444	GOODLETTSVILLE	TN		09/26/2025		569		(21)			(21)		548	548			
100080761	WINTER GARDEN	FL		03/10/2022		1,131		(24)			(24)		1,107	1,107			
100110641	LAS VEGAS	NV		06/30/2023		670		(10)			(10)		660	660			
100170229	WAUKEE	IA		10/08/2024		740		(10)			(10)		730	730			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218525	NEWNAN	GA		06/27/2025		690							690	690			
100238631	FRAZIER PARK	CA		09/19/2025		632		(15)			(15)		617	617			
100219331	BUFFALO	NY		06/30/2025		578		(21)			(21)		557	557			
100116641	LEAGUE CITY	TX		07/20/2023		916		92			92		1,008	1,008			
100220808	PILOT POINT	TX		07/18/2025		586		(24)			(24)		562	562			
100151298	MOYOCK	NC		05/10/2024		728		4			4		732	732			
100229800	ARCADIA	MI		08/18/2025		1,020		(41)			(41)		979	979			
100266803	WILDWOOD CREST	NJ		12/23/2025		556		(10)			(10)		546	546			
100253191	CHARLOTTE	NC		10/30/2025		674		(14)			(14)		660	660			
100136631	LAS VEGAS	NV		11/22/2023		664		44			44		708	708			
100181971	FORNEY	TX		12/12/2024		776		19			19		795	795			
100181972	FORNEY	TX		12/12/2024		776		19			19		795	795			
100227135	CAMP CONNELL	CA		07/30/2025		598		(23)			(23)		575	575			
100234727	PALM SPRINGS	CA		08/28/2025		603		(28)			(28)		575	575			
100243220	FRANKFORT	KY		09/26/2025		587		(12)			(12)		575	575			
100228447	ELMWOOD	TN		08/11/2025		572		(24)			(24)		548	548			
100128022	ACCOKEEK	MD		09/08/2023		1,451		75			75		1,526	1,526			
100128348	ATLANTA	GA		09/14/2023		711		6			6		717	717			
100220161	ORLANDO	FL		07/11/2025		551		(25)			(25)		526	526			
100077993	DECATUR	GA		01/13/2022		2,585		(162)			(162)		2,423	2,423			
100268401	BEALETON	VA		12/29/2025		689		(14)			(14)		675	675			
100207017	SCOTTSDALE	AZ		04/24/2025		602		(22)			(22)		580	580			
100162689	NORTH FORT MYERS	FL		08/12/2024		795		20			20		815	815			
100068077	NORTH YARMOUTH	ME		09/23/2021		1,045		3			3		1,048	1,048			
100179516	HOUSTON	TX		11/21/2024		757		(10)			(10)		747	747			
100202649	ST AUGUSTINE	FL		03/24/2025		666		(11)			(11)		655	655			
100209255	FORNEY	TX		04/29/2025		675		(14)			(14)		661	661			
100221451	LANCASTER	CA		07/22/2025		559		(21)			(21)		538	538			
100168455	CONCORD	NC		09/25/2024		6,144		(202)			(202)		5,942	5,942			
100284109	VISTA	CA		03/30/2026		2,883		(78)			(78)		2,805	2,805			
100076696	POMPANO BEACH	FL		12/30/2021		1,203		(90)			(90)		1,113	1,113			
100078913	ORLANDO	FL		02/24/2022		1,360		2			2		1,362	1,362			
100228697	PRINCETON	TX		08/11/2025		636		(18)			(18)		618	618			
100228559	HAMPSTEAD	NC		08/11/2025		634		(16)			(16)		618	618			
100228578	LYNCHBURG	VA		08/11/2025		637		(18)			(18)		619	619			
100055886	MANSFIELD	TX		03/26/2021		1,544		(44)			(44)		1,500	1,500			
100173367	GLENDALE	AZ		10/30/2024		737		(16)			(16)		721	721			
100109364	GEORGETOWN	TX		06/12/2023		860		2			2		862	862			
100060189	LOWELL	MA		06/25/2021		3,101		(89)			(89)		3,012	3,012			
100120733	LAS VEGAS	NV		08/25/2023		453		(8)			(8)		445	445			
100057655	HOLLY SPRINGS	NC		06/30/2021		1,490		(19)			(19)		1,471	1,471			
100132137	ANKENY	IA		10/13/2023		1,879		101			101		1,980	1,980			
100091089	ORLANDO	FL		01/31/2023		2,916		(166)			(166)		2,750	2,750			
100235888	ATLANTA	GA		09/04/2025		752		(16)			(16)		736	736			
100220735	ATLANTA	GA		07/18/2025		628		5			5		633	633			
100079068	RENO	NV		02/24/2022		1,716		(18)			(18)		1,698	1,698			
100221086	FREDERICK	MD		07/18/2025		611		(20)			(20)		591	591			
100132115	OOLTEWAH	TN		10/13/2023		663		(7)			(7)		656	656			
100151883	LAKELAND	FL		05/10/2024		588		(8)			(8)		580	580			
100201805	PEORIA	AZ		03/18/2025		296		(14)			(14)		282	282			
100102178	DENVER	CO		04/14/2023		646		(19)			(19)		627	627			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195127	MEMPHIS	TN		02/24/2025		2,103		(45)			(45)		2,058	2,058			
100119508	PRINCETON	TX		07/28/2023		712		(1)			(1)		711	711			
100244934	FISHERS	IN		09/29/2025		7,910		(244)			(244)		7,666	7,666			
100238413	CONESTOGA	PA		09/19/2025		1,480		(36)			(36)		1,444	1,444			
100283281	SUMMERVILLE	SC		03/11/2026		724		31			31		755	755			
100202660	LEES SUMMIT	MO		03/24/2025		650		(14)			(14)		636	636			
100228785	CATHEDRAL CITY	CA		08/12/2025		359		(15)			(15)		344	344			
100216479	DELANO	MN		06/23/2025		595		(16)			(16)		579	579			
100216537	CLERMONT	FL		06/23/2025		592		(13)			(13)		579	579			
100218638	HUNTSVILLE	AL		06/27/2025		596		(17)			(17)		579	579			
100109340	FONTANA	CA		06/12/2023		911		(5)			(5)		906	906			
100235948	REIDSVILLE	NC		09/04/2025		606		(27)			(27)		579	579			
100203945	MCDONOUGH	GA		03/28/2025		300		(14)			(14)		286	286			
100218793	ROCKINGHAM	NC		06/27/2025		378		(11)			(11)		367	367			
100209180	MIDLAND	TX		04/30/2025		664		24			24		688	688			
100226880	KATHLEEN	GA		07/30/2025		622		(19)			(19)		603	603			
100229851	FUQUAY VARINA	NC		08/18/2025		673		(9)			(9)		664	664			
100227092	DURHAM	NC		07/30/2025		672		(8)			(8)		664	664			
100159231	CONCORD	NC		07/15/2024		673		(14)			(14)		659	659			
100247215	VAIL	AZ		10/23/2025		2,217		(74)			(74)		2,143	2,143			
100102570	VESTAVIA HILLS	AL		06/07/2023		665		(10)			(10)		655	655			
100135055	WILMINGTON	DE		11/01/2023		639		12			12		651	651			
100234707	PHOENIX	AZ		08/28/2025		363		(11)			(11)		352	352			
100154914	MINT HILL	NC		07/19/2024		709		(10)			(10)		699	699			
100142707	LAS VEGAS	NV		02/08/2024		5,031		(18)			(18)		5,013	5,013			
100282300	TEXAS CITY	TX		02/27/2026		479		(11)			(11)		468	468			
100208842	BELLFLOWER	CA		04/29/2025		1,159		(43)			(43)		1,116	1,116			
100128453	GRAND HAVEN	MI		09/15/2023		592		(2)			(2)		590	590			
100253280	CONROE	TX		10/30/2025		2,086		(84)			(84)		2,002	2,002			
100019874	ROUND ROCK	TX		07/30/2018		1,443		(19)			(19)		1,424	1,424			
100130014	MIDDLE TOWNSHIP	NJ		09/27/2023		528		(23)			(23)		505	505			
100186582	KYLE	TX		12/30/2024		924		59			59		983	983			
100023592	ROUND ROCK	TX		09/04/2018		1,502		(7)			(7)		1,495	1,495			
100101513	ROSENBERG	TX		04/26/2023		994		53			53		1,047	1,047			
100161329	CHARLOTTE	NC		07/25/2024		669		(10)			(10)		659	659			
100254464	NEVADA	IA		11/07/2025		951		(42)			(42)		909	909			
100284804	METAIRIE	LA		03/27/2026		427		(16)			(16)		411	411			
100215714	NORTH PORT	FL		06/13/2025		617		(10)			(10)		607	607			
100214515	WATERFORD	MI		06/06/2025		606		1			1		607	607			
100201724	KIRKLAND	WA		03/18/2025		76,377		(729)			(729)		75,648	75,648			
100236071	WAYNESBORO	PA		09/05/2025		656		(8)			(8)		648	648			
100080424	HOLLY HILL	FL		04/14/2022		680		(41)			(41)		639	639			
100188320	KYLE	TX		01/08/2025		746		(8)			(8)		738	738			
100063432	WARSAW	IN		07/01/2021		1,609		(22)			(22)		1,587	1,587			
100140423	WINCHESTER	VA		01/18/2024		685		(14)			(14)		671	671			
100283991	DAYTONA BEACH	FL		03/24/2026		679		(13)			(13)		666	666			
100178433	FORT WORTH	TX		11/21/2024		674		(22)			(22)		652	652			
100203564	FOREST FALLS	CA		03/26/2025		641		(13)			(13)		628	628			
100084832	YUKON	OK		08/02/2022		906		19			19		925	925			
100210479	DELAND	FL		05/12/2025		573		(18)			(18)		555	555			
100215559	GEORGETOWN	DE		06/12/2025		631		(8)			(8)		623	623			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238528	MADISON	TN		09/19/2025		813		(29)			(29)		784	784			
100132129	SHERMAN	TX		10/13/2023		641							641	641			
100245384	TOOELE	UT		10/06/2025		710		(28)			(28)		682	682			
100133680	PFLUGERVILLE	TX		10/23/2023		867		62			62		929	929			
100134658	BRICK	NJ		10/30/2023		1,350		(23)			(23)		1,327	1,327			
100211437	BATON ROUGE	LA		05/16/2025		532		(25)			(25)		507	507			
100143202	SAN ANTONIO	TX		02/16/2024		701		(2)			(2)		699	699			
100143203	SAN ANTONIO	TX		02/16/2024		699		(2)			(2)		697	697			
100167668	FORNEY	TX		09/19/2024		607		(19)			(19)		588	588			
100147597	AURORA	IL		04/04/2024		608		(13)			(13)		595	595			
100129777	CHARLOTTE	NC		09/27/2023		641		(5)			(5)		636	636			
100133692	GULFPORT	FL		10/23/2023		641		(5)			(5)		636	636			
100254388	LAS VEGAS	NV		11/07/2025		672		(22)			(22)		650	650			
100147786	CHARLOTTE	NC		04/08/2024		739		6			6		745	745			
100214551	CONCORD	CA		06/06/2025		396		(18)			(18)		378	378			
100220496	LAWRENCE	KS		07/15/2025		657		(20)			(20)		637	637			
100199360	KEIZER	OR		03/05/2025		813		(18)			(18)		795	795			
100157916	LITTLE RIVER	SC		07/09/2024		798		(14)			(14)		784	784			
100186164	WEST PALM BEACH	FL		02/10/2025		3,388		(64)			(64)		3,324	3,324			
100172394	WAUKEE	IA		10/23/2024		802		(3)			(3)		799	799			
100182235	SANFORD	NC		12/12/2024		788		31			31		819	819			
100087948	CHICAGO	IL		10/25/2022		588		(6)			(6)		582	582			
100243199	APOPKA	FL		09/26/2025		564		(25)			(25)		539	539			
100110558	UHLAND	TX		06/30/2023		801		2			2		803	803			
100215618	GLENWOOD	AR		06/12/2025		599		(17)			(17)		582	582			
100135681	MAGNOLIA	TX		11/09/2023		624		(40)			(40)		584	584			
100179810	DELRAY BEACH	FL		11/21/2024		3,622		(139)			(139)		3,483	3,483			
100138152	JACKSONVILLE	FL		12/14/2023		507		(18)			(18)		489	489			
100149385	KAUFMAN	TX		04/24/2024		538		41	1		40		578	578			
100119196	LEESBURG	FL		07/31/2023		764		11			11		775	775			
100164178	MESQUITE	TX		08/21/2024		9,789		(257)			(257)		9,532	9,532			
100198517	CALIFORNIA	MD		02/28/2025		2,774		(62)			(62)		2,712	2,712			
100244610	BIG LAKE	AK		09/29/2025		623		(28)			(28)		595	595			
100110553	PENNSBURG	PA		06/30/2023		887		25			25		912	912			
100169745	NEW PORT RICHEY	FL		09/30/2024		631		(26)			(26)		605	605			
100213855	ROCKFORD	IL		05/29/2025		607		(10)			(10)		597	597			
100218650	AMMON	ID		06/27/2025		673		(5)			(5)		668	668			
100220162	CENTREVILLE	VA		07/11/2025		2,683		(10)			(10)		2,673	2,673			
100203322	CLAYTON	NC		03/27/2025		695		(14)			(14)		681	681			
100205958	MCKINNEY	TX		04/15/2025		752		(22)			(22)		730	730			
100234839	PRUDENVILLE	MI		08/28/2025		562		(22)			(22)		540	540			
100176543	FERNLEY	NV		11/15/2024		1,024		(9)			(9)		1,015	1,015			
100116785	HESPERIA	CA		07/20/2023		714		139			139		853	853			
100173082	RIVERSIDE	NJ		10/25/2024		377		(19)			(19)		358	358			
100212953	GEORGETOWN	TX		05/29/2025		5,948		(245)			(245)		5,703	5,703			
100211760	HELEN	GA		05/19/2025		624		(13)			(13)		611	611			
100220521	MECHANICSBURG	PA		07/15/2025		625		(14)			(14)		611	611			
100213870	COLUMBUS	OH		05/29/2025		424		(11)	1		(12)		412	412			
100214255	PHOENIX	AZ		05/30/2025		632		(21)			(21)		611	611			
100216029	COVE	TX		06/17/2025		633		(22)			(22)		611	611			
100229615	MECHANICSBURG	PA		08/15/2025		625		(14)			(14)		611	611			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100115903	HUTTO	TX		07/20/2023		2,591		(57)			(57)		2,534	2,534			
100182055	FORNEY	TX		12/12/2024		771		18			18		789	789			
100151360	LUMBERTON	NJ		05/10/2024		3,094		(22)	7		(29)		3,065	3,065			
100152555	SPRING	TX		05/17/2024		702		2			2		704	704			
100169347	DOUGLASVILLE	GA		09/27/2024		343		(21)			(21)		322	322			
100228634	ROYSE CITY	TX		08/11/2025		757		24			24		781	781			
100206696	SPOKANE	WA		04/23/2025		525		(14)			(14)		511	511			
100246426	FREDERICKSBURG	VA		10/10/2025		635		(30)			(30)		605	605			
100190764	HENDERSONVILLE	TN		01/27/2025		730		(23)			(23)		707	707			
100245288	HOWE	TX		10/06/2025		567		(24)			(24)		543	543			
100227212	LAS CRUCES	NM		07/30/2025		560		(17)			(17)		543	543			
100258704	MIDDLEBORO	MA		12/05/2025		645		(25)			(25)		620	620			
100237222	HUNTINGTON	NY		09/12/2025		528		(27)			(27)		501	501			
100080183	CHESTERBROOK	PA		02/25/2022		1,159		(43)			(43)		1,116	1,116			
100071651	LAKE WORTH BEACH	FL		10/14/2021		1,335		(50)			(50)		1,285	1,285			
100214032	KENNEWICK	WA		05/29/2025		644		(17)			(17)		627	627			
100131622	DALLAS	TX		10/06/2023		716		1			1		717	717			
100227116	MANSFIELD	TX		07/30/2025		1,469		(15)			(15)		1,454	1,454			
100200410	WATERBURY	CT		03/10/2025		547		(24)			(24)		523	523			
100109578	CITRUS HEIGHTS	CA		06/14/2023		1,952		(65)			(65)		1,887	1,887			
100247030	CHARLOTTE	NC		10/22/2025		918		(22)			(22)		896	896			
100271837	ST PETERSBURG	FL		12/30/2025		369		(18)			(18)		351	351			
100131970	MURFREESBORO	TN		10/13/2023		648		(8)			(8)		640	640			
100236131	ROUND ROCK	TX		09/05/2025		610		(11)			(11)		599	599			
100214188	COEUR D ALENE	ID		05/30/2025		643		(3)			(3)		640	640			
100168373	OWINGS MILLS	MD		09/25/2024		504		(15)			(15)		489	489			
100219293	DOWNINGTOWN	PA		06/30/2025		2,662		(17)			(17)		2,645	2,645			
100193048	GIBSONVILLE	NC		02/10/2025		567		(19)			(19)		548	548			
100261217	PALM BAY	FL		12/05/2025		576		(8)			(8)		568	568			
100067606	SARASOTA	FL		09/23/2021		1,444		(48)			(48)		1,396	1,396			
100238657	NASHVILLE	TN		09/19/2025		578		(22)			(22)		556	556			
100153617	MERIDEN	CT		05/31/2024		359		(10)			(10)		349	349			
100153298	SEYMOUR	TN		05/30/2024		520		32	1		31		551	551			
100079653	SARASOTA	FL		04/08/2022		1,407		17			17		1,424	1,424			
100115976	BEAUFORT	SC		07/20/2023		688		(19)			(19)		669	669			
100214279	CLEVELAND	TN		05/30/2025		643		13			13		656	656			
100100839	MONTGOMERY VILLAGE	MD		04/28/2023		1,031		53			53		1,084	1,084			
100229860	TUCSON	AZ		08/18/2025		801		(23)			(23)		778	778			
100214088	PEMBROKE PINES	FL		05/30/2025		595		(23)			(23)		572	572			
100209454	LEBANON	TN		04/29/2025		543		(19)			(19)		524	524			
100248050	SAN JOSE	CA		10/29/2025		1,536		(65)			(65)		1,471	1,471			
100101588	WASHINGTON	UT		04/26/2023		743		(14)			(14)		729	729			
100186308	PHILADELPHIA	PA		12/30/2024		432		(20)			(20)		412	412			
100161097	OCALA	FL		07/24/2024		886		17			17		903	903			
100213958	ROTONDA WEST	FL		05/29/2025		214		(10)			(10)		204	204			
100129608	NEWBERRY	FL		09/29/2023		721		16			16		737	737			
100075905	CALEXICO	CA		01/07/2022		2,712		(78)			(78)		2,634	2,634			
100114579	BAKERSFIELD	CA		06/29/2023		612		(19)			(19)		593	593			
100128435	NEWARK	NJ		09/15/2023		688		(4)			(4)		684	684			
100154152	INMAN	SC		07/11/2024		595		(23)			(23)		572	572			
100140082	MANCHESTER	CT		01/09/2024		639		(13)			(13)		626	626			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100267307	TUCSON	AZ		12/24/2025		1,599		(66)			(66)		1,533	1,533			
100268850	FAIRHOPE	AL		12/29/2025		716		(10)			(10)		706	706			
100147188	CHICAGO	IL		03/28/2024		429		(20)			(20)		409	409			
100205957	MCKINNEY	TX		04/15/2025		623		(8)			(8)		615	615			
100215789	GLENDALE	AZ		06/12/2025		577		(15)			(15)		562	562			
100216753	BOYNTON BEACH	FL		06/25/2025		579		(17)			(17)		562	562			
100135455	BATON ROUGE	LA		11/13/2023		786		67			67		853	853			
100159852	HIALEAH	FL		08/16/2024		551		(34)			(34)		517	517			
100169090	LEAVENWORTH	KS		09/27/2024		745		(13)			(13)		732	732			
100078718	PALMDALE	CA		02/25/2022		1,202		(66)			(66)		1,136	1,136			
100218708	MESA	AZ		06/27/2025		4,587		(90)			(90)		4,497	4,497			
100189331	RANSON	WV		01/13/2025		598		(24)			(24)		574	574			
100214022	FORT MYERS	FL		05/29/2025		572		(21)			(21)		551	551			
100211793	CLARKSTON	WA		05/19/2025		573		(19)			(19)		554	554			
100218763	LEMONT	IL		06/27/2025		1,784		(48)			(48)		1,736	1,736			
100143200	ROYSE CITY	TX		02/16/2024		745							745	745			
100244620	CHESAPEAKE	VA		09/29/2025		649		(26)			(26)		623	623			
100202797	BRICK	NJ		03/24/2025		796		(26)			(26)		770	770			
100209312	PHOENIX	AZ		04/29/2025		648		(18)			(18)		630	630			
100215762	NEW HAVEN	CT		06/12/2025		641		(11)			(11)		630	630			
100156630	NEW ORLEANS	LA		06/24/2024		635		(16)			(16)		619	619			
100115777	MALVERN	PA		07/20/2023		966		(10)			(10)		956	956			
100132301	ST AUGUSTINE	FL		10/13/2023		769		12			12		781	781			
100088029	CAPE CORAL	FL		10/25/2022		546		(46)			(46)		500	500			
100156437	BALTIMORE	MD		06/24/2024		616		(16)			(16)		600	600			
100244579	GRAHAM	NC		09/29/2025		774		15			15		789	789			
100164762	SAINT AUGUSTINE	FL		08/26/2024		999		(3)			(3)		996	996			
100115082	SALEM	OR		07/14/2023		860		12			12		872	872			
100181979	DULUTH	GA		12/12/2024		706		(4)			(4)		702	702			
100180654	HOUSTON	TX		11/26/2024		(317)							(317)	(317)			
100127588	LAWRENCEVILLE	GA		09/08/2023		655		(11)			(11)		644	644			
100075986	KIRKLAND	WA		01/07/2022		1,332		(52)			(52)		1,280	1,280			
100210697	CUMMING	GA		05/15/2025		660		(16)			(16)		644	644			
100205027	CORVALLIS	OR		04/10/2025		658		(14)			(14)		644	644			
100148923	SPOKANE	WA		04/17/2024		808		33			33		841	841			
100247041	CHARLOTTE	NC		10/22/2025		5,822		(125)			(125)		5,697	5,697			
100060130	SAN LEANDRO	CA		06/25/2021		1,672		(44)			(44)		1,628	1,628			
100215776	NEWPORT NEWS	VA		06/12/2025		566		(14)			(14)		552	552			
100234952	HUGHSON	CA		08/28/2025		1,205		(24)			(24)		1,181	1,181			
100203376	CLAYTON	NC		03/27/2025		668		(20)			(20)		648	648			
100171828	RANSON	WV		10/17/2024		702		(19)			(19)		683	683			
100062983	BLOOMFIELD	NJ		07/01/2021		2,036		(10)			(10)		2,026	2,026			
100088812	HEMET	CA		11/15/2022		10,965		(279)			(279)		10,686	10,686			
100207101	BAKERSFIELD	CA		04/24/2025		627		(23)			(23)		604	604			
100087029	MCKINNEY	TX		11/04/2022		892		7			7		899	899			
100219129	GAINESVILLE	GA		06/27/2025		224		(4)			(4)		220	220			
100272384	GROVELAND	FL		01/08/2026		2,011		(52)			(52)		1,959	1,959			
100119426	QUINTON	VA		07/31/2023		733		8			8		741	741			
100158959	SAN ANTONIO	TX		08/15/2024		643		5			5		648	648			
100198409	LARAMIE	WY		02/28/2025		588		(22)			(22)		566	566			
100199027	LAVON	TX		02/28/2025		588		(22)			(22)		566	566			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202815	TUCSON	AZ		03/24/2025		586		(20)			(20)		566	566			
100204610	WEST ORANGE	NJ		04/04/2025		587		(21)			(21)		566	566			
100219872	FORT VALLEY	VA		07/08/2025		853		(28)			(28)		825	825			
100255772	WENDELL	NC		11/24/2025		691		(14)			(14)		677	677			
100215365	GOULDSBORO	PA		06/12/2025		676		(1)			(1)		675	675			
100211730	NEW BRAUNFELS	TX		05/19/2025		677		(2)			(2)		675	675			
100151317	HOUSTON	TX		05/10/2024		841		49			49		890	890			
100164321	PENDERGRASS	GA		08/21/2024		766		9			9		775	775			
100202844	COLORADO SPRINGS	CO		03/24/2025		573		(21)			(21)		552	552			
100149072	VESTAL	NY		04/19/2024		641		(15)			(15)		626	626			
100201219	ATLANTA	GA		03/12/2025		547		(16)			(16)		531	531			
100091432	MOORESTOWN	NJ		02/22/2023		3,030		(39)			(39)		2,991	2,991			
100211612	WINCHESTER	VA		06/23/2025		543		(27)			(27)		516	516			
100181880	RICHMOND HILL	GA		12/12/2024		1,075		50			50		1,125	1,125			
100226911	GAINESVILLE	GA		07/30/2025		634		(18)			(18)		616	616			
100247296	JAMESTOWN	NY		10/23/2025		559		(24)			(24)		535	535			
100060156	LAKE WORTH	FL		06/25/2021		1,374		(46)			(46)		1,328	1,328			
100247059	CHARLOTTE	NC		10/22/2025		10,992		(100)			(100)		10,892	10,892			
100110338	AUSTIN	TX		06/30/2023		745		1			1		746	746			
100142080	MIAMI LAKES	FL		02/29/2024		654		(9)			(9)		645	645			
100202937	PANAMA CITY BEACH	FL		03/24/2025		599		(20)			(20)		579	579			
100247251	CIRCLEVILLE	UT		10/23/2025		570		(22)			(22)		548	548			
100235088	CORPUS CHRISTI	TX		08/28/2025		655		(9)			(9)		646	646			
100228418	MIDLAND	TX		08/11/2025		570		(18)			(18)		552	552			
100081414	DALLAS	TX		03/18/2022		1,344		44			44		1,388	1,388			
100203333	BRADENTON	FL		03/27/2025		655		(21)			(21)		634	634			
100157630	CONYERS	GA		06/28/2024		779		(39)			(39)		740	740			
100192417	SAN ANTONIO	TX		02/07/2025		2,830		(129)			(129)		2,701	2,701			
100120640	SAN BERNARDINO	CA		08/21/2023		626		(6)			(6)		620	620			
100207938	DESTIN	FL		04/29/2025		1,595		(30)			(30)		1,565	1,565			
100081258	MERCED	CA		03/18/2022		1,383		33			33		1,416	1,416			
100203169	TAMPA	FL		03/27/2025		676		(11)			(11)		665	665			
100195099	GENEVA	IL		02/24/2025		598		(19)			(19)		579	579			
100148827	OAK LAWN	IL		04/17/2024		4,276		(72)			(72)		4,204	4,204			
100079160	LEBANON	TN		02/24/2022		1,297		(7)			(7)		1,290	1,290			
100202709	CASA GRANDE	AZ		03/24/2025		627		(20)			(20)		607	607			
100198251	SECANE	PA		02/28/2025		627		(20)			(20)		607	607			
100203224	KATY	TX		03/27/2025		464		(16)	1		(17)		447	447			
100148683	CLINTON	CT		04/16/2024		583		(16)			(16)		567	567			
100195110	ROYSE CITY	TX		02/24/2025		581		(12)			(12)		569	569			
100203582	LAKE ARROWHEAD	CA		03/26/2025		589		(20)			(20)		569	569			
100205711	KNOXVILLE	TN		04/14/2025		585		(16)			(16)		569	569			
100190765	LAKE WORTH BEACH	FL		01/27/2025		724		(23)			(23)		701	701			
100181301	EDGEWATER	FL		12/06/2024		704		4			4		708	708			
100206702	SPRINGFIELD	OR		04/23/2025		799		(24)			(24)		775	775			
100248819	BULLHEAD CITY	AZ		10/29/2025		706		(13)			(13)		693	693			
100144598	GRAHAM	NC		03/13/2024		1,895		50			50		1,945	1,945			
100201377	KEARNS	UT		03/12/2025		645		(23)			(23)		622	622			
100209340	MINT HILL	NC		04/29/2025		5,095		(170)			(170)		4,925	4,925			
100132290	KATY	TX		10/13/2023		639							639	639			
100157511	SPRINGFIELD GARDENS	NY		02/20/2025		1,946		(67)			(67)		1,879	1,879			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078791	WASHINGTON	DC		02/24/2022		1,390		18			18		1,408	1,408			
100189874	MADISON	AL		01/21/2025		837		70			70		907	907			
100130439	NORWICH	CT		09/28/2023		496		(27)			(27)		469	469			
100071985	SPRINGFIELD	MA		10/29/2021		1,343		(58)			(58)		1,285	1,285			
100133653	BLUE SPRINGS	MO		10/23/2023		692		6			6		698	698			
100081787	STEAMBOAT SPRINGS	CO		03/30/2022		937		(22)			(22)		915	915			
100156671	NAUGATUCK	CT		06/24/2024		535		(15)			(15)		520	520			
100221097	CHATTANOOGA	TN		07/21/2025		1,689		(17)			(17)		1,672	1,672			
100214428	FORT WORTH	TX		06/02/2025		787		38			38		825	825			
100101114	PENNS GROVE	NJ		04/28/2023		756		19			19		775	775			
100110607	METAIRIE	LA		06/30/2023		783							783	783			
100185120	BAKERSFIELD	CA		12/20/2024		573		(26)			(26)		547	547			
100120095	ANCHORAGE	AK		08/11/2023		671		(9)			(9)		662	662			
100276662	PHOENIX	AZ		01/29/2026		883		(27)			(27)		856	856			
100179455	MERRIAM	KS		11/21/2024		779		15			15		794	794			
100209415	ELKTON	VA		04/29/2025		599		(23)			(23)		576	576			
100149389	PUNTA GORDA	FL		04/24/2024		823		33			33		856	856			
100268851	CHARLOTTE	NC		12/29/2025		672		(16)			(16)		656	656			
100070741	CLINTON	MD		10/01/2021		1,604		1			1		1,605	1,605			
100205738	HOUSTON	TX		04/14/2025		653		(16)			(16)		637	637			
100119600	UNION	OH		07/31/2023		(3,961)		(3)	(2)		(1)		(3,962)	243		4,206	4,206
100244876	MEDICINE PARK	OK		09/29/2025		601		(22)			(22)		579	579			
100268295	AKRON	OH		12/29/2025		682		(10)			(10)		672	672			
100110759	CALDWELL	ID		08/11/2023		1,623		(52)			(52)		1,571	1,571			
100200350	SAVANNAH	GA		03/10/2025		653		(15)			(15)		638	638			
100238794	CHICAGO	IL		09/23/2025		1,565		(51)			(51)		1,514	1,514			
100213890	NASHVILLE	TN		05/29/2025		2,465		(63)			(63)		2,402	2,402			
100161014	BERRIEN SPRGS	MI		07/24/2024		2,624		(83)			(83)		2,541	2,541			
100135242	SURPRISE	AZ		11/08/2023		707		18			18		725	725			
100167779	ALACHUA	FL		09/19/2024		704		(46)			(46)		658	658			
100236079	LONGS	SC		09/05/2025		463		(19)			(19)		444	444			
100115870	READING	PA		07/20/2023		665		(8)			(8)		657	657			
100192675	PLAINFIELD	IL		02/10/2025		615		(18)			(18)		597	597			
100171401	EL MIRAGE	AZ		10/16/2024		757		(19)			(19)		738	738			
100167513	WESTMINSTER	CO		10/31/2024		473		(4)			(4)		469	469			
100181375	MIAMI BEACH	FL		12/06/2024		580		(20)			(20)		560	560			
100254463	MARTINSBURG	WV		11/07/2025		604		(10)			(10)		594	594			
100238390	SHOW LOW	AZ		09/19/2025		1,249		(35)			(35)		1,214	1,214			
100120703	KERHONKSON	NY		08/25/2023		685		3			3		688	688			
100116298	SALT LAKE CITY	UT		07/20/2023		1,076		299			299		1,375	1,375			
100189876	GRAHAM	NC		01/21/2025		830		57			57		887	887			
100156531	MANOR	TX		06/24/2024		724							724	724			
100199309	RALEIGH	NC		03/05/2025		631		(21)			(21)		610	610			
100201033	RALEIGH	NC		03/12/2025		665		(13)			(13)		652	652			
100201342	CARROLLTON	TX		03/12/2025		674		(22)			(22)		652	652			
100273192	STEPHENS CITY	VA		01/15/2026		749		7			7		756	756			
100110546	GLASSBORO	NJ		06/30/2023		821		(8)			(8)		813	813			
100081191	AMERICAN FORK	UT		03/18/2022		1,339		6			6		1,345	1,345			
100170222	ANCHORAGE	AK		10/08/2024		725		(15)			(15)		710	710			
100087425	LAKE WORTH	FL		10/25/2022		924		16			16		940	940			
100198361	CASA GRANDE	AZ		02/28/2025		631		(20)			(20)		611	611			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255768	SAVANNAH	GA		11/24/2025		680		(20)			(20)		660	660			
100229323	BAKERSFIELD	CA		08/14/2025		738		(31)			(31)		707	707			
100216547	SANTA ROSA BEACH	FL		06/23/2025		720		38			38		758	758			
100160985	ATHENS	AL		07/24/2024		777		14			14		791	791			
100176037	ARLETA	CA		12/20/2024		594		(21)			(21)		573	573			
100203240	COLORADO SPRINGS	CO		03/27/2025		622		(25)			(25)		597	597			
100220464	MAGNOLIA	TX		07/15/2025		565		(21)			(21)		544	544			
100244613	PLAINFIELD	IL		09/29/2025		660		(23)			(23)		637	637			
100185392	ANTIOCH	CA		12/20/2024		703		(3)			(3)		700	700			
100175490	GOOSE CREEK	SC		12/23/2024		674		8			8		682	682			
100254523	RALEIGH	NC		11/07/2025		606		(13)			(13)		593	593			
100229794	BLOOMINGDALE	GA		08/18/2025		4,055		(169)			(169)		3,886	3,886			
100170058	GRAND PRAIRIE	TX		11/08/2024		681		(12)			(12)		669	669			
100173418	KILLEEN	TX		10/29/2024		693		(24)			(24)		669	669			
100147862	HENDERSON	NV		04/08/2024		5,583		57			57		5,640	5,640			
100234809	SAN ANTONIO	TX		08/28/2025		508		(26)			(26)		482	482			
100195096	SANFORD	ME		02/24/2025		642		(30)			(30)		612	612			
100057677	FORT COLLINS	CO		06/30/2021		1,487		(24)			(24)		1,463	1,463			
100127495	DURHAM	NC		09/08/2023		822		28			28		850	850			
100144552	WESLEY CHAPEL	FL		04/26/2024		451		(11)			(11)		440	440			
100186913	COUNCE	TN		01/07/2025		595		(8)			(8)		587	587			
100189151	CARRABASSETT VALLEY	ME		01/13/2025		604		(17)			(17)		587	587			
100181240	BELLEVUE	NE		12/06/2024		601		(14)			(14)		587	587			
100253161	GROVE CITY	OH		10/30/2025		600		(28)			(28)		572	572			
100131719	MURFREESBORO	TN		10/06/2023		5,097		132			132		5,229	5,229			
100146711	NORTH LAS VEGAS	NV		03/20/2024		617		(20)			(20)		597	597			
100244540	ROWLETT	TX		09/29/2025		701		(17)			(17)		684	684			
100073364	LUBBOCK	TX		11/01/2021		512		(4)			(4)		508	508			
100171715	GALLATIN	TN		10/17/2024		1,340		(34)			(34)		1,306	1,306			
100110368	BESSEMER CITY	NC		06/30/2023		675		(8)			(8)		667	667			
100091119	DENVER	CO		01/31/2023		2,799		(215)			(215)		2,584	2,584			
100088844	RICHMOND	CA		11/15/2022		676		(5)			(5)		671	671			
100158061	MISSOURI CITY	TX		07/09/2024		719		8			8		727	727			
100185844	ABERDEEN	MD		12/26/2024		637		3			3		640	640			
100184413	MATTHEWS	NC		12/17/2024		750		20			20		770	770			
100081159	MATTHEWS	NC		03/18/2022		1,869		45			45		1,914	1,914			
100168046	ANGIER	NC		09/20/2024		717		(12)			(12)		705	705			
100147420	HIGHLAND PARK	IL		04/03/2024		467		(13)			(13)		454	454			
100205936	CALDWELL	ID		04/15/2025		686		(8)			(8)		678	678			
100209349	RUSH CITY	MN		04/29/2025		2,069		(59)			(59)		2,010	2,010			
100116662	MIAMI	FL		07/20/2023		1,041		296			296		1,337	1,337			
100135123	NEW SMYRNA BEACH	FL		11/01/2023		730		8			8		738	738			
100182241	GEORGETOWN	TX		12/12/2024		883		90			90		973	973			
100282344	PHILADELPHIA	PA		02/27/2026		642		(6)			(6)		636	636			
100174129	BENTON HARBOR	MI		10/31/2024		680		(28)			(28)		652	652			
100200679	REXBURG	ID		03/11/2025		665		(10)			(10)		655	655			
100200617	LAS VEGAS	NV		03/11/2025		670		(15)			(15)		655	655			
100201516	ALBUQUERQUE	NM		03/13/2025		3,378		(156)			(156)		3,222	3,222			
100135096	NAVARRE	FL		11/01/2023		647		5			5		652	652			
100172419	POOLER	GA		10/23/2024		739		(18)			(18)		721	721			
100188498	MECHANICSBURG	PA		01/08/2025		2,351		(50)			(50)		2,301	2,301			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185054	LAS VEGAS	NV		12/20/2024		625		(10)			(10)		615	615			
100197626	LONG BEACH	CA		02/26/2025		628		(13)			(13)		615	615			
100188533	KINGWOOD	TX		01/08/2025		632		(17)			(17)		615	615			
100160074	FORT WORTH	TX		07/17/2024		622		(20)			(20)		602	602			
100272060	HUDSON	OH		01/08/2026		581		(21)			(21)		560	560			
100078916	OAKLAND	CA		02/24/2022		1,341		(10)			(10)		1,331	1,331			
100076416	KYLE	TX		12/23/2021		1,355		(33)			(33)		1,322	1,322			
100159980	MIAMI	FL		08/16/2024		490		(41)			(41)		449	449			
100135328	RALEIGH	NC		11/13/2023		860		3			3		863	863			
100190903	KANNAPOLIS	NC		01/28/2025		1,029		23			23		1,052	1,052			
100245703	LAS VEGAS	NV		10/06/2025		693		(21)			(21)		672	672			
100186655	SAINT AUGUSTINE	FL		12/30/2024		737		8			8		745	745			
100239007	DE SOTO	KS		09/23/2025		601		(13)			(13)		588	588			
100130261	SHREVEPORT	LA		09/28/2023		514		(17)			(17)		497	497			
100114805	MINNEAPOLIS	MN		07/10/2023		688		(7)			(7)		681	681			
100213911	BRADENTON	FL		05/29/2025		1,019		1			1		1,020	1,020			
100149356	PLANO	TX		04/24/2024		2,614		(19)			(19)		2,595	2,595			
100188541	LAKELAND	FL		01/08/2025		611		(21)			(21)		590	590			
100194774	LAKELAND	FL		02/21/2025		641		(12)			(12)		629	629			
100244728	ALBUQUERQUE	NM		09/29/2025		1,620		(44)			(44)		1,576	1,576			
100235907	NEW ORLEANS	LA		09/04/2025		601		(29)			(29)		572	572			
100188540	INDIANAPOLIS	IN		01/08/2025		630		(15)			(15)		615	615			
100194421	AUBREY	TX		02/14/2025		589		(28)			(28)		561	561			
100146654	SAN ANTONIO	TX		03/20/2024		593		(23)			(23)		570	570			
100115997	ROCKWALL	TX		07/20/2023		658		(11)			(11)		647	647			
100172272	SEASIDE	OR		10/21/2024		681		(24)			(24)		657	657			
100177107	BALTIMORE	MD		01/16/2025		549		(17)			(17)		532	532			
100116295	TUCSON	AZ		07/20/2023		1,040		385			385		1,425	1,425			
100237941	LEONIA	NJ		09/12/2025		1,319		(67)			(67)		1,252	1,252			
100215446	WAXAHACHIE	TX		06/12/2025		634		(19)			(19)		615	615			
100169578	PINON HILLS	CA		09/30/2024		1,241		(8)			(8)		1,233	1,233			
100192707	HARVEST	AL		02/10/2025		797		(17)			(17)		780	780			
100203282	ARDEN	NC		03/27/2025		758		38			38		796	796			
100148920	FORT WORTH	TX		04/17/2024		827		49			49		876	876			
100131924	BARTLETT	IL		10/13/2023		737		8			8		745	745			
100071696	BUFORD	GA		10/14/2021		1,386		(40)			(40)		1,346	1,346			
100195355	HARVEST	AL		02/24/2025		581		(17)			(17)		564	564			
100179704	DAPHNE	AL		11/21/2024		816		56			56		872	872			
100171934	CONROE	TX		10/17/2024		805		(13)			(13)		792	792			
100248928	SAN ANTONIO	TX		10/29/2025		833		29			29		862	862			
100194789	MOSCOW	ID		02/21/2025		653		(9)			(9)		644	644			
100108367	HOLYOKE	MA		05/25/2023		666		(15)			(15)		651	651			
100186583	GRAHAM	NC		12/30/2024		854		57			57		911	911			
100152417	THE VILLAGES	FL		05/17/2024		839		(15)			(15)		824	824			
100109980	MANAHAWKIN	NJ		06/22/2023		704		(13)			(13)		691	691			
100193141	ROYSE CITY	TX		02/10/2025		1,669		102			102		1,771	1,771			
100141362	FLEMING ISLAND	FL		01/30/2024		584		(6)			(6)		578	578			
100090045	WEST ORANGE	NJ		01/13/2023		203		(5)			(5)		198	198			
100238826	CARPENTERSVILLE	IL		09/23/2025		760		(24)			(24)		736	736			
100149499	SEATTLE	WA		04/24/2024		652		(17)			(17)		635	635			
100171386	WINDER	GA		10/16/2024		556		(24)			(24)		532	532			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253172	KATY	TX		10/30/2025		1,483		(29)			(29)		1,454	1,454			
100169114	SAVANNAH	GA		09/27/2024		656		(21)			(21)		635	635			
100210689	BENTONVILLE	AR		05/15/2025		682		(9)			(9)		673	673			
100202233	NORTH PORT	FL		04/17/2025		412		(12)			(12)		400	400			
100238815	ROCHESTER	MI		09/23/2025		2,337		(83)			(83)		2,254	2,254			
100091055	SPRINGFIELD	OR		01/31/2023		842		(25)			(25)		817	817			
100190108	SUMMERVILLE	SC		01/21/2025		659							659	659			
100204863	PALMDALE	CA		04/09/2025		711		(9)			(9)		702	702			
100192590	WINCHENDON	MA		02/10/2025		540		(10)			(10)		530	530			
100182596	HIGH POINT	NC		12/12/2024		632		(14)			(14)		618	618			
100206010	MYRTLE BEACH	SC		04/15/2025		3,635		(62)			(62)		3,573	3,573			
100194387	OMAHA	NE		02/14/2025		605		(17)			(17)		588	588			
100257205	MADISON	AL		11/26/2025		903		(20)			(20)		883	883			
100190285	DETROIT	MI		01/22/2025		559		(27)			(27)		532	532			
100120115	ROSHARON	TX		08/11/2023		573		57	1		56		629	629			
100281918	ORANGE BEACH	AL		02/26/2026		670		(20)			(20)		650	650			
100133623	BLOOMINGDALE	GA		10/23/2023		1,178		67			67		1,245	1,245			
100152480	LAKEWOOD RANCH	FL		05/16/2024		498		(34)			(34)		464	464			
100149354	BRIDGEPORT	PA		04/24/2024		1,058		60			60		1,118	1,118			
100193384	TAMPA	FL		02/10/2025		7,897		(8)			(8)		7,889	7,889			
100186573	LITTLE CANADA	MN		12/30/2024		859		71			71		930	930			
100193292	FORT BRAGG	CA		02/10/2025		426		(8)			(8)		418	418			
100253647	GREER	SC		10/30/2025		591		(28)			(28)		563	563			
100179990	SUNRISE BEACH	MO		11/25/2024		612		(18)			(18)		594	594			
100201884	AURORA	CO		03/18/2025		1,467		(51)			(51)		1,416	1,416			
100172488	DULUTH	MN		10/23/2024		618		(23)			(23)		595	595			
100182703	SUNSET BEACH	NC		12/12/2024		614		(19)			(19)		595	595			
100282786	LUTZ	FL		03/02/2026		2,573		11			11		2,584	2,584			
100188500	SACRAMENTO	CA		01/08/2025		686		(12)			(12)		674	674			
100190079	GREENVILLE	NC		01/21/2025		681		(7)			(7)		674	674			
100216241	AUSTIN	TX		06/20/2025		975		(15)			(15)		960	960			
100201005	ORANGEBURG	SC		03/12/2025		780		6			6		786	786			
100264936	OCEAN CITY	MD		12/17/2025		31,364		(1,347)			(1,347)		30,017	30,017			
100235242	NEW BERN	NC		08/29/2025		558		(26)			(26)		532	532			
100156776	LANCASTER	CA		06/26/2024		250		(13)			(13)		237	237			
100159959	STARKE	FL		08/16/2024		528		(34)			(34)		494	494			
100079565	FOLSOM	CA		04/25/2022		972		(52)			(52)		920	920			
100204958	WEST CHESTER	OH		04/10/2025		860		(13)			(13)		847	847			
100151715	KANSAS CITY	KS		05/10/2024		507		(32)			(32)		475	475			
100100953	WEDOWEE	AL		04/28/2023		1,319		110			110		1,429	1,429			
100086673	JACKSON	GA		09/30/2022		698		(8)			(8)		690	690			
100162869	GREEN COVE SPRINGS	FL		08/12/2024		539		27	1		26		565	565			
100169530	DURHAM	NC		09/30/2024		707							707	707			
100202589	LAKE HAMILTON	FL		03/21/2025		933		(36)			(36)		897	897			
100182154	BRANDON	FL		12/12/2024		623		(15)			(15)		608	608			
100176700	POMONA	CA		11/15/2024		635		(27)			(27)		608	608			
100229896	BROOKFIELD	IL		08/18/2025		577		(23)			(23)		554	554			
100234836	NORTH MANKATO	MN		08/28/2025		571		(17)			(17)		554	554			
100229292	SEMINOLE	FL		08/14/2025		567		(13)			(13)		554	554			
100179667	TORRINGTON	CT		11/21/2024		660		(11)			(11)		649	649			
100194784	MODESTO	CA		02/21/2025		662		(13)			(13)		649	649			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219695	SAN FRANCISCO	CA		07/07/2025		443		(11)			(11)		432	432			
100216444	ADELANTO	CA		06/20/2025		452		(24)			(24)		428	428			
100207697	MIDLAND	TX		04/29/2025		2,519		(134)			(134)		2,385	2,385			
100171604	CONYERS	GA		10/16/2024		605		(21)			(21)		584	584			
100218596	SPRING HILL	FL		06/27/2025		57,957		(1,383)			(1,383)		56,574	56,574			
100211777	BOARDMAN	OR		05/19/2025		648		(11)			(11)		637	637			
100065794	FORT COLLINS	CO		07/28/2021		1,390		(49)			(49)		1,341	1,341			
100151718	KANSAS CITY	KS		05/10/2024		514		(28)			(28)		486	486			
100065497	GRAND JUNCTION	CO		07/28/2021		1,305		(43)			(43)		1,262	1,262			
100170141	PROVO	UT		10/08/2024		642		(20)			(20)		622	622			
100244559	MIAMI	FL		09/29/2025		1,238		(54)			(54)		1,184	1,184			
100159673	SCRANTON	PA		08/23/2024		588		(27)			(27)		561	561			
100188324	HUXLEY	IA		01/08/2025		710		(4)			(4)		706	706			
100188506	CLEARWATER	FL		01/08/2025		461		(13)	1		(14)		447	447			
100065037	GILBERT	AZ		07/14/2021		821		(28)			(28)		793	793			
100212611	STROUDSBURG	PA		05/29/2025		550		(12)			(12)		538	538			
100163813	EUREKA	CA		09/27/2024		740		(65)			(65)		675	675			
100148216	RALEIGH	NC		04/12/2024		1,024		(10)			(10)		1,014	1,014			
100167654	LEBANON	TN		09/19/2024		1,351		(22)			(22)		1,329	1,329			
100169457	HUMBLE	TX		09/30/2024		531		(22)			(22)		509	509			
100193441	SUN CITY	AZ		02/10/2025		737		(14)			(14)		723	723			
100172401	ELGIN	TX		10/23/2024		620		(22)			(22)		598	598			
100170387	COLUMBIA	SC		10/08/2024		606		(22)			(22)		584	584			
100115073	MELROSE PARK	IL		07/14/2023		716		(3)			(3)		713	713			
100227968	BALTIMORE	MD		08/04/2025		614		(4)			(4)		610	610			
100273079	INDIANAPOLIS	IN		01/15/2026		590		(15)			(15)		575	575			
100189976	WELLSBORO	PA		01/21/2025		601		(16)			(16)		585	585			
100255745	CLAYTON	NC		11/24/2025		716		(9)			(9)		707	707			
100149890	CENTERTON	AR		04/29/2024		540		(42)			(42)		498	498			
100194630	MEMPHIS	TN		02/21/2025		649		(12)			(12)		637	637			
100283377	BOULDER	CO		03/11/2026		436		(3)			(3)		433	433			
100228685	OSSEO	MN		08/11/2025		1,436		(43)			(43)		1,393	1,393			
100229850	LEES SUMMIT	MO		08/18/2025		639		(15)			(15)		624	624			
100175823	LARKSVILLE	PA		11/12/2024		24		(4)			(4)		20	20			
100129819	DACULA	GA		09/27/2023		949		(29)			(29)		920	920			
100101137	ALLENTOWN	PA		04/28/2023		1,028		218			218		1,246	1,246			
100161023	ROUND ROCK	TX		07/24/2024		4,048		(85)			(85)		3,963	3,963			
100253199	MURRELLS INLET	SC		10/30/2025		656		(17)			(17)		639	639			
100219488	PEORIA	AZ		07/07/2025		473		(17)			(17)		456	456			
100161761	PHILADELPHIA	PA		07/31/2024		577		(25)			(25)		552	552			
100167890	OCEAN CITY	MD		09/20/2024		2,322		(109)			(109)		2,213	2,213			
100115516	STOCKTON	CA		07/17/2023		472		11			11		483	483			
100227085	STUART	FL		07/30/2025		572		(15)			(15)		557	557			
100246781	PHOENIX	AZ		10/15/2025		644		(24)			(24)		620	620			
100238881	LAS VEGAS	NV		09/23/2025		7,330		(210)			(210)		7,120	7,120			
100179619	LYONS	CO		11/21/2024		629		(17)			(17)		612	612			
100254884	SPOKANE VALLEY	WA		11/17/2025		1,482		(55)			(55)		1,427	1,427			
100157453	MEMPHIS	TN		02/20/2025		553		(23)			(23)		530	530			
100186570	CHARLOTTE	NC		12/30/2024		867		64			64		931	931			
100116797	PLANO	TX		07/20/2023		930		294			294		1,224	1,224			
100158088	SAN MARCOS	TX		07/09/2024		632		(13)			(13)		619	619			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229609	PORTLAND	OR		08/15/2025		797		(23)			(23)		774	774			
100169564	DAVENPORT	FL		09/30/2024		387		(17)			(17)		370	370			
100152535	ESSEX	MD		05/17/2024		589		(16)			(16)		573	573			
100100868	MATTAWA	WA		04/28/2023		1,261		91			91		1,352	1,352			
100151742	ARLINGTON	TX		05/10/2024		531		(21)			(21)		510	510			
100179790	SAINT MARYS	GA		11/21/2024		1,552		(46)			(46)		1,506	1,506			
100172142	JACKSONVILLE	FL		10/17/2024		667		(15)			(15)		652	652			
100245502	TAMPA	FL		10/06/2025		63,271		(1,948)			(1,948)		61,323	61,323			
100159429	KATY	TX		07/15/2024		612		(16)			(16)		596	596			
100203241	WENDELL	NC		03/27/2025		993		(26)			(26)		967	967			
100120894	DEBARY	FL		08/30/2023		832		10			10		842	842			
100164291	HOUSTON	TX		08/21/2024		605		(13)			(13)		592	592			
100186471	CANTON	GA		12/30/2024		724		(12)			(12)		712	712			
100238803	WILMINGTON	NC		09/23/2025		396		(16)			(16)		380	380			
100170293	CROSSVILLE	TN		10/08/2024		1,132		(36)			(36)		1,096	1,096			
100151516	CLERMONT	FL		05/10/2024		2,312		(49)			(49)		2,263	2,263			
100179538	MEMPHIS	TN		11/21/2024		703		(9)			(9)		694	694			
100173162	FRESNO	CA		10/30/2024		692		(25)			(25)		667	667			
100063651	LAKEVIEW	NY		07/01/2021		1,608		33			33		1,641	1,641			
100188491	SPRINGFIELD	OR		01/08/2025		8,619		(81)			(81)		8,538	8,538			
100060552	SILVER SPRING	MD		06/01/2021		1,476		6			6		1,482	1,482			
100190806	SALINAS	CA		01/27/2025		646		(20)			(20)		626	626			
100254813	JAMESTOWN	NC		11/14/2025		1,997		(84)			(84)		1,913	1,913			
100079840	RENTON	WA		04/25/2022		1,256		(3)			(3)		1,253	1,253			
100079935	OCALA	FL		04/25/2022		1,256		(3)			(3)		1,253	1,253			
100110282	CHALMETTE	LA		06/30/2023		817		15			15		832	832			
100163007	KINGSPORT	TN		08/13/2024		580		(12)			(12)		568	568			
100157327	YOUNGSTOWN	OH		02/20/2025		559		(16)			(16)		543	543			
100210451	KISSIMMEE	FL		05/12/2025		908		(30)			(30)		878	878			
100245496	LEHIGH ACRES	FL		10/06/2025		629		(30)			(30)		599	599			
100203442	SAINT AUGUSTINE	FL		03/27/2025		2,012		(46)			(46)		1,966	1,966			
100195503	HARMONY	PA		02/24/2025		763		41			41		804	804			
100149674	KENNEWICK	WA		04/26/2024		504		(3)			(3)		501	501			
100128353	ATLANTA	GA		09/14/2023		707		4			4		711	711			
100182594	WESLEY CHAPEL	FL		12/12/2024		710							710	710			
100245478	OOLTEWAH	TN		10/06/2025		637		(23)			(23)		614	614			
100181912	SUGAR LAND	TX		12/12/2024		755		14			14		769	769			
100100318	MCHENRY	IL		04/27/2023		1,002		72			72		1,074	1,074			
100120690	GOODLETTSVILLE	TN		08/25/2023		1,545		25			25		1,570	1,570			
100137629	FORT WORTH	TX		12/08/2023		1,807		117			117		1,924	1,924			
100121046	OXNARD	CA		08/30/2023		958		(18)			(18)		940	940			
100071750	BERGENFIELD	NJ		10/14/2021		1,970		(59)			(59)		1,911	1,911			
100151768	CROSBY	TX		05/10/2024		754		(28)			(28)		726	726			
100153359	ACCOMAC	VA		05/30/2024		2,307		(43)			(43)		2,264	2,264			
100190177	CONROE	TX		01/21/2025		673		(23)			(23)		650	650			
100151836	CALIFORNIA	MD		05/10/2024		1,644		34			34		1,678	1,678			
100159629	WESLACO	TX		07/15/2024		556		(33)			(33)		523	523			
100131634	LANDERS	CA		10/06/2023		855		15			15		870	870			
100181916	KATY	TX		12/12/2024		683		(1)			(1)		682	682			
100157943	CAPE CORAL	FL		07/09/2024		1,398		94			94		1,492	1,492			
100081224	NORTH LAS VEGAS	NV		03/18/2022		1,344		13			13		1,357	1,357			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164478	PHILADELPHIA	PA		08/21/2024		626		(10)			(10)		616	616			
100139965	MONMOUTH JUNCTION	NJ		01/09/2024		2,473		(53)			(53)		2,420	2,420			
100086920	BEACH PARK	IL		10/24/2022		735		5			5		740	740			
100140223	HAINES CITY	FL		01/11/2024		469		(20)			(20)		449	449			
100060224	MANCHESTER	NH		06/25/2021		969		(18)	3		(21)		948	948			
100272944	LULA	GA		01/15/2026		3,118		(92)			(92)		3,026	3,026			
100086967	ALLENTOWN	PA		10/24/2022		701		(13)			(13)		688	688			
100091087	CHARLOTTE	NC		01/31/2023		395		(38)			(38)		357	357			
100219241	GREENVILLE	TX		06/30/2025		598		(18)			(18)		580	580			
100170324	MENOMONEE FALLS	WI		10/08/2024		616		(25)			(25)		591	591			
100160899	BAKERSFIELD	CA		07/24/2024		1,762		(41)			(41)		1,721	1,721			
100109881	BERWYN	IL		06/22/2023		1,559		(59)			(59)		1,500	1,500			
100152255	WOODSTOCK	GA		05/17/2024		1,324		(1)			(1)		1,323	1,323			
100206222	MANTECA	CA		04/17/2025		12,825		(272)			(272)		12,553	12,553			
100057668	AUBURN	WA		06/30/2021		1,400		(35)			(35)		1,365	1,365			
100081185	AMERICAN FORK	UT		03/18/2022		1,334		6			6		1,340	1,340			
100215565	MORRISTOWN	TN		06/12/2025		2,383		26			26		2,409	2,409			
100161064	MANHATTAN	KS		07/24/2024		585		(17)			(17)		568	568			
100162318	SHAFTER	CA		08/05/2024		586		(18)			(18)		568	568			
100151338	RALEIGH	NC		05/10/2024		918		(7)			(7)		911	911			
100254513	STOW	OH		11/07/2025		552		(19)			(19)		533	533			
100076347	KENNEWICK	WA		01/07/2022		1,451		(22)			(22)		1,429	1,429			
100110535	MONROE	WA		06/30/2023		844		11			11		855	855			
100194808	CARLISLE	PA		02/21/2025		773		(11)			(11)		762	762			
100158438	TAMPA	FL		07/10/2024		575		(29)			(29)		546	546			
100194296	PHOENIX	AZ		02/14/2025		683		(20)			(20)		663	663			
100137717	STOCKTON	CA		12/08/2023		637		(3)			(3)		634	634			
100150929	TULARE	CA		05/08/2024		1,809		64			64		1,873	1,873			
100166133	ANGIER	NC		09/09/2024		749		(19)			(19)		730	730			
100175936	CHARLOTTE	NC		11/14/2024		731		11			11		742	742			
100202899	COLLEGE STATION	TX		03/24/2025		821		94			94		915	915			
100172322	SOLON	OH		10/21/2024		717		(16)			(16)		701	701			
100138048	HOUSTON	TX		12/13/2023		454		(6)			(6)		448	448			
100199339	BASYE	VA		03/05/2025		652		(22)			(22)		630	630			
100203451	LUBBOCK	TX		03/27/2025		606		(20)			(20)		586	586			
100165459	CHARLOTTE	NC		08/29/2024		639		(20)			(20)		619	619			
100253557	N CHARLESTON	SC		10/30/2025		3,129		(26)			(26)		3,103	3,103			
100171579	TACOMA	WA		10/16/2024		681		(11)			(11)		670	670			
100205998	DALLAS	TX		04/15/2025		640		(10)			(10)		630	630			
100163037	READING	PA		08/13/2024		627		(18)			(18)		609	609			
100189248	VOLUNTOWN	CT		01/13/2025		609		(7)			(7)		602	602			
100152423	KYLE	TX		05/17/2024		1,298		(23)			(23)		1,275	1,275			
100150551	BLOOMINGTON	MN		05/03/2024		710		(8)			(8)		702	702			
100188335	NEWPORT NEWS	VA		01/08/2025		1,566		(14)			(14)		1,552	1,552			
100204662	HILLSBORO	OR		04/04/2025		1,420		(55)			(55)		1,365	1,365			
100172624	NEWBURGH	NY		10/24/2024		733		(16)			(16)		717	717			
100024056	AUSTIN	TX		09/10/2018		1,514		(29)			(29)		1,485	1,485			
100140458	PENDERGRASS	GA		01/18/2024		810		3			3		813	813			
100138719	KISSIMMEE	FL		02/02/2024		545		(32)			(32)		513	513			
100137631	FORT WORTH	TX		12/08/2023		751		20			20		771	771			
100067564	REDMOND	OR		09/23/2021		1,534		(36)			(36)		1,498	1,498			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205137	NORTH PORT	FL		05/01/2025		853		(34)			(34)		819	819			
100172494	MESQUITE	TX		10/23/2024		1,317		(40)			(40)		1,277	1,277			
100115905	MESQUITE	TX		07/20/2023		838		24			24		862	862			
100210151	COLLEGE STATION	TX		05/07/2025		648		(8)			(8)		640	640			
100135327	TULARE	CA		11/13/2023		735		40			40		775	775			
100166451	LEHIGH ACRES	FL		10/31/2024		1,883		(87)			(87)		1,796	1,796			
100189974	TUCSON	AZ		01/21/2025		663		(6)			(6)		657	657			
100234900	VERNON	CT		08/28/2025		638		(11)			(11)		627	627			
100238848	WINTER SPRINGS	FL		09/23/2025		1,883		(83)			(83)		1,800	1,800			
100268542	ENGLEWOOD	OH		12/29/2025		413		(10)			(10)		403	403			
100084772	MOSES LAKE	WA		08/02/2022		1,066		15			15		1,081	1,081			
100141398	FRESNO	CA		01/30/2024		441		(27)			(27)		414	414			
100255517	MARCO ISLAND	FL		11/24/2025		840		(25)			(25)		815	815			
100205019	INDIANAPOLIS	IN		04/10/2025		570		(23)			(23)		547	547			
100143354	BAY HARBOR ISLANDS	FL		02/16/2024		590		(18)			(18)		572	572			
100161003	MARQUETTE	MI		07/24/2024		610		(15)			(15)		595	595			
100185990	PORTER	TX		12/26/2024		592		(12)			(12)		580	580			
100268852	ROCKFORD	IL		12/29/2025		3,632		(103)			(103)		3,529	3,529			
100210665	EXCELSIOR	MN		05/15/2025		605		(23)			(23)		582	582			
100141781	POINCIANA	FL		01/30/2024		337		(12)			(12)		325	325			
100092026	LINDEN	NJ		02/09/2023		706		(21)			(21)		685	685			
100156614	FAYETTEVILLE	AR		06/24/2024		589		(17)			(17)		572	572			
100156540	MYRTLE BEACH	SC		06/24/2024		588		(16)			(16)		572	572			
100087473	TOLLESON	AZ		10/25/2022		1,403		74			74		1,477	1,477			
100267003	EGG HARBOR CITY	NJ		12/23/2025		570		(25)			(25)		545	545			
100158150	SAINT LOUIS	MO		07/09/2024		612		(13)			(13)		599	599			
100164791	PENSACOLA	FL		08/26/2024		651		(7)			(7)		644	644			
100144116	CHARLOTTE	NC		03/07/2024		625		(8)			(8)		617	617			
100080050	SAN ANTONIO	TX		04/08/2022		1,147		(53)			(53)		1,094	1,094			
100071653	MIDDLETOWN	RI		10/14/2021		1,938		(68)			(68)		1,870	1,870			
100110517	COMMERCE CITY	CO		06/30/2023		855		13			13		868	868			
100218618	HENRICO	VA		06/27/2025		683		(10)			(10)		673	673			
100065563	SPARKS	NV		07/28/2021		4,697		(129)			(129)		4,568	4,568			
100206043	SACRAMENTO	CA		05/16/2025		606							606	606			
100226721	EDMOND	OK		07/30/2025		626		(20)			(20)		606	606			
100186791	WATERBURY	CT		12/31/2024		637		(3)			(3)		634	634			
100078446	RIALTO	CA		01/21/2022		1,104		(25)			(25)		1,079	1,079			
100171611	FAYETTEVILLE	AR		10/16/2024		721		(20)			(20)		701	701			
100216058	VIRGINIA BEACH	VA		06/17/2025		602		(9)			(9)		593	593			
100190968	HAINES CITY	FL		01/28/2025		597		(16)			(16)		581	581			
100229458	RICHARDSON	TX		08/15/2025		582		(8)			(8)		574	574			
100272214	VANDALIA	OH		01/08/2026		621		(20)			(20)		601	601			
100169928	LANCASTER	CA		11/08/2024		647		(16)			(16)		631	631			
100152303	PUNTA GORDA	FL		05/17/2024		1,251		165			165		1,416	1,416			
100194361	PHILADELPHIA	PA		02/14/2025		865		(21)			(21)		844	844			
100213999	SUGAR LAND	TX		05/29/2025		632		(12)			(12)		620	620			
100160136	KALISPELL	MT		07/17/2024		627		(14)			(14)		613	613			
100143596	JACKSONVILLE	FL		02/21/2024		545		(22)			(22)		523	523			
100172374	WINTER HAVEN	FL		10/23/2024		694		(20)			(20)		674	674			
100137824	BUENA PARK	CA		12/08/2023		695		(1)			(1)		694	694			
100186627	HENDERSON	NV		12/30/2024		9,725		282			282		10,007	10,007			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129578	SARGENT	TX		09/29/2023		1,039		1			1		1,040	1,040			
100159322	SAINT AUGUSTINE	FL		07/15/2024		795		11			11		806	806			
100156520	JACKSONVILLE	FL		06/24/2024		786		20			20		806	806			
100244701	TAMPA	FL		09/29/2025		581		(23)			(23)		558	558			
100185216	BETHLEHEM	PA		01/24/2025		585		(19)			(19)		566	566			
100119450	ENGLEWOOD	CO		07/31/2023		794		8			8		802	802			
100200621	MELISSA	TX		03/11/2025		37,072		863			863		37,935	37,935			
100126373	SPRING VALLEY	NY		08/30/2023		609		(14)			(14)		595	595			
100193140	FRESNO	TX		02/10/2025		3,884		237			237		4,121	4,121			
100261416	COON RAPIDS	MN		12/08/2025		597							597	597			
100156836	HACKETTSTOWN	NJ		06/27/2024		658		(35)			(35)		623	623			
100173739	PORT ST LUCIE	FL		10/30/2024		667		(31)			(31)		636	636			
100081088	QUINCY	MA		03/18/2022		1,484		54			54		1,538	1,538			
100179872	HANOVER PARK	IL		11/22/2024		1,016		(23)			(23)		993	993			
100214183	FISHERS	IN		05/30/2025		619		(29)			(29)		590	590			
100165557	ELKINS PARK	PA		08/29/2024		670		(15)			(15)		655	655			
100152196	ARLINGTON	TX		05/17/2024		608		(9)			(9)		599	599			
100200653	LEXINGTON	SC		03/11/2025		599		(20)			(20)		579	579			
100163044	MODESTO	CA		08/13/2024		648		(21)			(21)		627	627			
100186605	MURFREESBORO	TN		12/30/2024		778		33			33		811	811			
100153307	TOMS RIVER	NJ		05/30/2024		588		(12)			(12)		576	576			
100132307	WOODSTOCK	GA		10/13/2023		1,309		50			50		1,359	1,359			
100157255	YPSILANTI	MI		02/20/2025		526		(22)			(22)		504	504			
100149673	CONCORD	NC		04/26/2024		740		1			1		741	741			
100060273	FRANKLIN	TN		06/25/2021		1,902		(52)			(52)		1,850	1,850			
100165974	SPARKS	NV		09/06/2024		72,175		429			429		72,604	72,604			
100115833	SAINT AUGUSTINE	FL		07/20/2023		850		11			11		861	861			
100202816	WORCESTER	MA		03/24/2025		966		(24)			(24)		942	942			
100102064	SACRAMENTO	CA		04/14/2023		549		(7)			(7)		542	542			
100115971	MARIETTA	GA		07/20/2023		793		(3)			(3)		790	790			
100158073	DALLAS	TX		07/09/2024		2,224		(19)			(19)		2,205	2,205			
100120089	WELLINGTON	FL		08/11/2023		783		7			7		790	790			
100140779	POMPANO BEACH	FL		01/22/2024		526		(22)			(22)		504	504			
100185796	MIAMI	FL		12/26/2024		2,768		(76)			(76)		2,692	2,692			
100186727	LOVELL	WY		12/31/2024		671		(8)			(8)		663	663			
100140732	DELANO	CA		01/22/2024		507		(3)			(3)		504	504			
100167835	SPRINGFIELD	MO		09/20/2024		712		22			22		734	734			
100202957	SAN ANTONIO	TX		03/24/2025		823		(2)			(2)		821	821			
100273104	CINCINNATI	OH		01/15/2026		639		(7)			(7)		632	632			
100091164	DESERT HOT SPRINGS	CA		01/31/2023		753		23			23		776	776			
100137746	FULSHEAR	TX		12/08/2023		880		34			34		914	914			
100138921	ST CHARLES	IL		12/21/2023		654		(18)			(18)		636	636			
100212712	FORT WORTH	TX		05/28/2025		581		(27)			(27)		554	554			
100154333	JACKSONVILLE	FL		06/07/2024		538		(11)			(11)		527	527			
100152548	HUTTO	TX		05/17/2024		744		22			22		766	766			
100245364	ALCOA	TN		10/06/2025		624		(27)			(27)		597	597			
100237105	PERTH AMBOY	NJ		09/12/2025		612		(8)			(8)		604	604			
100150042	WESLEY CHAPEL	FL		06/07/2024		620		(7)			(7)		613	613			
100283297	HOUSTON	TX		03/11/2026		481		(6)			(6)		475	475			
100272081	GROVE CITY	OH		01/08/2026		562		(18)			(18)		544	544			
100186889	CONCORD	NC		01/07/2025		744		9			9		753	753			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146842	CHESAPEAKE	VA		03/21/2024		593		(25)			(25)		568	568			
100194391	ARLINGTON	TX		02/14/2025		584		(19)			(19)		565	565			
100144640	ELGIN	TX		03/13/2024		1,019		(15)			(15)		1,004	1,004			
100100471	SAINT CLOUD	FL		04/27/2023		1,008		159			159		1,167	1,167			
100109369	NEW ORLEANS	LA		06/12/2023		789		(11)			(11)		778	778			
100151327	NEW BRAUNFELS	TX		05/10/2024		852		51			51		903	903			
100235278	WALDORF	MD		08/29/2025		545		(20)			(20)		525	525			
100136428	NORTH FORT MYERS	FL		11/20/2023		955		8			8		963	963			
100120932	PENSACOLA	FL		08/30/2023		718		17			17		735	735			
100177193	PONDER	TX		01/16/2025		689		(26)			(26)		663	663			
100220386	SURFSIDE BEACH	SC		07/14/2025		1,665		116			116		1,781	1,781			
100254297	CAPE CORAL	FL		11/06/2025		654		(21)			(21)		633	633			
100276660	MOUNTAIN VIEW	AR		01/29/2026		721		(22)			(22)		699	699			
100246812	LITTLE EGG HARBOR TWP	NJ		10/15/2025		924		(31)			(31)		893	893			
100135820	ELGIN	IL		11/10/2023		807		(3)			(3)		804	804			
100199318	GREENVILLE	TX		03/05/2025		618		(21)			(21)		597	597			
100253122	FORT WORTH	TX		10/30/2025		680		(23)			(23)		657	657			
100171804	BUDA	TX		10/17/2024		666		(15)			(15)		651	651			
100175931	ROUND ROCK	TX		11/14/2024		787		11			11		798	798			
100157369	ST. PETERSBURG	FL		02/20/2025		689		(29)			(29)		660	660			
100210442	RALEIGH	NC		05/12/2025		808		(18)			(18)		790	790			
100188536	MECHANICSVILLE	VA		01/08/2025		601		(18)			(18)		583	583			
100209397	RALEIGH	NC		04/29/2025		14,430		(558)			(558)		13,872	13,872			
100244690	NAVARRE	FL		09/29/2025		676		(12)			(12)		664	664			
100171798	FORNEY	TX		10/17/2024		651							651	651			
100245452	LYNCHBURG	VA		10/06/2025		641		(28)			(28)		613	613			
100079207	SAN ANTONIO	TX		02/24/2022		1,756		(23)			(23)		1,733	1,733			
100226710	SPRINGFIELD	MA		07/30/2025		561		(14)			(14)		547	547			
100161735	HIALEAH	FL		07/30/2024		103,876		(3,358)			(3,358)		100,518	100,518			
100109611	FORT WORTH	TX		06/14/2023		1,736		(130)			(130)		1,606	1,606			
100138750	EL CAJON	CA		12/21/2023		518		(10)			(10)		508	508			
100115900	GLASSBORO	NJ		07/20/2023		803		4			4		807	807			
100163431	ORLANDO	FL		09/27/2024		1,540		(28)			(28)		1,512	1,512			
100211873	FORT LEE	NJ		05/19/2025		1,711		(7)			(7)		1,704	1,704			
100238495	CHARLOTTE	NC		09/19/2025		1,804		1			1		1,805	1,805			
100189620	PORT SAINT LUCIE	FL		01/17/2025		717		(14)			(14)		703	703			
100193022	FRENCH LICK	IN		02/10/2025		574		(13)			(13)		561	561			
100268443	MAYNARDVILLE	TN		12/29/2025		580		(27)			(27)		553	553			
100266941	COLUMBIA	TN		12/23/2025		626		(20)			(20)		606	606			
100284832	SHELBY TOWNSHIP	MI		03/27/2026		417		(14)			(14)		403	403			
100237050	MECHANICSBURG	PA		09/12/2025		615		(22)			(22)		593	593			
100061034	MANTECA	CA		06/01/2021		1,968		8			8		1,976	1,976			
100141313	WESLEY CHAPEL	FL		01/30/2024		560		(11)			(11)		549	549			
100150899	FORT WORTH	TX		05/08/2024		613		(10)			(10)		603	603			
100282322	SPARTANBURG	SC		02/27/2026		513		(19)			(19)		494	494			
100057656	MIRAMAR	FL		06/30/2021		1,393		(41)			(41)		1,352	1,352			
100182355	WAKE FOREST	NC		12/12/2024		769		(6)			(6)		763	763			
100084413	BRADENTON	FL		08/12/2022		800		(67)			(67)		733	733			
100282315	SMYRNA	TN		02/27/2026		549		(17)			(17)		532	532			
100215628	EDGEWATER	FL		06/12/2025		2,807		31			31		2,838	2,838			
100141488	OSAWATOMIE	KS		01/30/2024		589		(18)			(18)		571	571			

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100210353	CONROE	TX		05/09/2025		1,914		(60)			(60)		1,854	1,854			
100134693	REX	GA		10/30/2023		654		(6)			(6)		648	648			
100163072	MATTHEWS	NC		08/13/2024		668		(12)			(12)		656	656			
100151151	GREENVILLE	SC		05/09/2024		579		(27)			(27)		552	552			
100193431	VALLEJO	CA		02/10/2025		707		8			8		715	715			
100211373	SANTA CRUZ	CA		05/15/2025		4,740		(7)			(7)		4,733	4,733			
100195100	SHERMAN	TX		02/24/2025		659		(8)			(8)		651	651			
100273926	GOOSE CREEK	SC		01/26/2026		617		(15)			(15)		602	602			
100023877	RICHMOND	VA		09/10/2018		1,625		(24)			(24)		1,601	1,601			
100165056	MAYWOOD	NJ		08/28/2024		600		(28)			(28)		572	572			
100100401	GLEN COVE	NY		04/27/2023		662		48			48		710	710			
100272980	VENICE	FL		01/15/2026		627		(12)			(12)		615	615			
100268670	REMINDERVILLE	OH		12/29/2025		720		(4)			(4)		716	716			
100268691	IOWA CITY	IA		12/29/2025		726		(8)			(8)		718	718			
100101551	SUFFOLK	VA		04/26/2023		2,572		(22)			(22)		2,550	2,550			
100268667	ZIONSVILLE	IN		12/29/2025		729		4			4		733	733			
100219396	HOUSTON	TX		07/07/2025		731		(8)			(8)		723	723			
100234849	FORT MYERS	FL		08/28/2025		657		(19)			(19)		638	638			
100202574	OCALA	FL		03/21/2025		841		100			100		941	941			
100148262	MIDLOTHIAN	VA		04/12/2024		83,854		(3,084)			(3,084)		80,770	80,770			
100228114	CHARLOTTE	NC		08/07/2025		633		(7)			(7)		626	626			
100268907	CHATTANOOGA	TN		12/29/2025		718		(1)			(1)		717	717			
100237712	MONTEREY	CA		09/12/2025		1,123		(40)			(40)		1,083	1,083			
100195512	BULVERDE	TX		02/24/2025		958		64			64		1,022	1,022			
100081397	LEBANON	TN		03/18/2022		1,283		20			20		1,303	1,303			
100143406	CHICAGO	IL		02/16/2024		2,094		(53)			(53)		2,041	2,041			
100276633	COVINGTON	GA		01/29/2026		1,070		(27)			(27)		1,043	1,043			
100150045	YOUNGTOWN	AZ		06/07/2024		529		(22)			(22)		507	507			
100159314	STALLINGS	NC		07/15/2024		691		(9)			(9)		682	682			
100141247	LAKE WALES	FL		01/30/2024		461		(14)			(14)		447	447			
100102608	WOODSTOCK	GA		06/22/2023		930							930	930			
100169756	LIBERTY LAKE	WA		09/30/2024		677		(19)			(19)		658	658			
100132143	WILMINGTON	NC		10/13/2023		2,548		(50)			(50)		2,498	2,498			
100222166	SAN DIEGO	CA		07/30/2025		1,926		(40)			(40)		1,886	1,886			
100135227	MANILA	UT		11/08/2023		628		1			1		629	629			
100141624	ATLANTA	GA		01/30/2024		595		(11)			(11)		584	584			
100137721	BAYTOWN	TX		12/08/2023		695		4			4		699	699			
100137723	BAYTOWN	TX		12/08/2023		695		4			4		699	699			
100081793	BEND	OR		03/30/2022		1,138		30			30		1,168	1,168			
100159392	MISSOURI CITY	TX		07/15/2024		660		(17)			(17)		643	643			
100159324	SAINT AUGUSTINE	FL		07/15/2024		800		13			13		813	813			
100156640	PORT ORANGE	FL		06/24/2024		573		(20)			(20)		553	553			
100182284	FORT WORTH	TX		12/12/2024		785		30			30		815	815			
100150513	PENSACOLA	FL		05/03/2024		3,068		(96)			(96)		2,972	2,972			
100151589	ATLANTIC CITY	NJ		05/10/2024		617		(10)			(10)		607	607			
100161455	INDIAN TRAIL	NC		07/30/2024		685		(13)			(13)		672	672			
100175323	CLAYTON	NC		11/05/2024		802							802	802			
100215453	FRESNO	CA		06/12/2025		637		(24)			(24)		613	613			
100182561	MAGGIE VALLEY	NC		12/12/2024		671		(12)			(12)		659	659			
100139483	FONTANA	CA		12/28/2023		540		(8)			(8)		532	532			
100203431	PROVIDENCE VILLAGE	TX		03/27/2025		764		27			27		791	791			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165022	BALTIMORE	MD		08/28/2024		2,370		(63)			(63)		2,307	2,307			
100170245	HENDERSONVILLE	NC		10/08/2024		7,660		14			14		7,674	7,674			
100257086	POCONO LAKE COOLBAUGH	PA		11/26/2025		606		(26)			(26)		580	580			
100238937	CEDAR PARK	TX		09/23/2025		647		(15)			(15)		632	632			
100255857	ELGIN	IL		11/24/2025		622		(26)			(26)		596	596			
100138200	STAFFFORD	TX		12/14/2023		564		(12)			(12)		552	552			
100221254	FAYETTEVILLE	AR		07/21/2025		631		(15)			(15)		616	616			
100243242	JACKSONVILLE	NC		09/26/2025		616		(24)			(24)		592	592			
100164482	PFLUGERVILLE	TX		08/21/2024		774		(7)			(7)		767	767			
100180339	FORT WORTH	TX		11/25/2024		704		(4)			(4)		700	700			
100180396	MIRAMAR BEACH	FL		11/25/2024		969		4			4		973	973			
100257406	MILLCREEK	UT		11/26/2025		1,243		(60)			(60)		1,183	1,183			
100274053	CLEVELAND	OH		01/26/2026		571		(22)			(22)		549	549			
100192925	SPRING HILL	TN		02/10/2025		771		(27)			(27)		744	744			
100065452	ARLINGTON	TN		07/28/2021		1,389		(6)			(6)		1,383	1,383			
100148289	ITASCA	IL		04/12/2024		1,738		(13)			(13)		1,725	1,725			
100109685	EAST HARTFORD	CT		06/16/2023		1,243		(34)			(34)		1,209	1,209			
100269002	HEDGESVILLE	WV		12/29/2025		601		(25)			(25)		576	576			
100174901	MEAD	WA		10/31/2024		693		(22)			(22)		671	671			
100206060	OCALA	FL		05/16/2025		3,598		(6)			(6)		3,592	3,592			
100065543	PFLUGERVILLE	TX		07/28/2021		1,459		(33)			(33)		1,426	1,426			
100170197	GALLATIN	TN		10/08/2024		773		(2)			(2)		771	771			
100173380	HURST	TX		10/30/2024		686		(18)			(18)		668	668			
100216243	DESOTO	TX		06/20/2025		735		(14)			(14)		721	721			
100277366	HIALEAH	FL		02/12/2026		13,674		(199)			(199)		13,475	13,475			
100155346	NEDERLAND	TX		07/19/2024		649		(54)			(54)		595	595			
100172443	BELTON	TX		10/23/2024		800		3			3		803	803			
100268519	SAINT LOUIS	MO		12/29/2025		880		(10)			(10)		870	870			
100164429	BROKEN ARROW	OK		08/21/2024		217		(10)			(10)		207	207			
100268820	PHILOMATH	OR		12/29/2025		672		(6)			(6)		666	666			
100131580	SALEM	OR		10/05/2023		516		(1)			(1)		515	515			
100148306	DENVER	CO		04/12/2024		724		3			3		727	727			
100143212	FUQUAY VARINA	NC		02/16/2024		673		(4)			(4)		669	669			
100128001	MANOR	TX		09/08/2023		643		(1)			(1)		642	642			
100140313	NORTH MYRTLE BEACH	SC		01/18/2024		577		(12)			(12)		565	565			
100133965	TRENTON	NJ		10/25/2023		550		(18)			(18)		532	532			
100211780	NEW BRAUNFELS	TX		05/19/2025		594		(18)			(18)		576	576			
100176572	HINTON	IA		11/15/2024		606		(16)			(16)		590	590			
100066054	BROOMFIELD	CO		08/02/2021		1,528		(10)			(10)		1,518	1,518			
100261609	CONYERS	GA		12/15/2025		581		(25)			(25)		556	556			
100228812	NEWNAN	GA		08/12/2025		673		(23)			(23)		650	650			
100174299	OCALA	FL		10/31/2024		1,489		66			66		1,555	1,555			
100261438	YOUNGSVILLE	NC		12/09/2025		687		(17)			(17)		670	670			
100156576	SPRING HILL	FL		06/24/2024		685		1			1		686	686			
100171526	MUNDELEIN	IL		10/16/2024		1,462		(18)			(18)		1,444	1,444			
100144129	CARMEL	IN		03/07/2024		620		(9)			(9)		611	611			
100235098	HUDSON	NH		08/28/2025		661		(5)			(5)		656	656			
100206435	HONOLULU	HI		04/22/2025		43,060		(2,396)			(2,396)		40,664	40,664			
100170510	LAKE CITY	FL		10/09/2024		529		(30)			(30)		499	499			
100115054	WENTZVILLE	MO		07/14/2023		855		14			14		869	869			
100171137	LONG BEACH	CA		11/22/2024		544		(11)			(11)		533	533			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206930	TULLAHOMA	TN		04/24/2025		591		(25)			(25)		566	566			
100165467	FORT WORTH	TX		08/29/2024		613		(18)			(18)		595	595			
100254446	INDEPENDENCE	OH		11/07/2025		544		(15)			(15)		529	529			
100218713	MIAMI BEACH	FL		06/27/2025		3,714		(98)			(98)		3,616	3,616			
100190016	ROYSE CITY	TX		01/21/2025		1,431		65			65		1,496	1,496			
100130374	MORONGO VALLEY	CA		09/28/2023		456		(19)			(19)		437	437			
100116121	ALHAMBRA	CA		07/20/2023		911		160			160		1,071	1,071			
100181900	LEHIGH ACRES	FL		12/12/2024		787		50			50		837	837			
100246915	MIAMI	FL		10/17/2025		620		(22)			(22)		598	598			
100114995	RALEIGH	NC		07/14/2023		829		11			11		840	840			
100163100	THE VILLAGES	FL		08/13/2024		3,338		(72)			(72)		3,266	3,266			
100175932	RICHMOND	TX		11/14/2024		759		2			2		761	761			
100165460	DENTON	TX		08/29/2024		1,072		(2)			(2)		1,070	1,070			
100055888	MILLEDGEVILLE	GA		03/26/2021		1,525		(44)			(44)		1,481	1,481			
100120059	PHOENIX	AZ		08/11/2023		705		2			2		707	707			
100140339	BOISE	ID		01/18/2024		590		(12)			(12)		578	578			
100186671	MCKINNEY	TX		12/30/2024		898		30			30		928	928			
100149841	SAN ANTONIO	TX		04/29/2024		307		23			23		330	330			
100205837	CLAYTON	NC		04/14/2025		763		(13)			(13)		750	750			
100182186	SHERMAN	TX		12/12/2024		649		(4)			(4)		645	645			
100120108	TAKOMA PARK	MD		08/11/2023		712		(10)			(10)		702	702			
100255853	ROWLETT	TX		11/24/2025		1,413		(42)			(42)		1,371	1,371			
100162821	CHANDLER	AZ		08/12/2024		8,717		(185)			(185)		8,532	8,532			
100133624	BLOOMINGDALE	GA		10/23/2023		573		41			41		614	614			
100175946	FARMERSVILLE	TX		11/14/2024		598		(12)			(12)		586	586			
100272937	DODGE CITY	KS		01/15/2026		390		6			6		396	396			
100218789	HOLLY SPRINGS	NC		06/27/2025		627		(12)			(12)		615	615			
100091199	MEMPHIS	TN		01/31/2023		554		(29)			(29)		525	525			
100163188	OCEAN CITY	MD		08/13/2024		671		(10)			(10)		661	661			
100137762	DURHAM	NC		12/08/2023		23,662		(360)			(360)		23,302	23,302			
100141442	PLYMOUTH	MA		01/30/2024		589		(9)			(9)		580	580			
100181582	MONTICELLO	NY		12/09/2024		623		(30)			(30)		593	593			
100162625	FAIRMOUNT HEIGHTS	MD		08/12/2024		827		(17)			(17)		810	810			
100150660	FORT WORTH	TX		05/06/2024		688		(8)			(8)		680	680			
100253906	ROCKWALL	TX		10/30/2025		691		(17)			(17)		674	674			
100175953	MCKINNEY	TX		11/14/2024		823		33			33		856	856			
100221411	SURFSIDE	FL		07/22/2025		506		(25)			(25)		481	481			
100149733	NEW HAVEN	CT		04/26/2024		553		(7)			(7)		546	546			
100206694	CHARLOTTE	NC		04/24/2025		523		(10)			(10)		513	513			
100161093	CAPE CORAL	FL		07/24/2024		459		(5)	1		(6)		453	453			
100081057	DALLAS	TX		03/18/2022		1,371		28			28		1,399	1,399			
100200585	MADISON	AL		03/11/2025		742		28			28		770	770			
100080490	UPPER CHICHESTER	PA		03/10/2022		250,886		(15,534)			(15,534)		235,352	235,352			
100062167	DAMASCUS	MD		07/01/2021		885		(4)			(4)		881	881			
100174178	GREENSBORO	NC		10/31/2024		710		(29)			(29)		681	681			
100109668	ASHEVILLE	NC		06/16/2023		516		(23)			(23)		493	493			
100186789	CASSELBERRY	FL		12/31/2024		657		(6)			(6)		651	651			
100091378	CLEVELAND HEIGHTS	OH		02/22/2023		2,121		67			67		2,188	2,188			
100182029	OKLAHOMA CITY	OK		12/12/2024		741		21			21		762	762			
100110422	CENTERTON	AR		06/30/2023		843		20			20		863	863			
100172516	TUCSON	AZ		10/23/2024		7,160		(244)			(244)		6,916	6,916			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161390	FARMERSVILLE	TX		07/25/2024		495		(8)			(8)		487	487			
100081047	CLARKSVILLE	TN		03/18/2022		1,509		45			45		1,554	1,554			
100188735	ROSWELL	GA		01/09/2025		587		(15)			(15)		572	572			
100266832	WALLINGFORD	PA		12/23/2025		632		(17)			(17)		615	615			
100220886	TONOPAH	AZ		07/18/2025		653		(11)			(11)		642	642			
100245081	SOMERTON	AZ		10/03/2025		595		(7)			(7)		588	588			
100137141	ANN ARBOR	MI		11/28/2023		571		(11)			(11)		560	560			
100149196	TURLOCK	CA		04/22/2024		679		(20)			(20)		659	659			
100141867	DANVILLE	IN		03/27/2024		639							639	639			
100148315	SUMMERVILLE	SC		04/12/2024		671		(7)			(7)		664	664			
100216502	GALVESTON	TX		06/23/2025		562		(18)			(18)		544	544			
100135120	REDDICK	FL		11/01/2023		623		9			9		632	632			
100149861	COLUMBIA	SC		04/29/2024		422		(11)			(11)		411	411			
100119873	SUMMERTOWN	TN		08/10/2023		528		(24)			(24)		504	504			
100149391	GAINESVILLE	GA		04/24/2024		1,765		(39)			(39)		1,726	1,726			
100215742	PLYMOUTH	MN		06/12/2025		1,696		(14)			(14)		1,682	1,682			
100169695	KISSIMMEE	FL		09/30/2024		2,623		(109)			(109)		2,514	2,514			
100140402	SAINT CLOUD	FL		01/18/2024		696		(2)			(2)		694	694			
100236082	MCKINNEY	TX		09/05/2025		613		(18)			(18)		595	595			
100136758	WATERBURY	CT		11/27/2023		568		(3)			(3)		565	565			
100153929	ATLANTA	GA		06/05/2024		938		(17)			(17)		921	921			
100238904	DALTON	GA		09/23/2025		633		(17)			(17)		616	616			
100198339	MAPLE GROVE	MN		02/28/2025		628		(12)			(12)		616	616			
100228413	MIAMI	FL		08/11/2025		812		(31)			(31)		781	781			
100161002	FORT MYERS	FL		07/24/2024		1,267		(27)			(27)		1,240	1,240			
100148463	MADISON	AL		04/12/2024		1,785		84			84		1,869	1,869			
100244884	WAKEFIELD	NH		09/29/2025		872		(28)			(28)		844	844			
100235899	PLAINFIELD	IL		09/04/2025		648		(17)			(17)		631	631			
100235958	ROBBINSVILLE	NJ		09/04/2025		648		(17)			(17)		631	631			
100068194	CERES	CA		08/25/2021		1,469		(24)			(24)		1,445	1,445			
100194544	WINDER	GA		02/14/2025		3,241		(121)			(121)		3,120	3,120			
100246664	RIDLEY PARK	PA		10/15/2025		495		(13)			(13)		482	482			
100247597	FORT MYERS	FL		10/29/2025		567		(25)			(25)		542	542			
100186733	MILWAUKEE	WI		12/31/2024		902		(19)			(19)		883	883			
100211372	GOLETA	CA		05/15/2025		1,658		(48)			(48)		1,610	1,610			
100248220	WASHINGTON	DC		10/29/2025		433		(23)			(23)		410	410			
100151820	ROCKPORT	TX		05/10/2024		625		(32)			(32)		593	593			
100152463	CLAYMONT	DE		05/16/2024		587		(4)			(4)		583	583			
100173510	SURPRISE	AZ		10/29/2024		589		(27)			(27)		562	562			
100152325	MYRTLE BEACH	SC		05/17/2024		611		(10)			(10)		601	601			
100216477	EUGENE	OR		06/23/2025		394		(15)			(15)		379	379			
100153934	LANCASTER	CA		06/05/2024		1,262		(25)			(25)		1,237	1,237			
100202014	NORTH LAS VEGAS	NV		03/18/2025		640		(1)			(1)		639	639			
100065422	LEADVILLE	CO		07/28/2021		1,393		(27)			(27)		1,366	1,366			
100194293	LAWRENCE	KS		02/14/2025		583		(28)			(28)		555	555			
100135810	FRANKLIN PARK	NJ		11/10/2023		588		(3)			(3)		585	585			
100115846	NEW MARKET	AL		07/20/2023		859		36			36		895	895			
100246392	POINCIANA	FL		10/10/2025		558		(26)			(26)		532	532			
100132009	BIGELOW	AR		10/13/2023		648		(1)			(1)		647	647			
100247669	YOUNGSVILLE	NC		10/29/2025		668		(22)			(22)		646	646			
100119364	HASTINGS	MN		07/31/2023		669		6			6		675	675			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136370	MANCHESTER	TN		11/20/2023		900		(13)			(13)		887	887			
100162959	FOREST	VA		08/12/2024		738		(18)			(18)		720	720			
100117062	ALBERTSON	NY		07/20/2023		921		155			155		1,076	1,076			
100216713	GASTONIA	NC		06/23/2025		555		3			3		558	558			
100108149	ARLINGTON	VA		05/24/2023		527		(20)			(20)		507	507			
100236123	CONCORD	NC		09/05/2025		606		(15)			(15)		591	591			
100283403	CHARLOTTE	NC		03/11/2026		951		(25)			(25)		926	926			
100173042	DESOTO	TX		10/25/2024		1,646		(114)			(114)		1,532	1,532			
100203591	MARIETTA	GA		03/26/2025		651		(21)			(21)		630	630			
100235889	DALTON	GA		09/04/2025		611		(20)			(20)		591	591			
100226532	ORLANDO	FL		07/30/2025		497		(23)			(23)		474	474			
100178355	CROWLEY	TX		11/20/2024		623		(22)			(22)		601	601			
100212168	AURORA	CO		05/22/2025		665		(2)			(2)		663	663			
100220461	TWAIN HARTE	CA		07/15/2025		675		(12)			(12)		663	663			
100244819	FORT MYERS	FL		09/29/2025		731		(28)			(28)		703	703			
100207021	CHARLOTTE	NC		04/24/2025		11,385		(349)			(349)		11,036	11,036			
100115917	SPRING HILL	FL		07/20/2023		2,525		(9)			(9)		2,516	2,516			
100212077	CAPE CORAL	FL		05/22/2025		538		(17)			(17)		521	521			
100139497	KISSIMMEE	FL		12/28/2023		555		(8)			(8)		547	547			
100185243	ROGERS	AR		01/24/2025		621		(6)			(6)		615	615			
100244996	LEBANON	OR		09/29/2025		642		(22)			(22)		620	620			
100211693	WEST DES MOINES	IA		05/19/2025		669		(2)			(2)		667	667			
100226805	SOUTH BEND	IN		07/30/2025		626		(12)			(12)		614	614			
100148081	KANNAPOLIS	NC		04/10/2024		777		11			11		788	788			
100167507	LAKEWOOD	OH		10/31/2024		619		(30)			(30)		589	589			
100116769	PATERSON	NJ		07/20/2023		1,056		152			152		1,208	1,208			
100238158	OAK RIDGE	TN		09/15/2025		559		(19)			(19)		540	540			
100159442	PENDERGRASS	GA		07/15/2024		772		7			7		779	779			
100200119	ALLENTOWN	PA		03/06/2025		680		(12)			(12)		668	668			
100151370	KILLEEN	TX		05/10/2024		620		(5)			(5)		615	615			
100102106	FREEHOLD	NJ		04/14/2023		504		(12)			(12)		492	492			
100229496	CARTERSVILLE	GA		08/15/2025		3,065		(112)			(112)		2,953	2,953			
100235936	PINEVILLE	NC		09/04/2025		651		(16)			(16)		635	635			
100174358	NEWARK	OH		10/31/2024		563		(20)			(20)		543	543			
100091446	FRUITA	CO		02/22/2023		818		(5)			(5)		813	813			
100119499	LAWRENCEVILLE	GA		07/28/2023		3,016		6			6		3,022	3,022			
100148411	CHARLOTTE	NC		04/12/2024		791		26			26		817	817			
100219918	CHAPIN	SC		07/08/2025		622		(20)			(20)		602	602			
100245682	BAYTOWN	TX		10/06/2025		671		(21)			(21)		650	650			
100155354	ALPHARETTA	GA		06/18/2024		486		(15)			(15)		471	471			
100152686	NORTH MYRTLE BEACH	SC		05/17/2024		634		(3)			(3)		631	631			
100255692	RENO	NV		11/24/2025		1,283		(34)			(34)		1,249	1,249			
100164610	GALLATIN	TN		08/21/2024		2,192		2			2		2,194	2,194			
100152306	JACKSONVILLE	FL		05/17/2024		712		25			25		737	737			
100199281	BUFORD	GA		03/05/2025		3,115		(73)			(73)		3,042	3,042			
100065733	NEWARK	NJ		07/28/2021		1,240		(34)			(34)		1,206	1,206			
100194821	LARGO	FL		02/21/2025		682		2			2		684	684			
100127526	WILMINGTON	DE		09/08/2023		3,849		(38)			(38)		3,811	3,811			
100134569	SAINT LOUIS	MO		10/30/2023		2,321		(72)			(72)		2,249	2,249			
100221758	DURHAM	NC		07/25/2025		573		(11)			(11)		562	562			
100202736	HENRICO	VA		03/24/2025		611		(15)			(15)		596	596			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203177	PHILADELPHIA	PA		03/27/2025		617		(21)			(21)		596	596			
100235860	THE VILLAGES	FL		09/04/2025		600		(24)			(24)		576	576			
100151343	MCDONOUGH	GA		05/10/2024		465		(3)	1		(4)		461	461			
100220625	OVERLAND PARK	KS		07/15/2025		624		(14)			(14)		610	610			
100245231	MIDLAND	TX		10/06/2025		634		(24)			(24)		610	610			
100114622	GWYNN OAK	MD		06/29/2023		1,081		(20)			(20)		1,061	1,061			
100195103	SANTA ROSA BEACH	FL		02/24/2025		1,302		(29)			(29)		1,273	1,273			
100202721	SARATOGA SPRINGS	UT		03/24/2025		216		(12)			(12)		204	204			
100168372	TULSA	OK		09/25/2024		890		(15)			(15)		875	875			
100171444	SHAKOPEE	MN		10/16/2024		733		(14)			(14)		719	719			
100226643	LEHIGH ACRES	FL		07/30/2025		565		(22)			(22)		543	543			
100235008	MANDEVILLE	LA		08/28/2025		559		(16)			(16)		543	543			
100226593	NORTH FORT MYERS	FL		07/30/2025		374		(13)			(13)		361	361			
100140453	CLAYTON	NC		01/18/2024		639		(12)			(12)		627	627			
100207009	EDISON	NJ		04/24/2025		2,389		(83)			(83)		2,306	2,306			
100171654	LITTLE EGG HARBOR TWP	NJ		10/16/2024		613		(20)			(20)		593	593			
100261243	WAYNESBORO	PA		12/05/2025		609		(15)			(15)		594	594			
100129882	TORRINGTON	CT		09/27/2023		503		(13)			(13)		490	490			
100228624	CENTERTON	AR		08/11/2025		438		(17)	1		(18)		420	420			
100175617	PORT CHARLOTTE	FL		11/12/2024		2,248		(42)			(42)		2,206	2,206			
100200406	LONGBOAT KEY	FL		03/10/2025		2,913		(99)			(99)		2,814	2,814			
100152570	FATE	TX		05/17/2024		695		3			3		698	698			
100149613	DRIPPING SPRINGS	TX		04/26/2024		631		(17)			(17)		614	614			
100165692	HOMESTEAD	FL		08/29/2024		424		(24)			(24)		400	400			
100101092	TANNERSVILLE	PA		04/28/2023		891		80			80		971	971			
100169151	CHARLOTTE	NC		09/27/2024		620		(24)			(24)		596	596			
100169757	CONCORD	NC		09/30/2024		1,197		(26)			(26)		1,171	1,171			
100091222	SANFORD	FL		01/31/2023		515		(26)			(26)		489	489			
100273146	HARRISON	TN		01/15/2026		556		(13)			(13)		543	543			
100133061	CARMEL	ME		11/29/2023		615		(3)			(3)		612	612			
100201284	HERMISTON	OR		03/12/2025		591		(18)			(18)		573	573			
100068279	JACKSONVILLE	FL		08/25/2021		1,316		(49)			(49)		1,267	1,267			
100109021	CORONA	CA		05/31/2023		453		(13)			(13)		440	440			
100238241	WOODBURN	IN		09/18/2025		624		(14)			(14)		610	610			
100272996	PRINCETON	TX		01/15/2026		11,581		(267)			(267)		11,314	11,314			
100235023	CYPRESS	TX		08/28/2025		707		(1)			(1)		706	706			
100070451	BANDON	OR		09/23/2021		1,590		(33)			(33)		1,557	1,557			
100140073	NORRISTOWN	PA		01/09/2024		649		(12)			(12)		637	637			
100202129	COLUMBUS	GA		03/18/2025		598		(12)			(12)		586	586			
100138788	LAKE ARIEL	PA		12/21/2023		655		(15)			(15)		640	640			
100067656	PRINCETON	TX		09/23/2021		1,482		(9)			(9)		1,473	1,473			
100220698	BAYTOWN	TX		07/18/2025		4,119		(31)			(31)		4,088	4,088			
100246178	SHALIMAR	FL		10/08/2025		611		(27)			(27)		584	584			
100227197	MCKINNEY	TX		07/30/2025		1,884		(74)			(74)		1,810	1,810			
100207314	PORT ST LUCIE	FL		04/28/2025		23,373		(1,090)			(1,090)		22,283	22,283			
100236117	CONROE	TX		09/05/2025		570		(10)			(10)		560	560			
100235040	CHICAGO	IL		08/28/2025		673		(4)			(4)		669	669			
100138366	BREWSTER	NY		12/18/2023		439		(15)			(15)		424	424			
100068075	NEW ORLEANS	LA		09/23/2021		1,884		(10)			(10)		1,874	1,874			
100065687	SALINAS	CA		07/28/2021		1,406		(36)			(36)		1,370	1,370			
100201312	WEST PARK	FL		03/12/2025		617		(17)			(17)		600	600			

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100198275	ATLANTA	GA		02/28/2025		619		(19)			(19)		600	600			
100203085	MESA	AZ		04/25/2025		614		(22)			(22)		592	592			
100161133	PALM BAY	FL		07/24/2024		499		10			10		509	509			
100172569	BURLINGTON	WI		10/23/2024		1,091		(39)			(39)		1,052	1,052			
100110554	SAINT AUGUSTINE	FL		06/30/2023		873		23			23		896	896			
100213336	MYRTLE BEACH	SC		05/29/2025		864		(20)			(20)		844	844			
100157396	ENOCH	UT		02/20/2025		556		(18)			(18)		538	538			
100261227	KEMAH	TX		12/05/2025		2,149		17			17		2,166	2,166			
100120499	VISALIA	CA		08/18/2023		612		(18)			(18)		594	594			
100149581	THE VILLAGES	FL		04/26/2024		1,122		(1)			(1)		1,121	1,121			
100164203	SOUTH SALT LAKE	UT		08/21/2024		615		(18)			(18)		597	597			
100169609	LUBBOCK	TX		09/30/2024		564		(20)			(20)		544	544			
100179474	FORNEY	TX		11/21/2024		759		(1)			(1)		758	758			
100188820	WAKE FOREST	NC		01/09/2025		1,043		35			35		1,078	1,078			
100172281	MURFREESBORO	TN		10/21/2024		666		(11)			(11)		655	655			
100194540	HEMPSTEAD	TX		02/14/2025		728		(17)			(17)		711	711			
100191712	KEAAU	HI		02/20/2025		666		(9)			(9)		657	657			
100198447	HOUSTON	TX		02/28/2025		606		(21)			(21)		585	585			
100206433	ORANGEBURG	SC		04/22/2025		2,232		(124)			(124)		2,108	2,108			
100065312	REDMOND	OR		07/28/2021		1,097		(30)			(30)		1,067	1,067			
100133114	HOUSTON	TX		11/29/2023		740		(5)			(5)		735	735			
100235884	HELEN	GA		09/04/2025		594		(26)			(26)		568	568			
100149665	LONGS	SC		04/26/2024		774		13			13		787	787			
100150557	CHARLOTTE	NC		05/03/2024		724		5			5		729	729			
100139604	LAS VEGAS	NV		12/28/2023		505		(8)			(8)		497	497			
100148195	BEECH MOUNTAIN	NC		04/12/2024		1,135		(1)			(1)		1,134	1,134			
100135803	MESA	AZ		11/10/2023		644		(4)			(4)		640	640			
100185228	FORT VALLEY	GA		01/24/2025		503		(23)			(23)		480	480			
100173059	OAKWOOD	GA		10/25/2024		632		(22)			(22)		610	610			
100206412	EUREKA	CA		05/22/2025		563		(17)			(17)		546	546			
100147906	FARMINGTON	AR		04/08/2024		1,244		10			10		1,254	1,254			
100150608	FORT WORTH	TX		05/03/2024		2,739		154			154		2,893	2,893			
100057989	COLLIERVILLE	TN		06/30/2021		1,367		(40)			(40)		1,327	1,327			
100192696	LONGS	SC		02/10/2025		705		10			10		715	715			
100246162	MYRTLE BEACH	SC		10/08/2025		594		(27)			(27)		567	567			
100220263	ATHOL	MA		07/11/2025		649		(11)			(11)		638	638			
100064905	GAINESVILLE	FL		07/14/2021		925		(35)			(35)		890	890			
100103795	WALDEN	NY		05/10/2023		572		(11)			(11)		561	561			
100161750	WILMINGTON	OH		07/30/2024		474		(11)			(11)		463	463			
100060221	CHARLOTTE	NC		06/25/2021		1,605		(39)			(39)		1,566	1,566			
100100437	MEDFORD	OR		04/27/2023		1,107		(46)			(46)		1,061	1,061			
100116085	LOS ANGELES	CA		07/20/2023		967		165			165		1,132	1,132			
100079868	PHOENIX	AZ		04/25/2022		959		(65)			(65)		894	894			
100161963	TRACY	CA		07/31/2024		546		(16)			(16)		530	530			
100214502	SIMPSONVILLE	SC		06/06/2025		654		(4)			(4)		650	650			
100203087	NORTH CHARLESTON	SC		04/25/2025		563		(26)			(26)		537	537			
100157947	MONCKS CORNER	SC		07/09/2024		733		49			49		782	782			
100227286	TUCSON	AZ		07/31/2025		618		(9)			(9)		609	609			
100091004	LOS ANGELES	CA		01/31/2023		611		(10)			(10)		601	601			
100216347	ATLANTA	GA		06/20/2025		658		(5)			(5)		653	653			
100220283	RANCHO CORDOVA	CA		07/11/2025		5,576		(257)			(257)		5,319	5,319			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165423	APOLLO BEACH	FL		08/29/2024		3,121		(62)			(62)		3,059	3,059			
100213931	BONNER SPRINGS	KS		05/29/2025		613		(12)			(12)		601	601			
100215639	WEATHERFORD	TX		06/12/2025		615		(14)			(14)		601	601			
100202101	PLAINVILLE	CT		03/18/2025		609		(6)			(6)		603	603			
100229813	NEWPORT	NC		08/18/2025		791		(24)			(24)		767	767			
100210119	HAMMOND	LA		05/07/2025		6,429		(152)			(152)		6,277	6,277			
100283848	NORTH CHESTERFIELD	VA		03/16/2026		590		(24)			(24)		566	566			
100135456	SURF CITY	NC		11/13/2023		773		68			68		841	841			
100170372	WEED	CA		10/08/2024		607		(25)			(25)		582	582			
100215283	WESLEY CHAPEL	FL		06/12/2025		2,277		(83)			(83)		2,194	2,194			
100228105	GRAND RAPIDS	MI		08/07/2025		835		(10)			(10)		825	825			
100136886	PALM COAST	FL		11/27/2023		767		10			10		777	777			
100179958	KODAK	TN		11/25/2024		605		(17)			(17)		588	588			
100081808	PORT SAINT LUCIE	FL		03/30/2022		1,100		18			18		1,118	1,118			
100156468	FORT WORTH	TX		06/24/2024		785		20			20		805	805			
100088319	PROSPECT PARK	PA		11/10/2022		1,306		(14)			(14)		1,292	1,292			
100247101	WAYNESBORO	PA		10/22/2025		621		(20)			(20)		601	601			
100254549	GALLOWAY	OH		11/07/2025		789		(19)			(19)		770	770			
100209688	BUFFALO	NY		05/02/2025		695		(27)			(27)		668	668			
100202495	DURHAM	NC		03/21/2025		713		40			40		753	753			
100100749	FRANKLIN PARK	IL		04/28/2023		875		26			26		901	901			
100265378	FRESNO	CA		12/19/2025		493		(23)			(23)		470	470			
100149645	FORNEY	TX		04/26/2024		689		(9)			(9)		680	680			
100282122	LA HABRA	CA		02/27/2026		433		(18)			(18)		415	415			
100115674	JACKSONVILLE	FL		07/20/2023		798							798	798			
100101997	NEWARK	NJ		04/14/2023		569		(19)			(19)		550	550			
100190795	MT VERNON	KY		01/27/2025		673		(8)			(8)		665	665			
100084610	SAINT CHARLES	MO		08/02/2022		653		(13)			(13)		640	640			
100130255	LOS BANOS	CA		09/28/2023		1,298		(5)			(5)		1,293	1,293			
100209571	KANNAPOLIS	NC		05/02/2025		523		(11)			(11)		512	512			
100143287	FRESNO	CA		02/16/2024		711		(5)			(5)		706	706			
100109297	FARMERS BRANCH	TX		06/12/2023		794		(5)			(5)		789	789			
100227079	DURHAM	NC		07/30/2025		707		10			10		717	717			
100153216	GUTHRIE	OK		05/30/2024		2,633		10			10		2,643	2,643			
100135379	SCARBOROUGH	ME		11/13/2023		645		(1)			(1)		644	644			
100206185	CHESAPEAKE	VA		04/16/2025		612		(21)			(21)		591	591			
100151088	BELLA VISTA	AR		05/08/2024		2,306		100			100		2,406	2,406			
100151390	HARRISBURG	PA		05/10/2024		680		(7)			(7)		673	673			
100137759	LENOIR CITY	TN		12/08/2023		807		5			5		812	812			
100016497	FORT LAUDERDALE	FL		04/10/2018		1,505		(9)			(9)		1,496	1,496			
100141306	MISSION	TX		01/30/2024		444		(20)			(20)		424	424			
100244640	LAKE MARY	FL		09/29/2025		574		(29)			(29)		545	545			
100238379	PFLUGERVILLE	TX		09/19/2025		550		(25)			(25)		525	525			
100246710	TACOMA	WA		10/15/2025		621		(30)			(30)		591	591			
100180139	MONTICELLO	NY		11/25/2024		590		(20)			(20)		570	570			
100272910	BALDWIN	MI		01/15/2026		3,011		(58)			(58)		2,953	2,953			
100144085	WESLACO	TX		03/07/2024		3,337		(11)			(11)		3,326	3,326			
100268935	MCKINNEY	TX		12/29/2025		705		(10)			(10)		695	695			
100227203	CHARLOTTE	NC		07/30/2025		619		(16)			(16)		603	603			
100179445	DENTON	TX		11/21/2024		764		17			17		781	781			
100221046	APOPKA	FL		07/18/2025		972		(43)			(43)		929	990		62	62

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109120	CAPE CORAL	FL		06/05/2023		615		(13)			(13)		602	602			
100201562	LA GRANDE	OR		03/13/2025		543		(25)			(25)		518	518			
100068467	WORCESTER	MA		08/25/2021		924		(40)	2		(42)		882	882			
100226926	HOUSTON	TX		07/30/2025		644		(11)			(11)		633	633			
100065532	CENTREVILLE	VA		07/28/2021		1,414		(21)			(21)		1,393	1,393			
100215317	PINELLAS PARK	FL		06/12/2025		635		(14)			(14)		621	621			
100203159	CAMERON	NC		03/27/2025		589		(21)			(21)		568	568			
100110286	LOS ANGELES	CA		06/30/2023		845		2			2		847	847			
100177443	LAKELAND	FL		01/16/2025		1,214		(57)			(57)		1,157	1,157			
100159525	EULESS	TX		07/15/2024		619		(15)			(15)		604	604			
100136395	ROYSE CITY	TX		11/20/2023		619		11			11		630	630			
100119954	KIRKLAND	WA		08/11/2023		1,321		14			14		1,335	1,335			
100110440	DENTON	TX		06/30/2023		844		15			15		859	859			
100211498	BAKERSFIELD	CA		05/16/2025		606		(1)			(1)		605	605			
100137131	PORT SAINT LUCIE	FL		11/28/2023		580		(14)			(14)		566	566			
100229116	BONITA SPRINGS	FL		08/14/2025		9,039		(291)			(291)		8,748	8,748			
100267180	COTTAGE GROVE	MN		12/23/2025		619		(24)			(24)		595	595			
100194527	BALTIMORE	MD		02/14/2025		610		(20)			(20)		590	590			
100210720	MINNEAPOLIS	MN		05/15/2025		650		(16)			(16)		634	634			
100209390	RILLITO	AZ		04/29/2025		598		(18)			(18)		580	580			
100220323	DURHAM	NC		07/11/2025		835		(20)			(20)		815	815			
100114982	HOUSTON	TX		07/14/2023		894		5			5		899	899			
100201346	OCALA	FL		03/12/2025		440		8			8		448	448			
100152753	PORT RICHEY	FL		05/22/2024		621		(18)			(18)		603	603			
100195678	TUSCUMBIA	AL		02/24/2025		482		(25)			(25)		457	457			
100142053	NORTH FORT MYERS	FL		02/29/2024		827		(17)			(17)		810	810			
100189841	COLUMBIA	SC		01/21/2025		551		(20)			(20)		531	531			
100065338	JACKSONVILLE BEACH	FL		07/28/2021		1,317		(39)			(39)		1,278	1,278			
100154680	SACRAMENTO	CA		07/19/2024		684		18			18		702	702			
100214019	MURRELLS INLET	SC		05/29/2025		587		(23)			(23)		564	564			
100167559	FARMERSVILLE	TX		09/19/2024		515		(16)			(16)		499	499			
100228478	WAKE FOREST	NC		08/11/2025		736		32			32		768	768			
100103324	SAINT PETERSBURG	FL		04/28/2023		592		(8)			(8)		584	584			
100179529	BIG PINE	CA		11/21/2024		1,982		(30)			(30)		1,952	1,952			
100143491	MOUNT DORA	FL		02/21/2024		601		(8)			(8)		593	593			
100127566	JACKSONVILLE	FL		09/08/2023		651		(3)			(3)		648	648			
100170075	FOLEY	AL		10/08/2024		620		(25)			(25)		595	595			
100248367	FALLBROOK	CA		10/29/2025		509		(37)			(37)		472	472			
100175015	GROVELAND	FL		10/31/2024		244		(16)			(16)		228	228			
100152560	MESQUITE	TX		05/17/2024		667		3			3		670	670			
100134489	RIVERSIDE	NJ		10/30/2023		490		(9)			(9)		481	481			
100273164	PUNTA GORDA	FL		01/15/2026		584		7			7		591	591			
100067458	AUSTIN	TX		09/23/2021		1,318		(55)			(55)		1,263	1,263			
100236074	WAYNESBORO	PA		09/05/2025		592		(14)			(14)		578	578			
100255485	TOWSON	MD		11/24/2025		570		(26)			(26)		544	544			
100129560	NEW MARKET	AL		09/29/2023		254		39	2		37		291	291			
100206187	NEW BRAUNFELS	TX		04/16/2025		674		(10)			(10)		664	664			
100156069	LEAGUE CITY	TX		06/18/2024		1,969		(102)			(102)		1,867	1,867			
100180063	SANFORD	NC		11/25/2024		782		32			32		814	814			
100207329	CINCINNATI	OH		04/29/2025		578		(16)			(16)		562	562			
100213769	NORTH LAS VEGAS	NV		05/29/2025		594		(12)			(12)		582	582			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162996	LAS VEGAS	NV		08/12/2024		668		(11)			(11)		657	657			
100150588	KNOXVILLE	TN		05/03/2024		1,774		(43)			(43)		1,731	1,731			
100247357	MARYLAND HEIGHTS	MO		10/24/2025		2,197		6			6		2,203	2,203			
100079135	MANOR	TX		02/24/2022		1,362		23			23		1,385	1,385			
100077814	GRIFFIN	GA		12/23/2021		951		(44)			(44)		907	907			
100202788	SHELBY TOWNSHIP	MI		03/24/2025		586		(16)			(16)		570	570			
100189715	ALBUQUERQUE	NM		02/20/2025		577		(7)			(7)		570	570			
100200393	GRAND JUNCTION	MI		03/10/2025		582		(12)			(12)		570	570			
100150913	CENTENNIAL	CO		05/08/2024		919		(12)			(12)		907	907			
100156244	WOODBRIDGE	VA		06/20/2024		641		(9)			(9)		632	632			
100221163	RENO	NV		07/21/2025		642		(13)			(13)		629	629			
100061903	EAST BRUNSWICK	NJ		07/01/2021		1,409		(29)			(29)		1,380	1,380			
100214007	TUCSON	AZ		05/29/2025		456		(4)			(4)		452	452			
100211729	DOUGLASVILLE	GA		05/19/2025		763		(13)			(13)		750	750			
100115720	NORTH MYRTLE BEACH	SC		07/20/2023		1,079		(24)			(24)		1,055	1,055			
100204049	LAKE HAVASU CITY	AZ		03/28/2025		647		(24)			(24)		623	623			
100186206	WEST NEW YORK	NJ		12/27/2024		1,243		(55)			(55)		1,188	1,188			
100151466	SPRINGFIELD	GA		05/10/2024		698		9			9		707	707			
100177218	WYOMING	MI		01/16/2025		613		(29)			(29)		584	584			
100158132	TUCSON	AZ		07/09/2024		23,832		(391)			(391)		23,441	23,441			
100060275	FORTH WORTH	TX		06/25/2021		3,600		(99)			(99)		3,501	3,501			
100201230	PINGREE GROVE	IL		03/12/2025		1,386		91			91		1,477	1,477			
100189863	AUSTIN	TX		01/21/2025		610		(18)			(18)		592	592			
100214031	BESSEMER CITY	NC		05/29/2025		607		(23)			(23)		584	584			
100148430	RIO RANCHO	NM		04/12/2024		560		31			31		591	591			
100182272	FORT SCOTT	KS		12/12/2024		800		22			22		822	822			
100193695	HAMPTON	GA		02/10/2025		509		(24)			(24)		485	485			
100268288	SHREVEPORT	LA		12/29/2025		929		(8)			(8)		921	921			
100110502	JACKSONVILLE	FL		06/30/2023		1,866		3			3		1,869	1,869			
100151024	MESQUITE	TX		05/08/2024		681		(13)			(13)		668	668			
100204537	LAS VEGAS	NV		04/04/2025		623		(23)			(23)		600	600			
100237294	UNION CITY	CA		09/12/2025		547		(26)			(26)		521	521			
100168371	VALDOSTA	GA		09/25/2024		769		20			20		789	789			
100186556	PENSACOLA	FL		12/30/2024		823		97			97		920	920			
100253741	ROYSE CITY	TX		10/30/2025		1,311		(46)			(46)		1,265	1,265			
100266973	CLEVELAND	GA		12/23/2025		663		(20)			(20)		643	643			
100268395	LINTHICUM HEIGHTS	MD		12/29/2025		650		(19)			(19)		631	631			
100129816	PENDLETON	IN		09/27/2023		661		(17)			(17)		644	644			
100175140	JACKSONVILLE	FL		11/05/2024		744		(4)			(4)		740	740			
100160855	OKLAHOMA CITY	OK		07/24/2024		1,553		(115)			(115)		1,438	1,438			
100142004	WATERFORD	NY		02/29/2024		3,594		(50)			(50)		3,544	3,544			
100195453	FORT WORTH	TX		02/24/2025		1,043		68			68		1,111	1,111			
100172948	LAKELAND	FL		10/25/2024		343		(16)			(16)		327	327			
100109760	HOUSTON	TX		06/16/2023		635		(16)			(16)		619	619			
100258271	DRAIN	OR		12/05/2025		790		(20)			(20)		770	770			
100119520	FORT WALTON BEACH	FL		07/28/2023		886		(14)			(14)		872	872			
100157881	BANNING	CA		07/09/2024		559		(14)			(14)		545	545			
100180054	PORTERFIELD	WI		11/25/2024		705		(19)			(19)		686	686			
100182078	CHATTANOOGA	TN		12/12/2024		740		16			16		756	756			
100206783	NORTH BEND	WA		04/23/2025		616		(22)			(22)		594	594			
100126314	TORRINGTON	CT		08/30/2023		609		(13)			(13)		596	596			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179685	SPANISH FORK	UT		11/21/2024		746		15			15		761	761			
100156565	LULA	GA		06/24/2024		766		31			31		797	797			
100149085	POMPANO BEACH	FL		04/19/2024		498		(20)			(20)		478	478			
100115989	RICHMOND	VA		07/20/2023		647		(5)			(5)		642	642			
100185914	ORLAND PARK	IL		12/26/2024		546		(25)			(25)		521	521			
100192867	FORT WAYNE	IN		02/10/2025		636		(9)			(9)		627	627			
100195106	RINCON	GA		02/24/2025		636		(9)			(9)		627	627			
100247049	SAN DIEGO	CA		10/22/2025		718		(12)			(12)		706	706			
100198887	MADERA	CA		02/28/2025		25,526		(1,170)			(1,170)		24,356	24,356			
100148392	PALMETTO	FL		04/12/2024		745		10			10		755	755			
100215868	PANAMA CITY BEACH	FL		06/12/2025		837		(5)			(5)		832	832			
100115998	ROSHARON	TX		07/20/2023		621		26			26		647	647			
100184995	SPRING HILL	FL		12/19/2024		634		(9)			(9)		625	625			
100130435	DAVENPORT	FL		09/28/2023		638							638	638			
100199008	DACULA	GA		02/28/2025		745		15			15		760	760			
100243798	KINGMAN	AZ		09/29/2025		550		(24)			(24)		526	526			
100227024	BEAUFORT	SC		07/30/2025		386		(15)			(15)		371	371			
100204815	STEVINSON	CA		04/09/2025		682		(3)			(3)		679	679			
100169076	PALM COAST	FL		09/27/2024		18,992		(188)			(188)		18,804	18,804			
100180397	FORT WORTH	TX		11/25/2024		772		6			6		778	778			
100140096	ROCHESTER	NY		01/09/2024		548		(13)			(13)		535	535			
100087077	PUERTO ESCONDIDO	MEX		09/26/2022		645							645	645			
100205785	DALTON	GA		04/14/2025		652		(11)			(11)		641	641			
100201035	RALEIGH	NC		03/12/2025		654		(13)			(13)		641	641			
100129821	DACULA	GA		09/27/2023		946		(36)			(36)		910	910			
100079385	LOS BANOS	CA		03/17/2022		1,182		(41)			(41)		1,141	1,141			
100067965	CUMMING	GA		09/23/2021		1,486		(9)			(9)		1,477	1,477			
100203119	BUTTE	MT		03/27/2025		1,048		(35)			(35)		1,013	1,013			
100172168	GLENPOOL	OK		10/17/2024		618		(18)			(18)		600	600			
100129437	RICHMOND	TX		09/29/2023		1,364		(26)			(26)		1,338	1,338			
100229306	HOUSTON	TX		08/14/2025		638		(7)			(7)		631	631			
100245657	GREENACRES	FL		10/06/2025		3,798		(83)			(83)		3,715	3,715			
100163880	MIAMI	FL		09/27/2024		479		(40)			(40)		439	439			
100236118	FRANKFORD	DE		09/05/2025		765		(29)			(29)		736	736			
100205932	CHARLOTTE	NC		04/15/2025		2,457		63			63		2,520	2,520			
100149878	FAIRVIEW	OR		04/29/2024		2,142		(82)			(82)		2,060	2,060			
100229274	LAS VEGAS	NV		08/14/2025		649		(3)			(3)		646	646			
100077965	SAVANNAH	GA		01/13/2022		1,528		(124)			(124)		1,404	1,404			
100057784	ROCKLEDGE	FL		06/30/2021		1,301		(42)			(42)		1,259	1,259			
100171460	CINCINNATI	OH		10/16/2024		989		(14)			(14)		975	975			
100149741	MONROE	NY		04/26/2024		642		(14)			(14)		628	628			
100253143	SATSUMA	AL		10/30/2025		652		(7)			(7)		645	645			
100268627	OLATHE	KS		12/29/2025		673		(12)			(12)		661	661			
100115042	SANGER	CA		07/14/2023		663		(7)			(7)		656	656			
100199110	PORTLAND	ME		03/03/2025		561		(20)			(20)		541	541			
100243791	ORANGE	TX		09/29/2025		654		8			8		662	662			
100201074	WENTZVILLE	MO		03/12/2025		634		(18)			(18)		616	616			
100214154	ST AUGUSTINE	FL		05/30/2025		361		(17)			(17)		344	344			
100076488	KATY	TX		12/21/2021		1,303		(52)			(52)		1,251	1,251			
100276603	GOLDSBORO	MD		01/28/2026		501		(20)			(20)		481	481			
100185140	ROSEDALE	MD		12/20/2024		529		(4)			(4)		525	525			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134255	BEVERLY HILLS	FL		10/27/2023		596		(8)			(8)		588	588			
100116092	HARBOR CITY AREA LOS ANGELES	CA		07/20/2023		1,331		254			254		1,585	1,585			
100255632	MIAMI	FL		11/24/2025		663		(25)			(25)		638	638			
100079783	MIAMI	FL		04/08/2022		1,119		(65)			(65)		1,054	1,054			
100246441	CORAM	NY		10/10/2025		542		(26)			(26)		516	516			
100228242	DANDRIDGE	TN		08/11/2025		610		(19)			(19)		591	591			
100176955	KATY	TX		11/15/2024		621		(35)			(35)		586	586			
100136612	HARTFORD	CT		11/22/2023		1,154		(5)			(5)		1,149	1,149			
100161091	NEW BRAUNFELS	TX		07/24/2024		801		26			26		827	827			
100151031	HARVEST	AL		05/08/2024		839		40			40		879	879			
100192731	ROUND ROCK	TX		02/10/2025		640		(10)			(10)		630	630			
100090008	ASTORIA	OR		01/13/2023		364		(42)			(42)		322	322			
100110321	MESA	AZ		06/30/2023		788		(1)			(1)		787	787			
100090031	NEW SMYRNA BEACH	FL		01/13/2023		598		(11)			(11)		587	587			
100189316	NEW LONDON	CT		01/13/2025		610		(19)			(19)		591	591			
100257198	ANDERSON	SC		11/26/2025		42,255		(1,423)			(1,423)		40,832	40,832			
100253919	ORLANDO	FL		10/30/2025		980		(12)			(12)		968	968			
100172308	LEANDER	TX		10/21/2024		1,659		(36)			(36)		1,623	1,623			
100091440	NUTLEY	NJ		02/22/2023		885		(8)			(8)		877	877			
100142685	FORT MYERS	FL		02/08/2024		497		(2)			(2)		495	495			
100210023	HAWTHORNE	CA		05/07/2025		419		(18)			(18)		401	401			
100169425	LITTLE ELM	TX		09/30/2024		717		(22)			(22)		695	695			
100182082	WESTFIELD	IN		12/12/2024		2,334		63			63		2,397	2,397			
100245354	MIDLOTHIAN	TX		10/06/2025		636		(16)			(16)		620	620			
100148941	FORT PIERCE	FL		04/17/2024		584		(23)			(23)		561	561			
100284708	SHELBYVILLE	TN		03/27/2026		428		(9)			(9)		419	419			
100174756	GREENVILLE	SC		10/31/2024		187		(7)			(7)		180	180			
100199378	FREDERICKSBURG	VA		03/05/2025		654		(9)			(9)		645	645			
100138910	KNIGHTDALE	NC		12/21/2023		540		(14)			(14)		526	526			
100140951	DURHAM	NC		03/28/2024		354		(13)			(13)		341	341			
100128147	COOLIDGE	AZ		09/18/2023		693		14			14		707	707			
100188858	SOUTH WINDSOR	CT		01/09/2025		664		(15)			(15)		649	649			
100120748	SAN TAN VALLEY	AZ		08/25/2023		773		4			4		777	777			
100228038	LONG BEACH	CA		08/07/2025		638		(3)			(3)		635	635			
100268322	CHARLOTTE	NC		12/29/2025		686		(9)			(9)		677	677			
100172446	SAN ANTONIO	TX		10/23/2024		777		1			1		778	778			
100148235	PHOENIX	AZ		04/12/2024		235,011		(1,462)			(1,462)		233,549	233,549			
100194507	SANFORD	FL		02/14/2025		603		(28)			(28)		575	575			
100164425	FARGO	ND		08/21/2024		568		(15)			(15)		553	553			
100164557	CONCORD	NC		08/21/2024		832		27			27		859	859			
100157929	BRANDON	FL		07/09/2024		1,079		17			17		1,096	1,096			
100119470	MADISON	AL		07/31/2023		948		61			61		1,009	1,009			
100120042	MADISON	AL		08/11/2023		941		68			68		1,009	1,009			
100150822	BOISE	ID		05/08/2024		618		(3)			(3)		615	615			
100244614	RIO RICO	AZ		09/29/2025		570		(27)			(27)		543	543			
100229250	JASPER	GA		08/13/2025		655		(20)			(20)		635	635			
100195511	HOUSTON	TX		02/24/2025		777		53			53		830	830			
100283942	CALIFORNIA CITY	CA		03/23/2026		419		(16)			(16)		403	403			
100273013	COTTONTOWN	TN		01/15/2026		608		(22)			(22)		586	586			
100115774	COLUMBIA	SC		07/20/2023		707		(11)			(11)		696	696			
100238782	HARPERS FERRY	WV		09/23/2025		685		(26)			(26)		659	659			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194476	VIRGINIA BEACH	VA		02/14/2025		2,051		(59)			(59)		1,992	1,992			
100194501	GROVELAND	CA		02/14/2025		613		(25)			(25)		588	588			
100209691	CHEEKTOWAGA	NY		05/02/2025		581		(15)			(15)		566	566			
100157882	BIRMINGHAM	AL		07/09/2024		659		(11)			(11)		648	648			
100110253	NEW ORLEANS	LA		06/30/2023		998		6			6		1,004	1,004			
100176773	GREENVILLE	SC		11/15/2024		271		(9)			(9)		262	262			
100167094	THOMPSONS STATION	TN		09/13/2024		1,171		(45)			(45)		1,126	1,126			
5.00007E+11	UTRECHT	NLD		11/28/2025		25							25		(25)		(25)
100195101	MESQUITE	TX		02/24/2025		675							675	675			
100189273	WHITE BEAR TOWNSHIP	MN		01/13/2025		684		(8)			(8)		676	676			
100130276	WILLINGBORO	NJ		09/28/2023		503		(10)			(10)		493	493			
100211829	PARLIER	CA		05/19/2025		561		(17)			(17)		544	544			
100244792	GRAND BAY	AL		09/29/2025		617		(20)			(20)		597	597			
100189271	LOGAN	UT		01/13/2025		647		(13)			(13)		634	634			
100226953	ELLIJAY	GA		07/30/2025		631		(21)			(21)		610	610			
100226667	KATY	TX		07/30/2025		621		(11)			(11)		610	610			
100137802	HAMPTON	NH		12/08/2023		588		(10)			(10)		578	578			
100108125	COCOA	FL		05/24/2023		695		(11)			(11)		684	684			
100272791	OAKLAND PARK	FL		01/13/2026		5,860		(207)			(207)		5,653	5,653			
100143048	BRIDGETON	NJ		02/14/2024		495		(22)			(22)		473	473			
100227206	LAKE SAINT LOUIS	MO		07/30/2025		595		(23)			(23)		572	572			
100227033	WADESBORO	NC		07/30/2025		338		(10)			(10)		328	328			
100055865	HERRIMAN	UT		03/26/2021		1,625		(51)			(51)		1,574	1,574			
100115136	PORT JERVIS	NY		07/17/2023		562		(11)			(11)		551	551			
100190077	TEMPLE	TX		01/21/2025		1,258		97			97		1,355	1,355			
100186580	WINDER	GA		12/30/2024		835		61			61		896	896			
100159412	RIO RANCHO	NM		07/15/2024		605		(17)			(17)		588	588			
100185059	BAKERSFIELD	CA		12/20/2024		3,466		(15)			(15)		3,451	3,451			
100148281	HUTTO	TX		04/12/2024		721		(1)			(1)		720	720			
100245503	PORT CHARLOTTE	FL		10/06/2025		638		(19)			(19)		619	619			
100144638	STUART	FL		03/13/2024		723		(3)			(3)		720	720			
100150590	MURFREESBORO	TN		05/03/2024		725		(19)			(19)		706	706			
100247747	MANALAPAN	NJ		10/29/2025		1,335		(60)			(60)		1,275	1,275			
100246949	BRANDON	FL		10/17/2025		537		(25)			(25)		512	512			
100209738	WAKE FOREST	NC		05/05/2025		639		5			5		644	644			
100119465	ROSENBERG	TX		07/31/2023		928		29			29		957	957			
100179770	MISSOULA	MT		11/21/2024		700		(12)			(12)		688	688			
100219024	FAIRFIELD	CA		06/27/2025		656		(2)			(2)		654	654			
100253313	CAPE CANAVERAL	FL		10/30/2025		1,075		(23)			(23)		1,052	1,052			
100166330	FAIRBURN	GA		10/24/2024		541		(30)			(30)		511	511			
100188496	FORT WAYNE	IN		01/08/2025		673		(9)			(9)		664	664			
100158628	PORT CHARLOTTE	FL		07/10/2024		624		(8)			(8)		616	616			
100162941	SEAGOVILLE	TX		08/12/2024		639		(13)			(13)		626	626			
100135552	WOODSTOCK	GA		11/13/2023		402		(4)			(4)		398	398			
100206759	LACKAWAXEN	PA		04/23/2025		2,232		(69)			(69)		2,163	2,163			
100164100	WENDELL	NC		08/21/2024		580		(18)			(18)		562	562			
100078484	WESTPORT	WA		02/02/2022		1,203		(52)			(52)		1,151	1,151			
100272361	MCKINNEY	TX		01/08/2026		1,612		(48)			(48)		1,564	1,564			
100143324	WILMINGTON	DE		02/16/2024		685		(3)			(3)		682	682			
100065632	TOMS RIVER	NJ		07/28/2021		2,846		(99)			(99)		2,747	2,747			
100164538	WESLEY CHAPEL	FL		08/21/2024		550		(9)			(9)		541	541			

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100149768	SAN BERNARDINO	CA		04/26/2024		624		(30)			(30)		594	594			
100057708	SANTA ROSA BEACH	FL		06/30/2021		1,272		(46)			(46)		1,226	1,226			
100134342	PHOENIX	AZ		10/27/2023		591		(23)			(23)		568	568			
100171773	MILFORD	PA		10/17/2024		861		(7)			(7)		854	854			
100209548	PALM BEACH	FL		05/02/2025		635		(18)			(18)		617	617			
100190202	PARLIER	CA		01/21/2025		620		(1)			(1)		619	619			
100172953	YUMA	AZ		10/25/2024		1,425		(57)			(57)		1,368	1,368			
100164313	CEDAR CITY	UT		08/21/2024		644		(4)			(4)		640	640			
100202532	ROSEDALE	MD		03/21/2025		2,520		(65)			(65)		2,455	2,455			
100168362	ARLINGTON	TN		09/25/2024		598		(23)			(23)		575	575			
100219895	MADERA	CA		07/08/2025		642		(11)			(11)		631	631			
100174307	BATON ROUGE	LA		10/31/2024		738		(11)			(11)		727	727			
100119442	HAMPTON	GA		07/31/2023		833		(8)			(8)		825	825			
100192196	CORNELIUS	NC		01/31/2025		660		(11)			(11)		649	649			
100236965	ELDON	MO		09/12/2025		601		(28)			(28)		573	573			
100189356	CORRYTON	TN		01/13/2025		656		(12)			(12)		644	644			
100144240	VAN ALSTYNE	TX		03/07/2024		12,748		(62)			(62)		12,686	12,686			
100182444	FORKED RIVER	NJ		12/12/2024		657		(5)			(5)		652	652			
100218798	RANSON	WV		06/27/2025		574		(22)			(22)		552	552			
100169743	TANNERSVILLE	PA		09/30/2024		577		(21)			(21)		556	556			
100156852	PHILADELPHIA	PA		06/27/2024		522		(16)			(16)		506	506			
100152666	MAGNOLIA	TX		05/17/2024		1,248		5			5		1,253	1,253			
100272155	VISALIA	CA		01/08/2026		681		(13)			(13)		668	668			
100188539	APOLLO BEACH	FL		01/08/2025		606		(28)	1		(29)		577	577			
100168367	TYBEE ISLAND	GA		09/25/2024		608		(20)			(20)		588	588			
100162915	GARLAND	TX		08/12/2024		624		(13)			(13)		611	611			
100182562	PALM HARBOR	FL		12/12/2024		1,050		(16)			(16)		1,034	1,034			
100198246	MUSTANG	OK		02/28/2025		621		(11)			(11)		610	610			
100238422	MINNEAPOLIS	MN		09/19/2025		583		(21)			(21)		562	562			
100247254	NEW ORLEANS	LA		10/23/2025		1,008		(38)			(38)		970	970			
100238918	RIVIERA BEACH	FL		09/23/2025		579		(25)			(25)		554	554			
100115601	FRESNO	TX		07/19/2023		555		(5)			(5)		550	550			
100175968	CONCORD	NC		11/14/2024		638		(11)			(11)		627	627			
100238119	DULUTH	GA		09/15/2025		385		(18)			(18)		367	367			
100172744	BIG BEAR CITY	CA		11/21/2024		670		(2)			(2)		668	668			
100172889	ELKTON	MD		10/25/2024		667		1			1		668	668			
100186929	ATLANTIC BEACH	FL		01/07/2025		740		4			4		744	744			
100142159	KATY	TX		02/29/2024		886		(23)			(23)		863	863			
100147102	FORT MOHAVE	AZ		03/28/2024		482		(19)			(19)		463	463			
100173792	HOUSTON	TX		10/30/2024		495		(23)			(23)		472	472			
100201755	WATERBURY	CT		03/18/2025		634		(12)			(12)		622	622			
100210203	GREENSBORO	NC		05/07/2025		669		5			5		674	674			
100245233	GREENVILLE	NC		10/06/2025		594		(28)			(28)		566	566			
100144106	FRESNO	CA		03/07/2024		1,093		1			1		1,094	1,094			
100168815	MINNEOLA	FL		09/26/2024		786		(32)			(32)		754	754			
100245012	BLACKSBURG	VA		09/29/2025		1,037		(40)			(40)		997	997			
100157109	ATLANTA	GA		02/20/2025		521		(39)			(39)		482	482			
100116829	MISSION VIEJO	CA		07/20/2023		1,275		210			210		1,485	1,485			
100158616	LYNCHBURG	VA		07/10/2024		654		(10)			(10)		644	644			
100165550	REYNOLDSBURG	OH		08/29/2024		600		(18)			(18)		582	582			
100194803	WASILLA	AK		02/21/2025		677		1			1		678	678			

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100207226	BURKE	VA		04/28/2025		628		3			3		631	631			
100137589	GREELEY	CO		12/08/2023		382		(5)			(5)		377	377			
100153342	VALPARAISO	FL		05/30/2024		1,050		21			21		1,071	1,071			
100172342	WILLIS	TX		10/23/2024		760		(7)			(7)		753	753			
100186055	SUMMERVILLE	SC		01/31/2025		616		(2)			(2)		614	614			
100169243	SPICEWOOD	TX		09/27/2024		430		(20)			(20)		410	410			
100119363	PFLUGERVILLE	TX		07/31/2023		760		(2)			(2)		758	758			
100282308	SPARTANBURG	SC		02/27/2026		532		36			36		568	568			
100150678	SAINT AUGUSTINE	FL		05/06/2024		706		1			1		707	707			
100159427	PETERSBURG	VA		07/15/2024		554		(20)			(20)		534	534			
100019645	RAMSEY	NJ		07/26/2018		3,537		27			27		3,564	3,564			
100065783	BAKERSFIELD	CA		07/28/2021		1,477		(39)			(39)		1,438	1,438			
100069851	OWINGS MILLS	MD		09/01/2021		1,347		37			37		1,384	1,384			
100141689	CHARLOTTE	NC		01/30/2024		594		(26)			(26)		568	568			
100118675	JACKSONVILLE	FL		07/25/2023		593		(20)			(20)		573	573			
100076058	TAYLORSVILLE	UT		01/07/2022		1,404		(22)			(22)		1,382	1,382			
100255528	OCEAN PINES	MD		11/24/2025		677		(20)			(20)		657	657			
100119660	LAS VEGAS	NV		08/08/2023		616		(9)			(9)		607	607			
100204126	LAS VEGAS	NV		03/28/2025		620		(29)			(29)		591	591			
100154694	LAS VEGAS	NV		07/19/2024		606		(16)			(16)		590	590			
100132018	CHARLOTTE	NC		10/13/2023		741		(2)			(2)		739	739			
100170497	GROVELAND	FL		10/09/2024		622		(10)			(10)		612	612			
100236868	TONAWANDA	NY		09/12/2025		579		(21)			(21)		558	558			
100261322	LAKELAND	FL		12/08/2025		714		(25)			(25)		689	689			
100207351	ASHBURN	VA		04/29/2025		16,345		(384)			(384)		15,961	15,961			
100189359	SPRING	TX		01/14/2025		691							691	691			
100272059	KALISPELL	MT		01/08/2026		685		(14)			(14)		671	671			
100101940	NORFOLK	VA		04/14/2023		678		5			5		683	683			
100162275	WILMINGTON	NC		09/06/2024		612		(43)			(43)		569	569			
100213832	KERRVILLE	TX		05/29/2025		1,017		(4)			(4)		1,013	1,013			
100170157	WINDSOR LOCKS	CT		10/08/2024		650		(19)			(19)		631	631			
100068459	BOISE	ID		08/25/2021		6,736		(104)			(104)		6,632	6,632			
100151442	KISSIMMEE	FL		05/10/2024		3,412		(74)			(74)		3,338	3,338			
100283355	ALBUQUERQUE	NM		03/11/2026		461		(7)			(7)		454	454			
100119384	MESQUITE	TX		07/31/2023		638		(3)			(3)		635	635			
100161148	TUCSON	AZ		07/24/2024		569		(21)			(21)		548	548			
100081415	CENTERTON	AR		03/18/2022		1,360		42			42		1,402	1,402			
100171697	APPLE VALLEY	MN		10/16/2024		18,208		(383)			(383)		17,825	17,825			
100177557	YUMA	AZ		01/16/2025		689		(6)			(6)		683	683			
100138268	DENVER	CO		12/15/2023		478		(22)			(22)		456	456			
100152640	HOUSTON	TX		05/17/2024		658		(2)			(2)		656	656			
100214482	MOUNT LAUREL	NJ		06/06/2025		534		(25)			(25)		509	509			
100162800	FLOSSMOOR	IL		08/12/2024		155,053		(4,283)			(4,283)		150,770	150,770			
100173706	MERRILLVILLE	IN		10/30/2024		619		(21)			(21)		598	598			
100212656	ANNA	TX		05/29/2025		534		(25)			(25)		509	509			
100162784	BATON ROUGE	LA		08/12/2024		559		(16)			(16)		543	543			
100158891	MYRTLE BEACH	SC		07/12/2024		669		4			4		673	673			
100114993	RICHMOND	TX		07/14/2023		706		2			2		708	708			
100238397	COLUMBUS	OH		09/19/2025		12,956		(326)			(326)		12,630	12,630			
100160033	MARIETTA	GA		07/17/2024		770		(10)			(10)		760	760			
100201556	DELAND	FL		03/13/2025		382		(5)			(5)		377	377			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100202739	HENEFER	UT		03/24/2025		603		(22)			(22)		581	581			
100277382	WEST VALLEY CITY	UT		02/12/2026		41,223		(135)			(135)		41,088	41,088			
100229899	LEWES	DE		08/18/2025		1,282		(40)			(40)		1,242	1,242			
100136923	EDGEWATER	FL		11/28/2023		415		(10)			(10)		405	405			
100102081	PORT SAINT LUCIE	FL		04/14/2023		1,363		(29)			(29)		1,334	1,334			
100088280	DYER	IN		10/17/2022		756		(14)			(14)		742	742			
100199359	SAN LUIS	AZ		03/05/2025		592		(21)			(21)		571	571			
100136484	KATY	TX		11/20/2023		717		49			49		766	766			
100115927	AURORA	CO		07/20/2023		656		(17)			(17)		639	639			
100119802	POUGHKEEPSIE	NY		08/08/2023		598		(14)			(14)		584	584			
100216591	WHITE CITY	OR		06/23/2025		1,200		(20)			(20)		1,180	1,180			
100151345	RALEIGH	NC		05/10/2024		781		18			18		799	799			
100215864	SWEDESBORO	NJ		06/12/2025		565		(19)			(19)		546	546			
100166277	WOODSTOCK	GA		09/09/2024		1,034		(17)			(17)		1,017	1,017			
100129714	CAPE CORAL	FL		09/29/2023		657		(3)			(3)		654	654			
100206899	RICHMOND	TX		04/24/2025		566		(20)			(20)		546	546			
100220074	KATY	TX		07/30/2025		472		(22)			(22)		450	450			
100137108	GARLAND	TX		11/28/2023		3,388		(86)			(86)		3,302	3,302			
100238668	PALM SPRINGS	CA		09/22/2025		575		(14)			(14)		561	561			
100247109	CONCORD	NC		10/22/2025		705		(21)			(21)		684	684			
100215540	CHICAGO	IL		06/12/2025		628		(16)			(16)		612	612			
100158840	BIG BEAR CITY	CA		07/12/2024		759		(16)			(16)		743	743			
100213862	MONROVIA	IN		05/29/2025		871		42			42		913	913			
100229624	AURORA	CO		08/15/2025		552		(21)			(21)		531	531			
100067978	PINON HILLS	CA		09/23/2021		1,438		(25)			(25)		1,413	1,413			
100180737	PITTSBURGH	PA		11/26/2024		639		(23)			(23)		616	616			
100071952	SALISBURY	MD		11/19/2021		1,223		(84)			(84)		1,139	1,139			
100198278	COLUMBIA	PA		02/28/2025		931		(23)			(23)		908	908			
100191351	PALM SPRINGS	CA		01/30/2025		576		(18)			(18)		558	558			
100234795	SAINT LOUIS	MO		08/28/2025		562		(18)			(18)		544	544			
100190147	WARNER ROBINS	GA		01/21/2025		1,289		(14)			(14)		1,275	1,275			
100127586	CEDAR CITY	UT		09/08/2023		721		(1)			(1)		720	720			
100119976	GULF BREEZE	FL		08/11/2023		722		(2)			(2)		720	720			
100165326	OVIEDO	FL		08/29/2024		458		(17)			(17)		441	441			
100100770	OWINGS MILLS	MD		04/28/2023		772		(7)			(7)		765	765			
100219097	GILBERT	AZ		06/27/2025		444		(21)			(21)		423	423			
100137741	SAINT JOHN	IN		12/08/2023		761		41			41		802	802			
100164837	DAVENPORT	FL		08/26/2024		783		36			36		819	819			
100161387	CONCORD	NC		07/25/2024		3,768		(68)			(68)		3,700	3,700			
100170086	DAYTON	OH		10/08/2024		654		(20)			(20)		634	634			
100200299	SUFFERN	NY		03/07/2025		635		(26)			(26)		609	609			
100132702	LOS ANGELES	CA		11/03/2023		603		8			8		611	611			
100212127	PLYMOUTH	MA		05/22/2025		1,569		(15)			(15)		1,554	1,554			
100176618	LIVE OAK	FL		11/15/2024		646		(16)			(16)		630	630			
100110516	TUCSON	AZ		06/30/2023		869		16			16		885	885			
100169606	MILWAUKEE	WI		09/30/2024		937		(25)			(25)		912	912			
100150610	ARLINGTON	TX		05/03/2024		718		5			5		723	723			
100229230	CARTERSVILLE	GA		08/13/2025		692		(17)			(17)		675	675			
100154614	ALEXANDRIA	VA		06/14/2024		2,658		(191)			(191)		2,467	2,467			
100204728	ASHEBORO	NC		04/08/2025		753		(35)			(35)		718	718			
100156425	GILLSVILLE	GA		06/24/2024		600		(14)			(14)		586	586			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191263	LAKE HAVASU CITY	AZ		01/29/2025		642		(19)			(19)		623	623			
100185184	DANBURY	CT		12/20/2024		831		(16)			(16)		815	815			
100120029	LEHIGH ACRES	FL		08/11/2023		759		3			3		762	762			
100120035	LEHIGH ACRES	FL		08/11/2023		511		4	1		3		514	514			
100088097	BOYNTON BEACH	FL		10/25/2022		657		(23)			(23)		634	634			
100199060	DENVER	CO		02/28/2025		568		(1)			(1)		567	567			
100071958	FRIENDSWOOD	TX		11/19/2021		1,203		(149)			(149)		1,054	1,054			
100153234	FORT WORTH	TX		05/30/2024		666							666	666			
100153236	FORT WORTH	TX		05/30/2024		666							666	666			
100198535	OCEAN CITY	MD		02/28/2025		619		(24)			(24)		595	595			
100063535	LANOKA HARBOR	NJ		07/01/2021		1,214		7			7		1,221	1,221			
100071858	WEST PALM BEACH	FL		10/14/2021		2,122		(75)			(75)		2,047	2,047			
100253480	FULSHEAR	TX		10/30/2025		2,675		(115)			(115)		2,560	2,560			
100158054	CHARLOTTE	NC		07/09/2024		680		1			1		681	681			
100169184	CAPE CORAL	FL		09/27/2024		1,049		(19)			(19)		1,030	1,030			
100133625	LOCKHART	TX		10/23/2023		19,624		1,285			1,285		20,909	20,909			
100116800	PALM COAST	FL		07/20/2023		946		256			256		1,202	1,202			
100129363	KAPOLEI	HI		09/25/2023		633		(8)			(8)		625	625			
100079147	RAHWAY	NJ		02/24/2022		1,256		(18)			(18)		1,238	1,238			
100227275	ALACHUA	FL		07/31/2025		587		(26)			(26)		561	561			
100158595	HOUSTON	TX		07/10/2024		414		(8)	1		(9)		405	405			
100170258	ORLANDO	FL		10/08/2024		325		(5)			(5)		320	320			
100119904	SAN TAN VALLEY	AZ		08/10/2023		626		(33)			(33)		593	593			
100161006	MYRTLE BEACH	SC		07/24/2024		617		(16)			(16)		601	601			
100135540	PHOENIX	AZ		11/13/2023		855		67			67		922	922			
100080840	BISBEE	AZ		03/10/2022		1,259		(34)			(34)		1,225	1,225			
100172903	BALTIMORE	MD		10/25/2024		1,739		(76)			(76)		1,663	1,663			
100160159	KELLER	TX		07/17/2024		621		(18)			(18)		603	603			
100214409	TOWSON	MD		06/02/2025		689		(2)			(2)		687	687			
100283279	SACRAMENTO	CA		03/11/2026		478		(3)			(3)		475	475			
100180379	DENVER	CO		11/25/2024		708							708	708			
100119252	MANHATTAN	KS		07/31/2023		947		2			2		949	949			
100164674	SAN JOSE	CA		08/23/2024		1,269		(30)			(30)		1,239	1,239			
100067956	PORTLAND	OR		09/23/2021		1,415		(29)			(29)		1,386	1,386			
100079598	ANSONIA	CT		04/08/2022		1,470		(68)			(68)		1,402	1,402			
100160415	HOUSTON	TX		07/19/2024		646		(8)			(8)		638	638			
100226809	CHARLOTTE	NC		07/30/2025		1,422		6			6		1,428	1,428			
100071676	STOCKTON	CA		10/14/2021		2,873		(45)			(45)		2,828	2,828			
100141437	BELLEVILLE	NJ		01/30/2024		525		(21)			(21)		504	504			
100110364	IRVINE	CA		06/30/2023		782		(4)			(4)		778	778			
100091157	REPUBLIC	MO		01/31/2023		769		28			28		797	797			
100141239	HUMBLE	TX		01/30/2024		640		(12)			(12)		628	628			
100152914	LAS VEGAS	NV		05/22/2024		606		(16)			(16)		590	590			
100156458	HOLLAND	PA		06/24/2024		604		(14)			(14)		590	590			
100160143	ALBANY	OR		07/17/2024		607		(17)			(17)		590	590			
100119716	CHICAGO	IL		08/08/2023		635		(15)			(15)		620	620			
100137782	CHARLOTTE	NC		12/08/2023		941		1			1		942	942			
100153190	FORT WORTH	TX		05/30/2024		596		(3)			(3)		593	593			
100199317	LUPTON	MI		03/05/2025		638		(10)			(10)		628	628			
100181868	SEBRING	FL		12/12/2024		1,014		(18)			(18)		996	996			
100129557	SAINT AUGUSTINE	FL		09/29/2023		841		33			33		874	874			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244896	CYPRESS	TX		09/29/2025		8,045		(247)			(247)		7,798	7,798			
100221268	SPRING	TX		07/21/2025		1,375		4			4		1,379	1,379			
100214316	CLARKSVILLE	TN		06/02/2025		524		(17)			(17)		507	507			
100201105	BAYTOWN	TX		03/12/2025		613		(19)			(19)		594	594			
100152521	BELVIDERE	IL		05/17/2024		632		(6)			(6)		626	626			
100169860	KATY	TX		09/30/2024		629		(26)			(26)		603	603			
100109337	GALLATIN	TN		06/12/2023		773		(7)			(7)		766	766			
100165387	CELINA	TX		08/29/2024		1,421		(45)			(45)		1,376	1,376			
100170025	PHOENIX	AZ		11/08/2024		1,256		(58)			(58)		1,198	1,198			
100130203	TAMPA	FL		11/15/2023		567		(14)			(14)		553	553			
100152246	HARVEST	AL		05/17/2024		551		(10)			(10)		541	541			
100194300	CRESCENT CITY	CA		02/14/2025		617		(23)			(23)		594	594			
100156634	IDAHO FALLS	ID		06/24/2024		635		(8)			(8)		627	627			
100218939	CONCORD	CA		06/27/2025		586		(13)			(13)		573	573			
100158707	CLAYTON	NC		07/10/2024		638		(11)			(11)		627	627			
100084770	APPLE VALLEY	CA		08/02/2022		772		(3)			(3)		769	769			
100185397	ATHENS	AL		12/20/2024		750		18			18		768	768			
100119056	NORTH GROSVENORDALE	CT		07/27/2023		465		(20)			(20)		445	445			
100175493	SPRING	TX		12/23/2024		619		(16)			(16)		603	603			
100068340	MIAMI	FL		08/25/2021		1,388		(46)			(46)		1,342	1,342			
100061385	HENDERSONVILLE	NC		06/01/2021		991		4			4		995	995			
100182548	GEORGETOWN	TX		12/12/2024		3,715		3			3		3,718	3,718			
100115559	LAS VEGAS	NV		07/19/2023		607		(10)			(10)		597	597			
100235138	SAN ANTONIO	FL		08/28/2025		1,264		(29)			(29)		1,235	1,235			
100284919	GRAYSON	GA		03/27/2026		390		(15)			(15)		375	375			
100138658	SOUTH DAYTONA	FL		02/02/2024		462		(35)			(35)		427	427			
100282361	SALEM	MA		02/27/2026		399		(14)			(14)		385	385			
100283813	DELTONA	FL		03/16/2026		413		(9)			(9)		404	404			
100284876	ALBUQUERQUE	NM		03/27/2026		417		(13)			(13)		404	404			
100175948	WESLEY CHAPEL	FL		11/14/2024		687		3			3		690	690			
100079727	PALM DESERT	CA		04/08/2022		2,320		30			30		2,350	2,350			
100089228	EAGLE	ID		01/26/2023		964		(47)			(47)		917	917			
100162991	YAMHILL	OR		08/12/2024		675		(7)			(7)		668	668			
100172566	HOUSTON	TX		10/23/2024		990		(34)			(34)		956	956			
100216629	STATESBORO	GA		06/23/2025		600		(4)			(4)		596	596			
100149115	ROCKPORT	TX		04/22/2024		466		(13)			(13)		453	453			
100023534	LAFAYETTE HILL	PA		09/04/2018		1,443		(15)			(15)		1,428	1,428			
100160897	POTTSTOWN	PA		07/24/2024		1,073		(25)			(25)		1,048	1,048			
100211691	DENVER	CO		05/19/2025		1,048		(3)			(3)		1,045	1,045			
100204505	LUPTON	MI		04/04/2025		512		(14)			(14)		498	498			
100136661	PHILADELPHIA	PA		01/25/2024		478		(12)			(12)		466	466			
100214415	APEX	NC		06/02/2025		804		44			44		848	848			
100156598	POTTSTOWN	PA		06/24/2024		649		(7)			(7)		642	642			
100127493	ATLANTA	GA		09/08/2023		631		(2)			(2)		629	629			
100215521	HASLET	TX		06/12/2025		1,299		(5)			(5)		1,294	1,294			
100142710	OKLAHOMA CITY	OK		02/08/2024		742		6			6		748	748			
100158674	BANGOR	PA		07/10/2024		624		(7)			(7)		617	617			
100219395	ATLANTA	GA		07/07/2025		640		(23)			(23)		617	617			
100221504	LITITZ	PA		07/22/2025		1,396		1			1		1,397	1,397			
100192720	WEST CHICAGO	IL		02/10/2025		471		(16)			(16)		455	455			
100171626	NEW ORLEANS	LA		10/16/2024		462		(17)	1		(18)		444	444			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165464	FORT WORTH	TX		08/29/2024		680		(8)			(8)		672	672			
100185186	WEEKI WACHEE	FL		12/20/2024		364		(17)			(17)		347	347			
100144069	PENDERGRASS	GA		03/07/2024		663		6			6		669	669			
100201017	SOUTH OGDEN	UT		03/12/2025		672		(5)			(5)		667	667			
100189433	PEARL RIVER	LA		01/14/2025		378		(18)			(18)		360	360			
100016402	AUSTIN	TX		04/05/2018		1,524		(7)			(7)		1,517	1,517			
100253722	PLAINFIELD	IL		10/30/2025		581		(25)			(25)		556	556			
100138313	MIDLOTHIAN	VA		12/18/2023		621		(10)			(10)		611	611			
100194474	RESTON	VA		02/14/2025		959		(28)			(28)		931	931			
100160922	BIRMINGHAM	AL		07/24/2024		667		(11)			(11)		656	656			
100202890	VENICE	FL		03/24/2025		845		(30)			(30)		815	815			
100162578	LOUISVILLE	KY		08/12/2024		983		(20)			(20)		963	963			
100129684	POCATELLO	ID		09/29/2023		627		(3)			(3)		624	624			
100131748	ORANGE BEACH	AL		10/06/2023		829		51			51		880	880			
100114989	CHARLOTTE	NC		07/14/2023		53,088		(616)			(616)		52,472	52,472			
100151391	INDIANAPOLIS	IN		05/10/2024		623		(16)			(16)		607	607			
100151392	INDIANAPOLIS	IN		05/10/2024		623		(16)			(16)		607	607			
100181460	SAN ANTONIO	TX		01/09/2025		457		(21)			(21)		436	436			
100211669	PARMA	ID		05/19/2025		724		(9)			(9)		715	715			
100211480	BUCKEYE	AZ		05/16/2025		600		(15)			(15)		585	585			
100229888	CHARLOTTE	NC		08/18/2025		584		(24)			(24)		560	560			
100254619	SALISBURY	MD		11/10/2025		693							693	693			
100258274	MIDLOTHIAN	VA		12/05/2025		592		(10)			(10)		582	582			
100186985	DAVENPORT	FL		01/07/2025		681		(5)			(5)		676	676			
100150735	LAWRENCEVILLE	GA		05/06/2024		626		(15)			(15)		611	611			
100153170	HOUSTON	TX		05/30/2024		622		(11)			(11)		611	611			
100115492	POOLER	GA		07/17/2023		431		2			2		433	433			
100103305	GAINESVILLE	GA		04/27/2023		655		(12)			(12)		643	643			
100253179	DELAWARE	OH		10/30/2025		772		(30)			(30)		742	742			
100119290	AUSTIN	TX		07/31/2023		811		14			14		825	825			
100219388	SAINT PETERSBURG	FL		07/07/2025		710		(25)			(25)		685	685			
100168574	SCHERTZ	TX		09/25/2024		702		(8)			(8)		694	694			
100142155	EULESS	TX		02/29/2024		629		(13)			(13)		616	616			
100268327	DOWNINGTOWN	PA		12/29/2025		670		(14)			(14)		656	656			
100228893	NEWNAN	GA		08/12/2025		2,302		(80)			(80)		2,222	2,222			
100171926	MIDLAND	TX		10/17/2024		783		(6)			(6)		777	777			
100179439	CHESAPEAKE	VA		11/21/2024		1,366		33			33		1,399	1,399			
100214823	VALDOSTA	GA		06/11/2025		621		(11)			(11)		610	610			
100230132	VICTORVILLE	CA		08/25/2025		520		(16)			(16)		504	504			
100161453	PFLUGERVILLE	TX		07/30/2024		629		(22)			(22)		607	607			
100116108	KATY	TX		07/20/2023		1,169		17			17		1,186	1,186			
100219191	TOBYHANNA	PA		06/27/2025		1,228		(34)			(34)		1,194	1,194			
100219709	MAPLETON	UT		07/07/2025		756		(16)			(16)		740	740			
100087498	PASADENA	MD		10/25/2022		943		60			60		1,003	1,003			
100150645	MANHEIM	PA		05/06/2024		617		(16)			(16)		601	601			
100070507	MECHANICSVILLE	VA		09/23/2021		1,313		(31)			(31)		1,282	1,282			
100181222	ANTIOCH	TN		12/06/2024		445		5			5		450	450			
100143272	EVERMAN	TX		02/16/2024		622		(2)			(2)		620	620			
100116283	CHAMPIONS GATE	FL		07/20/2023		730		(47)			(47)		683	683			
100182618	ASHEVILLE	NC		12/12/2024		650		(15)			(15)		635	635			
100272984	SAINT CLAIR SHORES	MI		01/15/2026		554		(23)			(23)		531	531			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193001	HAWLEY	PA		02/10/2025		510		(17)			(17)		493	493			
100153371	WYLIE	TX		05/30/2024		619		(3)			(3)		616	616			
100065421	FRISCO	TX		07/28/2021		1,387		(32)			(32)		1,355	1,355			
100162722	ALBANY	OR		08/12/2024		130,616		(3,190)			(3,190)		127,426	127,426			
100079111	HOLLYWOOD	FL		02/24/2022		1,281		(16)			(16)		1,265	1,265			
100103708	OKLAHOMA CITY	OK		05/08/2023		742		(15)			(15)		727	727			
100186939	CONCORD	NC		01/07/2025		708		(1)			(1)		707	707			
100189298	CHAMPLIN	MN		01/13/2025		27,647		(692)			(692)		26,955	26,955			
100148050	JACKSON	MI		04/10/2024		932		(1)			(1)		931	931			
100151302	MYRTLE BEACH	SC		05/10/2024		861		32			32		893	893			
100195102	GLASTONBURY	CT		02/24/2025		2,502		(29)			(29)		2,473	2,473			
100215587	GEORGETOWN	SC		06/12/2025		586		(17)			(17)		569	569			
100138845	RICHMOND	VA		12/21/2023		633		(15)			(15)		618	618			
100166248	LAKEVILLE	MN		09/09/2024		1,669		32			32		1,701	1,701			
100255851	NORTH MYRTLE BEACH	SC		11/24/2025		598		(27)			(27)		571	571			
100150749	MCKINNEY	TX		05/06/2024		639		(14)			(14)		625	625			
100203232	FORT MYERS	FL		03/27/2025		2,222		(90)			(90)		2,132	2,132			
100138170	PHILADELPHIA	PA		12/14/2023		2,010		24			24		2,034	2,034			
100141772	CINNAMINSON	NJ		01/30/2024		345		(8)			(8)		337	337			
100221015	MECHANICSVILLE	VA		07/18/2025		7,139		(253)			(253)		6,886	6,886			
100261385	LAKEWOOD	OH		12/08/2025		604		(13)			(13)		591	591			
100091599	BRYAN	TX		03/07/2023		358		(18)			(18)		340	340			
100213880	LA VERGNE	TN		05/29/2025		509		(24)			(24)		485	485			
100254546	ALLENTOWN	PA		11/07/2025		631		(16)			(16)		615	615			
100158715	WINTER HAVEN	FL		07/10/2024		610		(12)			(12)		598	598			
100203367	KYLE	TX		03/27/2025		625		(22)			(22)		603	603			
100156482	WHITESTOWN	IN		06/24/2024		678		(3)			(3)		675	675			
100195097	FAYETTEVILLE	AR		02/24/2025		702		(10)			(10)		692	692			
100235926	CHESTERFIELD	MI		09/04/2025		32,998		(1,201)			(1,201)		31,797	31,797			
100227195	PRINCETON	TX		07/30/2025		645		(15)			(15)		630	630			
100169463	NEWARK	DE		09/30/2024		2,759		(78)			(78)		2,681	2,681			
100133652	AUSTIN	TX		10/23/2023		2,179		28			28		2,207	2,207			
100076440	WEST SACRAMENTO	CA		12/23/2021		4,426		(24)			(24)		4,402	4,402			
100255749	MCKINNEY	TX		11/24/2025		705		(13)			(13)		692	692			
100268514	LA PORTE	IN		12/29/2025		773		(19)			(19)		754	754			
100283244	MCKINNEY	TX		03/09/2026		1,660		(18)			(18)		1,642	1,642			
100207034	FORT MYERS	FL		04/24/2025		731		(26)			(26)		705	705			
100268739	CHARLOTTE	NC		12/29/2025		639		(18)			(18)		621	621			
100067601	BALTIMORE	MD		09/23/2021		1,282		(38)			(38)		1,244	1,244			
100135475	MYRTLE BEACH	SC		11/13/2023		770		61			61		831	831			
100164619	MOORE	SC		08/21/2024		386		(1)			(1)		385	385			
100091251	LAKEWOOD	WA		01/31/2023		673		(21)			(21)		652	652			
100247032	LA GRANGE	NC		10/22/2025		643		(17)			(17)		626	626			
100147752	CROWLEY	TX		04/08/2024		1,855		(45)			(45)		1,810	1,810			
100071927	NEW BRAUNFELS	TX		11/19/2021		876		(59)			(59)		817	817			
100283286	CHARLOTTE	NC		03/11/2026		479		(2)			(2)		477	477			
100186393	WYLIE	TX		12/30/2024		2,918		(8)			(8)		2,910	2,910			
100179964	LITTLE RIVER	SC		11/25/2024		635		(12)			(12)		623	623			
100155998	ORLANDO	FL		06/18/2024		564		(21)			(21)		543	543			
100139474	WETHERSFIELD	CT		12/28/2023		590		1			1		591	591			
100201010	MOBILE	AL		03/12/2025		828		86			86		914	914			

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100148404	COLLEGE STATION	TX		04/12/2024		804		31			31		835	835			
100149621	MELISSA	TX		04/26/2024		662		(13)			(13)		649	649			
100198304	KENNESAW	GA		02/28/2025		618		(15)			(15)		603	603			
100151614	ATLANTA	GA		05/10/2024		668		(4)			(4)		664	664			
100173232	CHARLOTTE	NC		10/30/2024		796		10			10		806	806			
100190004	HUNTSVILLE	AL		01/21/2025		755		37			37		792	792			
100136306	KATY	TX		11/20/2023		1,332		23			23		1,355	1,355			
100138312	RALEIGH	NC		12/18/2023		616		(7)			(7)		609	609			
100078049	DETROIT	MI		01/21/2022		1,101		(12)			(12)		1,089	1,089			
100277252	FORT WORTH	TX		02/10/2026		616		(11)			(11)		605	605			
100177286	MONROE TOWNSHIP	NJ		01/16/2025		621		(10)			(10)		611	611			
100077972	SIMI VALLEY	CA		02/18/2022		1,289		(32)			(32)		1,257	1,257			
100198276	SILOAM SPRINGS	AR		02/28/2025		577		(22)			(22)		555	555			
100107780	FOLEY	AL		05/19/2023		917		53			53		970	970			
100158120	KYLE	TX		07/09/2024		1,101		(12)			(12)		1,089	1,089			
100141664	HOUSTON	TX		01/30/2024		383		(27)			(27)		356	356			
100127524	BLOOMINGDALE	GA		09/08/2023		879		40			40		919	919			
100118898	VANDALIA	OH		08/30/2023		3,741		(156)			(156)		3,585	3,585			
100129438	NAPLES	FL		09/29/2023		1,612		(18)			(18)		1,594	1,594			
100140880	ASHEVILLE	NC		01/25/2024		3,773		(77)			(77)		3,696	3,696			
100172870	EAST POINT	GA		10/25/2024		1,492		(95)			(95)		1,397	1,397			
100186451	BRISTOL	CT		12/30/2024		700		(11)			(11)		689	689			
100192337	ORLANDO	FL		02/05/2025		586		(16)			(16)		570	570			
100167885	DALLAS	TX		09/20/2024		664		(37)			(37)		627	627			
100268994	BURLESON	TX		12/29/2025		566		(27)			(27)		539	539			
100148743	FRANKLIN PARK	NJ		04/17/2024		2,206		(52)			(52)		2,154	2,154			
100284028	POMPANO BEACH	FL		03/24/2026		575		(22)			(22)		553	553			
100067428	FORT MYERS	FL		09/23/2021		1,261		(36)			(36)		1,225	1,225			
100117231	FORT WORTH	TX		07/20/2023		980		325			325		1,305	1,305			
100175988	FORNEY	TX		11/14/2024		1,889		(4)			(4)		1,885	1,885			
100143156	KATY	TX		02/16/2024		749		(6)			(6)		743	743			
100136368	FOLEY	AL		11/20/2023		2,104		139			139		2,243	2,243			
100148461	BRIDGEPORT	PA		04/12/2024		1,069		58			58		1,127	1,127			
100080419	BELLAIRE	TX		04/14/2022		1,403		(57)			(57)		1,346	1,346			
100272905	WEST WARDSBORO	VT		01/15/2026		602		(21)			(21)		581	581			
100228531	KERNERSVILLE	NC		08/11/2025		8,642		(185)			(185)		8,457	8,457			
100214837	LATHAM	NY		06/11/2025		678		27			27		705	705			
100065459	LOS ANGELES	CA		07/28/2021		1,415		(20)			(20)		1,395	1,395			
100235376	TAMPA	FL		08/29/2025		557		(6)			(6)		551	551			
100169455	CAPE CORAL	FL		09/30/2024		571		(27)			(27)		544	544			
100147888	PINGREE GROVE	IL		04/08/2024		837		40			40		877	877			
100219892	MELISSA	TX		07/08/2025		632		(10)			(10)		622	622			
100268997	NAPERVILLE	IL		12/29/2025		639		(15)			(15)		624	624			
100283427	DELTONA	FL		03/11/2026		429		(14)			(14)		415	415			
100257299	PEABODY	MA		11/26/2025		449		(26)			(26)		423	423			
100267268	GOLDSBORO	NC		12/24/2025		539		(26)			(26)		513	513			
100282270	MCKINNEY	TX		02/27/2026		544		(22)			(22)		522	522			
100282345	MCKINNEY	TX		02/27/2026		544		(22)			(22)		522	522			
100076402	MIAMI	FL		12/23/2021		1,297		(81)			(81)		1,216	1,216			
100101887	FORT LAUDERDALE	FL		04/06/2023		468		(26)			(26)		442	442			
100205800	RICHMOND	TX		04/14/2025		1,302		(27)			(27)		1,275	1,275			

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100152250	WILMINGTON	NC		05/17/2024		11,612		(137)			(137)		11,475	11,475			
100132061	DAWSONVILLE	GA		10/13/2023		2,594		(4)			(4)		2,590	2,590			
100235302	HIGHTSTOWN	NJ		08/29/2025		514		(24)			(24)		490	490			
100065516	ROUND ROCK	TX		07/28/2021		1,427		(32)			(32)		1,395	1,395			
100132092	MARIETTA	GA		10/13/2023		705		3			3		708	708			
100201311	WEST PARK	FL		03/12/2025		407		(11)			(11)		396	396			
100258267	JACKSONVILLE	FL		12/05/2025		692		11			11		703	703			
100186017	PORT ORANGE	FL		12/27/2024		574		(15)			(15)		559	559			
100219900	FORT WAYNE	IN		07/08/2025		1,123		(22)			(22)		1,101	1,101			
100164488	RICHMOND	VA		08/21/2024		783		(14)			(14)		769	769			
100244651	GAYLORD	MI		09/29/2025		631		(25)			(25)		606	606			
100152539	HAMILTON TOWNSHIP	NJ		05/17/2024		1,402		(39)			(39)		1,363	1,363			
100205821	DENVER	CO		04/14/2025		2,562		(52)			(52)		2,510	2,510			
100165024	CLE ELUM	WA		08/28/2024		616		(23)			(23)		593	593			
100115716	HALLANDALE BEACH	FL		07/20/2023		441		(12)			(12)		429	429			
100019621	DEERFIELD	IL		07/26/2018		1,408		(17)			(17)		1,391	1,391			
100110299	WHITE HALL	MD		06/30/2023		5,527		(71)			(71)		5,456	5,456			
100247486	BLOOMFIELD HILLS	MI		11/26/2025		1,609		(76)			(76)		1,533	1,533			
100152522	GREENSBORO	NC		05/17/2024		669		3			3		672	672			
100150729	MISSOURI CITY	TX		05/06/2024		612		(17)			(17)		595	595			
100247054	NEWNAN	GA		10/22/2025		657		(21)			(21)		636	636			
100182104	PHILADELPHIA	PA		12/12/2024		694		5			5		699	699			
100142709	OKLAHOMA CITY	OK		02/08/2024		739		6			6		745	745			
100129451	BELTON	MO		09/29/2023		486		(2)	1		(3)		483	483			
100186672	FLOWERY BRANCH	GA		12/30/2024		2,043		35			35		2,078	2,078			
100205820	PORT SAINT JOE	FL		04/14/2025		8,110		(192)			(192)		7,918	7,918			
100235904	LAWRENCE	KS		09/04/2025		578		(24)			(24)		554	554			
100235998	DUNLAP	TN		09/04/2025		577		(23)			(23)		554	554			
100151300	OKLAHOMA CITY	OK		05/10/2024		793		36			36		829	829			
100157442	SEMINOLE	FL		02/20/2025		601		5			5		606	606			
100226885	NORRISTOWN	PA		07/30/2025		587		(19)			(19)		568	568			
100147583	NIXA	MO		04/04/2024		613		(8)			(8)		605	605			
100147585	NIXA	MO		04/04/2024		613		(8)			(8)		605	605			
100154685	ABERDEEN	WA		07/19/2024		632		(4)			(4)		628	628			
100200181	OSAGE BEACH	MO		03/07/2025		519		(13)			(13)		506	506			
100229288	EL PASO	TX		08/14/2025		583		(2)			(2)		581	581			
100264969	WASHINGTON	DC		12/17/2025		652		(9)			(9)		643	643			
100253688	TONEY	AL		10/30/2025		667		(16)			(16)		651	651			
100190179	MOORE	SC		01/21/2025		640		(1)			(1)		639	639			
100089292	LONG BEACH	CA		01/26/2023		603		(22)			(22)		581	581			
100228630	GRANGER	IN		08/11/2025		615		(19)			(19)		596	596			
100162546	SEATTLE	WA		08/12/2024		589		(5)			(5)		584	584			
100188634	LEHIGH ACRES	FL		02/10/2025		610		(11)			(11)		599	599			
100197088	HERRIMAN	UT		02/25/2025		1,158		(21)			(21)		1,137	1,137			
100254632	COLUMBUS	GA		11/10/2025		604		(20)			(20)		584	584			
100182367	EDGEWATER	FL		12/12/2024		652		(5)			(5)		647	647			
100164981	OCRACOKE	NC		08/28/2024		672		(26)			(26)		646	646			
100067076	RIALTO	CA		08/02/2021		1,732		37			37		1,769	1,769			
100202897	HOUSTON	TX		03/24/2025		794		62			62		856	856			
100228723	TUCSON	AZ		08/11/2025		618		(8)			(8)		610	610			
100236002	MEMPHIS	TN		09/04/2025		622		(12)			(12)		610	610			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148434	FLORESVILLE	TX		04/12/2024		814		57			57		871	871			
100136412	JAMESTOWN	TN		11/20/2023		360							360	360			
100283698	TOMS RIVER	NJ		03/13/2026		328		(16)			(16)		312	312			
100245419	WILMINGTON	NC		10/06/2025		553		(22)			(22)		531	531			
100169439	WINDSOR	CO		09/30/2024		664		(9)			(9)		655	655			
100156093	HIALEAH	FL		06/18/2024		514		(16)			(16)		498	498			
100229276	WOODBURY	MN		08/14/2025		578		(9)			(9)		569	569			
100153341	GREENVILLE	SC		05/30/2024		1,194		(11)			(11)		1,183	1,183			
100173524	BUCKEYE	AZ		10/29/2024		566		(26)			(26)		540	540			
100273024	ALBRIGHTSVILLE	PA		01/15/2026		684		20			20		704	704			
100170297	INDIANAPOLIS	IN		10/08/2024		602		(17)			(17)		585	585			
100227032	CHULA VISTA	CA		07/30/2025		2,097		124			124		2,221	2,221			
100175069	HOUSTON	TX		11/05/2024		548		(25)			(25)		523	523			
100238428	PORT CLINTON	OH		09/19/2025		637		(12)			(12)		625	625			
100254283	SUFFOLK	VA		11/06/2025		704		(25)			(25)		679	679			
100198291	LAWRENCEVILLE	GA		02/28/2025		3,046		(88)			(88)		2,958	2,958			
100143254	BEAUFORT	SC		02/16/2024		617		2			2		619	619			
100226957	FARGO	ND		07/30/2025		743		(21)			(21)		722	722			
100213951	SANFORD	NC		05/29/2025		737		30			30		767	767			
100119521	HOUSTON	TX		07/28/2023		1,048		(8)			(8)		1,040	1,040			
100135493	ROSHARON	TX		11/13/2023		509		73	1		72		581	581			
100060148	FORT LAUDERDALE	FL		06/25/2021		1,379		(44)			(44)		1,335	1,335			
100060197	BALTIMORE	MD		06/25/2021		1,410		(28)			(28)		1,382	1,382			
100171514	FARMERSVILLE	TX		10/16/2024		1,538		(29)			(29)		1,509	1,509			
100220459	WILMINGTON	NC		07/15/2025		1,198		(38)			(38)		1,160	1,160			
100115738	TULARE	CA		07/20/2023		661		(22)			(22)		639	639			
100189739	GRANTS PASS	OR		01/21/2025		563		(9)			(9)		554	554			
100245642	OCALA	FL		10/06/2025		555		(23)			(23)		532	532			
100160970	MESQUITE	TX		07/24/2024		607		(14)			(14)		593	593			
100192858	RINGGOLD	GA		02/10/2025		770		(11)			(11)		759	759			
100140881	ALBUQUERQUE	NM		01/25/2024		500		(18)			(18)		482	482			
100182164	ROANOKE	VA		12/12/2024		591		(15)			(15)		576	576			
100137046	BEAUFORT	SC		11/28/2023		611		2			2		613	613			
100261285	AVONDALE	AZ		12/05/2025		643		(16)			(16)		627	627			
100175876	WILLIAMSTOWN	NJ		11/12/2024		648							648	648			
100151330	WEEKI WACHEE	FL		05/10/2024		2,414		(58)			(58)		2,356	2,356			
100244438	PALATINE	IL		09/29/2025		595		(24)			(24)		571	571			
100203497	KENNESAW	GA		03/26/2025		648		(19)			(19)		629	629			
100215879	OMAHA	NE		06/12/2025		791		(16)			(16)		775	775			
100212648	KATY	TX		05/29/2025		396							396	396			
100140039	LONGVIEW	WA		01/09/2024		650		(13)			(13)		637	637			
100127584	MESQUITE	TX		09/08/2023		199		2			2		201	201			
100163061	NORTH LAS VEGAS	NV		08/13/2024		1,244		(15)			(15)		1,229	1,229			
100131676	NASHVILLE	TN		10/06/2023		5,032		156			156		5,188	5,188			
100235116	STREAMWOOD	IL		08/28/2025		627		(13)			(13)		614	614			
100219707	MAPLETON	UT		07/07/2025		767		(16)			(16)		751	751			
100235071	COLUMBUS	OH		08/28/2025		4,534		(72)			(72)		4,462	4,462			
100169051	GRAHAM	NC		09/27/2024		614		(23)			(23)		591	591			
100245493	BOSTON	GA		10/06/2025		607		(22)			(22)		585	585			
100235682	ALBUQUERQUE	NM		08/29/2025		902		(15)			(15)		887	887			
100218472	LAS VEGAS	NV		06/27/2025		544		(22)			(22)		522	522			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188950	LAS VEGAS	NV		01/09/2025		131		(6)			(6)		125	125			
100156088	FLOWERY BRANCH	GA		06/18/2024		1,868		(93)			(93)		1,775	1,775			
100175044	HARVEST	AL		11/05/2024		609		(17)			(17)		592	592			
100244401	MEREDITH	NH		09/29/2025		1,194		(48)			(48)		1,146	1,146			
100202019	NORTH LAS VEGAS	NV		03/18/2025		644		(1)			(1)		643	643			
5.00006E+11	GELEEN	NLD		01/29/2025		24							24		(24)		(24)
5.00006E+11	RIJSWIJK	NLD		03/31/2025		25							25		(25)		(25)
5.00006E+11	MAASSLUIS	NLD		04/30/2025		25							25		(25)		(25)
5.00006E+11	DRACHTEN	NLD		07/31/2025		24							24		(24)		(24)
5.00008E+11	OIRSCHOT	NLD		02/25/2026		6,187						130	6,317	6,191	(125)		(125)
100161123	JASPER	GA		07/24/2024		2,364		(72)			(72)		2,292	2,292			
100143489	DENVER	CO		02/21/2024		526		(29)			(29)		497	497			
100114620	SAINT PAUL	MN		06/29/2023		542		(24)			(24)		518	518			
100081453	LAVEEN	AZ		03/18/2022		1,472		54			54		1,526	1,526			
100238229	RANSON	WV		09/18/2025		1,226		(10)			(10)		1,216	1,216			
100117954	WINTER HAVEN	FL		07/20/2023		895		205			205		1,100	1,100			
100212715	GALVESTON	TX		05/28/2025		671		(19)			(19)		652	652			
100186748	FRANKLIN	TN		12/31/2024		620		(23)			(23)		597	597			
100168368	DAVENPORT	FL		09/25/2024		1,383		29			29		1,412	1,412			
100177179	WESTLAND	MI		01/16/2025		688		(32)			(32)		656	656			
100169828	KISSIMMEE	FL		09/30/2024		628		(23)			(23)		605	605			
100065613	CINCINNATI	OH		07/28/2021		1,271		(47)			(47)		1,224	1,224			
100194683	ROYCE CITY	TX		02/21/2025		5,761		48			48		5,809	5,809			
100234974	DALTON	GA		08/28/2025		636		(8)			(8)		628	628			
100234975	DALTON	GA		08/28/2025		636		(8)			(8)		628	628			
100272408	DOUGLASVILLE	GA		01/08/2026		542		(23)			(23)		519	519			
100162621	KATY	TX		08/12/2024		762		21			21		783	783			
100179801	LEMONT	IL		11/21/2024		705		(19)			(19)		686	686			
100209661	TURLOCK	CA		05/02/2025		624		(22)			(22)		602	602			
100204846	TOANO	VA		04/09/2025		558		(16)			(16)		542	542			
100110120	CHATTAHOOCHEE HILLS	GA		06/23/2023		722		(3)			(3)		719	719			
100170202	HOUSTON	TX		10/08/2024		774		1			1		775	775			
100133681	BELMONT	NC		10/23/2023		8		(1)	1		(2)		6	6			
100103416	FRESNO	CA		06/16/2023		247		(12)			(12)		235	235			
100135438	PELL CITY	AL		11/13/2023		577							577	577			
100143336	PALMETTO	FL		02/16/2024		677		(1)			(1)		676	676			
100207407	PALM BAY	FL		04/29/2025		584		(15)			(15)		569	569			
100192836	FORT PIERCE	FL		02/10/2025		623							623	623			
100179696	WINCHESTER	VA		11/21/2024		721		13			13		734	734			
100136518	SURFSIDE BEACH	SC		11/20/2023		703		4			4		707	707			
100234907	RUSSELLVILLE	MO		08/28/2025		573		(12)			(12)		561	561			
100135400	OCEAN ISLE BEACH	NC		11/13/2023		979		61			61		1,040	1,040			
100152208	KATY	TX		05/17/2024		615		(11)			(11)		604	604			
100083513	MIAMI	FL		06/06/2022		770		(62)			(62)		708	708			
100282296	CLAY	MI		02/27/2026		844		(20)			(20)		824	824			
100186974	GREENSBORO	NC		01/07/2025		417		(7)			(7)		410	410			
100147974	ARDEN HILLS	MN		04/08/2024		607		(12)			(12)		595	595			
100265218	NORWALK	CT		12/19/2025		1,598		(64)			(64)		1,534	1,534			
100175183	KISSIMMEE	FL		11/05/2024		725		(17)			(17)		708	708			
100219319	FAIRFIELD	OH		06/30/2025		879		(27)			(27)		852	852			
100134477	PARKVILLE	MD		10/30/2023		582		(13)			(13)		569	569			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137547	PFLUGERVILLE	TX		12/08/2023		413		1	1				413	413			
100206352	DINUBA	CA		04/17/2025		1,614		(61)			(61)		1,553	1,553			
100228258	LEHIGHTON	PA		08/11/2025		598		(9)			(9)		589	589			
100255641	SALEM	OR		11/24/2025		543		(16)			(16)		527	527			
100236805	CAPE CORAL	FL		09/12/2025		541		(14)			(14)		527	527			
100103794	WALDORF	MD		05/10/2023		411		(12)			(12)		399	399			
100158897	BOLIVIA	NC		07/12/2024		755		29			29		784	784			
100246767	BRIDGEWATER	CT		10/15/2025		503		(13)			(13)		490	490			
100116329	LONGVIEW	WA		07/20/2023		920		301			301		1,221	1,221			
100135346	ROYSE CITY	TX		11/13/2023		619		(3)			(3)		616	616			
100140368	ATLANTA	GA		01/18/2024		585		(17)			(17)		568	568			
100142633	ATLANTA	GA		02/08/2024		584		(16)			(16)		568	568			
100136936	STANARDSVILLE	VA		11/28/2023		605		8			8		613	613			
100088172	FORT PIERCE	FL		10/25/2022		926		(14)			(14)		912	912			
100116542	WACO	TX		07/20/2023		5,246		1,720			1,720		6,966	6,966			
100141771	DELRAN	NJ		01/30/2024		472		(13)			(13)		459	459			
100157377	KISSIMMEE	FL		02/20/2025		637		16			16		653	653			
100206415	EUREKA	CA		05/22/2025		575		(11)			(11)		564	564			
100137546	WEST PALM BEACH	FL		12/08/2023		1,631		(22)			(22)		1,609	1,609			
100228276	LITITZ	PA		08/11/2025		378		(13)			(13)		365	365			
100129840	LAWRENCEVILLE	GA		09/27/2023		826		(11)			(11)		815	815			
100206081	WARREN	MI		05/16/2025		561		(10)			(10)		551	551			
100174083	TALENT	OR		10/31/2024		611		(24)			(24)		587	587			
100221164	AURORA	IL		07/21/2025		626		(6)			(6)		620	620			
100169286	BALTIMORE	MD		09/27/2024		509		(24)			(24)		485	485			
100110350	BOULDER	CO		06/30/2023		16,493		18			18		16,511	16,511			
100120111	AZLE	TX		08/11/2023		901		49			49		950	950			
100156495	COMMERCE	GA		06/24/2024		582		(14)			(14)		568	568			
100253106	WILLOW	AK		10/30/2025		596		(16)			(16)		580	580			
100218598	BAKERSFIELD	CA		06/27/2025		636		(4)			(4)		632	632			
100174666	LYNDHURST	OH		10/31/2024		510		(25)			(25)		485	485			
100227048	MOORESVILLE	NC		07/30/2025		523		(18)			(18)		505	505			
100195492	DALLAS	NC		02/24/2025		1,736		117			117		1,853	1,853			
100199072	GALLATIN	TN		02/28/2025		637							637	637			
100074456	SAN ANTONIO	TX		12/02/2021		1,164		(93)			(93)		1,071	1,071			
100080190	PONTE VEDRA BEACH	FL		02/25/2022		1,155		(20)			(20)		1,135	1,135			
100060055	SAN TAN VALLEY	AZ		06/25/2021		1,389		(34)			(34)		1,355	1,355			
100271824	WHITTIER	NC		12/30/2025		2,133		(59)			(59)		2,074	2,074			
100128234	LAS VEGAS	NV		09/14/2023		675		(21)			(21)		654	654			
100246246	GLENNS FERRY	ID		10/08/2025		725		(33)			(33)		692	692			
100057863	MEDFORD	OR		06/30/2021		1,441		(30)			(30)		1,411	1,411			
100110541	PRESCOTT	AZ		06/30/2023		706		(13)			(13)		693	693			
100129638	LYNCHBURG	VA		09/29/2023		633		(13)			(13)		620	620			
100170079	OLATHE	KS		10/08/2024		706		(21)			(21)		685	685			
100141944	KATY	TX		02/29/2024		11,198		(757)			(757)		10,441	10,441			
100161341	CONROE	TX		07/25/2024		649		(11)			(11)		638	638			
100158000	READING	PA		07/09/2024		613		(18)			(18)		595	595			
100203562	CITRUS SPRINGS	FL		03/26/2025		731		18			18		749	749			
100076779	STAFFORD	VA		12/27/2021		1,242		(46)			(46)		1,196	1,196			
100228650	TODD	PA		08/11/2025		799		(21)			(21)		778	778			
100134805	HOUSTON	TX		10/30/2023		612		4			4		616	616			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221065	PORT ANGELES	WA		07/18/2025		525		(20)			(20)		505	505			
100170109	CHESTERBROOK	PA		10/08/2024		691		(17)			(17)		674	674			
100238459	PORTSMOUTH	VA		09/19/2025		564		(21)			(21)		543	543			
100158625	CROWLEY	TX		07/10/2024		596		(15)			(15)		581	581			
100148854	FORNEY	TX		04/17/2024		56,936		(1,201)			(1,201)		55,735	55,735			
100200640	LITTLE ROCK	AR		03/11/2025		1,709		(31)			(31)		1,678	1,678			
100148830	CAPE CORAL	FL		04/17/2024		1,324		(57)			(57)		1,267	1,267			
100206333	SAINT PETERSBURG	FL		04/17/2025		478		(2)			(2)		476	476			
100119545	MEBANE	NC		07/28/2023		954		34			34		988	988			
100283275	CHARLES TOWN	WV		03/11/2026		480		6			6		486	486			
100192736	PEARLAND	TX		02/10/2025		730		(11)			(11)		719	719			
100171817	MESQUITE	TX		10/17/2024		607		(22)			(22)		585	585			
100168569	CRESTLINE	CA		09/25/2024		721		(15)			(15)		706	706			
100226727	GREEN VALLEY	AZ		07/30/2025		618		(11)			(11)		607	607			
100212702	EWING	NJ		05/28/2025		567		(25)			(25)		542	542			
100126424	FISHERVILLE	KY		08/30/2023		837		(22)			(22)		815	815			
100195093	ANTIOCH	TN		02/24/2025		524		(22)			(22)		502	502			
100193093	FAYETTEVILLE	AR		02/10/2025		812		86			86		898	898			
100158879	PORT O CONNOR	TX		07/12/2024		550		(21)			(21)		529	529			
100170262	FLINT	TX		10/08/2024		550		(19)			(19)		531	531			
100205752	KISSIMMEE	FL		04/14/2025		691		(28)			(28)		663	663			
100209408	SURF CITY	NC		04/29/2025		579		(24)			(24)		555	555			
100148102	HASLET	TX		04/10/2024		614		(16)			(16)		598	598			
100081195	DUNNELLON	FL		03/18/2022		1,307		42			42		1,349	1,349			
100153385	PORT CHARLOTTE	FL		05/29/2024		611		(2)			(2)		609	609			
100221089	TABIONA	UT		07/18/2025		656		5			5		661	661			
100088111	POMPANO BEACH	FL		10/25/2022		641		(12)			(12)		629	629			
100102812	OCALA	FL		06/22/2023		483		(26)			(26)		457	457			
100147710	DENVER	CO		04/05/2024		539		(18)			(18)		521	521			
100151339	RALEIGH	NC		05/10/2024		758		16			16		774	774			
100284610	INWOOD	WV		03/26/2026		642		(24)			(24)		618	618			
100234956	CASA GRANDE	AZ		08/28/2025		591		(7)			(7)		584	584			
100129607	FOLEY	AL		09/29/2023		2,209		43			43		2,252	2,252			
100135092	MYRTLE BEACH	SC		11/01/2023		34,649		2,103			2,103		36,752	36,752			
100228238	INDEPENDENCE	OH		08/11/2025		564		(8)			(8)		556	556			
100229343	OCALA	FL		08/14/2025		563		(7)			(7)		556	556			
100131817	VIRGINIA BEACH	VA		10/06/2023		638		(8)			(8)		630	630			
100160161	BLOOMINGDALE	GA		07/17/2024		18,662		(252)			(252)		18,410	18,410			
100133696	DACULA	GA		10/23/2023		2,651		(1)			(1)		2,650	2,650			
100236849	MURPHY	NC		09/12/2025		586		(20)			(20)		566	566			
100261512	STANFIELD	NC		12/12/2025		771		(35)			(35)		736	736			
100091259	JOSHUA TREE	CA		01/31/2023		556		(30)			(30)		526	526			
100203441	KANSAS CITY	MO		03/27/2025		601		(20)			(20)		581	581			
100203088	PHILADELPHIA	PA		04/25/2025		594		(13)			(13)		581	581			
100215367	AMBLER	PA		06/12/2025		598		(17)			(17)		581	581			
100150680	PRINCETON	TX		05/06/2024		623		(16)			(16)		607	607			
100062042	HINESVILLE	GA		07/01/2021		1,934		(22)			(22)		1,912	1,912			
100220863	OCALA	FL		07/18/2025		687		6			6		693	693			
100201187	CLARKSVILLE	TN		03/12/2025		553		(21)			(21)		532	532			
100205931	PARRISH	FL		04/15/2025		601		(16)			(16)		585	585			
100202100	FRONT ROYAL	VA		03/18/2025		659		(22)			(22)		637	637			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129542	SAINT AUGUSTINE	FL		09/29/2023		636		(12)			(12)		624	624			
100165926	STONE MOUNTAIN	GA		09/06/2024		656		10			10		666	666			
100129540	SAINT AUGUSTINE	FL		09/29/2023		637		(13)			(13)		624	624			
100079667	MIAMI	FL		04/08/2022		1,163		(32)			(32)		1,131	1,131			
100108234	PALERMO	CA		05/24/2023		505		(20)			(20)		485	485			
100108444	BERLIN	NJ		05/25/2023		835		(20)			(20)		815	815			
100189243	BENTONVILLE	AR		01/13/2025		612		(14)			(14)		598	598			
100182105	LEANDER	TX		12/12/2024		642		(7)			(7)		635	635			
100186591	NORTH LAS VEGAS	NV		12/30/2024		788		41			41		829	829			
100219175	BRYAN	TX		06/27/2025		612		(17)			(17)		595	595			
100194228	HILLSBOROUGH	NC		02/14/2025		562		(21)			(21)		541	541			
100086934	SILVER SPRING	MD		10/24/2022		4,226		(167)			(167)		4,059	4,059			
100110227	BENTONVILLE	AR		06/30/2023		757		(2)			(2)		755	755			
100131945	FORT WORTH	TX		10/13/2023		622		(2)			(2)		620	620			
100203422	ACWORTH	GA		03/27/2025		571		(23)			(23)		548	548			
100171675	PEACHTREE CITY	GA		10/16/2024		1,055		(22)			(22)		1,033	1,033			
100139306	WESTFIELD	IN		12/28/2023		514		(10)			(10)		504	504			
100175973	CONCORD	NC		11/14/2024		685		(5)			(5)		680	680			
100083659	CERES	CA		06/23/2022		723		(7)			(7)		716	716			
100229752	SHERRILLS FORD	NC		08/18/2025		586		(26)			(26)		560	560			
100198394	BURNSVILLE	MN		02/28/2025		770		(24)			(24)		746	746			
100206476	MANASSAS	VA		04/22/2025		591		(32)			(32)		559	559			
100190211	ELLENWOOD	GA		01/21/2025		2,282		(35)			(35)		2,247	2,247			
100186977	APPLETON	WI		01/07/2025		919		(11)			(11)		908	908			
100088886	LAS VEGAS	NV		11/15/2022		941		7			7		948	948			
100114978	HOUSTON	TX		07/14/2023		869		5			5		874	874			
100181983	FREDERICKSBURG	VA		12/12/2024		1,055		22			22		1,077	1,077			
100253207	ORLANDO	FL		10/30/2025		674		(20)			(20)		654	654			
100190184	LOS ANGELES	CA		01/21/2025		2,519		25			25		2,544	2,544			
100166079	MARS	PA		09/09/2024		30,681		(636)			(636)		30,045	30,045			
100235103	ARLINGTON	TX		08/28/2025		1,082		(19)			(19)		1,063	1,063			
100065091	GRANTS PASS	OR		07/14/2021		1,374		(37)			(37)		1,337	1,337			
100190349	THROOP	PA		01/22/2025		296		(11)			(11)		285	285			
100186361	BEAR	DE		12/30/2024		620		(17)			(17)		603	603			
100127510	FOX LAKE	IL		09/08/2023		650		(12)			(12)		638	638			
100136346	SAINT AUGUSTINE	FL		11/20/2023		903		92			92		995	995			
100189980	CEDAR CITY	UT		01/21/2025		1,007		44			44		1,051	1,051			
100175928	CONCORD	NC		11/14/2024		699		(3)			(3)		696	696			
100131959	RICHMOND HILL	GA		10/13/2023		440		(8)	1		(9)		431	431			
100209424	CHICAGO	IL		04/29/2025		583		(25)			(25)		558	558			
100134889	COLUMBUS	OH		10/30/2023		777		(3)			(3)		774	774			
100062994	ATLANTA	GA		07/01/2021		1,501		(18)			(18)		1,483	1,483			
100078219	CELINA	TX		02/10/2022		967		(82)			(82)		885	885			
100202715	NORFOLK	VA		03/24/2025		602		(17)			(17)		585	585			
100209607	AURORA	OH		05/02/2025		602		(17)			(17)		585	585			
100115804	RALEIGH	NC		07/20/2023		877		24			24		901	901			
100161438	DELAWARE	OH		07/29/2024		1,021		(12)			(12)		1,009	1,009			
100080179	BOCA RATON	FL		02/25/2022		1,113		(40)			(40)		1,073	1,073			
100128713	PHILADELPHIA	PA		09/21/2023		551		(23)			(23)		528	528			
100205733	AFTON	OK		04/14/2025		608		(28)			(28)		580	580			
100238723	NAPA	CA		09/22/2025		1,265		(31)			(31)		1,234	1,234			

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100115512	STOCKTON	CA		07/17/2023		460		10			10		470	470			
100204285	EMERALD HILLS	CA		03/31/2025		1,588		(61)			(61)		1,527	1,527			
100168364	TAYLOR	TX		09/25/2024		625		(21)			(21)		604	604			
100070509	CAPE CORAL	FL		09/23/2021		1,364		(24)			(24)		1,340	1,340			
100228437	CIBOLO	TX		08/11/2025		1,825		(66)			(66)		1,759	1,759			
100140012	WILLIAMSON	NY		01/09/2024		523		(7)			(7)		516	516			
100198413	COLUMBIA	MO		02/28/2025		569		(21)			(21)		548	548			
100119121	SAN ANTONIO	TX		07/28/2023		857		117			117		974	974			
100282054	NEW PORT RICHEY	FL		02/27/2026		303		(14)			(14)		289	289			
100214478	CHANDLER	AZ		06/06/2025		596		(28)			(28)		568	568			
100067407	LONE TREE	CO		09/23/2021		6,048		40			40		6,088	6,088			
100115583	VENICE	FL		07/19/2023		1,218		(24)			(24)		1,194	1,194			
100115719	SCOTTSDALE	AZ		07/20/2023		1,598		(13)			(13)		1,585	1,585			
100151280	TUCSON	AZ		05/10/2024		558		(22)			(22)		536	536			
100164953	SACRAMENTO	CA		08/28/2024		611		(12)			(12)		599	599			
100120050	PRIOR LAKE	MN		08/11/2023		640		(11)			(11)		629	629			
100132264	DAVENPORT	FL		10/13/2023		619		5			5		624	624			
100192168	AKRON	OH		01/31/2025		572		(16)			(16)		556	556			
100229785	AUSTIN	TX		08/18/2025		567		(20)			(20)		547	547			
100228299	PALM SPRINGS	CA		08/11/2025		525		(21)			(21)		504	504			
100236990	GARLAND	TX		09/12/2025		1,074		(38)			(38)		1,036	1,036			
100202775	LAKE OSWEGO	OR		03/24/2025		584		(22)			(22)		562	562			
100076239	PHOENIX	AZ		01/07/2022		1,382		(25)			(25)		1,357	1,357			
100227265	PALM COAST	FL		07/31/2025		620		(19)			(19)		601	601			
100057624	ELIZABETH	NJ		06/30/2021		1,739		(34)			(34)		1,705	1,705			
100159284	STEPHENS CITY	VA		07/15/2024		676		(10)			(10)		666	666			
100181907	EXETER	CA		12/12/2024		683		1			1		684	684			
100147884	FRESNO	TX		04/08/2024		949		49			49		998	998			
100129653	SALT LAKE CTY	UT		09/29/2023		1,420		(19)			(19)		1,401	1,401			
100205794	ROCKFORD	MN		04/14/2025		594		(19)			(19)		575	575			
100179498	OWENS CROSS ROADS	AL		11/21/2024		730		(2)			(2)		728	728			
100156797	DALLAS	TX		06/26/2024		589		(22)			(22)		567	567			
100102598	KEANSBURG	NJ		06/07/2023		635		(12)			(12)		623	623			
100229499	CARTERSVILLE	GA		08/15/2025		2,212		(81)			(81)		2,131	2,131			
100235030	DOYLESTOWN	PA		08/28/2025		1,133		(22)			(22)		1,111	1,111			
100234832	STILLWATER	OK		08/28/2025		542		(17)			(17)		525	525			
100229893	BELLA VISTA	AR		08/18/2025		596		(23)			(23)		573	573			
100209443	TEMPLE	GA		04/29/2025		562		(22)			(22)		540	540			
100091664	HELLERTOWN	PA		01/27/2023		478		(10)			(10)		468	468			
100157970	SAN ANTONIO	TX		07/09/2024		779		(6)			(6)		773	773			
100180066	CHARLOTTE	NC		11/25/2024		795		37			37		832	832			
100205754	CHRISTIANSBURG	VA		04/14/2025		1,036		(21)			(21)		1,015	1,015			
100265448	SEATTLE	WA		12/19/2025		419		(27)			(27)		392	392			
100151520	LAS VEGAS	NV		05/10/2024		664		(3)			(3)		661	661			
100071037	DOWNINGTOWN	PA		10/01/2021		1,558		2			2		1,560	1,560			
100218560	FORT WORTH	TX		06/27/2025		622		(16)			(16)		606	606			
100152330	NEW BRAUNFELS	TX		05/17/2024		1,419		80			80		1,499	1,499			
100185200	MERCEDES	TX		01/24/2025		577		(25)			(25)		552	552			
100144592	FORT WORTH	TX		03/13/2024		1,347		(14)			(14)		1,333	1,333			
100137984	EAGLE LAKE	FL		12/13/2023		756		59			59		815	815			
100156171	ATHENS	GA		06/20/2024		604		(20)			(20)		584	584			

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100173200	HUNTSVILLE	AL		10/30/2024		740		(4)			(4)		736	736			
100193387	TRAVERSE CITY	MI		02/10/2025		667		(5)			(5)		662	662			
100191730	LAKEWOOD	OH		02/20/2025		497		(23)			(23)		474	474			
100215370	SAVANNAH	GA		06/12/2025		1,441		(1)			(1)		1,440	1,440			
100136835	SPRING	TX		11/27/2023		486		(14)			(14)		472	472			
100205734	NEWARK	NJ		04/14/2025		617		(15)			(15)		602	602			
100138769	LOCKHART	TX		12/21/2023		462		(32)			(32)		430	430			
100116712	EDMOND	OK		07/20/2023		920		263			263		1,183	1,183			
100182237	SANFORD	NC		12/12/2024		762		34			34		796	796			
100065301	SAINT LOUIS	MO		07/28/2021		1,520		(19)			(19)		1,501	1,501			
100146657	JACKSONVILLE	FL		03/20/2024		332		(18)			(18)		314	314			
100178149	LONG BEACH	CA		11/19/2024		1,311		(45)			(45)		1,266	1,266			
100214325	KINSTON	NC		06/02/2025		484		27			27		511	511			
100194130	CARMEL	IN		02/14/2025		4,462		(115)			(115)		4,347	4,347			
100192728	ROYSE CITY	TX		02/10/2025		572		(21)			(21)		551	551			
100088890	RICHFIELD	UT		11/15/2022		728		(14)			(14)		714	714			
100210703	WEST PALM BEACH	FL		05/15/2025		604		(24)			(24)		580	580			
100108218	EAST HAVEN	CT		05/24/2023		459		(23)			(23)		436	436			
100057926	DUBLIN	OH		06/30/2021		1,389		(32)			(32)		1,357	1,357			
100174549	HENDERSON	NV		10/31/2024		559		(28)			(28)		531	531			
100161086	FLOWERY BRANCH	GA		07/24/2024		571		(18)			(18)		553	553			
100081446	SOUTH JORDAN	UT		03/18/2022		1,867		70			70		1,937	1,937			
100172273	KATY	TX		10/21/2024		702		(15)			(15)		687	687			
100189237	POCATELLO	ID		01/13/2025		530		(22)			(22)		508	508			
100175029	GREER	SC		11/05/2024		1,365		6			6		1,371	1,371			
100171421	HOUSTON	TX		10/16/2024		1,630		(39)			(39)		1,591	1,591			
100180006	LEWISTON	ME		11/25/2024		635		(16)			(16)		619	619			
100213867	HARDEEVILLE	SC		05/29/2025		448		1	1				448	448			
100120697	LAS VEGAS	NV		08/25/2023		674		7			7		681	681			
100158974	DAYTON	OH		08/15/2024		471		(32)			(32)		439	439			
100227248	PHOENIX	AZ		07/31/2025		422		(13)			(13)		409	409			
100192293	MAPLE PLAIN	MN		01/31/2025		677		(6)			(6)		671	671			
100069537	SAINT CLOUD	FL		09/01/2021		1,092		4			4		1,096	1,096			
100110355	LANSDALE	PA		06/30/2023		726		(7)			(7)		719	719			
100087451	ROELAND PARK	KS		10/25/2022		963		96			96		1,059	1,059			
100178328	LAS VEGAS	NV		11/19/2024		1,635		5			5		1,640	1,640			
100076248	CHANDLER	AZ		01/07/2022		1,334		(32)			(32)		1,302	1,302			
100079093	FRISCO	TX		02/24/2022		1,219		(24)			(24)		1,195	1,195			
100162575	PHOENIX	AZ		08/12/2024		663		(7)			(7)		656	656			
100141964	MISSOURI CITY	TX		02/29/2024		603		(7)			(7)		596	596			
100091428	WHITTIER	NC		02/22/2023		1,415		(21)			(21)		1,394	1,394			
100200509	HARTVILLE	OH		03/11/2025		649		(5)			(5)		644	644			
100244502	OAKLAND	CA		09/29/2025		615		(12)			(12)		603	603			
100216689	SIOUX FALLS	SD		06/23/2025		604		(11)			(11)		593	593			
100162841	WACONIA	MN		08/12/2024		656		(6)			(6)		650	650			
100244887	MYRTLE BEACH	SC		09/29/2025		625		(22)			(22)		603	603			
100078782	PFLUGERVILLE	TX		02/24/2022		1,330		10			10		1,340	1,340			
100156518	BENTONVILLE	AR		06/24/2024		1,498		(9)			(9)		1,489	1,489			
100119327	CRESTONE	CO		07/31/2023		627		4			4		631	631			
100218723	TERRACE PARK	OH		06/27/2025		1,075		(39)			(39)		1,036	1,036			
100281973	CALIFORNIA CITY	CA		02/27/2026		393		(15)			(15)		378	378			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176982	BETHANY BEACH	DE		01/16/2025		109,883		(2,310)			(2,310)		107,573	107,573			
100267054	MURPHY	NC		12/23/2025		2,150		(22)			(22)		2,128	2,128			
100179906	FORT WORTH	TX		11/25/2024		517		35	1		34		551	551			
100235207	PHOENIX	AZ		08/28/2025		441		(21)			(21)		420	420			
100245432	LEANDER	TX		10/06/2025		31,372		(808)			(808)		30,564	30,564			
100083516	MIAMI	FL		06/06/2022		822		(43)			(43)		779	779			
100178411	MERIDEN	CT		11/21/2024		542		(9)			(9)		533	533			
100081306	PUYALLUP	WA		03/18/2022		1,271		16			16		1,287	1,287			
100201100	AURORA	IL		03/12/2025		3,235		(103)	6		(109)		3,126	3,126			
100243477	KNIGHTDALE	NC		09/26/2025		564		(27)			(27)		537	537			
100120724	KATY	TX		08/25/2023		639		2			2		641	641			
100063079	DUNCAN	SC		07/01/2021		1,727		(47)			(47)		1,680	1,680			
100200663	ARLINGTON	TX		03/11/2025		635		(14)			(14)		621	621			
100138347	FORT PIERCE	FL		12/18/2023		576		(4)			(4)		572	572			
100133433	RIVERSIDE	CA		10/19/2023		2,549		5			5		2,554	2,554			
100015792	CLOVERDALE	CA		02/02/2018		1,517		(16)			(16)		1,501	1,501			
100150691	GARLAND	TX		05/06/2024		6,412		(124)			(124)		6,288	6,288			
100131983	CLARKSVILLE	TN		10/13/2023		680		11			11		691	691			
100140431	WILLISTON	FL		01/18/2024		844		21			21		865	865			
100134479	CAPE CORAL	FL		10/30/2023		563		(16)			(16)		547	547			
100081082	CHARLESTON	SC		03/18/2022		1,466		58			58		1,524	1,524			
100272961	FRESNO	CA		01/15/2026		1,279		(37)			(37)		1,242	1,242			
100131623	OCALA	FL		10/06/2023		854		17			17		871	871			
100135458	PENSACOLA	FL		11/13/2023		710		23			23		733	733			
100120631	JACKSONVILLE	FL		08/18/2023		598		(16)			(16)		582	582			
100228506	FULSHEAR	TX		08/11/2025		2,480		109			109		2,589	2,589			
100138290	MELISSA	TX		12/18/2023		2,475		4			4		2,479	2,479			
100203218	MESQUITE	TX		03/27/2025		778		(29)			(29)		749	749			
100230073	FORNEY	TX		08/26/2025		524		(21)			(21)		503	503			
100091083	MALDEN	MA		01/31/2023		125,170		(4,411)			(4,411)		120,759	120,759			
100209918	RIVERDALE	CA		06/11/2025		469		(22)			(22)		447	447			
100212181	LONGS	SC		05/22/2025		656		9			9		665	665			
100140302	FORT WORTH	TX		01/18/2024		574		(18)			(18)		556	556			
100197193	LANCASTER	CA		02/25/2025		1,204		(47)			(47)		1,157	1,157			
100207082	LAKE WALES	FL		04/24/2025		632		(19)			(19)		613	613			
100081816	TUCSON	AZ		03/30/2022		1,729		(19)			(19)		1,710	1,710			
100157226	GWYNN OAK	MD		02/20/2025		1,981		(4)			(4)		1,977	1,977			
100127711	FULSHEAR	TX		09/08/2023		672		8			8		680	680			
100151608	ORLANDO	FL		05/10/2024		625		(10)			(10)		615	615			
100115741	LAWRENCEVILLE	GA		07/20/2023		663		(3)			(3)		660	660			
100071604	METAIRIE	LA		10/14/2021		1,426		(50)			(50)		1,376	1,376			
100170374	NORMAN	OK		10/08/2024		693		(18)			(18)		675	675			
100159213	MORRISVILLE	NC		07/15/2024		686		(13)			(13)		673	673			
100168321	SPRING	TX		09/20/2024		606		(23)			(23)		583	583			
100277677	CHICAGO	IL		02/19/2026		597		(25)			(25)		572	572			
100149574	MCKINNEY	TX		04/26/2024		768		(13)			(13)		755	755			
100276964	CONWAY	SC		01/30/2026		824		(36)			(36)		788	788			
100150697	MONROE	NC		05/06/2024		608		(13)			(13)		595	595			
100258296	KATY	TX		12/05/2025		669		(3)			(3)		666	666			
100283413	CLEARWATER	FL		03/11/2026		431		(12)			(12)		419	419			
100155423	HERNDON	VA		06/18/2024		2,452		(31)			(31)		2,421	2,421			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203113	NORTH HIGHLANDS	CA		03/27/2025		755		(30)			(30)		725	725			
100192562	LITITZ	PA		02/10/2025		558		(20)			(20)		538	538			
100141246	HENDERSON	NV		01/30/2024		587		(14)			(14)		573	573			
100185371	FRESNO	CA		12/20/2024		774		40			40		814	814			
100283592	DEERFIELD BEACH	FL		03/13/2026		471		(20)			(20)		451	451			
100119379	PENINSULA	OH		07/31/2023		914		(12)			(12)		902	902			
100151528	LORENA	TX		05/10/2024		526		28			28		554	554			
100168216	LITHONIA	GA		09/20/2024		580		(24)			(24)		556	556			
100216530	SHERMAN	TX		06/23/2025		734		(24)			(24)		710	710			
100110393	AUBREY	TX		06/30/2023		518			1		(1)		517	517			
5.00005E+11	LEERSUM	NLD		07/26/2024		27							27		(27)		(27)
100218705	LAND O LAKES	FL		06/27/2025		703		42			42		745	745			
100220171	KISSIMMEE	FL		07/11/2025		756		(15)			(15)		741	741			
100133911	TAMPA	FL		11/29/2023		560		11			11		571	571			
100067405	TAUNTON	MA		09/23/2021		4,200		(105)			(105)		4,095	4,095			
100190143	VISALIA	CA		01/21/2025		564		(14)			(14)		550	550			
100143326	CHARLOTTE	NC		02/16/2024		1,344		(22)			(22)		1,322	1,322			
100198438	VIRGINIA BCH	VA		02/28/2025		641		(11)			(11)		630	630			
100228547	WEST COLUMBIA	SC		08/11/2025		588		(21)			(21)		567	567			
100116402	LEESBURG	FL		07/20/2023		842		110			110		952	952			
100110579	VINELAND	NJ		06/30/2023		537		2			2		539	539			
100081115	ASHEVILLE	NC		03/18/2022		3,948		44			44		3,992	3,992			
100115992	KISSIMMEE	FL		07/20/2023		888		16			16		904	904			
100148795	ROSHARON	TX		04/17/2024		785		24			24		809	809			
100203249	WENDELL	NC		03/27/2025		764		28			28		792	792			
100197426	CUMMING	GA		02/25/2025		233,837		(4,145)			(4,145)		229,692	229,692			
100110511	HERRIMAN	UT		06/30/2023		2,321		42			42		2,363	2,363			
100179797	SANFORD	NC		11/21/2024		787		12			12		799	799			
100220247	BUENA PARK	CA		07/11/2025		591		(10)			(10)		581	581			
100267222	NORTH CHARLESTON	SC		12/23/2025		642		(15)			(15)		627	627			
100193539	DANBURY	CT		02/10/2025		633		2			2		635	635			
100221244	ATLANTA	GA		07/21/2025		602		(17)			(17)		585	585			
100140177	ORLANDO	FL		01/11/2024		412		(7)			(7)		405	405			
100165567	GLEN ALLEN	VA		08/29/2024		587		(13)			(13)		574	574			
100076454	OCOEE	FL		12/23/2021		1,138		(103)			(103)		1,035	1,035			
100075909	SCOTTSDALE	AZ		01/07/2022		1,372		(12)			(12)		1,360	1,360			
100159478	BUDA	TX		07/15/2024		1,368		(29)			(29)		1,339	1,339			
100244930	WAXHAW	NC		09/29/2025		6,539		(219)			(219)		6,320	6,320			
100152642	VAN ALSTYNE	TX		05/17/2024		5,907		56			56		5,963	5,963			
100071835	NEWTON	NJ		10/14/2021		2,168		(57)			(57)		2,111	2,111			
100229573	NORFOLK	VA		08/15/2025		547		(16)			(16)		531	531			
100153378	GULF SHORES	AL		05/29/2024		991		(4)			(4)		987	987			
100156477	CENTERTON	AR		06/24/2024		668		1			1		669	669			
100159383	BRANDYWINE	MD		07/15/2024		766		13			13		779	779			
100182025	MANOR	TX		12/12/2024		725		17			17		742	742			
100218554	WATAUGA	TX		06/27/2025		647		(24)			(24)		623	623			
100228611	WILLOW SPRING	NC		08/11/2025		653		(25)			(25)		628	628			
100195438	APEX	NC		02/24/2025		824		74			74		898	898			
100269010	CHESTERFIELD	VA		12/29/2025		611		(21)			(21)		590	590			
100131932	ARVADA	CO		10/13/2023		667		(12)			(12)		655	655			
100266921	LAWRENCEVILLE	GA		12/23/2025		644		(9)			(9)		635	635			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079611	AUBURN	WA		04/25/2022		1,198		(5)			(5)		1,193	1,193			
100088909	LUTZ	FL		11/15/2022		360		(21)			(21)		339	339			
100168715	PASCO	WA		09/25/2024		664		(34)			(34)		630	630			
100170349	SAN ANTONIO	TX		10/08/2024		1,288		(35)			(35)		1,253	1,253			
100200255	NAPLES	FL		03/07/2025		628		(13)			(13)		615	615			
100192492	VICTORVILLE	CA		02/07/2025		625		(26)			(26)		599	599			
100173896	TAMPA	FL		10/31/2024		618		(29)			(29)		589	589			
100141332	EAGLE LAKE	FL		01/30/2024		589		(3)			(3)		586	586			
100182452	LANCASTER	OH		12/12/2024		637		(9)			(9)		628	628			
100182361	SPRING	TX		12/12/2024		684		4			4		688	688			
100210655	DAYTONA BEACH	FL		05/15/2025		548		(23)			(23)		525	525			
100068352	BOISE	ID		08/25/2021		1,883		(24)			(24)		1,859	1,859			
100140164	CLARKSVILLE	TN		01/09/2024		836		(22)			(22)		814	814			
100142731	EAGLE RIVER	AK		02/08/2024		873		(18)			(18)		855	855			
100076056	TAYLORSVILLE	UT		01/07/2022		1,384		(22)			(22)		1,362	1,362			
100151617	BATON ROUGE	LA		05/10/2024		659							659	659			
100198993	GALLATIN	TN		02/28/2025		608		(3)			(3)		605	605			
100199031	GALLATIN	TN		02/28/2025		608		(3)			(3)		605	605			
100176774	SAINT JOHNS	FL		11/15/2024		937		(47)			(47)		890	890			
100167765	PORTSMOUTH	VA		09/19/2024		593		(27)			(27)		566	566			
100198267	LIBERTY LAKE	WA		02/28/2025		682		2			2		684	684			
100283932	CAPE CANAVERAL	FL		03/23/2026		368		(18)			(18)		350	350			
100134072	COHUTTA	GA		10/27/2023		500		(6)			(6)		494	494			
100115768	CAPE CORAL	FL		07/20/2023		713		(8)			(8)		705	705			
100189080	LAWRENCEVILLE	GA		01/13/2025		674		(32)			(32)		642	642			
100272449	HELLERTOWN	PA		01/08/2026		600		(21)			(21)		579	579			
100151656	SUMMERVILLE	SC		05/10/2024		1,011		(7)			(7)		1,004	1,004			
100100800	HAGERSTOWN	MD		04/28/2023		868		12			12		880	880			
100186323	BARNEGAT	NJ		12/30/2024		549		(21)			(21)		528	528			
100265060	HOMER	AK		12/19/2025		603		10			10		613	613			
100165069	PIXLEY	CA		08/28/2024		668		(45)			(45)		623	623			
100163084	MADISON	AL		08/13/2024		767		2			2		769	769			
100190149	LAUREL	MD		01/21/2025		762		(1)			(1)		761	761			
100156909	DURHAM	NC		06/27/2024		516		(12)			(12)		504	504			
100171461	JACKSON	NJ		10/16/2024		636		(19)			(19)		617	617			
100140439	OTSEGO	MN		01/18/2024		800		10			10		810	810			
100169670	FORT WORTH	TX		09/30/2024		717		(11)			(11)		706	706			
100246777	NORTH TONAWANDA	NY		10/15/2025		562		(29)			(29)		533	533			
100171250	EPHRATA	WA		10/16/2024		581		(25)			(25)		556	556			
100177170	VILLA RICA	GA		01/16/2025		583		(27)			(27)		556	556			
100267309	MIDLOTHIAN	VA		12/24/2025		877		(27)			(27)		850	850			
100219467	TUCSON	AZ		07/07/2025		692		(4)			(4)		688	688			
100201580	LAGRANGE	GA		03/13/2025		8,322		(142)			(142)		8,180	8,180			
100220465	INDIANAPOLIS	IN		07/15/2025		541		(28)			(28)		513	513			
100201490	GREENFIELD	IN		03/12/2025		501		(18)			(18)		483	483			
100228263	REDDING	CA		08/11/2025		3,341		(11)			(11)		3,330	3,330			
100254449	CHULA VISTA	CA		11/07/2025		667		(11)			(11)		656	656			
100132119	SAINT AUGUSTINE	FL		10/13/2023		628		(12)			(12)		616	616			
100246672	BATON ROUGE	LA		10/15/2025		582		(23)			(23)		559	559			
100172460	SOUTHPORT	NC		10/23/2024		612		(19)			(19)		593	593			
100179769	METAIRIE	LA		11/21/2024		615		(22)			(22)		593	593			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169306	MESQUITE	TX		09/27/2024		615		(22)			(22)		593	593			
100229567	INDIANAPOLIS	IN		08/15/2025		650		(8)			(8)		642	642			
100284807	WEEKI WACHEE	FL		03/27/2026		358		(14)			(14)		344	344			
100160490	KATY	TX		07/19/2024		670		4			4		674	674			
100188805	LITTLE RIVER	SC		01/09/2025		783		36			36		819	819			
100108323	DOUGLASVILLE	GA		05/24/2023		666		(35)			(35)		631	631			
100210674	DOTHAN	AL		05/15/2025		867		(37)			(37)		830	830			
100081370	IVINS	UT		03/18/2022		1,331		34			34		1,365	1,365			
100173164	BELLEVUE	WA		10/30/2024		650		(18)			(18)		632	632			
100115328	HOLLY HILL	FL		07/17/2023		688		(12)			(12)		676	676			
100182469	CHARLOTTE	NC		12/12/2024		673		(1)			(1)		672	672			
100175036	ROCKFORD	IL		11/05/2024		595		(24)			(24)		571	571			
100158615	KYLE	TX		07/10/2024		644		(10)			(10)		634	634			
100272632	ATHENS	AL		01/09/2026		615		(1)			(1)		614	614			
100215366	CHATTANOOGA	TN		06/12/2025		2,413		(86)			(86)		2,327	2,327			
100234759	SAN ANTONIO	TX		08/28/2025		1,644		(76)			(76)		1,568	1,568			
100269808	COLUMBIA	MD		12/30/2025		1,594		(34)			(34)		1,560	1,560			
100237940	ELVERTA	CA		09/12/2025		477		(30)			(30)		447	447			
100162708	LITTLE ROCK	AR		08/12/2024		561		(14)			(14)		547	547			
100143155	KATY	TX		02/16/2024		563		(5)	1		(6)		557	557			
100156728	SAINT AUGUSTINE	FL		06/26/2024		864		12			12		876	876			
100175481	HOSCHTON	GA		12/23/2024		14,200		(112)			(112)		14,088	14,088			
100254599	MC DONOUGH	GA		11/10/2025		561		(23)			(23)		538	538			
100219199	BAKERSFIELD	CA		06/27/2025		574		(19)			(19)		555	555			
100202569	FRESNO	TX		03/21/2025		1,158		70	2		68		1,226	1,226			
100220762	VICTORVILLE	CA		07/18/2025		1,969		1			1		1,970	1,970			
100155489	SEATTLE	WA		06/18/2024		907		(9)			(9)		898	898			
100120014	BLOOMINGDALE	GA		08/11/2023		878		37			37		915	915			
100164518	MCDONOUGH	GA		08/21/2024		707		(2)			(2)		705	705			
100180050	FERNANDINA BEACH	FL		11/25/2024		657		(11)			(11)		646	646			
100210570	LAS VEGAS	NV		05/15/2025		13,465		(615)			(615)		12,850	12,850			
100190834	EAST BETHEL	MN		01/27/2025		599		(15)			(15)		584	584			
100140594	MONROE	NC		01/19/2024		577		(13)			(13)		564	564			
100148299	CENTERTON	AR		04/12/2024		711		1			1		712	712			
100109301	PUYALLUP	WA		06/12/2023		510		(4)			(4)		506	506			
100170289	BAKERSFIELD	CA		10/08/2024		643		(22)			(22)		621	621			
100180410	SAINT PAUL	MN		11/25/2024		632		(11)			(11)		621	621			
100181218	ANTIOCH	TN		12/06/2024		461		(11)			(11)		450	450			
100192264	STUART	FL		01/31/2025		3,142		(65)			(65)		3,077	3,077			
100153861	SPRINGFIELD	MA		06/05/2024		556		(18)			(18)		538	538			
100087278	CHICAGO	IL		10/25/2022		976		59			59		1,035	1,035			
100175123	CYPRESS	TX		11/05/2024		610		(12)			(12)		598	598			
100205745	CHESTERFIELD	VA		04/14/2025		608		(22)			(22)		586	586			
100210708	FORT WORTH	TX		05/15/2025		1,341		(57)			(57)		1,284	1,284			
100150622	SARATOGA SPRINGS	UT		05/03/2024		844		11			11		855	855			
100179791	SUMMERVILLE	SC		11/21/2024		710		(23)			(23)		687	687			
100272272	PINEY POINT	MD		01/08/2026		669		(13)			(13)		656	656			
100210065	YOUNGSVILLE	LA		05/07/2025		411		(12)	1		(13)		398	398			
100170378	SAVANNAH	GA		10/08/2024		561		(22)			(22)		539	539			
100168363	INDIANAPOLIS	IN		09/25/2024		638		(18)			(18)		620	620			
100269367	PALMDALE	CA		12/30/2025		1,327		(11)			(11)		1,316	1,316			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248190	OCEANSIDE	CA		10/29/2025		1,029		(76)			(76)		953	953			
100243284	WACO	TX		09/26/2025		565		(27)			(27)		538	538			
100151535	CHARLOTTE	NC		05/10/2024		1,540		(30)			(30)		1,510	1,510			
100194250	PALMYRA	VA		02/14/2025		611		(18)			(18)		593	593			
100065788	GILBERT	AZ		07/28/2021		1,294		(51)			(51)		1,243	1,243			
100248478	WILTON	CA		10/29/2025		1,274		(59)			(59)		1,215	1,215			
100199363	LARGO	FL		03/05/2025		645		(9)			(9)		636	636			
100144644	FORT WORTH	TX		03/13/2024		952		(7)			(7)		945	945			
100265147	SOUTH BARRINGTON	IL		12/19/2025		1,380		(30)			(30)		1,350	1,350			
100164640	FORNEY	TX		08/21/2024		590		(17)			(17)		573	573			
100119537	HUMBLE	TX		07/28/2023		855		2			2		857	857			
100214808	LAKE HAVASU CITY	AZ		06/11/2025		475		(22)			(22)		453	453			
100204806	MONROVIA	CA		04/09/2025		738		(9)			(9)		729	729			
100168352	MIAMI	FL		09/25/2024		653		(18)			(18)		635	635			
100206715	HARRISBURG	PA		04/23/2025		562		(21)			(21)		541	541			
100245591	DENTON	TX		10/06/2025		612		(21)			(21)		591	591			
100128203	BUNNELL	FL		09/18/2023		2,587		133			133		2,720	2,720			
100182388	PLANT CITY	FL		12/12/2024		622		(10)			(10)		612	612			
100201148	HAGERSTOWN	MD		03/12/2025		3,972		(132)			(132)		3,840	3,840			
100131957	MORRISVILLE	NC		10/13/2023		1,260		(7)			(7)		1,253	1,253			
100254605	BLUE SPRINGS	MO		11/10/2025		550		(26)			(26)		524	524			
100135575	SOMERSET	CO		11/13/2023		588		(4)			(4)		584	584			
100110202	SPARKS	NV		06/30/2023		758		(3)			(3)		755	755			
100148409	LOCKHART	TX		04/12/2024		1,452		64			64		1,516	1,516			
100272304	SEASIDE	OR		01/08/2026		658		(16)			(16)		642	642			
100186921	CONCORD	NC		01/07/2025		699		(1)			(1)		698	698			
100207376	NEWTON	NC		04/29/2025		605		1			1		606	606			
100207378	NEWTON	NC		04/29/2025		605		1			1		606	606			
100207381	NEWTON	NC		04/29/2025		605		1			1		606	606			
100207382	NEWTON	NC		04/29/2025		604		2			2		606	606			
100191075	HOUSTON	TX		01/29/2025		481		(22)			(22)		459	459			
100135744	WESLEY CHAPEL	FL		11/10/2023		680							680	680			
100107889	DESERT HOT SPRINGS	CA		06/29/2023		1,146		(6)			(6)		1,140	1,140			
100155670	POTOMAC	MD		06/18/2024		890		(35)	6		(41)		849	849			
100158968	MANOR	TX		08/15/2024		550		(33)			(33)		517	517			
100238987	WARWICK	RI		09/23/2025		580		(26)			(26)		554	554			
100180561	APOPKA	FL		11/26/2024		638		(11)			(11)		627	627			
100057679	LAS VEGAS	NV		06/30/2021		1,299		(20)			(20)		1,279	1,279			
100179533	MARTINSBURG	WV		11/21/2024		684		(8)			(8)		676	676			
100023916	NEW BRAUNFELS	TX		09/10/2018		1,323		(25)			(25)		1,298	1,298			
100166187	EAST STROUDSBURG	PA		09/09/2024		612		(16)			(16)		596	596			
100171679	WESTFIELD	IN		10/16/2024		587		(22)			(22)		565	565			
100102103	COTTAGE GROVE	OR		04/14/2023		538		(23)			(23)		515	515			
100151701	POINCIANA	FL		05/10/2024		1,791		53			53		1,844	1,844			
100170295	COLUMBIA	MO		10/08/2024		646		(22)			(22)		624	624			
100116010	FORT WORTH	TX		07/20/2023		749		1			1		750	750			
100120033	LEHIGH ACRES	FL		08/11/2023		747		3			3		750	750			
100114656	CLAYTON	NC		06/29/2023		1,881		42			42		1,923	1,923			
100254454	BAKERSFIELD	CA		11/07/2025		566		(12)			(12)		554	554			
100151299	SEGUIN	TX		05/10/2024		788		32			32		820	820			
100180317	ANNA	TX		11/25/2024		1,611		17			17		1,628	1,628			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102757	CHARLOTTE	NC		06/22/2023		616		(28)			(28)		588	588			
100114871	ATLANTIC BEACH	NC		07/10/2023		669		(13)			(13)		656	656			
100134648	MESQUITE	TX		10/30/2023		597							597	597			
100194793	HOUSTON	TX		02/21/2025		1,016		15			15		1,031	1,031			
100245549	EDMOND	OK		10/06/2025		577		(29)			(29)		548	548			
100228227	LAS VEGAS	NV		08/11/2025		568		(20)			(20)		548	548			
100069058	TUSCOLA	TX		09/01/2021		13,762		(2)			(2)		13,760	13,760			
100137010	NEW MARKET	AL		11/28/2023		757		62			62		819	819			
100153313	CYPRESS	TX		05/30/2024		7,729		(102)			(102)		7,627	7,627			
100132249	CASA GRANDE	AZ		10/13/2023		840		39			39		879	879			
100159318	MILLEDGEVILLE	GA		07/15/2024		591		(14)			(14)		577	577			
100164345	SAINT AUGUSTINE	FL		08/21/2024		592		(15)			(15)		577	577			
100161013	NEEDVILLE	TX		07/24/2024		595		(18)			(18)		577	577			
100171680	WESTFIELD	IN		10/16/2024		594		(16)			(16)		578	578			
100181966	MANCHESTER	CT		12/12/2024		696		11			11		707	707			
100272120	TALLAHASSEE	FL		01/08/2026		641		(12)			(12)		629	629			
100171899	SOUTH ELGIN	IL		10/17/2024		56,708		(1,604)			(1,604)		55,104	55,104			
100219798	DURHAM	NC		07/08/2025		612		3			3		615	615			
100126322	TORRINGTON	CT		08/30/2023		579		(11)			(11)		568	568			
100079872	GALVESTON	TX		04/25/2022		1,131		(44)			(44)		1,087	1,087			
100229873	TONASKET	WA		08/18/2025		583		(22)			(22)		561	561			
100116602	WOODBRIDGE	VA		07/20/2023		1,035		227			227		1,262	1,262			
100208513	MATTHEWS	NC		04/29/2025		395		(9)			(9)		386	386			
100150509	DELTONA	FL		05/03/2024		77,657		(1,282)			(1,282)		76,375	76,375			
100156879	MALAGA	NJ		06/27/2024		586		(14)			(14)		572	572			
100151161	ROANOKE	VA		05/09/2024		973		(42)			(42)		931	931			
100214911	LAS VEGAS	NV		06/11/2025		558		(26)			(26)		532	532			
100238543	ROYSE CITY	TX		09/19/2025		620		(13)			(13)		607	607			
100176770	NORFOLK	VA		11/15/2024		610		(24)			(24)		586	586			
100167670	KANNAPOLIS	NC		09/19/2024		683		(3)			(3)		680	680			
100160509	VISTA	CA		07/19/2024		4,227		(301)			(301)		3,926	3,926			
100189826	MONTGOMERY	AL		01/21/2025		4,000		(81)			(81)		3,919	3,919			
100181974	FORNEY	TX		12/12/2024		738		20			20		758	758			
100143311	PRINCETON	TX		02/16/2024		827		(13)			(13)		814	814			
100133689	CARTERSVILLE	GA		10/23/2023		648		10			10		658	658			
100071880	YORBA LINDA	CA		11/05/2021		1,717		(49)			(49)		1,668	1,668			
100114987	PUEBLO	CO		07/14/2023		700		11			11		711	711			
100246881	ORLANDO	FL		10/17/2025		502		(24)			(24)		478	478			
5.00007E+11	GRONINGEN	NLD		07/31/2025		24							24		(24)		(24)
100141388	SAN ANTONIO	TX		01/30/2024		1,413		7			7		1,420	1,420			
100253110	MACON	GA		10/30/2025		626		(23)			(23)		603	603			
100127625	MADISON	AL		09/08/2023		1,474		73			73		1,547	1,547			
100128886	CARY	NC		09/21/2023		642		(4)			(4)		638	638			
100164129	BLOOMINGTON	IN		08/21/2024		578		(10)			(10)		568	568			
100115728	RENTON	WA		07/20/2023		769		(3)			(3)		766	766			
100166261	AUBURN	AL		09/09/2024		666		(13)			(13)		653	653			
100115076	HUTTO	TX		07/14/2023		897		30			30		927	927			
100254722	KATY	TX		11/14/2025		1,253		(30)			(30)		1,223	1,223			
100245641	GREEN COVE SPRINGS	FL		10/06/2025		641		(23)			(23)		618	618			
100131608	MURRELLS INLET	SC		10/06/2023		216		3	1		2		218	218			
100115995	KENNEWICK	WA		07/20/2023		1,005		(22)			(22)		983	983			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214417	NORTH LAS VEGAS	NV		06/02/2025		949		31			31		980	980			
100164504	FORNEY	TX		08/21/2024		641		(13)			(13)		628	628			
100143571	CAPE CORAL	FL		02/21/2024		597		(26)			(26)		571	571			
100159212	CHARLOTTE	NC		07/15/2024		642		(14)			(14)		628	628			
100171613	ELON	NC		10/16/2024		711		(16)			(16)		695	695			
100190674	BRONSTON	KY		01/28/2025		13,796		(136)			(136)		13,660	13,660			
100204021	WILLIS	MI		03/28/2025		400		(11)			(11)		389	389			
100139463	SPRING HILL	FL		12/28/2023		504		(8)			(8)		496	496			
100172593	WACONIA	MN		10/23/2024		27,921		(538)			(538)		27,383	27,383			
100178407	PASADENA	TX		11/21/2024		804		(2)			(2)		802	802			
100274026	CABOT	AR		01/26/2026		4,077		(98)			(98)		3,979	3,979			
100119510	CHARLOTTE	NC		07/28/2023		645		(7)			(7)		638	638			
100238807	MURFREESBORO	TN		09/23/2025		659		(11)			(11)		648	648			
100189819	SAINT AUGUSTINE	FL		01/21/2025		752		34			34		786	786			
100186270	DULUTH	GA		12/27/2024		681		(15)			(15)		666	666			
100160878	WILLIAMSTOWN	NJ		07/24/2024		592		(12)			(12)		580	580			
100151464	THE VILLAGES	FL		05/10/2024		589		(9)			(9)		580	580			
100159517	AUDUBON	NJ		07/15/2024		598		(18)			(18)		580	580			
100081784	SPRINGFIELD	PA		03/30/2022		1,788		53			53		1,841	1,841			
100219432	PHOENIX	AZ		07/07/2025		602		(21)			(21)		581	581			
100235949	ANGIER	NC		09/04/2025		609		(19)			(19)		590	590			
100139104	NEWBURGH	NY		12/28/2023		488		(18)			(18)		470	470			
100190907	CONCORD	NC		01/28/2025		604		(5)			(5)		599	599			
100226621	OCALA	FL		07/30/2025		517		(13)			(13)		504	504			
100209523	MERIDIAN	ID		05/02/2025		11,870		310			310		12,180	12,180			
100229443	MIAMI	FL		08/15/2025		424		(1)			(1)		423	423			
100236859	BEACHWOOD	NJ		09/12/2025		659		(9)			(9)		650	650			
100244527	FAIRFAX	VA		09/29/2025		21,759		(828)			(828)		20,931	20,931			
100188850	DALLAS	TX		01/09/2025		629		(23)			(23)		606	606			
100153884	BAKERSFIELD	CA		06/05/2024		545		(8)			(8)		537	537			
100102105	ORLANDO	FL		04/14/2023		746		(4)			(4)		742	742			
100245919	PORTLAND	OR		11/06/2025		2,068		(58)			(58)		2,010	2,010			
100117614	BOCA RATON	FL		07/20/2023		588		(12)			(12)		576	576			
100135538	DELTON	MI		11/13/2023		4,906		(31)			(31)		4,875	4,875			
100133579	MIDVALE	UT		10/23/2023		727		14			14		741	741			
100216461	PORTLAND	OR		06/20/2025		531		(15)			(15)		516	516			
100206308	GULF BREEZE	FL		04/17/2025		661		(17)			(17)		644	644			
100282938	THOUSAND OAKS	CA		03/02/2026		20,548		(1,040)			(1,040)		19,508	19,508			
100245471	STILWELL	KS		10/06/2025		622		(28)			(28)		594	594			
100161901	ATLANTA	GA		07/31/2024		591		4			4		595	595			
100210082	BATON ROUGE	LA		05/07/2025		1,877		(32)			(32)		1,845	1,845			
100193102	MADISON	AL		02/10/2025		785		69			69		854	854			
100067687	ANNA	TX		09/23/2021		1,640		(10)			(10)		1,630	1,630			
100168217	KINGMAN	AZ		09/20/2024		670		(4)			(4)		666	666			
100185105	PARAMOUNT	CA		12/20/2024		10,459		(191)			(191)		10,268	10,268			
100130335	BAYTOWN	TX		09/28/2023		282		(19)			(19)		263	263			
100228399	SALEM	OR		08/11/2025		542		(13)			(13)		529	529			
100247258	HERMITAGE	PA		10/23/2025		552		(22)			(22)		530	530			
100159289	CHARLOTTE	NC		07/15/2024		637		(16)			(16)		621	621			
100221474	TARPON SPRINGS	FL		07/22/2025		2,163		(75)			(75)		2,088	2,088			
100175748	MURRIETA	CA		11/12/2024		1,384		(34)			(34)		1,350	1,350			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100038040	BOISE	ID		11/15/2019		1,585		(39)			(39)		1,546	1,546			
100284989	GRAND RAPIDS	MI		03/27/2026		640		(13)			(13)		627	627			
100079831	RICHMOND	TX		04/25/2022		25,326		(883)			(883)		24,443	24,443			
100246532	AUGUSTA	GA		10/10/2025		629		(21)			(21)		608	608			
100164400	HALTOM CITY	TX		08/21/2024		997		(24)			(24)		973	973			
100083596	JACKSONVILLE	FL		07/25/2022		737		(25)			(25)		712	712			
100074317	PROSPER	TX		12/09/2021		1,415		(8)			(8)		1,407	1,407			
100189095	WASHINGTON TERRACE	UT		01/13/2025		670		(20)			(20)		650	650			
100158696	KNOXVILLE	TN		07/10/2024		566		(16)			(16)		550	550			
100175916	FREDERICKSBRG	VA		11/14/2024		1,339		8			8		1,347	1,347			
100206845	WILDWOOD CREST	NJ		04/24/2025		429		(12)			(12)		417	417			
100182706	AUBURN	AL		12/12/2024		5,787		(188)			(188)		5,599	5,599			
100084638	SAN BERNARDINO	CA		08/02/2022		254,115		(25,532)			(25,532)		228,583	228,583			
100063321	FORNEY	TX		07/01/2021		998		(5)			(5)		993	993			
100070647	WAPPINGERS FALLS	NY		10/01/2021		900		(6)			(6)		894	894			
100282313	MCKINNEY	TX		02/27/2026		538		(22)			(22)		516	516			
100148248	WOLFFORTH	TX		04/12/2024		723		(7)	1		(8)		715	715			
100195104	SOUTH SAINT PAUL	MN		02/24/2025		597		(9)			(9)		588	588			
100065100	WILTON	NH		07/14/2021		1,369		(35)			(35)		1,334	1,334			
100100952	CASA GRANDE	AZ		04/28/2023		1,018		138			138		1,156	1,156			
100156646	CADDO MILLS	TX		06/24/2024		438		(11)	1		(12)		426	426			
100162854	SAINT AUGUSTINE	FL		08/12/2024		635		(3)			(3)		632	632			
100142124	RICHMOND	TX		02/29/2024		1,427		(45)			(45)		1,382	1,382			
100141500	CAPE CORAL	FL		01/30/2024		569		(9)			(9)		560	560			
100203234	BRANDON	FL		03/27/2025		570		(17)			(17)		553	553			
100277308	FORT MYERS	FL		02/12/2026		590		(7)			(7)		583	583			
100186788	PHOENIX	AZ		12/31/2024		791		(19)			(19)		772	772			
100115057	SPRING HILL	FL		07/14/2023		759		11			11		770	770			
100234875	PULLMAN	WA		08/28/2025		637		(1)			(1)		636	636			
100150930	HENDERSON	NV		05/08/2024		791		33			33		824	824			
100192668	PROVO	UT		02/10/2025		591		(17)			(17)		574	574			
100209252	YOUNGSVILLE	LA		04/29/2025		662		(15)			(15)		647	647			
100142578	SUMMERVILLE	SC		02/08/2024		603		(4)			(4)		599	599			
100150904	PALOS HILLS	IL		05/08/2024		595		(11)			(11)		584	584			
100151529	PORTSMOUTH	VA		05/10/2024		596		(12)			(12)		584	584			
100101753	KANSAS CITY	MO		03/31/2023		605		(11)			(11)		594	594			
100164494	LAWRENCEVILLE	GA		08/21/2024		601		(15)			(15)		586	586			
100061455	EAGLE MOUNTAIN	UT		06/01/2021		1,535		6			6		1,541	1,541			
100186903	WEST CHESTER	OH		01/07/2025		740		10			10		750	750			
100065390	SPOKANE	WA		07/28/2021		469		(23)	2		(25)		444	444			
100087305	NEW ORLEANS	LA		10/25/2022		946		97			97		1,043	1,043			
100164792	BRADENTON	FL		08/26/2024		1,329		(36)			(36)		1,293	1,293			
100159911	MILTON	FL		08/16/2024		718		(44)			(44)		674	674			
100209922	STONEWALL	LA		06/11/2025		405		(13)			(13)		392	392			
100168612	BRANSON WEST	MO		09/25/2024		7,416		(239)			(239)		7,177	7,177			
100127967	SPRINGFIELD	TN		09/08/2023		804		37			37		841	841			
100244939	WEST DOVER	VT		09/29/2025		607		(22)			(22)		585	585			
100204828	MONROVIA	CA		04/09/2025		890		(12)			(12)		878	878			
100203146	PARADISE VALLEY	AZ		03/27/2025		607		(27)			(27)		580	580			
100254989	FOLEY	AL		11/17/2025		1,061		(37)			(37)		1,024	1,024			
100152278	BAKERSFIELD	CA		05/17/2024		607		(10)			(10)		597	597			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100149633	JERSEY CITY	NJ		04/26/2024		612		(13)			(13)		599	599			
100185052	CICERO	IL		12/20/2024		589		(11)			(11)		578	578			
100243366	VENUS	TX		09/26/2025		1,680		(79)			(79)		1,601	1,601			
100202635	ATHENS	AL		03/24/2025		739		59			59		798	798			
100220053	MANOR	TX		07/30/2025		747		(35)			(35)		712	712			
100156510	PORTERVILLE	CA		06/24/2024		609		(10)			(10)		599	599			
100193121	RICHMOND	TX		02/10/2025		1,736		141			141		1,877	1,877			
100216316	CLARKSVILLE	TN		06/20/2025		665		(13)			(13)		652	652			
100119067	LAS VEGAS	NV		07/27/2023		617		(24)			(24)		593	593			
100119461	RALEIGH	NC		07/31/2023		845		24			24		869	869			
100220526	PHOENIX	AZ		07/15/2025		569		(22)			(22)		547	547			
100114940	JACKSONVILLE	FL		07/13/2023		414		(12)			(12)		402	402			
100171938	HUTTO	TX		10/17/2024		772		(9)			(9)		763	763			
100180426	WEST PALM BEACH	FL		11/25/2024		673		5			5		678	678			
100181279	KANSAS CITY	MO		12/06/2024		663		15			15		678	678			
100169740	FORT WALTON BEACH	FL		09/30/2024		2,559		51			51		2,610	2,610			
100268937	NOBLESVILLE	IN		12/29/2025		609		(22)			(22)		587	587			
100173280	WESTMINSTER	MD		10/30/2024		692		(14)			(14)		678	678			
100179772	JACKSONVILLE	FL		11/21/2024		690		(12)			(12)		678	678			
100227050	RALEIGH	NC		07/30/2025		724		29			29		753	753			
100176728	ELLICOTT CITY	MD		11/15/2024		677		(13)			(13)		664	664			
100143332	ATLANTA	GA		02/16/2024		577		(12)			(12)		565	565			
100151444	MOORESVILLE	NC		05/10/2024		634		2			2		636	636			
100151479	BRUNSWICK	GA		05/10/2024		633		3			3		636	636			
100158137	KELLER	TX		07/09/2024		1,134		(28)			(28)		1,106	1,106			
100268729	SAINT LOUIS	MO		12/29/2025		618		(17)			(17)		601	601			
100245617	MISSION	TX		10/06/2025		607		(18)			(18)		589	589			
100158699	FAYETTEVILLE	NC		07/10/2024		583		(6)			(6)		577	577			
100151404	NORWOOD	OH		05/10/2024		617		(6)			(6)		611	611			
100268374	CHATTANOOGA	TN		12/29/2025		632		(16)			(16)		616	616			
100161087	VIAN	OK		07/24/2024		603		(14)			(14)		589	589			
100175971	CONCORD	NC		11/14/2024		905		(4)			(4)		901	901			
100151654	GRAIN VALLEY	MO		05/10/2024		604		(14)			(14)		590	590			
100142657	WOODBURY	MN		02/08/2024		2,072		(62)			(62)		2,010	2,010			
100199050	CONCORD	NC		02/28/2025		76,468		(904)			(904)		75,564	75,564			
100144620	RALEIGH	NC		03/13/2024		649		(5)			(5)		644	644			
100136011	GRETNA	LA		11/16/2023		533		(18)			(18)		515	515			
100116713	WINTER GARDEN	FL		07/20/2023		1,088		318			318		1,406	1,406			
100238866	ABILENE	TX		09/23/2025		759		(33)			(33)		726	726			
100099986	AVENTURA	FL		03/28/2023		748		1			1		749	749			
100161019	MAGNOLIA	TX		07/24/2024		2,612		205			205		2,817	2,817			
100061008	MONT BELVIEU	TX		06/01/2021		1,949		8			8		1,957	1,957			
100179476	OSBURN	ID		11/21/2024		823		1			1		824	824			
100158920	CONWAY	SC		07/12/2024		757		16			16		773	773			
100255658	PONDER	TX		11/24/2025		637		(17)			(17)		620	620			
100269102	CORONADO	CA		12/30/2025		2,585		(3)			(3)		2,582	2,582			
100115675	OCALA	FL		07/20/2023		2,544		44			44		2,588	2,588			
100268324	NOBLESVILLE	IN		12/29/2025		41,027		(333)			(333)		40,694	40,694			
100065295	YUBA CITY	CA		07/28/2021		1,343		(41)			(41)		1,302	1,302			
100128201	SLATYFORK	WV		09/18/2023		419		8	1		7		426	426			
100210322	MC MINNVILLE	TN		05/09/2025		563		(11)			(11)		552	552			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228450	ROCKPORT	TX		08/11/2025		677		5			5		682	682			
100179449	PROVIDENCE VILLAGE	TX		11/21/2024		742		14			14		756	756			
100120082	MESQUITE	TX		08/11/2023		1,783		(13)			(13)		1,770	1,770			
100071712	ENCINITAS	CA		10/14/2021		1,347		(43)			(43)		1,304	1,304			
100247822	PHOENIX	AZ		10/29/2025		985		(43)			(43)		942	942			
100221003	BELGRADE	MT		07/18/2025		573		(23)			(23)		550	550			
100131661	SHERMAN	TX		10/06/2023		1,187		(17)			(17)		1,170	1,170			
100179620	PENSACOLA	FL		11/21/2024		597		(11)			(11)		586	586			
100175718	FARR WEST	UT		11/12/2024		450		(21)			(21)		429	429			
100200513	STATESVILLE	NC		03/11/2025		607		(25)			(25)		582	582			
100157930	SEBASTIAN	FL		07/09/2024		592		(9)			(9)		583	583			
100180097	COHUTTA	GA		12/30/2024		2,334		(80)			(80)		2,254	2,254			
100199006	KANNAPOLIS	NC		02/28/2025		705		15			15		720	720			
100170112	WESLEY CHAPEL	FL		10/08/2024		809		(14)			(14)		795	795			
100161077	MAGNOLIA	TX		07/24/2024		642		(11)			(11)		631	631			
100268337	NOBLESVILLE	IN		12/29/2025		612		(23)			(23)		589	589			
100161041	MINNEAPOLIS	MN		07/24/2024		539		(16)			(16)		523	523			
100180613	HOUSTON	TX		11/26/2024		2,974		(138)			(138)		2,836	2,836			
100151991	LANCASTER	CA		06/14/2024		7,814		(277)			(277)		7,537	7,537			
100068307	COLORADO SPRINGS	CO		08/25/2021		9,921		(6)			(6)		9,915	9,915			
100150907	FARMINGTON	AR		05/08/2024		619		(8)			(8)		611	611			
100169180	GARNER	NC		09/27/2024		722		(9)			(9)		713	713			
100190902	CONCORD	NC		01/28/2025		890		(2)			(2)		888	888			
100194805	GLENDALE	AZ		02/21/2025		640		(6)			(6)		634	634			
100214053	MCKINNEY	TX		05/29/2025		641		(13)			(13)		628	628			
100268920	NOBLESVILLE	IN		12/29/2025		15,870		(612)			(612)		15,258	15,258			
100072009	LAS VEGAS	NV		10/29/2021		1,155		(94)			(94)		1,061	1,061			
100247111	BRADFORD	MA		10/22/2025		653		(15)			(15)		638	638			
100247233	O FALLON	MO		10/23/2025		538		(21)			(21)		517	517			
100088997	CABO SAN LUCAS	MEX		11/04/2022		639							639	639			
100152385	MILWAUKEE	WI		05/17/2024		595		(3)			(3)		592	592			
100068464	SEBRING	FL		08/25/2021		1,168		(32)			(32)		1,136	1,136			
100137996	SANFORD	FL		12/13/2023		2,686		80			80		2,766	2,766			
100079971	WOODBRIDGE	VA		04/25/2022		1,136		(38)			(38)		1,098	1,098			
100199369	ROUND LAKE BEACH	IL		03/05/2025		680		11			11		691	691			
100173290	COLUMBUS	GA		10/30/2024		1,294		(47)			(47)		1,247	1,247			
100214797	DUMONT	NJ		06/11/2025		688		(32)			(32)		656	656			
100062562	KINGWOOD	TX		07/01/2021		2,141		(23)			(23)		2,118	2,118			
100261448	VENICE	FL		12/09/2025		666		(17)			(17)		649	649			
100206805	MIAMI SHORES	FL		04/23/2025		611		(22)			(22)		589	589			
100206859	LAWRENCEVILLE	GA		04/24/2025		615		(26)			(26)		589	589			
100206927	ATLANTA	GA		04/24/2025		597		(8)			(8)		589	589			
100131594	OCALA	FL		10/06/2023		613		6			6		619	619			
100235143	LIGHTHOUSE PT	FL		08/28/2025		4,273		(155)			(155)		4,118	4,118			
100248066	TEGA CAY	SC		10/29/2025		1,240		(66)			(66)		1,174	1,174			
100132022	YUMA	AZ		10/13/2023		675		(4)			(4)		671	671			
100218289	ROCKAWAY	NJ		06/26/2025		566		(27)			(27)		539	539			
100247365	BISBEE	AZ		10/24/2025		675		(22)			(22)		653	653			
100220338	WILDWOOD	NJ		07/14/2025		374		(9)			(9)		365	365			
100120895	OCEAN CITY	MD		08/30/2023		613		10			10		623	623			
100118934	FONTANA	CA		07/27/2023		671		(19)			(19)		652	652			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100181260	LAKELAND	FL		12/06/2024		673		23			23		696	696			
100109924	WARETOWN	NJ		06/22/2023		618		(19)			(19)		599	599			
100253651	MIAMI	FL		10/30/2025		1,051		(31)			(31)		1,020	1,020			
100199020	SONOMA	CA		02/28/2025		709		10			10		719	719			
100158692	HUNTSVILLE	TX		07/10/2024		955		(22)			(22)		933	933			
100189178	MEDFORD	OR		01/13/2025		7,443		(226)			(226)		7,217	7,217			
100101154	NEW HAVEN	CT		04/28/2023		966		197			197		1,163	1,163			
100257189	DUNCAN	SC		11/26/2025		771		(46)			(46)		725	725			
100247356	GLEN BURNIE	MD		10/24/2025		548		(22)			(22)		526	526			
100212688	GILBERT	AZ		05/28/2025		627		(23)			(23)		604	604			
100227097	ROSHARON	TX		07/30/2025		648		(13)			(13)		635	635			
100283995	HILLIARD	OH		03/24/2026		2,947		81			81		3,028	3,028			
100160493	KATY	TX		07/19/2024		668		3			3		671	671			
100076272	STERLING	VA		01/07/2022		1,288		(44)			(44)		1,244	1,244			
100151381	KATY	TX		05/10/2024		590		(7)			(7)		583	583			
100152899	BAKERSFIELD	CA		05/22/2024		3,789		(3)			(3)		3,786	3,786			
100248964	COOLIDGE	AZ		10/29/2025		691		(10)			(10)		681	681			
100200394	BLAIRSVILLE	GA		03/10/2025		645		(10)			(10)		635	635			
100284788	CASHION	OK		03/27/2026		1,287		24			24		1,311	1,311			
100076062	BROOKSHIRE	TX		01/07/2022		684		(11)			(11)		673	673			
100167826	KISSIMMEE	FL		09/20/2024		769		24			24		793	793			
100176593	RUSKIN	FL		11/15/2024		542		(25)			(25)		517	517			
100214446	PARKVILLE	MD		06/06/2025		554		(10)			(10)		544	544			
100243304	JACKSONVILLE	NC		09/26/2025		585		(27)			(27)		558	558			
100170211	FORT WORTH	TX		10/08/2024		709		(15)			(15)		694	694			
100115068	CHARLOTTE	NC		07/14/2023		536		9			9		545	545			
100115680	MINNEAPOLIS	MN		07/20/2023		705		(8)			(8)		697	697			
100167871	MONTGOMERY VILLAGE	MD		09/20/2024		566		(4)			(4)		562	562			
100119500	PRINCETON	TX		07/28/2023		642		(6)			(6)		636	636			
100119513	PRINCETON	TX		07/28/2023		641		(5)			(5)		636	636			
100281955	CROWLEY	TX		02/26/2026		1,113		(45)			(45)		1,068	1,068			
100206972	MODESTO	CA		04/25/2025		628		(24)			(24)		604	604			
100109694	TILLAMOOK	OR		06/15/2023		491		(22)			(22)		469	469			
100127529	SAN MARCOS	TX		09/08/2023		863		36			36		899	899			
100201076	WAKE FOREST	NC		03/12/2025		608		(15)			(15)		593	593			
100140895	BLOOMINGTON	MN		02/26/2024		543		(13)			(13)		530	530			
100206590	PARKVILLE	MD		04/22/2025		646		(16)			(16)		630	630			
100143074	ROYAL OAK	MI		02/14/2024		533		(27)			(27)		506	506			
100165424	HOUSTON	TX		08/29/2024		554		(6)			(6)		548	548			
100198504	BEL AIR	MD		02/28/2025		825		(19)			(19)		806	806			
100268391	LAFAYETTE	IN		12/29/2025		829		(25)			(25)		804	804			
100167058	CAMP CONNELL	CA		09/13/2024		573		(21)			(21)		552	552			
100144100	ORLANDO	FL		03/07/2024		601		(6)			(6)		595	595			
100158139	CHICOPEE	MA		07/09/2024		656		4			4		660	660			
100206163	RALEIGH	NC		04/16/2025		796		(20)			(20)		776	776			
100067739	CHESTER	VA		09/23/2021		897		(16)			(16)		881	881			
100190699	HOUSTON	TX		01/28/2025		4,844		(93)			(93)		4,751	4,751			
100206097	LAKE LOS ANGELES	CA		04/16/2025		559		(20)			(20)		539	539			
100208830	LAUREL	MD		04/29/2025		519		(12)			(12)		507	507			
100253997	SAN ANTONIO	TX		10/30/2025		671		(3)			(3)		668	668			
100138829	LAFAYETTE	LA		12/21/2023		1,567		(35)			(35)		1,532	1,532			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163167	PEA RIDGE	AR		08/13/2024		657		(12)			(12)		645	645			
100076449	SARASOTA	FL		12/23/2021		9,068		(385)			(385)		8,683	8,683			
100115828	GLENDALE	AZ		07/20/2023		697		(13)			(13)		684	684			
100212286	LOUISVILLE	KY		05/28/2025		604		(16)			(16)		588	588			
100176947	FULSHEAR	TX		11/15/2024		623		(10)			(10)		613	613			
100161361	CHARLOTTE	NC		07/25/2024		667		2			2		669	669			
100061308	COVINGTON	LA		06/01/2021		1,434		6			6		1,440	1,440			
100159968	MIRAMAR	FL		08/16/2024		14,492		(378)			(378)		14,114	14,114			
100120122	MONROE	NC		08/11/2023		651		(16)			(16)		635	635			
100191708	MIAMI	FL		02/20/2025		579		(24)			(24)		555	555			
100165421	MERCED	CA		08/29/2024		590		(16)			(16)		574	574			
100216359	HARDEEVILLE	SC		06/20/2025		793		(3)			(3)		790	790			
100209821	PIKE ROAD	AL		05/05/2025		549		(24)			(24)		525	525			
100135995	PHOENIX	AZ		11/16/2023		620		(12)			(12)		608	608			
100198501	BALTIMORE	MD		02/28/2025		3,021		53			53		3,074	3,074			
100160051	KINGSTON	GA		07/17/2024		627		(15)			(15)		612	612			
100129346	PRINCETON	TX		09/25/2023		2,606		2			2		2,608	2,608			
100166139	OCALA	FL		09/09/2024		1,419		48			48		1,467	1,467			
100173096	VILLAS	NJ		10/30/2024		648		(21)			(21)		627	627			
100198308	ARLINGTON	TX		02/28/2025		546		(17)			(17)		529	529			
100246749	HOWELL	MI		10/15/2025		414		(15)			(15)		399	399			
100135522	DANVILLE	IN		11/13/2023		563		(8)			(8)		555	555			
100138373	PHILADELPHIA	PA		12/18/2023		1,751		(75)			(75)		1,676	1,676			
100065782	OXNARD	CA		07/28/2021		1,960		(56)			(56)		1,904	1,904			
100244999	HAVERTOWN	PA		09/29/2025		591		(22)			(22)		569	569			
100076335	WASHINGTON	DC		01/07/2022		2,098		(42)			(42)		2,056	2,056			
100076109	MIAMI	FL		01/07/2022		1,272		(30)			(30)		1,242	1,242			
100283831	GLASTONBURY	CT		03/16/2026		4,608		(219)			(219)		4,389	4,389			
100204886	TUCSON	AZ		04/10/2025		631		(10)			(10)		621	621			
100219608	ORLANDO	FL		07/07/2025		637		(16)			(16)		621	621			
100174249	SAN ANTONIO	TX		10/31/2024		802		(40)			(40)		762	762			
100175340	GLENN HEIGHTS	TX		11/05/2024		722		2			2		724	724			
100283836	ORLANDO	FL		03/16/2026		423		(17)			(17)		406	406			
100272932	TIGER	GA		01/15/2026		627		(17)			(17)		610	610			
100177212	PLEASANT VIEW	TN		01/16/2025		571		(27)			(27)		544	544			
100087475	LOS LUNAS	NM		10/25/2022		1,041		69			69		1,110	1,110			
100109372	SEASIDE	OR		06/12/2023		639		(25)	1		(26)		613	613			
100236010	CYPRESS	TX		09/04/2025		617		(20)			(20)		597	597			
100198383	BOULDER	CO		02/28/2025		791		(32)			(32)		759	759			
100283313	OVERLAND PARK	KS		03/11/2026		695		(7)			(7)		688	688			
100190884	CONCORD	NC		01/28/2025		602		(2)			(2)		600	600			
100134958	FORT LEE	NJ		10/30/2023		515		(9)			(9)		506	506			
100109636	VERNON	CT		06/14/2023		888		(58)			(58)		830	830			
100255840	BETHLEHEM	GA		11/24/2025		648		(15)			(15)		633	633			
100212146	PALM COAST	FL		05/22/2025		574		41			41		615	615			
100158877	WILMINGTON	VT		07/12/2024		29,916		(1,224)			(1,224)		28,692	28,692			
100180584	VENTURA	CA		11/26/2024		6,395		(71)			(71)		6,324	6,324			
100283263	GREENWOOD	SC		03/11/2026		528		24			24		552	552			
100226984	CONWAY	AR		07/30/2025		2,896		(109)			(109)		2,787	2,787			
100129286	PRINCETON	TX		09/25/2023		746							746	746			
100207059	COALINGA	CA		04/24/2025		599		(20)			(20)		579	579			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236835	TINTON FALLS	NJ		09/12/2025		552		(20)			(20)		532	532			
100135310	REEDLEY	CA		11/13/2023		575		(7)			(7)		568	568			
100080440	CHESTERBROOK	PA		03/10/2022		1,075		(49)			(49)		1,026	1,026			
100071710	PITTSBURGH	PA		10/14/2021		1,852		(54)			(54)		1,798	1,798			
100257001	CHARLOTTE	NC		11/26/2025		604		(21)			(21)		583	583			
100129552	KYLE	TX		09/29/2023		532		21	1		20		552	552			
100200554	WIND GAP	PA		03/11/2025		585		(26)			(26)		559	559			
100193551	LAS VEGAS	NV		02/10/2025		384		(13)			(13)		371	371			
100068101	AURORA	IL		08/25/2021		1,420		(23)			(23)		1,397	1,397			
100190203	DAVENPORT	FL		01/21/2025		660		(31)			(31)		629	629			
100140048	OWENSBORO	KY		01/09/2024		662		(20)			(20)		642	642			
100063820	SICKLERVILLE	NJ		07/01/2021		(4)		4			4						
100133140	GRAYSON	GA		11/29/2023		1,574		25			25		1,599	1,599			
100147542	PALM COAST	FL		04/03/2024		695		(24)			(24)		671	671			
100199018	CHARLOTTE	NC		02/28/2025		1,701		(11)			(11)		1,690	1,690			
100177343	CADDO MILLS	TX		01/16/2025		494		(23)			(23)		471	471			
100245220	MANOR	TX		10/06/2025		492		(5)			(5)		487	487			
100120129	DAWSONVILLE	GA		08/11/2023		687		(9)			(9)		678	678			
100282095	CONROE	TX		02/27/2026		570		(15)			(15)		555	555			
100068391	NORRISTOWN	PA		08/25/2021		1,246		(40)			(40)		1,206	1,206			
100245389	COLUMBUS	OH		10/06/2025		627		(23)			(23)		604	604			
100255068	LONG BEACH	CA		11/19/2025		1,000		(25)			(25)		975	975			
100239360	CHEHALIS	WA		09/29/2025		1,483		(30)			(30)		1,453	1,453			
100089998	HOLIDAY	FL		01/13/2023		3,910		(233)			(233)		3,677	3,677			
100149427	TIMNATH	CO		04/24/2024		12,671		889			889		13,560	13,560			
100163080	MIAMI	FL		08/13/2024		594		(21)			(21)		573	573			
100273364	MINNEAPOLIS	MN		01/21/2026		1,402		(11)			(11)		1,391	1,391			
100164363	COLLEGE STATION	TX		08/21/2024		723		10			10		733	733			
100226935	PICKERINGTON	OH		07/30/2025		606		(20)			(20)		586	586			
100169058	EULESS	TX		09/27/2024		650		(16)			(16)		634	634			
100191679	PORTLAND	OR		02/20/2025		628		(4)			(4)		624	624			
100179730	SAN ANTONIO	TX		11/21/2024		813		47			47		860	860			
100079870	ORLANDO	FL		04/08/2022		1,357		(47)			(47)		1,310	1,310			
100210434	TAMPA	FL		05/12/2025		419		(15)			(15)		404	404			
100062847	HAVERHILL	MA		07/01/2021		4,566		(45)			(45)		4,521	4,521			
100179352	WAXHAW	NC		12/27/2024		1,328		(58)			(58)		1,270	1,270			
100164346	SAINT AUGUSTINE	FL		08/21/2024		4,110		(101)			(101)		4,009	4,009			
100114722	HAYFORK	CA		06/29/2023		538		(16)			(16)		522	522			
100200263	PETALUMA	CA		03/07/2025		607		(21)			(21)		586	586			
100244522	MATTHEWS	NC		09/29/2025		624		(24)			(24)		600	600			
100192430	NORTH SYRACUSE	NY		02/07/2025		2,249		(82)			(82)		2,167	2,167			
100081147	ARLINGTON	VA		03/18/2022		1,626		64			64		1,690	1,690			
100194385	WAUWATOSA	WI		02/14/2025		582		(18)			(18)		564	564			
100227081	THEODORE	AL		07/30/2025		546		(23)			(23)		523	523			
100161395	PRINCETON	TX		07/25/2024		585		(16)			(16)		569	569			
100182387	PENSACOLA	FL		12/12/2024		13,272		(484)			(484)		12,788	12,788			
100134311	CADDO MILLS	TX		10/27/2023		535		(26)			(26)		509	509			
100236004	HOUSTON	TX		09/04/2025		632		(17)			(17)		615	615			
100181891	TAMPA	FL		12/12/2024		760		21			21		781	781			
100135078	VON ORMY	TX		11/01/2023		794		56			56		850	850			
100133724	MADISON	AL		10/23/2023		832		60			60		892	892			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255855	BETHLEHEM	GA		11/24/2025		656		(20)			(20)		636	636			
100158603	NEWARK	DE		07/10/2024		1,609		(38)			(38)		1,571	1,571			
100079297	SPOTSWOOD	NJ		02/28/2022		1,192		(10)			(10)		1,182	1,182			
100064583	SAINT CLOUD	FL		07/01/2021		1,259		47			47		1,306	1,306			
100136468	MILTON	FL		11/20/2023		1,102		114			114		1,216	1,216			
100151305	ASHEVILLE	NC		05/10/2024		88,701		340			340		89,041	89,041			
100136295	TOWSON	MD		11/20/2023		551		(1)			(1)		550	550			
100136519	SURFSIDE BEACH	SC		11/20/2023		768		5			5		773	773			
100220170	MERCED	CA		07/11/2025		830		(13)			(13)		817	817			
100136520	SURFSIDE BEACH	SC		11/20/2023		768		5			5		773	773			
100253523	SAN DIEGO	CA		10/30/2025		861		(32)			(32)		829	829			
100190727	ALBUQUERQUE	NM		01/27/2025		572		(25)			(25)		547	547			
100178212	SPRING	TX		11/19/2024		871		(40)			(40)		831	831			
100165579	CARMEL	IN		08/29/2024		1,733		(23)			(23)		1,710	1,710			
100179466	FISHERS	IN		11/21/2024		733		(2)			(2)		731	731			
100170299	LOUISVILLE	KY		10/08/2024		587		(22)			(22)		565	565			
100281971	MACCLENNY	FL		02/27/2026		660		(25)			(25)		635	635			
100142772	TUCSON	AZ		02/08/2024		777		5			5		782	782			
100144195	WESTFIELD	IN		03/07/2024		673		3			3		676	676			
100151351	CARTERSVILLE	GA		05/10/2024		722		8			8		730	730			
100076776	PORTLAND	OR		12/27/2021		1,123		(64)			(64)		1,059	1,059			
100109064	FORT WASHINGTON	MD		06/05/2023		741		(4)			(4)		737	737			
100268763	BETHLEHEM	PA		12/29/2025		807		(13)			(13)		794	794			
100201190	ATHENS	TN		03/12/2025		1,222		(36)			(36)		1,186	1,186			
100117346	HAIKU	HI		07/20/2023		876		262			262		1,138	1,138			
100180067	SANFORD	NC		11/25/2024		760		31			31		791	791			
100188577	POMPANO BEACH	FL		02/10/2025		510		(15)			(15)		495	495			
100238819	LAKE SAINT LOUIS	MO		09/23/2025		2,459		(60)			(60)		2,399	2,399			
100076180	TAMPA	FL		01/07/2022		696		(17)			(17)		679	679			
100168644	PARLIER	CA		09/25/2024		630		(14)			(14)		616	616			
100181461	MEMPHIS	TN		01/09/2025		200		(9)			(9)		191	191			
100149907	BATESVILLE	AR		04/29/2024		557		(2)			(2)		555	555			
100065628	WARWICK	RI		07/28/2021		1,407		(54)			(54)		1,353	1,353			
100206216	LONGS	SC		04/16/2025		553		(12)			(12)		541	541			
100202513	HIAWASSEE	GA		03/21/2025		11,271		(356)			(356)		10,915	10,915			
100151712	KILLDEER	ND		05/10/2024		757		(20)			(20)		737	737			
100065103	ERIE	CO		07/14/2021		1,363		(35)			(35)		1,328	1,328			
100137796	FLEMINGTON	NJ		12/08/2023		1,018		(21)			(21)		997	997			
100228087	LADSON	SC		08/07/2025		528		(15)			(15)		513	513			
100120064	PHOENIX	AZ		08/11/2023		458		3	1		2		460	460			
100171905	ATHENS	GA		10/17/2024		645		(25)			(25)		620	620			
100162723	LAND O LAKES	FL		08/12/2024		551		(17)			(17)		534	534			
100159409	PENDERGRASS	GA		07/15/2024		784		21			21		805	805			
100080917	MESA	AZ		03/17/2022		2,892		(97)			(97)		2,795	2,795			
100170317	ALBUQUERQUE	NM		10/08/2024		986		(33)			(33)		953	953			
100254238	BLACKSBURG	VA		11/06/2025		681		(10)			(10)		671	671			
100167776	MONROE	NY		09/19/2024		605		(31)			(31)		574	574			
100261120	SEATTLE	WA		12/05/2025		947		(36)			(36)		911	911			
100057609	HYATTSVILLE	MD		06/30/2021		1,350		(38)			(38)		1,312	1,312			
100101638	DELAND	FL		04/26/2023		655		(17)			(17)		638	638			
100228614	GRAND PRAIRIE	TX		08/11/2025		620		(17)			(17)		603	603			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160988	HOUSTON	TX		07/24/2024		746		7			7		753	753			
100143149	ARLINGTON	TX		02/16/2024		598		(2)			(2)		596	596			
100254047	WOODRUFF	SC		10/30/2025		647		(15)			(15)		632	632			
100212704	LAWRENCEVILLE	GA		05/28/2025		876		(36)			(36)		840	840			
100117766	ARLINGTON	TX		07/20/2023		818		4			4		822	822			
100186019	COMMERCE	GA		12/27/2024		632		15			15		647	647			
100100232	CHICAGO	IL		03/17/2023		639		(13)			(13)		626	626			
100149823	WENDELL	ID		04/29/2024		548		(22)			(22)		526	526			
100159277	CARTERSVILLE	GA		07/15/2024		604		(17)			(17)		587	587			
100207887	LAS VEGAS	NV		04/29/2025		356		(10)			(10)		346	346			
100137998	PORT ORANGE	FL		12/13/2023		554							554	554			
100202137	VIRGINIA BEACH	VA		03/18/2025		665		(22)			(22)		643	643			
100193442	MINNEAPOLIS	MN		02/10/2025		578		(11)			(11)		567	567			
100164259	CHARLOTTE	NC		08/21/2024		654		(5)			(5)		649	649			
100164261	CHARLOTTE	NC		08/21/2024		655		(6)			(6)		649	649			
100164262	CHARLOTTE	NC		08/21/2024		654		(5)			(5)		649	649			
100164270	CHARLOTTE	NC		08/21/2024		654		(5)			(5)		649	649			
100147804	ALVO	NE		04/08/2024		618		(11)			(11)		607	607			
100164317	PENDERGRASS	GA		08/21/2024		1,280		7			7		1,287	1,287			
100114649	CHARLOTTE	NC		06/29/2023		532		(34)			(34)		498	498			
100079174	YUCAIPA	CA		02/24/2022		1,297		(3)			(3)		1,294	1,294			
100110544	HOSCHTON	GA		06/30/2023		830		22			22		852	852			
100074118	COACHELLA	CA		12/09/2021		952		(78)			(78)		874	874			
100119775	ORLANDO	FL		08/08/2023		533		(19)			(19)		514	514			
100108045	MANASSAS PARK	VA		05/25/2023		794		(16)			(16)		778	778			
100254387	BRIGANTINE	NJ		11/07/2025		11,790		(75)			(75)		11,715	11,715			
100204668	WOODBRIDGE	VA		04/04/2025		940		(34)			(34)		906	906			
100171532	CEDAR CITY	UT		10/16/2024		2,454		(40)			(40)		2,414	2,414			
100194671	SELBYVILLE	DE		02/21/2025		688		10			10		698	698			
100157019	FORT WORTH	TX		02/20/2025		6,376		(347)			(347)		6,029	6,029			
100148348	LOCKHART	TX		04/12/2024		829		39			39		868	868			
100116936	CLEARWATER	FL		07/20/2023		904		248			248		1,152	1,152			
100244856	LUBBOCK	TX		09/29/2025		585		(18)			(18)		567	567			
100268964	FRANKFORT	KY		12/29/2025		1,116		(15)			(15)		1,101	1,101			
100163598	OBERLIN	OH		08/15/2024		507		(18)			(18)		489	489			
100175378	LUBBOCK	TX		11/05/2024		787		9			9		796	796			
100185089	ANNAPOLIS	MD		12/20/2024		634		(17)			(17)		617	617			
100151719	KILLDEER	ND		05/10/2024		795		(24)			(24)		771	771			
100190878	CONCORD	NC		01/28/2025		558		(13)			(13)		545	545			
100120717	PRINCETON	TX		08/25/2023		584		(8)			(8)		576	576			
100171799	FORNEY	TX		10/17/2024		1,105		(32)			(32)		1,073	1,073			
100148818	NACOGDOCHES	TX		04/17/2024		640		(20)			(20)		620	620			
100115858	CHARLOTTE	NC		07/20/2023		427		(5)	1		(6)		421	421			
100144019	SAVANNAH	GA		03/07/2024		643		2			2		645	645			
100069231	LOCKPORT	IL		09/01/2021		1,848		(16)			(16)		1,832	1,832			
100055867	OCEAN CITY	NJ		03/26/2021		3,331		(104)			(104)		3,227	3,227			
100216070	STATESVILLE	NC		06/17/2025		549		(20)			(20)		529	529			
100141230	VALRICO	FL		01/30/2024		643		(14)			(14)		629	629			
100238312	HURST	TX		09/19/2025		599		7			7		606	606			
100214002	CARTERSVILLE	GA		05/29/2025		552		(22)			(22)		530	530			
100179732	CONWAY	SC		11/21/2024		743		42			42		785	785			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181943	RALEIGH	NC		12/12/2024		670							670	670			
100218907	PITTSBURGH	PA		06/27/2025		578		(13)			(13)		565	565			
100247382	DENVER	CO		10/24/2025		636		(16)			(16)		620	620			
100169859	COLUMBIA	SC		09/30/2024		1,757		(56)			(56)		1,701	1,701			
100244974	ROSWELL	NM		09/29/2025		519		(17)			(17)		502	502			
100102881	LITHONIA	GA		06/22/2023		733							733	733			
100115403	DAWSONVILLE	GA		07/17/2023		545		(28)			(28)		517	517			
100157999	DALLAS	TX		07/09/2024		626		(12)			(12)		614	614			
100100870	HARVARD	IL		04/28/2023		766		84			84		850	850			
100132007	LOCKHART	TX		10/13/2023		618		(8)			(8)		610	610			
100132315	STOUGHTON	WI		10/13/2023		617		(7)			(7)		610	610			
100284524	DALTON	GA		03/26/2026		626		(17)			(17)		609	609			
100220578	POST FALLS	ID		07/15/2025		763		(30)			(30)		733	733			
100167436	LAREDO	TX		09/16/2024		1,531		(19)			(19)		1,512	1,512			
100137601	LEHIGH ACRES	FL		12/08/2023		576		(13)			(13)		563	563			
100245034	SURFSIDE BEACH	SC		09/29/2025		551		(23)			(23)		528	528			
100192174	NORTH PORT	FL		01/31/2025		620		(17)			(17)		603	603			
100165373	MYRTLE BEACH	SC		08/29/2024		695		(35)			(35)		660	660			
100156655	HARTFORD	CT		06/24/2024		626		(15)			(15)		611	611			
100080437	N LAS VEGAS	NV		03/10/2022		1,068		(65)			(65)		1,003	1,003			
100228567	SAINT JOHN	IN		08/11/2025		936		16			16		952	952			
100181417	TUCKER	GA		01/09/2025		828		(38)			(38)		790	790			
100189890	FISHERS	IN		01/21/2025		578		(17)			(17)		561	561			
100150611	KATY	TX		05/03/2024		871		6			6		877	877			
100171538	HARVEST	AL		10/16/2024		734		(12)			(12)		722	722			
100071580	MIAMI	FL		10/14/2021		1,907		(21)			(21)		1,886	1,886			
100179731	OWENS CROSS ROADS	AL		11/21/2024		747		40			40		787	787			
100084593	MCDONOUGH	GA		08/02/2022		1,198		(26)			(26)		1,172	1,172			
100167003	TUCSON	AZ		09/13/2024		682							682	682			
100079976	RICHMOND	TX		04/25/2022		1,105		(32)			(32)		1,073	1,073			
100117359	CORDOVA	TN		07/20/2023		973		269			269		1,242	1,242			
100159014	PALM HARBOR	FL		08/15/2024		557		(19)			(19)		538	538			
100181939	GREENSBORO	NC		12/12/2024		1,315		29			29		1,344	1,344			
100147876	BLOOMINGDALE	GA		04/08/2024		795		28			28		823	823			
100221143	ARLINGTON	TX		07/21/2025		597		(15)			(15)		582	582			
100132062	LOGANVILLE	GA		10/13/2023		920		11			11		931	931			
100244769	PORT O CONNOR	TX		09/29/2025		600		(19)			(19)		581	581			
100109982	NEWBURGH	NY		06/22/2023		585		(12)			(12)		573	573			
100185065	LAS VEGAS	NV		12/20/2024		624		(3)			(3)		621	621			
100185070	HENDERSON	NV		12/20/2024		1,257		(23)			(23)		1,234	1,234			
100164805	CORPUS CHRISTI	TX		08/26/2024		699		4			4		703	703			
100131673	TUCSON	AZ		10/06/2023		624		1			1		625	625			
100188719	VOORHEESVILLE	NY		01/09/2025		567		(5)			(5)		562	562			
100182056	OCALA	FL		12/12/2024		1,875		42			42		1,917	1,917			
100185481	SUGAR HILL	GA		12/20/2024		675		6			6		681	681			
100172257	ELLABELL	GA		10/21/2024		757		(15)			(15)		742	742			
100215395	HAINES CITY	FL		06/12/2025		566		(21)			(21)		545	545			
100282607	PEORIA	AZ		03/02/2026		1,190		(62)			(62)		1,128	1,128			
100128824	LAKE WORTH BEACH	FL		09/21/2023		326							326	326			
100170102	ACWORTH	GA		10/08/2024		877		(21)			(21)		856	856			
100245483	KIRTLAND	OH		10/06/2025		539		(21)			(21)		518	518			

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100188477	GRAND PRAIRIE	TX		01/08/2025		804		(15)			(15)		789	789			
100135526	DURHAM	NC		11/13/2023		646		2			2		648	648			
100175670	DULUTH	GA		11/12/2024		652		(17)			(17)		635	635			
100247509	ORLANDO	FL		10/28/2025		384		(26)			(26)		358	358			
100261572	HOUSTON	TX		12/12/2025		1,054		(58)			(58)		996	996			
100120787	WINFIELD	KS		08/25/2023		366		(12)			(12)		354	354			
100211948	BROOKLYN CENTER	MN		05/19/2025		1,372		(12)			(12)		1,360	1,360			
100076138	TEMPE	AZ		01/07/2022		911		(14)	3		(17)		894	894			
100159461	CLAYTON	NC		07/15/2024		789		(11)			(11)		778	778			
100171874	CYPRESS	TX		10/17/2024		1,767		(42)			(42)		1,725	1,725			
100173258	DELTAVILLE	VA		10/30/2024		1,123		(26)			(26)		1,097	1,097			
100117271	ROSENBERG	TX		07/20/2023		1,112		4			4		1,116	1,116			
100128334	LAS VEGAS	NV		09/14/2023		2,061		(36)			(36)		2,025	2,025			
100135780	FRESNO	CA		11/10/2023		1,170		43			43		1,213	1,213			
100234874	ASHEVILLE	NC		08/28/2025		572		(12)			(12)		560	560			
100190951	CONCORD	NC		01/28/2025		604		(6)			(6)		598	598			
100155231	BURTON	MI		07/19/2024		612		(29)			(29)		583	583			
100212109	MONROE	NC		05/22/2025		583		(11)			(11)		572	572			
100215755	RICHMOND	VA		06/12/2025		582		(10)			(10)		572	572			
100099991	LAKE PARK	FL		03/28/2023		673		7			7		680	680			
100136742	HAMILTON	NJ		11/27/2023		522		(16)			(16)		506	506			
100205844	AUSTIN	TX		04/14/2025		792		(32)			(32)		760	760			
100076410	WILMINGTON	DE		12/23/2021		1,025		(81)			(81)		944	944			
100060540	NASHVILLE	TN		06/01/2021		3,165		12			12		3,177	3,177			
100258298	BAYTOWN	TX		12/05/2025		934		(2)			(2)		932	932			
100129321	MANOR	TX		09/25/2023		3,012		(9)			(9)		3,003	3,003			
100210781	QUEEN CREEK	AZ		05/15/2025		525		(18)			(18)		507	507			
100078479	NORTH BAY VILLAGE	FL		02/02/2022		2,061		(102)			(102)		1,959	1,959			
100149065	COCONUT CREEK	FL		04/19/2024		609		(9)			(9)		600	600			
100226950	HOUSTON	TX		07/30/2025		594		(10)			(10)		584	584			
100136960	REPUBLIC	MO		11/28/2023		653		21			21		674	674			
100268258	COLUMBIA	SC		12/29/2025		655		(13)			(13)		642	642			
100221200	MYRTLE BEACH	SC		07/21/2025		1,577		(16)			(16)		1,561	1,561			
100188332	ORLANDO	FL		01/08/2025		888		1			1		889	889			
100194120	SACHSE	TX		02/14/2025		528		(25)			(25)		503	503			
100255744	MIAMI	FL		11/24/2025		685		(8)			(8)		677	677			
100083735	NUEVO VALLARTA NAY	MEX		06/28/2022		1,502							1,502	1,502			
100202601	KATY	TX		03/21/2025		604		(14)			(14)		590	590			
100228417	SAINT CLOUD	FL		08/11/2025		540		(19)			(19)		521	521			
100134033	LIBERTY	NY		10/25/2023		343		(14)			(14)		329	329			
100084810	FRESNO	CA		08/02/2022		755		(5)			(5)		750	750			
100136372	AIKEN	SC		11/20/2023		1,698		30			30		1,728	1,728			
100215561	MOREHEAD CITY	NC		06/12/2025		2,499		11			11		2,510	2,510			
100221027	NEWARK	DE		07/18/2025		550		(16)			(16)		534	534			
100129603	NEWBERRY	FL		09/29/2023		686		16			16		702	702			
100211794	COMMERCIAL POINT	OH		05/19/2025		883		(18)			(18)		865	865			
100221843	HEMET	CA		07/29/2025		2,362		(61)			(61)		2,301	2,301			
100127631	WEST DES MOINES	IA		09/08/2023		714		3			3		717	717			
100209303	KISSIMMEE	FL		04/29/2025		625		(11)			(11)		614	614			
100238212	WILMINGTON	DE		09/18/2025		613		14			14		627	627			
100207067	ELKINS PARK	PA		04/24/2025		582		(20)			(20)		562	562			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159349	PORT WENTWORTH	GA		07/15/2024		771		19			19		790	790			
100172162	SALINAS	CA		10/17/2024		660		(21)			(21)		639	639			
100218971	CORAL SPRINGS	FL		06/27/2025		277		7			7		284	284			
100203603	BRECKSVILLE	OH		03/26/2025		2,223		(75)			(75)		2,148	2,148			
100120232	NEW ORLEANS	LA		08/18/2023		497		(5)			(5)		492	492			
100155071	DACULA	GA		07/19/2024		641		(22)			(22)		619	619			
100137787	VICTORVILLE	CA		12/08/2023		554		(6)			(6)		548	548			
100229340	DACULA	GA		08/14/2025		886		(20)			(20)		866	866			
100238410	LISBON	CT		09/19/2025		582		(22)			(22)		560	560			
100160588	MAGNA	UT		07/19/2024		571		(17)			(17)		554	554			
100162524	LANCASTER	TX		08/12/2024		561		(7)			(7)		554	554			
100190752	FORTSON	GA		01/27/2025		643		13			13		656	656			
100203372	SPOKANE	WA		03/27/2025		595		(20)			(20)		575	575			
100162993	PACIFIC	MO		08/12/2024		644		(16)			(16)		628	628			
100228126	CHARLOTTE	NC		08/07/2025		521		(22)			(22)		499	499			
100076103	STUART	FL		01/07/2022		1,250		(7)			(7)		1,243	1,243			
100117360	MCKINNEY	TX		07/20/2023		1,093		171			171		1,264	1,264			
100193461	TUCSON	AZ		02/10/2025		629		(2)			(2)		627	627			
100161306	GRANDVIEW	WA		07/25/2024		550		(17)			(17)		533	533			
100164279	CHARLOTTE	NC		08/21/2024		780		(16)			(16)		764	764			
100261261	CAMERON	NC		12/05/2025		639		2			2		641	641			
100210631	HOWARD	OH		05/15/2025		712		(23)			(23)		689	689			
100159356	WOODRUFF	SC		07/15/2024		749		(15)			(15)		734	734			
100186651	DENVER	CO		12/30/2024		723		17			17		740	740			
100192930	SPRINGTOWN	TX		02/10/2025		1,091		104			104		1,195	1,195			
100119244	CALDWELL	ID		07/31/2023		1,415		(3)			(3)		1,412	1,412			
100063174	NORTH CHESTERFIELD	VA		07/01/2021		(511)							(511)	(511)			
100067922	TUSTIN	CA		09/23/2021		2,632		(56)			(56)		2,576	2,576			
100282338	FRESNO	CA		02/27/2026		616		(13)			(13)		603	603			
100214028	SCHERTZ	TX		05/29/2025		743		(20)			(20)		723	723			
100150709	KILLEEN	TX		05/06/2024		649		(10)			(10)		639	639			
100150713	KILLEEN	TX		05/06/2024		649		(10)			(10)		639	639			
100168040	MEDINA	OH		09/20/2024		638		1			1		639	639			
100167985	DOTHAN	AL		09/20/2024		668		(19)			(19)		649	649			
100218687	ATHENS	GA		06/27/2025		544		(20)			(20)		524	524			
100133053	DAVENPORT	FL		11/29/2023		605							605	605			
100186568	UNION CITY	GA		12/30/2024		876		94			94		970	970			
100191747	HAMDEN	CT		02/20/2025		572		(20)			(20)		552	552			
100226929	HOUSTON	TX		07/30/2025		609		(7)			(7)		602	602			
100129593	AMARILLO	TX		09/29/2023		670		(4)			(4)		666	666			
100203262	RICHMOND	TX		03/27/2025		571		(19)			(19)		552	552			
100228548	MELISSA	TX		08/11/2025		617		(15)			(15)		602	602			
100161131	PENDERGRASS	GA		07/24/2024		921		16			16		937	937			
100119997	SUMMERVILLE	SC		08/11/2023		648		(16)			(16)		632	632			
100221231	SACRAMENTO	CA		07/21/2025		792		(10)			(10)		782	782			
100078742	LONG BEACH	CA		02/25/2022		1,589		(104)			(104)		1,485	1,485			
100099905	COCONUT CREEK	FL		03/28/2023		624		(5)			(5)		619	619			
100218580	NEWARK	DE		06/27/2025		567		(17)			(17)		550	550			
100088080	WINTER HAVEN	FL		10/25/2022		931		3			3		934	934			
100110698	SAINT PETERSBURG	FL		08/11/2023		743		(54)			(54)		689	689			
100246629	CAPE CORAL	FL		10/15/2025		595		(25)			(25)		570	570			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179848	GREENVILLE	SC		11/22/2024		1,252		(58)			(58)		1,194	1,194			
100272427	CYPRESS	TX		01/08/2026		1,218		(45)			(45)		1,173	1,173			
100188860	POINCIANA	FL		01/09/2025		597		(25)			(25)		572	572			
100159233	CARLISLE	PA		07/15/2024		634		(12)			(12)		622	622			
100166112	MYRTLE BEACH	SC		09/09/2024		1,691		14			14		1,705	1,705			
100218752	MILFORD	OH		06/27/2025		638		(3)			(3)		635	635			
100215875	BRYAN	TX		06/12/2025		659							659	659			
100152517	LAS VEGAS	NV		05/17/2024		653							653	653			
100190880	CONCORD	NC		01/28/2025		665		6			6		671	671			
100128425	SANFORD	FL		09/15/2023		534		(11)			(11)		523	523			
100173185	EUGENE	OR		10/30/2024		699		(15)			(15)		684	684			
100186447	PENSACOLA	FL		12/30/2024		714		(13)			(13)		701	701			
100200495	WEST DES MOINES	IA		03/11/2025		566		(23)			(23)		543	543			
100149545	CHARLOTTE	NC		04/26/2024		1,725		(44)			(44)		1,681	1,681			
100189921	SAN TAN VALLEY	AZ		01/21/2025		816		68			68		884	884			
100254181	BETHLEHEM	PA		11/06/2025		630		(22)			(22)		608	608			
100141252	WATERBURY	CT		01/30/2024		519		(4)			(4)		515	515			
100136928	HUTTO	TX		11/28/2023		1,570		9			9		1,579	1,579			
100208105	CHINO HILLS	CA		04/29/2025		46		(1)			(1)		45	45			
100215506	NOBLESVILLE	IN		06/12/2025		3,163		93			93		3,256	3,256			
100131909	CHENEY	WA		10/13/2023		681							681	681			
100159563	BEL AIR	MD		07/15/2024		603		(10)			(10)		593	593			
100148450	MCKINNEY	TX		04/12/2024		801		33			33		834	834			
100203306	FORT WORTH	TX		03/27/2025		615		(22)			(22)		593	593			
100219270	SYRACUSE	NY		06/30/2025		613		(21)			(21)		592	592			
100129335	OCALA	FL		09/25/2023		615		8			8		623	623			
100065374	THOMPSONS STATION	TN		07/28/2021		1,277		(42)			(42)		1,235	1,235			
100057714	GREENVILLE	SC		06/30/2021		1,295		(37)			(37)		1,258	1,258			
100156413	MIDLAND	TX		06/24/2024		580		(9)			(9)		571	571			
100157618	HONOLULU	HI		06/28/2024		69,395		(1,709)			(1,709)		67,686	67,686			
100144601	NEW YORK	NY		03/13/2024		749		(19)			(19)		730	730			
100108376	MONTICELLO	NY		05/25/2023		634		(12)			(12)		622	622			
100253285	LEXINGTON	KY		10/30/2025		4,428		(170)			(170)		4,258	4,258			
100152586	KILLEEN	TX		05/17/2024		662		6			6		668	668			
100152421	LAND O LAKES	FL		05/17/2024		1,435		103			103		1,538	1,538			
100158724	PHILADELPHIA	PA		07/10/2024		439		1	1				439	439			
100068038	PLAINVILLE	CT		09/23/2021		1,322		(37)			(37)		1,285	1,285			
100194700	JACKSONVILLE	FL		02/21/2025		1,097		3			3		1,100	1,100			
100159272	LEANDER	TX		07/15/2024		1,719		(20)			(20)		1,699	1,699			
100198288	NEW BRIGHTON	MN		02/28/2025		620		(12)			(12)		608	608			
100192661	BAKERSFIELD	CA		02/10/2025		586		(17)			(17)		569	569			
100188508	ALGOMA	WI		01/08/2025		4,479		(114)			(114)		4,365	4,365			
100119473	ARLINGTON	TX		07/31/2023		647		(11)			(11)		636	636			
100067440	FERNLEY	NV		09/23/2021		1,318		(40)			(40)		1,278	1,278			
100243445	CELINA	TX		09/26/2025		587		(14)			(14)		573	573			
100143227	BRENHAM	TX		02/16/2024		711		13			13		724	724			
100281927	SAINT MICHAEL	MN		02/26/2026		835		(29)			(29)		806	806			
100081326	JOSEPHINE	TX		03/18/2022		1,282		41			41		1,323	1,323			
100227961	SHAFTER	CA		08/04/2025		2,960		8			8		2,968	2,968			
100220473	OVERLAND PARK	KS		07/15/2025		528		(22)			(22)		506	506			
100136812	PAULSBORO	NJ		11/27/2023		(12,540)		(19)	(7)		(12)		(12,552)	238		12,790	12,790

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172251	PRINCETON	TX		10/21/2024		697		(21)			(21)		676	676			
100149649	FORNEY	TX		04/26/2024		593		(15)			(15)		578	578			
100198427	OVERGAARD	AZ		02/28/2025		631		(10)			(10)		621	621			
100129439	VIRGINIA BEACH	VA		09/29/2023		846		7			7		853	853			
100136001	SEBRING	FL		11/16/2023		471		(17)			(17)		454	454			
100253598	APEX	NC		10/30/2025		609		(25)			(25)		584	584			
100191720	WINSTON SALEM	NC		02/20/2025		454		(21)			(21)		433	433			
100158647	PENDERGRASS	GA		07/10/2024		775		31			31		806	806			
100207444	TORRINGTON	CT		04/29/2025		497		(23)			(23)		474	474			
100191185	ATLANTA	GA		01/29/2025		587		(5)			(5)		582	582			
100245308	PRESTON	ID		10/06/2025		616		(19)			(19)		597	597			
100194797	TAMPA	FL		02/21/2025		611		(11)			(11)		600	600			
100273088	WENTZVILLE	MO		01/15/2026		1,126		(13)			(13)		1,113	1,113			
100159337	HOUSTON	TX		07/15/2024		889		(19)			(19)		870	870			
100200447	NORTH LAS VEGAS	NV		03/10/2025		465		(22)			(22)		443	443			
100162727	PENDERGRASS	GA		08/12/2024		724		9			9		733	733			
100210490	PHILADELPHIA	PA		05/12/2025		544		(13)			(13)		531	531			
100115767	MAPLE SHADE	NJ		07/20/2023		426		(10)			(10)		416	416			
100149381	COLLEGE STATION	TX		04/24/2024		941		55			55		996	996			
100261299	KISSIMMEE	FL		12/08/2025		602		(17)			(17)		585	585			
100159582	CHERRY VALLEY	CA		07/15/2024		619		(22)			(22)		597	597			
100189272	PISCATAWAY	NJ		01/13/2025		609		(13)			(13)		596	596			
100177316	TOOELE	UT		01/16/2025		527		(21)			(21)		506	506			
100179658	ANNA	TX		11/21/2024		639		(10)			(10)		629	629			
100175618	BRADENTON	FL		11/12/2024		550		(26)			(26)		524	524			
100216690	HOLLY RIDGE	NC		06/23/2025		399		(3)			(3)		396	396			
100076738	EVANS	GA		12/30/2021		1,240		(91)			(91)		1,149	1,149			
100071814	BRENTWOOD	MD		10/14/2021		1,381		(32)			(32)		1,349	1,349			
100173091	LAKE HARMONY	PA		10/30/2024		8,865		(228)			(228)		8,637	8,637			
100186126	SAN DIEGO	CA		01/31/2025		669		10			10		679	679			
100179759	SANFORD	NC		11/21/2024		751		31			31		782	782			
100116083	THORNTON	CO		07/20/2023		586		67			67		653	653			
100136022	FORT WORTH	TX		11/16/2023		300							300	300			
100268455	NORTH MYRTLE BEACH	SC		12/29/2025		845		(8)			(8)		837	837			
100139120	MIAMI	FL		12/28/2023		2,082		(46)			(46)		2,036	2,036			
100134662	ATLANTA	GA		10/30/2023		564							564	564			
100115067	PRINCETON	TX		07/14/2023		1,631		6			6		1,637	1,637			
100236770	ROSEBURG	OR		09/11/2025		578		(19)			(19)		559	559			
100193044	LEBANON	TN		02/10/2025		714		65			65		779	779			
100236127	CONCORD	NC		09/05/2025		546		(17)			(17)		529	529			
100120706	PRINCETON	TX		08/25/2023		986		(4)			(4)		982	982			
100100874	TAMPA	FL		04/28/2023		656		41			41		697	697			
100212132	CONCORD	NC		05/22/2025		633		(9)			(9)		624	624			
100084616	TWENTYNINE PALMS	CA		08/02/2022		805		3			3		808	808			
100245413	ARLINGTON	TX		10/06/2025		596		(24)			(24)		572	572			
100110268	RICHMOND HILL	GA		06/30/2023		651		(11)			(11)		640	640			
100153609	ALEXANDRIA	VA		05/31/2024		496		(21)			(21)		475	475			
100018305	COLORADO SPRINGS	CO		06/27/2018		1,407		(11)			(11)		1,396	1,396			
100219049	NASHVILLE	TN		06/27/2025		594		10			10		604	604			
100261121	GRANTS PASS	OR		12/05/2025		487		(14)			(14)		473	473			
100116478	KISSIMMEE	FL		07/20/2023		1,111		(16)			(16)		1,095	1,095			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100265347	LIVINGSTON	NJ		12/19/2025		1,306		(53)			(53)		1,253	1,253			
100119482	LITHIA	FL		07/31/2023		618		(1)			(1)		617	617			
100202578	APOPKA	FL		03/21/2025		548		(26)			(26)		522	522			
100192677	LAND O LAKES	FL		02/10/2025		631		(6)			(6)		625	625			
100135950	BAY POINT	CA		11/15/2023		491		(16)			(16)		475	475			
100160187	JACKSONVILLE	FL		07/18/2024		579		(13)			(13)		566	566			
100202052	NEW BRITAIN	CT		03/18/2025		589		(3)			(3)		586	586			
100079149	OWINGS MILLS	MD		02/24/2022		1,268		6			6		1,274	1,274			
100165933	CERES	CA		09/06/2024		637		(10)			(10)		627	627			
100178221	BALDWIN PARK	CA		11/19/2024		3,357		(11)			(11)		3,346	3,346			
100226691	LYNCHBURG	VA		07/30/2025		620		(16)			(16)		604	604			
100091651	NEW WINDSOR	NY		01/27/2023		2,660		(43)			(43)		2,617	2,617			
100284918	BOISE	ID		03/27/2026		391		(13)			(13)		378	378			
100090884	WINDSOR	CT		01/31/2023		1,317		9			9		1,326	1,326			
100089785	FLORAL CITY	FL		12/02/2022		343		(9)			(9)		334	334			
100110577	LAS VEGAS	NV		06/30/2023		674		(10)			(10)		664	664			
100221062	SEATTLE	WA		07/18/2025		509		(22)			(22)		487	487			
100057607	ANAHEIM	CA		06/30/2021		1,422		(41)			(41)		1,381	1,381			
100114846	SAN ANTONIO	TX		07/10/2023		541		39	1		38		579	579			
100119388	DAPHNE	AL		07/31/2023		850		47			47		897	897			
100245686	CRISFIELD	MD		10/06/2025		727		(14)			(14)		713	713			
100220498	CARPENTERSVILLE	IL		07/15/2025		658		(31)			(31)		627	627			
100257052	STATE COLLEGE	PA		11/26/2025		663		(15)			(15)		648	648			
100192874	HAVERHILL	MA		02/10/2025		643		(4)			(4)		639	639			
100065416	SAN JOSE	CA		07/28/2021		1,420		(26)			(26)		1,394	1,394			
100194395	CINCINNATI	OH		02/14/2025		536		(19)			(19)		517	517			
100082230	SAYULITA	MEX		04/14/2022		1,166							1,166	1,166			
100176168	PHILADELPHIA	PA		12/20/2024		606		(6)			(6)		600	600			
100268855	YORK	PA		12/29/2025		1,235		(4)			(4)		1,231	1,231			
100235353	PALM BAY	FL		08/29/2025		577		(13)			(13)		564	564			
100160126	APACHE JUNCTION	AZ		07/17/2024		659		(1)			(1)		658	658			
100228288	HAMILTON	NJ		08/11/2025		576		(17)			(17)		559	559			
100247187	SPOKANE	WA		10/23/2025		596		(22)			(22)		574	574			
100175925	CONCORD	NC		11/14/2024		760		11			11		771	771			
100129683	FORNEY	TX		09/29/2023		657		(7)			(7)		650	650			
100164747	HARTFIELD	VA		08/26/2024		2,903		(78)			(78)		2,825	2,825			
100209393	ROANOKE	VA		04/29/2025		581		(21)			(21)		560	560			
100119237	GEORGETOWN	TX		07/31/2023		735		5			5		740	740			
100203525	BUFFALO GROVE	IL		03/26/2025		27,681		(532)			(532)		27,149	27,149			
100126352	WATERBURY	CT		08/30/2023		571		(15)			(15)		556	556			
100168427	CONCORD	NC		09/25/2024		2,168		(30)			(30)		2,138	2,138			
100284323	CLOVIS	CA		03/30/2026		103		(3)			(3)		100	100			
100221043	PAGE	AZ		07/18/2025		3,123		(123)			(123)		3,000	3,000			
100207014	FLORENCE	AZ		04/24/2025		541		(16)			(16)		525	525			
100133691	BATON ROUGE	LA		10/23/2023		1,530		(10)			(10)		1,520	1,520			
100110536	KISSIMMEE	FL		06/30/2023		1,383		(4)			(4)		1,379	1,379			
100178209	GOLD CANYON	AZ		11/19/2024		750		3			3		753	753			
100195507	FORT WORTH	TX		02/24/2025		775		64			64		839	839			
100236291	STERLING HEIGHTS	MI		09/10/2025		580		(27)			(27)		553	553			
100128092	PORTLAND	TN		09/08/2023		1,489		73			73		1,562	1,562			
100136340	SOMERVILLE	TN		11/20/2023		766		73			73		839	839			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135749	DRIPPING SPRINGS	TX		11/10/2023		700		16			16		716	716			
100202564	ROSEMOUNT	MN		03/21/2025		22,488		1,545			1,545		24,033	24,033			
100157955	GREENVILLE	NC		07/09/2024		549		(14)			(14)		535	535			
100110565	EAST POINT	GA		06/30/2023		916		6			6		922	922			
100204514	CAPE CANAVERAL	FL		04/04/2025		608		(21)			(21)		587	587			
100151295	SAINT AUGUSTINE	FL		05/10/2024		925		36			36		961	961			
100199386	ARLINGTON	TX		03/05/2025		10,985		(414)			(414)		10,571	10,571			
100171612	MECHANICSVILLE	VA		10/16/2024		1,295		(35)			(35)		1,260	1,260			
100236075	MCKINNEY	TX		09/05/2025		572							572	572			
100198505	ABINGDON	MD		02/28/2025		1,382		(49)			(49)		1,333	1,333			
100261391	MILLTOWN	NJ		12/08/2025		639		(20)			(20)		619	619			
100145854	ATLANTIC BEACH	NC		03/15/2024		605		(24)			(24)		581	581			
100227219	LORETO	MEX		07/31/2025		2,913							2,913	2,913			
100150618	KATY	TX		05/03/2024		611		(21)			(21)		590	590			
100228620	PILOT POINT	TX		08/11/2025		546		(27)			(27)		519	519			
100210420	MUNDELEIN	IL		05/12/2025		435		1			1		436	436			
100206728	HOUSTON	TX		04/23/2025		541		(16)			(16)		525	525			
100189767	TUCSON	AZ		01/21/2025		927		(23)			(23)		904	904			
100165448	KINGSTON	GA		08/29/2024		608		(18)			(18)		590	590			
100175377	TUCSON	AZ		11/05/2024		721		14			14		735	735			
100221036	CABOT	AR		07/18/2025		555		(20)			(20)		535	535			
100214487	NORTHVILLE	MI		06/06/2025		2,020		(31)			(31)		1,989	1,989			
100194104	WAVERLY	TN		02/14/2025		453		(21)			(21)		432	432			
100272099	GEORGETOWN	TX		01/08/2026		3,817		(90)			(90)		3,727	3,727			
100185945	PERRY	GA		12/26/2024		917		(43)			(43)		874	874			
100282304	LAVON	TX		02/27/2026		1,398		(56)			(56)		1,342	1,342			
100238621	CYPRESS	TX		09/19/2025		638		(9)			(9)		629	629			
100238908	PARRISH	FL		09/23/2025		468		(7)			(7)		461	461			
100128323	HOUSTON	TX		09/14/2023		517		(34)			(34)		483	483			
100149375	FRESNO	TX		04/24/2024		784		32			32		816	816			
100158868	FREMONT	IN		07/12/2024		742		(31)			(31)		711	711			
100161173	FRESNO	CA		07/25/2024		402		(11)			(11)		391	391			
100207400	ELGIN	IL		04/29/2025		2,127		(62)			(62)		2,065	2,065			
100173352	PLYMOUTH	MI		10/30/2024		603		(23)			(23)		580	580			
100191293	ODESSA	TX		01/30/2025		553		(25)			(25)		528	528			
100182494	CEDAR CITY	UT		12/12/2024		628		(11)			(11)		617	617			
100172510	ROSHARON	TX		10/23/2024		74,908		(1,764)			(1,764)		73,144	73,144			
100136501	WAKE FOREST	NC		11/20/2023		678		27			27		705	705			
100238427	VIRGINIA BEACH	VA		09/19/2025		590		(19)			(19)		571	571			
100066475	YAKIMA	WA		08/02/2021		1,479		(9)			(9)		1,470	1,470			
100248821	PALM SPRINGS	CA		10/29/2025		982		(34)			(34)		948	948			
100159411	ZEBULON	NC		07/15/2024		8,846		(143)			(143)		8,703	8,703			
100228318	LOUISVILLE	KY		08/11/2025		583		(20)			(20)		563	563			
100284999	CONCORD	NC		03/27/2026		419		(7)			(7)		412	412			
100148824	SUWANEE	GA		04/17/2024		578		(18)			(18)		560	560			
100192901	SNEADS FERRY	NC		02/10/2025		414		(6)			(6)		408	408			
100235633	EAGLE RIVER	AK		08/29/2025		549		(20)			(20)		529	529			
100214336	SAINT JOSEPH	MI		06/02/2025		565		(17)			(17)		548	548			
100173711	PLYMOUTH	MN		10/30/2024		451		(23)			(23)		428	428			
100238843	DALLAS	TX		09/23/2025		1,878		(81)			(81)		1,797	1,797			
100065238	PHILADELPHIA	PA		07/14/2021		1,409		(18)			(18)		1,391	1,391			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235999	ANTIOCH	TN		09/04/2025		29,468		(1,051)			(1,051)		28,417	28,417			
100175867	LABELLE	FL		11/12/2024		627							627	627			
100215624	CONVERSE	TX		06/12/2025		652		51			51		703	703			
100206663	HUFFMAN	TX		04/24/2025		996		66			66		1,062	1,062			
100140376	FULSHEAR	TX		01/18/2024		616		(18)			(18)		598	598			
100171494	COLLINSVILLE	IL		10/16/2024		595		(25)			(25)		570	570			
100191136	GILBERT	AZ		01/29/2025		1,113		(51)			(51)		1,062	1,062			
100200667	BALTIMORE	MD		03/11/2025		1,234		(1)			(1)		1,233	1,233			
100214355	SPRINGFIELD	MO		06/02/2025		553		(15)			(15)		538	538			
100142034	MADERA	CA		02/29/2024		946		(34)			(34)		912	912			
100195095	ATLANTA	GA		02/24/2025		610		(5)			(5)		605	605			
100228444	CULPEPER	VA		08/11/2025		755		(27)			(27)		728	728			
100120727	RALEIGH	NC		08/25/2023		684							684	684			
100189666	LAS VEGAS	NV		01/17/2025		130		(6)			(6)		124	124			
100188543	MINNEAPOLIS	MN		01/08/2025		1,001		(24)			(24)		977	977			
100169482	SUN CITY CENTER	FL		09/30/2024		645		(11)			(11)		634	634			
100218534	PHILADELPHIA	PA		06/27/2025		2,250		(57)			(57)		2,193	2,193			
100164340	SCOTLAND	MD		08/21/2024		675		(14)			(14)		661	661			
100218662	SUGAR LAND	TX		06/27/2025		8,675		(89)			(89)		8,586	8,586			
100144163	LAND O LAKES	FL		03/07/2024		8,280		156			156		8,436	8,436			
100246773	BROOKHAVEN	PA		10/15/2025		1,554		(68)			(68)		1,486	1,486			
100194806	BIRMINGHAM	AL		02/21/2025		844		(8)			(8)		836	836			
100146738	LAPEL	IN		03/20/2024		955		(13)			(13)		942	942			
100206852	NORTH PORT	FL		04/24/2025		567		(34)			(34)		533	533			
100186958	MAGNA	UT		01/07/2025		1,062		13			13		1,075	1,075			
100210929	LOS ALAMITOS	CA		05/15/2025		1,308		(57)			(57)		1,251	1,251			
100175999	CONCORD	NC		11/14/2024		684		(3)			(3)		681	681			
100214333	SPRING	TX		06/02/2025		686		30			30		716	716			
100228481	RICHMOND	KY		08/11/2025		551		(26)			(26)		525	525			
100188333	KYLE	TX		01/08/2025		669		(8)			(8)		661	661			
100142093	LAS VEGAS	NV		02/29/2024		605		(7)			(7)		598	598			
100268495	STOCKBRIDGE	GA		12/29/2025		630		(7)			(7)		623	623			
100274445	SACRAMENTO	CA		01/29/2026		1,271		(24)			(24)		1,247	1,247			
100129310	CHARLOTTE	NC		09/25/2023		17,313		143			143		17,456	17,456			
100244506	CHASKA	MN		09/29/2025		626		(21)			(21)		605	605			
100116000	SARATOGA SPRINGS	UT		07/20/2023		847		24			24		871	871			
100108490	BRUNSWICK	GA		05/25/2023		654		(2)			(2)		652	652			
100110274	NOTTINGHAM	PA		06/30/2023		645		(4)			(4)		641	641			
100156605	AUBREY	TX		06/24/2024		21,481		(260)			(260)		21,221	21,221			
100150935	HENDERSON	NV		05/08/2024		805		44			44		849	849			
100137319	BAYONNE	NJ		12/01/2023		545							545	545			
100201590	SNELLVILLE	GA		03/13/2025		536		(25)			(25)		511	511			
100129553	SHAFTER	CA		09/29/2023		975		46			46		1,021	1,021			
100135103	DOUGLASVILLE	GA		11/01/2023		416		11			11		427	427			
100114639	LOS ANGELES	CA		06/29/2023		711		(1)			(1)		710	710			
100200657	SEASIDE	OR		03/11/2025		7,172		(122)			(122)		7,050	7,050			
100193092	NARBERTH	PA		02/10/2025		629		4			4		633	633			
100237347	FIRESTONE	CO		09/12/2025		1,255		(49)			(49)		1,206	1,206			
100182089	ABILENE	TX		12/12/2024		636		(1)			(1)		635	635			
100243479	EL PASO	TX		09/26/2025		585		(28)			(28)		557	557			
100116003	CAPE CORAL	FL		07/20/2023		664		(16)			(16)		648	648			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227222	PUERTO VALLARTA	MEX		07/31/2025		565							565	565			
100190193	PALM BAY	FL		01/21/2025		571		(14)			(14)		557	557			
100234720	MAGNOLIA	TX		08/28/2025		583		(26)			(26)		557	557			
100201637	PENSACOLA	FL		03/13/2025		577		(18)			(18)		559	559			
100201655	PENSACOLA	FL		03/13/2025		579		(20)			(20)		559	559			
100127527	GILBERT	AZ		09/08/2023		685		(1)			(1)		684	684			
100254719	OCEAN CITY	NJ		11/13/2025		696		(20)			(20)		676	676			
100148788	UNIONTOWN	OH		04/17/2024		782		51			51		833	833			
100100832	BOLINGBROOK	IL		04/28/2023		552		14			14		566	566			
100127987	HIXSON	TN		09/08/2023		679		16			16		695	695			
100254564	AMES	IA		11/07/2025		519		(11)			(11)		508	508			
100211757	WESTLAND	MI		05/19/2025		612		(6)			(6)		606	606			
100115558	NORTH LAS VEGAS	NV		07/19/2023		589		(10)			(10)		579	579			
100172729	MESQUITE	TX		11/21/2024		2,618		45			45		2,663	2,663			
100265025	GARLAND	TX		12/17/2025		597		(23)			(23)		574	574			
100066930	RAHWAY	NJ		08/02/2021		2,355							2,355	2,355			
100192928	JACKSON	TN		02/10/2025		606		(12)			(12)		594	594			
100057963	SAN FRANCISCO	CA		06/30/2021		1,395		(49)			(49)		1,346	1,346			
100116192	ANTIOCH	CA		07/20/2023		1,009		267			267		1,276	1,276			
100162512	PHILLIPSBURG	NJ		08/12/2024		598		(11)			(11)		587	587			
100135578	JACKSONVILLE	FL		11/13/2023		568		(9)			(9)		559	559			
100089287	SEQUIM	WA		01/26/2023		606		(23)			(23)		583	583			
100245020	HUTTO	TX		09/29/2025		661		(11)			(11)		650	650			
100147779	HAMPTON	VA		04/08/2024		818		4			4		822	822			
100201673	SUPPLY	NC		03/13/2025		380		(18)			(18)		362	362			
100142677	PENDERGRASS	GA		02/08/2024		710							710	710			
100081269	CLEVELAND	TN		03/18/2022		1,227		19			19		1,246	1,246			
100239236	FORT MILL	SC		09/29/2025		2,369		(34)			(34)		2,335	2,335			
100198962	DORAL	FL		02/28/2025		546		(4)			(4)		542	542			
100255812	ETNA	OH		11/24/2025		601		(18)			(18)		583	583			
100170253	BRYAN	TX		10/08/2024		754		17			17		771	771			
100074484	FRESNO	CA		12/14/2021		1,250		(43)			(43)		1,207	1,207			
100163077	COLLEGE STATION	TX		08/13/2024		822		(15)			(15)		807	807			
100181520	PORTLAND	OR		12/06/2024		767		(34)			(34)		733	733			
100176713	FAIRBURN	GA		11/15/2024		621		(23)			(23)		598	598			
100253565	JOSEPHINE	TX		10/30/2025		584		(18)			(18)		566	566			
100254835	JOSEPHINE	TX		11/17/2025		585		(19)			(19)		566	566			
100147964	SOMERVILLE	TN		04/08/2024		659		(4)			(4)		655	655			
100168370	OKLAHOMA CITY	OK		09/25/2024		721							721	721			
100119485	WALTON	KY		07/31/2023		666		(4)			(4)		662	662			
100202673	ANNA	TX		03/24/2025		614		(14)			(14)		600	600			
100182015	POCONO LAKE	PA		12/12/2024		749		(1)			(1)		748	748			
100065640	MODESTO	CA		07/28/2021		1,351		(49)			(49)		1,302	1,302			
100152724	FORNEY	TX		05/17/2024		682		13			13		695	695			
100210523	COOKSON	OK		05/15/2025		920		(7)			(7)		913	913			
100189907	TUCSON	AZ		01/21/2025		586		(13)			(13)		573	573			
100201640	PENSACOLA	FL		03/13/2025		579		(17)			(17)		562	562			
100194620	GREENVILLE	SC		02/21/2025		572		(11)			(11)		561	561			
100068505	HENDERSONVILLE	TN		08/25/2021		853		(39)	2		(41)		812	812			
100150676	SWANNANOA	NC		05/06/2024		647		(8)			(8)		639	639			
100206830	FORT PIERCE	FL		04/24/2025		606		(24)			(24)		582	582			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100321	WYNNEWOOD	PA		04/27/2023		957		66			66		1,023	1,023			
100162935	SPRINGDALE	AR		08/12/2024		592		(14)			(14)		578	578			
100185079	FRANKLIN PARK	IL		12/20/2024		515		(21)			(21)		494	494			
100140114	COLUMBIA	TN		01/09/2024		730		28			28		758	758			
100159295	MCKINNEY	TX		07/15/2024		2,189		93			93		2,282	2,282			
100268294	DALTON	GA		12/29/2025		669		(1)			(1)		668	668			
100115761	LAKE LURE	NC		07/20/2023		676		(20)			(20)		656	656			
100185093	CITRUS HEIGHTS	CA		12/20/2024		31,948		(715)			(715)		31,233	31,233			
100202392	HAMPSTEAD	MD		03/19/2025		594		(18)			(18)		576	576			
100173978	LAKELAND	FL		10/31/2024		506		(21)			(21)		485	485			
100197651	KERNVILLE	CA		02/26/2025		588		(12)			(12)		576	576			
100152523	BALTIMORE	MD		05/17/2024		662		(12)			(12)		650	650			
100268817	DOWAGIAC	MI		12/29/2025		1,101		(12)			(12)		1,089	1,089			
100182350	WHITEHALL	PA		12/12/2024		585		(11)			(11)		574	574			
100216059	LAWRENCEVILLE	GA		06/17/2025		1,025		(48)			(48)		977	977			
100191210	ASPEN HILL	MD		01/29/2025		474		(11)			(11)		463	463			
100245747	FORT WORTH	TX		10/06/2025		694		(24)			(24)		670	670			
100194737	TOMBALL	TX		02/21/2025		593		(19)			(19)		574	574			
100218715	SAINT AUGUSTINE	FL		06/27/2025		724		41			41		765	765			
100194323	NEW PORT RICHEY	FL		02/14/2025		596		(15)			(15)		581	581			
100267062	LUBBOCK	TX		12/23/2025		656		(11)			(11)		645	645			
100139028	SAN ANTONIO	TX		12/22/2023		1,202		(15)			(15)		1,187	1,187			
100162860	LILLIAN	AL		08/12/2024		723		7			7		730	730			
100119697	MIAMI BEACH	FL		08/08/2023		23		(8)	1		(9)		14	14			
100282092	DEBARY	FL		02/27/2026		1,131		(29)			(29)		1,102	1,102			
100283416	AIKEN	SC		03/11/2026		416		(8)			(8)		408	408			
100199007	MONROE	NC		02/28/2025		603		(14)			(14)		589	589			
100218785	BIG CREEK	CA		06/27/2025		634		(3)			(3)		631	631			
100129706	MADISON	AL		09/29/2023		4,761		228			228		4,989	4,989			
100169651	BEECH GROVE	IN		09/30/2024		618		(24)			(24)		594	594			
100140095	KINGSPORT	TN		01/09/2024		(1,285)		(13)			(13)		(1,298)	(1,298)			
100084711	APACHE JUNCTION	AZ		08/02/2022		793		(5)			(5)		788	788			
100268992	LITTLE ROCK	AR		12/29/2025		587		(22)			(22)		565	565			
100118638	CLARENCE	NY		07/25/2023		608		(3)			(3)		605	605			
100206666	AUBURN	PA		04/24/2025		512		(17)			(17)		495	495			
100198290	MAPLETON	UT		02/28/2025		713		2			2		715	715			
100140169	EAGLE LAKE	FL		01/09/2024		749		25			25		774	774			
100102017	SKOKIE	IL		04/14/2023		2,678		(24)			(24)		2,654	2,654			
100161039	HOUSTON	TX		07/24/2024		888		(12)			(12)		876	876			
100273905	PILOT POINT	TX		01/26/2026		614		(11)			(11)		603	603			
100179452	HOUSTON	TX		11/21/2024		740		15			15		755	755			
100261716	NEWPORT NEWS	VA		12/12/2025		4,067		(183)			(183)		3,884	3,884			
100164296	PHOENIX	AZ		08/21/2024		638		(9)			(9)		629	629			
100163101	PEACHTREE CITY	GA		08/13/2024		4,081		(78)			(78)		4,003	4,003			
100067658	SACRAMENTO	CA		09/23/2021		1,385		(29)			(29)		1,356	1,356			
100257637	EAST MEADOW	NY		11/26/2025		1,739		(64)			(64)		1,675	1,675			
100137084	LOCKHART	TX		11/28/2023		737		77			77		814	814			
100201964	MONTGOMERY	TX		03/18/2025		552		(26)			(26)		526	526			
100086534	ROSEDALE	MD		09/30/2022		2,087		(45)			(45)		2,042	2,042			
100192936	ELGIN	TX		02/10/2025		667		15			15		682	682			
100254361	KENNESAW	GA		11/07/2025		618		(18)			(18)		600	600			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156834	MOUNT OLIVE TOWNSHIP	NJ		06/27/2024		590		(35)			(35)		555	555			
100158091	MANOR	TX		07/09/2024		636		(5)			(5)		631	631			
100205951	RACINE	WI		04/15/2025		539		(3)			(3)		536	536			
100057779	PUEBLO	CO		06/30/2021		1,317		(19)			(19)		1,298	1,298			
100206471	ORMOND BEACH	FL		04/22/2025		1,707		(93)			(93)		1,614	1,614			
100219914	WESTFIELD	IN		07/08/2025		643		(5)			(5)		638	638			
100172796	PASCO	WA		12/06/2024		1,380							1,380	1,380			
100065578	FATE	TX		07/28/2021		1,309		(18)			(18)		1,291	1,291			
100156499	FLEMINGTON	NJ		06/24/2024		535		(15)			(15)		520	520			
100076501	TAMPA	FL		12/21/2021		1,032		(76)			(76)		956	956			
100144621	FORNEY	TX		03/13/2024		551		(10)			(10)		541	541			
100253675	CONYERS	GA		10/30/2025		530		(20)			(20)		510	510			
100207810	BALTIMORE	MD		04/29/2025		364		(16)			(16)		348	348			
100180334	BLOOMINGTON	MN		11/25/2024		686		(2)			(2)		684	684			
100139061	FAIRFIELD	NJ		12/28/2023		1,369		(67)			(67)		1,302	1,302			
100063760	TOMS RIVER	NJ		07/01/2021		1,328		17			17		1,345	1,345			
100081352	SPANISH FORT	AL		03/18/2022		1,275		41			41		1,316	1,316			
100119412	WATERFORD	NY		07/31/2023		710		1			1		711	711			
100206786	TUCSON	AZ		04/23/2025		540		(21)			(21)		519	519			
100215860	SHENANDOAH	VA		06/12/2025		633		(15)			(15)		618	618			
100148789	LOCKHART	TX		04/17/2024		579		(22)			(22)		557	557			
100227096	GALVESTON	TX		07/30/2025		666		(10)			(10)		656	656			
100076600	EL MIRAGE	AZ		12/16/2021		1,281		(54)			(54)		1,227	1,227			
100194802	CROWN POINT	IN		02/21/2025		575		(19)			(19)		556	556			
100161174	MIDLOTHIAN	VA		07/25/2024		999		(62)			(62)		937	937			
100174348	BLUE RIDGE	GA		10/31/2024		604		(14)			(14)		590	590			
100142658	TUCSON	AZ		02/08/2024		10,384		213			213		10,597	10,597			
100066017	EAST MEADOW	NY		08/02/2021		2,416		(3)			(3)		2,413	2,413			
100165941	CLARKSVILLE	TN		09/06/2024		657		(1)			(1)		656	656			
100147551	NORTH MIAMI	FL		04/03/2024		548		5			5		553	553			
100282286	MARANA	AZ		02/27/2026		1,098		223			223		1,321	1,321			
100219753	SAINT FRANCIS	MN		07/08/2025		103		(3)			(3)		100	100			
100221558	ALEXANDER CITY	AL		07/22/2025		76,315		(1,315)			(1,315)		75,000	75,000			
100277253	LEWISVILLE	TX		02/10/2026		1,228		(18)			(18)		1,210	1,210			
100277702	SAINT CLOUD	FL		02/19/2026		525		(8)			(8)		517	517			
100284194	LAS VEGAS	NV		03/30/2026		769		(31)			(31)		738	738			
100186652	TOOELE	UT		12/30/2024		579		(10)			(10)		569	569			
100100494	BALTIMORE	MD		04/27/2023		795		25			25		820	820			
100182285	SHERRILLS FORD	NC		12/12/2024		2,709		105			105		2,814	2,814			
100075219	INDIO	CA		12/01/2021		5,428		(100)			(100)		5,328	5,328			
100234757	BELLINGHAM	WA		08/28/2025		566		(27)			(27)		539	539			
100206931	CANTON	GA		04/24/2025		1,457		(68)			(68)		1,389	1,389			
100147712	ROSENBERG	TX		04/05/2024		574		(34)			(34)		540	540			
100110168	HYPOLUXO	FL		06/30/2023		642		(10)			(10)		632	632			
100119468	HARRISBURG	PA		07/31/2023		842		27			27		869	869			
100284497	WILMINGTON	NC		03/26/2026		647		(15)			(15)		632	632			
100162587	HOUSTON	TX		08/12/2024		1,020		(3)			(3)		1,017	1,017			
100182306	OREGON	IL		12/12/2024		1,047		15			15		1,062	1,062			
100109310	HILLSBORO	OR		06/12/2023		764		(6)			(6)		758	758			
100168175	KEY WEST	FL		09/20/2024		720		18			18		738	738			
100136058	AZLE	TX		11/16/2023		645		7			7		652	652			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018061	LEMON GROVE	CA		06/08/2018		1,376		(15)			(15)		1,361	1,361			
100272987	NIXA	MO		01/15/2026		596		(18)			(18)		578	578			
100189390	POMPANO BEACH	FL		01/14/2025		569		(22)			(22)		547	547			
100137003	ROCKPORT	IN		11/28/2023		5,435		837			837		6,272	6,272			
100163102	COLLEGE STATION	TX		08/13/2024		542		(13)			(13)		529	529			
100245621	HOUSTON	TX		10/06/2025		7,119		(254)			(254)		6,865	6,865			
100188610	GLENDALE	AZ		02/10/2025		7,075		15			15		7,090	7,090			
100152452	WEST BLOOMFIELD	MI		05/17/2024		576		(1)			(1)		575	575			
100266823	DICKSON	TN		12/23/2025		494		(23)			(23)		471	471			
100202760	PLANO	TX		03/24/2025		574		(17)			(17)		557	557			
100266822	BAYTOWN	TX		12/23/2025		507		(24)			(24)		483	483			
100071763	FERNANDINA BEACH	FL		10/14/2021		1,247		(47)			(47)		1,200	1,200			
100283165	SAN MARCOS	TX		03/09/2026		573		(27)			(27)		546	546			
100284528	BETHEL PARK	PA		03/26/2026		585		(24)			(24)		561	561			
100284504	PROVIDENCE	RI		03/26/2026		594		(20)			(20)		574	574			
100282369	HILLSBOROUGH	NC		02/27/2026		594		(20)			(20)		574	574			
100272605	CORONA	CA		01/09/2026		590		(16)			(16)		574	574			
100120218	PORT SAINT LUCIE	FL		08/18/2023		104		(2)			(2)		102	102			
100267073	LITTLETON	NH		12/23/2025		548		(17)			(17)		531	531			
100284562	GENOA CITY	WI		03/26/2026		622		(20)			(20)		602	602			
100206603	MARIETTA	GA		04/23/2025		626		(3)			(3)		623	623			
100228187	MODESTO	CA		08/11/2025		615		7			7		622	622			
100136475	GARNER	NC		11/20/2023		1,637		54			54		1,691	1,691			
100159520	CADDO MILLS	TX		07/15/2024		647		(11)			(11)		636	636			
100238470	LYNCHBURG	VA		09/19/2025		1,836		(65)			(65)		1,771	1,771			
100284566	HAMPTON	GA		03/26/2026		588		(16)			(16)		572	572			
100091156	REPUBLIC	MO		01/31/2023		744		27			27		771	771			
100103058	CLINTON	CT		06/22/2023		644		(8)			(8)		636	636			
100157888	SAINT AUGUSTINE	FL		07/09/2024		2,237		47			47		2,284	2,284			
100135586	CROYDON	PA		11/09/2023		399		(5)			(5)		394	394			
100167844	COLLEGE PARK	GA		09/20/2024		613		(4)			(4)		609	609			
100130164	ALLENTOWN	PA		11/15/2023		5,068		(114)			(114)		4,954	4,954			
100137708	RED BANK	NJ		12/08/2023		506		(11)			(11)		495	495			
100171411	CADDO MILLS	TX		10/16/2024		1,063		(17)			(17)		1,046	1,046			
100254255	SOUTH LYON	MI		11/06/2025		637		(19)			(19)		618	618			
100190094	AUBURN	GA		01/21/2025		2,786		(38)			(38)		2,748	2,748			
100138911	WETHERSFIELD	CT		12/21/2023		509		(10)			(10)		499	499			
100147943	SOMERVILLE	TN		04/08/2024		755		16			16		771	771			
100194195	PERRIS	CA		02/14/2025		1,290		(4)			(4)		1,286	1,286			
100228476	LEBANON	TN		08/11/2025		706		31			31		737	737			
100148376	COLUMBIA	TN		04/12/2024		769		41			41		810	810			
100209729	ST. LOUIS	MO		05/05/2025		569		(21)			(21)		548	548			
100071623	PURCELLVILLE	VA		10/14/2021		1,952		(49)			(49)		1,903	1,903			
100186159	VISALIA	CA		02/10/2025		754		(31)			(31)		723	723			
100253946	BENTON	AR		10/30/2025		1,385		(47)			(47)		1,338	1,338			
100137703	WINTER HAVEN	FL		12/08/2023		755		74			74		829	829			
100220194	GERMANTOWN	MD		07/11/2025		581		1			1		582	582			
100245574	HENDERSONVILLE	NC		10/06/2025		610		(27)			(27)		583	583			
100284782	ANDERSON	SC		03/27/2026		344		(13)			(13)		331	331			
100268456	SARASOTA	FL		12/29/2025		498							498	498			
100193391	RALEIGH	NC		02/10/2025		609		(13)			(13)		596	596			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5.00006E+11	VUGHT	NLD		07/31/2025		24							24		(24)		(24)
100201046	LAVON	TX		03/12/2025		1,751		(36)			(36)		1,715	1,715			
100163836	WEBSTER	FL		09/27/2024		1,401		(52)			(52)		1,349	1,349			
100180197	ROYSE CITY	TX		11/25/2024		722		(7)			(7)		715	715			
100127978	BURNSVILLE	MN		09/08/2023		634		11			11		645	645			
100179528	PLAINFIELD	IL		11/21/2024		668		(5)			(5)		663	663			
100136400	ROCK HILL	SC		11/20/2023		3,286		35			35		3,321	3,321			
100276977	NORTH WILDWOOD	NJ		01/30/2026		943		(41)			(41)		902	902			
100261529	PARKVIEW	IA		12/12/2025		574		(11)			(11)		563	563			
100261559	PARKVIEW	IA		12/12/2025		573		(10)			(10)		563	563			
100284942	TUCSON	AZ		03/27/2026		389		(14)			(14)		375	375			
100284896	PROSPERITY	SC		03/27/2026		395		(12)			(12)		383	383			
100193395	BOONE	CO		02/10/2025		599		(7)			(7)		592	592			
100079744	FAYETTEVILLE	GA		04/25/2022		1,103		(43)			(43)		1,060	1,060			
100117685	NAPERVILLE	IL		07/20/2023		3,641		40			40		3,681	3,681			
100133627	FORT WORTH	TX		10/23/2023		1,294		96			96		1,390	1,390			
100115687	DULUTH	MN		07/20/2023		764		16			16		780	780			
100234889	LAWRENCEVILLE	NJ		08/28/2025		619		(8)			(8)		611	611			
100243462	BLOOMFIELD	NJ		09/26/2025		528		(25)			(25)		503	503			
100148230	FOUNTAIN	CO		04/12/2024		647		(3)			(3)		644	644			
100284798	GAINESVILLE	FL		03/27/2026		618		(13)			(13)		605	605			
100169460	LYNDHURST	NJ		09/30/2024		596		(21)			(21)		575	575			
100273043	TUCSON	AZ		01/15/2026		628		(7)			(7)		621	621			
100108106	LEAGUE CITY	TX		05/24/2023		590		(19)			(19)		571	571			
100191312	BATTLE GROUND	WA		01/30/2025		3,450		(121)			(121)		3,329	3,329			
100137609	TEMPLE	TX		12/08/2023		564		(7)			(7)		557	557			
100273341	FORT WORTH	TX		01/20/2026		653		(18)			(18)		635	635			
100228623	FORT WORTH	TX		08/11/2025		635		(10)			(10)		625	625			
100065086	SURPRISE	AZ		07/14/2021		899		(33)	2		(35)		864	864			
100272213	KAISER	MO		01/08/2026		643		(14)			(14)		629	629			
100209379	REHOBOTH BEACH	DE		04/29/2025		14,791		(537)			(537)		14,254	14,254			
100172474	CITRUS SPRINGS	FL		10/23/2024		710		(12)			(12)		698	698			
100102524	KISSIMMEE	FL		06/07/2023		618		(10)			(10)		608	608			
100205962	WOODBURY	TN		04/15/2025		888		(21)			(21)		867	867			
100065803	RESTON	VA		07/28/2021		1,614		(42)			(42)		1,572	1,572			
100156563	GULF BREEZE	FL		06/24/2024		534		(15)			(15)		519	519			
100110229	JOHNS ISLAND	SC		06/30/2023		2,015		26			26		2,041	2,041			
100148039	MABLETON	GA		04/10/2024		750		8			8		758	758			
100108183	RICHMOND	VA		05/24/2023		1,514		(33)			(33)		1,481	1,481			
100171356	PHOENIX	AZ		10/16/2024		581		(27)			(27)		554	554			
100068361	OCEAN BREEZE	FL		08/25/2021		2,104		(68)			(68)		2,036	2,036			
100201159	RICHMOND	TX		03/12/2025		569		(22)			(22)		547	547			
100137314	OCALA	FL		12/01/2023		613		(6)			(6)		607	607			
100136849	YOUNGSVILLE	NC		11/27/2023		604		4			4		608	608			
100261380	WILMINGTON	NC		12/08/2025		53,461		(1,738)			(1,738)		51,723	51,723			
100081284	NORTH BRUNSWICK	NJ		03/18/2022		411		11			11		422	422			
100206632	FOLEY	AL		04/24/2025		912		101			101		1,013	1,013			
100179753	HOUSTON	TX		11/21/2024		748		33			33		781	781			
100226689	COLLEGE STATION	TX		07/30/2025		558		(13)			(13)		545	545			
100175827	PHILADELPHIA	PA		11/12/2024		600		(8)			(8)		592	592			
100198463	FRESNO	CA		02/28/2025		600		(12)			(12)		588	588			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245007	BOCA RATON	FL		09/29/2025		3,562		(106)			(106)		3,456	3,456			
100203474	FORT WORTH	TX		03/26/2025		629		(13)			(13)		616	616			
100253957	NEW BRAUNFELS	TX		10/30/2025		680		(10)			(10)		670	670			
100169680	NORCROSS	GA		09/30/2024		560		(25)			(25)		535	535			
100206704	COLORADO SPRINGS	CO		04/23/2025		587		(17)			(17)		570	570			
100247435	ELGIN	IL		11/26/2025		540		(26)			(26)		514	514			
100156636	SPRINGDALE	AR		06/24/2024		578		(12)			(12)		566	566			
100283594	NORTH GARDEN	VA		03/13/2026		365		(15)			(15)		350	350			
100065680	HYATTSVILLE	MD		07/28/2021		1,940		(59)			(59)		1,881	1,881			
100065594	BRADENTON	FL		07/28/2021		1,284		(50)			(50)		1,234	1,234			
100120077	GULF SHORES	AL		08/11/2023		907		56			56		963	963			
100238406	VALDOSTA	GA		09/19/2025		5,703		(217)			(217)		5,486	5,486			
100080835	CLEARWATER	FL		04/22/2022		3,116		(314)			(314)		2,802	2,802			
100170122	BROOKLYN PARK	MN		10/08/2024		866		(32)			(32)		834	834			
100151333	EASTON	MD		05/10/2024		433		(8)	1		(9)		424	424			
100151531	TAMPA	FL		05/10/2024		633		(4)			(4)		629	629			
100195082	INWOOD	WV		02/24/2025		511		(23)			(23)		488	488			
100134797	SAN JOAQUIN	CA		10/30/2023		14,211		(23)			(23)		14,188	14,188			
100146113	DANVILLE	CA		03/19/2024		9,964		(391)			(391)		9,573	9,573			
100060149	TAMPA	FL		06/25/2021		18,036		(9)			(9)		18,027	18,027			
100171913	LAS CRUCES	NM		10/17/2024		639		(12)			(12)		627	627			
100261221	TAMPA	FL		12/05/2025		563		(10)			(10)		553	553			
100265430	LAKE WALES	FL		12/19/2025		614		(29)			(29)		585	585			
100156596	CLAYTON	NC		06/24/2024		715		3			3		718	718			
100088228	HOUSTON	TX		10/17/2022		701		(13)			(13)		688	688			
100081520	MILFORD	MA		03/18/2022		2,543		58			58		2,601	2,601			
100227181	GRANGER	IN		07/30/2025		602		(20)			(20)		582	582			
100273172	CONWAY	SC		01/15/2026		857		10			10		867	867			
100151354	LEES SUMMIT	MO		05/10/2024		640		(11)			(11)		629	629			
100172678	PRINCETON	TX		11/21/2024		545		(25)			(25)		520	520			
100167119	VISALIA	CA		09/13/2024		549		(26)			(26)		523	523			
100188327	OCALA	FL		01/08/2025		673		(4)			(4)		669	669			
100092044	HOUSTON	TX		02/09/2023		523		76			76		599	599			
100186951	KANNAPOLIS	NC		01/07/2025		734		3			3		737	737			
100160914	KISSIMMEE	FL		07/24/2024		396		(11)			(11)		385	385			
100141231	IRVING	TX		01/30/2024		447		(29)			(29)		418	418			
19074	EL PASO	TX		07/19/2011		134,079							134,079	134,079			
100077696	MIAMI	FL		01/03/2022		915		(18)			(18)		897	897			
100176736	MESA	AZ		11/15/2024		601		(19)			(19)		582	582			
100150669	LITHONIA	GA		05/06/2024		589		(8)			(8)		581	581			
100120372	LAS VEGAS	NV		08/18/2023		620		1			1		621	621			
100141364	WILMINGTON	NC		01/30/2024		756		10			10		766	766			
100118189	HOUSTON	TX		07/20/2023		426		(21)			(21)		405	405			
100268191	LAS VEGAS	NV		12/29/2025		530		(13)			(13)		517	517			
100272093	CHICAGO	IL		01/08/2026		584		(17)			(17)		567	567			
100202754	SAVANNAH	GA		03/24/2025		577		(17)			(17)		560	560			
100148794	SAN MARCOS	TX		04/17/2024		811		59			59		870	870			
100134058	HUDSON	NY		10/25/2023		530		(6)			(6)		524	524			
100261267	KLAMATH FALLS	OR		12/05/2025		675		(5)			(5)		670	670			
100181934	CEDAR HILL	TX		12/12/2024		681		1			1		682	682			
100152296	ROSHARON	TX		05/17/2024		532		47			47		579	579			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100081095	LANCASTER	CA		03/18/2022		866		49	3		46		912	912			
100203168	PROVIDENCE VILLAGE	TX		03/27/2025		731		26			26		757	757			
100220632	SIMPSONVILLE	SC		07/17/2025		554		(26)			(26)		528	528			
100267186	SOUTH BEND	IN		12/23/2025		704		(17)			(17)		687	687			
100135245	WINTER HAVEN	FL		11/08/2023		597		6			6		603	603			
100120084	ROSEVILLE	MN		08/11/2023		620		(8)			(8)		612	612			
100191055	ATLANTA	GA		01/29/2025		371		(17)			(17)		354	354			
100182273	ANGIER	NC		12/12/2024		737		34			34		771	771			
100156486	MARIETTA	GA		06/24/2024		392		(8)			(8)		384	384			
100061868	WILMINGTON	NC		07/01/2021		1,237		(15)			(15)		1,222	1,222			
100274867	ARROYO GRANDE	CA		01/29/2026		235,602		(11,302)			(11,302)		224,300	224,300			
100071563	CHARLOTTESVILLE	VA		10/14/2021		1,402		(20)			(20)		1,382	1,382			
100157837	COLONIA TULUM PUEBLO	MEX		07/08/2024		540							540	540			
100206929	FORT WORTH	TX		04/24/2025		642		(30)			(30)		612	612			
100069046	ANCHORAGE	AK		09/01/2021		1,324		(13)			(13)		1,311	1,311			
100200309	NAPLES	FL		03/07/2025		1,044		(23)			(23)		1,021	1,021			
100200493	OCALA	FL		03/11/2025		686		14			14		700	700			
100272139	BEAVERDAM	VA		01/08/2026		580		(24)			(24)		556	556			
100267206	JOSHUA TREE	CA		12/23/2025		573		(17)			(17)		556	556			
100257188	MCKINNEY	TX		11/26/2025		570		(14)			(14)		556	556			
100139504	HAZLET TOWNSHIP	NJ		12/28/2023		503		(13)			(13)		490	490			
100081365	RALEIGH	NC		03/18/2022		1,307		28			28		1,335	1,335			
100081403	GAINESVILLE	FL		03/18/2022		1,277		32			32		1,309	1,309			
100194451	MIAMI	FL		02/14/2025		614		(18)			(18)		596	596			
100148128	KANNAPOLIS	NC		04/10/2024		637		(4)			(4)		633	633			
100272277	NAPERVILLE	IL		01/08/2026		587		(16)			(16)		571	571			
100272399	EAST PALESTINE	OH		01/08/2026		578		(7)			(7)		571	571			
100266896	GREAT FALLS	MT		12/23/2025		855		(15)			(15)		840	840			
100167942	LAREDO	TX		09/20/2024		563		(28)			(28)		535	535			
100161090	NEW BRAUNFELS	TX		07/24/2024		797		33			33		830	830			
100272370	CHARLOTTE	NC		01/08/2026		599		(15)			(15)		584	584			
100133755	STONE MOUNTAIN	GA		10/23/2023		636		(3)			(3)		633	633			
100165019	LAWRENCEVILLE	GA		08/28/2024		576		(10)			(10)		566	566			
100235816	YUMA	AZ		09/04/2025		1,759		(48)			(48)		1,711	1,711			
100216495	SHREVEPORT	LA		06/23/2025		602		2			2		604	604			
100068315	FRANKLIN	TN		08/25/2021		1,350		(33)			(33)		1,317	1,317			
100135843	CHATTANOOGA	TN		11/10/2023		561		(5)			(5)		556	556			
100135905	KNOXVILLE	TN		11/13/2023		417		(30)			(30)		387	387			
100192656	SARASOTA	FL		02/10/2025		650		2			2		652	652			
100255498	BUSHNELL	FL		11/24/2025		632		(20)			(20)		612	612			
100255609	CEDAR RAPIDS	IA		11/24/2025		628		(16)			(16)		612	612			
100257179	ROUND ROCK	TX		11/26/2025		643		(31)			(31)		612	612			
100272281	DALLAS	TX		01/08/2026		625		(13)			(13)		612	612			
100267109	POWDER SPRINGS	GA		12/23/2025		628		(16)			(16)		612	612			
100201650	PENSACOLA	FL		03/13/2025		581		(18)			(18)		563	563			
100140333	MORRISTOWN	TN		01/18/2024		828		(21)			(21)		807	807			
100191618	CEDAR HILL	TX		01/31/2025		563		(26)			(26)		537	537			
100169207	DUPONT	PA		09/27/2024		596		(30)			(30)		566	566			
100205863	ORLEANS	MA		04/14/2025		987		(36)			(36)		951	951			
100272387	NORTH LAS VEGAS	NV		01/08/2026		639		(12)			(12)		627	627			
100114926	WINTER GARDEN	FL		07/13/2023		20,797		(1,093)			(1,093)		19,704	19,704			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100272085	POCONO LAKE	PA		01/08/2026		2,181		(38)			(38)		2,143	2,143			
100267166	DURHAM	NC		12/23/2025		634		(6)			(6)		628	628			
100254175	WINFIELD	TN		11/06/2025		529		(22)			(22)		507	507			
100198998	GALLATIN	TN		02/28/2025		709		(5)			(5)		704	704			
100190036	ROUND ROCK	TX		01/21/2025		509		27			27		536	536			
100168290	ORLANDO	FL		09/20/2024		690		9			9		699	699			
100060272	SEVIERVILLE	TN		06/25/2021		1,341		(19)			(19)		1,322	1,322			
100127644	SAINT GEORGE	UT		09/08/2023		736		7			7		743	743			
100220946	CLEVELAND	OH		07/18/2025		1,234		(34)			(34)		1,200	1,200			
100246444	VALLEJO	CA		10/10/2025		544		(24)			(24)		520	520			
100255564	SUMTER	SC		11/24/2025		547		(27)			(27)		520	520			
100182462	MARIETTA	GA		12/12/2024		439		1			1		440	440			
100197559	CASA GRANDE	AZ		02/26/2025		1,129		(4)			(4)		1,125	1,125			
100133580	FORT MITCHELL	AL		10/23/2023		666		18			18		684	684			
100153326	PLANT CITY	FL		05/30/2024		669		3			3		672	672			
100114984	PRINCETON	TX		07/14/2023		633		(4)			(4)		629	629			
100189817	WAKE FOREST	NC		01/21/2025		756		50			50		806	806			
100110088	NORTH MIDDLETOWN	NJ		06/23/2023		425		(8)			(8)		417	417			
100162573	DAYTON	OH		08/12/2024		452		(2)	1		(3)		449	449			
100119184	PORT ISABEL	TX		07/31/2023		3,093		3			3		3,096	3,096			
100151854	SAINT CHARLES	MO		05/10/2024		588		8			8		596	596			
100234794	PORT CHARLOTTE	FL		08/28/2025		124,576		1,078			1,078		125,654	125,654			
100158041	GARLAND	TX		07/09/2024		2,899		(33)			(33)		2,866	2,866			
100143307	KISSIMMEE	FL		02/16/2024		609		(9)			(9)		600	600			
100110401	DANVILLE	IN		06/30/2023		876		(20)			(20)		856	856			
100180297	SPIRIT LAKE	ID		11/25/2024		642		(7)			(7)		635	635			
100065577	CARMICHAEL	CA		07/28/2021		1,320		(42)			(42)		1,278	1,278			
100254273	EMERALD ISLE	NC		11/06/2025		581		(22)			(22)		559	559			
100272076	SOUTH BEND	WA		01/08/2026		579		(20)			(20)		559	559			
100165431	LOUISVILLE	KY		08/29/2024		597		(20)			(20)		577	577			
100284675	BARBOURSVILLE	VA		03/27/2026		392		(14)			(14)		378	378			
100168672	LANCASTER	PA		09/25/2024		592		(2)			(2)		590	590			
100162724	MADISON	AL		08/12/2024		731		11			11		742	742			
100171692	MADISON	AL		10/16/2024		733		(4)			(4)		729	729			
100268734	SAN ANTONIO	TX		12/29/2025		554		(10)			(10)		544	544			
100110438	ROSHARON	TX		06/30/2023		922		57			57		979	979			
100255548	INDIANAPOLIS	IN		11/24/2025		597		(24)			(24)		573	573			
100244564	SNELLVILLE	GA		09/29/2025		582		(8)			(8)		574	574			
100164267	BRICK	NJ		08/21/2024		9,977		(299)			(299)		9,678	9,678			
100220324	STOCKTON	CA		07/11/2025		545		(18)			(18)		527	527			
100273183	NOKOMIS	FL		01/15/2026		1,310		13			13		1,323	1,323			
100179997	LONGS	SC		11/25/2024		737		38			38		775	775			
100144102	STREAMWOOD	IL		03/07/2024		638		(2)			(2)		636	636			
100180748	GALVESTON	TX		11/26/2024		703		(33)			(33)		670	670			
100117582	DES PLAINES	IL		07/20/2023		2,526		48			48		2,574	2,574			
100238834	HENDERSONVILLE	TN		09/23/2025		388		2			2		390	390			
100135340	WEST PALM BEACH	FL		11/13/2023		692		8			8		700	700			
100214029	CALDWELL	ID		05/29/2025		606		(17)			(17)		589	589			
100165400	RICHMOND	VA		08/29/2024		630		(16)			(16)		614	614			
100222663	MESA	AZ		07/30/2025		446		(18)			(18)		428	428			
100100861	SILVER SPRING	MD		04/28/2023		913		25			25		938	938			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067722	DALLAS	TX		09/23/2021		1,413		(39)			(39)		1,374	1,374			
100119175	ROSHARON	TX		07/31/2023		532		43	1		42		574	574			
100119180	COLUMBUS	OH		07/31/2023		653		5			5		658	658			
100173454	ORLANDO	FL		10/29/2024		210		(15)			(15)		195	195			
100201124	ALTOONA	WI		03/12/2025		633		(20)			(20)		613	613			
100255639	TREVOR	WI		11/24/2025		875		(46)			(46)		829	829			
100175987	DUNCAN	SC		11/14/2024		658		(8)			(8)		650	650			
100134923	LAKELAND	FL		10/30/2023		507		(13)			(13)		494	494			
100182316	GLENDALE	AZ		12/12/2024		621		(9)			(9)		612	612			
100205079	MONROE	NC		04/11/2025		611		(15)			(15)		596	596			
100283245	PUEBLO	CO		03/09/2026		501		(24)			(24)		477	477			
100253760	GOSHEN	KY		10/30/2025		635		(19)			(19)		616	616			
100216069	GLENDALE HEIGHTS	IL		06/17/2025		546		(24)			(24)		522	522			
100182093	COOS BAY	OR		12/12/2024		686		6			6		692	692			
100091668	SURPRISE	AZ		01/27/2023		544		2			2		546	546			
100161521	COVINGTON	GA		07/30/2024		589		(21)			(21)		568	568			
100214438	COCOA BEACH	FL		06/02/2025		348		(15)			(15)		333	333			
100128007	SHELBYVILLE	TN		09/08/2023		874		42			42		916	916			
100238388	COLLEGE STATION	TX		09/19/2025		561		(21)			(21)		540	540			
100169873	MERRITT ISLAND	FL		09/30/2024		1,058		(42)			(42)		1,016	1,016			
100135566	CAMDENTON	MO		11/13/2023		565		(7)			(7)		558	558			
100253691	SANFORD	NC		10/30/2025		647		(16)			(16)		631	631			
100107995	CLERMONT	FL		05/25/2023		1,515		(1)	4		(5)		1,510	1,510			
100151907	DULUTH	GA		07/10/2024		566		2			2		568	568			
100255487	KATY	TX		11/24/2025		1,824		(43)			(43)		1,781	1,781			
100100701	KUNKLETOWN	PA		04/28/2023		1,315		117			117		1,432	1,432			
100137058	SOUTH ELGIN	IL		11/28/2023		1,269		133			133		1,402	1,402			
100192730	DAYTON	OH		02/10/2025		949		(11)			(11)		938	938			
100110621	RIO RANCHO	NM		06/30/2023		775		29			29		804	804			
100234894	MIDDLE RIVER	MD		08/28/2025		528		(10)			(10)		518	518			
100236881	HONEOYE FALLS	NY		09/12/2025		591		(28)			(28)		563	563			
100179499	KATY	TX		11/21/2024		2,688		(22)			(22)		2,666	2,666			
100229241	CULLEOKA	TN		08/13/2025		713		(30)			(30)		683	683			
100229989	AURORA	CO		08/22/2025		585		(22)			(22)		563	563			
100245590	AVE MARIA	FL		10/06/2025		589		(26)			(26)		563	563			
100245608	KENOSHA	WI		10/06/2025		586		(23)			(23)		563	563			
100203132	LOUISVILLE	KY		03/27/2025		625		(28)			(28)		597	597			
100132616	TAMPA	FL		11/03/2023		550		(16)			(16)		534	534			
100215398	AUSTIN	TX		06/12/2025		603		(14)			(14)		589	589			
100120053	BOISE	ID		08/11/2023		658		(5)			(5)		653	653			
100261525	RICHMOND	VA		12/12/2025		563		(15)			(15)		548	548			
100137585	LOGAN	OH		12/08/2023		599		(6)			(6)		593	593			
100169785	ROME	GA		09/30/2024		758		(16)			(16)		742	742			
100155200	PAHOA	HI		07/19/2024		545		(36)			(36)		509	509			
100135891	TANEYTOWN	MD		11/13/2023		481		(32)			(32)		449	449			
100190883	PALM COAST	FL		01/28/2025		585		5			5		590	590			
100179559	CYPRESS	TX		11/21/2024		1,791		(28)			(28)		1,763	1,763			
100128119	FLORENCE	KY		09/08/2023		1,059		34			34		1,093	1,093			
100152438	ORLANDO	FL		05/17/2024		1,298		31			31		1,329	1,329			
100238593	CLARKSVILLE	TN		09/19/2025		591		(14)			(14)		577	577			
100253412	WILMINGTON	NC		10/30/2025		599		(22)			(22)		577	577			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245536	BELMAR	NJ		10/06/2025		603		(26)			(26)		577	577			
100245705	BEULAH	CO		10/06/2025		600		(23)			(23)		577	577			
100156588	MADISON	WI		06/24/2024		601		(10)			(10)		591	591			
100176087	HOUSTON	TX		12/20/2024		1,255		(55)			(55)		1,200	1,200			
100253352	WILMINGTON	NC		10/30/2025		610		(20)			(20)		590	590			
100065444	TACOMA	WA		07/28/2021		1,391		(18)			(18)		1,373	1,373			
100065293	THOUSAND OAKS	CA		07/28/2021		1,399		(26)			(26)		1,373	1,373			
100253184	SAGINAW	TX		10/30/2025		617		(19)			(19)		598	598			
100163049	LIBERTY TWSP	OH		08/13/2024		637		(25)			(25)		612	612			
100091781	LAKELAND	FL		01/30/2023		20,790		(664)			(664)		20,126	20,126			
100253105	MURFREESBORO	TN		10/30/2025		586		(24)			(24)		562	562			
100238207	DAGSBORO	DE		09/18/2025		543		(20)			(20)		523	523			
100284957	PHOENIX	AZ		03/27/2026		367		(14)			(14)		353	353			
100284976	DENTON	TX		03/27/2026		367		(14)			(14)		353	353			
100127717	LAWRENCEVILLE	GA		09/08/2023		638		(7)			(7)		631	631			
100253226	FORNEY	TX		10/30/2025		621		(17)			(17)		604	604			
100203112	LONG POND	PA		03/27/2025		2,922		(114)			(114)		2,808	2,808			
100151544	TAMPA	FL		05/10/2024		637		4			4		641	641			
100258528	NASHVILLE	TN		12/05/2025		1,267		(58)			(58)		1,209	1,209			
100148403	FREEPORT	FL		04/12/2024		792		51			51		843	843			
100221349	MARYSVILLE	OH		07/22/2025		530		(3)			(3)		527	527			
100277223	ROTONDA WEST	FL		02/10/2026		394		(5)			(5)		389	389			
100172881	NOLENSVILLE	TN		10/25/2024		645		(7)			(7)		638	638			
100065508	PRESCOTT VALLEY	AZ		07/28/2021		2,710		(31)			(31)		2,679	2,679			
100173356	NOGALES	AZ		10/30/2024		696		(28)			(28)		668	668			
100228305	NORTH LAS VEGAS	NV		08/11/2025		550		(18)			(18)		532	532			
100244817	SPRING	TX		09/29/2025		637		(18)			(18)		619	619			
100151129	CYPRESS	TX		05/08/2024		663		(10)			(10)		653	653			
100165624	FORT WORTH	TX		10/04/2024		506		(43)			(43)		463	463			
100114925	SAN ANTONIO	TX		07/13/2023		905		(23)			(23)		882	882			
100283191	DAVENPORT	FL		03/09/2026		637		7			7		644	644			
100202373	REDDING	CA		03/19/2025		532		(25)			(25)		507	507			
100179438	HOUSTON	TX		11/21/2024		738		40			40		778	778			
100139068	FALL RIVER	MA		12/28/2023		7,965		(85)			(85)		7,880	7,880			
100245676	BATON ROUGE	LA		10/06/2025		654		(16)			(16)		638	638			
100081515	FREDERICKSBRG	VA		03/18/2022		1,243		32			32		1,275	1,275			
100221082	WHITESTOWN	IN		07/18/2025		572		(19)			(19)		553	553			
100117086	ROBBINSVILLE	NJ		07/20/2023		859		106			106		965	965			
100226624	LA PUENTE	CA		07/30/2025		573		(20)			(20)		553	553			
100135294	MADISON LAKE	MN		11/13/2023		599		(3)			(3)		596	596			
100257947	COLFAX	WI		11/26/2025		1,217		(41)			(41)		1,176	1,176			
100149708	SOUTH FALLSBURG	NY		04/26/2024		563		(7)			(7)		556	556			
100221692	MCKINNEY	TX		07/25/2025		572		(15)			(15)		557	557			
100191050	OKLAHOMA CITY	OK		01/29/2025		574		(25)			(25)		549	549			
100186576	OWINGS MILLS	MD		12/30/2024		610		3			3		613	613			
100173337	MAGNOLIA	TX		10/30/2024		792		23			23		815	815			
100153627	KISSIMMEE	FL		05/31/2024		575		6			6		581	581			
100079165	NEW SMYRNA BEACH	FL		02/24/2022		1,295		13			13		1,308	1,308			
100254473	BREMERTON	WA		11/07/2025		777		(20)			(20)		757	757			
100204489	MILLVILLE	NJ		04/04/2025		1,530		(67)			(67)		1,463	1,463			
100116619	ORLANDO	FL		07/20/2023		1,108		63			63		1,171	1,171			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133654	GEORGETOWN	TX		10/23/2023		803		5			5		808	808			
100067873	KILLINGLY	CT		09/23/2021		1,199		(42)			(42)		1,157	1,157			
100212502	JACKSONVILLE	FL		05/28/2025		472		(22)			(22)		450	450			
100133152	ASTON	PA		11/29/2023		535		(7)			(7)		528	528			
100219260	CHICAGO	IL		06/30/2025		530		(25)			(25)		505	505			
100227061	WENDELL	NC		07/30/2025		1,198		38			38		1,236	1,236			
100135528	HAMDEN	CT		11/13/2023		600		(3)			(3)		597	597			
100186407	CONYERS	GA		12/30/2024		1,071		(17)			(17)		1,054	1,054			
100132123	DAYTONA BEACH	FL		10/13/2023		437		(8)			(8)		429	429			
100253591	RALEIGH	NC		10/30/2025		606		(20)			(20)		586	586			
100167578	TEXAS CITY	TX		09/19/2024		636		(11)			(11)		625	625			
100216596	MARICOPA	AZ		06/23/2025		355		(6)			(6)		349	349			
100266999	BATON ROUGE	LA		12/23/2025		653		(12)			(12)		641	641			
100136005	HARTVILLE	MO		11/16/2023		620		(9)			(9)		611	611			
100167912	PHELAN	CA		09/20/2024		625		(29)			(29)		596	596			
100139985	SAN ANTONIO	TX		01/09/2024		1,108		(34)			(34)		1,074	1,074			
100200639	AUSTIN	TX		03/11/2025		2,518		(77)			(77)		2,441	2,441			
100147799	KELLOGG	ID		04/08/2024		538		(9)			(9)		529	529			
100080959	MISSOURI CITY	TX		03/18/2022		1,312		38			38		1,350	1,350			
100268507	LACYGNE	KS		12/29/2025		589		(15)			(15)		574	574			
100168094	CONCORD	NC		09/20/2024		728		(7)			(7)		721	721			
100226954	OXON HILL	MD		07/30/2025		612		(4)			(4)		608	608			
100268504	SAVANNAH	GA		12/29/2025		401		(10)			(10)		391	391			
100261637	CHOWCHILLA	CA		12/12/2025		600		(12)			(12)		588	588			
100139434	JACKSONVILLE	FL		12/28/2023		487		(21)			(21)		466	466			
100170148	SANFORD	NC		10/08/2024		694		(15)			(15)		679	679			
100221002	LINCOLN	NE		07/18/2025		553		(10)			(10)		543	543			
100158065	WENDELL	NC		07/09/2024		2,746		72			72		2,818	2,818			
100214303	ANTIOCH	IL		06/02/2025		642		(16)			(16)		626	626			
100220740	GLENDALE	AZ		07/18/2025		841		(9)			(9)		832	832			
100220758	FREDERICKSBURG	VA		07/18/2025		623		(1)			(1)		622	622			
100188326	OVERLAND PARK	KS		01/08/2025		736		(3)			(3)		733	733			
100169179	PRINCETON	TX		09/27/2024		771		10			10		781	781			
100243399	OCALA	FL		09/26/2025		755		(34)			(34)		721	721			
100102578	TOBYHANNA	PA		06/07/2023		663		(3)			(3)		660	660			
100153397	HACKETTSTOWN	NJ		05/30/2024		623		(31)			(31)		592	592			
100130389	THE VILLAGES	FL		09/28/2023		531		(19)			(19)		512	512			
100203435	FORT WORTH	TX		03/27/2025		7,141		327			327		7,468	7,468			
100221336	LOCKPORT	IL		07/22/2025		864		(14)			(14)		850	850			
100197553	LIVERPOOL	NY		02/26/2025		592		(21)			(21)		571	571			
100132083	TEMPLE	TX		10/13/2023		674		(1)			(1)		673	673			
100164490	GALLATIN	TN		08/21/2024		1,349		(32)			(32)		1,317	1,317			
100103285	FREDERICK	MD		04/27/2023		813		(12)			(12)		801	801			
100182401	SPRINGFIELD	TN		12/12/2024		1,252		(34)			(34)		1,218	1,218			
100151749	SAN ANTONIO	TX		05/10/2024		302		11			11		313	313			
100234910	MADISON HEIGHTS	VA		08/28/2025		546		(14)			(14)		532	532			
100171903	KENNESAW	GA		10/17/2024		633		(24)			(24)		609	609			
100136063	CRYSTAL LAKE	IL		11/16/2023		1,017		(2)			(2)		1,015	1,015			
100181346	WICHITA FALLS	TX		12/06/2024		655		(30)			(30)		625	625			
100135727	FORT WORTH	TX		11/10/2023		707		22			22		729	729			
100269291	BENICIA	CA		12/30/2025		1,530		(31)			(31)		1,499	1,499			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100221114	RICHMOND	KY		07/21/2025		585		(12)			(12)		573	573			
100133542	PEEKSKILL	NY		10/19/2023		1,094		(14)			(14)		1,080	1,080			
100221181	HACKENSACK	NJ		07/21/2025		585		(12)			(12)		573	573			
100208952	ORLAND	CA		04/29/2025		487		(23)			(23)		464	464			
100079604	NEWARK	DE		04/25/2022		1,026		(31)			(31)		995	995			
100254938	CINCINNATI	OH		11/17/2025		1,394		(22)			(22)		1,372	1,372			
100265033	GREENBRIER	TN		12/17/2025		1,567		(52)			(52)		1,515	1,515			
100268491	KISSIMMEE	FL		12/29/2025		726		20			20		746	746			
100267124	POWDER SPRINGS	GA		12/23/2025		588		(19)			(19)		569	569			
100245336	SENOIA	GA		10/06/2025		513		(26)			(26)		487	487			
100226827	SCOTTSDALE	AZ		07/30/2025		533		(12)			(12)		521	521			
100132112	LANCASTER	PA		10/13/2023		609		(8)			(8)		601	601			
100185373	YORKTOWN	VA		12/20/2024		806		20			20		826	826			
100218688	ASHTON	ID		06/27/2025		589		(5)			(5)		584	584			
100132120	SAINT AUGUSTINE	FL		10/13/2023		816		(13)			(13)		803	803			
100206801	WALLACE	ID		04/23/2025		489		(13)			(13)		476	476			
100148931	SAINT PAUL	MN		04/17/2024		574		(20)			(20)		554	554			
100100719	VISALIA	CA		04/28/2023		950		63			63		1,013	1,013			
100206444	GAINESVILLE	GA		04/22/2025		1,389		(63)			(63)		1,326	1,326			
100171464	BONAIRE	GA		10/16/2024		567		(16)			(16)		551	551			
100245386	DICKSON CITY	PA		10/06/2025		540		(27)			(27)		513	513			
100136509	ATHENS	AL		11/20/2023		725		53			53		778	778			
100218528	SPRINGFIELD	MO		06/27/2025		552		(19)			(19)		533	533			
100218654	CHUBBUCK	ID		06/27/2025		598		(1)			(1)		597	597			
100220524	MOUNT LAUREL	NJ		07/15/2025		372		(17)			(17)		355	355			
100228811	AUBURN	AL		08/12/2025		589		(20)			(20)		569	569			
100253815	MILWAUKEE	WI		10/30/2025		575		(11)			(11)		564	564			
100131643	KYLE	TX		10/06/2023		685		2			2		687	687			
100076102	HIALEAH	FL		01/07/2022		1,258		(39)			(39)		1,219	1,219			
100272069	WHITESTOWN	IN		01/08/2026		639		(14)			(14)		625	625			
100271971	WATERVLIET	NY		01/06/2026		1,085		(39)			(39)		1,046	1,046			
100079409	STOCKTON	CA		03/17/2022		1,168		(49)			(49)		1,119	1,119			
100214249	EL DORADO	CA		05/30/2025		571		(25)			(25)		546	546			
100220423	ENFIELD	CT		07/15/2025		766		(36)			(36)		730	730			
100220640	PHILADELPHIA	PA		07/17/2025		541		5			5		546	546			
100219978	ALPINE	CA		07/11/2025		672		(16)			(16)		656	656			
100155119	FLORIDA CITY	FL		07/19/2024		556		(12)			(12)		544	544			
100147866	ROSENBERG	TX		04/08/2024		780		30			30		810	810			
100065499	GALVESTON	TX		07/28/2021		1,225		(44)			(44)		1,181	1,181			
100219010	LAS VEGAS	NV		06/27/2025		5,085		57			57		5,142	5,142			
100214826	FORT WORTH	TX		06/11/2025		522		(23)			(23)		499	499			
100222425	ROCKLIN	CA		07/30/2025		1,396		(29)			(29)		1,367	1,367			
100103731	SALEM	OR		05/08/2023		1,320		(52)			(52)		1,268	1,268			
100267569	LITTLETON	CO		12/29/2025		486		(27)			(27)		459	459			
100154100	ORLANDO	FL		07/11/2024		1,041		(41)			(41)		1,000	1,000			
100139240	EASTON	PA		12/28/2023		526		(2)			(2)		524	524			
100212589	WEST BALDWIN	ME		05/29/2025		561		(2)			(2)		559	559			
100212138	HILLSDALE	NJ		05/22/2025		567		(8)			(8)		559	559			
100211942	NEW BUFFALO	MI		05/19/2025		622		4			4		626	626			
100218527	FORT MYERS	FL		06/27/2025		573		(13)			(13)		560	560			
100254697	LAKE WALES	FL		11/12/2025		502		(24)			(24)		478	478			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247774	LOS ANGELES	CA		10/29/2025		506		(28)			(28)		478	478			
100133726	PEACHTREE CITY	GA		10/23/2023		613		1			1		614	614			
100238894	LAKELAND	FL		09/23/2025		25,337		664			664		26,001	26,001			
100281946	CORPUS CHRISTI	TX		02/26/2026		519		(31)			(31)		488	488			
100266898	ORANGE BEACH	AL		12/23/2025		570		(20)			(20)		550	550			
100182546	MECHANICSBURG	PA		12/12/2024		861		6			6		867	867			
100257040	MOUNT WASHINGTON	KY		11/26/2025		626		(16)			(16)		610	610			
100134616	BRADENTON	FL		10/30/2023		504		(8)			(8)		496	496			
100142788	NORCROSS	GA		02/08/2024		637		2			2		639	639			
100221835	GENEVA	IL		07/29/2025		4,443		(93)			(93)		4,350	4,350			
100245074	ROCK HILL	SC		10/03/2025		527		(25)			(25)		502	502			
100212595	CINCINNATI	OH		05/29/2025		571		2			2		573	573			
100079912	LUTHERVILLE TIMONIUM	MD		04/25/2022		5,152		180			180		5,332	5,332			
100117806	KATY	TX		07/20/2023		615		(6)			(6)		609	609			
100228050	MARIETTA	GA		08/07/2025		1,037		(45)			(45)		992	992			
100178400	TORRINGTON	CT		11/21/2024		505		(23)			(23)		482	482			
100174946	CONYERS	GA		10/31/2024		660		(24)			(24)		636	636			
100207443	LIVERPOOL	NY		04/29/2025		544		(20)			(20)		524	524			
100206876	INDIANAPOLIS	IN		04/24/2025		545		(21)			(21)		524	524			
100253716	ANCHORAGE	AK		10/30/2025		591		(13)			(13)		578	578			
100143089	HUNTSVILLE	AL		02/16/2024		632		2			2		634	634			
100170246	MCKINNEY	TX		10/08/2024		820		3			3		823	823			
100161076	PALM BAY	FL		07/24/2024		641		(10)			(10)		631	631			
100206960	CHARLOTTE	NC		04/25/2025		608		(14)			(14)		594	594			
100226789	WILMINGTON	NC		07/30/2025		666		(17)			(17)		649	649			
100216397	ORLAND PARK	IL		06/20/2025		590		(3)			(3)		587	587			
100219110	LINCOLN CITY	OR		06/27/2025		585		(12)			(12)		573	573			
100206813	LANCASTER	PA		04/23/2025		1,921		(58)			(58)		1,863	1,863			
100140308	BLOOMINGTON	MN		01/18/2024		550		(18)			(18)		532	532			
100152870	GRAFTON	WI		05/22/2024		1,948		(84)			(84)		1,864	1,864			
100209608	WEST PALM BEACH	FL		05/02/2025		564		(28)			(28)		536	536			
100228814	BELMONT	NC		08/12/2025		685		(19)			(19)		666	666			
100210304	NORTH OCEAN CITY	MD		05/09/2025		518		7			7		525	525			
100081013	GRAND JUNCTION	CO		03/18/2022		1,830		33			33		1,863	1,863			
100204541	BIG BEAR LAKE	CA		04/04/2025		3,315		(141)			(141)		3,174	3,174			
100244852	LATHROP	CA		09/29/2025		9,118		412			412		9,530	9,530			
100135508	MANCHESTER	CT		11/13/2023		1,398		2			2		1,400	1,400			
100090032	LAKE WALES	FL		01/13/2023		661		8			8		669	669			
100267117	ENFIELD	CT		12/23/2025		583		(16)			(16)		567	567			
100190962	GRAHAM	NC		01/28/2025		603							603	603			
100219819	CHICAGO	IL		07/08/2025		616		(12)			(12)		604	604			
100074182	READING	PA		12/09/2021		934		(58)			(58)		876	876			
100160948	MULBERRY	FL		07/24/2024		1,207		(27)			(27)		1,180	1,180			
100209692	PALM BEACH GARDENS	FL		05/02/2025		571		(22)			(22)		549	549			
100211687	SEYMOUR	IN		05/19/2025		561		(12)			(12)		549	549			
100060287	HOUSTON	TX		06/25/2021		1,737		(42)			(42)		1,695	1,695			
100151635	LUSBY	MD		05/10/2024		590		(6)			(6)		584	584			
100076162	KISSIMMEE	FL		01/07/2022		1,182		(9)			(9)		1,173	1,173			
100115563	CONCORD	NC		07/19/2023		525		(6)			(6)		519	519			
100253744	VILLA RICA	GA		10/30/2025		643		(15)			(15)		628	628			
100179726	SAN ANTONIO	TX		11/21/2024		1,140		83			83		1,223	1,223			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177541	MCKINNEY	TX		01/16/2025		708		(18)			(18)		690	690			
100182166	MOUNT NEBO	WV		12/12/2024		579		(10)			(10)		569	569			
100267131	SAINT CHARLES	MO		12/23/2025		627		(18)			(18)		609	609			
100272373	STILLWATER	OK		01/08/2026		625		(16)			(16)		609	609			
100204527	SUMTER	SC		04/04/2025		540		(24)			(24)		516	516			
100180449	LELAND	NC		11/25/2024		751		3			3		754	754			
100177484	ORLANDO	FL		01/16/2025		586		(27)			(27)		559	559			
100267138	PROVO	UT		12/23/2025		640		(16)			(16)		624	624			
100272290	PROVO	UT		01/08/2026		638		(13)			(13)		625	625			
100229922	KATY	TX		08/20/2025		640		(11)			(11)		629	629			
100128052	SPRINGFIELD	TN		09/08/2023		741		23			23		764	764			
100200428	EAST WINDSOR	NJ		03/10/2025		987		(33)			(33)		954	954			
100228643	WENDELL	NC		08/11/2025		731		23			23		754	754			
100079574	CANYON COUNTRY	CA		04/08/2022		864		(51)			(51)		813	813			
100215805	FORT LAUDERDALE	FL		06/12/2025		1,132		(22)			(22)		1,110	1,110			
100261400	TWAIN HARTE	CA		12/08/2025		660		(16)			(16)		644	644			
100253678	SAINT LOUIS	MO		10/30/2025		542		(24)			(24)		518	518			
100235418	BONHAM	TX		08/29/2025		542		(24)			(24)		518	518			
100239355	DANVILLE	CA		09/29/2025		1,188		(51)			(51)		1,137	1,137			
100137532	DURHAM	NC		12/08/2023		598		(7)			(7)		591	591			
100212249	WEST NEW YORK	NJ		05/27/2025		1,054		(33)			(33)		1,021	1,021			
100206793	CLEVELAND	OH		04/23/2025		550		(23)			(23)		527	527			
100210851	SANDY	UT		05/15/2025		1,101		(49)			(49)		1,052	1,052			
100151815	BAKERSFIELD	CA		05/10/2024		665							665	665			
100255618	ALTAMONTE SPRINGS	FL		11/24/2025		540		(10)			(10)		530	530			
100253465	FANCY GAP	VA		10/30/2025		545		(15)			(15)		530	530			
100070682	SPOKANE	WA		10/01/2021		2,088		(11)			(11)		2,077	2,077			
100215359	HOUSTON	TX		06/12/2025		642		2			2		644	644			
100201183	ROYAL OAK	MI		03/12/2025		963		(38)			(38)		925	925			
100205974	MCKINNEY	TX		04/15/2025		603		(16)			(16)		587	587			
100229482	ALBUQUERQUE	NM		08/15/2025		673		(13)			(13)		660	660			
100237777	CANYON COUNTRY	CA		09/12/2025		1,217		(60)			(60)		1,157	1,157			
100173248	CHARLOTTE	NC		10/30/2024		771		5			5		776	776			
100065423	PLANO	TX		07/28/2021		887		(20)			(20)		867	867			
100071558	WOODSTOCK	GA		10/14/2021		1,396		(14)			(14)		1,382	1,382			
100206001	ROUND ROCK	TX		04/15/2025		558		(18)			(18)		540	540			
100253322	CHATTANOOGA	TN		10/30/2025		603		(15)			(15)		588	588			
100212175	STOCKTON	CA		05/22/2025		600		(9)			(9)		591	591			
100115986	BENBROOK	TX		07/20/2023		627		(19)			(19)		608	608			
100116020	SAINT LOUIS	MO		07/20/2023		627		(19)			(19)		608	608			
100206938	PRINCETON	TX		04/25/2025		554		(14)			(14)		540	540			
100148321	IDAHO FALLS	ID		04/12/2024		589		(1)			(1)		588	588			
100135390	MARLTON	NJ		11/13/2023		1,246		(9)			(9)		1,237	1,237			
100160118	PLAINFIELD	IN		07/17/2024		639		(16)			(16)		623	623			
100110234	HOUSTON	TX		06/30/2023		524		4			4		528	528			
100163853	TAMPA	FL		09/27/2024		934		(39)			(39)		895	895			
100170136	EAST HARTFORD	CT		10/08/2024		611		(11)			(11)		600	600			
100214054	AMMON	ID		05/29/2025		619		(15)			(15)		604	604			
100175954	GRANBURY	TX		11/14/2024		864		16			16		880	880			
100245722	PFLUGERVILLE	TX		10/06/2025		494		(10)			(10)		484	484			
100088098	GREENVILLE	SC		10/25/2022		684		(6)			(6)		678	678			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101182	DELAVAN	WI		04/28/2023		1,243		167			167		1,410	1,410			
100245362	PEORIA	IL		10/06/2025		564		(26)			(26)		538	538			
100238293	WEST PALM BEACH	FL		09/19/2025		959		(37)			(37)		922	922			
100235666	CYPRESS	TX		08/29/2025		658		(7)			(7)		651	651			
100219885	MOORESVILLE	NC		07/08/2025		612		(12)			(12)		600	600			
100212180	MCKINNEY	TX		05/22/2025		624		(6)			(6)		618	618			
100212330	APOPKA	FL		05/28/2025		633		(15)			(15)		618	618			
100133822	POINCIANA	FL		10/20/2023		413		(3)			(3)		410	410			
100204617	DURHAM	NC		04/04/2025		788		(31)			(31)		757	757			
100243701	SAINT PETERSBURG	FL		09/29/2025		606		7			7		613	613			
100254991	LEXINGTON	KY		11/17/2025		629		(16)			(16)		613	613			
100205913	SHERMAN	TX		04/15/2025		847		(16)			(16)		831	831			
100172995	SPRING	TX		10/25/2024		18,034		(522)			(522)		17,512	17,512			
100135511	HOLLY SPRINGS	NC		11/13/2023		675		(2)			(2)		673	673			
100283359	DUNNELLON	FL		03/11/2026		428		(11)			(11)		417	417			
100206850	TOOELE	UT		04/24/2025		725		(24)			(24)		701	701			
100238369	MINNEAPOLIS	MN		09/19/2025		547		(26)			(26)		521	521			
100227972	SOUTH MILWAUKEE	WI		08/04/2025		535		(14)			(14)		521	521			
100237093	ZEBULON	NC		09/12/2025		546		(25)			(25)		521	521			
100181456	PARLIER	CA		01/09/2025		524		(24)			(24)		500	500			
100215289	EWING	NJ		06/12/2025		614		(10)			(10)		604	604			
100135635	MEMPHIS	TN		11/09/2023		549		(18)			(18)		531	531			
100081263	BRADENTON	FL		03/18/2022		1,398		42			42		1,440	1,440			
100199010	GALLATIN	TN		02/28/2025		518		(20)			(20)		498	498			
100215815	CYPRESS	TX		06/12/2025		635		(2)			(2)		633	633			
100165577	TURLOCK	CA		08/29/2024		17,685		(457)			(457)		17,228	17,228			
100268523	WHITESTOWN	IN		12/29/2025		724		20			20		744	744			
100268518	WHITESTOWN	IN		12/29/2025		724		20			20		744	744			
100193078	SHERMAN	TX		02/10/2025		719		38			38		757	757			
100101569	PORTLAND	OR		04/26/2023		706		(13)			(13)		693	693			
100065129	ROCKVILLE	MD		07/14/2021		1,383		(34)			(34)		1,349	1,349			
100214289	KISSIMMEE	FL		05/30/2025		606		4			4		610	610			
100163389	STANTON	TX		09/27/2024		1,272		(77)			(77)		1,195	1,195			
100188661	PLAINVILLE	CT		02/10/2025		484		(22)			(22)		462	462			
100273117	PFLUGERVILLE	TX		01/15/2026		202		(2)			(2)		200	200			
100198977	LAKEWOOD	NJ		02/28/2025		554		(2)			(2)		552	552			
100150969	TUSCALOOSA	AL		05/08/2024		780		23			23		803	803			
100171378	LONDONDERRY	NH		10/16/2024		644		(25)			(25)		619	619			
100117406	FRESNO	CA		07/20/2023		822		83			83		905	905			
100204711	GREENSBORO	NC		04/08/2025		629		(22)			(22)		607	607			
100202656	ENGLEWOOD	FL		03/24/2025		607							607	607			
100065657	FORT LAUDERDALE	FL		07/28/2021		1,324		(30)			(30)		1,294	1,294			
100205050	STONE MOUNTAIN	GA		04/11/2025		1,666		(66)			(66)		1,600	1,600			
100245694	LAS VEGAS	NV		10/06/2025		612		(24)			(24)		588	588			
100158943	POCONO LAKE	PA		07/12/2024		642		(17)			(17)		625	625			
100150898	BLOOMINGDALE	GA		05/08/2024		601		(18)			(18)		583	583			
100214040	HENDERSONVILLE	TN		05/29/2025		617		(8)			(8)		609	609			
100129441	YOUNGSTOWN	FL		09/29/2023		673		(3)			(3)		670	670			
100129644	SAN ANTONIO	TX		09/29/2023		669		1			1		670	670			
100019653	HERNDON	VA		07/26/2018		1,430		(2)			(2)		1,428	1,428			
100147260	MONTICELLO	NY		03/28/2024		386		(12)			(12)		374	374			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202521	MACOMB	MI		03/21/2025		578		(9)			(9)		569	569			
100161924	SOUTH PASADENA	FL		07/31/2024		238		(12)			(12)		226	226			
100255067	PHOENIX	AZ		11/19/2025		722		(20)			(20)		702	702			
100166214	VERO BEACH	FL		09/09/2024		585		(19)			(19)		566	566			
100215845	NOKOMIS	FL		06/12/2025		671		7			7		678	678			
100110475	SAN ANTONIO	TX		06/30/2023		671		2			2		673	673			
100194478	CREWE	VA		02/14/2025		428		(14)			(14)		414	414			
100116443	SAN DIEGO	CA		07/20/2023		663		9			9		672	672			
100120821	ELOY	AZ		08/25/2023		625		(31)			(31)		594	594			
100127621	LAUREL	MD		09/08/2023		1,047		16			16		1,063	1,063			
100198915	CORINTH	TX		02/28/2025		584		(15)			(15)		569	569			
100199498	FOREST GROVE	OR		03/05/2025		1,103		(66)			(66)		1,037	1,037			
100152818	NORTH CHESTERFIELD	VA		05/22/2024		439		(9)			(9)		430	430			
100188509	AIKEN	SC		01/08/2025		810		(14)			(14)		796	796			
100191012	STATEN ISLAND	NY		01/29/2025		2,158		(60)			(60)		2,098	2,098			
100158043	LAKELAND	FL		07/09/2024		645		(3)			(3)		642	642			
100171210	RIO VISTA	TX		10/16/2024		343		(16)			(16)		327	327			
100115766	PALMER	AK		07/20/2023		671		(3)			(3)		668	668			
100119223	MONROE	NY		07/31/2023		737		9			9		746	746			
100284036	TOMBALL	TX		03/24/2026		417		(16)			(16)		401	401			
100143230	BRENHAM	TX		02/16/2024		704		13			13		717	717			
100214535	HOMOSASSA	FL		06/06/2025		586		(5)			(5)		581	581			
100170383	AUSTIN	TX		10/08/2024		555		(19)			(19)		536	536			
100203472	RINCON	GA		03/26/2025		566		(19)			(19)		547	547			
100179728	COLUMBUS	OH		11/21/2024		4,124		191			191		4,315	4,315			
100220595	DANVILLE	KY		07/15/2025		492		(18)			(18)		474	474			
100182628	MIRACLE	KY		12/12/2024		822		21			21		843	843			
100272100	PEA RIDGE	AR		01/08/2026		650		7			7		657	657			
100205894	OCEAN CITY	MD		04/14/2025		612		(15)			(15)		597	597			
100226748	GASTONIA	NC		07/30/2025		598		(16)			(16)		582	582			
100129938	KANSAS CITY	MO		09/27/2023		564		(13)			(13)		551	551			
100212581	PATERSON	NJ		05/29/2025		516		(13)			(13)		503	503			
100115466	LAS VEGAS	NV		07/17/2023		636		(23)			(23)		613	613			
100246681	LOCKPORT	IL		10/15/2025		820		(22)			(22)		798	798			
100245500	MANSFIELD	TX		10/06/2025		2,122		(59)			(59)		2,063	2,063			
100189017	PHOENIX	AZ		01/09/2025		573		(13)			(13)		560	560			
100077643	CLEARFIELD	UT		01/03/2022		459		(13)			(13)		446	446			
100172989	WINDER	GA		10/25/2024		516		(24)			(24)		492	492			
100176043	ENFIELD	CT		12/20/2024		545		(20)			(20)		525	525			
100169122	VALENCIA	CA		09/27/2024		4,254		(126)			(126)		4,128	4,128			
100134921	DREXEL HILL	PA		10/30/2023		1,427		(28)			(28)		1,399	1,399			
100245541	PHILADELPHIA	PA		10/06/2025		614		(23)			(23)		591	591			
100204567	CLEVELAND	OH		04/04/2025		618		(7)			(7)		611	611			
100173195	FORNEY	TX		10/30/2024		628		(15)			(15)		613	613			
100115058	ANCHORAGE	AK		07/14/2023		1,064		(13)			(13)		1,051	1,051			
100261449	SUMTER	SC		12/09/2025		1,586		(32)			(32)		1,554	1,554			
100067745	NORFOLK	VA		09/23/2021		1,272		(32)			(32)		1,240	1,240			
100081458	FRIENDSWOOD	TX		03/18/2022		1,281		38			38		1,319	1,319			
100168251	INDIO	CA		09/20/2024		1,195		(43)			(43)		1,152	1,152			
100081301	TEHACHAPI	CA		03/18/2022		1,281		30			30		1,311	1,311			
100201567	DAVENPORT	FL		03/13/2025		3,924		(101)			(101)		3,823	3,823			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180573	ROYAL PALM BEACH	FL		11/26/2024		553		(16)			(16)		537	537			
100209812	SAN DIEGO	CA		05/05/2025		548		(11)			(11)		537	537			
100205919	CONCORD	NC		04/15/2025		669		(3)			(3)		666	666			
100208913	LOS RANCHOS	NM		04/29/2025		4,263		(171)			(171)		4,092	4,092			
100057569	DUNEDIN	FL		06/30/2021		4,867		(82)			(82)		4,785	4,785			
100214266	KENOSHA	WI		05/30/2025		555		(15)			(15)		540	540			
100081157	JARRELL	TX		03/18/2022		1,354		35			35		1,389	1,389			
100221239	MECHANICSVILLE	VA		07/21/2025		552		(8)			(8)		544	544			
100283795	THE VILLAGES	FL		03/13/2026		415		(6)			(6)		409	409			
100140295	DOVER	DE		01/18/2024		499		(12)			(12)		487	487			
100235094	LAS VEGAS	NV		08/28/2025		625		(5)			(5)		620	620			
100174653	OCALA	FL		10/31/2024		738		(35)			(35)		703	703			
100193255	ZANESVILLE	OH		02/10/2025		558		(11)			(11)		547	547			
100220560	MILWAUKEE	WI		07/15/2025		579		(26)			(26)		553	553			
100229462	MINNEAPOLIS	MN		08/15/2025		560		(7)			(7)		553	553			
100266905	LOLO	MT		12/23/2025		1,058		(38)			(38)		1,020	1,020			
100176098	KATY	TX		12/20/2024		571		(21)			(21)		550	550			
100194661	LAKELAND	FL		02/21/2025		570		(20)			(20)		550	550			
100194776	WILLINGBORO	NJ		02/21/2025		565		(15)			(15)		550	550			
100239668	EDEN PRAIRIE	MN		09/29/2025		1,226		(45)			(45)		1,181	1,181			
100065799	LEICESTER	MA		07/28/2021		2,035		(56)			(56)		1,979	1,979			
100135065	SHERMAN	TX		11/01/2023		591		11			11		602	602			
100171941	FORT WORTH	TX		10/17/2024		2,431		(37)			(37)		2,394	2,394			
100160035	LEAGUE CITY	TX		07/17/2024		642		(8)			(8)		634	634			
100137855	APEX	NC		12/08/2023		537		(7)			(7)		530	530			
100189779	ALVARADO	TX		01/21/2025		606		(21)			(21)		585	585			
100228253	HOLLIS	ME		08/11/2025		1,962		(84)			(84)		1,878	1,878			
100166339	PHOENIX	AZ		10/24/2024		533		(38)			(38)		495	495			
100087314	ABERDEEN	WA		10/25/2022		920		84			84		1,004	1,004			
100068244	RICHMOND	VA		08/25/2021		1,808		(40)			(40)		1,768	1,768			
100100836	REISTERSTOWN	MD		04/28/2023		1,009		20			20		1,029	1,029			
100194814	TUCSON	AZ		02/21/2025		611		(11)			(11)		600	600			
100136489	FOUNTAIN INN	SC		11/20/2023		690		36			36		726	726			
100254993	FORNEY	TX		11/17/2025		544		(19)			(19)		525	525			
100194771	PENSACOLA	FL		02/21/2025		648							648	648			
100129610	NEWBERRY	FL		09/29/2023		673		15			15		688	688			
100277237	RANCHO CORDOVA	CA		02/10/2026		11,902		(201)			(201)		11,701	11,701			
100190886	LONGS	SC		01/28/2025		716		44			44		760	760			
100201067	WENTZVILLE	MO		03/12/2025		1,578		(31)			(31)		1,547	1,547			
100148245	HANOVER	MD		04/12/2024		18,571		(391)			(391)		18,180	18,180			
100148455	PENDERGRASS	GA		04/12/2024		809		47			47		856	856			
100115963	GARLAND	TX		07/20/2023		1,035		(13)			(13)		1,022	1,022			
100100725	FREDERICKSBURG	VA		04/28/2023		1,202		35			35		1,237	1,237			
100203532	ROBBINSVILLE	NJ		03/26/2025		604		(16)			(16)		588	588			
100228235	NAPLES	FL		08/11/2025		607		(13)			(13)		594	594			
100235154	COLUMBUS	OH		08/28/2025		508		(23)			(23)		485	485			
100195091	ALACHUA	FL		02/24/2025		642		2			2		644	644			
100192465	DEERFIELD BEACH	FL		02/07/2025		400		(17)			(17)		383	383			
100119444	HENDERSON	NV		07/31/2023		890		50			50		940	940			
100091180	BRANSON	MO		01/31/2023		728		35			35		763	763			
100182475	INDIANAPOLIS	IN		12/12/2024		3,960		(12)			(12)		3,948	3,948			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117513	WINTER HAVEN	FL		07/20/2023		590		22			22		612	612			
100195494	SANFORD	NC		02/24/2025		1,293		81			81		1,374	1,374			
100220549	LAWRENCE	KS		07/15/2025		519		(22)			(22)		497	497			
100179336	DEFUNIAK SPRINGS	FL		12/27/2024		417		(20)			(20)		397	397			
100173192	FORNEY	TX		10/30/2024		629		(17)			(17)		612	612			
100102160	CROSBY	TX		04/14/2023		572		(26)			(26)		546	546			
100283740	WEST COLUMBIA	SC		03/13/2026		372		(15)			(15)		357	357			
100173795	BAKERSFIELD	CA		10/30/2024		557		(38)			(38)		519	519			
100146674	LAKELAND	FL		03/20/2024		436		(25)			(25)		411	411			
100201371	HOUSTON	TX		03/12/2025		411		7			7		418	418			
100057882	KANAB	UT		06/30/2021		1,277		(18)			(18)		1,259	1,259			
100057566	SURPRISE	AZ		06/30/2021		1,308		(33)			(33)		1,275	1,275			
100142649	CLAYTON	NC		02/08/2024		552		(18)			(18)		534	534			
100219159	MC MINNVILLE	TN		06/27/2025		549		(18)			(18)		531	531			
100079500	GOWEN	MI		04/08/2022		1,305		(105)			(105)		1,200	1,200			
100182327	SPRINGFIELD	MO		12/12/2024		564		(11)			(11)		553	553			
100170344	RALEIGH	NC		10/08/2024		643		(12)			(12)		631	631			
100063098	SEVEN VALLEYS	PA		07/01/2021		1,036		(13)			(13)		1,023	1,023			
100148038	MELISSA	TX		04/10/2024		2,923		(61)			(61)		2,862	2,862			
100254474	HOUSTON	TX		11/07/2025		558		(26)			(26)		532	532			
100236129	PENSACOLA	FL		09/05/2025		27,764		(727)			(727)		27,037	27,037			
100226743	ROSEVILLA	GA		07/30/2025		577		(7)			(7)		570	570			
100109375	OREM	UT		06/12/2023		688		(16)			(16)		672	672			
100277675	YUKON	OK		02/19/2026		350		(17)			(17)		333	333			
100254226	CRESCENT	OK		11/06/2025		622		(22)			(22)		600	600			
100180124	BROOKFIELD	MA		11/25/2024		579		(12)			(12)		567	567			
100186529	TAMPA	FL		12/30/2024		597		7			7		604	604			
100200600	PINELLAS PARK	FL		03/11/2025		610		(6)			(6)		604	604			
100141665	BROOKLYN PARK	MD		01/30/2024		254		(14)			(14)		240	240			
100135239	CONWAY	SC		11/08/2023		713		51			51		764	764			
100194825	LOWA CITY	IA		02/21/2025		616		(11)			(11)		605	605			
100197488	GRAHAM	NC		02/26/2025		775		46			46		821	821			
100195087	SAN ANTONIO	TX		02/24/2025		725		65			65		790	790			
100191624	GALLOWAY	NJ		01/31/2025		613		(22)			(22)		591	591			
100194519	RINCON	GA		02/14/2025		598		(24)			(24)		574	574			
100177274	LAS VEGAS	NV		01/16/2025		428		(20)			(20)		408	408			
100159358	OKLAHOMA CITY	OK		07/15/2024		767		20			20		787	787			
100087062	RIVIERA BEACH	FL		11/04/2022		920		(36)			(36)		884	884			
100247076	ADAIRSVILLE	GA		10/22/2025		565		(26)			(26)		539	539			
100229477	HARDEEVILLE	SC		08/15/2025		586		(16)			(16)		570	570			
100170203	ROSHARON	TX		10/08/2024		741		4			4		745	745			
100243511	WEST PALM BEACH	FL		09/26/2025		1,055		(50)			(50)		1,005	1,005			
100188840	WILLIS	TX		01/09/2025		660		(13)			(13)		647	647			
100170099	SUNLAND PARK	NM		10/08/2024		639		(22)			(22)		617	617			
100119207	CEDAR CITY	UT		07/31/2023		1,848		80			80		1,928	1,928			
100158019	WERNERSVILLE	PA		07/09/2024		694		(15)			(15)		679	679			
100150750	CHARLOTTE	NC		05/06/2024		590		(18)			(18)		572	572			
100137006	WINSTON SALEM	NC		11/28/2023		591		2			2		593	593			
100115165	MONROE	NY		07/17/2023		586		(16)			(16)		570	570			
100220684	BAYTOWN	TX		07/18/2025		10,675		(67)			(67)		10,608	10,608			
100115690	ARROYO GRANDE	CA		07/20/2023		970		3			3		973	973			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117478	OCEAN CITY	MD		07/20/2023		705		10			10		715	715			
100162313	MANASSAS	VA		08/05/2024		501		(30)			(30)		471	471			
100120113	SHERMAN	TX		08/11/2023		785		20			20		805	805			
100238577	EASLEY	SC		09/19/2025		4,903		(187)			(187)		4,716	4,716			
100180539	MARINA	CA		11/26/2024		615		(9)			(9)		606	606			
100253371	PFLUGERVILLE	TX		10/30/2025		552		(23)			(23)		529	529			
100222225	COSTA MESA	CA		07/30/2025		1,287		(50)			(50)		1,237	1,237			
100247075	CHARLOTTE	NC		10/22/2025		688		(17)			(17)		671	671			
100210767	BIG BEAR CITY	CA		05/15/2025		533		(21)			(21)		512	512			
100267201	GALLATIN	TN		12/23/2025		618		(11)			(11)		607	607			
100254482	OGDEN	UT		11/07/2025		1,141		(28)			(28)		1,113	1,113			
100209580	EASTPOINT	FL		05/02/2025		2,484		(59)			(59)		2,425	2,425			
100180618	PORTLAND	MI		11/26/2024		645		(13)			(13)		632	632			
100185406	WARSAW	IN		12/20/2024		604		(11)			(11)		593	593			
100089229	WEST SACRAMENTO	CA		01/26/2023		1,513		(18)			(18)		1,495	1,495			
100091385	WASHINGTON	DC		02/22/2023		606							606	606			
100088840	BLUFFTON	SC		11/15/2022		607		(6)			(6)		601	601			
100130271	CHICAGO	IL		09/28/2023		3,042							3,042	3,042			
100152727	SAN JACINTO	CA		05/22/2024		510		(32)			(32)		478	478			
100116216	HOUSTON	TX		07/20/2023		117		20			20		137	137			
100210780	MINERAL BLUFF	GA		05/15/2025		467		(24)			(24)		443	443			
100210599	SUGARLOAF	CA		05/15/2025		2,601		(110)			(110)		2,491	2,491			
100168778	GRAND PRAIRIE	TX		09/26/2024		575		(40)			(40)		535	535			
100207061	ATLANTA	GA		04/24/2025		549		(24)			(24)		525	525			
100220532	STAFFORD	VA		07/15/2025		550		(23)			(23)		527	527			
100101550	GALLATIN	TN		04/26/2023		765		(7)			(7)		758	758			
100192408	MOUNTAIN DALE	NY		02/07/2025		519		(27)			(27)		492	492			
100276658	LITTLE ROCK	AR		01/29/2026		784		(21)			(21)		763	763			
100133947	ALLENTOWN	PA		10/25/2023		461		(16)			(16)		445	445			
100129444	BRUNSWICK	GA		09/29/2023		670		(2)			(2)		668	668			
100185326	PLAINFIELD	IL		12/20/2024		615		(7)			(7)		608	608			
100152986	KNOXVILLE	TN		06/27/2024		515		(21)			(21)		494	494			
100120296	CLARKSTON	MI		08/18/2023		15,266		(84)			(84)		15,182	15,182			
100080988	ALLEN	TX		03/18/2022		1,620		53			53		1,673	1,673			
100176919	CAPITOL HEIGHTS	MD		11/15/2024		692		(29)			(29)		663	663			
100203649	FORT WORTH	TX		03/28/2025		381		(4)			(4)		377	377			
100169699	NEWNAN	GA		09/30/2024		616		(21)			(21)		595	595			
100081450	WASHINGTON	DC		03/18/2022		1,294		22			22		1,316	1,316			
100192402	HYATTSVILLE	MD		02/07/2025		482		(10)			(10)		472	472			
100228106	RICHMOND	VA		08/07/2025		607		(6)			(6)		601	601			
100119378	ROYSE CITY	TX		07/31/2023		989							989	989			
100202541	DAHLONEGA	GA		03/21/2025		1,080		(28)			(28)		1,052	1,052			
100214821	RAEFORD	NC		06/11/2025		593		(6)			(6)		587	587			
100192592	CHATTANOOGA	TN		02/10/2025		4,477		(103)			(103)		4,374	4,374			
100170348	SAN ANTONIO	TX		10/08/2024		477		(11)	1		(12)		465	465			
100257059	LEXINGTON	MI		11/26/2025		576		(26)			(26)		550	550			
100214491	LOUISVILLE	KY		06/06/2025		595		12			12		607	607			
100198864	MESA	AZ		02/28/2025		1,635		(31)			(31)		1,604	1,604			
100164699	CORONA	CA		08/23/2024		1,660		(44)			(44)		1,616	1,616			
100083812	GARLAND	UT		07/12/2022		721		(13)			(13)		708	708			
100190243	WEISER	ID		01/22/2025		500		(16)			(16)		484	484			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207092	ATHENS	GA		04/24/2025		586		(22)			(22)		564	564			
100210259	KANSAS CITY	MO		05/09/2025		3,805		(53)			(53)		3,752	3,752			
100172467	MURFREESBORO	TN		10/23/2024		1,094		(25)			(25)		1,069	1,069			
100078837	FRESNO	CA		02/24/2022		1,225		(2)			(2)		1,223	1,223			
100068169	CORDOVA	TN		08/25/2021		1,351		(21)			(21)		1,330	1,330			
100154728	HARTFORD	CT		07/19/2024		482		(34)			(34)		448	448			
100284887	SMYRNA	TN		03/27/2026		21,700		(795)			(795)		20,905	20,905			
100254957	FOREST LAKE	MN		11/17/2025		2,759		(107)			(107)		2,652	2,652			
100176556	LEXINGTON	KY		11/15/2024		609		(12)			(12)		597	597			
100203534	FARMINGTON	MN		03/26/2025		711		11			11		722	722			
100253332	SAVANNAH	GA		10/30/2025		588		(11)			(11)		577	577			
100020005	SANTA ROSA	CA		07/30/2018		1,281		(27)			(27)		1,254	1,254			
100147024	BRADENTON	FL		03/27/2024		6,774		(131)			(131)		6,643	6,643			
100272440	LAKELAND	FL		01/08/2026		823		(16)			(16)		807	807			
100236113	PORTERVILLE	CA		09/05/2025		638		2			2		640	640			
100018347	DENVER	CO		06/27/2018		1,359		(25)			(25)		1,334	1,334			
100272204	BATON ROUGE	LA		01/08/2026		635		(14)			(14)		621	621			
100163153	SCHWENKSVILLE	PA		08/13/2024		540		(19)			(19)		521	521			
100253713	MATTHEWS	NC		10/30/2025		668		(13)			(13)		655	655			
100212516	PALM BAY	FL		05/29/2025		550		(8)			(8)		542	542			
100185303	CYPRESS	TX		12/20/2024		1,346		(14)			(14)		1,332	1,332			
100176576	LAS VEGAS	NV		11/15/2024		1,742		(38)			(38)		1,704	1,704			
100245085	MIAMI	FL		10/03/2025		600		(22)			(22)		578	578			
100210391	PALM HARBOR	FL		05/12/2025		608		(17)			(17)		591	591			
100172153	HANFORD	CA		10/17/2024		623		(12)			(12)		611	611			
100140899	RIVERVIEW	FL		02/26/2024		537		(17)			(17)		520	520			
100200047	ELM GROVE	WI		03/06/2025		621		(9)			(9)		612	612			
100172619	FORT MYERS	FL		10/24/2024		412		(10)			(10)		402	402			
100188759	GEORGETOWN	TX		01/09/2025		836		69			69		905	905			
100164197	TULARE	CA		08/21/2024		855		(39)			(39)		816	816			
100170083	PRINCETON	TX		10/08/2024		629		(22)			(22)		607	607			
100143210	GERMANTOWN	TN		02/16/2024		793		(6)			(6)		787	787			
5.00007E+11	S-GRAVENHAGE	NLD		09/30/2025		23							23		(23)		(23)
5.00008E+11	HAARLEM	NLD		01/28/2026		24							24		(24)		(24)
100226718	MCALLEN	TX		07/30/2025		605		(12)			(12)		593	593			
100164519	KANNAPOLIS	NC		08/21/2024		861		(12)			(12)		849	849			
100195546	FORT WORTH	TX		03/27/2025		10,310		(481)			(481)		9,829	9,829			
100126417	LAUDERHILL	FL		08/30/2023		631		(10)			(10)		621	621			
100214127	SEYMOUR	TN		05/30/2025		580		(26)			(26)		554	554			
100119387	KIMBERLY	AL		07/31/2023		619		(4)			(4)		615	615			
100212151	BILLINGS	MT		05/22/2025		649		6			6		655	655			
100170030	MAYFIELD HEIGHTS	OH		11/08/2024		515		(11)			(11)		504	504			
100282114	WOODSTOCK	GA		02/27/2026		648		(23)			(23)		625	625			
100246413	WHITE PLAINS	NY		10/10/2025		492		(22)			(22)		470	470			
100080995	NEW BRAUNFELS	TX		03/18/2022		1,284		31			31		1,315	1,315			
100192706	NORTH RICHLAND HILLS	TX		02/10/2025		1,695		(31)			(31)		1,664	1,664			
100057896	SOMERVILLE	NJ		06/30/2021		2,139		(27)			(27)		2,112	2,112			
100167866	PALM BAY	FL		09/20/2024		608		(21)			(21)		587	587			
100219150	DUBLIN	OH		06/27/2025		940		1			1		941	941			
100235100	CENTRAL POINT	OR		08/28/2025		1,467		(16)			(16)		1,451	1,451			
100110592	SAN ANTONIO	TX		06/30/2023		693		(7)			(7)		686	686			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057973	ALPHARETTA	GA		06/30/2021		2,329		(61)			(61)		2,268	2,268			
100090201	ANDERSON	SC		01/13/2023		570		(12)			(12)		558	558			
100090202	ANDERSON	SC		01/13/2023		570		(12)			(12)		558	558			
100185381	DAYTONA BEACH	FL		12/20/2024		650		5			5		655	655			
100192282	FAIRPORT	NY		01/31/2025		638		(17)			(17)		621	621			
100255581	FRIENDSWOOD	TX		11/24/2025		1,145		(3)			(3)		1,142	1,142			
100193145	SHERMAN	TX		02/10/2025		710		43			43		753	753			
100238458	SUFFOLK	VA		09/19/2025		529		(20)			(20)		509	509			
100257162	MONROE	NC		11/26/2025		586		(21)			(21)		565	565			
100171838	PORTERVILLE	CA		10/17/2024		658		(20)			(20)		638	638			
100147711	LAWRENCEVILLE	GA		04/05/2024		689		(5)			(5)		684	684			
100176574	CONWAY	SC		11/15/2024		635		(10)			(10)		625	625			
100173870	GARLAND	TX		10/31/2024		808		(38)			(38)		770	770			
100199971	MCCLOUD	CA		03/06/2025		666		(1)			(1)		665	665			
100203586	PEA RIDGE	AR		03/26/2025		625		(16)			(16)		609	609			
100158097	NEW LONDON	CT		07/09/2024		681		(14)			(14)		667	667			
100110529	NEWINGTON	CT		06/30/2023		637		(10)			(10)		627	627			
100084682	JACKSONVILLE	FL		08/02/2022		665		(24)			(24)		641	641			
100136450	COLUMBIA	TN		11/20/2023		904		68			68		972	972			
100168360	BIXBY	OK		09/25/2024		649		(12)			(12)		637	637			
100109661	EL PASO	TX		06/14/2023		919		(56)			(56)		863	863			
100067259	LEESBURG	FL		08/02/2021		1,764		38			38		1,802	1,802			
100081270	TOWNSEND	DE		03/18/2022		765		24	2		22		787	787			
100063949	WILLIMANTIC	CT		07/01/2021		1,217		(12)			(12)		1,205	1,205			
100159476	SAINT LOUIS	MO		07/15/2024		525		(16)			(16)		509	509			
100197605	NORTH BERGEN	NJ		02/26/2025		558		(4)			(4)		554	554			
100254217	LOUISVILLE	KY		11/06/2025		574		(7)			(7)		567	567			
100191030	PORT CHARLOTTE	FL		01/29/2025		605		(7)			(7)		598	598			
100186668	NEW BRAUNFELS	TX		12/30/2024		3,219		107			107		3,326	3,326			
100065296	AVON LAKE	OH		07/28/2021		1,290		(25)			(25)		1,265	1,265			
100161751	BAKERSFIELD	CA		07/30/2024		448		(21)			(21)		427	427			
100189601	ANNAPOLIS	MD		01/17/2025		562		(18)			(18)		544	544			
100152538	MIDLOTHIAN	VA		05/17/2024		582		(9)			(9)		573	573			
100204713	HOCKLEY	TX		04/08/2025		598		(22)			(22)		576	576			
100195366	PALM BAY	FL		02/24/2025		663		(20)			(20)		643	643			
100210136	WILDWOOD	MO		05/07/2025		1,792		(28)			(28)		1,764	1,764			
100234986	LAKELAND	FL		08/28/2025		548		(10)			(10)		538	538			
100076124	FOUNTAIN	CO		01/07/2022		830		(22)	2		(24)		806	806			
100185960	EAST HARTFORD	CT		12/26/2024		418		(5)			(5)		413	413			
100160957	FORT WORTH	TX		07/24/2024		561		(6)			(6)		555	555			
100108073	YORBA LINDA	CA		05/24/2023		748		(23)			(23)		725	725			
100131812	KNOXVILLE	TN		10/06/2023		419		(21)			(21)		398	398			
100114981	CHARLOTTE	NC		07/14/2023		2,032		31			31		2,063	2,063			
100119449	AURORA	IL		07/31/2023		725		1			1		726	726			
100163103	INDIANAPOLIS	IN		08/13/2024		575		(17)			(17)		558	558			
100200228	WILLIAMS BAY	WI		03/07/2025		1,501		(28)			(28)		1,473	1,473			
100194022	BAKERSFIELD	CA		02/11/2025		544		(22)			(22)		522	522			
100169133	CITRUS HEIGHTS	CA		09/27/2024		634		(15)			(15)		619	619			
100182065	WHITELAND	IN		12/12/2024		654							654	654			
100180294	ARLINGTON	TX		11/25/2024		625		(10)			(10)		615	615			
100175649	CHEHALIS	WA		11/12/2024		711		(15)			(15)		696	696			

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100169802	MERRITT ISLAND	FL		09/30/2024		426		(12)			(12)		414	414			
100182587	WILMINGTON	DE		12/12/2024		687		(24)			(24)		663	663			
100203904	FORT PIERCE	FL		03/28/2025		541		(17)			(17)		524	524			
100157945	LAKEVILLE	MN		07/09/2024		3,485		119			119		3,604	3,604			
100103644	HAMPTON	GA		05/08/2023		529		(13)			(13)		516	516			
100015781	WESTMINSTER	CA		02/02/2018		1,549		(9)			(9)		1,540	1,540			
100161324	FORT WORTH	TX		07/25/2024		517		(12)			(12)		505	505			
100188816	HARVEST	AL		01/09/2025		735		27			27		762	762			
100137958	WEST PALM BEACH	FL		12/13/2023		2,473		32			32		2,505	2,505			
100253391	SAINT LOUIS	MO		10/30/2025		537		(21)			(21)		516	516			
100226826	PLANO	TX		07/30/2025		634		(10)			(10)		624	624			
100133050	DORAL	FL		11/29/2023		544		(8)			(8)		536	536			
100221088	MARYVILLE	TN		07/18/2025		2,865		(5)			(5)		2,860	2,860			
100166351	CHICAGO	IL		10/24/2024		379		(9)			(9)		370	370			
100268652	GROVE CITY	OH		12/29/2025		575		(10)			(10)		565	565			
100120635	WESLEY CHAPEL	FL		08/18/2023		412		(26)			(26)		386	386			
100238402	SAN DIEGO	CA		09/19/2025		696		(22)			(22)		674	674			
100200103	TOANO	VA		03/06/2025		667		2			2		669	669			
100167965	RIDGELAND	SC		09/20/2024		518		(8)			(8)		510	510			
100129652	CINCINNATI	OH		09/29/2023		685		16			16		701	701			
100071598	TUCSON	AZ		10/14/2021		1,778		(59)			(59)		1,719	1,719			
100182302	YUCCA VALLEY	CA		12/12/2024		701		11			11		712	712			
100081279	GRANTS PASS	OR		03/18/2022		1,208		19			19		1,227	1,227			
100164104	BOISE	ID		08/21/2024		622		(18)			(18)		604	604			
100164125	MERIDIAN	ID		08/21/2024		622		(18)			(18)		604	604			
100164128	MERIDIAN	ID		08/21/2024		622		(18)			(18)		604	604			
100164148	MERIDIAN	ID		08/21/2024		622		(18)			(18)		604	604			
100076089	PHILADELPHIA	PA		01/07/2022		1,233		(24)			(24)		1,209	1,209			
100165511	CHARLOTTE	NC		08/29/2024		620		(12)			(12)		608	608			
100169040	CARMEL	IN		09/27/2024		625		(17)			(17)		608	608			
100191040	EUGENE	OR		01/29/2025		5,070		(67)			(67)		5,003	5,003			
100219201	SOUTH HAVEN	MI		06/27/2025		568		(19)			(19)		549	549			
100065395	CHARLOTTE	NC		07/28/2021		1,373		(32)			(32)		1,341	1,341			
100168785	ACWORTH	GA		09/26/2024		475		(13)			(13)		462	462			
100182324	LAKEWOOD RANCH	FL		12/12/2024		750		20			20		770	770			
100205845	COLUMBUS	OH		04/14/2025		2,651		(91)			(91)		2,560	2,560			
100103247	LEHIGH ACRES	FL		04/27/2023		1,553		(88)			(88)		1,465	1,465			
100170212	WYOMING	MI		10/08/2024		3,060		(111)			(111)		2,949	2,949			
100060238	ANDOVER	NJ		06/25/2021		1,324		(24)			(24)		1,300	1,300			
100068434	MOSCOW	ID		08/25/2021		1,320		(39)			(39)		1,281	1,281			
100159506	ROEBLING	NJ		07/15/2024		567		(9)			(9)		558	558			
100156659	STOCKTON	CA		06/24/2024		576		(18)			(18)		558	558			
100206889	HANFORD	CA		04/24/2025		543		(23)			(23)		520	520			
100090114	AVONDALE	AZ		01/13/2023		362		(12)			(12)		350	350			
100190737	GREENSBORO	NC		01/27/2025		612		(14)			(14)		598	598			
100190973	SOUTH PADRE ISLAND	TX		01/28/2025		606		(7)			(7)		599	599			
100179844	GASTONIA	NC		11/22/2024		552		(26)			(26)		526	526			
100207258	BATON ROUGE	LA		04/28/2025		1,212		2			2		1,214	1,214			
100273846	CONVERSE	TX		01/23/2026		512		(17)			(17)		495	495			
100244793	DAVIE	FL		09/29/2025		1,191		(27)			(27)		1,164	1,164			
100159348	LONGS	SC		07/15/2024		746		10			10		756	756			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156706	DUNDALK	MD		06/26/2024		438		(12)			(12)		426	426			
100080001	LAS VEGAS	NV		04/08/2022		1,071		(46)			(46)		1,025	1,025			
100016552	JACKSON	MI		04/10/2018		1,360		(20)			(20)		1,340	1,340			
100219325	DOVER	NJ		06/30/2025		587		(8)			(8)		579	579			
100182641	MESA	AZ		12/12/2024		757		(3)			(3)		754	754			
100146948	CELINA	TX		03/26/2024		686		5			5		691	691			
100228440	LAS CRUCES	NM		08/11/2025		537		(3)			(3)		534	534			
100061204	SPANAWAY	WA		06/01/2021		1,637		7			7		1,644	1,644			
100160915	GRAND PRAIRIE	TX		07/24/2024		598		(4)			(4)		594	594			
100100058	MIAMI	FL		03/28/2023		70,125		(3,545)			(3,545)		66,580	66,580			
100216628	SUTHERLIN	OR		06/23/2025		8,429		(87)			(87)		8,342	8,342			
100163031	KATY	TX		08/13/2024		2,048		(46)			(46)		2,002	2,002			
100229366	LOGANVILLE	GA		08/15/2025		1,367		(52)			(52)		1,315	1,315			
100180276	TULSA	OK		11/25/2024		663		(5)			(5)		658	658			
100180268	CLINTON	TN		11/25/2024		659		(1)			(1)		658	658			
100099631	BISMARCK	ND		04/06/2023		510		(3)			(3)		507	507			
100119370	HARVEST	AL		07/31/2023		729		1			1		730	730			
100167656	MCDONOUGH	GA		09/19/2024		669		(11)			(11)		658	658			
100080815	BYRON	GA		03/15/2022		1,051		(22)			(22)		1,029	1,029			
100083909	ORMOND BEACH	FL		07/12/2022		719		(17)			(17)		702	702			
100238472	RALEIGH	NC		09/19/2025		625		(24)			(24)		601	601			
100172295	WESTFIELD	IN		10/21/2024		679		(18)			(18)		661	661			
100139131	SPANISH FORK	UT		12/28/2023		461		(17)			(17)		444	444			
100172943	PEMBROKE PINES	FL		10/25/2024		715		(15)			(15)		700	700			
100173123	BANGOR	PA		10/30/2024		1,791		(35)			(35)		1,756	1,756			
100152310	SANTAQUIN	UT		05/17/2024		791		56			56		847	847			
100139360	CHATTANOOGA	TN		12/28/2023		528		(21)			(21)		507	507			
100168141	HOUSTON	TX		09/20/2024		595		(20)			(20)		575	575			
100168142	HOUSTON	TX		09/20/2024		595		(20)			(20)		575	575			
100119375	ACWORTH	GA		07/31/2023		612		(4)			(4)		608	608			
100102053	AURORA	CO		04/14/2023		825		5			5		830	830			
100208602	CENTRE HALL	PA		04/29/2025		1,150		(27)			(27)		1,123	1,123			
100160080	ROWLETT	TX		07/17/2024		607		(13)			(13)		594	594			
100135548	CEDAR LAKE	IN		11/13/2023		963		125			125		1,088	1,088			
100088285	HOUSTON	TX		10/17/2022		645		(14)			(14)		631	631			
100245485	RICHMOND	VA		10/06/2025		642		(9)			(9)		633	633			
100194760	RIVERVIEW	FL		02/21/2025		563		(12)			(12)		551	551			
100239036	BOERNE	TX		09/29/2025		1,385		(80)			(80)		1,305	1,305			
100203445	OCALA	FL		03/27/2025		3,229		157			157		3,386	3,386			
100253862	OCALA	FL		10/30/2025		592		(6)			(6)		586	586			
100161374	MOORE	SC		07/25/2024		582		(11)			(11)		571	571			
100193109	CORPUS CHRISTI	TX		02/10/2025		1,351		112			112		1,463	1,463			
100204885	MESQUITE	TX		04/10/2025		560		(15)			(15)		545	545			
100110248	NAPERVILLE	IL		06/30/2023		644		(19)			(19)		625	625			
100255494	LEXINGTON	MI		11/24/2025		1,235		(44)			(44)		1,191	1,191			
100100172	CHICAGO	IL		03/17/2023		581		(17)			(17)		564	564			
100235266	REDONDO BEACH	CA		08/29/2025		607		(21)			(21)		586	586			
100235265	ALLENTOWN	PA		08/29/2025		468		(22)			(22)		446	446			
100135753	WADDELL	AZ		11/10/2023		1,658		97			97		1,755	1,755			
100246750	HURST	TX		10/15/2025		528		(17)			(17)		511	511			
100142559	NORTH CHARLESTON	SC		02/08/2024		732		(11)			(11)		721	721			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220266	THOMASVILLE	NC		07/11/2025		561		(1)			(1)		560	560			
100261466	ACWORTH	GA		12/09/2025		760		(12)			(12)		748	748			
100127643	SPRING	TX		09/08/2023		656		3			3		659	659			
100161454	ROSENBERG	TX		07/30/2024		1,051		17			17		1,068	1,068			
100198995	WESLEY CHAPEL	FL		02/28/2025		592		(3)			(3)		589	589			
100164932	TOWNSEND	DE		08/28/2024		559		(9)			(9)		550	550			
100194809	LITTLE ROCK	AR		02/21/2025		666		(12)			(12)		654	654			
100060301	OGDEN	UT		06/25/2021		1,318		(19)			(19)		1,299	1,299			
100128428	MANHATTAN	MT		09/15/2023		1,756		(29)			(29)		1,727	1,727			
100079058	CARROLLTON	TX		02/24/2022		1,269		(5)			(5)		1,264	1,264			
100221159	NASHVILLE	TN		07/21/2025		580		(13)			(13)		567	567			
100163155	MARYVILLE	TN		08/13/2024		628		(3)			(3)		625	625			
100110249	ELLENSBURG	WA		06/30/2023		783		7			7		790	790			
100200321	CONWAY	SC		03/10/2025		3,346		(146)			(146)		3,200	3,200			
100157624	BURLINGTON	NJ		06/28/2024		592		6			6		598	598			
100203530	SHAKOPEE	MN		03/26/2025		660		(4)			(4)		656	656			
100116207	KISSIMMEE	FL		07/20/2023		899		223			223		1,122	1,122			
100175960	GRANBURY	TX		11/14/2024		649		8			8		657	657			
100151296	FRESNO	TX		05/10/2024		1,569		58			58		1,627	1,627			
100203256	VIRGINIA BEACH	VA		03/27/2025		2,267		(96)			(96)		2,171	2,171			
100153376	DAVENPORT	FL		05/29/2024		626		(1)			(1)		625	625			
100136831	MERIDEN	CT		11/27/2023		477		(14)			(14)		463	463			
100160973	WINNABOW	NC		07/24/2024		2,821		(14)			(14)		2,807	2,807			
100276598	ELDRIDGE	IA		01/28/2026		560		(13)			(13)		547	547			
100277699	BAKERSFIELD	CA		02/19/2026		495		(24)			(24)		471	471			
100281992	WATERFORD	MI		02/27/2026		307		(9)			(9)		298	298			
100158053	FORTUNA	CA		07/09/2024		583		(5)			(5)		578	578			
100080949	SUGAR LAND	TX		03/17/2022		1,132		(238)			(238)		894	2,070		1,175	1,175
100136791	KANSAS CITY	MO		11/27/2023		473		(8)			(8)		465	465			
100165538	TUCSON	AZ		08/29/2024		674		(9)			(9)		665	665			
100136763	KANSAS CITY	MO		11/27/2023		472		(6)			(6)		466	466			
100071709	SAINT PAUL	MN		10/14/2021		1,307		(29)			(29)		1,278	1,278			
100267001	DECATUR	TX		12/23/2025		626		(17)			(17)		609	609			
100163177	FULSHEAR	TX		08/13/2024		655		(22)			(22)		633	633			
100284980	EVART	MI		03/27/2026		378		(11)			(11)		367	367			
100079605	PORT SAINT LUCIE	FL		04/25/2022		828		(70)			(70)		758	758			
100100327	SNOHOMISH	WA		04/27/2023		912		48			48		960	960			
100110317	FLAGSTAFF	AZ		06/30/2023		676		8			8		684	684			
100068224	SALEM	NH		08/25/2021		1,472		(37)			(37)		1,435	1,435			
100180454	VISALIA	CA		11/25/2024		732		16			16		748	748			
100154505	LAS VEGAS	NV		06/14/2024		624		(13)			(13)		611	611			
100110339	ALLEN	TX		06/30/2023		977		(6)			(6)		971	971			
100065557	ANTIOCH	TN		07/28/2021		1,318		(34)			(34)		1,284	1,284			
100143947	NEW BEDFORD	MA		02/29/2024		544							544	544			
100253323	FORT WORTH	TX		10/30/2025		10,685		(352)			(352)		10,333	10,333			
100140563	GASTONIA	NC		01/19/2024		3,122		(62)			(62)		3,060	3,060			
100212950	ANDOVER	MA		05/29/2025		1,050		(56)			(56)		994	994			
100134096	SHASTA LAKE	CA		12/08/2023		489		(13)			(13)		476	476			
100152607	SARGENT	TX		05/17/2024		579		(10)			(10)		569	569			
100152610	HANFORD	CA		05/17/2024		583		(14)			(14)		569	569			
100236968	LOS ANGELES	CA		09/12/2025		2,448		(82)			(82)		2,366	2,366			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100235654	PALM COAST	FL		08/29/2025		582		(19)			(19)		563	563			
100188781	WAKE FOREST	NC		01/09/2025		780		46			46		826	826			
100109044	HARLINGEN	TX		06/05/2023		797		(13)			(13)		784	784			
100140156	DAVENPORT	FL		01/09/2024		8,611		(122)			(122)		8,489	8,489			
100153323	CONWAY	SC		05/30/2024		1,044		52			52		1,096	1,096			
100140401	WESLEY CHAPEL	FL		01/18/2024		2,453		(72)			(72)		2,381	2,381			
100235012	BROOMFIELD	CO		08/28/2025		656		(7)			(7)		649	649			
100200589	CONWAY	AR		03/11/2025		969		(4)			(4)		965	965			
100247267	STONE MOUNTAIN	GA		10/23/2025		566		(14)			(14)		552	552			
100138739	BOCA RATON	FL		02/02/2024		542		(28)			(28)		514	514			
100132305	PRINCETON	TX		10/13/2023		613		(5)			(5)		608	608			
100065742	ALBUQUERQUE	NM		07/28/2021		1,371		(13)			(13)		1,358	1,358			
100134893	WILMINGTON	DE		10/30/2023		474		(5)			(5)		469	469			
100194704	JACKSONVILLE	AR		02/21/2025		614		(8)			(8)		606	606			
100188535	ABILENE	TX		01/08/2025		1,929		(65)			(65)		1,864	1,864			
100076169	NEWARK	NJ		01/07/2022		1,247		(16)			(16)		1,231	1,231			
100115363	DESTREHAN	LA		07/17/2023		599		(23)			(23)		576	576			
100178271	BAKERSFIELD	CA		11/19/2024		552		(15)			(15)		537	537			
100276639	RICHMOND	TX		01/29/2026		963		30			30		993	993			
100161050	RESTON	VA		07/24/2024		953		(31)			(31)		922	922			
100180267	LAVON	TX		11/25/2024		714		5			5		719	719			
100120584	HEMET	CA		08/18/2023		671		(2)			(2)		669	669			
100163113	NASHVILLE	TN		08/13/2024		542		(22)			(22)		520	520			
100205910	FREMONT	CA		04/15/2025		227,346		(6,322)			(6,322)		221,024	221,024			
100120920	UPPER ARLINGTON	OH		08/30/2023		639		(8)			(8)		631	631			
100138794	ALLENTOWN	PA		12/21/2023		570		(7)			(7)		563	563			
100246709	VANCOUVER	WA		10/15/2025		3,829		(160)			(160)		3,669	3,669			
100081444	LAS VEGAS	NV		03/18/2022		1,273		39			39		1,312	1,312			
100155989	FORT MYERS	FL		06/18/2024		45,462		(486)			(486)		44,976	44,976			
100247087	ADAIRSVILLE	GA		10/22/2025		602		(23)			(23)		579	579			
100205870	DEL VALLE	TX		04/14/2025		646		(11)			(11)		635	635			
100068146	CORDOVA	TN		08/25/2021		1,286		(25)			(25)		1,261	1,261			
100247279	TOLLAND	CT		10/23/2025		484		1			1		485	485			
100156790	OKLAHOMA CITY	OK		06/26/2024		526		(11)			(11)		515	515			
100159502	TUCSON	AZ		07/15/2024		542		(11)			(11)		531	531			
100024329	WEST VALLEY CITY	UT		09/20/2018		1,404		(2)			(2)		1,402	1,402			
100215433	INDIANAPOLIS	IN		06/12/2025		561		(17)			(17)		544	544			
100215333	LITTLE ELM	TX		06/12/2025		881		(33)			(33)		848	848			
100068474	CLEMSON	SC		08/25/2021		1,162		(40)			(40)		1,122	1,122			
100158938	SANDUSKY	OH		07/12/2024		658		(17)			(17)		641	641			
100072538	EVERETT	WA		11/01/2021		1,859		(25)			(25)		1,834	1,834			
100245626	EXETER	PA		10/06/2025		557		(15)			(15)		542	542			
100143919	PHOENIX	AZ		02/29/2024		449		(10)			(10)		439	439			
100136003	JERSEY CITY	NJ		11/16/2023		734		(41)			(41)		693	693			
100081445	FREDERICKSBURG	VA		03/18/2022		1,366		48			48		1,414	1,414			
100202846	EAST GREENVILLE	PA		03/24/2025		533		(11)			(11)		522	522			
100220340	CHATTANOOGA	TN		07/14/2025		800		(20)			(20)		780	780			
100175935	LONGS	SC		11/14/2024		641		7			7		648	648			
100133321	KATY	TX		11/29/2023		2,842		(24)			(24)		2,818	2,818			
100255519	MAPLETON	UT		11/24/2025		638		(16)			(16)		622	622			
100153693	CORAL SPRINGS	FL		05/31/2024		599		(8)			(8)		591	591			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164110	DURHAM	NC		08/21/2024		713		(2)			(2)		711	711			
100169719	PHILADELPHIA	PA		09/30/2024		575		(23)			(23)		552	552			
100164031	JACKSON	WI		08/21/2024		418		(23)			(23)		395	395			
100177625	TRACY	CA		01/16/2025		947		(21)			(21)		926	926			
100177558	TOMBALL	TX		01/16/2025		685		3			3		688	688			
100187741	NEWHALL	CA		01/07/2025		2,078		(102)			(102)		1,976	1,976			
100147994	EAGAN	MN		04/10/2024		2,630		(31)			(31)		2,599	2,599			
100130194	SAINT CLAIR SHORES	MI		11/15/2023		411		(13)			(13)		398	398			
100141613	CHICAGO	IL		01/30/2024		438		(23)			(23)		415	415			
100079651	FORT WALTON BEACH	FL		04/08/2022		1,097		(34)			(34)		1,063	1,063			
100150752	ATLANTA	GA		05/06/2024		585		(13)			(13)		572	572			
100151172	RALEIGH	NC		05/09/2024		486		(19)			(19)		467	467			
100163041	MELBOURNE	FL		08/13/2024		786		(21)			(21)		765	765			
100152519	PORTSMOUTH	VA		05/17/2024		591		(9)			(9)		582	582			
100155900	WYLIE	TX		06/17/2024		593		(11)			(11)		582	582			
100257194	LAVON	TX		11/26/2025		419		(17)			(17)		402	402			
100167837	FALLS CHURCH	VA		09/20/2024		597		(13)			(13)		584	584			
100186420	ALEXANDER	AR		12/30/2024		4,227		(67)			(67)		4,160	4,160			
100277039	HOUSTON	TX		02/06/2026		581							581	581			
100143772	OREGON CITY	OR		02/27/2024		(3,360)		(21)			(21)		(3,381)	(3,381)			
100212629	NAPLES	FL		05/29/2025		774		(17)			(17)		757	757			
100139171	BRADENTON	FL		12/28/2023		482		(7)			(7)		475	475			
100152678	TAMPA	FL		05/17/2024		783		(13)			(13)		770	770			
100277311	MARIETTA	GA		02/12/2026		405		2			2		407	407			
100206278	WADSWORTH	IL		04/17/2025		583		(22)			(22)		561	561			
100200244	GRANBURY	TX		03/07/2025		379		(10)			(10)		369	369			
100218647	ANTIOCH	TN		06/27/2025		1,628		(16)			(16)		1,612	1,612			
100133201	HOUSTON	TX		11/29/2023		917		(9)			(9)		908	908			
100208719	MIAMI	FL		04/29/2025		536		(13)			(13)		523	523			
100162954	HORSESHOE BAY	TX		08/12/2024		587		(8)			(8)		579	579			
100115453	AURORA	CO		07/17/2023		707		25			25		732	732			
100132308	MANKATO	MN		10/13/2023		973		(4)			(4)		969	969			
100100715	WEST VALLEY CITY	UT		04/28/2023		1,025		110			110		1,135	1,135			
100180194	CHICAGO	IL		11/25/2024		605		(7)			(7)		598	598			
100141146	SOUTH FALLSBURG	NY		01/30/2024		561		(10)			(10)		551	551			
100082586	CONROE	TX		04/14/2022		4,422		(98)			(98)		4,324	4,324			
100283203	ROTONDA WEST	FL		03/09/2026		409		4			4		413	413			
100153849	AURORA	IL		06/05/2024		521		(2)			(2)		519	519			
100067883	MIAMI	FL		09/23/2021		1,725		(51)			(51)		1,674	1,674			
100065276	LOS ANGELES	CA		07/28/2021		1,854		(31)			(31)		1,823	1,823			
100114517	ROWLETT	TX		06/29/2023		833		(49)			(49)		784	784			
100150876	SWAINSBORO	GA		05/08/2024		623		(4)			(4)		619	619			
100151675	CASA GRANDE	AZ		05/10/2024		616		3			3		619	619			
100164133	GRAND RAPIDS	MI		08/21/2024		511		(24)			(24)		487	487			
100153227	DALTON	GA		05/30/2024		642		5			5		647	647			
100158116	NEW BRAUNFELS	TX		07/09/2024		639		8			8		647	647			
100185466	AUSTIN	TX		12/20/2024		676		1			1		677	677			
100150681	SPRING	TX		05/06/2024		633		(11)			(11)		622	622			
100201929	CONVERSE	TX		03/18/2025		540		(23)			(23)		517	517			
100214869	MONTGOMERY	TX		06/11/2025		701		(33)			(33)		668	668			
100157488	BALTIMORE	MD		02/20/2025		552							552	552			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068407	TAMPA	FL		08/25/2021		1,212		(43)			(43)		1,169	1,169			
100148101	FORNEY	TX		04/10/2024		486		(15)			(15)		471	471			
100143677	FLORESVILLE	TX		02/22/2024		1,449		(95)			(95)		1,354	1,354			
100160198	DODGE CITY	KS		07/18/2024		536		(5)			(5)		531	531			
100060278	FORT WORTH	TX		06/25/2021		1,567		(44)			(44)		1,523	1,523			
100194722	PHILADELPHIA	PA		02/21/2025		566		(21)			(21)		545	545			
100185344	SACRAMENTO	CA		12/20/2024		645		6			6		651	651			
100152433	CAPE MAY COURT HOUSE	NJ		05/17/2024		745		(3)			(3)		742	742			
100205753	TOMS RIVER	NJ		04/14/2025		561		(23)			(23)		538	538			
100117899	MANASSAS	VA		07/20/2023		727		24			24		751	751			
100159890	CUTLER BAY	FL		08/16/2024		660		(2)			(2)		658	658			
100208350	NEW BRAUNFELS	TX		04/29/2025		868		(36)			(36)		832	832			
100120473	RACINE	WI		08/18/2023		479		(15)			(15)		464	464			
100081221	MARS HILL	NC		03/18/2022		1,556		41			41		1,597	1,597			
100065241	CARY	NC		07/14/2021		1,407		(16)			(16)		1,391	1,391			
100150746	PENDERGRASS	GA		05/06/2024		769		30			30		799	799			
100087956	PHOENIX	AZ		10/25/2022		737		(10)			(10)		727	727			
100134059	RINGWOOD	NJ		10/25/2023		526		(9)			(9)		517	517			
100191782	NEW SMYRNA BEACH	FL		01/31/2025		924		(36)			(36)		888	888			
100201945	TURLOCK	CA		03/18/2025		4,083		(142)			(142)		3,941	3,941			
100060996	RIALTO	CA		06/01/2021		1,838		7			7		1,845	1,845			
100158055	ASHEVILLE	NC		07/09/2024		631		(10)			(10)		621	621			
100089736	LA PAZ	MEX		12/02/2022		642							642	642			
100115692	WALDORF	MD		07/20/2023		755		5			5		760	760			
100181518	STATESBORO	GA		12/06/2024		1,696		(13)			(13)		1,683	1,683			
100128421	TAYLOR	TX		09/15/2023		499		(28)			(28)		471	471			
100128890	HANAHAN	SC		09/21/2023		2,235		(41)			(41)		2,194	2,194			
100194071	WILMINGTON	NC		03/20/2025		555		(21)			(21)		534	534			
100181471	FALLS CHURCH	VA		01/09/2025		467		(22)			(22)		445	445			
100175189	POINCIANA	FL		11/05/2024		691		(19)			(19)		672	672			
100136946	KATY	TX		11/28/2023		581		8			8		589	589			
100205917	KANNAPOLIS	NC		04/15/2025		747		11			11		758	758			
100254510	REVERE	MA		11/07/2025		626		(18)			(18)		608	608			
100169817	CHICAGO	IL		09/30/2024		1,085		(39)			(39)		1,046	1,046			
100200085	FLEMING ISLAND	FL		03/06/2025		978		(13)			(13)		965	965			
100147824	GLASSBORO	NJ		04/08/2024		628		(6)			(6)		622	622			
100109072	METAIRIE	LA		06/05/2023		703		(7)			(7)		696	696			
100063897	GLENDALE	AZ		07/01/2021		1,376		12			12		1,388	1,388			
100186701	ATHENS	GA		12/31/2024		2,387							2,387	2,387			
100142816	MCDONOUGH	GA		02/08/2024		483		(27)			(27)		456	456			
100194299	BEVERLY	NJ		02/14/2025		566		(24)			(24)		542	542			
100185321	FRISCO	TX		12/20/2024		102,327		1,785			1,785		104,112	104,112			
100134113	NORTH CHESTERFIELD	VA		12/08/2023		535		11			11		546	546			
100135090	HOMOSASSA	FL		11/01/2023		539		2			2		541	541			
100219878	RALEIGH	NC		07/08/2025		581		(16)			(16)		565	565			
100115570	MODESTO	CA		07/19/2023		39,357		(716)			(716)		38,641	38,641			
100205892	CHARLOTTESVILLE	VA		04/14/2025		1,281		(27)			(27)		1,254	1,254			
100246943	FORT MYERS	FL		10/17/2025		563		(16)			(16)		547	547			
100205911	GALLATIN	TN		04/15/2025		573		(17)			(17)		556	556			
100166154	ROSENBERG	TX		09/09/2024		977		17			17		994	994			
100149925	PANAMA CITY BEACH	FL		06/07/2024		11,035		(307)			(307)		10,728	10,728			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068420	ALLEN	TX		08/25/2021		1,320		(16)			(16)		1,304	1,304			
100147025	ROCK HALL	MD		03/27/2024		1,518		(9)			(9)		1,509	1,509			
100081387	PLAYA DEL REY	CA		03/18/2022		1,269		20			20		1,289	1,289			
100162061	AUGUSTA	GA		07/31/2024		279		(23)			(23)		256	256			
100191724	FORT VALLEY	GA		02/20/2025		372		(10)			(10)		362	362			
100201075	MORELAND	GA		03/12/2025		996		(28)			(28)		968	968			
100153438	MONTICELLO	NY		05/30/2024		554		(14)			(14)		540	540			
100255904	DAWSONVILLE	GA		11/24/2025		104,737		(4,254)			(4,254)		100,483	100,483			
100159328	BAXTER	TN		07/15/2024		1,377		51			51		1,428	1,428			
100148367	FORT WORTH	TX		04/12/2024		790		40			40		830	830			
100195089	HICKORY	NC		02/24/2025		627		11			11		638	638			
100120078	NEW BRAUNFELS	TX		08/11/2023		713		4			4		717	717			
100175333	HENDERSON	NV		11/05/2024		669		(14)			(14)		655	655			
100255607	KEENE	TX		11/24/2025		667		(15)			(15)		652	652			
100136307	ALANSON	MI		11/20/2023		540		(3)			(3)		537	537			
100139404	SOUTH FALLSBURG	NY		12/28/2023		836		(24)			(24)		812	812			
100127537	ROSHARON	TX		09/08/2023		816		54			54		870	870			
100140634	HASLET	TX		01/19/2024		527		(14)			(14)		513	513			
100110552	ROSHARON	TX		06/30/2023		902		55			55		957	957			
100219685	KATY	TX		07/07/2025		679		5			5		684	684			
100158493	KISSIMMEE	FL		07/10/2024		563		(17)			(17)		546	546			
100115732	ARLINGTON	TX		07/20/2023		858		1			1		859	859			
100219454	PRESCOTT	AZ		07/07/2025		40,589		1,189			1,189		41,778	41,778			
100219714	ADAIRSVILLE	GA		07/07/2025		709		23			23		732	732			
100226666	CAROLINA SHORES	NC		07/30/2025		524		(15)			(15)		509	509			
100228737	GOOSE CREEK	SC		08/11/2025		3,860		(166)			(166)		3,694	3,694			
100214157	ST AUGUSTINE	FL		05/30/2025		315		(15)			(15)		300	300			
100152609	ZION	IL		05/17/2024		654		(11)			(11)		643	643			
100138842	TAMPA	FL		12/21/2023		568		(16)			(16)		552	552			
100163022	READING	PA		08/13/2024		534		(5)			(5)		529	529			
100162922	LEESBURG	FL		08/12/2024		341		(5)			(5)		336	336			
100151301	MYRTLE BEACH	SC		05/10/2024		569		32	1		31		600	600			
100100807	MINT HILL	NC		04/28/2023		7,109		(243)			(243)		6,866	6,866			
100266897	CHARLOTTE	NC		12/23/2025		612		(18)			(18)		594	594			
100130320	AKRON	OH		09/28/2023		8,142		(195)			(195)		7,947	7,947			
100153856	ENNIS	TX		06/05/2024		1,219		(114)			(114)		1,105	1,105			
100148337	STILLWATER	OK		04/12/2024		607		(5)			(5)		602	602			
100235250	HOUSTON	TX		08/29/2025		535		(16)			(16)		519	519			
100257165	CHANDLER	TX		11/26/2025		439		(12)			(12)		427	427			
100210976	SCOTTSDALE	AZ		05/15/2025		521		(15)			(15)		506	506			
100071730	ARLINGTON	TX		10/14/2021		1,266		(45)			(45)		1,221	1,221			
100216306	ATHENS	AL		06/20/2025		667		(25)			(25)		642	642			
100254316	HOUSTON	TX		11/06/2025		557		(20)			(20)		537	537			
100151264	TOMBALL	TX		05/10/2024		618		(15)			(15)		603	603			
100168303	HASLET	TX		09/20/2024		581		(22)			(22)		559	559			
100148286	ANTIOCH	IL		04/12/2024		656		(6)			(6)		650	650			
100179745	FULSHEAR	TX		11/21/2024		731		31			31		762	762			
100158020	HUDSON	FL		07/09/2024		570		(7)			(7)		563	563			
100168066	CLARKDALE	AZ		09/20/2024		693		14			14		707	707			
100153285	TREASURE ISLAND	FL		05/30/2024		575		1			1		576	576			
100255531	SKOKIE	IL		11/24/2025		583		(19)			(19)		564	564			

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100210262	ALBUQUERQUE	NM		05/09/2025		16,475		(289)			(289)		16,186	16,186			
100110383	FAYETTEVILLE	AR		06/30/2023		783		3			3		786	786			
100229472	GREENWOOD	IN		08/15/2025		668		14			14		682	682			
100204657	SPRINGFIELD	MA		04/04/2025		520		(16)			(16)		504	504			
100220172	HOUSTON	TX		07/11/2025		563		8			8		571	571			
100215876	FRONT ROYAL	VA		06/12/2025		549		(20)			(20)		529	529			
100209690	PALM BAY	FL		05/02/2025		549		(20)			(20)		529	529			
100129981	NEW HAVEN	CT		09/27/2023		1,847		(52)			(52)		1,795	1,795			
100167981	DENVER	CO		09/20/2024		439		(12)			(12)		427	427			
100100408	RIVERSIDE	CA		04/27/2023		1,161		35			35		1,196	1,196			
100078977	DOVER	NJ		02/24/2022		1,198		7			7		1,205	1,205			
100118974	NORFOLK	VA		07/27/2023		537		(24)			(24)		513	513			
100066788	LUSBY	MD		08/02/2021		1,502		1			1		1,503	1,503			
100216102	DICKINSON	TX		06/17/2025		10,394		(374)			(374)		10,020	10,020			
100254263	WOODBURY	MN		11/06/2025		607		(16)			(16)		591	591			
100141154	TEXARKANA	TX		01/30/2024		651		(35)			(35)		616	616			
100180244	NORTH PORT	FL		11/25/2024		761		(4)			(4)		757	757			
100189457	HOUSTON	TX		01/15/2025		529		(25)			(25)		504	504			
100092043	HOUSTON	TX		02/09/2023		583		(12)			(12)		571	571			
100245649	COLUMBIA	TN		10/06/2025		531		(29)			(29)		502	502			
100081214	PEOTONE	IL		03/18/2022		1,279		50			50		1,329	1,329			
100188783	WAKE FOREST	NC		01/09/2025		520		30			30		550	550			
100247089	FORT WORTH	TX		10/22/2025		623		(18)			(18)		605	605			
100247265	DARLINGTON	MD		10/23/2025		409		(5)			(5)		404	404			
100136413	LARGO	FL		11/20/2023		558		4			4		562	562			
100178255	LAKE VILLA	IL		11/19/2024		648		(15)			(15)		633	633			
100137608	ROCKPORT	IN		12/08/2023		5,608		660			660		6,268	6,268			
100220002	FORT PIERCE	FL		07/30/2025		2,201		(101)			(101)		2,100	2,100			
100165277	HOUSTON	TX		08/29/2024		607		3			3		610	610			
100146038	ATLANTIC BEACH	FL		03/19/2024		579		(11)			(11)		568	568			
100238797	KATY	TX		09/23/2025		144,181		(3,422)			(3,422)		140,759	140,759			
100138799	FORT WORTH	TX		12/21/2023		551		(13)			(13)		538	538			
100159290	MAGNOLIA	TX		07/15/2024		722		30			30		752	752			
100077939	LAKE HAVASU CITY	AZ		01/10/2022		1,587		(45)			(45)		1,542	1,542			
100139587	WINTER HAVEN	FL		12/28/2023		498		(17)			(17)		481	481			
100248720	JOHNS CREEK	GA		10/29/2025		1,147		(55)			(55)		1,092	1,092			
100255472	OKLAHOMA CITY	OK		11/24/2025		482		(7)			(7)		475	475			
100237085	DAWSONVILLE	GA		09/12/2025		552		(26)			(26)		526	526			
100163117	DYER	IN		08/13/2024		1,149		(35)			(35)		1,114	1,114			
100196600	NORWALK	CA		02/25/2025		1,201		(45)			(45)		1,156	1,156			
100174476	COSTA MESA	CA		10/31/2024		1,775		(75)			(75)		1,700	1,700			
100167987	DAYTON	TN		09/20/2024		609		(17)			(17)		592	592			
100253354	INDIANAPOLIS	IN		10/30/2025		557		(17)			(17)		540	540			
100120198	GUSTINE	CA		08/18/2023		838		(21)			(21)		817	817			
100116120	LAREDO	TX		07/20/2023		4,067		20			20		4,087	4,087			
100141165	LAKEWOOD	NJ		01/30/2024		638		(12)			(12)		626	626			
100100871	COLLEGE PARK	MD		04/28/2023		2,451		135			135		2,586	2,586			
100128179	MCKINNEY	TX		09/18/2023		756		37			37		793	793			
100144266	PHOENIX	AZ		03/07/2024		1,001		(5)			(5)		996	996			
100078238	EL CAJON	CA		02/10/2022		1,222		(11)			(11)		1,211	1,211			
100136375	GILBERT	AZ		11/20/2023		546		4			4		550	550			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253402	ANCHORAGE	AK		10/30/2025		577		(24)			(24)		553	553			
100076099	EAST HANOVER	NJ		01/07/2022		1,204		(28)			(28)		1,176	1,176			
100267227	PANAMA CITY	FL		12/24/2025		525		(25)			(25)		500	500			
100139172	DEL VALLE	TX		12/28/2023		655		(21)			(21)		634	634			
100160093	VERO BEACH	FL		07/17/2024		720		14			14		734	734			
100180344	PHILADELPHIA	PA		11/25/2024		856		(7)			(7)		849	849			
100108176	FITCHBURG	MA		05/24/2023		419		(16)			(16)		403	403			
100120400	HOUSTON	TX		08/18/2023		789		(27)			(27)		762	762			
100161392	KANNAPOLIS	NC		07/25/2024		685		(13)			(13)		672	672			
100245920	EL PASO	TX		11/06/2025		865		(41)			(41)		824	824			
100159514	PARKVILLE	MO		07/15/2024		759		(18)			(18)		741	741			
100253595	HAGERSTOWN	MD		10/30/2025		588		(21)			(21)		567	567			
100078974	PENSACOLA	FL		02/24/2022		1,237		(14)			(14)		1,223	1,223			
100079157	LAS VEGAS	NV		02/24/2022		1,622		(27)			(27)		1,595	1,595			
100189919	WAKE FOREST	NC		01/21/2025		769		58			58		827	827			
100142799	DAVENPORT	FL		02/08/2024		1,702		(33)			(33)		1,669	1,669			
100115078	FORT WORTH	TX		07/14/2023		795		9			9		804	804			
100202241	PACOIMA	CA		04/17/2025		603		(17)			(17)		586	586			
100141339	LEWIS CENTER	OH		01/30/2024		515		(3)			(3)		512	512			
100226771	TOMBALL	TX		07/30/2025		46,973		(1,296)			(1,296)		45,677	45,677			
100144080	HOUSTON	TX		03/07/2024		858		2			2		860	860			
100126323	TORRINGTON	CT		08/30/2023		556		(10)			(10)		546	546			
100161730	NEW SMYRNA BEACH	FL		07/30/2024		4,182		(177)			(177)		4,005	4,005			
100163051	ROYSE CITY	TX		08/13/2024		595		(19)			(19)		576	576			
100175381	FAIRHOPE	AL		11/05/2024		670		(1)			(1)		669	669			
100147916	DEPOE BAY	OR		04/08/2024		635		(6)			(6)		629	629			
100162039	LAS VEGAS	NV		07/31/2024		604		(27)			(27)		577	577			
100065267	GEORGETOWN	TX		07/28/2021		1,308		(46)			(46)		1,262	1,262			
100067782	TUCSON	AZ		09/23/2021		1,237		(40)			(40)		1,197	1,197			
100131645	PRAIRIE VIEW	TX		10/06/2023		586		5			5		591	591			
100087326	SAN FRANCISCO	CA		10/25/2022		1,679		132			132		1,811	1,811			
100141170	MONTICELLO	NY		01/30/2024		760		(16)			(16)		744	744			
100228262	PORT JERVIS	NY		08/11/2025		550		(20)			(20)		530	530			
100214473	MCHENRY	IL		06/06/2025		544		(6)			(6)		538	538			
100130425	TULSA	OK		09/28/2023		365		(6)			(6)		359	359			
100203354	CINCINNATI	OH		03/27/2025		328		(5)			(5)		323	323			
100150675	PENDERGRASS	GA		05/06/2024		733		31			31		764	764			
100119373	MONROE	NC		07/31/2023		485		2			2		487	487			
100161884	LAKEVILLE	MN		07/31/2024		2,663		(56)			(56)		2,607	2,607			
100169760	DRACUT	MA		09/30/2024		704		(27)			(27)		677	677			
100135113	NEWPORT NEWS	VA		11/01/2023		2,534		158			158		2,692	2,692			
100131840	MAPLE GROVE	MN		10/06/2023		91,689		(811)			(811)		90,878	90,878			
100133863	PALMDALE	CA		10/20/2023		486		(9)			(9)		477	477			
100238545	ROSEMOUNT	MN		09/19/2025		2,337		(34)			(34)		2,303	2,303			
100159466	PORTSMOUTH	VA		07/15/2024		5,807		(124)	8		(132)		5,675	5,463		(212)	(212)
100137634	LAKE IN THE HILLS	IL		12/08/2023		591		(20)	1		(21)		570	570			
100067029	CHALFONT	PA		08/02/2021		1,352		33			33		1,385	1,385			
100140883	TAMPA	FL		01/25/2024		469		27			27		496	496			
100253160	MURRELLS INLET	SC		10/30/2025		628		(24)			(24)		604	604			
100148240	PENDERGRASS	GA		04/12/2024		679		14			14		693	693			
100163178	KINGSTON	GA		08/13/2024		586		(19)			(19)		567	567			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138878	JACKSONVILLE	FL		12/21/2023		623		(9)			(9)		614	614			
100211759	NEW BRAUNFELS	TX		05/19/2025		833		(17)			(17)		816	816			
100143321	HOUSTON	TX		02/16/2024		2,041		(39)			(39)		2,002	2,002			
100254900	PLAINFIELD	IL		11/17/2025		655		(21)			(21)		634	634			
100065777	BELLE CHASSE	LA		07/28/2021		1,240		(31)			(31)		1,209	1,209			
100067561	GLASTONBURY	CT		09/23/2021		1,253		(44)			(44)		1,209	1,209			
100219805	TUCSON	AZ		07/08/2025		571		(4)			(4)		567	567			
100218226	HENDERSON	NV		06/26/2025		427		(20)			(20)		407	407			
100142114	INDIANAPOLIS	IN		02/29/2024		582		1			1		583	583			
100247297	OKLAHOMA CITY	OK		10/23/2025		550		6			6		556	556			
100221365	NORTH CHARLESTON	SC		07/22/2025		521		(12)			(12)		509	509			
100115238	MARGATE	FL		07/17/2023		818		(23)			(23)		795	795			
100152594	HOUSTON	TX		05/17/2024		630		4			4		634	634			
100189319	DAUPHIN ISLAND	AL		01/13/2025		91,300		(1,925)			(1,925)		89,375	89,375			
100146594	NORTH CHARLESTON	SC		03/20/2024		3,991		(124)			(124)		3,867	3,867			
100166009	CLEBURNE	TX		09/06/2024		4,118		(231)			(231)		3,887	3,887			
100129496	HALETHORPE	MD		09/29/2023		666		(4)			(4)		662	662			
100199502	NEWBERG	OR		03/05/2025		1,274		(34)			(34)		1,240	1,240			
100258406	MONTGOMERY	TX		12/05/2025		1,182		(32)			(32)		1,150	1,150			
100147529	HOMESTEAD	FL		04/03/2024		794		(19)			(19)		775	775			
100214426	SAN ANTONIO	TX		06/02/2025		2,534		106			106		2,640	2,640			
100136305	KATY	TX		11/20/2023		907		25			25		932	932			
100140094	PLANT CITY	FL		01/09/2024		644		(19)			(19)		625	625			
100175300	BRYAN	TX		11/05/2024		692		(8)			(8)		684	684			
100152661	KNOXVILLE	TN		05/17/2024		723		(9)			(9)		714	714			
100067142	KENT	WA		08/02/2021		3,760		55			55		3,815	3,815			
100235668	AUSTIN	TX		08/29/2025		366		(17)			(17)		349	349			
100235074	SCHAUMBURG	IL		08/28/2025		692		(12)			(12)		680	680			
100201746	BLOOMINGDALE	IL		03/18/2025		1,369		(28)			(28)		1,341	1,341			
100253752	INDIANAPOLIS	IN		10/30/2025		598		(18)			(18)		580	580			
100221184	WESTMONT	IL		07/21/2025		552		(15)			(15)		537	537			
100203587	OAK RIDGE	TN		03/26/2025		614		(7)			(7)		607	607			
100115810	WESLEY CHAPEL	FL		07/20/2023		827		27			27		854	854			
100138192	NEWNAN	GA		12/14/2023		710		(10)			(10)		700	700			
100167144	MAGNOLIA	TX		09/13/2024		477		(24)			(24)		453	453			
100238465	BASKING RIDGE	NJ		09/19/2025		566		(19)			(19)		547	547			
100282214	OCEAN CITY	MD		02/27/2026		524		(25)			(25)		499	499			
100110560	ROSHARON	TX		06/30/2023		899		66			66		965	965			
100272714	RICHMOND	VA		01/09/2026		572		(11)			(11)		561	561			
100071969	PANAMA CITY BEACH	FL		10/29/2021		1,183		(80)			(80)		1,103	1,103			
100139983	MARTINSBURG	WV		01/09/2024		930		(10)			(10)		920	920			
100207188	SUMMERVILLE	SC		04/28/2025		1,149		(30)			(30)		1,119	1,119			
100206533	KANNAPOLIS	NC		04/22/2025		399		(16)			(16)		383	383			
100139348	COLLINGSWOOD	NJ		12/28/2023		566		(12)			(12)		554	554			
100067563	WESLEY CHAPEL	FL		09/23/2021		1,177		(41)			(41)		1,136	1,136			
100185410	BOISE	ID		12/20/2024		637		26			26		663	663			
100214209	IRVING	TX		05/30/2025		510		(10)			(10)		500	500			
100127531	DAVENPORT	FL		09/08/2023		802		20			20		822	822			
100138291	SAINT CLOUD	FL		12/18/2023		639		(2)			(2)		637	637			
100108086	TAMPA	FL		05/24/2023		451		(16)			(16)		435	435			
100160025	PENDERGRASS	GA		07/17/2024		756		30			30		786	786			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133715	ROSHARON	TX		10/23/2023		765		56			56		821	821			
100267086	LAS VEGAS	NV		12/23/2025		619		(19)			(19)		600	600			
100179721	SURF CITY	NC		11/21/2024		809		60			60		869	869			
100220183	LAS VEGAS	NV		07/11/2025		570		(1)			(1)		569	569			
100116122	HAMPTON	VA		07/20/2023		925		148			148		1,073	1,073			
100115235	WEST PALM BEACH	FL		07/17/2023		760		(27)			(27)		733	733			
100200581	COPPERAS COVE	TX		03/11/2025		6,808		(144)			(144)		6,664	6,664			
100219843	SHERMAN	TX		07/08/2025		555		(18)			(18)		537	537			
100261406	CHICAGO	IL		12/08/2025		418		(10)			(10)		408	408			
100221350	KISSIMMEE	FL		07/22/2025		523		(15)			(15)		508	508			
100150741	SPRING	TX		05/06/2024		585		(20)			(20)		565	565			
100144629	KANNAPOLIS	NC		03/13/2024		1,085		33			33		1,118	1,118			
100271821	EDINBORO	PA		12/30/2025		346		(14)			(14)		332	332			
100221121	CLAYTON	NC		07/21/2025		668		(2)			(2)		666	666			
100136640	LEXINGTON	KY		11/22/2023		658		(11)			(11)		647	647			
100283209	SPRING HILL	FL		03/09/2026		362		(22)			(22)		340	340			
100060207	BIDDEFORD	ME		06/25/2021		1,286		(18)			(18)		1,268	1,268			
100220581	MORGANTON	NC		07/15/2025		625		(33)			(33)		592	592			
100121030	MUSTANG	OK		08/30/2023		680		15			15		695	695			
100076159	WOODBRIDGE	VA		01/07/2022		1,309		(12)			(12)		1,297	1,297			
100057794	RIVERBANK	CA		06/30/2021		1,292		(33)			(33)		1,259	1,259			
100108104	HOUSTON	TX		05/24/2023		637		(26)			(26)		611	611			
100163132	WINTER PARK	FL		08/13/2024		584		(18)			(18)		566	566			
100272827	SURPRISE	AZ		01/13/2026		560		(23)			(23)		537	537			
100178442	CHARLOTTE	NC		11/21/2024		1,208		(9)			(9)		1,199	1,199			
100269497	COVINGTON	GA		12/30/2025		383		(15)			(15)		368	368			
100069560	LENOIR CITY	TN		09/01/2021		1,447		(8)			(8)		1,439	1,439			
100115707	BUFORD	GA		07/20/2023		722		(6)			(6)		716	716			
100268446	LITITZ	PA		12/29/2025		571		(20)			(20)		551	551			
100206920	DEERFIELD BEACH	FL		04/24/2025		54,609		(795)			(795)		53,814	53,814			
100283985	HUDSON	MI		03/24/2026		584		(20)			(20)		564	564			
100218191	EL PASO	TX		06/26/2025		3,760		(176)			(176)		3,584	3,584			
100204681	BUFFALO	NY		04/04/2025		1,444		(68)			(68)		1,376	1,376			
100194647	GROVETOWN	GA		02/21/2025		616		(10)			(10)		606	606			
100267256	ROSEVILLE	CA		12/24/2025		611		(19)			(19)		592	592			
100077071	WASHINGTON	DC		01/03/2022		1,213		(12)			(12)		1,201	1,201			
100254311	LAKELAND	FL		11/06/2025		522		(21)			(21)		501	501			
100147738	BRIGHTON	MI		04/08/2024		5,262		(75)			(75)		5,187	5,187			
100152658	HAMPTON	VA		05/17/2024		588		(10)			(10)		578	578			
100261420	MEMPHIS	TN		12/08/2025		701		6			6		707	707			
100138141	ROCKWALL	TX		12/14/2023		547		(4)			(4)		543	543			
100212250	VOWINCKEL	PA		05/27/2025		552		(24)			(24)		528	528			
100199176	ORLANDO	FL		04/04/2025		556		(28)			(28)		528	528			
100199204	ORLANDO	FL		04/04/2025		556		(28)			(28)		528	528			
100157135	ATLANTA	GA		02/20/2025		1,562		(43)			(43)		1,519	1,519			
100199979	LAS VEGAS	NV		03/06/2025		675		3			3		678	678			
100064921	STOCKTON	CA		07/14/2021		1,260		(47)			(47)		1,213	1,213			
100148369	NEW BRAUNFELS	TX		04/12/2024		476		9			9		485	485			
100172128	CHOWCHILLA	CA		10/17/2024		731		(34)			(34)		697	697			
100273041	PIKE ROAD	AL		01/15/2026		4,271		(45)			(45)		4,226	4,226			
100257969	OLYMPIA	WA		11/26/2025		500		(22)			(22)		478	478			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174294	APALACHICOLA	FL		10/31/2024		1,763		4			4		1,767	1,767			
100269008	METAIRIE	LA		12/29/2025		519		(29)			(29)		490	490			
100254444	POTTSTOWN	PA		11/07/2025		512		(6)			(6)		506	506			
100195094	GRAPEVINE	TX		02/24/2025		3,273		(101)			(101)		3,172	3,172			
100176563	COMSTOCK PARK	MI		11/15/2024		905		(15)			(15)		890	890			
100117998	MERIDEN	CT		07/20/2023		681		1			1		682	682			
100200593	NEW PLYMOUTH	ID		03/11/2025		648		6			6		654	654			
100210615	NEW BEDFORD	MA		05/15/2025		638		(17)			(17)		621	621			
100120101	WELLFORD	SC		08/11/2023		653		1			1		654	654			
100179463	LEES SUMMIT	MO		11/21/2024		31,851		(79)			(79)		31,772	31,772			
100261253	THE VILLAGES	FL		12/05/2025		544		(4)			(4)		540	540			
100150722	PRINCETON	TX		05/06/2024		633		5			5		638	638			
100143252	TARPON SPRINGS	FL		02/16/2024		1,185		10			10		1,195	1,195			
100102922	ATLANTA	GA		06/22/2023		2,384		(159)			(159)		2,225	2,225			
100253461	CHAMPION	PA		10/30/2025		16,229		(508)			(508)		15,721	15,721			
100254178	ATLANTA	GA		11/06/2025		613		(15)			(15)		598	598			
100203570	NASHVILLE	TN		03/26/2025		1,085		(17)			(17)		1,068	1,068			
100118136	WEST PALM BEACH	FL		07/20/2023		416		(14)			(14)		402	402			
100236830	BREMERTON	WA		09/12/2025		573		(21)			(21)		552	552			
100258227	LAKESIDE	CA		12/02/2025		607		(12)			(12)		595	595			
100283999	HIGH POINT	NC		03/24/2026		417		(12)			(12)		405	405			
100272094	WEST SPRINGFIELD	MA		01/08/2026		5,371		(105)			(105)		5,266	5,266			
100213823	SAINT LOUIS PARK	MN		05/29/2025		511		(24)			(24)		487	487			
100117869	WEST PALM BEACH	FL		07/20/2023		503		(9)			(9)		494	494			
100135162	JONESBORO	GA		12/15/2023		535		12			12		547	547			
100109952	CHICAGO	IL		06/22/2023		547		(18)			(18)		529	529			
100185598	KALAMA	WA		12/20/2024		491		(18)			(18)		473	473			
100193382	SOMERSET	NJ		02/10/2025		599		(7)			(7)		592	592			
100120572	FRESNO	CA		08/18/2023		521		(12)			(12)		509	509			
100078399	SCOTTSDALE	AZ		02/10/2022		1,171		(31)			(31)		1,140	1,140			
100272291	PAPILLION	NE		01/08/2026		511		(18)			(18)		493	493			
100269447	SAINT LOUIS	MO		12/30/2025		1,033		(44)			(44)		989	989			
100100091	CHICAGO	IL		03/28/2023		559		(8)			(8)		551	551			
100220767	IRVING	TX		07/18/2025		607		14			14		621	621			
100128238	MICANOPY	FL		09/14/2023		601		(38)			(38)		563	563			
100140374	EVERGREEN PARK	IL		01/18/2024		648		(15)			(15)		633	633			
100210597	SEVERN	MD		05/15/2025		610		(16)			(16)		594	594			
100166995	PHILADELPHIA	PA		09/13/2024		476		(42)			(42)		434	434			
100245689	COLORADO SPRINGS	CO		10/06/2025		546		(21)			(21)		525	525			
100075117	KANSAS CITY	MO		12/01/2021		1,430		(15)			(15)		1,415	1,415			
100190010	LEBANON	TN		01/21/2025		2,292		120			120		2,412	2,412			
100133633	BRENHAM	TX		10/23/2023		740		46			46		786	786			
100076266	RIVERSIDE	CA		01/07/2022		18,486		(122)			(122)		18,364	18,364			
100143280	SAINT CLOUD	FL		02/16/2024		742		(7)			(7)		735	735			
100151310	LEBANON	TN		05/10/2024		767		54			54		821	821			
100100353	PHILADELPHIA	PA		04/27/2023		882		45			45		927	927			
100152912	ISELIN	NJ		05/22/2024		591		(21)			(21)		570	570			
100146903	CARROLLTON	TX		03/26/2024		2,456		37			37		2,493	2,493			
100144610	CAPE CORAL	FL		03/13/2024		740		22			22		762	762			
100254189	CLARKSVILLE	TN		11/06/2025		609		(14)			(14)		595	595			
100194707	GREENVILLE	TX		02/21/2025		632		(9)			(9)		623	623			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254543	PALMER LAKE	CO		11/07/2025		562		(18)			(18)		544	544			
100150716	JASPER	GA		05/06/2024		1,424		(39)			(39)		1,385	1,385			
100163146	OVERLAND PARK	KS		08/13/2024		525		(22)			(22)		503	503			
100081226	GALLATIN	TN		03/18/2022		1,236		22			22		1,258	1,258			
100110551	ROSHARON	TX		06/30/2023		908		58			58		966	966			
100246857	BRISTOL	CT		10/17/2025		568		(11)			(11)		557	557			
100246006	ORLANDO	FL		10/07/2025		559		(2)			(2)		557	557			
100077154	SCHODACK LANDING	NY		01/03/2022		1,072		(1)			(1)		1,071	1,071			
100193340	KIRKLAND	WA		02/10/2025		613		(7)			(7)		606	606			
100142998	OCALA	FL		02/12/2024		702		(8)			(8)		694	694			
100175192	PHOENIX	AZ		11/05/2024		708		(19)			(19)		689	689			
100118750	PLANTATION	FL		07/25/2023		618		(16)			(16)		602	602			
100254779	GREEN VALLEY LAKE	CA		11/14/2025		605		(21)			(21)		584	584			
100091159	REPUBLIC	MO		01/31/2023		726		26			26		752	752			
100226703	OCALA	FL		07/30/2025		682		13			13		695	695			
100215837	OCALA	FL		06/12/2025		537		(9)			(9)		528	528			
100060316	CLE ELUM	WA		06/25/2021		1,209		(35)			(35)		1,174	1,174			
100247031	KEMAH	TX		10/22/2025		862		(15)			(15)		847	847			
100211928	HOLLY SPRINGS	NC		05/19/2025		1,039		4			4		1,043	1,043			
100267045	UKIAH	CA		12/23/2025		617		(18)			(18)		599	599			
100267080	WAKE FOREST	NC		12/23/2025		616		(17)			(17)		599	599			
100205791	MOUNT LAUREL	NJ		04/14/2025		557		(23)			(23)		534	534			
100136253	RICHMOND	TX		11/20/2023		562		23			23		585	585			
100273930	NOVI	MI		01/26/2026		1,334		(51)			(51)		1,283	1,283			
100273714	LOS ANGELES	CA		01/23/2026		1,246		(32)			(32)		1,214	1,214			
100168077	VIRGINIA BEACH	VA		09/20/2024		581		(21)			(21)		560	560			
100247369	KISSIMMEE	FL		10/24/2025		613							613	613			
100234951	ALBUQUERQUE	NM		08/28/2025		520		(13)			(13)		507	507			
100254193	MEDINA	TN		11/06/2025		515		(19)			(19)		496	496			
100253686	RICHMOND	VA		10/30/2025		521		(25)			(25)		496	496			
100207260	LAFAYETTE	LA		04/28/2025		7,570		(200)			(200)		7,370	7,370			
100202136	GASTONIA	NC		03/18/2025		609							609	609			
100245039	UNIONTOWN	OH		09/29/2025		2,342		(87)			(87)		2,255	2,255			
100135389	FAIR PLAY	SC		11/13/2023		1,962		(28)			(28)		1,934	1,934			
100168013	RICHMOND	TX		09/20/2024		477		(20)			(20)		457	457			
100253158	PHILADELPHIA	PA		10/30/2025		603		(21)			(21)		582	582			
100254256	ABILENE	TX		11/06/2025		527		(19)			(19)		508	508			
100244779	SOUTH EUCLID	OH		09/29/2025		517		(9)			(9)		508	508			
100245729	CRESTWOOD	IL		10/06/2025		763		(32)			(32)		731	731			
100189835	COLORADO SPRINGS	CO		01/21/2025		560		(14)			(14)		546	546			
100126411	COLUMBUS	OH		08/30/2023		577		(11)			(11)		566	566			
100234867	GREENVILLE	TX		08/28/2025		1,062		(28)			(28)		1,034	1,034			
100254277	GALVESTON	TX		11/06/2025		1,931		(85)			(85)		1,846	1,846			
100071586	KISSIMMEE	FL		10/14/2021		1,266		(32)			(32)		1,234	1,234			
100258086	PHILADELPHIA	PA		11/26/2025		593		(9)			(9)		584	584			
100212385	KATY	TX		05/28/2025		1,088		(25)			(25)		1,063	1,063			
100255495	STREAMWOOD	IL		11/24/2025		598		(21)			(21)		577	577			
100185171	HOUSTON	TX		12/20/2024		1,093		18			18		1,111	1,111			
100253392	YOUNGSVILLE	NC		10/30/2025		3,560		(119)			(119)		3,441	3,441			
100248065	BUCKEYE	AZ		10/29/2025		711		(46)			(46)		665	665			
100237003	LATHROP	CA		09/12/2025		559		(25)			(25)		534	534			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210320	WACO	TX		05/09/2025		470		5			5		475	475			
100139589	OCALA	FL		12/28/2023		586		8			8		594	594			
100191801	DELTONA	FL		01/31/2025		289		(13)			(13)		276	276			
100148349	FRESNO	TX		04/12/2024		506		29	1		28		534	534			
100152505	ROYSE CITY	TX		05/17/2024		867		(10)			(10)		857	857			
100100704	CHICAGO	IL		04/28/2023		831		24			24		855	855			
100254840	DORRINGTON	CA		11/17/2025		565		(18)			(18)		547	547			
100209748	CHARLOTTE	NC		05/05/2025		569		(9)			(9)		560	560			
100234948	LAKEMOOR	IL		08/28/2025		3,267		(80)			(80)		3,187	3,187			
100201698	OCEAN PINES	MD		03/18/2025		1,439		(14)			(14)		1,425	1,425			
100246402	BASKING RIDGE	NJ		10/10/2025		577		(17)			(17)		560	560			
100235378	CALIFORNIA CITY	CA		08/29/2025		566		(6)			(6)		560	560			
100266984	MCKINNEY	TX		12/23/2025		566		(23)			(23)		543	543			
100156327	NORTH FORT MYERS	FL		07/25/2024		534		(35)			(35)		499	499			
100200510	ANGIER	NC		03/11/2025		593		(16)			(16)		577	577			
100254170	NEW ORLEANS	LA		11/06/2025		595		(21)			(21)		574	574			
100118156	PANAMA CITY BEACH	FL		07/20/2023		486		(22)			(22)		464	464			
100185425	KOKOMO	IN		12/20/2024		1,278		9			9		1,287	1,287			
100228310	BOYNTON BEACH	FL		08/11/2025		575		(15)			(15)		560	560			
100163045	JEFFERSON CITY	TN		08/13/2024		644		(22)			(22)		622	622			
100255558	BALTIMORE	MD		11/24/2025		562		(19)			(19)		543	543			
100174331	LURAY	VA		10/31/2024		794		31			31		825	825			
100219588	VISALIA	CA		07/07/2025		695		16			16		711	711			
100200727	LEXINGTON	KY		03/11/2025		559		(22)			(22)		537	537			
100238080	BIG BEAR LAKE	CA		10/03/2025		762		(22)			(22)		740	740			
100205648	VAUXHALL	NJ		05/09/2025		4,360		(178)			(178)		4,182	4,182			
100248844	MILWAUKEE	WI		10/29/2025		739		22			22		761	761			
100081181	PHOENIX	AZ		03/18/2022		1,313		31			31		1,344	1,344			
100174354	LAFAYETTE	LA		10/31/2024		795		30			30		825	825			
100276671	NEW BERN	NC		01/29/2026		753		(37)			(37)		716	716			
100229571	LEHI	UT		08/15/2025		586		(14)			(14)		572	572			
100200494	MACHIAS	ME		03/11/2025		640		28			28		668	668			
100090388	TULSA	OK		12/28/2022		494		(13)			(13)		481	481			
100228003	CHATTANOOGA	TN		08/04/2025		526		(14)			(14)		512	512			
100203578	CARY	IL		03/26/2025		602		(14)			(14)		588	588			
100138325	TUCSON	AZ		12/18/2023		588		9			9		597	597			
100236852	LAS VEGAS	NV		09/12/2025		535		(16)			(16)		519	519			
100199278	PANAMA CITY BEACH	FL		03/05/2025		561		(21)			(21)		540	540			
100150933	OCALA	FL		05/08/2024		3,602		240			240		3,842	3,842			
100245559	LYNDHURST	NJ		10/06/2025		2,000		(82)			(82)		1,918	1,918			
100245534	FAYETTEVILLE	AR		10/06/2025		651		(12)			(12)		639	639			
100215441	ROME	GA		06/12/2025		2,205		41			41		2,246	2,246			
100186619	SAINT AUGUSTINE	FL		12/30/2024		729		27			27		756	756			
100115404	VIRGINIA BEACH	VA		07/17/2023		1,500		(10)			(10)		1,490	1,490			
100137752	ROSHARON	TX		12/08/2023		2,469		65			65		2,534	2,534			
100255577	LONE PINE	CA		11/24/2025		799		(11)			(11)		788	788			
100108388	JACKSONVILLE	FL		05/25/2023		626		(15)			(15)		611	611			
100116346	LEANDER	TX		07/20/2023		886		237			237		1,123	1,123			
100170250	SANFORD	NC		10/08/2024		762		4			4		766	766			
100226524	GLENDALE	CA		07/30/2025		574		(21)			(21)		553	553			
100175304	CADDO MILLS	TX		11/05/2024		1,162		(8)			(8)		1,154	1,154			

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100164680	WEST SACRAMENTO	CA		08/23/2024		1,134		(33)			(33)		1,101	1,101			
100167862	HAMILTON	OH		09/20/2024		581		(2)			(2)		579	579			
100272066	JONESVILLE	MI		01/08/2026		520		(6)			(6)		514	514			
100068317	DULUTH	GA		08/25/2021		1,206		(46)			(46)		1,160	1,160			
100195517	FRESNO	TX		02/24/2025		708		35			35		743	743			
100266988	WEST PALM BEACH	FL		12/23/2025		7,403		(96)			(96)		7,307	7,307			
100219012	CYPRESS	TX		06/27/2025		1,454		33			33		1,487	1,487			
100179746	FULSHEAR	TX		11/21/2024		726		31			31		757	757			
100193037	PHILADELPHIA	PA		02/10/2025		482		(2)			(2)		480	480			
100100457	ADELANTO	CA		04/27/2023		1,115		(15)			(15)		1,100	1,100			
100248608	WEYMOUTH	MA		10/29/2025		430		(27)			(27)		403	403			
100133134	FORT MYERS	FL		11/29/2023		12,050		(20)			(20)		12,030	12,030			
100272448	FUQUAY VARINA	NC		01/08/2026		612		(14)			(14)		598	598			
100253508	LEXINGTON	KY		10/30/2025		599		(22)			(22)		577	577			
100177531	TOMBALL	TX		01/16/2025		684		3			3		687	687			
100254940	MYRTLE BEACH	SC		11/17/2025		599		(26)			(26)		573	573			
100215946	FRANKLIN PARK	IL		07/11/2025		525		(22)			(22)		503	503			
100140911	CHARLOTTE	NC		02/26/2024		220		(28)			(28)		192	192			
100138782	SANFORD	FL		12/21/2023		428		(23)			(23)		405	405			
100175608	ROEBLING	NJ		11/12/2024		524		(17)			(17)		507	507			
100229295	CLINT	TX		08/14/2025		323		(15)			(15)		308	308			
100180217	GASTONIA	NC		11/25/2024		604		(11)			(11)		593	593			
100230470	BOCA RATON	FL		08/29/2025		1,397		(30)			(30)		1,367	1,367			
100272935	LAS VEGAS	NV		01/15/2026		33,653		3			3		33,656	33,656			
100143437	VALLEJO	CA		02/16/2024		853		1			1		854	854			
100190289	MIDLOTHIAN	IL		01/22/2025		506		(14)			(14)		492	492			
100219864	ROUND ROCK	TX		07/08/2025		593		(14)			(14)		579	579			
100164444	GLEN ALLEN	VA		08/21/2024		1,016		(35)			(35)		981	981			
100258699	ALLEN	TX		12/05/2025		27,527		(1,071)			(1,071)		26,456	26,456			
100137560	ROCK STREAM	NY		12/08/2023		623		9			9		632	632			
100212246	ELGIN	IL		05/27/2025		544		(18)			(18)		526	526			
100258711	ANAHEIM	CA		12/05/2025		1,265		(58)			(58)		1,207	1,207			
100235659	RICHMOND	VA		08/29/2025		547		(20)			(20)		527	527			
100247609	WEBSTER	MA		10/29/2025		338		(14)			(14)		324	324			
100266956	GLENDALE	AZ		12/23/2025		616		(11)			(11)		605	605			
100181893	EDMOND	OK		12/12/2024		756		35			35		791	791			
100148662	KATY	TX		04/15/2024		495		(13)			(13)		482	482			
100071239	BAYTOWN	TX		10/01/2021		1,436							1,436	1,436			
100120521	MILWAUKEE	WI		08/18/2023		588		(9)			(9)		579	579			
100254235	TUCSON	AZ		11/06/2025		524		(25)			(25)		499	499			
100245395	STRONGSVILLE	OH		10/06/2025		555		(15)			(15)		540	540			
100169810	FRESNO	CA		09/30/2024		667		(19)			(19)		648	648			
100282302	ELBERTA	AL		02/27/2026		221,320		(2,549)			(2,549)		218,771	218,771			
100110255	NEWARK	NJ		06/30/2023		680		6			6		686	686			
100154063	REDWOOD CITY	CA		06/06/2024		32,981		(786)			(786)		32,195	32,195			
100265203	KISSIMMEE	FL		12/19/2025		1,285		(26)			(26)		1,259	1,259			
100110272	FORT MYERS	FL		06/30/2023		4,281		(110)			(110)		4,171	4,171			
100115128	CINCINNATI	OH		07/17/2023		581		(14)			(14)		567	567			
100216047	NORTH RICHLAND HILLS	TX		06/17/2025		306		(14)			(14)		292	292			
100119981	NORTH WALES	PA		08/11/2023		736		7			7		743	743			
100245243	COLUMBUS	OH		10/06/2025		1,252		(25)			(25)		1,227	1,227			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100239232	ROSEVILLE	CA		09/29/2025		1,425		(29)			(29)		1,396	1,396			
100152295	SPRING	TX		05/17/2024		751		68			68		819	819			
100157473	WINTER HAVEN	FL		02/20/2025		796		(27)			(27)		769	769			
100257771	HOLLYWOOD	FL		11/26/2025		601		(29)			(29)		572	572			
100200557	SAINT CLOUD	MN		03/11/2025		595		(19)			(19)		576	576			
100175700	JARRELL	TX		11/12/2024		498		(15)			(15)		483	483			
100136263	TONEY	AL		11/20/2023		706		7			7		713	713			
100245215	HEBER SPRINGS	AR		10/06/2025		580		(12)			(12)		568	568			
100132478	DAPHNE	AL		11/03/2023		748		(3)			(3)		745	745			
100218126	MARYSVILLE	CA		07/22/2025		524		(18)			(18)		506	506			
100218742	SPRING	TX		06/27/2025		510		(4)			(4)		506	506			
100218549	INDIANAPOLIS	IN		06/27/2025		523		(17)			(17)		506	506			
100253540	CHICAGO	IL		10/30/2025		1,342		(41)			(41)		1,301	1,301			
100067724	LA CRESCENTA	CA		09/23/2021		1,287		(30)			(30)		1,257	1,257			
100202103	RICHMOND HEIGHTS	OH		03/18/2025		576		4			4		580	580			
100152027	ATLANTA	GA		05/14/2024		729		(14)			(14)		715	715			
100218467	ARCHDALE	NC		06/27/2025		532		(14)			(14)		518	518			
100218490	BIG BEAR LAKE	CA		06/27/2025		536		(18)			(18)		518	518			
5.00006E+11	DEN HAAG	NLD		07/31/2025		23							23		(23)		(23)
100150689	PHOENIX	AZ		05/06/2024		596		(16)			(16)		580	580			
100182092	CHATTANOOGA	TN		12/12/2024		660							660	660			
100132382	FORT MOHAVE	AZ		11/03/2023		303		5			5		308	308			
100115764	ROSHARON	TX		07/20/2023		900		50			50		950	950			
100255489	EDMOND	OK		11/24/2025		645		(15)			(15)		630	630			
100078842	HOUSTON	TX		02/24/2022		1,261		11			11		1,272	1,272			
100226996	KNOXVILLE	TN		07/30/2025		539		(12)			(12)		527	527			
100136426	CONOVER	NC		11/20/2023		741		71			71		812	812			
100273124	LONGVIEW	TX		01/15/2026		595		(6)			(6)		589	589			
100080158	PANAMA CITY BEACH	FL		02/25/2022		1,124		(1)			(1)		1,123	1,123			
100246666	TURLOCK	CA		10/15/2025		491		(22)			(22)		469	469			
100140117	WACO	TX		01/09/2024		59,762		1,003			1,003		60,765	60,765			
100245340	SACHSE	TX		10/06/2025		631		(22)			(22)		609	609			
100199290	HAZLETON	PA		03/05/2025		603		(8)			(8)		595	595			
100069614	CAPE CORAL	FL		09/01/2021		1,526		31			31		1,557	1,557			
100081327	SAN ANTONIO	TX		03/18/2022		1,367		29			29		1,396	1,396			
100219772	GRAND JUNCTION	CO		07/08/2025		564		(20)			(20)		544	544			
100150181	SAN ANTONIO	TX		04/30/2024		654		(34)			(34)		620	620			
100194509	NEW CARROLLTON	MD		02/14/2025		1,394		(16)			(16)		1,378	1,378			
100267168	BOSTON	MA		12/23/2025		612		(15)			(15)		597	597			
100060244	PORTLAND	OR		06/25/2021		4,151		(124)			(124)		4,027	4,027			
100135440	STOCKTON	CA		11/13/2023		600		1			1		601	601			
100170185	BUCKEYE	AZ		10/08/2024		1,296		(22)			(22)		1,274	1,274			
100065469	LUTHERVILLE TIMONIUM	MD		07/28/2021		1,227		(41)			(41)		1,186	1,186			
100169616	EWING	NJ		09/30/2024		616		(19)			(19)		597	597			
100216348	PHOENIX	AZ		06/20/2025		575		(18)			(18)		557	557			
100211304	DUXBURY	MA		05/15/2025		475		(21)			(21)		454	454			
100081396	LAS VEGAS	NV		03/18/2022		1,371		13			13		1,384	1,384			
100228349	DUPONT	WA		08/11/2025		2,455		(103)			(103)		2,352	2,352			
100221464	MCKINNEY	TX		07/22/2025		490		(20)			(20)		470	470			
100238924	HOUSTON	TX		09/23/2025		748		(17)			(17)		731	731			
100212555	VENICE	FL		05/29/2025		582		(12)			(12)		570	570			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214543	NORTH EDWARDS	CA		06/06/2025		563		7			7		570	570			
100161886	BALTIMORE	MD		07/31/2024		476		(31)			(31)		445	445			
100168093	PROVIDENCE	RI		09/20/2024		8,877		(76)			(76)		8,801	8,801			
100214270	HAVERHILL	MA		05/30/2025		616		(22)			(22)		594	594			
100228467	LAS CRUCES	NM		08/11/2025		552		1			1		553	553			
100119314	FORT WORTH	TX		07/31/2023		2,566		(19)			(19)		2,547	2,547			
100272089	SOUTHPORT	NC		01/08/2026		549		(7)			(7)		542	542			
100220557	SAVANNAH	GA		07/15/2025		601		(17)			(17)		584	584			
100245244	MOKENA	IL		10/06/2025		602		(18)			(18)		584	584			
100205757	FORT COLLINS	CO		04/14/2025		616		(13)			(13)		603	603			
100199323	TUCSON	AZ		03/05/2025		5,210		(111)			(111)		5,099	5,099			
100076673	SURPRISE	AZ		12/16/2021		1,227		(58)			(58)		1,169	1,169			
100127534	NEW BRAUNFELS	TX		09/08/2023		1,166		53			53		1,219	1,219			
100079664	MIAMI	FL		04/08/2022		1,103		(31)			(31)		1,072	1,072			
100245470	PRINCETON	TX		10/06/2025		935		(31)			(31)		904	904			
100100686	CULPEPER	VA		04/28/2023		956		27			27		983	983			
100174994	LAS VEGAS	NV		10/31/2024		2,061		(125)			(125)		1,936	1,936			
100199387	VACAVILLE	CA		03/05/2025		519		(20)			(20)		499	499			
100133977	LOUISVILLE	KY		10/25/2023		795		(14)			(14)		781	781			
100199978	CHINO	CA		03/06/2025		672		(8)			(8)		664	664			
100236761	PHILADELPHIA	PA		09/11/2025		961		(21)			(21)		940	940			
100149390	OKLAHOMA CITY	OK		04/24/2024		1,727		86			86		1,813	1,813			
100248101	PICO RIVERA	CA		10/29/2025		1,407		(70)			(70)		1,337	1,337			
100214846	ALBANY	CA		06/11/2025		527		(24)			(24)		503	503			
100184411	HANFORD	CA		12/17/2024		1,371		(64)			(64)		1,307	1,307			
100210749	GREENVILLE	SC		05/15/2025		522		(22)			(22)		500	500			
100199367	COLUMBUS	OH		03/05/2025		528		(17)			(17)		511	511			
100267129	GOLD CANYON	AZ		12/23/2025		3,508		(70)			(70)		3,438	3,438			
100261282	ZEBULON	NC		12/05/2025		627		(5)			(5)		622	622			
100171728	MCKINNEY	TX		10/17/2024		556		(18)			(18)		538	538			
100068519	HOLLY SPRINGS	NC		08/25/2021		1,793		(21)			(21)		1,772	1,772			
100221135	SALISBURY	NC		07/21/2025		578		(18)			(18)		560	560			
100212194	SAWTOOTH CITY	ID		05/22/2025		1,588		(28)			(28)		1,560	1,560			
100099695	KATY	TX		04/06/2023		500		(32)			(32)		468	468			
100226690	TAMPA	FL		07/30/2025		634		(4)			(4)		630	630			
100220010	SILVER SPRING	MD		07/30/2025		450		(21)			(21)		429	429			
100087673	MADERO	MEX		10/03/2022		796							796	796			
100100314	SELDEN	NY		04/27/2023		1,129		75			75		1,204	1,204			
100180511	SARASOTA	FL		11/26/2024		642		9			9		651	651			
100212596	CINCINNATI	OH		05/29/2025		579		(5)			(5)		574	574			
100245679	SCHAUMBURG	IL		10/06/2025		1,533		(41)			(41)		1,492	1,492			
100214500	ORLANDO	FL		06/06/2025		604		5			5		609	609			
100186923	BETHLEHEM	PA		01/07/2025		685		13			13		698	698			
100079677	TOMBALL	TX		04/08/2022		2,352		47			47		2,399	2,399			
100199185	ORLANDO	FL		04/04/2025		553		(28)			(28)		525	525			
100149750	BRUNSWICK	GA		04/26/2024		456		(17)			(17)		439	439			
100114595	LUTZ	FL		06/29/2023		451		(3)			(3)		448	448			
100101102	DISTRICT HEIGHTS	MD		04/28/2023		767		27			27		794	794			
100057925	PATERSON	NJ		06/30/2021		1,284		(25)			(25)		1,259	1,259			
100060077	CHANDLER	AZ		06/25/2021		1,446		(25)			(25)		1,421	1,421			
100134750	GAINESVILLE	FL		10/30/2023		558		(1)			(1)		557	557			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200474	DICKINSON	TX		03/10/2025		451		(21)			(21)		430	430			
100070108	LANDING	NJ		09/01/2021		1,612		64			64		1,676	1,676			
100194065	PHOENIX	AZ		03/20/2025		515		(24)			(24)		491	491			
100203070	WICKENBURG	AZ		04/25/2025		553		(16)			(16)		537	537			
100016427	VENTURA	CA		04/05/2018		1,411		(17)			(17)		1,394	1,394			
100090792	FULSHEAR	TX		02/28/2023		952		(28)			(28)		924	924			
100132595	CAMDEN	AR		11/03/2023		5,949		(42)			(42)		5,907	5,907			
100103882	IRVINGTON	NJ		05/10/2023		561		(10)			(10)		551	551			
100254538	CLIFTON HEIGHTS	PA		11/07/2025		877		(26)			(26)		851	851			
100108034	KYLE	TX		05/25/2023		1,278		(13)	5		(18)		1,260	1,260			
100245197	OCALA	FL		10/06/2025		626		(29)			(29)		597	597			
100117398	FRESNO	CA		07/20/2023		949		173			173		1,122	1,122			
100195651	BUFORD	GA		02/24/2025		19,540		(898)			(898)		18,642	18,642			
100202109	SCHENECTADY	NY		03/18/2025		545		3			3		548	548			
100189822	WESTERVILLE	OH		01/21/2025		557		(9)			(9)		548	548			
100212280	SACRAMENTO	CA		05/28/2025		754		(18)			(18)		736	736			
100166095	TULARE	CA		09/09/2024		497		(4)			(4)		493	493			
100076122	CLEARWATER	FL		01/07/2022		1,181		(29)			(29)		1,152	1,152			
100236902	ORO VALLEY	AZ		09/12/2025		379		(17)			(17)		362	362			
100128349	DECATUR	GA		09/14/2023		650		6			6		656	656			
100230100	SOUTH BEND	IN		08/26/2025		536		(23)			(23)		513	513			
100199202	ORLANDO	FL		04/04/2025		547		(23)			(23)		524	524			
100220419	ATLANTA	GA		07/15/2025		515		(22)			(22)		493	493			
100236077	VENUS	TX		09/05/2025		226,521		(8,320)			(8,320)		218,201	218,201			
100245369	SPRINGFIELD	NJ		10/06/2025		21,859		(872)			(872)		20,987	20,987			
5.00007E+11	AMSTERDAM	NLD		12/30/2025		24							24		(24)		(24)
100140091	CAPE MAY	NJ		01/09/2024		875		(7)			(7)		868	868			
100063785	ATLANTA	GA		07/01/2021		450		4			4		454	454			
100169758	HOUSTON	TX		09/30/2024		672		(7)			(7)		665	665			
100247013	SURFSIDE BCH	SC		10/22/2025		1,150		(21)			(21)		1,129	1,129			
100178507	TORRINGTON	CT		11/21/2024		693		(32)			(32)		661	661			
100079804	TAMPA	FL		04/08/2022		825		(62)			(62)		763	763			
100169329	KISSIMMEE	FL		09/27/2024		575		(27)			(27)		548	548			
100200219	CEDAR PARK	TX		03/07/2025		903		(23)			(23)		880	880			
100157366	KINGSTON	GA		02/20/2025		523		(23)			(23)		500	500			
100214947	BRIDGEPORT	CT		06/11/2025		530		(25)			(25)		505	505			
100120315	MORROW	GA		08/18/2023		497		(1)			(1)		496	496			
100100673	LANHAM	MD		04/28/2023		1,590		38			38		1,628	1,628			
100207409	MIAMI	FL		04/29/2025		593		(15)			(15)		578	578			
100205955	LAS VEGAS	NV		04/15/2025		602		(18)			(18)		584	584			
100209612	LONG POND	PA		05/02/2025		541		(12)			(12)		529	529			
100165311	NEW HAVEN	CT		08/29/2024		514		(13)			(13)		501	501			
100136645	STOCKTON	CA		11/22/2023		446		(2)			(2)		444	444			
100238833	ARDEN	NC		09/23/2025		452		27	1		26		478	478			
100115036	FLORIDA CITY	FL		07/14/2023		408		(1)			(1)		407	407			
100175272	OCALA	FL		11/05/2024		753		6			6		759	759			
100253350	HOUSTON	TX		10/30/2025		560		(16)			(16)		544	544			
100207146	ANTELOPE	CA		04/28/2025		594		(4)			(4)		590	590			
100175628	RED BLUFF	CA		11/12/2024		616		(13)			(13)		603	603			
100128167	MYRTLE BEACH	SC		09/18/2023		907		37			37		944	944			
100283101	PORTER	TX		03/09/2026		336		(23)			(23)		313	313			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074445	CRETE	IL		12/02/2021		756		(22)			(22)		734	734			
100109312	ROCKVALE	TN		06/12/2023		711		(14)			(14)		697	697			
100253326	GRAND PRAIRIE	TX		10/30/2025		651		(19)			(19)		632	632			
100245433	SANTA ROSA BEACH	FL		10/06/2025		592		(27)			(27)		565	565			
100118199	INDIANAPOLIS	IN		07/21/2023		754		(23)			(23)		731	731			
100246757	CORAL SPRINGS	FL		10/15/2025		596		(25)			(25)		571	571			
100257581	SAN CLEMENTE	CA		11/26/2025		1,229		(47)			(47)		1,182	1,182			
100214704	ORMOND BEACH	FL		06/11/2025		1,875		(69)			(69)		1,806	1,806			
100219327	POWHATAN	VA		06/30/2025		534		(17)			(17)		517	517			
100219359	POWHATAN	VA		06/30/2025		534		(17)			(17)		517	517			
100268481	ATWATER	CA		12/29/2025		1,415		(16)			(16)		1,399	1,399			
100176671	DALLAS	GA		11/15/2024		924		(43)			(43)		881	881			
100162937	WASCO	CA		08/12/2024		740		(11)			(11)		729	729			
100220432	TWAIN HARTE	CA		07/15/2025		478		(21)			(21)		457	457			
100193111	CHINA SPRING	TX		02/10/2025		1,273		104			104		1,377	1,377			
100063191	SAVANNAH	GA		07/01/2021		567		(5)			(5)		562	562			
100206806	FLORENCE	AZ		04/23/2025		570		(3)			(3)		567	567			
100265415	CHICAGO	IL		12/19/2025		4,100		(100)			(100)		4,000	4,000			
100199338	PALMYRA	VA		03/05/2025		506		(19)			(19)		487	487			
100110629	BOGART	GA		06/30/2023		704		(1)			(1)		703	703			
100115052	CHARLESTON	SC		07/14/2023		690		(9)			(9)		681	681			
100206760	MESQUITE	NV		04/23/2025		1,564		(65)			(65)		1,499	1,499			
100173730	SALT LAKE CITY	UT		10/30/2024		650		(7)			(7)		643	643			
100200041	LAKE ST LOUIS	MO		03/06/2025		648		(5)			(5)		643	643			
100253460	FALLING WATERS	WV		10/30/2025		559		(24)			(24)		535	535			
100148401	KYLE	TX		04/12/2024		697		(5)			(5)		692	692			
100127964	HERMITAGE	TN		09/08/2023		4,550		134			134		4,684	4,684			
100120710	PRINCETON	TX		08/25/2023		609		(6)			(6)		603	603			
5.00006E+11	HOOFDDORP	NLD		04/30/2025		24							24		(24)		(24)
100067094	WEST BOYLSTON	MA		08/02/2021		1,310		24			24		1,334	1,334			
100216309	ARLINGTON	VA		06/20/2025		600		(20)			(20)		580	580			
100199004	ASHLAND CITY	TN		02/28/2025		582		(1)			(1)		581	581			
100202105	PHILADELPHIA	PA		03/18/2025		508		(10)			(10)		498	498			
100167841	EL PASO	TX		09/20/2024		648		14			14		662	662			
100068179	CORDOVA	TN		08/25/2021		1,346		(16)			(16)		1,330	1,330			
100170427	ST. PETERS	MO		10/09/2024		629		(11)			(11)		618	618			
100209212	DURHAM	NC		04/29/2025		2,268		(19)			(19)		2,249	2,249			
100163610	SPRING	TX		08/15/2024		756		(13)			(13)		743	743			
100134189	GOODYEAR	AZ		12/08/2023		536		7			7		543	543			
100144606	CONCORD	NC		03/13/2024		770		5			5		775	775			
100180441	MASON	OH		11/25/2024		662		(4)			(4)		658	658			
100057613	LANCASTER	CA		06/30/2021		1,323		(27)			(27)		1,296	1,296			
100189999	BATON ROUGE	LA		01/21/2025		713		31			31		744	744			
100186565	PORT CHARLOTTE	FL		12/30/2024		799		58			58		857	857			
100219176	HAMPTON	NH		06/27/2025		213		(4)			(4)		209	209			
100188813	LEBANON	TN		01/09/2025		715		29			29		744	744			
100065095	SACRAMENTO	CA		07/14/2021		1,372		(36)			(36)		1,336	1,336			
100179886	MCKINNEY	TX		11/25/2024		736		22			22		758	758			
100206018	HUBERT	NC		04/15/2025		795		(18)			(18)		777	777			
100214021	WOODBRIDGE	VA		05/29/2025		5,192		(172)			(172)		5,020	5,020			
100108289	LINDALE	TX		05/24/2023		647		(3)			(3)		644	644			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171877	ALVARADO	TX		10/17/2024		1,951		(67)			(67)		1,884	1,884			
100065022	NEW SMYRNA BEACH	FL		07/14/2021		1,337		(41)			(41)		1,296	1,296			
100218555	WILMINGTON	NC		06/27/2025		537		(20)			(20)		517	517			
100066905	BROOKSVILLE	FL		08/02/2021		1,872		3			3		1,875	1,875			
100081085	BELLINGHAM	WA		03/18/2022		2,310		58			58		2,368	2,368			
100195508	NEW BRAUNFELS	TX		02/24/2025		748		61			61		809	809			
100219792	HENRICO	VA		07/08/2025		617		(14)			(14)		603	603			
100216321	LA PORTE	TX		06/20/2025		583		9			9		592	592			
100155997	WINDER	GA		06/18/2024		553		(17)			(17)		536	536			
100204547	YORK	PA		04/04/2025		553		(13)			(13)		540	540			
100261378	CHICAGO	IL		12/08/2025		1,549		(35)			(35)		1,514	1,514			
100065014	IRVINE	CA		07/14/2021		1,305		(40)			(40)		1,265	1,265			
100073405	PRINCETON	MN		11/01/2021		463		(2)			(2)		461	461			
100245403	WINCHESTER	CT		10/06/2025		539		(25)			(25)		514	514			
100180141	GREENLAWN	NY		11/25/2024		778		(53)			(53)		725	725			
100158537	MERCED	CA		07/10/2024		553		(25)			(25)		528	528			
100202876	BETHLEHEM	GA		03/24/2025		1,196		70			70		1,266	1,266			
100221794	KINGMAN	AZ		07/25/2025		793		12			12		805	805			
100136522	DAYTONA BEACH SHORES	FL		11/20/2023		673		20			20		693	693			
100078480	ANNA	TX		02/02/2022		852		(79)			(79)		773	773			
100203602	WILMINGTON	DE		03/26/2025		651		(5)			(5)		646	646			
100175244	ANCHORAGE	AK		11/05/2024		636		(16)			(16)		620	620			
100215386	THE VILLAGES	FL		06/12/2025		607		(23)			(23)		584	584			
100177158	PORT ST LUCIE	FL		01/16/2025		872		(152)			(152)		720	720			
100254537	ODESSA	FL		11/07/2025		2,273		(49)			(49)		2,224	2,224			
100172240	MOUNT LAUREL	NJ		10/21/2024		629		(20)			(20)		609	609			
100199246	LOWELL	AR		04/09/2025		697		(16)			(16)		681	681			
100120114	DAPHNE	AL		08/11/2023		794		30			30		824	824			
100200308	CAPE CORAL	FL		03/07/2025		533		(23)			(23)		510	510			
100203491	BIRDSEYE	IN		03/26/2025		549		(15)			(15)		534	534			
100088263	SCHENECTADY	NY		10/17/2022		659		(26)			(26)		633	633			
100175254	WAUKEE	IA		11/05/2024		659		(12)			(12)		647	647			
100175279	CENTERTON	AR		11/05/2024		658		(11)			(11)		647	647			
100075245	SACRAMENTO	CA		12/01/2021		1,219		(11)			(11)		1,208	1,208			
100180360	LEANDER	TX		11/25/2024		4,171		50			50		4,221	4,221			
100221232	POOLER	GA		07/21/2025		694							694	694			
100157187	CLAYTON	NC		02/20/2025		560		(11)			(11)		549	549			
100158062	HAMDEN	CT		07/09/2024		630		(5)			(5)		625	625			
100220707	BANNING	CA		07/18/2025		686		(31)			(31)		655	655			
100182026	CHESAPEAKE	VA		12/12/2024		828		(2)			(2)		826	826			
100257795	DAWSONVILLE	GA		11/26/2025		2,510		(139)			(139)		2,371	2,371			
100116701	CLERMONT	FL		07/20/2023		883		215			215		1,098	1,098			
100162688	ANKENY	IA		08/12/2024		1,218		17			17		1,235	1,235			
100164199	TULARE	CA		08/21/2024		871		(39)			(39)		832	832			
100164639	LAS VEGAS	NV		08/21/2024		562		(5)			(5)		557	557			
100172225	KATY	TX		10/17/2024		643		(30)			(30)		613	613			
100116835	LAWRENCEVILLE	GA		07/20/2023		929		282			282		1,211	1,211			
100067932	VANCOUVER	WA		09/23/2021		2,312		(46)			(46)		2,266	2,266			
100155037	ROCK HILL	SC		07/19/2024		527		(28)			(28)		499	499			
100165542	MANOR	TX		08/29/2024		614		(13)			(13)		601	601			
100171873	NUTLEY	NJ		10/17/2024		681		(16)			(16)		665	665			

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100200569	TULSA	OK		03/11/2025		539		(14)			(14)		525	525			
100065741	DENVER	CO		07/28/2021		1,526		(19)			(19)		1,507	1,507			
100153296	GULFPORT	FL		05/30/2024		557		(5)			(5)		552	552			
100200630	SAN ANTONIO	TX		03/11/2025		559		(12)			(12)		547	547			
100142533	LELAND	NC		02/08/2024		575		(7)			(7)		568	568			
100126413	COLUMBUS	OH		08/30/2023		598		(6)			(6)		592	592			
100208865	VALRICO	FL		04/29/2025		228,963		(11,312)			(11,312)		217,651	217,651			
100204480	OCALA	FL		04/04/2025		4,102		(77)			(77)		4,025	4,025			
100127645	SAINT PAUL	MN		09/08/2023		464		(16)			(16)		448	448			
100216218	VENICE	FL		06/20/2025		355		(17)			(17)		338	338			
100135451	CONOVER	NC		11/13/2023		1,081		82			82		1,163	1,163			
100253111	PLAINFIELD	IL		10/30/2025		624		(18)			(18)		606	606			
100167800	READING	PA		09/19/2024		495		(34)			(34)		461	461			
100200312	JOHNSTON	RI		03/07/2025		678		(8)			(8)		670	670			
100150717	LOCKHART	TX		05/06/2024		629		(11)			(11)		618	618			
100197599	FAIRFIELD	CA		02/26/2025		592		(18)			(18)		574	574			
100268238	FUQUAY VARINA	NC		12/29/2025		2,789		(35)			(35)		2,754	2,754			
100160889	BIG BEAR LAKE	CA		07/24/2024		1,516		(35)			(35)		1,481	1,481			
100143493	LEESBURG	FL		02/21/2024		559		(8)			(8)		551	551			
100162281	TROY	TX		09/06/2024		498		(44)			(44)		454	454			
100188782	NEW BRAUNFELS	TX		01/09/2025		768		45			45		813	813			
100081094	OAKLAND	MD		03/18/2022		1,331		29			29		1,360	1,360			
100272640	PHOENIX	AZ		01/09/2026		400		(19)			(19)		381	381			
100075798	CONVERSE	TX		12/01/2021		1,283		(18)			(18)		1,265	1,265			
100200717	MOUNT AIRY	NC		03/11/2025		594		(6)			(6)		588	588			
100167919	LAWTON	OK		09/20/2024		629		2			2		631	631			
100202535	LADSON	SC		03/21/2025		562		(10)			(10)		552	552			
100119060	LOUISVILLE	KY		07/27/2023		396		(13)			(13)		383	383			
100216212	HOUSTON	TX		06/20/2025		671		(14)			(14)		657	657			
100194386	REDMOND	OR		02/14/2025		509		(18)			(18)		491	491			
100019957	NASHVILLE	TN		07/30/2018		1,309		(31)			(31)		1,278	1,278			
100076261	EAGLE MOUNTAIN	UT		01/07/2022		1,292		(31)			(31)		1,261	1,261			
100181984	PHILADELPHIA	PA		12/12/2024		643		3			3		646	646			
100216385	WINNEMUCCA	NV		06/20/2025		589		(21)			(21)		568	568			
100234891	RICHMOND HILL	GA		08/28/2025		585		(16)			(16)		569	569			
100132508	PASCO	WA		11/03/2023		511		(9)			(9)		502	502			
100099874	WILMINGTON	NC		03/28/2023		203		(11)			(11)		192	192			
100205849	MCKINNEY	TX		04/14/2025		600		(16)			(16)		584	584			
100101742	BRIDGETON	NJ		03/31/2023		509		(16)			(16)		493	493			
100202526	JACKSONVILLE	FL		03/21/2025		931		(4)			(4)		927	927			
100137941	RALEIGH	NC		12/13/2023		417		3			3		420	420			
100228838	CAPE CORAL	FL		08/12/2025		810		(28)			(28)		782	782			
100065435	FRANKLIN CENTER	PA		07/28/2021		1,353		(19)			(19)		1,334	1,334			
100067844	SAFETY HARBOR	FL		09/23/2021		1,319		(33)			(33)		1,286	1,286			
100218460	DESERT HOT SPRINGS	CA		06/27/2025		601		(13)			(13)		588	588			
100060295	MIDLOTHIAN	TX		06/25/2021		1,331		(31)			(31)		1,300	1,300			
100200503	LAKELAND	FL		03/11/2025		876		8			8		884	884			
100202506	LEWISVILLE	TX		03/21/2025		568		(12)			(12)		556	556			
100163073	COLUMBIA	TN		08/13/2024		2,433		128			128		2,561	2,561			
100229502	SARATOGA SPRINGS	UT		08/15/2025		686		4			4		690	690			
100218689	FAIRFAX	VA		06/27/2025		83,359		703			703		84,062	84,062			

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100194366	GREENTOWN	PA		02/14/2025		528		(14)			(14)		514	514			
100186577	ATHENS	AL		12/30/2024		794		66			66		860	860			
100194294	WAUWATOSA	WI		02/14/2025		484		(17)			(17)		467	467			
100159551	VIRGINIA BEACH	VA		07/15/2024		565		(8)			(8)		557	557			
100076265	PATERSON	NJ		01/07/2022		1,140		(40)			(40)		1,100	1,100			
100135768	PHOENIX	AZ		11/10/2023		544		(1)			(1)		543	543			
100081393	BROOKLYN CENTER	MN		03/18/2022		1,180		24			24		1,204	1,204			
100160091	JUSTIN	TX		07/17/2024		628		(10)			(10)		618	618			
100180369	PALM BEACH GARDENS	FL		11/25/2024		706		1			1		707	707			
100158014	KALAMAZOO	MI		07/09/2024		580		(11)			(11)		569	569			
100248097	CORONA	CA		10/29/2025		1,042		(44)			(44)		998	998			
100271833	SPANISH FORK	UT		12/30/2025		667		(11)			(11)		656	656			
100038117	MAMMOTH LAKES	CA		11/15/2019		1,276		(30)			(30)		1,246	1,246			
100116286	LARGO	FL		07/20/2023		1,029		124			124		1,153	1,153			
100180238	MEADOWLAKES	TX		11/25/2024		753		(18)			(18)		735	735			
100185091	CORCORAN	CA		12/20/2024		597		(6)			(6)		591	591			
100076006	STAFFORD	VA		01/07/2022		1,168		(34)			(34)		1,134	1,134			
100158776	ALEXANDRIA	VA		07/10/2024		627		2			2		629	629			
100283231	MYRTLE BEACH	SC		03/09/2026		558		(16)			(16)		542	542			
100118751	BLUE SPRINGS	MO		07/25/2023		639		(11)			(11)		628	628			
100179859	SAN ANGELO	TX		11/22/2024		590		(23)			(23)		567	567			
100226764	KATHLEEN	GA		07/30/2025		1,125		10			10		1,135	1,135			
100065399	LAKEWOOD	NJ		07/28/2021		903		(17)	3		(20)		883	883			
100156616	HARRISBURG	PA		06/24/2024		639		(1)			(1)		638	638			
100141979	GRANITE BAY	CA		02/29/2024		7,036		(25)			(25)		7,011	7,011			
100271929	GUYTON	GA		01/06/2026		1,660		(56)			(56)		1,604	1,604			
100065661	ALBUQUERQUE	NM		07/28/2021		1,491		(47)			(47)		1,444	1,444			
100175173	OCALA	FL		11/05/2024		697		(2)			(2)		695	695			
100102450	ALBRIGHTSVILLE	PA		06/07/2023		648		(20)			(20)		628	628			
100108085	PALM DESERT	CA		05/24/2023		760		(21)			(21)		739	739			
100091035	VISALIA	CA		01/31/2023		(1,692)		(12)			(12)		(1,704)	(1,704)			
100158035	KYLE	TX		07/09/2024		574		(10)			(10)		564	564			
100207441	MEMPHIS	TN		04/29/2025		551		(16)			(16)		535	535			
100209560	HAMBURG	NY		05/02/2025		555		(20)			(20)		535	535			
100163433	ARLINGTON	TX		09/27/2024		554		(43)			(43)		511	511			
100256998	ABBEVILLE	LA		11/26/2025		559		(24)			(24)		535	535			
100177980	GREENVILLE	SC		11/19/2024		1,530		(69)			(69)		1,461	1,461			
100151982	ALEXANDRIA	VA		06/14/2024		572		(50)			(50)		522	522			
100229519	KELSEYVILLE	CA		08/15/2025		686		(24)			(24)		662	662			
100199405	HAZLETON	PA		03/05/2025		604		(4)			(4)		600	600			
100221152	BELLE CHASSE	LA		07/21/2025		29,259		(630)			(630)		28,629	28,629			
100191677	BERRIEN SPRINGS	MI		02/20/2025		480		(22)			(22)		458	458			
100100730	AUSTIN	TX		04/28/2023		4,513		208			208		4,721	4,721			
100076163	RALEIGH	NC		01/07/2022		1,299		(16)			(16)		1,283	1,283			
100116945	WILMINGTON	DE		07/20/2023		1,120		201			201		1,321	1,321			
100064242	GROVELAND	FL		07/01/2021		2,019		50			50		2,069	2,069			
100018208	KAPOLEI	HI		06/08/2018		1,339		9			9		1,348	1,348			
100116658	KISSIMMEE	FL		07/20/2023		1,191		(34)			(34)		1,157	1,157			
100154934	TULARE	CA		07/19/2024		556		(22)			(22)		534	534			
100194529	PRINCETON	TX		02/14/2025		601		(14)			(14)		587	587			
100254955	HAGERSTOWN	IN		11/17/2025		502		(22)			(22)		480	480			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152288	OKLAHOMA CITY	OK		05/17/2024		735		43			43		778	778			
100227064	LIBERTY HILL	TX		07/30/2025		907		1			1		908	908			
100103215	NEW LONDON	CT		04/21/2023		442		(11)			(11)		431	431			
100158077	BUSHKILL	PA		07/09/2024		642		(16)			(16)		626	626			
100254345	POLAND	OH		11/07/2025		461		(7)			(7)		454	454			
100176842	MONTICELLO	NY		11/15/2024		1,532		(71)			(71)		1,461	1,461			
100253578	N MYRTLE BEACH	SC		10/30/2025		16,226		(667)			(667)		15,559	15,559			
100160591	SUSSEX	NJ		07/19/2024		552		(18)			(18)		534	534			
100199257	SOUTH AMBOY	NJ		03/05/2025		625		7			7		632	632			
100117035	VANCOUVER	WA		07/20/2023		822		128			128		950	950			
100185740	GROSSE ILE	MI		12/23/2024		605		(10)			(10)		595	595			
100088983	DORAL	FL		11/15/2022		611		(10)			(10)		601	601			
100165531	DEL VALLE	TX		08/29/2024		1,658		(6)			(6)		1,652	1,652			
100110279	RENTON	WA		06/30/2023		771		9			9		780	780			
100180374	BUTTE	MT		11/25/2024		665		(6)			(6)		659	659			
100273175	RALEIGH	NC		01/15/2026		567		(23)			(23)		544	544			
100024042	CHICO	CA		09/10/2018		1,257		(26)			(26)		1,231	1,231			
100139296	EGG HARBOR TOWNSHIP	NJ		12/28/2023		438		(6)			(6)		432	432			
100149883	RALEIGH	NC		04/29/2024		471		(25)			(25)		446	446			
100164236	FORT WORTH	TX		08/21/2024		1,797		(18)			(18)		1,779	1,779			
100221241	STOCKTON	CA		07/21/2025		641		1			1		642	642			
100147611	RUNNINGS SPRINGS	CA		04/04/2024		1,850		(19)			(19)		1,831	1,831			
100081220	CANTON	NC		03/18/2022		1,257		30			30		1,287	1,287			
100172688	GRAND PRAIRIE	TX		11/21/2024		623		(15)			(15)		608	608			
100180752	LEHIGH ACRES	FL		11/26/2024		637		(29)			(29)		608	608			
100158095	BATON ROUGE	LA		07/09/2024		628		(5)			(5)		623	623			
100284560	WEST HAZLETON	PA		03/26/2026		1,642		(52)			(52)		1,590	1,590			
100167002	POOLER	GA		09/13/2024		643		(9)			(9)		634	634			
100272445	BENTONVILLE	AR		01/08/2026		619		(15)			(15)		604	604			
100164118	HUMBLE	TX		08/21/2024		626		3			3		629	629			
100194716	MIDLOTHIAN	VA		02/21/2025		659		11			11		670	670			
100119926	MIDDLE RIVER	MD		08/10/2023		526		(5)			(5)		521	521			
100167899	COLUMBUS	OH		09/20/2024		557		(9)			(9)		548	548			
100165894	ARLINGTON	TX		08/30/2024		613		(7)			(7)		606	606			
100201656	LEESVILLE	SC		03/13/2025		519		(15)			(15)		504	504			
100203489	GREELEY	CO		03/26/2025		604		(13)			(13)		591	591			
100245404	HOUSTON	TX		10/06/2025		534		(20)			(20)		514	514			
100229537	WAKE FOREST	NC		08/15/2025		524		(9)			(9)		515	515			
100068364	KISSIMMEE	FL		08/25/2021		815		(41)	2		(43)		772	772			
100057751	HERNANDO BEACH	FL		06/30/2021		1,347		(27)			(27)		1,320	1,320			
100201430	RICHMOND	CA		03/12/2025		3,731		(37)			(37)		3,694	3,694			
100257193	CLERMONT	FL		11/26/2025		556		(18)			(18)		538	538			
100057626	PINETOP	AZ		06/30/2021		1,226		(42)			(42)		1,184	1,184			
100276652	BOLIVAR	MO		01/29/2026		807		(25)			(25)		782	782			
100079045	LAS VEGAS	NV		02/24/2022		1,077		(27)			(27)		1,050	1,050			
100182580	LAS VEGAS	NV		12/12/2024		1,597		(5)			(5)		1,592	1,592			
100162316	MESQUITE	TX		08/05/2024		567		(7)			(7)		560	560			
100173416	PHOENIX	AZ		10/29/2024		572		(11)			(11)		561	561			
100165935	PORT SAINT LUCIE	FL		09/06/2024		569		(8)			(8)		561	561			
100235428	GARLAND	TX		08/29/2025		612		(1)			(1)		611	611			
100163151	NORTH CHESTERFIELD	VA		08/13/2024		522		(13)			(13)		509	509			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133080	PORTOLA	CA		11/29/2023		697		(16)			(16)		681	681			
100282264	LONGS	SC		02/27/2026		35,928		(542)			(542)		35,386	35,386			
100176841	ASHLAND	NH		11/15/2024		889		11			11		900	900			
100284681	LOS ANGELES	CA		03/27/2026		227		(11)			(11)		216	216			
100200250	LAKE WORTH	FL		03/07/2025		884		9			9		893	893			
100140104	WINTER HAVEN	FL		01/09/2024		4,987		83			83		5,070	5,070			
100150736	NEW LONDON	CT		05/06/2024		629		(3)			(3)		626	626			
100210573	KISSIMMEE	FL		05/15/2025		1,900		(22)			(22)		1,878	1,878			
100164611	GLEN BURNIE	MD		08/21/2024		562		(18)			(18)		544	544			
100165510	POOLER	GA		08/29/2024		631		(8)			(8)		623	623			
100155627	WASHINGTON	DC		06/18/2024		1,223		(23)			(23)		1,200	1,200			
100185979	HOFFMAN ESTATES	IL		12/26/2024		894		(7)			(7)		887	887			
100200625	SEABROOK	NH		03/11/2025		609		(10)			(10)		599	599			
100175219	NEW ORLEANS	LA		11/05/2024		721		(11)			(11)		710	710			
100138854	DAVENPORT	FL		12/21/2023		541		(13)			(13)		528	528			
100181899	CEDARVILLE	OH		12/12/2024		657		3			3		660	660			
100171870	NORTH ATTLEBORO	MA		10/17/2024		681		(18)			(18)		663	663			
100154532	LAWTON	OK		06/14/2024		623		19			19		642	642			
100083519	FORNEY	TX		06/06/2022		5,763		(337)			(337)		5,426	5,426			
100255390	LITTLE RIVER	SC		11/24/2025		604		(15)			(15)		589	589			
100204645	VAIL	AZ		04/04/2025		608		(17)			(17)		591	591			
100170194	ALPHARETTA	GA		10/08/2024		770		(24)			(24)		746	746			
100088104	LOWELL	MA		10/25/2022		684		4			4		688	688			
100186307	LEHIGH ACRES	FL		12/30/2024		644		7			7		651	651			
100197220	SAN DIEGO	CA		02/25/2025		1,285		(44)			(44)		1,241	1,241			
100135484	HENDERSON	NV		11/13/2023		2,336		163			163		2,499	2,499			
100068094	RANCHO CORDOVA	CA		08/25/2021		2,691		(43)			(43)		2,648	2,648			
100102149	SAN ANTONIO	TX		04/14/2023		664		16			16		680	680			
100246499	FORT VALLEY	GA		10/10/2025		498		(22)			(22)		476	476			
100253103	NEW PORT RICHEY	FL		10/30/2025		621		(17)			(17)		604	604			
100079676	PARK CITY	UT		04/08/2022		4,393		17			17		4,410	4,410			
100149059	ORANGE PARK	FL		04/19/2024		757		(7)			(7)		750	750			
100167927	NEW ORLEANS	LA		09/20/2024		573		14			14		587	587			
100062326	NORTH LAS VEGAS	NV		07/01/2021		983		(9)			(9)		974	974			
100248297	BUENA PARK	CA		10/29/2025		2,538		(122)			(122)		2,416	2,416			
100272319	BALTIMORE	MD		01/08/2026		518		(17)			(17)		501	501			
100169152	FAYETTEVILLE	AR		09/27/2024		612		(21)			(21)		591	591			
100218917	GREENEVILLE	TN		06/27/2025		1,368		43			43		1,411	1,411			
100119879	AVENTURA	FL		08/10/2023		595		(13)			(13)		582	582			
100121013	WINSTON SALEM	NC		08/30/2023		2,266		(29)			(29)		2,237	2,237			
100087142	ALEXANDRIA	LA		10/25/2022		914		88			88		1,002	1,002			
100165908	JACKSONVILLE	FL		08/30/2024		573		(9)			(9)		564	564			
100136818	SOLDOTNA	AK		11/27/2023		523		(9)			(9)		514	514			
100136819	SOLDOTNA	AK		11/27/2023		522		(8)			(8)		514	514			
100201514	HOUSTON	TX		03/13/2025		913		(22)			(22)		891	891			
100161842	MORGANTOWN	WV		07/31/2024		511		(10)			(10)		501	501			
100100362	CHICAGO	IL		04/27/2023		809		20			20		829	829			
100174283	SAN ANTONIO	TX		10/31/2024		598		(26)			(26)		572	572			
100181925	LAWTON	OK		12/12/2024		736		35			35		771	771			
100247129	VIRGINIA BEACH	VA		10/23/2025		1,832		(46)			(46)		1,786	1,786			
100243715	KISSIMMEE	FL		09/29/2025		578		(14)			(14)		564	564			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243805	KISSIMEE	FL		09/29/2025		578		(14)			(14)		564	564			
100202531	PHILADELPHIA	PA		03/21/2025		1,957							1,957	1,957			
100116838	KATY	TX		07/20/2023		894		286			286		1,180	1,180			
100143749	PHOENIX	AZ		04/05/2024		547		(14)			(14)		533	533			
100169159	BUDA	TX		09/27/2024		674		(11)			(11)		663	663			
100109233	PHOENIX	AZ		07/21/2023		523		(30)			(30)		493	493			
100163378	PHOENIX	AZ		09/27/2024		823		(71)			(71)		752	752			
100140052	HENRICO	VA		01/09/2024		1,608		(43)			(43)		1,565	1,565			
100117540	PALMDALE	CA		07/20/2023		644		16			16		660	660			
100170911	HESPERIA	CA		10/11/2024		625		(10)			(10)		615	615			
100101744	PHILADELPHIA	PA		03/31/2023		712		(22)			(22)		690	690			
100206847	MURFREESBORO	TN		04/24/2025		1,349		(55)			(55)		1,294	1,294			
100100625	WAYNESVILLE	NC		04/27/2023		649		(33)			(33)		616	616			
100148212	PHOENIX	AZ		04/12/2024		647		18			18		665	665			
100272367	PHOENIX	AZ		01/08/2026		618		(12)			(12)		606	606			
100081378	ZEBULON	NC		03/18/2022		1,276		38			38		1,314	1,314			
100071677	YORKTOWN	VA		10/14/2021		2,446		(63)			(63)		2,383	2,383			
100179695	MCKINNEY	TX		11/21/2024		727		22			22		749	749			
100162859	DORR	MI		08/12/2024		1,948		(50)			(50)		1,898	1,898			
100081173	FALLS CHURCH	VA		03/18/2022		1,261		31			31		1,292	1,292			
100166423	ANCHORAGE	AK		10/31/2024		262		(12)			(12)		250	250			
100158058	RALEIGH	NC		07/09/2024		640		(5)			(5)		635	635			
100194828	OCALA	FL		02/21/2025		678		14			14		692	692			
100108069	MANOR	TX		05/24/2023		548		(48)			(48)		500	500			
100210125	LAWRENCEVILLE	GA		05/07/2025		27,975		461			461		28,436	28,436			
100245200	WEST LAFAYETTE	IN		10/06/2025		551		(25)			(25)		526	526			
100284931	BELLINGHAM	WA		03/27/2026		1,210		(45)			(45)		1,165	1,165			
100238950	MODESTO	CA		09/23/2025		67,624		(1,490)			(1,490)		66,134	66,134			
100133342	LIVE OAK	TX		11/29/2023		686		(5)			(5)		681	681			
100171819	FORT WORTH	TX		10/17/2024		651		(18)			(18)		633	633			
100152682	NORFOLK	VA		05/17/2024		629		(5)			(5)		624	624			
100253930	SAVANNAH	GA		10/30/2025		398		(10)			(10)		388	388			
100239013	EAST BRUNSWICK	NJ		09/29/2025		2,033		(94)			(94)		1,939	1,939			
100216056	NORTH LAUDERDALE	FL		06/17/2025		471		(13)			(13)		458	458			
100170365	SAINT MICHAEL	MN		10/08/2024		3,598		(72)			(72)		3,526	3,526			
100151487	SPRING	TX		05/10/2024		421		4			4		425	425			
100253612	OAK PARK	MI		10/30/2025		565		(24)			(24)		541	541			
100154559	OCALA	FL		06/14/2024		550		(4)			(4)		546	546			
100060215	KILL DEVIL HILLS	NC		06/25/2021		1,351		(27)			(27)		1,324	1,324			
100219835	VANCOUVER	WA		07/08/2025		577		(13)			(13)		564	564			
100282331	FALLING WATERS	WV		02/27/2026		819		(26)			(26)		793	793			
100180193	LORDS VALLEY	PA		11/25/2024		2,874		(83)			(83)		2,791	2,791			
100147552	ORANGE PARK	FL		04/03/2024		500		(15)			(15)		485	485			
100276927	ANGIER	NC		01/30/2026		562		(21)			(21)		541	541			
100203551	EL PASO	TX		03/26/2025		764		5			5		769	769			
100254290	LAKE HAVASU CITY	AZ		11/06/2025		578		(23)			(23)		555	555			
100014796	SAN DIEGO	CA		11/06/2017		1,555		(14)			(14)		1,541	1,541			
100182088	FOLEY	AL		12/12/2024		734		32			32		766	766			
100197647	NORTH PORT	FL		02/26/2025		589		(5)			(5)		584	584			
100253755	QUEEN CREEK	AZ		10/30/2025		587		(20)			(20)		567	567			
100282334	PUEBLO	CO		02/27/2026		550		(10)			(10)		540	540			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139135	UPPER MARLBORO	MD		12/28/2023		443		(2)			(2)		441	441			
100071548	GREENSBORO	NC		10/14/2021		1,278		(36)			(36)		1,242	1,242			
100160446	RIALTO	CA		07/19/2024		401		(15)			(15)		386	386			
100162009	WILMINGTON	NC		07/31/2024		518		(25)			(25)		493	493			
100149215	MISSOURI CITY	TX		04/22/2024		4							4	4			
100156193	LAREDO	TX		06/20/2024		577		(19)			(19)		558	558			
100169737	SPARTA	TN		09/30/2024		593		(20)			(20)		573	573			
100282325	FALLING WATERS	WV		02/27/2026		822		(26)			(26)		796	796			
100189166	TOWSON	MD		01/13/2025		557		4			4		561	561			
100253377	MONROE	NC		10/30/2025		543		(25)			(25)		518	518			
100221935	SAN GABRIEL	CA		07/30/2025		1,632		(78)			(78)		1,554	1,554			
100255512	ANNA	TX		11/24/2025		1,010		(28)			(28)		982	982			
100142162	HUMBLE	TX		02/29/2024		12,576		(250)			(250)		12,326	12,326			
100065745	BELGRADE	MT		07/28/2021		1,273		(32)			(32)		1,241	1,241			
100180209	CYPRESS	TX		11/25/2024		706		2			2		708	708			
100079933	HOUSTON	TX		04/25/2022		1,535		(4)			(4)		1,531	1,531			
100182124	JACKSONVILLE	FL		12/12/2024		700		8			8		708	708			
100253496	WHITELAND	IN		10/30/2025		551		(20)			(20)		531	531			
100143727	CORONA	CA		02/26/2024		492		(23)			(23)		469	469			
100165445	OKLAHOMA CITY	OK		08/29/2024		610		(12)			(12)		598	598			
100216208	HOCKLEY	TX		06/20/2025		1,966		(90)			(90)		1,876	1,876			
100087160	DULUTH	GA		10/25/2022		909		72			72		981	981			
100165476	ADDIS	LA		08/29/2024		602		(4)			(4)		598	598			
100219839	PLAINFIELD	IL		07/08/2025		576		(18)			(18)		558	558			
100071511	KALISPELL	MT		10/19/2021		1,152		(18)			(18)		1,134	1,134			
100133453	OCALA	FL		10/19/2023		555		(11)			(11)		544	544			
100130341	OCALA	FL		09/28/2023		552		(8)			(8)		544	544			
100261508	PASADENA	TX		12/12/2025		516		(24)			(24)		492	492			
100182325	HAVRE DE GRACE	MD		12/12/2024		721		23			23		744	744			
100135468	KAUFMAN	TX		11/13/2023		1,671		49			49		1,720	1,720			
100153188	HAMMOND	LA		05/30/2024		572		(2)			(2)		570	570			
100136225	EDEN PRAIRIE	MN		11/20/2023		388		9	1		8		396	396			
100192524	ODESSA	TX		02/10/2025		10,474		(340)			(340)		10,134	10,134			
100076200	PERRIS	CA		01/07/2022		1,309		(6)			(6)		1,303	1,303			
100206282	MYRTLE BEACH	SC		04/17/2025		728		(14)			(14)		714	714			
100255630	WAUKEGAN	IL		11/24/2025		580		(17)			(17)		563	563			
100126384	CAPE MAY COURT HOUSE	NJ		08/30/2023		245		(11)			(11)		234	234			
100142583	ELIZABETH	NJ		02/08/2024		956		(6)			(6)		950	950			
100219833	BENTONVILLE	AR		07/08/2025		561		(3)			(3)		558	558			
100253784	CAPE CORAL	FL		10/30/2025		517		(20)			(20)		497	497			
100140253	SALEM	OR		01/18/2024		1,905		(46)			(46)		1,859	1,859			
100060179	CHICAGO	IL		06/25/2021		1,218		(38)			(38)		1,180	1,180			
100119809	PORTSMOUTH	VA		08/08/2023		580		(16)			(16)		564	564			
100168316	TEMPE	AZ		09/20/2024		346		(11)			(11)		335	335			
100168276	SAN DIEGO	CA		09/20/2024		775		(24)			(24)		751	751			
100153924	NORTH PORT	FL		06/05/2024		373							373	373			
100172355	LITTLE ROCK	AR		10/23/2024		544		(14)			(14)		530	530			
100078796	HENDERSONVLLE	NC		02/24/2022		1,167		(21)			(21)		1,146	1,146			
100128327	REISTERSTOWN	MD		09/14/2023		495		(22)			(22)		473	473			
100243502	CONCORD	MI		09/26/2025		544		(26)			(26)		518	518			
100103719	HUMBLE	TX		05/08/2023		431		(24)			(24)		407	407			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272054	ALBRIGHTSVLLE	PA		01/08/2026		556		(20)			(20)		536	536			
100149132	PLEASANTON	TX		04/22/2024		279		6			6		285	285			
100151948	LAKE ODESSA	MI		06/14/2024		899		(10)			(10)		889	889			
100071660	REXBURG	ID		10/14/2021		1,219		(30)			(30)		1,189	1,189			
100210482	SANTA CLARITA	CA		05/12/2025		553		(21)			(21)		532	532			
100210241	JACKSONVILLE	FL		05/09/2025		550		(16)			(16)		534	534			
100238566	SAINT LOUIS	MO		09/19/2025		551		(17)			(17)		534	534			
100157332	OCALA	FL		02/20/2025		569		(11)			(11)		558	558			
100176856	NEW BERN	NC		11/15/2024		455		(21)			(21)		434	434			
100253836	WILLIS	TX		10/30/2025		3,110		(15)			(15)		3,095	3,095			
100174850	COLUMBUS	OH		10/31/2024		611		(13)			(13)		598	598			
100165386	LOWA CITY	IA		08/29/2024		994		(20)			(20)		974	974			
100158125	CANYON	TX		07/09/2024		888		(13)			(13)		875	875			
100267175	FORT WORTH	TX		12/23/2025		578		(15)			(15)		563	563			
100129936	KANSAS CITY	MO		09/27/2023		557		(13)			(13)		544	544			
100228465	LAS CRUCES	NM		08/11/2025		546		1			1		547	547			
100234967	WYLIE	TX		08/28/2025		562		(15)			(15)		547	547			
100238556	SAINT LOUIS	MO		09/19/2025		551		(17)			(17)		534	534			
100228866	FRANCESTOWN	NH		08/12/2025		502		(14)			(14)		488	488			
100157172	DALLAS	TX		02/20/2025		450		(20)			(20)		430	430			
100191738	HOUSTON	TX		02/20/2025		541		(14)			(14)		527	527			
100150693	HOMESTEAD	FL		05/06/2024		562		(6)			(6)		556	556			
100068447	COLLEGE PARK	MD		08/25/2021		2,327		(78)			(78)		2,249	2,249			
100161384	CONROE	TX		07/25/2024		525		(16)			(16)		509	509			
100220238	HOUSTON	TX		07/11/2025		750		(1)			(1)		749	749			
100253870	LAKE ARIEL	PA		10/30/2025		600		(9)			(9)		591	591			
100234959	DELRAN	NJ		08/28/2025		2,520		(61)			(61)		2,459	2,459			
100163180	SAN MARCOS	TX		08/13/2024		687		13			13		700	700			
100245510	KINGSVILLE	TX		10/06/2025		579		(18)			(18)		561	561			
100086185	DEER PARK	TX		10/07/2022		646		(26)			(26)		620	620			
100066470	KINNELON	NJ		08/02/2021		1,897		5			5		1,902	1,902			
100200526	BRKN ARW	OK		03/11/2025		540		(9)			(9)		531	531			
100200552	BROOKSHIRE	TX		03/11/2025		602		(1)			(1)		601	601			
100247073	CAMERON	NC		10/22/2025		569		(15)			(15)		554	554			
100261249	MYRTLE BEACH	SC		12/05/2025		765		32			32		797	797			
100219243	AITKIN	MN		06/30/2025		2,570		(7)			(7)		2,563	2,563			
100216281	ZEPHYRHILLS	FL		06/20/2025		2,211		(72)			(72)		2,139	2,139			
100219202	FORT MOHAVE	AZ		06/27/2025		564		(15)			(15)		549	549			
100194710	COLUMBIA	SC		02/21/2025		626		8			8		634	634			
100227989	KISSIMMEE	FL		08/04/2025		446		(21)			(21)		425	425			
100126345	BRIDGETON	NJ		08/30/2023		465		(19)			(19)		446	446			
100143647	STUART	FL		02/22/2024		546		(23)			(23)		523	523			
100153829	MISSION	TX		07/10/2024		289		(19)			(19)		270	270			
100162270	OAK LAWN	IL		09/06/2024		622		(28)			(28)		594	594			
100100828	HANFORD	CA		04/28/2023		1,134		79			79		1,213	1,213			
100076242	MCMINNVILLE	OR		01/07/2022		1,241		(29)			(29)		1,212	1,212			
100144328	RICHMOND	TX		03/07/2024		578		(22)			(22)		556	556			
100133900	PHILADELPHIA	PA		11/29/2023		27,159		604			604		27,763	27,763			
100189188	ABILENE	TX		01/13/2025		2,023		(65)			(65)		1,958	1,958			
100143346	CHICAGO	IL		02/16/2024		1,051		43			43		1,094	1,094			
100137564	HOUSTON	TX		12/08/2023		422		7			7		429	429			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5.00007E+11	COEVORDEN	NLD		10/31/2025		23							23		(23)		(23)
100180212	JARRELL	TX		11/25/2024		1,749		(19)			(19)		1,730	1,730			
100170137	HUNTSVILLE	AL		10/08/2024		2,452		(83)			(83)		2,369	2,369			
100202202	BOCA RATON	FL		04/17/2025		4,868		(224)			(224)		4,644	4,644			
100167625	MILWAUKEE	WI		09/19/2024		551		(14)			(14)		537	537			
100100697	ELKRIDGE	MD		04/28/2023		846		21			21		867	867			
100117690	ALLEN	TX		07/20/2023		870		20			20		890	890			
100158422	DECATUR	AL		07/10/2024		558		(2)			(2)		556	556			
100168653	PENSACOLA BEACH	FL		09/25/2024		3,396		(201)			(201)		3,195	3,195			
100179678	AUBREY	TX		11/21/2024		760		38			38		798	798			
100253506	REXBURG	ID		10/30/2025		636		(22)			(22)		614	614			
100238620	OAK RIDGE	TN		09/19/2025		572		(22)			(22)		550	550			
100238200	HAZLETON	PA		09/15/2025		757		(12)			(12)		745	745			
100253582	LEHIGH ACRES	FL		10/30/2025		736		(3)			(3)		733	733			
100117276	ROSENBERG	TX		07/20/2023		959		7			7		966	966			
100181881	TAMPA	FL		12/12/2024		713		22			22		735	735			
100203580	AURORA	IL		03/26/2025		592		(13)			(13)		579	579			
100267010	SAGINAW	MI		12/23/2025		568		(18)			(18)		550	550			
100157938	SAN MARCOS	TX		07/09/2024		1,048		17			17		1,065	1,065			
100220823	EL CENTRO	CA		07/18/2025		672		(8)			(8)		664	664			
100253721	PRINCETON	TX		10/30/2025		2,587		(68)			(68)		2,519	2,519			
100283678	KATY	TX		03/13/2026		4,626		(315)			(315)		4,311	4,311			
100283777	SAINT PETERSBURG	FL		03/13/2026		374		(10)			(10)		364	364			
100188660	BOWLING GREEN	KY		02/10/2025		539		(9)			(9)		530	530			
100194781	FORNEY	TX		02/21/2025		689		(2)			(2)		687	687			
100258790	SACRAMENTO	CA		12/05/2025		325		(7)			(7)		318	318			
100283273	NORTHPORT	AL		03/11/2026		1,580		(2)			(2)		1,578	1,578			
100060763	CENTREVILLE	VA		06/01/2021		4,901		20			20		4,921	4,921			
100226552	WALTON	KY		07/30/2025		537		(7)			(7)		530	530			
100019746	SAN DIEGO	CA		07/26/2018		1,346		(14)			(14)		1,332	1,332			
100237725	EAGAN	MN		09/12/2025		462		(24)			(24)		438	438			
100173300	SAINT AUGUSTINE	FL		10/30/2024		1,735		(22)			(22)		1,713	1,713			
100066682	KNOXVILLE	TN		08/02/2021		991		(15)			(15)		976	976			
100180399	BROKEN ARROW	OK		11/25/2024		647		9			9		656	656			
100181915	BROKEN ARROW	OK		12/12/2024		641		15			15		656	656			
100131737	ANTIOCH	TN		10/06/2023		666		19			19		685	685			
100173948	VINTON	VA		10/31/2024		908		(42)			(42)		866	866			
100079883	AVENTURA	FL		04/25/2022		11,064		73			73		11,137	11,137			
100147753	LAS VEGAS	NV		04/08/2024		560		(1)			(1)		559	559			
100258404	CLEVELAND	OH		12/05/2025		566		(21)			(21)		545	545			
100210933	FAIRFAX STATION	VA		05/15/2025		1,303		(27)			(27)		1,276	1,276			
100115077	FORT WORTH	TX		07/14/2023		782		7			7		789	789			
100181980	PRINCETON	TX		12/12/2024		735		28			28		763	763			
100243782	HOUSTON	TX		09/29/2025		1,128		3			3		1,131	1,131			
100065341	AUSTELL	GA		07/28/2021		1,225		(32)			(32)		1,193	1,193			
100151309	BELLEVIEW	FL		05/10/2024		899		75			75		974	974			
100253434	MESQUITE	TX		10/30/2025		586		(17)			(17)		569	569			
100219939	DEVILS LAKE	ND		07/08/2025		565		(8)			(8)		557	557			
100229243	SAINT AUGUSTINE	FL		08/13/2025		22,795		(1,168)			(1,168)		21,627	21,627			
100253549	GADSDEN	AL		10/30/2025		1,380		(42)			(42)		1,338	1,338			
100186046	TITUSVILLE	FL		01/31/2025		515		(22)			(22)		493	493			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272742	MONTGOMERY	TX		01/09/2026		1,442		(62)			(62)		1,380	1,380			
100127682	PARRISH	FL		09/08/2023		31,420		(414)			(414)		31,006	31,006			
100186099	BASEHOR	KS		01/31/2025		538		(21)			(21)		517	517			
100091447	SEBRING	FL		02/22/2023		815		(2)			(2)		813	813			
100147902	SAN MARCOS	TX		04/08/2024		1,042		50			50		1,092	1,092			
100215862	KENNESAW	GA		06/12/2025		1,302		(5)			(5)		1,297	1,297			
100180249	CARTERSVILLE	GA		11/25/2024		884		(10)			(10)		874	874			
100160058	CREWE	VA		07/17/2024		1,669		(42)			(42)		1,627	1,627			
100234737	ORLANDO	FL		08/28/2025		3,690		(179)			(179)		3,511	3,511			
100171935	MURRAY	UT		10/17/2024		34,844		(572)			(572)		34,272	34,272			
100163008	UNIVERSITY HEIGHTS	OH		08/13/2024		558		(11)			(11)		547	547			
100219848	MISSOURI CITY	TX		07/08/2025		1,013		(23)			(23)		990	990			
100161094	LEBANON	TN		07/24/2024		659		9			9		668	668			
100211676	CHATTANOOGA	TN		05/19/2025		542		(11)			(11)		531	531			
100253720	CHALMETTE	LA		10/30/2025		612		(19)			(19)		593	593			
100208989	OCALA	FL		04/29/2025		588		(21)			(21)		567	567			
100230273	RIDGEWOOD	NJ		08/29/2025		1,171		(25)			(25)		1,146	1,146			
100156086	BENSON	NC		06/18/2024		2							2	2			
100161346	ROSENBERG	TX		07/25/2024		559		(15)			(15)		544	544			
100172398	FOLEY	AL		10/23/2024		849							849	849			
100116080	ROYSE CITY	TX		07/20/2023		1,012		76			76		1,088	1,088			
100272117	BARBOURSVILLE	VA		01/08/2026		566		(21)			(21)		545	545			
100103667	ALBANY	OR		05/08/2023		660		26			26		686	686			
100228384	CLYDE	NC		08/11/2025		532		(16)			(16)		516	516			
100258322	WASCO	CA		12/05/2025		5,383		(57)			(57)		5,326	5,326			
100176687	WESLEY CHAPEL	FL		11/15/2024		282		(13)			(13)		269	269			
100220168	NEW ORLEANS	LA		07/11/2025		574		(15)			(15)		559	559			
100245315	MACUNGIE	PA		10/06/2025		586		(26)			(26)		560	560			
100119390	MESQUITE	TX		07/31/2023		1,060		10			10		1,070	1,070			
100149025	NORFOLK	VA		04/19/2024		388		(26)			(26)		362	362			
100140121	OKLAHOMA CITY	OK		01/09/2024		488		24	1		23		511	511			
100191340	OCALA	FL		01/30/2025		577		(22)			(22)		555	555			
100182121	JACKSONVILLE	FL		12/12/2024		725		30			30		755	755			
100152319	BRYAN	TX		05/17/2024		717		56			56		773	773			
100228177	VANDALIA	OH		08/11/2025		490		(18)			(18)		472	472			
100171836	EAGLE RIVER	AK		10/17/2024		1,238		(45)			(45)		1,193	1,193			
100206152	LOWELL	MA		04/16/2025		2,165		(22)			(22)		2,143	2,143			
100253213	MARBLE	NC		10/30/2025		16,119		(190)			(190)		15,929	15,929			
100060313	RICHMOND	VA		06/25/2021		1,320		(31)			(31)		1,289	1,289			
100109686	CHICAGO	IL		06/16/2023		468		(7)			(7)		461	461			
100136176	CAPE CORAL	FL		12/18/2023		6,151		(244)			(244)		5,907	5,907			
100131941	KANSAS CITY	MO		10/13/2023		2,166		(16)			(16)		2,150	2,150			
100276651	MC HENRY	MD		01/29/2026		730		(25)			(25)		705	705			
100238643	PHILADELPHIA	PA		09/19/2025		846		(32)			(32)		814	814			
100135894	DALLAS	TX		11/13/2023		536		(2)			(2)		534	534			
100201243	NEW BRAUNFELS	TX		03/12/2025		745		56			56		801	801			
100276624	STAUNTON	VA		01/29/2026		749		(23)			(23)		726	726			
100133375	NORTH LAS VEGAS	NV		11/21/2023		445		(14)			(14)		431	431			
100245406	WILMINGTON	DE		10/06/2025		622		(22)			(22)		600	600			
100273064	POLK CITY	FL		01/15/2026		391		(5)			(5)		386	386			
100276650	MORGANTOWN	PA		01/29/2026		794		(17)			(17)		777	777			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161706	EDGEWATER	FL		07/30/2024		1,714		(24)			(24)		1,690	1,690			
100065751	ALBANY	OR		07/28/2021		767		(39)	2		(41)		726	726			
100254830	BATON ROUGE	LA		11/17/2025		639		(24)			(24)		615	615			
100162852	ABILENE	TX		08/12/2024		779		42			42		821	821			
100245272	TUCSON	AZ		10/06/2025		1,146		(34)			(34)		1,112	1,112			
100065377	PHILADELPHIA	PA		07/28/2021		1,695		(40)			(40)		1,655	1,655			
100023261	EDINBURG	TX		08/16/2018		1,284		(18)			(18)		1,266	1,266			
100205876	NORTH CHARLESTON	SC		04/14/2025		1,275		(22)			(22)		1,253	1,253			
100163332	SAN DIEGO	CA		08/13/2024		5,391		(99)			(99)		5,292	5,292			
100160933	PRINCETON	TX		07/24/2024		783		(21)			(21)		762	762			
100067977	SILVER SPRING	MD		09/23/2021		1,338		(23)			(23)		1,315	1,315			
100220206	PRAIRIE VIEW	TX		07/11/2025		541		(9)			(9)		532	532			
100189119	FAYETTEVILLE	GA		01/13/2025		972		(15)			(15)		957	957			
100273160	CELINA	TX		01/15/2026		703		16			16		719	719			
100165404	VERONA	NJ		08/29/2024		626		(7)			(7)		619	619			
100254385	PHILADELPHIA	PA		11/07/2025		519		(11)			(11)		508	508			
100205866	CONROE	TX		04/14/2025		547		(22)			(22)		525	525			
100152339	OKLAHOMA CITY	OK		05/17/2024		731		41			41		772	772			
100247136	KENNESAW	GA		10/23/2025		632		(15)			(15)		617	617			
100271975	KINGSTON	PA		01/08/2026		534		(16)			(16)		518	518			
100158889	BROKEN ARROW	OK		07/12/2024		699		41			41		740	740			
100253483	ROSHARON	TX		10/30/2025		3,703		(136)			(136)		3,567	3,567			
100204001	PALM COAST	FL		03/28/2025		551		(26)			(26)		525	525			
100238451	OAKWOOD	OH		09/19/2025		885		(23)			(23)		862	862			
100216419	GREENSBORO	NC		06/20/2025		598		(9)			(9)		589	589			
100090245	SAN BERNARDINO	CA		01/13/2023		448		(26)			(26)		422	422			
100248409	SURPRISE	AZ		10/29/2025		996		(37)			(37)		959	959			
100197409	BRENTWOOD	CA		02/25/2025		1,162		(49)			(49)		1,113	1,113			
100161140	GREENSBORO	NC		07/24/2024		2,665		(63)			(63)		2,602	2,602			
100173789	MADERA	CA		10/30/2024		20,329		(546)			(546)		19,783	19,783			
100109583	PORTER	TX		06/14/2023		573		(26)			(26)		547	547			
100088905	ORLANDO	FL		11/15/2022		670		3			3		673	673			
100245690	DALLAS	TX		10/06/2025		557		(19)			(19)		538	538			
100205788	PHILADELPHIA	PA		04/14/2025		539		(23)			(23)		516	516			
100267946	LOS ANGELES	CA		12/29/2025		1,303		(26)			(26)		1,277	1,277			
100166998	DAVIE	FL		09/13/2024		767		(16)			(16)		751	751			
100140438	OTSEGO	MN		01/18/2024		715		10			10		725	725			
100103296	GARLAND	TX		04/27/2023		484		(9)			(9)		475	475			
100114878	SUSSEX	NJ		07/10/2023		2,863		(33)			(33)		2,830	2,830			
100194316	VERO BEACH	FL		02/14/2025		469		(20)			(20)		449	449			
100246634	BROOKLYN	MI		10/15/2025		2,408		(56)			(56)		2,352	2,352			
100165709	EAST STROUDSBURG	PA		08/29/2024		513		(14)			(14)		499	499			
100088270	STANHOPE	NJ		10/17/2022		688		(22)			(22)		666	666			
100141203	BATON ROUGE	LA		01/30/2024		495		(17)			(17)		478	478			
100154762	DAVENPORT	FL		07/19/2024		629		(27)			(27)		602	602			
100148397	OPELIKA	AL		04/12/2024		714		13			13		727	727			
100081399	JACKSONVILLE	FL		03/18/2022		1,220		39			39		1,259	1,259			
100238535	PENN VALLEY	CA		09/19/2025		608		(7)			(7)		601	601			
100157018	OCALA	FL		02/20/2025		433		(18)			(18)		415	415			
100163371	PITTSBURGH	PA		09/27/2024		934		(49)			(49)		885	885			
100215785	YORKVILLE	IL		06/12/2025		614		1			1		615	615			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234931	SCHAUMBURG	IL		08/28/2025		570		(16)			(16)		554	554			
100205847	TUCSON	AZ		04/14/2025		540		(12)			(12)		528	528			
100150846	GAINESVILLE	GA		05/08/2024		548		2			2		550	550			
100202527	MARSHFIELD	MA		03/21/2025		542		(13)			(13)		529	529			
100063966	SICKLERVILLE	NJ		07/01/2021		1,389		(2)			(2)		1,387	1,387			
100253303	BANGOR	PA		10/30/2025		515		(24)			(24)		491	491			
100253118	LAKE OZARK	MO		10/30/2025		1,022		(43)			(43)		979	979			
100203122	ALVARADO	TX		03/27/2025		2,661		(130)			(130)		2,531	2,531			
100169052	DEL VALLE	TX		09/27/2024		7,387		(316)			(316)		7,071	7,071			
100143293	TAMPA	FL		02/16/2024		610		6			6		616	616			
100172797	ANDERSON	SC		12/06/2024		386		(4)			(4)		382	382			
100222591	HAYWARD	CA		07/30/2025		702		(15)			(15)		687	687			
100200681	OXFORD	OH		03/11/2025		561		(20)			(20)		541	541			
100165385	CHESAPEAKE	VA		08/29/2024		3,227		(116)			(116)		3,111	3,111			
100216340	ADELANTO	CA		06/20/2025		775		(3)			(3)		772	772			
100167891	CONVERSE	TX		09/20/2024		185		(7)			(7)		178	178			
100254874	ANTIOCH	TN		11/17/2025		918		(40)			(40)		878	878			
100081587	DEERFIELD BEACH	FL		03/24/2022		3,969		(100)			(100)		3,869	3,869			
100246397	BREWSTER	MA		10/10/2025		547		(25)			(25)		522	522			
100214035	STATESBORO	GA		05/29/2025		565		(9)			(9)		556	556			
100203138	CINCINNATI	OH		03/27/2025		495		(14)			(14)		481	481			
100202167	ALBANY	NY		03/18/2025		551		3			3		554	554			
100100147	MEMPHIS	TN		03/28/2023		486		(14)			(14)		472	472			
100272380	PHOENIXVILLE	PA		01/08/2026		721		(15)			(15)		706	706			
100174710	TAMPA	FL		10/31/2024		549		(35)			(35)		514	514			
100080478	EVANS	CO		03/10/2022		3,430		(117)			(117)		3,313	3,313			
100185141	WEST JORDAN	UT		12/20/2024		1,082		(6)			(6)		1,076	1,076			
100193147	LAVON	TX		02/10/2025		689		42			42		731	731			
100153909	WARREN	MI		06/05/2024		515		(25)			(25)		490	490			
100227281	ALBUQUERQUE	NM		07/31/2025		2,190		(72)			(72)		2,118	2,118			
100246023	COLONIAL HEIGHTS	VA		10/07/2025		560							560	560			
100235711	GLENDALE	AZ		09/22/2025		474		(22)			(22)		452	452			
100272421	ATASCOCITA	TX		01/08/2026		569		(19)			(19)		550	550			
100110095	DISTRICT HEIGHTS	MD		06/23/2023		334		(4)			(4)		330	330			
100140128	BLOOMINGDALE	GA		01/09/2024		729		28			28		757	757			
100207032	MIDDLETOWN	DE		04/24/2025		546		(25)			(25)		521	521			
100153339	HAGERSTOWN	MD		05/30/2024		2,020		(26)			(26)		1,994	1,994			
100175382	KATY	TX		11/05/2024		1,830		32			32		1,862	1,862			
100192244	CLIFTON HEIGHTS	PA		01/31/2025		512		(17)			(17)		495	495			
100144212	SILOAM SPRINGS	AR		03/07/2024		733		15			15		748	748			
100148172	TUCSON	AZ		05/15/2024		531		(30)			(30)		501	501			
100210576	NORTH ROYALTON	OH		05/15/2025		539		(22)			(22)		517	517			
100188849	ENGLEWOOD	CO		01/09/2025		587		(17)			(17)		570	570			
100181259	HONOLULU	HI		12/06/2024		865		7			7		872	872			
100078702	FORT LAUDERDALE	FL		02/02/2022		1,166		(16)			(16)		1,150	1,150			
100101532	CONROE	TX		04/26/2023		1,206		6			6		1,212	1,212			
100117365	CYPRESS	TX		07/20/2023		1,054		10			10		1,064	1,064			
100206030	RICHMOND	TX		04/15/2025		551		(18)			(18)		533	533			
100205750	HOMESTEAD	FL		04/14/2025		622		(4)			(4)		618	618			
100063599	MIDDLEVILLE	MI		07/01/2021		1,509		(21)			(21)		1,488	1,488			
100229473	PRINCETON	TX		08/15/2025		578		(12)			(12)		566	566			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100267214	LAREDO	TX		12/23/2025		561		(11)			(11)		550	550			
100235416	LANCASTER	TX		08/29/2025		567		(17)			(17)		550	550			
100235355	GARLAND	TX		08/29/2025		551		(1)			(1)		550	550			
100065073	BRIGHTON	CO		07/14/2021		1,268		(35)			(35)		1,233	1,233			
100200613	COLUMBUS	OH		03/11/2025		595		(14)			(14)		581	581			
100162528	VIRGINIA BEACH	VA		08/12/2024		543		(1)			(1)		542	542			
100153218	OCALA	FL		05/30/2024		565		(11)			(11)		554	554			
100161799	NORCROSS	GA		07/31/2024		3,213		(61)			(61)		3,152	3,152			
100157931	JACKSONVILLE	FL		07/09/2024		697		20			20		717	717			
100102785	STATEN ISLAND	NY		06/22/2023		25,455		(470)			(470)		24,985	24,985			
100214408	DANVILLE	IN		06/02/2025		656		10			10		666	666			
100189833	NOKOMIS	FL		01/21/2025		609		(3)			(3)		606	606			
100158042	MIAMI	FL		07/09/2024		3,207		(88)			(88)		3,119	3,119			
100253342	CLAYTON	NC		10/30/2025		498		(8)			(8)		490	490			
100199321	EASTMAN	GA		03/05/2025		598		(4)			(4)		594	594			
100267009	MENASHA	WI		12/23/2025		639		(7)			(7)		632	632			
100100793	MATTHEWS	NC		04/28/2023		1,109		7			7		1,116	1,116			
100253443	DULUTH	GA		10/30/2025		910		(28)			(28)		882	882			
100159952	KISSIMMEE	FL		08/16/2024		499		(17)			(17)		482	482			
100176135	TERRELL	TX		12/20/2024		313		(15)			(15)		298	298			
100243494	GEORGETOWN	TX		09/26/2025		527		(25)			(25)		502	502			
100135229	MIAMI BEACH	FL		11/08/2023		1,116		18			18		1,134	1,134			
100245632	CINCINNATI	OH		10/06/2025		522		(19)			(19)		503	503			
100173101	WESTCLIFFE	CO		10/30/2024		2,898		(16)			(16)		2,882	2,882			
100091868	FLORENCE	KY		01/30/2023		531		(18)			(18)		513	513			
100282365	GRAY COURT	SC		02/27/2026		795		58			58		853	853			
100277939	LONG BEACH	CA		02/26/2026		436		(16)			(16)		420	420			
100237121	MOUNT EPHRAIM	NJ		09/12/2025		530		(15)			(15)		515	515			
100063385	MASTIC BEACH	NY		07/01/2021		944		(10)			(10)		934	934			
100220702	ATLANTA	GA		07/18/2025		469		(22)			(22)		447	447			
100203528	BETHLEHEM	GA		03/26/2025		745		27			27		772	772			
100170451	NEW LONDON	CT		10/09/2024		523		(21)			(21)		502	502			
100195351	MIAMI	FL		02/24/2025		597		(14)			(14)		583	583			
100236848	ORLANDO	FL		09/12/2025		301		(4)			(4)		297	297			
100165428	HALTOM CITY	TX		08/29/2024		572		(18)			(18)		554	554			
100193426	BOCA RATON	FL		02/10/2025		1,818		(3)			(3)		1,815	1,815			
100136293	CARTERSVILLE	GA		11/20/2023		544		11			11		555	555			
100162853	ABILENE	TX		08/12/2024		754		41			41		795	795			
100116841	PORTLAND	OR		07/20/2023		814		107			107		921	921			
100078476	MOUNT LAUREL	NJ		02/02/2022		2,445		(58)			(58)		2,387	2,387			
100246015	PALM BAY	FL		10/07/2025		3,580		(95)			(95)		3,485	3,485			
100151211	IDAHO FALLS	ID		05/10/2024		1,202		(1)	5		(6)		1,196	1,196			
100171570	ROSHARON	TX		10/16/2024		706		10			10		716	716			
100229586	FOLEY	AL		08/15/2025		547		(26)			(26)		521	521			
100220809	DENVER	CO		07/18/2025		506		(24)			(24)		482	482			
100229931	STOCKTON	CA		08/20/2025		499		(17)			(17)		482	482			
100191273	GARLAND	TX		01/29/2025		18,207		(843)			(843)		17,364	17,364			
100151793	KISSIMMEE	FL		05/10/2024		616		10			10		626	626			
100128060	SMYRNA	TN		09/08/2023		2,300		129			129		2,429	2,429			
100102991	ORLANDO	FL		06/22/2023		548		(36)			(36)		512	512			
100199022	GALLATIN	TN		02/28/2025		597		(4)			(4)		593	593			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245388	SOUTH PADRE ISLAND	TX		10/06/2025		519		(26)			(26)		493	493			
100194538	DELAWARE	OH		02/14/2025		573		(19)			(19)		554	554			
100215882	GUNTERSVILLE	AL		06/12/2025		592		(10)			(10)		582	582			
100102846	MARIETTA	GA		06/22/2023		578		(18)			(18)		560	560			
100186012	ORLANDO	FL		12/27/2024		504		(20)			(20)		484	484			
100137633	ROSHARON	TX		12/08/2023		18,238		522			522		18,760	18,760			
100108346	BARNEGAT TOWNSHIP	NJ		05/25/2023		593		(17)			(17)		576	576			
100152721	JASPER	AL		05/17/2024		744		60			60		804	804			
100220770	LEHIGH ACRES	FL		07/18/2025		562		(1)			(1)		561	561			
100188740	HOUSTON	TX		01/09/2025		614		(10)			(10)		604	604			
100150604	BASTROP	TX		05/03/2024		783		66			66		849	849			
100065800	FRESNO	CA		07/28/2021		1,207		(47)			(47)		1,160	1,160			
100216013	ARLINGTON	TX		07/11/2025		563		(16)			(16)		547	547			
100060059	CHANDLER	AZ		06/25/2021		1,280		(40)			(40)		1,240	1,240			
100170444	TUCSON	AZ		10/09/2024		791		(24)			(24)		767	767			
100067674	ALAMEDA	CA		09/23/2021		900		(11)			(11)		889	889			
100065790	BONITA SPRINGS	FL		07/28/2021		1,259		(53)			(53)		1,206	1,206			
100199084	MONROE	NC		02/28/2025		591		(14)			(14)		577	577			
100156904	PHILADELPHIA	PA		06/27/2024		453		(12)			(12)		441	441			
100157798	FRESNO	TX		08/01/2024		369		(21)			(21)		348	348			
100164570	FARMERSVILLE	TX		08/21/2024		913		(27)			(27)		886	886			
100057660	PROVIDENCE	RI		06/30/2021		1,263		(31)			(31)		1,232	1,232			
100159243	CHARLOTTE	NC		07/15/2024		1,299		(4)			(4)		1,295	1,295			
100103021	WATERBURY	CT		06/22/2023		580		(23)			(23)		557	557			
100060862	HENRICO	VA		06/01/2021		2,490		10			10		2,500	2,500			
100210528	THE COLONY	TX		05/15/2025		554		(13)			(13)		541	541			
100185354	OAKWOOD	GA		12/20/2024		1,635		1			1		1,636	1,636			
100160883	STONE MOUNTAIN	GA		07/24/2024		1,083		(22)			(22)		1,061	1,061			
100114600	HOUSTON	TX		06/29/2023		590		(38)			(38)		552	552			
100188842	INDIANAPOLIS	IN		01/09/2025		700		16			16		716	716			
100282294	LAVON	TX		02/27/2026		690		10			10		700	700			
100218563	PHOENIX	AZ		06/27/2025		514		(17)			(17)		497	497			
100210538	LAURINBURG	NC		05/15/2025		1,166		(53)			(53)		1,113	1,113			
100194733	DOYLESBURG	PA		02/21/2025		600		(12)			(12)		588	588			
100238474	SPRING	TX		09/19/2025		582		(12)			(12)		570	570			
100100937	PORT CHARLOTTE	FL		04/28/2023		548		(19)			(19)		529	529			
100278098	OVIEDO	FL		02/26/2026		3,215		(63)			(63)		3,152	3,152			
100203449	LEBANON	TN		03/27/2025		702		23			23		725	725			
100220427	ORMOND BEACH	FL		07/15/2025		528		(18)			(18)		510	510			
100128449	WALLINGFORD	CT		09/15/2023		345		(13)			(13)		332	332			
100162253	NORTH LAS VEGAS	NV		09/06/2024		569		(23)			(23)		546	546			
100165021	PEARLAND	TX		08/28/2024		461		(20)			(20)		441	441			
100136635	CLEARWATER	FL		11/22/2023		550		(19)			(19)		531	531			
100254812	MIAMI BEACH	FL		11/14/2025		559		(17)			(17)		542	542			
100255527	BARTLETT	IL		11/24/2025		3,726		(103)			(103)		3,623	3,623			
100248976	CAPE CORAL	FL		10/29/2025		681		3			3		684	684			
100228095	APPLE VALLEY	MN		08/07/2025		541		(17)			(17)		524	524			
100070611	MIDDLETOWN	NY		10/01/2021		450		(3)			(3)		447	447			
100182067	AUSTIN	TX		12/12/2024		655		8			8		663	663			
100253552	CHARLOTTE	NC		10/30/2025		514		(13)			(13)		501	501			
100221140	CENTERTON	AR		07/21/2025		541		(4)			(4)		537	537			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171723	GREENVILLE	TX		10/17/2024		737		(17)			(17)		720	720			
100165444	DUBOIS	WY		08/29/2024		512		(20)			(20)		492	492			
100175495	FAIRBURN	GA		12/23/2024		546		(22)			(22)		524	524			
100061019	PHOENIX	AZ		06/01/2021		1,771		7			7		1,778	1,778			
100191631	MIAMI	FL		01/31/2025		597		(17)			(17)		580	580			
100137738	SAN MARCOS	TX		12/08/2023		1,918		124			124		2,042	2,042			
100186070	MONROE	NC		01/31/2025		371		(10)			(10)		361	361			
100186093	MONROE	NC		01/31/2025		371		(10)			(10)		361	361			
100186101	MONROE	NC		01/31/2025		371		(10)			(10)		361	361			
100065391	NEPTUNE	NJ		07/28/2021		1,223		(15)			(15)		1,208	1,208			
100244477	PLANO	TX		09/29/2025		4,579		(105)			(105)		4,474	4,474			
100087379	MIAMI	FL		10/25/2022		856		58			58		914	914			
100176532	LINCOLN	NE		11/15/2024		579		(13)			(13)		566	566			
100156867	GASTONIA	NC		06/27/2024		522		(7)			(7)		515	515			
100220405	INDIANAPOLIS	IN		07/15/2025		1,268		(66)			(66)		1,202	1,202			
100114718	SYLMAR	CA		06/29/2023		2,458		(135)			(135)		2,323	2,323			
100203539	SUMMERVILLE	SC		03/26/2025		1,836		(17)			(17)		1,819	1,819			
100193224	KNOXVILLE	TN		02/10/2025		636		8			8		644	644			
100091363	MAGNOLIA	TX		02/22/2023		865		22			22		887	887			
100062450	SAN ANTONIO	TX		07/01/2021		2,132		(19)			(19)		2,113	2,113			
100248820	GAINESVILLE	FL		10/29/2025		3,851		(138)			(138)		3,713	3,713			
100068522	ST. CLOUD	MN		08/25/2021		1,331		(22)			(22)		1,309	1,309			
100185615	ENFIELD	CT		12/20/2024		1,064		(34)			(34)		1,030	1,030			
100267587	OJAI	CA		12/29/2025		499		(20)			(20)		479	479			
100201390	SAVANNAH	GA		03/12/2025		141		(6)			(6)		135	135			
100164918	CATSKILL	NY		08/28/2024		541		(11)			(11)		530	530			
100172340	CIBOLO	TX		10/23/2024		604		(13)			(13)		591	591			
100152673	BERKELEY	IL		05/17/2024		562		(10)			(10)		552	552			
100203531	LEHIGH ACRES	FL		03/26/2025		667		2			2		669	669			
100208771	VERNONIA	OR		04/29/2025		1,102		(26)			(26)		1,076	1,076			
100167649	FARMERSVILLE	TX		09/19/2024		553		(20)			(20)		533	533			
100277689	HOUSTON	TX		02/19/2026		335		(16)			(16)		319	319			
100114602	MORROW	OH		06/29/2023		2,859		40			40		2,899	2,899			
100078920	HARPERS FERRY	WV		02/24/2022		1,232		16			16		1,248	1,248			
100076302	CLERMONT	FL		01/07/2022		1,212		(23)			(23)		1,189	1,189			
100202571	ROYSE CITY	TX		03/21/2025		694		35			35		729	729			
100261130	SUMNER	WA		12/05/2025		558		(30)			(30)		528	528			
100191779	MIAMI BEACH	FL		01/31/2025		587		(20)			(20)		567	567			
100088057	LAS VEGAS	NV		10/25/2022		23,595		146			146		23,741	23,741			
100149828	ROCKPORT	TX		04/29/2024		501		6			6		507	507			
100116219	WEST HARTFORD	CT		07/20/2023		853		234			234		1,087	1,087			
100161860	CEDARVILLE	NJ		07/31/2024		479		(11)			(11)		468	468			
100161476	MELBOURNE	FL		07/30/2024		582		(13)			(13)		569	569			
100180192	PINEHURST	NC		11/25/2024		865		(12)			(12)		853	853			
100204052	GUTHRIE	OK		03/28/2025		591		(16)			(16)		575	575			
100128361	STONE MOUNTAIN	GA		09/14/2023		35		(2)			(2)		33	33			
100228833	KANNAPOLIS	NC		08/12/2025		551		(14)			(14)		537	537			
100188834	OCALA	FL		01/09/2025		706		10			10		716	716			
100194731	WYOMING	DE		02/21/2025		649		(5)			(5)		644	644			
100172197	SAN ANTONIO	TX		10/17/2024		313		(2)			(2)		311	311			
100164132	ORLANDO	FL		08/21/2024		483		(21)			(21)		462	462			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203981	MCHENRY	IL		03/28/2025		644		(12)			(12)		632	632			
100149348	KAUFMAN	TX		04/24/2024		729		44			44		773	773			
100246925	BATON ROUGE	LA		10/17/2025		503		(18)			(18)		485	485			
100193203	PALM COAST	FL		02/10/2025		425		(5)			(5)		420	420			
100200594	JEFFERSON CITY	MO		03/11/2025		578							578	578			
100140614	DAWSONVILLE	GA		01/19/2024		877		(13)			(13)		864	864			
100191637	COLUMBIA FALLS	MT		01/31/2025		655		(20)			(20)		635	635			
100140116	NEW MARKET	AL		01/09/2024		448		18	1		17		465	465			
100099796	BARNEGAT	NJ		02/28/2023		557		(17)			(17)		540	540			
100208136	PASADENA	MD		04/29/2025		1,217		(75)			(75)		1,142	1,142			
100065795	SAN DIEGO	CA		07/28/2021		1,246		(36)			(36)		1,210	1,210			
100080214	ROCKVILLE	MD		02/25/2022		987		(50)			(50)		937	937			
100148416	FLORESVILLE	TX		04/12/2024		796		46			46		842	842			
100150812	AURORA	CO		05/08/2024		37,002		(385)	(10)		(375)		36,627	36,627			
100117737	MAGNOLIA	TX		07/20/2023		12,546		(398)			(398)		12,148	12,148			
100199102	SOUTH DAYTONA	FL		03/03/2025		487		(16)			(16)		471	471			
100206564	PALM BAY	FL		04/22/2025		532		(17)			(17)		515	515			
100133720	SANDIA PARK	NM		10/23/2023		4,689		(44)			(44)		4,645	4,645			
100103843	GLENDALE HEIGHTS	IL		05/10/2023		1,044		(28)			(28)		1,016	1,016			
100188752	THE DALLES	OR		01/09/2025		1,669		4			4		1,673	1,673			
100076229	MERCED	CA		01/07/2022		1,208		(17)			(17)		1,191	1,191			
100247445	WAYNE	PA		11/26/2025		741		(31)			(31)		710	710			
100255077	WHARTON	NJ		11/19/2025		551		(20)			(20)		531	531			
100117799	GREENVILLE	TX		07/20/2023		634		(11)			(11)		623	623			
100181944	PAROWAN	UT		12/12/2024		631		1			1		632	632			
100186047	CENTERTON	AR		01/31/2025		600		(11)			(11)		589	589			
100227261	HOT SPRINGS VILLAGE	AR		07/31/2025		656		3			3		659	659			
100090416	BROKEN ARROW	OK		12/28/2022		1,008		(41)			(41)		967	967			
100180378	SAN ANTONIO	TX		11/25/2024		2,314		28			28		2,342	2,342			
100120756	KIRKLAND	WA		08/25/2023		2,640		(32)			(32)		2,608	2,608			
100212097	WARETOWN	NJ		05/22/2025		690		(14)			(14)		676	676			
100064584	WINTON	CA		07/01/2021		835		31			31		866	866			
100230107	SUNSET BEACH	NC		08/26/2025		832		(32)			(32)		800	800			
100201444	LAS VEGAS	NV		03/12/2025		828		(31)			(31)		797	797			
100261415	HIXSON	TN		12/08/2025		643		(11)			(11)		632	632			
100284991	NEWARK	OH		03/27/2026		537		(16)			(16)		521	521			
100115034	FLORIDA CITY	FL		07/14/2023		401		(1)			(1)		400	400			
100193293	PHILADELPHIA	PA		02/10/2025		612		8			8		620	620			
100158685	MOBILE	AL		07/10/2024		711		26			26		737	737			
100201771	FORT WORTH	TX		03/18/2025		1,638		(7)			(7)		1,631	1,631			
100210361	HIXSON	TN		05/12/2025		566		(13)			(13)		553	553			
100182044	FREEHOLD	NJ		12/12/2024		646		1			1		647	647			
100202004	ALBANY	NY		03/18/2025		579		7			7		586	586			
100206932	MYRTLE BEACH	SC		04/25/2025		466		(21)			(21)		445	445			
100060276	NASHVILLE	TN		06/25/2021		1,255		(19)			(19)		1,236	1,236			
100100013	SHELTON	CT		03/28/2023		565		(2)			(2)		563	563			
100076211	TUCSON	AZ		01/07/2022		1,188		(20)			(20)		1,168	1,168			
100172274	LAKE HUGHES	CA		10/21/2024		667		(16)			(16)		651	651			
100079817	WINTER GARDEN	FL		04/25/2022		1,017		(69)			(69)		948	948			
100201426	NORTH LAS VEGAS	NV		03/12/2025		487		(13)			(13)		474	474			
100086520	CHICAGO	IL		09/30/2022		585		(9)			(9)		576	576			

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100139543	WOODLAND	CA		12/28/2023		43,444		(633)			(633)		42,811	42,811			
100194543	PITTSBURGH	PA		02/14/2025		612		(18)			(18)		594	594			
100214752	BIXBY	OK		06/11/2025		724		(31)			(31)		693	693			
100108079	NAPA	CA		05/24/2023		593							593	593			
100109735	FAIRVIEW	NJ		06/16/2023		599		(6)			(6)		593	593			
100257219	MONROE	NC		11/26/2025		569		(17)			(17)		552	552			
100115084	PRINCETON	TX		07/14/2023		674		(3)			(3)		671	671			
100151426	AURORA	IL		05/10/2024		601		(1)			(1)		600	600			
100138039	CHICAGO	IL		12/13/2023		369							369	369			
100161045	HIGHLAND	IN		07/24/2024		542		(3)			(3)		539	539			
100131716	CONCORD	NC		10/06/2023		622		15			15		637	637			
100064272	ORLANDO	FL		07/01/2021		1,329		31			31		1,360	1,360			
100282269	FALLING WATERS	WV		02/27/2026		534		(14)			(14)		520	520			
100171450	NORCROSS	GA		10/16/2024		662		(1)			(1)		661	661			
100202870	PARRISH	FL		03/24/2025		776		88			88		864	864			
100100923	CREST HILL	IL		04/28/2023		792		28			28		820	820			
100204026	JONESBORO	GA		03/28/2025		544		(13)			(13)		531	531			
100228100	OWENS CROSS ROADS	AL		08/07/2025		624		(6)			(6)		618	618			
100167884	BLUE ISLAND	IL		09/20/2024		1,134		(50)			(50)		1,084	1,084			
100136808	GIBBSTOWN	NJ		11/27/2023		436		(15)			(15)		421	421			
100186400	DAWSONVILLE	GA		12/30/2024		21,565		(216)			(216)		21,349	21,349			
100174266	TROUTMAN	NC		10/31/2024		1,556		38			38		1,594	1,594			
100245532	SILOAM SPRINGS	AR		10/06/2025		646							646	646			
100137798	SENECA FALLS	NY		12/08/2023		2,108		1			1		2,109	2,109			
100185137	COACHELLA	CA		12/20/2024		209		(5)			(5)		204	204			
100245519	ODESSA	TX		10/06/2025		19,504		(648)			(648)		18,856	18,856			
100100662	EAST ORANGE	NJ		04/28/2023		716		(6)			(6)		710	710			
100167836	ELLENWOOD	GA		09/20/2024		639		(3)			(3)		636	636			
100174203	SUMMERFIELD	NC		10/31/2024		399		(15)			(15)		384	384			
100181681	PASADENA	MD		12/11/2024		1,395		(50)			(50)		1,345	1,345			
100194829	OCALA	FL		02/21/2025		669		14			14		683	683			
100156422	CLARKSVILLE	TN		06/24/2024		557		(4)			(4)		553	553			
100204822	KISSIMMEE	FL		04/09/2025		293		(3)			(3)		290	290			
100188851	SOCIAL CIRCLE	GA		01/09/2025		690		8			8		698	698			
100226693	SCHAUMBURG	IL		07/30/2025		591		(10)			(10)		581	581			
100139197	PHOENIX	AZ		12/28/2023		513		(11)			(11)		502	502			
100255634	AYNOR	SC		11/24/2025		590		(19)			(19)		571	571			
100157660	BOCA RATON	FL		06/28/2024		497		(18)			(18)		479	479			
100135887	EDGEWATER	FL		11/13/2023		480		(16)			(16)		464	464			
100152412	NORFOLK	VA		05/17/2024		5,577		(98)			(98)		5,479	5,479			
100197495	CHICAGO	IL		02/26/2025		495		(17)			(17)		478	478			
100152592	OCALA	FL		05/17/2024		6,545		155			155		6,700	6,700			
100282247	LAS VEGAS	NV		02/27/2026		417		(15)			(15)		402	402			
100171519	AUBURN	AL		10/16/2024		645		(9)			(9)		636	636			
100175601	HENDERSON	NV		11/12/2024		1,970		(74)			(74)		1,896	1,896			
100254237	ALBUQUERQUE	NM		11/06/2025		574		(26)			(26)		548	548			
100228379	HOBE SOUND	FL		08/11/2025		531		(19)			(19)		512	512			
100065658	MATTHEWS	NC		07/28/2021		1,342		(43)			(43)		1,299	1,299			
100179672	BEAVERTON	OR		11/21/2024		827		61			61		888	888			
100100078	DELRAY BEACH	FL		03/28/2023		455		(17)			(17)		438	438			
100081117	RAPID CITY	SD		03/18/2022		2,806		61			61		2,867	2,867			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133460	HOUSTON	TX		10/19/2023		499		(31)			(31)		468	468			
100154174	LITTLE ELM	TX		07/11/2024		1,731		(43)			(43)		1,688	1,688			
100257237	SAGINAW	TX		11/26/2025		574		(10)			(10)		564	564			
100076232	HENRICO	VA		01/07/2022		836		(21)	2		(23)		813	813			
100137954	NEW ORLEANS	LA		12/13/2023		570		(7)			(7)		563	563			
100176664	CASSELBERRY	FL		11/15/2024		457		(17)			(17)		440	440			
100127698	BRIDGEPORT	CT		09/08/2023		5,443		59			59		5,502	5,502			
100272956	GRAND FORKS	ND		01/15/2026		1,581		(79)			(79)		1,502	1,502			
100253442	MEMPHIS	TN		10/30/2025		568		(16)			(16)		552	552			
100185374	SHERMAN	TX		12/20/2024		644		2			2		646	646			
100066518	SUNRISE	FL		08/02/2021		1,048		(8)			(8)		1,040	1,040			
100140860	CONROE	TX		03/06/2024		3,664		(126)			(126)		3,538	3,538			
100116850	SELMA	CA		07/20/2023		949		56			56		1,005	1,005			
100245511	VILLA RICA	GA		10/06/2025		612		(17)			(17)		595	595			
100158045	BLACKWOOD	NJ		07/09/2024		572		(4)			(4)		568	568			
100147857	PINGREE GROVE	IL		04/08/2024		764		46			46		810	810			
100175940	NAPLES	FL		11/14/2024		693		15			15		708	708			
100115470	ELKRIDGE	MD		07/17/2023		654		(2)			(2)		652	652			
100200708	RALEIGH	NC		03/11/2025		525		(13)			(13)		512	512			
100133424	MC KEES ROCKS	PA		10/19/2023		1,596		(47)			(47)		1,549	1,549			
100171726	CONCORD	NC		10/17/2024		2,261		(27)			(27)		2,234	2,234			
100128450	N CHARLESTON	SC		09/15/2023		518		(15)			(15)		503	503			
100057833	BALCH SPRINGS	TX		06/30/2021		1,317		(22)			(22)		1,295	1,295			
100180452	SAN ANTONIO	TX		11/25/2024		1,111		15			15		1,126	1,126			
100152301	COLUMBUS	OH		05/17/2024		1,174		94			94		1,268	1,268			
100193751	OCEAN CITY	MD		02/10/2025		546		(21)			(21)		525	525			
100185218	HUMMELSTOWN	PA		01/24/2025		541		(16)			(16)		525	525			
100199372	CONROE	TX		03/05/2025		546		(21)			(21)		525	525			
100076171	BLACKSBURG	VA		01/07/2022		1,482		(28)			(28)		1,454	1,454			
100235677	CABOT	AR		08/29/2025		488		(24)			(24)		464	464			
100141144	WOODRIDGE	NY		01/30/2024		500		(14)			(14)		486	486			
100181901	NEWARK	DE		12/12/2024		636		(5)			(5)		631	631			
100229352	BROCKTON	MA		08/14/2025		547		(19)			(19)		528	528			
100238536	GENEVA	IL		09/19/2025		544		(16)			(16)		528	528			
100190084	CYPRESS	TX		01/21/2025		1,589		(30)			(30)		1,559	1,559			
100175163	JARRELL	TX		11/05/2024		1,029		(30)			(30)		999	999			
100272960	AUBURN	ME		01/15/2026		645		2			2		647	647			
100115095	GEORGETOWN	TX		07/14/2023		663		(6)			(6)		657	657			
100207164	FORT WORTH	TX		04/28/2025		2,024		(79)			(79)		1,945	1,945			
100182310	LAS VEGAS	NV		12/12/2024		629		(2)			(2)		627	627			
100219253	NAPLES	FL		06/30/2025		559		(14)			(14)		545	545			
100283951	AURORA	IL		03/23/2026		587		(28)			(28)		559	559			
100170291	WINDHAM	ME		10/08/2024		792		(29)			(29)		763	763			
100220845	PATTERSON	CA		07/18/2025		561		(7)			(7)		554	554			
100266910	NORMAN	OK		12/23/2025		858		(3)			(3)		855	855			
100132012	LUTZ	FL		10/13/2023		3,230		(26)			(26)		3,204	3,204			
100163027	FORNEY	TX		08/13/2024		592		(14)			(14)		578	578			
100253417	SPARTA	TN		10/30/2025		658		(21)			(21)		637	637			
100115843	AZLE	TX		07/20/2023		1,701		36			36		1,737	1,737			
100216284	BETHEL	ME		06/20/2025		567		(17)			(17)		550	550			
100245477	DENTON	TX		10/06/2025		581		(14)			(14)		567	567			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100160132	LAKE WALES	FL		07/17/2024		612		(4)			(4)		608	608			
100158149	RIVERVIEW	FL		07/09/2024		614		(6)			(6)		608	608			
100175815	MONTICELLO	NY		11/12/2024		403		5			5		408	408			
100147674	JOLIET	IL		04/04/2024		566		(7)			(7)		559	559			
100149122	CAPE MAY COURT HOUSE	NJ		04/22/2024		360		(13)			(13)		347	347			
100212913	LITTLE ROCK	AR		05/29/2025		964		(36)			(36)		928	928			
100229565	GRANBURY	TX		08/15/2025		499		(5)			(5)		494	494			
100158033	BANGOR	ME		07/09/2024		572		(10)			(10)		562	562			
100220192	APOPKA	FL		07/11/2025		586		(5)			(5)		581	581			
100081460	FULSHEAR	TX		03/18/2022		1,229		37			37		1,266	1,266			
100140176	POWDER SPRINGS	GA		01/11/2024		322		(7)			(7)		315	315			
100210699	KINGWOOD	TX		05/15/2025		670		(28)			(28)		642	642			
100229437	MERRIMACK	NH		08/15/2025		421		(13)			(13)		408	408			
100079762	OSWEGO	IL		04/25/2022		870		(48)			(48)		822	822			
100170320	NORRIDGE	IL		10/08/2024		567		(16)			(16)		551	551			
100079092	CUMMING	GA		02/24/2022		2,180		3			3		2,183	2,183			
100194309	GALVESTON	TX		02/14/2025		565		(18)			(18)		547	547			
100214461	STARKE	FL		06/06/2025		513		(24)			(24)		489	489			
100153448	ELMHURST	IL		05/30/2024		538		(18)			(18)		520	520			
100198988	EDINBURG	TX		02/28/2025		394		(6)			(6)		388	388			
100080184	FRESNO	CA		02/25/2022		1,055		(41)			(41)		1,014	1,014			
100132319	AUSTELL	GA		11/03/2023		934		232			232		1,166	1,166			
100215582	HAZELTON	ND		06/12/2025		544		4			4		548	548			
100253693	TINLEY PARK	IL		10/30/2025		1,321		(48)			(48)		1,273	1,273			
100087071	STERLING HEIGHTS	MI		11/04/2022		583		(17)			(17)		566	566			
100152568	HAGERSTOWN	MD		05/17/2024		579		(4)			(4)		575	575			
100234928	VISTA	CA		08/28/2025		563		(19)			(19)		544	544			
100221407	ATLANTA	GA		07/22/2025		546		(2)			(2)		544	544			
100284498	CHARLOTTESVILLE	VA		03/26/2026		576		(18)			(18)		558	558			
100060114	MENIFEE	CA		06/25/2021		2,463		(86)			(86)		2,377	2,377			
100155252	MILLERSVILLE	MD		07/19/2024		617		(4)			(4)		613	613			
100152705	SOMERVILLE	NJ		05/17/2024		566		(1)			(1)		565	565			
100282339	ARDEN	NC		02/27/2026		376		(14)			(14)		362	362			
100255529	YREKA	CA		11/24/2025		590		(17)			(17)		573	573			
100172243	ATHENS	AL		10/21/2024		729		1			1		730	730			
100190390	PHILADELPHIA	PA		01/23/2025		588		2			2		590	590			
100246639	BREMERTON	WA		10/15/2025		545		(21)			(21)		524	524			
100206356	MYRTLE BEACH	SC		04/17/2025		1,542		(58)			(58)		1,484	1,484			
100245603	LOMBARD	IL		10/06/2025		579		(23)			(23)		556	556			
100075074	ACWORTH	GA		12/01/2021		1,392		(5)			(5)		1,387	1,387			
100100721	CHICAGO	IL		04/28/2023		1,040		49			49		1,089	1,089			
100179589	DOVER	DE		11/21/2024		1,419		(13)			(13)		1,406	1,406			
100283248	PUNTA GORDA	FL		03/11/2026		969		11			11		980	980			
100083918	ORMOND BEACH	FL		07/12/2022		229		(5)			(5)		224	224			
100205644	LOUISVILLE	KY		05/09/2025		2,484		(116)			(116)		2,368	2,368			
100132634	LAWTEY	FL		11/03/2023		604		(3)			(3)		601	601			
100186673	FISHERS	IN		12/30/2024		2,274		(2)			(2)		2,272	2,272			
100068377	SEASIDE HEIGHTS	NJ		08/25/2021		1,148		(38)			(38)		1,110	1,110			
100135973	HENRICO	VA		11/16/2023		2,999		(77)			(77)		2,922	2,922			
100017054	PLANO	TX		05/16/2018		1,325		(34)			(34)		1,291	1,291			
100196640	CHINO	CA		02/25/2025		1,692		(86)			(86)		1,606	1,606			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055917	BALTIMORE	MD		03/26/2021		1,359		(34)			(34)		1,325	1,325			
100175139	OLATHE	KS		11/05/2024		548		(17)			(17)		531	531			
100258254	TAMPA	FL		12/02/2025		268							268	268			
100186661	SAINT AUGUSTINE	FL		12/30/2024		711		23			23		734	734			
100215861	RIVERDALE	GA		06/12/2025		564		(13)			(13)		551	551			
100127494	ATLANTA	GA		09/08/2023		2,314		(7)			(7)		2,307	2,307			
100161469	MISSOULA	MT		07/30/2024		1,700		(8)			(8)		1,692	1,692			
100134942	HENDERSON	NV		10/30/2023		553							553	553			
100065489	BELLA VISTA	AR		07/28/2021		1,194		(23)			(23)		1,171	1,171			
100065614	LAKEWOOD	CO		07/28/2021		1,599		(60)			(60)		1,539	1,539			
100149712	MIDDLETOWN	NY		04/26/2024		178		(5)			(5)		173	173			
100206207	OCEAN ISLE BEACH	NC		04/16/2025		670		50			50		720	720			
100088086	LAS VEGAS	NV		10/25/2022		400		(20)			(20)		380	380			
100135783	CHICO	CA		11/10/2023		1,002		297			297		1,299	1,299			
100215299	OCALA	FL		06/12/2025		508		(19)			(19)		489	489			
100179682	FRESNO	TX		11/21/2024		2,288		45			45		2,333	2,333			
100186922	MCKINNEY	TX		01/07/2025		760		(23)			(23)		737	737			
100066879	SHELTON	WA		08/02/2021		1,492		3			3		1,495	1,495			
100277243	SARATOGA SPRINGS	UT		02/10/2026		544		(25)			(25)		519	519			
100247280	NORTHOME	MN		10/23/2025		541		9			9		550	550			
100139442	WATERBURY	CT		12/28/2023		448		(13)			(13)		435	435			
100147374	MACHESNEY PARK	IL		05/08/2024		397		(15)			(15)		382	382			
100192463	CITRUS SPRINGS	FL		02/07/2025		586		(5)			(5)		581	581			
100284907	DALTON	GA		03/27/2026		361		(14)			(14)		347	347			
100167949	CHICAGO	IL		09/20/2024		494		(4)			(4)		490	490			
100206840	YUMA	AZ		04/24/2025		526		(25)			(25)		501	501			
100205807	CITRUS SPRINGS	FL		04/14/2025		653		5			5		658	658			
100133821	LAKELAND	FL		10/20/2023		800		(11)			(11)		789	789			
100182483	OCALA	FL		12/12/2024		1,270		47			47		1,317	1,317			
100254200	HARRISBURG	PA		11/06/2025		2,109		(100)			(100)		2,009	2,009			
100191169	RIVIERA BEACH	FL		01/29/2025		619		13			13		632	632			
100061483	BAYFIELD	CO		06/01/2021		1,437		6			6		1,443	1,443			
100276661	WINTERSET	IA		01/29/2026		789		(20)			(20)		769	769			
100284054	SAINT AUGUSTINE	FL		03/24/2026		598		(23)			(23)		575	575			
100273173	ORLANDO	FL		01/15/2026		587		(12)			(12)		575	575			
100268298	CLEVELAND HEIGHTS	OH		12/29/2025		577		(2)			(2)		575	575			
100202719	MORRISVILLE	NC		03/24/2025		1,538		(20)			(20)		1,518	1,518			
100190217	HOUSTON	TX		01/21/2025		599		(6)			(6)		593	593			
100079754	ORLANDO	FL		04/08/2022		1,062		(35)			(35)		1,027	1,027			
100190798	BENSON	NC		01/27/2025		2,883		(74)			(74)		2,809	2,809			
100177041	SLIDELL	LA		01/16/2025		587		(15)			(15)		572	572			
100208289	CHATSWORTH	CA		04/29/2025		1,014		(45)			(45)		969	969			
100168209	NEWARK	DE		09/20/2024		3,187		(90)			(90)		3,097	3,097			
100245804	HIGHLANDS	TX		10/29/2025		529		(25)			(25)		504	504			
100163166	NORTHAMPTON	PA		08/13/2024		662		(19)			(19)		643	643			
100169355	NORTH TONAWANDA	NY		09/27/2024		528		(26)			(26)		502	502			
100165616	HOUSTON	TX		10/04/2024		532		(30)			(30)		502	502			
100129857	BUFORD	GA		09/27/2023		524		(28)			(28)		496	496			
100172318	JOSEPHINE	TX		10/21/2024		655		(18)			(18)		637	637			
100284969	REX	GA		03/27/2026		359		(14)			(14)		345	345			
100221092	SAINT LOUIS	MO		07/21/2025		522		(10)			(10)		512	512			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168102	ROSHARON	TX		09/20/2024		651		(8)			(8)		643	643			
100204087	MCLENDON-CHISHOLM	TX		03/28/2025		120,742		(349)			(349)		120,393	120,393			
100190768	FULSHEAR	TX		01/27/2025		577		(10)			(10)		567	567			
100211132	HACKENSACK	NJ		05/15/2025		2,154		(61)			(61)		2,093	2,093			
100136223	HEDGESVILLE	WV		11/20/2023		512		4			4		516	516			
100176597	SAN ANTONIO	TX		11/15/2024		19,985		(476)			(476)		19,509	19,509			
100188901	MIDLAND	TX		01/09/2025		499		(23)			(23)		476	476			
100141183	STATESVILLE	NC		01/30/2024		511		(9)			(9)		502	502			
100119522	DAWSONVILLE	GA		07/28/2023		707		10			10		717	717			
100065737	STEAMBOAT SPRINGS	CO		07/28/2021		1,278		(39)			(39)		1,239	1,239			
100253826	LITTLETON	CO		10/30/2025		500		(24)			(24)		476	476			
100158112	PHILADELPHIA	PA		07/09/2024		847		(13)			(13)		834	834			
100068503	PITTSBURGH	PA		08/25/2021		1,299		(21)			(21)		1,278	1,278			
100194341	TRAFFORD	PA		02/14/2025		574		(11)			(11)		563	563			
100149154	HENDERSON	NV		04/22/2024		968		44			44		1,012	1,012			
100159600	HAMPSHIRE	IL		07/15/2024		517		(24)			(24)		493	493			
100261379	STANHOPE	NJ		12/08/2025		534		(9)			(9)		525	525			
100284766	LEXINGTON	KY		03/27/2026		363		(14)			(14)		349	349			
100135806	FORT WORTH	TX		11/10/2023		675		20			20		695	695			
100069466	SHIRLEY	MA		09/01/2021		3,241		(27)			(27)		3,214	3,214			
100159351	FRESNO	TX		07/15/2024		2,089		18			18		2,107	2,107			
100165413	NORMAL	IL		08/29/2024		542		(5)			(5)		537	537			
100114626	WELLINGTON	CO		06/29/2023		1,927		(3)			(3)		1,924	1,924			
100190346	ELLENVILLE	NY		01/22/2025		544		(7)			(7)		537	537			
100137986	BOLIVIA	NC		12/13/2023		727		48			48		775	775			
100168146	ROWLETT	TX		09/20/2024		579		(21)			(21)		558	558			
100161873	PORTSMOUTH	OH		07/31/2024		495		(13)			(13)		482	482			
100081208	EDMOND	OK		03/18/2022		2,028		36			36		2,064	2,064			
100133721	ROSHARON	TX		10/23/2023		1,253		62			62		1,315	1,315			
324010688	PORTLAND	OR		03/21/2024		257,180							257,180	257,180			
100182260	PROVIDENCE VILLAGE	TX		12/12/2024		727		44			44		771	771			
100256989	KENNESAW	GA		11/26/2025		613		(35)			(35)		578	578			
100090301	DAVENPORT	FL		01/13/2023		430		(18)			(18)		412	412			
100229952	POINTBLANK	TX		08/22/2025		636		(1)			(1)		635	635			
100162931	GERMANTOWN	TN		08/12/2024		207		(5)			(5)		202	202			
100210756	HEMPSTEAD	TX		05/15/2025		1,326		(39)			(39)		1,287	1,287			
100016420	SAN DIEGO	CA		04/05/2018		1,379		(12)			(12)		1,367	1,367			
100245524	COLUMBIA	TN		10/06/2025		559		(23)			(23)		536	536			
100143688	SUMMERFIELD	FL		02/22/2024		298		(23)			(23)		275	275			
100144053	NEWBERRY	FL		03/07/2024		772		48			48		820	820			
100162912	PERRY HALL	MD		08/12/2024		491		(6)			(6)		485	485			
100247019	CROSBY	TX		10/22/2025		40,579		2,472			2,472		43,051	43,051			
100235701	FRESNO	CA		09/02/2025		518		(8)			(8)		510	510			
100039874	LAS VEGAS	NV		10/28/2019		1,110		(37)			(37)		1,073	1,073			
100149161	HYANNIS	MA		04/22/2024		439		(9)			(9)		430	430			
100140107	FLORESVILLE	TX		01/09/2024		748		39			39		787	787			
100066889	NEW PORT RICHEY	FL		08/02/2021		1,349							1,349	1,349			
100220573	NEW FRANKLIN	OH		07/15/2025		2,867		(144)			(144)		2,723	2,723			
100206601	POWDER SPRINGS	GA		04/23/2025		594		(3)			(3)		591	591			
100205083	NORTH BABYLON	NY		04/11/2025		568		(27)			(27)		541	541			
100205933	CENTERVILLE	TX		04/15/2025		52,721		(1,878)			(1,878)		50,843	50,843			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245298	SAN ANTONIO	TX		10/06/2025		566		(24)			(24)		542	542			
100185845	PADUCAH	KY		12/26/2024		532		(21)			(21)		511	511			
100206035	KATY	TX		04/15/2025		525		(9)			(9)		516	516			
100116404	BRYAN	TX		07/20/2023		842		192			192		1,034	1,034			
100185751	EVANSTON	WY		12/23/2024		589		3			3		592	592			
100254811	IRVING	TX		11/14/2025		666		(28)			(28)		638	638			
100117850	ORLANDO	FL		07/20/2023		597		(12)			(12)		585	585			
100140540	FORNEY	TX		01/19/2024		574		(14)			(14)		560	560			
100138176	CARTERSVILLE	GA		12/14/2023		459		(11)			(11)		448	448			
100228071	THORNDALE	TX		08/07/2025		510		(24)			(24)		486	486			
100137891	PECULIAR	MO		12/08/2023		385		(15)			(15)		370	370			
100115223	SPRING HILL	FL		07/17/2023		529		(17)			(17)		512	512			
100245475	KOKOMO	IN		10/06/2025		624		(16)			(16)		608	608			
100144549	WICHITA	KS		04/26/2024		593		(10)			(10)		583	583			
100108164	RENO	NV		05/24/2023		474		(21)			(21)		453	453			
100194764	CITRUS SPRINGS	FL		02/21/2025		647		3			3		650	650			
100089265	EL PASO	TX		01/26/2023		672		(40)			(40)		632	632			
100156911	INDIANAPOLIS	IN		06/27/2024		496		(13)			(13)		483	483			
100061329	KINGSLAND	GA		06/01/2021		4,594		19			19		4,613	4,613			
100133909	ROCKY HILL	CT		11/29/2023		521		11			11		532	532			
100234863	HAMMONTON	NJ		08/28/2025		767		(9)			(9)		758	758			
100277651	RICHARDSON	TX		02/19/2026		540		(13)			(13)		527	527			
100152622	BAY CITY	TX		05/17/2024		605		4			4		609	609			
100065253	WARRENTON	VA		07/14/2021		1,328		(9)			(9)		1,319	1,319			
100148864	MERIDIANVILLE	AL		04/17/2024		1,488		45			45		1,533	1,533			
100115909	ROSHARON	TX		07/20/2023		2,529		122			122		2,651	2,651			
100271835	HOLLY SPRINGS	NC		12/30/2025		4,837		(28)			(28)		4,809	4,809			
100189992	ELBERTA	AL		01/21/2025		713		33			33		746	746			
100171863	RICHMOND	TX		10/17/2024		680		(14)			(14)		666	666			
100080466	MIAMI BEACH	FL		03/10/2022		921		(38)			(38)		883	883			
100230164	NORTHBROOK	IL		08/29/2025		1,079		(27)			(27)		1,052	1,052			
100164109	DECATUR	GA		08/21/2024		542		(1)			(1)		541	541			
100117083	BUFFALO	NY		07/20/2023		864		18			18		882	882			
100108336	KINGSTON	PA		05/25/2023		490		(18)			(18)		472	472			
100168095	ATLANTA	GA		09/20/2024		1,280		(6)			(6)		1,274	1,274			
100152283	SPRING	TX		05/17/2024		598		(1)			(1)		597	597			
100267072	LUBBOCK	TX		12/23/2025		628		(4)			(4)		624	624			
100159390	PENDERGRASS	GA		07/15/2024		2,364		63			63		2,427	2,427			
100254244	TERRE HAUTE	IN		11/06/2025		528		(22)			(22)		506	506			
100177184	BULLHEAD CITY	AZ		01/16/2025		527		(19)			(19)		508	508			
100221196	ABILENE	TX		07/21/2025		1,471		(56)			(56)		1,415	1,415			
100205118	SANTA CLARITA	CA		04/11/2025		596		(2)			(2)		594	594			
100130168	SCHILLER PARK	IL		11/15/2023		906		1			1		907	907			
100117410	RICHMOND	TX		07/20/2023		869		253			253		1,122	1,122			
100150191	SEWELL	NJ		04/30/2024		477		(15)			(15)		462	462			
100108093	TAMPA	FL		05/24/2023		529		(12)			(12)		517	517			
100126425	ALBANY	NY		08/30/2023		528		(13)			(13)		515	515			
100149658	LONGS	SC		04/26/2024		707		7			7		714	714			
100070214	AUBURNDALE	FL		09/01/2021		1,453		48			48		1,501	1,501			
100100714	OREM	UT		04/28/2023		2,074		206			206		2,280	2,280			
100255486	METAIRIE	LA		11/24/2025		643		(15)			(15)		628	628			

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100218717	ROSENBERG	TX		06/27/2025		7,927		441			441		8,368	8,368			
100190253	WINCHESTER	VA		01/22/2025		496		(3)			(3)		493	493			
100138855	PENSACOLA	FL		12/21/2023		583		(16)			(16)		567	567			
100199350	LOS ANGELES	CA		03/05/2025		509		(19)			(19)		490	490			
100157414	PUEBLO	CO		02/20/2025		521		(9)			(9)		512	512			
100283498	LAS VEGAS	NV		03/11/2026		343		(8)			(8)		335	335			
100201332	ARNOLD	CA		03/12/2025		501		(22)			(22)		479	479			
100141225	ORLANDO	FL		01/30/2024		684		(12)			(12)		672	672			
100099684	KNOXVILLE	TN		04/06/2023		687		(29)			(29)		658	658			
100205923	ANGIER	NC		04/15/2025		588		(17)			(17)		571	571			
100283420	PITTSBURGH	PA		03/11/2026		398		(10)			(10)		388	388			
100206537	LAS VEGAS	NV		04/22/2025		438		(21)			(21)		417	417			
100210375	DEVINE	TX		05/12/2025		432		(15)			(15)		417	417			
100084771	FERNANDINA BEACH	FL		08/02/2022		614		(38)			(38)		576	576			
100139359	SANTA FE	NM		12/28/2023		535		(2)			(2)		533	533			
100272122	CHICAGO	IL		01/08/2026		562		(20)			(20)		542	542			
100135822	PORT CLINTON	OH		11/10/2023		560		8			8		568	568			
100226739	KINGSTON	PA		07/30/2025		514		(22)			(22)		492	492			
100167589	CHARLOTTE	NC		09/19/2024		220,016		(7,235)			(7,235)		212,781	212,781			
100214256	NAPERVILLE	IL		05/30/2025		747		(27)			(27)		720	720			
100194307	KNOXVILLE	TN		02/14/2025		535		(15)			(15)		520	520			
100117355	OCOEE	FL		07/20/2023		1,207		2			2		1,209	1,209			
100163012	STEPHENVILLE	TX		08/13/2024		567		(19)			(19)		548	548			
100174200	AUBURN	PA		10/31/2024		563		(15)			(15)		548	548			
100162918	MEMPHIS	TN		08/12/2024		3,220		(59)			(59)		3,161	3,161			
100254555	SAINT PETERSBURG	FL		11/07/2025		390		(9)			(9)		381	381			
100152615	WILMINGTON	NC		05/17/2024		552		(5)			(5)		547	547			
100267174	COLLEGE STATION	TX		12/23/2025		596		(15)			(15)		581	581			
100067738	CHARLOTTE	NC		09/23/2021		1,258		(35)			(35)		1,223	1,223			
100246646	YORKVILLE	IL		10/15/2025		494		(23)			(23)		471	471			
100246692	YORKVILLE	IL		10/15/2025		494		(23)			(23)		471	471			
100246673	YORKVILLE	IL		10/15/2025		494		(23)			(23)		471	471			
100152286	MYRTLE BEACH	SC		05/17/2024		793		44			44		837	837			
100101821	CHICAGO	IL		03/31/2023		476		(15)			(15)		461	461			
100172395	DAHLONEGA	GA		10/23/2024		1,100		(4)			(4)		1,096	1,096			
100194467	IRVING	TX		02/14/2025		560		(24)			(24)		536	536			
100065681	AUSTIN	TX		07/28/2021		1,325		(28)			(28)		1,297	1,297			
100210347	APPLE VALLEY	CA		05/09/2025		369		(10)			(10)		359	359			
100174215	SOUTH BEND	IN		10/31/2024		620		(15)			(15)		605	605			
100254222	CHATHAM	IL		11/06/2025		498		(16)			(16)		482	482			
100159444	TEMPLE	TX		07/15/2024		525		(2)			(2)		523	523			
100193379	PORT SAINT LUCIE	FL		02/10/2025		598		(1)			(1)		597	597			
100255569	NORTH CHARLESTON	SC		11/24/2025		604		(20)			(20)		584	584			
100160551	FALLS CHURCH	VA		07/19/2024		577		(20)			(20)		557	557			
100136276	PLANTATION	FL		11/20/2023		561		6			6		567	567			
100136949	PALM BAY	FL		11/28/2023		569		(2)			(2)		567	567			
19073	EL PASO	TX		07/19/2011		127,083							127,083	127,083			
100181887	CITRUS SPRINGS	FL		12/12/2024		646		15			15		661	661			
100211706	CROZET	VA		05/19/2025		69,825		(1,453)			(1,453)		68,372	68,372			
100253238	HILTON HEAD ISLAND	SC		10/30/2025		568		(19)			(19)		549	549			
100137654	LAWRENCEVILLE	NJ		12/08/2023		2,428		(30)			(30)		2,398	2,398			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158882	TILGHMAN	MD		07/12/2024		535		1			1		536	536			
100083015	BAKERSFIELD	CA		05/11/2022		1,375		(35)			(35)		1,340	1,340			
100071722	LITTLE ELM	TX		10/14/2021		1,195		(38)			(38)		1,157	1,157			
100253211	COLLEGE STATION	TX		10/30/2025		578		(17)			(17)		561	561			
100141182	STATESVILLE	NC		01/30/2024		509		(9)			(9)		500	500			
100206029	MC KINNEY	TX		04/15/2025		1,907		(55)			(55)		1,852	1,852			
100169155	LAKELAND	TN		09/27/2024		610		(16)			(16)		594	594			
100171957	HAVERTOWN	PA		10/17/2024		629		(13)			(13)		616	616			
100193660	HOCKLEY	TX		02/10/2025		581		(7)			(7)		574	574			
100221711	BROADVIEW	IL		07/25/2025		743		7			7		750	750			
100082629	WALNUT CREEK	CA		04/14/2022		1,027		5			5		1,032	1,032			
100273031	WENTZVILLE	MO		01/15/2026		1,487		(29)			(29)		1,458	1,458			
100120757	PHILADELPHIA	PA		08/25/2023		609		(3)			(3)		606	606			
100087975	ROANOKE	VA		10/25/2022		664		(11)			(11)		653	653			
100234995	DAYTON	OH		08/28/2025		525		(13)			(13)		512	512			
100079059	HOUSTON	TX		02/24/2022		1,110		(17)			(17)		1,093	1,093			
100253181	VIRGINIA BEACH	VA		10/30/2025		11,298		(422)			(422)		10,876	10,876			
100245698	HOUSTON	TX		10/06/2025		616		(14)			(14)		602	602			
100081201	DAYTONA BEACH	FL		03/18/2022		1,805		21			21		1,826	1,826			
100243835	HEMET	CA		09/29/2025		3,884		(214)			(214)		3,670	3,670			
100152627	RICHMOND HILL	GA		05/17/2024		612		2			2		614	614			
100109947	BERLIN	NJ		06/22/2023		580		(12)			(12)		568	568			
100143789	VILLA RICA	GA		02/28/2024		377		(22)			(22)		355	355			
100188945	VERO BEACH	FL		01/09/2025		378		(12)			(12)		366	366			
100235398	COVINGTON	LA		08/29/2025		932		(44)			(44)		888	888			
100165394	AYLETT	VA		08/29/2024		554		(6)			(6)		548	548			
100130383	LUBBOCK	TX		09/28/2023		428		(24)			(24)		404	404			
100150644	SUGARLOAF	CA		05/06/2024		2,070		(14)			(14)		2,056	2,056			
100220199	HOUSTON	TX		07/11/2025		860		4			4		864	864			
100135378	HOUSTON	TX		11/13/2023		2,471		20			20		2,491	2,491			
100102764	RUNNING SPRINGS	CA		06/22/2023		513		(25)			(25)		488	488			
100253659	CEDAR RAPIDS	IA		10/30/2025		492		(11)			(11)		481	481			
100017876	PASADENA	CA		05/30/2018		1,360		3			3		1,363	1,363			
100174239	MORRIS	OK		10/31/2024		560		(21)			(21)		539	539			
100283756	SUN CITY	CA		03/13/2026		549		(23)			(23)		526	526			
100201919	WILLOW GROVE	PA		03/18/2025		639		(19)			(19)		620	620			
100214213	SAINT LOUIS	MO		05/30/2025		500		(9)			(9)		491	491			
100160163	DISTRICT HEIGHTS	MD		07/17/2024		545		(2)			(2)		543	543			
100159539	NEW ROCHELLE	NY		07/15/2024		571		(21)			(21)		550	550			
100130290	PORT SAINT LUCIE	FL		09/28/2023		543		(22)			(22)		521	521			
100077151	LAPEER	MI		01/03/2022		1,407		(20)			(20)		1,387	1,387			
100130009	BLOOMINGBURG	NY		09/27/2023		538		(15)			(15)		523	523			
100076100	WILMINGTON	DE		01/07/2022		1,194		(22)			(22)		1,172	1,172			
100238522	LYNN HAVEN	FL		09/19/2025		562		(14)			(14)		548	548			
100167843	KILLINGLY	CT		09/20/2024		521		(11)			(11)		510	510			
100076063	JACKSONVILLE	FL		01/07/2022		1,812		(42)			(42)		1,770	1,770			
100205115	ADAIRSVILLE	GA		04/11/2025		1,036		6			6		1,042	1,042			
100194365	GRAND RAPIDS	MI		02/14/2025		570		(22)			(22)		548	548			
100153174	GARNER	NC		05/30/2024		661		9			9		670	670			
100128075	HOPKINS	SC		09/08/2023		904		29			29		933	933			
100130142	FREEHOLD	NJ		11/15/2023		1,348		(75)			(75)		1,273	1,273			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171637	DURHAM	NC		10/16/2024		1,889		(45)			(45)		1,844	1,844			
100149351	SAN ANTONIO	FL		04/24/2024		758		42			42		800	800			
100181372	APOPKA	FL		12/06/2024		490		(13)			(13)		477	477			
100148351	FORT WORTH	TX		04/12/2024		4,497		192			192		4,689	4,689			
100076184	MIRAMAR BEACH	FL		01/07/2022		1,100		(32)			(32)		1,068	1,068			
100205888	SPRINGFIELD	MO		04/14/2025		538		(14)			(14)		524	524			
100208959	ORLANDO	FL		04/29/2025		1,868		28			28		1,896	1,896			
100221368	SULPHUR	LA		07/22/2025		582		10			10		592	592			
100218943	BELLA VISTA	AR		06/27/2025		582		(12)			(12)		570	570			
100057595	SAINT PETERSBURG	FL		06/30/2021		862		(43)	2		(45)		817	817			
100168266	ALBUQUERQUE	NM		09/20/2024		1,671		(21)			(21)		1,650	1,650			
100215485	RANCHO MIRAGE	CA		06/12/2025		578		(7)			(7)		571	571			
100185888	KENOSHA	WI		12/26/2024		515		(18)			(18)		497	497			
100245371	OWOSSO	MI		10/06/2025		1,817		(31)			(31)		1,786	1,786			
100088260	BALTIMORE	MD		10/17/2022		647		(14)			(14)		633	633			
100194459	MISSOURI CITY	TX		02/14/2025		508		(17)			(17)		491	491			
100115012	LAS VEGAS	NV		07/14/2023		951		12			12		963	963			
100227245	JEFFERSON CITY	MO		07/31/2025		515		(24)			(24)		491	491			
100247305	MORRIS PLAINS	NJ		10/24/2025		539		(25)			(25)		514	514			
100253266	DURHAM	NC		10/30/2025		618		(17)			(17)		601	601			
100194393	CYPRESS	TX		02/14/2025		878		(27)			(27)		851	851			
100194644	MESQUITE	TX		02/21/2025		590		(12)			(12)		578	578			
100133835	DALLAS	TX		10/20/2023		554							554	554			
100189445	NAPLES	FL		01/14/2025		584		(17)			(17)		567	567			
100277018	LAWRENCEVILLE	GA		01/30/2026		595		(11)			(11)		584	584			
100084849	TITUSVILLE	FL		08/02/2022		692		(23)			(23)		669	669			
100199416	FORNEY	TX		03/05/2025		570		(15)			(15)		555	555			
100181978	BROKEN ARROW	OK		12/12/2024		617		13			13		630	630			
100175500	SURFSIDE BEACH	SC		12/23/2024		483		(22)			(22)		461	461			
100206901	NAPLES	FL		04/24/2025		486		(23)			(23)		463	463			
100206910	PUEBLO	CO		04/24/2025		485		(22)			(22)		463	463			
100212114	SPOKANE	WA		05/22/2025		737		35			35		772	772			
100261204	SANFORD	NC		12/05/2025		53,013		(1,014)			(1,014)		51,999	51,999			
100119734	CHICAGO	IL		08/08/2023		535		(20)			(20)		515	515			
100167832	SAN ANTONIO	TX		09/20/2024		524		(33)			(33)		491	491			
100203031	PLYMOUTH	PA		04/25/2025		530		(11)			(11)		519	519			
100189396	DULUTH	GA		01/14/2025		29,999		(369)			(369)		29,630	29,630			
100186643	ROSHARON	TX		12/30/2024		640		1			1		641	641			
100065028	PHOENIX	AZ		07/14/2021		1,209		(36)			(36)		1,173	1,173			
100205940	MCKINNEY	TX		04/15/2025		701		16			16		717	717			
100228475	LELAND	NC		08/11/2025		3,135		198			198		3,333	3,333			
100138323	AUBURNDALE	FL		12/18/2023		1,344		12			12		1,356	1,356			
100228148	ORLANDO	FL		08/08/2025		541		(10)			(10)		531	531			
100142071	CYPRESS	TX		02/29/2024		1,787		(24)			(24)		1,763	1,763			
100174678	ARLINGTON	TX		10/31/2024		604		(20)			(20)		584	584			
100164910	DOVER	DE		08/28/2024		538		(12)			(12)		526	526			
100164909	DOVER	DE		08/28/2024		537		(11)			(11)		526	526			
100207412	PHILADELPHIA	PA		04/29/2025		576		(14)			(14)		562	562			
100204540	ATHENS	OH		04/04/2025		505		(18)			(18)		487	487			
100164925	DOVER	DE		08/28/2024		534		(6)			(6)		528	528			
100128867	CHESHIRE	CT		09/21/2023		591		(3)			(3)		588	588			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177337	MACON	GA		01/16/2025		505		(19)			(19)		486	486			
100065713	CLERMONT	FL		07/28/2021		2,321		(87)			(87)		2,234	2,234			
100182019	MANOR	TX		12/12/2024		876		34			34		910	910			
100119808	EAST CHICAGO	IN		08/08/2023		550		(10)			(10)		540	540			
100272396	LAKE WALES	FL		01/08/2026		593		(14)			(14)		579	579			
100169844	WILLIS	TX		09/30/2024		635		(17)			(17)		618	618			
100219922	ATHENS	GA		07/08/2025		571		(14)			(14)		557	557			
100193290	CLIFTON HEIGHTS	PA		02/10/2025		544		(10)			(10)		534	534			
100153314	SEGUIN	TX		05/30/2024		543		3			3		546	546			
100200035	LAKE OZARK	MO		03/06/2025		586		(16)			(16)		570	570			
100182569	LAS VEGAS	NV		12/12/2024		583		(2)			(2)		581	581			
100120737	WINSTON SALEM	NC		08/25/2023		641		2			2		643	643			
100070454	TUCSON	AZ		09/23/2021		1,207		(32)			(32)		1,175	1,175			
100182353	BRISTOL	TN		12/12/2024		29,630		(923)			(923)		28,707	28,707			
100181470	CYPRESS	TX		01/09/2025		2,166		(19)			(19)		2,147	2,147			
100164552	FALLING WATERS	WV		08/21/2024		817		(24)			(24)		793	793			
100136994	KNOXVILLE	TN		11/28/2023		615		18			18		633	633			
100246696	WALTERBORO	SC		10/15/2025		2,193		(96)			(96)		2,097	2,097			
100207257	FRYEBURG	ME		04/28/2025		537		(15)			(15)		522	522			
100209573	GOOCHLAND	VA		05/02/2025		561		(23)			(23)		538	538			
100157471	CAPE CORAL	FL		02/20/2025		533		(3)			(3)		530	530			
100149687	YOUNGSVILLE	NC		04/26/2024		731		(10)			(10)		721	721			
100284570	LAFAYETTE	LA		03/26/2026		594		(12)			(12)		582	582			
100154869	CENTENNIAL	CO		07/19/2024		1,281		(18)			(18)		1,263	1,263			
100172126	HILO	HI		10/17/2024		609		(25)			(25)		584	584			
100071126	BALTIMORE	MD		10/01/2021		1,497		1			1		1,498	1,498			
100269366	HIGHLANDS RANCH	CO		12/30/2025		1,024		(47)			(47)		977	977			
100265042	BROWNWOOD	TX		12/17/2025		590		(11)			(11)		579	579			
100100130	MIAMI	FL		03/28/2023		585		6			6		591	591			
100190400	MOORPARK	CA		01/23/2025		1,253		(12)			(12)		1,241	1,241			
100152528	EDGEWOOD	MD		05/17/2024		21,156		(413)			(413)		20,743	20,743			
100128246	HARRISONBURG	VA		09/14/2023		471		(7)			(7)		464	464			
100156888	TUNNEL HILL	GA		06/27/2024		576		2			2		578	578			
100282004	BEASLEY	TX		02/27/2026		397		(13)			(13)		384	384			
100283954	HOUSTON	TX		03/23/2026		677		(19)			(19)		658	658			
100215813	ALBUQUERQUE	NM		06/12/2025		522		(21)			(21)		501	501			
100228843	AURORA	IL		08/12/2025		734		(23)			(23)		711	711			
100185342	BRIDGEVILLE	DE		12/20/2024		602		(5)			(5)		597	597			
100203974	SPARTANBURG	SC		03/28/2025		584		1			1		585	585			
100166975	KNOXVILLE	TN		09/13/2024		598		(17)			(17)		581	581			
100160609	CAPE CORAL	FL		07/19/2024		579		(40)			(40)		539	539			
100129308	NORTH PORT	FL		09/25/2023		669		12			12		681	681			
100137011	DAPHNE	AL		11/28/2023		1,703		140			140		1,843	1,843			
100133479	FRIENDSWOOD	TX		10/19/2023		731							731	731			
100074396	INDIAN LAKE ESTATES	FL		12/02/2021		1,040		(48)			(48)		992	992			
100206464	CARTERSVILLE	GA		04/22/2025		20,850		(899)			(899)		19,951	19,951			
100082171	KATY	TX		04/14/2022		1,086		(72)			(72)		1,014	1,014			
100194067	SALEM	OR		03/20/2025		526		(13)			(13)		513	513			
100266889	RAEFORD	NC		12/23/2025		480		(10)			(10)		470	470			
100205795	NEWLAND	NC		04/14/2025		563		(21)			(21)		542	542			
100086690	PORT ST. LUCIE	FL		09/30/2022		1,887		3			3		1,890	1,890			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245341	HUTTO	TX		10/06/2025		645		(12)			(12)		633	633			
100254924	JEFFERSON CITY	MO		11/17/2025		519		(19)			(19)		500	500			
100153422	MOORESVILLE	IN		05/30/2024		496		(12)			(12)		484	484			
100210176	RICHMOND	TX		05/07/2025		7,896		(135)			(135)		7,761	7,761			
100201339	MILWAUKEE	WI		03/12/2025		525							525	525			
100161452	FORNEY	TX		07/30/2024		745		(12)			(12)		733	733			
100158070	SOUTH GLASTONBURY	CT		07/09/2024		982		(21)			(21)		961	961			
100178273	CARROLLTON	TX		11/19/2024		658		10			10		668	668			
100258317	CLOVIS	CA		12/05/2025		627		(9)			(9)		618	618			
100222256	ROSWELL	GA		07/30/2025		985		(39)			(39)		946	946			
100142407	FRESNO	CA		02/02/2024		480		(15)			(15)		465	465			
100219907	DALLAS	TX		07/08/2025		4,806		(113)			(113)		4,693	4,693			
100083032	BAYVILLE	NJ		05/11/2022		929		7			7		936	936			
100120642	TUCSON	AZ		08/21/2023		607		(3)			(3)		604	604			
100180208	MIRAMAR BEACH	FL		11/25/2024		604		(17)			(17)		587	587			
100076013	RIO RANCHO	NM		01/07/2022		1,134		(36)			(36)		1,098	1,098			
100119496	LAWRENCEVILLE	GA		07/28/2023		654		(12)			(12)		642	642			
100218753	POOLER	GA		06/27/2025		1,421		(3)			(3)		1,418	1,418			
100128293	DENTON	TX		09/14/2023		878		(21)			(21)		857	857			
100160038	TUCSON	AZ		07/17/2024		565		(14)			(14)		551	551			
100150548	MINNEAPOLIS	MN		05/03/2024		1,864		(31)			(31)		1,833	1,833			
100149371	MT JULIET	TN		04/24/2024		2,408		111			111		2,519	2,519			
100189674	CHARLOTTE	NC		01/17/2025		16,662		(775)			(775)		15,887	15,887			
100244704	MILTON	DE		09/29/2025		500		(20)			(20)		480	480			
100273075	ISLAND LAKE	IL		01/15/2026		554		(14)			(14)		540	540			
100220785	HOUSTON	TX		07/18/2025		1,867		(22)			(22)		1,845	1,845			
100071260	BOYNTON BEACH	FL		10/01/2021		1,354		5			5		1,359	1,359			
100081276	WHITEFISH	MT		03/18/2022		1,219		19			19		1,238	1,238			
100199172	SAVANNAH	GA		04/04/2025		537		(21)			(21)		516	516			
100205896	ROGERS	AR		04/14/2025		538		(21)			(21)		517	517			
100209241	FREDERICKSBURG	VA		04/29/2025		16,548		(242)			(242)		16,306	16,306			
100271815	AMELIA COURT HOUSE	VA		12/30/2025		665		(21)			(21)		644	644			
100148378	LOCKHART	TX		04/12/2024		886		39			39		925	925			
100253222	LITTLE ROCK	AR		10/30/2025		556		(24)			(24)		532	532			
100204008	MARYVILLE	TN		03/28/2025		567		(2)			(2)		565	565			
100078699	TWENTYNINE PALMS	CA		02/02/2022		1,098		(54)			(54)		1,044	1,044			
100136351	CHARLOTTE	NC		11/20/2023		623		5			5		628	628			
100186635	FULSHEAR	TX		12/30/2024		638		1			1		639	639			
100210733	LAS VEGAS	NV		05/15/2025		502		(17)			(17)		485	485			
100228091	TUCSON	AZ		08/07/2025		1,874		(52)			(52)		1,822	1,822			
100081503	SALT LAKE CITY	UT		03/18/2022		1,201		31			31		1,232	1,232			
100226683	AMARILLO	TX		07/30/2025		727		(19)			(19)		708	708			
100076247	ROGERS	MN		01/07/2022		1,236		(30)			(30)		1,206	1,206			
100109236	DAVENPORT	FL		07/21/2023		288		(3)			(3)		285	285			
100068511	FORT WORTH	TX		08/25/2021		835		(41)	2		(43)		792	792			
100198265	RICHMOND HILL	GA		02/28/2025		837		19			19		856	856			
100201838	BALTIMORE	MD		03/18/2025		508		(13)			(13)		495	495			
100202221	LA GRANGE	KY		04/17/2025		903		4			4		907	907			
100234984	LAKEWOOD	OH		08/28/2025		522		(19)			(19)		503	503			
100169505	MERCED	CA		09/30/2024		1,082		67			67		1,149	1,149			
100136218	RALEIGH	NC		11/20/2023		700		11			11		711	711			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071788	OAKDALE	CA		10/14/2021		1,230		(35)			(35)		1,195	1,195			
100188784	NEW BRAUNFELS	TX		01/09/2025		747		44			44		791	791			
100100716	LANDOVER	MD		04/28/2023		867		26			26		893	893			
100219329	CORDOVA	TN		06/30/2025		674		24			24		698	698			
100103148	BARNEGAT	NJ		04/21/2023		593		(16)			(16)		577	577			
100115075	PRINCETON	TX		07/14/2023		654		(8)			(8)		646	646			
100245548	COLLEGE STATION	TX		10/06/2025		2,636		(109)			(109)		2,527	2,527			
100193143	SHERIDAN	IN		02/10/2025		713		43			43		756	756			
100264939	LANCASTER	PA		12/17/2025		588		(24)			(24)		564	564			
100071573	LAND O LAKES	FL		10/14/2021		2,634		(41)			(41)		2,593	2,593			
100190430	SEATTLE	WA		01/23/2025		1,521		(4)			(4)		1,517	1,517			
100100698	MESQUITE	TX		04/28/2023		1,957		(80)			(80)		1,877	1,877			
100219815	MOUNT DORA	FL		07/08/2025		886		(20)			(20)		866	866			
100255466	PRINCETON	TX		11/24/2025		601		(23)			(23)		578	578			
100190249	MAURERTOWN	VA		01/22/2025		526		(14)			(14)		512	512			
100184376	SACRAMENTO	CA		12/16/2024		605		(2)			(2)		603	603			
100109591	MIAMI	FL		06/14/2023		562		(19)			(19)		543	543			
100180225	KATY	TX		11/25/2024		638		(10)			(10)		628	628			
100175989	SAVANNAH	GA		11/14/2024		1,173		2			2		1,175	1,175			
100273911	ROCKPORT	TX		01/26/2026		1,985		(77)			(77)		1,908	1,908			
100110214	POWELL	OH		06/30/2023		2,344		(31)			(31)		2,313	2,313			
100194019	SANTA ANA	CA		02/11/2025		574		(3)			(3)		571	571			
100182270	SAINT AUGUSTINE	FL		12/12/2024		688		27			27		715	715			
100167138	RICHMOND	RI		09/13/2024		497		(16)			(16)		481	481			
100228280	ORANGEBURG	NY		08/11/2025		642		(27)			(27)		615	615			
100120851	FORT MYERS	FL		08/25/2023		587		(14)			(14)		573	573			
100207924	VALLEY CENTER	CA		04/29/2025		1,448		(38)			(38)		1,410	1,410			
100191341	LITTLE ELM	TX		01/30/2025		494		(22)			(22)		472	472			
100272760	ARVADA	CO		01/13/2026		604		(9)			(9)		595	595			
100135268	LA GRANDE	OR		11/08/2023		1,868		19			19		1,887	1,887			
100148394	SAN ANTONIO	FL		04/12/2024		769		45			45		814	814			
100165002	PITTSFIELD	MA		08/28/2024		448		(27)			(27)		421	421			
100191692	DUNNELLON	FL		02/20/2025		528		(13)			(13)		515	515			
100116956	DORAL	FL		07/20/2023		847		185			185		1,032	1,032			
100245474	CLAYTON	NC		10/06/2025		656		(9)			(9)		647	647			
100205774	INDIANAPOLIS	IN		04/14/2025		587		(7)			(7)		580	580			
100179908	SANFORD	NC		11/25/2024		706		25			25		731	731			
100192283	YOUNGSTOWN	OH		01/31/2025		1,022		(39)			(39)		983	983			
100202024	SAN ANTONIO	TX		03/18/2025		560		(16)			(16)		544	544			
100200678	MALDEN	MA		03/11/2025		562		(18)			(18)		544	544			
100186454	BEAR	DE		12/30/2024		16,243		(109)			(109)		16,134	16,134			
100229383	BERKELEY	CA		08/15/2025		411		(19)			(19)		392	392			
100200563	RANSON	WV		03/11/2025		563		(19)			(19)		544	544			
100158789	NORTH CHESTERFIELD	VA		07/10/2024		559		(1)			(1)		558	558			
100162629	EULESS	TX		08/12/2024		3,967		(107)			(107)		3,860	3,860			
100171357	DEL VALLE	TX		10/16/2024		476		(40)			(40)		436	436			
100195513	SHERMAN	TX		02/24/2025		817		47			47		864	864			
100176165	SHAVER LAKE	CA		12/20/2024		1,125		(52)			(52)		1,073	1,073			
100282127	AUSTIN	TX		02/27/2026		383		(18)			(18)		365	365			
100234790	SPRINGDALE	AR		08/28/2025		495		(1)			(1)		494	494			
100136324	HOUSTON	TX		11/20/2023		352		6			6		358	358			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084713	BOYNTON BEACH	FL		08/02/2022		713		(18)			(18)		695	695			
100206911	NORRISTOWN	PA		04/24/2025		508		(24)			(24)		484	484			
100245329	ANDERSON	SC		10/06/2025		622		(19)			(19)		603	603			
100195092	INWOOD	WV		02/24/2025		60,019		(2,476)			(2,476)		57,543	57,543			
100165426	ORLANDO	FL		08/29/2024		586		(19)			(19)		567	567			
100247439	TULSA	OK		11/26/2025		604		(16)			(16)		588	588			
100190796	MANASSAS	VA		01/27/2025		747		(34)			(34)		713	713			
100235298	CASA GRANDE	AZ		08/29/2025		530		(24)			(24)		506	506			
100084725	HUNTINGTON PARK	CA		08/02/2022		709		(24)			(24)		685	685			
100145834	FERNANDINA BEACH	FL		03/15/2024		1,217		(9)			(9)		1,208	1,208			
100172119	SHAKER HEIGHTS	OH		10/17/2024		542		(24)			(24)		518	518			
100081834	CYPRESS	CA		03/30/2022		984		14			14		998	998			
100174385	IDAHO SPRINGS	CO		10/31/2024		620		(13)			(13)		607	607			
100267049	ANTIOCH	TN		12/23/2025		486		(11)			(11)		475	475			
100218993	HUDSON	FL		06/27/2025		504		(19)			(19)		485	485			
100245562	BILLINGS	MT		10/06/2025		506		(9)			(9)		497	497			
100201044	ROANOKE	TX		03/12/2025		3,859		(81)			(81)		3,778	3,778			
100138749	FRESNO	CA		02/02/2024		509		(29)			(29)		480	480			
100182134	JACKSONVILLE	NC		12/12/2024		7,335		(69)			(69)		7,266	7,266			
100133109	BAKERSFIELD	CA		11/29/2023		520		(8)			(8)		512	512			
100206819	PEMBROKE PINES	FL		04/23/2025		622		(13)			(13)		609	609			
100151787	FORT MYERS	FL		05/10/2024		517		(29)			(29)		488	488			
100214099	OROVILLE	CA		05/30/2025		359		(7)			(7)		352	352			
100229540	ABILENE	TX		08/15/2025		563		(11)			(11)		552	552			
100137078	VASS	NC		11/28/2023		560							560	560			
100245472	KOKOMO	IN		10/06/2025		619		(16)			(16)		603	603			
100157467	ARLINGTON	TX		02/20/2025		684		(15)			(15)		669	669			
100065629	SACRAMENTO	CA		07/28/2021		1,316		(30)			(30)		1,286	1,286			
100245663	NEWPORT NEWS	VA		10/06/2025		528		(6)			(6)		522	522			
100157257	MISSOURI CITY	TX		02/20/2025		429		(29)			(29)		400	400			
100246771	ARLINGTON	TX		10/15/2025		461		(12)			(12)		449	449			
100139586	WAUCONDA	IL		12/28/2023		1,344		(33)			(33)		1,311	1,311			
100176051	UXBRIDGE	MA		12/20/2024		32,099		(569)			(569)		31,530	31,530			
100272412	SAINT LOUIS	MO		01/08/2026		603		(11)			(11)		592	592			
100173194	GRETNA	NE		10/30/2024		609		(10)			(10)		599	599			
100283251	MADISON	AL		03/11/2026		442		3			3		445	445			
100016535	LAS VEGAS	NV		04/10/2018		1,290		(29)			(29)		1,261	1,261			
100246801	ALBRIGHTSVILLE	PA		10/15/2025		1,294		(59)			(59)		1,235	1,235			
100165953	VIRGINIA BEACH	VA		09/06/2024		565		(6)			(6)		559	559			
100136026	MAUMEE	OH		11/16/2023		751		1			1		752	752			
100175220	MONTGOMERY	TX		11/05/2024		788		17			17		805	805			
100185020	ACWORTH	GA		12/19/2024		509		(31)			(31)		478	478			
100236739	EDMOND	OK		09/11/2025		507		(14)			(14)		493	493			
100139115	FORNEY	TX		12/28/2023		491		(14)			(14)		477	477			
100169433	FORT LUPTON	CO		09/30/2024		648		(9)			(9)		639	639			
100087949	CHICAGO	IL		10/25/2022		569		(5)			(5)		564	564			
100272061	SAVANNAH	GA		01/08/2026		610		(8)			(8)		602	602			
100284776	CARLSBAD	NM		03/27/2026		593		(23)			(23)		570	570			
100103593	DALLAS	TX		05/08/2023		506		(25)			(25)		481	481			
100254074	NEWTON	KS		11/06/2025		923		(32)			(32)		891	891			
100253464	MURPHY	NC		10/30/2025		496		(18)			(18)		478	478			

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100236937	ARLINGTON	TX		09/12/2025		500		(22)			(22)		478	478			
100117652	NEW BRAUNFELS	TX		07/20/2023		442		(17)			(17)		425	425			
100116757	CONROE	TX		07/20/2023		877		230			230		1,107	1,107			
100167585	ALBEMARLE	NC		09/19/2024		707		1			1		708	708			
100167588	ALBEMARLE	NC		09/19/2024		707		1			1		708	708			
100067568	INDIAN HEAD	MD		09/23/2021		1,173		(34)			(34)		1,139	1,139			
100258101	COLUMBIA	TN		11/26/2025		502		(7)			(7)		495	495			
100272643	ORLANDO	FL		01/09/2026		581		(1)			(1)		580	580			
100156755	BARSTOW	CA		06/26/2024		2,609		(144)			(144)		2,465	2,465			
100110209	HARKER HEIGHTS	TX		06/30/2023		1,689		(19)			(19)		1,670	1,670			
100170100	WESTFIELD	IN		10/08/2024		5,603		(157)			(157)		5,446	5,446			
100276543	PALM BAY	FL		01/28/2026		307		(15)			(15)		292	292			
100236920	NORTH LAUDERDALE	FL		09/12/2025		513		(11)			(11)		502	502			
100136847	YOUNGSVILLE	NC		11/27/2023		6,302		174			174		6,476	6,476			
100182004	PORT CHARLOTTE	FL		12/12/2024		641		(2)			(2)		639	639			
100116891	FLOWER MOUND	TX		07/20/2023		196		9			9		205	205			
100134710	TAMPA	FL		10/30/2023		527		(1)			(1)		526	526			
100166472	CONROE	TX		10/31/2024		542		(25)			(25)		517	517			
100131902	CAROLINA BEACH	NC		10/13/2023		107,214		(283)			(283)		106,931	106,931			
100194389	ATLANTIC BEACH	FL		02/14/2025		546		(23)			(23)		523	523			
100276997	FORT MYERS	FL		01/30/2026		583		(14)			(14)		569	569			
100065495	CHOWCHILLA	CA		07/28/2021		1,289		(17)			(17)		1,272	1,272			
100068301	HESPERIA	CA		08/25/2021		1,302		(30)			(30)		1,272	1,272			
100207063	SEDONA	AZ		04/24/2025		555		(19)			(19)		536	536			
100202800	PENDERGRASS	GA		03/24/2025		44,049		(1,444)			(1,444)		42,605	42,605			
100188643	ARLINGTON	TX		02/10/2025		481		(22)			(22)		459	459			
100152552	DURHAM	NC		05/17/2024		779		2			2		781	781			
100220329	BAKERSFIELD	CA		07/11/2025		704		(18)			(18)		686	686			
100127562	ZEBULON	NC		09/08/2023		1,154		11			11		1,165	1,165			
100071542	LEESBURG	FL		10/14/2021		1,287		(22)			(22)		1,265	1,265			
100158126	TYRONE	PA		07/09/2024		594		(5)			(5)		589	589			
100088384	READING	PA		01/06/2023		478		(25)			(25)		453	453			
100157918	LONGS	SC		07/09/2024		24,242		1,001			1,001		25,243	25,243			
100207111	VIRGINIA BEACH	VA		04/24/2025		567		(18)			(18)		549	549			
100143595	BROWNS MILLS	NJ		02/21/2024		548		(12)			(12)		536	536			
100238491	GULF BREEZE	FL		09/19/2025		499		(18)			(18)		481	481			
100077984	SAN DIEGO	CA		01/06/2022		961		(64)			(64)		897	897			
100228061	CHICAGO	IL		08/07/2025		398		(17)			(17)		381	381			
100148336	ROYSE CITY	TX		04/12/2024		625		(6)			(6)		619	619			
100153975	GREAT MILLS	MD		06/05/2024		547		(3)			(3)		544	544			
100062908	RAPID CITY	SD		07/01/2021		2,903		(28)			(28)		2,875	2,875			
100235078	WESLACO	TX		08/28/2025		559		(11)			(11)		548	548			
100152698	BAY MINETTE	AL		05/17/2024		734		60			60		794	794			
100214101	FRESNO	TX		05/30/2025		525		(14)			(14)		511	511			
100177580	MIAMI	FL		01/16/2025		641		(2)			(2)		639	639			
100202536	WAKE FOREST	NC		03/21/2025		697		36			36		733	733			
100153168	DES MOINES	IA		05/30/2024		560		(8)			(8)		552	552			
100151004	GEORGETOWN	TX		05/08/2024		577		(8)			(8)		569	569			
100238383	LIVINGSTON	TX		09/19/2025		546		(16)			(16)		530	530			
100235101	DIVIDE	CO		08/28/2025		656		(13)			(13)		643	643			
100147810	WOODRUFF	SC		04/08/2024		631		(3)			(3)		628	628			

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100221131	FORT WORTH	TX		07/21/2025		595		(1)			(1)		594	594			
100149814	JURUPA VALLEY	CA		04/29/2024		612		(9)			(9)		603	603			
100176766	NORFOLK	VA		11/15/2024		550		(24)			(24)		526	526			
100153192	NEWBURGH	IN		05/30/2024		3,020		(1)			(1)		3,019	3,019			
100147415	KATY	TX		05/08/2024		3,600		(319)			(319)		3,281	3,281			
100261370	WACONIA	MN		12/08/2025		573		(14)			(14)		559	559			
100200517	ROBINS	IA		03/11/2025		602		(12)			(12)		590	590			
100229483	MADISON	AL		08/15/2025		2,185		56			56		2,241	2,241			
100254165	ALLENTOWN	PA		11/06/2025		694		(27)			(27)		667	667			
100080862	OTISVILLE	MI		03/10/2022		927		(60)			(60)		867	867			
100158143	FORT WORTH	TX		07/09/2024		1,086		(11)			(11)		1,075	1,075			
100206316	SPRINGFIELD	MO		04/17/2025		629		(11)			(11)		618	618			
100200602	CAMDEN	DE		03/11/2025		646		(5)			(5)		641	641			
100064462	RUSKIN	FL		07/01/2021		1,649		61			61		1,710	1,710			
100190922	CONCORD	NC		01/28/2025		625							625	625			
100229252	CRESTVIEW	FL		08/13/2025		498		(14)			(14)		484	484			
100194701	ANCHORAGE	AK		02/21/2025		590		(4)			(4)		586	586			
100181873	GRAND RAPIDS	MI		12/12/2024		569		(2)			(2)		567	567			
100087209	AVONDALE	AZ		10/25/2022		1,303		26			26		1,329	1,329			
100253097	HOUSTON	TX		10/30/2025		1,520		(21)			(21)		1,499	1,499			
100100312	KIMBOLTON	OH		04/27/2023		855		65			65		920	920			
100164874	SAN ANTONIO	TX		08/26/2024		515		(27)			(27)		488	488			
100266922	MADISON HEIGHTS	MI		12/23/2025		552		(22)			(22)		530	530			
100109593	GREELEY	CO		06/14/2023		564		(23)			(23)		541	541			
100075950	CAPE CORAL	FL		01/07/2022		1,200		(28)			(28)		1,172	1,172			
100169311	MESQUITE	TX		09/27/2024		566		(21)			(21)		545	545			
100226782	ROYAL OAK	MI		07/30/2025		523		(10)			(10)		513	513			
100169173	CYPRESS	TX		09/27/2024		664		(20)			(20)		644	644			
100210727	PEORIA	AZ		05/15/2025		1,170		(50)			(50)		1,120	1,120			
100255474	TOBYHANNA	PA		11/24/2025		528		(5)			(5)		523	523			
100200044	BREEZY POINT	MN		03/06/2025		590		(9)			(9)		581	581			
100161523	THOUSAND OAKS	CA		07/30/2024		567		(11)			(11)		556	556			
100153620	PALMETTO	FL		05/31/2024		460		(20)			(20)		440	440			
100091866	LAREDO	TX		01/30/2023		404		(13)			(13)		391	391			
100235140	MANCHESTER	NJ		08/28/2025		547		(16)			(16)		531	531			
100255436	WARREN	MI		11/24/2025		2,779		(28)			(28)		2,751	2,751			
100227263	DALTON	GA		07/31/2025		552		(19)			(19)		533	533			
100061745	CHICAGO	IL		07/01/2021		2,172		(8)			(8)		2,164	2,164			
100175898	CONROE	TX		11/14/2024		398		(1)			(1)		397	397			
100102816	BIRMINGHAM	AL		06/22/2023		864		(5)			(5)		859	859			
100165408	PITTSBURGH	PA		08/29/2024		557		(14)			(14)		543	543			
100168244	LITTLE ELM	TX		09/20/2024		618		(4)			(4)		614	614			
100163063	WINDSOR MILL	MD		08/13/2024		890		(25)			(25)		865	865			
100065039	LOUISVILLE	CO		07/14/2021		1,472		(44)			(44)		1,428	1,428			
100185559	AIKEN	SC		12/20/2024		632							632	632			
100133982	CHICAGO	IL		10/25/2023		512		(9)			(9)		503	503			
100209541	ORCHARD PARK	NY		05/02/2025		514		(16)			(16)		498	498			
100181865	HENRICO	VA		12/12/2024		601		(7)			(7)		594	594			
100221286	PHILADELPHIA	PA		07/22/2025		510		(23)			(23)		487	487			
100169434	FORT LUPTON	CO		09/30/2024		646		(9)			(9)		637	637			
100080961	NORCROSS	GA		03/18/2022		1,267		52			52		1,319	1,319			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100137336	ORLANDO	FL		12/01/2023		538		4			4		542	542			
100131784	SPLENDORA	TX		10/06/2023		603		(1)			(1)		602	602			
100160975	SAINT AUGUSTINE	FL		07/24/2024		741		28			28		769	769			
100109356	FAIRFAX	VA		06/12/2023		454		(13)	1		(14)		440	440			
100172855	DELAWARE	OH		10/25/2024		656		(7)			(7)		649	649			
100162664	OCALA	FL		08/12/2024		681		34			34		715	715			
100180418	ANNA	TX		11/25/2024		1,274		9			9		1,283	1,283			
100214262	ANDERSON	CA		05/30/2025		472		(16)			(16)		456	456			
100200641	NORTH WILDWOOD	NJ		03/11/2025		685		(27)			(27)		658	658			
100228880	TALLAHASSEE	FL		08/12/2025		551		(18)			(18)		533	533			
100079858	SAINT AUGUSTINE	FL		04/25/2022		2,385		(21)			(21)		2,364	2,364			
100108186	HARVEY	LA		05/24/2023		1,399		(55)			(55)		1,344	1,344			
100215705	PEORIA	AZ		06/13/2025		481		(14)			(14)		467	467			
100249499	HAYWARD	CA		10/30/2025		1,052		(20)			(20)		1,032	1,032			
100150738	WYLIE	TX		05/06/2024		653		11			11		664	664			
100154143	TUCSON	AZ		07/11/2024		2,303		(154)			(154)		2,149	2,149			
100161802	TUNNEL HILL	GA		07/31/2024		599							599	599			
100118081	ORLANDO	FL		07/20/2023		473		(9)			(9)		464	464			
100129908	HAMILTON TOWNSHIP	NJ		09/27/2023		531		(26)			(26)		505	505			
100211686	LOGAN	UT		05/19/2025		584		(3)			(3)		581	581			
100068481	HARLEYSVILLE	PA		08/25/2021		1,296		(21)			(21)		1,275	1,275			
100065673	ALBANY	OR		07/28/2021		1,307		(32)			(32)		1,275	1,275			
100081066	MIAMI	FL		03/18/2022		2,397		131			131		2,528	2,528			
100172324	SOMERSET	NJ		10/21/2024		642		(17)			(17)		625	625			
100215420	FORT MYERS	FL		06/12/2025		509		(19)			(19)		490	490			
100189815	CHINA SPRING	TX		01/21/2025		712		45			45		757	757			
100116845	AURORA	CO		07/20/2023		2,995		(64)			(64)		2,931	2,931			
100136310	BALTIC	CT		11/20/2023		522		3			3		525	525			
100189081	NEW BERN	NC		01/13/2025		928		(13)			(13)		915	915			
100176984	OCEAN CITY	MD		01/16/2025		552		(13)			(13)		539	539			
100190759	FULSHEAR	TX		01/27/2025		569		(9)			(9)		560	560			
100152565	RICHMOND	TX		05/17/2024		564		(10)			(10)		554	554			
100068338	MANASSAS	VA		08/25/2021		1,261		(38)			(38)		1,223	1,223			
100215288	COLUMBUS	GA		06/12/2025		1,584		(57)			(57)		1,527	1,527			
100220276	CENTERTON	AR		07/11/2025		573		(10)			(10)		563	563			
100203483	POCONO LAKE	PA		03/26/2025		524		(11)			(11)		513	513			
100191121	CHARLOTTE	NC		01/29/2025		3,925		(66)			(66)		3,859	3,859			
100099761	CAMERON	NC		02/28/2023		627		(8)			(8)		619	619			
100254690	CROMWELL	CT		11/12/2025		618		(25)			(25)		593	593			
100169627	WHITWELL	TN		09/30/2024		805		(25)			(25)		780	780			
100200178	DAWSONVILLE	GA		03/07/2025		887		(34)			(34)		853	853			
100174960	SCENIC	AZ		10/31/2024		979		(47)			(47)		932	932			
100253410	HENRICO	VA		10/30/2025		526		(22)			(22)		504	504			
100245646	SEBASTIAN	FL		10/06/2025		524		(20)			(20)		504	504			
100207047	PORT JEFFERSON STATION	NY		04/24/2025		1,494		(74)			(74)		1,420	1,420			
100115620	GRANBY	CO		07/19/2023		517		(18)			(18)		499	499			
100117146	OCEANSIDE	NY		07/20/2023		3,468		439			439		3,907	3,907			
100171811	INDIANAPOLIS	IN		10/17/2024		600		(23)			(23)		577	577			
100079287	DAVENPORT	FL		02/28/2022		941		(75)			(75)		866	866			
100132314	WINTER GARDEN	FL		10/13/2023		6,338		(58)			(58)		6,280	6,280			
100103645	SAN ANTONIO	TX		05/08/2023		560		(11)			(11)		549	549			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209600	MANCHESTER	PA		05/02/2025		2,065		(53)			(53)		2,012	2,012			
100164460	AURORA	IL		08/21/2024		556		(4)			(4)		552	552			
100254944	MC KEES ROCKS	PA		11/17/2025		716		(35)			(35)		681	681			
100100781	HYATTSVILLE	MD		04/28/2023		987		102			102		1,089	1,089			
100204989	HALLANDALE BEACH	FL		04/10/2025		1,587		(59)			(59)		1,528	1,528			
100067069	NORTH PLAINFIELD	NJ		08/02/2021		1,466		40			40		1,506	1,506			
100143069	CORNELIUS	NC		02/14/2024		597		(14)			(14)		583	583			
100209986	GREENVILLE	SC		06/11/2025		547		(20)			(20)		527	527			
100257778	SUMMERVILLE	SC		11/26/2025		1,110		(53)			(53)		1,057	1,057			
100219132	LELAND	NC		06/27/2025		577		(11)			(11)		566	566			
100065174	MCKINNEY	TX		07/14/2021		1,287		(26)			(26)		1,261	1,261			
100136352	JASPER	GA		11/20/2023		10,047		408			408		10,455	10,455			
100131838	BAKERSFIELD	CA		10/06/2023		908		(8)			(8)		900	900			
100120153	WOODBURN	OR		08/11/2023		549		(40)			(40)		509	509			
100160148	DETROIT	MI		07/17/2024		550		(16)			(16)		534	534			
100202525	FORT WORTH	TX		03/21/2025		694		37			37		731	731			
100169140	OCALA	FL		09/27/2024		662		(4)			(4)		658	658			
100137338	MIAMI BEACH	FL		12/01/2023		424		(12)			(12)		412	412			
100253466	ORLANDO	FL		10/30/2025		67,420		(2,320)			(2,320)		65,100	65,100			
100181922	OCALA	FL		12/12/2024		691		20			20		711	711			
100245414	BRANSON	MO		10/06/2025		534		(14)			(14)		520	520			
100141996	WALDORF	MD		02/29/2024		2,658		(48)			(48)		2,610	2,610			
100214870	CLEVELAND	OH		06/11/2025		688		(32)			(32)		656	656			
100103580	HEATH	TX		05/08/2023		2,767		(47)			(47)		2,720	2,720			
100227272	MCMILLAN	MI		07/31/2025		855		(37)			(37)		818	818			
100185735	MYRTLE BEACH	SC		12/23/2024		571		1			1		572	572			
100169774	JACKSONVILLE	NC		09/30/2024		550		(24)			(24)		526	526			
100147607	LAKE PARK	GA		04/04/2024		500		(18)			(18)		482	482			
100148366	SAINT AUGUSTINE	FL		04/12/2024		2,069		89			89		2,158	2,158			
100138909	FRESNO	CA		12/21/2023		987		(13)			(13)		974	974			
100064869	LAS VEGAS	NV		07/14/2021		1,180		(46)			(46)		1,134	1,134			
100169518	HELLERTOWN	PA		09/30/2024		562		(20)			(20)		542	542			
100081045	MERIDIAN	ID		03/18/2022		2,427		90			90		2,517	2,517			
100158044	SPRINGFIELD	MA		07/09/2024		559		7			7		566	566			
100143199	TULSA	OK		02/16/2024		2,683		(1)			(1)		2,682	2,682			
100185394	OCALA	FL		12/20/2024		701		26			26		727	727			
100156767	EDMOND	OK		06/26/2024		612		16			16		628	628			
100190754	FORT WORTH	TX		01/27/2025		598							598	598			
5.00007E+11	RHEDEN	NLD		09/30/2025		22							22		(22)		(22)
100091091	LOS ANGELES	CA		01/31/2023		298		(11)			(11)		287	287			
100141238	VIRGINIA BEACH	VA		01/30/2024		481		(14)			(14)		467	467			
100060283	LIBERTY HILL	TX		06/25/2021		1,379		(39)			(39)		1,340	1,340			
100168361	OCALA	FL		09/25/2024		658							658	658			
100141993	EDMOND	OK		02/29/2024		496		(10)			(10)		486	486			
100199063	WESLEY CHAPEL	FL		02/28/2025		617		(8)			(8)		609	609			
100171434	ANGIER	NC		10/16/2024		1,566		(42)			(42)		1,524	1,524			
100284263	CANYON COUNTRY	CA		03/30/2026		229		(12)			(12)		217	217			
100237566	PARAMUS	NJ		09/12/2025		1,115		(57)			(57)		1,058	1,058			
100149832	CYPRESS	TX		04/29/2024		525		(27)			(27)		498	498			
100151638	JARRELL	TX		05/10/2024		835		(14)			(14)		821	821			
100147988	OKEECHOBEE	FL		04/10/2024		2,181		(6)			(6)		2,175	2,175			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144626	MONTGOMERY	IL		03/13/2024		565		(11)			(11)		554	554			
100119903	CONROE	TX		08/10/2023		496		(45)			(45)		451	451			
100253220	WICHITA	KS		10/30/2025		2,083		(70)			(70)		2,013	2,013			
100158069	SPRINGFIELD	MA		07/09/2024		548		(11)			(11)		537	537			
100078905	MADISON	AL		02/24/2022		1,264		(11)			(11)		1,253	1,253			
100174139	FORT MYERS	FL		10/31/2024		715		(31)			(31)		684	684			
100193737	WESTBOROUGH	MA		02/10/2025		441		(16)			(16)		425	425			
100188826	WARWICK	RI		01/09/2025		30,644		311			311		30,955	30,955			
100235024	NOKOMIS	FL		08/28/2025		1,568		(10)			(10)		1,558	1,558			
100206791	NORTH HALEDON	NJ		04/23/2025		1,539		(72)			(72)		1,467	1,467			
100254932	GROVE CITY	OH		11/17/2025		555		(17)			(17)		538	538			
100218186	SCHAUMBURG	IL		06/26/2025		925		(43)			(43)		882	882			
100110030	NORTH LAUDERDALE	FL		06/23/2023		571		(6)			(6)		565	565			
100110051	NORTH LAUDERDALE	FL		06/23/2023		572		(7)			(7)		565	565			
100129942	PHILADELPHIA	PA		09/27/2023		559		(13)			(13)		546	546			
100023517	BERWYN	PA		09/04/2018		1,330		(7)			(7)		1,323	1,323			
100175197	OCALA	FL		11/05/2024		683		(11)			(11)		672	672			
100175204	CITRUS SPRINGS	FL		11/05/2024		681		(9)			(9)		672	672			
100200722	NILES	IL		03/11/2025		552		(19)			(19)		533	533			
100063034	LAWRENCE	MA		07/01/2021		2,328		5			5		2,333	2,333			
100156032	NORTH BAY VILLAGE	FL		06/18/2024		580		(12)			(12)		568	568			
100141991	GARLAND	TX		02/29/2024		481		(29)			(29)		452	452			
100276567	KISSIMMEE	FL		01/28/2026		773		(2)			(2)		771	771			
100211164	CUMMING	GA		05/15/2025		766		(44)			(44)		722	722			
100103397	TOMS RIVER	NJ		06/16/2023		732		(10)			(10)		722	722			
100167662	FORT WORTH	TX		09/19/2024		637		(9)			(9)		628	628			
100146751	BALTIMORE	MD		03/20/2024		600		7			7		607	607			
100201479	NEW LONDON	CT		03/12/2025		1,831		(83)			(83)		1,748	1,748			
100182264	OCALA	FL		12/12/2024		718		42			42		760	760			
100179900	OCALA	FL		11/25/2024		724		36			36		760	760			
100116987	NEW LONDON	CT		07/20/2023		837		223			223		1,060	1,060			
100139408	WOODBOURNE	NY		12/28/2023		796		(22)			(22)		774	774			
100221784	MORENO VALLEY	CA		07/25/2025		467		(22)			(22)		445	445			
100103316	MCALLEN	TX		04/28/2023		503		(14)			(14)		489	489			
100211827	ANTIOCH	TN		05/19/2025		522		(8)			(8)		514	514			
100169767	MESA	AZ		09/30/2024		30,793		(478)			(478)		30,315	30,315			
100186594	HOUSTON	TX		12/30/2024		719		36			36		755	755			
100101519	ROSHARON	TX		04/26/2023		3,183		210			210		3,393	3,393			
100159549	EAU CLAIRE	WI		07/15/2024		489		(33)			(33)		456	456			
100086791	EL PASO	TX		10/04/2022		671		(14)			(14)		657	657			
100066911	ZEPHYRHILLS	FL		08/02/2021		1,446		7			7		1,453	1,453			
100153180	GREENVILLE	NC		05/30/2024		544		(7)			(7)		537	537			
100057704	HENDERSON	NV		06/30/2021		1,231		(18)			(18)		1,213	1,213			
100175376	OCALA	FL		11/05/2024		725		6			6		731	731			
100164543	CONROE	TX		08/21/2024		641		16			16		657	657			
100161451	KYLE	TX		07/30/2024		703		(7)			(7)		696	696			
100199316	CANTON	OH		03/05/2025		653		(25)			(25)		628	628			
100254270	BALD KNOB	AR		11/06/2025		1,183		(28)			(28)		1,155	1,155			
100161450	WENDELL	NC		07/30/2024		654		(6)			(6)		648	648			
100076108	LITTLE EGG HARBOR	NJ		01/07/2022		820		(26)	2		(28)		792	792			
100214758	ABERDEEN	WA		06/11/2025		595		(20)			(20)		575	575			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213735	LAS VEGAS	NV		05/29/2025		423		(11)			(11)		412	412			
100142835	HUBBARD LAKE	MI		02/09/2024		516		(12)			(12)		504	504			
100168200	ROCKY FACE	GA		09/20/2024		587		(16)			(16)		571	571			
100205123	OKLAHOMA CITY	OK		04/11/2025		563		(3)			(3)		560	560			
100194505	ORLANDO	FL		02/14/2025		908		(30)			(30)		878	878			
100171797	MYRTLE BEACH	SC		10/17/2024		774		2			2		776	776			
100065716	CITRUS HEIGHTS	CA		07/28/2021		4,940		(176)			(176)		4,764	4,764			
100238487	PLAINSBORO	NJ		09/19/2025		560		(15)			(15)		545	545			
100091983	PLAINFIELD	NJ		02/07/2023		476		(8)			(8)		468	468			
100282288	CAPE CORAL	FL		02/27/2026		616		(15)			(15)		601	601			
100277242	FONTANA	CA		02/10/2026		617		(13)			(13)		604	604			
100282061	JACKSONVILLE	FL		02/27/2026		152		(7)			(7)		145	145			
100283752	MABLETON	GA		03/13/2026		360		(15)			(15)		345	345			
100283417	HILTON HEAD ISLAND	SC		03/11/2026		590		(17)			(17)		573	573			
100179513	MONTGOMERY	AL		11/21/2024		619		11			11		630	630			
100163131	HANFORD	CA		08/13/2024		1,777		(45)			(45)		1,732	1,732			
100248929	ORANGE BEACH	AL		10/29/2025		733		(10)			(10)		723	723			
100164641	WESLEY CHAPEL	FL		08/21/2024		602		(11)			(11)		591	591			
100074475	PHILADELPHIA	PA		12/02/2021		1,048		(103)			(103)		945	945			
100060169	MERIDIAN	ID		06/25/2021		943		(26)			(26)		917	917			
100081111	CHATTANOOGA	TN		03/18/2022		1,236		37			37		1,273	1,273			
100184384	CROSS ROADS	TX		12/16/2024		301		(14)			(14)		287	287			
100117109	ATLANTA	GA		07/20/2023		805		107			107		912	912			
100269017	VISALIA	CA		12/29/2025		667		(16)			(16)		651	651			
100199077	VILLA RICA	GA		02/28/2025		520		(17)			(17)		503	503			
100161317	FORT WORTH	TX		07/25/2024		527		(12)			(12)		515	515			
100121038	HOLLAND	MI		08/30/2023		52,488		522			522		53,010	53,010			
100057930	SPRING LAKE	NC		06/30/2021		1,197		(37)			(37)		1,160	1,160			
100068476	BANGOR	ME		08/25/2021		1,147		(39)			(39)		1,108	1,108			
100117313	CLERMONT	FL		07/20/2023		913		264			264		1,177	1,177			
100115491	LAKE SAINT LOUIS	MO		07/17/2023		10,860		(6)			(6)		10,854	10,854			
100253511	PLAINFIELD	IL		10/30/2025		569		(15)			(15)		554	554			
100088227	POUGHKEEPSIE	NY		10/17/2022		616		(9)			(9)		607	607			
100227208	MINNEAPOLIS	MN		07/30/2025		543		(2)			(2)		541	541			
100209409	CHARLOTTE	NC		04/29/2025		516		(11)			(11)		505	505			
100205929	CASA GRANDE	AZ		04/15/2025		650		4			4		654	654			
100163136	OCALA	FL		08/13/2024		654		(5)			(5)		649	649			
100165433	OCALA	FL		08/29/2024		650		(1)			(1)		649	649			
100147433	PALM BAY	FL		04/03/2024		534		(18)			(18)		516	516			
100141581	HOUSTON	TX		01/30/2024		535		(23)			(23)		512	512			
100092014	CHICAGO	IL		02/09/2023		596		(17)			(17)		579	579			
100202236	FLORENCE	KY		04/17/2025		513		(12)			(12)		501	501			
100277032	KAILUA	HI		02/06/2026		663		(30)			(30)		633	633			
100165438	ARLINGTON	TX		08/29/2024		648		(22)			(22)		626	626			
100152557	FORT WORTH	TX		05/17/2024		562		(9)			(9)		553	553			
100197572	KATY	TX		02/26/2025		31,479		(363)			(363)		31,116	31,116			
100285004	DEWITT	MI		03/27/2026		344		(13)			(13)		331	331			
100229264	WRIGHTSTOWN	WI		08/14/2025		555		(7)			(7)		548	548			
100272618	DECATUR	GA		01/09/2026		535		(25)			(25)		510	510			
100173160	COLLEGE STATION	TX		10/30/2024		5,805		(168)			(168)		5,637	5,637			
100195074	KERNERSVILLE	NC		02/24/2025		665		48			48		713	713			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074952	NATIONAL CITY	CA		12/01/2021		1,305		(10)			(10)		1,295	1,295			
100212216	ALBUQUERQUE	NM		05/22/2025		715		1			1		716	716			
100142855	DURHAM	NC		02/08/2024		315		(8)			(8)		307	307			
100273163	NOTTINGHAM	MD		01/15/2026		573		(11)			(11)		562	562			
100283802	SAN DIEGO	CA		03/13/2026		590		(14)			(14)		576	576			
100253663	HANOVER PARK	IL		10/30/2025		593		(16)			(16)		577	577			
100276924	MAMMOTH SPRINGS	AR		01/30/2026		590		(13)			(13)		577	577			
100283348	ROSEMOUNT	MN		03/11/2026		418		(7)			(7)		411	411			
100193210	GLENDALE	AZ		02/10/2025		1,471		(25)			(25)		1,446	1,446			
100269647	COVINA	CA		12/30/2025		369		(8)			(8)		361	361			
100180289	BULLHEAD CITY	AZ		11/25/2024		739		11			11		750	750			
100176030	MOUNT WOLF	PA		12/20/2024		524		(18)			(18)		506	506			
100153175	FISHERS	IN		05/30/2024		559		(7)			(7)		552	552			
100068022	RICHMOND	TX		09/23/2021		4,254		(44)			(44)		4,210	4,210			
100119230	LITCHFIELD PARK	AZ		07/31/2023		1,338		(1)			(1)		1,337	1,337			
100160121	GULF BREEZE	FL		07/17/2024		617		(9)			(9)		608	608			
100153194	BEAUFORT	SC		05/30/2024		565		(12)			(12)		553	553			
100165996	BEACH PARK	IL		09/06/2024		610		(1)			(1)		609	609			
100258384	SHAFTER	CA		12/05/2025		576		(27)			(27)		549	549			
100174721	VILLA RICA	GA		10/31/2024		559		(33)			(33)		526	526			
100264959	MILWAUKEE	WI		12/17/2025		293		(14)			(14)		279	279			
100206641	JOHNSTOWN	PA		04/24/2025		544		11			11		555	555			
100159487	SAN ANTONIO	TX		07/15/2024		612		(5)			(5)		607	607			
100067551	HUNTSVILLE	AL		09/23/2021		1,162		(36)			(36)		1,126	1,126			
100117966	NEW LONDON	CT		07/20/2023		633		(9)			(9)		624	624			
100079715	RIVERVIEW	FL		04/25/2022		1,044		(29)			(29)		1,015	1,015			
100163050	WASHINGTON	DC		08/13/2024		1,284		(40)			(40)		1,244	1,244			
100126366	MCLOUD	OK		08/30/2023		574		(12)			(12)		562	562			
100209963	LULING	LA		06/11/2025		698		(29)			(29)		669	669			
100163441	TAMPA	FL		09/27/2024		476		(38)			(38)		438	438			
100116834	HOMESTEAD	FL		07/20/2023		806		118			118		924	924			
100266839	SHAWNEE	KS		12/23/2025		511		(11)			(11)		500	500			
100284787	LA VISTA	NE		03/27/2026		532		(19)			(19)		513	513			
100284802	LAS CRUCES	NM		03/27/2026		355		(14)			(14)		341	341			
100282180	YUBA CITY	CA		02/27/2026		359		(13)			(13)		346	346			
100156893	TUNNEL HILL	GA		06/27/2024		569		2			2		571	571			
100156908	TUNNEL HILL	GA		06/27/2024		569		2			2		571	571			
100015804	BALDWIN PARK	CA		02/02/2018		1,907		(12)			(12)		1,895	1,895			
100147722	POWDER SPRINGS	GA		04/05/2024		427		(5)			(5)		422	422			
100128071	SPRING HILL	TN		09/08/2023		4,519		132			132		4,651	4,651			
100213006	HOBE SOUND	FL		05/29/2025		1,098		(39)			(39)		1,059	1,059			
100254110	PHOENIX	AZ		12/12/2025		614		(25)			(25)		589	589			
100164563	WINTER HAVEN	FL		08/21/2024		209,707		(609)			(609)		209,098	209,098			
100068214	CAPE CORAL	FL		08/25/2021		1,245		(27)			(27)		1,218	1,218			
100272621	BRISTOL	CT		01/09/2026		554		(2)			(2)		552	552			
100179894	LOWELL	AR		11/25/2024		669		8			8		677	677			
100203276	KATY	TX		03/27/2025		538		(6)			(6)		532	532			
100139377	DALLAS	TX		12/28/2023		732		(4)			(4)		728	728			
100019835	BELLFLOWER	CA		07/30/2018		1,346		(15)			(15)		1,331	1,331			
100284836	LIBBY	MT		03/27/2026		362		(12)			(12)		350	350			
100281956	INDIANAPOLIS	IN		02/26/2026		495		(25)			(25)		470	470			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065396	MINNEAPOLIS	MN		07/28/2021		1,311		(19)			(19)		1,292	1,292			
100129810	KANSAS CITY	MO		09/27/2023		501		(21)			(21)		480	480			
100060170	POMPANO BEACH	FL		06/25/2021		1,285		(39)			(39)		1,246	1,246			
100152726	HEMET	CA		05/22/2024		480		(29)			(29)		451	451			
100152733	HEMET	CA		05/22/2024		481		(30)			(30)		451	451			
100152734	HEMET	CA		05/22/2024		481		(30)			(30)		451	451			
100152736	HEMET	CA		05/22/2024		481		(30)			(30)		451	451			
100152738	HEMET	CA		05/22/2024		481		(30)			(30)		451	451			
100266797	DOWAGIAC	MI		12/23/2025		846		(15)			(15)		831	831			
100273184	OCALA	FL		01/15/2026		627		(5)			(5)		622	622			
100253711	RAEFORD	NC		10/30/2025		4,332		(144)			(144)		4,188	4,188			
100210721	NORTH FORT MYERS	FL		05/15/2025		882		(37)			(37)		845	845			
100086527	WENDELL	NC		09/30/2022		462		(31)			(31)		431	431			
100268731	LAS CRUCES	NM		12/29/2025		656		27			27		683	683			
100172339	CORAOPOLIS	PA		10/23/2024		645		(8)			(8)		637	637			
100245746	BATON ROUGE	LA		10/06/2025		601		(21)			(21)		580	580			
100166007	LOS ANGELES	CA		09/06/2024		1,260		(49)			(49)		1,211	1,211			
100253216	FAYETTEVILLE	AR		10/30/2025		563		(23)			(23)		540	540			
100140063	SAINT AUGUSTINE	FL		01/09/2024		746		32			32		778	778			
100175977	SELMA	CA		11/14/2024		557		(10)			(10)		547	547			
100076175	MINNEAPOLIS	MN		01/07/2022		1,247		(16)			(16)		1,231	1,231			
100115713	YARDLEY	PA		07/20/2023		1,057		(9)			(9)		1,048	1,048			
100284587	KATY	TX		03/26/2026		606		(12)			(12)		594	594			
100168730	EUGENE	OR		09/26/2024		83,007		(3,173)			(3,173)		79,834	79,834			
100162075	PAHOA	HI		07/31/2024		529		(1)			(1)		528	528			
100135813	DAYTONA BEACH	FL		11/10/2023		3,290		31			31		3,321	3,321			
100136016	HOUSTON	TX		11/16/2023		387		(14)			(14)		373	373			
100176615	BURTONSVILLE	MD		11/15/2024		5,371		(191)			(191)		5,180	5,180			
100180367	GARLAND	TX		11/25/2024		1,628		28			28		1,656	1,656			
100274072	WACO	TX		01/26/2026		341		(14)			(14)		327	327			
100024177	BRYN MAWR	PA		09/20/2018		1,202		(15)			(15)		1,187	1,187			
100264940	WILDWOOD	NJ		12/17/2025		542		(26)			(26)		516	516			
100081390	BOZEMAN	MT		03/18/2022		1,206		19			19		1,225	1,225			
100261156	MONTELLO	WI		12/05/2025		554		(24)			(24)		530	530			
100226673	ROSELLE	IL		07/30/2025		582		4			4		586	586			
100146857	PHOENIX	AZ		03/21/2024		873		(13)			(13)		860	860			
100215616	BOLIVIA	NC		06/12/2025		1,054		55			55		1,109	1,109			
100140083	NORTH LAUDERDALE	FL		01/09/2024		1,472		(40)			(40)		1,432	1,432			
100261428	WEED	CA		12/08/2025		580		(12)			(12)		568	568			
100140076	OCALA	FL		01/09/2024		617							617	617			
100169647	GARLAND	TX		09/30/2024		507		(27)			(27)		480	480			
100115061	DULUTH	MN		07/14/2023		871		15			15		886	886			
100200003	SAN ANTONIO	TX		03/06/2025		696		(15)			(15)		681	681			
100176807	ASHLAND	NH		11/15/2024		889		11			11		900	900			
100136510	ELGIN	IL		11/20/2023		527		3			3		530	530			
100119085	CONYERS	GA		07/27/2023		448		(24)			(24)		424	424			
100065465	AUSTIN	TX		07/28/2021		1,241		(18)			(18)		1,223	1,223			
100109826	CHICAGO	IL		06/22/2023		165		(7)			(7)		158	158			
100227059	DAYTON	MN		07/30/2025		679		24			24		703	703			
100157147	MOUNT HOLLY	NC		02/20/2025		526		(23)			(23)		503	503			
100088071	RIDGECREST	CA		10/25/2022		591		(20)			(20)		571	571			

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100161112	CAMBRIDGE	MD		07/24/2024		673		21			21		694	694			
100153287	LANDIS	NC		05/30/2024		684		4			4		688	688			
100151756	ROSCOE	IL		05/10/2024		426		(16)			(16)		410	410			
100191625	BELMONT	MI		01/31/2025		1,235		(18)			(18)		1,217	1,217			
100128010	SEQUATCHIE	TN		09/08/2023		1,078		86			86		1,164	1,164			
100172121	BELVIDERE	IL		10/17/2024		535		(10)			(10)		525	525			
100247415	EDISON	NJ		10/24/2025		519		(25)			(25)		494	494			
100247530	ORLANDO	FL		10/28/2025		418		(20)			(20)		398	398			
100221769	SAN TAN VALLEY	AZ		07/25/2025		538		1			1		539	539			
100116564	WESLEY CHAPEL	FL		07/20/2023		573		32			32		605	605			
100136369	TOWSON	MD		11/20/2023		519		4			4		523	523			
100266951	NORTH MYRTLE BEACH	SC		12/23/2025		449		(3)			(3)		446	446			
100079521	ABITA SPRINGS	LA		04/25/2022		1,053		(13)			(13)		1,040	1,040			
100267068	CHATTANOOGA	TN		12/23/2025		539		(20)			(20)		519	519			
100267069	CHATTANOOGA	TN		12/23/2025		539		(20)			(20)		519	519			
100245280	WASHINGTON	DC		10/06/2025		500		(19)			(19)		481	481			
100150972	PHILADELPHIA	PA		05/08/2024		1,394		(2)			(2)		1,392	1,392			
100182274	KERNERSVILLE	NC		12/12/2024		693		31			31		724	724			
100148120	ANNA	TX		04/10/2024		1,193		(17)			(17)		1,176	1,176			
100214559	SEAGOVILLE	TX		06/06/2025		2,207		(42)			(42)		2,165	2,165			
100254490	STOW	OH		11/07/2025		549		(16)			(16)		533	533			
100247037	LAWRENCE	KS		10/22/2025		558		(25)			(25)		533	533			
100157722	SUMMERVILLE	SC		06/28/2024		1,538		(8)			(8)		1,530	1,530			
100282354	CLEBURNE	TX		02/27/2026		321		(13)			(13)		308	308			
100068492	CENTERTON	AR		08/25/2021		1,138		(41)			(41)		1,097	1,097			
100134917	GREENSBORO	NC		10/30/2023		501		(14)			(14)		487	487			
100265050	JACKSONVILLE	FL		12/17/2025		2,193		(59)			(59)		2,134	2,134			
100086972	PHILADELPHIA	PA		10/24/2022		575		(25)			(25)		550	550			
100148792	ROSHARON	TX		04/17/2024		1,835		107			107		1,942	1,942			
100179898	NEW BRAUNFELS	TX		11/25/2024		715		41			41		756	756			
100161933	HOUSTON	TX		07/31/2024		612		(26)			(26)		586	586			
100229367	OXNARD	CA		08/15/2025		3,630		(69)			(69)		3,561	3,561			
100215354	HAMPTON	VA		06/12/2025		506		(19)			(19)		487	487			
100194655	THE VILLAGES	FL		02/21/2025		629							629	629			
100272198	ORLAND	CA		01/08/2026		583		(12)			(12)		571	571			
100272333	BALL GROUND	GA		01/08/2026		585		(14)			(14)		571	571			
100193174	CONROE	TX		03/20/2025		538		(25)			(25)		513	513			
100152455	HARRISON	TN		05/17/2024		642		14			14		656	656			
100226780	ROCHESTER HILLS	MI		07/30/2025		503		(16)			(16)		487	487			
100115737	BALTIMORE	MD		07/20/2023		1,243		(9)			(9)		1,234	1,234			
100149116	ELLISVILLE	MO		04/22/2024		610		2			2		612	612			
100272144	DURANT	OK		01/08/2026		594		(9)			(9)		585	585			
100272455	DURANT	OK		01/08/2026		31,537		(626)			(626)		30,911	30,911			
100267059	KATY	TX		12/23/2025		598		(13)			(13)		585	585			
100267224	DURANT	OK		12/23/2025		597		(12)			(12)		585	585			
100216093	HENRICO	VA		06/17/2025		530		(6)			(6)		524	524			
100148441	OCALA	FL		04/12/2024		704		18			18		722	722			
100099924	YUMA	AZ		03/28/2023		584		(16)			(16)		568	568			
100283993	PIEDMONT	OK		03/24/2026		448		8			8		456	456			
100194648	ELLENWOOD	GA		02/21/2025		582		(13)			(13)		569	569			
100185126	FORT PIERCE	FL		12/20/2024		613		11			11		624	624			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228323	CINCINNATI	OH		08/11/2025		666		9			9		675	675			
100267184	PAWLEYS ISLAND	SC		12/23/2025		925		(14)			(14)		911	911			
100246885	VERO BEACH	FL		10/17/2025		816		(15)			(15)		801	801			
100083911	ORMOND BEACH	FL		07/12/2022		225		(5)			(5)		220	220			
100247116	HUMMELSTOWN	PA		10/22/2025		1,561		(41)			(41)		1,520	1,520			
100179883	MORRISVILLE	PA		11/25/2024		954		4			4		958	958			
100138342	FORT PIERCE	FL		12/18/2023		718		7			7		725	725			
100119938	MACUNGIE	PA		08/10/2023		17,152		(341)			(341)		16,811	16,811			
100168329	SPLENDORA	TX		09/20/2024		574		(18)			(18)		556	556			
100158072	OAKLYN	NJ		07/09/2024		680		(10)			(10)		670	670			
100220947	FALLING WATERS	WV		07/18/2025		1,735		(52)			(52)		1,683	1,683			
100188749	EDMOND	OK		01/09/2025		660		8			8		668	668			
100226810	ARLINGTON	TX		07/30/2025		498		(14)			(14)		484	484			
100226943	HARPERS FERRY	WV		07/30/2025		327		(5)			(5)		322	322			
100267212	CHICAGO	IL		12/23/2025		696		(20)			(20)		676	676			
100254218	LUBBOCK	TX		11/06/2025		543		(21)			(21)		522	522			
100091632	LEVERETT	MA		03/07/2023		575		(20)			(20)		555	555			
100144613	LAS VEGAS	NV		03/13/2024		646		(10)			(10)		636	636			
100116822	LAS VEGAS	NV		07/20/2023		1,038		49			49		1,087	1,087			
100253564	TALLAHASSEE	FL		10/30/2025		554		(19)			(19)		535	535			
100254243	WILMINGTON	DE		11/06/2025		554		(19)			(19)		535	535			
100254248	TUCSON	AZ		11/06/2025		558		(22)			(22)		536	536			
100023628	ORLANDO	FL		09/04/2018		1,260		(8)			(8)		1,252	1,252			
100194675	COLLEGE STATION	TX		02/21/2025		16,354		(72)			(72)		16,282	16,282			
100163157	KANSAS CITY	MO		08/13/2024		777		(16)			(16)		761	761			
100141314	ORLANDO	FL		01/30/2024		496		(10)			(10)		486	486			
100133096	CARTERSVILLE	GA		11/29/2023		467		(13)			(13)		454	454			
100255479	MORRISVILLE	PA		11/24/2025		567		(19)			(19)		548	548			
100020418	SACRAMENTO	CA		07/27/2018		1,652		(31)			(31)		1,621	1,621			
100135880	MARIETTA	GA		11/13/2023		378		(14)			(14)		364	364			
100162638	CHARLOTTE	NC		08/12/2024		511		(7)			(7)		504	504			
100088303	HUNTINGTON BEACH	CA		11/10/2022		694		(8)			(8)		686	686			
100150628	CHESAPEAKE	VA		05/03/2024		42,292		553			553		42,845	42,845			
100236947	LAS VEGAS	NV		09/12/2025		567		(6)			(6)		561	561			
100181956	CONWAY	SC		12/12/2024		678		12			12		690	690			
100080999	BROOKSHIRE	TX		03/18/2022		1,210		29			29		1,239	1,239			
100141760	VENICE	FL		01/30/2024		258		(7)			(7)		251	251			
100081410	LAWRENCEVILLE	GA		03/18/2022		1,238		53			53		1,291	1,291			
100253261	HANOVER	PA		10/30/2025		2,187		(100)			(100)		2,087	2,087			
100253308	LAUREL	DE		10/30/2025		489		(12)			(12)		477	477			
100238393	MATLACHA	FL		09/19/2025		496		(19)			(19)		477	477			
100136786	KINGSTON	NY		11/27/2023		505		(21)			(21)		484	484			
100148413	OKLAHOMA CITY	OK		04/12/2024		729		25			25		754	754			
100158161	KISSIMMEE	FL		07/09/2024		613		12			12		625	625			
100254885	MECHANICSBURG	PA		11/17/2025		594		(19)			(19)		575	575			
100254979	COLORADO SPRINGS	CO		11/17/2025		597		(22)			(22)		575	575			
100253694	LEANDER	TX		10/30/2025		595		(20)			(20)		575	575			
100141382	HOUSTON	TX		01/30/2024		469		(26)			(26)		443	443			
100160996	SAINT AUGUSTINE	FL		07/24/2024		1,136		27			27		1,163	1,163			
100253717	MOORHEAD	MN		10/30/2025		604		(16)			(16)		588	588			
100254545	SHARON	CT		11/07/2025		600		(12)			(12)		588	588			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135884	MADERA	CA		11/13/2023		402		(30)			(30)		372	372			
100235985	QUAKERTOWN	PA		09/04/2025		510		(10)			(10)		500	500			
100236085	CONCORD	NC		09/05/2025		521		(21)			(21)		500	500			
100238219	CLARKSVILLE	TN		09/18/2025		516		(16)			(16)		500	500			
100133993	SOUTH HOLLAND	IL		10/25/2023		543		(13)			(13)		530	530			
100253334	COLUMBIA	SC		10/30/2025		522		(22)			(22)		500	500			
100153412	TINLEY PARK	IL		05/30/2024		477		(15)			(15)		462	462			
100229581	AUSTIN	TX		08/15/2025		456		(21)			(21)		435	435			
100254216	CUMMING	GA		11/06/2025		579		(18)			(18)		561	561			
100152582	CHARLESTON	SC		05/17/2024		617		(12)			(12)		605	605			
100057650	ORLANDO	FL		06/30/2021		4,192		(30)			(30)		4,162	4,162			
100278302	OVERLAND PARK	KS		02/26/2026		1,801		(35)			(35)		1,766	1,766			
100065227	SPRING LAKE HEIGHTS	NJ		07/14/2021		3,026		(37)			(37)		2,989	2,989			
100254265	GRAYSLAKE	IL		11/06/2025		2,175		(94)			(94)		2,081	2,081			
100154870	PHILADELPHIA	PA		07/19/2024		437		(34)			(34)		403	403			
100229286	WILMINGTON	NC		08/14/2025		531		(6)			(6)		525	525			
100120649	WESTMINSTER	MD		08/24/2023		815		(23)			(23)		792	792			
100193131	BETHLEHEM	GA		02/10/2025		667		47			47		714	714			
100227260	BAKERSFIELD	CA		07/31/2025		586		(20)			(20)		566	566			
100166984	BULLARD	TX		09/13/2024		555		(20)			(20)		535	535			
100245211	STOW	OH		10/06/2025		545		(22)			(22)		523	523			
100253331	DOVER	DE		10/30/2025		553		(14)			(14)		539	539			
100245445	LEAGUE CITY	TX		10/06/2025		564		(25)			(25)		539	539			
100212125	VILLAS	NJ		05/22/2025		604		(1)			(1)		603	603			
100116728	BELL	CA		07/20/2023		746		69			69		815	815			
100218961	JACKSONVILLE	FL		06/27/2025		488		(20)			(20)		468	468			
100213877	HOUSTON	TX		05/29/2025		660		37			37		697	697			
100253242	WATAUGA	TX		10/30/2025		564		(20)			(20)		544	544			
100102130	PHOENIX	AZ		04/14/2023		486		(14)			(14)		472	472			
100245634	DOWNERS GROVE	IL		10/06/2025		2,572		(91)			(91)		2,481	2,481			
100236850	RALEIGH	NC		09/12/2025		89,712		(1,980)			(1,980)		87,732	87,732			
100245628	STONE MOUNTAIN	GA		10/06/2025		633		(29)			(29)		604	604			
100253351	LONGWOOD	FL		10/30/2025		689		(24)			(24)		665	665			
100141062	CONROE	TX		02/20/2024		577		(6)			(6)		571	571			
100131857	MENIFEE	CA		10/06/2023		575		(5)			(5)		570	570			
100245672	BALTIMORE CITY	MD		10/06/2025		582		(18)			(18)		564	564			
100253756	PALMDALE	CA		10/30/2025		570		(6)			(6)		564	564			
100153445	HIGHLAND	IN		05/30/2024		500		(5)			(5)		495	495			
100220025	ROYAL OAK	MI		07/30/2025		508		(17)			(17)		491	491			
100228084	SAINT LOUIS	MO		08/07/2025		501		(10)			(10)		491	491			
100229397	COSTA MESA	CA		08/15/2025		499		(8)			(8)		491	491			
100057810	MARIETTA	GA		06/30/2021		1,299		(10)			(10)		1,289	1,289			
100220624	WEST COLUMBIA	SC		07/15/2025		565		(11)			(11)		554	554			
100185891	MADERA	CA		12/26/2024		568		(1)			(1)		567	567			
100253399	HILTON HEAD ISLAND	SC		10/30/2025		558		(19)			(19)		539	539			
100057651	LAS VEGAS	NV		06/30/2021		853		(22)			(22)		831	831			
100246598	ATLANTA	GA		10/15/2025		1,257							1,257	1,257			
100193251	JONESBORO	GA		02/10/2025		1,104		60			60		1,164	1,164			
100086522	LAS VEGAS	NV		09/30/2022		608		(9)			(9)		599	599			
100205868	NORFOLK	VA		04/14/2025		797		(3)			(3)		794	794			
100222243	DEWEY	AZ		07/30/2025		(1,236)		(5)			(5)		(1,241)	(1,241)			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253203	RICHMOND	VA		10/30/2025		525		(22)			(22)		503	503			
100188505	BURBANK	IL		01/08/2025		11,288		(250)			(250)		11,038	11,038			
100090895	PALMDALE	CA		01/31/2023		1,972		(15)			(15)		1,957	1,957			
100198264	LOUISVILLE	KY		02/28/2025		508		(11)			(11)		497	497			
100219357	CONCORD	NC		06/30/2025		696		(18)			(18)		678	678			
100206853	SHOW LOW	AZ		04/24/2025		2,365		(39)			(39)		2,326	2,326			
100277230	ROUND ROCK	TX		02/10/2026		393		(13)			(13)		380	380			
100245556	BATAVIA	IL		10/06/2025		536		(20)			(20)		516	516			
100064901	SAN ANTONIO	FL		07/14/2021		1,245		(48)			(48)		1,197	1,197			
100099688	PHOENIX	AZ		04/06/2023		454		(30)			(30)		424	424			
100177216	LAS VEGAS	NV		01/16/2025		601		(9)			(9)		592	592			
100206271	EAGLE	ID		04/17/2025		649		(4)			(4)		645	645			
100182126	OCEAN ISLE BEACH	NC		12/12/2024		641		23			23		664	664			
100175724	WHITTIER	CA		11/12/2024		1,313		(8)			(8)		1,305	1,305			
100282140	LYNNWOOD	WA		02/27/2026		368		(12)			(12)		356	356			
100283272	NORTHPORT	AL		03/11/2026		1,494		(2)			(2)		1,492	1,492			
100211157	ROGERS	AR		05/15/2025		1,403		(87)			(87)		1,316	1,316			
100229467	GALVESTON	TX		08/15/2025		478		(18)			(18)		460	460			
100078899	BALTIMORE	MD		02/24/2022		1,125		(19)			(19)		1,106	1,106			
100266996	VIRGINIA BEACH	VA		12/23/2025		499		(14)			(14)		485	485			
100170466	REX	GA		10/09/2024		621		9			9		630	630			
100245473	CLAYTON	NC		10/06/2025		552		(24)			(24)		528	528			
100245497	NAPLES	FL		10/06/2025		551		(23)			(23)		528	528			
100261324	FARMERSVILLE	TX		12/08/2025		730		44			44		774	774			
100253487	BELTON	TX		10/30/2025		595		(18)			(18)		577	577			
100101504	WESLEY CHAPEL	FL		04/26/2023		2,943		(1)			(1)		2,942	2,942			
100254903	LOUISVILLE	KY		11/17/2025		915		(34)			(34)		881	881			
100161708	NEWARK	DE		07/30/2024		574		(14)			(14)		560	560			
100171467	CHESAPEAKE	VA		10/16/2024		756		(4)			(4)		752	752			
100238928	VIRGINIA BEACH	VA		09/23/2025		343							343	343			
100238742	SILVERTHORNE	CO		09/22/2025		474		(24)			(24)		450	450			
100228279	SARASOTA	FL		08/11/2025		744		(14)			(14)		730	730			
100200397	MOTLEY	MN		03/10/2025		527		(6)			(6)		521	521			
100152728	HEMET	CA		05/22/2024		479		(30)			(30)		449	449			
100220736	SAINT PETERS	MO		07/18/2025		555		(1)			(1)		554	554			
100235007	FRESNO	CA		08/28/2025		568		(14)			(14)		554	554			
100253157	PHILADELPHIA	PA		10/30/2025		574		(20)			(20)		554	554			
100219290	DRACUT	MA		06/30/2025		569		(12)			(12)		557	557			
100076082	FORT WORTH	TX		01/07/2022		1,290		(4)			(4)		1,286	1,286			
100179910	ROSHARON	TX		11/25/2024		675		16			16		691	691			
100216760	CARROLLTON	TX		06/25/2025		512		(17)			(17)		495	495			
100076287	MILTON	WA		01/07/2022		1,231		(33)			(33)		1,198	1,198			
100160021	ROCHESTER HILLS	MI		07/17/2024		538		(9)			(9)		529	529			
100133383	GREENSBORO	NC		11/21/2023		832		20			20		852	852			
100065660	LEANDER	TX		07/28/2021		1,414		(50)			(50)		1,364	1,364			
100146731	INDEPENDENCE	MO		03/20/2024		601		1			1		602	602			
100226536	KENT	WA		07/30/2025		577		(10)			(10)		567	567			
100076483	RIO RANCHO	NM		12/21/2021		1,153		(36)			(36)		1,117	1,117			
100133953	HARRIMAN	NY		10/25/2023		351		(14)			(14)		337	337			
100141232	HOUSTON	TX		01/30/2024		460		(14)			(14)		446	446			
100257797	NEWPORT	RI		11/26/2025		1,329		(23)			(23)		1,306	1,306			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269774	ORANGE	CA		12/30/2025		21,783		(264)			(264)		21,519	21,519			
100219741	TALLAHASSEE	FL		07/08/2025		565		(5)			(5)		560	560			
100245323	FORT WORTH	TX		10/06/2025		63,068		(1,657)			(1,657)		61,411	61,411			
100245554	MOORESVILLE	NC		10/06/2025		611		(15)			(15)		596	596			
100254224	OCONOMOWOC	WI		11/06/2025		606		(19)			(19)		587	587			
100192210	ROSEMOUNT	MN		01/31/2025		595		(15)			(15)		580	580			
100192458	AVENTURA	FL		02/07/2025		528		(16)			(16)		512	512			
100159362	RIDGEFIELD	WA		07/15/2024		6,616		111			111		6,727	6,727			
100153224	TEMPLE	TX		05/30/2024		630		9			9		639	639			
100228822	COVINGTON	LA		08/12/2025		364		(11)			(11)		353	353			
100207482	HENRICO	VA		04/29/2025		557		(4)			(4)		553	553			
100186129	MADERA	CA		02/10/2025		1,214		(18)			(18)		1,196	1,196			
100153171	WINTER HAVEN	FL		05/30/2024		544		(7)			(7)		537	537			
100143065	HOUSTON	TX		02/14/2024		620		(44)			(44)		576	576			
100194658	CYPRESS	TX		02/21/2025		602		(21)			(21)		581	581			
100254824	GALETON	PA		11/17/2025		984		(36)			(36)		948	948			
100207346	SAGLE	ID		04/29/2025		466		(22)			(22)		444	444			
100110549	SAINT AUGUSTINE	FL		06/30/2023		986		8			8		994	994			
100189388	CLEVELAND	TX		01/14/2025		544		(21)			(21)		523	523			
100216073	NORTH CHARLESTON	SC		06/17/2025		550		7			7		557	557			
100218672	GLEN ALLEN	VA		06/27/2025		560		(3)			(3)		557	557			
100234971	CHARLESTON	SC		08/28/2025		570		(13)			(13)		557	557			
100211735	CANBY	OR		05/19/2025		506		(6)			(6)		500	500			
100141647	CYPRESS	TX		01/30/2024		850							850	850			
100237223	PROVIDENCE	RI		09/12/2025		294		(17)			(17)		277	277			
100170406	INDIANAPOLIS	IN		10/09/2024		2,233		(43)			(43)		2,190	2,190			
100067951	OAKDALE	MN		09/23/2021		1,270		(26)			(26)		1,244	1,244			
100117220	KATY	TX		07/20/2023		909		3			3		912	912			
100199305	CHARLOTTE	NC		03/05/2025		614		(16)			(16)		598	598			
100220233	VANCOUVER	WA		07/11/2025		574		(3)			(3)		571	571			
100087163	CANTON	OH		10/25/2022		1,043		69			69		1,112	1,112			
100193180	PHOENIX	AZ		03/20/2025		447		(21)			(21)		426	426			
100226817	OVERLAND PARK	KS		07/30/2025		978		(29)			(29)		949	949			
100219016	POMONA	CA		06/27/2025		573		(2)			(2)		571	571			
100235063	DAYTONA BEACH	FL		08/28/2025		503		(12)			(12)		491	491			
100205144	THE COLONY	TX		05/01/2025		542		(20)			(20)		522	522			
100133058	HOUSTON	TX		11/29/2023		3,364		(32)			(32)		3,332	3,332			
100194773	MCDONOUGH	GA		02/21/2025		696		31			31		727	727			
100169296	LITHONIA	GA		09/27/2024		665		(58)			(58)		607	607			
100079218	YONKERS	NY		02/24/2022		1,129		(4)			(4)		1,125	1,125			
100180430	THE WOODLANDS	TX		11/25/2024		580		(16)			(16)		564	564			
100219902	GREENWOOD	IN		07/08/2025		591		(4)			(4)		587	587			
100221223	MODESTO	CA		07/21/2025		581		6			6		587	587			
100158423	HUMMELSTOWN	PA		07/10/2024		556		(15)			(15)		541	541			
100140004	OLATHE	KS		01/09/2024		963		(27)			(27)		936	936			
100255856	BUFORD	GA		11/24/2025		112,006		(4,759)			(4,759)		107,247	107,247			
100172283	STOW	OH		10/21/2024		587		(19)			(19)		568	568			
100221727	BATON ROUGE	LA		07/25/2025		507		(4)			(4)		503	503			
100161385	ALBEMARLE	NC		07/25/2024		658		2			2		660	660			
100234987	GEORGETOWN	TX		08/28/2025		602		(4)			(4)		598	598			
100201609	TAMPA	FL		03/13/2025		428		(20)			(20)		408	408			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210196	SCOTTSDALE	AZ		05/07/2025		522		(13)			(13)		509	509			
100221160	ATLANTA	GA		07/21/2025		601							601	601			
100071650	SACRAMENTO	CA		10/14/2021		1,299		(21)			(21)		1,278	1,278			
100254740	NORTH MIAMI BEACH	FL		11/14/2025		1,273		(60)			(60)		1,213	1,213			
100175385	LAKELAND	FL		11/05/2024		694							694	694			
100272043	GLENVIEW	IL		01/08/2026		593		(13)			(13)		580	580			
100133426	NEWARK	DE		10/19/2023		525		(17)			(17)		508	508			
100186252	DAYTONA BEACH	FL		12/27/2024		590		(11)			(11)		579	579			
100193070	OCALA	FL		02/10/2025		743		72			72		815	815			
100143046	BRUNSWICK	GA		02/14/2024		491		(17)			(17)		474	474			
100181632	LAS VEGAS	NV		12/11/2024		594		3			3		597	597			
100257443	CORAL GABLES	FL		11/26/2025		1,158		(46)			(46)		1,112	1,112			
100110556	PORT SAINT JOE	FL		06/30/2023		9,993		462			462		10,455	10,455			
100204802	PHOENIX	AZ		04/09/2025		281		1			1		282	282			
100175993	MURRELLS INLET	SC		11/14/2024		598		17			17		615	615			
100057975	ANNAPOLIS	MD		06/30/2021		1,163		(32)			(32)		1,131	1,131			
100103206	POUGHKEEPSIE	NY		04/21/2023		514		(14)			(14)		500	500			
100269012	MAULDIN	SC		12/29/2025		543		(19)			(19)		524	524			
100221260	HOUSTON	TX		07/21/2025		568		(8)			(8)		560	560			
100168301	PALM BAY	FL		09/20/2024		1,433		(70)			(70)		1,363	1,363			
100212210	ASHEVILLE	NC		05/22/2025		528		(15)			(15)		513	513			
100148345	HUNTSVILLE	AL		04/12/2024		1,209		44			44		1,253	1,253			
100169481	CARY	NC		09/30/2024		551		(18)			(18)		533	533			
100165044	SAN ANTONIO	TX		08/28/2024		485		(29)			(29)		456	456			
100284828	MACUNGIE	PA		03/27/2026		872		(34)			(34)		838	838			
100174949	MILWAUKEE	WI		10/31/2024		651		(15)			(15)		636	636			
100209486	CENTRAL VALLEY	NY		05/01/2025		533		(8)			(8)		525	525			
100203283	ATLANTA	GA		03/27/2025		488		(8)			(8)		480	480			
100204677	CHASKA	MN		04/04/2025		500		(20)			(20)		480	480			
100134691	CARTERSVILLE	GA		10/30/2023		349		(7)			(7)		342	342			
100180283	NORTHFIELD	NJ		11/25/2024		776		(16)			(16)		760	760			
100120657	HOT SPRINGS	AR		08/24/2023		428		(10)			(10)		418	418			
100064521	MIDDLETOWN	NY		07/01/2021		1,288		16			16		1,304	1,304			
100245068	CENTERTON	AR		09/30/2025		2,002		(5)			(5)		1,997	1,997			
100103291	WEST COLUMBIA	SC		04/27/2023		11,226		(55)			(55)		11,171	11,171			
100150647	UVALDE	TX		05/06/2024		557		(9)			(9)		548	548			
100164065	LAUREL	MD		08/21/2024		519		(26)			(26)		493	493			
100220254	COLFAX	CA		07/11/2025		649		(21)			(21)		628	628			
100212192	ELK GROVE	CA		05/22/2025		549		(11)			(11)		538	538			
100212309	ORLANDO	FL		05/28/2025		553		(15)			(15)		538	538			
100202845	EAST GREENVILLE	PA		03/24/2025		502		(10)			(10)		492	492			
100205048	MIRAMAR	FL		04/11/2025		516		(24)			(24)		492	492			
100141659	LUDLOW	MA		01/30/2024		139		(3)			(3)		136	136			
100245811	EDMOND	OK		10/17/2025		572		(13)			(13)		559	559			
100165034	HOUSTON	TX		08/28/2024		496		(28)			(28)		468	468			
100160072	EULESS	TX		07/17/2024		2,328		(73)			(73)		2,255	2,255			
100210621	BROKEN ARROW	OK		05/15/2025		618		(5)			(5)		613	613			
100226669	MONTGOMERY	IL		07/30/2025		724		(15)			(15)		709	709			
100103209	ORLANDO	FL		04/21/2023		546		(22)			(22)		524	524			
100138101	STOCKBRIDGE	GA		12/14/2023		495		(3)			(3)		492	492			
100182130	OCALA	FL		12/12/2024		635		8			8		643	643			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090063	ORLANDO	FL		01/13/2023		1,025		(27)			(27)		998	998			
100161297	AUGUSTA	GA		07/25/2024		212,741		(4,508)			(4,508)		208,233	208,233			
100201728	LAVEEN	AZ		03/18/2025		3,501		(161)			(161)		3,340	3,340			
100204155	AURORA	IL		03/28/2025		520		(16)			(16)		504	504			
100210758	WILMINGTON	OH		05/15/2025		567		(15)			(15)		552	552			
100087940	DALLAS	TX		10/25/2022		657		4			4		661	661			
100200112	SOUTHAMPTON	PA		03/06/2025		(604)		3	4		(1)		(605)	(605)			
100151486	ROSENBERG	TX		05/10/2024		36,232		(284)			(284)		35,948	35,948			
100200572	SANFORD	FL		03/11/2025		881		(21)			(21)		860	860			
100067108	AURORA	CO		08/02/2021		2,315		60			60		2,375	2,375			
100090979	HENRICO	VA		01/31/2023		642		(23)			(23)		619	619			
100152680	PALM HARBOR	FL		05/17/2024		539		(3)			(3)		536	536			
100212322	PHILADELPHIA	PA		05/28/2025		9,540		75			75		9,615	9,615			
100212302	HERRIN	IL		05/28/2025		566		(2)			(2)		564	564			
100173255	SPARTA	NC		10/30/2024		38,054		(1,220)			(1,220)		36,834	36,834			
100190888	NORTH TONAWANDA	NY		01/28/2025		936		8			8		944	944			
100197631	CHICAGO	IL		02/26/2025		462		(20)			(20)		442	442			
100168702	POINCIANA	FL		09/25/2024		618							618	618			
100175388	VISALIA	CA		11/05/2024		623		(5)			(5)		618	618			
100243225	SCOTTSDALE	AZ		09/26/2025		525		(18)			(18)		507	507			
100016462	BRISTOL	CT		04/05/2018		1,333		(7)			(7)		1,326	1,326			
100254655	MIDDLETON	FL		11/10/2025		737		(35)			(35)		702	702			
100160216	LURAY	VA		07/18/2024		663		27			27		690	690			
100061041	DISTRICT HTS	MD		06/01/2021		1,768		7			7		1,775	1,775			
100147933	ATHENS	AL		04/08/2024		925		24			24		949	949			
100163160	DENISON	TX		08/13/2024		1,387		(50)			(50)		1,337	1,337			
100237331	FAIRFIELD	CA		09/12/2025		3,477		(190)			(190)		3,287	3,287			
100212359	MARBLE FALLS	TX		05/28/2025		569		8			8		577	577			
100205935	BALTIMORE	MD		04/15/2025		586		(9)			(9)		577	577			
100203958	TAMPA	FL		03/28/2025		530		(2)			(2)		528	528			
100119551	ZIMMERMAN	MN		07/28/2023		598		(5)			(5)		593	593			
100182312	SAINT ANTHONY	MN		12/12/2024		11,201		(12)			(12)		11,189	11,189			
100150731	NEWARK	DE		05/06/2024		771		(24)			(24)		747	747			
100209972	JACKSONVILLE	FL		06/11/2025		481		(23)			(23)		458	458			
100181963	MINNEAPOLIS	MN		12/12/2024		628		(11)			(11)		617	617			
100255582	CROMWELL	CT		11/24/2025		564		(19)			(19)		545	545			
100237950	WEST NEW YORK	NJ		09/12/2025		1,195		(31)			(31)		1,164	1,164			
100163091	RACINE	WI		08/13/2024		567		(19)			(19)		548	548			
100152696	BRYAN	TX		05/17/2024		1,066		21			21		1,087	1,087			
100191229	HOUSTON	TX		01/29/2025		980		(23)			(23)		957	957			
100132476	FRESNO	CA		11/03/2023		568		12			12		580	580			
100205938	CHICAGO	IL		04/15/2025		559		(18)			(18)		541	541			
100136238	PADUCAH	KY		11/20/2023		615		45			45		660	660			
100184426	ANTIOCH	TN		12/17/2024		427		(20)			(20)		407	407			
100254864	SAINT HELENA ISLAND	SC		11/17/2025		566		(23)			(23)		543	543			
100143475	NORTH DINWIDDIE	VA		02/16/2024		949		(7)			(7)		942	942			
100087246	OLYMPIA	WA		10/25/2022		888		64			64		952	952			
100245520	HOFFMAN ESTATES	IL		10/06/2025		3,910		(119)			(119)		3,791	3,791			
100120735	LIBERTY HILL	TX		08/25/2023		676		1			1		677	677			
100146724	PHOENIX	AZ		03/20/2024		320		(18)			(18)		302	302			
100202528	PALM DESERT	CA		03/21/2025		520		(13)			(13)		507	507			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238649	LAKE GENEVA	WI		09/19/2025		358		(8)			(8)		350	350			
100207506	TAMPA	FL		04/29/2025		611		(7)			(7)		604	604			
100108135	HOLIDAY	FL		05/24/2023		413		(10)			(10)		403	403			
100204509	RINGWOOD	NJ		04/04/2025		562		(7)			(7)		555	555			
100109070	KISSIMMEE	FL		06/05/2023		532		(10)			(10)		522	522			
100190914	STUART	FL		01/28/2025		30,352		(889)			(889)		29,463	29,463			
5.00008E+11	SCHIERMONNIKOOG	NLD		02/25/2026		5,991						124	6,115	5,902	(212)		(212)
5.00008E+11	NOORDWIJK	NLD		03/27/2026		4							4		(4)		(4)
5.00008E+11	NOORDWIJK	NLD		03/27/2026		4							4		(4)		(4)
100076282	HENDERSON	NV		01/07/2022		1,409		(56)			(56)		1,353	1,353			
100175255	FREDERICKSBURG	VA		11/05/2024		2,772		(22)			(22)		2,750	2,750			
100152181	ENGLEWOOD	FL		05/17/2024		539		(12)			(12)		527	527			
100119423	LEXINGTON	KY		07/31/2023		7,612		(25)			(25)		7,587	7,587			
100283706	HOUSTON	TX		03/13/2026		359		(17)			(17)		342	342			
100235082	GREENSBORO	NC		08/28/2025		2,449		(74)			(74)		2,375	2,375			
100179729	COLUMBUS	OH		11/21/2024		1,433		66			66		1,499	1,499			
100136891	HENDERSON	NV		11/27/2023		519		(4)			(4)		515	515			
100185419	BRADENTON	FL		12/20/2024		602		14			14		616	616			
100201442	ATLANTA	GA		03/12/2025		579		1			1		580	580			
100234866	NEWBURYPORT	MA		08/28/2025		588		1			1		589	589			
100129943	MONTICELLO	IN		09/27/2023		(4,147)		(28)			(28)		(4,175)	1,024		5,199	5,199
100197514	LABELLE	FL		02/26/2025		513		(15)			(15)		498	498			
100185274	PHILADELPHIA	PA		01/24/2025		557		(26)			(26)		531	531			
100081080	GEORGETOWN	TX		03/18/2022		1,276		31			31		1,307	1,307			
100195430	WESTFIELD	IN		02/24/2025		487		(19)			(19)		468	468			
100272374	LAMBERTVILLE	MI		01/08/2026		4,055		(114)			(114)		3,941	3,941			
100057873	HOWELL	NJ		06/30/2021		1,237		(17)			(17)		1,220	1,220			
100081371	WEST NEW YORK	NJ		03/18/2022		2,568		57			57		2,625	2,625			
100226659	SOUTH CHESTERFIELD	VA		07/30/2025		683		(24)			(24)		659	659			
100164121	MILWAUKEE	WI		08/21/2024		1,518		(55)			(55)		1,463	1,463			
100079001	PHILADELPHIA	PA		02/24/2022		736		(4)			(4)		732	732			
100066385	SPRINGVILLE	UT		08/02/2021		1,338		(18)			(18)		1,320	1,320			
100164760	MILTON	FL		08/26/2024		2,036		78			78		2,114	2,114			
100168149	MATTHEWS	NC		09/20/2024		591		(15)			(15)		576	576			
100014227	NORTH FALMOUTH	MA		09/22/2017		1,557		(36)			(36)		1,521	1,521			
100116954	MIAMI	FL		07/20/2023		911		270			270		1,181	1,181			
100234977	SAN ANTONIO	TX		08/28/2025		564		(9)			(9)		555	555			
100255523	COLUMBIA	SC		11/24/2025		554		(22)			(22)		532	532			
100158067	WEST HAZLETON	PA		07/09/2024		1,480		(39)			(39)		1,441	1,441			
100068399	EAST CHICAGO	IN		08/25/2021		1,122		(35)			(35)		1,087	1,087			
100205984	STONE MOUNTAIN	GA		04/15/2025		613		(5)			(5)		608	608			
100067594	SAN ANTONIO	TX		09/23/2021		1,130		(35)			(35)		1,095	1,095			
100180252	YUKON	OK		11/25/2024		601		(12)			(12)		589	589			
100200699	NAPA	CA		03/11/2025		545		(23)			(23)		522	522			
100267090	ALBUQUERQUE	NM		12/23/2025		578		(15)			(15)		563	563			
100144167	FORT WORTH	TX		03/07/2024		565		(1)			(1)		564	564			
100195077	WAKEFIELD	MA		02/24/2025		503		(13)			(13)		490	490			
100176772	GREENVILLE	SC		11/15/2024		551		(29)			(29)		522	522			
100078806	MOORESVILLE	NC		02/24/2022		1,154		(10)			(10)		1,144	1,144			
100277245	HOUSTON	TX		02/10/2026		360		(8)			(8)		352	352			
100120522	KYLE	TX		08/18/2023		505		(25)			(25)		480	480			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284979	EUSTIS	FL		03/27/2026		373		(12)			(12)		361	361			
100088390	FORT MITCHELL	AL		01/06/2023		531		(5)			(5)		526	526			
100272652	CUDAHY	WI		01/09/2026		574		(17)			(17)		557	557			
100157899	OCALA	FL		07/09/2024		660		49			49		709	709			
100150838	HOLLYWOOD	FL		05/08/2024		535		(4)			(4)		531	531			
100245466	HOUSTON	TX		10/06/2025		528		(27)			(27)		501	501			
100200570	HEMET	CA		03/11/2025		549		(14)			(14)		535	535			
100226685	OCALA	FL		07/30/2025		1,504		31			31		1,535	1,535			
100283277	MAGNOLIA	TX		03/11/2026		1,787		60			60		1,847	1,847			
100151554	LAKE WALES	FL		05/10/2024		636		16			16		652	652			
100198508	OWINGS MILLS	MD		02/28/2025		533		(11)			(11)		522	522			
100076493	FORT LAUDERDALE	FL		12/21/2021		1,087		(95)			(95)		992	992			
100152689	CORAOPOLIS	PA		05/17/2024		641		14			14		655	655			
100214897	MANASSAS	VA		06/11/2025		577		6			6		583	583			
100276548	KISSIMMEE	FL		01/28/2026		608		16			16		624	624			
100175497	FAYETTEVILLE	GA		12/23/2024		522		(23)			(23)		499	499			
100147295	SOUTH FALLSBURG	NY		03/28/2024		182		(5)			(5)		177	177			
100081425	ANNA	TX		03/18/2022		1,579		70			70		1,649	1,649			
100229228	ATLANTA	GA		08/13/2025		597		(15)			(15)		582	582			
100174468	SANTA CLARITA	CA		10/31/2024		460		(9)			(9)		451	451			
100075038	PHILLIPSBURG	NJ		12/01/2021		(906)		(5)			(5)		(911)	(911)			
100163011	HERSHEY	PA		08/13/2024		580		(16)			(16)		564	564			
100102433	MURFREESBORO	TN		06/07/2023		948		14			14		962	962			
100284813	HOUSTON	TX		03/27/2026		359		(14)			(14)		345	345			
100157967	SEASIDE HEIGHTS	NJ		07/09/2024		832		(4)			(4)		828	828			
100146662	BAKERSFIELD	CA		03/20/2024		581		7			7		588	588			
100159619	SUGAR LAND	TX		07/15/2024		533		(32)			(32)		501	501			
100171884	MANY	LA		10/17/2024		649		(25)			(25)		624	624			
100162297	TEMPLE	TX		09/06/2024		480		(47)			(47)		433	433			
100219244	KNOXVILLE	TN		06/30/2025		2,252		(15)			(15)		2,237	2,237			
100181571	SOUTHINGTON	CT		12/09/2024		685		(33)			(33)		652	652			
100253627	CINCINNATI	OH		10/30/2025		514		(20)			(20)		494	494			
100276646	OMAHA	NE		01/29/2026		657		(25)			(25)		632	632			
100269594	FALMOUTH	VA		12/30/2025		768		(16)			(16)		752	752			
100176761	RIVERDALE	GA		11/15/2024		628		(17)			(17)		611	611			
100115679	ROCKWALL	TX		07/20/2023		8,473		86			86		8,559	8,559			
100283267	BARTOW	FL		03/11/2026		434		3			3		437	437			
100202126	INDIAN TRAIL	NC		03/18/2025		564		(4)			(4)		560	560			
100200738	VANCOUVER	WA		03/11/2025		570		(9)			(9)		561	561			
100055918	BALTIMORE	MD		03/26/2021		1,322		(33)			(33)		1,289	1,289			
100163364	MESA	AZ		09/27/2024		713		(53)			(53)		660	660			
100261663	NICHOLASVILLE	KY		12/12/2025		521		(20)			(20)		501	501			
100077483	COLTON	CA		01/03/2022		1,546		(17)			(17)		1,529	1,529			
100018383	FARMINGTON	CT		06/27/2018		1,259		(3)			(3)		1,256	1,256			
100284835	CHARLESTON	MO		03/27/2026		315		(10)			(10)		305	305			
100169163	PORTSMOUTH	VA		09/27/2024		595		(15)			(15)		580	580			
100167076	PALM COAST	FL		09/13/2024		783		(38)			(38)		745	745			
100253576	WILMINGTON	NC		10/30/2025		5,565		(216)			(216)		5,349	5,349			
100120370	CHARLOTTE	NC		08/18/2023		519		(29)			(29)		490	490			
100139239	EASTON	PA		12/28/2023		469		(4)			(4)		465	465			
100254467	SUNSET BEACH	NC		11/07/2025		1,263		(33)			(33)		1,230	1,230			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189737	MINNETONKA	MN		01/21/2025		491		(5)			(5)		486	486			
100116024	CELEBRATION	FL		07/20/2023		617		(50)			(50)		567	567			
100148340	DAPHNE	AL		04/12/2024		749		25			25		774	774			
100132378	SPRING HILL	FL		11/03/2023		1,907		19			19		1,926	1,926			
100139182	NORTH FORT MYERS	FL		12/28/2023		463		(9)			(9)		454	454			
100160034	LITTLE ELM	TX		07/17/2024		2,855		(24)			(24)		2,831	2,831			
100197510	GLEN ELLYN	IL		02/26/2025		569		(18)			(18)		551	551			
100115009	BARSTOW	CA		07/14/2023		752		(1)			(1)		751	751			
100190357	GRANDVIEW	MO		01/22/2025		601		(3)			(3)		598	598			
100152371	VINELAND	NJ		05/17/2024		2,624		(17)			(17)		2,607	2,607			
100189983	LURAY	VA		01/21/2025		521		(14)			(14)		507	507			
100181976	WINNEMUCCA	NV		12/12/2024		636		5			5		641	641			
100076084	WALLA WALLA	WA		01/07/2022		1,178		(40)			(40)		1,138	1,138			
100268560	VIRGINIA BEACH	VA		12/29/2025		612		4			4		616	616			
100219817	YOUNGSTOWN	OH		07/08/2025		533		(11)			(11)		522	522			
100099943	VIRGINIA BEACH	VA		03/28/2023		567		(6)			(6)		561	561			
100160911	SAVANNAH	GA		07/24/2024		809		(10)			(10)		799	799			
100188665	ROGERS	AR		02/10/2025		1,434		23			23		1,457	1,457			
100060220	HACKETTSTOWN	NJ		06/25/2021		1,176		(38)			(38)		1,138	1,138			
100150629	ARLINGTON	TX		05/03/2024		1,429		12			12		1,441	1,441			
100218246	CUTLER BAY	FL		06/26/2025		902		20			20		922	922			
100137743	JACKSONVILLE	FL		12/08/2023		676		59			59		735	735			
100190923	CEDAR PARK	TX		01/28/2025		614							614	614			
100253369	ROCKAWAY	NJ		10/30/2025		1,556		(67)			(67)		1,489	1,489			
100140162	CYPRESS	TX		01/09/2024		1,307		38			38		1,345	1,345			
100284763	KATY	TX		03/27/2026		383		(9)			(9)		374	374			
100219867	WEST COLUMBIA	TX		07/08/2025		573		(11)			(11)		562	562			
100185096	NORTH LAS VEGAS	NV		12/20/2024		604							604	604			
100180291	NEW FRANKLIN	OH		11/25/2024		615		1			1		616	616			
100181402	WATSONVILLE	CA		01/09/2025		591		(14)			(14)		577	577			
100181420	WATSONVILLE	CA		01/09/2025		591		(14)			(14)		577	577			
100165600	HOUSTON	TX		10/04/2024		582		(7)			(7)		575	575			
100179879	PROVIDENCE VILLAGE	TX		11/25/2024		647		8			8		655	655			
100128116	CLARKSVILLE	TN		09/08/2023		727		27			27		754	754			
100193576	KISSIMMEE	FL		02/10/2025		591		(4)			(4)		587	587			
100178294	SEASIDE HEIGHTS	NJ		11/19/2024		577		(23)			(23)		554	554			
100194690	PHILADELPHIA	PA		02/21/2025		561		(7)			(7)		554	554			
100169235	PHILADELPHIA	PA		09/27/2024		547		(24)			(24)		523	523			
100209664	HOPE MILLS	NC		05/02/2025		1,064		(34)			(34)		1,030	1,030			
100061921	HOLBROOK	NY		07/01/2021		1,733		(4)			(4)		1,729	1,729			
100215787	KNOXVILLE	TN		06/12/2025		873		(15)			(15)		858	858			
100079649	LAS VEGAS	NV		04/25/2022		1,936		(149)			(149)		1,787	1,787			
100127991	PORTLAND	TN		09/08/2023		3,142		76			76		3,218	3,218			
100180703	BEDFORD	TX		11/26/2024		545		(24)			(24)		521	521			
100147936	OCALA	FL		04/08/2024		701		14			14		715	715			
100181658	TUCSON	AZ		12/11/2024		561		(29)			(29)		532	532			
100201263	CROCKETT	CA		03/12/2025		580		(11)			(11)		569	569			
100162293	NASHVILLE	TN		09/06/2024		512		(32)			(32)		480	480			
100159018	ROWLETT	TX		08/15/2024		562		(35)			(35)		527	527			
100182419	TEMPE	AZ		12/12/2024		593		11			11		604	604			
100149332	TOMBALL	TX		04/24/2024		4,116		(28)			(28)		4,088	4,088			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273407	MORENO VALLEY	CA		01/21/2026		5,243		(122)			(122)		5,121	5,121			
100200400	KITTY HAWK	NC		03/10/2025		1,676		40			40		1,716	1,716			
100128355	ATLANTA	GA		09/14/2023		618		5			5		623	623			
100116170	MORENO VALLEY	CA		07/20/2023		916		176			176		1,092	1,092			
100238009	SOUTH SALT LAKE CITY	UT		10/10/2025		2,149		(81)			(81)		2,068	2,068			
100065649	DORCHESTER	MA		07/28/2021		1,120		(42)			(42)		1,078	1,078			
100212289	YAKIMA	WA		05/28/2025		1,094		(51)			(51)		1,043	1,043			
100161910	HIGH POINT	NC		07/31/2024		551		1			1		552	552			
100116737	JACKSONVILLE	FL		07/20/2023		885		101			101		986	986			
100163414	OVIEDO	FL		09/27/2024		535		(24)			(24)		511	511			
100254832	MEBANE	NC		11/17/2025		874		(24)			(24)		850	850			
100109853	ORLANDO	FL		06/22/2023		567		(14)			(14)		553	553			
100149047	WELLINGTON	OH		04/19/2024		292		(21)			(21)		271	271			
100219698	FORT WORTH	TX		07/07/2025		649		9			9		658	658			
100245713	FALLING WATERS	WV		10/06/2025		576		(24)			(24)		552	552			
100129427	OCALA	FL		09/29/2023		2,579		22			22		2,601	2,601			
100147789	NORTH CHESTERFIELD	VA		04/08/2024		593		5			5		598	598			
100257025	FRENCH LICK	IN		11/26/2025		398		(13)			(13)		385	385			
100261608	URBANA	IL		12/15/2025		491		(22)			(22)		469	469			
100253079	VALPARAISO	FL		10/30/2025		487		(18)			(18)		469	469			
100127578	LAS VEGAS	NV		09/08/2023		7,250		(113)			(113)		7,137	7,137			
100169761	SONORA	CA		09/30/2024		596		(13)			(13)		583	583			
100253852	LAKELAND	FL		10/30/2025		537		(14)			(14)		523	523			
100202539	WEST LAFAYETTE	IN		03/21/2025		367		(10)			(10)		357	357			
100165506	PALMETTO	FL		08/29/2024		1,034		(14)			(14)		1,020	1,020			
100149532	AUSTIN	TX		04/26/2024		829		(15)			(15)		814	814			
100060299	LEHI	UT		06/25/2021		1,280		(35)			(35)		1,245	1,245			
100253509	MARLBOROUGH	MA		10/30/2025		1,090		(30)			(30)		1,060	1,060			
100272087	ENGLEWOOD	FL		01/08/2026		494		(13)			(13)		481	481			
100149954	PERRIS	CA		06/07/2024		551		(13)			(13)		538	538			
100150514	OCALA	FL		05/03/2024		679		25			25		704	704			
100165264	BALTIMORE	MD		08/29/2024		523							523	523			
100076848	LOGANVILLE	GA		01/10/2022		1,141		(29)			(29)		1,112	1,112			
100156601	LONG BRANCH	NJ		06/24/2024		4,435		(84)			(84)		4,351	4,351			
100189800	SAINT AUGUSTINE	FL		01/21/2025		429		9			9		438	438			
100254331	TRINITY	TX		11/07/2025		840		(16)			(16)		824	824			
100163228	BAKERSFIELD	CA		08/13/2024		523		(20)			(20)		503	503			
100180507	POWELL	OH		11/26/2024		587		6			6		593	593			
100169506	AURORA	IL		09/30/2024		460		(21)			(21)		439	439			
100186962	GRAHAM	NC		01/07/2025		717		19			19		736	736			
100253574	COLORADO SPRINGS	CO		10/30/2025		634		(19)			(19)		615	615			
100191626	DUNEDIN	FL		01/31/2025		2,826		(117)			(117)		2,709	2,709			
100253335	WESTFIELD	IN		10/30/2025		605		(23)			(23)		582	582			
100219414	DEVILS LAKE	ND		07/07/2025		554		(19)			(19)		535	535			
100116744	CLARKSVILLE	TN		07/20/2023		880		253			253		1,133	1,133			
100149341	NORTH MYRTLE BEACH	SC		04/24/2024		590		8			8		598	598			
100246853	ALBUQUERQUE	NM		10/16/2025		491		(22)			(22)		469	469			
100158786	STILLWATER	OK		07/10/2024		1,511		14			14		1,525	1,525			
100066823	NORTH PLAINFIELD	NJ		08/02/2021		1,323		(1)			(1)		1,322	1,322			
100147517	SUNNY ISLES BEACH	FL		04/03/2024		547		(26)			(26)		521	521			
100220481	WINSTON SALEM	NC		07/15/2025		599		(17)			(17)		582	582			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215439	MANSFIELD	TX		06/12/2025		1,537		(26)			(26)		1,511	1,511			
100186663	SCHERTZ	TX		12/30/2024		384		(4)			(4)		380	380			
100199986	SAINT GEORGE	UT		03/06/2025		587		(17)			(17)		570	570			
100266868	SAN ANTONIO	TX		12/23/2025		610		(10)			(10)		600	600			
100247086	MT PLEASANT	SC		10/22/2025		318		(12)			(12)		306	306			
100228778	BOCA RATON	FL		08/12/2025		420		(20)			(20)		400	400			
100065099	PITTSBORO	NC		07/14/2021		3,314		(85)			(85)		3,229	3,229			
100243763	PORTERVILLE	CA		09/29/2025		552		4			4		556	556			
100213236	WILLIAMSTOWN	NJ		05/29/2025		4,780		(255)			(255)		4,525	4,525			
100160465	WILMINGTON	NC		07/19/2024		512		(18)			(18)		494	494			
100200303	MIDDLETOWN	NY		03/07/2025		560		(16)			(16)		544	544			
100190849	INMAN	SC		01/27/2025		613		(26)			(26)		587	587			
100157389	SAN ANTONIO	TX		02/20/2025		506		(31)			(31)		475	475			
100158047	COLUMBUS	OH		07/09/2024		578		(13)			(13)		565	565			
100065720	CINCINNATI	OH		07/28/2021		1,078		(41)			(41)		1,037	1,037			
100253426	ROCHESTER	MN		10/30/2025		499		(14)			(14)		485	485			
100153197	LILLINGTON	NC		05/30/2024		554		(9)			(9)		545	545			
100276529	GANSEVOORT	NY		01/28/2026		721		(26)			(26)		695	695			
100176844	NORTH LAS VEGAS	NV		11/15/2024		593		(10)			(10)		583	583			
100205891	CADDO MILLS	TX		04/14/2025		571		(15)			(15)		556	556			
100216635	SYLVA	NC		06/23/2025		509		(3)			(3)		506	506			
100247313	OVERTON	NE		10/24/2025		733		4			4		737	737			
100194813	FATE	TX		02/21/2025		621		(3)			(3)		618	618			
100169507	VENICE	FL		09/30/2024		550		(20)			(20)		530	530			
100091988	DETROIT	MI		02/09/2023		442		57			57		499	499			
100154622	BRIDGEPORT	CT		06/14/2024		833		(19)			(19)		814	814			
100172607	MANOR	TX		10/23/2024		11,259		(204)			(204)		11,055	11,055			
100165705	FERNANDINA BEACH	FL		08/29/2024		515		(9)			(9)		506	506			
100195619	DESERT HOT SPRINGS	CA		02/24/2025		495		(10)			(10)		485	485			
100128392	HOBART	IN		09/15/2023		359		(15)			(15)		344	344			
100283729	EL PASO	TX		03/13/2026		108,330		(5,152)			(5,152)		103,178	103,178			
100142525	LEXINGTON	KY		02/08/2024		639		9			9		648	648			
100162702	ATLANTA	GA		08/12/2024		334		(6)			(6)		328	328			
100267937	FOLSOM	CA		12/29/2025		512		(21)			(21)		491	491			
100253626	CUMMING	GA		10/30/2025		539		(19)			(19)		520	520			
100081193	PHOENIX	AZ		03/18/2022		1,142		(3)			(3)		1,139	1,139			
100257217	MYRTLE BEACH	SC		11/26/2025		798		(31)			(31)		767	767			
100063631	ROTTERDAM JUNCTION	NY		07/01/2021		2,067		(6)			(6)		2,061	2,061			
100152541	LOWA CITY	IA		05/17/2024		532		(3)			(3)		529	529			
100156877	PHILADELPHIA	PA		06/27/2024		517		(27)			(27)		490	490			
100199366	RALEIGH	NC		03/05/2025		547		(20)			(20)		527	527			
100175517	RIVERSIDE	CA		12/23/2024		559		(20)			(20)		539	539			
100072004	SANDY	UT		10/29/2021		2,856		(123)			(123)		2,733	2,733			
100153204	FORT WORTH	TX		05/30/2024		1,210							1,210	1,210			
100221205	LEXINGTON	KY		07/21/2025		7,625		(151)			(151)		7,474	7,474			
100196644	CORONA	CA		02/25/2025		1,112		(49)			(49)		1,063	1,063			
100057663	VANCOUVER	WA		06/30/2021		1,275		(43)			(43)		1,232	1,232			
100076303	CAPE CORAL	FL		01/07/2022		1,526		(31)			(31)		1,495	1,495			
100243678	STOCKTON	CA		09/29/2025		556		(10)			(10)		546	546			
100151316	RICHMOND	TX		05/10/2024		2,280		109			109		2,389	2,389			
100172296	NEW HAVEN	CT		10/21/2024		593		(20)			(20)		573	573			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103812	BROWNS MILLS	NJ		05/10/2023		560		(16)			(16)		544	544			
100229505	AMARILLO	TX		08/15/2025		6,969		(69)			(69)		6,900	6,900			
100090178	PASADENA	TX		01/13/2023		623		24			24		647	647			
100157122	RINCON	GA		02/20/2025		508		(11)			(11)		497	497			
100165735	MIAMI	FL		08/29/2024		554		(16)			(16)		538	538			
100167653	GALLATIN	TN		09/19/2024		1,351		(39)			(39)		1,312	1,312			
100174001	ATLANTA	GA		10/31/2024		464		(22)			(22)		442	442			
100176540	SELLERSVILLE	PA		11/15/2024		618		(8)			(8)		610	610			
100243192	PENNSAUKEN	NJ		09/26/2025		655		(28)			(28)		627	627			
100163149	COLLEGE STATION	TX		08/13/2024		957		(31)			(31)		926	926			
100100458	ANNANDALE	NJ		04/27/2023		3,324		(33)			(33)		3,291	3,291			
100061481	JASPER	GA		06/01/2021		1,362		6			6		1,368	1,368			
100182436	FORT WORTH	TX		12/12/2024		788		20			20		808	808			
100219138	OCALA	FL		06/27/2025		561		(19)			(19)		542	542			
100164567	WINTER HAVEN	FL		08/21/2024		102,118		(296)			(296)		101,822	101,822			
100057781	NASHVILLE	TN		06/30/2021		1,639		(25)			(25)		1,614	1,614			
100157924	JONESBORO	AR		07/09/2024		586		17			17		603	603			
100138365	PATTERSON	NY		12/18/2023		420		(18)			(18)		402	402			
100087161	THE COLONY	TX		10/25/2022		2,120		143			143		2,263	2,263			
100228766	BELLE GLADE	FL		08/12/2025		522		(23)			(23)		499	499			
100235204	BOYNTON BEACH	FL		08/28/2025		678		(11)			(11)		667	667			
100060964	LEESBURG	VA		06/01/2021		1,778		7			7		1,785	1,785			
100165437	MIAMI	FL		08/29/2024		547		(14)			(14)		533	533			
100273178	LAWRENCE	KS		01/15/2026		2,182		(26)			(26)		2,156	2,156			
100114669	BALTIMORE	MD		06/29/2023		1,145		(32)			(32)		1,113	1,113			
100071769	NEPTUNE	NJ		10/14/2021		1,178		(32)			(32)		1,146	1,146			
100210656	LAWRENCE	KS		05/15/2025		540		(19)			(19)		521	521			
100226608	GAINESVILLE	TX		07/30/2025		473		(18)			(18)		455	455			
100120742	AURORA	CO		08/25/2023		563		10			10		573	573			
100182421	ROUND ROCK	TX		12/12/2024		641		23			23		664	664			
100109054	HEMET	CA		06/05/2023		368		(7)			(7)		361	361			
100247343	PALM COAST	FL		10/24/2025		913		(11)			(11)		902	902			
100284564	FORTY FORT	PA		03/26/2026		570		(16)			(16)		554	554			
100164896	MONTICELLO	NY		08/28/2024		578		(13)			(13)		565	565			
100208686	FARIBAULT	MN		04/29/2025		974		(52)			(52)		922	922			
100157430	FORT MYERS	FL		02/20/2025		532		(11)			(11)		521	521			
100055890	BIG BEAR LAKE	CA		03/26/2021		912		(33)	3		(36)		876	876			
100065615	LAS VEGAS	NV		07/28/2021		1,204		(46)			(46)		1,158	1,158			
100146641	GOODLETTSVILLE	TN		03/20/2024		474		(11)			(11)		463	463			
100200221	TEMPLE	PA		03/07/2025		477		(19)			(19)		458	458			
100132708	PALM COAST	FL		11/03/2023		473		(10)			(10)		463	463			
100234901	CABOT	AR		08/28/2025		541		(8)			(8)		533	533			
100155140	DUNCANVILLE	TX		07/19/2024		922		(75)			(75)		847	847			
100167630	GRAND RAPIDS	MN		09/19/2024		593		(15)			(15)		578	578			
100120460	JACKSONVILLE	FL		08/18/2023		306		(6)			(6)		300	300			
100149469	ROSENBERG	TX		04/24/2024		662		5			5		667	667			
100169135	ANKENY	IA		09/27/2024		596		(15)			(15)		581	581			
100160003	DAVIE	FL		08/16/2024		570		(16)			(16)		554	554			
100160834	MANOR	TX		07/24/2024		296		(20)			(20)		276	276			
5.00007E+11	S-GRAVENHAGE	NLD		11/28/2025		5,665						94	5,759	5,670	(89)		(89)
100171837	TUCSON	AZ		10/17/2024		632		(15)			(15)		617	617			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191168	RESTON	VA		01/29/2025		1,182		(25)			(25)		1,157	1,157			
100126393	BATON ROUGE	LA		08/30/2023		573		(12)			(12)		561	561			
100253290	DELAWARE	OH		10/30/2025		562		(17)			(17)		545	545			
100195482	BETHLEHEM	GA		02/24/2025		692		47			47		739	739			
100193123	BETHLEHEM	GA		02/10/2025		686		53			53		739	739			
100169137	TYLER	TX		09/27/2024		602		(14)			(14)		588	588			
100116950	ROSENBERG	TX		07/20/2023		853		236			236		1,089	1,089			
100246075	SAN ANTONIO	TX		10/08/2025		497		(22)			(22)		475	475			
100065239	GUNNISON	CO		07/14/2021		2,335		(27)			(27)		2,308	2,308			
100255524	FORT WAYNE	IN		11/24/2025		559		(21)			(21)		538	538			
100212493	PETERSBURG	VA		05/28/2025		400		(18)			(18)		382	382			
100109584	AURORA	IL		06/14/2023		460		(18)			(18)		442	442			
100169073	EL MIRAGE	AZ		09/27/2024		610		(17)			(17)		593	593			
100258257	RENO	NV		12/02/2025		584		(10)			(10)		574	574			
100152305	SAINT AUGUSTINE	FL		05/17/2024		468		53	1		52		520	520			
100193260	WEST ALLIS	WI		02/10/2025		518		(11)			(11)		507	507			
100197585	FAYETTEVILLE	GA		02/26/2025		505		(13)			(13)		492	492			
100185562	COLUMBIA	TN		12/20/2024		3,628		(144)			(144)		3,484	3,484			
100175621	BOSSIER CITY	LA		11/12/2024		2,244		36			36		2,280	2,280			
100238132	OCALA	FL		09/15/2025		511		(13)			(13)		498	498			
100100481	PHILADELPHIA	PA		04/27/2023		832		113			113		945	945			
100086526	HARDEEVILLE	SC		09/30/2022		591		(11)			(11)		580	580			
100214450	CHARLOTTE	NC		06/06/2025		503		(22)			(22)		481	481			
100182047	KYLE	TX		12/12/2024		656		12			12		668	668			
100193488	WEYMOUTH	MA		02/10/2025		804		(7)			(7)		797	797			
100186618	ROCKPORT	TX		12/30/2024		685		25			25		710	710			
100168339	CHARLOTTE	NC		09/20/2024		542		(18)			(18)		524	524			
100190882	GREENVILLE	TX		01/28/2025		556		(12)			(12)		544	544			
100220972	CLEVELAND HEIGHTS	OH		07/18/2025		517		(7)			(7)		510	510			
100173738	BOYNTON BEACH	FL		10/30/2024		636		(12)			(12)		624	624			
100071533	HUNTSVILLE	TX		10/14/2021		1,205		(39)			(39)		1,166	1,166			
100175249	JUSTIN	TX		11/05/2024		2,763		(53)			(53)		2,710	2,710			
100116570	BOKEELIA	FL		07/20/2023		560		12			12		572	572			
100135997	NEW ORLEANS	LA		11/16/2023		301		(19)			(19)		282	282			
100158016	STEPHENVILLE	TX		07/09/2024		535		(7)			(7)		528	528			
100246622	TEMPE	AZ		10/15/2025		586		(18)			(18)		568	568			
100221604	SAN ANTONIO	TX		07/22/2025		556		(4)			(4)		552	552			
100282940	ROCKLIN	CA		03/02/2026		1,312		6			6		1,318	1,318			
100215906	SUMMERFIELD	FL		06/16/2025		321		(15)			(15)		306	306			
100204978	BISMARCK	AR		04/10/2025		473		(22)			(22)		451	451			
100088272	ORLANDO	FL		10/17/2022		1,065		(35)			(35)		1,030	1,030			
100160613	AUSTIN	TX		07/19/2024		608		(28)			(28)		580	580			
100141218	SMYRNA	TN		01/30/2024		473		(14)			(14)		459	459			
100083895	FREMONT	CA		07/12/2022		28,327		(116)			(116)		28,211	28,211			
100193495	LAKEWOOD	CO		02/10/2025		2,120		(55)			(55)		2,065	2,065			
100165490	FULSHEAR	TX		08/29/2024		599		(14)			(14)		585	585			
100246092	AIKEN	SC		10/08/2025		500		(22)			(22)		478	478			
100152764	OAKLAND PARK	FL		05/22/2024		554		(18)			(18)		536	536			
100168128	MIAMI	FL		09/20/2024		555		(19)			(19)		536	536			
100068453	CASA GRANDE	AZ		08/25/2021		1,187		(31)			(31)		1,156	1,156			
100173793	CONYERS	GA		10/30/2024		659		(31)			(31)		628	628			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136358	CENTERTON	AR		11/20/2023		563		13			13		576	576			
100272115	BARBOURSVILLE	VA		01/08/2026		542		(20)			(20)		522	522			
100206827	WILMINGTON	NC		04/24/2025		511		(25)			(25)		486	486			
100020361	OAKLAND	CA		07/27/2018		1,272		(29)			(29)		1,243	1,243			
100165388	DALLAS	TX		08/29/2024		597		(13)			(13)		584	584			
100255419	WARREN	MI		11/24/2025		553		(19)			(19)		534	534			
100138706	PAW PAW	IL		02/02/2024		427		(16)			(16)		411	411			
100206510	GROSSE POINTE PARK	MI		04/22/2025		507		(23)			(23)		484	484			
100136513	WALLINGFORD	CT		11/20/2023		506		(3)			(3)		503	503			
100065445	WORCESTER	MA		07/28/2021		1,247		(21)			(21)		1,226	1,226			
100151468	ATLANTA	GA		05/10/2024		548		1			1		549	549			
100081316	GILBERT	AZ		03/18/2022		1,213		33			33		1,246	1,246			
100100742	BOCA RATON	FL		04/28/2023		1,695		(26)			(26)		1,669	1,669			
100158038	ROCKFORD	IL		07/09/2024		561		(9)			(9)		552	552			
100218999	GARLAND	TX		06/27/2025		578							578	578			
100060629	TIGARD	OR		06/01/2021		1,724		7			7		1,731	1,731			
100087932	COVINGTON	GA		10/25/2022		581		(14)			(14)		567	567			
100283510	HENRICO	VA		03/11/2026		331		(14)			(14)		317	317			
100180385	CUB RUN	KY		11/25/2024		581		(12)			(12)		569	569			
100192570	LAKE OZARK	MO		02/10/2025		3,075		(119)			(119)		2,956	2,956			
100207049	CHAPEL HILL	NC		04/24/2025		482		(17)			(17)		465	465			
100138228	OCALA	FL		12/14/2023		520		(2)			(2)		518	518			
100172440	HARVEST	AL		10/23/2024		442		1	1				442	442			
100203148	CARTERSVILLE	GA		03/27/2025		546		(22)			(22)		524	524			
100219242	HELLERTOWN	PA		06/30/2025		577		1			1		578	578			
100164106	ATLANTA	GA		08/21/2024		543		(18)			(18)		525	525			
100161482	FORT WORTH	TX		07/30/2024		600		(13)			(13)		587	587			
100158538	SANTA CLARITA	CA		07/10/2024		505		(16)			(16)		489	489			
100081196	BUDA	TX		03/18/2022		2,380		79			79		2,459	2,459			
100245598	IRVING	TX		10/06/2025		463		(15)			(15)		448	448			
100186980	RIVERTON	WY		01/07/2025		593		8			8		601	601			
100163903	HOUSTON	TX		09/27/2024		2,400		(10)			(10)		2,390	2,390			
100269264	MURFREESBORO	TN		12/30/2025		1,066		(22)			(22)		1,044	1,044			
100114976	DRIPPING SPRINGS	TX		07/14/2023		2,539		10			10		2,549	2,549			
100152630	N MYRTLE BEACH	SC		05/17/2024		553		(9)			(9)		544	544			
100166924	FENWICK ISLAND	DE		09/13/2024		1,321		(39)			(39)		1,282	1,282			
100164553	N LAS VEGAS	NV		08/21/2024		639		(4)			(4)		635	635			
100253769	REYNOLDSBURG	OH		10/30/2025		1,294		(37)			(37)		1,257	1,257			
100135345	EVANS	GA		11/13/2023		4,152		39			39		4,191	4,191			
100014195	LAKE ORION	MI		09/20/2017		1,574		(3)			(3)		1,571	1,571			
100136767	ATLANTA	GA		11/27/2023		467		(9)			(9)		458	458			
100182240	TAMPA	FL		12/12/2024		693		36			36		729	729			
100254280	CLAYTON	NC		11/06/2025		677		(19)			(19)		658	658			
100207020	BALTIMORE	MD		04/24/2025		537		(22)			(22)		515	515			
100100538	MCDONOUGH	GA		04/27/2023		418		(37)			(37)		381	381			
100215339	CASPER	WY		06/12/2025		753		22			22		775	775			
100180586	ALEXANDRIA	VA		11/26/2024		581		(4)			(4)		577	577			
100180362	OAK CREEK	WI		11/25/2024		679		13			13		692	692			
100170481	HOUSTON	TX		10/09/2024		3,239		(123)			(123)		3,116	3,116			
100276918	SUGAR LAND	TX		01/30/2026		480		(26)			(26)		454	454			
100205007	BRIGHAM CITY	UT		04/10/2025		514		(15)			(15)		499	499			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134892	MONTICELLO	NY		10/30/2023		446		(6)			(6)		440	440			
100205601	DELTONA	FL		05/09/2025		457		(21)			(21)		436	436			
100087295	WOONSOCKET	RI		10/25/2022		868		74			74		942	942			
100071646	SARASOTA	FL		10/14/2021		1,254		(32)			(32)		1,222	1,222			
100143546	HOMEWOOD	IL		02/21/2024		524		(11)			(11)		513	513			
100219188	IDAHO FALLS	ID		06/27/2025		537		(17)			(17)		520	520			
100265436	HOUSTON	TX		12/19/2025		400		(4)			(4)		396	396			
100116703	ATLANTA	GA		07/20/2023		775		40			40		815	815			
100191640	APPLE VALLEY	MN		01/31/2025		202		(4)			(4)		198	198			
100163029	SPILLVILLE	IA		08/13/2024		562		(17)			(17)		545	545			
100227220	LOS CABOS	MEX		07/31/2025		1,570							1,570	1,570			
100173021	COVINGTON	LA		10/25/2024		553		(20)			(20)		533	533			
100077751	MOGADORE	OH		01/03/2022		2,065		(7)			(7)		2,058	2,058			
100230043	CHICAGO HEIGHTS	IL		08/25/2025		460		(20)			(20)		440	440			
100189664	LAS VEGAS	NV		01/17/2025		458		(20)			(20)		438	438			
100181232	COLBERT	GA		12/06/2024		615		(29)			(29)		586	586			
100179896	NEW BRAUNFELS	TX		11/25/2024		705		40			40		745	745			
100141527	SALT LAKE CITY	UT		01/30/2024		516		(13)			(13)		503	503			
100141530	CORPUS CHRISTI	TX		01/30/2024		506		(3)			(3)		503	503			
100200239	DALLAS	TX		03/07/2025		485		(6)			(6)		479	479			
100114529	BAKERSFIELD	CA		06/29/2023		832		(25)			(25)		807	807			
100170338	DOWNINGTOWN	PA		10/08/2024		556		(9)			(9)		547	547			
100266826	DENTON	TX		12/23/2025		517		(13)			(13)		504	504			
100140212	DURHAM	NC		01/11/2024		467		(22)			(22)		445	445			
100057996	LAKE STEVENS	WA		06/30/2021		1,267		(19)			(19)		1,248	1,248			
100186905	FOLSOM	CA		01/07/2025		529		(20)			(20)		509	509			
100146768	NORRISTOWN	PA		03/20/2024		548		(5)			(5)		543	543			
100148399	PRINCETON	TX		04/12/2024		554		(11)			(11)		543	543			
100067669	WOODSTOCK	GA		09/23/2021		1,336		(24)			(24)		1,312	1,312			
100174352	IOWA	LA		10/31/2024		747		25			25		772	772			
100060279	HOUSTON	TX		06/25/2021		1,244		(35)			(35)		1,209	1,209			
100127945	MURFREESBORO	TN		09/08/2023		747		48			48		795	795			
100137600	EL PASO	TX		12/08/2023		872		12			12		884	884			
100152896	BAKERSFIELD	CA		05/22/2024		509		(21)			(21)		488	488			
100063417	DAPHNE	AL		07/01/2021		1,448		(1)			(1)		1,447	1,447			
100200216	AMHERST	NY		03/07/2025		620		(24)			(24)		596	596			
100065669	CICERO	IL		07/28/2021		1,209		(36)			(36)		1,173	1,173			
100272765	VICTORIA	TX		01/13/2026		534		(21)			(21)		513	513			
100065344	BATON ROUGE	LA		07/28/2021		1,146		(34)			(34)		1,112	1,112			
100137583	NORMAN	OK		12/08/2023		854		7			7		861	861			
100115975	HUTTO	TX		07/20/2023		1,145		(7)			(7)		1,138	1,138			
100149826	ROCKPORT	TX		04/29/2024		482		6			6		488	488			
100172256	COLUMBIA	MO		10/21/2024		722		(6)			(6)		716	716			
100277710	KATY	TX		02/19/2026		503		(14)			(14)		489	489			
100131579	WILDWOOD CREST	NJ		10/05/2023		452		(9)			(9)		443	443			
100171831	PALMYRA	PA		10/17/2024		583		(21)			(21)		562	562			
100228371	BRAZIL	IN		08/11/2025		555		(9)			(9)		546	546			
100193124	BETHLEHEM	GA		02/10/2025		972		76			76		1,048	1,048			
100246562	HOUSTON	TX		10/15/2025		14,258		(480)			(480)		13,778	13,778			
100209630	WAUCONDA	IL		05/02/2025		374		(9)			(9)		365	365			
100253491	WESTFIELD	IN		10/30/2025		571		(21)			(21)		550	550			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283856	VILLA RICA	GA		03/16/2026		380		(4)			(4)		376	376			
100087177	NORTH MYRTLE BEACH	SC		10/25/2022		3,959		160			160		4,119	4,119			
100170243	ANGIER	NC		10/08/2024		927		(4)			(4)		923	923			
100152600	SUMTER	SC		05/17/2024		582		(1)			(1)		581	581			
100075790	FORT MYERS	FL		12/01/2021		3,187		1			1		3,188	3,188			
100283369	COLLEGE STATION	TX		03/11/2026		2,053		(59)			(59)		1,994	1,994			
100214381	MESA	AZ		06/02/2025		560		(6)			(6)		554	554			
100061470	JONESBORO	GA		06/01/2021		1,388		6			6		1,394	1,394			
100139386	SANTA FE	NM		12/28/2023		510		(6)			(6)		504	504			
100115490	BAXTER	TN		07/17/2023		2,268		(77)			(77)		2,191	2,191			
100071810	GREENVILLE	SC		10/14/2021		1,161		(40)			(40)		1,121	1,121			
100228672	HUMMELSTOWN	PA		08/11/2025		601		11			11		612	612			
100271917	CHICAGO	IL		01/06/2026		1,375		(46)			(46)		1,329	1,329			
100071732	SHREVEPORT	LA		10/14/2021		1,209		(35)			(35)		1,174	1,174			
100200183	CHARLOTTE	NC		03/07/2025		511		(17)			(17)		494	494			
100191644	BOLIVIA	NC		01/31/2025		511		(17)			(17)		494	494			
100151618	SMYRNA	GA		05/10/2024		586		5			5		591	591			
100168096	SURPRISE	AZ		09/20/2024		597		(6)			(6)		591	591			
100175491	MESA	AZ		12/23/2024		689		(13)			(13)		676	676			
100199418	BOSSIER CITY	LA		03/05/2025		1,385		(86)			(86)		1,299	1,299			
100203166	FAIRDALE	KY		03/27/2025		353		(9)			(9)		344	344			
100157324	PEARLAND	TX		02/20/2025		567		2			2		569	569			
100081521	SAN JOSE	CA		03/18/2022		6,572		63			63		6,635	6,635			
100149046	CLEVELAND	GA		04/19/2024		462		(12)			(12)		450	450			
100159430	SAN ANTONIO	TX		07/15/2024		516		(6)			(6)		510	510			
100179725	NEW BRAUNFELS	TX		11/21/2024		712		37			37		749	749			
100243728	PETERSBURG	VA		09/29/2025		783		(35)			(35)		748	748			
100235048	SAN ANTONIO	TX		08/28/2025		480		(7)			(7)		473	473			
100276579	TWENTYNINE PALMS	CA		01/28/2026		452		(21)			(21)		431	431			
100236103	KNIGHTDALE	NC		09/05/2025		3,719		(89)			(89)		3,630	3,630			
100172774	FORT WORTH	TX		12/06/2024		412		(19)			(19)		393	393			
100117298	GROTON	CT		07/20/2023		363		(2)			(2)		361	361			
100207877	NORTHRIDGE	CA		04/29/2025		327		(8)			(8)		319	319			
100272629	LUDLOW	MA		01/09/2026		2,402		(33)			(33)		2,369	2,369			
100079197	BREWSTER	NY		02/24/2022		1,189		(6)			(6)		1,183	1,183			
100141337	CARROLLTON	TX		01/30/2024		430		(14)			(14)		416	416			
100253602	NORTH MANKATO	MN		10/30/2025		1,540		(42)			(42)		1,498	1,498			
100159326	SAINT AUGUSTINE	FL		07/15/2024		1,168		31			31		1,199	1,199			
100200655	MONTGOMERY	AL		03/11/2025		529		(12)			(12)		517	517			
100065560	PFLUGERVILLE	TX		07/28/2021		1,248		(40)			(40)		1,208	1,208			
100152602	PANAMA CITY BEACH	FL		05/17/2024		602		5			5		607	607			
100150720	YUKON	OK		05/06/2024		595		(11)			(11)		584	584			
100253493	CLAYTON	IN		10/30/2025		542		(25)			(25)		517	517			
100138233	CEMENT CITY	MI		12/14/2023		514		(5)			(5)		509	509			
100193386	MORGANTON	NC		02/10/2025		568		(9)			(9)		559	559			
100068360	VISALIA	CA		08/25/2021		1,195		(42)			(42)		1,153	1,153			
100135764	CHESAPEAKE	VA		11/10/2023		512		(2)			(2)		510	510			
100057888	CHANDLER	AZ		06/30/2021		1,181		(43)			(43)		1,138	1,138			
100205942	WOODRUFF	SC		04/15/2025		343		(10)			(10)		333	333			
100206997	SANTA ROSA	CA		04/24/2025		1,219		(34)			(34)		1,185	1,185			
100128042	MC MINNVILLE	TN		09/08/2023		858		31			31		889	889			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100226990	MILLCREEK	UT		07/30/2025		528		(7)			(7)		521	521			
100067662	NEWARK	NJ		09/23/2021		1,205		(37)			(37)		1,168	1,168			
100087151	BETHANY	OK		10/25/2022		879		43			43		922	922			
100146754	LAS VEGAS	NV		03/20/2024		589		5			5		594	594			
100184880	WAYNE	NJ		12/17/2024		1,136		(22)			(22)		1,114	1,114			
100169657	MC KEES ROCKS	PA		09/30/2024		538		(24)			(24)		514	514			
100148108	PLACERVILLE	CA		04/10/2024		607		(12)			(12)		595	595			
100071605	CASHION	OK		10/14/2021		1,180		(43)			(43)		1,137	1,137			
100216726	KELSEYVILLE	CA		06/23/2025		467		(18)			(18)		449	449			
100185317	SHOREWOOD	IL		12/20/2024		582		(6)			(6)		576	576			
100101764	TRENTON	NJ		03/31/2023		606		(17)			(17)		589	444		(146)	(146)
100268509	SPRING HILL	KS		12/29/2025		11,106		(272)			(272)		10,834	10,834			
100102997	RIO RICO	AZ		06/22/2023		434		(13)			(13)		421	421			
100254458	GERMANTOWN	MD		11/07/2025		530		(19)			(19)		511	511			
100194628	NEW BRAUNFELS	TX		02/21/2025		558		(6)			(6)		552	552			
100253175	LUBBOCK	TX		10/30/2025		31,736		(803)			(803)		30,933	30,933			
100247050	SIMPSONVILLE	SC		10/22/2025		655		(14)			(14)		641	641			
100206974	FULSHEAR	TX		04/25/2025		507		(24)			(24)		483	483			
100166099	OMAHA	NE		09/09/2024		479		(7)			(7)		472	472			
100165403	HOUSTON	TX		08/29/2024		522		(4)			(4)		518	518			
100158794	ROGERS	AR		07/10/2024		500		(5)			(5)		495	495			
100272167	WAYNESBORO	PA		01/08/2026		590		(11)			(11)		579	579			
100261201	INDIAN LAKE	NY		12/05/2025		579		(25)			(25)		554	554			
100116796	CARROLLTON	TX		07/20/2023		1,095		297			297		1,392	1,392			
100157290	LAFAYETTE	IN		02/20/2025		547		(4)			(4)		543	543			
100228316	MADERA	CA		08/11/2025		518		(19)			(19)		499	499			
100180263	HOUSTON	TX		11/25/2024		574		2			2		576	576			
100179716	OKLAHOMA CITY	OK		11/21/2024		754		59			59		813	813			
100163128	WINCHESTER	VA		08/13/2024		550		(20)			(20)		530	530			
100219904	PHOENIX	AZ		07/08/2025		518		(16)			(16)		502	502			
100162675	SAINT AUGUSTINE	FL		08/12/2024		663		18			18		681	681			
100152337	CORPUS CHRISTI	TX		05/17/2024		1,191		66			66		1,257	1,257			
100185189	COLUMBUS	OH		12/20/2024		561		(18)			(18)		543	543			
100194820	PORT CHARLOTTE	FL		02/21/2025		619		9			9		628	628			
100057757	ALBUQUERQUE	NM		06/30/2021		1,235		(54)			(54)		1,181	1,181			
100169125	CALERA	AL		09/27/2024		741		15			15		756	756			
100169128	CALERA	AL		09/27/2024		741		15			15		756	756			
100169129	CALERA	AL		09/27/2024		741		15			15		756	756			
100169130	CALERA	AL		09/27/2024		741		15			15		756	756			
100168030	IRVINE	CA		09/20/2024		627		4			4		631	631			
100147602	PHELAN	CA		04/04/2024		608		(1)			(1)		607	607			
7100012	MERRIT ISLAND	FL		08/05/2020		2,359		(209)			(209)		2,150	2,150			
100176142	TEXAS CITY	TX		12/20/2024		1,652		(72)			(72)		1,580	1,580			
100082600	WAREHAM	MA		04/14/2022		960		1			1		961	961			
100166397	SAN ANTONIO	TX		10/24/2024		719		(35)			(35)		684	684			
100114530	PHILADELPHIA	PA		06/29/2023		479		(18)			(18)		461	461			
100090284	MINNEOLA	FL		01/13/2023		428		(25)			(25)		403	403			
100141985	JACKSONVILLE	FL		02/29/2024		512		(15)			(15)		497	497			
100201267	DORAL	FL		03/12/2025		2,182		(6)			(6)		2,176	2,176			
100102534	COLORADO SPRINGS	CO		06/07/2023		608		(18)			(18)		590	590			
100229484	DULUTH	GA		08/15/2025		538		(14)			(14)		524	524			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136423	VENICE	FL		11/20/2023		16,372		207			207		16,579	16,579			
100214750	OYSTERVILLE	WA		06/11/2025		1,397		(35)			(35)		1,362	1,362			
100185088	DUNCANVILLE	TX		12/20/2024		1,969		35			35		2,004	2,004			
100221169	LANCASTER	PA		07/21/2025		540		(13)			(13)		527	527			
100210601	SPRING HILL	FL		05/15/2025		701		(30)			(30)		671	671			
100284363	SACHSE	TX		03/30/2026		673		(39)			(39)		634	634			
100185852	NORTH READING	MA		12/26/2024		634		8			8		642	642			
100109848	KINGSTON	PA		06/22/2023		483		(19)			(19)		464	464			
100141179	STATESVILLE	NC		01/30/2024		493		(9)			(9)		484	484			
100141181	STATESVILLE	NC		01/30/2024		493		(9)			(9)		484	484			
100088129	SWEET HOME	OR		10/25/2022		519		(28)			(28)		491	491			
100152561	HIALEAH	FL		05/17/2024		2,706		(55)			(55)		2,651	2,651			
100158632	LEANDER	TX		07/10/2024		3,526		(22)			(22)		3,504	3,504			
100068357	FORT WORTH	TX		08/25/2021		1,326		(47)			(47)		1,279	1,279			
100192528	EDMOND	OK		02/10/2025		489		(5)			(5)		484	484			
100189997	LAS VEGAS	NV		01/21/2025		697		40			40		737	737			
100060072	PHOENIX	AZ		06/25/2021		1,266		(29)			(29)		1,237	1,237			
100202572	SAINT AUGUSTINE	FL		03/21/2025		666		32			32		698	698			
100209798	CORPUS CHRISTI	TX		05/05/2025		367		(17)			(17)		350	350			
100200093	WILMINGTON	NC		03/06/2025		(84)		(4)	6		(10)		(94)	(94)			
100272056	BURLINGTON	NC		01/08/2026		540		(17)			(17)		523	523			
100090106	MOSES LAKE	WA		01/13/2023		434		(31)			(31)		403	403			
100236930	WINTER SPRINGS	FL		09/12/2025		574		5			5		579	579			
100068061	GREENWOOD VILLAGE	CO		09/23/2021		1,262		(14)			(14)		1,248	1,248			
100147397	MERRITT ISLAND	FL		05/08/2024		788		(18)			(18)		770	770			
100267141	PERRYSBURG	OH		12/23/2025		551		(16)			(16)		535	535			
100229576	HEMPSTEAD	TX		08/15/2025		537		(13)			(13)		524	524			
100115092	SMYRNA	GA		07/14/2023		681		3			3		684	684			
100243731	SPRING	TX		09/29/2025		450		(21)			(21)		429	429			
100215926	DAYTONA BEACH	FL		06/17/2025		520		(2)			(2)		518	518			
100076120	AVON	IN		01/07/2022		1,553		(22)			(22)		1,531	1,531			
100154723	NORTHRIDGE	CA		07/19/2024		5,819		(110)			(110)		5,709	5,709			
100137568	OMAHA	NE		12/08/2023		548		(3)			(3)		545	545			
100149547	FORT WORTH	TX		04/26/2024		654							654	654			
100255484	BUSHNELL	FL		11/24/2025		579		(18)			(18)		561	561			
100255553	STEPHENVILLE	TX		11/24/2025		578		(17)			(17)		561	561			
100178361	EDMOND	OK		11/20/2024		4,178		(123)			(123)		4,055	4,055			
100138822	TAYLOR	PA		12/21/2023		539		(17)			(17)		522	522			
100171803	CONCORD	NC		10/17/2024		777		17			17		794	794			
100272141	DURANT	OK		01/08/2026		583		(8)			(8)		575	575			
100254986	MIDLAND	TX		11/17/2025		480		(15)			(15)		465	465			
100255513	FALLON	NV		11/24/2025		484		(19)			(19)		465	465			
100199307	SAINT CHARLES	IL		03/05/2025		940		(31)			(31)		909	909			
100150589	CENTRE HALL	PA		05/03/2024		631		(13)			(13)		618	618			
100120767	BATON ROUGE	LA		08/25/2023		576		1			1		577	577			
100169144	ALBUQUERQUE	NM		09/27/2024		642		(18)			(18)		624	624			
100119540	BOYNTON BEACH	FL		07/28/2023		620		(8)			(8)		612	612			
100071668	HAMPTON	GA		10/14/2021		1,212		(40)			(40)		1,172	1,172			
100162690	SURF CITY	NC		08/12/2024		149,492		1,460	1		1,459		150,951	150,267		(684)	(684)
100272065	WENTZVILLE	MO		01/08/2026		502		(14)			(14)		488	488			
100253542	ALBRIGHTSVILLE	PA		10/30/2025		507		(19)			(19)		488	488			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182242	KYLE	TX		12/12/2024		764		69			69		833	833			
100088258	BALTIMORE	MD		10/17/2022		693		(12)			(12)		681	681			
100117712	LOS ANGELES	CA		07/20/2023		792		39			39		831	831			
100057552	PORTLAND	OR		06/30/2021		1,275		(34)			(34)		1,241	1,241			
100247045	DENVER	CO		10/22/2025		9,873		(405)			(405)		9,468	9,468			
100148064	WENDELL	NC		04/10/2024		6,353		64			64		6,417	6,417			
100134799	HOUSTON	TX		10/30/2023		956		(3)			(3)		953	953			
100267153	MAPLE GROVE	MN		12/23/2025		562		(12)			(12)		550	550			
100197496	COOS BAY	OR		02/26/2025		564		(19)			(19)		545	545			
100243168	NORTH CHESTERFIELD	VA		09/26/2025		515		(2)			(2)		513	513			
100162645	NEW BRAUNFELS	TX		08/12/2024		695		32			32		727	727			
100235190	LANCASTER	CA		08/28/2025		500		(17)			(17)		483	483			
100203545	SPOKANE	WA		03/26/2025		572		(17)			(17)		555	555			
100234877	PULLMAN	WA		08/28/2025		576		(1)			(1)		575	575			
100119698	CHICAGO	IL		08/08/2023		528		(15)			(15)		513	513			
100253665	DALLAS	TX		10/30/2025		548		(22)			(22)		526	526			
100267574	LOLO	MT		12/29/2025		606		(12)			(12)		594	594			
100235104	ROSELLE	IL		08/28/2025		554		(9)			(9)		545	545			
100204700	TULUM	MEX		04/07/2025		468							468	468			
100141425	PHOENIX	AZ		01/30/2024		419		(4)			(4)		415	415			
100261742	TUCSON	AZ		12/12/2025		729		(19)			(19)		710	710			
100248281	BRIDGEWATER	NJ		10/29/2025		1,214		(40)			(40)		1,174	1,174			
100248883	SUNSET BEACH	NC		10/29/2025		532		(19)			(19)		513	513			
100134768	BRADENTON	FL		10/30/2023		550		(2)			(2)		548	548			
100134908	DORAL	FL		10/30/2023		553		(5)			(5)		548	548			
100149377	MANOR	TX		04/24/2024		634		14			14		648	648			
100206432	CHARLOTTE	NC		04/22/2025		593		(16)			(16)		577	577			
100206790	BRICK	NJ		04/23/2025		549		(19)			(19)		530	530			
100126344	HOLLYWOOD	FL		08/30/2023		571		(13)			(13)		558	558			
100185879	BAKERSFIELD	CA		12/26/2024		565		(4)			(4)		561	561			
100194783	BURIEN	WA		02/21/2025		576		(14)			(14)		562	562			
100272104	LEBANON	TN		01/08/2026		575		(11)			(11)		564	564			
100255539	DALLAS	TX		11/24/2025		584		(20)			(20)		564	564			
100158098	NORTH PORT	FL		07/09/2024		579		(4)			(4)		575	575			
100180299	GERMANTOWN	MD		11/25/2024		36,576		(212)			(212)		36,364	36,364			
100164265	SAINT PAUL	MN		08/21/2024		843		(7)			(7)		836	836			
100068051	SAN DIEGO	CA		09/23/2021		1,279		(15)			(15)		1,264	1,264			
100206339	LELAND	NC		04/17/2025		790		(19)			(19)		771	771			
100253668	ROSENBERG	TX		10/30/2025		622		(12)			(12)		610	610			
100153249	LEONARD	TX		05/30/2024		1,228		25			25		1,253	1,253			
100272082	EVANS	GA		01/08/2026		2,350							2,350	2,350			
100168201	BROOKLYN PARK	MN		09/20/2024		5,262		(80)			(80)		5,182	5,182			
100174968	WETHERSFIELD	CT		10/31/2024		15,285		(526)			(526)		14,759	14,759			
100154809	LIVONIA	MI		07/19/2024		379		(19)			(19)		360	360			
100063393	GEORGETOWN	TX		07/01/2021		1,619		(19)			(19)		1,600	1,600			
100152207	FRESNO	TX		05/17/2024		1,358		98			98		1,456	1,456			
100078239	PUEBLO	CO		02/10/2022		955		(94)			(94)		861	861			
100152771	CASTAIC	CA		05/22/2024		711		(25)			(25)		686	686			
100192827	ORLANDO	FL		02/10/2025		470		(1)			(1)		469	469			
100253288	LAKE OZARK	MO		10/30/2025		521		(18)			(18)		503	503			
100152298	SAN ANTONIO	TX		05/17/2024		943		52			52		995	995			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079195	BUFFALO	NY		02/24/2022		1,161		(3)			(3)		1,158	1,158			
100226785	CHICAGO	IL		07/30/2025		557		(9)			(9)		548	548			
100255071	HANOVER PARK	IL		11/19/2025		517		(18)			(18)		499	499			
100243186	BROKEN ARROW	OK		09/26/2025		534		(18)			(18)		516	516			
100253286	MARCO ISLAND	FL		10/30/2025		537		(21)			(21)		516	516			
100207206	ARLINGTON	TN		04/28/2025		7,233		(48)			(48)		7,185	7,185			
100209939	BENTON CITY	WA		06/11/2025		533		(25)			(25)		508	508			
100274622	ARLINGTON	VA		01/29/2026		2,560		(138)			(138)		2,422	2,422			
100138806	HEPHZIBAH	GA		12/21/2023		575		(15)			(15)		560	560			
100061214	PALMDALE	CA		06/01/2021		1,494		6			6		1,500	1,500			
100169044	HAMILTON	NJ		09/27/2024		2,725		(61)			(61)		2,664	2,664			
100245699	ELGIN	IL		10/06/2025		550		(22)			(22)		528	528			
100253270	LINDENWOLD	NJ		10/30/2025		541		(13)			(13)		528	528			
100152514	GROVETOWN	GA		05/17/2024		2,334		(40)			(40)		2,294	2,294			
100180224	MILLSBORO	DE		11/25/2024		554		(2)			(2)		552	552			
100229536	BARSTOW	CA		08/15/2025		2,367		(80)			(80)		2,287	2,287			
100199277	SHELBYVILLE	KY		03/05/2025		541		(15)			(15)		526	526			
100169867	LURAY	VA		09/30/2024		702		33			33		735	735			
100175149	CAPE CORAL	FL		11/05/2024		618		(25)			(25)		593	593			
100136240	TALLAHASSEE	FL		11/20/2023		581		31			31		612	612			
100230130	NASHVILLE	TN		08/25/2025		506		(13)			(13)		493	493			
100245424	INDIANAPOLIS	IN		10/06/2025		497		(26)			(26)		471	471			
100179773	JACKSONVILLE	FL		11/21/2024		619		(4)			(4)		615	615			
100065351	LAVEEN	AZ		07/28/2021		1,367		(35)			(35)		1,332	1,332			
100189397	OCALA	FL		01/14/2025		468		(22)			(22)		446	446			
100146640	RICHMOND	VA		03/20/2024		426		(18)			(18)		408	408			
100229590	MOORESTOWN	NJ		08/15/2025		509		(25)			(25)		484	484			
100253383	KATY	TX		10/30/2025		584		(17)			(17)		567	567			
100168192	MANASSAS	VA		09/20/2024		540		(20)			(20)		520	520			
100168193	MANASSAS	VA		09/20/2024		540		(20)			(20)		520	520			
100253311	NORTH PRAIRIE	WI		10/30/2025		605		(24)			(24)		581	581			
100254836	ELSMERE	DE		11/17/2025		589		(8)			(8)		581	581			
100220236	NEWPORT NEWS	VA		07/11/2025		1,160		5			5		1,165	1,165			
100067747	ROUND ROCK	TX		09/23/2021		1,146		(45)			(45)		1,101	1,101			
100173762	LAFAYETTE	LA		10/30/2024		555		(12)			(12)		543	543			
100253094	ROSENBERG	TX		10/30/2025		524		(17)			(17)		507	507			
100119405	DAVENPORT	FL		07/31/2023		4,964		7			7		4,971	4,971			
100257038	MESA	AZ		11/26/2025		5,414		(236)			(236)		5,178	5,178			
100081112	PORTSMOUTH	VA		03/18/2022		1,079		7			7		1,086	1,086			
100159824	PROSPERITY	SC		07/17/2024		2,283		(54)			(54)		2,229	2,229			
100245324	MINNEAPOLIS	MN		10/06/2025		542		(23)			(23)		519	519			
100227021	LAKE ST LOUIS	MO		07/30/2025		527		(8)			(8)		519	519			
100064965	KISSIMMEE	FL		07/14/2021		1,265		(43)			(43)		1,222	1,222			
100163083	MERIDIANVILLE	AL		08/13/2024		751		28			28		779	779			
100206302	COVINGTON	GA		04/17/2025		541		(20)			(20)		521	521			
100165380	SOUTH PADRE ISLAND	TX		08/29/2024		7,826		(202)			(202)		7,624	7,624			
100073557	LIVE OAK	CA		11/19/2021		1,422		(70)			(70)		1,352	1,352			
100133956	PHILADELPHIA	PA		10/25/2023		518		(15)			(15)		503	503			
100102468	JACKSON	NJ		06/07/2023		691		(8)			(8)		683	683			
100109596	BALTIMORE	MD		06/14/2023		537		(21)			(21)		516	516			
100234858	CHANDLER	AZ		08/28/2025		505		(14)			(14)		491	491			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236955	COOLIDGE	AZ		09/12/2025		516		(4)			(4)		512	512			
100100838	EASTON	MD		04/28/2023		749		8			8		757	757			
100135136	VISALIA	CA		11/03/2023		369		(9)			(9)		360	360			
100129911	THE BRONX	NY		09/27/2023		11,005		(422)			(422)		10,583	10,583			
100146664	VILLAS	NJ		03/20/2024		113		(6)			(6)		107	107			
100079268	DORAL	FL		02/28/2022		1,366		(37)			(37)		1,329	1,329			
100235003	FT MYERS	FL		08/28/2025		494		(20)			(20)		474	474			
100245650	COVINGTON	GA		10/06/2025		638		(9)			(9)		629	629			
100154538	LAKEVILLE	MN		06/14/2024		2,443		(43)			(43)		2,400	2,400			
100100628	COLORADO SPRINGS	CO		04/27/2023		488		(25)			(25)		463	463			
100071873	SIGNAL HILL	CA		10/14/2021		1,173		(41)			(41)		1,132	1,132			
100155572	ST. PETERSBURG	FL		06/18/2024		1,157		(1)			(1)		1,156	1,156			
100140516	CHARLOTTE	NC		01/19/2024		627		(10)			(10)		617	617			
100245274	MIAMI	FL		10/06/2025		661		(29)			(29)		632	632			
100209653	KISSIMMEE	FL		05/02/2025		612		(11)			(11)		601	601			
100117489	POCONO LAKE	PA		07/20/2023		570		7			7		577	577			
100278005	VIRGINIA BEACH	VA		02/26/2026		1,060		(41)			(41)		1,019	1,019			
100163239	CAPE CORAL	FL		08/13/2024		538		(5)			(5)		533	533			
100148588	SEMINOLE	FL		04/12/2024		2,266		(56)			(56)		2,210	2,210			
100164314	MONTGOMERY	AL		08/21/2024		514		(1)			(1)		513	513			
100218941	KANSAS CITY	MO		06/27/2025		509		(11)			(11)		498	498			
100169332	OGDEN	UT		09/27/2024		576		(8)			(8)		568	568			
100253119	TALLAHASSEE	FL		10/30/2025		581		(11)			(11)		570	570			
100065645	ASHLAND	VA		07/28/2021		2,005		(30)			(30)		1,975	1,975			
100071678	HOUSTON	TX		10/14/2021		1,198		(35)			(35)		1,163	1,163			
100272176	GROVETOWN	GA		01/08/2026		10,369		(104)			(104)		10,265	10,265			
100229211	MARTINSBURG	WV		08/13/2025		530		(20)			(20)		510	510			
100083645	MIDLAND	TX		07/25/2022		569		(33)			(33)		536	536			
100207074	LANCASTER	TX		04/24/2025		511		(27)			(27)		484	484			
100062901	GRESHAM	OR		07/01/2021		1,707		(18)			(18)		1,689	1,689			
100077811	MARSHALL	MI		12/23/2021		910		(57)			(57)		853	853			
100245446	FORT WORTH	TX		10/06/2025		600		(16)			(16)		584	584			
100191648	SOUTH PADRE ISLAND	TX		01/31/2025		479		(8)			(8)		471	471			
100065378	RALEIGH	NC		07/28/2021		2,833		(100)			(100)		2,733	2,733			
100199091	GRAHAM	NC		02/28/2025		664		16			16		680	680			
100203508	EDMOND	OK		03/26/2025		633		2			2		635	635			
100200556	INDIANAPOLIS	IN		03/11/2025		1,727		(38)			(38)		1,689	1,689			
100226895	VALRICO	FL		07/30/2025		633		(16)			(16)		617	617			
100081488	WENATCHEE	WA		03/18/2022		2,748		90			90		2,838	2,838			
100169759	LYONS	GA		09/30/2024		498		(23)			(23)		475	475			
100220612	SAINT LOUIS	MO		07/15/2025		515		(21)			(21)		494	494			
100236105	LAVON	TX		09/05/2025		10,289		(210)			(210)		10,079	10,079			
100244056	LITTLE EGG HARBOR TOWNSHIP	NJ		09/29/2025		1,423		(28)			(28)		1,395	1,395			
100175217	PINGREE GROVE	IL		11/05/2024		643		(4)			(4)		639	639			
100075917	SAN ANTONIO	TX		01/07/2022		1,178		(22)			(22)		1,156	1,156			
100197215	BATON ROUGE	LA		02/25/2025		1,043		(30)			(30)		1,013	1,013			
100143755	JACKSONVILLE	FL		04/05/2024		470		(22)			(22)		448	448			
100100791	MONROE	NC		04/28/2023		2,590		117			117		2,707	2,707			
100169841	HOUSTON	TX		09/30/2024		600		(16)			(16)		584	584			
100245294	DESTIN	FL		10/06/2025		1,019		(30)			(30)		989	989			
100075510	BURLESON	TX		12/01/2021		1,307		(25)			(25)		1,282	1,282			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274305	MERIDIAN	ID		01/29/2026		495		(9)			(9)		486	486			
100092023	WURTSBORO	NY		02/09/2023		712		(25)			(25)		687	687			
100221450	SCHAUMBURG	IL		07/22/2025		641		(22)			(22)		619	619			
100065266	JEFFERSON	GA		07/28/2021		1,232		(40)			(40)		1,192	1,192			
100221256	CHAMPAIGN	IL		07/21/2025		549		(2)			(2)		547	547			
100185145	LOS BANOS	CA		12/20/2024		1,344		(4)			(4)		1,340	1,340			
100267263	DACULA	GA		12/24/2025		544		(21)			(21)		523	523			
100102087	LAKE HAVASU CITY	AZ		04/14/2023		799		(4)			(4)		795	795			
100172588	MERIDIANVILLE	AL		10/23/2024		1,062		(8)			(8)		1,054	1,054			
100161449	MERIDIANVILLE	AL		07/30/2024		747		35			35		782	782			
100272699	PORTLAND	OR		01/09/2026		599		(9)			(9)		590	590			
100283612	POMPANO BEACH	FL		03/13/2026		408		(16)			(16)		392	392			
100199188	HEARTLAND	TX		04/04/2025		516		(22)			(22)		494	494			
100101769	CHICAGO	IL		03/31/2023		355		(10)			(10)		345	345			
100253109	ATHENS	GA		10/30/2025		1,189		(43)			(43)		1,146	1,146			
100219844	HAMPTON	VA		07/08/2025		517		(13)			(13)		504	504			
100128051	COLUMBIA	TN		09/08/2023		969		29			29		998	998			
100219919	PARMA	OH		07/08/2025		1,524		(16)			(16)		1,508	1,508			
100199089	GRAHAM	NC		02/28/2025		582		(7)			(7)		575	575			
100015762	SOUTH GATE	CA		02/02/2018		1,379		(19)			(19)		1,360	1,360			
100245408	ADDIS	LA		10/06/2025		56,921		(3,014)			(3,014)		53,907	53,907			
100158544	JENSEN BEACH	FL		07/10/2024		488		(11)			(11)		477	477			
100199040	GRAHAM	NC		02/28/2025		676		35			35		711	711			
100147349	SAN ANTONIO	FL		05/08/2024		674		(18)			(18)		656	656			
100158093	WACO	TX		07/09/2024		537		(1)			(1)		536	536			
100147970	FORT WORTH	TX		04/08/2024		904		70			70		974	974			
100154624	EUSTIS	FL		06/14/2024		410		(13)			(13)		397	397			
100179861	PALM COAST	FL		11/22/2024		502		(27)			(27)		475	475			
100282031	BRADENTON	FL		02/27/2026		504		(10)			(10)		494	494			
100079909	BOLINGBROOK	IL		04/25/2022		939		(45)			(45)		894	894			
100178163	MEDFORD	NJ		11/19/2024		1,037		(34)			(34)		1,003	1,003			
100161529	BRYAN	TX		07/30/2024		571		(15)			(15)		556	556			
100118092	CHAMPIONS GATE	FL		07/20/2023		1,633		29			29		1,662	1,662			
100141615	ARABI	LA		01/30/2024		459		(25)			(25)		434	434			
100147900	COLLEGE STATION	TX		04/08/2024		764		45			45		809	809			
100238531	CHARLOTTE	NC		09/19/2025		820		(26)			(26)		794	794			
100210715	OAKDALE	MN		05/15/2025		568		(14)			(14)		554	554			
100153426	CHICAGO	IL		05/30/2024		520		(13)			(13)		507	507			
100180261	TOBYHANNA	PA		11/25/2024		577		(10)			(10)		567	567			
100067731	PALMDALE	CA		09/23/2021		1,249		(22)			(22)		1,227	1,227			
100209780	GULF SHORES	AL		05/05/2025		470		(17)			(17)		453	453			
100195516	FULSHEAR	TX		02/24/2025		675		52			52		727	727			
100129338	POMPANO BEACH	FL		09/25/2023		600		2			2		602	602			
100272379	DECATUR	GA		01/08/2026		4,720		(115)			(115)		4,605	4,605			
100253155	FLORENCE	AL		10/30/2025		553		(22)			(22)		531	531			
100214041	VIRGINIA BEACH	VA		05/29/2025		523		(11)			(11)		512	512			
100177529	DESERT HOT SPRINGS	CA		01/16/2025		477		(22)			(22)		455	455			
100261150	SUGARLOAF	CA		12/05/2025		593		(14)			(14)		579	579			
100119542	CHICAGO	IL		07/28/2023		578		(7)			(7)		571	571			
100152599	MAYFIELD	PA		05/17/2024		50,970		150			150		51,120	51,120			
100147528	DAVIE	FL		04/03/2024		2,410		(158)			(158)		2,252	2,252			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067815	DURHAM	NC		09/23/2021		1,255		(28)			(28)		1,227	1,227			
100184423	NASHVILLE	TN		12/17/2024		378		(18)			(18)		360	360			
100127936	CLARKSVILLE	TN		09/08/2023		711		27			27		738	738			
100141641	OCALA	FL		01/30/2024		514		(15)			(15)		499	499			
100235371	SAINT PETERSBURG	FL		08/29/2025		523		1			1		524	524			
100090975	WEST ALLIS	WI		01/31/2023		360		(14)			(14)		346	346			
100138807	MINNEAPOLIS	MN		12/21/2023		519		(8)			(8)		511	511			
100078946	OMAHA	NE		02/24/2022		1,135		(10)			(10)		1,125	1,125			
100120410	SAINT LOUIS	MO		08/18/2023		409		(26)			(26)		383	383			
100159320	SAINT AUGUSTINE	FL		07/15/2024		681		18			18		699	699			
100245544	MESQUITE	TX		10/06/2025		830		(32)			(32)		798	798			
100273349	SAINT PAUL	MN		01/20/2026		615		(8)			(8)		607	607			
100206905	WEST PALM BEACH	FL		04/24/2025		531		(15)			(15)		516	516			
100213925	ALEXANDRIA	MN		05/29/2025		577		(5)			(5)		572	572			
100101795	LAKEWOOD	OH		03/31/2023		389		(7)			(7)		382	382			
100152573	DENTON	TX		05/17/2024		1,076		1			1		1,077	1,077			
100121031	HENDERSON	NV		08/30/2023		4,358		295			295		4,653	4,653			
100165384	ROCKFORD	IL		08/29/2024		591		(15)			(15)		576	576			
100117483	GOULDSBORO	PA		07/20/2023		612		(3)			(3)		609	609			
100157721	SUGAR LAND	TX		06/28/2024		432		(22)			(22)		410	410			
100167157	WASHINGTON	DC		09/13/2024		471		(12)			(12)		459	459			
100207070	HARLINGEN	TX		04/24/2025		766		(33)			(33)		733	733			
100100651	LAS VEGAS	NV		04/28/2023		915		34			34		949	949			
100169515	CANYON COUNTRY	CA		09/30/2024		590		(11)			(11)		579	579			
100184585	LAKE FOREST	CA		12/17/2024		1,576		(28)			(28)		1,548	1,548			
100243441	EL PASO	TX		09/26/2025		530		(25)			(25)		505	505			
100176533	LAS VEGAS	NV		11/15/2024		942		(27)			(27)		915	915			
100220580	WEEKI WACHEE	FL		07/15/2025		601		(10)			(10)		591	591			
100151852	HAMILTON	NJ		05/10/2024		3,232		(90)			(90)		3,142	3,142			
100129369	STANWOOD	WA		09/25/2023		685		7			7		692	692			
100071940	SAINT PETERSBURG	FL		11/19/2021		2,149		(178)			(178)		1,971	1,971			
100282153	RICHMOND	TX		02/27/2026		516		(23)			(23)		493	493			
100206866	MILLVILLE	NJ		04/24/2025		542		(1)			(1)		541	541			
100229583	AUBURN	AL		08/15/2025		522		(26)			(26)		496	496			
100158113	VENICE	FL		07/09/2024		7,330		(158)			(158)		7,172	7,172			
100070515	MOSCOW	ID		09/23/2021		1,219		(36)			(36)		1,183	1,183			
100246883	NIANTIC	CT		10/17/2025		529		(13)			(13)		516	516			
100220591	COZAD	NE		07/15/2025		501		(27)			(27)		474	474			
100218744	BREINIGSVILLE	PA		06/27/2025		27,871		(132)			(132)		27,739	27,739			
100206361	ALLENTOWN	PA		04/17/2025		2,543		198			198		2,741	2,741			
100253932	HAMMONDSPORT	NY		10/30/2025		1,535		(46)			(46)		1,489	1,489			
100150715	FORT WORTH	TX		05/06/2024		598		(7)			(7)		591	591			
100199180	SPOKANE	WA		04/04/2025		558		(4)			(4)		554	554			
100234972	REIDVILLE	SC		08/28/2025		676		(9)			(9)		667	667			
100171940	COLUMBUS	OH		10/17/2024		640		(15)			(15)		625	625			
100171839	ATHENS	AL		10/17/2024		744		(3)			(3)		741	741			
100207489	OSWEGO	IL		04/29/2025		532		(25)			(25)		507	507			
100163181	FRANKLIN	TN		08/13/2024		589		(11)			(11)		578	578			
100133937	CINCINNATI	OH		10/25/2023		437		(13)			(13)		424	424			
100129921	SCRANTON	PA		09/27/2023		525		(5)			(5)		520	520			
100193491	SPRINGFIELD	MA		02/10/2025		499		(9)			(9)		490	490			

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100131898	KISSIMMEE	FL		10/06/2023		663		(26)			(26)		637	637			
100062268	WATFORD CITY	ND		07/01/2021		1,873		(20)			(20)		1,853	1,853			
100200401	HOUSTON	TX		03/10/2025		866		(2)			(2)		864	864			
100261398	JERSEY CITY	NJ		12/08/2025		586		(17)			(17)		569	569			
100110506	SAN DIEGO	CA		06/30/2023		8,583		(102)			(102)		8,481	8,481			
100149637	ALBEMARLE	NC		04/26/2024		702		15			15		717	717			
100185307	LAREDO	TX		12/20/2024		649		8			8		657	657			
100135778	ANTIOCH	CA		11/10/2023		634		18			18		652	652			
100228826	SAINT AUGUSTINE	FL		08/12/2025		562		(16)			(16)		546	546			
100080825	LINDENHURST	NY		03/15/2022		2,133		52			52		2,185	2,185			
100206913	SAN ANTONIO	TX		04/24/2025		570		10			10		580	580			
100152748	NASHVILLE	TN		05/22/2024		575		(19)			(19)		556	556			
100261625	LAVEEN	AZ		12/12/2025		504		(24)			(24)		480	480			
100161375	DAVENPORT	FL		07/25/2024		591		(12)			(12)		579	579			
100151230	GLASSBORO	NJ		05/10/2024		3,484		(55)			(55)		3,429	3,429			
100133168	ORLANDO	FL		11/29/2023		506		11			11		517	517			
100108157	BRISTOL	CT		05/24/2023		812		(25)			(25)		787	787			
100115703	GLASSBORO	NJ		07/20/2023		4,405		32			32		4,437	4,437			
100071680	CONROE	TX		10/14/2021		1,118		(36)			(36)		1,082	1,082			
100160871	ALTAMONTE SPRINGS	FL		07/24/2024		677		(8)			(8)		669	669			
100200995	MINNEAPOLIS	MN		03/12/2025		583		(18)			(18)		565	565			
100255599	PLEASANT HILL	IA		11/24/2025		545		(10)			(10)		535	535			
100189798	SAINT AUGUSTINE	FL		01/21/2025		744		27			27		771	771			
100152616	PLAINFIELD	IL		05/17/2024		546		(1)			(1)		545	545			
100163870	FLORAL CITY	FL		09/27/2024		381		(4)			(4)		377	377			
100170085	ROSHARON	TX		10/08/2024		2,327		23			23		2,350	2,350			
100067436	TAMPA	FL		09/23/2021		1,259		(28)			(28)		1,231	1,231			
100102902	SUFFERN	NY		06/22/2023		502		(28)			(28)		474	474			
100157292	ELLENWOOD	GA		02/20/2025		620		(18)			(18)		602	602			
100166246	SHERMAN	TX		09/09/2024		671		14			14		685	685			
100171571	ROSHARON	TX		10/16/2024		1,456		20			20		1,476	1,476			
100168300	BAKERSFIELD	CA		09/20/2024		1,736		(51)			(51)		1,685	1,685			
100221120	BOSSIER CITY	LA		07/21/2025		1,677		(37)			(37)		1,640	1,640			
100174945	NIXA	MO		10/31/2024		9,015		(308)			(308)		8,707	8,707			
100064917	DALLAS	TX		07/14/2021		1,199		(45)			(45)		1,154	1,154			
100148251	COLLEGE STATION	TX		04/12/2024		870		(12)			(12)		858	858			
100174697	DAYTON	MN		10/31/2024		343		(11)			(11)		332	332			
100175206	CITRUS SPRINGS	FL		11/05/2024		691		(8)			(8)		683	683			
100200217	DOTHAN	AL		03/07/2025		621		(20)			(20)		601	601			
100169369	LAS VEGAS	NV		09/27/2024		1,505		(43)			(43)		1,462	1,462			
100158484	GULF BREEZE	FL		07/10/2024		1,524		(32)			(32)		1,492	1,492			
100216524	GOODYEAR	AZ		06/23/2025		9,896		(207)			(207)		9,689	9,689			
100150743	WEST COLUMBIA	SC		05/06/2024		657		(11)			(11)		646	646			
100133804	WATERBURY	CT		10/20/2023		470		(17)			(17)		453	453			
100149702	WAUKEGAN	IL		04/26/2024		300		(11)			(11)		289	289			
100215842	LAS VEGAS	NV		06/12/2025		666		(6)			(6)		660	660			
100213899	SAINT AUGUSTINE	FL		05/29/2025		647		34			34		681	681			
100151250	FRISCO	TX		05/10/2024		3,710		(32)			(32)		3,678	3,678			
100215429	BENNETT	NC		06/12/2025		572		(6)			(6)		566	566			
100071003	HANOVER	PA		10/01/2021		1,397							1,397	1,397			
100249459	MCKINNEY	TX		10/30/2025		985		(45)			(45)		940	940			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100161328	FORT WORTH	TX		07/25/2024		622		(4)			(4)		618	618			
100190348	OSHKOSH	WI		01/22/2025		3,981		(73)			(73)		3,908	3,908			
100253853	WINTER SPRINGS	FL		10/30/2025		592		3			3		595	595			
100213374	GARDEN GROVE	CA		05/29/2025		1,355		(31)			(31)		1,324	1,324			
100099810	NEW HAVEN	CT		02/28/2023		576		(11)			(11)		565	565			
100089970	KATY	TX		01/26/2023		852		(35)			(35)		817	817			
100220510	SEWELL	NJ		07/15/2025		648		4			4		652	652			
100136934	BRIDGEVILLE	PA		11/28/2023		1,306		36			36		1,342	1,342			
100212101	PATERSON	NJ		05/22/2025		579							579	579			
100128407	SURPRISE	AZ		09/15/2023		548		(8)			(8)		540	540			
100246976	YUMA	AZ		10/17/2025		494		(12)			(12)		482	482			
100135167	BETHLEHEM	PA		12/15/2023		466		(2)			(2)		464	464			
100244928	PALATINE	IL		09/29/2025		1,167		(46)			(46)		1,121	1,121			
100149681	MOORE	SC		04/26/2024		570		2			2		572	572			
100114589	TOMBALL	TX		06/29/2023		608		5			5		613	613			
100142683	BASTROP	TX		02/08/2024		641		2			2		643	643			
100152543	PHILADELPHIA	PA		05/17/2024		576		(1)			(1)		575	575			
100212205	SAN DIEGO	CA		05/22/2025		550		(6)			(6)		544	544			
100247132	CALIFORNIA CITY	CA		10/23/2025		554		(13)			(13)		541	541			
100210181	ELLENWOOD	GA		05/07/2025		1,459		34			34		1,493	1,493			
100253263	DALLAS	TX		10/30/2025		499		(22)			(22)		477	477			
100153210	FORT MYERS	FL		05/30/2024		577		(1)			(1)		576	576			
100171883	LAWRENCEVILLE	GA		10/17/2024		578		(22)			(22)		556	556			
100143053	N CHESTERFIELD	VA		02/14/2024		595		(42)			(42)		553	553			
100186056	NORTH CHARLESTON	SC		01/31/2025		539		(1)			(1)		538	538			
100170028	PEARLAND	TX		11/08/2024		593		(5)			(5)		588	588			
100204956	HAMPTON	VA		04/10/2025		522		(16)			(16)		506	506			
100116846	ST GEORGE	UT		07/20/2023		1,448		287			287		1,735	1,735			
100147893	RICHMOND	TX		04/08/2024		901		30			30		931	931			
100147652	LITCHFIELD PARK	AZ		04/04/2024		588		(3)			(3)		585	585			
100165393	GREENVILLE	NC		08/29/2024		603		(11)			(11)		592	592			
100215669	ORLANDO	FL		06/13/2025		1,338		(7)			(7)		1,331	1,331			
100253697	NUNICA	MI		10/30/2025		544		(19)			(19)		525	525			
100087065	SAN DIEGO	CA		11/04/2022		549		(28)			(28)		521	521			
100281957	LORENA	TX		02/26/2026		583		(13)			(13)		570	570			
100194468	MIDLOTHIAN	VA		02/14/2025		495		(16)			(16)		479	479			
100078939	OMAHA	NE		02/24/2022		1,132		(10)			(10)		1,122	1,122			
100192443	YANTIS	TX		02/07/2025		479		(21)			(21)		458	458			
100063525	AUBURNDALE	FL		07/01/2021		208,158		(4,185)			(4,185)		203,973	203,973			
100269829	BAYVILLE	NJ		12/30/2025		123		(3)			(3)		120	120			
100195450	HOUSTON	TX		02/24/2025		444		44	1		43		487	487			
100245569	ANCHORAGE	AK		10/06/2025		804		(13)			(13)		791	791			
100102920	WATERBURY	CT		06/22/2023		551		(38)			(38)		513	513			
100070483	ELKINS PARK	PA		09/23/2021		1,142		(44)			(44)		1,098	1,098			
100068472	SCOTTSDALE	AZ		08/25/2021		1,270		(3)			(3)		1,267	1,267			
100135756	CHARLOTTE	NC		11/10/2023		645		14			14		659	659			
100102038	HAGERSTOWN	MD		04/14/2023		409		(11)			(11)		398	398			
100182321	FORT WORTH	TX		12/12/2024		536		(8)			(8)		528	528			
100140733	PEARLAND	TX		01/22/2024		26,320		(389)			(389)		25,931	25,931			
100076009	ALBUQUERQUE	NM		01/07/2022		1,150		(32)			(32)		1,118	1,118			
100138130	CARTERSVILLE	GA		12/14/2023		454		(12)			(12)		442	442			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138132	CARTERSVILLE	GA		12/14/2023		454		(12)			(12)		442	442			
100138133	CARTERSVILLE	GA		12/14/2023		454		(12)			(12)		442	442			
100238938	PRESCOTT VALLEY	AZ		09/23/2025		381		(4)			(4)		377	377			
100253640	WYOMING	MI		10/30/2025		544		(23)			(23)		521	521			
100229964	NEW BRAUNFELS	TX		08/22/2025		513		(22)			(22)		491	491			
100091169	BRANSON WEST	MO		01/31/2023		663		36			36		699	699			
100157863	LAS VEGAS	NV		07/09/2024		755		15			15		770	770			
100116629	NORTH HIGHLANDS	CA		07/20/2023		7,950		1,179			1,179		9,129	9,129			
100190819	KANSAS CITY	KS		01/27/2025		546		(23)			(23)		523	523			
100221448	LAKELAND	FL		07/22/2025		730		(27)			(27)		703	703			
100138832	DENISON	TX		12/21/2023		517		(8)			(8)		509	509			
100206669	COLUMBUS	OH		04/24/2025		528		(14)			(14)		514	514			
100186952	LEBANON	TN		01/07/2025		5,754		(154)			(154)		5,600	5,600			
100202152	TAMPA	FL		03/18/2025		542		(1)			(1)		541	541			
100204481	LITHIA SPRINGS	GA		04/04/2025		602		(15)			(15)		587	587			
100149533	OAKLAND	CA		04/26/2024		948		(18)			(18)		930	930			
100238259	PLANTATION	FL		09/19/2025		1,235		(1)			(1)		1,234	1,234			
100074950	LAS VEGAS	NV		12/01/2021		1,766		(11)			(11)		1,755	1,755			
100057966	SAVANNAH	GA		06/30/2021		1,209		(49)			(49)		1,160	1,160			
100276936	MARIETTA	GA		01/30/2026		515		(20)			(20)		495	495			
100065542	FREDERICKSBURG	VA		07/28/2021		3,400		(90)			(90)		3,310	3,310			
100230647	LAKE OSWEGO	OR		08/29/2025		1,140		(24)			(24)		1,116	1,116			
100174786	RED OAK	TX		10/31/2024		3,062		(102)			(102)		2,960	2,960			
100065188	LUBBOCK	TX		07/14/2021		1,258		(24)			(24)		1,234	1,234			
100281910	TUCSON	AZ		02/26/2026		556		(23)			(23)		533	533			
100169154	CHICAGO	IL		09/27/2024		478		(18)			(18)		460	460			
100238232	OAKWOOD	OH		09/18/2025		535		(6)			(6)		529	529			
100265483	LEHIGH ACRES	FL		12/19/2025		571		(6)			(6)		565	565			
100202131	CLIFTON HEIGHTS	PA		03/18/2025		547		6			6		553	553			
100214109	DESOTO	TX		05/30/2025		6,705		(300)			(300)		6,405	6,405			
100060057	PHOENIX	AZ		06/25/2021		1,200		(26)			(26)		1,174	1,174			
100255349	EULESS	TX		11/25/2025		5,742		(104)			(104)		5,638	5,638			
100176943	BALTIMORE	MD		11/15/2024		534		(11)			(11)		523	523			
100138795	NEWPORT	NC		12/21/2023		546		(17)			(17)		529	529			
100177362	KISSIMMEE	FL		01/16/2025		33,542		(1,785)			(1,785)		31,757	31,757			
100119492	ATLANTA	GA		07/28/2023		659		4			4		663	663			
100170162	KERNERSVILLE	NC		10/08/2024		600		9			9		609	609			
100194388	WYLIE	TX		02/14/2025		543		(14)			(14)		529	529			
100062470	DES PLAINES	IL		07/01/2021		1,685		(18)			(18)		1,667	1,667			
100150747	FORT WORTH	TX		05/06/2024		1,488		(20)			(20)		1,468	1,468			
100236854	CHICAGO	IL		09/12/2025		532		(15)			(15)		517	517			
100177330	FORT WORTH	TX		01/16/2025		576		(24)			(24)		552	552			
100219208	SPRING	TX		06/27/2025		963		(23)			(23)		940	940			
100194432	NEWPORT NEWS	VA		02/14/2025		494		(19)			(19)		475	475			
100116535	PHILADELPHIA	PA		07/20/2023		765		130			130		895	895			
100182672	VIENNA	MO		12/12/2024		565		1			1		566	566			
100194799	DENTON	TX		02/21/2025		574		(8)			(8)		566	566			
100131628	COLUMBIA	TN		10/06/2023		1,074		27			27		1,101	1,101			
100215657	CONCORD	NH		06/13/2025		687		(26)			(26)		661	661			
100170435	GREENVILLE	SC		10/09/2024		462		(30)			(30)		432	432			
100087929	KILLINGWORTH	CT		10/25/2022		544		(1)			(1)		543	543			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076020	GONZALES	LA		01/07/2022		1,156		(24)			(24)		1,132	1,132			
100128427	JOHNSON CITY	TN		09/15/2023		510		(29)			(29)		481	481			
100192580	LAWRENCEVILLE	GA		02/10/2025		12,421		(401)			(401)		12,020	12,020			
100179884	MUSTANG	OK		11/25/2024		662		13			13		675	675			
100238307	BOILING SPRINGS	SC		09/19/2025		4,906		(185)			(185)		4,721	4,721			
100237945	PALMDALE	CA		09/12/2025		1,070		(45)			(45)		1,025	1,025			
100167773	NORCROSS	GA		09/19/2024		535		(24)			(24)		511	511			
100281911	BIRMINGHAM	MI		02/26/2026		339		(16)			(16)		323	323			
100118771	OAK LAWN	IL		07/25/2023		614		(14)			(14)		600	600			
100150873	ZEPHYRHILLS	FL		05/08/2024		1,890		51			51		1,941	1,941			
100268531	CARROLL	NH		12/29/2025		511		(13)			(13)		498	498			
100193223	LILLINGTON	NC		02/10/2025		562		1			1		563	563			
100071994	PORTSMOUTH	VA		10/29/2021		16		(1)			(1)		15	15			
100137164	PORT CHARLOTTE	FL		11/28/2023		498		(35)			(35)		463	463			
100253232	GARLAND	TX		10/30/2025		573		(10)			(10)		563	563			
100272226	HILTON HEAD ISLAND	SC		01/08/2026		570		(14)			(14)		556	556			
100136766	KANSAS CITY	MO		11/27/2023		423		(6)			(6)		417	417			
100148387	SAN ANTONIO	FL		04/12/2024		735		32			32		767	767			
100055891	IDAHO FALLS	ID		03/26/2021		1,325		(38)			(38)		1,287	1,287			
100161728	MONTICELLO	NY		07/30/2024		498		(12)			(12)		486	486			
100229220	CANTON	GA		08/13/2025		556		(24)			(24)		532	532			
100079167	SEGUIN	TX		02/24/2022		1,173		(5)			(5)		1,168	1,168			
100081364	ZEBULON	NC		03/18/2022		1,125		22			22		1,147	1,147			
100284815	MASON	IL		03/27/2026		639		(19)			(19)		620	620			
100229504	SPOKANE	WA		08/15/2025		560		(11)			(11)		549	549			
100103614	ORLANDO	FL		05/08/2023		371		3			3		374	374			
100063141	CONOWINGO	MD		07/01/2021		2,207		(5)			(5)		2,202	2,202			
100171916	WEST DES MOINES	IA		10/17/2024		587		(18)			(18)		569	569			
100136966	DURHAM	NC		11/28/2023		502		(6)			(6)		496	496			
100219021	MORGAN CITY	LA		06/27/2025		546		(6)			(6)		540	540			
100128077	FRANKLIN	KY		09/08/2023		662		21			21		683	683			
100103515	LITHIA SPRINGS	GA		05/08/2023		2,392		(67)			(67)		2,325	2,325			
100215749	COLORADO SPRINGS	CO		06/12/2025		511		(3)			(3)		508	508			
100200241	PITMAN	NJ		03/07/2025		524		(16)			(16)		508	508			
100197504	VERNON	CT		02/26/2025		1,083		(29)			(29)		1,054	1,054			
100192175	NORFOLK	VA		01/31/2025		566		(13)			(13)		553	553			
100202142	CORPUS CHRISTI	TX		03/18/2025		567		(14)			(14)		553	553			
100135606	SALINE	MI		11/09/2023		521		(9)			(9)		512	512			
100153222	QUINLAN	TX		05/30/2024		536		(3)			(3)		533	533			
100245300	PONTIAC	MI		10/06/2025		557		(17)			(17)		540	540			
100133789	YUKON	OK		10/20/2023		549		(6)			(6)		543	543			
100245490	NEW SMYRNA BEACH	FL		10/06/2025		1,010		(36)			(36)		974	974			
100138801	GRANITEVILLE	SC		12/21/2023		558		1			1		559	559			
100207027	MIAMI	FL		04/24/2025		1,408		(55)			(55)		1,353	1,353			
100245939	SAINT GEORGE	UT		11/06/2025		514		(13)			(13)		501	501			
100169999	INVERNESS	FL		11/08/2024		566		(19)			(19)		547	547			
100247363	HAGERSTOWN	MD		10/24/2025		533		(7)			(7)		526	526			
100138108	ORLANDO	FL		12/14/2023		1,949		(12)			(12)		1,937	1,937			
100204057	PUEBLO	CO		03/28/2025		495		(18)			(18)		477	477			
100153395	ATHENS	AL		05/29/2024		393		(20)			(20)		373	373			
100209851	ATLANTA	GA		05/05/2025		572		11			11		583	583			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100193197	SANTA MARIA	CA		02/10/2025		32,377		(529)			(529)		31,848	31,848			
100274503	RITTMAN	OH		01/29/2026		2,398		(46)			(46)		2,352	2,352			
100067351	FRISCO	TX		08/02/2021		1,715		17			17		1,732	1,732			
100169166	CLEVELAND	TX		09/27/2024		1,343		(4)			(4)		1,339	1,339			
100246950	CHARLOTTE	NC		10/17/2025		446		(21)			(21)		425	425			
100161102	LURAY	VA		07/24/2024		899		24			24		923	923			
100186664	SCHERTZ	TX		12/30/2024		376		(3)			(3)		373	373			
100203503	STAFFORD SPRINGS	CT		03/26/2025		625		10			10		635	635			
100226756	PACIFIC	MO		07/30/2025		1,323		(29)			(29)		1,294	1,294			
100167141	LEANDER	TX		09/13/2024		528		(17)			(17)		511	511			
5.00006E+11	GORINCHEM	NLD		07/31/2025		22							22		(22)		(22)
100071595	CLOVIS	CA		10/14/2021		1,245		(20)			(20)		1,225	1,225			
100159379	HOUSTON	TX		07/15/2024		672		18			18		690	690			
100243797	COLONIAL HEIGHTS	VA		09/29/2025		481		(12)			(12)		469	469			
100267147	BEL AIR	MD		12/23/2025		481		(12)			(12)		469	469			
100226767	WESTERLY	RI		07/30/2025		546		(14)			(14)		532	532			
100165391	NEW CASTLE	DE		08/29/2024		493		(4)			(4)		489	489			
100088310	LANSING	MI		11/10/2022		499		(13)			(13)		486	486			
100178418	ROYAL OAK	MI		11/21/2024		841		(22)			(22)		819	819			
100081051	MANASSAS	VA		03/18/2022		1,177		28			28		1,205	1,205			
100139293	EAST PATCHOGUE	NY		12/28/2023		470		(4)			(4)		466	466			
100129946	CHICAGO	IL		09/27/2023		529		(10)			(10)		519	519			
100081052	HOUSTON	TX		03/18/2022		1,170		35			35		1,205	1,205			
100177311	ROCKY MOUNT	NC		01/16/2025		501		(20)			(20)		481	481			
100194244	PALM HARBOR	FL		02/14/2025		1,206		(15)			(15)		1,191	1,191			
100284503	CHESTERFIELD	VA		03/26/2026		577		(19)			(19)		558	558			
100255001	PLAYA DEL CARMEN	MEX		11/18/2025		588							588	588			
100161771	TRENTON	NJ		07/31/2024		524		(26)			(26)		498	498			
100215809	BREINIGSVILLE	PA		06/12/2025		3,814		(58)			(58)		3,756	3,756			
100116188	LOS BANOS	CA		07/20/2023		934		218			218		1,152	1,152			
100254547	WELLFORD	SC		11/07/2025		668		(12)			(12)		656	656			
100153449	JOLIET	IL		05/30/2024		473		(14)			(14)		459	459			
100153607	WEST SENECA	NY		05/31/2024		476		(17)			(17)		459	459			
100152450	CHARLESTON	SC		05/17/2024		709		36			36		745	745			
100136053	GAINESVILLE	GA		11/16/2023		544		7			7		551	551			
100159829	BOYNTON BEACH	FL		07/17/2024		475		(12)			(12)		463	463			
100200705	LEXINGTON	SC		03/11/2025		641		8			8		649	649			
100255593	ROSENBERG	TX		11/24/2025		565		(10)			(10)		555	555			
100209466	CHARLOTTESVILLE	VA		04/29/2025		518		(21)			(21)		497	497			
100115869	MYRTLE BEACH	SC		07/20/2023		1,258		(21)			(21)		1,237	1,237			
100244665	FREDERICKSBURG	VA		09/29/2025		2,803		(78)			(78)		2,725	2,725			
100149405	GULF SHORES	AL		04/24/2024		5,588		(98)			(98)		5,490	5,490			
100235035	RICHMOND	VA		08/28/2025		1,181		(42)			(42)		1,139	1,139			
100245491	WASHINGTON	DC		10/06/2025		557		(23)			(23)		534	534			
100212358	LAND O' LAKES	FL		05/28/2025		747		(11)			(11)		736	736			
100165412	FAYETTEVILLE	AR		08/29/2024		530		(18)			(18)		512	512			
100157997	BALTIMORE	MD		07/09/2024		672		(18)			(18)		654	654			
100119021	GRETNA	LA		07/27/2023		528		(10)			(10)		518	518			
100108470	COCONUT CREEK	FL		05/25/2023		967		(15)			(15)		952	952			
100177059	OCEAN CITY	MD		01/16/2025		509		(13)			(13)		496	496			
100200685	WOODRUFF	SC		03/11/2025		572		(11)			(11)		561	561			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171875	WILMINGTON	NC		10/17/2024		594		(23)			(23)		571	571			
100253727	CHANHASSEN	MN		10/30/2025		521		(14)			(14)		507	507			
100134692	CARTERSVILLE	GA		10/30/2023		341		(7)			(7)		334	334			
100272454	PEMBROKE PINES	FL		01/08/2026		439		(8)			(8)		431	431			
100079028	VISALIA	CA		02/24/2022		2,994		1			1		2,995	2,995			
100253274	MEBANE	NC		10/30/2025		2,158		(65)			(65)		2,093	2,093			
100172263	HEMET	CA		10/21/2024		593		(14)			(14)		579	579			
100185421	BUDA	TX		12/20/2024		612		1			1		613	613			
100267051	BOSSIER CITY	LA		12/23/2025		808		(15)			(15)		793	793			
100170154	STATESVILLE	NC		10/08/2024		567		(13)			(13)		554	554			
100248003	WINCHESTER	CA		10/29/2025		1,193		(40)			(40)		1,153	1,153			
100127973	MEMPHIS	TN		09/08/2023		761		38			38		799	799			
100246258	LONDON MILLS	IL		10/10/2025		23,758		(617)			(617)		23,141	23,141			
100158539	AURORA	IL		07/10/2024		477		(29)			(29)		448	448			
100265366	HOUSTON	TX		12/19/2025		679		(5)			(5)		674	674			
100142754	ROCHESTER	NY		02/08/2024		555		(10)			(10)		545	545			
100168305	LILBURN	GA		09/20/2024		24,518		(267)			(267)		24,251	24,251			
100212268	BAKERSFIELD	CA		05/28/2025		457		(6)			(6)		451	451			
100234994	OROVILLE	CA		08/28/2025		1,035		(39)			(39)		996	996			
100221466	CYPRESS	TX		07/22/2025		513		(8)			(8)		505	505			
100184420	KATY	TX		12/17/2024		9,647		(82)			(82)		9,565	9,565			
100155693	KAHULUI	HI		06/18/2024		1,102		(20)			(20)		1,082	1,082			
100065402	EL PASO	TX		07/28/2021		1,287		(13)			(13)		1,274	1,274			
100226761	ROSELLE	IL		07/30/2025		1,345		(24)			(24)		1,321	1,321			
100253382	STATE COLLEGE	PA		10/30/2025		488		(13)			(13)		475	475			
100158555	ZEPHYRHILLS	FL		07/10/2024		533		3			3		536	536			
100175927	GREEN COVE SPRINGS	FL		11/14/2024		1,922		127			127		2,049	2,049			
100158468	DEARBORN HEIGHTS	MI		07/10/2024		542		(21)			(21)		521	521			
100255491	TALLMADGE	OH		11/24/2025		687		(19)			(19)		668	668			
100202518	HOUSTON	TX		03/21/2025		555		(2)			(2)		553	553			
100168579	SAN ANTONIO	TX		09/25/2024		697		29			29		726	726			
100238669	BELLEFONTE	PA		09/22/2025		295		(14)			(14)		281	281			
100103702	MILWAUKEE	WI		05/08/2023		416		(13)			(13)		403	403			
100261394	NORTH CHARLESTON	SC		12/08/2025		3,115		(41)			(41)		3,074	3,074			
100169195	PHILADELPHIA	PA		09/27/2024		627		(29)			(29)		598	598			
100257006	DOVER	AR		11/26/2025		751		(36)			(36)		715	715			
100131768	SUMMERTOWN	TN		10/06/2023		669		22			22		691	691			
100088018	WASHINGTON	DC		10/25/2022		548		(30)			(30)		518	518			
100245363	NEWARK	DE		10/06/2025		939		(39)			(39)		900	900			
100209825	BALTIMORE	MD		05/05/2025		509		(18)			(18)		491	491			
100227280	LORIDA	FL		07/31/2025		612		(32)			(32)		580	580			
100068007	CHESAPEAKE	VA		09/23/2021		1,216		(39)			(39)		1,177	1,177			
100200208	CHICAGO	IL		03/07/2025		10,983		(340)			(340)		10,643	10,643			
100078719	COOLIDGE	AZ		02/25/2022		3,579		(120)			(120)		3,459	3,459			
100239606	CHESAPEAKE	VA		09/29/2025		203,000							203,000	203,000			
100200656	GALVESTON	TX		03/11/2025		507		(21)			(21)		486	486			
100193120	ANGIER	NC		02/10/2025		673		52			52		725	725			
100273904	SPOKANE	WA		01/26/2026		499		(18)			(18)		481	481			
100215379	RICHMOND	VA		06/12/2025		560		(10)			(10)		550	550			
100237520	COVINA	CA		09/12/2025		1,013		(48)			(48)		965	965			
100228306	LOS ANGELES	CA		08/11/2025		21,453		(759)			(759)		20,694	20,694			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221264	HUMBLE	TX		07/21/2025		561		(6)			(6)		555	555			
100248866	JENSEN BEACH	FL		10/29/2025		518		(19)			(19)		499	499			
100181244	JACKSONVILLE	FL		12/06/2024		527		(13)			(13)		514	514			
100180221	BENSALEM	PA		11/25/2024		618		(2)			(2)		616	616			
100189186	LYNCHBURG	VA		01/13/2025		1,068		(27)			(27)		1,041	1,041			
100194466	MARICOPA	AZ		02/14/2025		94,678		(3,047)			(3,047)		91,631	91,631			
100209632	BASSETT	VA		05/02/2025		581		(12)			(12)		569	569			
100238534	HARDINSBURG	KY		09/19/2025		492		(15)			(15)		477	477			
100060762	BALTIMORE	MD		06/01/2021		1,292		5			5		1,297	1,297			
100172336	ROBBINSVILLE	NJ		10/23/2024		888		(17)			(17)		871	871			
100155088	DECATUR	GA		07/19/2024		630		(17)			(17)		613	613			
100157865	CARTERSVILLE	GA		07/09/2024		524		(9)			(9)		515	515			
100175736	IRVINE	CA		11/12/2024		430		(10)			(10)		420	420			
100103124	AURORA	IL		04/21/2023		522		(13)			(13)		509	509			
100117328	LAS VEGAS	NV		07/20/2023		1,453		302			302		1,755	1,755			
100164268	JACKSONVILLE	FL		08/21/2024		481		(12)			(12)		469	469			
100128397	SURFSIDE BEACH	TX		09/15/2023		605		(20)			(20)		585	585			
100136277	LOCKHART	TX		11/20/2023		702		89			89		791	791			
100136278	LOCKHART	TX		11/20/2023		702		89			89		791	791			
100219374	CHEEKTOWAGA	NY		06/30/2025		506		(14)			(14)		492	492			
100161177	SUMMERVILLE	SC		07/25/2024		1,091		(41)			(41)		1,050	1,050			
100165497	LAKELAND	FL		08/29/2024		545		(16)			(16)		529	529			
100077954	APACHE JUNCTION	AZ		01/06/2022		1,967		(94)			(94)		1,873	1,873			
100160491	WILMINGTON	NC		07/19/2024		515		(34)			(34)		481	481			
100204156	KATY	TX		03/28/2025		1,250		(9)			(9)		1,241	1,241			
100099983	LAKE HAVASU CITY	AZ		03/28/2023		172		(5)			(5)		167	167			
100220705	ROYSE CITY	TX		07/18/2025		514		(1)			(1)		513	513			
100186609	DAPHNE	AL		12/30/2024		669		28			28		697	697			
100228127	MERRITT ISLAND	FL		08/07/2025		527		(11)			(11)		516	516			
100157702	SAN BERNARDINO	CA		06/28/2024		531		(20)			(20)		511	511			
100081183	WOODSTOCK	GA		03/18/2022		1,120		22			22		1,142	1,142			
100173083	RIVERSIDE	NJ		10/25/2024		1,194		(52)			(52)		1,142	1,142			
100199392	ACWORTH	GA		03/05/2025		493		(19)			(19)		474	474			
100148374	SANFORD	NC		04/12/2024		638		2			2		640	640			
100229610	LOUISVILLE	KY		08/15/2025		724		(28)			(28)		696	696			
100138858	SPRINGFIELD	MA		12/21/2023		2,477		(49)			(49)		2,428	2,428			
100169566	BERMUDA DUNES	CA		09/30/2024		1,285		(1)			(1)		1,284	1,284			
100214423	FULSHEAR	TX		06/02/2025		898		43			43		941	941			
100103213	SALISBURY	MD		04/21/2023		532		(11)			(11)		521	521			
100230194	RIVERVIEW	FL		08/29/2025		687		(28)			(28)		659	659			
100189878	ATHENS	AL		01/21/2025		715		59			59		774	774			
100216202	LOS ANGELES	CA		06/20/2025		496		(16)			(16)		480	480			
100146772	GLENDALE	AZ		03/20/2024		601		(3)			(3)		598	598			
100175939	POINCIANA	FL		11/14/2024		868		(7)			(7)		861	861			
100190901	ROSWELL	GA		01/28/2025		556		(8)			(8)		548	548			
100211196	LAS VEGAS	NV		05/15/2025		424		(23)			(23)		401	401			
100150748	MISSION	TX		05/06/2024		531		(10)			(10)		521	521			
100065319	WOODSTOCK	GA		07/28/2021		1,151		(30)			(30)		1,121	1,121			
100169587	TUCSON	AZ		09/30/2024		1,748		(53)			(53)		1,695	1,695			
100157912	ROSHARON	TX		07/09/2024		2,210		150			150		2,360	2,360			
100135030	SUGAR HILL	GA		10/30/2023		526		(1)			(1)		525	525			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186915	KATY	TX		01/07/2025		1,461		12			12		1,473	1,473			
100136473	LAKEVILLE	MN		11/20/2023		4,900		461			461		5,361	5,361			
100221813	BENBROOK	TX		07/25/2025		253		(3)			(3)		250	250			
100258607	HEATHROW	FL		12/05/2025		1,347		(27)			(27)		1,320	1,320			
100073411	GLEN BURNIE	MD		11/01/2021		1,291		(9)			(9)		1,282	1,282			
100076137	GRASS VALLEY	CA		01/07/2022		1,149		(37)			(37)		1,112	1,112			
100076155	GRASS VALLEY	CA		01/07/2022		1,149		(37)			(37)		1,112	1,112			
100162930	KINGWOOD	WV		08/12/2024		569		(13)			(13)		556	556			
100102998	SAN ANTONIO	TX		06/22/2023		885		(42)			(42)		843	843			
100234953	SPRING	TX		08/28/2025		788		(13)			(13)		775	775			
100273002	RIVERSIDE	NJ		01/15/2026		487		(3)			(3)		484	484			
100065036	SILVER SPRING	MD		07/14/2021		1,072		(32)			(32)		1,040	1,040			
100214492	WAXAHACHIE	TX		06/06/2025		519		(3)			(3)		516	516			
100137493	VERO BEACH	FL		01/11/2024		400		(34)			(34)		366	366			
100118968	DEARBORN	MI		07/27/2023		449		(28)			(28)		421	421			
100245437	CARLISLE	PA		10/06/2025		604		(13)			(13)		591	591			
100148801	SAN ANTONIO	TX		04/17/2024		668		20			20		688	688			
100215026	DALLAS	TX		06/11/2025		2,174		(82)			(82)		2,092	2,092			
100165518	LAWRENCEVILLE	GA		08/29/2024		2,057		(15)			(15)		2,042	2,042			
100147278	PORT REPUBLIC	NJ		03/28/2024		574		(29)			(29)		545	545			
100081020	STEAMBOAT SPRINGS	CO		03/18/2022		1,608		34			34		1,642	1,642			
100150692	CHALMETTE	LA		05/06/2024		542		(17)			(17)		525	525			
100212695	SUNSET BEACH	NC		05/28/2025		484		(12)			(12)		472	472			
100228131	MORGANTOWN	WV		08/07/2025		527		(13)			(13)		514	514			
100175891	FORT PIERCE	FL		11/14/2024		24,132		(665)			(665)		23,467	23,467			
100257404	RENO	NV		11/26/2025		1,427		(55)			(55)		1,372	1,372			
100103694	DALLAS	TX		05/08/2023		539		(9)			(9)		530	530			
100213854	SANFORD	NC		05/29/2025		1,558		98			98		1,656	1,656			
100192260	NORRISTOWN	PA		01/31/2025		2,316		(19)			(19)		2,297	2,297			
100060591	OAK HILLS	CA		06/01/2021		2,324		9			9		2,333	2,333			
100119127	OWENSBORO	KY		07/28/2023		998		249			249		1,247	1,247			
100199349	FENTON	MO		03/05/2025		519		(18)			(18)		501	501			
100076035	SEVIERVILLE	TN		01/07/2022		1,115		(31)			(31)		1,084	1,084			
100176976	DECATUR	GA		01/16/2025		330		(15)			(15)		315	315			
100133518	MILFORD	MA		10/19/2023		414		(4)			(4)		410	410			
100171517	CEDAR CITY	UT		10/16/2024		6,725		(176)			(176)		6,549	6,549			
100278166	LOS ANGELES	CA		02/26/2026		5,230		(311)			(311)		4,919	4,919			
100115922	TEMPE	AZ		07/20/2023		10,733		16	20		(4)		10,729	10,729			
100020375	LOMPOC	CA		07/27/2018		1,155		(30)			(30)		1,125	1,125			
100238974	CAPE CORAL	FL		09/23/2025		6,980		(240)			(240)		6,740	6,740			
100078853	RIVERVIEW	FL		02/24/2022		1,160		18			18		1,178	1,178			
100081227	MARIETTA	GA		03/18/2022		1,143		35			35		1,178	1,178			
100090275	OCALA	FL		01/13/2023		210,297		(7,770)			(7,770)		202,527	202,527			
100150864	GREENVILLE	SC		05/08/2024		2,328		(9)			(9)		2,319	2,319			
100151540	BRYAN	TX		05/10/2024		608		27			27		635	635			
100190020	HEPHZIBAH	GA		01/21/2025		48,355		4,169			4,169		52,524	52,524			
100152527	CADDO MILLS	TX		05/17/2024		585		(1)			(1)		584	584			
100200186	RALEIGH	NC		03/07/2025		1,090		(42)			(42)		1,048	1,048			
100206768	ST AUGUSTINE	FL		04/23/2025		474		(10)			(10)		464	464			
100109738	MARIETTA	GA		06/16/2023		485		(10)			(10)		475	475			
100152699	CRANDALL	TX		05/17/2024		583		1			1		584	584			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189793	CHEYENNE	WY		01/21/2025		597		3			3		600	600			
100167777	KODAK	TN		09/19/2024		10,956		(194)			(194)		10,762	10,762			
100215568	PALM COAST	FL		06/12/2025		1,028		45			45		1,073	1,073			
100261329	CHICAGO	IL		12/08/2025		527		(15)			(15)		512	512			
100151828	OCALA	FL		05/10/2024		572		5			5		577	577			
100151843	OCALA	FL		05/10/2024		571		6			6		577	577			
100189877	WESTFIELD	IN		01/21/2025		696		44			44		740	740			
100175474	KISSIMMEE	FL		12/23/2024		582		(10)			(10)		572	572			
100229961	HOUSTON	TX		08/22/2025		552		(16)			(16)		536	536			
100196638	CARSON	CA		02/25/2025		1,457		(9)			(9)		1,448	1,448			
100179741	ROSHARON	TX		11/21/2024		670		30			30		700	700			
100117027	CONYERS	GA		07/20/2023		742		92			92		834	834			
100129288	CHAUMONT	NY		09/25/2023		583		8			8		591	591			
100246568	IRVING	TX		10/15/2025		612		(21)			(21)		591	591			
100068389	LANDER	WY		08/25/2021		4,054		(78)			(78)		3,976	3,976			
100067682	MARLTON	NJ		09/23/2021		1,174		(41)			(41)		1,133	1,133			
100070444	FREDERICK	MD		09/23/2021		1,240		(27)			(27)		1,213	1,213			
100273196	FREDERICKSBURG	TX		01/15/2026		405		(3)			(3)		402	402			
100206893	ANDERSON	SC		04/24/2025		514		(16)			(16)		498	498			
100099915	SALINAS	CA		03/28/2023		528		(8)			(8)		520	520			
100218556	GREENFIELD	IN		06/27/2025		495		(20)			(20)		475	475			
100147658	STOCKBRIDGE	GA		04/04/2024		469		(9)			(9)		460	460			
100218142	FRESNO	CA		07/22/2025		508		(20)			(20)		488	488			
100202520	ALBRIGHTSVILLE	PA		03/21/2025		1,019		(21)			(21)		998	998			
100153183	NORTH VERNON	IN		05/30/2024		552		(7)			(7)		545	545			
100192176	TUCSON	AZ		01/31/2025		536		(23)			(23)		513	513			
100178499	PORT RICHEY	FL		11/21/2024		525		(21)			(21)		504	504			
100090625	WESTBROOKVILLE	NY		12/29/2022		434		88			88		522	522			
100253315	KATY	TX		10/30/2025		609		(20)			(20)		589	589			
100155127	ATLANTA	GA		07/19/2024		594		(22)			(22)		572	572			
100161322	FORT WORTH	TX		07/25/2024		207,229		(4,882)			(4,882)		202,347	202,347			
100182245	ADAIRSVILLE	GA		12/12/2024		732		64			64		796	796			
100100914	SPRING	TX		04/28/2023		1,050		(24)			(24)		1,026	1,026			
100175480	POOLER	GA		12/23/2024		577		4			4		581	581			
100283872	SEMINOLE	FL		03/16/2026		343		(16)			(16)		327	327			
100276961	EDWARDSVILLE	PA		01/30/2026		750		(60)			(60)		690	690			
100277302	MEMPHIS	TN		02/12/2026		527		(11)			(11)		516	516			
100161949	NORTH CHESTERFIELD	VA		07/31/2024		510		(31)			(31)		479	479			
100272268	QUINTON	VA		01/08/2026		544		(18)			(18)		526	526			
100229837	HOUSTON	TX		08/18/2025		493		(9)			(9)		484	484			
100134666	PASADENA	TX		10/30/2023		488		(17)			(17)		471	471			
100229511	WENDELL	NC		08/15/2025		550		(10)			(10)		540	540			
100202523	KNOXVILLE	TN		03/21/2025		548		(5)			(5)		543	543			
100206667	FORT WORTH	TX		04/24/2025		524		11			11		535	535			
100218478	MONTGOMERY	TX		06/27/2025		500		(9)			(9)		491	491			
100253237	TEMPLE	GA		10/30/2025		524		(16)			(16)		508	508			
100137597	BONAIRE	GA		12/08/2023		896		(3)			(3)		893	893			
100067721	WILDWOOD	NJ		09/23/2021		2,104		(78)			(78)		2,026	2,026			
100081317	RICHMOND	TX		03/18/2022		1,054		(3)			(3)		1,051	1,051			
100189996	LOCKHART	TX		01/21/2025		445		42	1		41		486	486			
100148305	KILLEEN	TX		04/12/2024		602		(5)			(5)		597	597			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246905	LITTLE ROCK	AR		10/17/2025		562							562	562			
100272149	KATY	TX		01/08/2026		591		(12)			(12)		579	579			
100171888	POOLER	GA		10/17/2024		675		(14)			(14)		661	661			
100206027	ANGIER	NC		04/15/2025		521		(20)			(20)		501	501			
100235770	FRIENDSWOOD	TX		09/22/2025		492		(23)			(23)		469	469			
100213701	SEBRING	FL		05/29/2025		2,476		(64)			(64)		2,412	2,412			
100091382	JEFFERSON	LA		02/22/2023		832		19			19		851	851			
100171860	COTTAGE GROVE	OR		10/17/2024		676		(14)			(14)		662	662			
100068336	LARGO	FL		08/25/2021		705		(35)	2		(37)		668	668			
100268875	LAWRENCE	KS		12/29/2025		1,395		(43)			(43)		1,352	1,352			
100269015	RUTHERFORDTON	NC		12/29/2025		471		(23)			(23)		448	448			
100109043	WAYNESBORO	VA		06/05/2023		611		(2)			(2)		609	609			
100171733	FALLING WATERS	WV		10/17/2024		513		(18)			(18)		495	495			
100110442	ROSHARON	TX		06/30/2023		2,211		120			120		2,331	2,331			
100283164	JARRELL	TX		03/09/2026		356		(11)			(11)		345	345			
100255534	SNEADS FERRY	NC		11/24/2025		542		(24)			(24)		518	518			
100101665	HOUSTON	TX		04/26/2023		667		4			4		671	671			
100284548	VIRGINIA BEACH	VA		03/26/2026		559		(14)			(14)		545	545			
100273176	EL RENO	OK		01/15/2026		557		(12)			(12)		545	545			
100200603	GREENEVILLE	TN		03/11/2025		556		(10)			(10)		546	546			
100245438	COLORADO SPRINGS	CO		10/06/2025		626		(29)			(29)		597	597			
100261590	SMYRNA	TN		12/12/2025		567		(9)			(9)		558	558			
100161468	POOLER	GA		07/30/2024		598		(10)			(10)		588	588			
100161470	POOLER	GA		07/30/2024		598		(10)			(10)		588	588			
100015834	ATLANTA	GA		02/27/2018		1,844		(10)			(10)		1,834	1,834			
100089733	MONTERREY	MEX		12/02/2022		617							617	617			
100130387	JACKSONVILLE	FL		09/28/2023		541		(27)			(27)		514	514			
100168182	SPRING	TX		09/20/2024		622		8			8		630	630			
100165070	ALICE	TX		08/28/2024		465		(16)			(16)		449	449			
100238444	NEDERLAND	TX		09/19/2025		579		(21)			(21)		558	558			
100210574	HOLLY HILL	FL		05/15/2025		552		(14)			(14)		538	538			
100114727	KISSIMMEE	FL		06/29/2023		627		2			2		629	629			
100156800	LAS VEGAS	NV		06/26/2024		1,149		(71)			(71)		1,078	1,078			
100147109	COVENTRY	CT		05/08/2024		521		(16)			(16)		505	505			
100176598	TARZANA	CA		11/15/2024		569		(22)			(22)		547	547			
100179747	ROSHARON	TX		11/21/2024		1,270		60			60		1,330	1,330			
100065511	WASHINGTON	DC		07/28/2021		1,311		(33)			(33)		1,278	1,278			
100182262	DAHLONEGA	GA		12/12/2024		1,521		90			90		1,611	1,611			
100211680	CHEVY CHASE	MD		05/19/2025		2,856		(25)			(25)		2,831	2,831			
100190982	DOWNSVILLE	LA		01/28/2025		367		(2)			(2)		365	365			
100070742	HAMILTON	NJ		10/01/2021		1,234		(1)			(1)		1,233	1,233			
100192358	TARZANA	CA		02/05/2025		548		(22)			(22)		526	526			
100079266	DECATUR	GA		02/28/2022		1,008		(54)			(54)		954	954			
100283989	ELKHART	IN		03/24/2026		199		(3)			(3)		196	196			
100071682	EL CENTRO	CA		10/14/2021		1,177		(40)			(40)		1,137	1,137			
100254386	CINCINNATI	OH		11/07/2025		505		(12)			(12)		493	493			
100142572	CHARLOTTE	NC		02/08/2024		560		(7)			(7)		553	553			
100136881	AMHERST	MA		11/27/2023		507		(3)			(3)		504	504			
100185179	AURORA	CO		12/20/2024		465		(11)			(11)		454	454			
100134732	DAVENPORT	FL		10/30/2023		479		(9)			(9)		470	470			
100153173	NEWARK	DE		05/30/2024		791		(14)			(14)		777	777			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065140	RIVERSIDE	CA		07/14/2021		1,269		(31)			(31)		1,238	1,238			
100261265	PINE HILL	NJ		12/05/2025		2,015		(54)			(54)		1,961	1,961			
100080973	MINNEAPOLIS	MN		03/18/2022		1,145		30			30		1,175	1,175			
100078845	EAST POINT	GA		02/24/2022		1,158		(5)			(5)		1,153	1,153			
100257033	DALLAS	TX		11/26/2025		582		(20)			(20)		562	562			
100071706	EL PASO	TX		10/14/2021		1,684		(64)			(64)		1,620	1,620			
100155990	DETROIT	MI		06/18/2024		361		(23)			(23)		338	338			
100245506	AURORA	IL		10/06/2025		591		(14)			(14)		577	577			
100181876	AURORA	IL		12/12/2024		564		(7)			(7)		557	557			
100253452	PAWLEYS ISLAND	SC		10/30/2025		502		(19)			(19)		483	483			
100165381	OKLAHOMA CITY	OK		08/29/2024		538		(18)			(18)		520	520			
100254285	DEARBORN HEIGHTS	MI		11/06/2025		2,171		(52)			(52)		2,119	2,119			
100131900	WILLIMANTIC	CT		10/06/2023		551		(22)			(22)		529	529			
100188652	BOLIVIA	NC		02/10/2025		477		(16)			(16)		461	461			
100102041	PARKVILLE	MD		04/14/2023		704		(11)			(11)		693	693			
100253307	MUNDS PARK	AZ		10/30/2025		4,895		(197)			(197)		4,698	4,698			
100272372	MERCED	CA		01/08/2026		485		(19)			(19)		466	466			
100174470	WESLEY CHAPEL	FL		10/31/2024		371		(2)			(2)		369	369			
100195510	MAGNOLIA	TX		02/24/2025		448		32			32		480	480			
100176521	MONTGOMERY	TX		11/15/2024		609		(3)			(3)		606	606			
100108067	TAMPA	FL		05/24/2023		336		(12)			(12)		324	324			
100238023	FRONT ROYAL	VA		10/10/2025		506		(18)			(18)		488	488			
100131679	SMYRNA	TN		10/06/2023		871		44			44		915	915			
100205679	GROSSE POINTE WOODS	MI		05/09/2025		1,582		(54)			(54)		1,528	1,528			
100176738	BETHLEHEM	PA		11/15/2024		609		(8)			(8)		601	601			
100151128	CRANDALL	TX		05/08/2024		916		12			12		928	928			
100205119	MENIFEE	CA		04/11/2025		930		(13)			(13)		917	917			
100080800	SOUTHINGTON	CT		03/15/2022		1,328		(70)			(70)		1,258	1,258			
100271827	RUSKIN	FL		12/30/2025		524		(20)			(20)		504	504			
100136247	CALABASH	NC		11/20/2023		1,693		17			17		1,710	1,710			
100230022	ARKANSAS CITY	KS		08/25/2025		672		(32)			(32)		640	640			
100067597	GREENSBORO	NC		09/23/2021		1,499		(44)			(44)		1,455	1,455			
100108390	PHILADELPHIA	PA		05/25/2023		495		(26)			(26)		469	469			
100156312	OCALA	FL		07/25/2024		553		(12)			(12)		541	541			
100195553	FORT WORTH	TX		03/27/2025		1,004		(37)			(37)		967	967			
100169134	INGLESIDE	TX		09/27/2024		423		(9)			(9)		414	414			
100150687	AMERICUS	GA		05/06/2024		1,936		(48)			(48)		1,888	1,888			
100068210	RENTON	WA		08/25/2021		1,192		(41)			(41)		1,151	1,151			
100244908	CROFTON	MD		09/29/2025		98,812		(3,010)			(3,010)		95,802	95,802			
100152299	SAN ANTONIO	TX		05/17/2024		928		51			51		979	979			
100147775	SAVANNAH	GA		04/08/2024		616		7			7		623	623			
100193598	MADERA	CA		02/10/2025		348		(17)			(17)		331	331			
100200065	CAPE CORAL	FL		03/06/2025		602		(3)			(3)		599	599			
100261260	ENGLEWOOD	FL		12/05/2025		633		(2)			(2)		631	631			
100081516	VAN NUYS	CA		03/18/2022		1,177		25			25		1,202	1,202			
100194612	LEXINGTON	KY		02/21/2025		1,262		(3)			(3)		1,259	1,259			
100267091	DES MOINES	IA		12/23/2025		574		(10)			(10)		564	564			
100188853	INDIANAPOLIS	IN		01/09/2025		627		2			2		629	629			
100218929	SOUTH FULTON	GA		06/27/2025		532		(6)			(6)		526	526			
100138394	PRAIRIE VILLAGE	KS		12/18/2023		490		(7)			(7)		483	483			
100165860	AUBURN	WA		08/29/2024		500							500	500			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282317	MCKINNEY	TX		02/27/2026		699		37			37		736	736			
100143730	CANYON LAKE	CA		02/26/2024		659		(16)			(16)		643	643			
100282047	CONROE	TX		02/27/2026		371		(5)			(5)		366	366			
100164157	STOCKTON	CA		08/21/2024		575		(11)			(11)		564	564			
100137368	WESTAMPTON	NJ		12/01/2023		596		(30)			(30)		566	566			
100272332	BATH	PA		01/08/2026		581		(3)			(3)		578	578			
100173966	SPARTANBURG	SC		10/31/2024		604		(9)			(9)		595	595			
100192268	OZARK	MO		01/31/2025		928		(5)			(5)		923	923			
100219823	READING	PA		07/08/2025		545		(12)			(12)		533	533			
100218216	COMMERCE	GA		06/26/2025		513		(11)			(11)		502	502			
100212313	OVIEDO	FL		05/28/2025		562		(3)			(3)		559	559			
100171734	FALLING WATERS	WV		10/17/2024		533		(18)			(18)		515	515			
100248885	STATESVILLE	NC		10/29/2025		477		(17)			(17)		460	460			
100182575	HUTTO	TX		12/12/2024		2,153		(30)			(30)		2,123	2,123			
100245526	HOUSTON	TX		10/06/2025		594		(18)			(18)		576	576			
100254829	HARRISBURG	NC		11/17/2025		2,410		(90)			(90)		2,320	2,320			
100239074	WHITTIER	CA		09/29/2025		1,234		(25)			(25)		1,209	1,209			
100282648	FREDERICKSBRG	VA		03/02/2026		1,124		(58)			(58)		1,066	1,066			
100273990	GREEN VALLEY	AZ		01/26/2026		498		(17)			(17)		481	481			
100202548	SURPRISE	AZ		03/21/2025		760		90			90		850	850			
100254966	PHILADELPHIA	PA		11/17/2025		514		(11)			(11)		503	503			
100064234	ORLANDO	FL		07/01/2021		1,793		56			56		1,849	1,849			
100090687	HAMILTON	NJ		12/29/2022		699		(21)			(21)		678	678			
100142836	FORNEY	TX		02/09/2024		456		(15)			(15)		441	441			
100194790	COLLETTSVILLE	NC		02/21/2025		1,706		(33)			(33)		1,673	1,673			
100155341	MILTON	FL		07/19/2024		1,183		(34)			(34)		1,149	1,149			
100254291	CHICAGO	IL		11/06/2025		541		(20)			(20)		521	521			
100255557	NEW ORLEANS	LA		11/24/2025		548		(20)			(20)		528	528			
100272079	MANASSAS	VA		01/08/2026		540		(12)			(12)		528	528			
100247414	OCALA	FL		10/24/2025		401		(16)			(16)		385	385			
100079507	CENTENNIAL	CO		04/25/2022		796		57			57		853	853			
100132600	PLAINS TOWNSHIP	PA		11/03/2023		517		9			9		526	526			
100180393	PASADENA	TX		11/25/2024		631		(4)			(4)		627	627			
100267247	PILOT POINT	TX		12/24/2025		368		(10)			(10)		358	358			
100206688	CYPRESS	TX		04/24/2025		672		(13)			(13)		659	659			
100236790	LADSON	SC		09/12/2025		465		(16)			(16)		449	449			
100194748	HOUSTON	TX		02/21/2025		547		(12)			(12)		535	535			
100221369	THE VILLAGES	FL		07/22/2025		1,028		(10)			(10)		1,018	1,018			
100060060	QUEEN CREEK	AZ		06/25/2021		1,257		(36)			(36)		1,221	1,221			
100078931	VENICE	FL		02/24/2022		1,932		4			4		1,936	1,936			
100245675	PARK HILLS	KY		10/06/2025		485		(25)			(25)		460	460			
100245736	INDIANAPOLIS	IN		10/06/2025		486		(26)			(26)		460	460			
100103639	CALIFORNIA CITY	CA		05/08/2023		249		(9)			(9)		240	240			
100214577	HOUSTON	TX		06/06/2025		373		(18)			(18)		355	355			
100169186	ARLINGTON	TN		09/27/2024		608		(19)			(19)		589	589			
100185363	SCHERTZ	TX		12/20/2024		837		3			3		840	840			
100063447	BRIDGEPORT	CT		07/01/2021		1,026		5			5		1,031	1,031			
100189496	LAWRENCE	KS		01/15/2025		614		(22)			(22)		592	592			
100175984	FALLING WATERS	WV		11/14/2024		5,658		(33)			(33)		5,625	5,625			
100216594	LANSDALE	PA		06/23/2025		1,136		(14)			(14)		1,122	1,122			
100119519	WEST COVINA	CA		07/28/2023		384		(8)			(8)		376	376			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180424	BRYAN	TX		11/25/2024		1,281		43			43		1,324	1,324			
100148428	SANFORD	NC		04/12/2024		703		24			24		727	727			
100158704	MONTGOMERY	AL		07/10/2024		1,410		(27)			(27)		1,383	1,383			
100189488	CONYERS	GA		01/15/2025		784		(16)			(16)		768	768			
100245664	CLAYTON	NC		10/06/2025		505		(22)			(22)		483	483			
100267130	BUDA	TX		12/23/2025		580		(15)			(15)		565	565			
100108303	KISSIMMEE	FL		05/24/2023		448		(17)			(17)		431	431			
100070704	LAS VEGAS	NV		10/01/2021		1,801		5			5		1,806	1,806			
100171488	PROSPER	TX		10/16/2024		2,844		(56)			(56)		2,788	2,788			
100214042	SEVIERVILLE	TN		05/29/2025		515		(10)			(10)		505	505			
100253339	ANTIOCH	TN		10/30/2025		513		(19)			(19)		494	494			
100234864	HUMMELSTOWN	PA		08/28/2025		674		(13)			(13)		661	661			
100214038	KODAK	TN		05/29/2025		547		(5)			(5)		542	542			
100246813	VILONIA	AR		10/15/2025		710		(31)			(31)		679	679			
100193130	LEBANON	TN		02/10/2025		823		58			58		881	881			
100091263	BIG BEAR CITY	CA		01/31/2023		770		(35)			(35)		735	735			
100199279	DESERT HOT SPRINGS	CA		03/05/2025		1,200		(45)			(45)		1,155	1,155			
100143914	FORT MYERS	FL		03/06/2024		506		(30)			(30)		476	476			
100219459	MILTON	FL		07/07/2025		657		20			20		677	677			
100071540	EUGENE	OR		10/14/2021		1,228		(46)			(46)		1,182	1,182			
100089261	ALLONS	TN		01/26/2023		460		(13)			(13)		447	447			
100282212	SPRINGFIELD	MO		02/27/2026		2,084		(71)			(71)		2,013	2,013			
100128026	PORTLAND	TN		09/08/2023		703		26			26		729	729			
100102573	CONROE	TX		06/07/2023		484		(31)			(31)		453	453			
100199788	LOS ANGELES	CA		03/05/2025		1,320		(71)			(71)		1,249	1,249			
100253273	CHRISTIANSBURG	VA		10/30/2025		538		(19)			(19)		519	519			
100253210	ARLINGTON	TX		10/30/2025		539		(19)			(19)		520	520			
100128835	SPRINGFIELD	TN		09/21/2023		526		3			3		529	529			
100164855	MOKENA	IL		08/26/2024		28,963		(548)			(548)		28,415	28,415			
100197575	HOUSTON	TX		02/26/2025		5,246		(176)			(176)		5,070	5,070			
100188803	SAN MARCOS	TX		01/09/2025		3,192		147			147		3,339	3,339			
100212554	GRAND PRAIRIE	TX		05/29/2025		2,766		(103)			(103)		2,663	2,663			
100169768	GRAND RAPIDS	MI		09/30/2024		496		(19)			(19)		477	477			
100245561	NEW CASTLE	DE		10/06/2025		548		(17)			(17)		531	531			
100180405	HOUSTON	TX		11/25/2024		616		(4)			(4)		612	612			
100253142	CHAPEL HILL	NC		10/30/2025		554		(19)			(19)		535	535			
100215310	INDIO	CA		06/12/2025		629		(14)			(14)		615	615			
100192298	KISSIMMEE	FL		01/31/2025		572		1			1		573	573			
100194713	ANCHORAGE	AK		02/21/2025		550		(12)			(12)		538	538			
100188770	MARANA	AZ		01/09/2025		737		51			51		788	788			
100245296	WEEKI WACHEE	FL		10/06/2025		494		(20)			(20)		474	474			
100216442	ODESSA	TX		06/20/2025		1,410		(66)			(66)		1,344	1,344			
100245198	COLLINSVILLE	OK		10/06/2025		500		(26)			(26)		474	474			
100069562	COLUMBIA CITY	OR		09/01/2021		938		(1)			(1)		937	937			
100135604	INVERNESS	FL		11/09/2023		417		(10)			(10)		407	407			
100116294	ADELANTO	CA		07/20/2023		1,035		285			285		1,320	1,320			
100238506	SAINT MARYS	GA		09/19/2025		504		(19)			(19)		485	485			
100158700	NEWARK	DE		07/10/2024		11,320		(219)			(219)		11,101	11,101			
100133106	SPRINGFIELD	VA		11/29/2023		2,599		(21)			(21)		2,578	2,578			
100063109	MONTGOMERY	AL		07/01/2021		1,394		(22)			(22)		1,372	1,372			
100149366	JARRELL	TX		04/24/2024		726		49			49		775	775			

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100214036	STATESBORO	GA		05/29/2025		519		(11)			(11)		508	508			
100141943	AVENTURA	FL		02/29/2024		509		(19)			(19)		490	490			
100066816	ABERDEEN	MD		08/02/2021		1,268		(1)			(1)		1,267	1,267			
100253408	SUCHES	GA		10/30/2025		551		(17)			(17)		534	534			
100245465	LAKE ARIEL	PA		10/06/2025		558		(14)			(14)		544	544			
100142081	DORAL	FL		02/29/2024		150		(10)			(10)		140	140			
100099893	CARSON CITY	NV		03/28/2023		507		(16)			(16)		491	491			
100221157	CLAYTON	NC		07/21/2025		529		(13)			(13)		516	516			
100186880	LONGS	SC		01/07/2025		634		5			5		639	639			
100180295	TAYLOR	TX		11/25/2024		640		(8)			(8)		632	632			
100245309	PORTSMOUTH	VA		10/06/2025		507		(22)			(22)		485	485			
100188478	KNOXVILLE	TN		01/08/2025		596		4			4		600	600			
100115048	RIO RANCHO	NM		07/14/2023		525		(7)			(7)		518	518			
100283156	WHITE BEAR LAKE	MN		03/09/2026		683		(3)			(3)		680	680			
100199079	MONROE	NC		02/28/2025		58,332		(2,048)			(2,048)		56,284	56,284			
100139515	SAN ANTONIO	TX		12/28/2023		452		(19)			(19)		433	433			
100180062	WILMINGTON	NC		11/25/2024		898		17			17		915	915			
100218967	ROCKLEDGE	FL		06/27/2025		526		(1)			(1)		525	525			
100218969	ROCKLEDGE	FL		06/27/2025		528		(3)			(3)		525	525			
100245570	TOPINABEE	MI		10/06/2025		552		(18)			(18)		534	534			
100171747	FALLING WATERS	WV		10/17/2024		513		(17)			(17)		496	496			
100171829	COLLEGE STATION	TX		10/17/2024		627		(22)			(22)		605	605			
100080879	FROSTPROOF	FL		03/10/2022		1,767		(92)			(92)		1,675	1,675			
100174604	DEATSVILLE	AL		10/31/2024		694		(37)			(37)		657	657			
100132590	COLUMBUS	OH		11/03/2023		478		(3)			(3)		475	475			
100162647	NEW BRAUNFELS	TX		08/12/2024		683		30			30		713	713			
100168281	WHEAT RIDGE	CO		09/20/2024		581		(7)			(7)		574	574			
100115554	LEOMINSTER	MA		07/19/2023		1,523		(5)			(5)		1,518	1,518			
100272128	TALLAHASSEE	FL		01/08/2026		2,257		(59)			(59)		2,198	2,198			
100087225	FORT LAUDERDALE	FL		10/25/2022		804		66			66		870	870			
100169083	FORT LEE	NJ		09/27/2024		17,563		(306)			(306)		17,257	17,257			
100151463	SAN DIEGO	CA		05/10/2024		26,517		(416)			(416)		26,101	26,101			
100063007	MEDFORD LAKES	NJ		07/01/2021		1,835		15			15		1,850	1,850			
100129314	CHARLOTTE	NC		09/25/2023		560		3			3		563	563			
100185494	CHARLOTTE	NC		12/20/2024		534		(9)			(9)		525	525			
100152729	SAN JACINTO	CA		05/22/2024		463		(30)			(30)		433	433			
100117947	KATY	TX		07/20/2023		988		214			214		1,202	1,202			
100245418	SCHAUMBUG	IL		10/06/2025		589		(14)			(14)		575	575			
100185359	RIO RICO	AZ		12/20/2024		697		9			9		706	706			
100100265	PHILADELPHIA	PA		03/17/2023		507		(13)			(13)		494	494			
100206360	KERNERSVILLE	NC		04/17/2025		430		97			97		527	527			
100219938	ENFIELD	CT		07/08/2025		529		(14)			(14)		515	515			
100234965	TUCSON	AZ		08/28/2025		588		(17)			(17)		571	571			
100077752	CORCORAN	CA		01/03/2022		1,208		(8)			(8)		1,200	1,200			
100065084	LAS VEGAS	NV		07/14/2021		1,378		(36)			(36)		1,342	1,342			
100140174	ROWLETT	TX		01/11/2024		2,013		24			24		2,037	2,037			
100253687	SUMTER	SC		10/30/2025		1,174		(31)			(31)		1,143	1,143			
100169115	LAVON	TX		09/27/2024		668		(7)			(7)		661	661			
100180246	HOUSTON	TX		11/25/2024		1,744		4			4		1,748	1,748			
100255570	CINCINNATI	OH		11/24/2025		492		(17)			(17)		475	475			
100181202	WOODSTOCK	GA		12/06/2024		700		(20)			(20)		680	680			

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100221248	CHAMBLEE	GA		07/21/2025		544		(7)			(7)		537	537			
100137827	BROWNSVILLE	TX		12/08/2023		672		(17)			(17)		655	655			
100176088	CONROE	TX		12/20/2024		1,195		(33)			(33)		1,162	1,162			
100257074	TUCSON	AZ		11/26/2025		526		(18)			(18)		508	508			
100219274	MYRTLE BEACH	SC		06/30/2025		333		(11)			(11)		322	322			
100142105	LABELLE	FL		02/29/2024		508		(10)			(10)		498	498			
100069517	SELDEN	NY		09/01/2021		2,292		(3)			(3)		2,289	2,289			
100158129	RANSON	WV		07/09/2024		522		(12)			(12)		510	510			
100138689	OAK RIDGE	TN		02/02/2024		410		(23)			(23)		387	387			
100161487	LEWISVILLE	TX		07/30/2024		567		(17)			(17)		550	550			
100143453	GLEN BURNIE	MD		02/16/2024		407		(4)			(4)		403	403			
100272097	LYNCHBURG	VA		01/08/2026		526		(14)			(14)		512	512			
100229512	SPRING	TX		08/15/2025		556		(6)			(6)		550	550			
100163885	DELAND	FL		09/27/2024		577		3			3		580	580			
100207585	MANAHAWKIN	NJ		04/29/2025		1,187		(63)			(63)		1,124	1,124			
100163070	OWENS CROSS ROADS	AL		08/13/2024		496		(20)			(20)		476	476			
100149382	SAN ANTONIO	TX		04/24/2024		953		36			36		989	989			
100254950	TOMBALL	TX		11/17/2025		62,566		(1,987)			(1,987)		60,579	60,579			
100197639	ALBANY	NY		02/26/2025		552		(19)			(19)		533	533			
100133777	DUNDALK	MD		10/20/2023		356		(9)			(9)		347	347			
100205053	LILBURN	GA		04/11/2025		562		(23)			(23)		539	539			
100198407	DURHAM	NC		02/28/2025		1,074		(20)			(20)		1,054	1,054			
100201872	LITHONIA	GA		03/18/2025		507		(10)			(10)		497	497			
100248074	BRADENTON	FL		10/29/2025		1,158		(26)			(26)		1,132	1,132			
100168245	DOUGLASVILLE	GA		09/20/2024		550		(16)			(16)		534	534			
100169529	FULTONDALE	AL		09/30/2024		577		(11)			(11)		566	566			
100165425	BRYAN	TX		08/29/2024		511		(5)			(5)		506	506			
100208440	CONCORD	CA		04/29/2025		922		(57)			(57)		865	865			
100181284	SARASOTA	FL		12/06/2024		474		(22)			(22)		452	452			
100238408	ANTIOCH	TN		09/19/2025		577							577	577			
100247098	BEAVER	PA		10/22/2025		599		(20)			(20)		579	579			
100147680	NORFOLK	VA		04/04/2024		458		(12)			(12)		446	446			
100209587	SOUTH BOSTON	MA		05/02/2025		1,411		(47)			(47)		1,364	1,364			
100215834	WARSAW	IN		06/12/2025		490		(19)			(19)		471	471			
100236915	LOUISVILLE	KY		09/12/2025		521		(3)			(3)		518	518			
100206710	MARCO ISLAND	FL		04/23/2025		543		(17)			(17)		526	526			
100266993	GILBERT	SC		12/23/2025		1,324		(33)			(33)		1,291	1,291			
100165402	CORPUS CHRISTI	TX		08/29/2024		482		(6)			(6)		476	476			
100207481	HIALEAH	FL		04/29/2025		438		(21)			(21)		417	417			
100214044	BOILING SPRINGS	SC		05/29/2025		610		(8)			(8)		602	602			
100100866	LOGAN	UT		04/28/2023		753		9			9		762	762			
100174863	ROSEVILLE	CA		10/31/2024		26,045		(886)			(886)		25,159	25,159			
100171743	FALLING WATERS	WV		10/17/2024		572		(14)			(14)		558	558			
100067792	FLORENCE	AZ		09/23/2021		1,231		(18)			(18)		1,213	1,213			
100169790	PENSACOLA	FL		09/30/2024		587		(14)			(14)		573	573			
100161940	THERMAL	CA		07/31/2024		531		(28)			(28)		503	503			
100152476	VISALIA	CA		05/16/2024		410		(16)			(16)		394	394			
100186908	GRAHAM	NC		01/07/2025		675		11			11		686	686			
100177571	VIRGINIA BEACH	VA		01/16/2025		593		(8)			(8)		585	585			
100168231	KIRKLAND	WA		09/20/2024		572		(9)			(9)		563	563			
100115565	ATLANTA	GA		07/19/2023		320		(7)			(7)		313	313			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215743	LOCKLAND	OH		06/12/2025		1,738		(64)			(64)		1,674	1,674			
100068166	FORT WORTH	TX		08/25/2021		1,225		(21)			(21)		1,204	1,204			
100119710	MOORESTOWN	NJ		08/08/2023		616		(12)			(12)		604	604			
100065054	RICHARDSON	TX		07/14/2021		1,229		(35)			(35)		1,194	1,194			
100254214	CHEYENNE	WY		11/06/2025		1,817		(53)			(53)		1,764	1,764			
100206362	HUFFMAN	TX		04/17/2025		692		(20)			(20)		672	672			
100238247	PORTSMOUTH	VA		09/18/2025		469		(22)			(22)		447	447			
100185509	PAYSON	AZ		12/20/2024		389		(17)			(17)		372	372			
100061382	CLINTON	MA		06/01/2021		1,307		5			5		1,312	1,312			
100190466	ROCKFORD	IL		01/24/2025		370		(17)			(17)		353	353			
100067660	COLUMBUS	OH		09/23/2021		1,427		(44)			(44)		1,383	1,383			
100219824	READING	PA		07/08/2025		574		(5)			(5)		569	569			
100272246	HANOVER	PA		01/08/2026		584		(9)			(9)		575	575			
100160115	CLARKSVILLE	TN		07/17/2024		519		(10)			(10)		509	509			
100071700	AVON	CT		10/14/2021		1,210		(26)			(26)		1,184	1,184			
100254227	HOT SPRINGS	AR		11/06/2025		477		(10)			(10)		467	467			
100139040	PORT ORCHARD	WA		12/22/2023		412		(19)			(19)		393	393			
100188869	ATLANTA	GA		01/09/2025		418		(12)			(12)		406	406			
100164356	BRANDYWINE	MD		08/21/2024		89,213		1,619			1,619		90,832	90,832			
100283216	KILLEEN	TX		03/09/2026		353		(12)			(12)		341	341			
100065156	CLERMONT	FL		07/14/2021		971		(22)			(22)		949	949			
100190971	LONGS	SC		01/28/2025		697		23			23		720	720			
100141155	BUFFALO	NY		01/30/2024		1,066		(40)			(40)		1,026	1,026			
100158621	STOCKBRIDGE	GA		07/10/2024		1,150		(18)			(18)		1,132	1,132			
100243682	TWENTYNINE PALMS	CA		09/29/2025		504		(23)			(23)		481	481			
100243683	TWENTYNINE PALMS	CA		09/29/2025		504		(23)			(23)		481	481			
100079890	STOCKTON	CA		04/08/2022		1,445		(59)			(59)		1,386	1,386			
100153328	NORTH FORT MYERS	FL		05/30/2024		910		96			96		1,006	1,006			
100212387	SPRING HILL	FL		05/28/2025		536		(5)			(5)		531	531			
100142692	OCALA	FL		02/08/2024		1,541		(19)			(19)		1,522	1,522			
100159282	AUSTIN	TX		07/15/2024		23,860		(317)			(317)		23,543	23,543			
100057521	PERU	VT		06/30/2021		1,255		(17)			(17)		1,238	1,238			
100182032	LAKELAND	FL		12/12/2024		5,457		99			99		5,556	5,556			
100163025	CHARLOTTE	NC		08/13/2024		536		(15)			(15)		521	521			
100171172	BALCH SPRINGS	TX		11/22/2024		369		(7)			(7)		362	362			
100174048	MODESTO	CA		10/31/2024		1,047		(81)			(81)		966	966			
100065069	IRVING	TX		07/14/2021		4,759		(130)			(130)		4,629	4,629			
100060256	PHILADELPHIA	PA		06/25/2021		1,665		(23)			(23)		1,642	1,642			
100238443	MEADOW VALLEY	CA		09/19/2025		736		(18)			(18)		718	718			
100205718	NORTH LAS VEGAS	NV		04/14/2025		1,685		(69)			(69)		1,616	1,616			
100245285	MORENO VALLEY	CA		10/06/2025		2,812		(121)			(121)		2,691	2,691			
100158676	SAINT AUGUSTINE	FL		07/10/2024		602		10			10		612	612			
100199024	UPPER MARLBORO	MD		02/28/2025		584		7			7		591	591			
100219855	WESLACO	TX		07/08/2025		546		1			1		547	547			
100064976	HAZLET	NJ		07/14/2021		1,127		(38)			(38)		1,089	1,089			
100129793	SAN BERNARDINO	CA		09/27/2023		513		(20)			(20)		493	493			
100152690	HIALEAH	FL		05/17/2024		682		(15)			(15)		667	667			
100163036	LEVITTOWN	PA		08/13/2024		3,885		(140)			(140)		3,745	3,745			
100066768	NORFOLK	VA		08/02/2021		1,718		1			1		1,719	1,719			
100171145	ARLINGTON	TX		11/22/2024		402		(19)			(19)		383	383			
100254918	GEORGETOWN	TX		11/17/2025		573		(21)			(21)		552	552			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253356	SAN ANTONIO	TX		10/30/2025		524		(20)			(20)		504	504			
100149073	PHOENIX	AZ		04/19/2024		505		(15)			(15)		490	490			
100115602	CRESTLINE	CA		07/19/2023		522		(8)			(8)		514	514			
100108119	WOODSTOCK	GA		05/24/2023		4,119		(69)			(69)		4,050	4,050			
100245645	SAN ANTONIO	TX		10/06/2025		1,191		(39)			(39)		1,152	1,152			
100208308	BUCKLEY	WA		04/29/2025		1,271		(33)			(33)		1,238	1,238			
100221146	GRETNA	LA		07/21/2025		3,500		(90)			(90)		3,410	3,410			
100254204	DENHAM SPRINGS	LA		11/06/2025		501		(9)			(9)		492	492			
100171912	FALLING WATERS	WV		10/17/2024		624		(11)			(11)		613	613			
100138860	MISSOURI CITY	TX		12/21/2023		548		(13)			(13)		535	535			
100194256	EDWARDS	MO		02/14/2025		607		(7)			(7)		600	600			
100182340	SAVANNAH	GA		12/12/2024		964		(31)	3		(34)		930	930			
100087302	PORT CHARLOTTE	FL		10/25/2022		912		72			72		984	984			
100149642	KANNAPOLIS	NC		04/26/2024		1,223		37			37		1,260	1,260			
100174555	KERMAN	CA		10/31/2024		515		(33)			(33)		482	482			
100175079	RANCHO CUCAMONGA	CA		11/05/2024		1,591		(71)			(71)		1,520	1,520			
100226804	HUNTSVILLE	AL		07/30/2025		562		(14)			(14)		548	548			
100148005	EDGEWOOD	KY		04/10/2024		931		1			1		932	932			
100215293	POCONO LAKE	PA		06/12/2025		539		(18)			(18)		521	521			
100171865	TUSCALOOSA	AL		10/17/2024		719		14			14		733	733			
100153201	NASHVILLE	TN		05/30/2024		521		(8)			(8)		513	513			
100202745	PFAFFTOWN	NC		03/24/2025		510		(9)			(9)		501	501			
100180198	SOMERS POINT	NJ		11/25/2024		1,013		(24)			(24)		989	989			
100234918	SAINT MARKS	FL		08/28/2025		533		(12)			(12)		521	521			
100017998	LOS ANGELES	CA		05/22/2018		1,685		7			7		1,692	1,692			
100165954	RIVERDALE	GA		09/06/2024		502		(7)			(7)		495	495			
100080199	LAKE WORTH	FL		02/25/2022		959		(48)			(48)		911	911			
100221185	PHILADELPHIA	PA		07/21/2025		2,069		(72)			(72)		1,997	1,997			
100140435	OCALA	FL		01/18/2024		1,555		20			20		1,575	1,575			
100193075	MILFORD	DE		02/10/2025		2,712		190			190		2,902	2,902			
100169836	MARS	PA		09/30/2024		554		(21)			(21)		533	533			
100158108	COCONUT CREEK	FL		07/09/2024		607		(17)			(17)		590	590			
100207284	FLOWER MOUND	TX		04/28/2025		554		5			5		559	559			
100236120	ABILENE	TX		09/05/2025		458		(12)			(12)		446	446			
100236125	CONCORD	NC		09/05/2025		554		(12)			(12)		542	542			
100153214	BOYNTON BEACH	FL		05/30/2024		510		2			2		512	512			
100081225	YORKTOWN	VA		03/18/2022		1,184		32			32		1,216	1,216			
100190011	HOUSTON	TX		01/21/2025		19,917		1,269			1,269		21,186	21,186			
5.00006E+11	ROTTERDAM	NLD		03/31/2025		22							22		(22)		(22)
100197114	SIMI VALLEY	CA		02/25/2025		1,148		(50)			(50)		1,098	1,098			
100202684	AURORA	IL		03/24/2025		529		(4)			(4)		525	525			
100204646	SEFFNER	FL		04/04/2025		544		(19)			(19)		525	525			
100068448	MOUNT DORA	FL		08/25/2021		1,193		(34)			(34)		1,159	1,159			
100205735	KETTERING	OH		04/14/2025		1,760		(47)			(47)		1,713	1,713			
100254397	CORAL SPRINGS	FL		11/07/2025		548		(22)			(22)		526	526			
100076228	MERCED	CA		01/07/2022		1,130		(16)			(16)		1,114	1,114			
100167658	FALLING WATERS	WV		09/19/2024		523		(17)			(17)		506	506			
100171738	FALLING WATERS	WV		10/17/2024		524		(18)			(18)		506	506			
100254534	GLOUCESTER	MA		11/07/2025		547		(16)			(16)		531	531			
100060991	WESTMINSTER	MD		06/01/2021		1,609		6			6		1,615	1,615			
100089273	PHILADELPHIA	PA		01/26/2023		468		(14)			(14)		454	454			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195583	ODESSA	TX		02/24/2025		518		(6)			(6)		512	512			
100207422	BATON ROUGE	LA		04/29/2025		514		(21)			(21)		493	493			
100079169	CONROE	TX		02/24/2022		1,155		(5)			(5)		1,150	1,150			
100060421	UPPER MARLBORO	MD		06/01/2021		415		2			2		417	417			
100152309	SEGUIN	TX		05/17/2024		704		48			48		752	752			
100203542	CRISFIELD	MD		03/26/2025		510		(18)			(18)		492	492			
100081125	LEETON	MO		03/18/2022		1,095		10			10		1,105	1,105			
100153306	COLUMBUS	GA		05/30/2024		4,282		(1)			(1)		4,281	4,281			
100243267	WORCESTER	MA		09/26/2025		2,119		(87)			(87)		2,032	2,032			
100253495	EMILY	MN		10/30/2025		8,699		(286)			(286)		8,413	8,413			
100200544	BETHLEHEM	PA		03/11/2025		532		(16)			(16)		516	516			
100151750	CLEARLAKE	CA		05/10/2024		1,247		(42)			(42)		1,205	1,205			
100147550	JACKSONVILLE	FL		04/03/2024		428		(33)			(33)		395	395			
100150734	SMYRNA	TN		05/06/2024		525		(9)			(9)		516	516			
100071621	RENO	NV		10/14/2021		1,166		(44)			(44)		1,122	1,122			
100172506	CLEBURNE	TX		10/23/2024		635		(10)			(10)		625	625			
100190417	TEHACHAPI	CA		01/23/2025		611		(14)			(14)		597	597			
100150665	MOUNT LAUREL	NJ		05/06/2024		535		(16)			(16)		519	519			
100180527	PHOENIX	AZ		11/26/2024		592		9			9		601	601			
100194692	RADFORD	VA		02/21/2025		572		(11)			(11)		561	561			
100067558	PRESCOTT	AZ		09/23/2021		1,141		(38)			(38)		1,103	1,103			
100128086	MOUNT JULIET	TN		09/08/2023		2,642		195			195		2,837	2,837			
100100707	NORTH CHARLESTON	SC		04/28/2023		847		31			31		878	878			
100128299	LAKE OZARK	MO		09/14/2023		1,835		(50)			(50)		1,785	1,785			
100117334	HOUSTON	TX		07/20/2023		698		78			78		776	776			
100229339	WENTZVILLE	MO		08/14/2025		507		(12)			(12)		495	495			
100247090	RANDOLPH	MA		10/22/2025		650		(25)			(25)		625	625			
100182157	BOLIVIA	NC		12/12/2024		672		52			52		724	724			
100115495	GAINESVILLE	GA		07/17/2023		571		(12)			(12)		559	559			
100134742	ALTAMONTE SPRINGS	FL		10/30/2023		498		1			1		499	499			
100173897	COCOA	FL		10/31/2024		572		(33)			(33)		539	539			
100150816	APPLE VALLEY	MN		05/08/2024		571		(1)			(1)		570	570			
100164119	ATLANTA	GA		08/21/2024		511		(25)			(25)		486	486			
100082217	CABO SAN LUCAS	MEX		04/14/2022		793							793	793			
100139316	BEAVERCREEK	OH		12/28/2023		2,649							2,649	2,649			
100150649	POINCIANA	FL		05/06/2024		538		(7)			(7)		531	531			
100077510	ASHLAND CITY	TN		01/03/2022		1,461		(15)			(15)		1,446	1,446			
100167913	PORT CHARLOTTE	FL		09/20/2024		304		(20)			(20)		284	284			
100177242	BRISTOL	RI		01/16/2025		458		(21)			(21)		437	437			
100063297	LONGWOOD	FL		07/01/2021		1,474		(21)			(21)		1,453	1,453			
100120290	LAKE WORTH	TX		08/18/2023		505		(2)			(2)		503	503			
100195585	CATONSVILLE	MD		02/24/2025		835		(5)			(5)		830	830			
100194709	GREENVILLE	TX		02/21/2025		577		(8)			(8)		569	569			
100173175	FRESNO	CA		10/30/2024		559		(7)			(7)		552	552			
100210626	DETROIT	MI		05/15/2025		502		(21)			(21)		481	481			
100194627	COLUMBIA	SC		02/21/2025		533		(14)			(14)		519	519			
100199028	CONROE	TX		02/28/2025		532		(8)			(8)		524	524			
100186287	MCKINNEY	TX		12/27/2024		1,098		(43)			(43)		1,055	1,055			
100209627	BROOKFIELD	IL		05/02/2025		492		(17)			(17)		475	475			
100065284	APEX	NC		07/28/2021		1,400		(44)			(44)		1,356	1,356			
100177046	INDIALANTIC	FL		01/16/2025		475		(16)			(16)		459	459			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114992	CHICAGO	IL		07/14/2023		387		(4)			(4)		383	383			
100202106	BRIDGMAN	MI		03/18/2025		(1,290)		(5)			(5)		(1,295)	(1,295)			
100200469	HAMTRAMCK	MI		03/10/2025		439		(17)			(17)		422	422			
100194778	JACKSONVILLE	FL		02/21/2025		539		(8)			(8)		531	531			
100117038	ACWORTH	GA		07/20/2023		682		63			63		745	745			
100071578	WHEAT RIDGE	CO		10/14/2021		1,607		(47)			(47)		1,560	1,560			
100191620	BRADENTON	FL		01/31/2025		696		(31)			(31)		665	665			
100118995	DEERFIELD BEACH	FL		07/27/2023		786		(39)			(39)		747	747			
100254914	MILLSBORO	DE		11/17/2025		554		(17)			(17)		537	537			
100017009	CLERMONT	FL		05/16/2018		1,267		(28)			(28)		1,239	1,239			
100065027	MODESTO	CA		07/14/2021		1,191		(36)			(36)		1,155	1,155			
100195491	BOLIVIA	NC		02/24/2025		1,540		104			104		1,644	1,644			
100188854	MCDONOUGH	GA		01/09/2025		624		(1)			(1)		623	623			
100175910	CONROE	TX		11/14/2024		594		6			6		600	600			
100115096	PHILADELPHIA	PA		07/14/2023		630		(6)			(6)		624	624			
100219941	FLEMINGTON	NJ		07/08/2025		546		(8)			(8)		538	538			
100139283	RED OAK	TX		12/28/2023		502		(10)			(10)		492	492			
100207185	CYPRESS	TX		04/28/2025		556		(11)			(11)		545	545			
100247134	CRANBERRY TOWNSHIP	PA		10/23/2025		776		(29)			(29)		747	747			
100245547	CHICAGO	IL		10/06/2025		895		(26)			(26)		869	869			
100199065	GALLATIN	TN		02/28/2025		560		(7)			(7)		553	553			
100188871	NEWMAN	CA		01/09/2025		500		(9)			(9)		491	491			
100146469	SAVANNAH	GA		03/19/2024		1,246		(22)			(22)		1,224	1,224			
100132722	RENO	NV		11/03/2023		553		9			9		562	562			
100194472	MONMOUTH JUNCTION	NJ		02/14/2025		62,515		(2,447)			(2,447)		60,068	60,068			
100150753	CASA GRANDE	AZ		05/06/2024		529		(5)			(5)		524	524			
100169471	FRANKLIN	MA		09/30/2024		537		(13)			(13)		524	524			
100202514	CLARKSVILLE	TN		03/21/2025		496		(12)			(12)		484	484			
100229010	CAPE CORAL	FL		08/14/2025		10,904		(265)			(265)		10,639	10,639			
100137066	HAGERSTOWN	MD		11/28/2023		537		1			1		538	538			
100023275	NORTH MIDDLETOWN	NJ		08/16/2018		1,146		(16)			(16)		1,130	1,130			
100151012	LAS VEGAS	NV		05/08/2024		2,077		(40)			(40)		2,037	2,037			
100181905	MONTGOMERY	IL		12/12/2024		568		(5)			(5)		563	563			
100245658	PERHAM	MN		10/06/2025		529		(26)			(26)		503	503			
100235285	CHICAGO	IL		08/29/2025		701		(20)			(20)		681	681			
100206013	CONROE	TX		04/15/2025		537		(4)			(4)		533	533			
100087240	TEXARKANA	AR		10/25/2022		559		53			53		612	612			
100165382	LANCASTER	PA		08/29/2024		544		(4)			(4)		540	540			
100161379	AUBURNDALE	FL		07/25/2024		1,889		(55)			(55)		1,834	1,834			
100282324	MELBOURNE	FL		02/27/2026		554		(22)			(22)		532	532			
100277235	CAPE MAY COURT HOUSE	NJ		02/10/2026		709		(31)			(31)		678	678			
100282215	WILMINGTON	DE		02/27/2026		195		(8)			(8)		187	187			
100283711	KANSAS CITY	MO		03/13/2026		345		(16)			(16)		329	329			
100283242	ENDICOTT	NY		03/09/2026		538		7			7		545	545			
100278310	HAWTHORNE	CA		02/26/2026		2,533		(90)			(90)		2,443	2,443			
100284154	CHESTERFIELD	MO		03/30/2026		1,369		(62)			(62)		1,307	1,307			
100284294	RANCHO CUCAMONGA	CA		03/30/2026		1,346		(36)			(36)		1,310	1,310			
100284352	EUGENE	OR		03/30/2026		1,385		(73)			(73)		1,312	1,312			
100284368	TAVERNIER	FL		03/30/2026		43		(2)			(2)		41	41			
100282894	HAYWARD	CA		03/02/2026		267		(18)			(18)		249	249			
100284070	ORINDA	CA		03/30/2026		774		(29)			(29)		745	745			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208720	PALM SPRINGS	CA		04/29/2025		208,845		(12,845)			(12,845)		196,000	196,000			
100186642	SANFORD	NC		12/30/2024		622		6			6		628	628			
100160075	TUCSON	AZ		07/17/2024		565		(9)			(9)		556	556			
100171727	GRAHAM	NC		10/17/2024		620		(12)			(12)		608	608			
100069836	WASHINGTON	DC		09/01/2021		1,418		38			38		1,456	1,456			
100067491	PUNTA GORDA	FL		09/23/2021		1,113		(40)			(40)		1,073	1,073			
100192306	DALLAS	TX		01/31/2025		543		(12)			(12)		531	531			
100166380	HOUSTON	TX		10/24/2024		706		(36)			(36)		670	670			
100116782	PHILADELPHIA	PA		07/20/2023		860		177			177		1,037	1,037			
100140477	HOUSTON	TX		01/17/2024		1,002		(12)			(12)		990	990			
100283482	CHINA SPRING	TX		03/11/2026		1,701		(25)			(25)		1,676	1,676			
100186639	OMAHA	NE		12/30/2024		540		(6)			(6)		534	534			
100180271	ALCOA	TN		11/25/2024		577		(10)			(10)		567	567			
100179784	OMAHA	NE		11/21/2024		507		(16)			(16)		491	491			
100138058	COLUMBIA	MD		12/13/2023		856		(24)			(24)		832	832			
100086645	PALM BAY	FL		09/30/2022		429		(20)			(20)		409	409			
100166165	ROYSE CITY	TX		09/09/2024		2,134		(33)			(33)		2,101	2,101			
100169808	WASCO	CA		09/30/2024		493		(25)			(25)		468	468			
100060209	MINNEAPOLIS	MN		06/25/2021		1,410		(38)			(38)		1,372	1,372			
100185398	CINCINNATI	OH		12/20/2024		631		14			14		645	645			
100228090	LAKELAND	FL		08/07/2025		485		(3)			(3)		482	482			
100116448	PALMDALE	CA		07/20/2023		696		49			49		745	745			
100126414	FORT LAUDERDALE	FL		08/30/2023		576		(13)			(13)		563	563			
100136415	ALBUQUERQUE	NM		11/20/2023		321		7			7		328	328			
100185339	AURORA	IL		12/20/2024		556		(8)			(8)		548	548			
100284259	VALPARAISO	IN		03/30/2026		218		(14)			(14)		204	204			
100200236	MILWAUKEE	WI		03/07/2025		664		(14)			(14)		650	650			
100273177	MCKINNEY	TX		01/15/2026		551		(12)			(12)		539	539			
100078792	CHARLESTON	SC		02/24/2022		1,159		26			26		1,185	1,185			
100194377	TOMBALL	TX		02/14/2025		533		(17)			(17)		516	516			
100194075	YUMA	AZ		03/20/2025		484		(23)			(23)		461	461			
100163028	LAKELAND	TN		08/13/2024		541		(14)			(14)		527	527			
100172520	MERIDIANVILLE	AL		10/23/2024		743		16			16		759	759			
100128507	NORTH LAS VEGAS	NV		09/15/2023		574		(8)			(8)		566	566			
100194187	MESA	AZ		02/14/2025		1,105		(20)			(20)		1,085	1,085			
100191368	MIAMI	FL		01/30/2025		2,082		(51)			(51)		2,031	2,031			
100171827	HOUSTON	TX		10/17/2024		667		(15)			(15)		652	652			
100202759	PRINCETON	TX		03/24/2025		504		(9)			(9)		495	495			
100276934	NAPLES	FL		01/30/2026		470		(30)			(30)		440	440			
100273097	OMAHA	NE		01/15/2026		469		(18)			(18)		451	451			
100282307	LONGS	SC		02/27/2026		455		(15)			(15)		440	440			
100285001	FLORENCE	OR		03/27/2026		328		(13)			(13)		315	315			
100184950	GALT	CA		12/17/2024		1,163		(43)			(43)		1,120	1,120			
100180199	ATHENS	TN		11/25/2024		560		(13)			(13)		547	547			
100074173	GILBERT	AZ		12/09/2021		270		(13)			(13)		257	257			
100206168	GREENSBORO	NC		04/16/2025		4,176		(125)			(125)		4,051	4,051			
100272245	RICHFIELD	UT		01/08/2026		561		(15)			(15)		546	546			
100272705	RIVER HILLS	WI		01/09/2026		695		(29)			(29)		666	666			
100283475	WATERBURY	CT		03/11/2026		338		(7)			(7)		331	331			
100194724	KATY	TX		02/21/2025		2,620		(13)			(13)		2,607	2,607			
100164528	FALLING WATERS	WV		08/21/2024		1,538		(40)			(40)		1,498	1,498			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169690	NORTH BRUNSWICK	NJ		09/30/2024		2,327		(80)			(80)		2,247	2,247			
100284007	FRANKLIN	NC		03/24/2026		544		(21)			(21)		523	523			
100277077	DULUTH	GA		02/06/2026		581		(19)			(19)		562	562			
100277391	MADISON	AL		02/12/2026		566		(4)			(4)		562	562			
100179486	ROSEVILLE	CA		11/21/2024		6,089		11			11		6,100	6,100			
100089996	DETROIT	MI		01/13/2023		320		(17)			(17)		303	303			
100284759	LAKE	MI		03/27/2026		400		(13)			(13)		387	387			
100149671	CAPE CORAL	FL		04/26/2024		537		(17)			(17)		520	520			
100186358	RALEIGH	NC		12/30/2024		11,384		(100)			(100)		11,284	11,284			
100282352	GREEN COVE SPRINGS	FL		02/27/2026		1,565		11			11		1,576	1,576			
100215312	BUFFALO	NY		06/12/2025		558		(9)			(9)		549	549			
100169554	PLAINFIELD	IL		09/30/2024		599		1			1		600	600			
100018052	LEHI	UT		06/08/2018		1,950		18			18		1,968	1,968			
100273472	ORADELL	NJ		01/23/2026		496		(36)			(36)		460	460			
100269314	ARVADA	CO		12/30/2025		358		(12)			(12)		346	346			
100190936	CEDAR RAPIDS	IA		01/28/2025		8,301		(105)			(105)		8,196	8,196			
100239833	MCDONOUGH	GA		09/29/2025		5,335							5,335	5,335			
100189742	NORRISTOWN	PA		01/21/2025		1,708		(61)			(61)		1,647	1,647			
100189104	MERIDIAN	ID		01/13/2025		674		(28)			(28)		646	646			
100219587	BRYAN	TX		07/07/2025		990							990	990			
100060062	PHOENIX	AZ		06/25/2021		809		(29)	2		(31)		778	778			
100091170	POOLER	GA		01/31/2023		612		(12)			(12)		600	600			
100185143	WINTER HAVEN	FL		12/20/2024		448		(21)			(21)		427	427			
100228819	CHICO	CA		08/12/2025		575		(6)			(6)		569	569			
100200651	ATLANTA	GA		03/11/2025		52,728		(823)			(823)		51,905	51,905			
100147913	BENTONVILLE	AR		04/08/2024		577		3			3		580	580			
100154734	CORINTH	TX		07/19/2024		621		5			5		626	626			
100136454	GREENVILLE	NC		11/20/2023		1,561		156			156		1,717	1,717			
100219361	MACON	NC		06/30/2025		550		(11)			(11)		539	539			
100067619	ORLANDO	FL		09/23/2021		1,066		(14)			(14)		1,052	1,052			
100273266	DALLAS	GA		01/16/2026		488		(23)			(23)		465	465			
100284272	LYNDEN	WA		03/30/2026		669		(44)			(44)		625	625			
100195447	ELKINS PARK	PA		02/24/2025		1,659		(5)			(5)		1,654	1,654			
100133428	SNEADS FERRY	NC		10/19/2023		494		(11)			(11)		483	483			
100221433	SCURRY	TX		07/22/2025		480		(7)			(7)		473	473			
100235033	YOUNGSTOWN	OH		08/28/2025		580		3			3		583	583			
100258413	EDGEWATER PARK	NJ		12/05/2025		522		(21)			(21)		501	501			
100276994	MENA	AR		01/30/2026		514		(13)			(13)		501	501			
100117056	SARASOTA	FL		07/20/2023		860		1			1		861	861			
100283918	CUMMING	GA		03/23/2026		921		(46)			(46)		875	875			
100257199	LAS VEGAS	NV		11/26/2025		460		(11)			(11)		449	449			
100284871	GROVELAND	CA		03/27/2026		353		(12)			(12)		341	341			
100273372	NEWTON HIGHLANDS	MA		01/21/2026		523		(10)			(10)		513	513			
100091683	DALLAS	TX		03/24/2023		390		(20)			(20)		370	370			
100254965	BENTONVILLE	AR		11/17/2025		570		(21)			(21)		549	549			
100255511	BENTONVILLE	AR		11/24/2025		568		(19)			(19)		549	549			
100186970	LEBANON	TN		01/07/2025		1,585		(21)			(21)		1,564	1,564			
100284808	FOREST HILL	TX		03/27/2026		368		(10)			(10)		358	358			
100206443	GREEN COVE SPRINGS	FL		04/22/2025		1,018		(31)			(31)		987	987			
100176551	LAS VEGAS	NV		11/15/2024		512		(16)			(16)		496	496			
100068098	SANFORD	FL		08/25/2021		1,454		(13)			(13)		1,441	1,441			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100266854	NORTH CHARLESTON	SC		12/23/2025		942		4			4		946	946			
100257410	TALLAHASSEE	FL		11/26/2025		215,489		(15,865)			(15,865)		199,624	199,624			
100152712	COCONUT CREEK	FL		05/17/2024		1,982		(40)			(40)		1,942	1,942			
100284013	DAVENPORT	FL		03/24/2026		589		(11)			(11)		578	578			
100273465	KAPOLEI	HI		01/23/2026		1,187		(20)			(20)		1,167	1,167			
100235361	ROCKPORT	TX		08/29/2025		693		1			1		694	694			
100200599	SHERMAN	TX		03/11/2025		865		(21)			(21)		844	844			
100284217	CHARLOTTE	NC		03/30/2026		813		(22)			(22)		791	791			
100060303	PROVO	UT		06/25/2021		1,174		(44)			(44)		1,130	1,130			
100136804	HONESDALE	PA		11/27/2023		372		(10)			(10)		362	362			
100110473	HENDERSON	NV		06/30/2023		1,189		(8)			(8)		1,181	1,181			
100205708	PHILADELPHIA	PA		04/14/2025		720		(15)			(15)		705	705			
100185387	LITTLE RIVER	SC		12/20/2024		634		11			11		645	645			
100169182	EDMOND	OK		09/27/2024		653		(18)			(18)		635	635			
100282279	CLYDE	NC		02/27/2026		88,075		(1,847)			(1,847)		86,228	86,228			
100087518	BOHEMIA	NY		10/25/2022		2,341		72			72		2,413	2,413			
100064980	IRVINGTON	NJ		07/14/2021		718		(24)			(24)		694	694			
100167570	FALLING WATERS	WV		09/19/2024		523		(16)			(16)		507	507			
100064671	MIAMI	FL		07/01/2021		432		17			17		449	449			
100101965	WARWICK	RI		04/14/2023		448		(10)			(10)		438	438			
100254618	WINTER PARK	FL		11/10/2025		480		(23)			(23)		457	457			
100143052	SMITHFIELD	NC		02/14/2024		1,016		(43)			(43)		973	973			
100157482	GLENDALE	AZ		02/20/2025		714		(19)			(19)		695	695			
100268441	BENTONVILLE	AR		12/29/2025		2,217		(50)			(50)		2,167	2,167			
100118911	MISSOURI CITY	TX		07/27/2023		451		(28)			(28)		423	423			
100273388	SHAVER LAKE	CA		01/21/2026		561		(10)			(10)		551	551			
100163097	PITTSBURGH	PA		08/13/2024		520		(18)			(18)		502	502			
100274316	CENTENNIAL	CO		01/29/2026		1,442		(27)			(27)		1,415	1,415			
100249346	ARCADIA	CA		10/30/2025		369		(7)			(7)		362	362			
100181904	HEATH	OH		12/12/2024		589							589	589			
100177536	COLUMBIA	MO		01/16/2025		1,111		(52)			(52)		1,059	1,059			
100100187	NAMPA	ID		03/17/2023		536		(17)			(17)		519	519			
100272702	HAPEVILLE	GA		01/09/2026		528		(24)			(24)		504	504			
100254649	VERNAL	UT		11/10/2025		520		(16)			(16)		504	504			
100186401	MILFORD	MI		12/30/2024		519		3			3		522	522			
100209672	AMHERST	NY		05/02/2025		2,203		(95)			(95)		2,108	2,108			
100254415	WESTBOROUGH	MA		11/07/2025		540		(21)			(21)		519	519			
100136255	RICHLANDS	NC		11/20/2023		521		11			11		532	532			
100165449	COLLEGE STATION	TX		08/29/2024		595		(5)			(5)		590	590			
100277014	OMAHA	NE		01/30/2026		181		(6)			(6)		175	175			
100148226	HOUSTON	TX		04/12/2024		640		(4)			(4)		636	636			
100199394	ORANGE CITY	FL		03/05/2025		556		(5)			(5)		551	551			
100247341	FERNDALE	MI		10/24/2025		553		(12)			(12)		541	541			
100261228	FORT SMITH	AR		12/05/2025		550		(9)			(9)		541	541			
100261368	PHOENIX	AZ		12/08/2025		558		(17)			(17)		541	541			
100219179	FRANKLIN	TN		06/27/2025		550		(10)			(10)		540	540			
100171746	FALLING WATERS	WV		10/17/2024		568		(14)			(14)		554	554			
100268744	CONVERSE	TX		12/29/2025		3,809		43			43		3,852	3,852			
100076092	EDGEWATER PARK	NJ		01/07/2022		1,138		(21)			(21)		1,117	1,117			
100068109	PHILADELPHIA	PA		08/25/2021		1,170		(32)			(32)		1,138	1,138			
100152578	RIDLEY PARK	PA		05/17/2024		537		(11)			(11)		526	526			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177061	PHOENIX	AZ		01/16/2025		751		(24)			(24)		727	727			
100244085	EXETER	RI		09/29/2025		373		(21)			(21)		352	352			
100284034	COLUMBUS	OH		03/24/2026		394		(8)			(8)		386	386			
100219952	MCKINNEY	TX		07/10/2025		513		(22)			(22)		491	491			
100200519	HERNDON	VA		03/11/2025		561		(16)			(16)		545	545			
100210500	FRESNO	CA		05/12/2025		456		(21)			(21)		435	435			
100185188	FORT MYERS	FL		12/20/2024		490		(26)			(26)		464	464			
100110441	ROSHARON	TX		06/30/2023		3,350		181			181		3,531	3,531			
100065467	DENVER	CO		07/28/2021		1,224		(27)			(27)		1,197	1,197			
100245810	LAGUNA HILLS	CA		10/17/2025		482		(23)			(23)		459	459			
100247394	HOWELL	MI		10/24/2025		319		(14)			(14)		305	305			
100119892	DEARBORN HTS	MI		08/10/2023		641		(25)			(25)		616	616			
100229423	WOODBRIDGE	VA		08/15/2025		1,132		(39)			(39)		1,093	1,093			
100199325	WESTBROOKVILLE	NY		03/05/2025		41,578		(1,042)			(1,042)		40,536	40,536			
100165708	LAKE WALES	FL		08/29/2024		519		(24)			(24)		495	495			
100247582	NORTH PORT	FL		10/29/2025		518		(24)			(24)		494	494			
100137635	FORT WORTH	TX		12/08/2023		1,032		49			49		1,081	1,081			
100172591	EULESS	TX		10/23/2024		8,222		(246)			(246)		7,976	7,976			
100146241	AURORA	OR		03/19/2024		1,335		(30)			(30)		1,305	1,305			
100194449	WEST HAZLETON	PA		02/14/2025		578		(18)			(18)		560	560			
100103588	DALLAS	TX		05/08/2023		477		(23)			(23)		454	454			
100169310	MESQUITE	TX		09/27/2024		869		(32)			(32)		837	837			
100163024	GOULDSBORO	PA		08/13/2024		533		(17)			(17)		516	516			
100261659	FAYETTEVILLE	GA		12/12/2025		528		(12)			(12)		516	516			
100180248	WILLS POINT	TX		11/25/2024		596		(4)			(4)		592	592			
100273935	CHANDLER	AZ		01/26/2026		532		(16)			(16)		516	516			
100274528	ENGLEWOOD	NJ		01/29/2026		259		(12)			(12)		247	247			
100180229	MESQUITE	TX		11/25/2024		11,743		(176)			(176)		11,567	11,567			
100173055	LUBBOCK	TX		10/25/2024		1,872		(74)			(74)		1,798	1,798			
100141585	LADY LAKE	FL		01/30/2024		501		(15)			(15)		486	486			
100261340	BIG BEAR LAKE	CA		12/08/2025		550		(19)			(19)		531	531			
100215877	BELLA VISTA	AR		06/12/2025		539		(11)			(11)		528	528			
100215449	ANN ARBOR	MI		06/12/2025		539		(11)			(11)		528	528			
100238917	SHENANDOAH	PA		09/23/2025		434		(5)			(5)		429	429			
100255712	SARASOTA	FL		11/24/2025		53,006		(1,316)			(1,316)		51,690	51,690			
100140210	WILMINGTON	NC		01/11/2024		419		(13)			(13)		406	406			
100117808	LOGANVILLE	GA		07/20/2023		544		(1)			(1)		543	543			
100257405	PLAINVILLE	MA		11/26/2025		1,123		(52)			(52)		1,071	1,071			
100189981	SAINT AUGUSTINE	FL		01/21/2025		672		40			40		712	712			
100253185	EVANSVILLE	IN		10/30/2025		571		(10)			(10)		561	561			
100261175	DENMARK	ME		12/05/2025		571		(22)			(22)		549	549			
100261141	YUCCA VALLEY	CA		12/05/2025		568		(19)			(19)		549	549			
100170454	LOS ANGELES	CA		10/09/2024		473		(30)			(30)		443	443			
100158852	CORNERSVILLE	TN		07/12/2024		7,465		(141)			(141)		7,324	7,324			
100086539	KEIZER	OR		09/30/2022		551		(23)			(23)		528	528			
100267827	TAMPA	FL		12/29/2025		1,178		(74)			(74)		1,104	1,104			
100120362	ROCKFORD	MI		08/18/2023		949		(16)			(16)		933	933			
100255058	DESERT HOT SPRINGS	CA		11/19/2025		567		(10)			(10)		557	557			
100149075	NAPLES	FL		04/19/2024		405		(5)			(5)		400	400			
100136777	DOVER	DE		11/27/2023		456		(5)			(5)		451	451			
100207099	BAKERSFIELD	CA		04/24/2025		690		(29)			(29)		661	661			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273633	LAKE CLARKE SHORES	FL		01/23/2026		1,148		(27)			(27)		1,121	1,121			
100135849	LINCOLN	CA		11/10/2023		1,301		2			2		1,303	1,303			
100080981	WINTER HAVEN	FL		03/18/2022		1,163		34			34		1,197	1,197			
100228112	WENDELL	NC		08/07/2025		8,317		(53)			(53)		8,264	8,264			
100180292	TORRINGTON	CT		11/25/2024		608		(3)			(3)		605	605			
100257747	BRONX	NY		11/26/2025		839		(62)			(62)		777	777			
100188586	LENEXA	KS		02/10/2025		486		(23)			(23)		463	463			
100254603	VICTORVILLE	CA		11/10/2025		580		4			4		584	584			
100171929	HOUSTON	TX		10/17/2024		604		(9)			(9)		595	595			
100068303	HEMET	CA		08/25/2021		1,110		(35)			(35)		1,075	1,075			
100153980	HOUSTON	TX		06/05/2024		548		(22)			(22)		526	526			
100269113	COLUMBIA	TN		12/30/2025		1,220		(48)			(48)		1,172	1,172			
100267793	CHAPEL HILL	TN		12/29/2025		3,693		(167)			(167)		3,526	3,526			
100265160	PELZER	SC		12/19/2025		1,197		(24)			(24)		1,173	1,173			
100180382	CHERRY HILL	NJ		11/25/2024		639		5			5		644	644			
100246716	HAYWARD	CA		10/15/2025		503		(25)			(25)		478	478			
100175903	CONCORD	NC		11/14/2024		606		(5)			(5)		601	601			
100168122	WHITE BEAR LAKE	MN		09/20/2024		574		(6)			(6)		568	568			
100268375	SANTA ROSA BEACH	FL		12/29/2025		552		(15)			(15)		537	537			
100246382	ISLE	MN		10/10/2025		429		(17)			(17)		412	412			
100257070	WAYNESVILLE	NC		11/26/2025		420		(16)			(16)		404	404			
100158017	GRAND RAPIDS	MI		07/09/2024		520		(11)			(11)		509	509			
100158079	FORNEY	TX		07/09/2024		522		(13)			(13)		509	509			
100257012	NASHVILLE	TN		11/26/2025		330		(15)			(15)		315	315			
100161319	BELLEVUE	PA		07/25/2024		2,068		11			11		2,079	2,079			
100132629	RIO RICO	AZ		11/03/2023		522		(3)			(3)		519	519			
100139419	FORT MYERS	FL		12/28/2023		434		(10)			(10)		424	424			
100237501	THOUSAND OAKS	CA		09/12/2025		443		(21)			(21)		422	422			
100277332	ROCKWALL	TX		02/12/2026		349		(24)			(24)		325	325			
100206456	JENKINSBURG	GA		04/22/2025		542		(24)			(24)		518	518			
100269666	GLENDALE	CA		12/30/2025		1,277		(26)			(26)		1,251	1,251			
100227246	BRADENTON	FL		07/31/2025		843		(37)			(37)		806	806			
100235367	LEHIGH ACRES	FL		08/29/2025		510		(1)			(1)		509	509			
100200170	TREASURE ISLAND	FL		03/07/2025		1,205		(43)			(43)		1,162	1,162			
100246774	LEESVILLE	SC		10/15/2025		536		(26)			(26)		510	510			
100171742	FALLING WATERS	WV		10/17/2024		575		(20)			(20)		555	555			
100237066	MERCED	CA		09/12/2025		453		(21)			(21)		432	432			
100221229	WEST GROVE	PA		07/21/2025		572		(12)			(12)		560	560			
100151192	WINTER SPRINGS	FL		05/10/2024		521		(4)			(4)		517	517			
100266943	PITTSBURGH	PA		12/23/2025		16,028		(468)			(468)		15,560	15,560			
100081470	FAIRVIEW	OR		03/18/2022		840		25			25		865	865			
100235772	MARTINSBURG	WV		09/22/2025		549		(15)			(15)		534	534			
100247115	CINCINNATI	OH		10/22/2025		184		(7)			(7)		177	177			
100269420	MIAMI	FL		12/30/2025		1,354		(28)			(28)		1,326	1,326			
100229370	ORANGE	CA		08/15/2025		238		(11)			(11)		227	227			
100258107	LEWES	DE		11/26/2025		768		(29)			(29)		739	739			
100158115	PROVO	UT		07/09/2024		2,654		(63)			(63)		2,591	2,591			
100203396	GREENSBORO	NC		03/27/2025		653		46			46		699	699			
100175202	CITRUS SPRINGS	FL		11/05/2024		643		(6)			(6)		637	637			
100221811	LAKE HAVASU CITY	AZ		07/25/2025		489		(21)			(21)		468	468			
100117331	PALM SPRINGS	CA		07/20/2023		841		265			265		1,106	1,106			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076817	CHEYENNE	WY		12/27/2021		1,202		(79)			(79)		1,123	1,123			
100238608	NEWBERRY	FL		09/19/2025		483		(18)			(18)		465	465			
100149798	CANTON	TX		04/26/2024		455		(23)			(23)		432	432			
100131738	LEXINGTON	SC		10/06/2023		659		33			33		692	692			
100206298	FALLING WATERS	WV		04/17/2025		557		(18)			(18)		539	539			
100238671	BRIDGEWATER	NJ		09/22/2025		502		(25)			(25)		477	477			
100243501	KATY	TX		09/26/2025		501		(24)			(24)		477	477			
100144217	LA BELLE	FL		03/07/2024		648		13			13		661	661			
100071569	SPOKANE	WA		10/14/2021		792		(26)			(26)		766	766			
100158160	PAHOA	HI		07/09/2024		561		(8)			(8)		553	553			
100190984	GRAHAM	NC		01/28/2025		630		17			17		647	647			
100236115	CARY	NC		09/05/2025		505		(17)			(17)		488	488			
100235665	MANHATTAN	KS		08/29/2025		508		(20)			(20)		488	488			
100175357	EDMOND	OK		11/05/2024		2,531		(66)			(66)		2,465	2,465			
100265469	LAS VEGAS	NV		12/19/2025		398		(3)			(3)		395	395			
100269444	ROYAL PALM BEACH	FL		12/30/2025		680		(31)			(31)		649	649			
100158080	KING OF PRUSSIA	PA		07/09/2024		541		(9)			(9)		532	532			
100079832	MANASSAS	VA		04/08/2022		1,010		(14)			(14)		996	996			
100101141	DEARBORN HEIGHTS	MI		04/28/2023		850		203			203		1,053	1,053			
100180293	MARICOPA	AZ		11/25/2024		18,286		168			168		18,454	18,454			
100163005	LEXINGTON	KY		08/13/2024		2,308		(82)			(82)		2,226	2,226			
100221774	HUNTINGTON PARK	CA		07/25/2025		456		(21)			(21)		435	435			
100180233	CITRUS SPRINGS	FL		11/25/2024		640		7			7		647	647			
100181911	ARLINGTON	TX		12/12/2024		634		13			13		647	647			
100180366	ARLINGTON	TX		11/25/2024		641		6			6		647	647			
100273334	CLE ELUM	WA		01/20/2026		2,054		60			60		2,114	2,114			
100221756	MARRERO	LA		07/25/2025		508		4			4		512	512			
100148379	COLUMBIA	TN		04/12/2024		513		19			19		532	532			
100173199	FORNEY	TX		10/30/2024		555		(7)			(7)		548	548			
100065064	ELGIN	IL		07/14/2021		1,132		(32)			(32)		1,100	1,100			
100144293	SUGARLOAF	CA		03/07/2024		1,846		(73)			(73)		1,773	1,773			
100134682	KISSIMMEE	FL		10/30/2023		535		(2)			(2)		533	533			
100220764	BEAUMONT	TX		07/18/2025		472		(15)			(15)		457	457			
100253589	WENTZVILLE	MO		10/30/2025		605		(22)			(22)		583	583			
100220335	HUMBLE	TX		07/14/2025		555		12			12		567	567			
100194742	GRANDVIEW	MO		02/21/2025		811		(1)			(1)		810	810			
100206842	COLUMBIA	MO		04/24/2025		1,267		(54)			(54)		1,213	1,213			
100090966	CHINA	MI		01/31/2023		1,298		(31)			(31)		1,267	1,267			
100152506	HAMPTON	GA		05/17/2024		5,554		128			128		5,682	5,682			
100238546	GARLAND	TX		09/19/2025		487		(19)			(19)		468	468			
100220255	ONTARIO	CA		07/11/2025		489		(21)			(21)		468	468			
100102627	LOS ANGELES	CA		06/22/2023		2,483		(102)			(102)		2,381	2,381			
100203074	NORTH CHESTERFIELD	VA		04/25/2025		389		(18)			(18)		371	371			
100153017	CORVALLIS	OR		06/27/2024		492		(36)			(36)		456	456			
100247348	AZUSA	CA		10/24/2025		1,128		(41)			(41)		1,087	1,087			
100254529	LITHONIA	GA		11/07/2025		945		(29)			(29)		916	916			
100214344	COLUMBUS	GA		06/02/2025		471		(8)			(8)		463	463			
100257673	BRENTWOOD	NH		11/26/2025		1,153		(42)			(42)		1,111	1,111			
100057717	LAWRENCEVILLE	GA		06/30/2021		2,426		(82)			(82)		2,344	2,344			
100236863	FLORENCE	SC		09/12/2025		580		(17)			(17)		563	563			
100238527	SAINT PAUL	MN		09/19/2025		563							563	563			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284376	NEW ORLEANS	LA		03/30/2026		641		(35)			(35)		606	606			
100156280	LINDSAY	CA		07/25/2024		511		(29)			(29)		482	482			
100257857	MAGNOLIA SPRINGS	AL		11/26/2025		1,170		(42)			(42)		1,128	1,128			
100228776	SACRAMENTO	CA		08/12/2025		513		(22)			(22)		491	491			
100228883	ROCKVILLE	MD		08/12/2025		512		(21)			(21)		491	491			
100230035	VERSAILLES	KY		08/25/2025		508		(17)			(17)		491	491			
100238188	BRADENTON	FL		09/15/2025		503		(12)			(12)		491	491			
100228233	SOUDERTON	PA		08/11/2025		508		(17)			(17)		491	491			
100238423	KATY	TX		09/19/2025		510		(19)			(19)		491	491			
100245550	WHITE HOUSE	TN		10/06/2025		597		(21)			(21)		576	576			
100157391	WINCHESTER	NH		02/20/2025		366		(16)			(16)		350	350			
100133126	HOUSTON	TX		11/29/2023		1,146		(72)			(72)		1,074	1,074			
100220849	HAMPTON	VA		07/18/2025		504		(1)			(1)		503	503			
100080819	KISSIMMEE	FL		03/15/2022		870		(67)			(67)		803	803			
100243227	SEATTLE	WA		09/26/2025		539		(12)			(12)		527	527			
100247705	ELLAVILLE	GA		10/29/2025		941		(51)			(51)		890	890			
100243872	BELL	CA		09/29/2025		1,527		(103)			(103)		1,424	1,424			
100228712	ORIENTAL	NC		08/11/2025		2,091		(88)			(88)		2,003	2,003			
100254696	PACE	FL		11/12/2025		546		(19)			(19)		527	527			
100204204	ELK GROVE	CA		03/31/2025		322		(14)			(14)		308	308			
100257394	CHESAPEAKE	VA		11/26/2025		1,215		(35)			(35)		1,180	1,180			
100255546	FORT WORTH	TX		11/24/2025		15,347		(430)			(430)		14,917	14,917			
100190242	CINCINNATI	OH		01/22/2025		516		(16)			(16)		500	500			
100200665	SEWELL	NJ		03/11/2025		538		(14)			(14)		524	524			
100221615	PHOENIX	AZ		07/22/2025		1,332		(14)			(14)		1,318	1,318			
100228352	FRISCO	TX		08/11/2025		531		(15)			(15)		516	516			
100246087	HATBORO	PA		10/08/2025		540		(24)			(24)		516	516			
100269600	RENO	NV		12/30/2025		1,016		(21)			(21)		995	995			
100171928	ROYSE CITY	TX		10/17/2024		682		(14)			(14)		668	668			
100253381	SCHAUMBURG	IL		10/30/2025		2,086		(81)			(81)		2,005	2,005			
100228393	PEWEE VALLEY	KY		08/11/2025		521		(15)			(15)		506	506			
100134037	EAST CHICAGO	IN		10/25/2023		451		(10)			(10)		441	441			
100273037	MANOR	TX		01/15/2026		2,102		(13)			(13)		2,089	2,089			
100236024	SAN ANTONIO	TX		09/04/2025		351		5			5		356	356			
100065243	FARMINGTON	UT		07/14/2021		1,277		(15)			(15)		1,262	1,262			
100168262	NORWALK	CT		09/20/2024		567							567	567			
100078781	HENDERSONVILLE	NC		02/24/2022		1,074		(21)			(21)		1,053	1,053			
100213711	CHARLOTTE	NC		05/29/2025		482		(11)			(11)		471	471			
100128290	BALTIMORE	MD		09/14/2023		313		(6)			(6)		307	307			
100188647	COON RAPIDS	MN		02/10/2025		580		(9)			(9)		571	571			
5.00007E+11	DRACHTEN	NLD		11/28/2025		21							21		(21)		(21)
100208037	GILROY	CA		04/29/2025		394		(9)			(9)		385	385			
100216450	INDIO	CA		06/20/2025		546		(6)			(6)		540	540			
100220720	NEW BERN	NC		07/18/2025		533		7			7		540	540			
100216339	HOUSTON	TX		06/20/2025		534		6			6		540	540			
100238580	GAFFNEY	SC		09/19/2025		544		(4)			(4)		540	540			
100257231	VILLA RICA	GA		11/26/2025		527		(21)			(21)		506	506			
100115028	LAKE HAVASU CITY	AZ		07/14/2023		1,340		(20)			(20)		1,320	1,320			
100257328	SAN DIEGO	CA		11/26/2025		2,009		(80)			(80)		1,929	1,929			
100179907	SANFORD	NC		11/25/2024		668		23			23		691	691			
100148815	WAXHAW	NC		04/17/2024		425		(22)			(22)		403	403			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216761	CARROLLTON	TX		06/25/2025		499		(17)			(17)		482	482			
100221505	PRINCETON	TX		07/22/2025		493		(11)			(11)		482	482			
100283350	ROMEOVILLE	IL		03/11/2026		393		(6)			(6)		387	387			
100120339	BRANDON	FL		08/18/2023		471		(8)			(8)		463	463			
100081512	ARDMORE	PA		03/18/2022		1,183		29			29		1,212	1,212			
100269901	SALINAS	CA		12/30/2025		532		(11)			(11)		521	521			
100169711	MADISON HEIGHTS	MI		09/30/2024		528		(20)			(20)		508	508			
100219583	WALLER	TX		07/07/2025		601		1			1		602	602			
100083680	CHULUOTA	FL		06/21/2022		708		(27)			(27)		681	681			
100247000	GRAFORD	TX		10/21/2025		985		(19)			(19)		966	966			
100076412	BOCA RATON	FL		12/23/2021		1,134		(30)			(30)		1,104	1,104			
100261372	MCCLOUD	CA		12/08/2025		1,340		(38)			(38)		1,302	1,302			
100200701	PRINCETON	TX		03/11/2025		560		(11)			(11)		549	549			
100158767	DURHAM	NC		07/10/2024		1,270		(31)			(31)		1,239	1,239			
100212228	MARIETTA	GA		05/23/2025		522		(9)			(9)		513	513			
100229349	O FALLON	MO		08/14/2025		563		3			3		566	566			
100144057	WYLIE	TX		03/07/2024		523		(8)			(8)		515	515			
100075577	CULPEPPER	VA		12/01/2021		1,303		(26)			(26)		1,277	1,277			
100168219	INDIANAPOLIS	IN		09/20/2024		538		(15)			(15)		523	523			
100205572	MIRAMAR	FL		05/09/2025		474		(22)			(22)		452	452			
100060812	DAMASCUS	MD		06/01/2021		1,696		7			7		1,703	1,703			
100212252	SANTA MARIA	CA		05/27/2025		526		(20)			(20)		506	506			
100148855	WILDWOOD CREST	NJ		04/17/2024		533		(7)			(7)		526	526			
100206512	GROSSE POINTE PARK	MI		04/22/2025		432		(19)			(19)		413	413			
100088244	NEW HAVEN	CT		10/17/2022		654		(12)			(12)		642	642			
100071534	PITTSBURGH	PA		10/14/2021		1,209		(30)			(30)		1,179	1,179			
100151337	SAN FRANCISCO	CA		05/10/2024		643		23			23		666	666			
100216184	LYNWOOD	CA		06/20/2025		527		(9)			(9)		518	518			
100221417	GREAT NECK	NY		07/22/2025		531		(13)			(13)		518	518			
100213770	DECATUR	GA		05/29/2025		515		3			3		518	518			
100219790	LAKE MARY	FL		07/08/2025		15,964		(201)			(201)		15,763	15,763			
100215414	ORLANDO	FL		06/12/2025		866		(14)			(14)		852	852			
100215922	SILVER SPRING	MD		06/17/2025		513		6			6		519	519			
100061988	WASHINGTON	DC		07/01/2021		1,164		7			7		1,171	1,171			
100161377	FALLING WATERS	WV		07/25/2024		732		(10)			(10)		722	722			
100214775	DUNDALK	MD		06/11/2025		587		(11)			(11)		576	576			
100246713	REDMOND	WA		10/15/2025		545		(25)			(25)		520	520			
100210778	GUALALA	CA		05/15/2025		441		(18)			(18)		423	423			
100257102	HIGHLAND MILLS	NY		11/26/2025		1,104		(67)			(67)		1,037	1,037			
100257110	MIAMI	FL		11/26/2025		208,946		(10,303)			(10,303)		198,643	198,643			
100177312	LIVINGSTON	TX		01/16/2025		361		(14)			(14)		347	347			
100206881	EL PASO	TX		04/24/2025		597		(19)			(19)		578	578			
100204939	CANYON LAKE	TX		04/10/2025		405		(19)			(19)		386	386			
100148410	OKLAHOMA CITY	OK		04/12/2024		834		43			43		877	877			
100261280	MERCED	CA		12/05/2025		1,423		(34)			(34)		1,389	1,389			
100212609	JACKSON	CA		05/29/2025		490		(16)			(16)		474	474			
100212510	LOS ANGELES	CA		05/29/2025		529		2			2		531	531			
100229895	HAPPY JACK	AZ		08/18/2025		7,801		(208)			(208)		7,593	7,593			
100221331	MARTINSBURG	WV		07/22/2025		457		(20)			(20)		437	437			
100214164	BOERNE	TX		05/30/2025		365		(7)			(7)		358	358			
100269823	FAYETTEVILLE	NC		12/30/2025		882		(41)			(41)		841	841			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160929	JOHNSTOWN	NY		07/24/2024		2,254		(30)			(30)		2,224	2,224			
100208107	REDMOND	WA		04/29/2025		595		(16)			(16)		579	579			
100194807	POTTSBORO	TX		02/21/2025		1,816		(32)			(32)		1,784	1,784			
100230587	LA MESA	CA		08/29/2025		1,671		(35)			(35)		1,636	1,636			
100247726	CAMPBELL	CA		10/29/2025		1,125		(56)			(56)		1,069	1,069			
100248326	VIRGINIA BEACH	VA		10/29/2025		1,124		(55)			(55)		1,069	1,069			
100090418	WINSLOW	AZ		12/28/2022		494		(13)			(13)		481	481			
100216416	GLENCOE	CA		06/20/2025		557		(14)			(14)		543	543			
100152504	WAUKEE	IA		05/17/2024		572		2			2		574	574			
100277402	TRENTON	NJ		02/12/2026		494		(11)			(11)		483	483			
100137588	SAN ANTONIO	TX		12/08/2023		483		(3)			(3)		480	480			
100193613	RALEIGH	NC		02/10/2025		487		(23)			(23)		464	464			
100271829	SAN ANTONIO	TX		12/30/2025		516		(21)			(21)		495	495			
100203905	LOS ANGELES	CA		03/28/2025		423		(18)			(18)		405	405			
100283736	BOSTON	MA		03/13/2026		348		(11)			(11)		337	337			
100174606	FRESNO	TX		10/31/2024		202		(11)			(11)		191	191			
100272756	SCRANTON	PA		01/13/2026		835		(1)			(1)		834	834			
100238606	WOODSTOCK	GA		09/19/2025		989		(28)			(28)		961	961			
100271936	SAINT LOUIS	MO		01/06/2026		2,898		(94)			(94)		2,804	2,804			
100248698	VALLEY SPRINGS	CA		10/29/2025		1,142		(41)			(41)		1,101	1,101			
100214072	MIAMI	FL		05/30/2025		521		(24)			(24)		497	497			
100216430	FINKSBURG	MD		06/20/2025		559		(3)			(3)		556	556			
100200716	SPARTANBURG	SC		03/11/2025		590		(2)			(2)		588	588			
100210705	ATHENS	GA		05/15/2025		475		(20)			(20)		455	455			
100257614	WEBSTER	NY		11/26/2025		1,172		(54)			(54)		1,118	1,118			
100226790	HOUSTON	TX		07/30/2025		104,312		(2,133)			(2,133)		102,179	102,179			
100169211	TRENTON	NJ		09/27/2024		604		1			1		605	605			
100174183	MELBOURNE	FL		10/31/2024		477		(22)			(22)		455	455			
100129292	LOS ANGELES	CA		09/25/2023		12,559		302			302		12,861	12,861			
100212703	FORT PIERCE	FL		05/28/2025		515		(6)			(6)		509	509			
100215760	PRINCETON	TX		06/12/2025		545		(8)			(8)		537	537			
100137128	BALTIMORE	MD		11/28/2023		522		2			2		524	524			
100065856	MIAMI	FL		07/27/2021		1,492		(32)			(32)		1,460	1,460			
100210199	MESQUITE	TX		05/07/2025		481		(15)			(15)		466	466			
100205014	RENO	NV		04/10/2025		485		(19)			(19)		466	466			
100066533	INGLEWOOD	CA		08/02/2021		1,138		(10)			(10)		1,128	1,128			
100220805	HOT SPRINGS	AR		07/18/2025		753		(35)			(35)		718	718			
100168084	BIG BEAR CITY	CA		09/20/2024		564		(8)			(8)		556	556			
100201246	HAW RIVER	NC		03/12/2025		706		44			44		750	750			
100164023	ISSAQUAH	WA		08/21/2024		7,196		(50)			(50)		7,146	7,146			
100278301	WALNUT	CA		02/26/2026		409		(20)			(20)		389	389			
100208068	DECATUR	GA		04/29/2025		449		(19)			(19)		430	430			
100146695	YERINGTON	NV		03/20/2024		508		(31)			(31)		477	477			
100219180	RUNNING SPRINGS	CA		06/27/2025		536		(15)			(15)		521	521			
100261308	CHARLES TOWN	WV		12/08/2025		531		(18)			(18)		513	513			
100149589	WEST NEW YORK	NJ		04/26/2024		2,593		(50)			(50)		2,543	2,543			
100214831	ASHBURN	VA		06/11/2025		500		(23)			(23)		477	477			
100284817	ROSWELL	GA		03/27/2026		346		(13)			(13)		333	333			
100269344	CRETE	NE		12/30/2025		349		(7)			(7)		342	342			
100179889	TULARE	CA		11/25/2024		3,868		78			78		3,946	3,946			
100200187	ARLINGTON	TX		03/07/2025		494		(22)			(22)		472	472			

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100119472	OAKLAND	TN		07/31/2023		1,069		5			5		1,074	1,074			
100206745	HOBOKEN	NJ		04/23/2025		1,738		(25)			(25)		1,713	1,713			
100206851	TAYLORSVILLE	UT		04/24/2025		514		(26)			(26)		488	488			
100212505	PINOLE	CA		05/28/2025		581		(23)			(23)		558	558			
100239584	CHARLOTTE	NC		09/29/2025		1,024		(47)			(47)		977	977			
100235147	PHOENIX	AZ		08/28/2025		739		(26)			(26)		713	713			
100146841	VASSAR	MI		03/21/2024		582		(27)			(27)		555	555			
100284794	PLAINSBORO	NJ		03/27/2026		365		(9)			(9)		356	356			
100135836	VERO BEACH	FL		11/10/2023		837		(9)			(9)		828	828			
100207397	PALOS HILLS	IL		04/29/2025		484		(27)			(27)		457	457			
100205991	STOCKTON	CA		04/15/2025		318		(14)			(14)		304	304			
100165549	ROYSE CITY	TX		08/29/2024		819		(6)			(6)		813	813			
100219740	SLIDELL	LA		07/08/2025		508		(18)			(18)		490	490			
100199404	DALLAS	TX		03/05/2025		566		(7)			(7)		559	559			
100176573	CLARKSVILLE	TN		11/15/2024		745		(12)			(12)		733	733			
100215381	FOUNTAIN VALLEY	CA		06/12/2025		561		(2)			(2)		559	559			
100203154	MENA	AR		03/27/2025		445		(17)			(17)		428	428			
100219693	EDMOND	OK		07/07/2025		85,804		10			10		85,814	85,814			
100237684	SOUTHINGTON	CT		09/12/2025		986		(60)			(60)		926	926			
100133103	MANSFIELD	TX		11/29/2023		516		3			3		519	519			
100203082	FORT LAUDERDALE	FL		04/25/2025		533		(21)			(21)		512	512			
100244254	HENDERSON	NV		09/29/2025		1,056		(42)			(42)		1,014	1,014			
100245067	CENTERTON	AR		09/30/2025		1,940		(6)			(6)		1,934	1,934			
100209551	STATEN ISLAND	NY		05/02/2025		357		(15)			(15)		342	342			
100212991	SALINAS	CA		05/29/2025		611		(32)			(32)		579	579			
100147914	GLASTONBURY	CT		04/08/2024		568		(5)			(5)		563	563			
100249694	ELLENSBURG	WA		10/30/2025		1,297		(25)			(25)		1,272	1,272			
100258816	CORONA	CA		12/05/2025		1,259		(26)			(26)		1,233	1,233			
100138808	JOSHUA TREE	CA		12/21/2023		508		(14)			(14)		494	494			
100247967	GRANADA HILLS	CA		10/29/2025		1,086		(57)			(57)		1,029	1,029			
100243936	MONCKS CORNER	SC		09/29/2025		1,089		(60)			(60)		1,029	1,029			
100134819	COLLEGE STATION	TX		10/30/2023		3,983		(63)			(63)		3,920	3,920			
100181250	HOUSTON	TX		12/06/2024		562		16			16		578	578			
100115210	TAMPA	FL		07/17/2023		541		(10)			(10)		531	531			
100269769	NEW CANAAN	CT		12/30/2025		1,203		(44)			(44)		1,159	1,159			
100212122	BRADENTON	FL		05/22/2025		595		(7)			(7)		588	588			
100208969	NEW ORLEANS	LA		04/29/2025		516		8			8		524	524			
100057893	CHATTANOOGA	TN		06/30/2021		1,083		(40)			(40)		1,043	1,043			
100253139	CRAFTON	PA		10/30/2025		3,696		(183)			(183)		3,513	3,513			
100211422	MIAMI	FL		05/16/2025		529		(4)			(4)		525	525			
100210529	TEHACHAPI	CA		05/15/2025		537		(12)			(12)		525	525			
100101500	FAIRFAX	VA		04/26/2023		5,249		(79)			(79)		5,170	5,170			
100181200	BEL AIRE	KS		12/06/2024		593		12			12		605	605			
100178141	SHELTON	WA		11/19/2024		951		(49)			(49)		902	902			
100064246	TAMARAC	FL		07/01/2021		1,556		52			52		1,608	1,608			
100284739	WARSAW	IN		03/27/2026		321		(12)			(12)		309	309			
100139415	TRENTON	NJ		12/28/2023		459		(17)			(17)		442	442			
100081671	BIG BEAR LAKE	CA		03/21/2022		904		(29)			(29)		875	875			
100209590	FORT WORTH	TX		05/02/2025		553		(16)			(16)		537	537			
100210680	CHARLOTTE	NC		05/15/2025		551		(14)			(14)		537	537			
100204487	AUSTIN	TX		04/04/2025		511		(20)			(20)		491	491			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206795	DALTON	GA		04/23/2025		513		(22)			(22)		491	491			
100130033	EAGLE RIVER	AK		09/27/2023		553		(13)			(13)		540	540			
100194526	FORT PIERCE	FL		02/14/2025		521		(21)			(21)		500	500			
100194528	FORT PIERCE	FL		02/14/2025		521		(21)			(21)		500	500			
100265502	SANTA CLARITA	CA		12/19/2025		905		(14)			(14)		891	891			
100143698	MANCHESTER	CT		02/22/2024		161		(8)			(8)		153	153			
100120848	NEW HAVEN	IN		08/25/2023		481		(20)			(20)		461	461			
100237411	ATASCADERO	CA		09/12/2025		954		(50)			(50)		904	904			
100243822	BOCA RATON	FL		09/29/2025		1,128		(52)			(52)		1,076	1,076			
100115110	GERMANTOWN	MD		07/14/2023		763		2			2		765	765			
100116741	FAIRLESS HILLS	PA		07/20/2023		3,985		694			694		4,679	4,679			
100188787	SAN ANTONIO	TX		01/09/2025		692		36			36		728	728			
100102561	SAINT CLOUD	FL		06/07/2023		1,460		(38)			(38)		1,422	1,422			
100269895	TEMECULA	CA		12/30/2025		1,312		(16)			(16)		1,296	1,296			
100152558	COLUMBUS	NC		05/17/2024		575		1			1		576	576			
100210606	GASTONIA	NC		05/15/2025		501		(21)			(21)		480	480			
100207196	PORT CHARLOTTE	FL		04/28/2025		552		(3)			(3)		549	549			
100204675	NEWPORT BEACH	CA		04/04/2025		522		(19)			(19)		503	503			
100207273	HOUSTON	TX		04/28/2025		513		(10)			(10)		503	503			
100197506	SHREVEPORT	LA		02/26/2025		445		(14)			(14)		431	431			
100230015	YUCCA VALLEY	CA		08/22/2025		277		(12)			(12)		265	265			
100257232	HAMBURG	NJ		11/26/2025		630		(20)			(20)		610	610			
100164666	SARATOGA SPRINGS	UT		08/23/2024		332		(6)			(6)		326	326			
100138309	GREAT CACAPON	WV		12/18/2023		530		(5)			(5)		525	525			
100065648	NORTH RICHLAND HILLS	TX		07/28/2021		1,028		(36)			(36)		992	992			
100193519	PALMETTO	FL		02/10/2025		524		(5)			(5)		519	519			
100272103	WILLIAMSBURG	VA		01/08/2026		2,000		(68)			(68)		1,932	1,932			
100074669	BURLINGTON	NJ		12/01/2021		1,582		(27)			(27)		1,555	1,555			
100119431	CHARLOTTESVILLE	VA		07/31/2023		70		41	43		(2)		68	68			
100283487	MYRTLE BEACH	SC		03/11/2026		501		(20)			(20)		481	481			
100209822	GORDONSVILLE	VA		05/05/2025		505		(22)			(22)		483	483			
100201527	HOUSTON	TX		03/13/2025		502		(19)			(19)		483	483			
100201584	HOUSTON	TX		03/13/2025		502		(19)			(19)		483	483			
100209470	BEACHWOOD	OH		05/01/2025		801		(27)			(27)		774	774			
100207150	SAN ANTONIO	TX		04/28/2025		443		(21)			(21)		422	422			
100129511	DESTIN	FL		09/29/2023		2,455		56			56		2,511	2,511			
100246761	CUMMING	GA		10/15/2025		16,705		(597)			(597)		16,108	16,108			
100244144	ST. AUGUSTINE	FL		09/29/2025		1,187		(45)			(45)		1,142	1,142			
100194063	MORENO VALLEY	CA		03/20/2025		535		(8)			(8)		527	527			
100185199	BALTIMORE	MD		01/24/2025		475		(22)			(22)		453	453			
100205758	DURHAM	NC		04/14/2025		44,160		(699)			(699)		43,461	43,461			
100245945	EL PASO	TX		11/06/2025		493		(17)			(17)		476	476			
100214710	FREDERICKSBURG	VA		06/11/2025		508		(20)			(20)		488	488			
100068366	NAMPA	ID		08/25/2021		1,160		(28)			(28)		1,132	1,132			
100115604	CRESTLINE	CA		07/19/2023		512		(7)			(7)		505	505			
100243819	CARSON	CA		09/29/2025		6,467		(296)			(296)		6,171	6,171			
100152575	KATY	TX		05/17/2024		600		11			11		611	611			
100249420	TRACY	CA		10/30/2025		960		(44)			(44)		916	916			
100249737	GOLETA	CA		10/30/2025		1,218		(60)			(60)		1,158	1,158			
100276645	BASYE	VA		01/29/2026		744		(38)			(38)		706	706			
100152322	SPRING	TX		05/17/2024		669		45			45		714	714			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197520	SWEDESBORO	NJ		02/26/2025		721		(18)			(18)		703	703			
100206800	MOUNTAIN VIEW	HI		04/23/2025		558		(18)			(18)		540	540			
100103089	DETROIT	MI		04/21/2023		461		(17)			(17)		444	444			
100185259	FARMINGTON HILLS	MI		01/24/2025		484		(21)			(21)		463	463			
100087395	MAYWOOD	IL		10/25/2022		1,982		283			283		2,265	2,265			
100189958	JACKSONVILLE	AR		01/21/2025		442		(8)			(8)		434	434			
100153219	RICHARDSON	TX		05/30/2024		519		(1)			(1)		518	518			
100161472	TOMBALL	TX		07/30/2024		576		(12)			(12)		564	564			
100138857	HOLIDAY	FL		12/21/2023		552		(12)			(12)		540	540			
100235647	CLEWISTON	FL		08/29/2025		17,701		(579)			(579)		17,122	17,122			
100143368	PIKESVILLE	MD		02/16/2024		516		(13)			(13)		503	503			
100231056	SAN DIEGO	CA		08/29/2025		434		(21)			(21)		413	413			
100204486	GENEVA	NY		04/04/2025		510		(27)			(27)		483	483			
100163089	AZTEC	NM		08/13/2024		520		(21)			(21)		499	499			
100119686	HAMILTON TOWNSHIP	NJ		08/08/2023		559		(12)			(12)		547	547			
100117018	MIAMI	FL		07/20/2023		753		130			130		883	883			
100083283	SAN MIGUEL DE ALLENDE GUANAJUA	MEX		05/12/2022		1,027							1,027	1,027			
100136280	GILBERT	AZ		11/20/2023		353		4			4		357	357			
100152293	OKLAHOMA CITY	OK		05/17/2024		669		40			40		709	709			
100101670	LINCOLN	NE		04/26/2023		627		(10)			(10)		617	617			
100239519	ALTON	NH		09/29/2025		1,254		(26)			(26)		1,228	1,228			
100185902	KENOSHA	WI		12/26/2024		500		(14)			(14)		486	486			
100079079	BURNSVILLE	NC		02/24/2022		1,084		(27)			(27)		1,057	1,057			
100181253	PALMDALE	CA		12/06/2024		478		(22)			(22)		456	456			
100238211	NEW HAVEN	CT		09/18/2025		485		(14)			(14)		471	471			
100144124	LEXINGTON	KY		03/07/2024		562							562	562			
100067445	WILMINGTON	NC		09/23/2021		1,204		(18)			(18)		1,186	1,186			
100161302	NEW HAVEN	CT		07/25/2024		611		(6)			(6)		605	605			
100257014	SPRINGFIELD	MO		11/26/2025		342		(16)			(16)		326	326			
100243292	CHANDLER	AZ		09/26/2025		498		(21)			(21)		477	477			
100159859	MIAMI GARDENS	FL		08/16/2024		533		(14)			(14)		519	519			
100153241	CONROE	TX		05/30/2024		3,196		75			75		3,271	3,271			
100220000	BRISTOL	PA		07/30/2025		477		(22)			(22)		455	455			
100118155	ORLANDO	FL		07/20/2023		431		(21)			(21)		410	410			
100247274	RICHFIELD	MN		10/23/2025		494		(12)			(12)		482	482			
100174907	DELANO	CA		10/31/2024		726		(38)			(38)		688	688			
100071592	CHARLOTTE	NC		10/14/2021		1,157		(26)			(26)		1,131	1,131			
100119804	LOCUST GROVE	GA		08/08/2023		555		(16)			(16)		539	539			
100227266	BENTONVILLE	AR		07/31/2025		49,504		(924)			(924)		48,580	48,580			
100144002	MIDDLE RIVER	MD		02/29/2024		320		(19)			(19)		301	301			
100068408	REXBURG	ID		08/25/2021		1,079		(35)			(35)		1,044	1,044			
100115107	ROYSE CITY	TX		07/14/2023		564		(8)			(8)		556	556			
100234885	PHILADELPHIA	PA		08/28/2025		1,369		(38)			(38)		1,331	1,331			
100136944	COLLINSVILLE	OK		11/28/2023		533		(2)			(2)		531	531			
100208587	BAKERSFIELD	CA		04/29/2025		372		(17)			(17)		355	355			
100206964	ATLANTA	GA		04/25/2025		617		(28)			(28)		589	589			
100132546	LAKE CITY	FL		11/03/2023		507		5			5		512	512			
100117034	VISALIA	CA		07/20/2023		641		65			65		706	706			
100071705	ATHENS	GA		10/14/2021		1,212		(26)			(26)		1,186	1,186			
100274046	ATLANTA	GA		01/26/2026		516		(22)			(22)		494	494			
100234922	LUBBOCK	TX		08/28/2025		1,118		(8)			(8)		1,110	1,110			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198898	NEW BRAUNFELS	TX		02/28/2025		633		(15)			(15)		618	618			
100261361	OMAHA	NE		12/08/2025		2,179		(9)			(9)		2,170	2,170			
100143268	DENTON	TX		02/16/2024		542		(1)			(1)		541	541			
100188925	SHAFTER	CA		01/09/2025		528		(7)			(7)		521	521			
100200212	FOREST HILL	MD		03/07/2025		535		(14)			(14)		521	521			
100164107	GWYNN OAK	MD		08/21/2024		870		(30)			(30)		840	840			
100178325	CHICAGO	IL		11/19/2024		686		(32)			(32)		654	654			
100109868	NEWTON	NJ		06/22/2023		497		(14)			(14)		483	483			
100100658	MARTINEZ	CA		04/28/2023		854		41			41		895	895			
100197108	SOUTH ORANGE	NJ		02/25/2025		1,201		(2)			(2)		1,199	1,199			
100160040	BROKEN ARROW	OK		07/17/2024		529		(16)			(16)		513	513			
100067439	ASHEVILLE	NC		09/23/2021		1,892		(35)			(35)		1,857	1,857			
100169516	SACRAMENTO	CA		09/30/2024		13,765		(321)			(321)		13,444	13,444			
100246742	THOMASVILLE	NC		10/15/2025		337		(14)			(14)		323	323			
100230508	BURLINGAME	CA		08/29/2025		1,156		(24)			(24)		1,132	1,132			
100247933	ENGLEWOOD	NJ		10/29/2025		1,244		(13)			(13)		1,231	1,231			
100284950	LAS CRUCES	NM		03/27/2026		674		(71)			(71)		603	603			
100065043	LAKEWOOD	NJ		07/14/2021		1,168		(34)			(34)		1,134	1,134			
100176711	WOODBURY	MN		11/15/2024		200,853		(3,069)			(3,069)		197,784	197,784			
100204587	OKLAHOMA CITY	OK		04/04/2025		666		29			29		695	695			
100185161	DOWLING	MI		12/20/2024		695		(26)			(26)		669	669			
100090154	RIVERDALE	MD		01/13/2023		1,073		(65)			(65)		1,008	1,008			
100169145	SAN ANTONIO	TX		09/27/2024		583		(15)			(15)		568	568			
100194380	BULLHEAD CITY	AZ		02/14/2025		468		(18)			(18)		450	450			
100068137	FAYETTEVILLE	NC		08/25/2021		1,194		(34)			(34)		1,160	1,160			
100236087	LITHONIA	GA		09/05/2025		519		(9)			(9)		510	510			
100143395	ATLANTA	GA		02/16/2024		592		(17)			(17)		575	575			
100149087	WILLIS	TX		04/19/2024		503		(21)			(21)		482	482			
100228363	BUCKEYE	AZ		08/11/2025		1,440		(33)			(33)		1,407	1,407			
100215406	SAN ANTONIO	TX		06/12/2025		1,055		10			10		1,065	1,065			
100064184	BETHLEHEM	PA		07/01/2021		1,215		29			29		1,244	1,244			
100175721	EAST HARTFORD	CT		11/12/2024		502		(21)			(21)		481	481			
100150857	SPRING	TX		05/08/2024		421		6			6		427	427			
100158669	SAN ANTONIO	TX		07/10/2024		648		19			19		667	667			
100171265	WILMINGTON	DE		10/16/2024		461		(28)			(28)		433	433			
100110645	AVONDALE	PA		06/30/2023		2,785		(19)			(19)		2,766	2,766			
100173854	WINTERVILLE	NC		10/31/2024		604		(28)			(28)		576	576			
100246855	LOS ANGELES	CA		10/17/2025		566		(19)			(19)		547	547			
100245087	TUCSON	AZ		10/03/2025		5,232		(137)			(137)		5,095	5,095			
100229436	LAKE STEVENS	WA		08/15/2025		673		(28)			(28)		645	645			
100205140	SANTA CLARITA	CA		05/01/2025		739		(21)			(21)		718	718			
100150850	SPRING	TX		05/08/2024		592		1			1		593	593			
100193400	VISTA	CA		02/10/2025		1,849		(13)			(13)		1,836	1,836			
100265007	GREENACRES	FL		12/17/2025		668		(30)			(30)		638	638			
100062722	MANASSAS	VA		07/01/2021		2,272		(39)			(39)		2,233	2,233			
100177168	HUMBLE	TX		01/16/2025		436		(20)			(20)		416	416			
100087479	CROSBY	TX		10/25/2022		1,558		135			135		1,693	1,693			
100164797	SAN ANTONIO	TX		08/26/2024		1,002		27			27		1,029	1,029			
100181485	EL CENTRO	CA		01/09/2025		540		(16)			(16)		524	524			
100228764	MIAMI	FL		08/12/2025		490		(13)			(13)		477	477			
100193467	YUMA	AZ		02/10/2025		475		(1)			(1)		474	474			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081504	DEERFIELD BCH	FL		03/18/2022		1,210		73			73		1,283	1,283			
100061013	MIDLAND	TX		06/01/2021		836		3			3		839	839			
100194314	RUSKIN	FL		02/14/2025		485		(17)			(17)		468	468			
100237143	MIAMI	FL		09/12/2025		807		(9)			(9)		798	798			
100076288	ALPHARETTA	GA		01/07/2022		1,191		(26)			(26)		1,165	1,165			
100154557	CALEXICO	CA		06/14/2024		408		(24)			(24)		384	384			
100173041	SILETZ	OR		10/25/2024		316		(22)			(22)		294	294			
100087307	RIVER GROVE	IL		10/25/2022		798		41			41		839	839			
100172761	ORANGE	MA		12/06/2024		414		(18)			(18)		396	396			
100261304	MEMPHIS	TN		12/08/2025		620		7			7		627	627			
100214226	MOSES LAKE	WA		05/30/2025		743		(26)			(26)		717	717			
100206006	LITTLE RIVER	SC		04/15/2025		1,172		(22)			(22)		1,150	1,150			
100246497	BIRMINGHAM	AL		10/10/2025		18,089		(469)			(469)		17,620	17,620			
100178309	BAKERSFIELD	CA		11/19/2024		526		(22)			(22)		504	504			
100192601	MARIETTA	GA		02/10/2025		534		4			4		538	538			
100152290	MUSTANG	OK		05/17/2024		671		37			37		708	708			
100065310	MARICOPA	AZ		07/28/2021		1,122		(30)			(30)		1,092	1,092			
100219694	CLOVIS	CA		07/07/2025		614		9			9		623	623			
100261563	PORTER	TX		12/12/2025		429		(20)			(20)		409	409			
100218547	OCEAN CITY	MD		06/27/2025		1,842		(38)			(38)		1,804	1,804			
100119738	CHICAGO	IL		08/08/2023		558		(16)			(16)		542	542			
100167909	ASHLAND	NH		09/20/2024		497		(43)			(43)		454	454			
100267314	PENSACOLA	FL		12/24/2025		589		(28)			(28)		561	561			
100168292	DALTON	GA		09/20/2024		544		(19)			(19)		525	525			
100137850	HAMPTON	VA		12/08/2023		3,205		(56)			(56)		3,149	3,149			
100213036	ALPHARETTA	GA		05/29/2025		815		(44)			(44)		771	771			
100190993	RICHMOND	TX		01/28/2025		592		(7)			(7)		585	585			
100163014	ELK GROVE VILLAGE	IL		08/13/2024		3,826		(107)			(107)		3,719	3,719			
100193470	TUCSON	AZ		02/10/2025		542		4			4		546	546			
100172885	CLEVELAND	OH		10/25/2024		507		(23)			(23)		484	484			
100068358	ENGLEWOOD	FL		08/25/2021		1,180		(32)			(32)		1,148	1,148			
100016557	TACOMA	WA		04/10/2018		1,579		39			39		1,618	1,618			
100164634	LONGS	SC		08/21/2024		607		(3)			(3)		604	604			
100208961	FAWNSKIN	CA		04/29/2025		1,602		(75)			(75)		1,527	1,527			
100144039	PILOT POINT	TX		03/07/2024		613		1			1		614	614			
100185610	ROCHESTER	NH		12/20/2024		349		(6)			(6)		343	343			
100249736	BOLINGBROOK	IL		10/30/2025		813		(49)			(49)		764	764			
100218942	KANSAS CITY	MO		06/27/2025		480		(12)			(12)		468	468			
100245784	MCMINNVILLE	OR		10/29/2025		1,944		(92)			(92)		1,852	1,852			
100257566	FULLERTON	CA		11/26/2025		406		(27)			(27)		379	379			
100152742	ZEBULON	NC		05/22/2024		401		(15)			(15)		386	386			
100152865	WINDSOR MILL	MD		05/22/2024		398		(12)			(12)		386	386			
100254579	STAMFORD	CT		11/07/2025		2,050		(34)			(34)		2,016	2,016			
100193577	KISSIMMEE	FL		02/10/2025		564		(5)			(5)		559	559			
100138755	WEST HARTFORD	CT		12/21/2023		318		(6)			(6)		312	312			
100143946	COLTON	CA		02/29/2024		493		(15)			(15)		478	478			
100172242	VILLA RICA	GA		10/21/2024		695		(8)			(8)		687	687			
100139424	SOUTHAVEN	MS		12/28/2023		469		(3)			(3)		466	466			
100218938	CENTERTON	AR		06/27/2025		500		(9)			(9)		491	491			
100268804	CHATTANOOGA	TN		12/29/2025		841		7			7		848	848			
100148981	WHITE	GA		04/17/2024		381		(16)			(16)		365	365			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171943	WISCONSIN RAPIDS	WI		10/17/2024		603		(13)			(13)		590	590			
100230530	PEYTON	CO		08/29/2025		3,102		(65)			(65)		3,037	3,037			
100245319	BASTROP	TX		10/06/2025		559		(21)			(21)		538	538			
100192301	HAYDEN	ID		01/31/2025		555		(18)			(18)		537	537			
100204440	SUITLAND	MD		04/03/2025		532		(6)			(6)		526	526			
100181548	SPRING BROOK TOWNSHIP	PA		12/09/2024		489		(23)			(23)		466	466			
100185617	TAMPA	FL		12/20/2024		582		(7)			(7)		575	575			
100186640	FRESNO	CA		12/30/2024		578		(3)			(3)		575	575			
100180140	SUMMERVILLE	SC		11/25/2024		733		(11)			(11)		722	722			
100174247	READING	PA		10/31/2024		37,852		(738)			(738)		37,114	37,114			
100237998	WEST VALLEY CITY	UT		10/10/2025		2,047		(78)			(78)		1,969	1,969			
100070927	FEASTERVILLE TREVOSE	PA		10/01/2021		1,492		(17)			(17)		1,475	1,475			
100115080	ARLINGTON	TX		07/14/2023		968		(10)			(10)		958	958			
100222414	APPLING	GA		07/30/2025		1,196		(47)			(47)		1,149	1,149			
100180574	NEW BRAUNFELS	TX		11/26/2024		468		(10)			(10)		458	458			
100155981	REDDING	CA		06/18/2024		432		(27)			(27)		405	405			
100155982	REDDING	CA		06/18/2024		432		(27)			(27)		405	405			
100162577	YOUNGSVILLE	LA		08/12/2024		580		9			9		589	589			
100202542	DORAVILLE	GA		03/21/2025		2,380		(62)			(62)		2,318	2,318			
100167853	LAREDO	TX		09/20/2024		531		3			3		534	534			
100128036	ZEBULON	NC		09/08/2023		651		25			25		676	676			
100246019	STATHAM	GA		10/07/2025		1,009		(5)			(5)		1,004	1,004			
100237080	LYNCHBURG	VA		09/12/2025		1,837		(48)			(48)		1,789	1,789			
100168151	ROME	GA		09/20/2024		567		(5)			(5)		562	562			
100100891	LINDEN	VA		04/28/2023		2,200		37			37		2,237	2,237			
100212625	SPRINGFIELD	MO		05/29/2025		498		(4)			(4)		494	494			
100228085	CLEARWATER	FL		08/07/2025		931		(28)			(28)		903	903			
100222083	HAMILTON	VA		07/30/2025		1,193		(25)			(25)		1,168	1,168			
100165524	JACKSONVILLE	FL		08/29/2024		522		(8)			(8)		514	514			
100141415	LYMAN	SC		01/30/2024		519		(4)			(4)		515	515			
100171761	TINTON FALLS	NJ		10/17/2024		516		(18)			(18)		498	498			
100176918	PLANO	TX		11/15/2024		521		(23)			(23)		498	498			
100157450	FT MYERS	FL		02/20/2025		463		(31)			(31)		432	432			
100219360	COLUMBUS	OH		06/30/2025		510		(19)			(19)		491	491			
100244052	FREMONT	CA		09/29/2025		1,924		(136)	4		(140)		1,784	1,784			
100173864	MARIETTA	GA		10/31/2024		557		(26)			(26)		531	531			
100081517	FREDERICKSBURG	VA		03/18/2022		922		33			33		955	955			
100181626	ORLANDO	FL		12/11/2024		569		(2)			(2)		567	567			
100168777	PEARLAND	TX		09/26/2024		479							479	479			
100172865	BAKERSFIELD	CA		10/25/2024		565							565	565			
100212207	MCKINNEY	TX		05/22/2025		489		(18)			(18)		471	471			
100136953	SINKING SPRING	PA		11/28/2023		544		(2)			(2)		542	542			
100128811	HALTOM CITY	TX		09/21/2023		506		(22)			(22)		484	484			
100102607	FAIRBURN	GA		06/22/2023		649		4			4		653	653			
100185017	WASHINGTON TOWNSHIP	NJ		12/19/2024		371		(12)			(12)		359	359			
100229225	CRANBERTON	NC		08/13/2025		479		(16)			(16)		463	463			
100209968	FOGELSVILLE	PA		06/11/2025		1,600		(50)			(50)		1,550	1,550			
100228641	LEBANON	TN		08/11/2025		621		26			26		647	647			
100140589	HENDERSON	NV		01/19/2024		580		(17)			(17)		563	563			
100128025	LEMOORE	CA		09/08/2023		620		19			19		639	639			
100067661	MENIFEE	CA		09/23/2021		1,574		(52)			(52)		1,522	1,522			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062353	ROSELLE	NJ		07/01/2021		1,312		19			19		1,331	1,331			
100152481	BOCA RATON	FL		05/16/2024		41,795		(1,750)			(1,750)		40,045	40,045			
100163145	PIEDMONT	SC		08/13/2024		833		(27)			(27)		806	806			
100168358	FOREST PARK	GA		09/25/2024		497		(7)			(7)		490	490			
100163947	NORTH OGDEN	UT		10/04/2024		519		(29)			(29)		490	490			
100186937	NORCROSS	GA		01/07/2025		1,163		(48)			(48)		1,115	1,115			
100078937	OMAHA	NE		02/24/2022		1,094		(9)			(9)		1,085	1,085			
100116140	ORLANDO	FL		07/20/2023		884		36			36		920	920			
100210547	FORT WORTH	TX		05/15/2025		495		(21)			(21)		474	474			
100248936	CEDAR CITY	UT		10/29/2025		573		(14)			(14)		559	559			
100208504	STUART	FL		04/29/2025		842		(37)			(37)		805	805			
100180594	HOUSTON	TX		11/26/2024		607		(4)			(4)		603	603			
100156871	COLUMBUS	OH		06/27/2024		462		(11)			(11)		451	451			
100176625	MIDVALE	UT		11/15/2024		544		(22)			(22)		522	522			
100201614	PALM BAY	FL		03/13/2025		232		6			6		238	238			
100064136	CRANBERRY TOWNSHIP	PA		07/01/2021		1,472		53			53		1,525	1,525			
100237610	GILBERT	AZ		09/12/2025		1,545		(50)			(50)		1,495	1,495			
100151817	PASADENA	TX		05/10/2024		453		(18)			(18)		435	435			
100212362	MANVEL	TX		05/28/2025		1,660		(20)			(20)		1,640	1,640			
100172961	PALM BAY	FL		10/25/2024		577		(22)			(22)		555	555			
100173513	PINE BUSH	NY		10/29/2024		82,107		(4,184)			(4,184)		77,923	77,923			
100172904	SAHUARITA	AZ		10/25/2024		583		(27)			(27)		556	556			
100165895	PEARBLOSSOM	CA		08/30/2024		514		(13)			(13)		501	501			
100163245	FAIRFIELD	CA		08/13/2024		526		(25)			(25)		501	501			
100141275	SPRINGFIELD	VA		01/30/2024		378		(13)			(13)		365	365			
100062724	LUTHERVILLE TIMONIUM	MD		07/01/2021		1,719		(15)			(15)		1,704	1,704			
100154899	WESLEY CHAPEL	FL		07/19/2024		587		(5)			(5)		582	582			
100204539	DES PLAINES	IL		04/04/2025		809		(18)			(18)		791	791			
100157183	MILILANI	HI		02/20/2025		641		(22)			(22)		619	619			
100204581	BALTIMORE	MD		04/04/2025		1,458		(37)			(37)		1,421	1,421			
100201538	GREENSBORO	NC		03/13/2025		546		(5)			(5)		541	541			
100102771	SPICEWOOD	TX		06/22/2023		598		(32)			(32)		566	566			
100172143	RIVERSIDE	CA		10/17/2024		582		(14)			(14)		568	568			
100186666	TRAVELERS REST	SC		12/30/2024		540		(5)			(5)		535	535			
100143680	COLUMBUS	OH		02/22/2024		394		(41)			(41)		353	353			
100141895	UPPER DARBY	PA		03/27/2024		620		(17)			(17)		603	603			
100199030	ANCHORAGE	AK		02/28/2025		760							760	760			
100103709	BOWIE	MD		05/08/2023		690		(30)			(30)		660	660			
100171327	NASHVILLE	TN		10/16/2024		416		(15)			(15)		401	401			
100065535	HENRICO	VA		07/28/2021		1,175		(35)			(35)		1,140	1,140			
100254596	ROYSE CITY	TX		11/10/2025		539		(4)			(4)		535	535			
100204600	FOX LAKE	IL		04/04/2025		497		(19)			(19)		478	478			
100066532	SOUTH AMBOY	NJ		08/02/2021		1,222		(1)			(1)		1,221	1,221			
100195671	RIVERSIDE	CA		02/24/2025		534		(10)			(10)		524	524			
100153942	MOSES LAKE	WA		06/05/2024		650		(16)			(16)		634	634			
100238655	SAINT PAUL	MN		09/19/2025		526		(6)			(6)		520	520			
100200099	ACCIDENT	MD		03/06/2025		594		(13)			(13)		581	581			
100138816	DECATUR	TX		12/21/2023		498		(14)			(14)		484	484			
100195382	LELAND	NC		02/24/2025		4,973		(179)			(179)		4,794	4,794			
100182085	LITTLE RIVER	SC		12/12/2024		634		12			12		646	646			
100180342	CHATTANOOGA	TN		11/25/2024		603		(3)			(3)		600	600			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060263	GLENSIDE	PA		06/25/2021		1,189		(33)			(33)		1,156	1,156			
100164220	BROCKTON	MA		08/21/2024		897		(42)			(42)		855	855			
100167782	GUERNEVILLE	CA		09/19/2024		504							504	504			
100101131	SAINT CHARLES	MO		04/28/2023		772		11			11		783	783			
100212963	SOUTH AMHERST	OH		05/29/2025		1,084		(45)			(45)		1,039	1,039			
100165657	DANBURY	CT		10/04/2024		581		(22)			(22)		559	559			
100120718	SAN ANTONIO	TX		08/25/2023		587		(4)			(4)		583	583			
100168313	EAGLES MERE	PA		09/20/2024		6,324		208			208		6,532	6,532			
100192340	PORT SAINT LUCIE	FL		02/05/2025		939		(20)			(20)		919	919			
100283974	MECHANICSBURG	PA		03/23/2026		487		(23)			(23)		464	464			
100134261	PENNSAUKEN	NJ		10/27/2023		446		5			5		451	451			
100139632	LAREDO	TX		12/28/2023		632		(14)			(14)		618	618			
100148873	DURHAM	NC		04/17/2024		7,221		496			496		7,717	7,717			
100129315	CENTRALIA	WA		09/25/2023		1,235		3			3		1,238	1,238			
100100197	ATLANTA	GA		03/17/2023		544		(10)			(10)		534	534			
100164192	LANCASTER	CA		08/21/2024		367		(10)			(10)		357	357			
100204063	JIM THORPE	PA		03/28/2025		310		(12)			(12)		298	298			
100238072	WEST PALM BEACH	FL		10/03/2025		577		(18)			(18)		559	559			
100180671	CITRUS SPRINGS	FL		11/26/2024		710		(23)			(23)		687	687			
100061244	NEW ORLEANS	LA		06/01/2021		1,487		6			6		1,493	1,493			
100169588	ARBOR VITAE	WI		09/30/2024		561		(8)			(8)		553	553			
100163337	HERMITAGE	TN		08/13/2024		607		(13)			(13)		594	594			
100160486	LOS ANGELES	CA		07/19/2024		538		(22)			(22)		516	516			
100182173	BALTIMORE	MD		12/12/2024		573		18			18		591	591			
100175506	ATLANTA	GA		12/23/2024		465		(22)			(22)		443	443			
100144605	INDIAN TRAIL	NC		03/13/2024		671		(6)			(6)		665	665			
100063759	WESLEY CHAPEL	FL		07/01/2021		1,298		(4)			(4)		1,294	1,294			
100161362	NASHVILLE	TN		07/25/2024		515		(19)			(19)		496	496			
100206019	HOUSTON	TX		04/15/2025		497		(17)			(17)		480	480			
100174860	TOBYHANNA	PA		10/31/2024		440		(19)			(19)		421	421			
100184408	AUSTELL	GA		12/17/2024		965		(8)			(8)		957	957			
100212139	PLYMOUTH MEETING	PA		05/22/2025		380							380	380			
100018152	BRISTOL	CT		06/08/2018		1,053		3			3		1,056	1,056			
100181918	LAKELAND	FL		12/12/2024		1,903		34			34		1,937	1,937			
100149343	CLAREMORE	OK		04/24/2024		725		49			49		774	774			
100109223	HOUSTON	TX		07/21/2023		131		(10)			(10)		121	121			
100156143	GALVESTON	TX		07/25/2024		567		(1)			(1)		566	566			
100037852	TUCSON	AZ		09/16/2019		1,144		(31)			(31)		1,113	1,113			
100201118	AURORA	IL		03/12/2025		664		(7)			(7)		657	657			
100195441	ANGIER	NC		02/24/2025		692		56			56		748	748			
100143911	BAKERSFIELD	CA		03/06/2024		419		(25)			(25)		394	394			
100188774	SMITHFIELD	NC		01/09/2025		702		50			50		752	752			
100210021	NORTHRIDGE	CA		05/07/2025		1,028		(38)			(38)		990	990			
100091292	NORTH LAS VEGAS	NV		01/31/2023		503		(23)			(23)		480	480			
100131684	CLARKSVILLE	TN		10/06/2023		768		33			33		801	801			
100159965	MIAMI	FL		08/16/2024		523		(15)			(15)		508	508			
100283861	WAYCROSS	GA		03/16/2026		351		(17)			(17)		334	334			
100277389	WENTZVILLE	MO		02/12/2026		535		(20)			(20)		515	515			
100083734	PUERTO VALLARTA	MEX		06/28/2022		1,008							1,008	1,008			
100101600	COLUMBIA	SC		04/26/2023		567		(6)			(6)		561	561			
100169547	LOMPOC	CA		09/30/2024		569		(7)			(7)		562	562			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081055	AUSTIN	TX		03/18/2022		1,177		31			31		1,208	1,208			
100115049	WENTZVILLE	MO		07/14/2023		593		(2)			(2)		591	591			
100189814	LITTLE ELM	TX		01/21/2025		23,725		(184)			(184)		23,541	23,541			
100139313	PEMBERTON	NJ		12/28/2023		420		(10)			(10)		410	410			
100140750	SAINT PETERSBURG	FL		01/22/2024		429		(18)			(18)		411	411			
100211658	MOORE	SC		05/19/2025		1,001		(16)			(16)		985	985			
100189529	NILES	OH		01/15/2025		305		(11)			(11)		294	294			
100140591	MESA	AZ		01/19/2024		433		(6)			(6)		427	427			
100199974	MESQUITE	NV		03/06/2025		637		(1)			(1)		636	636			
100150926	MONCKS CORNER	SC		05/08/2024		1,024		(18)			(18)		1,006	1,006			
100189827	PUNTA GORDA	FL		01/21/2025		647		29			29		676	676			
100147387	DALLAS	TX		05/08/2024		496		3			3		499	499			
100152740	HEMET	CA		05/22/2024		522		(23)			(23)		499	499			
100079577	CLINTON	MD		04/25/2022		6,948		377			377		7,325	7,325			
100067155	GALT	CA		08/02/2021		3,100		46			46		3,146	3,146			
100066511	SUMMERVILLE	SC		08/02/2021		835		(1)			(1)		834	834			
100149730	SWAN LAKE	NY		04/26/2024		327		(7)			(7)		320	320			
100138435	STRATFORD	NJ		12/18/2023		426		(22)			(22)		404	404			
100215314	NAPLES	FL		06/12/2025		25,959		(812)			(812)		25,147	25,147			
100081106	RICHMOND	TX		03/18/2022		1,197		57			57		1,254	1,254			
100164070	CONYERS	GA		08/21/2024		498		(29)			(29)		469	469			
100216322	LEESBURG	FL		06/20/2025		1,903		(48)			(48)		1,855	1,855			
100169141	BULLHEAD CITY	AZ		09/27/2024		1,938		(48)			(48)		1,890	1,890			
100128399	BALTIMORE	MD		09/15/2023		467		(4)			(4)		463	463			
100273250	RICHMOND	TX		01/16/2026		543		(9)			(9)		534	534			
100087258	UNION CITY	NJ		10/25/2022		542		58			58		600	600			
100141318	CLARKSVILLE	TN		01/30/2024		443		(23)			(23)		420	420			
100154329	AUBURNDALE	FL		06/07/2024		485		(3)			(3)		482	482			
100246394	IONIA	NY		10/10/2025		819		(27)			(27)		792	792			
100211005	LEAWOOD	KS		05/15/2025		1,090		(56)			(56)		1,034	1,034			
100247649	HUMBLE	TX		10/29/2025		322		(17)			(17)		305	305			
100136359	ODESSA	FL		11/20/2023		1,299		28			28		1,327	1,327			
100169762	CLEARLAKE	CA		09/30/2024		1,370		(6)			(6)		1,364	1,364			
100191575	RIGBY	ID		01/31/2025		450		(11)			(11)		439	439			
100175611	PHOENIX	AZ		11/12/2024		636		14			14		650	650			
100140607	FALLING WATERS	WV		01/19/2024		1,285		(10)			(10)		1,275	1,275			
100178334	FRUITLAND PARK	FL		11/19/2024		387		5			5		392	392			
100148181	OVERLAND PARK	KS		04/12/2024		611		(5)			(5)		606	606			
100221427	GONZALES	LA		07/22/2025		777		(17)			(17)		760	760			
100146366	AUSTIN	TX		03/19/2024		428		(15)			(15)		413	413			
100081075	CORONA	CA		03/18/2022		2,994		94			94		3,088	3,088			
100210003	MCKINNEY	TX		05/07/2025		1,044		5			5		1,049	1,049			
100273661	LEESBURG	VA		01/23/2026		7,116		(292)			(292)		6,824	6,824			
100213753	OCALA	FL		05/29/2025		483		(14)			(14)		469	469			
100081438	ZEBULON	NC		03/18/2022		1,115		34			34		1,149	1,149			
100276952	GREEN VALLEY	AZ		01/30/2026		388		(9)			(9)		379	379			
100163081	ARLINGTON	TX		08/13/2024		562		(20)			(20)		542	542			
100193077	SAINT AUGUSTINE	FL		02/10/2025		662		45			45		707	707			
100257655	HENDERSON	NV		11/26/2025		962		(48)			(48)		914	914			
100138844	ABILENE	TX		12/21/2023		929		(26)			(26)		903	903			
100257055	POCONO SUMMIT	PA		11/26/2025		613		(28)			(28)		585	585			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088247	GALLOWAY	NJ		10/17/2022		644		(16)			(16)		628	628			
100189908	FAIRWAY	KS		01/21/2025		498		(12)			(12)		486	486			
100149321	MOUNT PROSPECT	IL		04/24/2024		507		(5)			(5)		502	502			
100199055	TAMPA	FL		02/28/2025		602		(5)			(5)		597	597			
100173451	ALLENTOWN	PA		10/29/2024		437		(27)			(27)		410	410			
100186973	ANCHORAGE	AK		01/07/2025		780		(11)			(11)		769	769			
100061033	MEMPHIS	TN		06/01/2021		1,673		7			7		1,680	1,680			
100176907	BOYNTON BEACH	FL		11/15/2024		533		(37)			(37)		496	496			
100168365	DESTIN	FL		09/25/2024		1,318		(6)			(6)		1,312	1,312			
100169475	GRAYSLAKE	IL		09/30/2024		476		(14)			(14)		462	462			
100194632	SAN ANTONIO	TX		02/21/2025		1,214		(12)			(12)		1,202	1,202			
100182127	MONCKS CORNER	SC		12/12/2024		650		29			29		679	679			
100212908	MAGNOLIA	TX		05/29/2025		1,235		(38)			(38)		1,197	1,197			
100144323	MADERA	CA		03/07/2024		499		(12)			(12)		487	487			
100174954	WINDER	GA		10/31/2024		577		(21)			(21)		556	556			
100182252	BURLINGTON	NC		12/12/2024		683		39			39		722	722			
100108121	STONE MOUNTAIN	GA		05/24/2023		521		(12)			(12)		509	509			
100173729	ABILENE	TX		10/30/2024		620		(27)			(27)		593	593			
100100969	GREENSBORO	NC		04/28/2023		771		15			15		786	786			
100067106	JOLIET	IL		08/02/2021		740		20			20		760	760			
100172292	LITTLE ELM	TX		10/21/2024		4,721		(91)			(91)		4,630	4,630			
100099840	PLEASANTVILLE	NJ		02/28/2023		578		(15)			(15)		563	563			
100135664	LAWRENCEVILLE	GA		11/09/2023		435		(18)			(18)		417	417			
100151874	LAKESIDE	AZ		05/10/2024		485		(20)			(20)		465	465			
100128096	LOUISVILLE	KY		09/08/2023		618		19			19		637	637			
100246439	PHILADELPHIA	PA		10/10/2025		612		(29)			(29)		583	583			
100068299	PAWTUCKET	RI		08/25/2021		6,277		(164)			(164)		6,113	6,113			
100173752	PHILADELPHIA	PA		10/30/2024		485		(12)			(12)		473	473			
100203571	OCALA	FL		03/26/2025		3,660		(54)			(54)		3,606	3,606			
100071624	SCOTTSDALE	AZ		10/14/2021		1,209		(4)			(4)		1,205	1,205			
100099573	CAPITOL HEIGHTS	MD		04/06/2023		(7,120)		(23)		(7)	(16)		(7,136)	371		7,507	7,507
100129814	THREE OAKS	MI		09/27/2023		433		(23)			(23)		410	410			
100062712	KATY	TX		07/01/2021		1,257		(15)			(15)		1,242	1,242			
100210920	PHOENIX	AZ		05/15/2025		1,239		(67)			(67)		1,172	1,172			
100076237	OVERLAND PARK	KS		01/07/2022		1,119		(7)			(7)		1,112	1,112			
100076466	YUCCA VALLEY	CA		12/21/2021		1,086		(54)			(54)		1,032	1,032			
100164089	ATLANTA	GA		08/21/2024		493		(5)			(5)		488	488			
100213245	COPPELL	TX		05/29/2025		968		(40)			(40)		928	928			
100182271	RALEIGH	NC		12/12/2024		663		32			32		695	695			
100164585	FALLING WATERS	WV		08/21/2024		516		(13)			(13)		503	503			
100219172	WEST COLUMBIA	SC		06/27/2025		1,288		(27)			(27)		1,261	1,261			
100081050	KATY	TX		03/18/2022		1,130		34			34		1,164	1,164			
100167904	CHARLOTTE	NC		09/20/2024		408		(18)			(18)		390	390			
100177716	CARY	NC		11/19/2024		1,189		(45)			(45)		1,144	1,144			
100144103	NEWBERRY	FL		03/07/2024		1,213		54			54		1,267	1,267			
100081034	PHOENIX	AZ		03/18/2022		1,561		60			60		1,621	1,621			
100119020	MILWAUKEE	WI		07/27/2023		603		(34)			(34)		569	569			
100149900	HOUSTON	TX		04/29/2024		636		(14)			(14)		622	622			
100153916	ROCKVILLE	MD		06/05/2024		543		15			15		558	558			
100146633	HOUSTON	TX		03/20/2024		529		(23)			(23)		506	506			
100114996	SAN ANTONIO	TX		07/14/2023		774		(7)			(7)		767	767			

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100236775	GRAYSLAKE	IL		09/11/2025		482		(17)			(17)		465	465			
100210856	THE COLONY	TX		05/15/2025		1,085		(58)			(58)		1,027	1,027			
100139324	MINNEOLA	FL		12/28/2023		451		(8)			(8)		443	443			
100133508	POND EDDY	NY		10/19/2023		309		(15)			(15)		294	294			
100103611	RANDALLSTOWN	MD		05/08/2023		719		1			1		720	720			
100239339	SPRINGFIELD	VA		09/29/2025		1,137		(24)			(24)		1,113	1,113			
100200579	LINCOLN	CA		03/11/2025		3,126		(115)			(115)		3,011	3,011			
100210787	IRVINE	CA		05/15/2025		1,162		(34)			(34)		1,128	1,128			
100065609	HILLSBORO	OR		07/28/2021		2,380		(64)			(64)		2,316	2,316			
100150704	POCATELLO	ID		05/06/2024		571		(5)			(5)		566	566			
100075997	SPEEDWAY	IN		01/07/2022		1,114		(28)			(28)		1,086	1,086			
100136125	PLAINFIELD	IL		12/18/2023		460							460	460			
100142945	LOCUST GROVE	VA		02/09/2024		87,907		(1,327)			(1,327)		86,580	86,580			
100091376	NORFOLK	VA		02/22/2023		826		(1)			(1)		825	825			
100142431	HONOLULU	HI		03/08/2024		685		(40)			(40)		645	645			
100228333	CAPE CORAL	FL		08/11/2025		85,559		(2,550)			(2,550)		83,009	83,009			
100199529	OAK HILLS	CA		03/05/2025		957		(56)			(56)		901	901			
100207951	NORWALK	CA		04/29/2025		1,076		(28)			(28)		1,048	1,048			
100246776	PORT ORANGE	FL		10/15/2025		476		(9)			(9)		467	467			
100186914	CODY	WY		01/07/2025		1,014		32			32		1,046	1,046			
100171417	PEACHTREE CITY	GA		10/16/2024		7,830		(205)			(205)		7,625	7,625			
100174845	WHITE BLUFF	TN		10/31/2024		328		(21)			(21)		307	307			
100204894	ATHENS	GA		04/10/2025		526		(6)			(6)		520	520			
100249329	MOUNT PLEASANT	SC		10/30/2025		7,945		(11)			(11)		7,934	7,934			
100165050	LANSING	MI		08/28/2024		776		(37)			(37)		739	739			
100189928	LATHROP	CA		01/21/2025		739		79			79		818	818			
100213359	SAN RAMON	CA		05/29/2025		1,303		(30)			(30)		1,273	1,273			
100164098	BEDFORD	TX		08/21/2024		297		3			3		300	300			
100283215	MONTICELLO	NY		03/09/2026		1,542		9			9		1,551	1,551			
100174311	HOUGHTON	MI		10/31/2024		1,672		(40)			(40)		1,632	1,632			
100080967	BLAINE	MN		03/18/2022		1,198		11			11		1,209	1,209			
100083028	SOUTH RIVER	NJ		05/11/2022		1,035		82			82		1,117	1,117			
100167922	EL MIRAGE	CA		09/20/2024		504		(17)			(17)		487	487			
100235645	WILMINGTON	NC		08/29/2025		1,170		(42)			(42)		1,128	1,128			
100161883	HOUSTON	TX		07/31/2024		571		2			2		573	573			
100065729	PORTLAND	OR		07/28/2021		1,224		(30)			(30)		1,194	1,194			
100081044	PERKASIE	PA		03/18/2022		1,739		48			48		1,787	1,787			
100215384	CONROE	TX		06/12/2025		1,708		(37)			(37)		1,671	1,671			
100230993	OJAI	CA		08/29/2025		624		(24)			(24)		600	600			
100212284	FLEMINGTON	NJ		05/28/2025		1,027		(44)			(44)		983	983			
100088119	KELSEYVILLE	CA		10/25/2022		525		(24)			(24)		501	501			
100171186	LEWISVILLE	TX		11/22/2024		603		(9)			(9)		594	594			
100208255	MIAMI	FL		04/29/2025		1,087		(28)			(28)		1,059	1,059			
100151649	ORLANDO	FL		05/10/2024		1,996		(32)			(32)		1,964	1,964			
100103563	TAMPA	FL		05/08/2023		589		(1)			(1)		588	588			
100171561	MAMMOTH LAKES	CA		10/16/2024		5,311		(135)			(135)		5,176	5,176			
100200148	BROOKLYN PARK	MN		03/06/2025		796		(3)			(3)		793	793			
100185311	GOLDTHWAITE	TX		12/20/2024		1,439		28			28		1,467	1,467			
100161762	TRENTON	NJ		07/31/2024		478		(22)			(22)		456	456			
100108171	GALVESTON	TX		05/24/2023		489		(15)			(15)		474	474			
100147496	ORLANDO	FL		04/03/2024		474		(3)			(3)		471	471			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210605	TUCSON	AZ		05/15/2025		470		(6)			(6)		464	464			
100204507	KINGSTON	OK		04/04/2025		517		(19)			(19)		498	498			
100207189	LAUDERDALE LAKES	FL		04/28/2025		565		5			5		570	570			
100169576	TWIN FALLS	ID		09/30/2024		504		(17)			(17)		487	487			
100228840	MURPHY	NC		08/12/2025		2,174		(90)			(90)		2,084	2,084			
100186466	PHILADELPHIA	PA		12/30/2024		2,136		17			17		2,153	2,153			
100100485	FORT MYERS	FL		04/27/2023		759		70			70		829	829			
100166402	VISALIA	CA		10/24/2024		564		1			1		565	565			
100152287	OKLAHOMA CITY	OK		05/17/2024		666		37			37		703	703			
100109705	LILBURN	GA		06/16/2023		527		(16)			(16)		511	511			
100188642	LAWRENCEBURG	KY		02/10/2025		524		(20)			(20)		504	504			
100195425	DAHLONEGA	GA		02/24/2025		2,292		106			106		2,398	2,398			
100060132	ORLANDO	FL		06/25/2021		1,076		(39)			(39)		1,037	1,037			
100169229	SPICEWOOD	TX		09/27/2024		580		(42)			(42)		538	538			
100060286	PLANO	TX		06/25/2021		1,180		(29)			(29)		1,151	1,151			
100162861	JOPPA	MD		08/12/2024		2,599		92			92		2,691	2,691			
100138209	RINGGOLD	GA		12/14/2023		669		(10)			(10)		659	659			
100117590	KATY	TX		07/20/2023		656		(2)			(2)		654	654			
100146629	CLEARLAKE	CA		03/20/2024		498		(16)			(16)		482	482			
100244467	KINGWOOD	TX		09/29/2025		2,565		(104)			(104)		2,461	2,461			
100177325	NEW ORLEANS	LA		01/16/2025		1,232		(54)			(54)		1,178	1,178			
100158105	MARTINEZ	GA		07/09/2024		595		10			10		605	605			
100081465	FAYETTEVILLE	AR		03/18/2022		1,420		49			49		1,469	1,469			
100193367	MCKINNEY	TX		02/10/2025		2,256		(3)			(3)		2,253	2,253			
100214550	NORTH ADAMS	MA		06/06/2025		461		(8)			(8)		453	453			
100173976	PLANTATION	FL		10/31/2024		499		(23)			(23)		476	476			
100161959	EL PASO	TX		07/31/2024		504		(28)			(28)		476	476			
100131883	CHARLESTON	SC		10/06/2023		494		(27)			(27)		467	467			
100100745	BEL AIR	MD		04/28/2023		15,086		358			358		15,444	15,444			
100149160	CENTERVILLE	UT		04/22/2024		577		(2)			(2)		575	575			
100199656	LINCOLN	DE		03/05/2025		1,100		(47)			(47)		1,053	1,053			
100185897	MC FARLAND	CA		12/26/2024		1,062		(12)			(12)		1,050	1,050			
100135026	GREENSBORO	NC		10/30/2023		558		(8)			(8)		550	550			
100101969	HOUSTON	TX		04/14/2023		387		(28)			(28)		359	359			
100119372	LAS VEGAS	NV		07/31/2023		1,527		49			49		1,576	1,576			
100174630	BRADENTON	FL		10/31/2024		553		(30)			(30)		523	523			
100138100	WINTER GARDEN	FL		12/14/2023		491		(6)			(6)		485	485			
100254334	WALLINGFORD	PA		11/07/2025		505		(19)			(19)		486	486			
100128298	PHILADELPHIA	PA		09/14/2023		486		(27)			(27)		459	459			
100180522	CLARKSVILLE	TN		11/26/2024		571		4			4		575	575			
100071370	PORT SAINT LUCIE	FL		10/01/2021		1,251		(8)			(8)		1,243	1,243			
100199476	CARY	NC		03/05/2025		1,540		25			25		1,565	1,565			
100169681	GARLAND	TX		09/30/2024		966		(38)			(38)		928	928			
100167586	FALLING WATERS	WV		09/19/2024		1,860		(62)			(62)		1,798	1,798			
100283773	FRESNO	CA		03/13/2026		336		(14)			(14)		322	322			
100065120	NASHVILLE	TN		07/14/2021		1,223		(31)			(31)		1,192	1,192			
100169795	SACRAMENTO	CA		09/30/2024		(215)		(5)			(5)		(220)	(220)			
100154160	FULTONDALE	AL		07/11/2024		595		(18)			(18)		577	577			
100065428	MODESTO	CA		07/28/2021		2,435		(19)			(19)		2,416	2,416			
100185996	EDINBURG	TX		12/26/2024		994		(18)			(18)		976	976			
100212378	SAN ANTONIO	TX		05/28/2025		504		(10)			(10)		494	494			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067472	ATLANTIC CITY	NJ		09/23/2021		1,484		(50)			(50)		1,434	1,434			
100114912	BELLEVIEW	FL		07/13/2023		434		(5)			(5)		429	429			
100181547	ATLANTA	GA		12/09/2024		468		(8)			(8)		460	460			
100071576	AUSTIN	TX		10/14/2021		1,156		(33)			(33)		1,123	1,123			
100153407	PHILADELPHIA	PA		05/30/2024		451		(10)			(10)		441	441			
100135043	LITHONIA	GA		10/30/2023		439		(14)			(14)		425	425			
100133097	SPRING VALLEY	NY		11/29/2023		498		(2)			(2)		496	496			
100137810	MANASSAS	VA		12/08/2023		497		(1)			(1)		496	496			
100148940	BASTROP	TX		04/17/2024		739		43			43		782	782			
100215397	DELTONA	FL		06/12/2025		551		(15)			(15)		536	536			
100206354	LINCOLN	NE		04/17/2025		1,247		(13)			(13)		1,234	1,234			
100167840	PALM BAY	FL		09/20/2024		577		(21)			(21)		556	556			
100206849	MELISSA	TX		04/24/2025		2,194		(18)			(18)		2,176	2,176			
100132716	HAWORTH	NJ		11/03/2023		475		(5)			(5)		470	470			
100057695	BATON ROUGE	LA		06/30/2021		1,230		(16)			(16)		1,214	1,214			
100197519	NIKISKI	AK		02/26/2025		1,447		(7)			(7)		1,440	1,440			
100101203	HOLLYWOOD	FL		04/28/2023		702		29			29		731	731			
100066310	COLORADO SPRINGS	CO		08/02/2021		1,721		2			2		1,723	1,723			
100102461	DAVENPORT	FL		06/07/2023		648		9			9		657	657			
100158567	ROSCOE	IL		07/10/2024		7,477		(120)			(120)		7,357	7,357			
100074896	AUBURN	CA		12/01/2021		1,247		(16)			(16)		1,231	1,231			
100157873	GREER	SC		07/09/2024		595		6			6		601	601			
100186641	DAPHNE	AL		12/30/2024		721		49			49		770	770			
100155073	ALBRIGHTSVILLE	PA		07/19/2024		503		(15)			(15)		488	488			
100253386	SAN ANTONIO	TX		10/30/2025		40,649		(1,191)			(1,191)		39,458	39,458			
100023873	CATONSVILLE	MD		09/10/2018		1,148		(12)			(12)		1,136	1,136			
100157936	LONGS	SC		07/09/2024		631		40			40		671	671			
100128531	MIAMI	FL		09/15/2023		462		(23)			(23)		439	439			
100174890	CHARLES TOWN	WV		10/31/2024		320		(14)			(14)		306	306			
100196695	AZUSA	CA		02/25/2025		1,059		(47)			(47)		1,012	1,012			
100282278	CHICAGO	IL		02/27/2026		492		(16)			(16)		476	476			
100210614	DALLAS	TX		05/15/2025		2,010		(71)			(71)		1,939	1,939			
100103272	WILMINGTON	DE		04/27/2023		463		(31)			(31)		432	432			
100167566	TAMPA	FL		09/19/2024		733		(23)			(23)		710	710			
100200100	WILLIAMSBURG	VA		03/06/2025		583		(5)			(5)		578	578			
100173753	VINTON	VA		10/30/2024		583		(5)			(5)		578	578			
100138217	SAN ANTONIO	TX		12/14/2023		528		(1)			(1)		527	527			
100076235	SPRING LAKE	MI		01/07/2022		1,123		(14)			(14)		1,109	1,109			
100192294	COLUMBUS	OH		01/31/2025		2,206		(16)			(16)		2,190	2,190			
100116426	RANGER	GA		07/20/2023		653		(49)			(49)		604	604			
100119887	WAYNESVILLE	OH		08/10/2023		479		(23)			(23)		456	456			
100065074	MELBOURNE	FL		07/14/2021		1,219		(33)			(33)		1,186	1,186			
100284889	LEESBURG	VA		03/27/2026		377		(2)			(2)		375	375			
100199886	SCOTTSDALE	AZ		03/05/2025		1,065		(41)			(41)		1,024	1,024			
100189093	MILTON	FL		01/13/2025		920		(20)			(20)		900	900			
100143310	KNOXVILLE	TN		02/16/2024		542		5			5		547	547			
100213363	OAKLAND	CA		05/29/2025		1,381		(61)			(61)		1,320	1,320			
100164620	FALLING WATERS	WV		08/21/2024		505		(15)			(15)		490	490			
100079571	LAS VEGAS	NV		04/25/2022		1,003		(24)			(24)		979	979			
100133192	SUGAR HILL	GA		11/29/2023		514		5			5		519	519			
100137219	FRANKLINTON	NC		11/28/2023		359		(26)			(26)		333	333			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158834	KNOXVILLE	TN		07/12/2024		503		(11)			(11)		492	492			
100170241	SAINT AUGUSTINE	FL		10/08/2024		1,070		(1)			(1)		1,069	1,069			
100057917	HESPERIA	CA		06/30/2021		1,199		(29)			(29)		1,170	1,170			
100120504	BOSTON	MA		08/18/2023		4,663		28			28		4,691	4,691			
100064897	OCEAN RIDGE	FL		07/14/2021		2,047		(79)			(79)		1,968	1,968			
100133874	TAMPA	FL		10/24/2023		499		(8)			(8)		491	491			
100131785	LAKE ELSINORE	CA		10/06/2023		513		(22)			(22)		491	491			
100206155	LOCUST GROVE	GA		04/16/2025		888		(25)			(25)		863	863			
100157075	SACRAMENTO	CA		02/20/2025		537		(8)			(8)		529	529			
100179691	JORDAN	MN		11/21/2024		1,410		(37)			(37)		1,373	1,373			
100164511	FALLING WATERS	WV		08/21/2024		514		(13)			(13)		501	501			
100186764	HALETHORPE	MD		12/31/2024		560		8			8		568	568			
100171767	AURORA	IL		10/17/2024		655		(7)			(7)		648	648			
100071698	CHARLOTTE	NC		10/14/2021		1,082		(32)			(32)		1,050	1,050			
100142513	HINESVILLE	GA		02/08/2024		560							560	560			
100036269	UPLAND	CA		08/27/2019		1,482		(30)			(30)		1,452	1,452			
100067534	COLUMBIA	MD		09/23/2021		1,338		(29)			(29)		1,309	1,309			
100246595	NORFOLK	VA		10/15/2025		521		(20)			(20)		501	501			
100155195	SUMMERVILLE	SC		07/19/2024		524		(14)			(14)		510	510			
100139241	LAKE CHARLES	LA		12/28/2023		836		(8)			(8)		828	828			
100079153	ROSENBERG	TX		02/24/2022		1,099		3			3		1,102	1,102			
100207542	RIVERSIDE	CA		04/29/2025		1,404		(62)			(62)		1,342	1,342			
100074370	PALM SPRINGS	CA		11/19/2021		1,053		(20)			(20)		1,033	1,033			
100128047	HYATTSVILLE	MD		09/08/2023		909		43			43		952	952			
100102730	SPRING	TX		06/22/2023		525		(19)			(19)		506	506			
100135788	EXETER	CA		11/10/2023		607		17			17		624	624			
100206295	CARY	IL		04/17/2025		518		(19)			(19)		499	499			
100079843	OROVILLE	CA		04/08/2022		562		(41)			(41)		521	521			
100179673	WINDER	GA		11/21/2024		11,258		905			905		12,163	12,163			
100163147	PHILADELPHIA	PA		08/13/2024		4,834		(116)			(116)		4,718	4,718			
100160848	CAPE CORAL	FL		07/24/2024		411		(22)			(22)		389	389			
100160065	CHESAPEAKE	VA		07/17/2024		1,538		(49)			(49)		1,489	1,489			
100197096	ROCKLIN	CA		02/25/2025		1,123		(51)			(51)		1,072	1,072			
100156073	FORT MYERS	FL		06/18/2024		509		(24)			(24)		485	485			
100208217	NORTHRIDGE	CA		04/29/2025		1,206		(53)			(53)		1,153	1,153			
100174644	SHIPMAN	VA		10/31/2024		485		(31)			(31)		454	454			
100115632	VENTNOR CITY	NJ		07/19/2023		1,757		(26)			(26)		1,731	1,731			
100180610	CENTRALIA	WA		11/26/2024		1,577		(73)			(73)		1,504	1,504			
100135730	VOLCANO	HI		11/10/2023		530		(8)			(8)		522	522			
100276690	DELRAN	NJ		01/29/2026		815		(10)			(10)		805	805			
100133983	KINGSTON BOROUGH	PA		10/25/2023		485		(18)			(18)		467	467			
100220733	HURST	TX		07/18/2025		1,228		(41)			(41)		1,187	1,187			
100167647	TITUSVILLE	FL		09/19/2024		410		(7)			(7)		403	403			
100157425	BOSTON	MA		02/20/2025		494		(19)			(19)		475	475			
100149372	OCALA	FL		04/24/2024		705		47			47		752	752			
100200104	LEWES	DE		03/06/2025		600		(6)			(6)		594	594			
100136876	MESQUITE	TX		11/27/2023		539		3			3		542	542			
100213011	ROCKY HILL	CT		05/29/2025		710		(28)			(28)		682	682			
100156635	NEW WILMINGTON	PA		06/24/2024		530		3			3		533	533			
100194394	PALM COAST	FL		02/14/2025		555		(18)			(18)		537	537			
100207999	SCOTTSDALE	AZ		04/29/2025		1,290		(20)			(20)		1,270	1,270			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229348	SYLVANIA	OH		08/14/2025		16,412		(98)			(98)		16,314	16,314			
100153247	DALLAS	TX		05/30/2024		671		44			44		715	715			
100208965	ELGIN	IL		04/29/2025		629		(27)			(27)		602	602			
100158064	CHATTANOOGA	TN		07/09/2024		622		13			13		635	635			
100261332	BIG BEAR CITY	CA		12/08/2025		1,036		(31)			(31)		1,005	1,005			
100284761	CALABASH	NC		03/27/2026		162		(6)			(6)		156	156			
100248331	BARNESVILLE	GA		10/29/2025		3,552		(95)			(95)		3,457	3,457			
100149541	SACRAMENTO	CA		04/26/2024		644		12			12		656	656			
100101153	NEW HAVEN	CT		04/28/2023		837		160			160		997	997			
100272090	ORLANDO	FL		01/08/2026		3,790		(96)			(96)		3,694	3,694			
100216294	CALABASH	NC		06/20/2025		837		(22)			(22)		815	815			
100120359	CLEARLAKE	CA		08/18/2023		519		(13)			(13)		506	506			
100071707	LAS VEGAS	NV		10/14/2021		1,083		(34)			(34)		1,049	1,049			
100057854	ODENTON	MD		06/30/2021		1,406		(26)			(26)		1,380	1,380			
100174764	WILMINGTON	NC		10/31/2024		499		(29)			(29)		470	470			
100160853	KINGSLAND	GA		07/24/2024		558		(24)			(24)		534	534			
100238439	ATLANTA	GA		09/19/2025		487		(19)			(19)		468	468			
100117965	WARMINSTER	PA		07/20/2023		629		13			13		642	642			
100019856	SALEM	MA		07/30/2018		1,221		(20)			(20)		1,201	1,201			
100062733	BELCAMP	MD		07/01/2021		405		(14)			(14)		391	391			
100210004	EL CAJON	CA		05/07/2025		1,112		6			6		1,118	1,118			
100065678	RICHFIELD	UT		07/28/2021		1,072		(34)			(34)		1,038	1,038			
100184618	STAFFORD	VA		12/17/2024		1,423		(66)			(66)		1,357	1,357			
100195086	HUNTSVILLE	AL		02/24/2025		7,329		(226)			(226)		7,103	7,103			
100192445	CHESTERTOWN	MD		02/07/2025		431		(12)			(12)		419	419			
100247868	DENNIS	MA		10/29/2025		406		(25)			(25)		381	381			
100081286	DUNEDIN	FL		03/18/2022		1,139		24			24		1,163	1,163			
100201975	BAKERSFIELD	CA		03/18/2025		483		(23)			(23)		460	460			
100159686	PHILADELPHIA	PA		08/23/2024		475		(11)			(11)		464	464			
100103778	PORT SAINT LUCIE	FL		05/10/2023		488		(23)			(23)		465	465			
100213934	CORSICANA	TX		05/29/2025		622		26			26		648	648			
100165838	RICHMOND	CA		08/29/2024		866		(38)			(38)		828	828			
100057581	SEVIERVILLE	TN		06/30/2021		1,208		(20)			(20)		1,188	1,188			
100116096	KATY	TX		07/20/2023		1,580		33			33		1,613	1,613			
100161304	MERCED	CA		07/25/2024		625		(4)			(4)		621	621			
100120490	NIPOMO	CA		08/18/2023		517							517	517			
100071862	DOVER	NH		10/14/2021		1,512		(63)			(63)		1,449	1,449			
100161916	EAST POINT	GA		07/31/2024		531		14			14		545	545			
100153899	HOOVER	AL		06/05/2024		512		(8)			(8)		504	504			
100200059	NASHVILLE	TN		03/06/2025		771		(12)			(12)		759	759			
100161340	FALLING WATERS	WV		07/25/2024		550		(10)			(10)		540	540			
100164536	GALLATIN	TN		08/21/2024		549		(17)			(17)		532	532			
100235374	NORTH LAS VEGAS	NV		08/29/2025		452		(21)			(21)		431	431			
100069803	EAST ORANGE	NJ		09/01/2021		912		31			31		943	943			
100177314	PLAINFIELD	IL		01/16/2025		555		(18)			(18)		537	537			
100218244	CROWLEY	TX		06/26/2025		539		9			9		548	548			
100079743	MESQUITE	TX		04/08/2022		2,803		(105)			(105)		2,698	2,698			
100081360	CAROLINA BEACH	NC		03/18/2022		1,147		27			27		1,174	1,174			
100144285	NORTH PORT	FL		03/07/2024		518		(12)			(12)		506	506			
100198897	TAMPA	FL		02/28/2025		476		(22)			(22)		454	454			
100199985	LOGAN	UT		03/06/2025		2,904		(93)			(93)		2,811	2,811			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175749	PASADENA	CA		11/12/2024		1,053		(41)			(41)		1,012	1,012			
100201832	APOPKA	FL		03/18/2025		1,348		(22)			(22)		1,326	1,326			
100247103	DENTON	TX		10/22/2025		524		(24)			(24)		500	500			
100197424	KAPAA	HI		02/25/2025		1,126		(61)			(61)		1,065	1,065			
100089942	WEST CALDWELL	NJ		01/26/2023		461		(16)			(16)		445	445			
100164136	ROSEDALE	MD		08/21/2024		575		(5)			(5)		570	570			
100237102	VICTORIA	TX		09/12/2025		441		(17)			(17)		424	424			
100128388	SAN ANTONIO	TX		09/15/2023		528							528	528			
100192307	MABLETON	GA		01/31/2025		578		(13)			(13)		565	565			
100137150	CLERMONT	FL		11/28/2023		890		(29)			(29)		861	861			
100128515	MELBOURNE	FL		09/15/2023		503		(12)			(12)		491	491			
100065748	WENATCHEE	WA		07/28/2021		1,115		(36)			(36)		1,079	1,079			
100208685	DOLORES	CO		04/29/2025		1,146		(27)			(27)		1,119	1,119			
100138682	HOWELL	NJ		02/02/2024		1,020		(69)			(69)		951	951			
100118888	DELRAY BEACH	FL		08/30/2023		131		(22)			(22)		109	109			
100179675	LOCKHART	TX		11/21/2024		675		31			31		706	706			
100171791	CLEVELAND	TX		10/17/2024		520		(10)			(10)		510	510			
100206254	BULLHEAD CITY	AZ		04/17/2025		3,986		(139)			(139)		3,847	3,847			
100087138	RICHMOND	RI		10/25/2022		1,523		128			128		1,651	1,651			
100108989	TUCSON	AZ		05/31/2023		510		(27)			(27)		483	483			
100103015	FRESNO	CA		06/22/2023		436		(18)			(18)		418	418			
100082589	MIDDLEBURG HEIGHTS	OH		04/14/2022		674		(14)			(14)		660	660			
100020219	CAROLINA BEACH	NC		07/17/2018		1,145		(23)			(23)		1,122	1,122			
100277013	CHESTER	VA		01/30/2026		509		(19)			(19)		490	490			
100254485	CORDOVA	TN		11/07/2025		621		8			8		629	629			
100284799	REDDING	CA		03/27/2026		394		(15)			(15)		379	379			
100153915	PARADISE	CA		06/05/2024		464		(6)			(6)		458	458			
100066867	KINGWOOD	TX		08/02/2021		1,341		(2)			(2)		1,339	1,339			
100175184	MIAMI	FL		11/05/2024		150,686		(2,845)			(2,845)		147,841	147,841			
100117345	DALLAS	TX		07/20/2023		842		189			189		1,031	1,031			
100282355	BETHEL ISLAND	CA		02/27/2026		1,133		(28)			(28)		1,105	1,105			
100152918	FORT WORTH	TX		05/22/2024		550		(7)			(7)		543	543			
100055884	LOS ANGELES	CA		03/26/2021		1,264		(31)			(31)		1,233	1,233			
100283465	POPLAR BLUFF	MO		03/11/2026		618		(27)			(27)		591	591			
100214976	SWAINSBORO	GA		06/11/2025		464		(22)			(22)		442	442			
100174688	GROTON	CT		10/31/2024		545		(11)			(11)		534	534			
100229727	PANAMA CITY BEACH	FL		08/18/2025		477		(21)			(21)		456	456			
100131713	EVANSVILLE	IN		10/06/2023		582		11			11		593	593			
100188075	THOUSAND PALMS	CA		01/07/2025		1,152		(42)			(42)		1,110	1,110			
100190448	HUNTINGTON PARK	CA		01/23/2025		1,134		(24)			(24)		1,110	1,110			
100227969	HAGERSTOWN	MD		08/04/2025		478		(11)			(11)		467	467			
100071866	ROSEVILLE	CA		10/14/2021		1,140		(43)			(43)		1,097	1,097			
100102808	FORT WORTH	TX		06/22/2023		508		(45)			(45)		463	463			
100277854	MIDDLETOWN	CT		02/26/2026		1,091		(21)			(21)		1,070	1,070			
100150565	PAPILLION	NE		05/03/2024		735		12			12		747	747			
100243194	WEST PALM BEACH	FL		09/26/2025		495		(17)			(17)		478	478			
100176771	MIDDLETOWN	DE		11/15/2024		551		(29)			(29)		522	522			
100236877	LOUISVILLE	KY		09/12/2025		429		(12)			(12)		417	417			
100080865	PHOENIX	AZ		03/10/2022		4,372		(435)			(435)		3,937	3,937			
100080866	PHOENIX	AZ		03/10/2022		4,351		(414)			(414)		3,937	3,937			
100212700	CINCINNATI	OH		05/28/2025		518		(18)			(18)		500	500			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091931	LAHAINA	HI		02/03/2023		490		(18)			(18)		472	472			
100244988	MEBANE	NC		09/29/2025		443		(12)			(12)		431	431			
100274246	HUNTINGTON PARK	CA		01/29/2026		314		(6)			(6)		308	308			
100070420	SALEM	OR		09/23/2021		1,132		(43)			(43)		1,089	1,089			
100218122	WHEATON	IL		07/22/2025		446		(20)			(20)		426	426			
100057937	PANAMA CITY BEACH	FL		06/30/2021		1,482		(48)			(48)		1,434	1,434			
100068470	ARLINGTON	TX		08/25/2021		1,066		(39)			(39)		1,027	1,027			
100190353	WYNANTSKILL	NY		01/22/2025		1,027		(11)			(11)		1,016	1,016			
100283712	HILLIARD	OH		03/13/2026		373		(2)			(2)		371	371			
100277680	SPRINGDALE	AR		02/19/2026		559		(1)			(1)		558	558			
100283185	FISHKILL	NY		03/09/2026		509		(2)			(2)		507	507			
100249794	LACEY	WA		10/30/2025		202,325		(7,325)			(7,325)		195,000	195,000			
100068234	NORTH CHARLESTON	SC		08/25/2021		1,086		(39)			(39)		1,047	1,047			
100238101	MIAMI	FL		09/15/2025		461		(13)			(13)		448	448			
100102590	BECHTELSVILLE	PA		06/07/2023		787		6			6		793	793			
100266882	WAUCHULA	FL		12/23/2025		524		(22)			(22)		502	502			
100103862	ST. PETERSBURG	FL		05/10/2023		529		(15)			(15)		514	514			
100120493	CORINNA	ME		08/18/2023		500		4			4		504	504			
100141299	BATON ROUGE	LA		01/30/2024		423		(20)			(20)		403	403			
100064996	SAN ANTONIO	TX		07/14/2021		1,133		(36)			(36)		1,097	1,097			
100070494	THE COLONY	TX		09/23/2021		1,329		(61)			(61)		1,268	1,268			
100178502	PORT RICHEY	FL		11/21/2024		507		(22)			(22)		485	485			
100155967	SURPRISE	AZ		06/18/2024		509		(18)			(18)		491	491			
100068362	CALDWELL	ID		08/25/2021		1,141		(28)			(28)		1,113	1,113			
100213160	SWEET HOME	OR		05/29/2025		1,217		(26)			(26)		1,191	1,191			
100135216	SUNSET BEACH	NC		11/08/2023		520							520	520			
100195486	SMITHFIELD	NC		02/24/2025		692		69			69		761	761			
100206296	MAGNOLIA	TX		04/17/2025		566		(17)			(17)		549	549			
100174821	NORWALK	CT		10/31/2024		1,046		(35)			(35)		1,011	1,011			
100167645	LOUISVILLE	KY		09/19/2024		558		(13)			(13)		545	545			
100218898	BERLIN	MD		06/27/2025		58,749		(65)			(65)		58,684	58,684			
100149516	STOCKTON	CA		04/26/2024		1,000		(11)			(11)		989	989			
100261236	ROUND ROCK	TX		12/05/2025		601		(10)			(10)		591	591			
100071984	RIO RANCHO	NM		10/29/2021		1,097		(43)			(43)		1,054	1,054			
100139519	ASHEBORO	NC		12/28/2023		774		(40)			(40)		734	734			
100215949	PHILADELPHIA	PA		07/11/2025		447		(18)			(18)		429	429			
100276954	REDDING	CA		01/30/2026		323		(14)			(14)		309	309			
100247263	SALISBURY	MD		10/23/2025		593		7			7		600	600			
100128770	FORT MOHAVE	AZ		09/21/2023		466		(20)			(20)		446	446			
100141072	BATON ROUGE	LA		02/20/2024		563		(9)			(9)		554	554			
100238749	SPRINGFIELD	MA		09/22/2025		338		(10)			(10)		328	328			
100193801	LOS CABOS	MEX		02/10/2025		521							521	521			
100067599	ODESSA	TX		09/23/2021		1,159		(39)			(39)		1,120	1,120			
100197539	MANAHAWKIN	NJ		02/26/2025		(1,619)		(35)			(35)		(1,654)	(1,654)			
100066873	ROSHARON	TX		08/02/2021		833		3			3		836	836			
100182525	WENDELL	NC		12/12/2024		37,027		(499)			(499)		36,528	36,528			
100236290	ARVADA	CO		09/10/2025		612		(2)			(2)		610	610			
100079122	SPOKANE	WA		02/24/2022		1,042		(24)			(24)		1,018	1,018			
100116625	SUGAR LAND	TX		07/20/2023		1,026		51			51		1,077	1,077			
100273924	MOORESVILLE	NC		01/26/2026		487		(14)			(14)		473	473			
100152590	HOUSTON	TX		05/17/2024		9,974		13			13		9,987	9,987			

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100203137	FORT PIERCE	FL		03/27/2025		158		(9)			(9)		149	149			
100057692	VICTORVILLE	CA		06/30/2021		1,107		(32)			(32)		1,075	1,075			
100137640	CLOVIS	CA		12/08/2023		51,493		232			232		51,725	51,725			
100187872	RIVERSIDE	CA		01/07/2025		1,268		(60)			(60)		1,208	1,208			
100140069	TUSTIN	CA		01/09/2024		447		(11)			(11)		436	436			
100271938	HALLANDALE BEACH	FL		01/06/2026		1,788		(64)			(64)		1,724	1,724			
100176871	DELTONA	FL		11/15/2024		563		(36)			(36)		527	527			
100214655	ARLINGTON	TX		06/10/2025		887		(42)			(42)		845	845			
100161331	FORT WORTH	TX		07/25/2024		1,567		(26)			(26)		1,541	1,541			
100144193	MAGNOLIA	DE		03/07/2024		943		31			31		974	974			
100137879	CHINA GROVE	NC		12/08/2023		336		(29)			(29)		307	307			
100065572	KYLE	TX		07/28/2021		933		(40)	3		(43)		890	890			
100284732	VIRGINIA BEACH	VA		03/27/2026		209		(8)			(8)		201	201			
100099962	LAKE ARROWHEAD	CA		03/28/2023		41,647		353			353		42,000	42,000			
100222451	AZUSA	CA		07/30/2025		1,357		(50)			(50)		1,307	1,307			
100134562	WOODBRIDGE	VA		10/30/2023		552		4			4		556	556			
100068385	HIXSON	TN		08/25/2021		1,091		(34)			(34)		1,057	1,057			
100214587	EDMOND	OK		06/09/2025		2,131		(34)			(34)		2,097	2,097			
100063664	POMPANO BEACH	FL		07/01/2021		1,206		2			2		1,208	1,208			
100190958	GRAHAM	NC		01/28/2025		1,265		43			43		1,308	1,308			
100184492	STOCKTON	CA		12/17/2024		1,162		(45)			(45)		1,117	1,117			
100100760	CHARLOTTE	NC		04/28/2023		2,604		(109)			(109)		2,495	2,495			
100281913	STAFFORD	VA		02/26/2026		566		(19)			(19)		547	547			
100102080	LOMBARD	IL		04/14/2023		473		(5)			(5)		468	468			
100103732	DOUGLASVILLE	GA		05/08/2023		623		15			15		638	638			
100202857	CROWN POINT	IN		03/24/2025		1,435		(49)			(49)		1,386	1,386			
100199200	TUCSON	AZ		04/04/2025		424		(20)			(20)		404	404			
100146765	DESERT HOT SPRINGS	CA		03/20/2024		490		(22)			(22)		468	468			
100152212	KATY	TX		05/17/2024		216		33	1		32		248	248			
100273189	STUART	FL		01/15/2026		504		(15)			(15)		489	489			
100219174	CAPE CORAL	FL		06/27/2025		428		(14)			(14)		414	414			
100174394	CORONA	CA		10/31/2024		1,052		(39)			(39)		1,013	1,013			
5.00008E+11	HEEMSKERK	NLD		02/25/2026		20							20		(20)		(20)
100184577	SAN DIEGO	CA		12/17/2024		1,146		(13)			(13)		1,133	1,133			
100164583	CONCORD	NC		08/21/2024		658		3			3		661	661			
100206355	MOUNT JACKSON	VA		04/17/2025		590		(22)			(22)		568	568			
100120407	TAFT	CA		08/18/2023		625		(10)			(10)		615	615			
100065698	CHICOPEE	MA		07/28/2021		1,071		(34)			(34)		1,037	1,037			
100080991	HUTTO	TX		03/18/2022		4,020		126			126		4,146	4,146			
100153606	KISSIMMEE	FL		05/31/2024		468		(22)			(22)		446	446			
100149776	SOUTH FALLSBURG	NY		04/26/2024		498		(14)			(14)		484	484			
100061095	SPOKANE VALLEY	WA		06/01/2021		1,635		6			6		1,641	1,641			
100156039	BOYNTON BEACH	FL		06/18/2024		229		(7)			(7)		222	222			
100165080	SAN ANTONIO	TX		08/28/2024		509		(10)			(10)		499	499			
100174478	PASO ROBLES	CA		10/31/2024		1,102		(23)			(23)		1,079	1,079			
100170184	LITTLETON	CO		10/08/2024		66,305		(1,749)			(1,749)		64,556	64,556			
100084630	MOUNT JOY	PA		08/02/2022		367		(22)			(22)		345	345			
100140892	LEHIGH ACRES	FL		02/26/2024		432		(22)			(22)		410	410			
100129349	ZEBULON	NC		09/25/2023		1,472		12			12		1,484	1,484			
100195520	SHERMAN	TX		02/24/2025		(721)		20			20		(701)	(701)			
100247118	CONYERS	GA		10/22/2025		2,125		(62)			(62)		2,063	2,063			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184707	CUMMING	GA		12/17/2024		1,167		(18)			(18)		1,149	1,149			
100215914	READING	PA		06/17/2025		467		(2)			(2)		465	465			
100144216	FUQUAY VARINA	NC		03/07/2024		971		25			25		996	996			
100284937	HAZLETON	PA		03/27/2026		439		2			2		441	441			
100147963	BETHLEHEM	GA		04/08/2024		667		4			4		671	671			
100079200	OVERLAND PARK	KS		02/24/2022		1,126		8			8		1,134	1,134			
100167982	WELLS	MN		09/20/2024		326		(14)			(14)		312	312			
100061599	HOLBROOK	NY		07/01/2021		2,013		(24)			(24)		1,989	1,989			
100178044	MIAMI	FL		11/19/2024		1,091		(52)			(52)		1,039	1,039			
100164549	LADY LAKE	FL		08/21/2024		496		(10)			(10)		486	486			
100086650	SAINT CLOUD	FL		09/30/2022		546							546	546			
100102879	GATLINBURG	TN		06/22/2023		645		(26)			(26)		619	619			
100244835	VIRGINIA BEACH	VA		09/29/2025		930		(16)			(16)		914	914			
100129858	HARRISBURG	PA		09/27/2023		585		(14)			(14)		571	571			
100108160	PORT SAINT LUCIE	FL		05/24/2023		2,943		(49)			(49)		2,894	2,894			
100207800	ALTA LOMA	CA		04/29/2025		1,305		(34)			(34)		1,271	1,271			
100060174	DACULA	GA		06/25/2021		1,209		(28)			(28)		1,181	1,181			
100199399	ZIMMERMAN	MN		03/05/2025		10,670		(398)			(398)		10,272	10,272			
100203956	CANYON LAKE	TX		03/28/2025		561		(26)			(26)		535	535			
100194379	GULF SHORES	AL		02/14/2025		26,404		(947)			(947)		25,457	25,457			
100261319	SCRANTON	PA		12/08/2025		554		(8)			(8)		546	546			
100276578	DALLAS	TX		01/28/2026		438		(21)			(21)		417	417			
100192164	TOMS RIVER	NJ		01/31/2025		727		(26)			(26)		701	701			
100261314	SUN VALLEY	CA		12/08/2025		567		(14)			(14)		553	553			
100057658	MESA	AZ		06/30/2021		1,271		(33)			(33)		1,238	1,238			
100256437	KALKASKA	MI		11/25/2025		454		(6)			(6)		448	448			
100108293	CINCINNATI	OH		05/24/2023		677		(31)			(31)		646	646			
100071631	LAS VEGAS	NV		10/14/2021		1,210		(27)			(27)		1,183	1,183			
100100761	HOMEWOOD	IL		04/28/2023		694		(1)			(1)		693	693			
100246948	HOMOSASSA	FL		10/17/2025		510		(19)			(19)		491	491			
100068431	WINTER HAVEN	FL		08/25/2021		1,119		(30)			(30)		1,089	1,089			
100163963	JOHNS ISLAND	SC		10/04/2024		1,836		(33)			(33)		1,803	1,803			
100153854	HOUSTON	TX		06/05/2024		543		32			32		575	575			
100078963	INDIANAPOLIS	IN		02/24/2022		1,201		(15)			(15)		1,186	1,186			
100269771	STALLINGS	NC		12/30/2025		1,302		(27)			(27)		1,275	1,275			
100152745	NAPLES	FL		05/22/2024		514		(21)			(21)		493	493			
100177425	DELRAY BEACH	FL		01/16/2025		428		(20)			(20)		408	408			
100246693	KISSIMMEE	FL		10/15/2025		510		(12)			(12)		498	498			
100173734	ROSEBURG	OR		10/30/2024		525		(26)			(26)		499	499			
100078926	BAYVILLE	NJ		02/24/2022		1,129		2			2		1,131	1,131			
100177766	PICO RIVERA	CA		11/19/2024		1,105		(36)			(36)		1,069	1,069			
100203127	FRESNO	CA		03/27/2025		564		(21)			(21)		543	543			
100206008	FOREST FALLS	CA		04/15/2025		488		(18)			(18)		470	470			
100247271	SAINT LOUIS	MO		10/23/2025		534		(9)			(9)		525	525			
100055866	GRAND JUNCTION	CO		03/26/2021		2,331		(76)			(76)		2,255	2,255			
100247131	IDYLLWILD	CA		10/23/2025		524		(18)			(18)		506	506			
100151536	NEW BRAUNFELS	TX		05/10/2024		907		69			69		976	976			
100078835	HOUSTON	TX		02/24/2022		1,107		8			8		1,115	1,115			
100195415	OCEAN VIEW	DE		02/24/2025		3,766		395			395		4,161	4,161			
100257007	JEFFERSONVILLE	IN		11/26/2025		548		(17)			(17)		531	531			
100062468	FINCHVILLE	KY		07/01/2021		1,875		(22)			(22)		1,853	1,853			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065384	NASHVILLE	TN		07/28/2021		1,086		(32)			(32)		1,054	1,054			
100091533	WEST BABYLON	NY		01/20/2023		542		(16)			(16)		526	526			
100099930	HAYDEN	ID		03/28/2023		1,314		(23)			(23)		1,291	1,291			
100185178	SACRAMENTO	CA		12/20/2024		25,579		(340)			(340)		25,239	25,239			
100082926	MESQUITE	TX		05/17/2022		583		(56)			(56)		527	527			
100206874	TAMPA	FL		04/24/2025		506		(13)			(13)		493	493			
100206506	DALLAS	TX		04/22/2025		1,395		(63)			(63)		1,332	1,332			
100064617	LILBURN	GA		07/01/2021		1,157		33			33		1,190	1,190			
100152333	FULSHEAR	TX		05/17/2024		683		44			44		727	727			
100114973	MARANA	AZ		07/14/2023		604		(7)			(7)		597	597			
100067834	TUCSON	AZ		09/23/2021		1,250		4			4		1,254	1,254			
100076797	IRVINGTON	NJ		12/27/2021		912		(54)			(54)		858	858			
100247264	PHILADELPHIA	PA		10/23/2025		484		(11)			(11)		473	473			
100154886	BETHLEHEM	PA		07/19/2024		581		5			5		586	586			
100177424	SUMMERVILLE	SC		01/16/2025		655		5			5		660	660			
100086966	BLACKFOOT	ID		10/24/2022		903		(48)			(48)		855	855			
100239129	SAN DIEGO	CA		09/29/2025		488		(10)			(10)		478	478			
100261328	KANSAS CITY	MO		12/08/2025		818		(21)			(21)		797	797			
100269094	STUDIO CITY	CA		12/30/2025		1,227		(25)			(25)		1,202	1,202			
100088795	MUNCIE	IN		11/15/2022		1,064		12			12		1,076	1,076			
100080774	ORLANDO	FL		03/15/2022		784		(58)			(58)		726	726			
100067950	MEMPHIS	TN		09/23/2021		1,196		(22)			(22)		1,174	1,174			
100267157	FORT WORTH	TX		12/23/2025		4,854		(98)			(98)		4,756	4,756			
100144178	CHRISTIANSBURG	VA		03/07/2024		2,564		(4)			(4)		2,560	2,560			
100141535	CYPRESS	TX		01/30/2024		464		(12)			(12)		452	452			
100089990	HOMER	IL		01/13/2023		352		3			3		355	355			
100284134	HOUSTON	TX		03/30/2026		850		(27)			(27)		823	823			
100189749	BATON ROUGE	LA		01/21/2025		487		1			1		488	488			
100162331	EDWARDS	CO		08/06/2024		323		(8)			(8)		315	315			
100235712	MIAMI	FL		09/22/2025		525		(16)			(16)		509	509			
100152567	LAKEWOOD	CO		05/17/2024		1,151							1,151	1,151			
100166459	WOODSTOCK	GA		10/31/2024		587		(27)			(27)		560	560			
100069894	SAN ANTONIO	TX		09/01/2021		2,513		(7)			(7)		2,506	2,506			
100214145	WATERBURY	CT		05/30/2025		474		(11)			(11)		463	463			
100213784	ODESSA	TX		05/29/2025		532		(1)			(1)		531	531			
100216103	DAYTON	OH		06/17/2025		426		(19)			(19)		407	407			
100213356	PRINCE FREDERICK	MD		05/29/2025		1,014		(23)			(23)		991	991			
100078698	SPIRIT LAKE	IA		02/02/2022		919		(40)			(40)		879	879			
100176876	INVERNESS	FL		11/15/2024		2,413		(38)			(38)		2,375	2,375			
100238156	PALM BAY	FL		09/15/2025		465		(11)			(11)		454	454			
100100009	IOWA COLONY	TX		03/28/2023		288		(13)			(13)		275	275			
100090910	ST AUGUSTINE	FL		01/31/2023		1,440		12			12		1,452	1,452			
100204884	ODESSA	TX		04/10/2025		513		(17)			(17)		496	496			
100065179	COLORADO SPRINGS	CO		07/14/2021		1,193		(24)			(24)		1,169	1,169			
100117874	ORLANDO	FL		07/20/2023		595		(5)			(5)		590	590			
100282160	GLENDALE	AZ		02/27/2026		327		(10)			(10)		317	317			
100147393	TRANQUILLITY	CA		05/08/2024		370		(39)			(39)		331	331			
100218988	HOUSTON	TX		06/27/2025		16,460		(769)			(769)		15,691	15,691			
100189899	MILWAUKEE	WI		01/21/2025		453		(16)			(16)		437	437			
100234729	TUCSON	AZ		08/28/2025		433		(19)			(19)		414	414			
100149400	PALMETTO	FL		04/24/2024		1,701		(8)			(8)		1,693	1,693			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236070	CLEBURNE	TX		09/05/2025		501		(13)			(13)		488	488			
100204629	DURHAM	NC		04/04/2025		905		(28)			(28)		877	877			
100205088	MANVEL	TX		04/11/2025		2,176		(99)			(99)		2,077	2,077			
100181879	KYLE	TX		12/12/2024		2,525		131			131		2,656	2,656			
100207270	GROTON	CT		04/28/2025		530		8			8		538	538			
100253131	CARTERSVILLE	GA		10/30/2025		11,190		(469)			(469)		10,721	10,721			
100101134	CHICAGO	IL		04/28/2023		1,230		(17)			(17)		1,213	1,213			
100103693	AZLE	TX		05/08/2023		576		14			14		590	590			
100103696	AZLE	TX		05/08/2023		576		14			14		590	590			
100137659	PHOENIX	AZ		12/08/2023		2,128		(41)			(41)		2,087	2,087			
100209540	SAN ANTONIO	TX		05/02/2025		425		(12)			(12)		413	413			
100117495	CARSON	CA		07/20/2023		440		40			40		480	480			
100283457	SEBRING	FL		03/11/2026		851		(9)			(9)		842	842			
100208946	LAS VEGAS	NV		04/29/2025		611		(11)			(11)		600	600			
100068248	OAKLAND	CA		08/25/2021		1,133		(47)			(47)		1,086	1,086			
100138319	PETERBOROUGH	NH		12/18/2023		201,838		(7,893)			(7,893)		193,945	193,945			
100065029	CANDLER	NC		07/14/2021		1,105		(33)			(33)		1,072	1,072			
100065017	SARTELL	MN		07/14/2021		1,197		(37)			(37)		1,160	1,160			
100162642	CHANDLER	TX		08/12/2024		206		20	1		19		225	225			
100154643	HOUSTON	TX		07/19/2024		608		(26)			(26)		582	582			
100168350	OCEAN ISLE BEACH	NC		09/25/2024		646		4			4		650	650			
100203463	PROVIDENCE VILLAGE	TX		03/27/2025		1,351		44			44		1,395	1,395			
100265376	CHATTANOOGA	TN		12/19/2025		2							2	2			
100182320	HOUSTON	TX		12/12/2024		591		(3)			(3)		588	588			
100061001	ODESSA	TX		06/01/2021		1,633		6			6		1,639	1,639			
100220709	OCEAN CITY	MD		07/18/2025		500		(9)			(9)		491	491			
100226650	SAN ANTONIO	TX		07/30/2025		456		(18)			(18)		438	438			
100220783	NEVIS	MN		07/18/2025		512		(10)			(10)		502	502			
100076046	JOSHUA TREE	CA		01/07/2022		1,078		(35)			(35)		1,043	1,043			
100238399	MISSOURI CITY	TX		09/19/2025		986		(38)			(38)		948	948			
100141565	CLAYTON	NC		01/30/2024		336		(10)			(10)		326	326			
100230033	COCONUT CREEK	FL		08/25/2025		470		(22)			(22)		448	448			
100228719	GRETNA	NE		08/11/2025		1,399		51			51		1,450	1,450			
100179878	SHERMAN	TX		11/25/2024		648		22			22		670	670			
100209565	LOCKPORT	IL		05/02/2025		487		(20)			(20)		467	467			
100115001	ORO VALLEY	AZ		07/14/2023		561		(13)			(13)		548	548			
100204655	YUMA	AZ		04/04/2025		667		(18)			(18)		649	649			
100081406	COLLIERVILLE	TN		03/18/2022		1,906		32			32		1,938	1,938			
100211460	FAYETTEVILLE	GA		05/16/2025		438		(19)			(19)		419	419			
100142453	MONROE	NC		03/08/2024		1,199		(39)			(39)		1,160	1,160			
100071151	TAMPA	FL		10/01/2021		803		(2)			(2)		801	801			
100115393	JACKSONVILLE	FL		07/17/2023		541		(1)			(1)		540	540			
100016529	CHARLOTTE	NC		04/10/2018		1,265		(13)			(13)		1,252	1,252			
100201318	LANCASTER	TX		03/12/2025		477		(16)			(16)		461	461			
100246811	HOPEWELL	NJ		10/15/2025		842		(38)			(38)		804	804			
100257530	PROVIDENCE	RI		11/26/2025		309		(6)			(6)		303	303			
100177742	LOS ANGELES	CA		11/19/2024		1,207		(27)			(27)		1,180	1,180			
100203598	TUSCALOOSE	AL		03/26/2025		1,133		(42)			(42)		1,091	1,091			
100117482	FORT WALTON BEACH	FL		07/20/2023		540		(20)			(20)		520	520			
100088043	HAINES CITY	FL		10/25/2022		560		(20)			(20)		540	540			
100108168	RENO	NV		05/24/2023		438		(21)			(21)		417	417			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120448	SUITLAND	MD		08/18/2023		3,069		(101)			(101)		2,968	2,968			
100248107	HERNDON	VA		10/29/2025		1,284		(68)			(68)		1,216	1,216			
100221476	RICHMOND	VA		07/22/2025		635		(30)			(30)		605	605			
100247268	LAS CRUCES	NM		10/23/2025		936		(16)			(16)		920	920			
100065434	CHESTER SPRINGS	PA		07/28/2021		1,205		(17)			(17)		1,188	1,188			
100100223	SCRANTON	PA		03/17/2023		495		(4)			(4)		491	491			
100115060	AUBURN	CA		07/14/2023		649		(1)			(1)		648	648			
100128220	GARLAND	TX		09/14/2023		532		(11)			(11)		521	521			
100207957	TORRANCE	CA		04/29/2025		930		(29)			(29)		901	901			
100109989	NORCROSS	GA		06/22/2023		177		(11)			(11)		166	166			
100076170	ARLINGTON	TX		01/07/2022		546		(18)			(18)		528	528			
100206767	PALM SPRINGS	CA		04/23/2025		1,217		(30)			(30)		1,187	1,187			
100170448	RICHMOND	VA		10/09/2024		467		(4)			(4)		463	463			
100216076	LOS BANOS	CA		06/17/2025		484		(22)			(22)		462	462			
100218210	PLANT CITY	FL		06/26/2025		517							517	517			
100132306	EUGENE	OR		10/13/2023		692		16			16		708	708			
100142846	SAN BERNARDINO	CA		02/09/2024		497		(10)			(10)		487	487			
100081039	GREELEY	CO		03/18/2022		1,237		37			37		1,274	1,274			
100248423	EL DORADO HILLS	CA		10/29/2025		426		(29)			(29)		397	397			
100090051	SANTA ROSA	CA		01/13/2023		567		1			1		568	568			
100164719	OCALA	FL		08/23/2024		518		(14)			(14)		504	504			
100162324	MIAMI	FL		08/06/2024		1,067		(18)			(18)		1,049	1,049			
100080975	MEDFORD	OR		03/18/2022		1,093		13			13		1,106	1,106			
100091567	SLIDELL	LA		03/07/2023		642		(55)			(55)		587	587			
100148269	HAMPTON	VA		04/12/2024		519		(9)			(9)		510	510			
100254582	CLINTON	MD		11/07/2025		498		(18)			(18)		480	480			
100199207	SAN ANTONIO	TX		04/04/2025		454		(21)			(21)		433	433			
100062773	VIRGINIA BEACH	VA		07/01/2021		1,661		(18)			(18)		1,643	1,643			
100164235	ATLANTA	GA		08/21/2024		607		(53)			(53)		554	554			
100084415	SARASOTA	FL		08/12/2022		810		(87)			(87)		723	723			
100133240	WAGGAMAN	LA		11/29/2023		8,203		32			32		8,235	8,235			
100167118	KANSAS CITY	MO		09/13/2024		430		(20)			(20)		410	410			
100071714	ORMOND BEACH	FL		10/14/2021		1,125		(35)			(35)		1,090	1,090			
100212328	OKLAHOMA CITY	OK		05/28/2025		460		(17)			(17)		443	443			
100204656	TUCSON	AZ		04/04/2025		1,514		(38)			(38)		1,476	1,476			
100165744	HOUSTON	TX		08/29/2024		1,723		(69)			(69)		1,654	1,654			
100186051	PORT SAINT LUCIE	FL		01/31/2025		627		(14)			(14)		613	613			
100067120	MILFORD	PA		08/02/2021		2,201		55			55		2,256	2,256			
100189621	LEAGUE CITY	TX		01/17/2025		248		(12)			(12)		236	236			
100207204	HOFFMAN ESTATES	IL		04/28/2025		474		(20)			(20)		454	454			
100087481	TOMBALL	TX		10/25/2022		1,194		94			94		1,288	1,288			
100284841	MOHNTON	PA		03/27/2026		357		(10)			(10)		347	347			
100171528	BOLIVIA	NC		10/16/2024		1,256		(1)			(1)		1,255	1,255			
100213935	BLACKFOOT	ID		05/29/2025		511		(2)			(2)		509	509			
100215513	STAUNTON	VA		06/12/2025		697		(16)			(16)		681	681			
100141280	PERRY	GA		01/30/2024		533		(7)			(7)		526	526			
100057604	LANCASTER	CA		06/30/2021		1,567		(32)			(32)		1,535	1,535			
100210593	GWYNN OAK	MD		05/15/2025		486		(21)			(21)		465	465			
100215306	HORIZON CITY	TX		06/12/2025		483		(18)			(18)		465	465			
100247510	GLENDALE	CA		10/28/2025		356		(12)			(12)		344	344			
100020386	POMPANO BEACH	FL		07/27/2018		1,059		4			4		1,063	1,063			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214403	BLACKFOOT	ID		06/02/2025		524		(4)			(4)		520	520			
100129999	PHILADELPHIA	PA		09/27/2023		566		(20)			(20)		546	546			
100191264	DUNNELLON	FL		01/29/2025		10,753		(450)			(450)		10,303	10,303			
100184391	MESQUITE	TX		12/16/2024		456		(21)			(21)		435	435			
100249726	WEARE	NH		10/30/2025		1,191		(23)			(23)		1,168	1,168			
100167079	KINGMAN	AZ		09/13/2024		450		(20)			(20)		430	430			
100090128	LONDON	KY		01/13/2023		4,989		(124)			(124)		4,865	4,865			
100219133	ROSEBURG	OR		06/27/2025		2,155		(14)			(14)		2,141	2,141			
100238599	SCHILLER PARK	IL		09/19/2025		795		(27)			(27)		768	768			
100128467	CORAL SPRINGS	FL		09/15/2023		436		(30)			(30)		406	406			
100169561	KINGMAN	AZ		09/30/2024		710		(10)			(10)		700	700			
100212348	NASHVILLE	TN		05/28/2025		505		(17)			(17)		488	488			
100076379	SPRING	TX		12/23/2021		1,062		(106)			(106)		956	956			
100129306	ZEPHYRHILLS	FL		09/25/2023		1,407		48			48		1,455	1,455			
100235366	CHARLOTTE	NC		08/29/2025		994		(6)			(6)		988	988			
100116688	RICHMOND	TX		07/20/2023		906		51			51		957	957			
100207325	TAMARAC	FL		04/29/2025		613		(22)			(22)		591	591			
100198933	COVINGTON	KY		02/28/2025		418		(2)			(2)		416	416			
100221750	HUMBLE	TX		07/25/2025		506		4			4		510	510			
100237009	LIVONIA	MI		09/12/2025		1,404		(66)			(66)		1,338	1,338			
100163864	HORIZON CITY	TX		09/27/2024		518		(30)			(30)		488	488			
100176607	SAN ANTONIO	TX		11/15/2024		509		(21)			(21)		488	488			
100209655	ORMOND BEACH	FL		05/02/2025		680		(23)			(23)		657	657			
100228390	SAN ANTONIO	TX		08/11/2025		463		(11)			(11)		452	452			
100228791	GILCHRIST	TX		08/12/2025		454		(21)			(21)		433	433			
100148454	FORT WORTH	TX		04/12/2024		708		36			36		744	744			
100177140	AURORA	IL		01/16/2025		566		(26)			(26)		540	540			
100154157	RICHMOND	TX		07/11/2024		1,712		(127)			(127)		1,585	1,585			
100100771	PARK CITY	IL		04/28/2023		621		(11)			(11)		610	610			
100142516	WHITESBORO	TX		02/08/2024		577		1			1		578	578			
100108967	CAMERON	NC		05/31/2023		505		(27)			(27)		478	478			
100177686	GILROY	CA		11/19/2024		1,212		(25)			(25)		1,187	1,187			
100238499	SAINT LOUIS	MO		09/19/2025		489		(15)			(15)		474	474			
100057903	CHESTNUT HILL	MA		06/30/2021		1,205		(13)			(13)		1,192	1,192			
100109734	MIAMI	FL		06/16/2023		2,843		(70)			(70)		2,773	2,773			
100198979	DEPTFORD	NJ		02/28/2025		456		(11)			(11)		445	445			
100060573	HUMBLE	TX		06/01/2021		1,754		7			7		1,761	1,761			
100237217	PETERSBURG	VA		09/12/2025		929		(47)			(47)		882	882			
100221327	MARTINSBURG	WV		07/22/2025		478		(9)			(9)		469	469			
100184464	HANFORD	CA		12/17/2024		882		(16)			(16)		866	866			
100139536	MCALLEN	TX		12/28/2023		395		(31)			(31)		364	364			
100214297	LEESBURG	VA		05/30/2025		530		6			6		536	536			
100161326	FORT WORTH	TX		07/25/2024		558		(10)			(10)		548	548			
100201387	ORANGEBURG	SC		03/12/2025		652		(13)			(13)		639	639			
100213758	KISSIMMEE	FL		05/29/2025		509		7			7		516	516			
100137221	HALLANDALE BEACH	FL		11/29/2023		1,967		(28)			(28)		1,939	1,939			
100148406	COLLEGE STATION	TX		04/12/2024		716		43			43		759	759			
100091247	RICHFIELD	MN		01/31/2023		410		(17)			(17)		393	393			
100228640	WAUKEE	IA		08/11/2025		758		32			32		790	790			
100201665	NEW BRITAIN	CT		03/13/2025		2,563		(92)			(92)		2,471	2,471			
100064920	DALLAS	TX		07/14/2021		1,136		(42)			(42)		1,094	1,094			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061029	COLORADO SPRINGS	CO		06/01/2021		1,205		5			5		1,210	1,210			
100206320	GREEN VALLEY	AZ		04/17/2025		809		6			6		815	815			
100166005	CHICAGO	IL		09/06/2024		1,436		(12)			(12)		1,424	1,424			
100133819	WATERBURY	CT		10/20/2023		469		(20)			(20)		449	449			
100139561	GREENBELT	MD		12/28/2023		321		(14)			(14)		307	307			
100214402	DES MOINES	IA		06/02/2025		618		(1)			(1)		617	617			
100103641	CALIFORNIA CITY	CA		05/08/2023		359		(13)			(13)		346	346			
100164613	ROUND ROCK	TX		08/21/2024		1,615		(14)			(14)		1,601	1,601			
100266894	JUNCTION CITY	OH		12/23/2025		494		(21)			(21)		473	473			
100117934	LOS ANGELES	CA		07/20/2023		584		10			10		594	594			
100133561	SANTA ROSA	CA		10/23/2023		1,413		(8)			(8)		1,405	1,405			
5.00007E+11	ENSCHEDE	NLD		08/29/2025		6,566						109	6,675	6,577	(98)		(98)
100140384	PENDERGRASS	GA		01/18/2024		1,451		14			14		1,465	1,465			
100088971	KISSIMMEE	FL		11/15/2022		586		10			10		596	596			
100060658	ARNOLD	MD		06/01/2021		1,068		4			4		1,072	1,072			
100268818	VENICE	FL		12/29/2025		512		9			9		521	521			
100087332	MOORESVILLE	IN		10/25/2022		758		48			48		806	806			
100211091	SAN DIEGO	CA		05/15/2025		1,264		(46)			(46)		1,218	1,218			
100018116	LOS ANGELES	CA		06/08/2018		1,412		(20)			(20)		1,392	1,392			
100216615	ANGIER	NC		06/23/2025		603		38			38		641	641			
100190297	PHILADELPHIA	PA		01/22/2025		430		(6)			(6)		424	424			
100023256	DENVER	CO		08/16/2018		1,108		(17)			(17)		1,091	1,091			
100203090	FOUNTAIN INN	SC		04/25/2025		461		(19)			(19)		442	442			
100057686	PARKER	CO		06/30/2021		1,445		(47)			(47)		1,398	1,398			
100065066	ATLANTA	GA		07/14/2021		1,084		(30)			(30)		1,054	1,054			
100190351	MOUNT HOLLY	NJ		01/22/2025		471		(6)			(6)		465	465			
100116872	BECHTELSVILLE	PA		07/20/2023		1,746		117			117		1,863	1,863			
100137552	CHANDLER	AZ		12/08/2023		1,455		27			27		1,482	1,482			
100067247	LOS BANOS	CA		08/02/2021		1,194		20			20		1,214	1,214			
100080382	SAN DIEGO	CA		04/14/2022		1,040		12			12		1,052	1,052			
100238625	SCRANTON	PA		09/19/2025		1,141		(43)			(43)		1,098	1,098			
100141999	FRESNO	CA		02/29/2024		533		(18)			(18)		515	515			
100194090	ANGLETON	TX		02/14/2025		354		(17)			(17)		337	337			
100193142	OKLAHOMA CITY	OK		02/10/2025		620		36			36		656	656			
100190894	COLORADO SPRINGS	CO		01/28/2025		517		(14)			(14)		503	503			
100079691	SAINT CLOUD	FL		04/25/2022		1,251		(29)			(29)		1,222	1,222			
100079862	FRIENDSWOOD	TX		04/08/2022		1,112		32			32		1,144	1,144			
100067481	LINTHICUM	MD		09/23/2021		1,295		(44)			(44)		1,251	1,251			
100191077	ROMEOVILLE	IL		01/29/2025		318		(6)			(6)		312	312			
100220262	PITTSFIELD	MA		07/11/2025		533		4			4		537	537			
100117797	GREENVILLE	TX		07/20/2023		1,102		(22)			(22)		1,080	1,080			
100080990	RICHMOND	TX		03/18/2022		1,118		27			27		1,145	1,145			
100116187	FLORIDA CITY	FL		07/20/2023		788		139			139		927	927			
100174719	HOUSTON	TX		10/31/2024		270		(17)			(17)		253	253			
100206886	LEMOORE	CA		04/24/2025		474		(21)			(21)		453	453			
100076012	LAKELAND	TN		01/07/2022		1,015		(34)			(34)		981	981			
100078780	HENDERSONVLLE	NC		02/24/2022		1,043		(21)			(21)		1,022	1,022			
100080160	OLYMPIC VALLEY	CA		02/25/2022		1,113		(10)			(10)		1,103	1,103			
100236124	CLEBURNE	TX		09/05/2025		973							973	973			
100157749	MONTEBELLO	CA		07/02/2024		344		(4)			(4)		340	340			
100065653	BELCAMP	MD		07/28/2021		1,222		(11)			(11)		1,211	1,211			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201162	TOANO	VA		03/12/2025		477		(1)			(1)		476	476			
100110627	HOUSTON	TX		06/30/2023		2,764		(14)			(14)		2,750	2,750			
100065598	MEMPHIS	TN		07/28/2021		1,060		(13)			(13)		1,047	1,047			
100079957	TOMBALL	TX		04/25/2022		1,048		13			13		1,061	1,061			
100177303	VERNON	NJ		01/16/2025		769		(25)			(25)		744	744			
100057941	DENVER	CO		06/30/2021		1,099		(29)			(29)		1,070	1,070			
100081350	GEORGETOWN	TX		03/18/2022		1,229		10			10		1,239	1,239			
100176820	TRENTON	NJ		11/15/2024		459		(30)			(30)		429	429			
100102078	BAKERSFIELD	CA		04/14/2023		917		(17)			(17)		900	900			
100237410	MINNEAPOLIS	MN		09/12/2025		933		(48)			(48)		885	885			
100194113	CAMPBELL	CA		02/14/2025		524		(4)			(4)		520	520			
100141322	PELHAM	AL		01/30/2024		431		(13)			(13)		418	418			
100128067	ANTIOCH	TN		09/08/2023		780		35			35		815	815			
100067926	RAYTOWN	MO		09/23/2021		1,103		(35)			(35)		1,068	1,068			
100177461	DELAND	FL		01/16/2025		374		(17)			(17)		357	357			
100218567	NORMAN	OK		06/27/2025		477		(19)			(19)		458	458			
100119495	VALLEJO	CA		07/28/2023		952		184			184		1,136	1,136			
100068333	NAVARRE	FL		08/25/2021		1,070		(43)			(43)		1,027	1,027			
100088851	ELKTON	MD		11/15/2022		605		7			7		612	612			
100138025	SAN MARCOS	TX		12/13/2023		305		(18)			(18)		287	287			
100067943	WEST POINT	VA		09/23/2021		1,106		(38)			(38)		1,068	1,068			
100214504	BAKERSFIELD	CA		06/06/2025		487		(19)			(19)		468	468			
100078657	FEASTERVILLE TREVOSE	PA		02/02/2022		1,725		(9)			(9)		1,716	1,716			
100247664	VIRGINIA BEACH	VA		10/29/2025		(1,342)							(1,342)	(1,342)			
100136839	A-24 LINDEN	NJ		11/27/2023		467		(9)			(9)		458	458			
100156151	INDIO	CA		07/25/2024		487		(16)			(16)		471	471			
100150648	EDMOND	OK		05/06/2024		1,033		(18)			(18)		1,015	1,015			
100063311	SENECA	SC		07/01/2021		1,790		(18)			(18)		1,772	1,772			
100177062	SAN ANTONIO	TX		01/16/2025		539		(18)			(18)		521	521			
100164597	FALLING WATERS	WV		08/21/2024		508		(15)			(15)		493	493			
100168600	BUNNELL	FL		09/25/2024		678		11			11		689	689			
100253658	BUDA	TX		10/30/2025		7,281		(226)			(226)		7,055	7,055			
100189738	RALEIGH	NC		01/21/2025		600		(15)			(15)		585	585			
100158037	LUBBOCK	TX		07/09/2024		1,612		(22)			(22)		1,590	1,590			
100206935	PITTSBURGH	PA		04/25/2025		6,649		(311)			(311)		6,338	6,338			
100081119	MODESTO	CA		03/18/2022		1,123		24			24		1,147	1,147			
100109063	MIDDLETON	ID		06/05/2023		12,476		(173)			(173)		12,303	12,303			
100201397	KNOXVILLE	TN		03/12/2025		458		(14)			(14)		444	444			
100147972	BROWNSBURG	IN		04/08/2024		4,131		(4)			(4)		4,127	4,127			
100193330	CHICAGO	IL		02/10/2025		498		(10)			(10)		488	488			
100071827	FRESNO	CA		10/14/2021		1,053		(40)			(40)		1,013	1,013			
100202113	OKLAHOMA CITY	OK		03/18/2025		523							523	523			
100202415	BARSTOW	CA		03/19/2025		401		(19)			(19)		382	382			
100257519	LEE	NH		11/26/2025		365		(22)			(22)		343	343			
100204498	CHALMETTE	LA		04/04/2025		633		(24)			(24)		609	609			
100061819	CITRUS HEIGHTS	CA		07/01/2021		1,896		(16)			(16)		1,880	1,880			
100057632	LARAMIE	WY		06/30/2021		1,871		(63)			(63)		1,808	1,808			
100064963	REDDING	CA		07/14/2021		1,036		(35)			(35)		1,001	1,001			
100088122	PHOENIX	AZ		10/25/2022		619		5			5		624	624			
100118913	TEHACHAPI	CA		07/27/2023		586		(12)			(12)		574	574			
100152213	OKLAHOMA CITY	OK		05/17/2024		694		59			59		753	753			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209566	NORTH FORT MYERS	FL		05/02/2025		833		(29)			(29)		804	804			
100152439	EDINBURG	TX		05/17/2024		719		6			6		725	725			
100140050	LOCKHART	TX		01/09/2024		861		46			46		907	907			
100192574	MADISON	AL		02/10/2025		408		30			30		438	438			
100087394	ST PETERSBURG	FL		10/25/2022		2,108		99			99		2,207	2,207			
100172600	TULSA	OK		10/23/2024		2,617		(104)			(104)		2,513	2,513			
100057673	RIVERVIEW	FL		06/30/2021		1,281		(26)			(26)		1,255	1,255			
100120557	CANYON COUNTRY	CA		08/18/2023		264		3			3		267	267			
100067482	FORT MYERS	FL		09/23/2021		1,089		(46)			(46)		1,043	1,043			
100120463	CLINTON TOWNSHIP	MI		08/18/2023		337		(9)			(9)		328	328			
100149726	WEST HARTFORD	CT		04/26/2024		1,555		(21)			(21)		1,534	1,534			
100168410	WINDERMERE	FL		09/25/2024		2,016		(45)			(45)		1,971	1,971			
100131869	CORPUS CHRISTI	TX		10/06/2023		441		(23)			(23)		418	418			
100071690	BIG BEAR LAKE	CA		10/14/2021		1,241		(47)			(47)		1,194	1,194			
100160207	BOLIVIA	NC		07/18/2024		638		15			15		653	653			
100078485	SAN ANTONIO	TX		02/02/2022		476		(26)			(26)		450	450			
100254569	DAVENPORT	FL		11/07/2025		682		(21)			(21)		661	661			
100135583	LANCASTER	TX		11/09/2023		711		(29)			(29)		682	682			
100120487	SPRING	TX		08/18/2023		547		(2)			(2)		545	545			
100084811	PINGREE GROVE	IL		08/02/2022		1,748		(21)			(21)		1,727	1,727			
100065753	FRANKLINTON	NC		07/28/2021		1,090		(32)			(32)		1,058	1,058			
100152444	CADDO MILLS	TX		05/17/2024		582		8			8		590	590			
100170440	STILLWATER	OK		10/09/2024		524		(18)			(18)		506	506			
100173890	NORFOLK	VA		10/31/2024		531		(25)			(25)		506	506			
100172849	CHARLOTTE	NC		10/25/2024		664		(25)			(25)		639	639			
100169886	BROUSSARD	LA		11/08/2024		559		(20)			(20)		539	539			
100067116	KAPOLEI	HI		08/02/2021		1,160		29			29		1,189	1,189			
100017808	SANTA ANA	CA		05/30/2018		1,790		(16)			(16)		1,774	1,774			
100204697	TULUM	MEX		04/07/2025		428							428	428			
100167136	TAFT	CA		09/13/2024		463		(25)			(25)		438	438			
100204938	SPRING	TX		04/10/2025		1,563		(27)			(27)		1,536	1,536			
100126347	BRIDGETON	NJ		08/30/2023		422		(18)			(18)		404	404			
100200194	CANFIELD	OH		03/07/2025		468		(13)			(13)		455	455			
100155652	SANFORD	FL		06/18/2024		395		(6)			(6)		389	389			
100230137	CAMPO	CA		08/25/2025		572		(11)			(11)		561	561			
100174044	SAINT AUGUSTINE	FL		10/31/2024		346		(16)			(16)		330	330			
100103686	FREDERICK	MD		05/08/2023		1,819		(47)			(47)		1,772	1,772			
100254373	MARBLE	MN		11/07/2025		445		(13)			(13)		432	432			
100163797	DAYTON	TX		09/27/2024		20,594		(1,132)			(1,132)		19,462	19,462			
100163814	DAYTON	TX		09/27/2024		20,594		(1,132)			(1,132)		19,462	19,462			
100163816	DAYTON	TX		09/27/2024		20,602		(1,140)			(1,140)		19,462	19,462			
100153252	HUTTO	TX		05/30/2024		1,647		11			11		1,658	1,658			
100164074	SHORELINE	WA		08/21/2024		341		(14)			(14)		327	327			
100255930	ROCHESTER	NY		11/24/2025		462		(8)			(8)		454	454			
100157318	CATONSVILLE	MD		02/20/2025		440		(18)			(18)		422	422			
100212658	MANCHESTER	TN		05/29/2025		5,542		(213)			(213)		5,329	5,329			
100283138	HICKORY	NC		03/09/2026		515							515	515			
100283142	HICKORY	NC		03/09/2026		515							515	515			
100272959	TOPEKA	KS		01/15/2026		527		(12)			(12)		515	515			
100254581	PALM BAY	FL		11/07/2025		526		(13)			(13)		513	513			
100201819	LEHIGH ACRES	FL		03/18/2025		528		1			1		529	529			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213291	LITTLETON	CO		05/29/2025		986		(53)			(53)		933	933			
5.00006E+11	HAARLEM	NLD		07/31/2025		20							20		(20)		(20)
100143157	KISSIMMEE	FL		02/16/2024		6,372		(102)			(102)		6,270	6,270			
100199092	DELRAN	NJ		02/28/2025		524		7			7		531	531			
100164652	BOYNTON BEACH	FL		08/23/2024		468		(9)			(9)		459	459			
100141518	RICHMOND	VA		01/30/2024		378		(16)			(16)		362	362			
100140248	WILMINGTON	DE		01/18/2024		511		(9)			(9)		502	502			
100140249	WILMINGTON	DE		01/18/2024		511		(9)			(9)		502	502			
100102962	PINSON	AL		06/22/2023		427		(11)			(11)		416	416			
100221729	HURON	CA		07/25/2025		1,255		(46)			(46)		1,209	1,209			
100253833	IRVING	TX		10/30/2025		480		5			5		485	485			
100107880	MIAMI	FL		06/29/2023		930		(81)			(81)		849	849			
100220744	DUNDALK	MD		07/18/2025		764		3			3		767	767			
100061039	CHANDLER	AZ		06/01/2021		2,108		8			8		2,116	2,116			
100186036	TAYLOR	TX		01/31/2025		489		(14)			(14)		475	475			
100163035	TUCSON	AZ		08/13/2024		4,779		(76)			(76)		4,703	4,703			
100194561	LYNN HAVEN	FL		03/28/2025		507		(7)			(7)		500	500			
100166131	SALISBURY	MD		09/09/2024		425		9			9		434	434			
100100961	BRISTOL	TN		04/28/2023		901		87			87		988	988			
100157293	SIKESTON	MO		02/20/2025		472		(21)			(21)		451	451			
100205045	VIRGINIA BEACH	VA		04/11/2025		473		(22)			(22)		451	451			
100173913	INDIAN HEAD	MD		10/31/2024		574		(20)			(20)		554	554			
100203108	TOWN OF WEST HAVEN	CT		03/27/2025		534		(21)			(21)		513	513			
100216266	BREMERTON	WA		06/20/2025		531		(16)			(16)		515	515			
100109936	CONROE	TX		06/22/2023		582		(31)			(31)		551	551			
100236818	SAN ANTONIO	TX		09/12/2025		313		(4)			(4)		309	309			
100080998	DENVER	CO		03/18/2022		1,265		17			17		1,282	1,282			
100057850	NEWARK	NJ		06/30/2021		1,227		(23)			(23)		1,204	1,204			
100236756	LUBBOCK	TX		09/11/2025		502		(16)			(16)		486	486			
100218896	WISHON	CA		06/27/2025		408		(5)			(5)		403	403			
100199601	GAITHERSBURG	MD		03/05/2025		1,239		11			11		1,250	1,250			
100282204	STONE MOUNTAIN	GA		02/27/2026		184		(6)			(6)		178	178			
100109689	APPLE VALLEY	CA		06/16/2023		569		(13)			(13)		556	556			
100193086	POINCIANA	FL		02/10/2025		637		46			46		683	683			
100063590	ALBUQUERQUE	NM		07/01/2021		1,275		24			24		1,299	1,299			
100207214	GREENVILLE	TX		04/28/2025		879		10			10		889	889			
100195420	OCALA	FL		02/24/2025		696		63			63		759	759			
100101683	SAVANNAH	GA		04/26/2023		915		(22)			(22)		893	893			
100189004	RICHMOND	VA		01/09/2025		1,318		(27)			(27)		1,291	1,291			
100156240	BELLEVUE	KY		06/20/2024		462		(18)			(18)		444	444			
100169196	FAWNSKIN	CA		09/27/2024		579		(12)			(12)		567	567			
100139268	POCATELLO	ID		12/28/2023		523		5			5		528	528			
100169258	CONCORD	NC		09/27/2024		491		(23)			(23)		468	468			
100071724	CHANDLER	AZ		10/14/2021		1,178		(13)			(13)		1,165	1,165			
100195075	SPRING	TX		02/24/2025		628		58			58		686	686			
100174796	BRADENTON	FL		10/31/2024		565		(36)			(36)		529	529			
100181479	PHILADELPHIA	PA		01/09/2025		482		(22)			(22)		460	460			
100142107	MIAMI	FL		02/29/2024		1,326		(14)			(14)		1,312	1,312			
100091346	CABO SAN LUCAS	MEX		01/17/2023		674							674	674			
100133981	CHICAGO	IL		10/25/2023		450		(10)			(10)		440	440			
100159303	MOUNT DORA	FL		07/15/2024		17,926		(538)			(538)		17,388	17,388			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161294	PETALUMA	CA		07/25/2024		1,254		(27)			(27)		1,227	1,227			
100149840	KATY	TX		04/29/2024		491		(37)			(37)		454	454			
100079533	GRAYSON	GA		04/08/2022		983		(22)			(22)		961	961			
100184397	EDINBURG	TX		12/16/2024		525		9			9		534	534			
100132652	THERMAL	CA		11/03/2023		172		(7)			(7)		165	165			
100190022	HOUSTON	TX		01/21/2025		8,651		402			402		9,053	9,053			
100169669	DEARBORN	MI		09/30/2024		3,121		116			116		3,237	3,237			
3300004379	MIAMI	FL		02/27/2023		135,504							135,504	135,504			
100202157	NICEVILLE	FL		03/18/2025		499		(16)			(16)		483	483			
100108126	JACKSONVILLE	FL		05/24/2023		523		4			4		527	527			
100178359	EDMOND	OK		11/20/2024		4,419		(135)			(135)		4,284	4,284			
100109239	JACKSONVILLE	FL		07/21/2023		1,502		(2)			(2)		1,500	1,500			
100199595	PLEASANTON	CA		03/05/2025		1,233		(5)			(5)		1,228	1,228			
100186632	LAKEWOOD	WA		12/30/2024		2,958		(68)			(68)		2,890	2,890			
100152332	FULSHEAR	TX		05/17/2024		780		50			50		830	830			
100077830	ALBUQUERQUE	NM		01/14/2022		1,069		(36)			(36)		1,033	1,033			
100138363	KATY	TX		12/18/2023		4,905		95			95		5,000	5,000			
100261210	PINE HILL	NJ		12/05/2025		1,578		(45)			(45)		1,533	1,533			
100184782	CANBY	OR		12/17/2024		1,046		(21)			(21)		1,025	1,025			
100134989	FORT WORTH	TX		10/30/2023		521		(1)			(1)		520	520			
100136735	CHICAGO	IL		11/27/2023		388		(11)			(11)		377	377			
100089266	MACHESNEY PARK	IL		01/26/2023		400		(3)			(3)		397	397			
100207752	CHULA VISTA	CA		04/29/2025		1,895		(79)			(79)		1,816	1,816			
100147258	LAKE WALES	FL		03/28/2024		448		(12)			(12)		436	436			
100161766	LUSBY	MD		07/31/2024		481		(16)			(16)		465	465			
100269064	LA HABRA	CA		12/30/2025		353		(14)			(14)		339	339			
100210561	SEGUIN	TX		05/15/2025		419		(20)			(20)		399	399			
100158785	BROKEN ARROW	OK		07/10/2024		503		(8)			(8)		495	495			
100190990	GREENVILLE	TX		01/28/2025		517		(11)			(11)		506	506			
100206091	TALLAHASSEE	FL		04/16/2025		789		(32)			(32)		757	757			
100118658	CHARLOTTE	NC		07/25/2023		444		(14)			(14)		430	430			
100174703	BERLIN	CT		10/31/2024		674		(37)			(37)		637	637			
100178075	LOS ANGELES	CA		11/19/2024		1,225		(23)			(23)		1,202	1,202			
100246651	PORT CHARLOTTE	FL		10/15/2025		666		(24)			(24)		642	642			
100230864	MAUMEE	OH		08/29/2025		1,129		(39)			(39)		1,090	1,090			
100088051	SAN MARCOS	TX		10/25/2022		644		23			23		667	667			
100081255	LEBANON	TN		03/18/2022		2,252		84			84		2,336	2,336			
100208123	DULUTH	GA		04/29/2025		351		(22)			(22)		329	329			
100065999	SAINT LEONARD	MD		08/02/2021		2,107		(11)			(11)		2,096	2,096			
100065315	RICHLAND	WA		07/28/2021		2,299		(87)			(87)		2,212	2,212			
100281993	NORTH OLMSTED	OH		02/27/2026		325		(15)			(15)		310	310			
100177865	NOVI	MI		11/19/2024		1,373		(108)			(108)		1,265	1,265			
100162047	STOCKBRIDGE	GA		07/31/2024		838		(37)			(37)		801	801			
100139242	WESLEY CHAPEL	FL		12/28/2023		1,066		(2)			(2)		1,064	1,064			
100186601	TIFFIN	IA		12/30/2024		631		28			28		659	659			
100227065	NORTHBOROUGH	MA		07/30/2025		92,386		(2,910)			(2,910)		89,476	89,476			
100117658	LAS VEGAS	NV		07/20/2023		547		(13)			(13)		534	534			
100212104	NECEDAH	WI		05/22/2025		1,152		(21)			(21)		1,131	1,131			
100193412	JACKSONVILLE	FL		02/10/2025		1,261		21			21		1,282	1,282			
100164172	LOGANVILLE	GA		08/21/2024		578		(9)			(9)		569	569			
100081003	EVANS	GA		03/18/2022		1,069		26			26		1,095	1,095			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100136583	CORPUS CHRISTI	TX		11/22/2023		476		(5)			(5)		471	471			
100237317	MOORPARK	CA		09/12/2025		1,029		(48)			(48)		981	981			
100204420	TRENTON	NJ		04/01/2025		446		(12)			(12)		434	434			
100126383	PHILADELPHIA	PA		08/30/2023		450		(13)			(13)		437	437			
100148395	HUMBLE	TX		04/12/2024		1,581		(16)			(16)		1,565	1,565			
100186657	WESLEY CHAPEL	FL		12/30/2024		622		12			12		634	634			
100215694	PHOENIX	AZ		06/13/2025		474		3			3		477	477			
100161448	BRANDON	FL		07/30/2024		42,375		(112)			(112)		42,263	42,263			
100065807	PACE	FL		07/28/2021		730		(21)			(21)		709	709			
100159909	WESLEY CHAPEL	FL		08/16/2024		520		(21)			(21)		499	499			
100228329	CLEVELAND	OH		08/11/2025		456		(16)			(16)		440	440			
100141412	SANGER	TX		01/30/2024		1,423		(46)			(46)		1,377	1,377			
100076284	BROWNS MILLS	NJ		01/07/2022		1,218		(11)			(11)		1,207	1,207			
100079737	EVERETT	WA		04/25/2022		1,648		(46)			(46)		1,602	1,602			
100062214	MAITLAND	FL		07/01/2021		1,770		(11)			(11)		1,759	1,759			
100195657	FORT WAYNE	IN		02/24/2025		1,017		(21)			(21)		996	996			
100110756	CHARLOTTE	NC		08/11/2023		539		(25)			(25)		514	514			
100158804	IOWA COLONY	TX		07/10/2024		11,037		(172)			(172)		10,865	10,865			
100117518	MIAMI	FL		07/20/2023		667		61			61		728	728			
100186667	RALEIGH	NC		12/30/2024		659		30			30		689	689			
100185223	FORT WORTH	TX		01/24/2025		341		(16)			(16)		325	325			
100193125	SPRING	TX		02/10/2025		640		49			49		689	689			
100174065	GULF SHORES	AL		10/31/2024		449		(13)			(13)		436	436			
100274295	PINOLE	CA		01/29/2026		1,884		(27)			(27)		1,857	1,857			
100248092	MIDDLETOWN	NY		10/29/2025		1,082		(50)			(50)		1,032	1,032			
100166466	HIALEAH	FL		10/31/2024		673		(22)			(22)		651	651			
100101129	HARTFORD	CT		04/28/2023		1,021		(33)			(33)		988	988			
100069486	GASTON	SC		09/01/2021		2,230		6			6		2,236	2,236			
100177388	FOUNTAIN HILLS	AZ		01/16/2025		1,179		(55)			(55)		1,124	1,124			
100133389	JUPITER	FL		11/21/2023		487		(9)			(9)		478	478			
100164183	MESQUITE	TX		08/21/2024		310		(24)			(24)		286	286			
100210682	AIKEN	SC		05/15/2025		500		(19)			(19)		481	481			
100141312	MISSION	TX		01/30/2024		451		(5)			(5)		446	446			
100118161	LONG BEACH	CA		07/20/2023		517		2			2		519	519			
100084650	HERMISTON	OR		08/02/2022		660		(8)			(8)		652	652			
100091712	LOUISBURG	NC		03/24/2023		1,377		(44)			(44)		1,333	1,333			
100141043	KISSIMMEE	FL		02/20/2024		478		(15)			(15)		463	463			
100185749	BAKERSFIELD	CA		12/23/2024		509		(18)			(18)		491	491			
100236769	MATTAWA	WA		09/11/2025		423		(24)			(24)		399	399			
100190908	GRAHAM	NC		01/28/2025		616		20			20		636	636			
100141618	OKLAHOMA CITY	OK		01/30/2024		511		(23)			(23)		488	488			
100079487	DENVER	CO		04/25/2022		1,124		81			81		1,205	1,205			
100067518	MIAMI	FL		09/23/2021		1,430		(56)			(56)		1,374	1,374			
100143211	FREDERICK	MD		02/16/2024		41,792		(857)			(857)		40,935	40,935			
100226835	FARMINGTON	CT		07/30/2025		478		(8)			(8)		470	470			
100153324	CONWAY	SC		05/30/2024		694		69			69		763	763			
100134978	LEESBURG	FL		10/30/2023		429		(7)			(7)		422	422			
100172150	KISSIMMEE	FL		10/17/2024		508		(28)			(28)		480	480			
100069586	MANOR	TX		09/01/2021		1,360		(3)			(3)		1,357	1,357			
100160903	JACKSONVILLE	AL		07/24/2024		480		(1)			(1)		479	479			
100139490	TWIN FALLS	ID		12/28/2023		1,542		(42)			(42)		1,500	1,500			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220685	TWENTYNINE PALMS	CA		07/18/2025		440		(21)			(21)		419	419			
100147239	HAMILTON	NJ		03/28/2024		492		(4)			(4)		488	488			
100220723	GRAIN VALLEY	MO		07/18/2025		211		(4)			(4)		207	207			
100257612	MESA	AZ		11/26/2025		902		(12)			(12)		890	890			
100258260	CLERMONT	FL		12/02/2025		494		(11)			(11)		483	483			
100149580	MONTGOMERY	TX		04/26/2024		594		7			7		601	601			
100065562	MIAMI	FL		07/28/2021		1,056		(32)			(32)		1,024	1,024			
100118183	KISSIMMEE	FL		07/20/2023		346		(16)			(16)		330	330			
100177579	JACKSONVILLE	FL		01/16/2025		522		(1)			(1)		521	521			
100150919	ATHENS	AL		05/08/2024		721		44			44		765	765			
100079980	CHICAGO	IL		04/25/2022		934		(13)			(13)		921	921			
100229392	SAMMAMISH	WA		08/15/2025		955		(24)			(24)		931	931			
100255432	ORLANDO	FL		11/24/2025		552		(7)			(7)		545	545			
100219299	CRAMERTON	NC		06/30/2025		307		(11)			(11)		296	296			
100197557	SCHAUMBURG	IL		02/26/2025		391		(13)			(13)		378	378			
100107931	SENECA	SC		06/29/2023		503		(22)			(22)		481	481			
100154697	HIALEAH	FL		07/19/2024		542		(18)			(18)		524	524			
100066874	RURAL HALL	NC		08/02/2021		866							866	866			
100103158	COLLEGE PARK	GA		04/21/2023		458		(14)			(14)		444	444			
100134007	CLARKSVILLE	TN		10/25/2023		436		(8)			(8)		428	428			
100100708	CHICAGO	IL		04/28/2023		745		7			7		752	752			
100158607	LONGWOOD	FL		07/10/2024		14,719		(175)			(175)		14,544	14,544			
100080031	BUFORD	GA		04/08/2022		1,494		(39)			(39)		1,455	1,455			
100068418	SUNRISE	FL		08/25/2021		1,142		(45)			(45)		1,097	1,097			
100100450	GOULDSBORO	PA		04/27/2023		677		(21)			(21)		656	656			
100116504	CALABASAS	CA		07/20/2023		644		12			12		656	656			
100084691	MIAMI	FL		08/02/2022		554		(47)			(47)		507	507			
100199722	SAN JOSE	CA		03/05/2025		1,668		(94)			(94)		1,574	1,574			
100190330	BALTIMORE	MD		01/22/2025		483		(6)			(6)		477	477			
100227946	NORTH BRUNSWICK	NJ		08/04/2025		8,777		(357)			(357)		8,420	8,420			
100220847	KATY	TX		07/18/2025		528		8			8		536	536			
100186508	HILTON	NY		12/30/2024		322		(5)			(5)		317	317			
100186310	LITTLEROCK	CA		12/30/2024		563		(5)			(5)		558	558			
100215463	HOUSTON	TX		06/12/2025		667		(3)			(3)		664	664			
100150654	DECATUR	GA		05/06/2024		546		(7)			(7)		539	539			
100090718	MOUNT LAUREL TOWNSHIP	NJ		12/29/2022		535		(12)			(12)		523	523			
100117080	FAYETTEVILLE	NC		07/20/2023		1,167		49			49		1,216	1,216			
100102706	VIRGINIA BEACH	VA		06/22/2023		773		(21)			(21)		752	752			
100257039	CAPE CORAL	FL		11/26/2025		125,124		(4,777)			(4,777)		120,347	120,347			
100235356	ELLICOTT CITY	MD		08/29/2025		440		(17)			(17)		423	423			
100114999	KANSAS CITY	MO		07/14/2023		1,488							1,488	1,488			
100139426	HOUSTON	TX		12/28/2023		570		(13)			(13)		557	557			
100228882	TALLAHASSEE	FL		08/12/2025		484		(20)			(20)		464	464			
100141742	LAS VEGAS	NV		01/30/2024		471		(1)			(1)		470	470			
100115162	MONTICELLO	NY		07/17/2023		1,427		(42)			(42)		1,385	1,385			
100080182	DUMONT	NJ		02/25/2022		859		(55)			(55)		804	804			
100176527	FORT WORTH	TX		11/15/2024		997		(4)			(4)		993	993			
100256986	WILLIAMSTOWN	NJ		11/26/2025		1,459		(80)			(80)		1,379	1,379			
100081025	NAPA	CA		03/18/2022		2,452		79			79		2,531	2,531			
100141875	CITRUS SPRINGS	FL		03/27/2024		516		(1)			(1)		515	515			
100079211	KNOXVILLE	TN		02/24/2022		1,090		10			10		1,100	1,100			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142187	DECATUR	GA		03/15/2024		517		(10)			(10)		507	507			
100148324	MORRISTOWN	AZ		04/12/2024		511		(4)			(4)		507	507			
100017963	LAS VEGAS	NV		05/22/2018		1,148		(17)			(17)		1,131	1,131			
100189068	MIDDLETOWN	DE		01/13/2025		2,393		81			81		2,474	2,474			
100235365	KENOSHA	WI		08/29/2025		469		(14)			(14)		455	455			
100128465	KILLEEN	TX		09/15/2023		151		(11)			(11)		140	140			
100284697	LOWELL	AR		03/27/2026		1,014		(35)			(35)		979	979			
100212373	CITRUS SPRINGS	FL		05/28/2025		561		21			21		582	582			
100228331	LAFAYETTE	CO		08/11/2025		817		(26)			(26)		791	791			
100216636	DARIEN	IL		06/23/2025		489		(2)			(2)		487	487			
100100690	HANOVER PARK	IL		04/28/2023		1,230		29			29		1,259	1,259			
100198908	MERCED	CA		02/28/2025		209		(9)			(9)		200	200			
100129790	SACRAMENTO	CA		09/27/2023		470		(25)			(25)		445	445			
100192890	CHARLOTTE	NC		02/10/2025		2,769		(69)			(69)		2,700	2,700			
100071579	COCOA	FL		10/14/2021		1,536		(39)			(39)		1,497	1,497			
100190995	HEWITT	TX		01/28/2025		555		2			2		557	557			
100228401	CAMBRIDGE	MN		08/11/2025		504		(7)			(7)		497	497			
100150855	LIBBY	MT		05/08/2024		601		(8)			(8)		593	593			
100136246	RALEIGH	NC		11/20/2023		532		5			5		537	537			
100188287	MONTCLAIR	CA		01/08/2025		5,258		(5)			(5)		5,253	5,253			
100170087	ATHENS	AL		10/08/2024		666		3			3		669	669			
100201842	FRIENDSWOOD	TX		03/18/2025		514		(3)			(3)		511	511			
100075951	NORFOLK	VA		01/07/2022		1,187		(18)			(18)		1,169	1,169			
100193602	FORT WORTH	TX		02/10/2025		406		(19)			(19)		387	387			
100175676	DENISON	TX		11/12/2024		1,215		(31)			(31)		1,184	1,184			
100109590	ADELANTO	CA		06/14/2023		437		(28)			(28)		409	409			
100016527	CHARLOTTE	NC		04/10/2018		1,258		(13)			(13)		1,245	1,245			
100138848	ROME	GA		12/21/2023		779		(11)			(11)		768	768			
100116551	MIDLOTHIAN	VA		07/20/2023		493		89			89		582	582			
100199998	ELGIN	TX		03/06/2025		562		2			2		564	564			
100178497	CHARLOTTE	NC		11/21/2024		561		3			3		564	564			
100138224	LEXINGTON	SC		12/14/2023		432		(11)			(11)		421	421			
100134499	SHELTON	CT		10/30/2023		480		(7)			(7)		473	473			
100129311	DAWSONVILLE	GA		09/25/2023		2,073		46			46		2,119	2,119			
100261435	ANNA	TX		12/09/2025		1,339		(55)			(55)		1,284	1,284			
100148355	OKLAHOMA CITY	OK		04/12/2024		2,333		80			80		2,413	2,413			
100065450	RIDGECREST	CA		07/28/2021		1,276		(10)			(10)		1,266	1,266			
100067435	STOCKTON	CA		09/23/2021		1,174		(29)			(29)		1,145	1,145			
100209997	WEST PALM BEACH	FL		05/07/2025		1,072		(35)			(35)		1,037	1,037			
100220307	GREAT MILLS	MD		07/11/2025		587		(28)			(28)		559	559			
100065088	NEWPORT NEWS	VA		07/14/2021		866		(23)			(23)		843	843			
100193080	BETHLEHEM	GA		02/10/2025		653		49			49		702	702			
100057931	CHATTANOOGA	TN		06/30/2021		1,132		(17)			(17)		1,115	1,115			
100193353	LUBBOCK	TX		02/10/2025		1,441		(23)			(23)		1,418	1,418			
100221714	TALLAHASSEE	FL		07/25/2025		491		1			1		492	492			
100075952	NEW ORLEANS	LA		01/07/2022		725		(9)			(9)		716	716			
100220678	EAST HAVEN	CT		07/17/2025		400		(19)			(19)		381	381			
100089283	CHELTENHAM	PA		01/26/2023		1,824		(26)			(26)		1,798	1,798			
100174762	KEARNEY	MO		10/31/2024		409		(23)			(23)		386	386			
100067543	THE COLONY	TX		09/23/2021		1,157		(17)			(17)		1,140	1,140			
100164920	CHICAGO	IL		08/28/2024		443		(14)			(14)		429	429			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283455	LYNCHBURG	VA		03/11/2026		353		(13)			(13)		340	340			
100117728	WEST VALLEY CITY	UT		07/20/2023		596		18			18		614	614			
100114615	ORANGE PARK	FL		06/29/2023		501		(14)			(14)		487	487			
100238297	TULARE	CA		09/19/2025		512		4			4		516	516			
100190857	CHANDLER	TX		01/27/2025		789		(27)			(27)		762	762			
100226930	NAPLES	FL		07/30/2025		446		3			3		449	449			
100101677	MARQUETTE	MI		04/26/2023		1,119		(8)			(8)		1,111	1,111			
100075934	COLLEGE PARK	GA		01/07/2022		1,162		2			2		1,164	1,164			
100216261	NASHVILLE	TN		06/20/2025		518		(18)			(18)		500	500			
100175930	GRAHAM	NC		11/14/2024		639		7			7		646	646			
100238454	CINCINNATI	OH		09/19/2025		476		(16)			(16)		460	460			
100189979	PALM COAST	FL		01/21/2025		889		107			107		996	996			
100228332	SEMINOLE	TX		08/11/2025		417		(9)			(9)		408	408			
100205627	EAST STROUDSBURG	PA		05/09/2025		505		(12)			(12)		493	493			
100197530	ST CHARLES	IL		02/26/2025		517		(22)			(22)		495	495			
100166032	FRESNO	CA		09/06/2024		529		(26)			(26)		503	503			
100215667	LAWRENCE	KS		06/13/2025		441		(21)			(21)		420	420			
100089382	NAPERVILLE	IL		11/17/2022		520		(15)			(15)		505	505			
100149660	FALLING WATERS	WV		04/26/2024		588		(2)			(2)		586	586			
100116705	TOMBALL	TX		07/20/2023		1,399		403			403		1,802	1,802			
100261194	KISSIMMEE	FL		12/05/2025		562		(9)			(9)		553	553			
100132461	KISSIMMEE	FL		11/03/2023		3,430		165			165		3,595	3,595			
100141147	SOUTH FALLSBURG	NY		01/30/2024		575		(12)			(12)		563	563			
100189105	LIVONIA	MI		01/13/2025		525		(19)			(19)		506	506			
100186659	KERNERSVILLE	NC		12/30/2024		1,599		70			70		1,669	1,669			
100198994	GRAHAM	NC		02/28/2025		676		49			49		725	725			
100227251	FRIDLEY	MN		07/31/2025		619		(29)			(29)		590	590			
100215320	MOBILE	AL		06/12/2025		3,046		(93)			(93)		2,953	2,953			
100210622	NESCOPECK	PA		05/15/2025		882		(37)			(37)		845	845			
100019964	LAS VEGAS	NV		07/30/2018		1,149		(28)			(28)		1,121	1,121			
100238485	DICKINSON	TX		09/19/2025		517		(10)			(10)		507	507			
100065565	RED BLUFF	CA		07/28/2021		3,477		(114)			(114)		3,363	3,363			
100204470	WASCO	CA		04/04/2025		2,453		(54)			(54)		2,399	2,399			
100208597	VALRICO	FL		04/29/2025		14,758		(351)			(351)		14,407	14,407			
100176000	GRAHAM	NC		11/14/2024		634		2			2		636	636			
100149601	LOGANVILLE	GA		04/26/2024		3,811		(23)			(23)		3,788	3,788			
100143335	HARLEYSVILLE	PA		02/16/2024		370		(1)	1		(2)		368	368			
100079082	OKLAHOMA CITY	OK		02/24/2022		1,055		(6)			(6)		1,049	1,049			
100214477	GREENSBORO	NC		06/06/2025		433		(20)			(20)		413	413			
100277669	LA CROSSE	WI		02/19/2026		349		(17)			(17)		332	332			
100116132	HOUSTON	TX		07/20/2023		2,203		260			260		2,463	2,463			
100083063	CONCORD	CA		05/26/2022		3,822		480			480		4,302	4,302			
100147209	BRIDGETON	NJ		03/28/2024		550		(31)			(31)		519	519			
100202894	JONESBOROUGH	TN		03/24/2025		1,418		95			95		1,513	1,513			
100148231	ATLANTA	GA		04/12/2024		2,091		(27)			(27)		2,064	2,064			
100135035	DILLON	SC		10/30/2023		38,291		(252)			(252)		38,039	38,039			
100228315	BREMERTON	WA		08/11/2025		1,856		(39)			(39)		1,817	1,817			
100265411	WILKES BARRE	PA		12/19/2025		322		(10)			(10)		312	312			
100130034	ARLINGTON	TX		09/27/2023		551		(8)			(8)		543	543			
100147544	SAINT PETERSBURG	FL		04/03/2024		402		(11)			(11)		391	391			
100254767	MONROE	GA		11/14/2025		571		(25)			(25)		546	546			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261224	FALLING WATERS	WV		12/05/2025		500		(18)			(18)		482	482			
100090173	GREENACRES	FL		01/13/2023		882		11			11		893	893			
100164204	CHICAGO	IL		08/21/2024		501		(5)			(5)		496	496			
100130431	GAINESVILLE	FL		09/28/2023		476		(21)			(21)		455	455			
100202560	ANGIER	NC		03/21/2025		637		40			40		677	677			
100156502	PENDERGRASS	GA		06/24/2024		1,367		16			16		1,383	1,383			
100137442	MYRTLE BEACH	SC		01/11/2024		591		(41)			(41)		550	550			
100215486	ATLANTA	GA		06/12/2025		482		(16)			(16)		466	466			
100071644	MONTROSE	CO		10/14/2021		1,183		(8)			(8)		1,175	1,175			
100088016	MIAMI	FL		10/25/2022		534		(22)			(22)		512	512			
100170426	INDIANAPOLIS	IN		10/09/2024		2,222		(50)			(50)		2,172	2,172			
100063362	SAN ANTONIO	TX		07/01/2021		381		(7)			(7)		374	374			
100247275	SHEFFIELD	AL		10/23/2025		485		(12)			(12)		473	473			
100065690	FORT COLLINS	CO		07/28/2021		1,065		(31)			(31)		1,034	1,034			
100209637	MARICOPA	AZ		05/02/2025		451		(21)			(21)		430	430			
100067918	WEST MELBOURNE	FL		09/23/2021		729		(32)	2		(34)		695	695			
100246841	SAN JOSE	CA		10/16/2025		456		(11)			(11)		445	445			
100182140	ATLANTA	GA		12/12/2024		2,109		(23)			(23)		2,086	2,086			
100162726	ZEPHYRHILLS	FL		08/12/2024		431		34	1		33		464	464			
100213891	WAUKEE	IA		05/29/2025		580		25			25		605	605			
100152340	SPRING	TX		05/17/2024		10,890		644			644		11,534	11,534			
100269170	CONCORD	NC		12/30/2025		1,213		(25)			(25)		1,188	1,188			
100134946	COLUMBIA	SC		10/30/2023		2,204		(52)			(52)		2,152	2,152			
100068135	MEDFORD	OR		08/25/2021		1,173		(8)			(8)		1,165	1,165			
100120796	WATERBURY	CT		08/25/2023		413		(21)			(21)		392	392			
100193097	SAINT AUGUSTINE	FL		02/10/2025		647		61			61		708	708			
100175353	LANCASTER	PA		11/05/2024		11,785		(126)			(126)		11,659	11,659			
100205742	FORT WORTH	TX		04/14/2025		4,249		(159)			(159)		4,090	4,090			
100135740	ANGIER	NC		11/10/2023		2,013		(5)			(5)		2,008	2,008			
100087525	WESTON	FL		10/25/2022		738		17			17		755	755			
100219177	PENNSAUKEN	NJ		06/27/2025		517		(5)			(5)		512	512			
100195456	OWENS CROSS ROADS	AL		02/24/2025		621		30			30		651	651			
100110376	MURFREESBORO	TN		06/30/2023		1,493		(27)			(27)		1,466	1,466			
100078670	HOUSTON	TX		02/25/2022		893		(78)			(78)		815	815			
100237912	CUMMING	GA		09/12/2025		1,325		(42)			(42)		1,283	1,283			
100078952	WILMINGTON	DE		02/24/2022		1,071		(3)			(3)		1,068	1,068			
100065438	CHULA VISTA	CA		07/28/2021		2,378		(36)			(36)		2,342	2,342			
100209526	SEBRING	FL		05/02/2025		3,013		(60)			(60)		2,953	2,953			
100177736	VICTORIA	MN		11/19/2024		913		(46)			(46)		867	867			
100178083	PHOENIX	AZ		11/19/2024		901		(34)			(34)		867	867			
100189102	FREMONT	NC		01/13/2025		516		(11)			(11)		505	505			
100186978	ANGIER	NC		01/07/2025		2,058		59			59		2,117	2,117			
100145828	KISSIMMEE	FL		03/15/2024		434		(14)			(14)		420	420			
100169430	CHARLOTTE	NC		09/30/2024		530		(17)			(17)		513	513			
100065488	LANCASTER	CA		07/28/2021		1,638		(69)			(69)		1,569	1,569			
100076314	TAMPA	FL		01/07/2022		1,057		(18)			(18)		1,039	1,039			
100212368	ARLINGTON	TX		05/28/2025		498		(6)			(6)		492	492			
100119769	BLUE ISLAND	IL		08/08/2023		644		(16)			(16)		628	628			
100134054	LAKE VILLA	IL		10/25/2023		446		(11)			(11)		435	435			
100211732	DESERT HOT SPRINGS	CA		05/19/2025		15,662		(222)			(222)		15,440	15,440			
100078896	RALEIGH	NC		02/24/2022		1,100		(4)			(4)		1,096	1,096			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116857	SUGAR LAND	TX		07/20/2023		680		43			43		723	723			
100117162	HOUSTON	TX		07/20/2023		851		115			115		966	966			
100152267	KISSIMMEE	FL		05/17/2024		636		31			31		667	667			
100067535	POWHATAN	VA		09/23/2021		1,060		(38)			(38)		1,022	1,022			
100153641	OAKDALE	PA		05/31/2024		510		(16)			(16)		494	494			
100230105	MONROE	NC		08/26/2025		474		(18)			(18)		456	456			
100186621	CAMDEN	SC		12/30/2024		446		(15)			(15)		431	431			
100078795	HENDERSONVILLE	NC		02/24/2022		1,028		(20)			(20)		1,008	1,008			
100185965	JOLIET	IL		12/26/2024		413		(9)			(9)		404	404			
100065672	SAINT LOUIS	MO		07/28/2021		1,007		(36)			(36)		971	971			
100115653	DAVENPORT	FL		07/19/2023		597		(18)			(18)		579	579			
100084681	HONOLULU	HI		08/02/2022		572		(14)			(14)		558	558			
100174550	LAWRENCEVILLE	GA		10/31/2024		233		(15)			(15)		218	218			
100202156	MOSES LAKE	WA		03/18/2025		499		(6)			(6)		493	493			
100103685	TULSA	OK		05/08/2023		433		(19)			(19)		414	414			
100150968	HILTON HEAD ISLAND	SC		05/08/2024		495		(8)			(8)		487	487			
100216308	FLETCHER	NC		06/20/2025		500		(17)			(17)		483	483			
100176895	KISSIMMEE	FL		11/15/2024		300							300	300			
100060296	MIDLOTHIAN	TX		06/25/2021		790		(25)	2		(27)		763	763			
100186709	JONESBORO	GA		12/31/2024		467		(21)			(21)		446	446			
100154894	MIAMI	FL		07/19/2024		618		14			14		632	632			
100230030	OLDSMAR	FL		08/25/2025		502		(24)			(24)		478	478			
100202562	FRISCO	TX		03/21/2025		813		28			28		841	841			
100176048	KANSAS CITY	KS		12/20/2024		1,023		6			6		1,029	1,029			
100200485	SAN LUIS	AZ		03/10/2025		975		(46)			(46)		929	929			
100191628	ST AUGUSTINE	FL		01/31/2025		594		(4)			(4)		590	590			
100166051	AVENAL	CA		09/06/2024		339		(4)			(4)		335	335			
100220175	SAINT CLAIR SHORES	MI		07/11/2025		464		(16)			(16)		448	448			
100200082	MURRELLS INLET	SC		03/06/2025		578		(13)			(13)		565	565			
100153336	PHOENIX	AZ		05/30/2024		6,072		335			335		6,407	6,407			
100175782	READING	PA		11/12/2024		492		(11)			(11)		481	481			
100144259	ADDISON	IL		03/08/2024		511		(14)			(14)		497	497			
100065401	CARY	NC		07/28/2021		1,205		(11)			(11)		1,194	1,194			
100116934	LEWISVILLE	TX		07/20/2023		771		194			194		965	965			
100143892	DALLAS	TX		03/06/2024		923		(29)			(29)		894	894			
100219178	MERRILLVILLE	IN		06/27/2025		345		(8)			(8)		337	337			
100144466	HOUSTON	TX		04/26/2024		634		(51)			(51)		583	583			
100168780	IRVING	TX		09/26/2024		493		(19)			(19)		474	474			
100165664	TUCSON	AZ		10/04/2024		1,778		(83)			(83)		1,695	1,695			
100176805	GAINESVILLE	FL		11/15/2024		457		(20)			(20)		437	437			
100219155	MOREHEAD CITY	NC		06/27/2025		527		(9)			(9)		518	518			
100065789	HAGERSTOWN	MD		07/28/2021		1,537		(12)			(12)		1,525	1,525			
100126416	FORT LAUDERDALE	FL		08/30/2023		547		(12)			(12)		535	535			
100068180	LAKEWOOD	WA		08/25/2021		1,167		(27)			(27)		1,140	1,140			
100068181	LAKEWOOD	WA		08/25/2021		1,167		(27)			(27)		1,140	1,140			
100086525	LAS VEGAS	NV		09/30/2022		2,531		(69)			(69)		2,462	2,462			
100136162	PORT RICHEY	FL		12/18/2023		324		(4)			(4)		320	320			
100201373	ATLANTA	GA		03/12/2025		511		(5)			(5)		506	506			
100102828	CHARLOTTE	NC		06/22/2023		749		(44)			(44)		705	705			
100243449	CHAMPAIGN	IL		09/26/2025		506		(13)			(13)		493	493			
100079669	WESTPORT	WA		04/08/2022		902		(39)			(39)		863	863			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214439	PINETOP	AZ		06/02/2025		439		1			1		440	440			
100164654	FLORENCE	AL		08/23/2024		282		(6)			(6)		276	276			
100219115	HILTON HEAD ISLAND	SC		06/27/2025		520		(14)			(14)		506	506			
100081315	COLUMBIA	MD		03/18/2022		1,090		16			16		1,106	1,106			
100132516	LOCUST GROVE	GA		11/03/2023		506		14			14		520	520			
100152312	OCALA	FL		05/17/2024		880		75			75		955	955			
100016528	CHARLOTTE	NC		04/10/2018		1,271		(13)			(13)		1,258	1,258			
100219713	MYRTLE BEACH	SC		07/07/2025		612		5			5		617	617			
100100484	NEW CASTLE	DE		04/27/2023		718		54			54		772	772			
100108964	CHARLOTTE	NC		05/31/2023		527		(24)			(24)		503	503			
100100317	FRANKLIN	IN		04/27/2023		6,056		358			358		6,414	6,414			
100266902	MANHATTAN	KS		12/23/2025		708		(23)			(23)		685	685			
100152292	OKLAHOMA CITY	OK		05/17/2024		649		36			36		685	685			
100152294	OKLAHOMA CITY	OK		05/17/2024		649		36			36		685	685			
100181622	PHILADELPHIA	PA		12/09/2024		445		(5)			(5)		440	440			
100114688	HENRICO	VA		06/29/2023		1,376		(37)			(37)		1,339	1,339			
100238780	LELAND	NC		09/23/2025		598		21			21		619	619			
100197008	JACKSONVILLE	FL		02/25/2025		963		(32)			(32)		931	931			
100100057	GAINESVILLE	FL		03/28/2023		331		(30)			(30)		301	301			
100067495	AMARILLO	TX		09/23/2021		1,041		(40)			(40)		1,001	1,001			
100068490	STUART	FL		08/25/2021		1,045		(44)			(44)		1,001	1,001			
100068493	STUART	FL		08/25/2021		1,045		(44)			(44)		1,001	1,001			
100071699	CHICAGO	IL		10/14/2021		1,170		(25)			(25)		1,145	1,145			
100087433	SPRINGFIELD	OR		10/25/2022		742		20			20		762	762			
100100499	SICKLERVILLE	NJ		04/27/2023		651		13			13		664	664			
100206479	BELLA VISTA	AR		04/22/2025		430		(19)			(19)		411	411			
100068280	WILDWOOD	NJ		08/25/2021		1,296		(42)			(42)		1,254	1,254			
100283781	CONCORD	NC		03/13/2026		330		(10)			(10)		320	320			
100191569	LOCUST GROVE	GA		01/31/2025		461		(13)			(13)		448	448			
100207685	NORTH HOLLYWOOD	CA		04/29/2025		984		(37)			(37)		947	947			
100164037	BRANDON	FL		08/21/2024		1,229		(54)			(54)		1,175	1,175			
100139667	NORWICH	CT		12/28/2023		369		(3)			(3)		366	366			
100189180	HIGHLAND	IN		01/13/2025		461		(3)			(3)		458	458			
100151886	SILVER SPRING	MD		05/10/2024		471							471	471			
100213355	LITHIA	FL		05/29/2025		1,021		(55)			(55)		966	966			
100065439	CORDOVA	TN		07/28/2021		1,197		(11)			(11)		1,186	1,186			
100182286	KISSIMMEE	FL		12/12/2024		1,382		50			50		1,432	1,432			
100119899	LITTLE RIVER	SC		08/10/2023		626		(6)			(6)		620	620			
100120000	ITHACA	NY		08/11/2023		8,929		76			76		9,005	9,005			
100128030	INDIANAPOLIS	IN		09/08/2023		2,557		78			78		2,635	2,635			
100163402	BAKERSFIELD	CA		09/27/2024		712		(62)			(62)		650	650			
100186633	WHEELING	IL		12/30/2024		499		(9)			(9)		490	490			
100087361	SCOTTDALE	GA		10/25/2022		1,189		31			31		1,220	1,220			
100139440	THE VILLAGES	FL		12/28/2023		447		(12)			(12)		435	435			
100158946	CALIFORNIA CITY	CA		08/15/2024		405		(25)			(25)		380	380			
100109268	GREENVILLE	SC		07/21/2023		391		(27)			(27)		364	364			
100141096	DETROIT	MI		01/30/2024		7,628		(1)		11	(12)		7,616	435		(7,181)	(7,181)
100200168	GAYLORD	MI		03/07/2025		172,909		(4,974)			(4,974)		167,935	167,935			
100061079	BRIGHTWOOD	VA		06/01/2021		2,131		8			8		2,139	2,139			
100182227	MADISON	AL		12/12/2024		2,888		277			277		3,165	3,165			
100182228	MADISON	AL		12/12/2024		2,888		277			277		3,165	3,165			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186389	COVINGTON	GA		12/30/2024		478		3			3		481	481			
100127988	LEXINGTON	KY		09/08/2023		469		(2)			(2)		467	467			
100191639	HAMPSTEAD	NC		01/31/2025		6,684		(119)			(119)		6,565	6,565			
100079925	BOWIE	MD		04/25/2022		1,826		107			107		1,933	1,933			
100099744	SOUTH FALLSBURG	NY		02/28/2023		560		(7)			(7)		553	553			
100153852	GRANITEVILLE	SC		06/05/2024		389		(15)			(15)		374	374			
100197515	ROCKDALE	IL		02/26/2025		501		(1)			(1)		500	500			
100265394	GRAND JUNCTION	CO		12/19/2025		504		(20)			(20)		484	484			
100277764	NEWARK	NJ		02/26/2026		3,300		(180)			(180)		3,120	3,120			
100201861	EASTON	PA		03/18/2025		455		(21)			(21)		434	434			
100115510	DALLAS	TX		07/17/2023		1,100		(4)			(4)		1,096	1,096			
100159567	DAVENPORT	FL		07/15/2024		1,655		(48)			(48)		1,607	1,607			
100190475	CARROLLTON	TX		01/24/2025		509		(17)			(17)		492	492			
100140861	PIEDMONT	SC		03/06/2024		391		(20)			(20)		371	371			
100158558	RICHMOND	VA		07/10/2024		452		(17)			(17)		435	435			
100020280	GILBERT	AZ		07/17/2018		1,265		(30)			(30)		1,235	1,235			
100214237	GREENVILLE	NC		05/30/2025		502		(3)			(3)		499	499			
100213734	NORFOLK	VA		05/29/2025		450		(15)			(15)		435	435			
100211501	SUGARLOAF	CA		05/16/2025		852		(21)			(21)		831	831			
100212105	LAVON	TX		05/22/2025		514		(11)			(11)		503	503			
100215512	SHEPHERD	TX		06/12/2025		519		(9)			(9)		510	510			
100057897	BAYONNE	NJ		06/30/2021		1,130		(16)			(16)		1,114	1,114			
100114654	TEHACHAPI	CA		06/29/2023		894		6			6		900	900			
100267229	RIO RANCHO	NM		12/24/2025		1,646		(78)			(78)		1,568	1,568			
100100213	WATERBURY	CT		03/17/2023		520		(10)			(10)		510	510			
100117011	MELBOURNE	FL		07/20/2023		741		107			107		848	848			
100228844	SAN ANTONIO	TX		08/12/2025		545		(6)			(6)		539	539			
100200425	WALTERBORO	SC		03/10/2025		455		(17)			(17)		438	438			
100076793	CHEYENNE	WY		12/27/2021		1,199		(81)			(81)		1,118	1,118			
100110042	BALTIMORE	MD		06/23/2023		748		4			4		752	752			
100247547	BAKERSFIELD	CA		10/28/2025		495		(12)			(12)		483	483			
100082118	PEARLAND	TX		04/14/2022		827		(82)			(82)		745	745			
100274882	CORONA	CA		01/29/2026		391		(11)			(11)		380	380			
100284974	WARWICK	RI		03/27/2026		365		(6)			(6)		359	359			
100103163	TRUCKSVILLE	PA		04/21/2023		547		(13)			(13)		534	534			
100261537	OWASSO	OK		12/12/2025		507		(20)			(20)		487	487			
100171719	GEORGETOWN	TX		10/17/2024		10,515		(115)			(115)		10,400	10,400			
100141779	RINARD	IL		01/30/2024		385		(20)			(20)		365	365			
100103859	PHILADELPHIA	PA		05/10/2023		547		(13)			(13)		534	534			
100172354	BUCKEYE	AZ		10/23/2024		4,125		(75)			(75)		4,050	4,050			
19072	EL PASO	TX		07/19/2011		113,326							113,326	113,326			
100116767	EAST BRUNSWICK	NJ		07/20/2023		850		130			130		980	980			
100128255	COLUMBUS	OH		09/14/2023		470		(25)			(25)		445	445			
100153451	MEMPHIS	TN		05/30/2024		467		(5)			(5)		462	462			
100189986	HOUSTON	TX		01/21/2025		655		41			41		696	696			
100248626	EDISON	NJ		10/29/2025		314		(22)			(22)		292	292			
100174772	KODAK	TN		10/31/2024		1,582		(99)			(99)		1,483	1,483			
100200382	OKLAHOMA CITY	OK		03/10/2025		440		(10)			(10)		430	430			
100102018	DUNNELLON	FL		04/14/2023		467		(17)			(17)		450	450			
100277310	ERLANGER	KY		02/12/2026		463		(14)			(14)		449	449			
100145829	BIRMINGHAM	AL		03/15/2024		422		(17)			(17)		405	405			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186011	LARGO	FL		12/27/2024		518		(12)			(12)		506	506			
100282306	OWENTON	KY		02/27/2026		481		(20)			(20)		461	461			
100207160	FORT WORTH	TX		04/28/2025		3,608		(64)			(64)		3,544	3,544			
100065806	TUCSON	AZ		07/28/2021		1,048		(25)			(25)		1,023	1,023			
100200417	PALM SPRINGS	CA		03/10/2025		489		(16)			(16)		473	473			
100088891	MYRTLE BEACH	SC		11/15/2022		502		(22)			(22)		480	480			
100247269	CHEYENNE	WY		10/23/2025		667		(10)			(10)		657	657			
100215955	WILMINGTON	NC		07/11/2025		441		(21)			(21)		420	420			
100119116	ROUND ROCK	TX		07/28/2023		686		106			106		792	792			
100149143	NORFOLK	VA		04/22/2024		320		(25)			(25)		295	295			
100175779	ALBANY	NY		11/12/2024		498		(17)			(17)		481	481			
100142444	SUMMIT	IL		03/08/2024		376		(25)			(25)		351	351			
100188911	ORLANDO	FL		01/09/2025		561		2			2		563	563			
100209592	CLARKSVILLE	TN		05/02/2025		468		(9)			(9)		459	459			
100210695	VIRGINIA BEACH	VA		05/15/2025		1,356		(52)			(52)		1,304	1,304			
100169545	RED BANK	NJ		09/30/2024		341		(11)			(11)		330	330			
100065143	NORFOLK	VA		07/14/2021		403		(16)	2		(18)		385	385			
100135174	FENTON	MO		11/07/2023		111		3			3		114	114			
100057537	PEMBROKE PINES	FL		06/30/2021		1,191		(17)			(17)		1,174	1,174			
100171660	PRINCETON	TX		10/16/2024		1,617		(26)			(26)		1,591	1,591			
5.00008E+11	ROTTERDAM	NLD		03/27/2026		(10)							(10)		10		10
5.00008E+11	ROTTERDAM	NLD		03/27/2026		(11)							(11)		11		11
100192419	ROYAL PALM BEACH	FL		02/07/2025		461		(10)			(10)		451	451			
100200111	DINGMANS FERRY	PA		03/06/2025		545		(16)			(16)		529	529			
100068990	ROY	UT		09/01/2021		1,658		(20)			(20)		1,638	1,638			
100220258	NORTH ADAMS	MA		07/11/2025		515		12			12		527	527			
100103286	BURLINGTON	NJ		04/27/2023		487		(10)			(10)		477	477			
100191636	SAN ANGELO	TX		01/31/2025		604		(3)			(3)		601	601			
100254520	ORANGE BEACH	AL		11/07/2025		530		(16)			(16)		514	514			
100254493	BRONSTON	KY		11/07/2025		16,786		(82)			(82)		16,704	16,704			
100132448	MICCO	FL		11/03/2023		494		11			11		505	505			
100195522	EDINBURG	TX		02/24/2025		440		(7)			(7)		433	433			
100140981	HOLIDAY	FL		03/28/2024		466							466	466			
100204450	ZEBULON	NC		04/03/2025		507		(3)			(3)		504	504			
100204451	ZEBULON	NC		04/03/2025		507		(3)			(3)		504	504			
100204452	ZEBULON	NC		04/03/2025		507		(3)			(3)		504	504			
100229369	WESTMINSTER	CO		08/15/2025		2,872		(96)			(96)		2,776	2,776			
100202115	TITUSVILLE	FL		03/18/2025		540		(25)			(25)		515	515			
100205975	CLEVELAND	TX		04/15/2025		513		(8)			(8)		505	505			
100165937	COLUMBUS	OH		09/06/2024		487		(9)			(9)		478	478			
100135312	KILLEEN	TX		11/13/2023		1,657		(3)			(3)		1,654	1,654			
100119729	RACINE	WI		08/08/2023		476		(11)			(11)		465	465			
100257173	BRIGANTINE	NJ		11/26/2025		1,533		(54)			(54)		1,479	1,479			
100281915	AURORA	IL		02/26/2026		1,008		(25)			(25)		983	983			
100077504	DAVENPORT	FL		01/03/2022		1,375		(10)			(10)		1,365	1,365			
100175674	LAS VEGAS	NV		11/12/2024		542		1			1		543	543			
100166399	JONESBORO	GA		10/24/2024		507		(9)			(9)		498	498			
100142000	SCHAUMBURG	IL		02/29/2024		478		(9)			(9)		469	469			
100213932	CORSICANA	TX		05/29/2025		602		26			26		628	628			
100160428	JACKSONVILLE	FL		07/19/2024		308		(15)			(15)		293	293			
100057916	VICTORVILLE	CA		06/30/2021		1,160		(28)			(28)		1,132	1,132			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128400	FORTSON	GA		09/15/2023		602		(53)			(53)		549	549			
100254478	WENDELL	NC		11/07/2025		522		(16)			(16)		506	506			
100257196	LAVON	TX		11/26/2025		528		(11)			(11)		517	517			
100074435	MIAMI	FL		12/02/2021		880		(85)			(85)		795	795			
100109655	ORLANDO	FL		06/14/2023		565		16			16		581	581			
100083257	KATY	TX		05/10/2022		836		(41)			(41)		795	795			
100257172	STOCKTON	CA		11/26/2025		861		(14)			(14)		847	847			
100258339	CUMMING	GA		12/05/2025		544		(15)			(15)		529	529			
100200193	COVINGTON	KY		03/07/2025		506		2			2		508	508			
100160059	MOUNT HOLLY	NC		07/17/2024		9,676		(312)			(312)		9,364	9,364			
100188753	HILLSBOROUGH	NJ		01/09/2025		3,785		(49)			(49)		3,736	3,736			
100276648	CHESTERFIELD	VA		01/29/2026		715		(15)			(15)		700	700			
100089732	PUERTO VALLARTA	MEX		12/02/2022		543							543	543			
100142418	PHILADELPHIA	PA		02/05/2024		329		(3)			(3)		326	326			
100164934	PHILADELPHIA	PA		08/28/2024		467		(15)			(15)		452	452			
100186752	MONTGOMERY	AL		12/31/2024		520		(2)			(2)		518	518			
100080992	ATLANTA	GA		03/18/2022		1,374		28			28		1,402	1,402			
100100826	PHOENIX	AZ		04/28/2023		775		45			45		820	820			
100175494	CORONA	NY		12/23/2024		488		(15)			(15)		473	473			
100162933	ARLINGTON	TX		08/12/2024		475		(2)			(2)		473	473			
100075716	WILMINGTON	NC		12/01/2021		1,321		(7)			(7)		1,314	1,314			
100246423	MILPITAS	CA		10/10/2025		518		(22)			(22)		496	496			
100172333	WALLED LAKE	MI		10/23/2024		453		(11)			(11)		442	442			
100068428	ARLINGTON	TX		08/25/2021		1,108		(27)			(27)		1,081	1,081			
100153675	FORT MYERS	FL		05/31/2024		450		(13)			(13)		437	437			
100117945	KATY	TX		07/20/2023		912		20			20		932	932			
100067014	MIAMI GARDENS	FL		08/02/2021		1,360		31			31		1,391	1,391			
100274685	NEW MILFORD	CT		01/29/2026		2,069		(39)			(39)		2,030	2,030			
100115043	GALVESTON	TX		07/14/2023		1,512		(21)			(21)		1,491	1,491			
100159568	NAPLES	FL		07/15/2024		642		(35)			(35)		607	607			
100244119	WHITTIER	CA		09/29/2025		309		(15)			(15)		294	294			
100192451	TOBYHANNA	PA		02/07/2025		463		(14)			(14)		449	449			
100120555	WEST POINT	CA		08/18/2023		393		(19)			(19)		374	374			
100196746	SALT LAKE CITY	UT		02/25/2025		1,062		(35)			(35)		1,027	1,027			
100206331	DELAND	FL		04/17/2025		600		7			7		607	607			
100238574	WENTZVILLE	MO		09/19/2025		479		(15)			(15)		464	464			
100142103	KENNER	LA		02/29/2024		479		(11)			(11)		468	468			
100168578	AUBURN	PA		09/25/2024		738							738	738			
100177628	GARDENDALE	AL		01/16/2025		505		(10)			(10)		495	495			
100155338	MENIFEE	CA		07/19/2024		487		(45)			(45)		442	442			
100153978	MELBOURNE	FL		06/05/2024		480		(4)			(4)		476	476			
100272940	LINWOOD	PA		01/15/2026		561		14			14		575	575			
100023725	HOLLYWOOD	FL		09/04/2018		1,167		(32)			(32)		1,135	1,135			
100243460	RICHMOND	TX		09/26/2025		512		(10)			(10)		502	502			
100212909	PAHRUMP	NV		05/29/2025		3,601		(82)			(82)		3,519	3,519			
100215305	YORK	SC		06/12/2025		490		(14)			(14)		476	476			
100116677	TITUSVILLE	FL		07/20/2023		830		267			267		1,097	1,097			
100180510	COLUMBUS	OH		11/26/2024		512		1			1		513	513			
100209634	SPRING	TX		05/02/2025		498		(6)			(6)		492	492			
100228291	HILLSBOROUGH	NC		08/11/2025		484		(18)			(18)		466	466			
100108417	NEW HAVEN	CT		05/25/2023		481		(9)			(9)		472	472			

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100164675	KREMMLING	CO		08/23/2024		1,100		(18)			(18)		1,082	1,082			
100247675	WICHITA	KS		10/29/2025		511		(19)			(19)		492	492			
100101599	MEMPHIS	TN		04/26/2023		732		(12)			(12)		720	720			
100068192	BAYVIEW	TX		08/25/2021		1,313		(27)			(27)		1,286	1,286			
100067152	WEST PALM BEACH	FL		08/02/2021		435		9			9		444	444			
100226616	PARAMOUNT	CA		07/30/2025		478		(11)			(11)		467	467			
100182360	JONESBOROUGH	TN		12/12/2024		610		39			39		649	649			
100164966	SMITHFIELD	NC		08/28/2024		735		(38)			(38)		697	697			
100148250	KANSAS CITY	MO		04/12/2024		823		26			26		849	849			
100192265	SCRANTON	PA		01/31/2025		483		(16)			(16)		467	467			
100150809	SAINT LOUIS	MO		05/08/2024		1,256		(6)			(6)		1,250	1,250			
100023280	LAS VEGAS	NV		08/16/2018		1,121							1,121	1,121			
100236088	MCKINNEY	TX		09/05/2025		569		5			5		574	574			
100137159	ATLANTA	GA		11/28/2023		420		(32)			(32)		388	388			
100153967	EDMOND	OK		06/05/2024		2,078		(99)			(99)		1,979	1,979			
100060145	HOLLYWOOD	FL		06/25/2021		1,136		(28)			(28)		1,108	1,108			
100136967	HAGERSTOWN	MD		11/28/2023		502		2			2		504	504			
100128525	FORT WORTH	TX		09/15/2023		650		(41)			(41)		609	609			
100060191	NEW ORLEANS	LA		06/25/2021		1,245		(17)			(17)		1,228	1,228			
100284080	BROOKVILLE	OH		03/30/2026		1,548		(42)			(42)		1,506	1,506			
100219294	WESTERVILLE	OH		06/30/2025		468		(18)			(18)		450	450			
100261293	LANSDALE	PA		12/08/2025		1,215		(27)			(27)		1,188	1,188			
100134330	GULF SHORES	AL		10/27/2023		457		(18)			(18)		439	439			
100149125	PHOENIX	AZ		04/22/2024		537		4			4		541	541			
100070499	FRESNO	TX		09/23/2021		1,152		(36)			(36)		1,116	1,116			
100074907	REDLANDS	CA		12/01/2021		401		(9)			(9)		392	392			
100088832	CHARLOTTE	NC		11/15/2022		643		(16)			(16)		627	627			
100229440	LEXINGTON	SC		08/15/2025		509		(17)			(17)		492	492			
100081122	MERCED	CA		03/18/2022		1,100		24			24		1,124	1,124			
100064924	LAS VEGAS	NV		07/14/2021		1,129		(41)			(41)		1,088	1,088			
100130308	SUMMERFIELD	FL		09/28/2023		457		(25)			(25)		432	432			
100141778	KANSAS CITY	MO		01/30/2024		436		(7)			(7)		429	429			
100271960	HARRISONBURG	VA		01/06/2026		830		(30)			(30)		800	800			
100201266	TUCSON	AZ		03/12/2025		471		(11)			(11)		460	460			
100186674	WILMINGTON	NC		12/30/2024		561		2			2		563	563			
100200149	LA VERGNE	TN		03/06/2025		16,020		(302)			(302)		15,718	15,718			
100185491	GOOSE CREEK	SC		12/20/2024		1,200		(10)			(10)		1,190	1,190			
100119556	HOBOKEN	NJ		07/28/2023		184,235		4,501			4,501		188,736	188,736			
100154611	AVENTURA	FL		06/14/2024		521		(19)			(19)		502	502			
100126300	BATH	PA		08/30/2023		637		(18)			(18)		619	619			
100081381	EVANS	GA		03/18/2022		1,024		14			14		1,038	1,038			
100141082	MONTICELLO	NY		01/30/2024		649		(13)			(13)		636	636			
100247383	KENNER	LA		10/24/2025		2,963		(16)			(16)		2,947	2,947			
100147356	ATLANTIC CITY	NJ		05/08/2024		422		(41)			(41)		381	381			
100200061	LEBANON	TN		03/06/2025		615		(1)			(1)		614	614			
100228874	MINNEAPOLIS	MN		08/12/2025		1,294		(55)			(55)		1,239	1,239			
100065702	WEST PARK	FL		07/28/2021		1,063		(34)			(34)		1,029	1,029			
100177498	AUBURN	GA		01/16/2025		755		16			16		771	771			
100180004	TABOR CITY	NC		11/25/2024		621		31			31		652	652			
100229425	SANTA ROSA	CA		08/15/2025		422		(10)			(10)		412	412			
100179446	BAXTER	TN		11/21/2024		618		34			34		652	652			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247792	WELLINGTON	FL		10/29/2025		1,062		(31)			(31)		1,031	1,031			
100168004	EL PASO	TX		09/20/2024		2,237		(145)			(145)		2,092	2,092			
100064444	BRIGHTON	NY		07/01/2021		12,006		298			298		12,304	12,304			
100246657	SISTERS	OR		10/15/2025		996		(51)			(51)		945	945			
100132627	HEDGESVILLE	WV		11/03/2023		498		16			16		514	514			
100081480	SACRAMENTO	CA		03/18/2022		1,095		23			23		1,118	1,118			
100136042	NORTH CHESTERFIELD	VA		11/16/2023		377		(8)			(8)		369	369			
100212532	BLUE SPRINGS	MO		05/29/2025		448		(12)			(12)		436	436			
100237006	LANCASTER	CA		09/12/2025		851		(9)			(9)		842	842			
100128761	BALTIMORE	MD		09/21/2023		416		(15)			(15)		401	401			
100169540	PANDORA	OH		09/30/2024		453		(13)			(13)		440	440			
100247077	LANSING	MI		10/22/2025		1,310		(29)			(29)		1,281	1,281			
100148356	CLAREMORE	OK		04/12/2024		655		25			25		680	680			
100136032	BURLINGTON	NC		11/16/2023		537		(1)			(1)		536	536			
100062966	WEST YARMOUTH	MA		07/01/2021		1,198		(12)			(12)		1,186	1,186			
100195070	JONESBOROUGH	TN		02/24/2025		598		42			42		640	640			
100149105	NEW CANEY	TX		04/19/2024		466		19			19		485	485			
100213801	SHELLEY	ID		05/29/2025		297		(14)			(14)		283	283			
100155830	BOYNTON BEACH	FL		06/18/2024		2,283		(52)			(52)		2,231	2,231			
100212709	WEST DEPTFORD	NJ		05/28/2025		467		(14)			(14)		453	453			
100118121	JOELTON	TN		07/20/2023		583		(6)			(6)		577	577			
100221607	MARTINSBURG	WV		07/22/2025		415		(3)			(3)		412	412			
100190927	GRAHAM	NC		01/28/2025		484		(10)			(10)		474	474			
100135802	CHARLOTTE	NC		11/10/2023		1,107		14			14		1,121	1,121			
100068231	PHOENIX	AZ		08/25/2021		1,182		(11)			(11)		1,171	1,171			
100215418	EAST TAWAS	MI		06/12/2025		489		(19)			(19)		470	470			
100154580	BALTIMORE	MD		06/14/2024		269		(8)			(8)		261	261			
100079666	HOLLYWOOD	FL		04/08/2022		975		(14)			(14)		961	961			
100079687	HOLLYWOOD	FL		04/08/2022		975		(14)			(14)		961	961			
100100768	SPRING	TX		04/28/2023		615		(16)			(16)		599	599			
100173921	VIRGINIA BEACH	VA		10/31/2024		555		(12)			(12)		543	543			
100134168	BOCA RATON	FL		12/08/2023		361		(17)			(17)		344	344			
100103024	MURFREESBORO	TN		06/22/2023		454		(31)			(31)		423	423			
100254598	CORDOVA	TN		11/10/2025		513		(2)			(2)		511	511			
100213868	DAPHNE	AL		05/29/2025		591		34			34		625	625			
100060284	BUDA	TX		06/25/2021		1,128		(16)			(16)		1,112	1,112			
100067955	GAITHERSBURG	MD		09/23/2021		1,121		(36)			(36)		1,085	1,085			
100249157	FORT WORTH	TX		10/30/2025		6,363		(242)			(242)		6,121	6,121			
100201360	KAPOLEI	HI		03/12/2025		494		(19)			(19)		475	475			
100205990	MCKINNEY	TX		04/15/2025		499		(18)			(18)		481	481			
100163427	GILLSVILLE	GA		09/27/2024		2,264		(96)			(96)		2,168	2,168			
100119685	PORT JERVIS	NY		08/08/2023		10,743		7	16		(9)		10,734	454		(10,280)	(10,280)
100081146	LAS VEGAS	NV		03/18/2022		2,999		152			152		3,151	3,151			
100143550	PHILADELPHIA	PA		02/21/2024		462		(9)			(9)		453	453			
100060308	SPRINGFIELD	VA		06/25/2021		8,960		(242)			(242)		8,718	8,718			
100071762	TEMPLE HILLS	MD		10/14/2021		1,297		(56)	3		(59)		1,238	1,238			
100139391	SCRANTON	PA		12/28/2023		375		(10)			(10)		365	365			
100238429	SCHAUMBURG	IL		09/19/2025		1,379		(12)			(12)		1,367	1,367			
100269168	JEFFERSON	OR		12/30/2025		371		(8)			(8)		363	363			
100199106	CLOVIS	CA		03/03/2025		512		(15)			(15)		497	497			
100090316	OAK RIDGE	TN		01/06/2023		467		(34)			(34)		433	433			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100230487	PLYMOUTH	MN		08/29/2025		753		(29)			(29)		724	724			
100230075	INDIAN WELLS	CA		08/26/2025		492		(12)			(12)		480	480			
100165844	SUNRISE	FL		08/29/2024		504		(2)			(2)		502	502			
100272659	DOVER	DE		01/09/2026		442		(17)			(17)		425	425			
100195588	NORWALK	CA		02/24/2025		234		(11)			(11)		223	223			
100257236	CLYDE	TX		11/26/2025		816		(24)			(24)		792	792			
100139112	FORT WORTH	TX		12/28/2023		469		(6)			(6)		463	463			
100169935	HOUSTON	TX		11/08/2024		353		(16)			(16)		337	337			
100169943	HOUSTON	TX		11/08/2024		353		(16)			(16)		337	337			
100177215	ORANGE BEACH	AL		01/16/2025		506		(16)			(16)		490	490			
100230586	CHERRY HILL	NJ		08/29/2025		887		(17)			(17)		870	870			
100155096	SAN ANTONIO	TX		07/19/2024		870		(38)			(38)		832	832			
100065325	SEVIERVILLE	TN		07/28/2021		725		(28)			(28)		697	697			
100235297	SACRAMENTO	CA		08/29/2025		369		(17)			(17)		352	352			
100198923	ATLANTA	GA		02/28/2025		458		(21)			(21)		437	437			
100193809	TULUM	MEX		02/10/2025		443							443	443			
100169865	PLUMERVILLE	AR		09/30/2024		491		(17)			(17)		474	474			
100282271	MYRTLE BEACH	SC		02/27/2026		529		(12)			(12)		517	517			
100076156	FAIRHOPE	AL		01/07/2022		1,029		(29)			(29)		1,000	1,000			
100273842	COLTON	CA		01/23/2026		699		(16)			(16)		683	683			
100173249	PENSACOLA	FL		10/30/2024		665		20			20		685	685			
100215326	BENTONVILLE	AR		06/12/2025		445		(17)			(17)		428	428			
100234868	KANSAS CITY	MO		08/28/2025		549		10			10		559	559			
100071820	PHILADELPHIA	PA		10/14/2021		1,025		(39)			(39)		986	986			
100141120	ROCK HILL	NY		01/30/2024		443		(18)			(18)		425	425			
100175122	DALLAS	TX		11/05/2024		550		(9)			(9)		541	541			
100190905	CONCORD	NC		01/28/2025		4,038		(43)			(43)		3,995	3,995			
100248817	LAKELAND	TN		10/29/2025		267		(10)			(10)		257	257			
100139974	OVERGAARD	AZ		01/09/2024		496		(4)			(4)		492	492			
100133525	HOUSTON	TX		10/19/2023		499		3			3		502	502			
100065798	ALLENTOWN	PA		07/28/2021		1,725		(32)			(32)		1,693	1,693			
100164464	WOODBINE	NJ		08/21/2024		481		(7)			(7)		474	474			
100194330	ELSIE	MI		02/14/2025		2,128		(68)			(68)		2,060	2,060			
100071562	LAKE HAVASU CITY	AZ		10/14/2021		1,045		(43)			(43)		1,002	1,002			
100211462	VALRICO	FL		05/16/2025		335		6			6		341	341			
100200115	ALDAN	PA		03/06/2025		560		(5)			(5)		555	555			
100067516	OCALA	FL		09/23/2021		1,879		(72)			(72)		1,807	1,807			
100080451	BRICK	NJ		03/10/2022		868		(27)			(27)		841	841			
100283518	MERIDIAN	ID		03/13/2026		965		(42)			(42)		923	923			
100247277	RAMSEY	MN		10/23/2025		75,781		12			12		75,793	75,793			
100230064	BLACKWOOD	NJ		08/26/2025		448		(19)			(19)		429	429			
100206645	CANYON LAKE	TX		04/24/2025		9,818		(208)			(208)		9,610	9,610			
100062816	KNOXVILLE	MD		07/01/2021		965		4			4		969	969			
100116880	PITTSBURGH	PA		07/20/2023		586		28			28		614	614			
100229197	MORRISVILLE	NC		08/13/2025		1,505		(55)			(55)		1,450	1,450			
100114577	AURORA	IL		06/29/2023		2,568		(25)			(25)		2,543	2,543			
100076741	BULLHEAD CITY	AZ		12/30/2021		1,129		(107)			(107)		1,022	1,022			
100067398	ORLANDO	FL		09/23/2021		3,410		(58)			(58)		3,352	3,352			
100103750	CRYSTAL	MN		05/08/2023		4,397		26			26		4,423	4,423			
100068030	CHULA VISTA	CA		09/23/2021		1,164		(26)			(26)		1,138	1,138			
100117151	SAVANNAH	GA		07/20/2023		752		156			156		908	908			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219307	WEST PALM BEACH	FL		06/30/2025		704		(20)			(20)		684	684			
100188986	NASHVILLE	TN		01/09/2025		524		(24)			(24)		500	500			
100088262	BALTIMORE	MD		10/17/2022		602		(14)			(14)		588	588			
100186653	TEMPE	AZ		12/30/2024		611		17			17		628	628			
100100053	HONOLULU	HI		03/28/2023		432		(14)			(14)		418	418			
100208932	RALEIGH	NC		04/29/2025		799		(39)			(39)		760	760			
100139449	SAINT LOUIS	MO		12/28/2023		414		(19)			(19)		395	395			
100091951	PORT CHARLOTTE	FL		02/07/2023		450		(24)			(24)		426	426			
100243712	MYRTLE BEACH	SC		09/29/2025		469		(11)			(11)		458	458			
100195448	GALLATIN	TN		02/24/2025		328		(9)			(9)		319	319			
100068513	GARLAND	TX		08/25/2021		1,016		(40)			(40)		976	976			
100237414	MARIETTA	GA		09/12/2025		1,060		(46)			(46)		1,014	1,014			
100186886	GRAHAM	NC		01/07/2025		605		(3)			(3)		602	602			
100181211	SAN ANTONIO	FL		12/06/2024		513		(11)			(11)		502	502			
100101012	OCALA	FL		04/28/2023		751		74			74		825	825			
100246703	HOUSTON	TX		10/15/2025		466		(19)			(19)		447	447			
100172713	GRETNA	LA		11/21/2024		726							726	726			
100204113	SHELBY TOWNSHIP	MI		03/28/2025		318		(13)			(13)		305	305			
100283418	ROCKWALL	TX		03/11/2026		528		(15)			(15)		513	513			
100278171	SAN RAFAEL	CA		02/26/2026		1,218		(62)			(62)		1,156	1,156			
100065570	PHILADELPHIA	PA		07/28/2021		1,473		(25)			(25)		1,448	1,448			
100169436	CHESAPEAKE	VA		09/30/2024		538		(15)			(15)		523	523			
100174276	TELLICO PLAINS	TN		10/31/2024		489		(9)			(9)		480	480			
100068095	MCKINNEY	TX		08/25/2021		1,128		(36)			(36)		1,092	1,092			
100064899	SUWANEE	GA		07/14/2021		1,121		(43)			(43)		1,078	1,078			
100200060	MARION	OH		03/06/2025		596		(2)			(2)		594	594			
100119907	ST PETE BEACH	FL		08/10/2023		501		(11)			(11)		490	490			
100171130	HANFORD	CA		11/22/2024		573		(6)			(6)		567	567			
100247303	POMPANO BEACH	FL		10/24/2025		481		(17)			(17)		464	464			
100238480	CAPE CORAL	FL		09/19/2025		482		(18)			(18)		464	464			
100169335	SCRANTON	PA		09/27/2024		470		(14)			(14)		456	456			
100061460	COTTAGE GROVE	MN		06/01/2021		1,274		5			5		1,279	1,279			
100062981	ST CLOUD	FL		07/01/2021		2,010		(20)			(20)		1,990	1,990			
100148361	OKLAHOMA CITY	OK		04/12/2024		643		34			34		677	677			
100189033	DAYTONA BEACH	FL		01/09/2025		522		(15)			(15)		507	507			
100071694	HAWTHORNE	CA		10/14/2021		1,088		(41)			(41)		1,047	1,047			
100248166	STATEN ISLAND	NY		10/29/2025		922		(67)			(67)		855	855			
100100864	WATERBURY	CT		04/28/2023		2,700		(45)			(45)		2,655	2,655			
100133813	OCALA	FL		10/20/2023		492		(13)			(13)		479	479			
100130047	RIO RANCHO	NM		09/27/2023		458		(14)			(14)		444	444			
100204618	WEST READING	PA		04/04/2025		450		(16)			(16)		434	434			
100176146	RALEIGH	NC		12/20/2024		505		(18)			(18)		487	487			
100273401	ALLENTOWN	PA		01/21/2026		507		(4)			(4)		503	503			
100206637	LITTLE RIVER	SC		04/24/2025		433		(10)			(10)		423	423			
100163142	KNOXVILLE	TN		08/13/2024		4,752		(82)			(82)		4,670	4,670			
100079983	VENICE	FL		04/25/2022		923		(36)			(36)		887	887			
100243748	CHARLOTTE	NC		09/29/2025		535		(10)			(10)		525	525			
100172425	AUBERRY	CA		10/23/2024		617		(6)			(6)		611	611			
100255509	DEMOREST	GA		11/24/2025		1,540		(59)			(59)		1,481	1,481			
100120203	SOUTHINGTON	CT		08/18/2023		334		(6)			(6)		328	328			
100129782	FRESNO	CA		09/27/2023		283		(16)			(16)		267	267			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216098	CHARLOTTE	NC		06/17/2025		477		(10)			(10)		467	467			
100128331	CAPITOL HEIGHTS	MD		09/14/2023		500		(18)			(18)		482	482			
100109682	BROWNS MILLS	NJ		06/16/2023		2,667		(83)			(83)		2,584	2,584			
100214245	HOUSTON	TX		05/30/2025		2,568		(13)			(13)		2,555	2,555			
100016468	FORNEY	TX		04/05/2018		1,258		(3)			(3)		1,255	1,255			
100079528	CHARLOTTE	NC		04/25/2022		881		(29)			(29)		852	852			
100144600	FALLING WATERS	WV		03/13/2024		855		(13)			(13)		842	842			
100141864	CORPUS CHRISTI	TX		03/27/2024		500		(5)			(5)		495	495			
100057911	FORT WORTH	TX		06/30/2021		1,188		(10)			(10)		1,178	1,178			
100202390	COLUMBUS	OH		03/19/2025		482		(13)			(13)		469	469			
100160440	MOSES LAKE	WA		07/19/2024		491		(21)			(21)		470	470			
100108111	PASADENA	TX		05/24/2023		1,773		(91)			(91)		1,682	1,682			
100180588	SAN ANTONIO	TX		11/26/2024		3,000		3			3		3,003	3,003			
100164115	DECATUR	GA		08/21/2024		494		(17)			(17)		477	477			
100067649	SALINAS	CA		09/23/2021		759		(41)	2		(43)		716	716			
100213739	HUMBLE	TX		05/29/2025		464		(16)			(16)		448	448			
100268803	SAINT CHARLES	MO		12/29/2025		462		(3)			(3)		459	459			
100100249	BERKELEY TOWNSHIP	NJ		03/17/2023		537		(13)			(13)		524	524			
100261455	YUMA	AZ		12/09/2025		441		(22)			(22)		419	419			
100206818	GAINESVILLE	FL		04/23/2025		1,373		(32)			(32)		1,341	1,341			
100205628	PATERSON	NJ		05/09/2025		470		(11)			(11)		459	459			
100227994	LAMONT	CA		08/04/2025		426		(18)			(18)		408	408			
100078640	WHITE PLAINS	NY		02/02/2022		2,081		(146)			(146)		1,935	1,935			
100163210	DALLAS	TX		08/13/2024		463		(19)			(19)		444	444			
100067832	SAINT AUGUSTINE	FL		09/23/2021		1,040		(33)			(33)		1,007	1,007			
100159298	PRINCETON	TX		07/15/2024		1,534		(19)			(19)		1,515	1,515			
100283575	QUINCY	MA		03/13/2026		2,297		(88)			(88)		2,209	2,209			
100135961	CHICAGO	IL		11/16/2023		694		3			3		697	697			
100221842	SAINT PETERSBURG	FL		07/29/2025		426		(14)			(14)		412	412			
100117317	MANASSAS	VA		07/20/2023		790		261			261		1,051	1,051			
100176847	KISSIMMEE	FL		11/15/2024		505		(24)			(24)		481	481			
100070424	SAN BERNARDINO	CA		09/23/2021		1,115		(37)			(37)		1,078	1,078			
100149661	FALLING WATERS	WV		04/26/2024		618		(6)			(6)		612	612			
100068217	VICTORVILLE	CA		08/25/2021		1,055		(43)			(43)		1,012	1,012			
100213079	RIVERSIDE	CA		05/29/2025		333		(8)			(8)		325	325			
100089740	AVENTURA	FL		12/02/2022		702		(12)			(12)		690	690			
100209606	CANTON	OH		05/02/2025		317		(15)			(15)		302	302			
100161851	WOODRIDGE	NY		07/31/2024		528		(19)			(19)		509	509			
100079586	WINTER GARDEN	FL		04/25/2022		924		(56)			(56)		868	868			
100239415	LITCHFIELD PARK	AZ		09/29/2025		1,194		(24)			(24)		1,170	1,170			
100060124	LANCASTER	CA		06/25/2021		1,139		(34)			(34)		1,105	1,105			
100253814	FORT WORTH	TX		10/30/2025		324		(1)			(1)		323	323			
100150615	SAN ANTONIO	TX		05/03/2024		1,072		45			45		1,117	1,117			
100283755	INDEPENDENCE	MO		03/13/2026		339		(7)			(7)		332	332			
100079097	OKLAHOMA CITY	OK		02/24/2022		1,049		2			2		1,051	1,051			
100176596	CHARLOTTE	NC		11/15/2024		469		(22)			(22)		447	447			
100135912	DAYTONA BEACH	FL		11/13/2023		747		(39)			(39)		708	708			
100088333	MOORE	TX		01/06/2023		379		(28)			(28)		351	351			
100115268	ALLENTOWN	PA		07/17/2023		484		(10)			(10)		474	474			
100179710	JARRELL	TX		11/21/2024		687		54			54		741	741			
100247661	ALEXANDRIA	VA		10/29/2025		452		(20)			(20)		432	432			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102726	PALATINE	IL		06/22/2023		721		(49)			(49)		672	672			
100244205	FRANKLIN	NJ		09/29/2025		1,168		(42)			(42)		1,126	1,126			
100155335	GRANITEVILLE	SC		07/19/2024		551		(6)			(6)		545	545			
100141703	LEESBURG	GA		01/30/2024		469		(21)			(21)		448	448			
100147205	ALLEN	TX		03/28/2024		493		(13)			(13)		480	480			
100261310	HARVEY	LA		12/08/2025		479		(10)			(10)		469	469			
100161965	PALM DESERT	CA		07/31/2024		643		(49)			(49)		594	594			
100214418	GOLDSBORO	NC		06/02/2025		604		18			18		622	622			
100017877	HILO	HI		05/30/2018		1,228		(6)			(6)		1,222	1,222			
100070548	LEVITTOWN	PA		10/01/2021		1,942		(27)			(27)		1,915	1,915			
100207356	RICHMOND	KY		04/29/2025		490		(18)			(18)		472	472			
100023634	ORANGE BEACH	AL		09/04/2018		1,122		(28)			(28)		1,094	1,094			
100203557	POOLER	GA		03/26/2025		939		(27)			(27)		912	912			
100246893	TORRINGTON	CT		10/17/2025		644		(7)			(7)		637	637			
100076271	BELMONT	NC		01/07/2022		1,440		(16)			(16)		1,424	1,424			
100184496	CORONA	CA		12/17/2024		1,102		(12)			(12)		1,090	1,090			
100066344	PEARLAND	TX		08/02/2021		2,016		(6)			(6)		2,010	2,010			
100173456	LACOMBE	LA		10/29/2024		527		(31)			(31)		496	496			
100172866	LELAND	NC		10/25/2024		508		(12)			(12)		496	496			
100248314	MERIDIAN	ID		10/29/2025		1,068		(51)			(51)		1,017	1,017			
100176922	CHARLOTTE	NC		11/15/2024		2,593		(115)			(115)		2,478	2,478			
100277305	TRINIDAD	CO		02/12/2026		479		(12)			(12)		467	467			
100157518	BATON ROUGE	LA		02/20/2025		1,369		(51)			(51)		1,318	1,318			
100272931	WEATHERFORD	TX		01/15/2026		509		(7)			(7)		502	502			
100151792	CLEVELAND	OH		05/10/2024		483		(15)			(15)		468	468			
100082641	JACKSONVILLE	FL		04/14/2022		914		(5)			(5)		909	909			
100215307	LYNCHBURG	VA		06/12/2025		534		(12)			(12)		522	522			
100216588	KERNERSVILLE	NC		06/23/2025		609		36			36		645	645			
100062319	MOOSUP	CT		07/01/2021		1,722		(29)			(29)		1,693	1,693			
100164306	CONVERSE	TX		08/21/2024		478		(1)			(1)		477	477			
100071685	VALDOSTA	GA		10/14/2021		1,108		(35)			(35)		1,073	1,073			
100254689	EL PASO	TX		11/12/2025		1,797		(81)			(81)		1,716	1,716			
100153895	ALABASTER	AL		06/05/2024		597		(1)			(1)		596	596			
100153628	CASSELBERRY	FL		05/31/2024		5,562		(162)			(162)		5,400	5,400			
100195069	SUNSET BEACH	NC		02/24/2025		587		(18)			(18)		569	569			
100174834	PLEASANTON	TX		10/31/2024		471		(30)			(30)		441	441			
100137878	SAINT PETERSBURG	FL		12/08/2023		450		3			3		453	453			
100177623	WEST BOUNTIFUL	UT		01/16/2025		483		(22)			(22)		461	461			
100070695	PALM COAST	FL		10/01/2021		1,351		(13)			(13)		1,338	1,338			
100283453	LYNCHBURG	VA		03/11/2026		346		(13)			(13)		333	333			
100108997	LEHIGH ACRES	FL		05/31/2023		440		(27)			(27)		413	413			
100243906	NEW MARKET	MD		09/29/2025		1,805		(83)			(83)		1,722	1,722			
100213068	PUYALLUP	WA		05/29/2025		1,010		(54)			(54)		956	956			
100161925	CRANDALL	TX		07/31/2024		448		(15)			(15)		433	433			
100068441	LITHONIA	GA		08/25/2021		1,110		(28)			(28)		1,082	1,082			
100246529	JACKSONVILLE	FL		10/10/2025		5,691		(109)			(109)		5,582	5,582			
100237047	GREENSBORO	NC		09/12/2025		545		(26)			(26)		519	519			
100163436	GILLSVILLE	GA		09/27/2024		2,267		(110)			(110)		2,157	2,157			
100109022	PACOIMA	CA		05/31/2023		420		(7)			(7)		413	413			
100235206	HAMPTON	GA		08/28/2025		681		(30)			(30)		651	651			
100065559	SAVANNAH	GA		07/28/2021		6,032		(230)			(230)		5,802	5,802			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282318	AIEA	HI		02/27/2026		739		(1)			(1)		738	738			
100144436	LEANDER	TX		03/07/2024		606		4			4		610	610			
100134770	SEMINOLE	FL		10/30/2023		773		(2)			(2)		771	771			
100071567	KNOXVILLE	TN		10/14/2021		1,137		(19)			(19)		1,118	1,118			
100081010	LAS VEGAS	NV		03/18/2022		2,152		29			29		2,181	2,181			
100165970	ORANGE CITY	FL		09/06/2024		725		(15)			(15)		710	710			
100062170	BRISTOL	PA		07/01/2021		1,595		(27)			(27)		1,568	1,568			
100135171	MIAMI	FL		12/15/2023		469		5			5		474	474			
100218181	LAKE WORTH	FL		07/22/2025		627		(28)			(28)		599	599			
100284885	JEFFERSONVILLE	IN		03/27/2026		2,401		(85)			(85)		2,316	2,316			
100148453	PENDERGRASS	GA		04/12/2024		1,999		94			94		2,093	2,093			
100060640	GLENDALE	AZ		06/01/2021		757		3			3		760	760			
100201365	OROVILLE	CA		03/12/2025		530		4			4		534	534			
100229277	POCATELLO	ID		08/14/2025		211		(10)			(10)		201	201			
100177230	ROSELAND	VA		01/16/2025		511		(16)			(16)		495	495			
100238468	SALT LAKE CITY	UT		09/19/2025		473		(14)			(14)		459	459			
100192296	HULL	MA		01/31/2025		675		(25)			(25)		650	650			
100083654	AURORA	CO		06/23/2022		681		(21)			(21)		660	660			
100214102	RIDGEFIELD	CT		05/30/2025		552		2			2		554	554			
100261333	SARASOTA	FL		12/08/2025		3,042		(66)			(66)		2,976	2,976			
100120350	JUPITER	FL		08/18/2023		4,974		(120)			(120)		4,854	4,854			
100190731	MESQUITE	TX		01/27/2025		711		(2)			(2)		709	709			
100249622	ST GEORGE	UT		10/30/2025		288		(13)			(13)		275	275			
100228036	GULF SHORES	AL		08/07/2025		439		(20)			(20)		419	419			
100100681	HOUSTON	TX		04/28/2023		716		3			3		719	719			
100261320	NORTHAMPTON	PA		12/08/2025		491		(14)			(14)		477	477			
100140757	BALTIMORE	MD		01/22/2024		524		(20)			(20)		504	504			
100218990	TULSA	OK		06/27/2025		439		(10)			(10)		429	429			
100264957	LECANTO	FL		12/17/2025		471		(22)			(22)		449	449			
100164114	ATLANTA	GA		08/21/2024		493		(17)			(17)		476	476			
100170394	BRENHAM	TX		10/09/2024		535		(20)			(20)		515	515			
100079665	HOLLYWOOD	FL		04/08/2022		994		(3)			(3)		991	991			
100214416	KERNERSVILLE	NC		06/02/2025		606		18			18		624	624			
100109141	MIDLAND	TX		06/09/2023		367		(2)			(2)		365	365			
100061923	FISHERS	IN		07/01/2021		1,578		(3)			(3)		1,575	1,575			
100068506	LOS ANGELES	CA		08/25/2021		1,074		(36)			(36)		1,038	1,038			
100115614	BULLHEAD CITY	AZ		07/19/2023		464		2			2		466	466			
100091044	CULVER CITY	CA		01/31/2023		4,826		(79)			(79)		4,747	4,747			
100140497	DESOTO	TX		01/19/2024		22,405		(407)			(407)		21,998	21,998			
100257211	FARMINGTON	NM		11/26/2025		579		(7)			(7)		572	572			
100071582	LEESBURG	VA		10/14/2021		1,291		(38)			(38)		1,253	1,253			
100155042	MARIETTA	GA		07/19/2024		1,790		(96)			(96)		1,694	1,694			
100207182	EDMOND	OK		04/28/2025		3,758		(30)			(30)		3,728	3,728			
100152790	BAKERSFIELD	CA		05/22/2024		703		(27)			(27)		676	676			
100206860	VIRGINIA BEACH	VA		04/24/2025		351		4			4		355	355			
100162648	BARTLESVILLE	OK		08/12/2024		614		20			20		634	634			
100057662	WYLIE	TX		06/30/2021		1,149		(18)			(18)		1,131	1,131			
100088987	BOLINGBROOK	IL		11/15/2022		503		(8)			(8)		495	495			
100152876	MONTEVALLO	AL		05/22/2024		516		(16)			(16)		500	500			
100247295	RALEIGH	NC		10/23/2025		4,561		140			140		4,701	4,701			
100068014	SUN CITY WEST	AZ		09/23/2021		1,136		(22)			(22)		1,114	1,114			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100578	SAN ANTONIO	TX		04/27/2023		1,714		(143)			(143)		1,571	1,571			
100254554	VIRGINIA BEACH	VA		11/07/2025		494		(15)			(15)		479	479			
100273919	AVENTURA	FL		01/26/2026		505		(22)			(22)		483	483			
100235323	WHITE HOUSE	TN		08/29/2025		11,314		(388)			(388)		10,926	10,926			
100245829	OCALA	FL		10/17/2025		506		(8)			(8)		498	498			
100068225	NEW HOPE	AL		08/25/2021		1,199		(32)			(32)		1,167	1,167			
100271839	FRUITLAND PARK	FL		12/30/2025		485		(19)			(19)		466	466			
100157088	HOMESTEAD	FL		02/20/2025		319		(18)			(18)		301	301			
100253811	AZLE	TX		10/30/2025		512		(2)			(2)		510	510			
100247270	BELLEFONTE	PA		10/23/2025		517		(7)			(7)		510	510			
100221501	BLACK JACK	MO		07/22/2025		459		(6)			(6)		453	453			
100257210	CALHOUN	GA		11/26/2025		774							774	774			
100100769	WILLINGBORO	NJ		04/28/2023		586		(20)			(20)		566	566			
100202872	JACKSONVILLE	FL		03/24/2025		649		57			57		706	706			
100195080	MOORHEAD	MN		02/24/2025		620		13			13		633	633			
100243796	MISSION	TX		09/29/2025		532		3			3		535	535			
100177294	SHALLOWATER	TX		01/16/2025		517		(21)			(21)		496	496			
100236128	SOMERSET	KY		09/05/2025		531		(2)			(2)		529	529			
100147559	DALLAS	GA		04/03/2024		464		(5)			(5)		459	459			
100219119	BLUFFTON	SC		06/27/2025		495		(14)			(14)		481	481			
100149121	PALM HARBOR	FL		04/22/2024		183		(19)			(19)		164	164			
100246818	CHEEKTOWAGA	NY		10/15/2025		477		(21)			(21)		456	456			
100174140	TAMARAC	FL		10/31/2024		495		(33)			(33)		462	462			
100276609	COLLINSVILLE	OK		01/28/2026		484		(8)			(8)		476	476			
100152806	LAS VEGAS	NV		05/22/2024		456		(14)			(14)		442	442			
100065588	AUSTIN	TX		07/28/2021		1,187		(15)			(15)		1,172	1,172			
100214948	HENDERSON	NV		06/11/2025		6,823		(67)			(67)		6,756	6,756			
100261450	UNIONTOWN	OH		12/09/2025		535		(15)			(15)		520	520			
100284805	EDWARDSVILLE	KS		03/27/2026		301		(12)			(12)		289	289			
100246974	AUGUSTA	GA		10/17/2025		472		(16)			(16)		456	456			
100161985	VIRGINIA BEACH	VA		07/31/2024		494		(5)			(5)		489	489			
100141458	ORLANDO	FL		01/30/2024		456		(4)			(4)		452	452			
100190232	ARLINGTON	TX		01/21/2025		531		(12)			(12)		519	519			
100190181	SALEM	VA		01/21/2025		521		(2)			(2)		519	519			
100273774	LOS ANGELES	CA		01/23/2026		515		(12)			(12)		503	503			
100158502	BROOKSHIRE	TX		07/10/2024		561		(53)			(53)		508	508			
100216611	SAINT LOUIS	MO		06/23/2025		2,539		2			2		2,541	2,541			
100101178	MASTIC BEACH	NY		04/28/2023		818		206			206		1,024	1,024			
100172122	ROCKWALL	TX		10/17/2024		496		(28)			(28)		468	468			
100238394	CINCINNATI	OH		09/19/2025		465		(18)			(18)		447	447			
100117535	CHICAGO	IL		07/20/2023		1,008		32			32		1,040	1,040			
100117558	INDIANAPOLIS	IN		07/20/2023		473		(14)			(14)		459	459			
100135868	MIAMI	FL		11/13/2023		287		(18)			(18)		269	269			
100057529	CONVERSE	TX		06/30/2021		1,495		(23)			(23)		1,472	1,472			
100151844	NORTH CHESTERFIELD	VA		05/10/2024		520		(1)			(1)		519	519			
100246430	ROANOKE	VA		10/10/2025		714		(34)			(34)		680	680			
100229266	FREDERICK	MD		08/14/2025		474		(16)			(16)		458	458			
100078215	BEECH MOUNTAIN	NC		02/10/2022		915		(68)			(68)		847	847			
100243468	FORT WORTH	TX		09/26/2025		418		(20)			(20)		398	398			
100204501	ROCHESTER	NY		04/04/2025		415		(15)			(15)		400	400			
100070408	CHARLOTTE	NC		09/23/2021		1,036		(40)			(40)		996	996			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067511	ANOKA	MN		09/23/2021		1,022		(39)			(39)		983	983			
100247044	MANTECA	CA		10/22/2025		844		(40)			(40)		804	804			
100081230	ANKENY	IA		03/18/2022		1,454		43			43		1,497	1,497			
100216045	WEST SACRAMENTO	CA		06/17/2025		582		(23)			(23)		559	559			
100246638	BETHLEHEM	PA		10/15/2025		508		(16)			(16)		492	492			
100057555	EVANS	CO		06/30/2021		1,167		(17)			(17)		1,150	1,150			
100141045	DOUGLASVILLE	GA		02/20/2024		491		(18)			(18)		473	473			
100088978	HALLANDALE BEACH	FL		11/15/2022		606		(11)			(11)		595	595			
100238591	CHARLOTTE	NC		09/19/2025		510		(6)			(6)		504	504			
100215340	GASTONIA	NC		06/12/2025		518		(4)			(4)		514	514			
100228899	ALLENTOWN	PA		08/12/2025		459		(20)			(20)		439	439			
100189652	GAITHERSBURG	MD		01/17/2025		386		(18)			(18)		368	368			
100156444	TUCSON	AZ		06/24/2024		555		10			10		565	565			
100133986	SOUTH FALLSBURG	NY		10/25/2023		14,923		(40)	(32)		(8)		14,915	14,915			
100070999	CLARKSVILLE	TN		10/01/2021		767		(4)			(4)		763	763			
100209604	FORT MYERS	FL		05/02/2025		102,108		(4,559)			(4,559)		97,549	97,549			
100138715	ORLANDO	FL		02/02/2024		353		(11)			(11)		342	342			
100158018	POMPANO BEACH	FL		07/09/2024		15,645		(414)			(414)		15,231	15,231			
100157406	ALBANY	NY		02/20/2025		542		(3)			(3)		539	539			
100081009	CORDOVA	TN		03/18/2022		1,066		18			18		1,084	1,084			
100156085	CANTONMENT	FL		06/18/2024		541		(28)			(28)		513	513			
100157695	CUMMING	GA		06/28/2024		429		(28)			(28)		401	401			
100151776	HAGERSTOWN	MD		05/10/2024		414		(13)			(13)		401	401			
100171293	GARLAND	TX		10/16/2024		529		(16)			(16)		513	513			
100204905	CONCORD	NC		04/10/2025		1,140		(42)			(42)		1,098	1,098			
100138073	ORANGE PARK	FL		12/13/2023		461		(3)			(3)		458	458			
100067822	LEES SUMMIT	MO		09/23/2021		1,049		(30)			(30)		1,019	1,019			
100091069	CHICAGO	IL		01/31/2023		466		(15)			(15)		451	451			
100068367	ATLANTA	GA		08/25/2021		706		(29)	2		(31)		675	675			
100057661	MOUNT VERNON	WA		06/30/2021		1,643		(27)			(27)		1,616	1,616			
100068432	LAKELAND	FL		08/25/2021		1,340		(25)			(25)		1,315	1,315			
100212248	MIRAMONTE	CA		05/27/2025		448		(11)			(11)		437	437			
100274786	SAN JOSE	CA		01/29/2026		1,289		(24)			(24)		1,265	1,265			
100221426	ANGLETON	TX		07/22/2025		297		(4)			(4)		293	293			
100269273	CLIFFWOOD	NJ		12/30/2025		1,631		(40)			(40)		1,591	1,591			
100214939	COLLINGSWOOD	NJ		06/11/2025		483		(10)			(10)		473	473			
100146702	STOCKTON	CA		03/20/2024		535		(19)			(19)		516	516			
100234871	FORT WORTH	TX		08/28/2025		656		(9)			(9)		647	647			
100148191	KISSIMMEE	FL		04/12/2024		9,940		(266)			(266)		9,674	9,674			
100204598	ROUND LAKE BEACH	IL		04/04/2025		453		(10)			(10)		443	443			
100215563	LAS VEGAS	NV		06/12/2025		467		(4)			(4)		463	463			
100115221	HALETHORPE	MD		07/17/2023		492		(6)			(6)		486	486			
100170230	FREDERICK	MD		10/08/2024		68,064		(1,162)			(1,162)		66,902	66,902			
100116534	CHICAGO	IL		07/20/2023		724		203			203		927	927			
100255023	GLEN ALLEN	VA		11/19/2025		987		(31)			(31)		956	956			
100154940	PORT CHARLOTTE	FL		07/19/2024		513		(26)			(26)		487	487			
100091344	CIUDAD DE MEXICO	MEX		01/17/2023		599							599	599			
100152921	CLARKSVILLE	TN		05/22/2024		516		2			2		518	518			
100170066	YUMA	AZ		11/08/2024		65,848		(2,972)			(2,972)		62,876	62,876			
100170410	HOUSTON	TX		10/09/2024		1,649		(41)			(41)		1,608	1,608			
100209670	KEANSBURG	NJ		05/02/2025		553		(11)			(11)		542	542			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165961	PETERSBURG	VA		09/06/2024		951		15			15		966	966			
100218517	CRITTENDEN	KY		06/27/2025		448		(14)			(14)		434	434			
100176100	WAXAHACHIE	TX		12/20/2024		517		(11)			(11)		506	506			
100176139	WAXAHACHIE	TX		12/20/2024		517		(11)			(11)		506	506			
100176176	WAXAHACHIE	TX		12/20/2024		517		(11)			(11)		506	506			
100176220	WAXAHACHIE	TX		12/20/2024		517		(11)			(11)		506	506			
100206683	GREEN VALLEY	AZ		04/24/2025		528		(11)			(11)		517	517			
100198996	GALLATIN	TN		02/28/2025		521		(7)			(7)		514	514			
100117892	MIAMI BEACH	FL		07/20/2023		459		(24)			(24)		435	435			
100160849	HAMPTON	VA		07/24/2024		1,169		(64)			(64)		1,105	1,105			
100171228	EL PASO	TX		10/16/2024		2,748		(127)			(127)		2,621	2,621			
100143443	APPLE VALLEY	CA		02/16/2024		503		(6)			(6)		497	497			
100165283	CLEVELAND	OH		08/29/2024		460		(1)			(1)		459	459			
100200415	SAINT LOUIS	MO		03/10/2025		564		(21)			(21)		543	543			
100154561	NORTH LAS VEGAS	NV		06/14/2024		1,503		(42)			(42)		1,461	1,461			
100139660	AUBURN	CA		12/28/2023		390		(14)			(14)		376	376			
100147487	HENDERSON	NV		04/03/2024		580		(13)			(13)		567	567			
100219207	OCALA	FL		06/27/2025		2,170		(43)			(43)		2,127	2,127			
100193640	FORT MILL	SC		02/10/2025		468		(22)			(22)		446	446			
100100928	HOUSTON	TX		04/28/2023		657		(18)			(18)		639	639			
100273168	SPRING GROVE	PA		01/15/2026		904		(9)			(9)		895	895			
100070622	CLINTON	MS		10/01/2021		1,625		(7)			(7)		1,618	1,618			
100185896	OCALA	FL		12/26/2024		445		(18)			(18)		427	427			
100219263	HEWITT	NJ		06/30/2025		501		(14)			(14)		487	487			
100254455	ROYSE CITY	TX		11/07/2025		424		(6)			(6)		418	418			
100168353	CARTHAGE	NC		09/25/2024		1,096		34			34		1,130	1,130			
100067971	HARKER HEIGHTS	TX		09/23/2021		1,089		(31)			(31)		1,058	1,058			
100108366	THOMPSON	NY		05/25/2023		529		(10)			(10)		519	519			
100216117	CHARLOTTESVILLE	VA		06/17/2025		483		(6)			(6)		477	477			
100133826	RACINE	WI		10/20/2023		451		(18)			(18)		433	433			
100266804	BUDA	TX		12/23/2025		414		11			11		425	425			
100216684	ATLANTA	GA		06/23/2025		620		14			14		634	634			
100206892	FAYETTEVILLE	NY		04/24/2025		436		(20)			(20)		416	416			
100100811	SPRINGFIELD	VA		04/28/2023		763		5			5		768	768			
100159962	MIAMI	FL		08/16/2024		2,227		(168)			(168)		2,059	2,059			
100134882	EL MONTE	CA		10/30/2023		470		(6)			(6)		464	464			
100086499	WAUKEGAN	IL		09/30/2022		507		(7)			(7)		500	500			
100148156	BAKERSFIELD	CA		05/15/2024		465		(14)			(14)		451	451			
100206219	NEW ORLEANS	LA		04/17/2025		464		(17)			(17)		447	447			
100210216	COVINGTON	KY		05/09/2025		496		(23)			(23)		473	473			
100169453	LUBBOCK	TX		09/30/2024		2,352		(36)			(36)		2,316	2,316			
100135735	HENDERSON HARBOR	NY		11/10/2023		1,607		(16)			(16)		1,591	1,591			
100067973	SAN DIEGO	CA		09/23/2021		1,086		(34)			(34)		1,052	1,052			
100159951	MIAMI	FL		08/16/2024		279		(25)			(25)		254	254			
100157791	CLAXTON	GA		08/01/2024		1,138		(75)			(75)		1,063	1,063			
100199167	CITRUS SPRINGS	FL		04/04/2025		475		(17)			(17)		458	458			
100167485	MILWAUKEE	WI		10/31/2024		442		(21)			(21)		421	421			
100189452	CHARLESTOWN	IN		01/15/2025		456		(11)			(11)		445	445			
100192190	GREEN VALLEY LAKE	CA		01/31/2025		456		(7)			(7)		449	449			
100100676	SEMINOLE	FL		04/28/2023		1,278		55			55		1,333	1,333			
100215376	MOUNT LAUREL	NJ		06/12/2025		500		(11)			(11)		489	489			

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100282213	WOODBRIDGE	VA		02/27/2026		369		(5)			(5)		364	364			
100199242	CITRUS SPRINGS	FL		04/09/2025		482		(13)			(13)		469	469			
100110682	UPLAND	CA		08/11/2023		15,708		(174)			(174)		15,534	15,534			
100078861	TOMBALL	TX		02/24/2022		1,058		(9)			(9)		1,049	1,049			
100155188	MYRTLE BEACH	SC		07/19/2024		491		(16)			(16)		475	475			
100243289	SEMINOLE	FL		09/26/2025		1,508		(62)			(62)		1,446	1,446			
100171774	JAMESTOWN	ND		10/17/2024		828		(23)			(23)		805	805			
100168351	HOUSTON	TX		09/25/2024		1,384		(12)			(12)		1,372	1,372			
100141309	NEWARK	DE		01/30/2024		394		(6)			(6)		388	388			
100195612	BAKERSFIELD	CA		02/24/2025		532		3			3		535	535			
100071572	ANNA	TX		10/14/2021		1,151		(20)			(20)		1,131	1,131			
100100709	HOUSTON	TX		04/28/2023		820		19			19		839	839			
100077097	ANTIOCH	CA		01/03/2022		2,342		(37)			(37)		2,305	2,305			
100062990	ASHFORD	AL		07/01/2021		1,564		(13)			(13)		1,551	1,551			
100189076	BELL	FL		01/13/2025		510		(8)			(8)		502	502			
100219949	HOUSTON	TX		07/10/2025		504		(12)			(12)		492	492			
100159974	FORT LAUDERDALE	FL		08/16/2024		285		(19)			(19)		266	266			
100149872	RICHMOND	VA		04/29/2024		430		(10)			(10)		420	420			
100064873	MODESTO	CA		07/14/2021		1,030		(40)			(40)		990	990			
100236800	LITTLE ROCK	AR		09/12/2025		1,221		41			41		1,262	1,262			
100273119	HOUSTON	TX		01/15/2026		826		4			4		830	830			
100186875	BARTOW	FL		01/07/2025		4,921		(111)			(111)		4,810	4,810			
100246676	ROCKY RIVER	OH		10/15/2025		371		(12)			(12)		359	359			
100227933	MODESTO	CA		08/04/2025		451		(14)			(14)		437	437			
100210768	SHIPPENSBURG	PA		05/15/2025		516		(13)			(13)		503	503			
100210600	CLEVELAND	OH		05/15/2025		481		(20)			(20)		461	461			
100186144	SACRAMENTO	CA		02/10/2025		414		(19)			(19)		395	395			
100087182	MURRELLS INLET	SC		10/25/2022		971		64			64		1,035	1,035			
100192335	MECCA	CA		02/05/2025		523		(10)			(10)		513	513			
100152917	LAS VEGAS	NV		05/22/2024		1,541		(64)			(64)		1,477	1,477			
100157748	ORCUTT	CA		07/02/2024		327		(8)			(8)		319	319			
100210603	SAN ANTONIO	TX		05/15/2025		493		(21)			(21)		472	472			
100109052	MACON	GA		06/05/2023		436		(7)			(7)		429	429			
100144131	SAN ANTONIO	TX		03/07/2024		699		60			60		759	759			
100068370	CARTERSVILLE	GA		08/25/2021		978		(12)			(12)		966	966			
100199081	WOODBRIDGE	NJ		02/28/2025		460		(18)			(18)		442	442			
100173205	APOPKA	FL		10/30/2024		3,495		(117)			(117)		3,378	3,378			
100238653	PHILADELPHIA	PA		09/19/2025		522		(16)			(16)		506	506			
100176079	WILLINGBORO	NJ		12/20/2024		402		(14)			(14)		388	388			
100147256	SILVER SPRING	MD		03/28/2024		681		(23)			(23)		658	658			
100247985	SAINT LOUIS	MO		10/29/2025		1,001		(46)			(46)		955	955			
100238564	HIAWATHA	KS		09/19/2025		845		(27)			(27)		818	818			
100247051	MEBANE	NC		10/22/2025		682		24			24		706	706			
100207916	SUNRISE	FL		04/29/2025		345		(9)			(9)		336	336			
100202537	GREER	SC		03/21/2025		476		(12)			(12)		464	464			
100135637	MIAMI	FL		11/09/2023		418		(24)			(24)		394	394			
100206388	HOUSTON	TX		05/22/2025		460		(6)			(6)		454	454			
100174998	WASHBURN	ME		10/31/2024		505		(29)			(29)		476	476			
100102653	MINCO	OK		06/22/2023		329		(7)			(7)		322	322			
100195439	HICKORY	NC		02/24/2025		481		(6)			(6)		475	475			
100238398	PITTSBURGH	PA		09/19/2025		840		3			3		843	843			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173951	NICEVILLE	FL		10/31/2024		452		(15)			(15)		437	437			
100136747	TRENTON	NJ		11/27/2023		423		(11)			(11)		412	412			
100139558	SPRING	TX		12/28/2023		1,110		(21)			(21)		1,089	1,089			
100204837	TULARE	CA		04/09/2025		433		(18)			(18)		415	415			
100193138	SHERMAN	TX		02/10/2025		1,076		68			68		1,144	1,144			
100213776	NORMAN	OK		05/29/2025		498		1			1		499	499			
100229191	FORT MILL	SC		08/13/2025		464		(11)			(11)		453	453			
100100301	BROOKSVILLE	FL		03/24/2023		441		(21)			(21)		420	420			
100194029	FORT WORTH	TX		02/11/2025		472		(16)			(16)		456	456			
100190204	WELLINGTON	FL		01/21/2025		448		(21)			(21)		427	427			
100235623	WILMINGTON	NC		08/29/2025		473		(18)			(18)		455	455			
100235624	WILMINGTON	NC		08/29/2025		473		(18)			(18)		455	455			
100078909	MIAMI	FL		02/24/2022		1,003		(20)			(20)		983	983			
100188096	OCEANSIDE	CA		01/07/2025		1,052		(39)			(39)		1,013	1,013			
100159945	KISSIMMEE	FL		08/16/2024		458		(21)			(21)		437	437			
100192310	TUCSON	AZ		01/31/2025		1,144		(37)			(37)		1,107	1,107			
100128862	FRANKLIN	TN		09/21/2023		498		(7)			(7)		491	491			
100163991	CHALMETTE	LA		08/21/2024		434		(22)			(22)		412	412			
100079037	CLAYTON	NC		02/24/2022		3,153		(51)			(51)		3,102	3,102			
100063696	SICKLERVILLE	NJ		07/01/2021		1,681		(4)			(4)		1,677	1,677			
100207242	PHILADELPHIA	PA		04/28/2025		6,767		(76)			(76)		6,691	6,691			
100176793	GREENWOOD	SC		11/15/2024		511		(24)			(24)		487	487			
100216546	URBANDALE	IA		06/23/2025		578		34			34		612	612			
100181614	PHILADELPHIA	PA		12/09/2024		456		(11)			(11)		445	445			
100208100	FOUNTAIN VALLEY	CA		04/29/2025		380		(9)			(9)		371	371			
100134959	FRESNO	CA		10/30/2023		434		(6)			(6)		428	428			
100206386	TORRANCE	CA		05/22/2025		1,381		(34)			(34)		1,347	1,347			
100190233	PENSACOLA	FL		01/21/2025		464		(16)			(16)		448	448			
100185569	EAGLE RIVER	WI		12/20/2024		439		(18)			(18)		421	421			
100077791	ATLANTA	GA		12/23/2021		668		(49)			(49)		619	619			
100187883	SMITHTOWN	NY		01/07/2025		1,098		(6)			(6)		1,092	1,092			
100071588	SAN ANTONIO	TX		10/14/2021		1,141		(18)			(18)		1,123	1,123			
100079706	SUN VALLEY	NV		04/25/2022		1,019		(52)			(52)		967	967			
100100995	MIAMI	FL		04/28/2023		865		86			86		951	951			
100064740	HOUSTON	TX		07/14/2021		1,045		(50)			(50)		995	995			
100102097	CRYSTAL RIVER	FL		04/14/2023		291		(27)			(27)		264	264			
100210712	STERLING HEIGHTS	MI		05/15/2025		423		(18)			(18)		405	405			
100214611	TIFFIN	OH		06/09/2025		470		(21)			(21)		449	449			
100086713	GURNEE	IL		09/30/2022		568		(4)			(4)		564	564			
100153897	BALTIMORE	MD		06/05/2024		424		(9)			(9)		415	415			
100221366	VENICE	FL		07/22/2025		289		(6)			(6)		283	283			
100186932	MIDWEST CITY	OK		01/07/2025		477		(8)			(8)		469	469			
100077344	ANDERSON	CA		01/03/2022		1,039		(6)			(6)		1,033	1,033			
100079624	SUNNYVALE	TX		04/08/2022		2,302		50			50		2,352	2,352			
100182570	ANNA	TX		12/12/2024		2,044		27			27		2,071	2,071			
100244394	QUEEN CREEK	AZ		09/29/2025		381		(18)			(18)		363	363			
100238095	HUFFMAN	TX		09/15/2025		1,640		(81)			(81)		1,559	1,559			
100190913	SAVANNAH	GA		01/28/2025		506		6			6		512	512			
100071786	KISSIMMEE	FL		10/14/2021		1,033		(37)			(37)		996	996			
100057564	LEWISVILLE	TX		06/30/2021		1,185		(10)			(10)		1,175	1,175			
100142043	DREXEL HILL	PA		02/29/2024		496		(4)			(4)		492	492			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247602	MILWAUKEE	WI		10/29/2025		1,000		(46)			(46)		954	954			
100128027	NASHVILLE	TN		09/08/2023		666		23			23		689	689			
100128411	STOCKBRIDGE	GA		09/15/2023		1,080		(40)			(40)		1,040	1,040			
100186968	CASSVILLE	PA		01/07/2025		484		(4)			(4)		480	480			
100189668	HOUSTON	TX		01/17/2025		2,365		(88)			(88)		2,277	2,277			
100148338	WAUKEE	IA		04/12/2024		583		6			6		589	589			
100176592	CHICAGO	IL		11/15/2024		426		(20)			(20)		406	406			
100210671	TRAPHILL	NC		05/15/2025		644		(21)			(21)		623	623			
100064207	TUCKER	GA		07/01/2021		1,153		33			33		1,186	1,186			
100060064	BENTONVILLE	AR		06/25/2021		1,332		(27)			(27)		1,305	1,305			
100173529	BALTIMORE	MD		10/29/2024		454		(21)			(21)		433	433			
100205970	VILLA RICA	GA		04/15/2025		470		(22)			(22)		448	448			
100177816	BEVERLY HILLS	MI		11/19/2024		938		(44)			(44)		894	894			
100207415	FERNANDINA BEACH	FL		04/29/2025		1,443		(41)			(41)		1,402	1,402			
100216107	CHOWCHILLA	CA		06/17/2025		438		(21)			(21)		417	417			
100228758	NAPLES	FL		08/12/2025		425		(20)			(20)		405	405			
100079100	BARTLETT	TN		02/24/2022		998		(12)			(12)		986	986			
100184896	GOLDEN	CO		12/17/2024		1,081		(12)			(12)		1,069	1,069			
100156887	CEDAR HILL	TX		06/27/2024		487							487	487			
100119597	GARDENA	CA		07/31/2023		680		(6)			(6)		674	674			
100181241	PAULINA	LA		12/06/2024		333		2			2		335	335			
100108436	STATESVILLE	NC		05/25/2023		1,053		(32)			(32)		1,021	1,021			
100139550	WESTLAND	MI		12/28/2023		381		(16)			(16)		365	365			
100162010	BALTIMORE	MD		07/31/2024		403		(20)			(20)		383	383			
100068141	WARWICK	RI		08/25/2021		1,148		(22)			(22)		1,126	1,126			
100086646	DORAL	FL		09/30/2022		533		(23)			(23)		510	510			
100221429	CAPE CORAL	FL		07/22/2025		1,036		(32)			(32)		1,004	1,004			
100120798	UNIVERSAL CITY	TX		08/25/2023		604		(14)			(14)		590	590			
100182589	DANBURY	WI		12/12/2024		123,641		(3,294)			(3,294)		120,347	120,347			
100195455	MADISON	AL		02/24/2025		1,377		67			67		1,444	1,444			
100076361	BAYVILLE	NJ		12/23/2021		449		(33)			(33)		416	416			
100117277	WARRINGTON	PA		07/20/2023		583		22			22		605	605			
100174063	MYRTLE BEACH	SC		10/31/2024		272		(11)			(11)		261	261			
100202176	ALLEN PARK	MI		03/18/2025		500		6			6		506	506			
100201233	ORANGE PARK	FL		03/12/2025		632		45			45		677	677			
100202080	HOLLY HILL	FL		03/18/2025		436		(20)			(20)		416	416			
100192188	GARLAND	TX		01/31/2025		470		(20)			(20)		450	450			
100236843	PHILADELPHIA	PA		09/12/2025		451		(18)			(18)		433	433			
100151961	PUEBLO	CO		06/14/2024		542		(6)			(6)		536	536			
100109652	GLEN BURNIE	MD		06/14/2023		508		(11)			(11)		497	497			
100079776	DRAIN	OR		04/25/2022		968		(6)			(6)		962	962			
100139982	HAMPTON	VA		01/09/2024		503		(1)			(1)		502	502			
100103199	DELAND	FL		04/21/2023		762		(14)			(14)		748	748			
100148669	WEST BERLIN	NJ		04/16/2024		469		(7)			(7)		462	462			
100180702	NEW CANEY	TX		11/26/2024		489		(14)			(14)		475	475			
100146727	BELL	CA		03/20/2024		2,113		(8)			(8)		2,105	2,105			
100128441	DAVENPORT	FL		09/15/2023		341		(11)			(11)		330	330			
100234862	COLUMBUS	OH		08/28/2025		473		(8)			(8)		465	465			
100180154	FORT LAUDERDALE	FL		11/25/2024		521		(14)			(14)		507	507			
100171775	GREENSBORO	NC		10/17/2024		620		(10)			(10)		610	610			
100141243	CARTERSVILLE	GA		01/30/2024		269		(11)			(11)		258	258			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088153	DELTONA	FL		10/25/2022		486		(14)			(14)		472	472			
100168357	CONVERSE	TX		09/25/2024		608		16			16		624	624			
100129301	HERCULES	CA		09/25/2023		4,015		55			55		4,070	4,070			
100079441	HOUSTON	TX		03/17/2022		1,182		(66)			(66)		1,116	1,116			
100116273	DENISON	TX		07/20/2023		824		78			78		902	902			
100060729	GROVETOWN	GA		06/01/2021		567		2			2		569	569			
100220790	YUMA	AZ		07/18/2025		443		(8)			(8)		435	435			
100204917	HOCKLEY	TX		04/10/2025		3,649		(76)			(76)		3,573	3,573			
100161503	FARMINGTON	AR		07/30/2024		14,911		(274)			(274)		14,637	14,637			
100261363	AKRON	OH		12/08/2025		522		(15)			(15)		507	507			
100152801	STONE MOUNTAIN	GA		05/22/2024		341		(15)			(15)		326	326			
100159251	HALIFAX	VT		07/15/2024		501		7			7		508	508			
100079668	SAN ANTONIO	TX		04/08/2022		1,738		38			38		1,776	1,776			
100119241	CLEARWATER BEACH	FL		07/31/2023		56,673		(168)			(168)		56,505	56,505			
100194313	WATERFORD	MI		02/14/2025		10,833		(199)			(199)		10,634	10,634			
100144528	ORLANDO	FL		04/26/2024		423		(31)			(31)		392	392			
100078840	PHOENIX	AZ		02/24/2022		1,044		(7)			(7)		1,037	1,037			
100178388	SUMMIT	NY		11/21/2024		567		(23)			(23)		544	544			
100198922	ROCKLEDGE	FL		02/28/2025		148		(7)			(7)		141	141			
100161767	TRENTON	NJ		07/31/2024		456		(22)			(22)		434	434			
100164215	BAKERSFIELD	CA		08/21/2024		346		(5)			(5)		341	341			
100077950	CHANDLER	AZ		01/13/2022		975		(50)			(50)		925	925			
100234708	LARGO	FL		08/28/2025		433		(8)			(8)		425	425			
100164846	CONCORD	CA		08/26/2024		3,579		(54)			(54)		3,525	3,525			
100115414	KNOXVILLE	TN		07/17/2023		418		(20)			(20)		398	398			
100067812	BRIDGEPORT	CT		09/23/2021		2,420		(78)			(78)		2,342	2,342			
100282373	SAN ANTONIO	TX		02/27/2026		446		(10)			(10)		436	436			
5.00005E+11	PURMEREND	NLD		07/26/2024		22							22		(22)		(22)
5.00008E+11	SCHIEDAM	NLD		01/28/2026		19							19		(19)		(19)
5.00008E+11	S-HERTOGENBOSCH	NLD		03/27/2026		(11)							(11)			11	11
100126430	MISSOURI CITY	TX		08/30/2023		728		(21)			(21)		707	707			
100228307	CORPUS CHRISTI	TX		08/11/2025		1,330		(53)			(53)		1,277	1,277			
100143411	LAS VEGAS	NV		02/16/2024		484		7			7		491	491			
100153848	GOLDSBORO	NC		06/05/2024		1,233		(47)			(47)		1,186	1,186			
100206817	FREDERICK	MD		04/23/2025		1,679		(45)			(45)		1,634	1,634			
100277020	RIVERSIDE	CA		02/06/2026		405		(18)			(18)		387	387			
100267580	MOUNT PLEASANT	SC		12/29/2025		401		(14)			(14)		387	387			
100133979	CHICAGO	IL		10/25/2023		498		(10)			(10)		488	488			
100246008	WARREN	MI		10/07/2025		489		4			4		493	493			
100131597	RALEIGH	NC		10/06/2023		2,485		28			28		2,513	2,513			
100273375	SANTA MARIA	CA		01/21/2026		509		(14)			(14)		495	495			
100156843	TRENTON	NJ		06/27/2024		463		(11)			(11)		452	452			
100219957	NEW CANEY	TX		07/10/2025		2,002		(86)			(86)		1,916	1,916			
100208649	SAN DIEGO	CA		04/29/2025		493		(12)			(12)		481	481			
100185075	BLUFFTON	SC		12/20/2024		563		17			17		580	580			
100164905	CARBONDALE	PA		08/28/2024		612		(15)			(15)		597	597			
100211679	BRADENTON	FL		05/19/2025		532		5			5		537	537			
100258070	TUCSON	AZ		11/26/2025		439		(6)			(6)		433	433			
100179676	CHINA SPRING	TX		11/21/2024		641		27			27		668	668			
100128029	ANTIOCH	TN		09/08/2023		918		55			55		973	973			
100133839	ZAVALLA	TX		10/20/2023		1,358		(134)			(134)		1,224	1,224			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100276656	OAKLAND	MD		01/29/2026		2,069		(89)			(89)		1,980	1,980			
100174450	OCEANSIDE	CA		10/31/2024		1,060		(21)			(21)		1,039	1,039			
100261325	PORTLAND	OR		12/08/2025		518		(17)			(17)		501	501			
100151208	KILLEEN	TX		05/10/2024		490		1			1		491	491			
100228713	DACULA	GA		08/11/2025		22,831		(675)			(675)		22,156	22,156			
100261122	BOSTON	MA		12/05/2025		794		(20)			(20)		774	774			
100160550	SPRING	TX		07/19/2024		373		3			3		376	376			
100226607	ROSENBERG	TX		07/30/2025		37,532		(889)			(889)		36,643	36,643			
100161894	ENNIS	TX		07/31/2024		492		(11)			(11)		481	481			
100128432	SAN ANTONIO	TX		09/15/2023		250		(21)			(21)		229	229			
100143777	SANDY SPRINGS	GA		02/27/2024		303		(26)			(26)		277	277			
100081354	BOTHELL	WA		03/18/2022		1,086		29			29		1,115	1,115			
100067867	KATY	TX		09/23/2021		757		(12)	2		(14)		743	743			
100084383	RICHMOND	TX		08/12/2022		840		10			10		850	850			
100218553	CREST HILL	IL		06/27/2025		449		(19)			(19)		430	430			
100156660	SAN ANTONIO	TX		06/24/2024		461		(17)			(17)		444	444			
100149410	GARNER	NC		04/24/2024		532		(11)			(11)		521	521			
100166342	MORROW	GA		10/24/2024		479		(27)			(27)		452	452			
100140742	WINDER	GA		01/22/2024		342		(11)			(11)		331	331			
100078800	HOUSTON	TX		02/24/2022		1,036		(1)			(1)		1,035	1,035			
100078815	RALEIGH	NC		02/24/2022		1,042		(7)			(7)		1,035	1,035			
100078820	RALEIGH	NC		02/24/2022		1,042		(7)			(7)		1,035	1,035			
100157415	PHILADELPHIA	PA		02/20/2025		413		(22)			(22)		391	391			
100162043	BALTIMORE	MD		07/31/2024		486		(13)			(13)		473	473			
100108220	ATWATER	CA		05/24/2023		427		(23)			(23)		404	404			
100150700	ROYSE CITY	TX		05/06/2024		1,268		(21)			(21)		1,247	1,247			
100141496	SPRING	TX		01/30/2024		777		(45)			(45)		732	732			
100153890	NORTH CANTON	OH		06/05/2024		613		(5)			(5)		608	608			
100247500	RUSKIN	FL		11/26/2025		498		(12)			(12)		486	486			
100060065	TUCSON	AZ		06/25/2021		748		(32)	2		(34)		714	714			
100091255	LEHIGH ACRES	FL		01/31/2023		515		(23)			(23)		492	492			
100210541	CAYCE	SC		05/15/2025		1,116		(48)			(48)		1,068	1,068			
100206275	HANFORD	CA		04/17/2025		690		(26)			(26)		664	664			
100158742	DURHAM	NC		07/10/2024		3,673		39			39		3,712	3,712			
100128300	TWENTYNINE PALMS	CA		09/14/2023		502		(6)			(6)		496	496			
100261500	AMERY	WI		12/12/2025		539		(17)			(17)		522	522			
100076240	VALRICO	FL		01/07/2022		684		(14)			(14)		670	670			
100229159	FERNANDINA BEACH	FL		08/14/2025		6,318		(142)			(142)		6,176	6,176			
100133100	CARTERSVILLE	GA		11/29/2023		444		(8)			(8)		436	436			
100284264	SAN PEDRO	CA		03/30/2026		1,062		(46)			(46)		1,016	1,016			
100143977	MERCED	CA		02/29/2024		2,690		(101)			(101)		2,589	2,589			
100173401	INVERNESS	FL		10/29/2024		338		(21)			(21)		317	317			
100209720	EDMOND	OK		05/05/2025		529		18			18		547	547			
100075389	FORT MYERS	FL		12/01/2021		928		(3)			(3)		925	925			
100091550	PHILADELPHIA	PA		01/20/2023		428		(17)			(17)		411	411			
100127996	CORDOVA	TN		09/08/2023		1,506		22			22		1,528	1,528			
100158937	WEST MONROE	LA		07/12/2024		638		(16)			(16)		622	622			
100164761	NEWBERRY	FL		08/26/2024		3,068		80			80		3,148	3,148			
100278032	CLEVELAND	TN		02/26/2026		1,606		(33)			(33)		1,573	1,573			
100101130	HARTFORD	CT		04/28/2023		275		(5)			(5)		270	270			
100067944	CHARLOTTE	NC		09/23/2021		1,125		(24)			(24)		1,101	1,101			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210549	EAGLE LAKE	FL		05/15/2025		1,486		(26)			(26)		1,460	1,460			
100136761	CHICAGO	IL		11/27/2023		370		(10)			(10)		360	360			
100209663	TUCSON	AZ		05/02/2025		502		(13)			(13)		489	489			
100156023	NEWBURGH	NY		06/18/2024		630		(32)			(32)		598	598			
100109203	DENTON	TX		07/21/2023		414		(40)			(40)		374	374			
100199043	LAKE HUGHES	CA		02/28/2025		1,021		(19)			(19)		1,002	1,002			
100109865	OKLAHOMA CITY	OK		06/22/2023		535		(17)			(17)		518	518			
100148162	AVON LAKE	OH		05/15/2024		459		(12)			(12)		447	447			
100221730	FORT WORTH	TX		07/25/2025		471		4			4		475	475			
100068405	COLORADO SPRINGS	CO		08/25/2021		977		(35)			(35)		942	942			
100199014	GALLATIN	TN		02/28/2025		503		(8)			(8)		495	495			
100091165	ELY	NV		01/31/2023		606		29			29		635	635			
100167847	CONVERSE	TX		09/20/2024		211		(5)			(5)		206	206			
100140776	BEVERLY	NJ		01/22/2024		330		(12)			(12)		318	318			
100261402	ALLENTOWN	PA		12/08/2025		2,290		(30)			(30)		2,260	2,260			
100158839	MYRTLE BEACH	SC		07/12/2024		475		(10)			(10)		465	465			
100141728	NORTH MIDDLETOWN	NJ		01/30/2024		660		(20)			(20)		640	640			
100144118	HOUSTON	TX		03/07/2024		1,904		14			14		1,918	1,918			
100158489	TERRYVILLE	CT		07/10/2024		479		(22)			(22)		457	457			
100261410	CONCORD	CA		12/08/2025		1,759		(58)			(58)		1,701	1,701			
100179700	PENSACOLA	FL		11/21/2024		401		49	1		48		449	449			
100182323	PORT SAINT LUCIE	FL		12/12/2024		689		53			53		742	742			
100189930	SMITHFIELD	NC		01/21/2025		2,389		157			157		2,546	2,546			
100257183	THE VILLAGES	FL		11/26/2025		517		(16)			(16)		501	501			
100219761	LUBBOCK	TX		07/08/2025		439		(20)			(20)		419	419			
100057894	NEWTON	NJ		06/30/2021		371		(23)	1		(24)		347	347			
100081303	BAKERSFIELD	CA		03/18/2022		1,074		23			23		1,097	1,097			
100057817	WASHINGTON	DC		06/30/2021		1,145		(8)			(8)		1,137	1,137			
100254349	FARMINGTON	MN		11/07/2025		19,148		(652)			(652)		18,496	18,496			
100088337	TAYLORS	SC		01/06/2023		405		(22)			(22)		383	383			
100158648	COLUMBUS	OH		07/10/2024		475		(7)			(7)		468	468			
100158740	MISSION	TX		07/10/2024		473		(5)			(5)		468	468			
100152731	SAN JACINTO	CA		05/22/2024		488		(20)			(20)		468	468			
100221483	HOLLYWOOD	FL		07/22/2025		424		(18)			(18)		406	406			
100063122	MONROE	GA		07/01/2021		1,523		(12)			(12)		1,511	1,511			
100078829	OMAHA	NE		02/24/2022		1,446		8			8		1,454	1,454			
100243727	PITTSBURGH	PA		09/29/2025		497		10			10		507	507			
100214096	RICHMOND	KY		05/30/2025		481		(16)			(16)		465	465			
100147243	HOMESTEAD	FL		03/28/2024		463		(9)			(9)		454	454			
100061450	GLENDALE	AZ		06/01/2021		1,609		7			7		1,616	1,616			
100142019	TOBYHANNA	PA		02/29/2024		441		(15)			(15)		426	426			
100269563	DUNDALK	MD		12/30/2025		396		(18)			(18)		378	378			
100116639	ELK GROVE	CA		07/20/2023		768		271			271		1,039	1,039			
100185400	CYPRESS	TX		12/20/2024		2,554		54			54		2,608	2,608			
100246868	HIALEAH	FL		10/17/2025		499		(19)			(19)		480	480			
100261364	MARIETTA	GA		12/08/2025		1,288		(46)			(46)		1,242	1,242			
100148372	FORT WORTH	TX		04/12/2024		3,537		76			76		3,613	3,613			
100200160	WHITE SULPHUR SPRINGS	WV		03/06/2025		475		(6)			(6)		469	469			
100062297	HUNTSVILLE	AL		07/01/2021		1,657		(9)			(9)		1,648	1,648			
100261318	TUCSON	AZ		12/08/2025		507		(16)			(16)		491	491			
100081149	MOREHEAD CITY	NC		03/18/2022		1,030		23			23		1,053	1,053			

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100142303	DAVENPORT	FL		03/15/2024		508		(10)			(10)		498	498			
100193205	JACKSONVILLE	FL		02/10/2025		69,149		(1,152)			(1,152)		67,997	67,997			
100238524	BROKEN ARROW	OK		09/19/2025		945		(36)			(36)		909	909			
100154773	SMYRNA	GA		07/19/2024		561		(5)			(5)		556	556			
100207304	CLEARWATER	FL		04/28/2025		456		(16)			(16)		440	440			
100201319	GLENN HEIGHTS	TX		03/12/2025		453		(14)			(14)		439	439			
100116980	CINCINNATI	OH		07/20/2023		675		104			104		779	779			
100117593	HAINES CITY	FL		07/20/2023		1,808		(32)			(32)		1,776	1,776			
100236962	HOUSTON	TX		09/12/2025		490		(15)			(15)		475	475			
100153041	SEAGOVILLE	TX		06/27/2024		455		(22)			(22)		433	433			
100108416	WACO	TX		05/25/2023		492		(14)			(14)		478	478			
100108372	PHILADELPHIA	PA		05/25/2023		510		(19)			(19)		491	491			
100158545	BRIDGETON	NJ		07/10/2024		500		(10)			(10)		490	490			
100170040	MIRAMAR	FL		11/08/2024		5,730		(143)			(143)		5,587	5,587			
100283284	SURFSIDE BEACH	SC		03/11/2026		381		(2)			(2)		379	379			
100074398	RAEFORD	NC		12/02/2021		1,489		(119)			(119)		1,370	1,370			
100219149	GREENSBORO	NC		06/27/2025		466		(16)			(16)		450	450			
100201264	APPLETON	WI		03/12/2025		463		(14)			(14)		449	449			
100156008	CHARLOTTE	NC		06/18/2024		1,168		(44)			(44)		1,124	1,124			
100130379	MONROE	GA		09/28/2023		381		(5)			(5)		376	376			
100170084	MILLINGTON	TN		10/08/2024		605		(6)			(6)		599	599			
100174617	ORLANDO	FL		10/31/2024		582		(15)			(15)		567	567			
100067468	ALBUQUERQUE	NM		09/23/2021		1,015		(44)			(44)		971	971			
100235313	LAS VEGAS	NV		08/29/2025		304		(14)			(14)		290	290			
100148700	SAINT SIMONS ISLAND	GA		04/17/2024		413		(10)			(10)		403	403			
100190947	GRAHAM	NC		01/28/2025		582		17			17		599	599			
100139347	TRENTON	NJ		12/28/2023		432		(16)			(16)		416	416			
100151865	EASLEY	SC		05/10/2024		515		(14)			(14)		501	501			
100078928	HUMBLE	TX		02/24/2022		1,473		12			12		1,485	1,485			
100068295	AUSTIN	TX		08/25/2021		1,071		(45)			(45)		1,026	1,026			
100119880	TAMPA	FL		08/10/2023		784		(22)			(22)		762	762			
100204591	CHICAGO	IL		04/04/2025		970		(34)			(34)		936	936			
100150934	OKLAHOMA CITY	OK		05/08/2024		2,282		98			98		2,380	2,380			
100197144	COTTAGE GROVE	OR		02/25/2025		2,429		(48)			(48)		2,381	2,381			
100236301	WILMINGTON	DE		09/10/2025		422		(12)			(12)		410	410			
100131699	GREENSBORO	MD		10/06/2023		605		26			26		631	631			
100129931	LOCKPORT	IL		09/27/2023		492		(13)			(13)		479	479			
100216729	BLOOMSBURG	PA		06/23/2025		427		(11)			(11)		416	416			
100080010	OCALA	FL		04/25/2022		813		(56)			(56)		757	757			
100135010	ORLANDO	FL		10/30/2023		578		9			9		587	587			
100174414	CORONA	CA		10/31/2024		215		(2)			(2)		213	213			
100090287	OXFORD	NC		01/13/2023		336		(22)			(22)		314	314			
100103551	WASCO	CA		05/08/2023		1,314		(47)			(47)		1,267	1,267			
100081837	HOMESTEAD	FL		03/30/2022		1,300		30			30		1,330	1,330			
100199015	PORT ANGELES	WA		02/28/2025		1,938		(76)			(76)		1,862	1,862			
100173747	LYNCHBURG	VA		10/30/2024		532		2			2		534	534			
100177440	ONSTED	MI		01/16/2025		341		(16)			(16)		325	325			
100200038	COLUMBIA	MO		03/06/2025		1,519		(30)			(30)		1,489	1,489			
100175950	GRAHAM	NC		11/14/2024		559		(7)			(7)		552	552			
100215295	MIAMI	FL		06/12/2025		601		(23)			(23)		578	578			
100018251	BLOOMINGTON	MN		06/08/2018		1,237		(10)			(10)		1,227	1,227			

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100060232	BRICK	NJ		06/25/2021		1,065		(36)			(36)		1,029	1,029			
100141359	MAGNOLIA	TX		01/30/2024		408		(9)			(9)		399	399			
100269165	WASHINGTON	DC		12/30/2025		950		(25)			(25)		925	925			
100134986	MOBILE	AL		10/30/2023		414		(5)			(5)		409	409			
100130030	PHILADELPHIA	PA		09/27/2023		409		(12)			(12)		397	397			
100156198	IRVING	TX		06/20/2024		527		(3)			(3)		524	524			
100209652	LOWELL	MA		05/02/2025		12,084		(266)			(266)		11,818	11,818			
100204636	SCOTTSDALE	AZ		04/04/2025		2,877		(86)			(86)		2,791	2,791			
100206719	TROY	OH		04/23/2025		690		(29)			(29)		661	661			
100210201	BLUE RIDGE	GA		05/07/2025		1,183		(21)			(21)		1,162	1,162			
100177444	JULIETTE	GA		01/16/2025		1,107		(51)			(51)		1,056	1,056			
100220129	PARLIER	CA		08/25/2025		490		(5)			(5)		485	485			
100081439	APEX	NC		03/18/2022		1,177		49			49		1,226	1,226			
100206864	SCHAUMBURG	IL		04/24/2025		502		(13)			(13)		489	489			
100075930	OROVILLE	CA		01/07/2022		1,058		(16)			(16)		1,042	1,042			
100079721	PANAMA CITY BEACH	FL		04/08/2022		965		(9)			(9)		956	956			
100102656	HALLANDALE BEACH	FL		06/22/2023		2,365		(106)			(106)		2,259	2,259			
100152755	PHILADELPHIA	PA		05/22/2024		623		(10)			(10)		613	613			
100208601	LA VERNE	CA		04/29/2025		12,359		(286)			(286)		12,073	12,073			
100206680	CORUNNA	MI		04/24/2025		582		(18)			(18)		564	564			
100194578	ARLINGTON	TX		03/28/2025		519		(4)			(4)		515	515			
100283926	PORT SAINT LUCIE	FL		03/23/2026		531		(17)			(17)		514	514			
100157913	SLINGERLANDS	NY		07/09/2024		531		5			5		536	536			
100116892	LOS ANGELES	CA		07/20/2023		721		55			55		776	776			
100199113	KATY	TX		03/03/2025		416		(19)			(19)		397	397			
100133357	LOUISVILLE	KY		11/21/2023		367		(25)			(25)		342	342			
100091239	ORLANDO	FL		01/31/2023		388		(22)			(22)		366	366			
100201994	NEW MILFORD	CT		03/18/2025		471		(2)			(2)		469	469			
100205092	TYLER	TX		04/11/2025		456		(21)			(21)		435	435			
100228224	SANTA CLARITA	CA		08/11/2025		514		19			19		533	533			
100221320	CANTON	GA		07/22/2025		425		(20)			(20)		405	405			
100127957	CLARKSVILLE	TN		09/08/2023		612		23			23		635	635			
100200020	TULSA	OK		03/06/2025		2,130		(35)			(35)		2,095	2,095			
100083914	ORMOND BEACH	FL		07/12/2022		598		(15)			(15)		583	583			
100234765	TEMPLE	TX		08/28/2025		473		(8)			(8)		465	465			
100102099	JACKSONVILLE	FL		04/14/2023		196		4			4		200	200			
100138214	HOUSTON	TX		12/14/2023		415		(22)			(22)		393	393			
100102727	EDMOND	OK		06/22/2023		517		(19)			(19)		498	498			
100100687	WINGATE	NC		04/28/2023		1,354		55			55		1,409	1,409			
100100881	FREDERICK	MD		04/28/2023		1,473		87			87		1,560	1,560			
100057706	GRESHAM	OR		06/30/2021		1,160		(41)			(41)		1,119	1,119			
100215383	INDIANAPOLIS	IN		06/12/2025		438		(17)			(17)		421	421			
100147622	PANAMA CITY	FL		04/04/2024		522		5			5		527	527			
100139991	GREENSBORO	NC		01/09/2024		455		(10)			(10)		445	445			
100269906	ASHVILLE	OH		12/30/2025		35		(1)			(1)		34	34			
100060261	SEWICKLEY	PA		06/25/2021		1,110		(31)			(31)		1,079	1,079			
100060269	NASHVILLE	TN		06/25/2021		1,095		(16)			(16)		1,079	1,079			
100189145	OCALA	FL		01/13/2025		675		79			79		754	754			
100189147	OCALA	FL		01/13/2025		675		79			79		754	754			
100204659	EVERETT	MA		04/04/2025		484		(17)			(17)		467	467			
100200012	GROVE	OK		03/06/2025		(861)		1	6		(5)		(866)	(866)			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078784	BISMARCK	ND		02/24/2022		1,025		(2)			(2)		1,023	1,023			
100173537	LACKAWANNA	NY		10/29/2024		450		(21)			(21)		429	429			
100211454	CHATTANOOGA	TN		05/16/2025		381		(18)			(18)		363	363			
100119316	BROOKLYN PARK	MN		07/31/2023		2,728		48			48		2,776	2,776			
100176714	JARRELL	TX		11/15/2024		758		(8)			(8)		750	750			
100177220	HUMBLE	TX		01/16/2025		305		(14)			(14)		291	291			
100204944	CONNERSVILLE	IN		04/10/2025		422		(18)			(18)		404	404			
100065635	MAPLE SHADE	NJ		07/28/2021		1,005		(13)			(13)		992	992			
100173498	DAYTON	OH		10/29/2024		1,217		(64)			(64)		1,153	1,153			
100077211	MUSCLE SHOALS	AL		01/03/2022		1,227		(14)			(14)		1,213	1,213			
100068182	CALHOUN	GA		08/25/2021		1,203		(20)			(20)		1,183	1,183			
100065112	SPANAWAY	WA		07/14/2021		1,100		(27)			(27)		1,073	1,073			
100066521	NEW KENSINGTON	PA		08/02/2021		1,520		(1)			(1)		1,519	1,519			
100173533	WILLIS	TX		10/29/2024		542		(10)			(10)		532	532			
100220677	BRUNSWICK	OH		07/17/2025		495		(13)			(13)		482	482			
100216581	KERNERSVILLE	NC		06/23/2025		1,833		110			110		1,943	1,943			
100283827	GONZALES	TX		03/16/2026		507		(6)			(6)		501	501			
100081130	FRESNO	CA		03/18/2022		770		20	2		18		788	788			
100154943	SPRING HILL	FL		07/19/2024		617		21			21		638	638			
100065162	LAKEWOOD	OH		07/14/2021		1,082		(23)			(23)		1,059	1,059			
100174824	OAK GROVE	KY		10/31/2024		543		(19)			(19)		524	524			
100080759	TAVARES	FL		03/10/2022		1,263		(86)			(86)		1,177	1,177			
100212690	NORTH BRUNSWICK	NJ		05/28/2025		471		(22)			(22)		449	449			
100215718	PEORIA	AZ		06/13/2025		466		(17)			(17)		449	449			
100100812	HOUSTON	TX		04/28/2023		673		5			5		678	678			
100269360	THOUSAND OAKS	CA		12/30/2025		1,240		(13)			(13)		1,227	1,227			
100141599	RAYTOWN	MO		01/30/2024		1,090		(26)			(26)		1,064	1,064			
100120539	PARKVILLE	MD		08/18/2023		405		(27)			(27)		378	378			
100222230	SAINT LOUIS	MO		07/30/2025		1,880		(51)			(51)		1,829	1,829			
100192273	KEARNEY	MO		01/31/2025		484		(19)			(19)		465	465			
100057612	NEW BRAUNFELS	TX		06/30/2021		723		(27)			(27)		696	696			
100099794	GREENWOOD	IN		02/28/2023		527		(10)			(10)		517	517			
100159858	WEST PALM BEACH	FL		08/16/2024		432		(33)			(33)		399	399			
100149167	CASSELBERRY	FL		04/22/2024		537		(5)			(5)		532	532			
100244960	AUBURNDALE	FL		09/29/2025		421		52	1		51		472	472			
100151322	SAN ANTONIO	TX		05/10/2024		995		68			68		1,063	1,063			
100273198	ELLENSBURG	WA		01/15/2026		451		(16)			(16)		435	435			
100162052	PALM BAY	FL		07/31/2024		450		(42)			(42)		408	408			
100271816	KLAMATH FALLS	OR		12/30/2025		561		(24)			(24)		537	537			
100283837	MIAMI	FL		03/16/2026		316		(12)			(12)		304	304			
100213791	LAS VEGAS	NV		05/29/2025		329		(7)			(7)		322	322			
100156456	BELLEVIEW	FL		06/24/2024		1,718		24			24		1,742	1,742			
100186076	HUMBLE	TX		01/31/2025		632		(15)			(15)		617	617			
100116109	PHILADELPHIA	PA		07/20/2023		1,863		193			193		2,056	2,056			
100144283	DALLAS	GA		03/07/2024		1,866		(137)			(137)		1,729	1,729			
100179880	SHERMAN	TX		11/25/2024		3,268		108			108		3,376	3,376			
100139356	CHARLOTTE	NC		12/28/2023		439		(5)			(5)		434	434			
100174655	INDIANAPOLIS	IN		10/31/2024		538		(5)			(5)		533	533			
100135413	PALM BEACH GARDENS	FL		11/13/2023		3,201		(16)			(16)		3,185	3,185			
100213329	NAPA	CA		05/29/2025		894		(46)			(46)		848	848			
100135976	GARLAND	TX		11/16/2023		422		(27)			(27)		395	395			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066320	RIVER FALLS	WI		08/02/2021		1,184		2			2		1,186	1,186			
100253869	HOUSTON	TX		10/30/2025		476		(2)			(2)		474	474			
100167901	HAMILTON	OH		09/20/2024		472		(9)			(9)		463	463			
100133480	KIRBYVILLE	TX		10/19/2023		3,604		(103)			(103)		3,501	3,501			
100243499	HOUSTON	TX		09/26/2025		467		(17)			(17)		450	450			
100216382	LAKE ORION	MI		06/20/2025		436		(4)			(4)		432	432			
100135499	NEW CANEY	TX		11/13/2023		3,278		242			242		3,520	3,520			
100173077	ROSAMOND	CA		10/25/2024		418		(19)			(19)		399	399			
100060302	LAYTON	UT		06/25/2021		1,114		(17)			(17)		1,097	1,097			
100076245	BAKERSFIELD	CA		01/07/2022		698		(24)	2		(26)		672	672			
100140272	WICHITA	KS		01/18/2024		477		(8)			(8)		469	469			
100102895	ORANGE PARK	FL		06/22/2023		573		(11)			(11)		562	562			
100118685	ROYAL PALM BEACH	FL		07/25/2023		449		(15)			(15)		434	434			
100204800	BLUE SPRINGS	MO		04/09/2025		441		(21)			(21)		420	420			
100237657	ORLANDO	FL		09/12/2025		994		(42)			(42)		952	952			
100117989	BOCA RATON	FL		07/20/2023		411		(10)			(10)		401	401			
100115144	LOCH SHELDRAKE	NY		07/17/2023		466		(13)			(13)		453	453			
100080006	ROSENBERG	TX		04/25/2022		1,426		(32)			(32)		1,394	1,394			
100200175	WINTER SPRINGS	FL		03/07/2025		496		(16)			(16)		480	480			
100196611	IMPERIAL BCH	CA		02/25/2025		188,356		(4,953)			(4,953)		183,403	183,403			
100188757	YORK	PA		01/09/2025		355		(5)			(5)		350	350			
100209613	MAPLE GROVE	MN		05/02/2025		513		(12)			(12)		501	501			
100182232	MADISON	AL		12/12/2024		797		33			33		830	830			
100246024	VERSAILLES	KY		10/07/2025		494		(5)			(5)		489	489			
100248662	MEDINA	MN		10/29/2025		1,049		(39)			(39)		1,010	1,010			
100264965	ARLINGTON HTS	IL		12/17/2025		419		(20)			(20)		399	399			
100160885	ATLANTIC CITY	NJ		07/24/2024		592		(14)			(14)		578	578			
100065184	GERMANTOWN	MD		07/14/2021		3,041		(54)			(54)		2,987	2,987			
100170077	SHOREWOOD	IL		10/08/2024		704		(19)			(19)		685	685			
100148749	FORT WORTH	TX		04/17/2024		495		(16)			(16)		479	479			
100067528	LOCKHART	TX		09/23/2021		1,015		(40)			(40)		975	975			
100194681	WESTFIELD	IN		02/21/2025		4,818		(94)			(94)		4,724	4,724			
100247677	BRANSON	MO		10/29/2025		771		(34)			(34)		737	737			
100166251	CARTHAGE	NC		09/09/2024		617		24			24		641	641			
100238769	ELLENWOOD	GA		09/22/2025		424		(9)			(9)		415	415			
100143540	PLYMOUTH	PA		02/21/2024		382		(13)			(13)		369	369			
100160011	HIGH SPRINGS	FL		08/16/2024		463		(26)			(26)		437	437			
100247428	VALLEJO	CA		11/26/2025		457		(16)			(16)		441	441			
100191576	RIGBY	ID		01/31/2025		427		(17)			(17)		410	410			
100110132	FORT VALLEY	GA		06/29/2023		512		(49)			(49)		463	463			
100199039	LAWRENCEVILLE	GA		02/28/2025		17,793		437			437		18,230	18,230			
100235362	LINCOLN	NE		08/29/2025		434		(9)			(9)		425	425			
100081313	PRINCETON	TX		03/18/2022		1,077		29			29		1,106	1,106			
100254357	MADISON	WI		11/07/2025		473		(15)			(15)		458	458			
100254423	MADISON	WI		11/07/2025		473		(15)			(15)		458	458			
100195566	LEES SUMMIT	MO		02/24/2025		463		(16)			(16)		447	447			
100154628	GARLAND	TX		06/14/2024		115		(13)			(13)		102	102			
100070419	NEW ORLEANS	LA		09/23/2021		2,042		(42)			(42)		2,000	2,000			
100067912	VERO BEACH	FL		09/23/2021		1,028		(45)			(45)		983	983			
100128108	CINCINNATI	OH		09/08/2023		311		(5)			(5)		306	306			
100060627	GOODYEAR	AZ		06/01/2021		455		2			2		457	457			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100226609	BROKEN ARROW	OK		07/30/2025		585		(16)			(16)		569	569			
100139266	WOODLAND HILLS AREA LOS ANGEL	CA		12/28/2023		470		1			1		471	471			
100238701	COLUMBIA	SC		09/22/2025		457		(11)			(11)		446	446			
100091233	ORLANDO	FL		01/31/2023		297		(13)			(13)		284	284			
100235383	SANDIA	TX		08/29/2025		469		(12)			(12)		457	457			
100091655	BELLAIRE	MI		01/27/2023		410		(11)			(11)		399	399			
100152280	LOCKHART	TX		05/17/2024		601		28			28		629	629			
100154997	GAINESVILLE	FL		07/19/2024		550		(11)			(11)		539	539			
100079176	BOULDER CITY	NV		02/24/2022		1,040		(13)			(13)		1,027	1,027			
100065047	PHILADELPHIA	PA		07/14/2021		1,023		(29)			(29)		994	994			
100177631	SAN ANTONIO	TX		01/16/2025		407		(19)			(19)		388	388			
100081037	LA MESA	CA		03/18/2022		1,420		34			34		1,454	1,454			
100138002	SAN ANTONIO	TX		12/13/2023		636		55			55		691	691			
100149874	VENETIA	PA		04/29/2024		461		(28)			(28)		433	433			
100170045	HOMESTEAD	FL		11/08/2024		943		(44)			(44)		899	899			
100060497	LINCOLN	NE		06/01/2021		549		2			2		551	551			
100221731	BAKERSFIELD	CA		07/25/2025		437		(9)			(9)		428	428			
100244439	BUFFALO	MN		09/29/2025		362		(17)			(17)		345	345			
100249238	EL CAJON	CA		10/30/2025		768		(15)			(15)		753	753			
100024235	THORNTON	CO		09/20/2018		1,061		(23)			(23)		1,038	1,038			
100236864	KNOXVILLE	TN		09/12/2025		450		(12)			(12)		438	438			
100065780	PFLUGERVILLE	TX		07/28/2021		1,143		(14)			(14)		1,129	1,129			
100156449	SPRINGFIELD	MO		06/24/2024		508		(5)			(5)		503	503			
100069911	ACTON	CA		09/01/2021		2,024		32			32		2,056	2,056			
100189995	BRYAN	TX		01/21/2025		3,259		194			194		3,453	3,453			
100254430	BOISE	ID		11/07/2025		508		(19)			(19)		489	489			
100202421	BROWNSVILLE	TX		03/19/2025		772		(35)			(35)		737	737			
100195442	ASHEVILLE	NC		02/24/2025		495		(3)			(3)		492	492			
100081833	HAMDEN	CT		04/27/2022		1,409		(67)			(67)		1,342	1,342			
100079656	MIAMI BEACH	FL		04/25/2022		3,422		(157)			(157)		3,265	3,265			
100175129	OAK GROVE	AL		11/05/2024		287		(2)			(2)		285	285			
100186946	BROOKLYN	MD		01/07/2025		490		(4)			(4)		486	486			
100086236	ORANGE BEACH	AL		09/29/2022		570		(15)			(15)		555	555			
100060157	ORLANDO	FL		06/25/2021		1,030		(13)			(13)		1,017	1,017			
100247066	ROMEOVILLE	IL		10/22/2025		705		(20)			(20)		685	685			
100208792	VENTURA	CA		04/29/2025		943		(22)			(22)		921	921			
100202540	CHATTANOOGA	TN		03/21/2025		496		(5)			(5)		491	491			
5.00007E+11	AMSTERDAM	NLD		07/31/2025		19							19		(19)		(19)
5.00007E+11	S-GRAVENHAGE	NLD		11/28/2025		19							19		(19)		(19)
100185210	CHICAGO	IL		01/24/2025		486		(15)			(15)		471	471			
100276973	AKRON	OH		01/30/2026		465		(20)			(20)		445	445			
100268549	AIKEN	SC		12/29/2025		500		(12)			(12)		488	488			
100141360	PUNTA GORDA	FL		01/30/2024		1,006							1,006	1,006			
100143104	EDEN PRAIRIE	MN		02/16/2024		582		2			2		584	584			
100257756	CHULA VISTA	CA		11/26/2025		1,053		(46)			(46)		1,007	1,007			
100175978	GRAHAM	NC		11/14/2024		662		19			19		681	681			
100101924	BEAR LAKE	MI		04/14/2023		457		(18)			(18)		439	439			
100071965	DES PLAINES	IL		10/29/2021		922		(37)			(37)		885	885			
100067875	BUCKLEY	WA		09/23/2021		1,085		(33)			(33)		1,052	1,052			
100154115	COLUMBUS	OH		07/11/2024		604		(26)			(26)		578	578			
100159015	MESA	AZ		08/15/2024		22,680		(749)			(749)		21,931	21,931			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101996	DALLAS	TX		04/14/2023		1,421		(44)			(44)		1,377	1,377			
100130305	SALISBURY	NC		09/28/2023		373		(24)			(24)		349	349			
100181945	LANTANA	TX		12/12/2024		2,912		59			59		2,971	2,971			
100060204	PASADENA	MD		06/25/2021		2,277		(50)			(50)		2,227	2,227			
100076460	FORT LAUDERDALE	FL		12/21/2021		1,758		(102)			(102)		1,656	1,656			
100266872	CARLISLE	PA		12/23/2025		817		(31)			(31)		786	786			
100149879	BAKERSFIELD	CA		04/29/2024		522		3			3		525	525			
100210489	ROSELLE	NJ		05/12/2025		376		(17)			(17)		359	359			
100057697	NORTH RICHLAND HILLS	TX		06/30/2021		1,038		(40)			(40)		998	998			
100248079	SNOHOMISH	WA		10/29/2025		364		(27)			(27)		337	337			
100221011	AUBURN	AL		07/18/2025		437		(5)			(5)		432	432			
100273187	SOUTH BELOIT	IL		01/15/2026		334		(9)			(9)		325	325			
100162641	ROSHARON	TX		08/12/2024		614		18			18		632	632			
100116186	ELLENWOOD	GA		07/20/2023		883		157			157		1,040	1,040			
100165272	ATLANTA	GA		08/29/2024		477		18			18		495	495			
100128269	COLORADO SPRINGS	CO		09/14/2023		193		(12)			(12)		181	181			
100161927	LILLINGTON	NC		07/31/2024		477		(23)			(23)		454	454			
100216433	OCALA	FL		06/20/2025		489		(15)			(15)		474	474			
100081493	YPSILANTI	MI		03/18/2022		1,276		13			13		1,289	1,289			
100219711	MYRTLE BEACH	SC		07/07/2025		591		5			5		596	596			
100230101	BARSTOW	CA		08/26/2025		389		(18)			(18)		371	371			
100153595	GLADSTONE	MO		05/31/2024		423		(20)			(20)		403	403			
100141622	MISSOURI CITY	TX		01/30/2024		546		(32)			(32)		514	514			
100169269	MIAMI	FL		09/27/2024		484		(19)			(19)		465	465			
100257826	MIAMI	FL		11/26/2025		1,146		(13)			(13)		1,133	1,133			
5.00008E+11	SCHIEDAM	NLD		02/25/2026		4,929						104	5,033	4,933	(100)		(100)
100189703	CHICAGO HEIGHTS	IL		02/20/2025		436		(11)			(11)		425	425			
100215897	TRENTON	NJ		06/16/2025		490		(10)			(10)		480	480			
100084734	TILLAMOOK	OR		08/02/2022		1,718		28			28		1,746	1,746			
100238242	OCEAN ISLE BEACH	NC		09/18/2025		473		(14)			(14)		459	459			
100254465	OCEAN ISLE BEACH	NC		11/07/2025		473		(14)			(14)		459	459			
100273165	CHICAGO	IL		01/15/2026		499		(9)			(9)		490	490			
100202051	MCDONOUGH	GA		03/18/2025		272		(9)			(9)		263	263			
100116310	WOODHAVEN	NY		07/20/2023		7,597		1,909			1,909		9,506	9,506			
100181257	DALLAS	TX		12/06/2024		495		2			2		497	497			
100195578	BILLINGS	MT		02/24/2025		1,106		(51)			(51)		1,055	1,055			
100159387	OCALA	FL		07/15/2024		671		39			39		710	710			
100228303	FREEHOLD	NY		08/11/2025		446		(16)			(16)		430	430			
100229819	HUNTSVILLE	TX		08/18/2025		441		(11)			(11)		430	430			
100189476	TAMPA	FL		01/15/2025		649		(19)			(19)		630	630			
100140686	DALLAS	TX		02/08/2024		2,773		(200)			(200)		2,573	2,573			
100140489	POOLER	GA		01/19/2024		4,061		(71)			(71)		3,990	3,990			
100211192	WASHINGTON	DC		05/15/2025		930		(65)			(65)		865	865			
100205947	LABELLE	FL		04/15/2025		586		5			5		591	591			
100149098	DEL VALLE	TX		04/19/2024		367		(24)			(24)		343	343			
100221285	DAYTON	OH		07/22/2025		462		(15)			(15)		447	447			
100213912	GREENSBORO	NC		05/29/2025		450		(3)			(3)		447	447			
100227273	MINNEAPOLIS	MN		07/31/2025		510		(10)			(10)		500	500			
100144117	YUKON	OK		03/07/2024		560		12			12		572	572			
100101633	FORT WORTH	TX		04/26/2023		3,280		(35)			(35)		3,245	3,245			
100141097	DETROIT	MI		01/30/2024		449		(12)			(12)		437	437			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100256997	LOCUST GROVE	GA		11/26/2025		2,162		64			64		2,226	2,226			
100228963	DALLAS	TX		09/10/2025		413		(19)			(19)		394	394			
100135900	DENVER	CO		11/13/2023		974		(29)			(29)		945	945			
100065478	SCOTTSDALE	AZ		07/28/2021		3,224		(116)			(116)		3,108	3,108			
100138180	OAK RIDGE	TN		12/14/2023		1,022		(23)			(23)		999	999			
100136884	AIEA	HI		11/27/2023		1,029		44			44		1,073	1,073			
100170910	SAINT HEDWIG	TX		10/11/2024		443		(18)			(18)		425	425			
100061066	STERLING HEIGHTS	MI		06/01/2021		2,039		8			8		2,047	2,047			
100221300	POTTSTOWN	PA		07/22/2025		446		(13)			(13)		433	433			
100166011	TREVOR	WI		09/06/2024		437		(13)			(13)		424	424			
100060164	HOLLYWOOD	FL		06/25/2021		1,048		(33)			(33)		1,015	1,015			
100084666	ORLANDO	FL		08/02/2022		628		(11)			(11)		617	617			
100198472	SAN ANTONIO	TX		02/28/2025		74,225		(2,447)			(2,447)		71,778	71,778			
100203999	MYRTLE BEACH	SC		03/28/2025		1,364		(58)			(58)		1,306	1,306			
100071657	CASA GRANDE	AZ		10/14/2021		1,114		(14)			(14)		1,100	1,100			
100172386	SURF CITY	NC		10/23/2024		27,842		(706)			(706)		27,136	27,136			
100192318	AUSTIN	TX		01/31/2025		554		(13)			(13)		541	541			
100077053	NEWINGTON	CT		01/03/2022		1,558		(9)			(9)		1,549	1,549			
100204736	GRANBURY	TX		04/09/2025		388		(18)			(18)		370	370			
100063153	PUYALLUP	WA		07/01/2021		1,529		17			17		1,546	1,546			
100219156	BELLA VISTA	AR		06/27/2025		464		(15)			(15)		449	449			
100170352	NEW BRAUNFELS	TX		10/08/2024		646		22			22		668	668			
100229224	ALEXANDRIA	VA		08/13/2025		483		(18)			(18)		465	465			
100213794	WHITTIER	CA		05/29/2025		514		(11)			(11)		503	503			
100147968	PENDERGRASS	GA		04/08/2024		1,250		46			46		1,296	1,296			
100149367	PRINCETON	TX		04/24/2024		651		36			36		687	687			
100149368	PRINCETON	TX		04/24/2024		651		36			36		687	687			
100081304	SAN ANTONIO	TX		03/18/2022		1,285		45			45		1,330	1,330			
100057839	ENGLISHTOWN	NJ		06/30/2021		2,975		(49)			(49)		2,926	2,926			
100156189	MURFREESBORO	TN		06/20/2024		540		(8)			(8)		532	532			
100215296	ARLINGTON	VA		06/12/2025		442		(17)			(17)		425	425			
100173500	HOUSTON	TX		10/29/2024		1,154		(65)			(65)		1,089	1,089			
100065455	BERWYN	PA		07/28/2021		1,128		(29)			(29)		1,099	1,099			
100068451	PUEBLO	CO		08/25/2021		1,585		(51)			(51)		1,534	1,534			
100151903	REYNOLDSBURG	OH		07/10/2024		268		(17)			(17)		251	251			
100150150	CEDAR HILL	TX		06/14/2024		440		(31)			(31)		409	409			
100138395	KNOXVILLE	TN		12/18/2023		448							448	448			
100209966	PHILADELPHIA	PA		06/11/2025		450		(4)			(4)		446	446			
100203099	SALEM	VA		03/27/2025		785		(34)			(34)		751	751			
100182314	LEXINGTON	SC		12/12/2024		538		(3)			(3)		535	535			
100199134	ARLINGTON HEIGHTS	IL		04/04/2025		428		(20)			(20)		408	408			
100081523	MILLERSVILLE	MD		03/18/2022		1,083		38			38		1,121	1,121			
100222305	ATLANTA	GA		07/30/2025		1,156		(24)			(24)		1,132	1,132			
100177446	FRANKLIN PARK	IL		01/16/2025		2,805		(152)			(152)		2,653	2,653			
100282297	PITTSBURGH	PA		02/27/2026		459		(19)			(19)		440	440			
100148078	CROSBY	TX		04/10/2024		396		6			6		402	402			
100134772	KISSIMMEE	FL		10/30/2023		1,397		(31)			(31)		1,366	1,366			
100265015	MILWAUKEE	WI		12/17/2025		428		(19)			(19)		409	409			
100189783	GREAT FALLS	MT		01/21/2025		542		2			2		544	544			
100229735	DAVENPORT	FL		08/18/2025		444		(18)			(18)		426	426			
100078801	HENDERSONVILLE	NC		02/24/2022		986		(20)			(20)		966	966			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207385	PERRIS	CA		04/29/2025		557		(26)			(26)		531	531			
100186793	MARYVILLE	TN		12/31/2024		492		(3)			(3)		489	489			
100210714	WATERTOWN	WI		05/15/2025		453		(15)			(15)		438	438			
100277378	GAHANNA	OH		02/12/2026		514		(1)			(1)		513	513			
100194093	BEASLEY	TX		02/14/2025		393		(18)			(18)		375	375			
100101118	NORTH CHARLESTON	SC		04/28/2023		584		(2)			(2)		582	582			
100148414	SPRING	TX		04/12/2024		645		41			41		686	686			
100199736	VISALIA	CA		03/05/2025		808		(37)			(37)		771	771			
100238570	BRYAN	TX		09/19/2025		3,682		(129)			(129)		3,553	3,553			
100254575	DELAWARE	OH		11/07/2025		2,054		4			4		2,058	2,058			
100080425	ORLANDO	FL		04/14/2022		922		(9)			(9)		913	913			
100064896	HANAHAN	SC		07/14/2021		1,073		(41)			(41)		1,032	1,032			
100200134	LEWISTON	ME		03/06/2025		544		(6)			(6)		538	538			
100089987	WINTER GARDEN	FL		01/13/2023		976		50			50		1,026	1,026			
100212545	FORT WORTH	TX		05/29/2025		795		(14)			(14)		781	781			
100081124	CYPRESS	TX		03/18/2022		1,104		48			48		1,152	1,152			
100210737	HARMONY	FL		05/15/2025		434		(17)			(17)		417	417			
100198938	COVINGTON	KY		02/28/2025		395		(4)			(4)		391	391			
100203106	CLIFTON HEIGHTS BORO	PA		03/27/2025		469		(14)			(14)		455	455			
100198934	COVINGTON	KY		02/28/2025		396		(4)			(4)		392	392			
100090878	LYNWOOD	CA		01/31/2023		629		16			16		645	645			
100271919	BERWICK	PA		01/06/2026		2,437		(88)			(88)		2,349	2,349			
100284690	PASADENA	TX		03/27/2026		155		(6)			(6)		149	149			
100060211	VASS	NC		06/25/2021		1,132		(22)			(22)		1,110	1,110			
100065021	HANAHAN	SC		07/14/2021		368		(20)	1		(21)		347	347			
100191570	LIBERTYVILLE	IL		01/31/2025		400		(19)			(19)		381	381			
100202423	LAKE ARIEL	PA		03/19/2025		442		(11)			(11)		431	431			
100087250	BOUNTIFUL	UT		10/25/2022		1,270		58			58		1,328	1,328			
100214659	OWASSO	OK		06/11/2025		474		(8)			(8)		466	466			
100139447	MIDDLEBORO	MA		12/28/2023		1,283		(46)			(46)		1,237	1,237			
100076075	FORT MYERS	FL		01/07/2022		1,080		(33)			(33)		1,047	1,047			
100161979	CINCINNATI	OH		07/31/2024		351		(28)			(28)		323	323			
100200008	WILLIS	TX		03/06/2025		568		(2)			(2)		566	566			
100188622	GOOSE CREEK	SC		02/10/2025		334		(16)			(16)		318	318			
100203408	PHILADELPHIA	PA		03/27/2025		449		(8)			(8)		441	441			
100068520	FUQUAY VARINA	NC		08/25/2021		1,127		(15)			(15)		1,112	1,112			
100246014	HARRISONBURG	VA		10/07/2025		494		3			3		497	497			
100068346	MIDLOTHIAN	VA		08/25/2021		1,080		(41)			(41)		1,039	1,039			
100216038	MIAMI	FL		06/17/2025		433		(20)			(20)		413	413			
100080941	WESTMINSTER	SC		03/17/2022		769		(66)			(66)		703	703			
100157361	FORT LAUDERDALE	FL		02/20/2025		491		(14)			(14)		477	477			
100206682	ATLANTA	GA		04/24/2025		499		(6)			(6)		493	493			
100144311	DAVENPORT	FL		03/07/2024		397		(20)			(20)		377	377			
100068369	CALDWELL	ID		08/25/2021		1,069		(29)			(29)		1,040	1,040			
100178437	DES PLAINES	IL		11/21/2024		2,308		(80)			(80)		2,228	2,228			
100189803	ALLENTOWN	PA		01/21/2025		1,228		(20)			(20)		1,208	1,208			
100091386	HOFFMAN ESTATES	IL		02/22/2023		501		4			4		505	505			
100198966	JACKSONVILLE	FL		02/28/2025		438		(7)			(7)		431	431			
100071922	YUMA	AZ		11/19/2021		997		(88)			(88)		909	909			
100080809	DAVENPORT	FL		03/01/2022		1,194		(94)			(94)		1,100	1,100			
100200146	WILLIS	TX		03/06/2025		559		(2)			(2)		557	557			

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100055916	HYATTSVILLE	MD		03/26/2021		1,122		(24)			(24)		1,098	1,098			
100215896	ROTONDA WEST	FL		06/16/2025		461		(16)			(16)		445	445			
100236923	MAGNOLIA	TX		09/12/2025		463		6			6		469	469			
100205018	FORT LAUDERDALE	FL		04/10/2025		488		(15)			(15)		473	473			
100221347	INDIANAPOLIS	IN		07/22/2025		421		(13)			(13)		408	408			
100108110	BATTLE CREEK	MI		05/24/2023		375		(17)			(17)		358	358			
100193288	BETHLEHEM	PA		02/10/2025		443		(6)			(6)		437	437			
100172772	WINTERVILLE	NC		12/06/2024		431		(19)			(19)		412	412			
100203997	UPPER DARBY	PA		03/28/2025		459		(15)			(15)		444	444			
100201364	DECATUR	GA		03/12/2025		491		(6)			(6)		485	485			
100076408	LAS VEGAS	NV		12/23/2021		1,586		(46)			(46)		1,540	1,540			
100164956	FORT PIERCE	FL		08/28/2024		412		(7)			(7)		405	405			
100193230	PALMYRA	PA		02/10/2025		442		5			5		447	447			
100114584	ELMWOOD PARK	IL		06/29/2023		502		(2)			(2)		500	500			
100067964	CRANSTON	RI		09/23/2021		1,455		(44)			(44)		1,411	1,411			
100055879	CHEYENNE	WY		03/26/2021		1,275		(35)			(35)		1,240	1,240			
100213736	HOUSTON	TX		05/29/2025		439		(17)			(17)		422	422			
100283983	HOUSTON	TX		03/23/2026		290		(12)			(12)		278	278			
100277822	BURKE	VA		02/26/2026		1,066		(21)			(21)		1,045	1,045			
100100728	HOUSTON	TX		04/28/2023		948		35			35		983	983			
100174046	TRENTON	NJ		10/31/2024		394		(29)			(29)		365	365			
100063197	WALLINGFORD	PA		07/01/2021		1,161							1,161	1,161			
100175961	YAKIMA	WA		11/14/2024		532		1			1		533	533			
100206613	MELBOURNE	FL		04/23/2025		497		11			11		508	508			
100071634	WASHINGTON	DC		10/14/2021		1,109		(33)			(33)		1,076	1,076			
100175819	PHILADELPHIA	PA		11/12/2024		522		3			3		525	525			
100065010	LOS BANOS	CA		07/14/2021		747		(32)	2		(34)		713	713			
100065009	LOS BANOS	CA		07/14/2021		1,096		(34)			(34)		1,062	1,062			
100061445	FOREST LAKE	MN		06/01/2021		395		2			2		397	397			
100144009	LA PORTE	TX		02/29/2024		621		(37)			(37)		584	584			
100099979	HERNDON	VA		03/28/2023		1,418		(22)			(22)		1,396	1,396			
100060326	SPOKANE	WA		06/25/2021		1,081		(31)			(31)		1,050	1,050			
100168424	SONOMA	CA		09/25/2024		2,369		(39)			(39)		2,330	2,330			
100081461	MERIDIAN	ID		03/18/2022		2,096		58			58		2,154	2,154			
100163998	JACKSONVILLE	FL		08/21/2024		391		(15)			(15)		376	376			
100193476	CONYERS	GA		02/10/2025		617		2			2		619	619			
100175475	LAGRANGE	GA		12/23/2024		537		1			1		538	538			
100067915	PALMDALE	CA		09/23/2021		1,126		(43)			(43)		1,083	1,083			
100158480	ORANGE COVE	CA		07/10/2024		492		(18)			(18)		474	474			
100103223	PANAMA CITY	FL		04/26/2023		363		(2)			(2)		361	361			
100117001	DEER PARK	TX		07/20/2023		673		76			76		749	749			
100062299	LAWRENCEVILLE	GA		07/01/2021		501		(19)			(19)		482	482			
100163934	MERIDEN	CT		10/04/2024		429		(21)			(21)		408	408			
100149781	ST. LOUIS	MO		04/26/2024		4,763		(4)	6		(10)		4,753	378		(4,375)	(4,375)
100186717	STONE MOUNTAIN	GA		12/31/2024		512		(22)			(22)		490	490			
100065616	PHOENIX	AZ		07/28/2021		1,380		(51)			(51)		1,329	1,329			
100202057	JACKSONVILLE	FL		03/18/2025		471		(3)			(3)		468	468			
100268156	HOOPER	UT		12/29/2025		299		(17)			(17)		282	282			
100081432	MODESTO	CA		03/18/2022		1,061		21			21		1,082	1,082			
100070688	HELENA	AL		10/01/2021		1,572		(22)			(22)		1,550	1,550			
100147586	GOODYEAR	AZ		04/04/2024		482		(7)			(7)		475	475			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176157	NEWARK	DE		12/20/2024		389		(18)			(18)		371	371			
100191629	COLUMBIA	SC		01/31/2025		494		(15)			(15)		479	479			
100191642	UNION	KY		01/31/2025		496		(17)			(17)		479	479			
100219812	TALLAHASSEE	FL		07/08/2025		7,924		(64)			(64)		7,860	7,860			
100178393	CAPE CANAVERAL	FL		11/21/2024		497		(23)			(23)		474	474			
100170259	DAWSONVILLE	GA		10/08/2024		551		(11)			(11)		540	540			
100090300	GLASSBORO	NJ		01/13/2023		527		(9)			(9)		518	518			
100117054	ARNOLD	MO		07/20/2023		712		67			67		779	779			
100165821	VIRGINIA BEACH	VA		08/29/2024		431		(21)			(21)		410	410			
100219120	INWOOD	WV		06/27/2025		511		(6)			(6)		505	505			
100228123	PORTLAND	OR		08/07/2025		1,160		(47)			(47)		1,113	1,113			
100190766	LAUREL	DE		01/27/2025		433		(20)			(20)		413	413			
100258318	ABERDEEN	WA		12/05/2025		503		(1)			(1)		502	502			
100138081	MORRISVILLE	PA		12/13/2023		441		(15)			(15)		426	426			
100218992	ELGIN	IL		06/27/2025		1,436		(40)			(40)		1,396	1,396			
100055893	PHILADELPHIA	PA		03/26/2021		1,177		(35)			(35)		1,142	1,142			
100100072	KATY	TX		03/28/2023		480		(32)			(32)		448	448			
100206679	LELAND	NC		04/24/2025		598		15			15		613	613			
100170227	MAXWELL	TX		10/08/2024		630		5			5		635	635			
100141350	CYPRESS	TX		01/30/2024		1,787		(28)			(28)		1,759	1,759			
100276925	INDIANAPOLIS	IN		01/30/2026		506		(16)			(16)		490	490			
100229261	HUDSON	FL		08/14/2025		2,044		(10)			(10)		2,034	2,034			
100060433	GAITHERSBURG	MD		06/01/2021		1,065		4			4		1,069	1,069			
100159221	GREENSBORO	NC		07/15/2024		481		(5)			(5)		476	476			
100057585	VENTURA	CA		06/30/2021		1,386		(28)			(28)		1,358	1,358			
100176702	CHICAGO	IL		11/15/2024		483		(20)			(20)		463	463			
100142686	CARTHAGE	NC		02/08/2024		674		25			25		699	699			
100164911	SYRACUSE	NY		08/28/2024		430		(16)			(16)		414	414			
100076227	LAREDO	TX		01/07/2022		1,091		(14)			(14)		1,077	1,077			
100199036	KETTERING	OH		02/28/2025		550		22			22		572	572			
100181285	SOUTH BEND	IN		12/06/2024		509		11			11		520	520			
100179875	HILLIARD	OH		11/25/2024		456		(12)			(12)		444	444			
100134035	ATLANTIC CITY	NJ		10/25/2023		404		(9)			(9)		395	395			
100278132	PARKLAND	FL		02/26/2026		1,095		(21)			(21)		1,074	1,074			
100179701	SANBORN	NY		11/21/2024		318		(6)			(6)		312	312			
100155858	SEATTLE	WA		06/18/2024		246		3			3		249	249			
100172982	INDEPENDENCE	MO		10/25/2024		516		(16)			(16)		500	500			
100201618	MOBILE	AL		03/13/2025		605		(18)			(18)		587	587			
100179956	ELMENDORF	TX		11/25/2024		1,065		86			86		1,151	1,151			
100065011	LOS BANOS	CA		07/14/2021		750		(32)	2		(34)		716	716			
100245833	MIAMI	FL		10/17/2025		438		(20)			(20)		418	418			
100078846	SAINT PETERSBURG	FL		02/24/2022		969		(8)			(8)		961	961			
100067775	VIRGINIA BEACH	VA		09/23/2021		2,302		(72)			(72)		2,230	2,230			
100142512	GERMANTOWN	MD		02/08/2024		21,980		(188)			(188)		21,792	21,792			
100169202	TAYLOR	PA		09/27/2024		479		(17)			(17)		462	462			
100178492	BOCA RATON	FL		11/21/2024		961		(57)			(57)		904	904			
100165854	SEBRING	FL		08/29/2024		470		(9)			(9)		461	461			
100218936	STREAMWOOD	IL		06/27/2025		1,396		(1)			(1)		1,395	1,395			
100213697	WEST DOVER	VT		05/29/2025		485		(12)			(12)		473	473			
100228798	HIRAM	GA		08/12/2025		519		(5)			(5)		514	514			
100171552	GREENVILLE	NC		10/16/2024		618		13			13		631	631			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186911	BARTOW	FL		01/07/2025		4,926		(110)			(110)		4,816	4,816			
100211445	WAXAHACHIE	TX		05/16/2025		520		(17)			(17)		503	503			
100181573	MONTICELLO	NY		12/09/2024		476		(19)			(19)		457	457			
100065226	RANDALLSTOWN	MD		07/14/2021		1,468		(22)			(22)		1,446	1,446			
100154750	LAWRENCEVILLE	GA		07/19/2024		515		(23)			(23)		492	492			
100205943	KEMAH	TX		04/15/2025		566		(26)			(26)		540	540			
100132761	KATY	TX		11/03/2023		438		(6)			(6)		432	432			
100137854	MIAMI	FL		12/08/2023		438		(6)			(6)		432	432			
100248033	KAYSVILLE	UT		10/29/2025		1,030		(50)			(50)		980	980			
100087070	BALTIMORE	MD		11/04/2022		606		(43)			(43)		563	563			
100257008	GREENTOWN	PA		11/26/2025		444		(23)			(23)		421	421			
100236894	SAN ANTONIO	TX		09/12/2025		483		7			7		490	490			
100136592	MESQUITE	TX		11/22/2023		356		(12)			(12)		344	344			
100147395	DACULA	GA		05/08/2024		2,795		(28)			(28)		2,767	2,767			
100267710	SEVERNA PARK	MD		12/29/2025		1,051		(31)			(31)		1,020	1,020			
100109322	SOUTH OGDEN	UT		06/12/2023		23,342		(459)			(459)		22,883	22,883			
100144612	FARMINGTON	CT		03/13/2024		566		(3)			(3)		563	563			
100179887	LUBBOCK	TX		11/25/2024		1,801		(28)			(28)		1,773	1,773			
100177053	SAN ANTONIO	TX		01/16/2025		457		(21)			(21)		436	436			
100060181	INDIANAPOLIS	IN		06/25/2021		1,086		(32)			(32)		1,054	1,054			
100101192	OAKHURST	NJ		04/28/2023		914		4			4		918	918			
100084664	OCALA	FL		08/02/2022		621		(8)			(8)		613	613			
100261492	SAN ANTONIO	TX		12/12/2025		499		(10)			(10)		489	489			
100081231	SANFORD	NC		03/18/2022		1,068		37			37		1,105	1,105			
100174961	DELRAY BEACH	FL		10/31/2024		467		(30)			(30)		437	437			
100261327	GULFPORT	FL		12/08/2025		468		(22)			(22)		446	446			
100198925	MANTUA	NJ		02/28/2025		863		(40)			(40)		823	823			
100065201	AMBLER	PA		07/14/2021		1,116		(19)			(19)		1,097	1,097			
100175470	TUCKER	GA		12/23/2024		461		(15)			(15)		446	446			
100078885	TUCSON	AZ		02/24/2022		1,199		2			2		1,201	1,201			
100130246	COLUMBIA	SC		09/28/2023		463		(28)			(28)		435	435			
100191339	VIRGINIA BEACH	VA		01/30/2025		484		(7)			(7)		477	477			
100151881	CLINTON	MD		05/10/2024		935		(26)			(26)		909	909			
100065257	FAIRBURN	GA		07/14/2021		2,281		15			15		2,296	2,296			
100202538	MAGNOLIA	TX		03/21/2025		507		(1)			(1)		506	506			
100182278	ROSHARON	TX		12/12/2024		3,256		85			85		3,341	3,341			
5.00007E+11	EMMEN	NLD		07/31/2025		19							19		(19)		(19)
100245456	SAINT CHARLES	MO		10/06/2025		36,999		(1,442)			(1,442)		35,557	35,557			
100081295	SAINT PETERS	MO		03/18/2022		1,237		27			27		1,264	1,264			
100142466	BOCA RATON	FL		03/08/2024		1,249		(52)			(52)		1,197	1,197			
100157413	KISSIMMEE	FL		02/20/2025		439		(7)			(7)		432	432			
100115353	HENDERSON	NV		07/17/2023		899		2			2		901	901			
100283452	ENNIS	TX		03/11/2026		338		(13)			(13)		325	325			
100176888	FORT LAUDERDALE	FL		11/15/2024		532		(22)			(22)		510	510			
100204561	BALA CYNWYD	PA		04/04/2025		805		(28)			(28)		777	777			
100219525	UNION GAP	WA		07/07/2025		461		(16)			(16)		445	445			
100157066	RIVIERA BEACH	FL		02/20/2025		448		(9)			(9)		439	439			
100065135	SAN DIEGO	CA		07/14/2021		1,125		(28)			(28)		1,097	1,097			
100080486	NEWARK	NJ		03/10/2022		813		(36)			(36)		777	777			
100153480	LEESPORT	PA		05/30/2024		418		(12)			(12)		406	406			
100078008	LITTLE FERRY	NJ		01/12/2022		3,446		(92)			(92)		3,354	3,354			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070436	MIDLAND	TX		09/23/2021		1,043		(39)			(39)		1,004	1,004			
100077178	SPRING HILL	FL		01/03/2022		1,248		(12)			(12)		1,236	1,236			
100189389	GOOSE CREEK	SC		01/14/2025		468		(25)			(25)		443	443			
100244378	LAS VEGAS	NV		09/29/2025		1,043		(67)			(67)		976	976			
100152291	OKLAHOMA CITY	OK		05/17/2024		616		33			33		649	649			
100203118	SAVANNAH	GA		03/27/2025		532		(15)			(15)		517	517			
100142434	PHILADELPHIA	PA		03/08/2024		432		(33)			(33)		399	399			
100076257	PANAMA CITY	FL		01/07/2022		(400)							(400)	(400)			
100143163	MONTGOMERY	TX		02/16/2024		539		3			3		542	542			
100169998	YORKVILLE	IL		11/08/2024		501		(17)			(17)		484	484			
100190916	RUPERT	ID		01/28/2025		468		(2)			(2)		466	466			
100207205	LOUISVILLE	KY		04/28/2025		32,960		(1,506)			(1,506)		31,454	31,454			
100282112	WILMINGTON	NC		02/27/2026		293		(14)			(14)		279	279			
100186644	WAKE FOREST	NC		12/30/2024		1,181		87			87		1,268	1,268			
100128138	RICHMOND	VA		09/11/2023		415		(13)			(13)		402	402			
100014228	FREDERICA	DE		09/22/2017		1,288		(29)			(29)		1,259	1,259			
100226561	CALDWELL	ID		07/30/2025		691		(25)			(25)		666	666			
100234761	LAS VEGAS	NV		08/28/2025		530		(22)			(22)		508	508			
100229421	CLOVIS	CA		08/15/2025		315		(7)			(7)		308	308			
100115947	BUFORD	GA		07/20/2023		5,984		223			223		6,207	6,207			
100137541	CHARLOTTE	NC		12/08/2023		67		(21)	9		(30)		37	37			
100204962	MARION	IL		04/10/2025		259		(12)			(12)		247	247			
100083937	GLENDALE HEIGHTS	IL		07/12/2022		568		(6)			(6)		562	562			
100214936	LEAGUE CITY	TX		06/11/2025		8,162		(278)			(278)		7,884	7,884			
100149163	BALTIMORE	MD		04/22/2024		432		(20)			(20)		412	412			
100078872	MABLETON	GA		02/24/2022		978		(20)			(20)		958	958			
100214132	FORT EDWARD	NY		05/30/2025		671		(18)			(18)		653	653			
100103552	HOUSTON	TX		05/08/2023		813		(13)			(13)		800	800			
100076262	LA PLACE	LA		01/07/2022		1,010		(23)			(23)		987	987			
100185180	ARAB	AL		12/20/2024		3,591		(62)			(62)		3,529	3,529			
100185176	HOUSTON	TX		12/20/2024		424		(17)			(17)		407	407			
100109930	MERIDEN	CT		06/22/2023		495		(18)			(18)		477	477			
100159522	SAN ANTONIO	TX		07/15/2024		314		(2)			(2)		312	312			
100143438	MILWAUKEE	WI		02/16/2024		339		(25)			(25)		314	314			
100210704	BELLEVIEW	FL		05/15/2025		476		(20)			(20)		456	456			
100238432	HAZLEHURST	GA		09/19/2025		443		(17)			(17)		426	426			
100139599	TOMBALL	TX		12/28/2023		402		(29)			(29)		373	373			
100219767	SCRANTON	PA		07/08/2025		429		(11)			(11)		418	418			
100210557	OCALA	FL		05/15/2025		501		(10)			(10)		491	491			
100156798	HOUSTON	TX		06/26/2024		444		(22)			(22)		422	422			
100136258	POCONO LAKE	PA		11/20/2023		4,912		82			82		4,994	4,994			
100284738	KATY	TX		03/27/2026		442		(17)			(17)		425	425			
100065785	PEORIA	AZ		07/28/2021		944		(33)			(33)		911	911			
100135889	ADELANTO	CA		11/13/2023		250		(1)			(1)		249	249			
100140654	OCEANSIDE	CA		02/08/2024		442		(15)			(15)		427	427			
100215532	HARVEY	LA		06/11/2025		466		9			9		475	475			
100067840	NORCROSS	GA		09/23/2021		1,097		(18)			(18)		1,079	1,079			
100082218	CABO SAN LUCAS	MEX		04/14/2022		180,870							180,870	180,870			
100170124	WINSTON SALEM	NC		10/08/2024		545		(8)			(8)		537	537			
100131683	GWYNN OAK	MD		10/06/2023		634		22			22		656	656			
100177106	JUSTIN	TX		01/16/2025		411		(19)			(19)		392	392			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100155287	JUSTIN	TX		07/19/2024		444		(52)			(52)		392	392			
100127556	TULARE	CA		09/08/2023		1,955		(29)			(29)		1,926	1,926			
100151755	FORT MYERS	FL		05/10/2024		481		22			22		503	503			
100228351	WICKENBURG	AZ		08/11/2025		475		(13)			(13)		462	462			
100215401	EL PASO	TX		06/12/2025		501		(3)			(3)		498	498			
100185028	CHARLOTTE	NC		12/20/2024		540		(1)			(1)		539	539			
100143003	AMHERST	NY		02/12/2024		1,329		(3)			(3)		1,326	1,326			
100198377	TOPEKA	KS		02/28/2025		4,111		(70)			(70)		4,041	4,041			
100193049	HORIZON CITY	TX		02/10/2025		468		8			8		476	476			
100152891	ALBUQUERQUE	NM		05/22/2024		469		(10)			(10)		459	459			
100194170	GREENACRES	FL		02/14/2025		395		(18)			(18)		377	377			
100139288	GRAND PRAIRIE	TX		12/28/2023		2,707		(27)			(27)		2,680	2,680			
100238238	WILSON	NC		09/18/2025		467							467	467			
100197405	TUJUNGA	CA		02/25/2025		1,071		(37)			(37)		1,034	1,034			
100229398	EVERETT	WA		08/15/2025		300		(5)			(5)		295	295			
100060225	MONROE TOWNSHIP	NJ		06/25/2021		1,278		(47)			(47)		1,231	1,231			
100115154	MIAMI BEACH	FL		07/17/2023		471		(10)			(10)		461	461			
100245104	GREENVILLE	MI		10/03/2025		682		(32)			(32)		650	650			
100155266	VILLAS	NJ		07/19/2024		469		(21)			(21)		448	448			
100236856	BEREA	OH		09/12/2025		2,921		(97)			(97)		2,824	2,824			
100102694	NORTHBROOK	IL		06/22/2023		544		(33)			(33)		511	511			
100176569	NORTH SYRACUSE	NY		11/15/2024		48,641		(962)	65		(1,027)		47,614	47,614			
100247634	SAN ANTONIO	TX		10/29/2025		1,316		(48)			(48)		1,268	1,268			
100139422	PAULSBORO	NJ		12/28/2023		(10,064)		(18)	(7)		(11)		(10,075)	238		10,312	10,312
100157783	DAYTON	OH		08/01/2024		428		(26)			(26)		402	402			
100214731	RIVERDALE	GA		06/11/2025		475		(16)			(16)		459	459			
100141391	SAVANNAH	GA		01/30/2024		440		(10)			(10)		430	430			
100272757	SPANISH FORT	AL		01/13/2026		529		4			4		533	533			
100023201	BEAR	DE		08/16/2018		1,130		(9)			(9)		1,121	1,121			
100195458	DALLAS	TX		02/24/2025		442		(12)			(12)		430	430			
100216338	PEACHTREE CITY	GA		06/20/2025		641		(4)			(4)		637	637			
100215544	MILLEDGEVILLE	GA		06/12/2025		2,002		(33)			(33)		1,969	1,969			
100190453	TRUMBULL	CT		01/23/2025		1,030		(32)			(32)		998	998			
100238514	ROBBINSVILLE	NJ		09/19/2025		974		(14)			(14)		960	960			
100092035	VINELAND	NJ		02/09/2023		474		(10)			(10)		464	464			
100076018	NAPLES	FL		01/07/2022		963		(27)			(27)		936	936			
100276669	CLEVELAND	OH		01/29/2026		647		(26)			(26)		621	621			
100284882	COLUMBIA	SC		03/27/2026		3,116		(120)			(120)		2,996	2,996			
100086716	ROSENBERG	TX		09/30/2022		2,616		(10)			(10)		2,606	2,606			
100155367	PRESCOTT	AZ		06/18/2024		1,128		(27)			(27)		1,101	1,101			
100066982	BALTIMORE	MD		08/02/2021		1,916		44			44		1,960	1,960			
100088977	SCOTTSDALE	AZ		11/15/2022		548		(2)			(2)		546	546			
100191009	CHARLESTOWN	IN		01/29/2025		450		(7)			(7)		443	443			
100152241	SARASOTA	FL		05/17/2024		2,186		(32)			(32)		2,154	2,154			
100154112	VERNON ROCKVILLE	CT		07/11/2024		324		(21)			(21)		303	303			
100131886	DELTONA	FL		10/06/2023		1,534		(19)			(19)		1,515	1,515			
100184762	HENDERSON	NV		12/17/2024		974		(24)			(24)		950	950			
100115499	APPLE VALLEY	CA		07/17/2023		55,006		(2,435)			(2,435)		52,571	52,571			
100150831	RINCON	GA		05/08/2024		475		(3)			(3)		472	472			
100195449	SAN ANTONIO	TX		02/24/2025		2,077		127			127		2,204	2,204			
100081669	FORT WORTH	TX		03/21/2022		837		(22)			(22)		815	815			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103179	ALBANY	NY		04/21/2023		446		(13)			(13)		433	433			
100138194	ST. PETERSBURG	FL		12/14/2023		408		(10)			(10)		398	398			
100103705	HOUSTON	TX		05/08/2023		349		(17)			(17)		332	332			
100078870	SUNRISE	FL		02/24/2022		1,067		3			3		1,070	1,070			
100070438	CHARLOTTE	NC		09/23/2021		1,128		(12)			(12)		1,116	1,116			
100195072	PENSACOLA	FL		02/24/2025		581		46			46		627	627			
100247023	KEMAH	TX		10/22/2025		432		7			7		439	439			
100154901	PRESCOTT	AZ		07/19/2024		1,413		(58)			(58)		1,355	1,355			
100099832	FORT WORTH	TX		02/28/2023		5,523		(2)	9		(11)		5,512	490		(5,022)	(5,022)
100131871	KISSIMMEE	FL		10/06/2023		442		(22)			(22)		420	420			
100080007	WEST PALM BEACH	FL		04/25/2022		1,332		(5)			(5)		1,327	1,327			
100202220	ROME	GA		04/17/2025		456		(12)			(12)		444	444			
100100817	SAN ANTONIO	TX		04/28/2023		721		17			17		738	738			
100127476	MURPHY	NC		09/08/2023		7,148		(29)			(29)		7,119	7,119			
100216375	HOUSTON	TX		06/20/2025		925		(4)			(4)		921	921			
100080767	LONGVIEW	TX		03/10/2022		845		(23)			(23)		822	822			
100218979	VALLEY	AL		06/27/2025		472		7			7		479	479			
100079043	WORCESTER	MA		02/24/2022		1,000		(8)			(8)		992	992			
100247883	HURRICANE	UT		10/29/2025		5,844		(94)			(94)		5,750	5,750			
100204852	SPRING	TX		04/09/2025		1,155		(30)			(30)		1,125	1,125			
100227225	TULUM	MEX		07/31/2025		1,027							1,027	1,027			
100138177	RIVERVIEW	FL		12/14/2023		419		(3)			(3)		416	416			
100238569	MARIETTA	PA		09/19/2025		9,380		(356)			(356)		9,024	9,024			
100164134	KANKAKEE	IL		08/21/2024		443		(15)			(15)		428	428			
100102873	TAMPA	FL		06/22/2023		554		(10)			(10)		544	544			
100212379	BAYTOWN	TX		05/28/2025		510		2			2		512	512			
100074471	OKLAHOMA CITY	OK		12/02/2021		887		(68)			(68)		819	819			
100204614	EULESS	TX		04/04/2025		1,667		(49)			(49)		1,618	1,618			
100174817	KANSAS CITY	MO		10/31/2024		2,041		(66)			(66)		1,975	1,975			
100063693	MOBILE	AL		07/01/2021		1,490		(2)			(2)		1,488	1,488			
100100731	BALTIMORE	MD		04/28/2023		1,709		25			25		1,734	1,734			
100087427	TUCSON	AZ		10/25/2022		656		16			16		672	672			
100076113	BOWLING GREEN	KY		01/07/2022		1,011		(17)			(17)		994	994			
100141865	ORLANDO	FL		03/27/2024		2,285		(106)			(106)		2,179	2,179			
100149199	DICKINSON	TX		04/22/2024		33,082		305			305		33,387	33,387			
100117946	SUN CITY CENTER	FL		07/20/2023		828		47			47		875	875			
100120609	SOUTHFIELD	MI		08/18/2023		446		(14)			(14)		432	432			
100109739	DETROIT	MI		06/16/2023		325		(7)			(7)		318	318			
100197522	JONESBORO	GA		02/26/2025		443		(11)			(11)		432	432			
100064757	SEMINOLE	FL		07/14/2021		1,031		(48)			(48)		983	983			
100184987	VISALIA	CA		12/19/2024		392		(13)			(13)		379	379			
100154949	BUFFALO	MN		07/19/2024		524		(12)			(12)		512	512			
100126343	EXETER	PA		08/30/2023		432		(8)			(8)		424	424			
100176007	BAKERSFIELD	CA		12/20/2024		3,930		(142)			(142)		3,788	3,788			
100215503	LAS CRUCES	NM		06/12/2025		1,431		(31)			(31)		1,400	1,400			
100159860	NORTH FORT MYERS	FL		08/16/2024		499		(12)			(12)		487	487			
100152425	NEWPORT	NC		05/17/2024		535		(10)			(10)		525	525			
100067169	SACRAMENTO	CA		08/02/2021		1,376		19			19		1,395	1,395			
100188548	LAND O LAKES	FL		01/09/2025		440		(25)			(25)		415	415			
100143430	LOS ANGELES	CA		02/16/2024		23,676		(269)			(269)		23,407	23,407			
100130020	COLUMBUS	OH		09/27/2023		693		(18)			(18)		675	675			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078270	LAWRENCEVILLE	GA		02/10/2022		3,514		(228)			(228)		3,286	3,286			
100081213	SAN ANTONIO	TX		03/18/2022		1,044		23			23		1,067	1,067			
100070098	SEWELL	NJ		09/01/2021		1,260		34			34		1,294	1,294			
100090902	SHAFTER	CA		01/31/2023		851		26			26		877	877			
100136843	AURORA	IL		11/27/2023		1,294		(19)			(19)		1,275	1,275			
100210172	EDGEWOOD	MD		05/07/2025		455							455	455			
100189559	ANDREWS	TX		01/16/2025		470		(17)			(17)		453	453			
100090101	HOUSTON	TX		01/13/2023		1,297		(67)			(67)		1,230	1,230			
100201902	BALTIMORE	MD		03/18/2025		445		(10)			(10)		435	435			
100176863	HOUSTON	TX		11/15/2024		2,077		(63)			(63)		2,014	2,014			
100064240	WINTER GARDEN	FL		07/01/2021		1,478		60			60		1,538	1,538			
100162857	GAINESVILLE	GA		08/12/2024		16,799		(437)			(437)		16,362	16,362			
100205882	INDIANAPOLIS	IN		04/14/2025		1,659		(71)			(71)		1,588	1,588			
100169532	VIRGINIA BEACH	VA		09/30/2024		396		(21)			(21)		375	375			
100186392	TALLAHASSEE	FL		12/30/2024		357		8			8		365	365			
100068170	APEX	NC		08/25/2021		1,400		(23)			(23)		1,377	1,377			
100195426	SAINT AUGUSTINE	FL		02/24/2025		739		42			42		781	781			
100060306	MECHANICSVILLE	VA		06/25/2021		1,118		(24)			(24)		1,094	1,094			
100109845	ORLANDO	FL		06/22/2023		531		(10)			(10)		521	521			
100281948	AUGUSTA	GA		02/26/2026		502		(18)			(18)		484	484			
100277936	NIANTIC	CT		02/26/2026		3,307		(119)			(119)		3,188	3,188			
100284115	LAKE ELSINORE	CA		03/30/2026		215		(6)			(6)		209	209			
100246668	PAWLEYS ISLAND	SC		10/15/2025		33,885		(1,439)			(1,439)		32,446	32,446			
5.00007E+11	MAASTRICHT	NLD		08/29/2025		6,062						100	6,162	6,073	(89)		(89)
100103884	NORTH CHICAGO	IL		05/10/2023		446		(13)			(13)		433	433			
100070409	KNOXVILLE	TN		09/23/2021		1,031		(34)			(34)		997	997			
100188149	LOS ANGELES	CA		01/07/2025		1,376		(75)			(75)		1,301	1,301			
100119055	NORFOLK	VA		07/27/2023		448		(10)			(10)		438	438			
100128004	FREDERICKSBURG	VA		09/08/2023		1,278		93			93		1,371	1,371			
100140461	GANSEVOORT	NY		01/18/2024		455		(8)			(8)		447	447			
100140488	GALVESTON	TX		01/19/2024		3,961		9			9		3,970	3,970			
100101837	CONROE	TX		04/06/2023		2,153		138			138		2,291	2,291			
100109231	CHICAGO	IL		07/21/2023		442		(23)			(23)		419	419			
100063217	NORTH CHESTERFIELD	VA		07/01/2021		875		(13)			(13)		862	862			
100135986	ATLANTA	GA		11/16/2023		511		(27)			(27)		484	484			
100214601	SAVANNAH	GA		06/09/2025		1,115		(26)			(26)		1,089	1,089			
100102062	JACKSONVILLE	FL		04/14/2023		141		1			1		142	142			
100062138	KEYPORT	NJ		07/01/2021		1,103		(2)			(2)		1,101	1,101			
100282265	TROUTMAN	NC		02/27/2026		452		(15)			(15)		437	437			
100261229	WHITEHALL	OH		12/05/2025		984		(22)			(22)		962	962			
100206454	URBANNA	VA		04/22/2025		1,135		(53)			(53)		1,082	1,082			
100273404	MOUNTAIN RANCH	CA		01/21/2026		462		(14)			(14)		448	448			
100235228	MERCED	CA		08/29/2025		473		(10)			(10)		463	463			
100213983	MIMS	FL		05/29/2025		1,097		(21)			(21)		1,076	1,076			
100192275	LE ROY	NY		01/31/2025		476		(21)			(21)		455	455			
100191335	DENVER	CO		01/30/2025		524		(4)			(4)		520	520			
100281943	CONLEY	GA		02/26/2026		869		(26)			(26)		843	843			
100114729	MINNEAPOLIS	MN		07/07/2023		1,215		(63)			(63)		1,152	1,152			
100281937	ROCKWOOD	PA		02/26/2026		545		(15)			(15)		530	530			
100191645	MOORESVILLE	NC		01/31/2025		440		(9)			(9)		431	431			
100238519	JACKSONVILLE BEACH	FL		09/19/2025		452		(17)			(17)		435	435			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145840	HIALEAH	FL		03/15/2024		289		(16)			(16)		273	273			
100057928	MARIPOSA	CA		06/30/2021		1,064		(43)			(43)		1,021	1,021			
100067531	MARIETTA	GA		09/23/2021		1,099		(26)			(26)		1,073	1,073			
100138092	HYATTSVILLE	MD		12/13/2023		1,218		(42)			(42)		1,176	1,176			
100173945	OCALA	FL		10/31/2024		461		(21)			(21)		440	440			
100067629	FALL RIVER	MA		09/23/2021		1,055		(35)			(35)		1,020	1,020			
100168355	CONWAY	SC		09/25/2024		592		11			11		603	603			
100107934	LAKE HAVASU CITY	AZ		06/29/2023		455		(33)			(33)		422	422			
100115330	BAKERSFIELD	CA		07/17/2023		472		(14)			(14)		458	458			
100284897	PEORIA	AZ		03/27/2026		510		(18)			(18)		492	492			
100186754	ANTIOCH	TN		12/31/2024		482		(18)			(18)		464	464			
100161095	BLOOMINGDALE	GA		07/24/2024		2,154		(57)			(57)		2,097	2,097			
100076206	HELOTES	TX		01/07/2022		1,019		(34)			(34)		985	985			
100267558	MURRIETA	CA		12/29/2025		380		(9)			(9)		371	371			
100282024	ATTLEBORO	MA		02/27/2026		303		(11)			(11)		292	292			
100277012	COLUMBUS	GA		01/30/2026		480		(18)			(18)		462	462			
100142075	TRUSSVILLE	AL		02/29/2024		10,595		(192)			(192)		10,403	10,403			
100266906	MICHIGAN CITY	IN		12/23/2025		502		(18)			(18)		484	484			
100103610	HOUSTON	TX		05/08/2023		8,397		(392)			(392)		8,005	8,005			
100086361	SAN JOSE DEL CABO	MEX		09/01/2022		676							676	676			
100081091	PECULIAR	MO		03/18/2022		1,461		58	4		54		1,515	1,515			
100173903	VISALIA	CA		10/31/2024		495		(23)			(23)		472	472			
100169605	TORRINGTON	CT		09/30/2024		1,175		(44)			(44)		1,131	1,131			
100184396	PARLIER	CA		12/16/2024		1,501		(11)			(11)		1,490	1,490			
100135579	ZION	IL		11/09/2023		328		(2)			(2)		326	326			
100117603	LOUISVILLE	KY		07/20/2023		510		(12)			(12)		498	498			
100161832	CORINTH	MS		07/31/2024		423		(13)			(13)		410	410			
100128062	FRESNO	CA		09/08/2023		617		33			33		650	650			
100157647	HIALEAH	FL		06/28/2024		407		(14)			(14)		393	393			
100076268	PHOENIX	AZ		01/07/2022		2,956		(41)			(41)		2,915	2,915			
100170081	SAINT JOHN	IN		10/08/2024		512		(13)			(13)		499	499			
100157753	TRABUCO CANYON	CA		07/02/2024		932		(37)			(37)		895	895			
100115410	ORLANDO	FL		07/17/2023		561		2			2		563	563			
100195432	LACOMBE	LA		02/24/2025		4,455		65			65		4,520	4,520			
100254405	LOWELL	MA		11/07/2025		1,509		(49)			(49)		1,460	1,460			
100189866	GRAHAM	NC		01/21/2025		1,259		83			83		1,342	1,342			
100273107	SAND SPRINGS	OK		01/15/2026		942		25			25		967	967			
100075154	THOMASVILLE	GA		12/01/2021		1,896		(27)			(27)		1,869	1,869			
100207788	HERRIMAN	UT		04/29/2025		115		(5)			(5)		110	110			
100089209	MUNDELEIN	IL		11/18/2022		533		4			4		537	537			
100202624	WILSON	NC		03/24/2025		646		94			94		740	740			
100137401	LAWRENCEVILLE	GA		01/11/2024		797		(77)			(77)		720	720			
100116162	LAWRENCEVILLE	GA		07/20/2023		1,458		77			77		1,535	1,535			
100062889	ABINGDON	MD		07/01/2021		1,322		(10)			(10)		1,312	1,312			
100161993	MIAMI	FL		07/31/2024		464		(36)			(36)		428	428			
100248364	WILTON	CT		10/29/2025		1,607		(64)			(64)		1,543	1,543			
100238898	DYER	IN		09/23/2025		362		(17)			(17)		345	345			
100272999	KATY	TX		01/15/2026		191		9			9		200	200			
100074460	RONKONKOMA	NY		12/02/2021		920		(78)			(78)		842	842			
100144174	FORT WORTH	TX		03/07/2024		7,984		23			23		8,007	8,007			
100067940	HENRICO	VA		09/23/2021		1,087		(17)			(17)		1,070	1,070			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075994	RUSKIN	FL		01/07/2022		1,037		(35)			(35)		1,002	1,002			
100191044	YREKA	CA		01/29/2025		2,435		(37)			(37)		2,398	2,398			
100076116	LAS VEGAS	NV		01/07/2022		1,020		(31)			(31)		989	989			
100099896	CARSON CITY	NV		03/28/2023		453		(16)			(16)		437	437			
100198327	HORIZON CITY	TX		02/28/2025		1,223		(15)			(15)		1,208	1,208			
100190416	LOS ANGELES	CA		01/23/2025		352		(1)			(1)		351	351			
100100694	LOCKPORT	IL		04/28/2023		569		(11)			(11)		558	558			
100257090	OKLAHOMA CITY	OK		11/26/2025		530		(16)			(16)		514	514			
100175799	SOUTH TOMS RIVER	NJ		11/12/2024		585		19			19		604	604			
100174747	LITHONIA	GA		10/31/2024		425		(27)			(27)		398	398			
100246653	AURORA	IL		10/15/2025		439		(13)			(13)		426	426			
100206287	GREENVILLE	NC		04/17/2025		548		(7)			(7)		541	541			
100070874	TORRINGTON	CT		10/01/2021		1,604		(10)			(10)		1,594	1,594			
100135680	WINTER HAVEN	FL		11/09/2023		678		(18)			(18)		660	660			
100134677	PLANTATION	FL		10/30/2023		422		(15)			(15)		407	407			
100116556	ROSENBERG	TX		07/20/2023		621		(22)			(22)		599	599			
100186888	JACKSONVILLE	FL		01/07/2025		502		(4)			(4)		498	498			
100247048	LEXINGTON	SC		10/22/2025		494		(16)			(16)		478	478			
100117776	FORT WALTON BEACH	FL		07/20/2023		540		(7)			(7)		533	533			
100283124	FERNANDINA BEACH	FL		03/09/2026		760		(9)			(9)		751	751			
100246708	CUMBERLAND	WI		10/15/2025		481		(22)			(22)		459	459			
100195083	HOLIDAY	FL		02/24/2025		407		(1)			(1)		406	406			
100060506	LANCASTER	CA		06/01/2021		1,471		6			6		1,477	1,477			
100134933	ORLAND PARK	IL		10/30/2023		722		(26)			(26)		696	696			
100236806	WEST BLOOMFIELD	MI		09/12/2025		398		(9)			(9)		389	389			
100237122	WILLIAMSTOWN	NJ		09/12/2025		406		(17)			(17)		389	389			
100145996	SAN MARCOS	CA		03/19/2024		996		(26)			(26)		970	970			
100088210	LAHAINA	HI		10/19/2022		5,037		(87)			(87)		4,950	4,950			
100177069	IRON MOUNTAIN	MI		01/16/2025		660		(19)			(19)		641	641			
100169035	CHARLOTTE	NC		09/27/2024		4,263		(153)			(153)		4,110	4,110			
100089000	LA CRUZ DE HUANACAXTLE	MEX		11/04/2022		1,750							1,750	1,750			
100157384	GASTONIA	NC		02/20/2025		463		(12)			(12)		451	451			
100160938	COLUMBUS	GA		07/24/2024		410		(2)			(2)		408	408			
100265344	FAYETTEVILLE	AR		12/19/2025		1,144		5			5		1,149	1,149			
100235675	FOUNTAIN HILLS	AZ		08/29/2025		434		(15)			(15)		419	419			
100079289	LAWRENCEVILLE	GA		02/28/2022		1,337		(35)			(35)		1,302	1,302			
100220040	LEES SUMMIT	MO		07/30/2025		434		(19)			(19)		415	415			
100155232	MOORESVILLE	NC		07/19/2024		845		(60)			(60)		785	785			
100243674	WILLIMANTIC	CT		09/29/2025		457		(18)			(18)		439	439			
100236956	MANKATO	MN		09/12/2025		298		(6)			(6)		292	292			
100192202	WINTERVILLE	NC		01/31/2025		516		(18)			(18)		498	498			
100186948	SICKLERVILLE	NJ		01/07/2025		535		(1)			(1)		534	534			
100139375	THROOP	PA		12/28/2023		380		(10)			(10)		370	370			
100182442	NAPERVILLE	IL		12/12/2024		920							920	920			
100185500	NORTH MIAMI BEACH	FL		12/20/2024		401		(18)			(18)		383	383			
100228854	HOUSTON	TX		08/12/2025		4,246		(133)			(133)		4,113	4,113			
100215992	NORTH WALES	PA		07/11/2025		421		(20)			(20)		401	401			
100221066	GRANBURY	TX		07/18/2025		407		(6)			(6)		401	401			
100155988	FORT LAUDERDALE	FL		06/18/2024		418		(26)			(26)		392	392			
100068421	BATON ROUGE	LA		08/25/2021		926		(28)			(28)		898	898			
100257900	AVON-BY-THE-SEA	NJ		11/26/2025		992		(51)			(51)		941	941			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130369	ARLINGTON	VA		09/28/2023		341		(21)			(21)		320	320			
100254466	WENDELL	NC		11/07/2025		431		(20)			(20)		411	411			
100229762	LONGBOAT KEY	FL		08/18/2025		431		(20)			(20)		411	411			
100175013	FORT WORTH	TX		10/31/2024		677		10			10		687	687			
100238492	VIAN	OK		09/19/2025		489		(5)			(5)		484	484			
100155603	LAKESIDE	CA		06/18/2024		3,389		(82)			(82)		3,307	3,307			
100229347	CLARKSVILLE	TN		08/14/2025		434		(13)			(13)		421	421			
100157295	UNION CITY	GA		02/20/2025		529		(14)			(14)		515	515			
100079690	DAVENPORT	FL		04/25/2022		1,187		(33)			(33)		1,154	1,154			
100150581	MARYSVILLE	OH		05/03/2024		944		(13)			(13)		931	931			
100206332	GREENVILLE	NC		04/17/2025		544		(7)			(7)		537	537			
100213205	MORENO VALLEY	CA		05/29/2025		1,232		(26)			(26)		1,206	1,206			
100088277	MERRILLVILLE	IN		10/17/2022		564		(13)			(13)		551	551			
100220227	MIDDLE RIVER	MD		07/11/2025		438		(6)			(6)		432	432			
100244957	EDGEWATER	FL		09/29/2025		508		(1)			(1)		507	507			
100190035	GREENVILLE	TX		01/21/2025		589		23			23		612	612			
100084683	JACKSONVILLE	FL		08/02/2022		520		(24)			(24)		496	496			
100140204	IRVING	TX		01/11/2024		342		(24)			(24)		318	318			
100087120	HOUSTON	TX		01/06/2023		451		(27)			(27)		424	424			
100238518	WATERTOWN	WI		09/19/2025		458		(16)			(16)		442	442			
100237044	NORCROSS	GA		09/12/2025		452		(10)			(10)		442	442			
100139144	FRANKLINVILLE	NJ		12/28/2023		408		(11)			(11)		397	397			
100115598	INDIAN LAND	SC		07/19/2023		482		(6)			(6)		476	476			
100219113	SOUTH DAYTONA	FL		06/27/2025		413		(19)			(19)		394	394			
100195434	SMITHFIELD	NC		02/24/2025		622		47			47		669	669			
100118735	CONCORD	NC		07/25/2023		151		(4)			(4)		147	147			
100128083	SHELBYVILLE	KY		09/08/2023		1,256		24			24		1,280	1,280			
100219356	BAKERSFIELD	CA		06/30/2025		416		(12)			(12)		404	404			
100219365	FALLS CHURCH	VA		06/30/2025		277		(7)			(7)		270	270			
100215691	SHERRILLS FORD	NC		06/13/2025		387		(18)			(18)		369	369			
100165861	SOUTHPORT	NC		08/29/2024		590		(34)			(34)		556	556			
100229393	RIVERSIDE	CA		08/15/2025		421		(7)			(7)		414	414			
100239704	HAM LAKE	MN		09/29/2025		399		(8)			(8)		391	391			
100088064	JUSTIN	TX		10/25/2022		2,554		90			90		2,644	2,644			
100236838	EUCLID	OH		09/12/2025		301		(11)			(11)		290	290			
100257420	MONTCLAIR	NJ		11/26/2025		1,114		(21)			(21)		1,093	1,093			
100153873	MIAMI	FL		06/05/2024		493		1			1		494	494			
100160394	COLUMBUS	GA		09/06/2024		455		(34)			(34)		421	421			
100137649	KISSIMMEE	FL		12/08/2023		2,161		20			20		2,181	2,181			
100146997	ATHENS	PA		03/27/2024		6,570		(1)			(1)		6,569	6,569			
100147284	CICERO	IL		03/28/2024		454		(12)			(12)		442	442			
100152892	JACKSONVILLE	FL		05/22/2024		422		(26)			(26)		396	396			
100064966	COVINGTON	WA		07/14/2021		1,506		(49)			(49)		1,457	1,457			
100139409	VERNON	NJ		12/28/2023		399		(11)			(11)		388	388			
100068212	CHESTER	VA		08/25/2021		1,043		(28)			(28)		1,015	1,015			
100209167	MERCED	CA		04/30/2025		416		(19)			(19)		397	397			
100218571	DUNDALK	MD		06/27/2025		459		(14)			(14)		445	445			
100076004	NORTH LAS VEGAS	NV		01/07/2022		1,397		(38)			(38)		1,359	1,359			
100102751	EVERETT	WA		06/22/2023		348		(28)			(28)		320	320			
100219286	SOUTH EUCLID	OH		06/30/2025		439		(15)			(15)		424	424			
100158492	KANSAS CITY	MO		07/10/2024		490		(4)			(4)		486	486			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244442	NORTH BRUNSWICK	NJ		09/29/2025		471		(16)			(16)		455	455			
100229390	KAMUELA	HI		08/15/2025		454		1			1		455	455			
100219143	BATON ROUGE	LA		06/27/2025		494		(5)			(5)		489	489			
100110523	WAKE FOREST	NC		06/30/2023		1,555		22			22		1,577	1,577			
100247082	PALM COAST	FL		10/22/2025		686		41			41		727	727			
100243410	ASTON	PA		09/26/2025		437		(21)			(21)		416	416			
100214113	CAPE CORAL	FL		05/30/2025		432		(16)			(16)		416	416			
100214581	CORYDON	IN		06/06/2025		468		(1)			(1)		467	467			
100269591	FREMONT	CA		12/30/2025		1,239		(16)			(16)		1,223	1,223			
100284791	ALBUQUERQUE	NM		03/27/2026		334		(6)			(6)		328	328			
100206739	GAINESVILLE	FL		04/23/2025		1,347		(31)			(31)		1,316	1,316			
100081404	HUFFMAN	TX		03/18/2022		1,003		23			23		1,026	1,026			
100238169	GRANDVIEW	MO		09/15/2025		398		(19)			(19)		379	379			
100207458	HAINESVILLE	IL		04/29/2025		411		(20)			(20)		391	391			
100219164	EAST SPENCER	NC		06/27/2025		542		(6)			(6)		536	536			
100079016	HERMISTON	OR		02/24/2022		1,202		(12)			(12)		1,190	1,190			
100128358	HARLINGEN	TX		09/14/2023		420		(29)			(29)		391	391			
100248064	GREER	SC		10/29/2025		1,014		(37)			(37)		977	977			
100080786	CALIFORNIA CITY	CA		03/15/2022		975		(47)			(47)		928	928			
100109025	RIVERSIDE	NJ		05/31/2023		402		(11)			(11)		391	391			
100163046	KYLE	TX		08/13/2024		8,842		(367)			(367)		8,475	8,475			
100210343	SPOKANE VALLEY	WA		05/09/2025		468		(21)			(21)		447	447			
100218536	CHESAPEAKE	VA		06/27/2025		456		(9)			(9)		447	447			
100210382	HIGH POINT	NC		05/12/2025		458		(11)			(11)		447	447			
100189811	PHILADELPHIA	PA		01/21/2025		1,310		(26)			(26)		1,284	1,284			
100269560	ALTADENA	CA		12/30/2025		473		(7)			(7)		466	466			
100198946	CYNTHIANA	KY		02/28/2025		355		(10)			(10)		345	345			
100238349	JERSEY CITY	NJ		09/19/2025		766		(36)			(36)		730	730			
100248614	MOUNT SINAI	NY		10/29/2025		1,417		(50)			(50)		1,367	1,367			
100268801	FORT MYERS	FL		12/29/2025		666		(4)			(4)		662	662			
100064931	KATY	TX		07/14/2021		1,132		(41)			(41)		1,091	1,091			
100216119	JACKSONVILLE	FL		06/17/2025		434		(15)			(15)		419	419			
100133065	ATHENS	GA		11/29/2023		416		(4)			(4)		412	412			
100174317	BATON ROUGE	LA		10/31/2024		1,928		(71)			(71)		1,857	1,857			
100055880	MESQUITE	TX		03/26/2021		1,177		(34)			(34)		1,143	1,143			
100141553	SAINT PETERSBURG	FL		01/30/2024		476		(18)			(18)		458	458			
100078924	FRESNO	CA		02/24/2022		1,099		4			4		1,103	1,103			
100214421	LITTLE RIVER	SC		06/02/2025		476		(6)			(6)		470	470			
100230071	RICHMOND	VA		08/26/2025		432		(12)			(12)		420	420			
100210224	TRENTON	NJ		05/09/2025		450		(21)			(21)		429	429			
100102085	FRANKLIN PARK	IL		04/14/2023		6,380		(49)			(49)		6,331	6,331			
100214175	TAMPA	FL		05/30/2025		487		(7)			(7)		480	480			
100060535	MARIETTA	GA		06/01/2021		1,305		6			6		1,311	1,311			
100210598	KANNAPOLIS	NC		05/15/2025		459		(19)			(19)		440	440			
100199163	CITRUS SPRINGS	FL		04/04/2025		457		(17)			(17)		440	440			
100199178	CITRUS SPRINGS	FL		04/04/2025		456		(16)			(16)		440	440			
100189526	SMITHSBURG	MD		01/15/2025		2,440		(110)			(110)		2,330	2,330			
100244248	WAREHAM	MA		09/29/2025		919		(47)			(47)		872	872			
100216602	SPOKANE	WA		06/23/2025		15,878		(269)			(269)		15,609	15,609			
100244369	HAVERTOWN	PA		09/29/2025		912		(40)			(40)		872	872			
100214141	FOLEY	AL		05/30/2025		497		(5)			(5)		492	492			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116222	WEST CHICAGO	IL		07/20/2023		17,664		2,480			2,480		20,144	20,144			
100057768	KATY	TX		06/30/2021		1,044		(33)			(33)		1,011	1,011			
100249283	PARKER	CO		10/30/2025		1,118		(22)			(22)		1,096	1,096			
100190017	SHERMAN	TX		01/21/2025		587		23			23		610	610			
100261262	LONGS	SC		12/05/2025		629		25			25		654	654			
100214150	WYNNE	AR		05/30/2025		459		(9)			(9)		450	450			
100191647	COLUMBIA	SC		01/31/2025		485		(15)			(15)		470	470			
100253931	SPRINGFIELD	MO		10/30/2025		465		(10)			(10)		455	455			
100198939	COVINGTON	KY		02/28/2025		388		(4)			(4)		384	384			
100210386	SAN MARCOS	TX		05/12/2025		510		(7)			(7)		503	503			
100165008	SAN ANTONIO	TX		08/28/2024		723		(22)			(22)		701	701			
100130052	CHESTER	NY		09/27/2023		(14,751)		26	35		(9)		(14,760)	(14,760)			
100131848	CHICAGO	IL		10/06/2023		374		(4)			(4)		370	370			
100206824	UNION	KY		04/24/2025		477		(16)			(16)		461	461			
100084730	KISSIMMEE	FL		08/02/2022		666		(60)			(60)		606	606			
100162682	GRETNA	NE		08/12/2024		3,178		99			99		3,277	3,277			
100236094	LOS ANGELES	CA		09/05/2025		765		2			2		767	767			
100174670	CHESAPEAKE	VA		10/31/2024		196		(10)			(10)		186	186			
100257169	GRANBURY	TX		11/26/2025		580		(5)			(5)		575	575			
100198488	BELTSVILLE	MD		02/28/2025		551		8			8		559	559			
100160602	LOS ANGELES	CA		07/19/2024		16,465		99			99		16,564	16,564			
100258812	CAMBRIA	CA		12/05/2025		1,220		(25)			(25)		1,195	1,195			
100201202	CARLISLE	PA		03/12/2025		409		(4)			(4)		405	405			
100203340	BOYERTOWN	PA		03/27/2025		446		(4)			(4)		442	442			
100197659	PIKESVILLE	MD		02/26/2025		380		(17)			(17)		363	363			
100191749	OCALA	FL		02/20/2025		422		(17)			(17)		405	405			
100060933	LAKE ELSINORE	CA		06/01/2021		1,998		8			8		2,006	2,006			
100074928	WINTER HAVEN	FL		12/01/2021		(759)		2			2		(757)	(757)			
100144470	MACHESNEY PARK	IL		04/26/2024		285		(15)			(15)		270	270			
100167795	DALLAS	TX		09/19/2024		509		(19)			(19)		490	490			
100167908	FORT WORTH	TX		09/20/2024		1,302		28			28		1,330	1,330			
100023218	AUSTIN	TX		08/16/2018		1,050		(9)			(9)		1,041	1,041			
100067355	LEHIGH ACRES	FL		08/02/2021		1,080		27			27		1,107	1,107			
100138140	MIAMI	FL		12/14/2023		457		2			2		459	459			
100100546	LODI	CA		04/27/2023		2,990		(264)			(264)		2,726	2,726			
100079924	ARLINGTON	TX		04/25/2022		1,166		(22)			(22)		1,144	1,144			
100091625	JACKSONVILLE	FL		03/07/2023		381		(27)			(27)		354	354			
100206770	ROTONDA WEST	FL		04/23/2025		830		(28)			(28)		802	802			
100201512	FONTANA	CA		03/13/2025		433		(17)			(17)		416	416			
100254413	AMHERST	OH		11/07/2025		1,991		(5)			(5)		1,986	1,986			
100212316	PENSACOLA	FL		05/28/2025		483							483	483			
100271921	HARRISBURG	PA		01/06/2026		831		(30)			(30)		801	801			
100206735	VILLAS	NJ		04/23/2025		479		(22)			(22)		457	457			
100077823	MIAMI	FL		01/14/2022		1,001		(52)			(52)		949	949			
100140688	ALLEN	TX		02/08/2024		10,304		(296)			(296)		10,008	10,008			
100170456	RENO	NV		10/09/2024		372		(37)			(37)		335	335			
100214838	VICTORVILLE	CA		06/11/2025		521		(3)			(3)		518	518			
100214839	VICTORVILLE	CA		06/11/2025		522		(4)			(4)		518	518			
100070427	SACRAMENTO	CA		09/23/2021		1,090		(21)			(21)		1,069	1,069			
100174875	CHARLOTTE	NC		10/31/2024		205		(13)			(13)		192	192			
100081014	HAYWARD	CA		03/18/2022		1,003		10			10		1,013	1,013			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061086	HELENDALE	CA		06/01/2021		1,476		6			6		1,482	1,482			
100066868	HURST	TX		08/02/2021		1,680		2			2		1,682	1,682			
100195417	PLAINVILLE	CT		02/24/2025		452		(7)			(7)		445	445			
100198892	CHICAGO	IL		02/28/2025		464		(19)			(19)		445	445			
100182257	HEPHZIBAH	GA		12/12/2024		601		47			47		648	648			
100203961	MOORE	SC		03/28/2025		483		3			3		486	486			
100210509	MOORE	SC		05/15/2025		481		5			5		486	486			
100237653	LAKEWOOD	CA		09/12/2025		939		(48)			(48)		891	891			
100210694	FORT WORTH	TX		05/15/2025		493		(17)			(17)		476	476			
100139610	SAN ANTONIO	TX		12/28/2023		7,423		(360)			(360)		7,063	7,063			
100103609	BURBANK	IL		05/08/2023		485		(7)			(7)		478	478			
100276628	RICHMOND	VA		01/29/2026		2,157		(76)			(76)		2,081	2,081			
100175435	ATLANTA	GA		12/23/2024		274		(13)			(13)		261	261			
100211886	JARRELL	TX		05/19/2025		583		17			17		600	600			
100230816	INDIANAPOLIS	IN		08/29/2025		665		(26)			(26)		639	639			
100180174	DETROIT	MI		11/25/2024		390		(15)			(15)		375	375			
100100389	HUDSON	NY		04/27/2023		4,533		805			805		5,338	5,338			
100238438	PAWLEYS ISLAND	SC		09/19/2025		685		(22)			(22)		663	663			
100153455	DECATUR	AL		05/30/2024		441		(8)			(8)		433	433			
100157334	PONTE VEDRA BEACH	FL		02/20/2025		19,632		(758)			(758)		18,874	18,874			
100173235	TRINITY	NC		10/30/2024		1,110		33			33		1,143	1,143			
100284758	TARBORO	NC		03/27/2026		1,188		(46)			(46)		1,142	1,142			
100214505	SAN ANTONIO	TX		06/06/2025		635		3			3		638	638			
100237584	YORKTOWN HEIGHTS	NY		09/12/2025		981		(49)			(49)		932	932			
100116183	CHICAGO	IL		07/20/2023		1,051		248			248		1,299	1,299			
100235209	LAWRENCEVILLE	GA		08/28/2025		437		(21)			(21)		416	416			
100138644	GRAND RAPIDS	MI		02/02/2024		364		(21)			(21)		343	343			
100171115	DOTHAN	AL		11/22/2024		492		(5)			(5)		487	487			
100133845	GRAND PRAIRIE	TX		10/20/2023		458		(4)			(4)		454	454			
100078828	HOUSTON	TX		02/24/2022		1,016		1			1		1,017	1,017			
100202038	TYLER	TX		03/18/2025		456		(8)			(8)		448	448			
100179851	ARLINGTON HEIGHTS	IL		11/22/2024		843		(28)			(28)		815	815			
100164084	GARLAND	TX		08/21/2024		441		(19)			(19)		422	422			
100138400	HOUSTON	TX		12/18/2023		393		(10)			(10)		383	383			
100190315	CHICAGO	IL		01/22/2025		438		(10)			(10)		428	428			
100188595	ALTAMONTE SPRINGS	FL		02/10/2025		474		(16)			(16)		458	458			
100192878	SPRINGFIELD	MA		02/10/2025		451		7			7		458	458			
100210038	MEAD	WA		05/07/2025		1,278		(32)			(32)		1,246	1,246			
100179631	MUNDELEIN	IL		11/21/2024		61,714		(1,962)			(1,962)		59,752	59,752			
100120475	LOS ANGELES	CA		08/18/2023		534		(20)			(20)		514	514			
100201613	SARASOTA	FL		03/13/2025		506		(6)			(6)		500	500			
100064399	DES PLAINES	IL		07/01/2021		994		39			39		1,033	1,033			
100203285	RUPERT	ID		03/27/2025		1,780		(32)			(32)		1,748	1,748			
100065034	ORLANDO	FL		07/14/2021		1,097		(33)			(33)		1,064	1,064			
100176959	VENICE	FL		11/15/2024		406		(19)			(19)		387	387			
100176989	FOREST PARK	GA		01/16/2025		365		(17)			(17)		348	348			
100208134	PANORAMA CITY	CA		04/29/2025		823		(35)			(35)		788	788			
100062973	VERNON	NJ		07/01/2021		681		(3)			(3)		678	678			
100166013	MESQUITE	TX		09/06/2024		400		(28)			(28)		372	372			
100116254	HICKORY	NC		07/20/2023		801		18			18		819	819			
100131704	MURFREESBORO	TN		10/06/2023		970		59			59		1,029	1,029			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102195	PUEBLO	CO		04/14/2023		558		15			15		573	573			
100189046	MECHANICSVILLE	VA		01/09/2025		663		(21)			(21)		642	642			
100195654	HOUSTON	TX		02/24/2025		372		(17)			(17)		355	355			
100228343	HILLSBORO	OR		08/11/2025		902		(38)			(38)		864	864			
100191081	SAINT PAUL	MN		01/29/2025		455		(5)			(5)		450	450			
100142991	HOUSTON	TX		02/09/2024		1,692		(192)			(192)		1,500	1,500			
100088974	PHOENIX	AZ		11/15/2022		528		(2)			(2)		526	526			
100212131	ROUND ROCK	TX		05/22/2025		600		22			22		622	622			
100238603	HAVRE DE GRACE	MD		09/19/2025		477		(16)			(16)		461	461			
100141375	KATY	TX		01/30/2024		2,330		(96)			(96)		2,234	2,234			
5.00007E+11	LOCHEM	NLD		07/31/2025		19							19		(19)		(19)
100156098	SAVANNAH	GA		06/18/2024		445		(14)			(14)		431	431			
100175677	CHICAGO	IL		11/12/2024		438		(5)			(5)		433	433			
100176081	RICHARDSON	TX		12/20/2024		478		(17)			(17)		461	461			
100189927	SMITHFIELD	NC		01/21/2025		1,235		85			85		1,320	1,320			
100247359	STAFFORD	VA		10/24/2025		438		(18)			(18)		420	420			
100077408	SAN ANTONIO	TX		01/03/2022		843		(12)			(12)		831	831			
100062218	SAINT CLOUD	FL		07/01/2021		1,516		(17)			(17)		1,499	1,499			
100062547	NILES	IL		07/01/2021		1,609		(2)			(2)		1,607	1,607			
100156861	WESTVILLE	NJ		06/27/2024		354		(15)			(15)		339	339			
100199048	HOUSTON	TX		02/28/2025		426		(13)			(13)		413	413			
100185185	HOUSTON	TX		12/20/2024		480		(18)			(18)		462	462			
100193668	FONTANA	CA		02/10/2025		481		(9)			(9)		472	472			
100255340	SUMMERFIELD	FL		11/25/2025		2,366		(89)			(89)		2,277	2,277			
100165863	EL PASO	TX		08/29/2024		22		(24)			(24)		(2)	(2)			
100173497	DENVER	CO		10/29/2024		420		(15)			(15)		405	405			
100071391	HICKORY	NC		10/01/2021		1,043		(3)			(3)		1,040	1,040			
100148043	WINCHESTER	CA		04/10/2024		39,593		(484)			(484)		39,109	39,109			
100284929	SMYRNA	GA		03/27/2026		298		(11)			(11)		287	287			
100176025	OAK RIDGE	TN		12/20/2024		493		(10)			(10)		483	483			
100214254	DALLAS	TX		05/30/2025		3,846		(166)			(166)		3,680	3,680			
100182269	POCATELLO	ID		12/12/2024		742		36			36		778	778			
100169411	FRUITLAND	ID		09/30/2024		615		(8)			(8)		607	607			
100255029	CHICAGO	IL		11/19/2025		1,595		(44)			(44)		1,551	1,551			
100211678	MIDLAND	TX		05/19/2025		438		(11)			(11)		427	427			
100205926	GRAHAM	NC		04/15/2025		607		18			18		625	625			
100115591	JACKSONVILLE	FL		07/19/2023		460		(7)			(7)		453	453			
100153923	KANSAS CITY	KS		06/05/2024		379		(17)			(17)		362	362			
100282143	WOODBRIDGE	VA		02/27/2026		10,009		(447)			(447)		9,562	9,562			
100118073	OGDEN	UT		07/20/2023		529		(12)			(12)		517	517			
100204125	HAINES CITY	FL		03/28/2025		271		(13)			(13)		258	258			
100283728	GRAND RAPIDS	MI		03/13/2026		520		14			14		534	534			
100269922	LAGUNA HILLS	CA		12/30/2025		306		(6)			(6)		300	300			
100243271	PHILADELPHIA	PA		09/26/2025		406		(11)			(11)		395	395			
100151946	WATERBURY	CT		06/14/2024		379		(23)			(23)		356	356			
100283878	PHOENIX	AZ		03/19/2026		303		(14)			(14)		289	289			
100216245	SUNSET BEACH	NC		06/20/2025		446		(17)			(17)		429	429			
100190919	PITTSFIELD	MA		01/28/2025		684		(6)			(6)		678	678			
100071584	WINDERMERE	FL		10/14/2021		1,073		(45)			(45)		1,028	1,028			
100209827	MANALAPAN	NJ		05/05/2025		455		(17)			(17)		438	438			
100153825	CINCINNATI	OH		07/10/2024		359		(9)			(9)		350	350			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158034	PLAINFIELD	IL		07/09/2024		9,032		(281)			(281)		8,751	8,751			
100057932	NOTTINGHAM	MD		06/30/2021		1,088		(13)			(13)		1,075	1,075			
100102547	SARASOTA	FL		06/07/2023		616		19			19		635	635			
100143115	CHARLOTTE	NC		02/16/2024		527							527	527			
100201828	KATY	TX		03/18/2025		470		(22)			(22)		448	448			
100060171	POST FALLS	ID		06/25/2021		4,020		(127)			(127)		3,893	3,893			
100147441	STATEN ISLAND	NY		04/03/2024		361		(16)			(16)		345	345			
100156105	PHILADELPHIA	PA		06/18/2024		389		(16)			(16)		373	373			
100157050	CLEVELAND	GA		02/20/2025		346		(33)			(33)		313	313			
100189065	LAS VEGAS	NV		01/13/2025		490		(12)			(12)		478	478			
100209196	OKLAHOMA CITY	OK		04/29/2025		1,974		44			44		2,018	2,018			
100202359	ORLANDO	FL		03/19/2025		387		(13)			(13)		374	374			
100128002	SPRINGFIELD	TN		09/08/2023		1,093		48			48		1,141	1,141			
100283094	CAPE CORAL	FL		03/09/2026		374		(18)			(18)		356	356			
100115617	NORFOLK	VA		07/19/2023		1,742		(32)			(32)		1,710	1,710			
100186765	PASEDENA	TX		12/31/2024		468		(9)			(9)		459	459			
100175502	BOYNTON BEACH	FL		12/23/2024		468		(9)			(9)		459	459			
100064972	NEWMAN	CA		07/14/2021		984		(33)			(33)		951	951			
100071535	WARWICK	RI		10/14/2021		1,063		(29)			(29)		1,034	1,034			
100173781	COBB	CA		10/30/2024		508		(18)			(18)		490	490			
100182624	NOKOMIS	FL		12/12/2024		56,868		682			682		57,550	57,550			
100082221	CABO SAN LUCAS	MEX		04/14/2022		699							699	699			
5.00006E+11	OOSTERWOLDE	NLD		05/30/2025		20							20		(20)		(20)
5.00006E+11	RIJSWIJK	NLD		06/30/2025		19							19		(19)		(19)
100209697	ATLANTA	GA		05/05/2025		22,882		(987)			(987)		21,895	21,895			
100066171	BANDERA	TX		08/02/2021		1,471		(17)			(17)		1,454	1,454			
100229203	DUNWOODY	GA		08/13/2025		476		(15)			(15)		461	461			
100138431	NORTH HAVEN	CT		12/18/2023		335		(6)			(6)		329	329			
100134542	COLUMBUS	OH		10/30/2023		445		(28)			(28)		417	417			
100200139	YUBA CITY	CA		03/06/2025		492		(12)			(12)		480	480			
100088132	PORT WENTWORTH	GA		10/25/2022		542		(3)			(3)		539	539			
100178489	COLUMBUS	OH		11/21/2024		524		(4)			(4)		520	520			
100180156	BALTIMORE	MD		11/25/2024		478		(16)			(16)		462	462			
100115243	MILWAUKEE	WI		07/17/2023		533		(15)			(15)		518	518			
100083495	CAPE CORAL	FL		06/06/2022		547		(36)			(36)		511	511			
100212541	THOMASVILLE	NC		05/29/2025		397		(13)			(13)		384	384			
100139492	SOUTH YARMOUTH	MA		12/28/2023		366		(16)			(16)		350	350			
3510128856	HEBER CITY	UT		09/08/2025		223,019							223,019	223,019			
100167911	KENOSHA	WI		09/20/2024		327							327	327			
100203186	ANGIER	NC		03/27/2025		602		28			28		630	630			
100219065	FOLCROFT	PA		06/27/2025		409		(16)			(16)		393	393			
100184419	HOUSTON	TX		12/17/2024		609		11			11		620	620			
100069523	ELKHORN	WI		09/01/2021		1,172		(1)			(1)		1,171	1,171			
100060147	SAINT PETERSBURG	FL		06/25/2021		1,046		(36)			(36)		1,010	1,010			
100167619	NEWPORT NEWS	VA		09/19/2024		660		(11)			(11)		649	649			
100229236	ODENVILLE	AL		08/13/2025		511		(1)			(1)		510	510			
100156710	MCHENRY	IL		06/26/2024		466		(12)			(12)		454	454			
100244154	REDDING	CA		09/29/2025		1,072		(35)			(35)		1,037	1,037			
100161828	PITTSBURGH	PA		07/31/2024		482		(5)			(5)		477	477			
100190305	CHICAGO	IL		01/22/2025		439		(10)			(10)		429	429			
100108978	WINTER GARDEN	FL		05/31/2023		502		(22)			(22)		480	480			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154531	SAN ANTONIO	TX		06/14/2024		193		2			2		195	195			
100170436	COLUMBUS	OH		10/09/2024		524		11			11		535	535			
100149896	PONCHATOULA	LA		04/29/2024		449		(30)			(30)		419	419			
100257796	WAPPINGERS FALLS	NY		11/26/2025		1,715		(126)			(126)		1,589	1,589			
100174729	WILMINGTON	NC		10/31/2024		1,415		(54)			(54)		1,361	1,361			
100175662	HOUSTON	TX		11/12/2024		570		(1)			(1)		569	569			
100193366	EL PASO	TX		02/10/2025		454		(8)			(8)		446	446			
100066761	HENRIETTA	NY		08/02/2021		1,021		(16)			(16)		1,005	1,005			
100202551	PLUMAS LAKE	CA		03/21/2025		2,259		146			146		2,405	2,405			
100099754	CHICAGO	IL		02/28/2023		507		(14)			(14)		493	493			
100134303	KENNER	LA		10/27/2023		551		(31)			(31)		520	520			
100153904	BREWER	ME		06/05/2024		436		(16)			(16)		420	420			
100159533	PHOENIX	AZ		07/15/2024		454		(8)			(8)		446	446			
100152907	INDEPENDENCE	MO		05/22/2024		435		(6)			(6)		429	429			
100149095	PARIS	TX		04/19/2024		435		(22)			(22)		413	413			
100099750	CHICAGO	IL		02/28/2023		462		(17)			(17)		445	445			
100210238	SANFORD	FL		05/09/2025		496		(16)			(16)		480	480			
100168766	MIAMI	FL		09/26/2024		502		(7)			(7)		495	495			
100100311	CHEEKTOWAGA	NY		04/27/2023		751		58			58		809	809			
100195638	DAYTON	TX		02/24/2025		11,874		(516)			(516)		11,358	11,358			
100167621	SEATTLE	WA		09/19/2024		536		(10)			(10)		526	526			
100142615	MUSTANG	OK		02/08/2024		435		(10)			(10)		425	425			
100100700	LAS VEGAS	NV		04/28/2023		1,007		(33)			(33)		974	974			
100150156	TAMPA	FL		04/30/2024		277		(7)			(7)		270	270			
100247008	HOUSTON	TX		10/22/2025		4,859		(196)			(196)		4,663	4,663			
100254406	MARIETTA	GA		11/07/2025		491		(18)			(18)		473	473			
100116431	ANDERSON	CA		07/20/2023		568		26			26		594	594			
100090169	HIALEAH	FL		01/13/2023		353		(29)			(29)		324	324			
100071647	PANAMA CITY	FL		10/14/2021		1,060		(26)			(26)		1,034	1,034			
100175964	SOUTH BEND	WA		11/14/2024		519		(11)			(11)		508	508			
100165734	MIAMI BEACH	FL		08/29/2024		499		(13)			(13)		486	486			
100165076	FORT MYERS	FL		08/28/2024		374		(16)			(16)		358	358			
100177138	PARRISH	FL		01/16/2025		28,024		(713)			(713)		27,311	27,311			
100065376	LAKE WORTH	FL		07/28/2021		4,811		(132)			(132)		4,679	4,679			
100156209	EL PASO	TX		06/20/2024		468		(19)			(19)		449	449			
100155173	NAMPA	ID		07/19/2024		465		(33)			(33)		432	432			
100084820	DAYTONA BEACH	FL		08/02/2022		659		14			14		673	673			
100081089	CLOVIS	CA		03/18/2022		1,082		40			40		1,122	1,122			
100246902	CAPE CORAL	FL		10/17/2025		2,544		(108)			(108)		2,436	2,436			
100189079	MANSFIELD	MA		01/13/2025		10,647		(301)			(301)		10,346	10,346			
100206259	MOUNT LAUREL	NJ		04/17/2025		450		(17)			(17)		433	433			
100100018	WEST PALM BEACH	FL		03/28/2023		653		(11)			(11)		642	642			
100145866	ALBANY	OR		03/15/2024		463		(27)			(27)		436	436			
100172389	SANTA ROSA BEACH	FL		10/23/2024		411		(14)			(14)		397	397			
100211006	LAYTON	UT		05/15/2025		981		(50)			(50)		931	931			
100203982	BELLA VISTA	AR		03/28/2025		436		(18)			(18)		418	418			
100141117	CHICAGO	IL		01/30/2024		403		(10)			(10)		393	393			
100071105	FLORIDA CITY	FL		10/01/2021		768		(1)			(1)		767	767			
100181515	CHARLOTTE	NC		12/06/2024		484		(11)			(11)		473	473			
100283743	BALCH SPRINGS	TX		03/13/2026		285		(8)			(8)		277	277			
100130286	HOMESTEAD	FL		09/28/2023		496		(18)			(18)		478	478			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195500	OKLAHOMA CITY	OK		02/24/2025		573		28			28		601	601			
100214890	ELLENWOOD	GA		06/11/2025		1,889		(46)			(46)		1,843	1,843			
100131852	CHICAGO	IL		10/06/2023		246		(3)			(3)		243	243			
100057961	BANNING	CA		06/30/2021		1,269		(40)			(40)		1,229	1,229			
100142028	HUMBLE	TX		02/29/2024		26,581		(1,163)			(1,163)		25,418	25,418			
100062071	LOVELAND	CO		07/01/2021		1,308		(9)			(9)		1,299	1,299			
100143578	CHICAGO	IL		02/21/2024		436		(15)			(15)		421	421			
100117742	YORKVILLE	IL		07/20/2023		573		(2)			(2)		571	571			
100189464	ROCKY MOUNT	NC		01/15/2025		385		(18)			(18)		367	367			
100147227	VOORHEES TOWNSHIP	NJ		03/28/2024		441		(10)			(10)		431	431			
100246910	LUBBOCK	TX		10/17/2025		485		(2)			(2)		483	483			
100154720	MESA	AZ		07/19/2024		789		(58)			(58)		731	731			
100227242	PEARLAND	TX		07/31/2025		26,855		(884)			(884)		25,971	25,971			
100139479	ATLANTA	GA		12/28/2023		431		(20)			(20)		411	411			
100157349	HOUSTON	TX		02/20/2025		447		(22)			(22)		425	425			
100191215	BAYTOWN	TX		01/29/2025		663							663	663			
100189063	KALAMAZOO	MI		01/09/2025		442		(15)			(15)		427	427			
100265354	ORANGE PARK	FL		12/19/2025		3,349		(108)			(108)		3,241	3,241			
100141899	SAVANNAH	GA		03/27/2024		462		(17)			(17)		445	445			
100158461	NAPLES	FL		07/10/2024		484		(21)			(21)		463	463			
100210774	LAKEWOOD	CO		05/15/2025		1,369		(50)			(50)		1,319	1,319			
100204764	LAS VEGAS	NV		04/09/2025		680		7			7		687	687			
100103033	WILLIAMSTOWN	NJ		06/22/2023		394		(29)			(29)		365	365			
100191188	CHARLOTTE	NC		01/29/2025		3,656		(24)			(24)		3,632	3,632			
100169227	CRYSTAL RIVER	FL		09/27/2024		687		(32)			(32)		655	655			
100244150	TOBYHANNA	PA		09/29/2025		1,761		(119)			(119)		1,642	1,642			
100139469	WAREHAM	MA		12/28/2023		1,409		(56)			(56)		1,353	1,353			
100193402	EASTON	PA		02/10/2025		386		(1)			(1)		385	385			
100166093	CYPRESS	TX		09/09/2024		25,858		594			594		26,452	26,452			
100057538	CROWLEY	TX		06/30/2021		1,223		(14)			(14)		1,209	1,209			
100277017	FANCY GAP	VA		01/30/2026		450		(18)			(18)		432	432			
100068414	BATON ROUGE	LA		08/25/2021		913		(28)			(28)		885	885			
100131732	HARRISONBURG	VA		10/06/2023		29,575		1,365			1,365		30,940	30,940			
100161446	POOLER	GA		07/30/2024		7,359		(105)			(105)		7,254	7,254			
100190994	MONTGOMERY	TX		01/28/2025		441		(14)			(14)		427	427			
100202159	PERRY	GA		03/18/2025		465		(18)			(18)		447	447			
100076252	RALEIGH	NC		01/07/2022		1,433		(27)			(27)		1,406	1,406			
100063339	PORT CHARLOTTE	FL		07/01/2021		1,091		(4)			(4)		1,087	1,087			
100186739	MIAMI	FL		12/31/2024		510		(8)			(8)		502	502			
100246721	PHILADELPHIA	PA		10/15/2025		495		(21)			(21)		474	474			
100152184	WINSTON SALEM	NC		05/17/2024		922		(5)			(5)		917	917			
100220252	COVINGTON	KY		07/11/2025		325		11			11		336	336			
100229368	BROOKINGS	OR		08/15/2025		1,040		(24)			(24)		1,016	1,016			
100067271	ORLANDO	FL		08/02/2021		1,018		25			25		1,043	1,043			
100130327	DERBY	CT		09/28/2023		462		(14)			(14)		448	448			
100099689	CABOT	AR		04/06/2023		492		(4)			(4)		488	488			
100157451	DEARBORN HEIGHTS	MI		02/20/2025		433		(32)			(32)		401	401			
100185068	CHESAPEAKE BEACH	MD		12/20/2024		207		(7)			(7)		200	200			
100062223	ADDISON	IL		07/01/2021		1,516		(2)			(2)		1,514	1,514			
100100762	WINDSOR MILL	MD		04/28/2023		677		11			11		688	688			
100211239	SYRACUSE	UT		05/15/2025		1,066		(22)			(22)		1,044	1,044			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100692	RICHMOND	VA		04/28/2023		847		1			1		848	848			
100109858	CHICAGO	IL		06/22/2023		958		(31)			(31)		927	927			
100129494	MOUNT PLEASANT	SC		09/29/2023		526		(3)			(3)		523	523			
100216254	AUBURN	AL		06/20/2025		502		(17)			(17)		485	485			
100189073	LAKE ORION	MI		01/13/2025		445		(19)			(19)		426	426			
100254625	INDIANAPOLIS	IN		11/10/2025		1,084		(21)			(21)		1,063	1,063			
100167638	NOKOMIS	FL		09/19/2024		22,506		(396)			(396)		22,110	22,110			
100209596	KATY	TX		05/02/2025		580		9			9		589	589			
100203946	LEHIGH ACRES	FL		03/28/2025		493		3			3		496	496			
100202010	GOLDSBORO	NC		03/18/2025		828		(30)			(30)		798	798			
100134870	SLINGERLANDS	NY		10/30/2023		3,776		(5)			(5)		3,771	3,771			
100076129	HUNTERSVILLE	NC		01/07/2022		678		(23)			(23)		655	655			
100149482	OKLAHOMA CITY	OK		04/24/2024		508		(1)			(1)		507	507			
100159868	CLERMONT	FL		08/16/2024		515		(8)			(8)		507	507			
100088313	HOUSTON	TX		11/10/2022		1,266		(54)			(54)		1,212	1,212			
100194171	SAINT JOHNS	FL		02/14/2025		10,698		(494)			(494)		10,204	10,204			
100071787	NORTH LAS VEGAS	NV		10/14/2021		1,098		(36)			(36)		1,062	1,062			
100201757	WILMINGTON	DE		03/18/2025		451		(4)			(4)		447	447			
100235142	SUSSEX	NJ		08/28/2025		499		(21)			(21)		478	478			
100062756	LEMOORE	CA		07/01/2021		2,524		(28)			(28)		2,496	2,496			
100119857	MYRTLE BEACH	SC		08/10/2023		396		(13)			(13)		383	383			
100204670	HARRISON	NY		04/04/2025		451		(23)			(23)		428	428			
100227250	VIRGINIA BEACH	VA		07/31/2025		353		(9)			(9)		344	344			
100081296	O FALLON	MO		03/18/2022		1,357		30			30		1,387	1,387			
100064229	ORLANDO	FL		07/01/2021		4,537		141			141		4,678	4,678			
100060788	WINCHESTER	VA		06/01/2021		1,083		4			4		1,087	1,087			
100249850	GLENWOOD	IA		10/30/2025		844		(30)			(30)		814	814			
5.00008E+11	VOLENDAM	NLD		12/23/2025		19							19		(19)		(19)
100236065	CONROE	TX		09/05/2025		15,319		(497)			(497)		14,822	14,822			
100133122	CLACKAMAS	OR		11/29/2023		442		(6)			(6)		436	436			
100081024	BEAVERSTON	OR		03/18/2022		1,052		22			22		1,074	1,074			
100100856	SEATTLE	WA		04/28/2023		792		62			62		854	854			
100079108	SAN ANTONIO	TX		02/24/2022		1,210							1,210	1,210			
100071545	CHARLOTTE	NC		10/14/2021		998		(41)			(41)		957	957			
100060468	COMMERCE CITY	CO		06/01/2021		1,487		6			6		1,493	1,493			
100159893	AVENTURA	FL		08/16/2024		454		(17)			(17)		437	437			
100261169	OAKLAND	CA		12/05/2025		616		(18)			(18)		598	598			
100132441	FRIENDSHIP	WI		11/03/2023		396		(4)			(4)		392	392			
100140664	OKLAHOMA CITY	OK		02/08/2024		542		(43)			(43)		499	499			
100063145	HAVERHILL	MA		07/01/2021		1,498		(11)			(11)		1,487	1,487			
100066561	BALTIMORE	MD		08/02/2021		1,102		(7)			(7)		1,095	1,095			
100170425	FRESNO	CA		10/09/2024		666		(25)			(25)		641	641			
100228025	LITTLE ROCK	AR		08/06/2025		732		(33)			(33)		699	699			
100175847	BOLINGBROOK	IL		11/12/2024		481		(7)			(7)		474	474			
100138115	PORTER	TX		12/14/2023		450		(4)			(4)		446	446			
100192183	LIBERTY	NY		01/31/2025		499		(20)			(20)		479	479			
100065001	LEBANON	NJ		07/14/2021		1,089		(35)			(35)		1,054	1,054			
100249783	CLAYTON	NC		10/30/2025		726		(20)			(20)		706	706			
100220164	KATY	TX		07/11/2025		485		6			6		491	491			
100120255	NEW ORLEANS	LA		08/18/2023		409		(8)			(8)		401	401			
100066406	SAINT ROBERT	MO		08/02/2021		750		(11)			(11)		739	739			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100201286	EDISON	NJ		03/12/2025		408		(18)			(18)		390	390			
100195073	OKLAHOMA CITY	OK		02/24/2025		1,951		69			69		2,020	2,020			
100218515	SARASOTA	FL		06/27/2025		470		(14)			(14)		456	456			
100129635	PANAMA CITY BEACH	FL		09/29/2023		2,069		(19)			(19)		2,050	2,050			
100193995	FORT WORTH	TX		02/11/2025		392		(18)			(18)		374	374			
100103627	OCALA	FL		05/08/2023		523		13			13		536	536			
100141330	CLEARWATER	FL		01/30/2024		397		(8)			(8)		389	389			
100142993	CULPEPPER	VA		02/12/2024		309		(10)			(10)		299	299			
100219147	VISALIA	CA		06/27/2025		613		(13)			(13)		600	600			
100090888	AURORA	IL		01/31/2023		715		(2)			(2)		713	713			
100196832	BELLPORT	NY		02/25/2025		941		(64)			(64)		877	877			
100076264	LINCOLNTON	NC		01/07/2022		929		(33)			(33)		896	896			
100176522	CHICAGO	IL		11/15/2024		463		(11)			(11)		452	452			
100100796	RALEIGH	NC		04/28/2023		894		11			11		905	905			
100254524	DENVER	CO		11/07/2025		622		(17)			(17)		605	605			
100151436	KISSIMMEE	FL		05/10/2024		360		8			8		368	368			
100156610	PORT ROYAL	PA		06/24/2024		1,050		(12)			(12)		1,038	1,038			
100079663	PARMA	MI		04/08/2022		890		(9)			(9)		881	881			
100238694	WAYNESBORO	VA		09/22/2025		329		(16)			(16)		313	313			
100119757	BETHANY	OK		08/08/2023		436		(10)			(10)		426	426			
100211685	WEST MONROE	LA		05/19/2025		489		(1)			(1)		488	488			
100149718	SCRANTON	PA		04/26/2024		375		(11)			(11)		364	364			
100116299	SUGAR LAND	TX		07/20/2023		770		250			250		1,020	1,020			
100209760	PORT SAINT LUCIE	FL		05/05/2025		453		(10)			(10)		443	443			
100247083	ROUND ROCK	TX		10/22/2025		620		17			17		637	637			
100218562	DERBY	KS		06/27/2025		566		(21)			(21)		545	545			
100213152	PORTLAND	OR		05/29/2025		592		(32)			(32)		560	560			
100119784	VINELAND	NJ		08/08/2023		589		(24)			(24)		565	565			
100277007	INDIANAPOLIS	IN		01/30/2026		455		(16)			(16)		439	439			
100276974	PHOENIX	AZ		01/30/2026		765		(28)			(28)		737	737			
100284852	CHARLOTTESVILLE	VA		03/27/2026		475		(14)			(14)		461	461			
100238221	SHERMAN	TX		09/18/2025		472		(8)			(8)		464	464			
100061222	BROOKLYN PARK	MN		06/01/2021		1,367		5			5		1,372	1,372			
100151850	RALEIGH	NC		05/10/2024		438		(21)			(21)		417	417			
100186742	MONTGOMERY	AL		12/31/2024		470		(8)			(8)		462	462			
100167791	GAINESVILLE	FL		09/19/2024		594		(17)			(17)		577	577			
100132472	FORT MYERS	FL		11/03/2023		3,727							3,727	3,727			
100103144	TRENTON	NJ		04/21/2023		1,220		(40)			(40)		1,180	1,180			
100169443	HELMETTA	NJ		09/30/2024		1,459		(49)			(49)		1,410	1,410			
100160175	BARTLETT	TN		07/18/2024		412		(8)			(8)		404	404			
100158564	PETERSBURG	VA		07/10/2024		421		(17)			(17)		404	404			
100060208	DEXTER	MO		06/25/2021		1,134		(34)			(34)		1,100	1,100			
100063898	SARASOTA	FL		07/01/2021		1,191		(3)			(3)		1,188	1,188			
100060138	CLEARWATER	FL		06/25/2021		1,063		(28)			(28)		1,035	1,035			
100152263	PETERSBURG	VA		05/17/2024		6,352		(58)			(58)		6,294	6,294			
100184850	MIAMI	FL		12/17/2024		1,271		(43)			(43)		1,228	1,228			
100210805	LUTZ	FL		05/15/2025		997		(23)			(23)		974	974			
100273186	SUN CITY CENTER	FL		01/15/2026		464		(12)			(12)		452	452			
100151779	ORLANDO	FL		05/10/2024		416		(10)			(10)		406	406			
100101152	NEW HAVEN	CT		04/28/2023		764		133			133		897	897			
100257433	GRAND TERRACE	CA		11/26/2025		862		(23)			(23)		839	839			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134835	GARDEN GROVE	CA		10/30/2023		477		3			3		480	480			
100081528	HONOLULU	HI		03/18/2022		1,149		34			34		1,183	1,183			
100272667	NORTH LAS VEGAS	NV		01/09/2026		147		(4)			(4)		143	143			
100167444	SUNNYSIDE	NY		09/16/2024		6,036		(78)			(78)		5,958	5,958			
100150800	OCALA	FL		05/08/2024		497		(4)			(4)		493	493			
100199611	MC LEAN	VA		03/05/2025		1,761		(110)			(110)		1,651	1,651			
100066691	DERBY	KS		08/02/2021		998		(9)			(9)		989	989			
100075954	PHILADELPHIA	PA		01/07/2022		1,048		(15)			(15)		1,033	1,033			
100129957	WILMINGTON	DE		09/27/2023		264		(9)			(9)		255	255			
100202107	BROWNSVILLE	TX		03/18/2025		466		(3)			(3)		463	463			
100273733	ARUNDEL	ME		01/23/2026		969		(24)			(24)		945	945			
100090217	SPRING	TX		01/13/2023		388		(18)			(18)		370	370			
100190751	ARLINGTON	TX		01/27/2025		7,302		(7)			(7)		7,295	7,295			
100152304	SPRING	TX		05/17/2024		1,573		23			23		1,596	1,596			
100283850	SALISBURY	NC		03/16/2026		301		(9)			(9)		292	292			
100090281	LA QUINTA	CA		01/13/2023		416		(17)			(17)		399	399			
100055883	SAINT LOUIS	MO		03/26/2021		1,165		(34)			(34)		1,131	1,131			
100139487	EXETER	CA		12/28/2023		557		(18)			(18)		539	539			
100117812	WASHINGTON	NC		07/20/2023		525		9			9		534	534			
100100744	MUNDELEIN	IL		04/28/2023		719		19			19		738	738			
100082229	PUERTO VALLARTA	MEX		04/14/2022		1,133							1,133	1,133			
100115197	POSEN	IL		07/17/2023		464		(12)			(12)		452	452			
100200022	YUKON	OK		03/06/2025		539		(8)			(8)		531	531			
100277974	ORINDA	CA		02/26/2026		1,126		(22)			(22)		1,104	1,104			
100162659	HOUSTON	TX		08/12/2024		8,019		157			157		8,176	8,176			
100126380	HAMILTON	NJ		08/30/2023		483		(16)			(16)		467	467			
100253819	PRICE	UT		10/30/2025		381		(17)			(17)		364	364			
100076123	DYER	IN		01/07/2022		976		(17)			(17)		959	959			
100206076	ANDERSON	SC		05/16/2025		427		(15)			(15)		412	412			
100206079	ANDERSON	SC		05/16/2025		422		(10)			(10)		412	412			
100100243	TOBYHANNA	PA		03/17/2023		424		(10)			(10)		414	414			
100088937	KISSIMMEE	FL		11/15/2022		495		(9)			(9)		486	486			
100155080	LOGANVILLE	GA		07/19/2024		5,899		(130)			(130)		5,769	5,769			
100080968	PAWTUCKET	RI		03/18/2022		1,143		15			15		1,158	1,158			
100218545	GASTONIA	NC		06/27/2025		1,060		(29)			(29)		1,031	1,031			
100165962	SHELBYVILLE	TN		09/06/2024		510							510	510			
100023807	KATY	TX		09/04/2018		1,045		(26)			(26)		1,019	1,019			
100175860	PITTSBURGH	PA		11/12/2024		492		(1)			(1)		491	491			
100108243	SAUGUS	MA		05/24/2023		452		(17)			(17)		435	435			
100068365	NAMPA	ID		08/25/2021		1,032		(28)			(28)		1,004	1,004			
100116026	NAPLES	FL		07/20/2023		494		(44)			(44)		450	450			
100169464	PHOENIX	AZ		09/30/2024		483		(16)			(16)		467	467			
100101016	MINNEAPOLIS	MN		04/28/2023		899		29			29		928	928			
100277759	KEARNY	NJ		02/20/2026		924		(43)			(43)		881	881			
100135902	LAS VEGAS	NV		11/13/2023		2,991		(98)			(98)		2,893	2,893			
100071967	VENTURA	CA		10/29/2021		16		(1)			(1)		15	15			
100177737	CANNON FALLS	MN		11/19/2024		848		(25)			(25)		823	823			
100267002	FORT WORTH	TX		12/23/2025		2,686		(42)			(42)		2,644	2,644			
100195444	OKLAHOMA CITY	OK		02/24/2025		576		26			26		602	602			
100266863	DALLAS	TX		12/23/2025		467		(5)			(5)		462	462			
100156320	GALVESTON	TX		07/25/2024		454		(12)			(12)		442	442			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204592	LITTLE ROCK	AR		04/04/2025		1,963		41			41		2,004	2,004			
100109610	BALTIMORE	MD		06/14/2023		455		(17)			(17)		438	438			
100061174	HEMET	CA		06/01/2021		1,354		5			5		1,359	1,359			
100207609	PROSPER	TX		04/29/2025		1,024		(63)			(63)		961	961			
100139387	PHILADELPHIA	PA		12/28/2023		376		(9)			(9)		367	367			
100165333	WINCHESTER	VA		08/29/2024		447		(4)			(4)		443	443			
100060223	JAMESTOWN	NC		06/25/2021		1,100		(7)			(7)		1,093	1,093			
100060226	HAMPTON BEACH	NH		06/25/2021		376		(7)	1		(8)		368	368			
100195352	CLARKSVILLE	TN		02/24/2025		705		(2)			(2)		703	703			
100155003	EDMOND	OK		07/19/2024		470		(28)			(28)		442	442			
100210784	LOS ANGELES	CA		05/15/2025		731		(24)			(24)		707	707			
100206549	WICHITA	KS		04/22/2025		2,209		(95)			(95)		2,114	2,114			
100185237	OMAHA	NE		01/24/2025		7,332		(339)			(339)		6,993	6,993			
100264962	EL PASO	TX		12/17/2025		326		(7)			(7)		319	319			
100186654	KERNERSVILLE	NC		12/30/2024		586		18			18		604	604			
100115574	BALTIMORE	MD		07/19/2023		729		(7)			(7)		722	722			
100243223	MIDDLETOWN	CT		09/26/2025		424		(17)			(17)		407	407			
100147992	POMONA	NY		04/10/2024		604		(5)			(5)		599	599			
100190030	SHERMAN	TX		01/21/2025		577		23			23		600	600			
100205100	STERLING HEIGHTS	MI		04/11/2025		393		(14)			(14)		379	379			
100118657	OCALA	FL		07/25/2023		482		(3)			(3)		479	479			
100199406	SAN ANTONIO	TX		03/05/2025		981		(37)			(37)		944	944			
100151855	BRIDGEPORT	CT		05/10/2024		464		(8)			(8)		456	456			
100164987	STERLING HEIGHTS	MI		08/28/2024		364		(12)			(12)		352	352			
100248925	PLEASANT GROVE	AL		10/29/2025		543		(19)			(19)		524	524			
100248974	SAN ANTONIO	TX		10/29/2025		543		(19)			(19)		524	524			
100206545	BONAIRE	GA		04/22/2025		430		(18)			(18)		412	412			
100167591	FALLING WATERS	WV		09/19/2024		19,489		(499)			(499)		18,990	18,990			
100236780	NORTHVILLE	MI		09/12/2025		429		(19)			(19)		410	410			
100139190	SCHENECTADY	NY		12/28/2023		379		(1)			(1)		378	378			
100151206	GAINESVILLE	FL		05/10/2024		516		10			10		526	526			
100189505	MENTONE	CA		01/15/2025		518		(12)			(12)		506	506			
100057608	NASHVILLE	TN		06/30/2021		3,181		(116)			(116)		3,065	3,065			
100257134	SAN LEANDRO	CA		11/26/2025		1,267		(66)			(66)		1,201	1,201			
5.00008E+11	IJMUIDEN	NLD		01/28/2026		18							18		(18)		(18)
100238322	READING	PA		09/19/2025		446							446	446			
100209855	RICHMOND	VA		05/05/2025		448		(21)			(21)		427	427			
100171282	DANBURY	CT		10/16/2024		422		(29)			(29)		393	393			
100246808	HIRAM	GA		10/15/2025		369		(9)			(9)		360	360			
100067993	JACKSONVILLE	FL		09/23/2021		1,033		(38)			(38)		995	995			
100128106	MARIETTA	PA		09/08/2023		431		(3)			(3)		428	428			
100221332	HOUSTON	TX		07/22/2025		393		(18)			(18)		375	375			
100210387	MIDLOTHIAN	VA		05/12/2025		186		(3)			(3)		183	183			
100283254	OKLAHOMA CITY	OK		03/11/2026		394		31			31		425	425			
100230048	SAN ANTONIO	TX		08/25/2025		412		(19)			(19)		393	393			
100130395	ORLANDO	FL		09/28/2023		514		(15)			(15)		499	499			
100246799	MEMPHIS	TN		10/15/2025		555							555	555			
100221440	EL PASO	TX		07/22/2025		416		(13)			(13)		403	403			
100237213	CHULA VISTA	CA		09/12/2025		896		(35)			(35)		861	861			
100219254	SALISBURY	MD		06/30/2025		429		(13)			(13)		416	416			
100235758	GRANDVIEW	MO		09/22/2025		433		(16)			(16)		417	417			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088148	BIG BEAR CITY	CA		10/25/2022		29		(5)	2		(7)		22	22			
100209574	KENOSHA	WI		05/02/2025		431		(16)			(16)		415	415			
100146526	DENVER	CO		03/19/2024		1,074		(25)			(25)		1,049	1,049			
100214673	SPRING	TX		06/11/2025		484		(1)			(1)		483	483			
100100842	LAS VEGAS	NV		04/28/2023		6,957		72			72		7,029	7,029			
100165849	LA VERGNE	TN		08/29/2024		367		(28)			(28)		339	339			
100108335	KANSAS CITY	MO		05/25/2023		504		(11)			(11)		493	493			
100228628	FORNEY	TX		08/11/2025		105,507		(3,082)			(3,082)		102,425	102,425			
100127956	LAMPASAS	TX		09/08/2023		6,015		(47)			(47)		5,968	5,968			
100103129	AURORA	IL		04/21/2023		484		(10)			(10)		474	474			
100199011	GRAHAM	NC		02/28/2025		662		61			61		723	723			
100235763	PORTER	TX		09/22/2025		448		(21)			(21)		427	427			
100157231	KNOXVILLE	TN		02/20/2025		414		(19)			(19)		395	395			
100269876	COMPTON	CA		12/30/2025		929		(32)			(32)		897	897			
100017916	WEST PALM BEACH	FL		05/30/2018		1,137		(15)			(15)		1,122	1,122			
100238109	SEAFORD	DE		09/15/2025		431		(12)			(12)		419	419			
100192784	OPELIKA	AL		02/10/2025		27,981		(274)			(274)		27,707	27,707			
100282388	OAKLAND	CA		03/02/2026		226		(11)			(11)		215	215			
100115253	DAPHNE	AL		07/17/2023		878		(33)			(33)		845	845			
100079040	ANNAPOLIS	MD		02/24/2022		956		(11)			(11)		945	945			
100236899	MORGANTOWN	WV		09/12/2025		457		(6)			(6)		451	451			
100158491	CARTERSVILLE	GA		07/10/2024		465		(21)			(21)		444	444			
100276676	SEGUIN	TX		01/29/2026		762		19			19		781	781			
100062330	TRENTON	NJ		07/01/2021		2,436		4			4		2,440	2,440			
100079076	MESQUITE	TX		02/24/2022		1,061		(8)			(8)		1,053	1,053			
100215656	OGDEN	UT		06/13/2025		376		(18)			(18)		358	358			
100238434	LOUISVILLE	KY		09/19/2025		428		(16)			(16)		412	412			
100238435	NICHOLASVILLE	KY		09/19/2025		428		(16)			(16)		412	412			
100088802	FLORIDA CITY	FL		11/15/2022		377		(22)			(22)		355	355			
100244838	KANSAS CITY	MO		09/29/2025		933		1			1		934	934			
100076164	PHOENIX	AZ		01/07/2022		929		(27)			(27)		902	902			
100271955	TAMPA	FL		01/06/2026		2,253		(81)			(81)		2,172	2,172			
100067475	PENSACOLA	FL		09/23/2021		966		(39)			(39)		927	927			
100102993	ATLANTA	GA		06/22/2023		495		(26)			(26)		469	469			
100138020	GAITHERSBURG	MD		12/13/2023		300		(17)			(17)		283	283			
100110056	NAPLES	FL		06/23/2023		1,094		(11)			(11)		1,083	1,083			
100115254	DAPHNE	AL		07/17/2023		882		(35)			(35)		847	847			
100088871	HIALEAH	FL		11/15/2022		1,611		26			26		1,637	1,637			
100163279	WATERLOO	IA		08/13/2024		933		(44)			(44)		889	889			
100170488	YORBA LINDA	CA		10/09/2024		57,886		(1,322)			(1,322)		56,564	56,564			
100114616	GREAT FALLS	MT		06/29/2023		523		(17)			(17)		506	506			
100282019	HOCKLEY	TX		02/27/2026		466		(22)			(22)		444	444			
100284084	JEFFERSON	MD		03/30/2026		487		(21)			(21)		466	466			
100282907	TORRANCE	CA		03/02/2026		1,286		(57)			(57)		1,229	1,229			
100172748	YAKIMA	WA		11/21/2024		1							1	1			
100219238	CHESTER	PA		06/30/2025		719		(22)			(22)		697	697			
100078790	MANCHESTER	CT		02/24/2022		1,190		2			2		1,192	1,192			
100161124	DURHAM	NC		07/24/2024		3,415		(69)			(69)		3,346	3,346			
100219744	AVENTURA	FL		07/08/2025		430		(16)			(16)		414	414			
100060450	LOMPOC	CA		06/01/2021		1,061		4			4		1,065	1,065			
100193061	SUNSET BEACH	NC		02/10/2025		526		(18)			(18)		508	508			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189821	KERNERSVILLE	NC		01/21/2025		578		23			23		601	601			
100182283	KERNERSVILLE	NC		12/12/2024		579		22			22		601	601			
100133530	DREXEL HILL	PA		10/19/2023		431		(5)			(5)		426	426			
100116103	FORNEY	TX		07/20/2023		676		152			152		828	828			
100235705	TIGER	GA		09/22/2025		477		(16)			(16)		461	461			
100246820	INDIANAPOLIS	IN		10/15/2025		393		(12)			(12)		381	381			
100160607	ROSENBERG	TX		07/19/2024		9,037		(45)			(45)		8,992	8,992			
100236006	GARLAND	TX		09/04/2025		7,115		(61)			(61)		7,054	7,054			
100210662	MORROW	GA		05/15/2025		484		(11)			(11)		473	473			
100131674	INDIANAPOLIS	IN		10/06/2023		442		(3)			(3)		439	439			
100229975	MAYFIELD HEIGHTS	OH		08/22/2025		315		(15)			(15)		300	300			
100220927	ELLIJAY	GA		07/18/2025		463		(3)			(3)		460	460			
100062284	PICKERINGTON	OH		07/01/2021		1,500		(17)			(17)		1,483	1,483			
100272619	GREENACRES	FL		01/09/2026		423		(19)			(19)		404	404			
100067644	ATLANTA	GA		09/23/2021		1,147		(36)			(36)		1,111	1,111			
100150801	OCALA	FL		05/08/2024		494		(4)			(4)		490	490			
100075907	BATON ROUGE	LA		01/07/2022		1,039		(25)			(25)		1,014	1,014			
100166465	RIVERDALE	GA		10/31/2024		449		(21)			(21)		428	428			
100276992	BEND	OR		01/30/2026		504		(23)			(23)		481	481			
100207717	LONG VALLEY	NJ		04/29/2025		916		(37)			(37)		879	879			
100129712	BELLA VISTA	AR		09/29/2023		837		(14)			(14)		823	823			
100218529	MYRTLE BEACH	SC		06/27/2025		563		(18)			(18)		545	545			
100213748	HUTTO	TX		05/29/2025		459		(3)			(3)		456	456			
100134449	PLYMOUTH	PA		10/30/2023		282		(10)			(10)		272	272			
100182330	GOLDSBORO	NC		12/12/2024		685		62			62		747	747			
100064078	FORT WASHINGTON	MD		07/01/2021		1,577		49			49		1,626	1,626			
100190352	YALAHA	FL		01/22/2025		459		(7)			(7)		452	452			
100186747	MONTGOMERY	AL		12/31/2024		468		(8)			(8)		460	460			
100218476	FAYETTEVILLE	NC		06/27/2025		436		(12)			(12)		424	424			
100212551	ELBERTA	AL		05/29/2025		428		(1)			(1)		427	427			
100194205	FARMERS BRANCH	TX		02/14/2025		1,412		(31)			(31)		1,381	1,381			
100277228	HOUSTON	TX		02/10/2026		444		(12)			(12)		432	432			
100219043	KYLE	TX		06/27/2025		497		7			7		504	504			
100132527	SAINT LOUIS	MO		11/03/2023		372		(1)			(1)		371	371			
100132530	SAINT LOUIS	MO		11/03/2023		373		(2)			(2)		371	371			
100206988	MIDLOTHIAN	TX		04/25/2025		494		(10)			(10)		484	484			
100167541	CHARLOTTE	NC		10/31/2024		470		(22)			(22)		448	448			
100274487	STILLWATER	MN		01/29/2026		829		(39)			(39)		790	790			
100189808	PHILADELPHIA	PA		01/21/2025		1,300		(26)			(26)		1,274	1,274			
100206073	PARSIPPANY	NJ		05/16/2025		447		(10)			(10)		437	437			
100074536	PETERSBURG	VA		12/01/2021		722		(22)			(22)		700	700			
100276691	JONESBORO	AR		01/29/2026		711		(16)			(16)		695	695			
100158528	COLFAX	NC		07/10/2024		3,120		(183)			(183)		2,937	2,937			
100133160	LAS VEGAS	NV		11/29/2023		485		(6)			(6)		479	479			
100274645	PHOENIX	AZ		01/29/2026		959		(33)			(33)		926	926			
100267853	PEMBROKE PINES	FL		12/29/2025		978		(47)			(47)		931	931			
100214184	HOUSTON	TX		05/30/2025		391		(16)			(16)		375	375			
100221191	LEVITTOWN	PA		07/21/2025		15,642		(456)			(456)		15,186	15,186			
100226843	FARMINGTON	CT		07/30/2025		426		(8)			(8)		418	418			
100273649	STRATFORD	CT		01/23/2026		1,017		(28)			(28)		989	989			
100067880	CORDOVA	TN		09/23/2021		1,097		(14)			(14)		1,083	1,083			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089405	CROSBY	TX		11/17/2022		345		(6)			(6)		339	339			
100176155	WILLINGBORO	NJ		12/20/2024		380		(15)			(15)		365	365			
100257414	EUGENE	OR		11/26/2025		1,149		(72)			(72)		1,077	1,077			
100176954	BELLINGHAM	WA		11/15/2024		107,615		(4,983)			(4,983)		102,632	102,632			
100103861	PHILADELPHIA	PA		05/10/2023		456		(10)			(10)		446	446			
100065157	GRESHAM	OR		07/14/2021		1,098		(24)			(24)		1,074	1,074			
100141741	LAS VEGAS	NV		01/30/2024		431		(2)			(2)		429	429			
100204093	TUCSON	AZ		03/28/2025		472		(7)			(7)		465	465			
100151887	KYLE	TX		05/10/2024		147		(5)			(5)		142	142			
100090959	PASADENA	TX		01/31/2023		363		(29)			(29)		334	334			
100218522	SAN ANTONIO	TX		06/27/2025		513		(13)			(13)		500	500			
100023375	MCKINLEYVILLE	CA		08/16/2018		1,382		(23)			(23)		1,359	1,359			
100147793	PLYMOUTH	MN		04/08/2024		86,976		(2,180)			(2,180)		84,796	84,796			
100115133	CHICAGO	IL		07/17/2023		439		(15)			(15)		424	424			
100081038	MONTGOMERY VILLAGE	MD		03/18/2022		1,080		37			37		1,117	1,117			
100209751	NOTTINGHAM	MD		05/05/2025		362		(17)			(17)		345	345			
100190033	SHERMAN	TX		01/21/2025		573		23			23		596	596			
100115189	WATERBURY	CT		07/17/2023		443		(15)			(15)		428	428			
100191157	ARLINGTON	TX		01/29/2025		17,081		(275)			(275)		16,806	16,806			
100120765	NORTH CHESTERFIELD	VA		08/25/2023		466		(11)			(11)		455	455			
100257042	OZARK	MO		11/26/2025		496		(22)			(22)		474	474			
100257044	ROGERSVILLE	MO		11/26/2025		496		(22)			(22)		474	474			
100202546	DELRAY BEACH	FL		03/21/2025		1,475		(51)			(51)		1,424	1,424			
100107829	ZEPHYRHILLS	FL		05/19/2023		4		(4)			(4)						
100254453	RICHLAND	WA		11/07/2025		501		(13)			(13)		488	488			
100229963	LOS ANGELES	CA		08/22/2025		209		(10)			(10)		199	199			
100192439	SARASOTA	FL		02/07/2025		22,452		(539)			(539)		21,913	21,913			
100244340	MELBOURNE	FL		09/29/2025		223		(15)			(15)		208	208			
100247402	DALLAS	TX		10/24/2025		402		(19)			(19)		383	383			
100201649	ALBUQUERQUE	NM		03/13/2025		1,998		(93)			(93)		1,905	1,905			
100244262	COVINGTON	LA		09/29/2025		339		(15)			(15)		324	324			
100248176	NOKESVILLE	VA		10/29/2025		357		(25)			(25)		332	332			
100071864	CAPE CORAL	FL		10/14/2021		987		(38)			(38)		949	949			
100257171	TEMPLE	GA		11/26/2025		273		(4)			(4)		269	269			
100269244	RENO	NV		12/30/2025		1,083		(22)			(22)		1,061	1,061			
100244328	ASHBURN	VA		09/29/2025		379		(21)			(21)		358	358			
100165945	LIVINGSTON	TX		09/06/2024		486		(3)			(3)		483	483			
100164596	CHULUOTA	FL		08/21/2024		1,525		(54)			(54)		1,471	1,471			
100277250	OCALA	FL		02/10/2026		444		(13)			(13)		431	431			
100110699	ORANGE CITY	FL		08/11/2023		1,131		(68)			(68)		1,063	1,063			
100063752	SUMMERVILLE	SC		07/01/2021		1,119		(12)			(12)		1,107	1,107			
100267753	SALINAS	CA		12/29/2025		962		(39)			(39)		923	923			
100238791	ROME	GA		09/23/2025		548		20			20		568	568			
100269192	LAKE BALBOA	CA		12/30/2025		963		(20)			(20)		943	943			
100076216	HOUSTON	TX		01/07/2022		943		(27)			(27)		916	916			
100164147	GRAND RAPIDS	MI		08/21/2024		440		(7)			(7)		433	433			
100254533	SHAKOPEE	MN		11/07/2025		1,113		(22)			(22)		1,091	1,091			
100230241	SAINT FRANCISVILLE	LA		08/29/2025		348		(14)			(14)		334	334			
100101618	LAS VEGAS	NV		04/26/2023		501		(15)			(15)		486	486			
100061386	HUMBLE	TX		06/01/2021		710		3			3		713	713			
100236953	REDDING	CA		09/12/2025		421		(16)			(16)		405	405			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194581	CHICAGO	IL		03/28/2025		1,496		(31)			(31)		1,465	1,465			
100057945	SAHUARITA	AZ		06/30/2021		1,048		(25)			(25)		1,023	1,023			
100276653	HUMBLE	TX		01/29/2026		2,446		(65)			(65)		2,381	2,381			
100109068	UPPER CHICHESTER	PA		06/05/2023		640		(18)			(18)		622	622			
100067621	JACKSONVILLE	FL		09/23/2021		1,047		(21)			(21)		1,026	1,026			
100090365	FRIENDSWOOD	TX		02/03/2023		420		(26)			(26)		394	394			
100162058	HOLLYWOOD	FL		07/31/2024		346		(11)			(11)		335	335			
100235423	SALIDA	CA		08/29/2025		454		(19)			(19)		435	435			
100261198	LAKEVILLE	MA		12/05/2025		765		(39)			(39)		726	726			
100115206	KANSAS CITY	MO		07/17/2023		464		(9)			(9)		455	455			
100075054	LOS ANGELES	CA		12/01/2021		2,120		(38)			(38)		2,082	2,082			
100133951	DETROIT	MI		10/25/2023		495		(15)			(15)		480	480			
100079219	BUFFALO	NY		02/24/2022		928		(22)			(22)		906	906			
100108192	SEBRING	FL		05/24/2023		515		(11)			(11)		504	504			
100210383	KATY	TX		05/12/2025		602		3			3		605	605			
100081362	DENVER	CO		03/18/2022		1,015		23			23		1,038	1,038			
100081369	BOSSIER CITY	LA		03/18/2022		2,721		58			58		2,779	2,779			
100136111	CINCINNATI	OH		12/18/2023		413		(14)			(14)		399	399			
100137820	ATHENS	GA		12/08/2023		448		(4)			(4)		444	444			
100152754	ORLANDO	FL		05/22/2024		821		(46)			(46)		775	775			
100180755	BIRMINGHAM	MI		11/26/2024		5,701		(243)			(243)		5,458	5,458			
100204626	RIVIERA BEACH	FL		04/04/2025		2,451		(35)			(35)		2,416	2,416			
100195071	CHICAGO	IL		02/24/2025		271		(5)			(5)		266	266			
100150882	VANCE	AL		05/08/2024		528		(2)			(2)		526	526			
100109645	TOMBALL	TX		06/14/2023		636		1			1		637	637			
100151814	PASADENA	TX		05/10/2024		300		(20)			(20)		280	280			
100062920	LAS CRUCES	NM		07/01/2021		1,604		(9)			(9)		1,595	1,595			
100193214	LAKE WYLIE	SC		02/10/2025		465		(6)			(6)		459	459			
100193069	SPARTANBURG	SC		02/10/2025		471		(1)			(1)		470	470			
100247104	LAS VEGAS	NV		10/22/2025		506		(16)			(16)		490	490			
100221776	LUBBOCK	TX		07/25/2025		315		2			2		317	317			
100195079	CANANDAIGUA	NY		02/24/2025		442		(4)			(4)		438	438			
100023979	PRESCOTT	AZ		09/10/2018		1,902		(39)			(39)		1,863	1,863			
100175719	WEST COLUMBIA	SC		11/12/2024		403		(18)			(18)		385	385			
100257906	WESTBURY	NY		11/26/2025		892		(57)			(57)		835	835			
100150830	VIRGINIA BEACH	VA		05/08/2024		450							450	450			
100176701	CHICAGO	IL		11/15/2024		463		(19)			(19)		444	444			
100283497	HANOVER	PA		03/11/2026		502		(26)			(26)		476	476			
100163119	KINGSTON	GA		08/13/2024		24,769		(1,119)			(1,119)		23,650	23,650			
100230278	SHELBY TOWNSHIP	MI		08/29/2025		988		(21)			(21)		967	967			
100258438	PLAINFIELD	IL		12/05/2025		939		(37)			(37)		902	902			
100076060	LINCOLN	NE		01/07/2022		933		(31)			(31)		902	902			
100192546	COLUMBUS	WI		02/10/2025		349		(5)			(5)		344	344			
100091166	MERRIAM WOODS VILLAGE	MO		01/31/2023		565		32			32		597	597			
100159631	SHOREWOOD	IL		08/23/2024		408		(24)			(24)		384	384			
100057527	FAIRFAX	VA		06/30/2021		1,021		(35)			(35)		986	986			
100157589	THE VILLAGES	FL		06/28/2024		961		(38)			(38)		923	923			
100088125	LAS VEGAS	NV		10/25/2022		519		(12)			(12)		507	507			
100236905	LAS VEGAS	NV		09/12/2025		482		(12)			(12)		470	470			
100274871	EASTVALE	CA		01/29/2026		369		(12)			(12)		357	357			
100142060	PHILADELPHIA	PA		02/29/2024		426		(24)			(24)		402	402			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190682	ALPHA	NJ		01/28/2025		445		(5)			(5)		440	440			
100133231	KNOXVILLE	TN		11/29/2023		373		(7)			(7)		366	366			
100210139	FORT SMITH	AR		05/07/2025		749		3			3		752	752			
100214401	GLENVIEW	IL		06/02/2025		779		(12)			(12)		767	767			
100213780	BALTIMORE	MD		05/29/2025		676		5			5		681	681			
100257342	COSTA MESA	CA		11/26/2025		1,034		(33)			(33)		1,001	1,001			
100211628	CULVER	OR		06/23/2025		394		(11)			(11)		383	383			
100272142	PEACHTREE CITY	GA		01/08/2026		1,224		(41)			(41)		1,183	1,183			
100162266	OVERLAND PARK	KS		09/06/2024		427		(24)			(24)		403	403			
100154828	WAKE FOREST	NC		07/19/2024		434		(6)			(6)		428	428			
100218986	OCALA	FL		06/27/2025		461		(10)			(10)		451	451			
100120342	ELOY	AZ		08/18/2023		487		(2)			(2)		485	485			
100079029	GRAND PRAIRIE	TX		02/24/2022		925		(16)			(16)		909	909			
100228889	OCEAN	NJ		08/12/2025		476		(14)			(14)		462	462			
100185122	SAINT CHARLES	MO		12/20/2024		296		(8)			(8)		288	288			
100221530	HAYESVILLE	NC		07/22/2025		1,132		(27)			(27)		1,105	1,105			
100088889	HOUSTON	TX		11/15/2022		1,290		(52)			(52)		1,238	1,238			
100135819	MELISSA	TX		11/10/2023		2,468		1			1		2,469	2,469			
100163316	HERNANDO	FL		08/13/2024		1,959		(3)			(3)		1,956	1,956			
100172770	AUSTIN	TX		12/06/2024		357		(17)			(17)		340	340			
100220714	HUMBLE	TX		07/18/2025		477		(4)			(4)		473	473			
100214575	LAKE WORTH	FL		06/06/2025		443		(21)			(21)		422	422			
100228774	NORTH RICHLAND HILLS	TX		08/12/2025		294		(13)			(13)		281	281			
100158566	MARTINSBURG	WV		07/10/2024		389		(9)			(9)		380	380			
100079623	NASHVILLE	TN		04/08/2022		875		(38)			(38)		837	837			
100219950	HOUSTON	TX		07/10/2025		1,395		(31)			(31)		1,364	1,364			
100220715	QUINCY	MA		07/18/2025		488		(4)			(4)		484	484			
100077111	HENDERSON	NV		01/03/2022		1,427		(32)			(32)		1,395	1,395			
100078794	TAMPA	FL		02/24/2022		1,194							1,194	1,194			
100278026	LA MIRADA	CA		02/26/2026		376		(21)			(21)		355	355			
100076106	RIO RANCHO	NM		01/07/2022		930		(25)			(25)		905	905			
100249159	CARTERET	NJ		10/30/2025		884		(17)			(17)		867	867			
100212479	PORT CHARLOTTE	FL		05/28/2025		9,183		(316)			(316)		8,867	8,867			
100219259	WEST PALM BEACH	FL		06/30/2025		452		(13)			(13)		439	439			
100165274	GARLAND	TX		08/29/2024		195		(7)			(7)		188	188			
100211507	BOCA RATON	FL		05/16/2025		400		(19)			(19)		381	381			
100265386	MINNEAPOLIS	MN		12/19/2025		465		(10)			(10)		455	455			
100202086	SAN ANTONIO	TX		03/18/2025		462		(1)			(1)		461	461			
100248082	ALLENDALE	NJ		10/29/2025		952		(58)			(58)		894	894			
100167531	HOUSTON	TX		10/31/2024		351		(16)			(16)		335	335			
100149108	CHICAGO	IL		04/22/2024		373		(10)			(10)		363	363			
100175539	ORLANDO	FL		11/08/2024		490		(12)			(12)		478	478			
100173941	AUSTELL	GA		10/31/2024		429		(20)			(20)		409	409			
100221421	MINOCQUA	WI		07/22/2025		460		(6)			(6)		454	454			
100086905	CARPENTERSVILLE	IL		09/21/2022		435		(11)			(11)		424	424			
100228277	TAMPA	FL		08/11/2025		470		(12)			(12)		458	458			
100269841	LOXAHATCHEE	FL		12/30/2025		977		(45)			(45)		932	932			
100243424	DALLAS	TX		09/26/2025		480		(16)			(16)		464	464			
100076131	MURFREESBORO	TN		01/07/2022		2,920		(82)			(82)		2,838	2,838			
100226626	SAINT LOUIS	MO		07/30/2025		1,085		(2)			(2)		1,083	1,083			
100076490	POMPANO BEACH	FL		12/21/2021		917		(87)			(87)		830	830			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209532	CLEMMONS	NC		05/02/2025		1,666		(63)			(63)		1,603	1,603			
100258517	ACWORTH	GA		12/05/2025		880		(18)			(18)		862	862			
100086514	PALMDALE	CA		09/30/2022		526		(5)			(5)		521	521			
100221403	DETROIT	MI		07/22/2025		291		(9)			(9)		282	282			
100206828	FINDLAY	OH		04/24/2025		466		(17)			(17)		449	449			
100209579	PITTSBURGH	PA		05/02/2025		788		(22)			(22)		766	766			
100175630	KYLE	TX		11/12/2024		542		4			4		546	546			
100181255	STATESVILLE	NC		12/06/2024		475							475	475			
100248344	LATHROP	CA		10/29/2025		987		(34)			(34)		953	953			
100091290	DALLAS	TX		01/31/2023		483		(20)			(20)		463	463			
100202492	WILLISTON	FL		03/21/2025		555		1			1		556	556			
100149848	SPRINGFIELD	OH		04/29/2024		1,266		(65)			(65)		1,201	1,201			
100156225	CHESAPEAKE	VA		06/20/2024		388		(17)			(17)		371	371			
100090038	LAS VEGAS	NV		01/13/2023		438		(11)			(11)		427	427			
100204934	GRAY	TN		04/10/2025		381		(18)			(18)		363	363			
100060076	VACAVILLE	CA		06/25/2021		2,988		(73)			(73)		2,915	2,915			
100216462	GRAND RAPIDS	MI		06/20/2025		1,921		(21)			(21)		1,900	1,900			
100236871	HICKORY	NC		09/12/2025		570		13			13		583	583			
100159526	WINTER HAVEN	FL		07/15/2024		424		(7)			(7)		417	417			
100156019	HOLLYWOD	FL		06/18/2024		317		(1)			(1)		316	316			
100154574	ZEPHYRHILLS	FL		06/14/2024		399		(19)			(19)		380	380			
100100752	FRIENDSWOOD	TX		04/28/2023		769		3			3		772	772			
100065178	COLORADO SPGS	CO		07/14/2021		1,068		(22)			(22)		1,046	1,046			
100179722	DAPHNE	AL		11/21/2024		607		35			35		642	642			
100200458	CHICAGO	IL		03/10/2025		372		(15)			(15)		357	357			
100159029	NEWMAN	CA		08/15/2024		448		(27)			(27)		421	421			
100175531	SENECA	SC		12/23/2024		1,127		43			43		1,170	1,170			
100237938	NORWOOD	MA		09/12/2025		929		(42)			(42)		887	887			
100175283	RICHMOND	TX		11/05/2024		1,399		(17)			(17)		1,382	1,382			
100165958	PUEBLO	CO		09/06/2024		454		(5)			(5)		449	449			
100208872	LOXAHATCHEE	FL		04/29/2025		735		(35)			(35)		700	700			
100193153	WALNUT CREEK	CA		03/20/2025		407		(7)			(7)		400	400			
100154165	CHARLOTTE	NC		07/11/2024		582		(34)			(34)		548	548			
100172147	FORT WORTH	TX		10/17/2024		488		(10)			(10)		478	478			
100092048	CHESAPEAKE	VA		02/09/2023		476		(11)			(11)		465	465			
100214125	MIAMI	FL		05/30/2025		480		9			9		489	489			
100076298	FORT WORTH	TX		01/07/2022		970		(23)			(23)		947	947			
100152808	AURORA	IL		05/22/2024		819		(11)			(11)		808	808			
100211675	BRUNSWICK	GA		05/19/2025		1,589		(1)			(1)		1,588	1,588			
100153637	BELLEVIEW	FL		05/31/2024		206		(6)			(6)		200	200			
100065012	MIAMI	FL		07/14/2021		2,777		(84)			(84)		2,693	2,693			
100120564	MINNEAPOLIS	MN		08/18/2023		822		(25)			(25)		797	797			
100084718	DURHAM	NC		08/02/2022		1,687		(28)			(28)		1,659	1,659			
100198945	LEXINGTON	KY		02/28/2025		400		(10)			(10)		390	390			
100230184	HIALEAH	FL		08/29/2025		800		(23)			(23)		777	777			
100129794	BAKERSFIELD	CA		09/27/2023		355		(2)			(2)		353	353			
100237947	MONTCLAIR	NJ		09/12/2025		956		(28)			(28)		928	928			
100244246	YORKTOWN	VA		09/29/2025		980		(52)			(52)		928	928			
100134890	CHESAPEAKE	VA		10/30/2023		4,207		(7)			(7)		4,200	4,200			
100212327	ANNANDALE	VA		05/28/2025		470							470	470			
100203391	GREENVILLE	SC		03/27/2025		461		(15)			(15)		446	446			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194027	SEAGOVILLE	TX		02/11/2025		386		(18)			(18)		368	368			
100207290	MOUNT HOLLY	NJ		04/28/2025		382		(13)			(13)		369	369			
100236878	PONCHATOULA	LA		09/12/2025		298		(10)			(10)		288	288			
100165359	YUKON	OK		08/29/2024		2,384		(151)			(151)		2,233	2,233			
100189528	SUMMIT	NY		01/15/2025		276		(7)			(7)		269	269			
100184708	VAIL	AZ		12/17/2024		1,477		(54)			(54)		1,423	1,423			
100201524	RALEIGH	NC		03/13/2025		449		(9)			(9)		440	440			
100057599	BALTIMORE	MD		06/30/2021		1,142		(16)			(16)		1,126	1,126			
100200154	HARTSVILLE	SC		03/06/2025		485		(4)			(4)		481	481			
100193067	HUGO	MN		02/10/2025		460		(3)			(3)		457	457			
100239497	BUENA VISTA	CO		09/29/2025		1,018		(40)			(40)		978	978			
100214399	ANKENY	IA		06/02/2025		539		11			11		550	550			
100120259	PEMBROKE PINES	FL		08/18/2023		410		(7)			(7)		403	403			
100155512	RIVERBANK	CA		06/18/2024		1,008		(22)			(22)		986	986			
100078992	RICHMOND	VA		02/24/2022		1,925		(23)			(23)		1,902	1,902			
100062721	CORPUS CHRISTI	TX		07/01/2021		1,583		(22)			(22)		1,561	1,561			
100206831	LAS VEGAS	NV		04/24/2025		508		(4)			(4)		504	504			
100174855	CHARLOTTE	NC		10/31/2024		200		(13)			(13)		187	187			
100079087	TULSA	OK		02/24/2022		1,010		(10)			(10)		1,000	1,000			
100167128	PHILADELPHIA	PA		09/13/2024		294		(10)			(10)		284	284			
100152837	MESQUITE	TX		05/22/2024		1,851		(43)			(43)		1,808	1,808			
100194554	WAUKEGAN	IL		02/20/2025		432		1			1		433	433			
100023899	SHORELINE	WA		09/10/2018		1,078		(11)			(11)		1,067	1,067			
100024026	WEST PALM BEACH	FL		09/10/2018		1,077		(10)			(10)		1,067	1,067			
100206765	CHICAGO	IL		04/23/2025		487		(15)			(15)		472	472			
100081238	PLANO	TX		03/18/2022		2,032		101			101		2,133	2,133			
100143734	CHATTANOOGA	TN		02/26/2024		2,121		(79)			(79)		2,042	2,042			
100149793	CLEVELAND	OH		04/26/2024		439		(6)			(6)		433	433			
100076026	RALEIGH	NC		01/07/2022		1,219		(49)			(49)		1,170	1,170			
100062833	DAVIE	FL		07/01/2021		761		(8)			(8)		753	753			
100189720	PANAMA CITY BEACH	FL		01/21/2025		521		(10)			(10)		511	511			
100120676	DEERFIELD BEACH	FL		08/24/2023		741		4			4		745	745			
100161926	WEATHERFORD	TX		07/31/2024		334		(27)			(27)		307	307			
100206025	HELOTES	TX		04/15/2025		1,107		(22)			(22)		1,085	1,085			
100088810	POMPANO BEACH	FL		11/15/2022		443		(23)			(23)		420	420			
100152869	COLUMBIA	SC		05/22/2024		421		(1)			(1)		420	420			
100159472	WILMINGTON	NC		07/15/2024		485		(6)			(6)		479	479			
100189106	CINCINNATI	OH		01/13/2025		443		(18)			(18)		425	425			
100138126	STURTEVANT	WI		12/14/2023		377		(4)			(4)		373	373			
100195076	PANAMA CITY	FL		02/24/2025		631		(8)			(8)		623	623			
100091218	FORT MYERS	FL		01/31/2023		316		(23)			(23)		293	293			
100205993	WOODLAWN	TN		04/15/2025		321		(9)			(9)		312	312			
100115906	FORTH WORTH	TX		07/20/2023		1,846		71			71		1,917	1,917			
100117260	MANASSAS	VA		07/20/2023		553		13			13		566	566			
100265310	ELMONT	NY		12/19/2025		2,297		(111)			(111)		2,186	2,186			
100239643	BOULDER CITY	NV		09/29/2025		774		(16)			(16)		758	758			
100189378	SARASOTA	FL		01/14/2025		467		(21)			(21)		446	446			
100174513	WAXHAW	NC		10/31/2024		1,586		(98)			(98)		1,488	1,488			
100149664	TUSCALOOSA	AL		04/26/2024		469		(12)			(12)		457	457			
100102009	BROCKTON	MA		04/14/2023		337		(7)			(7)		330	330			
100257362	KEARNS	UT		11/26/2025		424		(15)			(15)		409	409			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078862	FAIRBANKS	AK		02/24/2022		973		(3)			(3)		970	970			
100151474	RADCLIFF	KY		05/10/2024		294		3			3		297	297			
100091489	KANSAS CITY	MO		01/20/2023		501		(9)			(9)		492	492			
100067963	KATY	TX		09/23/2021		657		(34)	2		(36)		621	621			
100189030	SAN ANTONIO	TX		01/09/2025		476		(20)			(20)		456	456			
100137833	PHILADELPHIA	PA		12/08/2023		380		(10)			(10)		370	370			
100256983	LOCUST GROVE	GA		11/26/2025		2,132		63			63		2,195	2,195			
100238184	TOMBALL	TX		09/15/2025		470		(3)			(3)		467	467			
100238326	INDIANAPOLIS	IN		09/19/2025		12,325		(213)			(213)		12,112	12,112			
100152639	CELINA	TX		05/17/2024		3,625		55			55		3,680	3,680			
100170187	DUNCAN	OK		10/08/2024		288		(2)			(2)		286	286			
100220080	VILLA RICA	GA		08/06/2025		422		(15)			(15)		407	407			
100167540	SAN ANTONIO	TX		10/31/2024		1,952		(52)			(52)		1,900	1,900			
100236802	PHILADELPHIA	PA		09/12/2025		492		(15)			(15)		477	477			
100195493	WINTERVILLE	NC		02/24/2025		561		27			27		588	588			
100188928	JEFFERSON	LA		01/09/2025		929		(23)			(23)		906	906			
100169585	JACKSONVILLE	FL		09/30/2024		446		(15)			(15)		431	431			
100193144	MIDDLEBURG	FL		02/10/2025		555		33			33		588	588			
100079865	SAINT CLOUD	FL		04/25/2022		854		(37)			(37)		817	817			
100185873	PORT CHARLOTTE	FL		12/26/2024		489		(11)			(11)		478	478			
100202075	COLUMBUS	OH		03/18/2025		460		(12)			(12)		448	448			
100230791	MERIDIANVILLE	AL		08/29/2025		853		(27)			(27)		826	826			
100249297	RENO	NV		10/30/2025		642		(24)			(24)		618	618			
100180519	GRAND RAPIDS	MI		11/26/2024		731		(2)			(2)		729	729			
100100862	GAITHERSBURG	MD		04/28/2023		4,332		302			302		4,634	4,634			
100246700	FORT WORTH	TX		10/15/2025		466		(10)			(10)		456	456			
100277050	SWEETWATER	TN		02/06/2026		15,888		(679)			(679)		15,209	15,209			
100164048	NEW BOSTON	MI		08/21/2024		452		(19)			(19)		433	433			
100246667	LOUISVILLE	KY		10/15/2025		439		(18)			(18)		421	421			
100166405	ARLINGTON HEIGHTS	IL		10/31/2024		1,085		(51)			(51)		1,034	1,034			
100200036	BENTONVILLE	AR		03/06/2025		509		(6)			(6)		503	503			
100163268	PASADENA	CA		08/13/2024		404		(23)			(23)		381	381			
100137894	SOUTHWICK	MA		12/08/2023		385		(23)			(23)		362	362			
100102856	TAMPA	FL		06/22/2023		563		(9)			(9)		554	554			
100256995	LOCUST GROVE	GA		11/26/2025		2,280		68			68		2,348	2,348			
100079132	HASTINGS	MN		02/24/2022		994		(7)			(7)		987	987			
100222475	ELK GROVE	CA		07/30/2025		841		(18)			(18)		823	823			
100219184	GLENDALE	AZ		06/27/2025		430		(14)			(14)		416	416			
100283775	VIRGINIA BEACH	VA		03/13/2026		280		(14)			(14)		266	266			
100221844	HOUSTON	TX		07/29/2025		2,072		(76)			(76)		1,996	1,996			
100191325	CLARKSTON	GA		01/30/2025		482		(1)			(1)		481	481			
100163827	AURORA	IL		09/27/2024		530		(10)			(10)		520	520			
100277955	WHEATON	IL		02/26/2026		425		(17)			(17)		408	408			
100237422	SARATOGA SPRINGS	UT		09/12/2025		728		(29)			(29)		699	699			
100074461	VICTORVILLE	CA		12/02/2021		892		(90)			(90)		802	802			
100195469	PANAMA CITY	FL		02/24/2025		765		50			50		815	815			
100190835	SAN ANTONIO	TX		01/27/2025		704		(24)			(24)		680	680			
100087300	MYRTLE BEACH	SC		10/25/2022		749		57			57		806	806			
100186117	HUMBLE	TX		01/31/2025		604		(9)			(9)		595	595			
100157858	COLUMBIA	MD		07/09/2024		1,166		(9)			(9)		1,157	1,157			
100167093	PHILADELPHIA	PA		09/13/2024		392		(17)			(17)		375	375			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235296	HIDDEN VALLEY LAKE	CA		08/29/2025		35,492		(1,644)			(1,644)		33,848	33,848			
100221752	BOSSIER CITY	LA		07/25/2025		378		(18)			(18)		360	360			
100149023	HENDERSON	NV		04/19/2024		138		(15)			(15)		123	123			
100202003	MIAMI GARDENS	FL		03/18/2025		480		(8)			(8)		472	472			
100247017	TOLAR	TX		10/22/2025		535		(13)			(13)		522	522			
100182317	AURORA	IL		12/12/2024		2,187		(29)			(29)		2,158	2,158			
100078892	LAS VEGAS	NV		02/24/2022		974		(6)			(6)		968	968			
100172730	SCRANTON	PA		11/21/2024		441		(11)			(11)		430	430			
100176717	SOUTH EUCLID	OH		11/15/2024		531		(5)			(5)		526	526			
100101986	CHANDLER	TX		04/14/2023		4,415		(252)			(252)		4,163	4,163			
100265018	VERO BEACH	FL		12/17/2025		398		(19)			(19)		379	379			
100184988	SAN LUIS OBISPO	CA		12/19/2024		489		(6)			(6)		483	483			
100212613	PENSACOLA	FL		05/29/2025		1,514		13			13		1,527	1,527			
100201271	LAWRENCEVILLE	GA		03/12/2025		31,456		(668)			(668)		30,788	30,788			
100141285	TEXARKANA	TX		01/30/2024		376		(16)			(16)		360	360			
100172960	SPRING	TX		10/25/2024		1,026		(33)			(33)		993	993			
100100670	PENNSAUKEN	NJ		04/28/2023		717		25			25		742	742			
100135025	HAHIRA	GA		10/30/2023		414		(6)			(6)		408	408			
100134620	NORTH HALEDON	NJ		10/30/2023		2,829		(11)			(11)		2,818	2,818			
100140476	BALTIMORE	MD		01/17/2024		306		(2)			(2)		304	304			
100257478	MIDLOTHIAN	VA		11/26/2025		914		(47)			(47)		867	867			
100162251	SANTA ANA	CA		09/06/2024		434		(15)			(15)		419	419			
100067506	FT MYERS	FL		09/23/2021		526		(5)			(5)		521	521			
100101772	WILMINGTON	DE		03/31/2023		251		(8)			(8)		243	243			
100071753	CHICAGO	IL		10/14/2021		940		(41)			(41)		899	899			
100164616	LAUREL	DE		08/21/2024		421		(18)			(18)		403	403			
100212866	CONYERS	GA		05/29/2025		946		(46)			(46)		900	900			
100177252	MYRTLE BEACH	SC		01/16/2025		590		(23)			(23)		567	567			
100063661	SICKLERVILLE	NJ		07/01/2021		1,559		(3)			(3)		1,556	1,556			
100162517	SAVANNAH	GA		08/12/2024		442		(13)			(13)		429	429			
100170106	WESLEY CHAPEL	FL		10/08/2024		1,018		(16)			(16)		1,002	1,002			
100249333	EUGENE	OR		10/30/2025		1,501		(22)			(22)		1,479	1,479			
100091302	HOUSTON	TX		01/31/2023		741		(13)			(13)		728	728			
100169423	INDIANAPOLIS	IN		09/30/2024		446		(15)			(15)		431	431			
100213077	BOCA RATON	FL		05/29/2025		1,124		(55)			(55)		1,069	1,069			
100116176	FORT PIERCE	FL		07/20/2023		679		78			78		757	757			
100228096	HILLSBORO	OR		08/07/2025		3,513		147			147		3,660	3,660			
100207333	EL CENTRO	CA		04/29/2025		470		(13)			(13)		457	457			
100212877	CARMEL	IN		05/29/2025		828		(44)			(44)		784	784			
100084697	BEAVERTON	OR		08/02/2022		606		(2)			(2)		604	604			
100074197	BAINBRIDGE ISLAND	WA		12/09/2021		1,107		(30)			(30)		1,077	1,077			
100057912	COOLIDGE	AZ		06/30/2021		1,139		(10)			(10)		1,129	1,129			
100079109	LAKEWOOD	OH		02/24/2022		970		(3)			(3)		967	967			
100153392	LAKE ARIEL	PA		05/29/2024		4,669		(171)			(171)		4,498	4,498			
100160354	MIAMI	FL		09/06/2024		467		(18)			(18)		449	449			
100062313	WEST PALM BEACH	FL		07/01/2021		1,350		(16)			(16)		1,334	1,334			
100065114	LOVELAND	CO		07/14/2021		3,029		(76)			(76)		2,953	2,953			
100206604	AUBURN	GA		04/23/2025		480		(2)			(2)		478	478			
100176002	ALBUQUERQUE	NM		11/14/2024		487		(9)			(9)		478	478			
100175941	GRAHAM	NC		11/14/2024		701		(8)			(8)		693	693			
100164565	GLEN BURNIE	MD		08/21/2024		437		(6)			(6)		431	431			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109002	KISSIMMEE	FL		05/31/2023		848		(65)			(65)		783	783			
100154932	EDMOND	OK		07/19/2024		464		(30)			(30)		434	434			
100234802	NEWARK	OH		08/28/2025		552		18			18		570	570			
100204801	GRAND PRAIRIE	TX		04/09/2025		448		(10)			(10)		438	438			
100148146	SAINT PAUL	MN		05/15/2024		411		(13)			(13)		398	398			
100071807	PALM BAY	FL		10/14/2021		1,023		(32)			(32)		991	991			
100128271	NORFOLK	VA		09/14/2023		427		(21)			(21)		406	406			
100246694	PORTLAND	OR		10/15/2025		1,772		(53)			(53)		1,719	1,719			
100258498	SPOTSWOOD	NJ		12/05/2025		2,703		(55)			(55)		2,648	2,648			
100141575	PORTERVILLE	CA		01/30/2024		352		(4)			(4)		348	348			
100158928	CHADBOURN	NC		07/12/2024		442		(5)			(5)		437	437			
100230464	NEWPORT	RI		08/29/2025		1,422		(53)			(53)		1,369	1,369			
100141686	SPRINGFIELD	MA		01/30/2024		695		(44)			(44)		651	651			
100135963	HOMESTEAD	FL		11/16/2023		459		(13)			(13)		446	446			
100283414	CINCINNATI	OH		03/11/2026		325		(11)			(11)		314	314			
100205635	OCALA	FL		05/09/2025		925		(34)			(34)		891	891			
100100128	CONROE	TX		03/28/2023		457		(4)			(4)		453	453			
100139118	SUMMERFIELD	FL		12/28/2023		358		(15)			(15)		343	343			
100282346	TWAIN HARTE	CA		02/27/2026		345		(7)			(7)		338	338			
100189467	LANCASTER	PA		01/15/2025		480		(4)			(4)		476	476			
100219776	WACO	TX		07/08/2025		378		(17)			(17)		361	361			
100227935	LARUE	TX		08/04/2025		1,922		(69)			(69)		1,853	1,853			
100130303	LAS VEGAS	NV		09/28/2023		460		(7)			(7)		453	453			
100167628	OLIVEHURST	CA		09/19/2024		8,774		(263)			(263)		8,511	8,511			
100079488	FORT PIERCE	FL		04/25/2022		850		(37)			(37)		813	813			
100208076	SOUTHAMPTON	PA		04/29/2025		1,088		(28)			(28)		1,060	1,060			
100064114	SOUTH HOLLAND	IL		07/01/2021		1,053		9			9		1,062	1,062			
100193084	BIXBY	OK		02/10/2025		433		(10)			(10)		423	423			
100283428	ROCKFORD	IL		03/11/2026		318		(11)			(11)		307	307			
100079489	FORT PIERCE	FL		04/25/2022		851		(37)			(37)		814	814			
100143334	LARGO	FL		02/16/2024		598		(8)			(8)		590	590			
100282295	ALBRIGHTSVILLE	PA		02/27/2026		290		(10)			(10)		280	280			
100157446	GREEN BAY	WI		02/20/2025		690		(26)			(26)		664	664			
100133154	AURORA	IL		11/29/2023		341		(12)			(12)		329	329			
100199988	TEMPE	AZ		03/06/2025		530		(7)			(7)		523	523			
100079673	GARLAND	TX		04/25/2022		843		(61)			(61)		782	782			
100164994	AUSTELL	GA		08/28/2024		1,854		(99)			(99)		1,755	1,755			
100081676	HAINES CITY	FL		03/21/2022		716		(12)			(12)		704	704			
100153672	SOUTH BOSTON	MA		05/31/2024		458		(21)			(21)		437	437			
100081459	AUSTIN	TX		03/18/2022		2,032		60			60		2,092	2,092			
100186279	SPRINGBORO	OH		12/27/2024		434		(19)			(19)		415	415			
100181603	SICKLERVILLE	NJ		12/09/2024		400		(10)			(10)		390	390			
100132289	LANDING	NJ		10/13/2023		50,851		101			101		50,952	50,952			
100068455	BROWNSVILLE	TX		08/25/2021		971		(42)			(42)		929	929			
100068456	BROWNSVILLE	TX		08/25/2021		971		(42)			(42)		929	929			
100138053	SPEEDWAY	IN		12/13/2023		3,921		(89)			(89)		3,832	3,832			
100139630	HALETHORPE	MD		12/28/2023		354		(1)			(1)		353	353			
100158495	MIAMI	FL		07/10/2024		452		(5)			(5)		447	447			
100128763	BALTIMORE	MD		09/21/2023		376		(14)			(14)		362	362			
100206709	HILLSDALE	NY		04/23/2025		430		(24)			(24)		406	406			
100266857	FULTON	TX		12/23/2025		693		(33)			(33)		660	660			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100016547	PACIFIC GROVE	CA		04/10/2018		1,096		(21)			(21)		1,075	1,075			
100178208	OCEAN ISLE BEACH	NC		11/19/2024		528		19			19		547	547			
100157166	LAKE PLACID	FL		02/20/2025		501		(24)			(24)		477	477			
100192251	PATASKALA	OH		01/31/2025		581		(25)			(25)		556	556			
100228341	KENNESAW	GA		08/11/2025		91,563		(3,255)			(3,255)		88,308	88,308			
100211242	BEND	OR		05/15/2025		975		(43)			(43)		932	932			
100141950	GREENVILLE	NC		02/29/2024		414		(7)			(7)		407	407			
100142048	GREENVILLE	NC		02/29/2024		414		(7)			(7)		407	407			
100134470	REEDLEY	CA		10/30/2023		378		(8)			(8)		370	370			
100064333	HAMPTON	GA		07/01/2021		980		28			28		1,008	1,008			
100204597	WARD	AR		04/04/2025		554		10			10		564	564			
100091448	GREENSBORO	NC		02/22/2023		6,016		(93)			(93)		5,923	5,923			
100062169	DUNDALK	MD		07/01/2021		759		(14)			(14)		745	745			
100228313	NORTH LAS VEGAS	NV		08/11/2025		461		(15)			(15)		446	446			
100137353	WESTBURY	NY		12/01/2023		395		(10)			(10)		385	385			
100195429	DARIEN	GA		02/24/2025		500		4			4		504	504			
100207473	DEERFIELD BEACH	FL		04/29/2025		1,169		(30)			(30)		1,139	1,139			
100114543	CHARLESTON	SC		06/29/2023		1,402		(78)			(78)		1,324	1,324			
100171796	GRAHAM	NC		10/17/2024		479		(17)			(17)		462	462			
100256336	CUMMING	GA		11/25/2025		1,837		(54)			(54)		1,783	1,783			
100254519	SAINT AUGUSTINE	FL		11/07/2025		1,885		(23)			(23)		1,862	1,862			
100243732	AVENAL	CA		09/29/2025		419		(3)			(3)		416	416			
100143613	SCRANTON	PA		02/21/2024		424		(8)			(8)		416	416			
100131850	SILVER SPRING	MD		10/06/2023		2,162		(10)			(10)		2,152	2,152			
100063050	PROSPECT HEIGHTS	IL		07/01/2021		1,107		(11)			(11)		1,096	1,096			
100161314	SPRINGFIELD	OR		07/25/2024		504		(7)			(7)		497	497			
100100194	POUGHKEEPSIE	NY		03/17/2023		437		(12)			(12)		425	425			
100257177	CALHOUN	GA		11/26/2025		784		(32)			(32)		752	752			
100216372	ATCHISON	KS		06/20/2025		247		(12)			(12)		235	235			
100128401	RIO RICO	AZ		09/15/2023		371		(24)			(24)		347	347			
100283210	DUNNELLON	FL		03/09/2026		413		(16)			(16)		397	397			
100143439	SPRING	TX		02/16/2024		439		(10)			(10)		429	429			
100246763	LOWVILLE	NY		10/15/2025		412		(19)			(19)		393	393			
100273188	PROVIDENCE FORGE	VA		01/15/2026		3,079		(55)			(55)		3,024	3,024			
100055887	SPRINGFIELD	OR		03/26/2021		1,116		(30)			(30)		1,086	1,086			
100277842	LA PUENTE	CA		02/26/2026		299		(6)			(6)		293	293			
100258522	FRANKLIN	KY		12/05/2025		3,139		(155)			(155)		2,984	2,984			
100228988	MARRERO	LA		09/10/2025		421		(12)			(12)		409	409			
100235966	COLUMBUS	OH		09/04/2025		418		(9)			(9)		409	409			
100235275	GRANITE SHOALS	TX		08/29/2025		13,081		(582)			(582)		12,499	12,499			
100207986	WAYNESBORO	VA		04/29/2025		817		(34)			(34)		783	783			
100200006	SAN ANTONIO	TX		03/06/2025		855		(10)			(10)		845	845			
100152919	JANESVILLE	WI		05/22/2024		484		5			5		489	489			
100062191	PENNSAUKEN	NJ		07/01/2021		1,447		(1)			(1)		1,446	1,446			
100071549	MILL CITY	OR		10/14/2021		1,146		(48)			(48)		1,098	1,098			
100146341	CHICAGO	IL		03/19/2024		1,024		(15)			(15)		1,009	1,009			
100169570	RICHMOND	TX		09/30/2024		502		(9)			(9)		493	493			
100175920	VILLA PARK	IL		11/14/2024		615		(13)			(13)		602	602			
100132402	PINELLAS PARK	FL		11/03/2023		462		10			10		472	472			
100143416	LAUREL	MD		02/16/2024		423							423	423			
100177435	ALTAMONTE SPRINGS	FL		01/16/2025		283		(14)			(14)		269	269			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238204	KANSAS CITY	MO		09/18/2025		559		(22)			(22)		537	537			
100212980	NORTHFIELD	NJ		05/29/2025		2,149		(115)			(115)		2,034	2,034			
100268824	COVINGTON	GA		12/29/2025		428		3			3		431	431			
100186203	BATON ROUGE	LA		12/27/2024		330		(15)			(15)		315	315			
100081007	NASHVILLE	TN		03/18/2022		1,027		24			24		1,051	1,051			
100118746	BOYNTON BEACH	FL		07/25/2023		464		(13)			(13)		451	451			
100229270	ROCKFORD	IL		08/14/2025		419		(8)			(8)		411	411			
100261584	SPRING	TX		12/12/2025		721		(9)			(9)		712	712			
100152587	CUMMING	GA		05/17/2024		452		5			5		457	457			
100090376	GALVESTON	TX		12/28/2022		401		(6)			(6)		395	395			
100169563	AVE MARIA	FL		09/30/2024		476		(12)			(12)		464	464			
100210779	MIDDLETON	MA		05/15/2025		1,057		(12)			(12)		1,045	1,045			
100149184	HENDERSON	NV		04/22/2024		500		(8)			(8)		492	492			
100153051	CINCINNATI	OH		06/27/2024		405		(21)			(21)		384	384			
100196787	MARYSVILLE	WA		02/25/2025		916		(24)			(24)		892	892			
100253278	RANSON	WV		10/30/2025		1,535		(51)			(51)		1,484	1,484			
100214900	LITHIA SPRINGS	GA		06/11/2025		277		(10)			(10)		267	267			
100208464	SAN DIEGO	CA		04/29/2025		1,035		(56)			(56)		979	979			
100167925	FAYETTEVILLE	GA		09/20/2024		583		23			23		606	606			
100177363	ATHENS	GA		01/16/2025		703		(28)			(28)		675	675			
100100142	SAVANNAH	GA		03/28/2023		440		(9)			(9)		431	431			
100192198	CONVERSE	TX		01/31/2025		497		(16)			(16)		481	481			
100142032	PHILADELPHIA	PA		02/29/2024		661		6			6		667	667			
100081136	BUFFALO	NY		03/18/2022		990		30			30		1,020	1,020			
100016586	FOUNTAIN VALLEY	CA		04/10/2018		1,110		(21)			(21)		1,089	1,089			
100067616	ROSHARON	TX		09/23/2021		1,016		(38)			(38)		978	978			
100228176	BERWYN	IL		08/11/2025		401		(17)			(17)		384	384			
100090263	ARROWBEAR	CA		01/13/2023		342		(21)			(21)		321	321			
100062662	TEMPLETON	MA		07/01/2021		1,500		(20)			(20)		1,480	1,480			
100084779	MODESTO	CA		08/02/2022		379		(16)			(16)		363	363			
100180774	SARASOTA	FL		11/26/2024		1,000		(46)			(46)		954	954			
100117739	PHILADELPHIA	PA		07/20/2023		510							510	510			
100254342	CRESTVIEW	FL		11/07/2025		523		(8)			(8)		515	515			
100092027	TRENTON	NJ		02/09/2023		376		73			73		449	449			
100261151	HENDERSON	NV		12/05/2025		514		(14)			(14)		500	500			
100200125	LITITZ	PA		03/06/2025		680		8			8		688	688			
100169940	BARNEGAT	NJ		11/08/2024		510		(11)			(11)		499	499			
100077494	CLAYTON	NC		01/03/2022		1,229		(29)			(29)		1,200	1,200			
100149183	MODESTO	CA		04/22/2024		513		1			1		514	514			
100081429	CAYCE	SC		03/18/2022		1,072		24			24		1,096	1,096			
100221358	PAYSON	AZ		07/22/2025		409		(12)			(12)		397	397			
100144637	INDIANAPOLIS	IN		03/13/2024		500		(4)			(4)		496	496			
100188978	HURST	TX		01/09/2025		2,185		4			4		2,189	2,189			
100102955	OCOEE	FL		06/22/2023		429		(35)			(35)		394	394			
100174767	WEST POINT	CA		10/31/2024		511		(5)			(5)		506	506			
100147672	HOUSTON	TX		04/04/2024		734		(38)			(38)		696	696			
100200109	MORRISVILLE	PA		03/06/2025		806		1			1		807	807			
100200110	MORRISVILLE	PA		03/06/2025		807							807	807			
100167790	SPRING	TX		09/19/2024		457		(7)			(7)		450	450			
100146584	MONROE	MA		03/20/2024		237		(12)			(12)		225	225			
100209598	BESSEMER	AL		05/02/2025		512		(5)			(5)		507	507			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226581	DELTONA	FL		07/30/2025		419		(3)			(3)		416	416			
100246671	COLUMBIA	SC		10/15/2025		444		(19)			(19)		425	425			
100229420	BELGRADE	MT		08/15/2025		1,265		(25)			(25)		1,240	1,240			
100244832	LINCOLN	NE		09/29/2025		368		(8)			(8)		360	360			
100064460	TWINSBURG	OH		07/01/2021		4,765		145			145		4,910	4,910			
100173763	BROADWAY	NC		10/30/2024		1,196		(58)			(58)		1,138	1,138			
100126397	HENRICO	VA		08/30/2023		416		(13)			(13)		403	403			
100143541	CORPUS CHRISTI	TX		02/21/2024		396		(11)			(11)		385	385			
100076491	PFLUGERVILLE	TX		12/21/2021		890		(72)			(72)		818	818			
100284713	BOSSIER CITY	LA		03/27/2026		288		(11)			(11)		277	277			
100207707	DANVILLE	CA		04/29/2025		966		(35)			(35)		931	931			
100115450	NEW CANEY	TX		07/17/2023		413		(23)			(23)		390	390			
100247656	AU GRES	MI		10/29/2025		418		(20)			(20)		398	398			
100249874	SOUTH LAKE TAHOE	CA		10/30/2025		82							82	82			
100158787	DES MOINES	IA		07/10/2024		795		(6)			(6)		789	789			
100116600	DINUBA	CA		07/20/2023		520		(14)			(14)		506	506			
100075445	LAWRENCEVILLE	GA		12/01/2021		722		(12)			(12)		710	710			
100075944	YUKON	OK		01/07/2022		1,048		(4)			(4)		1,044	1,044			
100156621	GREENWOOD	AR		06/24/2024		496		1			1		497	497			
100197339	WADDELL	AZ		02/25/2025		943		(45)			(45)		898	898			
100172762	PHILADELPHIA	PA		12/06/2024		475		4			4		479	479			
100147998	SPARTANBURG	SC		04/10/2024		490		(7)			(7)		483	483			
100149609	PARRISH	FL		04/26/2024		544		(7)			(7)		537	537			
100195581	LAREDO	TX		02/24/2025		465		(17)			(17)		448	448			
100091211	NORTH LAS VEGAS	NV		01/31/2023		409		(23)			(23)		386	386			
100186649	LAS VEGAS	NV		12/30/2024		686		79			79		765	765			
100203135	JACKSONVILLE	NC		03/27/2025		1,199		(43)			(43)		1,156	1,156			
100131773	GASTON	SC		10/06/2023		549		18			18		567	567			
100091200	LAKEWOOD	OH		01/31/2023		456		(19)			(19)		437	437			
100068281	CONROE	TX		08/25/2021		2,073		(59)			(59)		2,014	2,014			
100117933	COLLEGE STATION	TX		07/20/2023		8,376		(44)			(44)		8,332	8,332			
100110755	SAINT PETERSBURG	FL		08/11/2023		426		(26)			(26)		400	400			
100284856	GENEVA	NY		03/27/2026		288		(11)			(11)		277	277			
100229208	SAINT AUGUSTINE	FL		08/13/2025		447		(18)			(18)		429	429			
100128312	RICHMOND	VA		09/14/2023		449		(19)			(19)		430	430			
100265392	DALLAS	TX		12/19/2025		408		(19)			(19)		389	389			
100174541	EL PASO	TX		10/31/2024		583		(24)			(24)		559	559			
100100143	DESTIN	FL		03/28/2023		400		(19)			(19)		381	381			
100099772	CLEVELAND	OH		02/28/2023		472		(9)			(9)		463	463			
100284771	UNIVERSITY CITY	MO		03/27/2026		295		(9)			(9)		286	286			
100207504	HAMPTON	GA		04/29/2025		419		(17)			(17)		402	402			
100108066	MEMPHIS	TN		05/24/2023		459		(9)			(9)		450	450			
100196981	BOW	NH		02/25/2025		950		(26)			(26)		924	924			
100152473	CHATTANOOGA	TN		05/16/2024		1,519		(101)			(101)		1,418	1,418			
100063462	COOKEVILLE	TN		07/01/2021		1,089		(7)			(7)		1,082	1,082			
100147213	MIDDLE RIVER	MD		03/28/2024		413		(15)			(15)		398	398			
100214429	SUGAR LAND	TX		06/02/2025		457		(7)			(7)		450	450			
100023854	VALLEJO	CA		09/10/2018		1,104		(11)			(11)		1,093	1,093			
100135974	KANSAS CITY	MO		11/16/2023		280		(19)			(19)		261	261			
100091462	COLORADO SPRINGS	CO		01/20/2023		334		(4)			(4)		330	330			
100141135	KINGSTON	NY		01/30/2024		506		(14)			(14)		492	492			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120109	SAINT AUGUSTINE	FL		08/11/2023		1,664		(20)			(20)		1,644	1,644			
100228066	VICTORVILLE	CA		08/07/2025		513		(24)			(24)		489	489			
100119806	SUFFOLK	VA		08/08/2023		430		(14)			(14)		416	416			
100220085	BAKERSFIELD	CA		08/06/2025		432		(2)			(2)		430	430			
100205566	CINCINNATI	OH		05/09/2025		450		(11)			(11)		439	439			
100150843	ALBUQUERQUE	NM		05/08/2024		512		13			13		525	525			
100214860	LAS VEGAS	NV		06/11/2025		436		(15)			(15)		421	421			
100265538	MADISON	AL		12/19/2025		325		(12)			(12)		313	313			
100102069	HIGH POINT	NC		04/14/2023		475		(5)			(5)		470	470			
100099825	PEMBERTON	NJ		02/28/2023		492		(10)			(10)		482	482			
100154620	HICKORY	NC		06/14/2024		599		(44)			(44)		555	555			
100068111	CATONSVILLE	MD		08/25/2021		1,072		(13)			(13)		1,059	1,059			
100147591	SHEPHERD	TX		04/04/2024		632		(33)			(33)		599	599			
100191106	MERCED	CA		01/29/2025		13,850		(442)			(442)		13,408	13,408			
100128260	SPOKANE	WA		09/14/2023		459		(10)			(10)		449	449			
100129757	SPOKANE VALLEY	WA		09/27/2023		460		(11)			(11)		449	449			
100227240	TAMPA	FL		07/31/2025		426		(14)			(14)		412	412			
100132425	NORTH EAST	MD		11/03/2023		421		5			5		426	426			
100181594	CHICAGO	IL		12/09/2024		595		32			32		627	627			
100202799	KNOXVILLE	TN		03/24/2025		423		(9)			(9)		414	414			
100133509	MIAMI GARDENS	FL		10/19/2023		466		1			1		467	467			
100065078	OXON HILL	MD		07/14/2021		1,027		(28)			(28)		999	999			
100228256	CASTLETON	VT		08/11/2025		422		(14)			(14)		408	408			
100282536	NEWPORT	MN		03/02/2026		862		(52)			(52)		810	810			
100130149	BAYTOWN	TX		11/15/2023		428		(12)			(12)		416	416			
100179758	TRINITY	NC		11/21/2024		568		23			23		591	591			
100061060	PORT HUENEME	CA		06/01/2021		1,449		6			6		1,455	1,455			
100201431	BELTSVILLE	MD		03/12/2025		85,073		(3,952)			(3,952)		81,121	81,121			
100081078	LEHIGH ACRES	FL		03/18/2022		1,954		50			50		2,004	2,004			
100166427	HOUSTON	TX		10/31/2024		32,294		(1,458)			(1,458)		30,836	30,836			
100166421	SILVERTHORNE	CO		10/31/2024		1,453		(70)			(70)		1,383	1,383			
100235638	YUMA	AZ		08/29/2025		288		(12)			(12)		276	276			
100076773	LONGMONT	CO		12/27/2021		952		(18)			(18)		934	934			
100157263	NORTH MIAMI BEACH	FL		02/20/2025		509		(11)			(11)		498	498			
100129537	VICTORVILLE	CA		09/29/2023		3,677		(5)			(5)		3,672	3,672			
100204794	RALSTON	NE		04/09/2025		465		(10)			(10)		455	455			
100202530	VENICE	FL		03/21/2025		458		(3)			(3)		455	455			
100115130	LOCKLAND	OH		07/17/2023		454		(11)			(11)		443	443			
100064957	GREENFIELD	WI		07/14/2021		1,001		(34)			(34)		967	967			
100067401	ANNA	TX		09/23/2021		2,115		(29)			(29)		2,086	2,086			
100203970	MISSION	TX		03/28/2025		422		(18)			(18)		404	404			
100228845	HARRISBURG	PA		08/12/2025		403		(15)			(15)		388	388			
100079702	WESTON	FL		04/25/2022		822		(46)			(46)		776	776			
100079997	HOLLYWOOD	FL		04/25/2022		940		18			18		958	958			
100154526	BALTIMORE	MD		06/14/2024		329		(13)			(13)		316	316			
100172848	SAN ANTONIO	TX		10/25/2024		227		(3)			(3)		224	224			
100064807	KATY	TX		07/14/2021		1,161		(50)			(50)		1,111	1,111			
100185221	NEW ORLEANS	LA		01/24/2025		420		(20)			(20)		400	400			
100185023	BLOOMINGTON	IL		12/19/2024		244		(11)			(11)		233	233			
100158529	LARGO	FL		07/10/2024		4,015		(202)			(202)		3,813	3,813			
100137302	JACKSONVILLE	FL		12/01/2023		467		(4)			(4)		463	463			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117156	PEMBROKE PINES	FL		07/20/2023		179		(1)			(1)		178	178			
100168221	RICHMOND	TX		09/20/2024		11,051		(136)			(136)		10,915	10,915			
100169872	BRASELTON	GA		09/30/2024		512		(11)			(11)		501	501			
100075970	PORTERVILLE	CA		01/07/2022		1,244		(32)			(32)		1,212	1,212			
100212100	SKOKIE	IL		05/22/2025		378		(5)			(5)		373	373			
100088874	TAMPA	FL		11/15/2022		559		2			2		561	561			
100077661	MESA	AZ		01/03/2022		3,710		(89)			(89)		3,621	3,621			
100070519	ONTARIO	CA		09/23/2021		4,480		(73)			(73)		4,407	4,407			
100174671	BELCAMP	MD		10/31/2024		888		(30)			(30)		858	858			
100212605	FAYETTEVILLE	NC		05/29/2025		421		(4)			(4)		417	417			
100213790	BALTIMORE	MD		05/29/2025		422		(5)			(5)		417	417			
100213702	CLINTON	CT		05/29/2025		425		(7)			(7)		418	418			
100200034	WARSAW	MO		03/06/2025		(1,064)		(3)		11	(14)		(1,078)	(1,078)			
100084822	ANGIER	NC		08/02/2022		478		(32)			(32)		446	446			
100243755	FORT MYERS	FL		09/29/2025		447							447	447			
100170450	CUTLER	CA		10/09/2024		273		(12)			(12)		261	261			
100057657	RALEIGH	NC		06/30/2021		1,066		(14)			(14)		1,052	1,052			
100090219	NASHVILLE	TN		01/13/2023		256		(12)			(12)		244	244			
100201760	HOUSTON	TX		03/18/2025		485		(12)			(12)		473	473			
100067517	FREDERICKSBURG	VA		09/23/2021		923		(40)			(40)		883	883			
100129784	KATY	TX		09/27/2023		1,519		(35)			(35)		1,484	1,484			
100088142	MILTON	FL		10/25/2022		325		(9)			(9)		316	316			
100067839	BALTIMORE	MD		09/23/2021		940		(12)			(12)		928	928			
100133129	LAWRENCEVILLE	GA		11/29/2023		564		(21)			(21)		543	543			
100204983	SAINT LOUIS	MO		04/10/2025		262		(12)			(12)		250	250			
100071756	FORT WORTH	TX		10/14/2021		1,324		(54)			(54)		1,270	1,270			
100119711	MONROE	GA		08/08/2023		469		(5)			(5)		464	464			
100228382	PHILADELPHIA	PA		08/11/2025		6,644		(148)			(148)		6,496	6,496			
100257233	ZEBULON	NC		11/26/2025		724		(18)			(18)		706	706			
100220132	ITASCA	TX		08/25/2025		432		(3)			(3)		429	429			
100206747	FARMINGTON	MN		04/23/2025		433		(13)			(13)		420	420			
100266795	PORT CLINTON	OH		12/23/2025		364		(10)			(10)		354	354			
100081495	MUSTANG	OK		03/18/2022		1,000		30			30		1,030	1,030			
100145856	TAMPA	FL		03/15/2024		423		(4)			(4)		419	419			
100234746	PENSACOLA	FL		08/28/2025		625		(15)			(15)		610	610			
100128511	LAS VEGAS	NV		09/15/2023		492		(9)			(9)		483	483			
100152564	FRIDLEY	MN		05/17/2024		32,531		(96)			(96)		32,435	32,435			
100185973	BROOKLYN	MD		12/26/2024		348		(11)			(11)		337	337			
100181556	BELEN	NM		12/09/2024		434		(9)			(9)		425	425			
100254530	COVINGTON	KY		11/07/2025		411		(11)			(11)		400	400			
100100137	FORT LAUDERDALE	FL		03/28/2023		435		(7)			(7)		428	428			
100065213	PHILADELPHIA	PA		07/14/2021		1,063		(17)			(17)		1,046	1,046			
100165791	HOLLYWOOD	FL		08/29/2024		368		(26)			(26)		342	342			
100173445	MONTICELLO	NY		10/29/2024		356		(14)			(14)		342	342			
100193524	STAMFORD	CT		02/10/2025		439		(10)			(10)		429	429			
100202034	COLUMBUS	OH		03/18/2025		434		(2)			(2)		432	432			
100114655	KENNER	LA		06/29/2023		403		(27)			(27)		376	376			
100191741	UNION CITY	GA		02/20/2025		394		(17)			(17)		377	377			
100190372	ODESSA	TX		01/22/2025		440		(3)			(3)		437	437			
100176665	INVERNESS	FL		11/15/2024		376		(17)			(17)		359	359			
100191006	WOODRIDGE	NY		01/29/2025		530		(25)			(25)		505	505			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120324	DELAND	FL		08/18/2023		484		(8)			(8)		476	476			
100151450	SAVANNAH	GA		05/10/2024		1,478		(17)			(17)		1,461	1,461			
100100492	PRAIRIE GROVE	AR		04/27/2023		607		15			15		622	622			
100150784	LAOTTO	IN		05/07/2024		1,662		(31)			(31)		1,631	1,631			
100215943	SOUTHFIELD	MI		07/11/2025		394		(18)			(18)		376	376			
100067811	LANCASTER	SC		09/23/2021		976		(34)			(34)		942	942			
100165930	OCALA	FL		09/06/2024		392		(19)			(19)		373	373			
100204602	WARD	AR		04/04/2025		544		15			15		559	559			
100218213	COMMERCE	GA		06/26/2025		434		(10)			(10)		424	424			
100203117	SAYLORSBURG	PA		03/27/2025		1,329		(53)			(53)		1,276	1,276			
100091046	KISSIMMEE	FL		01/31/2023		124		(7)			(7)		117	117			
100166338	SACRAMENTO	CA		10/24/2024		424		(26)			(26)		398	398			
100193425	FORT MYERS	FL		02/10/2025		456		(6)			(6)		450	450			
100162302	FORSYTH	GA		09/06/2024		384		(25)			(25)		359	359			
100283480	YUKON	OK		03/11/2026		289		(6)			(6)		283	283			
100165066	NORTH PORT	FL		08/28/2024		296		(22)			(22)		274	274			
100208973	ODESSA	TX		04/29/2025		715		5			5		720	720			
100065171	WEST WILDWOOD	NJ		07/14/2021		1,818		(39)			(39)		1,779	1,779			
100158881	PORT CHARLOTTE	FL		07/12/2024		1,824		(31)			(31)		1,793	1,793			
100090677	DETROIT	MI		12/29/2022		426		(14)			(14)		412	412			
100108267	MALDEN	MA		05/24/2023		460		1			1		461	461			
100219403	BIXBY	OK		07/07/2025		482		(17)			(17)		465	465			
100266871	OCALA	FL		12/23/2025		551		(28)			(28)		523	523			
100157923	PENSACOLA	FL		07/09/2024		8,256		(120)			(120)		8,136	8,136			
100164009	GLENDALE	AZ		08/21/2024		439		(21)			(21)		418	418			
100202108	KANSAS CITY	MO		03/18/2025		461		2			2		463	463			
100236891	MEMPHIS	TN		09/12/2025		544		11			11		555	555			
100238821	HARDIN	MT		09/23/2025		394		(8)			(8)		386	386			
3410000813	MAPLE HEIGHTS	OH		05/05/2025		137,057							137,057	137,057			
100185850	NORTH PROVIDENCE	RI		12/26/2024		419		(11)			(11)		408	408			
100116724	ORLANDO	FL		07/20/2023		922		41			41		963	963			
100068069	ARLINGTON	TX		09/23/2021		1,988		(15)			(15)		1,973	1,973			
100218791	CORNING	NY		06/27/2025		444		(10)			(10)		434	434			
100066176	ALTUS	OK		08/02/2021		811		(12)			(12)		799	799			
100202110	MEMPHIS	TN		03/18/2025		463		(22)			(22)		441	441			
100186926	SPRING	TX		01/07/2025		499		(3)			(3)		496	496			
100185876	HAMPSHIRE	IL		12/26/2024		457		9			9		466	466			
100238263	KISSIMMEE	FL		09/19/2025		1,283		(12)			(12)		1,271	1,271			
100116272	NEWARK	NJ		07/20/2023		650		44			44		694	694			
100120656	GOLD BEACH	OR		08/24/2023		334		(3)			(3)		331	331			
100159577	MARIETTA	GA		07/15/2024		429		(20)			(20)		409	409			
100283100	TRENTON	NJ		03/09/2026		419		(8)			(8)		411	411			
100075914	ST PETERSBURG	FL		01/07/2022		1,014		(9)			(9)		1,005	1,005			
100057895	OLD HICKORY	TN		06/30/2021		3,339		(93)			(93)		3,246	3,246			
100179595	MORGANTON	GA		11/21/2024		464		(6)			(6)		458	458			
100160934	MACUNGIE	PA		07/24/2024		2,113		(39)			(39)		2,074	2,074			
100200001	ELGIN	TX		03/06/2025		477		(14)			(14)		463	463			
100100439	JACKSON HEIGHTS	NY		04/27/2023		1,227		(5)			(5)		1,222	1,222			
100169203	PITTSTON	PA		09/27/2024		466		(10)			(10)		456	456			
100116214	ORANGE PARK	FL		07/20/2023		661		169			169		830	830			
100076000	MURRELLS INLET	SC		01/07/2022		1,223		(45)			(45)		1,178	1,178			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283448	MONTGOMERY	TX		03/11/2026		314		(11)			(11)		303	303			
100090915	CRESTVIEW	FL		01/31/2023		1,103		(22)			(22)		1,081	1,081			
100218578	MYRTLE BEACH	SC		06/27/2025		779		(26)			(26)		753	753			
100100900	DELRAN	NJ		04/28/2023		1,369		21			21		1,390	1,390			
100136829	PHILADELPHIA	PA		11/27/2023		305		(9)			(9)		296	296			
100246806	BUFFALO	NY		10/15/2025		422		(18)			(18)		404	404			
100186942	SAN TAN VALLEY	AZ		01/07/2025		11,194		1,239			1,239		12,433	12,433			
100192170	WILMINGTON	DE		01/31/2025		505		(9)			(9)		496	496			
100146620	ANNAPOLIS	MD		03/20/2024		396		(1)			(1)		395	395			
100200644	INDIANAPOLIS	IN		03/11/2025		1,546		(24)			(24)		1,522	1,522			
100063006	ORLANDO	FL		07/01/2021		1,473		(12)			(12)		1,461	1,461			
100257305	BALLWIN	MO		11/26/2025		955		(47)			(47)		908	908			
100161323	PHOENIX	AZ		07/25/2024		508		(8)			(8)		500	500			
100188755	OKLAHOMA CITY	OK		01/09/2025		536		7			7		543	543			
100172778	EDISON	NJ		12/06/2024		456		(26)			(26)		430	430			
100157510	MYRTLE BEACH	SC		02/20/2025		412		(22)			(22)		390	390			
100201008	COLUMBUS	OH		03/12/2025		615		6			6		621	621			
100156738	BAKERSFIELD	CA		06/26/2024		341		(14)			(14)		327	327			
100118706	DUNCAN	SC		07/25/2023		412		(14)			(14)		398	398			
100141305	DREXEL HILL	PA		01/30/2024		272		(14)			(14)		258	258			
100163039	WOODRIDGE	IL		08/13/2024		13,090		(482)			(482)		12,608	12,608			
100213882	BUNNELL	FL		05/29/2025		400		(4)			(4)		396	396			
100211828	WINTER HAVEN	FL		05/19/2025		402		(6)			(6)		396	396			
100169913	HARRISBURG	PA		11/08/2024		1,594		(40)			(40)		1,554	1,554			
100180796	HALLANDALE BEACH	FL		11/26/2024		433		(20)			(20)		413	413			
100247921	ONTARIO	CA		10/29/2025		818		(43)			(43)		775	775			
100220337	SUGARLOAF	CA		07/14/2025		255							255	255			
100156731	RICHMOND	TX		06/26/2024		3,866		(43)			(43)		3,823	3,823			
100064949	FORT WALTON BEACH	FL		07/14/2021		956		(34)			(34)		922	922			
100152345	LURAY	VA		05/17/2024		2,211		74			74		2,285	2,285			
100141139	WEST BERLIN	NJ		01/30/2024		422		(7)			(7)		415	415			
100277972	BENTON	AR		02/26/2026		975		(17)			(17)		958	958			
100284086	CROWLEY	TX		03/30/2026		1,016		(46)			(46)		970	970			
3510118723	PALM BAY	FL		12/19/2025		413,108							413,108	413,108			
100100049	LAKESIDE	AZ		03/28/2023		372		(22)			(22)		350	350			
100081625	CORAL SPRINGS	FL		03/24/2022		653		(19)			(19)		634	634			
100194373	MARIETTA	GA		02/14/2025		2,124		(66)			(66)		2,058	2,058			
100128506	EASTLAKE	OH		09/15/2023		429		(18)			(18)		411	411			
100156703	PITTSBURGH	PA		06/26/2024		443		(8)			(8)		435	435			
100141759	TOLEDO	OH		01/30/2024		502		(7)			(7)		495	495			
100064932	PEACHTREE CTY	GA		07/14/2021		1,039		(37)			(37)		1,002	1,002			
100020199	LEHI	UT		07/17/2018		1,072		(7)			(7)		1,065	1,065			
100153670	CABOT	AR		05/31/2024		263		(21)			(21)		242	242			
100180518	MANDEVILLE	LA		11/26/2024		453		(10)			(10)		443	443			
100161852	ATLANTIC CITY	NJ		07/31/2024		449		(10)			(10)		439	439			
100057737	CUMMING	GA		06/30/2021		992		(31)			(31)		961	961			
100261548	KINGMAN	AZ		12/12/2025		1,229		(48)			(48)		1,181	1,181			
100129815	HOUSTON	TX		09/27/2023		6,276		(124)			(124)		6,152	6,152			
100087420	VAN	TX		10/25/2022		677		18			18		695	695			
100139355	TRENTON	NJ		12/28/2023		512		(4)			(4)		508	508			
100153429	WOODRIDGE	NY		05/30/2024		422		(13)			(13)		409	409			

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100149836	OMAHA	NE		04/29/2024		586		(14)			(14)		572	572			
100153870	CHICAGO	IL		06/05/2024		422		6			6		428	428			
100267684	DALLAS	TX		12/29/2025		1,051		(22)			(22)		1,029	1,029			
100284973	COOS BAY	OR		03/27/2026		367		(10)			(10)		357	357			
100142050	DINGMANS FERRY	PA		02/29/2024		370		(20)			(20)		350	350			
100066877	LEXINGTON	SC		08/02/2021		1,521		1			1		1,522	1,522			
100195428	WEST PALM BEACH	FL		02/24/2025		326		3			3		329	329			
100087667	ALBRIGHTSVILLE	PA		09/29/2022		493		3			3		496	496			
100185211	WACO	TX		01/24/2025		436		(19)			(19)		417	417			
100141020	PHILADELPHIA	PA		02/20/2024		392		(18)			(18)		374	374			
100092032	NORRISTOWN	PA		02/09/2023		404		74			74		478	478			
100103654	COLLEGE STATION	TX		05/08/2023		229		6			6		235	235			
100164231	GREENVILLE	SC		08/21/2024		6,306		(188)			(188)		6,118	6,118			
100128500	HAMPTON	VA		09/15/2023		411		(19)			(19)		392	392			
100191130	YOUNGSVILLE	NC		01/29/2025		452		(5)			(5)		447	447			
100174474	SAN ANTONIO	TX		10/31/2024		689		(31)			(31)		658	658			
100165687	SKOKIE	IL		08/29/2024		414		(12)			(12)		402	402			
100087276	LEAGUE CITY	TX		10/25/2022		1,289		102			102		1,391	1,391			
100086958	PLANTATION	FL		10/24/2022		1,305		(61)			(61)		1,244	1,244			
100265383	CHICAGO	IL		12/19/2025		443		(17)			(17)		426	426			
100258371	PARKVILLE	MD		12/05/2025		438		(12)			(12)		426	426			
100200096	SALISBURY	NC		03/06/2025		528		(1)			(1)		527	527			
100116953	BAKERSFIELD	CA		07/20/2023		1,106		263			263		1,369	1,369			
100284247	JURUPA VALLEY	CA		03/30/2026		620		(28)			(28)		592	592			
100220054	SANTA ROSA	CA		07/30/2025		600		(19)			(19)		581	581			
100186595	HEPHZIBAH	GA		12/30/2024		390		18			18		408	408			
100190807	COLLINSVILLE	OK		01/27/2025		520		(5)			(5)		515	515			
100076134	HOUSTON	TX		01/07/2022		1,110		(36)			(36)		1,074	1,074			
100090123	MULBERRY	FL		01/13/2023		637		(39)			(39)		598	598			
100254395	EUCLID	OH		11/07/2025		434		(3)			(3)		431	431			
100204927	WILLOUGHBY HILLS	OH		04/10/2025		1,122		(13)			(13)		1,109	1,109			
100066832	HARDYSTON	NJ		08/02/2021		1,067		(2)			(2)		1,065	1,065			
100200113	PHILADELPHIA	PA		03/06/2025		470		(11)			(11)		459	459			
100266895	CONCORD	NH		12/23/2025		392		(16)			(16)		376	376			
100088938	NEW SMYRNA BEACH	FL		11/15/2022		479		(10)			(10)		469	469			
100165965	MIDDLE RIVER	MD		09/06/2024		566		(15)			(15)		551	551			
100151481	YUKON	OK		05/10/2024		863		23			23		886	886			
100109093	CAIRO	NY		06/05/2023		1,066		(12)			(12)		1,054	1,054			
100201561	GREENSBORO	NC		03/13/2025		790		(13)			(13)		777	777			
100214400	ROME	GA		06/02/2025		606		20			20		626	626			
100076648	FORT MYERS	FL		12/16/2021		889		(63)			(63)		826	826			
100118777	MIAMI	FL		07/25/2023		320		(7)			(7)		313	313			
100157367	SAINT LOUIS	MO		02/20/2025		412		(7)			(7)		405	405			
100190402	CALEDONIA	WI		01/23/2025		1,114		(13)			(13)		1,101	1,101			
100147594	HOWEY IN THE HILLS	FL		04/04/2024		586		(37)			(37)		549	549			
100088259	WATERBURY	CT		10/17/2022		472		(14)			(14)		458	458			
100261423	MORGAN CITY	LA		12/08/2025		424		(6)			(6)		418	418			
100073375	LAKE CHARLES	LA		11/01/2021		1,087		(1)			(1)		1,086	1,086			
100243813	WYCKOFF	NJ		09/29/2025		691		(38)			(38)		653	653			
100068465	EAST PROVIDENCE	RI		08/25/2021		922		(45)			(45)		877	877			
100164229	CARROLLTON	TX		08/21/2024		444		(13)			(13)		431	431			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017926	CRESSKILL	NJ		05/22/2018		1,141		8			8		1,149	1,149			
100119028	OCALA	FL		07/27/2023		430		(26)			(26)		404	404			
100150802	WESTFIELD	MA		05/08/2024		441		(8)			(8)		433	433			
100174948	HOUSTON	TX		10/31/2024		457		(24)			(24)		433	433			
100148353	SPRING	TX		04/12/2024		1,661		94			94		1,755	1,755			
100212113	SMITHFIELD	VA		05/22/2025		1,043		(15)			(15)		1,028	1,028			
100134977	HUMBLE	TX		10/30/2023		365		(9)			(9)		356	356			
100247370	FERNDALE	MI		10/24/2025		471		(11)			(11)		460	460			
100257050	ARLINGTON	TX		11/26/2025		493		(18)			(18)		475	475			
100152593	KATY	TX		05/17/2024		1,235		3			3		1,238	1,238			
100190896	MONTGOMERY	TX		01/28/2025		670		(9)			(9)		661	661			
100108365	RIVERHEAD	NY		05/25/2023		16,972		(641)			(641)		16,331	16,331			
100162604	SHAWNEE	OK		08/12/2024		500		(2)			(2)		498	498			
100239311	GUILFORD	CT		09/29/2025		297		(6)			(6)		291	291			
100179679	YUKON	OK		11/21/2024		544		17			17		561	561			
100075233	ALLEN	TX		12/01/2021		769		(6)			(6)		763	763			
100239298	WHITTIER	CA		09/29/2025		271		(6)			(6)		265	265			
100162513	BEAVER FALLS	PA		08/12/2024		423		1			1		424	424			
100143634	TRENTON	NJ		02/21/2024		448		(22)			(22)		426	426			
100067444	CAPE CORAL	FL		09/23/2021		950		(40)			(40)		910	910			
100204548	CORDOVA	TN		04/04/2025		558		11			11		569	569			
100204585	NORTH LITTLE ROCK	AR		04/04/2025		558		11			11		569	569			
100230253	EL CERRITO	CA		08/29/2025		284		(11)			(11)		273	273			
100154715	TEXARKANA	TX		07/19/2024		420		(44)			(44)		376	376			
100247690	PORTLAND	OR		10/29/2025		234		(14)			(14)		220	220			
100128341	SPRING HILL	FL		09/14/2023		373		(19)			(19)		354	354			
100165747	RAYMOND	WA		08/29/2024		451							451	451			
100209561	SCOTTSDALE	AZ		05/02/2025		291		(12)			(12)		279	279			
100267943	CONCORD	CA		12/29/2025		625		(43)			(43)		582	582			
100268665	MOORE	OK		12/29/2025		431		(5)			(5)		426	426			
100256452	PINELLAS PARK	FL		11/25/2025		449		(19)			(19)		430	430			
100254360	GLOUCESTER CITY	NJ		11/07/2025		454		(17)			(17)		437	437			
100134268	PETERSBURG	VA		10/27/2023		383		(15)			(15)		368	368			
100142172	CALERA	AL		02/29/2024		427		(8)			(8)		419	419			
100246897	CAPE CORAL	FL		10/17/2025		467		(15)			(15)		452	452			
100230738	CHICAGO	IL		08/29/2025		278		(11)			(11)		267	267			
100238223	NORTH FORT MYERS	FL		09/18/2025		447		(10)			(10)		437	437			
100139478	SPRING	TX		12/28/2023		434		(5)			(5)		429	429			
100257218	EUSTIS	FL		11/26/2025		484		(21)			(21)		463	463			
100228325	COLUMBUS	OH		08/11/2025		395		(15)			(15)		380	380			
100246630	OAK HILL	WV		10/15/2025		395		(12)			(12)		383	383			
100062002	OLD HICKORY	TN		07/01/2021		1,303		(13)			(13)		1,290	1,290			
100103767	TAMPA	FL		05/10/2023		358		(25)			(25)		333	333			
100254703	LYNCHBURG	VA		11/13/2025		556		(9)			(9)		547	547			
100108200	BALTIMORE	MD		05/24/2023		309		(2)			(2)		307	307			
100154887	VICTORIA	TX		07/19/2024		461		(15)			(15)		446	446			
100220571	KODAK	TN		07/15/2025		28,487		(974)			(974)		27,513	27,513			
100133306	KISSIMMEE	FL		11/29/2023		370		(14)			(14)		356	356			
100193572	TAMPA	FL		02/10/2025		576		(9)			(9)		567	567			
100116405	PHILADELPHIA	PA		07/20/2023		597		78			78		675	675			
100118144	SARASOTA	FL		07/20/2023		468		(19)			(19)		449	449			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064912	JACKSONVILLE	FL		07/14/2021		986		(37)			(37)		949	949			
3350089820	SLEEPY HOLLOW	NY		09/22/2025		457,601							457,601	457,601			
100069091	AMHERST	VA		09/01/2021		1,022		(7)			(7)		1,015	1,015			
100070902	WINTER HAVEN	FL		10/01/2021		1,261		(13)			(13)		1,248	1,248			
100202143	MONTGOMERY	AL		03/18/2025		463							463	463			
100141125	BALTIMORE	MD		01/30/2024		453		(20)			(20)		433	433			
100141673	COLORADO SPRINGS	CO		01/30/2024		432		(10)			(10)		422	422			
100140697	FOX LAKE	IL		02/08/2024		388		(15)			(15)		373	373			
100152389	LYNCHBURG	VA		05/17/2024		476		(2)			(2)		474	474			
100100901	WEST PALM BCH	FL		04/28/2023		525		(20)			(20)		505	505			
100081510	ANTIOCH	CA		03/18/2022		750		15			15		765	765			
100257657	ALTAMONT	NY		11/26/2025		608		(36)			(36)		572	572			
100067628	AUSTIN	TX		09/23/2021		364		(23)	1		(24)		340	340			
100175848	LAS VEGAS	NV		11/12/2024		464		(15)			(15)		449	449			
100257087	ST. AUGUSTINE	FL		11/26/2025		402		(24)			(24)		378	378			
100213278	BOWIE	MD		05/29/2025		939		(23)			(23)		916	916			
100078851	BALTIMORE	MD		02/24/2022		1,622		(13)			(13)		1,609	1,609			
100176629	PALM COAST	FL		11/15/2024		471		(16)			(16)		455	455			
100127955	BALTIMORE	MD		09/08/2023		1,530		74			74		1,604	1,604			
100200010	ANGLETON	TX		03/06/2025		527		(3)			(3)		524	524			
100117586	LA PORTE	TX		07/20/2023		579		(15)			(15)		564	564			
100176887	KANSAS CITY	MO		11/15/2024		401		(18)			(18)		383	383			
100247688	MOUNT VERNON	WA		10/29/2025		923		(60)			(60)		863	863			
100190738	HOMESTEAD	FL		01/27/2025		2,105		(20)			(20)		2,085	2,085			
100193341	CAMBRIDGE	MN		02/10/2025		485		1			1		486	486			
100091471	ZEPHYRHILLS	FL		01/20/2023		516		(16)			(16)		500	500			
100068205	SHELTON	WA		08/25/2021		943		(37)			(37)		906	906			
100109154	SAINT GEORGE	UT		07/21/2023		666		(28)			(28)		638	638			
100079283	SACRAMENTO	CA		02/28/2022		859		(35)			(35)		824	824			
100165074	EL PASO	TX		08/28/2024		450		(20)			(20)		430	430			
100220305	HAINES CITY	FL		07/11/2025		571		(26)			(26)		545	545			
100189872	SARASOTA	FL		01/21/2025		5,320		(137)			(137)		5,183	5,183			
100153647	SAINT PETERSBURG	FL		05/31/2024		440		(8)			(8)		432	432			
100114652	DAVENPORT	FL		06/29/2023		416		(20)			(20)		396	396			
100167986	OKLAHOMA CITY	OK		09/20/2024		399		(20)			(20)		379	379			
100079284	PORT HUENEME	CA		02/28/2022		1,054		9			9		1,063	1,063			
100210627	NAPLES	FL		05/15/2025		6,003		(139)			(139)		5,864	5,864			
100133074	STONE MOUNTAIN	GA		11/29/2023		528		(6)			(6)		522	522			
100164876	KNOXVILLE	TN		08/26/2024		414		(29)			(29)		385	385			
100221360	LAWRENCEVILLE	GA		07/22/2025		454		(15)			(15)		439	439			
100212661	FORT WORTH	TX		05/29/2025		408		(17)			(17)		391	391			
100077649	NEW WINDSOR	NY		01/03/2022		1,095		(36)			(36)		1,059	1,059			
100155279	ALBANY	NY		07/19/2024		376		(29)			(29)		347	347			
100200077	JACKSONVILLE	FL		03/06/2025		(1,439)		36	76		(40)		(1,479)	(1,479)			
100173927	LANCASTER	PA		10/31/2024		424		(20)			(20)		404	404			
100120516	MAXWELL	TX		08/18/2023		520		(9)			(9)		511	511			
100269383	RICEVILLE	TN		12/30/2025		1,075		(22)			(22)		1,053	1,053			
100204150	HAINES CITY	FL		03/28/2025		227		(11)			(11)		216	216			
100153349	KISSIMMEE	FL		05/30/2024		40,880		1,886			1,886		42,766	42,766			
100172760	KNOXVILLE	TN		12/06/2024		411		(19)			(19)		392	392			
100254512	JENKS	OK		11/07/2025		425		(6)			(6)		419	419			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170393	CLARKSVILLE	TN		10/09/2024		479		(14)			(14)		465	465			
100129914	CHICAGO	IL		09/27/2023		420		(11)			(11)		409	409			
100200088	SAVANNAH	GA		03/06/2025		435		(9)			(9)		426	426			
100139199	HOUSTON	TX		12/28/2023		419		(11)			(11)		408	408			
100228067	STAUNTON	VA		08/07/2025		435		(15)			(15)		420	420			
100236928	HOUSTON	TX		09/12/2025		431		(9)			(9)		422	422			
100079822	GREEN COVE SPRINGS	FL		04/25/2022		865		(7)			(7)		858	858			
100087162	GLEN BURNIE	MD		10/25/2022		508		61			61		569	569			
100163105	KYLE	TX		08/13/2024		4,001		(128)			(128)		3,873	3,873			
100079150	PAHOA	HI		02/24/2022		1,030		11			11		1,041	1,041			
100079978	FRIENDSWOOD	TX		04/25/2022		7,511		216			216		7,727	7,727			
100115187	NORMAN	OK		07/17/2023		418		(22)			(22)		396	396			
100134749	FRESNO	CA		10/30/2023		416		(11)			(11)		405	405			
100081215	MEMPHIS	TN		03/18/2022		992		12			12		1,004	1,004			
100152904	ALIQUIPPA	PA		05/22/2024		423		(14)			(14)		409	409			
100248560	MARIETTA	GA		10/29/2025		930		(48)			(48)		882	882			
100208074	WALLINGFORD	PA		04/29/2025		314		(8)			(8)		306	306			
100064928	DEERFIELD BEACH	FL		07/14/2021		(1,416)		(35)	(2)		(33)		(1,449)	(1,449)			
100100015	TEXAS CITY	TX		03/28/2023		410		(21)			(21)		389	389			
100284010	MAGNOLIA	TX		03/24/2026		641		(16)			(16)		625	625			
100128087	SEVIERVILLE	TN		09/08/2023		469		(5)			(5)		464	464			
100206293	SURPRISE	AZ		04/17/2025		21,687		(204)			(204)		21,483	21,483			
100074399	KISSIMMEE	FL		12/02/2021		23,654		(2,030)			(2,030)		21,624	21,624			
100211682	YUKON	OK		05/19/2025		468							468	468			
100230054	FORT WALTON BEACH	FL		08/25/2025		434		(21)			(21)		413	413			
100179680	MAGNOLIA	TX		11/21/2024		1,187		72			72		1,259	1,259			
100116230	BAKERSFIELD	CA		07/20/2023		998		179			179		1,177	1,177			
100142145	SUGAR LAND	TX		02/29/2024		391		(19)			(19)		372	372			
100206014	HOUSTON	TX		04/15/2025		410		(18)			(18)		392	392			
100266821	TWENTYNINE PALMS	CA		12/23/2025		393		(19)			(19)		374	374			
100281912	CRESCENT LAKE	OR		02/26/2026		486		(15)			(15)		471	471			
100282243	MAPLE SHADE	NJ		02/27/2026		245		(4)			(4)		241	241			
100197563	OCEAN CITY	MD		02/26/2025		1,251		(38)			(38)		1,213	1,213			
100079763	KISSIMMEE	FL		04/25/2022		786		(49)			(49)		737	737			
100213772	SAN ANTONIO	TX		05/29/2025		458		(15)			(15)		443	443			
100214156	LOUISVILLE	KY		05/30/2025		294		(14)			(14)		280	280			
100165898	MEMPHIS	TN		08/30/2024		496		(3)			(3)		493	493			
100115287	NORTHFIELD	OH		07/17/2023		465		(11)			(11)		454	454			
100119019	SELMA	TX		07/27/2023		505		9			9		514	514			
100108317	BALTIMORE	MD		05/24/2023		455		(12)			(12)		443	443			
100201194	STRONGSVILLE	OH		03/12/2025		393		(13)			(13)		380	380			
100201198	MEDINA	OH		03/12/2025		393		(13)			(13)		380	380			
100130287	SAINT CLAIR SHORES	MI		09/28/2023		1,201		(53)			(53)		1,148	1,148			
100060913	GLENDALE	AZ		06/01/2021		1,412		6			6		1,418	1,418			
100193413	LAKE MARY	FL		02/10/2025		451		(6)			(6)		445	445			
100193079	SAN ANTONIO	TX		02/10/2025		2,050		186			186		2,236	2,236			
100156768	CYPRESS	TX		06/26/2024		449		(36)			(36)		413	413			
100185565	EL CAMPO	TX		12/20/2024		5,890		(238)			(238)		5,652	5,652			
100081447	RICHMOND	TX		03/18/2022		3,788		175			175		3,963	3,963			
100261498	HOUSTON	TX		12/12/2025		269		(13)			(13)		256	256			
100174448	WEEKI WACHEE	FL		10/31/2024		1,305		(26)			(26)		1,279	1,279			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100064793	SCOTTSDALE	AZ		07/14/2021		940		(42)			(42)		898	898			
100139655	MYRTLE CREEK	OR		12/28/2023		403		(20)			(20)		383	383			
100149865	GARRISON	MN		04/29/2024		418		(19)			(19)		399	399			
100102210	CABO SAN LUCAS	MEX		04/17/2023		754							754	754			
100120524	GREENVILLE	NC		08/18/2023		445		(9)			(9)		436	436			
100194209	WEST COVINA	CA		02/14/2025		334		(7)			(7)		327	327			
100061977	HOUSTON	TX		07/01/2021		1,452		(26)			(26)		1,426	1,426			
100269883	RESEDA	CA		12/30/2025		308		(8)			(8)		300	300			
100152770	PALMETTO	FL		05/22/2024		3,243		(158)			(158)		3,085	3,085			
100228053	CULPEPER	VA		08/07/2025		425		(6)			(6)		419	419			
100169208	IRVING	TX		09/27/2024		504		(14)			(14)		490	490			
100178009	ORO VALLEY	AZ		11/19/2024		998		(38)			(38)		960	960			
100202424	ANNAPOLIS	MD		03/19/2025		431		(3)			(3)		428	428			
100141883	BOCA RATON	FL		03/27/2024		1,910		(55)			(55)		1,855	1,855			
100132712	ORLANDO	FL		11/03/2023		418		(1)			(1)		417	417			
100069194	SULPHUR SPRINGS	TX		09/01/2021		1,097		(10)			(10)		1,087	1,087			
100268283	KANNAPOLIS	NC		12/29/2025		450		4			4		454	454			
100101565	HILLSBORO	MO		04/26/2023		7,229		(112)			(112)		7,117	7,117			
100139090	DUNDALK	MD		12/28/2023		378		(13)			(13)		365	365			
100057878	PORT SAINT LUCIE	FL		06/30/2021		1,165		(45)			(45)		1,120	1,120			
100239327	LEONARDTOWN	MD		09/29/2025		1,210		(25)			(25)		1,185	1,185			
100076057	ROCK HILL	SC		01/07/2022		931		(8)			(8)		923	923			
100204100	BOYNTON BEACH	FL		03/28/2025		458		(10)			(10)		448	448			
100120338	NORTH CHARLESTON	SC		08/18/2023		348		(10)			(10)		338	338			
100136826	LOUISVILLE	KY		11/27/2023		(7,178)		(17)			(17)		(7,195)	766		7,961	7,961
100170457	MESA	AZ		10/09/2024		483		(19)			(19)		464	464			
100229314	KINGMAN	AZ		08/14/2025		1,530		(11)			(11)		1,519	1,519			
100192182	BIRMINGHAM	AL		01/31/2025		615		29			29		644	644			
100203952	TUCSON	AZ		03/28/2025		459		(10)			(10)		449	449			
100229779	CONROE	TX		08/18/2025		69,684		(2,153)			(2,153)		67,531	67,531			
100130396	BRUNSWICK	GA		09/28/2023		422		(15)			(15)		407	407			
100070914	HENDERSON	NV		10/01/2021		1,302		(7)			(7)		1,295	1,295			
100070411	N LAS VEGAS	NV		09/23/2021		993		(25)			(25)		968	968			
100114896	ATLANTA	GA		07/13/2023		453		(4)			(4)		449	449			
100068349	DALLAS	TX		08/25/2021		977		(34)			(34)		943	943			
100147459	PENSACOLA	FL		04/03/2024		368		(17)			(17)		351	351			
100143513	TRENTON	NJ		02/21/2024		458		(24)			(24)		434	434			
100055896	NEWARK	NJ		03/26/2021		1,093		(30)			(30)		1,063	1,063			
100060252	ALBANY	OR		06/25/2021		1,004		(33)			(33)		971	971			
100069615	FLUSHING	MI		09/01/2021		1,067		(8)			(8)		1,059	1,059			
100257666	ATHOL	MA		11/26/2025		1,107		(21)			(21)		1,086	1,086			
100118692	SAINT PAUL	MN		07/25/2023		504		(10)			(10)		494	494			
100141614	RIFLE	CO		01/30/2024		1,100		(18)			(18)		1,082	1,082			
100247543	CRIMORA	VA		10/28/2025		407		(19)			(19)		388	388			
100065186	PRINEVILLE	OR		07/14/2021		7,418		(141)			(141)		7,277	7,277			
100193045	JEFFERSON	GA		02/10/2025		7,884		552			552		8,436	8,436			
100161827	PHILADELPHIA	PA		07/31/2024		448		3			3		451	451			
100129926	INDEPENDENCE	MO		09/27/2023		441		(8)			(8)		433	433			
100243436	FAYETTEVILLE	AR		09/26/2025		359		(17)			(17)		342	342			
100070697	COCOA	FL		10/01/2021		1,227		(11)			(11)		1,216	1,216			
100249227	CHULA VISTA	CA		10/30/2025		1,308		(26)			(26)		1,282	1,282			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100102928	MIAMI	FL		06/22/2023		24,824		(1,668)			(1,668)		23,156	23,156			
100062671	NASHVILLE	IN		07/01/2021		3,211							3,211	3,211			
100102076	LAUREL	MD		04/14/2023		1,337		(24)			(24)		1,313	1,313			
100117229	ALLEN	TX		07/20/2023		12,907		628			628		13,535	13,535			
100274697	FULSHEAR	TX		01/29/2026		2,719		(102)			(102)		2,617	2,617			
100182116	CHARLOTTE	NC		12/12/2024		7,481		(78)			(78)		7,403	7,403			
100136147	SOUTHFIELD	MI		12/18/2023		301		(19)			(19)		282	282			
100117403	SAN MARCOS	TX		07/20/2023		4,218		284			284		4,502	4,502			
100194331	WILKES BARRE	PA		02/14/2025		477		(8)			(8)		469	469			
100175854	ALLENTOWN	PA		11/12/2024		452		(5)			(5)		447	447			
100195081	STONECREST	GA		02/24/2025		301		1			1		302	302			
100081357	WEST VALLEY CITY	UT		03/18/2022		1,962		67			67		2,029	2,029			
100087265	RIDGEFIELD	NJ		10/25/2022		2,774		95			95		2,869	2,869			
100082818	FORT WORTH	TX		04/28/2022		2,184		(46)			(46)		2,138	2,138			
100060210	SAINT LOUIS	MO		06/25/2021		1,021		(17)			(17)		1,004	1,004			
100269631	FREDERICKSBURG	VA		12/30/2025		557		(11)			(11)		546	546			
100063576	BOWLING GREEN	KY		07/01/2021		1,126		(6)			(6)		1,120	1,120			
100249629	FORT LUPTON	CO		10/30/2025		788		(10)			(10)		778	778			
100115689	RALEIGH	NC		07/20/2023		7,433		(99)			(99)		7,334	7,334			
100190247	FREEHOLD	NJ		01/22/2025		421		(16)			(16)		405	405			
100178214	LONG BEACH	CA		11/19/2024		392		(9)			(9)		383	383			
100173887	SPRING HILL	FL		10/31/2024		452		(21)			(21)		431	431			
100254392	LOUISBURG	NC		11/07/2025		447		(13)			(13)		434	434			
100184404	SUGARLOAF	CA		12/17/2024		429		(20)			(20)		409	409			
100246596	RIVERVIEW	FL		10/15/2025		7,060		(313)			(313)		6,747	6,747			
100212118	MAGNOLIA	TX		05/22/2025		604		39			39		643	643			
100077379	WILMINGTON	DE		01/03/2022		1,695		(27)			(27)		1,668	1,668			
100193308	BALTIMORE	MD		02/10/2025		440		3			3		443	443			
100229429	FREMONT	IN		08/15/2025		903		(29)			(29)		874	874			
100198309	PORT RICHEY	FL		02/28/2025		619		(2)			(2)		617	617			
100141525	YPSILANTI	MI		01/30/2024		306		(17)			(17)		289	289			
100222630	AVE MARIA	FL		07/30/2025		1,553		(53)			(53)		1,500	1,500			
100228375	MENOMONIE	WI		08/11/2025		399		(12)			(12)		387	387			
100071784	MISSION	TX		10/14/2021		962		(44)			(44)		918	918			
100071523	ANKENY	IA		10/14/2021		918		(38)			(38)		880	880			
100209535	GRAND BAY	AL		05/02/2025		795		(29)			(29)		766	766			
100114565	TILGHMAN	MD		06/29/2023		494		(26)			(26)		468	468			
100230080	FERNANDINA BEACH	FL		08/26/2025		467		(10)			(10)		457	457			
100118972	COLORADO SPRINGS	CO		07/27/2023		803		(30)			(30)		773	773			
100236796	IRONDEQUOIT	NY		09/12/2025		426		(14)			(14)		412	412			
100120242	HOUSTON	TX		08/18/2023		416		(7)			(7)		409	409			
100231047	SANTA PAULA	CA		08/29/2025		908		(32)			(32)		876	876			
100204526	ELMENDORF	TX		04/04/2025		379		(9)			(9)		370	370			
100274352	SACRAMENTO	CA		01/29/2026		1,029		(20)			(20)		1,009	1,009			
100126388	SALISBURY	NC		08/30/2023		415		(12)			(12)		403	403			
100246628	LITTLE ROCK	AR		10/15/2025		532		(1)			(1)		531	531			
100220109	AUBURN	CA		08/25/2025		402		(17)			(17)		385	385			
100065212	PHILADELPHIA	PA		07/14/2021		1,047		(17)			(17)		1,030	1,030			
100159553	MYRTLE BEACH	SC		07/15/2024		413		(28)			(28)		385	385			
100235223	CHICAGO	IL		08/29/2025		535		(6)			(6)		529	529			
100276944	KILLEEN	TX		01/30/2026		436		(17)			(17)		419	419			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284721	ELIZABETHTOWN	PA		03/27/2026		288		(10)			(10)		278	278			
100265171	ALPHARETTA	GA		12/19/2025		389		(26)			(26)		363	363			
100195547	TUCSON	AZ		03/27/2025		494		(19)			(19)		475	475			
100174971	PHILADELPHIA	PA		10/31/2024		559		(31)			(31)		528	528			
100228059	SPRING	TX		08/07/2025		404		(9)			(9)		395	395			
100077758	CEDAR PARK	TX		01/03/2022		1,088		(2)			(2)		1,086	1,086			
100283823	MIAMI	FL		03/16/2026		468		(18)			(18)		450	450			
100214420	LONGS	SC		06/02/2025		524		9			9		533	533			
100137137	KENNESAW	GA		11/28/2023		299		(28)			(28)		271	271			
100108419	PHILADELPHIA	PA		05/25/2023		298		(9)			(9)		289	289			
100198967	EUSTIS	FL		02/28/2025		372		(8)			(8)		364	364			
100237147	LEHI	UT		09/12/2025		1,401		(53)			(53)		1,348	1,348			
100131610	COCOA BEACH	FL		10/06/2023		1,216		11			11		1,227	1,227			
100149213	NEW CANEY	TX		04/22/2024		156		(6)			(6)		150	150			
100080009	NORTHVILLE	MI		04/25/2022		851		(12)			(12)		839	839			
100117092	ASHEVILLE	NC		07/20/2023		637							637	637			
100257932	RIVERSIDE	RI		11/26/2025		983		(28)			(28)		955	955			
100057976	NORTHPORT	AL		06/30/2021		1,290		(45)			(45)		1,245	1,245			
100068201	ANSONIA	CT		08/25/2021		1,058		(10)			(10)		1,048	1,048			
100078852	WINTER HAVEN	FL		02/24/2022		972		4			4		976	976			
100228255	KENOSHA	WI		08/11/2025		394		(15)			(15)		379	379			
100199041	LAKE ARIEL	PA		02/28/2025		454		(4)			(4)		450	450			
100119322	KISSIMMEE	FL		07/31/2023		7,237		(53)			(53)		7,184	7,184			
100207371	ATLANTA	GA		04/29/2025		403		(19)			(19)		384	384			
100108347	KANSAS CITY	MO		05/25/2023		491		(11)			(11)		480	480			
100176154	PINEHURST	TX		12/20/2024		476		(7)			(7)		469	469			
100161955	KANSAS CITY	KS		07/31/2024		342		(11)			(11)		331	331			
100110752	DENTON	TX		08/11/2023		441		(31)			(31)		410	410			
100195418	OCALA	FL		02/24/2025		559		37			37		596	596			
100147715	HOMETOWN	IL		04/05/2024		438		(6)			(6)		432	432			
100169360	AURORA	IL		09/27/2024		432		(9)			(9)		423	423			
100273342	WEST MONROE	LA		01/20/2026		546		(24)			(24)		522	522			
100061365	PANGUITCH	UT		06/01/2021		657		3			3		660	660			
100090952	BAKERSFIELD	CA		01/31/2023		422		(11)			(11)		411	411			
100163266	MORRILTON	AR		08/13/2024		190		(8)			(8)		182	182			
100128321	BALTIMORE	MD		09/14/2023		275		(5)			(5)		270	270			
100237450	ELMA	NY		09/12/2025		2,159		(54)			(54)		2,105	2,105			
100209737	MONROEVILLE	PA		05/05/2025		441		(2)			(2)		439	439			
100180606	HOUSTON	TX		11/26/2024		445		(21)			(21)		424	424			
100265398	READING	PA		12/19/2025		435		(4)			(4)		431	431			
100261542	ARROW BEAR	CA		12/12/2025		457		(16)			(16)		441	441			
100079032	ROSEVILLE	MN		02/24/2022		1,006		5			5		1,011	1,011			
100161004	NORCROSS	GA		07/24/2024		568		(1)			(1)		567	567			
100169592	ORLANDO	FL		09/30/2024		575		(11)			(11)		564	564			
100157368	COVINGTON	KY		02/20/2025		551		(15)			(15)		536	536			
100157212	CRANBERRY ISLES	ME		02/20/2025		250		(10)			(10)		240	240			
100198330	FULSHEAR	TX		02/28/2025		4,099		366			366		4,465	4,465			
100119803	NEW ORLEANS	LA		08/08/2023		469							469	469			
100283123	ROUND ROCK	TX		03/09/2026		2,155		64			64		2,219	2,219			
100129935	FLORENCE	KY		09/27/2023		399		(13)			(13)		386	386			
100277821	BRUNSWICK	GA		02/26/2026		3,859		(79)			(79)		3,780	3,780			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100179849	LINCOLN	NE		11/22/2024		2,231		(38)			(38)		2,193	2,193			
100209503	ATLANTA	GA		05/01/2025		398		(17)			(17)		381	381			
100155359	LOS ANGELES	CA		06/18/2024		1,840		(93)			(93)		1,747	1,747			
100186078	HYATTSVILLE	MD		01/31/2025		1,818		(38)			(38)		1,780	1,780			
100261471	GLADSTONE	MO		12/09/2025		394		(20)			(20)		374	374			
100219778	COATESVILLE	PA		07/08/2025		404		(14)			(14)		390	390			
100202418	PHILADELPHIA	PA		03/19/2025		236		(11)			(11)		225	225			
100073120	BELCAMP	MD		11/01/2021		351		(11)			(11)		340	340			
100159319	SAINT AUGUSTINE	FL		07/15/2024		1,401		(25)	8		(33)		1,368	1,368			
100219301	JACKSONVILLE	FL		06/30/2025		426		(14)			(14)		412	412			
100207403	KANSAS CITY	MO		04/29/2025		460		(16)			(16)		444	444			
100156881	LAWTON	OK		06/27/2024		404		(10)			(10)		394	394			
100200081	JACKSONVILLE	FL		03/06/2025		498		(15)			(15)		483	483			
100212232	FRESNO	CA		05/23/2025		644		5			5		649	649			
100170177	WESLEY CHAPEL	FL		10/08/2024		695		2			2		697	697			
100269305	WINDSOR	CO		12/30/2025		1,122		(23)			(23)		1,099	1,099			
100065551	RIO RANCHO	NM		07/28/2021		891		(42)			(42)		849	849			
100201303	BERTRAM	TX		03/12/2025		334		(14)			(14)		320	320			
100064154	HAMDEN	CT		07/01/2021		991		35			35		1,026	1,026			
100149170	LAS VEGAS	NV		04/22/2024		576		6			6		582	582			
100201494	HOUMA	LA		03/12/2025		1,492		(44)			(44)		1,448	1,448			
100255438	PUEBLO	CO		11/24/2025		497		(9)			(9)		488	488			
100149688	BLAKESLEE	PA		04/26/2024		656		(13)			(13)		643	643			
100175616	BAYTOWN	TX		11/12/2024		676		17			17		693	693			
100079175	BAKERSFIELD	CA		02/24/2022		902		(10)			(10)		892	892			
100193812	TULUM	MEX		02/10/2025		1,067							1,067	1,067			
100134727	JAMISON	PA		10/30/2023		8,360		10			10		8,370	8,370			
100100395	CRESCO	PA		04/27/2023		716		44			44		760	760			
100188921	MEMPHIS	TN		01/09/2025		328		(13)			(13)		315	315			
100087922	DAHLONEGA	GA		10/25/2022		1,393		(7)			(7)		1,386	1,386			
100209422	CHARLOTTE	NC		04/29/2025		413		(10)			(10)		403	403			
100162272	RICHARDSON	TX		09/06/2024		486		(11)			(11)		475	475			
100129922	MILTON	FL		09/27/2023		418		(10)			(10)		408	408			
100157673	WORCESTER	MA		06/28/2024		429		(17)			(17)		412	412			
100117792	EDMOND	OK		07/20/2023		532		(12)			(12)		520	520			
100172293	ANN ARBOR	MI		10/21/2024		1,692		(47)			(47)		1,645	1,645			
100206916	FORT WORTH	TX		04/24/2025		141		(4)			(4)		137	137			
100204628	ALTURAS	CA		04/04/2025		430		(14)			(14)		416	416			
100087078	SAN JOSE DEL CABO	MEX		09/26/2022		685							685	685			
100109942	MERIDEN	CT		06/22/2023		446		(15)			(15)		431	431			
100165299	MODESTO	CA		08/29/2024		489		(3)			(3)		486	486			
100188939	LA PLACE	LA		01/09/2025		1,239		(25)			(25)		1,214	1,214			
100198940	COVINGTON	KY		02/28/2025		364		(4)			(4)		360	360			
100229782	CORPUS CHRISTI	TX		08/18/2025		320		1			1		321	321			
100151149	HAZLETON	PA		05/09/2024		428		(23)			(23)		405	405			
100163406	NEW ORLEANS	LA		09/27/2024		420		(17)			(17)		403	403			
100255443	HOUSTON	TX		11/24/2025		492		(1)			(1)		491	491			
100243196	SPRING	TX		09/26/2025		418		(20)			(20)		398	398			
100204572	WARRINGTON	PA		04/04/2025		413		(14)			(14)		399	399			
100210543	JACKSON	GA		05/15/2025		438		(6)			(6)		432	432			
100137860	CITRUS SPRINGS	FL		12/08/2023		963		(32)			(32)		931	931			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116302	WOODBRIDGE	NJ		07/20/2023		747		135			135		882	882			
100132613	SWARTZ CREEK	MI		11/03/2023		298		(3)			(3)		295	295			
100206867	MILLVILLE	NJ		04/24/2025		442							442	442			
100206879	WILMINGTON	DE		04/24/2025		448		(6)			(6)		442	442			
100194587	SAINT AUGUSTINE	FL		03/28/2025		420		(15)			(15)		405	405			
100149316	NEW ORLEANS	LA		04/24/2024		553		12			12		565	565			
100061888	WILLINGBORO	NJ		07/01/2021		999		(21)			(21)		978	978			
100060776	SUFFOLK	VA		06/01/2021		1,505		6			6		1,511	1,511			
100188564	MEDWAY	OH		02/10/2025		400		(11)			(11)		389	389			
100212157	AKRON	OH		05/22/2025		447		(4)			(4)		443	443			
100176211	LOUISBURG	NC		12/20/2024		352		(11)			(11)		341	341			
100076015	AVONDALE	AZ		01/07/2022		1,017		(43)			(43)		974	974			
100247676	MYRTLE BEACH	SC		10/29/2025		410		(19)			(19)		391	391			
100064209	SANFORD	FL		07/01/2021		977		35			35		1,012	1,012			
100214009	FORT WORTH	TX		05/29/2025		1,066		(22)			(22)		1,044	1,044			
100228080	MIAMI	FL		08/07/2025		356		(16)			(16)		340	340			
100238331	CHESAPEAKE	VA		09/19/2025		427		1			1		428	428			
100162476	PLACERVILLE	CA		08/07/2024		982		(19)			(19)		963	963			
100176022	INDEPENDENCE	MO		12/20/2024		420		(16)			(16)		404	404			
100175976	GREER	SC		11/14/2024		675		6			6		681	681			
100067015	GRAND JUNCTION	CO		08/02/2021		882		18			18		900	900			
100257251	GILROY	CA		11/26/2025		1,630		(74)			(74)		1,556	1,556			
100153730	HAMPTON	GA		07/11/2024		365		(30)			(30)		335	335			
100269926	CHARLOTTE	NC		12/30/2025		3,504		(73)			(73)		3,431	3,431			
100179382	HOUSTON	TX		12/27/2024		35,693		(1,629)			(1,629)		34,064	34,064			
100069912	BURIEN	WA		09/01/2021		1,113		25			25		1,138	1,138			
100213102	GAINESVILLE	VA		05/29/2025		1,032		(55)			(55)		977	977			
100115489	WEST CHICAGO	IL		07/17/2023		1,107		(18)			(18)		1,089	1,089			
100174717	PLAINVILLE	CT		10/31/2024		439		(22)			(22)		417	417			
100207514	RIVERDALE	GA		04/29/2025		439		(13)			(13)		426	426			
100246080	SALEM	NJ		10/08/2025		409		(18)			(18)		391	391			
100235658	PHILADELPHIA	PA		08/29/2025		446		(15)			(15)		431	431			
100227959	PHOENIX	AZ		08/04/2025		249		(11)			(11)		238	238			
100091422	OLATHE	KS		02/22/2023		579		(12)			(12)		567	567			
100063284	HAMMONTON	NJ		07/01/2021		1,282		4			4		1,286	1,286			
100203992	BAKER	LA		03/28/2025		331		(14)			(14)		317	317			
100134741	STUART	FL		10/30/2023		633		(17)			(17)		616	616			
100219075	LAKE WALES	FL		06/27/2025		359		(17)			(17)		342	342			
100023810	CARROLLTON	TX		09/04/2018		1,003		(24)			(24)		979	979			
100175965	WARREN	MI		11/14/2024		509		(8)			(8)		501	501			
100065035	FORT WORTH	TX		07/14/2021		1,057		(31)			(31)		1,026	1,026			
100149666	TUCSON	AZ		04/26/2024		444		(17)			(17)		427	427			
100064458	LITTLETON	CO		07/01/2021		1,317		54			54		1,371	1,371			
100060889	CROSBY	TX		06/01/2021		1,020		4			4		1,024	1,024			
100236865	RIVERSIDE	NJ		09/12/2025		375		(8)			(8)		367	367			
100206542	GALT	CA		04/22/2025		965		(11)			(11)		954	954			
100202015	PHILADELPHIA	PA		03/18/2025		1,469		(33)			(33)		1,436	1,436			
100169596	FORT WAYNE	IN		09/30/2024		465		(10)			(10)		455	455			
100244443	OAK FOREST	IL		09/29/2025		431		(18)			(18)		413	413			
100071571	YOUNGSVILLE	LA		10/14/2021		1,044		(14)			(14)		1,030	1,030			
100206894	HOUSTON	TX		04/24/2025		142		(2)			(2)		140	140			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100118153	CORDOVA	TN		07/20/2023		484		(5)			(5)		479	479			
100153475	MEMPHIS	TN		05/30/2024		380		(12)			(12)		368	368			
100177364	NORFOLK	VA		01/16/2025		500		(23)			(23)		477	477			
100063579	LAKE CHARLES	LA		07/01/2021		1,042		(16)			(16)		1,026	1,026			
100117008	PHILADELPHIA	PA		07/20/2023		1,109		192			192		1,301	1,301			
100136297	ANGIER	NC		11/20/2023		2,000		10			10		2,010	2,010			
100258097	MOUNT PLEASANT	TN		11/26/2025		407		(6)			(6)		401	401			
100221497	HOUSTON	TX		07/22/2025		392		(6)			(6)		386	386			
100277840	SAINT CHARLES	IL		02/26/2026		997		(47)			(47)		950	950			
100171690	CRANBERRY TOWNSHIP	PA		10/16/2024		2,551		(61)			(61)		2,490	2,490			
100091936	SUGARLOAF	CA		02/03/2023		19,197		(547)			(547)		18,650	18,650			
100236751	LUBBOCK	TX		09/11/2025		462		(14)			(14)		448	448			
100081145	MECHANICSVILLE	VA		03/18/2022		2,049		57			57		2,106	2,106			
100189622	JACKSONVILLE	FL		01/17/2025		440		(10)			(10)		430	430			
100199504	STURGEON LAKE	MN		03/05/2025		(160)		(37)			(37)		(197)	(197)			
100167648	DRIPPING SPRINGS	TX		09/19/2024		1,506		(37)			(37)		1,469	1,469			
100118087	NORTH RIVERSIDE	IL		07/20/2023		301		(4)			(4)		297	297			
100146441	RIVERSIDE	CA		03/19/2024		1,023		(29)			(29)		994	994			
100284928	BATON ROUGE	LA		03/27/2026		1,412		(48)			(48)		1,364	1,364			
100218548	MADISON HEIGHTS	VA		06/27/2025		419		(14)			(14)		405	405			
100062066	CANTON	MS		07/01/2021		840		(7)			(7)		833	833			
100266913	JOHNSON CITY	TN		12/23/2025		476		(14)			(14)		462	462			
100277346	FORT PIERCE	FL		02/12/2026		456		(22)			(22)		434	434			
100169264	KANSAS CITY	MO		09/27/2024		428		(18)			(18)		410	410			
100246800	MEMPHIS	TN		10/15/2025		545		(1)			(1)		544	544			
100139280	OCOEE	FL		12/28/2023		400		(9)			(9)		391	391			
100164941	LYNWOOD	IL		08/28/2024		383		(11)			(11)		372	372			
100221805	KENNER	LA		07/25/2025		432		3			3		435	435			
100157709	KENNER	LA		06/28/2024		327		(26)			(26)		301	301			
100158701	NAVARRE	FL		07/10/2024		1,867		(30)			(30)		1,837	1,837			
100150488	LAKE ARROWHEAD	CA		05/03/2024		6,836		(137)			(137)		6,699	6,699			
100168746	LAS VEGAS	NV		09/26/2024		628		(45)			(45)		583	583			
100153799	RIVIERA BEACH	FL		07/10/2024		300		(13)			(13)		287	287			
100193472	UNITY	NH		02/10/2025		2,291		(85)			(85)		2,206	2,206			
100214095	FRONT ROYAL	VA		05/30/2025		414		(16)			(16)		398	398			
100208948	WINCHESTER	VA		04/29/2025		104,093		(3,695)			(3,695)		100,398	100,398			
100062095	ALTAMONT	NY		07/01/2021		2,079		(37)			(37)		2,042	2,042			
100190347	TRENTON	NJ		01/22/2025		421		(17)			(17)		404	404			
100202116	WILSON	NC		03/18/2025		463		(2)			(2)		461	461			
100081380	GLENPOOL	OK		03/18/2022		1,106		16			16		1,122	1,122			
100167935	JOURDANTON	TX		09/20/2024		113		(5)			(5)		108	108			
100236298	WILMINGTON	DE		09/10/2025		362		(14)			(14)		348	348			
100117009	ALBUQUERQUE	NM		07/20/2023		614		87			87		701	701			
100201899	BUFFALO	NY		03/18/2025		418		(13)			(13)		405	405			
100216346	DALLAS	TX		06/20/2025		1,794		61			61		1,855	1,855			
100209992	SACRAMENTO	CA		05/07/2025		936		(27)			(27)		909	909			
100179505	FALLING WATERS	WV		11/21/2024		31,716		(122)	109		(231)		31,485	31,485			
100071546	WOODBURY	MN		10/14/2021		1,008		(25)			(25)		983	983			
100177187	LEHIGH ACRES	FL		01/16/2025		472		(22)			(22)		450	450			
3350103028	WEST ORANGE	NJ		07/15/2025		518,231							518,231	518,231			
100066556	KEANSBURG	NJ		08/02/2021		1,320		2			2		1,322	1,322			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063150	CAPE MAY COURT HOUSE	NJ		07/01/2021		690		(11)			(11)		679	679			
100102144	STAMFORD	CT		04/14/2023		426		(16)			(16)		410	410			
100239783	ANTIOCH	CA		09/29/2025		100		(2)			(2)		98	98			
100149710	SOUTH FALLSBURG	NY		04/26/2024		420		(7)			(7)		413	413			
100157657	BOWDON	GA		06/28/2024		435		(15)			(15)		420	420			
100202085	WARRENSVILLE HEIGHTS	OH		03/18/2025		440		2			2		442	442			
100064823	LONG BEACH	CA		07/14/2021		945		(40)			(40)		905	905			
100162586	ROCKDALE	TX		08/12/2024		495		11			11		506	506			
100206586	PALM BAY	FL		04/22/2025		401		(19)			(19)		382	382			
100218531	NASHVILLE	TN		06/27/2025		407		(14)			(14)		393	393			
100131710	DES MOINES	WA		10/06/2023		654		41			41		695	695			
100136196	MOUNT JACKSON	VA		11/20/2023		2,379		35			35		2,414	2,414			
100208677	CONCORD	NC		04/29/2025		852		(11)			(11)		841	841			
100143666	BEDFORD	TX		02/22/2024		451		(9)			(9)		442	442			
100214258	PHILADELPHIA	PA		05/30/2025		439		(1)			(1)		438	438			
100164708	CALUMET PARK	IL		08/23/2024		366		(21)			(21)		345	345			
100265445	EL CENTRO	CA		12/19/2025		290		(20)			(20)		270	270			
100075966	SCHERERVILLE	IN		01/07/2022		906		(30)			(30)		876	876			
100206535	FORT MYERS	FL		04/22/2025		415		(14)			(14)		401	401			
100164208	SAINT PETERSBURG	FL		08/21/2024		325		(20)			(20)		305	305			
100169888	TRENTON	NJ		11/08/2024		453		(18)			(18)		435	435			
100201839	WEST LAWN	PA		03/18/2025		437		(2)			(2)		435	435			
100202089	FOLCROFT	PA		03/18/2025		448		5			5		453	453			
100162046	TRACY	CA		07/31/2024		2,410		(140)			(140)		2,270	2,270			
100076151	FORT LAUDERDALE	FL		01/07/2022		951		(31)			(31)		920	920			
100139152	EAST POINT	GA		12/28/2023		120		(5)			(5)		115	115			
100147046	AUSTIN	TX		03/27/2024		6,081		(35)			(35)		6,046	6,046			
100175775	VINTON	VA		11/12/2024		465		(26)			(26)		439	439			
100081511	HARKER HEIGHTS	TX		03/18/2022		1,198		15			15		1,213	1,213			
100186700	DANIA BEACH	FL		12/31/2024		438		(20)			(20)		418	418			
100190340	AUSTIN	AR		01/22/2025		461		(16)			(16)		445	445			
100254691	JONESBORO	GA		11/12/2025		444		(13)			(13)		431	431			
100205953	CHARLOTTE	NC		04/15/2025		408		(14)			(14)		394	394			
100254913	MELISSA	TX		11/17/2025		1,999		(66)			(66)		1,933	1,933			
100166047	GLENDALE	AZ		09/06/2024		5,487		(117)			(117)		5,370	5,370			
100099769	HOMEWOOD	IL		02/28/2023		486		(16)			(16)		470	470			
100213952	MUSTANG	OK		05/29/2025		494		10			10		504	504			
100219194	CINCINNATI	OH		06/27/2025		449		(9)			(9)		440	440			
100067924	ALBUQUERQUE	NM		09/23/2021		1,334		(49)			(49)		1,285	1,285			
100068237	KINGWOOD	TX		08/25/2021		990		(27)			(27)		963	963			
100117029	GRAND RAPIDS	MI		07/20/2023		768		72			72		840	840			
100221498	FROSTPROOF	FL		07/22/2025		567		(13)			(13)		554	554			
100209617	NORTH PORT	FL		05/02/2025		502		(8)			(8)		494	494			
100109700	SAINT CLOUD	FL		06/16/2023		11,602		(461)			(461)		11,141	11,141			
100147937	CENTER VALLEY	PA		04/08/2024		44,618		927			927		45,545	45,545			
100230616	FORT PAYNE	AL		08/29/2025		578		(22)			(22)		556	556			
100103214	CHICAGO	IL		04/21/2023		(5,648)		(34)			(34)		(5,682)	949		6,631	6,631
100214921	WHITEHALL	PA		06/11/2025		400		(13)			(13)		387	387			
100199076	LAVON	TX		02/28/2025		13,269		(402)			(402)		12,867	12,867			
100087189	GREENVILLE	TX		10/25/2022		656		17			17		673	673			
100248858	MEMPHIS	TN		10/29/2025		1,685		(60)			(60)		1,625	1,625			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209676	DENNIS PORT	MA		05/02/2025		471		(9)			(9)		462	462			
100157405	HAMMOND	LA		02/20/2025		385		(21)			(21)		364	364			
100075921	LEWISVILLE	TX		01/07/2022		1,387		(14)			(14)		1,373	1,373			
100135139	WESTMONT	IL		11/03/2023		486		(3)			(3)		483	483			
100134628	PORT CHARLOTTE	FL		10/30/2023		418		(3)			(3)		415	415			
100206492	DALLAS	TX		04/22/2025		743		(35)			(35)		708	708			
100282916	CINCINNATI	OH		03/02/2026		3,830		(118)			(118)		3,712	3,712			
100219296	CORDOVA	TN		06/30/2025		552		28			28		580	580			
100199096	PENSACOLA	FL		03/03/2025		404		(8)			(8)		396	396			
100245999	MOJAVE	CA		10/07/2025		436		(3)			(3)		433	433			
100175818	PORT JERVIS	NY		11/12/2024		464		(14)			(14)		450	450			
100119031	GOOSE CREEK	SC		07/27/2023		1,709		(20)			(20)		1,689	1,689			
100101526	RALEIGH	NC		04/26/2023		2,010		27			27		2,037	2,037			
100134947	WINTER HAVEN	FL		10/30/2023		6,956		(75)			(75)		6,881	6,881			
100203093	OZARK	MO		03/27/2025		440		(17)			(17)		423	423			
100243286	OCALA	FL		09/26/2025		457		(16)			(16)		441	441			
100186984	MILWAUKEE	WI		01/07/2025		460		(12)			(12)		448	448			
100272936	BEULAH	ND		01/15/2026		462		(4)			(4)		458	458			
100119033	SAINT LOUIS	MO		07/27/2023		407		(20)			(20)		387	387			
100186964	MONTICELLO	IN		01/07/2025		491		(4)			(4)		487	487			
100076072	LAS VEGAS	NV		01/07/2022		918		(39)			(39)		879	879			
100155270	SAVANNAH	GA		07/19/2024		670		(48)			(48)		622	622			
100247100	CAPE CORAL	FL		10/22/2025		455		(22)			(22)		433	433			
100086001	CIUDAD DE MEXICO	MEX		08/19/2022		3,268							3,268	3,268			
100060606	SAN BERNARDINO	CA		06/01/2021		1,517		6			6		1,523	1,523			
100203098	MARSHFIELD	MO		03/27/2025		460		(20)			(20)		440	440			
100135697	BRANSON	MO		11/09/2023		509		(15)			(15)		494	494			
100170423	NORTH AUGUSTA	SC		10/09/2024		452		(12)			(12)		440	440			
100114592	BAKERSFIELD	CA		06/29/2023		680		(32)			(32)		648	648			
100068160	SCOTTSDALE	AZ		08/25/2021		1,108		(28)			(28)		1,080	1,080			
100220639	EAST STROUDSBURG	PA		07/17/2025		393		(11)			(11)		382	382			
100114956	NASHVILLE	TN		07/14/2023		435		(1)			(1)		434	434			
100128035	STEUBEN	ME		09/08/2023		414		(2)			(2)		412	412			
100191313	MONTICELLO	NY		01/30/2025		412		(13)			(13)		399	399			
100024300	COLORADO SPRINGS	CO		09/20/2018		1,013		(14)			(14)		999	999			
100180475	SPRING HILL	FL		11/26/2024		190		(12)			(12)		178	178			
100169210	GENOA CITY	WI		09/27/2024		629		(25)			(25)		604	604			
100161775	TRENTON	NJ		07/31/2024		426		(20)			(20)		406	406			
100199017	MCKINNEY	TX		02/28/2025		35,248		(1,168)			(1,168)		34,080	34,080			
100152976	COLUMBIA	PA		06/27/2024		404		(23)			(23)		381	381			
100088034	ORLANDO	FL		10/25/2022		473		(34)			(34)		439	439			
100200150	NEW FRANKLIN	OH		03/06/2025		462		(12)			(12)		450	450			
100102712	YORKTOWN	VA		06/22/2023		12,043		(286)			(286)		11,757	11,757			
100190691	DOWAGIAC	MI		01/28/2025		2,121		(22)			(22)		2,099	2,099			
100206011	FORT WORTH	TX		04/15/2025		1,252		(34)			(34)		1,218	1,218			
100167803	UNIVERSAL CITY	TX		09/19/2024		346		(23)			(23)		323	323			
100213147	ERIE	MI		05/29/2025		1,327		(31)			(31)		1,296	1,296			
100235762	HAMILTON	NJ		09/22/2025		421		(19)			(19)		402	402			
100160176	INTERLACHEN	FL		07/18/2024		2,666		(56)			(56)		2,610	2,610			
100159274	SENECA	SC		07/15/2024		394		(10)			(10)		384	384			
100200152	ANTIOCH	TN		03/06/2025		498		(8)			(8)		490	490			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075910	KATY	TX		01/07/2022		1,232		(35)			(35)		1,197	1,197			
100116865	LEAGUE CITY	TX		07/20/2023		452		5			5		457	457			
100137518	AUSTIN	TX		01/11/2024		487		(33)			(33)		454	454			
100114559	ATWATER	CA		06/29/2023		523		(36)			(36)		487	487			
100060495	SLIDELL	LA		06/01/2021		755		3			3		758	758			
100172749	WAUPUN	WI		11/21/2024		414		(13)			(13)		401	401			
100080982	HINESVILLE	GA		03/18/2022		659		25			25		684	684			
100079509	ROSCOE	IL		04/08/2022		927		(10)			(10)		917	917			
100147383	PITTSBURGH	PA		05/08/2024		403		(25)			(25)		378	378			
100159681	LOWELL	NC		08/23/2024		364		(39)			(39)		325	325			
100154850	EDMOND	OK		07/19/2024		443		(28)			(28)		415	415			
100202117	MUSKEGON	MI		03/18/2025		449		(11)			(11)		438	438			
100206750	WILMINGTON	NC		04/23/2025		924		(40)			(40)		884	884			
100203115	FAYETTEVILLE	NC		03/27/2025		496		(18)			(18)		478	478			
100200191	FAYETTEVILLE	NC		03/07/2025		493		(15)			(15)		478	478			
100182215	COVINGTON	VA		12/12/2024		683		36			36		719	719			
100257529	TAUNTON	MA		11/26/2025		65,747		(4,549)			(4,549)		61,198	61,198			
100088947	LAS VEGAS	NV		11/15/2022		476		(6)			(6)		470	470			
100175804	TROY	NY		11/12/2024		409		(15)			(15)		394	394			
5.00006E+11	RIJSWIJK	NLD		04/30/2025		5,856						97	5,953	5,866	(87)		(87)
100078958	CRANBERRY TWP	PA		02/24/2022		1,339		7			7		1,346	1,346			
100261199	TUSKEGEE INSTITUTE	AL		12/05/2025		381		(10)			(10)		371	371			
100174582	SAINT LOUIS	MO		10/31/2024		249		(16)			(16)		233	233			
100165083	PHILADELPHIA	PA		08/28/2024		464							464	464			
100157890	COLUMBUS	OH		07/09/2024		417		(10)			(10)		407	407			
100189686	HOUSTON	TX		02/20/2025		444		1			1		445	445			
100243245	SAN ANTONIO	TX		09/26/2025		400		(19)			(19)		381	381			
100235964	SALEM	NJ		09/04/2025		472		1			1		473	473			
100141973	ALBANY	NY		02/29/2024		386		(20)			(20)		366	366			
100202219	GLENDALE	AZ		04/17/2025		419		(10)			(10)		409	409			
100169341	MESQUITE	TX		09/27/2024		900		(55)			(55)		845	845			
100081187	LAREDO	TX		03/18/2022		1,351		64			64		1,415	1,415			
100133082	HOUSTON	TX		11/29/2023		414		(3)			(3)		411	411			
100116839	CHESTERFIELD	VA		07/20/2023		603		67			67		670	670			
100158978	CALIFORNIA CITY	CA		08/15/2024		437		(25)			(25)		412	412			
100078911	HOUSTON	TX		02/24/2022		1,064		1			1		1,065	1,065			
100084706	CORNVILLE	AZ		08/02/2022		567		(10)			(10)		557	557			
100228122	SAN ANTONIO	TX		08/07/2025		458		(8)			(8)		450	450			
100155421	TRABUCO CANYON	CA		06/18/2024		1,100		(43)			(43)		1,057	1,057			
100149185	SAINT LOUIS	MO		04/22/2024		417		(12)			(12)		405	405			
100165030	COLUMBUS	OH		08/28/2024		477		(27)			(27)		450	450			
100092062	TRENTON	NJ		02/09/2023		397		(13)			(13)		384	384			
100156708	BALTIMORE	MD		06/26/2024		340		(10)			(10)		330	330			
100162950	WEST MONROE	LA		08/12/2024		476		(9)			(9)		467	467			
100193487	HOPE MILLS	NC		02/10/2025		640		(2)			(2)		638	638			
100212893	SPRING HILL	TN		05/29/2025		1,464		(56)			(56)		1,408	1,408			
100248565	HAYDEN	ID		10/29/2025		853		(50)			(50)		803	803			
100116897	ORLANDO	FL		07/20/2023		26,402		(230)			(230)		26,172	26,172			
100216389	ATLANTA	GA		06/20/2025		465		(3)			(3)		462	462			
100237988	DEARBORN	MI		10/10/2025		451		(19)			(19)		432	432			
100138157	JOPPA	MD		12/14/2023		495		(7)			(7)		488	488			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277676	ALVIN	TX		02/19/2026		268		(13)			(13)		255	255			
100151764	WOODLAKE	CA		05/10/2024		336		(11)			(11)		325	325			
100188789	PFLUGERVILLE	TX		01/09/2025		1,837		100			100		1,937	1,937			
100108324	FRESNO	CA		05/24/2023		398		(18)			(18)		380	380			
100219756	PRAIRIEVILLE	LA		07/08/2025		391		(17)			(17)		374	374			
100167078	HUMBLE	TX		09/13/2024		375		(23)			(23)		352	352			
100081056	PLANO	TX		03/18/2022		1,707		37			37		1,744	1,744			
100115388	TAYLOR	TX		07/17/2023		452		(10)			(10)		442	442			
100248619	WESTWOOD	NJ		10/29/2025		906		(53)			(53)		853	853			
100215703	CORCORAN	CA		06/13/2025		5,488		(20)			(20)		5,468	5,468			
100208520	FRESNO	CA		04/29/2025		1,612		(67)			(67)		1,545	1,545			
100165842	GALVESTON	TX		08/29/2024		375		(29)			(29)		346	346			
100120598	BAKERSFIELD	CA		08/18/2023		533		(29)			(29)		504	504			
100193162	BLOOMSBURG	PA		03/20/2025		377		(18)			(18)		359	359			
100153869	TUCSON	AZ		06/05/2024		465		4			4		469	469			
100153910	DYER	IN		06/05/2024		463		6			6		469	469			
100157417	INVERNESS	FL		02/20/2025		371		(17)			(17)		354	354			
100175278	OCALA	FL		11/05/2024		2,057		(39)			(39)		2,018	2,018			
100149809	MOUNT AIRY	NC		04/26/2024		448		3			3		451	451			
100192192	SOUTHAMPTON	NJ		01/31/2025		476		(15)			(15)		461	461			
100182466	GREENVILLE	SC		12/12/2024		487		6			6		493	493			
100100073	MEMPHIS	TN		03/28/2023		446		(1)			(1)		445	445			
100193356	CONROE	TX		02/10/2025		484		7			7		491	491			
100081090	NEWTOWN SQUARE	PA		03/18/2022		1,200		27			27		1,227	1,227			
100081209	STOCKBRIDGE	GA		03/18/2022		1,353		39			39		1,392	1,392			
100209568	PAINESVILLE	OH		05/02/2025		413		(15)			(15)		398	398			
100127664	NICEVILLE	FL		09/08/2023		443		(17)			(17)		426	426			
100083205	MARBLETON	WY		05/26/2022		3,853							3,853	3,853			
100117239	SUGAR LAND	TX		07/20/2023		645		113			113		758	758			
100200108	PHILADELPHIA	PA		03/06/2025		450		(4)			(4)		446	446			
100277003	NAPLES	FL		01/30/2026		310		(8)			(8)		302	302			
100188198	ASHBURN	VA		01/07/2025		1,026		(31)			(31)		995	995			
100277648	STONE MOUNTAIN	GA		02/19/2026		276		(3)			(3)		273	273			
100238216	BROKEN ARROW	OK		09/18/2025		393		(15)			(15)		378	378			
100019948	GLENSHAW	PA		07/30/2018		1,084		(4)			(4)		1,080	1,080			
100061209	ANGLETON	TX		06/01/2021		757		3			3		760	760			
100253373	FORT MOHAVE	AZ		10/30/2025		43,581		(1,777)			(1,777)		41,804	41,804			
100168711	KATY	TX		09/25/2024		438		(10)			(10)		428	428			
100157079	MILWAUKEE	WI		02/20/2025		369		(12)			(12)		357	357			
100269765	SCOTTSDALE	AZ		12/30/2025		1,123		(23)			(23)		1,100	1,100			
100209619	CHICAGO	IL		05/02/2025		426		(18)			(18)		408	408			
100100650	LIMOKALEE	FL		04/28/2023		713		27			27		740	740			
100100755	HOUSTON	TX		04/28/2023		3,915		(131)			(131)		3,784	3,784			
100220529	GREENSBORO	NC		07/15/2025		11,959		(578)			(578)		11,381	11,381			
100080983	HINESVILLE	GA		03/18/2022		656		25			25		681	681			
100171729	BUDA	TX		10/17/2024		105,568		(2,589)			(2,589)		102,979	102,979			
100152973	COLUMBIA	PA		06/27/2024		403		(23)			(23)		380	380			
100195354	OWENSBORO	KY		02/24/2025		1,260		(9)			(9)		1,251	1,251			
100084726	GALVESTON	TX		08/02/2022		694		(25)			(25)		669	669			
100153886	CLARKSVILLE	TN		06/05/2024		457		(30)			(30)		427	427			
100159598	MIAMI	FL		07/15/2024		399		(9)			(9)		390	390			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158547	LAKELAND	FL		07/10/2024		392		(18)			(18)		374	374			
100115434	VISALIA	CA		07/17/2023		854		17			17		871	871			
100130188	COLUMBUS	OH		11/15/2023		1,311		(65)			(65)		1,246	1,246			
100169362	MIMS	FL		09/27/2024		444		(13)			(13)		431	431			
100078834	HOUSTON	TX		02/24/2022		888		(11)			(11)		877	877			
100254340	CATASAUQUA	PA		11/07/2025		1,739		(23)			(23)		1,716	1,716			
100156857	MILWAUKEE	WI		06/27/2024		535		(8)			(8)		527	527			
100258425	HERSHEY	PA		12/05/2025		1,881		3			3		1,884	1,884			
100169260	PHILADELPHIA	PA		09/27/2024		474		(14)			(14)		460	460			
100174853	BEECHER	IL		10/31/2024		566		(33)			(33)		533	533			
100079505	PARIS	TN		04/25/2022		1,391		(30)			(30)		1,361	1,361			
100064994	COLUMBIA	MD		07/14/2021		1,003		(32)			(32)		971	971			
100265370	RIO RANCHO	NM		12/19/2025		383		(16)			(16)		367	367			
100168787	MIAMI	FL		09/26/2024		488		(19)			(19)		469	469			
100136798	DALLAS	GA		11/27/2023		382		(10)			(10)		372	372			
100088133	PORT WENTWORTH	GA		10/25/2022		504		(1)			(1)		503	503			
100151990	CHICAGO	IL		06/14/2024		470		(19)			(19)		451	451			
100087242	VERNON	NJ		10/25/2022		680		18			18		698	698			
100071867	SAN ANTONIO	TX		10/14/2021		11,403		(433)			(433)		10,970	10,970			
100132739	ROCKFORD	IL		11/03/2023		378		(5)			(5)		373	373			
100078848	DAVENPORT	FL		02/24/2022		969		11			11		980	980			
100067465	ELIZABETH	NJ		09/23/2021		982		(47)			(47)		935	935			
100201810	GREENWOOD	SC		03/18/2025		433		(4)			(4)		429	429			
100064997	AUBURN	AL		07/14/2021		1,059		(34)			(34)		1,025	1,025			
100081103	MORRISTOWN	TN		03/18/2022		948		19			19		967	967			
100138046	BAKERSFIELD	CA		12/13/2023		346		(9)			(9)		337	337			
100102944	TAMPA	FL		06/22/2023		450		(33)			(33)		417	417			
100135700	PHILADELPHIA	PA		11/09/2023		344		(25)			(25)		319	319			
100193464	YUMA	AZ		02/10/2025		2,359		(19)			(19)		2,340	2,340			
100067148	DESOTO	TX		08/02/2021		2,416		1			1		2,417	2,417			
100157355	ST. PETERS	MO		02/20/2025		313		(23)			(23)		290	290			
100253848	LEHIGH ACRES	FL		10/30/2025		54,387		(318)			(318)		54,069	54,069			
100151604	GARLAND	TX		05/10/2024		3,507		(12)			(12)		3,495	3,495			
100147261	SCRANTON	PA		03/28/2024		5		(5)			(5)						
100020178	EL MONTE	CA		07/17/2018		3,997		3			3		4,000	4,000			
100115240	GARLAND	TX		07/17/2023		582		(20)			(20)		562	562			
100071776	MIAMI	FL		10/14/2021		844		(21)			(21)		823	823			
100184881	ORLANDO	FL		12/17/2024		1,585		(23)			(23)		1,562	1,562			
100149743	BOLINGBROOK	IL		04/26/2024		442		(10)			(10)		432	432			
5.00006E+11	S-GRAVENHAGE	NLD		01/29/2025		18							18		(18)		(18)
5.00008E+11	ZWOLLE	NLD		03/27/2026		(9)							(9)		9		9
100139560	HILTON HEAD ISLAND	SC		12/28/2023		359		(20)			(20)		339	339			
100139486	LAS VEGAS	NV		12/28/2023		374		(21)			(21)		353	353			
100173002	ROCKFORD	IL		10/25/2024		524		(9)			(9)		515	515			
100128024	CINCINNATI	OH		09/08/2023		418		(5)			(5)		413	413			
100212374	LUBBOCK	TX		05/28/2025		1,091		1			1		1,092	1,092			
100139345	WILLINGBORO	NJ		12/28/2023		365		(10)			(10)		355	355			
100165976	NEWMAN	CA		09/06/2024		3,767		(76)			(76)		3,691	3,691			
100156284	HOUSTON	TX		07/25/2024		143		(11)			(11)		132	132			
100135796	PONDER	TX		11/10/2023		2,219		12			12		2,231	2,231			
100272019	FOREST PARK	GA		01/08/2026		400		(13)			(13)		387	387			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100192285	HUNTSVILLE	AL		01/31/2025		822		(26)			(26)		796	796			
100234857	GARLAND	TX		08/28/2025		414		(9)			(9)		405	405			
100167953	MANCHESTER	CT		09/20/2024		366		(19)			(19)		347	347			
100185545	MIRAMAR	FL		12/20/2024		439		(18)			(18)		421	421			
100257641	LAUREL HILL	FL		11/26/2025		331		(22)			(22)		309	309			
100141207	HUDSON	FL		01/30/2024		357		(10)			(10)		347	347			
100238026	SHELBYVILLE	KY		10/10/2025		431		(1)			(1)		430	430			
100205578	PHOENIX	AZ		05/09/2025		464		(9)			(9)		455	455			
100199681	MURRIETA	CA		03/05/2025		946		(27)			(27)		919	919			
100184385	BRENHAM	TX		12/16/2024		422		(4)			(4)		418	418			
100197571	POCONO LAKE	PA		02/26/2025		340		(14)			(14)		326	326			
100185899	MIDDLE RIVER	MD		12/26/2024		453		(13)			(13)		440	440			
100080993	FORT WORTH	TX		03/18/2022		963		34			34		997	997			
100126400	BALTIMORE	MD		08/30/2023		421		(6)			(6)		415	415			
100177550	HOLIDAY	FL		01/16/2025		426		(20)			(20)		406	406			
100086265	BRUNSWICK	GA		09/29/2022		479		(20)			(20)		459	459			
100146707	VIENNA	MD		03/20/2024		483		15			15		498	498			
100139365	SWEDESBORO	NJ		12/28/2023		(9,435)		(13)		(8)	(5)		(9,440)	241		9,681	9,681
100128324	HILTON HEAD ISLAND	SC		09/14/2023		364		(27)			(27)		337	337			
100075262	FREDERICK	MD		12/01/2021		3,731		(6)			(6)		3,725	3,725			
100208660	PAWTUCKET	RI		04/29/2025		1,667		(39)			(39)		1,628	1,628			
100193165	PORTSMOUTH	VA		03/20/2025		388		(16)			(16)		372	372			
100195307	SNEADS FERRY	NC		02/24/2025		443		(8)			(8)		435	435			
100167910	MUSKEGON	MI		09/20/2024		422		(15)			(15)		407	407			
100119751	WEISER	ID		08/08/2023		282		(2)			(2)		280	280			
100219846	HENRICO	VA		07/08/2025		31,462		(731)			(731)		30,731	30,731			
100186383	MATTESON	IL		12/30/2024		502		11			11		513	513			
100193211	POTTSTOWN	PA		02/10/2025		444		(7)			(7)		437	437			
100134962	BALTIMORE	MD		10/30/2023		372		(8)			(8)		364	364			
100283383	LANSDALE	PA		03/11/2026		301		1			1		302	302			
100212523	ST. HEDWIG	TX		05/29/2025		522		(17)			(17)		505	505			
100071529	WARWICK	RI		10/14/2021		897		(37)			(37)		860	860			
100062969	VICTORVILLE	CA		07/01/2021		1,420		(16)			(16)		1,404	1,404			
100181292	NEW ORLEANS	LA		12/06/2024		471		21			21		492	492			
100127943	GOODLETTSVILLE	TN		09/08/2023		9,870		234			234		10,104	10,104			
100283923	ZEPHYRHILLS	FL		03/23/2026		485		(13)			(13)		472	472			
100277647	FOLCROFT	PA		02/19/2026		1,040		(29)			(29)		1,011	1,011			
100284133	NORCO	CA		03/30/2026		667		(18)			(18)		649	649			
100079630	LAS VEGAS	NV		04/08/2022		618		10			10		628	628			
100115347	HUNTINGTON PARK	CA		07/17/2023		1,993		(40)			(40)		1,953	1,953			
100208000	RIVERSIDE	CA		04/29/2025		664		(17)			(17)		647	647			
100264999	PORT CHARLOTTE	FL		12/17/2025		415		(20)			(20)		395	395			
100165967	SEBRING	FL		09/06/2024		425		(8)			(8)		417	417			
100190924	DAYTONA BEACH	FL		01/28/2025		651		(12)			(12)		639	639			
100067547	OKLAHOMA CITY	OK		09/23/2021		1,244		(49)			(49)		1,195	1,195			
100064827	AUBURN	CA		07/14/2021		622		(26)			(26)		596	596			
100174950	SPRING	TX		10/31/2024		479		(19)			(19)		460	460			
100154747	STAMFORD	CT		07/19/2024		359		(23)			(23)		336	336			
100126305	TRENTON	NJ		08/30/2023		437		(13)			(13)		424	424			
100161301	PEMBROKE PINES	FL		07/25/2024		522		(10)			(10)		512	512			
100195137	DOWNINGTOWN	PA		02/24/2025		102,086		2			2		102,088	102,088			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201399	LAUREL	MD		03/12/2025		19,922		(175)			(175)		19,747	19,747			
100193219	HOUSTON	TX		02/10/2025		413		(8)			(8)		405	405			
100018330	DAVENPORT	IA		06/27/2018		1,128		(4)			(4)		1,124	1,124			
100273406	PORT SAINT LUCIE	FL		01/21/2026		405		(14)			(14)		391	391			
100273029	SOLVAY	NY		01/15/2026		570		(21)			(21)		549	549			
100282283	ORLANDO	FL		02/27/2026		460		(18)			(18)		442	442			
100246737	HURON	OH		10/15/2025		276		(7)			(7)		269	269			
100161711	CROWN POINT	IN		07/30/2024		11,068		(370)			(370)		10,698	10,698			
100136071	ORLANDO	FL		11/16/2023		402		(20)			(20)		382	382			
100283819	NEW ORLEANS	LA		03/16/2026		281		(8)			(8)		273	273			
100063066	WALDORF	MD		07/01/2021		441		(5)			(5)		436	436			
100175083	BARDSTOWN	KY		11/05/2024		1,710		(46)			(46)		1,664	1,664			
100159527	MARTINEZ	GA		07/15/2024		517							517	517			
100127979	GREENBRIER	TN		09/08/2023		495		6			6		501	501			
100243985	LAKE IN THE HILLS	IL		09/29/2025		811		(43)			(43)		768	768			
100282350	MINOT	ND		02/27/2026		286		(11)			(11)		275	275			
100184522	BONSALL	CA		12/17/2024		168,797		(4,078)			(4,078)		164,719	164,719			
100258400	WICHITA	KS		12/05/2025		599		(5)			(5)		594	594			
100155485	COATESVILLE	PA		06/18/2024		844		(42)			(42)		802	802			
100078645	PALM BCH GDNS	FL		02/02/2022		748		(50)			(50)		698	698			
100099596	FORT WALTON BEACH	FL		04/06/2023		358		(29)			(29)		329	329			
100057696	BROOKHAVEN	PA		06/30/2021		911		(13)			(13)		898	898			
100202071	KNOXVILLE	TN		03/18/2025		445		(1)			(1)		444	444			
100140700	ARLINGTON	TX		02/08/2024		415		(26)			(26)		389	389			
100152826	BAYTOWN	TX		05/22/2024		529		(2)			(2)		527	527			
100209833	SELMA	TX		05/05/2025		428		(7)			(7)		421	421			
100068966	EDMOND	OK		09/01/2021		957		(10)			(10)		947	947			
100139235	TAMPA	FL		12/28/2023		415		(4)			(4)		411	411			
100246005	NORFOLK	VA		10/07/2025		371		(16)			(16)		355	355			
100273698	ELMONT	NY		01/23/2026		415		(27)			(27)		388	388			
100129901	PORTAGE	IN		09/27/2023		400		(11)			(11)		389	389			
100247470	BEAR	DE		11/26/2025		420		(15)			(15)		405	405			
100135892	BALTIMORE	MD		11/13/2023		420		(3)			(3)		417	417			
100100705	FREDERICKSBURG	VA		04/28/2023		927		80			80		1,007	1,007			
100254335	REDDING	CA		11/07/2025		437		(18)			(18)		419	419			
100108279	WILLIS	TX		05/24/2023		384		(29)			(29)		355	355			
100071570	CHARLOTTESVILLE	VA		10/14/2021		948		(37)			(37)		911	911			
5.00008E+11	WIERDEN	NLD		03/27/2026		(10)							(10)		10		10
100152717	TALLAHASSEE	FL		05/17/2024		10,879		200			200		11,079	11,079			
100209732	ATLANTA	GA		05/05/2025		432		(20)			(20)		412	412			
100151428	EGG HARBOR CITY	NJ		05/10/2024		444		(3)			(3)		441	441			
100079787	DESTIN	FL		04/25/2022		826		(19)			(19)		807	807			
100128317	JONESBORO	GA		09/14/2023		280		(7)			(7)		273	273			
100133964	TRENTON	NJ		10/25/2023		429		(18)			(18)		411	411			
100073441	ROCK HILL	SC		11/01/2021		1,120		17			17		1,137	1,137			
100064973	GERMANTOWN	MD		07/14/2021		976		(33)			(33)		943	943			
100189194	CLAREMORE	OK		01/13/2025		530		(1)			(1)		529	529			
100230113	CARTERSVILLE	GA		08/26/2025		452		(8)			(8)		444	444			
100064210	BETHLEHEM	GA		07/01/2021		576		22			22		598	598			
100129871	CLEVELAND HEIGHTS	OH		09/27/2023		414		(11)			(11)		403	403			
100245817	CINCINNATI	OH		10/17/2025		401		(13)			(13)		388	388			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157306	MOODY	AL		02/20/2025		417		(12)			(12)		405	405			
100207218	ROCHESTER	NY		04/28/2025		389		6			6		395	395			
100188142	SANTA PAULA	CA		01/07/2025		1,025		(6)			(6)		1,019	1,019			
100191652	MONTGOMERY VILLAGE	MD		01/31/2025		4,023		(117)			(117)		3,906	3,906			
100257831	BATESBURG	SC		11/26/2025		1,635		(50)			(50)		1,585	1,585			
100091228	SPRINGFIELD	MA		01/31/2023		348		(13)			(13)		335	335			
100103122	KANSAS CITY	MO		04/21/2023		439		(12)			(12)		427	427			
100129953	MAYS LANDING	NJ		09/27/2023		421		(13)			(13)		408	408			
100110665	WINSTON SALEM	NC		06/30/2023		2,551							2,551	2,551			
100254492	OXFORD	OH		11/07/2025		445		(17)			(17)		428	428			
100265438	TOMBALL	TX		12/19/2025		589		(23)			(23)		566	566			
100238010	CHICAGO	IL		10/10/2025		448		(10)			(10)		438	438			
100129933	TRENTON	NJ		09/27/2023		431		(20)			(20)		411	411			
100117269	APOPKA	FL		07/20/2023		427		(4)			(4)		423	423			
100248802	NEW CITY	NY		10/29/2025		675		(31)			(31)		644	644			
100178306	NAVARRE	FL		11/19/2024		529		11			11		540	540			
100155675	SIMSBURY	CT		06/18/2024		582		(24)			(24)		558	558			
100207533	PEORIA	AZ		04/29/2025		847		(28)			(28)		819	819			
100115275	HICKORY	NC		07/17/2023		467		(12)			(12)		455	455			
100110762	ALABASTER	AL		08/11/2023		474		(5)			(5)		469	469			
100173866	AURORA	IL		10/31/2024		443		(21)			(21)		422	422			
100150160	TAMPA	FL		04/30/2024		1,831		(114)			(114)		1,717	1,717			
100221471	NORTH HIGHLANDS	CA		07/22/2025		118,991		(5,104)			(5,104)		113,887	113,887			
100261331	BARDSTOWN	KY		12/08/2025		774		(23)			(23)		751	751			
100084658	SPRINGFIELD	IL		08/02/2022		582		(8)			(8)		574	574			
100213303	ROCKLIN	CA		05/29/2025		838		(19)			(19)		819	819			
100246704	BUFFALO	NY		10/15/2025		419		(19)			(19)		400	400			
100134474	FRESNO	CA		10/30/2023		445							445	445			
100071530	CITRUS SPGS	FL		10/14/2021		1,000		(25)			(25)		975	975			
100109643	MAGNOLIA	TX		06/14/2023		485		(2)			(2)		483	483			
100229972	ELMENDORF	TX		08/22/2025		365		(17)			(17)		348	348			
3300004377	BALTIMORE	MD		03/08/2023		95,844							95,844	95,844			
100228275	MEMPHIS	TN		08/11/2025		528		14			14		542	542			
100265522	NORTH LAS VEGAS	NV		12/19/2025		324		(7)			(7)		317	317			
100243197	TALLMADGE	OH		09/26/2025		12,477		(501)			(501)		11,976	11,976			
100115350	PUEBLO	CO		07/17/2023		489		12			12		501	501			
100126385	EXETER	PA		08/30/2023		429		(17)			(17)		412	412			
100261317	BRIGANTINE	NJ		12/08/2025		544		(16)			(16)		528	528			
100177019	WORTHINGTON	MA		01/16/2025		4,308		(149)			(149)		4,159	4,159			
100278159	PIRU	CA		02/26/2026		535		(20)			(20)		515	515			
100175710	WAUKEGAN	IL		11/12/2024		463		(14)			(14)		449	449			
100228005	KANSAS CITY	MO		08/04/2025		558		(2)			(2)		556	556			
100261446	ROSSVILLE	GA		12/09/2025		1,514		(66)			(66)		1,448	1,448			
100153493	MONTICELLO	NY		05/30/2024		367		(13)			(13)		354	354			
100149635	TIFFIN	OH		04/26/2024		168,530		(4,290)			(4,290)		164,240	164,240			
100261443	MADISON HEIGHTS	VA		12/09/2025		791		(16)			(16)		775	775			
100220079	VALLEJO	CA		08/06/2025		2,045		(96)			(96)		1,949	1,949			
100078831	BALTIMORE	MD		02/24/2022		1,173		(4)			(4)		1,169	1,169			
100087507	MIAMI	FL		10/25/2022		669		41			41		710	710			
100090236	CHICAGO	IL		01/13/2023		284		(10)			(10)		274	274			
100216341	LAS VEGAS	NV		06/20/2025		401		(12)			(12)		389	389			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236297	ROSENBERG	TX		09/10/2025		410		(7)			(7)		403	403			
100197542	BROOKPARK	OH		02/26/2025		392		(8)			(8)		384	384			
100254509	ANNA	TX		11/07/2025		597		41			41		638	638			
100078826	CONROE	TX		02/24/2022		1,581		(10)			(10)		1,571	1,571			
100063015	SAPULPA	OK		07/01/2021		669		(14)			(14)		655	655			
100087966	TAYLORS	SC		10/25/2022		501		(2)			(2)		499	499			
100214412	GREENVILLE	NC		06/02/2025		545		28			28		573	573			
100214414	GREENVILLE	NC		06/02/2025		545		28			28		573	573			
100201382	LAREDO	TX		03/12/2025		468		(10)			(10)		458	458			
100257648	ASHLAND	OR		11/26/2025		936		(47)			(47)		889	889			
100087478	SPRING HILL	FL		10/25/2022		1,926		128			128		2,054	2,054			
100071026	BETHLEHEM	PA		10/01/2021		1,031		(13)			(13)		1,018	1,018			
100116919	SAN ANTONIO	TX		07/20/2023		646		124			124		770	770			
100228052	SAN ANTONIO	TX		08/07/2025		404		(8)			(8)		396	396			
100204768	MESQUITE	TX		04/09/2025		641		(12)			(12)		629	629			
100257212	MADILL	OK		11/26/2025		477		(18)			(18)		459	459			
100142854	CHICAGO	IL		02/08/2024		375		(6)			(6)		369	369			
100081491	PHOENIX	AZ		03/18/2022		1,133		27			27		1,160	1,160			
100228353	PARKVILLE	MO		08/11/2025		419		(14)			(14)		405	405			
100235635	MICHIGAN CITY	IN		08/29/2025		421		(16)			(16)		405	405			
100226978	CHESAPEAKE	VA		07/30/2025		414		(9)			(9)		405	405			
100269261	HAYWARD	CA		12/30/2025		956		(20)			(20)		936	936			
100185892	BALTIMORE	MD		12/26/2024		574		(3)			(3)		571	571			
100211525	EDMONDS	WA		06/05/2025		379		(18)			(18)		361	361			
100261208	LONGS	SC		12/05/2025		648		62			62		710	710			
100065024	CEDAR CITY	UT		07/14/2021		957		(29)			(29)		928	928			
100228327	MECHANICSBURG	PA		08/11/2025		431		(12)			(12)		419	419			
100126311	BETHLEHEM	PA		08/30/2023		294		(9)			(9)		285	285			
100246283	PALM COAST	FL		10/10/2025		7,922		(228)			(228)		7,694	7,694			
100117783	TORRANCE	CA		07/20/2023		516		(7)			(7)		509	509			
100211060	WELLINGTON	FL		05/15/2025		334		(18)			(18)		316	316			
100171151	DES PLAINES	IL		11/22/2024		887		(39)			(39)		848	848			
100193264	QUITMAN	TX		02/10/2025		1,703		(8)			(8)		1,695	1,695			
100172226	LAWRENCEVILLE	GA		10/17/2024		16,797		(775)			(775)		16,022	16,022			
100067145	OCEANSIDE	CA		08/02/2021		1,929		18			18		1,947	1,947			
100076427	CHAPEL HILL	NC		12/23/2021		2,222		(41)			(41)		2,181	2,181			
100221370	RICHMOND	VA		07/22/2025		378		(11)			(11)		367	367			
100091568	WEST COVINA	CA		03/07/2023		16,712		(63)	(39)		(24)		16,688	16,688			
100120700	MANTECA	CA		08/25/2023		32,202		(299)			(299)		31,903	31,903			
100228301	YUMA	AZ		08/11/2025		442		(7)			(7)		435	435			
100200261	PLEASANTON	CA		03/07/2025		13,689		(408)			(408)		13,281	13,281			
100201280	ORLANDO	FL		03/12/2025		447		(18)			(18)		429	429			
100228285	CANTON	OH		08/11/2025		393		(14)			(14)		379	379			
100282285	HOUSTON	TX		02/27/2026		911		(29)			(29)		882	882			
100141057	BRANDON	FL		02/20/2024		444		(19)			(19)		425	425			
100277193	GREENSBORO	NC		02/10/2026		2,517		(119)			(119)		2,398	2,398			
100255452	NEW ALBANY	IN		11/24/2025		605		(7)			(7)		598	598			
100211371	TOWNSEND	DE		05/15/2025		372		(14)			(14)		358	358			
100173036	DAYTON	OH		10/25/2024		487		(11)			(11)		476	476			
100206374	MOUNT PLEASANT	MI		05/22/2025		406		(6)			(6)		400	400			
100204426	ESPAOLA	NM		04/01/2025		363		(5)			(5)		358	358			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100178006	VENICE	FL		11/19/2024		1,392		(73)			(73)		1,319	1,319			
100201374	CINCINNATI	OH		03/12/2025		343		(9)			(9)		334	334			
100196930	PITMAN	NJ		02/25/2025		1,258		(46)			(46)		1,212	1,212			
100269728	RANCHO CUCAMONGA	CA		12/30/2025		342		(7)			(7)		335	335			
100158063	HAMMOND	LA		07/09/2024		7,425		(99)			(99)		7,326	7,326			
100230318	BUFORD	GA		08/29/2025		512		(11)			(11)		501	501			
100248181	FARMINGTON	UT		10/29/2025		963		(27)			(27)		936	936			
100090226	ELWOOD	IL		01/13/2023		978		(31)			(31)		947	947			
100061229	ROMEOVILLE	IL		06/01/2021		1,260		5			5		1,265	1,265			
100161427	PHENIX CITY	AL		07/29/2024		506		16			16		522	522			
100147825	NORTH LAS VEGAS	NV		04/08/2024		484		(1)			(1)		483	483			
100060222	OMAHA	NE		06/25/2021		971		(27)			(27)		944	944			
100207347	CALIFORNIA	MD		04/29/2025		404		(11)			(11)		393	393			
100076457	MELBOURNE	FL		12/21/2021		722		(40)			(40)		682	682			
100130370	CHICAGO	IL		09/28/2023		620		(16)			(16)		604	604			
100167786	KODAK	TN		09/19/2024		1,303		(24)			(24)		1,279	1,279			
100268806	CHATTANOOGA	TN		12/29/2025		438		(1)			(1)		437	437			
100212186	OCALA	FL		05/22/2025		413		(10)			(10)		403	403			
100064864	CAPE CORAL	FL		07/14/2021		985		(39)			(39)		946	946			
100103688	GARLAND	TX		05/08/2023		436		(9)			(9)		427	427			
100226958	BENTONVILLE	AR		07/30/2025		388		(7)			(7)		381	381			
100218940	PAYSON	AZ		06/27/2025		487		17			17		504	504			
100140099	SANTAQUIN	UT		01/09/2024		471		(7)			(7)		464	464			
100219585	PANAMA CITY	FL		07/07/2025		531		16			16		547	547			
100212285	LOUISVILLE	KY		05/28/2025		434		(11)			(11)		423	423			
100131877	DALLAS	TX		10/06/2023		412		(13)			(13)		399	399			
100075120	APOPKA	FL		12/01/2021		1,190		(10)			(10)		1,180	1,180			
100256981	LOCUST GROVE	GA		11/26/2025		2,102		62			62		2,164	2,164			
100063069	BROWN DEER	WI		07/01/2021		1,802							1,802	1,802			
100269894	MCCALL	ID		12/30/2025		998		(20)			(20)		978	978			
100062781	FRESNO	CA		07/01/2021		981		(16)			(16)		965	965			
100204803	BAKERSFIELD	CA		04/09/2025		451		(18)			(18)		433	433			
100212202	SOUTH CHICAGO HEIGHTS	IL		05/22/2025		438		(5)			(5)		433	433			
100114611	BELDING	MI		06/29/2023		442		(12)			(12)		430	430			
100265365	BIXBY	OK		12/19/2025		413		(10)			(10)		403	403			
100209633	NORRISTOWN	PA		05/02/2025		444		(7)			(7)		437	437			
100068239	SAINT PAUL	MN		08/25/2021		899		(11)			(11)		888	888			
100246476	HONOLULU	HI		10/10/2025		405		3			3		408	408			
100205146	COLUMBUS	OH		05/01/2025		429		(7)			(7)		422	422			
100212159	ALBUQUERQUE	NM		05/22/2025		447		(4)			(4)		443	443			
100204569	PITTSBURGH	PA		04/04/2025		419		(14)			(14)		405	405			
100139388	PHILADELPHIA	PA		12/28/2023		370		(9)			(9)		361	361			
100082225	PLAYAS DE ROSARITO	MEX		04/14/2022		688							688	688			
100075304	JOSHUA	TX		12/01/2021		1,051		(17)			(17)		1,034	1,034			
100247599	WHITING	NJ		10/29/2025		735		(32)			(32)		703	703			
100254149	BAYTOWN	TX		12/12/2025		356		(17)			(17)		339	339			
100174749	GREAT FALLS	MT		10/31/2024		385		(22)			(22)		363	363			
100184444	EL PORTAL	FL		12/17/2024		954		(26)			(26)		928	928			
100210480	FAIRVIEW	NJ		05/12/2025		429		(14)			(14)		415	415			
100214746	MONTGOMERY	TX		06/11/2025		423		(8)			(8)		415	415			
100120610	VICTORVILLE	CA		08/18/2023		384		(29)			(29)		355	355			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100019926	CARROLLTON	TX		07/30/2018		1,000		(24)			(24)		976	976			
100081426	AUBURN	AL		03/18/2022		986		17			17		1,003	1,003			
100277299	TROY	NY		02/12/2026		281		(1)			(1)		280	280			
100220221	COLUMBUS	OH		07/11/2025		658		(8)			(8)		650	650			
100194407	LAREDO	TX		02/14/2025		536		(14)			(14)		522	522			
100128118	NASHVILLE	TN		09/08/2023		627		36			36		663	663			
100169602	REXFORD	NY		09/30/2024		972		(33)			(33)		939	939			
100212667	PORT CHARLOTTE	FL		05/29/2025		413		(16)			(16)		397	397			
100103127	AURORA	IL		04/21/2023		434		(13)			(13)		421	421			
100243725	VIRGINIA BEACH	VA		09/29/2025		416		(11)			(11)		405	405			
100246268	KINGS MOUNTAIN	KY		10/10/2025		967		(25)			(25)		942	942			
100210379	HOPEWELL	VA		05/12/2025		443		(8)			(8)		435	435			
100171353	TYLER	TX		10/16/2024		449		(19)			(19)		430	430			
100103613	HOUSTON	TX		05/08/2023		436		(11)			(11)		425	425			
100165312	CERES	CA		08/29/2024		477		(3)			(3)		474	474			
100236880	CABOT	AR		09/12/2025		522		11			11		533	533			
100254486	EAST WAKEFIELD	NH		11/07/2025		424		(8)			(8)		416	416			
100190057	SAINT GEORGE	UT		01/21/2025		15,378		(75)			(75)		15,303	15,303			
100213398	EL DORADO HILLS	CA		05/29/2025		564		(13)			(13)		551	551			
100065041	SAN BERNARDINO	CA		07/14/2021		1,001		(29)			(29)		972	972			
100159628	UTICA	NY		07/15/2024		479		(27)			(27)		452	452			
100211485	BAKERSFIELD	CA		05/16/2025		444		1			1		445	445			
100185293	NEW ORLEANS	LA		01/24/2025		401		(19)			(19)		382	382			
100057549	WESTMINSTER	MD		06/30/2021		701		(1)			(1)		700	700			
100254488	N FORT MYERS	FL		11/07/2025		944		(16)			(16)		928	928			
100215723	LAKELAND	FL		06/13/2025		422		4			4		426	426			
100257029	EUREKA	CA		11/26/2025		704		(22)			(22)		682	682			
100143568	SAVANNAH	GA		02/21/2024		418		(8)			(8)		410	410			
100088921	CAROLINA BEACH	NC		11/15/2022		477		(5)			(5)		472	472			
100115224	KANSAS CITY	MO		07/17/2023		507		(11)			(11)		496	496			
100255423	INDIANAPOLIS	IN		11/24/2025		2,349		(62)			(62)		2,287	2,287			
100209351	DAVENPORT	FL		04/29/2025		4,892		(168)			(168)		4,724	4,724			
100246914	LA CROSSE	WI		10/17/2025		406		2			2		408	408			
100149491	MURRIETA	CA		04/24/2024		443		(12)			(12)		431	431			
100208882	NEW RIVER	AZ		04/29/2025		418		(11)			(11)		407	407			
100256438	LAKE OZARK	MO		11/25/2025		427		(9)			(9)		418	418			
100200423	KINGMAN	AZ		03/10/2025		453		3			3		456	456			
100128854	SOUTH BEND	IN		09/21/2023		419		(6)			(6)		413	413			
100228380	TULSA	OK		08/11/2025		521		14			14		535	535			
100205108	IRVING	TX		04/11/2025		563		(24)			(24)		539	539			
100202036	GARY	IN		03/18/2025		424		(4)			(4)		420	420			
100176619	LAKELAND	FL		11/15/2024		384		(18)			(18)		366	366			
100227185	GOODYEAR	AZ		07/30/2025		5,888		(211)			(211)		5,677	5,677			
100204002	ROYSE CITY	TX		03/28/2025		431		(19)			(19)		412	412			
100139230	EASTON	PA		12/28/2023		385		(2)			(2)		383	383			
100139232	EASTON	PA		12/28/2023		385		(2)			(2)		383	383			
100139236	EASTON	PA		12/28/2023		385		(2)			(2)		383	383			
100139238	EASTON	PA		12/28/2023		385		(2)			(2)		383	383			
100088284	PORT NORRIS	NJ		10/17/2022		489		(16)			(16)		473	473			
100120887	PONTE VEDRA	FL		08/30/2023		505		3			3		508	508			
100175450	KANSAS CITY	MO		12/23/2024		458		(9)			(9)		449	449			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110257	PETALUMA	CA		06/30/2023		3,919		(26)	63		(89)		3,830	3,830			
100172669	MEADOWS PLACE	TX		11/21/2024		406		(19)			(19)		387	387			
100212219	AMELIA	OH		05/22/2025		487		7			7		494	494			
100074063	VENTANAS DEL MAR	MEX		11/05/2021		441							441	441			
100152867	COLUMBUS	OH		05/22/2024		302		(12)			(12)		290	290			
100150914	MARION	TX		05/08/2024		838		57			57		895	895			
100203202	CLARKSVILLE	TN		03/27/2025		536		(6)			(6)		530	530			
100206701	LORIS	SC		04/23/2025		421		(23)			(23)		398	398			
100190931	HOLLAND	MA		01/28/2025		456		(6)			(6)		450	450			
100202076	MULDRAUGH	KY		03/18/2025		409		(13)			(13)		396	396			
100181437	CHARLOTTE	NC		01/09/2025		444		(21)			(21)		423	423			
100064490	ANN ARBOR	MI		07/01/2021		1,221		35			35		1,256	1,256			
100173818	HAMBURG	NJ		10/31/2024		698		(27)			(27)		671	671			
100067530	CYPRESS	TX		09/23/2021		1,012		(24)			(24)		988	988			
100193247	BRECKSVILLE	OH		02/10/2025		413		(12)			(12)		401	401			
100186201	SOUTH FALLSBURG	NY		12/27/2024		403		(19)			(19)		384	384			
100081640	NORTH REDINGTON BEACH	FL		03/24/2022		4,655		(84)			(84)		4,571	4,571			
100116959	MADISON	AL		07/20/2023		1,040		310			310		1,350	1,350			
100140953	NAVASOTA	TX		03/28/2024		369		(18)			(18)		351	351			
100189107	CROWN POINT	IN		01/13/2025		463		(20)			(20)		443	443			
100071833	NEWTON	NJ		10/14/2021		1,717		(83)			(83)		1,634	1,634			
100119052	CHICAGO	IL		07/27/2023		774		(22)			(22)		752	752			
100231025	MARYSVILLE	WA		08/29/2025		129		(4)			(4)		125	125			
100141454	CYPRESS	TX		01/30/2024		400		(6)			(6)		394	394			
100227977	ODESSA	TX		08/04/2025		414		(4)			(4)		410	410			
100153150	HUNTINGTON PARK	CA		05/28/2024		3,010		521			521		3,531	3,531			
100171771	WINNABOW	NC		10/17/2024		1,018		(20)			(20)		998	998			
100194350	NEWNAN	GA		02/14/2025		418		(14)			(14)		404	404			
100244140	APOPKA	FL		09/29/2025		1,340		(84)			(84)		1,256	1,256			
100075408	MARICOPA	AZ		12/01/2021		1,214		(17)			(17)		1,197	1,197			
100164112	VIRGINIA BEACH	VA		08/21/2024		387		(19)			(19)		368	368			
100164085	GARLAND	TX		08/21/2024		404		(18)			(18)		386	386			
100218242	PUEBLO	CO		06/26/2025		406		(17)			(17)		389	389			
100174153	LAKEWOOD	OH		10/31/2024		379		(25)			(25)		354	354			
100167046	CARNEGIE	PA		09/13/2024		379		(25)			(25)		354	354			
100129947	ROCKFORD	TN		09/27/2023		452		(9)			(9)		443	443			
100205989	KANSAS CITY	MO		04/15/2025		286		(9)			(9)		277	277			
100192206	NEW ALBANY	IN		01/31/2025		454		(11)			(11)		443	443			
100071793	LANCASTER	CA		10/14/2021		890		(32)			(32)		858	858			
100235379	HOUSTON	TX		08/29/2025		431		6			6		437	437			
100213389	PRINCE FREDERICK	MD		05/29/2025		781		(42)			(42)		739	739			
100019950	FREDERICK	MD		07/30/2018		987		(14)			(14)		973	973			
100089249	CHICAGO	IL		01/26/2023		391		9			9		400	400			
100204694	OCALA	FL		04/04/2025		371		(10)			(10)		361	361			
100185563	LEXINGTON	SC		12/20/2024		6,111		(248)			(248)		5,863	5,863			
100177341	BIG BEAR LAKE	CA		01/16/2025		166,295		(7,359)			(7,359)		158,936	158,936			
100257368	STOCKTON	CA		11/26/2025		263		(8)			(8)		255	255			
100167080	AUSTIN	TX		09/13/2024		721		(49)			(49)		672	672			
100081311	PRINCETON	TX		03/18/2022		957		26			26		983	983			
100117509	PALMDALE	CA		07/20/2023		579		48			48		627	627			
100065433	EDEN PRAIRIE	MN		07/28/2021		2,205		(8)			(8)		2,197	2,197			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188633	SPRINGFIELD	MO		02/10/2025		420		(20)			(20)		400	400			
100211631	ROSEVILLE	CA		05/16/2025		396		(23)			(23)		373	373			
100157421	GILBERT	AZ		02/20/2025		377		(21)			(21)		356	356			
100185127	LA PORTE	IN		12/20/2024		403		(19)			(19)		384	384			
100201996	NEWBURGH	NY		03/18/2025		403		(19)			(19)		384	384			
100261214	KATY	TX		12/05/2025		1,498		(43)			(43)		1,455	1,455			
100078821	RALEIGH	NC		02/24/2022		918		(6)			(6)		912	912			
100065118	HUNTERSVILLE	NC		07/14/2021		1,016		(26)			(26)		990	990			
100101988	SAN ANTONIO	TX		04/14/2023		156		(11)			(11)		145	145			
100074944	ROCKY HILL	CT		12/01/2021		1,522		(23)			(23)		1,499	1,499			
100204472	MEMPHIS	TN		04/04/2025		548		27			27		575	575			
100202040	AUBURN	MI		03/18/2025		423		(4)			(4)		419	419			
100062484	PORTSMOUTH	VA		07/01/2021		968		(16)			(16)		952	952			
100244256	STUART	FL		09/29/2025		827		(56)			(56)		771	771			
100209615	DALLAS	TX		05/02/2025		530		13			13		543	543			
100144451	HOUSTON	TX		04/26/2024		369		(32)			(32)		337	337			
100269302	FEDERAL WAY	WA		12/30/2025		3,146		(64)			(64)		3,082	3,082			
100277943	PEORIA	AZ		02/26/2026		1,588		(75)			(75)		1,513	1,513			
100171778	JASPER	AL		10/17/2024		463		(14)			(14)		449	449			
100076313	CHARLOTTE	NC		01/07/2022		911		(23)			(23)		888	888			
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025		17							17		(17)		(17)
100258511	WASHINGTON	DC		12/05/2025		995		(47)			(47)		948	948			
100057884	FORT WORTH	TX		06/30/2021		1,039		(33)			(33)		1,006	1,006			
100116866	MIAMI	FL		07/20/2023		502		(4)			(4)		498	498			
100071795	COLUMBIA	PA		10/14/2021		885		(44)			(44)		841	841			
100156794	ODESSA	TX		06/26/2024		416		(19)			(19)		397	397			
100169255	WACO	TX		09/27/2024		473		(8)			(8)		465	465			
100163297	SACRAMENTO	CA		08/13/2024		344		(10)			(10)		334	334			
100213440	KENT	WA		05/29/2025		769		(32)			(32)		737	737			
100131573	MACON	GA		10/05/2023		380		(4)			(4)		376	376			
100148165	CHARLOTTE	NC		05/15/2024		370		(17)			(17)		353	353			
100138131	LAKELAND	FL		12/14/2023		383		1			1		384	384			
100157928	PARMA	OH		07/09/2024		2,241		(34)			(34)		2,207	2,207			
100088033	ROSHARON	TX		10/25/2022		477		(14)			(14)		463	463			
100221309	NEODESHA	KS		07/22/2025		489		(21)			(21)		468	468			
100176873	MERRITT ISLAND	FL		11/15/2024		423		(16)			(16)		407	407			
100179888	LUBBOCK	TX		11/25/2024		2,447		(37)			(37)		2,410	2,410			
100201987	PHILADELPHIA	PA		03/18/2025		416		(11)			(11)		405	405			
100201250	PENSACOLA	FL		03/12/2025		362		(17)			(17)		345	345			
100235629	NORTH FT MYERS	FL		08/29/2025		1,387		(59)			(59)		1,328	1,328			
100249275	ROUND HILL	VA		10/30/2025		1,728		(62)			(62)		1,666	1,666			
100175420	PHILLIPSBURG	NJ		12/23/2024		337		(16)			(16)		321	321			
100207847	MAULDIN	SC		04/29/2025		458		(11)			(11)		447	447			
100196709	PAEONIAN SPRINGS	VA		02/25/2025		869		(29)			(29)		840	840			
100153921	RAYMORE	MO		06/05/2024		405		(29)			(29)		376	376			
100118905	TAYLORS	SC		08/30/2023		405		(30)			(30)		375	375			
100066745	SPRING	TX		08/02/2021		965		(10)			(10)		955	955			
100214727	HARLINGEN	TX		06/11/2025		420		(7)			(7)		413	413			
100084700	CHICAGO	IL		08/02/2022		456		(12)			(12)		444	444			
100198952	INDEPENDENCE	MO		03/03/2025		385		(9)			(9)		376	376			
100214142	RANSON	WV		05/30/2025		434		(14)			(14)		420	420			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156185	HIALEAH	FL		06/20/2024		418		(18)			(18)		400	400			
100117326	NEWTON	NJ		07/20/2023		720		69			69		789	789			
100067752	TUCSON	AZ		09/23/2021		927		(38)			(38)		889	889			
100173798	ARMUCHEE	GA		10/30/2024		487		4			4		491	491			
100219206	HILLIARD	OH		06/27/2025		3,423		(113)			(113)		3,310	3,310			
100276683	NEW BRAUNFELS	TX		01/29/2026		690		10			10		700	700			
100060860	DISTRICT HEIGHTS	MD		06/01/2021		916		3			3		919	919			
100247128	TALLAHASSEE	FL		10/23/2025		434		(8)			(8)		426	426			
100064927	BOSTON	MA		07/14/2021		899		(33)			(33)		866	866			
100166044	MIAMI	FL		09/06/2024		465		(22)			(22)		443	443			
100162564	SOUTHBURY	CT		08/12/2024		307		(8)			(8)		299	299			
100283705	STONE MOUNTAIN	GA		03/13/2026		254		(12)			(12)		242	242			
100247679	FLOYD	VA		10/29/2025		1,076		(50)			(50)		1,026	1,026			
100084715	OTTAWA	IL		08/02/2022		374		1			1		375	375			
100186065	NORTH CHARLESTON	SC		01/31/2025		429		(1)			(1)		428	428			
100283742	VIRGINIA BEACH	VA		03/13/2026		263		(13)			(13)		250	250			
100269424	PLACERVILLE	CA		12/30/2025		850		(39)			(39)		811	811			
100150054	ELYRIA	OH		06/14/2024		404		(11)			(11)		393	393			
100157494	EMPIRE	CA		02/20/2025		746		(17)			(17)		729	729			
100153406	ROCK HILL	NY		05/30/2024		270		(8)			(8)		262	262			
100126346	FORT LAUDERDALE	FL		08/30/2023		426		(8)			(8)		418	418			
100136617	MONAHANS	TX		11/22/2023		347		(16)			(16)		331	331			
100214190	GREENVILLE	TX		05/30/2025		435		(5)			(5)		430	430			
100064940	POMPANO BEACH	FL		07/14/2021		1,010		(36)			(36)		974	974			
100243746	LAS VEGAS	NV		09/29/2025		451		3			3		454	454			
100235358	RIVERDALE	UT		08/29/2025		3,557		(102)			(102)		3,455	3,455			
100159477	SAINT LOUIS	MO		07/15/2024		430		(11)			(11)		419	419			
100067576	ORLANDO	FL		09/23/2021		1,543		(69)			(69)		1,474	1,474			
100141783	LAFAYETTE	LA		01/30/2024		497		(23)			(23)		474	474			
100152471	HOUSTON	TX		05/16/2024		401		(29)			(29)		372	372			
100131779	WESTWEGO	LA		10/06/2023		567		20			20		587	587			
100230779	FARMINGTON HILLS	MI		08/29/2025		628		(28)			(28)		600	600			
100157328	TUMWATER	WA		02/20/2025		370		(23)			(23)		347	347			
100103001	NEW ORLEANS	LA		06/22/2023		455		(39)			(39)		416	416			
100246072	LITCHFIELD PARK	AZ		10/08/2025		1,071		(48)			(48)		1,023	1,023			
100078253	NOKOMIS	FL		02/10/2022		1,008		(8)			(8)		1,000	1,000			
100261281	CRAMERTON	NC		12/05/2025		416		(16)			(16)		400	400			
100239409	ANTIOCH	CA		09/29/2025		746		(35)			(35)		711	711			
100149773	BALTIMORE	MD		04/26/2024		389		(10)			(10)		379	379			
100178316	RICHMOND	VA		11/19/2024		632		15			15		647	647			
100142064	FORT PIERCE	FL		02/29/2024		394		(13)			(13)		381	381			
100152029	OAKHURST	CA		05/15/2024		1,126		(27)			(27)		1,099	1,099			
100204490	STUART	FL		04/04/2025		765		(34)			(34)		731	731			
100150733	CADDO MILLS	TX		05/06/2024		27,246		(472)			(472)		26,774	26,774			
100159966	HIALEAH	FL		08/16/2024		2,697		(66)			(66)		2,631	2,631			
100206036	FAYETTEVILLE	NC		04/15/2025		443		(6)			(6)		437	437			
100204575	MEMPHIS	TN		04/04/2025		559		23			23		582	582			
100141881	BRENTWOOD	TN		03/27/2024		415		(10)			(10)		405	405			
100082598	SEABROOK	TX		04/14/2022		1,694		(48)			(48)		1,646	1,646			
100264920	WINTERVILLE	NC		12/17/2025		3,093		(143)			(143)		2,950	2,950			
100064235	LAKE WORTH	FL		07/01/2021		1,319		34			34		1,353	1,353			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175813	PORT JERVIS	NY		11/12/2024		466		(16)			(16)		450	450			
100062339	HAMPTON	VA		07/01/2021		1,085		(15)			(15)		1,070	1,070			
100128232	MEMPHIS	TN		09/14/2023		411		(4)			(4)		407	407			
100167031	NEW PORT RICHEY	FL		09/13/2024		410		(17)			(17)		393	393			
100219160	CLEVELAND	TX		06/27/2025		4,955		(92)			(92)		4,863	4,863			
100236765	AMARILLO	TX		09/11/2025		414		(12)			(12)		402	402			
100137317	YONKERS	NY		12/01/2023		1,687		(53)			(53)		1,634	1,634			
100142129	CLAYMONT	DE		02/29/2024		397		(14)			(14)		383	383			
100142134	CLAYMONT	DE		02/29/2024		397		(14)			(14)		383	383			
100091731	SAN ANTONIO	TX		03/24/2023		321		(39)			(39)		282	282			
100148998	ATLANTIC BEACH	NY		04/19/2024		413		(14)			(14)		399	399			
100201960	HOPE MILLS	NC		03/18/2025		412		(13)			(13)		399	399			
100084636	MIDDLEBURG	FL		08/02/2022		406		(10)			(10)		396	396			
100195571	CARMICHAELS	PA		02/24/2025		426		(2)			(2)		424	424			
100186670	MARYVILLE	MO		12/30/2024		2,443		(5)			(5)		2,438	2,438			
100141004	ALTAMONTE SPRINGS	FL		02/20/2024		418		(25)			(25)		393	393			
100155333	KINGMAN	AZ		07/19/2024		386		(23)			(23)		363	363			
100176231	EDWARDSVILLE	PA		12/20/2024		320		(13)			(13)		307	307			
100219955	MCPHERSON	KS		07/10/2025		1,279		(44)			(44)		1,235	1,235			
100186737	KANSAS CITY	MO		12/31/2024		404		(14)			(14)		390	390			
100219267	SEARCY	AR		06/30/2025		508		15			15		523	523			
100149716	WILKES-BARRE	PA		04/26/2024		361		(10)			(10)		351	351			
100204752	ORLANDO	FL		04/09/2025		445		(16)			(16)		429	429			
100149779	DARBY	PA		04/26/2024		429		(5)			(5)		424	424			
100156010	CHARLOTTE	NC		06/18/2024		1,117		(44)			(44)		1,073	1,073			
100084401	GRAND RAPIDS	MI		08/12/2022		641		(63)			(63)		578	578			
100216756	FAYETTEVILLE	NC		06/25/2025		397		(13)			(13)		384	384			
100200023	NORMAN	OK		03/06/2025		463		(13)			(13)		450	450			
100192319	TONAWANDA	NY		01/31/2025		409		(8)			(8)		401	401			
100261358	OCEAN SHORES	WA		12/08/2025		443		(14)			(14)		429	429			
100060264	QUAKERTOWN	PA		06/25/2021		952		(13)			(13)		939	939			
100079772	DAVENPORT	FL		04/08/2022		717		(51)			(51)		666	666			
100216071	PENSACOLA	FL		06/17/2025		370		(10)			(10)		360	360			
100157979	MONTGOMERY	IL		07/09/2024		454		(2)			(2)		452	452			
100208047	SANTA CLARITA	CA		04/29/2025		284		(13)			(13)		271	271			
100165720	HOUSTON	TX		08/29/2024		388		(39)			(39)		349	349			
100127947	ANTIOCH	TN		09/08/2023		618		45			45		663	663			
100188649	HOUSTON	TX		02/10/2025		396		(11)			(11)		385	385			
100186039	GRAND RAPIDS	MI		01/31/2025		507		(24)			(24)		483	483			
100283873	ARLINGTON	TX		03/16/2026		658		(4)			(4)		654	654			
100235630	NORTH FT MYERS	FL		08/29/2025		1,398		(59)			(59)		1,339	1,339			
100129944	LANCASTER	PA		09/27/2023		389		(7)			(7)		382	382			
100276967	EAGAR	AZ		01/30/2026		288		(11)			(11)		277	277			
100152813	HOUSTON	TX		05/22/2024		364		(34)			(34)		330	330			
100202615	WILSON	NC		03/21/2025		434		(3)			(3)		431	431			
100202618	WILSON	NC		03/21/2025		434		(3)			(3)		431	431			
100087391	COATESVILLE	PA		10/25/2022		674		53			53		727	727			
100194310	CRETE	IL		02/14/2025		391		(8)			(8)		383	383			
100065246	FORT WORTH	TX		07/14/2021		2,042		(16)			(16)		2,026	2,026			
100192225	CASPER	WY		01/31/2025		438		(8)			(8)		430	430			
100228241	WEST BLOOMFIELD	MI		08/11/2025		417		(13)			(13)		404	404			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193176	WINONA	MN		03/20/2025		370		(14)			(14)		356	356			
100205583	PLYMOUTH	PA		05/09/2025		418		(13)			(13)		405	405			
100193261	BURLINGTON	KY		02/10/2025		759		(20)			(20)		739	739			
100164060	BRYAN	TX		08/21/2024		305		(39)			(39)		266	266			
100137180	PHILADELPHIA	PA		11/28/2023		384		(16)			(16)		368	368			
100247084	GREENEVILLE	TN		10/22/2025		387		(21)			(21)		366	366			
100150806	DOVER	DE		05/08/2024		151		(3)			(3)		148	148			
100157146	DAVENPORT	FL		02/20/2025		1,851		(26)			(26)		1,825	1,825			
100172917	BEAUMONT	TX		10/25/2024		426		(27)			(27)		399	399			
100161183	HOLIDAY	FL		07/25/2024		381		(35)			(35)		346	346			
100203923	MIAMI	FL		03/28/2025		11,942		(536)			(536)		11,406	11,406			
100204454	ABERDEEN	MD		04/03/2025		439		2			2		441	441			
100135901	ARLINGTON	WA		11/13/2023		5,347		(64)			(64)		5,283	5,283			
100152487	BELTSVILLE	MD		05/16/2024		2,990		(45)			(45)		2,945	2,945			
100147293	SAINT JOHNS	FL		03/28/2024		447		(2)			(2)		445	445			
100157288	WINTER HAVEN	FL		02/20/2025		415		(4)			(4)		411	411			
100189417	HYPOLUXO	FL		01/14/2025		328		(16)			(16)		312	312			
100063192	YUBA CITY	CA		07/01/2021		3,695		(40)			(40)		3,655	3,655			
100208712	ALMONT	MI		04/29/2025		2,002		(102)			(102)		1,900	1,900			
500005334001A	FRANEKER	NLD		11/27/2024		18							18		(18)		(18)
5.00008E+11	BILTHOVEN	NLD		03/27/2026		2,823						(10)	2,813	2,819	6		6
100057550	CIBOLO	TX		06/30/2021		1,040		(2)			(2)		1,038	1,038			
100062930	COATESVILLE	PA		07/01/2021		1,350		(14)			(14)		1,336	1,336			
100178386	TUCKER	GA		11/21/2024		1,063		(31)			(31)		1,032	1,032			
100091252	BALTIMORE	MD		01/31/2023		462		(21)			(21)		441	441			
100177514	QUINLAN	TX		01/16/2025		309		(6)			(6)		303	303			
100131754	MEMPHIS	TN		10/06/2023		515		17			17		532	532			
100081525	CITRUS SPGS	FL		03/18/2022		957		33			33		990	990			
100184580	WASHINGTON	DC		12/17/2024		4,239		(117)			(117)		4,122	4,122			
100066797	LOUISVILLE	KY		08/02/2021		1,030		(9)			(9)		1,021	1,021			
100109000	ROSELLE	IL		05/31/2023		67,757		(1,289)			(1,289)		66,468	66,468			
100190413	CANYON COUNTRY AREA SANTA CLA	CA		01/23/2025		983		(12)			(12)		971	971			
100236814	LOUISVILLE	KY		09/12/2025		359		(13)			(13)		346	346			
100176658	DECATUR	GA		11/15/2024		455		(2)			(2)		453	453			
100176913	WYLIE	TX		11/15/2024		50,221		(2,297)			(2,297)		47,924	47,924			
100146399	EL DORADO HILLS	CA		03/19/2024		283		(6)			(6)		277	277			
100100726	KATY	TX		04/28/2023		2,259		111			111		2,370	2,370			
100116901	ROBERTSDALE	AL		07/20/2023		2,395		9			9		2,404	2,404			
100081237	MYRTLE BEACH	SC		03/18/2022		948		28			28		976	976			
100150168	ZEPHYRHILLS	FL		04/30/2024		19,767		(733)			(733)		19,034	19,034			
100161885	HOUSTON	TX		07/31/2024		419		(8)			(8)		411	411			
100160422	SPRING	TX		07/19/2024		514		(26)			(26)		488	488			
100193421	LEBANON	IN		02/10/2025		402		(12)			(12)		390	390			
100143417	SHABBONA	IL		02/16/2024		325		(1)			(1)		324	324			
100078809	RALEIGH	NC		02/24/2022		914		(8)			(8)		906	906			
100078823	RALEIGH	NC		02/24/2022		914		(8)			(8)		906	906			
100078825	RALEIGH	NC		02/24/2022		914		(8)			(8)		906	906			
100079518	ATHENS	AL		04/25/2022		841		(6)			(6)		835	835			
100062322	SAGINAW	TX		07/01/2021		1,197		(10)			(10)		1,187	1,187			
100202121	DOVER	PA		03/18/2025		737		(9)			(9)		728	728			
100067821	FRESNO	CA		09/23/2021		931		(36)			(36)		895	895			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120403	MILWAUKEE	WI		08/18/2023		407		(16)			(16)		391	391			
100068475	LEMOORE	CA		08/25/2021		897		(37)			(37)		860	860			
100167845	NORMAN	OK		09/20/2024		600		(1)			(1)		599	599			
100176136	HOUSTON	TX		12/20/2024		277		(13)			(13)		264	264			
100100850	BAKERSFIELD	CA		04/28/2023		509		(3)			(3)		506	506			
100119944	MIAMI	FL		08/10/2023		252		(7)			(7)		245	245			
100221503	ATLANTA	GA		07/22/2025		1,890		(53)			(53)		1,837	1,837			
100156924	READING	PA		06/27/2024		411		(13)			(13)		398	398			
100156925	READING	PA		06/27/2024		412		(14)			(14)		398	398			
100156926	READING	PA		06/27/2024		409		(11)			(11)		398	398			
100153380	BALTIMORE	MD		05/29/2024		384		(1)			(1)		383	383			
100204563	COLUMBUS	OH		04/04/2025		436		(16)			(16)		420	420			
100086962	LAS VEGAS	NV		10/24/2022		472		(25)			(25)		447	447			
100189090	DOTHAN	AL		01/13/2025		1,713		(40)			(40)		1,673	1,673			
100243447	GLOUCESTER	MA		09/26/2025		452		(13)			(13)		439	439			
100079918	GREER	SC		04/08/2022		939		20			20		959	959			
100086623	SUNNY ISLES BEACH	FL		09/30/2022		540		(2)			(2)		538	538			
100195669	CONYERS	GA		02/24/2025		250		(12)			(12)		238	238			
100213966	BELLOWS FALLS	VT		05/29/2025		269		(5)			(5)		264	264			
100204777	OPELIKA	AL		04/09/2025		415		(18)			(18)		397	397			
100208625	FALLBROOK	CA		04/29/2025		984		(41)			(41)		943	943			
100201288	LYMAN	SC		03/12/2025		433							433	433			
100131879	LA CROSSE	WI		10/06/2023		429		(8)			(8)		421	421			
100017035	FORT LEE	NJ		05/16/2018		1,068		(11)			(11)		1,057	1,057			
100161914	ATLANTA	GA		07/31/2024		289		(1)			(1)		288	288			
100156858	INVERNESS	FL		06/27/2024		390		(15)			(15)		375	375			
100091670	GARDNER	MA		01/27/2023		334		(6)			(6)		328	328			
100188662	WINTER GARDEN	FL		02/10/2025		434		(20)			(20)		414	414			
100063328	LITTLE ELM	TX		07/01/2021		694		(9)			(9)		685	685			
100120288	CONWAY	SC		08/18/2023		1,165		(1)			(1)		1,164	1,164			
100227236	VERNON	CT		07/31/2025		1,642		(76)			(76)		1,566	1,566			
100069867	PHILADELPHIA	PA		09/01/2021		1,169		40			40		1,209	1,209			
100127961	PORTLAND	TN		09/08/2023		486		6			6		492	492			
100069535	MEDINA	OH		09/01/2021		1,205		(13)			(13)		1,192	1,192			
100218932	HOUSTON	TX		06/27/2025		349		1			1		350	350			
100154682	TAMPA	FL		07/19/2024		384		(26)			(26)		358	358			
100273387	FORT WAYNE	IN		01/21/2026		354		(8)			(8)		346	346			
100128729	PITTSBURGH	PA		09/21/2023		422		(7)			(7)		415	415			
100246066	MIDDLETON	FL		10/08/2025		391		(18)			(18)		373	373			
100157253	IDALOU	TX		02/20/2025		441		(14)			(14)		427	427			
100209626	RALEIGH	NC		05/02/2025		413		(16)			(16)		397	397			
100076792	CHEYENNE	WY		12/27/2021		1,116		(94)			(94)		1,022	1,022			
100069081	MIDVALE	UT		09/01/2021		2,235		(11)			(11)		2,224	2,224			
100186954	GEORGETOWN	TX		01/07/2025		2,057		(22)			(22)		2,035	2,035			
100128522	ORTONVILLE	MN		09/15/2023		311		(9)			(9)		302	302			
100057534	INDIO	CA		06/30/2021		947		(34)			(34)		913	913			
100227257	CLEARWATER	FL		07/31/2025		437		(15)			(15)		422	422			
100184548	LINCOLN	CA		12/17/2024		923		(18)			(18)		905	905			
100116281	WALDORF	MD		07/20/2023		571		4			4		575	575			
100237758	NORTHVILLE	MI		09/12/2025		918		(35)			(35)		883	883			
100157397	HOUSTON	TX		02/20/2025		527		(37)			(37)		490	490			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268799	ALTUS	OK		12/29/2025		470		9			9		479	479			
100167856	CYPRESS	TX		09/20/2024		383		(21)			(21)		362	362			
100153871	BALTIMORE	MD		06/05/2024		379		(18)			(18)		361	361			
100103166	SCHENECTADY	NY		04/21/2023		436		(14)			(14)		422	422			
100143801	HIALEAH	FL		02/28/2024		449		(11)			(11)		438	438			
100067631	MADISON	AL		09/23/2021		948		(33)			(33)		915	915			
100109873	NEW ORLEANS	LA		06/22/2023		407		(11)			(11)		396	396			
100182238	DENTON	TX		12/12/2024		32,870		1,408			1,408		34,278	34,278			
100238186	POINCIANA	FL		09/15/2025		400		(5)			(5)		395	395			
100197047	SUTTONS BAY	MI		02/25/2025		964		(42)			(42)		922	922			
100213218	MIAMI	FL		05/29/2025		930		(49)			(49)		881	881			
100016539	GROTON	CT		04/10/2018		1,016		(23)			(23)		993	993			
100079818	CYPRESS	TX		04/25/2022		955		(67)			(67)		888	888			
100116287	MIRAMAR	FL		07/20/2023		758		39			39		797	797			
100139060	BALTIMORE	MD		12/28/2023		371		(10)			(10)		361	361			
100247833	PLEASANTON	CA		10/29/2025		1,759		(73)			(73)		1,686	1,686			
100115500	NORTH LAS VEGAS	NV		07/17/2023		5,404		(172)			(172)		5,232	5,232			
100200126	GETTYSBURG	PA		03/06/2025		5,387		(105)			(105)		5,282	5,282			
100209520	CORPUS CHRISTI	TX		05/02/2025		1,701		(37)			(37)		1,664	1,664			
100153074	MARTINSBURG	WV		06/27/2024		392		(14)			(14)		378	378			
100197234	SEATTLE	WA		02/25/2025		952		(17)			(17)		935	935			
100138338	ANNA	TX		12/18/2023		301		(1)			(1)		300	300			
100164462	AURORA	IL		08/21/2024		1,059		(15)			(15)		1,044	1,044			
100283169	PENSACOLA	FL		03/09/2026		485		(17)			(17)		468	468			
100174454	MIRAMAR	FL		10/31/2024		379		(3)			(3)		376	376			
100130039	CHICAGO	IL		09/27/2023		401		(11)			(11)		390	390			
100075969	MILFORD	OH		01/07/2022		1,287							1,287	1,287			
100078858	SCOTT	LA		02/24/2022		864		(11)			(11)		853	853			
100141421	ALTAMONTE SPRINGS	FL		01/30/2024		425		10			10		435	435			
100173761	HOLLY LAKE RANCH	TX		10/30/2024		872		(38)			(38)		834	834			
100090370	SEASIDE HEIGHTS	NJ		02/03/2023		391		(18)			(18)		373	373			
100081477	BAKERSFIELD	CA		03/18/2022		914		23			23		937	937			
100214169	SPRINGFIELD	MA		05/30/2025		954		2			2		956	956			
100276971	BALTIMORE	MD		01/30/2026		469		(16)			(16)		453	453			
100199147	ABILENE	TX		04/04/2025		389		(18)			(18)		371	371			
100195604	UNIVERSITY HEIGHTS	OH		02/24/2025		428		4			4		432	432			
100278113	COLTEWAH	TN		02/26/2026		821		(40)			(40)		781	781			
100173736	SEBRING	FL		10/30/2024		333		(2)			(2)		331	331			
100110122	BAYTOWN	TX		06/23/2023		368		(7)			(7)		361	361			
100154653	NORTH BAY VILLAGE	FL		07/19/2024		578		21			21		599	599			
100170130	SHAKER HEIGHTS	OH		10/08/2024		403		(6)			(6)		397	397			
100119084	ROGERS	AR		07/27/2023		284		(9)			(9)		275	275			
3300004759	PANAMA CITY BEACH	FL		12/28/2023		161,063							161,063	161,063			
100070498	KATY	TX		09/23/2021		886		(41)			(41)		845	845			
100249299	ALISO VIEJO	CA		10/30/2025		492		(15)			(15)		477	477			
100103085	TRENTON	NJ		04/21/2023		494		(28)			(28)		466	466			
100138357	NEWPORT NEWS	VA		12/18/2023		512		(7)			(7)		505	505			
100221755	BULLARD	TX		07/25/2025		289		(5)			(5)		284	284			
100214751	SAINT LOUIS	MO		06/11/2025		418		1			1		419	419			
100272649	NEWPORT NEWS	VA		01/09/2026		706		(20)			(20)		686	686			
100246752	MELBOURNE	FL		10/15/2025		434		(18)			(18)		416	416			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257043	DALHART	TX		11/26/2025		393		(21)			(21)		372	372			
100188650	ABILENE	TX		02/10/2025		380		(15)			(15)		365	365			
100103198	PENNS GROVE	NJ		04/21/2023		(16,283)		(5)			(5)		(16,288)	135		16,423	16,423
100101758	CHICAGO	IL		03/31/2023		354		45			45		399	399			
100283957	JASPER	TX		03/23/2026		252		(12)			(12)		240	240			
100244418	BLANCHARD	ID		09/29/2025		415		(15)			(15)		400	400			
100101796	MILWAUKEE	WI		03/31/2023		368		(11)			(11)		357	357			
100193056	MANDEVILLE	LA		02/10/2025		409		(7)			(7)		402	402			
100067498	HOPE	ME		09/23/2021		902		(38)			(38)		864	864			
100081423	YAKIMA	WA		03/18/2022		1,674		37			37		1,711	1,711			
100081223	O FALLON	MO		03/18/2022		936		20			20		956	956			
100114969	SAN ANTONIO	TX		07/14/2023		15							15	15			
100172146	PHILADELPHIA	PA		10/17/2024		635		(29)			(29)		606	606			
100087282	TUCSON	AZ		10/25/2022		695		41			41		736	736			
100182680	BRADENTON	FL		12/12/2024		47,982		(661)			(661)		47,321	47,321			
100193194	SPRING	TX		03/20/2025		1,366		(64)			(64)		1,302	1,302			
100179885	SCHUYLER	NE		11/25/2024		475		(3)			(3)		472	472			
100282303	GREER	SC		02/27/2026		424		(17)			(17)		407	407			
100254347	BETHLEHEM	PA		11/07/2025		418		(9)			(9)		409	409			
100157341	NICHOLASVILLE	KY		02/20/2025		382		(13)			(13)		369	369			
100266933	VALDOSTA	GA		12/23/2025		421		(17)			(17)		404	404			
100243721	ROCKPORT	TX		09/29/2025		721		(6)			(6)		715	715			
100173457	TAHLEQUAH	OK		10/29/2024		258		(18)			(18)		240	240			
100176053	KANSAS CITY	KS		12/20/2024		940		3			3		943	943			
100078936	RALEIGH	NC		02/24/2022		920		(11)			(11)		909	909			
5.00007E+11	WATERINGEN	NLD		01/28/2026		3,091						100	3,191	3,088	(103)		(103)
100206520	BALTIMORE	MD		04/22/2025		390		(13)			(13)		377	377			
100090058	CAPE CORAL	FL		01/13/2023		1,425		(20)			(20)		1,405	1,405			
100208596	ETOWAH	TN		04/29/2025		1,407		(74)			(74)		1,333	1,333			
100024355	LOS BANOS	CA		09/20/2018		990							990	990			
100174886	GREENWOOD	IN		10/31/2024		302		(19)			(19)		283	283			
100076190	LINCOLN	NE		01/07/2022		914		(24)			(24)		890	890			
100067976	VERO BEACH	FL		09/23/2021		1,043		(39)			(39)		1,004	1,004			
100204400	NEWARK	DE		03/31/2025		324		(14)			(14)		310	310			
100203418	WADSWORTH	OH		03/27/2025		374		(12)			(12)		362	362			
100140562	YOUNGSVILLE	NC		01/19/2024		158,686		(2,714)			(2,714)		155,972	155,972			
100156709	ROUND LAKE PARK	IL		06/26/2024		486		(25)			(25)		461	461			
100071691	VIRGINIA BEACH	VA		10/14/2021		949		(32)			(32)		917	917			
100143059	GRINNELL	IA		02/14/2024		292		(17)			(17)		275	275			
100061009	INDIO	CA		06/01/2021		1,012		4			4		1,016	1,016			
100103076	FORT WORTH	TX		06/22/2023		594		(28)			(28)		566	566			
100174566	RAYTOWN	MO		10/31/2024		450		(20)			(20)		430	430			
100209174	THE VILLAGES	FL		04/30/2025		398		(5)			(5)		393	393			
100247130	WHEELING	IL		10/23/2025		460		(11)			(11)		449	449			
100128795	ORLANDO	FL		09/21/2023		383		(6)			(6)		377	377			
100229430	MAITLAND	FL		08/15/2025		339		(10)			(10)		329	329			
100152915	LAS VEGAS	NV		05/22/2024		411		(16)			(16)		395	395			
100273206	DAVIE	FL		01/16/2026		389		(16)			(16)		373	373			
100117950	HOUSTON	TX		07/20/2023		634		145			145		779	779			
100220696	CHARLOTTE	NC		07/18/2025		505		6			6		511	511			
100184465	JEFFERSONTON	VA		12/17/2024		592		(9)			(9)		583	583			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257446	ENUMCLAW	WA		11/26/2025		1,221		(57)			(57)		1,164	1,164			
100264968	LECANTO	FL		12/17/2025		422		(16)			(16)		406	406			
100164293	ELIZABETH CITY	NC		08/21/2024		446		3			3		449	449			
100100060	OCALA	FL		03/28/2023		439		2			2		441	441			
100120409	LAKE FOREST	CA		08/18/2023		485		1			1		486	486			
100081641	JACKSON	NJ		03/24/2022		2,237		(50)			(50)		2,187	2,187			
100178432	KATY	TX		11/21/2024		401		(17)			(17)		384	384			
100211496	ALBUQUERQUE	NM		05/16/2025		24,208		379			379		24,587	24,587			
100135651	PALM HARBOR	FL		11/09/2023		772		6			6		778	778			
100246521	SAINT LOUIS	MO		10/10/2025		385		(15)			(15)		370	370			
100149851	QUANTICO	MD		04/29/2024		417		(10)			(10)		407	407			
100186749	LAKE CITY	FL		12/31/2024		530		(23)			(23)		507	507			
100117987	LEAGUE CITY	TX		07/20/2023		299		(20)			(20)		279	279			
100148010	SIERRA VISTA	AZ		04/10/2024		692		(2)			(2)		690	690			
100176082	DEXTER	IA		12/20/2024		286		(14)			(14)		272	272			
100168736	FORT LAUDERDALE	FL		09/26/2024		424		(16)			(16)		408	408			
100079031	PIKE ROAD	AL		02/24/2022		919		(3)			(3)		916	916			
100214360	DUCK	WV		06/02/2025		252		(6)			(6)		246	246			
100114555	LITHONIA	GA		06/29/2023		401		(25)			(25)		376	376			
100169970	KENT	WA		11/08/2024		169		(8)			(8)		161	161			
100273679	LEHI	UT		01/23/2026		877		(28)			(28)		849	849			
100076167	NEW ORLEANS	LA		01/07/2022		1,125		(31)			(31)		1,094	1,094			
100144464	SHERMAN	TX		04/26/2024		405		(33)			(33)		372	372			
100185214	MORGAN CITY	LA		01/24/2025		2,294		(138)			(138)		2,156	2,156			
100102075	LOUISVILLE	KY		04/14/2023		366		(14)			(14)		352	352			
100131730	ALLENTOWN	PA		10/06/2023		481		7			7		488	488			
100173239	BETHEL SPRINGS	TN		10/30/2024		511		(11)			(11)		500	500			
100193650	WINTER PARK	FL		02/10/2025		470		1			1		471	471			
100230066	GRAND RAPIDS	MI		08/26/2025		395		(8)			(8)		387	387			
100246711	SPARTANBURG	SC		10/15/2025		1,199		(48)			(48)		1,151	1,151			
100100777	BERWYN	IL		04/28/2023		2,355		177			177		2,532	2,532			
100119847	ROCHESTER	NY		08/08/2023		367		(13)			(13)		354	354			
100119354	MELISSA	TX		07/31/2023		30,657		139			139		30,796	30,796			
100079891	ZEPHYRHILLS	FL		04/08/2022		794		(22)			(22)		772	772			
100076406	CORAL SPRINGS	FL		12/23/2021		1,135		(63)			(63)		1,072	1,072			
100210786	LAS VEGAS	NV		05/15/2025		1,558		(93)			(93)		1,465	1,465			
100229312	SCOTTSDALE	AZ		08/14/2025		359		(19)			(19)		340	340			
100185801	MONTOURSVILLE	PA		12/26/2024		364		(16)			(16)		348	348			
100136393	ORLANDO	FL		11/20/2023		58,475		1,395			1,395		59,870	59,870			
100257032	ALVIN	TX		11/26/2025		5,803		(227)			(227)		5,576	5,576			
100062578	HIALEAH	FL		07/01/2021		1,419		(22)			(22)		1,397	1,397			
100207280	COOLBAUGH TOWNSHIP	PA		04/28/2025		386		(18)			(18)		368	368			
100164698	MURRIETA	CA		08/23/2024		2,603		(94)			(94)		2,509	2,509			
100161862	LOCH SHELDRAKE	NY		07/31/2024		374		(16)			(16)		358	358			
100236109	CINCINNATI	OH		09/05/2025		463		2			2		465	465			
100081464	PHEONIX	AZ		03/18/2022		949		36			36		985	985			
100070728	SATELLITE BEACH	FL		10/01/2021		1,092		(1)			(1)		1,091	1,091			
100229237	ELLENWOOD	GA		08/13/2025		664		(16)			(16)		648	648			
100141555	CASA GRANDE	AZ		01/30/2024		755		(5)			(5)		750	750			
100193193	POTTSTOWN	PA		03/20/2025		371		(16)			(16)		355	355			
100060955	MEMPHIS	TN		06/01/2021		1,382		5			5		1,387	1,387			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153602	WILMINGTON	DE		05/31/2024		398		(10)			(10)		388	388			
100115447	SAINT GEORGE	UT		07/17/2023		494		16			16		510	510			
100205952	WEST ALLIS	WI		04/15/2025		757		(3)			(3)		754	754			
100234861	CALIFORNIA CITY	CA		08/28/2025		418		(6)			(6)		412	412			
100060193	METAIRIE	LA		06/25/2021		950		(27)			(27)		923	923			
100080497	RYE	CO		03/10/2022		740		(28)			(28)		712	712			
100155994	NEWBURGH	NY		06/18/2024		445		(15)			(15)		430	430			
100283739	HAMPTON	VA		03/13/2026		270		(5)			(5)		265	265			
100067529	BLUE SPRINGS	MO		09/23/2021		1,551		(57)			(57)		1,494	1,494			
100214526	CHICAGO HEIGHTS	IL		06/06/2025		344		(16)			(16)		328	328			
100209157	O FALLON	MO		04/30/2025		367		(12)			(12)		355	355			
100071640	ALPHARETTA	GA		10/14/2021		2,818		(64)			(64)		2,754	2,754			
100157470	BLUE ISLAND	IL		02/20/2025		386		(4)			(4)		382	382			
100128871	BURLESON	TX		09/21/2023		353		(8)			(8)		345	345			
100266954	WEST READING	PA		12/23/2025		510		(11)			(11)		499	499			
100164526	MCKINNEY	TX		08/21/2024		4,498		(168)			(168)		4,330	4,330			
100254416	BLUE ISLAND	IL		11/07/2025		387		(7)			(7)		380	380			
100220316	TUCSON	AZ		07/11/2025		271		(11)			(11)		260	260			
100215928	CASA GRANDE	AZ		06/17/2025		398		(7)			(7)		391	391			
100078978	SAINT LOUIS	MO		02/24/2022		865		(17)			(17)		848	848			
100078986	SAINT LOUIS	MO		02/24/2022		865		(17)			(17)		848	848			
100117081	DELTONA	FL		07/20/2023		617		101			101		718	718			
100116509	TULSA	OK		07/20/2023		583		54			54		637	637			
100057539	BURLESON	TX		06/30/2021		998		(11)			(11)		987	987			
100165061	MILLVILLE	NJ		08/28/2024		940		(54)			(54)		886	886			
100214524	MEMPHIS	TN		06/06/2025		446		13			13		459	459			
100088031	ATLANTA	GA		10/25/2022		447		(20)			(20)		427	427			
100102096	HOUSTON	TX		04/14/2023		911		(40)			(40)		871	871			
100247117	BRIDGETON	NJ		10/22/2025		377		(17)			(17)		360	360			
100206580	AUGUSTA	GA		04/22/2025		400		(16)			(16)		384	384			
100138035	NEW ORLEANS	LA		12/13/2023		345		(14)			(14)		331	331			
100158003	MOBILE	AL		07/09/2024		129		1			1		130	130			
100023654	DORAL	FL		09/04/2018		962		(2)			(2)		960	960			
100277900	SAN DIEGO	CA		02/26/2026		396		(8)			(8)		388	388			
100210388	PETERSBURG	VA		05/12/2025		415		(3)			(3)		412	412			
100100149	WATERBURY	CT		03/28/2023		1,441		(33)			(33)		1,408	1,408			
100205598	CINCINNATI	OH		05/09/2025		419		(9)			(9)		410	410			
100154200	BELLEVUE	NE		07/11/2024		105,320		(4,598)			(4,598)		100,722	100,722			
100247549	HOUSTON	TX		10/28/2025		2,002		(83)			(83)		1,919	1,919			
100103138	LANSING	IL		04/21/2023		458		(11)			(11)		447	447			
100236822	YUKON	OK		09/12/2025		510		11			11		521	521			
100212087	SAINT LOUIS	MO		05/22/2025		921		(15)			(15)		906	906			
100203388	CARNEGIE	PA		03/27/2025		380		(11)			(11)		369	369			
100067202	ABINGTON	PA		08/02/2021		1,712		48			48		1,760	1,760			
100099740	PHILADELPHIA	PA		02/28/2023		447		(8)			(8)		439	439			
100156876	GAFFNEY	SC		06/27/2024		407		(12)			(12)		395	395			
100127949	HERMITAGE	TN		09/08/2023		4,661		162			162		4,823	4,823			
100148052	ROCHESTER	MN		04/10/2024		567		(10)			(10)		557	557			
100189578	DES MOINES	IA		01/17/2025		184		(3)			(3)		181	181			
100193802	TULUM	MEX		02/10/2025		389							389	389			
100174489	OPA LOCKA	FL		10/31/2024		3,880		(1)			(1)		3,879	3,879			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214062	FORT WORTH	TX		05/29/2025		380		(8)			(8)		372	372			
100090721	JACKSONVILLE	FL		12/29/2022		437		(14)			(14)		423	423			
100148143	VENICE	FL		05/15/2024		474		(13)			(13)		461	461			
100175425	N RIDGEVILLE	OH		12/23/2024		382		(18)			(18)		364	364			
100200143	WELLS	ME		03/06/2025		846							846	846			
100209826	SEGUIN	TX		05/05/2025		400		(13)			(13)		387	387			
100204883	MOBILE	AL		04/10/2025		535		(18)			(18)		517	517			
100189038	HOUSTON	TX		01/09/2025		347		(16)			(16)		331	331			
100162667	MERCED	CA		08/12/2024		3,620		68			68		3,688	3,688			
100204555	ROUND LAKE BEACH	IL		04/04/2025		402		(14)			(14)		388	388			
100177718	CASTAIC	CA		11/19/2024		710		(33)			(33)		677	677			
100141858	UPPER DARBY	PA		03/27/2024		430		(6)			(6)		424	424			
100268106	NATIONAL CITY	CA		12/29/2025		411		(13)			(13)		398	398			
100284984	BUTTE	MT		03/27/2026		275		(10)			(10)		265	265			
100100218	CLEVELAND HEIGHTS	OH		03/17/2023		451		(8)			(8)		443	443			
100065571	FRESNO	CA		07/28/2021		3,273		(81)			(81)		3,192	3,192			
100204733	PHOENIX	AZ		04/09/2025		365		(8)			(8)		357	357			
100283866	ALLENTOWN	PA		03/16/2026		294		(2)			(2)		292	292			
100277397	BIRMINGHAM	AL		02/12/2026		437		2			2		439	439			
100283576	WINTER HAVEN	FL		03/13/2026		309		(10)			(10)		299	299			
100101570	AMES	IA		04/26/2023		493		(7)			(7)		486	486			
100136629	BAKERSFIELD	CA		11/22/2023		725		(10)			(10)		715	715			
100205673	WARREN	MI		05/09/2025		426		(16)			(16)		410	410			
100154106	MEDFORD	OR		07/11/2024		2,248		(92)			(92)		2,156	2,156			
100071566	CHARLOTTE	NC		10/14/2021		939		(39)			(39)		900	900			
100081375	SIOUX FALLS	SD		03/18/2022		957		35			35		992	992			
100219328	MEMPHIS	TN		06/30/2025		509		17			17		526	526			
100158913	OCEANSIDE	OR		07/12/2024		9,650		(253)			(253)		9,397	9,397			
100277086	NORMAN	OK		02/06/2026		335		(15)			(15)		320	320			
100188750	APEX	NC		01/09/2025		612		38			38		650	650			
100268010	EL CAJON	CA		12/29/2025		351		(22)			(22)		329	329			
100117140	ASTORIA	NY		07/20/2023		3,595		422			422		4,017	4,017			
100109986	PLYMOUTH	PA		06/22/2023		457		(6)			(6)		451	451			
100284719	VERPLANCK	NY		03/27/2026		1,229		(47)			(47)		1,182	1,182			
100156667	KILLEEN	TX		06/24/2024		1,913		(29)			(29)		1,884	1,884			
100102044	CHARLOTTE	NC		04/14/2023		500							500	500			
100276940	RALEIGH	NC		01/30/2026		4,809		(188)			(188)		4,621	4,621			
100282312	SCHENECTADY	NY		02/27/2026		400		(19)			(19)		381	381			
100159566	BOYNTON BEACH	FL		07/15/2024		791		(31)			(31)		760	760			
100230419	CHELSEA	MI		08/29/2025		158		(3)			(3)		155	155			
100169582	MONTGOMERY	AL		09/30/2024		1,683		(33)			(33)		1,650	1,650			
100200087	CHARLESTON	SC		03/06/2025		500		3			3		503	503			
100133974	MCHENRY	IL		10/25/2023		406		(7)			(7)		399	399			
100204809	UPPER MARLBORO	MD		04/09/2025		429		(17)			(17)		412	412			
100176898	NASHUA	NH		11/15/2024		466		(6)			(6)		460	460			
100136639	ONTARIO	CA		11/22/2023		772		23			23		795	795			
100198978	BUFFALO	NY		02/28/2025		353		(12)			(12)		341	341			
100065190	WEST SACRAMENTO	CA		07/14/2021		1,826		(35)			(35)		1,791	1,791			
100062705	KISSIMMEE	FL		07/01/2021		1,612		(40)			(40)		1,572	1,572			
100178431	MEMPHIS	TN		11/21/2024		363		(40)			(40)		323	323			
100109649	KENNER	LA		06/14/2023		13,623		(160)			(160)		13,463	13,463			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206349	HARRISBURG	PA		04/17/2025		440		(17)			(17)		423	423			
100065522	MARIETTA	GA		07/28/2021		11,130		(279)			(279)		10,851	10,851			
100068052	ELOY	AZ		09/23/2021		3,146		(62)			(62)		3,084	3,084			
100193250	WILMINGTON	NC		02/10/2025		452		(8)			(8)		444	444			
100134343	MARTELLE	IA		10/27/2023		363		(17)			(17)		346	346			
100247354	MIDDLE RIVER	MD		10/24/2025		411		(8)			(8)		403	403			
100101155	NORCO	CA		04/28/2023		662		53			53		715	715			
100139616	GREENSBORO	MD		12/28/2023		327		(5)			(5)		322	322			
100151951	MABANK	TX		06/14/2024		351		(22)			(22)		329	329			
100147223	GARY	IN		03/28/2024		407		(6)			(6)		401	401			
100102971	JACKSONVILLE	FL		06/22/2023		466		(15)			(15)		451	451			
100102970	JACKSONVILLE	FL		06/22/2023		466		(15)			(15)		451	451			
100100668	STAFFORD	VA		04/28/2023		601		(7)			(7)		594	594			
100086541	RICHMOND	KY		09/30/2022		465		(7)			(7)		458	458			
100216099	RANSON	WV		06/17/2025		426		(14)			(14)		412	412			
100246597	WASHINGTON	NJ		10/15/2025		367		(17)			(17)		350	350			
100164522	FORT WORTH	TX		08/21/2024		424		(16)			(16)		408	408			
100084762	TUCSON	AZ		08/02/2022		450		(36)			(36)		414	414			
100162972	ORANGEBURG	SC		08/12/2024		434		(5)			(5)		429	429			
100261469	NORTH FORT MYERS	FL		12/09/2025		420		(15)			(15)		405	405			
100065233	HOUSTON	TX		07/14/2021		991		(13)			(13)		978	978			
100084657	MYRTLE BEACH	SC		08/02/2022		471		(26)			(26)		445	445			
100163376	ABILENE	TX		09/27/2024		359		(26)			(26)		333	333			
100088177	MOORE	OK		10/25/2022		456		(11)			(11)		445	445			
100175000	CARNEYS POINT	NJ		10/31/2024		1,444		(82)			(82)		1,362	1,362			
100261440	MILTON	FL		12/09/2025		425		(19)			(19)		406	406			
100212342	FOREST PARK	GA		05/28/2025		433		2			2		435	435			
100200025	YUKON	OK		03/06/2025		1,411		(21)			(21)		1,390	1,390			
100173862	LEAGUE CITY	TX		10/31/2024		472		(20)			(20)		452	452			
100146055	WASHINGTON	DC		03/19/2024		970		(33)			(33)		937	937			
100110136	LONG POND	PA		06/29/2023		402		(28)			(28)		374	374			
100188872	GREENSBORO	NC		01/09/2025		392		(10)			(10)		382	382			
100103822	MEMPHIS	TN		05/10/2023		435		(8)			(8)		427	427			
100202066	BALTIMORE	MD		03/18/2025		412		1			1		413	413			
100255395	MECHANICSBURG	PA		11/24/2025		458		(12)			(12)		446	446			
100119853	DELRAY BEACH	FL		08/10/2023		449		(8)			(8)		441	441			
100126342	CARPENTERSVILLE	IL		08/30/2023		427		(17)			(17)		410	410			
100258453	MARSHALL	VA		12/05/2025		577		(31)			(31)		546	546			
100208069	DALY CITY	CA		04/29/2025		163,758		(4,351)			(4,351)		159,407	159,407			
100261396	CHANHASSEN	MN		12/08/2025		680		(10)			(10)		670	670			
100101563	TOMS RIVER	NJ		04/26/2023		542		(10)			(10)		532	532			
100193225	NEWTON	NJ		02/10/2025		426		(6)			(6)		420	420			
100157279	KATY	TX		02/20/2025		406		(23)			(23)		383	383			
100100780	BALTIMORE	MD		04/28/2023		640		16			16		656	656			
100267623	HAWTHORNE	NJ		12/29/2025		979		(27)			(27)		952	952			
100169986	FAYETTEVILLE	WV		11/08/2024		415		(18)			(18)		397	397			
100077528	REX	GA		01/03/2022		309		(6)			(6)		303	303			
100234745	JACKSONVILLE	FL		08/28/2025		344		(15)			(15)		329	329			
100153853	TULARE	CA		06/05/2024		334		(20)			(20)		314	314			
100140183	JOLIET	IL		01/11/2024		291		(2)			(2)		289	289			
100282274	CRAWFORDVILLE	FL		02/27/2026		310		(9)			(9)		301	301			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209995	BUENA PARK	CA		05/07/2025		1,898		(70)			(70)		1,828	1,828			
100228406	BAKERSFIELD	CA		08/11/2025		395		(16)			(16)		379	379			
100079138	SOUTHFIELD	MI		02/24/2022		900		(7)			(7)		893	893			
100150994	LAWRENCEVILLE	GA		05/08/2024		18,987		(447)	11		(458)		18,529	18,288		(241)	(241)
100175883	LUZERNE	PA		11/12/2024		399		(12)			(12)		387	387			
100246645	VANCOUVER	WA		10/15/2025		451		(19)			(19)		432	432			
100063269	SAN ANTONIO	TX		07/01/2021		1,145		(15)			(15)		1,130	1,130			
100143299	LUBBOCK	TX		02/16/2024		2,918		(28)			(28)		2,890	2,890			
100084787	WHEELING	IL		08/02/2022		1,945		20			20		1,965	1,965			
100147981	SAINT ROBERT	MO		04/10/2024		878		(15)			(15)		863	863			
100201619	PUNTA GORDA	FL		03/13/2025		438		9			9		447	447			
100201617	CAPE CORAL	FL		03/13/2025		443		4			4		447	447			
100172680	DALLAS	TX		11/21/2024		426		(10)			(10)		416	416			
100247064	ROANOKE	VA		10/22/2025		459		(17)			(17)		442	442			
100166114	LUBBOCK	TX		09/09/2024		273		(6)			(6)		267	267			
100210525	TALLAHASSEE	FL		05/15/2025		264		(10)			(10)		254	254			
100101186	FLORIDA CITY	FL		04/28/2023		765		98			98		863	863			
100100663	PHOENIX	AZ		04/28/2023		734		59			59		793	793			
100269634	MOUNT PLEASANT	SC		12/30/2025		1,369		(28)			(28)		1,341	1,341			
100222236	GLENDALE	AZ		07/30/2025		740		(33)			(33)		707	707			
100076040	ST AUGUSTINE	FL		01/07/2022		891		(34)			(34)		857	857			
100246739	ATHENS	OH		10/15/2025		269		(4)			(4)		265	265			
100247542	SPRING	TX		10/28/2025		1,473		(62)			(62)		1,411	1,411			
100204560	GREENVILLE	TX		04/04/2025		521		(18)			(18)		503	503			
100109889	KANSAS CITY	MO		06/22/2023		493		(18)			(18)		475	475			
100189473	HOUSTON	TX		01/15/2025		437		(7)			(7)		430	430			
100067836	WATERTOWN	CT		09/23/2021		880		(46)			(46)		834	834			
100229344	ALEXANDRIA	VA		08/14/2025		374		(17)			(17)		357	357			
100227277	CINCINNATI	OH		07/31/2025		384		(19)			(19)		365	365			
100210817	COMPTON	CA		05/15/2025		957		(32)			(32)		925	925			
100208573	COVINA	CA		04/29/2025		270		(5)			(5)		265	265			
100284816	DES PLAINES	IL		03/27/2026		407		(4)			(4)		403	403			
100243734	SEMINOLE	FL		09/29/2025		647		2			2		649	649			
100109137	PALM BAY	FL		06/09/2023		468		(11)			(11)		457	457			
100147989	DELTONA	FL		04/10/2024		535		2			2		537	537			
100023450	SAN DIEGO	CA		08/16/2018		983		(12)			(12)		971	971			
100185555	MIAMI	FL		12/20/2024		590		4			4		594	594			
100220282	PHOENIX	AZ		07/11/2025		356		(14)			(14)		342	342			
100221816	LAKE WORTH	FL		07/29/2025		411		(18)			(18)		393	393			
100165430	MANVEL	TX		08/29/2024		3,512		(105)			(105)		3,407	3,407			
100157379	LOUISVILLE	KY		02/20/2025		371		(23)			(23)		348	348			
100151767	DURHAM	NC		05/10/2024		354		(20)			(20)		334	334			
100206377	LOUISVILLE	KY		05/22/2025		367		(17)			(17)		350	350			
100116951	PERRIS	CA		07/20/2023		1,052		226			226		1,278	1,278			
100229308	HOPEWELL	VA		08/14/2025		416		(14)			(14)		402	402			
100131705	JACKSON	TN		10/06/2023		1,655		86			86		1,741	1,741			
100264978	ORMOND BEACH	FL		12/17/2025		377		(18)			(18)		359	359			
100116941	HAMPTON	VA		07/20/2023		965		280			280		1,245	1,245			
100208326	PEYTON	CO		04/29/2025		258		(12)			(12)		246	246			
100176147	HARRISONBURG	VA		12/20/2024		444		1			1		445	445			
100228245	TRENTON	NJ		08/11/2025		423		(7)			(7)		416	416			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137329	BALTIMORE	MD		12/01/2023		195		(11)			(11)		184	184			
100154892	KINGMAN	AZ		07/19/2024		435		(16)			(16)		419	419			
100067859	NORFOLK	VA		09/23/2021		894		(40)			(40)		854	854			
100258451	CUMMING	GA		12/05/2025		1,012		(21)			(21)		991	991			
100216383	RICHMOND	VA		06/20/2025		434		(2)			(2)		432	432			
100206514	COUNTRY CLUB HILLS	IL		04/22/2025		357		(13)			(13)		344	344			
100070462	VALPARAISO	FL		09/23/2021		896		(43)			(43)		853	853			
100283104	ALBERTVILLE	AL		03/09/2026		443		(9)			(9)		434	434			
100163240	MONTGOMERY VILLAGE	MD		08/13/2024		373		(14)			(14)		359	359			
100169878	STEVENSVILLE	MI		11/08/2024		441		(16)			(16)		425	425			
100219013	MOSES LAKE	WA		06/27/2025		353		(14)			(14)		339	339			
100269448	NAPERVILLE	IL		12/30/2025		545		(26)			(26)		519	519			
100088094	DANIA BEACH	FL		10/25/2022		462		(9)			(9)		453	453			
100219333	WEST PALM BEACH	FL		06/30/2025		407		(11)			(11)		396	396			
100135921	STONE MOUNTAIN	GA		11/13/2023		40,662		(2,756)			(2,756)		37,906	37,906			
100131712	INDIANAPOLIS	IN		10/06/2023		1,799		51			51		1,850	1,850			
100101091	PHILADELPHIA	PA		04/28/2023		633		80			80		713	713			
100174605	TAMPA	FL		10/31/2024		445		(28)			(28)		417	417			
100157639	SUNRISE	FL		06/28/2024		398		(10)			(10)		388	388			
100212674	LAKE WORTH	FL		05/29/2025		378		(17)			(17)		361	361			
100273348	MATTESON	IL		01/20/2026		461		(11)			(11)		450	450			
100190303	LOCH SHELDRAKE	NY		01/22/2025		385		(9)			(9)		376	376			
100172705	ROMEOVILLE	IL		11/21/2024		447		(12)			(12)		435	435			
100248641	HENDERSON	NV		10/29/2025		857		(37)			(37)		820	820			
100126335	TOMS RIVER	NJ		08/30/2023		411		(13)			(13)		398	398			
100165824	CLEARLAKE	CA		08/29/2024		192		(1)			(1)		191	191			
100211938	WARSAW	OH		05/19/2025		314		(5)			(5)		309	309			
100206773	PACE	FL		04/23/2025		350		(12)			(12)		338	338			
100221957	SAINT MICHAEL	MN		07/30/2025		28		(1)			(1)		27	27			
100129945	KNOXVILLE	TN		09/27/2023		420		(9)			(9)		411	411			
100277666	NEW BRAUNFELS	TX		02/19/2026		427		(4)			(4)		423	423			
100247635	WINTER PARK	FL		10/29/2025		3,182		(142)			(142)		3,040	3,040			
100221313	HUNTSVILLE	AL		07/22/2025		395		(7)			(7)		388	388			
100219340	MISSOULA	MT		06/30/2025		444		(9)			(9)		435	435			
100133338	AURORA	IL		11/29/2023		307		(10)			(10)		297	297			
100062989	HAMILTON	GA		07/01/2021		333		(5)			(5)		328	328			
100079675	SURFSIDE BEACH	SC		04/25/2022		741		(48)			(48)		693	693			
5.00008E+11	HOORN	NLD		12/23/2025		17							17		(17)		(17)
100238760	TUCSON	AZ		09/22/2025		843		(21)			(21)		822	822			
100209841	PEN ARGYL	PA		05/05/2025		339		(7)			(7)		332	332			
100116921	SAN ANTONIO	TX		07/20/2023		707		115			115		822	822			
100020349	PLAINFIELD	NJ		07/27/2018		859		(10)			(10)		849	849			
100067995	GREENACRES	FL		09/23/2021		942		(32)			(32)		910	910			
100075425	MAGNA	UT		12/01/2021		1,152		(21)			(21)		1,131	1,131			
100115257	PEMBERTON TOWNSHIP	NJ		07/17/2023		420		(10)			(10)		410	410			
100061812	MIRAMAR	FL		07/01/2021		(361)		(4)			(4)		(365)	(365)			
100154763	STEPHENS CITY	VA		07/19/2024		353		(25)			(25)		328	328			
100159830	MAGNOLIA	TX		07/17/2024		309		(6)			(6)		303	303			
100214529	GLENWOOD	IL		06/06/2025		352		(17)			(17)		335	335			
100284975	COLUMBIA	TN		03/27/2026		274		(11)			(11)		263	263			
100076107	SPRING	TX		01/07/2022		318		(23)	3		(26)		292	292			

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100182305	RICHMOND	VA		12/12/2024		1,076		10			10		1,086	1,086			
100219339	LILLINGTON	NC		06/30/2025		405		(17)			(17)		388	388			
100212343	MORROW	GA		05/28/2025		431		2			2		433	433			
100138779	MASCOTTE	FL		12/21/2023		362		(15)			(15)		347	347			
100076500	HOUSTON	TX		12/21/2021		1,007		(84)			(84)		923	923			
100175869	HOPATCONG	NJ		11/12/2024		476		13			13		489	489			
100272635	KISSIMMEE	FL		01/09/2026		399		(4)			(4)		395	395			
100140512	RALEIGH	NC		01/19/2024		679		(11)			(11)		668	668			
100080942	ELLWOOD CITY	PA		04/01/2022		706		(53)			(53)		653	653			
100179876	JACKSONVILLE	FL		11/25/2024		512		11			11		523	523			
100149005	SEGUIN	TX		04/19/2024		410		(20)			(20)		390	390			
100157017	CINCINNATI	OH		02/20/2025		647		(35)			(35)		612	612			
100204970	PHOENIX	AZ		04/10/2025		376		(19)			(19)		357	357			
100157078	MILWAUKEE	WI		02/20/2025		363		(13)			(13)		350	350			
100258906	ROCK HILL	SC		12/05/2025		947		(19)			(19)		928	928			
100066730	MARGATE	FL		08/02/2021		1,007		(9)			(9)		998	998			
100220763	PALMDALE	CA		07/18/2025		435		(8)			(8)		427	427			
100169404	HOUSTON	TX		09/30/2024		5,360		(211)			(211)		5,149	5,149			
100060615	MAPLEWOOD	MN		06/01/2021		1,579		6			6		1,585	1,585			
100247094	MILFORD	DE		10/22/2025		1,020		(18)			(18)		1,002	1,002			
100068264	BAKERSFIELD	CA		08/25/2021		2,072		(97)			(97)		1,975	1,975			
100067502	CAPE CORAL	FL		09/23/2021		897		(41)			(41)		856	856			
100243843	MERIDIAN	ID		09/29/2025		848		(49)			(49)		799	799			
100212519	WACO	TX		05/29/2025		404							404	404			
100154860	PATTERSON	NY		07/19/2024		386		(22)			(22)		364	364			
100091976	MOORE	OK		02/07/2023		440		(12)			(12)		428	428			
100195555	LUBBOCK	TX		02/24/2025		445		8			8		453	453			
100175900	TULSA	OK		11/14/2024		626		3			3		629	629			
100261192	OAKLAND	CA		12/05/2025		643		(14)			(14)		629	629			
100277896	SEBASTOPOL	CA		02/26/2026		1,009		(48)			(48)		961	961			
100186233	JACKSONVILLE	FL		12/27/2024		449		(11)			(11)		438	438			
100207431	ALBUQUERQUE	NM		04/29/2025		391		(16)			(16)		375	375			
100205950	LA VERGNE	TN		04/15/2025		398		(14)			(14)		384	384			
100103598	BURBANK	IL		05/08/2023		465		(15)			(15)		450	450			
100247973	GIG HARBOR	WA		10/29/2025		286		(16)			(16)		270	270			
100114800	LAKE FOREST	CA		07/10/2023		12,508		131			131		12,639	12,639			
100142008	CINCINNATI	OH		02/29/2024		346		(20)			(20)		326	326			
100210550	WILMINGTON	DE		05/15/2025		570		4			4		574	574			
100219330	CARLTON	WA		06/30/2025		1,893		(22)			(22)		1,871	1,871			
100181380	SPLENDORA	TX		01/09/2025		7,289		(336)			(336)		6,953	6,953			
100079110	BOSSIER CITY	LA		02/24/2022		902		4			4		906	906			
100193195	PLANTATION	FL		03/20/2025		384		(16)			(16)		368	368			
100068100	MEDFORD	OR		08/25/2021		989		(16)			(16)		973	973			
100141185	MEMPHIS	TN		01/30/2024		365		(13)			(13)		352	352			
100210581	CANAL WINCHESTER	OH		05/15/2025		446		(6)			(6)		440	440			
100100468	HAPPY VALLEY	OR		04/27/2023		5,344		(16)			(16)		5,328	5,328			
100258929	ASHBURN	VA		12/05/2025		1,156		(24)			(24)		1,132	1,132			
100155322	ALLENTOWN	PA		07/19/2024		401		(20)			(20)		381	381			
100156862	GAFFNEY	SC		06/27/2024		401		(7)			(7)		394	394			
100248039	SEATTLE	WA		10/29/2025		3,600		(219)			(219)		3,381	3,381			
100071607	MINNEAPOLIS	MN		10/14/2021		986		(26)			(26)		960	960			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143624	PHILADELPHIA	PA		02/21/2024		541		(12)			(12)		529	529			
100062054	HAMDEN	CT		07/01/2021		1,237		(28)			(28)		1,209	1,209			
100115629	MIAMI	FL		07/19/2023		5,500		(70)			(70)		5,430	5,430			
100186895	DES MOINES	IA		01/07/2025		540		14			14		554	554			
100204495	JERSEY CITY	NJ		04/04/2025		438		(15)			(15)		423	423			
100146578	GASTONIA	NC		03/20/2024		401		(11)			(11)		390	390			
100284212	NORCROSS	GA		03/30/2026		168		(10)			(10)		158	158			
100204576	FAIRFAX	VA		04/04/2025		446		(14)			(14)		432	432			
100151842	GREENSBORO	GA		05/10/2024		353		(17)			(17)		336	336			
100195672	CARROLLTON	TX		02/24/2025		598		(1)			(1)		597	597			
100156221	ALEXANDRIA	VA		06/20/2024		438		10			10		448	448			
100091059	FRESNO	CA		01/31/2023		407		(29)			(29)		378	378			
100176850	MIAMI	FL		11/15/2024		386		(16)			(16)		370	370			
100227213	MAZATLAN	MEX		07/31/2025		2,759							2,759	2,759			
100205972	MYRTLE BEACH	SC		04/15/2025		451		(9)			(9)		442	442			
100230186	MOORPARK	CA		08/29/2025		829		(22)			(22)		807	807			
100079981	OCALA	FL		04/25/2022		759		(40)			(40)		719	719			
100238587	ROCHESTER	MI		09/19/2025		79,448		(3,000)			(3,000)		76,448	76,448			
100190451	ONTARIO	CA		01/23/2025		1,103		(14)			(14)		1,089	1,089			
100088292	MYRTLE BEACH	SC		10/24/2022		505		(1)			(1)		504	504			
100163274	DOUGLAS CITY	CA		08/13/2024		440		(14)			(14)		426	426			
100228816	NEWNAN	GA		08/12/2025		406		(15)			(15)		391	391			
100180562	IVA	SC		11/26/2024		575		7			7		582	582			
100201354	SAN ANTONIO	TX		03/12/2025		394		(11)			(11)		383	383			
100060597	PEORIA	AZ		06/01/2021		2,331		9			9		2,340	2,340			
100193803	TULUM	MEX		02/10/2025		396							396	396			
100188985	NASHVILLE	TN		01/09/2025		521		(24)			(24)		497	497			
100131758	BOWLING GREEN	KY		10/06/2023		1,112		5			5		1,117	1,117			
100185117	KANSAS CITY	MO		12/20/2024		377		(13)			(13)		364	364			
100192304	LANCASTER	OH		01/31/2025		443		(18)			(18)		425	425			
100148011	CHICAGO	IL		04/10/2024		417		(9)			(9)		408	408			
100261316	ALLENTOWN	PA		12/08/2025		421		(15)			(15)		406	406			
100243729	YORK	PA		09/29/2025		406		(8)			(8)		398	398			
100276621	COLLINSVILLE	IL		01/29/2026		2,253		(25)			(25)		2,228	2,228			
100065159	WEST NEW YORK	NJ		07/14/2021		938		(20)			(20)		918	918			
100151730	PITTSBURGH	PA		05/10/2024		941		(32)			(32)		909	909			
100155368	WASHINGTON	DC		06/18/2024		1,789		(63)			(63)		1,726	1,726			
100239031	MERIDIAN	ID		09/29/2025		896		(42)			(42)		854	854			
100157373	SAN ANTONIO	TX		02/20/2025		377		(18)			(18)		359	359			
100147642	MIDDLE RIVER	MD		04/04/2024		537		(42)			(42)		495	495			
100207227	CLEBURNE	TX		04/28/2025		6,848		(100)			(100)		6,748	6,748			
100161897	BAYTOWN	TX		07/31/2024		759		7			7		766	766			
100192180	AKRON	OH		01/31/2025		370		(6)			(6)		364	364			
100209207	GASTONIA	NC		04/29/2025		471		4			4		475	475			
100193722	DANBURY	CT		02/10/2025		10,825		(289)			(289)		10,536	10,536			
100237939	LANDING	NJ		09/12/2025		818		(43)			(43)		775	775			
100147645	BALTIMORE	MD		04/04/2024		414		(10)			(10)		404	404			
100149959	ASHEBORO	NC		06/07/2024		290		(16)			(16)		274	274			
100197588	BLAINE	TN		02/26/2025		452		3			3		455	455			
100120246	MOUNT PLEASANT	UT		08/18/2023		435		(4)			(4)		431	431			
100237871	SPARKS	NV		09/12/2025		831		(47)			(47)		784	784			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204795	INDIANAPOLIS	IN		04/09/2025		378		(18)			(18)		360	360			
100237115	CLEARWATER	FL		09/12/2025		329		(23)			(23)		306	306			
100155581	FREDERICKSBURG	VA		06/18/2024		280		(10)			(10)		270	270			
100229337	SHILOH	IL		08/14/2025		6,681		56			56		6,737	6,737			
100087155	SAN ANTONIO	TX		10/25/2022		725		61			61		786	786			
100075959	MOUNT LAUREL	NJ		01/07/2022		943		(14)			(14)		929	929			
100068848	ELGIN	IL		09/01/2021		1,717		(24)			(24)		1,693	1,693			
100194340	EAST LANSING	MI		02/14/2025		383		(12)			(12)		371	371			
100134867	APEX	NC		10/30/2023		12,367		(113)			(113)		12,254	12,254			
100199203	OZARK	MO		04/04/2025		432		(14)			(14)		418	418			
100071857	SAN ANTONIO	TX		10/14/2021		831		(33)			(33)		798	798			
100230201	CUMMING	GA		08/29/2025		974		(25)			(25)		949	949			
100188737	RIDGEFIELD	WA		01/09/2025		2,411		89			89		2,500	2,500			
100078786	SPRINGTOWN	TX		02/24/2022		898		5			5		903	903			
100078803	SPRINGTOWN	TX		02/24/2022		898		5			5		903	903			
100140472	POMPANO BEACH	FL		01/17/2024		381		(4)			(4)		377	377			
100189078	CONROE	TX		01/13/2025		429		(9)			(9)		420	420			
100267922	LAS VEGAS	NV		12/29/2025		4,272		(257)			(257)		4,015	4,015			
100181334	PORT SAINT LUCIE	FL		12/06/2024		610		(21)			(21)		589	589			
100130324	WATERBURY	CT		09/28/2023		521		(36)			(36)		485	485			
100062971	LITTLEROCK	CA		07/01/2021		1,288		(18)			(18)		1,270	1,270			
100164720	NAPERVILLE	IL		08/23/2024		486		(30)			(30)		456	456			
100218648	FORT MOHAVE	AZ		06/27/2025		1,015		(17)			(17)		998	998			
100159249	SAINT LOUIS	MO		07/15/2024		588		(2)			(2)		586	586			
100184372	EUGENE	OR		12/16/2024		253		(12)			(12)		241	241			
100144382	CLERMONT	FL		03/07/2024		12,539		(265)			(265)		12,274	12,274			
100083852	WEATHERFORD	TX		07/12/2022		524		(12)			(12)		512	512			
100243500	OKLAHOMA CITY	OK		09/26/2025		469							469	469			
100150187	FORT WORTH	TX		04/30/2024		311		(21)			(21)		290	290			
100179765	DES PLAINES	IL		11/21/2024		394		(7)			(7)		387	387			
100080180	ALBUQUERQUE	NM		02/25/2022		905		(21)			(21)		884	884			
100195535	ALBUQUERQUE	NM		03/27/2025		390		(8)			(8)		382	382			
100195537	ALBUQUERQUE	NM		03/27/2025		389		(7)			(7)		382	382			
100272294	PEARLAND	TX		01/08/2026		34,943		(356)			(356)		34,587	34,587			
100248840	MEMPHIS	TN		10/29/2025		386		(14)			(14)		372	372			
100206249	LOUISVILLE	KY		04/17/2025		554		(21)			(21)		533	533			
100186931	PHOENIX	AZ		01/07/2025		476		(5)			(5)		471	471			
100143956	LYNN HAVEN	FL		02/29/2024		440		(1)			(1)		439	439			
100172873	GRAND RAPIDS	MI		10/25/2024		410		(14)			(14)		396	396			
100282754	SILVERDALE	WA		03/02/2026		942		(26)			(26)		916	916			
100186630	PHILADELPHIA	PA		12/30/2024		429		(7)			(7)		422	422			
100153841	HUMBLE	TX		07/10/2024		333		(23)			(23)		310	310			
100228856	TUCSON	AZ		08/12/2025		409		(16)			(16)		393	393			
100186947	HILLSBORO	TN		01/07/2025		671		13			13		684	684			
100147858	ODESSA	TX		04/08/2024		1,535		(1)			(1)		1,534	1,534			
100239172	TEQUESTA	FL		09/29/2025		711		(15)			(15)		696	696			
100071547	PORTLAND	OR		10/14/2021		928		(39)			(39)		889	889			
100204130	FORT WORTH	TX		03/28/2025		676		(17)			(17)		659	659			
100128814	CUMMING	GA		09/21/2023		364		(10)			(10)		354	354			
100079916	BROKEN ARROW	OK		04/08/2022		869		16			16		885	885			
100068010	WINTERVILLE	GA		09/23/2021		909		(34)			(34)		875	875			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198999	LONGS	SC		02/28/2025		816		19			19		835	835			
100163975	MOORHEAD	MN		10/04/2024		399		(10)			(10)		389	389			
100215844	AURORA	IL		06/12/2025		19,029		(373)			(373)		18,656	18,656			
100176792	SAN ANTONIO	TX		11/15/2024		438		(33)			(33)		405	405			
100068347	MOORESVILLE	NC		08/25/2021		1,541		(36)			(36)		1,505	1,505			
100238461	BROOKHAVEN	GA		09/19/2025		1,187		(40)			(40)		1,147	1,147			
100116793	BRANDON	FL		07/20/2023		1,744		102			102		1,846	1,846			
100209570	BENTON	AR		05/02/2025		519		8			8		527	527			
100074421	LAS VEGAS	NV		12/02/2021		870		(59)			(59)		811	811			
100174816	ABERDEEN	MD		10/31/2024		2,797		(115)			(115)		2,682	2,682			
100135675	CONROE	TX		11/09/2023		420		(8)			(8)		412	412			
100165261	FORT WORTH	TX		08/29/2024		421		(22)			(22)		399	399			
100063422	WESTLAKE	LA		07/01/2021		1,052		12			12		1,064	1,064			
100210897	SHERIDAN	OR		05/15/2025		365		(12)			(12)		353	353			
100128112	WOODBURY	TN		09/08/2023		920		33			33		953	953			
100138049	DANBURY	CT		12/13/2023		8,660		(116)			(116)		8,544	8,544			
100170914	ATLANTA	GA		10/11/2024		389		(15)			(15)		374	374			
100190424	CORAL SPRINGS	FL		01/23/2025		954		(6)			(6)		948	948			
100277070	PERRIS	CA		02/06/2026		464		(20)			(20)		444	444			
100064870	DENVER	PA		07/14/2021		876		(35)			(35)		841	841			
100215438	WASHINGTON	MI		06/12/2025		4,664		(91)			(91)		4,573	4,573			
100229377	ORANGE	CA		08/15/2025		1,423		(21)			(21)		1,402	1,402			
100121029	BANDERA	TX		08/30/2023		427							427	427			
100067756	BOILING SPRINGS	SC		09/23/2021		914		(35)			(35)		879	879			
100209635	SOUTHERN PINES	NC		05/02/2025		387		(17)			(17)		370	370			
100120715	HENRICO	VA		08/25/2023		3,718		(25)			(25)		3,693	3,693			
100235387	INDIANAPOLIS	IN		08/29/2025		375		(9)			(9)		366	366			
100153966	HOUSTON	TX		06/05/2024		766		(51)			(51)		715	715			
100081475	MELISSA	TX		03/18/2022		953		32			32		985	985			
100139565	CHICAGO	IL		12/28/2023		790		(4)			(4)		786	786			
100188751	PINEHURST	TX		01/09/2025		603		46			46		649	649			
100151136	KEANSBURG	NJ		05/09/2024		356		(8)			(8)		348	348			
100174447	MOUNT VERNON	WA		10/31/2024		919		(19)			(19)		900	900			
100165762	NORTH BEND	OR		08/29/2024		156		(2)			(2)		154	154			
100178338	SAINT CLOUD	FL		11/19/2024		490		(17)			(17)		473	473			
100109946	TEMPLE	TX		06/22/2023		473		(9)			(9)		464	464			
100258880	LAKE FOREST	CA		12/05/2025		917		(36)			(36)		881	881			
100243749	GRAND PRAIRIE	TX		09/29/2025		23,887		186			186		24,073	24,073			
100164970	COCOA	FL		08/28/2024		402		(22)			(22)		380	380			
100202031	WARREN	MI		03/18/2025		876		5			5		881	881			
100079267	SUN CITY CENTER	FL		02/28/2022		822		(18)			(18)		804	804			
100229399	RIVERSIDE	CA		08/15/2025		707		(18)			(18)		689	689			
100062829	SAN ANTONIO	TX		07/01/2021		1,021		(10)			(10)		1,011	1,011			
100062706	COLORADO SPRINGS	CO		07/01/2021		1,239		(15)			(15)		1,224	1,224			
5000052760001A	ZOETERMEER	NLD		11/27/2024		19							19		(19)		(19)
5.00007E+11	UTRECHT	NLD		01/28/2026		17							17		(17)		(17)
100134263	SILVER SPRING	MD		10/27/2023		291		(12)			(12)		279	279			
100152862	DARLINGTON	MD		05/22/2024		428		(9)			(9)		419	419			
100209641	PALM COAST	FL		05/02/2025		1,042		(22)			(22)		1,020	1,020			
100126310	TRENTON	NJ		08/30/2023		412		(8)			(8)		404	404			
100254338	STEAMBOAT SPRINGS	CO		11/07/2025		419		(15)			(15)		404	404			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024137	KILLEEN	TX		09/10/2018		1,053		(25)			(25)		1,028	1,028			
100147245	SPRINGFIELD	MA		03/28/2024		353		(10)			(10)		343	343			
100200994	DULUTH	MN		03/12/2025		411		(11)			(11)		400	400			
100236767	BRANSON	MO		09/11/2025		3,232		(70)			(70)		3,162	3,162			
100207724	ORLAND HILLS	IL		04/29/2025		742		(36)			(36)		706	706			
100065219	GLENN HEIGHTS	TX		07/14/2021		986		(16)			(16)		970	970			
100099680	FAYETTEVILLE	NC		04/06/2023		380		(18)			(18)		362	362			
100265326	CHINO	CA		12/19/2025		2,519		(39)			(39)		2,480	2,480			
100173052	FORT WASHINGTON	MD		10/25/2024		406		(20)			(20)		386	386			
100100193	PHILADELPHIA	PA		03/17/2023		430		(14)			(14)		416	416			
100076238	LAS VEGAS	NV		01/07/2022		3,281		(95)			(95)		3,186	3,186			
100064895	COVINGTON	GA		07/14/2021		906		(35)			(35)		871	871			
100208773	SAN RAMON	CA		04/29/2025		748		(40)			(40)		708	708			
100057517	WOODBURY	MN		06/30/2021		1,034		13			13		1,047	1,047			
100211154	NEW ORLEANS	LA		05/15/2025		833		(52)			(52)		781	781			
100258628	OAKDALE	CA		12/05/2025		317		(17)			(17)		300	300			
100064874	SUMMERVILLE	SC		07/14/2021		892		(35)			(35)		857	857			
100281980	CITRUS SPRINGS	FL		02/27/2026		422		(14)			(14)		408	408			
100283687	LITCHFIELD	IL		03/13/2026		288		(9)			(9)		279	279			
100283867	FLORISSANT	MO		03/16/2026		2,954		(69)			(69)		2,885	2,885			
100277231	ATLANTA	GA		02/10/2026		389		(9)			(9)		380	380			
100202120	WILSON	NC		03/18/2025		369		(1)			(1)		368	368			
100131772	BALTIMORE	MD		10/06/2023		398		(5)			(5)		393	393			
100128848	OTHELLO	WA		09/21/2023		403		1			1		404	404			
100143071	BURGHILL	OH		02/14/2024		284		(16)			(16)		268	268			
100157751	BEAVERTON	OR		07/02/2024		259		(8)			(8)		251	251			
100076133	BIG BEAR LAKE	CA		01/07/2022		860		(33)			(33)		827	827			
100169474	ALBUQUERQUE	NM		09/30/2024		425		(16)			(16)		409	409			
100191140	DALLAS	TX		01/29/2025		422		(20)			(20)		402	402			
100152743	PELZER	SC		05/22/2024		383		(8)			(8)		375	375			
100172882	FAYETTEVILLE	AR		10/25/2024		497		(11)			(11)		486	486			
100140783	ALBEMARLE	NC		01/22/2024		315		(21)			(21)		294	294			
100141594	TEXARKANA	TX		01/30/2024		364		(23)			(23)		341	341			
100101983	CHICAGO	IL		04/14/2023		362		(9)			(9)		353	353			
100144623	LAKEMOOR	IL		03/13/2024		375		(6)			(6)		369	369			
100220694	HOUSTON	TX		07/18/2025		408							408	408			
100136017	WACO	TX		11/16/2023		344		(21)			(21)		323	323			
100116676	TUCSON	AZ		07/20/2023		688		215			215		903	903			
100158992	SAINT PETERSBURG	FL		08/15/2024		3,749		(296)			(296)		3,453	3,453			
100173487	BERWICK	PA		10/29/2024		349		(23)			(23)		326	326			
100171785	GROVE CITY	OH		10/17/2024		517		(15)			(15)		502	502			
100167098	HOUSTON	TX		09/13/2024		7,328		(299)			(299)		7,029	7,029			
100149350	MAGNOLIA	TX		04/24/2024		3,054		(19)			(19)		3,035	3,035			
100141357	NORCROSS	GA		01/30/2024		360		(11)			(11)		349	349			
100169900	CLEARWATER	FL		11/08/2024		382		(15)			(15)		367	367			
100102073	CAPE MAY COURT HOUSE	NJ		04/14/2023		372		(6)			(6)		366	366			
100126433	TAMPA	FL		08/30/2023		379		(12)			(12)		367	367			
100067805	NAPLES	FL		09/23/2021		859		(11)			(11)		848	848			
100196830	LEHI	UT		02/25/2025		850		(25)			(25)		825	825			
100084778	HONOLULU	HI		08/02/2022		587		15			15		602	602			
100065683	LEXINGTON	SC		07/28/2021		28,035		(764)			(764)		27,271	27,271			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167139	OSWEGO	NY		09/13/2024		362		(23)			(23)		339	339			
100184381	LITHONIA	GA		12/16/2024		432		5			5		437	437			
100148709	FOREST LAKE	MN		04/17/2024		18,223		(579)			(579)		17,644	17,644			
100109934	PHILADELPHIA	PA		06/22/2023		446		(11)			(11)		435	435			
100199717	MANHATTAN	IL		03/05/2025		666		(41)			(41)		625	625			
100139403	LIBERTY	NY		12/28/2023		355		(8)			(8)		347	347			
100175982	DAWSON	TX		11/14/2024		361		2			2		363	363			
100161841	MOUNT ARLINGTON	NJ		07/31/2024		423		(7)			(7)		416	416			
100210777	LAS VEGAS	NV		05/15/2025		891		(39)			(39)		852	852			
100062732	BRIDGEPORT	CT		07/01/2021		1,334		(20)			(20)		1,314	1,314			
100167054	MYRTLE BEACH	SC		09/13/2024		411		(9)			(9)		402	402			
100273180	RENO	NV		01/15/2026		407		(12)			(12)		395	395			
100265397	UPPER DARBY	PA		12/19/2025		1,041		(24)			(24)		1,017	1,017			
100157445	NEWTOWN	PA		02/20/2025		665		(25)			(25)		640	640			
100282293	SARASOTA	FL		02/27/2026		293		(11)			(11)		282	282			
100019865	FAIRFAX	VA		07/30/2018		1,717		(20)			(20)		1,697	1,697			
100142133	CHOCTAW	OK		02/29/2024		391		(11)			(11)		380	380			
100157984	DUNDALK	MD		07/09/2024		431		(3)			(3)		428	428			
100211190	WALNUT CREEK	CA		05/15/2025		3,171		(51)			(51)		3,120	3,120			
100081076	LOCUST GROVE	VA		03/18/2022		984		40			40		1,024	1,024			
100062836	LOVELAND	OH		07/01/2021		1,352		(3)			(3)		1,349	1,349			
100159938	MIAMI	FL		08/16/2024		366		(30)			(30)		336	336			
100229216	DUNCAN	SC		08/13/2025		556		(15)			(15)		541	541			
100089278	LITTLE ELM	TX		01/26/2023		391		(19)			(19)		372	372			
100210242	COLUMBIA	SC		05/09/2025		406		(19)			(19)		387	387			
100284779	MECHANICVILLE	NY		03/27/2026		1,097		(42)			(42)		1,055	1,055			
100109899	ATLANTIC CITY	NJ		06/22/2023		420		(15)			(15)		405	405			
100199005	CLAYTON	DE		02/28/2025		483		1			1		484	484			
100213286	PLACENTIA	CA		05/29/2025		1,003		(15)			(15)		988	988			
100141106	PHILADELPHIA	PA		01/30/2024		784		(32)			(32)		752	752			
100235230	WYANDOTTE	MI		08/29/2025		2,209		(90)			(90)		2,119	2,119			
100117992	LAKE WYLIE	SC		07/20/2023		531		(18)			(18)		513	513			
100114684	EAST HARTFORD	CT		06/29/2023		436		(4)			(4)		432	432			
100261454	MENASHA	WI		12/09/2025		413		(16)			(16)		397	397			
100081028	WESTMINSTER	CO		03/18/2022		1,855		39			39		1,894	1,894			
100108383	TUCKERTON	NJ		05/25/2023		412		(13)			(13)		399	399			
100146063	MORAGA	CA		03/19/2024		994		(20)			(20)		974	974			
100062915	SPRING	TX		07/01/2021		1,302		(15)			(15)		1,287	1,287			
100284746	JACKSON	MO		03/27/2026		258		(10)			(10)		248	248			
100150162	CLEARWATER	FL		04/30/2024		445		(15)			(15)		430	430			
100154663	ATHENS	GA		07/19/2024		440		(10)			(10)		430	430			
100254459	APEX	NC		11/07/2025		454		(11)			(11)		443	443			
100131575	SALEM	OR		10/05/2023		343							343	343			
100254389	CONWAY	AR		11/07/2025		637		(19)			(19)		618	618			
100151823	BROOKLYN	MD		05/10/2024		328		(3)			(3)		325	325			
100194181	HIALEAH	FL		02/14/2025		402		(8)			(8)		394	394			
100143950	BRIDGEPORT	CT		02/29/2024		1,535		(39)			(39)		1,496	1,496			
100272589	RICHMOND	CA		01/09/2026		399		(19)			(19)		380	380			
100261462	ROSSVILLE	GA		12/09/2025		398		(14)			(14)		384	384			
100081105	ORLANDO	FL		03/18/2022		924		24			24		948	948			
100132510	MELBOURNE	FL		11/03/2023		453		(13)			(13)		440	440			

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100121040	MADERA	CA		08/30/2023		349		(5)			(5)		344	344			
100244804	SKOWHEGAN	ME		09/29/2025		394		(5)			(5)		389	389			
100078971	STOW	OH		02/24/2022		872		(4)			(4)		868	868			
100206670	MOORHEAD	MN		04/24/2025		400		(11)			(11)		389	389			
100018438	GALLATIN	TN		06/27/2018		1,100		(14)			(14)		1,086	1,086			
100057812	NORTH CHESTERFIELD	VA		06/30/2021		936		(20)			(20)		916	916			
100248639	OCEANSIDE	NY		10/29/2025		1,598		(31)			(31)		1,567	1,567			
100265474	LAKE ARIEL	PA		12/19/2025		1,118		(44)			(44)		1,074	1,074			
100175068	MESA	AZ		11/05/2024		435		(6)			(6)		429	429			
100119073	BALTIMORE	MD		07/27/2023		344		(11)			(11)		333	333			
100191345	MISSION	TX		01/30/2025		367		(17)			(17)		350	350			
100076258	MARRERO	LA		01/07/2022		877		(21)			(21)		856	856			
100065056	BALTIMORE	MD		07/14/2021		966		(28)			(28)		938	938			
100269403	CHINO HILLS	CA		12/30/2025		880		(18)			(18)		862	862			
100254380	LYNN	MA		11/07/2025		564		(22)			(22)		542	542			
100204716	ASHEBORO	NC		04/08/2025		507		(23)			(23)		484	484			
100062785	PITTSVIEW	AL		07/01/2021		1,306		(18)			(18)		1,288	1,288			
100065005	BALTIMORE	MD		07/14/2021		946		(30)			(30)		916	916			
100117190	DAVENPORT	FL		07/20/2023		245		50			50		295	295			
100170233	GREENVILLE	NC		10/08/2024		1,027		12			12		1,039	1,039			
100172742	HUMBLE	TX		11/21/2024		439							439	439			
100211253	TAMPA	FL		05/15/2025		630		(32)	2		(34)		596	596			
100228951	SOUTHGATE	MI		09/10/2025		378		(14)			(14)		364	364			
100246783	COLLINSVILLE	CT		10/15/2025		506		(19)			(19)		487	487			
100243212	SAN ANTONIO	TX		09/26/2025		374		(10)			(10)		364	364			
100206279	COLUMBUS	OH		04/17/2025		612		(15)			(15)		597	597			
100159355	BLOOMINGDALE	GA		07/15/2024		67,007		757			757		67,764	67,764			
100100118	KANSAS CITY	MO		03/28/2023		407		(4)			(4)		403	403			
100079746	GREEN BAY	WI		04/25/2022		786		(16)			(16)		770	770			
100065121	FOUNTAIN INN	SC		07/14/2021		985		(24)			(24)		961	961			
100246571	KATY	TX		10/15/2025		415		(4)			(4)		411	411			
100173943	BALTIMORE	MD		10/31/2024		431		(19)			(19)		412	412			
100109886	CHICAGO	IL		06/22/2023		447		(11)			(11)		436	436			
100269571	CUMMING	GA		12/30/2025		2,074		(42)			(42)		2,032	2,032			
100061024	GLENN HEIGHTS	TX		06/01/2021		1,462		6			6		1,468	1,468			
100146302	ALPINE	CA		03/19/2024		941		(24)			(24)		917	917			
100057724	OCALA	FL		06/30/2021		938		(31)			(31)		907	907			
100137103	ALBUQUERQUE	NM		11/28/2023		27,894		10			10		27,904	27,904			
100254525	SIDNEY	MT		11/07/2025		739		(22)			(22)		717	717			
100154844	CANTON	GA		07/19/2024		1,511		(71)			(71)		1,440	1,440			
100254450	DELRAY BEACH	FL		11/07/2025		431		(13)			(13)		418	418			
100220138	SACRAMENTO	CA		08/25/2025		378		(12)			(12)		366	366			
100175730	MURRIETA	CA		11/12/2024		1,015							1,015	1,015			
100130340	YAKIMA	WA		09/28/2023		387		(25)			(25)		362	362			
100060234	RIO RANCHO	NM		06/25/2021		918		(31)			(31)		887	887			
100167752	BETHEL	NY		09/19/2024		438		4			4		442	442			
100174782	TALLAHASSEE	FL		10/31/2024		425		(19)			(19)		406	406			
100062060	CARENCRO	LA		07/01/2021		1,131		(9)			(9)		1,122	1,122			
100236837	PRINCETON	TX		09/12/2025		401		(17)			(17)		384	384			
100194414	ALBANY	NY		02/14/2025		377		(14)			(14)		363	363			
100139215	ANDERSON	IN		12/28/2023		360		(7)			(7)		353	353			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079707	SPRING	TX		04/08/2022		793		(34)			(34)		759	759			
100079073	WILDWOOD	NJ		02/24/2022		1,666		(10)			(10)		1,656	1,656			
100221724	HOUSTON	TX		07/25/2025		399		5			5		404	404			
100238230	PROVIDENCE VILLAGE	TX		09/18/2025		412		(8)			(8)		404	404			
100149644	FERRIS	TX		04/26/2024		6,674		(132)			(132)		6,542	6,542			
100247039	LAUREL	MT		10/22/2025		397		(18)			(18)		379	379			
100235386	BOSTON	MA		08/29/2025		414		(1)			(1)		413	413			
100177771	EASTVALE	CA		11/19/2024		1,650		(33)			(33)		1,617	1,617			
100246795	SHERWOOD	AR		10/15/2025		509		(1)			(1)		508	508			
100070490	BURRILLVILLE	RI		09/23/2021		958		(41)			(41)		917	917			
100143724	EDMONDS	WA		02/26/2024		341		(19)			(19)		322	322			
100177992	TUCSON	AZ		11/19/2024		953		(41)			(41)		912	912			
100221335	CONVERSE	TX		07/22/2025		380		(11)			(11)		369	369			
100181203	BARSTOW	CA		12/06/2024		370		(17)			(17)		353	353			
100063327	DANVILLE	VA		07/01/2021		5,619		(4)			(4)		5,615	5,615			
100220753	JACKSONVILLE	FL		07/18/2025		389		(11)			(11)		378	378			
100248906	LITTLE EGG HARBOR TWP	NJ		10/29/2025		2,681		(96)			(96)		2,585	2,585			
100079491	ORLANDO	FL		04/25/2022		798		(15)			(15)		783	783			
100221479	DAVIE	FL		07/22/2025		431		(20)			(20)		411	411			
100219769	MIAMI	FL		07/08/2025		362		(17)			(17)		345	345			
100172152	MINNEAPOLIS	MN		10/17/2024		375		(18)			(18)		357	357			
100257092	BROOKLYN	NY		11/26/2025		2,786		(86)			(86)		2,700	2,700			
100191244	FLORISSANT	MO		01/29/2025		251		(12)			(12)		239	239			
100165491	GRAND TERRACE	CA		08/29/2024		92,509		(1,309)			(1,309)		91,200	91,200			
100208676	BOWIE	MD		04/29/2025		805		(43)			(43)		762	762			
100161908	NORMAN	OK		07/31/2024		595		5			5		600	600			
100207537	ALDIE	VA		04/29/2025		1,041		(64)			(64)		977	977			
100236821	AKRON	NY		09/12/2025		367		(10)			(10)		357	357			
100116989	BUSHKILL	PA		07/20/2023		563		69			69		632	632			
100154512	MCFARLAND	CA		06/14/2024		810		(27)			(27)		783	783			
100155339	INDIANAPOLIS	IN		07/19/2024		427		(19)			(19)		408	408			
100149175	MENIFEE	CA		04/22/2024		370		(6)			(6)		364	364			
100249174	SAN ANTONIO	TX		10/30/2025		739		(20)			(20)		719	719			
100066626	ALPENA	MI		08/02/2021		1,161		(8)			(8)		1,153	1,153			
100066073	WINDSOR	CT		08/02/2021		(401)		(1)			(1)		(402)	(402)			
100189059	LAS VEGAS	NV		01/09/2025		1,540		1			1		1,541	1,541			
100219312	SANDUSKY	OH		06/30/2025		391		(11)			(11)		380	380			
100139460	COLUMBUS	OH		12/28/2023		416		8			8		424	424			
100194018	TERRELL	TX		02/11/2025		253		(12)			(12)		241	241			
100228287	CHEEKTOWAGA	NY		08/11/2025		1,037		(44)			(44)		993	993			
100246725	CABOT	AR		10/15/2025		511		(1)			(1)		510	510			
100202380	MOORE	SC		03/19/2025		422		(12)			(12)		410	410			
100201334	SAN ANTONIO	TX		03/12/2025		432		(6)			(6)		426	426			
100226591	MILFORD	DE		07/30/2025		398		(9)			(9)		389	389			
100230025	MILFORD	DE		08/25/2025		397		(8)			(8)		389	389			
100165370	RICHMOND	VA		08/29/2024		369		(10)			(10)		359	359			
100221226	FORT WORTH	TX		07/21/2025		2,646		(50)			(50)		2,596	2,596			
100091390	ESSEX	MD		02/22/2023		280		2			2		282	282			
100116875	CONWAY	AR		07/20/2023		489		37			37		526	526			
100174575	MOUNTAIN GROVE	MO		10/31/2024		475		(27)			(27)		448	448			
100206591	WEST COLUMBIA	SC		04/22/2025		451		(7)			(7)		444	444			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100230028	VANDALIA	OH		08/25/2025		403		(4)			(4)		399	399			
100236083	JOPLIN	MO		09/05/2025		715		(32)			(32)		683	683			
100080970	HAINES CITY	FL		03/18/2022		907		20			20		927	927			
100108254	MERRILLVILLE	IN		05/24/2023		790		(48)			(48)		742	742			
100099816	BROWNS MILLS	NJ		02/28/2023		458		(8)			(8)		450	450			
100210020	HILLSDALE	NJ		05/07/2025		1,132		(41)			(41)		1,091	1,091			
100184625	WINDSOR	CO		12/17/2024		908		(14)			(14)		894	894			
100114739	WAVERLY	GA		07/07/2023		513		(11)			(11)		502	502			
100218535	STOCKTON	MO		06/27/2025		379		(15)			(15)		364	364			
100167783	CHATTANOOGA	TN		09/19/2024		478		(3)			(3)		475	475			
100120386	DECATUR	GA		08/18/2023		418		(22)			(22)		396	396			
100139069	SPRINGFIELD	MA		12/28/2023		346		(7)			(7)		339	339			
100200017	LOCUST GROVE	OK		03/06/2025		677		(10)			(10)		667	667			
100211795	TRENTON	NJ		05/19/2025		360		(12)			(12)		348	348			
100133591	CHARLOTTE	NC		10/23/2023		4,263		(6)			(6)		4,257	4,257			
100065249	MIDLAND	GA		07/14/2021		975		(9)			(9)		966	966			
100164237	VALLEJO	CA		08/21/2024		5,317		(147)			(147)		5,170	5,170			
100218520	PLAINFIELD	NJ		06/27/2025		385		(11)			(11)		374	374			
100212631	GASTONIA	NC		05/29/2025		368		(12)			(12)		356	356			
100128501	TITUSVILLE	FL		09/15/2023		363		(26)			(26)		337	337			
100116181	MORENO VALLEY	CA		07/20/2023		720		155			155		875	875			
100198953	CLEVELAND	OH		02/28/2025		304		(9)			(9)		295	295			
100221324	MARTINEZ	GA		07/22/2025		510		(10)			(10)		500	500			
100134556	VINELAND	NJ		10/30/2023		584		(32)			(32)		552	552			
100213718	NEWARK	NJ		05/29/2025		405		(13)			(13)		392	392			
100119761	CLEVELAND	OH		08/08/2023		400		(6)			(6)		394	394			
100188043	REDWOOD CITY	CA		01/07/2025		799		(23)			(23)		776	776			
100161961	FREELAND	PA		07/31/2024		229		(16)			(16)		213	213			
100201413	NEW ORLEANS	LA		03/12/2025		339		(12)			(12)		327	327			
100214079	DALLAS	TX		05/30/2025		375		(17)			(17)		358	358			
100151952	ALIQUIPPA	PA		06/14/2024		342		(31)			(31)		311	311			
100057815	CEDAR CITY	UT		06/30/2021		1,006		(34)			(34)		972	972			
100070726	OAK FOREST	IL		10/01/2021		3,041		(5)			(5)		3,036	3,036			
100065002	CHARLOTTE	NC		07/14/2021		1,055		(34)			(34)		1,021	1,021			
100210235	FRANKLINTON	NC		05/09/2025		383		(16)			(16)		367	367			
100120374	HORIZON CITY	TX		08/18/2023		290		(11)			(11)		279	279			
100128070	BELL BUCKLE	TN		09/08/2023		465		3			3		468	468			
100221695	HOUSTON	TX		07/25/2025		4,577		(86)			(86)		4,491	4,491			
100206584	AUGUSTA	GA		04/22/2025		392		(16)			(16)		376	376			
100207502	SACRAMENTO	CA		04/29/2025		389		(13)			(13)		376	376			
100154517	NEW ORLEANS	LA		06/14/2024		331		(13)			(13)		318	318			
100257783	CHICAGO	IL		11/26/2025		870		(36)			(36)		834	834			
100237968	SAN ANTONIO	TX		10/10/2025		400		(13)			(13)		387	387			
100194072	HOUSTON	TX		03/20/2025		374		(14)			(14)		360	360			
100207495	TRENTON	NJ		04/29/2025		378		(18)			(18)		360	360			
100175501	KANSAS CITY	MO		12/23/2024		389		(13)			(13)		376	376			
100159299	CARLISLE	PA		07/15/2024		426		(4)			(4)		422	422			
100149313	VALDOSTA	GA		04/24/2024		297		(3)			(3)		294	294			
100230906	SUMMERVILLE	SC		08/29/2025		1,030		(32)			(32)		998	998			
100149429	NORTH CHESTERFIELD	VA		04/24/2024		2,805		(45)			(45)		2,760	2,760			
100147292	MONTICELLO	NY		03/28/2024		301		(10)			(10)		291	291			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180463	LA PORTE	IN		11/26/2024		1,654		(68)			(68)		1,586	1,586			
100114621	DURHAM	NC		06/29/2023		419		(18)			(18)		401	401			
100204124	CONROE	TX		03/28/2025		2,660		(34)			(34)		2,626	2,626			
100198896	ARLINGTON	TX		02/28/2025		353		(16)			(16)		337	337			
100088048	VISALIA	CA		10/25/2022		545		1			1		546	546			
100152844	NORTH RICHLAND HILLS	TX		05/22/2024		461		4			4		465	465			
100197664	JOHNSTOWN	NY		02/26/2025		360		(6)			(6)		354	354			
100283149	DOVER	PA		03/09/2026		282		(2)			(2)		280	280			
100116458	LAKE PARK	FL		07/20/2023		376		(5)			(5)		371	371			
100171695	HOUSTON	TX		10/16/2024		17,924		(412)			(412)		17,512	17,512			
100269417	GLEN RIDGE	NJ		12/30/2025		3,015		(61)			(61)		2,954	2,954			
100189202	MISSOURI CITY	TX		01/13/2025		1,960		(4)			(4)		1,956	1,956			
100114645	LANCASTER	CA		06/29/2023		419		(16)			(16)		403	403			
100207210	SCHENECTADY	NY		04/28/2025		424		9			9		433	433			
100207274	COLUMBUS	OH		04/28/2025		423		10			10		433	433			
100202438	CINCINNATI	OH		03/20/2025		399		(3)			(3)		396	396			
100066519	RIVERVIEW	FL		08/02/2021		1,171		(9)			(9)		1,162	1,162			
100191555	CABOT	AR		01/31/2025		363		(14)			(14)		349	349			
100132681	ACWORTH	GA		11/03/2023		23,255		(17)			(17)		23,238	23,238			
100154946	UPPER DARBY	PA		07/19/2024		445		(12)			(12)		433	433			
100210496	MANALAPAN	NJ		05/12/2025		462		(21)			(21)		441	441			
100206904	BALTIMORE	MD		04/24/2025		360		(17)			(17)		343	343			
100202544	HOLT	MO		03/21/2025		390		(10)			(10)		380	380			
100103714	PLUMAS LAKE	CA		05/08/2023		1,957		2			2		1,959	1,959			
100139073	CINCINNATI	OH		12/28/2023		464		(12)			(12)		452	452			
100184684	PHOENIX	AZ		12/17/2024		870		(25)			(25)		845	845			
100191020	BALTIMORE	MD		01/29/2025		369		(13)			(13)		356	356			
100063158	HOUSTON	TX		07/01/2021		781		(11)			(11)		770	770			
100117777	NEW CANEY	TX		07/20/2023		684		(8)			(8)		676	676			
100272598	DECATUR	GA		01/09/2026		2,886		(105)			(105)		2,781	2,781			
100238066	HANFORD	CA		10/03/2025		1,035		(7)			(7)		1,028	1,028			
100149543	TORRINGTON	CT		04/26/2024		436		1			1		437	437			
100193474	TUCSON	AZ		02/10/2025		342		(2)			(2)		340	340			
100204263	OCEANSIDE	CA		03/31/2025		986		(26)			(26)		960	960			
100284699	EAGAN	MN		03/27/2026		244		(6)			(6)		238	238			
100117963	PALMDALE	CA		07/20/2023		498		11			11		509	509			
100100671	EGG HARBOR TOWNSHIP	NJ		04/28/2023		542		18			18		560	560			
100135875	MAGNOLIA	TX		11/13/2023		460							460	460			
100190707	CAMDEN	NJ		01/28/2025		387		(13)			(13)		374	374			
100090111	ALEXANDRIA	VA		01/13/2023		307		(22)			(22)		285	285			
100139244	HAMPTON	VA		12/28/2023		542		(17)			(17)		525	525			
100221612	VENICE	FL		07/22/2025		468		(2)			(2)		466	466			
100157444	RENO	NV		02/20/2025		435		3			3		438	438			
100199057	NEWBURGH	NY		02/28/2025		426		(7)			(7)		419	419			
100185032	OKLAHOMA CITY	OK		12/20/2024		457		12			12		469	469			
100181455	MINNEAPOLIS	MN		01/09/2025		717		(23)			(23)		694	694			
100078819	RALEIGH	NC		02/24/2022		882		(8)			(8)		874	874			
100078824	RALEIGH	NC		02/24/2022		882		(8)			(8)		874	874			
100019763	CLOVIS	CA		07/26/2018		966		(19)			(19)		947	947			
100193541	ALMA	NY		02/10/2025		381		(7)			(7)		374	374			
100057947	BAKERSFIELD	CA		06/30/2021		952		(32)			(32)		920	920			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186091	ORLANDO	FL		01/31/2025		407		(6)			(6)		401	401			
100202111	FERGUSON	MO		03/18/2025		407		(6)			(6)		401	401			
100202090	BALTIMORE	MD		03/18/2025		402		(1)			(1)		401	401			
100274268	EL DORADO HILLS	CA		01/29/2026		1,033		(48)			(48)		985	985			
100181502	WAIANAE	HI		12/06/2024		391		(12)			(12)		379	379			
100114711	WALDORF	MD		06/29/2023		442		(4)			(4)		438	438			
100116998	JACKSONVILLE	FL		07/20/2023		596		85			85		681	681			
100199070	HIGHLAND	IL		02/28/2025		275		(2)			(2)		273	273			
100201647	PIKE ROAD	AL		03/13/2025		393		(13)			(13)		380	380			
100077434	ATLANTA	GA		01/03/2022		1,451		(19)			(19)		1,432	1,432			
100181464	CONYERS	GA		01/09/2025		404		(19)			(19)		385	385			
100177178	GALVESTON	TX		01/16/2025		319		(14)			(14)		305	305			
100246570	CINCINNATI	OH		10/15/2025		1,123		(53)			(53)		1,070	1,070			
100236098	JOPLIN	MO		09/05/2025		713		(32)			(32)		681	681			
100136733	DORAVILLE	GA		11/27/2023		714		(14)			(14)		700	700			
100177273	HENDERSON	NV		01/16/2025		503		13			13		516	516			
100057814	SHOREVIEW	MN		06/30/2021		990							990	990			
100060928	FREDERICK	MD		06/01/2021		1,298		5			5		1,303	1,303			
100090719	BENSON	AZ		12/29/2022		4,902		(137)			(137)		4,765	4,765			
100239539	RINGGOLD	GA		09/29/2025		806		(25)			(25)		781	781			
100284279	GALT	CA		03/30/2026		569		(26)			(26)		543	543			
100189053	CENTERTON	AR		01/09/2025		406		6			6		412	412			
100254628	MEMPHIS	TN		11/10/2025		410		(7)			(7)		403	403			
100171805	GRAHAM	NC		10/17/2024		1,592		54			54		1,646	1,646			
100235351	MIAMI BEACH	FL		08/29/2025		432		(4)			(4)		428	428			
100277833	MAPLE VALLEY	WA		02/26/2026		393		(8)			(8)		385	385			
100060631	SAN ANTONIO	TX		06/01/2021		615		3			3		618	618			
100120587	BAKERSFIELD	CA		08/18/2023		552		(14)			(14)		538	538			
100060957	LONGVIEW	TX		06/01/2021		3,273		14			14		3,287	3,287			
100193415	LAKE MARY	FL		02/10/2025		417		(6)			(6)		411	411			
100193515	CHEEKTOWAGA	NY		02/10/2025		419		(8)			(8)		411	411			
100219366	LITTLE ROCK	AR		06/30/2025		371		(11)			(11)		360	360			
100185730	GREENVILLE	NC		12/23/2024		417		(4)			(4)		413	413			
100145838	MISSOURI CITY	TX		03/15/2024		756		(69)			(69)		687	687			
100079879	HOUSTON	TX		04/08/2022		7,518		(265)			(265)		7,253	7,253			
100102046	PHILADELPHIA	PA		04/14/2023		325		(23)			(23)		302	302			
100151148	SAINT LOUIS	MO		05/09/2024		549		(42)			(42)		507	507			
100075369	ELK GROVE	CA		12/01/2021		1,236		(12)			(12)		1,224	1,224			
100192207	CONWAY	SC		01/31/2025		410		(16)			(16)		394	394			
100162317	ATLANTA	GA		08/05/2024		2,424		(49)			(49)		2,375	2,375			
100140501	LONG BEACH	CA		01/19/2024		434		(8)			(8)		426	426			
100272052	WILDWOOD	FL		01/08/2026		402		(19)			(19)		383	383			
100189109	LINDENWOLD	NJ		01/13/2025		407		(10)			(10)		397	397			
100103295	OROSI	CA		04/27/2023		1,812		(33)			(33)		1,779	1,779			
100202084	SCHENECTADY	NY		03/18/2025		415		8			8		423	423			
100177223	DENNISON	OH		01/16/2025		568		(26)			(26)		542	542			
100254591	PANAMA CITY	FL		11/10/2025		404		(11)			(11)		393	393			
100080966	CHARLOTTE	NC		03/18/2022		868		20			20		888	888			
100254462	ARLINGTON	TX		11/07/2025		410		(5)			(5)		405	405			
100177706	BRENTWOOD	CA		11/19/2024		790		(26)			(26)		764	764			
100076083	MICHIGAN CITY	IN		01/07/2022		836		(30)			(30)		806	806			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247358	COACHELLA	CA		10/24/2025		333		(16)			(16)		317	317			
100188878	FORT WAYNE	IN		01/09/2025		450		11			11		461	461			
100165972	PHOENIX	AZ		09/06/2024		1,878		(42)			(42)		1,836	1,836			
100201270	WHEELING	IL		03/12/2025		355		(8)			(8)		347	347			
100269279	ONTARIO	CA		12/30/2025		1,058		(22)			(22)		1,036	1,036			
100057910	FAIRBORN	OH		06/30/2021		1,265		(4)			(4)		1,261	1,261			
100103784	RUSKIN	FL		05/10/2023		459		(26)			(26)		433	433			
100115256	SCRANTON	PA		07/17/2023		436		(11)			(11)		425	425			
100206685	COLUMBUS	GA		04/24/2025		265		(13)			(13)		252	252			
100119689	BALTIMORE	MD		08/08/2023		459		(12)			(12)		447	447			
100269103	MISSION	TX		12/30/2025		989		(39)			(39)		950	950			
100065229	SAN ANTONIO	TX		07/14/2021		997		(15)			(15)		982	982			
100176647	SUNRISE	FL		11/15/2024		421		(6)			(6)		415	415			
100244814	KERNERSVILLE	NC		09/29/2025		11,579		(469)			(469)		11,110	11,110			
100238838	HANOVER	PA		09/23/2025		749		14			14		763	763			
100245828	TULSA	OK		10/17/2025		398		(12)			(12)		386	386			
100200009	KILLEEN	TX		03/06/2025		410		(11)			(11)		399	399			
100128100	HOUSTON	TX		09/08/2023		602		37			37		639	639			
100141399	BARTLESVILLE	OK		01/30/2024		419		(13)			(13)		406	406			
100264888	FAIRFIELD	OH		12/17/2025		414		(18)			(18)		396	396			
100108205	SILVER SPRING	MD		05/24/2023		322		(16)			(16)		306	306			
100190950	TAMPA	FL		01/28/2025		426		(6)			(6)		420	420			
100135183	SAN ANTONIO	TX		11/07/2023		393		(8)			(8)		385	385			
100236916	ROCKPORT	TX		09/12/2025		352		(17)			(17)		335	335			
100185783	DELAND	FL		12/26/2024		2,081		(91)			(91)		1,990	1,990			
100156319	DUBLIN	GA		07/25/2024		387		(19)			(19)		368	368			
100146755	SAN ANTONIO	TX		03/20/2024		192		1			1		193	193			
100060650	BAKERSFIELD	CA		06/01/2021		1,003		4			4		1,007	1,007			
100141501	BALTIMORE	MD		01/30/2024		196		(11)			(11)		185	185			
100247035	REISTERSTOWN	MD		10/22/2025		371		(10)			(10)		361	361			
100084789	HOUSTON	TX		08/02/2022		486		(27)			(27)		459	459			
100248836	CALABASH	NC		10/29/2025		412		(15)			(15)		397	397			
100141706	LINDEN	MI		01/30/2024		23,497		(213)			(213)		23,284	23,284			
100245977	CALIFORNIA	MD		10/07/2025		378		(9)			(9)		369	369			
100128483	DANIA BEACH	FL		09/15/2023		407		(5)			(5)		402	402			
100129753	WIMAUMA	FL		09/27/2023		105,032		(2,336)			(2,336)		102,696	102,696			
100063280	HUFFMAN	TX		07/01/2021		1,093		(16)			(16)		1,077	1,077			
100140903	EAST POINT	GA		02/26/2024		304		(19)			(19)		285	285			
100254368	BRASELTON	GA		11/07/2025		1,690		(13)			(13)		1,677	1,677			
100024215	LITTLE ELM	TX		09/20/2018		1,410		(12)			(12)		1,398	1,398			
100202511	BETHLEHEM	GA		03/21/2025		6,198		160			160		6,358	6,358			
100204583	MEMPHIS	TN		04/04/2025		538		23			23		561	561			
100205979	SAN ANTONIO	TX		04/15/2025		414		(10)			(10)		404	404			
100081118	HOUSTON	TX		03/18/2022		933		39			39		972	972			
100128870	MEMPHIS	TN		09/21/2023		1,414		(14)			(14)		1,400	1,400			
100135893	BALTIMORE	MD		11/13/2023		304		(27)			(27)		277	277			
100157891	JACKSONVILLE	FL		07/09/2024		564		43			43		607	607			
100210487	PORT SAINT LUCIE	FL		05/12/2025		17,324		(786)			(786)		16,538	16,538			
100120543	LIBERTY HILL	TX		08/18/2023		606		(36)			(36)		570	570			
100243221	DAVENPORT	FL		09/26/2025		387		(15)			(15)		372	372			
100156152	TAMPA	FL		07/25/2024		394		(15)			(15)		379	379			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174395	COVINA	CA		10/31/2024		918		(26)			(26)		892	892			
100157281	PHILADELPHIA	PA		02/20/2025		368		(18)			(18)		350	350			
100194363	CHATTANOOGA	TN		02/14/2025		421		(8)			(8)		413	413			
100159236	BRUNSWICK	GA		07/15/2024		397		(9)			(9)		388	388			
100165969	SEBRING	FL		09/06/2024		438		(8)			(8)		430	430			
100074909	YAKIMA	WA		12/01/2021		1,745		(14)			(14)		1,731	1,731			
100268070	UNION BEACH	NJ		12/29/2025		587		(37)			(37)		550	550			
100018304	MONTGOMERY VILLAGE	MD		06/27/2018		937		(20)			(20)		917	917			
100257677	LATHROP	CA		11/26/2025		878		(28)			(28)		850	850			
100166445	AUSTIN	TX		10/31/2024		409		(23)			(23)		386	386			
100228308	SLIDELL	LA		08/11/2025		375		(9)			(9)		366	366			
100078752	BEL AIR	MD		02/25/2022		684		(59)			(59)		625	625			
100193237	MELBOURNE	FL		02/10/2025		578		17			17		595	595			
100174709	MISSION	TX		10/31/2024		457		(29)			(29)		428	428			
100065080	STOCKTON	CA		07/14/2021		1,406		(37)			(37)		1,369	1,369			
100237281	CHANDLER	AZ		09/12/2025		281		(5)			(5)		276	276			
100202445	MESA	AZ		03/20/2025		659		(16)			(16)		643	643			
100230878	RANCHO CUCAMONGA	CA		08/29/2025		309		(7)			(7)		302	302			
100164295	GATESVILLE	NC		08/21/2024		430		3			3		433	433			
100150848	RIVERDALE	GA		05/08/2024		436		(2)			(2)		434	434			
100206686	FLORENCE	KY		04/24/2025		426		(6)			(6)		420	420			
100063237	WILMINGTON	NC		07/01/2021		1,193		(11)			(11)		1,182	1,182			
100091881	DALLAS	TX		01/30/2023		329		(7)			(7)		322	322			
100117238	HOUSTON	TX		07/20/2023		698		35			35		733	733			
100228340	MONTGOMERY	AL		08/11/2025		400		(8)			(8)		392	392			
100079857	PANAMA CITY BEACH	FL		04/08/2022		677		(61)			(61)		616	616			
100152183	ELLENWOOD	GA		05/17/2024		791		(4)			(4)		787	787			
100157874	SCOTLAND NECK	NC		07/09/2024		393							393	393			
100020173	SAN YSIDRO	CA		07/17/2018		1,906		(32)			(32)		1,874	1,874			
100202064	YORK	PA		03/18/2025		412		(1)			(1)		411	411			
100209693	CEDAR LAKE	IN		05/02/2025		400		(5)			(5)		395	395			
100090044	POMPANO BEACH	FL		01/13/2023		456		(2)			(2)		454	454			
100191343	ACWORTH	GA		01/30/2025		424		(6)			(6)		418	418			
100117259	MANASSAS	VA		07/20/2023		495		11			11		506	506			
100226542	NORTH PRINCE GEORGE	VA		07/30/2025		727		(16)			(16)		711	711			
100157976	DISPUTANTA	VA		07/09/2024		407		(5)			(5)		402	402			
100247904	OCALA	FL		10/29/2025		892		(33)			(33)		859	859			
100202207	HOUSTON	TX		04/17/2025		372		(17)			(17)		355	355			
100204083	BLACKLICK	OH		03/28/2025		1,690		(79)			(79)		1,611	1,611			
100076002	OLD HICKORY	TN		01/07/2022		2,013		(21)			(21)		1,992	1,992			
100208808	COLLEGEVILLE	PA		04/29/2025		311		(7)			(7)		304	304			
100130060	DUNMORE	PA		09/27/2023		215		(4)			(4)		211	211			
100209622	CHADDS FORD	PA		05/02/2025		2,075		(77)			(77)		1,998	1,998			
100065202	MINNEAPOLIS	MN		07/14/2021		1,008		(17)			(17)		991	991			
100081319	IRVING	TX		03/18/2022		909		25			25		934	934			
100090282	CITRUS SPRINGS	FL		01/13/2023		161,613		(6,796)			(6,796)		154,817	154,817			
100185278	ODESSA	TX		01/24/2025		423		(5)			(5)		418	418			
100205996	EAST LANSING	MI		04/15/2025		350		(9)			(9)		341	341			
100174597	WARNER ROBINS	GA		10/31/2024		337		(22)			(22)		315	315			
100236329	EVANSVILLE	IN		09/10/2025		610		(23)			(23)		587	587			
100246031	MOSES LAKE	WA		10/07/2025		365		(17)			(17)		348	348			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181967	FORNEY	TX		12/12/2024		2,538		60			60		2,598	2,598			
100216273	MOREHEAD CITY	NC		06/20/2025		6,613		(106)			(106)		6,507	6,507			
100065126	KALAMAZOO	MI		07/14/2021		1,354		(32)			(32)		1,322	1,322			
100141124	WOODRIDGE	NY		01/30/2024		369		(9)			(9)		360	360			
100074971	LOGANVILLE	GA		12/01/2021		972		(17)			(17)		955	955			
100143433	SPRING	TX		02/16/2024		387		(13)			(13)		374	374			
100088054	CARSON CITY	NV		10/25/2022		454		(11)			(11)		443	443			
100157329	CALVERTON	NY		02/20/2025		16,835		(919)			(919)		15,916	15,916			
100254384	BUCKEYE	AZ		11/07/2025		414		(11)			(11)		403	403			
100020303	JACKSON	CA		07/17/2018		1,017		(11)			(11)		1,006	1,006			
100149640	FORNEY	TX		04/26/2024		1,238		(42)			(42)		1,196	1,196			
100157234	ELVERTA	CA		02/20/2025		23,840		(135)			(135)		23,705	23,705			
100235227	CLINTONVILLE	WI		08/29/2025		371		(10)			(10)		361	361			
100139287	PHILADELPHIA	PA		12/28/2023		4,131		(25)			(25)		4,106	4,106			
100269735	RIVERDALE	MD		12/30/2025		649		(30)			(30)		619	619			
100198928	CALUMET PARK	IL		02/28/2025		358		(9)			(9)		349	349			
100057683	HOLLYWOOD	FL		06/30/2021		3,385		(139)			(139)		3,246	3,246			
100067773	LAS CRUCES	NM		09/23/2021		886		(40)			(40)		846	846			
100071856	CHARLESTON	WV		10/14/2021		836		(41)			(41)		795	795			
100063012	REDDING	CA		07/01/2021		1,308		(9)			(9)		1,299	1,299			
100076367	FORT LAUDERDALE	FL		12/23/2021		1,664		(139)			(139)		1,525	1,525			
100214682	DICKSON	TN		06/11/2025		376		(17)			(17)		359	359			
100070497	SAN ANTONIO	TX		09/23/2021		572		(27)			(27)		545	545			
100023702	SHADY SIDE	MD		09/04/2018		1,079		(9)			(9)		1,070	1,070			
100157744	COOL	CA		07/02/2024		895		(19)			(19)		876	876			
100170903	CONWAY	SC		10/11/2024		427		(5)			(5)		422	422			
100060982	EAST BETHEL	MN		06/01/2021		1,670		7			7		1,677	1,677			
100248680	ANNANDALE	VA		10/29/2025		719		(37)			(37)		682	682			
100127950	FORT WAYNE	IN		09/08/2023		1,104		34			34		1,138	1,138			
100201315	JEFFERSON CITY	MO		03/12/2025		384		(16)			(16)		368	368			
100246735	MABELVALE	AR		10/15/2025		502		(1)			(1)		501	501			
100188768	SAN ANTONIO	TX		01/09/2025		566		42			42		608	608			
100248702	SOMERSET	NJ		10/29/2025		359		(20)			(20)		339	339			
100154674	MARIETTA	GA		07/19/2024		415		(14)			(14)		401	401			
100166103	LANSING	KS		09/09/2024		457		2			2		459	459			
100071801	WATERBURY	CT		10/14/2021		880		(40)			(40)		840	840			
100195085	PHILADELPHIA	PA		02/24/2025		384		2			2		386	386			
100069522	WIMAUMA	FL		09/01/2021		1,283		(13)			(13)		1,270	1,270			
100201847	ACWORTH	GA		03/18/2025		622		(22)			(22)		600	600			
100237171	SAN JOSE	CA		09/12/2025		322		(21)			(21)		301	301			
100136620	COLUMBUS	OH		11/22/2023		379							379	379			
100176730	SAN ANTONIO	TX		11/15/2024		802		18			18		820	820			
100102192	LANCASTER	CA		04/14/2023		435		(1)			(1)		434	434			
100246875	FOND DU LAC	WI		10/17/2025		535		(10)			(10)		525	525			
100269665	VIRGINIA BEACH	VA		12/30/2025		804		(16)			(16)		788	788			
100254404	CHICAGO	IL		11/07/2025		385		(12)			(12)		373	373			
100134571	DAVISON	MI		10/30/2023		417		(5)			(5)		412	412			
100114703	LAS VEGAS	NV		06/29/2023		330		14			14		344	344			
100179866	HARTFORD	CT		11/22/2024		355		(8)			(8)		347	347			
100068058	LINCOLN CITY	OR		09/23/2021		298		(5)			(5)		293	293			
100180608	BALTIMORE	MD		11/26/2024		682		(5)			(5)		677	677			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191172	OCALA	FL		01/29/2025		416		(12)			(12)		404	404			
100062766	MARLTON	NJ		07/01/2021		857		(2)			(2)		855	855			
100153418	MOOSIC	PA		05/30/2024		238		(7)			(7)		231	231			
100164012	OCALA	FL		08/21/2024		391		(25)			(25)		366	366			
100157278	BALTIMORE	MD		02/20/2025		381		(1)			(1)		380	380			
100206037	HARMONY	ME		04/15/2025		4,444		(104)			(104)		4,340	4,340			
100204727	LAS VEGAS	NV		04/08/2025		396		(17)			(17)		379	379			
100114897	HOUSTON	TX		07/13/2023		344		(8)			(8)		336	336			
100100675	LAS VEGAS	NV		04/28/2023		655		26			26		681	681			
100137305	BARSTOW	CA		12/01/2023		419		(5)			(5)		414	414			
100130035	BUFFALO	NY		09/27/2023		367		(8)			(8)		359	359			
100199148	COLUMBIA	SC		04/04/2025		389		(17)			(17)		372	372			
100087149	HARTFORD	CT		10/25/2022		618		82			82		700	700			
100213768	SAN ANTONIO	TX		05/29/2025		370		(17)			(17)		353	353			
100057770	FREDERICKSBURG	VA		06/30/2021		874		(32)			(32)		842	842			
100277247	GRAND RAPIDS	MI		02/10/2026		390		(15)			(15)		375	375			
100076172	HIXSON	TN		01/07/2022		826		(30)			(30)		796	796			
100060528	WOODBRIDGE	VA		06/01/2021		975		4			4		979	979			
100234856	ELIZABETH CITY	NC		08/28/2025		484		(7)			(7)		477	477			
100116669	VICTORVILLE	CA		07/20/2023		5,468		762			762		6,230	6,230			
100060951	LAWRENCEVILLE	GA		06/01/2021		1,294		5			5		1,299	1,299			
100170300	CRANDALL	TX		10/08/2024		544		8			8		552	552			
100146669	BAYTOWN	TX		03/20/2024		449		(4)			(4)		445	445			
100193256	MOUNT ORAB	OH		02/10/2025		407							407	407			
100162923	OLD BRIDGE	NJ		08/12/2024		3,379		(51)			(51)		3,328	3,328			
100257278	WEST RICHLAND	WA		11/26/2025		2,806		(57)			(57)		2,749	2,749			
100257971	TOPANGA	CA		11/26/2025		758		(41)			(41)		717	717			
100060260	PAWTUCKET	RI		06/25/2021		3,087		(36)			(36)		3,051	3,051			
100131720	HANOVER PARK	IL		10/06/2023		711		41			41		752	752			
100204584	MEMPHIS	TN		04/04/2025		542		22			22		564	564			
100230773	PUYALLUP	WA		08/29/2025		2,677		(129)			(129)		2,548	2,548			
100276989	GRAND RAPIDS	MI		01/30/2026		428		(15)			(15)		413	413			
100155187	LAKEWOOD	CO		07/19/2024		443		(5)			(5)		438	438			
100109633	PLANO	TX		06/14/2023		2,587		(31)			(31)		2,556	2,556			
100062344	PAWTUCKET	RI		07/01/2021		1,018		(10)			(10)		1,008	1,008			
100068394	JACKSONVILLE	FL		08/25/2021		873		(41)			(41)		832	832			
100236093	VENICE	FL		09/05/2025		402		(14)			(14)		388	388			
100057743	OCALA	FL		06/30/2021		858		(36)			(36)		822	822			
100064787	TUCSON	AZ		07/14/2021		860		(38)			(38)		822	822			
100254702	MOORESTOWN	NJ		11/13/2025		323		(15)			(15)		308	308			
100230070	INDEPENDENCE	KY		08/26/2025		412		(14)			(14)		398	398			
100109931	PHILADELPHIA	PA		06/22/2023		485		(15)			(15)		470	470			
100206674	PRINCETON	TX		04/24/2025		549		22			22		571	571			
100188887	SWEET VALLEY	PA		01/09/2025		195		(3)			(3)		192	192			
100067454	EPHRATA	PA		09/23/2021		1,288		(64)			(64)		1,224	1,224			
100091449	HOUSTON	TX		02/22/2023		471		9			9		480	480			
100020189	CARROLLTON	TX		07/17/2018		938		(23)			(23)		915	915			
100229758	EL PASO	TX		08/18/2025		387		(15)			(15)		372	372			
100090060	ATLANTA	GA		01/13/2023		329		(24)			(24)		305	305			
100169476	YUCAIPA	CA		09/30/2024		464							464	464			
100261427	MEMPHIS	TN		12/08/2025		1,254		30			30		1,284	1,284			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057583	TAMPA	FL		06/30/2021		2,930		(115)			(115)		2,815	2,815			
100164225	GWYNN OAK	MD		08/21/2024		506		(32)			(32)		474	474			
100101798	MILWAUKEE	WI		03/31/2023		353		(11)			(11)		342	342			
100199982	TAFT	CA		03/06/2025		423		(9)			(9)		414	414			
100218950	NORTH PALM BEACH	FL		06/27/2025		360		(12)			(12)		348	348			
100228935	WHITES CREEK	TN		09/10/2025		253		(11)			(11)		242	242			
100135954	KATY	TX		11/15/2023		378		(39)			(39)		339	339			
100115585	NEW CASTLE	DE		07/19/2023		400		(1)			(1)		399	399			
100066491	FREDERICK	MD		08/02/2021		1,264		4			4		1,268	1,268			
100199907	DENVER	CO		03/05/2025		936		(40)			(40)		896	896			
100185290	ODESSA	TX		01/24/2025		422		(6)			(6)		416	416			
100068026	MURFREESBORO	TN		09/23/2021		914		(28)			(28)		886	886			
100258735	SCOTTSDALE	AZ		12/05/2025		985		(19)			(19)		966	966			
100157251	MYRTLE BEACH	SC		02/20/2025		2,102		(83)			(83)		2,019	2,019			
100155764	CUMMING	GA		06/18/2024		909		(20)			(20)		889	889			
100189799	AIKEN	SC		01/21/2025		511		22			22		533	533			
100189801	AIKEN	SC		01/21/2025		511		22			22		533	533			
100071675	LOS ANGELES	CA		10/14/2021		1,257		(44)			(44)		1,213	1,213			
100210459	SEBRING	FL		05/12/2025		526		(22)			(22)		504	504			
100253868	SPRINGFIELD	MO		10/30/2025		1,631		(9)			(9)		1,622	1,622			
100149317	GUTHRIE	OK		04/24/2024		512		11			11		523	523			
100212567	MESA	AZ		05/29/2025		394		(11)			(11)		383	383			
100219067	IDYLLWILD	CA		06/27/2025		394		(11)			(11)		383	383			
100171287	MARIETTA	GA		10/16/2024		372		(16)			(16)		356	356			
100282022	BROWNS MILLS	NJ		02/27/2026		274		(8)			(8)		266	266			
100220751	MIAMI	FL		07/18/2025		498		2			2		500	500			
100248383	MARYSVILLE	WA		10/29/2025		826		(46)			(46)		780	780			
100103185	WATERBURY	CT		04/21/2023		381		(12)			(12)		369	369			
100024314	KEANSBURG	NJ		09/20/2018		864		(20)			(20)		844	844			
100150206	HUMBLE	TX		04/30/2024		334		(18)			(18)		316	316			
100199819	HOFFMAN ESTATES	IL		03/05/2025		273		(19)			(19)		254	254			
100192181	LUBBOCK	TX		01/31/2025		432		(4)			(4)		428	428			
100199758	SAINT HELENA ISLAND	SC		03/05/2025		785		(38)			(38)		747	747			
100063483	HOPE MILLS	NC		07/01/2021		917		(9)			(9)		908	908			
100117620	GAINESVILLE	GA		07/20/2023		483		20			20		503	503			
100167898	FOREST PARK	GA		09/20/2024		396		(7)			(7)		389	389			
100181534	FREDERICK	MD		12/06/2024		6,561		(79)			(79)		6,482	6,482			
100247819	ATLANTA	GA		10/29/2025		876		(48)			(48)		828	828			
100087913	BENBROOK	TX		10/18/2022		505		(10)			(10)		495	495			
100100822	GURNEE	IL		04/28/2023		1,773		97			97		1,870	1,870			
100141630	HOLIDAY	FL		01/30/2024		437		(24)			(24)		413	413			
100158703	LEHIGH ACRES	FL		07/10/2024		491		(7)			(7)		484	484			
100135962	TOBYHANNA	PA		11/16/2023		353		(16)			(16)		337	337			
100169212	PHILADELPHIA	PA		09/27/2024		405		(11)			(11)		394	394			
100174134	DALLAS	TX		10/31/2024		9,963		(439)			(439)		9,524	9,524			
100152931	GLOUCESTER CITY	NJ		06/27/2024		366		(21)			(21)		345	345			
100154564	BALTIMORE	MD		06/14/2024		790		(33)			(33)		757	757			
100081070	TAMPA	FL		03/18/2022		1,090		73			73		1,163	1,163			
100173085	BROOKLYN	NY		10/25/2024		1,390		(75)			(75)		1,315	1,315			
100064975	LOS ANGELES	CA		07/14/2021		896		(30)			(30)		866	866			
100181280	WEST JEFFERSON	OH		12/06/2024		445		6			6		451	451			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070422	SCOTTSDALE	AZ		09/23/2021		633		(16)	2		(18)		615	615			
100158501	HALLANDALE BEACH	FL		07/10/2024		377		(10)			(10)		367	367			
100257739	FAIRBANKS	AK		11/26/2025		1,230		(37)			(37)		1,193	1,193			
100188658	HUMBLE	TX		02/10/2025		532		(3)			(3)		529	529			
100188769	SAN ANTONIO	TX		01/09/2025		563		42			42		605	605			
100188695	KINSTON	NC		01/09/2025		306		2			2		308	308			
100101797	CARPENTERSVILLE	IL		03/31/2023		369		44			44		413	413			
100153483	CHICAGO	IL		05/30/2024		384		(10)			(10)		374	374			
100254788	MAYWOOD	IL		11/14/2025		363		(17)			(17)		346	346			
100118048	QUAKERTOWN	PA		07/20/2023		1,311		325			325		1,636	1,636			
100115155	JOHNSON CITY	TN		07/17/2023		388		(11)			(11)		377	377			
100023341	FORT MYERS BEACH	FL		08/16/2018		1,684		(17)			(17)		1,667	1,667			
100115120	PHILADELPHIA	PA		07/17/2023		448		(3)			(3)		445	445			
100227224	TULUM	MEX		07/31/2025		350							350	350			
100229193	DECATUR	GA		08/13/2025		430		(16)			(16)		414	414			
100186988	TOMAHAWK	WI		01/07/2025		539		26			26		565	565			
100193394	GAINESVILLE	FL		02/10/2025		427		(5)			(5)		422	422			
100229279	READING	OH		08/14/2025		383		(6)			(6)		377	377			
100115266	CHICAGO	IL		07/17/2023		413		(10)			(10)		403	403			
100247028	LONGS	SC		10/22/2025		592		37			37		629	629			
100257458	POLSON	MT		11/26/2025		958		(12)			(12)		946	946			
100019755	GREENBRIER	TN		07/26/2018		941		(23)			(23)		918	918			
100189502	MENTONE	CA		01/15/2025		454		(11)			(11)		443	443			
100167896	COLUMBUS	OH		09/20/2024		409		(1)			(1)		408	408			
100278179	CHICO	CA		02/26/2026		1,358		(63)			(63)		1,295	1,295			
100283730	PHOENIX	AZ		03/13/2026		234		(11)			(11)		223	223			
100258821	BRIDGEWATER	NJ		12/05/2025		367		(8)			(8)		359	359			
100090206	MYRTLE BEACH	SC		01/13/2023		362		(17)			(17)		345	345			
100249690	LANGHORNE	PA		10/30/2025		990		(19)			(19)		971	971			
100065018	FORT WORTH	TX		07/14/2021		943		(29)			(29)		914	914			
100157505	MEMPHIS	TN		02/20/2025		378		(8)			(8)		370	370			
100142468	HOLIDAY	FL		03/08/2024		352		(37)			(37)		315	315			
100208488	OAKLAND PARK	FL		04/29/2025		978		(14)			(14)		964	964			
100149699	TEXAS CITY	TX		04/26/2024		410		(8)			(8)		402	402			
100237915	FONTANA	CA		09/12/2025		822		(47)			(47)		775	775			
100060672	NORTH CHESTERFIELD	VA		06/01/2021		1,076		4			4		1,080	1,080			
100157616	OKLAHOMA CITY	OK		06/28/2024		413		(25)			(25)		388	388			
100127675	O FALLON	IL		09/08/2023		375		(4)			(4)		371	371			
100061986	NORTH LAUDERDALE	FL		07/01/2021		918		(11)			(11)		907	907			
100211719	ANDERSON	SC		05/19/2025		419		(3)			(3)		416	416			
100151408	MARION	NC		05/10/2024		7,911		(144)			(144)		7,767	7,767			
100226962	PORT CLINTON	OH		07/30/2025		380		(10)			(10)		370	370			
100118767	LARGO	FL		07/25/2023		1,744		(47)			(47)		1,697	1,697			
100062738	MIDLAND	TX		07/01/2021		1,303		(13)			(13)		1,290	1,290			
100230611	LA VERNE	CA		08/29/2025		716		(15)			(15)		701	701			
100267289	SALISBURY	NC		12/24/2025		372		(17)			(17)		355	355			
100248620	BLUFFTON	OH		10/29/2025		832		(44)			(44)		788	788			
100057518	CARTERSVILLE	GA		06/30/2021		945		(15)			(15)		930	930			
100206350	HUNTSVILLE	AL		04/17/2025		350		(13)			(13)		337	337			
100117154	FAIRFIELD	CA		07/20/2023		408		(7)			(7)		401	401			
100087812	GOLDEN	CO		11/17/2022		9,546		(71)			(71)		9,475	9,475			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075457	PHOENIX	AZ		12/01/2021		1,062		(17)			(17)		1,045	1,045			
100245962	CORPUS CHRISTI	TX		11/06/2025		229		(11)			(11)		218	218			
100190803	SHAWNEE	OK		01/27/2025		401		(7)			(7)		394	394			
100246909	DEARBORN	MI		10/17/2025		372		(18)			(18)		354	354			
100136866	LONGS	SC		11/27/2023		399		8			8		407	407			
100115293	PERTH AMBOY	NJ		07/17/2023		1,015		(34)			(34)		981	981			
100119118	ROUND LAKE	IL		07/28/2023		611		(2)			(2)		609	609			
100077493	WOODSTOCK	VA		01/03/2022		1,645		(5)			(5)		1,640	1,640			
100174041	WILSON	NC		10/31/2024		337		(29)			(29)		308	308			
100277416	LAS VEGAS	NV		02/12/2026		2,020		(90)			(90)		1,930	1,930			
100202062	SULPHUR SPRINGS	TX		03/18/2025		402		(4)			(4)		398	398			
100126408	ATLANTA	GA		08/30/2023		1,058		(27)			(27)		1,031	1,031			
100061907	ROSENBERG	TX		07/01/2021		1,520		(12)			(12)		1,508	1,508			
100221461	HIGHTSTOWN	NJ		07/22/2025		118		(3)			(3)		115	115			
100055889	LAKE HAVASU CITY	AZ		03/26/2021		1,398		(37)			(37)		1,361	1,361			
100065969	PHILLIPSBURG	NJ		08/02/2021		1,678		(20)			(20)		1,658	1,658			
100235442	PASADENA	TX		08/29/2025		349		(18)			(18)		331	331			
100161747	COCONUT CREEK	FL		07/30/2024		1,627		(99)			(99)		1,528	1,528			
100117340	HAMPTON	GA		07/20/2023		675		201			201		876	876			
100135927	DOWAGIAC	MI		11/13/2023		2,149		(180)			(180)		1,969	1,969			
100083220	NORTHPORT	AL		05/26/2022		540		(29)			(29)		511	511			
100100764	HOUSTON	TX		04/28/2023		1,457		19			19		1,476	1,476			
100243739	DEARBORN	MI		09/29/2025		374		(18)			(18)		356	356			
100151761	LAKE CHARLES	LA		05/10/2024		393		5			5		398	398			
100057617	KANSAS CITY	MO		06/30/2021		609		(27)	2		(29)		580	580			
100247015	MARSHALL	NC		10/22/2025		382		(17)			(17)		365	365			
100188968	ODESSA	TX		01/09/2025		769		11			11		780	780			
100136816	BUENA	NJ		11/27/2023		333		(11)			(11)		322	322			
100081323	YUKON	OK		03/18/2022		874		25			25		899	899			
100071593	MAPLEWOOD	MN		10/14/2021		1,170		(43)			(43)		1,127	1,127			
100254353	CASSOPOLIS	MI		11/07/2025		412		(19)			(19)		393	393			
100222289	RANCHO CORDOVA	CA		07/30/2025		281		(6)			(6)		275	275			
100079999	DURANT	OK		04/08/2022		1,477		(34)			(34)		1,443	1,443			
100257178	BATON ROUGE	LA		11/26/2025		402		(14)			(14)		388	388			
100134737	MELISSA	TX		10/30/2023		803		(10)			(10)		793	793			
100073382	GROVETOWN	GA		11/01/2021		315		(3)			(3)		312	312			
100193398	LAKE IN THE HILLS	IL		02/10/2025		748		(11)			(11)		737	737			
100254440	OKLAHOMA CITY	OK		11/07/2025		492		4			4		496	496			
100158845	COLDSPRING	TX		07/12/2024		393		(1)			(1)		392	392			
100254576	BRIDGEVILLE	PA		11/07/2025		424		(8)			(8)		416	416			
100254535	ROSSVILLE	GA		11/07/2025		425		(5)			(5)		420	420			
100165815	BARSTOW	CA		08/29/2024		925		(79)			(79)		846	846			
100074985	CLYDE	NC		12/01/2021		1,092		(9)			(9)		1,083	1,083			
100254539	TUCSON	AZ		11/07/2025		425		(14)			(14)		411	411			
100143791	KISSIMMEE	FL		02/28/2024		1,740		(47)			(47)		1,693	1,693			
100202189	GRAND RAPIDS	MI		03/18/2025		1,139							1,139	1,139			
100221860	SEATTLE	WA		07/30/2025		778		(30)			(30)		748	748			
100064662	RUSKIN	FL		07/01/2021		300		12			12		312	312			
100139364	ROCK SPRINGS	WY		12/28/2023		350		(6)			(6)		344	344			
100080024	HENDERSON	NV		04/08/2022		1,624		48			48		1,672	1,672			
3300005684	NEW WINDSOR	NY		03/05/2025		153,289							153,289	153,289			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060523	DENVER	CO		06/01/2021		2,985		13			13		2,998	2,998			
100202059	YORK	PA		03/18/2025		397		(9)			(9)		388	388			
100077606	EL MIRAGE	AZ		01/03/2022		648		(11)			(11)		637	637			
100264930	NORTH LAS VEGAS	NV		12/17/2025		3,132		(148)			(148)		2,984	2,984			
100201244	HAW RIVER	NC		03/12/2025		1,009		62			62		1,071	1,071			
100127968	INDIANAPOLIS	IN		09/08/2023		2,131		(32)			(32)		2,099	2,099			
100139292	BOYNTON BEACH	FL		12/28/2023		357		(6)			(6)		351	351			
100195205	WESTAMPTON	NJ		02/24/2025		356		(14)			(14)		342	342			
100064998	MIAMI BEACH	FL		07/14/2021		1,178		(37)			(37)		1,141	1,141			
100257297	AURORA	CO		11/26/2025		443		(28)			(28)		415	415			
100257881	SAN DIEGO	CA		11/26/2025		33,279		(1,046)			(1,046)		32,233	32,233			
100167969	SILVER SPRING	MD		09/20/2024		422		(4)			(4)		418	418			
100140908	ATLANTA	GA		02/26/2024		389		(10)			(10)		379	379			
100076291	SAN ANTONIO	TX		01/07/2022		894		(27)			(27)		867	867			
100086593	MIAMI	FL		09/30/2022		578		(7)			(7)		571	571			
100216060	KNOXVILLE	TN		06/17/2025		3,578		(164)			(164)		3,414	3,414			
100157195	THONOTOSASSA	FL		02/20/2025		17,241		(421)			(421)		16,820	16,820			
100284757	COLUMBIA	SC		03/27/2026		405		(16)			(16)		389	389			
100171347	RALEIGH	NC		10/16/2024		10,232		(464)			(464)		9,768	9,768			
100099735	KANSAS CITY	MO		02/28/2023		430		(11)			(11)		419	419			
100150579	PHILADELPHIA	PA		05/03/2024		54,896		(1,748)			(1,748)		53,148	53,148			
100110764	RICHMOND HILL	GA		08/11/2023		411		(21)			(21)		390	390			
100071688	CAPE CORAL	FL		10/14/2021		1,661		(50)			(50)		1,611	1,611			
100141712	SPENCER	IN		01/30/2024		398		(17)			(17)		381	381			
100080953	HOUSTON	TX		03/18/2022		1,557		32			32		1,589	1,589			
100206280	MOUNT PLEASANT	WI		04/17/2025		399		(15)			(15)		384	384			
100236134	MILLBROOK	AL		09/05/2025		406		(8)			(8)		398	398			
100064958	DUNELLEN	NJ		07/14/2021		29,818		(1,004)			(1,004)		28,814	28,814			
100168703	SPRING HILL	FL		09/25/2024		387		(27)			(27)		360	360			
100210005	WESTON	FL		05/07/2025		1,630		48			48		1,678	1,678			
100227967	TWENTYNINE PALMS	CA		08/04/2025		485		(13)			(13)		472	472			
100236964	COLUMBUS	OH		09/12/2025		12,284		(384)			(384)		11,900	11,900			
100230238	WILMINGTON	NC		08/29/2025		582		(12)			(12)		570	570			
100209614	MEMPHIS	TN		05/02/2025		505		6			6		511	511			
100160876	MILTON	FL		07/24/2024		404		(9)			(9)		395	395			
100177431	INDIANAPOLIS	IN		01/16/2025		422		(20)			(20)		402	402			
100218468	HOUSTON	TX		06/27/2025		380		(9)			(9)		371	371			
100219318	AKRON	OH		06/30/2025		2,355		(46)			(46)		2,309	2,309			
100064918	NORTH BEACH	MD		07/14/2021		1,985		(73)			(73)		1,912	1,912			
100070455	MESA	AZ		09/23/2021		1,197		(47)			(47)		1,150	1,150			
100179858	DES PLAINES	IL		11/22/2024		1,545		(71)			(71)		1,474	1,474			
100218219	SAN ANTONIO	TX		06/26/2025		472		(14)			(14)		458	458			
100078849	MELBOURNE	FL		02/24/2022		856		1			1		857	857			
100236926	URBANA	OH		09/12/2025		273		2			2		275	275			
100168709	SPRINGFIELD	MO		09/25/2024		439		(5)			(5)		434	434			
100128101	LOUISVILLE	KY		09/08/2023		484		15			15		499	499			
100189110	FREDERICA	DE		01/13/2025		419		(8)			(8)		411	411			
100210565	PHILADELPHIA	PA		05/15/2025		388		(14)			(14)		374	374			
100023333	ASHEVILLE	NC		08/16/2018		920		(20)			(20)		900	900			
100216037	DADE CITY	FL		06/17/2025		345		(16)			(16)		329	329			
100154214	MARANA	AZ		07/11/2024		388		(32)			(32)		356	356			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079753	GUTTENBERG	NJ		04/08/2022		796		(1)			(1)		795	795			
100083609	GREEN VALLEY	AZ		07/25/2022		4,507		(31)			(31)		4,476	4,476			
100161373	STATESVILLE	NC		07/25/2024		442		(7)			(7)		435	435			
100189672	CHICAGO	IL		01/17/2025		371		(8)			(8)		363	363			
100205634	PHILADELPHIA	PA		05/09/2025		389		(6)			(6)		383	383			
19071	EL PASO	TX		09/08/2011		64,982							64,982	64,982			
100157475	WARREN	MI		02/20/2025		350		(21)			(21)		329	329			
100068236	PEORIA	AZ		08/25/2021		904		(35)			(35)		869	869			
100169912	TIPP CITY	OH		11/08/2024		443		(20)			(20)		423	423			
100212264	OTTAWA	IL		05/28/2025		322		(15)			(15)		307	307			
100213792	PITTSBURGH	PA		05/29/2025		532		(8)			(8)		524	524			
100249487	SAN MARCOS	CA		10/30/2025		888		(17)			(17)		871	871			
100207374	TAMARACK	ID		04/29/2025		8,849		(197)			(197)		8,652	8,652			
100220752	CLEARWATER	FL		07/18/2025		405		(9)			(9)		396	396			
100019872	FORNEY	TX		07/30/2018		916		(29)			(29)		887	887			
100167768	HENDERSON	NV		09/19/2024		425		(21)			(21)		404	404			
100065252	BALTIMORE	MD		07/14/2021		963		(7)			(7)		956	956			
100248917	CHATSWORTH	GA		10/29/2025		815		(29)			(29)		786	786			
100214137	PLEASANT VALLEY	MO		05/30/2025		413		(2)			(2)		411	411			
100244706	SUGAR HILL	GA		09/29/2025		15,370		(352)			(352)		15,018	15,018			
100129762	FORT PIERCE	FL		09/27/2023		385		(4)			(4)		381	381			
100065805	LAS VEGAS	NV		07/28/2021		783		(32)			(32)		751	751			
100261456	MYRTLE BEACH	SC		12/09/2025		364		(16)			(16)		348	348			
100209545	CAROL STREAM	IL		05/02/2025		478		(19)			(19)		459	459			
100079694	FRIENDSWOOD	TX		04/25/2022		589		(66)			(66)		523	523			
100283757	MIAMI	AZ		03/13/2026		211		(10)			(10)		201	201			
100140509	TOMBALL	TX		01/19/2024		155,633		(2,883)			(2,883)		152,750	152,750			
100165856	AUBURN	CA		08/29/2024		243		(15)			(15)		228	228			
100212361	PHILADELPHIA	PA		05/28/2025		532		(5)			(5)		527	527			
100184814	CUMMING	GA		12/17/2024		816		(24)			(24)		792	792			
100150102	STONE MOUNTAIN	GA		06/14/2024		1,139		(75)			(75)		1,064	1,064			
100152799	GARDEN GROVE	CA		05/22/2024		677		(12)			(12)		665	665			
100136446	ROSHARON	TX		11/20/2023		1,621		148			148		1,769	1,769			
100228342	MEMPHIS	TN		08/11/2025		488		13			13		501	501			
100070504	ROANOKE	VA		09/23/2021		6,159		(277)			(277)		5,882	5,882			
100117020	JACKSON	TN		07/20/2023		583		85			85		668	668			
100209525	OGDEN	UT		05/02/2025		397		(18)			(18)		379	379			
100138277	SAN ANTONIO	TX		12/18/2023		2,657		(51)			(51)		2,606	2,606			
100066865	SAN ANTONIO	TX		08/02/2021		343							343	343			
100064237	ORLANDO	FL		07/01/2021		1,659		52			52		1,711	1,711			
100206495	COVINGTON	GA		04/22/2025		388		(15)			(15)		373	373			
100243214	DELRAY BEACH	FL		09/26/2025		379		(6)			(6)		373	373			
100190252	HARRISBURG	PA		01/22/2025		332		(6)			(6)		326	326			
100102963	MIAMI GARDENS	FL		06/22/2023		354		(32)			(32)		322	322			
100078839	MESA	AZ		02/24/2022		846		(6)			(6)		840	840			
100158562	WILMINGTON	DE		07/10/2024		327		(24)			(24)		303	303			
100228360	BATON ROUGE	LA		08/11/2025		675		(26)			(26)		649	649			
100064484	RHODESDALE	MD		07/01/2021		(927)		6			6		(921)	(921)			
100184738	POMONA	NY		12/17/2024		814		(41)			(41)		773	773			
100215975	HOUSTON	TX		07/11/2025		19,528		(916)			(916)		18,612	18,612			
100100783	BAKERSFIELD	CA		04/28/2023		679		51			51		730	730			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109917	HAMILTON	NJ		06/22/2023		382		(11)			(11)		371	371			
100210240	TRENTON	NJ		05/09/2025		384		(17)			(17)		367	367			
100130028	NEW ORLEANS	LA		09/27/2023		403		(10)			(10)		393	393			
100179694	AVALON	PA		11/21/2024		414		(6)			(6)		408	408			
100128782	VIRGINIA BEACH	VA		09/21/2023		2,710		46			46		2,756	2,756			
100248868	ALVARADO	TX		10/29/2025		309		(6)			(6)		303	303			
100196835	RIVERSIDE	CA		02/25/2025		911		(18)			(18)		893	893			
100204568	NORTH OLMSTED	OH		04/04/2025		456		(75)			(75)		381	381			
100064879	FRESNO	CA		07/14/2021		942		(36)			(36)		906	906			
100128439	DERBY	CT		09/15/2023		401		(14)			(14)		387	387			
100190779	DALLAS	TX		01/27/2025		424		6			6		430	430			
100115193	PHILADELPHIA	PA		07/17/2023		386		(9)			(9)		377	377			
100195637	HOUSTON	TX		02/24/2025		448		(21)			(21)		427	427			
100172747	YAKIMA	WA		11/21/2024		3							3	3			
100147241	LYNCHBURG	VA		03/28/2024		424		(10)			(10)		414	414			
100075965	HUFFMAN	TX		01/07/2022		950		(17)			(17)		933	933			
100261155	PUTNAM	IL		12/05/2025		362		(13)			(13)		349	349			
100219948	MARTINEZ	GA		07/10/2025		412		(9)			(9)		403	403			
100206880	WILMINGTON	DE		04/24/2025		409		(6)			(6)		403	403			
100253838	ORLANDO	FL		10/30/2025		315		(15)			(15)		300	300			
100143741	BUSHKILL	PA		04/05/2024		390		(7)			(7)		383	383			
100228039	TALLAHASSEE	FL		08/07/2025		503		(15)			(15)		488	488			
100155248	GLASGOW	KY		07/19/2024		680		(54)			(54)		626	626			
100202878	OMAHA	NE		03/24/2025		356		(10)			(10)		346	346			
100062590	LEAGUE CITY	TX		07/01/2021		1,454		(15)			(15)		1,439	1,439			
100089276	NEW BOSTON	MI		01/26/2023		343		(20)			(20)		323	323			
100202016	SILER CITY	NC		03/18/2025		374		(15)			(15)		359	359			
100078943	CLARKSVILLE	TN		02/24/2022		851		3			3		854	854			
100078950	CLARKSVILLE	TN		02/24/2022		851		3			3		854	854			
100193175	GREER	SC		03/20/2025		370		(16)			(16)		354	354			
100063169	KATY	TX		07/01/2021		1,568		(20)			(20)		1,548	1,548			
100189458	HOUSTON	TX		01/15/2025		348		(16)			(16)		332	332			
100057641	GREENVILLE	SC		06/30/2021		935		(8)			(8)		927	927			
100131890	COLUMBUS	OH		10/06/2023		416		9			9		425	425			
100130275	SEGUIN	TX		09/28/2023		305		(7)			(7)		298	298			
100139322	DETROIT	MI		12/28/2023		286		(11)			(11)		275	275			
100236874	BRICK	NJ		09/12/2025		334		(8)			(8)		326	326			
100182303	MANSFIELD	TX		12/12/2024		525		24			24		549	549			
100202073	HAMBURG	NY		03/18/2025		369		(7)			(7)		362	362			
100076370	LAWRENCEVILLE	GA		12/23/2021		865		(76)			(76)		789	789			
100238687	WILLIMANTIC	CT		09/22/2025		346		(15)			(15)		331	331			
100207349	MEMPHIS	TN		04/29/2025		402		(6)			(6)		396	396			
100190276	CHICAGO	IL		01/22/2025		346		(7)			(7)		339	339			
100081522	ALLEN	TX		03/18/2022		1,118		36			36		1,154	1,154			
100257166	JAY	VT		11/26/2025		2,176		(92)			(92)		2,084	2,084			
100176008	ORLANDO	FL		12/20/2024		388		(12)			(12)		376	376			
100192194	PHILADELPHIA	PA		01/31/2025		587		(12)			(12)		575	575			
100234760	SKOKIE	IL		08/28/2025		317		(15)			(15)		302	302			
100189830	TALLAHASSEE	FL		01/21/2025		357		(9)			(9)		348	348			
100222002	STOUGHTON	MA		07/30/2025		737		(29)			(29)		708	708			
100249885	CUMMING	GA		10/30/2025		592		(21)			(21)		571	571			

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100083786	LAKELAND	FL		07/12/2022		379							379	379			
100190320	AURORA	IL		01/22/2025		417		(2)			(2)		415	415			
100069587	ACWORTH	GA		09/01/2021		630		8			8		638	638			
100127668	MYRTLE BEACH	SC		09/08/2023		328		(10)			(10)		318	318			
100134836	ROSSVILLE	GA		10/30/2023		373		(5)			(5)		368	368			
100208392	WINTER GARDEN	FL		04/29/2025		808		(19)			(19)		789	789			
100155265	BAKERSFIELD	CA		07/19/2024		367		(37)			(37)		330	330			
100069751	KNOXVILLE	MD		09/01/2021		1,006		3			3		1,009	1,009			
100063751	DECATUR	AL		07/01/2021		981		3			3		984	984			
100175832	DOUGLASVILLE	GA		11/12/2024		369		(17)			(17)		352	352			
100192289	PRATTVILLE	AL		01/31/2025		343		(12)			(12)		331	331			
100091246	LAS VEGAS	NV		01/31/2023		804		(55)			(55)		749	749			
100019789	SAN DIEGO	CA		07/26/2018		918		(24)			(24)		894	894			
100177204	LAKE PLACID	FL		01/16/2025		8,605		(407)			(407)		8,198	8,198			
100086924	GALVESTON	TX		10/24/2022		409		(12)			(12)		397	397			
100193800	MIAMI	FL		02/10/2025		269		(1)			(1)		268	268			
100149331	YUKON	OK		04/24/2024		467		3			3		470	470			
100197633	PENNSAUKEN	NJ		02/26/2025		1,500		(8)			(8)		1,492	1,492			
100061121	COON RAPIDS	MN		06/01/2021		798		3			3		801	801			
100236943	OKLAHOMA CITY	OK		09/12/2025		375		(4)			(4)		371	371			
100245958	WILSON	NC		11/06/2025		479		(20)			(20)		459	459			
100227290	ROSCOMMON	MI		07/31/2025		376		(18)			(18)		358	358			
100204590	MILLINGTON	TN		04/04/2025		501		10			10		511	511			
100204595	MEMPHIS	TN		04/04/2025		501		10			10		511	511			
100078213	SAN FRANCISCO	CA		02/10/2022		692		(49)			(49)		643	643			
100068345	HERMITAGE	TN		08/25/2021		1,228		(57)			(57)		1,171	1,171			
100176808	HASTINGS	FL		11/15/2024		252		(12)			(12)		240	240			
100202056	TULSA	OK		03/18/2025		410		3			3		413	413			
100116854	LOS ANGELES AREA	CA		07/20/2023		540		50			50		590	590			
3500123305	SHOW LOW	AZ		06/09/2025		401							401	401			
100067986	GLOBE	AZ		09/23/2021		880		(33)			(33)		847	847			
100221734	FORT PIERCE	FL		07/25/2025		392		2			2		394	394			
100120426	DALLAS	TX		08/18/2023		432		(1)			(1)		431	431			
100165971	PASADENA	TX		09/06/2024		365		(7)			(7)		358	358			
100207837	MEDFORD	MA		04/29/2025		524		(14)			(14)		510	510			
100238217	MIAMI	FL		09/18/2025		392		12			12		404	404			
100077757	BROWNSVILLE	TX		01/03/2022		8		(8)			(8)						
100216185	HOUSTON	TX		06/20/2025		2,434		(19)			(19)		2,415	2,415			
100120171	ROANOKE	VA		08/14/2023		287		(9)			(9)		278	278			
100143604	SCRANTON	PA		02/21/2024		333		(10)			(10)		323	323			
100062274	PARIS	KY		07/01/2021		1,322		(16)			(16)		1,306	1,306			
100131746	INDIANAPOLIS	IN		10/06/2023		449		7			7		456	456			
100175837	GRASS LAKE	MI		11/12/2024		403		(17)			(17)		386	386			
100101895	OCALA	FL		04/06/2023		163		(4)			(4)		159	159			
100152315	TEMPLE	TX		05/17/2024		531		38			38		569	569			
100206291	PORTLAND	OR		04/17/2025		275		(10)			(10)		265	265			
100211124	MAPLE VALLEY	WA		05/15/2025		1,396		(72)			(72)		1,324	1,324			
100130021	SHARON HILL	PA		09/27/2023		617		(17)			(17)		600	600			
100249525	FRANKLIN	TN		10/30/2025		1,218		(46)			(46)		1,172	1,172			
100068518	FREDERICKSBURG	VA		08/25/2021		842		(41)			(41)		801	801			
100156183	LYNCHBURG	VA		06/20/2024		706		(30)			(30)		676	676			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156364	WARREN	MI		07/25/2024		365		(27)			(27)		338	338			
100206726	GAINESVILLE	FL		04/23/2025		1,270		(31)			(31)		1,239	1,239			
100139234	ROSELLE	IL		12/28/2023		371		(4)			(4)		367	367			
100060274	SCHERTZ	TX		06/25/2021		853		(24)			(24)		829	829			
100277963	ASHBURN	VA		02/26/2026		960		(45)			(45)		915	915			
100159871	SUNNY ISLES BEACH	FL		08/16/2024		399		(13)			(13)		386	386			
100146587	HENRICO	VA		03/20/2024		6,967		(127)			(127)		6,840	6,840			
100014842	MONROVIA	CA		11/28/2017		2,103		(21)			(21)		2,082	2,082			
100170070	HOUSTON	TX		11/08/2024		416		(17)			(17)		399	399			
100165243	BAYTOWN	TX		08/29/2024		4,687		(16)			(16)		4,671	4,671			
100128050	INDIANAPOLIS	IN		09/08/2023		410		(4)			(4)		406	406			
100176937	LANDRUM	SC		11/15/2024		382		(27)			(27)		355	355			
100065045	SUNRISE	FL		07/14/2021		3,304		(91)			(91)		3,213	3,213			
100170037	PONTIAC	MI		11/08/2024		4,384		(157)			(157)		4,227	4,227			
100109720	WINDHAM	CT		06/16/2023		283		(7)			(7)		276	276			
100221494	GRANDVIEW	MO		07/22/2025		346		(11)			(11)		335	335			
100143557	TROY	NY		02/21/2024		361		(10)			(10)		351	351			
100185077	COLLINSVILLE	OK		12/20/2024		451		12			12		463	463			
100200089	COLUMBIA	SC		03/06/2025		464		(5)			(5)		459	459			
100198971	CAMPBELL	TX		02/28/2025		378		(9)			(9)		369	369			
100071837	ROSEVILLE	CA		10/14/2021		858		(42)			(42)		816	816			
100181531	MELBOURNE	FL		12/06/2024		2,613		(121)			(121)		2,492	2,492			
100156789	EDGEWOOD	MD		06/26/2024		329		(15)			(15)		314	314			
100176080	JACKSONVILLE	FL		12/20/2024		9,961		(244)			(244)		9,717	9,717			
100147615	SEAGOVILLE	TX		04/04/2024		309		(21)			(21)		288	288			
100076011	DENVER	CO		01/07/2022		811		(24)			(24)		787	787			
100257316	MONROE	WA		11/26/2025		345		(22)			(22)		323	323			
100283184	DAYTONA BEACH	FL		03/09/2026		247		(8)			(8)		239	239			
100227152	CHANDLER	AZ		07/30/2025		27,047		(756)			(756)		26,291	26,291			
100201677	LUBBOCK	TX		03/13/2025		3,688		(115)			(115)		3,573	3,573			
100205106	NEEDVILLE	TX		04/11/2025		341		(15)			(15)		326	326			
100150080	DALLAS	TX		06/14/2024		550		(19)			(19)		531	531			
100212223	SPRING HILL	FL		05/23/2025		296		1			1		297	297			
100174432	MANSFIELD	TX		10/31/2024		835		(45)			(45)		790	790			
100269090	TRACY	CA		12/30/2025		253		(5)			(5)		248	248			
100218973	PORT RICHEY	FL		06/27/2025		407		(8)			(8)		399	399			
100136184	TREVOR	WI		12/18/2023		292		(11)			(11)		281	281			
100136943	BELMONT	NC		11/28/2023		420		6			6		426	426			
100207888	OGDEN	UT		04/29/2025		859		(22)			(22)		837	837			
100103171	JACKSON	TN		04/21/2023		423		(8)			(8)		415	415			
100189008	KANSAS CITY	KS		01/09/2025		406		(19)			(19)		387	387			
100228086	FRESNO	CA		08/07/2025		414		1			1		415	415			
100204005	EL PASO	TX		03/28/2025		357		(15)			(15)		342	342			
100138187	SANFORD	NC		12/14/2023		12,637		(134)			(134)		12,503	12,503			
100064770	GULF BREEZE	FL		07/14/2021		958		(44)			(44)		914	914			
100178491	COLUMBUS	OH		11/21/2024		401		(11)			(11)		390	390			
100064471	TINLEY PARK	IL		07/01/2021		2,793		54			54		2,847	2,847			
100163900	FAYETTEVILLE	NC		09/27/2024		333		(24)			(24)		309	309			
100211660	BAKER CITY	OR		05/19/2025		485		7			7		492	492			
100190775	ATLANTA	GA		01/27/2025		393		(13)			(13)		380	380			
100118736	VERO BEACH	FL		07/25/2023		375		(11)			(11)		364	364			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156187	SAN ANTONIO	TX		06/20/2024		261		(5)			(5)		256	256			
100228121	SARALAND	AL		08/07/2025		376		(11)			(11)		365	365			
100144248	RICHMOND	TX		03/08/2024		339		(28)			(28)		311	311			
100177377	MACUNGIE	PA		01/16/2025		1,514		(14)			(14)		1,500	1,500			
100147446	MAYS LANDING	NJ		04/03/2024		338		(14)			(14)		324	324			
100119745	HYATTSVILLE	MD		08/08/2023		434		(8)			(8)		426	426			
100065003	OMAHA	NE		07/14/2021		937		(29)			(29)		908	908			
100266867	ST. AUGUSTINE	FL		12/23/2025		440		(11)			(11)		429	429			
100274642	WEST CHESTER	PA		01/29/2026		906		(34)			(34)		872	872			
100194568	MIDLOTHIAN	IL		03/28/2025		404		(3)			(3)		401	401			
100199430	FRESNO	CA		03/05/2025		828		(21)			(21)		807	807			
100100765	HUMBLE	TX		04/28/2023		505		(13)			(13)		492	492			
100248247	SCARSDALE	NY		10/29/2025		1,167		(77)			(77)		1,090	1,090			
100172802	ALEXANDRIA	VA		12/06/2024		610		(28)			(28)		582	582			
100081379	HOUSTON	TX		03/18/2022		1,365		36			36		1,401	1,401			
100167663	SARASOTA	FL		09/19/2024		427		(14)			(14)		413	413			
100182522	RUTHERFORD	NJ		12/12/2024		84,387		(248)			(248)		84,139	84,139			
100057760	FRESNO	CA		06/30/2021		3,723		(133)			(133)		3,590	3,590			
100153430	BRIDGEVILLE	PA		05/30/2024		349		(9)			(9)		340	340			
100144634	LAKE BLUFF	IL		03/13/2024		1,321		16			16		1,337	1,337			
100116436	HIALEAH	FL		07/20/2023		463		15			15		478	478			
100165988	LIVONIA	MI		09/06/2024		410		(21)			(21)		389	389			
100060240	FLORENCE	NJ		06/25/2021		921		(17)			(17)		904	904			
100064893	GRAPEVINE	TX		07/14/2021		872		(34)			(34)		838	838			
100064850	FORT WORTH	TX		07/14/2021		915		(37)			(37)		878	878			
100118130	PASADENA	TX		07/20/2023		220		(18)			(18)		202	202			
100159499	COLLINSVILLE	OK		07/15/2024		383		(7)			(7)		376	376			
100141226	ESSEX	MD		01/30/2024		290		(16)			(16)		274	274			
100188666	ROCKINGHAM	VA		02/10/2025		647		(17)			(17)		630	630			
100257522	DENVILLE	NJ		11/26/2025		1,265		(42)			(42)		1,223	1,223			
100264876	SHELBY	NC		12/17/2025		871		(41)			(41)		830	830			
100191178	BALTIMORE	MD		01/29/2025		349		(11)			(11)		338	338			
100200064	ELIZABETHTOWN	KY		03/06/2025		986		(10)			(10)		976	976			
100136864	PRINCETON	TX		11/27/2023		405		(3)			(3)		402	402			
100155199	CHARLES TOWN	WV		07/19/2024		403		(14)			(14)		389	389			
100155202	CHARLES TOWN	WV		07/19/2024		404		(15)			(15)		389	389			
100120809	GRETNA	VA		08/25/2023		384		(15)			(15)		369	369			
100261417	SAN DIEGO	CA		12/08/2025		420		(9)			(9)		411	411			
100080372	FORT WORTH	TX		04/14/2022		11,336		(108)			(108)		11,228	11,228			
100136755	BALTIMORE	MD		11/27/2023		361		(13)			(13)		348	348			
100147391	TOLEDO	OH		05/08/2024		365		(4)			(4)		361	361			
100239395	CHICAGO	IL		09/29/2025		2,661		(55)			(55)		2,606	2,606			
100243955	ASHBURN	VA		09/29/2025		316		(18)			(18)		298	298			
100035590	PROVIDENCE VILLAGE	TX		08/21/2019		890		(27)			(27)		863	863			
100137312	NORTH WILDWOOD	NJ		12/01/2023		422		1			1		423	423			
100212638	LA SALLE	IL		05/29/2025		380		(1)			(1)		379	379			
100071802	JUNCTION CITY	KS		10/14/2021		877		(38)			(38)		839	839			
100079069	SAINT LOUIS	MO		02/24/2022		830		(12)			(12)		818	818			
100211677	MANHATTAN	KS		05/19/2025		412		(2)			(2)		410	410			
100211689	MANHATTAN	KS		05/19/2025		412		(2)			(2)		410	410			
100141653	ATLANTA	GA		01/30/2024		255		(8)			(8)		247	247			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143623	BALTIMORE	MD		02/21/2024		345		(10)			(10)		335	335			
100116145	ALACHUA	FL		07/20/2023		860		(1)			(1)		859	859			
100192191	LOUISBURG	KS		01/31/2025		416		(14)			(14)		402	402			
100226679	INNSBROOK	MO		07/30/2025		401		(13)			(13)		388	388			
100237108	PHOENIX	AZ		09/12/2025		342		(16)			(16)		326	326			
100220347	EDGEMONT	AR		07/14/2025		400							400	400			
100200029	BIXBY	OK		03/06/2025		467							467	467			
100066276	CALERA	AL		08/02/2021		1,066		(12)			(12)		1,054	1,054			
100064919	BALTIMORE	MD		07/14/2021		1,313		(48)			(48)		1,265	1,265			
100139358	TRENTON	NJ		12/28/2023		(8,899)		(4)			(4)		(8,903)	572		9,475	9,475
100176049	KANSAS CITY	KS		12/20/2024		1,264		(16)			(16)		1,248	1,248			
100156896	SCRANTON	PA		06/27/2024		381		(15)			(15)		366	366			
100221334	FLORENCE	KY		07/22/2025		222		(10)			(10)		212	212			
100083904	BAKERSFIELD	CA		07/12/2022		496		(13)			(13)		483	483			
100120850	SAINT PETERSBURG	FL		08/25/2023		411		(1)			(1)		410	410			
100023804	MIDDLETOWN	PA		09/04/2018		921		(29)			(29)		892	892			
100228915	MESA	AZ		09/10/2025		380		(18)			(18)		362	362			
100065592	PHILADELPHIA	PA		07/28/2021		2,214		(77)			(77)		2,137	2,137			
100091582	APPLE VALLEY	CA		03/07/2023		679		(11)			(11)		668	668			
100147501	PEMBROKE PINES	FL		04/03/2024		394		(5)			(5)		389	389			
100023451	PERRIS	CA		08/16/2018		886		(23)			(23)		863	863			
100200446	CHARLOTTE	NC		03/10/2025		529		(17)			(17)		512	512			
100267785	MONCKS CORNER	SC		12/29/2025		840		(57)			(57)		783	783			
100019579	JACKSONVILLE	FL		07/26/2018		2,456		(19)			(19)		2,437	2,437			
100023934	WEST PALM BEACH	FL		09/10/2018		1,195		(13)			(13)		1,182	1,182			
100117924	EDINBURG	TX		07/20/2023		727		(33)			(33)		694	694			
100176075	TUCSON	AZ		12/20/2024		1,730		(77)			(77)		1,653	1,653			
100202149	CORPUS CHRISTI	TX		03/18/2025		403		(2)			(2)		401	401			
100216048	PHILADELPHIA	PA		06/17/2025		363		(2)			(2)		361	361			
100068502	LUBBOCK	TX		08/25/2021		619		(29)			(29)		590	590			
100143717	PORTERVILLE	CA		02/26/2024		346		(22)			(22)		324	324			
100157985	COVINGTON	GA		07/09/2024		277		(2)			(2)		275	275			
100065000	LEXINGTON	KY		07/14/2021		1,004		(32)			(32)		972	972			
100164962	CLEVELAND	OH		08/28/2024		336		(9)			(9)		327	327			
100120421	ROCK HILL	SC		08/18/2023		309		(5)			(5)		304	304			
100228387	LEWES	DE		08/11/2025		385		(17)			(17)		368	368			
100115091	FARMINGTON	MN		07/14/2023		2,206		(10)			(10)		2,196	2,196			
100238929	LINCOLN	NE		09/23/2025		435		11			11		446	446			
100143524	HUDSON	NY		02/21/2024		400		(11)			(11)		389	389			
100197125	YORKTOWN HEIGHTS	NY		02/25/2025		1,150		(44)			(44)		1,106	1,106			
100070477	CHARLOTTE	NC		09/23/2021		839		(32)			(32)		807	807			
100189745	CAPE GIRARDEAU	MO		01/21/2025		449		3			3		452	452			
100018182	BOZEMAN	MT		06/08/2018		945		(22)			(22)		923	923			
100136757	BALTIMORE	MD		11/27/2023		342		(11)			(11)		331	331			
100143425	PHOENIX	AZ		02/16/2024		376		(10)			(10)		366	366			
100148093	FRIENDSWOOD	TX		04/10/2024		1,590		(21)			(21)		1,569	1,569			
100063516	PINSON	AL		07/01/2021		973		(10)			(10)		963	963			
100070459	EXETER	CA		09/23/2021		872		(44)			(44)		828	828			
100061239	CAMINO	CA		06/01/2021		1,202		5			5		1,207	1,207			
100193186	SAN ANTONIO	TX		03/20/2025		285		(13)			(13)		272	272			
100248225	STATEN ISLAND	NY		10/29/2025		789		(58)			(58)		731	731			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090129	LAS VEGAS	NV		01/13/2023		5,506		(134)			(134)		5,372	5,372			
100132742	GREER	SC		11/03/2023		332		(16)			(16)		316	316			
100175071	DALLAS	TX		11/05/2024		452		(11)			(11)		441	441			
100079703	CHICAGO	IL		04/25/2022		773		(44)			(44)		729	729			
100077203	VICTORVILLE	CA		01/03/2022		821		(14)			(14)		807	807			
100257235	WEST VALLEY CITY	UT		11/26/2025		799		(35)			(35)		764	764			
100213725	TUCSON	AZ		05/29/2025		713		(27)			(27)		686	686			
100211870	STATESBORO	GA		05/19/2025		355		(3)			(3)		352	352			
100016455	NEW BRAUNFELS	TX		04/05/2018		921		(23)			(23)		898	898			
100204601	ROUND LAKE	IL		04/04/2025		381		(15)			(15)		366	366			
100147060	CHARLOTTESVILLE	VA		03/27/2024		5,110		31			31		5,141	5,141			
100169577	DANA POINT	CA		09/30/2024		891		(26)			(26)		865	865			
100100231	BALTIMORE	MD		03/17/2023		406		(13)			(13)		393	393			
100067522	HOMESTEAD	FL		09/23/2021		892		(34)			(34)		858	858			
100120368	PARKVILLE	MD		08/18/2023		346		(28)			(28)		318	318			
100100911	HYATTSVILLE	MD		04/28/2023		608		25			25		633	633			
100257593	POMONA	CA		11/26/2025		1,150		(55)			(55)		1,095	1,095			
100246744	NORTH LAS VEGAS	NV		10/15/2025		680		(19)			(19)		661	661			
100248429	BENTONVILLE	AR		10/29/2025		865		(40)			(40)		825	825			
100248607	ROCKLIN	CA		10/29/2025		2,631		(101)			(101)		2,530	2,530			
100023729	CHENEY	WA		09/04/2018		874		(22)			(22)		852	852			
100229254	HOLLISTER	MO		08/13/2025		395		(17)			(17)		378	378			
100212560	LAS CRUCES	NM		05/29/2025		366		(5)			(5)		361	361			
100184847	HAZLET	NJ		12/17/2024		814		(16)			(16)		798	798			
100271924	FORT WORTH	TX		01/06/2026		1,429		(51)			(51)		1,378	1,378			
100154636	PANAMA CITY	FL		07/19/2024		590		(21)			(21)		569	569			
100204141	LINCOLN	AL		03/28/2025		425		3			3		428	428			
100078788	MCGREGOR	TX		02/24/2022		876		2			2		878	878			
100186725	NEWPORT	KY		12/31/2024		390		(11)			(11)		379	379			
100195607	CHICKASHA	OK		02/24/2025		376		(8)			(8)		368	368			
100202238	ATLANTA	GA		04/17/2025		372		(10)			(10)		362	362			
100154634	WOODBRIDGE	VA		07/19/2024		1,145		(6)			(6)		1,139	1,139			
100116256	CLIFTON HEIGHTS	PA		07/20/2023		560		95			95		655	655			
100134766	FLORESVILLE	TX		10/30/2023		14,644		(89)			(89)		14,555	14,555			
100157460	MEMPHIS	TN		02/20/2025		28,234		(1,112)			(1,112)		27,122	27,122			
100249612	COLORADO SPRINGS	CO		10/30/2025		771		(35)			(35)		736	736			
100184545	LITHONIA	GA		12/17/2024		899		(9)			(9)		890	890			
100063430	HUMBLE	TX		07/01/2021		319		(5)			(5)		314	314			
100284875	LUBBOCK	TX		03/27/2026		249		(10)			(10)		239	239			
100193283	MYERSTOWN	PA		02/10/2025		493		(10)			(10)		483	483			
100205915	WILLOW SPRINGS	MO		04/15/2025		1,602		(16)			(16)		1,586	1,586			
100063022	ABILENE	TX		07/01/2021		945		(11)			(11)		934	934			
100130003	WINTER HAVEN	FL		09/27/2023		383		(10)			(10)		373	373			
100127994	COLUMBIA	TN		09/08/2023		488		15			15		503	503			
100100733	RIVERSIDE	NJ		04/28/2023		392		9			9		401	401			
100175846	BOLINGBROOK	IL		11/12/2024		406		(9)			(9)		397	397			
100063308	ENTERPRISE	AL		07/01/2021		757		(3)			(3)		754	754			
100248915	FORT WORTH	TX		10/29/2025		543		(5)			(5)		538	538			
100184447	THOUSAND OAKS	CA		12/17/2024		929		(26)			(26)		903	903			
100063673	COLUMBUS	OH		07/01/2021		640		(3)			(3)		637	637			
100090271	HOUSTON	TX		01/13/2023		324		(22)			(22)		302	302			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184770	HIGHLANDS RANCH	CO		12/17/2024		821		(16)			(16)		805	805			
100261273	HOUSTON	TX		12/05/2025		463		(4)			(4)		459	459			
100221836	LAWRENCEVILLE	GA		07/29/2025		661		(30)			(30)		631	631			
100243821	GREELEY	CO		09/29/2025		677		(31)			(31)		646	646			
100064891	CLINTON TOWNSHIP	MI		07/14/2021		579		(22)			(22)		557	557			
100273382	BROKEN ARROW	OK		01/21/2026		368		(17)			(17)		351	351			
100068387	MARYSVILLE	CA		08/25/2021		614		(35)	2		(37)		577	577			
100114756	MOUNT HOLLY	NJ		07/07/2023		6,641		(78)			(78)		6,563	6,563			
100130049	CLARKSVILLE	TN		09/27/2023		437		(3)			(3)		434	434			
100272620	SAN ANTONIO	TX		01/09/2026		363		(15)			(15)		348	348			
100271957	MYRTLE BEACH	SC		01/06/2026		885		(32)			(32)		853	853			
100117537	CLARKSVILLE	TN		07/20/2023		508		34			34		542	542			
100134739	MILLVILLE	NJ		10/30/2023		284		(5)			(5)		279	279			
100174494	TROY	MI		10/31/2024		1,144		(12)			(12)		1,132	1,132			
100201309	STERLING HEIGHTS	MI		03/12/2025		376		(9)			(9)		367	367			
100151809	BALTIMORE	MD		05/10/2024		326		(10)			(10)		316	316			
100128311	WOODWARD	OK		09/14/2023		1,189							1,189	1,189			
100186702	ALTAMONTE SPRINGS	FL		12/31/2024		419		(14)			(14)		405	405			
100078918	KILLEEN	TX		02/24/2022		858		(23)			(23)		835	835			
100258403	TEMPLE	TX		12/05/2025		397		(10)			(10)		387	387			
100024225	NORTHLAKE	TX		09/20/2018		891		(24)			(24)		867	867			
100090218	EL CENTRO	CA		01/13/2023		414		(10)			(10)		404	404			
100191643	HARRISONBURG	VA		01/31/2025		42,617		(950)			(950)		41,667	41,667			
100067590	CHALMETTE	LA		09/23/2021		859		(36)			(36)		823	823			
100139227	WOODBURY	MN		12/28/2023		570		(12)			(12)		558	558			
100133436	LA MARQUE	TX		10/19/2023		354		(20)			(20)		334	334			
100194030	SOMERSET	TX		02/11/2025		352		(16)			(16)		336	336			
100276556	HOUSTON	TX		01/28/2026		337		(16)			(16)		321	321			
100068173	OWINGS MILLS	MD		08/25/2021		891		(21)			(21)		870	870			
100101018	WESTWOOD	CA		04/28/2023		758		101			101		859	859			
100143609	FARMINGTON	NM		02/21/2024		401		(5)			(5)		396	396			
100128019	LOUISVILLE	KY		09/08/2023		476		15			15		491	491			
100226945	DE MOTTE	IN		07/30/2025		655		(22)			(22)		633	633			
100139506	GARLAND	TX		12/28/2023		3,780		(258)			(258)		3,522	3,522			
100143566	TULSA	OK		02/21/2024		395		(7)			(7)		388	388			
100175624	KANSAS CITY	KS		11/12/2024		396		(13)			(13)		383	383			
100150852	HOUSTON	TX		05/08/2024		460		4			4		464	464			
100023374	LANCASTER	TX		08/16/2018		852		(23)			(23)		829	829			
100142817	SANTA CLARITA	CA		02/08/2024		54,286		(485)			(485)		53,801	53,801			
100134359	LA MARQUE	TX		10/27/2023		362		(20)			(20)		342	342			
100189320	ORLANDO	FL		01/13/2025		2,031		14			14		2,045	2,045			
100071693	BENBROOK	TX		10/14/2021		933		(31)			(31)		902	902			
100083994	LAKELAND	FL		07/12/2022		516		(8)			(8)		508	508			
100188588	COLUMBUS	OH		02/10/2025		438		(20)			(20)		418	418			
100157309	JACKSONVILLE	FL		02/20/2025		389		(1)			(1)		388	388			
100164936	PHILADELPHIA	PA		08/28/2024		378		(19)			(19)		359	359			
100062921	NORTHPORT	AL		07/01/2021		1,767		(16)			(16)		1,751	1,751			
100214379	MONTGOMERY	AL		06/02/2025		705		1			1		706	706			
100253851	PORT ARTHUR	TX		10/30/2025		410		(2)			(2)		408	408			
100149706	PHILADELPHIA	PA		04/26/2024		438		(12)			(12)		426	426			
100215940	SAN ANTONIO	TX		07/11/2025		339		(16)			(16)		323	323			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068488	CAPE CORAL	FL		08/25/2021		824		(32)			(32)		792	792			
100193437	RUNNING SPRINGS	CA		02/10/2025		407		(11)			(11)		396	396			
100067157	ORLANDO	FL		08/02/2021		2,109		40			40		2,149	2,149			
100101740	TRENTON	NJ		03/31/2023		362		(14)			(14)		348	348			
100119027	AURORA	CO		07/27/2023		359		(25)			(25)		334	334			
100211017	THORNDALE	TX		05/15/2025		540		(32)			(32)		508	508			
4010061168	BRIDGETON	NJ		10/27/2023		276		(11)			(11)		265	265			
100194172	ATLANTA	GA		02/14/2025		2,977		(36)			(36)		2,941	2,941			
100207410	COLUMBIA	SC		04/29/2025		389		(10)			(10)		379	379			
100162325	CASTLE ROCK	CO		08/06/2024		828		(20)			(20)		808	808			
100174892	CLINTON	NY		10/31/2024		387		(21)			(21)		366	366			
100078789	WINTER HAVEN	FL		02/24/2022		882		8			8		890	890			
100061090	BESSEMER	AL		06/01/2021		1,174		5			5		1,179	1,179			
100254433	PETERSBURG	PA		11/07/2025		799		(29)			(29)		770	770			
100175786	MACON	GA		11/12/2024		455		10			10		465	465			
100210395	MANITOU BEACH	MI		05/12/2025		367		(17)			(17)		350	350			
100247351	SAN ANTONIO	TX		10/24/2025		16,102		(211)			(211)		15,891	15,891			
100063271	LOUISVILLE	KY		07/01/2021		1,214		(6)			(6)		1,208	1,208			
100283507	DALLASTOWN	PA		03/11/2026		359		(20)			(20)		339	339			
100171338	BOWIE	TX		10/16/2024		367		(30)			(30)		337	337			
100164151	ESSEX	MD		08/21/2024		378		(14)			(14)		364	364			
100161720	DUNMORE	PA		07/30/2024		365		(1)			(1)		364	364			
100078052	ASBURY PARK	NJ		01/21/2022		702		(29)			(29)		673	673			
100109850	LANSING	IL		06/22/2023		411		(13)			(13)		398	398			
100190459	PIEDMONT	SC		01/24/2025		451		(28)			(28)		423	423			
100214366	JACKSONVILLE	FL		06/02/2025		353		(3)			(3)		350	350			
100185174	PASADENA	TX		12/20/2024		425		(17)			(17)		408	408			
100023834	MIAMI	FL		09/04/2018		1,056		(32)			(32)		1,024	1,024			
100018053	ALBUQUERQUE	NM		06/08/2018		944		(24)			(24)		920	920			
100208467	SUNLAND	CA		04/29/2025		802		(19)			(19)		783	783			
100076001	ORLANDO	FL		01/07/2022		1,129		(20)			(20)		1,109	1,109			
100146774	BAYTOWN	TX		03/20/2024		977		9			9		986	986			
100212161	ANDOVER	KS		05/22/2025		426							426	426			
100261660	CHICAGO	IL		12/12/2025		1,031		(49)			(49)		982	982			
100257613	UNION BEACH	NJ		11/26/2025		1,992		(54)			(54)		1,938	1,938			
100186901	MOUNT AIRY	NC		01/07/2025		446		1			1		447	447			
100057508	BALTIMORE	MD		06/30/2021		888		(12)			(12)		876	876			
100169493	OCALA	FL		09/30/2024		335		(22)			(22)		313	313			
100132697	CLEARWATER	FL		11/03/2023		390		2			2		392	392			
100110695	POMPANO BEACH	FL		08/11/2023		1,998		(66)			(66)		1,932	1,932			
100140441	BAYTOWN	TX		01/18/2024		4,349		161			161		4,510	4,510			
100175141	YORK	PA		11/05/2024		415		(5)			(5)		410	410			
100165706	POMPANO BEACH	FL		08/29/2024		839		(27)			(27)		812	812			
100219782	MT JULIET	TN		07/08/2025		255		(7)			(7)		248	248			
100186916	VENICE	FL		01/07/2025		534		14			14		548	548			
100145892	WALANAE	HI		03/19/2024		854		(20)			(20)		834	834			
100076691	CULVER CITY	CA		12/30/2021		1,301		(105)			(105)		1,196	1,196			
100257187	DEARBORN	MI		11/26/2025		258		(4)			(4)		254	254			
100134308	LOCKPORT	IL		10/27/2023		71,926		(926)			(926)		71,000	71,000			
100277189	SAN JOSE	CA		02/10/2026		336		(16)			(16)		320	320			
100277808	SAINT AMANT	LA		02/26/2026		3,538		(136)			(136)		3,402	3,402			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277816	TOWN CREEK	AL		02/26/2026		749		(15)			(15)		734	734			
100277850	MIAMI	FL		02/26/2026		794		(20)			(20)		774	774			
100284073	INGLEWOOD	CA		03/30/2026		562		(15)			(15)		547	547			
100284152	MARIETTA	GA		03/30/2026		586		(36)			(36)		550	550			
100284218	PETALUMA	CA		03/30/2026		134		(4)			(4)		130	130			
100284219	ROCHESTER	MN		03/30/2026		673		(18)			(18)		655	655			
100284287	MCKINNEY	TX		03/30/2026		1,062		(65)			(65)		997	997			
100284303	MIAMI	FL		03/30/2026		1,003		(24)			(24)		979	979			
100278031	WOODSTOCK	GA		02/26/2026		721		(34)			(34)		687	687			
100282501	BROOKLYN	NY		03/02/2026		1,258		(6)			(6)		1,252	1,252			
100282920	ROSEDALE	NY		03/02/2026		893		(23)			(23)		870	870			
100284062	PHOENIX	AZ		03/30/2026		634		(28)			(28)		606	606			
100284327	CEDAR PARK	TX		03/30/2026		1,069		(66)			(66)		1,003	1,003			
100018188	WALDPORT	OR		06/08/2018		967		(6)			(6)		961	961			
100189097	MATTHEWS	NC		01/13/2025		427		(19)			(19)		408	408			
100163881	CHESTER	VA		09/27/2024		388		(9)			(9)		379	379			
100083236	CORONA	CA		05/10/2022		6,482		(24)			(24)		6,458	6,458			
100086672	COLUMBUS	GA		09/30/2022		449		(9)			(9)		440	440			
100060292	SAN ANTONIO	TX		06/25/2021		1,156		(15)			(15)		1,141	1,141			
100177198	CHICAGO HEIGHTS	IL		01/16/2025		313		(15)			(15)		298	298			
100062575	AMHERST	OH		07/01/2021		1,327		(18)			(18)		1,309	1,309			
100162026	HAMPTON	VA		07/31/2024		357		(16)			(16)		341	341			
100243301	TULSA	OK		09/26/2025		388		(18)			(18)		370	370			
100138072	BALTIMORE	MD		12/13/2023		273		(2)			(2)		271	271			
100278183	VACAVILLE	CA		02/26/2026		324		(17)			(17)		307	307			
100193383	MYRTLE BEACH	SC		02/10/2025		816		(18)			(18)		798	798			
100277877	OLATHE	KS		02/26/2026		340		(7)			(7)		333	333			
100230005	HARTFORD	WI		08/22/2025		446		(21)			(21)		425	425			
100282040	DENTON	TX		02/27/2026		244		(8)			(8)		236	236			
100282138	LEHIGHTON	PA		02/27/2026		255		(12)			(12)		243	243			
100271818	WICHITA	KS		12/30/2025		379		(15)			(15)		364	364			
100272697	SPARTANBURG	SC		01/09/2026		524		(25)			(25)		499	499			
100019727	ANN ARBOR	MI		07/26/2018		930		(20)			(20)		910	910			
100284993	FALLS CHURCH	VA		03/27/2026		59,702		(1,114)			(1,114)		58,588	58,588			
100283089	DALLAS	TX		03/09/2026		421		(9)			(9)		412	412			
100216182	LINCOLN	CA		06/20/2025		402		(8)			(8)		394	394			
100200016	MISSOURI CITY	TX		03/06/2025		389		(8)			(8)		381	381			
100121032	KISSIMMEE	FL		08/30/2023		7,795		96			96		7,891	7,891			
100061427	MANCHESTER	TN		06/01/2021		1,460		6			6		1,466	1,466			
100091140	SOUTH DAYTONA	FL		01/31/2023		510		8			8		518	518			
100219025	CLOVIS	CA		06/27/2025		409		(6)			(6)		403	403			
100236867	ROCKLAND	MA		09/12/2025		401		(12)			(12)		389	389			
100062923	HUMMELSTOWN	PA		07/01/2021		816		(9)			(9)		807	807			
100174916	LEXINGTON	NC		10/31/2024		688		(44)			(44)		644	644			
100109670	SAN ANTONIO	TX		06/16/2023		17							17	17			
100273642	LAVALLETTE	NJ		01/23/2026		350		(25)			(25)		325	325			
100164383	ZEBULON	NC		08/21/2024		4,489		(105)			(105)		4,384	4,384			
100160408	LEXINGTON	KY		07/19/2024		3,748		(190)			(190)		3,558	3,558			
100207494	LANSING	MI		04/29/2025		156,793		(6,990)			(6,990)		149,803	149,803			
100091161	SEASIDE HEIGHTS	NJ		01/31/2023		499		18			18		517	517			
100237366	FRESNO	CA		09/12/2025		1,175		(57)			(57)		1,118	1,118			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248550	SANTA CLARITA	CA		10/29/2025		379		(16)			(16)		363	363			
100237935	MECHANICSVILLE	VA		09/12/2025		820		(42)			(42)		778	778			
100070443	CONYERS	GA		09/23/2021		842		(12)			(12)		830	830			
100257424	OLD BRIDGE	NJ		11/26/2025		267		(20)			(20)		247	247			
100184683	FRIANT	CA		12/17/2024		1,306		(32)			(32)		1,274	1,274			
100272634	DAINGERFIELD	TX		01/09/2026		262		(12)			(12)		250	250			
100284883	SUN CITY CENTER	FL		03/27/2026		987		(33)			(33)		954	954			
100116886	HYATTSVILLE	MD		07/20/2023		484		5			5		489	489			
100061849	KENNESAW	GA		07/01/2021		1,304		(3)			(3)		1,301	1,301			
100139264	LOUISVILLE	KY		12/28/2023		306		(15)			(15)		291	291			
100282634	VIRGINIA BEACH	VA		03/02/2026		564		(34)			(34)		530	530			
100075958	OAKLAND	CA		01/07/2022		882		(18)			(18)		864	864			
100268094	MUNDELEIN	IL		12/29/2025		838		(15)			(15)		823	823			
100169419	PORT ORANGE	FL		09/30/2024		532		(13)			(13)		519	519			
100114966	DALLAS	TX		07/14/2023		339		(11)			(11)		328	328			
100274517	SPOKANE	WA		01/29/2026		900		(42)			(42)		858	858			
100254115	PARLIER	CA		12/12/2025		551		(23)			(23)		528	528			
100090160	WAYNE	NJ		01/13/2023		2,559		(211)			(211)		2,348	2,348			
100261461	CHESTER	VA		12/09/2025		367		(16)			(16)		351	351			
100276601	HANOVER PARK	IL		01/28/2026		391		(14)			(14)		377	377			
100070461	LEESBURG	FL		09/23/2021		957		(41)			(41)		916	916			
100138029	COLUMBUS	OH		12/13/2023		362		(3)			(3)		359	359			
100067845	DESERT HOT SPRINGS	CA		09/23/2021		867		(38)			(38)		829	829			
100017057	ROSEVILLE	CA		05/16/2018		982		(17)			(17)		965	965			
100269265	RENO	NV		12/30/2025		531		(21)			(21)		510	510			
100278122	LINCOLN	CA		02/26/2026		677		2			2		679	679			
100249204	CHARLOTTE	NC		10/30/2025		267		(5)			(5)		262	262			
100220712	WARSAW	NC		07/18/2025		361		(9)			(9)		352	352			
100247166	CEDAR PARK	TX		11/14/2025		378		(18)			(18)		360	360			
100161840	PHILADELPHIA	PA		07/31/2024		324		(6)			(6)		318	318			
100155401	WINDER	GA		06/18/2024		848		(43)			(43)		805	805			
100266807	HOUSTON	TX		12/23/2025		384		(6)			(6)		378	378			
100212363	JONESBORO	AR		05/28/2025		3,455		6			6		3,461	3,461			
100248358	MARLBOROUGH	MA		10/29/2025		415		(27)			(27)		388	388			
100248365	UNIONDALE	NY		10/29/2025		419		(31)			(31)		388	388			
100253832	OAK HARBOR	WA		10/30/2025		393		(6)			(6)		387	387			
100195681	HUMBLE	TX		02/24/2025		237		(11)			(11)		226	226			
100080996	CITRUS SPRINGS	FL		03/18/2022		875		24			24		899	899			
100248456	SHARPSBURG	GA		10/29/2025		319		(22)			(22)		297	297			
100247440	CHATTANOOGA	TN		11/26/2025		411		(15)			(15)		396	396			
100248137	MONROE	CT		10/29/2025		263		(19)			(19)		244	244			
100215720	WINTER GARDEN	FL		06/13/2025		143		(5)			(5)		138	138			
100261288	BRIDGETON	NJ		12/05/2025		407		(1)			(1)		406	406			
100236132	MEMPHIS	TN		09/05/2025		628		(12)			(12)		616	616			
100209601	MAUMELLE	AR		05/02/2025		1,750		22			22		1,772	1,772			
100136632	NEWPORT NEWS	VA		11/22/2023		570		5			5		575	575			
100257201	LAS VEGAS	NV		11/26/2025		414		12			12		426	426			
100023984	AUSTIN	TX		09/10/2018		2,213		(37)			(37)		2,176	2,176			
100157348	SACRAMENTO	CA		02/20/2025		624		(23)			(23)		601	601			
100128735	LARGO	FL		09/21/2023		618		(32)			(32)		586	586			
100193335	ABERDEEN	WA		02/10/2025		397		(12)			(12)		385	385			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179870	MYRTLE BEACH	SC		11/22/2024		4,832		(205)			(205)		4,627	4,627			
100284243	SEATTLE	WA		03/30/2026		506		(26)			(26)		480	480			
100135904	LEHIGH ACRES	FL		11/13/2023		241		(6)			(6)		235	235			
100063177	PHENIX CITY	AL		07/01/2021		1,173		(14)			(14)		1,159	1,159			
100208401	TUSTIN	CA		04/29/2025		333		(15)			(15)		318	318			
100284745	ROCK HILL	SC		03/27/2026		290							290	290			
100150178	INDIAN TRAIL	NC		04/30/2024		25,610		(1,098)			(1,098)		24,512	24,512			
100220300	MILWAUKEE	WI		07/11/2025		725		(23)			(23)		702	702			
100243789	INDIANAPOLIS	IN		09/29/2025		390		(10)			(10)		380	380			
100101501	SAN ANTONIO	TX		04/26/2023		1,400		(9)			(9)		1,391	1,391			
100244280	MARLTON	NJ		09/29/2025		323		(16)			(16)		307	307			
100064954	RED OAK	TX		07/14/2021		989		(34)			(34)		955	955			
100276563	HOUSTON	TX		01/28/2026		409		(1)			(1)		408	408			
100102526	CHARDON	OH		06/07/2023		370		(26)			(26)		344	344			
100154806	MILWAUKEE	WI		07/19/2024		3,199		(262)			(262)		2,937	2,937			
100243844	FRAZER	PA		09/29/2025		326		(12)			(12)		314	314			
100284236	HELENA	MT		03/30/2026		8,829		(478)			(478)		8,351	8,351			
100267685	SALT LAKE CITY	UT		12/29/2025		840		(49)			(49)		791	791			
100103237	DALLAS	TX		04/27/2023		586		(25)			(25)		561	561			
100245881	CASTLE ROCK	CO		10/24/2025		548		(15)			(15)		533	533			
100117503	KISSIMMEE	FL		07/20/2023		429		(27)			(27)		402	402			
100091160	NORTH LAS VEGAS	NV		01/31/2023		24		1			1		25	25			
100237521	BEAR	DE		09/12/2025		290		(18)			(18)		272	272			
100247009	CONCORD	CA		10/22/2025		423		(15)			(15)		408	408			
100269621	CHERRY VALLEY	CA		12/30/2025		838		(17)			(17)		821	821			
100243893	VANCOUVER	WA		09/29/2025		109		(14)			(14)		95	95			
100173909	COLUMBIA	TN		10/31/2024		470		(8)			(8)		462	462			
100193317	NORTH LITTLE ROCK	AR		02/10/2025		509		35			35		544	544			
100267855	ACUSHNET	MA		12/29/2025		883		(55)			(55)		828	828			
100245987	PARAMOUNT	CA		10/07/2025		441		(21)			(21)		420	420			
100243741	SALEM	OR		09/29/2025		417		1			1		418	418			
100229302	HARTFORD	CT		08/14/2025		475		(22)			(22)		453	453			
100120440	PORTSMOUTH	VA		08/18/2023		197		(10)			(10)		187	187			
100174485	CARLSBAD	CA		10/31/2024		966		(6)			(6)		960	960			
100255591	ROGERS	AR		11/24/2025		3,966		(134)			(134)		3,832	3,832			
100075461	PORT ST LUCIE	FL		12/01/2021		732		(11)			(11)		721	721			
100230394	CAPE MAY COURT HOUSE	NJ		08/29/2025		303		(6)			(6)		297	297			
100067002	CLINTON	WI		08/02/2021		1,168		23			23		1,191	1,191			
100243253	FORT WORTH	TX		09/26/2025		360		(5)			(5)		355	355			
100236293	RIO RANCHO	NM		09/10/2025		305		(4)			(4)		301	301			
100255066	TEXARKANA	AR		11/19/2025		382		(18)			(18)		364	364			
100080756	VALRICO	FL		03/10/2022		699		(18)			(18)		681	681			
100206000	HARRISON	OH		04/15/2025		356		(14)			(14)		342	342			
100237070	CHARLOTTE	NC		09/12/2025		1,367		(32)			(32)		1,335	1,335			
100269475	PASADENA	CA		12/30/2025		943		(19)			(19)		924	924			
100214116	PERRY	OH		05/30/2025		381		2			2		383	383			
100229315	SYKESVILLE	MD		08/14/2025		332		(16)			(16)		316	316			
100115379	CLUTE	TX		07/17/2023		7,677		(33)			(33)		7,644	7,644			
100135906	LABELLE	FL		11/13/2023		370							370	370			
100222130	MODESTO	CA		07/30/2025		280		(6)			(6)		274	274			
100090167	ARLINGTON	TX		01/13/2023		397		(10)			(10)		387	387			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236130	WASHINGTON	DC		09/05/2025		340		(16)			(16)		324	324			
100152922	PHARR	TX		05/22/2024		424		(2)			(2)		422	422			
100079729	LYNWOOD	CA		04/25/2022		6,203		(35)			(35)		6,168	6,168			
100249404	POMONA	CA		10/30/2025		473		(9)			(9)		464	464			
100214287	IRON STATION	NC		05/30/2025		269		(13)			(13)		256	256			
100204284	WEST CHESTER	OH		03/31/2025		154		(4)			(4)		150	150			
100128524	PEACHTREE COR	GA		09/15/2023		304		(20)			(20)		284	284			
100267582	PHOENIX	AZ		12/29/2025		714		(23)			(23)		691	691			
100230014	ARABI	LA		08/22/2025		374		(17)			(17)		357	357			
100127930	CLARKSVILLE	TN		09/08/2023		514		15			15		529	529			
100116389	LAKELAND	FL		07/20/2023		514		(3)			(3)		511	511			
100076276	LA VISTA	NE		01/07/2022		885		(8)			(8)		877	877			
100212489	KISSIMMEE	FL		05/28/2025		235		(11)			(11)		224	224			
100118184	MYRTLE BEACH	SC		07/20/2023		414		(22)			(22)		392	392			
100071005	MAYS LANDING	NJ		10/01/2021		604		(7)			(7)		597	597			
100146713	VALPARAISO	IN		03/20/2024		732		8			8		740	740			
100238149	LONG BEACH	CA		09/15/2025		4,494		(95)			(95)		4,399	4,399			
100257862	SAN TAN VALLEY	AZ		11/26/2025		788		(38)			(38)		750	750			
100100898	BALTIMORE	MD		04/28/2023		556		(4)			(4)		552	552			
100213009	CORONA	CA		05/29/2025		200		(8)			(8)		192	192			
100229000	ROSENBERG	TX		09/10/2025		52,431		(2,047)			(2,047)		50,384	50,384			
100143526	SCRANTON	PA		02/21/2024		332		(8)			(8)		324	324			
100258725	BAKERSFIELD	CA		12/05/2025		821		(36)			(36)		785	785			
100284741	SOPERTON	GA		03/27/2026		261		(10)			(10)		251	251			
100067532	SILOAM SPRINGS	AR		09/23/2021		919		(13)			(13)		906	906			
100063822	SPRING	TX		07/01/2021		682		(2)			(2)		680	680			
100257287	GAINESVILLE	GA		11/26/2025		842		(45)			(45)		797	797			
100258020	ESCONDIDO	CA		11/26/2025		1,125		(59)			(59)		1,066	1,066			
100212653	THE COLONY	TX		05/29/2025		539		(25)			(25)		514	514			
100267725	DENVER	CO		12/29/2025		873		(61)			(61)		812	812			
100257565	JEFFERSON VALLEY	NY		11/26/2025		868		(50)			(50)		818	818			
100215982	KLAMATH FALLS	OR		07/11/2025		374		(14)			(14)		360	360			
100229431	SAN FRANCISCO	CA		08/15/2025		324		(3)			(3)		321	321			
100086524	WATERFORD	CT		09/30/2022		428		(12)			(12)		416	416			
100274420	SYRACUSE	UT		01/29/2026		2,625		(98)			(98)		2,527	2,527			
100218136	SACRAMENTO	CA		07/22/2025		382		(14)			(14)		368	368			
100229755	TROY	MI		08/18/2025		381		(13)			(13)		368	368			
100254668	PORT RICHEY	FL		11/12/2025		382		(14)			(14)		368	368			
100199021	VILLA RICA	GA		02/28/2025		1,569		(49)			(49)		1,520	1,520			
100269034	TUKWILA	WA		12/30/2025		884		(33)			(33)		851	851			
100257692	ENUMCLAW	WA		11/26/2025		839		(31)			(31)		808	808			
100239388	LEESBURG	VA		09/29/2025		545		(20)			(20)		525	525			
100257399	GILBERT	AZ		11/26/2025		882		(24)			(24)		858	858			
100214250	HOUSTON	TX		05/30/2025		344		(16)			(16)		328	328			
100064273	DAVENPORT	FL		07/01/2021		1,033		35			35		1,068	1,068			
100143600	MILWAUKEE	WI		02/21/2024		333		(10)			(10)		323	323			
100149670	KATY	TX		04/26/2024		420		(2)			(2)		418	418			
100152274	BONHAM	TX		05/17/2024		429		5			5		434	434			
100254750	BAKERSFIELD	CA		11/14/2025		381		(6)			(6)		375	375			
100208514	CARMICHAEL	CA		04/29/2025		234		(12)			(12)		222	222			
100087515	MARLTON	NJ		10/25/2022		752		18			18		770	770			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211553	ARLINGTON	TN		06/05/2025		354		(17)			(17)		337	337			
100248337	DRIGGS	ID		10/29/2025		696		(28)			(28)		668	668			
100101183	WESLEY CHAPEL	FL		04/28/2023		1,244		273			273		1,517	1,517			
100168816	KISSIMMEE	FL		09/26/2024		299		(9)			(9)		290	290			
100077959	FREEPORT	TX		02/18/2022		813		(67)			(67)		746	746			
100234728	LAKE HAVASU CITY	AZ		08/28/2025		533		(16)			(16)		517	517			
100089983	MANHATTAN	KS		01/13/2023		717		(4)			(4)		713	713			
100193457	MONTGOMERY	AL		02/10/2025		375		(9)			(9)		366	366			
100258546	CARRBORO	NC		12/05/2025		1,232		(25)			(25)		1,207	1,207			
100218188	WASHINGTON	DC		06/26/2025		361		(16)			(16)		345	345			
100194549	HOUSTON	TX		02/20/2025		570		(27)			(27)		543	543			
100247895	SOUTH BEND	IN		10/29/2025		476		(19)			(19)		457	457			
100247392	BAKERSFIELD	CA		10/24/2025		1,939		(26)			(26)		1,913	1,913			
100068278	MARRERO	LA		08/25/2021		842		(37)			(37)		805	805			
100078888	LEESBURG	FL		02/24/2022		798		(8)			(8)		790	790			
100243381	BOCA RATON	FL		09/26/2025		246		(11)			(11)		235	235			
100221346	HOMESTEAD	FL		07/22/2025		366		(13)			(13)		353	353			
100213819	JOLIET	IL		05/29/2025		361		(8)			(8)		353	353			
100207572	ALGONQUIN	IL		04/29/2025		416		(7)			(7)		409	409			
100219085	MIAMI	FL		06/27/2025		339		(16)			(16)		323	323			
100081222	ASHBURN	VA		03/18/2022		882		22			22		904	904			
100210992	SCOTCH PLAINS	NJ		05/15/2025		311		(16)			(16)		295	295			
100229290	OCALA	FL		08/14/2025		416		(1)			(1)		415	415			
100227995	GERMANTOWN	MD		08/04/2025		422		(7)			(7)		415	415			
100067587	MARIETTA	GA		09/23/2021		909		(20)			(20)		889	889			
100077221	CHEYENNE	WY		01/03/2022		1,933		(32)			(32)		1,901	1,901			
100220049	FREMONT	CA		07/30/2025		255		(9)			(9)		246	246			
100218464	DELRAY BEACH	FL		06/27/2025		383		(12)			(12)		371	371			
100229418	CORAL GABLES	FL		08/15/2025		369		2			2		371	371			
100220641	CHICAGO	IL		07/17/2025		386		(15)			(15)		371	371			
100236292	RIO RANCHO	NM		09/10/2025		304		(4)			(4)		300	300			
100249501	TUCSON	AZ		10/30/2025		756		(15)			(15)		741	741			
100204414	CLEVELAND	OH		04/01/2025		304		(7)			(7)		297	297			
100246759	SHEFFIELD LAKE	OH		10/15/2025		1,033		(38)			(38)		995	995			
100165241	CUYAHOGA FALLS	OH		08/29/2024		172		1			1		173	173			
100206504	CHICOPEE	MA		04/22/2025		356		(17)			(17)		339	339			
100216757	BROOKHAVEN	PA		06/25/2025		355		(16)			(16)		339	339			
100248184	SANTA CLARITA	CA		10/29/2025		788		(33)			(33)		755	755			
100248450	HAMDEN	CT		10/29/2025		803		(48)			(48)		755	755			
100269558	COOPER CITY	FL		12/30/2025		1,076		(22)			(22)		1,054	1,054			
100203133	COLUMBUS	OH		03/27/2025		412		(15)			(15)		397	397			
100211455	COLUMBUS	OH		05/16/2025		364		(17)			(17)		347	347			
100221492	PORTER	TX		07/22/2025		392		(3)			(3)		389	389			
100218679	JEFFERSON CITY	MO		06/27/2025		393		(4)			(4)		389	389			
100065261	PEORIA	AZ		07/28/2021		1,858		(18)			(18)		1,840	1,840			
100188786	OCALA	FL		01/09/2025		490		24			24		514	514			
100274807	SCITUATE	MA		01/29/2026		889		(29)			(29)		860	860			
100150064	MATTHEWS	NC		06/14/2024		504		(34)			(34)		470	470			
100239256	SOLANA BEACH	CA		09/29/2025		655		(26)			(26)		629	629			
100244331	GERMANTOWN	OH		09/29/2025		276		(19)			(19)		257	257			
100215892	PALM COAST	FL		06/16/2025		454		(19)			(19)		435	435			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210521	GASTONIA	NC		05/15/2025		364		(9)			(9)		355	355			
100212557	CANTON	MI		05/29/2025		372		(17)			(17)		355	355			
100219771	BIRMINGHAM	AL		07/08/2025		372		(17)			(17)		355	355			
100211947	WYOMISSING	PA		05/19/2025		357		(2)			(2)		355	355			
100207316	WEST CHICAGO	IL		04/28/2025		490		(14)			(14)		476	476			
100216335	FALLS CHURCH	VA		06/20/2025		406		(8)			(8)		398	398			
100204053	CLEVELAND	TN		03/28/2025		312		(15)			(15)		297	297			
100257695	FORT PIERCE	FL		11/26/2025		563		(30)			(30)		533	533			
100206015	WEDOWEE	AL		04/15/2025		504		(17)			(17)		487	487			
100213755	HOUSTON	TX		05/29/2025		363		1			1		364	364			
100269737	RANCHO CUCAMONGA	CA		12/30/2025		415		(9)			(9)		406	406			
100160374	HOUSTON	TX		09/06/2024		310		(14)			(14)		296	296			
100210794	TUSTIN	CA		05/15/2025		345		(12)			(12)		333	333			
100134679	BALTIMORE	MD		10/30/2023		876		(37)			(37)		839	839			
100146129	LINCOLNTON	GA		03/19/2024		924		(21)			(21)		903	903			
100254778	WILMINGTON	DE		11/14/2025		345		(13)			(13)		332	332			
100248465	N HOLLYWOOD	CA		10/29/2025		856		(30)			(30)		826	826			
100206066	AUBURN	WA		05/16/2025		383		(10)			(10)		373	373			
100206375	BUCKEYE	AZ		05/22/2025		385		(12)			(12)		373	373			
100210477	JACKSONVILLE	FL		05/12/2025		388		(15)			(15)		373	373			
100216373	ALTOONA	FL		06/20/2025		250		(4)			(4)		246	246			
100064057	PLEASANT VALLEY	NY		07/01/2021		923		18			18		941	941			
100079024	SPRINGFIELD	MA		02/24/2022		806		2			2		808	808			
100195521	SHERMAN	TX		02/24/2025		1,699		83			83		1,782	1,782			
100207352	RIO RANCHO	NM		04/29/2025		478		(22)			(22)		456	456			
100169365	KINGSLAND	GA		09/27/2024		265		(28)			(28)		237	237			
100248174	OLD BRIDGE	NJ		10/29/2025		1,274		(43)			(43)		1,231	1,231			
100213446	FREEHOLD	NJ		05/29/2025		967		(27)			(27)		940	940			
100190251	JOLIET	IL		01/22/2025		396		(9)			(9)		387	387			
100214618	RIVERDALE	GA		06/09/2025		393		(11)			(11)		382	382			
100192428	MCALLEN	TX		02/07/2025		321		(29)			(29)		292	292			
100218263	LAUREL	NY		06/26/2025		335		(16)			(16)		319	319			
100269824	MINNETONKA	MN		12/30/2025		748		(21)			(21)		727	727			
100239274	PRESCOTT	AZ		09/29/2025		715		(15)			(15)		700	700			
100181237	CHESTERFIELD	MI		12/06/2024		442		4			4		446	446			
100235293	PHOENIX	AZ		08/29/2025		504		(19)			(19)		485	485			
100204901	COLOMA	MI		04/10/2025		255		(11)			(11)		244	244			
100186920	EL PASO	TX		01/07/2025		587							587	587			
100247779	GRAND JUNCTION	CO		10/29/2025		901		(25)			(25)		876	876			
100269089	PALMDALE	CA		12/30/2025		1,171		(24)			(24)		1,147	1,147			
5.00008E+11	AMSTERDAM	NLD		03/27/2026		(8)							(8)		8		8
100063072	MIDDLETOWN	DE		07/01/2021		2,069		19			19		2,088	2,088			
100228871	NORTH CAPE MAY	NJ		08/12/2025		372		(13)			(13)		359	359			
100065015	ABERDEEN	WA		07/14/2021		834		(26)			(26)		808	808			
100248606	GROTON	MA		10/29/2025		911		(21)			(21)		890	890			
100141542	PETERSBURG	VA		01/30/2024		398							398	398			
100199517	DRUMS	PA		03/05/2025		285		(18)			(18)		267	267			
100204017	EL PASO	TX		03/28/2025		349		(14)			(14)		335	335			
100206861	MOUNT PLEASANT	TN		04/24/2025		378		(12)			(12)		366	366			
100236335	COLORADO SPRINGS	CO		09/10/2025		1,316		(19)			(19)		1,297	1,297			
100220179	UNIVERSAL CITY	TX		07/11/2025		594		(9)			(9)		585	585			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100257392	BOULDER	CO		11/26/2025		1,238		(31)			(31)		1,207	1,207			
100247786	MOUNTAIN VIEW	AR		10/29/2025		908		(6)			(6)		902	902			
100265500	ORLANDO	FL		12/19/2025		284		(3)			(3)		281	281			
100239053	LYNNWOOD	WA		09/29/2025		769		(36)			(36)		733	733			
100220841	FORT MYERS	FL		07/18/2025		1,343		(37)			(37)		1,306	1,306			
100155437	PURCELLVILLE	VA		06/18/2024		409		(23)			(23)		386	386			
100214828	WILMINGTON	DE		06/11/2025		381		(6)			(6)		375	375			
100108099	HOUSTON	TX		05/24/2023		344		(20)			(20)		324	324			
100114644	EDMOND	OK		06/29/2023		428		(23)			(23)		405	405			
100190409	SAN DIEGO	CA		01/23/2025		284		(9)			(9)		275	275			
100088950	AVON PARK	FL		11/15/2022		474		(7)			(7)		467	467			
100176169	SPRING	TX		12/20/2024		4,600		(23)			(23)		4,577	4,577			
100229222	ATLANTA	GA		08/13/2025		431		(11)			(11)		420	420			
100118084	MONTAGUE	CA		07/20/2023		576		(21)			(21)		555	555			
100204896	ARGYLE	TX		04/10/2025		391		(16)			(16)		375	375			
100249660	WESTMINSTER	CO		10/30/2025		959		(19)			(19)		940	940			
100212331	PHILADELPHIA	PA		05/28/2025		390		(6)			(6)		384	384			
100191093	SAN ANTONIO	TX		01/29/2025		315		(14)			(14)		301	301			
100202453	CHICAGO	IL		03/20/2025		360		(9)			(9)		351	351			
100206740	CLEVELAND	OH		04/23/2025		363		(12)			(12)		351	351			
100237819	AMHERST	NY		09/12/2025		766		(53)			(53)		713	713			
100269717	NAMPA	ID		12/30/2025		942		(19)			(19)		923	923			
100197284	FRANKLIN PARK	NJ		02/25/2025		829		(38)			(38)		791	791			
100139272	BOWLING GREEN	FL		12/28/2023		351		(2)			(2)		349	349			
100248156	MARYSVILLE	WA		10/29/2025		821		(49)			(49)		772	772			
100206541	NEW RIVER	AZ		04/22/2025		404		(11)			(11)		393	393			
100128459	GAINESVILLE	FL		09/15/2023		872		(24)			(24)		848	848			
100212115	MOUNTAIN VIEW	HI		05/22/2025		397		(3)			(3)		394	394			
100212190	NORTH PORT	FL		05/22/2025		265		(3)			(3)		262	262			
100185107	WOODBRIDGE	CA		12/20/2024		303		(14)			(14)		289	289			
100215997	JONESBORO	AR		07/11/2025		1,987		(93)			(93)		1,894	1,894			
100244355	COLONIA	NJ		09/29/2025		834		(51)			(51)		783	783			
100079713	PORT CHARLOTTE	FL		04/08/2022		670		(56)			(56)		614	614			
100269891	SOUTH JORDAN	UT		12/30/2025		552		(17)			(17)		535	535			
100206815	ELK GROVE	CA		04/23/2025		393		(16)			(16)		377	377			
100200475	HAMTRAMCK	MI		03/10/2025		349		(12)			(12)		337	337			
100197629	PORTSMOUTH	VA		02/26/2025		349		(12)			(12)		337	337			
100197601	CHATTANOOGA	TN		02/26/2025		485		(21)			(21)		464	464			
100248048	MERIDIAN	ID		10/29/2025		836		(41)			(41)		795	795			
100237322	WESTBURY	NY		09/12/2025		838		(43)			(43)		795	795			
100237859	CERRITOS	CA		09/12/2025		817		(22)			(22)		795	795			
100186778	BRIDGEPORT	CT		12/31/2024		363		(16)			(16)		347	347			
100078762	VAN NUYS	CA		01/31/2022		1,049		(31)			(31)		1,018	1,018			
100209991	IMPERIAL BEACH	CA		05/07/2025		687		(19)			(19)		668	668			
100100736	AURORA	IL		04/28/2023		570		11			11		581	581			
100206106	NORTHFIELD	NH		04/16/2025		2,867		(32)			(32)		2,835	2,835			
100237567	LAWSON	MO		09/12/2025		728		(39)			(39)		689	689			
100060111	LONG BEACH	CA		06/25/2021		1,271		(46)			(46)		1,225	1,225			
100067618	RICHMOND	VA		09/23/2021		842		(44)			(44)		798	798			
100060180	ITASCA	IL		06/25/2021		1,232		(40)			(40)		1,192	1,192			
100176001	FREEPORT	IL		11/14/2024		541							541	541			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197548	FORT EDWARD	NY		02/26/2025		371		(17)			(17)		354	354			
100209837	WESTLAND	MI		05/05/2025		367		(13)			(13)		354	354			
100239295	BRUSH PRAIRIE	WA		09/29/2025		864		(30)			(30)		834	834			
100205912	LONGS	SC		04/15/2025		397		(11)			(11)		386	386			
100230946	FRUIT HEIGHTS	UT		08/29/2025		913		(13)			(13)		900	900			
100131725	DEMOSSVILLE	KY		10/06/2023		898		30			30		928	928			
100201683	POWDER SPRINGS	GA		03/13/2025		371		(17)			(17)		354	354			
100116563	KISSIMMEE	FL		07/20/2023		288		1			1		289	289			
100237497	ELK GROVE	CA		09/12/2025		64,161		(1,956)			(1,956)		62,205	62,205			
100191033	SWEETWATER	TX		01/29/2025		356		(17)			(17)		339	339			
100222600	VISTA	CA		07/30/2025		317		(7)			(7)		310	310			
100190359	KANSAS CITY	MO		01/22/2025		326		(12)			(12)		314	314			
100185553	VICTORIA	TX		12/20/2024		300		(33)			(33)		267	267			
100193185	LONGMONT	CO		03/20/2025		402		(6)			(6)		396	396			
100206600	WOODBRIDGE	VA		04/23/2025		405		(9)			(9)		396	396			
100204669	TACOMA	WA		04/04/2025		409		(13)			(13)		396	396			
100221962	MIAMI	FL		07/30/2025		52,861		(2,554)			(2,554)		50,307	50,307			
100201621	PARKER	CO		03/13/2025		405		(8)			(8)		397	397			
100065282	BUFORD	GA		07/28/2021		3,064		(54)			(54)		3,010	3,010			
100126356	KANSAS CITY	MO		08/30/2023		431		(8)			(8)		423	423			
100193665	LEHIGH ACRES	FL		02/10/2025		385		(14)			(14)		371	371			
100209767	ENOLA	PA		05/05/2025		378		(7)			(7)		371	371			
100177191	DENVER	CO		01/16/2025		420		(12)			(12)		408	408			
100164692	LOS ANGELES	CA		08/23/2024		252		(5)			(5)		247	247			
100207342	RANSON	WV		04/29/2025		409		(4)			(4)		405	405			
100023274	BALTIMORE	MD		08/16/2018		923		3			3		926	926			
100191286	OCALA	FL		01/30/2025		415		(9)			(9)		406	406			
100191194	LOS ANGELES	CA		01/29/2025		365		(17)			(17)		348	348			
100197468	TEMECULA	CA		02/25/2025		223		(7)			(7)		216	216			
100237841	LAND O LAKES	FL		09/12/2025		781		(38)			(38)		743	743			
100068517	LAS VEGAS	NV		08/25/2021		851		(39)			(39)		812	812			
100193235	FRONT ROYAL	VA		02/10/2025		391		(11)			(11)		380	380			
100258734	PEORIA	AZ		12/05/2025		789		(35)			(35)		754	754			
100141402	TALLAHASSEE	FL		01/30/2024		386		2			2		388	388			
100141407	TALLAHASSEE	FL		01/30/2024		386		2			2		388	388			
100141409	TALLAHASSEE	FL		01/30/2024		386		2			2		388	388			
100206722	FAYETTEVILLE	GA		04/23/2025		424		(10)			(10)		414	414			
100198955	TRENTON	NJ		02/28/2025		358		(12)			(12)		346	346			
100188587	PUEBLO	CO		02/10/2025		367		(11)			(11)		356	356			
100191383	THE VILLAGES	FL		01/30/2025		373		(17)			(17)		356	356			
100210782	LONG BEACH	CA		05/15/2025		330		(17)			(17)		313	313			
100243960	MANITOU SPRINGS	CO		09/29/2025		1,509		(63)			(63)		1,446	1,446			
100023267	VIRGINIA BCH	VA		08/16/2018		914		(20)			(20)		894	894			
100100655	CHARLOTTE	NC		04/28/2023		636		(2)			(2)		634	634			
100247953	GULFPORT	FL		10/29/2025		1,147							1,147	1,147			
100229926	PORTSMOUTH	VA		08/20/2025		13,421		(410)			(410)		13,011	13,011			
100261220	SAN FRANCISCO	CA		12/05/2025		151,889		(3,389)			(3,389)		148,500	148,500			
100247352	UHLAND	TX		10/24/2025		413		2			2		415	415			
100247391	UHLAND	TX		10/24/2025		413		2			2		415	415			
100201784	PLANTATION	FL		03/18/2025		404		(19)			(19)		385	385			
100153982	GAINESVILLE	GA		06/05/2024		275		(26)			(26)		249	249			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166374	COLLINSVILLE	IL		10/24/2024		304		(16)			(16)		288	288			
100162011	CARBONDALE	IL		07/31/2024		283		(17)			(17)		266	266			
100214903	BARSTOW	CA		06/11/2025		545		(12)			(12)		533	533			
100204882	HAINES CITY	FL		04/10/2025		408		(9)			(9)		399	399			
100247444	NEW BRUNSWICK	NJ		11/26/2025		1,678		(67)			(67)		1,611	1,611			
100247989	PEORIA	AZ		10/29/2025		849		(14)			(14)		835	835			
100246433	CHARLOTTE	NC		10/10/2025		690							690	690			
100171333	NOVI	MI		10/16/2024		313		(24)			(24)		289	289			
100202092	KANSAS CITY	MO		03/18/2025		387		(14)			(14)		373	373			
100201967	PHILADELPHIA	PA		03/18/2025		375		(2)			(2)		373	373			
100180591	FARINA	IL		11/26/2024		344		(16)			(16)		328	328			
100257301	WEST ISLIP	NY		11/26/2025		311		(22)			(22)		289	289			
100075967	WASHINGTON	DC		01/07/2022		854		(11)			(11)		843	843			
100221425	SAN ANTONIO	TX		07/22/2025		373		(4)			(4)		369	369			
100237837	CASTRO VALLEY	CA		09/12/2025		841		(41)			(41)		800	800			
100184638	CHINO	CA		12/17/2024		817		(8)			(8)		809	809			
100099968	FRISCO	TX		03/28/2023		366		(18)			(18)		348	348			
100158623	PORTSMOUTH	VA		07/10/2024		400							400	400			
100201550	LOS ANGELES	CA		03/13/2025		410		(3)			(3)		407	407			
100208115	NOVATO	CA		04/29/2025		289		(7)			(7)		282	282			
100248744	MELROSE	MA		10/29/2025		898		(36)			(36)		862	862			
100068150	BLUE RIDGE	GA		08/25/2021		914		(24)			(24)		890	890			
100267648	BOZEMAN	MT		12/29/2025		880		(56)			(56)		824	824			
100269687	PALATINE	IL		12/30/2025		629		(29)			(29)		600	600			
100202032	MARKHAM	IL		03/18/2025		384		(2)			(2)		382	382			
100181290	LAKE LOS ANGELES	CA		12/06/2024		365		(7)			(7)		358	358			
100150152	DECATUR	GA		06/14/2024		303		(31)			(31)		272	272			
100175453	BALTIMORE	MD		12/23/2024		285		(13)			(13)		272	272			
100239158	MERIDIAN	ID		09/29/2025		993		(20)			(20)		973	973			
100193362	GUERNEVILLE	CA		02/10/2025		401		(10)			(10)		391	391			
100230274	INGLEWOOD	CA		08/29/2025		1,122		(45)			(45)		1,077	1,077			
18593	FREDERICK	MD		11/14/2006		48,663							48,663	48,663			
100207579	NINE MILE FALLS	WA		04/29/2025		2,128		(84)			(84)		2,044	2,044			
100173040	GADSDEN	AL		10/25/2024		203		(14)			(14)		189	189			
100213229	FAIRFAX STATION	VA		05/29/2025		594		(23)			(23)		571	571			
100188542	SAN ANTONIO	TX		01/08/2025		290		3			3		293	293			
100248476	ORANGE	CA		10/29/2025		1,560		(65)			(65)		1,495	1,495			
100078811	RUTLEDGE	PA		02/24/2022		1,723		3			3		1,726	1,726			
100152864	MISSOURI CITY	TX		05/22/2024		288		(31)			(31)		257	257			
100181337	MINDEN	LA		12/06/2024		299		(14)			(14)		285	285			
100024196	BAKERSFIELD	CA		09/20/2018		928		(20)			(20)		908	908			
100193327	ROUND LAKE BEACH	IL		02/10/2025		382		(9)			(9)		373	373			
100193071	CLARKSVILLE	TN		02/10/2025		402		(1)			(1)		401	401			
100102651	FAYETTEVILLE	NC		06/22/2023		306		(24)			(24)		282	282			
100157792	FAYETTEVILLE	NC		08/01/2024		404		(9)			(9)		395	395			
100202025	MEMPHIS	TN		03/18/2025		382		(7)			(7)		375	375			
100212671	LONGVIEW	TX		05/29/2025		366		(17)			(17)		349	349			
100081335	SCOTTSDALE	AZ		03/18/2022		2,761		18			18		2,779	2,779			
100084722	CALEXICO	CA		08/02/2022		475		(8)			(8)		467	467			
100239831	ALPHARETTA	GA		09/29/2025		859		(24)			(24)		835	835			
100168792	BLYTHEWOOD	SC		09/26/2024		331		(27)			(27)		304	304			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193272	EAST CLEVELAND	OH		02/10/2025		388		(6)			(6)		382	382			
100192253	LANSDALE	PA		01/31/2025		397		(15)			(15)		382	382			
100016471	WETHERSFIELD	CT		04/05/2018		960		(19)			(19)		941	941			
100171131	LUSBY	MD		11/22/2024		252		(12)			(12)		240	240			
100167943	MISSION	TX		09/20/2024		374		(14)			(14)		360	360			
100109623	MIDDLETOWN	OH		06/14/2023		397		(16)			(16)		381	381			
100191048	STEAMBOAT SPRINGS	CO		01/29/2025		393		(9)			(9)		384	384			
100017921	LOMPOC	CA		05/30/2018		946		(10)			(10)		936	936			
100212366	WINTER GARDEN	FL		05/28/2025		527		(7)			(7)		520	520			
100265117	CLIFTON PARK	NY		12/19/2025		3,081		(163)			(163)		2,918	2,918			
100239520	STEAMBOAT SPRINGS	CO		09/29/2025		470		(16)			(16)		454	454			
100088156	LINCOLN	AL		10/25/2022		436		(4)			(4)		432	432			
100088158	LINCOLN	AL		10/25/2022		436		(4)			(4)		432	432			
100091598	RIDGECREST	CA		03/07/2023		174		(9)			(9)		165	165			
100120442	HOUSTON	TX		08/18/2023		258		(11)			(11)		247	247			
100167894	DALLAS	TX		09/20/2024		335		(23)			(23)		312	312			
100185535	WESLEY CHAPEL	FL		12/20/2024		403		(10)			(10)		393	393			
100149090	FLORENCE	SC		04/19/2024		279		(14)			(14)		265	265			
100174099	BRIDGEWATER	MA		10/31/2024		348		(13)			(13)		335	335			
100190959	FRESNO	CA		01/28/2025		429							429	429			
100103271	ERIE	PA		04/27/2023		356		(26)			(26)		330	330			
100209815	WEST CALDWELL	NJ		05/05/2025		429		(8)			(8)		421	421			
100192441	FORT LAUDERDALE	FL		02/07/2025		416		(13)			(13)		403	403			
100134000	POMPANO BEACH	FL		10/25/2023		364		(7)			(7)		357	357			
100163914	CEDAR HILL	TX		10/04/2024		369		(29)			(29)		340	340			
100063288	TUCSON	AZ		07/01/2021		1,088		(6)			(6)		1,082	1,082			
100257174	BELMONT	NC		11/26/2025		1,428		(44)			(44)		1,384	1,384			
100147697	AURORA	CO		04/05/2024		276		(4)			(4)		272	272			
100020247	PLANT CITY	FL		07/17/2018		899		(20)			(20)		879	879			
100075995	PROVIDENCE	RI		01/07/2022		787		(33)			(33)		754	754			
100221455	EMPORIA	VA		07/22/2025		497		(23)			(23)		474	474			
100103839	TAMPA	FL		05/10/2023		1,010		(20)			(20)		990	990			
100193057	LUDOWICI	GA		02/10/2025		432		7			7		439	439			
100172638	ANCHORAGE	AK		10/24/2024		383		(20)			(20)		363	363			
100193514	SPOKANE	WA		02/10/2025		417		(7)			(7)		410	410			
100210473	LUBBOCK	TX		05/12/2025		548		(11)			(11)		537	537			
100205967	HOUSTON	TX		04/15/2025		2,957		(107)			(107)		2,850	2,850			
100204403	TOMS RIVER	NJ		03/31/2025		228		(8)			(8)		220	220			
100172649	KENNESAW	GA		11/21/2024		403		(16)			(16)		387	387			
100178320	SACRAMENTO	CA		11/19/2024		399		(12)			(12)		387	387			
100186302	MISSOURI CITY	TX		12/30/2024		394		(7)			(7)		387	387			
100195564	STRASBURG	VA		02/24/2025		384		(5)			(5)		379	379			
100189712	ROGERS	AR		02/20/2025		1,310		24			24		1,334	1,334			
100118724	HENDERSON	NV		07/25/2023		423		(4)			(4)		419	419			
100180473	TUCSON	AZ		11/26/2024		389		(18)			(18)		371	371			
100237262	ALTHA	FL		09/12/2025		273		(20)			(20)		253	253			
100201764	SUGAR LAND	TX		03/18/2025		397		(1)			(1)		396	396			
100157608	MIAMI	FL		06/28/2024		392		(40)			(40)		352	352			
100154626	EL PASO	TX		06/14/2024		367		(34)			(34)		333	333			
100076079	OCALA	FL		01/07/2022		797		(29)			(29)		768	768			
100149889	OLD RIVER WINFREE	TX		04/29/2024		316		(19)			(19)		297	297			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148986	CANOGA PARK	CA		04/17/2024		201		(4)			(4)		197	197			
100061062	CARROLLTON	TX		06/01/2021		624		2			2		626	626			
100248724	NORTH KINGSTOWN	RI		10/29/2025		976		(46)			(46)		930	930			
100239699	STOCKTON	CA		09/29/2025		692		(16)			(16)		676	676			
100211076	PLANTATION	FL		05/15/2025		3,211		(106)			(106)		3,105	3,105			
100066087	JACKSONVILLE	FL		08/02/2021		1,664		(15)			(15)		1,649	1,649			
100164013	DELAVAN	WI		08/21/2024		337		(8)			(8)		329	329			
100177636	BAKERSFIELD	CA		01/16/2025		345		(16)			(16)		329	329			
100204176	CRANSTON	RI		03/31/2025		692		(43)			(43)		649	649			
100230289	CULVER CITY	CA		08/29/2025		887		(28)			(28)		859	859			
100070481	RUNNEMEDE	NJ		09/23/2021		847		(37)			(37)		810	810			
100213202	SOUTH GATE	CA		05/29/2025		709		(29)			(29)		680	680			
100067786	TAMPA	FL		09/23/2021		901		(18)			(18)		883	883			
100173420	LAKE CITY	FL		10/29/2024		401		(29)			(29)		372	372			
100186711	WILLIMANTIC	CT		12/31/2024		363		(16)			(16)		347	347			
100189401	MADERA	CA		01/14/2025		268		(10)			(10)		258	258			
100191751	SOCORRO	TX		02/20/2025		1,258		(58)			(58)		1,200	1,200			
100078996	PITTSBURGH	PA		02/24/2022		818		(4)			(4)		814	814			
100057998	BATON ROUGE	LA		06/30/2021		832		(29)			(29)		803	803			
100137310	DELRAY BEACH	FL		12/01/2023		251							251	251			
100144559	BALTIMORE	MD		04/26/2024		328		(29)			(29)		299	299			
100169880	PRATTVILLE	AL		11/08/2024		438		(14)			(14)		424	424			
100181669	SAINT LOUIS	MO		12/11/2024		427		(3)			(3)		424	424			
100222412	CARY	NC		07/30/2025		911		(19)			(19)		892	892			
100193316	PRINCETON	TX		02/10/2025		382		(10)			(10)		372	372			
100159832	LA MARQUE	TX		07/17/2024		357		(8)			(8)		349	349			
100109843	DETROIT	MI		06/22/2023		478		(17)			(17)		461	461			
100159543	MCKINNEY	TX		07/15/2024		362		(17)			(17)		345	345			
100119071	EAST HARTFORD	CT		07/27/2023		319		(12)			(12)		307	307			
100186763	CORAL SPRINGS	FL		12/31/2024		310		(16)			(16)		294	294			
100082578	PALATINE	IL		04/20/2022		5,330		(7)			(7)		5,323	5,323			
100237445	WOODBRIDGE	VA		09/12/2025		918		(12)			(12)		906	906			
100063203	FLORENCE	SC		07/01/2021		3,809		(2)			(2)		3,807	3,807			
100169580	TULARE	CA		09/30/2024		384		(17)			(17)		367	367			
100199025	CATONSVILLE	MD		02/28/2025		749		5			5		754	754			
5.00008E+11	AMSTERDAM	NLD		03/27/2026		4,615						(16)	4,599	4,645	47		47
100214302	WIMAUMA	FL		06/02/2025		356		(11)			(11)		345	345			
100249289	EL PASO	TX		10/30/2025		858		(33)			(33)		825	825			
100155519	BAKERSFIELD	CA		06/18/2024		523		(13)			(13)		510	510			
100222275	DENVER	CO		07/30/2025		937		(19)			(19)		918	918			
100142853	GLENDALE	AZ		02/09/2024		295		(6)			(6)		289	289			
100144301	KANSAS CITY	MO		03/07/2024		309		(20)			(20)		289	289			
100192299	DAYTON	OH		01/31/2025		447		(6)			(6)		441	441			
100180770	BARTOW	FL		11/26/2024		3,538		(121)			(121)		3,417	3,417			
100238218	COLUMBUS	GA		09/18/2025		328		(14)			(14)		314	314			
100100291	ROCKFORD	TN		03/24/2023		1,014		(32)			(32)		982	982			
100100712	ZION	IL		04/28/2023		606		16			16		622	622			
100071745	GRAND PRAIRIE	TX		10/14/2021		573		(42)	1		(43)		530	530			
100149698	FORT LAUDERDALE	FL		04/26/2024		396		(9)			(9)		387	387			
100237722	DEDHAM	MA		09/12/2025		1,033		(38)			(38)		995	995			
100162085	SAN DIEGO	CA		07/31/2024		368		(7)			(7)		361	361			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206917	LONGVIEW	TX		04/24/2025		292		(14)			(14)		278	278			
100190980	FARMINGDALE	NJ		01/28/2025		501		(16)			(16)		485	485			
100153034	ALBUQUERQUE	NM		06/27/2024		367		(20)			(20)		347	347			
100018076	PEACHTREE CITY	GA		06/08/2018		948		(15)			(15)		933	933			
100210769	ROCKLAND	MA		05/15/2025		734		(55)			(55)		679	679			
100024328	BIGFORK	MT		09/20/2018		869		(17)			(17)		852	852			
100161905	KANSAS CITY	MO		07/31/2024		381		4			4		385	385			
100178422	KANNAPOLIS	NC		11/21/2024		434		(5)			(5)		429	429			
100238368	JUPITER	FL		09/19/2025		148,039		(6,402)			(6,402)		141,637	141,637			
100207703	BEVERLY	MA		04/29/2025		726		(39)			(39)		687	687			
100213405	GRAND RAPIDS	MI		05/29/2025		777		(18)			(18)		759	759			
100143682	FORSYTH	MO		02/22/2024		375		(9)			(9)		366	366			
100235667	ROEBLING	NJ		08/29/2025		2,153		(104)			(104)		2,049	2,049			
100128718	NEW HAVEN	IN		09/21/2023		295		(18)			(18)		277	277			
100100899	SAN ANTONIO	TX		04/28/2023		491		(12)			(12)		479	479			
100143446	PROSPECT HEIGHTS	IL		02/16/2024		317		(14)			(14)		303	303			
100169467	GLASSBORO	NJ		09/30/2024		322		(14)			(14)		308	308			
100146732	LAS VEGAS	NV		03/20/2024		334		(19)			(19)		315	315			
100173932	MOUNT HOLLY	NJ		10/31/2024		441		(5)			(5)		436	436			
100175709	POWDER SPRINGS	GA		11/12/2024		465		(1)			(1)		464	464			
100165873	RICHMOND	TX		08/30/2024		411		(17)			(17)		394	394			
100164149	GUN BARREL CITY	TX		08/21/2024		400		(6)			(6)		394	394			
100158986	LOUISVILLE	KY		08/15/2024		415		(20)			(20)		395	395			
100024387	FEDERAL WAY	WA		09/20/2018		903		(16)			(16)		887	887			
100169382	COSTA MESA	CA		09/27/2024		423		(4)			(4)		419	419			
100158629	HINESVILLE	GA		07/10/2024		379		(6)			(6)		373	373			
100175016	EL PASO	TX		10/31/2024		376		(12)			(12)		364	364			
100160459	FORT WORTH	TX		07/19/2024		336		(30)			(30)		306	306			
100160601	HOT SPRINGS	AR		07/19/2024		404		(17)			(17)		387	387			
100163307	FORNEY	TX		08/13/2024		405		(18)			(18)		387	387			
100067499	LAS VEGAS	NV		09/23/2021		862		(41)			(41)		821	821			
100208564	CORAOPOLIS	PA		04/29/2025		692		(29)			(29)		663	663			
100116963	HOUSTON	TX		07/20/2023		582		111			111		693	693			
100016430	LOVELAND	CO		04/05/2018		1,135		(18)			(18)		1,117	1,117			
100103844	MIAMI BEACH	FL		05/10/2023		306		(6)			(6)		300	300			
100144509	KATY	TX		04/26/2024		381		(37)			(37)		344	344			
100208095	YANTIS	TX		04/29/2025		713		(44)			(44)		669	669			
100248187	LEES SUMMIT	MO		10/29/2025		1,719		(100)			(100)		1,619	1,619			
100149667	JONESBORO	GA		04/26/2024		354		(10)			(10)		344	344			
100129883	CEDARVILLE	NJ		09/27/2023		340		(13)			(13)		327	327			
100210801	EASTON	MD		05/15/2025		781		(49)			(49)		732	732			
100197550	ROCKFORD	IL		02/26/2025		4,459		(179)			(179)		4,280	4,280			
100084457	SAN JOSE DEL CABO BCS	MEX		07/11/2022		29,545							29,545	29,545			
100215712	BIXBY	OK		06/13/2025		298		(8)			(8)		290	290			
100068329	CROSSROADS	TX		08/25/2021		1,457		(44)			(44)		1,413	1,413			
100141723	SAN RAFAEL	CA		01/30/2024		332		(16)			(16)		316	316			
100194560	PANAMA CITY	FL		03/28/2025		389		(5)			(5)		384	384			
100208717	THOUSAND OAKS	CA		04/29/2025		782		(42)			(42)		740	740			
100200106	COLUMBIA	MD		03/06/2025		448		(10)			(10)		438	438			
100023897	MONTGOMERY	TX		09/10/2018		851		(22)			(22)		829	829			
100154654	LOCUST GROVE	GA		07/19/2024		443		(10)			(10)		433	433			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212660	TULLAHOMA	TN		05/29/2025		3,086		(100)			(100)		2,986	2,986			
100156864	LAWTON	OK		06/27/2024		355		(6)			(6)		349	349			
100067833	NORTH PORT	FL		09/23/2021		812		(34)			(34)		778	778			
100091005	MCALLEN	TX		01/31/2023		278		(23)			(23)		255	255			
100079194	ROCHESTER	NY		02/24/2022		867		(16)			(16)		851	851			
100116682	LAS VEGAS	NV		07/20/2023		3,511		159			159		3,670	3,670			
100156191	ORANGEVALE	CA		06/20/2024		370		(4)			(4)		366	366			
100067578	SAN BERNARDINO	CA		09/23/2021		960		(35)			(35)		925	925			
100130183	KLAMATH FALLS	OR		11/15/2023		358		(15)			(15)		343	343			
100061326	CALHOUN	GA		06/01/2021		998		4			4		1,002	1,002			
100136730	TRENTON	NJ		11/27/2023		307		(9)			(9)		298	298			
100199879	VISALIA	CA		03/05/2025		604		(22)			(22)		582	582			
100060203	PLEASANT HILL	MO		06/25/2021		2,622		(98)			(98)		2,524	2,524			
100139210	KNOXVILLE	TN		12/28/2023		314		(6)			(6)		308	308			
100068080	CANTON	GA		09/23/2021		2,687		35			35		2,722	2,722			
100090005	WAPATO	WA		01/13/2023		260		(28)			(28)		232	232			
100167825	JACKSONVILLE	FL		09/20/2024		440		8			8		448	448			
100141971	HOUSTON	TX		02/29/2024		345		(27)			(27)		318	318			
100239531	SAN DIEGO	CA		09/29/2025		881		(18)			(18)		863	863			
100141529	HOMOSASSA	FL		01/30/2024		332		(12)			(12)		320	320			
100165300	MELBOURNE	FL		08/29/2024		277		(8)			(8)		269	269			
100071819	NORMAN	OK		10/14/2021		864		(31)			(31)		833	833			
100143543	WINSLOW TOWNSHIP	NJ		02/21/2024		343		(10)			(10)		333	333			
100071838	FOREST	VA		10/14/2021		3,137		(113)			(113)		3,024	3,024			
100143909	PHELAN	CA		03/06/2024		351		(18)			(18)		333	333			
100206578	RIVERSIDE	CA		04/22/2025		1,151		(35)			(35)		1,116	1,116			
100273212	SOUTH EUCLID	OH		01/16/2026		373		(18)			(18)		355	355			
100216061	FLORENCE	SC		06/17/2025		305		(13)			(13)		292	292			
100211226	LAS VEGAS	NV		05/15/2025		784		(49)			(49)		735	735			
100062652	PROSPECT PARK	PA		07/01/2021		1,088		(22)			(22)		1,066	1,066			
100213415	LAMPASAS	TX		05/29/2025		800		(33)			(33)		767	767			
100139436	SALEM	OR		12/28/2023		321		(18)			(18)		303	303			
100076273	SAINT CHARLES	MO		01/07/2022		891		(7)			(7)		884	884			
100247366	CLEARLAKE OAKS	CA		10/24/2025		357		(17)			(17)		340	340			
100061377	KNOXVILLE	TN		06/01/2021		915		4			4		919	919			
100156757	COLTON	CA		06/26/2024		128,470		(986)			(986)		127,484	127,484			
100239645	CARSON	CA		09/29/2025		780		3			3		783	783			
100141290	PHILADELPHIA	PA		01/30/2024		341		(13)			(13)		328	328			
100109089	CORPUS CHRISTI	TX		06/05/2023		417		(7)			(7)		410	410			
100202735	COLUMBUS	IN		03/24/2025		649		(8)			(8)		641	641			
100149863	MESQUITE	TX		04/29/2024		378		(17)			(17)		361	361			
100186741	GILLETTE	WY		12/31/2024		1,118		(52)			(52)		1,066	1,066			
100067453	FORT WORTH	TX		09/23/2021		1,384		(16)			(16)		1,368	1,368			
100109098	TERRELL	TX		06/05/2023		349		(8)			(8)		341	341			
100207574	JEFFERSONTON	VA		04/29/2025		746		(46)			(46)		700	700			
100211038	RAMONA	CA		05/15/2025		826		(39)			(39)		787	787			
100210017	SIMPSONVILLE	SC		05/07/2025		764		(38)			(38)		726	726			
100269130	WOONSOCKET	RI		12/30/2025		828		(23)			(23)		805	805			
100141163	DALLAS	TX		01/30/2024		438		(2)			(2)		436	436			
5.00007E+11	ROTTERDAM	NLD		11/28/2025		15							15		(15)		(15)
5.00007E+11	DORDRECHT	NLD		12/23/2025		17							17		(17)		(17)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177076	VALLEJO	CA		01/16/2025		351		(16)			(16)		335	335			
100087378	FRESNO	CA		10/25/2022		1,372		53			53		1,425	1,425			
100081471	AUGUSTA	GA		03/18/2022		573		37	2		35		608	608			
100186053	LOS ANGELES	CA		01/31/2025		616		(16)			(16)		600	600			
100101976	LA PORTE	TX		04/14/2023		272		(16)			(16)		256	256			
100146678	CARSON CITY	NV		03/20/2024		369		(7)			(7)		362	362			
100167618	ROUND ROCK	TX		09/19/2024		458		(7)			(7)		451	451			
100133500	RICHMOND	VA		10/19/2023		297		(7)			(7)		290	290			
100065333	CLIFTON	VA		07/28/2021		2,035		(56)			(56)		1,979	1,979			
100274815	PUNTA GORDA	FL		01/29/2026		1,775		(71)			(71)		1,704	1,704			
100141227	WINTER HAVEN	FL		01/30/2024		343		(13)			(13)		330	330			
100079033	ARLINGTON	TX		02/24/2022		3,204		(44)			(44)		3,160	3,160			
100157118	TAMPA	FL		02/20/2025		418		(1)			(1)		417	417			
100069833	MERRILL	OR		09/01/2021		877		16			16		893	893			
100161311	FALLS CHURCH	VA		07/25/2024		418		(12)			(12)		406	406			
100080971	APPLE VALLEY	MN		03/18/2022		949		25			25		974	974			
100147613	MERCED	CA		04/04/2024		1,998		(21)			(21)		1,977	1,977			
100151731	DAVENPORT	FL		05/10/2024		415		(14)			(14)		401	401			
100210564	ALLENTOWN	PA		05/15/2025		387		(16)			(16)		371	371			
100159862	TAMPA	FL		08/16/2024		405		(19)			(19)		386	386			
100211252	FERNANDINA BEACH	FL		05/15/2025		1,042		(59)			(59)		983	983			
100133236	AURORA	IL		11/29/2023		338		(13)			(13)		325	325			
100130283	DEKALB	IL		09/28/2023		359		(6)			(6)		353	353			
100091491	KANSAS CITY	MO		01/20/2023		433		(8)			(8)		425	425			
100284144	BUFORD	GA		03/30/2026		310		(8)			(8)		302	302			
100103242	CLEARWATER	FL		04/27/2023		300		(24)			(24)		276	276			
100193284	LAFAYETTE	LA		02/10/2025		374		(3)			(3)		371	371			
100212993	HOLLYWOOD	FL		05/29/2025		963		(50)			(50)		913	913			
100172899	HARROGATE	TN		10/25/2024		416		9			9		425	425			
100214149	COLUMBUS	OH		05/30/2025		376		(13)			(13)		363	363			
100210791	LAKEWOOD	NJ		05/15/2025		862		(28)			(28)		834	834			
100211288	PHOENIX	AZ		05/15/2025		862		(28)			(28)		834	834			
100099994	DUNCANVILLE	TX		03/28/2023		418		(10)			(10)		408	408			
100214783	GREENLEAF	ID		06/11/2025		2,016		(94)			(94)		1,922	1,922			
100139488	WASHINGTON	DC		12/28/2023		329		(21)			(21)		308	308			
100283586	SPRING HILL	FL		03/13/2026		303		(13)			(13)		290	290			
100201988	HOLLISTER	MO		03/18/2025		368		(7)			(7)		361	361			
100060462	HOLLY	MI		06/01/2021		1,223		5			5		1,228	1,228			
100230083	SALEM	VA		08/26/2025		387		(17)			(17)		370	370			
100128072	LA VERGNE	TN		09/08/2023		553		38			38		591	591			
100143878	RIO VISTA	CA		03/06/2024		389		(16)			(16)		373	373			
100141049	HOUSTON	TX		02/20/2024		383		(10)			(10)		373	373			
100143544	CALUMET CITY	IL		02/21/2024		383		(10)			(10)		373	373			
100239089	ATLANTA	GA		09/29/2025		257		(10)			(10)		247	247			
100068403	GALLUP	NM		08/25/2021		889		(13)			(13)		876	876			
100147984	MIDDLETOWN	CT		04/10/2024		392		(4)			(4)		388	388			
100148003	LYNDONVILLE	VT		04/10/2024		395		(7)			(7)		388	388			
100146666	BERRY CREEK	CA		03/20/2024		398		(10)			(10)		388	388			
100153880	MINERAL WELLS	TX		06/05/2024		304		(18)			(18)		286	286			
100213105	GILBERT	AZ		05/29/2025		908		(48)			(48)		860	860			
100176958	HIGHLAND	CA		11/15/2024		392		(18)			(18)		374	374			

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100176963	HIGHLAND	CA		11/15/2024		392		(18)			(18)		374	374			
100211307	MURRIETA	CA		05/15/2025		909		(40)			(40)		869	869			
100235388	KINGMAN	AZ		08/29/2025		435		(5)			(5)		430	430			
100115182	GLENWOOD	IL		07/17/2023		419		(12)			(12)		407	407			
100057729	LAFAYETTE	LA		06/30/2021		849		(31)			(31)		818	818			
100211111	CHEYENNE	WY		05/15/2025		2,930		(60)			(60)		2,870	2,870			
100131756	WOODSTOCK	VA		10/06/2023		466		14			14		480	480			
100227218	PLAYA DEL CARMEN	MEX		07/31/2025		419							419	419			
100080176	POMPANO BEACH	FL		02/25/2022		738		(14)			(14)		724	724			
100069004	KAPOLEI	HI		09/01/2021		1,641		(1)			(1)		1,640	1,640			
100142094	SAN JOSE	CA		02/29/2024		516		(6)			(6)		510	510			
100147097	VIRGINIA BEACH	VA		03/28/2024		392		(10)			(10)		382	382			
100149539	MAITLAND	FL		04/26/2024		416		(4)			(4)		412	412			
100071832	LEAGUE CITY	TX		10/14/2021		850		(39)			(39)		811	811			
100197099	PLANTATION	FL		02/25/2025		821		(27)			(27)		794	794			
100213455	ONTARIO	CA		05/29/2025		1,061		(57)			(57)		1,004	1,004			
100109895	TYLER	TX		06/22/2023		446		(9)			(9)		437	437			
100138028	SAN ANTONIO	TX		12/13/2023		362		(1)			(1)		361	361			
100071575	BOISE	ID		10/14/2021		1,953		(70)			(70)		1,883	1,883			
100249798	SAN DIEGO	CA		10/30/2025		1,767		(68)			(68)		1,699	1,699			
100088903	SCHENECTADY	NY		11/15/2022		317		(13)			(13)		304	304			
100199071	CLARKSVILLE	TN		02/28/2025		770		26			26		796	796			
100204198	CHULA VISTA	CA		03/31/2025		776		(18)			(18)		758	758			
100101089	PHILADELPHIA	PA		04/28/2023		586		70			70		656	656			
100142833	SAN LORENZO	CA		02/09/2024		371		(16)			(16)		355	355			
100143497	MESQUITE	TX		02/21/2024		394		(4)			(4)		390	390			
100230895	WEST JORDAN	UT		08/29/2025		1,361		(29)			(29)		1,332	1,332			
100207655	LOOMIS	CA		04/29/2025		797		(35)			(35)		762	762			
100138226	PRINCETON	TX		12/14/2023		362		(6)			(6)		356	356			
100179863	STATESVILLE	NC		11/22/2024		395		(18)			(18)		377	377			
100154542	STRATFORD	CT		06/14/2024		424		(10)			(10)		414	414			
100212295	NEWCASTLE	OK		05/28/2025		423		14			14		437	437			
100133494	MABLETON	GA		10/19/2023		356		(19)			(19)		337	337			
100221746	IMPERIAL BEACH	CA		07/25/2025		4,140		(3)			(3)		4,137	4,137			
100100140	PENSACOLA	FL		03/28/2023		409		(10)			(10)		399	399			
100016524	NEVADA CITY	CA		04/10/2018		988		(9)			(9)		979	979			
100134852	PICO RIVERA	CA		10/30/2023		480		(12)			(12)		468	468			
100079516	DECATUR	AL		04/08/2022		737		(16)			(16)		721	721			
100108144	DENVER	CO		05/24/2023		451		(30)			(30)		421	421			
100237177	IRVINE	CA		09/12/2025		2,147		(57)			(57)		2,090	2,090			
100201537	CORDOVA	TN		03/13/2025		781		(14)			(14)		767	767			
100141489	SALISBURY	MD		01/30/2024		343		(16)			(16)		327	327			
100163286	SANTA ANA	CA		08/13/2024		5,294		(61)			(61)		5,233	5,233			
100143532	DOLTON	IL		02/21/2024		(5,582)		(10)	(5)		(5)		(5,587)	234		5,821	5,821
100129505	DAVIS	CA		09/29/2023		17,639		(243)			(243)		17,396	17,396			
100239217	SAN MATEO	CA		09/29/2025		1,875		(38)			(38)		1,837	1,837			
100267868	HAYMARKET	VA		12/29/2025		793		(50)			(50)		743	743			
100100729	FREDERICKSBURG	VA		04/28/2023		1,565		105			105		1,670	1,670			
100174602	JACKSONVILLE	FL		10/31/2024		736		(47)			(47)		689	689			
100283769	OWENSBORO	KY		03/13/2026		258		(10)			(10)		248	248			
100100201	CLEVELAND HEIGHTS	OH		03/17/2023		460		(7)			(7)		453	453			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247772	IRVINE	CA		10/29/2025		55,618		(2,655)			(2,655)		52,963	52,963			
100163353	HARDEEVILLE	SC		08/13/2024		275		(21)			(21)		254	254			
100134825	LAKE WALES	FL		10/30/2023		367		(9)			(9)		358	358			
100066910	STATESBORO	GA		08/02/2021		1,168							1,168	1,168			
100142456	WICHITA	KS		03/08/2024		475		(37)			(37)		438	438			
100120239	DECATUR	AL		08/18/2023		344		(5)			(5)		339	339			
100068155	PORT RICHEY	FL		08/25/2021		884		(30)			(30)		854	854			
100211231	LOS RANCHOS	NM		05/15/2025		589		(15)			(15)		574	574			
100057722	SAPULPA	OK		06/30/2021		590		(30)	2		(32)		558	558			
100208814	WITTMANN	AZ		04/29/2025		965		(22)			(22)		943	943			
100186018	HIALEAH	FL		12/27/2024		887		(18)			(18)		869	869			
100207539	AUSTIN	TX		04/29/2025		861		(53)			(53)		808	808			
100197341	SEA CLIFF	NY		02/25/2025		799		(51)			(51)		748	748			
100091067	LEHIGHTON	PA		01/31/2023		350		(28)			(28)		322	322			
100141731	SUGAR LAND	TX		01/30/2024		404		(10)			(10)		394	394			
100070895	INMAN	SC		10/01/2021		908		(16)			(16)		892	892			
100108375	CALUMET CITY	IL		05/25/2023		377		(12)			(12)		365	365			
100107927	LINDEN	NJ		06/29/2023		365		(31)			(31)		334	334			
100256448	CANTON	MI		11/25/2025		597		(12)			(12)		585	585			
100202889	REHOBOTH BEACH	DE		03/24/2025		6,860		(172)			(172)		6,688	6,688			
100134759	PORT ORANGE	FL		10/30/2023		374		(8)			(8)		366	366			
100134761	HOLLY HILL	FL		10/30/2023		374		(8)			(8)		366	366			
100194207	PARKER	CO		02/14/2025		828		(15)			(15)		813	813			
100158599	COLORADO SPRINGS	CO		07/10/2024		885		(10)			(10)		875	875			
100062003	PHILADELPHIA	PA		07/01/2021		269		(1)			(1)		268	268			
100261278	SHERMAN	TX		12/05/2025		470		1			1		471	471			
100177003	MARINETTE	WI		01/16/2025		434		(8)			(8)		426	426			
100229372	RANCHO CUCAMONGA	CA		08/15/2025		1,382		(69)			(69)		1,313	1,313			
100134847	MIAMI	FL		10/30/2023		514		5			5		519	519			
100108278	HAGERSTOWN	MD		05/24/2023		345		(21)			(21)		324	324			
100162982	NORTH LIBERTY	IN		08/12/2024		646		(5)			(5)		641	641			
100192829	BRISTOL	CT		02/10/2025		428		23			23		451	451			
100213743	SUN CITY CENTER	FL		05/29/2025		393		(16)			(16)		377	377			
100203021	RENTON	WA		04/25/2025		1,099		(35)			(35)		1,064	1,064			
100154776	FRESNO	CA		07/19/2024		457		4			4		461	461			
100198894	BANGOR	PA		02/28/2025		468		(12)			(12)		456	456			
100064403	MILWAUKEE	WI		07/01/2021		3,038		122			122		3,160	3,160			
100132637	RUSKIN	FL		11/03/2023		360		(5)			(5)		355	355			
100213114	SANTA CRUZ	CA		05/29/2025		977		(35)			(35)		942	942			
100210504	ELK GROVE VLG	IL		05/15/2025		378		(8)			(8)		370	370			
100067378	TODOS SANTOS	MEX		08/13/2021		2,397							2,397	2,397			
100193276	BATTLE CREEK	MI		02/10/2025		370		(9)			(9)		361	361			
100269466	FRESNO	CA		12/30/2025		983		(20)			(20)		963	963			
100128714	LAS VEGAS	NV		09/21/2023		386		(17)			(17)		369	369			
100138387	METAIRIE	LA		12/18/2023		2,900		(62)			(62)		2,838	2,838			
100102792	WILLIAMSTOWN	NJ		06/22/2023		337		(27)			(27)		310	310			
100208385	LAKE FOREST	CA		04/29/2025		939		(24)			(24)		915	915			
100081405	CHICAGO	IL		03/18/2022		847		17			17		864	864			
100138077	GRASS VALLEY	CA		12/13/2023		382		1			1		383	383			
100120431	PHOENIX	AZ		08/18/2023		394		(28)			(28)		366	366			
100202503	RICHMOND	TX		03/21/2025		27,100		(563)			(563)		26,537	26,537			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100194196	BEAVERTON	OR		02/14/2025		807		(15)			(15)		792	792			
100196821	COSTA MESA	CA		02/25/2025		829		(37)			(37)		792	792			
100197318	NINETY SIX	SC		02/25/2025		841		(49)			(49)		792	792			
100152872	KANSAS CITY	MO		05/22/2024		370		(23)			(23)		347	347			
100219000	GRAND PRAIRIE	TX		06/27/2025		578		(26)			(26)		552	552			
100237894	LAVEEN	AZ		09/12/2025		1,086		(39)			(39)		1,047	1,047			
100211334	FELTON	DE		05/15/2025		927		(1)			(1)		926	926			
100220234	APPLE VALLEY	CA		07/11/2025		1,507		(64)			(64)		1,443	1,443			
100193323	CABOT	AR		02/10/2025		362		(2)			(2)		360	360			
100199805	WEST SPRINGFIELD	MA		03/05/2025		529		(29)			(29)		500	500			
100133101	LONGVIEW	TX		11/29/2023		379		(2)			(2)		377	377			
100134830	HOUSTON	TX		10/30/2023		383		(6)			(6)		377	377			
100119035	FORT WORTH	TX		07/27/2023		378		(21)			(21)		357	357			
100188189	KENMORE	WA		01/07/2025		837		(33)			(33)		804	804			
100146714	DALLAS	TX		03/20/2024		424		5			5		429	429			
100141693	NORTH LAS VEGAS	NV		01/30/2024		603		(47)			(47)		556	556			
100142146	WATAUGA	TX		02/29/2024		467		(27)			(27)		440	440			
100077516	AMANDA	OH		01/03/2022		1,006		(14)			(14)		992	992			
100060175	POCATELLO	ID		06/25/2021		879		(33)			(33)		846	846			
100120868	MIAMI	FL		08/28/2023		375		(4)			(4)		371	371			
100126395	BALTIMORE	MD		08/30/2023		387		(5)			(5)		382	382			
100143735	INDIANAPOLIS	IN		02/26/2024		378		(9)			(9)		369	369			
100213789	MORGANTOWN	WV		05/29/2025		361		(11)			(11)		350	350			
100136613	DEVINE	TX		11/22/2023		375		(4)			(4)		371	371			
100108355	KANSAS CITY	MO		05/25/2023		458		(8)			(8)		450	450			
100208275	JOHNS ISLAND	SC		04/29/2025		973		(25)			(25)		948	948			
100187818	PHOENIX	AZ		01/07/2025		865		(50)			(50)		815	815			
100103036	MIAMI	FL		06/22/2023		354		(25)			(25)		329	329			
100177497	CAPE CORAL	FL		01/16/2025		444		(6)			(6)		438	438			
100133536	LIVINGSTON MANOR	NY		10/19/2023		392		(7)			(7)		385	385			
100188263	CHULA VISTA	CA		01/07/2025		960		(24)			(24)		936	936			
100192686	PROVIDENCE	RI		02/10/2025		10,464		(297)			(297)		10,167	10,167			
100226636	COLUMBIA	SC		07/30/2025		362		(6)			(6)		356	356			
100209519	GRAND PRAIRIE	TX		05/02/2025		403		(13)			(13)		390	390			
100079006	OMAHA	NE		02/24/2022		840		(3)			(3)		837	837			
100156560	NORTH LAS VEGAS	NV		06/24/2024		2,452		(9)			(9)		2,443	2,443			
100254638	HUNTINGTON BEACH	CA		11/10/2025		407		(9)			(9)		398	398			
100173914	PHILADELPHIA	PA		10/31/2024		393		(17)			(17)		376	376			
100091276	ATLANTA	GA		01/31/2023		339		(20)			(20)		319	319			
100067928	EAST POINT	GA		09/23/2021		539		(25)			(25)		514	514			
100103188	WATERBURY	CT		04/21/2023		355		(12)			(12)		343	343			
100177962	FORT GRATIOT	MI		11/19/2024		684		(27)			(27)		657	657			
100134851	COLONIE	NY		10/30/2023		396		(3)			(3)		393	393			
100109920	BALTIMORE	MD		06/22/2023		123		(4)			(4)		119	119			
100103176	HOFFMAN ESTATES	IL		04/21/2023		387		(9)			(9)		378	378			
100178264	WAUKEGAN	IL		11/19/2024		310		(8)			(8)		302	302			
100236100	LEWES	DE		09/05/2025		439		(16)			(16)		423	423			
100212137	BERLIN	NH		05/22/2025		312		(5)			(5)		307	307			
100141054	HOUSTON	TX		02/20/2024		403		(5)			(5)		398	398			
100208243	CAMERON PARK	CA		04/29/2025		720		(19)			(19)		701	701			
100212392	CROWN POINT	IN		05/28/2025		579		17			17		596	596			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068319	PHILADELPHIA	PA		08/25/2021		854		(43)			(43)		811	811			
100081531	CHAMBERSBURG	PA		03/18/2022		829		23			23		852	852			
100081538	CHAMBERSBURG	PA		03/18/2022		829		23			23		852	852			
100118063	CHATTANOOGA	TN		07/20/2023		582		123			123		705	705			
100229200	ATHENS	GA		08/13/2025		1,713		17			17		1,730	1,730			
100090694	UNIVERSITY HEIGHTS	OH		12/29/2022		371		(11)			(11)		360	360			
100132387	JACKSONVILLE	FL		11/03/2023		371		3			3		374	374			
100115252	TRENTON	NJ		07/17/2023		391		(17)			(17)		374	374			
100278011	FIRESTONE	CO		02/26/2026		796		(16)			(16)		780	780			
100119080	SMYRNA	DE		07/27/2023		470		(26)			(26)		444	444			
100119799	TRENTON	NJ		08/08/2023		411		(19)			(19)		392	392			
100173920	COLUMBUS	GA		10/31/2024		412		(18)			(18)		394	394			
100193631	DAVENPORT	FL		02/10/2025		234		(10)			(10)		224	224			
100230085	DAVENPORT	FL		08/26/2025		369		(16)			(16)		353	353			
100207934	BRENTWOOD	CA		04/29/2025		1,027		(27)			(27)		1,000	1,000			
100194208	BOWIE	MD		02/14/2025		559		6			6		565	565			
100196675	ORANGEVALE	CA		02/25/2025		874		(24)			(24)		850	850			
100067911	BRENHAM	TX		09/23/2021		813		(41)			(41)		772	772			
100188190	OPELIKA	AL		01/07/2025		837		(39)			(39)		798	798			
100184506	KEARNY	NJ		12/17/2024		3,072		(139)			(139)		2,933	2,933			
100141166	EAST STROUDSBURG	PA		01/30/2024		352		(7)			(7)		345	345			
100126313	WATERBURY	CT		08/30/2023		374		(17)			(17)		357	357			
100083247	HOUSTON	TX		05/10/2022		2,198		(85)			(85)		2,113	2,113			
100164144	PENSACOLA	FL		08/21/2024		671		9			9		680	680			
100086739	CONROE	TX		09/30/2022		328		(15)			(15)		313	313			
100133764	IRVING	TX		10/20/2023		418							418	418			
100249817	FRESNO	CA		10/30/2025		837		(11)			(11)		826	826			
100103060	COS COB	CT		06/22/2023		345		(11)			(11)		334	334			
100063904	CLEVELAND	TN		07/01/2021		995		9			9		1,004	1,004			
100078857	WHITING	IN		02/24/2022		883		11			11		894	894			
100091554	BAKERSFIELD	CA		03/07/2023		341		(12)			(12)		329	329			
100138369	NEW HAVEN	CT		12/18/2023		376		(6)			(6)		370	370			
100090118	NEW BRAUNFELS	TX		01/13/2023		339		(10)			(10)		329	329			
100178118	EDMONDS	WA		11/19/2024		738		(50)			(50)		688	688			
100063412	SUMRALL	MS		07/01/2021		1,360		(42)			(42)		1,318	1,318			
100228911	HILDEBRAN	NC		09/10/2025		390		(16)			(16)		374	374			
100067620	DENISON	TX		09/23/2021		861		(30)			(30)		831	831			
100063837	TAMPA	FL		07/01/2021		1,014		17			17		1,031	1,031			
100115237	TRENTON	NJ		07/17/2023		398		(17)			(17)		381	381			
100091634	CHICAGO	IL		03/07/2023		366		(20)			(20)		346	346			
100090999	SEWICKLEY	PA		01/31/2023		413		(17)			(17)		396	396			
100166303	CINCINNATI	OH		10/23/2024		342		(16)			(16)		326	326			
100204529	SHAKER HEIGHTS	OH		04/04/2025		117		(4)			(4)		113	113			
100174475	HAWTHORNE	CA		10/31/2024		808		(30)			(30)		778	778			
100137896	LAS VEGAS	NV		12/08/2023		218		(9)			(9)		209	209			
100199774	CARLSBAD	CA		03/05/2025		883		4			4		887	887			
100174106	LAWRENCEVILLE	GA		10/31/2024		273		(13)			(13)		260	260			
100175862	MACON	GA		11/12/2024		1,640		(77)			(77)		1,563	1,563			
100184505	NORTH BERGEN	NJ		12/17/2024		846		(14)			(14)		832	832			
100067856	CORDOVA	TN		09/23/2021		902		(13)			(13)		889	889			
100100637	HUMBLE	TX		04/27/2023		516		(27)			(27)		489	489			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128527	HIALEAH	FL		09/15/2023		423		(2)			(2)		421	421			
100062793	GROVETOWN	GA		07/01/2021		415		(5)			(5)		410	410			
100119833	KANSAS CITY	MO		08/08/2023		446		(9)			(9)		437	437			
100100751	TRENTON	NJ		04/28/2023		512							512	512			
100188194	MONTCLAIR	NJ		01/07/2025		862		(18)			(18)		844	844			
100066610	MECHANICSVILLE	VA		08/02/2021		679		(1)			(1)		678	678			
100184943	LAGUNA NIGUEL	CA		12/17/2024		817		(23)			(23)		794	794			
100155438	GIG HARBOR	WA		06/18/2024		1,637		(46)			(46)		1,591	1,591			
100215995	MERCED	CA		07/11/2025		344		(16)			(16)		328	328			
100199195	SANFORD	FL		04/04/2025		684		(30)			(30)		654	654			
100281986	COLUMBIA	SC		02/27/2026		5,281		(147)			(147)		5,134	5,134			
100110020	VERO BEACH	FL		06/23/2023		405		(12)			(12)		393	393			
100192228	PHILADELPHIA	PA		01/31/2025		381		(11)			(11)		370	370			
100158799	JONESBORO	AR		07/10/2024		655		(12)			(12)		643	643			
100184734	DRAPER	UT		12/17/2024		835		(31)			(31)		804	804			
100165957	LEHIGH ACRES	FL		09/06/2024		878		(81)			(81)		797	797			
100220728	SAN ANTONIO	TX		07/18/2025		357		(13)			(13)		344	344			
100219784	WACO	TX		07/08/2025		321		(14)			(14)		307	307			
100176831	PANAMA CITY	FL		11/15/2024		588		(27)			(27)		561	561			
100109802	SNELLVILLE	GA		08/04/2023		417		(9)			(9)		408	408			
100132471	WOLCOTT	CT		11/03/2023		400		8			8		408	408			
100100237	READING	PA		03/17/2023		384		(14)			(14)		370	370			
100091755	WACO	TX		03/24/2023		385		(23)			(23)		362	362			
100184421	EAST POINT	GA		12/17/2024		440		6			6		446	446			
100089085	MODESTO	CA		01/06/2023		359		(20)			(20)		339	339			
100235216	CLARKSTON	MI		08/28/2025		623		(29)			(29)		594	594			
100184811	HIGHLAND	UT		12/17/2024		832		(17)			(17)		815	815			
100103187	OCEANSIDE	NY		04/21/2023		396		(14)			(14)		382	382			
100171960	BENTONVILLE	AR		10/17/2024		40,673		(1,098)			(1,098)		39,575	39,575			
100142735	HOOVER	AL		02/08/2024		5,394		(110)			(110)		5,284	5,284			
100282051	GAINESVILLE	GA		02/27/2026		313		(15)			(15)		298	298			
100090626	MILLVILLE	NJ		12/29/2022		326		67			67		393	393			
100220708	KINGSPORT	TN		07/18/2025		380		(1)			(1)		379	379			
100064447	HAMPSHIRE	IL		07/01/2021		1,181		40			40		1,221	1,221			
100284751	COLUMBUS	OH		03/27/2026		252		(10)			(10)		242	242			
100071845	LAS CRUCES	NM		10/14/2021		832		(34)			(34)		798	798			
100079660	CAPE CORAL	FL		04/08/2022		745		(14)			(14)		731	731			
100258899	LAKE WORTH	FL		12/05/2025		4,699		(94)			(94)		4,605	4,605			
100068302	MOUNT LAUREL	NJ		08/25/2021		863		(30)			(30)		833	833			
100143409	MEMPHIS	TN		02/16/2024		586		(39)			(39)		547	547			
100154873	LAKE CITY	FL		07/19/2024		366		(10)			(10)		356	356			
100248078	SKOKIE	IL		10/29/2025		745		(38)			(38)		707	707			
100117257	ORLANDO	FL		07/20/2023		672		(11)			(11)		661	661			
100090349	PEORIA	AZ		02/03/2023		376		(12)			(12)		364	364			
100190966	SARASOTA	FL		01/28/2025		688		7			7		695	695			
100117324	PAWLEYS ISLAND	SC		07/20/2023		533		105			105		638	638			
100119011	NORTH ADAMS	MA		07/27/2023		411		(1)			(1)		410	410			
100204136	BENTON	AR		03/28/2025		404		4			4		408	408			
100146735	PENSACOLA	FL		03/20/2024		345		(21)			(21)		324	324			
100100134	DORAL	FL		03/28/2023		389		(5)			(5)		384	384			
100101784	THOMASVILLE	GA		03/31/2023		394		(12)			(12)		382	382			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108977	APTOS	CA		05/31/2023		413		(9)			(9)		404	404			
100134388	CLIFTON	NJ		10/27/2023		428		(2)			(2)		426	426			
100284810	ROCHESTER	NY		03/27/2026		371		(14)			(14)		357	357			
100102964	DESERT HOT SPRINGS	CA		06/22/2023		267		(16)			(16)		251	251			
100184723	EAGLE	ID		12/17/2024		954		(26)			(26)		928	928			
100185080	CHESAPEAKE BEACH	MD		12/20/2024		515		(13)			(13)		502	502			
100016434	NEW BRUNSWICK	NJ		04/05/2018		1,022		(24)			(24)		998	998			
100226586	CINCINNATI	OH		07/30/2025		983		(43)			(43)		940	940			
100120632	SAN ANTONIO	TX		08/18/2023		441		1			1		442	442			
100193331	GLENDALE HEIGHTS	IL		02/10/2025		379		(10)			(10)		369	369			
100141354	PORT CHARLOTTE	FL		01/30/2024		509		(21)			(21)		488	488			
100061668	WEST HAVEN	CT		07/01/2021		926		(15)			(15)		911	911			
100086911	CRYSTAL LAKE	IL		10/24/2022		297		(6)			(6)		291	291			
100144543	DENVER	CO		04/26/2024		444		(10)			(10)		434	434			
100184815	DUBLIN	CA		12/17/2024		835		(26)			(26)		809	809			
100179905	GRETNA	NE		11/25/2024		1,343		61			61		1,404	1,404			
100184939	FOLSOM	CA		12/17/2024		849		(39)			(39)		810	810			
100188970	MEMPHIS	TN		01/09/2025		640		3			3		643	643			
100192193	LAWRENCEVILLE	GA		01/31/2025		4,771		(176)			(176)		4,595	4,595			
100284742	PITTSBURGH	PA		03/27/2026		246		(9)			(9)		237	237			
100154712	PINELLAS PARK	FL		07/19/2024		301		(22)			(22)		279	279			
100213032	TUSTIN	CA		05/29/2025		764		(41)			(41)		723	723			
100091942	PHELAN	CA		02/03/2023		1,780		(29)			(29)		1,751	1,751			
100078997	ROANOKE	VA		02/24/2022		773		(11)			(11)		762	762			
100091569	MILWAUKEE	WI		03/07/2023		369		(7)			(7)		362	362			
100192429	CALHOUN	GA		02/07/2025		445		(10)			(10)		435	435			
100237088	SPRING	TX		09/12/2025		322		(15)			(15)		307	307			
100139633	ROUND LAKE BEACH	IL		12/28/2023		2,364		(22)			(22)		2,342	2,342			
100088010	CANYON LAKE	TX		10/25/2022		402		(13)			(13)		389	389			
100088179	OKLAHOMA CITY	OK		10/25/2022		352		(26)			(26)		326	326			
100154739	HOMOSASSA	FL		07/19/2024		311		(30)			(30)		281	281			
100165981	JACKSONVILLE	FL		09/06/2024		396		(1)			(1)		395	395			
100236941	SPRING	TX		09/12/2025		689		(4)			(4)		685	685			
100192287	MADISON	WI		01/31/2025		16,623		(571)			(571)		16,052	16,052			
100204288	ORMOND BEACH	FL		03/31/2025		543		(15)			(15)		528	528			
100135391	WARNER ROBINS	GA		11/13/2023		2,149		(31)			(31)		2,118	2,118			
100101882	AURORA	CO		04/06/2023		404		(4)			(4)		400	400			
100248918	SUMMERFIELD	FL		10/29/2025		467		(2)			(2)		465	465			
100138197	WILMINGTON	DE		12/14/2023		345		(15)			(15)		330	330			
100109069	BAKERSFIELD	CA		06/05/2023		523		(27)			(27)		496	496			
100103400	ALVARADO	TX		06/16/2023		477		(35)			(35)		442	442			
100135613	SNEADS FERRY	NC		11/09/2023		278		(6)			(6)		272	272			
100165075	PHILADELPHIA	PA		08/28/2024		427		(32)			(32)		395	395			
100035896	SURPRISE	AZ		08/21/2019		1,127		(29)			(29)		1,098	1,098			
100228083	COATESVILLE	PA		08/07/2025		330		(9)			(9)		321	321			
100017058	BOWIE	MD		05/16/2018		1,103		(3)			(3)		1,100	1,100			
100114599	BAKERSFIELD	CA		06/29/2023		433		5			5		438	438			
100075678	BESSEMER CITY	NC		12/01/2021		901		(17)			(17)		884	884			
100184754	SOMIS	CA		12/17/2024		878		(34)			(34)		844	844			
100245848	LIBERTYVILLE	IL		10/17/2025		373		(12)			(12)		361	361			
100230336	MINNEOLA	FL		08/29/2025		6,168		(126)			(126)		6,042	6,042			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193322	MEMPHIS	TN		02/10/2025		8,030		554			554		8,584	8,584			
100068397	BETHLEHEM	PA		08/25/2021		997		(36)			(36)		961	961			
100109740	PEMBROKE PINES	FL		06/16/2023		420		(11)			(11)		409	409			
100068070	LEWISVILLE	TX		09/23/2021		1,735		(9)			(9)		1,726	1,726			
100162344	PANORAMA CITY	CA		08/06/2024		789		(23)			(23)		766	766			
100117624	ORLANDO	FL		07/20/2023		405		(4)			(4)		401	401			
100080955	HOUSTON	TX		03/18/2022		880		37			37		917	917			
100110015	HYPOLUXO	FL		06/23/2023		433		(10)			(10)		423	423			
100088794	SPOKANE	WA		11/15/2022		390		(13)			(13)		377	377			
100088943	SCRANTON	PA		11/15/2022		489		(11)			(11)		478	478			
100136609	COLUMBUS	OH		11/22/2023		407		3			3		410	410			
100154830	BRICK	NJ		07/19/2024		1,500		(69)			(69)		1,431	1,431			
100207232	MANCHESTER	TN		04/28/2025		371		(4)			(4)		367	367			
100099819	ENFIELD	CT		02/28/2023		427		(15)			(15)		412	412			
100072005	CAPE NEDDICK	ME		10/29/2021		802		(50)			(50)		752	752			
100101815	CHICAGO	IL		03/31/2023		386		(7)			(7)		379	379			
100229278	BEAUMONT	TX		08/14/2025		314		(13)			(13)		301	301			
100185868	BALTIMORE	MD		12/26/2024		339		(14)			(14)		325	325			
100184468	REDWOOD CITY	CA		12/17/2024		888		(21)			(21)		867	867			
100188173	AMERICAN CANYON	CA		01/07/2025		1,361		(51)			(51)		1,310	1,310			
100116579	APOLLO BEACH	FL		07/20/2023		364		(7)			(7)		357	357			
5.00006E+11	AMSTERDAM	NLD		07/31/2025		16							16		(16)		(16)
100070463	LA QUINTA	CA		09/23/2021		853		(40)			(40)		813	813			
100235288	WESTWEGO	LA		08/29/2025		343		(11)			(11)		332	332			
100060944	KING WILLIAM	VA		06/01/2021		613		2			2		615	615			
100189456	MIAMI BEACH	FL		01/15/2025		358		(17)			(17)		341	341			
100221718	KANSAS CITY	KS		07/25/2025		356		(8)			(8)		348	348			
100177999	DUARTE	CA		11/19/2024		842		(46)			(46)		796	796			
100154890	SALEM	VA		07/19/2024		512		(17)			(17)		495	495			
100169388	LIGHTHOUSE POINT	FL		09/27/2024		145		(13)			(13)		132	132			
100192742	FLOWERY BRANCH	GA		02/10/2025		3,525		(143)			(143)		3,382	3,382			
100064947	LAKEWOOD	NJ		07/14/2021		871		(31)			(31)		840	840			
100210513	HIGH POINT	NC		05/15/2025		262		(12)			(12)		250	250			
100190366	PHILADELPHIA	PA		01/22/2025		367		(9)			(9)		358	358			
100063106	CONOWINGO	MD		07/01/2021		823		5			5		828	828			
100108342	EAST STROUDSBURG	PA		05/25/2023		365		(13)			(13)		352	352			
100168798	JACKSONVILLE	FL		09/26/2024		192		(12)			(12)		180	180			
100067798	FREDERICKSBURG	VA		09/23/2021		589		(21)			(21)		568	568			
100214273	MONTCLAIR	CA		05/30/2025		1,834		(82)			(82)		1,752	1,752			
100100592	JOSHUA TREE	CA		04/27/2023		468		(28)			(28)		440	440			
100230087	OWENSBORO	KY		08/26/2025		348		(6)			(6)		342	342			
100257991	EAST ISLIP	NY		11/26/2025		766		(56)			(56)		710	710			
100220749	LAS VEGAS	NV		07/18/2025		528		10			10		538	538			
100057615	PORT ORANGE	FL		06/30/2021		911		(6)			(6)		905	905			
100065260	PORT ORANGE	FL		07/14/2021		911		(6)			(6)		905	905			
100102839	ROCHESTER	MI		06/22/2023		449		(13)			(13)		436	436			
100067515	NEWPORT	MN		09/23/2021		927		(37)			(37)		890	890			
100178346	CHILLICOTHE	OH		11/19/2024		326		3			3		329	329			
100202112	CHATTANOOGA	TN		03/18/2025		362		(11)			(11)		351	351			
100173167	LAS VEGAS	NV		10/30/2024		15,821		(325)			(325)		15,496	15,496			
100230057	HOUSTON	TX		08/25/2025		328		(15)			(15)		313	313			

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100061415	FOLEY	AL		06/01/2021		144,785		655			655		145,440	145,440			
100214144	PHILADELPHIA	PA		05/30/2025		2,184		(29)			(29)		2,155	2,155			
100077454	CAMDENTON	MO		01/03/2022		667		(14)			(14)		653	653			
100218205	NORRISTOWN	PA		06/26/2025		331		(11)			(11)		320	320			
100216393	SANDUSKY	OH		06/20/2025		333		(13)			(13)		320	320			
100230559	LAFAYETTE HILL	PA		08/29/2025		710		(15)			(15)		695	695			
100067451	NEW BEDFORD	MA		09/23/2021		1,366		(55)			(55)		1,311	1,311			
100146246	WEST BOUNTIFUL	UT		03/19/2024		876		(30)			(30)		846	846			
100061379	AMARILLO	TX		06/01/2021		1,036		4			4		1,040	1,040			
100154641	GROSSE POINTE WOODS	MI		07/19/2024		492		(6)			(6)		486	486			
100177698	BELLEVUE	WA		11/19/2024		897		(24)			(24)		873	873			
100212677	DEER PARK	TX		05/29/2025		149,576		(4,236)			(4,236)		145,340	145,340			
100192169	LITTLE ROCK	AR		01/31/2025		497		11			11		508	508			
100092070	NIAGARA FALLS	NY		02/09/2023		429		(13)			(13)		416	416			
100081202	TULSA	OK		03/18/2022		780		4			4		784	784			
100079724	MINNEAPOLIS	MN		04/25/2022		618		(21)			(21)		597	597			
100202455	BOLINGBROOK	IL		03/20/2025		1,096		(6)			(6)		1,090	1,090			
100062109	KATY	TX		07/01/2021		738		(14)			(14)		724	724			
100079590	FORT LAUDERDALE	FL		04/08/2022		1,133		(30)			(30)		1,103	1,103			
100065111	BOULDER CITY	NV		07/14/2021		1,130		(28)			(28)		1,102	1,102			
100091579	BATON ROUGE	LA		03/07/2023		6,011		(399)			(399)		5,612	5,612			
100128339	KANSAS CITY	KS		09/14/2023		322		(4)			(4)		318	318			
100128764	DEER PARK	TX		09/21/2023		1,742		(49)			(49)		1,693	1,693			
100076479	CHICOPEE	MA		12/21/2021		751		(57)			(57)		694	694			
100063706	ELLENWOOD	GA		07/01/2021		930		3			3		933	933			
100205638	SMYRNA	TN		05/09/2025		312		(13)			(13)		299	299			
100143510	MELBOURNE	FL		02/22/2024		708		(13)			(13)		695	695			
100091578	CHICAGO	IL		03/07/2023		372		(18)			(18)		354	354			
100256453	TUSCALOOSA	AL		11/25/2025		318		(14)			(14)		304	304			
100204544	MORA	MN		04/04/2025		343		(11)			(11)		332	332			
100061087	LAS VEGAS	NV		06/01/2021		1,242		5			5		1,247	1,247			
100177916	PASO ROBLES	CA		11/19/2024		424		(18)			(18)		406	406			
100067988	INMAN	SC		09/23/2021		841		(32)			(32)		809	809			
100075926	HEMET	CA		01/07/2022		836		(29)			(29)		807	807			
100184675	REXBURG	ID		12/17/2024		867		(37)			(37)		830	830			
100229232	TUCKER	GA		08/13/2025		382		(19)			(19)		363	363			
100153471	KATY	TX		05/30/2024		115		(4)			(4)		111	111			
100071789	BALTIMORE	MD		10/14/2021		1,626		(71)			(71)		1,555	1,555			
100083872	HURST	TX		07/12/2022		2,612		(107)			(107)		2,505	2,505			
100063276	FORT WORTH	TX		07/01/2021		1,057		(7)			(7)		1,050	1,050			
100041193	DURHAM	NC		03/02/2020		906		(27)			(27)		879	879			
100067565	FREDERICKSBURG	VA		09/23/2021		801		(37)			(37)		764	764			
100061837	ROCHESTER	NY		07/01/2021		1,270		(18)			(18)		1,252	1,252			
100143780	PHILADELPHIA	PA		02/27/2024		250		(2)			(2)		248	248			
100194583	LAMAR	CO		03/28/2025		303		(14)			(14)		289	289			
100190259	DOLTON	IL		01/22/2025		378		(5)			(5)		373	373			
100204542	LANSING	IL		04/04/2025		325		(6)			(6)		319	319			
100186230	LYNCHBURG	VA		12/27/2024		462		2			2		464	464			
100199735	POWHATAN	VA		03/05/2025		1,481		(101)			(101)		1,380	1,380			
100200007	WILLIS	TX		03/06/2025		1,422		(3)			(3)		1,419	1,419			
100187985	VALLEY CENTER	CA		01/07/2025		1,454		(2)			(2)		1,452	1,452			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235267	GLENDALE	AZ		08/29/2025		382		(7)			(7)		375	375			
100136638	SAINT AUGUSTINE	FL		11/22/2023		176		8			8		184	184			
100133432	COLUMBUS	OH		10/19/2023		480		(25)			(25)		455	455			
100191205	SOUTHGATE	MI		01/29/2025		300		(11)			(11)		289	289			
100157743	CALABASAS	CA		07/02/2024		840		(30)			(30)		810	810			
100244073	ORLANDO	FL		09/29/2025		588		(29)			(29)		559	559			
100247766	ESCONDIDO	CA		10/29/2025		3,771		(236)			(236)		3,535	3,535			
100100816	BEACH PARK	IL		04/28/2023		919		37			37		956	956			
100278211	FARMINGTON	AR		02/26/2026		1,264		(25)			(25)		1,239	1,239			
100284197	MERIDIAN	ID		03/30/2026		568		(15)			(15)		553	553			
100157493	HUNTSVILLE	AL		02/20/2025		334		(16)			(16)		318	318			
100070467	COLUMBUS	GA		09/23/2021		876		(42)			(42)		834	834			
100088958	HARTWELL	GA		11/15/2022		437		1			1		438	438			
100207449	BLACK EAGLE	MT		04/29/2025		390		(6)			(6)		384	384			
100184574	WATKINSVILLE	GA		12/17/2024		147,593		(2,618)			(2,618)		144,975	144,975			
100155477	UMATILLA	FL		06/18/2024		778		(20)			(20)		758	758			
100193641	BEVERLY HILLS	FL		02/10/2025		334		(10)			(10)		324	324			
100199145	DOVER	PA		04/04/2025		379		(11)			(11)		368	368			
100151810	BALTIMORE	MD		05/10/2024		337		(18)			(18)		319	319			
100202389	EL PASO	TX		03/19/2025		4,459		(90)			(90)		4,369	4,369			
5.00006E+11	DORDRECHT	NLD		05/30/2025		16							16		(16)		(16)
100064843	SACRAMENTO	CA		07/14/2021		1,548		(63)			(63)		1,485	1,485			
100071071	ORLANDO	FL		10/01/2021		877		(10)			(10)		867	867			
100164887	WILMINGTON	DE		08/28/2024		396		(5)			(5)		391	391			
100141438	NEWPORT NEWS	VA		01/30/2024		308		(23)			(23)		285	285			
100064831	CLINTON	TN		07/14/2021		790		(33)			(33)		757	757			
100130152	OXFORD	NJ		11/15/2023		474		(31)			(31)		443	443			
100153463	GRAND RAPIDS	MI		05/30/2024		1,095		(26)			(26)		1,069	1,069			
100167083	CONYERS	GA		09/13/2024		370		(16)			(16)		354	354			
100152347	PARRISH	FL		05/17/2024		1,400		75			75		1,475	1,475			
100060166	HAMPTON	GA		06/25/2021		862		(27)			(27)		835	835			
100061028	LAS VEGAS	NV		06/01/2021		3,088		12			12		3,100	3,100			
100023935	FARMINGTON HILLS	MI		09/10/2018		818		(24)			(24)		794	794			
100190915	LAWTON	OK		01/28/2025		360		(5)			(5)		355	355			
100207278	LINCOLN	AL		04/28/2025		397		4			4		401	401			
100161456	OKLAHOMA CITY	OK		07/30/2024		23,562		(479)			(479)		23,083	23,083			
100184740	PEMBROKE PINES	FL		12/17/2024		994		(5)			(5)		989	989			
100237430	NAMPA	ID		09/12/2025		817		(43)			(43)		774	774			
5.00007E+11	MIJDRECHT	NLD		10/31/2025		4,792						79	4,871	4,799	(72)		(72)
100202175	RIVIERA BEACH	FL		03/18/2025		352		(11)			(11)		341	341			
100102091	CUYAHOGA FALLS	OH		04/14/2023		338		(9)			(9)		329	329			
100257621	ORANGE	NJ		11/26/2025		300		(22)			(22)		278	278			
100099770	CHICAGO	IL		02/28/2023		416		(13)			(13)		403	403			
100117787	GARDENA	CA		07/20/2023		454		(5)			(5)		449	449			
100065214	FRESNO	CA		07/14/2021		907		(15)			(15)		892	892			
100191564	LUBBOCK	TX		01/31/2025		374		(2)			(2)		372	372			
100184555	BAKERSFIELD	CA		12/17/2024		2,244		(94)			(94)		2,150	2,150			
100078847	ERWIN	NC		02/24/2022		1,098		(15)			(15)		1,083	1,083			
100140875	BATON ROUGE	LA		01/25/2024		336		(6)			(6)		330	330			
100284972	TAYLOR	TX		03/27/2026		366		(14)			(14)		352	352			
100199729	GLEN BURNIE	MD		03/05/2025		1,624		(77)			(77)		1,547	1,547			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103591	OCALA	FL		05/08/2023		473							473	473			
100169915	SCOTT	LA		11/08/2024		351		(16)			(16)		335	335			
100156927	MONTICELLO	NY		06/27/2024		371		(10)			(10)		361	361			
100142489	OCALA	FL		03/08/2024		345		(32)			(32)		313	313			
100103826	PITTSTON	PA		05/10/2023		375		(12)			(12)		363	363			
100164002	WILMINGTON	DE		08/21/2024		405		(13)			(13)		392	392			
100091508	WEST BEND	WI		01/20/2023		364		(14)			(14)		350	350			
100284784	MABLETON	GA		03/27/2026		265		(6)			(6)		259	259			
100254715	WILDWOOD	NJ		11/13/2025		566		(8)			(8)		558	558			
100202011	EATON	OH		03/18/2025		366							366	366			
100212583	SAN ANTONIO	TX		05/29/2025		1,926		(20)			(20)		1,906	1,906			
100102147	FORT WORTH	TX		04/14/2023		346		(20)			(20)		326	326			
100172875	YORK	PA		10/25/2024		403		(8)			(8)		395	395			
100117408	HOUSTON	TX		07/20/2023		606		196			196		802	802			
100177930	OLYMPIA	WA		11/19/2024		783		(43)			(43)		740	740			
100057575	RIVERSIDE	NJ		06/30/2021		834		(11)			(11)		823	823			
100067459	POCATELLO	ID		09/23/2021		830		(39)			(39)		791	791			
100068255	SAINT JOSEPH	MO		08/25/2021		559		(34)	1		(35)		524	524			
100055892	NORTH LAUDERDALE	FL		03/26/2021		1,138		(29)			(29)		1,109	1,109			
100070623	RINGGOLD	GA		10/01/2021		1,212		(17)			(17)		1,195	1,195			
100147252	PHOENIX	NY		03/28/2024		349		(6)			(6)		343	343			
100184673	BAY SHORE	NY		12/17/2024		1,127		(21)			(21)		1,106	1,106			
100131873	WOMELSDORF	PA		10/06/2023		31		(1)			(1)		30	30			
100209665	LYNNWOOD	WA		05/02/2025		1,150		(41)			(41)		1,109	1,109			
100221709	MANHATTAN BEACH	CA		07/25/2025		2,905		(102)			(102)		2,803	2,803			
100175549	RICHMOND	VA		11/08/2024		620		(29)			(29)		591	591			
100141010	PHILADELPHIA	PA		02/20/2024		350		(16)			(16)		334	334			
100090700	UNIVERSITY HEIGHTS	OH		12/29/2022		361		(10)			(10)		351	351			
100057705	BRIDGEPORT	CT		06/30/2021		819		(30)			(30)		789	789			
100152895	CARTHAGE	IN		05/22/2024		304		(24)			(24)		280	280			
100065731	NEW ORLEANS	LA		07/28/2021		2,353		(12)			(12)		2,341	2,341			
100064258	KISSIMMEE	FL		07/01/2021		1,165		43			43		1,208	1,208			
100213017	TURLOCK	CA		05/29/2025		1,518		(18)			(18)		1,500	1,500			
100147438	ORLANDO	FL		04/03/2024		122		(4)			(4)		118	118			
100116365	PLYMOUTH	PA		07/20/2023		584		20			20		604	604			
100075707	MUSKEGON	MI		12/01/2021		629		(7)			(7)		622	622			
100172636	HEBRON	IN		10/24/2024		2,188		(94)			(94)		2,094	2,094			
100155604	HERNDON	VA		06/18/2024		834		(12)			(12)		822	822			
100186756	MILWAUKEE	WI		12/31/2024		348		(16)			(16)		332	332			
100079276	HIALEAH	FL		02/28/2022		858		(14)			(14)		844	844			
100076455	LABELLE	FL		12/23/2021		708		(70)			(70)		638	638			
100062951	OMAHA	NE		07/01/2021		(305)							(305)	(305)			
100274469	TACOMA	WA		01/29/2026		709		(13)			(13)		696	696			
100152477	ROUND ROCK	TX		05/16/2024		385		(41)			(41)		344	344			
100143005	WEST PALM BEACH	FL		02/12/2024		661		(9)			(9)		652	652			
100207593	OMAHA	NE		04/29/2025		1,897		(117)			(117)		1,780	1,780			
100065205	MINNEAPOLIIS	MN		07/14/2021		941		(16)			(16)		925	925			
100114767	HUNTINGTON BEACH	CA		07/07/2023		34,118		(1,033)			(1,033)		33,085	33,085			
100128256	SAN JACINTO	CA		09/14/2023		377		(14)			(14)		363	363			
100070934	GLENDORA	NJ		10/01/2021		1,047		(13)			(13)		1,034	1,034			
100063071	SUMTER	SC		07/01/2021		802		(8)			(8)		794	794			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214191	FAYETTEVILLE	NC		05/30/2025		372		(2)			(2)		370	370			
100237969	WYANDOTTE	MI		10/10/2025		2,098		(69)			(69)		2,029	2,029			
100191276	THORNTON	IL		01/29/2025		321		(9)			(9)		312	312			
100141335	EDMOND	OK		01/30/2024		1,056		(15)			(15)		1,041	1,041			
100193549	CARIBOU	ME		02/10/2025		417		1			1		418	418			
100133437	LA MARQUE	TX		10/19/2023		332		(19)			(19)		313	313			
100077092	VILONIA	AR		01/03/2022		1,289		(12)			(12)		1,277	1,277			
100065136	CROSBY	TX		07/14/2021		879		(21)			(21)		858	858			
100269121	GREENBRIER	TN		12/30/2025		987		(20)			(20)		967	967			
100100743	AURORA	IL		04/28/2023		565		16			16		581	581			
100100818	HAMILTON	NJ		04/28/2023		578		12			12		590	590			
100064781	ORLANDO	FL		07/14/2021		285		(23)	1		(24)		261	261			
100210527	HOUSTON	TX		05/15/2025		2,020		(92)			(92)		1,928	1,928			
100080186	NOBLESVILLE	IN		02/25/2022		705		(22)			(22)		683	683			
100155585	BENTONVILLE	AR		06/18/2024		866		(22)			(22)		844	844			
100155708	SPOKANE	WA		06/18/2024		603		(30)	2		(32)		571	571			
100204579	JACKSONVILLE	AR		04/04/2025		344		(9)			(9)		335	335			
100132124	SAINT AUGUSTINE	FL		10/13/2023		2,686		(47)			(47)		2,639	2,639			
100037933	TAMPA	FL		09/16/2019		1,611		(29)			(29)		1,582	1,582			
100064960	BLUE RIVER	CO		07/14/2021		868		(30)			(30)		838	838			
100229413	TEMECULA	CA		08/15/2025		313		(5)			(5)		308	308			
100108070	SEASIDE PARK	NJ		05/24/2023		339		(16)			(16)		323	323			
100062055	CLATSKANIE	OR		07/01/2021		373		(4)			(4)		369	369			
100134488	HUMBLE	TX		10/30/2023		673		(1)			(1)		672	672			
100019914	AUSTIN	TX		07/30/2018		881		(22)			(22)		859	859			
100126387	BALTIMORE	MD		08/30/2023		431		(6)			(6)		425	425			
100149378	WILLIS	TX		04/24/2024		11,320		737			737		12,057	12,057			
100128091	NASHVILLE	TN		09/08/2023		484		14			14		498	498			
100180523	PALOS HILLS	IL		11/26/2024		751		(25)			(25)		726	726			
100136383	MAGGIE VALLEY	NC		11/20/2023		43,100		284			284		43,384	43,384			
100193254	STRASBURG	OH		02/10/2025		392		(3)			(3)		389	389			
100177047	HOLDEN	MA		01/16/2025		438		(1)			(1)		437	437			
100060813	MUNDELEIN	IL		06/01/2021		1,265		5			5		1,270	1,270			
100118035	FRESNO	CA		07/20/2023		6,612		298			298		6,910	6,910			
100190267	PHILADELPHIA	PA		01/22/2025		395		(20)			(20)		375	375			
100157973	KIRKLAND	WA		07/09/2024		2,209		26			26		2,235	2,235			
100199002	CONWAY	AR		02/28/2025		401		7			7		408	408			
100134866	IRONDEQUOIT	NY		10/30/2023		3,353		(45)			(45)		3,308	3,308			
100071366	SOUTH CHESTERFIELD	VA		10/01/2021		847		(8)			(8)		839	839			
100063091	COOKEVILLE	TN		07/01/2021		1,737		(10)			(10)		1,727	1,727			
100248863	TOBYHANNA	PA		10/29/2025		833		(30)			(30)		803	803			
100165012	PRINCESS ANNE	MD		08/28/2024		380		(5)			(5)		375	375			
100151204	BROKEN ARROW	OK		05/10/2024		2,717		(4)			(4)		2,713	2,713			
100023231	MURFREESBORO	TN		08/16/2018		896		(12)			(12)		884	884			
100146243	CLARKSBURG	MD		03/19/2024		1,170		(53)			(53)		1,117	1,117			
100071830	LANDOVER	MD		10/14/2021		796		(27)			(27)		769	769			
100229376	COPPELL	TX		08/15/2025		288		(14)			(14)		274	274			
100103511	OMAHA	NE		05/08/2023		384		(15)			(15)		369	369			
100200058	PERRYSVILLE	OH		03/06/2025		440		(5)			(5)		435	435			
100154951	WINTER GARDEN	FL		07/19/2024		417		(1)			(1)		416	416			
100172975	INDIANAPOLIS	IN		10/25/2024		457		6			6		463	463			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066835	FLORIDA CITY	FL		08/02/2021		990		1			1		991	991			
100201813	JACKSONVILLE	FL		03/18/2025		429		(4)			(4)		425	425			
100075379	DOVER	DE		12/01/2021		336		(6)			(6)		330	330			
100163398	DIAMOND	IL		09/27/2024		178		(5)			(5)		173	173			
100062502	VIRGINIA BEACH	VA		07/01/2021		530		(6)			(6)		524	524			
100283735	INDIANAPOLIS	IN		03/13/2026		1,903		(38)			(38)		1,865	1,865			
100284233	WADDELL	AZ		03/30/2026		303		(8)			(8)		295	295			
100092036	BALTIMORE	MD		02/09/2023		630		(12)			(12)		618	618			
100071850	OCALA	FL		10/14/2021		784		(30)			(30)		754	754			
100115464	ROCK HILL	SC		07/17/2023		339		(18)			(18)		321	321			
100202050	SCHENECTADY	NY		03/18/2025		370							370	370			
100129961	DETROIT	MI		09/27/2023		348		(8)			(8)		340	340			
100146073	BILLINGS	MT		03/19/2024		276		(16)	1		(17)		259	259			
100184516	PUNTA GORDA	FL		12/17/2024		823		(13)			(13)		810	810			
100190444	GILROY	CA		01/23/2025		1,054		(12)			(12)		1,042	1,042			
100208409	MIMS	FL		04/29/2025		282		(7)			(7)		275	275			
100177859	HODGENVILLE	KY		11/19/2024		1,566		(47)			(47)		1,519	1,519			
100071774	GOLDSBORO	NC		10/14/2021		1,506		(51)			(51)		1,455	1,455			
100213224	EAST WINDSOR	NJ		05/29/2025		734		(17)			(17)		717	717			
100248569	PLEASANT VIEW	UT		10/29/2025		853		(36)			(36)		817	817			
100109753	MACON	GA		06/16/2023		938		(22)			(22)		916	916			
100218251	MIAMI	FL		06/26/2025		324		(15)			(15)		309	309			
100244301	HUNTINGTOWN	MD		09/29/2025		495		(33)	1		(34)		461	461			
100101151	NORTH MIAMI	FL		04/28/2023		667		127			127		794	794			
100068011	SPRINGFIELD	MA		09/23/2021		844		(31)			(31)		813	813			
100214885	DALLAS	TX		06/11/2025		245		(10)			(10)		235	235			
100181668	BLOOMINGTON	IN		12/11/2024		2,910		(85)			(85)		2,825	2,825			
100165932	BRIDGEVIEW	IL		09/06/2024		340		(10)			(10)		330	330			
100134015	CLEVELAND	OH		10/25/2023		365		(13)			(13)		352	352			
100062697	LINCOLN	ND		07/01/2021		829		(8)			(8)		821	821			
100019809	BREINIGSVILLE	PA		07/26/2018		914		(12)			(12)		902	902			
100152003	PHILADELPHIA	PA		06/14/2024		373		(19)			(19)		354	354			
100102537	SAINT ALBANS	NY		06/07/2023		22,098		598			598		22,696	22,696			
100085999	MX	MEX		08/19/2022		632							632	632			
100237271	AUBURN	WA		09/12/2025		773		(28)			(28)		745	745			
100133936	GOLDSBORO	NC		10/25/2023		440		(8)			(8)		432	432			
100283087	MUNCIE	IN		03/09/2026		360		(17)			(17)		343	343			
100081104	LITTLE ROCK	AR		03/18/2022		806		10			10		816	816			
100099690	SAN ANTONIO	TX		04/06/2023		389		(3)			(3)		386	386			
100109160	HILO	HI		07/21/2023		381		(26)			(26)		355	355			
100174399	BRANFORD	CT		10/31/2024		834		(28)			(28)		806	806			
100101877	AMERICAN CANYON	CA		04/06/2023		1,012		(9)			(9)		1,003	1,003			
100078651	PIOCHE	NV		02/02/2022		678		(32)			(32)		646	646			
100153956	COLUMBUS	GA		06/05/2024		402		4			4		406	406			
100061924	GLENVILLE	NY		07/01/2021		1,222		11			11		1,233	1,233			
100142819	KISSIMMEE	FL		02/08/2024		358		(10)			(10)		348	348			
100247908	CORONA	CA		10/29/2025		834		(30)			(30)		804	804			
100023624	ROYAL OAK	MI		09/04/2018		849		(17)			(17)		832	832			
100131837	SEABROOK	TX		10/06/2023		478		(50)			(50)		428	428			
100155483	PUYALLUP	WA		06/18/2024		643		(32)			(32)		611	611			
100064758	HUMBLE	TX		07/14/2021		817		(38)			(38)		779	779			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254633	CLEVELAND	OH		11/10/2025		361		(7)			(7)		354	354			
100131701	BALTIMORE	MD		10/06/2023		567		30			30		597	597			
100070501	POQUOSON	VA		09/23/2021		844		(40)			(40)		804	804			
100208146	LOS FRESNOS	TX		04/29/2025		896		(37)			(37)		859	859			
100081101	LITTLE ROCK	AR		03/18/2022		804		10			10		814	814			
100141699	DAYTON	OH		01/30/2024		353		(3)			(3)		350	350			
100109906	NEW CASTLE	DE		06/22/2023		373		(11)			(11)		362	362			
100229199	NASHVILLE	TN		08/13/2025		452		(5)			(5)		447	447			
100200011	DONNA	TX		03/06/2025		261		(4)			(4)		257	257			
100078982	PONCHATOULA	LA		02/24/2022		785		(6)			(6)		779	779			
100220257	GAINESVILLE	FL		07/11/2025		1,612		(30)			(30)		1,582	1,582			
100131729	ESSEX	MD		10/06/2023		499		32			32		531	531			
100283754	SAINT LOUIS	MO		03/13/2026		263		(3)			(3)		260	260			
100184541	OREM	UT		12/17/2024		1,085		(27)			(27)		1,058	1,058			
100193805	TULUM	MEX		02/10/2025		347							347	347			
100154158	EL PASO	TX		07/11/2024		407		(11)			(11)		396	396			
100134026	TRENTON	NJ		10/25/2023		345		(13)			(13)		332	332			
100157063	SOUTHFIELD	MI		02/20/2025		260		(1)			(1)		259	259			
100146656	GRAND RAPIDS	MI		03/20/2024		967		(29)			(29)		938	938			
100064938	BENTONVILLE	AR		07/14/2021		822		(29)			(29)		793	793			
100175737	BRADENTON	FL		11/12/2024		868		(9)			(9)		859	859			
100131876	BALTIMORE	MD		10/06/2023		381		(22)			(22)		359	359			
100088392	COLLINSVILLE	IL		01/06/2023		310		(11)			(11)		299	299			
100248901	ASHLAND	WI		10/29/2025		362		(13)			(13)		349	349			
100253824	ROCKY MOUNT	NC		10/30/2025		387		(5)			(5)		382	382			
100156901	JACKSONVILLE	FL		06/27/2024		346		(9)			(9)		337	337			
100246029	BAKERSFIELD	CA		10/07/2025		370		(3)			(3)		367	367			
100019815	BRADENTON	FL		07/26/2018		863		(21)			(21)		842	842			
100118098	BROOKLYN	NY		07/20/2023		712		(23)			(23)		689	689			
100155579	CUMMING	GA		06/18/2024		9,043		(115)			(115)		8,928	8,928			
100156866	MONTICELLO	NY		06/27/2024		533		(15)			(15)		518	518			
100165067	MIAMI	FL		08/28/2024		571		(28)			(28)		543	543			
100064871	TULARE	CA		07/14/2021		1,237		(49)			(49)		1,188	1,188			
100061093	OAKLAND	MD		06/01/2021		895		3			3		898	898			
100146165	SAN LEANDRO	CA		03/19/2024		562		(30)			(30)		532	532			
100179855	LOCKPORT	IL		11/22/2024		365		(17)			(17)		348	348			
100175962	TAWAS CITY	MI		11/14/2024		535		(1)			(1)		534	534			
100019767	CLOVIS	CA		07/26/2018		879		(23)			(23)		856	856			
100141190	PHILADELPHIA	PA		01/30/2024		355		(4)			(4)		351	351			
100172860	LAS CRUCES	NM		10/25/2024		351		(16)			(16)		335	335			
5.00008E+11	AALSMEER	NLD		03/27/2026		(7)							(7)		7		7
5.00008E+11	HILLEGOM	NLD		03/27/2026		(4)							(4)		4		4
100257936	FLORENCE	KY		11/26/2025		999		(51)			(51)		948	948			
100277789	EL CAJON	CA		02/26/2026		343		(20)			(20)		323	323			
100063721	TAYLORVILLE	IL		07/01/2021		976		(17)			(17)		959	959			
100117655	MYRTLE BEACH	SC		07/20/2023		392		(10)			(10)		382	382			
100064697	MULBERRY	FL		07/14/2021		889		(48)			(48)		841	841			
100168478	STEPHENS CITY	VA		09/25/2024		31,145		(136)			(136)		31,009	31,009			
100128069	SHELBYVILLE	TN		09/08/2023		664		14			14		678	678			
100219112	MILWAUKEE	WI		06/27/2025		335		(9)			(9)		326	326			
100172821	MIAMI	FL		12/06/2024		1,536		(16)			(16)		1,520	1,520			

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100222022	SHELTON	WA		07/30/2025		1,320		(27)			(27)		1,293	1,293			
100023485	KATY	TX		09/04/2018		927		(11)			(11)		916	916			
100103075	FORT WORTH	TX		06/22/2023		395		(21)			(21)		374	374			
100108438	DETROIT	MI		05/25/2023		250		(8)			(8)		242	242			
100258625	PEMBROKE PINES	FL		12/05/2025		1,154		(23)			(23)		1,131	1,131			
100179902	NEW BRAUNFELS	TX		11/25/2024		451		34			34		485	485			
100221302	GOLDSBORO	NC		07/22/2025		322		(14)			(14)		308	308			
100213116	MENLO PARK	CA		05/29/2025		220		(9)			(9)		211	211			
100161951	WALLINGFORD	CT		07/31/2024		336		(13)			(13)		323	323			
100071740	ABERDEEN	MD		10/14/2021		836		(33)			(33)		803	803			
100119811	BALTIMORE	MD		08/08/2023		391		(7)			(7)		384	384			
100116772	CORAL SPRINGS	FL		07/20/2023		712		42			42		754	754			
100063121	BLAINE	MN		07/01/2021		1,145		6			6		1,151	1,151			
100222008	SILVER SPRING	MD		07/30/2025		744		(16)			(16)		728	728			
100119721	NORTH RIDGEVILLE	OH		08/08/2023		396		(9)			(9)		387	387			
100103548	PORTLAND	OR		05/08/2023		656		(22)			(22)		634	634			
100117430	CATHEDRAL CITY	CA		07/20/2023		501		13			13		514	514			
100064887	PORT ORANGE	FL		07/14/2021		1,093		(42)			(42)		1,051	1,051			
100273363	CHICAGO	IL		01/21/2026		350		(11)			(11)		339	339			
100274437	BURLEY	ID		01/29/2026		702		(13)			(13)		689	689			
100210025	POMONA	CA		05/07/2025		782		(19)			(19)		763	763			
100164028	BALTIMORE	MD		08/21/2024		313		(24)			(24)		289	289			
100115203	HENRICO	VA		07/17/2023		419		(12)			(12)		407	407			
100101777	MEMPHIS	TN		03/31/2023		367		(7)			(7)		360	360			
100126294	WAUKEGAN	IL		08/30/2023		367		(10)			(10)		357	357			
100126394	BALTIMORE	MD		08/30/2023		376		(7)			(7)		369	369			
100156054	SHERMAN	ME		06/18/2024		274		(17)			(17)		257	257			
100214210	FORT WORTH	TX		05/30/2025		350		(9)			(9)		341	341			
100132786	MODESTO	CA		11/03/2023		362							362	362			
100065067	NORTH WALES	PA		07/14/2021		876		(30)	2		(32)		844	844			
100172717	FAYETTEVILLE	NC		11/21/2024		403		(3)			(3)		400	400			
100067843	LUBBOCK	TX		09/23/2021		829		(33)			(33)		796	796			
100243448	CONVERSE	TX		09/26/2025		365		(12)			(12)		353	353			
100143458	ARLINGTON	TX		02/16/2024		304		(24)			(24)		280	280			
100057952	MEMPHIS	TN		06/30/2021		807		(31)			(31)		776	776			
100063044	HOOVER	AL		07/01/2021		1,003		(14)			(14)		989	989			
100060382	BLACKLICK	OH		06/01/2021		896		4			4		900	900			
100175731	KAILUA KONA	HI		11/12/2024		711		(24)			(24)		687	687			
100135531	JEROME	ID		11/13/2023		351							351	351			
100127673	NORTH CHARLESTON	SC		09/08/2023		383		(13)			(13)		370	370			
100088036	MIAMI BEACH	FL		10/25/2022		380		(23)			(23)		357	357			
100231016	TEMECULA	CA		08/29/2025		929		(47)			(47)		882	882			
100064749	ORLANDO	FL		07/14/2021		1,147		(54)			(54)		1,093	1,093			
100180555	DALLAS	TX		11/26/2024		649		(12)			(12)		637	637			
100221762	FORT WORTH	TX		07/25/2025		335		(9)			(9)		326	326			
100109903	KANSAS CITY	MO		06/22/2023		441		(9)			(9)		432	432			
100064808	WEST DEPTFORD	NJ		07/14/2021		931		(40)			(40)		891	891			
100276686	HOUSTON	TX		01/29/2026		3,646		(35)			(35)		3,611	3,611			
100078876	INMAN	SC		02/24/2022		687		11			11		698	698			
100209965	PHILADELPHIA	PA		06/11/2025		1,654		(31)			(31)		1,623	1,623			
100117721	BROWNSVILLE	TX		07/20/2023		585		2			2		587	587			

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100136760	SHARON HILL	PA		11/27/2023		245		(5)			(5)		240	240			
100091203	PALM BAY	FL		01/31/2023		2,091		(83)			(83)		2,008	2,008			
100091183	YARMOUTH PORT	MA		01/31/2023		3,615		(180)			(180)		3,435	3,435			
100191748	KENT	OH		02/20/2025		358		(12)			(12)		346	346			
100158983	MENTONE	CA		08/15/2024		390		(16)			(16)		374	374			
100164287	STRONGSVILLE	OH		08/21/2024		1,900		30			30		1,930	1,930			
100057653	WINDHAM	CT		06/30/2021		857		(19)			(19)		838	838			
100131717	WARSAW	IN		10/06/2023		433		8			8		441	441			
100191784	SCRANTON	PA		01/31/2025		323		(15)			(15)		308	308			
100133429	VIAN	OK		10/19/2023		500		(27)			(27)		473	473			
100116203	MESA	AZ		07/20/2023		641		16			16		657	657			
100179869	MARRERO	LA		11/22/2024		1,077		(20)			(20)		1,057	1,057			
100248030	MARYSVILLE	MI		10/29/2025		368		(16)			(16)		352	352			
100115271	BALTIMORE	MD		07/17/2023		398		(18)			(18)		380	380			
100101209	BATTLE CREEK	MI		04/28/2023		480							480	480			
100168183	CHANDLER	AZ		09/20/2024		3,489		(10)			(10)		3,479	3,479			
100174425	EL CAJON	CA		10/31/2024		1,093		(12)			(12)		1,081	1,081			
100215959	SAN ANTONIO	TX		07/11/2025		322		(15)			(15)		307	307			
100081216	MOREHEAD CITY	NC		03/18/2022		814		16			16		830	830			
100200004	GALVESTON	TX		03/06/2025		400		(14)			(14)		386	386			
100265399	FARIBAULT	MN		12/19/2025		367		(12)			(12)		355	355			
100068027	EL PASO	TX		09/23/2021		875		(9)			(9)		866	866			
100110033	CUTLER BAY	FL		06/23/2023		375		(7)			(7)		368	368			
100159953	MIAMI	FL		08/16/2024		392		(16)			(16)		376	376			
100191272	CONYERS	GA		01/29/2025		486		(10)			(10)		476	476			
4010055886	WATERLOO	NY		11/29/2023		3,220		(10)			(10)		3,210	3,210			
100062317	COSBY	TN		07/01/2021		921		(7)			(7)		914	914			
100116322	MOUNT LAUREL	NJ		07/20/2023		592		104			104		696	696			
100108432	LAKE WALES	FL		05/25/2023		381		(6)			(6)		375	375			
100215014	DETROIT	MI		06/11/2025		637		(8)			(8)		629	629			
100109978	GARY	IN		06/22/2023		393		(7)			(7)		386	386			
100212664	FLORISSANT	MO		05/29/2025		333		(9)			(9)		324	324			
100091557	DUNDALK	MD		03/07/2023		760		(49)			(49)		711	711			
100175641	TRENTON	NJ		11/12/2024		330		(15)			(15)		315	315			
100081473	SAINT PETERSBURG	FL		03/18/2022		1,651		54			54		1,705	1,705			
3350111350	NEWARK	NJ		09/22/2025		385,165							385,165	385,165			
100210369	SAN ANTONIO	TX		05/12/2025		1,027		(1)			(1)		1,026	1,026			
100145817	HUNTINGTON	TX		05/08/2024		600		(44)			(44)		556	556			
100195600	MIDDLEFIELD	OH		02/24/2025		450		(21)			(21)		429	429			
100214923	OCEAN CITY	MD		06/11/2025		686		(21)			(21)		665	665			
100208885	CAROLINA BEACH	NC		04/29/2025		804		(38)			(38)		766	766			
100103520	HOUSTON	TX		05/08/2023		383		(3)			(3)		380	380			
100158483	NORTH MIAMI	FL		07/10/2024		396		(9)			(9)		387	387			
100128473	NORTH MIAMI BEACH	FL		09/15/2023		4,177		(45)			(45)		4,132	4,132			
100164901	MADISON	OH		08/28/2024		(7,356)							(7,356)			7,356	7,356
100189624	CHICAGO	IL		01/17/2025		282		(5)			(5)		277	277			
100065206	MINNEAPOLIS	MN		07/14/2021		928		(16)			(16)		912	912			
100284280	LAKE FOREST	CA		03/30/2026		146		(8)			(8)		138	138			
100173051	SAN MARCOS	TX		10/25/2024		3,663		(91)			(91)		3,572	3,572			
100142175	LOGAN	UT		02/29/2024		365		(12)			(12)		353	353			
100132779	FAYETTEVILLE	NC		11/03/2023		832		2			2		834	834			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177448	NAPLES	FL		01/16/2025		1,761		(44)			(44)		1,717	1,717			
100154930	ATLANTA	GA		07/19/2024		367		(14)			(14)		353	353			
100172771	MOUNT CLEMENS	MI		12/06/2024		352		(14)			(14)		338	338			
100018349	WINTER SPRINGS	FL		06/27/2018		878		(22)			(22)		856	856			
100272782	ATHENS	GA		01/13/2026		337		(16)			(16)		321	321			
100057871	ARIZONA CITY	AZ		06/30/2021		766		(9)			(9)		757	757			
100184712	SMYRNA	DE		12/17/2024		791		(20)			(20)		771	771			
5.00007E+11	AMSTELVEEN	NLD		09/30/2025		15							15		(15)		(15)
100266858	DALLAS	TX		12/23/2025		371		(8)			(8)		363	363			
100164685	MESA	AZ		08/23/2024		1,261		(16)			(16)		1,245	1,245			
100161877	FRESNO	CA		07/31/2024		336		(11)			(11)		325	325			
100017835	ONTARIO	CA		05/30/2018		892		(17)			(17)		875	875			
100156192	PEMBROKE PINES	FL		06/20/2024		553		(19)			(19)		534	534			
100024060	HARLINGEN	TX		09/10/2018		807		(27)			(27)		780	780			
100249875	PRAIRIE VILLAGE	KS		10/30/2025		906		(18)			(18)		888	888			
100149894	PHOENIX	AZ		04/29/2024		367		3			3		370	370			
100192504	CAPE CORAL	FL		02/07/2025		301		(14)			(14)		287	287			
100158577	STARTEX	SC		07/11/2024		273		(14)			(14)		259	259			
100084455	CABO SAN LUCAS	MEX		07/11/2022		622							622	622			
100118745	DAVENPORT	FL		07/25/2023		1,487		(29)			(29)		1,458	1,458			
100164955	BETHLEHEM	PA		08/28/2024		375		(20)			(20)		355	355			
100023373	CALHOUN	GA		08/16/2018		1,202		(27)			(27)		1,175	1,175			
100209705	MACON	GA		05/05/2025		440		(13)			(13)		427	427			
100204812	ROCKPORT	TX		04/09/2025		383		(7)			(7)		376	376			
100060929	HAMILTON	GA		06/01/2021		1,187		5			5		1,192	1,192			
100088332	SALISBURY	MD		01/06/2023		7,482		(255)			(255)		7,227	7,227			
100276687	PUEBLO	CO		01/29/2026		497		(19)			(19)		478	478			
100083879	LAKELAND	FL		07/12/2022		467		(16)			(16)		451	451			
100175078	CHICAGO	IL		11/05/2024		407		(10)			(10)		397	397			
100019661	FALL RIVER	MA		07/26/2018		874		(16)			(16)		858	858			
100213122	DORAL	FL		05/29/2025		2,722		(145)			(145)		2,577	2,577			
100205043	KISSIMMEE	FL		04/11/2025		376		(15)			(15)		361	361			
100230168	DERRY	NH		08/29/2025		416		(18)			(18)		398	398			
100176084	PHILADELPHIA	PA		12/20/2024		408		(3)			(3)		405	405			
100141773	KANSAS CITY	MO		01/30/2024		258		(15)			(15)		243	243			
100210333	PHILLIPSBURG	NJ		05/09/2025		1,452		(42)			(42)		1,410	1,410			
100267114	BRADENTON	FL		12/23/2025		34,430		(823)			(823)		33,607	33,607			
100169268	WEST PALM BEACH	FL		09/27/2024		232		(11)			(11)		221	221			
100193716	WASHINGTON	DC		02/10/2025		335		(10)			(10)		325	325			
100040098	CLARKSTON	GA		01/28/2020		1,164		(43)			(43)		1,121	1,121			
100172650	SHELTON	WA		11/21/2024		400		(11)			(11)		389	389			
100102516	LEXINGTON	KY		06/07/2023		301		(17)			(17)		284	284			
100255456	RIVERDALE	GA		11/24/2025		386		(10)			(10)		376	376			
100100758	AURORA	IL		04/28/2023		1,398		5			5		1,403	1,403			
100101128	NEW ORLEANS	LA		04/28/2023		417		(21)			(21)		396	396			
100151992	FRUITLAND PARK	FL		06/14/2024		327		(16)			(16)		311	311			
100134452	UPPER DARBY	PA		10/30/2023		276		(13)			(13)		263	263			
100118787	PANAMA CITY BEACH	FL		07/25/2023		370		(8)			(8)		362	362			
100180110	MERRILLVILLE	IN		12/30/2024		351		(7)			(7)		344	344			
100174557	SAINT JOSEPH	MO		10/31/2024		321		(20)			(20)		301	301			
100017976	CARROLLTON	TX		05/22/2018		1,037		(27)			(27)		1,010	1,010			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248982	GAINESBORO	TN		10/29/2025		453		(16)			(16)		437	437			
100071811	BAKERSFIELD	CA		10/14/2021		849		(32)			(32)		817	817			
100220653	VINTON	VA		07/17/2025		335		(14)			(14)		321	321			
100216378	UNION GROVE	AL		06/20/2025		493		3			3		496	496			
100068072	SIOUX FALLS	SD		09/23/2021		1,120		5			5		1,125	1,125			
100023949	LOS ANGELES	CA		09/10/2018		3,898		(21)			(21)		3,877	3,877			
100246067	KILLEEN	TX		10/08/2025		12,612		(566)			(566)		12,046	12,046			
100116869	TORRANCE	CA		07/20/2023		572		33			33		605	605			
100067794	RICHMOND	VA		09/23/2021		573		(21)			(21)		552	552			
100243928	SAN DIEGO	CA		09/29/2025		1,039		(53)			(53)		986	986			
100230157	SPRINGFIELD	NJ		08/29/2025		734		(26)			(26)		708	708			
100202125	SARASOTA	FL		03/18/2025		410		(9)			(9)		401	401			
100140755	CAMDEN	NJ		01/22/2024		237		(20)			(20)		217	217			
100061020	OKLAHOMA CITY	OK		06/01/2021		1,230		5			5		1,235	1,235			
100119057	BAKERSFIELD	CA		07/27/2023		343		(13)			(13)		330	330			
100154769	NEWPORT NEWS	VA		07/19/2024		139		(2)			(2)		137	137			
100076024	BALTIMORE	MD		01/07/2022		747		(25)			(25)		722	722			
100079549	CHICAGO	IL		04/25/2022		599		(27)			(27)		572	572			
100060112	MERCED	CA		06/25/2021		838		(31)			(31)		807	807			
100235314	TRUMANN	AR		08/29/2025		683		(20)			(20)		663	663			
100120418	TUCSON	AZ		08/18/2023		266		(25)			(25)		241	241			
100257775	CLOSTER	NJ		11/26/2025		27,096		(808)			(808)		26,288	26,288			
100069256	AURORA	CO		09/01/2021		655		(8)			(8)		647	647			
100276643	SPARTANBURG	SC		01/29/2026		1,934		(78)			(78)		1,856	1,856			
100148641	XENIA	OH		05/15/2024		335		(7)			(7)		328	328			
100211979	PASADENA	MD		05/22/2025		3,432		31			31		3,463	3,463			
100237728	BOISE	ID		09/12/2025		228		(6)			(6)		222	222			
100207841	DOWNEY	CA		04/29/2025		871		(50)			(50)		821	821			
100172795	FORT WORTH	TX		12/06/2024		358		(13)			(13)		345	345			
100165853	DAYTONA BEACH	FL		08/29/2024		388		(10)			(10)		378	378			
100063484	STATESVILLE	NC		07/01/2021		1,271		(19)			(19)		1,252	1,252			
100267686	HOLLISTER	CA		12/29/2025		709		(45)			(45)		664	664			
100243440	DES MOINES	IA		09/26/2025		302		(14)			(14)		288	288			
100204909	ORLANDO	FL		04/10/2025		311		(14)			(14)		297	297			
100201765	WILMINGTON	NC		03/18/2025		361		(8)			(8)		353	353			
100246418	HOT SPRINGS NATIONAL P	AR		10/10/2025		354		(6)			(6)		348	348			
100019916	FLOWER MOUND	TX		07/30/2018		899		(17)			(17)		882	882			
100116735	ORLANDO	FL		07/20/2023		522		102			102		624	624			
100130267	PEMBERTON	NJ		09/28/2023		205		(3)			(3)		202	202			
100167626	SANFORD	ME		09/19/2024		837		(19)			(19)		818	818			
100075091	FLINT	MI		12/01/2021		315		(2)			(2)		313	313			
100024003	LAWRENCEVILLE	GA		09/10/2018		853		(22)			(22)		831	831			
100081440	MURFREESBORO	TN		03/18/2022		835		21			21		856	856			
100147644	OAK LAWN	IL		04/04/2024		301		(15)			(15)		286	286			
100155019	STERLING	CO		07/19/2024		398		(7)			(7)		391	391			
100169321	ATLANTA	GA		09/27/2024		659		(31)			(31)		628	628			
100274699	APEX	NC		01/29/2026		887		(17)			(17)		870	870			
100060432	RANDALLSTOWN	MD		06/01/2021		888		3			3		891	891			
100159834	COCONUT CREEK	FL		08/16/2024		2,944		(251)			(251)		2,693	2,693			
100214858	TRENTON	NJ		06/11/2025		364		(7)			(7)		357	357			
100220739	INDIANAPOLIS	IN		07/18/2025		249		5			5		254	254			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063264	NEWARK	DE		07/01/2021		869		(18)			(18)		851	851			
100067591	WILMINGTON	DE		09/23/2021		796		(36)			(36)		760	760			
100057670	FORT WORTH	TX		06/30/2021		969		(19)			(19)		950	950			
100178391	ORLANDO	FL		11/21/2024		407		(11)			(11)		396	396			
100209160	SAINT LOUIS	MO		04/30/2025		317		(10)			(10)		307	307			
100061452	SAINT CLAIR SHORES	MI		06/01/2021		899		4			4		903	903			
100201890	BURGAW	NC		03/18/2025		348		(9)			(9)		339	339			
100117794	UPPER DARBY	PA		07/20/2023		2,340		59			59		2,399	2,399			
100195572	INVERNESS	FL		02/24/2025		3,779		29			29		3,808	3,808			
100089968	KISSIMMEE	FL		01/26/2023		319		(22)			(22)		297	297			
100211346	CLACKAMAS	OR		05/15/2025		820		(30)			(30)		790	790			
100202448	CHICAGO	IL		03/20/2025		253		(8)			(8)		245	245			
100179854	CHICAGO	IL		11/22/2024		1,079		(36)			(36)		1,043	1,043			
100236768	CINCINNATI	OH		09/11/2025		229		(10)			(10)		219	219			
100230514	HOUSTON	TX		08/29/2025		246		(11)			(11)		235	235			
100176716	PRINCETON	TX		11/15/2024		2,085		22			22		2,107	2,107			
100169201	PHILADELPHIA	PA		09/27/2024		308		(14)			(14)		294	294			
100178157	ROCKLEDGE	FL		11/19/2024		703		(18)			(18)		685	685			
100213427	LONG BEACH	CA		05/29/2025		2,473		(57)			(57)		2,416	2,416			
100101175	ORLANDO	FL		04/28/2023		535		6			6		541	541			
100197386	PHOENIX	AZ		02/25/2025		496		(26)			(26)		470	470			
100060653	NORFOLK	VA		06/01/2021		1,195		5			5		1,200	1,200			
100215663	HOUSTON	TX		06/13/2025		355		(1)			(1)		354	354			
100189554	CHICAGO	IL		01/16/2025		819		(38)			(38)		781	781			
100079004	OMAHA	NE		02/24/2022		826		(4)			(4)		822	822			
100068304	PAULSBORO	NJ		08/25/2021		936		(29)			(29)		907	907			
100165260	MARYSVILLE	CA		08/29/2024		204		(8)			(8)		196	196			
100074883	ISLIP	NY		12/01/2021		909		(6)			(6)		903	903			
100195084	FORT WORTH	TX		02/24/2025		3,398		15			15		3,413	3,413			
100161866	CLEVELAND	OH		07/31/2024		315		(4)			(4)		311	311			
100019748	TEMPE	AZ		07/26/2018		888		(12)			(12)		876	876			
100147280	BETHLEHEM	PA		03/28/2024		355		(10)			(10)		345	345			
100271819	TRINITY	TX		12/30/2025		466		(12)			(12)		454	454			
100181619	PITTSBURGH	PA		12/09/2024		466		(11)			(11)		455	455			
100237818	STOCKTON	CA		09/12/2025		6,207		(67)			(67)		6,140	6,140			
100199594	QUILCENE	WA		03/05/2025		859		(2)			(2)		857	857			
100184992	DELRAY BEACH	FL		12/19/2024		695		(31)			(31)		664	664			
100128297	BROKEN BOW	OK		09/14/2023		325		(16)			(16)		309	309			
100202203	MIDLOTHIAN	IL		04/17/2025		369		(4)			(4)		365	365			
100155586	ALVA	FL		06/18/2024		1,115		(43)			(43)		1,072	1,072			
100161957	SAN ANTONIO	TX		07/31/2024		297		(27)			(27)		270	270			
100078830	BALTIMORE	MD		02/24/2022		834		3			3		837	837			
100193263	BURLINGTON	KY		02/10/2025		2,211		(54)			(54)		2,157	2,157			
100186095	ALEXANDRIA	VA		01/31/2025		2,074		(21)			(21)		2,053	2,053			
100079594	LAS VEGAS	NV		04/08/2022		910		(12)			(12)		898	898			
100220850	BANNING	CA		07/18/2025		326		(9)			(9)		317	317			
100147128	WEST PALM BEACH	FL		05/08/2024		349		(20)			(20)		329	329			
100197625	CAMDEN	NJ		02/26/2025		330		(10)			(10)		320	320			
100133945	PLEASANTVILLE	NJ		10/25/2023		279		(11)			(11)		268	268			
100154777	MOBILE	AL		07/19/2024		273		(24)			(24)		249	249			
100064936	KATY	TX		07/14/2021		1,675		(59)			(59)		1,616	1,616			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109996	FRANKLIN TOWNSHIP	NJ		06/22/2023		430		(7)			(7)		423	423			
100190433	CHESTERFIELD	VA		01/23/2025		796		(15)			(15)		781	781			
100064623	CLIFTON HEIGHTS	PA		07/01/2021		271		11			11		282	282			
100236960	NORTH CHESTERFIELD	VA		09/12/2025		383		(2)			(2)		381	381			
100185885	DANBURY	CT		12/26/2024		318		(11)			(11)		307	307			
100190260	SAINT JOSEPH	MO		01/22/2025		104		(2)			(2)		102	102			
100080418	SACRAMENTO	CA		04/14/2022		644		(19)			(19)		625	625			
100100090	CHICAGO	IL		03/28/2023		2,107		(38)			(38)		2,069	2,069			
100171224	CINCINNATI	OH		10/16/2024		371		(17)			(17)		354	354			
100139518	ABILENE	TX		12/28/2023		265		(24)			(24)		241	241			
100190313	KANSAS CITY	KS		01/22/2025		348		(13)			(13)		335	335			
100143895	GLEN ALLEN	VA		03/06/2024		383		(8)			(8)		375	375			
100076074	CHATTANOOGA	TN		01/07/2022		772		(26)			(26)		746	746			
100177081	INDIANAPOLIS	IN		01/16/2025		381		(14)			(14)		367	367			
100137495	SAINT CLOUD	MN		01/11/2024		276		(23)			(23)		253	253			
100174430	RAMONA	CA		10/31/2024		5,081		(158)			(158)		4,923	4,923			
100230908	MARYVILLE	TN		08/29/2025		1,280		(43)			(43)		1,237	1,237			
100119765	LANSING	IL		08/08/2023		389		(12)			(12)		377	377			
100063059	HAZARD	KY		07/01/2021		1,558		(5)			(5)		1,553	1,553			
100129751	HOUSTON	TX		09/27/2023		22,247		(1,802)			(1,802)		20,445	20,445			
100164943	KERHONKSON	NY		08/28/2024		229		(5)			(5)		224	224			
100255371	AUBURNDALE	FL		11/24/2025		420		(18)			(18)		402	402			
100189592	SILSBEE	TX		01/17/2025		200		(9)			(9)		191	191			
100079005	OMAHA	NE		02/24/2022		809		(3)			(3)		806	806			
100065117	PHOENIX	AZ		07/14/2021		880		(22)			(22)		858	858			
100070439	GRAVOIS MILLS	MO		09/23/2021		864		(23)			(23)		841	841			
100214069	FORT LAUDERDALE	FL		05/30/2025		335		(14)			(14)		321	321			
100063697	LAWRENCEVILLE	GA		07/01/2021		601		(10)			(10)		591	591			
100067213	EDWARDSVILLE	IL		08/02/2021		628		15			15		643	643			
100189716	COLUMBIA	PA		02/20/2025		372		6			6		378	378			
100237136	NEENAH	WI		09/12/2025		1,116		(44)			(44)		1,072	1,072			
100213383	SAN DIEGO	CA		05/29/2025		340		(8)			(8)		332	332			
100184534	MANALAPAN	NJ		12/17/2024		784		(38)			(38)		746	746			
100137112	DICKINSON	TX		11/28/2023		2,719		(108)			(108)		2,611	2,611			
100079696	AVENTURA	FL		04/08/2022		673		(45)			(45)		628	628			
100067070	CEDARPINES PARK AREA	CA		08/02/2021		937		15			15		952	952			
100149935	DAYTONA BEACH	FL		06/07/2024		121		(4)			(4)		117	117			
100207603	BORDENTOWN	NJ		04/29/2025		688		(42)			(42)		646	646			
100213080	TOLLESON	AZ		05/29/2025		812		(34)			(34)		778	778			
100064661	BLANDFORD	MA		07/01/2021		859		38			38		897	897			
100282918	NATIONAL CITY	CA		03/02/2026		812		(43)			(43)		769	769			
100144130	TEMPE	AZ		03/07/2024		2,886		(71)			(71)		2,815	2,815			
100190467	HOOKSETT	NH		01/24/2025		353		(13)			(13)		340	340			
100181560	CLEVELAND HEIGHTS	OH		12/09/2024		328		(8)			(8)		320	320			
100235695	TRENTON	NJ		09/02/2025		326		(12)			(12)		314	314			
100243909	LOUISVILLE	KY		09/29/2025		3,193		(61)			(61)		3,132	3,132			
100019976	MARIETTA	GA		07/30/2018		962		(22)			(22)		940	940			
100141918	SAINT CLOUD	FL		03/27/2024		625		(21)			(21)		604	604			
100210944	BROCKTON	MA		05/15/2025		982		(64)			(64)		918	918			
100143622	PLYMOUTH	PA		02/21/2024		373		(19)			(19)		354	354			
100135110	DURHAM	NC		11/01/2023		2,511		67			67		2,578	2,578			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164688	LINCOLN	CA		08/23/2024		752		(12)			(12)		740	740			
100060885	ABERDEEN	MD		06/01/2021		2,180		9			9		2,189	2,189			
100161312	ANNA	TX		07/25/2024		1,646		(40)			(40)		1,606	1,606			
100186757	MILWAUKEE	WI		12/31/2024		339		(16)			(16)		323	323			
100243974	HUGER	SC		09/29/2025		768		(48)			(48)		720	720			
100181574	DARBY	PA		12/09/2024		362		(10)			(10)		352	352			
100249534	HERMISTON	OR		10/30/2025		4,276		(165)			(165)		4,111	4,111			
100194298	WINSTON SALEM	NC		02/14/2025		50,749		(2,343)			(2,343)		48,406	48,406			
100132719	SALEM	NJ		11/03/2023		271		(10)			(10)		261	261			
100143561	DARBY	PA		02/21/2024		375		(8)			(8)		367	367			
100057594	GROVETOWN	GA		06/30/2021		892		(8)			(8)		884	884			
100100823	PASADENA	MD		04/28/2023		592		30			30		622	622			
100164087	HOUSTON	TX		08/21/2024		626		(40)			(40)		586	586			
100169262	PITTSBURGH	PA		09/27/2024		340		(16)			(16)		324	324			
100143638	GARY	IN		02/21/2024		345		(8)			(8)		337	337			
100180239	MIAMI GARDENS	FL		11/25/2024		8,427		(143)			(143)		8,284	8,284			
100060981	GILLSVILLE	GA		06/01/2021		1,751		7			7		1,758	1,758			
100017870	LAUREL	MD		05/30/2018		889		(24)			(24)		865	865			
100239384	PORTLAND	OR		09/29/2025		803		(16)			(16)		787	787			
100172156	PRINCE FREDERICK	MD		10/17/2024		254		(4)			(4)		250	250			
100181265	FORT WORTH	TX		12/06/2024		1,053		(46)			(46)		1,007	1,007			
100099880	SEATTLE	WA		03/28/2023		321		(15)			(15)		306	306			
100156894	AZLE	TX		06/27/2024		345		(8)			(8)		337	337			
100057698	SAN ANTONIO	TX		06/30/2021		803		(28)			(28)		775	775			
100135463	BOLIVIA	NC		11/13/2023		66,540		5,734			5,734		72,274	72,274			
100139668	ROBERT LEE	TX		12/28/2023		250		(15)			(15)		235	235			
100101982	WASHINGTON	VA		04/14/2023		1,286		(82)			(82)		1,204	1,204			
100186235	NORTH LAS VEGAS	NV		12/27/2024		342		(13)			(13)		329	329			
100037893	PISCATAWAY	NJ		09/16/2019		893		(29)			(29)		864	864			
100133632	ARGYLE	TX		10/23/2023		12,304		647			647		12,951	12,951			
100119066	JOLIET	IL		07/27/2023		297		(12)			(12)		285	285			
100139466	PORTLAND	OR		12/28/2023		16,967		(497)			(497)		16,470	16,470			
100169245	MILLVILLE	NJ		09/27/2024		375		(17)			(17)		358	358			
100162357	SPRING	TX		08/06/2024		792		(36)			(36)		756	756			
100079941	ARROYO GRANDE	CA		04/08/2022		762		1			1		763	763			
100116972	DAWSONVILLE	GA		07/20/2023		530		104			104		634	634			
100208270	BEAVERTON	OR		04/29/2025		912		(24)			(24)		888	888			
100119801	BALTIMORE	MD		08/08/2023		387		(17)			(17)		370	370			
100193332	LANSING	IL		02/10/2025		385		(5)			(5)		380	380			
100169309	SALISBURY	NC		09/27/2024		365		(2)			(2)		363	363			
100158554	WAVERLY	VA		07/10/2024		336		(21)			(21)		315	315			
100149909	HOUSTON	TX		04/29/2024		1,513		(47)			(47)		1,466	1,466			
100156675	DETROIT	MI		06/24/2024		322		(19)			(19)		303	303			
100167933	PARKVILLE	MD		09/20/2024		278		(16)			(16)		262	262			
100164705	EL DORADO HILLS	CA		08/23/2024		528		(19)			(19)		509	509			
100237864	SANTA ROSA	CA		09/12/2025		178		(12)			(12)		166	166			
100193265	WENATCHEE	WA		02/10/2025		1,587		(15)			(15)		1,572	1,572			
100156865	BALTIMORE	MD		06/27/2024		330		(8)			(8)		322	322			
100088975	ORLANDO	FL		11/15/2022		3,161		(63)			(63)		3,098	3,098			
100067608	MCKNIGHTSTOWN	PA		09/23/2021		1,057		(44)			(44)		1,013	1,013			
100067484	HAMILTON	OH		09/23/2021		933		(29)			(29)		904	904			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202083	KANSAS CITY	KS		03/18/2025		389		1			1		390	390			
100066503	LOUISVILLE	KY		08/02/2021		793		(2)			(2)		791	791			
100110099	NEW CUYAMA	CA		06/23/2023		2,273		(49)			(49)		2,224	2,224			
100229239	GAINESVILLE	FL		08/13/2025		649		(24)			(24)		625	625			
100066594	WANTAGE	NJ		08/02/2021		1,010		(11)			(11)		999	999			
100178040	APOPKA	FL		11/19/2024		515		(19)			(19)		496	496			
100133957	CHICAGO	IL		10/25/2023		595		(16)			(16)		579	579			
100167851	GREENSBORO	NC		09/20/2024		323		(23)			(23)		300	300			
100221737	DEER PARK	TX		07/25/2025		333		(5)			(5)		328	328			
100195645	OMAHA	NE		02/24/2025		11,564		(449)			(449)		11,115	11,115			
100067580	KISSIMMEE	FL		09/23/2021		842		(31)			(31)		811	811			
100099820	MIAMI	FL		02/28/2023		584		(19)			(19)		565	565			
100283843	MORGANTOWN	WV		03/16/2026		388		(14)			(14)		374	374			
100100248	RALEIGH	NC		03/17/2023		369		(9)			(9)		360	360			
100091627	POCATELLO	ID		03/07/2023		389		(18)			(18)		371	371			
100136074	ROYSE CITY	TX		11/16/2023		220		(5)			(5)		215	215			
100154644	RIVERDALE	GA		07/19/2024		351		(32)			(32)		319	319			
100102474	JACKSONVILLE	FL		06/07/2023		316		(17)			(17)		299	299			
100076195	RIO RANCHO	NM		01/07/2022		786		(21)			(21)		765	765			
100116923	SOMERSET	PA		07/20/2023		567		145			145		712	712			
100147401	ZEBULON	GA		05/08/2024		910		(80)			(80)		830	830			
100230104	KOKOMO	IN		08/26/2025		352		(8)			(8)		344	344			
100066512	PERRYVILLE	KY		08/02/2021		1,478		(16)			(16)		1,462	1,462			
100076044	TOMBALL	TX		01/07/2022		779		(24)			(24)		755	755			
100024011	AUSTIN	TX		09/10/2018		803		(28)			(28)		775	775			
100060429	BETHEL	MN		06/01/2021		1,159		5			5		1,164	1,164			
100284945	CLEVELAND	OH		03/27/2026		665		(17)			(17)		648	648			
100206345	CALDWELL	ID		04/17/2025		28,253		(792)			(792)		27,461	27,461			
100128371	COLUMBUS	OH		09/15/2023		387		(8)			(8)		379	379			
100199993	LUBBOCK	TX		03/06/2025		813		(12)	19		(31)		782	782			
100101932	PLANO	IL		04/14/2023		326		(17)			(17)		309	309			
100075436	ARNOLD	MO		12/01/2021		495		(4)			(4)		491	491			
100116363	SMITHFIELD	NC		07/20/2023		569		9			9		578	578			
100248376	IDAHO FALLS	ID		10/29/2025		803		(25)			(25)		778	778			
100191085	JACKSONVILLE	FL		01/29/2025		346		5			5		351	351			
100154859	DEERFIELD BEACH	FL		07/19/2024		283		(32)			(32)		251	251			
100057877	FRESNO	CA		06/30/2021		761		(10)			(10)		751	751			
100165297	ATLANTA	GA		08/29/2024		196		(18)			(18)		178	178			
100211534	RIO RANCHO	NM		06/05/2025		321		(12)			(12)		309	309			
100222032	EAST ORANGE	NJ		07/30/2025		121		(3)			(3)		118	118			
100101548	SCRANTON	PA		04/26/2023		483		(4)			(4)		479	479			
100081549	PELHAM	AL		03/18/2022		773		38			38		811	811			
100155745	VALLEJO	CA		06/18/2024		752		(29)			(29)		723	723			
100068512	BOYNTON BEACH	FL		08/25/2021		1,028		(42)			(42)		986	986			
100173889	CHESAPEAKE	VA		10/31/2024		373		(13)			(13)		360	360			
100192453	RANCHO CORDOVA	CA		02/07/2025		1,427		(49)			(49)		1,378	1,378			
100153098	ATLANTA	GA		06/27/2024		2,257		(88)			(88)		2,169	2,169			
100102428	HOUSTON	TX		06/07/2023		1,501		(67)			(67)		1,434	1,434			
100079080	MARLTON	NJ		02/24/2022		272		2	3		(1)		271	271			
100134080	HOUSTON	TX		12/08/2023		346		9			9		355	355			
100067172	LOS ANGELES	CA		08/02/2021		1,846		18			18		1,864	1,864			

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100067729	KATY	TX		09/23/2021		850		(15)			(15)		835	835			
100126421	BALTIMORE	MD		08/30/2023		370		(10)			(10)		360	360			
100283217	ENDICOTT	NY		03/09/2026		379		3			3		382	382			
100278080	LOMPOC	CA		02/26/2026		1,293		(25)			(25)		1,268	1,268			
100278102	WILLISTON	FL		02/26/2026		276		(5)			(5)		271	271			
100278241	WINCHESTER	VA		02/26/2026		11,918		(564)			(564)		11,354	11,354			
100277743	NORTHWOOD	NH		02/20/2026		803		(16)			(16)		787	787			
100278028	PHOENIX	AZ		02/26/2026		250		(5)			(5)		245	245			
100164062	BAKERSFIELD	CA		08/21/2024		1,038		(38)			(38)		1,000	1,000			
100160352	PHILADELPHIA	PA		09/06/2024		370		(14)			(14)		356	356			
100153958	HOUSTON	TX		06/05/2024		703		(25)			(25)		678	678			
100072549	RIALTO	CA		11/01/2021		1,569		(10)			(10)		1,559	1,559			
100172752	YAKIMA	WA		11/21/2024		1							1	1			
100062940	TOMS RIVER	NJ		07/01/2021		1,157		(10)			(10)		1,147	1,147			
100100778	FRESNO	CA		04/28/2023		635		56			56		691	691			
100091641	ATLANTA	GA		03/07/2023		265		(6)			(6)		259	259			
100014202	JACKSONVILLE	FL		08/30/2017		1,042		(3)			(3)		1,039	1,039			
3510127071	NEWTON	MA		12/19/2025		69,808		192			192		70,000	70,000			
100136445	MERCED	CA		11/20/2023		3,187		240			240		3,427	3,427			
100129912	HAZEL CREST	IL		09/27/2023		362		(10)			(10)		352	352			
100071536	NEWPORT NEWS	VA		10/14/2021		596		(18)			(18)		578	578			
100136807	DOLTON	IL		11/27/2023		316		(9)			(9)		307	307			
100278037	PISCATAWAY	NJ		02/26/2026		350		(7)			(7)		343	343			
100219569	NEW BERN	NC		07/07/2025		8,893		(309)			(309)		8,584	8,584			
100149767	BEDFORD	OH		04/26/2024		332		(7)			(7)		325	325			
100284255	CAVE CREEK	AZ		03/30/2026		345		(21)			(21)		324	324			
100277659	BRIDGEVIEW	IL		02/19/2026		348		(16)			(16)		332	332			
100079788	HOMESTEAD	FL		04/25/2022		733		(6)			(6)		727	727			
100115131	TRENTON	NJ		07/17/2023		413		(23)			(23)		390	390			
100276931	WILDOMAR	CA		01/30/2026		538		(24)			(24)		514	514			
100171160	AKRON	OH		11/22/2024		366		(1)			(1)		365	365			
100178413	WAYCROSS	GA		11/21/2024		340		(16)			(16)		324	324			
100283534	POWDER SPRINGS	GA		03/13/2026		292		(16)			(16)		276	276			
100144307	NORFOLK	VA		03/07/2024		181		(21)			(21)		160	160			
100145843	SILVER BAY	MN		03/15/2024		367		(7)			(7)		360	360			
100265461	CALEXICO	CA		12/19/2025		221		(15)			(15)		206	206			
100208591	LOS ANGELES	CA		04/29/2025		375		(9)			(9)		366	366			
100079527	LAFAYETTE	LA		04/25/2022		713		(14)			(14)		699	699			
5.00005E+11	APPELSCHA	NLD		04/26/2024		16							16		(16)		(16)
5.00006E+11	RODEN	NLD		06/30/2025		15							15		(15)		(15)
100207674	COOPER CITY	FL		04/29/2025		428		(20)			(20)		408	408			
100200094	HENDERSON	NC		03/06/2025		775		8	17		(9)		766	766			
100067467	LAS VEGAS	NV		09/23/2021		781		(31)			(31)		750	750			
100163951	POCOMOKE CITY	MD		10/04/2024		527		(20)			(20)		507	507			
100239759	COSTA MESA	CA		09/29/2025		25,833		(533)			(533)		25,300	25,300			
100076448	SUNNY ISLES BEACH	FL		12/23/2021		751		(52)			(52)		699	699			
100102116	TAMPA	FL		04/14/2023		1,104		(18)			(18)		1,086	1,086			
100276655	INDEPENDENCE	MO		01/29/2026		595		(22)			(22)		573	573			
100134621	PEMBROKE PINES	FL		10/30/2023		334		(9)			(9)		325	325			
100189121	ROUND ROCK	TX		01/13/2025		2,980		5			5		2,985	2,985			
100023767	OXFORD	NJ		09/04/2018		815		(31)			(31)		784	784			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100239726	TEMECULA	CA		09/29/2025		142,709		(2,946)			(2,946)		139,763	139,763			
100116409	KISSIMMEE	FL		07/20/2023		524		44			44		568	568			
100267752	LAUREL	MD		12/29/2025		793		(48)			(48)		745	745			
100248431	ELGIN	IL		10/29/2025		284		(18)			(18)		266	266			
100258519	WHITTIER	CA		12/05/2025		274		(6)			(6)		268	268			
100278129	SANTA ROSA	CA		02/26/2026		600		(12)			(12)		588	588			
100129949	CALUMET CITY	IL		09/27/2023		331		(8)			(8)		323	323			
100079007	OMAHA	NE		02/24/2022		538		(1)	2		(3)		535	535			
100277937	MENDON	UT		02/26/2026		932		(19)			(19)		913	913			
100117350	SAN DIEGO	CA		07/20/2023		571		197			197		768	768			
100063210	DECATUR	GA		07/01/2021		1,081							1,081	1,081			
100119816	MIDLAND	TX		08/08/2023		250		(5)			(5)		245	245			
100139129	TUCSON	AZ		12/28/2023		252		(19)			(19)		233	233			
100248165	AURORA	CO		10/29/2025		277		(20)			(20)		257	257			
100179693	WALKERSVILLE	MD		11/21/2024		7,678		(13)			(13)		7,665	7,665			
100168782	CUYAHOGA FALLS	OH		09/26/2024		342		(11)			(11)		331	331			
100156107	ROCKY MOUNT	NC		06/18/2024		367		4			4		371	371			
100181439	MARRERO	LA		01/09/2025		351		(16)			(16)		335	335			
100088233	BRISTOL	CT		10/17/2022		2,012		(62)			(62)		1,950	1,950			
100133111	HOUSTON	TX		11/29/2023		1,915		(1)			(1)		1,914	1,914			
100115351	PATERSON	NJ		07/17/2023		535		(37)			(37)		498	498			
100023282	CORINTH	TX		08/16/2018		828		(13)			(13)		815	815			
100227289	GODDARD	KS		07/31/2025		381		(11)			(11)		370	370			
100084841	RICHMOND	CA		08/02/2022		27,396		(50)			(50)		27,346	27,346			
100099844	UNIVERSITY PARK	IL		02/28/2023		385		(12)			(12)		373	373			
100066269	KISSIMMEE	FL		08/02/2021		1,178		(13)			(13)		1,165	1,165			
100269141	SAUK CENTRE	MN		12/30/2025		712		(28)			(28)		684	684			
100060715	MANCHESTER	CT		06/01/2021		1,260		5			5		1,265	1,265			
100079084	WAUKESHA	WI		02/24/2022		817		(18)			(18)		799	799			
100064248	ALTAMONTE SPRINGS	FL		07/01/2021		1,588		40			40		1,628	1,628			
100180590	SAN ANTONIO	TX		11/26/2024		156		(7)			(7)		149	149			
100118094	CHARLOTTE	NC		07/20/2023		612		(9)			(9)		603	603			
100213432	SARASOTA	FL		05/29/2025		834		(11)			(11)		823	823			
100130140	SAN ANTONIO	TX		11/15/2023		1,267		(67)			(67)		1,200	1,200			
100063859	VINELAND	NJ		07/01/2021		879		(1)			(1)		878	878			
100128013	ROANOKE	VA		09/08/2023		471		17			17		488	488			
100269521	CITRUS HEIGHTS	CA		12/30/2025		805		(16)			(16)		789	789			
100221832	DALLAS	TX		07/29/2025		243		(11)			(11)		232	232			
100186751	MEMPHIS	TN		12/31/2024		367		(17)			(17)		350	350			
100277770	ABERDEEN	NC		02/26/2026		903		(33)			(33)		870	870			
100017899	GREENVILLE	SC		05/30/2018		791		(15)			(15)		776	776			
100128797	MESQUITE	TX		09/21/2023		354		(4)			(4)		350	350			
100175828	BAMBERG	SC		11/12/2024		404		(8)			(8)		396	396			
100064848	DAVIDSON	NC		07/14/2021		865		(35)			(35)		830	830			
100023998	SAINT SIMONS ISLAND	GA		09/10/2018		849		(18)			(18)		831	831			
100182266	CHICKASHA	OK		12/12/2024		2,490		117			117		2,607	2,607			
100065237	HUMBLE	TX		07/14/2021		624		(7)			(7)		617	617			
100079130	GREENWELL SPRINGS	LA		02/24/2022		2,725		(27)			(27)		2,698	2,698			
100088385	MIAMI	FL		01/06/2023		351		(23)			(23)		328	328			
100229284	CHARLOTTE	NC		08/14/2025		314		(11)			(11)		303	303			
100200026	STILLWATER	OK		03/06/2025		449		2			2		451	451			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175797	COVINGTON	KY		11/12/2024		443		(10)			(10)		433	433			
100269207	WATERLOO	IN		12/30/2025		637		(24)			(24)		613	613			
100066791	BALDWIN	MI		08/02/2021		955		(13)			(13)		942	942			
100179865	JOLIET	IL		11/22/2024		355		(16)			(16)		339	339			
100120363	FLORISSANT	MO		08/18/2023		284		(17)			(17)		267	267			
100133182	WINSTON SALEM	NC		11/29/2023		347		14			14		361	361			
100100950	SCOTTSDALE	AZ		04/28/2023		638		77			77		715	715			
100065990	FORT WORTH	TX		08/02/2021		1,588		(9)			(9)		1,579	1,579			
100158536	NATRONA HEIGHTS	PA		07/10/2024		2,533		(142)			(142)		2,391	2,391			
100064878	PHOENIX	AZ		07/14/2021		929		(36)			(36)		893	893			
100023503	RICHLAND	WA		09/04/2018		2,484		(73)			(73)		2,411	2,411			
100221329	MADILL	OK		07/22/2025		297		(14)			(14)		283	283			
100176158	PONTIAC	MI		12/20/2024		339		(11)			(11)		328	328			
100207532	MONROE	GA		04/29/2025		873		(44)			(44)		829	829			
100156830	BOONE	NC		06/27/2024		3,969		(213)			(213)		3,756	3,756			
100062870	CHICAGO	IL		07/01/2021		761		2			2		763	763			
100269077	GLEN HAVEN	CO		12/30/2025		1,036		(21)			(21)		1,015	1,015			
100228631	MYRTLE BEACH	SC		08/11/2025		9,650		366	46		320		9,970	9,970			
100269031	EBONY	VA		12/30/2025		740		(34)			(34)		706	706			
100017802	LAKE WORTH	FL		05/30/2018		920		(2)			(2)		918	918			
100221781	KINGMAN	AZ		07/25/2025		368		(9)			(9)		359	359			
100143582	DOLTON	IL		02/21/2024		242		(6)			(6)		236	236			
100100403	COLD BROOK	NY		04/27/2023		557		47			47		604	604			
100057547	DALLAS	TX		06/30/2021		869		(11)			(11)		858	858			
100274559	FLORENCE	AZ		01/29/2026		702		(13)			(13)		689	689			
100272750	WASHINGTON	NC		01/13/2026		396		(9)			(9)		387	387			
100230044	MANASSAS	VA		08/25/2025		344		(16)			(16)		328	328			
100128247	KANSAS CITY	MO		09/14/2023		336		(17)			(17)		319	319			
100078802	SALISBURY	NC		02/24/2022		817		8			8		825	825			
100115218	CARPENTERSVILLE	IL		07/17/2023		374		(9)			(9)		365	365			
100201959	HOUSTON	TX		03/18/2025		166		(2)			(2)		164	164			
100134687	NEW HARTFORD	NY		10/30/2023		512		(12)			(12)		500	500			
100133700	WILMINGTON	NC		10/23/2023		41,521		1,843			1,843		43,364	43,364			
100211554	LITHONIA	GA		06/05/2025		321		(14)			(14)		307	307			
100269584	BROWNS MILLS	NJ		12/30/2025		823		(17)			(17)		806	806			
100210027	PEORIA	AZ		05/07/2025		750		(29)			(29)		721	721			
100087431	TUCSON	AZ		10/25/2022		1,607		64			64		1,671	1,671			
100221798	WALESKA	GA		07/25/2025		370		(9)			(9)		361	361			
100091618	COLUMBUS	OH		03/07/2023		320		(14)			(14)		306	306			
100141376	OKLAHOMA CITY	OK		01/30/2024		355		3			3		358	358			
100116385	SOMERDALE	NJ		07/20/2023		528		57			57		585	585			
100190917	LONGS	SC		01/28/2025		2,636		126			126		2,762	2,762			
100190987	LONGS	SC		01/28/2025		2,636		126			126		2,762	2,762			
100074894	BALTIMORE	MD		12/01/2021		1,313		(5)			(5)		1,308	1,308			
100116406	CALERA	AL		07/20/2023		567		123			123		690	690			
100258439	YARDLEY	PA		12/05/2025		917		(19)			(19)		898	898			
100210795	RESEDA	CA		05/15/2025		296		(14)			(14)		282	282			
100090087	HOMESTEAD	FL		01/13/2023		444		(14)			(14)		430	430			
100090757	JACKSONVILLE	FL		02/28/2023		722		(37)			(37)		685	685			
100216398	SAVANNAH	GA		06/20/2025		355		(1)			(1)		354	354			
100065053	OCEAN ISLE BEACH	NC		07/14/2021		970		(28)			(28)		942	942			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198970	PALESTINE	TX		02/28/2025		94		(2)			(2)		92	92			
100076059	PORT CHARLOTTE	FL		01/07/2022		760		(26)			(26)		734	734			
100081123	BROADVIEW HEIGHTS	OH		03/18/2022		1,606		34			34		1,640	1,640			
100057862	CHARLOTTE	NC		06/30/2021		859		(13)			(13)		846	846			
100188392	OAK PARK	IL		01/08/2025		6,015		(120)			(120)		5,895	5,895			
100103625	VALRICO	FL		05/08/2023		7,803		(154)			(154)		7,649	7,649			
100243809	SPRING	TX		09/29/2025		269		(10)			(10)		259	259			
100109266	FRESNO	CA		07/21/2023		381		(9)			(9)		372	372			
100024119	SAN JACINTO	CA		09/10/2018		1,279		(16)			(16)		1,263	1,263			
100079146	HINESVILLE	GA		02/24/2022		761		(11)			(11)		750	750			
100118637	ORTONVILLE	MI		07/25/2023		1,592		(47)			(47)		1,545	1,545			
100110064	PORT ST LUCIE	FL		06/23/2023		1,338		(19)			(19)		1,319	1,319			
100141631	FRESNO	CA		01/30/2024		1,508		2			2		1,510	1,510			
100062699	COLUMBUS	GA		07/01/2021		778		(9)			(9)		769	769			
100192203	UPPER MARLBORO	MD		01/31/2025		385		(16)			(16)		369	369			
100108315	HENDERSON	NV		05/24/2023		1,550		58			58		1,608	1,608			
100283922	ANDERSON	SC		03/23/2026		928		(10)			(10)		918	918			
100191767	LUBBOCK	TX		02/20/2025		285		(13)			(13)		272	272			
100247763	GLENDALE	AZ		10/29/2025		817		(23)			(23)		794	794			
100084803	MYRTLE BEACH	SC		08/02/2022		997		(79)			(79)		918	918			
100134671	SAN JOSE	CA		10/30/2023		28,884		89			89		28,973	28,973			
100249263	PATERSON	NJ		10/30/2025		837		(31)			(31)		806	806			
100091474	WYLIE	TX		01/20/2023		392		(9)			(9)		383	383			
100204513	CINCINNATI	OH		04/04/2025		457		(11)			(11)		446	446			
100157750	CLEARWATER	FL		07/02/2024		4,222		(103)			(103)		4,119	4,119			
100169412	WHITE PLAINS	NY		09/30/2024		4,139		(141)			(141)		3,998	3,998			
100138279	SPRING	TX		12/18/2023		2,495		(242)			(242)		2,253	2,253			
100138396	ATLANTA	GA		12/18/2023		345		(4)			(4)		341	341			
100019802	LAKE HARMONY	PA		07/26/2018		838		(18)			(18)		820	820			
100210338	BARNEGAT	NJ		05/09/2025		361		(13)			(13)		348	348			
100102398	ENTERPRISE	OR		06/07/2023		466		(16)			(16)		450	450			
100176944	BALTIMORE	MD		11/15/2024		473		(35)			(35)		438	438			
100067144	STOCKTON	CA		08/02/2021		872		10			10		882	882			
100204969	BAKERSFIELD	CA		04/10/2025		336		(16)			(16)		320	320			
100090927	WATERFORD	CT		01/31/2023		1,407		(15)			(15)		1,392	1,392			
100103165	SCRANTON	PA		04/21/2023		379		(16)			(16)		363	363			
100174428	BURBANK	CA		10/31/2024		839		(12)			(12)		827	827			
100211999	OAKWOOD	GA		05/22/2025		5,712		(119)			(119)		5,593	5,593			
100269185	SANDY	UT		12/30/2025		912		(19)			(19)		893	893			
100208189	PAYSON	UT		04/29/2025		343		(9)			(9)		334	334			
100129932	ONEONTA	NY		09/27/2023		341		(5)			(5)		336	336			
100119863	HAMPTON	VA		08/10/2023		366		(12)			(12)		354	354			
100258806	GILBERT	AZ		12/05/2025		937		(19)			(19)		918	918			
100190410	SAN DIEGO	CA		01/23/2025		268		(9)			(9)		259	259			
100200033	EDMOND	OK		03/06/2025		420		(8)			(8)		412	412			
100195561	GAINESVILLE	FL		02/24/2025		323		(15)			(15)		308	308			
100248253	RICHFIELD	OH		10/29/2025		21,555		(313)			(313)		21,242	21,242			
100061080	LA FOLLETTE	TN		06/01/2021		1,165		5			5		1,170	1,170			
100214909	LAS VEGAS	NV		06/11/2025		338		(16)			(16)		322	322			
100101173	LAS VEGAS	NV		04/28/2023		643		120			120		763	763			
100078725	OLIVEHURST	CA		02/25/2022		772		(9)			(9)		763	763			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149917	PORTLAND	OR		04/29/2024		363		(19)			(19)		344	344			
100079503	WASHOUGAL	WA		04/25/2022		754		9			9		763	763			
100185893	FAYETTEVILLE	NC		12/26/2024		317		(15)			(15)		302	302			
100237413	GILROY	CA		09/12/2025		674		(31)			(31)		643	643			
100024057	TEMPE	AZ		09/10/2018		1,475		(42)			(42)		1,433	1,433			
100198880	ST GEORGE	UT		02/28/2025		328		(6)			(6)		322	322			
100132741	PHILADELPHIA	PA		11/03/2023		141,237		(2,487)			(2,487)		138,750	138,750			
100067170	SPANAWAY	WA		08/02/2021		755		15			15		770	770			
100142137	SUGAR LAND	TX		02/29/2024		7,313		(231)			(231)		7,082	7,082			
100164066	WEST SPRINGFIELD	MA		08/21/2024		414		(16)			(16)		398	398			
100190264	CHICAGO	IL		01/22/2025		328		(8)			(8)		320	320			
100204624	CAMDEN	NJ		04/04/2025		403		(12)			(12)		391	391			
100248908	AUGUSTA	GA		10/29/2025		6,403		(229)			(229)		6,174	6,174			
100269667	DALLAS	GA		12/30/2025		1,099		(53)			(53)		1,046	1,046			
5.00006E+11	DELFGAUW	NLD		06/30/2025		15							15		(15)		(15)
5.00007E+11	S-GRAVENHAGE	NLD		11/28/2025		16							16		(16)		(16)
5.00008E+11	AMSTERDAM	NLD		02/25/2026		15							15		(15)		(15)
100167906	BIRMINGHAM	AL		09/20/2024		296							296	296			
100211391	PATTERSON	CA		05/15/2025		531		(37)	1		(38)		493	493			
100071861	DUNDALK	MD		10/14/2021		779		(39)			(39)		740	740			
100067630	NORCROSS	GA		09/23/2021		739		(35)			(35)		704	704			
100199149	NORRISTOWN	PA		04/04/2025		336		(16)			(16)		320	320			
100161343	MONTGOMERY	TX		07/25/2024		6,485		3			3		6,488	6,488			
100079486	SAINT CLOUD	MN		04/08/2022		674		(32)			(32)		642	642			
100190368	KANSAS CITY	KS		01/22/2025		324		(12)			(12)		312	312			
100269323	MILLER	NE		12/30/2025		659		(10)			(10)		649	649			
100141090	AURORA	IL		01/30/2024		395		(8)			(8)		387	387			
100019713	HANFORD	CA		07/26/2018		854		(13)			(13)		841	841			
100064875	CLAWSON	MI		07/14/2021		797		(31)			(31)		766	766			
100228007	AUGUSTA	GA		08/04/2025		353							353	353			
100069409	CHICAGO	IL		09/01/2021		(535)		(4)			(4)		(539)	(539)			
100066374	EUGENE	OR		08/02/2021		1,082		(8)			(8)		1,074	1,074			
100189395	FORT WORTH	TX		01/14/2025		350		(16)			(16)		334	334			
100153970	HINESVILLE	GA		06/05/2024		266		(22)			(22)		244	244			
100135999	PALMDALE	CA		11/16/2023		737		(31)			(31)		706	706			
100234753	EL PASO	TX		08/28/2025		13,533		(612)			(612)		12,921	12,921			
100103521	HOUSTON	TX		05/08/2023		27		(27)			(27)						
100176016	SHEFFIELD LAKE	OH		12/20/2024		349		(7)			(7)		342	342			
3350108828	NEPTUNE TOWNSHIP	NJ		09/08/2025		374,256							374,256	374,256			
100176215	ROSEVILLE	MI		12/20/2024		346		(16)			(16)		330	330			
100185794	LAUDERHILL	FL		12/26/2024		345		(16)			(16)		329	329			
100283221	TOBYHANNA	PA		03/09/2026		355		(8)			(8)		347	347			
100193337	MIDWAY	UT		02/10/2025		363		(12)			(12)		351	351			
100239096	FOUNTAIN VALLEY	CA		09/29/2025		819		(17)			(17)		802	802			
100060725	LEROY	AL		06/01/2021		1,290		5			5		1,295	1,295			
100174444	MUKILTEO	WA		10/31/2024		308		(12)			(12)		296	296			
100153971	WASHINGTON	DC		06/05/2024		311		(15)			(15)		296	296			
100065715	MODESTO	CA		07/28/2021		733		(36)			(36)		697	697			
100091539	SUFFOLK	VA		01/20/2023		382		(9)			(9)		373	373			
100164105	BEAVER FALLS	PA		08/21/2024		255		(15)			(15)		240	240			
100197479	FREEHOLD	NJ		02/25/2025		732		(48)			(48)		684	684			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108076	HOUSTON	TX		05/24/2023		298		(31)			(31)		267	267			
100063698	RUSSELLVILLE	AL		07/01/2021		1,463		(3)			(3)		1,460	1,460			
100172685	LAS CRUCES	NM		11/21/2024		348		(12)			(12)		336	336			
100108385	COVINGTON	KY		05/25/2023		384		(9)			(9)		375	375			
100070489	ALLENTOWN	PA		09/23/2021		767		(41)			(41)		726	726			
100018130	CRANSTON	RI		06/08/2018		825		(13)			(13)		812	812			
100172187	IMPERIAL	PA		10/17/2024		313		(16)			(16)		297	297			
100164139	DUNDALK	MD		08/21/2024		300		(9)			(9)		291	291			
100023835	STEWARTSVILLE	NJ		09/04/2018		902		(22)			(22)		880	880			
100146862	DREXEL HILL	PA		03/21/2024		444		(36)			(36)		408	408			
100203141	SARDINIA	OH		03/27/2025		339		(12)			(12)		327	327			
100163987	MACOMB	MI		08/21/2024		167		(5)			(5)		162	162			
100185548	OCALA	FL		12/20/2024		368		(15)			(15)		353	353			
100109269	GREENVILLE	SC		07/21/2023		194		(16)			(16)		178	178			
100230727	GLEN BURNIE	MD		08/29/2025		777		(36)			(36)		741	741			
100167798	READING	PA		09/19/2024		305		(19)			(19)		286	286			
100080963	SANTA ROSA	CA		03/18/2022		778		12			12		790	790			
100176106	HOUSTON	TX		12/20/2024		376							376	376			
100165642	LAS CRUCES	NM		10/04/2024		336		(18)			(18)		318	318			
100067746	HALTOM CITY	TX		09/23/2021		853		(13)			(13)		840	840			
100237548	CARSON	CA		09/12/2025		782		(30)			(30)		752	752			
100249375	APOLLO BEACH	FL		10/30/2025		3,561		(70)			(70)		3,491	3,491			
100175145	INDIANAPOLIS	IN		11/05/2024		365		(4)			(4)		361	361			
100247678	WICHITA	KS		10/29/2025		386		(9)			(9)		377	377			
100229362	GILBERT	AZ		08/15/2025		692		(19)			(19)		673	673			
100269805	SANTA ROSA	CA		12/30/2025		646		(24)			(24)		622	622			
100064281	WINTER HAVEN	FL		07/01/2021		672		16			16		688	688			
100165354	KENNER	LA		08/29/2024		348		(15)			(15)		333	333			
100103093	KANSAS CITY	MO		04/21/2023		458		(12)			(12)		446	446			
100136110	WOODRIDGE	IL		12/18/2023		983		(52)			(52)		931	931			
100255427	LAS VEGAS	NV		11/24/2025		396		(3)			(3)		393	393			
100063356	SEMMES	AL		07/01/2021		871		6			6		877	877			
100269880	MARTINEZ	GA		12/30/2025		747		(15)			(15)		732	732			
100061884	PORT SAINT LUCIE	FL		07/01/2021		1,035		(16)			(16)		1,019	1,019			
100157458	FAYETTEVILLE	NC		02/20/2025		320		(13)			(13)		307	307			
100169337	MIAMI	FL		09/27/2024		359		(18)			(18)		341	341			
100020371	VIRGINIA BEACH	VA		07/27/2018		838		(22)			(22)		816	816			
100070473	BALTIMORE	MD		09/23/2021		770		(41)			(41)		729	729			
100147478	BUFFALO	NY		04/03/2024		282		(20)			(20)		262	262			
100147689	LA PORTE	TX		04/04/2024		294		(22)			(22)		272	272			
100057711	ATLANTA	GA		06/30/2021		871		(34)			(34)		837	837			
100164108	TELLICO PLAINS	TN		08/21/2024		338		(11)			(11)		327	327			
100247865	STEVENSVILLE	MT		10/29/2025		347		(13)			(13)		334	334			
100083794	UMATILLA	FL		07/12/2022		445		(16)			(16)		429	429			
100200121	BETHLEHEM	PA		03/06/2025		377		(6)			(6)		371	371			
100077274	PLANTATION	FL		01/03/2022		1,970		(21)			(21)		1,949	1,949			
100081489	RALEIGH	NC		03/18/2022		1,696		37			37		1,733	1,733			
100185928	ODESSA	TX		12/26/2024		281		(18)			(18)		263	263			
100161748	CLAREMORE	OK		07/30/2024		340		(18)			(18)		322	322			
100208876	NORTHFIELD	NJ		04/29/2025		750		(18)			(18)		732	732			
100177040	MUNSTER	IN		01/16/2025		27,600		(841)			(841)		26,759	26,759			

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100081505	SCHERTZ	TX		03/18/2022		1,032		41			41		1,073	1,073			
100108423	CLEVELAND	OH		05/25/2023		368		(7)			(7)		361	361			
100207216	SOUTH BEND	IN		04/28/2025		379		4			4		383	383			
100204376	LONGMONT	CO		03/31/2025		2,920		(72)			(72)		2,848	2,848			
100181231	JACKSONVILLE	FL		12/06/2024		227		(3)			(3)		224	224			
100063104	STOCKBRIDGE	GA		07/01/2021		868							868	868			
100220047	MEMPHIS	TN		07/30/2025		333		(16)			(16)		317	317			
100084667	TOBYHANNA	PA		08/02/2022		447		(7)			(7)		440	440			
100075911	PHILADELPHIA	PA		01/07/2022		796		(25)			(25)		771	771			
100200002	CANYON	TX		03/06/2025		381		(7)			(7)		374	374			
100283788	KANSAS CITY	KS		03/13/2026		230		(9)			(9)		221	221			
100154521	HARVEY	LA		06/14/2024		335		(11)			(11)		324	324			
100088082	LUTZ	FL		10/25/2022		406		(36)			(36)		370	370			
100103084	LAKE WORTH	FL		04/21/2023		418		(22)			(22)		396	396			
100024303	DALLAS	TX		09/20/2018		815		(20)			(20)		795	795			
100228048	DAVENPORT	FL		08/07/2025		254		(11)			(11)		243	243			
100077377	BRUNSWICK	GA		01/03/2022		1,171		(3)			(3)		1,168	1,168			
100147124	GAINESVILLE	FL		05/08/2024		302		(19)			(19)		283	283			
100117283	ANTIOCH	TN		07/20/2023		1,492		(23)			(23)		1,469	1,469			
100057978	ALBUQUERQUE	NM		06/30/2021		743		(31)			(31)		712	712			
100071304	CORPUS CHRISTI	TX		10/01/2021		1,089		(6)			(6)		1,083	1,083			
100107783	NORTH LAS VEGAS	NV		05/19/2023		5,537		252			252		5,789	5,789			
100018351	HERNDON	VA		06/27/2018		865		(8)			(8)		857	857			
100132724	DARBY	PA		11/03/2023		252		(12)			(12)		240	240			
100079504	REISTERSTOWN	MD		04/25/2022		791		37			37		828	828			
100200053	ROCKFORD	IL		03/06/2025		418		(2)			(2)		416	416			
100079493	ATLANTA	GA		04/25/2022		779		20			20		799	799			
100272637	LAFAYETTE	IN		01/09/2026		355		(3)			(3)		352	352			
100164961	HOMESTEAD	PA		08/28/2024		344		(9)			(9)		335	335			
100159733	BELLINGHAM	WA		08/23/2024		3,033		(106)			(106)		2,927	2,927			
100020249	ATLANTA	GA		07/17/2018		1,252		(25)			(25)		1,227	1,227			
100017993	MODESTO	CA		05/22/2018		850		(22)			(22)		828	828			
100142130	PHILADELPHIA	PA		02/29/2024		320		(12)			(12)		308	308			
100207782	WALESKA	GA		04/29/2025		956		(25)			(25)		931	931			
100211573	TRAVELERS REST	SC		06/23/2025		315		(11)			(11)		304	304			
100204620	NORTH LAS VEGAS	NV		04/04/2025		355		(18)			(18)		337	337			
100139477	CARLISLE	IA		12/28/2023		299		(18)			(18)		281	281			
100204387	LITTLETON	CO		03/31/2025		215		(9)			(9)		206	206			
100075960	TUCSON	AZ		01/07/2022		814		(19)			(19)		795	795			
100162077	WILSON	NC		07/31/2024		364		(9)			(9)		355	355			
100149783	PITTSBURGH	PA		04/26/2024		335		(7)			(7)		328	328			
100066802	JACKSONVILLE	NC		08/02/2021		703		(8)			(8)		695	695			
100156355	CENTER POINT	AL		07/25/2024		334		(24)			(24)		310	310			
100018080	KANSAS CITY	MO		06/08/2018		721		(13)			(13)		708	708			
100138649	SOUTH EUCLID	OH		02/02/2024		315		(16)			(16)		299	299			
100070468	ANTIOCH	IL		09/23/2021		794		(31)			(31)		763	763			
100212920	RANCHO CUCAMONGA	CA		05/29/2025		751		(40)			(40)		711	711			
100141201	FORT WORTH	TX		01/30/2024		307		(13)			(13)		294	294			
100075273	CHICAGO	IL		12/01/2021		332		(3)			(3)		329	329			
100219960	MEMPHIS	TN		07/10/2025		345		(14)			(14)		331	331			
100139063	HOUSTON	TX		12/28/2023		309		(25)			(25)		284	284			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190420	GLENDALE	CA		01/23/2025		667		(20)			(20)		647	647			
100213287	WEST CALDWELL	NJ		05/29/2025		826		(19)			(19)		807	807			
100202228	PHILADELPHIA	PA		04/17/2025		347		(8)			(8)		339	339			
100103817	LANSING	IL		05/10/2023		258		(5)			(5)		253	253			
100253827	CHESAPEAKE	VA		10/30/2025		356		(9)			(9)		347	347			
100115291	NORTH CHARLESTON	SC		07/17/2023		372		(10)			(10)		362	362			
100178426	GARDEN CITY	KS		11/21/2024		250		(12)			(12)		238	238			
100081030	WASILLA	AK		03/18/2022		794		37			37		831	831			
100221292	RACINE	WI		07/22/2025		326		(15)			(15)		311	311			
100199635	ALEXANDRIA	MN		03/05/2025		687		(38)			(38)		649	649			
100135385	CEDAR FALLS	IA		11/13/2023		3,035		53			53		3,088	3,088			
100200069	BOCA RATON	FL		03/06/2025		450		(3)			(3)		447	447			
100211243	JACKSONVILLE	FL		05/15/2025		788		(32)			(32)		756	756			
100152923	SAN ANTONIO	TX		05/22/2024		308		(15)			(15)		293	293			
100108194	PLANTATION	FL		05/24/2023		527		(28)			(28)		499	499			
100200080	JACKSONVILLE	FL		03/06/2025		386		(5)			(5)		381	381			
100070674	GLASSBORO	NJ		10/01/2021		4,831		(49)			(49)		4,782	4,782			
100154550	INDEPENDENCE	MO		06/14/2024		649		(23)			(23)		626	626			
100284375	SPRING VALLEY	CA		03/30/2026		11,312		(549)			(549)		10,763	10,763			
100149775	ENDICOTT	NY		04/26/2024		353		(6)			(6)		347	347			
100167938	KANSAS CITY	MO		09/20/2024		368		(11)			(11)		357	357			
100078889	WEST LAFAYETTE	IN		02/24/2022		719		(11)	3		(14)		705	705			
100226620	MIDDLETOWN	DE		07/30/2025		1,742		(42)			(42)		1,700	1,700			
100152683	TAMPA	FL		05/17/2024		384		3			3		387	387			
100269075	SUNNYSIDE	WA		12/30/2025		760		(16)			(16)		744	744			
100079258	WESTPORT	WA		02/25/2022		1,059		(49)			(49)		1,010	1,010			
100133812	TULSA	OK		10/20/2023		313		(15)			(15)		298	298			
100141959	ATLANTA	GA		02/29/2024		354		(14)			(14)		340	340			
100247026	SPRING LAKE PARK	MN		10/22/2025		395		(16)			(16)		379	379			
100185085	HOUSTON	TX		12/20/2024		357		(17)			(17)		340	340			
100133963	INDIANAPOLIS	IN		10/25/2023		924		(17)			(17)		907	907			
100243153	LAS VEGAS	NV		09/26/2025		336		(16)			(16)		320	320			
100134044	TRENTON	NJ		10/25/2023		692		(22)			(22)		670	670			
100018104	FRESNO	CA		06/08/2018		2,786		(71)			(71)		2,715	2,715			
100140885	WILDWOOD	MO		01/25/2024		302		3			3		305	305			
100135990	SIMPSONVILLE	SC		11/16/2023		212		(9)			(9)		203	203			
100168795	LAUDERDALE LAKES	FL		09/26/2024		269		(31)			(31)		238	238			
100161915	SPRINGFIELD	MA		07/31/2024		553		(23)			(23)		530	530			
100159878	HIALEAH	FL		08/16/2024		426		3			3		429	429			
100193240	BOWLING GREEN	OH		02/10/2025		358		(14)			(14)		344	344			
100061306	ORANGE COVE	CA		06/01/2021		995		4			4		999	999			
100201834	READING	PA		03/18/2025		303		(14)			(14)		289	289			
100164071	ATLANTA	GA		08/21/2024		310		(32)			(32)		278	278			
100171118	GRANITE CITY	IL		11/22/2024		357		(14)			(14)		343	343			
100175485	AUGUSTA	GA		12/23/2024		396		4			4		400	400			
100070492	WEST WARWICK	RI		09/23/2021		789		(42)			(42)		747	747			
100062801	KERNERSVILLE	NC		07/01/2021		1,080		(13)			(13)		1,067	1,067			
100148424	WEST MELBOURNE	FL		04/12/2024		34,289		(280)			(280)		34,009	34,009			
100207842	CERRITOS	CA		04/29/2025		693		(41)			(41)		652	652			
100153047	KAUFMAN	TX		06/27/2024		313		(13)			(13)		300	300			
100166145	SPRINGFIELD	OR		09/09/2024		62,537		1,671			1,671		64,208	64,208			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100133808	OKLAHOMA CITY	OK		10/20/2023		328		(21)			(21)		307	307			
100089262	TEMPLE TERRACE	FL		01/26/2023		315		(8)			(8)		307	307			
100064468	PACE	FL		07/01/2021		2,955		59			59		3,014	3,014			
100203604	BENTONVILLE	AR		03/26/2025		5,347		(73)			(73)		5,274	5,274			
100120343	NORTH CHARLESTON	SC		08/18/2023		312		(9)			(9)		303	303			
5.00007E+11	EINDHOVEN	NLD		08/29/2025		14							14		(14)		(14)
5.00007E+11	AMSTERDAM	NLD		11/28/2025		15							15		(15)		(15)
100212891	WHITE LAKE	MI		05/29/2025		718		(28)			(28)		690	690			
100204730	GREENSBORO	NC		04/08/2025		365		(17)			(17)		348	348			
100147266	CHILDS	PA		03/28/2024		355		(16)			(16)		339	339			
100156218	SCHUYLKILL HAVEN	PA		06/20/2024		340		(10)			(10)		330	330			
100210365	NORTH MIAMI	FL		05/12/2025		364		(3)			(3)		361	361			
100172626	XENIA	OH		10/24/2024		676		(47)			(47)		629	629			
100017834	GLENDALE	AZ		05/30/2018		886		(15)			(15)		871	871			
100204240	BOYD	TX		03/31/2025		704		(28)			(28)		676	676			
100248001	MIAMISBURG	OH		10/29/2025		250		(16)			(16)		234	234			
100080387	DENISON	TX		04/14/2022		775		(24)			(24)		751	751			
100099611	DALLAS	NC		04/06/2023		297		(16)			(16)		281	281			
100143525	EASTPOINTE	MI		02/21/2024		287		(12)			(12)		275	275			
100075904	ALEXANDRIA	VA		01/07/2022		2,360		(21)			(21)		2,339	2,339			
100282390	CARSON	CA		03/02/2026		300		(22)			(22)		278	278			
100246537	TROY	OH		10/10/2025		345		(13)			(13)		332	332			
100156232	AVENTURA	FL		06/20/2024		170		(4)			(4)		166	166			
100079499	PHILADELPHIA	PA		04/25/2022		697		(24)			(24)		673	673			
100171173	CREST HILL	IL		11/22/2024		351		(10)			(10)		341	341			
100101880	STATESVILLE	NC		04/06/2023		315		(24)			(24)		291	291			
100152878	CARTHAGE	IN		05/22/2024		289		(23)			(23)		266	266			
100152886	CARTHAGE	IN		05/22/2024		289		(23)			(23)		266	266			
100119864	HAMPTON	VA		08/10/2023		362		(12)			(12)		350	350			
100078894	SCHERERVILLE	IN		02/24/2022		739		(9)			(9)		730	730			
100057535	CAROLINA BEACH	NC		06/30/2021		2,139		(38)			(38)		2,101	2,101			
100120856	MEMPHIS	TN		08/25/2023		339		(15)			(15)		324	324			
100090014	MULBERRY	FL		01/13/2023		195		(17)			(17)		178	178			
100166438	DALLAS	TX		10/31/2024		1,899		(78)			(78)		1,821	1,821			
100020332	LANCASTER	CA		07/17/2018		1,026		(27)			(27)		999	999			
100284846	YORKVILLE	IL		03/27/2026		31,964		(288)			(288)		31,676	31,676			
100023191	CHARLOTTE	NC		08/16/2018		865		(14)			(14)		851	851			
100212895	PANAMA CITY BEACH	FL		05/29/2025		869		(36)			(36)		833	833			
100102564	DAVENPORT	FL		06/07/2023		1,214		(6)			(6)		1,208	1,208			
100186775	GAINESVILLE	FL		12/31/2024		318		(15)			(15)		303	303			
100062290	NEWPORT	NC		07/01/2021		1,195		(8)			(8)		1,187	1,187			
100284064	SUPERIOR	MT		03/30/2026		597		(26)			(26)		571	571			
100117014	UPPER DARBY	PA		07/20/2023		512		111			111		623	623			
100132400	MEMPHIS	TN		11/03/2023		368		14			14		382	382			
100216210	FOREST PARK	GA		06/20/2025		340		(7)			(7)		333	333			
100071635	CLARKSVILLE	TN		10/14/2021		851		(11)			(11)		840	840			
100138725	SAINT CLOUD	MN		02/02/2024		271		(12)			(12)		259	259			
100249526	KELLER	TX		10/30/2025		783		(30)			(30)		753	753			
100138227	FORT WORTH	TX		12/14/2023		868		(25)			(25)		843	843			
100063392	NORTH RICHLAND HILLS	TX		07/01/2021		1,074		(13)			(13)		1,061	1,061			
100141079	COUNTRY CLUB HILLS	IL		01/30/2024		247		(8)			(8)		239	239			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277639	BARBERTON	OH		02/19/2026		222		(8)			(8)		214	214			
100278082	CHARLESTON	SC		02/26/2026		790		(15)			(15)		775	775			
100282825	MILFORD	MI		03/02/2026		2,051		(126)			(126)		1,925	1,925			
100215994	ORLANDO	FL		07/11/2025		357		(8)			(8)		349	349			
100071281	ALBANY	NY		10/01/2021		1,056		25			25		1,081	1,081			
100214853	TRENTON	NJ		06/11/2025		204		(10)			(10)		194	194			
100081373	ROCHESTER	NH		03/18/2022		1,307		17			17		1,324	1,324			
100061030	ATLANTA	GA		06/01/2021		1,098		4			4		1,102	1,102			
100248006	WAIPAHU	HI		10/29/2025		784		(33)			(33)		751	751			
100117193	LABELLE	FL		07/20/2023		473		6			6		479	479			
100157502	FLORISSANT	MO		02/20/2025		319		(20)			(20)		299	299			
100207250	JOPLIN	MO		04/28/2025		3,846		62			62		3,908	3,908			
100199637	FISHERS	IN		03/05/2025		710		(43)			(43)		667	667			
100181236	FORT WORTH	TX		12/06/2024		346		(8)			(8)		338	338			
100211548	VALLEJO	CA		06/05/2025		679		(20)			(20)		659	659			
100230481	HENDERSON	NV		08/29/2025		933		(20)			(20)		913	913			
100118665	LAKE CITY	FL		07/25/2023		332		(4)			(4)		328	328			
100062879	EPHRATA	PA		07/01/2021		1,132		3			3		1,135	1,135			
100274612	COLLINSTON	UT		01/29/2026		346		(5)			(5)		341	341			
100204577	SAINT LOUIS	MO		04/04/2025		466		18			18		484	484			
100061463	DES MOINES	IA		06/01/2021		1,231		5			5		1,236	1,236			
100154566	SAN ANTONIO	TX		06/14/2024		243		10			10		253	253			
100100794	BARNEGAT	NJ		04/28/2023		518		8			8		526	526			
100067150	TAYLORSVILLE	UT		08/02/2021		834		11			11		845	845			
100237824	FREDERICKSBURG	VA		09/12/2025		746		(36)			(36)		710	710			
100156586	PENDERGRASS	GA		06/24/2024		18,114		266			266		18,380	18,380			
100200079	FORT WALTON BEACH	FL		03/06/2025		387		(10)			(10)		377	377			
100188868	ROSEVILLE	MI		01/09/2025		3,282		10			10		3,292	3,292			
100148999	READING	PA		04/19/2024		9,045		(403)			(403)		8,642	8,642			
100196922	MANASSAS	VA		02/25/2025		2,843		(74)			(74)		2,769	2,769			
100177910	COMMERCE CITY	CO		11/19/2024		1,380		(70)			(70)		1,310	1,310			
100019793	THE COLONY	TX		07/26/2018		835		(18)			(18)		817	817			
100062249	WARREN	MI		07/01/2021		920		(3)			(3)		917	917			
100180142	WALTON	KY		11/25/2024		355		(6)			(6)		349	349			
100180144	WALTON	KY		11/25/2024		355		(6)			(6)		349	349			
100235253	MOORE	SC		08/29/2025		5,443		(82)			(82)		5,361	5,361			
100220773	DELTONA	FL		07/18/2025		360		1			1		361	361			
100100185	BALTIMORE	MD		03/17/2023		372		(4)			(4)		368	368			
100169237	CHICAGO	IL		09/27/2024		394		(18)			(18)		376	376			
100114613	DECATUR	GA		06/29/2023		365		(16)			(16)		349	349			
100173846	SICKLERVILLE	NJ		10/31/2024		402		(8)			(8)		394	394			
100080392	DENISON	TX		04/14/2022		827		(20)			(20)		807	807			
100197031	SURPRISE	AZ		02/25/2025		872		(24)			(24)		848	848			
100196799	ACWORTH	GA		02/25/2025		821		(27)			(27)		794	794			
100081015	HACKETTSTOWN	NJ		03/18/2022		2,497		40			40		2,537	2,537			
100067209	MODESTO	CA		08/02/2021		386		4			4		390	390			
100115159	SICKLERVILLE	NJ		07/17/2023		366		(12)			(12)		354	354			
100079617	MIAMI	FL		04/25/2022		543		(55)			(55)		488	488			
100057544	OXNARD	CA		06/30/2021		813		(28)			(28)		785	785			
100283235	EVANSVILLE	IN		03/09/2026		223		(8)			(8)		215	215			
100184922	COLORADO SPRINGS	CO		12/17/2024		744		(35)			(35)		709	709			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199489	MYRTLE BEACH	SC		03/05/2025		680		(39)			(39)		641	641			
100139396	KIRKWOOD	MO		12/28/2023		274		(7)			(7)		267	267			
100091012	CLARENDON	TX		01/31/2023		321		(16)			(16)		305	305			
100066448	CLARKSBURG	MD		08/02/2021		1,132		(12)			(12)		1,120	1,120			
100175789	ALBANY	GA		11/12/2024		1,173		(55)			(55)		1,118	1,118			
100184398	EDINBURG	TX		12/16/2024		2,395		(97)			(97)		2,298	2,298			
100159536	ROYERSFORD	PA		07/15/2024		112		(6)			(6)		106	106			
100190432	ATWATER	CA		01/23/2025		1,212		8			8		1,220	1,220			
100073391	SYRACUSE	NY		11/01/2021		884		5			5		889	889			
100060096	FRESNO	CA		06/25/2021		541		(26)	1		(27)		514	514			
100237645	LAKE GROVE	NY		09/12/2025		765		(39)			(39)		726	726			
100103790	LANSING	IL		05/10/2023		362		(12)			(12)		350	350			
100153488	DAVENPORT	IA		05/30/2024		338		(2)			(2)		336	336			
100102592	BALTIMORE	MD		06/07/2023		340		(26)			(26)		314	314			
100101760	MAYWOOD	IL		03/31/2023		307		38			38		345	345			
100142959	PITTSBURGH	PA		02/09/2024		1,562		(15)			(15)		1,547	1,547			
100184863	WARRENTON	VA		12/17/2024		782		(43)			(43)		739	739			
100067546	HOUSTON	TX		09/23/2021		350		(21)			(21)		329	329			
100193369	HARKER HEIGHTS	TX		02/10/2025		387		(1)			(1)		386	386			
100129266	BALTIMORE	MD		11/03/2023		293		(23)			(23)		270	270			
100173772	PAINTER	VA		10/30/2024		135		(5)			(5)		130	130			
100119648	LINDENWOLD	NJ		08/04/2023		2,313		(57)			(57)		2,256	2,256			
100062303	PALM COAST	FL		07/01/2021		2,971		(50)			(50)		2,921	2,921			
100137416	JONESBORO	AR		01/11/2024		(1,374)		(98)	(1)		(97)		(1,471)	888		2,360	2,360
100149888	RICHMOND	VA		04/29/2024		356		(10)			(10)		346	346			
100137417	JONESBORO	AR		01/11/2024		(1,796)		(56)	(1)		(55)		(1,851)	509		2,360	2,360
100139397	PITTSBURGH	PA		12/28/2023		295		(6)			(6)		289	289			
100067659	ALEXANDRIA	VA		09/23/2021		842		(13)			(13)		829	829			
500005083002A	MADE	NLD		12/20/2024		15							15		(15)		(15)
100062273	MILWAUKEE	WI		07/01/2021		1,641		(12)			(12)		1,629	1,629			
100269124	LOS LUNAS	NM		12/30/2025		815		(7)			(7)		808	808			
100209784	KANNAPOLIS	NC		05/05/2025		448		(12)			(12)		436	436			
100064470	CONYERS	GA		07/01/2021		367		7			7		374	374			
100269340	ORLANDO	FL		12/30/2025		862		(18)			(18)		844	844			
100159548	MISSION	TX		07/15/2024		2,977		(263)			(263)		2,714	2,714			
100136149	CHULA VISTA	CA		12/18/2023		183		(6)			(6)		177	177			
5.00008E+11	TER APEL	NLD		01/28/2026		2,622						85	2,707	2,620	(87)		(87)
100057591	WINDER	GA		06/30/2021		836		(10)			(10)		826	826			
100057675	WINDER	GA		06/30/2021		836		(10)			(10)		826	826			
100219101	CHESTER SPRINGS	PA		06/27/2025		488		(11)			(11)		477	477			
100024087	NEWARK	DE		09/10/2018		861		(11)			(11)		850	850			
100204545	ROUND LAKE BEACH	IL		04/04/2025		333		(9)			(9)		324	324			
100103873	THE BRONX	NY		05/10/2023		379		(7)			(7)		372	372			
100154971	DETROIT	MI		07/19/2024		396		(30)			(30)		366	366			
100101968	KATY	TX		04/14/2023		434		(23)			(23)		411	411			
100070906	WETUMPKA	AL		10/01/2021		504		(5)			(5)		499	499			
100114724	BAKERSFIELD	CA		06/29/2023		370		(12)			(12)		358	358			
100139412	KENOSHA	WI		12/28/2023		310		1			1		311	311			
100208433	PLAIN CITY	UT		04/29/2025		211		(9)			(9)		202	202			
100118080	CAPE CORAL	FL		07/20/2023		387		(26)			(26)		361	361			
100075646	RUTLEDGE	TN		12/01/2021		1,110		(25)			(25)		1,085	1,085			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193435	WARNER ROBINS	GA		02/10/2025		304		(7)			(7)		297	297			
100184779	BLACKWOOD	NJ		12/17/2024		757		(12)			(12)		745	745			
100090267	MOUNT DORA	FL		01/13/2023		249		(17)			(17)		232	232			
100277692	TURLOCK	CA		02/19/2026		394		(4)			(4)		390	390			
100192684	SOUTH PADRE ISLAND	TX		02/10/2025		66,507		(2,268)			(2,268)		64,239	64,239			
100201823	DES MOINES	IA		03/18/2025		840		(39)			(39)		801	801			
100135000	CORPUS CHRISTI	TX		10/30/2023		305		(12)			(12)		293	293			
100147449	AUGUSTA	GA		04/03/2024		122		(9)			(9)		113	113			
100154176	DEERFIELD BEACH	FL		07/11/2024		2,332		(133)			(133)		2,199	2,199			
100247400	HOUSTON	TX		10/24/2025		312		(15)			(15)		297	297			
100211489	AUGUSTA	GA		05/16/2025		332		(5)			(5)		327	327			
100274652	BOYCE	LA		01/29/2026		249		(17)			(17)		232	232			
100079620	CLARKDALE	AZ		04/08/2022		921		(3)			(3)		918	918			
100200090	ORANGE PARK	FL		03/06/2025		632		(15)			(15)		617	617			
100248019	PITTSBURG	CA		10/29/2025		657		(28)			(28)		629	629			
100060192	LAFAYETTE	LA		06/25/2021		602		(13)			(13)		589	589			
100117017	JACKSON	TN		07/20/2023		522		73			73		595	595			
100100052	POCONO SUMMIT	PA		03/28/2023		311		(11)			(11)		300	300			
100184537	CORNELIA	GA		12/17/2024		836		(21)			(21)		815	815			
100119704	BALTIMORE	MD		08/08/2023		394		(8)			(8)		386	386			
100136927	PHILADELPHIA	PA		11/28/2023		5,494		60			60		5,554	5,554			
100211765	ISSAQUAH	WA		05/19/2025		46,837		167			167		47,004	47,004			
100261710	BUFFALO GROVE	IL		12/12/2025		20,175		(739)			(739)		19,436	19,436			
100230635	DORAL	FL		08/29/2025		507		(23)			(23)		484	484			
100065242	WINDER	GA		07/14/2021		838		(10)			(10)		828	828			
100114576	YUMA	AZ		06/29/2023		702		(16)			(16)		686	686			
100107935	DACULA	GA		06/29/2023		3,726		(134)			(134)		3,592	3,592			
100202223	BARDSTOWN	KY		04/17/2025		1,084		9			9		1,093	1,093			
100079929	TROUTMAN	NC		04/25/2022		602		(42)			(42)		560	560			
100208953	ANTIOCH	TN		04/29/2025		188		(11)			(11)		177	177			
100189023	LUBBOCK	TX		01/09/2025		288		(13)			(13)		275	275			
100204570	POTTSTOWN	PA		04/04/2025		391		(11)			(11)		380	380			
100101581	BALTIMORE	MD		04/26/2023		420		(6)			(6)		414	414			
100068272	SEGUIN	TX		08/25/2021		1,012		(54)			(54)		958	958			
100277693	HYATTSVILLE	MD		02/19/2026		358		(5)			(5)		353	353			
100177798	SCOTTSDALE	AZ		11/19/2024		781		(22)			(22)		759	759			
100192248	SAN FRANCISCO	CA		01/31/2025		1,517		(39)			(39)		1,478	1,478			
100247715	MARION	OH		10/29/2025		674		(40)			(40)		634	634			
100190336	ALEXANDRIA	VA		01/22/2025		353		(4)			(4)		349	349			
100079926	COALINGA	CA		04/25/2022		731		(14)			(14)		717	717			
100076267	SANDSTON	VA		01/07/2022		739		(31)			(31)		708	708			
100176806	GARLAND	TX		11/15/2024		376		(25)			(25)		351	351			
100283161	MIAMI	FL		03/09/2026		334		(12)			(12)		322	322			
100116603	ORANGE PARK	FL		07/20/2023		622		67			67		689	689			
100067810	LAS VEGAS	NV		09/23/2021		780		(37)			(37)		743	743			
100213433	SACRAMENTO	CA		05/29/2025		1,306		(69)			(69)		1,237	1,237			
100057906	LITTLE ROCK	AR		06/30/2021		784		(29)			(29)		755	755			
100237225	CROCKER	MO		09/12/2025		990		(61)			(61)		929	929			
100150161	FLORENCE	SC		04/30/2024		1,139		(68)			(68)		1,071	1,071			
100136114	CHICAGO	IL		12/18/2023		375		(1)			(1)		374	374			
100210917	KAYSVILLE	UT		05/15/2025		5,419		(60)			(60)		5,359	5,359			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146365	ST AUGUSTINE	FL		03/19/2024		172		(1)			(1)		171	171			
100068359	LIBERTY	MO		08/25/2021		820		(26)			(26)		794	794			
100196757	INDIO	CA		02/25/2025		981		(37)			(37)		944	944			
100159683	PETOSKEY	MI		08/23/2024		22,961		(1,669)			(1,669)		21,292	21,292			
100100469	LOS ANGELES	CA		04/27/2023		571		86			86		657	657			
100083651	HARRAH	OK		06/23/2022		471		(9)			(9)		462	462			
100127933	LEXINGTON	KY		09/08/2023		429		13			13		442	442			
100077153	PFLUGERVILLE	TX		01/03/2022		321		(5)			(5)		316	316			
100147608	NUEVO	CA		04/04/2024		542		(7)			(7)		535	535			
100208958	LINDSAY	CA		04/29/2025		386		8			8		394	394			
100174436	MARYVILLE	TN		10/31/2024		864		(22)			(22)		842	842			
100192284	PHILADELPHIA	PA		01/31/2025		341		(8)			(8)		333	333			
100202165	KANSAS CITY	MO		03/18/2025		358							358	358			
100208864	COLORADO SPRINGS	CO		04/29/2025		1,651		(109)			(109)		1,542	1,542			
100100170	SHAWNEE	KS		03/17/2023		396		(7)			(7)		389	389			
100118055	DUNDALK	MD		07/20/2023		359		(12)			(12)		347	347			
100023428	JACKSONVILLE	FL		08/16/2018		813		(13)			(13)		800	800			
100091492	KANSAS CITY	MO		01/20/2023		398		(7)			(7)		391	391			
100065040	SAN JACINTO	CA		07/14/2021		978		(27)			(27)		951	951			
100116397	ALTAMONTE SPRINGS	FL		07/20/2023		361		72			72		433	433			
100196986	GILBERT	AZ		02/25/2025		7,584		(307)			(307)		7,277	7,277			
100190830	OOLTEWAH	TN		01/27/2025		6,129		(114)			(114)		6,015	6,015			
100086545	CANTONMENT	FL		09/30/2022		377		(12)			(12)		365	365			
100258310	COLUMBUS	OH		12/05/2025		332		(14)			(14)		318	318			
100061276	PITTSFIELD	NH		06/01/2021		921		4			4		925	925			
100116548	CAMILLUS	NY		07/20/2023		465		50			50		515	515			
100100165	INDIANAPOLIS	IN		03/17/2023		310		(6)			(6)		304	304			
100211312	MICKLETON	NJ		05/15/2025		862		(53)			(53)		809	809			
100284269	ARVADA	CO		03/30/2026		607		(47)			(47)		560	560			
100221364	POULSBO	WA		07/22/2025		326		(15)			(15)		311	311			
100126401	BALTIMORE	MD		08/30/2023		361		(5)			(5)		356	356			
100060586	HIGHLAND PARK	IL		06/01/2021		797		3			3		800	800			
100246078	SAN ANTONIO	TX		10/08/2025		320		(14)			(14)		306	306			
100128011	KNOXVILLE	TN		09/08/2023		521		15			15		536	536			
100168705	RHINELANDER	WI		09/25/2024		686		(31)			(31)		655	655			
100207271	ST. LOUIS	MO		04/28/2025		378		(2)			(2)		376	376			
100076317	COLUMBIA	MO		01/07/2022		1,061		(17)			(17)		1,044	1,044			
100188618	FORT WORTH	TX		02/10/2025		267		(12)			(12)		255	255			
100141213	RICHMOND	TX		01/30/2024		717		(22)			(22)		695	695			
100143765	FORT MYERS	FL		04/05/2024		1,039		13			13		1,052	1,052			
100079261	TAMARAC	FL		02/28/2022		819		(9)			(9)		810	810			
100076909	LAKE ELSINORE	CA		01/03/2022		600		(22)			(22)		578	578			
100130041	KANSAS CITY	MO		09/27/2023		381		(9)			(9)		372	372			
100272896	HALTOM CITY	TX		01/12/2026		391		6			6		397	397			
100207754	CROFTON	MD		04/29/2025		2,283		(140)			(140)		2,143	2,143			
100255439	INDIANAPOLIS	IN		11/24/2025		3,601		(136)			(136)		3,465	3,465			
100188556	SILVER SPRING	MD		02/10/2025		338		(13)			(13)		325	325			
100060930	BALTIMORE	MD		06/01/2021		1,117		4			4		1,121	1,121			
100115406	DALY CITY	CA		07/17/2023		2,659		(37)			(37)		2,622	2,622			
100128530	TALLAHASSEE	FL		09/15/2023		311		(15)			(15)		296	296			
100192920	BATAVIA	OH		02/10/2025		2,466		(27)			(27)		2,439	2,439			

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100087244	LAS VEGAS	NV		10/25/2022		569		51			51		620	620			
100063408	WATERVILLE	NY		07/01/2021		1,169		(14)			(14)		1,155	1,155			
100103803	IRWIN	PA		05/10/2023		134		(3)			(3)		131	131			
100176966	ROME	GA		11/15/2024		230		(11)			(11)		219	219			
100243688	LOS ANGELES	CA		09/29/2025		31,834		(173)			(173)		31,661	31,661			
100100491	HANOVER	PA		04/27/2023		500		(3)			(3)		497	497			
100214937	MELBOURNE	FL		06/11/2025		327		(15)			(15)		312	312			
100063375	SOUTH MILWAUKEE	WI		07/01/2021		1,009		(12)			(12)		997	997			
100213167	CONCORD	NC		05/29/2025		649		(35)			(35)		614	614			
100088933	TUCSON	AZ		11/15/2022		180		(22)			(22)		158	158			
100207878	HOUSTON	TX		04/29/2025		30,550		(1,306)			(1,306)		29,244	29,244			
100269480	GREAT MILLS	MD		12/30/2025		743		(15)			(15)		728	728			
100191079	COLUMBUS	OH		01/29/2025		373		(5)			(5)		368	368			
100157761	OCALA	FL		07/02/2024		778		(31)			(31)		747	747			
100167930	BULLHEAD CITY	AZ		09/20/2024		443		(26)			(26)		417	417			
100180484	SPARTANBURG	SC		11/26/2024		425		(22)			(22)		403	403			
100177735	MURRIETA	CA		11/19/2024		881		(9)			(9)		872	872			
100067262	BAY MINETTE	AL		08/02/2021		1,104		7			7		1,111	1,111			
100207261	BALCH SPRINGS	TX		04/28/2025		369		(3)			(3)		366	366			
100157736	RESEDA	CA		07/02/2024		758		(27)			(27)		731	731			
100210753	MADISON	WI		05/15/2025		17,682		(605)			(605)		17,077	17,077			
100128370	NORTHFIELD	OH		09/15/2023		371		(20)			(20)		351	351			
100214664	SAN ANTONIO	TX		06/11/2025		358		(4)			(4)		354	354			
100235382	LANCASTER	CA		08/29/2025		353		(7)			(7)		346	346			
100070788	MILFORD	PA		10/01/2021		925							925	925			
100114566	TULSA	OK		06/29/2023		524		(16)			(16)		508	508			
100079065	WESTMONT	IL		02/24/2022		1,036		(8)			(8)		1,028	1,028			
100060677	AVONDALE	AZ		06/01/2021		2,838		11			11		2,849	2,849			
100088187	HOUSTON	TX		10/25/2022		1,341		(25)			(25)		1,316	1,316			
100067336	MIAMI	FL		08/02/2021		34,388		826			826		35,214	35,214			
100190335	PHILADELPHIA	PA		01/22/2025		325		(8)			(8)		317	317			
100064748	CAPE CORAL	FL		07/14/2021		11,295		(531)			(531)		10,764	10,764			
100148979	MADERA	CA		04/17/2024		278		(5)			(5)		273	273			
100211413	FORT LAUDERDALE	FL		05/16/2025		6,548		(271)			(271)		6,277	6,277			
100071829	KEISER	AR		10/14/2021		798		(35)			(35)		763	763			
100174906	DUNDALK	MD		10/31/2024		971		(62)			(62)		909	909			
100061997	VERO BEACH	FL		07/01/2021		1,092		(16)			(16)		1,076	1,076			
100165296	BALTIMORE	MD		08/29/2024		376		(1)			(1)		375	375			
100199766	NEEDHAM	MA		03/05/2025		858		5			5		863	863			
100068149	OMAHA	NE		08/25/2021		830		(16)			(16)		814	814			
100179405	DALLAS	TX		12/27/2024		675		(31)			(31)		644	644			
100062786	BENTON	LA		07/01/2021		(675)		(6)			(6)		(681)	(681)			
100181395	VANDALIA	OH		01/09/2025		785		(25)			(25)		760	760			
100079536	CLAYTON	GA		04/08/2022		600		(42)			(42)		558	558			
100133992	BINGHAMTON	NY		10/25/2023		309		(8)			(8)		301	301			
100137188	WINCHESTER	CA		11/28/2023		5,072		93			93		5,165	5,165			
100063463	NORTH LAUDERDALE	FL		07/01/2021		497		(8)			(8)		489	489			
100130201	HOUSTON	TX		11/15/2023		407		(15)			(15)		392	392			
100205636	LEHIGH ACRES	FL		05/09/2025		347		(9)			(9)		338	338			
100235349	COLUMBUS	OH		08/29/2025		5,570		82			82		5,652	5,652			
100277982	LAKE MARY	FL		02/26/2026		756		(15)			(15)		741	741			

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100067228	LEHIGH ACRES	FL		08/02/2021		1,164		28			28		1,192	1,192			
100149474	IRMO	SC		04/24/2024		9,498		(280)			(280)		9,218	9,218			
100272645	PANAMA CITY	FL		01/09/2026		372		(2)			(2)		370	370			
100062818	BALTIMORE	MD		07/01/2021		1,130		(5)			(5)		1,125	1,125			
100068251	CASSELBERRY	FL		08/25/2021		528		(38)	1		(39)		489	489			
100087311	MYRTLE BEACH	SC		10/25/2022		577		23			23		600	600			
100196606	CHESTERFIELD	MI		02/25/2025		755		(37)			(37)		718	718			
100175795	EDWARDSVILLE	PA		11/12/2024		339		(13)			(13)		326	326			
100057844	BALTIMORE	MD		06/30/2021		568		(8)	2		(10)		558	558			
100077794	CLEARWATER	FL		12/23/2021		670		(63)			(63)		607	607			
100193759	EAST NORTHPORT	NY		02/10/2025		5,575		(168)			(168)		5,407	5,407			
100062091	LOUISBURG	NC		07/01/2021		683		(12)			(12)		671	671			
100139468	PHOENIX	AZ		12/28/2023		443		(24)			(24)		419	419			
100196697	WOODINVILLE	WA		02/25/2025		789		(39)			(39)		750	750			
100237882	MOORE	SC		09/12/2025		221		(12)			(12)		209	209			
100133232	LAS VEGAS	NV		11/29/2023		318		1			1		319	319			
100191810	HOUSTON	TX		01/31/2025		1,139		(2)			(2)		1,137	1,137			
100274687	LAS VEGAS	NV		01/29/2026		296		(6)			(6)		290	290			
100081436	KINGMAN	AZ		03/18/2022		848		23			23		871	871			
100284925	HOUSTON	TX		03/27/2026		227		(9)			(9)		218	218			
100115181	RICHMOND	VA		07/17/2023		350		(13)			(13)		337	337			
100239495	MOORESVILLE	NC		09/29/2025		713		(28)			(28)		685	685			
100179386	WILLMAR	MN		12/27/2024		286		(13)			(13)		273	273			
100189479	COLUMBUS	OH		01/15/2025		286		(13)			(13)		273	273			
100202047	KANSAS CITY	MO		03/18/2025		361		5			5		366	366			
100149892	GEORGETOWN	TX		04/29/2024		394		8			8		402	402			
100148400	MOBILE	AL		04/12/2024		2,359		26			26		2,385	2,385			
100176777	HOUSTON	TX		11/15/2024		449		(29)			(29)		420	420			
100257878	COMMERCE CITY	CO		11/26/2025		587		(43)			(43)		544	544			
100228120	GRAIN VALLEY	MO		08/07/2025		41,915		(176)			(176)		41,739	41,739			
100068402	FAIRBANKS	AK		08/25/2021		740		(41)			(41)		699	699			
100175853	PHILADELPHIA	PA		11/12/2024		347		(13)			(13)		334	334			
100063716	PINE HILL	NJ		07/01/2021		577		(2)			(2)		575	575			
100206089	NORTH PROVIDENCE	RI		04/16/2025		326		(13)			(13)		313	313			
100155942	WHITESTOWN	IN		06/17/2024		5,724		(36)			(36)		5,688	5,688			
100274501	SAN TAN VALLEY	AZ		01/29/2026		638		(30)			(30)		608	608			
100209514	ROUND LAKE BEACH	IL		05/02/2025		356		(14)			(14)		342	342			
100129929	KANSAS CITY	MO		09/27/2023		374		(7)			(7)		367	367			
100261562	MILWAUKEE	WI		12/12/2025		348		(10)			(10)		338	338			
100261589	MILWAUKEE	WI		12/12/2025		349		(11)			(11)		338	338			
100062185	SCHENECTADY	NY		07/01/2021		960		(5)			(5)		955	955			
100067694	WINSTED	CT		09/23/2021		829		(21)			(21)		808	808			
100019911	WILMINGTON	DE		07/30/2018		842		(11)			(11)		831	831			
100195593	HAMPTON	VA		02/24/2025		336		(8)			(8)		328	328			
100067764	NORTH FORT MYERS	FL		09/23/2021		752		(42)			(42)		710	710			
100247336	JIM THORPE	PA		10/24/2025		278		(13)			(13)		265	265			
100187913	WILLISTON PARK	NY		01/07/2025		738		(38)			(38)		700	700			
100088182	HOUSTON	TX		10/25/2022		1,247		(19)			(19)		1,228	1,228			
100134316	OCALA	FL		10/27/2023		119		(2)			(2)		117	117			
100255345	ROCKFORD	IL		11/25/2025		427		(26)			(26)		401	401			
100253821	ARMONA	CA		10/30/2025		318		(10)			(10)		308	308			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100208092	ST SIMONS ISLAND	GA		04/29/2025		652		(40)			(40)		612	612			
100063001	MADISON	AL		07/01/2021		1,336		(4)			(4)		1,332	1,332			
100249252	LYNWOOD	CA		10/30/2025		255		(5)			(5)		250	250			
100249466	SANTA MARIA	CA		10/30/2025		262		(5)			(5)		257	257			
100244323	LYONS	OR		09/29/2025		301		(21)			(21)		280	280			
100077207	GAINESVILLE	GA		01/03/2022		850		(16)			(16)		834	834			
100019937	NORFOLK	VA		07/30/2018		858		(3)			(3)		855	855			
100057600	HAGERSTOWN	MD		06/30/2021		800		(24)			(24)		776	776			
100196895	ALGONQUIN	IL		02/25/2025		1,502		(63)			(63)		1,439	1,439			
100222309	CALIFORNIA	MD		07/30/2025		479		(10)			(10)		469	469			
100167519	HOUSTON	TX		10/31/2024		358		(17)			(17)		341	341			
100154975	ITALY	TX		07/19/2024		364		(12)			(12)		352	352			
100155273	CHELSEA	MA		07/19/2024		8,870		(572)			(572)		8,298	8,298			
100159891	FORT LAUDERDALE	FL		08/16/2024		319		(22)			(22)		297	297			
100103424	CHARLOTTE	NC		06/16/2023		3,811		(174)			(174)		3,637	3,637			
100147214	BLOOMINGBURG	NY		03/28/2024		468		(12)			(12)		456	456			
100091522	BALTIMORE	MD		01/20/2023		393		(9)			(9)		384	384			
100283552	WILMINGTON	DE		03/13/2026		197		(8)			(8)		189	189			
100176835	ATLANTA	GA		11/15/2024		299		(25)			(25)		274	274			
100128073	LOUISVILLE	KY		09/08/2023		401		5			5		406	406			
100138358	BALTIMORE	MD		12/18/2023		310		(7)			(7)		303	303			
100156264	BISBEE	AZ		07/25/2024		515		(27)			(27)		488	488			
100253843	TUCSON	AZ		10/30/2025		312		(15)			(15)		297	297			
100208656	FONTANA	CA		04/29/2025		651		(13)			(13)		638	638			
100221725	GREEN VALLEY LAKE	CA		07/25/2025		319		(10)			(10)		309	309			
100243498	LAREDO	TX		09/26/2025		270		(12)			(12)		258	258			
100255367	JACKSONVILLE	FL		11/24/2025		383		2			2		385	385			
100161879	ROCKFORD	IL		07/31/2024		276		(17)			(17)		259	259			
100065051	HIALEAH	FL		07/14/2021		836		(24)			(24)		812	812			
100083051	DAVIE	FL		05/11/2022		375		(17)			(17)		358	358			
100068350	FORT WASHINGTON	MD		08/25/2021		562		(18)			(18)		544	544			
100156148	HOUSTON	TX		07/25/2024		249		(20)			(20)		229	229			
100179356	KANSAS CITY	KS		12/27/2024		904		(42)			(42)		862	862			
100277383	MIDLAND	MI		02/12/2026		350		(7)			(7)		343	343			
100127959	LA VERGNE	TN		09/08/2023		5,859		344			344		6,203	6,203			
100175820	MIAMI	FL		11/12/2024		379		(13)			(13)		366	366			
100117970	LAS VEGAS	NV		07/20/2023		374		(7)			(7)		367	367			
100199423	MILLINGTON	TN		03/05/2025		1,390		(28)			(28)		1,362	1,362			
100213244	LEESBURG	VA		05/29/2025		200		(5)			(5)		195	195			
100074976	EL PASO	TX		12/01/2021		472		(9)			(9)		463	463			
100257627	DILLONVALE	OH		11/26/2025		2,755		(109)			(109)		2,646	2,646			
100157987	NORTHPORT	AL		07/09/2024		3,490		10			10		3,500	3,500			
100227271	CINCINNATI	OH		07/31/2025		827		(45)			(45)		782	782			
100156890	ALLENTOWN	PA		06/27/2024		333		(3)			(3)		330	330			
100257853	LAWRENCEVILLE	GA		11/26/2025		684		(49)			(49)		635	635			
100108450	BRONX	NY		05/25/2023		376		(7)			(7)		369	369			
100207577	BERKELEY	CA		04/29/2025		879		(51)			(51)		828	828			
100227952	FORT WORTH	TX		08/04/2025		337		(7)			(7)		330	330			
100140770	EGG HARBOR TOWNSHIP	NJ		01/22/2024		297		(12)			(12)		285	285			
100243467	ATLANTIC CITY	NJ		09/26/2025		301		(14)			(14)		287	287			
100144297	COLUMBUS	OH		03/07/2024		301		(19)			(19)		282	282			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220711	LAS VEGAS	NV		07/18/2025		453		(2)			(2)		451	451			
100116922	LITTLE ELM	TX		07/20/2023		825		117			117		942	942			
100210956	RANCHO CORDOVA	CA		05/15/2025		761		(45)			(45)		716	716			
100192219	KANSAS CITY	MO		01/31/2025		408		(7)			(7)		401	401			
100149871	SEGUIN	TX		04/29/2024		284		(15)			(15)		269	269			
100087007	MEMPHIS	TN		11/04/2022		394		(27)			(27)		367	367			
100164138	TITUSVILLE	FL		08/21/2024		323		(12)			(12)		311	311			
100176961	HIGHLAND	CA		11/15/2024		360		(17)			(17)		343	343			
100176960	HIGHLAND	CA		11/15/2024		354		(11)			(11)		343	343			
100175722	INDIANAPOLIS	IN		11/12/2024		378		(11)			(11)		367	367			
100068195	KENAI	AK		08/25/2021		798		(32)			(32)		766	766			
100147675	SEGUIN	TX		04/04/2024		464		(16)			(16)		448	448			
100060243	HENDERSON	NV		06/25/2021		1,355		(14)			(14)		1,341	1,341			
100057533	PRINEVILLE	OR		06/30/2021		700		(9)			(9)		691	691			
100211269	ISSAQUAH	WA		05/15/2025		262		(16)			(16)		246	246			
100016538	NORTH LAS VEGAS	NV		04/10/2018		857		(19)			(19)		838	838			
100269404	ELDON	MO		12/30/2025		649		(39)			(39)		610	610			
100248222	TAYLORSVILLE	UT		10/29/2025		641		(31)			(31)		610	610			
100219760	HOUSTON	TX		07/08/2025		318		(8)			(8)		310	310			
100216115	PICKERINGTON	OH		06/17/2025		258		(6)			(6)		252	252			
100210872	ORANGE PARK	FL		05/15/2025		267		(15)			(15)		252	252			
100063796	LAWRENCEVILLE	GA		07/01/2021		1,419		(4)			(4)		1,415	1,415			
100090767	GLENDALE	AZ		02/28/2023		378		(20)			(20)		358	358			
100071610	EL PASO	TX		10/14/2021		700		(28)			(28)		672	672			
100246063	AVONDALE	AZ		10/08/2025		341		(15)			(15)		326	326			
100146685	FORT WORTH	TX		03/20/2024		269		(15)			(15)		254	254			
100210989	AMISSVILLE	VA		05/15/2025		259		(16)			(16)		243	243			
100151765	APPLE VALLEY	CA		05/10/2024		302		(13)			(13)		289	289			
100119753	MARQUETTE	MI		08/08/2023		338		(9)			(9)		329	329			
100205619	HALTOM CITY	TX		05/09/2025		285		(13)			(13)		272	272			
100100886	BALTIMORE	MD		04/28/2023		2,190		28			28		2,218	2,218			
100212919	LOMPOC	CA		05/29/2025		341		(8)			(8)		333	333			
100077805	BAKERSFIELD	CA		12/23/2021		702		(91)			(91)		611	611			
100077549	TUSCALOOSA	AL		01/03/2022		962		(22)			(22)		940	940			
100140674	PHILADELPHIA	PA		02/08/2024		278		(16)			(16)		262	262			
100062229	ATLANTA	GA		07/01/2021		1,095		8			8		1,103	1,103			
100110751	HAMDEN	CT		08/11/2023		285		(20)			(20)		265	265			
100185600	BALTIMORE	MD		12/20/2024		15,959		(721)			(721)		15,238	15,238			
100155503	PUEBLO	CO		06/18/2024		752		(45)			(45)		707	707			
100213233	ROWLETT	TX		05/29/2025		707		(36)			(36)		671	671			
100147290	BIG SPRING	TX		03/28/2024		330		(11)			(11)		319	319			
100151891	FRANKFORT	KY		05/10/2024		277		(11)			(11)		266	266			
100239187	MOSELEY	VA		09/29/2025		595		(22)			(22)		573	573			
100269851	BENTONVILLE	AR		12/30/2025		598		(18)			(18)		580	580			
100274552	CLIFTON	NJ		01/29/2026		702		(45)			(45)		657	657			
5.00007E+11	ALKMAAR	NLD		01/28/2026		15							15		(15)		(15)
100257375	YORKTOWN HEIGHTS	NY		11/26/2025		2,704		(118)			(118)		2,586	2,586			
100020399	SYKESVILLE	MD		07/27/2018		1,565		(25)			(25)		1,540	1,540			
100220754	MEMPHIS	TN		07/18/2025		429							429	429			
100114568	PHILADELPHIA	PA		06/29/2023		187		(9)			(9)		178	178			
100155175	WEST CHESTER	PA		07/19/2024		358		(5)			(5)		353	353			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100282586	BRONX	NY		03/02/2026		2,673		(198)			(198)		2,475	2,475			
100204485	PHILADELPHIA	PA		04/04/2025		297		(10)			(10)		287	287			
100206873	TRENTON	NJ		04/24/2025		326		(12)			(12)		314	314			
100249918	HOUSTON	TX		10/30/2025		795		(45)			(45)		750	750			
100071633	BRAWLEY	CA		10/14/2021		3,547		(77)			(77)		3,470	3,470			
100153476	BALTIMORE	MD		05/30/2024		367		(6)			(6)		361	361			
100248585	NORMAN	OK		10/29/2025		818		(17)			(17)		801	801			
100109972	PHILADELPHIA	PA		06/22/2023		381		(9)			(9)		372	372			
100204642	MONTGOMERY	AL		04/04/2025		319		(12)			(12)		307	307			
100146456	TAMPA	FL		03/19/2024		789		(34)			(34)		755	755			
100066820	ABINGDON	MD		08/02/2021		852		(2)			(2)		850	850			
100117659	DAYTONA BEACH SHORES	FL		07/20/2023		400		(7)			(7)		393	393			
100137821	ANAHEIM	CA		12/08/2023		9,410		(21)			(21)		9,389	9,389			
100153593	PHILADELPHIA	PA		05/31/2024		327		(3)			(3)		324	324			
100180777	TYLER	TX		11/26/2024		249		(12)			(12)		237	237			
100147265	HAMPTON	VA		03/28/2024		312		(10)			(10)		302	302			
100119817	HAZEL CREST	IL		08/08/2023		404		(13)			(13)		391	391			
100193181	COLUMBUS	OH		03/20/2025		332		(8)			(8)		324	324			
100249384	CHALFONT	PA		10/30/2025		888		(17)			(17)		871	871			
100023294	LAKEWOOD	CO		08/16/2018		850		(7)			(7)		843	843			
100181499	CONYERS	GA		01/09/2025		3,847		(193)			(193)		3,654	3,654			
100060151	HOMESTEAD	FL		06/25/2021		972		(31)			(31)		941	941			
100237399	PETALUMA	CA		09/12/2025		761		(35)			(35)		726	726			
100237880	LAS VEGAS	NV		09/12/2025		762		(36)			(36)		726	726			
100057557	HOLIDAY	FL		06/30/2021		904		(13)			(13)		891	891			
100274457	HEMET	CA		01/29/2026		1,281		(66)			(66)		1,215	1,215			
100248595	METUCHEN	NJ		10/29/2025		766		(29)			(29)		737	737			
100057598	FRANKLIN	OH		06/30/2021		764		(34)			(34)		730	730			
100057971	CYPRESS	TX		06/30/2021		763		(33)			(33)		730	730			
100146858	SEMINOLE	FL		03/21/2024		266		(19)			(19)		247	247			
100209834	KNOB NOSTER	MO		05/05/2025		336		(10)			(10)		326	326			
100063172	RAFFORD	NC		07/01/2021		288		(4)			(4)		284	284			
100100103	EVANSVILLE	IN		03/28/2023		333		(7)			(7)		326	326			
100066744	CLIMAX	MI		08/02/2021		1,463		(8)			(8)		1,455	1,455			
100220748	DALLAS	NC		07/18/2025		339		(1)			(1)		338	338			
100064969	COLUMBUS	OH		07/14/2021		798		(27)			(27)		771	771			
100139372	STEGER	IL		12/28/2023		298		(7)			(7)		291	291			
100057699	CRANBERRY TOWNSHIP	PA		06/30/2021		794		(32)			(32)		762	762			
100170016	CLIFTON	CO		11/08/2024		282		(13)			(13)		269	269			
100206565	FRESNO	TX		04/22/2025		48,282		(2,205)			(2,205)		46,077	46,077			
100208269	CORAL SPRINGS	FL		04/29/2025		736		(45)			(45)		691	691			
100258499	SURPRISE	AZ		12/05/2025		1,063		(22)			(22)		1,041	1,041			
100174427	PHOENIX	AZ		10/31/2024		751		(14)			(14)		737	737			
100161861	MELBOURNE	FL		07/31/2024		224		(2)			(2)		222	222			
100165017	GAINESVILLE	FL		08/28/2024		295		(21)			(21)		274	274			
100166004	MOUNT PLEASANT	PA		09/06/2024		358		(13)			(13)		345	345			
100133938	TRENTON	NJ		10/25/2023		346		(7)			(7)		339	339			
100023623	LAFAYETTE	LA		09/04/2018		761		(23)			(23)		738	738			
100174561	WINDSOR	PA		10/31/2024		278		(18)			(18)		260	260			
100170468	KANSAS CITY	MO		10/09/2024		327		(15)			(15)		312	312			
100147475	BOCA RATON	FL		04/03/2024		347		(11)			(11)		336	336			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157216	SATSUMA	AL		02/20/2025		350		(1)			(1)		349	349			
100244108	MERIDEN	CT		09/29/2025		255		(7)			(7)		248	248			
100202098	STATESVILLE	NC		03/18/2025		350		(6)			(6)		344	344			
100143631	UPPER MARLBORO	MD		02/21/2024		318		(10)			(10)		308	308			
100062570	BRIDGEPORT	CT		07/01/2021		1,230		(16)			(16)		1,214	1,214			
100019796	THE COLONY	TX		07/26/2018		814		(17)			(17)		797	797			
100088186	HOUSTON	TX		10/25/2022		1,255		5			5		1,260	1,260			
100101090	PHILADELPHIA	PA		04/28/2023		530		66			66		596	596			
100202140	KANSAS CITY	MO		03/18/2025		359		(7)			(7)		352	352			
100201865	PHILADELPHIA	PA		03/18/2025		335		(5)			(5)		330	330			
100208870	NEW BEDFORD	MA		04/29/2025		1,891		(91)			(91)		1,800	1,800			
100067348	CASTALIA	NC		08/02/2021		865		18			18		883	883			
100057994	OCALA	FL		06/30/2021		843		(5)			(5)		838	838			
100191008	WILSON	NC		01/29/2025		363		(3)			(3)		360	360			
100216334	EL CENTRO	CA		06/20/2025		407							407	407			
100248251	NORTH ATTLEBORO	MA		10/29/2025		1,030		(50)			(50)		980	980			
100236845	LOWELL	MA		09/12/2025		23,835		(825)			(825)		23,010	23,010			
100062245	LEHIGH ACRES	FL		07/01/2021		842		6			6		848	848			
100237557	CARMEL	IN		09/12/2025		851		(36)			(36)		815	815			
100177103	NEWARK	DE		01/16/2025		322		(13)			(13)		309	309			
100246290	CLARE	MI		10/10/2025		819		(32)			(32)		787	787			
100057907	BAKERSFIELD	CA		06/30/2021		530		(8)			(8)		522	522			
100179358	SAN ANTONIO	TX		12/27/2024		350		(4)			(4)		346	346			
100202042	TROY	OH		03/18/2025		351		(5)			(5)		346	346			
100201856	LOVELAND	CO		03/18/2025		1,079		(18)			(18)		1,061	1,061			
100146687	CONROE	TX		03/20/2024		294		(27)			(27)		267	267			
100063245	MANOR	TX		07/01/2021		959		(16)			(16)		943	943			
100134023	KANSAS CITY	MO		10/25/2023		368		(6)			(6)		362	362			
100171164	CREST HILL	IL		11/22/2024		344		(12)			(12)		332	332			
100175843	PHILADELPHIA	PA		11/12/2024		724		(13)			(13)		711	711			
100100711	SACRAMENTO	CA		04/28/2023		742		23			23		765	765			
100228652	CHICO	CA		08/11/2025		40,694		(743)			(743)		39,951	39,951			
100184969	HOUSTON	TX		12/19/2024		661		(16)			(16)		645	645			
100153912	REDDING	CA		06/05/2024		271		(12)			(12)		259	259			
100219762	WILMINGTON	DE		07/08/2025		333		(9)			(9)		324	324			
100065254	LAFAYETTE	LA		07/14/2021		871		(5)			(5)		866	866			
100193329	CHICAGO	IL		02/10/2025		346		(8)			(8)		338	338			
100063125	WINCHESTER	VA		07/01/2021		1,135		(11)			(11)		1,124	1,124			
100182165	SAN MARCOS	TX		12/12/2024		16,363		(160)			(160)		16,203	16,203			
100193388	BONNER SPRINGS	KS		02/10/2025		372		(3)			(3)		369	369			
100079036	OMAHA	NE		02/24/2022		727		(7)			(7)		720	720			
100227115	FALLING WATERS	WV		07/30/2025		123,971		(5,180)			(5,180)		118,791	118,791			
100222282	SCOTTS VALLEY	CA		07/30/2025		762		(30)			(30)		732	732			
100143610	MONTICELLO	NY		02/21/2024		372		(12)			(12)		360	360			
100062777	YORK	PA		07/01/2021		1,152		(12)			(12)		1,140	1,140			
100173406	KATY	TX		10/29/2024		350		(16)			(16)		334	334			
100035512	MOUNT PLEASANT	SC		08/21/2019		772		(34)			(34)		738	738			
100066107	MYSTIC	CT		08/02/2021		2,323		(15)			(15)		2,308	2,308			
100222560	ORANGEVALE	CA		07/30/2025		694		(36)			(36)		658	658			
100192242	ALBION	NY		01/31/2025		369		(13)			(13)		356	356			
100179796	SAINT AUGUSTINE	FL		11/21/2024		1,986		24			24		2,010	2,010			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191171	HOUSTON	TX		01/29/2025		393		(18)			(18)		375	375			
100204494	PORT RICHEY	FL		04/04/2025		989		(37)			(37)		952	952			
100191004	GREENACRES	FL		01/29/2025		283		(13)			(13)		270	270			
100118000	MONROEVILLE	PA		07/20/2023		11,267		(210)			(210)		11,057	11,057			
100107952	CIBOLO	TX		06/29/2023		550		(1)			(1)		549	549			
100159061	BLYTHE	CA		08/15/2024		331		(23)			(23)		308	308			
100135039	COLUMBUS	OH		10/30/2023		1,828		8			8		1,836	1,836			
100186133	BALTIMORE	MD		02/10/2025		357		8			8		365	365			
100075334	LITHONIA	GA		12/01/2021		2,998		(64)			(64)		2,934	2,934			
100249491	HASKELL	NJ		10/30/2025		741		(6)			(6)		735	735			
100063567	LITHONIA	GA		07/01/2021		822		(14)			(14)		808	808			
100129937	CLAYTON	NJ		09/27/2023		328		(11)			(11)		317	317			
100176102	FORT WORTH	TX		12/20/2024		658		(31)			(31)		627	627			
100159005	ROSEVILLE	CA		08/15/2024		333		(17)			(17)		316	316			
100128120	HOUSTON	TX		09/08/2023		670		24			24		694	694			
100019906	UNIVERSITY CITY	MO		07/30/2018		1,386		(27)			(27)		1,359	1,359			
100152875	MERIDEN	CT		05/22/2024		292		(12)			(12)		280	280			
100175787	PONTIAC	MI		11/12/2024		367		(10)			(10)		357	357			
100248310	EL CAJON	CA		10/29/2025		812		(20)			(20)		792	792			
100103804	GRAND RAPIDS	MI		05/10/2023		247		(6)			(6)		241	241			
100167492	MEMPHIS	TN		10/31/2024		166		(6)			(6)		160	160			
100247869	PISCATAWAY	NJ		10/29/2025		27,216		(1,389)			(1,389)		25,827	25,827			
100202058	HAZEL PARK	MI		03/18/2025		359		3			3		362	362			
100243154	CYPRESS	TX		09/26/2025		1,556		(60)			(60)		1,496	1,496			
100136951	COLLEGE STATION	TX		11/28/2023		7,673		4			4		7,677	7,677			
100221862	PHILLIPSBURG	NJ		07/30/2025		760		(30)			(30)		730	730			
100141212	NORCROSS	GA		01/30/2024		1,513		(48)			(48)		1,465	1,465			
100185196	TULSA	OK		01/24/2025		290		(14)			(14)		276	276			
100143008	NEWINGTON	CT		02/12/2024		227		(18)			(18)		209	209			
100229406	MENIFEE	CA		08/15/2025		265		(6)			(6)		259	259			
100155256	GARDEN CITY	MI		07/19/2024		298		(21)			(21)		277	277			
100144487	CREST HILL	IL		04/26/2024		320		(17)			(17)		303	303			
100150035	COLUMBUS	OH		06/07/2024		1,638		(57)			(57)		1,581	1,581			
100161791	PHILADELPHIA	PA		07/31/2024		348		(17)			(17)		331	331			
100170238	WAUKEE	IA		10/08/2024		1,385		(2)			(2)		1,383	1,383			
100117233	PASADENA	CA		07/20/2023		1,017		163			163		1,180	1,180			
100199511	GILBERT	SC		03/05/2025		1,252		(90)			(90)		1,162	1,162			
100152833	FORT MYERS	FL		05/22/2024		3,134		(188)			(188)		2,946	2,946			
100174657	JACKSONVILLE	FL		10/31/2024		315		(20)			(20)		295	295			
100213242	GREENVILLE	SC		05/29/2025		734		(29)			(29)		705	705			
100188344	FOLSOM	CA		01/08/2025		9,190		(88)			(88)		9,102	9,102			
100208309	BEDFORD	IN		04/29/2025		1,641		(72)			(72)		1,569	1,569			
100142015	SAINT PETERSBURG	FL		02/29/2024		301		(22)			(22)		279	279			
100144484	JOLIET	IL		04/26/2024		337		(20)			(20)		317	317			
100165833	MIAMI	FL		08/29/2024		2,723		(176)			(176)		2,547	2,547			
100152012	PROVO	UT		06/14/2024		575		(14)			(14)		561	561			
100081366	BURKE	VA		03/18/2022		1,546		39			39		1,585	1,585			
100091548	CINCINNATI	OH		01/20/2023		348		(10)			(10)		338	338			
100062841	SAN ANTONIO	TX		07/01/2021		1,822		(26)			(26)		1,796	1,796			
100078925	PHILADELPHIA	PA		02/24/2022		742		(6)			(6)		736	736			
100075496	HOUSTON	TX		12/01/2021		1,740		(45)			(45)		1,695	1,695			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091202	COCOA	FL		01/31/2023		354		(22)			(22)		332	332			
100165334	OVIEDO	FL		08/29/2024		3,119		(69)			(69)		3,050	3,050			
100128488	GASTONIA	NC		09/15/2023		492		(29)			(29)		463	463			
100200073	SUMMERFIELD	FL		03/06/2025		422		(12)			(12)		410	410			
100151807	COLUMBUS	OH		05/10/2024		332		(10)			(10)		322	322			
100201063	ELOY	AZ		03/12/2025		1,101		(23)			(23)		1,078	1,078			
100067477	ROCKVILLE	MD		09/23/2021		255		(6)	1		(7)		248	248			
100174397	STAFFORD	VA		10/31/2024		761		(22)			(22)		739	739			
100276647	HENDERSON	NE		01/29/2026		567		(18)			(18)		549	549			
100204252	SAN JOSE	CA		03/31/2025		546		(24)			(24)		522	522			
100066767	NEW PHILADELPHIA	OH		08/02/2021		900		(1)			(1)		899	899			
100141202	LOUISVILLE	KY		01/30/2024		299		(11)			(11)		288	288			
100149700	TRENTON	NJ		04/26/2024		336		(13)			(13)		323	323			
100142108	MILWAUKEE	WI		02/29/2024		316		(16)			(16)		300	300			
100144483	GREER	SC		04/26/2024		338		(14)			(14)		324	324			
100065255	SPRING	TX		07/14/2021		851		(3)			(3)		848	848			
100284299	AUSTIN	TX		03/30/2026		1,085		(49)			(49)		1,036	1,036			
100185829	HOUSTON	TX		12/26/2024		344		(16)			(16)		328	328			
100143076	JACKSONVILLE	FL		02/14/2024		1,052		(51)			(51)		1,001	1,001			
100208672	CLERMONT	FL		04/29/2025		503		(21)			(21)		482	482			
100119742	EUCLID	OH		08/08/2023		338		(6)			(6)		332	332			
100161168	DANBURY	CT		07/25/2024		2,202		(115)			(115)		2,087	2,087			
100024354	SACRAMENTO	CA		09/20/2018		1,108		(29)			(29)		1,079	1,079			
100238292	PHOENIX	AZ		09/19/2025		162		(5)			(5)		157	157			
100194189	WICHITA	KS		02/14/2025		658		(20)			(20)		638	638			
100019674	HENRICO	VA		07/26/2018		792		(20)			(20)		772	772			
100212995	MONROE TOWNSHIP	NJ		05/29/2025		819		(29)			(29)		790	790			
100204543	MEMPHIS	TN		04/04/2025		458		19			19		477	477			
100116678	LAS VEGAS	NV		07/20/2023		561		145			145		706	706			
100177705	CAMARILLO	CA		11/19/2024		729		(18)			(18)		711	711			
100230583	ATHENS	OH		08/29/2025		709		(15)			(15)		694	694			
100202166	COLUMBUS	OH		03/18/2025		357		3			3		360	360			
100090231	TAMPA	FL		01/13/2023		283		(10)			(10)		273	273			
100168349	CRANDALL	TX		09/25/2024		2,327		39			39		2,366	2,366			
100243811	TWIN FALLS	ID		09/29/2025		314		(8)			(8)		306	306			
100246939	HOUSTON	TX		10/17/2025		345		(8)			(8)		337	337			
100064898	RIO RANCHO	NM		07/14/2021		931		(36)			(36)		895	895			
100257980	BELLINGHAM	MA		11/26/2025		1,225		(69)			(69)		1,156	1,156			
100222158	BELT	MT		07/30/2025		1,070		(22)			(22)		1,048	1,048			
100080219	KILLEEN	TX		02/25/2022		601		(64)			(64)		537	537			
100063350	SPRINGFIELD	MA		07/01/2021		813		(11)			(11)		802	802			
100066488	CAPE CORAL	FL		08/02/2021		936		(8)			(8)		928	928			
100076307	COLUMBUS	GA		01/07/2022		517		(13)	1		(14)		503	503			
100134707	DEARBORN	MI		10/30/2023		302		(12)			(12)		290	290			
100039809	HURST	TX		10/28/2019		742		(33)			(33)		709	709			
100208454	SANTA ANA	CA		04/29/2025		803		(19)			(19)		784	784			
100088902	OCALA	FL		11/15/2022		333		(19)			(19)		314	314			
100197214	FAIR LAWN	NJ		02/25/2025		611		(24)			(24)		587	587			
100020362	ENGLEWOOD	FL		07/27/2018		3,995		(58)			(58)		3,937	3,937			
100197141	WHITTIER	CA		02/25/2025		712		(44)			(44)		668	668			
100067947	LAKEWOOD	NJ		09/23/2021		840		(3)			(3)		837	837			

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100169215	PITTSBURGH	PA		09/27/2024		385		(18)			(18)		367	367			
100176987	LAUDERHILL	FL		01/16/2025		397		(2)			(2)		395	395			
100230116	VALLEJO	CA		08/25/2025		232		(8)			(8)		224	224			
100061388	OTTUMWA	IA		06/01/2021		625		3			3		628	628			
100126303	OCALA	FL		08/30/2023		371		(11)			(11)		360	360			
100138064	HOLLY	MI		12/13/2023		327		(1)			(1)		326	326			
100102520	BALTIMORE	MD		06/07/2023		379		(15)			(15)		364	364			
100202173	ALLEN PARK	MI		03/18/2025		365		(5)			(5)		360	360			
100161821	LINDENWOLD	NJ		07/31/2024		348		(9)			(9)		339	339			
100208713	COLUMBIA	SC		04/29/2025		659		(43)			(43)		616	616			
100129765	FORT PIERCE	FL		09/27/2023		315							315	315			
100147288	NORTH CHESTERFIELD	VA		03/28/2024		303		(10)			(10)		293	293			
100212319	FONTANA	CA		05/28/2025		835		(6)			(6)		829	829			
100057771	TUCSON	AZ		06/30/2021		551		(29)	1		(30)		521	521			
100221341	PUNTA GORDA	FL		07/22/2025		309		(12)			(12)		297	297			
100154590	RAY CITY	GA		06/14/2024		1,716		(135)			(135)		1,581	1,581			
100277933	SAN DIEGO	CA		02/26/2026		196		(4)			(4)		192	192			
100128330	LAS VEGAS	NV		09/14/2023		2,941		(173)			(173)		2,768	2,768			
100063431	ORRTANNA	PA		07/01/2021		995		(11)			(11)		984	984			
100204691	MEMPHIS	TN		04/04/2025		326		(11)			(11)		315	315			
100154672	WAYNESBORO	PA		07/19/2024		399		(2)			(2)		397	397			
100154751	WAYNESBORO	PA		07/19/2024		398		(1)			(1)		397	397			
100154642	PITTSBURGH	PA		07/19/2024		329		(11)			(11)		318	318			
100201394	BALTIMORE	MD		03/12/2025		305		(14)			(14)		291	291			
100061982	SAN ANTONIO	TX		07/01/2021		672		(10)			(10)		662	662			
100155964	PHILADELPHIA	PA		06/18/2024		1,437		(32)			(32)		1,405	1,405			
100088993	ALBEMARLE	NC		11/15/2022		369		(28)			(28)		341	341			
100204103	FORT WORTH	TX		03/28/2025		359		1			1		360	360			
100204790	FORT WORTH	TX		04/09/2025		357		3			3		360	360			
100063256	HAVELOCK	NC		07/01/2021		1,352		(2)			(2)		1,350	1,350			
100107964	CORAL SPRINGS	FL		06/29/2023		324		(28)			(28)		296	296			
5.00006E+11	S-HERTOGENBOSCH	NLD		01/29/2025		14							14		(14)		(14)
5.00006E+11	RODEN	NLD		06/30/2025		58							58	44	(14)		(14)
100204965	ANGLETON	TX		04/10/2025		344		(6)			(6)		338	338			
100257792	LAS VEGAS	NV		11/26/2025		1,911		(79)			(79)		1,832	1,832			
100128272	MERIDEN	CT		09/14/2023		294		(18)			(18)		276	276			
100161710	AURORA	CO		07/30/2024		21,962		(311)			(311)		21,651	21,651			
100220608	GLENDO	WY		07/15/2025		341		(12)			(12)		329	329			
100133162	ARLINGTON	TX		11/29/2023		1,306		(17)			(17)		1,289	1,289			
100178356	HOPEWELL	VA		11/20/2024		614		(28)			(28)		586	586			
100179949	ARGYLE	TX		11/25/2024		586		38			38		624	624			
100102517	HOLLYWOOD	FL		06/07/2023		427		4			4		431	431			
100137630	CASA GRANDE	AZ		12/08/2023		2,767		27			27		2,794	2,794			
100061159	ELK RIVER	MN		06/01/2021		1,013		4			4		1,017	1,017			
100214706	PHILADELPHIA	PA		06/11/2025		335		(8)			(8)		327	327			
100155290	HUMBLE	TX		07/19/2024		374		(16)			(16)		358	358			
100142573	FARMINGTON	AR		02/08/2024		338		(9)			(9)		329	329			
100214712	YUMA	AZ		06/11/2025		283		(13)			(13)		270	270			
100133354	KISSIMMEE	FL		11/21/2023		343		(4)			(4)		339	339			
100091416	COSBY	TN		02/22/2023		363							363	363			
100214985	NOTTINGHAM	MD		06/11/2025		321		(13)			(13)		308	308			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282973	OAKLAND	OR		03/02/2026		2,408		(108)			(108)		2,300	2,300			
100061265	SAND LAKE	MI		06/01/2021		978		4			4		982	982			
100161863	NAPLES	FL		07/31/2024		1,423		(34)			(34)		1,389	1,389			
100115228	SLIDELL	LA		07/17/2023		341		(9)			(9)		332	332			
100064872	STOW	OH		07/14/2021		705		(28)			(28)		677	677			
100208970	PETERSBURG	VA		04/29/2025		340		(13)			(13)		327	327			
100115126	CINCINNATI	OH		07/17/2023		350		(8)			(8)		342	342			
100078881	SCHERERVILLE	IN		02/24/2022		711		(9)			(9)		702	702			
100190241	KANSAS CITY	MO		01/22/2025		335		(11)			(11)		324	324			
100164689	SAN DIEGO	CA		08/23/2024		764		(30)			(30)		734	734			
100064967	KNOXVILLE	TN		07/14/2021		797		(27)			(27)		770	770			
100119939	LAKE BUTLER	FL		08/10/2023		682		(19)			(19)		663	663			
100078838	SUMMERFIELD	FL		02/24/2022		741		(2)			(2)		739	739			
100244666	RICHARDSON	TX		09/29/2025		5,801		(250)			(250)		5,551	5,551			
100132366	PHILADELPHIA	PA		11/03/2023		278		(7)			(7)		271	271			
100115137	CHICAGO	IL		07/17/2023		350		(11)			(11)		339	339			
100062152	ISLIP TERRACE	NY		07/01/2021		1,307		4			4		1,311	1,311			
100205112	SACRAMENTO	CA		04/11/2025		339		(12)			(12)		327	327			
100064173	MURFREESBORO	TN		07/01/2021		1,380		8			8		1,388	1,388			
100184502	LAKEWOOD	OH		12/17/2024		136,301		(4,461)			(4,461)		131,840	131,840			
100078891	COVINGTON	GA		02/24/2022		752		(21)			(21)		731	731			
100197167	SAN FRANCISCO	CA		02/25/2025		291		(4)			(4)		287	287			
100248151	ARNOLD	MO		10/29/2025		777		(24)			(24)		753	753			
100128830	FOLEY	AL		09/21/2023		306		(11)			(11)		295	295			
100267670	MAGNA	UT		12/29/2025		313		(14)			(14)		299	299			
100248679	BROOKLYN	MI		10/29/2025		4,310		(150)			(150)		4,160	4,160			
100248011	AUBURN	CA		10/29/2025		962		(56)			(56)		906	906			
100115190	KALAMAZOO	MI		07/17/2023		353		(7)			(7)		346	346			
100244094	LUTZ	FL		09/29/2025		785		(26)			(26)		759	759			
100064744	CROSS JUNCTION	VA		07/14/2021		1,133		(54)			(54)		1,079	1,079			
100243870	BRANDYWINE	MD		09/29/2025		496		(11)			(11)		485	485			
100103852	JOLIET	IL		05/10/2023		1,175		(31)			(31)		1,144	1,144			
100063114	JACKSON	GA		07/01/2021		1,281		(5)			(5)		1,276	1,276			
100130045	BALTIMORE	MD		09/27/2023		291		(7)			(7)		284	284			
100066808	LAWNSIDE	NJ		08/02/2021		851		1			1		852	852			
100180014	STARBUCK	MN		11/25/2024		10,830		(254)			(254)		10,576	10,576			
100109635	BALTIMORE	MD		06/14/2023		298		(16)			(16)		282	282			
5.00005E+11	HAARLEM	NLD		03/26/2024		15							15		(15)		(15)
100209744	ERWIN	NC		05/05/2025		340		(11)			(11)		329	329			
100084655	MYRTLE BEACH	SC		08/02/2022		404		(20)			(20)		384	384			
100196871	BETHPAGE	NY		02/25/2025		313		(5)			(5)		308	308			
100203941	HOMESTEAD	FL		03/28/2025		343		(5)			(5)		338	338			
100211140	PITTSBURG	CA		05/15/2025		746		(33)			(33)		713	713			
100062917	HAMILTON	NJ		07/01/2021		1,036		(4)			(4)		1,032	1,032			
100057629	CLARKSVILLE	TN		06/30/2021		1,001		(40)			(40)		961	961			
100063107	PITTSBURGH	PA		07/01/2021		1,084		2			2		1,086	1,086			
100159990	MIAMI	FL		08/16/2024		339		(15)			(15)		324	324			
100174641	JACKSONVILLE	FL		10/31/2024		344		(20)			(20)		324	324			
100141666	BROOKLYN	MD		01/30/2024		466		(25)			(25)		441	441			
100173935	MEMPHIS	TN		10/31/2024		376		(14)			(14)		362	362			
100246947	LANSING	MI		10/17/2025		348		(8)			(8)		340	340			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228661	SUMMERVILLE	SC		08/11/2025		216		(12)			(12)		204	204			
100064943	COLUMBIA	NJ		07/14/2021		802		(29)			(29)		773	773			
100181561	LANSING	IL		12/09/2024		313		(8)			(8)		305	305			
100204429	SOUTHFIELDS	NY		04/01/2025		313		(11)			(11)		302	302			
100120753	HUTTO	TX		08/25/2023		11,370		76			76		11,446	11,446			
100190425	SANTA CLARITA	CA		01/23/2025		775		(5)			(5)		770	770			
100212902	OCOEE	FL		05/29/2025		134,749		(3,161)			(3,161)		131,588	131,588			
100216301	ELLISVILLE	MO		06/20/2025		223		(9)			(9)		214	214			
100061290	SAUK RAPIDS	MN		06/01/2021		943		4			4		947	947			
100202180	ALLEN PARK	MI		03/18/2025		333		(8)			(8)		325	325			
100016517	VALLEJO	CA		04/10/2018		761		(28)			(28)		733	733			
100075747	OCALA	FL		12/01/2021		249		(2)			(2)		247	247			
100071995	NAPERVILLE	IL		10/29/2021		1,041		(64)			(64)		977	977			
100269467	TURLOCK	CA		12/30/2025		404		(15)			(15)		389	389			
100091986	MOUNT HOLLY	NJ		02/09/2023		961		(31)			(31)		930	930			
100130291	ALBANY	NY		09/28/2023		302		(20)			(20)		282	282			
100079307	APOPKA	FL		02/28/2022		722		2			2		724	724			
100176788	KANSAS CITY	MO		11/15/2024		164		(6)			(6)		158	158			
100078879	TWENTYNINE PALMS	CA		02/24/2022		745		(8)			(8)		737	737			
100258515	OVERLAND PARK	KS		12/05/2025		787		(35)			(35)		752	752			
100184446	WESTON	FL		12/17/2024		1,008		(13)			(13)		995	995			
100238262	HENDERSON	NV		09/19/2025		328		(15)			(15)		313	313			
100254799	GUN BARREL CITY	TX		11/14/2025		650		(20)			(20)		630	630			
100154104	ORANGE	TX		07/11/2024		626		(46)			(46)		580	580			
100154970	LITTLETON	CO		07/19/2024		3,909		(32)			(32)		3,877	3,877			
100174462	ORLANDO	FL		10/31/2024		727		(19)			(19)		708	708			
100146217	PALMDALE	CA		03/19/2024		772		(22)			(22)		750	750			
100100239	BALTIMORE	MD		03/17/2023		129		(4)			(4)		125	125			
100057573	RICHMOND HILL	GA		06/30/2021		520		(16)			(16)		504	504			
100079610	IRRIGON	OR		04/08/2022		849		(52)			(52)		797	797			
100178012	BAKERSFIELD	CA		11/19/2024		765		(33)			(33)		732	732			
100173536	JOHNSON CITY	NY		10/29/2024		279		(13)			(13)		266	266			
100212922	SAN MARCOS	CA		05/29/2025		278		(14)			(14)		264	264			
100193189	HAMMOND	IN		03/20/2025		298		(14)			(14)		284	284			
100147465	BALCH SPRINGS	TX		04/03/2024		5,142		(59)			(59)		5,083	5,083			
100189603	OCALA	FL		01/17/2025		507		13			13		520	520			
100117078	LANCASTER	TX		07/20/2023		460		39			39		499	499			
100060069	AUBURN	AL		06/25/2021		781		(24)			(24)		757	757			
100257524	QUINCY	MA		11/26/2025		692		(32)			(32)		660	660			
100073527	BALTIMORE	MD		11/01/2021		3,030		92			92		3,122	3,122			
100210554	WILMINGTON	NC		05/15/2025		373		(7)			(7)		366	366			
100067450	MASON	OH		09/23/2021		732		(27)			(27)		705	705			
100181477	CONYERS	GA		01/09/2025		3,797		(175)			(175)		3,622	3,622			
100246396	DURANT	OK		10/10/2025		392		(16)			(16)		376	376			
100075429	COLUMBIA	TN		12/01/2021		837		(15)			(15)		822	822			
100079204	FAIRPORT	NY		02/24/2022		683		(13)			(13)		670	670			
100199512	OAKLAND	CA		03/05/2025		917		(27)			(27)		890	890			
100115050	MORGANTOWN	WV		07/14/2023		58,549		921			921		59,470	59,470			
100277721	DECATUR	AL		02/19/2026		310		(9)			(9)		301	301			
100060464	CHAPEL HILL	NC		06/01/2021		1,149		5			5		1,154	1,154			
100248160	PORTLAND	OR		10/29/2025		671		(40)			(40)		631	631			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257780	SAN MATEO	CA		11/26/2025		2,087		(117)			(117)		1,970	1,970			
100189029	HOUSTON	TX		01/09/2025		71,881		(3,857)			(3,857)		68,024	68,024			
100136175	ODESSA	TX		12/18/2023		257		(25)			(25)		232	232			
100175878	WILMINGTON	DE		11/12/2024		450		(21)			(21)		429	429			
100207710	THOMPSONS STATION	TN		04/29/2025		1,259		(66)			(66)		1,193	1,193			
100162326	SALT LAKE CITY	UT		08/06/2024		2,846		(62)			(62)		2,784	2,784			
100100064	LAKELAND	FL		03/28/2023		282		(14)			(14)		268	268			
100211405	VANCOUVER	WA		05/15/2025		461		(29)			(29)		432	432			
100211632	DOTHAN	AL		05/16/2025		298		(14)			(14)		284	284			
100170044	GREENVILLE	NC		11/08/2024		1,230		(57)			(57)		1,173	1,173			
100193312	LITTLE ROCK	AR		02/10/2025		452		22			22		474	474			
100175852	WILKES-BARRE	PA		11/12/2024		323		(7)			(7)		316	316			
100284850	SHELL LAKE	WI		03/27/2026		308		(12)			(12)		296	296			
100068293	NORFOLK	VA		08/25/2021		768		(39)			(39)		729	729			
100151165	BALTIMORE	MD		05/09/2024		1,749		(77)			(77)		1,672	1,672			
100220671	CHICAGO	IL		07/17/2025		320		(15)			(15)		305	305			
100080019	PORTSMOUTH	VA		04/08/2022		910		(105)			(105)		805	805			
100147219	KIAMESHA LAKE	NY		03/28/2024		309		(10)			(10)		299	299			
100071797	NEWTON	NC		10/14/2021		890		(40)			(40)		850	850			
100237200	BENTONVILLE	AR		09/12/2025		68,032		(3,666)			(3,666)		64,366	64,366			
100069670	HEMET	CA		09/01/2021		857		7			7		864	864			
100117679	PHILADELPHIA	PA		07/20/2023		337		(10)			(10)		327	327			
100166368	TRENTON	NJ		10/24/2024		381		(3)			(3)		378	378			
100178126	NEWPORT	RI		11/19/2024		754		(12)			(12)		742	742			
100066452	NEW ULM	MN		08/02/2021		1,087		(12)			(12)		1,075	1,075			
100179637	BALTIMORE	MD		11/21/2024		514		(1)			(1)		513	513			
100019643	WOODBRIDGE	VA		07/26/2018		1,044		(25)			(25)		1,019	1,019			
100135934	JACKSONVILLE	FL		11/15/2023		309		(18)			(18)		291	291			
100062278	DUBLIN	VA		07/01/2021		1,862		(24)			(24)		1,838	1,838			
100157429	BACLIFF	TX		02/20/2025		343		(17)			(17)		326	326			
100196958	WEST ISLIP	NY		02/25/2025		693		(26)			(26)		667	667			
100128844	HARMONY	PA		09/21/2023		375		(4)			(4)		371	371			
100074410	BEAVERCREEK	OH		12/02/2021		3,361		(130)			(130)		3,231	3,231			
100185956	WEST CHESTER	PA		12/26/2024		369		(7)			(7)		362	362			
100088998	SAN FRANCISCO NAYARIT	MEX		11/04/2022		4,218							4,218	4,218			
100081164	LOCUST GROVE	VA		03/18/2022		3,870		90			90		3,960	3,960			
100157090	HOUSTON	TX		02/20/2025		784		(4)			(4)		780	780			
100209191	BAKERSFIELD	CA		04/30/2025		325		(10)			(10)		315	315			
100107890	MOUNT PLEASANT	SC		06/29/2023		1,846		(59)			(59)		1,787	1,787			
100118099	LAS VEGAS	NV		07/20/2023		353		1			1		354	354			
100133990	BUFFALO	NY		10/25/2023		326		(8)			(8)		318	318			
100114536	CHICAGO	IL		06/29/2023		1,306		(26)			(26)		1,280	1,280			
100077192	ALEXANDER	AR		01/03/2022		1,225		(4)			(4)		1,221	1,221			
100017909	WOODBRIDGE	CA		05/30/2018		849		(12)			(12)		837	837			
100067000	HARLINGEN	TX		08/02/2021		820		6			6		826	826			
100036016	BLOOMINGTON	IN		08/27/2019		753		(33)			(33)		720	720			
100248696	RICHLAND	WA		10/29/2025		798		(15)			(15)		783	783			
100190706	BAYVILLE	NJ		01/28/2025		339		(16)			(16)		323	323			
100208058	INDIO	CA		04/29/2025		2,484		(61)			(61)		2,423	2,423			
100169323	UPPER CHICHESTER	PA		09/27/2024		328		(18)			(18)		310	310			
100060534	ANTIOCH	TN		06/01/2021		1,097		4			4		1,101	1,101			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088241	AMENIA	NY		10/17/2022		372		(14)			(14)		358	358			
100061304	VINELAND	NJ		06/01/2021		933		4			4		937	937			
100088099	ORLANDO	FL		10/25/2022		813		19			19		832	832			
100064937	DALLAS	GA		07/14/2021		763		(27)			(27)		736	736			
100134002	BETHLEHEM	PA		10/25/2023		491		(16)			(16)		475	475			
100249402	WEATHERFORD	TX		10/30/2025		487		(19)			(19)		468	468			
100229281	SPRINGFIELD	OH		08/14/2025		247		(9)			(9)		238	238			
100079648	WOODRIDGE	IL		04/08/2022		580		(20)			(20)		560	560			
100202022	DETROIT	MI		03/18/2025		348		(8)			(8)		340	340			
100084716	CALEXICO	CA		08/02/2022		4,255		(140)			(140)		4,115	4,115			
100213045	NEWARK	NJ		05/29/2025		627		(26)			(26)		601	601			
100184520	VERNON ROCKVILLE	CT		12/17/2024		715		(27)			(27)		688	688			
100261565	PLANTATION	FL		12/12/2025		7,393		(349)			(349)		7,044	7,044			
100181567	ROME	GA		12/09/2024		338		(11)			(11)		327	327			
100136838	TRENTON	NJ		11/27/2023		308		(9)			(9)		299	299			
100157303	BALTIMORE	MD		02/20/2025		333		(9)			(9)		324	324			
100239492	CLINTON	MD		09/29/2025		597		(28)			(28)		569	569			
100100604	SACRAMENTO	CA		04/27/2023		460		(22)			(22)		438	438			
100061107	ST LOUIS	MO		06/01/2021		1,172		5			5		1,177	1,177			
100069484	CEDARVILLE	OH		09/01/2021		844		(8)			(8)		836	836			
100238707	PHOENIX	AZ		09/22/2025		347		(5)			(5)		342	342			
100191198	ARVIN	CA		01/29/2025		337		(16)			(16)		321	321			
100077463	DUNCANVILLE	TX		01/03/2022		900		(20)			(20)		880	880			
100019722	PHOENIX	AZ		07/26/2018		784		(16)			(16)		768	768			
100057776	BATON ROUGE	LA		06/30/2021		853		(31)			(31)		822	822			
100115425	NEW BRAUNFELS	TX		07/17/2023		2,452		(7)			(7)		2,445	2,445			
100229760	WINSTON SALEM	NC		08/18/2025		312		(7)			(7)		305	305			
100080000	WOODBRIDGE	VA		04/08/2022		545		(49)			(49)		496	496			
100144152	IRVING	TX		03/07/2024		7,347		19			19		7,366	7,366			
100134690	DEARBORN HEIGHTS	MI		10/30/2023		367		(8)			(8)		359	359			
100147233	ST. PETERSBURG	FL		03/28/2024		230		(3)			(3)		227	227			
100057904	ST AUGUSTINE	FL		06/30/2021		875		(2)			(2)		873	873			
100238215	WACO	TX		09/18/2025		284		(12)			(12)		272	272			
100139344	BURLINGTON	NJ		12/28/2023		315		(14)			(14)		301	301			
100115561	MYRTLE BEACH	SC		07/19/2023		337		(11)			(11)		326	326			
100020294	RUSSELLVILLE	AR		07/17/2018		773		(23)			(23)		750	750			
100101615	LAFAYETTE	IN		04/26/2023		376		(9)			(9)		367	367			
100170442	HAGERSTOWN	MD		10/09/2024		303		(19)			(19)		284	284			
100202027	KANSAS CITY	MO		03/18/2025		346		(2)			(2)		344	344			
100089955	GALVESTON	TX		01/26/2023		342		(21)			(21)		321	321			
100067047	IMPERIAL	PA		08/02/2021		692		18			18		710	710			
100040097	CLARKSTON	GA		01/28/2020		2,074		(77)			(77)		1,997	1,997			
100064934	HOLLYWOOD	FL		07/14/2021		995		(35)			(35)		960	960			
100119039	HASLET	TX		07/27/2023		297		(26)			(26)		271	271			
100064568	SOUTH HOLLAND	IL		07/01/2021		734		36			36		770	770			
100101823	PATCHOGUE	NY		03/31/2023		4,434		(138)			(138)		4,296	4,296			
100101096	PHILADELPHIA	PA		04/28/2023		518		64			64		582	582			
100062992	ZION	IL		07/01/2021		354							354	354			
100067990	LAS VEGAS	NV		09/23/2021		755		(28)			(28)		727	727			
100115205	KANSAS CITY	MO		07/17/2023		354		(7)			(7)		347	347			
100193607	DEERFIELD BEACH	FL		02/10/2025		206		(11)			(11)		195	195			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216079	LULING	LA		06/17/2025		311		(9)			(9)		302	302			
100023646	FORT WORTH	TX		09/04/2018		805		(23)			(23)		782	782			
100154903	KINGMAN	AZ		07/19/2024		386		9			9		395	395			
100117636	WATERBURY	CT		07/20/2023		308		(1)			(1)		307	307			
100065235	LUBBOCK	TX		07/14/2021		810		(10)			(10)		800	800			
100149135	HALETHORPE	MD		04/22/2024		251		(12)			(12)		239	239			
100101811	SCRANTON	PA		03/31/2023		317		(6)			(6)		311	311			
100174586	SAN ANTONIO	TX		10/31/2024		345		(17)			(17)		328	328			
100176614	SAN ANTONIO	TX		11/15/2024		257		(12)			(12)		245	245			
100064108	LAWRENCE	KS		07/01/2021		884		12			12		896	896			
100239076	NEWTOWN	PA		09/29/2025		2,736		(54)			(54)		2,682	2,682			
100157469	BERKELEY	CA		02/20/2025		12,029		(361)			(361)		11,668	11,668			
100167834	STOCKTON	CA		09/20/2024		320		(13)			(13)		307	307			
100176638	EAST STROUDSBURG	PA		11/15/2024		350		(16)			(16)		334	334			
100157307	MENASHA	WI		02/20/2025		290		(12)			(12)		278	278			
100068454	PATERSON	NJ		08/25/2021		1,051		(43)			(43)		1,008	1,008			
100151794	DECATUR	TX		05/10/2024		284		(17)			(17)		267	267			
100221453	MEMPHIS	TN		07/22/2025		360		14			14		374	374			
100146726	MEMPHIS	TN		03/20/2024		372		(28)			(28)		344	344			
100190946	LAUDERDALE BY THE SEA	FL		01/28/2025		405		8			8		413	413			
100193239	UPPER DARBY	PA		02/10/2025		379		7			7		386	386			
100162083	AUGUSTA	GA		07/31/2024		352		(11)			(11)		341	341			
100154502	LILLINGTON	NC		06/14/2024		284		(17)			(17)		267	267			
100158134	PHILADELPHIA	PA		07/09/2024		2,604		(5)			(5)		2,599	2,599			
100057546	INDEPENDENCE	MO		06/30/2021		817		(11)			(11)		806	806			
100191182	CINCINNATI	OH		01/29/2025		250		(7)			(7)		243	243			
100100037	EDISON	NJ		03/28/2023		261		(12)			(12)		249	249			
100103682	SCOTTSDALE	AZ		05/08/2023		2,275		(25)			(25)		2,250	2,250			
100060259	PHILADELPHIA	PA		06/25/2021		797		(15)			(15)		782	782			
100165845	JOHNSON CITY	NY		08/29/2024		327		(11)			(11)		316	316			
100155277	AURORA	IL		07/19/2024		260		(19)			(19)		241	241			
100117212	PALM CITY	FL		07/20/2023		386		7			7		393	393			
100269712	APOLLO BEACH	FL		12/30/2025		754		(15)			(15)		739	739			
100207126	WICHITA FALLS	TX		04/25/2025		8,485		(126)			(126)		8,359	8,359			
100076478	CHICAGO	IL		12/21/2021		682		(58)			(58)		624	624			
100141754	DAYTON	OH		01/30/2024		316		(21)			(21)		295	295			
100185567	GLENWOOD	IA		12/20/2024		278		(12)			(12)		266	266			
100206868	MILLVILLE	NJ		04/24/2025		345		(1)			(1)		344	344			
100161855	ALBANY	NY		07/31/2024		3,649		(4)	5		(9)		3,640	266		(3,374)	(3,374)
100057576	MEMPHIS	TN		06/30/2021		489		(9)	1		(10)		479	479			
100274802	HAWLEY	PA		01/29/2026		764		(15)			(15)		749	749			
100220055	TALLAHASSEE	FL		07/30/2025		1,139		(54)			(54)		1,085	1,085			
100100150	DURHAM	NC		03/28/2023		4,777		(243)			(243)		4,534	4,534			
100173756	COLUMBUS	GA		10/30/2024		367		8			8		375	375			
100063074	PITTSBURG	PA		07/01/2021		844		(12)			(12)		832	832			
100283182	BAKERSFIELD	CA		03/09/2026		243		(6)			(6)		237	237			
100061899	EASLEY	SC		07/01/2021		267		(3)			(3)		264	264			
100201859	AUSTELL	GA		03/18/2025		308		(14)			(14)		294	294			
100149777	WATERLOO	NY		04/26/2024		295		(5)			(5)		290	290			
100167864	DALLAS	TX		09/20/2024		655		(24)			(24)		631	631			
100063309	LENEXA	KS		07/01/2021		2,423		(45)			(45)		2,378	2,378			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103178	CALUMET CITY	IL		04/21/2023		319		(6)			(6)		313	313			
100023376	BRYAN	TX		08/16/2018		789		(18)			(18)		771	771			
100190240	MOORE	SC		01/22/2025		340		(10)			(10)		330	330			
100084679	QUINCY	FL		08/02/2022		351		(33)			(33)		318	318			
100156017	HOMESTEAD	FL		06/18/2024		326		(25)			(25)		301	301			
100134514	BRANSON	MO		10/30/2023		304		(13)			(13)		291	291			
100134518	BRANSON	MO		10/30/2023		304		(13)			(13)		291	291			
100210670	PAYSON	UT		05/15/2025		4,789		(139)			(139)		4,650	4,650			
100207874	RICHMOND	CA		04/29/2025		205		(7)			(7)		198	198			
100204785	FORT WORTH	TX		04/09/2025		356		(2)			(2)		354	354			
100171720	FALLING WATERS	WV		10/17/2024		3,087		(85)			(85)		3,002	3,002			
100175455	FISHERS	IN		12/23/2024		27,923		(923)			(923)		27,000	27,000			
100277827	OAKLAND	CA		02/26/2026		283		(6)			(6)		277	277			
100277835	MECHANICSVILLE	VA		02/26/2026		858		(17)			(17)		841	841			
100284077	LOS ANGELES	CA		03/30/2026		357		(10)			(10)		347	347			
100284200	SEWELL	NJ		03/30/2026		2,610		(119)			(119)		2,491	2,491			
100066766	MOUNT LAUREL	NJ		08/02/2021		728		(7)			(7)		721	721			
100063550	INDIANAPOLIS	IN		07/01/2021		983		(9)			(9)		974	974			
100185883	TITUSVILLE	FL		12/26/2024		310		(13)			(13)		297	297			
100247894	SURPRISE	AZ		10/29/2025		217		(11)			(11)		206	206			
100116231	SUFFOLK	VA		07/20/2023		604		41			41		645	645			
100178438	KANNAPOLIS	NC		11/21/2024		298		(13)			(13)		285	285			
3510128630	AUSTIN	TX		08/27/2025		47,250							47,250	47,250			
100018192	THE COLONY	TX		06/08/2018		821		(14)			(14)		807	807			
100140034	LAKEWOOD	WA		01/09/2024		6,255		(185)			(185)		6,070	6,070			
100187809	EL CAJON	CA		01/07/2025		849		(18)			(18)		831	831			
100129897	KANSAS CITY	MO		09/27/2023		360		(7)			(7)		353	353			
100156037	BELMONT	NC		06/18/2024		777		(56)			(56)		721	721			
100181382	LAS VEGAS	NV		01/09/2025		339		(13)			(13)		326	326			
100080458	HOMEDALE	ID		03/10/2022		709		(21)			(21)		688	688			
100282241	NORTH PORT	FL		02/27/2026		263		(1)			(1)		262	262			
100277834	CHICO	CA		02/26/2026		479		(9)			(9)		470	470			
100265222	EVERETT	WA		12/19/2025		247		(18)			(18)		229	229			
100116673	HOUSTON	TX		07/20/2023		507		98			98		605	605			
100149759	LIBERTY	NY		04/26/2024		434		(8)			(8)		426	426			
100166320	PORTAGE	MI		10/23/2024		318		(17)			(17)		301	301			
100154541	MCDONOUGH	GA		06/14/2024		256		(22)			(22)		234	234			
100267559	TEMECULA	CA		12/29/2025		302		(17)			(17)		285	285			
100258415	BARTOW	FL		12/05/2025		301		(13)			(13)		288	288			
100132406	LA PUENTE	CA		11/03/2023		708		7			7		715	715			
100151848	CONROE	TX		05/10/2024		367		20			20		387	387			
100190309	PARMA	OH		01/22/2025		222		(4)			(4)		218	218			
100273474	OLATHE	KS		01/23/2026		714		(33)			(33)		681	681			
100101097	PHILADELPHIA	PA		04/28/2023		516		63			63		579	579			
100186746	KANSAS CITY	MO		12/31/2024		317		(12)			(12)		305	305			
100208372	OVIEDO	FL		04/29/2025		658		(17)			(17)		641	641			
100141764	OREGON	OH		01/30/2024		290		(15)			(15)		275	275			
100193509	DAYTON	OH		02/10/2025		327		(8)			(8)		319	319			
100274477	MONCKS CORNER	SC		01/29/2026		752		(28)			(28)		724	724			
100136802	PHILADELPHIA	PA		11/27/2023		284		(6)			(6)		278	278			
100173893	ROME	GA		10/31/2024		318		(15)			(15)		303	303			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067604	VIRGINIA BEACH	VA		09/23/2021		719		(36)			(36)		683	683			
100249421	BOCA RATON	FL		10/30/2025		222		(4)			(4)		218	218			
100255417	DETROIT	MI		11/24/2025		319		(15)			(15)		304	304			
100186057	LEANDER	TX		01/31/2025		2,450		(32)			(32)		2,418	2,418			
100081006	LAFAYETTE	LA		03/18/2022		760		37			37		797	797			
100282069	CLAREMONT	NH		02/27/2026		326		(7)			(7)		319	319			
100284717	ROCHESTER	NY		03/27/2026		339		(13)			(13)		326	326			
100100727	ALGONQUIN	IL		04/28/2023		7,662		197			197		7,859	7,859			
100064765	SURFSIDE BEACH	SC		07/14/2021		742		(35)			(35)		707	707			
100060970	FRESNO	CA		06/01/2021		1,114		4			4		1,118	1,118			
100174987	BROWNSVILLE	TX		10/31/2024		258		(15)			(15)		243	243			
100119821	WINTER HAVEN	FL		08/08/2023		339		(12)			(12)		327	327			
100184705	BUFORD	GA		12/17/2024		3,270		(79)			(79)		3,191	3,191			
100210002	RIALTO	CA		05/07/2025		267		(11)			(11)		256	256			
100285013	ROCKVILLE	MD		03/27/2026		224		(9)			(9)		215	215			
100018205	WINDSOR MILL	MD		06/08/2018		1,058		(22)			(22)		1,036	1,036			
100208679	LEWISVILLE	NC		04/29/2025		1,067		(25)			(25)		1,042	1,042			
100243711	GOLDSBORO	NC		09/29/2025		389		(18)			(18)		371	371			
100065124	HAZEL CREST	IL		07/14/2021		776		(19)			(19)		757	757			
100066459	GREENVILLE	SC		08/02/2021		1,066		(13)			(13)		1,053	1,053			
100138022	KANKAKEE	IL		12/13/2023		479		(22)			(22)		457	457			
100083814	COMPTON	CA		07/12/2022		431		(2)			(2)		429	429			
100079802	MELROSE PARK	IL		04/25/2022		515		(23)			(23)		492	492			
100091537	TRENTON	NJ		01/20/2023		328		(11)			(11)		317	317			
100247534	SAN JACINTO	CA		10/28/2025		332		(11)			(11)		321	321			
100072386	SPRING HOPE	NC		11/01/2021		2,668		(42)			(42)		2,626	2,626			
100134141	CITRUS HEIGHTS	CA		12/08/2023		303		(4)			(4)		299	299			
100237638	EUGENE	OR		09/12/2025		241		(17)			(17)		224	224			
100258269	HOUSTON	TX		12/05/2025		25,345		(1,103)			(1,103)		24,242	24,242			
100254735	BAKERSFIELD	CA		11/14/2025		777		(25)			(25)		752	752			
100243806	PALM BAY	FL		09/29/2025		300		(14)			(14)		286	286			
100075569	LEXINGTON	OH		12/01/2021		830		(19)			(19)		811	811			
100243754	DOVER	PA		09/29/2025		306		(13)			(13)		293	293			
100277771	CANTON	GA		02/26/2026		505		(21)			(21)		484	484			
100165810	BETHLEHEM	GA		08/29/2024		290		(24)			(24)		266	266			
100066423	PALMYRA	NY		08/02/2021		799		(4)			(4)		795	795			
100192233	PEN ARGYL	PA		01/31/2025		996		(38)			(38)		958	958			
100249371	MIAMI	FL		10/30/2025		316		(6)			(6)		310	310			
100247612	PHOENIX	AZ		10/29/2025		316		(8)			(8)		308	308			
100261621	CHESTERFIELD	VA		12/15/2025		318		(10)			(10)		308	308			
100161820	PHILADELPHIA	PA		07/31/2024		308		(8)			(8)		300	300			
100164947	PHILADELPHIA	PA		08/28/2024		320		(5)			(5)		315	315			
100067622	CONCORD	NC		09/23/2021		725		(36)			(36)		689	689			
100079009	PHILADELPHIA	PA		02/24/2022		925		(9)			(9)		916	916			
100247399	JONESBORO	AR		10/24/2025		309		(13)			(13)		296	296			
5.00006E+11	GOUDA	NLD		06/30/2025		14							14		(14)		(14)
100062504	MESQUITE	TX		07/01/2021		512		(6)			(6)		506	506			
100084804	REDFORD	MI		08/02/2022		315		(14)			(14)		301	301			
100207993	WHITTIER	CA		04/29/2025		1,360		(35)			(35)		1,325	1,325			
100257801	WARROAD	MN		11/26/2025		894		(43)			(43)		851	851			
100244177	CHESAPEAKE	VA		09/29/2025		813		(24)			(24)		789	789			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190271	CLEVELAND	OH		01/22/2025		278		(8)			(8)		270	270			
100222403	NORWALK	CT		07/30/2025		618		(13)			(13)		605	605			
100018060	LACEY	WA		06/08/2018		885		(22)			(22)		863	863			
100277769	DELAND	FL		02/26/2026		901		(45)			(45)		856	856			
100153402	HAMMOND	IN		05/30/2024		300		(8)			(8)		292	292			
100152935	FORT MEADE	FL		06/27/2024		406		(19)			(19)		387	387			
100103669	NEWBERRY SPRINGS	CA		05/08/2023		337							337	337			
100100075	ST. CLOUD	FL		03/28/2023		191		(22)			(22)		169	169			
100229391	APEX	NC		08/15/2025		281		(12)			(12)		269	269			
100072003	COLLEGE STATION	TX		10/29/2021		698		(61)			(61)		637	637			
100109919	LANSING	IL		06/22/2023		388		(7)			(7)		381	381			
100228374	BAKERSFIELD	CA		08/11/2025		1,432		(57)			(57)		1,375	1,375			
100257800	CHINO HILLS	CA		11/26/2025		728		(48)			(48)		680	680			
100237325	BOISE	ID		09/12/2025		692		(40)			(40)		652	652			
100071848	PROVIDENCE	RI		10/14/2021		717		(41)			(41)		676	676			
100257768	MORENO VALLEY	CA		11/26/2025		734		(42)			(42)		692	692			
100212972	GILBERT	AZ		05/29/2025		226		(11)			(11)		215	215			
100200040	KANSAS CITY	KS		03/06/2025		387		(6)			(6)		381	381			
100141480	ECORSE	MI		01/30/2024		261		(10)			(10)		251	251			
100101792	GRAND RAPIDS	MI		03/31/2023		374		(9)			(9)		365	365			
100177127	CINCINNATI	OH		01/16/2025		645		(30)			(30)		615	615			
100257748	MAPLE GROVE	MN		11/26/2025		740		(39)			(39)		701	701			
100103787	KANSAS CITY	MO		05/10/2023		381		(7)			(7)		374	374			
100119696	DOLTON	IL		08/08/2023		487		(12)			(12)		475	475			
100020131	ACWORTH	GA		07/17/2018		806		(21)			(21)		785	785			
100151141	SARASOTA	FL		05/09/2024		657		(13)			(13)		644	644			
100228391	NAPLES	FL		08/11/2025		3,062		(90)			(90)		2,972	2,972			
100249541	STEVENSVILLE	MD		10/30/2025		412		(19)			(19)		393	393			
100229386	SANDY	UT		08/15/2025		288		(10)			(10)		278	278			
100229438	INDIO	CA		08/15/2025		287		(9)			(9)		278	278			
100158511	DOTHAN	AL		07/10/2024		319		(13)			(13)		306	306			
100116400	TITUSVILLE	FL		07/20/2023		497		72			72		569	569			
100079044	NORFOLK	VA		02/24/2022		698		(12)			(12)		686	686			
100061968	INDIAN LAND	SC		07/01/2021		1,394		(6)			(6)		1,388	1,388			
100198323	MADISON	AL		02/28/2025		272		(6)			(6)		266	266			
100212123	SPRING	TX		05/22/2025		8,835		(219)			(219)		8,616	8,616			
100142500	PHILADELPHIA	PA		03/08/2024		304		(28)			(28)		276	276			
100174058	BOYNTON BEACH	FL		10/31/2024		353		(14)			(14)		339	339			
100193307	MEMPHIS	TN		02/10/2025		379		4			4		383	383			
100269494	ARVADA	CO		12/30/2025		823		(44)			(44)		779	779			
100141548	MARRERO	LA		01/30/2024		283		(16)			(16)		267	267			
100258689	GARLAND	TX		12/05/2025		810		(32)			(32)		778	778			
100212604	ABSECON	NJ		05/29/2025		279		(13)			(13)		266	266			
100257749	DRACUT	MA		11/26/2025		800		(20)			(20)		780	780			
100212650	MIAMI BEACH	FL		05/29/2025		307		(8)			(8)		299	299			
100169070	SEBRING	FL		09/27/2024		104,839		(3,024)			(3,024)		101,815	101,815			
100090143	ORLANDO	FL		01/13/2023		538		64			64		602	602			
100163615	CICERO	IL		08/15/2024		1,467		5			5		1,472	1,472			
100248460	WESTFIELD	MA		10/29/2025		639		(33)			(33)		606	606			
100214224	FORT LAUDERDALE	FL		05/30/2025		313		(7)			(7)		306	306			
100258433	HUDSON	NH		12/05/2025		823		(17)			(17)		806	806			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115127	CINCINNATI	OH		07/17/2023		343		(8)			(8)		335	335			
100267588	SACO	ME		12/29/2025		1,281		(56)			(56)		1,225	1,225			
100196859	MARENGO	OH		02/25/2025		2,571		(91)			(91)		2,480	2,480			
100216084	MEMPHIS	TN		06/17/2025		419		(10)			(10)		409	409			
100103114	HAZEL CREST	IL		04/21/2023		365		(11)			(11)		354	354			
100130032	BROOKLYN	MD		09/27/2023		327		(3)			(3)		324	324			
100126406	BALTIMORE	MD		08/30/2023		328		(4)			(4)		324	324			
100247964	SANTA CLARITA	CA		10/29/2025		672		(37)			(37)		635	635			
100247759	BUENA PARK	CA		10/29/2025		690		(46)			(46)		644	644			
100153462	MEMPHIS	TN		05/30/2024		314		(5)			(5)		309	309			
100258728	GOLDEN	CO		12/05/2025		872		(18)			(18)		854	854			
100258581	UPLAND	CA		12/05/2025		877		(18)			(18)		859	859			
100108389	TROY	NY		05/25/2023		357		(5)			(5)		352	352			
100134532	BINGHAMTON	NY		10/30/2023		272		(17)			(17)		255	255			
100257457	VANCOUVER	WA		11/26/2025		738		(43)			(43)		695	695			
100248449	BRICK	NJ		10/29/2025		717		(33)			(33)		684	684			
100188952	INDIANAPOLIS	IN		01/09/2025		457		(19)			(19)		438	438			
100141465	BUFFALO GROVE	IL		01/30/2024		769		(22)			(22)		747	747			
100157480	DETROIT	MI		02/20/2025		236		(11)			(11)		225	225			
100066913	CAMDEN	NJ		08/02/2021		583		1			1		584	584			
100163608	CHARLOTTE	NC		08/15/2024		4,109		(110)			(110)		3,999	3,999			
100258726	PLACENTIA	CA		12/05/2025		1,001		(20)			(20)		981	981			
100192308	MEMPHIS	TN		01/31/2025		449		13			13		462	462			
100190279	INDIANAPOLIS	IN		01/22/2025		1,443		(21)			(21)		1,422	1,422			
100018244	AMERICAN FORK	UT		06/08/2018		1,083		(19)			(19)		1,064	1,064			
100229283	RADCLIFF	KY		08/14/2025		349		5			5		354	354			
100133068	HOUSTON	TX		11/29/2023		364		(3)			(3)		361	361			
100210558	COLUMBUS	OH		05/15/2025		325		(15)			(15)		310	310			
100212694	RALEIGH	NC		05/28/2025		24,422		(422)			(422)		24,000	24,000			
100277649	GARLAND	TX		02/19/2026		638		(17)			(17)		621	621			
100109948	CINCINNATI	OH		06/22/2023		318		(8)			(8)		310	310			
3510115068	OCALA	FL		12/19/2025		208,391		769			769		209,160	209,160			
100079695	MINNEAPOLIS	MN		04/08/2022		799		(32)			(32)		767	767			
100269507	BILLERICA	MA		12/30/2025		901		(35)			(35)		866	866			
100204845	FORT WORTH	TX		04/09/2025		165		(2)			(2)		163	163			
100194078	FAYETTEVILLE	NC		03/20/2025		312		(15)			(15)		297	297			
100220006	CORAL SPRINGS	FL		07/30/2025		294		(14)			(14)		280	280			
100204653	TUCSON	AZ		04/04/2025		339		(13)			(13)		326	326			
100086498	WICHITA	KS		09/30/2022		1,293		(25)			(25)		1,268	1,268			
100248520	MINNEAPOLIS	MN		10/29/2025		794		(45)			(45)		749	749			
100023290	LEXINGTON	KY		08/16/2018		2,142		(34)			(34)		2,108	2,108			
100102541	FRONT ROYAL	VA		06/07/2023		436		(25)			(25)		411	411			
100016432	LOVELAND	CO		04/05/2018		868		(14)			(14)		854	854			
100188566	FORT BRAGG	CA		02/10/2025		375		(18)			(18)		357	357			
100169267	WEST PALM BEACH	FL		09/27/2024		249		(12)			(12)		237	237			
100237919	FISHERS	IN		09/12/2025		724		(38)			(38)		686	686			
100102171	NEWPORT NEWS	VA		04/14/2023		321		(13)			(13)		308	308			
100267949	BENTON	AR		12/29/2025		189		(13)			(13)		176	176			
100063342	WAGENER	SC		07/01/2021		1,059		(18)			(18)		1,041	1,041			
100196927	NORTHVILLE	MI		02/25/2025		680		(34)			(34)		646	646			
100253320	PEARLAND	TX		10/30/2025		18,531		(452)			(452)		18,079	18,079			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213096	WINDHAM	CT		05/29/2025		774		(41)			(41)		733	733			
100269204	FORT MILL	SC		12/30/2025		454		(17)			(17)		437	437			
100237188	ALPHARETTA	GA		09/12/2025		759		(28)			(28)		731	731			
100284736	COHOES	NY		03/27/2026		212		(8)			(8)		204	204			
100237538	NEWNAN	GA		09/12/2025		671		(46)			(46)		625	625			
100067321	LUTZ	FL		08/02/2021		817		18			18		835	835			
100077571	JOHNSTOWN	PA		01/03/2022		825		(19)			(19)		806	806			
100155550	LONGVIEW	WA		06/18/2024		954		(25)			(25)		929	929			
100159530	OVERLAND PARK	KS		07/15/2024		108,311		(3,879)			(3,879)		104,432	104,432			
100237468	RIVERSIDE	RI		09/12/2025		988		(37)			(37)		951	951			
100100188	TRENTON	NJ		03/17/2023		3,932		(125)			(125)		3,807	3,807			
100074450	STOCKTON SPRINGS	ME		12/02/2021		531		(18)			(18)		513	513			
100067249	RIVERVIEW	FL		08/02/2021		707		18			18		725	725			
100277715	BAKERSFIELD	CA		02/19/2026		309		(14)			(14)		295	295			
100133935	COLLINGDALE	PA		10/25/2023		233		(7)			(7)		226	226			
100258632	SAN JOSE	CA		12/05/2025		1,765		(36)			(36)		1,729	1,729			
100038055	TUCSON	AZ		11/15/2019		729		(29)			(29)		700	700			
100255347	CONROE	TX		11/25/2025		371		(5)			(5)		366	366			
100206723	WILMINGTON	NC		04/23/2025		24,904		(930)			(930)		23,974	23,974			
100116195	SEABROOK	TX		07/20/2023		518		134			134		652	652			
100257417	POWDER SPRINGS	GA		11/26/2025		1,342		(55)			(55)		1,287	1,287			
100016565	MCGAHEYSVILLE	VA		04/10/2018		838		(21)			(21)		817	817			
100018143	BLACKSBURG	VA		06/08/2018		778		(17)			(17)		761	761			
100235175	SAN ANTONIO	TX		08/28/2025		470		(20)			(20)		450	450			
100078945	NEW ORLEANS	LA		02/24/2022		494		7			7		501	501			
100081290	SNEADS FERRY	NC		03/18/2022		734		18			18		752	752			
100067147	NORTH MIAMI	FL		08/02/2021		1,502		24			24		1,526	1,526			
100065222	LAFAYETTE	LA		07/14/2021		810		(13)			(13)		797	797			
100060255	LEBANON	PA		06/25/2021		777		(22)			(22)		755	755			
100237840	CLERMONT	FL		09/12/2025		717		(41)			(41)		676	676			
100077447	MADISON	TN		01/03/2022		930		(15)			(15)		915	915			
100269227	NEEDVILLE	TX		12/30/2025		656		(26)			(26)		630	630			
100134011	BALTIMORE	MD		10/25/2023		324		(8)			(8)		316	316			
100239703	VANCOUVER	WA		09/29/2025		724		(33)			(33)		691	691			
100228859	HARRISBURG	PA		08/12/2025		19,600		(627)			(627)		18,973	18,973			
100060213	MOYOCK	NC		06/25/2021		739		(25)			(25)		714	714			
100222131	SPRING VALLEY	CA		07/30/2025		653		(14)			(14)		639	639			
100057939	FORT WORTH	TX		06/30/2021		610		(8)			(8)		602	602			
100087210	MIAMI	FL		10/25/2022		2,366		87			87		2,453	2,453			
100108960	LEXINGTON	NC		05/31/2023		314		(26)			(26)		288	288			
100129918	ROUND LAKE BEACH	IL		09/27/2023		345		(6)			(6)		339	339			
100284251	CHULA VISTA	CA		03/30/2026		7,614		(264)			(264)		7,350	7,350			
100134901	PHILADELPHIA	PA		10/30/2023		252		(6)			(6)		246	246			
100129966	CHICAGO	IL		09/27/2023		330		(15)			(15)		315	315			
100148821	FRESNO	CA		04/17/2024		21,653		(390)			(390)		21,263	21,263			
100130026	LUFKIN	TX		09/27/2023		330		(9)			(9)		321	321			
100149171	COLUMBUS	GA		04/22/2024		378		10			10		388	388			
100135870	TRENTON	NJ		11/13/2023		203		(10)			(10)		193	193			
100248611	MEDINA	OH		10/29/2025		709		(31)			(31)		678	678			
100230833	NAPA	CA		08/29/2025		675		(18)			(18)		657	657			
100283968	SPRING	TX		03/23/2026		337		(4)			(4)		333	333			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100092037	WILMINGTON	DE		02/09/2023		228		(4)			(4)		224	224			
100061870	LANSING	IL		07/01/2021		768		(9)			(9)		759	759			
100064778	OAK PARK	MI		07/14/2021		748		(34)			(34)		714	714			
100230191	PORT ST LUCIE	FL		08/29/2025		671		(15)			(15)		656	656			
100274432	AUSTIN	TX		01/29/2026		1,900		(89)			(89)		1,811	1,811			
100171149	TWIN LAKES	WI		11/22/2024		344		(9)			(9)		335	335			
100068390	CLEBURNE	TX		08/25/2021		791		(18)			(18)		773	773			
100238042	CARPENTERSVILLE	IL		10/03/2025		31,503		(578)			(578)		30,925	30,925			
100202013	BRUNSWICK	GA		03/18/2025		335		(5)			(5)		330	330			
100108064	HOUSTON	TX		05/24/2023		498		(9)			(9)		489	489			
100024244	ANTIOCH	TN		09/20/2018		866		(26)			(26)		840	840			
100061208	INDEPENDENCE	MO		06/01/2021		637		3			3		640	640			
100269538	SIERRA VISTA	AZ		12/30/2025		995		(20)			(20)		975	975			
100175303	KISSIMMEE	FL		11/05/2024		4,308		(42)			(42)		4,266	4,266			
5.00006E+11	BEDUM	NLD		04/30/2025		3,675						61	3,736	3,679	(57)		(57)
100237623	DOVER	DE		09/12/2025		459		(26)			(26)		433	433			
100239022	SURPRISE	AZ		09/29/2025		1,790		(82)			(82)		1,708	1,708			
100117833	HOUSTON	TX		07/20/2023		259		(9)			(9)		250	250			
100078661	HAMILTON	NJ		02/02/2022		1,546		(45)			(45)		1,501	1,501			
100243956	MACK	CO		09/29/2025		828		(39)			(39)		789	789			
100193241	AKRON	OH		02/10/2025		331		(8)			(8)		323	323			
100185547	PITTSBURGH	PA		12/20/2024		325		(20)			(20)		305	305			
100141007	RICHMOND	TX		02/20/2024		1,905		(81)			(81)		1,824	1,824			
100064849	EDEN	ID		07/14/2021		725		(29)			(29)		696	696			
100061976	COXS CREEK	KY		07/01/2021		1,772		(14)			(14)		1,758	1,758			
100057765	CHANDLER	AZ		06/30/2021		799		(19)			(19)		780	780			
100208057	CHULA VISTA	CA		04/29/2025		337		(9)			(9)		328	328			
100174551	COLUMBUS	OH		10/31/2024		(27)		(10)			(10)		(37)	(37)			
100168799	FORNEY	TX		09/26/2024		342		(18)			(18)		324	324			
100193291	ELGIN	IL		02/10/2025		344		(9)			(9)		335	335			
100139425	PITTSBURGH	PA		12/28/2023		(3,718)		(6)		(3)	(3)		(3,721)	158		3,879	3,879
100064868	CHOCTAW	OK		07/14/2021		479		(19)			(19)		460	460			
100018331	BERLIN	CT		06/27/2018		956		(19)			(19)		937	937			
100024283	LEANDER	TX		09/20/2018		841		(17)			(17)		824	824			
100165927	TULLAHOMA	TN		09/06/2024		462		(19)			(19)		443	443			
100248787	ROCHESTER HILLS	MI		10/29/2025		2,349		(161)			(161)		2,188	2,188			
100167581	LAS VEGAS	NV		09/19/2024		2,077		(42)			(42)		2,035	2,035			
100175880	PHILADELPHIA	PA		11/12/2024		339		(32)			(32)		307	307			
100149973	KISSIMMEE	FL		06/07/2024		304		(17)			(17)		287	287			
100101637	FORT WORTH	TX		04/26/2023		2,185		(23)			(23)		2,162	2,162			
100222222	LA GRANGE	KY		07/30/2025		708		(15)			(15)		693	693			
100234701	GRAND RAPIDS	MI		08/28/2025		423		(20)			(20)		403	403			
100249146	MC GAHEYSVILLE	VA		10/30/2025		2,116		(96)			(96)		2,020	2,020			
100064810	EASLEY	SC		07/14/2021		718		(31)			(31)		687	687			
100153484	PHILADELPHIA	PA		05/30/2024		279		(9)			(9)		270	270			
100173389	HOLLYWOOD	FL		10/29/2024		632		(26)			(26)		606	606			
100191162	MESQUITE	TX		01/29/2025		346		(2)			(2)		344	344			
100257096	KINGSTON	WA		11/26/2025		670		(39)			(39)		631	631			
100137173	MABLETON	GA		11/28/2023		250		(22)			(22)		228	228			
100198525	HALETHORPE	MD		02/28/2025		366		(8)			(8)		358	358			
100173923	COLUMBIA	MO		10/31/2024		372		(11)			(11)		361	361			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221761	OCALA	FL		07/25/2025		294		(14)			(14)		280	280			
100247783	LAKEWOOD	CO		10/29/2025		679		(30)			(30)		649	649			
100284899	JACKSONVILLE	FL		03/27/2026		215		(8)			(8)		207	207			
100109864	CLEVELAND	OH		06/22/2023		353		(9)			(9)		344	344			
100221388	GADSDEN	AL		07/22/2025		325		(11)			(11)		314	314			
100062965	LAREDO	TX		07/01/2021		817		(7)			(7)		810	810			
100099826	SAVANNAH	GA		02/28/2023		371		(5)			(5)		366	366			
100071854	CARLISLE	PA		10/14/2021		1,032		(31)			(31)		1,001	1,001			
100193738	HOLIDAY	FL		02/10/2025		833		(43)			(43)		790	790			
100062289	FAYETTEVILLE	NC		07/01/2021		849		(6)			(6)		843	843			
100087329	MYRTLE BEACH	SC		10/25/2022		503		14			14		517	517			
100063010	WARWICK	RI		07/01/2021		1,287		(2)			(2)		1,285	1,285			
100147113	ELKTON	MD		05/08/2024		304		(20)			(20)		284	284			
100174162	CHICAGO	IL		10/31/2024		292		(14)			(14)		278	278			
100103169	BURLINGTON	NJ		04/21/2023		628		(30)			(30)		598	598			
100179912	ROSHARON	TX		11/25/2024		75,047		1,741			1,741		76,788	76,788			
100184663	WADSWORTH	IL		12/17/2024		1,147		(31)			(31)		1,116	1,116			
100109871	MORROW	GA		06/22/2023		357		(8)			(8)		349	349			
100067203	HUMBLE	TX		08/02/2021		882		9			9		891	891			
100214669	INDIANAPOLIS	IN		06/11/2025		346		2			2		348	348			
100212645	MILWAUKEE	WI		05/29/2025		1,244		(40)			(40)		1,204	1,204			
100070484	SCRANTON	PA		09/23/2021		702		(40)			(40)		662	662			
100212938	PHOENIX	AZ		05/29/2025		693		(16)			(16)		677	677			
100284093	FONTANA	CA		03/30/2026		111		(3)			(3)		108	108			
100141198	MIAMISBURG	OH		01/30/2024		304		(2)			(2)		302	302			
100190256	PITTSBURGH	PA		01/22/2025		235		(1)			(1)		234	234			
100088130	SWEET HOME	OR		10/25/2022		361		(25)			(25)		336	336			
100201866	LAS VEGAS	NV		03/18/2025		322		(11)			(11)		311	311			
100237496	MANSFIELD	OH		09/12/2025		1,056		(38)			(38)		1,018	1,018			
100220469	LAWRENCE	KS		07/15/2025		44,738		(1,876)			(1,876)		42,862	42,862			
100204522	SAN ANTONIO	TX		04/04/2025		1,318		(37)			(37)		1,281	1,281			
100282007	CLEVELAND	OH		02/27/2026		222		(1)			(1)		221	221			
100283767	ROCKY MOUNT	NC		03/13/2026		406		(14)			(14)		392	392			
100198947	EGG HARBOR TOWNSHIP	NJ		02/28/2025		273		(9)			(9)		264	264			
100064913	QUINLAN	TX		07/14/2021		735		(28)			(28)		707	707			
100060091	MERCED	CA		06/25/2021		764		(18)			(18)		746	746			
100130155	ANDERSON	IN		11/15/2023		258		(16)			(16)		242	242			
100130158	ANDERSON	IN		11/15/2023		258		(16)			(16)		242	242			
100130161	ANDERSON	IN		11/15/2023		258		(16)			(16)		242	242			
100130165	ANDERSON	IN		11/15/2023		257		(15)			(15)		242	242			
100065196	ORLANDO	FL		07/14/2021		1,272		(22)			(22)		1,250	1,250			
100062820	DAWSONVILLE	GA		07/01/2021		1,047		(3)			(3)		1,044	1,044			
100070651	UNION GROVE	WI		10/01/2021		1,058		(10)			(10)		1,048	1,048			
100239198	KATY	TX		09/29/2025		1,124		(52)			(52)		1,072	1,072			
100261700	LYNCHBURG	VA		12/12/2025		308		(8)			(8)		300	300			
100150123	BRONSON	FL		06/14/2024		332		(2)			(2)		330	330			
100207541	CRANFORD	NJ		04/29/2025		621		(26)			(26)		595	595			
100076189	LAKE CHARLES	LA		01/07/2022		715		(14)			(14)		701	701			
323060526	PORTLAND	OR		08/16/2023		220,424							220,424	220,424			
100075591	PARMA	OH		12/01/2021		1,389		(32)			(32)		1,357	1,357			
100210011	MAPLE VALLEY	WA		05/07/2025		638		(36)			(36)		602	602			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257827	LAKE HAVASU CITY	AZ		11/26/2025		635		(31)			(31)		604	604			
100284939	LAKE ARIEL	PA		03/27/2026		330		(11)			(11)		319	319			
100212975	GRANADA HILLS	CA		05/29/2025		690		(26)			(26)		664	664			
100063416	RAWLINS	WY		07/01/2021		2,025		(30)			(30)		1,995	1,995			
100210770	GOODYEAR	AZ		05/15/2025		708		(36)			(36)		672	672			
100117969	OLIVEHURST	CA		07/20/2023		350		(1)			(1)		349	349			
100141725	RESTON	VA		01/30/2024		296		(17)			(17)		279	279			
100064983	JONESBORO	AR		07/14/2021		744		(24)			(24)		720	720			
100164145	INDIANAPOLIS	IN		08/21/2024		367		(7)			(7)		360	360			
100274191	LOMBARD	IL		01/29/2026		545		(13)			(13)		532	532			
100024351	ALBUQUERQUE	NM		09/20/2018		746		(22)			(22)		724	724			
100204639	HUGO	MN		04/04/2025		351		(10)			(10)		341	341			
100065735	MURFREESBORO	TN		07/28/2021		1,626		(23)			(23)		1,603	1,603			
100167044	FLAGLER BEACH	FL		09/13/2024		307		(11)			(11)		296	296			
100076312	SALEM	OR		01/07/2022		841		(16)			(16)		825	825			
100117876	PHILADELPHIA	PA		07/20/2023		437		(6)			(6)		431	431			
100229439	MORGAN HILL	CA		08/15/2025		949		(52)			(52)		897	897			
100158475	ORLANDO	FL		07/10/2024		427		(15)			(15)		412	412			
100136765	KANSAS CITY	KS		11/27/2023		320		(7)			(7)		313	313			
100207564	DYER	IN		04/29/2025		688		(42)			(42)		646	646			
100128056	MEMPHIS	TN		09/08/2023		746		(10)			(10)		736	736			
100109999	TRENTON	NJ		06/22/2023		375		(17)			(17)		358	358			
100211524	INDIAN TRAIL	NC		06/05/2025		28,530		(612)			(612)		27,918	27,918			
100171119	HOUSTON	TX		11/22/2024		336		(11)			(11)		325	325			
100066840	PENSACOLA	FL		08/02/2021		795		(2)			(2)		793	793			
100265238	COLONIA	NJ		12/19/2025		1,741		(8)			(8)		1,733	1,733			
100108350	FLORENCE	NJ		05/25/2023		326		(12)			(12)		314	314			
100189381	CLAWSON	MI		01/14/2025		873		(39)			(39)		834	834			
100103763	REISTERSTOWN	MD		05/10/2023		6,303		(206)			(206)		6,097	6,097			
100159917	DORAL	FL		08/16/2024		360		(5)			(5)		355	355			
100087514	SALEM	WV		10/25/2022		744		36			36		780	780			
100103850	KANSAS CITY	MO		05/10/2023		403		(7)			(7)		396	396			
100184841	WOODBRIDGE	VA		12/17/2024		984		(32)			(32)		952	952			
100208004	COLTON	CA		04/29/2025		638		(17)			(17)		621	621			
100147204	FORT WORTH	TX		03/28/2024		340		(7)			(7)		333	333			
100153719	KAUFMAN	TX		07/11/2024		316		(16)			(16)		300	300			
100020212	JACKSONVILLE	FL		07/17/2018		771		(26)			(26)		745	745			
100199693	MADERA	CA		03/05/2025		602		(34)			(34)		568	568			
100127942	MORRISTOWN	TN		09/08/2023		1,774		15			15		1,789	1,789			
100117010	PHILADELPHIA	PA		07/20/2023		476		71			71		547	547			
100139640	PORT SAINT LUCIE	FL		12/28/2023		317		(6)			(6)		311	311			
100261701	BUSHKILL	PA		12/12/2025		300		(6)			(6)		294	294			
100197194	MISSION VIEJO	CA		02/25/2025		5,055		(227)			(227)		4,828	4,828			
100076850	WATERTOWN	WI		12/27/2021		615		(39)			(39)		576	576			
100020155	FORNEY	TX		07/17/2018		790		(20)			(20)		770	770			
100020388	ANOKA	MN		07/27/2018		763		(23)			(23)		740	740			
100221359	ROCKY POINT	NC		07/22/2025		819		(11)			(11)		808	808			
100117715	ELK GROVE	CA		07/20/2023		5,233		284			284		5,517	5,517			
100146682	CHICAGO HEIGHTS	IL		03/20/2024		222		(10)			(10)		212	212			
100201362	WINNSBORO	TX		03/12/2025		258		5			5		263	263			
100088841	DALTON	GA		11/15/2022		229		(19)			(19)		210	210			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177397	LEANDER	TX		01/16/2025		334		(16)			(16)		318	318			
100169374	JACKSONVILLE	FL		09/27/2024		295		(22)			(22)		273	273			
100149837	AKRON	OH		04/29/2024		317		(15)			(15)		302	302			
100199111	PAW PAW	MI		03/03/2025		356		(4)			(4)		352	352			
100149962	LANCASTER	CA		06/07/2024		442		(30)			(30)		412	412			
100189447	GREENVILLE	NC		01/14/2025		322		(12)			(12)		310	310			
100066805	PHILADELPHIA	PA		08/02/2021		881		(1)			(1)		880	880			
100278162	NORTH HUNTINGDON	PA		02/26/2026		630		(30)			(30)		600	600			
100140615	GRAHAM	NC		01/19/2024		409		1			1		410	410			
100060409	SAN ANTONIO	TX		06/01/2021		292		1			1		293	293			
100173506	GREENVILLE	NC		10/29/2024		317		(12)			(12)		305	305			
100213442	CLEAR LAKE	MN		05/29/2025		950		(22)			(22)		928	928			
100202190	LEBANON	PA		03/18/2025		343		3			3		346	346			
100066483	BALTIMORE	MD		08/02/2021		808		(4)			(4)		804	804			
100174760	COVINGTON	GA		10/31/2024		226		(13)			(13)		213	213			
100063105	FAIRBURN	GA		07/01/2021		809		(11)			(11)		798	798			
100188931	HOPEWELL	VA		01/09/2025		343		(7)			(7)		336	336			
100017962	RICHMOND	VA		05/22/2018		2,267		(47)			(47)		2,220	2,220			
100221705	LITHONIA	GA		07/25/2025		274		(9)			(9)		265	265			
100174814	PORTSMOUTH	VA		10/31/2024		4,839		(263)			(263)		4,576	4,576			
100067685	SANDY SPRINGS	GA		09/23/2021		782		(8)			(8)		774	774			
100154637	BURLEY	ID		07/19/2024		362		(8)			(8)		354	354			
100062702	HOUSTON	TX		07/01/2021		1,120		(13)			(13)		1,107	1,107			
100068343	KANNAPOLIS	NC		08/25/2021		814		(21)			(21)		793	793			
100064625	CAMBRIA	NY		07/01/2021		818		43			43		861	861			
100071840	VIRGINIA BEACH	VA		10/14/2021		731		(29)			(29)		702	702			
100023622	PHOENIX	AZ		09/04/2018		642		(18)			(18)		624	624			
100102925	HAGERSTOWN	MD		06/22/2023		263		(19)			(19)		244	244			
100258934	STOCKTON	CA		12/05/2025		773		(31)			(31)		742	742			
3510120145	WEST PALM BEACH	FL		12/19/2025		353		1			1		354	354			
100134283	MEMPHIS	TN		10/27/2023		293		(17)			(17)		276	276			
100284956	CHESAPEAKE	VA		03/27/2026		222		(9)			(9)		213	213			
100119706	BALTIMORE	MD		08/08/2023		369		(8)			(8)		361	361			
100196631	SACRAMENTO	CA		02/25/2025		706		(39)			(39)		667	667			
100208443	LITITZ	PA		04/29/2025		228		(10)			(10)		218	218			
100163260	HAGERSTOWN	MD		08/13/2024		1,838		(33)			(33)		1,805	1,805			
100119778	STONE MOUNTAIN	GA		08/08/2023		104		(4)			(4)		100	100			
100120195	DORAL	FL		08/18/2023		310		(7)			(7)		303	303			
100258883	NORTH BRUNSWICK	NJ		12/05/2025		776		(16)			(16)		760	760			
100257531	SANTA MARGARITA	CA		11/26/2025		645		(30)			(30)		615	615			
100267723	PIEDMONT	SC		12/29/2025		1,990		(157)			(157)		1,833	1,833			
100269247	BOISE	ID		12/30/2025		1,140		(53)			(53)		1,087	1,087			
100134039	JACKSON	TN		10/25/2023		289		(9)			(9)		280	280			
100117033	GREENVILLE	SC		07/20/2023		492		86			86		578	578			
100018160	LEHIGH ACRES	FL		06/08/2018		772		(20)			(20)		752	752			
100212491	WAXAHACHIE	TX		05/28/2025		358		(13)			(13)		345	345			
100024323	LONG BEACH	CA		09/20/2018		1,441		(20)			(20)		1,421	1,421			
5.00006E+11	ZWIJNDRECHT	NLD		09/30/2025		14							14		(14)		(14)
100101832	PORT JERVIS	NY		03/31/2023		308		(7)			(7)		301	301			
100065057	DURHAM	NC		07/14/2021		778		(22)			(22)		756	756			
100191676	DEARBORN HEIGHTS	MI		02/20/2025		264		(11)			(11)		253	253			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246130	NEW FAIRFIELD	CT		10/08/2025		6,597		(291)			(291)		6,306	6,306			
100229405	STOCKTON	CA		08/15/2025		665		(14)			(14)		651	651			
100129978	FAIRBORN	OH		09/27/2023		288		(10)			(10)		278	278			
100084796	HENDERSON	NV		08/02/2022		1,039		(26)			(26)		1,013	1,013			
100057672	OMAHA	NE		06/30/2021		771		(12)			(12)		759	759			
100214844	PHARR	TX		06/11/2025		298		(14)			(14)		284	284			
100177005	DISTRICT HEIGHTS	MD		01/16/2025		82		(4)			(4)		78	78			
100181263	OLD SAYBROOK	CT		12/06/2024		5,614		(89)			(89)		5,525	5,525			
100149947	SALEM	NJ		06/07/2024		285		(12)			(12)		273	273			
100213280	LAS VEGAS	NV		05/29/2025		512		(20)			(20)		492	492			
100186222	EDWARDSVILLE	PA		12/27/2024		229		(11)			(11)		218	218			
100134031	MILWAUKEE	WI		10/25/2023		311		(7)			(7)		304	304			
100065674	JOPLIN	MO		07/28/2021		1,240		(44)			(44)		1,196	1,196			
100135625	WEST PLAINS	MO		11/09/2023		184							184	184			
100068344	CHALMETTE	LA		08/25/2021		740		(32)			(32)		708	708			
100088803	DECATUR	GA		11/15/2022		83		(5)			(5)		78	78			
100208084	OXFORD	PA		04/29/2025		800		(21)			(21)		779	779			
100156870	INDIANAPOLIS	IN		06/27/2024		328		(8)			(8)		320	320			
100228211	MCHENRY	IL		08/11/2025		309		(7)			(7)		302	302			
100213150	MOUNT PLEASANT	SC		05/29/2025		636		(28)			(28)		608	608			
100120241	ALBUQUERQUE	NM		08/18/2023		313		(6)			(6)		307	307			
100281974	CHANNELVIEW	TX		02/27/2026		220		(6)			(6)		214	214			
100078467	ANGOLA	NY		01/25/2022		607		(32)			(32)		575	575			
100079561	CHICAGO	IL		04/25/2022		1,673		18			18		1,691	1,691			
100134644	WINTER HAVEN	FL		10/30/2023		6,853		(72)			(72)		6,781	6,781			
100237977	DALLAS	TX		10/10/2025		337		(4)			(4)		333	333			
100238311	BRANDON	FL		09/19/2025		335		(2)			(2)		333	333			
100079671	MOSES LAKE	WA		04/25/2022		1,665		(12)			(12)		1,653	1,653			
100120815	WATERBURY	CT		08/25/2023		339		(8)			(8)		331	331			
100115541	ROCKWALL	TX		07/19/2023		338		(7)			(7)		331	331			
100269043	PRAIRIEVILLE	LA		12/30/2025		119		(6)			(6)		113	113			
100191768	CENTER LINE	MI		02/20/2025		298		(10)			(10)		288	288			
100126404	BALTIMORE	MD		08/30/2023		332		(5)			(5)		327	327			
100197079	TEANECK	NJ		02/25/2025		650		(32)			(32)		618	618			
100080986	BALTIMORE	MD		03/18/2022		769		30			30		799	799			
100269605	TWIN LAKES	WI		12/30/2025		436		(16)			(16)		420	420			
100216315	NORFOLK	VA		06/20/2025		362		(10)			(10)		352	352			
100065090	STATESVILLE	NC		07/14/2021		769		(20)			(20)		749	749			
100099742	KANSAS CITY	MO		02/28/2023		364		(11)			(11)		353	353			
100202408	NEWPORT NEWS	VA		03/19/2025		1,318		(35)			(35)		1,283	1,283			
100220253	MORGANTOWN	WV		07/11/2025		307		(9)			(9)		298	298			
100195586	CLARKSBURG	WV		02/24/2025		317		(8)			(8)		309	309			
100065781	BRIDGEPORT	CT		07/28/2021		2,594		(42)			(42)		2,552	2,552			
100134323	COLUMBUS	GA		10/27/2023		281		(18)			(18)		263	263			
100257705	SAYVILLE	NY		11/26/2025		745		(37)			(37)		708	708			
100212058	BUFFALO	NY		06/27/2025		285		(12)			(12)		273	273			
100206897	CAMDEN	SC		04/24/2025		240		(11)			(11)		229	229			
100064851	FOUNTAIN HILLS	AZ		07/14/2021		730		(29)			(29)		701	701			
100063287	GRAND RAPIDS	MN		07/01/2021		1,222		(17)			(17)		1,205	1,205			
100101088	POTTSTOWN	PA		04/28/2023		506		59			59		565	565			
100211526	SAN ANTONIO	TX		06/05/2025		296		(10)			(10)		286	286			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246095	LAFAYETTE	IN		10/08/2025		299		(13)			(13)		286	286			
100138352	PAULSBORO	NJ		12/18/2023		159		(8)			(8)		151	151			
100213295	GLENDALE	CA		05/29/2025		852		(20)			(20)		832	832			
100207637	SOUTH GATE	CA		04/29/2025		657		(29)			(29)		628	628			
100155388	MARANA	AZ		06/18/2024		250							250	250			
100271923	SCHAUMBURG	IL		01/06/2026		547		(20)			(20)		527	527			
100184454	PLACENTIA	CA		12/17/2024		724		(28)			(28)		696	696			
100188250	SALEM	OR		01/07/2025		775		(33)			(33)		742	742			
100178261	OAKLAND	CA		11/19/2024		26,514		204			204		26,718	26,718			
100151959	ALIQUIPPA	PA		06/14/2024		279		(27)			(27)		252	252			
100147201	SOUTH EUCLID	OH		03/28/2024		306		(5)			(5)		301	301			
100200037	CONWAY	AR		03/06/2025		380		(6)			(6)		374	374			
100204432	CLEVELAND	OH		04/01/2025		259		(7)			(7)		252	252			
100159604	STANWOOD	WA		07/15/2024		5,642		(140)			(140)		5,502	5,502			
100067056	BEAUMONT	TX		08/02/2021		733		15			15		748	748			
100024198	FORT WORTH	TX		09/20/2018		845		(19)			(19)		826	826			
100165693	CAMDEN	NJ		08/29/2024		285		(25)			(25)		260	260			
100191806	FRESNO	CA		01/31/2025		316		(10)			(10)		306	306			
100088805	HOOD RIVER	OR		11/15/2022		312		(12)			(12)		300	300			
100081482	STERLING HTS	MI		03/18/2022		654							654	654			
100063964	HARVEST	AL		07/01/2021		846		3			3		849	849			
100128740	BALTIMORE	MD		09/21/2023		333		(13)			(13)		320	320			
100068126	ELKINS	AR		08/25/2021		798		(7)			(7)		791	791			
100138370	PANAMA CITY	FL		12/18/2023		308		(16)			(16)		292	292			
100146286	COLORADO SPRINGS	CO		03/19/2024		702		(26)			(26)		676	676			
100156720	BALTIMORE	MD		06/26/2024		248		(4)			(4)		244	244			
100065176	DEPTFORD	NJ		07/14/2021		838		(17)			(17)		821	821			
100117976	MARIETTA	GA		07/20/2023		287		(11)			(11)		276	276			
100070503	VIRGINIA BEACH	VA		09/23/2021		490		(34)	1		(35)		455	455			
100204302	DENVER	CO		03/31/2025		632		(28)			(28)		604	604			
100243673	DALLAS	TX		09/29/2025		535		6			6		541	541			
100151726	HOUSTON	TX		05/10/2024		183		(28)			(28)		155	155			
100205057	MAPLE SHADE	NJ		04/11/2025		292		(14)			(14)		278	278			
100109918	TRENTON	NJ		06/22/2023		322		(9)			(9)		313	313			
100229374	SAINT HELENS	OR		08/15/2025		201		(15)			(15)		186	186			
100062860	ANTIOCH	TN		07/01/2021		1,059		(10)			(10)		1,049	1,049			
100100493	KILLEEN	TX		04/27/2023		457		12			12		469	469			
100193348	GREENSBURG	PA		02/10/2025		334							334	334			
100157755	FONTANA	CA		07/02/2024		228		(17)			(17)		211	211			
100204550	BREWTON	AL		04/04/2025		490		(14)			(14)		476	476			
100119737	TRENTON	NJ		08/08/2023		350		(16)			(16)		334	334			
100207229	LINCOLN	NE		04/28/2025		320		(1)			(1)		319	319			
100064836	NAVARRE	FL		07/14/2021		756		(31)			(31)		725	725			
100151769	TAMPA	FL		05/10/2024		293		(14)			(14)		279	279			
100185890	LANCASTER	OH		12/26/2024		252		(12)			(12)		240	240			
100141174	FORT WORTH	TX		01/30/2024		350		(4)			(4)		346	346			
100191159	HOUSTON	TX		01/29/2025		287		(7)			(7)		280	280			
100086500	JOHNSBURG	IL		09/30/2022		2,683		(11)			(11)		2,672	2,672			
100083041	SCHERTZ	TX		05/11/2022		2,769		(230)			(230)		2,539	2,539			
100274434	MANTECA	CA		01/29/2026		900		5			5		905	905			
100157656	GALVESTON	TX		06/28/2024		283		(19)			(19)		264	264			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137358	NORTH TONAWANDA	NY		12/01/2023		217		(13)			(13)		204	204			
100164890	BRIDGETON	NJ		08/28/2024		311		(6)			(6)		305	305			
100147700	ALVIN	TX		04/05/2024		246		(3)			(3)		243	243			
100102207	MONROE	GA		04/14/2023		329		(7)			(7)		322	322			
100175733	CONIFER	CO		11/12/2024		780		(12)			(12)		768	768			
100155521	CLAYTON	CA		06/18/2024		279		(5)			(5)		274	274			
100067154	DALLAS	TX		08/02/2021		1,821		23			23		1,844	1,844			
100204778	HYATTSVILLE	MD		04/09/2025		339		(5)			(5)		334	334			
100064990	RANSON	WV		07/14/2021		925		(30)			(30)		895	895			
100199426	FRANKLIN PARK	IL		03/05/2025		681		(30)			(30)		651	651			
100253817	BERMUDA DUNES	CA		10/30/2025		1,060		(35)			(35)		1,025	1,025			
100069243	VAN BUREN	AR		09/01/2021		1,200		(11)			(11)		1,189	1,189			
100074974	TOLLESON	AZ		12/01/2021		714		(8)			(8)		706	706			
100066748	MIDDLETOWN	PA		08/02/2021		899		(13)			(13)		886	886			
100186061	LINCOLN	NE		01/31/2025		299		(11)			(11)		288	288			
100208060	BALTIMORE	MD		04/29/2025		171		(5)			(5)		166	166			
100153959	BELLEVIEW	FL		06/05/2024		288		(12)			(12)		276	276			
100164938	CALUMET CITY	IL		08/28/2024		309		(6)			(6)		303	303			
100195570	INDIANAPOLIS	IN		02/24/2025		321		(6)			(6)		315	315			
100204101	FORT WORTH	TX		03/28/2025		346		(2)			(2)		344	344			
100204770	FORT WORTH	TX		04/09/2025		346		(2)			(2)		344	344			
100204775	FORT WORTH	TX		04/09/2025		341		3			3		344	344			
100172640	HIALEAH	FL		10/24/2024		667		(29)			(29)		638	638			
100254087	WINTER PARK	FL		11/06/2025		665		(29)			(29)		636	636			
100161912	FAYETTEVILLE	NC		07/31/2024		256		(21)			(21)		235	235			
100257698	CARLSBAD	NM		11/26/2025		773		(23)			(23)		750	750			
100090161	GREELEY	CO		01/13/2023		1,789		(92)			(92)		1,697	1,697			
100070628	KISSIMMEE	FL		10/01/2021		1,787		(14)			(14)		1,773	1,773			
100139065	KANSAS CITY	MO		12/28/2023		243		(15)			(15)		228	228			
100155780	SAN DIEGO	CA		06/18/2024		263		(11)			(11)		252	252			
100178164	WILDOMAR	CA		11/19/2024		732		(26)			(26)		706	706			
100257528	REEDLEY	CA		11/26/2025		850		(52)			(52)		798	798			
100075392	NAPLES	FL		12/01/2021		1,107		(3)			(3)		1,104	1,104			
100154957	RICHMOND	VA		07/19/2024		341		(12)			(12)		329	329			
100176942	HOLLYWOOD	FL		11/15/2024		634		(29)			(29)		605	605			
100210015	COPPELL	TX		05/07/2025		639		(46)			(46)		593	593			
100024220	SAINT CLOUD	FL		09/20/2018		778		(21)			(21)		757	757			
100141491	SULPHUR	LA		01/30/2024		271		(18)			(18)		253	253			
100202124	MEMPHIS	TN		03/18/2025		326		(1)			(1)		325	325			
100089995	NUEVO	CA		01/13/2023		1,266		34			34		1,300	1,300			
100148072	CORINTH	TX		04/10/2024		3,056		(17)			(17)		3,039	3,039			
100079086	BRIDGEPORT	PA		02/24/2022		719		1			1		720	720			
100071760	JACKSONVILLE	FL		10/14/2021		648		(24)			(24)		624	624			
100269738	RALEIGH	NC		12/30/2025		569		(26)			(26)		543	543			
100208023	HAINES CITY	FL		04/29/2025		566		(24)			(24)		542	542			
100255342	ROCKFORD	IL		11/25/2025		404		(22)			(22)		382	382			
100209731	COMMERCE	TX		05/05/2025		321		(9)			(9)		312	312			
100147803	CORVALLIS	OR		04/08/2024		11,018		(218)			(218)		10,800	10,800			
100181620	PITTSBURGH	PA		12/09/2024		305		(11)			(11)		294	294			
100147648	PITTSBURGH	PA		04/04/2024		301		(7)			(7)		294	294			
100273344	JACKSONVILLE	FL		01/20/2026		427		4			4		431	431			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100117237	HOUSTON	TX		07/20/2023		473		163			163		636	636			
100161857	GARY	IN		07/31/2024		304		(5)			(5)		299	299			
100131866	NEW LONDON	CT		10/06/2023		244		(12)			(12)		232	232			
100175466	PLEASANTON	TX		12/23/2024		265		(12)			(12)		253	253			
100230806	CHARLOTTE	NC		08/29/2025		617		(27)			(27)		590	590			
100133431	BALTIMORE	MD		10/19/2023		241		(13)			(13)		228	228			
100135006	TEXAS CITY	TX		10/30/2023		686		(15)			(15)		671	671			
100060975	KENNESAW	GA		06/01/2021		1,064		4			4		1,068	1,068			
100119026	LAKE ISABELLA	CA		07/27/2023		333		(12)			(12)		321	321			
100079773	NORTH MYRTLE BEACH	SC		04/08/2022		631		(21)			(21)		610	610			
100099664	JACKSONVILLE	FL		04/06/2023		196		(17)			(17)		179	179			
100193271	YOUNGSTOWN	OH		02/10/2025		338		(2)			(2)		336	336			
100193273	YOUNGSTOWN	OH		02/10/2025		338		(2)			(2)		336	336			
100277254	JOLIET	IL		02/10/2026		328		(9)			(9)		319	319			
100277891	ESCONDIDO	CA		02/26/2026		262		(5)			(5)		257	257			
100277921	SAVAGE	MN		02/26/2026		628		(11)			(11)		617	617			
100135574	FORT WORTH	TX		11/13/2023		1,950		5		21	(16)		1,934	1,934			
100161809	CARBONDALE	PA		07/31/2024		264		(8)			(8)		256	256			
100119768	MARKHAM	IL		08/08/2023		342		(9)			(9)		333	333			
100204294	WINCHESTER	CA		03/31/2025		549		(14)			(14)		535	535			
100184832	DALLAS	GA		12/17/2024		711		(32)			(32)		679	679			
100172810	FORT WORTH	TX		12/06/2024		319		(13)			(13)		306	306			
100190473	PARK FOREST	IL		01/24/2025		284		(13)			(13)		271	271			
100060764	BALTIMORE	MD		06/01/2021		1,610		6			6		1,616	1,616			
100073439	STROUDSBURG	PA		11/01/2021		1,385		10			10		1,395	1,395			
100181564	HARRISBURG	PA		12/09/2024		325		(4)			(4)		321	321			
100249248	CLERMONT	FL		10/30/2025		468		(9)			(9)		459	459			
100064989	PITTSBURG	CA		07/14/2021		21,921		(667)			(667)		21,254	21,254			
100146706	LAREDO	TX		03/20/2024		317		(15)			(15)		302	302			
100061146	HOUSTON	TX		06/01/2021		961		4			4		965	965			
100078940	RICHMOND	VA		02/24/2022		1,016		(1)			(1)		1,015	1,015			
100143531	MARKHAM	IL		02/21/2024		202		(6)			(6)		196	196			
100173929	KANSAS CITY	KS		10/31/2024		347		(16)			(16)		331	331			
100172711	WHITE OAK	TX		11/21/2024		355		(3)			(3)		352	352			
100258390	DAYTONA BEACH	FL		12/05/2025		286		(14)			(14)		272	272			
100061865	GREGORY	MI		07/01/2021		1,114		(12)			(12)		1,102	1,102			
100197433	INVERNESS	FL		02/25/2025		759		(33)			(33)		726	726			
100131859	PURCELL	OK		10/06/2023		286		(19)			(19)		267	267			
100174911	FAYETTEVILLE	NC		10/31/2024		996		(64)			(64)		932	932			
100067717	JACKSONVILLE	FL		09/23/2021		936		(46)			(46)		890	890			
100060485	MAUMELLE	AR		06/01/2021		2,110		10			10		2,120	2,120			
100079626	MYRTLE BEACH	SC		04/08/2022		651		(15)			(15)		636	636			
100272025	OTTAWA	KS		01/08/2026		305		(10)			(10)		295	295			
100178143	PURCHASE	NY		11/19/2024		5,408		(204)			(204)		5,204	5,204			
100060989	WEST JEFFERSON	OH		06/01/2021		1,026		4			4		1,030	1,030			
100128295	PASADENA	TX		09/14/2023		504		(35)			(35)		469	469			
100175462	KANSAS CITY	MO		12/23/2024		319		(12)			(12)		307	307			
100284291	SALEM	OR		03/30/2026		504		(25)			(25)		479	479			
100077065	LEES SUMMIT	MO		01/03/2022		427		(3)			(3)		424	424			
100207602	VALLONIA	IN		04/29/2025		711		(44)			(44)		667	667			
100198975	SAUK VILLAGE	IL		03/03/2025		263		(8)			(8)		255	255			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127941	HENDERSONVILLE	TN		09/08/2023		470		33			33		503	503			
100188673	AKRON	OH		02/10/2025		301		(9)			(9)		292	292			
100143022	HOUSTON	TX		02/12/2024		276		(18)			(18)		258	258			
100062659	LAWRENCEBURG	TN		07/01/2021		749		(5)			(5)		744	744			
100174917	INDIANAPOLIS	IN		10/31/2024		309		(19)			(19)		290	290			
100070095	WEST COLUMBIA	SC		09/01/2021		1,144		(12)			(12)		1,132	1,132			
100173076	CORPUS CHRISTI	TX		10/25/2024		545		(24)			(24)		521	521			
100208351	WINTER GARDEN	FL		04/29/2025		681		(16)			(16)		665	665			
100063426	APOPKA	FL		07/01/2021		772		(7)			(7)		765	765			
100158513	DOTHAN	AL		07/10/2024		310		(13)			(13)		297	297			
100254711	WESTVILLE	NJ		11/13/2025		407		(4)			(4)		403	403			
100068108	WEST PALM BEACH	FL		08/25/2021		520		(12)			(12)		508	508			
100149172	COLUMBUS	GA		04/22/2024		369		10			10		379	379			
100200067	FLORENCE	AL		03/06/2025		387		1			1		388	388			
100265179	WILDWOOD	NJ		12/19/2025		745		(28)			(28)		717	717			
100155537	ROYAL PALM BEACH	FL		06/18/2024		724		(26)			(26)		698	698			
100119785	VALDOSTA	GA		08/08/2023		94		(4)			(4)		90	90			
100133968	LIBERTY	NY		10/25/2023		346		(13)			(13)		333	333			
100063045	SUSSEX	NJ		07/01/2021		1,044		4			4		1,048	1,048			
100176064	READING	PA		12/20/2024		471		(24)			(24)		447	447			
100118976	HAGERSTOWN	MD		07/27/2023		287		(14)			(14)		273	273			
100102134	EDGEWOOD	MD		04/14/2023		262		(7)			(7)		255	255			
100155848	PLANTATION	FL		06/18/2024		460		(12)			(12)		448	448			
100078866	VIRGINIA BEACH	VA		02/24/2022		670		(18)			(18)		652	652			
100186710	APPLE VALLEY	CA		12/31/2024		411		(10)			(10)		401	401			
100284304	STOCKTON	CA		03/30/2026		548		(4)			(4)		544	544			
100243298	SAINT GEORGE	UT		09/26/2025		567		(17)			(17)		550	550			
100023553	FORT WORTH	TX		09/04/2018		716		(24)			(24)		692	692			
100101138	ALLENTOWN	PA		04/28/2023		551		106			106		657	657			
100190288	PITTSBURGH	PA		01/22/2025		121		(1)			(1)		120	120			
100109659	BALTIMORE	MD		06/14/2023		238		(10)			(10)		228	228			
100116380	MOORE	OK		07/20/2023		452		44			44		496	496			
100208650	REDDING	CA		04/29/2025		615		(16)			(16)		599	599			
100248175	RONKONKOMA	NY		10/29/2025		954		(62)			(62)		892	892			
100134668	UPPER DARBY	PA		10/30/2023		314		(2)			(2)		312	312			
100155545	HAZLET	NJ		06/18/2024		213		(9)			(9)		204	204			
100071292	RINCON	GA		10/01/2021		300							300	300			
100220243	BARTOW	FL		07/11/2025		296		(1)			(1)		295	295			
100141143	LATROBE	PA		01/30/2024		303		(16)			(16)		287	287			
100200120	ALLENTOWN	PA		03/06/2025		352		(8)			(8)		344	344			
100134005	KANSAS CITY	MO		10/25/2023		529		(13)			(13)		516	516			
100071723	LUBBOCK	TX		10/14/2021		663		(28)			(28)		635	635			
100120677	KISSIMMEE	FL		08/24/2023		277		(4)			(4)		273	273			
100277010	HIGH POINT	NC		01/30/2026		356		(18)			(18)		338	338			
100208113	GARDNERVILLE	NV		04/29/2025		2,556		(88)			(88)		2,468	2,468			
100153946	SAINT GEORGE	UT		06/05/2024		352		2			2		354	354			
100153948	SAINT GEORGE	UT		06/05/2024		352		2			2		354	354			
100110008	DETROIT	MI		06/22/2023		928		(29)			(29)		899	899			
100141546	MONTGOMERY	AL		01/30/2024		303							303	303			
100188741	LAS VEGAS	NV		01/09/2025		16,392		567			567		16,959	16,959			
100189540	LAKE ISABELLA	CA		01/16/2025		2,450		(113)			(113)		2,337	2,337			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078863	OSHKOSH	WI		02/24/2022		666		(11)			(11)		655	655			
100061014	TUCSON	AZ		06/01/2021		704		3			3		707	707			
100235095	CHICAGO	IL		08/28/2025		50,222		(1,799)			(1,799)		48,423	48,423			
100208251	SAN RAMON	CA		04/29/2025		4,987		(176)			(176)		4,811	4,811			
100266837	NANTICOKE	PA		12/23/2025		685		(26)			(26)		659	659			
100060628	PHOENIX	AZ		06/01/2021		1,408		5			5		1,413	1,413			
100115452	CROWLEY	TX		07/17/2023		7,586		(386)			(386)		7,200	7,200			
100077410	RINGGOLD	GA		01/03/2022		689		(7)			(7)		682	682			
100129989	OKLAHOMA CITY	OK		09/27/2023		334		(6)			(6)		328	328			
100016418	ARLINGTON	TN		04/05/2018		817		(18)			(18)		799	799			
100216344	ROMULUS	MI		06/20/2025		2,244		(105)			(105)		2,139	2,139			
100071839	ABILENE	TX		10/14/2021		650		(27)			(27)		623	623			
100261671	SYCAMORE	IL		12/12/2025		506		(10)			(10)		496	496			
100109882	KANSAS CITY	MO		06/22/2023		332		(9)			(9)		323	323			
100136166	BAKERSFIELD	CA		12/18/2023		338		(14)			(14)		324	324			
100068323	CLEARWATER	FL		08/25/2021		738		(34)			(34)		704	704			
100130040	PHILADELPHIA	PA		09/27/2023		327		(8)			(8)		319	319			
100146198	MILTON	FL		03/19/2024		659		(25)			(25)		634	634			
100185922	COLUMBUS	GA		12/26/2024		2,160		90			90		2,250	2,250			
100164702	ODESSA	FL		08/23/2024		715		(19)			(19)		696	696			
100062041	HINESVILLE	GA		07/01/2021		928		(14)			(14)		914	914			
100141441	JEFFERSONVILLE	IN		01/30/2024		765		(19)			(19)		746	746			
100206047	WILLOWBROOK	IL		05/16/2025		306							306	306			
100114610	WESTWEGO	LA		06/29/2023		295		(23)			(23)		272	272			
100126412	NEW ORLEANS	LA		08/30/2023		525		(16)			(16)		509	509			
100197254	EATON	CO		02/25/2025		461		(21)			(21)		440	440			
100067862	NEW BRUNSWICK	NJ		09/23/2021		477		(25)	1		(26)		451	451			
100087214	DANIA BEACH	FL		10/25/2022		567		40			40		607	607			
100230089	CARROLLTON	TX		08/26/2025		284		(13)			(13)		271	271			
100159880	POMPANO BEACH	FL		08/16/2024		3,910		(84)			(84)		3,826	3,826			
100207418	WAUSAU	WI		04/29/2025		306		(13)			(13)		293	293			
100216260	DALLAS	TX		06/20/2025		25,675		(292)			(292)		25,383	25,383			
100171243	EAST BRUNSWICK	NJ		10/16/2024		30,905		(762)			(762)		30,143	30,143			
100283744	LITHONIA	GA		03/13/2026		194		(8)			(8)		186	186			
100277217	VICTORVILLE	CA		02/10/2026		332		(7)			(7)		325	325			
100278052	RIVERSIDE	CA		02/26/2026		3,873		(76)			(76)		3,797	3,797			
100284173	BRENTWOOD	CA		03/30/2026		2,431		(42)			(42)		2,389	2,389			
100277831	ROSEVILLE	CA		02/26/2026		801		(16)			(16)		785	785			
100282659	LAS VEGAS	NV		03/02/2026		286		(20)			(20)		266	266			
100282932	BRAWLEY	CA		03/02/2026		748		(23)			(23)		725	725			
100068335	CATONSVILLE	MD		08/25/2021		649		(27)			(27)		622	622			
100186885	CONCORD	NC		01/07/2025		3,608		(89)			(89)		3,519	3,519			
100062065	KENNER	LA		07/01/2021		739		(8)			(8)		731	731			
100061058	TUSCALOOSA	AL		06/01/2021		974		4			4		978	978			
100186699	SAINT LOUIS	MO		12/31/2024		568							568	568			
100284962	NEW BRIGHTON	PA		03/27/2026		332		(13)			(13)		319	319			
3700005964	ANNAPOLIS	MD		05/15/2025		208,260							208,260	208,260			
100130159	LAKE MARY	FL		11/15/2023		300		(17)			(17)		283	283			
100244117	PRINCE FREDERICK	MD		09/29/2025		683		(15)			(15)		668	668			
100204796	OWASSO	OK		04/09/2025		321		(11)			(11)		310	310			
100192263	MONTGOMERY	AL		01/31/2025		312		(10)			(10)		302	302			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060941	HOLLY POND	AL		06/01/2021		693		3			3		696	696			
100197526	JOHNSTOWN	PA		02/26/2025		6,649		(245)			(245)		6,404	6,404			
100265275	BROOKLYN	NY		12/19/2025		215		(16)			(16)		199	199			
100064984	IDAHO FALLS	ID		07/14/2021		1,115		(36)			(36)		1,079	1,079			
100185916	COLUMBUS	GA		12/26/2024		521		23			23		544	544			
100126358	SYRACUSE	NY		08/30/2023		312		(14)			(14)		298	298			
100274521	COLORADO SPRINGS	CO		01/29/2026		598		(21)			(21)		577	577			
100175126	MANCHESTER	NH		11/05/2024		2,003		(69)			(69)		1,934	1,934			
100060551	LILBURN	GA		06/01/2021		2,347		9			9		2,356	2,356			
100181673	MILWAUKEE	WI		12/11/2024		269		(13)			(13)		256	256			
100269176	SEMINOLE	FL		12/30/2025		218		(9)			(9)		209	209			
100274543	EL CAJON	CA		01/29/2026		672		(13)			(13)		659	659			
100273747	LOGAN TOWNSHIP	NJ		01/23/2026		701		(36)			(36)		665	665			
100282854	LAVONIA	GA		03/02/2026		722		(47)			(47)		675	675			
100269315	WINDSOR	MO		12/30/2025		273		(17)			(17)		256	256			
100189377	JONESBORO	GA		01/14/2025		306		(12)			(12)		294	294			
100071781	CONVERSE	TX		10/14/2021		1,580		(50)			(50)		1,530	1,530			
100249489	ELKHORN	NE		10/30/2025		194		(7)			(7)		187	187			
100258037	BOYNTON BEACH	FL		11/26/2025		660		(29)			(29)		631	631			
100099677	BIG BEAR CITY	CA		04/06/2023		13,451		(385)			(385)		13,066	13,066			
100019771	ROYSE CITY	TX		07/26/2018		767		(10)			(10)		757	757			
100284186	STAR	ID		03/30/2026		531		(14)			(14)		517	517			
100257383	SAN DIEGO	CA		11/26/2025		380		(26)			(26)		354	354			
100201370	RAYTOWN	MO		03/12/2025		312		(8)			(8)		304	304			
100282119	UHLAND	TX		02/27/2026		427		(13)			(13)		414	414			
100204609	MULLICA HILL	NJ		04/04/2025		35,042		(842)			(842)		34,200	34,200			
100169890	WILMER	AL		11/08/2024		260		(12)			(12)		248	248			
100154722	EDMOND	OK		07/19/2024		314		(10)			(10)		304	304			
100172863	HARTSVILLE	IN		10/25/2024		285		(3)			(3)		282	282			
100247986	CORONA	CA		10/29/2025		274		(20)			(20)		254	254			
100202174	SAINT ANN	MO		03/18/2025		308		(7)			(7)		301	301			
100147287	DAVENPORT	IA		03/28/2024		345		(2)			(2)		343	343			
100078231	HURON	OH		02/10/2022		593		(38)			(38)		555	555			
100254643	CAPE CORAL	FL		11/10/2025		354		(8)			(8)		346	346			
100257856	WOODBRIDGE	VA		11/26/2025		5,321		(320)			(320)		5,001	5,001			
100253863	FRESNO	CA		10/30/2025		359		(4)			(4)		355	355			
100249232	FORT COLLINS	CO		10/30/2025		278		(5)			(5)		273	273			
100248497	BUENA	NJ		10/29/2025		252		(16)			(16)		236	236			
100172658	SICKLERVILLE	NJ		11/21/2024		303		(14)			(14)		289	289			
100120794	NEWFIELD	NJ		08/25/2023		330		(19)			(19)		311	311			
100269643	CHICAGO	IL		12/30/2025		599		(28)			(28)		571	571			
100062775	WESTFIELD	MA		07/01/2021		1,359		(20)			(20)		1,339	1,339			
100274657	OLMSTED TWP	OH		01/29/2026		307		(20)			(20)		287	287			
100237554	WYOMING	MI		09/12/2025		665		(32)			(32)		633	633			
100116517	TULSA	OK		07/20/2023		445		49			49		494	494			
100060900	HOUSTON	TX		06/01/2021		1,053		4			4		1,057	1,057			
100267616	COLUMBIA	TN		12/29/2025		679		(49)			(49)		630	630			
100246388	BUSHNELL	FL		10/10/2025		2,121		(66)			(66)		2,055	2,055			
100255059	MANAHAWKIN	NJ		11/19/2025		329		(12)			(12)		317	317			
100249642	CUMMING	GA		10/30/2025		269		(14)			(14)		255	255			
5.00007E+11	ROTTERDAM	NLD		10/31/2025		14							14		(14)		(14)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100265253	BRIDGEPORT	CT		12/19/2025		2,110		(87)			(87)		2,023	2,023			
100149988	MILWAUKEE	WI		06/07/2024		1,055		(29)			(29)		1,026	1,026			
100220704	LAS VEGAS	NV		07/18/2025		459		2			2		461	461			
100165756	CAMDEN	NJ		08/29/2024		281		(25)			(25)		256	256			
100100416	PHILADELPHIA	PA		04/27/2023		555		49			49		604	604			
100238335	HUTTO	TX		09/19/2025		275		(13)			(13)		262	262			
100143056	COLUMBIA	SC		02/14/2024		209		(16)			(16)		193	193			
100265212	GREAT FALLS	MT		12/19/2025		695		(36)			(36)		659	659			
100267939	EAST WENATCHEE	WA		12/29/2025		723		(43)			(43)		680	680			
100277090	BATON ROUGE	LA		02/06/2026		1,735		(54)			(54)		1,681	1,681			
100081431	FAYETTEVILLE	AR		03/18/2022		756		31			31		787	787			
100248375	STONE MOUNTAIN	GA		10/29/2025		1,682		(131)			(131)		1,551	1,551			
100079181	FAYETTEVILLE	NC		02/24/2022		654		(3)			(3)		651	651			
100202119	KANSAS CITY	KS		03/18/2025		331		(1)			(1)		330	330			
100184658	LAKESIDE	CA		12/17/2024		754		(19)			(19)		735	735			
100181601	CHICAGO	IL		12/09/2024		321		(10)			(10)		311	311			
100235413	INDIO	CA		08/29/2025		257		(12)			(12)		245	245			
100237398	MOBILE	AL		09/12/2025		262		(17)			(17)		245	245			
100255046	SPRING CREEK	NV		11/19/2025		343		(10)			(10)		333	333			
100269044	GILBERT	AZ		12/30/2025		752		(15)			(15)		737	737			
100208375	EAGLEVILLE	TN		04/29/2025		1,469		(37)			(37)		1,432	1,432			
100169241	INDIANAPOLIS	IN		09/27/2024		345		(16)			(16)		329	329			
100193354	RIVERDALE	IL		02/10/2025		342		(6)			(6)		336	336			
100101759	WATERBURY	CT		03/31/2023		305		(4)			(4)		301	301			
100246384	JACKSON	WI		10/10/2025		21,221		(912)			(912)		20,309	20,309			
100177991	ONTARIO	CA		11/19/2024		981		(28)			(28)		953	953			
100255025	MOORESVILLE	NC		11/19/2025		331		(12)			(12)		319	319			
100147384	KINGMAN	AZ		05/08/2024		336		(22)			(22)		314	314			
100221804	COATESVILLE	PA		07/25/2025		289		(12)			(12)		277	277			
100227974	WELLSTON	MI		08/04/2025		291		(14)			(14)		277	277			
100278312	STOCKTON	CA		02/26/2026		162		(3)			(3)		159	159			
100229396	SEBASTOPOL	CA		08/15/2025		252		(12)			(12)		240	240			
100191654	WAUKEGAN	IL		01/31/2025		214		(4)			(4)		210	210			
100154507	GOLDSBORO	NC		06/14/2024		281		(17)			(17)		264	264			
100175844	PHILADELPHIA	PA		11/12/2024		323		(15)			(15)		308	308			
100102104	ABILENE	TX		04/14/2023		3,196		(143)			(143)		3,053	3,053			
100193780	PEMBROKE PINES	FL		02/10/2025		370		7			7		377	377			
100175084	LOUISVILLE	KY		11/05/2024		261		(12)			(12)		249	249			
100116656	PLAINSBORO	NJ		07/20/2023		437		38			38		475	475			
100136627	LEXINGTON	NC		11/22/2023		326		(18)			(18)		308	308			
100239178	LITCHFIELD PARK	AZ		09/29/2025		5,303		(106)			(106)		5,197	5,197			
100243420	OKLAHOMA CITY	OK		09/26/2025		1,966		29			29		1,995	1,995			
100159706	YORK	PA		08/23/2024		313		(13)			(13)		300	300			
100090783	LAGO VISTA	TX		02/28/2023		5,016		(268)			(268)		4,748	4,748			
100243259	ENTERPRISE	AL		09/26/2025		2,413		(102)			(102)		2,311	2,311			
100276649	PEN ARGYL	PA		01/29/2026		963		(64)			(64)		899	899			
100235130	PORT SAINT LUCIE	FL		08/28/2025		325		(12)			(12)		313	313			
100132300	HUNTER	NY		10/13/2023		3,401		12			12		3,413	3,413			
100258900	ESCONDIDO	CA		12/05/2025		335		(10)			(10)		325	325			
100077645	RIVERDALE	GA		01/03/2022		778		(19)			(19)		759	759			
100118880	MOORE	OK		08/30/2023		288		(20)			(20)		268	268			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195108	SHERMAN	TX		02/24/2025		43,221		2,995			2,995		46,216	46,216			
100249470	RIPON	CA		10/30/2025		330		(5)			(5)		325	325			
100229382	MIAMI	FL		08/15/2025		289		4			4		293	293			
100157023	MYRTLE BEACH	SC		02/20/2025		276		(22)			(22)		254	254			
100200267	CAMBRIDGE	MN		03/07/2025		18,821		(369)			(369)		18,452	18,452			
100135874	WEST DEPTFORD	NJ		11/13/2023		219		(8)			(8)		211	211			
100207369	MANALAPAN	NJ		04/29/2025		345		(16)			(16)		329	329			
100173952	MIDWEST CITY	OK		10/31/2024		348		(14)			(14)		334	334			
100220256	MOJAVE	CA		07/11/2025		316		(9)			(9)		307	307			
100237067	MIAMI	FL		09/12/2025		319		(12)			(12)		307	307			
100247710	AMENIA	NY		10/29/2025		596		(44)			(44)		552	552			
100213424	BEAVERTON	OR		05/29/2025		232		(5)			(5)		227	227			
100141128	REISTERSTOWN	MD		01/30/2024		309		(6)			(6)		303	303			
100065607	MORENO VALLEY	CA		07/28/2021		659		(28)			(28)		631	631			
100215996	STOCKTON	CA		07/11/2025		321		(7)			(7)		314	314			
100184436	RICHMOND	VA		12/17/2024		660		(35)			(35)		625	625			
100207946	HACIENDA HEIGHTS	CA		04/29/2025		285		(8)			(8)		277	277			
100201499	SHREVEPORT	LA		03/12/2025		218		(10)			(10)		208	208			
100173906	TEXARKANA	TX		10/31/2024		354		(12)			(12)		342	342			
100064908	REYNOLDSBURG	OH		07/14/2021		2,015		(76)			(76)		1,939	1,939			
100129880	NORTH EAST	MD		09/27/2023		1,104		(29)			(29)		1,075	1,075			
100062605	PHILADELPHIA	PA		07/01/2021		640		(3)			(3)		637	637			
100204578	MEMPHIS	TN		04/04/2025		431		18			18		449	449			
100062727	RIVERVIEW	FL		07/01/2021		1,053		(14)			(14)		1,039	1,039			
100220745	BAKERSFIELD	CA		07/18/2025		335		(5)			(5)		330	330			
100230053	KISSIMMEE	FL		08/25/2025		304		(14)			(14)		290	290			
100144275	TRENTON	NJ		03/07/2024		277		(15)			(15)		262	262			
100221408	MEMPHIS	TN		07/22/2025		301		(7)			(7)		294	294			
100237431	STAFFORD	VA		09/12/2025		685		(32)			(32)		653	653			
100258027	MERIDIAN	ID		11/26/2025		674		(50)			(50)		624	624			
100212055	DES PLAINES	IL		06/27/2025		314		(12)			(12)		302	302			
100181297	PONTIAC	MI		12/06/2024		3,448		(85)			(85)		3,363	3,363			
100064788	PINEHURST	TX		07/14/2021		791		(35)			(35)		756	756			
100268497	BOISE	ID		12/29/2025		45,725		(478)			(478)		45,247	45,247			
100161834	TYLER	TX		07/31/2024		285		(7)			(7)		278	278			
100207144	ESSINGTON	PA		04/28/2025		586		(24)			(24)		562	562			
100060742	NORFOLK	VA		06/01/2021		1,215		5			5		1,220	1,220			
100184848	ELK RIVER	MN		12/17/2024		547		(9)			(9)		538	538			
100248356	CHARLESTOWN	RI		10/29/2025		712		(38)			(38)		674	674			
100212659	LAS VEGAS	NV		05/29/2025		303		(14)			(14)		289	289			
100269298	MONTEVALLO	AL		12/30/2025		1,300		(26)			(26)		1,274	1,274			
100247863	WHITE PLAINS	NY		10/29/2025		699		(51)			(51)		648	648			
100108397	CHICAGO	IL		05/25/2023		227		(6)			(6)		221	221			
100158565	LIBERTY	SC		07/10/2024		317		(19)			(19)		298	298			
100212896	LAKE TAPPS	WA		05/29/2025		279		(14)			(14)		265	265			
100036007	TOMBALL	TX		08/27/2019		1,272		(53)			(53)		1,219	1,219			
100202054	MILLBROOK	AL		03/18/2025		273		(3)			(3)		270	270			
100180732	GREENSBORO	NC		11/26/2024		367		(15)			(15)		352	352			
100258688	YUBA CITY	CA		12/05/2025		895		(16)			(16)		879	879			
100061902	CHICAGO	IL		07/01/2021		711		(10)			(10)		701	701			
100247716	ALPHARETTA	GA		10/29/2025		699		(31)			(31)		668	668			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100247859	SCOTTSDALE	AZ		10/29/2025		702		(34)			(34)		668	668			
100208617	DUNWOODY	GA		04/29/2025		2,357		(55)			(55)		2,302	2,302			
100195682	HARLINGEN	TX		02/24/2025		152		(8)			(8)		144	144			
100079308	DALLAS	TX		02/28/2022		88,934		(1,955)			(1,955)		86,979	86,979			
100245824	OWASSO	OK		10/17/2025		318		(10)			(10)		308	308			
100249429	WILLIAMS	AZ		10/30/2025		711		(14)			(14)		697	697			
100268026	HACKETTSTOWN	NJ		12/29/2025		2,294		(144)			(144)		2,150	2,150			
100074960	CLAYTON	NJ		12/01/2021		2,148		(27)			(27)		2,121	2,121			
100190263	MIDDLETOWN	OH		01/22/2025		307		(8)			(8)		299	299			
100153081	COLUMBUS	OH		06/27/2024		216		(15)			(15)		201	201			
100248827	BURLINGTON	NC		10/29/2025		338		(12)			(12)		326	326			
100063089	DENHAM SPRINGS	LA		07/01/2021		336		(1)			(1)		335	335			
100244092	JONESBORO	GA		09/29/2025		430		(29)	1		(30)		400	400			
100243942	PROVIDENCE	RI		09/29/2025		622		(35)			(35)		587	587			
100244008	TIGARD	OR		09/29/2025		828		(41)			(41)		787	787			
100135015	BETHLEHEM	PA		10/30/2023		257		(14)			(14)		243	243			
100248708	PERTH AMBOY	NJ		10/29/2025		831		(21)			(21)		810	810			
100206958	ORLANDO	FL		04/25/2025		315		(14)			(14)		301	301			
100078966	CENTER POINT	AL		02/24/2022		316		(2)			(2)		314	314			
100247799	WOODBURY	MN		10/29/2025		755		(13)			(13)		742	742			
100282901	NEWPORT	MN		03/02/2026		663		(35)			(35)		628	628			
100196726	CEDAR HILLS	UT		02/25/2025		874		(27)			(27)		847	847			
100174576	HOUSTON	TX		10/31/2024		266		(17)			(17)		249	249			
100117016	JACKSON	TN		07/20/2023		474		68			68		542	542			
100244398	OMAHA	NE		09/29/2025		663		(30)			(30)		633	633			
100135951	ODESSA	TX		11/15/2023		271		(26)			(26)		245	245			
100109851	INDIANAPOLIS	IN		06/22/2023		304		(8)			(8)		296	296			
100157821	KENT	WA		08/01/2024		839		(51)			(51)		788	788			
100076744	FEDERAL WAY	WA		12/30/2021		725		(68)			(68)		657	657			
100247974	MIAMI	FL		10/29/2025		679		(26)			(26)		653	653			
100248262	SAN LORENZO	CA		10/29/2025		691		(38)			(38)		653	653			
100024315	BURKE	VA		09/20/2018		771		(8)			(8)		763	763			
100064044	SATSUMA	AL		07/01/2021		480		1			1		481	481			
100191681	STUART	FL		02/20/2025		295		(14)			(14)		281	281			
100247801	DE PERE	WI		10/29/2025		462		(22)			(22)		440	440			
100237212	LINCROFT	NJ		09/12/2025		700		(37)			(37)		663	663			
100181419	JACKSON	TN		01/09/2025		346		(16)			(16)		330	330			
100181472	OLIVEHURST	CA		01/09/2025		259		(12)			(12)		247	247			
100249478	LONG BEACH	CA		10/30/2025		846		(16)			(16)		830	830			
100248739	CORONA	CA		10/29/2025		699		(26)			(26)		673	673			
100023608	FLORIDA CITY	FL		09/04/2018		747		(21)			(21)		726	726			
100100279	CLEVELAND	OH		03/24/2023		261		(13)			(13)		248	248			
100194102	ST GEORGE	UT		02/14/2025		297		(9)			(9)		288	288			
100237738	POMPANO BEACH	FL		09/12/2025		745		(33)			(33)		712	712			
100193170	HOUSTON	TX		03/20/2025		324		(10)			(10)		314	314			
100062863	GREECE	NY		07/01/2021		1,085		(13)			(13)		1,072	1,072			
100196869	FOSTER CITY	CA		02/25/2025		273		(3)			(3)		270	270			
100191603	POWHATAN	VA		01/31/2025		176		(8)			(8)		168	168			
100198907	ST GEORGE	UT		02/28/2025		297		(9)			(9)		288	288			
100196724	PORTLAND	OR		02/25/2025		555		(28)			(28)		527	527			
100199659	SAMMAMISH	WA		03/05/2025		755		4			4		759	759			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243815	CHICO	CA		09/29/2025		727		(24)			(24)		703	703			
100244282	DAYTON	OH		09/29/2025		714		(11)			(11)		703	703			
100109600	PETERSBURG	VA		06/14/2023		202		(12)			(12)		190	190			
100244124	CHICAGO	IL		09/29/2025		630		(38)			(38)		592	592			
100077169	PHOENIX	AZ		01/03/2022		1,349		(18)			(18)		1,331	1,331			
100157108	ODESSA	TX		02/20/2025		4,314		(203)			(203)		4,111	4,111			
100109232	SIERRA VISTA	AZ		07/21/2023		329		(13)			(13)		316	316			
100186740	KINGSPORT	TN		12/31/2024		311		(13)			(13)		298	298			
100204684	CROMWELL	CT		04/04/2025		540		(13)			(13)		527	527			
100196650	LAS VEGAS	NV		02/25/2025		735		(37)			(37)		698	698			
100169247	KANSAS CITY	MO		09/27/2024		320		(14)			(14)		306	306			
100202436	MEREDITH	NH		03/20/2025		318		(9)			(9)		309	309			
100201540	SANTA ROSA	CA		03/13/2025		318		(9)			(9)		309	309			
100248013	GREER	SC		10/29/2025		959		(52)			(52)		907	907			
100143580	CLEVELAND	OH		02/21/2024		304		(6)			(6)		298	298			
100115160	PHILADELPHIA	PA		07/17/2023		326		(9)			(9)		317	317			
100210524	CHALMETTE	LA		05/15/2025		341		(4)			(4)		337	337			
100174656	PHILADELPHIA	PA		10/31/2024		337		(15)			(15)		322	322			
100147641	NORMAN	OK		04/04/2024		280		(11)			(11)		269	269			
100247893	NEWPORT	OR		10/29/2025		507		(11)			(11)		496	496			
100243911	NORTH MYRTLE BEACH	SC		09/29/2025		672		(44)			(44)		628	628			
100230292	LINCROFT	NJ		08/29/2025		652		(14)			(14)		638	638			
100198911	LAKE ELSINORE	CA		02/28/2025		327		(3)			(3)		324	324			
100211419	PORT SAINT LUCIE	FL		05/16/2025		629		(29)			(29)		600	600			
100282086	BARTLESVILLE	OK		02/27/2026		199		(9)			(9)		190	190			
100283952	PONTIAC	MI		03/23/2026		239		(8)			(8)		231	231			
100283975	BAY CITY	MI		03/23/2026		301		(10)			(10)		291	291			
100020148	YOUNGSVILLE	LA		07/17/2018		779		(16)			(16)		763	763			
100237186	LAYTON	UT		09/12/2025		683		(36)			(36)		647	647			
100089268	OAK PARK	MI		01/26/2023		262		(12)			(12)		250	250			
100100665	BAKERSFIELD	CA		04/28/2023		665		19			19		684	684			
100268022	LEXINGTON	SC		12/29/2025		3,105		(126)			(126)		2,979	2,979			
100199107	ORLANDO	FL		03/03/2025		214		(7)			(7)		207	207			
100237397	NEW FRANKLIN	OH		09/12/2025		697		(30)			(30)		667	667			
100101830	PORT JERVIS	NY		03/31/2023		279		(9)			(9)		270	270			
100129750	BALTIMORE	MD		09/27/2023		323		(12)			(12)		311	311			
100061255	JACKSONVILLE	FL		06/01/2021		732		3			3		735	735			
100120846	SOUTH BELOIT	IL		08/25/2023		264		(3)			(3)		261	261			
100065529	SKOKIE	IL		07/28/2021		1,573		6			6		1,579	1,579			
100185219	MIAMI	FL		01/24/2025		326		(8)			(8)		318	318			
100202029	WALNUT COVE	NC		03/18/2025		322		(4)			(4)		318	318			
100140175	CHARLOTTE	NC		01/11/2024		30,350		(721)			(721)		29,629	29,629			
100246478	NEW PORT RICHEY	FL		10/10/2025		288		(15)			(15)		273	273			
100181342	INDIANAPOLIS	IN		12/06/2024		524		(24)			(24)		500	500			
100176077	CAMDEN	NJ		12/20/2024		303		(5)			(5)		298	298			
100176091	CAMDEN	NJ		12/20/2024		305		(7)			(7)		298	298			
100060603	MORGAN CITY	LA		06/01/2021		1,091		4			4		1,095	1,095			
100248707	HALEDON	NJ		10/29/2025		1,361		(97)			(97)		1,264	1,264			
100266846	URBANA	OH		12/23/2025		391		(18)			(18)		373	373			
100204582	NORTH LITTLE ROCK	AR		04/04/2025		489		19			19		508	508			
100257602	SAN CLEMENTE	CA		11/26/2025		2,471		(44)			(44)		2,427	2,427			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100230222	COLUMBIA	SC		08/29/2025		625		(22)			(22)		603	603			
100208880	MUSTANG	OK		04/29/2025		624		(16)			(16)		608	608			
100214104	BLYTHEWOOD	SC		05/30/2025		431		(20)			(20)		411	411			
100247406	PLAINFIELD	IL		10/24/2025		297		(12)			(12)		285	285			
100117047	GREELEY	CO		07/20/2023		443		36			36		479	479			
100282927	NORTH BRUNSWICK	NJ		03/02/2026		410		(26)			(26)		384	384			
100186100	TILLAMOOK	OR		01/31/2025		326		(13)			(13)		313	313			
100127971	JEFFERSONVILLE	IN		09/08/2023		485		31			31		516	516			
100191175	CLEARLAKE OAKS	CA		01/29/2025		303		(14)			(14)		289	289			
100147490	PLANTATION	FL		04/03/2024		227		(25)			(25)		202	202			
100155753	PEACHTREE CITY	GA		06/18/2024		231		(12)			(12)		219	219			
100060482	HOLT	MI		06/01/2021		1,155		4			4		1,159	1,159			
100163176	AUSTIN	TX		08/13/2024		5,617		(101)			(101)		5,516	5,516			
100253834	CROMWELL	CT		10/30/2025		28,049		(1,121)			(1,121)		26,928	26,928			
100265158	LAKE WORTH	FL		12/19/2025		761		(48)			(48)		713	713			
100276640	LEESBURG	FL		01/29/2026		381		(15)			(15)		366	366			
100146097	MANSFIELD	TX		03/19/2024		707		(36)			(36)		671	671			
100238718	CHICAGO	IL		09/22/2025		279		(13)			(13)		266	266			
100108459	PIEDMONT	SC		05/25/2023		1,963		(58)			(58)		1,905	1,905			
100100061	LAKELAND	FL		03/28/2023		267		(14)			(14)		253	253			
100189368	NORTH FORT MYERS	FL		01/14/2025		338		(10)			(10)		328	328			
100149148	HOUSTON	TX		04/22/2024		378		(14)			(14)		364	364			
100138653	GOLDSBORO	NC		02/02/2024		192		(19)			(19)		173	173			
100151735	FORT WORTH	TX		05/10/2024		1,399		(86)			(86)		1,313	1,313			
100100107	FAYETTEVILLE	NC		03/28/2023		293		(10)			(10)		283	283			
100099693	CHICAGO	IL		04/06/2023		260		(13)			(13)		247	247			
100067488	GREENSBORO	NC		09/23/2021		725		(33)			(33)		692	692			
100230381	CAVE CREEK	AZ		08/29/2025		784		(15)			(15)		769	769			
100060141	NEW CASTLE	DE		06/25/2021		729		(17)			(17)		712	712			
100207828	STANWOOD	WA		04/29/2025		192		(5)			(5)		187	187			
100221969	RAYMOND	ME		07/30/2025		685		(14)			(14)		671	671			
100017868	RAPID CITY	SD		05/30/2018		765		(23)			(23)		742	742			
100185901	PASO ROBLES	CA		12/26/2024		341		(5)			(5)		336	336			
100161858	VERMILION	OH		07/31/2024		299		(4)			(4)		295	295			
100214384	MESA	AZ		06/02/2025		421		20			20		441	441			
100162016	WALTERBORO	SC		07/31/2024		272		(10)			(10)		262	262			
100204046	MARSHALL	TX		03/28/2025		650		(30)			(30)		620	620			
100129955	COVINGTON	KY		09/27/2023		300		(7)			(7)		293	293			
100208362	ROSEVILLE	CA		04/29/2025		537		(22)			(22)		515	515			
100018237	DACULA	GA		06/08/2018		772		(6)			(6)		766	766			
100204190	WYLIE	TX		03/31/2025		716		(44)			(44)		672	672			
100190999	SAINT LOUIS	MO		01/29/2025		412		(15)			(15)		397	397			
100208619	ELK GROVE	CA		04/29/2025		156		(4)			(4)		152	152			
100157759	SIMI VALLEY	CA		07/02/2024		711		(18)			(18)		693	693			
100062222	DELTONA	FL		07/01/2021		1,143		(3)			(3)		1,140	1,140			
100155528	STOCKTON	CA		06/18/2024		578		(34)			(34)		544	544			
100057861	LAS VEGAS	NV		06/30/2021		682		(9)			(9)		673	673			
100088936	CHIPPEWA LAKE	OH		11/15/2022		350		(1)			(1)		349	349			
100075925	CADDO MILLS	TX		01/07/2022		1,122		(26)			(26)		1,096	1,096			
100189437	FITCHBURG	MA		01/14/2025		343		(6)			(6)		337	337			
100193645	TRUCKEE	CA		02/10/2025		325		(9)			(9)		316	316			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186750	ATLANTA	GA		12/31/2024		299		(14)			(14)		285	285			
100185506	PEMBROKE PINES	FL		12/20/2024		346		(8)			(8)		338	338			
100249539	WEST GREENWICH	RI		10/30/2025		750		(38)			(38)		712	712			
100156716	WHITNEY	TX		06/26/2024		301		(27)			(27)		274	274			
100081437	ASHEVILLE	NC		03/18/2022		736		26			26		762	762			
100155640	BUDA	TX		06/18/2024		241		(7)			(7)		234	234			
100063793	PLEASANT VALLEY	MO		07/01/2021		848		(3)			(3)		845	845			
100057830	HAVRE DE GRACE	MD		06/30/2021		2,514		(54)			(54)		2,460	2,460			
100176933	BALTIMORE	MD		11/15/2024		337		(13)			(13)		324	324			
100077563	WICHITA	KS		01/03/2022		777		(15)			(15)		762	762			
100220755	READING	PA		07/18/2025		294		(11)			(11)		283	283			
100137402	ANDERSON	IN		01/11/2024		1,994		(177)			(177)		1,817	1,817			
100101575	LOUISVILLE	KY		04/26/2023		390		(6)			(6)		384	384			
100188807	MYRTLE BEACH	SC		01/09/2025		5,544		220			220		5,764	5,764			
100210855	HOUSTON	TX		05/15/2025		793		(59)			(59)		734	734			
100176667	FORT WALTON BEACH	FL		11/15/2024		334		(2)			(2)		332	332			
100089988	WARRIOR	AL		01/13/2023		353		(5)			(5)		348	348			
100222483	WINTER GARDEN	FL		07/30/2025		759		(16)			(16)		743	743			
100229403	ROSHARON	TX		08/15/2025		693		(33)			(33)		660	660			
100160498	MADERA	CA		07/19/2024		299		(12)			(12)		287	287			
100171328	HAMPTON BAYS	NY		10/16/2024		331		(12)			(12)		319	319			
100072000	STOCKBRIDGE	GA		10/29/2021		701		(34)			(34)		667	667			
100156080	PALM BAY	FL		06/18/2024		285		(20)			(20)		265	265			
100102558	DALLAS	TX		06/07/2023		(973)		16	7		9		(964)	(964)			
100162356	PORTLAND	OR		08/06/2024		1,891		(45)			(45)		1,846	1,846			
100147434	KISSIMMEE	FL		04/03/2024		278		(32)			(32)		246	246			
100246085	AUSTIN	TX		10/08/2025		291		(13)			(13)		278	278			
100167552	VANDALIA	OH		10/31/2024		358		(17)			(17)		341	341			
100064782	MEMPHIS	TN		07/14/2021		727		(33)			(33)		694	694			
100207804	WEDDINGTON	NC		04/29/2025		772		(41)			(41)		731	731			
100139094	SAN JUAN	TX		12/28/2023		253		(21)			(21)		232	232			
100257430	FRESNO	CA		11/26/2025		5,657		(307)			(307)		5,350	5,350			
100178488	PORT CHARLOTTE	FL		11/21/2024		354		(7)			(7)		347	347			
100229433	SPRING	TX		08/15/2025		709		(23)			(23)		686	686			
100067600	COLUMBUS	GA		09/23/2021		683		(34)			(34)		649	649			
100222550	CLERMONT	FL		07/30/2025		797		(14)			(14)		783	783			
100147216	CINCINNATI	OH		03/28/2024		306		(16)			(16)		290	290			
100149966	FORT WORTH	TX		06/07/2024		293		(15)			(15)		278	278			
100162327	MONTGOMERY	TX		08/06/2024		685		(32)			(32)		653	653			
100175821	PITTSBURGH	PA		11/12/2024		959		34			34		993	993			
100070505	KILLEEN	TX		09/23/2021		13,464		(738)			(738)		12,726	12,726			
100067749	JACKSONVILLE	FL		09/23/2021		717		(31)			(31)		686	686			
100210890	EL PASO	TX		05/15/2025		619		(45)			(45)		574	574			
100176969	PHILADELPHIA	PA		01/16/2025		154		(7)			(7)		147	147			
100247302	PONTE VEDRA BEACH	FL		10/24/2025		267		(11)			(11)		256	256			
100220208	KALAMAZOO	MI		07/11/2025		321							321	321			
100063588	BRISTOL	VA		07/01/2021		423		(8)			(8)		415	415			
100130225	PANAMA CITY	FL		11/15/2023		270		(22)			(22)		248	248			
100154576	JURUPA VALLEY	CA		06/14/2024		815		(47)			(47)		768	768			
100129892	WILMINGTON	DE		09/27/2023		401		(11)			(11)		390	390			
100145912	MIAMI	FL		03/19/2024		247		(8)			(8)		239	239			

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100213022	KREMMLING	CO		05/29/2025		613		(25)			(25)		588	588			
100064784	CANTONMENT	FL		07/14/2021		728		(33)			(33)		695	695			
100207721	TURLOCK	CA		04/29/2025		623		(33)			(33)		590	590			
100143445	HILLIARD	FL		02/16/2024		279		(20)			(20)		259	259			
100237542	N RIVERSIDE	IL		09/12/2025		496		(38)			(38)		458	458			
100169990	EL PASO	TX		11/08/2024		381		(9)			(9)		372	372			
100151826	PHILADELPHIA	PA		05/10/2024		15,623		(832)			(832)		14,791	14,791			
100248652	VENICE	FL		10/29/2025		2,328		(121)			(121)		2,207	2,207			
100222532	MIDWAY CITY	CA		07/30/2025		751		(16)			(16)		735	735			
100109915	TRENTON	NJ		06/22/2023		314		(9)			(9)		305	305			
100248321	LEES SUMMIT	MO		10/29/2025		1,491		(66)			(66)		1,425	1,425			
100158570	JURUPA VALLEY	CA		07/10/2024		327		(4)			(4)		323	323			
100077190	SAN ANTONIO	TX		01/03/2022		1,106		(23)			(23)		1,083	1,083			
100212940	HAVRE DE GRACE	MD		05/29/2025		696		(29)			(29)		667	667			
100258797	FORT WORTH	TX		12/05/2025		514		(19)			(19)		495	495			
100218208	GRAND PRAIRIE	TX		06/26/2025		2,815		(129)			(129)		2,686	2,686			
100254905	CONROE	TX		11/17/2025		43,161		(626)			(626)		42,535	42,535			
100134469	FORESTPORT	NY		10/30/2023		469		(27)			(27)		442	442			
100211204	NEW MARKET	MD		05/15/2025		651		(41)			(41)		610	610			
100087367	MYRTLE BEACH	SC		10/25/2022		809		29			29		838	838			
100119788	STONE MOUNTAIN	GA		08/08/2023		109		(4)			(4)		105	105			
100167038	ORLANDO	FL		09/13/2024		335		(5)			(5)		330	330			
100023558	SARASOTA	FL		09/04/2018		1,081		(9)			(9)		1,072	1,072			
100150092	STATESVILLE	NC		06/14/2024		319		(14)			(14)		305	305			
100150095	STATESVILLE	NC		06/14/2024		320		(15)			(15)		305	305			
100141687	DECATUR	GA		01/30/2024		235		(16)			(16)		219	219			
100210857	HAYMARKET	VA		05/15/2025		666		(38)			(38)		628	628			
100283949	LOUISVILLE	KY		03/23/2026		207		(5)			(5)		202	202			
100164059	SUN CITY CENTER	FL		08/21/2024		342		(4)			(4)		338	338			
100103099	DAYTON	OH		04/21/2023		313		(12)			(12)		301	301			
100116377	JACKSONVILLE	FL		07/20/2023		442		57			57		499	499			
100208665	RUTHERFORD	NJ		04/29/2025		604		(23)			(23)		581	581			
100199186	ATLANTA	GA		04/04/2025		324		(6)			(6)		318	318			
100211408	TIMNATH	CO		05/15/2025		673		(36)			(36)		637	637			
100115176	TRENTON	NJ		07/17/2023		351		(24)			(24)		327	327			
100284747	MUSKEGON	MI		03/27/2026		3,433		(132)			(132)		3,301	3,301			
100246105	LACONIA	NH		10/08/2025		320		(14)			(14)		306	306			
100115124	CINCINNATI	OH		07/17/2023		336		(8)			(8)		328	328			
100211232	CARROLLTON	GA		05/15/2025		632		(44)			(44)		588	588			
100215707	BALTIMORE	MD		06/13/2025		290		(4)			(4)		286	286			
100230375	CARLSBAD	CA		08/29/2025		462		(10)			(10)		452	452			
100243412	NEW PORT RICHEY	FL		09/26/2025		363		4			4		367	367			
100211182	PRINCETON	TX		05/15/2025		689		(33)			(33)		656	656			
100172872	FARMINGTON	NM		10/25/2024		352		(16)			(16)		336	336			
100221717	EL PASO	TX		07/25/2025		318		(2)			(2)		316	316			
100065006	TELFORD	PA		07/14/2021		701		(22)			(22)		679	679			
100156778	HOUSTON	TX		06/26/2024		307		(14)			(14)		293	293			
100257752	WAYLAND	MA		11/26/2025		16,307		(466)			(466)		15,841	15,841			
100208085	ANTELOPE	CA		04/29/2025		652		(38)			(38)		614	614			
100116153	FLORENCE	SC		07/20/2023		4,897		(3)			(3)		4,894	4,894			
100116849	LAKELAND	FL		07/20/2023		394		1			1		395	395			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261160	ROSEVILLE	CA		12/05/2025		4,771		(129)			(129)		4,642	4,642			
100152866	CHICAGO	IL		05/22/2024		281		(12)			(12)		269	269			
100078929	SAINT LOUIS	MO		02/24/2022		689		(1)			(1)		688	688			
100118154	MISSOURI CITY	TX		07/20/2023		548		(33)			(33)		515	515			
100174121	MINNEAPOLIS	MN		10/31/2024		119		(6)			(6)		113	113			
100199585	CLEVELAND	TN		03/05/2025		1,187		(45)			(45)		1,142	1,142			
100115508	COLUMBIA	SC		07/17/2023		277		(16)			(16)		261	261			
100211392	LEMON GROVE	CA		05/15/2025		693		(7)			(7)		686	686			
100117628	WOODBRIDGE	VA		07/20/2023		344		(10)			(10)		334	334			
100143747	GREENSBORO	NC		04/05/2024		284		(18)			(18)		266	266			
100206502	ANDERSON	SC		04/22/2025		308		(6)			(6)		302	302			
100211328	WHITE ROCK	NM		05/15/2025		719		(24)			(24)		695	695			
100100759	GLEN ALLEN	VA		04/28/2023		1,438		(65)			(65)		1,373	1,373			
100237116	SPRING	TX		09/12/2025		312		(10)			(10)		302	302			
100119800	WOODRIDGE	NY		08/08/2023		354		(20)			(20)		334	334			
100075931	MOORHEAD	MN		01/07/2022		723		(15)			(15)		708	708			
100100660	ATCO	NJ		04/28/2023		1,424		(22)			(22)		1,402	1,402			
100185464	NICEVILLE	FL		12/20/2024		15,787		345			345		16,132	16,132			
100149045	LAKELAND	FL		04/19/2024		342		(6)			(6)		336	336			
100154889	PLYMOUTH	MI		07/19/2024		345		(9)			(9)		336	336			
100019854	PHOENIX	AZ		07/30/2018		809		(9)			(9)		800	800			
100185765	TAFT	CA		12/23/2024		513		5			5		518	518			
100064999	OVIEDO	FL		07/14/2021		1,452		(45)			(45)		1,407	1,407			
100193445	MOUND	MN		02/10/2025		298		(4)			(4)		294	294			
100064500	OAKBORO	NC		07/01/2021		5,584		157			157		5,741	5,741			
100208675	LAKEWOOD	CA		04/29/2025		752		(28)			(28)		724	724			
100197222	VACAVILLE	CA		02/25/2025		589		(18)			(18)		571	571			
100128038	FAIRDALE	KY		09/08/2023		388		12			12		400	400			
100074619	CORPUS CHRISTI	TX		12/01/2021		875		(11)			(11)		864	864			
100075325	JACKSON	TN		12/01/2021		911		(17)			(17)		894	894			
100100264	TRENTON	NJ		03/17/2023		295		36			36		331	331			
100134340	PANAMA CITY	FL		10/27/2023		293		(14)			(14)		279	279			
100138286	ANNA	TX		12/18/2023		1,637		(3)			(3)		1,634	1,634			
100188565	AURORA	IL		02/10/2025		298		(6)			(6)		292	292			
100110130	SHAKOPEE	MN		06/29/2023		2,420		(159)			(159)		2,261	2,261			
100184533	HERMON	ME		12/17/2024		985		(18)			(18)		967	967			
100108407	KILLEEN	TX		05/25/2023		338		(11)			(11)		327	327			
100065048	MCCLOUD	CA		07/14/2021		751		(22)			(22)		729	729			
100170453	DUNDALK	MD		10/09/2024		157		(16)			(16)		141	141			
100208380	RAYMOND	NH		04/29/2025		708		(15)			(15)		693	693			
100057727	ATHENS	GA		06/30/2021		677		(33)			(33)		644	644			
100024251	OAK GROVE	MO		09/20/2018		720		(14)			(14)		706	706			
100141044	KISSIMMEE	FL		02/20/2024		339		(6)			(6)		333	333			
100237618	TOLEDO	OH		09/12/2025		623		(34)			(34)		589	589			
100210881	POWHATAN	VA		05/15/2025		730		(21)			(21)		709	709			
100129809	BAKERSFIELD	CA		09/27/2023		305		(18)			(18)		287	287			
100164061	WOODSTOCK	GA		08/21/2024		348		(17)			(17)		331	331			
100278227	EL MIRAGE	AZ		02/26/2026		184		(4)			(4)		180	180			
100103429	GOSHEN	IN		06/16/2023		274		(20)			(20)		254	254			
100081294	SMYRNA	GA		03/18/2022		1,433		65			65		1,498	1,498			
100243839	FORT WORTH	TX		09/29/2025		1,699		(134)			(134)		1,565	1,565			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173823	FORT MYERS	FL		10/31/2024		1,580		(73)			(73)		1,507	1,507			
100151357	MISSOURI CITY	TX		05/10/2024		2,506		(12)			(12)		2,494	2,494			
100165847	ATLANTA	GA		08/29/2024		293		(16)			(16)		277	277			
100063411	BLUFF CITY	TN		07/01/2021		841		(11)			(11)		830	830			
100196797	RANDOLPH	NJ		02/25/2025		846		(36)			(36)		810	810			
100171908	KATY	TX		10/17/2024		17,594		(344)			(344)		17,250	17,250			
100216064	MEMPHIS	TN		06/17/2025		404		(16)			(16)		388	388			
100065150	LAKE VILLA	IL		07/14/2021		749		(17)			(17)		732	732			
100101503	HERRIN	IL		04/26/2023		895		(21)			(21)		874	874			
100213090	WACO	TX		05/29/2025		583		(31)			(31)		552	552			
100177224	GARNER	NC		01/16/2025		178		(8)			(8)		170	170			
100165585	CHICAGO	IL		10/04/2024		335		(21)			(21)		314	314			
100197375	AVON BY THE SEA	NJ		02/25/2025		661		(29)			(29)		632	632			
100204554	MEMPHIS	TN		04/04/2025		386		5			5		391	391			
100101172	WINCHESTER	VA		04/28/2023		531		113			113		644	644			
100066001	HEBRON	IN		08/02/2021		1,941							1,941	1,941			
100159508	VAN ALSTYNE	TX		07/15/2024		3,691		(84)			(84)		3,607	3,607			
100206720	GREENSBORO	NC		04/23/2025		998		(43)			(43)		955	955			
100193252	MASSILLON	OH		02/10/2025		316		(8)			(8)		308	308			
100133889	SAINT CHARLES	MO		11/29/2023		259		(10)			(10)		249	249			
100067801	IDALOU	TX		09/23/2021		680		(35)			(35)		645	645			
100166314	DEARBORN HEIGHTS	MI		10/23/2024		548		(25)			(25)		523	523			
100062936	ROBESONIA	PA		07/01/2021		1,388		(7)			(7)		1,381	1,381			
100269616	CRYSTAL BEACH	TX		12/30/2025		568		(22)			(22)		546	546			
100188976	HOUSTON	TX		01/09/2025		152		(7)			(7)		145	145			
100060620	CHATHAM	LA		06/01/2021		933		4			4		937	937			
100211180	CINNAMINSON	NJ		05/15/2025		580		(43)			(43)		537	537			
100099662	LIVE OAK	TX		04/06/2023		1,910		(72)			(72)		1,838	1,838			
100261434	BLAINE	MN		12/09/2025		391		(6)			(6)		385	385			
100197304	CAMBRIA	CA		02/25/2025		684		(24)			(24)		660	660			
100187982	TRENTON	NJ		01/07/2025		679		(19)			(19)		660	660			
100071638	COLLEGE STATION	TX		10/14/2021		771		(16)			(16)		755	755			
100258504	CLERMONT	FL		12/05/2025		124,826		(2,542)			(2,542)		122,284	122,284			
100191058	HOUSTON	TX		01/29/2025		371		(10)			(10)		361	361			
100136169	CHICAGO	IL		12/18/2023		196		(5)			(5)		191	191			
100120277	COOPER CITY	FL		08/18/2023		307		(9)			(9)		298	298			
100038360	FOUNTAIN	CO		11/15/2019		1,852		(78)			(78)		1,774	1,774			
100149112	FORT WAYNE	IN		04/22/2024		133		(7)			(7)		126	126			
100281967	INDIANAPOLIS	IN		02/27/2026		1,827		(16)			(16)		1,811	1,811			
100199956	OXNARD	CA		03/05/2025		690		(30)			(30)		660	660			
100248660	FRESNO	CA		10/29/2025		721		(30)			(30)		691	691			
100156892	WASHINGTON	PA		06/27/2024		265		(6)			(6)		259	259			
100070734	BERRIEN SPRINGS	MI		10/01/2021		1,044		(8)			(8)		1,036	1,036			
100089967	BRIGHTON	MA		01/26/2023		270		(13)			(13)		257	257			
100190414	PASADENA	TX		01/23/2025		674		(37)			(37)		637	637			
100284905	HEPHZIBAH	GA		03/27/2026		319		(12)			(12)		307	307			
100115461	PHILLIPSBURG	NJ		07/17/2023		311		(17)			(17)		294	294			
100173888	DETROIT	MI		10/31/2024		333		(19)			(19)		314	314			
100199437	CARPINTERIA	CA		03/05/2025		441		(18)			(18)		423	423			
100149758	HAMMOND	IN		04/26/2024		251		(10)			(10)		241	241			
100057959	CHARLESTON	SC		06/30/2021		696		(30)			(30)		666	666			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141958	AMSTERDAM	NY		02/29/2024		268		(23)			(23)		245	245			
100067448	GARDINER	ME		09/23/2021		704		(36)			(36)		668	668			
100157381	KANSAS CITY	MO		02/20/2025		284		(17)			(17)		267	267			
100019590	WELLS	ME		07/26/2018		873		(13)			(13)		860	860			
100060608	BEDFORD	TX		06/01/2021		1,058		4			4		1,062	1,062			
100060514	DULUTH	MN		06/01/2021		952		4			4		956	956			
100161798	TRENTON	NJ		07/31/2024		295		(14)			(14)		281	281			
100072012	ORLANDO	FL		10/29/2021		714		(25)			(25)		689	689			
100213704	NEWBERRY	FL		05/29/2025		3,999		(51)			(51)		3,948	3,948			
100237953	MEMPHIS	TN		10/10/2025		302		(14)			(14)		288	288			
100237955	MEMPHIS	TN		10/10/2025		302		(14)			(14)		288	288			
100237956	MEMPHIS	TN		10/10/2025		302		(14)			(14)		288	288			
100156658	BEL AIR	MD		06/24/2024		286		(13)			(13)		273	273			
100237957	MEMPHIS	TN		10/10/2025		307		(12)			(12)		295	295			
100173892	BARTOW	FL		10/31/2024		349		(20)			(20)		329	329			
100173917	CLEVELAND	TN		10/31/2024		349		(13)			(13)		336	336			
100175117	MEMPHIS	TN		11/05/2024		343		(7)			(7)		336	336			
100175136	MEMPHIS	TN		11/05/2024		343		(7)			(7)		336	336			
100246888	JACKSONVILLE	FL		10/17/2025		334		7			7		341	341			
5.00006E+11	ZUTPHEN	NLD		06/30/2025		13							13		(13)		(13)
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025		13							13		(13)		(13)
5.00007E+11	UITHOORN	NLD		08/29/2025		13							13		(13)		(13)
5.00007E+11	DORDRECHT	NLD		11/28/2025		14							14		(14)		(14)
100176939	CRAWFORDVILLE	FL		11/15/2024		1,365		(88)			(88)		1,277	1,277			
100100827	ROCKFORD	IL		04/28/2023		3,363		109			109		3,472	3,472			
100248169	WARRENTON	MO		10/29/2025		627		(31)			(31)		596	596			
100109829	ROEBLING	NJ		06/22/2023		312		(12)			(12)		300	300			
100091853	WILMINGTON	DE		01/30/2023		200		(5)			(5)		195	195			
100109601	SAN ANTONIO	TX		06/14/2023		331		(18)			(18)		313	313			
100229424	PALM SPRINGS	CA		08/15/2025		262		(10)			(10)		252	252			
100141379	FLORENCE	SC		01/30/2024		332		(13)			(13)		319	319			
100180434	VIRGINIA BEACH	VA		11/25/2024		2,103		(21)			(21)		2,082	2,082			
100282011	ABILENE	TX		02/27/2026		218		(2)			(2)		216	216			
100282383	NEWPORT	MN		03/02/2026		679		(42)			(42)		637	637			
100282595	NEWPORT	MN		03/02/2026		679		(42)			(42)		637	637			
100282902	SCANDIA	MN		03/02/2026		694		(38)			(38)		656	656			
100169988	WARNER ROBINS	GA		11/08/2024		321		(15)			(15)		306	306			
100060375	DUNDALK	MD		06/01/2021		1,074		4			4		1,078	1,078			
100080755	AVENTURA	FL		03/10/2022		578		(10)			(10)		568	568			
100243878	DOUGLASVILLE	GA		09/29/2025		671		(38)			(38)		633	633			
100019791	PROVIDENCE	RI		07/26/2018		734		(18)			(18)		716	716			
100188101	PARKER	CO		01/07/2025		689		(38)			(38)		651	651			
100175727	BURBANK	CA		11/12/2024		674		(23)			(23)		651	651			
100249282	BAKERSFIELD	CA		10/30/2025		436		(8)			(8)		428	428			
100196913	SEMINOLE	FL		02/25/2025		791		(39)			(39)		752	752			
100156014	SEMINOLE	FL		06/18/2024		303		(22)			(22)		281	281			
100143731	CHARLESTON	SC		02/26/2024		530		(17)			(17)		513	513			
100209771	CONSTANTINE	MI		05/05/2025		294		(11)			(11)		283	283			
100118783	LAFAYETTE	IN		07/25/2023		339		(7)			(7)		332	332			
100081791	FLORISSANT	MO		03/30/2022		561		11			11		572	572			
100127712	ROGERS	AR		09/08/2023		3,682		(97)			(97)		3,585	3,585			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194074	LAKE JACKSON	TX		03/20/2025		302		(14)			(14)		288	288			
100083657	WILSON	NC		06/23/2022		436		(10)			(10)		426	426			
100064945	LAKELAND	FL		07/14/2021		685		(24)			(24)		661	661			
100023367	MEDFORD	OR		08/16/2018		5,282		(118)			(118)		5,164	5,164			
100136046	TAMPA	FL		11/16/2023		249		(16)			(16)		233	233			
100145789	HOUSTON	TX		05/08/2024		1,532		(92)			(92)		1,440	1,440			
100137494	SAINT CLOUD	MN		01/11/2024		258		(20)			(20)		238	238			
100061653	EVELETH	MN		07/01/2021		919		(12)			(12)		907	907			
100064254	PITTSBURGH	PA		07/01/2021		960		33			33		993	993			
100246908	OKLAHOMA CITY	OK		10/17/2025		326		9			9		335	335			
100184560	STOW	OH		12/17/2024		733		(20)			(20)		713	713			
100088250	SOUTH EUCLID	OH		10/17/2022		364		(7)			(7)		357	357			
100199481	WATERTOWN	WI		03/05/2025		757		12			12		769	769			
100219976	WHITE SETTLEMENT	TX		07/11/2025		313		(12)			(12)		301	301			
100176213	OCALA	FL		12/20/2024		308		(12)			(12)		296	296			
100164643	KANNAPOLIS	NC		08/21/2024		3,360		(39)			(39)		3,321	3,321			
100190441	POWAY	CA		01/23/2025		731		(5)			(5)		726	726			
100088246	NASHVILLE	NC		10/17/2022		374		(9)			(9)		365	365			
100189573	WACO	TX		01/17/2025		313		(14)			(14)		299	299			
100136940	AUBURN	GA		11/28/2023		2,183		4			4		2,187	2,187			
100208925	RICHMOND	TX		04/29/2025		1,099		(59)			(59)		1,040	1,040			
100075942	BAY CITY	TX		01/07/2022		242		(1)			(1)		241	241			
100141158	KENOSHA	WI		01/30/2024		304		(5)			(5)		299	299			
100197271	WELDON SPRING	MO		02/25/2025		725		(45)			(45)		680	680			
100243218	BALTIMORE	MD		09/26/2025		2,087		(73)			(73)		2,014	2,014			
100109247	PITTSBURGH	PA		07/21/2023		263		(22)			(22)		241	241			
100137381	HALLANDALE BEACH	FL		12/05/2023		276		(2)			(2)		274	274			
100063368	SICKLERVILLE	NJ		07/01/2021		871		3			3		874	874			
100075153	COVINGTON	GA		12/01/2021		671		(13)			(13)		658	658			
100192257	BENTON	AR		01/31/2025		425		10			10		435	435			
100137569	HUTTO	TX		12/08/2023		27,703		(309)			(309)		27,394	27,394			
100086581	HOUSTON	TX		09/30/2022		546		(31)			(31)		515	515			
100178348	CLAYTON	NC		11/20/2024		23,621		(838)			(838)		22,783	22,783			
100141896	BALTIMORE	MD		03/27/2024		307		(8)			(8)		299	299			
100081004	BAKERSFIELD	CA		03/18/2022		693		9			9		702	702			
100164778	BURLINGTON	WI		08/26/2024		5,311		(97)			(97)		5,214	5,214			
100079112	HUNTSVILLE	TX		02/24/2022		2,840		(43)			(43)		2,797	2,797			
100177844	NORTH EAST	MD		11/19/2024		704		(31)			(31)		673	673			
100196997	RIDGEFIELD PARK	NJ		02/25/2025		702		(19)			(19)		683	683			
100108118	SMYRNA	GA		05/24/2023		340		4			4		344	344			
100138747	CONWAY	AR		02/02/2024		290		(7)			(7)		283	283			
100172743	OLYMPIA	WA		11/21/2024		343		(3)			(3)		340	340			
100064915	GARLAND	TX		07/14/2021		2,831		(106)			(106)		2,725	2,725			
100174434	BURLESON	TX		10/31/2024		721		(37)			(37)		684	684			
100091803	PHILADELPHIA	PA		01/30/2023		241		(10)			(10)		231	231			
100235348	CORPUS CHRISTI	TX		08/29/2025		275		(13)			(13)		262	262			
100138027	CONVERSE	TX		12/13/2023		300		(1)			(1)		299	299			
100276558	CORAL SPRINGS	FL		01/28/2026		323		(7)			(7)		316	316			
100063206	ABSECON	NJ		07/01/2021		792		(2)			(2)		790	790			
100133849	COLUMBIA	PA		10/20/2023		326		(11)			(11)		315	315			
100238172	HALTOM CITY	TX		09/15/2025		606		(12)			(12)		594	594			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100187923	LAS VEGAS	NV		01/07/2025		722		(46)			(46)		676	676			
100201423	MILWAUKEE	WI		03/12/2025		317		9			9		326	326			
100138135	UPPER DARBY	PA		12/14/2023		2,172		(40)			(40)		2,132	2,132			
100133787	TITUSVILLE	FL		10/20/2023		312		(16)			(16)		296	296			
100107833	ROME	GA		05/19/2023		226		(4)			(4)		222	222			
100120422	WILKESBORO	NC		08/18/2023		307		(12)			(12)		295	295			
100118702	HOUSTON	TX		07/25/2023		322		4			4		326	326			
100110770	MONROE	GA		08/11/2023		275		(23)			(23)		252	252			
100110771	MONROE	GA		08/11/2023		275		(23)			(23)		252	252			
100088864	TOMBALL	TX		11/15/2022		1,659		(38)			(38)		1,621	1,621			
100017915	RIALTO	CA		05/30/2018		795		(12)			(12)		783	783			
100173908	MEMPHIS	TN		10/31/2024		327		(15)			(15)		312	312			
100079205	BUFFALO	NY		02/24/2022		678		(10)			(10)		668	668			
100064291	ORLANDO	FL		07/01/2021		842		37			37		879	879			
100077597	WARNER ROBINS	GA		01/03/2022		751		(25)			(25)		726	726			
100159625	TUCSON	AZ		07/15/2024		664		(46)			(46)		618	618			
100078907	FAYETTEVILLE	NC		02/24/2022		846		(19)			(19)		827	827			
100018175	LAFAYETTE	LA		06/08/2018		751		(10)			(10)		741	741			
100130038	SOUTH BEND	IN		09/27/2023		286		(12)			(12)		274	274			
100150200	SAINT CLOUD	FL		04/30/2024		708		(17)			(17)		691	691			
100103174	CINCINNATI	OH		04/21/2023		345		(23)			(23)		322	322			
100067934	FAYETTEVILLE	NC		09/23/2021		729		(40)			(40)		689	689			
100177692	RANCHO CORDOVA	CA		11/19/2024		684		(26)			(26)		658	658			
100066833	MOUNT WASHINGTON	KY		08/02/2021		915		(2)			(2)		913	913			
100174849	BOWLING GREEN	KY		10/31/2024		229		(4)			(4)		225	225			
100103427	WINSTON SALEM	NC		06/16/2023		285		(20)			(20)		265	265			
100177796	BIG BEAR CITY	CA		11/19/2024		725		(17)			(17)		708	708			
100071064	SAN ANTONIO	TX		10/01/2021		788		(5)			(5)		783	783			
100204412	CLEVELAND	OH		04/01/2025		239		(5)			(5)		234	234			
100153842	CHICAGO	IL		06/05/2024		215		(7)			(7)		208	208			
100067573	NORTH LITTLE ROCK	AR		09/23/2021		721		(30)			(30)		691	691			
100153396	CINCINNATI	OH		05/29/2024		262		(28)			(28)		234	234			
100246108	PEMBROKE PINES	FL		10/08/2025		315		(14)			(14)		301	301			
100065215	CARY	NC		07/14/2021		2,524		(39)			(39)		2,485	2,485			
100062255	FISHERS	IN		07/01/2021		949		(2)			(2)		947	947			
100175863	CRAFTON	PA		11/12/2024		985		(28)			(28)		957	957			
100177901	ORANGE PARK	FL		11/19/2024		744		(28)			(28)		716	716			
100177713	SANTA ROSA	CA		11/19/2024		735		(28)			(28)		707	707			
100078787	PLANO	IL		02/24/2022		719		(3)			(3)		716	716			
100146338	BROOKSVILLE	FL		03/19/2024		726		(27)			(27)		699	699			
100165733	MIAMI	FL		08/29/2024		261		(24)			(24)		237	237			
100193729	AUGUSTA	GA		02/10/2025		172		(8)			(8)		164	164			
100071752	FRESNO	CA		10/14/2021		554		(48)	8		(56)		498	498			
100060515	WARREN	MI		06/01/2021		946		4			4		950	950			
100199887	GRANADA HILLS	CA		03/05/2025		990		(40)			(40)		950	950			
100176101	EDEN PRAIRIE	MN		12/20/2024		2,009		(12)			(12)		1,997	1,997			
100220488	ANTHEM	AZ		07/15/2025		31,967		(990)			(990)		30,977	30,977			
100103699	TALLAHASSEE	FL		05/08/2023		264		(18)			(18)		246	246			
100213314	OLD BRIDGE	NJ		05/29/2025		752		(21)			(21)		731	731			
100143581	CLEVELAND	OH		02/21/2024		299		(7)			(7)		292	292			
100147385	MOORESVILLE	NC		05/08/2024		319		(19)			(19)		300	300			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172888	GARFIELD HEIGHTS	OH		10/25/2024		289		(13)			(13)		276	276			
100116751	HOOVER	AL		07/20/2023		4,976		280			280		5,256	5,256			
100086015	SAINT PETERSBURG	FL		09/02/2022		3,589		(94)			(94)		3,495	3,495			
100067158	VENICE	FL		08/02/2021		744		14			14		758	758			
100019632	PLEASANTON	TX		07/26/2018		765		(19)			(19)		746	746			
100103855	MACON	GA		05/10/2023		312		(12)			(12)		300	300			
100185894	SOUTH ELGIN	IL		12/26/2024		257		(12)			(12)		245	245			
100064970	NEW PRAGUE	MN		07/14/2021		718		(24)			(24)		694	694			
100065055	CLARKSVILLE	TN		07/14/2021		727		(21)			(21)		706	706			
100018124	FUQUAY VARINA	NC		06/08/2018		848		(15)			(15)		833	833			
100199761	NAPLES	FL		03/05/2025		1,031		(24)			(24)		1,007	1,007			
100214672	HOUSTON	TX		06/11/2025		350		(15)			(15)		335	335			
100099747	PHILADELPHIA	PA		02/28/2023		545		(12)			(12)		533	533			
100130042	LAKE CITY	FL		09/27/2023		881		(21)			(21)		860	860			
100057843	SMYRNA	DE		06/30/2021		951		(38)			(38)		913	913			
100165279	BRUNSWICK	GA		08/29/2024		440		(21)			(21)		419	419			
100184729	LEBANON	ME		12/17/2024		679		(24)			(24)		655	655			
100142771	HOPKINTON	MA		02/08/2024		4,441		(74)			(74)		4,367	4,367			
100220765	JOHNSON CITY	TN		07/18/2025		305		(8)			(8)		297	297			
100164944	PITTSBURGH	PA		08/28/2024		288		(6)			(6)		282	282			
100178184	GIBSONIA	PA		11/19/2024		781		(15)			(15)		766	766			
100165955	HUMBLE	TX		09/06/2024		309		(11)			(11)		298	298			
100068243	BAKERSFIELD	CA		08/25/2021		492		(26)	1		(27)		465	465			
100173919	DETROIT	MI		10/31/2024		333		(15)			(15)		318	318			
100100032	STATESBORO	GA		03/28/2023		241		(16)			(16)		225	225			
100115183	KANSAS CITY	MO		07/17/2023		315		(6)			(6)		309	309			
100159047	NEW PORT RICHEY	FL		08/15/2024		8,770		(377)			(377)		8,393	8,393			
100138673	TAMPA	FL		02/02/2024		237		(20)			(20)		217	217			
100190169	DUBLIN	OH		01/21/2025		31,669		(493)			(493)		31,176	31,176			
100149970	FORT WORTH	TX		06/07/2024		274		(20)			(20)		254	254			
100100847	LOCKPORT	IL		04/28/2023		4,369		89			89		4,458	4,458			
100064475	WINDSOR	NY		07/01/2021		577		30			30		607	607			
100065092	BLUE ISLAND	IL		07/14/2021		1,951		(51)			(51)		1,900	1,900			
5.00006E+11	DORDRECHT	NLD		05/30/2025		3,436						57	3,493	3,439	(54)		(54)
100175802	HAMILTON	NJ		11/12/2024		355							355	355			
100068250	BALTIMORE	MD		08/25/2021		687		(35)			(35)		652	652			
100116905	HAZLETON	PA		07/20/2023		333		(1)			(1)		332	332			
100078927	TOMBALL	TX		02/24/2022		1,156		3			3		1,159	1,159			
100199842	STATEN ISLAND	NY		03/05/2025		767		11			11		778	778			
100144276	INVERNESS	FL		03/07/2024		319		(8)			(8)		311	311			
100099666	VILLA RICA	GA		04/06/2023		304		(14)			(14)		290	290			
100142067	BOCA RATON	FL		02/29/2024		3,624		(93)			(93)		3,531	3,531			
100155668	JAMISON	PA		06/18/2024		692		(30)			(30)		662	662			
100142478	TAMARAC	FL		03/08/2024		334		(34)			(34)		300	300			
100154898	CHICAGO HEIGHTS	IL		07/19/2024		269		(21)			(21)		248	248			
100088124	LAUDERDALE BY THE SEA	FL		10/25/2022		614		(26)			(26)		588	588			
100184647	SALT LAKE CITY	UT		12/17/2024		706		(23)			(23)		683	683			
100196616	LAUREL	DE		02/25/2025		692		(28)			(28)		664	664			
100134362	PHILADELPHIA	PA		10/27/2023		237		(15)			(15)		222	222			
100135701	PHILADELPHIA	PA		11/09/2023		238		(16)			(16)		222	222			
100193216	PHILADELPHIA	PA		02/10/2025		297		(9)			(9)		288	288			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133073	NEWARK	DE		11/29/2023		4,335		(32)			(32)		4,303	4,303			
100116202	DELTONA	FL		07/20/2023		489		100			100		589	589			
100148785	LOCKHART	TX		04/17/2024		55,203		(1,987)			(1,987)		53,216	53,216			
100155291	INDIANAPOLIS	IN		07/19/2024		311		(19)			(19)		292	292			
100057616	HAMBURG	PA		06/30/2021		890		(11)			(11)		879	879			
100081017	OAKLAND	CA		03/18/2022		992		31			31		1,023	1,023			
100176645	PHOENIX	AZ		11/15/2024		266		(12)			(12)		254	254			
100119815	BALTIMORE	MD		08/08/2023		344		(6)			(6)		338	338			
100284862	MILTON	PA		03/27/2026		185		(7)			(7)		178	178			
100190457	SANTA MARIA	CA		01/23/2025		580		(27)			(27)		553	553			
100101748	MIDDLETOWN	NY		03/31/2023		325		(6)			(6)		319	319			
100157071	PORT HURON	MI		02/20/2025		330		(8)			(8)		322	322			
100154867	JACKSONVILLE	FL		07/19/2024		395		21			21		416	416			
100020156	NAMPA	ID		07/17/2018		797		(33)			(33)		764	764			
100066068	OGDENSBURG	WI		08/02/2021		918		(10)			(10)		908	908			
100129959	STAFFORD	VA		09/27/2023		313		(6)			(6)		307	307			
100144553	PALM BEACH GARDENS	FL		04/26/2024		698		(31)			(31)		667	667			
100204551	HENDERSON	NV		04/04/2025		10,174		(305)			(305)		9,869	9,869			
100222110	PEORIA	AZ		07/30/2025		728		(35)			(35)		693	693			
100037993	TUCSON	AZ		09/16/2019		690		(31)			(31)		659	659			
100141998	DAYTON	OH		02/29/2024		295		(10)			(10)		285	285			
100109861	WYOMING	MI		06/22/2023		331		(12)			(12)		319	319			
100176003	KANSAS CITY	MO		11/14/2024		377		10			10		387	387			
100201389	PRUDENVILLE	MI		03/12/2025		307		(7)			(7)		300	300			
100064845	SOUTHAMPTON	NJ		07/14/2021		685		(28)			(28)		657	657			
100165848	ERIE	PA		08/29/2024		271		(18)			(18)		253	253			
100063508	DEARBORN	MI		07/01/2021		843		(13)			(13)		830	830			
100061301	MARRERO	LA		06/01/2021		809		3			3		812	812			
100248825	MEMPHIS	TN		10/29/2025		368		(11)			(11)		357	357			
100074841	SIMPSONVILLE	SC		12/01/2021		923		(5)			(5)		918	918			
100258529	BEAVERTON	OR		12/05/2025		700		(14)			(14)		686	686			
100248024	KEARNEY	NE		10/29/2025		808		(44)			(44)		764	764			
100175483	SAVANNAH	GA		12/23/2024		329		(7)			(7)		322	322			
100023783	DACULA	GA		09/04/2018		898		(36)			(36)		862	862			
100208616	SIMI VALLEY	CA		04/29/2025		209		(6)			(6)		203	203			
100061234	COLLINSVILLE	IL		06/01/2021		519		2			2		521	521			
100109883	MORGANTOWN	WV		06/22/2023		350		(12)			(12)		338	338			
100138023	SAINT JOSEPH	MO		12/13/2023		271		(6)			(6)		265	265			
100066771	POWELL	OH		08/02/2021		275		(3)			(3)		272	272			
100078949	CHATTANOOGA	TN		02/24/2022		659		(7)			(7)		652	652			
100196866	TOOELE	UT		02/25/2025		200		(10)			(10)		190	190			
100019977	CANTON	GA		07/30/2018		749		(19)			(19)		730	730			
5.00006E+11	WIJK BIJ DUURSTEDE	NLD		01/29/2025		13							13		(13)		(13)
100067598	ALLIANCE	OH		09/23/2021		774		(41)			(41)		733	733			
100199888	NEWMAN	CA		03/05/2025		620		(35)			(35)		585	585			
100078914	PHILADELPHIA	PA		02/24/2022		672		(5)			(5)		667	667			
100146317	STUART	FL		03/19/2024		1,071		(43)			(43)		1,028	1,028			
100128012	OAK RIDGE	TN		09/08/2023		457		20			20		477	477			
100247943	INDIAN ORCH	MA		10/29/2025		677		(30)			(30)		647	647			
100060420	WINTHROP	MN		06/01/2021		1,277		5			5		1,282	1,282			
100020151	FORT MILL	SC		07/17/2018		751		(15)			(15)		736	736			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100084673	HALLANDALE BEACH	FL		08/02/2022		333		(28)			(28)		305	305			
100170460	ALTAMONTE SPRINGS	FL		10/09/2024		354		(8)			(8)		346	346			
100219975	GLENDALE	AZ		07/11/2025		298		(1)			(1)		297	297			
100019681	SAN ANTONIO	TX		07/26/2018		810		(26)			(26)		784	784			
100207761	MESA	AZ		04/29/2025		532		(14)			(14)		518	518			
100017947	PHILADELPHIA	PA		05/22/2018		746		(20)			(20)		726	726			
100141440	DALLAS	TX		01/30/2024		338		(24)			(24)		314	314			
100167635	SUITLAND	MD		09/19/2024		372		(7)			(7)		365	365			
100159459	BAYONNE	NJ		07/15/2024		82,623		(2,623)			(2,623)		80,000	80,000			
100153964	CINCINNATI	OH		06/05/2024		266		(16)			(16)		250	250			
100077339	NORTH CANTON	OH		01/03/2022		2,254		(35)			(35)		2,219	2,219			
100164393	PHOENIX	AZ		08/21/2024		3,312		189			189		3,501	3,501			
100156695	APPLE VALLEY	CA		06/26/2024		664		(4)			(4)		660	660			
100162322	CALEXICO	CA		08/06/2024		608		(7)			(7)		601	601			
100116022	NASHVILLE	GA		07/20/2023		379		3			3		382	382			
100162284	CARENCRO	LA		09/06/2024		292		(8)			(8)		284	284			
100278012	GILBERT	AZ		02/26/2026		1,294		(49)			(49)		1,245	1,245			
100284059	APPLETON	WI		03/30/2026		650		(28)			(28)		622	622			
100284156	SHERMAN OAKS	CA		03/30/2026		651		(39)			(39)		612	612			
100284343	SPRING	TX		03/30/2026		583		(25)			(25)		558	558			
100269772	GOODYEAR	AZ		12/30/2025		216		(13)			(13)		203	203			
100282755	FOREST	VA		03/02/2026		669		(44)			(44)		625	625			
100284170	PHOENIX	AZ		03/30/2026		542		(15)			(15)		527	527			
100064809	BENSENVILLE	IL		07/14/2021		713		(31)			(31)		682	682			
100184727	RANCHO CORDOVA	CA		12/17/2024		666		(25)			(25)		641	641			
100178095	WALL TOWNSHIP	NJ		11/19/2024		749		(33)			(33)		716	716			
100155686	SMYRNA	GA		06/18/2024		687		(36)			(36)		651	651			
100066257	TRENTON	NJ		08/02/2021		1,120		(5)			(5)		1,115	1,115			
100117898	BOCA RATON	FL		07/20/2023		507		(19)			(19)		488	488			
100065059	GLENDALE	AZ		07/14/2021		688		(19)			(19)		669	669			
100068380	LAS VEGAS	NV		08/25/2021		630		(29)			(29)		601	601			
100068487	DECATUR	TX		08/25/2021		905		(45)			(45)		860	860			
100277778	HOLLAND	MI		02/26/2026		324		(19)			(19)		305	305			
100274325	CORONA	CA		01/29/2026		248		(4)			(4)		244	244			
100274075	CHARLESTON	WV		01/26/2026		264		(13)			(13)		251	251			
100165335	NORFOLK	VA		08/29/2024		1,825		(56)			(56)		1,769	1,769			
100244068	MANASSAS	VA		09/29/2025		681		(40)			(40)		641	641			
100283237	EVANSVILLE	IN		03/09/2026		196		(7)			(7)		189	189			
100284783	HANCOCK	MD		03/27/2026		197		(8)			(8)		189	189			
100272653	CLEVELAND	OH		01/09/2026		304		(5)			(5)		299	299			
100154695	PHILADELPHIA	PA		07/19/2024		213		(17)			(17)		196	196			
100076310	MILFORD	DE		01/07/2022		708		(17)			(17)		691	691			
100108060	MISSOURI CITY	TX		05/24/2023		8,734		(247)			(247)		8,487	8,487			
100081049	MCDONOUGH	GA		03/18/2022		709		20			20		729	729			
100145993	WOODBRIDGE	VA		03/19/2024		669		(29)			(29)		640	640			
100267663	VANCOUVER	WA		12/29/2025		227		(15)			(15)		212	212			
100146461	ARGYLE	TX		03/19/2024		666		(25)			(25)		641	641			
100119726	BELLMAWR	NJ		08/08/2023		302		(6)			(6)		296	296			
100200030	NORMAN	OK		03/06/2025		366		(8)			(8)		358	358			
100164631	SACRAMENTO	CA		08/21/2024		372		(3)			(3)		369	369			
100064926	GLENVIEW	IL		07/14/2021		622		(23)			(23)		599	599			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192317	HARRISBURG	PA		01/31/2025		405		(18)			(18)		387	387			
100284731	MASON	TX		03/27/2026		208		(8)			(8)		200	200			
100200151	MARION	OH		03/06/2025		338		(5)			(5)		333	333			
100077193	FORT WORTH	TX		01/03/2022		(428)		(9)			(9)		(437)	(437)			
100119790	ODESSA	TX		08/08/2023		203		(4)			(4)		199	199			
100023227	PENSACOLA	FL		08/16/2018		750		(4)			(4)		746	746			
100189013	GRAND RAPIDS	MI		01/09/2025		482		(3)			(3)		479	479			
100284824	ROCHESTER	NY		03/27/2026		203		(8)			(8)		195	195			
100100996	KANKAKEE	IL		04/28/2023		593		54			54		647	647			
100269166	GRAY	ME		12/30/2025		461		(18)			(18)		443	443			
100264919	APPLE VALLEY	MN		12/17/2025		318		(15)			(15)		303	303			
100278075	RANDOLPH	NJ		02/26/2026		627		(12)			(12)		615	615			
100248202	PORTAGE	MI		10/29/2025		257		(19)			(19)		238	238			
100088025	CHICAGO	IL		10/25/2022		3,929		(106)			(106)		3,823	3,823			
100274378	DENVER	CO		01/29/2026		699		(14)			(14)		685	685			
100063236	ASHBURN	VA		07/01/2021		1,062		(1)			(1)		1,061	1,061			
100078959	MOBILE	AL		02/24/2022		695		1			1		696	696			
100117332	PALMDALE	CA		07/20/2023		577		119			119		696	696			
100273222	ADELANTO	CA		01/16/2026		348		(7)			(7)		341	341			
100141133	WINSLOW	NJ		01/30/2024		252		(8)			(8)		244	244			
100146262	MIAMI	FL		03/19/2024		664		(19)			(19)		645	645			
100247550	DALLAS	TX		10/28/2025		282		(13)			(13)		269	269			
100143626	BALTIMORE	MD		02/21/2024		273		(8)			(8)		265	265			
100269671	WEEKI WACHEE	FL		12/30/2025		570		(20)			(20)		550	550			
100269198	CHICO	CA		12/30/2025		782		(36)			(36)		746	746			
100278284	LA QUINTA	CA		02/26/2026		789		(46)			(46)		743	743			
100269544	RIDGEVILLE	SC		12/30/2025		613		(28)			(28)		585	585			
100267974	WILLIAMSBURG	VA		12/29/2025		635		(49)			(49)		586	586			
100245852	GLENPOOL	OK		10/17/2025		308		(11)			(11)		297	297			
100078951	ARNOLD	MO		02/24/2022		668		2			2		670	670			
100019866	ARLINGTON	VA		07/30/2018		1,714		(29)			(29)		1,685	1,685			
100237708	BATH	ME		09/12/2025		264		(13)			(13)		251	251			
100101515	BAYTOWN	TX		04/26/2023		491		12			12		503	503			
100147218	PHILADELPHIA	PA		03/28/2024		281		(8)			(8)		273	273			
100066382	BALTIMORE	MD		08/02/2021		1,376		(17)			(17)		1,359	1,359			
100071754	PENSACOLA	FL		10/14/2021		712		(24)			(24)		688	688			
100103642	TEMPE	AZ		05/08/2023		742		(36)			(36)		706	706			
100257354	PHOENIX	AZ		11/26/2025		351		(26)			(26)		325	325			
100265139	CAPE CORAL	FL		12/19/2025		752		(19)			(19)		733	733			
100061015	BAYTOWN	TX		06/01/2021		1,038		4			4		1,042	1,042			
100199660	CRESTVIEW	FL		03/05/2025		603		(36)			(36)		567	567			
100236957	SOUTHBURY	CT		09/12/2025		304		(13)			(13)		291	291			
100238676	BAY POINT	CA		09/22/2025		259		(12)			(12)		247	247			
100247376	CANTON	OH		10/24/2025		308		(10)			(10)		298	298			
100176857	PENSACOLA	FL		11/15/2024		640		(30)			(30)		610	610			
100269408	SAN JOSE	CA		12/30/2025		1,266		(26)			(26)		1,240	1,240			
100143639	MEMPHIS	TN		02/21/2024		282		(9)			(9)		273	273			
100230079	KENNER	LA		08/26/2025		272		(13)			(13)		259	259			
100228797	GREENACRES	FL		08/12/2025		236		(11)			(11)		225	225			
100257869	WILLIAMS	AZ		11/26/2025		540		(18)			(18)		522	522			
100201308	HOUSTON	TX		03/12/2025		108,887		(3,827)			(3,827)		105,060	105,060			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100197383	NIPOMO	CA		02/25/2025		614		(35)			(35)		579	579			
100075479	GRIFFITH	IN		12/01/2021		259		(5)			(5)		254	254			
100081033	INDIANA	PA		03/18/2022		1,344		40			40		1,384	1,384			
100102553	PHILADELPHIA	PA		06/07/2023		256		(21)			(21)		235	235			
100221316	WASHINGTON	DC		07/22/2025		221		(10)			(10)		211	211			
100081609	BEECH MOUNTAIN	NC		03/24/2022		330		(21)			(21)		309	309			
100057689	CHESAPEAKE	VA		06/30/2021		754		(28)			(28)		726	726			
100258507	LATHROP	CA		12/05/2025		584		(27)			(27)		557	557			
100130209	MIDDLETOWN	OH		11/15/2023		224		(16)			(16)		208	208			
100084777	PHOENIX	AZ		08/02/2022		367		(19)			(19)		348	348			
100269317	MESA	AZ		12/30/2025		801		(16)			(16)		785	785			
100230092	ALLENTOWN	PA		08/26/2025		270		(9)			(9)		261	261			
100184829	MURRIETA	CA		12/17/2024		1,036		(12)			(12)		1,024	1,024			
100229995	DAYTON	OH		08/22/2025		308		(1)			(1)		307	307			
100257270	HAMPTON	GA		11/26/2025		658		(40)			(40)		618	618			
100080208	SCHENECTADY	NY		02/25/2022		536		(32)			(32)		504	504			
100220184	EVANSVILLE	IN		07/11/2025		288		(7)			(7)		281	281			
100023698	MORENO VALLEY	CA		09/04/2018		754		(15)			(15)		739	739			
100114533	HILLSBORO	IL		06/29/2023		346		(12)			(12)		334	334			
100128805	FALL RIVER	MA		09/21/2023		1,157		(45)			(45)		1,112	1,112			
100090691	LINWOOD	PA		12/29/2022		303		(9)			(9)		294	294			
100246257	LITTLE RIVER ACADEMY	TX		10/09/2025		307		(12)			(12)		295	295			
100230244	CALHOUN	GA		08/29/2025		389		(15)			(15)		374	374			
100248601	HAMILTON	OH		10/29/2025		995		(50)			(50)		945	945			
100229426	YORBA LINDA	CA		08/15/2025		273		(10)			(10)		263	263			
100273734	W VALLEY CITY	UT		01/23/2026		938		(10)			(10)		928	928			
100220146	FINDLAY	OH		08/25/2025		202		(1)			(1)		201	201			
100219775	BRANSON	MO		07/08/2025		250		(10)			(10)		240	240			
100065321	HIALEAH	FL		07/28/2021		640		(28)			(28)		612	612			
100230286	FORT BRAGG	CA		08/29/2025		251		(10)			(10)		241	241			
100103796	WINSTON-SALEM	NC		05/10/2023		335		(8)			(8)		327	327			
100190406	SIMI VALLEY	CA		01/23/2025		2,444		(24)			(24)		2,420	2,420			
100235700	BESSEMER	AL		09/02/2025		317							317	317			
100023785	YOUNGSVILLE	LA		09/04/2018		709		(17)			(17)		692	692			
100174477	RIALTO	CA		10/31/2024		751		(10)			(10)		741	741			
100216067	HILLIARD	OH		06/17/2025		295		(12)			(12)		283	283			
100066798	WICHITA	KS		08/02/2021		757							757	757			
100220674	PORTERVILLE	CA		07/17/2025		308		(14)			(14)		294	294			
100023193	NEW ORLEANS	LA		08/16/2018		2,233		(2)			(2)		2,231	2,231			
100215716	LOGAN	OH		06/13/2025		273		(9)			(9)		264	264			
100066818	NORTH HAVEN	CT		08/02/2021		787							787	787			
100269589	ROSEMEAD	CA		12/30/2025		1,510		(22)			(22)		1,488	1,488			
100218237	ORLANDO	FL		06/26/2025		303		1			1		304	304			
100199655	SPRINGFIELD	PA		03/05/2025		210		(14)			(14)		196	196			
100214216	LEXINGTON	KY		05/30/2025		294		(10)			(10)		284	284			
100213046	LAS VEGAS	NV		05/29/2025		298		(7)			(7)		291	291			
100247948	AIKEN	SC		10/29/2025		671		(30)			(30)		641	641			
100248235	ORLAND PARK	IL		10/29/2025		670		(29)			(29)		641	641			
100079026	GRANDVIEW	MO		02/24/2022		708		(8)			(8)		700	700			
100190730	ALBUQUERQUE	NM		01/27/2025		11,526		(312)			(312)		11,214	11,214			
100204404	NOBLESVILLE	IN		03/31/2025		17,316		(999)			(999)		16,317	16,317			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100209890	APPLE VALLEY	CA		06/11/2025		314		(9)			(9)		305	305			
100269695	POTOMAC	MD		12/30/2025		495		(18)			(18)		477	477			
100070487	WEST READING	PA		09/23/2021		676		(37)			(37)		639	639			
100210034	RIALTO	CA		05/07/2025		166		(7)			(7)		159	159			
100201419	INDIANAPOLIS	IN		03/12/2025		274		(12)			(12)		262	262			
100201420	INDIANAPOLIS	IN		03/12/2025		273		(11)			(11)		262	262			
100201422	INDIANAPOLIS	IN		03/12/2025		274		(12)			(12)		262	262			
100248648	CORONA	CA		10/29/2025		723		(11)			(11)		712	712			
100237348	GROTON	CT		09/12/2025		265		(15)			(15)		250	250			
100247875	EAST MEADOW	NY		10/29/2025		627		(46)			(46)		581	581			
100108068	HOUSTON	TX		05/24/2023		475		(29)			(29)		446	446			
100249369	LOXAHATCHEE	FL		10/30/2025		1,727		(79)			(79)		1,648	1,648			
100207243	KANSAS CITY	MO		04/28/2025		304		(4)			(4)		300	300			
100207252	PHILADELPHIA	PA		04/28/2025		310		(10)			(10)		300	300			
100216366	SPRINGTOWN	TX		06/20/2025		299		(3)			(3)		296	296			
100197142	INDEPENDENCE	KS		02/25/2025		153		(7)			(7)		146	146			
100070437	PITTSBURGH	PA		09/23/2021		1,023		(23)			(23)		1,000	1,000			
100284872	SAINT ALBANS	VT		03/27/2026		182		(7)			(7)		175	175			
100230256	OLATHE	KS		08/29/2025		286		(11)			(11)		275	275			
100057540	AUGUSTA	GA		06/30/2021		496		(9)	1		(10)		486	486			
100191013	DURYEA	PA		01/29/2025		235		(11)			(11)		224	224			
100237833	ATHENS	GA		09/12/2025		652		(35)			(35)		617	617			
100244197	SACRAMENTO	CA		09/29/2025		1,186		(66)			(66)		1,120	1,120			
100229342	DENISON	TX		08/14/2025		456		(11)			(11)		445	445			
100207256	MESQUITE	TX		04/28/2025		317		(2)			(2)		315	315			
100130029	MILWAUKEE	WI		09/27/2023		362		(10)			(10)		352	352			
100257415	GLENDORA	CA		11/26/2025		6,141		(207)			(207)		5,934	5,934			
100249668	PLACERVILLE	CA		10/30/2025		789		(15)			(15)		774	774			
100136361	CALABASH	NC		11/20/2023		20,758		1,781			1,781		22,539	22,539			
100230521	BELVIDERE	IL		08/29/2025		547		(19)			(19)		528	528			
100138179	ROGERS	MN		12/14/2023		1,860		10			10		1,870	1,870			
100239419	AUBURN	AL		09/29/2025		658		(26)			(26)		632	632			
100202452	MELBOURNE	FL		03/20/2025		278		(8)			(8)		270	270			
100202353	CAMDEN	NJ		03/19/2025		278		(8)			(8)		270	270			
100206708	AUBURNDALE	FL		04/23/2025		332		(10)			(10)		322	322			
100214622	LAWRENCEVILLE	GA		06/10/2025		335		(13)			(13)		322	322			
100239556	LEESBURG	VA		09/29/2025		669		(31)			(31)		638	638			
100115186	TRENTON	NJ		07/17/2023		344		(17)			(17)		327	327			
100248532	SAN TAN VALLEY	AZ		10/29/2025		453		(24)			(24)		429	429			
100209858	PHILADELPHIA	PA		05/05/2025		306		(4)			(4)		302	302			
100020226	SANTA CLARITA	CA		07/17/2018		1,512		(46)			(46)		1,466	1,466			
100153453	WASHINGTON	PA		05/30/2024		311		(8)			(8)		303	303			
100239548	LEXINGTON	NC		09/29/2025		695		(32)			(32)		663	663			
100284275	TORRINGTON	CT		03/30/2026		165		(8)			(8)		157	157			
100187796	ONTARIO	CA		01/07/2025		953		(34)			(34)		919	919			
100274304	PATERSON	NJ		01/29/2026		260		(5)			(5)		255	255			
100174588	COLORADO SPRINGS	CO		10/31/2024		200		(13)			(13)		187	187			
100277244	CHICAGO	IL		02/10/2026		200		(3)			(3)		197	197			
100195617	NEW ORLEANS	LA		02/24/2025		303		(13)			(13)		290	290			
100103330	COLORADO SPRINGS	CO		04/28/2023		2,743		(33)			(33)		2,710	2,710			
100108439	SYRACUSE	NY		05/25/2023		371		(10)			(10)		361	361			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081029	FORNEY	TX		03/18/2022		749		51			51		800	800			
100201416	YUBA CITY	CA		03/12/2025		325		(9)			(9)		316	316			
100258920	CHARLOTTE	NC		12/05/2025		1,422		(29)			(29)		1,393	1,393			
100190343	NORTH LITTLE ROCK	AR		01/22/2025		278		(7)			(7)		271	271			
100068452	WOODBRIDGE	VA		08/25/2021		1,019		(39)			(39)		980	980			
100195602	BAKERSFIELD	CA		02/24/2025		309		(12)			(12)		297	297			
100155662	ATLANTA	GA		06/18/2024		184		(9)			(9)		175	175			
100064774	GRAND PRAIRIE	TX		07/14/2021		1,021		(47)			(47)		974	974			
100061094	CHARLOTTE	NC		06/01/2021		970		4			4		974	974			
100146291	FAIRFAX	VA		03/19/2024		974		(39)			(39)		935	935			
100237230	LONE TREE	CO		09/12/2025		644		(41)			(41)		603	603			
100181523	EUREKA	CA		12/06/2024		273		(6)			(6)		267	267			
100178446	ESTERO	FL		11/21/2024		232		(7)			(7)		225	225			
100067611	TALLAHASSEE	FL		09/23/2021		715		(27)			(27)		688	688			
100024074	CORONA	CA		09/10/2018		1,125		(29)			(29)		1,096	1,096			
100079003	LEWISBURG	TN		02/24/2022		639		(10)			(10)		629	629			
100237664	JOHNSTON	RI		09/12/2025		819		(28)			(28)		791	791			
100157993	WOODLAND HILLS	CA		07/09/2024		38,306		(233)			(233)		38,073	38,073			
100237632	PUNTA GORDA	FL		09/12/2025		216		(7)			(7)		209	209			
100201408	BALTIMORE	MD		03/12/2025		338		9			9		347	347			
100134716	ALTAMONTE SPRINGS	FL		10/30/2023		1,136		(18)			(18)		1,118	1,118			
100165602	WAXAHACHIE	TX		10/04/2024		265		(29)			(29)		236	236			
100213248	OAKLAND	CA		05/29/2025		240		(6)			(6)		234	234			
100091531	HANCEVILLE	AL		01/20/2023		353		(8)			(8)		345	345			
100237231	APACHE JCT	AZ		09/12/2025		53,215		(2,401)			(2,401)		50,814	50,814			
100186048	ALBUQUERQUE	NM		01/31/2025		3,428		(104)			(104)		3,324	3,324			
100136827	BINGHAMTON	NY		11/27/2023		315		(7)			(7)		308	308			
100156882	CHESTER	PA		06/27/2024		259		(10)			(10)		249	249			
100116266	MIAMI	FL		07/20/2023		529		49			49		578	578			
100181600	BRADDOCK	PA		12/09/2024		282		(8)			(8)		274	274			
100076305	FAIRVIEW HEIGHTS	IL		01/07/2022		686		(14)			(14)		672	672			
100213193	JACKSONVILLE	NC		05/29/2025		637		(22)			(22)		615	615			
100063722	CLARKSVILLE	TN		07/01/2021		265		(1)			(1)		264	264			
100247790	SAN DIEGO	CA		10/29/2025		954		(54)			(54)		900	900			
100258680	FIRESTONE	CO		12/05/2025		2,424		(49)			(49)		2,375	2,375			
100155768	SIMI VALLEY	CA		06/18/2024		211		(9)			(9)		202	202			
100175778	SYRACUSE	NY		11/12/2024		299		(14)			(14)		285	285			
100117108	LOS ANGELES	CA		07/20/2023		427		105			105		532	532			
100174620	GENOA	OH		10/31/2024		312		(20)			(20)		292	292			
100216267	DALLAS	TX		06/20/2025		338		(9)			(9)		329	329			
100237544	STOCKTON	CA		09/12/2025		624		(34)			(34)		590	590			
100216361	AZLE	TX		06/20/2025		306		(11)			(11)		295	295			
100202148	YORK	PA		03/18/2025		311		(4)			(4)		307	307			
100079936	TUCSON	AZ		04/08/2022		565		(40)			(40)		525	525			
100119756	KANSAS CITY	MO		08/08/2023		350		(10)			(10)		340	340			
100148422	STATESVILLE	NC		04/12/2024		3,318		11			11		3,329	3,329			
100239103	CHESTERTON	IN		09/29/2025		1,525		(59)			(59)		1,466	1,466			
100236971	ODESSA	TX		09/12/2025		245		(8)			(8)		237	237			
100062840	CHRISTIANSBURG	VA		07/01/2021		2,813		(26)			(26)		2,787	2,787			
100184794	CHARLESTON	SC		12/17/2024		1,768		(64)			(64)		1,704	1,704			
100109270	OCALA	FL		07/21/2023		862		(55)			(55)		807	807			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100258367	DEARBORN	MI		12/05/2025		39,359		(748)			(748)		38,611	38,611			
100146385	LADERA RANCH	CA		03/19/2024		1,151		(39)			(39)		1,112	1,112			
100222618	SPRING VALLEY	CA		07/30/2025		184		(4)			(4)		180	180			
100204753	INDIANAPOLIS	IN		04/09/2025		320		(6)			(6)		314	314			
100258745	CENTENNIAL	CO		12/05/2025		1,145		(58)			(58)		1,087	1,087			
100084831	SHEBOYGAN	WI		08/02/2022		411		(2)			(2)		409	409			
100202151	LINTON	IN		03/18/2025		317		5			5		322	322			
100081206	DURHAM	NC		03/18/2022		712		30			30		742	742			
100083233	HOUSTON	TX		05/10/2022		385		(36)			(36)		349	349			
100208346	HIGH SPRINGS	FL		04/29/2025		592		(25)			(25)		567	567			
100061048	SAVANNAH	GA		06/01/2021		952		4			4		956	956			
100064607	NEWPORT	ME		07/01/2021		711		30			30		741	741			
100175781	MILWAUKEE	WI		11/12/2024		302		(9)			(9)		293	293			
100060697	SYLACAUGA	AL		06/01/2021		1,480		6			6		1,486	1,486			
100237377	MESA	AZ		09/12/2025		862		(46)			(46)		816	816			
100249187	MIAMI	FL		10/30/2025		1,167		(22)			(22)		1,145	1,145			
100220548	OCEAN SHORES	WA		07/15/2025		34,730		(1,524)			(1,524)		33,206	33,206			
100079692	DAVENPORT	FL		04/25/2022		2,526		(169)			(169)		2,357	2,357			
100193246	PARMA	OH		02/10/2025		240		2			2		242	242			
100060228	OMAHA	NE		06/25/2021		677		(19)			(19)		658	658			
100038393	ELK RIVER	MN		11/15/2019		756		(21)			(21)		735	735			
100117188	CLEARWATER	FL		07/20/2023		403		3			3		406	406			
100220125	MARRERO	LA		08/25/2025		799		(15)			(15)		784	784			
100110520	CHULA VISTA	CA		06/30/2023		24,699		249			249		24,948	24,948			
100181906	HOMESTEAD	FL		12/12/2024		9,582		(118)			(118)		9,464	9,464			
100200032	EMPORIA	KS		03/06/2025		312		(8)			(8)		304	304			
100173721	REIDSVILLE	NC		10/30/2024		319		(15)			(15)		304	304			
100230554	COLORADO SPRINGS	CO		08/29/2025		450		(17)			(17)		433	433			
100239513	HOLLYWOOD	FL		09/29/2025		547		(9)			(9)		538	538			
100071792	GALVESTON	TX		10/14/2021		690		(34)			(34)		656	656			
100156268	GARFIELD HEIGHTS	OH		07/25/2024		281		(18)			(18)		263	263			
100169381	LEBANON	IN		09/27/2024		299		(7)			(7)		292	292			
100038071	OCRACOKE	NC		11/15/2019		1,139		(35)			(35)		1,104	1,104			
100116189	SACRAMENTO	CA		07/20/2023		549		119			119		668	668			
100208666	LAS VEGAS	NV		04/29/2025		2,045		(84)			(84)		1,961	1,961			
100186728	SAINT LOUIS	MO		12/31/2024		290		(14)			(14)		276	276			
100159866	GREENACRES	FL		08/16/2024		262		(27)			(27)		235	235			
100174598	HOUSTON	TX		10/31/2024		243		(16)			(16)		227	227			
100136133	GOODRICH	TX		12/18/2023		226		(17)			(17)		209	209			
100157443	ROCKFORD	IL		02/20/2025		285		(9)			(9)		276	276			
100128144	BALTIMORE	MD		09/11/2023		53		(1)			(1)		52	52			
100216370	ADAMSVILLE	AL		06/20/2025		320		4			4		324	324			
100152881	FAYETTEVILLE	NC		05/22/2024		265		(10)			(10)		255	255			
100144534	CORPUS CHRISTI	TX		04/26/2024		273		(28)			(28)		245	245			
100064835	WICHITA	KS		07/14/2021		682		(28)			(28)		654	654			
100172170	OROSI	CA		10/17/2024		342		(16)			(16)		326	326			
100200116	PHILADELPHIA	PA		03/06/2025		335		(9)			(9)		326	326			
100254705	PHILADELPHIA	PA		11/13/2025		362		(15)			(15)		347	347			
100062716	GLENROCK	WY		07/01/2021		696		(1)			(1)		695	695			
100204127	HAINES CITY	FL		03/28/2025		148		(7)			(7)		141	141			
100177831	ANAHEIM	CA		11/19/2024		1,211		(46)			(46)		1,165	1,165			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164562	FORT WORTH	TX		08/21/2024		19,363		(612)			(612)		18,751	18,751			
100090067	HOMESTEAD	FL		01/13/2023		21,251		(57)			(57)		21,194	21,194			
100175992	KILLEEN	TX		11/14/2024		296		(6)			(6)		290	290			
3350114625	CENTEREACH	NY		11/13/2025		319,694							319,694	319,694			
100157514	OAK RIDGE	TN		02/20/2025		287		(9)			(9)		278	278			
100208878	MOUNT VERNON	WA		04/29/2025		1,107		(28)			(28)		1,079	1,079			
100249385	NEW HAVEN	MI		10/30/2025		600		(12)			(12)		588	588			
100272644	YORK	PA		01/09/2026		290		(10)			(10)		280	280			
100057856	RAPID CITY	SD		06/30/2021		747		(2)			(2)		745	745			
100133497	WEST DEPTFORD	NJ		10/19/2023		1,765		(85)			(85)		1,680	1,680			
100204586	JACKSONVILLE	AR		04/04/2025		270		10			10		280	280			
100020016	AUSTIN	TX		07/30/2018		723		(22)			(22)		701	701			
100213338	SILVERTON	OR		05/29/2025		857		(20)			(20)		837	837			
100175504	OAKLAND PARK	FL		12/23/2024		305		(14)			(14)		291	291			
100141506	CONVERSE	TX		01/30/2024		246		(18)			(18)		228	228			
100200049	COAL CITY	IL		03/06/2025		361		(4)			(4)		357	357			
100151710	TRENTON	NJ		05/10/2024		297		(17)			(17)		280	280			
100120253	SCHENECTADY	NY		08/18/2023		188		(3)			(3)		185	185			
100229442	OCEANSIDE	CA		08/15/2025		611		(30)			(30)		581	581			
100191322	NEW HAVEN	CT		01/30/2025		263		(12)			(12)		251	251			
100041680	KATY	TX		03/02/2020		963		(49)			(49)		914	914			
100248551	ANTIOCH	IL		10/29/2025		5,413		(168)			(168)		5,245	5,245			
100070785	INDIANA	PA		10/01/2021		1,052		(14)			(14)		1,038	1,038			
100138775	COLUMBUS	OH		12/21/2023		231		(16)			(16)		215	215			
100130304	TRENTON	NJ		09/28/2023		222		(3)			(3)		219	219			
100197027	GUERNEVILLE	CA		02/25/2025		592		(31)			(31)		561	561			
100153710	MINERAL	VA		07/11/2024		314		(9)			(9)		305	305			
100156831	DETROIT	MI		06/27/2024		346		(5)			(5)		341	341			
100150055	DANVILLE	VA		06/14/2024		301		(8)			(8)		293	293			
100211320	SUGAR HILL	GA		05/15/2025		639		(36)			(36)		603	603			
100211352	NORTH LAS VEGAS	NV		05/15/2025		639		(36)			(36)		603	603			
100078798	LYNN	MA		02/24/2022		668		12			12		680	680			
100165558	RIO RANCHO	NM		08/29/2024		8,930		(308)			(308)		8,622	8,622			
100090211	SAN ANTONIO	TX		01/13/2023		292		(15)			(15)		277	277			
100175729	EATONVILLE	WA		11/12/2024		644		(30)			(30)		614	614			
100076532	FRESNO	CA		01/04/2022		2,260		(14)			(14)		2,246	2,246			
100149868	COLUMBUS	OH		04/29/2024		308		(8)			(8)		300	300			
100208301	GRAND JUNCTION	CO		04/29/2025		556		(30)			(30)		526	526			
100146585	RICHMOND	VA		03/20/2024		402		(17)			(17)		385	385			
100257767	VAN NUYS	CA		11/26/2025		1,985		(48)			(48)		1,937	1,937			
100155514	BELLA VISTA	AR		06/18/2024		590		(24)			(24)		566	566			
100067045	BELLMAWR	NJ		08/02/2021		945		23			23		968	968			
100180503	TEMPLE	GA		11/26/2024		229		(11)			(11)		218	218			
100100263	CHICAGO	IL		03/17/2023		298		(11)			(11)		287	287			
100208860	LOS ANGELES	CA		04/29/2025		254		(9)			(9)		245	245			
100211082	WESLEY CHAPEL	FL		05/15/2025		654		(33)			(33)		621	621			
100066300	BLACKWOOD	NJ		08/02/2021		755		(8)			(8)		747	747			
100208323	LAS VEGAS	NV		04/29/2025		639		(15)			(15)		624	624			
100143927	PORT ARTHUR	TX		02/29/2024		278		(6)			(6)		272	272			
100157282	INDIANAPOLIS	IN		02/20/2025		310		(4)			(4)		306	306			
100158458	PEARLAND	TX		07/10/2024		321		(15)			(15)		306	306			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208215	CORPUS CHRISTI	TX		04/29/2025		562		(25)			(25)		537	537			
100210962	UPPER MARLBORO	MD		05/15/2025		410		(28)			(28)		382	382			
100128005	MEMPHIS	TN		09/08/2023		509		9			9		518	518			
100019598	SPRING	TX		07/26/2018		788		(14)			(14)		774	774			
100137355	GLENDALE	AZ		12/01/2023		253		(5)			(5)		248	248			
100192476	NORWOOD	PA		02/07/2025		257		(12)			(12)		245	245			
100156891	ROSE HILL	NC		06/27/2024		326		(3)			(3)		323	323			
100192255	AURORA	OH		01/31/2025		299		(14)			(14)		285	285			
100064227	OCOEE	FL		07/01/2021		1,010		40			40		1,050	1,050			
100078898	OCALA	FL		02/24/2022		694		4			4		698	698			
100284996	FRESNO	CA		03/27/2026		319		(12)			(12)		307	307			
100101139	ALLENTOWN	PA		04/28/2023		514		104			104		618	618			
100103659	SPARTANBURG	SC		05/08/2023		4,864		(153)			(153)		4,711	4,711			
100158433	BUSHKILL	PA		07/10/2024		316		(15)			(15)		301	301			
100079813	CYPRESS	TX		04/25/2022		769		(71)			(71)		698	698			
100157826	PLANTATION	FL		08/01/2024		316		(20)			(20)		296	296			
100061078	MORRISVILLE	PA		06/01/2021		990		4			4		994	994			
100198956	DOLTON	IL		02/28/2025		288		(9)			(9)		279	279			
100146146	WILDER	ID		03/19/2024		1,411		(44)			(44)		1,367	1,367			
100284818	HILL CITY	MN		03/27/2026		204		(7)			(7)		197	197			
100141396	PHILADELPHIA	PA		01/30/2024		282		(8)			(8)		274	274			
100018260	LUBBOCK	TX		06/27/2018		720		(11)			(11)		709	709			
100154701	PENSACOLA	FL		07/19/2024		316		(19)			(19)		297	297			
100185207	ROCK CREEK	OH		01/24/2025		282		(13)			(13)		269	269			
100091930	HOUSTON	TX		02/03/2023		224		(17)			(17)		207	207			
100077407	HOUMA	LA		01/03/2022		713		(8)			(8)		705	705			
100147268	MARIETTA	NY		03/28/2024		312		(9)			(9)		303	303			
100141890	SUGAR LAND	TX		03/27/2024		304		(12)			(12)		292	292			
100115263	LUTZ	FL		07/17/2023		325		(10)			(10)		315	315			
100066695	SARASOTA	FL		08/02/2021		603		(9)			(9)		594	594			
100143685	BROOKLYN	MD		02/22/2024		213		(18)			(18)		195	195			
100185121	LAFAYETTE	IN		12/20/2024		616		(23)			(23)		593	593			
100174864	VIRGINIA BEACH	VA		10/31/2024		355		(9)			(9)		346	346			
100191363	ORLANDO	FL		01/30/2025		291		(9)			(9)		282	282			
100134751	PHILADELPHIA	PA		10/30/2023		176		(9)			(9)		167	167			
100210031	CEDAR PARK	TX		05/07/2025		207		(15)			(15)		192	192			
100084695	LAKE WORTH	FL		08/02/2022		573		(34)			(34)		539	539			
100211574	CLEVELAND	OH		06/23/2025		272		(6)			(6)		266	266			
100079272	HOQUIAM	WA		02/28/2022		649		(36)			(36)		613	613			
100151781	HOLLYWOOD	FL		05/10/2024		337		(2)			(2)		335	335			
100190310	READING CENTER	NY		01/22/2025		302		(12)			(12)		290	290			
100282425	BONNEY LAKE	WA		03/02/2026		653		(42)			(42)		611	611			
100063815	ALBUQUERQUE	NM		07/01/2021		1,009		8			8		1,017	1,017			
100067533	LYNCHBURG	VA		09/23/2021		789		(38)			(38)		751	751			
100181450	CHANHASSEN	MN		01/09/2025		969		(42)			(42)		927	927			
100141098	LAKE VILLA	IL		01/30/2024		275		(10)			(10)		265	265			
100129979	DAYTON	OH		09/27/2023		267		(8)			(8)		259	259			
100079785	AVONDALE	AZ		04/08/2022		607		(7)			(7)		600	600			
100117005	PHOENIX	AZ		07/20/2023		427		68			68		495	495			
100136756	KANSAS CITY	MO		11/27/2023		281		(3)			(3)		278	278			
100204356	HARLEYSVILLE	PA		03/31/2025		627		(16)			(16)		611	611			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060756	KENT	OH		06/01/2021		685		3			3		688	688			
100141131	PITTSTON	PA		01/30/2024		270		(5)			(5)		265	265			
100204196	SUSSEX	NJ		03/31/2025		578		(10)			(10)		568	568			
100269039	RAHWAY	NJ		12/30/2025		502		(23)			(23)		479	479			
100101566	GRETNA	LA		04/26/2023		9,670		(293)			(293)		9,377	9,377			
100075636	COVINGTON	GA		12/01/2021		648		(23)			(23)		625	625			
100264899	MEMPHIS	TN		12/17/2025		336		(1)			(1)		335	335			
100115230	PHILADELPHIA	PA		07/17/2023		97		(2)			(2)		95	95			
100061881	GROVETOWN	GA		07/01/2021		1,040		(12)			(12)		1,028	1,028			
100175861	PHILADELPHIA	PA		11/12/2024		294		(8)			(8)		286	286			
100062203	LEWISTON	ID		07/01/2021		800		(10)			(10)		790	790			
100181553	SALEM	NJ		12/09/2024		317		(8)			(8)		309	309			
100079085	ELLISVILLE	MO		02/24/2022		662		(10)			(10)		652	652			
100216379	BROWNSVILLE	TX		06/20/2025		291		(3)			(3)		288	288			
100248381	DEER TRAIL	CO		10/29/2025		253		(18)			(18)		235	235			
100067997	HOLLY HILL	FL		09/23/2021		718		(33)			(33)		685	685			
100062051	WATERFORD	MI		07/01/2021		1,060		(13)			(13)		1,047	1,047			
100154838	LULING	LA		07/19/2024		348		5			5		353	353			
100172679	COLUMBUS	OH		11/21/2024		307		(7)			(7)		300	300			
100210963	PORT ST. LUCIE	FL		05/15/2025		471		(12)			(12)		459	459			
100064933	BAY VILLAGE	OH		07/14/2021		471		(24)	1		(25)		446	446			
100208168	GLASTONBURY	CT		04/29/2025		655		(17)			(17)		638	638			
100017936	ATLANTA	GA		05/22/2018		769		(14)			(14)		755	755			
100117362	KATY	TX		07/20/2023		1,406		348			348		1,754	1,754			
100194116	LAKELAND	FL		02/14/2025		831		(30)			(30)		801	801			
100132611	MELBOURNE	FL		11/03/2023		295		(2)			(2)		293	293			
100164927	DARBY	PA		08/28/2024		270		(10)			(10)		260	260			
100102559	DALLAS	TX		06/07/2023		386		6			6		392	392			
100062057	DAYTON	OH		07/01/2021		944		(16)			(16)		928	928			
100213413	WALDORF	MD		05/29/2025		431		(23)			(23)		408	408			
100254676	REYNOLDSBURG	OH		11/12/2025		300		(14)			(14)		286	286			
100062025	PORT WENTWORTH	GA		07/01/2021		1,280		(2)			(2)		1,278	1,278			
100057951	ALEXANDRIA	VA		06/30/2021		643		(25)			(25)		618	618			
100064815	MERRILLVILLE	IN		07/14/2021		654		(28)			(28)		626	626			
100115239	COLUMBUS	GA		07/17/2023		289		(10)			(10)		279	279			
100208195	WILTON	CT		04/29/2025		685		(30)			(30)		655	655			
100281963	PALM DESERT	CA		02/27/2026		407		(19)			(19)		388	388			
100149622	WESLEY CHAPEL	FL		04/26/2024		74,439		(645)			(645)		73,794	73,794			
100198949	LINCOLN	NE		02/28/2025		340		1			1		341	341			
100139511	COLUMBUS	GA		12/28/2023		212		6			6		218	218			
100076473	ST PETERSBURG	FL		12/21/2021		555		(59)			(59)		496	496			
100163923	CHICAGO	IL		10/04/2024		315		(10)			(10)		305	305			
100191170	PHILADELPHIA	PA		01/29/2025		1,011		(65)			(65)		946	946			
100065372	HOUSTON	TX		07/28/2021		619		(24)			(24)		595	595			
100227963	CLEVELAND	OH		08/04/2025		278		(4)			(4)		274	274			
100199521	CHULA VISTA	CA		03/05/2025		598		(31)			(31)		567	567			
100139143	ALLENTOWN	PA		12/28/2023		381		(22)			(22)		359	359			
100213267	PORT ST LUCIE	FL		05/29/2025		198		(2)			(2)		196	196			
100147026	BOZEMAN	MT		03/27/2024		7,544		(147)			(147)		7,397	7,397			
100062158	GUSTON	KY		07/01/2021		765		5			5		770	770			
100103205	PHILADELPHIA	PA		04/21/2023		133		(2)			(2)		131	131			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141667	LINCOLN	AL		01/30/2024		328							328	328			
100083004	EASTPOINT	FL		05/05/2022		560		(4)			(4)		556	556			
100079262	JACKSONVILLE	FL		02/28/2022		2,383		(53)			(53)		2,330	2,330			
100061410	BETTENDORF	IA		06/01/2021		651		2			2		653	653			
100108949	PILOT POINT	TX		05/31/2023		302		(30)			(30)		272	272			
100200050	CEDAR FALLS	IA		03/06/2025		354							354	354			
100175429	HARLINGEN	TX		12/23/2024		264		(12)			(12)		252	252			
100146455	THORNTON	CO		03/19/2024		818		(37)			(37)		781	781			
100208694	MIDLOTHIAN	VA		04/29/2025		725		(39)			(39)		686	686			
100139444	ALBANY	GA		12/28/2023		263		(14)			(14)		249	249			
100145801	MOBILE	AL		05/08/2024		266		(13)			(13)		253	253			
100139304	EL PASO	TX		12/28/2023		8,168		(123)			(123)		8,045	8,045			
100184457	PHOENIX	AZ		12/17/2024		876		(40)			(40)		836	836			
100065970	WILLINGBORO	NJ		08/02/2021		1,228		(16)			(16)		1,212	1,212			
100169221	DETROIT	MI		09/27/2024		323		(13)			(13)		310	310			
100100776	FORT LAUDERDALE	FL		04/28/2023		534		11			11		545	545			
100208747	CHEROKEE	AL		04/29/2025		196		(5)			(5)		191	191			
100188258	WASILLA	AK		01/07/2025		392		(13)			(13)		379	379			
100090293	LAS VEGAS	NV		01/13/2023		264		(18)			(18)		246	246			
100119829	INDEPENDENCE	MO		08/08/2023		303		(4)			(4)		299	299			
100178063	ASHLAND	OR		11/19/2024		556		(39)			(39)		517	517			
100067552	MOUNT LAUREL	NJ		09/23/2021		673		(28)			(28)		645	645			
100067520	JUPITER	FL		09/23/2021		669		(33)			(33)		636	636			
100160479	DENTON	TX		07/19/2024		299		(12)			(12)		287	287			
100285011	PARK FOREST	IL		03/27/2026		221		(8)			(8)		213	213			
100057766	LUBBOCK	TX		06/30/2021		657		(28)			(28)		629	629			
100066090	BROCKTON	MA		08/02/2021		1,019		(5)			(5)		1,014	1,014			
100191823	WELSH	LA		01/31/2025		295							295	295			
100019849	MIAMI	FL		07/30/2018		718		(18)			(18)		700	700			
100199553	HALESITE	NY		03/05/2025		906		(66)			(66)		840	840			
100087914	MIDDLETOWN	NY		10/18/2022		52,708		(50)			(50)		52,658	52,658			
100247854	WOODSTOCK	GA		10/29/2025		611		(44)			(44)		567	567			
100177749	MIAMI	FL		11/19/2024		562		(36)			(36)		526	526			
100154923	PITTSBURGH	PA		07/19/2024		279		(19)			(19)		260	260			
100220706	NASHVILLE	TN		07/18/2025		335		(10)			(10)		325	325			
100181587	OKLAHOMA CITY	OK		12/09/2024		280		(7)			(7)		273	273			
100135776	MONTICELLO	FL		11/10/2023		750		15			15		765	765			
100173857	MIDWEST CITY	OK		10/31/2024		329		(14)			(14)		315	315			
100278295	KELLER	TX		02/26/2026		1,037		(37)			(37)		1,000	1,000			
100109041	SUGAR LAND	TX		06/05/2023		6,596		(65)			(65)		6,531	6,531			
100194595	BARSTOW	CA		03/28/2025		1,043		(17)			(17)		1,026	1,026			
100177548	ST PETERSBURG	FL		01/16/2025		235		(11)			(11)		224	224			
100164670	ALPHARETTA	GA		08/23/2024		650		(16)			(16)		634	634			
100075519	JONESBORO	GA		12/01/2021		261		(6)			(6)		255	255			
100135001	BUFFALO	NY		10/30/2023		266		(12)			(12)		254	254			
100091473	DAYTON	OH		01/20/2023		298		(11)			(11)		287	287			
100064355	INDEPENDENCE	KY		07/01/2021		965		23			23		988	988			
100084862	COLUMBUS	OH		08/02/2022		422		(1)			(1)		421	421			
100202021	GARY	IN		03/18/2025		306		(2)			(2)		304	304			
100174589	PITTSBURGH	PA		10/31/2024		258		(13)			(13)		245	245			
100178170	RENTON	WA		11/19/2024		581		(34)			(34)		547	547			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170088	LAND O LAKES	FL		10/08/2024		1,896		18			18		1,914	1,914			
100202044	GARY	IN		03/18/2025		306		5			5		311	311			
100209999	MANSFIELD	TX		05/07/2025		973		(68)			(68)		905	905			
100187909	LAS VEGAS	NV		01/07/2025		682		(25)			(25)		657	657			
100216364	GRAND RAPIDS	MI		06/20/2025		322		(4)			(4)		318	318			
100115174	TRENTON	NJ		07/17/2023		349		(20)			(20)		329	329			
100109869	EAST SYRACUSE	NY		06/22/2023		316		(11)			(11)		305	305			
100244283	NEW MARKET	MD		09/29/2025		604		(41)			(41)		563	563			
100024267	BEND	OR		09/20/2018		704		(18)			(18)		686	686			
100109985	COLUMBIA	SC		06/22/2023		203		(4)			(4)		199	199			
100103846	PHILADELPHIA	PA		05/10/2023		315		(15)			(15)		300	300			
100088075	KISSIMMEE	FL		10/25/2022		1,629		(24)			(24)		1,605	1,605			
100208757	CHULUOTA	FL		04/29/2025		603		(37)			(37)		566	566			
100115204	JACKSONVILLE	AR		07/17/2023		311		(6)			(6)		305	305			
100185513	COUGAR	WA		12/20/2024		336		(3)			(3)		333	333			
100204982	GLEN ROSE	TX		04/10/2025		295		(12)			(12)		283	283			
100143565	INDEPENDENCE	MO		02/21/2024		280		(6)			(6)		274	274			
100282039	SUFFOLK	VA		02/27/2026		272		(10)			(10)		262	262			
100239665	GLENDALE	AZ		09/29/2025		558		(14)			(14)		544	544			
100186906	MONROE	NC		01/07/2025		33,051		(788)			(788)		32,263	32,263			
100067461	SACHSE	TX		09/23/2021		467		(34)	1		(35)		432	432			
100184632	SANTA CLARITA	CA		12/17/2024		662		(19)			(19)		643	643			
100136771	LINDENWOLD	NJ		11/27/2023		257		(7)			(7)		250	250			
100062147	AMSTON	CT		07/01/2021		1,013		1			1		1,014	1,014			
100017935	ACWORTH	GA		05/22/2018		919		(25)			(25)		894	894			
100092061	EXETER	PA		02/09/2023		299		(8)			(8)		291	291			
100109998	BALTIMORE	MD		06/22/2023		329		(8)			(8)		321	321			
100211505	LUBBOCK	TX		05/16/2025		290		(4)			(4)		286	286			
100219847	LEXINGTON	KY		07/08/2025		59,579		(1,615)			(1,615)		57,964	57,964			
100108387	BALTIMORE	MD		05/25/2023		330		(7)			(7)		323	323			
100178204	STREETSBORO	OH		11/19/2024		619		(30)			(30)		589	589			
100157375	KANSAS CITY	MO		02/20/2025		318		(12)			(12)		306	306			
100207230	PHILADELPHIA	PA		04/28/2025		16,580		(174)			(174)		16,406	16,406			
100134055	ODESSA	TX		10/25/2023		188		(2)			(2)		186	186			
100274595	LEMONT	IL		01/29/2026		650		(35)			(35)		615	615			
100237438	LONDON	KY		09/12/2025		716		(40)			(40)		676	676			
100062745	CORAOPOLIS	PA		07/01/2021		1,348		(4)			(4)		1,344	1,344			
100204491	MEMPHIS	TN		04/04/2025		285		(9)			(9)		276	276			
100134767	HOUSTON	TX		10/30/2023		1,186		(24)			(24)		1,162	1,162			
100199596	ROCKY RIVER	OH		03/05/2025		157		(7)			(7)		150	150			
100146780	LAS VEGAS	NV		03/20/2024		557		(57)			(57)		500	500			
100116592	FORT PIERCE	FL		07/20/2023		284		(19)			(19)		265	265			
100062880	ABERDEEN	MD		07/01/2021		1,003		(15)			(15)		988	988			
100019986	SAINT PAUL	MN		07/30/2018		718		(22)			(22)		696	696			
100204200	RIVERSIDE	CA		03/31/2025		239		(5)			(5)		234	234			
100174423	GLENDALE	CA		10/31/2024		659		(21)			(21)		638	638			
100016409	BRYAN	TX		04/05/2018		726		(20)			(20)		706	706			
100244318	PURCELLVILLE	VA		09/29/2025		832		(77)	3		(80)		752	752			
100149703	MELBOURNE	FL		04/26/2024		315		(8)			(8)		307	307			
100237288	WHEATLEY HEIGHTS	NY		09/12/2025		648		(28)			(28)		620	620			
100164661	FRONT ROYAL	VA		08/23/2024		3,803		(130)			(130)		3,673	3,673			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100239052	LAWRENCEBURG	TN		09/29/2025		1,327		(42)			(42)		1,285	1,285			
100082228	PUERTO VALLARTA	MEX		04/14/2022		557							557	557			
100247741	WEST SAND LAKE	NY		10/29/2025		592		(18)			(18)		574	574			
100248292	BILLINGS	MT		10/29/2025		208		(14)			(14)		194	194			
100079893	GAINESVILLE	FL		04/25/2022		696		(66)			(66)		630	630			
100235368	SAN ANTONIO	TX		08/29/2025		1,049		(39)			(39)		1,010	1,010			
100177837	WHITMAN	MA		11/19/2024		649		(25)			(25)		624	624			
100133972	NORMAN	OK		10/25/2023		280		(7)			(7)		273	273			
100178274	WAUKEGAN	IL		11/19/2024		8,457		(380)			(380)		8,077	8,077			
100274756	PARKER	CO		01/29/2026		551		(20)			(20)		531	531			
100141681	COLUMBUS	GA		01/30/2024		144		2			2		146	146			
100057869	CAPE CORAL	FL		06/30/2021		677		(25)			(25)		652	652			
100207656	CONCORD	CA		04/29/2025		749		(32)			(32)		717	717			
100130400	BROWNSVILLE	TX		09/28/2023		235		(19)			(19)		216	216			
100117748	MIAMI	FL		07/20/2023		351		19			19		370	370			
100171589	HURRICANE	UT		10/16/2024		1,947		(24)			(24)		1,923	1,923			
100018393	CELINA	TX		06/27/2018		733		(14)			(14)		719	719			
100209844	DEARBORN HEIGHTS	MI		05/05/2025		303		(5)			(5)		298	298			
100196824	SCOTCH PLAINS	NJ		02/25/2025		794		(9)			(9)		785	785			
100146562	FORT MILL	SC		03/19/2024		991		(58)			(58)		933	933			
100236306	CAMDEN	NJ		09/10/2025		341		(5)			(5)		336	336			
100164663	PHOENIX	AZ		08/23/2024		3,458		(43)			(43)		3,415	3,415			
100064256	WINTER HAVEN	FL		07/01/2021		928		33			33		961	961			
100213040	SAN RAMON	CA		05/29/2025		520		(20)			(20)		500	500			
100067585	DALTON	GA		09/23/2021		897		(46)			(46)		851	851			
100079179	FAYETTEVILLE	NC		02/24/2022		649		(8)			(8)		641	641			
100203414	DAWSONVILLE	GA		03/27/2025		24,881		(1,049)			(1,049)		23,832	23,832			
100155620	LONGMONT	CO		06/18/2024		1,947		(89)			(89)		1,858	1,858			
100061044	BELCAMP	MD		06/01/2021		958		4			4		962	962			
100204589	MEMPHIS	TN		04/04/2025		859		16			16		875	875			
100079609	SUNNY ISLES BEACH	FL		04/25/2022		530		(41)			(41)		489	489			
100230764	SALEM	OR		08/29/2025		593		(25)			(25)		568	568			
100167883	NEW CARROLLTON	MD		09/20/2024		253		(16)			(16)		237	237			
100118937	NEW CARROLLTON	MD		07/27/2023		605		(44)			(44)		561	561			
100019816	THE WOODLANDS	TX		07/26/2018		725		(6)			(6)		719	719			
100019592	MONTGOMERY	AL		07/26/2018		1,299		(22)			(22)		1,277	1,277			
100099818	PHILADELPHIA	PA		02/28/2023		664		(13)			(13)		651	651			
100200140	SCHENECTADY	NY		03/06/2025		10,608		(256)			(256)		10,352	10,352			
100077090	PORTSMOUTH	VA		01/03/2022		1,257		(9)			(9)		1,248	1,248			
100109264	SOAP LAKE	WA		07/21/2023		304		(21)			(21)		283	283			
100092053	PHILADELPHIA	PA		02/09/2023		342		(7)			(7)		335	335			
100186079	GUNNISON	CO		01/31/2025		304		(7)			(7)		297	297			
100175755	ARGYLE	TX		11/12/2024		486		(12)			(12)		474	474			
100205093	IRVINE	CA		04/11/2025		295		(9)			(9)		286	286			
100200054	FORT WAYNE	IN		03/06/2025		(9,235)		45		48	(3)		(9,238)	(9,238)			
100221387	GADSDEN	AL		07/22/2025		310		(9)			(9)		301	301			
100147499	DEL RIO	TX		04/03/2024		287		(1)			(1)		286	286			
100174443	ANCHORAGE	AK		10/31/2024		694		(15)			(15)		679	679			
100208242	DALLAS	GA		04/29/2025		384		(18)			(18)		366	366			
100063493	PORT SAINT LUCIE	FL		07/01/2021		1,089		(6)			(6)		1,083	1,083			
100208826	FLAGSTAFF	AZ		04/29/2025		198		(5)			(5)		193	193			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067855	SPARTANBURG	SC		09/23/2021		677		(32)			(32)		645	645			
100178019	FLORAL PARK	NY		11/19/2024		676		(38)			(38)		638	638			
100018162	CLOVIS	CA		06/08/2018		738		(16)			(16)		722	722			
100086264	RIVERDALE	GA		09/29/2022		594		(32)			(32)		562	562			
100278167	BAKERSFIELD	CA		02/26/2026		19		(1)			(1)		18	18			
100100175	MOUNT LAUREL	NJ		03/17/2023		336		(6)			(6)		330	330			
100163860	CHICAGO	IL		09/27/2024		201		(15)			(15)		186	186			
100134317	OCALA	FL		10/27/2023		607		(9)			(9)		598	598			
100141171	MEMPHIS	TN		01/30/2024		274		(8)			(8)		266	266			
100194204	MOUNT DORA	FL		02/14/2025		441		(5)			(5)		436	436			
100236777	CELORON	NY		09/11/2025		275		(8)			(8)		267	267			
100185074	CLEVELAND	TX		12/20/2024		278		(10)			(10)		268	268			
100204418	DETROIT	MI		04/01/2025		82		(3)			(3)		79	79			
100062967	CORRYTON	TN		07/01/2021		669		(6)			(6)		663	663			
100185597	MINNEAPOLIS	MN		12/20/2024		302		(13)			(13)		289	289			
100068296	COVINGTON	KY		08/25/2021		421		(21)		1	(22)		399	399			
100163807	MILLINOCKET	ME		09/27/2024		346		(22)			(22)		324	324			
100103584	CINCINNATI	OH		05/08/2023		386		(18)			(18)		368	368			
100076561	HESPERIA	CA		12/16/2021		1,318		(36)			(36)		1,282	1,282			
100090010	MAGNA	UT		01/13/2023		283		(35)			(35)		248	248			
100181679	HOUSTON	TX		12/11/2024		418		(6)			(6)		412	412			
100134577	GALVESTON	TX		10/30/2023		286		(8)			(8)		278	278			
100061261	MARNE	MI		06/01/2021		573		2			2		575	575			
100018057	RICHMOND	VA		06/08/2018		1,124		(23)			(23)		1,101	1,101			
100177479	KILLEEN	TX		01/16/2025		816		(13)			(13)		803	803			
100164165	BALTIMORE	MD		08/21/2024		260		(10)			(10)		250	250			
100182096	SUMMERVILLE	SC		12/12/2024		3,227		70			70		3,297	3,297			
100200071	SEBRING	FL		03/06/2025		369		(11)			(11)		358	358			
100184765	FAIRFIELD	CA		12/17/2024		620		(18)			(18)		602	602			
100065139	BATON ROUGE	LA		07/14/2021		2,395		(44)			(44)		2,351	2,351			
100064724	EGG HARBOR TOWNSHIP	NJ		07/14/2021		1,087		(54)			(54)		1,033	1,033			
100063168	CLAYTON	NJ		07/01/2021		793		2			2		795	795			
100137858	TULSA	OK		12/08/2023		551		(15)			(15)		536	536			
100077415	CAPE MAY COURT HOUSE	NJ		01/03/2022		565		(7)			(7)		558	558			
100068331	NEW BRITAIN	CT		08/25/2021		589		(7)			(7)		582	582			
100201672	WINCHESTER	OH		03/13/2025		297		(7)			(7)		290	290			
100066854	NORTH ADAMS	MA		08/02/2021		2,890		(2)			(2)		2,888	2,888			
100244344	FREDERICK	MD		09/29/2025		579		(29)			(29)		550	550			
100023786	VISALIA	CA		09/04/2018		658		(22)			(22)		636	636			
100128032	ANTIOCH	TN		09/08/2023		1,345		45			45		1,390	1,390			
100201781	MEMPHIS	TN		03/18/2025		430		(20)			(20)		410	410			
100060555	CHARLOTTE	NC		06/01/2021		1,041		4			4		1,045	1,045			
100269787	CORAL SPRINGS	FL		12/30/2025		674		(19)			(19)		655	655			
100273447	MACOMB	MI		01/23/2026		662		(19)			(19)		643	643			
100115265	PARK FOREST	IL		07/17/2023		210		(6)			(6)		204	204			
100081524	EL PASO	TX		03/18/2022		1,107		28			28		1,135	1,135			
100088268	TRENTON	NJ		10/17/2022		351		(13)			(13)		338	338			
100019720	DES MOINES	IA		07/26/2018		755		(5)			(5)		750	750			
100040106	MARIETTA	GA		01/28/2020		1,816		(75)			(75)		1,741	1,741			
100057806	FORT MYERS	FL		06/30/2021		744		(9)			(9)		735	735			
100057682	MURFREESBORO	TN		06/30/2021		1,071		(14)			(14)		1,057	1,057			

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100204118	SPARTANBURG	SC		03/28/2025		295		(14)			(14)		281	281			
100023411	RIO RANCHO	NM		08/16/2018		706		(20)			(20)		686	686			
100284370	LEXINGTON	NC		03/30/2026		9							9	9			
100076927	ODESSA	TX		01/03/2022		924		(9)			(9)		915	915			
100239012	DEMOTTE	IN		09/29/2025		834		(46)			(46)		788	788			
100065530	PORTLAND	OR		07/28/2021		2,355		(59)			(59)		2,296	2,296			
100160369	PHILADELPHIA	PA		09/06/2024		268		(18)			(18)		250	250			
100151785	HOPE MILLS	NC		05/10/2024		264		(8)			(8)		256	256			
100119723	DETROIT	MI		08/08/2023		314		(7)			(7)		307	307			
100247830	SAN DIEGO	CA		10/29/2025		1,720		(60)			(60)		1,660	1,660			
100149769	MEMPHIS	TN		04/26/2024		276		(6)			(6)		270	270			
100207561	SAINT MARYS	OH		04/29/2025		927		(41)			(41)		886	886			
100023975	WINCHESTER	CT		09/10/2018		666		(20)			(20)		646	646			
100283849	HOUSTON	TX		03/16/2026		179		(8)			(8)		171	171			
100230387	BURLINGTON	WA		08/29/2025		268		(6)			(6)		262	262			
100084780	LILBURN	GA		08/02/2022		513		(3)			(3)		510	510			
100023211	MIAMI	FL		08/16/2018		694		(18)			(18)		676	676			
100063128	BALTIMORE	MD		07/01/2021		635		(8)			(8)		627	627			
100062998	COLLEGE PARK	GA		07/01/2021		971		(10)			(10)		961	961			
100109885	CHICAGO	IL		06/22/2023		325		(4)			(4)		321	321			
100207582	WEST BEND	WI		04/29/2025		671		(21)			(21)		650	650			
100088969	TOMBALL	TX		11/15/2022		1,200		(49)			(49)		1,151	1,151			
100063783	FREDERICKTOWN	OH		07/01/2021		543		(5)			(5)		538	538			
100156869	COLUMBIA	SC		06/27/2024		297		(6)			(6)		291	291			
100261519	ROSEVILLE	MI		12/12/2025		313		(1)			(1)		312	312			
100202045	BROWNSVILLE	TX		03/18/2025		305		(7)			(7)		298	298			
100193373	BAYONNE	NJ		02/10/2025		343		4			4		347	347			
100068995	NAMPA	ID		09/01/2021		1,217		(8)			(8)		1,209	1,209			
100065050	LANCASTER	PA		07/14/2021		685		(20)			(20)		665	665			
100139407	TEXARKANA	TX		12/28/2023		290		(12)			(12)		278	278			
100149715	LAREDO	TX		04/26/2024		293		(2)			(2)		291	291			
100119796	NORTH LAUDERDALE	FL		08/08/2023		560		(26)			(26)		534	534			
100257159	FRANKLINVILLE	NJ		11/26/2025		644		(26)			(26)		618	618			
100109932	KANSAS CITY	MO		06/22/2023		552		(14)			(14)		538	538			
100117059	BRICK	NJ		07/20/2023		443		56			56		499	499			
100057985	HARVEST	AL		06/30/2021		657		(26)			(26)		631	631			
100065650	JACKSONVILLE	FL		07/28/2021		613		(18)			(18)		595	595			
100086044	DETROIT	MI		08/24/2022		611		(6)			(6)		605	605			
100254695	BAKERSFIELD	CA		11/12/2025		304		(3)			(3)		301	301			
100244408	FORTUNA	CA		09/29/2025		340		(7)			(7)		333	333			
100131715	AMELIA COURT HOUSE	VA		10/06/2023		21,158		127			127		21,285	21,285			
100146168	EASTON	PA		03/19/2024		631		(29)			(29)		602	602			
100023289	MESA	AZ		08/16/2018		1,775		(50)			(50)		1,725	1,725			
100090722	BALDWIN CITY	KS		12/29/2022		321		(9)			(9)		312	312			
100200024	MARIETTA	OK		03/06/2025		619		(16)			(16)		603	603			
100174569	GRIFFIN	GA		10/31/2024		314		(20)			(20)		294	294			
100080360	SAN JOSE	CA		02/28/2022		14,097		(335)			(335)		13,762	13,762			
100071815	PACE	FL		10/14/2021		800		(46)			(46)		754	754			
100078877	BELOIT	WI		02/24/2022		656		(8)			(8)		648	648			
100193365	GRAPEVINE	TX		02/10/2025		336		(2)			(2)		334	334			
100062162	SAN ANTONIO	TX		07/01/2021		1,011		(14)			(14)		997	997			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108985	MANALAPAN	NJ		05/31/2023		450		(12)			(12)		438	438			
100151774	COLUMBUS	GA		05/10/2024		338		6			6		344	344			
100248823	MEMPHIS	TN		10/29/2025		316		(11)			(11)		305	305			
100188181	TIMNATH	CO		01/07/2025		997		(36)			(36)		961	961			
100204424	INDIANAPOLIS	IN		04/01/2025		246		(9)			(9)		237	237			
100075362	CORPUS CHRISTI	TX		12/01/2021		711		(22)			(22)		689	689			
100062528	MILLSTADT	IL		07/01/2021		1,039		(10)			(10)		1,029	1,029			
100257933	CHESTERFIELD	MI		11/26/2025		580		(42)			(42)		538	538			
100164898	DUNMORE	PA		08/28/2024		284		(7)			(7)		277	277			
100023691	SAINT CLAIR SHORES	MI		09/04/2018		683		(19)			(19)		664	664			
100067035	FORT WORTH	TX		08/02/2021		405							405	405			
100090682	TRENTON	NJ		12/29/2022		339		(9)			(9)		330	330			
100069545	MOUNT EPHRAIM	NJ		09/01/2021		780		(1)			(1)		779	779			
100016577	ATLANTA	GA		04/10/2018		1,937		(23)			(23)		1,914	1,914			
100153479	MEMPHIS	TN		05/30/2024		270		(6)			(6)		264	264			
100161765	BRIDGETON	NJ		07/31/2024		311		(13)			(13)		298	298			
100206956	FORT MYERS	FL		04/25/2025		251		(12)			(12)		239	239			
100141066	HOUSTON	TX		02/20/2024		4,481		(124)			(124)		4,357	4,357			
100066485	VINE GROVE	KY		08/02/2021		646							646	646			
100024012	WINTER HAVEN	FL		09/10/2018		714		(20)			(20)		694	694			
100237493	ALBUQUERQUE	NM		09/12/2025		187		(13)			(13)		174	174			
100060736	BATON ROUGE	LA		06/01/2021		1,047		4			4		1,051	1,051			
100205654	CINCINNATI	OH		05/09/2025		403		(11)			(11)		392	392			
100189604	DRESDEN	TN		01/17/2025		270		(13)			(13)		257	257			
100075455	SALEM	OR		12/01/2021		556		(6)			(6)		550	550			
100144506	PHILADELPHIA	PA		04/26/2024		284		(16)			(16)		268	268			
100071564	CHESAPEAKE	VA		10/14/2021		1,447		(50)			(50)		1,397	1,397			
100204025	FORT WAYNE	IN		03/28/2025		277		(9)			(9)		268	268			
100071855	TAMPA	FL		10/14/2021		651		(36)			(36)		615	615			
100138018	GREENWOOD	SC		12/13/2023		249		(14)			(14)		235	235			
100213706	ELKHART	IN		05/29/2025		299		(11)			(11)		288	288			
100208030	LAS VEGAS	NV		04/29/2025		228		(6)			(6)		222	222			
100101682	POTTSTOWN	PA		04/26/2023		465		(7)			(7)		458	458			
100204619	PHILADELPHIA	PA		04/04/2025		625		(17)			(17)		608	608			
100109640	HOLIDAY	FL		06/14/2023		915		(43)			(43)		872	872			
100154536	GRAND RAPIDS	MI		06/14/2024		208		(6)			(6)		202	202			
100200072	NEW PORT RICHEY	FL		03/06/2025		173		1			1		174	174			
100114653	PORT SAINT LUCIE	FL		06/29/2023		868		(21)			(21)		847	847			
100076745	AUBURN	CA		12/30/2021		875		(91)			(91)		784	784			
100065154	PALMETTO	FL		07/14/2021		704		(16)			(16)		688	688			
100079041	SAINT PETERS	MO		02/24/2022		621		(12)			(12)		609	609			
100024030	PHOENIX	AZ		09/10/2018		698		(19)			(19)		679	679			
100019714	PHOENIX	AZ		07/26/2018		1,422		(32)			(32)		1,390	1,390			
100192208	EAST CHICAGO	IN		01/31/2025		265		(13)			(13)		252	252			
100255410	KOKOMO	IN		11/24/2025		337							337	337			
100152868	BALTIMORE	MD		05/22/2024		220		(9)			(9)		211	211			
100202033	MUNHALL	PA		03/18/2025		286		3			3		289	289			
100206985	ENNIS	TX		04/25/2025		313		(9)			(9)		304	304			
100064141	COUNTRY CLUB	MO		07/01/2021		1,166		32			32		1,198	1,198			
100079198	LARGO	FL		02/24/2022		614		(16)			(16)		598	598			
100130315	FORT LAUDERDALE	FL		09/28/2023		186		(12)			(12)		174	174			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211282	NICEVILLE	FL		05/15/2025		863		(41)			(41)		822	822			
100284071	SHOREWOOD	IL		03/30/2026		389		(22)			(22)		367	367			
100282468	TOMS RIVER	NJ		03/02/2026		949		(17)			(17)		932	932			
100282551	HENDERSON	NV		03/02/2026		613		(41)			(41)		572	572			
100128043	SPRINGFIELD	TN		09/08/2023		1,719		54			54		1,773	1,773			
100062960	HAMILTON	NJ		07/01/2021		1,382		(1)			(1)		1,381	1,381			
100173760	CHICAGO	IL		10/30/2024		267		(11)			(11)		256	256			
100058006	OLD HICKORY	TN		06/30/2021		668		(29)			(29)		639	639			
100155183	HILTON HEAD ISLAND	SC		07/19/2024		301		(12)			(12)		289	289			
100067562	STEPHENVILLE	TX		09/23/2021		641		(32)			(32)		609	609			
100077246	BROCKTON	MA		01/03/2022		1,043		(14)			(14)		1,029	1,029			
100239786	MOUNT PLEASANT	SC		09/29/2025		391		(12)			(12)		379	379			
100065262	CEDAR CITY	UT		07/28/2021		14,807		(358)			(358)		14,449	14,449			
100155253	FORTY FORT	PA		07/19/2024		257		(19)			(19)		238	238			
100269171	DEWEY HUMBOLDT	AZ		12/30/2025		202		(4)			(4)		198	198			
100100877	HOUSTON	TX		04/28/2023		2,044		39			39		2,083	2,083			
100186792	HAINES CITY	FL		12/31/2024		290		(9)			(9)		281	281			
100117337	ORLANDO	FL		07/20/2023		463		100			100		563	563			
100103800	DETROIT	MI		05/10/2023		307		(9)			(9)		298	298			
100069557	AUBURN	NY		09/01/2021		725							725	725			
100136009	COLUMBUS	OH		11/16/2023		302		2			2		304	304			
100230248	OAKLEY	CA		08/29/2025		95		(4)			(4)		91	91			
100204622	TEMPE	AZ		04/04/2025		1,656		(71)			(71)		1,585	1,585			
100181597	DOUGLAS	GA		12/09/2024		314		(12)			(12)		302	302			
100174463	WEST PALM BEACH	FL		10/31/2024		862		(31)			(31)		831	831			
100284920	OGDEN	UT		03/27/2026		194		(7)			(7)		187	187			
100277767	WOODRUFF	SC		02/26/2026		591		(24)			(24)		567	567			
100284833	TRENTON	NJ		03/27/2026		207		(1)			(1)		206	206			
100202078	CLEVELAND	OH		03/18/2025		308		(1)			(1)		307	307			
100068115	FORT MYERS	FL		08/25/2021		665		(34)			(34)		631	631			
100191759	QUINCY	IL		02/20/2025		272		(12)			(12)		260	260			
100193287	PITTSBURGH	PA		02/10/2025		309		(5)			(5)		304	304			
100057676	AUDUBON	NJ		06/30/2021		4,717		(66)			(66)		4,651	4,651			
100239141	FLOSSMOOR	IL		09/29/2025		145		(3)			(3)		142	142			
100221941	NORTH HAVEN	CT		07/30/2025		1,063		(27)			(27)		1,036	1,036			
100257708	WENONAH	NJ		11/26/2025		590		(40)			(40)		550	550			
100018117	SNOWFLAKE	AZ		06/08/2018		1,328		(26)			(26)		1,302	1,302			
100189597	CANTON	OH		01/17/2025		290		(6)			(6)		284	284			
100208482	OAK ISLAND	NC		04/29/2025		574		(24)			(24)		550	550			
100174609	SCHAUMBURG	IL		10/31/2024		215		(14)			(14)		201	201			
100243917	TAUNTON	MA		09/29/2025		182		(13)			(13)		169	169			
100196914	SAGINAW	MI		02/25/2025		588		(29)			(29)		559	559			
100080980	BALTIMORE	MD		03/18/2022		674		26			26		700	700			
100080984	BALTIMORE	MD		03/18/2022		674		26			26		700	700			
100208610	CHANDLER	AZ		04/29/2025		538		(22)			(22)		516	516			
100153491	DOLTON	IL		05/30/2024		257		(7)			(7)		250	250			
100202007	EUCLID	OH		03/18/2025		320		(12)			(12)		308	308			
100170476	SOUTHINGTON	CT		10/09/2024		280		(19)			(19)		261	261			
100017966	LARGO	FL		05/22/2018		798		(22)			(22)		776	776			
100185887	AKRON	OH		12/26/2024		288		(9)			(9)		279	279			
100081235	OKLAHOMA CITY	OK		03/18/2022		655		15			15		670	670			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204409	BADIN	NC		04/01/2025		262		(8)			(8)		254	254			
100269946	CHULA VISTA	CA		12/30/2025		578		(18)			(18)		560	560			
100173907	DETROIT	MI		10/31/2024		328		(12)			(12)		316	316			
100212974	HUTTO	TX		05/29/2025		584		(27)			(27)		557	557			
100171176	WARNER ROBINS	GA		11/22/2024		297		(12)			(12)		285	285			
100023427	MIAMI	FL		08/16/2018		704		(19)			(19)		685	685			
100175456	INDEPENDENCE	MO		12/23/2024		249		(12)			(12)		237	237			
100267608	BEAVERTON	OR		12/29/2025		663		(47)			(47)		616	616			
100108424	HAZEL CREST	IL		05/25/2023		814		(23)			(23)		791	791			
100195599	APPLETON	WI		02/24/2025		274		(10)			(10)		264	264			
100265135	MIRAMAR	FL		12/19/2025		671		(17)			(17)		654	654			
100165668	INDIANAPOLIS	IN		10/04/2024		283		(14)			(14)		269	269			
100243858	LAKESIDE	CA		09/29/2025		4,033		(228)			(228)		3,805	3,805			
100086869	TARPON SPRINGS	FL		10/07/2022		507		(29)			(29)		478	478			
100175629	CANTON	OH		11/12/2024		310		(4)			(4)		306	306			
100207638	AURORA	IL		04/29/2025		745		(31)			(31)		714	714			
100209861	WARREN	MI		05/05/2025		290		(6)			(6)		284	284			
100218488	CARROLLTON	GA		06/27/2025		330		(10)			(10)		320	320			
100248055	ORO VALLEY	AZ		10/29/2025		422		(31)			(31)		391	391			
100077804	BAKERSFIELD	CA		12/23/2021		596		(67)			(67)		529	529			
100066700	MOUNTAIN TOP	PA		08/02/2021		489		(15)			(15)		474	474			
100020374	MILTON	FL		07/27/2018		691		(23)			(23)		668	668			
100257453	MANSFIELD	MA		11/26/2025		565		(33)			(33)		532	532			
100081542	OKLAHOMA CITY	OK		03/18/2022		662		20			20		682	682			
100172750	SALT LAKE CITY	UT		11/21/2024		498		(14)			(14)		484	484			
100157305	FLORISSANT	MO		02/20/2025		262		(11)			(11)		251	251			
100212874	MODESTO	CA		05/29/2025		161		(3)			(3)		158	158			
100155309	BALTIMORE	MD		07/19/2024		245		(21)			(21)		224	224			
100265031	CLEARWATER	FL		12/17/2025		279		(13)			(13)		266	266			
100079105	WENDOVER	UT		02/24/2022		1,659		(4)			(4)		1,655	1,655			
100269590	GREENBRIER	AR		12/30/2025		590		(12)			(12)		578	578			
100184774	RENO	NV		12/17/2024		1,433		(41)			(41)		1,392	1,392			
100174556	CUERO	TX		10/31/2024		233		(15)			(15)		218	218			
100193763	AUGUSTA	GA		02/10/2025		272		(11)			(11)		261	261			
100130025	LUFKIN	TX		09/27/2023		296		(8)			(8)		288	288			
100018297	HARTFORD	CT		06/27/2018		684		(19)			(19)		665	665			
100257408	PUTNAM	CT		11/26/2025		202		(13)			(13)		189	189			
100077502	ATLANTA	GA		01/03/2022		541		(5)			(5)		536	536			
5.00007E+11	BLEISWIJK	NLD		12/23/2025		12							12		(12)		(12)
100018420	HIALEAH	FL		06/27/2018		707		(19)			(19)		688	688			
100265120	LEESBURG	VA		12/19/2025		650		(30)			(30)		620	620			
100257364	PROVO	UT		11/26/2025		643		(23)			(23)		620	620			
100165890	PORTERVILLE	CA		08/30/2024		5,389		(94)			(94)		5,295	5,295			
100167810	AKRON	OH		09/19/2024		306		(3)			(3)		303	303			
100081648	COVINGTON	GA		03/24/2022		951		(56)			(56)		895	895			
100161899	AKRON	OH		07/31/2024		273		(11)			(11)		262	262			
100141732	BALTIMORE	MD		01/30/2024		176		(2)			(2)		174	174			
100243720	INDIANAPOLIS	IN		09/29/2025		291							291	291			
100204637	BOCA RATON	FL		04/04/2025		350		(14)			(14)		336	336			
100067776	GEORGETOWN	KY		09/23/2021		622		(31)			(31)		591	591			
100172164	BARBERTON	OH		10/17/2024		314		(4)			(4)		310	310			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229301	JAMESTOWN	ND		08/14/2025		119,370		(5,028)			(5,028)		114,342	114,342			
100174458	LONGWOOD	FL		10/31/2024		1,002		(36)			(36)		966	966			
100229415	MURRIETA	CA		08/15/2025		293		3			3		296	296			
100243365	PEARLAND	TX		09/26/2025		4,735		(213)			(213)		4,522	4,522			
100201713	PITTSBURGH	PA		03/18/2025		2,357		(13)			(13)		2,344	2,344			
100100121	WAUPUN	WI		03/28/2023		263		(7)			(7)		256	256			
100065165	SAINT PAUL	MN		07/14/2021		710		(15)			(15)		695	695			
100060325	CUDAHY	WI		06/25/2021		682		(21)			(21)		661	661			
100257953	NEWARK	NJ		11/26/2025		655		(33)			(33)		622	622			
100230425	VINELAND	NJ		08/29/2025		386		(14)			(14)		372	372			
100162756	ORLANDO	FL		08/12/2024		12,844		(143)			(143)		12,701	12,701			
100175441	MILWAUKEE	WI		12/23/2024		316							316	316			
100067282	CRANE	TX		08/02/2021		892		18			18		910	910			
100229404	CONCORD	CA		08/15/2025		173		(5)			(5)		168	168			
100212926	HIGHLANDS RANCH	CO		05/29/2025		178		(4)			(4)		174	174			
100197512	HOUSTON	TX		02/26/2025		3,110		(116)			(116)		2,994	2,994			
100249611	NEWHALL	CA		10/30/2025		588		(11)			(11)		577	577			
100081433	PFAFFTOWN	NC		03/18/2022		685		21			21		706	706			
100174563	LA MARQUE	TX		10/31/2024		402		(26)			(26)		376	376			
100141104	MARCUS HOOK	PA		01/30/2024		279		(13)			(13)		266	266			
100086978	LANSING	MI		10/24/2022		320		(22)			(22)		298	298			
100248472	ARLINGTON	WA		10/29/2025		635		(39)			(39)		596	596			
100162346	BRADENTON	FL		08/06/2024		633		(19)			(19)		614	614			
100153622	PORT SAINT LUCIE	FL		05/31/2024		280		(3)			(3)		277	277			
100068297	EVANS	CO		08/25/2021		609		(26)			(26)		583	583			
100161891	LAS VEGAS	NV		07/31/2024		419		7			7		426	426			
100079575	MYRTLE BEACH	SC		04/25/2022		460		(44)			(44)		416	416			
100188817	FORT WORTH	TX		01/09/2025		4,655		150			150		4,805	4,805			
100248345	WEST COLUMBIA	SC		10/29/2025		619		(39)			(39)		580	580			
100100366	ROCKFORD	IL		04/27/2023		4,110		191			191		4,301	4,301			
100065220	INDIANAPOLIS	IN		07/14/2021		711		(11)			(11)		700	700			
100248477	ALBERTVILLE	MN		10/29/2025		650		(26)			(26)		624	624			
100229303	SKOWHEGAN	ME		08/14/2025		291		3			3		294	294			
100248072	CAMDENTON	MO		10/29/2025		642		(36)			(36)		606	606			
100237687	MIAMI	FL		09/12/2025		556		(40)			(40)		516	516			
100157747	CHESTER	NJ		07/02/2024		431		(13)			(13)		418	418			
100064745	SAN ANTONIO	TX		07/14/2021		681		(41)	2		(43)		638	638			
100062927	ASHVILLE	OH		07/01/2021		648		(8)			(8)		640	640			
100200028	NORMAN	OK		03/06/2025		408		(15)			(15)		393	393			
100243943	PLAINVILLE	CT		09/29/2025		578		(29)			(29)		549	549			
100064751	LAUREL	DE		07/14/2021		666		(32)			(32)		634	634			
100196939	MURRIETA	CA		02/25/2025		980		(18)			(18)		962	962			
100119797	KANSAS CITY	MO		08/08/2023		334		(10)			(10)		324	324			
100237825	MAPLEWOOD	NJ		09/12/2025		616		(33)			(33)		583	583			
100204826	DENTON	TX		04/09/2025		308		(14)			(14)		294	294			
100190150	MELBOURNE	FL		01/21/2025		22,745		(793)			(793)		21,952	21,952			
100060679	KATY	TX		06/01/2021		1,274		5			5		1,279	1,279			
100207647	DALY CITY	CA		04/29/2025		263		(7)			(7)		256	256			
100103097	DOLTON	IL		04/21/2023		305		(9)			(9)		296	296			
100070508	PLYMOUTH	WI		09/23/2021		640		(31)			(31)		609	609			
100248108	SAN TAN VALLEY	AZ		10/29/2025		645		(35)			(35)		610	610			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248075	BAKERSFIELD	CA		10/29/2025		647		(28)			(28)		619	619			
100248346	MIAMI	FL		10/29/2025		654		(35)			(35)		619	619			
100172661	BESSEMER	AL		11/21/2024		205		(6)			(6)		199	199			
100091739	FORT WORTH	TX		03/24/2023		275		(29)			(29)		246	246			
100243808	SAN ANTONIO	TX		09/29/2025		13,701		(158)			(158)		13,543	13,543			
100222095	PARKER	CO		07/30/2025		655		(20)			(20)		635	635			
100284320	FINDLAY	OH		03/30/2026		102		(2)			(2)		100	100			
100208032	BEAUMONT	CA		04/29/2025		67		(2)			(2)		65	65			
100128034	MONTGOMERY	AL		09/08/2023		399		15			15		414	414			
100064828	BELTON	SC		07/14/2021		686		(29)			(29)		657	657			
100091384	MARRERO	LA		02/22/2023		3,988		23			23		4,011	4,011			
100078984	TULSA	OK		02/24/2022		667		(4)			(4)		663	663			
100061642	PORT NECHES	TX		07/01/2021		1,046		(20)			(20)		1,026	1,026			
100126365	ELYRIA	OH		08/30/2023		300		(6)			(6)		294	294			
100184608	AYLETT	VA		12/17/2024		638		(16)			(16)		622	622			
100075937	WICHITA	KS		01/07/2022		785		(26)			(26)		759	759			
100119669	NEWNAN	GA		08/08/2023		265		(6)			(6)		259	259			
100120509	CLINTON	CT		08/18/2023		314		(17)			(17)		297	297			
100269573	JOHNS CREEK	GA		12/30/2025		2,301		(128)			(128)		2,173	2,173			
100141149	BUFFALO	NY		01/30/2024		312		(8)			(8)		304	304			
100079834	PASCO	WA		04/25/2022		2,748		22			22		2,770	2,770			
100184906	PHOENIX	AZ		12/17/2024		646		(15)			(15)		631	631			
100132396	MEMPHIS	TN		11/03/2023		304		13			13		317	317			
100115207	BALTIMORE	MD		07/17/2023		347		(8)			(8)		339	339			
100129861	HOUSTON	TX		09/27/2023		294		(13)			(13)		281	281			
100230069	TALLAHASSEE	FL		08/26/2025		380		(18)			(18)		362	362			
100067804	SPRINGFIELD	MA		09/23/2021		644		(33)			(33)		611	611			
100064769	CHAMBERSBURG	PA		07/14/2021		624		(29)			(29)		595	595			
100239444	WALLA WALLA	WA		09/29/2025		627		(13)			(13)		614	614			
100060932	ALBANY	GA		06/01/2021		961		4			4		965	965			
100063099	BOURBONNAIS	IL		07/01/2021		976		(1)			(1)		975	975			
100018274	ATHENS	GA		06/27/2018		755		(2)			(2)		753	753			
100257904	TINTON FALLS	NJ		11/26/2025		230		(17)			(17)		213	213			
100100351	STRONGSVILLE	OH		04/27/2023		959		28			28		987	987			
100088315	MCALESTER	OK		11/10/2022		1,873		(24)			(24)		1,849	1,849			
100157267	SAN ANTONIO	TX		02/20/2025		258		(15)			(15)		243	243			
100165287	BIRMINGHAM	AL		08/29/2024		443		7			7		450	450			
100129756	BALTIMORE	MD		09/27/2023		311		(17)			(17)		294	294			
100070971	PLATTEVILLE	WI		10/01/2021		802		(9)			(9)		793	793			
100155459	ROSEVILLE	CA		06/18/2024		616		(31)			(31)		585	585			
100065441	HANFORD	CA		07/28/2021		2,279		(16)			(16)		2,263	2,263			
100267938	PALM COAST	FL		12/29/2025		558		(34)			(34)		524	524			
100081797	NORTH MIAMI	FL		03/30/2022		676		(22)			(22)		654	654			
100174064	LOS ANGELES	CA		10/31/2024		113,060		(3,855)			(3,855)		109,205	109,205			
100174421	WOODBRIDGE	VA		10/31/2024		661		(25)			(25)		636	636			
100134878	VIDALIA	GA		10/30/2023		257		(10)			(10)		247	247			
100165727	NEW ORLEANS	LA		08/29/2024		264		(19)			(19)		245	245			
100075961	POCONO LAKE	PA		01/07/2022		752		(15)			(15)		737	737			
100185129	KENNER	LA		12/20/2024		318		(9)			(9)		309	309			
100099850	CHESTER	PA		02/28/2023		266		(8)			(8)		258	258			
100057754	NAPLES	FL		06/30/2021		639		(34)			(34)		605	605			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200163	HUNTSVILLE	AL		03/06/2025		358		(5)			(5)		353	353			
100067783	JACKSONVILLE	FL		09/23/2021		681		(33)			(33)		648	648			
100061905	HARRISON	TN		07/01/2021		845		(19)			(19)		826	826			
100075915	BRISTOL	CT		01/07/2022		894		(19)			(19)		875	875			
100129799	LAS VEGAS	NV		09/27/2023		7,117		(418)			(418)		6,699	6,699			
100229363	FONTANA	CA		08/15/2025		572		(20)			(20)		552	552			
100176017	SALISBURY	MD		12/20/2024		292		(8)			(8)		284	284			
100103233	MACON	GA		04/27/2023		271		(20)			(20)		251	251			
100282467	DENAIR	CA		03/02/2026		210		(16)			(16)		194	194			
100193475	COLUMBUS	GA		02/10/2025		331		(2)			(2)		329	329			
100079101	CHICAGO	IL		02/24/2022		692		(12)			(12)		680	680			
100174515	NORTH PORT	FL		10/31/2024		693		(15)			(15)		678	678			
100068497	MESQUITE	TX		08/25/2021		625		(38)			(38)		587	587			
100141785	TOMS RIVER	NJ		01/30/2024		200		(16)			(16)		184	184			
100193408	WINTER HAVEN	FL		02/10/2025		336							336	336			
100175538	MIAMI	FL		11/08/2024		372		(28)			(28)		344	344			
100165626	STONE MOUNTAIN	GA		10/04/2024		342		(13)			(13)		329	329			
100222226	STOCKTON	CA		07/30/2025		681		(11)			(11)		670	670			
100257794	COLORADO SPRINGS	CO		11/26/2025		576		(32)			(32)		544	544			
100062426	PIEDMONT	OK		07/01/2021		731		(8)			(8)		723	723			
100108391	BRIDGETON	NJ		05/25/2023		303		(14)			(14)		289	289			
100192320	BALTIMORE	MD		01/31/2025		288		(7)			(7)		281	281			
100130215	BALTIMORE	MD		11/15/2023		637		(30)			(30)		607	607			
100109810	LODI	CA		08/04/2023		198		(7)			(7)		191	191			
100075064	ACWORTH	GA		12/01/2021		1,068		(16)			(16)		1,052	1,052			
100116674	CALERA	AL		07/20/2023		517		134			134		651	651			
100248291	GALLUP	NM		10/29/2025		1,175		(73)			(73)		1,102	1,102			
100019804	BAKERSFIELD	CA		07/26/2018		705		(16)			(16)		689	689			
100023832	VISALIA	CA		09/04/2018		790		(29)			(29)		761	761			
100197446	MORENO VALLEY	CA		02/25/2025		257		(10)			(10)		247	247			
100136035	HOUSTON	TX		11/16/2023		232		(25)			(25)		207	207			
100194155	APEX	NC		02/14/2025		7,171		(132)			(132)		7,039	7,039			
100205070	WICHITA	KS		04/11/2025		309		(7)			(7)		302	302			
100218236	ABILENE	TX		06/26/2025		273		(5)			(5)		268	268			
100214527	LOUISVILLE	KY		06/06/2025		387		(11)			(11)		376	376			
100115258	KANSAS CITY	MO		07/17/2023		325		(7)			(7)		318	318			
100237720	TRACY	CA		09/12/2025		2,883		(183)			(183)		2,700	2,700			
100062404	LANSDOWNE	PA		07/01/2021		1,908		(10)			(10)		1,898	1,898			
100141204	ORLANDO	FL		01/30/2024		275		(1)			(1)		274	274			
100076110	EL PASO	TX		01/07/2022		614		(24)			(24)		590	590			
100060687	SPRING	TX		06/01/2021		939		4			4		943	943			
100068065	OAKLAND	TN		09/23/2021		1,359		(15)			(15)		1,344	1,344			
100087675	PUERTO VALLARTA	MEX		10/03/2022		6,487							6,487	6,487			
100210858	BEAVERTON	OR		05/15/2025		801		(50)			(50)		751	751			
100130398	CORPUS CHRISTI	TX		09/28/2023		235		(20)			(20)		215	215			
100198334	SEAGOVILLE	TX		02/28/2025		39,322		(265)			(265)		39,057	39,057			
100202194	BOWLING GREEN	KY		04/17/2025		1,263		(22)			(22)		1,241	1,241			
100244258	PHILLIPSBURG	NJ		09/29/2025		1,713		(137)			(137)		1,576	1,576			
100202041	MEMPHIS	TN		03/18/2025		291							291	291			
100206870	LE MARS	IA		04/24/2025		271		(12)			(12)		259	259			
100081067	GREENSBORO	NC		03/18/2022		700		12			12		712	712			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099922	VISTA	CA		03/28/2023		11,605		7			7		11,612	11,612			
100212947	BOZEMAN	MT		05/29/2025		677		(36)			(36)		641	641			
100131686	LOUISVILLE	KY		10/06/2023		410		25			25		435	435			
100063314	ELBERTON	GA		07/01/2021		861		(1)			(1)		860	860			
100153892	DALLAS	TX		06/05/2024		1,183		(60)			(60)		1,123	1,123			
100024221	PITTSBURGH	PA		09/20/2018		21,196		(259)			(259)		20,937	20,937			
100061915	ROCHESTER	NY		07/01/2021		708		2			2		710	710			
100017930	PHILADELPHIA	PA		05/22/2018		725		(5)			(5)		720	720			
100211384	CENTRAL POINT	OR		05/15/2025		847		(40)			(40)		807	807			
100129878	PARK FOREST	IL		09/27/2023		287		(8)			(8)		279	279			
100208894	CAPE CORAL	FL		04/29/2025		591		(36)			(36)		555	555			
100076949	HARRISBURG	PA		01/03/2022		1,054		(9)			(9)		1,045	1,045			
100155502	HOSCHTON	GA		06/18/2024		632		(40)			(40)		592	592			
100193691	BINGHAMTON	NY		02/10/2025		271		(13)			(13)		258	258			
100117042	SPRINGFIELD	GA		07/20/2023		447		67			67		514	514			
100020027	OVERLAND PARK	KS		07/30/2018		684		(20)			(20)		664	664			
100018020	BAKERSFIELD	CA		05/22/2018		693		(25)			(25)		668	668			
100278027	SACRAMENTO	CA		02/26/2026		388		(14)			(14)		374	374			
100237847	LITTLE RIVER	SC		09/12/2025		1,303		(69)			(69)		1,234	1,234			
100200000	BUCHANAN DAM	TX		03/06/2025		377		(1)			(1)		376	376			
100213034	CARLSBAD	CA		05/29/2025		718		(14)			(14)		704	704			
100257366	WEST BEND	WI		11/26/2025		2,212		(97)			(97)		2,115	2,115			
100109876	PHILADELPHIA	PA		06/22/2023		322		(8)			(8)		314	314			
100174705	WILKES BARRE	PA		10/31/2024		237		(15)			(15)		222	222			
100208863	SAVANNAH	GA		04/29/2025		613		(14)			(14)		599	599			
100278177	MIRAMAR	FL		02/26/2026		306		(6)			(6)		300	300			
100278231	GUNNISON	CO		02/26/2026		1,069		(51)			(51)		1,018	1,018			
100194053	SLIDELL	LA		03/20/2025		260		(12)			(12)		248	248			
100130144	AURORA	IL		11/15/2023		177		(8)			(8)		169	169			
100138415	WESLEY CHAPEL	FL		12/18/2023		631		(31)			(31)		600	600			
100274866	ERLANGER	KY		01/29/2026		176		(2)			(2)		174	174			
100140749	KNOXVILLE	TN		01/22/2024		276		(5)			(5)		271	271			
100211356	EAST WINDSOR	NJ		05/15/2025		683		(16)			(16)		667	667			
100257482	VIRGINIA BEACH	VA		11/26/2025		641		(37)			(37)		604	604			
100108945	CITRUS HEIGHTS	CA		05/31/2023		302		(29)			(29)		273	273			
100019780	WINTER PARK	FL		07/26/2018		727		(14)			(14)		713	713			
100177552	PARMA	ID		01/16/2025		320		(9)			(9)		311	311			
100057530	WILDER	ID		06/30/2021		859		(13)			(13)		846	846			
100071282	JOPLIN	MO		10/01/2021		947		(6)			(6)		941	941			
100062627	DANVILLE	VA		07/01/2021		1,303		(21)			(21)		1,282	1,282			
100249327	GILBERT	AZ		10/30/2025		503		(23)			(23)		480	480			
100067260	HANOVER	PA		08/02/2021		1,045		22			22		1,067	1,067			
100175839	MUNHALL	PA		11/12/2024		325		5			5		330	330			
100143026	HARVEST	AL		02/12/2024		302		(1)			(1)		301	301			
100062482	MONROE	LA		07/01/2021		2,463		(22)			(22)		2,441	2,441			
100211248	CHELSEA	AL		05/15/2025		565		(42)			(42)		523	523			
100146111	SALT LAKE CITY	UT		03/19/2024		905		(28)			(28)		877	877			
100061197	COLLINSVILLE	AL		06/01/2021		1,382		6			6		1,388	1,388			
100196880	BONNER SPRINGS	KS		02/25/2025		399		(18)			(18)		381	381			
100204269	NORFOLK	VA		03/31/2025		558		(15)			(15)		543	543			
100268136	PORT SAINT LUCIE	FL		12/29/2025		481		(38)			(38)		443	443			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167758	WINTER GARDEN	FL		09/19/2024		2,186		(56)			(56)		2,130	2,130			
100267870	IRVING	TX		12/29/2025		631		(45)			(45)		586	586			
100164952	SCRANTON	PA		08/28/2024		253		(9)			(9)		244	244			
100192274	ABBEVILLE	SC		01/31/2025		1,967		(35)			(35)		1,932	1,932			
100081642	PHILLIPSBURG	NJ		03/24/2022		468		(9)			(9)		459	459			
100067999	SAN ANTONIO	TX		09/23/2021		705		(9)			(9)		696	696			
100117003	MEMPHIS	TN		07/20/2023		429		63			63		492	492			
100062672	LAREDO	TX		07/01/2021		948		(13)			(13)		935	935			
100248655	ELLENWOOD	GA		10/29/2025		2,592		(162)			(162)		2,430	2,430			
100188249	ORLANDO	FL		01/07/2025		569		(16)			(16)		553	553			
100154677	CAPE CANAVERAL	FL		07/19/2024		333		(6)			(6)		327	327			
100103115	CLEVELAND	OH		04/21/2023		306		(7)			(7)		299	299			
100081443	MORRISTOWN	TN		03/18/2022		642		16			16		658	658			
100197022	OXNARD	CA		02/25/2025		658		(10)			(10)		648	648			
100208673	KATY	TX		04/29/2025		396		(17)			(17)		379	379			
100196894	BOTHELL	WA		02/25/2025		595		(33)			(33)		562	562			
100126369	BALTIMORE	MD		08/30/2023		267		(10)			(10)		257	257			
100197060	LAS VEGAS	NV		02/25/2025		625		(18)			(18)		607	607			
100065793	SANFORD	FL		07/28/2021		1,188		(13)			(13)		1,175	1,175			
100283933	INDIANAPOLIS	IN		03/23/2026		197		(3)			(3)		194	194			
100277980	CHINO HILLS	CA		02/26/2026		1,115		(13)			(13)		1,102	1,102			
100284369	VACAVILLE	CA		03/30/2026		7,002		(417)			(417)		6,585	6,585			
100067696	LEHIGH ACRES	FL		09/23/2021		696		(17)			(17)		679	679			
100019806	CONROE	TX		07/26/2018		692		(20)			(20)		672	672			
100276638	TEXAS CITY	TX		01/29/2026		349		(13)			(13)		336	336			
100213207	NEWBURYPORT	MA		05/29/2025		533		(22)			(22)		511	511			
100064773	CHATTANOOGA	TN		07/14/2021		628		(29)			(29)		599	599			
100101584	ROCK HILL	SC		04/26/2023		5,126		(50)			(50)		5,076	5,076			
100237300	TROUT VALLEY	IL		09/12/2025		422		(24)			(24)		398	398			
100208400	DALLAS	TX		04/29/2025		871		(33)			(33)		838	838			
100118901	NAPA	CA		08/30/2023		299		(15)			(15)		284	284			
100100123	WEST HAVEN	CT		03/28/2023		343		5			5		348	348			
100155264	NEW HAVEN	CT		07/19/2024		252		(21)			(21)		231	231			
100084460	LAS VEGAS	NV		07/14/2022		285		(8)			(8)		277	277			
100091514	TRENTON	NJ		01/20/2023		295		(10)			(10)		285	285			
100023796	DULUTH	GA		09/04/2018		1,464		(48)			(48)		1,416	1,416			
100130427	LEXINGTON PARK	MD		09/28/2023		212		(19)			(19)		193	193			
100284712	JAY	ME		03/27/2026		193		(7)			(7)		186	186			
100204027	VIDOR	TX		03/28/2025		259		(12)			(12)		247	247			
100068844	WEST VALLEY CITY	UT		09/01/2021		709		(10)			(10)		699	699			
100167879	MILWAUKEE	WI		09/20/2024		297		(11)			(11)		286	286			
100119927	FRANKLIN SQUARE	NY		08/10/2023		288		(2)			(2)		286	286			
100177809	OLNEY	MD		11/19/2024		1,331		(52)	6		(58)		1,273	568		(705)	(705)
100020267	ODENVILLE	AL		07/17/2018		2,474		(65)			(65)		2,409	2,409			
100161413	PORT RICHEY	FL		07/26/2024		288		(7)			(7)		281	281			
100110634	CHINO HILLS	CA		06/30/2023		12,183		(31)			(31)		12,152	12,152			
100215935	DAVIE	FL		07/11/2025		3,182		(131)			(131)		3,051	3,051			
100197015	UNION	WA		02/25/2025		668		(16)			(16)		652	652			
100284886	PALMER	TX		03/27/2026		300		(12)			(12)		288	288			
100078818	SOUTH BRUNSWICK	NJ		02/24/2022		1,062		(12)			(12)		1,050	1,050			
100109852	KANSAS CITY	MO		06/22/2023		338		(6)			(6)		332	332			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061898	GREENVILLE	SC		07/01/2021		858		(9)			(9)		849	849			
100162301	PHILADELPHIA	PA		09/06/2024		206		(18)			(18)		188	188			
100143625	BALTIMORE	MD		02/21/2024		257		(9)			(9)		248	248			
100278323	FORT LUPTON	CO		02/26/2026		442		(21)			(21)		421	421			
100086897	DEARBORN	MI		10/07/2022		1,014		(37)			(37)		977	977			
100165975	FAYETTEVILLE	NC		09/06/2024		440		(24)			(24)		416	416			
100200273	SOMERVILLE	MA		03/07/2025		107,706		(1,543)			(1,543)		106,163	106,163			
100134324	MIDDLETOWN	OH		10/27/2023		248		(11)			(11)		237	237			
100139381	NEW CASTLE	PA		12/28/2023		280		(12)			(12)		268	268			
100157762	SAN DIEGO	CA		07/02/2024		458		(15)			(15)		443	443			
100023302	MC KEES ROCKS	PA		08/16/2018		800		(23)			(23)		777	777			
100210977	GLEN ALLEN	VA		05/15/2025		418		(35)	1		(36)		382	382			
100214912	PHILADELPHIA	PA		06/11/2025		19,686		(611)			(611)		19,075	19,075			
100023472	KATY	TX		09/04/2018		689		(17)			(17)		672	672			
100115194	FORT VALLEY	GA		07/17/2023		188		(4)			(4)		184	184			
100078969	PARK FOREST	IL		02/24/2022		617		(8)			(8)		609	609			
100109251	JACKSONVILLE	FL		07/21/2023		287		(14)			(14)		273	273			
100116525	MENTONE	CA		07/20/2023		409		35			35		444	444			
3350106106	SNELLVILLE	GA		07/15/2025		303,159							303,159	303,159			
100237603	WOODBRIDGE	VA		09/12/2025		227		(17)			(17)		210	210			
100063739	CLAY	NY		07/01/2021		724							724	724			
100181568	TURTLE CREEK	PA		12/09/2024		3							3	3			
100178117	GARLAND	UT		11/19/2024		782		(48)			(48)		734	734			
100247809	PORT SAINT LUCIE	FL		10/29/2025		738		(45)			(45)		693	693			
100117370	LOS ANGELES	CA		07/20/2023		1,008		129			129		1,137	1,137			
100057775	BATON ROUGE	LA		06/30/2021		1,151		(15)			(15)		1,136	1,136			
100193552	MINNEAPOLIS	MN		02/10/2025		279		(8)			(8)		271	271			
100235225	TEMPLE HILLS	MD		08/29/2025		249		(12)			(12)		237	237			
100083803	FORT MOHAVE	AZ		07/12/2022		172		(11)			(11)		161	161			
100099786	OKLAHOMA CITY	OK		02/28/2023		333		(8)			(8)		325	325			
100060490	CORPUS CHRISTI	TX		06/01/2021		394		2			2		396	396			
100157142	ATLANTA	GA		02/20/2025		312		(7)			(7)		305	305			
100126419	MEMPHIS	TN		08/30/2023		180		(5)			(5)		175	175			
100087785	PHILADELPHIA	PA		11/17/2022		72		(6)			(6)		66	66			
100188648	ATWATER	CA		02/10/2025		296		(2)			(2)		294	294			
100020255	AULT	CO		07/17/2018		951		(34)			(34)		917	917			
100282382	RIO RANCHO	NM		03/02/2026		744		(55)			(55)		689	689			
100265449	EL CENTRO	CA		12/19/2025		195		(13)			(13)		182	182			
100201305	JACKSONVILLE	FL		03/12/2025		280		(14)			(14)		266	266			
100220088	PHOENIX	AZ		08/06/2025		276		(8)			(8)		268	268			
100070458	TUCSON	AZ		09/23/2021		527		(24)			(24)		503	503			
100181565	READING	PA		12/09/2024		268		(8)			(8)		260	260			
100061480	CORPUS CHRISTI	TX		06/01/2021		760		3			3		763	763			
100088030	UNION CITY	GA		10/25/2022		292		(25)			(25)		267	267			
100247262	ROUND ROCK	TX		10/23/2025		4,047		(61)			(61)		3,986	3,986			
100215952	GARY	IN		07/11/2025		261		(10)			(10)		251	251			
100150808	GLEN MILLS	PA		05/08/2024		55,879		(1,369)			(1,369)		54,510	54,510			
100229262	CENTRE	AL		08/14/2025		519		(9)			(9)		510	510			
100190655	CLOVER	SC		01/28/2025		980		(7)			(7)		973	973			
100210785	SAN RAFAEL	CA		05/15/2025		2,019		(99)			(99)		1,920	1,920			
100236940	MONTGOMERY	AL		09/12/2025		181		(7)			(7)		174	174			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173720	LAVEEN	AZ		10/30/2024		8,556		(373)			(373)		8,183	8,183			
100247831	DACULA	GA		10/29/2025		397		(29)			(29)		368	368			
100274733	GIG HARBOR	WA		01/29/2026		551		(26)			(26)		525	525			
100063390	OPELIKA	AL		07/01/2021		865		(3)			(3)		862	862			
100057541	MISSOURI CITY	TX		06/30/2021		674		(18)			(18)		656	656			
100184716	MENIFEE	CA		12/17/2024		650		(21)			(21)		629	629			
100066673	WICHITA	KS		08/02/2021		243							243	243			
100079529	SAN LUCAS	CA		04/08/2022		697		(39)			(39)		658	658			
100174396	SAN BERNARDINO	CA		10/31/2024		622		(23)			(23)		599	599			
100229188	ATLANTA	GA		08/13/2025		273		(14)			(14)		259	259			
100283085	MUNCIE	IN		03/09/2026		280		(13)			(13)		267	267			
100208831	LITTLETON	CO		04/29/2025		6,462		(374)			(374)		6,088	6,088			
100246082	DOWNINGTOWN	PA		10/08/2025		277		(12)			(12)		265	265			
100088924	HOLLYWOOD	FL		11/15/2022		69,720		(643)			(643)		69,077	69,077			
100159718	AKRON	OH		08/23/2024		601		(21)			(21)		580	580			
100067160	SAGINAW	TX		08/02/2021		652		10			10		662	662			
100145806	PITTSBURGH	PA		05/08/2024		1,074		(95)			(95)		979	979			
100153867	COLUMBUS	GA		06/05/2024		1,946		42			42		1,988	1,988			
100213788	MORGANTOWN	WV		05/29/2025		265		(11)			(11)		254	254			
100216094	WILLARD	NC		06/17/2025		266		(12)			(12)		254	254			
100131856	HOUSTON	TX		10/06/2023		273		(21)			(21)		252	252			
100161722	MOUNT STERLING	OH		07/30/2024		339		(15)			(15)		324	324			
100077542	CLIO	MI		01/03/2022		698		(24)			(24)		674	674			
100243851	ROWLETT	TX		09/29/2025		651		(43)			(43)		608	608			
100210448	READING	PA		05/12/2025		262		(12)			(12)		250	250			
100138355	INDEPENDENCE	MO		12/18/2023		247		(8)			(8)		239	239			
100176029	DETROIT	MI		12/20/2024		196		(9)			(9)		187	187			
100064909	HIALEAH	FL		07/14/2021		725		(27)			(27)		698	698			
100149731	ELSMERE	KY		04/26/2024		261		(5)			(5)		256	256			
100120454	GAINESVILLE	FL		08/18/2023		256		(21)			(21)		235	235			
100067539	LUBBOCK	TX		09/23/2021		991		(55)			(55)		936	936			
100019798	FORT WORTH	TX		07/26/2018		827		(18)			(18)		809	809			
100177941	MANCHESTER	ME		11/19/2024		650		(18)			(18)		632	632			
100249302	EL RENO	OK		10/30/2025		2,352		(45)			(45)		2,307	2,307			
100174398	LOGANVILLE	GA		10/31/2024		420		(19)			(19)		401	401			
100196666	LEXINGTON	SC		02/25/2025		1,354		(48)			(48)		1,306	1,306			
100099813	BRIDGEPORT	CT		02/28/2023		322		(5)			(5)		317	317			
100115322	PHOENIX	AZ		07/17/2023		265		(5)			(5)		260	260			
100246944	RACINE	WI		10/17/2025		300		(2)			(2)		298	298			
100190344	KANSAS CITY	MO		01/22/2025		209		(4)			(4)		205	205			
100271980	ORLANDO	FL		01/08/2026		458		(2)			(2)		456	456			
100077215	MERCED	CA		01/03/2022		1,310		(7)			(7)		1,303	1,303			
100173895	CINCINNATI	OH		10/31/2024		314		(14)			(14)		300	300			
100070442	HENRICO	VA		09/23/2021		682		(17)			(17)		665	665			
100141253	EDMOND	OK		01/30/2024		3,742		(53)			(53)		3,689	3,689			
100133135	WOODLAND	CA		11/29/2023		1,820		(98)			(98)		1,722	1,722			
100239354	MONEE	IL		09/29/2025		1,075		(22)			(22)		1,053	1,053			
100212899	DELRAY BEACH	FL		05/29/2025		554		(22)			(22)		532	532			
100100689	PASADENA	TX		04/28/2023		1,839		15			15		1,854	1,854			
100198932	LORAIN	OH		02/28/2025		238		(3)			(3)		235	235			
100258939	RALEIGH	NC		12/05/2025		116,935		(5,381)			(5,381)		111,554	111,554			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100070884	BARTO	PA		10/01/2021		1,216		(9)			(9)		1,207	1,207			
100204140	URBANA	OH		03/28/2025		572		(25)			(25)		547	547			
100198973	GARY	IN		02/28/2025		254		(10)			(10)		244	244			
100274672	FAIRFAX	VA		01/29/2026		726		(33)			(33)		693	693			
100018290	PORTSMOUTH	RI		06/27/2018		697		(16)			(16)		681	681			
100099609	CRAIG	CO		04/06/2023		228		(20)			(20)		208	208			
100157742	CHULA VISTA	CA		07/02/2024		594		(22)			(22)		572	572			
100276571	CLEVELAND	OH		01/28/2026		294		(2)			(2)		292	292			
100247515	WHARTON	TX		10/28/2025		193		(13)			(13)		180	180			
100088093	PHOENIX	AZ		10/25/2022		317		(13)			(13)		304	304			
100186225	MINOT	ND		12/27/2024		246		(13)			(13)		233	233			
100220285	INDIANAPOLIS	IN		07/11/2025		333		(15)			(15)		318	318			
100101122	JONESBOROUGH	TN		04/28/2023		338		(18)			(18)		320	320			
100023581	GRAND RAPIDS	MI		09/04/2018		654		(18)			(18)		636	636			
100220652	HOUSTON	TX		07/17/2025		416		(20)			(20)		396	396			
100197092	HENDERSON	NV		02/25/2025		518		(20)			(20)		498	498			
100150468	FOLSOM	CA		05/03/2024		54,048		574			574		54,622	54,622			
100064906	COLUMBIA	SC		07/14/2021		629		(24)			(24)		605	605			
100248886	NORTH LITTLE ROCK	AR		10/29/2025		914		(28)			(28)		886	886			
100282518	KANSAS CITY	MO		03/02/2026		252		(19)			(19)		233	233			
100116719	SAN DIEGO	CA		07/20/2023		12,459		1,700			1,700		14,159	14,159			
100066617	MORRISTOWN	TN		08/02/2021		788		(12)			(12)		776	776			
100209850	STEUBENVILLE	OH		05/05/2025		289		(4)			(4)		285	285			
100079072	PORTSMOUTH	VA		02/24/2022		668		(11)			(11)		657	657			
100248983	LAKELAND	FL		10/29/2025		323		(12)			(12)		311	311			
100186780	YUKON	OK		12/31/2024		1,313		(33)			(33)		1,280	1,280			
100024189	SAINT JOHNS	FL		09/20/2018		632		(17)			(17)		615	615			
100070890	BALTIMORE	MD		10/01/2021		455		(6)			(6)		449	449			
100204594	MEMPHIS	TN		04/04/2025		327		(3)			(3)		324	324			
100201407	INDIANAPOLIS	IN		03/12/2025		302		(5)			(5)		297	297			
100205020	PINELLAS PARK	FL		04/10/2025		231		(11)			(11)		220	220			
100257670	TORRINGTON	CT		11/26/2025		597		(41)			(41)		556	556			
100176181	PONTIAC	MI		12/20/2024		267		(11)			(11)		256	256			
100087174	BROOKSHIRE	TX		10/25/2022		480		16			16		496	496			
3510124692	OCALA	FL		12/19/2025		169,669		605			605		170,274	170,274			
100133969	MIDDLETOWN	NY		10/25/2023		289		(5)			(5)		284	284			
100173998	HOLLY HILL	FL		10/31/2024		257		(11)			(11)		246	246			
100176055	LAFAYETTE	LA		12/20/2024		272		(10)			(10)		262	262			
100077655	ANDERSON	SC		01/03/2022		673		(16)			(16)		657	657			
100216010	WINTER SPRINGS	FL		07/11/2025		274		(4)			(4)		270	270			
100196960	ATCO	NJ		02/25/2025		1,353		(74)			(74)		1,279	1,279			
100258035	DECATUR	GA		11/26/2025		3,692		(124)			(124)		3,568	3,568			
100174568	BROWNSVILLE	TX		10/31/2024		1,990		(116)			(116)		1,874	1,874			
100134034	ENTERPRISE	AL		10/25/2023		245		(7)			(7)		238	238			
100062188	MATTESON	IL		07/01/2021		824		(3)			(3)		821	821			
100192280	MEMPHIS	TN		01/31/2025		1,006		(21)			(21)		985	985			
100202192	JACKSONVILLE	FL		03/18/2025		286		(4)			(4)		282	282			
100257799	DAVISON	MI		11/26/2025		410		(25)			(25)		385	385			
100214194	LEWISVILLE	TX		05/30/2025		18,905		(261)			(261)		18,644	18,644			
100061227	BRIGHAM CITY	UT		06/01/2021		789		3			3		792	792			
100070486	COATESVILLE	PA		09/23/2021		633		(36)			(36)		597	597			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141006	HOUSTON	TX		02/20/2024		31,997		(1,227)			(1,227)		30,770	30,770			
100024115	RIVERSIDE	CA		09/10/2018		3,991		(75)			(75)		3,916	3,916			
100020134	BENTON	AR		07/17/2018		672		(23)			(23)		649	649			
100186263	ORLANDO	FL		12/27/2024		1,311		(17)			(17)		1,294	1,294			
100204436	BUFFALO	NY		04/01/2025		164		(3)			(3)		161	161			
100173956	MARGATE	FL		10/31/2024		379		(13)			(13)		366	366			
100165754	WARREN	MI		08/29/2024		257		(23)			(23)		234	234			
100175791	WEST PEORIA	IL		11/12/2024		273		(12)			(12)		261	261			
100091242	BALTIMORE	MD		01/31/2023		452		(26)			(26)		426	426			
100087150	TAMPA	FL		10/25/2022		3,405		75			75		3,480	3,480			
100199823	PASADENA	CA		03/05/2025		216		(16)			(16)		200	200			
100150153	AUSTELL	GA		06/14/2024		240		(24)			(24)		216	216			
100161986	SUNRISE	FL		07/31/2024		228		(12)			(12)		216	216			
100188561	HEPHZIBAH	GA		02/10/2025		229		(11)			(11)		218	218			
100156130	FOREST PARK	IL		07/25/2024		271		(12)			(12)		259	259			
100237152	SOUTH BEACH	OR		09/12/2025		2,059		(83)			(83)		1,976	1,976			
100134295	SPRING	TX		10/27/2023		287		(9)			(9)		278	278			
100068120	MERIDEN	CT		08/25/2021		856		(39)			(39)		817	817			
100156895	PHILADELPHIA	PA		06/27/2024		230		(8)			(8)		222	222			
100020363	HAGERSTOWN	MD		07/27/2018		793		(26)			(26)		767	767			
100152606	HOUSTON	TX		05/17/2024		18,568		(108)			(108)		18,460	18,460			
100139276	ST. LOUIS	MO		12/28/2023		1,151		(15)			(15)		1,136	1,136			
100180500	CHICAGO	IL		11/26/2024		219		(19)			(19)		200	200			
100100238	CHICAGO	IL		03/17/2023		182		(8)			(8)		174	174			
100208957	ONTARIO	OH		04/29/2025		316		(3)			(3)		313	313			
100149727	DETROIT	MI		04/26/2024		301		(5)			(5)		296	296			
100257746	TOOELE	UT		11/26/2025		567		(42)			(42)		525	525			
100057620	KANSAS CITY	MO		06/30/2021		889		(35)			(35)		854	854			
100185865	CORPUS CHRISTI	TX		12/26/2024		225		(9)			(9)		216	216			
100156150	CLEVELAND	OH		07/25/2024		256		(9)			(9)		247	247			
100117019	JACKSON	TN		07/20/2023		424		62			62		486	486			
100239684	ROYAL OAKS	CA		09/29/2025		530		(18)			(18)		512	512			
100155193	EL PASO	TX		07/19/2024		1,805		29			29		1,834	1,834			
100180133	ATLANTA	GA		11/25/2024		333		(2)			(2)		331	331			
100078822	FRESNO	CA		02/24/2022		638		(4)			(4)		634	634			
100024038	DENVER	CO		09/10/2018		675		(12)			(12)		663	663			
100136741	MONROE	NY		11/27/2023		262		(5)			(5)		257	257			
100274150	FORSYTH	GA		01/29/2026		605		(14)			(14)		591	591			
100081514	PHILADELPHIA	PA		03/18/2022		654		16			16		670	670			
100172657	PHILADELPHIA	PA		11/21/2024		1,345		(59)			(59)		1,286	1,286			
100284238	FRESNO	CA		03/30/2026		63		(3)			(3)		60	60			
100152002	PALMDALE	CA		06/14/2024		23,043		(596)			(596)		22,447	22,447			
100173954	JACKSONVILLE	FL		10/31/2024		316		(11)			(11)		305	305			
100062980	BALTIMORE	MD		07/01/2021		952		(9)			(9)		943	943			
100103887	DETROIT	MI		05/10/2023		317		(8)			(8)		309	309			
100131891	LUBBOCK	TX		10/06/2023		310		(14)			(14)		296	296			
5.00006E+11	WEERT	NLD		09/30/2025		11							11		(11)		(11)
100155244	WILKES BARRE	PA		07/19/2024		271		(25)			(25)		246	246			
100174420	MURRIETA	CA		10/31/2024		663		(25)			(25)		638	638			
100019729	TUCSON	AZ		07/26/2018		681		(15)			(15)		666	666			
100185612	MADERA	CA		12/20/2024		4,710		(158)			(158)		4,552	4,552			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067114	FRIDAY HARBOR	WA		08/02/2021		1,043		24			24		1,067	1,067			
100218174	WEST	TX		07/22/2025		2,193		(99)			(99)		2,094	2,094			
100140227	DETROIT	MI		01/11/2024		216		(10)			(10)		206	206			
100018222	WELLINGTON	FL		06/08/2018		812		(22)			(22)		790	790			
100175809	COLLINGDALE	PA		11/12/2024		210		(5)			(5)		205	205			
100284083	TULARE	CA		03/30/2026		170		(4)			(4)		166	166			
100019612	TAYLORS	SC		07/26/2018		709		(10)			(10)		699	699			
100172138	INDIANAPOLIS	IN		10/17/2024		2,342		(22)			(22)		2,320	2,320			
100109901	CLEVELAND	OH		06/22/2023		212		(3)			(3)		209	209			
100156922	MILWAUKEE	WI		06/27/2024		267		(3)			(3)		264	264			
100193063	WESLEY CHAPEL	FL		02/10/2025		1,723		(61)			(61)		1,662	1,662			
100131893	YUMA	AZ		10/06/2023		701		(26)			(26)		675	675			
100213005	EUREKA	CA		05/29/2025		1,018		(41)			(41)		977	977			
100200117	WARMINSTER	PA		03/06/2025		331		(4)			(4)		327	327			
100079034	MADISON HEIGHTS	MI		02/24/2022		628		(7)			(7)		621	621			
100018082	EL PASO	TX		06/08/2018		663		(18)			(18)		645	645			
100077141	PHOENIX	AZ		01/03/2022		2,965		(32)			(32)		2,933	2,933			
100167907	DALLAS	TX		09/20/2024		280		(32)			(32)		248	248			
100064939	KANSAS CITY	MO		07/14/2021		706		(25)			(25)		681	681			
100072015	CARLISLE	PA		10/29/2021		800		(15)			(15)		785	785			
100197150	PORT ST LUCIE	FL		02/25/2025		595		(19)			(19)		576	576			
100261488	HOUSTON	TX		12/12/2025		291		1			1		292	292			
100213333	ORO VALLEY	AZ		05/29/2025		3,375		(78)			(78)		3,297	3,297			
100248428	AIEA	HI		10/29/2025		572		(36)			(36)		536	536			
100282922	PEORIA	AZ		03/02/2026		204		(11)			(11)		193	193			
100257129	SEABECK	WA		11/26/2025		179		(13)			(13)		166	166			
100134651	PARK FOREST	IL		10/30/2023		212		(3)			(3)		209	209			
100193310	MEMPHIS	TN		02/10/2025		320		1			1		321	321			
100175433	KANSAS CITY	KS		12/23/2024		292		(13)			(13)		279	279			
100141869	FORT EDWARD	NY		03/27/2024		311		(18)			(18)		293	293			
100019757	MURFREESBORO	TN		07/26/2018		681		(20)			(20)		661	661			
100089993	BROOKLYN CENTER	MN		01/13/2023		493		(5)			(5)		488	488			
100071770	TORRINGTON	CT		10/14/2021		424		(33)	1		(34)		390	390			
100070500	SAN ANTONIO	TX		09/23/2021		615		(35)			(35)		580	580			
100199664	PHILADELPHIA	TN		03/05/2025		1,076		(36)			(36)		1,040	1,040			
100178028	NORTH TONAWANDA	NY		11/19/2024		666		(38)			(38)		628	628			
100158449	WEST PALM BEACH	FL		07/10/2024		288		(2)			(2)		286	286			
100155486	TEMECULA	CA		06/18/2024		193		(7)			(7)		186	186			
100201400	INDIANAPOLIS	IN		03/12/2025		300		(5)			(5)		295	295			
100243995	PEMBROKE PINES	FL		09/29/2025		272		(17)			(17)		255	255			
100143608	CHESTER	PA		02/21/2024		257		(8)			(8)		249	249			
100110003	NEW ORLEANS	LA		06/22/2023		1,782		(66)			(66)		1,716	1,716			
100020262	RALEIGH	NC		07/17/2018		685		(18)			(18)		667	667			
100071836	MILWAUKEE	WI		10/14/2021		625		(30)			(30)		595	595			
100060819	PORTAGE	IN		06/01/2021		895		4			4		899	899			
100064469	FINLEYVILLE	PA		07/01/2021		919		32			32		951	951			
100188089	MESA	AZ		01/07/2025		615		(12)			(12)		603	603			
100237176	LAKESIDE	CA		09/12/2025		567		(19)			(19)		548	548			
100142072	CINCINNATI	OH		02/29/2024		289		(11)			(11)		278	278			
100169220	PHILADELPHIA	PA		09/27/2024		277		(13)			(13)		264	264			
100141560	HARVEY	LA		01/30/2024		259		(8)			(8)		251	251			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141720	BALTIMORE	MD		01/30/2024		257		(6)			(6)		251	251			
100149074	MERIDEN	CT		04/19/2024		280		(8)			(8)		272	272			
100130051	MEMPHIS	TN		09/27/2023		240		(10)			(10)		230	230			
100170128	CENTERVILLE	MN		10/08/2024		50,512		(1,366)			(1,366)		49,146	49,146			
100108343	KINGSTON	PA		05/25/2023		550		(18)			(18)		532	532			
100172672	LEBANON	PA		11/21/2024		305		(3)			(3)		302	302			
100175604	EMERALD ISLE	NC		11/12/2024		313		(11)			(11)		302	302			
100138642	MIAMI GARDENS	FL		02/02/2024		316		(31)			(31)		285	285			
100177390	MENIFEE	CA		01/16/2025		3,375		(51)			(51)		3,324	3,324			
100068013	DALLAS	TX		09/23/2021		645		(32)			(32)		613	613			
100193212	TEMPLE TERRACE	FL		02/10/2025		295		(8)			(8)		287	287			
100139500	EVANSVILLE	IN		12/28/2023		264		(7)			(7)		257	257			
100155009	PROVIDENCE	RI		07/19/2024		300		(11)			(11)		289	289			
100159732	AKRON	OH		08/23/2024		594		(21)			(21)		573	573			
100036249	MIAMI	FL		08/27/2019		1,049		(52)			(52)		997	997			
100130061	MILTON	FL		09/27/2023		279		(7)			(7)		272	272			
100099759	KANSAS CITY	MO		02/28/2023		308		(8)			(8)		300	300			
100157363	HAMTRAMCK	MI		02/20/2025		260		(23)			(23)		237	237			
100071231	ENDICOTT	NY		10/01/2021		733		3			3		736	736			
100277694	BRISTOL	VA		02/19/2026		404		(1)			(1)		403	403			
100134834	UTICA	NY		10/30/2023		243		(3)			(3)		240	240			
100067766	SANFORD	FL		09/23/2021		618		(35)			(35)		583	583			
100165722	MORRISTOWN	IN		08/29/2024		283		(19)			(19)		264	264			
100220241	NORFOLK	VA		07/11/2025		260		(12)			(12)		248	248			
100220259	NORFOLK	VA		07/11/2025		260		(12)			(12)		248	248			
100067713	KILLEEN	TX		09/23/2021		882		(19)			(19)		863	863			
100161867	HURLEYVILLE	NY		07/31/2024		285		(4)			(4)		281	281			
100061446	GALENA	MO		06/01/2021		753		3			3		756	756			
100165009	PORT CHARLOTTE	FL		08/28/2024		307		(8)			(8)		299	299			
100133955	BALTIMORE	MD		10/25/2023		259		(7)			(7)		252	252			
100067898	NEW YORK MILLS	NY		09/23/2021		627		(35)			(35)		592	592			
100080957	CHICAGO	IL		03/18/2022		874		15			15		889	889			
100185100	ORLANDO	FL		12/20/2024		4,551		34			34		4,585	4,585			
100100050	DAYTONA BEACH	FL		03/28/2023		233		(14)			(14)		219	219			
100023937	FOX ISLAND	WA		09/10/2018		936		(29)			(29)		907	907			
100207741	PORT DEPOSIT	MD		04/29/2025		563		(30)			(30)		533	533			
100018258	IRVING	TX		06/27/2018		1,178		(35)			(35)		1,143	1,143			
100266813	URBANA	OH		12/23/2025		365		(7)			(7)		358	358			
100184711	LOMPOC	CA		12/17/2024		624		(14)			(14)		610	610			
100092007	CLEVELAND	OH		02/09/2023		309		(7)			(7)		302	302			
100150727	FORT WORTH	TX		05/06/2024		2,235		(54)			(54)		2,181	2,181			
100212066	ORLANDO	FL		06/27/2025		281							281	281			
100079839	NEW MILFORD	CT		04/08/2022		589		(3)			(3)		586	586			
100146436	THORNTON	CO		03/19/2024		222		(6)			(6)		216	216			
5.00007E+11	ZAANDAM	NLD		08/29/2025		12							12		(12)		(12)
100248216	SPOKANE	WA		10/29/2025		611		(35)			(35)		576	576			
100017014	NORTH PORT	FL		05/16/2018		738		(8)			(8)		730	730			
100155172	ALLENTOWN	PA		07/19/2024		311		(5)			(5)		306	306			
100190770	RUTLAND	VT		01/27/2025		1,397		9			9		1,406	1,406			
100057799	MOORE	SC		06/30/2021		736		(24)			(24)		712	712			
100063458	WHITAKERS	NC		07/01/2021		1,740		(28)			(28)		1,712	1,712			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078976	PORTSMOUTH	VA		02/24/2022		600		(9)			(9)		591	591			
100115246	GREENSBORO	NC		07/17/2023		270		(9)			(9)		261	261			
100128458	MEMPHIS	TN		09/15/2023		273		(13)			(13)		260	260			
100284189	SACRAMENTO	CA		03/30/2026		118		(3)			(3)		115	115			
100139392	ST. LOUIS	MO		12/28/2023		241		(4)			(4)		237	237			
100081496	PIEDMONT	OK		03/18/2022		1,424		34			34		1,458	1,458			
100140913	ORLANDO	FL		02/26/2024		261		(15)			(15)		246	246			
100269819	TACOMA	WA		12/30/2025		192		(4)			(4)		188	188			
100090017	PAHRUMP	NV		01/13/2023		2,467		165			165		2,632	2,632			
100057625	GRAND RAPIDS	MI		06/30/2021		718		(31)			(31)		687	687			
100057700	SUMTER	SC		06/30/2021		830		(30)			(30)		800	800			
100061781	LOUISVILLE	KY		07/01/2021		655		(6)			(6)		649	649			
100079632	MOLALLA	OR		04/08/2022		1,023		(34)			(34)		989	989			
100193571	MEMPHIS	TN		02/10/2025		844		(21)			(21)		823	823			
100169242	WILMINGTON	DE		09/27/2024		1,140		(24)			(24)		1,116	1,116			
100064412	BALTIMORE	MD		07/01/2021		934		30			30		964	964			
100117039	MEMPHIS	TN		07/20/2023		377		33			33		410	410			
100237800	AYNOR	SC		09/12/2025		608		(37)			(37)		571	571			
100064690	LAS VEGAS	NV		07/14/2021		447		(45)	3		(48)		399	399			
100101671	SAN ANTONIO	TX		04/26/2023		449		(7)			(7)		442	442			
100200123	PHILADELPHIA	PA		03/06/2025		(545)		4	7		(3)		(548)	(548)			
100147189	CLINTON	SC		03/28/2024		281		(8)			(8)		273	273			
100130437	FALL RIVER	MA		09/28/2023		1,395		(49)			(49)		1,346	1,346			
100213144	STILLWATER	OK		05/29/2025		723		(35)			(35)		688	688			
100247777	CHICAGO	IL		10/29/2025		639		(24)			(24)		615	615			
100277981	TACOMA	WA		02/26/2026		654		(13)			(13)		641	641			
100278200	CHICOPEE	MA		02/26/2026		958		(35)			(35)		923	923			
100278213	WICHITA FALLS	TX		02/26/2026		1,354		(49)			(49)		1,305	1,305			
100284092	SHARPSBURG	GA		03/30/2026		232		(10)			(10)		222	222			
100284329	POWDER SPRINGS	GA		03/30/2026		801		(49)			(49)		752	752			
100284337	TORRANCE	CA		03/30/2026		105		(5)			(5)		100	100			
100237506	PUTNAM VALLEY	NY		09/12/2025		2,462		(110)			(110)		2,352	2,352			
100088267	GASTONIA	NC		10/17/2022		385		(6)			(6)		379	379			
100023263	JACKSONVILLE	FL		08/16/2018		663		(21)			(21)		642	642			
100237735	BRUNSWICK	ME		09/12/2025		564		(31)			(31)		533	533			
100220662	HOUSTON	TX		07/17/2025		248		(8)			(8)		240	240			
100142963	HOUSTON	TX		02/09/2024		39,344		(842)			(842)		38,502	38,502			
100018424	SPRINGVILLE	CA		06/27/2018		684		(20)			(20)		664	664			
100129994	OKLAHOMA CITY	OK		09/27/2023		293		(5)			(5)		288	288			
100077741	HAZLETON	PA		01/03/2022		418		(6)			(6)		412	412			
100237302	MILFORD	MA		09/12/2025		586		(33)			(33)		553	553			
100068306	CINCINNATI	OH		08/25/2021		605		(26)			(26)		579	579			
100258026	TALLAHASSEE	FL		11/26/2025		270		(14)			(14)		256	256			
100230098	DETROIT	MI		08/26/2025		229		(11)			(11)		218	218			
100075375	TUCSON	AZ		12/01/2021		805		(14)			(14)		791	791			
100062595	UPPER MARLBORO	MD		07/01/2021		1,100		(18)			(18)		1,082	1,082			
100061269	OAKDALE	MN		06/01/2021		796		3			3		799	799			
100177937	BUCKEYE	AZ		11/19/2024		618		(24)			(24)		594	594			
100138449	MILWAUKEE	WI		12/19/2023		259		(6)			(6)		253	253			
100284795	STAUNTON	VA		03/27/2026		681		(26)			(26)		655	655			
100068373	BROWNSVILLE	TX		08/25/2021		619		(33)			(33)		586	586			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269178	SHIP BOTTOM	NJ		12/30/2025		320		(13)			(13)		307	307			
100208794	CHULA VISTA	CA		04/29/2025		218		(8)			(8)		210	210			
100154896	LOUISVILLE	KY		07/19/2024		302		(10)			(10)		292	292			
100038233	WILLIAMSON	GA		11/15/2019		696		(23)			(23)		673	673			
100110079	HAMLIN	NY		06/23/2023		258		(5)			(5)		253	253			
100107953	LAUDERHILL	FL		06/29/2023		300		(12)			(12)		288	288			
100277902	ASHEVILLE	NC		02/26/2026		625		(30)			(30)		595	595			
100282924	SAINT CHARLES	MO		03/02/2026		450		(11)			(11)		439	439			
100064747	REX	GA		07/14/2021		637		(30)			(30)		607	607			
100064882	NORTH LAS VEGAS	NV		07/14/2021		632		(25)			(25)		607	607			
100257886	BRISTOL	VA		11/26/2025		594		(38)			(38)		556	556			
100249305	TUCSON	AZ		10/30/2025		188		(4)			(4)		184	184			
100090104	CHICAGO	IL		01/13/2023		224		(11)			(11)		213	213			
100129998	EASTPOINTE	MI		09/27/2023		261		(7)			(7)		254	254			
100079306	GRANBURY	TX		02/28/2022		536		(38)			(38)		498	498			
100264912	LAS VEGAS	NV		12/17/2025		398		(19)			(19)		379	379			
100272658	BATON ROUGE	LA		01/09/2026		601		(20)			(20)		581	581			
100175118	BARBERTON	OH		11/05/2024		302		(7)			(7)		295	295			
100269379	FAYETTEVILLE	AR		12/30/2025		460		(17)			(17)		443	443			
100197014	WICKENBURG	AZ		02/25/2025		596		(29)			(29)		567	567			
100165683	WARREN	MI		10/04/2024		280		(18)			(18)		262	262			
100248242	RENTON	WA		10/29/2025		213		(15)			(15)		198	198			
100164913	ST. LOUIS	MO		08/28/2024		280		(9)			(9)		271	271			
100248228	BLAINE	MN		10/29/2025		218		(15)			(15)		203	203			
100156160	KINGMAN	AZ		07/25/2024		257		(15)			(15)		242	242			
100238103	GIRARD	OH		09/15/2025		161		(8)			(8)		153	153			
100062056	FORT WORTH	TX		07/01/2021		890		(19)			(19)		871	871			
100077021	COVINGTON	GA		01/03/2022		1,416		(43)			(43)		1,373	1,373			
100269146	RIO RICO	AZ		12/30/2025		554		(11)			(11)		543	543			
100065463	ATHENS	GA		07/28/2021		761		(9)			(9)		752	752			
100136817	KANSAS CITY	MO		11/27/2023		296		(7)			(7)		289	289			
100202171	WINFIELD	KS		03/18/2025		294		(3)			(3)		291	291			
100061055	CHICAGO	IL		06/01/2021		875		3			3		878	878			
100230555	SIMI VALLEY	CA		08/29/2025		173		(4)			(4)		169	169			
100261571	SAN ANTONIO	TX		12/12/2025		133		(1)			(1)		132	132			
100057516	FORT WORTH	TX		06/30/2021		700		(12)			(12)		688	688			
100269512	PORT ORANGE	FL		12/30/2025		615		(13)			(13)		602	602			
100018355	SAN ANTONIO	TX		06/27/2018		722		(11)			(11)		711	711			
100198950	LOWVILLE	NY		02/28/2025		243		(7)			(7)		236	236			
100238228	BRUNSWICK	OH		09/18/2025		176		(8)			(8)		168	168			
100284267	FRESNO	CA		03/30/2026		426		(20)			(20)		406	406			
100018149	SAN ANTONIO	TX		06/08/2018		701		(10)			(10)		691	691			
100229432	LA PALMA	CA		08/15/2025		224		(14)			(14)		210	210			
100269074	WASHINGTON	DC		12/30/2025		635		(13)			(13)		622	622			
100117031	LA PORTE	IN		07/20/2023		400		42			42		442	442			
100157492	CHILLICOTHE	OH		02/20/2025		742		(12)			(12)		730	730			
100222014	BIG BEAR CITY	CA		07/30/2025		171		(4)			(4)		167	167			
100193573	OAK LAWN	IL		02/10/2025		3,359		(93)			(93)		3,266	3,266			
100246940	SACRAMENTO	CA		10/17/2025		595		(27)			(27)		568	568			
100069638	SAN BENITO	TX		09/01/2021		1,309		(13)			(13)		1,296	1,296			
100213360	MESA	AZ		05/29/2025		523		(12)			(12)		511	511			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089956	GALVESTON	TX		01/26/2023		287		(18)			(18)		269	269			
100120149	GRAND PRAIRIE	TX		08/11/2023		1,676		(117)			(117)		1,559	1,559			
100165288	AKRON	OH		08/29/2024		299							299	299			
100023730	LEHIGH ACRES	FL		09/04/2018		1,419		(45)			(45)		1,374	1,374			
100162340	CLEARFIELD	UT		08/06/2024		407		(10)			(10)		397	397			
100064520	GRANDVIEW	MO		07/01/2021		801		12			12		813	813			
100221834	CLEARWATER	FL		07/29/2025		276		(13)			(13)		263	263			
100119783	RACINE	WI		08/08/2023		183		(6)			(6)		177	177			
100248178	PERRYSBURG	OH		10/29/2025		190		(13)			(13)		177	177			
100057680	PHILADELPHIA	PA		06/30/2021		631		(29)			(29)		602	602			
100199466	ISLIP	NY		03/05/2025		629		(33)			(33)		596	596			
100172706	MEMPHIS	TN		11/21/2024		293		(7)			(7)		286	286			
100190801	BALTIMORE	MD		01/27/2025		308							308	308			
100269066	PARKER	CO		12/30/2025		601		(28)			(28)		573	573			
100249849	HARRISBURG	NC		10/30/2025		229		(8)			(8)		221	221			
100064417	DOTHAN	AL		07/01/2021		903		6			6		909	909			
100192259	KENTWOOD	MI		01/31/2025		1,624		(40)			(40)		1,584	1,584			
100017898	SUNRIVER	OR		05/30/2018		673		(23)			(23)		650	650			
100211095	HENDERSON	NV		05/15/2025		193		(14)			(14)		179	179			
100207708	TEMECULA	CA		04/29/2025		166		(7)			(7)		159	159			
100101639	LOMA LINDA	CA		04/26/2023		1,035		(11)			(11)		1,024	1,024			
100119725	GLOUCESTER CITY	NJ		08/08/2023		281		(7)			(7)		274	274			
100215721	TAMPA	FL		06/13/2025		253		(12)			(12)		241	241			
100257493	LEBANON	OH		11/26/2025		654		(24)			(24)		630	630			
100082896	FRESNO	CA		05/17/2022		901		(34)			(34)		867	867			
100068372	DALLAS	TX		08/25/2021		397		(21)	1		(22)		375	375			
100143522	VINELAND	NJ		02/21/2024		276		(8)			(8)		268	268			
100221797	PERRIS	CA		07/25/2025		295		(5)			(5)		290	290			
100249211	CARMEL	IN		10/30/2025		532		(24)			(24)		508	508			
100064955	RALEIGH	NC		07/14/2021		253		(21)	3		(24)		229	229			
5.00007E+11	S-GRAVENHAGE	NLD		06/30/2025		12							12		(12)		(12)
100204616	TYLER	TX		04/04/2025		276		(11)			(11)		265	265			
100193302	PALATINE	IL		02/10/2025		1,618		(61)			(61)		1,557	1,557			
100060524	POOLER	GA		06/01/2021		955		4			4		959	959			
100063379	SAINT LOUIS	MO		07/01/2021		661		(7)			(7)		654	654			
100079013	ROANOKE	VA		02/24/2022		581		(13)			(13)		568	568			
100257676	CARSON	CA		11/26/2025		577		(40)			(40)		537	537			
100064038	HATTIESBURG	MS		07/01/2021		707		13			13		720	720			
100174838	ALBANY	GA		10/31/2024		232		(15)			(15)		217	217			
100257702	BRIGHTON	CO		11/26/2025		232		(17)			(17)		215	215			
100167923	KILLEEN	TX		09/20/2024		176		(2)			(2)		174	174			
100130457	DUNDALK	MD		09/28/2023		11,875		(560)			(560)		11,315	11,315			
100103196	CLEVELAND	OH		04/21/2023		281		(9)			(9)		272	272			
100205049	JACKSONVILLE	FL		04/11/2025		287		(10)			(10)		277	277			
100192218	STOCKTON	CA		01/31/2025		322		(11)			(11)		311	311			
100220187	BARTOW	FL		07/11/2025		260		(3)			(3)		257	257			
100061271	SICKLERVILLE	NJ		06/01/2021		3,285		12			12		3,297	3,297			
100201375	SPRING	TX		03/12/2025		1,268		(22)			(22)		1,246	1,246			
100067503	LEES SUMMIT	MO		09/23/2021		625		(28)			(28)		597	597			
100207851	GRANADA HILLS	CA		04/29/2025		722		(19)			(19)		703	703			
100196633	GILBERT	AZ		02/25/2025		712		(35)			(35)		677	677			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137143	HINESVILLE	GA		11/28/2023		301		(5)			(5)		296	296			
100024154	OAKLAND	CA		09/20/2018		904		(9)			(9)		895	895			
100239330	MERIDIAN	ID		09/29/2025		503		(23)			(23)		480	480			
100269054	GLEN SAINT MARY	FL		12/30/2025		818		(17)			(17)		801	801			
100145865	MIDDLEPORT	NY		03/15/2024		873		(18)			(18)		855	855			
100248419	ANAHEIM	CA		10/29/2025		603		(32)			(32)		571	571			
100248911	BYRON	IL		10/29/2025		3,521		(126)			(126)		3,395	3,395			
100088135	BAREFOOT BAY	FL		10/25/2022		298		(13)			(13)		285	285			
100141711	CLARKSBURG	WV		01/30/2024		207		(11)			(11)		196	196			
100244240	DECATUR	AL		09/29/2025		537		(36)			(36)		501	501			
100121043	CHANNELVIEW	TX		08/30/2023		888		(12)			(12)		876	876			
100081545	SOUTHPORT	NC		03/18/2022		714		18			18		732	732			
100247987	HEDGESVILLE	WV		10/29/2025		537		(28)			(28)		509	509			
100070457	ARKADELPHIA	AR		09/23/2021		437		(18)			(18)		419	419			
100244166	GLEN BURNIE	MD		09/29/2025		551		(34)			(34)		517	517			
100204281	HAWTHORNE	CA		03/31/2025		211		(6)			(6)		205	205			
100204975	BATON ROUGE	LA		04/10/2025		275		(13)			(13)		262	262			
100038197	YPSILANTI	MI		11/15/2019		614		(31)			(31)		583	583			
100206741	NAPLES	FL		04/23/2025		1,619		(79)			(79)		1,540	1,540			
100269923	ORTING	WA		12/30/2025		477		(22)			(22)		455	455			
100115225	SYRACUSE	NY		07/17/2023		304		(11)			(11)		293	293			
100067545	FORT MYERS	FL		09/23/2021		627		(21)			(21)		606	606			
100239555	VERONA	NJ		09/29/2025		554		(16)			(16)		538	538			
100248663	PROVIDENCE	RI		10/29/2025		647		(29)			(29)		618	618			
100158549	PHILADELPHIA	PA		07/10/2024		241		(12)			(12)		229	229			
100237485	FORT MILL	SC		09/12/2025		580		(39)			(39)		541	541			
100194073	HOPE MILLS	NC		03/20/2025		264		(12)			(12)		252	252			
100154710	ROCKY MOUNT	NC		07/19/2024		272		(4)			(4)		268	268			
100073402	AMARILLO	TX		11/01/2021		698		(7)			(7)		691	691			
100277824	ONAMIA	MN		02/26/2026		109		(4)			(4)		105	105			
100237178	ORLANDO	FL		09/12/2025		586		(31)			(31)		555	555			
100249745	JUSTIN	TX		10/30/2025		447		(16)			(16)		431	431			
100237853	VIRGINIA BEACH	VA		09/12/2025		982		(66)			(66)		916	916			
100221897	LOS ANGELES	CA		07/30/2025		376		(13)			(13)		363	363			
100067480	GREENCASTLE	PA		09/23/2021		1,060		(45)			(45)		1,015	1,015			
100237796	PLYMOUTH	MI		09/12/2025		604		(38)			(38)		566	566			
100237329	RICHFIELD	MN		09/12/2025		599		(33)			(33)		566	566			
100206498	TAMPA	FL		04/22/2025		299		(11)			(11)		288	288			
100209859	BALTIMORE	MD		05/05/2025		277		(13)			(13)		264	264			
100204980	GLEN ROSE	TX		04/10/2025		277		(13)			(13)		264	264			
100211436	GODLEY	TX		05/16/2025		180		(5)			(5)		175	175			
100018283	FORT WORTH	TX		06/27/2018		4,386		(13)			(13)		4,373	4,373			
100249673	ANAHEIM	CA		10/30/2025		724		(14)			(14)		710	710			
100016419	SPRINGFIELD	VA		04/05/2018		744		(2)			(2)		742	742			
100091992	PHILADELPHIA	PA		02/09/2023		287		(9)			(9)		278	278			
100176695	TROY	NY		11/15/2024		265		(12)			(12)		253	253			
100237937	BRIDGEWATER	MA		09/12/2025		520		(30)			(30)		490	490			
100169331	MARCUS HOOK	PA		09/27/2024		274		(16)			(16)		258	258			
100172141	DALLASTOWN	PA		10/17/2024		224		(21)			(21)		203	203			
100100151	POLK CITY	FL		03/28/2023		237		(14)			(14)		223	223			
100117588	KATY	TX		07/20/2023		5,963		(88)			(88)		5,875	5,875			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118125	MIAMI	FL		07/20/2023		1,862		(55)			(55)		1,807	1,807			
100201663	NORTHWOOD	NH		03/13/2025		266		(13)			(13)		253	253			
100239465	POMONA	CA		09/29/2025		524		(22)			(22)		502	502			
100212347	ATLANTA	GA		05/28/2025		304		(2)			(2)		302	302			
100066837	DAYTON	OH		08/02/2021		(644)							(644)	(644)			
100277886	POMONA	CA		02/26/2026		565		(11)			(11)		554	554			
100269742	YUCAIPA	CA		12/30/2025		204		(4)			(4)		200	200			
100079892	PORT SAINT LUCIE	FL		04/08/2022		1,486		(19)			(19)		1,467	1,467			
100212065	VISALIA	CA		06/27/2025		440		(8)			(8)		432	432			
100187908	HUNTINGTON BEACH	CA		01/07/2025		566		(31)			(31)		535	535			
100248144	PORT ANGELES	WA		10/29/2025		670		(13)			(13)		657	657			
100076471	COAL CITY	IL		12/21/2021		482		(46)			(46)		436	436			
100060457	FRESNO	TX		06/01/2021		812		3			3		815	815			
100134491	LEBANON	PA		10/30/2023		227		(14)			(14)		213	213			
100159712	AKRON	OH		08/23/2024		419		(14)			(14)		405	405			
100191334	BINGHAMTON	NY		01/30/2025		261		(12)			(12)		249	249			
100277913	STEVENSVILLE	MT		02/26/2026		642		(38)			(38)		604	604			
100239412	CHINO	CA		09/29/2025		599		(12)			(12)		587	587			
100065989	MACEDONIA	OH		08/02/2021		400							400	400			
100213086	FLOSSMOOR	IL		05/29/2025		418		(16)			(16)		402	402			
100023328	OKLAHOMA CITY	OK		08/16/2018		628		(17)			(17)		611	611			
100209994	FRESNO	CA		05/07/2025		595		(18)			(18)		577	577			
100208582	ARLINGTON	TX		04/29/2025		351		(13)			(13)		338	338			
100210471	HOPEWELL	VA		05/12/2025		403		(19)			(19)		384	384			
100247901	ELLENTON	FL		10/29/2025		617		(32)			(32)		585	585			
100070464	EAST HARTFORD	CT		09/23/2021		857		(37)			(37)		820	820			
100193424	CORYDON	IN		02/10/2025		272		(5)			(5)		267	267			
100158905	GRANDY	NC		07/12/2024		5,380		(84)			(84)		5,296	5,296			
100079394	PHILADELPHIA	PA		03/17/2022		477		(47)			(47)		430	430			
100191566	BUCKEYE	AZ		01/31/2025		269		(12)			(12)		257	257			
100102430	GARLAND	TX		06/07/2023		322		(23)			(23)		299	299			
100119712	MATTESON	IL		08/08/2023		206		(6)			(6)		200	200			
100080165	DAYTONA BEACH	FL		02/25/2022		2,192		(168)			(168)		2,024	2,024			
100018346	COLDWATER	MI		06/27/2018		686		(15)			(15)		671	671			
100247385	LUBBOCK	TX		10/24/2025		283		(7)			(7)		276	276			
100146479	HIALEAH	FL		03/19/2024		2,535		(76)			(76)		2,459	2,459			
100063092	CLAY	NY		07/01/2021		1,123		1			1		1,124	1,124			
100173936	MEMPHIS	TN		10/31/2024		310		(11)			(11)		299	299			
100210978	GARLAND	TX		05/15/2025		588		(33)			(33)		555	555			
100141478	HAMPTON	VA		01/30/2024		256		(9)			(9)		247	247			
100141151	ALEXANDRIA	VA		01/30/2024		311		(4)			(4)		307	307			
100165284	AKRON	OH		08/29/2024		296							296	296			
100119720	DETROIT	MI		08/08/2023		263		(7)			(7)		256	256			
100134676	PHILADELPHIA	PA		10/30/2023		227		(12)			(12)		215	215			
100023476	ARLINGTON	TX		09/04/2018		934		(30)			(30)		904	904			
100061956	SLIDELL	LA		07/01/2021		1,566		(26)			(26)		1,540	1,540			
100244297	TAMPA	FL		09/29/2025		535		(30)			(30)		505	505			
100189525	BRIDGEPORT	MI		01/15/2025		195		(9)			(9)		186	186			
100150111	CHICAGO	IL		06/14/2024		229		(13)			(13)		216	216			
100167796	BURTON	MI		09/19/2024		292		(20)			(20)		272	272			
100284985	HARRISONBURG	VA		03/27/2026		181		(6)			(6)		175	175			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149742	BUFFALO	NY		04/26/2024		242		(6)			(6)		236	236			
100061485	BAKERSFIELD	CA		06/01/2021		601		2			2		603	603			
100147254	MATHIS	TX		03/28/2024		267		(6)			(6)		261	261			
100221515	SPOONER	WI		07/22/2025		109,548		(2,138)			(2,138)		107,410	107,410			
100063171	PORT CHARLOTTE	FL		07/01/2021		806		(6)			(6)		800	800			
100228912	KOKOMO	IN		09/10/2025		290		(4)			(4)		286	286			
100151866	EASTLAKE	OH		05/10/2024		165		(8)			(8)		157	157			
100196974	PEORIA	AZ		02/25/2025		599		(21)			(21)		578	578			
100074594	HELENA	AL		12/01/2021		397		(8)			(8)		389	389			
100209769	RICHTON PARK	IL		05/05/2025		265		(7)			(7)		258	258			
100078357	CAPE CORAL	FL		02/10/2022		427		(50)			(50)		377	377			
100157385	DEARBORN	MI		02/20/2025		250		(24)			(24)		226	226			
100128416	COOKEVILLE	TN		09/15/2023		265		(9)			(9)		256	256			
100101911	PHILADELPHIA	PA		04/06/2023		582		(32)			(32)		550	550			
100062250	FINLEYVILLE	PA		07/01/2021		594		8			8		602	602			
100079018	ROANOKE	VA		02/24/2022		577		(13)			(13)		564	564			
100128095	MEMPHIS	TN		09/08/2023		638		29			29		667	667			
100057532	WINSTON SALEM	NC		06/30/2021		465		3	1		2		467	467			
100146239	DECATUR	TX		03/19/2024		291		3			3		294	294			
100163271	HENDERSON	NV		08/13/2024		280		(17)			(17)		263	263			
100216380	SEBRING	FL		06/20/2025		284		(4)			(4)		280	280			
100117530	FRESNO	CA		07/20/2023		2,379		38			38		2,417	2,417			
100016505	PHILADELPHIA	PA		04/10/2018		697		(15)			(15)		682	682			
100062288	BALTIMORE	MD		07/01/2021		2,424		(29)			(29)		2,395	2,395			
100062993	PITTSBURGH	PA		07/01/2021		909		(5)			(5)		904	904			
100212967	WATERFORD	MI		05/29/2025		354		(21)			(21)		333	333			
100173783	MICHIGAN CENTER	MI		10/30/2024		412		(28)			(28)		384	384			
100064798	LOS BANOS	CA		07/14/2021		1,310		(58)			(58)		1,252	1,252			
100174033	SUN CITY CENTER	FL		10/31/2024		286		(10)			(10)		276	276			
100141178	UNION	SC		01/30/2024		286		(4)			(4)		282	282			
100157398	FAYETTEVILLE	NC		02/20/2025		271		(16)			(16)		255	255			
100063449	HAMBURG	NY		07/01/2021		778		3			3		781	781			
100258896	EVANS	GA		12/05/2025		113,232		(4,817)			(4,817)		108,415	108,415			
100139414	PHILLIPSBURG	NJ		12/28/2023		233		(4)			(4)		229	229			
100246956	TULSA	OK		10/17/2025		273		(4)			(4)		269	269			
100130016	LUFKIN	TX		09/27/2023		281		(8)			(8)		273	273			
100119818	ODESSA	TX		08/08/2023		196		(4)			(4)		192	192			
100070472	GOODING	ID		09/23/2021		715		(31)			(31)		684	684			
100062997	BRISTOL	PA		07/01/2021		463		3			3		466	466			
100153009	SEBASTIAN	FL		06/27/2024		278		(17)			(17)		261	261			
100196966	HENDERSON	NV		02/25/2025		552		(32)			(32)		520	520			
100084743	DOLTON	IL		08/02/2022		316		(16)			(16)		300	300			
100063811	PENSACOLA	FL		07/01/2021		838		(11)			(11)		827	827			
100024199	DALLAS	TX		09/20/2018		641		(17)			(17)		624	624			
100066404	FAYETTEVILLE	NY		08/02/2021		937		(6)			(6)		931	931			
100061274	FARMINGTON HILLS	MI		06/01/2021		1,024		4			4		1,028	1,028			
100200045	FORRESTON	IL		03/06/2025		333		(6)			(6)		327	327			
100165819	ARLINGTON	TX		08/29/2024		233		(21)			(21)		212	212			
100160470	INDIANAPOLIS	IN		07/19/2024		295		(11)			(11)		284	284			
100194132	PERTH AMBOY	NJ		02/14/2025		7,212		(164)			(164)		7,048	7,048			
100064790	OCALA	FL		07/14/2021		2,139		(94)			(94)		2,045	2,045			

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100200098	BLUEFIELD	WV		03/06/2025		341		(7)			(7)		334	334			
100197262	BUCKEYE	AZ		02/25/2025		532		(12)			(12)		520	520			
100154933	PITTSBURGH	PA		07/19/2024		258		(18)			(18)		240	240			
100064712	HOUSTON	TX		07/14/2021		724		(38)			(38)		686	686			
100212994	FALLBROOK	CA		05/29/2025		557		(13)			(13)		544	544			
100157588	FRANKLIN	NC		06/28/2024		18,517		(1,138)			(1,138)		17,379	17,379			
100077744	KALAMAZOO	MI		01/03/2022		233							233	233			
100265116	PORT SAINT LUCIE	FL		12/19/2025		232		(20)			(20)		212	212			
100164727	COLUMBIA	SC		08/23/2024		681		(62)			(62)		619	619			
3310033288	TAMPA	FL		04/01/2022		6,290							6,290	6,290			
100200536	LAFAYETTE	IN		03/11/2025		59,388		(2,131)			(2,131)		57,257	57,257			
100060280	HUNTSVILLE	TX		06/25/2021		649		(22)			(22)		627	627			
100146691	POINCIANA	FL		03/20/2024		272		(18)			(18)		254	254			
100218212	CHICAGO	IL		06/26/2025		248		(6)			(6)		242	242			
100063888	LOUDON	TN		07/01/2021		830		(1)			(1)		829	829			
100143963	CLEARLAKE	CA		02/29/2024		270		(20)			(20)		250	250			
100210771	AURORA	CO		05/15/2025		575		(36)			(36)		539	539			
100213204	OREGON CITY	OR		05/29/2025		458		(8)			(8)		450	450			
100139418	WEST DEPTFORD	NJ		12/28/2023		167		(5)			(5)		162	162			
100211313	TUCKERTON	NJ		05/15/2025		606		(29)			(29)		577	577			
100220202	EL PASO	TX		07/11/2025		264		(3)			(3)		261	261			
100035894	SAN ANTONIO	TX		08/21/2019		849		(32)			(32)		817	817			
100211058	GREELEY	CO		05/15/2025		638		(48)			(48)		590	590			
100146493	KILLEEN	TX		03/19/2024		980		(49)			(49)		931	931			
100024213	NASHVILLE	TN		09/20/2018		647		(13)			(13)		634	634			
100068178	HACKENSACK	NJ		08/25/2021		1,581		(51)			(51)		1,530	1,530			
100138113	ZEPHYRHILLS	FL		12/14/2023		15,497		64			64		15,561	15,561			
100062180	ANNISTON	AL		07/01/2021		891		(12)			(12)		879	879			
100190283	TROY	NY		01/22/2025		254		(8)			(8)		246	246			
100200138	MADISON	ME		03/06/2025		812		(3)			(3)		809	809			
100246011	TAMPA	FL		10/07/2025		1,317		(2)			(2)		1,315	1,315			
100078859	SOUTHBURY	CT		02/24/2022		618		(4)			(4)		614	614			
100132392	MEMPHIS	TN		11/03/2023		294		10			10		304	304			
100067617	JACKSONVILLE	FL		09/23/2021		599		(30)			(30)		569	569			
100067831	AMARILLO	TX		09/23/2021		1,076		(49)			(49)		1,027	1,027			
100103211	CAMBRIDGE	OH		04/21/2023		297		(13)			(13)		284	284			
100130298	COLUMBUS	OH		09/28/2023		366		(22)			(22)		344	344			
100077703	DEXTER	ME		01/03/2022		165		(3)			(3)		162	162			
100024066	PACE	FL		09/10/2018		645		(22)			(22)		623	623			
100134019	CAROL STREAM	IL		10/25/2023		1,027		(19)			(19)		1,008	1,008			
100134967	CHICAGO	IL		10/30/2023		883		(3)			(3)		880	880			
100116041	PORTERVILLE	CA		07/20/2023		180		(7)			(7)		173	173			
100195267	MANTECA	CA		02/24/2025		40,613		(1,096)			(1,096)		39,517	39,517			
100060741	THROOP	PA		06/01/2021		632		3			3		635	635			
100129992	OKLAHOMA CITY	OK		09/27/2023		288		(5)			(5)		283	283			
100199205	COLUMBUS	GA		04/04/2025		241		(11)			(11)		230	230			
100160477	CLEVELAND	OH		07/19/2024		254		(12)			(12)		242	242			
100213121	GRAND RAPIDS	MI		05/29/2025		1,325		(31)			(31)		1,294	1,294			
100188580	NORTH LAS VEGAS	NV		02/10/2025		298							298	298			
100065584	HOUSTON	TX		07/28/2021		2,391		(49)			(49)		2,342	2,342			
100102120	HAMMOND	IN		04/14/2023		261		(13)			(13)		248	248			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139170	MILFORD	CT		12/28/2023		5,825		(65)			(65)		5,760	5,760			
100077218	SAN BERNARDINO	CA		01/03/2022		699		(15)			(15)		684	684			
100103865	DAYTON	OH		05/10/2023		271		(10)			(10)		261	261			
100207773	SPARTANBURG	SC		04/29/2025		575		(35)			(35)		540	540			
100066497	BATH	ME		08/02/2021		1,157		(2)			(2)		1,155	1,155			
100247301	LANCASTER	TX		10/24/2025		1,250		(56)			(56)		1,194	1,194			
100213785	GRAHAM	NC		05/29/2025		294		(5)			(5)		289	289			
100238176	CORAL SPRINGS	FL		09/15/2025		369		(13)			(13)		356	356			
100175128	SEAFORD	DE		11/05/2024		279		(4)			(4)		275	275			
3500122495	OCALA	FL		05/22/2025		148,307							148,307	148,307			
100075720	ROCKWELL	NC		12/01/2021		865		(5)			(5)		860	860			
100265408	HOUSTON	TX		12/19/2025		270		(13)			(13)		257	257			
100130017	LUFKIN	TX		09/27/2023		446		(11)			(11)		435	435			
100248500	TORRINGTON	CT		10/29/2025		1,601		(79)			(79)		1,522	1,522			
100137237	RIO RANCHO	NM		11/29/2023		592		(10)			(10)		582	582			
100158521	LORAIN	OH		07/10/2024		269		(8)			(8)		261	261			
100273965	ANTHEM	AZ		01/26/2026		305		(14)			(14)		291	291			
100152879	RUTHERFORD	NJ		05/22/2024		864		(2)			(2)		862	862			
100020227	GREENWOOD	IN		07/17/2018		653		(25)			(25)		628	628			
100064495	CADIZ	KY		07/01/2021		530		17			17		547	547			
100071613	BROKEN ARROW	OK		10/14/2021		567		(24)			(24)		543	543			
100247798	CULLMAN	AL		10/29/2025		179		(13)			(13)		166	166			
100077664	PHILADELPHIA	PA		01/03/2022		634		(19)			(19)		615	615			
100209996	DENVER	CO		05/07/2025		612		(27)			(27)		585	585			
100205907	LAVON	TX		04/15/2025		2,978		(70)			(70)		2,908	2,908			
100210835	MEDINA	OH		05/15/2025		440		(24)			(24)		416	416			
100197138	FONTANA	CA		02/25/2025		578		(29)			(29)		549	549			
100175826	DOUGLAS	GA		11/12/2024		322		(14)			(14)		308	308			
100181591	ROCKFORD	IL		12/09/2024		237		(6)			(6)		231	231			
100200201	BOSTON	MA		03/07/2025		60,094		(967)			(967)		59,127	59,127			
100061148	TONEY	AL		06/01/2021		822		4			4		826	826			
100147688	KANSAS CITY	MO		04/04/2024		245		(22)			(22)		223	223			
100199456	RIVER VALE	NJ		03/05/2025		592		(31)			(31)		561	561			
100237380	COLUMBIA	SC		09/12/2025		305		(22)			(22)		283	283			
100193285	READING	PA		02/10/2025		354		(9)			(9)		345	345			
100190331	AKRON	OH		01/22/2025		248		(6)			(6)		242	242			
100024142	LEWISVILLE	TX		09/10/2018		661		(22)			(22)		639	639			
100079628	WEST PALM BEACH	FL		04/25/2022		366		(43)			(43)		323	323			
100120709	PONDER	TX		08/25/2023		17,711		(222)			(222)		17,489	17,489			
100237457	ROCK HILL	SC		09/12/2025		789		(55)			(55)		734	734			
100274141	ST. AUGUSTINE	FL		01/29/2026		372		(17)			(17)		355	355			
100208439	MISSION VIEJO	CA		04/29/2025		689		(18)			(18)		671	671			
100016397	AMERICAN CANYON	CA		04/05/2018		682		(16)			(16)		666	666			
100115627	INDIO	CA		07/19/2023		6,599		(233)			(233)		6,366	6,366			
100196755	SUNRIVER	OR		02/25/2025		617		(36)			(36)		581	581			
100237246	BALLSTON LAKE	NY		09/12/2025		610		(40)			(40)		570	570			
100173780	MYRTLE BEACH	SC		10/30/2024		250		(22)			(22)		228	228			
100130018	LUFKIN	TX		09/27/2023		290		(7)			(7)		283	283			
100064950	MEBANE	NC		07/14/2021		654		(23)			(23)		631	631			
100068410	CRUM LYNNE	PA		08/25/2021		611		(9)			(9)		602	602			
100018019	WATERBURY	CT		05/22/2018		654		(18)			(18)		636	636			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100071842	WILMINGTON	NC		10/14/2021		556		(23)			(23)		533	533			
100207768	WATSONVILLE	CA		04/29/2025		605		(16)			(16)		589	589			
100229299	VENICE	FL		08/14/2025		298		(14)			(14)		284	284			
100181572	TURTLE CREEK	PA		12/09/2024		255		(3)			(3)		252	252			
100198937	GREENVILLE	NC		02/28/2025		256		(9)			(9)		247	247			
100146095	CARSON	CA		03/19/2024		401		(21)	1		(22)		379	379			
100084614	COPPERAS COVE	TX		08/02/2022		351		(19)			(19)		332	332			
100023911	RIOEVILLE	TN		09/10/2018		627		(21)			(21)		606	606			
100152822	BRAZORIA	TX		05/22/2024		199		(8)			(8)		191	191			
100064320	BALTIMORE	MD		07/01/2021		672		1			1		673	673			
100115262	KINGSTON	NY		07/17/2023		279		(11)			(11)		268	268			
100040099	PENDLETON	IN		01/28/2020		734		(31)			(31)		703	703			
100197113	CLOVIS	CA		02/25/2025		625		(19)			(19)		606	606			
100258783	LONG BEACH	CA		12/05/2025		2,708		(107)			(107)		2,601	2,601			
100229389	EDGEWATER	NJ		08/15/2025		239		(10)			(10)		229	229			
100075941	CHARLOTTE	NC		01/07/2022		624		(4)			(4)		620	620			
100076286	GREENSBORO	NC		01/07/2022		630		(10)			(10)		620	620			
100091501	MONTICELLO	NY		01/20/2023		295		(7)			(7)		288	288			
100248892	COATESVILLE	PA		10/29/2025		280		(10)			(10)		270	270			
100215890	PROVIDENCE	RI		06/16/2025		365		(4)			(4)		361	361			
100248047	FAIRBURN	GA		10/29/2025		3,029		(200)			(200)		2,829	2,829			
100147224	WARREN	OH		03/28/2024		280		(2)			(2)		278	278			
100243475	BIRMINGHAM	AL		09/26/2025		247		(12)			(12)		235	235			
100226966	GREENSBORO	NC		07/30/2025		2,799		(101)			(101)		2,698	2,698			
100193479	HUACHUCA CITY	AZ		02/10/2025		277		(5)			(5)		272	272			
100065633	GREEN BAY	WI		07/28/2021		561		(23)			(23)		538	538			
100153485	ZION	IL		05/30/2024		235		(9)			(9)		226	226			
100165010	PORT ORANGE	FL		08/28/2024		256		(17)			(17)		239	239			
100191715	JACKSON	WI		02/20/2025		319		(9)			(9)		310	310			
100060973	WAYNESBORO	VA		06/01/2021		915		4			4		919	919			
100258437	MOUNTAIN TOP	PA		12/05/2025		409		(8)			(8)		401	401			
100064687	CONVERSE	TX		07/14/2021		704		(40)			(40)		664	664			
100207535	DULUTH	GA		04/29/2025		773		(31)			(31)		742	742			
100079057	IMPERIAL	MO		02/24/2022		612		(10)			(10)		602	602			
100258010	PEABODY	MA		11/26/2025		755		(29)			(29)		726	726			
100154522	ALEXANDRIA	LA		06/14/2024		203		(9)			(9)		194	194			
100062741	SAN ANTONIO	TX		07/01/2021		667		(16)			(16)		651	651			
100160856	LOMPOC	CA		07/24/2024		47,111		1,170			1,170		48,281	48,281			
100274385	JONESBORO	AR		01/29/2026		534		(20)			(20)		514	514			
100064825	PLEASANT GROVE	AL		07/14/2021		608		(26)			(26)		582	582			
100163857	SANDWICH	IL		09/27/2024		266		(14)			(14)		252	252			
100061180	ELIZABETHTON	TN		06/01/2021		2,508		10			10		2,518	2,518			
100099791	HARTFORD	CT		02/28/2023		700		(14)			(14)		686	686			
100202150	NEWARK	OH		03/18/2025		269		(4)			(4)		265	265			
100184490	LANCASTER	CA		12/17/2024		585		(12)			(12)		573	573			
100214519	SAN ANGELO	TX		06/06/2025		1,082		(48)			(48)		1,034	1,034			
100210865	NORFOLK	VA		05/15/2025		238		(11)			(11)		227	227			
100147247	CALUMET CITY	IL		03/28/2024		590		(13)			(13)		577	577			
100248699	EVANSTON	IL		10/29/2025		576		(41)			(41)		535	535			
100060943	ROUND ROCK	TX		06/01/2021		2,290		9			9		2,299	2,299			
100067962	HOUSTON	TX		09/23/2021		700		(38)			(38)		662	662			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269430	LINCOLN	CA		12/30/2025		356		(7)			(7)		349	349			
100161793	SAUK VILLAGE	IL		07/31/2024		254		(4)			(4)		250	250			
100209792	CORINTH	TX		05/05/2025		5,591		(244)			(244)		5,347	5,347			
100147185	CHARLOTTE	NC		03/28/2024		270		(8)			(8)		262	262			
100151985	CLINTON TOWNSHIP	MI		06/14/2024		256		(16)			(16)		240	240			
100156851	DARBY	PA		06/27/2024		246		(6)			(6)		240	240			
100222321	FRANKLIN	TN		07/30/2025		1,012		(21)			(21)		991	991			
100211646	MILLVILLE	NJ		05/16/2025		262		(6)			(6)		256	256			
100187881	CHESTERFIELD	MI		01/07/2025		595		(28)			(28)		567	567			
100140788	ALBANY	GA		01/22/2024		527		(14)			(14)		513	513			
100247980	RIVERSIDE	CA		10/29/2025		863		(36)			(36)		827	827			
100208291	YUBA CITY	CA		04/29/2025		1,010		(40)			(40)		970	970			
100060262	EAST PROVIDENCE	RI		06/25/2021		2,128		(22)			(22)		2,106	2,106			
100149739	BUFFALO	NY		04/26/2024		235		(7)			(7)		228	228			
100023580	GREENACRES	FL		09/04/2018		769		(24)			(24)		745	745			
3510122846	OCALA	FL		12/19/2025		246,700		844			844		247,544	247,544			
100063497	DES MOINES	IA		07/01/2021		3,748		(41)			(41)		3,707	3,707			
100174738	BUFFALO	NY		10/31/2024		238		(15)			(15)		223	223			
100193311	BENTON	AR		02/10/2025		278		(8)			(8)		270	270			
100080964	THOMASTON	GA		03/18/2022		601		3			3		604	604			
100063532	HAMPTON	GA		07/01/2021		685		(5)			(5)		680	680			
100236747	AMARILLO	TX		09/11/2025		613		1			1		614	614			
100164679	UPLAND	CA		08/23/2024		885		(23)			(23)		862	862			
100130019	LUFKIN	TX		09/27/2023		446		(12)			(12)		434	434			
100126292	CHICAGO	IL		08/30/2023		287		(8)			(8)		279	279			
100016548	BRYN MAWR	PA		04/10/2018		705		(14)			(14)		691	691			
100019998	PHILADELPHIA	PA		07/30/2018		755		(12)			(12)		743	743			
100068353	HOMESTEAD	FL		08/25/2021		682		(25)			(25)		657	657			
100061815	HILTON	NY		07/01/2021		433		(17)			(17)		416	416			
100074999	GIBBSTOWN	NJ		12/01/2021		778		(9)			(9)		769	769			
100190318	CLEVELAND	OH		01/22/2025		222		(7)			(7)		215	215			
100070502	KEMP	TX		09/23/2021		410		(32)	1		(33)		377	377			
100090135	PRYOR	OK		01/13/2023		700		(21)			(21)		679	679			
100204503	YUMA	AZ		04/04/2025		283		(11)			(11)		272	272			
100248722	WILLIMANTIC	CT		10/29/2025		897		(65)			(65)		832	832			
100200075	EUSTIS	FL		03/06/2025		456		(4)			(4)		452	452			
100237007	FARGO	ND		09/12/2025		4,549		(97)			(97)		4,452	4,452			
100137340	LAS VEGAS	NV		12/01/2023		256		(5)			(5)		251	251			
100150946	INDIAN TRAIL	NC		05/08/2024		21,517		(157)			(157)		21,360	21,360			
100197289	MESA	AZ		02/25/2025		1,503		(3)			(3)		1,500	1,500			
100138659	WAYNESVILLE	OH		02/02/2024		246		(14)			(14)		232	232			
100175997	RICHLAND	WA		11/14/2024		7,655		15			15		7,670	7,670			
100157737	HEMET	CA		07/02/2024		362		(17)			(17)		345	345			
100175885	PROVIDENCE	RI		11/12/2024		282		(11)			(11)		271	271			
100188591	GARFIELD HEIGHTS	OH		02/10/2025		269		(2)			(2)		267	267			
100172157	NORTHRIDGE	CA		10/17/2024		218		(12)			(12)		206	206			
100067496	CANAAN	NH		09/23/2021		803		(47)			(47)		756	756			
100178034	LELAND	NC		11/19/2024		609		(31)			(31)		578	578			
100137835	UPPER DARBY	PA		12/08/2023		511		(17)			(17)		494	494			
100208174	QUEEN CREEK	AZ		04/29/2025		1,038		(26)			(26)		1,012	1,012			
100161843	PHILADELPHIA	PA		07/31/2024		268		(3)			(3)		265	265			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100249360	POST FALLS	ID		10/30/2025		817		(31)			(31)		786	786			
100175437	WATHENA	KS		12/23/2024		268		(11)			(11)		257	257			
100068261	HANOVER	PA		08/25/2021		630		(30)			(30)		600	600			
100068262	HANOVER	PA		08/25/2021		630		(30)			(30)		600	600			
100068186	ARLINGTON	VA		08/25/2021		600		(34)			(34)		566	566			
100230971	PEMBERTON	NJ		08/29/2025		623		(13)			(13)		610	610			
100023983	SMYRNA	TN		09/10/2018		669		(19)			(19)		650	650			
100222514	LACEY	WA		07/30/2025		495		(10)			(10)		485	485			
100076198	MEMPHIS	TN		01/07/2022		602		(16)			(16)		586	586			
100099780	EAST SYRACUSE	NY		02/28/2023		260		(6)			(6)		254	254			
100177747	FARIBAULT	MN		11/19/2024		881		(31)			(31)		850	850			
100147687	CALUMET CITY	IL		04/04/2024		240		(3)			(3)		237	237			
100188147	SALT LAKE CITY	UT		01/07/2025		947		(28)			(28)		919	919			
100139173	DAVENPORT	FL		12/28/2023		23,643		(228)			(228)		23,415	23,415			
100064715	UNION CITY	GA		07/14/2021		577		(29)			(29)		548	548			
100204566	COLUMBUS	OH		04/04/2025		326		(16)			(16)		310	310			
100278256	CHATTANOOGA	TN		02/26/2026		937		(18)			(18)		919	919			
100145882	MURRIETA	CA		03/19/2024		549		(25)			(25)		524	524			
100061434	CHICAGO	IL		06/01/2021		583		2			2		585	585			
100176951	ORLAND	CA		11/15/2024		243		(11)			(11)		232	232			
100155525	ACWORTH	GA		06/18/2024		539		(39)			(39)		500	500			
100067024	GLENS FALLS	NY		08/02/2021		501		4			4		505	505			
100237379	ATTLEBORO	MA		09/12/2025		626		(24)			(24)		602	602			
100117619	CONROE	TX		07/20/2023		307		2			2		309	309			
100269048	TROY	IL		12/30/2025		195		(14)			(14)		181	181			
100057694	PHOENIX	AZ		06/30/2021		624		(19)			(19)		605	605			
100169884	PHILADELPHIA	PA		11/08/2024		250		(12)			(12)		238	238			
100136800	ROLLING MEADOWS	IL		11/27/2023		331		(2)			(2)		329	329			
100075679	MANTUA	NJ		12/01/2021		451		(5)			(5)		446	446			
5.00007E+11	AMSTERDAM	NLD		07/31/2025		11							11		(11)		(11)
5.00008E+11	ZAANDAM	NLD		02/25/2026		21							21		(21)		(21)
100205582	LENOIR CITY	TN		05/09/2025		262		(12)			(12)		250	250			
100134008	AMARILLO	TX		10/25/2023		244		(7)			(7)		237	237			
100134028	DETROIT	MI		10/25/2023		243		(6)			(6)		237	237			
100154839	SOUTH BELOIT	IL		07/19/2024		277		(10)			(10)		267	267			
100091229	BALTIMORE	MD		01/31/2023		217		(16)			(16)		201	201			
100231050	LATHROP	CA		08/29/2025		138		(5)			(5)		133	133			
100139498	NEW ALBANY	IN		12/28/2023		237		(17)			(17)		220	220			
100069444	GOOSE CREEK	SC		09/01/2021		456							456	456			
100177881	GRAHAM	WA		11/19/2024		639		(20)			(20)		619	619			
100247807	ALPHARETTA	GA		10/29/2025		198		(15)			(15)		183	183			
100155788	COLUMBUS	OH		06/18/2024		820		(47)			(47)		773	773			
100108429	BALTIMORE	MD		05/25/2023		266		(6)			(6)		260	260			
100169239	SCRANTON	PA		09/27/2024		264		(12)			(12)		252	252			
100135677	KENT	WA		11/09/2023		32,950		207			207		33,157	33,157			
100200084	MARS HILL	NC		03/06/2025		6,339		(131)			(131)		6,208	6,208			
100175631	AKRON	OH		11/12/2024		290		(5)			(5)		285	285			
100164930	CAMDEN	NJ		08/28/2024		250		(8)			(8)		242	242			
100237451	BUCKEYE	AZ		09/12/2025		568		(31)			(31)		537	537			
100173735	KINGSVILLE	TX		10/30/2024		286		(13)			(13)		273	273			
100018363	DALLAS	TX		06/27/2018		924		(21)			(21)		903	903			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169972	ANDERSON	IN		11/08/2024		297		(6)			(6)		291	291			
100156314	DEKALB	IL		07/25/2024		252		(15)			(15)		237	237			
100137876	LINCOLNTON	NC		12/08/2023		267		(17)			(17)		250	250			
100175132	KANSAS CITY	MO		11/05/2024		277		(13)			(13)		264	264			
100067699	EDINBURG	TX		09/23/2021		649		(22)			(22)		627	627			
100202009	SHELBY	NC		03/18/2025		294		(7)			(7)		287	287			
100016544	SACRAMENTO	CA		04/10/2018		698		(27)			(27)		671	671			
100148991	MORENO VALLEY	CA		04/17/2024		210		(5)			(5)		205	205			
100068507	JACKSONVILLE	FL		08/25/2021		611		(29)			(29)		582	582			
100278064	BEACON FALLS	CT		02/26/2026		270		(5)			(5)		265	265			
100070440	LAPEER	MI		09/23/2021		651		(15)			(15)		636	636			
100071538	WINTER HAVEN	FL		10/14/2021		959		(31)			(31)		928	928			
100078785	DALLAS	TX		02/24/2022		642		13			13		655	655			
100131706	PINSON	AL		10/06/2023		1,018		65			65		1,083	1,083			
100186186	STOCKTON	CA		12/27/2024		190		(4)			(4)		186	186			
100077321	JACKSON	TN		01/03/2022		688		(6)			(6)		682	682			
100164088	WHARTON	TX		08/21/2024		263		(17)			(17)		246	246			
100099641	ALLENTOWN	PA		04/06/2023		221		(13)			(13)		208	208			
100169240	OAK PARK	MI		09/27/2024		274		(12)			(12)		262	262			
100065668	ALBUQUERQUE	NM		07/28/2021		809		(34)			(34)		775	775			
100147267	HARRISBURG	PA		03/28/2024		597		(11)			(11)		586	586			
100091488	BROOKLYN	NY		01/20/2023		267		49			49		316	316			
100119830	GARY	IN		08/08/2023		268		(4)			(4)		264	264			
100210902	LAS VEGAS	NV		05/15/2025		208		(13)			(13)		195	195			
100169958	HORIZON CITY	TX		11/08/2024		329		(8)			(8)		321	321			
100208473	DALLAS	TX		04/29/2025		1,089		(47)			(47)		1,042	1,042			
100282744	FAYETTEVILLE	GA		03/02/2026		233		(17)			(17)		216	216			
100064746	COVINGTON	GA		07/14/2021		618		(30)			(30)		588	588			
100067603	WEST WARWICK	RI		09/23/2021		632		(28)			(28)		604	604			
100099642	FORT MYERS	FL		04/06/2023		656		(16)			(16)		640	640			
100064514	FOLCROFT	PA		07/01/2021		795		27			27		822	822			
100158525	LORAIN	OH		07/10/2024		267		(10)			(10)		257	257			
100057634	GUTHRIE	OK		06/30/2021		544		(25)			(25)		519	519			
100177953	SANDY	UT		11/19/2024		775		(11)			(11)		764	764			
5.00007E+11	DRACHTEN	NLD		11/28/2025		11							11		(11)		(11)
100062872	GRAND RAPIDS	MI		07/01/2021		1,336		(15)			(15)		1,321	1,321			
100019745	TUCSON	AZ		07/26/2018		932		(19)			(19)		913	913			
100213330	WACO	TX		05/29/2025		742		(31)			(31)		711	711			
100099852	CHESTER	PA		02/28/2023		250		(8)			(8)		242	242			
100209840	MACON	GA		05/05/2025		261		(9)			(9)		252	252			
100199482	PASADENA	CA		03/05/2025		146		(11)			(11)		135	135			
100134027	MISHAWAKA	IN		10/25/2023		275		(5)			(5)		270	270			
100062078	OCEAN SPRINGS	MS		07/01/2021		903		(15)			(15)		888	888			
100019709	NOKOMIS	FL		07/26/2018		703		(15)			(15)		688	688			
100196673	SANTA ROSA BEACH	FL		02/25/2025		869		(35)			(35)		834	834			
100247818	CAMARILLO	CA		10/29/2025		597		(25)			(25)		572	572			
100077496	KNOXVILLE	TN		01/03/2022		219		(4)			(4)		215	215			
100155785	CLINTON	UT		06/18/2024		590		(27)			(27)		563	563			
100119876	ENTERPRISE	AL		08/10/2023		270		(8)			(8)		262	262			
100269680	WHITTIER	CA		12/30/2025		464		(22)			(22)		442	442			
100202127	DETROIT	MI		03/18/2025		257		(8)			(8)		249	249			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164912	BELEN	NM		08/28/2024		281		(8)			(8)		273	273			
100061475	HOUSTON	TX		06/01/2021		437		2			2		439	439			
100101598	CORCORAN	CA		04/26/2023		331		(8)			(8)		323	323			
100181546	MAPLE HEIGHTS	OH		12/09/2024		245		(6)			(6)		239	239			
100157661	FORT WORTH	TX		06/28/2024		35,139		(723)			(723)		34,416	34,416			
100091541	BIG SPRING	TX		01/20/2023		199		41			41		240	240			
100075259	MONROE	GA		12/01/2021		570		(8)			(8)		562	562			
100092033	TRENTON	NJ		02/09/2023		293		(8)			(8)		285	285			
100068063	BALTIMORE	MD		09/23/2021		2,157		16			16		2,173	2,173			
100169031	HOLIDAY	FL		09/27/2024		226		(20)			(20)		206	206			
100210802	WEATHERFORD	TX		05/15/2025		266		(4)			(4)		262	262			
100269203	FORT LEE	NJ		12/30/2025		691		(14)			(14)		677	677			
100196926	BULLHEAD CITY	AZ		02/25/2025		2,080		(44)			(44)		2,036	2,036			
100196887	RICHMOND	CA		02/25/2025		150		(1)			(1)		149	149			
100188025	CONCORD	CA		01/07/2025		625		(30)			(30)		595	595			
100192186	CRESTWOOD	IL		01/31/2025		251		(12)			(12)		239	239			
100074873	CLEVELAND	TN		12/01/2021		887		(17)			(17)		870	870			
100063046	PHILADELPHIA	PA		07/01/2021		867		(4)			(4)		863	863			
100237198	PARLIN	NJ		09/12/2025		1,947		(86)			(86)		1,861	1,861			
100075731	CONYERS	GA		12/01/2021		674		(10)			(10)		664	664			
100155385	PUNTA GORDA	FL		06/18/2024		597		(13)			(13)		584	584			
100101654	DUPONT	WA		04/26/2023		414		(7)			(7)		407	407			
100156228	ABSECON	NJ		06/20/2024		298		(19)			(19)		279	279			
100127981	EVANSVILLE	IN		09/08/2023		341		10			10		351	351			
100074848	HOUSTON	TX		12/01/2021		990		(14)			(14)		976	976			
100237559	BROOKLYN	NY		09/12/2025		607		(31)			(31)		576	576			
100068962	HOFFMAN ESTATES	IL		09/01/2021		1,018		1			1		1,019	1,019			
100170038	HARRISBURG	PA		11/08/2024		258		(12)			(12)		246	246			
100079180	NEW FRANKLIN	OH		02/24/2022		576		1			1		577	577			
100064853	HARVEY	LA		07/14/2021		767		(31)			(31)		736	736			
100157386	INDIANAPOLIS	IN		02/20/2025		248		(11)			(11)		237	237			
100278061	LAKELAND	FL		02/26/2026		253		(1)			(1)		252	252			
100282966	MOUNDS	OK		03/02/2026		596		(44)			(44)		552	552			
100088047	HOLLYWOOD	FL		10/25/2022		78		(5)			(5)		73	73			
100269847	SAN BERNARDINO	CA		12/30/2025		993		(20)			(20)		973	973			
100164660	APPLE VALLEY	CA		08/23/2024		601		(28)			(28)		573	573			
100126438	INDIANAPOLIS	IN		08/30/2023		511		(12)			(12)		499	499			
100134436	PHILADELPHIA	PA		10/30/2023		174		(15)			(15)		159	159			
100134840	HOUSTON	TX		10/30/2023		540		(19)			(19)		521	521			
100068308	CHICAGO	IL		08/25/2021		2,103		(56)			(56)		2,047	2,047			
100277043	CHICAGO	IL		02/06/2026		8,143		(388)			(388)		7,755	7,755			
100136636	BAKERSFIELD	CA		11/22/2023		602		(23)			(23)		579	579			
100019747	DOWNINGTOWN	PA		07/26/2018		674		(10)			(10)		664	664			
100220757	COLUMBIA	SC		07/18/2025		1,105		(19)			(19)		1,086	1,086			
100147294	HARTFORD	CT		03/28/2024		939		(21)			(21)		918	918			
100156215	BOYNTON BEACH	FL		06/20/2024		452		(33)			(33)		419	419			
100161810	WASHINGTON	IN		07/31/2024		234		(6)			(6)		228	228			
100079376	BANNER ELK	NC		03/17/2022		534		(24)			(24)		510	510			
100062511	RUSSELL SPRINGS	KY		07/01/2021		859		1			1		860	860			
100155129	FOREST FALLS	CA		07/19/2024		286		(4)			(4)		282	282			
100133141	SAPULPA	OK		11/29/2023		244		(5)			(5)		239	239			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100483	PISCATAWAY	NJ		04/27/2023		1,123		163			163		1,286	1,286			
100063747	OMAHA	NE		07/01/2021		685		(1)			(1)		684	684			
100024229	RANCHO CUCAMONGA	CA		09/20/2018		646		(20)			(20)		626	626			
100064894	CASA GRANDE	AZ		07/14/2021		614		(24)			(24)		590	590			
100064839	BRAWLEY	CA		07/14/2021		592		(24)			(24)		568	568			
100141776	GALLOWAY	NJ		01/30/2024		236		(12)			(12)		224	224			
100229244	GAINESVILLE	FL		08/13/2025		85,164		(2,895)			(2,895)		82,269	82,269			
100100477	ROCHESTER	NY		04/27/2023		425		59			59		484	484			
100206566	MEMPHIS	TN		04/22/2025		468		(16)			(16)		452	452			
100067872	GARLAND	TX		09/23/2021		1,505		(75)			(75)		1,430	1,430			
100257967	BEAVER	WV		11/26/2025		1,114		(55)			(55)		1,059	1,059			
100137496	SAINT CLOUD	MN		01/11/2024		207		(19)			(19)		188	188			
100107904	EL PASO	TX		06/29/2023		37,363		(591)			(591)		36,772	36,772			
100164926	CARBONDALE	PA		08/28/2024		273		(7)			(7)		266	266			
100083661	LEBANON	PA		06/23/2022		247		(3)			(3)		244	244			
100103139	WEST ALLIS	WI		04/21/2023		284		(9)			(9)		275	275			
100088918	HARRISBURG	PA		11/15/2022		202		(11)			(11)		191	191			
100039733	MINNEAPOLIS	MN		10/28/2019		660		(23)			(23)		637	637			
100091628	ATLANTA	GA		03/07/2023		283		(16)			(16)		267	267			
100186341	KISSIMMEE	FL		12/30/2024		2,693							2,693	2,693			
100177879	FREEHOLD	NJ		11/19/2024		475		(23)			(23)		452	452			
100057593	KANSAS CITY	KS		06/30/2021		653		(17)			(17)		636	636			
100173832	NEWPORT NEWS	VA		10/31/2024		256		(12)			(12)		244	244			
100254068	WEST PALM BEACH	FL		10/31/2025		333		(21)			(21)		312	312			
100086376	RANGELY	CO		09/23/2022		272		(4)			(4)		268	268			
100284257	CHAGRIN FALLS	OH		03/30/2026		439		(20)			(20)		419	419			
100060372	TOMBALL	TX		06/01/2021		563		2			2		565	565			
100159920	NORTH LAUDERDALE	FL		08/16/2024		261		(11)			(11)		250	250			
100162355	SOUTH ELGIN	IL		08/06/2024		592		(8)			(8)		584	584			
100099823	CHICAGO	IL		02/28/2023		308		(9)			(9)		299	299			
100161101	HUNTERSVILLE	NC		07/24/2024		4,406		(91)			(91)		4,315	4,315			
100269319	GLENDALE	AZ		12/30/2025		667		(14)			(14)		653	653			
100192389	RIVERSIDE	CA		02/06/2025		1,012		(34)			(34)		978	978			
100064952	VERMILLION	SD		07/14/2021		641		(22)			(22)		619	619			
100257416	GREENBACKVILLE	VA		11/26/2025		268		(14)			(14)		254	254			
3350122247	HURLEYVILLE	NY		02/26/2026		285,217							285,217	285,217			
100108966	LEXINGTON	NC		05/31/2023		250		(19)			(19)		231	231			
100067527	HUBERT	NC		09/23/2021		634		(26)			(26)		608	608			
100277317	DES MOINES	IA		02/12/2026		250		(12)			(12)		238	238			
100272660	ATLANTIC CITY	NJ		01/09/2026		256		(12)			(12)		244	244			
100143615	MACON	GA		02/21/2024		281		(8)			(8)		273	273			
100146343	FOLSOM	CA		03/19/2024		786		(32)			(32)		754	754			
100079099	PASADENA	TX		02/24/2022		591		(5)			(5)		586	586			
100258567	NEENAH	WI		12/05/2025		547		(11)			(11)		536	536			
100117867	CORAL SPRINGS	FL		07/20/2023		271		(8)			(8)		263	263			
100197431	MAUMELLE	AR		02/25/2025		569		(29)			(29)		540	540			
100120215	LOS ANGELES	CA		08/18/2023		280		(5)			(5)		275	275			
100267851	SNELLVILLE	GA		12/29/2025		579		(24)			(24)		555	555			
100283839	HARRISBURG	PA		03/16/2026		270		(12)			(12)		258	258			
100064119	RICHMOND	TX		07/01/2021		538		5			5		543	543			
100067514	TULSA	OK		09/23/2021		650		(24)			(24)		626	626			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229408	DYER	IN		08/15/2025		701		(45)			(45)		656	656			
100102593	CLARKSVILLE	IN		06/07/2023		308		(6)			(6)		302	302			
100133090	DORA	AL		11/29/2023		706		7			7		713	713			
100147215	FALLSBURG	NY		03/28/2024		207		(6)			(6)		201	201			
100199059	SAINT ROBERT	MO		02/28/2025		299		4			4		303	303			
100258671	EL CENTRO	CA		12/05/2025		1,205		(25)			(25)		1,180	1,180			
100208729	MENIFEE	CA		04/29/2025		215		(5)			(5)		210	210			
100136784	UPPER MARLBORO	MD		11/27/2023		239		(5)			(5)		234	234			
100100132	HOUSTON	TX		03/28/2023		301		8			8		309	309			
100153905	PHILADELPHIA	PA		06/05/2024		252		(5)			(5)		247	247			
100138066	COLUMBUS	OH		12/13/2023		254		(1)			(1)		253	253			
100071806	COLUMBIA	SC		10/14/2021		957		(40)			(40)		917	917			
100204392	SAN DIMAS	CA		03/31/2025		678		(36)			(36)		642	642			
100020221	BILLINGS	MT		07/17/2018		665		(22)			(22)		643	643			
100109950	ALLENTOWN	PA		06/22/2023		331		(10)			(10)		321	321			
100261543	CHICAGO	IL		12/12/2025		585		(18)			(18)		567	567			
100146223	PFLUGERVILLE	TX		03/19/2024		610		(23)			(23)		587	587			
100278049	FREDERICK	MD		02/26/2026		431		(16)			(16)		415	415			
100177950	SILVER SPRING	MD		11/19/2024		3,919		(167)			(167)		3,752	3,752			
100244218	MIDDLESEX	NJ		09/29/2025		712		(45)			(45)		667	667			
100196593	CORONA	CA		02/25/2025		811		(45)			(45)		766	766			
100273527	LAURENCE HARBOR	NJ		01/23/2026		528		(28)			(28)		500	500			
100269274	CONCORD	NC		12/30/2025		607		(12)			(12)		595	595			
100141035	ORLANDO	FL		02/20/2024		11,740							11,740	11,740			
100244306	ALTAMONTE SPRINGS	FL		09/29/2025		766		(58)			(58)		708	708			
100089387	HOLLYWOOD	FL		11/17/2022		387		(14)			(14)		373	373			
100023994	KNOXVILLE	TN		09/10/2018		624		(18)			(18)		606	606			
100211276	BELTSVILLE	MD		05/15/2025		633		(23)			(23)		610	610			
100228199	BARBERTON	OH		08/11/2025		250		(4)			(4)		246	246			
100020006	TUCSON	AZ		07/30/2018		644		(20)			(20)		624	624			
100091989	GARFIELD HEIGHTS	OH		02/09/2023		230		45			45		275	275			
100062228	FAYETTEVILLE	GA		07/01/2021		1,182		(8)			(8)		1,174	1,174			
100188168	WILLIAMSBURG	VA		01/07/2025		4,013		(219)			(219)		3,794	3,794			
100065071	MAPLETON	MN		07/14/2021		650		(18)			(18)		632	632			
100176904	MINT HILL	NC		11/15/2024		1,010		(44)			(44)		966	966			
3410000971	SAN ANTONIO	TX		08/29/2025		1							1	1			
100265080	HILLIARD	OH		12/19/2025		550		(35)			(35)		515	515			
100082219	SAN JOSE DEL CABO	MEX		04/14/2022		269							269	269			
100244227	EAST HAMPTON	CT		09/29/2025		189		(16)	1		(17)		172	172			
100057865	BLUE JAY	CA		06/30/2021		592		(30)			(30)		562	562			
100100634	CONYERS	GA		04/27/2023		232		(19)			(19)		213	213			
100283934	BIRMINGHAM	AL		03/23/2026		190		(4)			(4)		186	186			
100277813	MONCKS CORNER	SC		02/26/2026		706		(14)			(14)		692	692			
100277837	DENVER	CO		02/26/2026		672		(13)			(13)		659	659			
100284121	RIVERSIDE	CA		03/30/2026		2,001		(37)			(37)		1,964	1,964			
100284315	ASHLAND	OR		03/30/2026		1,881		(51)			(51)		1,830	1,830			
100284328	MORENO VALLEY	CA		03/30/2026		137		(4)			(4)		133	133			
100196594	PORTLAND	OR		02/25/2025		534		(38)			(38)		496	496			
100154203	PHILADELPHIA	PA		07/11/2024		246		(11)			(11)		235	235			
100067570	OCEAN CITY	MD		09/23/2021		912		(41)			(41)		871	871			
100213153	MELBOURNE	FL		05/29/2025		79,449		(4,243)			(4,243)		75,206	75,206			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100239289	LEWISVILLE	NC		09/29/2025		665		(14)			(14)		651	651			
100075398	SPARTANBURG	SC		12/01/2021		748		(13)			(13)		735	735			
100175627	CORPUS CHRISTI	TX		11/12/2024		227		(11)			(11)		216	216			
100284888	HURON	OH		03/27/2026		14,662		(61)			(61)		14,601	14,601			
100109961	LINDENWOLD	NJ		06/22/2023		259		(7)			(7)		252	252			
100244145	EAST SANDWICH	MA		09/29/2025		382		(11)			(11)		371	371			
100208648	ELMWOOD PARK	IL		04/29/2025		635		(11)			(11)		624	624			
100249163	LISBON FALLS	ME		10/30/2025		551		(24)			(24)		527	527			
100067871	KANNAPOLIS	NC		09/23/2021		668		(33)			(33)		635	635			
100057563	BALTIMORE	MD		06/30/2021		644		(14)			(14)		630	630			
100248363	BEAVERCREEK	OH		10/29/2025		566		(35)			(35)		531	531			
100257389	CARLTON	GA		11/26/2025		837		(61)			(61)		776	776			
100211051	TORRINGTON	WY		05/15/2025		541		(37)			(37)		504	504			
100230010	EL PASO	TX		08/22/2025		202		(2)			(2)		200	200			
100139417	MEMPHIS	TN		12/28/2023		213		(5)			(5)		208	208			
100211063	OXFORD	OH		05/15/2025		209		(12)			(12)		197	197			
100201325	EUCLID	OH		03/12/2025		204		(9)			(9)		195	195			
100024264	CHICAGO	IL		09/20/2018		624		(10)			(10)		614	614			
100204807	CLARKSTON	GA		04/09/2025		219		(4)			(4)		215	215			
100282429	SUWANEE	GA		03/02/2026		349		(26)			(26)		323	323			
100277054	ENGLEWOOD	FL		02/06/2026		262		(6)			(6)		256	256			
100209597	ASHBURN	VA		05/02/2025		44,605		(1,459)			(1,459)		43,146	43,146			
100257939	SUFFOLK	VA		11/26/2025		196		(14)			(14)		182	182			
100273503	MIDLOTHIAN	VA		01/23/2026		578		(28)			(28)		550	550			
100060579	CALHOUN	GA		06/01/2021		1,133		4			4		1,137	1,137			
100274688	VISALIA	CA		01/29/2026		644		(29)			(29)		615	615			
100274592	REPUBLIC	WA		01/29/2026		637		(12)			(12)		625	625			
100057558	EATONTON	GA		06/30/2021		687		(18)			(18)		669	669			
100060695	PLANO	TX		06/01/2021		1,134		4			4		1,138	1,138			
100133196	KISSIMMEE	FL		11/29/2023		10,602		(88)			(88)		10,514	10,514			
100257469	SUWANEE	GA		11/26/2025		593		(38)			(38)		555	555			
100274404	KENNEBUNK	ME		01/29/2026		696		(13)			(13)		683	683			
100237914	CHATHAM	VA		09/12/2025		166		(12)			(12)		154	154			
100103140	TRENTON	NJ		04/21/2023		389		(12)			(12)		377	377			
100023219	JACKSONVILLE	FL		08/16/2018		631		(20)			(20)		611	611			
100078938	COLUMBIA	MO		02/24/2022		566		(8)			(8)		558	558			
100244019	FT LAUDERDALE	FL		09/29/2025		126		(12)			(12)		114	114			
100167958	PLEASANTON	TX		09/20/2024		76		(3)			(3)		73	73			
100239364	SAINT CLOUD	FL		09/29/2025		180		(5)			(5)		175	175			
100100754	ROSHARON	TX		04/28/2023		4,100		(49)			(49)		4,051	4,051			
100170018	FOND DU LAC	WI		11/08/2024		222		(10)			(10)		212	212			
100244207	CATONSVILLE	MD		09/29/2025		198		(9)			(9)		189	189			
100215908	PETALUMA	CA		06/17/2025		281		(5)			(5)		276	276			
100269441	NORWALK	CT		12/30/2025		682		(29)			(29)		653	653			
100064672	HIALEAH	FL		07/14/2021		791		(46)			(46)		745	745			
100067874	OCALA	FL		09/23/2021		979		(53)			(53)		926	926			
100269458	MADERA	CA		12/30/2025		539		(18)			(18)		521	521			
100063346	OMAHA	NE		07/01/2021		253		(2)			(2)		251	251			
100249605	BELDING	MI		10/30/2025		273		(5)			(5)		268	268			
100257413	CUMMING	GA		11/26/2025		579		(42)			(42)		537	537			
100063413	MULLICA HILL	NJ		07/01/2021		683		(7)			(7)		676	676			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060927	HOGANSVILLE	GA		06/01/2021		859		4			4		863	863			
100061775	FORT WORTH	TX		07/01/2021		1,192		(17)			(17)		1,175	1,175			
100019582	SHERWOOD	AR		07/26/2018		693		(18)			(18)		675	675			
100076319	OKLAHOMA CITY	OK		01/07/2022		779		(15)			(15)		764	764			
100257918	BRUSH PRAIRIE	WA		11/26/2025		2,060		(147)			(147)		1,913	1,913			
100067937	NORMAN	OK		09/23/2021		534		(22)			(22)		512	512			
100193333	CHICAGO	IL		02/10/2025		231		(3)			(3)		228	228			
100278133	BERKELEY	CA		02/26/2026		661		(27)			(27)		634	634			
100024360	EUREKA	CA		09/20/2018		630		(7)			(7)		623	623			
100116382	DOLTON	IL		07/20/2023		306		17			17		323	323			
100221808	NEW ORLEANS	LA		07/25/2025		232		(11)			(11)		221	221			
100243455	COVINGTON	IN		09/26/2025		214		(12)			(12)		202	202			
100154514	FARMVILLE	VA		06/14/2024		247		(5)			(5)		242	242			
100193300	PHILADELPHIA	PA		02/10/2025		569		(7)			(7)		562	562			
100219992	SALEM	OH		07/30/2025		258		(8)			(8)		250	250			
100277864	ROSEVILLE	CA		02/26/2026		599		(12)			(12)		587	587			
100155408	WESLEY CHAPEL	FL		06/18/2024		712		(51)			(51)		661	661			
100228905	KOKOMO	IN		09/10/2025		278		(3)			(3)		275	275			
100273473	BUFFALO	NY		01/23/2026		526		(29)			(29)		497	497			
100019846	VISALIA	CA		07/30/2018		641		(21)			(21)		620	620			
100257970	WETHERSFIELD	CT		11/26/2025		601		(35)			(35)		566	566			
100068263	PHILADELPHIA	PA		08/25/2021		971		(12)			(12)		959	959			
100077392	STEM	NC		01/03/2022		850		(19)			(19)		831	831			
100257501	VANCOUVER	WA		11/26/2025		627		(31)			(31)		596	596			
100067476	TALLAHASSEE	FL		09/23/2021		1,044		(58)			(58)		986	986			
100204405	OMRO	WI		03/31/2025		320		(18)			(18)		302	302			
100132800	CAYCE	SC		11/03/2023		2,377		(74)			(74)		2,303	2,303			
100212536	TOLEDO	OH		05/29/2025		237		(7)			(7)		230	230			
100083036	CEDAR FALLS	IA		05/11/2022		2,470		(94)			(94)		2,376	2,376			
100020225	CAPE CORAL	FL		07/17/2018		639		(20)			(20)		619	619			
100139476	LAS VEGAS	NV		12/28/2023		347		(4)			(4)		343	343			
100213159	FOUNTAIN	CO		05/29/2025		190		(4)			(4)		186	186			
100148983	MESA	AZ		04/17/2024		227		(2)			(2)		225	225			
100247781	WESLEY CHAPEL	FL		10/29/2025		536		(39)			(39)		497	497			
100071758	HOUSTON	TX		10/14/2021		2,780		(132)			(132)		2,648	2,648			
100265101	NAMPA	ID		12/19/2025		182		(13)			(13)		169	169			
100267602	LOUISVILLE	KY		12/29/2025		522		(39)			(39)		483	483			
100243966	CORCORAN	CA		09/29/2025		440		(24)			(24)		416	416			
100204427	DETROIT	MI		04/01/2025		213		(7)			(7)		206	206			
100258686	WESLEY CHAPEL	FL		12/05/2025		704		(14)			(14)		690	690			
100228398	REVERE	MA		08/11/2025		38,073		(537)			(537)		37,536	37,536			
100269313	ROSWELL	GA		12/30/2025		630		(13)			(13)		617	617			
100213162	SACRAMENTO	CA		05/29/2025		251		(6)			(6)		245	245			
100211323	RICHLAND	WA		05/15/2025		764		(41)			(41)		723	723			
100023518	TUCSON	AZ		09/04/2018		628		(23)			(23)		605	605			
100204416	ST. LOUIS	MO		04/01/2025		228		(8)			(8)		220	220			
100205694	WESTLAND	MI		05/09/2025		264		(9)			(9)		255	255			
100062279	WARREN	PA		07/01/2021		1,247		(1)			(1)		1,246	1,246			
100108965	PHILADELPHIA	PA		05/31/2023		229		(19)			(19)		210	210			
100230393	PHOENIX	AZ		08/29/2025		656		(14)			(14)		642	642			
100278042	HARTFORD	CT		02/26/2026		124		(3)			(3)		121	121			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157319	COUNTRY CLUB HILLS	IL		02/20/2025		233		(10)			(10)		223	223			
100268129	HARBESON	DE		12/29/2025		625		(49)			(49)		576	576			
100170132	PALM COAST	FL		10/08/2024		4,771		(133)			(133)		4,638	4,638			
100057992	LAS VEGAS	NV		06/30/2021		1,151		(44)			(44)		1,107	1,107			
100024333	WOODSTOCK	IL		09/20/2018		633		(13)			(13)		620	620			
100210491	BELMONT	NC		05/12/2025		277		(13)			(13)		264	264			
100188600	SUMTER	SC		02/10/2025		342		(2)			(2)		340	340			
100202573	BAKERSFIELD	CA		03/21/2025		5,892		(110)			(110)		5,782	5,782			
100063638	LITHONIA	GA		07/01/2021		591		(2)			(2)		589	589			
100088790	MISHAWAKA	IN		11/15/2022		1,068		(29)			(29)		1,039	1,039			
100221319	WICHITA	KS		07/22/2025		245		(11)			(11)		234	234			
100249301	HOLLYWOOD	FL		10/30/2025		671		(13)			(13)		658	658			
100212915	BUENA PARK	CA		05/29/2025		406		(9)			(9)		397	397			
100084606	INDIANAPOLIS	IN		08/02/2022		480		(25)			(25)		455	455			
100080175	MIAMI	FL		02/25/2022		3,204		(111)			(111)		3,093	3,093			
100237890	HAMDEN	CT		09/12/2025		700		(44)			(44)		656	656			
100016516	MARYLAND HEIGHTS	MO		04/10/2018		690		(14)			(14)		676	676			
100116129	MADERA	CA		07/20/2023		2,221		221			221		2,442	2,442			
100120647	HALLANDALE BEACH	FL		08/21/2023		457		8			8		465	465			
100071986	TALLAHASSEE	FL		10/29/2021		570		(47)			(47)		523	523			
100145788	PETERSBURG	VA		05/08/2024		279		(10)			(10)		269	269			
100024305	EL PASO	TX		09/20/2018		604		(14)			(14)		590	590			
100019984	HOUSTON	TX		07/30/2018		809		(22)			(22)		787	787			
100244009	BENTONVILLE	AR		09/29/2025		589		(24)			(24)		565	565			
100249532	KENT	WA		10/30/2025		700		3			3		703	703			
100079012	CLEVELAND	OH		02/24/2022		584		(12)			(12)		572	572			
100210493	BELMONT	NC		05/12/2025		291		(13)			(13)		278	278			
100204706	GREENSBORO	NC		04/08/2025		272		(8)			(8)		264	264			
100190446	PEORIA	AZ		01/23/2025		732		(5)			(5)		727	727			
100268034	LAS VEGAS	NV		12/29/2025		611		(39)			(39)		572	572			
100119693	SOUTH FALLSBURG	NY		08/08/2023		299		(15)			(15)		284	284			
100230491	OCALA	FL		08/29/2025		508		(11)			(11)		497	497			
100208918	SAN DIEGO	CA		04/29/2025		16,705		(700)			(700)		16,005	16,005			
100018093	CHAPEL HILL	NC		06/08/2018		638		(12)			(12)		626	626			
100202187	MILWAUKEE	WI		03/18/2025		534		(3)			(3)		531	531			
100284106	LITCHFIELD PARK	AZ		03/30/2026		459		(12)			(12)		447	447			
100063147	GARDENDALE	AL		07/01/2021		891		(3)			(3)		888	888			
100060369	MAUMELLE	AR		06/01/2021		720		3			3		723	723			
100190261	MONTICELLO	NY		01/22/2025		252		(4)			(4)		248	248			
100237675	ALEXANDRIA	VA		09/12/2025		2,236		(151)			(151)		2,085	2,085			
100079039	CUYAHOGA FALLS	OH		02/24/2022		379		(4)			(4)		375	375			
100139986	SARASOTA	FL		01/09/2024		257		(6)			(6)		251	251			
100206390	CHARLOTTE	NC		05/22/2025		10,040		(191)			(191)		9,849	9,849			
100230320	FAIRFIELD	CA		08/29/2025		550		(11)			(11)		539	539			
100164982	ST. LOUIS	MO		08/28/2024		293		(7)			(7)		286	286			
100193728	KILLEEN	TX		02/10/2025		265		(10)			(10)		255	255			
100068062	CORPUS CHRISTI	TX		09/23/2021		632		(12)			(12)		620	620			
100283602	DEMOTTE	IN		03/13/2026		158		(6)			(6)		152	152			
100283785	SUFFOLK	VA		03/13/2026		160		(4)			(4)		156	156			
100195601	NEW KENSINGTON	PA		02/24/2025		265		(4)			(4)		261	261			
100180759	SANBORNVILLE	NH		11/26/2024		231		(11)			(11)		220	220			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208682	PROSPECT HEIGHTS	IL		04/29/2025		106,360		(2,464)			(2,464)		103,896	103,896			
100202186	DEARBORN HEIGHTS	MI		03/18/2025		259		(8)			(8)		251	251			
100202193	MILLBROOK	AL		03/18/2025		258		(7)			(7)		251	251			
100190350	SHARON HILL	PA		01/22/2025		262		(8)			(8)		254	254			
100158516	SPRING BRANCH	TX		07/10/2024		382		(14)			(14)		368	368			
100237739	SODA SPRINGS	ID		09/12/2025		730		(18)			(18)		712	712			
100207430	KANSAS CITY	KS		04/29/2025		633		(30)			(30)		603	603			
100212889	WINTER GARDEN	FL		05/29/2025		681		(12)			(12)		669	669			
100023500	LAS VEGAS	NV		09/04/2018		645		(26)			(26)		619	619			
100108251	KANSAS CITY	MO		05/24/2023		6,274		(274)			(274)		6,000	6,000			
100202138	PHILADELPHIA	PA		03/18/2025		263							263	263			
100017056	MESA	AZ		05/16/2018		649		(21)			(21)		628	628			
100016599	MESA	AZ		04/10/2018		651		(23)			(23)		628	628			
100174623	ATLANTA	GA		10/31/2024		365		(23)			(23)		342	342			
100190427	NAPERVILLE	IL		01/23/2025		5,551		6			6		5,557	5,557			
100253823	SUFFOLK	VA		10/30/2025		262		(2)			(2)		260	260			
100068311	LAFAYETTE	IN		08/25/2021		529		(6)			(6)		523	523			
100172145	PHILADELPHIA	PA		10/17/2024		253		(16)			(16)		237	237			
100179346	THERMAL	CA		12/27/2024		278		(9)			(9)		269	269			
100174484	SEVEN HILLS	OH		10/31/2024		725		(23)			(23)		702	702			
100134276	MYRTLE BEACH	SC		10/27/2023		289		(16)			(16)		273	273			
100258761	MOUNT WOLF	PA		12/05/2025		220		(5)			(5)		215	215			
100222323	CLAYTON	NC		07/30/2025		551		(11)			(11)		540	540			
100247880	TRABUCO CANYON	CA		10/29/2025		863		(20)			(20)		843	843			
100175758	EL DORADO HILLS	CA		11/12/2024		259		(1)			(1)		258	258			
100071622	JACKSON	TN		10/14/2021		542		(19)			(19)		523	523			
100065475	MOUNT HOLLY	NC		07/28/2021		748		(29)			(29)		719	719			
100018017	CHESAPEAKE	VA		05/22/2018		605		(21)			(21)		584	584			
100210946	KEWASKUM	WI		05/15/2025		683		(45)			(45)		638	638			
100074813	LEXINGTON	SC		12/01/2021		621		(4)			(4)		617	617			
100194696	ODESSA	TX		02/21/2025		8,161		(31)			(31)		8,130	8,130			
100284922	MACON	GA		03/27/2026		88		(3)			(3)		85	85			
100060601	WATERFORD	MI		06/01/2021		607		2			2		609	609			
100171644	BENSON	AZ		10/16/2024		1,473		17	15		2		1,475	1,475			
100081139	PLANO	TX		03/18/2022		7,272		318			318		7,590	7,590			
100075918	NAZARETH	PA		01/07/2022		562		(17)			(17)		545	545			
100117531	STOCKTON	CA		07/20/2023		3,995		148			148		4,143	4,143			
100202123	STEUBENVILLE	OH		03/18/2025		857		(12)			(12)		845	845			
100109838	MILLVILLE	NJ		06/22/2023		232		(10)			(10)		222	222			
100204468	SALEM	OR		04/04/2025		46,540		(788)			(788)		45,752	45,752			
100237951	CUMMING	GA		09/12/2025		197		(14)			(14)		183	183			
100038232	WILLIAMSON	GA		11/15/2019		657		(21)			(21)		636	636			
100174445	ATLANTA	GA		10/31/2024		346		(5)			(5)		341	341			
100164948	CLEVELAND	OH		08/28/2024		244		(8)			(8)		236	236			
100181596	MILWAUKEE	WI		12/09/2024		274		4			4		278	278			
100239018	SACRAMENTO	CA		09/29/2025		605		(16)			(16)		589	589			
100248627	REDONDO BEACH	CA		10/29/2025		266		(9)			(9)		257	257			
100175792	PENNSVILLE TOWNSHIP	NJ		11/12/2024		286		(4)			(4)		282	282			
100244013	SPOKANE	WA		09/29/2025		189		(9)			(9)		180	180			
100060343	SYLACAUGA	AL		06/01/2021		896		3			3		899	899			
100148086	EAGLE RIVER	AK		04/10/2024		3,549		(30)			(30)		3,519	3,519			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197391	SMITHFIELD	UT		02/25/2025		2,335		(76)			(76)		2,259	2,259			
100020004	HUMBLE	TX		07/30/2018		711		(28)			(28)		683	683			
100269252	HUNTINGTON BEACH	CA		12/30/2025		1,918		(37)			(37)		1,881	1,881			
100175850	DOLTON	IL		11/12/2024		280		(8)			(8)		272	272			
100227937	PENSACOLA	FL		08/04/2025		204		(10)			(10)		194	194			
100213120	LANSING	MI		05/29/2025		509		(27)			(27)		482	482			
100078890	CHARLOTTE	NC		02/24/2022		569		1			1		570	570			
100184476	SAVANNAH	GA		12/17/2024		755		(15)			(15)		740	740			
100169226	MACON	GA		09/27/2024		275		(13)			(13)		262	262			
100074459	NEWPORT	KY		12/02/2021		535		(40)			(40)		495	495			
100088960	PLANTATION	FL		11/15/2022		307		(1)			(1)		306	306			
100235380	DAYTON	OH		08/29/2025		251		(5)			(5)		246	246			
100060945	TUCSON	AZ		06/01/2021		881		4			4		885	885			
100220643	GRIFFIN	GA		07/17/2025		251		(4)			(4)		247	247			
100150127	BIRMINGHAM	AL		06/14/2024		235		(12)			(12)		223	223			
100168121	NEWARK	DE		09/20/2024		2,606		(3)			(3)		2,603	2,603			
100237443	PLANATION	FL		09/12/2025		644		(10)			(10)		634	634			
100173088	BUSHKILL	PA		10/25/2024		289		(4)			(4)		285	285			
100269174	LODI	CA		12/30/2025		694		(14)			(14)		680	680			
100079103	ABSECON	NJ		02/24/2022		596		(2)			(2)		594	594			
100213008	TOMBALL	TX		05/29/2025		538		(29)			(29)		509	509			
100079597	STARKE	FL		04/08/2022		317		(21)			(21)		296	296			
100092009	VERMILION	OH		02/09/2023		294		(9)			(9)		285	285			
100147195	HAMILTON	OH		03/28/2024		257		(6)			(6)		251	251			
100169228	CHICAGO HEIGHTS	IL		09/27/2024		306		(14)			(14)		292	292			
100274515	REDLANDS	CA		01/29/2026		1,156		(34)			(34)		1,122	1,122			
100222616	SACRAMENTO	CA		07/30/2025		390		(15)			(15)		375	375			
100023551	DES MOINES	IA		09/04/2018		656		(13)			(13)		643	643			
100257629	NORFOLK	VA		11/26/2025		564		(36)			(36)		528	528			
100116554	CAMDEN	SC		07/20/2023		406		86			86		492	492			
100068256	NORMAN	OK		08/25/2021		586		(31)			(31)		555	555			
100092006	NORFOLK	VA		02/09/2023		285		(8)			(8)		277	277			
100213183	WINTER GARDEN	FL		05/29/2025		678		(27)			(27)		651	651			
100155259	ROCKWOOD	TN		07/19/2024		236		(24)			(24)		212	212			
100153621	ROSEVILLE	MI		05/31/2024		249		(10)			(10)		239	239			
100068383	PHILADELPHIA	PA		08/25/2021		555		(7)			(7)		548	548			
100017034	COLUMBIA	TN		05/16/2018		635		(20)			(20)		615	615			
100018266	GERMANTOWN	MD		06/27/2018		762		(10)			(10)		752	752			
100128389	STUART	FL		09/15/2023		287		(1)			(1)		286	286			
100177768	FOREST HILL	MD		11/19/2024		575		(24)			(24)		551	551			
100146630	LAS VEGAS	NV		03/20/2024		36,827		(3,220)			(3,220)		33,607	33,607			
100158519	LORAIN	OH		07/10/2024		260		(10)			(10)		250	250			
100018096	GEORGETOWN	TX		06/08/2018		656		(14)			(14)		642	642			
100193773	PUEBLO	CO		02/10/2025		236		(11)			(11)		225	225			
100017865	SEBASTIAN	FL		05/30/2018		1,453		(50)			(50)		1,403	1,403			
100115147	SCRANTON	PA		07/17/2023		333		(10)			(10)		323	323			
100074893	GREECE	NY		12/01/2021		978		(11)			(11)		967	967			
100109318	LIBERTY HILL	TX		06/12/2023		3,106		(66)			(66)		3,040	3,040			
100141612	OKLAHOMA CITY	OK		01/30/2024		213		(14)			(14)		199	199			
100161813	BOONE	NC		07/31/2024		1,028		(42)			(42)		986	986			
100071874	LEWISTON	ME		10/14/2021		604		(32)			(32)		572	572			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159886	MARGATE	FL		08/16/2024		277		(15)			(15)		262	262			
100153599	WARREN	MI		05/31/2024		261		(5)			(5)		256	256			
100018462	SAVANNAH	GA		06/27/2018		621		(10)			(10)		611	611			
100181398	DUNNELLON	FL		01/09/2025		248		(12)			(12)		236	236			
100202132	MANSFIELD	OH		03/18/2025		237		(1)			(1)		236	236			
100248685	GRIFFITH	IN		10/29/2025		941		(47)			(47)		894	894			
100200105	BALTIMORE	MD		03/06/2025		325		(4)			(4)		321	321			
100120466	TEXAS CITY	TX		08/18/2023		237		(20)			(20)		217	217			
100067595	EL PASO	TX		09/23/2021		2,398		(107)			(107)		2,291	2,291			
100177035	BEDFORD	OH		01/16/2025		299		(14)			(14)		285	285			
100091396	BATON ROUGE	LA		02/22/2023		276							276	276			
100249924	SALINAS	CA		10/30/2025		836		(19)			(19)		817	817			
100062846	MANLEY	NE		07/01/2021		871		(11)			(11)		860	860			
100134332	CLEVELAND	OH		10/27/2023		61		(3)			(3)		58	58			
100244050	MIRAMAR	FL		09/29/2025		952		(37)			(37)		915	915			
100071320	THORNTON	CO		10/01/2021		891		15			15		906	906			
100137359	BALTIMORE	MD		12/01/2023		200		(12)			(12)		188	188			
100129974	CEDARTOWN	GA		09/27/2023		278		(5)			(5)		273	273			
100243897	LA GRANDE	OR		09/29/2025		524		(36)			(36)		488	488			
100156254	KENNER	LA		06/20/2024		100		(13)			(13)		87	87			
100141188	MEMPHIS	TN		01/30/2024		240		(3)			(3)		237	237			
100062835	BALTIMORE	MD		07/01/2021		597		(1)			(1)		596	596			
100188554	HOUSTON	TX		02/10/2025		3,972		(171)			(171)		3,801	3,801			
100067861	CANYON	TX		09/23/2021		575		(31)			(31)		544	544			
100200052	DES MOINES	IA		03/06/2025		354		3			3		357	357			
100132802	COLUMBIA	SC		11/03/2023		2,483		21			21		2,504	2,504			
100118122	DALLAS	TX		07/20/2023		258		(14)			(14)		244	244			
100211030	MARION	MA		05/15/2025		598		(22)			(22)		576	576			
100192184	HAMILTON	OH		01/31/2025		537		(21)			(21)		516	516			
100204291	HIALEAH	FL		03/31/2025		306		(8)			(8)		298	298			
100143612	MEMPHIS	TN		02/21/2024		270		(16)			(16)		254	254			
100239326	GILBERT	AZ		09/29/2025		227		(5)			(5)		222	222			
100164672	SARATOGA SPRINGS	UT		08/23/2024		1,303		(34)			(34)		1,269	1,269			
100249296	WAXHAW	NC		10/30/2025		544		(11)			(11)		533	533			
100135634	WINNSBORO	TX		11/09/2023		240		(16)			(16)		224	224			
100063094	SPRINGFIELD	MA		07/01/2021		872		(8)			(8)		864	864			
100248555	HAMILTON	NJ		10/29/2025		619		(18)			(18)		601	601			
100210483	BELMONT	NC		05/12/2025		329		(15)			(15)		314	314			
100213098	MONROVIA	CA		05/29/2025		665		(15)			(15)		650	650			
100068006	OCALA	FL		09/23/2021		605		(31)			(31)		574	574			
100269085	ROCHESTER	NH		12/30/2025		214		(2)			(2)		212	212			
100079511	ALMA	MI		04/25/2022		701		(22)			(22)		679	679			
100235222	MIDDLETOWN	OH		08/29/2025		254		(9)			(9)		245	245			
100284842	SAINT PETERSBURG	FL		03/27/2026		158		(6)			(6)		152	152			
100210488	BELMONT	NC		05/12/2025		288		(13)			(13)		275	275			
100062464	SAN ANTONIO	TX		07/01/2021		431		(7)			(7)		424	424			
100155159	STERLING HEIGHTS	MI		07/19/2024		341		(30)			(30)		311	311			
100076112	AKRON	OH		01/07/2022		851		(35)			(35)		816	816			
100207786	MIAMI	FL		04/29/2025		1,611		(18)			(18)		1,593	1,593			
100143591	GRAND BAY	AL		02/21/2024		274		(16)			(16)		258	258			
100213024	POWAY	CA		05/29/2025		650		(27)			(27)		623	623			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237816	MYRTLE BEACH	SC		09/12/2025		826		(38)			(38)		788	788			
100130385	BATON ROUGE	LA		09/28/2023		295		(21)			(21)		274	274			
100165711	PANAMA CITY	FL		08/29/2024		559		(43)			(43)		516	516			
100201753	HOFFMAN ESTATES	IL		03/18/2025		268		(5)			(5)		263	263			
100081011	GLENDALE	AZ		03/18/2022		4,506		195			195		4,701	4,701			
100155174	SEAFORD	DE		07/19/2024		273		(10)			(10)		263	263			
100211347	TRACY	CA		05/15/2025		587		(30)			(30)		557	557			
100133404	ANDERSON	IN		11/21/2023		244		(4)			(4)		240	240			
100134922	SOUTH BEND	IN		10/30/2023		244		(4)			(4)		240	240			
100019945	HAVERTOWN	PA		07/30/2018		881		(12)			(12)		869	869			
100155360	LA HABRA	CA		06/18/2024		218		(2)			(2)		216	216			
100018345	FORT COLLINS	CO		06/27/2018		942		(21)			(21)		921	921			
100020302	FRESNO	CA		07/17/2018		646		(22)			(22)		624	624			
100199547	OAKLEY	CA		03/05/2025		498		(36)			(36)		462	462			
100193451	MONTGOMERY	AL		02/10/2025		253		(6)			(6)		247	247			
100080206	WINTER GARDEN	FL		02/25/2022		471		(21)			(21)		450	450			
100177807	CASTLE ROCK	CO		11/19/2024		523		(27)			(27)		496	496			
100201393	PUEBLO	CO		03/12/2025		294		(8)			(8)		286	286			
100057990	TULARE	CA		06/30/2021		1,094		(38)			(38)		1,056	1,056			
100133994	AMBRIDGE	PA		10/25/2023		255		(4)			(4)		251	251			
100146728	COLUMBUS	GA		03/20/2024		294		3			3		297	297			
100077693	BELLEVUE	NE		01/03/2022		588		(6)			(6)		582	582			
100074902	MARTINEZ	GA		12/01/2021		625		(18)			(18)		607	607			
100211040	ACWORTH	GA		05/15/2025		147		(11)			(11)		136	136			
100267576	HIGHLANDS RANCH	CO		12/29/2025		227		(11)			(11)		216	216			
100249396	CORONA	CA		10/30/2025		895		(20)			(20)		875	875			
100062301	COLUMBUS	GA		07/01/2021		1,683		(22)			(22)		1,661	1,661			
100247767	ELMONT	NY		10/29/2025		1,292		(3)			(3)		1,289	1,289			
100212865	SUMMERVILLE	SC		05/29/2025		749		(27)			(27)		722	722			
100201687	MAYS LANDING	NJ		03/13/2025		1,871		(84)			(84)		1,787	1,787			
100180781	BOCA RATON	FL		11/26/2024		246		(11)			(11)		235	235			
100016585	INDIALANTIC	FL		04/10/2018		661		(19)			(19)		642	642			
100171240	SOUTH BEND	IN		10/16/2024		240		(13)			(13)		227	227			
100155433	CHURCH HILL	MD		06/18/2024		514		(33)			(33)		481	481			
100181589	CINCINNATI	OH		12/09/2024		260		(6)			(6)		254	254			
100019811	VILAS	NC		07/26/2018		647		(13)			(13)		634	634			
100197052	LOS ANGELES	CA		02/25/2025		568		(29)			(29)		539	539			
100018111	URBANDALE	IA		06/08/2018		666		(7)			(7)		659	659			
100100080	SILER CITY	NC		03/28/2023		232		(12)			(12)		220	220			
100131874	UPPER MARLBORO	MD		10/06/2023		2,143		(151)			(151)		1,992	1,992			
100209998	GUYTON	GA		05/07/2025		610		(42)			(42)		568	568			
100208683	FLORENCE	NJ		04/29/2025		3,957		(92)			(92)		3,865	3,865			
100101801	MILWAUKEE	WI		03/31/2023		235		(7)			(7)		228	228			
100066207	ANDOVER	KS		08/02/2021		951		(1)			(1)		950	950			
100172632	BEAVERCREEK	OH		10/24/2024		266		(14)			(14)		252	252			
100229385	PHILADELPHIA	PA		08/15/2025		1,022		(55)			(55)		967	967			
100090292	GARLAND	TX		01/13/2023		232		(21)			(21)		211	211			
100067345	MOBILE	AL		08/02/2021		786		19			19		805	805			
100244292	COLORADO SPRINGS	CO		09/29/2025		186		(9)			(9)		177	177			
100161847	SCOTRUN	PA		07/31/2024		232		(12)			(12)		220	220			
100197076	NEWARK	DE		02/25/2025		546		(32)			(32)		514	514			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143637	PHILADELPHIA	PA		02/21/2024		98		(2)			(2)		96	96			
100161929	PETERSBURG	VA		07/31/2024		235		(14)			(14)		221	221			
100173934	ST LOUIS	MO		10/31/2024		312		(2)			(2)		310	310			
100081035	SAN BRUNO	CA		03/18/2022		627		28			28		655	655			
100197345	ROBERTSDALE	AL		02/25/2025		605		(34)			(34)		571	571			
100210788	RENO	NV		05/15/2025		973		(24)			(24)		949	949			
100060694	RICHMOND	VA		06/01/2021		1,060		4			4		1,064	1,064			
100067301	MUSKEGO	WI		08/02/2021		640		11			11		651	651			
100083050	OSWEGO	IL		05/11/2022		4,991		(62)			(62)		4,929	4,929			
100159723	MACON	GA		08/23/2024		254		(11)			(11)		243	243			
100169320	MARCUS HOOK	PA		09/27/2024		257		(14)			(14)		243	243			
100153436	CLEVELAND	OH		05/30/2024		218		(6)			(6)		212	212			
100284378	RIVERSIDE	CA		03/30/2026		335		(7)			(7)		328	328			
100063890	PENNS GROVE	NJ		07/01/2021		677		1			1		678	678			
100064493	DENTON	TX		07/01/2021		811		13			13		824	824			
100249633	ASHBURN	VA		10/30/2025		681		(13)			(13)		668	668			
100023651	KISSIMMEE	FL		09/04/2018		963		(21)			(21)		942	942			
100108406	GARY	IN		05/25/2023		253		(8)			(8)		245	245			
100214180	MORRISTOWN	TN		05/30/2025		211		(10)			(10)		201	201			
100116435	ROME	GA		07/20/2023		352		(5)			(5)		347	347			
100154150	NEW ORLEANS	LA		07/11/2024		237		(13)			(13)		224	224			
100175761	WASHOE VALLEY	NV		11/12/2024		593		(16)			(16)		577	577			
100062913	TUSCALOOSA	AL		07/01/2021		855		(9)			(9)		846	846			
100239020	CARLSBAD	CA		09/29/2025		601		(31)			(31)		570	570			
100171249	PORT JERVIS	NY		10/16/2024		273		(8)			(8)		265	265			
100190421	MOYOCK	NC		01/23/2025		573		(22)			(22)		551	551			
100134328	CHARLESTON	SC		10/27/2023		968		(78)			(78)		890	890			
100067248	ALLENTOWN	PA		08/02/2021		807		19			19		826	826			
100152492	COLUMBIA	SC		05/16/2024		232		(11)			(11)		221	221			
100130013	MILLVILLE	NJ		09/27/2023		283		(6)			(6)		277	277			
100019667	YARDLEY	PA		07/26/2018		728		(18)			(18)		710	710			
100204406	BONITA	CA		03/31/2025		355		(15)			(15)		340	340			
100117643	ORLANDO	FL		07/20/2023		215		(4)			(4)		211	211			
100068286	SARASOTA	FL		08/25/2021		526		(12)			(12)		514	514			
100066965	SUMTER	SC		08/02/2021		901		12			12		913	913			
100061464	FLORENCE	AL		06/01/2021		665		3			3		668	668			
100064137	SAN ANTONIO	TX		07/01/2021		829		1			1		830	830			
100062392	TUSCALOOSA	AL		07/01/2021		1,152		(8)			(8)		1,144	1,144			
100057545	SARASOTA	FL		06/30/2021		604		(24)			(24)		580	580			
100268058	NEWARK	DE		12/29/2025		293		(42)			(42)		251	251			
100116937	BALTIMORE	MD		07/20/2023		261		35			35		296	296			
100213430	VALENCIA	CA		05/29/2025		527		(12)			(12)		515	515			
100164150	BALTIMORE	MD		08/21/2024		268		(1)			(1)		267	267			
100155427	LONG BEACH	CA		06/18/2024		562		(34)			(34)		528	528			
100169254	KANSAS CITY	MO		09/27/2024		286		(2)			(2)		284	284			
100269071	RALEIGH	NC		12/30/2025		2,532		(52)			(52)		2,480	2,480			
100162276	PENNSAUKEN	NJ		09/06/2024		35,501		(1,269)			(1,269)		34,232	34,232			
100188100	MARIETTA	GA		01/07/2025		558		(19)			(19)		539	539			
100184735	WILDER	ID		12/17/2024		565		(26)			(26)		539	539			
100174471	IRVINE	CA		10/31/2024		218		(11)			(11)		207	207			
100116274	HOPWOOD	PA		07/20/2023		389		21			21		410	410			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064799	PENSACOLA	FL		07/14/2021		585		(26)			(26)		559	559			
100143597	CLEVELAND	OH		02/21/2024		256		(5)			(5)		251	251			
100117025	JACKSON	TN		07/20/2023		394		54			54		448	448			
100144261	BOCA RATON	FL		03/08/2024		1,594		(94)			(94)		1,500	1,500			
100146231	ALBUQUERQUE	NM		03/19/2024		573		(21)			(21)		552	552			
100166305	BIRMINGHAM	AL		10/23/2024		302		7			7		309	309			
100229275	GAINESVILLE	FL		08/14/2025		228		(11)			(11)		217	217			
100219323	STUART	FL		06/30/2025		2,792		(90)			(90)		2,702	2,702			
100282017	ABILENE	TX		02/27/2026		276		(3)			(3)		273	273			
100269936	WAYNESVILLE	GA		12/30/2025		213		(13)			(13)		200	200			
100145963	BOYNTON BEACH	FL		03/19/2024		109		(3)			(3)		106	106			
100119789	GARY	IN		08/08/2023		281		(7)			(7)		274	274			
100213419	UPPER MARLBORO	MD		05/29/2025		555		(13)			(13)		542	542			
100137852	TAYLOR	MI		12/08/2023		217		(8)			(8)		209	209			
100062942	NEENAH	WI		07/01/2021		283		(3)			(3)		280	280			
100119670	LANDIS	NC		08/08/2023		273		2			2		275	275			
100017932	CHATTANOOGA	TN		05/22/2018		662		(2)			(2)		660	660			
100214523	HEATH SPRINGS	SC		06/06/2025		346		(16)			(16)		330	330			
100177199	SYRACUSE	NY		01/16/2025		299		(14)			(14)		285	285			
100235193	CALUMET CITY	IL		08/28/2025		252		(5)			(5)		247	247			
100134492	HARRISBURG	PA		10/30/2023		694		(41)			(41)		653	653			
100146206	TRUSSVILLE	AL		03/19/2024		548		(24)			(24)		524	524			
100164076	ALTAMONTE SPRINGS	FL		08/21/2024		188		(1)			(1)		187	187			
100176153	BALTIMORE	MD		12/20/2024		269		(4)			(4)		265	265			
100065693	BRISTOL	CT		07/28/2021		905		(11)			(11)		894	894			
100038258	RIVERVIEW	FL		11/15/2019		616		(33)			(33)		583	583			
100207696	MELBOURNE	FL		04/29/2025		523		(28)			(28)		495	495			
100194553	GREENSBORO	NC		02/20/2025		234		(11)			(11)		223	223			
100067478	ALLENTOWN	PA		09/23/2021		608		(25)			(25)		583	583			
100103094	ZEPHYRHILLS	FL		04/21/2023		293		(9)			(9)		284	284			
100211272	LEVITTOWN	PA		05/15/2025		845		(46)			(46)		799	799			
100179846	DANBURY	CT		11/22/2024		274		(13)			(13)		261	261			
100211020	KISSIMMEE	FL		05/15/2025		331		(34)	1		(35)		296	296			
100257751	MABLETON	GA		11/26/2025		400		(23)			(23)		377	377			
100184458	WEST JORDAN	UT		12/17/2024		573		(22)			(22)		551	551			
100133880	LEAGUE CITY	TX		10/24/2023		140		(2)			(2)		138	138			
100069438	SPRINGVILLE	PA		09/01/2021		615		(8)			(8)		607	607			
100149891	WARNER ROBINS	GA		04/29/2024		232		(12)			(12)		220	220			
19070	EL PASO	TX		07/19/2011		61,093							61,093	61,093			
100018449	BLUE SPRINGS	MO		06/27/2018		638		(10)			(10)		628	628			
100131888	INDEPENDENCE	MO		10/06/2023		226		(14)			(14)		212	212			
100103248	DELRAY BEACH	FL		04/27/2023		205		(18)			(18)		187	187			
100061084	BURLINGTON	NC		06/01/2021		631		2			2		633	633			
100207787	WALNUT CREEK	CA		04/29/2025		220		(10)			(10)		210	210			
100077128	CARTERSVILLE	GA		01/03/2022		942		(13)			(13)		929	929			
100248573	SMITHTOWN	NY		10/29/2025		23,497		(1,727)			(1,727)		21,770	21,770			
100137748	JACKSONVILLE	FL		12/08/2023		3,434		189			189		3,623	3,623			
100068785	WHITE PINE	TN		09/01/2021		1,892		(20)			(20)		1,872	1,872			
100103112	MARKHAM	IL		04/21/2023		288		(8)			(8)		280	280			
100132399	MEMPHIS	TN		11/03/2023		362		13			13		375	375			
100197421	BUMPASS	VA		02/25/2025		764		(25)			(25)		739	739			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184669	TEMECULA	CA		12/17/2024		651		(9)			(9)		642	642			
100174730	SUFFOLK	VA		10/31/2024		759		(47)			(47)		712	712			
100248571	TRUMBULL	CT		10/29/2025		585		(31)			(31)		554	554			
100116947	LAS VEGAS	NV		07/20/2023		1,368		432			432		1,800	1,800			
100148980	DUARTE	CA		04/17/2024		265		(9)			(9)		256	256			
100088979	TRENTON	NJ		11/15/2022		264		(5)			(5)		259	259			
100184644	CASPER	WY		12/17/2024		628		(8)			(8)		620	620			
100208871	NOTTINGHAM	PA		04/29/2025		1,135		(29)			(29)		1,106	1,106			
100060758	SOUTHFIELD	MI		06/01/2021		920		4			4		924	924			
100174092	TAYLOR	MI		10/31/2024		229		(11)			(11)		218	218			
100184463	FRESNO	CA		12/17/2024		663		(20)			(20)		643	643			
100192215	MEMPHIS	TN		01/31/2025		254		(8)			(8)		246	246			
100184698	LA VERNE	CA		12/17/2024		643		(14)			(14)		629	629			
100092010	MOORE	SC		02/09/2023		287		(7)			(7)		280	280			
100193314	MEMPHIS	TN		02/10/2025		307		4			4		311	311			
100283953	BIRMINGHAM	AL		03/23/2026		266		(7)			(7)		259	259			
100172813	VALLEJO	CA		12/06/2024		1,047		(47)			(47)		1,000	1,000			
100188980	COLUMBUS	GA		01/09/2025		4,208		42			42		4,250	4,250			
100165281	CLEVELAND	OH		08/29/2024		247		(18)			(18)		229	229			
100070465	BONAIRE	GA		09/23/2021		562		(28)			(28)		534	534			
100063771	KENDALL	NY		07/01/2021		650		13			13		663	663			
100109698	HOUSTON	TX		06/16/2023		10,188		(283)			(283)		9,905	9,905			
100099799	TRENTON	NJ		02/28/2023		237		43			43		280	280			
100117270	PHILADELPHIA	PA		07/20/2023		311		1			1		312	312			
100239677	CEDAR HILL	TN		09/29/2025		427		(9)			(9)		418	418			
100130268	SAN ANTONIO	TX		09/28/2023		412		(9)			(9)		403	403			
100149725	PHILADELPHIA	PA		04/26/2024		584		(23)			(23)		561	561			
100092000	ROCHESTER	NY		02/09/2023		294		(6)			(6)		288	288			
100126304	CLEVELAND	OH		08/30/2023		293		(5)			(5)		288	288			
100070496	CLOVER	SC		09/23/2021		595		(30)			(30)		565	565			
100152884	BROWNSVILLE	TX		05/22/2024		256		3			3		259	259			
100100089	RIO GRANDE CITY	TX		03/28/2023		244		(10)			(10)		234	234			
100079264	TAMPA	FL		02/28/2022		738		(3)			(3)		735	735			
100081389	SPRING LAKE	NC		03/18/2022		2,062		178			178		2,240	2,240			
100142647	RICHMOND	TX		02/08/2024		5,490		(115)			(115)		5,375	5,375			
100282650	SOUTH JORDAN	UT		03/02/2026		979		(47)			(47)		932	932			
100196806	SAN DIEGO	CA		02/25/2025		547		(21)			(21)		526	526			
100153443	FERRELVIEW	MO		05/30/2024		216		(5)			(5)		211	211			
100237797	VALLEY STREAM	NY		09/12/2025		564		(28)			(28)		536	536			
100103264	TRENTON	NJ		04/27/2023		240		(15)			(15)		225	225			
100207988	ALTON	NH		04/29/2025		314		(8)			(8)		306	306			
100190782	ROCHESTER	NY		01/27/2025		286		7			7		293	293			
100076870	WEST ST PAUL	MN		01/03/2022		822		(13)			(13)		809	809			
100078955	OKLAHOMA CITY	OK		02/24/2022		590		5			5		595	595			
100063049	GOODRICH	TX		07/01/2021		9,659		(2)			(2)		9,657	9,657			
100193282	YORK	PA		02/10/2025		276		(5)			(5)		271	271			
100284968	LITCHFIELD	IL		03/27/2026		328		(5)			(5)		323	323			
100184615	SPARTANBURG	SC		12/17/2024		820		(17)			(17)		803	803			
100157503	COLUMBUS	GA		02/20/2025		551		(46)			(46)		505	505			
100184483	GREENACRES	FL		12/17/2024		373		(4)			(4)		369	369			
100209775	DECATUR	GA		05/05/2025		811		(38)			(38)		773	773			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200039	GREERS FERRY	AR		03/06/2025		291		(3)			(3)		288	288			
100162339	KEAAU	HI		08/06/2024		563		(26)			(26)		537	537			
100146556	ELK RIDGE	UT		03/19/2024		781		(29)			(29)		752	752			
100076118	SAINT LOUIS	MO		01/07/2022		550		(13)			(13)		537	537			
100066668	GREECE	NY		08/02/2021		727		(2)			(2)		725	725			
100141660	CLEVELAND	OH		01/30/2024		244		(7)			(7)		237	237			
100081533	SHERWOOD	AR		03/18/2022		1,852		24			24		1,876	1,876			
5.00007E+11	SCHIEDAM	NLD		10/31/2025		11							11		(11)		(11)
5.00008E+11	LEEUWARDEN	NLD		01/28/2026		11							11		(11)		(11)
100230444	LOMPOC	CA		08/29/2025		158		(3)			(3)		155	155			
100230605	LAS VEGAS	NV		08/29/2025		544		(12)			(12)		532	532			
100153419	SALEM	NH		05/30/2024		177		(6)			(6)		171	171			
100108344	JACKSONVILLE	FL		05/25/2023		288		(8)			(8)		280	280			
100147514	GARFIELD HEIGHTS	OH		04/03/2024		263		(7)			(7)		256	256			
100077513	THOMASVILLE	AL		01/03/2022		8,951		(80)			(80)		8,871	8,871			
100062849	MARIETTA	OH		07/01/2021		657		(13)			(13)		644	644			
100197411	MENDHAM	NJ		02/25/2025		430		(23)			(23)		407	407			
100200046	PACIFIC	MO		03/06/2025		344		(4)			(4)		340	340			
100101571	FAYETTEVILLE	NC		04/26/2023		529		(9)			(9)		520	520			
100081232	OKLAHOMA CITY	OK		03/18/2022		587		18			18		605	605			
100208662	GLENDALE	AZ		04/29/2025		687		(15)			(15)		672	672			
100201425	LYNCHBURG	VA		03/12/2025		234		(11)			(11)		223	223			
100108405	BALTIMORE	MD		05/25/2023		264		(12)			(12)		252	252			
100108412	BALTIMORE	MD		05/25/2023		264		(12)			(12)		252	252			
100269104	TIGARD	OR		12/30/2025		611		(11)			(11)		600	600			
100116264	MT. PLEASANT	MI		07/20/2023		418		38			38		456	456			
100212698	THE VILLAGES	FL		05/28/2025		3,475		(116)			(116)		3,359	3,359			
100244349	LAKESIDE	CA		09/29/2025		517		(26)			(26)		491	491			
100283937	NORTH BALTIMORE	OH		03/23/2026		180		(5)			(5)		175	175			
100151791	LAS VEGAS	NV		05/10/2024		236		(17)			(17)		219	219			
100108413	BALTIMORE	MD		05/25/2023		266		(12)			(12)		254	254			
100145962	HACIENDA HEIGHTS	CA		03/19/2024		749		(30)			(30)		719	719			
100108409	BALTIMORE	MD		05/25/2023		268		(12)			(12)		256	256			
100108410	BALTIMORE	MD		05/25/2023		268		(12)			(12)		256	256			
100108414	BALTIMORE	MD		05/25/2023		268		(12)			(12)		256	256			
100214369	INDIAN TRAIL	NC		06/02/2025		150		(4)			(4)		146	146			
100198948	CHESTER	NY		02/28/2025		5,767		(162)			(162)		5,605	5,605			
100116267	MONROE	LA		07/20/2023		425		35			35		460	460			
100194186	MARIETTA	GA		02/14/2025		484		(23)			(23)		461	461			
100226546	WONDER LAKE	IL		07/30/2025		254		(11)			(11)		243	243			
100184635	PASCO	WA		12/17/2024		866		(17)			(17)		849	849			
100230370	GALLATIN GATEWAY	MT		08/29/2025		22,134		(978)			(978)		21,156	21,156			
100249569	WILMINGTON	NC		10/30/2025		378		(14)			(14)		364	364			
100208175	GREER	SC		04/29/2025		779		(20)			(20)		759	759			
100257393	ORANGE	MA		11/26/2025		841		(23)			(23)		818	818			
100277717	WICHITA	KS		02/19/2026		260		(3)			(3)		257	257			
100204362	CUMMING	GA		03/31/2025		692		(37)			(37)		655	655			
100257926	KINGSBURG	CA		11/26/2025		554		(29)			(29)		525	525			
100079050	ZION	IL		02/24/2022		962		1			1		963	963			
100211053	MIAMI	FL		05/15/2025		177		(13)			(13)		164	164			
100136825	LUBBOCK	TX		11/27/2023		255		(6)			(6)		249	249			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060582	MCDONOUGH	GA		06/01/2021		637		2			2		639	639			
100060430	NICE	CA		06/01/2021		1,287		5			5		1,292	1,292			
100020160	WILMINGTON	DE		07/17/2018		611		(19)			(19)		592	592			
100208166	HOT SPRINGS	AR		04/29/2025		900		(24)			(24)		876	876			
100069620	PORT HURON	MI		09/01/2021		1,064							1,064	1,064			
100139489	MACON	GA		12/28/2023		192		(15)			(15)		177	177			
100109905	GARY	IN		06/22/2023		279		(8)			(8)		271	271			
100057788	BLANCHARD	OK		06/30/2021		988		(20)			(20)		968	968			
100120470	BAKERSFIELD	CA		08/18/2023		35,175		(703)			(703)		34,472	34,472			
100066694	VINELAND	NJ		08/02/2021		637		(9)			(9)		628	628			
100061203	TONGANOXIE	KS		06/01/2021		881		4			4		885	885			
100284965	WAUSAU	WI		03/27/2026		834		(28)			(28)		806	806			
100155737	THE VILLAGES	FL		06/18/2024		562		(17)			(17)		545	545			
100079519	YUKON	OK		04/08/2022		433		(34)			(34)		399	399			
100115249	OKLAHOMA CITY	OK		07/17/2023		249		(8)			(8)		241	241			
100186706	SAN ANTONIO	TX		12/31/2024		276		3			3		279	279			
100186074	INDIANAPOLIS	IN		01/31/2025		845		(29)			(29)		816	816			
100133149	HOUSTON	TX		11/29/2023		102,737		(3,132)			(3,132)		99,605	99,605			
100074808	LAREDO	TX		12/01/2021		848		(21)			(21)		827	827			
100063775	KANSAS CITY	KS		07/01/2021		663		(1)			(1)		662	662			
100070639	DENVER	CO		10/01/2021		1,148		(10)			(10)		1,138	1,138			
100060335	SNEADS FERRY	NC		06/01/2021		618		2			2		620	620			
100197516	SEATTLE	WA		02/26/2025		1,626		(14)			(14)		1,612	1,612			
100017969	PORT ORANGE	FL		05/22/2018		725		(16)			(16)		709	709			
100065082	HIXSON	TN		07/14/2021		607		(16)			(16)		591	591			
100155838	ATLANTA	GA		06/18/2024		471		(36)			(36)		435	435			
100179335	JACKSONVILLE	FL		12/27/2024		32,664		(1,206)			(1,206)		31,458	31,458			
100248433	WINCHESTER	IN		10/29/2025		489		(24)			(24)		465	465			
100024266	FLOWERY BRANCH	GA		09/20/2018		951		(15)			(15)		936	936			
100257470	FARMINGTON HILLS	MI		11/26/2025		817		(42)			(42)		775	775			
100249638	CHAPEL HILL	NC		10/30/2025		614		(28)			(28)		586	586			
100074521	BOONEVILLE	AR		12/01/2021		1,720		(10)			(10)		1,710	1,710			
100137729	DENVER	CO		12/08/2023		49,521		(910)			(910)		48,611	48,611			
100199926	DOWNEY	CA		03/05/2025		915		(38)			(38)		877	877			
100210033	JOHNS ISLAND	SC		05/07/2025		595		(33)			(33)		562	562			
100176694	WATAUGA	TX		11/15/2024		272		(12)			(12)		260	260			
100153951	FARMVILLE	VA		06/05/2024		239		(5)			(5)		234	234			
100136823	LUBBOCK	TX		11/27/2023		254		(6)			(6)		248	248			
100126402	BALTIMORE	MD		08/30/2023		270		(4)			(4)		266	266			
100077526	WOOSTER	OH		01/03/2022		415		(10)			(10)		405	405			
100186045	GONZALES	TX		01/31/2025		225		(11)			(11)		214	214			
100254468	CLEVELAND	OH		11/07/2025		567		(26)			(26)		541	541			
100211270	LAS VEGAS	NV		05/15/2025		629		(7)			(7)		622	622			
100145914	LAS VEGAS	NV		03/19/2024		625		(23)			(23)		602	602			
100237495	STEVENSON	WA		09/12/2025		572		(31)			(31)		541	541			
100257811	WHITTIER	CA		11/26/2025		610		(19)			(19)		591	591			
100127583	JACKSONVILLE	FL		09/08/2023		9,375		(107)			(107)		9,268	9,268			
100024058	LAS VEGAS	NV		09/10/2018		613		(24)			(24)		589	589			
100077441	CANTON	GA		01/03/2022		783		(6)			(6)		777	777			
100153597	BELLE VERNON	PA		05/31/2024		723		(29)			(29)		694	694			
100284915	ALBION	MI		03/27/2026		171		(7)			(7)		164	164			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067521	DECATUR	TX		09/23/2021		1,514		(87)			(87)		1,427	1,427			
100157302	SAINT LOUIS	MO		02/20/2025		226		(10)			(10)		216	216			
100116820	WILDWOOD	FL		07/20/2023		841		106			106		947	947			
100174792	OKLAHOMA CITY	OK		10/31/2024		161		(10)			(10)		151	151			
100067581	RIVERDALE	GA		09/23/2021		592		(25)			(25)		567	567			
100038249	SOUTH HOLLAND	IL		11/15/2019		556		(31)			(31)		525	525			
100157495	MACON	GA		02/20/2025		233		(11)			(11)		222	222			
100088954	FORT WORTH	TX		11/15/2022		819		(41)			(41)		778	778			
100110086	SACRAMENTO	CA		06/23/2023		307		(1)			(1)		306	306			
100199602	SANTEE	CA		03/05/2025		799		(1)			(1)		798	798			
100258810	REDDING	CA		12/05/2025		103,122		(2,106)			(2,106)		101,016	101,016			
100139508	TULSA	OK		12/28/2023		199		(13)			(13)		186	186			
100197184	HIGHLANDS RANCH	CO		02/25/2025		164		(2)			(2)		162	162			
100067929	STANLEY	VA		09/23/2021		585		(33)			(33)		552	552			
100077426	HORIZON CITY	TX		01/03/2022		763		(8)			(8)		755	755			
100175806	CLEVELAND	OH		11/12/2024		247		(7)			(7)		240	240			
100150163	DETROIT	MI		04/30/2024		186		(14)			(14)		172	172			
100067703	BALTIMORE	MD		09/23/2021		618		(13)			(13)		605	605			
100062004	MOBILE	AL		07/01/2021		1,200		(11)			(11)		1,189	1,189			
100191822	LAKE CHARLES	LA		01/31/2025		252		(4)			(4)		248	248			
100075331	GAINESBORO	TN		12/01/2021		797		(17)			(17)		780	780			
100284240	KEARNY	NJ		03/30/2026		1,212		(50)			(50)		1,162	1,162			
100020025	MARANA	AZ		07/30/2018		620		(21)			(21)		599	599			
100134863	GRAND SALINE	TX		10/30/2023		240		(12)			(12)		228	228			
100284865	ARLINGTON	TX		03/27/2026		210		(8)			(8)		202	202			
100197040	ROSEVILLE	CA		02/25/2025		528		(22)			(22)		506	506			
100129988	HOUSTON	TX		09/27/2023		86		(2)			(2)		84	84			
100190394	OCEAN	NJ		01/23/2025		3,705		(72)			(72)		3,633	3,633			
100024208	NASHVILLE	TN		09/20/2018		598		(7)			(7)		591	591			
100210009	KINGS MOUNTAIN	NC		05/07/2025		747		(35)			(35)		712	712			
100212534	TOLEDO	OH		05/29/2025		234		(6)			(6)		228	228			
100130433	JACKSONVILLE	NC		09/28/2023		17,478		(434)			(434)		17,044	17,044			
100020345	BARNEGAT	NJ		07/17/2018		593		(23)			(23)		570	570			
100081312	FULLERTON	CA		03/18/2022		593		8			8		601	601			
100247728	ENTERPRISE	AL		10/29/2025		503		(37)			(37)		466	466			
100171110	PAINESVILLE	OH		11/22/2024		248		(9)			(9)		239	239			
100155748	RENO	NV		06/18/2024		628		(13)			(13)		615	615			
100248116	COLUMBUS	OH		10/29/2025		552		(41)			(41)		511	511			
100146611	FAYETTEVILLE	NC		03/20/2024		185		(12)			(12)		173	173			
100016411	ATHENS	GA		04/05/2018		695		2			2		697	697			
100064956	CHICAGO	IL		07/14/2021		1,818		(56)			(56)		1,762	1,762			
100140221	HOLLYWOOD	FL		01/11/2024		2,553		(40)			(40)		2,513	2,513			
100067188	HUNTSVILLE	AL		08/02/2021		687		5			5		692	692			
100146467	WENONAH	NJ		03/19/2024		557		(27)			(27)		530	530			
100016406	TUCSON	AZ		04/05/2018		659		(15)			(15)		644	644			
100244045	ORLANDO	FL		09/29/2025		807		(37)			(37)		770	770			
100078810	HAMPTON	VA		02/24/2022		1,619		26			26		1,645	1,645			
100184680	MERRIMACK	NH		12/17/2024		657		(4)			(4)		653	653			
100156310	PHILADELPHIA	PA		07/25/2024		224		(11)			(11)		213	213			
100207592	COROLLA	NC		04/29/2025		537		(33)			(33)		504	504			
100061721	CENTRAL CITY	KY		07/01/2021		569							569	569			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071748	TIMBERVILLE	VA		10/14/2021		852		(43)			(43)		809	809			
100119766	MILLVILLE	NJ		08/08/2023		289		(7)			(7)		282	282			
100142480	SUNRISE	FL		03/08/2024		2,863		16			16		2,879	2,879			
100194200	COMPTON	CA		02/14/2025		1,025		13			13		1,038	1,038			
100064796	JACKSONVILLE	NC		07/14/2021		497		(22)			(22)		475	475			
100257292	PRAIRIEVILLE	LA		11/26/2025		691		(51)			(51)		640	640			
100284254	NEPTUNE	NJ		03/30/2026		349		(21)			(21)		328	328			
100132393	MEMPHIS	TN		11/03/2023		273		10			10		283	283			
100146034	INDIO	CA		03/19/2024		744		(35)			(35)		709	709			
100020135	JACKSONVILLE	FL		07/17/2018		794		(23)			(23)		771	771			
100090136	FRANKFORT	KY		01/13/2023		215		(19)			(19)		196	196			
100063160	CINCINNATI	OH		07/01/2021		1,138		(2)			(2)		1,136	1,136			
100200066	BIRMINGHAM	AL		03/06/2025		283		(6)			(6)		277	277			
100202454	MARTGATE	FL		03/20/2025		197		(6)			(6)		191	191			
100277338	SPRINGFIELD	OH		02/12/2026		176							176	176			
100133987	BUFFALO	NY		10/25/2023		157		(4)			(4)		153	153			
100066429	COLUMBIA	KY		08/02/2021		913		(1)			(1)		912	912			
100077486	DOUGLASVILLE	GA		01/03/2022		397		(14)			(14)		383	383			
100146396	FAIRFIELD	CA		03/19/2024		680		(36)			(36)		644	644			
100210336	OAK PARK	MI		05/09/2025		250		(4)			(4)		246	246			
100237388	ELK GROVE	CA		09/12/2025		605		(8)			(8)		597	597			
100278303	ONSET	MA		02/26/2026		51		(1)			(1)		50	50			
100248031	MILLEDGEVILLE	GA		10/29/2025		1,249		(76)			(76)		1,173	1,173			
100064158	CHILI	NY		07/01/2021		614		7			7		621	621			
100173886	KANSAS CITY	MO		10/31/2024		295		(12)			(12)		283	283			
100070445	FORT PIERCE	FL		09/23/2021		622		(12)			(12)		610	610			
100149956	MILWAUKEE	WI		06/07/2024		179							179	179			
100158515	LEESBURG	FL		07/10/2024		256		(13)			(13)		243	243			
100192200	SAINT LOUIS	MO		01/31/2025		293		(7)			(7)		286	286			
100164122	WINSTON SALEM	NC		08/21/2024		215		(19)			(19)		196	196			
100129996	WELLSTON	OK		09/27/2023		268		(5)			(5)		263	263			
100018114	LOS ANGELES	CA		06/08/2018		1,788		(33)			(33)		1,755	1,755			
100146530	ROUND ROCK	TX		03/19/2024		619		(30)			(30)		589	589			
100192266	MERCEDES	TX		01/31/2025		415		(13)			(13)		402	402			
100200137	WORCESTER	MA		03/06/2025		327		(3)			(3)		324	324			
100248876	MEMPHIS	TN		10/29/2025		976		(23)			(23)		953	953			
100269123	COLORADO SPRINGS	CO		12/30/2025		652		(13)			(13)		639	639			
100269921	HARTLAND	WI		12/30/2025		521		(16)			(16)		505	505			
100201401	AKRON	OH		03/12/2025		269		(2)			(2)		267	267			
100016576	INDIO	CA		04/10/2018		1,565		(53)			(53)		1,512	1,512			
100129797	THORNTON	CO		09/27/2023		261		(9)			(9)		252	252			
100174835	FORT WORTH	TX		10/31/2024		12,111		(772)			(772)		11,339	11,339			
100248167	TOLEDO	OH		10/29/2025		110		(8)			(8)		102	102			
100149792	HOUSTON	TX		04/26/2024		5,959		(187)			(187)		5,772	5,772			
100269537	COTTAGE GROVE	MN		12/30/2025		921		(19)			(19)		902	902			
100074966	SHAWSVILLE	VA		12/01/2021		680		(4)			(4)		676	676			
100199707	COLTS NECK	NJ		03/05/2025		191		(13)			(13)		178	178			
100129312	BROOKFIELD	VT		09/25/2023		272		1			1		273	273			
100057685	NEW PORT RICHEY	FL		06/30/2021		1,152		(58)			(58)		1,094	1,094			
100239420	WILDOMAR	CA		09/29/2025		499		(10)			(10)		489	489			
100157452	PHILADELPHIA	PA		02/20/2025		220		(8)			(8)		212	212			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100230250	TUCSON	AZ		08/29/2025		1,194		(47)			(47)		1,147	1,147			
100063154	LANSING	IL		07/01/2021		1,126							1,126	1,126			
100143006	EGG HARBOR TOWNSHIP	NJ		02/12/2024		480		(3)			(3)		477	477			
100143806	LAS VEGAS	NV		02/28/2024		234		(18)			(18)		216	216			
100247684	BLUFFTON	SC		10/29/2025		7,023		(363)			(363)		6,660	6,660			
100140762	COLUMBIA	SC		01/22/2024		231		(2)			(2)		229	229			
100139084	LAS VEGAS	NV		12/28/2023		236		(6)			(6)		230	230			
100176617	BIRMINGHAM	AL		11/15/2024		259		(12)			(12)		247	247			
100257986	STATELINE	NV		11/26/2025		544		(40)			(40)		504	504			
100237466	STATEN ISLAND	NY		09/12/2025		543		(39)			(39)		504	504			
100057601	FILER	ID		06/30/2021		369		(16)			(16)		353	353			
100078983	MEMPHIS	TN		02/24/2022		719		(6)			(6)		713	713			
100136832	BINGHAMTON	NY		11/27/2023		223		(5)			(5)		218	218			
100207657	SAVAGE	MN		04/29/2025		1,058		(44)			(44)		1,014	1,014			
100062115	DU BOIS	PA		07/01/2021		911		4			4		915	915			
100141119	HARLINGEN	TX		01/30/2024		250		(7)			(7)		243	243			
100063267	CARROLLTON	GA		07/01/2021		427		(6)			(6)		421	421			
100169231	BIRMINGHAM	AL		09/27/2024		265		(12)			(12)		253	253			
100284250	JOLIET	IL		03/30/2026		120		(6)			(6)		114	114			
100146086	WOODBRIDGE	VA		03/19/2024		525		(25)			(25)		500	500			
100163918	CARENCRO	LA		10/04/2024		256		(12)			(12)		244	244			
100200031	EL RENO	OK		03/06/2025		915		(13)			(13)		902	902			
100060801	UNION POINT	GA		06/01/2021		855		3			3		858	858			
100157304	KANSAS CITY	KS		02/20/2025		246		(5)			(5)		241	241			
100139411	PHILLIPSBURG	NJ		12/28/2023		198		(6)			(6)		192	192			
100184666	PENSACOLA	FL		12/17/2024		563		(21)			(21)		542	542			
100184604	BRUSLY	LA		12/17/2024		1,490		(28)			(28)		1,462	1,462			
100141551	HIGHLAND	CA		01/30/2024		264		(5)			(5)		259	259			
100175859	PHILADELPHIA	PA		11/12/2024		243		(11)			(11)		232	232			
100230027	ALTAMONTE SPRINGS	FL		08/25/2025		266		(6)			(6)		260	260			
100204701	TULUM	MEX		04/07/2025		235							235	235			
100193574	COCOA	FL		02/10/2025		274		(4)			(4)		270	270			
100202028	CHICAGO HEIGHTS	IL		03/18/2025		271		1			1		272	272			
100174975	PARRISH	FL		10/31/2024		27,591		(934)			(934)		26,657	26,657			
100132738	DAYTONA BEACH	FL		11/03/2023		227		(6)			(6)		221	221			
100197200	MIRAMAR	FL		02/25/2025		559		(26)			(26)		533	533			
100257710	REDDING	CT		11/26/2025		644		(28)			(28)		616	616			
100117439	ELLENWOOD	GA		07/20/2023		304		13			13		317	317			
100175793	MONTAGUE	NJ		11/12/2024		254		(10)			(10)		244	244			
100129265	GREEN VALLEY	AZ		11/03/2023		490		(45)			(45)		445	445			
100101100	RICHMOND	VA		04/28/2023		362		11			11		373	373			
100163977	ALLENTOWN	PA		10/04/2024		257		(12)			(12)		245	245			
100175473	LAWRENCEVILLE	GA		12/23/2024		94,648		(1,248)			(1,248)		93,400	93,400			
100277221	KINGMAN	AZ		02/10/2026		258		(11)			(11)		247	247			
100282078	FORT WORTH	TX		02/27/2026		162		(8)			(8)		154	154			
100282038	SUFFOLK	VA		02/27/2026		233		(9)			(9)		224	224			
100277691	FORT WORTH	TX		02/19/2026		158		(5)			(5)		153	153			
100278013	ANTELOPE	CA		02/26/2026		466		(19)			(19)		447	447			
100278095	SYLMAR	CA		02/26/2026		660		(13)			(13)		647	647			
100284063	PFLUGERVILLE	TX		03/30/2026		253		(16)			(16)		237	237			
100284124	ROSEVILLE	CA		03/30/2026		453		(20)			(20)		433	433			

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100284155	BUCKEYE	AZ		03/30/2026		425		(18)			(18)		407	407			
100284204	LUBBOCK	TX		03/30/2026		284		(13)			(13)		271	271			
100284312	WOODSTOCK	GA		03/30/2026		5,549		(149)			(149)		5,400	5,400			
100284357	SANTA FE	NM		03/30/2026		15,781		(681)			(681)		15,100	15,100			
100277797	STANWOOD	WA		02/26/2026		149		(5)			(5)		144	144			
100277817	KISSIMMEE	FL		02/26/2026		493		(8)			(8)		485	485			
100277866	DEERING	NH		02/26/2026		604		(12)			(12)		592	592			
100277873	LA MESA	CA		02/26/2026		1,700		(33)			(33)		1,667	1,667			
100277918	UNIVERSITY HEIGHTS	OH		02/26/2026		492		(7)			(7)		485	485			
100277971	MODESTO	CA		02/26/2026		180		(7)			(7)		173	173			
100278018	MERRITT ISLAND	FL		02/26/2026		1,729		(34)			(34)		1,695	1,695			
100278089	RANCHO CUCAMONGA	CA		02/26/2026		649		(10)			(10)		639	639			
100278137	SOUTH PASADENA	FL		02/26/2026		180		(7)			(7)		173	173			
100278224	FAIRFIELD	CA		02/26/2026		25,517		(517)			(517)		25,000	25,000			
100282621	JERSEY CITY	NJ		03/02/2026		545		(40)			(40)		505	505			
100282788	SMITHS STATION	AL		03/02/2026		797		(68)			(68)		729	729			
100282815	LITTLE EGG HARBOR TWP	NJ		03/02/2026		1,302		(42)			(42)		1,260	1,260			
100282873	AUBURN HILLS	MI		03/02/2026		370		(24)			(24)		346	346			
100282961	NAVARRE	FL		03/02/2026		778		(48)			(48)		730	730			
100282974	SALEM	NH		03/02/2026		1,338		(99)			(99)		1,239	1,239			
100284136	WESLEY CHAPEL	FL		03/30/2026		465		(8)			(8)		457	457			
100284195	AUBURN	CA		03/30/2026		449		(12)			(12)		437	437			
100284234	HOWELL	MI		03/30/2026		192		(5)			(5)		187	187			
100284341	STEVENSVILLE	MT		03/30/2026		42,591		(1,144)			(1,144)		41,447	41,447			
100284354	HAYWARD	CA		03/30/2026		743		(37)			(37)		706	706			
100284374	PLAINFIELD	IN		03/30/2026		52		(2)			(2)		50	50			
100282546	LAWRENCEVILLE	GA		03/02/2026		574		(33)			(33)		541	541			
100282848	NEWARK	NJ		03/02/2026		1,420		(93)			(93)		1,327	1,327			
100201931	PHILADELPHIA	PA		03/18/2025		286		(4)			(4)		282	282			
100197196	SAN BERNARDINO	CA		02/25/2025		385		(26)			(26)		359	359			
100247928	HENDERSON	NV		10/29/2025		287		(20)			(20)		267	267			
100173922	COLUMBUS	GA		10/31/2024		269		(18)			(18)		251	251			
100064743	CHARLOTTE	NC		07/14/2021		801		(39)			(39)		762	762			
100115179	BALTIMORE	MD		07/17/2023		258		(7)			(7)		251	251			
100155564	MCDONOUGH	GA		06/18/2024		1,188		(12)			(12)		1,176	1,176			
100060901	BESSEMER	AL		06/01/2021		546		2			2		548	548			
100277786	STOCKTON	CA		02/26/2026		165		(7)			(7)		158	158			
100284242	CHULA VISTA	CA		03/30/2026		110		(5)			(5)		105	105			
100190820	GREENVILLE	NC		01/27/2025		256		(5)			(5)		251	251			
100237970	NORTH PLATTE	NE		10/10/2025		264		(4)			(4)		260	260			
100099834	MILWAUKEE	WI		02/28/2023		270		(8)			(8)		262	262			
100147520	CLEVELAND	OH		04/03/2024		241		(17)			(17)		224	224			
100277774	BOWLING GREEN	OH		02/26/2026		1,524		(50)			(50)		1,474	1,474			
100278096	ESCONDIDO	CA		02/26/2026		149		(1)			(1)		148	148			
100283212	TUSKEGEE INSTITUTE	AL		03/09/2026		160		(6)			(6)		154	154			
100276983	SPRINGFIELD	MO		01/30/2026		264		(15)			(15)		249	249			
100277986	BENSALEM	PA		02/26/2026		255		(5)			(5)		250	250			
100197263	RIVERSIDE	CA		02/25/2025		611		(26)			(26)		585	585			
100277290	BIRMINGHAM	AL		02/12/2026		266		(11)			(11)		255	255			
100185246	VALDOSTA	GA		01/24/2025		228		(11)			(11)		217	217			
100075338	MORRISTOWN	TN		12/01/2021		520		(6)			(6)		514	514			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100161779	CHICAGO HEIGHTS	IL		07/31/2024		247		(5)			(5)		242	242			
100064856	RICHMOND HEIGHTS	MO		07/14/2021		793		(32)			(32)		761	761			
100284253	RICHMOND	TX		03/30/2026		117		(5)			(5)		112	112			
100147621	SHADYSIDE	OH		04/04/2024		245		(7)			(7)		238	238			
100278136	MIRAMAR	FL		02/26/2026		191		(5)			(5)		186	186			
100274258	WAXAHACHIE	TX		01/29/2026		390		(18)			(18)		372	372			
100127965	UNIONVILLE	TN		09/08/2023		2,653		153			153		2,806	2,806			
100219352	PHILADELPHIA	PA		06/30/2025		2,942		(107)			(107)		2,835	2,835			
100157270	MYRTLE BEACH	SC		02/20/2025		225		(11)			(11)		214	214			
100267836	MIDLOTHIAN	VA		12/29/2025		235		(7)			(7)		228	228			
100070482	SOUTH EUCLID	OH		09/23/2021		541		(28)			(28)		513	513			
100247890	WAYNE	IL		10/29/2025		2,590		(164)			(164)		2,426	2,426			
100284812	CAPE CORAL	FL		03/27/2026		168		(6)			(6)		162	162			
100133400	BALTIMORE	MD		11/21/2023		203		(9)			(9)		194	194			
100277768	FAIRLAWN	OH		02/26/2026		515		(22)			(22)		493	493			
100267304	ZION	IL		12/24/2025		254		(4)			(4)		250	250			
100269625	SEGUIN	TX		12/30/2025		120		(5)			(5)		115	115			
100273255	LAS VEGAS	NV		01/16/2026		358		(7)			(7)		351	351			
100265192	SAN BERNARDINO	CA		12/19/2025		192		(14)			(14)		178	178			
100277995	FRANKTOWN	CO		02/26/2026		553		(21)			(21)		532	532			
100257902	PLEASANT HILL	CA		11/26/2025		196		(14)			(14)		182	182			
100257265	WALL	NJ		11/26/2025		202		(15)			(15)		187	187			
100274494	OAKLAND	CA		01/29/2026		201		(14)			(14)		187	187			
100274363	ANAHEIM	CA		01/29/2026		571		(11)			(11)		560	560			
100278060	HENDERSON	NV		02/26/2026		598		(27)			(27)		571	571			
100208368	CINCINNATI	OH		04/29/2025		571		(13)			(13)		558	558			
100146533	SUN LAKES	AZ		03/19/2024		552		(27)			(27)		525	525			
100278014	VERONA	NJ		02/26/2026		609		(25)			(25)		584	584			
100248670	LAGRANGE	GA		10/29/2025		162		(12)			(12)		150	150			
100278023	EVANSTON	IL		02/26/2026		614		(23)			(23)		591	591			
100258001	WANTAGH	NY		11/26/2025		223		(16)			(16)		207	207			
100278128	COLTON	CA		02/26/2026		428		(11)			(11)		417	417			
100257843	BAY SHORE	NY		11/26/2025		229		(17)			(17)		212	212			
100156900	MEMPHIS	TN		06/27/2024		241		(5)			(5)		236	236			
100273515	KANSAS CITY	MO		01/23/2026		232		(15)			(15)		217	217			
100078979	MEMPHIS	TN		02/24/2022		724		(6)			(6)		718	718			
100261544	DELANO	CA		12/12/2025		765		(30)			(30)		735	735			
100248752	LIVONIA	LA		10/29/2025		967		(50)			(50)		917	917			
100061621	NORTH AUGUSTA	SC		07/01/2021		2,432		(26)			(26)		2,406	2,406			
100257200	ATLANTA	GA		11/26/2025		212		16			16		228	228			
100257547	COVINGTON	GA		11/26/2025		188		(14)			(14)		174	174			
100276626	VALLEY VIEW	TX		01/29/2026		328		(15)			(15)		313	313			
100061111	STOCKTON	CA		06/01/2021		760		3			3		763	763			
100142178	RICHARDSON	TX		02/29/2024		261		(11)			(11)		250	250			
100258442	VALPARAISO	IN		12/05/2025		194		(8)			(8)		186	186			
100101568	HUNTSVILLE	AL		04/26/2023		444		(7)			(7)		437	437			
100254631	HARRISBURG	PA		11/10/2025		258		(6)			(6)		252	252			
100117650	OCALA	FL		07/20/2023		197		(1)			(1)		196	196			
100257276	PERRIS	CA		11/26/2025		138		(10)			(10)		128	128			
100261652	PEORIA	AZ		12/12/2025		262		(4)			(4)		258	258			
100257574	OGDEN	UT		11/26/2025		387		(12)			(12)		375	375			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100230638	FUQUAY VARINA	NC		08/29/2025		62,545		(2,506)			(2,506)		60,039	60,039			
100139367	WOODRIDGE	IL		12/28/2023		228		(4)			(4)		224	224			
100137347	CANTON	OH		12/01/2023		192		(5)			(5)		187	187			
100237428	OKEMOS	MI		09/12/2025		1,497		(100)			(100)		1,397	1,397			
100248338	MILLSBORO	DE		10/29/2025		226		(17)			(17)		209	209			
100024180	LEAGUE CITY	TX		09/20/2018		573		(17)			(17)		556	556			
100229373	CORTE MADERA	CA		08/15/2025		304		(12)			(12)		292	292			
100248106	HOWELL	MI		10/29/2025		180		(13)			(13)		167	167			
100273240	HOUSTON	TX		01/16/2026		377		(2)			(2)		375	375			
100060681	DEQUINCY	LA		06/01/2021		729		3			3		732	732			
100128102	WEST CHESTER	OH		09/08/2023		2,196		(5)			(5)		2,191	2,191			
100243946	KENNEWICK	WA		09/29/2025		182		(11)			(11)		171	171			
100075208	ORANGE	TX		12/01/2021		753		(23)			(23)		730	730			
100077399	ROUND ROCK	TX		01/03/2022		577		(9)			(9)		568	568			
100235334	PETERSBURG	VA		08/29/2025		220		(9)			(9)		211	211			
100237831	PEORIA	IL		09/12/2025		496		(34)			(34)		462	462			
100190117	OAK PARK	IL		01/21/2025		20,087		(707)			(707)		19,380	19,380			
100268013	STEWARTSTOWN	PA		12/29/2025		486		(34)			(34)		452	452			
100278092	OAKLAND	CA		02/26/2026		746		(8)			(8)		738	738			
100064512	SAVANNAH	GA		07/01/2021		509		6			6		515	515			
100244212	KEENESBURG	CO		09/29/2025		172		(12)			(12)		160	160			
100274717	SPRING	TX		01/29/2026		329		(15)			(15)		314	314			
100247545	WACO	TX		10/28/2025		253		(12)			(12)		241	241			
100245794	ARLINGTON	TX		10/29/2025		253		(12)			(12)		241	241			
100194203	BLOOMFIELD	NJ		02/14/2025		597		11			11		608	608			
100036022	DETROIT	MI		08/27/2019		592		(23)			(23)		569	569			
100267634	HENDERSONVILLE	TN		12/29/2025		538		(42)			(42)		496	496			
100243783	DOUGLASSVILLE	PA		09/29/2025		212		(10)			(10)		202	202			
100018267	GAITHERSBURG	MD		06/27/2018		735		(9)			(9)		726	726			
100267983	JEROME	ID		12/29/2025		533		(29)			(29)		504	504			
100184388	HIGHLANDS	TX		12/16/2024		257							257	257			
100248661	RIVERSIDE	CA		10/29/2025		218		(14)			(14)		204	204			
100284825	ELYRIA	OH		03/27/2026		3,095		(11)			(11)		3,084	3,084			
100284241	MODESTO	CA		03/30/2026		370		(19)			(19)		351	351			
100230472	LAKE FOREST	CA		08/29/2025		188		(7)			(7)		181	181			
100273718	SAVANNAH	GA		01/23/2026		563		(27)			(27)		536	536			
100239449	LOS ANGELES	CA		09/29/2025		186		(4)			(4)		182	182			
100258483	BAKERSFIELD	CA		12/05/2025		377		(15)			(15)		362	362			
100119754	VALDOSTA	GA		08/08/2023		79		(3)			(3)		76	76			
100230002	MEMPHIS	TN		08/22/2025		192		(6)			(6)		186	186			
100103141	TRENTON	NJ		04/21/2023		215		(7)			(7)		208	208			
100164347	WESLEY CHAPEL	FL		08/21/2024		288		(2)			(2)		286	286			
100207612	ORANGEVALE	CA		04/29/2025		420		(14)			(14)		406	406			
100228986	NEW LEXINGTON	OH		09/10/2025		237		(6)			(6)		231	231			
100221766	EDINBURG	TX		07/25/2025		211		(10)			(10)		201	201			
100268091	SICKLERVILLE	NJ		12/29/2025		623		(19)			(19)		604	604			
100218178	YELM	WA		07/22/2025		77,938		(3,688)			(3,688)		74,250	74,250			
100065637	MONTGOMERY	TX		07/28/2021		520		(18)			(18)		502	502			
100177573	RANGER	TX		01/16/2025		292		(10)			(10)		282	282			
100237151	MAGNA	UT		09/12/2025		136		(9)			(9)		127	127			
100061331	LEWISBURG	OH		06/01/2021		617		3			3		620	620			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100229998	PICKERINGTON	OH		08/22/2025		233		(11)			(11)		222	222			
100145915	NEW RIVER	AZ		03/19/2024		760		(26)			(26)		734	734			
100189713	LAS VEGAS	NV		02/20/2025		425		(7)			(7)		418	418			
100146363	PLUMSTED	NJ		03/19/2024		563		(26)			(26)		537	537			
100237273	SAINT GEORGE	UT		09/12/2025		655		(30)			(30)		625	625			
100246013	HOUSTON	TX		10/07/2025		241		(8)			(8)		233	233			
100243249	CORAL SPRINGS	FL		09/26/2025		249		(11)			(11)		238	238			
100237099	HUDSON	NH		09/12/2025		246		(8)			(8)		238	238			
100142497	ANDERSON	SC		03/08/2024		254		(19)			(19)		235	235			
100143804	ST. LOUIS	MO		02/28/2024		246		(11)			(11)		235	235			
100278153	GASTONIA	NC		02/26/2026		972		(19)			(19)		953	953			
100175814	SCOTLAND	MD		11/12/2024		256		(12)			(12)		244	244			
100211241	KENT	WA		05/15/2025		222		(17)			(17)		205	205			
100086604	HALLANDALE BEACH	FL		09/30/2022		281		(8)			(8)		273	273			
100257262	STRAFFORD	NH		11/26/2025		539		(39)			(39)		500	500			
100269813	VACAVILLE	CA		12/30/2025		211		1			1		212	212			
100154560	WEST MONROE	LA		06/14/2024		264		(7)			(7)		257	257			
100269449	SANFORD	NC		12/30/2025		540		(33)			(33)		507	507			
100084619	UPPER DARBY	PA		08/02/2022		5,918		(26)			(26)		5,892	5,892			
100147246	TOLEDO	OH		03/28/2024		253		(5)			(5)		248	248			
100171168	MCGREGOR	TX		11/22/2024		225		(10)			(10)		215	215			
100258464	PLYMOUTH	MI		12/05/2025		713		(15)			(15)		698	698			
100257250	ROSWELL	GA		11/26/2025		561		(38)			(38)		523	523			
100257481	SIMPSONVILLE	SC		11/26/2025		372		(24)			(24)		348	348			
100258719	PALM DESERT	CA		12/05/2025		545		(20)			(20)		525	525			
100264943	MENIFEE	CA		12/17/2025		1,474		(61)			(61)		1,413	1,413			
100143545	PORT HURON	MI		02/21/2024		247		(4)			(4)		243	243			
100024308	CLARKSVILLE	TN		09/20/2018		597		(14)			(14)		583	583			
100258530	ALBUQUERQUE	NM		12/05/2025		513		(20)			(20)		493	493			
100193305	LISLE	IL		02/10/2025		1,794		12			12		1,806	1,806			
100174701	EASTPOINTE	MI		10/31/2024		292		(7)			(7)		285	285			
100257773	ROCKLIN	CA		11/26/2025		581		(26)			(26)		555	555			
100257828	FONTANA	CA		11/26/2025		580		(25)			(25)		555	555			
100248637	CLEARWATER	FL		10/29/2025		318		(23)			(23)		295	295			
100221765	ATLANTA	GA		07/25/2025		261		(12)			(12)		249	249			
100216086	WASHINGTON	NC		06/17/2025		199		(9)			(9)		190	190			
100199710	PHILADELPHIA	PA		03/05/2025		610		7			7		617	617			
100173785	BRUNSWICK	OH		10/30/2024		14,700		(382)			(382)		14,318	14,318			
100257832	LAS VEGAS	NV		11/26/2025		591		(27)			(27)		564	564			
100226618	GAINESVILLE	FL		07/30/2025		250		(4)			(4)		246	246			
100269226	INDIAN LAND	SC		12/30/2025		579		(12)			(12)		567	567			
100239405	SAN PEDRO	CA		09/29/2025		370		(14)			(14)		356	356			
100071852	ABILENE	TX		10/14/2021		513		(21)			(21)		492	492			
100269056	COLBERT	GA		12/30/2025		596		(8)			(8)		588	588			
100221353	CHARLOTTE	NC		07/22/2025		235		(11)			(11)		224	224			
100208639	SACRAMENTO	CA		04/29/2025		170		(4)			(4)		166	166			
100257654	CORONA	CA		11/26/2025		606		(16)			(16)		590	590			
100258011	CANTON	GA		11/26/2025		609		(19)			(19)		590	590			
100257475	RIVERSIDE	CA		11/26/2025		604		(14)			(14)		590	590			
100257684	WATERTOWN	WI		11/26/2025		606		(16)			(16)		590	590			
100248616	BELLINGHAM	WA		10/29/2025		483		(31)			(31)		452	452			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274852	BELHAVEN	NC		01/29/2026		251		(5)			(5)		246	246			
100207989	LANCASTER	CA		04/29/2025		546		(34)			(34)		512	512			
100207873	POWAY	CA		04/29/2025		165		(7)			(7)		158	158			
100248102	SAN PEDRO	CA		10/29/2025		499		(15)			(15)		484	484			
100134704	SOUTH BEND	IN		10/30/2023		230		(9)			(9)		221	221			
100257307	RUSSIAVILLE	IN		11/26/2025		662		(49)			(49)		613	613			
100184747	FALL CITY	WA		12/17/2024		585		(31)			(31)		554	554			
100209884	NEWTON	NC		06/11/2025		146		(7)			(7)		139	139			
100257471	FISHS EDDY	NY		11/26/2025		626		(10)			(10)		616	616			
100214286	WARREN	MI		05/30/2025		241		(5)			(5)		236	236			
100276623	CORDELE	GA		01/29/2026		1,699		(57)			(57)		1,642	1,642			
100177964	MOUNT PLEASANT	SC		11/19/2024		1,248		(76)			(76)		1,172	1,172			
100229335	HOCKLEY	TX		08/14/2025		273		(3)			(3)		270	270			
100248369	SAN JOSE	CA		10/29/2025		506		(33)			(33)		473	473			
100080375	PARMA	OH		04/14/2022		4,087		(9)			(9)		4,078	4,078			
100248502	MENTONE	CA		10/29/2025		515		(34)			(34)		481	481			
100248666	LINCOLN	NE		10/29/2025		507		(26)			(26)		481	481			
100168754	MILWAUKEE	WI		09/26/2024		721		(50)			(50)		671	671			
100136637	PONTIAC	MI		11/22/2023		180		(7)			(7)		173	173			
100269406	DENHAM SPRINGS	LA		12/30/2025		651		(13)			(13)		638	638			
100207949	RIVERSIDE	CA		04/29/2025		184		(3)			(3)		181	181			
100257824	FLORISSANT	CO		11/26/2025		609		(18)			(18)		591	591			
100257723	HAMPTON BAYS	NY		11/26/2025		726		(53)			(53)		673	673			
100200018	TULSA	OK		03/06/2025		640		(5)			(5)		635	635			
100247944	EATONTON	GA		10/29/2025		525		(37)			(37)		488	488			
100248867	DUNEDIN	FL		10/29/2025		256		(9)			(9)		247	247			
100164949	MEMPHIS	TN		08/28/2024		261		(5)			(5)		256	256			
100278320	MARICOPA	AZ		02/26/2026		16,508		(323)			(323)		16,185	16,185			
100235135	ROSEVILLE	MI		08/28/2025		265		(9)			(9)		256	256			
100278313	LIVERMORE	CA		02/26/2026		198		(6)			(6)		192	192			
100173463	BOCA RATON	FL		10/29/2024		237		(20)			(20)		217	217			
100206059	WARREN	MI		05/16/2025		228		(2)			(2)		226	226			
100257990	ELK GROVE	CA		11/26/2025		1,125		(79)			(79)		1,046	1,046			
100088901	GRIFFIN	GA		11/15/2022		293							293	293			
100134006	CHICAGO	IL		10/25/2023		235		(8)			(8)		227	227			
100267253	HOLLADAY	UT		12/24/2025		286		(9)			(9)		277	277			
100247707	GRAND RAPIDS	MI		10/29/2025		541		(30)			(30)		511	511			
100248244	PORTLAND	OR		10/29/2025		545		(34)			(34)		511	511			
100248597	FONTANA	CA		10/29/2025		543		(32)			(32)		511	511			
100164290	KILLEEN	TX		08/21/2024		11,608		(71)	(6)		(65)		11,543	11,543			
100215977	POINCIANA	FL		07/11/2025		259							259	259			
100214536	RACINE	WI		06/06/2025		257		2			2		259	259			
100258426	MARYVILLE	TN		12/05/2025		719		(30)			(30)		689	689			
100141656	MEMPHIS	TN		01/30/2024		241		(10)			(10)		231	231			
100248277	FAIRFIELD	CT		10/29/2025		557		(38)			(38)		519	519			
100248504	HUNTINGTN BCH	CA		10/29/2025		549		(30)			(30)		519	519			
100061916	NORTH EAST	PA		07/01/2021		856		(4)			(4)		852	852			
100229921	SAINT LOUIS	MO		08/20/2025		270		(5)			(5)		265	265			
100244098	IPSWICH	MA		09/29/2025		466		(38)			(38)		428	428			
100248289	BLUFFTON	SC		10/29/2025		568		(31)			(31)		537	537			
100248204	ALDIE	VA		10/29/2025		563		(29)			(29)		534	534			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063146	BLOOMSBURG	PA		07/01/2021		874							874	874			
100248350	LAS VEGAS	NV		10/29/2025		566		(23)			(23)		543	543			
100257678	FREEHOLD	NJ		11/26/2025		576		(33)			(33)		543	543			
100248425	AURORA	CO		10/29/2025		572		(29)			(29)		543	543			
100210357	NEW SMYRNA BEACH	FL		05/09/2025		222		(10)			(10)		212	212			
100258612	STERLING	CT		12/05/2025		599		(36)			(36)		563	563			
100243951	BREMEN	GA		09/29/2025		480		(38)			(38)		442	442			
100135908	DEKALB	IL		11/13/2023		202		(11)			(11)		191	191			
100247866	HONOLULU	HI		10/29/2025		578		(27)			(27)		551	551			
100209930	GOLDEN	CO		06/11/2025		259		(10)			(10)		249	249			
100201829	TYLER	TX		03/18/2025		252		(9)			(9)		243	243			
100243847	MASSILLON	OH		09/29/2025		480		(31)			(31)		449	449			
100278238	SPRING HILL	TN		02/26/2026		61		(2)			(2)		59	59			
100257559	MANCHESTER TOWNSHIP	NJ		11/26/2025		591		(32)			(32)		559	559			
100204408	BIRMINGHAM	AL		04/01/2025		247		(3)			(3)		244	244			
100077280	CHATSWORTH	GA		01/03/2022		226		(5)			(5)		221	221			
100244333	ELDERSBURG	MD		09/29/2025		483		(27)			(27)		456	456			
100269633	ERIE	CO		12/30/2025		586		(19)			(19)		567	567			
100248495	DOUGLASS	KS		10/29/2025		588		(21)			(21)		567	567			
100204353	MARYSVILLE	OH		03/31/2025		200		(5)			(5)		195	195			
100247780	ESCONDIDO	CA		10/29/2025		602		(30)			(30)		572	572			
100244315	VACAVILLE	CA		09/29/2025		494		(31)			(31)		463	463			
100258578	OVIEDO	FL		12/05/2025		586		(12)			(12)		574	574			
100248315	SANTA ROSA BEACH	FL		10/29/2025		594		(18)			(18)		576	576			
100213241	LOS ANGELES	CA		05/29/2025		241		(6)			(6)		235	235			
100244058	GARDNER	KS		09/29/2025		502		(32)			(32)		470	470			
100243920	CHICAGO	IL		09/29/2025		502		(32)			(32)		470	470			
100243900	CLINTON	NJ		09/29/2025		509		(39)			(39)		470	470			
100248164	BULLHEAD CITY	AZ		10/29/2025		739		(38)			(38)		701	701			
100247832	WEST JORDAN	UT		10/29/2025		601		(17)			(17)		584	584			
100257097	LAS VEGAS	NV		11/26/2025		599		(15)			(15)		584	584			
100201415	BALTIMORE	MD		03/12/2025		228		(10)			(10)		218	218			
100274245	SANTA ROSA BEACH	FL		01/29/2026		852		(25)			(25)		827	827			
100253818	IRVING	TX		10/30/2025		960		(28)			(28)		932	932			
100243961	ORLANDO	FL		09/29/2025		508		(31)			(31)		477	477			
100248518	GAINESVILLE	VA		10/29/2025		637		(41)			(41)		596	596			
100257978	SAN JOSE	CA		11/26/2025		611		(17)			(17)		594	594			
100192314	DAVENPORT	IA		01/31/2025		235		(7)			(7)		228	228			
100239081	ANN ARBOR	MI		09/29/2025		493		(10)			(10)		483	483			
100208162	CAVE CREEK	AZ		04/29/2025		229		(6)			(6)		223	223			
100109955	LANSING	IL		06/22/2023		269		(8)			(8)		261	261			
100174511	HOUSTON	TX		10/31/2024		51		(3)			(3)		48	48			
100214447	DUBLIN	CA		06/06/2025		1,758		(67)			(67)		1,691	1,691			
100247983	MIDLOTHIAN	VA		10/29/2025		526		(34)			(34)		492	492			
100201404	FLINT	MI		03/12/2025		187		(9)			(9)		178	178			
100247976	BELVIDERE	NJ		10/29/2025		531		(32)			(32)		499	499			
100060357	PEARLAND	TX		06/01/2021		834		3			3		837	837			
100247885	ISLETON	CA		10/29/2025		1,659		(39)			(39)		1,620	1,620			
100141067	ANAHEIM	CA		02/20/2024		23,433		(243)			(243)		23,190	23,190			
100199839	GALT	CA		03/05/2025		199		(12)			(12)		187	187			
100244431	INDIANAPOLIS	IN		09/29/2025		577		(21)			(21)		556	556			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248249	AURORA	IL		10/29/2025		358		(21)			(21)		337	337			
100237282	PORTAGE	WI		09/12/2025		540		(33)			(33)		507	507			
100244321	JACKSONVILLE	FL		09/29/2025		542		(35)			(35)		507	507			
100237600	MCDONOUGH	GA		09/12/2025		710		(51)			(51)		659	659			
100248303	ROBERTSDALE	AL		10/29/2025		547		(31)			(31)		516	516			
100248063	SAN JOSE	CA		10/29/2025		585		(24)			(24)		561	561			
100199960	MANASSAS	VA		03/05/2025		131		(7)			(7)		124	124			
100237572	MAYS LANDING	NJ		09/12/2025		543		(29)			(29)		514	514			
100244037	EVERGREEN	CO		09/29/2025		552		(38)			(38)		514	514			
100171329	NORWALK	CA		10/16/2024		273		(5)			(5)		268	268			
5.00007E+11	RIDDERKERK	NLD		07/31/2025		11							11		(11)		(11)
100214835	OKLAHOMA CITY	OK		06/11/2025		268		(6)			(6)		262	262			
100248613	CANTON	GA		10/29/2025		590		(21)			(21)		569	569			
100278226	ROYAL PALM BEACH	FL		02/26/2026		510		(18)			(18)		492	492			
100062668	SAVANNAH	TN		07/01/2021		422		(5)			(5)		417	417			
100210385	PEMBROKE PINES	FL		05/12/2025		269		(7)			(7)		262	262			
100269686	CLIFTON	CO		12/30/2025		467		(22)			(22)		445	445			
100019904	MERCED	CA		07/30/2018		620		(22)			(22)		598	598			
100196938	SAN FRANCISCO	CA		02/25/2025		232		(7)			(7)		225	225			
100136060	MILWAUKEE	WI		11/16/2023		255		(16)			(16)		239	239			
100258926	PACOIMA	CA		12/05/2025		524		(24)			(24)		500	500			
100204627	FORT LAUDERDALE	FL		04/04/2025		259		(13)			(13)		246	246			
100248442	GOOSE CREEK	SC		10/29/2025		382		(23)			(23)		359	359			
100130023	ALLENTOWN	PA		09/27/2023		265		(5)			(5)		260	260			
100075634	RIPLEY	TN		12/01/2021		408		(10)			(10)		398	398			
100265328	WINNEMUCCA	NV		12/19/2025		1,326		(46)			(46)		1,280	1,280			
100023542	BLACKLICK	OH		09/04/2018		578		(13)			(13)		565	565			
100237180	SAINT LOUIS PARK	MN		09/12/2025		485		(33)			(33)		452	452			
100237627	TRUMBULL	CT		09/12/2025		567		(29)			(29)		538	538			
100265259	PAWTUCKET	RI		12/19/2025		880		(25)			(25)		855	855			
100136822	LUBBOCK	TX		11/27/2023		249		(6)			(6)		243	243			
100244090	TRUSSVILLE	AL		09/29/2025		528		(34)			(34)		494	494			
100165688	SAINT LOUIS	MO		08/29/2024		254		(8)			(8)		246	246			
100090205	MYRTLE BEACH	SC		01/13/2023		226		(11)			(11)		215	215			
100175548	NEWPORT	ME		11/08/2024		270		(17)			(17)		253	253			
100247968	HOBOKEN	NJ		10/29/2025		384		(21)			(21)		363	363			
100237358	GREENWOOD	IN		09/12/2025		581		(27)			(27)		554	554			
100018158	CHARLOTTE	NC		06/08/2018		1,428		(30)			(30)		1,398	1,398			
100248631	PRESCOTT	AZ		10/29/2025		558		(27)			(27)		531	531			
100077042	CHARLOTTE	NC		01/03/2022		614		(8)			(8)		606	606			
100218282	WYNNE	AR		06/26/2025		276		5			5		281	281			
100194049	SUN CITY CENTER	FL		03/20/2025		260		(2)			(2)		258	258			
100197379	ESCONDIDO	CA		02/25/2025		224		(3)			(3)		221	221			
100237924	BURLINGTON	NJ		09/12/2025		315		(23)			(23)		292	292			
100274527	SALISBURY	NC		01/29/2026		359		(21)			(21)		338	338			
100142068	EL PASO	TX		02/29/2024		150		(9)			(9)		141	141			
100237482	DERRY	NH		09/12/2025		581		(19)			(19)		562	562			
100243965	MCDONOUGH	GA		09/29/2025		587		(25)			(25)		562	562			
100175127	BAKERSFIELD	CA		11/05/2024		314		(10)			(10)		304	304			
100204880	MONROE	NC		04/10/2025		252		(11)			(11)		241	241			
100196937	SAN PABLO	CA		02/25/2025		243		(2)			(2)		241	241			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100249167	HOLBROOK	MA		10/30/2025		825		(38)			(38)		787	787			
100016464	OKLAHOMA CITY	OK		04/05/2018		642		(13)			(13)		629	629			
100193159	PHILADELPHIA	PA		03/20/2025		267		(3)			(3)		264	264			
100237766	DUBLIN	OH		09/12/2025		516		(35)			(35)		481	481			
100167914	BALTIMORE	MD		09/20/2024		957		(37)			(37)		920	920			
100237270	FONTANA	CA		09/12/2025		594		(17)			(17)		577	577			
100237791	SALINA	KS		09/12/2025		592		(15)			(15)		577	577			
100265166	MONMOUTH	ME		12/19/2025		1,528		(83)			(83)		1,445	1,445			
100116686	ORLANDO	FL		07/20/2023		416		113			113		529	529			
100219777	RICHMOND	MI		07/08/2025		393		(18)			(18)		375	375			
100020275	MURFREESBORO	TN		07/17/2018		607		(16)			(16)		591	591			
100163899	BIRMINGHAM	AL		09/27/2024		209		(14)			(14)		195	195			
100244048	LEXINGTON	KY		09/29/2025		540		(37)			(37)		503	503			
100237238	WINFIELD	MO		09/12/2025		530		(27)			(27)		503	503			
100237264	ORLANDO	FL		09/12/2025		535		(32)			(32)		503	503			
100237681	SPANAWAY	WA		09/12/2025		540		(37)			(37)		503	503			
100244163	PISCATAWAY	NJ		09/29/2025		541		(38)			(38)		503	503			
100180155	BARBERTON	OH		11/25/2024		217		(9)			(9)		208	208			
100238041	DALLAS	TX		10/03/2025		894		(42)			(42)		852	852			
100278151	MOUNT DORA	FL		02/26/2026		180		(11)			(11)		169	169			
100243939	TULSA	OK		09/29/2025		536		(26)			(26)		510	510			
100136726	INDEPENDENCE	MO		11/27/2023		222		(7)			(7)		215	215			
100213350	HENDERSON	NV		05/29/2025		197		(5)			(5)		192	192			
100237235	INCLINE VILLAGE	NV		09/12/2025		618		(6)			(6)		612	612			
3340120763	ROME	GA		02/13/2026		117,487							117,487	117,487			
100258604	FORT WASHINGTON	MD		12/05/2025		1,363		(28)			(28)		1,335	1,335			
100211240	SPRINGVILLE	UT		05/15/2025		252		(4)			(4)		248	248			
100174422	LAKE WORTH	FL		10/31/2024		200		(8)			(8)		192	192			
100109320	LIBERTY HILL	TX		06/12/2023		3,148		(66)			(66)		3,082	3,082			
100064726	BROWNSVILLE	TX		07/14/2021		566		(29)			(29)		537	537			
100237417	LAS VEGAS	NV		09/12/2025		555		(29)			(29)		526	526			
100126326	TRENTON	NJ		08/30/2023		265		(12)			(12)		253	253			
100066720	SEWELL	NJ		08/02/2021		612		(3)			(3)		609	609			
100249490	APACHE JUNCTION	AZ		10/30/2025		574		(35)			(35)		539	539			
100248241	PRICE	UT		10/29/2025		591		(26)			(26)		565	565			
100244127	WOODLAND HILLS	CA		09/29/2025		379		(24)			(24)		355	355			
100213037	ARBUCKLE	CA		05/29/2025		338		(6)			(6)		332	332			
100213002	EAGLE CREEK	OR		05/29/2025		154		(6)			(6)		148	148			
100237434	RENO	NV		09/12/2025		608		(33)			(33)		575	575			
100066058	RUTHER GLEN	VA		08/02/2021		545		(4)			(4)		541	541			
100237598	WEST BLOOMFIELD	MI		09/12/2025		567		(25)			(25)		542	542			
100181379	LAS VEGAS	NV		01/09/2025		429		(17)			(17)		412	412			
100136776	MEMPHIS	TN		11/27/2023		198		(5)			(5)		193	193			
100138069	LAS VEGAS	NV		12/13/2023		339		9			9		348	348			
100146224	MORGANTOWN	WV		03/19/2024		433		(18)			(18)		415	415			
100168669	DALLAS	TX		09/25/2024		234		(19)			(19)		215	215			
100191292	SAN ANTONIO	TX		01/30/2025		269		(8)			(8)		261	261			
100099655	TALLAHASSEE	FL		04/06/2023		241		(14)			(14)		227	227			
100268050	PERKIOMENVILLE	PA		12/29/2025		1,185		(91)			(91)		1,094	1,094			
100020132	HARRISVILLE	UT		07/17/2018		643		(21)			(21)		622	622			
10015571 4	LATHROP	CA		06/18/2024		328		(17)			(17)		311	311			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163952	TAMPA	FL		10/04/2024		224		(18)			(18)		206	206			
100203149	BAKERSFIELD	CA		03/27/2025		52,346		(1,881)			(1,881)		50,465	50,465			
100248453	CLIFTON	NJ		10/29/2025		1,004		(68)			(68)		936	936			
100190464	GREENSBORO	NC		01/24/2025		271		(4)			(4)		267	267			
100258930	PRAIRIEVILLE	LA		12/05/2025		668		(26)			(26)		642	642			
100208569	GILBERT	AZ		04/29/2025		218		(6)			(6)		212	212			
100207687	RIDGEFIELD	CT		04/29/2025		806		(33)			(33)		773	773			
100175449	MILWAUKEE	WI		12/23/2024		205		(10)			(10)		195	195			
100020138	PHOENIX	AZ		07/17/2018		598		(12)			(12)		586	586			
100193299	COLUMBIA	MD		02/10/2025		279		(5)			(5)		274	274			
100257387	FREEHOLD	NJ		11/26/2025		1,227		(56)			(56)		1,171	1,171			
100213030	MIAMI	FL		05/29/2025		414		(9)			(9)		405	405			
100208150	ALHAMBRA	CA		04/29/2025		288		(7)			(7)		281	281			
100060969	CLARKSVILLE	TN		06/01/2021		1,326		5			5		1,331	1,331			
100276689	AUSTIN	PA		01/29/2026		334		(11)			(11)		323	323			
100284927	CINCINNATI	OH		03/27/2026		163		(2)			(2)		161	161			
100138377	MOBILE	AL		12/18/2023		326		(13)			(13)		313	313			
100213260	MINNEOLA	FL		05/29/2025		410		(2)			(2)		408	408			
100175788	EUCLID	OH		11/12/2024		255		(4)			(4)		251	251			
100181268	DOUGLAS	AZ		12/06/2024		258		(12)			(12)		246	246			
100184799	BLAUVELT	NY		12/17/2024		574		(7)			(7)		567	567			
100244317	HUTCHINSON	KS		09/29/2025		825		(40)			(40)		785	785			
100237311	ORINDA	CA		09/12/2025		611		(10)			(10)		601	601			
100237345	HENRICO	VA		09/12/2025		576		(24)			(24)		552	552			
100174438	FLORENCE	AZ		10/31/2024		861		(28)			(28)		833	833			
100237667	SPANISH FORK	UT		09/12/2025		555		(33)			(33)		522	522			
100169244	HAZEL PARK	MI		09/27/2024		254		(12)			(12)		242	242			
100176210	MOUNT EPHRAIM	NJ		12/20/2024		261		(9)			(9)		252	252			
100185118	DES MOINES	IA		12/20/2024		276		(8)			(8)		268	268			
100230285	JUPITER	FL		08/29/2025		540		(11)			(11)		529	529			
100172687	NEW ALBANY	IN		11/21/2024		571		(27)			(27)		544	544			
100274666	DOWNERS GROVE	IL		01/29/2026		1,918		(98)			(98)		1,820	1,820			
100237884	SPOTSYLVANIA	VA		09/12/2025		875		(63)			(63)		812	812			
100057866	MEMPHIS	TN		06/30/2021		566		(27)			(27)		539	539			
100155681	RIVERSIDE	CA		06/18/2024		256		(13)			(13)		243	243			
100080174	LONG BRANCH	NJ		02/25/2022		663		(13)			(13)		650	650			
100193401	HERNDON	VA		02/10/2025		278		(5)			(5)		273	273			
100170431	YORK	PA		10/09/2024		252		(10)			(10)		242	242			
100164164	MILLSBORO	DE		08/21/2024		229		(11)			(11)		218	218			
100249169	CURRIE	NC		10/30/2025		2,971		(136)			(136)		2,835	2,835			
100230382	FOUNTAIN VALLEY	CA		08/29/2025		567		(20)			(20)		547	547			
100090222	HOUSTON	TX		01/13/2023		454		(30)			(30)		424	424			
100079182	GRAND RAPIDS	MI		02/24/2022		522		(9)			(9)		513	513			
100108972	MEMPHIS	TN		05/31/2023		267		(12)			(12)		255	255			
100185570	RUSKIN	FL		12/20/2024		276		(12)			(12)		264	264			
100202168	SPRINGFIELD	OH		03/18/2025		228		3			3		231	231			
100064948	FORT WORTH	TX		07/14/2021		608		(21)			(21)		587	587			
100237870	CLOVIS	CA		09/12/2025		513		(18)			(18)		495	495			
100248284	MIRAMAR	FL		10/29/2025		550		(34)			(34)		516	516			
100169333	LEHIGH ACRES	FL		09/27/2024		249		(11)			(11)		238	238			
100162029	KISSIMMEE	FL		07/31/2024		412		(6)			(6)		406	406			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100249339	WESTLAKE	OH		10/30/2025		442		(9)			(9)		433	433			
100166450	VACAVILLE	CA		10/31/2024		264		(11)			(11)		253	253			
100176131	LANOKA HARBOR	NJ		12/20/2024		236		(3)			(3)		233	233			
100164718	ALTAMONTE SPRINGS	FL		08/23/2024		243		(15)			(15)		228	228			
100100236	HIGH POINT	NC		03/17/2023		274		(5)			(5)		269	269			
100159908	BOYNTON BEACH	FL		08/16/2024		221		(23)			(23)		198	198			
100156291	MARION	OH		07/25/2024		241		(22)			(22)		219	219			
100165292	PEORIA	AZ		08/29/2024		261		(18)			(18)		243	243			
100148989	REDMOND	OR		04/17/2024		193		(6)			(6)		187	187			
100159599	MARTINSVILLE	IN		07/15/2024		562		(34)			(34)		528	528			
100212966	LOS BANOS	CA		05/29/2025		640		(31)			(31)		609	609			
100109169	ARLINGTON	TX		07/21/2023		38,844		(378)			(378)		38,466	38,466			
100213212	ROGUE RIVER	OR		05/29/2025		478		(22)			(22)		456	456			
100164873	MORROW	GA		08/26/2024		452		(17)			(17)		435	435			
100132395	MEMPHIS	TN		11/03/2023		264		11			11		275	275			
100185552	HOWE	TX		12/20/2024		279		(3)			(3)		276	276			
100160358	JACKSONVILLE	FL		09/06/2024		254		(10)			(10)		244	244			
100063013	NEW CASTLE	DE		07/01/2021		520		(5)			(5)		515	515			
100156255	MEMPHIS	TN		06/20/2024		233		(17)			(17)		216	216			
100133887	NILES	IL		11/29/2023		5,716		(8)			(8)		5,708	5,708			
100074671	WOODBURY	TN		12/01/2021		607		(21)			(21)		586	586			
100115274	GALLOWAY	NJ		07/17/2023		237		(9)			(9)		228	228			
100222140	ANAHEIM	CA		07/30/2025		536		(11)			(11)		525	525			
100018075	TUCSON	AZ		06/08/2018		812		(15)			(15)		797	797			
100277790	SPRING GROVE	IL		02/26/2026		541		(23)			(23)		518	518			
100173869	JACKSONVILLE	FL		10/31/2024		284		(13)			(13)		271	271			
100208847	HOLLISTER	CA		04/29/2025		460		(22)			(22)		438	438			
100258633	MANASQUAN	NJ		12/05/2025		904		(48)			(48)		856	856			
100137451	JACKSON	MI		01/11/2024		200		(15)			(15)		185	185			
100120439	ASHLAND	KY		08/18/2023		309		(8)			(8)		301	301			
100177241	ROSELAND	VA		01/16/2025		269		(8)			(8)		261	261			
100174676	CANTON	OH		10/31/2024		223		(14)			(14)		209	209			
100135643	PITTSBURGH	PA		11/09/2023		189		(13)			(13)		176	176			
100146449	EUGENE	OR		03/19/2024		184		(8)			(8)		176	176			
100230084	ROCKY MOUNT	NC		08/26/2025		1,502		(55)			(55)		1,447	1,447			
100091626	HOUSTON	TX		03/07/2023		432		(37)			(37)		395	395			
100207987	GLENDALE	AZ		04/29/2025		1,132		(60)			(60)		1,072	1,072			
100213047	OCEANSIDE	CA		05/29/2025		518		(28)			(28)		490	490			
100181538	SAINT PETERSBURG	FL		12/06/2024		318		(15)			(15)		303	303			
100211160	PINE GROVE	CA		05/15/2025		482		(36)			(36)		446	446			
100212962	PEMBROKE	GA		05/29/2025		517		(23)			(23)		494	494			
100119764	MILLVILLE	NJ		08/08/2023		294		(6)			(6)		288	288			
100200102	LONG ISLAND	VA		03/06/2025		9,572		(305)			(305)		9,267	9,267			
100258888	CELINA	TX		12/05/2025		1,157		(53)			(53)		1,104	1,104			
100176594	BENTON	IL		11/15/2024		166		(8)			(8)		158	158			
100165633	FRESNO	CA		10/04/2024		341		(21)			(21)		320	320			
100065087	MILWAUKEE	WI		07/14/2021		613		(16)			(16)		597	597			
100213302	VENICE	FL		05/29/2025		525		(12)			(12)		513	513			
100213325	BROOMFIELD	CO		05/29/2025		525		(12)			(12)		513	513			
100208457	SAN ANTONIO	TX		04/29/2025		478		(20)			(20)		458	458			
100210922	CANTON	GA		05/15/2025		501		(35)			(35)		466	466			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100249567	FRESNO	CA		10/30/2025		866		(46)			(46)		820	820			
100249550	ROCKAWAY	NJ		10/30/2025		1,533		(79)			(79)		1,454	1,454			
100192272	HAZEL PARK	MI		01/31/2025		273		(11)			(11)		262	262			
100249565	MERIDIAN	ID		10/30/2025		754		(46)			(46)		708	708			
100201369	ORLANDO	FL		03/12/2025		436		(11)			(11)		425	425			
100154909	TALLAHASSEE	FL		07/19/2024		304		(22)			(22)		282	282			
100148992	SPRING BRANCH	TX		04/17/2024		160		(5)			(5)		155	155			
100216329	PHILADELPHIA	PA		06/20/2025		769		(19)			(19)		750	750			
100184788	BARNEGAT	NJ		12/17/2024		102,259		(3,760)			(3,760)		98,499	98,499			
100067178	PALM BAY	FL		08/02/2021		606		11			11		617	617			
100103149	WEST ALLIS	WI		04/21/2023		313		(17)			(17)		296	296			
100150066	OMAHA	NE		06/14/2024		238		(5)			(5)		233	233			
100152495	HOUSTON	TX		05/16/2024		244		(20)			(20)		224	224			
100181286	BOONVILLE	MO		12/06/2024		302		14			14		316	316			
100079025	OMAHA	NE		02/24/2022		666		(8)			(8)		658	658			
100220650	HOUSTON	TX		07/17/2025		582		(27)			(27)		555	555			
100068381	ALBUQUERQUE	NM		08/25/2021		603		(28)			(28)		575	575			
100185485	CINCINNATI	OH		12/20/2024		1,886		(29)			(29)		1,857	1,857			
100087280	POCOMOKE CITY	MD		10/25/2022		529		23			23		552	552			
100127928	LOUISVILLE	KY		09/08/2023		582		9			9		591	591			
5.00007E+11	DELFT	NLD		11/28/2025		10							10		(10)		(10)
100157507	MEMPHIS	TN		02/20/2025		250		(2)			(2)		248	248			
100213258	AVONDALE	AZ		05/29/2025		500		(12)			(12)		488	488			
100276641	EAST CLEVELAND	OH		01/29/2026		331		(9)			(9)		322	322			
100211275	BELVIDERE	NJ		05/15/2025		523		(32)			(32)		491	491			
100210039	SAN PEDRO	CA		05/07/2025		550		(13)			(13)		537	537			
100213127	BAKERSFIELD	CA		05/29/2025		747		(17)			(17)		730	730			
100159947	COCONUT CREEK	FL		08/16/2024		267		(13)			(13)		254	254			
100212111	MONTGOMERY	OH		05/22/2025		26,763		(152)			(152)		26,611	26,611			
100192197	BETHLEHEM	PA		01/31/2025		663		(28)			(28)		635	635			
100107835	SUNRISE	FL		05/19/2023		172		(4)			(4)		168	168			
100177744	SEVERNA PARK	MD		11/19/2024		924		(52)			(52)		872	872			
100208669	LINCOLN	DE		04/29/2025		492		(30)			(30)		462	462			
100200136	YORK	ME		03/06/2025		307		(8)			(8)		299	299			
100060651	WESTLAND	MI		06/01/2021		772		3			3		775	775			
100150091	HOUSTON	TX		06/14/2024		260		(10)			(10)		250	250			
100145850	NAPLES	FL		03/15/2024		81		(5)			(5)		76	76			
100023342	BURNET	TX		08/16/2018		590		(19)			(19)		571	571			
100057543	POTTSTOWN	PA		06/30/2021		574		(23)			(23)		551	551			
100134057	LUFKIN	TX		10/25/2023		258		(6)			(6)		252	252			
100213225	OAKLAND	CA		05/29/2025		529		(12)			(12)		517	517			
100141436	LAS VEGAS	NV		01/30/2024		229		(11)			(11)		218	218			
100149982	TORRINGTON	CT		06/07/2024		261		(6)			(6)		255	255			
100175017	THEODORE	AL		10/31/2024		266		(11)			(11)		255	255			
100035470	SOUTHERN PINES	NC		08/21/2019		1,266		(52)			(52)		1,214	1,214			
100149141	GAINESVILLE	FL		04/22/2024		265		(19)			(19)		246	246			
100204255	KALAMAZOO	MI		03/31/2025		989		(25)			(25)		964	964			
100211004	LIVINGSTON	NJ		05/15/2025		551		(26)			(26)		525	525			
100213058	LA HABRA	CA		05/29/2025		555		(30)			(30)		525	525			
100155263	FORT WORTH	TX		07/19/2024		236		(29)			(29)		207	207			
100226611	HOUSTON	TX		07/30/2025		269		(6)			(6)		263	263			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134918	DETROIT	MI		10/30/2023		218		(5)			(5)		213	213			
100018028	LEWISVILLE	TX		05/22/2018		723		(25)			(25)		698	698			
100208486	SAN TAN VLY	AZ		04/29/2025		723		(17)			(17)		706	706			
100099908	KANSAS CITY	KS		03/28/2023		183		(10)			(10)		173	173			
100079615	MIDWAY	UT		04/08/2022		488		(24)			(24)		464	464			
100197051	CHINO	CA		02/25/2025		628		(9)			(9)		619	619			
100211351	PASCO	WA		05/15/2025		556		(24)			(24)		532	532			
100211388	MODESTO	CA		05/15/2025		556		(24)			(24)		532	532			
100208851	PORT ST LUCIE	FL		04/29/2025		545		(13)			(13)		532	532			
100137127	OCALA	FL		11/28/2023		215		(11)			(11)		204	204			
100207757	TANEYTOWN	MD		04/29/2025		520		(32)			(32)		488	488			
100120170	DAYTON	KY		08/14/2023		196		(3)			(3)		193	193			
100155960	RIVERTON	UT		06/18/2024		263		(2)			(2)		261	261			
100099634	JACKSON	MI		04/06/2023		187		(16)			(16)		171	171			
100147541	MABLETON	GA		04/03/2024		261		(19)			(19)		242	242			
100147545	MABLETON	GA		04/03/2024		261		(19)			(19)		242	242			
100257502	WHEATLAND	WY		11/26/2025		456		(33)			(33)		423	423			
100204337	RICHMOND	CA		03/31/2025		465		(12)			(12)		453	453			
100208102	UPPER MARLBORO	MD		04/29/2025		504		(13)			(13)		491	491			
100147211	HARRISBURG	PA		03/28/2024		249		(6)			(6)		243	243			
100173469	SUTTER CREEK	CA		10/29/2024		2,298		(48)			(48)		2,250	2,250			
100213354	BOULDER CREEK	CA		05/29/2025		624		(31)			(31)		593	593			
100257525	TRACY	CA		11/26/2025		1,802		(51)			(51)		1,751	1,751			
100265095	RICHMOND	CA		12/19/2025		1,788		(37)			(37)		1,751	1,751			
100208138	KANSAS CITY	MO		04/29/2025		681		(18)			(18)		663	663			
100230050	CHARLOTTE	NC		08/25/2025		1,756		(78)			(78)		1,678	1,678			
100139155	PHILADELPHIA	PA		12/28/2023		211		(3)			(3)		208	208			
100229422	TAMARAC	FL		08/15/2025		165		(10)			(10)		155	155			
100136785	RACINE	WI		11/27/2023		218		(4)			(4)		214	214			
100208938	PEORIA	AZ		04/29/2025		395		(21)			(21)		374	374			
100248017	MURRIETA	CA		10/29/2025		1,134		(61)			(61)		1,073	1,073			
100172662	YOUNGSTOWN	OH		11/21/2024		263		2			2		265	265			
100212903	PACIFIC GROVE	CA		05/29/2025		616		(14)			(14)		602	602			
100210984	ALBUQUERQUE	NM		05/15/2025		569		(21)			(21)		548	548			
100135926	KISSIMMEE	FL		11/13/2023		224		(8)			(8)		216	216			
100076043	FAYETTEVILLE	NC		01/07/2022		534		(25)			(25)		509	509			
100210818	OWINGS MILLS	MD		05/15/2025		392		(20)	1		(21)		371	371			
100067865	SOPHIA	NC		09/23/2021		368		(20)			(20)		348	348			
100208422	FRUITA	CO		04/29/2025		520		(14)			(14)		506	506			
100205977	LONGS	SC		04/15/2025		368		(10)			(10)		358	358			
100269731	SANTA MARIA	CA		12/30/2025		173		(4)			(4)		169	169			
100216118	ATLANTA	GA		06/17/2025		239		(10)			(10)		229	229			
100210837	KEYPORT	NJ		05/15/2025		575		(19)			(19)		556	556			
100211144	LEANDER	TX		05/15/2025		575		(19)			(19)		556	556			
100239027	GREENSBORO	NC		09/29/2025		1,211		(59)			(59)		1,152	1,152			
100143483	BRAWLEY	CA		02/16/2024		249		(6)			(6)		243	243			
100141740	BALTIMORE	MD		01/30/2024		167		(5)			(5)		162	162			
100199496	BRONX	NY		03/05/2025		475		(34)			(34)		441	441			
100248547	OXFORD	GA		10/29/2025		541		(32)			(32)		509	509			
100162791	HOLLY SPRINGS	NC		08/12/2024		247		(1)			(1)		246	246			
100213021	ROCHESTER	WA		05/29/2025		633		(12)			(12)		621	621			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5.00007E+11	HILVERSUM	NLD		10/31/2025		3,250						54	3,304	3,256	(49)		(49)
100134287	HARPER WOODS	MI		10/27/2023		223		(13)			(13)		210	210			
100064832	CHICAGO	IL		07/14/2021		575		(24)			(24)		551	551			
100174734	CHESAPEAKE	VA		10/31/2024		293		(19)			(19)		274	274			
100213018	NORTHRIDGE	CA		05/29/2025		623		(28)			(28)		595	595			
100197090	SEBASTIAN	FL		02/25/2025		503		(13)			(13)		490	490			
100213321	MATTHEWS	NC		05/29/2025		643		(15)			(15)		628	628			
100142044	KATY	TX		02/29/2024		255		(6)			(6)		249	249			
100284967	MARION	OH		03/27/2026		165		(6)			(6)		159	159			
100132413	HOOVER	AL		11/03/2023		6,920		119			119		7,039	7,039			
100239385	ARVADA	CO		09/29/2025		209		(2)			(2)		207	207			
100136127	PHOENIX	AZ		12/18/2023		237		(10)			(10)		227	227			
100060935	HAMPTON	VA		06/01/2021		1,841		8			8		1,849	1,849			
100196976	SANTA CLARITA	CA		02/25/2025		688		(35)			(35)		653	653			
100211249	GRANBURY	TX		05/15/2025		556		(28)			(28)		528	528			
100133962	MINERSVILLE	PA		10/25/2023		198		(5)			(5)		193	193			
100077295	KANSAS CITY	KS		01/03/2022		844		(9)			(9)		835	835			
100128259	MIAMI	FL		09/14/2023		246		(23)			(23)		223	223			
100257543	BILLERICA	MA		11/26/2025		1,550		(41)			(41)		1,509	1,509			
100239433	HOLLYWOOD	FL		09/29/2025		790		(16)			(16)		774	774			
100023845	MEMPHIS	TN		09/04/2018		568		(18)			(18)		550	550			
100210013	FRESNO	CA		05/07/2025		556		(12)			(12)		544	544			
100199794	SOUTH LAKE TAHOE	CA		03/05/2025		496		(28)			(28)		468	468			
100177584	TUSCON	AZ		01/16/2025		408		(2)			(2)		406	406			
100120786	DELRAY BEACH	FL		08/25/2023		466		(29)			(29)		437	437			
100284710	HOLDREGE	NE		03/27/2026		170		(6)			(6)		164	164			
100175732	CLEVELAND	OH		11/12/2024		534		(18)			(18)		516	516			
100068088	SIOUX FALLS	SD		09/23/2021		564		(10)			(10)		554	554			
100075924	AUGUSTA	GA		01/07/2022		377		(13)			(13)		364	364			
100019585	SHERWOOD	AR		07/26/2018		590		(16)			(16)		574	574			
100099926	TUCSON	AZ		03/28/2023		208		(16)			(16)		192	192			
100211237	WEST VALLEY	UT		05/15/2025		647		(33)			(33)		614	614			
100088251	TRENTON	NJ		10/17/2022		286		(11)			(11)		275	275			
100274901	FORT MYERS	FL		01/29/2026		814		(9)			(9)		805	805			
100208140	SHREWSBURY	NJ		04/29/2025		491		(13)			(13)		478	478			
100199666	SOUTH DENNIS	MA		03/05/2025		512		(30)			(30)		482	482			
100154744	LANCASTER	NY		07/19/2024		292		(5)			(5)		287	287			
100154854	LAS VEGAS	NV		07/19/2024		285		(8)			(8)		277	277			
100100345	LITTLE ROCK	AR		04/27/2023		525		29			29		554	554			
100199704	NAPERVILLE	IL		03/05/2025		398		(29)			(29)		369	369			
100197028	DELRAY BEACH	FL		02/25/2025		522		(37)			(37)		485	485			
100239038	CAMBRIDGE	MN		09/29/2025		532		(28)			(28)		504	504			
100092034	MILLVILLE	NJ		02/09/2023		270		(7)			(7)		263	263			
100197309	FLEMINGTON	NJ		02/25/2025		543		(19)			(19)		524	524			
100138154	CHALFONT	PA		12/14/2023		6,727		(67)			(67)		6,660	6,660			
100248775	HARRIMAN	NY		10/29/2025		170		(9)			(9)		161	161			
100197209	WINSTON	GA		02/25/2025		528		(36)			(36)		492	492			
100208356	LAKEWOOD	CO		04/29/2025		641		(15)			(15)		626	626			
100207236	GARLAND	TX		04/28/2025		584		(10)			(10)		574	574			
100146413	VANCOUVER	WA		03/19/2024		519		(31)			(31)		488	488			
100107959	ZACHARY	LA		06/29/2023		273		(18)			(18)		255	255			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100239017	HUDSON	NH		09/29/2025		1,341		(42)			(42)		1,299	1,299			
100018384	FERNLEY	NV		06/27/2018		607		(18)			(18)		589	589			
100129807	CARSON CITY	NV		09/27/2023		246		(11)			(11)		235	235			
100128721	LAKE WORTH	FL		09/21/2023		246		(11)			(11)		235	235			
100161118	KELLEYS ISLAND	OH		07/24/2024		5,524		(105)			(105)		5,419	5,419			
100163823	XENIA	OH		09/27/2024		512		(28)			(28)		484	484			
100199599	BREWSTER	MA		03/05/2025		533		(30)			(30)		503	503			
100155166	CAPE CORAL	FL		07/19/2024		292		(3)			(3)		289	289			
100212907	ROSWELL	GA		05/29/2025		670		(30)			(30)		640	640			
100199526	JUPITER	FL		03/05/2025		533		(28)			(28)		505	505			
100208785	MORRISON	CO		04/29/2025		539		(33)			(33)		506	506			
100197239	PONTE VEDRA	FL		02/25/2025		533		(27)			(27)		506	506			
100130419	ROBBINSVILLE	NJ		09/28/2023		162		(11)			(11)		151	151			
100207681	SPARTA	WI		04/29/2025		616		(24)			(24)		592	592			
100238054	HOUSTON	TX		10/03/2025		3,213		(151)			(151)		3,062	3,062			
100066436	SPRINGFIELD	MA		08/02/2021		632		(8)			(8)		624	624			
100207921	FRUIT COVE	FL		04/29/2025		564		(15)			(15)		549	549			
100188195	VICTORVILLE	CA		01/07/2025		542		(29)			(29)		513	513			
100197442	WILMINGTON	DE		02/25/2025		758		(38)			(38)		720	720			
100248360	HADLEY	MA		10/29/2025		1,707		(87)			(87)		1,620	1,620			
100207857	HUMBLE	TX		04/29/2025		533		(33)			(33)		500	500			
100068055	OCALA	FL		09/23/2021		540		(30)			(30)		510	510			
100120790	NEZPERCE	ID		08/25/2023		246		(9)			(9)		237	237			
100196712	MERRITT ISLAND	FL		02/25/2025		538		(17)			(17)		521	521			
100202091	MACON	GA		03/18/2025		252		(4)			(4)		248	248			
100208297	SALINAS	CA		04/29/2025		576		(14)			(14)		562	562			
100197036	OAKLAND	CA		02/25/2025		785		(32)			(32)		753	753			
100210012	SAN DIEGO	CA		05/07/2025		577		(14)			(14)		563	563			
100197423	HUDSONVILLE	MI		02/25/2025		539		(25)			(25)		514	514			
100199506	COLLIERVILLE	TN		03/05/2025		795		(50)			(50)		745	745			
100237226	EAST ORANGE	NJ		09/12/2025		1,363		(81)			(81)		1,282	1,282			
100237405	SHEPHERD	MT		09/12/2025		164		(12)			(12)		152	152			
100197026	LONGMONT	CO		02/25/2025		559		(31)			(31)		528	528			
100197120	LAS VEGAS	NV		02/25/2025		744		(37)			(37)		707	707			
100193407	KANSAS CITY	MO		02/10/2025		261		(9)			(9)		252	252			
100199420	NEWARK	NJ		03/05/2025		147		(10)			(10)		137	137			
100213142	LAVEEN	AZ		05/29/2025		437		(18)			(18)		419	419			
100196682	JACKSONVILLE	FL		02/25/2025		566		(30)			(30)		536	536			
100197012	EVERETT	WA		02/25/2025		553		(17)			(17)		536	536			
100196707	SALEM	OR		02/25/2025		564		(28)			(28)		536	536			
100134053	LUFKIN	TX		10/25/2023		424		(10)			(10)		414	414			
100018150	COVENTRY	RI		06/08/2018		3,602		(75)			(75)		3,527	3,527			
100146616	LACKAWAXEN	PA		03/20/2024		283		3			3		286	286			
100230765	MARIPOSA	CA		08/29/2025		909		(42)			(42)		867	867			
100248340	JACKSONVILLE	FL		10/29/2025		1,765		(59)			(59)		1,706	1,706			
100161865	BALTIMORE	MD		07/31/2024		223		(3)			(3)		220	220			
100210046	HOT SPRINGS VILLAGE	AR		05/07/2025		173		(3)			(3)		170	170			
100190231	FORT WAYNE	IN		01/21/2025		525		(16)			(16)		509	509			
100155551	ELLICOTT CITY	MD		06/18/2024		1,227		(68)			(68)		1,159	1,159			
100067374	TODO SANTOS	MEX		08/13/2021		1,395							1,395	1,395			
100024270	BEECHER	IL		09/20/2018		573		(15)			(15)		558	558			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100258014	MENIFEE	CA		11/26/2025		466		(19)			(19)		447	447			
100269501	PROVIDENCE	RI		12/30/2025		211		(2)			(2)		209	209			
100109003	ALPINE	CA		05/31/2023		252		(12)			(12)		240	240			
100061249	KANSAS CITY	MO		06/01/2021		830		3			3		833	833			
100018229	HACKENSACK	NJ		06/08/2018		588		(10)			(10)		578	578			
100278155	VISALIA	CA		02/26/2026		469		(26)			(26)		443	443			
100184706	MARYSVILLE	WA		12/17/2024		1,141		(27)			(27)		1,114	1,114			
100060992	BROWN DEER	WI		06/01/2021		671		3			3		674	674			
100269588	CHANHASSEN	MN		12/30/2025		213		(2)			(2)		211	211			
100061187	LIMA	OH		06/01/2021		973		4			4		977	977			
100175812	MACON	GA		11/12/2024		266		(7)			(7)		259	259			
100177803	BUTLER	NJ		11/19/2024		321		(11)			(11)		310	310			
100197432	MIDDLETOWN	DE		02/25/2025		608		(41)			(41)		567	567			
100199614	LANCASTER	PA		03/05/2025		1,120		(80)			(80)		1,040	1,040			
100173833	MEMPHIS	TN		10/31/2024		275		(12)			(12)		263	263			
100197212	KINGSTON	WA		02/25/2025		589		(22)			(22)		567	567			
100178064	SAINT PETERSBURG	FL		11/19/2024		469		(19)			(19)		450	450			
100247887	OAKLEY	CA		10/29/2025		1,813		(17)			(17)		1,796	1,796			
100134372	BEAUMONT	TX		10/27/2023		14,981		(234)			(234)		14,747	14,747			
100184556	CLIFFSIDE PARK	NJ		12/17/2024		524		(18)			(18)		506	506			
100187787	LEHI	UT		01/07/2025		568		(29)			(29)		539	539			
100237650	STANFORDVILLE	NY		09/12/2025		1,173		(57)			(57)		1,116	1,116			
100100583	WEST PALM BEACH	FL		04/27/2023		252		(14)			(14)		238	238			
100208387	PHOENIX	AZ		04/29/2025		460		(24)			(24)		436	436			
100109238	MEMPHIS	TN		07/21/2023		258		(7)			(7)		251	251			
100239102	PHOENIX	AZ		09/29/2025		237							237	237			
100018332	COSTA MESA	CA		06/27/2018		1,264		(22)			(22)		1,242	1,242			
100208777	SAN JOSE	CA		04/29/2025		764		(18)			(18)		746	746			
100063055	BEEVILLE	TX		07/01/2021		783		(8)			(8)		775	775			
100197123	WHITTIER	CA		02/25/2025		591		(20)			(20)		571	571			
100184589	WASHINGTONVILLE	NY		12/17/2024		532		(18)			(18)		514	514			
100257652	BATTLEFIELD	MO		11/26/2025		523		(25)			(25)		498	498			
100146762	DALLAS	TX		03/20/2024		285		(5)			(5)		280	280			
100128528	PANAMA CITY	FL		09/15/2023		2,955		(114)			(114)		2,841	2,841			
100154935	DAYTON	OH		07/19/2024		325		12			12		337	337			
100061096	KNOXVILLE	TN		06/01/2021		473		2			2		475	475			
100064964	ONALASKA	WI		07/14/2021		638		(22)			(22)		616	616			
100213118	BATAVIA	OH		05/29/2025		516		(12)			(12)		504	504			
100208565	MESA	AZ		04/29/2025		745		(6)			(6)		739	739			
100184512	BRIGHTON	CO		12/17/2024		547		(26)			(26)		521	521			
100184690	BLACKWOOD	NJ		12/17/2024		543		(22)			(22)		521	521			
100184801	SAINT CHARLES	IL		12/17/2024		542		(21)			(21)		521	521			
100208624	RANCHO CORDOVA	CA		04/29/2025		788		(18)			(18)		770	770			
100099648	FONTANA	CA		04/06/2023		249		(9)			(9)		240	240			
100115260	DOLTON	IL		07/17/2023		270		(6)			(6)		264	264			
100141041	REX	GA		02/20/2024		13,539		(344)			(344)		13,195	13,195			
100061202	LOUISVILLE	KY		06/01/2021		609		2			2		611	611			
100185558	MYRTLE BEACH	SC		12/20/2024		559		(22)			(22)		537	537			
100101861	WEST PALM BEACH	FL		04/06/2023		241		(5)			(5)		236	236			
100184674	SOUTH JORDAN	UT		12/17/2024		544		(16)			(16)		528	528			
100184913	MENIFEE	CA		12/17/2024		546		(18)			(18)		528	528			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100157404	OCALA	FL		02/20/2025		349		(22)			(22)		327	327			
100081318	HINESVILLE	GA		03/18/2022		383		14	1		13		396	396			
100078964	LINCOLN	NE		02/24/2022		571		(8)			(8)		563	563			
100239112	SANFORD	FL		09/29/2025		322		(15)			(15)		307	307			
100257610	BRUNSWICK	OH		11/26/2025		477		(28)			(28)		449	449			
100069041	THE COLONY	TX		09/01/2021		807		(8)			(8)		799	799			
100109824	CHICAGO	IL		06/22/2023		237		(10)			(10)		227	227			
100128429	NORTH MIAMI BEACH	FL		09/15/2023		279		(3)			(3)		276	276			
100146561	TOWNSEND	MA		03/19/2024		596		(27)			(27)		569	569			
100257793	CANTON	GA		11/26/2025		554		(26)			(26)		528	528			
100188044	VISTA	CA		01/07/2025		583		(12)			(12)		571	571			
100197301	SAN DIEGO	CA		02/25/2025		587		(16)			(16)		571	571			
100128497	LAS VEGAS	NV		09/15/2023		272		(5)			(5)		267	267			
100184846	KENNESAW	GA		12/17/2024		753		(29)			(29)		724	724			
100230772	CAPE CORAL	FL		08/29/2025		951		(51)			(51)		900	900			
100108491	BALTIMORE	MD		05/25/2023		266		(5)			(5)		261	261			
100136793	COHOES	NY		11/27/2023		196		(6)			(6)		190	190			
100092050	BUFFALO	NY		02/09/2023		252		(10)			(10)		242	242			
100212951	WORCESTER	MA		05/29/2025		408		(16)			(16)		392	392			
100174030	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024		264		(12)			(12)		252	252			
100065492	COPPERAS COVE	TX		07/28/2021		715		(18)			(18)		697	697			
100116679	AUGUSTA	GA		07/20/2023		704		43			43		747	747			
100197024	KISSIMMEE	FL		02/25/2025		575		(34)			(34)		541	541			
100103111	GARFIELD HEIGHTS	OH		04/21/2023		236		(4)			(4)		232	232			
100248566	WINTER GARDEN	FL		10/29/2025		2,136		(61)			(61)		2,075	2,075			
100175738	CORPUS CHRISTI	TX		11/12/2024		545		(28)			(28)		517	517			
100131694	MARIETTA	GA		10/06/2023		249		1			1		250	250			
100230476	YORK	PA		08/29/2025		1,535		(33)			(33)		1,502	1,502			
100132816	LAKE ISABELLA	CA		11/03/2023		579		10			10		589	589			
100170053	HOUSTON	TX		11/08/2024		282		(11)			(11)		271	271			
100177717	ROUND LAKE	IL		11/19/2024		1,448		(73)			(73)		1,375	1,375			
100208218	SAN JOSE	CA		04/29/2025		603		(16)			(16)		587	587			
100184725	HENDERSON	NV		12/17/2024		355		(7)			(7)		348	348			
100127694	LAS VEGAS	NV		09/08/2023		274		(4)			(4)		270	270			
100063185	JEFFERSON CITY	TN		07/01/2021		1,011		(16)			(16)		995	995			
100207876	MANTECA	CA		04/29/2025		774		(20)			(20)		754	754			
100064816	DES MOINES	IA		07/14/2021		552		(24)			(24)		528	528			
100174392	SUISUN CITY	CA		10/31/2024		519		(19)			(19)		500	500			
100100070	MYRTLE BEACH	SC		03/28/2023		207		(11)			(11)		196	196			
100141472	SILVER SPRING	MD		01/30/2024		399		(23)			(23)		376	376			
100184552	SANTA CLARITA	CA		12/17/2024		571		(12)			(12)		559	559			
100171745	GARNER	NC		10/17/2024		326		(4)			(4)		322	322			
100174408	FAYETTEVILLE	NC		10/31/2024		720		(35)			(35)		685	685			
100188050	DELRAN	NJ		01/07/2025		605		(10)			(10)		595	595			
100063054	TRENTON	NJ		07/01/2021		1,385		(3)			(3)		1,382	1,382			
100221951	KANNAPOLIS	NC		07/30/2025		787		(16)			(16)		771	771			
100100288	DELRAY BEACH	FL		03/24/2023		258		(6)			(6)		252	252			
100175726	LA VERNE	CA		11/12/2024		580		(14)			(14)		566	566			
100175757	OAKLAND	CA		11/12/2024		578		(12)			(12)		566	566			
100065761	KENNER	LA		07/28/2021		2,187		(59)			(59)		2,128	2,128			
100177923	ORANGEBURG	NY		11/19/2024		536		(25)			(25)		511	511			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130343	HILLSBORO	OR		09/28/2023		615		(10)			(10)		605	605			
100174483	DIXON	CA		10/31/2024		600		(23)			(23)		577	577			
100188215	PEMBROKE PINES	FL		01/07/2025		586		(12)			(12)		574	574			
100178138	SHELTON	CT		11/19/2024		541		(23)			(23)		518	518			
100196790	SAN JOSE	CA		02/25/2025		582		(35)			(35)		547	547			
100061119	CHATTANOOGA	TN		06/01/2021		793		3			3		796	796			
100067813	SEMINOLE	TX		09/23/2021		197		(20)	1		(21)		176	176			
100269435	LONGMONT	CO		12/30/2025		2,922		(60)			(60)		2,862	2,862			
100184445	MISSION VIEJO	CA		12/17/2024		599		(17)			(17)		582	582			
100146044	DENTON	TX		03/19/2024		222		(7)			(7)		215	215			
100134911	SHELBY	NC		10/30/2023		3,207		(61)			(61)		3,146	3,146			
100174480	EVANS	GA		10/31/2024		366		(15)			(15)		351	351			
100184783	ORLAND PARK	IL		12/17/2024		605		(15)			(15)		590	590			
100175762	LAS VEGAS	NV		11/12/2024		599		(9)			(9)		590	590			
100136499	MYRTLE BEACH	SC		11/20/2023		49,980		3,837			3,837		53,817	53,817			
100155868	LEESBURG	VA		06/18/2024		307		(23)			(23)		284	284			
100023781	ALBUQUERQUE	NM		09/04/2018		665		(23)			(23)		642	642			
100060580	ALLEN PARK	MI		06/01/2021		605		2			2		607	607			
100088154	FORT WORTH	TX		10/25/2022		709		(43)			(43)		666	666			
100177540	PHOENIX	AZ		01/16/2025		303		(6)			(6)		297	297			
100057847	OWENS CROSS ROADS	AL		06/30/2021		2,343		(90)			(90)		2,253	2,253			
100101126	SPRINGFIELD	OH		04/28/2023		247		(14)			(14)		233	233			
100099965	SUN CITY	AZ		03/28/2023		273							273	273			
100062894	WEST SENECA	NY		07/01/2021		539		(3)			(3)		536	536			
100066572	WARR ACRES	OK		08/02/2021		2		(2)			(2)						
100204559	BROOKVILLE	OH		04/04/2025		3,708		(137)			(137)		3,571	3,571			
100070760	NAMPA	ID		10/01/2021		647							647	647			
100184714	SANTA FE	NM		12/17/2024		585		(15)			(15)		570	570			
100062456	MIDWEST CITY	OK		07/01/2021		145		(4)			(4)		141	141			
100082193	GREENVILLE	SC		04/14/2022		113		(13)			(13)		100	100			
100138118	NORTH MIAMI BEACH	FL		12/14/2023		232		(3)			(3)		229	229			
100117279	TUSCALOOSA	AL		07/20/2023		250		(6)			(6)		244	244			
100174415	KAILUA KONA	HI		10/31/2024		567		(24)			(24)		543	543			
100177688	RIALTO	CA		11/19/2024		555		(21)			(21)		534	534			
100239637	COVINGTON	GA		09/29/2025		1,602		(33)			(33)		1,569	1,569			
100155828	PENNSBURG	PA		06/18/2024		494		(37)			(37)		457	457			
100243927	FRESNO	CA		09/29/2025		585		(36)			(36)		549	549			
100212868	OAK RIDGE	NJ		05/29/2025		1,432		(76)			(76)		1,356	1,356			
100169261	FRANKLINTON	NC		09/27/2024		270		(13)			(13)		257	257			
100142399	CHICAGO	IL		02/02/2024		1,298		(20)			(20)		1,278	1,278			
100164690	RIVERSIDE	CA		08/23/2024		545		(20)			(20)		525	525			
100154823	BRANT	NY		07/19/2024		254		(10)			(10)		244	244			
100213309	PORTLAND	TN		05/29/2025		966		(22)			(22)		944	944			
100244415	EVERETT	WA		09/29/2025		2,140		(149)			(149)		1,991	1,991			
100184677	CLATSKANIE	OR		12/17/2024		566		(21)			(21)		545	545			
100184443	LONG BEACH	CA		12/17/2024		658		(4)			(4)		654	654			
100174440	NORTH SMITHFIELD	RI		10/31/2024		597		(11)			(11)		586	586			
100184764	CAROL STREAM	IL		12/17/2024		647		(15)			(15)		632	632			
100208451	HARRIMAN	TN		04/29/2025		963		(42)			(42)		921	921			
100178187	LA VERNE	CA		11/19/2024		569		(18)			(18)		551	551			
100081234	OKLAHOMA CITY	OK		03/18/2022		555		12			12		567	567			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057712	BLACKWOOD	NJ		06/30/2021		558		(19)			(19)		539	539			
100177071	PALM DESERT	CA		01/16/2025		196		(3)			(3)		193	193			
100108353	JOHNSON CITY	NY		05/25/2023		212		(6)			(6)		206	206			
100248557	HOSCHTON	GA		10/29/2025		1,345		(82)			(82)		1,263	1,263			
100184600	REDLANDS	CA		12/17/2024		655		(12)			(12)		643	643			
100090877	BOLINGBROOK	IL		01/31/2023		2,049		41			41		2,090	2,090			
100164686	MORENO VALLEY	CA		08/23/2024		552		(12)			(12)		540	540			
100060341	PORTAGE	IN		06/01/2021		172		1			1		173	173			
100239323	LAKE ELSINORE	CA		09/29/2025		628		(5)			(5)		623	623			
100248098	LA MESA	CA		10/29/2025		15,044		(587)			(587)		14,457	14,457			
100174075	ST. LOUIS	MO		10/31/2024		254		(15)			(15)		239	239			
100091254	DETROIT	MI		01/31/2023		226		(13)			(13)		213	213			
100115276	HENRYETTA	OK		07/17/2023		769		(23)			(23)		746	746			
100174461	SAHUARITA	AZ		10/31/2024		608		(6)			(6)		602	602			
100212912	MIAMI	FL		05/29/2025		187		(2)			(2)		185	185			
100155431	TEMPLE HILLS	MD		06/18/2024		496		(37)			(37)		459	459			
100023738	SAN DIEGO	CA		09/04/2018		1,539		(16)			(16)		1,523	1,523			
100164687	UPPER CHICHESTER	PA		08/23/2024		559		(12)			(12)		547	547			
100204314	MOUNT CLEMENS	MI		03/31/2025		662		(38)			(38)		624	624			
100118077	CHARLOTTE	NC		07/20/2023		271		(7)			(7)		264	264			
100268171	LAUREL	MD		12/29/2025		2,464		(175)			(175)		2,289	2,289			
100061192	DENHAM SPRINGS	LA		06/01/2021		716		3			3		719	719			
100164662	LOS ANGELES	CA		08/23/2024		560		(12)			(12)		548	548			
100018004	COLORADO SPRINGS	CO		05/22/2018		841		(25)			(25)		816	816			
100164703	SAN PABLO	CA		08/23/2024		573		(18)			(18)		555	555			
100248633	HESPERIA	CA		10/29/2025		659		(41)			(41)		618	618			
100249823	MODESTO	CA		10/30/2025		408		(8)			(8)		400	400			
100068310	LAFAYETTE	IN		08/25/2021		494		(6)			(6)		488	488			
100064167	GRANDVIEW	MO		07/01/2021		740		11			11		751	751			
100155615	BLOOMINGTON	IN		06/18/2024		496		(24)			(24)		472	472			
100237318	SAVANNAH	GA		09/12/2025		1,831		(133)			(133)		1,698	1,698			
100273553	GRAND BLANC	MI		01/23/2026		483		(27)			(27)		456	456			
100146356	BONNE TERRE	MO		03/19/2024		539		(22)			(22)		517	517			
100017934	CORPUS CHRISTI	TX		05/22/2018		823		(18)			(18)		805	805			
100083029	HOUSTON	TX		05/11/2022		280		(36)			(36)		244	244			
100075732	OCALA	FL		12/01/2021		581		(2)			(2)		579	579			
100090667	JACKSONVILLE	FL		12/29/2022		245		(6)			(6)		239	239			
100088831	NAPLES	FL		11/15/2022		266		(7)			(7)		259	259			
100200101	STAUNTON	VA		03/06/2025		644		(18)			(18)		626	626			
100174146	MEMPHIS	TN		10/31/2024		262		(12)			(12)		250	250			
100023741	GREENSBORO	NC		09/04/2018		590		(19)			(19)		571	571			
100109646	COLLEGE PARK	MD		06/14/2023		1,255		(29)	(3)		(26)		1,229	1,229			
100181612	JACKSON	MS		12/09/2024		249		4			4		253	253			
100184853	CHANDLER	AZ		12/17/2024		436		(6)			(6)		430	430			
100274770	CAMERON PARK	CA		01/29/2026		541		(17)			(17)		524	524			
100155590	TEANECK	NJ		06/18/2024		486		(33)			(33)		453	453			
100198969	BALTIMORE	MD		02/28/2025		189		(2)			(2)		187	187			
100177867	TEMECULA	CA		11/19/2024		607		(10)			(10)		597	597			
100208229	UNION	CT		04/29/2025		505		(13)			(13)		492	492			
100257907	LITTLE ROCK	AR		11/26/2025		160		(12)			(12)		148	148			
100154967	RICHMOND	VA		07/19/2024		264		(9)			(9)		255	255			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017013	SAN ANTONIO	TX		05/16/2018		618		(17)			(17)		601	601			
100230549	ODENTON	MD		08/29/2025		367		(8)			(8)		359	359			
100157740	HUGHSON	CA		07/02/2024		364		(10)			(10)		354	354			
100024002	NEW PORT RICHEY	FL		09/10/2018		584		(17)			(17)		567	567			
100177772	WHITTIER	CA		11/19/2024		554		(18)			(18)		536	536			
100117323	LAWRENCE	KS		07/20/2023		286		16			16		302	302			
100101567	TINLEY PARK	IL		04/26/2023		316		(11)			(11)		305	305			
100061120	INDIANAPOLIS	IN		06/01/2021		711		3			3		714	714			
100087996	SYRACUSE	IN		10/25/2022		286		(4)			(4)		282	282			
100151005	BONITA SPRINGS	FL		05/08/2024		5,706		(111)			(111)		5,595	5,595			
100155817	SNOHOMISH	WA		06/18/2024		534		(19)			(19)		515	515			
100184531	TRIANGLE	VA		12/17/2024		577		(11)			(11)		566	566			
100119835	GARY	IN		08/08/2023		234		(5)			(5)		229	229			
100155378	HAWAIIAN PARADISE PARK	HI		06/18/2024		518		(20)			(20)		498	498			
100079501	PONCA CITY	OK		04/25/2022		378		(26)			(26)		352	352			
100117341	GROVETOWN	GA		07/20/2023		415		117			117		532	532			
100208147	WALDORF	MD		04/29/2025		645		(40)			(40)		605	605			
100103202	EVANSVILLE	IN		04/21/2023		233		(6)			(6)		227	227			
100164700	TEMECULA	CA		08/23/2024		567		(26)			(26)		541	541			
100115261	DOLTON	IL		07/17/2023		259		(4)			(4)		255	255			
100070797	JENKINS TOWNSHIP	PA		10/01/2021		832		(21)			(21)		811	811			
100068060	ENNIS	TX		09/23/2021		720		(23)			(23)		697	697			
100141911	UPPER DARBY	PA		03/27/2024		313		(7)			(7)		306	306			
100067184	ORLANDO	FL		08/02/2021		997		21			21		1,018	1,018			
100137412	HAMPTON	VA		01/11/2024		641		(29)			(29)		612	612			
100086365	VIRGINIA BEACH	VA		09/23/2022		280		(1)			(1)		279	279			
100061864	CLOVER	SC		07/01/2021		894		(13)			(13)		881	881			
100019988	LITTLE ELM	TX		07/30/2018		1,137		(10)			(10)		1,127	1,127			
100016396	AMBLER	PA		04/05/2018		931		(9)			(9)		922	922			
100229402	SANTA PAULA	CA		08/15/2025		1,798		(28)			(28)		1,770	1,770			
100180670	HOLLYWOOD	FL		11/26/2024		317		(15)			(15)		302	302			
100061182	ROCKFORD	IL		06/01/2021		734		3			3		737	737			
100213209	GOLDEN	CO		05/29/2025		184		(7)			(7)		177	177			
100155728	BOWIE	MD		06/18/2024		549		(30)			(30)		519	519			
100265213	WARWICK	NY		12/19/2025		341		(24)			(24)		317	317			
100136810	DAYTON	OH		11/27/2023		188		(5)			(5)		183	183			
100020301	MARTINSBURG	WV		07/17/2018		627		(14)			(14)		613	613			
100068504	CANON CITY	CO		08/25/2021		553		(34)			(34)		519	519			
100074762	WILLCOX	AZ		12/01/2021		620		(8)			(8)		612	612			
100211316	FREDERICK	MD		05/15/2025		535		(33)			(33)		502	502			
100202094	ST. LOUIS	MO		03/18/2025		249		(1)			(1)		248	248			
100020215	MINNEAPOLIS	MN		07/17/2018		1,981		(26)			(26)		1,955	1,955			
100063052	COATESVILLE	PA		07/01/2021		734		(6)			(6)		728	728			
100208429	MATTHEWS	NC		04/29/2025		686		(16)			(16)		670	670			
100248629	HUACHUCA CITY	AZ		10/29/2025		1,065		(47)			(47)		1,018	1,018			
100060897	NASHVILLE	TN		06/01/2021		779		3			3		782	782			
100190429	ANTIOCH	CA		01/23/2025		1,002		(8)			(8)		994	994			
100060948	WESLACO	TX		06/01/2021		1,083		4			4		1,087	1,087			
100184842	WEST UNION	SC		12/17/2024		591		(7)			(7)		584	584			
100202046	CINCINNATI	OH		03/18/2025		260							260	260			
100184823	DAWSONVILLE	GA		12/17/2024		423		(6)			(6)		417	417			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227023	SANTA ROSA BEACH	FL		07/30/2025		9,962		(92)			(92)		9,870	9,870			
100017938	GREENVILLE	TX		05/22/2018		1,518		(41)			(41)		1,477	1,477			
100061089	BAYTOWN	TX		06/01/2021		796		3			3		799	799			
100153148	KENNESAW	GA		05/28/2024		6,189		767			767		6,956	6,956			
100208769	STEVENSON RANCH	CA		04/29/2025		1,162		(27)			(27)		1,135	1,135			
100116840	LANSING	KS		07/20/2023		339		27			27		366	366			
100146035	ORLANDO	FL		03/19/2024		531		(26)			(26)		505	505			
100162314	BOCA RATON	FL		08/05/2024		222		(3)			(3)		219	219			
100284880	ELKHART	IN		03/27/2026		520		(17)			(17)		503	503			
100193392	WILMINGTON	NC		02/10/2025		251		(7)			(7)		244	244			
100192245	WILMINGTON	NC		01/31/2025		256		(12)			(12)		244	244			
100063536	ROCHESTER	NY		07/01/2021		(365)		3			3		(362)	(362)			
100068351	GROVETOWN	GA		08/25/2021		552		(32)			(32)		520	520			
100169232	MIDFIELD	AL		09/27/2024		230		(11)			(11)		219	219			
100064730	SANTA ANA	CA		07/14/2021		570		(28)			(28)		542	542			
100248207	AMERICAN FORK	UT		10/29/2025		546		(28)			(28)		518	518			
100208009	FLAGSTAFF	AZ		04/29/2025		604		(33)			(33)		571	571			
100076045	CORPUS CHRISTI	TX		01/07/2022		523		(24)			(24)		499	499			
100237332	LAS VEGAS	NV		09/12/2025		550		(26)			(26)		524	524			
100109012	BAKERSFIELD	CA		05/31/2023		1,815		(87)			(87)		1,728	1,728			
100196591	KAILUA KONA	HI		02/25/2025		607		(33)			(33)		574	574			
100169259	WILKES-BARRE	PA		09/27/2024		236		(11)			(11)		225	225			
100153457	SHARON HILL	PA		05/30/2024		196		(6)			(6)		190	190			
100196943	SAN DIEGO	CA		02/25/2025		1,001		(70)			(70)		931	931			
100157484	DETROIT	MI		02/20/2025		241		(9)			(9)		232	232			
100155383	ROYAL OAKS	CA		06/18/2024		576		(21)			(21)		555	555			
100173875	PARKER CITY	IN		10/31/2024		243		(11)			(11)		232	232			
100184860	AURORA	CO		12/17/2024		606		(25)			(25)		581	581			
100269882	ROSEVILLE	CA		12/30/2025		5,415		(115)			(115)		5,300	5,300			
100067901	LITTLE ROCK	AR		09/23/2021		568		(25)			(25)		543	543			
100226628	HOUSTON	TX		07/30/2025		295		(9)			(9)		286	286			
100068439	GROVETOWN	GA		08/25/2021		560		(31)			(31)		529	529			
100057962	CLEVELAND	OH		06/30/2021		550		(28)			(28)		522	522			
100060777	MORGANTOWN	WV		06/01/2021		915		4			4		919	919			
100110518	HUTCHINSON ISLAND	FL		06/30/2023		3,168		23			23		3,191	3,191			
100146300	FORT LAUDERDALE	FL		03/19/2024		470		(28)			(28)		442	442			
100213297	CROFTON	MD		05/29/2025		503		(12)			(12)		491	491			
100061469	RED WING	MN		06/01/2021		2,701		11			11		2,712	2,712			
100207906	SAN DIEGO	CA		04/29/2025		972		(42)			(42)		930	930			
100118075	PFLUGERVILLE	TX		07/20/2023		911		(19)			(19)		892	892			
100155451	PHELAN	CA		06/18/2024		131		(6)			(6)		125	125			
100196900	INDIO	CA		02/25/2025		964		(31)			(31)		933	933			
100146336	LAWRENCEVILLE	GA		03/19/2024		500		(25)			(25)		475	475			
100157298	PORT ARTHUR	TX		02/20/2025		236		(12)			(12)		224	224			
100174070	MEMPHIS	TN		10/31/2024		261		(12)			(12)		249	249			
100174088	MEMPHIS	TN		10/31/2024		261		(12)			(12)		249	249			
100072221	PHOENIX	AZ		11/01/2021		559		(21)			(21)		538	538			
100213275	MODESTO	CA		05/29/2025		1,710		(39)			(39)		1,671	1,671			
100063036	INDIANAPOLIS	IN		07/01/2021		2,632		(11)			(11)		2,621	2,621			
100208253	WILLOWBROOK	IL		04/29/2025		1,150		(48)			(48)		1,102	1,102			
100257427	MORRISTOWN	NJ		11/26/2025		2,964		(133)			(133)		2,831	2,831			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023332	AMBLER	PA		08/16/2018		2,282		(17)			(17)		2,265	2,265			
100149738	SHARON HILL	PA		04/26/2024		213		(5)			(5)		208	208			
100146311	BROOKS	GA		03/19/2024		511		(19)			(19)		492	492			
100023857	DALLAS	TX		09/10/2018		583		(11)			(11)		572	572			
100178023	DORAL	FL		11/19/2024		620		(39)			(39)		581	581			
100023788	CORPUS CHRISTI	TX		09/04/2018		2,611		(88)			(88)		2,523	2,523			
100146071	PONTE VEDRA BEACH	FL		03/19/2024		518		(25)			(25)		493	493			
100196636	RUCKERSVILLE	VA		02/25/2025		335		(17)			(17)		318	318			
100084684	LAKELAND	FL		08/02/2022		331		(9)			(9)		322	322			
100146516	TRACY	CA		03/19/2024		542		(27)			(27)		515	515			
100211265	LAWRENCEVILLE	GA		05/15/2025		813		(51)			(51)		762	762			
100187880	TOMS RIVER	NJ		01/07/2025		925		(49)			(49)		876	876			
100147112	MEMPHIS	TN		05/08/2024		299		(12)			(12)		287	287			
100175817	TOLEDO	OH		11/12/2024		291		8			8		299	299			
100064111	MONTGOMERY	AL		07/01/2021		611		1			1		612	612			
100146278	PONTE VEDRA	FL		03/19/2024		530		(30)			(30)		500	500			
100079075	HAMMOND	LA		02/24/2022		2,455		(40)			(40)		2,415	2,415			
100212990	ST PETERSBURG	FL		05/29/2025		1,267		(29)			(29)		1,238	1,238			
100200062	AKRON	OH		03/06/2025		202							202	202			
100197072	SUSSEX	NJ		02/25/2025		423		(16)			(16)		407	407			
100202178	GREENSBORO	NC		03/18/2025		191		(9)			(9)		182	182			
100156769	OKLAHOMA CITY	OK		06/26/2024		4,062		(121)			(121)		3,941	3,941			
100177681	SANTEE	CA		11/19/2024		803		(29)			(29)		774	774			
100039759	SCHAUMBURG	IL		10/28/2019		931		(30)			(30)		901	901			
100239794	PLACITAS	NM		09/29/2025		200		(4)			(4)		196	196			
100153179	BAYTOWN	TX		05/30/2024		2,447		(12)			(12)		2,435	2,435			
100199947	GLENHAVEN	CA		03/05/2025		675		(45)			(45)		630	630			
100146119	HOMESTEAD	FL		03/19/2024		424		(1)			(1)		423	423			
100146504	NORTH CHARLESTON	SC		03/19/2024		512		(21)			(21)		491	491			
100200124	MARIETTA	PA		03/06/2025		749		(7)			(7)		742	742			
100155852	RINCON	GA		06/18/2024		2,074		(52)			(52)		2,022	2,022			
100146272	LOVELAND	CO		03/19/2024		541		(22)			(22)		519	519			
100216274	NEWRY	ME		06/20/2025		14,290		(401)			(401)		13,889	13,889			
100188069	NORTH BERGEN	NJ		01/07/2025		340		(13)			(13)		327	327			
100165822	LANCASTER	CA		08/29/2024		925		(46)			(46)		879	879			
100230106	TULSA	OK		08/26/2025		233		(4)			(4)		229	229			
100146253	SAYREVILLE	NJ		03/19/2024		544		(29)			(29)		515	515			
100161818	ZANESVILLE	OH		07/31/2024		234		(5)			(5)		229	229			
100190428	NEWPORT	OR		01/23/2025		529		(12)			(12)		517	517			
100018354	WEATHERFORD	TX		06/27/2018		3,093		(79)			(79)		3,014	3,014			
100057848	HOUSTON	TX		06/30/2021		599		(24)			(24)		575	575			
100257726	SAINT CHARLES	MO		11/26/2025		686		(43)			(43)		643	643			
100284381	SAINT CHARLES	MO		03/30/2026		300		(20)			(20)		280	280			
100197343	OLD LYME	CT		02/25/2025		572		(16)			(16)		556	556			
100230485	BASEHOR	KS		08/29/2025		576		(25)			(25)		551	551			
100192258	CLEVELAND	OH		01/31/2025		244		(7)			(7)		237	237			
100210024	HARBOR CITY	CA		05/07/2025		1,151		(69)			(69)		1,082	1,082			
100237389	TUCSON	AZ		09/12/2025		1,113		(54)			(54)		1,059	1,059			
100071771	TORRINGTON	CT		10/14/2021		547		(27)			(27)		520	520			
100146404	LA PLATA	MD		03/19/2024		773		(28)			(28)		745	745			
100164682	COSTA MESA	CA		08/23/2024		515		(20)			(20)		495	495			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084775	PEMBROKE PINES	FL		08/02/2022		347		2			2		349	349			
100070414	TUCSON	AZ		09/23/2021		542		(21)			(21)		521	521			
100181563	GARFIELD HEIGHTS	OH		12/09/2024		225		(6)			(6)		219	219			
100130332	BALTIMORE	MD		09/28/2023		297		(15)			(15)		282	282			
100184836	OGDEN	UT		12/17/2024		875		(25)			(25)		850	850			
100243777	LAWTON	OK		09/29/2025		236		(3)			(3)		233	233			
100064979	RAVENNA	OH		07/14/2021		560		(19)			(19)		541	541			
100216748	INKSTER	MI		06/23/2025		1,811		(28)			(28)		1,783	1,783			
100160611	DOWNEY	CA		07/19/2024		(1,553)		(16)			(16)		(1,569)	(1,569)			
100084621	CONWAY	SC		08/02/2022		389		(11)			(11)		378	378			
100202077	SPRINGFIELD	OH		03/18/2025		257		3			3		260	260			
100061839	CHEEKTOWAGA	NY		07/01/2021		552		(6)			(6)		546	546			
100177935	BRIGHAM CITY	UT		11/19/2024		879		(35)			(35)		844	844			
100162354	KILLEEN	TX		08/06/2024		266		(11)			(11)		255	255			
100071743	PALATKA	FL		10/14/2021		888		(51)			(51)		837	837			
100119688	TRENTON	NJ		08/08/2023		229		(9)			(9)		220	220			
100076481	GARY	IN		12/21/2021		469		(45)			(45)		424	424			
100173876	PARKER CITY	IN		10/31/2024		241		(11)			(11)		230	230			
100249507	LEWIS CENTER	OH		10/30/2025		992		(45)			(45)		947	947			
100065144	WARNER ROBINS	GA		07/14/2021		594		(13)			(13)		581	581			
100206230	COLUMBUS	OH		04/17/2025		209		(9)			(9)		200	200			
100128209	HENDERSON	NV		09/18/2023		5,778		12			12		5,790	5,790			
100064735	IONE	WA		07/14/2021		536		(27)			(27)		509	509			
100116973	PORTERVILLE	CA		07/20/2023		299		33			33		332	332			
100078279	COLUMBIA	SC		02/10/2022		401		(34)			(34)		367	367			
100103798	ARCHDALE	NC		05/10/2023		254		(7)			(7)		247	247			
100119758	FLORISSANT	MO		08/08/2023		234		(5)			(5)		229	229			
100269306	AUBREY	TX		12/30/2025		480		(19)			(19)		461	461			
100116984	CHICAGO	IL		07/20/2023		371		63			63		434	434			
100174459	SOUTH JORDAN	UT		10/31/2024		961		(42)			(42)		919	919			
100066024	BAY SHORE	NY		08/02/2021		921		(6)			(6)		915	915			
100065046	BATON ROUGE	LA		07/14/2021		4,034		(115)			(115)		3,919	3,919			
100197342	GREEN VALLEY	AZ		02/25/2025		831		(20)			(20)		811	811			
100019593	PENSACOLA	FL		07/26/2018		611		(9)			(9)		602	602			
100131864	MYRTLE BEACH	SC		10/06/2023		249		(9)			(9)		240	240			
100116873	OCALA	FL		07/20/2023		2,065		95			95		2,160	2,160			
100199593	DURHAM	NC		03/05/2025		782		(54)			(54)		728	728			
100258787	SAN DIEGO	CA		12/05/2025		2,259		(46)			(46)		2,213	2,213			
100062968	PHILADELPHIA	PA		07/01/2021		782		(9)			(9)		773	773			
100239543	CHARLOTTE	NC		09/29/2025		566		(26)			(26)		540	540			
100174957	PITTSBURGH	PA		10/31/2024		233		(9)			(9)		224	224			
100175918	PINEVILLE	NC		11/14/2024		962		(41)			(41)		921	921			
100236970	PHILADELPHIA	PA		09/12/2025		227		(10)			(10)		217	217			
100265162	CUMBERLAND	RI		12/19/2025		1,949		(105)			(105)		1,844	1,844			
100023478	VIRGINIA BEACH	VA		09/04/2018		593		(19)			(19)		574	574			
100057782	MOORESVILLE	NC		06/30/2021		370		(26)	1		(27)		343	343			
100199543	LOUISVILLE	KY		03/05/2025		1,000		(72)			(72)		928	928			
100204145	CANTON	OH		03/28/2025		215		(11)			(11)		204	204			
100130410	NORRISTOWN	PA		09/28/2023		627		(38)			(38)		589	589			
100269527	BELLVUE	CO		12/30/2025		512		(6)			(6)		506	506			
100108411	TRENTON	NJ		05/25/2023		234		(4)			(4)		230	230			

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100060785	DECATUR	AL		06/01/2021		891		3			3		894	894			
100209860	GUN BARREL CITY	TX		05/05/2025		229		(4)			(4)		225	225			
100061252	CHICKASAW	AL		06/01/2021		1,008		4			4		1,012	1,012			
100062217	EL PASO	TX		07/01/2021		846		(15)			(15)		831	831			
100141414	SANFORD	NC		01/30/2024		390		(27)			(27)		363	363			
100190250	CLEVELAND	OH		01/22/2025		202		(6)			(6)		196	196			
100177966	NOVATO	CA		11/19/2024		3,817		(157)			(157)		3,660	3,660			
100099785	ENDICOTT	NY		02/28/2023		227		(5)			(5)		222	222			
100079158	TUSCALOOSA	AL		02/24/2022		528		(19)			(19)		509	509			
100258895	AURORA	CO		12/05/2025		554		(25)			(25)		529	529			
100116396	JACKSONVILLE	FL		07/20/2023		320		22			22		342	342			
100088261	WILMINGTON	DE		10/17/2022		167		(3)			(3)		164	164			
100064812	JACKSON	TN		07/14/2021		550		(24)			(24)		526	526			
100023312	EAST POINT	GA		08/16/2018		743		(15)			(15)		728	728			
100209801	MUNCIE	IN		05/05/2025		222		(10)			(10)		212	212			
100284161	PORT ST LUCIE	FL		03/30/2026		104		(2)			(2)		102	102			
100180132	SUMMERVILLE	SC		11/25/2024		3,352		(141)			(141)		3,211	3,211			
100247740	PELHAM	NH		10/29/2025		263		(17)			(17)		246	246			
100204265	ESCONDIDO	CA		03/31/2025		558		(15)			(15)		543	543			
100092012	TRENTON	NJ		02/09/2023		237		(3)			(3)		234	234			
100229411	SANTEE	CA		08/15/2025		624		(20)			(20)		604	604			
100062176	DULUTH	MN		07/01/2021		805		1			1		806	806			
100017857	FORT WORTH	TX		05/30/2018		601		(19)			(19)		582	582			
100162345	PALM CITY	FL		08/06/2024		693		(26)			(26)		667	667			
100063108	LEWISTON	NY		07/01/2021		800		6			6		806	806			
100193548	RHINELANDER	WI		02/10/2025		262		(7)			(7)		255	255			
100190300	GARFIELD HEIGHTS	OH		01/22/2025		207		(4)			(4)		203	203			
100063200	HUTCHINSON	MN		07/01/2021		1,972		(2)			(2)		1,970	1,970			
100284111	DAGSBORO	DE		03/30/2026		402		(11)			(11)		391	391			
100282960	VANCOUVER	WA		03/02/2026		1,590		(88)			(88)		1,502	1,502			
100284159	WARREN	CT		03/30/2026		398		(21)			(21)		377	377			
100239600	LEOMINSTER	MA		09/29/2025		1,115		(35)			(35)		1,080	1,080			
100199776	HACKENSACK	NJ		03/05/2025		518		(27)			(27)		491	491			
100213368	KEARNS	UT		05/29/2025		87		(2)			(2)		85	85			
100237883	PINE BUSH	NY		09/12/2025		546		(26)			(26)		520	520			
100063434	ATHENS	GA		07/01/2021		224		(1)			(1)		223	223			
100016499	GREER	SC		04/10/2018		615		(8)			(8)		607	607			
100057764	TULSA	OK		06/30/2021		379		(24)	1		(25)		354	354			
100068313	LAFAYETTE	IN		08/25/2021		641		(21)			(21)		620	620			
100068275	TRENTON	NJ		08/25/2021		547		(32)			(32)		515	515			
100202020	MILWAUKEE	WI		03/18/2025		242		(2)			(2)		240	240			
100174150	HOUSTON	TX		10/31/2024		245		(9)			(9)		236	236			
100208008	EDGEWATER	MD		04/29/2025		2,177		(58)			(58)		2,119	2,119			
100172723	GEORGETOWN	TX		11/21/2024		1,078		(10)			(10)		1,068	1,068			
100257533	ATKINSON	NH		11/26/2025		408		(30)			(30)		378	378			
100229412	CONCORD	NC		08/15/2025		1,232		(11)			(11)		1,221	1,221			
100060825	CHATSWORTH	GA		06/01/2021		1,001		4			4		1,005	1,005			
100143795	COLUMBUS	OH		02/28/2024		6,836		(581)			(581)		6,255	6,255			
100213010	OVIEDO	FL		05/29/2025		1,874		(96)			(96)		1,778	1,778			
100269929	TAYLORSVILLE	UT		12/30/2025		188		(4)			(4)		184	184			
100184602	NORTH CHESTERFIELD	VA		12/17/2024		394		(8)			(8)		386	386			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100277	DES PLAINES	IL		03/24/2023		662		(36)			(36)		626	626			
100118069	ALTAMONTE SPRINGS	FL		07/20/2023		315		(6)			(6)		309	309			
100023610	ANSONIA	CT		09/04/2018		3,222		(91)			(91)		3,131	3,131			
100207641	MABLETON	GA		04/29/2025		1,957		(103)			(103)		1,854	1,854			
100192246	STUART	FL		01/31/2025		5,239		(239)			(239)		5,000	5,000			
100202095	COLUMBUS	GA		03/18/2025		266		(8)			(8)		258	258			
100258467	TRES PINOS	CA		12/05/2025		158		(6)			(6)		152	152			
100282612	HANNIBAL	MO		03/02/2026		500		(32)			(32)		468	468			
100071118	EI DORADO	AR		10/01/2021		507		(3)			(3)		504	504			
100188776	APEX	NC		01/09/2025		2,519		149			149		2,668	2,668			
100209517	BAKERSFIELD	CA		05/02/2025		44,077		(1,302)			(1,302)		42,775	42,775			
100101516	ROSENBERG	TX		04/26/2023		9,862		607			607		10,469	10,469			
100063636	GATES	NY		07/01/2021		722		(1)			(1)		721	721			
100064721	MIAMI	FL		07/14/2021		580		(29)			(29)		551	551			
100227030	RALEIGH	NC		07/30/2025		23,098		(328)			(328)		22,770	22,770			
100062728	ASHLAND	NE		07/01/2021		926		(3)			(3)		923	923			
100184736	LAKE FOREST PARK	WA		12/17/2024		1,258		(28)			(28)		1,230	1,230			
100155558	CHINCOTEAGUE	VA		06/18/2024		378		(28)			(28)		350	350			
100248025	GREENWOOD	DE		10/29/2025		201		(13)			(13)		188	188			
100187776	ENGLEWOOD	NJ		01/07/2025		1,318		(39)			(39)		1,279	1,279			
100193535	BUFFALO	NY		02/10/2025		255		(8)			(8)		247	247			
100064699	SAN ANTONIO	TX		07/14/2021		524		(29)			(29)		495	495			
100088934	JACKSONVILLE	FL		11/15/2022		389		(29)			(29)		360	360			
100248564	KANSAS CITY	KS		10/29/2025		472		(28)			(28)		444	444			
100023961	REDLANDS	CA		09/10/2018		1,012		(26)			(26)		986	986			
100268037	LAKE ARIEL	PA		12/29/2025		488		(38)			(38)		450	450			
100177787	MILILANI	HI		11/19/2024		1,155		(82)			(82)		1,073	1,073			
100267689	SAN BERNARDINO	CA		12/29/2025		1,109		(71)			(71)		1,038	1,038			
100269341	CHESTER	VA		12/30/2025		470		(10)			(10)		460	460			
100146496	SANTA CLARITA	CA		03/19/2024		570		(23)			(23)		547	547			
100222271	GRASS VALLEY	CA		07/30/2025		124		(3)			(3)		121	121			
100248656	ANDERSON	SC		10/29/2025		2,132		(131)			(131)		2,001	2,001			
100197347	SUN VALLEY	CA		02/25/2025		202		(9)			(9)		193	193			
100116068	LAUDERHILL	FL		07/20/2023		587		(13)			(13)		574	574			
100132053	POMPANO BEACH	FL		10/13/2023		5,740		330			330		6,070	6,070			
100060314	CHESAPEAKE	VA		06/25/2021		560		(15)			(15)		545	545			
100249707	WINDER	GA		10/30/2025		320		(11)			(11)		309	309			
100278146	CHARLOTTE	NC		02/26/2026		468		(22)			(22)		446	446			
100196950	RENO	NV		02/25/2025		5,170		(255)			(255)		4,915	4,915			
100200107	PETERSBURG	VA		03/06/2025		287		(8)			(8)		279	279			
100174173	BISHOP	TX		10/31/2024		249		(14)			(14)		235	235			
100248902	AKRON	OH		10/29/2025		3,846		(138)			(138)		3,708	3,708			
100082595	GUTHRIE	OK		04/14/2022		408		(11)			(11)		397	397			
100078944	CENTER POINT	AL		02/24/2022		528		(5)			(5)		523	523			
100257503	JOHNS ISLAND	SC		11/26/2025		505		(37)			(37)		468	468			
5.00007E+11	WATERINGEN	NLD		01/28/2026		6,297						205	6,502	6,317	(185)		(185)
100103808	CLEVELAND HEIGHTS	OH		05/10/2023		276		(5)			(5)		271	271			
100269884	INDIAN ORCHARD	MA		12/30/2025		802		(16)			(16)		786	786			
100257371	APPLE VALLEY	CA		11/26/2025		521		(32)			(32)		489	489			
100155568	KENT	WA		06/18/2024		895		(45)			(45)		850	850			
100116931	VERONA	PA		07/20/2023		359		67			67		426	426			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100188917	LAUGHLIN	NV		01/09/2025		193		(7)			(7)		186	186			
100196990	ROSEVILLE	CA		02/25/2025		412		(28)			(28)		384	384			
100208089	LINO LAKES	MN		04/29/2025		1,148		(43)			(43)		1,105	1,105			
100274414	MARIETTA	GA		01/29/2026		1,748		(33)			(33)		1,715	1,715			
100174442	DENVER	CO		10/31/2024		1,928		(39)			(39)		1,889	1,889			
100190355	NORTH LITTLE ROCK	AR		01/22/2025		211		(3)			(3)		208	208			
100202060	WILSON	NC		03/18/2025		212		(2)			(2)		210	210			
100155510	FLORENCE	SC		06/18/2024		433		(30)			(30)		403	403			
100247910	RAINBOW CITY	AL		10/29/2025		517		(24)			(24)		493	493			
100248016	SAN TAN VALLEY	AZ		10/29/2025		520		(27)			(27)		493	493			
100174117	MONROEVILLE	PA		10/31/2024		250		(12)			(12)		238	238			
100076104	COLUMBUS	OH		01/07/2022		539		(22)			(22)		517	517			
100057789	WACO	TX		06/30/2021		550		(23)			(23)		527	527			
100237763	AURORA	CO		09/12/2025		472		(32)			(32)		440	440			
100249522	PHILADELPHIA	PA		10/30/2025		579		(14)			(14)		565	565			
100273669	CALDWELL	ID		01/23/2026		475		(31)			(31)		444	444			
100117424	WATERBURY	CT		07/20/2023		345		43			43		388	388			
100248609	BONNERS FERRY	ID		10/29/2025		609		(31)			(31)		578	578			
100247687	THE DALLES	OR		10/29/2025		4,443		(271)			(271)		4,172	4,172			
100269795	POMPTON LAKES	NJ		12/30/2025		96,223		(1,982)			(1,982)		94,241	94,241			
100269907	HAYSVILLE	KS		12/30/2025		96,230		(1,998)			(1,998)		94,232	94,232			
100248126	HESPERIA	CA		10/29/2025		340		(20)			(20)		320	320			
100199688	ORO VALLEY	AZ		03/05/2025		4,100		(228)			(228)		3,872	3,872			
100258861	WINTER GARDEN	FL		12/05/2025		33,557		(682)			(682)		32,875	32,875			
100063330	LOUISVILLE	KY		07/01/2021		748		(8)			(8)		740	740			
100196947	RANCHO SANTA MARGARITA	CA		02/25/2025		136		(6)			(6)		130	130			
100284249	FRENCH CAMP	CA		03/30/2026		107		(5)			(5)		102	102			
100076157	COLUMBIA	SC		01/07/2022		532		(18)			(18)		514	514			
100080204	SCHENECTADY	NY		02/25/2022		442		(27)			(27)		415	415			
100155795	LAS VEGAS	NV		06/18/2024		909		(32)			(32)		877	877			
100116249	DECATUR	GA		07/20/2023		366		45			45		411	411			
100060419	HOUSTON	TX		06/01/2021		643		3			3		646	646			
100190396	COLTON	CA		01/23/2025		453		(17)			(17)		436	436			
100230539	BRYANT	AR		08/29/2025		96,127		(2,037)			(2,037)		94,090	94,090			
100230308	ROUND ROCK	TX		08/29/2025		428		(19)			(19)		409	409			
100271935	CYPRESS	TX		01/06/2026		55,608		(1,946)			(1,946)		53,662	53,662			
100197327	GOODYEAR	AZ		02/25/2025		1,634		(110)			(110)		1,524	1,524			
100158815	AURORA	IL		07/10/2024		2,470		(43)			(43)		2,427	2,427			
100190450	NOKESVILLE	VA		01/23/2025		781		(17)			(17)		764	764			
100145917	CHESTERFIELD	MO		03/19/2024		785		(42)			(42)		743	743			
100266850	TOLEDO	OH		12/23/2025		243		(3)			(3)		240	240			
100237592	EGG HARBOR TOWNSHIP	NJ		09/12/2025		520		(28)			(28)		492	492			
100237649	SAN LORENZO	CA		09/12/2025		524		(32)			(32)		492	492			
100159844	DELRAY BEACH	FL		08/16/2024		187		(22)			(22)		165	165			
100228057	TAMPA	FL		08/07/2025		239		(2)			(2)		237	237			
100278053	EAGLEVILLE	TN		02/26/2026		659		(13)			(13)		646	646			
100284176	LAS VEGAS	NV		03/30/2026		374		(17)			(17)		357	357			
100284325	SURPRISE	AZ		03/30/2026		421		(11)			(11)		410	410			
100181552	GARFIELD HEIGHTS	OH		12/09/2024		202		(7)			(7)		195	195			
100064855	CLINTON	IL		07/14/2021		562		(22)			(22)		540	540			
100064857	CLINTON	IL		07/14/2021		562		(22)			(22)		540	540			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064858	CLINTON	IL		07/14/2021		562		(22)			(22)		540	540			
100064860	CLINTON	IL		07/14/2021		562		(22)			(22)		540	540			
100064861	CLINTON	IL		07/14/2021		562		(22)			(22)		540	540			
100067827	SPRING HILL	FL		09/23/2021		523		(28)			(28)		495	495			
100070825	PHILADELPHIA	PA		10/01/2021		1,061		(4)			(4)		1,057	1,057			
100177033	OCEAN CITY	MD		01/16/2025		21,872		(281)			(281)		21,591	21,591			
100208306	LAKE SAINT LOUIS	MO		04/29/2025		97,644		(3,857)			(3,857)		93,787	93,787			
100190329	ZANESVILLE	OH		01/22/2025		246		(5)			(5)		241	241			
100063274	OCALA	FL		07/01/2021		715		(7)			(7)		708	708			
100167122	MACON	GA		09/13/2024		239		(16)			(16)		223	223			
100119739	KANSAS CITY	MO		08/08/2023		237		(4)			(4)		233	233			
100102349	MINNEAPOLIS	MN		06/07/2023		268		(4)			(4)		264	264			
100088910	GALLOWAY	NJ		11/15/2022		257		(17)			(17)		240	240			
100237614	FREDERICKSBURG	VA		09/12/2025		727		(46)			(46)		681	681			
100155758	FRONT ROYAL	VA		06/18/2024		807		(32)			(32)		775	775			
100205928	MCKINNEY	TX		04/15/2025		3,055		(61)			(61)		2,994	2,994			
100230753	COVINGTON	GA		08/29/2025		1,099		(50)			(50)		1,049	1,049			
100155697	LEMOORE	CA		06/18/2024		932		(37)			(37)		895	895			
100155593	FRISCO	TX		06/18/2024		978		(53)			(53)		925	925			
100248123	DESERT HOT SPRINGS	CA		10/29/2025		464		(24)			(24)		440	440			
100060351	GORDO	AL		06/01/2021		1,070		4			4		1,074	1,074			
100235125	HERMITAGE	TN		08/28/2025		4,498		(77)			(77)		4,421	4,421			
100237626	TOPEKA	KS		09/12/2025		546		(28)			(28)		518	518			
100079215	WASHINGTON	DC		02/24/2022		686		(19)			(19)		667	667			
100248684	DUMFRIES	VA		10/29/2025		501		(26)			(26)		475	475			
100239115	GREENVILLE	RI		09/29/2025		523		(11)			(11)		512	512			
100249446	KANNAPOLIS	NC		10/30/2025		943		(43)			(43)		900	900			
100075295	HOUSTON	TX		12/01/2021		467		(10)			(10)		457	457			
100278239	PEMBROKE PINES	FL		02/26/2026		98,410		(4,660)			(4,660)		93,750	93,750			
100151780	BROWNSVILLE	TX		05/10/2024		883		(48)			(48)		835	835			
100247949	STAR TANNERY	VA		10/29/2025		213		(16)			(16)		197	197			
100164571	FALLING WATERS	WV		08/21/2024		2,497		(71)			(71)		2,426	2,426			
100174455	NAMPA	ID		10/31/2024		1,289		(33)			(33)		1,256	1,256			
100237647	TUCSON	AZ		09/12/2025		98,208		(4,511)			(4,511)		93,697	93,697			
100257258	CUMMING	GA		11/26/2025		1,075		(59)			(59)		1,016	1,016			
100207652	FREDERICK	MD		04/29/2025		1,744		(69)			(69)		1,675	1,675			
100196760	MOUNT PLEASANT	MI		02/25/2025		1,039		(52)			(52)		987	987			
100066106	ORLANDO	FL		08/02/2021		581		(6)			(6)		575	575			
100213028	ALTOONA	IA		05/29/2025		485		(11)			(11)		474	474			
100274601	CASTLE ROCK	CO		01/29/2026		386		(7)			(7)		379	379			
100184941	VILLAS	NJ		12/17/2024		529		(22)			(22)		507	507			
100072529	REDFORD	MI		11/01/2021		716		(12)			(12)		704	704			
100068285	NORTH MYRTLE BEACH	SC		08/25/2021		660		(30)			(30)		630	630			
100211179	AVENEL	NJ		05/15/2025		90		(7)			(7)		83	83			
100140060	OCEAN VIEW	DE		01/09/2024		2,784		(36)			(36)		2,748	2,748			
100074612	CONVERSE	TX		12/01/2021		975		(11)			(11)		964	964			
100199991	PHOENIX	AZ		03/06/2025		452		(7)			(7)		445	445			
100057579	SAN ANTONIO	TX		06/30/2021		541		(24)			(24)		517	517			
100169213	INDIANAPOLIS	IN		09/27/2024		587		(26)			(26)		561	561			
100211380	GAITHERSBURG	MD		05/15/2025		2,979		(143)			(143)		2,836	2,836			
100117322	BAKERSFIELD	CA		07/20/2023		377		129			129		506	506			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134963	SAN DIEGO	CA		10/30/2023		20,107		103			103		20,210	20,210			
100257715	RIVERTON	UT		11/26/2025		999		(56)			(56)		943	943			
100208252	MCKINNEY	TX		04/29/2025		540		(22)			(22)		518	518			
100155470	RUTHERFORD	NJ		06/18/2024		5,943		(336)			(336)		5,607	5,607			
100177826	MEDFORD	OR		11/19/2024		1,369		(57)			(57)		1,312	1,312			
100065820	GREENBELT	MD		07/23/2021		431		(16)			(16)		415	415			
100071736	TORRINGTON	CT		10/14/2021		514		(34)			(34)		480	480			
100193349	HAZEL CREST	IL		02/10/2025		247		(1)			(1)		246	246			
100174487	SAN ANTONIO	TX		10/31/2024		547		(29)			(29)		518	518			
100177094	STUART	FL		01/16/2025		1,915		(89)			(89)		1,826	1,826			
100076188	WILLIAMSBURG	VA		01/07/2022		2,628		(64)			(64)		2,564	2,564			
100208169	LOS ANGELES	CA		04/29/2025		179		(5)			(5)		174	174			
100248837	GILBERTSVILLE	PA		10/29/2025		301		(11)			(11)		290	290			
100134883	TAYLOR	MI		10/30/2023		2,728		(19)			(19)		2,709	2,709			
100199790	KNOXVILLE	TN		03/05/2025		1,758		(117)			(117)		1,641	1,641			
100248023	TURLOCK	CA		10/29/2025		536		(26)			(26)		510	510			
100185785	RAYTOWN	MO		12/26/2024		64,605		(2,903)			(2,903)		61,702	61,702			
100196917	VALRICO	FL		02/25/2025		186		(8)			(8)		178	178			
100155196	MESQUITE	TX		07/19/2024		245		(16)			(16)		229	229			
100155203	MESQUITE	TX		07/19/2024		245		(16)			(16)		229	229			
100155205	DALLAS	TX		07/19/2024		245		(16)			(16)		229	229			
100088219	GARFIELD HEIGHTS	OH		10/17/2022		370		82			82		452	452			
100076125	HARRISBURG	PA		01/07/2022		534		(22)			(22)		512	512			
100213288	FORT MILL	SC		05/29/2025		776		(18)			(18)		758	758			
100210928	DELTONA	FL		05/15/2025		340		(31)	1		(32)		308	308			
100081499	EDMOND	OK		03/18/2022		546		7			7		553	553			
100184718	NORFOLK	VA		12/17/2024		505		(10)			(10)		495	495			
100133967	CLEVELAND	OH		10/25/2023		198		(5)			(5)		193	193			
100244392	CHESAPEAKE	VA		09/29/2025		490		(37)			(37)		453	453			
100077251	PALM BAY	FL		01/03/2022		881		(9)			(9)		872	872			
100061931	PITTSBURGH	PA		07/01/2021		972		(20)			(20)		952	952			
100116235	PORTSMOUTH	VA		07/20/2023		389		84			84		473	473			
100118045	PARMA	OH		07/20/2023		366		65			65		431	431			
100089097	EASLEY	SC		01/06/2023		610		(16)			(16)		594	594			
100257125	CRANE	MO		11/26/2025		897		(54)			(54)		843	843			
100237863	NOVATO	CA		09/12/2025		530		(24)			(24)		506	506			
100088931	CANTON	OH		11/15/2022		293		(1)			(1)		292	292			
100174522	YORK	PA		10/31/2024		178		(11)			(11)		167	167			
100191696	HEBER	AZ		02/20/2025		5,033		(187)			(187)		4,846	4,846			
100164883	LAS VEGAS	NV		08/26/2024		55,607		(886)			(886)		54,721	54,721			
100207632	JACKSONVILLE	FL		04/29/2025		588		(11)			(11)		577	577			
100129950	HOUMA	LA		09/27/2023		596		(14)			(14)		582	582			
100269724	SAN ANTONIO	TX		12/30/2025		593		(20)			(20)		573	573			
100222281	MOORPARK	CA		07/30/2025		494		(10)			(10)		484	484			
100258533	CONWAY	SC		12/05/2025		870		(40)			(40)		830	830			
100214789	FLORENCE	SC		06/11/2025		193		(9)			(9)		184	184			
100248628	ATTLEBORO	MA		10/29/2025		611		(32)			(32)		579	579			
100207701	MARIETTA	GA		04/29/2025		1,639		(51)			(51)		1,588	1,588			
100079625	TEHACHAPI	CA		04/25/2022		482		(7)			(7)		475	475			
100019828	EL PASO	TX		07/26/2018		1,129		(27)			(27)		1,102	1,102			
100080020	VANCOUVER	WA		04/08/2022		520		4			4		524	524			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269220	NATHROP	CO		12/30/2025		973		(20)			(20)		953	953			
100198959	OMAHA	NE		02/28/2025		176		(5)			(5)		171	171			
100244281	MOUNT VERNON	WA		09/29/2025		1,523		(122)			(122)		1,401	1,401			
100109235	CHICAGO	IL		07/21/2023		594		(24)			(24)		570	570			
100090368	KANNAPOLIS	NC		02/03/2023		902		(52)			(52)		850	850			
100200114	BALTIMORE	MD		03/06/2025		271		3			3		274	274			
100060612	RALEIGH	NC		06/01/2021		794		3			3		797	797			
100070132	ATLANTA	GA		09/01/2021		377		5			5		382	382			
100214665	WEST PALM BEACH	FL		06/11/2025		4,487		(199)			(199)		4,288	4,288			
100076135	WAYNE	MI		01/07/2022		532		(24)			(24)		508	508			
100278214	PARKER	CO		02/26/2026		881		(42)			(42)		839	839			
100071869	ALTON	TX		10/14/2021		851		(55)			(55)		796	796			
100192226	AKRON	OH		01/31/2025		231		(10)			(10)		221	221			
100110652	CRYSTAL BEACH	TX		06/30/2023		4,834		11			11		4,845	4,845			
100018439	DALLAS	OR		06/27/2018		775		(19)			(19)		756	756			
100237454	TAMPA	FL		09/12/2025		4,399		(81)			(81)		4,318	4,318			
100117077	PHILLIPSBURG	NJ		07/20/2023		333		37			37		370	370			
100063334	SODUS	NY		07/01/2021		553		3			3		556	556			
100175794	PARMA	OH		11/12/2024		261		(1)			(1)		260	260			
100201428	MEMPHIS	TN		03/12/2025		226		(10)			(10)		216	216			
100208171	ALEXANDRIA	VA		04/29/2025		1,897		(47)			(47)		1,850	1,850			
100197149	TOLLESON	AZ		02/25/2025		526		(17)			(17)		509	509			
100178073	VIRGINIA BEACH	VA		11/19/2024		1,331		(19)			(19)		1,312	1,312			
100193249	BEDFORD	OH		02/10/2025		229		(8)			(8)		221	221			
100177973	WESTLAKE	OH		11/19/2024		1,514		(70)			(70)		1,444	1,444			
100209757	DETROIT	MI		05/05/2025		233		(7)			(7)		226	226			
100209856	TOLEDO	OH		05/05/2025		231		(5)			(5)		226	226			
100126353	HAMMOND	IN		08/30/2023		241		(5)			(5)		236	236			
100063193	COPPERAS COVE	TX		07/01/2021		682		(12)			(12)		670	670			
100174105	DETROIT	MI		10/31/2024		260		(12)			(12)		248	248			
100181607	CLEVELAND	OH		12/09/2024		196		(2)			(2)		194	194			
100067350	CRUM LYNNE	PA		08/02/2021		374		7			7		381	381			
100018259	KENNEDALE	TX		06/27/2018		778		(16)			(16)		762	762			
100016501	COLORADO SPRINGS	CO		04/10/2018		820		(19)			(19)		801	801			
100184584	SHENOROCK	NY		12/17/2024		491		(17)			(17)		474	474			
100237341	RIDGEVILLE	SC		09/12/2025		979		(72)			(72)		907	907			
100192178	CRESTWOOD	IL		01/31/2025		218		(10)			(10)		208	208			
100202096	DETROIT	MI		03/18/2025		243		(4)			(4)		239	239			
100257866	ANTHEM	AZ		11/26/2025		677		(14)			(14)		663	663			
100202104	CHICAGO	IL		03/18/2025		249		(5)			(5)		244	244			
100169265	BINGHAMTON	NY		09/27/2024		201		(9)			(9)		192	192			
100212287	JOHNSTOWN	NY		05/28/2025		228		(3)			(3)		225	225			
100169249	CHICAGO	IL		09/27/2024		205		(10)			(10)		195	195			
100193304	ZION	IL		02/10/2025		207		(5)			(5)		202	202			
100126432	BIG SPRING	TX		08/30/2023		213		(5)			(5)		208	208			
100239644	SYKESVILLE	MD		09/29/2025		558		(26)			(26)		532	532			
100196783	FONTANA	CA		02/25/2025		534		(26)			(26)		508	508			
100273429	YAKIMA	WA		01/23/2026		552		(31)			(31)		521	521			
100063283	CONYERS	GA		07/01/2021		929		(15)			(15)		914	914			
100197025	SAN FRANCISCO	CA		02/25/2025		510		(32)			(32)		478	478			
100265204	ALPHARETTA	GA		12/19/2025		460		(33)			(33)		427	427			

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100178150	ALLENTOWN	PA		11/19/2024		488		(33)			(33)		455	455			
100209864	PHILADELPHIA	PA		05/05/2025		242							242	242			
100229205	MILFORD	VA		08/13/2025		476		(23)			(23)		453	453			
100076052	LUMBERTON	TX		01/07/2022		333		(18)	1		(19)		314	314			
100208040	IRVING	TX		04/29/2025		440		(27)			(27)		413	413			
100146123	PHOENIX	AZ		03/19/2024		995		(42)			(42)		953	953			
100169248	CHICAGO	IL		09/27/2024		219		(10)			(10)		209	209			
100212929	MURFREESBORO	TN		05/29/2025		874		(20)			(20)		854	854			
100141602	MOAB	UT		01/30/2024		1,148		(46)			(46)		1,102	1,102			
100257552	ELMER	NJ		11/26/2025		522		(35)			(35)		487	487			
100169250	GARY	IN		09/27/2024		240		(11)			(11)		229	229			
100063315	ABERDEEN	MD		07/01/2021		695		(5)			(5)		690	690			
100100329	GREENSBORO	NC		04/27/2023		378		15			15		393	393			
100284177	PORTLAND	OR		03/30/2026		346		(9)			(9)		337	337			
100141422	ROCKFORD	IL		01/30/2024		183		(9)			(9)		174	174			
100210036	POMONA	CA		05/07/2025		155		(8)			(8)		147	147			
100064750	COLUMBIA	MO		07/14/2021		540		(26)			(26)		514	514			
5.00006E+11	VEENENDAAL	NLD		02/28/2025		10							10		(10)		(10)
5.00007E+11	DE KOOG-TEXEL	NLD		09/30/2025		10							10		(10)		(10)
5.00007E+11	HEINENOORD	NLD		12/30/2025		10							10		(10)		(10)
5.00008E+11	DEN HAAG	NLD		01/28/2026		10							10		(10)		(10)
5.00007E+11	DE KOOG	NLD		03/27/2026		4							4		(4)		(4)
100061336	NEW FRANKLIN	OH		06/01/2021		894		4			4		898	898			
100068288	INGLESIDE	IL		08/25/2021		479		(16)			(16)		463	463			
100109841	ST. LOUIS	MO		06/22/2023		973		(33)			(33)		940	940			
100253395	LITTLE ELM	TX		10/30/2025		66,825		(1,959)			(1,959)		64,866	64,866			
100174179	MEMPHIS	TN		10/31/2024		245		(10)			(10)		235	235			
100184745	UPLAND	CA		12/17/2024		567		(9)			(9)		558	558			
100064833	HAZELWOOD	MO		07/14/2021		533		(22)			(22)		511	511			
100239427	ANAHEIM	CA		09/29/2025		250							250	250			
100167112	KINGSVILLE	TX		09/13/2024		259		(13)			(13)		246	246			
100248186	HOMESTEAD	FL		10/29/2025		531		(26)			(26)		505	505			
100155425	FAIRFIELD TOWNSHIP	OH		06/18/2024		829		(59)			(59)		770	770			
100119746	BALTIMORE	MD		08/08/2023		247		(5)			(5)		242	242			
100209802	MEMPHIS	TN		05/05/2025		214		(10)			(10)		204	204			
100274916	ANTELOPE	CA		01/29/2026		223		(7)			(7)		216	216			
100208450	THURMONT	MD		04/29/2025		644		(40)			(40)		604	604			
100237911	GREELEY	CO		09/12/2025		457		(33)			(33)		424	424			
100282661	ASHLAND	VA		03/02/2026		493		(34)			(34)		459	459			
100065655	BIRDSBORO	PA		07/28/2021		487		(16)			(16)		471	471			
100163607	MODESTO	CA		08/15/2024		724		(18)			(18)		706	706			
100184828	HAMPTON	NJ		12/17/2024		1,231		(7)			(7)		1,224	1,224			
100167106	DEARBORN HEIGHTS	MI		09/13/2024		824		(39)			(39)		785	785			
100208853	HOUSTON	TX		04/29/2025		506		(27)			(27)		479	479			
100067541	COUNCIL BLUFFS	IA		09/23/2021		839		(45)			(45)		794	794			
100102591	MEMPHIS	TN		06/07/2023		235		(23)			(23)		212	212			
100248266	SHAWNEE	KS		10/29/2025		1,024		(75)			(75)		949	949			
100117046	GREENSBORO	NC		07/20/2023		354		41			41		395	395			
100169263	GLASSPORT	PA		09/27/2024		385		(18)			(18)		367	367			
100155556	LAKELAND	FL		06/18/2024		456		(26)			(26)		430	430			
100230629	OCOEE	FL		08/29/2025		571		(12)			(12)		559	559			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196940	LAS VEGAS	NV		02/25/2025		380		(5)			(5)		375	375			
100077695	TULSA	OK		01/03/2022		788		(12)			(12)		776	776			
100174024	CINCINNATI	OH		10/31/2024		94,605		(2,672)			(2,672)		91,933	91,933			
100247789	WARREN	AR		10/29/2025		323		(22)			(22)		301	301			
100154748	RIVERSIDE	CA		07/19/2024		636		(12)			(12)		624	624			
100119061	CHICAGO	IL		07/27/2023		4,845		(40)			(40)		4,805	4,805			
100119866	BLYTHE	CA		08/10/2023		252		(4)			(4)		248	248			
100237194	MONTGOMERY	AL		09/12/2025		490		(36)			(36)		454	454			
100130441	AKRON	OH		09/28/2023		588		(32)			(32)		556	556			
100207693	WAYNESVILLE	NC		04/29/2025		467		(12)			(12)		455	455			
100154690	JACKSONVILLE	FL		07/19/2024		300		16			16		316	316			
100237936	OWENTON	KY		09/12/2025		1,955		(142)			(142)		1,813	1,813			
100248559	LAS VEGAS	NV		10/29/2025		543		(17)			(17)		526	526			
100257603	EUSTIS	FL		11/26/2025		482		(34)			(34)		448	448			
100078783	HOUSTON	TX		02/24/2022		536		(1)			(1)		535	535			
100175881	CLEVELAND	OH		11/12/2024		198		(9)			(9)		189	189			
100228962	ALPHARETTA	GA		09/10/2025		3,716		(174)			(174)		3,542	3,542			
100075364	BLOOMFIELD	CT		12/01/2021		469		(4)			(4)		465	465			
100199452	PORT ANGELES	WA		03/05/2025		446		(32)			(32)		414	414			
100257546	SALT LAKE CITY	UT		11/26/2025		1,228		(83)			(83)		1,145	1,145			
100219746	TYLER	TX		07/08/2025		3,077		(144)			(144)		2,933	2,933			
100076143	NOGALES	AZ		01/07/2022		525		(18)			(18)		507	507			
100196957	YORKTOWN HEIGHTS	NY		02/25/2025		841		(48)			(48)		793	793			
100101547	WYLIE	TX		04/26/2023		6,966		(57)			(57)		6,909	6,909			
100130011	CREST HILL	IL		09/27/2023		212		(5)			(5)		207	207			
100210029	FLOWER MOUND	TX		05/07/2025		453		(33)			(33)		420	420			
100101813	MILWAUKEE	WI		03/31/2023		196		(7)			(7)		189	189			
100208827	VICTORVILLE	CA		04/29/2025		1,230		(29)			(29)		1,201	1,201			
100196702	NORTH LAS VEGAS	NV		02/25/2025		504		(19)			(19)		485	485			
100248219	INVERNESS	FL		10/29/2025		480		(35)			(35)		445	445			
100193277	DETROIT	MI		02/10/2025		254		(5)			(5)		249	249			
100057991	PETERSBURG	VA		06/30/2021		921		(12)			(12)		909	909			
100213352	PEYTON	CO		05/29/2025		5,682		(130)			(130)		5,552	5,552			
100156919	NAVASOTA	TX		06/27/2024		186		(3)			(3)		183	183			
100062953	MARRERO	LA		07/01/2021		384		(9)			(9)		375	375			
100207447	BATTLE CREEK	MI		04/29/2025		229		(7)			(7)		222	222			
100064236	CALUMET CITY	IL		07/01/2021		1,286		37			37		1,323	1,323			
100208118	SANTA MARIA	CA		04/29/2025		154		(4)			(4)		150	150			
100276627	BIG SPRING	TX		01/29/2026		348		(9)			(9)		339	339			
100071780	IRMO	SC		10/14/2021		534		(25)			(25)		509	509			
100071841	TUCSON	AZ		10/14/2021		539		(30)			(30)		509	509			
100064732	SEGUIN	TX		07/14/2021		515		(26)			(26)		489	489			
100184766	AURORA	CO		12/17/2024		485		(16)			(16)		469	469			
100115220	HAMILTON	NJ		07/17/2023		218		(6)			(6)		212	212			
100067353	PINE HILL	NJ		08/02/2021		1,559		33			33		1,592	1,592			
100243978	SAN DIEGO	CA		09/29/2025		624		(47)			(47)		577	577			
100167145	MUNCIE	IN		09/13/2024		232		(15)			(15)		217	217			
100062296	MONTGOMERY	AL		07/01/2021		747		(10)			(10)		737	737			
100237409	HAMDEN	CT		09/12/2025		501		(32)			(32)		469	469			
100017942	WEST ALLIS	WI		05/22/2018		1,838		(53)			(53)		1,785	1,785			
100081233	GRAND BLANC	MI		03/18/2022		527		12			12		539	539			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081239	GRAND BLANC	MI		03/18/2022		527		12			12		539	539			
100062629	COLUMBIA	MO		07/01/2021		817		(10)			(10)		807	807			
100139380	DICKSON CITY	PA		12/28/2023		240		(8)			(8)		232	232			
100211029	HUMBLE	TX		05/15/2025		473		(32)			(32)		441	441			
100136093	MOORESVILLE	NC		12/18/2023		2,610		(230)			(230)		2,380	2,380			
100100830	CHICAGO	IL		04/28/2023		7,110		(11)			(11)		7,099	7,099			
100175507	PALM BAY	FL		12/23/2024		1,347		(61)			(61)		1,286	1,286			
100099781	EAST SYRACUSE	NY		02/28/2023		238		5			5		243	243			
100069360	BERLIN HEIGHTS	OH		09/01/2021		437		(1)			(1)		436	436			
100099758	CLEVELAND	OH		02/28/2023		249		(4)			(4)		245	245			
100248890	LA PLACE	LA		10/29/2025		245		(9)			(9)		236	236			
100222420	CAMARILLO	CA		07/30/2025		3,129		(129)			(129)		3,000	3,000			
5.00008E+11	DELFT	NLD		03/27/2026		1,597						(6)	1,591	1,594	3		3
100068393	EASTON	PA		08/25/2021		728		(42)			(42)		686	686			
100019777	BOISE	ID		07/26/2018		648		(23)			(23)		625	625			
100239280	SAN DIEGO	CA		09/29/2025		345		(7)			(7)		338	338			
100079055	CENTER LINE	MI		02/24/2022		518		(6)			(6)		512	512			
100237949	BIGELOW	AR		09/12/2025		126		(9)			(9)		117	117			
100066052	SEAGOVILLE	TX		08/02/2021		1,119		(37)			(37)		1,082	1,082			
100202048	SAN BENITO	TX		03/18/2025		244		(9)			(9)		235	235			
100062224	APOPKA	FL		07/01/2021		784							784	784			
100273488	MORRIS	IL		01/23/2026		490		(29)			(29)		461	461			
100099828	TRENTON	NJ		02/28/2023		230		(7)			(7)		223	223			
100226648	STANTON	TN		07/30/2025		1,146		(43)			(43)		1,103	1,103			
100248168	CIRCLEVILLE	OH		10/29/2025		683		(35)			(35)		648	648			
100101789	POTTSVILLE	PA		03/31/2023		230		(4)			(4)		226	226			
100248732	STAFFORD	VA		10/29/2025		1,478		(103)			(103)		1,375	1,375			
100023345	HACKETTSTOWN	NJ		08/16/2018		870		(18)			(18)		852	852			
100154819	BATON ROUGE	LA		07/19/2024		275		(24)			(24)		251	251			
100062113	LEXINGTON	SC		07/01/2021		1,258		(21)			(21)		1,237	1,237			
100018031	VISALIA	CA		05/22/2018		780		(12)			(12)		768	768			
100247840	RIALTO	CA		10/29/2025		509		(29)			(29)		480	480			
100249700	BAYBORO	NC		10/30/2025		1,420		(54)			(54)		1,366	1,366			
100067830	GREENVILLE	NC		09/23/2021		509		(28)			(28)		481	481			
100064722	BRADLEY	ME		07/14/2021		531		(27)			(27)		504	504			
100164531	CHARLOTTE	NC		08/21/2024		3,964		(63)			(63)		3,901	3,901			
100258428	STERLING HEIGHTS	MI		12/05/2025		601		(12)			(12)		589	589			
100079063	NORTH PLATTE	NE		02/24/2022		500		(8)			(8)		492	492			
100155546	FORT WORTH	TX		06/18/2024		673		(36)			(36)		637	637			
100146560	FLORISSANT	MO		03/19/2024		390		(24)			(24)		366	366			
100237668	MIAMI GARDENS	FL		09/12/2025		470		(28)			(28)		442	442			
100174035	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024		247		(11)			(11)		236	236			
100135957	CHICAGO	IL		11/16/2023		735		(11)			(11)		724	724			
100062100	HARVARD	IL		07/01/2021		957		(5)			(5)		952	952			
100060564	CUMMING	GA		06/01/2021		840		3			3		843	843			
100064946	SAINT PETERSBURG	FL		07/14/2021		564		(20)			(20)		544	544			
100208367	CITRUS HEIGHTS	CA		04/29/2025		342		(8)			(8)		334	334			
100018068	TEMPE	AZ		06/08/2018		1,164		(30)			(30)		1,134	1,134			
100100799	DENVER	CO		04/28/2023		68,780		2,592			2,592		71,372	71,372			
100184947	SIMI VALLEY	CA		12/17/2024		1,357		(74)			(74)		1,283	1,283			
100273749	PORTSMOUTH	RI		01/23/2026		886		(55)			(55)		831	831			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067485	WHITE HOUSE	TN		09/23/2021		1,282		(62)			(62)		1,220	1,220			
100258012	WAIPAHU	HI		11/26/2025		467		(24)			(24)		443	443			
100064923	DAYTON	OH		07/14/2021		541		(20)			(20)		521	521			
100230466	NORTH MANCHESTER	IN		08/29/2025		265		(11)			(11)		254	254			
100239423	ALEDO	TX		09/29/2025		168		(7)			(7)		161	161			
100214525	METAIRIE	LA		06/06/2025		237							237	237			
100177874	SAINT JOHNS	MI		11/19/2024		617		(10)			(10)		607	607			
100076223	GENOA	IL		01/07/2022		1,079		(39)			(39)		1,040	1,040			
100178048	BRECKENRIDGE	CO		11/19/2024		3,280		(91)			(91)		3,189	3,189			
100197366	SAYREVILLE	NJ		02/25/2025		452		(12)			(12)		440	440			
100177864	WEST VALLEY CITY	UT		11/19/2024		431		(26)			(26)		405	405			
100174469	ACAMPO	CA		10/31/2024		919		(29)			(29)		890	890			
100091534	HARVEY	IL		01/20/2023		211		(6)			(6)		205	205			
100177738	COLLIERVILLE	TN		11/19/2024		1,831		(80)			(80)		1,751	1,751			
100155384	OSWEGO	IL		06/18/2024		156		(5)			(5)		151	151			
100065061	SAINT LOUIS	MO		07/14/2021		556		(16)			(16)		540	540			
100060589	SAVANNAH	GA		06/01/2021		723		3			3		726	726			
100274535	MURFREESBORO	TN		01/29/2026		3,253		(63)			(63)		3,190	3,190			
100213340	PALM DESERT	CA		05/29/2025		4,157		(152)			(152)		4,005	4,005			
100074760	ROANOKE	VA		12/01/2021		(426)		(3)			(3)		(429)	(429)			
100116240	MARKHAM	IL		07/20/2023		293		11			11		304	304			
322080380	FELLSMERE	FL		11/18/2022		156,449							156,449	102,163		(54,286)	(54,286)
100090094	OPELIKA	AL		01/13/2023		165		(10)			(10)		155	155			
100216035	WRIGHTWOOD	CA		06/17/2025		1,340		(32)			(32)		1,308	1,308			
100063380	BONIFAY	FL		07/01/2021		1,137		(10)			(10)		1,127	1,127			
100078962	ARDMORE	OK		02/24/2022		504		(5)			(5)		499	499			
100150515	GAINESVILLE	GA		05/03/2024		3,077		153	78		75		3,152	3,152			
100133954	MILWAUKEE	WI		10/25/2023		206		(5)			(5)		201	201			
100016589	SWEET HOME	OR		04/10/2018		1,045		(7)			(7)		1,038	1,038			
100237128	ROCHESTER	NY		09/12/2025		205		(8)			(8)		197	197			
100023349	DENTON	TX		08/16/2018		2,071		(53)			(53)		2,018	2,018			
100199580	SOUTHFIELD	MI		03/05/2025		105		(8)			(8)		97	97			
100062178	DULUTH	MN		07/01/2021		518		1			1		519	519			
100175236	KATY	TX		11/05/2024		13,182		(139)			(139)		13,043	13,043			
100273779	ALBION	MI		01/23/2026		286		(11)			(11)		275	275			
100076297	CALHOUN	GA		01/07/2022		705		(23)			(23)		682	682			
100063818	RAYTOWN	MO		07/01/2021		931		(21)			(21)		910	910			
100197130	CARMICHAEL	CA		02/25/2025		918		(23)			(23)		895	895			
100081293	GROSSE POINTE PARK	MI		03/18/2022		984		12			12		996	996			
100213158	PARKER	CO		05/29/2025		372		(20)			(20)		352	352			
100062772	AUSTELL	GA		07/01/2021		495		(1)			(1)		494	494			
100213793	SAVANNAH	GA		05/29/2025		182		(9)			(9)		173	173			
100228383	GOODYEAR	AZ		08/11/2025		197		(5)			(5)		192	192			
100164916	WILKES-BARRE	PA		08/28/2024		187		(6)			(6)		181	181			
100090248	PENSACOLA	FL		01/13/2023		178		(13)			(13)		165	165			
100063772	SYRACUSE	NY		07/01/2021		563		9			9		572	572			
100089100	EASLEY	SC		01/06/2023		795		(30)			(30)		765	765			
100284365	TROUTDALE	OR		03/30/2026		10,620		(502)			(502)		10,118	10,118			
100067269	EAST ALTON	IL		08/02/2021		711		17			17		728	728			
100173799	PENN HILLS	PA		10/30/2024		223		(20)			(20)		203	203			
100157190	GAINESVILLE	FL		02/20/2025		461		(16)			(16)		445	445			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060886	SCOTTSVILLE	KY		06/01/2021		258		1			1		259	259			
100204391	ELIZABETHTOWN	KY		03/31/2025		456		(28)			(28)		428	428			
100070491	WEST MIFFLIN	PA		09/23/2021		505		(31)			(31)		474	474			
100208637	TAMASSEE	SC		04/29/2025		1,717		(100)			(100)		1,617	1,617			
100110041	LONGS	SC		06/23/2023		183		(7)			(7)		176	176			
100208396	LAS VEGAS	NV		04/29/2025		485		(13)			(13)		472	472			
100146321	STUART	FL		03/19/2024		1,556		(70)			(70)		1,486	1,486			
100081244	KNOXVILLE	TN		03/18/2022		1,785		58			58		1,843	1,843			
100084790	DALLAS	GA		08/02/2022		734		(14)			(14)		720	720			
100258551	LEONARDTOWN	MD		12/05/2025		544		(12)			(12)		532	532			
100141168	MACON	GA		01/30/2024		207		(5)			(5)		202	202			
100174111	MONTGOMERY	AL		10/31/2024		244		(11)			(11)		233	233			
100184547	OAKLAND	CA		12/17/2024		494		(12)			(12)		482	482			
100155527	RIVERSIDE	CA		06/18/2024		456		(20)			(20)		436	436			
100071791	PITTSBURGH	PA		10/14/2021		566		(26)			(26)		540	540			
100079546	HOLLYWOOD	SC		04/08/2022		296		(34)			(34)		262	262			
100207552	WILDOMAR	CA		04/29/2025		473		(21)			(21)		452	452			
100199499	SOUTH HADLEY	MA		03/05/2025		152		(11)			(11)		141	141			
100065662	SILVER CITY	NM		07/28/2021		845		(29)			(29)		816	816			
100067837	FORT WAYNE	IN		09/23/2021		512		(28)			(28)		484	484			
100134021	EUCLID	OH		10/25/2023		204		(5)			(5)		199	199			
100060912	CORDOVA	TN		06/01/2021		239		1			1		240	240			
100066981	SYLVESTER	GA		08/02/2021		822		12			12		834	834			
100142039	DEARBORN HEIGHTS	MI		02/29/2024		201		(12)			(12)		189	189			
100197002	LANSING	MI		02/25/2025		481		(16)			(16)		465	465			
100152307	DALLAS	NC		05/17/2024		1,928		96			96		2,024	2,024			
100152261	DICKINSON	TX		05/17/2024		65,325		(1,089)			(1,089)		64,236	64,236			
100147226	CLEVELAND	OH		03/28/2024		141		(4)			(4)		137	137			
100076038	LAKE HAVASU CITY	AZ		01/07/2022		2,059		(37)			(37)		2,022	2,022			
100164892	LEBANON	PA		08/28/2024		226		(7)			(7)		219	219			
100057763	SAN ANTONIO	TX		06/30/2021		516		(25)			(25)		491	491			
100214668	JACKSONVILLE	AR		06/11/2025		219		(10)			(10)		209	209			
100100422	BLACKWOOD	NJ		04/27/2023		2,562		(21)			(21)		2,541	2,541			
100284148	BUCKEYE	AZ		03/30/2026		456		(12)			(12)		444	444			
100284163	PAINESVILLE	OH		03/30/2026		286		(9)			(9)		277	277			
100277829	PHOENIX	AZ		02/26/2026		158		(6)			(6)		152	152			
100282959	GADSDEN	AL		03/02/2026		507		(30)			(30)		477	477			
100284079	HOUSTON	TX		03/30/2026		515		(14)			(14)		501	501			
100284114	CRESTVIEW	FL		03/30/2026		551		(15)			(15)		536	536			
100249584	TUCKER	GA		10/30/2025		1,385		(53)			(53)		1,332	1,332			
100075470	HAMPTON	VA		12/01/2021		480		(20)			(20)		460	460			
100213361	NEW MARKET	MD		05/29/2025		1,249		(29)			(29)		1,220	1,220			
100248392	WADDELL	AZ		10/29/2025		454		(25)			(25)		429	429			
100269312	BRIGHTON	IL		12/30/2025		533		(1)			(1)		532	532			
100127587	RALEIGH	NC		09/08/2023		89,000		(745)			(745)		88,255	88,255			
100146353	ANCHORAGE	AK		03/19/2024		506		(19)			(19)		487	487			
100269078	ROWLETT	TX		12/30/2025		172		(7)			(7)		165	165			
100284715	GREENSBORO	NC		03/27/2026		141		(5)			(5)		136	136			
100284777	GRAYSON	KY		03/27/2026		141		(5)			(5)		136	136			
100273640	MANCHESTER	CT		01/23/2026		769		(47)			(47)		722	722			
100019707	FORT WORTH	TX		07/26/2018		748		(19)			(19)		729	729			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076147	ESSEX	IL		01/07/2022		1,080		(37)			(37)		1,043	1,043			
100274714	BEAVERDAM	VA		01/29/2026		194		(4)			(4)		190	190			
100283196	MYRTLE BEACH	SC		03/09/2026		260		(18)			(18)		242	242			
100115786	ANNA	TX		07/20/2023		4,012		(18)			(18)		3,994	3,994			
100284908	WILMINGTON	DE		03/27/2026		150		(5)			(5)		145	145			
100247930	OKLAHOMA CITY	OK		10/29/2025		146		(11)			(11)		135	135			
100129559	TEMPLE	TX		09/29/2023		2,727		121			121		2,848	2,848			
100175810	NEW KENSINGTON	PA		11/12/2024		81		2			2		83	83			
100077054	FORT WORTH	TX		01/03/2022		757		(13)			(13)		744	744			
100247970	CLEVELAND	OH		10/29/2025		169		(12)			(12)		157	157			
100149747	PARMA	OH		04/26/2024		183		(3)			(3)		180	180			
100116239	SPOTSWOOD	NJ		07/20/2023		357		81			81		438	438			
100249292	CLARKDALE	AZ		10/30/2025		184		(4)			(4)		180	180			
100207905	COMMERCE CITY	CO		04/29/2025		2,565		(86)			(86)		2,479	2,479			
100151760	JASPER	IN		05/10/2024		208		(15)			(15)		193	193			
100067613	WEEMS	VA		09/23/2021		1,039		(52)			(52)		987	987			
100164569	MCKINNEY	TX		08/21/2024		2,805		(81)			(81)		2,724	2,724			
100070849	ALEX CITY	AL		10/01/2021		487		(5)			(5)		482	482			
100244136	OLATHE	KS		09/29/2025		186		(7)			(7)		179	179			
100269609	MINNEAPOLIS	MN		12/30/2025		595		(24)			(24)		571	571			
100265209	BLISS	NY		12/19/2025		494		(33)			(33)		461	461			
100268130	SUNRISE	FL		12/29/2025		684		(20)			(20)		664	664			
100204235	EDGEWATER	MD		03/31/2025		2,005		(84)			(84)		1,921	1,921			
100207929	AUSTIN	TX		04/29/2025		2,403		(107)			(107)		2,296	2,296			
100132327	LUTZ	FL		11/03/2023		859		186			186		1,045	1,045			
100257861	JUNCTION CITY	OR		11/26/2025		459		(34)			(34)		425	425			
100167129	DECATUR	GA		09/13/2024		241		(11)			(11)		230	230			
100237525	LAS VEGAS	NV		09/12/2025		302		(14)			(14)		288	288			
100229401	WILDOMAR	CA		08/15/2025		171		(10)			(10)		161	161			
100274480	HOSCHTON	GA		01/29/2026		1,130		(21)			(21)		1,109	1,109			
100229428	VICTORVILLE	CA		08/15/2025		176		(11)			(11)		165	165			
100247749	SIMI VALLEY	CA		10/29/2025		500		(28)			(28)		472	472			
100062124	SCHENECTADY	NY		07/01/2021		742		(3)			(3)		739	739			
100269599	CONCORD	CA		12/30/2025		592		(12)			(12)		580	580			
100257722	FRESNO	CA		11/26/2025		545		(32)			(32)		513	513			
100130036	LENOIR	NC		09/27/2023		223		(5)			(5)		218	218			
100083037	CICERO	IL		05/11/2022		291		(9)			(9)		282	282			
100231029	RIVERVIEW	FL		08/29/2025		296		(14)			(14)		282	282			
100237822	WINCHENDON	MA		09/12/2025		173		(11)			(11)		162	162			
100257402	CARMICHAEL	CA		11/26/2025		452		(22)			(22)		430	430			
100257761	WATERTOWN	WI		11/26/2025		477		(34)			(34)		443	443			
100267618	SOAP LAKE	WA		12/29/2025		321		(25)			(25)		296	296			
100230573	MANTECA	CA		08/29/2025		200		(4)			(4)		196	196			
100257972	STEVENSON RANCH	CA		11/26/2025		488		(24)			(24)		464	464			
100248610	TUCSON	AZ		10/29/2025		374		(24)			(24)		350	350			
100087284	ALLEN	TX		10/25/2022		481		24			24		505	505			
100257504	SPARKS	NV		11/26/2025		771		(51)			(51)		720	720			
100258691	BUCKLEY	WA		12/05/2025		494		(18)			(18)		476	476			
100213251	TAMPA	FL		05/29/2025		175		(8)			(8)		167	167			
100184945	CHESTER	VA		12/17/2024		487		(20)			(20)		467	467			
100147086	DE SOTO	MO		03/28/2024		226		(3)			(3)		223	223			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173964	FERGUSON	MO		10/31/2024		248		(11)			(11)		237	237			
100257462	TAUNTON	MA		11/26/2025		530		(21)			(21)		509	509			
100075575	CHARLOTTE	NC		12/01/2021		393		(8)			(8)		385	385			
100258601	TRACY	CA		12/05/2025		561		(11)			(11)		550	550			
100197388	DAVENPORT	FL		02/25/2025		873		(47)			(47)		826	826			
100149780	WILLIAMSTON	NC		04/26/2024		223		6			6		229	229			
100249431	BELLEVIEW	FL		10/30/2025		427							427	427			
100247951	TUCSON	AZ		10/29/2025		480		(27)			(27)		453	453			
100248598	CARMEL	IN		10/29/2025		486		(33)			(33)		453	453			
100200159	DUBLIN	OH		03/06/2025		(1,409)		113	132		(19)		(1,428)	(1,428)			
100248052	NILES	MI		10/29/2025		509		(28)			(28)		481	481			
100248214	MOULTRIE	GA		10/29/2025		509		(28)			(28)		481	481			
100063077	NUNDA	NY		07/01/2021		731		(3)			(3)		728	728			
100207560	FLEMINGTON	NJ		04/29/2025		451		(23)			(23)		428	428			
100248264	LOGANVILLE	GA		10/29/2025		519		(23)			(23)		496	496			
100208497	LEHI	UT		04/29/2025		133		(6)			(6)		127	127			
100062398	WILLIAMSTOWN	NJ		07/01/2021		1,233		3			3		1,236	1,236			
100248309	LAVEEN	AZ		10/29/2025		520		(17)			(17)		503	503			
100184513	HILLSBORO	OR		12/17/2024		668		(17)			(17)		651	651			
100139379	CARBONDALE	PA		12/28/2023		210		(9)			(9)		201	201			
100230076	GRESHAM	OR		08/26/2025		203		(7)			(7)		196	196			
100244097	WHITE CITY	OR		09/29/2025		445		(22)			(22)		423	423			
100199950	FAIRLESS HILLS	PA		03/05/2025		488		(27)			(27)		461	461			
100197172	LINCOLN CITY	OR		02/25/2025		95,180		(5,874)			(5,874)		89,306	89,306			
100154646	YORKTOWN	VA		07/19/2024		35,045		(1,760)			(1,760)		33,285	33,285			
100190371	KANSAS CITY	KS		01/22/2025		202		(5)			(5)		197	197			
100249160	SUN PRAIRIE	WI		10/30/2025		546		(5)			(5)		541	541			
100248129	PORTSMOUTH	VA		10/29/2025		499		(30)			(30)		469	469			
100167107	MEMPHIS	TN		09/13/2024		120		(1)			(1)		119	119			
100018056	BATH	ME		06/08/2018		1,482		(21)			(21)		1,461	1,461			
100141140	CAMDEN	NJ		01/30/2024		205		(6)			(6)		199	199			
100244379	CANTON	GA		09/29/2025		493		(23)			(23)		470	470			
100237370	BOONTON TWP	NJ		09/12/2025		496		(26)			(26)		470	470			
100258820	UKIAH	CA		12/05/2025		1,449		(67)			(67)		1,382	1,382			
100249585	MARBURY	MD		10/30/2025		601		(12)			(12)		589	589			
100269816	ROCKFORD	MN		12/30/2025		482		(10)			(10)		472	472			
100184691	LYNNWOOD	WA		12/17/2024		528		(24)			(24)		504	504			
100244179	KILLEEN	TX		09/29/2025		1,165		(55)			(55)		1,110	1,110			
100164671	RIVERSIDE	CA		08/23/2024		149		(6)			(6)		143	143			
100248931	AKRON	OH		10/29/2025		234		(8)			(8)		226	226			
100230604	SCOTTSDALE	AZ		08/29/2025		429		(9)			(9)		420	420			
100269374	MERRIMACK	NH		12/30/2025		563		(11)			(11)		552	552			
100269709	VENTURA	CA		12/30/2025		64,123		(2,955)			(2,955)		61,168	61,168			
100110000	ROCHESTER	NY		06/22/2023		3,699		(22)	(13)		(9)		3,690	3,690			
100174416	LAKE ELSINORE	CA		10/31/2024		170		(9)			(9)		161	161			
100060795	HUNTSVILLE	AL		06/01/2021		1,118		4			4		1,122	1,122			
100273516	JACKSONVILLE	FL		01/23/2026		3,162		(228)			(228)		2,934	2,934			
100243852	FREDERICK	CO		09/29/2025		548		(37)			(37)		511	511			
100237641	NORTH SPRINGFIELD	VA		09/12/2025		487		(35)			(35)		452	452			
100249538	PARKER	CO		10/30/2025		130		(5)			(5)		125	125			
100230300	CHICAGO	IL		08/29/2025		483		(10)			(10)		473	473			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062026	MOUNT IDA	AR		07/01/2021		1,080		(15)			(15)		1,065	1,065			
100164681	MONTEBELLO	CA		08/23/2024		172		(2)			(2)		170	170			
100202102	STEUBENVILLE	OH		03/18/2025		231		(2)			(2)		229	229			
100167117	EASTLAKE	OH		09/13/2024		240		(8)			(8)		232	232			
100269770	WINNETKA	CA		12/30/2025		337		(11)			(11)		326	326			
100249920	PALM BAY	FL		10/30/2025		617		(17)			(17)		600	600			
100155616	CHESTERFIELD	VA		06/18/2024		614		(50)			(50)		564	564			
100142700	GREEN COVE SPRINGS	FL		02/08/2024		3,711		8			8		3,719	3,719			
100269307	MADISON	WI		12/30/2025		805		(40)			(40)		765	765			
100208219	NORTH HALEDON	NJ		04/29/2025		1,753		(43)			(43)		1,710	1,710			
100175783	READING	PA		11/12/2024		210		(6)			(6)		204	204			
100239698	DISPUTANTA	VA		09/29/2025		342		(16)			(16)		326	326			
100210921	TUCSON	AZ		05/15/2025		180		(12)			(12)		168	168			
100147244	PHILADELPHIA	PA		03/28/2024		199		(5)			(5)		194	194			
100202133	LANSING	MI		03/18/2025		238		(2)			(2)		236	236			
100148760	TAVARES	FL		04/17/2024		8,441		(177)			(177)		8,264	8,264			
100249422	TEMPE	AZ		10/30/2025		445		(9)			(9)		436	436			
100237782	TRENTON	GA		09/12/2025		490		(33)			(33)		457	457			
100269235	SAN ANTONIO	TX		12/30/2025		141		(4)			(4)		137	137			
100248005	PUEBLO	CO		10/29/2025		489		(32)			(32)		457	457			
100061961	ALTOONA	PA		07/01/2021		926		(17)			(17)		909	909			
100152490	PHENIX CITY	AL		05/16/2024		230		1			1		231	231			
100212273	NEW ORLEANS	LA		05/28/2025		226		(2)			(2)		224	224			
100192277	GAASTRA	MI		01/31/2025		249		(13)			(13)		236	236			
100230780	BONITA SPRINGS	FL		08/29/2025		506		(13)			(13)		493	493			
100239165	ESTACADA	OR		09/29/2025		560		(17)			(17)		543	543			
100167018	DETROIT	MI		09/13/2024		205		(20)			(20)		185	185			
100147104	WALLINGFORD	PA		03/28/2024		380		(35)			(35)		345	345			
100173944	EUCLID	OH		10/31/2024		238		(10)			(10)		228	228			
100084647	INDIANAPOLIS	IN		08/02/2022		239		(22)			(22)		217	217			
100192300	GREENVILLE	SC		01/31/2025		308		(16)			(16)		292	292			
100157447	TOWSON	MD		02/20/2025		202		(12)			(12)		190	190			
100142805	PASADENA	TX		02/08/2024		17,480		(689)			(689)		16,791	16,791			
100208349	WOODSTOCK	IL		04/29/2025		559		(23)			(23)		536	536			
100062276	LANSING	IL		07/01/2021		4,251		8			8		4,259	4,259			
100115140	HAMMOND	IN		07/17/2023		211		(8)			(8)		203	203			
100173950	WARREN	MI		10/31/2024		244		(11)			(11)		233	233			
100237473	WOONSOCKET	RI		09/12/2025		805		(56)			(56)		749	749			
100237456	DELAWARE	OH		09/12/2025		661		(32)			(32)		629	629			
100221277	GUN BARREL CITY	TX		07/22/2025		580		(27)			(27)		553	553			
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025		9							9		(9)		(9)
100128778	BELLAIRE	MI		09/21/2023		388		(39)			(39)		349	349			
100136796	MEMPHIS	TN		11/27/2023		163		(6)			(6)		157	157			
100146230	BENTON CITY	WA		03/19/2024		750		(39)			(39)		711	711			
100023491	FRANKLIN	NC		09/04/2018		1,011		(26)			(26)		985	985			
100064925	SHERWOOD	AR		07/14/2021		499		(18)			(18)		481	481			
100239061	MULLICA HILL	NJ		09/29/2025		188		(4)			(4)		184	184			
100269820	TULSA	OK		12/30/2025		411		(13)			(13)		398	398			
100193448	SPARTANBURG	SC		02/10/2025		231		(6)			(6)		225	225			
100117569	DAVENPORT	FL		07/20/2023		1,505		(8)			(8)		1,497	1,497			
100200133	NEW CASTLE	PA		03/06/2025		266		(4)			(4)		262	262			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257407	BASSETT	VA		11/26/2025		654		(34)			(34)		620	620			
100119609	LAWRENCEVILLE	GA		07/31/2023		13,943		(241)			(241)		13,702	13,702			
100174072	SOUTH BEND	IN		10/31/2024		252		(10)			(10)		242	242			
100016572	PEORIA	AZ		04/10/2018		1,322		(19)			(19)		1,303	1,303			
100178266	HOUSTON	TX		11/19/2024		1,551		(51)			(51)		1,500	1,500			
100211268	TAYLORS	SC		05/15/2025		468		(29)			(29)		439	439			
100222614	MONTCLAIR	CA		07/30/2025		679		(26)			(26)		653	653			
100019690	SPRINGVILLE	UT		07/26/2018		2,030		(34)			(34)		1,996	1,996			
100071608	MEMPHIS	TN		10/14/2021		467		(15)			(15)		452	452			
100199465	CROTON	OH		03/05/2025		376		(27)			(27)		349	349			
100153468	BONHAM	TX		05/30/2024		69		(1)			(1)		68	68			
100100251	CLEVELAND	OH		03/17/2023		392		(9)			(9)		383	383			
100017871	ANNAPOLIS	MD		05/30/2018		2,168		(57)			(57)		2,111	2,111			
100213215	LAS VEGAS	NV		05/29/2025		508		(8)			(8)		500	500			
100143798	TOLEDO	OH		02/28/2024		211		(11)			(11)		200	200			
100139432	ROCKY MOUNT	NC		12/28/2023		160		(13)			(13)		147	147			
100071872	MERIDEN	CT		10/14/2021		492		(28)			(28)		464	464			
100278068	SHINGLE SPRINGS	CA		02/26/2026		178		(3)			(3)		175	175			
100237877	VISTA	CA		09/12/2025		141		(7)			(7)		134	134			
100066352	PARSONS	KS		08/02/2021		2,469		(47)			(47)		2,422	2,422			
100257934	PLEASANTVILLE	NJ		11/26/2025		532		(36)			(36)		496	496			
100061351	SIDNEY	MT		06/01/2021		1,896		8			8		1,904	1,904			
100248140	MILLSBORO	DE		10/29/2025		448		(33)			(33)		415	415			
100247912	SAINT AUGUSTINE	FL		10/29/2025		815		(58)			(58)		757	757			
100222129	WASHINGTON	NJ		07/30/2025		456		(19)			(19)		437	437			
100173963	BATTLE CREEK	MI		10/31/2024		208		(10)			(10)		198	198			
100100097	MYRTLE BEACH	SC		03/28/2023		806		(22)			(22)		784	784			
100099808	BIG SPRING	TX		02/28/2023		232		(7)			(7)		225	225			
100284281	PUYALLUP	WA		03/30/2026		92		(5)			(5)		87	87			
100257682	SHELTON	CT		11/26/2025		481		(33)			(33)		448	448			
100248743	GOSHEN	NY		10/29/2025		702		(44)			(44)		658	658			
100023297	MANASSAS PARK	VA		08/16/2018		3,173		(51)			(51)		3,122	3,122			
100110666	GARNER	NC		06/30/2023		16,489		(214)			(214)		16,275	16,275			
100064803	FLORISSANT	MO		07/14/2021		428		(19)			(19)		409	409			
100197191	LAWRENCE	KS		02/25/2025		465		(11)			(11)		454	454			
100200164	MARLTON	NJ		03/06/2025		(39,267)		527		550	(23)		(39,290)	(39,290)			
100155189	RIVERSIDE	CA		07/19/2024		27,229		555			555		27,784	27,784			
100213411	BUENA PARK	CA		05/29/2025		3,271		(133)			(133)		3,138	3,138			
100231019	KEYPORT	NJ		08/29/2025		291		(11)			(11)		280	280			
100284187	EL CAJON	CA		03/30/2026		1,084		(57)			(57)		1,027	1,027			
100213143	GILROY	CA		05/29/2025		466		(16)			(16)		450	450			
100129887	WARMINSTER	PA		09/27/2023		199		(6)			(6)		193	193			
100130384	ARCADIA	FL		09/28/2023		609		(44)			(44)		565	565			
100213106	TAMPA	FL		05/29/2025		477		(20)			(20)		457	457			
100144227	ST GEORGE	UT		03/07/2024		17,322		(105)			(105)		17,217	17,217			
100197474	UNION	NJ		02/25/2025		185		(3)			(3)		182	182			
100117831	PEMBROKE PARK	FL		07/20/2023		122		(5)			(5)		117	117			
100199618	BRONX	NY		03/05/2025		470		(34)			(34)		436	436			
100062098	NEWNAN	GA		07/01/2021		771		(15)			(15)		756	756			
100143628	CARBONDALE	PA		02/21/2024		208		(9)			(9)		199	199			
100077347	CHOCTAW	OK		01/03/2022		725		(9)			(9)		716	716			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146593	KYLE	TX		03/20/2024		32,269		(312)			(312)		31,957	31,957			
100207615	DAMASCUS	MD		04/29/2025		486		(30)			(30)		456	456			
100129925	WESTLAND	MI		09/27/2023		198		(6)			(6)		192	192			
100135142	PASADENA	TX		11/03/2023		2,729		(26)			(26)		2,703	2,703			
100164928	READING	PA		08/28/2024		198		(7)			(7)		191	191			
100257582	HOMER GLEN	IL		11/26/2025		549		(33)			(33)		516	516			
100248299	EASLEY	SC		10/29/2025		537		(15)			(15)		522	522			
100126363	KANNAPOLIS	NC		08/30/2023		230		(8)			(8)		222	222			
100136120	KATY	TX		12/18/2023		5,289		(402)			(402)		4,887	4,887			
100248245	PALMYRA	NJ		10/29/2025		671							671	671			
100174955	SAN ANTONIO	TX		10/31/2024		155		(10)			(10)		145	145			
100200005	LAREDO	TX		03/06/2025		(1,257)		325	397		(72)		(1,329)	(1,329)			
100237148	SACRAMENTO	CA		09/12/2025		457		(29)			(29)		428	428			
100071293	PHENIX CITY	AL		10/01/2021		979		11			11		990	990			
100020018	BELTON	TX		07/30/2018		1,362		(46)			(46)		1,316	1,316			
100071747	TITUSVILLE	FL		10/14/2021		515		(27)			(27)		488	488			
100210994	LAS VEGAS	NV		05/15/2025		475		(28)			(28)		447	447			
100188058	ALBUQUERQUE	NM		01/07/2025		480		(25)			(25)		455	455			
100199861	ASHBURN	VA		03/05/2025		481		(26)			(26)		455	455			
100284868	SENOIA	GA		03/27/2026		152		(6)			(6)		146	146			
100196685	SAN DIMAS	CA		02/25/2025		489		(27)			(27)		462	462			
100060496	STERLING HEIGHTS	MI		06/01/2021		756		3			3		759	759			
100221904	SANTEE	CA		07/30/2025		868		(26)			(26)		842	842			
100151943	HEMPSTEAD	TX		06/14/2024		2,114		(167)			(167)		1,947	1,947			
100208357	KANNAPOLIS	NC		04/29/2025		191		(5)			(5)		186	186			
100069875	MCMINNVILLE	OR		09/01/2021		743		17			17		760	760			
100211387	ORLANDO	FL		05/15/2025		482		(30)			(30)		452	452			
100196863	DALY CITY	CA		02/25/2025		553		(20)			(20)		533	533			
100208566	SCOTTSDALE	AZ		04/29/2025		586		(16)			(16)		570	570			
100193266	KETTERING	OH		02/10/2025		537		(18)			(18)		519	519			
100139086	BUHL	ID		12/28/2023		870		(66)			(66)		804	804			
100237259	ASHBURN	VA		09/12/2025		201		(12)			(12)		189	189			
100103182	EUCLID	OH		04/21/2023		206		(5)			(5)		201	201			
100103183	EUCLID	OH		04/21/2023		206		(5)			(5)		201	201			
100197134	ANTIOCH	CA		02/25/2025		684		(30)			(30)		654	654			
100197227	ORANGE	CT		02/25/2025		700		(15)			(15)		685	685			
100207984	RAMONA	CA		04/29/2025		569		(35)			(35)		534	534			
100057772	HASTINGS	NE		06/30/2021		877		(39)			(39)		838	838			
100072543	DANBURY	CT		11/01/2021		574							574	574			
100061101	PARMA	OH		06/01/2021		805		3			3		808	808			
100237595	CHICAGO	IL		09/12/2025		480		(32)			(32)		448	448			
100061404	HOMESTEAD	PA		06/01/2021		479		2			2		481	481			
100248311	LIVINGSTON	MT		10/29/2025		1,353		(76)			(76)		1,277	1,277			
100146500	BRIGHTWOOD	VA		03/19/2024		131		(8)			(8)		123	123			
100079000	ZAPATA	TX		02/24/2022		894		(20)			(20)		874	874			
100190412	ELK GROVE	CA		01/23/2025		518		(8)			(8)		510	510			
100229206	JACKSONVILLE	NC		08/13/2025		232		(12)			(12)		220	220			
100208522	ONSTED	MI		04/29/2025		618		(16)			(16)		602	602			
100248193	CANAL FULTON	OH		10/29/2025		679		(45)			(45)		634	634			
100248514	DRY RIDGE	KY		10/29/2025		501		(28)			(28)		473	473			
100109799	TALLAHASSEE	FL		08/04/2023		239		(10)			(10)		229	229			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181953	BAKERSFIELD	CA		12/12/2024		6,190		158			158		6,348	6,348			
100208190	SAN DIEGO	CA		04/29/2025		573		(15)			(15)		558	558			
100068499	SILVER CITY	NM		08/25/2021		482		(28)			(28)		454	454			
100175807	MAPLE HEIGHTS	OH		11/12/2024		216		(8)			(8)		208	208			
100177860	PLYMOUTH	MI		11/19/2024		1,806		(68)			(68)		1,738	1,738			
100133939	ANDERSON	SC		10/25/2023		177		(6)			(6)		171	171			
100272588	WACO	TX		01/09/2026		232		(9)			(9)		223	223			
100184771	BARDONIA	NY		12/17/2024		501		(9)			(9)		492	492			
100057970	HOCKLEY	TX		06/30/2021		485		(6)			(6)		479	479			
100057762	PENSACOLA	FL		06/30/2021		508		(23)			(23)		485	485			
100155165	MYRTLE BEACH	SC		07/19/2024		305		(12)			(12)		293	293			
100197346	KLAMATH FALLS	OR		02/25/2025		320		(9)			(9)		311	311			
100061166	SAINT LOUIS	MO		06/01/2021		557		2			2		559	559			
100061600	WILLSBORO	NY		07/01/2021		898		(15)			(15)		883	883			
100257656	ROBERTS	WI		11/26/2025		256		(19)			(19)		237	237			
100061938	JACKSONVILLE	FL		07/01/2021		408		(8)			(8)		400	400			
100108373	BALTIMORE	MD		05/25/2023		238		(7)			(7)		231	231			
100100098	MYRTLE BEACH	SC		03/28/2023		757		(28)			(28)		729	729			
100204185	HINCKLEY	IL		03/31/2025		534		(22)			(22)		512	512			
100269556	EVERETT	WA		12/30/2025		439		(9)			(9)		430	430			
100237157	WOODHAVEN	NY		09/12/2025		106		(8)			(8)		98	98			
100184650	PLEASANT GROVE	UT		12/17/2024		508		(19)			(19)		489	489			
100199760	GOOSE CREEK	SC		03/05/2025		528		(7)			(7)		521	521			
100244206	ALTOONA	IA		09/29/2025		445		(26)			(26)		419	419			
100190442	DURANGO	CO		01/23/2025		593		(31)			(31)		562	562			
100190408	WINTER PARK	FL		01/23/2025		510		(14)			(14)		496	496			
100068305	SOCORRO	NM		08/25/2021		531		(11)			(11)		520	520			
100180536	FARMINGTON	NM		11/26/2024		2,003		(75)			(75)		1,928	1,928			
100060571	ALABASTER	AL		06/01/2021		729		3			3		732	732			
100237652	WAUKEE	IA		09/12/2025		206		(6)			(6)		200	200			
100175487	PORT RICHEY	FL		12/23/2024		10,945		(506)			(506)		10,439	10,439			
100239382	DALLAS	TX		09/29/2025		442		(17)			(17)		425	425			
100064977	RICHWOOD	OH		07/14/2021		778		(26)			(26)		752	752			
100061021	EAST CHICAGO	IN		06/01/2021		482		2			2		484	484			
100184897	LAKE STEVENS	WA		12/17/2024		696		(4)			(4)		692	692			
100061972	CHICAGO	IL		07/01/2021		526		(3)			(3)		523	523			
100237719	DAVIS JUNCTION	IL		09/12/2025		252		(18)			(18)		234	234			
100172901	YORK	PA		10/25/2024		207		(10)			(10)		197	197			
100134020	TRENTON	NJ		10/25/2023		457		(4)			(4)		453	453			
100147920	DURHAM	NC		04/08/2024		30,563		(326)			(326)		30,237	30,237			
100187835	SUFFOLK	VA		01/07/2025		463		(20)			(20)		443	443			
100222262	HEBRON	MD		07/30/2025		35,087		(735)			(735)		34,352	34,352			
100208128	GUNNISON	CO		04/29/2025		462		(12)			(12)		450	450			
100023968	SACRAMENTO	CA		09/10/2018		4,501		(123)			(123)		4,378	4,378			
100177694	HOLLY SPRINGS	NC		11/19/2024		569		(23)			(23)		546	546			
100017939	GREENVILLE	TX		05/22/2018		1,342		(36)			(36)		1,306	1,306			
100239062	ELK GROVE	CA		09/29/2025		1,636		(33)			(33)		1,603	1,603			
100211218	HENDERSON	NV		05/15/2025		324		(16)			(16)		308	308			
100213112	LEWISBURG	TN		05/29/2025		917		(12)			(12)		905	905			
100212898	LAKE CHARLES	LA		05/29/2025		516		(8)			(8)		508	508			
100065601	CHICAGO	IL		07/28/2021		1,111		(45)			(45)		1,066	1,066			

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100257315	LAKE PEEKSKILL	NY		11/26/2025		7,486		(117)			(117)		7,369	7,369			
100184435	NORTH PLAINS	OR		12/17/2024		472		(12)			(12)		460	460			
100187860	GILBERT	AZ		01/07/2025		92,468		(5,122)			(5,122)		87,346	87,346			
100248104	SPOKANE	WA		10/29/2025		541		(34)			(34)		507	507			
100273475	KISSIMMEE	FL		01/23/2026		3,723		(211)			(211)		3,512	3,512			
100060940	RAYTOWN	MO		06/01/2021		694		3			3		697	697			
100213390	MARYVILLE	TN		05/29/2025		1,049		(24)			(24)		1,025	1,025			
100100191	MILWAUKEE	WI		03/17/2023		231		(5)			(5)		226	226			
100060356	SAN ANTONIO	TX		06/01/2021		885		3			3		888	888			
100257545	MAGNOLIA	DE		11/26/2025		536		(14)			(14)		522	522			
100078961	MULBERRY	FL		02/24/2022		925		(11)			(11)		914	914			
100257989	SAND SPRINGS	OK		11/26/2025		228		(13)			(13)		215	215			
100267625	TEMPLE	TX		12/29/2025		460		(32)			(32)		428	428			
100062099	ROANOKE	VA		07/01/2021		1,000		(11)			(11)		989	989			
100248822	GLENROCK	WY		10/29/2025		243		(9)			(9)		234	234			
100247975	MIAMI	FL		10/29/2025		501		(28)			(28)		473	473			
100061151	SODDY DAISY	TN		06/01/2021		682		3			3		685	685			
100141187	CLEVELAND HEIGHTS	OH		01/30/2024		180		(3)			(3)		177	177			
100164695	CHINO VALLEY	AZ		08/23/2024		222		(6)			(6)		216	216			
100247736	E BRIDGEWATER	MA		10/29/2025		1,051		(46)			(46)		1,005	1,005			
100212949	OCOEE	FL		05/29/2025		6,529		(351)			(351)		6,178	6,178			
100126428	FORT WORTH	TX		08/30/2023		205		(5)			(5)		200	200			
100064817	INDIANAPOLIS	IN		07/14/2021		917		(39)			(39)		878	878			
100181444	LAFAYETTE	LA		01/09/2025		11,507		(518)			(518)		10,989	10,989			
100269733	MCALLEN	TX		12/30/2025		460		(18)			(18)		442	442			
100196775	MILNER	GA		02/25/2025		486		(16)			(16)		470	470			
100078652	MANITOWOC	WI		02/02/2022		771		(58)			(58)		713	713			
100141094	DETROIT	MI		01/30/2024		663		(21)			(21)		642	642			
100079961	SUNRISE	FL		04/25/2022		778		(29)			(29)		749	749			
100258954	BOURBON	IN		12/05/2025		238		(11)			(11)		227	227			
100064734	RITZVILLE	WA		07/14/2021		488		(24)			(24)		464	464			
100076308	GALLOWAY	NJ		01/07/2022		523		(19)	1		(20)		503	503			
100237879	MESA	AZ		09/12/2025		1,601		(84)			(84)		1,517	1,517			
100177912	WEST BLOOMFIELD	MI		11/19/2024		404		(24)			(24)		380	380			
100230747	WASHINGTON	GA		08/29/2025		451		(19)			(19)		432	432			
100157754	TUSTIN	CA		07/02/2024		908		(24)			(24)		884	884			
100077277	GASTONIA	NC		01/03/2022		485		(12)			(12)		473	473			
100197461	COLUMBIA	NJ		02/25/2025		250		(11)			(11)		239	239			
100067667	RICHMOND	VA		09/23/2021		357		(11)			(11)		346	346			
100190436	MOSS BEACH	CA		01/23/2025		904		1			1		905	905			
100157756	ESCONDIDO	CA		07/02/2024		496		(15)			(15)		481	481			
100208838	NORTH ROYALTON	OH		04/29/2025		465		(25)			(25)		440	440			
100204437	OLNEY	IL		04/01/2025		118		(4)			(4)		114	114			
100285002	GARY	IN		03/27/2026		142		(5)			(5)		137	137			
100208776	COVINA	CA		04/29/2025		958		(5)			(5)		953	953			
100197486	SELAH	WA		02/25/2025		167		(8)			(8)		159	159			
100117306	HOUSTON	TX		07/20/2023		93		6			6		99	99			
100248172	TUCSON	AZ		10/29/2025		7,418		(240)			(240)		7,178	7,178			
100146152	OAK GROVE	MO		03/19/2024		5,156		(242)			(242)		4,914	4,914			
100274230	ESCONDIDO	CA		01/29/2026		420		(8)			(8)		412	412			
100257584	LAS VEGAS	NV		11/26/2025		159		(12)			(12)		147	147			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100278099	TARZANA	CA		02/26/2026		11,301		(433)			(433)		10,868	10,868			
100157499	SAINT LOUIS	MO		02/20/2025		195		(5)			(5)		190	190			
100269937	NASHVILLE	TN		12/30/2025		92,401		(5,589)			(5,589)		86,812	86,812			
100204223	SAN DIEGO	CA		03/31/2025		646		(28)			(28)		618	618			
100244381	DEATSVILLE	AL		09/29/2025		119		(9)			(9)		110	110			
100207562	FORT MILL	SC		04/29/2025		1,972		(105)			(105)		1,867	1,867			
100196904	LAKEWOOD	CO		02/25/2025		1,271		(20)			(20)		1,251	1,251			
100184503	BOISE	ID		12/17/2024		496		(19)			(19)		477	477			
100075697	SWEET HOME	OR		12/01/2021		743		(4)			(4)		739	739			
100211258	FRAMINGHAM	MA		05/15/2025		3,966		(173)			(173)		3,793	3,793			
100237313	AUMSVILLE	OR		09/12/2025		184		(11)			(11)		173	173			
100200131	NEW BRIGHTON	PA		03/06/2025		259		(3)			(3)		256	256			
100108400	LITTLE ROCK	AR		05/25/2023		200		(8)			(8)		192	192			
100181566	ROCKFORD	IL		12/09/2024		188		(5)			(5)		183	183			
100265269	FLORENCE	AL		12/19/2025		511		(16)			(16)		495	495			
100207534	TUSTIN	CA		04/29/2025		6,201		(271)			(271)		5,930	5,930			
100249654	EL DORADO HILLS	CA		10/30/2025		420		(8)			(8)		412	412			
100210001	IMPERIAL	CA		05/07/2025		650		(30)			(30)		620	620			
100062165	HUNTSVILLE	AR		07/01/2021		770		(10)			(10)		760	760			
100143640	WILLIAMSTON	SC		02/21/2024		4,476		(20)	(12)		(8)		4,468	4,468			
100184817	ROYAL PALM BEACH	FL		12/17/2024		709		(29)			(29)		680	680			
100249613	PHOENIX	AZ		10/30/2025		289		(11)			(11)		278	278			
100162334	TUCSON	AZ		08/06/2024		496		(12)			(12)		484	484			
100157378	MATTESON	IL		02/20/2025		196		(11)			(11)		185	185			
100065141	WILLIAMSBURG	VA		07/14/2021		560		(13)			(13)		547	547			
100077343	FRESNO	CA		01/03/2022		685		(17)			(17)		668	668			
100157104	COLUMBIA	SC		02/20/2025		222		(2)			(2)		220	220			
100140055	OCEAN CITY	MD		01/09/2024		3,782		(74)			(74)		3,708	3,708			
100061327	STONE MOUNTAIN	GA		06/01/2021		532		2			2		534	534			
100076027	FAYETTEVILLE	NC		01/07/2022		485		(17)			(17)		468	468			
100062515	VICTORIA	TX		07/01/2021		555		(8)			(8)		547	547			
100277802	GRAND PRAIRIE	TX		02/26/2026		414		(20)			(20)		394	394			
100282812	BLOOMFIELD	IN		03/02/2026		303		(22)			(22)		281	281			
100146250	SIMPSONVILLE	SC		03/19/2024		504		(28)			(28)		476	476			
100208623	LAWRENCEBURG	KY		04/29/2025		368		(20)			(20)		348	348			
100155793	VAIL	AZ		06/18/2024		411		(23)			(23)		388	388			
100057701	PALATINE	IL		06/30/2021		478		(6)			(6)		472	472			
5.00007E+11	ZWIJNDRECHT	NLD		10/31/2025		9							9		(9)		(9)
100119786	MEMPHIS	TN		08/08/2023		199		(5)			(5)		194	194			
100269648	AURORA	CO		12/30/2025		319		(23)			(23)		296	296			
100076019	PETERSBURG	VA		01/07/2022		493		(19)			(19)		474	474			
100207779	CLEWISTON	FL		04/29/2025		88,670		(2,271)			(2,271)		86,399	86,399			
100248357	SANFORD	ME		10/29/2025		496		(24)			(24)		472	472			
100109139	GARLAND	TX		06/09/2023		2,206		(42)			(42)		2,164	2,164			
100071783	CLEVELAND	OH		10/14/2021		488		(27)			(27)		461	461			
100243894	SPARKS	NV		09/29/2025		444		(35)			(35)		409	409			
100208437	COVINGTON	WA		04/29/2025		270		(11)			(11)		259	259			
100244079	GILBERT	AZ		09/29/2025		452		(31)			(31)		421	421			
100149538	MILLSBORO	DE		04/26/2024		224		(3)			(3)		221	221			
100194168	LAUDERHILL	FL		02/14/2025		100		(5)			(5)		95	95			
100062383	SEGUIN	TX		07/01/2021		982		(10)			(10)		972	972			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175751	RIVERSIDE	CA		11/12/2024		820		2			2		822	822			
100208631	HUGHSON	CA		04/29/2025		412		(10)			(10)		402	402			
100284316	RICHMOND	TX		03/30/2026		445		(24)			(24)		421	421			
100075622	FOND DU LAC	WI		12/01/2021		514		(20)			(20)		494	494			
100202035	PUEBLO	CO		03/18/2025		193		(1)			(1)		192	192			
100258016	WEST WARWICK	RI		11/26/2025		437		(24)			(24)		413	413			
100239635	SELAH	WA		09/29/2025		90,392		(4,197)			(4,197)		86,195	86,195			
100258937	LEADVILLE	CO		12/05/2025		398		(18)			(18)		380	380			
100200043	SAINT LOUIS	MO		03/06/2025		307							307	307			
100017843	MORENO VALLEY	CA		05/30/2018		2,690		(5)			(5)		2,685	2,685			
100190369	CLEVELAND	OH		01/22/2025		202		(6)			(6)		196	196			
100192213	MEMPHIS	TN		01/31/2025		253		(8)			(8)		245	245			
100237733	RONAN	MT		09/12/2025		479		(28)			(28)		451	451			
100243937	LAKE PLACID	FL		09/29/2025		474		(23)			(23)		451	451			
100109835	NORFOLK	VA		06/22/2023		248		(8)			(8)		240	240			
100181239	HOUSTON	TX		12/06/2024		1,468		(65)			(65)		1,403	1,403			
100276678	MEMPHIS	TN		01/29/2026		304		(15)			(15)		289	289			
100284940	AKRON	OH		03/27/2026		148		(4)			(4)		144	144			
100129879	ATLANTIC CITY	NJ		09/27/2023		170		(6)			(6)		164	164			
100197456	ZACHARY	LA		02/25/2025		2,881		(55)			(55)		2,826	2,826			
100285007	WINTERVILLE	NC		03/27/2026		665		(26)			(26)		639	639			
100257665	ALBUQUERQUE	NM		11/26/2025		457		(33)			(33)		424	424			
100129975	GARFIELD HEIGHTS	OH		09/27/2023		200		(5)			(5)		195	195			
100057603	CHATTANOOGA	TN		06/30/2021		485		(26)			(26)		459	459			
100103193	CLEVELAND	OH		04/21/2023		405		(12)			(12)		393	393			
100239569	LAFAYETTE	TN		09/29/2025		789		(22)			(22)		767	767			
100237848	CARROLLTON	VA		09/12/2025		561		(39)			(39)		522	522			
100075649	KINGSTON	PA		12/01/2021		559		(11)			(11)		548	548			
100199990	GRANTS	NM		03/06/2025		285		1			1		286	286			
100071726	BARTOW	FL		10/14/2021		512		(26)			(26)		486	486			
100064829	LAFAYETTE	LA		07/14/2021		487		(21)			(21)		466	466			
100214070	IRVING	TX		05/30/2025		500		(20)			(20)		480	480			
100116278	STONE MOUNTAIN	GA		07/20/2023		209		7			7		216	216			
100267695	WELDON SPRING	MO		12/29/2025		248		(20)			(20)		228	228			
100076119	GALION	OH		01/07/2022		955		(37)			(37)		918	918			
100174086	AKRON	OH		10/31/2024		228		(11)			(11)		217	217			
100071773	SAN ANTONIO	TX		10/14/2021		332		(29)	1		(30)		302	302			
100155085	SALEM	OR		07/19/2024		6,572		(60)			(60)		6,512	6,512			
100184461	MONROE	OR		12/17/2024		483		(18)			(18)		465	465			
100064900	WHITING	IN		07/14/2021		521		(20)			(20)		501	501			
100069375	PALMYRA	NJ		09/01/2021		362		(2)			(2)		360	360			
100208080	SURPRISE	AZ		04/29/2025		265		(7)			(7)		258	258			
100284917	KLAMATH FALLS	OR		03/27/2026		145		(6)			(6)		139	139			
100060680	HUNTSVILLE	TX		06/01/2021		316		1			1		317	317			
100237887	AUBURN	WA		09/12/2025		155		(11)			(11)		144	144			
100057582	PHILADELPHIA	PA		06/30/2021		481		(7)			(7)		474	474			
100165771	OCALA	FL		08/29/2024		165		(15)			(15)		150	150			
100068482	RACINE	WI		08/25/2021		444		(17)			(17)		427	427			
100101799	MILWAUKEE	WI		03/31/2023		183		(6)			(6)		177	177			
100222347	HILMAR	CA		07/30/2025		5,866		(223)			(223)		5,643	5,643			
100102702	PITTSBURGH	PA		06/22/2023		4,034		(220)			(220)		3,814	3,814			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236746	LUBBOCK	TX		09/11/2025		222		(9)			(9)		213	213			
100139353	WOODRIDGE	IL		12/28/2023		178		(5)			(5)		173	173			
100064766	CHATTANOOGA	TN		07/14/2021		515		(24)			(24)		491	491			
100197070	WAIANAE	HI		02/25/2025		1,222		(61)			(61)		1,161	1,161			
100135036	HOUSTON	TX		10/30/2023		221		(3)			(3)		218	218			
100146322	EDMOND	OK		03/19/2024		960		(52)			(52)		908	908			
100199858	SCOTCH PLAINS	NJ		03/05/2025		101		(7)			(7)		94	94			
100075065	ALBANY	GA		12/01/2021		494		(8)			(8)		486	486			
100088282	BALTIMORE	MD		10/17/2022		252		(4)			(4)		248	248			
100061287	MEMPHIS	TN		06/01/2021		681		3			3		684	684			
100064698	WILMINGTON	DE		07/14/2021		335		(18)			(18)		317	317			
100090658	HAMLET	NC		12/29/2022		287		(9)			(9)		278	278			
100114836	MYRTLE BEACH	SC		07/10/2023		521		16			16		537	537			
100239434	NEWTON GROVE	NC		09/29/2025		269		(6)			(6)		263	263			
100164824	PLANT CITY	FL		08/26/2024		4,177		(141)			(141)		4,036	4,036			
100117041	LEXINGTON	NC		07/20/2023		1,067		106			106		1,173	1,173			
100198543	OCEAN CITY	MD		02/28/2025		25,642		(473)			(473)		25,169	25,169			
100151080	MESA	AZ		05/08/2024		4,710		(101)			(101)		4,609	4,609			
100187832	ORLANDO	FL		01/07/2025		466		(20)			(20)		446	446			
100257506	NORTH GROSVENORDALE	CT		11/26/2025		500		(28)			(28)		472	472			
100078864	AVON PARK	FL		02/24/2022		450		(12)			(12)		438	438			
100076051	GRIFFIN	GA		01/07/2022		487		(18)			(18)		469	469			
100269677	SPRING VALLEY	CA		12/30/2025		543		(26)			(26)		517	517			
100175845	SCRANTON	PA		11/12/2024		169		(6)			(6)		163	163			
100248694	SPRINGFIELD	OR		10/29/2025		603		(42)			(42)		561	561			
100243862	MONTGOMERY	TX		09/29/2025		474		(29)			(29)		445	445			
100248621	CARTERSVILLE	GA		10/29/2025		453		(33)			(33)		420	420			
100163110	LEXINGTON	KY		08/13/2024		5,475		(154)			(154)		5,321	5,321			
100249842	DENTON	NC		10/30/2025		813		(15)			(15)		798	798			
100209718	LEBANON	PA		05/05/2025		217		(4)			(4)		213	213			
5.00006E+11	ARNHEM	NLD		06/30/2025		9							9		(9)		(9)
100213219	SEBRING	FL		05/29/2025		329		(8)			(8)		321	321			
100064685	FORT WORTH	TX		07/14/2021		551		(32)			(32)		519	519			
100249604	BELTON	TX		10/30/2025		501		(18)			(18)		483	483			
100061699	BELTON	TX		07/01/2021		809		(13)			(13)		796	796			
100199775	SPRING HILL	TN		03/05/2025		900		(55)			(55)		845	845			
100061068	OAK HILL	OH		06/01/2021		973		4			4		977	977			
100064866	BALTIMORE	MD		07/14/2021		494		(20)			(20)		474	474			
100177182	FORT MYERS	FL		01/16/2025		183		(8)			(8)		175	175			
100211001	NORTH READING	MA		05/15/2025		1,620		(93)			(93)		1,527	1,527			
100244272	UPPER MARLBORO	MD		09/29/2025		419		(27)			(27)		392	392			
100244101	AVENEL	NJ		09/29/2025		464		(28)			(28)		436	436			
100103116	GARFIELD HEIGHTS	OH		04/21/2023		220		(6)			(6)		214	214			
100237170	WEST COLUMBIA	SC		09/12/2025		492		(31)			(31)		461	461			
100237221	JONESBORO	GA		09/12/2025		147		(11)			(11)		136	136			
100131703	OWENSBORO	KY		10/06/2023		210		(1)			(1)		209	209			
100237921	CLEVELAND	OH		09/12/2025		488		(18)			(18)		470	470			
100257512	WOODSTOCK	GA		11/26/2025		656		(38)			(38)		618	618			
100202069	ALBERT LEA	MN		03/18/2025		213		(2)			(2)		211	211			
100157101	GARLAND	TX		02/20/2025		1,407		(59)			(59)		1,348	1,348			
100195620	SAINT LOUIS	MO		02/24/2025		299		(7)			(7)		292	292			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5.00007E+11	S-HERTOGENBOSCH	NLD		12/23/2025		9							9		(9)		(9)
100248651	DES MOINES	IA		10/29/2025		311		(17)			(17)		294	294			
100061027	LUMBERTON	NC		06/01/2021		740		3			3		743	743			
100155679	CHESAPEAKE	VA		06/18/2024		953		(51)			(51)		902	902			
100157497	MONTGOMERY	AL		02/20/2025		194		(8)			(8)		186	186			
100164937	LAKELAND	GA		08/28/2024		182		(3)			(3)		179	179			
100146442	MOROCCO	IN		03/19/2024		415		(25)			(25)		390	390			
100174098	LINCOLN PARK	MI		10/31/2024		200		(9)			(9)		191	191			
100210381	EVANSVILLE	IN		05/12/2025		205		(10)			(10)		195	195			
100061970	HUBER HEIGHTS	OH		07/01/2021		475		(6)			(6)		469	469			
100202055	WICHITA FALLS	TX		03/18/2025		229		2			2		231	231			
100172783	MILLINGTON	TN		12/06/2024		1,712		(56)			(56)		1,656	1,656			
100092011	TRENTON	NJ		02/09/2023		772		(24)			(24)		748	748			
100174127	LOUISVILLE	KY		10/31/2024		210		(10)			(10)		200	200			
100173924	ST LOUIS	MO		10/31/2024		230		(11)			(11)		219	219			
100060997	CHATTANOOGA	TN		06/01/2021		727		3			3		730	730			
100156910	EAST CHICAGO	IN		06/27/2024		185		(5)			(5)		180	180			
100207939	CANTERBURY	CT		04/29/2025		1,709		(42)			(42)		1,667	1,667			
100175830	HUNTINGTON	WV		11/12/2024		230		(8)			(8)		222	222			
100239263	RICHWOOD	OH		09/29/2025		147		(3)			(3)		144	144			
100237402	WENTZVILLE	MO		09/12/2025		441		(32)			(32)		409	409			
100177732	WATSONVILLE	CA		11/19/2024		435		(27)			(27)		408	408			
100078716	TRENTON	NJ		02/02/2022		7,728		(618)			(618)		7,110	7,110			
100132444	MONTAGUE	NJ		11/03/2023		200		(2)			(2)		198	198			
100269129	VILLAGE OF CLARKSTON	MI		12/30/2025		500		(23)			(23)		477	477			
100157462	DETROIT	MI		02/20/2025		196		(10)			(10)		186	186			
100178038	CHARLES TOWN	WV		11/19/2024		397		(20)			(20)		377	377			
100197243	SIDNEY	OH		02/25/2025		587		(19)			(19)		568	568			
100109669	WINNSBORO	SC		06/16/2023		281		(22)			(22)		259	259			
100062925	SAINT LOUIS	MO		07/01/2021		198		(2)			(2)		196	196			
100134925	MEMPHIS	TN		10/30/2023		165		(10)			(10)		155	155			
100196860	MARIETTA	GA		02/25/2025		856		(41)			(41)		815	815			
100277841	OVERLAND PARK	KS		02/26/2026		453		(21)			(21)		432	432			
100277922	BANGOR	ME		02/26/2026		162		(6)			(6)		156	156			
100277997	WENTZVILLE	MO		02/26/2026		405		(15)			(15)		390	390			
100277885	WOODLAND	CA		02/26/2026		309		(11)			(11)		298	298			
100278206	SHERIDAN	CO		02/26/2026		2,064		(98)			(98)		1,966	1,966			
100282742	MCMINNVILLE	OR		03/02/2026		151		(11)			(11)		140	140			
100282858	OCEAN SHORES	WA		03/02/2026		556		(41)			(41)		515	515			
100237604	GREENFIELD	CA		09/12/2025		3,569		(169)			(169)		3,400	3,400			
100071741	OKLAHOMA CITY	OK		10/14/2021		476		(28)			(28)		448	448			
100196597	BAGLEY	MN		02/25/2025		454		(21)			(21)		433	433			
100190299	CLEVELAND	OH		01/22/2025		195		(2)			(2)		193	193			
100248146	BEVERLY	MA		10/29/2025		1,055		(31)			(31)		1,024	1,024			
100273437	CASA GRANDE	AZ		01/23/2026		181		(12)			(12)		169	169			
100278054	CRESCENT CITY	FL		02/26/2026		187		(4)			(4)		183	183			
100193218	PONTIAC	MI		02/10/2025		937		(27)			(27)		910	910			
100229194	WINSTON SALEM	NC		08/13/2025		208		(10)			(10)		198	198			
100067123	VANCOUVER	WA		08/02/2021		963		17			17		980	980			
100200129	ATLANTIC CITY	NJ		03/06/2025		258		(6)			(6)		252	252			
100164915	ELKHART	IN		08/28/2024		236		(6)			(6)		230	230			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269565	MODESTO	CA		12/30/2025		183		(4)			(4)		179	179			
100075366	STANFORD	KY		12/01/2021		351		(8)			(8)		343	343			
100134725	LEXINGTON	SC		10/30/2023		5,719		(25)			(25)		5,694	5,694			
100269343	BRENTWOOD	CA		12/30/2025		207		(4)			(4)		203	203			
100257740	NAMPA	ID		11/26/2025		151		(11)			(11)		140	140			
100201439	WINTER PARK	FL		03/12/2025		6,771		(258)			(258)		6,513	6,513			
100197306	GREENVILLE	SC		02/25/2025		82,337		(4,392)			(4,392)		77,945	77,945			
100248327	ONTARIO	CA		10/29/2025		179		(13)			(13)		166	166			
100243899	NEW BRAUNFELS	TX		09/29/2025		1,290		(83)			(83)		1,207	1,207			
100248553	CLINTON	CT		10/29/2025		554		(15)			(15)		539	539			
100269245	TAMPA	FL		12/30/2025		275		(11)			(11)		264	264			
100244268	SPRINGFIELD	MA		09/29/2025		154		(8)			(8)		146	146			
100248141	COLUMBUS	OH		10/29/2025		161		(12)			(12)		149	149			
100197303	WEST BEND	WI		02/25/2025		673		(19)			(19)		654	654			
100273425	LAKE GEORGE	NY		01/23/2026		413		(29)			(29)		384	384			
100211146	ATLANTA	GA		05/15/2025		443		(29)			(29)		414	414			
100071134	JACKSON	MI		10/01/2021		531		(1)			(1)		530	530			
100239238	CASSELBERRY	FL		09/29/2025		160		(3)			(3)		157	157			
100269301	ROCHESTER HILLS	MI		12/30/2025		413		(19)			(19)		394	394			
100269413	DALLAS	GA		12/30/2025		411		(16)			(16)		395	395			
100237429	WILMINGTON	DE		09/12/2025		566		(41)			(41)		525	525			
100076128	WINSTON SALEM	NC		01/07/2022		814		(25)			(25)		789	789			
100184872	DELRAY BEACH	FL		12/17/2024		1,088		(26)			(26)		1,062	1,062			
100237906	GARDEN GROVE	CA		09/12/2025		150		(11)			(11)		139	139			
100208721	MARGATE	FL		04/29/2025		616		(33)			(33)		583	583			
100269330	APPLE VALLEY	MN		12/30/2025		424		(9)			(9)		415	415			
100244367	WILLAMINA	OR		09/29/2025		433		(32)			(32)		401	401			
100193303	MEMPHIS	TN		02/10/2025		531		(9)			(9)		522	522			
100269484	AMELIA	OH		12/30/2025		482		(10)			(10)		472	472			
100157935	BREINIGSVILLE	PA		07/09/2024		33,951		1,253			1,253		35,204	35,204			
100237195	COMPTON	CA		09/12/2025		176		(10)			(10)		166	166			
100277805	RICHMOND	TX		02/26/2026		555		(24)			(24)		531	531			
100210775	FORT WALTON BEACH	FL		05/15/2025		420		(31)			(31)		389	389			
100269431	ARVADA	CO		12/30/2025		527		(15)			(15)		512	512			
100284277	MORENO VALLEY	CA		03/30/2026		357		(16)			(16)		341	341			
100087220	SKOKIE	IL		10/25/2022		1,325		73			73		1,398	1,398			
100269229	DADE CITY	FL		12/30/2025		558		(11)			(11)		547	547			
100269464	BEAUMONT	CA		12/30/2025		544		(11)			(11)		533	533			
100063944	OCALA	FL		07/01/2021		627		11			11		638	638			
100257750	WAUKEE	IA		11/26/2025		424		(31)			(31)		393	393			
100129917	LAKEMORE	OH		09/27/2023		194		(4)			(4)		190	190			
100062666	OSAKIS	MN		07/01/2021		970		(14)			(14)		956	956			
100239825	WEST PALM BEACH	FL		09/29/2025		485		(14)			(14)		471	471			
100074611	WINSTON SALEM	NC		12/01/2021		184							184	184			
100277818	GAINESVILLE	FL		02/26/2026		1,219		(24)			(24)		1,195	1,195			
100117026	JACKSON	TN		07/20/2023		325		45			45		370	370			
100169218	CHESTER	PA		09/27/2024		179		(8)			(8)		171	171			
100208475	KISSIMMEE	FL		04/29/2025		1,439		(33)			(33)		1,406	1,406			
100249574	WINCHESTER	CA		10/30/2025		2,017		(92)			(92)		1,925	1,925			
100257468	PECULIAR	MO		11/26/2025		462		(31)			(31)		431	431			
100265311	QUEEN CREEK	AZ		12/19/2025		463		(25)			(25)		438	438			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100230690	VANCOUVER	WA		08/29/2025		413		(9)			(9)		404	404			
100249351	LAS VEGAS	NV		10/30/2025		356		(5)			(5)		351	351			
100205021	GAYLORD	MI		04/10/2025		151		(7)			(7)		144	144			
100237671	FAIRMONT	WV		09/12/2025		1,583		(52)			(52)		1,531	1,531			
100200197	DENVER	CO		03/07/2025		239		(5)			(5)		234	234			
100257567	HOWARD BEACH	NY		11/26/2025		505		(26)			(26)		479	479			
100258662	SEBASTIAN	FL		12/05/2025		508		(23)			(23)		485	485			
100089613	FORT LAUDERDALE	FL		01/30/2023		9,431		(408)			(408)		9,023	9,023			
100174805	MAPLE HEIGHTS	OH		10/31/2024		213		(13)			(13)		200	200			
100248491	FRANKFORT	IN		10/29/2025		414		(30)			(30)		384	384			
100213894	HOUSTON	TX		05/29/2025		33,217		1,724			1,724		34,941	34,941			
100269368	BAKERSFIELD	CA		12/30/2025		801		(16)			(16)		785	785			
100190401	KINGSVILLE	MD		01/23/2025		513		(10)			(10)		503	503			
100065634	HOFFMAN ESTATES	IL		07/28/2021		989		(46)			(46)		943	943			
100258500	FOLSOM	CA		12/05/2025		550		(11)			(11)		539	539			
100064738	CLEVELAND	OH		07/14/2021		473		(23)			(23)		450	450			
100060368	AUSTIN	TX		06/01/2021		954		4			4		958	958			
100057633	PHILADELPHIA	PA		06/30/2021		500		(21)			(21)		479	479			
100174161	ST. LOUIS	MO		10/31/2024		202		(16)			(16)		186	186			
100248295	SPARTANBURG	SC		10/29/2025		462		(28)			(28)		434	434			
100248638	BEACHWOOD	NJ		10/29/2025		472		(31)			(31)		441	441			
100257263	WINCHESTER	CA		11/26/2025		476		(28)			(28)		448	448			
100237680	COVINGTON	GA		09/12/2025		801		(41)			(41)		760	760			
100211186	HURRICANE	UT		05/15/2025		191		(7)			(7)		184	184			
100154921	BATTLEBORO	NC		07/19/2024		209		(3)			(3)		206	206			
100167111	BATTLE CREEK	MI		09/13/2024		209		(14)			(14)		195	195			
100199683	BROOKLYN	NY		03/05/2025		423		(30)			(30)		393	393			
100208877	MOUNT PROSPECT	IL		04/29/2025		677		(33)			(33)		644	644			
100060978	AUBURN	GA		06/01/2021		718		3			3		721	721			
100060405	FULTONDALE	AL		06/01/2021		601		2			2		603	603			
100257487	WAIPAHU	HI		11/26/2025		493		(25)			(25)		468	468			
100062737	SUNBURY	PA		07/01/2021		531		3			3		534	534			
100063115	PLYMOUTH	MN		07/01/2021		738		3			3		741	741			
100103827	MAPLE HEIGHTS	OH		05/10/2023		219		(7)			(7)		212	212			
100109908	GALLOWAY	NJ		06/22/2023		207		(7)			(7)		200	200			
100134872	PENDERGRASS	GA		10/30/2023		15,432		33			33		15,465	15,465			
100237266	HAMPTON	GA		09/12/2025		286		(21)			(21)		265	265			
100244203	ORLANDO	FL		09/29/2025		434		(34)			(34)		400	400			
100081559	MIDDLETOWN	OH		03/14/2022		267		(2)			(2)		265	265			
100211041	GRAYSLAKE	IL		05/15/2025		451		(27)			(27)		424	424			
100199422	SAINT PAUL	MN		03/05/2025		435		(28)			(28)		407	407			
100249274	CICERO	IL		10/30/2025		514		(12)			(12)		502	502			
100175510	AUGUSTA	GA		12/23/2024		214		(8)			(8)		206	206			
100108334	INDIANAPOLIS	IN		05/25/2023		248		(5)			(5)		243	243			
100258822	COVINGTON	LA		12/05/2025		472		(18)			(18)		454	454			
100187825	LITTLE ROCK	AR		01/07/2025		1,356		(60)			(60)		1,296	1,296			
100267697	CANYON LAKE	CA		12/29/2025		1,107		(53)			(53)		1,054	1,054			
100115152	ST. LOUIS	MO		07/17/2023		215		(5)			(5)		210	210			
100248452	FREEHOLD	NJ		10/29/2025		514		(23)			(23)		491	491			
100196756	TEMECULA	CA		02/25/2025		291		(14)			(14)		277	277			
100258913	WEST SACRAMENTO	CA		12/05/2025		426		(12)			(12)		414	414			

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100243865	HIRAM	GA		09/29/2025		478		(27)			(27)		451	451			
100248276	EDISON	NJ		10/29/2025		321		(22)			(22)		299	299			
100237655	ASSONET	MA		09/12/2025		637		(34)			(34)		603	603			
100237713	ADDISON	IL		09/12/2025		476		(25)			(25)		451	451			
100199711	ORTING	WA		03/05/2025		502		(6)			(6)		496	496			
100197116	LA MESA	CA		02/25/2025		432		(25)			(25)		407	407			
100239226	COTTONWOOD	CA		09/29/2025		268		(6)			(6)		262	262			
100274792	ROCKFORD	IL		01/29/2026		440		(16)			(16)		424	424			
100174176	TAYLOR	MI		10/31/2024		715		(61)			(61)		654	654			
100230443	ANKENY	IA		08/29/2025		418		(15)			(15)		403	403			
100257464	DANBURY	CT		11/26/2025		630		(43)			(43)		587	587			
100062480	APPLETON	WI		07/01/2021		571		(7)			(7)		564	564			
100244152	RICHMOND HILL	GA		09/29/2025		433		(25)			(25)		408	408			
100126403	BAKER	LA		08/30/2023		141		(5)			(5)		136	136			
100248319	NEW HUDSON	MI		10/29/2025		575		(36)			(36)		539	539			
100063212	WATERTOWN	SD		07/01/2021		643		10			10		653	653			
100174446	HOUSTON	TX		10/31/2024		173		(11)			(11)		162	162			
100066191	ZACHARY	LA		08/02/2021		533		(3)			(3)		530	530			
100200063	DAYTON	OH		03/06/2025		230		(4)			(4)		226	226			
100247892	ORANGEVALE	CA		10/29/2025		441		(32)			(32)		409	409			
100269689	PHILADELPHIA	PA		12/30/2025		486		(13)			(13)		473	473			
100257372	EAST HARTFORD	CT		11/26/2025		138		(10)			(10)		128	128			
100249564	MAPLE LAKE	MN		10/30/2025		431		(22)			(22)		409	409			
100185543	NEWPORT NEWS	VA		12/20/2024		7,011		(325)			(325)		6,686	6,686			
100248125	MOSES LAKE	WA		10/29/2025		549		(23)			(23)		526	526			
100230948	CHESTER	VA		08/29/2025		344		(15)			(15)		329	329			
100130054	LORAIN	OH		09/27/2023		172		(7)			(7)		165	165			
100239305	OTTAWA	KS		09/29/2025		544		(11)			(11)		533	533			
100237908	VISALIA	CA		09/12/2025		474		(27)			(27)		447	447			
100155802	CULPEPER	VA		06/18/2024		429		(17)			(17)		412	412			
100230364	KATY	TX		08/29/2025		474		(19)			(19)		455	455			
100193375	PHILADELPHIA	PA		02/10/2025		583		(18)			(18)		565	565			
100208892	RUTHERFORD	NJ		04/29/2025		1,902		(94)			(94)		1,808	1,808			
100065362	ROUND LAKE BEACH	IL		07/28/2021		1,626		(39)			(39)		1,587	1,587			
100023393	APOLLO BEACH	FL		08/16/2018		531		(9)			(9)		522	522			
100142089	LORAIN	OH		02/29/2024		165		(12)			(12)		153	153			
100023541	GETTYSBURG	PA		09/04/2018		1,558		(31)			(31)		1,527	1,527			
100136782	CONYERS	GA		11/27/2023		191		(3)			(3)		188	188			
100230432	CEDAR	MN		08/29/2025		521		(11)			(11)		510	510			
100088860	VOLO	IL		11/15/2022		3,302		(6)			(6)		3,296	3,296			
100146613	DETROIT	MI		03/20/2024		322		(28)			(28)		294	294			
100193449	MONTGOMERY	AL		02/10/2025		235		(8)			(8)		227	227			
100196987	OGDEN	UT		02/25/2025		671		(19)			(19)		652	652			
100070430	SURFSIDE BEACH	SC		09/23/2021		528		(19)			(19)		509	509			
100276677	CLEVELAND	OH		01/29/2026		274		(11)			(11)		263	263			
100248339	KINGSTON	MA		10/29/2025		684		(30)			(30)		654	654			
100284867	GREENSBURG	IN		03/27/2026		1,663		(64)			(64)		1,599	1,599			
100204254	GILBERT	AZ		03/31/2025		187		(3)			(3)		184	184			
100216063	GLEN ROSE	TX		06/17/2025		212		(7)			(7)		205	205			
100222708	BROCKTON	MA		07/30/2025		501		(10)			(10)		491	491			
100237571	CHICAGO	IL		09/12/2025		423		(28)			(28)		395	395			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100222146	HOWARD LAKE	MN		07/30/2025		505		(11)			(11)		494	494			
100257477	DELANO	CA		11/26/2025		658		(47)			(47)		611	611			
100257858	REGINA	NM		11/26/2025		138		(10)			(10)		128	128			
100064859	KENOSHA	WI		07/14/2021		501		(20)			(20)		481	481			
100267597	TRENTON	FL		12/29/2025		2,327		(186)			(186)		2,141	2,141			
100247743	TUCSON	AZ		10/29/2025		638		(42)			(42)		596	596			
100237474	MASON	NH		09/12/2025		1,168		(75)			(75)		1,093	1,093			
100248650	DOVER	DE		10/29/2025		1,460		(75)			(75)		1,385	1,385			
100257847	SAVANNAH	GA		11/26/2025		182		(13)			(13)		169	169			
100066827	CUMBERLAND	MD		08/02/2021		564							564	564			
100213458	AURORA	CO		05/29/2025		437		(23)			(23)		414	414			
100276659	FLINT	MI		01/29/2026		239		(12)			(12)		227	227			
100067462	WAYNESBORO	VA		09/23/2021		2,132		(85)			(85)		2,047	2,047			
100155376	WELLINGTON	FL		06/18/2024		1,008		(57)			(57)		951	951			
100208722	COLONIAL HEIGHTS	VA		04/29/2025		396		(9)			(9)		387	387			
100222360	MILTON	FL		07/30/2025		1,461		(65)			(65)		1,396	1,396			
100237296	FOLEY	AL		09/12/2025		558		(41)			(41)		517	517			
100210981	MANCHESTER	NH		05/15/2025		299		(30)	1		(31)		268	268			
100239545	CORDOVA	TN		09/29/2025		801		(26)			(26)		775	775			
100188144	GILBERT	AZ		01/07/2025		461		(24)			(24)		437	437			
100019958	MENIFEE	CA		07/30/2018		43,246		(1,290)			(1,290)		41,956	41,956			
100068092	KERNERSVILLE	NC		09/23/2021		509		30			30		539	539			
100211115	NIXA	MO		05/15/2025		401		(30)			(30)		371	371			
100276672	OKLAHOMA CITY	OK		01/29/2026		495		(21)			(21)		474	474			
100213394	SOCIAL CIRCLE	GA		05/29/2025		469		(10)			(10)		459	459			
100171188	SUGAR LAND	TX		11/22/2024		2,388		(62)			(62)		2,326	2,326			
100184645	HIGH VIEW	WV		12/17/2024		1,136		(81)			(81)		1,055	1,055			
100193262	CLEVELAND	OH		02/10/2025		151		(3)			(3)		148	148			
100269388	HALLANDALE BEACH	FL		12/30/2025		2,042		(42)			(42)		2,000	2,000			
100157365	WARREN	MI		02/20/2025		216		(12)			(12)		204	204			
100248721	FRESNO	CA		10/29/2025		632		(32)			(32)		600	600			
100213344	BOILING SPRINGS	PA		05/29/2025		433		(18)			(18)		415	415			
100174429	TUCSON	AZ		10/31/2024		268		(8)			(8)		260	260			
100213370	CARROLLTON	GA		05/29/2025		451		(11)			(11)		440	440			
100213135	ARLINGTON	TX		05/29/2025		513		(27)			(27)		486	486			
100061141	SWAINSBORO	GA		06/01/2021		648		3			3		651	651			
100184630	MINNEOLA	FL		12/17/2024		578		(25)			(25)		553	553			
100244174	GILBERT	AZ		09/29/2025		956		(75)			(75)		881	881			
100269019	SACRAMENTO	CA		12/30/2025		1,550		(81)			(81)		1,469	1,469			
100257356	UPLAND	CA		11/26/2025		1,289		(64)			(64)		1,225	1,225			
100202097	BRECKENRIDGE HILLS	MO		03/18/2025		216							216	216			
100101579	MILWAUKEE	WI		04/26/2023		265		(3)			(3)		262	262			
100197146	ROMNEY	WV		02/25/2025		384		(12)			(12)		372	372			
100207691	SCOTTSBLUFF	NE		04/29/2025		418		(17)			(17)		401	401			
100177914	ELWOOD	NE		11/19/2024		415		(27)			(27)		388	388			
100133419	YPSILANTI	MI		10/19/2023		53,518		(1,125)			(1,125)		52,393	52,393			
100061962	BUTLER	PA		07/01/2021		718		(9)			(9)		709	709			
100136055	BALTIMORE	MD		11/16/2023		166		(10)			(10)		156	156			
100230580	GAMBRILLS	MD		08/29/2025		528		(11)			(11)		517	517			
100088274	CHARLOTTE	NC		10/17/2022		259		(6)			(6)		253	253			
100151375	JARRELL	TX		05/10/2024		3,350		(78)			(78)		3,272	3,272			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208589	MIAMI	FL		04/29/2025		464		(12)			(12)		452	452			
100247891	LOLO	MT		10/29/2025		479		(30)			(30)		449	449			
100257390	POOLER	GA		11/26/2025		1,514		(100)			(100)		1,414	1,414			
100213164	PARKER	CO		05/29/2025		438		(10)			(10)		428	428			
100152767	PITTSBURGH	PA		05/22/2024		184		(13)			(13)		171	171			
100257109	DAYVILLE	CT		11/26/2025		1,484		(103)			(103)		1,381	1,381			
100081068	NEWPORT NEWS	VA		03/18/2022		449		1			1		450	450			
100081297	GROSSE POINTE PARK	MI		03/18/2022		1,040		13			13		1,053	1,053			
100207676	PORTSMOUTH	VA		04/29/2025		423		(23)			(23)		400	400			
100208912	LAKESIDE	CA		04/29/2025		480		(12)			(12)		468	468			
100079568	DEERFIELD BEACH	FL		04/25/2022		1,262		(97)			(97)		1,165	1,165			
100066143	NEWARK	OH		08/02/2021		926		(4)			(4)		922	922			
100190277	CLEVELAND	OH		01/22/2025		163		(5)			(5)		158	158			
100200145	SCOTTSBLUFF	NE		03/06/2025		268		(13)			(13)		255	255			
100208755	GRAND JUNCTION	CO		04/29/2025		541		(22)			(22)		519	519			
100057716	SWANSBORO	NC		06/30/2021		496		(22)			(22)		474	474			
100164677	BAKERSFIELD	CA		08/23/2024		435		(10)			(10)		425	425			
100146492	BEL AIR	MD		03/19/2024		5,104		(132)			(132)		4,972	4,972			
100265243	RIO RANCHO	NM		12/19/2025		594		(34)			(34)		560	560			
100180792	BISMARCK	ND		11/26/2024		51		(2)			(2)		49	49			
100175747	DEBARY	FL		11/12/2024		667		(28)			(28)		639	639			
100197277	TAMPA	FL		02/25/2025		458		(12)			(12)		446	446			
100066365	HANOVER TWP	PA		08/02/2021		760		(6)			(6)		754	754			
100247733	DAYTON	OH		10/29/2025		462		(23)			(23)		439	439			
100269046	HARRISBURG	NC		12/30/2025		386		(18)			(18)		368	368			
100248581	VIRGINIA BEACH	VA		10/29/2025		1,669		(80)			(80)		1,589	1,589			
100237878	CARROLLTON	GA		09/12/2025		471		(26)			(26)		445	445			
100155721	BEL AIR	MD		06/18/2024		1,580		(91)			(91)		1,489	1,489			
100148107	NOVATO	CA		04/10/2024		217		2			2		219	219			
100205968	CONCORD	NC		04/15/2025		24,920		(189)			(189)		24,731	24,731			
100060452	COON RAPIDS	MN		06/01/2021		479		2			2		481	481			
100214687	CLEVELAND	OH		06/11/2025		200		(7)			(7)		193	193			
100207591	WHITMORE	CA		04/29/2025		806		(44)			(44)		762	762			
100158146	NOKOMIS	FL		07/09/2024		6,797		(22)			(22)		6,775	6,775			
100153464	PHILADELPHIA	PA		05/30/2024		126		(3)			(3)		123	123			
100063607	BARNESVILLE	GA		07/01/2021		497		(4)			(4)		493	493			
100239146	ALBUQUERQUE	NM		09/29/2025		6,207		(126)			(126)		6,081	6,081			
100190314	MANSFIELD	CT		01/22/2025		181		(4)			(4)		177	177			
100237639	LEES SUMMIT	MO		09/12/2025		417		(22)			(22)		395	395			
100199769	FAIR LAWN	NJ		03/05/2025		420		(28)			(28)		392	392			
100193315	MEMPHIS	TN		02/10/2025		214		(6)			(6)		208	208			
100071721	WESTLAND	MI		10/14/2021		434		(17)			(17)		417	417			
100174406	BEND	OR		10/31/2024		165		(11)			(11)		154	154			
100057755	MARTINSBURG	WV		06/30/2021		457		(6)			(6)		451	451			
100204380	STERLING	VA		03/31/2025		1,566		(41)			(41)		1,525	1,525			
100130353	JEWETT	TX		09/28/2023		1,112		(94)			(94)		1,018	1,018			
100207636	PORT SAINT LUCIE	FL		04/29/2025		552		(30)			(30)		522	522			
100061231	PHILADELPHIA	PA		06/01/2021		523		2			2		525	525			
100284859	EXELAND	WI		03/27/2026		151		(2)			(2)		149	149			
100184693	ESCONDIDO	CA		12/17/2024		997		(52)			(52)		945	945			
100075174	INDEPENDENCE	MO		12/01/2021		696		(9)			(9)		687	687			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100202154	JOHNSON CITY	NY		03/18/2025		215		(1)			(1)		214	214			
3350105012	MASTIC BEACH	NY		07/29/2025		224,621							224,621	224,621			
100074740	BAKER	LA		12/01/2021		600		(14)			(14)		586	586			
100248742	PHOENIX	AZ		10/29/2025		146		(9)			(9)		137	137			
100197226	SNOQUALMIE	WA		02/25/2025		517		(34)			(34)		483	483			
100193227	NIAGARA FALLS	NY		02/10/2025		295		(7)			(7)		288	288			
100193318	MEMPHIS	TN		02/10/2025		215		(6)			(6)		209	209			
100103010	COLUMBUS	OH		06/22/2023		161		(17)			(17)		144	144			
100230475	GOODWATER	AL		08/29/2025		500		(11)			(11)		489	489			
100213454	LYNDHURST	NJ		05/29/2025		475		(25)			(25)		450	450			
100273621	MULBERRY	FL		01/23/2026		142		(10)			(10)		132	132			
100172161	PHILADELPHIA	PA		10/17/2024		211		(10)			(10)		201	201			
100137107	MANASSAS	VA		11/28/2023		3,034		(34)			(34)		3,000	3,000			
100207909	SAN FRANCISCO	CA		04/29/2025		3,105		(105)			(105)		3,000	3,000			
100284344	MINOTOLA	NJ		03/30/2026		464		(10)			(10)		454	454			
100079010	FREMONT	NE		02/24/2022		478		(4)			(4)		474	474			
100079201	BEAUMONT	TX		02/24/2022		473		(6)			(6)		467	467			
100162332	ALLYN	WA		08/06/2024		554		(17)			(17)		537	537			
100257743	HOLDEN	MA		11/26/2025		677		(26)			(26)		651	651			
100115631	LUBBOCK	TX		07/19/2023		232		(10)			(10)		222	222			
100101591	WARNER ROBINS	GA		04/26/2023		256		(2)			(2)		254	254			
100175849	AKRON	OH		11/12/2024		216		(6)			(6)		210	210			
100060920	SAN BENITO	TX		06/01/2021		671		3			3		674	674			
100184557	SACRAMENTO	CA		12/17/2024		462		(19)			(19)		443	443			
100062826	LAGRANGE	GA		07/01/2021		694		(9)			(9)		685	685			
100100906	MILFORD	DE		04/28/2023		9,988		334			334		10,322	10,322			
100062523	STARKE	FL		07/01/2021		656		(7)			(7)		649	649			
100274461	TEMECULA	CA		01/29/2026		715		(14)			(14)		701	701			
100061196	PORT ARTHUR	TX		06/01/2021		347		1			1		348	348			
100237702	MOUNT SINAI	NY		09/12/2025		398		(29)			(29)		369	369			
100243999	SOLDOTNA	AK		09/29/2025		99		(8)			(8)		91	91			
100213268	ANGEL FIRE	NM		05/29/2025		332		(12)			(12)		320	320			
100146428	ALTAMONTE SPRINGS	FL		03/19/2024		540		(32)			(32)		508	508			
5.00008E+11	VOORHOUT	NLD		02/25/2026		1,548						33	1,581	1,547	(34)		(34)
100062612	KILLEEN	TX		07/01/2021		903		(13)			(13)		890	890			
100248124	SOUTH WINDSOR	CT		10/29/2025		363		(27)			(27)		336	336			
100248981	INDIANAPOLIS	IN		10/29/2025		389		(14)			(14)		375	375			
100067808	DAYTON	OH		09/23/2021		459		(26)			(26)		433	433			
100068254	KANSAS CITY	KS		08/25/2021		444		(17)			(17)		427	427			
100284103	DURHAM	NC		03/30/2026		219		(13)			(13)		206	206			
100068219	LONGVIEW	TX		08/25/2021		524		(24)			(24)		500	500			
100284202	BALTIMORE	MD		03/30/2026		282		(8)			(8)		274	274			
100199556	MULDROW	OK		03/05/2025		410		(29)			(29)		381	381			
100237207	BLUFFTON	SC		09/12/2025		157		(11)			(11)		146	146			
100091195	BALTIMORE	MD		01/31/2023		10,308		(543)			(543)		9,765	9,765			
100069773	ASHTABULA	OH		09/01/2021		507		13			13		520	520			
100237547	CLEARLAKE	CA		09/12/2025		594		(27)			(27)		567	567			
100284099	STERLINGTON	LA		03/30/2026		356		(22)			(22)		334	334			
100180256	WILLIAMSTOWN	NJ		11/25/2024		236		(5)			(5)		231	231			
100248759	CHICAGO	IL		10/29/2025		1,476		(53)			(53)		1,423	1,423			
100174093	KANSAS CITY	MO		10/31/2024		219		(10)			(10)		209	209			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147281	BEVERLY	NJ		03/28/2024		214		(5)			(5)		209	209			
100090207	MYRTLE BEACH	SC		01/13/2023		2,561		(150)			(150)		2,411	2,411			
100199439	MONTGOMERY	AL		03/05/2025		180		(18)			(18)		162	162			
100249844	SILVER SPRING	MD		10/30/2025		137		(5)			(5)		132	132			
100177422	DETROIT	MI		01/16/2025		206		(10)			(10)		196	196			
100108341	MASURY	OH		05/25/2023		202		(6)			(6)		196	196			
100177731	MOAB	UT		11/19/2024		1,592		(78)			(78)		1,514	1,514			
100193364	WICHITA FALLS	TX		02/10/2025		214		(6)			(6)		208	208			
100197133	CAPE CORAL	FL		02/25/2025		567		(21)			(21)		546	546			
100177784	EL DORADO	CA		11/19/2024		486		(24)			(24)		462	462			
100204338	ELON	NC		03/31/2025		417		(26)			(26)		391	391			
100265151	WEWAHITCHKA	FL		12/19/2025		286		(15)			(15)		271	271			
100284113	LOVELAND	CO		03/30/2026		348		(9)			(9)		339	339			
100248196	LEESBURG	FL		10/29/2025		550		(32)			(32)		518	518			
100212945	MONROE	OH		05/29/2025		785		(18)			(18)		767	767			
100196588	OSSIPEE	NH		02/25/2025		566		(15)			(15)		551	551			
100067195	RIVERDALE	GA		08/02/2021		692							692	692			
100247745	HILLBURN	NY		10/29/2025		450		(26)			(26)		424	424			
100063312	UTICA	NY		07/01/2021		615		(7)			(7)		608	608			
100133966	BALTIMORE	MD		10/25/2023		188		(3)			(3)		185	185			
100190306	OKLAHOMA CITY	OK		01/22/2025		184		(3)			(3)		181	181			
100248870	ROUNDUP	MT		10/29/2025		311		(11)			(11)		300	300			
100284707	ANDERSON	IN		03/27/2026		197		(8)			(8)		189	189			
100236737	LANSING	MI		09/11/2025		201		(7)			(7)		194	194			
100237670	MASHPEE	MA		09/12/2025		427		(31)			(31)		396	396			
100115726	WASHINGTON	DC		07/20/2023		5,834		(61)			(61)		5,773	5,773			
100057542	ALBUQUERQUE	NM		06/30/2021		475		(26)			(26)		449	449			
3350102767	CITRUS SPRINGS	FL		08/08/2025		167,242							167,242	167,242			
100100184	DAYTON	OH		03/17/2023		203		(6)			(6)		197	197			
100066278	LAKE ARIEL	PA		08/02/2021		745		(1)			(1)		744	744			
100184883	MURRIETA	CA		12/17/2024		594		(16)			(16)		578	578			
100174045	ST. LOUIS	MO		10/31/2024		186		(9)			(9)		177	177			
100184895	SUNRISE	FL		12/17/2024		1,101		(15)			(15)		1,086	1,086			
100200128	PITTSBURGH	PA		03/06/2025		461		(15)			(15)		446	446			
100265164	OAKWOOD	GA		12/19/2025		1,093		(56)			(56)		1,037	1,037			
100248152	OMAHA	NE		10/29/2025		509		(27)			(27)		482	482			
100248393	FREMONT	CA		10/29/2025		179		(11)			(11)		168	168			
100249881	WEST SACRAMENTO	CA		10/30/2025		555		(21)			(21)		534	534			
100168716	CHELSEA	OK		09/25/2024		204		(15)			(15)		189	189			
100064741	MONTGOMERY	AL		07/14/2021		487		(24)			(24)		463	463			
100174073	BISHOP	TX		10/31/2024		222		(10)			(10)		212	212			
100237502	OWEGO	NY		09/12/2025		459		(29)			(29)		430	430			
100060483	YOUNGSTOWN	OH		06/01/2021		684		3			3		687	687			
100172327	BAKER	FL		10/23/2024		14,775		(365)			(365)		14,410	14,410			
100167041	CLEVELAND	OH		09/13/2024		208		(9)			(9)		199	199			
100067053	BUTLER	PA		08/02/2021		435		12			12		447	447			
100184812	YORKVILLE	IL		12/17/2024		456		(11)			(11)		445	445			
100177262	ATHENS	GA		01/16/2025		170		(8)			(8)		162	162			
100248149	SPRING CREEK	NV		10/29/2025		2,773		(160)			(160)		2,613	2,613			
100237826	HERMISTON	OR		09/12/2025		413		(30)			(30)		383	383			
100060146	LARGO	FL		06/25/2021		1,555		(46)			(46)		1,509	1,509			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062019	LEXINGTON	KY		07/01/2021		631		(8)			(8)		623	623			
100196984	GOOSE CREEK	SC		02/25/2025		310		(13)			(13)		297	297			
100237686	TIVERTON	RI		09/12/2025		472		(21)			(21)		451	451			
100202155	CHATTANOOGA	TN		03/18/2025		227		(4)			(4)		223	223			
100277830	NORTH CANTON	OH		02/26/2026		496		(18)			(18)		478	478			
100284377	SOUTHFIELD	MI		03/30/2026													
100142088	KILLEEN	TX		02/29/2024		185		(13)			(13)		172	172			
100066178	BEDFORD	OH		08/02/2021		687		(5)			(5)		682	682			
100064709	PETERSBURG	VA		07/14/2021		481		(26)			(26)		455	455			
100099757	CLEVELAND	OH		02/28/2023		226		(4)			(4)		222	222			
100155458	LAS VEGAS	NV		06/18/2024		166		(2)			(2)		164	164			
100246269	MELBOURNE	FL		10/10/2025		496		(23)			(23)		473	473			
100237677	DETROIT	MI		09/12/2025		1,010		(52)			(52)		958	958			
100197373	N MIDDLETOWN	NJ		02/25/2025		415		(22)			(22)		393	393			
100190339	KANSAS CITY	MO		01/22/2025		155		(7)			(7)		148	148			
100184485	SAN MATEO	CA		12/17/2024		461		(11)			(11)		450	450			
100208874	MIDDLETOWN	DE		04/29/2025		330		(14)			(14)		316	316			
100268040	EDGEMERE	MD		12/29/2025		406		(32)			(32)		374	374			
100212973	WAYNE	NJ		05/29/2025		408		(16)			(16)		392	392			
100283892	GRANDVIEW	OH		03/23/2026		270		(18)			(18)		252	252			
100268084	BOWIE	MD		12/29/2025		447		(24)			(24)		423	423			
100284069	LUTHERVILLE TIMONIUM	MD		03/30/2026		157		(10)			(10)		147	147			
100211306	GREEN BAY	WI		05/15/2025		417		(31)			(31)		386	386			
100269679	HUNTLEY	IL		12/30/2025		168		(3)			(3)		165	165			
100274342	INDIAN TRAIL	NC		01/29/2026		535		(10)			(10)		525	525			
100020214	JACKSONVILLE	FL		07/17/2018		833		(26)			(26)		807	807			
100184810	RANCHO PALOS VERDES	CA		12/17/2024		480		(17)			(17)		463	463			
100057986	MEMPHIS	TN		06/30/2021		954		(35)			(35)		919	919			
100200092	CANDLER	NC		03/06/2025		605		(10)			(10)		595	595			
100064710	MABLETON	GA		07/14/2021		469		(25)			(25)		444	444			
100247855	SPRING LAKE	MI		10/29/2025		171		(13)			(13)		158	158			
100184573	LONG VALLEY	NJ		12/17/2024		351		(10)			(10)		341	341			
100229267	DEERFIELD BEACH	FL		08/14/2025		8,299		(188)			(188)		8,111	8,111			
100278131	LITHONIA	GA		02/26/2026		142		(3)			(3)		139	139			
100209835	READING	PA		05/05/2025		200		(5)			(5)		195	195			
100138288	ANNA	TX		12/18/2023		222							222	222			
100190393	BOULDER CREEK	CA		01/23/2025		1,288		(42)			(42)		1,246	1,246			
100202017	HOUSTON	TX		03/18/2025		3,529		(172)			(172)		3,357	3,357			
100184752	JACKSON	MI		12/17/2024		441		(11)			(11)		430	430			
100066270	OCALA	FL		08/02/2021		586		(5)			(5)		581	581			
100141249	ARLINGTON HEIGHTS	IL		01/30/2024		15,388		(281)			(281)		15,107	15,107			
100077406	LEHIGH ACRES	FL		01/03/2022		833		(14)			(14)		819	819			
100071508	CORPUS CHRISTI	TX		10/19/2021		647		(20)			(20)		627	627			
100206188	CYPRESS	TX		04/16/2025		45,137		134			134		45,271	45,271			
100269154	CHANDLER	TX		12/30/2025		419		(12)			(12)		407	407			
100199757	SALEM	OR		03/05/2025		2,176		(155)			(155)		2,021	2,021			
5.00006E+11	DE KOOG-TEXEL	NLD		03/31/2025		9							9		(9)		(9)
100257671	GALLOWAY	OH		11/26/2025		464		(29)			(29)		435	435			
100067829	REISTERSTOWN	MD		09/23/2021		482		(24)			(24)		458	458			
100169246	HAZEL CREST	IL		09/27/2024		185		(9)			(9)		176	176			
100023397	CLOQUET	MN		08/16/2018		1,756		(58)			(58)		1,698	1,698			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100350	LOCH SHELDRAKE	NY		04/27/2023		767		47			47		814	814			
100269632	COLORADO SPRINGS	CO		12/30/2025		704		(14)			(14)		690	690			
100088234	COLUMBUS	GA		10/17/2022		266		(5)			(5)		261	261			
100068521	WESLACO	TX		08/25/2021		820		(42)			(42)		778	778			
100063680	WADENA	MN		07/01/2021		532							532	532			
100178008	BELLINGHAM	WA		11/19/2024		889		(25)			(25)		864	864			
100062028	LUCEDALE	MS		07/01/2021		729		(9)			(9)		720	720			
100101805	BALTIMORE	MD		03/31/2023		135		15			15		150	150			
100258910	PLAINFIELD	IL		12/05/2025		10,001		(1)			(1)		10,000	10,000			
100274498	WILLOUGHBY	OH		01/29/2026		411		(23)			(23)		388	388			
100060882	MOBILE	AL		06/01/2021		424		2			2		426	426			
100284839	CONWAY	SC		03/27/2026		178		(3)			(3)		175	175			
100071632	ATHENS	GA		10/14/2021		417		(17)			(17)		400	400			
100162335	SACRAMENTO	CA		08/06/2024		463		(10)			(10)		453	453			
100079094	OKLAHOMA CITY	OK		02/24/2022		446		(6)			(6)		440	440			
100063784	MASSILLON	OH		07/01/2021		682		13			13		695	695			
100146277	RICHMOND	VA		03/19/2024		460		(23)			(23)		437	437			
100192291	MONTGOMERY	AL		01/31/2025		221		(10)			(10)		211	211			
100156860	MANSFIELD	CT		06/27/2024		179		(5)			(5)		174	174			
100174866	HOPKINS	SC		10/31/2024		186		(12)			(12)		174	174			
100197180	CALLAHAN	FL		02/25/2025		587		(29)			(29)		558	558			
100248434	TAMPA	FL		10/29/2025		403		(29)			(29)		374	374			
100196764	LAKE ELSINORE	CA		02/25/2025		417		(21)			(21)		396	396			
100177464	YORK	PA		01/16/2025		274		(13)			(13)		261	261			
100157294	SAINT LOUIS	MO		02/20/2025		188		(13)			(13)		175	175			
100248525	ROCHESTER HILLS	MI		10/29/2025		498		(11)			(11)		487	487			
100149707	MANSFIELD	CT		04/26/2024		178		(6)			(6)		172	172			
100147198	CLEVELAND	OH		03/28/2024		119		(3)			(3)		116	116			
100192321	AKRON	OH		01/31/2025		219		(9)			(9)		210	210			
100239524	VISTA	CA		09/29/2025		437		(9)			(9)		428	428			
100174102	HOUSTON	TX		10/31/2024		213		(10)			(10)		203	203			
100237895	WINDER	GA		09/12/2025		136		(10)			(10)		126	126			
100243818	FORT WORTH	TX		09/29/2025		452		(17)			(17)		435	435			
100237145	BAY SHORE	NY		09/12/2025		471		(23)			(23)		448	448			
100213190	JASPER	GA		05/29/2025		576		(23)			(23)		553	553			
100103832	ALBEMARLE	NC		05/10/2023		204		(4)			(4)		200	200			
100190325	GARFIELD HEIGHTS	OH		01/22/2025		176		(3)			(3)		173	173			
100230215	SOUTH BEND	IN		08/29/2025		416		(18)			(18)		398	398			
100220440	STOW	OH		07/15/2025		17,299		(474)			(474)		16,825	16,825			
100213255	PORTER RANCH	CA		05/29/2025		1,589		(28)			(28)		1,561	1,561			
100197164	WILMINGTON	DE		02/25/2025		303		(15)			(15)		288	288			
100139357	ROCHESTER	NY		12/28/2023		168		(2)			(2)		166	166			
100130004	CAMDEN	NJ		09/27/2023		190		(8)			(8)		182	182			
100187795	CICERO	NY		01/07/2025		407		(25)			(25)		382	382			
100243947	COVINGTON	LA		09/29/2025		187		(2)			(2)		185	185			
100177755	HAGERSTOWN	MD		11/19/2024		375		(24)			(24)		351	351			
100247752	COVINGTON	LA		10/29/2025		407		(26)			(26)		381	381			
100269714	DANVILLE	CA		12/30/2025		214		(4)			(4)		210	210			
100237491	COVINGTON	GA		09/12/2025		476		(28)			(28)		448	448			
100257950	COLORADO SPRINGS	CO		11/26/2025		499		(18)			(18)		481	481			
100068029	HERMITAGE	PA		09/23/2021		331		(10)			(10)		321	321			

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100060530	TEXARKANA	TX		06/01/2021		1,422		5			5		1,427	1,427			
100277991	KENDALL PARK	NJ		02/26/2026		373		(18)			(18)		355	355			
100284313	GRASS LAKE	MI		03/30/2026		563		(24)			(24)		539	539			
100177883	MIAMI	FL		11/19/2024		800		(40)			(40)		760	760			
100167113	PHILADELPHIA	PA		09/13/2024		200		(13)			(13)		187	187			
100077631	SAN ANTONIO	TX		01/03/2022		449		(12)			(12)		437	437			
100202118	ST. LOUIS	MO		03/18/2025		198		1			1		199	199			
100222502	CONCORD	NH		07/30/2025		85,181		(4,278)			(4,278)		80,903	80,903			
100061023	PHILADELPHIA	PA		06/01/2021		686		3			3		689	689			
100161928	JACKSON	MI		07/31/2024		123		(9)			(9)		114	114			
100274231	FREDERICKSBURG	VA		01/29/2026		123		(2)			(2)		121	121			
100237855	BRIDGEWATER	VA		09/12/2025		868		(51)			(51)		817	817			
100067602	WYOMING	PA		09/23/2021		454		(28)			(28)		426	426			
100284948	CLINTON TOWNSHIP	MI		03/27/2026		345		(9)			(9)		336	336			
100108401	CLEVELAND	OH		05/25/2023		178		(5)			(5)		173	173			
100146450	CHESHIRE	CT		03/19/2024		2,588		(153)			(153)		2,435	2,435			
100071799	SPRINGVILLE	CA		10/14/2021		473		(25)			(25)		448	448			
100115217	HAMILTON	NJ		07/17/2023		238		(7)			(7)		231	231			
100274564	SALISBURY	NC		01/29/2026		333		(16)			(16)		317	317			
100283770	CLEVELAND	OH		03/13/2026		273		(10)			(10)		263	263			
100067588	JACKSONVILLE	NC		09/23/2021		451		(26)			(26)		425	425			
100164921	ZANESVILLE	OH		08/28/2024		178		(6)			(6)		172	172			
100197322	COLUMBUS	OH		02/25/2025		316		(11)			(11)		305	305			
100212293	JOHNSTOWN	NY		05/28/2025		200		(3)			(3)		197	197			
100195445	MORRISTOWN	TN		02/24/2025		28,164		(707)			(707)		27,457	27,457			
100257754	FORT LAUDERDALE	FL		11/26/2025		130		(9)			(9)		121	121			
100115177	CLEVELAND	OH		07/17/2023		195		(4)			(4)		191	191			
100184472	ALBUQUERQUE	NM		12/17/2024		448		(9)			(9)		439	439			
100213038	FLOWER MOUND	TX		05/29/2025		70		(3)			(3)		67	67			
100211318	WOODBRIDGE	VA		05/15/2025		432		(26)			(26)		406	406			
100284104	SAINT PETERSBURG	FL		03/30/2026		294		(17)			(17)		277	277			
100060895	SAN BENITO	TX		06/01/2021		1,839		7			7		1,846	1,846			
100269658	MONROE	GA		12/30/2025		362		(17)			(17)		345	345			
100269190	COLORADO SPRINGS	CO		12/30/2025		372		(14)			(14)		358	358			
100177899	FAIRFAX	VA		11/19/2024		468		(22)			(22)		446	446			
100269526	ALBUQUERQUE	NM		12/30/2025		376		(14)			(14)		362	362			
100244167	BEAVERTON	OR		09/29/2025		1,533		(87)			(87)		1,446	1,446			
100211335	STROUDSBURG	PA		05/15/2025		419		(28)			(28)		391	391			
100145999	WEEKI WACHEE	FL		03/19/2024		585		(34)			(34)		551	551			
100282034	DESERT HOT SPRINGS	CA		02/27/2026		852		(15)			(15)		837	837			
100277915	WEST CHESTER	OH		02/26/2026		396		(8)			(8)		388	388			
100141173	UNION CITY	GA		01/30/2024		125		(2)			(2)		123	123			
100155475	GUNNISON	CO		06/18/2024		191		(24)			(24)		167	167			
100196785	MILTON	FL		02/25/2025		409		(20)			(20)		389	389			
100064688	CLARKSTON	GA		07/14/2021		657		(38)			(38)		619	619			
100133949	FAYETTEVILLE	NC		10/25/2023		183		(7)			(7)		176	176			
100184942	ANTIOCH	CA		12/17/2024		1,284		(36)			(36)		1,248	1,248			
100057531	DECATUR	AL		06/30/2021		463		(18)			(18)		445	445			
100063470	INDIANAPOLIS	IN		07/01/2021		317		(11)			(11)		306	306			
100019832	BLUE SPRINGS	MO		07/30/2018		886		(23)			(23)		863	863			
100175723	TUCSON	AZ		11/12/2024		438		(8)			(8)		430	430			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257774	FLORENCE	AZ		11/26/2025		280		(13)			(13)		267	267			
100057674	HASTINGS	NE		06/30/2021		616		(21)			(21)		595	595			
100239224	LAS VEGAS	NV		09/29/2025		294		(6)			(6)		288	288			
100258707	NEW CASTLE	DE		12/05/2025		373		(16)			(16)		357	357			
100079107	CALHOUN	GA		02/24/2022		3,084		(11)			(11)		3,073	3,073			
100162336	LYMAN	SC		08/06/2024		719		(23)			(23)		696	696			
100212931	RIVERSIDE	CA		05/29/2025		1,081		(30)			(30)		1,051	1,051			
100103117	GARFIELD HEIGHTS	OH		04/21/2023		220		(9)			(9)		211	211			
100208580	FLORIDA CITY	FL		04/29/2025		125		(3)			(3)		122	122			
100155532	HAMMONTON	NJ		06/18/2024		428		(31)			(31)		397	397			
100091997	GARFIELD HEIGHTS	OH		02/09/2023		210		(7)			(7)		203	203			
100258710	BILLINGS	MT		12/05/2025		576		(21)			(21)		555	555			
100061842	SOUTH PARK	PA		07/01/2021		676		(2)			(2)		674	674			
100174810	TOLEDO	OH		10/31/2024		224		(13)			(13)		211	211			
100196657	REDFIELD	AR		02/25/2025		389		(9)			(9)		380	380			
100101586	PALMYRA	NJ		04/26/2023		734		(19)			(19)		715	715			
100157773	BERWYN	IL		08/01/2024		7,616		(79)			(79)		7,537	7,537			
100134634	ERIE	PA		10/30/2023		160		(5)			(5)		155	155			
100193319	MEMPHIS	TN		02/10/2025		208		(6)			(6)		202	202			
100196995	GRAND LEDGE	MI		02/25/2025		431		(16)			(16)		415	415			
100069434	COLUMBUS	OH		09/01/2021		683		2			2		685	685			
100284772	HOBBS	NM		03/27/2026		136		(5)			(5)		131	131			
100249729	SILOAM SPRINGS	AR		10/30/2025		356		(16)			(16)		340	340			
100237621	GRAND RAPIDS	MI		09/12/2025		476		(14)			(14)		462	462			
100074910	AIKEN	SC		12/01/2021		2,799		(35)			(35)		2,764	2,764			
100116271	BRONX	NY		07/20/2023		4,217		18			18		4,235	4,235			
100273570	HAMDEN	CT		01/23/2026		422		(29)			(29)		393	393			
100164963	DAYTON	OH		08/28/2024		186		(6)			(6)		180	180			
100230689	BERTHOUD	CO		08/29/2025		400		(7)			(7)		393	393			
100193306	MEMPHIS	TN		02/10/2025		240		3			3		243	243			
100081110	FLORISSANT	MO		03/18/2022		511		11			11		522	522			
100274506	SUMMERVILLE	SC		01/29/2026		2,006		(39)			(39)		1,967	1,967			
100019886	ABILENE	TX		07/30/2018		1,507		(27)			(27)		1,480	1,480			
100278178	PLAINFIELD	NJ		02/26/2026		444		(19)			(19)		425	425			
100237705	MYRTLE BEACH	SC		09/12/2025		84,067		(3,894)			(3,894)		80,173	80,173			
100197043	PRESCOTT	AZ		02/25/2025		471		(25)			(25)		446	446			
100146433	MECHANICSBURG	PA		03/19/2024		384		(23)			(23)		361	361			
100099787	GRAND RAPIDS	MI		02/28/2023		299		(12)			(12)		287	287			
100099788	GRAND RAPIDS	MI		02/28/2023		299		(12)			(12)		287	287			
100174131	LORAIN	OH		10/31/2024		208		(10)			(10)		198	198			
100237193	WEST JORDAN	UT		09/12/2025		462		(23)			(23)		439	439			
100197124	UPLAND	CA		02/25/2025		476		(24)			(24)		452	452			
100064067	PASADENA	TX		07/01/2021		848		14			14		862	862			
100128059	EVANSVILLE	IN		09/08/2023		970		2			2		972	972			
100076965	FORT WORTH	TX		01/03/2022		328		(12)			(12)		316	316			
100269593	SAN TAN VALLEY	AZ		12/30/2025		420		(9)			(9)		411	411			
100174132	CUERO	TX		10/31/2024		175		(8)			(8)		167	167			
100203134	OKLAHOMA CITY	OK		03/27/2025		5,347		(206)			(206)		5,141	5,141			
100063205	MONTGOMERY	AL		07/01/2021		607		3			3		610	610			
100284120	SAINT ANNE	IL		03/30/2026		175		(11)			(11)		164	164			
100197266	ATHENS	AL		02/25/2025		476		(25)			(25)		451	451			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244364	CRAIG	CO		09/29/2025		1,305		(96)			(96)		1,209	1,209			
100269760	LEBANON	PA		12/30/2025		397		(8)			(8)		389	389			
100061934	BARTLESVILLE	OK		07/01/2021		640		3			3		643	643			
100268044	MEDFORD	OR		12/29/2025		494		(39)			(39)		455	455			
100137735	FORT WORTH	TX		12/08/2023		2,912		175			175		3,087	3,087			
100207819	ALLENDALE	MI		04/29/2025		577		(15)			(15)		562	562			
100064486	GRANBY	NY		07/01/2021		611		19			19		630	630			
100103837	SOUTH BEND	IN		05/10/2023		201		(6)			(6)		195	195			
100277861	MOUNT JOY	PA		02/26/2026		468		(9)			(9)		459	459			
100277871	HOUSTON	TX		02/26/2026		1,673		(64)			(64)		1,609	1,609			
100278078	SCOTTSDALE	AZ		02/26/2026		576		(22)			(22)		554	554			
100278291	FORT WAYNE	IN		02/26/2026		83,254		(3,254)			(3,254)		80,000	80,000			
100284131	ALLISON PARK	PA		03/30/2026		2,364		(63)			(63)		2,301	2,301			
100284185	EL PASO	TX		03/30/2026		248		(11)			(11)		237	237			
100284215	LINCOLN	CA		03/30/2026		116		(5)			(5)		111	111			
100278069	FALLON	NV		02/26/2026		1,226		(24)			(24)		1,202	1,202			
100282421	DALLAS	GA		03/02/2026		539		(36)			(36)		503	503			
100282677	MCDONOUGH	GA		03/02/2026		1,014		(61)			(61)		953	953			
100282803	GLADSTONE	MO		03/02/2026		433		(30)			(30)		403	403			
100282834	MARANA	AZ		03/02/2026		397		(29)			(29)		368	368			
100284147	YUCCA VALLEY	CA		03/30/2026		343		(9)			(9)		334	334			
100284226	PACIFICA	CA		03/30/2026		530		(11)			(11)		519	519			
100244376	LAKELAND	FL		09/29/2025		440		(34)			(34)		406	406			
100092069	LAKE CHARLES	LA		02/09/2023		463		(12)			(12)		451	451			
100184851	MILLSBORO	DE		12/17/2024		444		(11)			(11)		433	433			
100150601	BUDA	TX		05/03/2024		3,579		41			41		3,620	3,620			
100239418	STANTON	CA		09/29/2025		410		(16)			(16)		394	394			
100277756	FORDLAND	MO		02/20/2026		158		(11)			(11)		147	147			
100278066	SEVIERVILLE	TN		02/26/2026		181		(4)			(4)		177	177			
100274677	QUEEN CREEK	AZ		01/29/2026		193		(4)			(4)		189	189			
100204410	LEXINGTON	NC		04/01/2025		184		(7)			(7)		177	177			
100284959	INDIANAPOLIS	IN		03/27/2026		137		(4)			(4)		133	133			
100284797	ALBANY	GA		03/27/2026		138		(5)			(5)		133	133			
100248370	MORRIS PLAINS	NJ		10/29/2025		136		(10)			(10)		126	126			
100277820	HOUSTON	TX		02/26/2026		179		(6)			(6)		173	173			
100213177	WINCHESTER	CA		05/29/2025		360		(2)			(2)		358	358			
100274879	NEPHI	UT		01/29/2026		147		(10)			(10)		137	137			
100265195	HENDERSON	NV		12/19/2025		170		(10)			(10)		160	160			
100207994	VALLEJO	CA		04/29/2025		154		(4)			(4)		150	150			
100282557	BERLIN	NJ		03/02/2026		465		(34)			(34)		431	431			
100278119	RICHMOND	TX		02/26/2026		403		(15)			(15)		388	388			
100282424	PERTH AMBOY	NJ		03/02/2026		418		(30)			(30)		388	388			
100274446	TEMECULA	CA		01/29/2026		411		(8)			(8)		403	403			
100196692	WEST VALLEY CITY	UT		02/25/2025		432		(31)			(31)		401	401			
100282446	WARWICK	RI		03/02/2026		445		(26)			(26)		419	419			
100023999	COOS BAY	OR		09/10/2018		884		(23)			(23)		861	861			
100274448	TUCSON	AZ		01/29/2026		492		(9)			(9)		483	483			
100161848	CHESTER	PA		07/31/2024		203		(4)			(4)		199	199			
100062105	CONWAY	SC		07/01/2021		479		(6)			(6)		473	473			
100237475	LAS VEGAS	NV		09/12/2025		134		(10)			(10)		124	124			
100248579	PASCOAG	RI		10/29/2025		166		(12)			(12)		154	154			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257951	NEW LENOX	IL		11/26/2025		454		(25)			(25)		429	429			
100269325	SEVERANCE	CO		12/30/2025		320		(7)			(7)		313	313			
100274157	HENDERSONVILLE	NC		01/29/2026		219		(10)			(10)		209	209			
100146439	SALEM	OR		03/19/2024		149		(5)			(5)		144	144			
100197173	SPOKANE	WA		02/25/2025		446		(19)			(19)		427	427			
100208714	RIO RICO	AZ		04/29/2025		2,174		(108)			(108)		2,066	2,066			
100237601	LANSING	MI		09/12/2025		152		(11)			(11)		141	141			
100248754	PORT ST LUCIE	FL		10/29/2025		151		(10)			(10)		141	141			
100244313	KANSAS CITY	MO		09/29/2025		155		(11)			(11)		144	144			
100268018	STEVENSVILLE	MT		12/29/2025		393		(31)			(31)		362	362			
100239287	MILWAUKIE	OR		09/29/2025		151		(3)			(3)		148	148			
100269397	ELK GROVE	CA		12/30/2025		384		(15)			(15)		369	369			
100101594	CLEONA	PA		04/26/2023		5,047		(79)			(79)		4,968	4,968			
100237830	BLOOMFIELD	NJ		09/12/2025		168		(12)			(12)		156	156			
100269375	LAS VEGAS	NV		12/30/2025		401		(8)			(8)		393	393			
100269208	WALESKA	GA		12/30/2025		416		(19)			(19)		397	397			
100193320	MEMPHIS	TN		02/10/2025		205		(6)			(6)		199	199			
100070818	TROTWOOD	OH		10/01/2021		501		(5)			(5)		496	496			
100237565	VANCOUVER	WA		09/12/2025		174		(12)			(12)		162	162			
100273455	GRAND HAVEN	MI		01/23/2026		85,904		(6,172)			(6,172)		79,732	79,732			
100274419	BAYONNE	NJ		01/29/2026		817		(1)			(1)		816	816			
100267730	WESTLAKE	OH		12/29/2025		371		(30)			(30)		341	341			
100269147	LAKE FOREST	CA		12/30/2025		427		(9)			(9)		418	418			
100237767	WESTFIELD	IN		09/12/2025		857		(46)			(46)		811	811			
100269670	TUJUNGA	CA		12/30/2025		439		(17)			(17)		422	422			
100273624	CHESAPEAKE	VA		01/23/2026		447		(25)			(25)		422	422			
100248243	TAMPA	FL		10/29/2025		184		(12)			(12)		172	172			
100273665	MORROW	OH		01/23/2026		449		(21)			(21)		428	428			
100257809	CARMICHAEL	CA		11/26/2025		607		(25)			(25)		582	582			
100269557	FINDLAY	OH		12/30/2025		447		(9)			(9)		438	438			
100062755	ROANOKE	VA		07/01/2021		692		(8)			(8)		684	684			
100244303	TEMPE	AZ		09/29/2025		119		(10)			(10)		109	109			
100163946	LOS ANGELES	CA		10/04/2024		8,407		(203)			(203)		8,204	8,204			
100269414	COLTON	CA		12/30/2025		997		(20)			(20)		977	977			
100197210	GARDEN GROVE	CA		02/25/2025		521		(21)			(21)		500	500			
100060730	MUNCIE	IN		06/01/2021		479		2			2		481	481			
100237257	COTTAGE GROVE	OR		09/12/2025		173		(12)			(12)		161	161			
100267816	ORLANDO	FL		12/29/2025		367		(30)			(30)		337	337			
100200076	BIRMINGHAM	AL		03/06/2025		218		(4)			(4)		214	214			
100269238	MANTECA	CA		12/30/2025		270		(12)			(12)		258	258			
100248625	MIDDLETOWN	OH		10/29/2025		375		(27)			(27)		348	348			
100265088	DES MOINES	IA		12/19/2025		377		(18)			(18)		359	359			
100257672	SUWANEE	GA		11/26/2025		388		(23)			(23)		365	365			
100265071	STATESBORO	GA		12/19/2025		393		(28)			(28)		365	365			
100258660	AURORA	IL		12/05/2025		193		(9)			(9)		184	184			
100257977	GUYTON	GA		11/26/2025		399		(29)			(29)		370	370			
100247698	SELLERSBURG	IN		10/29/2025		132		(10)			(10)		122	122			
100196825	TUMWATER	WA		02/25/2025		847		(43)			(43)		804	804			
100057899	CLEARWATER	FL		06/30/2021		446		(20)			(20)		426	426			
100060607	MARRERO	LA		06/01/2021		706		3			3		709	709			
100249300	ROSELLE PARK	NJ		10/30/2025		301		(6)			(6)		295	295			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167134	WICHITA	KS		09/13/2024		221		(12)			(12)		209	209			
100071713	HORSE CAVE	KY		10/14/2021		445		(28)			(28)		417	417			
100221348	PALM HARBOR	FL		07/22/2025		186		(8)			(8)		178	178			
100257429	BESSEMER	AL		11/26/2025		440		(28)			(28)		412	412			
100213382	NEW ORLEANS	LA		05/29/2025		178		(6)			(6)		172	172			
100257403	ELYRIA	OH		11/26/2025		502		(26)			(26)		476	476			
100257594	GILBERT	AZ		11/26/2025		457		(26)			(26)		431	431			
100269259	JACKSONVILLE	AL		12/30/2025		42,569		(872)			(872)		41,697	41,697			
100249433	FREEHOLD	NJ		10/30/2025		358		(16)			(16)		342	342			
100064713	NEW PORT RICHEY	FL		07/14/2021		456		(24)			(24)		432	432			
100257755	WEST NYACK	NY		11/26/2025		481		(23)			(23)		458	458			
100257776	BUFFALO GROVE	IL		11/26/2025		377		(16)			(16)		361	361			
100208612	LANCASTER	CA		04/29/2025		146		(3)			(3)		143	143			
100249188	QUAKERTOWN	PA		10/30/2025		805		(16)			(16)		789	789			
100258624	GALLANT	AL		12/05/2025		477		(10)			(10)		467	467			
100077419	HASTINGS	NE		01/03/2022		610		(7)			(7)		603	603			
100247706	ORLANDO	FL		10/29/2025		515		(38)			(38)		477	477			
100257987	SAN DIEGO	CA		11/26/2025		1,117		(82)			(82)		1,035	1,035			
100258429	ELK GROVE	CA		12/05/2025		499		(10)			(10)		489	489			
100258685	SEYMOUR	CT		12/05/2025		395		(16)			(16)		379	379			
100248665	SANTA MARIA	CA		10/29/2025		283		(21)			(21)		262	262			
100196731	FRESNO	CA		02/25/2025		139		(5)			(5)		134	134			
100076185	MEMPHIS	TN		01/07/2022		450		(6)			(6)		444	444			
100257440	GREAT FALLS	MT		11/26/2025		527		(36)			(36)		491	491			
100248032	SNELLVILLE	GA		10/29/2025		427		(30)			(30)		397	397			
100248293	WALLINGFORD	CT		10/29/2025		424		(27)			(27)		397	397			
100258513	VALRICO	FL		12/05/2025		123		(3)			(3)		120	120			
100237391	MARKHAM	IL		09/12/2025		468		(24)			(24)		444	444			
100248145	CENTREVILLE	VA		10/29/2025		434		(31)			(31)		403	403			
100248230	PORT SAINT LUCIE	FL		10/29/2025		430		(27)			(27)		403	403			
100248320	SAINT GEORGE	UT		10/29/2025		430		(27)			(27)		403	403			
100248020	GRAYSON	GA		10/29/2025		440		(31)			(31)		409	409			
100248308	CAPE MAY COURT HOUSE	NJ		10/29/2025		436		(27)			(27)		409	409			
100257359	SPRING VALLEY	CA		11/26/2025		290		(18)			(18)		272	272			
100257608	SAYREVILLE	NJ		11/26/2025		293		(21)			(21)		272	272			
100247775	STRONGSVILLE	OH		10/29/2025		435		(26)			(26)		409	409			
100248604	COLORADO SPRINGS	CO		10/29/2025		434		(25)			(25)		409	409			
100277927	ALBANY	OR		02/26/2026		440		(21)			(21)		419	419			
100128099	CINCINNATI	OH		09/08/2023		1,114		69			69		1,183	1,183			
3510120599	MIAMI	FL		12/19/2025		214,390		370			370		214,760	214,760			
100204245	DELAND	FL		03/31/2025		128		(3)			(3)		125	125			
100257517	GREELEY	CO		11/26/2025		301		(21)			(21)		280	280			
100167120	ST. LOUIS	MO		09/13/2024		201		(13)			(13)		188	188			
100249714	BEALETON	VA		10/30/2025		446		(20)			(20)		426	426			
100074621	ANNISTON	AL		12/01/2021		1,000		(12)			(12)		988	988			
100248136	ELMHURST	IL		10/29/2025		451		(23)			(23)		428	428			
100257931	SEATTLE	WA		11/26/2025		458		(30)			(30)		428	428			
100269517	SAN DIEGO	CA		12/30/2025		584		(12)			(12)		572	572			
100063051	LOUISVILLE	KY		07/01/2021		430							430	430			
100249687	NEW PALESTINE	IN		10/30/2025		456		(17)			(17)		439	439			
100248067	ENFIELD	CT		10/29/2025		463		(22)			(22)		441	441			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248132	ABBEVILLE	LA		10/29/2025		461		(20)			(20)		441	441			
100177775	FORT WASHINGTON	MD		11/19/2024		321		(15)			(15)		306	306			
100249599	WHISPERING PINES	NC		10/30/2025		379		(17)			(17)		362	362			
100248635	INDIANAPOLIS	IN		10/29/2025		449		(22)			(22)		427	427			
100244385	SYLMAR	CA		09/29/2025		393		(29)			(29)		364	364			
100197300	MYRTLE CREEK	OR		02/25/2025		161		(5)			(5)		156	156			
100057981	LITTLE ROCK	AR		06/30/2021		445		(6)			(6)		439	439			
100269304	FERNANDINA BEACH	FL		12/30/2025		490		(18)			(18)		472	472			
100208533	SUMMERVILLE	SC		04/29/2025		762		(19)			(19)		743	743			
100197359	CENTREVILLE	VA		02/25/2025		157		(5)			(5)		152	152			
100196592	DUBLIN	OH		02/25/2025		457		(16)			(16)		441	441			
100062941	MONTICELLO	GA		07/01/2021		671		(1)			(1)		670	670			
100248673	MOUNT PROSPECT	IL		10/29/2025		367		(22)			(22)		345	345			
100249225	MEDFORD	NJ		10/30/2025		498		(10)			(10)		488	488			
100230306	BEAUMONT	CA		08/29/2025		342		(7)			(7)		335	335			
100249374	NAPLES	FL		10/30/2025		504		(10)			(10)		494	494			
100249722	MORENO VALLEY	CA		10/30/2025		504		(10)			(10)		494	494			
100244151	BAKERSFIELD	CA		09/29/2025		303		(32)	1		(33)		270	270			
100109910	ROCKY MOUNT	NC		06/22/2023		205		(5)			(5)		200	200			
100248119	CONCORD	CA		10/29/2025		499		(3)			(3)		496	496			
100197361	AUBURN	WA		02/25/2025		174		(3)			(3)		171	171			
100184653	CLEVELAND	OH		12/17/2024		433		(9)			(9)		424	424			
100230670	WINTER GARDEN	FL		08/29/2025		344		(5)			(5)		339	339			
100243864	LYNNWOOD	WA		09/29/2025		267		(30)			(30)		237	237			
100247991	ALBUQUERQUE	NM		10/29/2025		290		(17)			(17)		273	273			
100237909	AVONDALE	AZ		09/12/2025		433		(21)			(21)		412	412			
100244162	DALLAS	TX		09/29/2025		435		(23)			(23)		412	412			
100237183	MORENO VALLEY	CA		09/12/2025		447		(30)			(30)		417	417			
100237703	SCOTTSBURG	IN		09/12/2025		442		(24)			(24)		418	418			
100237737	GAINESVILLE	FL		09/12/2025		443		(25)			(25)		418	418			
100230343	COPPERAS COVE	TX		08/29/2025		367		(13)			(13)		354	354			
100141130	POTTSVILLE	PA		01/30/2024		163		(5)			(5)		158	158			
100237531	BAKERSFIELD	CA		09/12/2025		442		(18)			(18)		424	424			
100214720	DETROIT	MI		06/11/2025		182		(8)			(8)		174	174			
100109913	CLEVELAND	OH		06/22/2023		208		(4)			(4)		204	204			
100249572	CORRYTON	TN		10/30/2025		755		(34)			(34)		721	721			
100269893	PYLESVILLE	MD		12/30/2025		436		(20)			(20)		416	416			
100198980	BOSSIER CITY	LA		03/03/2025		175		(3)			(3)		172	172			
100230462	LOS GATOS	CA		08/29/2025		322		(12)			(12)		310	310			
100237216	LOXAHATCHEE	FL		09/12/2025		534		(32)			(32)		502	502			
100247849	PEORIA	AZ		10/29/2025		459		(22)			(22)		437	437			
100237587	MARTINSBURG	WV		09/12/2025		455		(18)			(18)		437	437			
100244336	LAGRANGE	GA		09/29/2025		460		(23)			(23)		437	437			
100249863	KUNA	ID		10/30/2025		390		(4)			(4)		386	386			
100230593	GURLEY	AL		08/29/2025		388		(17)			(17)		371	371			
100243987	PALMETTO	FL		09/29/2025		465		(22)			(22)		443	443			
100244172	PLEASANTON	TX		09/29/2025		271		(20)			(20)		251	251			
100239225	BRENTWOOD	CA		09/29/2025		411		(17)			(17)		394	394			
100114844	FULSHEAR	TX		07/10/2023		3,131		78			78		3,209	3,209			
100237549	GILLETTE	WY		09/12/2025		408		(24)			(24)		384	384			
100197305	MOUNTAIN VIEW	CA		02/25/2025		185		(4)			(4)		181	181			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100239040	OXNARD	CA		09/29/2025		409		(19)			(19)		390	390			
100239508	PAHRUMP	NV		09/29/2025		789		(16)			(16)		773	773			
100269780	RAHWAY	NJ		12/30/2025		752		(15)			(15)		737	737			
100244399	PEORIA	AZ		09/29/2025		438		(32)			(32)		406	406			
100257772	OCEANSIDE	CA		11/26/2025		414		(20)			(20)		394	394			
100237185	PORTLAND	ME		09/12/2025		485		(7)			(7)		478	478			
100274721	RIVERSIDE	IL		01/29/2026		554		(28)			(28)		526	526			
100237517	BUHL	ID		09/12/2025		432		(30)			(30)		402	402			
100247941	BARSTOW	CA		10/29/2025		449		(23)			(23)		426	426			
100237407	VISTA	CA		09/12/2025		285		(16)			(16)		269	269			
100184888	PHOENIX	AZ		12/17/2024		589		(16)			(16)		573	573			
100061164	SAINT PAUL	MN		06/01/2021		575		2			2		577	577			
100197311	NORTH STONINGTON	CT		02/25/2025		292		(4)			(4)		288	288			
100221966	CONROE	TX		07/30/2025		375		(15)			(15)		360	360			
100249363	RIO RANCHO	NM		10/30/2025		337		(7)			(7)		330	330			
100169368	LA HABRA	CA		09/27/2024		44,905		(747)			(747)		44,158	44,158			
100199747	BEL AIR	MD		03/05/2025		351		(25)			(25)		326	326			
100247982	STORRS MANSFIELD	CT		10/29/2025		549		(29)			(29)		520	520			
100063123	ANDERSON	SC		07/01/2021		620		(5)			(5)		615	615			
100237356	LAS VEGAS	NV		09/12/2025		296		(17)			(17)		279	279			
100249510	ALLENTOWN	PA		10/30/2025		396		(8)			(8)		388	388			
100230434	EARLIMART	CA		08/29/2025		438		(14)			(14)		424	424			
100211285	JASPER	GA		05/15/2025		210		(14)			(14)		196	196			
100143547	ST. LOUIS	MO		02/21/2024		197		(9)			(9)		188	188			
100248316	MADISON	WI		10/29/2025		83,492		(4,331)			(4,331)		79,161	79,161			
100248784	LANCASTER	CA		10/29/2025		302		(14)			(14)		288	288			
100202141	MONTGOMERY	AL		03/18/2025		186		(4)			(4)		182	182			
100267665	LEES SUMMIT	MO		12/29/2025		111		(9)			(9)		102	102			
100092068	GARY	IN		02/09/2023		198		(5)			(5)		193	193			
100237730	WAIANAE	HI		09/12/2025		395		(29)			(29)		366	366			
100197338	WAUCONDA	IL		02/25/2025		391		(28)			(28)		363	363			
100239073	TAMPA	FL		09/29/2025		307		(6)			(6)		301	301			
100213007	HERCULES	CA		05/29/2025		327		(18)			(18)		309	309			
100143419	OCALA	FL		02/16/2024		3,222		(20)			(20)		3,202	3,202			
100157230	ROCKFORD	IL		02/20/2025		196		(10)			(10)		186	186			
100193301	MEMPHIS	TN		02/10/2025		195		(5)			(5)		190	190			
100248231	MINNEAPOLIS	MN		10/29/2025		462		(28)			(28)		434	434			
100177886	VACAVILLE	CA		11/19/2024		378		(22)			(22)		356	356			
100077565	BATAVIA	NY		01/03/2022		503		(6)			(6)		497	497			
100249902	LA QUINTA	CA		10/30/2025		486		(26)			(26)		460	460			
100061022	SAN ANTONIO	TX		06/01/2021		664		3			3		667	667			
100199816	NEWARK	IL		03/05/2025		4,951		107			107		5,058	5,058			
100274850	ACWORTH	GA		01/29/2026		244		(5)			(5)		239	239			
100201718	LANCASTER	SC		03/18/2025		1,158		(37)			(37)		1,121	1,121			
100189511	DALHART	TX		01/15/2025		204		(4)			(4)		200	200			
100237727	LITTLE FERRY	NJ		09/12/2025		442		(25)			(25)		417	417			
100248188	PINCKNEY	MI		10/29/2025		208		(15)			(15)		193	193			
100178020	BELLINGHAM	MA		11/19/2024		1,353		(87)			(87)		1,266	1,266			
100237423	COLUMBUS	OH		09/12/2025		652		(46)			(46)		606	606			
100267612	MARIETTA	GA		12/29/2025		407		(32)			(32)		375	375			
100248427	DENVER	CO		10/29/2025		501		(7)			(7)		494	494			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211105	PHOENIX	AZ		05/15/2025		332		(25)			(25)		307	307			
100213201	GREENFIELD	IN		05/29/2025		353		(15)			(15)		338	338			
100155440	CAPE CORAL	FL		06/18/2024		100		(7)			(7)		93	93			
100213188	ROCKFORD	WA		05/29/2025		559		(26)			(26)		533	533			
100060561	COVINGTON	KY		06/01/2021		742		3			3		745	745			
100197278	MILLCREEK	UT		02/25/2025		219							219	219			
100237509	WASHINGTON	UT		09/12/2025		427		(26)			(26)		401	401			
100060542	CORPUS CHRISTI	TX		06/01/2021		595		2			2		597	597			
100222433	GARNER	NC		07/30/2025		463		(22)			(22)		441	441			
100215017	MCKINNEY	TX		06/11/2025		23,659		(577)			(577)		23,082	23,082			
100213262	RUSTBURG	VA		05/29/2025		299		(7)			(7)		292	292			
100149039	FORT MC COY	FL		04/19/2024		670							670	670			
100062024	MOBILE	AL		07/01/2021		310		(2)			(2)		308	308			
100197299	WEST DEPTFORD	NJ		02/25/2025		249		(2)			(2)		247	247			
100208745	RED OAK	TX		04/29/2025		319		(20)			(20)		299	299			
100211137	FORT MYERS	FL		05/15/2025		352		(26)			(26)		326	326			
100239319	CANTON	OH		09/29/2025		146		(3)			(3)		143	143			
100257302	BELTON	MO		11/26/2025		1,738		(81)			(81)		1,657	1,657			
100248268	RANCHO CUCAMONGA	CA		10/29/2025		450		(19)			(19)		431	431			
100222052	MANALAPAN	NJ		07/30/2025		423		(9)			(9)		414	414			
100237408	CARTERSVILLE	GA		09/12/2025		468		(18)			(18)		450	450			
100211046	ALEXANDRIA	VA		05/15/2025		368		(27)			(27)		341	341			
100196608	CHEPACHET	RI		02/25/2025		702		(15)			(15)		687	687			
100126348	PLYMOUTH	PA		08/30/2023		182		(3)			(3)		179	179			
100284178	GILBERT	AZ		03/30/2026		379		(10)			(10)		369	369			
100210832	HAMDEN	CT		05/15/2025		518		(39)			(39)		479	479			
100208177	RICHMOND	CA		04/29/2025		364		(15)			(15)		349	349			
100211130	PRINEVILLE	OR		05/15/2025		380		(28)			(28)		352	352			
100128028	CINCINNATI	OH		09/08/2023		1,241		74			74		1,315	1,315			
100071746	ALAMO	TX		10/14/2021		447		(26)			(26)		421	421			
100197016	LYNCHBURG	VA		02/25/2025		1,577		(81)			(81)		1,496	1,496			
100198247	BELMONT	CA		02/28/2025		11,607		(135)			(135)		11,472	11,472			
100257785	JERSEY CITY	NJ		11/26/2025		155		(11)			(11)		144	144			
100269357	ROCK HILL	SC		12/30/2025		147		(3)			(3)		144	144			
100248195	DENVER	CO		10/29/2025		435		(32)			(32)		403	403			
100257882	KALISPELL	MT		11/26/2025		172		(13)			(13)		159	159			
100211602	VERO BEACH	FL		06/23/2025		638		(16)			(16)		622	622			
100140152	RALEIGH	NC		01/09/2024		9,808		(92)			(92)		9,716	9,716			
100071785	JACKSONVILLE	FL		10/14/2021		441		(28)			(28)		413	413			
100213113	OMAHA	NE		05/29/2025		1,082		(58)			(58)		1,024	1,024			
100213274	SILVER SPRING	MD		05/29/2025		421		(10)			(10)		411	411			
100257598	JACKSONVILLE	FL		11/26/2025		1,939		(110)			(110)		1,829	1,829			
100174143	PERRY	GA		10/31/2024		225		(10)			(10)		215	215			
5.00007E+11	UTRECHT	NLD		12/23/2025		2,128						35	2,163	2,130	(34)		(34)
100210964	MELISSA	TX		05/15/2025		417		(26)			(26)		391	391			
100211141	LEVITTOWN	PA		05/15/2025		389		(29)			(29)		360	360			
100213408	BAKERSFIELD	CA		05/29/2025		73		(3)			(3)		70	70			
100081099	MEMPHIS	TN		03/18/2022		475		14			14		489	489			
100063064	HAMILTON	OH		07/01/2021		660		(4)			(4)		656	656			
100237234	ARCADIA	FL		09/12/2025		144		(9)			(9)		135	135			
100063805	CRUM LYNNE	PA		07/01/2021		505		1			1		506	506			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208684	WEST PALM BEACH	FL		04/29/2025		434		(8)			(8)		426	426			
100207758	CASTAIC	CA		04/29/2025		584		(14)			(14)		570	570			
100208702	RANCHO MISSION VIEJO	CA		04/29/2025		421		(10)			(10)		411	411			
100248782	MELBOURNE	FL		10/29/2025		484		(27)			(27)		457	457			
100197344	PENNINGTON	NJ		02/25/2025		8,964		(112)			(112)		8,852	8,852			
100068314	LAFAYETTE	IN		08/25/2021		431		(18)			(18)		413	413			
100135903	CHESTER	PA		11/13/2023		355		(20)			(20)		335	335			
100064785	WICHITA FALLS	TX		07/14/2021		507		(23)			(23)		484	484			
100284380	MESA	AZ		03/30/2026		2,678		(107)			(107)		2,571	2,571			
100103799	SAN ANTONIO	TX		05/10/2023		628		(18)			(18)		610	610			
100208283	RAEFORD	NC		04/29/2025		416		(11)			(11)		405	405			
100087137	BEL AIR	MD		10/25/2022		334		23			23		357	357			
100269638	VILLAGE OF LAKEWOOD	IL		12/30/2025		497		(18)			(18)		479	479			
100208235	SENOIA	GA		04/29/2025		389		(10)			(10)		379	379			
100257742	DENVER	CO		11/26/2025		1,531		(68)			(68)		1,463	1,463			
100210037	BAKERSFIELD	CA		05/07/2025		459		(8)			(8)		451	451			
100276635	WASHINGTON	NC		01/29/2026		2,029		(57)			(57)		1,972	1,972			
100197297	HAMPTON	VA		02/25/2025		388		(3)			(3)		385	385			
100230322	WEST VALLEY CITY	UT		08/29/2025		520		(19)			(19)		501	501			
100154785	WARREN	MI		07/19/2024		213		(6)			(6)		207	207			
100197252	JAMAICA	NY		02/25/2025		388		(28)			(28)		360	360			
100211080	ALTOONA	PA		05/15/2025		474		(10)			(10)		464	464			
100080783	JACKSONVILLE	AR		03/15/2022		1,638		(4)			(4)		1,634	1,634			
100284100	ORLANDO	FL		03/30/2026		230		(14)			(14)		216	216			
100282748	MAGNOLIA	NJ		03/02/2026		163		(12)			(12)		151	151			
100282919	MANCHESTER	NH		03/02/2026		408		(30)			(30)		378	378			
100273581	NORCROSS	GA		01/23/2026		1,769		(125)			(125)		1,644	1,644			
100248533	PITTSFIELD	MA		10/29/2025		422		(24)			(24)		398	398			
100257480	MOUNT VERNON	WA		11/26/2025		74,979		(4,065)			(4,065)		70,914	70,914			
100196893	ARROYO GRANDE	CA		02/25/2025		417		(15)			(15)		402	402			
100269854	VERNAL	UT		12/30/2025		81,687		(3,209)			(3,209)		78,478	78,478			
100207968	WEST RIVER	MD		04/29/2025		493		(13)			(13)		480	480			
100066313	INDIANAPOLIS	IN		08/02/2021		775		(6)			(6)		769	769			
100204323	CUMMING	GA		03/31/2025		431		(25)			(25)		406	406			
100207964	FRESNO	CA		04/29/2025		451		(12)			(12)		439	439			
100230535	STUART	FL		08/29/2025		1,367		(53)			(53)		1,314	1,314			
100244042	CINCINNATI	OH		09/29/2025		358		(25)			(25)		333	333			
100108402	INDIANAPOLIS	IN		05/25/2023		199		(5)			(5)		194	194			
100197170	ORLANDO	FL		02/25/2025		428		(20)			(20)		408	408			
100089979	KISSIMMEE	FL		01/13/2023		219		12			12		231	231			
100199541	KINGSTREE	SC		03/05/2025		361		(26)			(26)		335	335			
100060880	JACKSBORO	TN		06/01/2021		694		3			3		697	697			
100237778	WARWICK	RI		09/12/2025		525		(36)			(36)		489	489			
100269318	NEWNAN	GA		12/30/2025		4,473		(186)			(186)		4,287	4,287			
100196988	EAGLE POINT	OR		02/25/2025		414		(21)			(21)		393	393			
100257871	BEDFORD	VA		11/26/2025		177		(13)			(13)		164	164			
100258669	FUQUAY VARINA	NC		12/05/2025		315		(6)			(6)		309	309			
100197010	PORTLAND	OR		02/25/2025		423		(24)			(24)		399	399			
100283911	ROLLA	MO		03/23/2026		861		(60)			(60)		801	801			
100267965	OLATHE	KS		12/29/2025		436		(25)			(25)		411	411			
100248436	OWASSO	OK		10/29/2025		493		(34)			(34)		459	459			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197011	KEY WEST	FL		02/25/2025		444		(12)			(12)		432	432			
100178114	MADISON	WI		11/19/2024		458		(19)			(19)		439	439			
100141145	CAMDEN	NJ		01/30/2024		190		(5)			(5)		185	185			
100237781	MILFORD	CT		09/12/2025		433		(27)			(27)		406	406			
100080772	VERO BEACH	FL		03/24/2022		513		(17)			(17)		496	496			
100208532	ANKENY	IA		04/29/2025		1,081		(28)			(28)		1,053	1,053			
100248947	CLEVELAND	OH		10/29/2025		196		(7)			(7)		189	189			
100196873	PORT LUDLOW	WA		02/25/2025		423		(12)			(12)		411	411			
100199647	WOOSTER	OH		03/05/2025		449		(32)			(32)		417	417			
100282646	ROCK HILL	SC		03/02/2026		520		(38)			(38)		482	482			
100177839	FORT WASHINGTON	MD		11/19/2024		236		(17)			(17)		219	219			
100257808	WARWICK	RI		11/26/2025		111		(8)			(8)		103	103			
100197414	LYNWOOD	CA		02/25/2025		436		(19)			(19)		417	417			
100196733	COLO SPGS	CO		02/25/2025		143		(5)			(5)		138	138			
100184763	FREEPORT	NY		12/17/2024		552		(29)			(29)		523	523			
100282384	INDIANAPOLIS	IN		03/02/2026		533		(23)			(23)		510	510			
100244414	ANTIOCH	CA		09/29/2025		477		(28)			(28)		449	449			
100197403	MILLSTONE TOWNSHIP	NJ		02/25/2025		441		(18)			(18)		423	423			
100196925	AUBURN	ME		02/25/2025		414		(18)			(18)		396	396			
100155836	FRONT ROYAL	VA		06/18/2024		470		(18)			(18)		452	452			
100237678	TEMPE	AZ		09/12/2025		411		(20)			(20)		391	391			
100187846	NEW EGYPT	NJ		01/07/2025		427		(25)			(25)		402	402			
100265119	SALEM	OR		12/19/2025		756		(46)			(46)		710	710			
100126362	HAMMOND	IN		08/30/2023		201		(4)			(4)		197	197			
100068283	CENTER LINE	MI		08/25/2021		415		(16)			(16)		399	399			
100190423	COVINGTON	GA		01/23/2025		424		(16)			(16)		408	408			
100237406	RIO VISTA	CA		09/12/2025		160		(10)			(10)		150	150			
100126359	HAMMOND	IN		08/30/2023		205		(4)			(4)		201	201			
100204333	WHITMORE LAKE	MI		03/31/2025		490		(13)			(13)		477	477			
100237669	CASTAIC	CA		09/12/2025		399		(28)			(28)		371	371			
100131727	CHATTANOOGA	TN		10/06/2023		186							186	186			
100065209	SAN ANTONIO	TX		07/14/2021		490		(8)			(8)		482	482			
100067361	EDNA	TX		08/02/2021		293		1			1		294	294			
100197419	MONROEVILLE	NJ		02/25/2025		522		(26)			(26)		496	496			
100062469	PLATTE CITY	MO		07/01/2021		467		(4)			(4)		463	463			
100134857	SAN ANTONIO	TX		10/30/2023		318		(12)			(12)		306	306			
100257580	DOVER	DE		11/26/2025		417		(31)			(31)		386	386			
100208114	LOS ANGELES	CA		04/29/2025		449		(18)			(18)		431	431			
100257720	SURPRISE	AZ		11/26/2025		433		(29)			(29)		404	404			
100184826	CITRUS HEIGHTS	CA		12/17/2024		1,249		(50)			(50)		1,199	1,199			
100190449	MONTCLAIR	CA		01/23/2025		442		(10)			(10)		432	432			
100207973	OSCEOLA	IN		04/29/2025		314		(14)			(14)		300	300			
100196991	VALLEY STREAM	NY		02/25/2025		253		(7)			(7)		246	246			
100249853	KINTNERSVILLE	PA		10/30/2025		516		(10)			(10)		506	506			
100196870	IMPERIAL	MO		02/25/2025		483		(15)			(15)		468	468			
100079071	TULSA	OK		02/24/2022		1,587		(19)			(19)		1,568	1,568			
100248203	DUNEDIN	FL		10/29/2025		408		(27)			(27)		381	381			
100079162	CHICAGO	IL		02/24/2022		436		(15)			(15)		421	421			
100204229	LOS ANGELES	CA		03/31/2025		417		(11)			(11)		406	406			
100188165	TUCSON	AZ		01/07/2025		459		(21)			(21)		438	438			
100197279	SAINT CHARLES	MO		02/25/2025		306		(15)			(15)		291	291			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116359	WESLEY CHAPEL	FL		07/20/2023		64,934		13,114			13,114		78,048	78,048			
100177880	LA HABRA	CA		11/19/2024		380		(16)			(16)		364	364			
100057580	LINWOOD	PA		06/30/2021		805		(38)			(38)		767	767			
100248061	MULBERRY	FL		10/29/2025		177		(13)			(13)		164	164			
100199807	MANSFIELD	MA		03/05/2025		272		(21)			(21)		251	251			
100237432	VOORHEES	NJ		09/12/2025		161		(11)			(11)		150	150			
100060755	WICHITA	KS		06/01/2021		700		3			3		703	703			
100249313	SALISBURY	NC		10/30/2025		1,038		(47)			(47)		991	991			
100278088	LAWRENCEVILLE	GA		02/26/2026		374		(7)			(7)		367	367			
100284346	CHICAGO	IL		03/30/2026		300		(8)			(8)		292	292			
100190405	HOPE MILLS	NC		01/23/2025		448		(21)			(21)		427	427			
100202144	PANAMA CITY	FL		03/18/2025		189		(7)			(7)		182	182			
100145909	CHERRY HILL	NJ		03/19/2024		371		9			9		380	380			
100184439	JACKSONVILLE	FL		12/17/2024		438		(9)			(9)		429	429			
100249789	WOODSTOCK	GA		10/30/2025		161		(3)			(3)		158	158			
100247788	STONEHAM	MA		10/29/2025		430		(23)			(23)		407	407			
100248163	BUHL	ID		10/29/2025		294		(19)			(19)		275	275			
100175739	GALT	CA		11/12/2024		448		(13)			(13)		435	435			
100064356	LEAGUE CITY	TX		07/01/2021		815		7			7		822	822			
100074717	WATERVILLE	ME		12/01/2021		1,148		(10)			(10)		1,138	1,138			
100249892	WALL TOWNSHIP	NJ		10/30/2025		1,526		(26)			(26)		1,500	1,500			
100257659	OAKLEY	CA		11/26/2025		284		(21)			(21)		263	263			
100155426	ORLANDO	FL		06/18/2024		337		(26)			(26)		311	311			
100196659	JEROME	ID		02/25/2025		432		(18)			(18)		414	414			
100257385	SALEM	OR		11/26/2025		418		(27)			(27)		391	391			
100247806	MESA	AZ		10/29/2025		466		(14)			(14)		452	452			
100267790	DOVER	DE		12/29/2025		160		(7)			(7)		153	153			
100188130	WALLINGFORD	CT		01/07/2025		508		(11)			(11)		497	497			
100146267	RINCON	GA		03/19/2024		384		(22)			(22)		362	362			
100184579	MADERA	CA		12/17/2024		454		(7)			(7)		447	447			
100184891	SAN DIMAS	CA		12/17/2024		556		(9)			(9)		547	547			
100257729	OLYMPIA	WA		11/26/2025		439		(23)			(23)		416	416			
100248248	MODESTO	CA		10/29/2025		499		(13)			(13)		486	486			
100230380	RED ROCK	AZ		08/29/2025		739		(33)			(33)		706	706			
100237867	RENTON	WA		09/12/2025		416		(30)			(30)		386	386			
100248672	NEW ORLEANS	LA		10/29/2025		105		(8)			(8)		97	97			
100155505	SARASOTA	FL		06/18/2024		362		(23)			(23)		339	339			
100066412	NEW IBERIA	LA		08/02/2021		565		(6)			(6)		559	559			
100146080	HANOVER	PA		03/19/2024		369		(22)			(22)		347	347			
100137727	SALT LAKE CITY	UT		12/08/2023		3,766		(60)			(60)		3,706	3,706			
100237934	WELLSVILLE	NY		09/12/2025		243		(18)			(18)		225	225			
100237710	RIPON	CA		09/12/2025		483		(32)			(32)		451	451			
100237613	LOUDONVILLE	OH		09/12/2025		426		(22)			(22)		404	404			
100174482	TEMECULA	CA		10/31/2024		449		(17)			(17)		432	432			
100237629	OLATHE	KS		09/12/2025		431		(21)			(21)		410	410			
100177915	JUNCTION CITY	OR		11/19/2024		431		(20)			(20)		411	411			
100237324	HUNTINGTON	NY		09/12/2025		443		(27)			(27)		416	416			
100244053	SACRAMENTO	CA		09/29/2025		119		(10)			(10)		109	109			
100079023	PAISLEY	FL		02/24/2022		423		(9)			(9)		414	414			
100248246	STOUGHTON	MA		10/29/2025		400		(29)			(29)		371	371			
100247936	MURRIETA	CA		10/29/2025		441		(19)			(19)		422	422			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100239286	RED BLUFF	CA		09/29/2025		938		(19)			(19)		919	919			
100057635	JACKSONVILLE	FL		06/30/2021		455		(21)			(21)		434	434			
100202114	FLINT	MI		03/18/2025		209		2			2		211	211			
100196928	LAYTON	UT		02/25/2025		489		(5)			(5)		484	484			
100174492	SAINT JOHNS	FL		10/31/2024		476		(10)			(10)		466	466			
100282601	SIDNEY	MT		03/02/2026		392		(29)			(29)		363	363			
100197202	BOYNTON BEACH	FL		02/25/2025		481		(31)			(31)		450	450			
100067377	PLAYAS DE ROSARITO	MEX		08/13/2021		1,295							1,295	1,295			
100249311	GLENDALE	AZ		10/30/2025		3,076		(59)			(59)		3,017	3,017			
100237608	TWENTYNINE PALMS	CA		09/12/2025		1,409		(35)			(35)		1,374	1,374			
100164667	ORMOND BEACH	FL		08/23/2024		419		(16)			(16)		403	403			
100184802	NORTH CANTON	OH		12/17/2024		475		(3)			(3)		472	472			
100154978	RIVERVIEW	FL		07/19/2024		5,509		(57)			(57)		5,452	5,452			
100244089	CHESTERFIELD	VA		09/29/2025		331		(27)			(27)		304	304			
100184440	THE VILLAGES	FL		12/17/2024		468		(18)			(18)		450	450			
100257623	MORENO VALLEY	CA		11/26/2025		254		(19)			(19)		235	235			
100237926	WEST JORDAN	UT		09/12/2025		1,189		(55)			(55)		1,134	1,134			
100174405	NORCO	CA		10/31/2024		445		(15)			(15)		430	430			
100174079	KALAMAZOO	MI		10/31/2024		201		(9)			(9)		192	192			
100257903	ARLINGTON	WA		11/26/2025		3,600		(166)			(166)		3,434	3,434			
100237658	PAWTUCKET	RI		09/12/2025		427		(20)			(20)		407	407			
100119832	ISHPEMING	MI		08/08/2023		173		(5)			(5)		168	168			
100164935	CLEVELAND	OH		08/28/2024		189							189	189			
100207538	JASPER	GA		04/29/2025		405		(22)			(22)		383	383			
100177889	GILBERT	AZ		11/19/2024		455		(14)			(14)		441	441			
100184543	LA PUENTE	CA		12/17/2024		504		(12)			(12)		492	492			
100190407	MARTINEZ	CA		01/23/2025		491		1			1		492	492			
100175452	ATLANTA	GA		12/23/2024		29,263		(709)			(709)		28,554	28,554			
100065714	JACKSONVILLE	FL		07/28/2021		411		(22)			(22)		389	389			
100077323	GRANITE FALLS	NC		01/03/2022		676		(14)			(14)		662	662			
100174488	LAS VEGAS	NV		10/31/2024		509		(21)			(21)		488	488			
100237903	RIVERSIDE	CA		09/12/2025		585		(33)			(33)		552	552			
100237854	NINE MILE FALLS	WA		09/12/2025		1,533		(51)			(51)		1,482	1,482			
100248640	MERRIAM	KS		10/29/2025		422		(29)			(29)		393	393			
100188207	WILLIAMSTOWN	NJ		01/07/2025		510		(22)			(22)		488	488			
100184790	N LAS VEGAS	NV		12/17/2024		329		(8)			(8)		321	321			
100067851	MIDLAND	TX		09/23/2021		1,194		(68)			(68)		1,126	1,126			
100248318	ALBANY	OR		10/29/2025		442		(25)			(25)		417	417			
100147283	KANSAS CITY	MO		03/28/2024		189		(4)			(4)		185	185			
100126349	PLYMOUTH	PA		08/30/2023		178		(3)			(3)		175	175			
100174424	CUMMING	GA		10/31/2024		459		(15)			(15)		444	444			
3350111426	SPARTANBURG	SC		10/08/2025		209,457							209,457	209,457			
100237839	JOLIET	IL		09/12/2025		1,484		(79)			(79)		1,405	1,405			
100211057	OWENS CROSS ROADS	AL		05/15/2025		781		(40)			(40)		741	741			
100244086	MECHANICSVILLE	VA		09/29/2025		353		(29)			(29)		324	324			
100184867	RIPON	CA		12/17/2024		579		(19)			(19)		560	560			
100230262	WEST CHESTER	PA		08/29/2025		1,361		(49)			(49)		1,312	1,312			
100062824	EUFAULA	AL		07/01/2021		613		(12)			(12)		601	601			
100108356	CHICAGO	IL		05/25/2023		188		(4)			(4)		184	184			
100149771	PHILADELPHIA	PA		04/26/2024		160		(5)			(5)		155	155			
100110072	BALTIMORE	MD		06/23/2023		210		(2)			(2)		208	208			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196598	NEW BERLIN	WI		02/25/2025		461		(26)			(26)		435	435			
100204208	RENO	NV		03/31/2025		209		(4)			(4)		205	205			
100257551	NORTH CHESTERFIELD	VA		11/26/2025		459		(28)			(28)		431	431			
100157757	NORTH BEND	OH		07/02/2024		437		(16)			(16)		421	421			
100154912	TOMBALL	TX		07/19/2024		28,994		(224)			(224)		28,770	28,770			
100244232	ATHENS	AL		09/29/2025		399		(32)			(32)		367	367			
100057774	METAIRIE	LA		06/30/2021		420		(28)			(28)		392	392			
100063156	WESTLAKE	LA		07/01/2021		832		8			8		840	840			
100169204	SCRANTON	PA		09/27/2024		204		(10)			(10)		194	194			
100230591	HUNTERSVILLE	NC		08/29/2025		348		(15)			(15)		333	333			
100181559	DETROIT	MI		12/09/2024		150		(4)			(4)		146	146			
100155347	PORT ARTHUR	TX		07/19/2024		241		(26)			(26)		215	215			
100237303	ANDERSON	IN		09/12/2025		424		(22)			(22)		402	402			
100084844	VILLA PARK	IL		08/02/2022		6,472		5			5		6,477	6,477			
100188239	NORTH GRANBY	CT		01/07/2025		336		(5)			(5)		331	331			
100244130	LORTON	VA		09/29/2025		1,166		(93)			(93)		1,073	1,073			
100230086	AKRON	PA		08/26/2025		1,243		(58)			(58)		1,185	1,185			
100196601	COCOA BEACH	FL		02/25/2025		431		(19)			(19)		412	412			
100196653	KEAAU	HI		02/25/2025		413		(22)			(22)		391	391			
100196589	NEW SMYRNA BEACH	FL		02/25/2025		509		(34)			(34)		475	475			
100078932	NORTH MYRTLE BEACH	SC		02/24/2022		469		3			3		472	472			
100155414	TUCSON	AZ		06/18/2024		120		(4)			(4)		116	116			
100145918	JACKSONVILLE	FL		03/19/2024		383		(23)			(23)		360	360			
100244220	LEOMINSTER	MA		09/29/2025		788		(61)			(61)		727	727			
100208071	PLUMAS LAKE	CA		04/29/2025		303		(19)			(19)		284	284			
100062508	MONTGOMERY	AL		07/01/2021		686		(9)			(9)		677	677			
100108437	MILWAUKEE	WI		05/25/2023		170		(6)			(6)		164	164			
100184944	NEWINGTON	CT		12/17/2024		452		(11)			(11)		441	441			
100247755	FRIANT	CA		10/29/2025		716		(49)			(49)		667	667			
100210846	SPOKANE	WA		05/15/2025		378		(28)			(28)		350	350			
100247905	LANSING	MI		10/29/2025		579		(43)			(43)		536	536			
100060384	HAMMOND	IN		06/01/2021		499		2			2		501	501			
100148317	WESTWORTH VILLAGE	TX		04/12/2024		51,333		(1,217)			(1,217)		50,116	50,116			
100269552	STAFFORD	VA		12/30/2025		303		(8)			(8)		295	295			
100175824	HAMILTON	OH		11/12/2024		185		(9)			(9)		176	176			
100208823	TUCSON	AZ		04/29/2025		126		(3)			(3)		123	123			
100156913	PHILADELPHIA	PA		06/27/2024		153		(7)			(7)		146	146			
100278236	SPOKANE	WA		02/26/2026		9,344		(344)			(344)		9,000	9,000			
100184822	BOLINGBROOK	IL		12/17/2024		416		(13)			(13)		403	403			
100075399	SAN ANTONIO	TX		12/01/2021		551		(13)			(13)		538	538			
100023706	ALBUQUERQUE	NM		09/04/2018		846		(24)			(24)		822	822			
100146139	SUCCASUNNA	NJ		03/19/2024		409		(24)			(24)		385	385			
100100287	LINDENWOLD	NJ		03/24/2023		839		(48)			(48)		791	791			
100245275	MISSOULA	MT		10/06/2025		38,254		(1,703)			(1,703)		36,551	36,551			
100023884	ALBUQUERQUE	NM		09/10/2018		3,818		(95)			(95)		3,723	3,723			
100068258	ROCHESTER	NY		08/25/2021		445		(27)			(27)		418	418			
100064677	LAS VEGAS	NV		07/14/2021		445		(27)			(27)		418	418			
100146570	WILMINGTON	DE		03/19/2024		400		(15)			(15)		385	385			
100175753	ONTARIO	CA		11/12/2024		304		(8)			(8)		296	296			
100129939	CHICAGO	IL		09/27/2023		178		(4)			(4)		174	174			
100211147	ELLENSBURG	WA		05/15/2025		245		(26)			(26)		219	219			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237772	FAYETTEVILLE	GA		09/12/2025		1,630		(63)			(63)		1,567	1,567			
100196624	LOS ANGELES	CA		02/25/2025		794		(46)			(46)		748	748			
100268080	LAS VEGAS	NV		12/29/2025		114		(9)			(9)		105	105			
100101755	CHICAGO	IL		03/31/2023		174		(6)			(6)		168	168			
100063184	STATESBORO	GA		07/01/2021		815		(1)			(1)		814	814			
100064156	PEKIN	IL		07/01/2021		805		19			19		824	824			
100211378	STAFFORD SPRINGS	CT		05/15/2025		445		(16)			(16)		429	429			
100210772	GREEN COVE SPRINGS	FL		05/15/2025		588		(22)			(22)		566	566			
100148977	JURAPA VALLEY	CA		04/17/2024		6,112		(167)			(167)		5,945	5,945			
100257744	BIRD ISLAND	MN		11/26/2025		384		(27)			(27)		357	357			
100196877	HERCULES	CA		02/25/2025		403		6			6		409	409			
100065167	INDEPENDENCE	MO		07/14/2021		491		(10)			(10)		481	481			
100257941	FAIRBORN	OH		11/26/2025		1,480		(89)			(89)		1,391	1,391			
100208862	HESPERIA	CA		04/29/2025		406		(17)			(17)		389	389			
100274395	ENNICE	NC		01/29/2026		442		(21)			(21)		421	421			
100152763	COATESVILLE	PA		05/22/2024		193		(8)			(8)		185	185			
100062494	MORROW	GA		07/01/2021		455		(2)			(2)		453	453			
100174466	SAN TAN VALLEY	AZ		10/31/2024		485		(6)			(6)		479	479			
100060572	ALPINE	AL		06/01/2021		1,281		5			5		1,286	1,286			
100247911	CHESTER	VA		10/29/2025		138		(10)			(10)		128	128			
100145904	WALDORF	MD		03/19/2024		417		(22)			(22)		395	395			
100243982	BALTIMORE	MD		09/29/2025		143		(8)			(8)		135	135			
100239438	FULTON	MO		09/29/2025		341		(7)			(7)		334	334			
100273476	BROOKLYN PARK	MN		01/23/2026		397		(24)			(24)		373	373			
100267774	FREDERICKSBURG	VA		12/29/2025		499		(40)			(40)		459	459			
100209405	ST. AUGUSTINE	FL		04/29/2025		6,283		(217)			(217)		6,066	6,066			
100146238	BLAIRSTOWN	NJ		03/19/2024		378		(22)			(22)		356	356			
100064733	REYNOLDSBURG	OH		07/14/2021		1,212		(59)			(59)		1,153	1,153			
100066117	KOKOMO	IN		08/02/2021		210							210	210			
100212897	HENDERSONVILLE	NC		05/29/2025		466		(19)			(19)		447	447			
100208456	LAUREL	MD		04/29/2025		1,380		(55)			(55)		1,325	1,325			
100019781	SAN ANTONIO	TX		07/26/2018		2,629		(84)			(84)		2,545	2,545			
100211104	BARTLETT	IL		05/15/2025		294		(12)			(12)		282	282			
100162351	BRYANS ROAD	MD		08/06/2024		441		(16)			(16)		425	425			
100239231	VANCOUVER	WA		09/29/2025		245		(11)			(11)		234	234			
100197387	BRANDON	FL		02/25/2025		367		(26)			(26)		341	341			
100061171	ENTERPRISE	AL		06/01/2021		570		2			2		572	572			
100257680	BROOKLYN	NY		11/26/2025		457		(23)			(23)		434	434			
100214867	BUFFALO	NY		06/11/2025		200		(7)			(7)		193	193			
100199435	HEBER CITY	UT		03/05/2025		327		(22)			(22)		305	305			
100258520	CEDAR PARK	TX		12/05/2025		472		(18)			(18)		454	454			
100212997	WILLIAMSTOWN	VT		05/29/2025		488		(20)			(20)		468	468			
100207586	LAUREL	MD		04/29/2025		445		(27)			(27)		418	418			
100199946	GRAND RAPIDS	MI		03/05/2025		473		5			5		478	478			
100248120	GANSEVOORT	NY		10/29/2025		193		(14)			(14)		179	179			
100075226	SAN ANGELO	TX		12/01/2021		802		(13)			(13)		789	789			
100204366	LAKELAND	FL		03/31/2025		1,206		(64)			(64)		1,142	1,142			
100101783	CLEVELAND	OH		03/31/2023		188		(5)			(5)		183	183			
100177887	SPRINGFIELD	OR		11/19/2024		443		(27)			(27)		416	416			
100197272	SARASOTA	FL		02/25/2025		148		(8)			(8)		140	140			
100174010	JACKSONVILLE	FL		10/31/2024		222		(10)			(10)		212	212			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269233	SOUTH JORDAN	UT		12/30/2025		4,813		(69)			(69)		4,744	4,744			
100071729	LEBANON	PA		10/14/2021		488		(29)			(29)		459	459			
100211330	BENTONVILLE	AR		05/15/2025		1,685		(101)			(101)		1,584	1,584			
100060458	DELMONT	PA		06/01/2021		894		4			4		898	898			
100076022	WILKES BARRE	PA		01/07/2022		439		(4)			(4)		435	435			
100069447	HILLSVILLE	VA		09/01/2021		505		(4)			(4)		501	501			
100201388	TUSCALOOSA	AL		03/12/2025		177		(8)			(8)		169	169			
100249558	NEPHI	UT		10/30/2025		115		(4)			(4)		111	111			
100237472	MIDDLETOWN	NY		09/12/2025		428		(26)			(26)		402	402			
100269652	SOUTH ELGIN	IL		12/30/2025		382		(16)			(16)		366	366			
100077217	BARNHART	MO		01/03/2022		673		(1)			(1)		672	672			
100239533	DOTHAN	AL		09/29/2025		245		(9)			(9)		236	236			
100146125	SURPRISE	AZ		03/19/2024		373		(22)			(22)		351	351			
100184509	CARMEL	NY		12/17/2024		408		(15)			(15)		393	393			
100065502	CUMBERLAND	MD		07/28/2021		531		(21)			(21)		510	510			
100169917	SALEM	UT		11/08/2024		7							7	7			
100174085	FAYETTEVILLE	NC		10/31/2024		270		(13)			(13)		257	257			
100187912	MORENO VALLEY	CA		01/07/2025		901		(31)			(31)		870	870			
100237794	METHUEN	MA		09/12/2025		1,024		(69)			(69)		955	955			
100210986	WEYERS CAVE	VA		05/15/2025		601		(38)			(38)		563	563			
100208321	PORT SAINT LUCIE	FL		04/29/2025		3,349		(76)			(76)		3,273	3,273			
100222432	FARMINGTON HILLS	MI		07/30/2025		50		(2)			(2)		48	48			
100248612	SANTEE	CA		10/29/2025		256		(17)			(17)		239	239			
100144040	OCALA	FL		03/07/2024		7,993		(3)			(3)		7,990	7,990			
100187858	LAS VEGAS	NV		01/07/2025		428		(18)			(18)		410	410			
100258919	MANDEVILLE	LA		12/05/2025		444		(19)			(19)		425	425			
100136842	BINGHAMTON	NY		11/27/2023		142		(4)			(4)		138	138			
100208257	BETHALTO	IL		04/29/2025		351		(15)			(15)		336	336			
100155832	LYNNWOOD	WA		06/18/2024		361		(23)			(23)		338	338			
100126355	HAMMOND	IN		08/30/2023		214		(4)			(4)		210	210			
100066562	YORK	PA		08/02/2021		386		(3)			(3)		383	383			
100247746	AVOCA	NY		10/29/2025		415		(30)			(30)		385	385			
100057669	HENRICO	VA		06/30/2021		704		(11)			(11)		693	693			
100204193	BALTIMORE	MD		03/31/2025		6,259		(162)			(162)		6,097	6,097			
100237441	LENEXA	KS		09/12/2025		1,573		(85)			(85)		1,488	1,488			
100175137	FINDLAY	OH		11/05/2024		200		(6)			(6)		194	194			
100239108	DESERT HOT SPRINGS	CA		09/29/2025		831		(33)			(33)		798	798			
100248062	PINE MOUNTAIN	GA		10/29/2025		356		(26)			(26)		330	330			
100078960	SAINT LOUIS	MO		02/24/2022		433		(5)			(5)		428	428			
100064680	STRONGSVILLE	OH		07/14/2021		440		(27)			(27)		413	413			
100211039	LAVACA	AR		05/15/2025		329		(25)			(25)		304	304			
100284265	SACRAMENTO	CA		03/30/2026		334		(16)			(16)		318	318			
100141161	WINDSOR	CT		01/30/2024		194		(1)			(1)		193	193			
100062845	OAK RIDGE	TN		07/01/2021		593		(1)			(1)		592	592			
100139278	HELOTES	TX		12/28/2023		3,652		(57)			(57)		3,595	3,595			
100229387	SACRAMENTO	CA		08/15/2025		655		(29)			(29)		626	626			
100065705	PRESCOTT VALLEY	AZ		07/28/2021		757		(23)			(23)		734	734			
100164950	ELMIRA	NY		08/28/2024		181		(3)			(3)		178	178			
100077041	HAMPTON	GA		01/03/2022		620		(6)			(6)		614	614			
100244021	FELTON	DE		09/29/2025		2,530		(125)			(125)		2,405	2,405			
100155860	FRESNO	CA		06/18/2024		381		(25)			(25)		356	356			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155731	EVANS	GA		06/18/2024		367		(23)			(23)		344	344			
100177745	FREDERICK	MD		11/19/2024		419		(18)			(18)		401	401			
100064679	HUDSON	FL		07/14/2021		439		(27)			(27)		412	412			
100071686	FRANKLIN	VA		10/14/2021		436		(29)			(29)		407	407			
100282731	OCOEE	FL		03/02/2026		528		(31)			(31)		497	497			
100248749	SERGEANT BLF	IA		10/29/2025		1,397		(40)			(40)		1,357	1,357			
100207740	KANSAS CITY	MO		04/29/2025		2,048		(64)			(64)		1,984	1,984			
100060803	BROWNSVILLE	TX		06/01/2021		609		2			2		611	611			
100284252	ORANGE	CA		03/30/2026		773		(39)			(39)		734	734			
100264953	SAINT LOUIS	MO		12/17/2025		161		(8)			(8)		153	153			
100177696	KINGS PARK	NY		11/19/2024		439		(27)			(27)		412	412			
100067039	MEMPHIS	TN		08/02/2021		536		6			6		542	542			
100067040	ELIZABETH	PA		08/02/2021		822		16			16		838	838			
100196889	BRISTOL	CT		02/25/2025		587		(37)			(37)		550	550			
100075999	VIRGINIA GARDENS	FL		01/07/2022		805		(21)			(21)		784	784			
100155658	GONZALES	LA		06/18/2024		364		(26)			(26)		338	338			
100102551	LAS CRUCES	NM		06/07/2023		1,777		50			50		1,827	1,827			
100177921	TAMPA	FL		11/19/2024		759		(35)			(35)		724	724			
100102471	RICHMOND	TX		06/07/2023		3,326		15			15		3,341	3,341			
100257313	YUMA	AZ		11/26/2025		272		(16)			(16)		256	256			
100284225	HUNTINGTON BEACH	CA		03/30/2026		167		(4)			(4)		163	163			
100137367	MONTGOMERY	AL		12/01/2023		139		(7)			(7)		132	132			
100155520	CHESTERFIELD	VA		06/18/2024		415		(28)			(28)		387	387			
100213451	JACKSONVILLE	FL		05/29/2025		527		(12)			(12)		515	515			
100144353	LAS VEGAS	NV		03/07/2024		25,999		(75)			(75)		25,924	25,924			
100141195	OKLAHOMA CITY	OK		01/30/2024		2,319		(28)			(28)		2,291	2,291			
100077363	NORRISTOWN	PA		01/03/2022		531		(4)			(4)		527	527			
5.00008E+11	S-GRAVENHAGE	NLD		12/23/2025		2,044						34	2,078	2,046	(32)		(32)
100074676	BROWNS MILLS	NJ		12/01/2021		463		(10)			(10)		453	453			
100269489	ALBUQUERQUE	NM		12/30/2025		393		(18)			(18)		375	375			
100178196	CLAYTON	NC		11/19/2024		298		(14)			(14)		284	284			
100155710	ELIZABETHTOWN	PA		06/18/2024		384		(21)			(21)		363	363			
100155366	SAVANNAH	GA		06/18/2024		358		(25)			(25)		333	333			
100077353	SUMMERVILLE	GA		01/03/2022		240		(2)			(2)		238	238			
100248095	NEW ORLEANS	LA		10/29/2025		594		(43)			(43)		551	551			
100175740	BEN LOMOND	CA		11/12/2024		1,482		(56)			(56)		1,426	1,426			
100211045	BEAR	DE		05/15/2025		154		(8)			(8)		146	146			
100269669	NASHVILLE	TN		12/30/2025		989		(42)			(42)		947	947			
100197093	PEARCY	AR		02/25/2025		394		(26)			(26)		368	368			
100212981	ORLANDO	FL		05/29/2025		373		(20)			(20)		353	353			
100155447	FONTANA	CA		06/18/2024		393		(27)			(27)		366	366			
100101822	MILWAUKEE	WI		03/31/2023		160		(5)			(5)		155	155			
100184637	EWA BEACH	HI		12/17/2024		358		(25)			(25)		333	333			
100173904	CHESTER	PA		10/31/2024		214		(6)			(6)		208	208			
100065591	ALBUQUERQUE	NM		07/28/2021		1,528		(37)			(37)		1,491	1,491			
100065013	DEARBORN	MI		07/14/2021		465		(14)			(14)		451	451			
100147044	DOVER	OH		03/27/2024		720		(18)			(18)		702	702			
100155654	RIO RANCHO	NM		06/18/2024		431		(23)			(23)		408	408			
100230700	MILLVILLE	MA		08/29/2025		340		(13)			(13)		327	327			
100201725	ERIE	PA		03/18/2025		856		(30)			(30)		826	826			
100177919	HURRICANE	WV		11/19/2024		348		(24)			(24)		324	324			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269603	TAYLOR	AZ		12/30/2025		268		(12)			(12)		256	256			
100134888	HARRISBURG	PA		10/30/2023		143		(1)			(1)		142	142			
100197157	RIPON	CA		02/25/2025		269		(12)			(12)		257	257			
100109825	GARY	IN		06/22/2023		1,374		(46)			(46)		1,328	1,328			
100199873	MESA	AZ		03/05/2025		477							477	477			
100269727	CLEMMONS	NC		12/30/2025		338		(16)			(16)		322	322			
100237829	FOLEY	AL		09/12/2025		411		(29)			(29)		382	382			
100184668	LA HABRA	CA		12/17/2024		794		(30)			(30)		764	764			
100099853	CHESTER	PA		02/28/2023		178		(5)			(5)		173	173			
100186687	SPANISH FORT	AL		12/31/2024		22,427		(243)			(243)		22,184	22,184			
100247877	LAS VEGAS	NV		10/29/2025		703		(41)			(41)		662	662			
100169209	CHICAGO	IL		09/27/2024		173		(10)			(10)		163	163			
100257982	MERIDIAN	ID		11/26/2025		308		(23)			(23)		285	285			
100174172	DETROIT	MI		10/31/2024		170		(8)			(8)		162	162			
100101757	AKRON	OH		03/31/2023		123		(2)			(2)		121	121			
100140598	MEXICO BEACH	FL		01/19/2024		226		(3)			(3)		223	223			
100213412	FERNDALE	WA		05/29/2025		592		(25)			(25)		567	567			
100061831	VESTAL	NY		07/01/2021		613		(7)			(7)		606	606			
100230541	GRAND RAPIDS	MI		08/29/2025		466		(10)			(10)		456	456			
100222522	HAMPTON	GA		07/30/2025		394		(19)			(19)		375	375			
100109894	BALTIMORE	MD		06/22/2023		183		(6)			(6)		177	177			
100062924	CRESTWOOD	KY		07/01/2021		474		1			1		475	475			
100207695	AUBURN	CA		04/29/2025		237		(12)			(12)		225	225			
100064714	WICKLIFFE	OH		07/14/2021		848		(44)			(44)		804	804			
100248567	RIVERSIDE	CA		10/29/2025		392		(29)			(29)		363	363			
100212864	RUTHER GLEN	VA		05/29/2025		368		(20)			(20)		348	348			
100064435	SARANAC	NY		07/01/2021		454		18			18		472	472			
100277973	SUWANEE	GA		02/26/2026		363		(6)			(6)		357	357			
100284125	CHARLOTTESVILLE	VA		03/30/2026		921		(25)			(25)		896	896			
100284183	VANCOUVER	WA		03/30/2026		759		(20)			(20)		739	739			
100284199	CUMMING	GA		03/30/2026		312		(8)			(8)		304	304			
100284306	BOYNTON BEACH	FL		03/30/2026		501		(13)			(13)		488	488			
100277859	SHARON HILL	PA		02/26/2026		1,386		(27)			(27)		1,359	1,359			
100278278	NEWCASTLE	CA		02/26/2026		691		(26)			(26)		665	665			
100282637	SAINT PAUL	MN		03/02/2026		413		(28)			(28)		385	385			
100282903	SPRING HILL	FL		03/02/2026		837		(58)			(58)		779	779			
100282926	EL DORADO	AR		03/02/2026		539		(40)			(40)		499	499			
100269917	PHOENIX	AZ		12/30/2025		707		(7)			(7)		700	700			
100282821	FIELDING	UT		03/02/2026		457		(9)			(9)		448	448			
100060807	ELWOOD	IN		06/01/2021		450		2			2		452	452			
100212883	MIDDLETOWN	CT		05/29/2025		318		(17)			(17)		301	301			
100197106	SAINT LOUIS	MO		02/25/2025		1,568		(58)			(58)		1,510	1,510			
100258881	ARDEN	NC		12/05/2025		470		(7)			(7)		463	463			
100063424	DAYTON	KY		07/01/2021		540							540	540			
100128045	MEMPHIS	TN		09/08/2023		726		32			32		758	758			
100190307	JACKSON	MI		01/22/2025		166		(6)			(6)		160	160			
100077194	WARNER ROBINS	GA		01/03/2022		1,052		(30)			(30)		1,022	1,022			
100284725	MAUMELLE	AR		03/27/2026		185		(7)			(7)		178	178			
100277251	LANSING	MI		02/10/2026		195		(4)			(4)		191	191			
100213366	BOULDER CITY	NV		05/29/2025		274		(11)			(11)		263	263			
100184744	YULEE	FL		12/17/2024		507		(17)			(17)		490	490			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079078	WATERFORD	MI		02/24/2022		437		(9)			(9)		428	428			
100177777	SCAPPOOSE	OR		11/19/2024		563		(36)			(36)		527	527			
100273601	LAS VEGAS	NV		01/23/2026		125		(9)			(9)		116	116			
100284067	CLEBURNE	TX		03/30/2026		210		(13)			(13)		197	197			
100239204	SARASOTA	FL		09/29/2025		64		(1)			(1)		63	63			
100274497	MCDONOUGH	GA		01/29/2026		365		(17)			(17)		348	348			
100274174	ANDERSON	MO		01/29/2026		375		(18)			(18)		357	357			
100267940	IDANHA	OR		12/29/2025		612		(48)			(48)		564	564			
100247804	SAINT PETERSBURG	FL		10/29/2025		316		(23)			(23)		293	293			
100062325	MILLBROOK	AL		07/01/2021		1,336		(8)			(8)		1,328	1,328			
100197261	SACRAMENTO	CA		02/25/2025		911		(26)			(26)		885	885			
100129923	BALTIMORE	MD		09/27/2023		152		(5)			(5)		147	147			
100147270	HAMILTON	NJ		03/28/2024		191		(1)			(1)		190	190			
100076977	WOLCOTT	CT		01/03/2022		352		(15)			(15)		337	337			
100064673	LYNCHBURG	VA		07/14/2021		428		(27)			(27)		401	401			
100062010	BARTLETT	TN		07/01/2021		613		(10)			(10)		603	603			
100211003	HUDSON	OH		05/15/2025		390		(25)			(25)		365	365			
100116988	SAINT LOUIS	MO		07/20/2023		310		69			69		379	379			
100269354	KINGMAN	AZ		12/30/2025		276		(11)			(11)		265	265			
100269200	DENVER	CO		12/30/2025		1,126		(39)			(39)		1,087	1,087			
100161817	ALLENTOWN	PA		07/31/2024		179		(5)			(5)		174	174			
100210826	KATHLEEN	GA		05/15/2025		400		(24)			(24)		376	376			
100277845	LONG BEACH	CA		02/26/2026		920		(6)			(6)		914	914			
100237312	CHINO	CA		09/12/2025		142		(10)			(10)		132	132			
100267878	SWEDESBORO	NJ		12/29/2025		375		(30)			(30)		345	345			
100267745	STEVENSVILLE	MT		12/29/2025		375		(30)			(30)		345	345			
100247998	WASHINGTON	DC		10/29/2025		396		(29)			(29)		367	367			
100211093	CORNELIUS	OR		05/15/2025		409		(22)			(22)		387	387			
100277781	IRON STATION	NC		02/26/2026		376		(15)			(15)		361	361			
100150541	ROCKVILLE	MD		05/03/2024		1,864		(23)			(23)		1,841	1,841			
100076017	HOUSTON	TX		01/07/2022		526		(16)			(16)		510	510			
100196607	GRANTS PASS	OR		02/25/2025		357		(26)			(26)		331	331			
100267765	APPLE VALLEY	CA		12/29/2025		404		(26)			(26)		378	378			
100267813	SPANAWAY	WA		12/29/2025		416		(32)			(32)		384	384			
100222181	CHULA VISTA	CA		07/30/2025		115		(2)			(2)		113	113			
100174144	YOUNGSTOWN	OH		10/31/2024		198		(9)			(9)		189	189			
100269191	GREENFIELD	WI		12/30/2025		419		(19)			(19)		400	400			
100269505	AVENEL	NJ		12/30/2025		412		(8)			(8)		404	404			
100174043	AKRON	OH		10/31/2024		191		(10)			(10)		181	181			
100269888	SALINAS	CA		12/30/2025		434		(24)			(24)		410	410			
100237615	BURNSVILLE	MN		09/12/2025		154		(11)			(11)		143	143			
100269651	NORTH HOLLYWOOD	CA		12/30/2025		432		(9)			(9)		423	423			
100237609	HOBOKEN	NJ		09/12/2025		157		(10)			(10)		147	147			
100269159	ZEBULON	GA		12/30/2025		582		(12)			(12)		570	570			
100083902	MILFORD	NH		07/12/2022		4,216		16			16		4,232	4,232			
100269384	ROCKAWAY	NJ		12/30/2025		458		(18)			(18)		440	440			
100141107	LEBANON	PA		01/30/2024		181		(4)			(4)		177	177			
100072559	SAINT LOUIS	MO		11/01/2021		487		(5)			(5)		482	482			
100274594	NOVATO	CA		01/29/2026		470		(24)			(24)		446	446			
100269428	CHRISTIANA	TN		12/30/2025		465		(10)			(10)		455	455			
100236766	EUCLID	OH		09/11/2025		506		(11)			(11)		495	495			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060486	HUNTINGTON	WV		06/01/2021		416		2			2		418	418			
100239351	ORMOND BEACH	FL		09/29/2025		417		(16)			(16)		401	401			
100134859	BALTIMORE	MD		10/30/2023		163		(5)			(5)		158	158			
100269128	GREENSBORO	NC		12/30/2025		354		(16)			(16)		338	338			
100204289	CRYSTAL LAKE	IL		03/31/2025		545		(33)			(33)		512	512			
100243503	EUCLID	OH		09/26/2025		497		(16)			(16)		481	481			
100257983	SAINT CLOUD	FL		11/26/2025		386		(28)			(28)		358	358			
100221899	HAYMARKET	VA		07/30/2025		144		(7)			(7)		137	137			
100069008	STAFFORD	TX		09/01/2021		749		(10)			(10)		739	739			
100257911	WAYCROSS	GA		11/26/2025		393		(29)			(29)		364	364			
100258573	HAMILTON	NJ		12/05/2025		380		(14)			(14)		366	366			
100155494	BOWIE	MD		06/18/2024		579		(39)			(39)		540	540			
100211129	LINCOLN	CA		05/15/2025		124		(9)			(9)		115	115			
100269519	VISALIA	CA		12/30/2025		583		(12)			(12)		571	571			
100257647	PLEASANT HILL	MO		11/26/2025		494		(36)			(36)		458	458			
100268008	FRANKFORD	DE		12/29/2025		546		(21)			(21)		525	525			
100257563	GROTON	MA		11/26/2025		423		(25)			(25)		398	398			
100141897	EAST BRUNSWICK	NJ		03/27/2024		15,622		(260)			(260)		15,362	15,362			
100214796	ATLANTA	GA		06/11/2025		140		(7)			(7)		133	133			
100211308	LOS ANGELES	CA		05/15/2025		143		(9)			(9)		134	134			
100138440	MONTGOMERY	AL		12/18/2023		137		(7)			(7)		130	130			
100278266	MESA	AZ		02/26/2026		665		(24)			(24)		641	641			
100248347	BRADLEY	CA		10/29/2025		371		(27)			(27)		344	344			
100249476	UNION	MO		10/30/2025		357		(13)			(13)		344	344			
100244160	COLUMBIA	IL		09/29/2025		2,506		(185)			(185)		2,321	2,321			
100248099	ANTIOCH	CA		10/29/2025		376		(26)			(26)		350	350			
100185924	LAS VEGAS	NV		12/26/2024		43,806		(838)			(838)		42,968	42,968			
100269525	KNOXVILLE	TN		12/30/2025		709		(14)			(14)		695	695			
100064398	DES MOINES	IA		07/01/2021		299		9			9		308	308			
100247760	INDIANAPOLIS	IN		10/29/2025		388		(27)			(27)		361	361			
100248330	OWASSO	OK		10/29/2025		389		(28)			(28)		361	361			
100248114	FLORENCE	AZ		10/29/2025		390		(24)			(24)		366	366			
100274868	PORT ST LUCIE	FL		01/29/2026		484		(9)			(9)		475	475			
100188261	BLYTHEWOOD	SC		01/07/2025		383		(20)			(20)		363	363			
100230713	CANTON	MI		08/29/2025		256		(5)			(5)		251	251			
100248451	EAST GREENBUSH	NY		10/29/2025		413		(30)			(30)		383	383			
100248058	AMHERST	NH		10/29/2025		393		(21)			(21)		372	372			
100248353	BOCA RATON	FL		10/29/2025		2,878		(179)			(179)		2,699	2,699			
100247721	JOHNS ISLAND	SC		10/29/2025		540		(35)			(35)		505	505			
100078987	WATERLOO	IA		02/24/2022		425							425	425			
100199936	SEVERANCE	CO		03/05/2025		3,033		68			68		3,101	3,101			
100274788	DUNEDIN	FL		01/29/2026		491		(9)			(9)		482	482			
100210540	SPARTANBURG	SC		05/15/2025		1,874		(40)			(40)		1,834	1,834			
100248081	LA QUINTA	CA		10/29/2025		408		(25)			(25)		383	383			
100248481	TOMS RIVER	NJ		10/29/2025		413		(30)			(30)		383	383			
100244384	KILLEEN	AL		09/29/2025		337		(25)			(25)		312	312			
100244326	ROSEDALE	MD		09/29/2025		339		(27)			(27)		312	312			
100184593	GILBERT	AZ		12/17/2024		731		(25)			(25)		706	706			
100248536	STATEN ISLAND	NY		10/29/2025		418		(29)			(29)		389	389			
100248519	ROCHESTER	MN		10/29/2025		412		(23)			(23)		389	389			
100269815	MURRIETA	CA		12/30/2025		166		(3)			(3)		163	163			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100269934	ATLANTA	GA		12/30/2025		2,023		(74)			(74)		1,949	1,949			
100269713	SALEM	OR		12/30/2025		423		(12)			(12)		411	411			
100196786	ELBERT	CO		02/25/2025		133		(6)			(6)		127	127			
100175528	TULSA	OK		12/23/2024		200		(9)			(9)		191	191			
100269939	YOUNGSVILLE	NC		12/30/2025		307		(12)			(12)		295	295			
100244314	ATLANTA	GA		09/29/2025		360		(29)			(29)		331	331			
100155773	FORT MILL	SC		06/18/2024		85		(5)			(5)		80	80			
100267740	GROVETOWN	GA		12/29/2025		1,040		(83)			(83)		957	957			
100208445	SAN DIEGO	CA		04/29/2025		164		(4)			(4)		160	160			
100244226	WEST JORDAN	UT		09/29/2025		383		(30)			(30)		353	353			
100244046	OLIVEHURST	CA		09/29/2025		382		(29)			(29)		353	353			
100210792	KALISPELL	MT		05/15/2025		113		(4)			(4)		109	109			
100268170	OGDEN	UT		12/29/2025		706		(56)			(56)		650	650			
100197463	CLINTON	WA		02/25/2025		161		(8)			(8)		153	153			
100244104	TRAVELERS REST	SC		09/29/2025		394		(31)			(31)		363	363			
100213111	LIVERMORE	CA		05/29/2025		13,653		(345)			(345)		13,308	13,308			
100177723	DENVER	CO		11/19/2024		1,786		(92)			(92)		1,694	1,694			
100267568	ELIZABETH	CO		12/29/2025		346		(27)			(27)		319	319			
100210945	LAS VEGAS	NV		05/15/2025		346		(26)			(26)		320	320			
100269624	ELK GROVE	CA		12/30/2025		652		(20)			(20)		632	632			
100248256	CHESNEE	SC		10/29/2025		386		(28)			(28)		358	358			
100269877	GREER	SC		12/30/2025		505		(10)			(10)		495	495			
100244225	SEBRING	FL		09/29/2025		400		(20)			(20)		380	380			
100244372	DISTRICT HEIGHTS	MD		09/29/2025		213		(23)			(23)		190	190			
100244302	YORBA LINDA	CA		09/29/2025		11,227		(725)			(725)		10,502	10,502			
100064708	PETERSBURG	VA		07/14/2021		988		(52)			(52)		936	936			
100064759	CENTRAL CITY	SD		07/14/2021		959		(44)			(44)		915	915			
100197282	ELKO	NV		02/25/2025		157		(6)			(6)		151	151			
100213391	WILLIAMSBURG	OH		05/29/2025		328		(18)			(18)		310	310			
100237139	LODI	CA		09/12/2025		555		(31)			(31)		524	524			
100243898	MCKINNEY	TX		09/29/2025		408		(16)			(16)		392	392			
100207714	CASTAIC	CA		04/29/2025		172		(5)			(5)		167	167			
100258844	OAKWOOD	OH		12/05/2025		335		(15)			(15)		320	320			
100169664	ROSEVILLE	CA		09/30/2024		22,687		(170)			(170)		22,517	22,517			
100269791	MANCHESTER	TN		12/30/2025		508		(10)			(10)		498	498			
100239234	MONROVIA	IN		09/29/2025		411		(16)			(16)		395	395			
100258877	BLACK HAWK	CO		12/05/2025		372		(17)			(17)		355	355			
100267784	BURKBURNETT	TX		12/29/2025		1,053		(68)			(68)		985	985			
100190258	DAYTON	OH		01/22/2025		153		(5)			(5)		148	148			
100190434	LOS ANGELES	CA		01/23/2025		156		(8)			(8)		148	148			
100269206	SAINT CHARLES	MO		12/30/2025		367		(8)			(8)		359	359			
100237276	GLENDORA	CA		09/12/2025		243		(18)			(18)		225	225			
100249194	BALDWIN CITY	KS		10/30/2025		428		(20)			(20)		408	408			
100219185	LAWRENCEVILLE	GA		06/27/2025		6,459		(165)			(165)		6,294	6,294			
100258867	LAKE ALFRED	FL		12/05/2025		410		(25)			(25)		385	385			
100209753	MOLINE	IL		05/05/2025		189		(8)			(8)		181	181			
100237199	AURORA	CO		09/12/2025		388		(28)			(28)		360	360			
100237150	WEST HARTFORD	CT		09/12/2025		388		(28)			(28)		360	360			
100243855	RIVERVIEW	FL		09/29/2025		259		(20)			(20)		239	239			
100243963	ORTING	WA		09/29/2025		401		(19)			(19)		382	382			
100246332	MOBILE	AL		10/10/2025		450		(16)			(16)		434	434			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208044	BEVERLY HILLS	FL		04/29/2025		117		(3)			(3)		114	114			
100237563	NEW CASTLE	DE		09/12/2025		396		(29)			(29)		367	367			
100181555	BIRMINGHAM	AL		12/09/2024		166		(5)			(5)		161	161			
100108394	TROY	NY		05/25/2023		186		(4)			(4)		182	182			
100109832	LUBBOCK	TX		06/22/2023		183		(6)			(6)		177	177			
100209722	MACON	GA		05/05/2025		178		(8)			(8)		170	170			
100237233	MEGGETT	SC		09/12/2025		405		(28)			(28)		377	377			
100269773	FUQUAY VARINA	NC		12/30/2025		21,429		(988)			(988)		20,441	20,441			
100211381	LAKE PLACID	FL		05/15/2025		267		(20)			(20)		247	247			
100213119	WEST CHESTERFIELD	NH		05/29/2025		141		(3)			(3)		138	138			
100103807	MUSKEGON	MI		05/10/2023		185		(6)			(6)		179	179			
100155702	JEFFERSON	GA		06/18/2024		126		(9)			(9)		117	117			
100208485	COLUMBUS	OH		04/29/2025		101		(2)			(2)		99	99			
100157738	YUCAIPA	CA		07/02/2024		399		(11)			(11)		388	388			
100239019	CANTON	MI		09/29/2025		413		(19)			(19)		394	394			
100222379	SANTA FE	NM		07/30/2025		354		(7)			(7)		347	347			
100239065	COMPTON	CA		09/29/2025		654		(13)			(13)		641	641			
100202122	JACKSONVILLE	FL		03/18/2025		193		(2)			(2)		191	191			
100164693	POWHATAN	VA		08/23/2024		412		(16)			(16)		396	396			
100269794	COLFAX	CA		12/30/2025		446		(8)			(8)		438	438			
100249590	WILMINGTON	DE		10/30/2025		503		(10)			(10)		493	493			
100258905	ARLINGTON	WA		12/05/2025		471		(10)			(10)		461	461			
100258791	CANYON COUNTRY	CA		12/05/2025		590		(33)			(33)		557	557			
100208018	GLENDALE	AZ		04/29/2025		168		(3)			(3)		165	165			
100213315	MENIFEE	CA		05/29/2025		297		(7)			(7)		290	290			
100063384	COVINGTON	GA		07/01/2021		355		(3)			(3)		352	352			
100237923	LOUISVILLE	KY		09/12/2025		397		(28)			(28)		369	369			
100213067	HAGERSTOWN	MD		05/29/2025		312		(17)			(17)		295	295			
100258553	FRESNO	CA		12/05/2025		676		(31)			(31)		645	645			
100230757	NORTH WEYMOUTH	MA		08/29/2025		390		(16)			(16)		374	374			
100196706	LOS ALAMITOS	CA		02/25/2025		79,368		(5,211)			(5,211)		74,157	74,157			
100164958	TERRE HAUTE	IN		08/28/2024		155		(3)			(3)		152	152			
100257867	IDAHO FALLS	ID		11/26/2025		484		(35)			(35)		449	449			
100068446	FAYETTEVILLE	NC		08/25/2021		413		(23)			(23)		390	390			
100230762	PLAISTOW	NH		08/29/2025		528		(20)			(20)		508	508			
100197122	FONTANA	CA		02/25/2025		1,448		(52)			(52)		1,396	1,396			
100197410	ATHENS	AL		02/25/2025		1,650		(69)			(69)		1,581	1,581			
100237660	MONTGOMERY	AL		09/12/2025		366		(27)			(27)		339	339			
100208698	CLEMENTS	MD		04/29/2025		293		(16)			(16)		277	277			
100185534	GREENBELT	MD		12/20/2024		192		(8)			(8)		184	184			
100185549	GREENBELT	MD		12/20/2024		192		(8)			(8)		184	184			
100243994	BELLEVUE	NE		09/29/2025		2,843		(202)			(202)		2,641	2,641			
100169257	PHILADELPHIA	PA		09/27/2024		173		(8)			(8)		165	165			
100247718	SPRING VALLEY	CA		10/29/2025		75,775		(1,653)			(1,653)		74,122	74,122			
100237214	WESLEY CHAPEL	FL		09/12/2025		29		(2)			(2)		27	27			
100202087	MILWAUKEE	WI		03/18/2025		199		2			2		201	201			
100249235	VICTORVILLE	CA		10/30/2025		834		(13)			(13)		821	821			
100239473	COKATO	MN		09/29/2025		6,088		(125)			(125)		5,963	5,963			
100230750	ORLANDO	FL		08/29/2025		408		(16)			(16)		392	392			
100269546	SAUK RAPIDS	MN		12/30/2025		264		(5)			(5)		259	259			
100175790	MAPLE HEIGHTS	OH		11/12/2024		199		(3)			(3)		196	196			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066026	CARLYLE	IL		08/02/2021		1,182		(5)			(5)		1,177	1,177			
100173884	PITTSBURGH	PA		10/31/2024		199		(9)			(9)		190	190			
100188186	BETHEL	MN		01/07/2025		690		(20)			(20)		670	670			
100079002	BEATRICE	NE		02/24/2022		403		(9)			(9)		394	394			
100212996	WASCO	CA		05/29/2025		208		(5)			(5)		203	203			
100269828	LEAGUE CITY	TX		12/30/2025		136		(4)			(4)		132	132			
100211171	MOSELEY	VA		05/15/2025		335		(25)			(25)		310	310			
100210861	LAUREL	MD		05/15/2025		363		(27)			(27)		336	336			
100208690	STILLWATER	MN		04/29/2025		325		(13)			(13)		312	312			
100139366	YORK	PA		12/28/2023		134		(5)			(5)		129	129			
100230740	GERMANTOWN	MD		08/29/2025		404		(16)			(16)		388	388			
100084676	GATLINBURG	TN		08/02/2022		2,849		(249)			(249)		2,600	2,600			
100284095	GREENSBORO	NC		03/30/2026		160		(4)			(4)		156	156			
100140518	LAWRENCEVILLE	GA		01/19/2024		16,358		31			31		16,389	16,389			
100213060	CATHEDRAL CITY	CA		05/29/2025		358		(6)			(6)		352	352			
100208427	SANTA ROSA	CA		04/29/2025		337		(13)			(13)		324	324			
100212923	OAK HARBOR	WA		05/29/2025		808		(19)			(19)		789	789			
100157356	DETROIT	MI		02/20/2025		171		(12)			(12)		159	159			
100173837	MEMPHIS	TN		10/31/2024		216		(12)			(12)		204	204			
100167025	CLEVELAND	OH		09/13/2024		191		(7)			(7)		184	184			
100153474	COCOA BEACH	FL		05/30/2024		164		(4)			(4)		160	160			
100146319	BRAINTREE	MA		03/19/2024		517		(31)			(31)		486	486			
100212964	SPOKANE VALLEY	WA		05/29/2025		340		(12)			(12)		328	328			
100264910	INDIANAPOLIS	IN		12/17/2025		468		(22)			(22)		446	446			
100211070	BAKERSFIELD	CA		05/15/2025		476		(35)			(35)		441	441			
100222150	TUCSON	AZ		07/30/2025		466		(7)			(7)		459	459			
100210996	HILO	HI		05/15/2025		357		(27)			(27)		330	330			
100247713	SUFFOLK	VA		10/29/2025		435		(19)			(19)		416	416			
100194199	FALLBROOK	CA		02/14/2025		311		(15)			(15)		296	296			
100116268	ORLANDO	FL		07/20/2023		351		27			27		378	378			
100210951	TACOMA	WA		05/15/2025		362		(27)			(27)		335	335			
100156677	DETROIT	MI		06/24/2024		170		(10)			(10)		160	160			
100213128	HUNTSVILLE	TX		05/29/2025		391		(21)			(21)		370	370			
100078816	TOLEDO	OH		02/24/2022		408		(1)			(1)		407	407			
100066855	MIDDLEPOINT	NY		08/02/2021		489		1			1		490	490			
100210867	CLEVELAND	GA		05/15/2025		367		(27)			(27)		340	340			
100157220	DETROIT	MI		02/20/2025		176		(9)			(9)		167	167			
100237215	BERRYVILLE	VA		09/12/2025		382		(21)			(21)		361	361			
100208468	PORT SAINT LUCIE	FL		04/29/2025		351		(8)			(8)		343	343			
100257735	CANTON	GA		11/26/2025		351		(23)			(23)		328	328			
100174050	CLOVER	SC		10/31/2024		206		(9)			(9)		197	197			
100174018	MOLINE	IL		10/31/2024		219		(9)			(9)		210	210			
100212956	WEST COVINA	CA		05/29/2025		400		(9)			(9)		391	391			
100221928	WINTER HAVEN	FL		07/30/2025		357		(17)			(17)		340	340			
100199503	CANDLER	NC		03/05/2025		304		(22)			(22)		282	282			
100064728	YORK	PA		07/14/2021		585		(29)			(29)		556	556			
100177959	DAYTONA BEACH	FL		11/19/2024		505		(21)			(21)		484	484			
100257132	GLENNVILLE	GA		11/26/2025		1,583		(111)			(111)		1,472	1,472			
100068316	LAFAYETTE	IN		08/25/2021		544		(6)			(6)		538	538			
100222624	GREER	SC		07/30/2025		3,871		(171)			(171)		3,700	3,700			
100184835	CRESTLINE	CA		12/17/2024		1,491		(62)			(62)		1,429	1,429			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269799	CHARLESTON	SC		12/30/2025		2,475		(114)			(114)		2,361	2,361			
100184656	GOODYEAR	AZ		12/17/2024		418		(14)			(14)		404	404			
100237320	ELK CITY	OK		09/12/2025		245		(18)			(18)		227	227			
100258949	LINDEN	MI		12/05/2025		295		(13)			(13)		282	282			
100141282	CHERRYVILLE	NC		01/30/2024		163		(7)			(7)		156	156			
100213210	POWDER SPRINGS	GA		05/29/2025		381		(9)			(9)		372	372			
100204283	EAST ORANGE	NJ		03/31/2025		335		(19)			(19)		316	316			
100243959	SECAUCUS	NJ		09/29/2025		382		(21)			(21)		361	361			
100213133	TEGA CAY	SC		05/29/2025		436		(22)			(22)		414	414			
100211273	HOLLISTER	CA		05/15/2025		400		(23)			(23)		377	377			
100284191	SACRAMENTO	CA		03/30/2026		105		(3)			(3)		102	102			
100062691	EMPORIA	KS		07/01/2021		606		(7)			(7)		599	599			
100211283	PHOENIX	MD		05/15/2025		404		(22)			(22)		382	382			
100254376	PLYMOUTH	MN		11/07/2025		31,429		(1,318)			(1,318)		30,111	30,111			
100090670	DETROIT	MI		12/29/2022		170		(3)			(3)		167	167			
100136845	MACON	GA		11/27/2023		158		(5)			(5)		153	153			
100273432	RICHMOND	VA		01/23/2026		390		(28)			(28)		362	362			
100199829	TORRANCE	CA		03/05/2025		329		(24)			(24)		305	305			
100213312	POWAY	CA		05/29/2025		431		(2)			(2)		429	429			
100208035	JACKSONVILLE	AR		04/29/2025		380		(23)			(23)		357	357			
100211183	MONSON	MA		05/15/2025		405		(22)			(22)		383	383			
100143521	HARRISBURG	PA		02/21/2024		174		(4)			(4)		170	170			
100249868	CUMMING	GA		10/30/2025		471		(9)			(9)		462	462			
100237740	CARVER	MN		09/12/2025		411		(23)			(23)		388	388			
100210014	TACOMA	WA		05/07/2025		412		(18)			(18)		394	394			
100208854	ASTORIA	OR		04/29/2025		552		(31)			(31)		521	521			
100269940	RANCHO CUCAMONGA	CA		12/30/2025		412		(19)			(19)		393	393			
100213259	SAINT CLOUD	FL		05/29/2025		610		(8)			(8)		602	602			
100196849	SORRENTO	LA		02/25/2025		361		(26)			(26)		335	335			
100208540	OVERLAND PARK	KS		04/29/2025		405		(9)			(9)		396	396			
100115280	HENRYETTA	OK		07/17/2023		629		(20)			(20)		609	609			
100207868	VALLEJO	CA		04/29/2025		324		(8)			(8)		316	316			
100207557	ANN ARBOR	MI		04/29/2025		393		(24)			(24)		369	369			
3700005939	MANALAPAN	NJ		06/03/2025		122,850							122,850	122,850			
100208911	NORTH CHARLESTON	SC		04/29/2025		378		(7)			(7)		371	371			
100129873	MILWAUKEE	WI		09/27/2023		156		(5)			(5)		151	151			
100136821	WILMINGTON	DE		11/27/2023		165		(5)			(5)		160	160			
100186786	WILMINGTON	DE		12/31/2024		1,236		(25)			(25)		1,211	1,211			
100210982	LOGANVILLE	GA		05/15/2025		446		(33)			(33)		413	413			
100079148	PITTSBURGH	PA		02/24/2022		527		(6)			(6)		521	521			
100175512	FRANKLIN	VA		12/23/2024		192		(8)			(8)		184	184			
100210957	ASHBURN	VA		05/15/2025		294		(15)	1		(16)		278	278			
100210028	MILAN	MI		05/07/2025		428		(11)			(11)		417	417			
100211393	CASTAIC	CA		05/15/2025		431		(14)			(14)		417	417			
100237578	ORANGE PARK	FL		09/12/2025		798		(58)			(58)		740	740			
100100208	SOUTH BEND	IN		03/17/2023		192		(6)			(6)		186	186			
100213416	CEDAR GROVE	NJ		05/29/2025		382		(20)			(20)		362	362			
100278175	CHANDLER	AZ		02/26/2026		145		(6)			(6)		139	139			
100129916	CLEVELAND	OH		09/27/2023		165		(6)			(6)		159	159			
100076950	DAVENPORT	FL		01/03/2022		1,657		(21)			(21)		1,636	1,636			
100207568	NEWARK	DE		04/29/2025		422		(26)			(26)		396	396			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212862	VACAVILLE	CA		05/29/2025		77,411		(3,801)			(3,801)		73,610	73,610			
100208026	HIGHLAND	CA		04/29/2025		292		(8)			(8)		284	284			
100213448	REDWOOD FALLS	MN		05/29/2025		497		(11)			(11)		486	486			
100174435	LOS ANGELES	CA		10/31/2024		317		(10)			(10)		307	307			
100109902	LYNWOOD	IL		06/22/2023		189		(6)			(6)		183	183			
100208640	PASCO	WA		04/29/2025		415		(11)			(11)		404	404			
100199777	HALFMOON	NY		03/05/2025		375		(27)			(27)		348	348			
100213266	WESLEY CHAPEL	FL		05/29/2025		511		(12)			(12)		499	499			
100208435	HIALEAH	FL		04/29/2025		357		(15)			(15)		342	342			
100269405	MADISON	AL		12/30/2025		2,216		(45)			(45)		2,171	2,171			
100208917	MENTONE	IN		04/29/2025		299		(12)			(12)		287	287			
100208094	HOBE SOUND	FL		04/29/2025		421		(11)			(11)		410	410			
100248498	WAUSEON	OH		10/29/2025		618							618	618			
100146167	CALIFORNIA	MD		03/19/2024		1,146		(65)			(65)		1,081	1,081			
100274485	BERKELEY	CA		01/29/2026		1,205		(23)			(23)		1,182	1,182			
100178120	CHESAPEAKE	VA		11/19/2024		407		(26)			(26)		381	381			
100146568	KENT	WA		03/19/2024		123		(8)			(8)		115	115			
100208056	COLUMBIA	MD		04/29/2025		376		(16)			(16)		360	360			
100129984	CLEVELAND	OH		09/27/2023		178		(4)			(4)		174	174			
100076007	NORTH LAS VEGAS	NV		01/07/2022		446		(14)			(14)		432	432			
100100227	ELYRIA	OH		03/17/2023		205		(3)			(3)		202	202			
100060917	HARLINGEN	TX		06/01/2021		597		2			2		599	599			
100155526	CHULA VISTA	CA		06/18/2024		329		(24)			(24)		305	305			
100269925	FRISCO	TX		12/30/2025		395		(12)			(12)		383	383			
100212970	MOHAVE VALLEY	AZ		05/29/2025		450		(15)			(15)		435	435			
100230725	PEMBERTON	NJ		08/29/2025		1,498		(49)			(49)		1,449	1,449			
100199667	HIGGANUM	CT		03/05/2025		402		(23)			(23)		379	379			
100196699	KALAMAZOO	MI		02/25/2025		403		(24)			(24)		379	379			
100197477	SOUTH BOUND BROOK	NJ		02/25/2025		401		(22)			(22)		379	379			
100208528	ALISO VIEJO	CA		04/29/2025		420		(9)			(9)		411	411			
100257343	RIDGEFIELD	WA		11/26/2025		413		(23)			(23)		390	390			
100237368	BOUNTIFUL	UT		09/12/2025		382		(24)			(24)		358	358			
100208846	SPRINGFIELD	OR		04/29/2025		506		(8)			(8)		498	498			
100155846	GILBERT	AZ		06/18/2024		101		(7)			(7)		94	94			
100239202	WHITTIER	CA		09/29/2025		671		(14)			(14)		657	657			
100134949	GREENSBORO	NC		10/30/2023		188		6			6		194	194			
100187956	LAKE HAVASU CITY	AZ		01/07/2025		421		(30)			(30)		391	391			
100175735	RAMONA	CA		11/12/2024		381		(20)			(20)		361	361			
100091502	LYNCHBURG	VA		01/20/2023		3							3	3			
100197485	SANDY	UT		02/25/2025		213		(5)			(5)		208	208			
100193313	MEMPHIS	TN		02/10/2025		190		(5)			(5)		185	185			
100211399	FREDERICK	MD		05/15/2025		588		(44)			(44)		544	544			
100230511	SEMINOLE	TX		08/29/2025		316		(13)			(13)		303	303			
100188088	FOUNTAIN INN	SC		01/07/2025		560		(12)			(12)		548	548			
100099822	CHESTER	PA		02/28/2023		166		(5)			(5)		161	161			
100208063	WINDERMERE	FL		04/29/2025		502		(26)			(26)		476	476			
100269513	LAVEEN	AZ		12/30/2025		329		(7)			(7)		322	322			
100129920	ROUND LAKE BEACH	IL		09/27/2023		196		(5)			(5)		191	191			
100190454	PHOENIX	AZ		01/23/2025		418		(10)			(10)		408	408			
100196769	SACRAMENTO	CA		02/25/2025		1,608		(41)			(41)		1,567	1,567			
100069792	MACON	GA		09/01/2021		499		7			7		506	506			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100184840	EUGENE	OR		12/17/2024		429		(9)			(9)		420	420			
100103152	TRENTON	NJ		04/21/2023		175		(5)			(5)		170	170			
100075298	WILKES BARRE	PA		12/01/2021		306		(8)			(8)		298	298			
100208479	CASSELBERRY	FL		04/29/2025		436		(9)			(9)		427	427			
100244194	WASHINGTON	DC		09/29/2025		392		(26)			(26)		366	366			
100115214	INDIANAPOLIS	IN		07/17/2023		192		(5)			(5)		187	187			
100140338	ROSHARON	TX		01/18/2024		12,411		(27)			(27)		12,384	12,384			
100062514	DOVER	DE		07/01/2021		(199)		(3)			(3)		(202)	(202)			
100229361	LEAGUE CITY	TX		08/15/2025		706		(28)			(28)		678	678			
100257818	EUGENE	OR		11/26/2025		268		(20)			(20)		248	248			
100066701	COLLINSVILLE	AL		08/02/2021		(137)		(3)			(3)		(140)	(140)			
100190445	FRESNO	CA		01/23/2025		402		(3)			(3)		399	399			
100248342	PORTLAND	OR		10/29/2025		1,115		(53)			(53)		1,062	1,062			
100213145	BALTIMORE	MD		05/29/2025		347		(19)			(19)		328	328			
100208655	LITTLETON	CO		04/29/2025		2,197		(88)			(88)		2,109	2,109			
100064321	CREVE COEUR	IL		07/01/2021		455		14			14		469	469			
100057767	KATY	TX		06/30/2021		2,194		(72)			(72)		2,122	2,122			
100204308	LOUISVILLE	KY		03/31/2025		648		(17)			(17)		631	631			
100070926	COLLINSVILLE	IL		10/01/2021		353		(4)			(4)		349	349			
100256040	BENNETT	NC		11/25/2025		296		(10)			(10)		286	286			
100109976	JACKSONVILLE	FL		06/22/2023		197		(5)			(5)		192	192			
100239570	STOCKTON	CA		09/29/2025		280		(9)			(9)		271	271			
100099746	CLEVELAND	OH		02/28/2023		184		(5)			(5)		179	179			
100155843	NORTH KINGSTOWN	RI		06/18/2024		323		(23)			(23)		300	300			
100174493	HANFORD	CA		10/31/2024		552		(14)			(14)		538	538			
100190443	RIVERSIDE	CA		01/23/2025		435		(7)			(7)		428	428			
100207880	SANTEE	CA		04/29/2025		346		(9)			(9)		337	337			
100247714	NEW PHILADELPHIA	OH		10/29/2025		331		(24)			(24)		307	307			
100157763	ORLANDO	FL		07/02/2024		2,084		(57)			(57)		2,027	2,027			
100091503	EVANSVILLE	IN		01/20/2023		185		(6)			(6)		179	179			
100175743	YUCAIPA	CA		11/12/2024		424		(11)			(11)		413	413			
100204199	SAN DIEGO	CA		03/31/2025		422		(17)			(17)		405	405			
100269530	WALNUT CREEK	CA		12/30/2025		2,080		(115)			(115)		1,965	1,965			
100100225	BALTIMORE	MD		03/17/2023		194		(5)			(5)		189	189			
100178186	PALATINE	IL		11/19/2024		371		(19)			(19)		352	352			
100247824	BREWSTER	NY		10/29/2025		537		(32)			(32)		505	505			
100193248	ELYRIA	OH		02/10/2025		438		5			5		443	443			
100164697	JACKSONVILLE	FL		08/23/2024		389		(14)			(14)		375	375			
100116369	EAST CLEVELAND	OH		07/20/2023		224		2			2		226	226			
100119846	SYRACUSE	NY		08/08/2023		2,336		(65)			(65)		2,271	2,271			
100269349	CREST HILL	IL		12/30/2025		661		(14)			(14)		647	647			
100077011	HOBART	IN		01/03/2022		317		(11)			(11)		306	306			
100239461	ROLLING MEADOWS	IL		09/29/2025		319		(12)			(12)		307	307			
100284089	GREENACRES	FL		03/30/2026		297		(6)			(6)		291	291			
100269835	FORESTDALE	MA		12/30/2025		493		(10)			(10)		483	483			
100208052	ORLANDO	FL		04/29/2025		503		(31)			(31)		472	472			
100244347	HAGERSTOWN	MD		09/29/2025		373		(27)			(27)		346	346			
100164668	UNIONTOWN	PA		08/23/2024		385		(13)			(13)		372	372			
100174491	VIRGINIA BEACH	VA		10/31/2024		446		(9)			(9)		437	437			
100175725	SHADY SIDE	MD		11/12/2024		443		(6)			(6)		437	437			
100177657	RANCHO CORDOVA	CA		01/16/2025		16,116		(22)			(22)		16,094	16,094			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174431	POWHATAN	VA		10/31/2024		433		(15)			(15)		418	418			
100174404	PROVIDENCE	RI		10/31/2024		403		(7)			(7)		396	396			
100164683	WEST JORDAN	UT		08/23/2024		395		(17)			(17)		378	378			
100062828	EL PASO	TX		07/01/2021		390		(7)			(7)		383	383			
100184678	ARDEN HILLS	MN		12/17/2024		567		(14)			(14)		553	553			
100178084	HARMONY	FL		11/19/2024		418		(16)			(16)		402	402			
100254736	SUN CITY CENTER	FL		11/14/2025		5,980		(166)			(166)		5,814	5,814			
100060719	BATON ROUGE	LA		06/01/2021		658		3			3		661	661			
100237810	SANTEE	CA		09/12/2025		411		(21)			(21)		390	390			
100207610	GERALD	MO		04/29/2025		598		(21)			(21)		577	577			
100177748	COCONUT CREEK	FL		11/19/2024		429		(22)			(22)		407	407			
100174403	CANAL WINCHESTER	OH		10/31/2024		271		(13)			(13)		258	258			
100269592	FRAMINGHAM	MA		12/30/2025		249		(9)			(9)		240	240			
100229388	LAS VEGAS	NV		08/15/2025		901		(18)			(18)		883	883			
100184661	LA MESA	CA		12/17/2024		1,392		(47)			(47)		1,345	1,345			
100115283	MARKHAM	IL		07/17/2023		197		(10)			(10)		187	187			
100023585	CAPE CORAL	FL		09/04/2018		1,220		(40)			(40)		1,180	1,180			
100164664	SEQUIM	WA		08/23/2024		548		(14)			(14)		534	534			
100155689	SHADY SIDE	MD		06/18/2024		488		(38)			(38)		450	450			
100162343	CLAYMONT	DE		08/06/2024		404		(18)			(18)		386	386			
100284096	GOSHEN	IN		03/30/2026		264		(12)			(12)		252	252			
100076030	TUCSON	AZ		01/07/2022		419		(5)			(5)		414	414			
100115279	HENRYETTA	OK		07/17/2023		486		(18)			(18)		468	468			
100175759	EWA BEACH	HI		11/12/2024		456		(4)			(4)		452	452			
100164658	ONTARIO	CA		08/23/2024		392		(10)			(10)		382	382			
100213211	HEMET	CA		05/29/2025		540		(12)			(12)		528	528			
100258003	GOLETA	CA		11/26/2025		290		(10)			(10)		280	280			
100199539	HOUSTON	TX		03/05/2025		781		(56)			(56)		725	725			
100164706	PHOENIX	AZ		08/23/2024		434		(18)			(18)		416	416			
100196672	WASHINGTON	UT		02/25/2025		1,523		(103)			(103)		1,420	1,420			
100190678	BROWNS MILLS	NJ		01/28/2025		491		(4)			(4)		487	487			
100164665	BEAUMONT	CA		08/23/2024		407		(10)			(10)		397	397			
100164678	FOUNTAIN HILLS	AZ		08/23/2024		408		(11)			(11)		397	397			
100239615	LONGMONT	CO		09/29/2025		943		(51)			(51)		892	892			
100101597	INDIANAPOLIS	IN		04/26/2023		231		(8)			(8)		223	223			
100257884	INDIO	CA		11/26/2025		369		(26)			(26)		343	343			
100174490	TACOMA	WA		10/31/2024		470		(6)			(6)		464	464			
100269093	PORTLAND	TX		12/30/2025		349		(16)			(16)		333	333			
100155449	DOTHAN	AL		06/18/2024		349		(21)			(21)		328	328			
100162323	VISALIA	CA		08/06/2024		408		(6)			(6)		402	402			
100162329	SAN BERNARDINO	CA		08/06/2024		418		(16)			(16)		402	402			
100162352	BRENTWOOD	CA		08/06/2024		410		(8)			(8)		402	402			
100213179	NASHVILLE	TN		05/29/2025		782		(41)			(41)		741	741			
100155867	WARRENTON	VA		06/18/2024		385		(26)			(26)		359	359			
100204253	WOOSTER	OH		03/31/2025		313		(8)			(8)		305	305			
100024430	FORT MYERS	FL		09/20/2018		2,361		(54)			(54)		2,307	2,307			
100213055	CHINO HILLS	CA		05/29/2025		506		(12)			(12)		494	494			
100222201	DECATUR	TX		07/30/2025		450		(14)			(14)		436	436			
100061764	GRAND BLANC	MI		07/01/2021		660		(8)			(8)		652	652			
100061943	ARLINGTON	TX		07/01/2021		403		(6)			(6)		397	397			
100222107	MIAMI	FL		07/30/2025		1,212		(25)			(25)		1,187	1,187			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100207622	PAWTUCKET	RI		04/29/2025		472		(25)			(25)		447	447			
100257595	WISCONSIN RAPIDS	WI		11/26/2025		361		(26)			(26)		335	335			
100247952	ROCHESTER	NY		10/29/2025		379		(28)			(28)		351	351			
100067868	CHESAPEAKE	VA		09/23/2021		417		(23)			(23)		394	394			
100187989	CITRUS HEIGHTS	CA		01/07/2025		453		(24)			(24)		429	429			
100155488	CYPRESS	CA		06/18/2024		367		(21)			(21)		346	346			
100157382	FLINT	MI		02/20/2025		170		(11)			(11)		159	159			
100244183	MELBOURNE	FL		09/29/2025		1,400		(112)			(112)		1,288	1,288			
100249213	GRIDLEY	IL		10/30/2025		383		(10)			(10)		373	373			
100244325	CHESTERFIELD	VA		09/29/2025		326		(22)			(22)		304	304			
100237305	MILTON	WA		09/12/2025		131		(10)			(10)		121	121			
100239340	FORKED RIVER	NJ		09/29/2025		358		(17)			(17)		341	341			
100249683	ARLINGTON	TN		10/30/2025		433		(8)			(8)		425	425			
100199716	BROCKTON	MA		03/05/2025		375		(27)			(27)		348	348			
100060439	MOBILE	AL		06/01/2021		410		2			2		412	412			
100157739	PENSACOLA	FL		07/02/2024		420		(17)			(17)		403	403			
100118051	MAPLE HEIGHTS	OH		07/20/2023		217		53			53		270	270			
100222610	BALTIMORE	MD		07/30/2025		275		(13)			(13)		262	262			
100247907	WEST BEND	WI		10/29/2025		258		(16)			(16)		242	242			
100212936	FLOWERY BRANCH	GA		05/29/2025		372		(20)			(20)		352	352			
100222111	COLTON	CA		07/30/2025		281		(11)			(11)		270	270			
100207777	LAKE LA	CA		04/29/2025		220		(6)			(6)		214	214			
100162337	SURPRISE	AZ		08/06/2024		444		(12)			(12)		432	432			
100145959	NAPERVILLE	IL		03/19/2024		368		(22)			(22)		346	346			
100100200	LANSING	MI		03/17/2023		201		(5)			(5)		196	196			
100155442	MCKINNEY	TX		06/18/2024		420		(20)			(20)		400	400			
100146418	LOGANVILLE	GA		03/19/2024		498		(28)			(28)		470	470			
100212955	COLUMBUS	NJ		05/29/2025		836		(33)			(33)		803	803			
100157741	SAN MARCOS	CA		07/02/2024		1,808		(46)			(46)		1,762	1,762			
100103170	GRAND RAPIDS	MI		04/21/2023		281		(9)			(9)		272	272			
100213155	UPPER MARLBORO	MD		05/29/2025		682		(36)			(36)		646	646			
100184681	LEHI	UT		12/17/2024		366		(21)			(21)		345	345			
100257289	INDIANAPOLIS	IN		11/26/2025		219		(16)			(16)		203	203			
100088276	CANTON	OH		10/17/2022		305		(7)			(7)		298	298			
100237154	SAINT PAUL	MN		09/12/2025		377		(26)			(26)		351	351			
100087358	LUDLOW	KY		10/25/2022		273		11			11		284	284			
100212930	FAIRFIELD	OH		05/29/2025		483		(11)			(11)		472	472			
100269353	ESCONDIDO	CA		12/30/2025		914		(19)			(19)		895	895			
100258826	MELISSA	TX		12/05/2025		711		(21)			(21)		690	690			
100267729	LEHIGH ACRES	FL		12/29/2025		336		(28)			(28)		308	308			
100067027	LOUISVILLE	KY		08/02/2021		302		5			5		307	307			
100213243	HOLLY SPRINGS	NC		05/29/2025		3,666		(195)			(195)		3,471	3,471			
100155402	STONE MOUNTAIN	GA		06/18/2024		361		(15)			(15)		346	346			
100064658	SCHENECTADY	NY		07/01/2021		330		16			16		346	346			
100208419	PORT SAINT LUCIE	FL		04/29/2025		215		(5)			(5)		210	210			
100237527	KIRKVILLE	NY		09/12/2025		262		(19)			(19)		243	243			
100207927	BEAUMONT	CA		04/29/2025		564		(15)			(15)		549	549			
100155827	SMYRNA	GA		06/18/2024		354		(23)			(23)		331	331			
100216188	WINTERVILLE	NC		06/20/2025		3,918		(37)			(37)		3,881	3,881			
100155792	LAS VEGAS	NV		06/18/2024		381		(24)			(24)		357	357			
100146515	MELBOURNE	FL		03/19/2024		333		(20)			(20)		313	313			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100213026	DULUTH	MN		05/29/2025		402		(16)			(16)		386	386			
100146359	BIRDSBORO	PA		03/19/2024		336		(20)			(20)		316	316			
100162349	PRAIRIE VILLAGE	KS		08/06/2024		311		(8)			(8)		303	303			
100237494	MACOMB	MI		09/12/2025		606		(25)			(25)		581	581			
100066992	KATY	TX		08/02/2021		731		13			13		744	744			
100146324	AUBURN	WA		03/19/2024		233		(20)			(20)		213	213			
100101684	BATON ROUGE	LA		04/26/2023		241		(4)			(4)		237	237			
100064716	MOORE	OH		07/14/2021		620		(32)			(32)		588	588			
100258879	AUSTELL	GA		12/05/2025		553		(16)			(16)		537	537			
100146503	MABLETON	GA		03/19/2024		354		(27)	1		(28)		326	326			
100162342	LAS VEGAS	NV		08/06/2024		542		(15)			(15)		527	527			
100230746	ELK GROVE	CA		08/29/2025		389		(17)			(17)		372	372			
100088160	HOFFMAN ESTATES	IL		10/25/2022		2,274		66			66		2,340	2,340			
100222040	MINNEAPOLIS	MN		07/30/2025		896		(16)			(16)		880	880			
100277881	ORO VALLEY	AZ		02/26/2026		331		(13)			(13)		318	318			
100278247	FORT OGLETHORPE	GA		02/26/2026		455		(7)			(7)		448	448			
100284066	COLORADO SPRINGS	CO		03/30/2026		233		(14)			(14)		219	219			
100063025	YUMA	AZ		07/01/2021		794		(10)			(10)		784	784			
100196768	BIXBY	OK		02/25/2025		536		(24)			(24)		512	512			
100146276	REISTERSTOWN	MD		03/19/2024		336		(20)			(20)		316	316			
100186501	CARY	NC		12/30/2024		211		(1)			(1)		210	210			
100146233	PRAIRIEVILLE	LA		03/19/2024		345		(21)			(21)		324	324			
100146194	WATERBURY	CT		03/19/2024		362		(21)			(21)		341	341			
100207996	IRMO	SC		04/29/2025		1,212		(32)			(32)		1,180	1,180			
100187749	STOCKTON	CA		01/07/2025		441		(18)			(18)		423	423			
100146406	TOUCHET	WA		03/19/2024		343		(20)			(20)		323	323			
100146237	LAFAYETTE	IN		03/19/2024		341		(21)			(21)		320	320			
100237564	TIJERAS	NM		09/12/2025		396		(23)			(23)		373	373			
100258855	FORKED RIVER	NJ		12/05/2025		258		(12)			(12)		246	246			
100146375	OVERLAND PARK	KS		03/19/2024		365		(22)			(22)		343	343			
100060848	PETERSBURG	VA		06/01/2021		615		2			2		617	617			
100249711	MONTROSE	CO		10/30/2025		348		(7)			(7)		341	341			
100146150	HELENA	MT		03/19/2024		355		(21)			(21)		334	334			
100230170	ST LOUIS	MO		08/29/2025		336		(12)			(12)		324	324			
100239348	NEW BRAUNFELS	TX		09/29/2025		352		(14)			(14)		338	338			
100210966	HENDERSON	NV		05/15/2025		349		(26)			(26)		323	323			
100212971	HALIFAX	PA		05/29/2025		421		(22)			(22)		399	399			
100146304	NORTH FORT MYERS	FL		03/19/2024		367		(22)			(22)		345	345			
100199445	JUNCTION CITY	KS		03/05/2025		309		(22)			(22)		287	287			
100157300	SAINT LOUIS	MO		02/20/2025		164		(7)			(7)		157	157			
100174402	MCDONOUGH	GA		10/31/2024		309		(8)			(8)		301	301			
100077044	HUMBLE	TX		01/03/2022		506		(9)			(9)		497	497			
100184566	LEBANON	OR		12/17/2024		430		(27)			(27)		403	403			
100145997	CLAIRTON	PA		03/19/2024		330		(20)			(20)		310	310			
100182646	GRANT VALKARIA	FL		12/12/2024		212		1			1		213	213			
100146090	ATLANTA	GA		03/19/2024		360		(21)			(21)		339	339			
100207663	CONWAY	AR		04/29/2025		372		(20)			(20)		352	352			
100146371	CULPEPPER	VA		03/19/2024		337		(20)			(20)		317	317			
100146215	ROUND ROCK	TX		03/19/2024		414		(14)			(14)		400	400			
100177428	GRAYSVILLE	TN		01/16/2025		1,054		(46)			(46)		1,008	1,008			
100076150	SPRINGFIELD	OH		01/07/2022		1,012		(31)			(31)		981	981			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199845	RIVERSIDE	CA		03/05/2025		429		(5)			(5)		424	424			
100197013	LEXINGTON	SC		02/25/2025		870		(62)			(62)		808	808			
100211118	MEDINA	OH		05/15/2025		420		(14)			(14)		406	406			
100269806	JERSEY CITY	NJ		12/30/2025		17,615		(359)			(359)		17,256	17,256			
100267950	BONDUEL	WI		12/29/2025		241		(19)			(19)		222	222			
100063713	ATLANTIC CITY	NJ		07/01/2021		484		5			5		489	489			
100208250	WOODLAND	CA		04/29/2025		351		(19)			(19)		332	332			
100258792	MARANA	AZ		12/05/2025		49		(1)			(1)		48	48			
100237227	MONROE TOWNSHIP	NJ		09/12/2025		326		(24)			(24)		302	302			
100249442	LAKELAND	FL		10/30/2025		286		(11)			(11)		275	275			
100207849	CICERO	IL		04/29/2025		455		(28)			(28)		427	427			
100194184	GRANADA HILLS	CA		02/14/2025		743		17			17		760	760			
100256152	BLOOMINGTON	IL		11/25/2025		400		(10)			(10)		390	390			
100174411	COUNTRY CLUB HILLS	IL		10/31/2024		1,520		(24)			(24)		1,496	1,496			
100237433	FOUNTAIN INN	SC		09/12/2025		594		(34)			(34)		560	560			
100177853	SOUTH HADLEY	MA		11/19/2024		288		(15)			(15)		273	273			
100249407	GLENDALE	AZ		10/30/2025		328		(12)			(12)		316	316			
100269348	MIDDLETOWN	DE		12/30/2025		414		(19)			(19)		395	395			
100257434	STURGEON BAY	WI		11/26/2025		330		(24)			(24)		306	306			
100248414	BUFFALO	NY		10/29/2025		463		(34)			(34)		429	429			
100207845	DISTRICT HEIGHTS	MD		04/29/2025		91		(2)			(2)		89	89			
100249735	ROSEVILLE	CA		10/30/2025		347		(12)			(12)		335	335			
100066031	SPENCER	MA		08/02/2021		725		(6)			(6)		719	719			
100248546	CARLETON	MI		10/29/2025		389		(27)			(27)		362	362			
100062512	TUPELO	MS		07/01/2021		623		(4)			(4)		619	619			
100236743	OKLAHOMA CITY	OK		09/11/2025		190		(3)			(3)		187	187			
100060720	BALTIMORE	MD		06/01/2021		438		2			2		440	440			
100274546	CLUTE	TX		01/29/2026		393		(20)			(20)		373	373			
100146047	NAPLES	FL		03/19/2024		1,182		(70)			(70)		1,112	1,112			
100197363	STOCKBRIDGE	GA		02/25/2025		137		(7)			(7)		130	130			
100077329	HUNTINGTON	WV		01/03/2022		576		(10)			(10)		566	566			
100278056	EL CAJON	CA		02/26/2026		1,028		(20)			(20)		1,008	1,008			
100284105	GLASSELL PARK	CA		03/30/2026		49		(2)			(2)		47	47			
100164704	SAN DIEGO	CA		08/23/2024		649		(19)			(19)		630	630			
100146236	PUNTA GORDA	FL		03/19/2024		343		(21)			(21)		322	322			
100060585	MUSKOGEE	OK		06/01/2021		653		3			3		656	656			
100100045	EDINBURG	TX		03/28/2023		945		(86)			(86)		859	859			
100192249	LOCKPORT	NY		01/31/2025		185		(5)			(5)		180	180			
100199459	SEBEKA	MN		03/05/2025		413		(29)			(29)		384	384			
100157468	INDIANAPOLIS	IN		02/20/2025		177		(5)			(5)		172	172			
100243845	TABERNACLE	NJ		09/29/2025		3,168		(251)			(251)		2,917	2,917			
100244335	WESLEY CHAPEL	FL		09/29/2025		3,136		(249)			(249)		2,887	2,887			
100117380	PHILADELPHIA	PA		07/20/2023		2,619		245			245		2,864	2,864			
100193537	BETTENDORF	IA		02/10/2025		10,608		(85)			(85)		10,523	10,523			
100237798	MATAWAN	NJ		09/12/2025		401		(25)			(25)		376	376			
100230770	PRESCOTT	AZ		08/29/2025		149		(7)			(7)		142	142			
100196854	QUEEN CREEK	AZ		02/25/2025		282		(19)			(19)		263	263			
100064737	FAYETTEVILLE	NC		07/14/2021		518		(25)			(25)		493	493			
100146443	BELLA VISTA	AR		03/19/2024		357		(21)			(21)		336	336			
100230544	BRIGHTON	CO		08/29/2025		348		(12)			(12)		336	336			
100174391	TEMECULA	CA		10/31/2024		806		(15)			(15)		791	791			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064786	HARTFORD	WI		07/14/2021		454		(20)			(20)		434	434			
100258768	OMAHA	NE		12/05/2025		715		(33)			(33)		682	682			
100207715	THORNDALE	PA		04/29/2025		390		(21)			(21)		369	369			
100273485	WOODSTOCK	GA		01/23/2026		337		(24)			(24)		313	313			
100071065	DARBY	PA		10/01/2021		463		2			2		465	465			
100212939	BECKER	MN		05/29/2025		1,261		(16)			(16)		1,245	1,245			
100146427	TOMS RIVER	NJ		03/19/2024		375		(22)			(22)		353	353			
100061124	JACKSON	MO		06/01/2021		518		2			2		520	520			
100193446	OCEANSIDE	CA		02/10/2025		176		(5)			(5)		171	171			
100155791	FREDERICKSBURG	VA		06/18/2024		886		(56)			(56)		830	830			
100160137	ROYAL PALM BEACH	FL		07/17/2024		35,754		(763)			(763)		34,991	34,991			
100062802	CONCHO	AZ		07/01/2021		610		(6)			(6)		604	604			
100145878	GLEN BURNIE	MD		03/19/2024		372		(22)			(22)		350	350			
100178067	JACKSONVILLE	AR		11/19/2024		821		(31)			(31)		790	790			
100197475	PRINCETON	MN		02/25/2025		479		(22)			(22)		457	457			
100142147	ALIQUIPPA	PA		02/29/2024		805		(46)			(46)		759	759			
100196809	QUEEN CREEK	AZ		02/25/2025		283		(10)			(10)		273	273			
100239118	HOLLYWOOD	FL		09/29/2025		8,716		(75)			(75)		8,641	8,641			
100177975	CHANDLER	AZ		11/19/2024		398		(10)			(10)		388	388			
100199589	SNOQUALMIE	WA		03/05/2025		759		(54)			(54)		705	705			
100077245	NORCROSS	GA		01/03/2022		785		(16)			(16)		769	769			
100155456	MCDONOUGH	GA		06/18/2024		57		(4)			(4)		53	53			
100150947	TRUCKEE	CA		05/08/2024		200		(1)			(1)		199	199			
100174479	CORONA	CA		10/31/2024		1,131		(21)			(21)		1,110	1,110			
100175524	YORK	PA		12/23/2024		148		(2)			(2)		146	146			
100060512	MOORE	OK		06/01/2021		531		2			2		533	533			
100210913	CEDAR HILL	MO		05/15/2025		320		(24)			(24)		296	296			
100230355	LEHIGH ACRES	FL		08/29/2025		618		(13)			(13)		605	605			
100274234	SOUTH ELGIN	IL		01/29/2026		995		(36)			(36)		959	959			
100249262	GROVE CITY	OH		10/30/2025		318		(6)			(6)		312	312			
100157308	SAINT LOUIS	MO		02/20/2025		161		(6)			(6)		155	155			
100146022	WAVERLY	MN		03/19/2024		372		(17)			(17)		355	355			
100129278	MARANA	AZ		09/25/2023		5,243		9			9		5,252	5,252			
100239591	SAN JOSE	CA		09/29/2025		103		(3)			(3)		100	100			
100284339	ALTO PASS	IL		03/30/2026		362		(10)			(10)		352	352			
100155557	NEW CASTLE	DE		06/18/2024		654		(43)			(43)		611	611			
100248197	NAPA	CA		10/29/2025		416		(16)			(16)		400	400			
100204397	LIVERMORE	CA		03/31/2025		1,419		(73)			(73)		1,346	1,346			
100193259	YOUNGSTOWN	OH		02/10/2025		179		(5)			(5)		174	174			
100197039	MIAMI	FL		02/25/2025		425		(4)			(4)		421	421			
100067122	KISSIMMEE	FL		08/02/2021		596		13			13		609	609			
100063097	MONTGOMERY	AL		07/01/2021		867		(8)			(8)		859	859			
100117024	JACKSON	TN		07/20/2023		268		30			30		298	298			
100257865	STONE MOUNTAIN	GA		11/26/2025		395		(28)			(28)		367	367			
100284305	SKIPWITH	VA		03/30/2026		320		(9)			(9)		311	311			
100284127	CANTON	OH		03/30/2026		251		(11)			(11)		240	240			
100196710	PULASKI	WI		02/25/2025		336		(16)			(16)		320	320			
100230230	CENTER POINT	TX		08/29/2025		654		(26)			(26)		628	628			
100208603	RANDALLSTOWN	MD		04/29/2025		350		(19)			(19)		331	331			
100068960	NEW ORLEANS	LA		09/01/2021		760		(8)			(8)		752	752			
100060823	LOUISVILLE	KY		06/01/2021		606		2			2		608	608			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208523	RANCHO MISSION VIEJO	CA		04/29/2025		1,564		(64)			(64)		1,500	1,500			
100230723	PORT CHARLOTTE	FL		08/29/2025		288		(17)			(17)		271	271			
100269027	KEARNY	NJ		12/30/2025		301		(8)			(8)		293	293			
100284262	GILVERTSVILLE	PA		03/30/2026		435		(33)			(33)		402	402			
100208858	AKRON	OH		04/29/2025		366		(17)			(17)		349	349			
100211412	SHAWNEE	KS		05/15/2025		407		(30)			(30)		377	377			
100079618	WAUKEGAN	IL		04/08/2022		1,334		(15)			(15)		1,319	1,319			
100213387	NEW CASTLE	DE		05/29/2025		1,248		(51)			(51)		1,197	1,197			
100213438	BUCKEYE	AZ		05/29/2025		410		(20)			(20)		390	390			
100062837	PORTSMOUTH	VA		07/01/2021		613		(8)			(8)		605	605			
100248378	WILDOMAR	CA		10/29/2025		559		(22)			(22)		537	537			
100211361	WILLISTON	FL		05/15/2025		2,420		(76)			(76)		2,344	2,344			
3350121206	CENTRAL ISLIP	NY		02/26/2026		191,189							191,189	191,189			
100207771	OAKDALE	CA		04/29/2025		482		(12)			(12)		470	470			
100076274	WHITEHALL	PA		01/07/2022		1,912		(52)			(52)		1,860	1,860			
100230551	TUCSON	AZ		08/29/2025		427		(15)			(15)		412	412			
100065382	COLTON	CA		07/28/2021		1,060		(33)			(33)		1,027	1,027			
100146006	ROYAL PALM BEACH	FL		03/19/2024		320		(19)			(19)		301	301			
100196656	FORT MYERS	FL		02/25/2025		355		(21)			(21)		334	334			
100207716	SAN ANTONIO	TX		04/29/2025		954		(51)			(51)		903	903			
100076031	CLINTON	SC		01/07/2022		474		(16)			(16)		458	458			
100230325	CIBOLO	TX		08/29/2025		228		(10)			(10)		218	218			
100230195	INDIANAPOLIS	IN		08/29/2025		228		(10)			(10)		218	218			
100212884	WORCESTER	VT		05/29/2025		443		(17)			(17)		426	426			
100204276	MILFORD	OH		03/31/2025		176		(5)			(5)		171	171			
100177756	PARKTON	MD		11/19/2024		661		(33)			(33)		628	628			
100214185	ONTARIO	CA		05/30/2025		797		(4)			(4)		793	793			
100062103	ELIZABETHTOWN	KY		07/01/2021		371		(2)			(2)		369	369			
100207981	FRESNO	CA		04/29/2025		142		(4)			(4)		138	138			
100210987	SAN DIMAS	CA		05/15/2025		1,377		(107)			(107)		1,270	1,270			
100269812	BILLINGS	MT		12/30/2025		236		(9)			(9)		227	227			
100066471	PEORIA	IL		08/02/2021		570		(4)			(4)		566	566			
100200074	BIRMINGHAM	AL		03/06/2025		192		(3)			(3)		189	189			
100247914	LAS VEGAS	NV		10/29/2025		370		(26)			(26)		344	344			
100077725	SHREVEPORT	LA		01/03/2022		671		(2)			(2)		669	669			
100248380	BELLEVILLE	IL		10/29/2025		399		(23)			(23)		376	376			
100269783	SOUTH WEBER	UT		12/30/2025		72,912		(2,533)			(2,533)		70,379	70,379			
100062771	PONCA CITY	OK		07/01/2021		595							595	595			
100184640	CHICO	CA		12/17/2024		376		(22)			(22)		354	354			
100192297	AKRON	OH		01/31/2025		174		(8)			(8)		166	166			
100211398	FAIRBURN	GA		05/15/2025		153		(12)			(12)		141	141			
100284383	NEW FAIRFIELD	CT		03/30/2026		157		(7)			(7)		150	150			
100208300	ATOKA	TN		04/29/2025		1,736		(44)			(44)		1,692	1,692			
100078973	LOUISVILLE	KY		02/24/2022		395		(2)			(2)		393	393			
100269398	RANCHO CUCAMONGA	CA		12/30/2025		481		(5)			(5)		476	476			
100274165	PENNSAUKEN	NJ		01/29/2026		495		(9)			(9)		486	486			
100155649	LEBANON	OR		06/18/2024		124		(8)			(8)		116	116			
5.00008E+11	SURHUISTERVEEN	NLD		03/27/2026		3							3		(3)		(3)
100210909	BURIEN	WA		05/15/2025		3,414		(220)			(220)		3,194	3,144		(50)	(50)
100064153	PITTSBURGH	PA		07/01/2021		564		5			5		569	569			
100184606	CAYCE	SC		12/17/2024		362		(21)			(21)		341	341			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064771	TEXARKANA	TX		07/14/2021		398		(18)			(18)		380	380			
100077267	HAMILTON	AL		01/03/2022		620		(8)			(8)		612	612			
100213089	MADERA	CA		05/29/2025		434		(18)			(18)		416	416			
100249472	FARIBAULT	MN		10/30/2025		309		(7)			(7)		302	302			
100155651	PUYALLUP	WA		06/18/2024		727		(50)			(50)		677	677			
100075005	HOUSE SPRINGS	MO		12/01/2021		490		(6)			(6)		484	484			
100184700	MIDDLEBURG	FL		12/17/2024		1,466		(79)			(79)		1,387	1,387			
100247937	NEW ORLEANS	LA		10/29/2025		366		(27)			(27)		339	339			
100146323	PUNTA GORDA	FL		03/19/2024		480		(28)			(28)		452	452			
100269896	PONTE VEDRA	FL		12/30/2025		439		(20)			(20)		419	419			
100068429	FARMINGTON	NM		08/25/2021		387		(23)			(23)		364	364			
100064686	FLOWER MOUND	TX		07/14/2021		1,012		(52)			(52)		960	960			
100087303	MIRAMAR BEACH	FL		10/25/2022		38,719		1,867			1,867		40,586	40,586			
100155570	CALEXICO	CA		06/18/2024		646		(38)			(38)		608	608			
100146085	VANCOUVER	WA		03/19/2024		290		(17)			(17)		273	273			
100200553	VIRGINIA BEACH	VA		03/11/2025		25,704		(704)			(704)		25,000	25,000			
100277999	OLYMPIA	WA		02/26/2026		549		(4)			(4)		545	545			
100278104	FORT MILL	SC		02/26/2026		1,153		(54)			(54)		1,099	1,099			
100284142	LITTLESTOWN	PA		03/30/2026		168		(10)			(10)		158	158			
100284193	TUCSON	AZ		03/30/2026		422		(26)			(26)		396	396			
100284210	PALM DESERT	CA		03/30/2026		128		(3)			(3)		125	125			
100278195	EAST WAKEFIELD	NH		02/26/2026		769		(11)			(11)		758	758			
100278297	CAPE CORAL	FL		02/26/2026		603		(12)			(12)		591	591			
100284231	PLEASANT VIEW	TN		03/30/2026		118		(5)			(5)		113	113			
100164659	LUGOFF	SC		08/23/2024		626		(26)			(26)		600	600			
100208165	DANVILLE	VA		04/29/2025		535		(14)			(14)		521	521			
100207547	POMONA	CA		04/29/2025		163		(8)			(8)		155	155			
100207932	PLANTATION	FL		04/29/2025		833		(25)			(25)		808	808			
100269188	WESTLAND	MI		12/30/2025		133		(3)			(3)		130	130			
100276665	SALLISAW	OK		01/29/2026		221		(14)			(14)		207	207			
100274522	PEYTON	CO		01/29/2026		343		(13)			(13)		330	330			
100184843	CARLSBAD	CA		12/17/2024		27,628		(667)			(667)		26,961	26,961			
100257550	FREDERICKSBURG	VA		11/26/2025		131		(10)			(10)		121	121			
100118049	BALTIMORE	MD		07/20/2023		282		60			60		342	342			
100274200	NORTH CHESTERFIELD	VA		01/29/2026		395		(18)			(18)		377	377			
100274693	N HIGHLANDS	CA		01/29/2026		393		(7)			(7)		386	386			
100269335	OAKLEY	CA		12/30/2025		209		(8)			(8)		201	201			
100247829	PUEBLO	CO		10/29/2025		116		(9)			(9)		107	107			
100247853	SANTA FE	NM		10/29/2025		122		(9)			(9)		113	113			
100207928	ROCKAWAY	NJ		04/29/2025		340		(9)			(9)		331	331			
100278115	CHICAGO	IL		02/26/2026		518		(21)			(21)		497	497			
100237390	SOUTH AMBOY	NJ		09/12/2025		93		(7)			(7)		86	86			
100258028	COTTAGE GROVE	MN		11/26/2025		174		(11)			(11)		163	163			
100248274	LEXINGTON	SC		10/29/2025		123		(9)			(9)		114	114			
100237815	WESTBROOK	ME		09/12/2025		123		(9)			(9)		114	114			
100274359	EVANS	CO		01/29/2026		366		(7)			(7)		359	359			
100269381	LANCASTER	CA		12/30/2025		310		(12)			(12)		298	298			
100269657	SANTA ROSA	CA		12/30/2025		310		(6)			(6)		304	304			
100267911	PLEASANT PRAIRIE	WI		12/29/2025		344		(27)			(27)		317	317			
100064691	BRIGANTINE	NJ		07/14/2021		436		(25)			(25)		411	411			
100060706	CAMPBELLSVILLE	KY		06/01/2021		258		1			1		259	259			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269746	FRANKLIN	IN		12/30/2025		135		(5)			(5)		130	130			
100257699	LANCASTER	SC		11/26/2025		341		(25)			(25)		316	316			
100068514	CHATTANOOGA	TN		08/25/2021		269		(26)	1		(27)		242	242			
100267959	PEARLAND	TX		12/29/2025		394		(30)			(30)		364	364			
100199929	BIRMINGHAM	MI		03/05/2025		1,737		(81)			(81)		1,656	1,656			
100060993	TUCSON	AZ		06/01/2021		983		4			4		987	987			
100269195	ELK GROVE	CA		12/30/2025		385		(8)			(8)		377	377			
100269105	ROSELLE PARK	NJ		12/30/2025		404		(19)			(19)		385	385			
100222387	KELSEYVILLE	CA		07/30/2025		552		(12)			(12)		540	540			
100274259	MESA	AZ		01/29/2026		1,553		(30)			(30)		1,523	1,523			
100257573	DESLOGE	MO		11/26/2025		285		(21)			(21)		264	264			
100269675	PIEDMONT	SC		12/30/2025		427		(17)			(17)		410	410			
100269101	PICKENS	SC		12/30/2025		430		(20)			(20)		410	410			
100076073	WARREN	MI		01/07/2022		409		(12)			(12)		397	397			
100248942	CHESTER	PA		10/29/2025		531		(14)			(14)		517	517			
100269138	PHILLIPSBURG	NJ		12/30/2025		303		(13)			(13)		290	290			
100269196	JAMESTOWN	CA		12/30/2025		304		(14)			(14)		290	290			
100269460	FLORISSANT	MO		12/30/2025		493		(10)			(10)		483	483			
100230358	SILVER SPRINGS	FL		08/29/2025		129		(2)			(2)		127	127			
100188192	MIDLOTHIAN	VA		01/07/2025		342		(22)			(22)		320	320			
100197162	POULSBO	WA		02/25/2025		1,368		(70)			(70)		1,298	1,298			
100257620	BROCKTON	MA		11/26/2025		344		(20)			(20)		324	324			
100199902	LEBANON	OR		03/05/2025		349		(25)			(25)		324	324			
100265198	NEWARK	OH		12/19/2025		372		(27)			(27)		345	345			
100274549	BUCKHEAD	GA		01/29/2026		576		(27)			(27)		549	549			
100269902	REIDSVILLE	NC		12/30/2025		242		(9)			(9)		233	233			
100155535	VILLA RICA	GA		06/18/2024		95		(7)			(7)		88	88			
100257935	STONE MOUNTAIN	GA		11/26/2025		383		(28)			(28)		355	355			
100269545	MERRILL	WI		12/30/2025		563		(22)			(22)		541	541			
100269278	EAGAN	MN		12/30/2025		383		(16)			(16)		367	367			
100257130	GONZALES	LA		11/26/2025		300		(21)			(21)		279	279			
100258764	SMITHFIELD	RI		12/05/2025		292		(11)			(11)		281	281			
100269342	WYLIE	TX		12/30/2025		699		(14)			(14)		685	685			
100257339	WHITE PLAINS	NY		11/26/2025		402		(25)			(25)		377	377			
100257707	BURLINGTON	WA		11/26/2025		399		(22)			(22)		377	377			
100265282	SAINT LOUIS	MO		12/19/2025		399		(22)			(22)		377	377			
100257246	SPARKS	NV		11/26/2025		413		(18)			(18)		395	395			
100208509	SAN JOSE	CA		04/29/2025		1,442		(35)			(35)		1,407	1,407			
100071648	LOS ANGELES	CA		10/14/2021		4,973		(81)			(81)		4,892	4,892			
100120071	DURHAM	NC		08/11/2023		7,308		(67)			(67)		7,241	7,241			
100249670	HENDERSON	NV		10/30/2025		256		(5)			(5)		251	251			
100269814	FORT WASHINGTON	MD		12/30/2025		3,235		(68)			(68)		3,167	3,167			
100247709	MATAWAN	NJ		10/29/2025		342		(25)			(25)		317	317			
100230674	SANTA CLARITA	CA		08/29/2025		127		(5)			(5)		122	122			
100064797	JACKSONVILLE	FL		07/14/2021		395		(17)			(17)		378	378			
100247959	HARTLY	DE		10/29/2025		313		(23)			(23)		290	290			
100247828	TAMPA	FL		10/29/2025		355		(24)			(24)		331	331			
100230599	FREDERICKSBURG	VA		08/29/2025		282		(11)			(11)		271	271			
100269268	MESA	AZ		12/30/2025		449		(9)			(9)		440	440			
100248517	FINDLAY	OH		10/29/2025		472		(34)			(34)		438	438			
100244250	CABOT	AR		09/29/2025		296		(23)			(23)		273	273			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274801	TEMECULA	CA		01/29/2026		449		(7)			(7)		442	442			
100068298	COPPERAS COVE	TX		08/25/2021		402		(27)			(27)		375	375			
100179877	MADISON	AL		11/25/2024		28,428		890			890		29,318	29,318			
100249715	RISING SUN	MD		10/30/2025		214		(10)			(10)		204	204			
100208652	BAKERSFIELD	CA		04/29/2025		290		(13)			(13)		277	277			
100196762	LINDA	CA		02/25/2025		337		(14)			(14)		323	323			
100239303	ANTIOCH	CA		09/29/2025		306		(12)			(12)		294	294			
100248411	CRESCENT	OR		10/29/2025		399		(27)			(27)		372	372			
100244345	HAMPTON	GA		09/29/2025		330		(25)			(25)		305	305			
100257981	PHOENIX	AZ		11/26/2025		405		(25)			(25)		380	380			
100146537	STOCKTON	CA		03/19/2024		455		(27)			(27)		428	428			
100207911	BRASELTON	GA		04/29/2025		130		(3)			(3)		127	127			
3500104575	LEHIGH ACRES	FL		08/12/2024		138,942							138,942	138,942			
100248653	THE VILLAGES	FL		10/29/2025		366		(27)			(27)		339	339			
100237133	OAKLEY	CA		09/12/2025		361		(22)			(22)		339	339			
100116269	EUCLID	OH		07/20/2023		258		7			7		265	265			
100247927	LAFAYETTE	LA		10/29/2025		236		(17)			(17)		219	219			
100284107	COLLEGE PARK	MD		03/30/2026		849		(23)			(23)		826	826			
100269425	COTTAGE GROVE	OR		12/30/2025		439		(9)			(9)		430	430			
100249430	JACKSONVILLE	FL		10/30/2025		312		(12)			(12)		300	300			
100269553	COACHELLA	CA		12/30/2025		300		(14)			(14)		286	286			
100258854	POLK CITY	FL		12/05/2025		291		(13)			(13)		278	278			
100208363	CHESAPEAKE	VA		04/29/2025		330		(15)			(15)		315	315			
100237459	LINDEN	NJ		09/12/2025		389		(23)			(23)		366	366			
100064818	DAVID CITY	NE		07/14/2021		408		(17)			(17)		391	391			
100277944	WOODHAVEN	MI		02/26/2026		1,784		(36)			(36)		1,748	1,748			
100282781	GRAND RAPIDS	MN		03/02/2026		318		(23)			(23)		295	295			
100278276	CHESAPEAKE	VA		02/26/2026		1,134		(22)			(22)		1,112	1,112			
100258531	ANDOVER	MN		12/05/2025		502		(10)			(10)		492	492			
100248267	ELK GROVE	CA		10/29/2025		539		(39)			(39)		500	500			
100237218	TEMECULA	CA		09/12/2025		357		(21)			(21)		336	336			
100075192	HORN LAKE	MS		12/01/2021		550		(11)			(11)		539	539			
100230709	MANITOWOC	WI		08/29/2025		348		(7)			(7)		341	341			
100090360	PAWLEYS ISLAND	SC		02/03/2023		1,584		(48)			(48)		1,536	1,536			
100155469	BREA	CA		06/18/2024		1,761		(43)			(43)		1,718	1,718			
100237260	ANTIOCH	CA		09/12/2025		371		(19)			(19)		352	352			
100239209	DAVIDSON	NC		09/29/2025		431		(9)			(9)		422	422			
100247042	CONOVER	NC		10/22/2025		27,886		(669)			(669)		27,217	27,217			
100230639	LEXINGTON	SC		08/29/2025		381		(17)			(17)		364	364			
100257296	DECATUR	GA		11/26/2025		704		(50)			(50)		654	654			
100239334	SPARTA	NJ		09/29/2025		382		(8)			(8)		374	374			
100211120	FONTANA	CA		05/15/2025		213		(22)			(22)		191	191			
100078676	COLUMBUS	OH		02/02/2022		3,937		(143)			(143)		3,794	3,794			
100247871	MILLVILLE	CA		10/29/2025		318		(19)			(19)		299	299			
100230417	TUCSON	AZ		08/29/2025		398		(8)			(8)		390	390			
100208193	MIRAMAR	FL		04/29/2025		199		(7)			(7)		192	192			
100158156	CYPRESS	TX		07/09/2024		3,904		24			24		3,928	3,928			
100269706	OVERLAND PARK	KS		12/30/2025		439		(6)			(6)		433	433			
100244294	LANSING	IL		09/29/2025		389		(24)			(24)		365	365			
100230445	BEAR CREEK TOWNSHIP	PA		08/29/2025		417		(9)			(9)		408	408			
100213093	WILLIAMSTOWN	NJ		05/29/2025		390		(21)			(21)		369	369			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248209	DEWITT	IL		10/29/2025		1,049		(77)			(77)		972	972			
100014207	GARDEN GROVE	CA		08/30/2017		2,467		(41)			(41)		2,426	2,426			
100071865	LAREDO	TX		10/14/2021		2,806		(117)			(117)		2,689	2,689			
100237874	SOUTHAMPTON	NJ		09/12/2025		389		(24)			(24)		365	365			
100137432	HOOVER	AL		01/11/2024		11,639		(125)			(125)		11,514	11,514			
100208740	JACKSONVILLE	FL		04/29/2025		277		(14)			(14)		263	263			
100193321	MEMPHIS	TN		02/10/2025		127		(3)			(3)		124	124			
100230497	WINTON	CA		08/29/2025		384		(8)			(8)		376	376			
100212976	FREDERICKSBURG	VA		05/29/2025		310		(12)			(12)		298	298			
100248053	BELTON	MO		10/29/2025		360		(26)			(26)		334	334			
100064942	ABILENE	TX		07/14/2021		419		(15)			(15)		404	404			
100155642	NEWNAN	GA		06/18/2024		1,004		(69)			(69)		935	935			
100239737	CHICAGO	IL		09/29/2025		300		(14)			(14)		286	286			
100208222	BLOOMINGTON	CA		04/29/2025		87		(2)			(2)		85	85			
100247862	LITTLE ROCK	AR		10/29/2025		394		(29)			(29)		365	365			
100178134	OWINGS MILLS	MD		11/19/2024		329		(23)			(23)		306	306			
100212869	KYLE	TX		05/29/2025		301		(16)			(16)		285	285			
100207644	MISSION VIEJO	CA		04/29/2025		1,942		(98)			(98)		1,844	1,844			
100230452	RIO RANCHO	NM		08/29/2025		1,391		(30)			(30)		1,361	1,361			
100208265	AMELIA	OH		04/29/2025		10,524		(249)			(249)		10,275	10,275			
100074758	COLUMBIA	MO		12/01/2021		623		(3)			(3)		620	620			
100230335	SAN DIEGO	CA		08/29/2025		431		(9)			(9)		422	422			
100208748	JERSEY VILLAGE	TX		04/29/2025		321		(13)			(13)		308	308			
100072112	SUN VALLEY	NV		11/01/2021		454		(12)			(12)		442	442			
100208931	SILVER SPRING	MD		04/29/2025		331		(18)			(18)		313	313			
100190437	FONTANA	CA		01/23/2025		1,372		(13)			(13)		1,359	1,359			
100230787	SAN DIEGO	CA		08/29/2025		325		(9)			(9)		316	316			
100284090	MONROEVILLE	PA		03/30/2026		195		(12)			(12)		183	183			
100277976	FRANKLIN	TN		02/26/2026		151		(3)			(3)		148	148			
100151294	BALTIMORE	MD		05/10/2024		3,780		(35)			(35)		3,745	3,745			
100145977	VIRGINIA BEACH	VA		03/19/2024		5,421		(319)			(319)		5,102	5,102			
100213109	HOLIDAY	FL		05/29/2025		363		(10)			(10)		353	353			
100100889	ROCKTON	IL		04/28/2023		4,672		67			67		4,739	4,739			
100129350	LAWRENCEVILLE	GA		09/25/2023		3,864		(37)			(37)		3,827	3,827			
100244131	CONROE	TX		09/29/2025		354		(22)			(22)		332	332			
100067263	MONAHANS	TX		08/02/2021		559		8			8		567	567			
100207629	CHATSWORTH	GA		04/29/2025		299		(18)			(18)		281	281			
100208899	PHILLIPSBURG	NJ		04/29/2025		387		(10)			(10)		377	377			
100208539	LEXINGTON PARK	MD		04/29/2025		329		(20)			(20)		309	309			
100274707	GRANTS PASS	OR		01/29/2026		267		(5)			(5)		262	262			
100208386	RIVERSIDE	CA		04/29/2025		154		(4)			(4)		150	150			
100212986	FRANKFORT	IL		05/29/2025		404		(22)			(22)		382	382			
100204329	COTTONWOOD	AZ		03/31/2025		427		(26)			(26)		401	401			
100154929	HOUSTON	TX		07/19/2024		180		(16)			(16)		164	164			
100175009	LANSING	MI		10/31/2024		12,062		609			609		12,671	12,671			
100284244	PHOENIX	AZ		03/30/2026		249		(9)			(9)		240	240			
100276749	BREDA	NLD		01/28/2026		6							6		(6)		(6)
100210903	WACO	TX		05/15/2025		698		(44)			(44)		654	654			
100230268	DALTON	GA		08/29/2025		538		(11)			(11)		527	527			
100061144	KNOXVILLE	TN		06/01/2021		592		2			2		594	594			
100213027	WEST SACRAMENTO	CA		05/29/2025		415		(22)			(22)		393	393			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207725	LEVITTOWN	PA		04/29/2025		381		(20)			(20)		361	361			
100018440	PARK CITY	UT		06/27/2018		433		(1)			(1)		432	432			
100269661	WAXAHACHIE	TX		12/30/2025		309		(10)			(10)		299	299			
100213220	WEST COVINA	CA		05/29/2025		431		(10)			(10)		421	421			
100071987	SCOTTSDALE	AZ		10/29/2021		2,602		(268)			(268)		2,334	2,334			
100208829	ORLANDO	FL		04/29/2025		368		(9)			(9)		359	359			
100064532	REMSEN	NY		07/01/2021		495		22			22		517	517			
100157439	MONTGOMERY	AL		02/20/2025		155		(6)			(6)		149	149			
100062854	WYNNE	AR		07/01/2021		398		(4)			(4)		394	394			
100177885	RAHWAY	NJ		11/19/2024		744		(24)			(24)		720	720			
100208646	UNION	KY		04/29/2025		397		(21)			(21)		376	376			
100207733	OCEAN SHORES	WA		04/29/2025		434		(23)			(23)		411	411			
100248730	STATEN ISLAND	NY		10/29/2025		166		(12)			(12)		154	154			
100208505	ESTACADA	OR		04/29/2025		374		(22)			(22)		352	352			
100199832	VILONIA	AR		03/05/2025		353		(24)			(24)		329	329			
100199881	MIDDLESEX	NJ		03/05/2025		475		(34)			(34)		441	441			
100164323	FATE	TX		08/21/2024		18,599		777			777		19,376	19,376			
100215664	ATLANTA	GA		06/13/2025		1,032		(26)			(26)		1,006	1,006			
100067701	STILLWATER	OK		09/23/2021		3,361		(122)			(122)		3,239	3,239			
100208127	ELIZABETH	NJ		04/29/2025		327		(19)			(19)		308	308			
100237169	WARNER ROBINS	GA		09/12/2025		314		(23)			(23)		291	291			
100075947	HENRYETTA	OK		01/07/2022		384		(17)			(17)		367	367			
100154879	WATERFORD	MI		07/19/2024		192		(2)			(2)		190	190			
100063225	GREECE	NY		07/01/2021		135		(1)			(1)		134	134			
100278277	LITTLE FERRY	NJ		02/26/2026		391		(8)			(8)		383	383			
100197350	SIMPSONVILLE	SC		02/25/2025		418		(30)			(30)		388	388			
100208002	SONORA	CA		04/29/2025		402		(25)			(25)		377	377			
100196615	BATTLE LAKE	MN		02/25/2025		376		(22)			(22)		354	354			
100199779	MISSION VIEJO	CA		03/05/2025		395		(28)			(28)		367	367			
100269216	HEMET	CA		12/30/2025		303		(6)			(6)		297	297			
100197168	SIMPSONVILLE	SC		02/25/2025		237		(17)			(17)		220	220			
100186306	CHICAGO	IL		12/30/2024		888		(41)			(41)		847	847			
100230804	NEW BRITAIN	CT		08/29/2025		689		(18)			(18)		671	671			
100145874	PERRIS	CA		03/19/2024		333		(20)			(20)		313	313			
100077185	DUNNVILLE	KY		01/03/2022		397		(5)			(5)		392	392			
100197260	BLOOMINGTON	MN		02/25/2025		363		(26)			(26)		337	337			
100207801	SACRAMENTO	CA		04/29/2025		322		(17)			(17)		305	305			
100244298	AURORA	CO		09/29/2025		332		(27)			(27)		305	305			
100274750	KYLE	TX		01/29/2026		367		(12)			(12)		355	355			
100284347	FRANKLIN	MA		03/30/2026		493		(30)			(30)		463	463			
100257928	DAVISON	MI		11/26/2025		874		(59)			(59)		815	815			
100243996	BILLINGS	MT		09/29/2025		350		(25)			(25)		325	325			
100208586	HACIENDA HTS	CA		04/29/2025		99		(4)			(4)		95	95			
100184612	KUNA	ID		12/17/2024		364		(24)			(24)		340	340			
100155626	LEMOORE	CA		06/18/2024		545		(26)			(26)		519	519			
100249594	CLERMONT	FL		10/30/2025		310		(11)			(11)		299	299			
100184940	PARSIPPANY	NJ		12/17/2024		358		(18)			(18)		340	340			
100239095	SACRAMENTO	CA		09/29/2025		647		(13)			(13)		634	634			
100060726	MEMPHIS	TN		06/01/2021		413		2			2		415	415			
100213292	QUEEN CREEK	AZ		05/29/2025		304		(7)			(7)		297	297			
100222011	GREENFIELD	CA		07/30/2025		316		(6)			(6)		310	310			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100239493	WELLINGTON	KS		09/29/2025		1,029		(37)			(37)		992	992			
100207915	CLERMONT	FL		04/29/2025		396		(8)			(8)		388	388			
100277772	SOUTH JORDAN	UT		02/26/2026		157		(9)			(9)		148	148			
100177741	GALT	CA		11/19/2024		321		(13)			(13)		308	308			
100184575	BAKERSFIELD	CA		12/17/2024		358		(14)			(14)		344	344			
100247696	GLENPOOL	OK		10/29/2025		1,260		(27)			(27)		1,233	1,233			
100155734	DELTONA	FL		06/18/2024		319		(17)			(17)		302	302			
100184434	WINCHESTER	CA		12/17/2024		361		(12)			(12)		349	349			
100197417	SAVANNAH	GA		02/25/2025		349		(25)			(25)		324	324			
100178055	ASH FLAT	AR		11/19/2024		340		(23)			(23)		317	317			
100184936	LINCOLN	CA		12/17/2024		373		(19)			(19)		354	354			
100178137	CITRONELLE	AL		11/19/2024		336		(15)			(15)		321	321			
100077456	CINCINNATI	OH		01/03/2022		434		(14)			(14)		420	420			
100237901	BATTLE MOUNTAIN	NV		09/12/2025		254		(17)			(17)		237	237			
100207235	AUBURN	MA		04/28/2025		2,553		6			6		2,559	2,559			
100177818	FORT MYERS	FL		11/19/2024		346		(20)			(20)		326	326			
100229419	TWIN FALLS	ID		08/15/2025		331		(17)			(17)		314	314			
100167665	BUDA	TX		09/19/2024		3,923		(82)			(82)		3,841	3,841			
100074707	PHILADELPHIA	PA		12/01/2021		637		(9)			(9)		628	628			
100258542	ARVADA	CO		12/05/2025		230		(16)			(16)		214	214			
100193243	LAKEWOOD	OH		02/10/2025		174		(6)			(6)		168	168			
100155696	BUCKHEAD	GA		06/18/2024		302		(22)			(22)		280	280			
100062926	BELLEVILLE	IL		07/01/2021		794		3			3		797	797			
100239047	DOVER	DE		09/29/2025		741		(36)			(36)		705	705			
100197428	ELK GROVE	CA		02/25/2025		597		(38)			(38)		559	559			
100184830	GULF SHORES	AL		12/17/2024		385		(15)			(15)		370	370			
100178078	WALLED LAKE	MI		11/19/2024		347		(23)			(23)		324	324			
100066509	GODFREY	IL		08/02/2021		372		(2)			(2)		370	370			
100061184	INDEPENDENCE	MO		06/01/2021		700		3			3		703	703			
100155606	OVIEDO	FL		06/18/2024		308		(21)			(21)		287	287			
100155436	GILROY	CA		06/18/2024		305		(18)			(18)		287	287			
100208207	RICHMOND	TX		04/29/2025		577		(35)			(35)		542	542			
100060820	FRANKFORT	KY		06/01/2021		587		2			2		589	589			
100237628	FLEMINGTON	NJ		09/12/2025		756		(50)			(50)		706	706			
100208561	ELLISVILLE	MO		04/29/2025		532		(32)			(32)		500	500			
100199952	CORDOVA	TN		03/05/2025		517		(36)			(36)		481	481			
100207596	CLARKSBURG	MD		04/29/2025		1,425		(83)			(83)		1,342	1,342			
100196844	BAKERSFIELD	CA		02/25/2025		455		(22)			(22)		433	433			
100269649	LITTLETON	CO		12/30/2025		565		(41)			(41)		524	524			
100024368	REDDING	CA		09/20/2018		1,459		(26)			(26)		1,433	1,433			
100247945	BRAMBLETON	VA		10/29/2025		391		(19)			(19)		372	372			
100211939	BELLEVUE	KY		05/19/2025		25,670		(424)			(424)		25,246	25,246			
100236097	LEWES	DE		09/05/2025		18,655		(655)			(655)		18,000	18,000			
100269941	APOPKA	FL		12/30/2025		103		(3)			(3)		100	100			
100284230	SAINT JOHNS	FL		03/30/2026		130		(7)			(7)		123	123			
100213025	LAKEWOOD	CA		05/29/2025		214		(3)			(3)		211	211			
100208240	RICHMOND	TX		04/29/2025		418		(21)			(21)		397	397			
100243817	HIBBING	MN		09/29/2025		146		(8)			(8)		138	138			
100061057	WICHITA	KS		06/01/2021		770		3			3		773	773			
100155610	WINDHAM	NH		06/18/2024		636		(41)			(41)		595	595			
100274758	CHICAGO	IL		01/29/2026		1,911		(37)			(37)		1,874	1,874			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248664	NORTH ARLINGTON	NJ		10/29/2025		845		(58)			(58)		787	787			
100177909	LINTHICUM	MD		11/19/2024		405		(14)			(14)		391	391			
100244063	WARRINGTON	PA		09/29/2025		372		(20)			(20)		352	352			
100136216	CITRUS HEIGHTS	CA		11/20/2023		10,284		63			63		10,347	10,347			
100184459	WHITE CITY	OR		12/17/2024		337		(19)			(19)		318	318			
100155492	CUMMING	GA		06/18/2024		334		(17)			(17)		317	317			
100190397	PHOENIX	AZ		01/23/2025		1,634		(24)			(24)		1,610	1,610			
100211066	AZLE	TX		05/15/2025		513		(26)			(26)		487	487			
100268035	LYNCHBURG	VA		12/29/2025		376		(25)			(25)		351	351			
100155766	ANAHEIM	CA		06/18/2024		344		(23)			(23)		321	321			
100258568	AURORA	CO		12/05/2025		101		(7)			(7)		94	94			
100074911	LIZELLA	GA		12/01/2021		449		(2)			(2)		447	447			
100177960	HOPEWELL JUNCTION	NY		11/19/2024		39,587		(2,777)			(2,777)		36,810	36,810			
100248179	INMAN	SC		10/29/2025		122		(9)			(9)		113	113			
100200200	BEATTY	NV		03/07/2025		225		(2)			(2)		223	223			
100197270	LANCASTER	CA		02/25/2025		299		(15)			(15)		284	284			
100269629	FOREST LAKE	MN		12/30/2025		85		(2)			(2)		83	83			
100197198	LOGANVILLE	GA		02/25/2025		350		(25)			(25)		325	325			
100128107	ANTIOCH	TN		09/08/2023		10,904		535			535		11,439	11,439			
100211169	TIJERAS	NM		05/15/2025		332		(25)			(25)		307	307			
100146348	MONROVIA	MD		03/19/2024		302		(18)			(18)		284	284			
100258000	CENTENNIAL	CO		11/26/2025		247		(18)			(18)		229	229			
100237299	RENO	NV		09/12/2025		719		(39)			(39)		680	680			
100237500	PENNINGTON	NJ		09/12/2025		1,220		(69)			(69)		1,151	1,151			
100257704	SAN BERNARDINO	CA		11/26/2025		256		(19)			(19)		237	237			
100211203	NORFOLK	VA		05/15/2025		2,504		(177)			(177)		2,327	2,327			
100199783	KAYSVILLE	UT		03/05/2025		1,294		(86)			(86)		1,208	1,208			
100146358	ST CLOUD	FL		03/19/2024		778		(44)			(44)		734	734			
100165346	RICHMOND	TX		08/29/2024		9,130		(111)			(111)		9,019	9,019			
100222463	ATWATER	CA		07/30/2025		349		(7)			(7)		342	342			
100222047	PENSACOLA	FL		07/30/2025		64		(1)			(1)		63	63			
100264925	LITTLE ROCK	AR		12/17/2025		190		(6)			(6)		184	184			
100193344	MILLINOCKET	ME		02/10/2025		507		(13)			(13)		494	494			
100213178	SALINE	MI		05/29/2025		508		(27)			(27)		481	481			
100020140	PHILADELPHIA	PA		07/17/2018		1,463		(15)			(15)		1,448	1,448			
100060665	BARDSTOWN	KY		06/01/2021		452		2			2		454	454			
100269411	GADSDEN	AL		12/30/2025		377		(8)			(8)		369	369			
100155533	BOZEMAN	MT		06/18/2024		331		(21)			(21)		310	310			
100193447	OCEANSIDE	CA		02/10/2025		167		(5)			(5)		162	162			
100076050	COPPERAS COVE	TX		01/07/2022		391		(13)			(13)		378	378			
100258621	SEYMOUR	CT		12/05/2025		407		(19)			(19)		388	388			
100257541	YOUNGSTOWN	OH		11/26/2025		314		(23)			(23)		291	291			
3310030325	UPPER DARBY	PA		01/31/2022		24,958							24,958	16,102		(8,856)	(8,856)
100274819	POTTERVILLE	MI		01/29/2026		35		(1)			(1)		34	34			
100062767	LANCASTER	KY		07/01/2021		592		(7)			(7)		585	585			
100101093	WINTERSET	IA		04/28/2023		226							226	226			
100208279	BETHLEHEM	PA		04/29/2025		389		(24)			(24)		365	365			
100060408	OTISVILLE	MI		06/01/2021		437		2			2		439	439			
100155691	FAIRFIELD	CA		06/18/2024		8,433		(412)			(412)		8,021	8,021			
100199708	SAINT AUGUSTINE	FL		03/05/2025		642		(36)			(36)		606	606			
100184743	CLINTON	UT		12/17/2024		208		(11)			(11)		197	197			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199822	LIVONIA	MI		03/05/2025		245		(18)			(18)		227	227			
100197179	WEST COVINA	CA		02/25/2025		88		(4)			(4)		84	84			
100199874	MENIFEE	CA		03/05/2025		429							429	429			
100213062	CASTALIAN SPRINGS	TN		05/29/2025		666		(3)			(3)		663	663			
100070540	MONTGOMERY	AL		10/01/2021		631		(7)			(7)		624	624			
100146513	BAY POINT	CA		03/19/2024		353		(21)			(21)		332	332			
100062397	EL PASO	TX		07/01/2021		909		(8)			(8)		901	901			
100284366	NORTH LAUDERDALE	FL		03/30/2026		65		(3)			(3)		62	62			
100239381	SMYRNA	TN		09/29/2025		672		(14)			(14)		658	658			
100199836	FREDERICKSBURG	VA		03/05/2025		79		(6)			(6)		73	73			
100071679	BUFFALO	NY		10/14/2021		1,208		(80)			(80)		1,128	1,128			
100146251	MONSON	MA		03/19/2024		324		(20)			(20)		304	304			
100237553	ROGERS	MN		09/12/2025		290		(20)			(20)		270	270			
100269352	SAINT LOUIS	MO		12/30/2025		168		(3)			(3)		165	165			
100247681	STAR	ID		10/29/2025		261		(19)			(19)		242	242			
100269100	SEFFNER	FL		12/30/2025		2,036		(39)			(39)		1,997	1,997			
100269260	LOGANVILLE	GA		12/30/2025		339		(7)			(7)		332	332			
100178026	TEMPE	AZ		11/19/2024		479		(22)			(22)		457	457			
100078814	ROCHESTER	NH		02/24/2022		10,052		(165)			(165)		9,887	9,887			
100071777	BALTIMORE	MD		10/14/2021		353		(17)			(17)		336	336			
100239059	LEESBURG	VA		09/29/2025		419		(9)			(9)		410	410			
100057606	BROWNSVILLE	TX		06/30/2021		5,463		(250)			(250)		5,213	5,213			
100205948	FONTANA	CA		04/15/2025		162		(4)			(4)		158	158			
100064768	READING	PA		07/14/2021		573		(26)			(26)		547	547			
100193462	HOBBS	NM		02/10/2025		169		(4)			(4)		165	165			
100145961	VIRGINIA BEACH	VA		03/19/2024		137		(20)	1		(21)		116	116			
100068245	BUTLER	PA		08/25/2021		435		(27)			(27)		408	408			
100204385	CRESTWOOD	KY		03/31/2025		275		(17)			(17)		258	258			
100177799	PLAINFIELD	IN		11/19/2024		562		(34)			(34)		528	528			
100230845	ROLLING MEADOWS	IL		08/29/2025		332		(13)			(13)		319	319			
100178189	PASO ROBLES	CA		11/19/2024		531		(9)			(9)		522	522			
100274569	EARLEVILLE	MD		01/29/2026		427		(8)			(8)		419	419			
100248287	LAS VEGAS	NV		10/29/2025		111		(8)			(8)		103	103			
100257674	THORNTON	CO		11/26/2025		342		(25)			(25)		317	317			
100204394	GRAND BLANC	MI		03/31/2025		86		(2)			(2)		84	84			
100060767	SNOW CAMP	NC		06/01/2021		477		2			2		479	479			
100244405	SMITHS GROVE	KY		09/29/2025		368		(21)	1		(22)		346	346			
100196980	NEBRASKA CITY	NE		02/25/2025		358		(13)			(13)		345	345			
100146501	WOODBURN	OR		03/19/2024		984		(57)			(57)		927	927			
100158503	GRIFFIN	GA		07/10/2024		151		(7)			(7)		144	144			
100248493	MARGATE	FL		10/29/2025		361		(26)			(26)		335	335			
100155669	SUFFOLK	VA		06/18/2024		180		(7)			(7)		173	173			
100208716	GREENCASTLE	PA		04/29/2025		954		(22)			(22)		932	932			
100075062	SAN ANTONIO	TX		12/01/2021		404		(12)			(12)		392	392			
100212288	JACKSONVILLE	FL		05/28/2025		170		2			2		172	172			
100282911	LAKE SAINT LOUIS	MO		03/02/2026		349		(26)			(26)		323	323			
100278181	GARDEN CITY	MI		02/26/2026		69,062		(2,062)			(2,062)		67,000	67,000			
100178046	LAS VEGAS	NV		11/19/2024		469		(20)			(20)		449	449			
100155413	MONROE	GA		06/18/2024		359		(27)			(27)		332	332			
100155463	ROCKWALL	TX		06/18/2024		433		(7)			(7)		426	426			
100064705	ELKHART	IN		07/14/2021		597		(32)			(32)		565	565			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184624	BEND	OR		12/17/2024		354		(17)			(17)		337	337			
100257606	CHANDLER	AZ		11/26/2025		114		(8)			(8)		106	106			
100211383	MONETT	MO		05/15/2025		665		(48)			(48)		617	617			
100064675	PENSACOLA	FL		07/14/2021		269		(24)	1		(25)		244	244			
100284261	SACRAMENTO	CA		03/30/2026		277		(10)			(10)		267	267			
100249427	BRISTOL	TN		10/30/2025		467		(21)			(21)		446	446			
100244386	TALLAHASSEE	FL		09/29/2025		1,489		(108)			(108)		1,381	1,381			
100178171	HIGH POINT	NC		11/19/2024		685		(40)			(40)		645	645			
100065817	JACKSONVILLE	FL		07/23/2021		1,240		(38)			(38)		1,202	1,202			
100128074	MC MINNVILLE	TN		09/08/2023		1,153		59			59		1,212	1,212			
100062607	MACON	GA		07/01/2021		588		(1)			(1)		587	587			
100249608	PACOIMA	CA		10/30/2025		140		(3)			(3)		137	137			
100157599	EAST HANOVER	NJ		06/28/2024		7,350		(162)			(162)		7,188	7,188			
100145881	SAVANNAH	GA		03/19/2024		543		(31)			(31)		512	512			
100207778	PHOENIX	AZ		04/29/2025		365		(19)			(19)		346	346			
100184592	SANTA ROSA	CA		12/17/2024		357		(11)			(11)		346	346			
100257337	DETROIT	MI		11/26/2025		376		(23)			(23)		353	353			
100101788	MEMPHIS	TN		03/31/2023		322		(9)			(9)		313	313			
100221884	APEX	NC		07/30/2025		403		(19)			(19)		384	384			
100184852	PLEASANTON	CA		12/17/2024		367		(13)			(13)		354	354			
100258712	FORT DODGE	IA		12/05/2025		323		(15)			(15)		308	308			
100208606	SYLVA	NC		04/29/2025		381		(9)			(9)		372	372			
100060567	CINCINNATI	OH		06/01/2021		617		2			2		619	619			
100244125	COLLINGDALE	PA		09/29/2025		233		(15)			(15)		218	218			
100070448	PLEASANT HILL	MO		09/23/2021		1,100		(38)			(38)		1,062	1,062			
100071735	LAUREL	DE		10/14/2021		330		(22)			(22)		308	308			
100191614	DAYTON	TX		01/31/2025		25,233		(384)			(384)		24,849	24,849			
100023982	PALM DESERT	CA		09/10/2018		1,341		(37)			(37)		1,304	1,304			
100070042	SAN ANTONIO	TX		09/01/2021		499		(5)			(5)		494	494			
100102163	LANHAM	MD		04/14/2023		6,476		(12)			(12)		6,464	6,464			
100146220	CEDAR GROVE	NJ		03/19/2024		2,464		(142)			(142)		2,322	2,322			
100177842	EMBARRASS	MN		11/19/2024		845		(57)			(57)		788	788			
100146101	EASLEY	SC		03/19/2024		324		(19)			(19)		305	305			
100257345	TWIN LAKES	WI		11/26/2025		450		(29)			(29)		421	421			
100187921	JOHNSTON	RI		01/07/2025		348		(25)			(25)		323	323			
100213319	SIMPSONVILLE	SC		05/29/2025		422		(10)			(10)		412	412			
100274745	HUMBLE	TX		01/29/2026		249		(10)			(10)		239	239			
100068318	CLEMSON	SC		08/25/2021		345		(12)			(12)		333	333			
100204384	MIDDLETOWN	NJ		03/31/2025		24,823		(1,242)			(1,242)		23,581	23,581			
100064707	COLUMBIA	SC		07/14/2021		389		(21)			(21)		368	368			
5000050000003A	HARDERWIJK	NLD		10/29/2024		1,430						24	1,454	1,429	(25)		(25)
100157223	DETROIT	MI		02/20/2025		158		(8)			(8)		150	150			
100187930	WOODSTOCK	IL		01/07/2025		360		(18)			(18)		342	342			
100244017	SAINT ANTHONY	ID		09/29/2025		339		(15)			(15)		324	324			
100267716	VICTORIA	TX		12/29/2025		337		(23)			(23)		314	314			
100060476	HARVARD	IL		06/01/2021		534		2			2		536	536			
100187954	MESA	AZ		01/07/2025		374		(17)			(17)		357	357			
100208927	CHICAGO	IL		04/29/2025		528		(12)			(12)		516	516			
100146228	NORTH LAS VEGAS	NV		03/19/2024		347		(21)			(21)		326	326			
100070779	HANOVER TOWNSHIP	PA		10/01/2021		524							524	524			
100184879	OCEANSIDE	CA		12/17/2024		381		(19)			(19)		362	362			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277951	LORAIN	OH		02/26/2026		138		(3)			(3)		135	135			
100212910	MOUNT PROSPECT	IL		05/29/2025		728		(17)			(17)		711	711			
100267976	FORT WORTH	TX		12/29/2025		337		(20)			(20)		317	317			
100184878	BUCKSPORT	ME		12/17/2024		343		(15)			(15)		328	328			
100155540	POOLER	GA		06/18/2024		272		(20)			(20)		252	252			
100269870	DUNEDIN	FL		12/30/2025		748		(25)			(25)		723	723			
100237504	BARNESVILLE	MN		09/12/2025		362		(25)			(25)		337	337			
100127952	ANTIOCH	TN		09/08/2023		242		12			12		254	254			
100230340	MERCED	CA		08/29/2025		355		(8)			(8)		347	347			
100230450	DALLAS	TX		08/29/2025		365		(16)			(16)		349	349			
100196951	SILVERTHORNE	CO		02/25/2025		465		(31)			(31)		434	434			
100065586	BIRMINGHAM	AL		07/28/2021		369		(13)			(13)		356	356			
100212239	DEBARY	FL		05/23/2025		60,236		(2,318)			(2,318)		57,918	57,918			
100014224	LA PUENTE AREA	CA		09/22/2017		2,333		(29)			(29)		2,304	2,304			
100230720	CHESAPEAKE	VA		08/29/2025		411		(9)			(9)		402	402			
100137691	RALEIGH	NC		12/08/2023		54,037		813			813		54,850	54,850			
100269653	CAMERON	NC		12/30/2025		332		(7)			(7)		325	325			
100192211	EAST CHICAGO	IN		01/31/2025		1,490		(51)			(51)		1,439	1,439			
100061012	GAINESVILLE	GA		06/01/2021		552		2			2		554	554			
100248366	ATWATER	CA		10/29/2025		316		(20)			(20)		296	296			
100197176	FOUNTAIN	CO		02/25/2025		327		(20)			(20)		307	307			
100154635	CLEVELAND	OH		07/19/2024		193		2			2		195	195			
100211061	DAWSONVILLE	GA		05/15/2025		280		(21)			(21)		259	259			
100155375	CHESAPEAKE	VA		06/18/2024		315		(20)			(20)		295	295			
100284382	TREVOSE	PA		03/30/2026		168		(57)			(57)		111	111			
100197390	SAN DIEGO	CA		02/25/2025		410		(28)			(28)		382	382			
100193532	NIAGARA FALLS	NY		02/10/2025		775		(7)			(7)		768	768			
100177967	OAKLAND	CA		11/19/2024		385		(19)			(19)		366	366			
100061224	BALTIMORE	MD		06/01/2021		485		2			2		487	487			
100277959	SOUTH GATE	CA		02/26/2026		377		(14)			(14)		363	363			
100213393	SPRINGVILLE	UT		05/29/2025		346		(19)			(19)		327	327			
100200097	TOWSON	MD		03/06/2025		(40,989)		(10,839)	(10,991)		152		(40,837)	(40,837)			
3500118159	KILLEEN	TX		04/07/2025		580							580	580			
100145930	FRESNO	CA		03/19/2024		304		(18)			(18)		286	286			
3500122845	OCALA	FL		05/22/2025		131,883							131,883	131,883			
100184834	POUGHKEEPSIE	NY		12/17/2024		1,635		(25)			(25)		1,610	1,610			
100068290	MACON	GA		08/25/2021		335		(11)			(11)		324	324			
5.00008E+11	HAARLEM	NLD		01/28/2026		1,268						41	1,309	1,266	(42)		(42)
100196952	BURR HILL	VA		02/25/2025		370		(24)			(24)		346	346			
100187817	LAS VEGAS	NV		01/07/2025		315		(22)			(22)		293	293			
100208077	POWDER SPGS	GA		04/29/2025		367		(23)			(23)		344	344			
100248845	PHILADELPHIA	PA		10/29/2025		184		(7)			(7)		177	177			
100269181	FAIR OAKS	CA		12/30/2025		316		(3)			(3)		313	313			
100155632	IRMO	SC		06/18/2024		509		(27)			(27)		482	482			
100146471	FORT LAUDERDALE	FL		03/19/2024		307		(19)			(19)		288	288			
100066180	BUENA VISTA	VA		08/02/2021		526		(7)			(7)		519	519			
100257952	ALTON	IL		11/26/2025		364		(27)			(27)		337	337			
100066137	SAINT LOUIS	MO		08/02/2021		420		(3)			(3)		417	417			
100184682	BLUE DIAMOND	NV		12/17/2024		317		(4)			(4)		313	313			
100067253	COLLEGE PARK	GA		08/02/2021		2,499		47			47		2,546	2,546			
100174650	LITTLE ROCK	AR		10/31/2024		9,430		(578)			(578)		8,852	8,852			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148405	MORRISTOWN	TN		04/12/2024		2,304		72			72		2,376	2,376			
100257376	BLANCHESTER	OH		11/26/2025		271		(20)			(20)		251	251			
100257346	ELGIN	IL		11/26/2025		344		(25)			(25)		319	319			
100248587	LAKE VIEW	SC		10/29/2025		373		(20)			(20)		353	353			
100064438	FOREST CITY	PA		07/01/2021		120		3			3		123	123			
100277961	BRANDON	FL		02/26/2026		270		(10)			(10)		260	260			
100146548	LOCUST GROVE	GA		03/19/2024		319		(19)			(19)		300	300			
100066457	HAMPTON	VA		08/02/2021		544		(7)			(7)		537	537			
100199519	SHREVEPORT	LA		03/05/2025		1,255		(55)			(55)		1,200	1,200			
100177804	BECKLEY	WV		11/19/2024		1,461		(76)			(76)		1,385	1,385			
100248083	BUMPASS	VA		10/29/2025		358		(26)			(26)		332	332			
100078942	IOWA FALLS	IA		02/24/2022		366		3			3		369	369			
100157408	SAINT LOUIS	MO		02/20/2025		146		(6)			(6)		140	140			
100184453	TOLLAND	CT		12/17/2024		249		(14)			(14)		235	235			
100237479	DANVILLE	VA		09/12/2025		325		(24)			(24)		301	301			
100060641	DADEVILLE	MO		06/01/2021		446		2			2		448	448			
100057571	HAGERSTOWN	MD		06/30/2021		406		(6)			(6)		400	400			
100057510	HAGERSTOWN	MD		06/30/2021		410		(10)			(10)		400	400			
100248669	SKIATOOK	OK		10/29/2025		442		(32)			(32)		410	410			
100222187	CANTON	TX		07/30/2025		634		(30)			(30)		604	604			
100258800	FRESNO	CA		12/05/2025		426		(9)			(9)		417	417			
100257353	DUBLIN	CA		11/26/2025		1,140		(80)			(80)		1,060	1,060			
100077232	HEMET	CA		01/03/2022		274		(3)			(3)		271	271			
100244201	LAS VEGAS	NV		09/29/2025		232		(18)			(18)		214	214			
100213318	ROSSVILLE	GA		05/29/2025		236		(9)			(9)		227	227			
100101585	SYRACUSE	NY		04/26/2023		210		(7)			(7)		203	203			
100184919	ORANGE PARK	FL		12/17/2024		480		(14)			(14)		466	466			
100060859	ATLANTA	GA		06/01/2021		526		2			2		528	528			
100222176	ELLERSLIE	GA		07/30/2025		309		(10)			(10)		299	299			
100155587	BELTON	TX		06/18/2024		427		(12)			(12)		415	415			
100087293	MYRTLE BEACH	SC		10/25/2022		576		49			49		625	625			
100237384	LAS VEGAS	NV		09/12/2025		322		(23)			(23)		299	299			
100065208	PHILADELPHIA	PA		07/14/2021		548		(9)			(9)		539	539			
100197163	NORTH LAS VEGAS	NV		02/25/2025		531		(33)			(33)		498	498			
100155716	RIDGELAND	SC		06/18/2024		302		(24)			(24)		278	278			
100067168	CALIFORNIA CITY	CA		08/02/2021		453		5			5		458	458			
100064477	GARFIELD HEIGHTS	OH		07/01/2021		674		22			22		696	696			
100204389	COCOA	FL		03/31/2025		653		(39)			(39)		614	614			
100074591	RICHMOND	KY		12/01/2021		408		(10)			(10)		398	398			
100078867	STANLEY	WI		02/24/2022		492		2			2		494	494			
100178131	NEW HAVEN	IN		11/19/2024		492		(25)			(25)		467	467			
100237576	AKRON	OH		09/12/2025		259		(19)			(19)		240	240			
100239375	RICHLAND	WA		09/29/2025		456		(15)			(15)		441	441			
100269602	ESCONDIDO	CA		12/30/2025		1,706		(35)			(35)		1,671	1,671			
100061833	CHEEKTOWAGA	NY		07/01/2021		793		(9)			(9)		784	784			
100248582	TAYLOR	MI		10/29/2025		342		(25)			(25)		317	317			
100064420	MOODY	AL		07/01/2021		799		14			14		813	813			
100239633	JACKSONVILLE	FL		09/29/2025		67,745		(2,745)			(2,745)		65,000	65,000			
100277930	NEW BRAUNFELS	TX		02/26/2026		211		(10)			(10)		201	201			
100278041	CHERRY VALLEY	CA		02/26/2026		251		(5)			(5)		246	246			
100277853	WALTERBORO	SC		02/26/2026		498		(20)			(20)		478	478			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277989	BRIDGEWATER	MA		02/26/2026		380		(15)			(15)		365	365			
100278022	ROCKLIN	CA		02/26/2026		1,380		(27)			(27)		1,353	1,353			
100278255	WEST VALLEY CITY	UT		02/26/2026		557		(11)			(11)		546	546			
100282740	MELVIN	KY		03/02/2026		132		(10)			(10)		122	122			
100282790	PIERSON	MI		03/02/2026		338		(25)			(25)		313	313			
100284224	SULPHUR	LA		03/30/2026		232		(11)			(11)		221	221			
100063401	SCOTIA	NY		07/01/2021		476		(6)			(6)		470	470			
100248630	PEORIA	AZ		10/29/2025		333		(19)			(19)		314	314			
100269416	LEAGUE CITY	TX		12/30/2025		1,078		(39)			(39)		1,039	1,039			
100075266	COOKEVILLE	TN		12/01/2021		573		(3)			(3)		570	570			
100282606	KISSIMMEE	FL		03/02/2026		111		(8)			(8)		103	103			
100244023	UPPER MARLBORO	MD		09/29/2025		214		(20)			(20)		194	194			
100099841	BROOKSVILLE	FL		02/28/2023		10,542		(340)			(340)		10,202	10,202			
100199577	MUNFORD	TN		03/05/2025		4,180		(292)			(292)		3,888	3,888			
100273674	CLOVER	SC		01/23/2026		319		(15)			(15)		304	304			
100278065	RICHMOND	VT		02/26/2026		161		(8)			(8)		153	153			
100274407	MODESTO	CA		01/29/2026		120		(2)			(2)		118	118			
100274358	JACKSONVILLE	NC		01/29/2026		381		(18)			(18)		363	363			
100277938	SANTA MARIA	CA		02/26/2026		234		(11)			(11)		223	223			
100274158	DOUGLASVILLE	GA		01/29/2026		318		(14)			(14)		304	304			
100267933	LAS VEGAS	NV		12/29/2025		460		(36)			(36)		424	424			
100244270	COLFAX	WA		09/29/2025		89		(7)			(7)		82	82			
100274478	LOUISVILLE	KY		01/29/2026		371		(7)			(7)		364	364			
100267989	MILFORD	DE		12/29/2025		2,506		(203)			(203)		2,303	2,303			
100248713	NESCONSET	NY		10/29/2025		110		(8)			(8)		102	102			
100274368	JONESBORO	GA		01/29/2026		437		(20)			(20)		417	417			
100278016	BELFAIR	WA		02/26/2026		425		(9)			(9)		416	416			
100277832	BEAUMONT	CA		02/26/2026		18,186		(355)			(355)		17,831	17,831			
100277874	VENTURA	CA		02/26/2026		336		(5)			(5)		331	331			
100101656	EAST STROUDSBURG	PA		04/26/2023		615		(1)			(1)		614	614			
100269437	OSCODA	MI		12/30/2025		278		(11)			(11)		267	267			
100269655	KANSAS CITY	MO		12/30/2025		286		(13)			(13)		273	273			
100247924	TUCSON	AZ		10/29/2025		123		(9)			(9)		114	114			
100267882	MESA	AZ		12/29/2025		314		(25)			(25)		289	289			
100267607	WYNNE	AR		12/29/2025		318		(26)			(26)		292	292			
100269269	FONTANA	CA		12/30/2025		312		(12)			(12)		300	300			
100244404	CROSS JUNCTION	VA		09/29/2025		127		(3)			(3)		124	124			
100269156	FORNEY	TX		12/30/2025		321		(13)			(13)		308	308			
100276675	LUBBOCK	TX		01/29/2026		865		(25)			(25)		840	840			
100237736	BRICK	NJ		09/12/2025		105		(8)			(8)		97	97			
100273744	KINGMAN	AZ		01/23/2026		368		(19)			(19)		349	349			
100237558	GALLOWAY	OH		09/12/2025		124		(9)			(9)		115	115			
100178013	MIDDLETON	ID		11/19/2024		548		(38)			(38)		510	510			
100277791	OAK GROVE	MN		02/26/2026		364		(16)			(16)		348	348			
100210938	DUCK CREEK VILLAGE	UT		05/15/2025		317		(24)			(24)		293	293			
100269491	MISSION	KS		12/30/2025		374		(15)			(15)		359	359			
100248471	CAPE CORAL	FL		10/29/2025		119		(9)			(9)		110	110			
100222434	CHULA VISTA	CA		07/30/2025		112		(2)			(2)		110	110			
100063249	ASHLAND	KY		07/01/2021		394		4			4		398	398			
100207886	TENINO	WA		04/29/2025		265		(13)			(13)		252	252			
100067060	NEW PORT RICHEY	FL		08/02/2021		535		9			9		544	544			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269331	FRESNO	CA		12/30/2025		287		(13)			(13)		274	274			
100244100	GIG HARBOR	WA		09/29/2025		127		(8)			(8)		119	119			
100239581	BLUE SPRINGS	MO		09/29/2025		124		(3)			(3)		121	121			
100200158	MYRTLE BEACH	SC		03/06/2025		542		(7)			(7)		535	535			
100211263	GILBERTSVILLE	PA		05/15/2025		97		(7)			(7)		90	90			
100057505	BARTLETT	TN		06/30/2021		410							410	410			
100257632	HEPHZIBAH	GA		11/26/2025		315		(23)			(23)		292	292			
100258773	WOOSTER	OH		12/05/2025		307		(12)			(12)		295	295			
100269084	WILLOW PARK	TX		12/30/2025		708		(9)			(9)		699	699			
100258008	OLD BRIDGE	NJ		11/26/2025		330		(24)			(24)		306	306			
100061126	GARDENDALE	AL		06/01/2021		492		2			2		494	494			
100257736	POST FALLS	ID		11/26/2025		335		(25)			(25)		310	310			
100207846	BROWNSVILLE	TX		04/29/2025		86		(4)			(4)		82	82			
100076886	HUNTSVILLE	AL		01/03/2022		668		(28)			(28)		640	640			
100265300	BROOKSVILLE	FL		12/19/2025		351		(26)			(26)		325	325			
100210995	MARLTON	NJ		05/15/2025		113		(8)			(8)		105	105			
100213166	DENVER	CO		05/29/2025		645		(15)			(15)		630	630			
100211172	CHESTERFIELD	VA		05/15/2025		342		(21)			(21)		321	321			
100269036	NORTH VERNON	IN		12/30/2025		389		(18)			(18)		371	371			
100197069	ORANGE PARK	FL		02/25/2025		352		(18)			(18)		334	334			
100184952	ROCHESTER	NH		12/17/2024		477		(21)			(21)		456	456			
100177781	FRANKLIN	NH		11/19/2024		369		(10)			(10)		359	359			
100208234	PALMDALE	CA		04/29/2025		112		(3)			(3)		109	109			
100062452	MOORHEAD	MN		07/01/2021		397							397	397			
100237803	YUBA CITY	CA		09/12/2025		434		(25)			(25)		409	409			
100146345	SEMINOLE	FL		03/19/2024		293		(17)			(17)		276	276			
100247929	WEST COVINA	CA		10/29/2025		324		(21)			(21)		303	303			
100257628	CANTON	CT		11/26/2025		217		(16)			(16)		201	201			
100204231	PARMA	OH		03/31/2025		68		(3)			(3)		65	65			
100239515	SAN DIEGO	CA		09/29/2025		251		(5)			(5)		246	246			
100249423	PINCONNING	MI		10/30/2025		321		(15)			(15)		306	306			
100257919	LOUISVILLE	KY		11/26/2025		15,806		(1,054)			(1,054)		14,752	14,752			
100258547	IONE	CA		12/05/2025		418		(9)			(9)		409	409			
100248494	HELENA	AL		10/29/2025		451		(33)			(33)		418	418			
100197268	CHARLESTON	SC		02/25/2025		109		(7)			(7)		102	102			
100248482	HARVEST	AL		10/29/2025		338		(25)			(25)		313	313			
100257851	BRITTON	MI		11/26/2025		438		(31)			(31)		407	407			
100193453	TUCSON	AZ		02/10/2025		30,932		(347)			(347)		30,585	30,585			
100239476	AUSTIN	TX		09/29/2025		282		(13)			(13)		269	269			
100258777	ALBANY	OR		12/05/2025		115		(8)			(8)		107	107			
100247996	CALDWELL	ID		10/29/2025		360		(23)			(23)		337	337			
100257815	WESTMINSTER	SC		11/26/2025		417		(29)			(29)		388	388			
100068485	BIRMINGHAM	AL		08/25/2021		329		(15)			(15)		314	314			
100249372	PHILADELPHIA	PA		10/30/2025		353		(7)			(7)		346	346			
100247881	WHITE CITY	OR		10/29/2025		493		(28)			(28)		465	465			
100248688	INDIANAPOLIS	IN		10/29/2025		365		(18)			(18)		347	347			
100064704	UPPER MARLBORO	MD		07/14/2021		429		(23)			(23)		406	406			
100257805	NOBLESVILLE	IN		11/26/2025		377		(24)			(24)		353	353			
100248325	CIRCLE PINES	MN		10/29/2025		372		(19)			(19)		353	353			
100249156	BELMONT	MI		10/30/2025		200		(9)			(9)		191	191			
100208281	PALMETTO BAY	FL		04/29/2025		140		(4)			(4)		136	136			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115588	COLUMBUS	OH		07/19/2023		749		(37)			(37)		712	712			
100269718	SEATTLE	WA		12/30/2025		9,321		(190)			(190)		9,131	9,131			
100239261	HOOVER	AL		09/29/2025		309		(6)			(6)		303	303			
100244337	MESA	AZ		09/29/2025		444		(35)			(35)		409	409			
100237201	STREETSBORO	OH		09/12/2025		334		(24)			(24)		310	310			
100204320	BEAUFORT	SC		03/31/2025		137		(4)			(4)		133	133			
100248157	FRAMINGHAM	MA		10/29/2025		337		(17)			(17)		320	320			
100237579	CALEXICO	CA		09/12/2025		345		(25)			(25)		320	320			
100249685	WESTMINSTER	CO		10/30/2025		409		(8)			(8)		401	401			
100244229	FRESNO	CA		09/29/2025		208		(21)			(21)		187	187			
100117040	PETERSBURG	VA		07/20/2023		220		12			12		232	232			
100269912	NORTH LAS VEGAS	NV		12/30/2025		381		(8)			(8)		373	373			
100243857	HOUSTON	TX		09/29/2025		365		(25)	1		(26)		339	339			
100269664	PEARLAND	TX		12/30/2025		321		(11)			(11)		310	310			
100249724	TRUMBULL	CT		10/30/2025		433		(8)			(8)		425	425			
100204345	CARSON CITY	NV		03/31/2025		153		(4)			(4)		149	149			
100066987	ROCKDALE	TX		08/02/2021		787		1			1		788	788			
100237335	BELLA VISTA	AR		09/12/2025		321		(23)			(23)		298	298			
100239564	MC LEANSVILLE	NC		09/29/2025		383		(18)			(18)		365	365			
100244109	BENTON	AR		09/29/2025		378		(12)			(12)		366	366			
100244164	MIAMI	FL		09/29/2025		335		(27)			(27)		308	308			
100244005	CHATSWORTH	GA		09/29/2025		332		(24)			(24)		308	308			
100244290	RANDOLPH	NJ		09/29/2025		237		(26)			(26)		211	211			
100239392	NEW BERN	NC		09/29/2025		384		(8)			(8)		376	376			
100237418	RONKONKOMA	NY		09/12/2025		346		(24)			(24)		322	322			
100237785	S SALT LAKE	UT		09/12/2025		347		(25)			(25)		322	322			
100239407	ELK GROVE	CA		09/29/2025		334		(7)			(7)		327	327			
100243954	CITRUS HEIGHTS	CA		09/29/2025		241		(17)	1		(18)		223	223			
100248394	DELHI	CA		10/29/2025		350		(18)			(18)		332	332			
100222698	SCOTTSDALE	AZ		07/30/2025		298		(14)			(14)		284	284			
100239638	EAST STROUDSBURG	PA		09/29/2025		311		(6)			(6)		305	305			
100239026	SAN ANTONIO	TX		09/29/2025		364		(22)			(22)		342	342			
100069082	STOCKBRIDGE	GA		09/01/2021		718		(8)			(8)		710	710			
100188236	CHARLESTON	SC		01/07/2025		212		(15)			(15)		197	197			
100157273	PEORIA	IL		02/20/2025		157		(6)			(6)		151	151			
100244279	WOODBRIDGE	VA		09/29/2025		415		(33)			(33)		382	382			
100208800	WINCHESTER	CA		04/29/2025		238		(13)			(13)		225	225			
100060779	WYOMING	MI		06/01/2021		552		2			2		554	554			
100207829	PROSPERITY	SC		04/29/2025		140		(3)			(3)		137	137			
100202765	SAINT LOUIS	MO		03/24/2025		28,267		(932)			(932)		27,335	27,335			
100204203	CAPITOL HEIGHTS	MD		03/31/2025		413		(18)			(18)		395	395			
100237568	BRAINERD	MN		09/12/2025		344		(20)			(20)		324	324			
100257554	TOCCOA	GA		11/26/2025		470		(34)			(34)		436	436			
100196737	LOCHBUIE	CO		02/25/2025		232		(10)			(10)		222	222			
100230631	ROSWELL	NM		08/29/2025		387		(8)			(8)		379	379			
100230719	BALTIMORE	MD		08/29/2025		387		(8)			(8)		379	379			
100258730	NORTH LAS VEGAS	NV		12/05/2025		472		(29)			(29)		443	443			
100222673	ONTARIO	CA		07/30/2025		464		(10)			(10)		454	454			
100101620	LINCOLN	NE		04/26/2023		885		(24)			(24)		861	861			
100237866	CHESAPEAKE	VA		09/12/2025		1,159		(40)			(40)		1,119	1,119			
100068473	ORLANDO	FL		08/25/2021		1,478		(75)			(75)		1,403	1,403			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146094	SURPRISE	AZ		03/19/2024		98		(6)			(6)		92	92			
100211314	BRICK TOWNSHIP	NJ		05/15/2025		279		(21)			(21)		258	258			
100155382	VILONIA	AR		06/18/2024		298		(16)			(16)		282	282			
100213157	PLEASANT HILL	IA		05/29/2025		315		(17)			(17)		298	298			
100213250	EWING	NJ		05/29/2025		128		(3)			(3)		125	125			
100222487	CENTRAL POINT	OR		07/30/2025		87		(4)			(4)		83	83			
100237569	WESTERVILLE	OH		09/12/2025		586		(43)			(43)		543	543			
100248748	PAULINE	SC		10/29/2025		380		(19)			(19)		361	361			
100197352	EVANS	CO		02/25/2025		222		(10)			(10)		212	212			
100210797	NEWBERRY	FL		05/15/2025		305		(23)			(23)		282	282			
100064910	HUNTSVILLE	AL		07/14/2021		356		(8)			(8)		348	348			
100210828	TUCSON	AZ		05/15/2025		108		(8)			(8)		100	100			
100249561	AUBREY	TX		10/30/2025		330		(13)			(13)		317	317			
100258853	CLINTON	PA		12/05/2025		928		(16)			(16)		912	912			
100261477	VILLAS	NJ		12/12/2025		815		(22)			(22)		793	793			
100076202	LONGVIEW	TX		01/07/2022		439		(8)			(8)		431	431			
100060806	FERGUSON	MO		06/01/2021		559		2			2		561	561			
100208527	LOUISVILLE	KY		04/29/2025		282		(14)			(14)		268	268			
100213216	NOTTINGHAM	MD		05/29/2025		337		(14)			(14)		323	323			
100207625	WATERFORD	CT		04/29/2025		312		(17)			(17)		295	295			
100243990	ANTIGO	WI		09/29/2025		136		(5)			(5)		131	131			
100192313	PHILADELPHIA	PA		01/31/2025		193		(7)			(7)		186	186			
100211052	DOWNINGTOWN	PA		05/15/2025		322		(23)			(23)		299	299			
100248483	LEWISTON	UT		10/29/2025		479		(31)			(31)		448	448			
100155428	ORMOND BEACH	FL		06/18/2024		320		(21)			(21)		299	299			
100208421	HACIENDA HEIGHTS	CA		04/29/2025		324		(17)			(17)		307	307			
100199516	FREDERICKTOWN	OH		03/05/2025		260		(19)			(19)		241	241			
100208818	WESTFIELD	IN		04/29/2025		200		(11)			(11)		189	189			
100208681	KENT	WA		04/29/2025		319		(7)			(7)		312	312			
100278190	FREEHOLD	NJ		02/26/2026		706		(14)			(14)		692	692			
100284076	PETTIGREW	AR		03/30/2026		251		(7)			(7)		244	244			
100218933	PAYETTE	ID		06/27/2025		174		(2)			(2)		172	172			
100211343	HUNTSVILLE	AL		05/15/2025		237		(21)	1		(22)		215	215			
100248355	CHINO	CA		10/29/2025		638		(47)			(47)		591	591			
100062900	WARNER ROBINS	GA		07/01/2021		657		(6)			(6)		651	651			
100237663	SAGINAW	MI		09/12/2025		350		(23)			(23)		327	327			
100213462	MONTROSE	CO		05/29/2025		369		(9)			(9)		360	360			
100155563	REPUBLIC	MO		06/18/2024		288		(23)			(23)		265	265			
100068223	LARKSVILLE	PA		08/25/2021		378		(22)			(22)		356	356			
100199632	ALBUQUERQUE	NM		03/05/2025		1,610		(116)			(116)		1,494	1,494			
100154938	CINCINNATI	OH		07/19/2024		173		(10)			(10)		163	163			
100212911	STUART	FL		05/29/2025		407		(22)			(22)		385	385			
100258842	WOODBRIDGE	VA		12/05/2025		67,002		(3,137)			(3,137)		63,865	63,865			
100239034	FAYETTEVILLE	GA		09/29/2025		1,334		(65)			(65)		1,269	1,269			
100196727	FRASER	MI		02/25/2025		1,693		(98)			(98)		1,595	1,595			
100208355	EAGAN	MN		04/29/2025		351		(22)			(22)		329	329			
100247997	EXETER	CA		10/29/2025		436		(30)			(30)		406	406			
100204267	SHELTON	CT		03/31/2025		412		(22)			(22)		390	390			
100208636	SAN JOSE	CA		04/29/2025		342		(4)			(4)		338	338			
100267610	CLEVER	MO		12/29/2025		319		(25)			(25)		294	294			
100199633	GLEN ROSE	TX		03/05/2025		320		(23)			(23)		297	297			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199897	SPRING HILL	FL		03/05/2025		320		(23)			(23)		297	297			
100243877	FOSTORIA	OH		09/29/2025		542		(34)			(34)		508	508			
100237742	MORRISTOWN	MN		09/12/2025		141		(7)			(7)		134	134			
100247694	WASHINGTON	DC		10/29/2025		152		(8)			(8)		144	144			
100274180	WILLISTON	VT		01/29/2026		119		(6)			(6)		113	113			
100196610	FORT MYERS	FL		02/25/2025		329		(23)			(23)		306	306			
100184507	LOVELAND	CO		12/17/2024		270		(13)			(13)		257	257			
100128054	LA VERGNE	TN		09/08/2023		1,491		71			71		1,562	1,562			
100229189	AUGUSTA	GA		08/13/2025		413		(24)			(24)		389	389			
100269574	BOCA RATON	FL		12/30/2025		1,776		(36)			(36)		1,740	1,740			
100237868	FRESNO	CA		09/12/2025		695		(35)			(35)		660	660			
100199531	MONTAGUE	CA		03/05/2025		317		(22)			(22)		295	295			
100230501	KENNEBUNK	ME		08/29/2025		1,408		(62)			(62)		1,346	1,346			
100196847	SAINT PAUL PARK	MN		02/25/2025		307		(8)			(8)		299	299			
100142744	CYPRESS	TX		02/08/2024		2,875		(16)			(16)		2,859	2,859			
100230628	FONTANA	CA		08/29/2025		946		(20)			(20)		926	926			
100199706	NORMAN	OK		03/05/2025		341		(21)			(21)		320	320			
100197140	MAULDIN	SC		02/25/2025		412		(29)			(29)		383	383			
100071744	HOUSTON	TX		10/14/2021		249		(24)	1		(25)		224	224			
100196721	LA CRESCENTA	CA		02/25/2025		230		(12)			(12)		218	218			
100197471	PHILLIPSBURG	NJ		02/25/2025		401		(23)			(23)		378	378			
100284938	TALLAHASSEE	FL		03/27/2026		54		(2)			(2)		52	52			
100211289	ELLICOTT CITY	MD		05/15/2025		319		(24)			(24)		295	295			
100244287	BEREA	KY		09/29/2025		304		(21)			(21)		283	283			
100196744	SAN DIEGO	CA		02/25/2025		353		(19)			(19)		334	334			
100197094	PINE ISLAND	MN		02/25/2025		468		(27)			(27)		441	441			
100207690	MILWAUKEE	WI		04/29/2025		1,218		(31)			(31)		1,187	1,187			
100197109	TALLAHASSEE	FL		02/25/2025		451		(29)			(29)		422	422			
100248615	STORRS MANSFIELD	CT		10/29/2025		337		(25)			(25)		312	312			
100248704	NEWNAN	GA		10/29/2025		346		(24)			(24)		322	322			
100204180	ROCKVILLE	MD		03/31/2025		372		(23)			(23)		349	349			
100243884	SUMMERVILLE	SC		09/29/2025		298		(24)			(24)		274	274			
100197190	MORRIS	IL		02/25/2025		125		(7)			(7)		118	118			
100207753	CLOVIS	CA		04/29/2025		586		(36)			(36)		550	550			
100184795	RENO	NV		12/17/2024		346		(15)			(15)		331	331			
100067376	CABO SAN LUCAS	MEX		08/13/2021		3,247							3,247	3,247			
100284296	HASLETT	MI		03/30/2026		327		(15)			(15)		312	312			
100237773	SAN LEANDRO	CA		09/12/2025		545		(28)			(28)		517	517			
100212900	WARETOWN	NJ		05/29/2025		488		(22)			(22)		466	466			
100244230	PRICE	UT		09/29/2025		359		(28)			(28)		331	331			
100269396	RICHMOND	VA		12/30/2025		318		(7)			(7)		311	311			
100060619	GREENSBORO	NC		06/01/2021		667		3			3		670	670			
100100746	CHARLOTTE	NC		04/28/2023		858		(13)			(13)		845	845			
100230385	BURLINGTON	WA		08/29/2025		383		(13)			(13)		370	370			
100208324	MORGAN HILL	CA		04/29/2025		388		(9)			(9)		379	379			
100177700	MECHANICSVILLE	VA		11/19/2024		313		(19)			(19)		294	294			
100236749	ROCKY MOUNT	NC		09/11/2025		140		(8)			(8)		132	132			
100199677	PRINCESS ANNE	MD		03/05/2025		1,018		(20)			(20)		998	998			
100196819	AUSTIN	MN		02/25/2025		253		(17)			(17)		236	236			
100178053	STAMPING GROUND	KY		11/19/2024		211		(13)			(13)		198	198			
100184862	RANCHO MURIETA	CA		12/17/2024		349		(15)			(15)		334	334			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207879	WHITESBURG	GA		04/29/2025		273		(17)			(17)		256	256			
100155619	THORSBY	AL		06/18/2024		273		(17)			(17)		256	256			
100247955	DOUGLASVILLE	GA		10/29/2025		355		(24)			(24)		331	331			
100067238	FORT SMITH	AR		08/02/2021		398		9			9		407	407			
100192576	SAINT JOHN	IN		02/10/2025		7,754		501			501		8,255	8,255			
100071775	MESQUITE	TX		10/14/2021		364		(13)			(13)		351	351			
100146333	SORRENTO	FL		03/19/2024		317		(19)			(19)		298	298			
100264928	EL RENO	OK		12/17/2025		123		(6)			(6)		117	117			
100230954	TITUSVILLE	FL		08/29/2025		372		(13)			(13)		359	359			
100196651	INGLEWOOD	CA		02/25/2025		591		(42)			(42)		549	549			
100109690	LITTLE ROCK	AR		06/16/2023		4,255		(111)			(111)		4,144	4,144			
100075087	WEAVER	AL		12/01/2021		578		(7)			(7)		571	571			
100243984	COLUMBIA	MD		09/29/2025		521		(38)			(38)		483	483			
100155803	SALEM	VA		06/18/2024		289		(18)			(18)		271	271			
100199751	LAYTON	UT		03/05/2025		629		(44)			(44)		585	585			
100269249	PLEASANT HILL	MO		12/30/2025		452		(9)			(9)		443	443			
100269217	BREA	CA		12/30/2025		243		(5)			(5)		238	238			
100208727	CANON CITY	CO		04/29/2025		335		(9)			(9)		326	326			
100204224	GREER	SC		03/31/2025		113		(3)			(3)		110	110			
100155379	BROKEN ARROW	OK		06/18/2024		201		(20)			(20)		181	181			
100210776	SAN ANTONIO	TX		05/15/2025		484		(25)			(25)		459	459			
5.00006E+11	GOIRLE	NLD		05/30/2025		1,307						22	1,329	1,307	(22)		(22)
100075128	ALBANY	GA		12/01/2021		553		(7)			(7)		546	546			
100155762	BERRYVILLE	VA		06/18/2024		209		(20)			(20)		189	189			
100177811	MOYOCK	NC		11/19/2024		356		(22)			(22)		334	334			
100155393	LAKELAND	FL		06/18/2024		272		(22)			(22)		250	250			
100210821	SUFFOLK	VA		05/15/2025		354		(26)			(26)		328	328			
100159921	TALLAHASSEE	FL		08/16/2024		10,429		(638)			(638)		9,791	9,791			
100196989	JACKSONVILLE	FL		02/25/2025		261		(16)			(16)		245	245			
100207890	IONIA	MI		04/29/2025		402		(18)			(18)		384	384			
100062144	EAST SYRACUSE	NY		07/01/2021		532		4			4		536	536			
100149165	LAREDO	TX		04/22/2024		33,146		153			153		33,299	33,299			
100177836	RICE	MN		11/19/2024		363		(15)			(15)		348	348			
100155452	BAKER CITY	OR		06/18/2024		316		(24)			(24)		292	292			
100060520	HOT SPRINGS	AR		06/01/2021		598		2			2		600	600			
100248923	INDEPENDENCE	MO		10/29/2025		178		(6)			(6)		172	172			
100200122	POTTSVILLE	PA		03/06/2025		178		(4)			(4)		174	174			
100230957	CHANDLER	AZ		08/29/2025		129		(5)			(5)		124	124			
100177800	DOVER	DE		11/19/2024		375		(12)			(12)		363	363			
100177808	LAKESIDE	AZ		11/19/2024		379		(16)			(16)		363	363			
100237476	CHEEKTOWAGA	NY		09/12/2025		317		(23)			(23)		294	294			
100208734	BLUFFTON	SC		04/29/2025		750		(17)			(17)		733	733			
100208426	NEW CASTLE	PA		04/29/2025		511		(52)			(52)		459	459			
100210949	DALLAS	GA		05/15/2025		252		(19)			(19)		233	233			
100063397	GODDARD	KS		07/01/2021		753		(1)			(1)		752	752			
100193339	ROCK ISLAND	IL		02/10/2025		169		(3)			(3)		166	166			
100282705	LAGRANGE	GA		03/02/2026		381		(28)			(28)		353	353			
100284143	SMITHFIELD	NC		03/30/2026		206		(6)			(6)		200	200			
100152697	APPLE VALLEY	MN		05/17/2024		6,502		(68)			(68)		6,434	6,434			
100208789	CROFTON	MD		04/29/2025		296		(12)			(12)		284	284			
100155394	JENKINSVILLE	SC		06/18/2024		88		(7)			(7)		81	81			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257814	SECAUCUS	NJ		11/26/2025		347		(26)			(26)		321	321			
100243848	LAWRENCE	MA		09/29/2025		690		(57)			(57)		633	633			
100274909	BROOKDALE	CA		01/29/2026		60		(1)			(1)		59	59			
100222739	RIVERSIDE	CA		07/30/2025		51,055							51,055	51,055			
100213239	ATLANTA	GA		05/29/2025		275		(10)			(10)		265	265			
100210939	HELENA	AL		05/15/2025		324		(23)			(23)		301	301			
100178190	MADISON	AL		11/19/2024		309		(22)			(22)		287	287			
100278138	MARIETTA	GA		02/26/2026		157		(8)			(8)		149	149			
100239044	BENSENVILLE	IL		09/29/2025		406		(15)			(15)		391	391			
100278114	CERES	CA		02/26/2026		162		(3)			(3)		159	159			
100066148	WEST CHESTER	OH		08/02/2021		574		(3)			(3)		571	571			
100075945	BELOIT	WI		01/07/2022		342		(12)			(12)		330	330			
100177806	CLEARFIELD	UT		11/19/2024		357		(15)			(15)		342	342			
100211366	PLYMOUTH MEETING	PA		05/15/2025		336		(21)			(21)		315	315			
100257963	HARLAN	IN		11/26/2025		106		(8)			(8)		98	98			
100247958	EUGENE	OR		10/29/2025		2,999		(219)			(219)		2,780	2,780			
100208337	APACHE JUNCTION	AZ		04/29/2025		239		(6)			(6)		233	233			
100188128	COARSEGOLD	CA		01/07/2025		383		(15)			(15)		368	368			
100199679	SIMPSONVILLE	SC		03/05/2025		683		(34)			(34)		649	649			
100207770	HOUSTON	TX		04/29/2025		321		(20)			(20)		301	301			
100184924	MESA	AZ		12/17/2024		361		(22)			(22)		339	339			
100057589	BAKERSFIELD	CA		06/30/2021		1,390		(60)			(60)		1,330	1,330			
100237173	BRICK	NJ		09/12/2025		363		(21)			(21)		342	342			
100269453	ROLAND	AR		12/30/2025		280		(6)			(6)		274	274			
100208335	CHICO	CA		04/29/2025		292		(7)			(7)		285	285			
100273459	ANDERSON	SC		01/23/2026		341		(19)			(19)		322	322			
100197398	CONWAY	SC		02/25/2025		321		(20)			(20)		301	301			
100269668	VALLEY SPRINGS	CA		12/30/2025		373		(15)			(15)		358	358			
100267775	ENFIELD	CT		12/29/2025		264		(22)			(22)		242	242			
100146292	KEARNEYSVILLE	WV		03/19/2024		305		(18)			(18)		287	287			
100199676	BOTHELL	WA		03/05/2025		331		(21)			(21)		310	310			
100269595	GREELEY	CO		12/30/2025		414		(8)			(8)		406	406			
100230469	SPOKANE	WA		08/29/2025		306		(6)			(6)		300	300			
100239068	LAS VEGAS	NV		09/29/2025		445		(9)			(9)		436	436			
100057946	PHILADELPHIA	PA		06/30/2021		1,702		(46)			(46)		1,656	1,656			
100199808	LAKE OSWEGO	OR		03/05/2025		305		(22)			(22)		283	283			
100208581	EL PASO	TX		04/29/2025		664		(24)			(24)		640	640			
100068462	SHELBY	NC		08/25/2021		349		(19)			(19)		330	330			
100248674	WOODBRIDGE	VA		10/29/2025		293		(21)			(21)		272	272			
100267857	CAPE CORAL	FL		12/29/2025		264		(22)			(22)		242	242			
100249498	FAIRFIELD	NJ		10/30/2025		858		(17)			(17)		841	841			
100117458	LOMPOC	CA		07/20/2023		877		12			12		889	889			
100249701	PORTLAND	OR		10/30/2025		4,003		(152)			(152)		3,851	3,851			
100277762	LITCHFIELD PARK	AZ		02/20/2026		663		(38)			(38)		625	625			
100208389	WESTLAKE VILLAGE	CA		04/29/2025		1,143		(20)			(20)		1,123	1,123			
100257104	SAINT GEORGE	UT		11/26/2025		327		(23)			(23)		304	304			
100244359	DAMASCUS	MD		09/29/2025		319		(23)			(23)		296	296			
100211071	PHARR	TX		05/15/2025		331		(21)			(21)		310	310			
100196689	ARMONK	NY		02/25/2025		379		(16)			(16)		363	363			
100243930	FORT WORTH	TX		09/29/2025		1,063		(74)			(74)		989	989			
100284216	NEW BRITAIN	CT		03/30/2026		112		(2)			(2)		110	110			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100278269	EL PASO	TX		02/26/2026		10,833		(415)			(415)		10,418	10,418			
100248110	HEPHZIBAH	GA		10/29/2025		431		(28)			(28)		403	403			
100184431	HENDERSON	NV		12/17/2024		479		(34)			(34)		445	445			
100248100	SANTA MONICA	CA		10/29/2025		354		(20)			(20)		334	334			
100146465	DENTON	MD		03/19/2024		723		(43)			(43)		680	680			
100128111	MADISON	TN		09/08/2023		360		21			21		381	381			
100248159	MARTINSBURG	WV		10/29/2025		486		(30)			(30)		456	456			
100155448	LEONARDTOWN	MD		06/18/2024		168		(14)			(14)		154	154			
100110559	FORT WORTH	TX		06/30/2023		13,686		293	7		286		13,972	13,887		(85)	(85)
100199821	FRANKLIN SQUARE	NY		03/05/2025		332		(24)			(24)		308	308			
100157454	LAKE CITY	FL		02/20/2025		500		(28)			(28)		472	472			
100247734	MORGANVILLE	NJ		10/29/2025		100		(7)			(7)		93	93			
100146081	NEPTUNE CITY	NJ		03/19/2024		87		(5)			(5)		82	82			
100249917	ALLIANCE	OH		10/30/2025		403		(14)			(14)		389	389			
100207683	WAXHAW	NC		04/29/2025		384		(20)			(20)		364	364			
100087172	MELBOURNE	FL		10/25/2022		1,078		93			93		1,171	1,171			
100076173	GONZALES	LA		01/07/2022		369		(7)			(7)		362	362			
100197155	WILMINGTON	DE		02/25/2025		1,172		(79)			(79)		1,093	1,093			
100269715	SCHERTZ	TX		12/30/2025		142		(6)			(6)		136	136			
100062143	NORTH VERSAILLES	PA		07/01/2021		385							385	385			
100146485	VOLO	IL		03/19/2024		832		(48)			(48)		784	784			
100145893	MCCORMICK	SC		03/19/2024		371		(18)			(18)		353	353			
100239100	TUCSON	AZ		09/29/2025		152		(3)			(3)		149	149			
100237913	ORANGEVALE	CA		09/12/2025		348		(19)			(19)		329	329			
100208294	SAINT LOUIS	MO		04/29/2025		292		(15)			(15)		277	277			
100222067	BEMIDJI	MN		07/30/2025		304		(8)			(8)		296	296			
100239832	YUMA	AZ		09/29/2025		243		(4)			(4)		239	239			
100184858	APOPKA	FL		12/17/2024		244		(8)			(8)		236	236			
100274520	BALTIMORE	MD		01/29/2026		268		(13)			(13)		255	255			
100258611	SPANAWAY	WA		12/05/2025		216		(9)			(9)		207	207			
100257759	RIALTO	CA		11/26/2025		355		(26)			(26)		329	329			
100210896	HOLLAND	MA		05/15/2025		278		(21)			(21)		257	257			
100277895	BOWIE	MD		02/26/2026		134		(3)			(3)		131	131			
100248009	SCHENECTADY	NY		10/29/2025		277		(20)			(20)		257	257			
100151462	INDEPENDENCE	OR		05/10/2024		5,239		50			50		5,289	5,289			
100207719	VANCOUVER	WA		04/29/2025		413		(25)			(25)		388	388			
100247841	FILLMORE	CA		10/29/2025		309		(22)			(22)		287	287			
100155870	CAPE CORAL	FL		06/18/2024		328		(23)			(23)		305	305			
100208119	PHOENIX	AZ		04/29/2025		458		(11)			(11)		447	447			
100239299	PHOENIX	AZ		09/29/2025		758		(17)			(17)		741	741			
100230563	TRINITY CENTER	CA		08/29/2025		1,748		(36)			(36)		1,712	1,712			
100178039	ROCHESTER	NY		11/19/2024		514		(29)			(29)		485	485			
100248675	KING GEORGE	VA		10/29/2025		358		(19)			(19)		339	339			
100213284	MORENO VALLEY	CA		05/29/2025		336		(8)			(8)		328	328			
100210972	STONECREST	GA		05/15/2025		333		(20)			(20)		313	313			
100197225	LEESBURG	FL		02/25/2025		340		(23)			(23)		317	317			
100208584	AMISSVILLE	VA		04/29/2025		310		(19)			(19)		291	291			
100146310	TROY	MO		03/19/2024		126		(4)			(4)		122	122			
100075394	DELPHOS	OH		12/01/2021		438		(8)			(8)		430	430			
100237591	FAYETTEVILLE	GA		09/12/2025		300		(22)			(22)		278	278			
100188078	GREENWOOD	MO		01/07/2025		64,499		(3,722)			(3,722)		60,777	60,777			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178035	CAPE CORAL	FL		11/19/2024		436		(31)			(31)		405	405			
100211009	MADRAS	OR		05/15/2025		348		(17)			(17)		331	331			
100077031	SEDGWICK	KS		01/03/2022		831		(30)			(30)		801	801			
100248747	ROOPVILLE	GA		10/29/2025		322		(22)			(22)		300	300			
100196999	MILILANI	HI		02/25/2025		1,804		(127)			(127)		1,677	1,677			
100060884	KANSAS CITY	MO		06/01/2021		392		2			2		394	394			
100237229	JACKSONVILLE	FL		09/12/2025		411		(27)			(27)		384	384			
100257308	LOMA LINDA	CA		11/26/2025		119		(9)			(9)		110	110			
100274553	NEW BRITAIN	CT		01/29/2026		384		(12)			(12)		372	372			
100199448	SAN LEANDRO	CA		03/05/2025		293		(20)			(20)		273	273			
100199530	CARMEL	NY		03/05/2025		366		(26)			(26)		340	340			
100277987	COLORADO SPRINGS	CO		02/26/2026		405		(8)			(8)		397	397			
100199895	JERSEY CITY	NJ		03/05/2025		796		(30)			(30)		766	766			
100079192	HALE	MI		02/24/2022		338		(4)			(4)		334	334			
100222704	DOVER	DE		07/30/2025		144		(3)			(3)		141	141			
100145964	COWPENS	SC		03/19/2024		305		(18)			(18)		287	287			
100207563	CASTROVILLE	CA		04/29/2025		464		(21)			(21)		443	443			
100274348	OKEECHOBEE	FL		01/29/2026		121		(2)			(2)		119	119			
100213307	VALENCIA	CA		05/29/2025		96		(4)			(4)		92	92			
100196668	MOUNTAIN RANCH	CA		02/25/2025		208		(15)			(15)		193	193			
100081612	BLOWING ROCK	NC		03/24/2022		1,356		(34)			(34)		1,322	1,322			
100145968	CHINO	CA		03/19/2024		319		(19)			(19)		300	300			
100257909	WORCESTER	MA		11/26/2025		329		(24)			(24)		305	305			
100064944	OVIEDO	FL		07/14/2021		493		(17)			(17)		476	476			
100244064	HARLINGEN	TX		09/29/2025		345		(27)	1		(28)		317	317			
100208761	RENO	NV		04/29/2025		369		(15)			(15)		354	354			
100061067	HOBOKEN	GA		06/01/2021		538		2			2		540	540			
100208611	SAN DIEGO	CA		04/29/2025		13,471		(760)			(760)		12,711	12,711			
100274810	BLACKWOOD	NJ		01/29/2026		143		(3)			(3)		140	140			
100278311	HISTORIC NEW CASTLE	DE		02/26/2026		537		(14)			(14)		523	523			
100258717	SACRAMENTO	CA		12/05/2025		409		(8)			(8)		401	401			
100249815	ANDOVER	MN		10/30/2025		291		(3)			(3)		288	288			
100208749	OKEECHOBEE	FL		04/29/2025		118		(3)			(3)		115	115			
100155507	COLUMBUS	GA		06/18/2024		439		(28)			(28)		411	411			
100204388	MARYSVILLE	WA		03/31/2025		498		(29)			(29)		469	469			
100248034	FOLEY	AL		10/29/2025		720		(53)			(53)		667	667			
100196955	LOUISVILLE	KY		02/25/2025		115		(6)			(6)		109	109			
100197050	SAN DIEGO	CA		02/25/2025		230		(14)			(14)		216	216			
100243833	HUTTO	TX		09/29/2025		480		(35)			(35)		445	445			
100213020	ATLANTA	GA		05/29/2025		666		(15)			(15)		651	651			
100197437	WEST ISLIP	NY		02/25/2025		313		(20)			(20)		293	293			
100248634	TOWNSEND	DE		10/29/2025		363		(16)			(16)		347	347			
100197003	DAVISON	MI		02/25/2025		325		(21)			(21)		304	304			
100155441	MANHATTAN	IL		06/18/2024		306		(19)			(19)		287	287			
100244165	CLAYTON	DE		09/29/2025		306		(24)			(24)		282	282			
100257611	HAMPTON	VA		11/26/2025		295		(22)			(22)		273	273			
100208809	SAN DIEGO	CA		04/29/2025		1,019		(38)			(38)		981	981			
100212904	PEMBROKE	NH		05/29/2025		658		(15)			(15)		643	643			
100237279	FREEPORT	FL		09/12/2025		889		(32)			(32)		857	857			
100237616	MOHAWK	NY		09/12/2025		307		(22)			(22)		285	285			
100244383	AIRWAY HEIGHTS	WA		09/29/2025		324		(24)			(24)		300	300			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197355	COLEMAN	MI		02/25/2025		469		(23)			(23)		446	446			
100249721	FIRCREST	WA		10/30/2025		402		(8)			(8)		394	394			
100248522	WORCESTER	MA		10/29/2025		341		(22)			(22)		319	319			
100199428	JACKSONVILLE	OR		03/05/2025		707		(50)			(50)		657	657			
100196647	BROOKLINE	MO		02/25/2025		247		(18)			(18)		229	229			
100239713	CLOVIS	CA		09/29/2025		92		(1)			(1)		91	91			
100230252	BROADVIEW	IL		08/29/2025		328		(7)			(7)		321	321			
100258731	SMITHSBURG	MD		12/05/2025		357		(7)			(7)		350	350			
100221869	GONZALES	LA		07/30/2025		279		(13)			(13)		266	266			
100247702	GILMANTON	NH		10/29/2025		3,382		(114)			(114)		3,268	3,268			
100075487	ROCHESTER	NY		12/01/2021		261		(6)			(6)		255	255			
100211337	ACWORTH	GA		05/15/2025		538		(39)			(39)		499	499			
100197454	SHAKOPEE	MN		02/25/2025		2,853		(140)			(140)		2,713	2,713			
100155787	NORTH BRUNSWICK TOWNSHIP	NJ		06/18/2024		365		(28)			(28)		337	337			
100230808	GARRETT	IN		08/29/2025		332		(15)			(15)		317	317			
100237174	VALRICO	FL		09/12/2025		1,125		(43)			(43)		1,082	1,082			
100079035	LINCOLN	NE		02/24/2022		3,804		(56)			(56)		3,748	3,748			
100230359	MORRO BAY	CA		08/29/2025		684		(28)			(28)		656	656			
100178079	MAINESBURG	PA		11/19/2024		351		(13)			(13)		338	338			
100213230	EAST STROUDSBURG	PA		05/29/2025		222		(9)			(9)		213	213			
100207852	HENDERSON	NV		04/29/2025		1,600		(42)			(42)		1,558	1,558			
100075380	COUNCIL BLUFFS	IA		12/01/2021		445		(6)			(6)		439	439			
100244169	LOXAHATCHEE	FL		09/29/2025		306		(17)			(17)		289	289			
100155800	WOODBRIDGE	VA		06/18/2024		316		(22)			(22)		294	294			
100196629	WELLINGTON	KS		02/25/2025		249		(16)			(16)		233	233			
100247947	FOLEY	AL		10/29/2025		601		(43)			(43)		558	558			
100247971	MURRIETA	CA		10/29/2025		354		(15)			(15)		339	339			
100208176	CORINTH	TX		04/29/2025		286		(13)			(13)		273	273			
100199817	CLIFTON HEIGHTS	PA		03/05/2025		255		(18)			(18)		237	237			
100196670	METUCHEN	NJ		02/25/2025		1,450		(95)			(95)		1,355	1,355			
100062110	THOMASVILLE	NC		07/01/2021		530		(4)			(4)		526	526			
100177848	BOYNTON BEACH	FL		11/19/2024		382		(10)			(10)		372	372			
100207784	LA HABRA	CA		04/29/2025		734		(13)			(13)		721	721			
100071772	NORRISTOWN	PA		10/14/2021		333		(19)			(19)		314	314			
100204303	PHILADELPHIA	PA		03/31/2025		280		(17)			(17)		263	263			
100155567	MAPLE VALLEY	WA		06/18/2024		325		(23)			(23)		302	302			
100282639	THE VILLAGES	FL		03/02/2026		302		(22)			(22)		280	280			
100248507	COMPTON	CA		10/29/2025		340		(19)			(19)		321	321			
100078915	JOANNA	SC		02/24/2022		322		(9)			(9)		313	313			
100237536	SOUTHFIELD	MI		09/12/2025		318		(22)			(22)		296	296			
100197241	SEWARD	AK		02/25/2025		311		(22)			(22)		289	289			
100129372	GARNER	NC		09/25/2023		59,445		1,456			1,456		60,901	60,901			
100257363	HOPEWELL JUNCTION	NY		11/26/2025		1,084		(65)			(65)		1,019	1,019			
100066852	FLORENCE	AL		08/02/2021		380		(3)			(3)		377	377			
100077252	LYNDHURST	OH		01/03/2022		539		(8)			(8)		531	531			
100231007	OCALA	FL		08/29/2025		289		(18)			(18)		271	271			
100145911	READING	PA		03/19/2024		297		(17)			(17)		280	280			
100230302	COLONIA	NJ		08/29/2025		1,136		(39)			(39)		1,097	1,097			
100269843	KALISPELL	MT		12/30/2025		334		(9)			(9)		325	325			
100077632	TAYLORVILLE	IL		01/03/2022		611		(10)			(10)		601	601			
100155351	PRINCETON	ID		06/18/2024		777		(40)			(40)		737	737			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146309	TRINIDAD	CO		03/19/2024		418		(25)			(25)		393	393			
100213092	MIDDLETOWN	OH		05/29/2025		425		(23)			(23)		402	402			
100157407	ST. LOUIS	MO		02/20/2025		135		(5)			(5)		130	130			
100211008	RADCLIFF	KY		05/15/2025		632		(47)			(47)		585	585			
100269295	NORFOLK	VA		12/30/2025		341		(7)			(7)		334	334			
100248763	SURPRISE	AZ		10/29/2025		286		(20)			(20)		266	266			
100192986	FOLEY	AL		02/10/2025		99		(2)			(2)		97	97			
100239331	LONG BEACH	CA		09/29/2025		159		(1)			(1)		158	158			
100257579	BIG LAKE	MN		11/26/2025		303		(21)			(21)		282	282			
100064684	READING	PA		07/14/2021		338		(21)			(21)		317	317			
100134776	ARLINGTON	TX		10/30/2023		9,968		(7)			(7)		9,961	9,961			
100197048	RIVERBANK	CA		02/25/2025		372		(26)			(26)		346	346			
100064756	CEDAR BLUFF	AL		07/14/2021		235		(11)			(11)		224	224			
100248418	DENVER	CO		10/29/2025		341		(25)			(25)		316	316			
100184526	WOODBRIDGE	VA		12/17/2024		323		(18)			(18)		305	305			
100155515	YUCAIPA	CA		06/18/2024		250		(19)			(19)		231	231			
100248111	NANUET	NY		10/29/2025		355		(19)			(19)		336	336			
100155361	ACWORTH	GA		06/18/2024		294		(24)			(24)		270	270			
100076149	GREENWOOD	SC		01/07/2022		666		(29)			(29)		637	637			
100199915	EDMOND	OK		03/05/2025		1,151		(57)			(57)		1,094	1,094			
100237745	HIRAM	GA		09/12/2025		332		(23)			(23)		309	309			
100193510	PLAINVIEW	TX		02/10/2025		214		(8)			(8)		206	206			
100222123	CROSBY	MN		07/30/2025		258		(7)			(7)		251	251			
100244074	LAS VEGAS	NV		09/29/2025		333		(26)			(26)		307	307			
100269443	SANTEE	CA		12/30/2025		785		(31)			(31)		754	754			
100060909	MOUNDVILLE	AL		06/01/2021		431		2			2		433	433			
100256362	GASTONIA	NC		11/25/2025		339		(15)			(15)		324	324			
100196701	MALTA	NY		02/25/2025		399		(15)			(15)		384	384			
100208627	AIKEN	SC		04/29/2025		348		(15)			(15)		333	333			
100062713	BLYTHE	CA		07/01/2021		342		(4)			(4)		338	338			
100184597	MYRTLE BEACH	SC		12/17/2024		581		(27)			(27)		554	554			
100184882	OAKLEY	CA		12/17/2024		516		(23)			(23)		493	493			
100196794	CLEVELAND	OK		02/25/2025		312		(21)			(21)		291	291			
100076037	MEMPHIS	TN		01/07/2022		353		(10)			(10)		343	343			
100174624	TALLAHASSEE	FL		10/31/2024		169		(4)			(4)		165	165			
100155751	TUCSON	AZ		06/18/2024		293		(20)			(20)		273	273			
100065075	WATERLOO	IA		07/14/2021		368		(10)			(10)		358	358			
100274262	PEORIA	AZ		01/29/2026		867		(41)			(41)		826	826			
100269869	BAKERSFIELD	CA		12/30/2025		259		(9)			(9)		250	250			
100193275	INKSTER	MI		02/10/2025		154		(3)			(3)		151	151			
100175320	BROKEN BOW	OK		11/05/2024		3,611		(67)			(67)		3,544	3,544			
100184892	LAKE WORTH BEACH	FL		12/17/2024		330		(17)			(17)		313	313			
100211027	MIDDLETOWN	DE		05/15/2025		1,872		(90)			(90)		1,782	1,782			
100060750	CLEVELAND HEIGHTS	OH		06/01/2021		522		2			2		524	524			
100248351	CORONA	CA		10/29/2025		331		(17)			(17)		314	314			
100081424	TEHACHAPI	CA		03/18/2022		9,479		266			266		9,745	9,745			
100208050	WINTER GARDEN	FL		04/29/2025		1,184		(29)			(29)		1,155	1,155			
100193458	MONTGOMERY	AL		02/10/2025		158		(3)			(3)		155	155			
100199421	HAMMONTON	NJ		03/05/2025		1,345		(96)			(96)		1,249	1,249			
100177862	CLEARWATER	FL		11/19/2024		407		(8)			(8)		399	399			
100208022	FORT WORTH	TX		04/29/2025		303		(13)			(13)		290	290			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078934	CHECOTAH	OK		02/24/2022		337		(5)			(5)		332	332			
100177710	BILLINGS	MT		11/19/2024		273		(19)			(19)		254	254			
100134356	PHILADELPHIA	PA		10/27/2023		3,971		(195)			(195)		3,776	3,776			
100277862	BELLEVUE	NE		02/26/2026		289		(14)			(14)		275	275			
100277909	WHEAT RIDGE	CO		02/26/2026		265		(10)			(10)		255	255			
100277935	SAN JOSE	CA		02/26/2026		126		(4)			(4)		122	122			
100278002	CROCKETT	CA		02/26/2026		1,114		(22)			(22)		1,092	1,092			
100278207	SAN DIEGO	CA		02/26/2026		45,226		(885)			(885)		44,341	44,341			
100278289	SYLVANIA	OH		02/26/2026		514		(10)			(10)		504	504			
100284110	VALPARAISO	IN		03/30/2026		695		(32)			(32)		663	663			
100284116	MILL CREEK	WA		03/30/2026		225		(6)			(6)		219	219			
100284207	TRENTON	GA		03/30/2026		389		(8)			(8)		381	381			
100284213	GARNER	NC		03/30/2026		574		(15)			(15)		559	559			
100284221	WILMINGTON	NC		03/30/2026		438		(27)			(27)		411	411			
100284293	NEW HAVEN	CT		03/30/2026		781		(34)			(34)		747	747			
100284298	NEW BERN	NC		03/30/2026		304		(8)			(8)		296	296			
100284317	GOODLAND	IN		03/30/2026		411		(18)			(18)		393	393			
100284321	BRICK	NJ		03/30/2026		131		(4)			(4)		127	127			
100284326	WINCHESTER	VA		03/30/2026		275		(7)			(7)		268	268			
100284350	FRASER	MI		03/30/2026		441		(20)			(20)		421	421			
100277878	LA CENTER	WA		02/26/2026		390		(8)			(8)		382	382			
100277893	CHEPACHET	RI		02/26/2026		368		(10)			(10)		358	358			
100282411	BROKEN ARROW	OK		03/02/2026		312		(23)			(23)		289	289			
100282667	COLVILLE	WA		03/02/2026		336		(24)			(24)		312	312			
100284158	ORLANDO	FL		03/30/2026		231		(6)			(6)		225	225			
100284160	MERIDIANVILLE	AL		03/30/2026		55		(1)			(1)		54	54			
100284206	COHUTTA	GA		03/30/2026		233		(13)			(13)		220	220			
100284355	SUSSEX	WI		03/30/2026		51		(1)			(1)		50	50			
100060760	MUSCLE SHOALS	AL		06/01/2021		525		2			2		527	527			
100277812	TUCSON	AZ		02/26/2026		59		(1)			(1)		58	58			
100067567	HURLEY	NM		09/23/2021		235		(21)	1		(22)		213	213			
100278158	STOCKTON	CA		02/26/2026		77		(4)			(4)		73	73			
100248600	UNION	KY		10/29/2025		124		(9)			(9)		115	115			
100278050	MOUNTLAKE TERRACE	WA		02/26/2026		190		(7)			(7)		183	183			
100265206	PERRY	GA		12/19/2025		111		(8)			(8)		103	103			
100257908	BRANDON	FL		11/26/2025		28,822		(890)			(890)		27,932	27,932			
100284282	DENVER	CO		03/30/2026		291		(18)			(18)		273	273			
100274447	WESTFIELD	IN		01/29/2026		248		(9)			(9)		239	239			
100269418	RIVERSIDE	IL		12/30/2025		130		(5)			(5)		125	125			
100274571	FATE	TX		01/29/2026		273		(13)			(13)		260	260			
100284754	LOST CREEK	WV		03/27/2026		94		(4)			(4)		90	90			
100274301	LAKE ELSINORE	CA		01/29/2026		295		(13)			(13)		282	282			
100077588	BIRMINGHAM	AL		01/03/2022		254		(4)			(4)		250	250			
100269210	CROWLEY	LA		12/30/2025		101		(2)			(2)		99	99			
100284274	EAST CANTON	OH		03/30/2026		330		(16)			(16)		314	314			
100178022	SUMMERVILLE	SC		11/19/2024		1,020		(72)			(72)		948	948			
100267654	HARTFORD	AL		12/29/2025		345		(11)			(11)		334	334			
100244300	WINTER SPGS	FL		09/29/2025		76		(6)			(6)		70	70			
100282859	LAS CRUCES	NM		03/02/2026		361		(27)			(27)		334	334			
100274690	BYRON CENTER	MI		01/29/2026		359		(7)			(7)		352	352			
100257634	ELKO	NV		11/26/2025		131		(10)			(10)		121	121			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244413	AUBURN	WA		09/29/2025		89		(7)			(7)		82	82			
100269288	MIDLOTHIAN	TX		12/30/2025		224		(10)			(10)		214	214			
100269303	MADERA	CA		12/30/2025		221		(5)			(5)		216	216			
100261723	AUSTIN	TX		12/12/2025		13,211		(418)			(418)		12,793	12,793			
100269062	COLUMBUS	OH		12/30/2025		239		(9)			(9)		230	230			
100269511	WILLIAMS	AZ		12/30/2025		191		(14)			(14)		177	177			
100274539	HEMET	CA		01/29/2026		682		(13)			(13)		669	669			
100237376	STOCKTON	CA		09/12/2025		111		(8)			(8)		103	103			
100221566	ELYRIA	OH		07/22/2025		385		(11)			(11)		374	374			
100269251	BOILING SPRINGS	SC		12/30/2025		269		(11)			(11)		258	258			
100258552	AVISTON	IL		12/05/2025		366		(17)			(17)		349	349			
100269371	ALPHARETTA	GA		12/30/2025		278		(12)			(12)		266	266			
100197089	PERRIS	CA		02/25/2025		387		(16)			(16)		371	371			
100269438	SNELLVILLE	GA		12/30/2025		293		(14)			(14)		279	279			
100267917	PROSPECT	OH		12/29/2025		313		(24)			(24)		289	289			
100267909	TACOMA	WA		12/29/2025		324		(22)			(22)		302	302			
100237873	SAINT PAUL	MN		09/12/2025		77		(6)			(6)		71	71			
100269550	OWASSO	OK		12/30/2025		342		(14)			(14)		328	328			
100269125	EL PASO	TX		12/30/2025		343		(13)			(13)		330	330			
100269055	DAVIE	FL		12/30/2025		234		(11)			(11)		223	223			
100257945	SEMMES	AL		11/26/2025		244		(18)			(18)		226	226			
100269576	BRISTOL	CT		12/30/2025		355		(14)			(14)		341	341			
100269529	RICHMOND	TX		12/30/2025		366		(14)			(14)		352	352			
100258021	FINDLAY	OH		11/26/2025		343		(25)			(25)		318	318			
100269582	BATTLEMENT MESA	CO		12/30/2025		367		(14)			(14)		353	353			
100237448	SACRAMENTO	CA		09/12/2025		86		(6)			(6)		80	80			
100269242	PHOENIX	AZ		12/30/2025		383		(8)			(8)		375	375			
100269272	KENTWOOD	MI		12/30/2025		439		(9)			(9)		430	430			
100258416	FRIDLEY	MN		12/05/2025		264		(10)			(10)		254	254			
100257577	BEND	OR		11/26/2025		277		(20)			(20)		257	257			
100213066	SIMI VALLEY	CA		05/29/2025		92		(4)			(4)		88	88			
100269481	HEMET	CA		12/30/2025		524		(11)			(11)		513	513			
100211107	OLD TOWN	ME		05/15/2025		88		(7)			(7)		81	81			
100213104	VIRGINIA BEACH	VA		05/29/2025		85		(2)			(2)		83	83			
100248716	LA VISTA	NE		10/29/2025		193		(14)			(14)		179	179			
100269164	VISALIA	CA		12/30/2025		60,985		(1,249)			(1,249)		59,736	59,736			
100237811	MIDDLEBORO	MA		09/12/2025		133		(10)			(10)		123	123			
100066585	MAPLE HEIGHTS	OH		08/02/2021		140		(1)			(1)		139	139			
100258653	DULUTH	MN		12/05/2025		292		(13)			(13)		279	279			
100249400	KILLEEN	TX		10/30/2025		1,237		(56)			(56)		1,181	1,181			
100213029	SIMPSONVILLE	SC		05/29/2025		96		(2)			(2)		94	94			
100257917	KIMBALL	MI		11/26/2025		328		(24)			(24)		304	304			
100257833	GLASTONBURY	CT		11/26/2025		548		(36)			(36)		512	512			
100155660	CUMMING	GA		06/18/2024		297		(23)			(23)		274	274			
100258577	PROVIDENCE	RI		12/05/2025		325		(13)			(13)		312	312			
100269801	OAK RIDGE	TN		12/30/2025		246		(7)			(7)		239	239			
100267914	HOBBS	NM		12/29/2025		417		(26)			(26)		391	391			
100258785	OCEAN PARK	WA		12/05/2025		338		(16)			(16)		322	322			
100269445	AUSTIN	TX		12/30/2025		1,034		(48)			(48)		986	986			
100208647	FRUITVALE	TX		04/29/2025		249		(10)			(10)		239	239			
100207558	BRISTOW	VA		04/29/2025		224		(14)			(14)		210	210			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100249727	PARKER CITY	IN		10/30/2025		264		(12)			(12)		252	252			
100069161	OCALA	FL		09/01/2021		491		(3)			(3)		488	488			
100258524	PORT TOBACCO	MD		12/05/2025		269		(12)			(12)		257	257			
100146255	ROCK SPRINGS	WY		03/19/2024		291		(18)			(18)		273	273			
100213186	CALIMESA	CA		05/29/2025		116		(2)			(2)		114	114			
100247826	NORTH LAS VEGAS	NV		10/29/2025		292		(21)			(21)		271	271			
100077365	CLIMAX	GA		01/03/2022		186		(2)			(2)		184	184			
100204216	MOUNT EPHRAIM	NJ		03/31/2025		91		(4)			(4)		87	87			
100247750	CANTON	OH		10/29/2025		295		(19)			(19)		276	276			
100269205	BELLEFONTAINE	OH		12/30/2025		249		(5)			(5)		244	244			
100204344	TURLOCK	CA		03/31/2025		101		(3)			(3)		98	98			
100267804	BRICK TOWNSHIP	NJ		12/29/2025		599		(33)			(33)		566	566			
100258589	GREENDALE	WI		12/05/2025		394		(15)			(15)		379	379			
100257467	OAKDALE	LA		11/26/2025		456		(33)			(33)		423	423			
100249153	MYRTLE CREEK	OR		10/30/2025		299		(8)			(8)		291	291			
100269581	GALLATIN	TN		12/30/2025		396		(8)			(8)		388	388			
100247867	NAVARRE	FL		10/29/2025		321		(24)			(24)		297	297			
100146105	MIMS	FL		03/19/2024		343		(20)			(20)		323	323			
100248462	LOUISVILLE	KY		10/29/2025		217		(15)			(15)		202	202			
100267942	GRAY	TN		12/29/2025		434		(29)			(29)		405	405			
100248501	WEST HILLS	CA		10/29/2025		328		(21)			(21)		307	307			
100248725	BLAINE	MN		10/29/2025		325		(24)			(24)		301	301			
100269704	AUBREY	TX		12/30/2025		274		(8)			(8)		266	266			
100257999	POESTENKILL	NY		11/26/2025		341		(25)			(25)		316	316			
100197310	ANCHORAGE	AK		02/25/2025		105		(4)			(4)		101	101			
100248333	CORTLAND	OH		10/29/2025		277		(20)			(20)		257	257			
100211077	WARD	ND		05/15/2025		135		(5)			(5)		130	130			
100248018	MOORESTOWN	NJ		10/29/2025		341		(20)			(20)		321	321			
100269834	MEMPHIS	TN		12/30/2025		127		(5)			(5)		122	122			
100249435	CLIFTON	NJ		10/30/2025		406		(8)			(8)		398	398			
100146099	NORRISTOWN	PA		03/19/2024		258		(16)			(16)		242	242			
100196732	PAONIA	CO		02/25/2025		109		(5)			(5)		104	104			
100247843	OGDEN	UT		10/29/2025		345		(19)			(19)		326	326			
100248094	BETHEL	CT		10/29/2025		343		(17)			(17)		326	326			
100248548	WARREN	MI		10/29/2025		347		(17)			(17)		330	330			
100208340	QUEEN CREEK	AZ		04/29/2025		128		(3)			(3)		125	125			
100204326	GOODYEAR	AZ		03/31/2025		131		(6)			(6)		125	125			
100247900	PORT SAINT LUCIE	FL		10/29/2025		193		(14)			(14)		179	179			
100229209	EAST PALATKA	FL		08/13/2025		161		(8)			(8)		153	153			
100207875	YUBA CITY	CA		04/29/2025		122		(5)			(5)		117	117			
100196985	YUMA	AZ		02/25/2025		8,174		(420)			(420)		7,754	7,754			
100237555	WALLA WALLA	WA		09/12/2025		304		(22)			(22)		282	282			
100269506	LULING	LA		12/30/2025		745		(29)			(29)		716	716			
100196740	AMERICAN CANYON	CA		02/25/2025		117		(5)			(5)		112	112			
100244016	CONWAY	AR		09/29/2025		297		(15)			(15)		282	282			
100244188	DAWSONVILLE	GA		09/29/2025		303		(21)			(21)		282	282			
100248703	SCHERERVILLE	IN		10/29/2025		448		(24)			(24)		424	424			
100057747	EDINBURG	TX		06/30/2021		130		(15)	1		(16)		114	114			
100237209	BRAMBLETON	VA		09/12/2025		308		(22)			(22)		286	286			
100244157	SANDY	UT		09/29/2025		308		(22)			(22)		286	286			
100269663	SAINT JOHNS	FL		12/30/2025		498		(22)			(22)		476	476			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274272	LEAGUE CITY	TX		01/29/2026		534		(25)			(25)		509	509			
100248508	CONWAY	SC		10/29/2025		508		(27)			(27)		481	481			
100248516	PINE ISLAND	MN		10/29/2025		318		(23)			(23)		295	295			
100273656	KENNER	LA		01/23/2026		255		(17)			(17)		238	238			
100239314	CASTLE ROCK	CO		09/29/2025		176		(8)			(8)		168	168			
100249445	BAY PORT	MI		10/30/2025		339		(15)			(15)		324	324			
100244311	SHALLOWATER	TX		09/29/2025		325		(21)			(21)		304	304			
100244343	BROWN DEER	WI		09/29/2025		325		(21)			(21)		304	304			
100244114	HAMMONTON	NJ		09/29/2025		419		(29)			(29)		390	390			
100076141	AUGUSTA	GA		01/07/2022		345		(14)			(14)		331	331			
100249677	WOODSTOCK	GA		10/30/2025		389		(8)			(8)		381	381			
100278299	DUCHESNE	UT		02/26/2026		1,879		(67)			(67)		1,812	1,812			
100237401	FORT SMITH	AR		09/12/2025		328		(19)			(19)		309	309			
100237721	CHESAPEAKE	VA		09/12/2025		329		(20)			(20)		309	309			
100249359	NEW SMYRNA BEACH	FL		10/30/2025		401		(8)			(8)		393	393			
100248473	SALEM	OR		10/29/2025		225		(14)			(14)		211	211			
100244081	CRESTON	OH		09/29/2025		452		(26)			(26)		426	426			
100155472	EAST WENATCHEE	WA		06/18/2024		83		(4)			(4)		79	79			
100066003	PORT SAINT LUCIE	FL		08/02/2021		768		(3)			(3)		765	765			
100208031	RENO	NV		04/29/2025		338		(9)			(9)		329	329			
100243850	GAITHERSBURG	MD		09/29/2025		339		(16)			(16)		323	323			
100244075	POOLER	GA		09/29/2025		286		(21)			(21)		265	265			
100269535	JACKSONVILLE	AR		12/30/2025		556		(16)			(16)		540	540			
100248415	HESPERIA	CA		10/29/2025		309		(21)			(21)		288	288			
100237250	LAFAYETTE	IN		09/12/2025		297		(22)			(22)		275	275			
100155682	HOSCHTON	GA		06/18/2024		88		(7)			(7)		81	81			
100237808	NORTH LAS VEGAS	NV		09/12/2025		93		(7)			(7)		86	86			
100071851	ROCKY MOUNT	NC		10/14/2021		2,163		(114)			(114)		2,049	2,049			
100248401	INDIANAPOLIS	IN		10/29/2025		666		(49)			(49)		617	617			
100075492	CADWELL	GA		12/01/2021		404		(16)			(16)		388	388			
100244332	OLYMPIA	WA		09/29/2025		313		(25)			(25)		288	288			
100237881	WESTFIELD	NJ		09/12/2025		329		(19)			(19)		310	310			
100247939	TOPEKA	KS		10/29/2025		396		(29)			(29)		367	367			
100237375	LINCOLN	RI		09/12/2025		471		(26)			(26)		445	445			
100146204	MILTON	FL		03/19/2024		266		(16)			(16)		250	250			
100269373	WARREN	MA		12/30/2025		594		(12)			(12)		582	582			
100237583	WEBSTER	NY		09/12/2025		212		(15)			(15)		197	197			
100155591	LA GRANDE	OR		06/18/2024		95		(7)			(7)		88	88			
100244259	FORT MYERS	FL		09/29/2025		212		(12)			(12)		200	200			
100257960	SACRAMENTO	CA		11/26/2025		652		(44)			(44)		608	608			
100239562	CLANCY	MT		09/29/2025		376		(9)			(9)		367	367			
100249657	GENEVA	IL		10/30/2025		388		(18)			(18)		370	370			
100177621	FULTON	MO		01/16/2025		109		(5)			(5)		104	104			
100237164	NEWPORT	RI		09/12/2025		220		(14)			(14)		206	206			
100237836	TAUNTON	MA		09/12/2025		330		(19)			(19)		311	311			
100249847	CLERMONT	FL		10/30/2025		392		(8)			(8)		384	384			
100244353	MIDLAND CITY	AL		09/29/2025		402		(21)			(21)		381	381			
100155756	WALDORF	MD		06/18/2024		218		(15)			(15)		203	203			
100208135	LAS VEGAS	NV		04/29/2025		119		(3)			(3)		116	116			
100269493	BALLWIN	MO		12/30/2025		688		(15)			(15)		673	673			
100208469	RIVERSIDE	CA		04/29/2025		209		(3)			(3)		206	206			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269719	CHESTERTOWN	MD		12/30/2025		189		(9)			(9)		180	180			
100222665	SAN ANTONIO	TX		07/30/2025		270		(13)			(13)		257	257			
100193376	FLINT	MI		02/10/2025		155		(6)			(6)		149	149			
100269539	ATLANTIC CITY	NJ		12/30/2025		505		(23)			(23)		482	482			
100062848	BARBERTON	OH		07/01/2021		705							705	705			
100213001	CANYON LAKE	TX		05/29/2025		289		(16)			(16)		273	273			
100222344	EULESS	TX		07/30/2025		193		(9)			(9)		184	184			
100274614	MOREHEAD CITY	NC		01/29/2026		2,253		(105)			(105)		2,148	2,148			
100196613	OAK HARBOR	WA		02/25/2025		311		(14)			(14)		297	297			
100213299	MENIFEE	CA		05/29/2025		257		(6)			(6)		251	251			
100213444	AVONDALE	AZ		05/29/2025		260		(6)			(6)		254	254			
100157289	SAINT LOUIS	MO		02/20/2025		180		(12)			(12)		168	168			
100213185	MANSFIELD	OH		05/29/2025		274		(15)			(15)		259	259			
100192315	CHADDS FORD	PA		01/31/2025		166		(9)			(9)		157	157			
100213434	JONESBORO	GA		05/29/2025		253		(14)			(14)		239	239			
100239651	NOVATO	CA		09/29/2025		251		(9)			(9)		242	242			
100208093	GREEN BAY	WI		04/29/2025		214		(6)			(6)		208	208			
100244148	FRESNO	CA		09/29/2025		757		(52)			(52)		705	705			
100211165	MESA	AZ		05/15/2025		268		(20)			(20)		248	248			
100213323	BUCKEYE	AZ		05/29/2025		286		(12)			(12)		274	274			
100222097	GREELEY	CO		07/30/2025		321		(15)			(15)		306	306			
100204348	MARINA	CA		03/31/2025		427		(27)			(27)		400	400			
100208072	SAN TAN VALLEY	AZ		04/29/2025		252		(11)			(11)		241	241			
100213082	PIERSON	MI		05/29/2025		297		(16)			(16)		281	281			
100213375	SUQUAMISH	WA		05/29/2025		297		(16)			(16)		281	281			
100213397	TANEYTOWN	MD		05/29/2025		300		(16)			(16)		284	284			
100212933	MIDDLETON	ID		05/29/2025		293		(7)			(7)		286	286			
100222211	OXNARD	CA		07/30/2025		370		(8)			(8)		362	362			
100230234	RIO LINDA	CA		08/29/2025		370		(8)			(8)		362	362			
100211034	SURFSIDE BEACH	SC		05/15/2025		282		(21)			(21)		261	261			
100213381	GRAND JUNCTION	CO		05/29/2025		138		(4)			(4)		134	134			
100157383	INKSTER	MI		02/20/2025		116		(5)			(5)		111	111			
100208512	FORT WORTH	TX		04/29/2025		160		(10)			(10)		150	150			
100213435	DALLAS	TX		05/29/2025		348		(19)			(19)		329	329			
100020241	MINNEAPOLIS	MN		07/17/2018		2,707		(70)			(70)		2,637	2,637			
100208354	VANCOUVER	WA		04/29/2025		1,481		(33)			(33)		1,448	1,448			
100243980	DECATUR	AL		09/29/2025		324		(21)			(21)		303	303			
100210827	LANEXA	VA		05/15/2025		297		(25)			(25)		272	272			
100213349	CABLE	OH		05/29/2025		314		(12)			(12)		302	302			
100244263	ALBUQUERQUE	NM		09/29/2025		309		(20)			(20)		289	289			
100213154	TRAVERSE CITY	MI		05/29/2025		320		(17)			(17)		303	303			
100213320	GEORGETOWN	TX		05/29/2025		317		(13)			(13)		304	304			
100212872	YORK	PA		05/29/2025		321		(17)			(17)		304	304			
100208152	VISTA	CA		04/29/2025		260		(7)			(7)		253	253			
100207581	KISSIMMEE	FL		04/29/2025		294		(15)			(15)		279	279			
100057526	SAINT ANN	MO		06/30/2021		325		(4)			(4)		321	321			
100211246	DAHLONEGA	GA		05/15/2025		279		(21)			(21)		258	258			
100192204	LUBBOCK	TX		01/31/2025		3,492		(104)			(104)		3,388	3,388			
100237181	ATLANTA	GA		09/12/2025		340		(23)			(23)		317	317			
100243902	APOLLO	PA		09/29/2025		383		(7)			(7)		376	376			
5.00004E+11	ENSCHEDE	NLD		04/26/2024		7							7		(7)		(7)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211369	MANTECA	CA		05/15/2025		137		(5)			(5)		132	132			
100210844	PASADENA	CA		05/15/2025		313		(20)			(20)		293	293			
100248503	OLATHE	KS		10/29/2025		285		(21)			(21)		264	264			
100208090	MODESTO	CA		04/29/2025		291		(18)			(18)		273	273			
100207670	COVINGTON	LA		04/29/2025		317		(17)			(17)		300	300			
100237683	DALLAS	OR		09/12/2025		603		(44)			(44)		559	559			
100258485	UNDERWOOD	IA		12/05/2025		1,021		(46)			(46)		975	975			
100208567	JULIAN	CA		04/29/2025		308		(7)			(7)		301	301			
100208762	ESSEX JUNCTION	VT		04/29/2025		212		(11)			(11)		201	201			
100248488	LAS VEGAS	NV		10/29/2025		1,185		(86)			(86)		1,099	1,099			
100257133	ROANOKE	VA		11/26/2025		205		(14)			(14)		191	191			
100257834	MADISON	GA		11/26/2025		761		(56)			(56)		705	705			
100197178	FRESNO	CA		02/25/2025		280		(20)			(20)		260	260			
100213083	MOUNT PLEASANT	TX		05/29/2025		359		(19)			(19)		340	340			
100278331	COLLEYVILLE	TX		02/26/2026		62,717		(3,702)			(3,702)		59,015	59,015			
100061587	PINE BLUFF	AR		07/01/2021		450		(11)			(11)		439	439			
100155395	SILVER SPRING	MD		06/18/2024		284		(16)			(16)		268	268			
100257944	BEECHER	IL		11/26/2025		1,307		(70)			(70)		1,237	1,237			
100199867	SPARKS	NV		03/05/2025		605		(43)			(43)		562	562			
100239402	CORNING	CA		09/29/2025		616		2			2		618	618			
100237581	TUCSON	AZ		09/12/2025		426		(26)			(26)		400	400			
100239471	ROSEBUD	MO		09/29/2025		395		(17)			(17)		378	378			
100212878	BILLINGS	MT		05/29/2025		375		(20)			(20)		355	355			
100157311	OCALA	FL		02/20/2025		13,103		(447)			(447)		12,656	12,656			
100239505	NORTH LAS VEGAS	NV		09/29/2025		327		(7)			(7)		320	320			
100204246	LANDERS	CA		03/31/2025		372		(10)			(10)		362	362			
100207607	TUSCUMBIA	AL		04/29/2025		308		(10)			(10)		298	298			
100196808	ALABASTER	AL		02/25/2025		278		(20)			(20)		258	258			
100199591	MARYSVILLE	OH		03/05/2025		197		(14)			(14)		183	183			
100212932	VISTA	CA		05/29/2025		293		(16)			(16)		277	277			
100177247	BELLINGHAM	WA		01/16/2025		133		(5)			(5)		128	128			
100146153	SUNLAND PARK	NM		03/19/2024		264		(16)			(16)		248	248			
100211195	FREDERICK	MD		05/15/2025		326		(18)			(18)		308	308			
100248623	EAST PROVIDENCE	RI		10/29/2025		269		(14)			(14)		255	255			
100277810	WAXAHACHIE	TX		02/26/2026		169		(8)			(8)		161	161			
100237907	SENOIA	GA		09/12/2025		311		(23)			(23)		288	288			
100178060	VENICE	FL		11/19/2024		302		(14)			(14)		288	288			
100274596	BELVIDERE	IL		01/29/2026		284		(10)			(10)		274	274			
100187995	JACKSONVILLE	FL		01/07/2025		726		(31)			(31)		695	695			
100274371	MIAMI	FL		01/29/2026		332		(6)			(6)		326	326			
100207675	SEDRO WOOLLEY	WA		04/29/2025		332		(15)			(15)		317	317			
100213308	MORGANS POINT RESORT	TX		05/29/2025		1,641		(87)			(87)		1,554	1,554			
100146379	ST LOUIS	MO		03/19/2024		382		(23)			(23)		359	359			
100199629	FALLS CHURCH	VA		03/05/2025		293		(19)			(19)		274	274			
100208248	AUSTIN	TX		04/29/2025		339		(18)			(18)		321	321			
100213343	CONCORD	NC		05/29/2025		433		(23)			(23)		410	410			
100199938	TEMPE	AZ		03/05/2025		295		(17)			(17)		278	278			
100213298	HOUSTON	TX		05/29/2025		335		(18)			(18)		317	317			
100213057	MILACA	MN		05/29/2025		337		(18)			(18)		319	319			
100282756	AUBURNDALE	FL		03/02/2026		355		(26)			(26)		329	329			
100204177	OVERLAND PARK	KS		03/31/2025		362		(13)			(13)		349	349			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213264	LA VERGNE	TN		05/29/2025		494		(11)			(11)		483	483			
100257360	MYRTLE BEACH	SC		11/26/2025		84		(6)			(6)		78	78			
100178010	OWASSO	OK		11/19/2024		319		(17)			(17)		302	302			
100230732	ERLANGER	KY		08/29/2025		53		(2)			(2)		51	51			
100208233	LUCERNE	CA		04/29/2025		354		(22)			(22)		332	332			
100197221	SANTA BARBARA	CA		02/25/2025		309		(22)			(22)		287	287			
100196628	ROLAND	OK		02/25/2025		302		(15)			(15)		287	287			
100221968	NEW BRAUNFELS	TX		07/30/2025		334		(16)			(16)		318	318			
100207937	CHICAGO	IL		04/29/2025		283		(12)			(12)		271	271			
100213203	WEST SACRAMENTO	CA		05/29/2025		238		(9)			(9)		229	229			
100210908	CHESNEE	SC		05/15/2025		277		(21)			(21)		256	256			
100197038	PAWTUCKET	RI		02/25/2025		316		(21)			(21)		295	295			
100197104	WESTON	FL		02/25/2025		428		(22)			(22)		406	406			
100196841	ELIZABETHTOWN	KY		02/25/2025		315		(20)			(20)		295	295			
100196908	ATLANTA	GA		02/25/2025		297		(21)			(21)		276	276			
100199615	SELMA	AL		03/05/2025		331		(24)			(24)		307	307			
100196935	CRESTLINE	CA		02/25/2025		319		(23)			(23)		296	296			
100196618	COLUMBIA HEIGHTS	MN		02/25/2025		335		(16)			(16)		319	319			
100208130	LITTLE ELM	TX		04/29/2025		294		(13)			(13)		281	281			
100247723	FRASER	MI		10/29/2025		293		(21)			(21)		272	272			
100196713	HENRICO	VA		02/25/2025		315		(16)			(16)		299	299			
100184559	OAK LAWN	IL		12/17/2024		605		(37)			(37)		568	568			
100208845	NORTH LAS VEGAS	NV		04/29/2025		409		(10)			(10)		399	399			
100210958	LITTLE RIVER	SC		05/15/2025		339		(15)			(15)		324	324			
100257975	VALLEJO	CA		11/26/2025		1,274		(93)			(93)		1,181	1,181			
100199486	ROSEVILLE	CA		03/05/2025		317		(13)			(13)		304	304			
100258718	HENDERSONVILLE	TN		12/05/2025		1,295		(26)			(26)		1,269	1,269			
100213192	WINDERMERE	FL		05/29/2025		375		(10)			(10)		365	365			
100230728	GAMBRILLS	MD		08/29/2025		586		(32)			(32)		554	554			
100197267	QUEEN CREEK	AZ		02/25/2025		1,015		(68)			(68)		947	947			
100196883	CAMPBELL	CA		02/25/2025		439		(27)			(27)		412	412			
100184609	CAIRO	GA		12/17/2024		572		(26)			(26)		546	546			
100208055	WALLA WALLA	WA		04/29/2025		342		(9)			(9)		333	333			
100204341	HILLSBORO	OR		03/31/2025		356		(22)			(22)		334	334			
100196641	NORTH HALEDON	NJ		02/25/2025		436		(28)			(28)		408	408			
100184467	FIRESTONE	CO		12/17/2024		297		(22)			(22)		275	275			
100196829	MONTROSE	NY		02/25/2025		328		(16)			(16)		312	312			
100208148	NOVATO	CA		04/29/2025		312		(7)			(7)		305	305			
100284169	WALDORF	MD		03/30/2026		191		(12)			(12)		179	179			
100248301	MAYS LANDING	NJ		10/29/2025		330		(21)			(21)		309	309			
100207977	CORONA	CA		04/29/2025		334		(21)			(21)		313	313			
3350111550	CAMDEN	NJ		10/08/2025		158,628							158,628	158,628			
100076199	MONONGAHELA	PA		01/07/2022		352		(7)			(7)		345	345			
100185286	WARREN	MI		01/24/2025		26,618		(1,136)			(1,136)		25,482	25,482			
100184875	HEMET	CA		12/17/2024		298		(15)			(15)		283	283			
100208893	TAMARAC	FL		04/29/2025		338		(18)			(18)		320	320			
100184800	HACKETTSTOWN	NJ		12/17/2024		303		(14)			(14)		289	289			
100208155	GRAY	ME		04/29/2025		374		(23)			(23)		351	351			
100204290	LONG BEACH	CA		03/31/2025		362		(9)			(9)		353	353			
100177939	BRIDGEPORT	WV		11/19/2024		280		(20)			(20)		260	260			
100208048	POMPTON LAKES	NJ		04/29/2025		299		(8)			(8)		291	291			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155552	NORTH LAS VEGAS	NV		06/18/2024		237		(17)			(17)		220	220			
100177906	ELIZABETHTON	TN		11/19/2024		1,568		(84)			(84)		1,484	1,484			
100248239	HAMMOND	IN		10/29/2025		218		(13)			(13)		205	205			
100060581	LUBBOCK	TX		06/01/2021		722		3			3		725	725			
100257350	KANSAS CITY	MO		11/26/2025		260		(15)			(15)		245	245			
100207613	FORT WAYNE	IN		04/29/2025		387		(24)			(24)		363	363			
100157432	GARY	IN		02/20/2025		152		(2)			(2)		150	150			
100268089	ABINGDON	MD		12/29/2025		309		(22)			(22)		287	287			
100197139	HIALEAH	FL		02/25/2025		307		(22)			(22)		285	285			
100178199	KINGSBURG	CA		11/19/2024		271		(13)			(13)		258	258			
100184570	WINDERMERE	FL		12/17/2024		199		(12)			(12)		187	187			
100199862	BAKERSFIELD	CA		03/05/2025		323		(16)			(16)		307	307			
100119595	VISALIA	CA		07/31/2023		46,582		(996)			(996)		45,586	45,586			
100247842	NORTH RIDGEVILLE	OH		10/29/2025		1,162		(83)			(83)		1,079	1,079			
100212999	DOUGLASVILLE	GA		05/29/2025		413		(15)			(15)		398	398			
100211362	HUACHUCA CITY	AZ		05/15/2025		215		(13)			(13)		202	202			
100208803	SEVIERVILLE	TN		04/29/2025		460		(11)			(11)		449	449			
100211085	LEXINGTON	KY		05/15/2025		460		(34)			(34)		426	426			
100187756	MODESTO	CA		01/07/2025		340		(16)			(16)		324	324			
100177922	MIDDLETOWN	OH		11/19/2024		291		(16)			(16)		275	275			
100249177	ANDALE	KS		10/30/2025		773		(15)			(15)		758	758			
100237562	PORTERVILLE	CA		09/12/2025		298		(17)			(17)		281	281			
100269241	POLK CITY	FL		12/30/2025		38,427		(790)			(790)		37,637	37,637			
100193346	DAYTON	OH		02/10/2025		154		(5)			(5)		149	149			
100155562	VIRGINIA BEACH	VA		06/18/2024		343		(26)			(26)		317	317			
100208614	EL PASO	TX		04/29/2025		237		(15)			(15)		222	222			
100075435	MALDEN	MO		12/01/2021		342		(8)			(8)		334	334			
100142020	JOHNSTON	SC		02/29/2024		82		(8)			(8)		74	74			
100239214	GOODLETTSVILLE	TN		09/29/2025		454		(21)			(21)		433	433			
100244156	TROY	VA		09/29/2025		437		(31)			(31)		406	406			
100207712	PORTLAND	TX		04/29/2025		425		(23)			(23)		402	402			
100244139	RIVERSIDE	CA		09/29/2025		331		(23)			(23)		308	308			
100284132	MERIDIAN	ID		03/30/2026		87		(2)			(2)		85	85			
100155498	LAUREL	DE		06/18/2024		258		(18)			(18)		240	240			
100210853	RENO	NV		05/15/2025		655		(33)			(33)		622	622			
100199491	ERIE	CO		03/05/2025		361		4			4		365	365			
100199856	ST JOHNS	FL		03/05/2025		361		4			4		365	365			
100199959	SAN LUIS OBISPO	CA		03/05/2025		362		3			3		365	365			
100184797	HOWELL	NJ		12/17/2024		447		(17)			(17)		430	430			
100153151	NORRISTOWN	PA		05/28/2024		876		120			120		996	996			
100207599	CROFTON	MD		04/29/2025		336		(21)			(21)		315	315			
100243916	TULSA	OK		09/29/2025		337		(20)			(20)		317	317			
100184760	PAWLEYS ISLAND	SC		12/17/2024		356		(19)			(19)		337	337			
100204350	ROANOKE	TX		03/31/2025		422		(18)			(18)		404	404			
100155467	COLUMBUS	OH		06/18/2024		879		(62)			(62)		817	817			
100199634	LANSING	KS		03/05/2025		407		(29)			(29)		378	378			
100184798	LEWES	DE		12/17/2024		334		(24)			(24)		310	310			
100208365	CENTRALIA	WA		04/29/2025		393		(10)			(10)		383	383			
100177783	HYATTSVILLE	MD		11/19/2024		446		(30)			(30)		416	416			
100155783	ELMWOOD PARK	NJ		06/18/2024		259		(20)			(20)		239	239			
100204251	SHELBYVILLE	TN		03/31/2025		576		(15)			(15)		561	561			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064755	BESSEMER	AL		07/14/2021		341		(16)			(16)		325	325			
100135453	MYRTLE BEACH	SC		11/13/2023		14,073		1,239			1,239		15,312	15,312			
100248681	SAINT MARYS	GA		10/29/2025		306		(22)			(22)		284	284			
100184487	CAMARILLO	CA		12/17/2024		330		(15)			(15)		315	315			
100278272	STONE MOUNTAIN	GA		02/26/2026		751		2			2		753	753			
100199554	EL PASO	IL		03/05/2025		413		(26)			(26)		387	387			
100184824	WOODLAND PARK	NJ		12/17/2024		336		(13)			(13)		323	323			
100060782	MERRILLVILLE	IN		06/01/2021		501		2			2		503	503			
100177957	SEMINOLE	AL		11/19/2024		325		(21)			(21)		304	304			
100178058	HENDERSON	NV		11/19/2024		317		(13)			(13)		304	304			
100184935	SAUGERTIES	NY		12/17/2024		349		(9)			(9)		340	340			
100067574	LAREDO	TX		09/23/2021		3,888		(192)			(192)		3,696	3,696			
100213023	RIVERSIDE	CA		05/29/2025		221		(5)			(5)		216	216			
100211287	MOUNT AIRY	MD		05/15/2025		566		(34)			(34)		532	532			
100237896	MILWAUKIE	OR		09/12/2025		1,051		(53)			(53)		998	998			
100213041	CHESTERFIELD	MI		05/29/2025		497		(26)			(26)		471	471			
100208413	BLAINE	MN		04/29/2025		253		(5)			(5)		248	248			
100247686	LAKE WORTH	FL		10/29/2025		848		(62)			(62)		786	786			
100237834	BOULDER CITY	NV		09/12/2025		1,056		(39)			(39)		1,017	1,017			
100146118	BERKELEY SPRINGS	WV		03/19/2024		316		(19)			(19)		297	297			
100177931	WESTERVILLE	OH		11/19/2024		330		(13)			(13)		317	317			
100207997	SHARPSBURG	GA		04/29/2025		485		(13)			(13)		472	472			
100155776	VISALIA	CA		06/18/2024		280		(22)			(22)		258	258			
100155443	ALDIE	VA		06/18/2024		279		(22)			(22)		257	257			
100177719	LONGS	SC		11/19/2024		325		(23)			(23)		302	302			
100196765	FISHKILL	NY		02/25/2025		295		(17)			(17)		278	278			
100211397	MONROE	GA		05/15/2025		102		(8)			(8)		94	94			
100237202	RACINE	WI		09/12/2025		61,726		(3,426)			(3,426)		58,300	58,300			
100100661	NORTH LAS VEGAS	NV		04/28/2023		4,394		112			112		4,506	4,506			
100199876	NORTH BERGEN	NJ		03/05/2025		260		(19)			(19)		241	241			
100155476	OCALA	FL		06/18/2024		1,524		(82)			(82)		1,442	1,442			
100184563	BELLEVUE	NE		12/17/2024		442		(22)			(22)		420	420			
100178001	CHICAGO	IL		11/19/2024		375		(21)			(21)		354	354			
100155614	EDGEWATER PARK	NJ		06/18/2024		313		(25)			(25)		288	288			
100184470	WEST VALLEY CITY	UT		12/17/2024		352		(9)			(9)		343	343			
100143050	MANOR	TX		02/14/2024		7,382		(264)			(264)		7,118	7,118			
100239429	DESOTO	TX		09/29/2025		325		(13)			(13)		312	312			
100155629	MIDLAND	GA		06/18/2024		184		(12)			(12)		172	172			
100068396	CLOVIS	NM		08/25/2021		321		(18)			(18)		303	303			
100155531	MASCOTTE	FL		06/18/2024		294		(22)			(22)		272	272			
100277928	NEWBURY PARK	CA		02/26/2026		2,080		(41)			(41)		2,039	2,039			
100210912	OAKHURST	CA		05/15/2025		278		(22)			(22)		256	256			
100211333	SUNRISE	FL		05/15/2025		277		(21)			(21)		256	256			
100069118	ALBUQUERQUE	NM		09/01/2021		533		(8)			(8)		525	525			
100257576	NELSON	GA		11/26/2025		13,871		(883)			(883)		12,988	12,988			
100146175	CANTON	GA		03/19/2024		265		(16)			(16)		249	249			
100248396	STERLING	VA		10/29/2025		1,003		(60)			(60)		943	943			
100177898	GAYLESVILLE	AL		11/19/2024		356		(12)			(12)		344	344			
100248406	PHOENIX	AZ		10/29/2025		277		(17)			(17)		260	260			
100213103	BURLINGTON	MI		05/29/2025		321		(7)			(7)		314	314			
100204248	CLEVELAND	TN		03/31/2025		513		(21)			(21)		492	492			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070864	OZARK	AL		10/01/2021		497		(6)			(6)		491	491			
100189311	AURORA	IL		01/13/2025		5,455		108			108		5,563	5,563			
100145934	FOUNTAIN INN	SC		03/19/2024		184		(15)			(15)		169	169			
100177780	POST FALLS	ID		11/19/2024		371		(16)			(16)		355	355			
100178030	SOUTHPORT	NC		11/19/2024		237		(12)			(12)		225	225			
100257829	CLERMONT	FL		11/26/2025		2,009		(87)			(87)		1,922	1,922			
100230682	CONROE	TX		08/29/2025		858		(38)			(38)		820	820			
100146185	HESPERIA	CA		03/19/2024		268		(16)			(16)		252	252			
100196671	ELMSFORD	NY		02/25/2025		421		(19)			(19)		402	402			
100155461	LOVELAND	CO		06/18/2024		312		(21)			(21)		291	291			
100178159	TOMS RIVER	NJ		11/19/2024		333		(14)			(14)		319	319			
100196795	BATTLE LAKE	MN		02/25/2025		479		(15)			(15)		464	464			
100269547	PENSACOLA	FL		12/30/2025		262		(12)			(12)		250	250			
100269419	COCONUT CREEK	FL		12/30/2025		3,518		(118)			(118)		3,400	3,400			
100071617	LEWISTON	MI		10/14/2021		640		(25)			(25)		615	615			
100146316	SUMMIT POINT	WV		03/19/2024		267		(16)			(16)		251	251			
100208560	BALTIMORE	MD		04/29/2025		270		(14)			(14)		256	256			
100213449	RIO VISTA	CA		05/29/2025		625		(14)			(14)		611	611			
100155700	JACKSONVILLE	FL		06/18/2024		309		(22)			(22)		287	287			
100189296	COLTEWAH	TN		01/13/2025		17,410		(438)			(438)		16,972	16,972			
100155509	KINGSTON	PA		06/18/2024		250		(16)			(16)		234	234			
100269944	WARSAW	IN		12/30/2025		3,677		(225)			(225)		3,452	3,452			
100244103	NORTH LAS VEGAS	NV		09/29/2025		335		(20)			(20)		315	315			
100269817	BLANDON	PA		12/30/2025		275		(10)			(10)		265	265			
100208552	CRESCO	PA		04/29/2025		603		(15)			(15)		588	588			
100146476	HACKETTSTOWN	NJ		03/19/2024		273		(16)			(16)		257	257			
100146100	ALTON	IL		03/19/2024		263		(16)			(16)		247	247			
100178166	LAKEWOOD	WA		11/19/2024		318		(13)			(13)		305	305			
100199765	MOHEGAN LAKE	NY		03/05/2025		287		(21)			(21)		266	266			
100155811	BUMPASS	VA		06/18/2024		342		(23)			(23)		319	319			
100077560	MEMPHIS	TN		01/03/2022		381		(7)			(7)		374	374			
100146065	MOUNT AIRY	MD		03/19/2024		286		(17)			(17)		269	269			
100064780	HIXSON	TN		07/14/2021		2,507		(103)			(103)		2,404	2,404			
100208750	GILBERT	AZ		04/29/2025		488		(11)			(11)		477	477			
100197247	NICHOLASVILLE	KY		02/25/2025		299		(21)			(21)		278	278			
100110391	LAS VEGAS	NV		06/30/2023		3,479		(29)			(29)		3,450	3,450			
100204262	IRVINE	CA		03/31/2025		396		(10)			(10)		386	386			
100248528	SANTA MARIA	CA		10/29/2025		99		(7)			(7)		92	92			
100239366	ST PETERSBURG	FL		09/29/2025		303		(6)			(6)		297	297			
100267971	PIKE ROAD	AL		12/29/2025		294		(23)			(23)		271	271			
100196688	WARREN	MI		02/25/2025		745		(49)			(49)		696	696			
100177998	EDWARDSVILLE	IL		11/19/2024		216		(11)			(11)		205	205			
100269267	GOOSE CREEK	SC		12/30/2025		481		(10)			(10)		471	471			
100258676	OCALA	FL		12/05/2025		256		(12)			(12)		244	244			
100184929	NUNICA	MI		12/17/2024		445		(15)			(15)		430	430			
100146364	CHESTERFIELD	VA		03/19/2024		309		(18)			(18)		291	291			
100057627	SAVANNAH	GA		06/30/2021		326		(17)			(17)		309	309			
100066586	PESHTIGO	WI		08/02/2021		715		(4)			(4)		711	711			
100254553	CHICAGO	IL		11/07/2025		5,398		(105)			(105)		5,293	5,293			
100087139	LUFKIN	TX		10/25/2022		524		33			33		557	557			
100076207	MEXICO	ME		01/07/2022		473		(15)			(15)		458	458			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067255	NORTH VERNON	IN		08/02/2021		443		8			8		451	451			
100184701	EMMETT	ID		12/17/2024		471		(26)			(26)		445	445			
100146297	VINELAND	NJ		03/19/2024		191		(11)			(11)		180	180			
100188178	HAZLET TOWNSHIP	NJ		01/07/2025		320		(19)			(19)		301	301			
100207885	CALABASH	NC		04/29/2025		984		(60)			(60)		924	924			
100230342	MANCELONA	MI		08/29/2025		767		(16)			(16)		751	751			
100196920	SALEM	OR		02/25/2025		410		(19)			(19)		391	391			
100086786	EL PASO	TX		10/04/2022		6,782		535			535		7,317	7,317			
100239496	BOWIE	MD		09/29/2025		218		(10)			(10)		208	208			
100155474	TALLAHASSEE	FL		06/18/2024		718		(55)			(55)		663	663			
100197434	TOPEKA	KS		02/25/2025		350		(17)			(17)		333	333			
100278086	TAMPA	FL		02/26/2026		374		(7)			(7)		367	367			
100247731	MADISON	IN		10/29/2025		297		(22)			(22)		275	275			
100155740	WELLINGTON	FL		06/18/2024		524		(32)			(32)		492	492			
100207859	ATLANTA	GA		04/29/2025		246		(14)			(14)		232	232			
100237386	WINFIELD	WV		09/12/2025		340		(14)			(14)		326	326			
100197321	LITTLETON	CO		02/25/2025		1,532		(110)			(110)		1,422	1,422			
100155565	ATLANTA	GA		06/18/2024		369		(13)			(13)		356	356			
100146393	NOBLESVILLE	IN		03/19/2024		311		(12)			(12)		299	299			
100155580	BIRDSBORO	PA		06/18/2024		233		(18)			(18)		215	215			
100243908	TALLAHASSEE	FL		09/29/2025		600		(42)			(42)		558	558			
100196750	MAPLE GROVE	MN		02/25/2025		112		(5)			(5)		107	107			
100222099	POLK CITY	IA		07/30/2025		750		(15)			(15)		735	735			
100061578	SPARTA	WI		07/01/2021		396		(8)			(8)		388	388			
100257916	MOUNT CLEMENS	MI		11/26/2025		206		(15)			(15)		191	191			
100196902	ROY	UT		02/25/2025		1,369		(45)			(45)		1,324	1,324			
100244078	CHAMBERSBURG	PA		09/29/2025		308		(23)			(23)		285	285			
100237463	LAHAINA	HI		09/12/2025		312		(22)			(22)		290	290			
100244099	MYRTLE BEACH	SC		09/29/2025		216		(20)			(20)		196	196			
100146407	MERRILLVILLE	IN		03/19/2024		268		(16)			(16)		252	252			
100187845	LAS VEGAS	NV		01/07/2025		350		(19)			(19)		331	331			
100177846	TOMS RIVER	NJ		11/19/2024		297		(14)			(14)		283	283			
100146020	OMAHA	NE		03/19/2024		350		(21)			(21)		329	329			
100184827	MASSAPEQUA PARK	NY		12/17/2024		436		(12)			(12)		424	424			
100244329	COLBERT	GA		09/29/2025		321		(23)			(23)		298	298			
100208495	SAN ANGELO	TX		04/29/2025		270		(14)			(14)		256	256			
100155625	LORENA	TX		06/18/2024		333		(15)			(15)		318	318			
100184876	GILBERT	AZ		12/17/2024		366		(12)			(12)		354	354			
100204379	AIKEN	SC		03/31/2025		303		(8)			(8)		295	295			
100155417	FOREST LAKE	MN		06/18/2024		3,083		(99)			(99)		2,984	2,984			
100277898	WOODSTOCK	GA		02/26/2026		644		(13)			(13)		631	631			
100204322	DISTRICT HEIGHTS	MD		03/31/2025		277		(7)			(7)		270	270			
100061268	CAMILLA	GA		06/01/2021		418		2			2		420	420			
100269889	LINDALE	TX		12/30/2025		264		(10)			(10)		254	254			
100277934	NEWARK	OH		02/26/2026		301		(6)			(6)		295	295			
100239206	CORINTH	TX		09/29/2025		219		(9)			(9)		210	210			
100178029	BLOOMFIELD	NJ		11/19/2024		1,675		(82)			(82)		1,593	1,593			
100177495	HIALEAH	FL		01/16/2025		59,727		(2,360)			(2,360)		57,367	57,367			
100244411	DAYTONA BEACH	FL		09/29/2025		515		(10)			(10)		505	505			
100244276	STONEWALL	LA		09/29/2025		212		(16)			(16)		196	196			
100212978	KILLEEN	TX		05/29/2025		220		(12)			(12)		208	208			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062119	SAVANNA	IL		07/01/2021		479		(1)			(1)		478	478			
100018193	KINGWOOD	TX		06/08/2018		1,475		(33)			(33)		1,442	1,442			
100184776	BALDWIN	MI		12/17/2024		607		(39)			(39)		568	568			
100076177	PIQUA	OH		01/07/2022		559		(10)			(10)		549	549			
100155823	COLORADO SPRINGS	CO		06/18/2024		1,101		(67)			(67)		1,034	1,034			
100207531	KATY	TX		04/29/2025		210		(13)			(13)		197	197			
100208487	EL DORADO HILLS	CA		04/29/2025		516		(21)			(21)		495	495			
100213235	DISTRICT HEIGHTS	MD		05/29/2025		295		(16)			(16)		279	279			
100257618	GRAYSON	GA		11/26/2025		299		(22)			(22)		277	277			
100237507	PAINTED POST	NY		09/12/2025		375		(22)			(22)		353	353			
100273606	PEARL RIVER	LA		01/23/2026		244		(14)			(14)		230	230			
100211162	LITTLETON	CO		05/15/2025		116		(6)			(6)		110	110			
100068741	RANGER	GA		09/01/2021		623		(25)			(25)		598	598			
100146448	MORGANTOWN	PA		03/19/2024		350		(21)			(21)		329	329			
100237656	TURLOCK	CA		09/12/2025		1,920		(120)			(120)		1,800	1,800			
100257825	FERNLEY	NV		11/26/2025		226		(12)			(12)		214	214			
3350108136	MAYWOOD	IL		09/22/2025		165,057							165,057	165,057			
100197132	OKLAHOMA CITY	OK		02/25/2025		266		(16)			(16)		250	250			
100062049	RICHLAND	MO		07/01/2021		667		(12)			(12)		655	655			
100196967	SYLVANIA	OH		02/25/2025		247		(12)			(12)		235	235			
100237160	LAS VEGAS	NV		09/12/2025		299		(21)			(21)		278	278			
100061568	LAWTON	OK		07/01/2021		492		(14)			(14)		478	478			
100248509	WINDSOR	CA		10/29/2025		632		(46)			(46)		586	586			
100184920	PARKLAND	FL		12/17/2024		61,378		(4,339)			(4,339)		57,039	57,039			
100237865	TAMPA	FL		09/12/2025		311		(20)			(20)		291	291			
100284072	WALLINGFORD	CT		03/30/2026		113		(6)			(6)		107	107			
100184456	SHREVEPORT	LA		12/17/2024		635		(45)			(45)		590	590			
100060595	SAN ANTONIO	TX		06/01/2021		504		2			2		506	506			
100192309	RUTHERFORD	NJ		01/31/2025		50,298		(850)			(850)		49,448	49,448			
100237891	INWOOD	NY		09/12/2025		626		(43)			(43)		583	583			
100196603	RENO	NV		02/25/2025		619		(32)			(32)		587	587			
100204236	ARLINGTON	WA		03/31/2025		309		(8)			(8)		301	301			
100075056	SELMA	NC		12/01/2021		557		(7)			(7)		550	550			
100267748	CLARKSVILLE	TN		12/29/2025		1,594		(125)			(125)		1,469	1,469			
100019853	WAIPAHU	HI		07/30/2018		1,752		(23)			(23)		1,729	1,729			
100178144	MONROE TOWNSHIP	NJ		11/19/2024		480		(24)			(24)		456	456			
100178122	LAS VEGAS	NV		11/19/2024		572		(27)			(27)		545	545			
100237203	BRISTOW	VA		09/12/2025		327		(18)			(18)		309	309			
100278079	WHITELAND	IN		02/26/2026		250		(12)			(12)		238	238			
100269049	LAKE FREDERICK	VA		12/30/2025		433		(20)			(20)		413	413			
100065757	WILKES BARRE	PA		07/28/2021		510		(22)			(22)		488	488			
100177812	WOMELSDORF	PA		11/19/2024		718		(38)			(38)		680	680			
100077326	KANSAS CITY	MO		01/03/2022		476		(5)			(5)		471	471			
100249265	PEARLAND	TX		10/30/2025		215		(10)			(10)		205	205			
100199451	LEXINGTON	SC		03/05/2025		260		(19)			(19)		241	241			
100258847	SANDY	UT		12/05/2025		136		1			1		137	137			
100249172	ATOKA	TN		10/30/2025		1,026		(35)			(35)		991	991			
100199739	PRESCOTT VALLEY	AZ		03/05/2025		656		(47)			(47)		609	609			
100155555	MIAMI	FL		06/18/2024		1,741		(111)			(111)		1,630	1,630			
100248131	WAVERLY	IA		10/29/2025		257		(19)			(19)		238	238			
100273571	NORTH SYRACUSE	NY		01/23/2026		220		(10)			(10)		210	210			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210927	KILLEEN	TX		05/15/2025		106		(7)			(7)		99	99			
100184785	EXCELSIOR SPRINGS	MO		12/17/2024		302		(17)			(17)		285	285			
100184558	ASHVILLE	OH		12/17/2024		304		(19)			(19)		285	285			
100204238	BARRINGTON	IL		03/31/2025		1,238		(68)			(68)		1,170	1,170			
100247897	MADISON	AL		10/29/2025		311		(20)			(20)		291	291			
100184756	BAKERSFIELD	CA		12/17/2024		195		(9)			(9)		186	186			
100197152	ATLANTA	GA		02/25/2025		105		(6)			(6)		99	99			
100208790	EVERETT	WA		04/29/2025		210		(11)			(11)		199	199			
100061228	SAINT LOUIS	MO		06/01/2021		(1)		1			1						
100155754	SARASOTA	FL		06/18/2024		323		(23)			(23)		300	300			
100023905	LANCASTER	PA		09/10/2018		2,442		(8)			(8)		2,434	2,434			
100199870	WALL TOWNSHIP	NJ		03/05/2025		677		(21)			(21)		656	656			
100237272	CORONA	CA		09/12/2025		253		(14)			(14)		239	239			
100078912	AUGUSTA	GA		02/24/2022		318		1			1		319	319			
100244375	LENEXA	VA		09/29/2025		323		(16)			(16)		307	307			
100237514	OCONOMOWOC	WI		09/12/2025		283		(21)			(21)		262	262			
100222604	TIFTON	GA		07/30/2025		71		(2)			(2)		69	69			
100155424	MISSOURI CITY	TX		06/18/2024		702		(24)			(24)		678	678			
100213247	WESTMINSTER	MD		05/29/2025		199		(8)			(8)		191	191			
100237711	WATERFORD	CA		09/12/2025		200		(12)			(12)		188	188			
100237168	PHOENIX	AZ		09/12/2025		303		(16)			(16)		287	287			
100066353	COUNCIL BLUFFS	IA		08/02/2021		343		(4)			(4)		339	339			
100110617	SURPRISE	AZ		06/30/2023		7,224		(68)			(68)		7,156	7,156			
100184501	OAKLAND	ME		12/17/2024		898		(15)			(15)		883	883			
100071222	DARBY	PA		10/01/2021		378		2			2		380	380			
100274759	GOLD CANYON	AZ		01/29/2026		1,530		(30)			(30)		1,500	1,500			
100284198	PILOT POINT	TX		03/30/2026		176		(11)			(11)		165	165			
100277849	ALMA	AR		02/26/2026		277		(10)			(10)		267	267			
100060700	WICHITA	KS		06/01/2021		333		1			1		334	334			
100244257	ATWATER	CA		09/29/2025		106		(9)			(9)		97	97			
100146571	GLOUCESTER	VA		03/19/2024		421		(25)			(25)		396	396			
100117710	KATY	TX		07/20/2023		14,400		(52)			(52)		14,348	14,348			
100257864	WINCHESTER	VA		11/26/2025		553		(41)			(41)		512	512			
100237374	SUGAR HILL	GA		09/12/2025		107		(8)			(8)		99	99			
100155650	CASSELBERRY	FL		06/18/2024		272		(17)			(17)		255	255			
100248792	SLATERVILLE SPRINGS	NY		10/29/2025		300		(21)			(21)		279	279			
100248255	TOLEDO	OH		10/29/2025		999		(49)			(49)		950	950			
100076021	KOKOMO	IN		01/07/2022		302		(10)			(10)		292	292			
100257929	ANDOVER	ME		11/26/2025		274		(20)			(20)		254	254			
100064375	CHICKASAW	AL		07/01/2021		1,123		2			2		1,125	1,125			
100249356	SURPRISE	AZ		10/30/2025		223		(4)			(4)		219	219			
100185393	JACKSONVILLE	FL		12/20/2024		49,320		45			45		49,365	49,365			
100207913	LIBERAL	KS		04/29/2025		313		(19)			(19)		294	294			
100146965	SPARKS	NV		03/26/2024		13,639		(137)			(137)		13,502	13,502			
100078965	AKRON	OH		02/24/2022		450		5			5		455	455			
100211197	ELSMERE	KY		05/15/2025		1,466		(83)			(83)		1,383	1,383			
100276632	HUNTINGDON	PA		01/29/2026		198		(9)			(9)		189	189			
100211345	WILLIAMSTOWN	NJ		05/15/2025		290		(20)			(20)		270	270			
100076132	PHILADELPHIA	PA		01/07/2022		335		(5)			(5)		330	330			
100269412	DENVER	CO		12/30/2025		605		(24)			(24)		581	581			
100211310	PLEASANT PRAIRIE	WI		05/15/2025		296		(18)			(18)		278	278			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284167	SEBRING	OH		03/30/2026		80		(4)			(4)		76	76			
100211015	CRESTVIEW	FL		05/15/2025		177		(15)			(15)		162	162			
100197166	SAINT GEORGE	UT		02/25/2025		112		(5)			(5)		107	107			
100184722	SPANAWAY	WA		12/17/2024		843		(35)			(35)		808	808			
100207729	MOUNT PLEASANT	SC		04/29/2025		316		(17)			(17)		299	299			
100210980	HIGHLAND	CA		05/15/2025		299		(19)			(19)		280	280			
100257979	INDIANAPOLIS	IN		11/26/2025		95		(7)			(7)		88	88			
100197360	COUPEVILLE	WA		02/25/2025		1,124		(69)			(69)		1,055	1,055			
100243883	LEXINGTON PARK	MD		09/29/2025		276		(15)			(15)		261	261			
100160103	COCOA	FL		07/17/2024		3,921		(94)			(94)		3,827	3,827			
100155639	SAINT LEONARD	MD		06/18/2024		380		(14)			(14)		366	366			
100197269	BROOKSVILLE	FL		02/25/2025		219		(15)			(15)		204	204			
100145929	SIDNEY	IL		03/19/2024		557		(32)			(32)		525	525			
100178378	KILLEEN	TX		11/20/2024		7,252		(202)			(202)		7,050	7,050			
100178375	KILLEEN	TX		11/20/2024		7,253		(203)			(203)		7,050	7,050			
100178379	KILLEEN	TX		11/20/2024		7,266		(216)			(216)		7,050	7,050			
100197136	LAS VEGAS	NV		02/25/2025		170		(10)			(10)		160	160			
100211175	HENDERSON	NV		05/15/2025		241		(18)			(18)		223	223			
100269734	FELTON	DE		12/30/2025		256		(8)			(8)		248	248			
100063831	PARSONS	KS		07/01/2021		550		(3)			(3)		547	547			
100212890	KINGSPORT	TN		05/29/2025		842		(32)			(32)		810	810			
100146028	SPOKANE VALLEY	WA		03/19/2024		286		(17)			(17)		269	269			
100269622	SANFORD	ME		12/30/2025		18,485		(485)			(485)		18,000	18,000			
100064191	BOARDMAN	OH		07/01/2021		653		18			18		671	671			
100269214	WEST ROXBURY	MA		12/30/2025		107		(2)			(2)		105	105			
100237387	NINE MILE FALLS	WA		09/12/2025		70		(5)			(5)		65	65			
100064754	LISLE	IL		07/14/2021		642		(28)			(28)		614	614			
100269140	SACRAMENTO	CA		12/30/2025		200		(8)			(8)		192	192			
100269837	CLOVERDALE	OR		12/30/2025		247		(11)			(11)		236	236			
100199560	KINGSPORT	TN		03/05/2025		1,018		(61)			(61)		957	957			
100244387	TUCSON	AZ		09/29/2025		105		(8)			(8)		97	97			
100146374	FITCHBURG	MA		03/19/2024		264		(16)			(16)		248	248			
100248307	LACEY	WA		10/29/2025		273		(20)			(20)		253	253			
100061248	VILLARD	MN		06/01/2021		1,052		4			4		1,056	1,056			
100258850	FEASTERVILLE TREVOSE	PA		12/05/2025		241		(11)			(11)		230	230			
100269707	THORNTON	CO		12/30/2025		322		(12)			(12)		310	310			
100177814	LA PLATA	MD		11/19/2024		255		(16)			(16)		239	239			
100155363	BEAVERTON	OR		06/18/2024													
100213049	CAROLINA SHORES	NC		05/29/2025		350		(19)			(19)		331	331			
100265352	FORT OGLETHORPE	GA		12/19/2025		284		(21)			(21)		263	263			
5.00005E+11	VLISSINGEN	NLD		06/25/2024		1,228						20	1,248	1,227	(21)		(21)
100184667	COLORADO SPRINGS	CO		12/17/2024		285		(13)			(13)		272	272			
100257734	LANCASTER	SC		11/26/2025		418		(26)			(26)		392	392			
100184576	NORTH SALEM	NY		12/17/2024		300		(8)			(8)		292	292			
100284137	MONTPELIER	VA		03/30/2026		199		(5)			(5)		194	194			
100190928	HOUSTON	TX		01/28/2025		43,000		(673)			(673)		42,327	42,327			
100269918	SANDY HOOK	CT		12/30/2025		361		(7)			(7)		354	354			
100278260	FLINT	TX		02/26/2026		140		(5)			(5)		135	135			
100239196	ERIE	IL		09/29/2025		769		(36)			(36)		733	733			
100247898	WHITE LAKE	MI		10/29/2025		295		(22)			(22)		273	273			
100155807	TONAWANDA	NY		06/18/2024		693		(37)			(37)		656	656			

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100213277	BAYTOWN	TX		05/29/2025		50		(2)			(2)		48	48			
100274769	MENIFEE	CA		01/29/2026		579		(20)			(20)		559	559			
100197298	CANTERBURY	CT		02/25/2025		97		(6)			(6)		91	91			
100184838	ACWORTH	GA		12/17/2024		306		(13)			(13)		293	293			
100237524	DAVENPORT	FL		09/12/2025		350		(25)			(25)		325	325			
100247852	ALEXANDRIA	OH		10/29/2025		436		(32)			(32)		404	404			
100184519	WASILLA	AK		12/17/2024		500		(21)			(21)		479	479			
100155490	GEORGETOWN	IN		06/18/2024		233		(16)			(16)		217	217			
100155480	PORTSMOUTH	VA		06/18/2024		236		(16)			(16)		220	220			
100283905	ANTIGO	WI		03/23/2026		185		(13)			(13)		172	172			
100211151	GLEN ALLEN	VA		05/15/2025		255		(19)			(19)		236	236			
100119099	SUGAR LAND	TX		07/28/2023		3,809		50			50		3,859	3,859			
100184590	LANCASTER	CA		12/17/2024		327		(13)			(13)		314	314			
100244072	BISMARCK	ND		09/29/2025		317		(17)			(17)		300	300			
100248464	BLUEFIELD	WV		10/29/2025		159		(12)			(12)		147	147			
100146287	OKLAHOMA CITY	OK		03/19/2024		249		(15)			(15)		234	234			
100267711	JOPPA	MD		12/29/2025		296		(23)			(23)		273	273			
100269852	METAIRIE	LA		12/30/2025		456		(21)			(21)		435	435			
100078897	MONTGOMERY	AL		02/24/2022		696		(8)			(8)		688	688			
100194697	TAYLORS	SC		02/21/2025		138		(3)			(3)		135	135			
100178377	KILLEEN	TX		11/20/2024		7,257		(199)			(199)		7,058	7,058			
100197354	MISSION VIEJO	CA		02/25/2025		131		(4)			(4)		127	127			
5.00006E+11	S-GRAVENHAGE	NLD		05/30/2025		6							6		(6)		(6)
100067605	DIBOLL	TX		09/23/2021		349		(22)			(22)		327	327			
100203193	LAS VEGAS	NV		03/27/2025		3,961		163			163		4,124	4,124			
100199590	FARMINGVILLE	NY		03/05/2025		278		(20)			(20)		258	258			
100269855	TEMPLE	GA		12/30/2025		506		(10)			(10)		496	496			
100284268	CONIFER	CO		03/30/2026		106		(8)			(8)		98	98			
100208273	COVINA	CA		04/29/2025		1,242		(33)			(33)		1,209	1,209			
100239469	HURRICANE	UT		09/29/2025		1,161		(8)			(8)		1,153	1,153			
100065612	BETHLEHEM	PA		07/28/2021		291		(12)			(12)		279	279			
100248529	DAHLONEGA	GA		10/29/2025		1,000		(47)			(47)		953	953			
100258556	ROCKVILLE	MD		12/05/2025		960		(35)			(35)		925	925			
100065974	GREEN BAY	WI		08/02/2021		458		(7)			(7)		451	451			
100155695	RANDALLSTOWN	MD		06/18/2024		247		(14)			(14)		233	233			
100222149	NEW LENOX	IL		07/30/2025		1,135		(23)			(23)		1,112	1,112			
100146155	PIEDMONT	SC		03/19/2024		257		(15)			(15)		242	242			
100257706	LAS CRUCES	NM		11/26/2025		322		(18)			(18)		304	304			
100197064	BIRCH RUN	MI		02/25/2025		248		(13)			(13)		235	235			
100213365	NEWBURGH	IN		05/29/2025		239		(9)			(9)		230	230			
100157301	SANT LOUIS	MO		02/20/2025		124		(3)			(3)		121	121			
100076182	BEAUMONT	TX		01/07/2022		327		(10)			(10)		317	317			
100178168	NORTH HAVEN	CT		11/19/2024		372		(20)			(20)		352	352			
100284289	SAN ANTONIO	TX		03/30/2026		532		(33)			(33)		499	499			
100210930	WOODBRIDGE	VA		05/15/2025		196		(19)			(19)		177	177			
100211309	TENINO	WA		05/15/2025		659		(24)			(24)		635	635			
100134871	BEAUMONT	TX		10/30/2023		109		(8)			(8)		101	101			
100248298	ROSAMOND	CA		10/29/2025		1,805		(91)			(91)		1,714	1,714			
100173855	PALM SPRINGS	FL		10/31/2024		39,532		(1,132)			(1,132)		38,400	38,400			
100248692	AUSTELL	GA		10/29/2025		104		(8)			(8)		96	96			
100237134	WOODSTOWN	NJ		09/12/2025		348		(25)			(25)		323	323			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211122	EL PASO	TX		05/15/2025		619		(38)			(38)		581	581			
100066421	SYLACAUGA	AL		08/02/2021		287		(2)			(2)		285	285			
100177988	HIWASSE	AR		11/19/2024		680		(25)			(25)		655	655			
100207814	PINE MOUNTAIN	GA		04/29/2025		73		(3)			(3)		70	70			
100208618	SAN RAMON	CA		04/29/2025		10,406		(241)			(241)		10,165	10,165			
100197049	LAS VEGAS	NV		02/25/2025		304		(16)			(16)		288	288			
5.00007E+11	LEIDEN	NLD		01/28/2026		1,804						59	1,863	1,807	(56)		(56)
100071697	JOPLIN	MO		10/14/2021		286		(11)			(11)		275	275			
100081653	LA JOLLA	CA		03/24/2022		51,390		(299)			(299)		51,091	51,091			
100277819	PORT ORCHARD	WA		02/26/2026		299		(11)			(11)		288	288			
100284123	NASHVILLE	IN		03/30/2026		335		(21)			(21)		314	314			
100284168	SHELBYVILLE	KY		03/30/2026		78		(2)			(2)		76	76			
100282548	SKANEATELES FALLS	NY		03/02/2026		295		(22)			(22)		273	273			
100284149	COSTA MESA	CA		03/30/2026		80		(4)			(4)		76	76			
100282663	GUNTERSVILLE	AL		03/02/2026		282		(21)			(21)		261	261			
100069315	TULSA	OK		09/01/2021		428							428	428			
100277897	WILLIAMSPORT	MD		02/26/2026		129		(6)			(6)		123	123			
100079133	WARNER ROBINS	GA		02/24/2022		430		(5)			(5)		425	425			
100236776	TOLEDO	OH		09/11/2025		130		(4)			(4)		126	126			
100143788	FAYETTEVILLE	NC		02/28/2024		34,647		(452)			(452)		34,195	34,195			
100267979	GENOA CITY	WI		12/29/2025		80		(5)			(5)		75	75			
100277777	WEST JORDAN	UT		02/26/2026		153		(8)			(8)		145	145			
100277860	TUCSON	AZ		02/26/2026		453		(13)			(13)		440	440			
100075175	PROPHETSTOWN	IL		12/01/2021		453		(6)			(6)		447	447			
100061286	COUNCIL BLUFFS	IA		06/01/2021		304		1			1		305	305			
100155403	FREDERICK	MD		06/18/2024		259		(18)			(18)		241	241			
100277763	RESERVE	LA		02/20/2026		278		(19)			(19)		259	259			
100265284	FOUNTAIN INN	SC		12/19/2025		398		(24)			(24)		374	374			
100154794	SPRINGFIELD	IL		07/19/2024		149							149	149			
100248068	VISALIA	CA		10/29/2025		82		(6)			(6)		76	76			
100157287	BIRMINGHAM	AL		02/20/2025		131		(7)			(7)		124	124			
100074544	BALTIMORE	MD		12/01/2021		370		(4)			(4)		366	366			
100257282	PAGOSA SPRINGS	CO		11/26/2025		113		(8)			(8)		105	105			
100274430	NEW HAVEN	MO		01/29/2026		338		(6)			(6)		332	332			
100257331	FAIRFIELD	CA		11/26/2025		124		(7)			(7)		117	117			
100064806	TALLAHASSEE	FL		07/14/2021		1,045		(42)			(42)		1,003	1,003			
100244237	MIDDLETOWN	DE		09/29/2025		1,138		(85)	2		(87)		1,051	1,051			
100237481	BOILING SPRINGS	SC		09/12/2025		105		(8)			(8)		97	97			
100269262	MOUNT HOPE	AL		12/30/2025		257		(9)			(9)		248	248			
100067207	BLANCHESTER	OH		08/02/2021		334		9			9		343	343			
100269072	DICKINSON	TX		12/30/2025		268		(11)			(11)		257	257			
100213174	GARFIELD HEIGHTS	OH		05/29/2025		44		(2)			(2)		42	42			
100155194	YORK	PA		07/19/2024		157		(4)			(4)		153	153			
100269641	SHARPSBURG	GA		12/30/2025		281		(12)			(12)		269	269			
100273704	CONYERS	GA		01/23/2026		433		(28)			(28)		405	405			
100243840	DOUGLASVILLE	GA		09/29/2025		117		(5)			(5)		112	112			
100221986	FAIRBORN	OH		07/30/2025		328		(8)			(8)		320	320			
100062583	ALBUQUERQUE	NM		07/01/2021		336		(4)			(4)		332	332			
100208881	EASTON	PA		04/29/2025		347		(21)			(21)		326	326			
100269395	SHERIDAN	CA		12/30/2025		307		(6)			(6)		301	301			
100230264	LAS VEGAS	NV		08/29/2025		82		(3)			(3)		79	79			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244060	WAUPUN	WI		09/29/2025		103		(7)			(7)		96	96			
100134938	FORT OGLETHORPE	GA		10/30/2023		9,709		(34)			(34)		9,675	9,675			
100213148	EL DORADO HILLS	CA		05/29/2025		93		(2)			(2)		91	91			
100269106	KEARNY	NJ		12/30/2025		341		(7)			(7)		334	334			
100269157	EL CAJON	CA		12/30/2025		341		(7)			(7)		334	334			
100199846	LAKE MARY	FL		03/05/2025		274		(20)			(20)		254	254			
100207769	CHICO	CA		04/29/2025		331		(9)			(9)		322	322			
100269473	EVERETT	WA		12/30/2025		361		(7)			(7)		354	354			
100257920	CAMBRIA HEIGHTS	NY		11/26/2025		271		(20)			(20)		251	251			
100074584	DAYTON	OH		12/01/2021		317		(9)			(9)		308	308			
100269630	BUCKEYE	AZ		12/30/2025		273		(12)			(12)		261	261			
100208220	ANTIOCH	CA		04/29/2025		69		(1)			(1)		68	68			
100257497	SAN LEANDRO	CA		11/26/2025		290		(19)			(19)		271	271			
100257937	NORTH HIGH SHOALS	GA		11/26/2025		297		(22)			(22)		275	275			
100018338	PHOENIX	AZ		06/27/2018		1,578		(13)			(13)		1,565	1,565			
100184933	CONYERS	GA		12/17/2024		301		(11)			(11)		290	290			
100257476	BATON ROUGE	LA		11/26/2025		299		(20)			(20)		279	279			
100257592	ATLANTA	GA		11/26/2025		312		(20)			(20)		292	292			
100257569	PRATTVILLE	AL		11/26/2025		160		(12)			(12)		148	148			
100258640	CENTENNIAL	CO		12/05/2025		80		(6)			(6)		74	74			
100248676	COLUMBUS	GA		10/29/2025		248		(18)			(18)		230	230			
100257327	SANTA MARIA	CA		11/26/2025		325		(15)			(15)		310	310			
100146482	NEW LONDON	CT		03/19/2024		494		(30)			(30)		464	464			
100248332	CLEVELAND	OK		10/29/2025		269		(20)			(20)		249	249			
100247732	MUSKEGON	MI		10/29/2025		283		(19)			(19)		264	264			
100244310	LEXINGTON	SC		09/29/2025		236		(18)			(18)		218	218			
100247886	LICKING	MO		10/29/2025		291		(18)			(18)		273	273			
100248475	REDDING	CA		10/29/2025		294		(21)			(21)		273	273			
100249141	MERCER	PA		10/30/2025		227		(4)			(4)		223	223			
100269230	SPRINGFIELD	OH		12/30/2025		290		(13)			(13)		277	277			
100248139	MAUMEE	OH		10/29/2025		297		(20)			(20)		277	277			
100247846	BENTONVILLE	AR		10/29/2025		303		(22)			(22)		281	281			
100258779	CAPITOL HEIGHTS	MD		12/05/2025		306		(15)			(15)		291	291			
100247946	PROSPECT	OH		10/29/2025		305		(20)			(20)		285	285			
100269705	HUDSONVILLE	MI		12/30/2025		282		(13)			(13)		269	269			
100077535	AMERICUS	GA		01/03/2022		355		(11)			(11)		344	344			
100129347	HUNTINGTON BEACH	CA		09/25/2023		54,927		(304)			(304)		54,623	54,623			
100257485	LUTZ	FL		11/26/2025		363		(26)			(26)		337	337			
100197302	PITTSBURG	KS		02/25/2025		204		(13)			(13)		191	191			
100244251	GIBSONTON	FL		09/29/2025		262		(19)			(19)		243	243			
100244120	GEORGETOWN	TX		09/29/2025		264		(17)			(17)		247	247			
100244330	WINTER GARDEN	FL		09/29/2025		433		(35)			(35)		398	398			
100244047	ELIZABETHTOWN	KY		09/29/2025		274		(15)			(15)		259	259			
100244091	ANNA	TX		09/29/2025		275		(16)			(16)		259	259			
100273587	INDIANAPOLIS	IN		01/23/2026		279		(20)			(20)		259	259			
100199813	KUTZTOWN	PA		03/05/2025		82		(6)			(6)		76	76			
100248046	AUSTELL	GA		10/29/2025		191		(14)			(14)		177	177			
100203385	PORTAL	GA		03/27/2025		30,480		(1,104)			(1,104)		29,376	29,376			
100249391	SHAWNEE	KS		10/30/2025		343		(8)			(8)		335	335			
100244061	ROCKLEDGE	FL		09/29/2025		288		(18)			(18)		270	270			
100237799	NEWBURY	NH		09/12/2025		297		(22)			(22)		275	275			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100243907	QUEEN CREEK	AZ		09/29/2025		296		(21)			(21)		275	275			
100068510	HOT SPRINGS	AR		08/25/2021		310		(16)			(16)		294	294			
100269732	MATHIS	TX		12/30/2025		273		(10)			(10)		263	263			
100239370	MCDONOUGH	GA		09/29/2025		286		(6)			(6)		280	280			
100146397	MONTGOMERY	AL		03/19/2024		449		(27)			(27)		422	422			
100269471	SAN JUAN CAPISTRANO	CA		12/30/2025		718		(25)			(25)		693	693			
100155713	CHARLOTTESVILLE	VA		06/18/2024		76		(5)			(5)		71	71			
100248588	HIGHLAND	CA		10/29/2025		201		(10)			(10)		191	191			
100273544	JACKSONVILLE	FL		01/23/2026		(90)		(13)			(13)		(103)	(103)			
100244069	MANSFIELD	TX		09/29/2025		306		(14)			(14)		292	292			
100269542	DANVILLE	VA		12/30/2025		504		(18)			(18)		486	486			
100237927	PARSIPPANY	NJ		09/12/2025		464		(31)			(31)		433	433			
100277823	MADERA	CA		02/26/2026		23,102		(451)			(451)		22,651	22,651			
100237470	LAKE OSWEGO	OR		09/12/2025		325		(16)			(16)		309	309			
100244039	LA PLACE	LA		09/29/2025		235		(22)	1		(23)		212	212			
100237415	CHESTERFIELD	MI		09/12/2025		284		(16)			(16)		268	268			
100063133	ANDOVER	NY		07/01/2021		447		5			5		452	452			
100230983	GOODYEAR	AZ		08/29/2025		237		(11)			(11)		226	226			
100244366	LAKE ELSINORE	CA		09/29/2025		209		(11)			(11)		198	198			
100237821	GANSEVOORT	NY		09/12/2025		355		(26)			(26)		329	329			
100237783	AVONDALE	AZ		09/12/2025		326		(17)			(17)		309	309			
100230678	SALEM	OR		08/29/2025		274		(11)			(11)		263	263			
100248632	LEESVILLE	LA		10/29/2025		58,553		(4,152)			(4,152)		54,401	54,401			
100248771	METTER	GA		10/29/2025		290		(20)			(20)		270	270			
100237403	HIGHLAND	CA		09/12/2025		436		(29)			(29)		407	407			
100269023	HUMBLE	TX		12/30/2025		180		(8)			(8)		172	172			
100244112	NORTHPORT	AL		09/29/2025		405		(25)			(25)		380	380			
100174958	JEANNETTE	PA		10/31/2024		141		(6)			(6)		135	135			
100208325	TRACY	CA		04/29/2025		126							126	126			
100199584	WATERTOWN	CT		03/05/2025		170		(12)			(12)		158	158			
100208628	MESA	AZ		04/29/2025		217		(12)			(12)		205	205			
100213456	FALL RIVER	MA		05/29/2025		140		(3)			(3)		137	137			
100146207	DOUGLASVILLE	GA		03/19/2024		1,550		(87)			(87)		1,463	1,463			
100247814	LIMA	OH		10/29/2025		484		(35)			(35)		449	449			
100237753	ONA	WV		09/12/2025		316		(18)			(18)		298	298			
100208260	CHICAGO	IL		04/29/2025		224		(9)			(9)		215	215			
100237910	SANDY CREEK	NY		09/12/2025		244		(18)			(18)		226	226			
100146008	JACKSONVILLE	FL		03/19/2024		127		(8)			(8)		119	119			
100244312	EASLEY	SC		09/29/2025		497		(40)			(40)		457	457			
100208378	OAKLEY	CA		04/29/2025		216		(10)			(10)		206	206			
100208574	UMATILLA	OR		04/29/2025		222		(14)			(14)		208	208			
100211043	BATON ROUGE	LA		05/15/2025		250		(19)			(19)		231	231			
100163123	MIAMI	FL		08/13/2024		12,967		(397)			(397)		12,570	12,570			
100060924	OWENSBORO	KY		06/01/2021		452		2			2		454	454			
100211090	ST. JOHNS	FL		05/15/2025		176		(13)			(13)		163	163			
100244253	LEXINGTON	SC		09/29/2025		305		(20)			(20)		285	285			
100237255	GOFFSTOWN	NH		09/12/2025		286		(16)			(16)		270	270			
100204239	KANSAS CITY	MO		03/31/2025		239		(8)			(8)		231	231			
500005406002A	ENSCHEDE	NLD		11/27/2024		1,613						27	1,640	1,615	(25)		(25)
100199680	SOUTHAMPTON	PA		03/05/2025		286		(21)			(21)		265	265			
100208781	CHANTILLY	VA		04/29/2025		718		(37)			(37)		681	681			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257713	LAWRENCEVILLE	GA		11/26/2025		251		(18)			(18)		233	233			
100237427	NEPHI	UT		09/12/2025		627		(41)			(41)		586	586			
100184695	VERNON ROCKVILLE	CT		12/17/2024		475		(29)			(29)		446	446			
100196703	ABSECON	NJ		02/25/2025		355		(19)			(19)		336	336			
100211174	BALDWIN CITY	KS		05/15/2025		282		(18)			(18)		264	264			
100210891	LAGUNA NIGUEL	CA		05/15/2025		287		(18)			(18)		269	269			
100207706	ALBUQUERQUE	NM		04/29/2025		239		(10)			(10)		229	229			
100230860	GRESHAM	OR		08/29/2025		370		(15)			(15)		355	355			
100199467	MONTICELLO	IL		03/05/2025		234		(17)			(17)		217	217			
100244360	CULLMAN	AL		09/29/2025		334		(21)			(21)		313	313			
5.00004E+11	S-GRAVENHAGE	NLD		02/26/2024		1,297						21	1,318	1,297	(21)		(21)
100213304	FERNLEY	NV		05/29/2025		321		(13)			(13)		308	308			
100207750	TRUSSVILLE	AL		04/29/2025		290		(10)			(10)		280	280			
100210942	AUBREY	TX		05/15/2025		299		(15)			(15)		284	284			
100211119	ALBUQUERQUE	NM		05/15/2025		281		(19)			(19)		262	262			
100211219	AVONDALE	AZ		05/15/2025		303		(14)			(14)		289	289			
100222684	WENATCHEE	WA		07/30/2025		416		(8)			(8)		408	408			
100257323	PALMDALE	CA		11/26/2025		780		(40)			(40)		740	740			
100248683	FREMONT	NE		10/29/2025		409		(30)			(30)		379	379			
100237606	MAPLE GROVE	MN		09/12/2025		795		(39)			(39)		756	756			
100239201	SIOUX CITY	IA		09/29/2025		454		(17)			(17)		437	437			
100063037	SYRACUSE	NY		07/01/2021		283		4			4		287	287			
100196879	NORTH LAS VEGAS	NV		02/25/2025		109		(4)			(4)		105	105			
100146121	BROCKTON	MA		03/19/2024		259		(16)			(16)		243	243			
100244222	PHENIX CITY	AL		09/29/2025		309		(18)			(18)		291	291			
100230183	HOOVER	AL		08/29/2025		542		(14)			(14)		528	528			
100230372	LENOIR CITY	TN		08/29/2025		513		(11)			(11)		502	502			
100230545	COVINA	CA		08/29/2025		685		(14)			(14)		671	671			
100197117	BAKERSFIELD	CA		02/25/2025		274		(13)			(13)		261	261			
100208075	EXPORT	PA		04/29/2025		268		(7)			(7)		261	261			
100076183	MONACA	PA		01/07/2022		303		(8)			(8)		295	295			
100207682	NORTH VENICE	FL		04/29/2025		299		(13)			(13)		286	286			
100278063	OCALA	FL		02/26/2026		345		(12)			(12)		333	333			
100282766	TULSA	OK		03/02/2026		438		(32)			(32)		406	406			
100207747	LITTLETON	CO		04/29/2025		331		(18)			(18)		313	313			
100197098	LITTLE EGG HARBOR	NJ		02/25/2025		362		(26)			(26)		336	336			
100204396	COON RAPIDS	MN		03/31/2025		289		(18)			(18)		271	271			
100196886	ATLANTA	GA		02/25/2025		377		(23)			(23)		354	354			
100197445	PHOENIX	AZ		02/25/2025		296		(20)			(20)		276	276			
100196837	CONCORD	CA		02/25/2025		276		(17)			(17)		259	259			
100208806	BREA	CA		04/29/2025		300		(16)			(16)		284	284			
100208418	MARANA	AZ		04/29/2025		321		(17)			(17)		304	304			
100249241	CENTREVILLE	VA		10/30/2025		383		(7)			(7)		376	376			
100197460	BAKERSFIELD	CA		02/25/2025		283		(20)			(20)		263	263			
100204260	MEDINA	OH		03/31/2025		280		(17)			(17)		263	263			
100146360	BARSTOW	CA		03/19/2024		266		(16)			(16)		250	250			
100230204	STATESBORO	GA		08/29/2025		813		(34)			(34)		779	779			
100197484	WINDSOR	CO		02/25/2025		279		(13)			(13)		266	266			
100177875	ELKRIDGE	MD		11/19/2024		236		(13)			(13)		223	223			
100207992	SIMI VALLEY	CA		04/29/2025		314		(11)			(11)		303	303			
100197158	PASCO	WA		02/25/2025		284		(14)			(14)		270	270			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208109	S PORTLAND	ME		04/29/2025		175		(11)			(11)		164	164			
100237685	BLAKELY	GA		09/12/2025		285		(20)			(20)		265	265			
100146344	MENIFEE	CA		03/19/2024		382		(23)			(23)		359	359			
100210970	AKRON	OH		05/15/2025		520		(28)			(28)		492	492			
100196660	ROCK HILL	SC		02/25/2025		281		(20)			(20)		261	261			
100258459	EAST NEW MARKET	MD		12/05/2025		92		(4)			(4)		88	88			
100213452	PHOENIX	AZ		05/29/2025		434		(10)			(10)		424	424			
100188120	BOLINGBROOK	IL		01/07/2025		186		(10)			(10)		176	176			
100197035	BLOOMINGTON	CA		02/25/2025		285		(16)			(16)		269	269			
100177870	THREE RIVERS	MI		11/19/2024		240		(15)			(15)		225	225			
100257321	MELBOURNE	FL		11/26/2025		292		(20)			(20)		272	272			
100247748	ALBUQUERQUE	NM		10/29/2025		834		(54)			(54)		780	780			
100154789	SIKESTON	MO		07/19/2024		2,674		(64)			(64)		2,610	2,610			
100244176	NORTHPORT	AL		09/29/2025		80		(5)			(5)		75	75			
100062906	FOUNTAIN	NC		07/01/2021		304		(3)			(3)		301	301			
100213181	METAIRIE	LA		05/29/2025		402		(21)			(21)		381	381			
100197228	TROY	NY		02/25/2025		438		(22)			(22)		416	416			
100154983	DETROIT	MI		07/19/2024		146		(4)			(4)		142	142			
100258804	DALLAS	OR		12/05/2025		1,964		(28)			(28)		1,936	1,936			
100210854	PAGE	AZ		05/15/2025		258		(19)			(19)		239	239			
100178032	WAYNESBORO	VA		11/19/2024		257		(15)			(15)		242	242			
100256143	CONCORD	NC		11/25/2025		295		(13)			(13)		282	282			
100063358	BUFFALO	NY		07/01/2021		274		(1)			(1)		273	273			
100247742	CONWAY	SC		10/29/2025		549		(37)			(37)		512	512			
100175763	CAPE MAY	NJ		11/12/2024		1,467		(8)			(8)		1,459	1,459			
100155544	HILLSBOROUGH TOWNSHIP	NJ		06/18/2024		224		(17)			(17)		207	207			
100155692	BRUNSWICK	GA		06/18/2024		224		(17)			(17)		207	207			
100208013	ST PETERSBURG	FL		04/29/2025		153		(3)			(3)		150	150			
100155536	LAKEVILLE	MA		06/18/2024		62		(4)			(4)		58	58			
100155608	NEW BRAUNFELS	TX		06/18/2024		633		(19)			(19)		614	614			
100244382	PRINCE GEORGE	VA		09/29/2025		244		(16)			(16)		228	228			
5.00008E+11	EMMEN	NLD		03/27/2026		648						(2)	646	648	2		2
100207922	GREENVILLE	TX		04/29/2025		597		(23)			(23)		574	574			
100208178	MURRIETA	CA		04/29/2025		249		(13)			(13)		236	236			
100184831	KENNER	LA		12/17/2024		410		(16)			(16)		394	394			
100239585	WILTON	IA		09/29/2025		247		(9)			(9)		238	238			
100208817	BATON ROUGE	LA		04/29/2025		1,971		(46)			(46)		1,925	1,925			
100269672	WINTER PARK	FL		12/30/2025		2,158		(44)			(44)		2,114	2,114			
100178050	BROWNSTOWN	MI		11/19/2024		285		(18)			(18)		267	267			
100239774	BREWER	ME		09/29/2025		436		(16)			(16)		420	420			
100110171	CORONA	NY		06/30/2023		4,595		61			61		4,656	4,656			
100177788	COLUMBIA	SC		11/19/2024		289		(18)			(18)		271	271			
100244319	CAPE CORAL	FL		09/29/2025		375		(25)			(25)		350	350			
100248645	FOX LAKE	IL		10/29/2025		189		(13)			(13)		176	176			
100243905	EDGEWATER	MD		09/29/2025		285		(19)			(19)		266	266			
100155738	JEFFERSON	GA		06/18/2024		233		(18)			(18)		215	215			
100230193	LEBANON	IL		08/29/2025		241		(5)			(5)		236	236			
100199447	FAYETTEVILLE	AR		03/05/2025		323		(4)			(4)		319	319			
100243895	HONOKAA	HI		09/29/2025		213		(19)	1		(20)		193	193			
100244134	EAST HAMPTON	CT		09/29/2025		315		(20)			(20)		295	295			
100177725	CHICAGO	IL		11/19/2024		291		(12)			(12)		279	279			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244076	RIO VERDE	AZ		09/29/2025		217		(19)	1		(20)		197	197			
100060655	COUNCIL BLUFFS	IA		06/01/2021		415		2			2		417	417			
100243998	CAPE CORAL	FL		09/29/2025		205		(13)			(13)		192	192			
100282463	UNIONTOWN	OH		03/02/2026		305		(18)			(18)		287	287			
5.00006E+11	BRIELLE	NJ		03/31/2025		1,113						18	1,131	1,112	(19)		(19)
100196655	STRATHAM	NH		02/25/2025		430		(31)			(31)		399	399			
100211123	PHOENIX	AZ		05/15/2025		299		(11)			(11)		288	288			
100257716	CAPE CORAL	FL		11/26/2025		830		(58)			(58)		772	772			
100155680	HOPEWELL	VA		06/18/2024		247		(17)			(17)		230	230			
100258584	LACEY	WA		12/05/2025		547		(5)			(5)		542	542			
100248285	DUNNELLON	FL		10/29/2025		55,622		(2,169)			(2,169)		53,453	53,453			
100193416	COLUMBUS	GA		02/10/2025		131		(3)			(3)		128	128			
100023525	ROUND LAKE	IL		09/04/2018		2,825		(75)			(75)		2,750	2,750			
100244296	WILLOUGHBY	OH		09/29/2025		263		(18)			(18)		245	245			
100277920	FORT WORTH	TX		02/26/2026		514		(24)			(24)		490	490			
100178099	MOBILE	AL		11/19/2024		318		(15)			(15)		303	303			
100261207	PUNTA GORDA	FL		12/05/2025		4,492		(35)			(35)		4,457	4,457			
100184694	LAKE HAVASU CITY	AZ		12/17/2024		293		(12)			(12)		281	281			
100199533	PERU	NY		03/05/2025		318		(23)			(23)		295	295			
100199658	ORLANDO	FL		03/05/2025		310		(22)			(22)		288	288			
100208125	WHITTIER	CA		04/29/2025		440		(12)			(12)		428	428			
100155522	MILTON	FL		06/18/2024		264		(15)			(15)		249	249			
100099920	LAKE ARIEL	PA		03/28/2023		4,177		(282)			(282)		3,895	3,895			
100239025	SEDALIA	MO		09/29/2025		171		(8)			(8)		163	163			
100146524	LEWISTON	ID		03/19/2024		198		(12)			(12)		186	186			
100267865	NORFOLK	VA		12/29/2025		306		(19)			(19)		287	287			
100145960	BATESVILLE	AR		03/19/2024		237		(14)			(14)		223	223			
100237724	CLINTON	SC		09/12/2025		944		(57)			(57)		887	887			
100199544	WESTERLY	RI		03/05/2025		223		(16)			(16)		207	207			
100145890	HANOVER	IN		03/19/2024		246		(15)			(15)		231	231			
100146032	ALLENTON	WI		03/19/2024		171		(14)			(14)		157	157			
100130241	ROME	GA		09/28/2023		551		(24)			(24)		527	527			
100278045	ELMA	WA		02/26/2026		554		(11)			(11)		543	543			
100237779	ENGLEWOOD	FL		09/12/2025		1,639		(94)			(94)		1,545	1,545			
100211331	CHESAPEAKE	VA		05/15/2025		275		(19)			(19)		256	256			
100243949	MIDLOTHIAN	VA		09/29/2025		280		(20)			(20)		260	260			
100208825	GALLATIN	TN		04/29/2025		738		(39)			(39)		699	699			
100207802	TEMPLE HILLS	MD		04/29/2025		498		(13)			(13)		485	485			
100199630	NOBLESVILLE	IN		03/05/2025		602		(14)			(14)		588	588			
100146166	HILLSBORO	OR		03/19/2024		244		(15)			(15)		229	229			
100269811	BRISTOL	CT		12/30/2025		193		(8)			(8)		185	185			
100135674	MIAMI	FL		11/09/2023		15,623		(475)			(475)		15,148	15,148			
100166334	AURORA	CO		10/24/2024		24,844		(669)			(669)		24,175	24,175			
100239374	DOVER	DE		09/29/2025		126		(6)			(6)		120	120			
100064045	MARION	IN		07/01/2021		429		14			14		443	443			
100244088	TAMPA	FL		09/29/2025		103		(6)			(6)		97	97			
100211298	BOUNTIFUL	UT		05/15/2025		300		(13)			(13)		287	287			
100196778	TUCSON	AZ		02/25/2025		351		(14)			(14)		337	337			
100213265	WAXHAW	NC		05/29/2025		339		(18)			(18)		321	321			
100207634	SILVER CREEK	GA		04/29/2025		646		(28)			(28)		618	618			
100064981	TRUTH OR CONSEQUENCES	NM		07/14/2021		381		(13)			(13)		368	368			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100243940	GRANT-VALKARIA	FL		09/29/2025		298		(19)			(19)		279	279			
100244245	WINCHESTER	VA		09/29/2025		293		(14)			(14)		279	279			
100249649	NUNICA	MI		10/30/2025		357		(7)			(7)		350	350			
5.00006E+11	S-GRAVENHAGE	NLD		05/30/2025		1,072						18	1,090	1,071	(18)		(18)
100277969	BELLEVUE	NE		02/26/2026		313		(15)			(15)		298	298			
100178135	BLUFFTON	SC		11/19/2024		198		(9)			(9)		189	189			
100146557	UNION	OR		03/19/2024		289		(17)			(17)		272	272			
100064723	BROKEN ARROW	OK		07/14/2021		946		(44)			(44)		902	902			
100196784	HOBE SOUND	FL		02/25/2025		291		(12)			(12)		279	279			
100146181	WINTER PARK	FL		03/19/2024		276		(16)			(16)		260	260			
100267808	KINGSLAND	GA		12/29/2025		242		(19)			(19)		223	223			
100265296	PORTLAND	NY		12/19/2025		243		(16)			(16)		227	227			
100066613	XENIA	OH		08/02/2021		384		(3)			(3)		381	381			
100284060	DINGMANS FERRY	PA		03/30/2026		67		(4)			(4)		63	63			
100023809	EULESS	TX		09/04/2018		2,174		(30)			(30)		2,144	2,144			
100222203	ANTELOPE	CA		07/30/2025		198		(4)			(4)		194	194			
100237363	RIVERSIDE	CA		09/12/2025		80		(6)			(6)		74	74			
100244006	COQUILLE	OR		09/29/2025		347		(19)			(19)		328	328			
100237607	LANCASTER	CA		09/12/2025		89		(7)			(7)		82	82			
100118052	BELOIT	WI		07/20/2023		221		45			45		266	266			
100274452	PALM BAY	FL		01/29/2026		247		(10)			(10)		237	237			
100155630	BAKERSFIELD	CA		06/18/2024		249		(13)			(13)		236	236			
100273691	RADCLIFF	KY		01/23/2026		265		(18)			(18)		247	247			
100230608	KISSIMMEE	FL		08/29/2025		85		(1)			(1)		84	84			
100200070	TOLEDO	OH		03/06/2025		144		(2)			(2)		142	142			
100247700	PLEASANTON	CA		10/29/2025		929		(31)			(31)		898	898			
100069774	WYOMING	MI		09/01/2021		619		14			14		633	633			
100265308	SPRINGFIELD	MA		12/19/2025		301		(17)			(17)		284	284			
100269601	AIKEN	SC		12/30/2025		292		(6)			(6)		286	286			
100177858	LEXINGTON	SC		11/19/2024		433		(19)			(19)		414	414			
100230271	WILMINGTON	DE		08/29/2025		991		(20)			(20)		971	971			
100237751	PHOENIX	AZ		09/12/2025		1,066		(78)			(78)		988	988			
100244210	ARVADA	CO		09/29/2025		118		(6)			(6)		112	112			
100269324	LAKE STEVENS	WA		12/30/2025		156		(3)			(3)		153	153			
100248605	MIDDLETOWN	DE		10/29/2025		509		(29)			(29)		480	480			
100065605	COLUMBIA	MO		07/28/2021		641		(25)			(25)		616	616			
100065474	COLUMBIA	MO		07/28/2021		641		(25)			(25)		616	616			
100257925	CHARLESTON	SC		11/26/2025		275		(14)			(14)		261	261			
100257788	DACULA	GA		11/26/2025		241		(18)			(18)		223	223			
100237269	ADELANTO	CA		09/12/2025		104		(8)			(8)		96	96			
100178198	BRUCETON MILLS	WV		11/19/2024		276		(13)			(13)		263	263			
100086879	FOUNTAIN HILLS	AZ		10/07/2022		122							122	122			
100249234	SHAKOPEE	MN		10/30/2025		234		(10)			(10)		224	224			
100274781	ANTIGO	WI		01/29/2026		290		(6)			(6)		284	284			
100139092	HOLLYWOOD	FL		12/28/2023		6,457		(174)			(174)		6,283	6,283			
100146340	FOLCROFT	PA		03/19/2024		310		(19)			(19)		291	291			
100274715	CLARKESVILLE	GA		01/29/2026		1,008		(19)			(19)		989	989			
100269286	KANSAS CITY	KS		12/30/2025		340		(7)			(7)		333	333			
100258716	VACAVILLE	CA		12/05/2025		340		(7)			(7)		333	333			
100211355	KENNEWICK	WA		05/15/2025		110		(6)			(6)		104	104			
100237400	VALDOSTA	GA		09/12/2025		223		(16)			(16)		207	207			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248727	HORICON	WI		10/29/2025		184		(13)			(13)		171	171			
100248012	SANDY	OR		10/29/2025		720		(52)			(52)		668	668			
100239321	JONESVILLE	MI		09/29/2025		970		(20)			(20)		950	950			
100230536	BOISE	ID		08/29/2025		197		(8)			(8)		189	189			
100258590	TOCCOA	GA		12/05/2025		397		(15)			(15)		382	382			
100067500	ROCKPORT	TX		09/23/2021		296		(19)			(19)		277	277			
100199424	WASILLA	AK		03/05/2025		450		(30)			(30)		420	420			
100247737	SNELLVILLE	GA		10/29/2025		252		(18)			(18)		234	234			
100244269	LONGVIEW	WA		09/29/2025		254		(20)			(20)		234	234			
100244024	JOPPATOWNE	MD		09/29/2025		262		(17)			(17)		245	245			
100064727	BALTIMORE	MD		07/14/2021		817		(41)			(41)		776	776			
100244000	POTTSTOWN	PA		09/29/2025		274		(21)			(21)		253	253			
100248659	SPRINGFIELD	MA		10/29/2025		277		(20)			(20)		257	257			
100244285	DOUGLASVILLE	GA		09/29/2025		310		(21)			(21)		289	289			
100237364	HAINES CITY	FL		09/12/2025		377		(23)			(23)		354	354			
100237540	SULLIVAN	NH		09/12/2025		284		(19)			(19)		265	265			
100269119	BAYTOWN	TX		12/30/2025		216		(7)			(7)		209	209			
100269928	AKRON	OH		12/30/2025		249		(10)			(10)		239	239			
100274808	LEWES	DE		01/29/2026		196		(5)			(5)		191	191			
100213311	WIGGINS	CO		05/29/2025		336		(8)			(8)		328	328			
100184855	DOUGLASVILLE	GA		12/17/2024		300		(11)			(11)		289	289			
100243860	MUSTANG	OK		09/29/2025		170		(13)			(13)		157	157			
100244368	NEWBERG	OR		09/29/2025		317		(15)			(15)		302	302			
100277839	WESTMINSTER	MD		02/26/2026		162		(8)			(8)		154	154			
100208692	WARREN	NJ		04/29/2025		53,729		(1,222)			(1,222)		52,507	52,507			
100284319	CHESAPEAKE	VA		03/30/2026		402		(11)			(11)		391	391			
100269566	BEREA	OH		12/30/2025		320		(7)			(7)		313	313			
100257966	ORLANDO	FL		11/26/2025		499		(29)			(29)		470	470			
100213337	SPARKS	NV		05/29/2025		113		(3)			(3)		110	110			
100145894	LORAIN	OH		03/19/2024		278		(17)			(17)		261	261			
100278010	NAMPA	ID		02/26/2026		128		(3)			(3)		125	125			
100274233	ST. CLOUD	FL		01/29/2026		180		(7)			(7)		173	173			
100204336	LOVELAND	CO		03/31/2025		320		(8)			(8)		312	312			
100237243	LINCROFT	NJ		09/12/2025		54,872		(2,448)			(2,448)		52,424	52,424			
100197416	TAMPA	FL		02/25/2025		306		(19)			(19)		287	287			
100237905	HOLYOKE	MA		09/12/2025		236		(17)			(17)		219	219			
100208414	BUTLER	PA		04/29/2025		799		(19)			(19)		780	780			
100184854	RIO GRANDE	NJ		12/17/2024		216		(12)			(12)		204	204			
100269389	RINGGOLD	GA		12/30/2025		153							153	153			
100178121	PENDLETON	IN		11/19/2024		266		(13)			(13)		253	253			
100204343	STOCKTON	CA		03/31/2025		53,757		(1,372)			(1,372)		52,385	52,385			
100239365	HESPERIA	CA		09/29/2025		410		(8)			(8)		402	402			
100146372	DALLAS	PA		03/19/2024		231		(14)			(14)		217	217			
100118056	INDEPENDENCE	MO		07/20/2023		211		38			38		249	249			
100248420	FRESNO	CA		10/29/2025		80		(6)			(6)		74	74			
100151213	NORTH CHARLESTON	SC		05/10/2024		35,775		(552)			(552)		35,223	35,223			
100267916	BORDENTOWN	NJ		12/29/2025		273		(20)			(20)		253	253			
100268081	MOGADORE	OH		12/29/2025		188		(15)			(15)		173	173			
100207867	HAWTHORNE	NJ		04/29/2025		216		(13)			(13)		203	203			
100237605	CLINTON TOWNSHIP	MI		09/12/2025		961		(31)			(31)		930	930			
100133553	SIERRA VISTA	AZ		10/19/2023		6,724		(364)			(364)		6,360	6,360			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184614	RIVERSIDE	CA		12/17/2024		277		(14)			(14)		263	263			
100213380	BAY MINETTE	AL		05/29/2025		402		(21)			(21)		381	381			
100155541	CENTREVILLE	MD		06/18/2024		281		(19)			(19)		262	262			
100178045	WASHINGTON	MI		11/19/2024		424		(18)			(18)		406	406			
100063341	WARNER ROBINS	GA		07/01/2021		277							277	277			
100211078	COTTAGE GROVE	OR		05/15/2025		266		(19)			(19)		247	247			
100177850	YPSILANTI	MI		11/19/2024		572		(40)			(40)		532	532			
100196941	NEWARK	DE		02/25/2025		205		(9)			(9)		196	196			
100229371	ANAHEIM	CA		08/15/2025		10,784		(311)			(311)		10,473	10,473			
100199695	ROCKVALE	TN		03/05/2025		476		(33)			(33)		443	443			
100211155	SPARKS	NV		05/15/2025		296		(13)			(13)		283	283			
100210824	MARANA	AZ		05/15/2025		273		(18)			(18)		255	255			
100062620	CEDARTOWN	GA		07/01/2021		598		(2)			(2)		596	596			
3350120639	TORRINGTON	CT		02/13/2026		141,041							141,041	141,041			
100265163	AURORA	IL		12/19/2025		311		(19)			(19)		292	292			
100211011	GOOSE CREEK	SC		05/15/2025		111		(5)			(5)		106	106			
100211112	BUCKEYE	AZ		05/15/2025		285		(15)			(15)		270	270			
100208922	YORK	PA		04/29/2025		106		(3)			(3)		103	103			
100211184	LONGVIEW	WA		05/15/2025		179		(13)			(13)		166	166			
100243989	MAULDIN	SC		09/29/2025		247		(15)			(15)		232	232			
100211403	WALDORF	MD		05/15/2025		292		(14)			(14)		278	278			
100210950	VIRGINIA BEACH	VA		05/15/2025		399		(16)			(16)		383	383			
100244346	WESLEY CHAPEL	FL		09/29/2025		166		(17)			(17)		149	149			
100204266	ZIMMERMAN	MN		03/31/2025		315		(8)			(8)		307	307			
100146106	BAKERSFIELD	CA		03/19/2024		279		(17)			(17)		262	262			
100239459	LAS VEGAS	NV		09/29/2025		102		(4)			(4)		98	98			
100078956	INDIANAPOLIS	IN		02/24/2022		291		(5)			(5)		286	286			
100177792	PORTERVILLE	CA		11/19/2024		528		(22)			(22)		506	506			
100211379	OZARK	AL		05/15/2025		249		(19)			(19)		230	230			
100283909	HAMILTON	GA		03/23/2026		155		(11)			(11)		144	144			
100284222	SAINT MARYS	GA		03/30/2026		106		(6)			(6)		100	100			
100215584	MYRTLE BEACH	SC		06/12/2025		2,362		(33)			(33)		2,329	2,329			
100237851	WEBSTER	MA		09/12/2025		359		(26)			(26)		333	333			
100248335	PLEASANT HILL	OH		10/29/2025		285		(21)			(21)		264	264			
100282514	CALERA	AL		03/02/2026		304		(17)			(17)		287	287			
100199949	VISALIA	CA		03/05/2025		485		(24)			(24)		461	461			
100208383	PHOENIX	AZ		04/29/2025		277		(12)			(12)		265	265			
100207925	DETROIT	MI		04/29/2025		373		(16)			(16)		357	357			
100258665	TUCSON	AZ		12/05/2025		78		(2)			(2)		76	76			
100237948	DOWNERS GROVE	IL		09/12/2025		101		(7)			(7)		94	94			
100247902	DULUTH	MN		10/29/2025		300		(17)			(17)		283	283			
100237944	ZANESVILLE	OH		09/12/2025		109		(8)			(8)		101	101			
100184890	SOUTHFIELD	MI		12/17/2024		279		(13)			(13)		266	266			
100243882	WELLSBORO	PA		09/29/2025		648		(53)			(53)		595	595			
100184542	XENIA	OH		12/17/2024		546		(31)			(31)		515	515			
100237316	MASHPEE	MA		09/12/2025		37		(3)			(3)		34	34			
100210892	NEVADA	TX		05/15/2025		551		(31)			(31)		520	520			
100066211	BLAIRSVILLE	PA		08/02/2021		831		(6)			(6)		825	825			
100178152	CHICAGO	IL		11/19/2024		336		(17)			(17)		319	319			
100265070	EDMOND	OK		12/19/2025		251		(18)			(18)		233	233			
100196700	DINUBA	CA		02/25/2025		225		(12)			(12)		213	213			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257938	MONT VERNON	NH		11/26/2025		292		(16)			(16)		276	276			
100257984	CANANDAIGUA	NY		11/26/2025		268		(20)			(20)		248	248			
100196906	COVENTRY TOWNSHIP	OH		02/25/2025		301		(22)			(22)		279	279			
100258951	BELLEVILLE	IL		12/05/2025		870		(33)			(33)		837	837			
100141217	MEMPHIS	TN		01/30/2024		103		(6)			(6)		97	97			
100066099	WICHITA	KS		08/02/2021		1,009		(5)			(5)		1,004	1,004			
100157433	GARY	IN		02/20/2025		133		(1)			(1)		132	132			
100146487	LUSBY	MD		03/19/2024		259		(15)			(15)		244	244			
100210924	ACWORTH	GA		05/15/2025		336		(33)	1		(34)		302	302			
100247896	KLAMATH FALLS	OR		10/29/2025		258		(19)			(19)		239	239			
100208290	OXNARD	CA		04/29/2025		49		(10)			(10)		39	39			
100074522	GLASGOW	KY		12/01/2021		327		(10)			(10)		317	317			
100065304	MONTGOMERY	AL		07/28/2021		263		(3)			(3)		260	260			
100269606	CITRUS HEIGHTS	CA		12/30/2025		343		(7)			(7)		336	336			
100184642	INDIO	CA		12/17/2024		303		(15)			(15)		288	288			
100064696	LADSON	SC		07/14/2021		201		(16)			(16)		185	185			
100248658	NEW LONDON	CT		10/29/2025		293		(19)			(19)		274	274			
100248589	LONG BEACH	CA		10/29/2025		294		(16)			(16)		278	278			
100197045	GLEN ALLEN	VA		02/25/2025		860		9			9		869	869			
100243993	MONTGOMERY	AL		09/29/2025		246		(20)			(20)		226	226			
100248646	VILLA RICA	GA		10/29/2025		110		(8)			(8)		102	102			
100237187	MINNEAPOLIS	MN		09/12/2025		263		(19)			(19)		244	244			
100197232	EDMOND	OK		02/25/2025		623		(34)			(34)		589	589			
100248458	NORTH LAS VEGAS	NV		10/29/2025		394		(26)			(26)		368	368			
100247704	TRENTON	NJ		10/29/2025		180		(13)			(13)		167	167			
100237435	STERLING	VA		09/12/2025		765		(47)			(47)		718	718			
100237812	WALDEN	NY		09/12/2025		235		(17)			(17)		218	218			
100155569	GOTHA	FL		06/18/2024		70		(5)			(5)		65	65			
100269804	HARRISBURG	NC		12/30/2025		395		(18)			(18)		377	377			
100154733	LORAIN	OH		07/19/2024		127		(9)			(9)		118	118			
100192822	CASTLE PINES	CO		02/10/2025		149							149	149			
100077135	TEXARKANA	TX		01/03/2022		491		(8)			(8)		483	483			
100265298	FARIBAULT	MN		12/19/2025		248		(16)			(16)		232	232			
100284196	RALEIGH	NC		03/30/2026		1,245		(34)			(34)		1,211	1,211			
100155464	LIVERMORE	CO		06/18/2024		239		(16)			(16)		223	223			
100199483	WEBSTER	FL		03/05/2025		258		(18)			(18)		240	240			
100237528	LAKE ORION	MI		09/12/2025		266		(16)			(16)		250	250			
100146023	CRESTVIEW	FL		03/19/2024		224		(1)			(1)		223	223			
100196954	ZION	IL		02/25/2025		262		(19)			(19)		243	243			
100284078	KENOSHA	WI		03/30/2026		215		(3)			(3)		212	212			
100222184	TYNER	NC		07/30/2025		601		(13)			(13)		588	588			
100146001	NORTHFIELD	NJ		03/19/2024		45		(3)			(3)		42	42			
100247813	SALINAS	CA		10/29/2025		71		(5)			(5)		66	66			
100177900	HOT SPRINGS VILLAGE	AR		11/19/2024		306		(14)			(14)		292	292			
100237167	NORTH LAS VEGAS	NV		09/12/2025		332		(19)			(19)		313	313			
100137650	CROZET	VA		12/08/2023		5,509		(67)			(67)		5,442	5,442			
100207573	HEPHZIBAH	GA		04/29/2025		1,196		(50)			(50)		1,146	1,146			
100237240	MESQUITE	NV		09/12/2025		275		(19)			(19)		256	256			
100146178	SURPRISE	AZ		03/19/2024		282		(17)			(17)		265	265			
100146196	SOLON	OH		03/19/2024		253		(15)			(15)		238	238			
100211067	VAIL	AZ		05/15/2025		352		(12)			(12)		340	340			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210810	HUNTINGTON BEACH	CA		05/15/2025		272		(17)			(17)		255	255			
100155833	WINTER GARDEN	FL		06/18/2024		244		(19)			(19)		225	225			
100239807	O FALLON	MO		09/29/2025		298		(7)			(7)		291	291			
100146201	SPRINGFIELD	MO		03/19/2024		347		(21)			(21)		326	326			
100211338	SPRINGFIELD	VA		05/15/2025		523		(15)			(15)		508	508			
100207738	EVANSTON	IL		04/29/2025		238		(10)			(10)		228	228			
100237419	BARTLETT	IL		09/12/2025		489		(33)			(33)		456	456			
100243922	LITTLE ROCK	AR		09/29/2025		291		(16)			(16)		275	275			
100237478	DERRY	NH		09/12/2025		2,328		(78)			(78)		2,250	2,250			
100184582	FONTANA	CA		12/17/2024		266		(19)			(19)		247	247			
100269508	POLAND	OH		12/30/2025		237		(10)			(10)		227	227			
100269218	OTTAWA HILLS	OH		12/30/2025		238		(5)			(5)		233	233			
100248677	HAYDEN	ID		10/29/2025		936		(42)			(42)		894	894			
100177996	WEST VALLEY CITY	UT		11/19/2024		1,106		(59)			(59)		1,047	1,047			
100257872	SPRINGBORO	OH		11/26/2025		941		(69)			(69)		872	872			
100184702	ELGIN	OR		12/17/2024		476		(17)			(17)		459	459			
100199477	HOUSTON	TX		03/05/2025		235		(17)			(17)		218	218			
100258477	OREGON	IL		12/05/2025		1,922		(93)			(93)		1,829	1,829			
100211264	LEHIGH ACRES	FL		05/15/2025		267		(17)			(17)		250	250			
100188214	WHITE LAKE	MI		01/07/2025		991		(57)			(57)		934	934			
100211214	FAYETTEVILLE	AR		05/15/2025		363		(23)			(23)		340	340			
100257838	AKRON	OH		11/26/2025		234		(17)			(17)		217	217			
100257730	JOHN DAY	OR		11/26/2025		880		(49)			(49)		831	831			
100179709	CLEVELAND	TN		11/21/2024		9,318		461			461		9,779	9,779			
100197280	CALERA	AL		02/25/2025		417		(27)			(27)		390	390			
100184932	IDAHO FALLS	ID		12/17/2024		298		(13)			(13)		285	285			
100134796	SAN JOAQUIN	CA		10/30/2023		6,446		(80)			(80)		6,366	6,366			
100237886	BOISE	ID		09/12/2025		173		(13)			(13)		160	160			
100278270	DELTONA	FL		02/26/2026		1,416		(27)			(27)		1,389	1,389			
100248592	HOBE SOUND	FL		10/29/2025		195		(11)			(11)		184	184			
100060521	PLAQUEMINE	LA		06/01/2021		873		4			4		877	877			
100284214	SURREY	ND		03/30/2026		178		(11)			(11)		167	167			
100068327	LEWISTOWN	IL		08/25/2021		262		(6)			(6)		256	256			
100157431	GARY	IN		02/20/2025		132		(1)			(1)		131	131			
100249738	DAYTON	TX		10/30/2025		301		(14)			(14)		287	287			
100197480	KATHLEEN	GA		02/25/2025		274		(11)			(11)		263	263			
100199497	DES PLAINES	IL		03/05/2025		278		(15)			(15)		263	263			
100212959	WETUMPKA	AL		05/29/2025		350		(17)			(17)		333	333			
100204179	SUGAR HILL	GA		03/31/2025		1,236		(72)			(72)		1,164	1,164			
100208489	LAND O LAKES	FL		04/29/2025		1,801		(64)			(64)		1,737	1,737			
100267986	JACKSONVILLE	FL		12/29/2025		250		(14)			(14)		236	236			
100174661	TALLAHASSEE	FL		10/31/2024		149							149	149			
100066500	GRIMES	IA		08/02/2021		2,018		(1)			(1)		2,017	2,017			
100248260	LAKE WORTH	FL		10/29/2025		2,127		(107)			(107)		2,020	2,020			
100134877	PHILADELPHIA	PA		10/30/2023		26,446		(463)			(463)		25,983	25,983			
100237146	ANACONDA	MT		09/12/2025		68		(5)			(5)		63	63			
100208214	PALERMO	ME		04/29/2025		399		(25)			(25)		374	374			
100208221	PANAMA CITY	FL		04/29/2025		51		(2)			(2)		49	49			
100060425	GREENFIELD	IN		06/01/2021		434		2			2		436	436			
100184460	TULSA	OK		12/17/2024		272		(12)			(12)		260	260			
100078865	TOLEDO	OH		02/24/2022		636		(16)			(16)		620	620			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146252	FORT WASHINGTON	MD		03/19/2024		493		(29)			(29)		464	464			
100237220	LOCUST GROVE	GA		09/12/2025		182		(13)			(13)		169	169			
100237636	BREA	CA		09/12/2025		933		(31)			(31)		902	902			
100193455	MONTGOMERY	AL		02/10/2025		116		(3)			(3)		113	113			
100079070	MCKENNEY	VA		02/24/2022		503		(9)			(9)		494	494			
100145986	LANCASTER	OH		03/19/2024		214		(13)			(13)		201	201			
100248480	ENUMCLAW	WA		10/29/2025		269		(16)			(16)		253	253			
100197370	EUGENE	OR		02/25/2025		218		(12)			(12)		206	206			
100155781	BLACKWOOD	NJ		06/18/2024		215		(15)			(15)		200	200			
100269683	URBANA	IL		12/30/2025		285		(13)			(13)		272	272			
100239250	BRANDON	FL		09/29/2025		241		(5)			(5)		236	236			
100243924	ALLENTOWN	PA		09/29/2025		257		(17)			(17)		240	240			
100269942	MIAMI	FL		12/30/2025		400		(7)			(7)		393	393			
100255947	SAN JOSE	CA		11/25/2025		369		(7)			(7)		362	362			
100208210	LAMAR	AR		04/29/2025		361		(21)			(21)		340	340			
100100786	FRESNO	CA		04/28/2023		3,150		99			99		3,249	3,249			
100237505	GREENCASTLE	IN		09/12/2025		369		(27)			(27)		342	342			
100197211	RIDGELAND	SC		02/25/2025		350		(21)			(21)		329	329			
100208293	LAS VEGAS	NV		04/29/2025		120		(5)			(5)		115	115			
100207689	ELKTON	MD		04/29/2025		510		(13)			(13)		497	497			
100064729	MAHNOMEN	MN		07/14/2021		290		(15)			(15)		275	275			
100277867	GOSHEN	IN		02/26/2026		393		(19)			(19)		374	374			
100207732	TEXARKANA	AR		04/29/2025		1,907		(101)			(101)		1,806	1,806			
100207935	KING WILLIAM	VA		04/29/2025		1,636		(37)			(37)		1,599	1,599			
100067183	PHILADELPHIA	PA		08/02/2021		610		9			9		619	619			
100146144	MEDINA	OH		03/19/2024		293		(17)			(17)		276	276			
100265322	ATLANTA	GA		12/19/2025		277		(19)			(19)		258	258			
100230404	STERLING	VA		08/29/2025		333		(7)			(7)		326	326			
100247870	BENSON	AZ		10/29/2025		67		(5)			(5)		62	62			
100145877	WEST NEWTON	PA		03/19/2024		331		(20)			(20)		311	311			
100068509	BELLEVIEW	FL		08/25/2021		277		(17)			(17)		260	260			
100257607	MANCHESTER	NJ		11/26/2025		278		(20)			(20)		258	258			
100276657	COLUMBUS	GA		01/29/2026		677		(20)			(20)		657	657			
100060338	DUBUQUE	IA		06/01/2021		(93)		1			1		(92)	(92)			
100248467	LAS VEGAS	NV		10/29/2025		291		(13)			(13)		278	278			
100222537	PERRIS	CA		07/30/2025		175		(8)			(8)		167	167			
100196691	SAINT CLAIR SHORES	MI		02/25/2025		140		(10)			(10)		130	130			
100222562	SHASTA LAKE	CA		07/30/2025		265		(6)			(6)		259	259			
100247791	NORMAL	IL		10/29/2025		170		(12)			(12)		158	158			
3350107962	HUMBOLT	TN		09/15/2025		135,367							135,367	135,367			
100119971	SMYRNA	GA		08/11/2023		140		(1)			(1)		139	139			
100065106	CLEVELAND	OH		07/14/2021		327		(8)			(8)		319	319			
100071667	SACHSE	TX		10/14/2021		6,388		(101)			(101)		6,287	6,287			
100244084	NORTH LITTLE ROCK	AR		09/29/2025		242		(16)			(16)		226	226			
100277870	CHICAGO	IL		02/26/2026		244		(12)			(12)		232	232			
100277996	OAKLAND	NJ		02/26/2026		325		(6)			(6)		319	319			
100278110	ATLANTA	GA		02/26/2026		385		(18)			(18)		367	367			
100278292	BURLESON	TX		02/26/2026		443		(17)			(17)		426	426			
100284190	RENO	NV		03/30/2026		110		(3)			(3)		107	107			
100284223	MONROVIA	IN		03/30/2026		146		(9)			(9)		137	137			
100284239	MAHWAH	NJ		03/30/2026		61		(3)			(3)		58	58			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284285	MESQUITE	TX		03/30/2026		355		(22)			(22)		333	333			
100284318	REISTERSTOWN	MD		03/30/2026		22,362		(601)			(601)		21,761	21,761			
100284338	SAHUARITA	AZ		03/30/2026		631		(39)			(39)		592	592			
100284340	OCOEE	FL		03/30/2026		52,255		(2,255)			(2,255)		50,000	50,000			
100284356	EL PASO	TX		03/30/2026		407		(25)			(25)		382	382			
100277848	FAIRBURN	GA		02/26/2026		279		(5)			(5)		274	274			
100277858	TALLMADGE	OH		02/26/2026		315		(6)			(6)		309	309			
100277911	YUCCA VALLEY	CA		02/26/2026		83		(3)			(3)		80	80			
100277946	WASHINGTON	DC		02/26/2026		217		(9)			(9)		208	208			
100277954	KINGMAN	AZ		02/26/2026		210		(10)			(10)		200	200			
100277957	WILMINGTON	DE		02/26/2026		220		(10)			(10)		210	210			
100278000	GLASSBORO	NJ		02/26/2026		306		(6)			(6)		300	300			
100278040	BURBANK	CA		02/26/2026		306		(6)			(6)		300	300			
100278043	SEVERANCE	CO		02/26/2026		813		(36)			(36)		777	777			
100278051	ROCK HILL	SC		02/26/2026		422		(8)			(8)		414	414			
100278070	HANOVER	PA		02/26/2026		277		(13)			(13)		264	264			
100278081	INDIANAPOLIS	IN		02/26/2026		318		(15)			(15)		303	303			
100278123	PHOENIX	AZ		02/26/2026		325		(6)			(6)		319	319			
100278127	RANCHO CORDOVA	CA		02/26/2026		247		(5)			(5)		242	242			
100278185	HARKER HEIGHTS	TX		02/26/2026		318		(13)			(13)		305	305			
100278286	SHEBOYGAN	WI		02/26/2026		472		(21)			(21)		451	451			
100278315	BOZEMAN	MT		02/26/2026		285		(6)			(6)		279	279			
100278324	SAVANNAH	GA		02/26/2026		26,019		(1,019)			(1,019)		25,000	25,000			
100282625	HOMOSASSA	FL		03/02/2026		403		(15)			(15)		388	388			
100282857	LOWELL	IN		03/02/2026		467		(34)			(34)		433	433			
100284088	SAN ANTONIO	TX		03/30/2026		159		(7)			(7)		152	152			
100284150	EDISON	NJ		03/30/2026		133		(6)			(6)		127	127			
100284171	COMMERCE	GA		03/30/2026		118		(3)			(3)		115	115			
100284184	TULLAHOMA	TN		03/30/2026		216		(13)			(13)		203	203			
100284188	FARMINGTON HILLS	MI		03/30/2026		182		(5)			(5)		177	177			
100284209	KNOXVILLE	TN		03/30/2026		200		(5)			(5)		195	195			
100284308	WENATCHEE	WA		03/30/2026		445		(12)			(12)		433	433			
100277875	WAYNESBORO	VA		02/26/2026		1,208		(44)			(44)		1,164	1,164			
100278203	LAS VEGAS	NV		02/26/2026		2,297		(45)			(45)		2,252	2,252			
100278268	SAN ANTONIO	TX		02/26/2026		473		(22)			(22)		451	451			
100278332	GARLAND	TX		02/26/2026		302		(12)			(12)		290	290			
100210834	SEATTLE	WA		05/15/2025		2,218		(120)			(120)		2,098	2,098			
100278293	GLASSBORO	NJ		02/26/2026		1,788		(37)			(37)		1,751	1,751			
100278035	LODI	CA		02/26/2026		74		(1)			(1)		73	73			
100184628	ALEXANDRIA	KY		12/17/2024		304		(21)			(21)		283	283			
100155429	HUTTO	TX		06/18/2024		367		(15)			(15)		352	352			
100277863	CLEWISTON	FL		02/26/2026		113		(2)			(2)		111	111			
100284246	VANDALIA	OH		03/30/2026		47		(2)			(2)		45	45			
100274214	FORT WORTH	TX		01/29/2026		170		(5)			(5)		165	165			
100277926	ABILENE	TX		02/26/2026		119		(6)			(6)		113	113			
100269277	KATY	TX		12/30/2025		94		(4)			(4)		90	90			
100269598	NORTH WALES	PA		12/30/2025		262		(8)			(8)		254	254			
100274563	GREENVILLE	SC		01/29/2026		203		(7)			(7)		196	196			
100274692	NEW BADEN	IL		01/29/2026		206		(7)			(7)		199	199			
100267837	SAINT LOUIS	MO		12/29/2025		50		(4)			(4)		46	46			
100269392	LITTLETON	CO		12/30/2025		513		(23)			(23)		490	490			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274257	VANCOUVER	WA		01/29/2026		215		(8)			(8)		207	207			
100274228	TEMPLE HILLS	MD		01/29/2026		222		(10)			(10)		212	212			
100269754	HILLSBORO	OR		12/30/2025		255		(5)			(5)		250	250			
100284141	BONNEY LAKE	WA		03/30/2026		74		(3)			(3)		71	71			
100265128	BROOKLYN PARK	MN		12/19/2025		206		(12)			(12)		194	194			
100268096	LABELLE	FL		12/29/2025		247		(19)			(19)		228	228			
100274410	LOUISVILLE	KY		01/29/2026		249		(12)			(12)		237	237			
100282521	WILMINGTON	DE		03/02/2026		258		(19)			(19)		239	239			
100267953	RICHMOND	VA		12/29/2025		262		(19)			(19)		243	243			
100277888	HIGHLAND	IN		02/26/2026		181		(7)			(7)		174	174			
100282908	CANTON	OH		03/02/2026		282		(20)			(20)		262	262			
100277799	ALPINE	TX		02/26/2026		227		(9)			(9)		218	218			
100284245	AKRON	OH		03/30/2026		91		(2)			(2)		89	89			
100278019	NORTH HIGHLANDS	CA		02/26/2026		182		(4)			(4)		178	178			
100274227	WADDELL	AZ		01/29/2026		286		(13)			(13)		273	273			
100278117	SAVANNAH	TN		02/26/2026		187		(4)			(4)		183	183			
100257274	NAPLES	FL		11/26/2025		104		(8)			(8)		96	96			
100197177	SEFFNER	FL		02/25/2025		135		(7)			(7)		128	128			
100277932	NORTH RICHLAND HILLS	TX		02/26/2026		303		(12)			(12)		291	291			
100248701	WASILLA	AK		10/29/2025		85		(6)			(6)		79	79			
100277838	MIAMI	FL		02/26/2026		317		(6)			(6)		311	311			
100277912	STANWOOD	WA		02/26/2026		211		(4)			(4)		207	207			
100269465	WAMEGO	KS		12/30/2025		173		(8)			(8)		165	165			
100248521	GRESHAM	OR		10/29/2025		120		(9)			(9)		111	111			
100257782	FRANKFORT	KY		11/26/2025		92		(7)			(7)		85	85			
100247984	RIO LINDA	CA		10/29/2025		94		(7)			(7)		87	87			
100257820	HUNTSVILLE	AL		11/26/2025		96		(7)			(7)		89	89			
100274172	COLTON	CA		01/29/2026		235		(11)			(11)		224	224			
100243958	PALOS HILLS	IL		09/29/2025		79		(6)			(6)		73	73			
100248170	ALEXANDRIA	OH		10/29/2025		101		(7)			(7)		94	94			
100247820	NEW PHILADELPHIA	OH		10/29/2025		104		(8)			(8)		96	96			
100277779	PRINCESS ANNE	MD		02/26/2026		369		(13)			(13)		356	356			
100274551	PORT CHARLOTTE	FL		01/29/2026		201		(7)			(7)		194	194			
100248454	VISALIA	CA		10/29/2025		108		(8)			(8)		100	100			
100269515	CINCINNATI	OH		12/30/2025		205		(4)			(4)		201	201			
100177857	TUCSON	AZ		11/19/2024		396		(16)			(16)		380	380			
100244191	WEST DES MOINES	IA		09/29/2025		74		(4)			(4)		70	70			
100267769	COLUMBIA	AL		12/29/2025		309		(25)			(25)		284	284			
100267970	NASHVILLE	TN		12/29/2025		228		(16)			(16)		212	212			
100208332	PHOENIX	AZ		04/29/2025		285		(16)			(16)		269	269			
100248596	WOODLAND HILLS	CA		10/29/2025		117		(8)			(8)		109	109			
100244065	BOISE	ID		09/29/2025		98		(8)			(8)		90	90			
100247934	EMPORIA	KS		10/29/2025		122		(7)			(7)		115	115			
100273609	MIDLAND	MI		01/23/2026		251		(18)			(18)		233	233			
100269660	NEW WHITELAND	IN		12/30/2025		252		(12)			(12)		240	240			
100274894	INDIANAPOLIS	IN		01/29/2026		938		(34)			(34)		904	904			
100269522	ROSEVILLE	MI		12/30/2025		251		(5)			(5)		246	246			
100244209	FRANKLIN PARK	IL		09/29/2025		106		(6)			(6)		100	100			
100257291	WEST SACRAMENTO	CA		11/26/2025		181		(13)			(13)		168	168			
100211075	SALINAS	CA		05/15/2025		528		(36)			(36)		492	492			
100265174	SAINT CLOUD	MN		12/19/2025		281		(17)			(17)		264	264			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204205	PUYALLUP	WA		03/31/2025		329		(9)			(9)		320	320			
100269561	SPRING	TX		12/30/2025		278		(7)			(7)		271	271			
100257564	SAINT CLOUD	FL		11/26/2025		200		(14)			(14)		186	186			
100269439	KATY	TX		12/30/2025		287		(11)			(11)		276	276			
100269239	KING CITY	CA		12/30/2025		284		(6)			(6)		278	278			
100269179	LIBERTY HILL	TX		12/30/2025		197		(7)			(7)		190	190			
100274185	DENVER	CO		01/29/2026		265		(3)			(3)		262	262			
100257454	SAINT JOHNS	MI		11/26/2025		207		(15)			(15)		192	192			
100274213	CHANDLER	AZ		01/29/2026		506		(16)			(16)		490	490			
100249229	TOMS RIVER	NJ		10/30/2025		119		(2)			(2)		117	117			
100258594	SCHERTZ	TX		12/05/2025		210		(8)			(8)		202	202			
100257320	SOUTH BEND	IN		11/26/2025		220		(16)			(16)		204	204			
100269068	HOUSTON	TX		12/30/2025		221		(10)			(10)		211	211			
100269627	PRESCOTT VALLEY	AZ		12/30/2025		439		(9)			(9)		430	430			
100258538	DOUGLASVILLE	GA		12/05/2025		235		(11)			(11)		224	224			
100248029	CUMMING	GA		10/29/2025		246		(18)			(18)		228	228			
100248051	MAITLAND	FL		10/29/2025		246		(18)			(18)		228	228			
100257515	NORFOLK	VA		11/26/2025		246		(18)			(18)		228	228			
100269079	GLENDORA	CA		12/30/2025		238		(5)			(5)		233	233			
100257300	COVINGTON	GA		11/26/2025		254		(19)			(19)		235	235			
100257460	CHANDLER	AZ		11/26/2025		258		(19)			(19)		239	239			
100267935	SAN ANTONIO	TX		12/29/2025		259		(20)			(20)		239	239			
100061105	ANDERSON	IN		06/01/2021		379		2			2		381	381			
100257863	LANSING	IL		11/26/2025		261		(19)			(19)		242	242			
100204272	MADERA	CA		03/31/2025		448		(12)			(12)		436	436			
100257322	TUCKERTON	NJ		11/26/2025		265		(19)			(19)		246	246			
100257859	SAN DIEGO	CA		11/26/2025		270		(20)			(20)		250	250			
100067430	FARMINGTON	NM		09/23/2021		283		(17)			(17)		266	266			
100258889	TUCSON	AZ		12/05/2025		108		(2)			(2)		106	106			
100258469	BANGOR	PA		12/05/2025		264		(12)			(12)		252	252			
100278142	SPOTSYLVANIA	VA		02/26/2026		499		(12)			(12)		487	487			
100257913	JACKSONVILLE	FL		11/26/2025		272		(14)			(14)		258	258			
100213234	WOODLAND	CA		05/29/2025		91		(2)			(2)		89	89			
100257259	RICHLAND	WA		11/26/2025		275		(13)			(13)		262	262			
100257660	KENNESAW	GA		11/26/2025		282		(20)			(20)		262	262			
100258609	FRANKFORT	KY		12/05/2025		278		(12)			(12)		266	266			
100257653	FALLING WATERS	WV		11/26/2025		206		(15)			(15)		191	191			
100248384	VANCOUVER	WA		10/29/2025		219		(16)			(16)		203	203			
100257304	OCALA	FL		11/26/2025		288		(18)			(18)		270	270			
100248073	FORESTDALE	MA		10/29/2025		225		(13)			(13)		212	212			
100146069	BALTIMORE	MD		03/19/2024		155		(9)			(9)		146	146			
100282613	NASHVILLE	MI		03/02/2026		563		(37)			(37)		526	526			
100239197	CLOVIS	CA		09/29/2025		182		(8)			(8)		174	174			
100257452	HAYDEN	ID		11/26/2025		154		(11)			(11)		143	143			
100249165	HUMBLE	TX		10/30/2025		222		(10)			(10)		212	212			
100211302	ENCINITAS	CA		05/15/2025		95		(6)			(6)		89	89			
100247848	KAWKAWLIN	MI		10/29/2025		234		(15)			(15)		219	219			
100258606	SANTA FE SPRINGS	CA		12/05/2025		298		(6)			(6)		292	292			
100248300	MONTE VISTA	CO		10/29/2025		241		(18)			(18)		223	223			
100208848	BEL AIR	MD		04/29/2025		96		(4)			(4)		92	92			
100248568	HAMMOND	IN		10/29/2025		244		(18)			(18)		226	226			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155645	LA QUINTA	CA		06/18/2024		604		(41)			(41)		563	563			
100249399	WALDORF	MD		10/30/2025		195		(9)			(9)		186	186			
100247765	CUMBERLAND	RI		10/29/2025		248		(18)			(18)		230	230			
100155497	INDIANAPOLIS	IN		06/18/2024		52		(3)			(3)		49	49			
100284068	CROWLEY	TX		03/30/2026		107		(6)			(6)		101	101			
100060411	DOLOMITE	AL		06/01/2021		510		2			2		512	512			
100248002	HUSTONVILLE	KY		10/29/2025		251		(18)			(18)		233	233			
100269115	LONG BEACH	WA		12/30/2025		250		(5)			(5)		245	245			
100269173	ASHEVILLE	NC		12/30/2025		272		(13)			(13)		259	259			
100258521	OLD LYME	CT		12/05/2025		246		(11)			(11)		235	235			
100249482	AMHERST	OH		10/30/2025		246		(11)			(11)		235	235			
100247701	WASHINGTON	NJ		10/29/2025		256		(19)			(19)		237	237			
100248040	HESPERIA	CA		10/29/2025		255		(18)			(18)		237	237			
100257764	HERRIN	IL		11/26/2025		169		(12)			(12)		157	157			
100197161	LAS VEGAS	NV		02/25/2025		88		(6)			(6)		82	82			
100269127	BELVIDERE	TN		12/30/2025		321		(7)			(7)		314	314			
100248138	OKLAHOMA CITY	OK		10/29/2025		259		(19)			(19)		240	240			
100248403	WICKENBURG	AZ		10/29/2025		259		(19)			(19)		240	240			
100230609	POWELL	OH		08/29/2025		171		(6)			(6)		165	165			
100248343	HILLSBOROUGH	NJ		10/29/2025		263		(19)			(19)		244	244			
100257813	SPRING CREEK	NV		11/26/2025		263		(19)			(19)		244	244			
100237480	KENAI	AK		09/12/2025		350		(23)			(23)		327	327			
100274431	ECKERT	CO		01/29/2026		992		(19)			(19)		973	973			
100247864	PORT ST JOHN	FL		10/29/2025		358		(26)			(26)		332	332			
100248443	SOMERSET	MA		10/29/2025		266		(18)			(18)		248	248			
100247808	MIDDLETOWN	OH		10/29/2025		268		(20)			(20)		248	248			
100248690	MISHAWAKA	IN		10/29/2025		268		(20)			(20)		248	248			
100269910	BLANCO	TX		12/30/2025		126		(5)			(5)		121	121			
100274606	MORROW	OH		01/29/2026		538		(10)			(10)		528	528			
100196944	OREGON CITY	OR		02/25/2025		85		(5)			(5)		80	80			
100199569	DENVILLE	NJ		03/05/2025		86		(6)			(6)		80	80			
100257615	LAS VEGAS	NV		11/26/2025		180		(13)			(13)		167	167			
100257791	LEBANON	IN		11/26/2025		180		(13)			(13)		167	167			
100247942	TALLAHASSEE	FL		10/29/2025		270		(15)			(15)		255	255			
100248599	WARREN	OH		10/29/2025		272		(17)			(17)		255	255			
100257521	CORTEZ	CO		11/26/2025		182		(12)			(12)		170	170			
100247851	BANGOR	ME		10/29/2025		365		(23)			(23)		342	342			
100247935	BURLINGTON	IA		10/29/2025		274		(19)			(19)		255	255			
100274720	TINLEY PARK	IL		01/29/2026		411		(16)			(16)		395	395			
100077315	DAINGERFIELD	TX		01/03/2022		404		(10)			(10)		394	394			
100258493	HEMET	CA		12/05/2025		344		(3)			(3)		341	341			
100211000	EXETER	CA		05/15/2025		82		(6)			(6)		76	76			
100068747	LAWRENCEVILLE	GA		09/01/2021		566		(7)			(7)		559	559			
100257753	N LAS VEGAS	NV		11/26/2025		323		(24)			(24)		299	299			
100155723	CAVE SPRING	VA		06/18/2024		60		(5)			(5)		55	55			
100249271	STROUDSBURG	PA		10/30/2025		267		(5)			(5)		262	262			
100248408	MINNEAPOLIS	MN		10/29/2025		278		(15)			(15)		263	263			
100248234	LYNDONVILLE	NY		10/29/2025		153		(11)			(11)		142	142			
100237132	AIKEN	SC		09/12/2025		226		(12)			(12)		214	214			
100248515	FLINTSTONE	GA		10/29/2025		285		(18)			(18)		267	267			
100248057	PUEBLO WEST	CO		10/29/2025		284		(17)			(17)		267	267			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197335	WADSWORTH	OH		02/25/2025		33		(2)			(2)		31	31			
100269628	HERMITAGE	TN		12/30/2025		567		(29)			(29)		538	538			
100257283	GREER	SC		11/26/2025		312		(15)			(15)		297	297			
100248537	CORYDON	IA		10/29/2025		382		(19)			(19)		363	363			
100269429	MILFORD	DE		12/30/2025		185		(4)			(4)		181	181			
100208604	ANTIOCH	CA		04/29/2025		116		(5)			(5)		111	111			
100244102	GLOUCESTER	VA		09/29/2025		10,048		(805)			(805)		9,243	9,243			
100258775	PLANTSVILLE	CT		12/05/2025		290		(15)			(15)		275	275			
100257432	HAYSVILLE	KS		11/26/2025		755		(42)			(42)		713	713			
100155747	FAIRFIELD	OH		06/18/2024		61		(3)			(3)		58	58			
100269778	EL PASO	TX		12/30/2025		153		(7)			(7)		146	146			
100222395	MESA	AZ		07/30/2025		171		(8)			(8)		163	163			
100244204	FRESNO	CA		09/29/2025		241		(17)			(17)		224	224			
100269681	HARDEEVILLE	SC		12/30/2025		275		(13)			(13)		262	262			
100237715	SUWANEE	GA		09/12/2025		246		(18)			(18)		228	228			
100244390	OPELIKA	AL		09/29/2025		245		(17)			(17)		228	228			
100155511	HENDERSON	NV		06/18/2024		62		(5)			(5)		57	57			
100269040	LEESBURG	GA		12/30/2025		378		(15)			(15)		363	363			
100207821	STOCKTON	CA		04/29/2025		109		(3)			(3)		106	106			
100239057	KANSAS CITY	MO		09/29/2025		240		(10)			(10)		230	230			
100248726	MIDDLEBORO	MA		10/29/2025		69		(5)			(5)		64	64			
100248071	CARMEL	NY		10/29/2025		303		(17)			(17)		286	286			
100248745	KILMARNOCK	VA		10/29/2025		248		(17)			(17)		231	231			
100269059	TACOMA	WA		12/30/2025		287		(11)			(11)		276	276			
100207882	BOLINGBROOK	IL		04/29/2025		110		(3)			(3)		107	107			
100239145	COOS BAY	OR		09/29/2025		245		(11)			(11)		234	234			
100269025	GREENSBORO	NC		12/30/2025		375		(17)			(17)		358	358			
100244362	LAS VEGAS	NV		09/29/2025		248		(13)			(13)		235	235			
100244243	UNION	SC		09/29/2025		249		(14)			(14)		235	235			
100243973	BELEN	NM		09/29/2025		255		(20)			(20)		235	235			
100237484	LIMERICK	ME		09/12/2025		257		(19)			(19)		238	238			
100244040	FONTANA	CA		09/29/2025		257		(19)			(19)		238	238			
100244352	CLAYMONT	DE		09/29/2025		252		(14)			(14)		238	238			
100237298	RICHMOND	VA		09/12/2025		256		(18)			(18)		238	238			
100249559	SNEADS FERRY	NC		10/30/2025		406		(8)			(8)		398	398			
100204318	VERNON	NJ		03/31/2025		518		(14)			(14)		504	504			
100258907	ORANGEVALE	CA		12/05/2025		263		(5)			(5)		258	258			
100269920	FRANKSVILLE	WI		12/30/2025		313		(6)			(6)		307	307			
100273697	AKRON	OH		01/23/2026		412		(30)			(30)		382	382			
100269636	CHICAGO	IL		12/30/2025		2,221		(103)			(103)		2,118	2,118			
100274784	LANSING	MI		01/29/2026		234		(8)			(8)		226	226			
100237792	BURLINGTON	KY		09/12/2025		261		(19)			(19)		242	242			
100248778	PINE BLUFF	AR		10/29/2025		260		(18)			(18)		242	242			
100237574	ACWORTH	GA		09/12/2025		258		(16)			(16)		242	242			
100244277	NEWNAN	GA		09/29/2025		261		(19)			(19)		242	242			
100243849	OXNARD	CA		09/29/2025		247		(19)			(19)		228	228			
100269943	ROY	UT		12/30/2025		74		(2)			(2)		72	72			
100247992	LANCASTER	OH		10/29/2025		269		(19)			(19)		250	250			
100237444	LEWISTON	ID		09/12/2025		269		(19)			(19)		250	250			
100244215	SPIRIT LAKE	ID		09/29/2025		269		(19)			(19)		250	250			
100244393	CUYAHOGA FALLS	OH		09/29/2025		263		(13)			(13)		250	250			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269859	GRESHAM	OR		12/30/2025		337		(7)			(7)		330	330			
100248705	EDMOND	OK		10/29/2025		339		(25)			(25)		314	314			
100248444	RICHMOND	CA		10/29/2025		394		(15)			(15)		379	379			
100237467	GUYTON	GA		09/12/2025		364		(25)			(25)		339	339			
100248783	MIDDLEVILLE	MI		10/29/2025		269		(16)			(16)		253	253			
100243834	DRACUT	MA		09/29/2025		273		(20)			(20)		253	253			
100248541	BRICK	NJ		10/29/2025		275		(18)			(18)		257	257			
100237933	WEST MILTON	OH		09/12/2025		276		(19)			(19)		257	257			
100244377	MERCERSBURG	PA		09/29/2025		272		(15)			(15)		257	257			
100269454	FREDERICKSBURG	VA		12/30/2025		449		(21)			(21)		428	428			
100155820	BURLINGTON	KY		06/18/2024		91		(5)			(5)		86	86			
100197294	LEXINGTON	SC		02/25/2025		108		(5)			(5)		103	103			
100239160	BEACHWOOD	NJ		09/29/2025		189		(7)			(7)		182	182			
100249143	CALEXICO	CA		10/30/2025		346		(15)			(15)		331	331			
100248069	FULTON	NY		10/29/2025		277		(16)			(16)		261	261			
100237593	HUDSON	NH		09/12/2025		277		(16)			(16)		261	261			
100237774	POUGHKEEPSIE	NY		09/12/2025		277		(16)			(16)		261	261			
100269688	NORTH CHESTERFIELD	VA		12/30/2025		244		(11)			(11)		233	233			
100249632	HUGO	MN		10/30/2025		333		(6)			(6)		327	327			
100237642	ELKHART	IN		09/12/2025		240		(17)			(17)		223	223			
100243889	SAN TAN VLY	AZ		09/29/2025		378		(23)			(23)		355	355			
100248432	PALM DESERT	CA		10/29/2025		390		(18)			(18)		372	372			
100155373	SAN JACINTO	CA		06/18/2024		70		(4)			(4)		66	66			
100146271	HEBRON	IN		03/19/2024		62		(4)			(4)		58	58			
100254067	GOODYEAR	AZ		10/31/2025		286		(17)			(17)		269	269			
100258843	BAKERSFIELD	CA		12/05/2025		232		(5)			(5)		227	227			
100146164	GARDNER	MA		03/19/2024		272		(17)			(17)		255	255			
100178183	MEDFORD	OR		11/19/2024		288		(15)			(15)		273	273			
100237902	PONCHA SPRINGS	CO		09/12/2025		259		(19)			(19)		240	240			
100237208	NEENAH	WI		09/12/2025		276		(18)			(18)		258	258			
100237138	GREENVILLE	SC		09/12/2025		286		(13)			(13)		273	273			
100244118	ERIE	PA		09/29/2025		247		(17)			(17)		230	230			
100155856	WHITE CITY	OR		06/18/2024		74		(6)			(6)		68	68			
100197440	LAKEWOOD	WA		02/25/2025		97		(5)			(5)		92	92			
100237731	GULFPORT	FL		09/12/2025		218		(16)			(16)		202	202			
100249859	ROSWELL	GA		10/30/2025		259		(9)			(9)		250	250			
100244374	LAKEWOOD	CO		09/29/2025		125		(4)			(4)		121	121			
100155566	STONE MOUNTAIN	GA		06/18/2024		74		(5)			(5)		69	69			
100155524	LOUISVILLE	KY		06/18/2024		65		(5)			(5)		60	60			
100244236	DAYTON	OH		09/29/2025		295		(14)			(14)		281	281			
100237582	GREENWOOD	IN		09/12/2025		169		(12)			(12)		157	157			
100244334	OLMSTED TWP	OH		09/29/2025		295		(14)			(14)		281	281			
100247753	STILLWATER	MN		10/29/2025		284		(14)			(14)		270	270			
100243983	MIDVALE	UT		09/29/2025		299		(14)			(14)		285	285			
100222515	CHAPEL HILL	NC		07/30/2025		47,489		(1,758)			(1,758)		45,731	45,731			
100237310	CASTLETON	IN		09/12/2025		257		(17)			(17)		240	240			
100155553	CAPE CORAL	FL		06/18/2024		77		(6)			(6)		71	71			
100237385	STATEN ISLAND	NY		09/12/2025		175		(13)			(13)		162	162			
100244307	MANSFIELD	OH		09/29/2025		265		(21)			(21)		244	244			
100146061	MCDONOUGH	GA		03/19/2024		65		(4)			(4)		61	61			
100197319	REDMOND	OR		02/25/2025		115		(2)			(2)		113	113			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237744	LAS VEGAS	NV		09/12/2025		267		(19)			(19)		248	248			
100196857	BERTHOUD	CO		02/25/2025		99		(6)			(6)		93	93			
100230329	DELHI	CA		08/29/2025		220		(10)			(10)		210	210			
100237256	SAN DIMAS	CA		09/12/2025		271		(20)			(20)		251	251			
100237750	SOLSBERRY	IN		09/12/2025		268		(17)			(17)		251	251			
100274853	GILBERT	AZ		01/29/2026		398		(8)			(8)		390	390			
100257483	MODESTO	CA		11/26/2025		542		(40)			(40)		502	502			
100258548	TUSTIN	CA		12/05/2025		210		(9)			(9)		201	201			
100267956	VERBENA	AL		12/29/2025		522		(38)			(38)		484	484			
100211389	NEW CASTLE	DE		05/15/2025		290		(10)			(10)		280	280			
100146395	PELZER	SC		03/19/2024		66		(4)			(4)		62	62			
100146325	ORLANDO	FL		03/19/2024		62		(4)			(4)		58	58			
100213423	CASCADE	IA		05/29/2025		186		(9)			(9)		177	177			
100237518	JOHNS CREEK	GA		09/12/2025		276		(17)			(17)		259	259			
100237748	PORTLAND	OR		09/12/2025		275		(16)			(16)		259	259			
100257822	CAPE MAY CH	NJ		11/26/2025		478		(32)			(32)		446	446			
100237917	BRUNSWICK	GA		09/12/2025		327		(24)			(24)		303	303			
100237354	MORENO VALLEY	CA		09/12/2025		378		(21)			(21)		357	357			
100237594	FORT WAYNE	IN		09/12/2025		371		(24)			(24)		347	347			
100269699	BREWTON	AL		12/30/2025		230		(5)			(5)		225	225			
100146011	CHETEK	WI		03/19/2024		471		(28)			(28)		443	443			
100248171	CRESTVIEW	FL		10/29/2025		387		(28)			(28)		359	359			
100244324	MOGADORE	OH		09/29/2025		352		(24)			(24)		328	328			
100244216	RINCON	GA		09/29/2025		282		(18)			(18)		264	264			
100208112	MIDDLETON	ID		04/29/2025		96		(3)			(3)		93	93			
100222121	COTTAGE GROVE	MN		07/30/2025		216		(6)			(6)		210	210			
100078922	FORT WAYNE	IN		02/24/2022		289		(4)			(4)		285	285			
100243919	RIO RICO	AZ		09/29/2025		352		(17)			(17)		335	335			
100239317	LONG BEACH	CA		09/29/2025		297		(14)			(14)		283	283			
100146457	GREEN BAY	WI		03/19/2024		74		(3)			(3)		71	71			
100230745	MORRIS	AL		08/29/2025		356		(22)			(22)		334	334			
100237352	LOS ANGELES	CA		09/12/2025		377		(27)			(27)		350	350			
100237546	LIVE OAK	CA		09/12/2025		268		(15)			(15)		253	253			
100222733	BRANDENBURG	KY		07/30/2025		236		(11)			(11)		225	225			
100269296	SINKING SPG	PA		12/30/2025		599		(12)			(12)		587	587			
100269281	SUMMERVILLE	SC		12/30/2025		930		(43)			(43)		887	887			
100115688	AUBREY	TX		07/20/2023		4,288		36			36		4,324	4,324			
100230331	SOUTH DAYTONA	FL		08/29/2025		269		(6)			(6)		263	263			
100208920	NEW ALBANY	OH		04/29/2025		260		(14)			(14)		246	246			
100222170	SEBRING	FL		07/30/2025		236		(5)			(5)		231	231			
100269292	BUENA PARK	CA		12/30/2025		927		(19)			(19)		908	908			
100208557	LOYALTON	CA		04/29/2025		202		(10)			(10)		192	192			
100197160	ONTARIO	CA		02/25/2025		338		(18)			(18)		320	320			
100230766	JACKSONVILLE	FL		08/29/2025		282		(13)			(13)		269	269			
100243856	CHICAGO	IL		09/29/2025		341		(25)			(25)		316	316			
100247793	LEESBURG	GA		10/29/2025		592		(43)			(43)		549	549			
100155661	LAKEVILLE	MN		06/18/2024		93		(4)			(4)		89	89			
100155808	MIAMI SHORES	FL		06/18/2024		73		(5)			(5)		68	68			
100208329	CLARKSTON	MI		04/29/2025		194		(12)			(12)		182	182			
100269095	CONYERS	GA		12/30/2025		163		(6)			(6)		157	157			
100248349	GLADWIN	MI		10/29/2025		250		(18)			(18)		232	232			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146296	WOODSTOCK	VA		03/19/2024		78		(5)			(5)		73	73			
100257333	TUCSON	AZ		11/26/2025		812		(56)			(56)		756	756			
100269761	RANCHO CORDOVA	CA		12/30/2025		495		(10)			(10)		485	485			
100244070	ELLENSBURG	WA		09/29/2025		423		(30)			(30)		393	393			
100222287	LAKESIDE	MT		07/30/2025		297		(13)			(13)		284	284			
100247962	DAVIS	CA		10/29/2025		415		(19)			(19)		396	396			
100208678	WHITELAND	IN		04/29/2025		200		(12)			(12)		188	188			
100248080	MARINE CITY	MI		10/29/2025		288		(19)			(19)		269	269			
100230258	SYLMAR	CA		08/29/2025		292		(6)			(6)		286	286			
100221929	BLANCHARD	OK		07/30/2025		238		(11)			(11)		227	227			
100207918	PENNSAUKEN	NJ		04/29/2025		205		(13)			(13)		192	192			
100237530	INDIANAPOLIS	IN		09/12/2025		78		(6)			(6)		72	72			
100211382	LITHONIA	GA		05/15/2025		230		(17)			(17)		213	213			
100230490	WINSTON SALEM	NC		08/29/2025		519		(23)			(23)		496	496			
100258565	HARTLAND	MI		12/05/2025		707		(14)			(14)		693	693			
100213273	KANSAS CITY	MO		05/29/2025		250		(13)			(13)		237	237			
100244038	HANCOCK	MD		09/29/2025		457		(33)			(33)		424	424			
100243853	STAR TANNERY	VA		09/29/2025		460		(36)			(36)		424	424			
100064703	HAGERSTOWN	MD		07/14/2021		284		(15)			(15)		269	269			
100221990	MONROVIA	CA		07/30/2025		248		(5)			(5)		243	243			
100237835	ROCHESTER	MN		09/12/2025		1,094		(43)			(43)		1,051	1,051			
100237205	CUMMING	GA		09/12/2025		288		(14)			(14)		274	274			
100210843	CLEVELAND	OH		05/15/2025		223		(17)			(17)		206	206			
100244141	BELLEVUE	NE		09/29/2025		465		(25)			(25)		440	440			
100237190	FARMINGTON HILLS	MI		09/12/2025		228		(15)			(15)		213	213			
100184696	EAGLE RIVER	AK		12/17/2024		2,498		(174)			(174)		2,324	2,324			
100277983	SAN DIEGO	CA		02/26/2026		4,381		(87)			(87)		4,294	4,294			
100269873	PASCO	WA		12/30/2025		27,737		(1,021)			(1,021)		26,716	26,716			
100211223	GREER	SC		05/15/2025		248		(18)			(18)		230	230			
100211216	TULARE	CA		05/15/2025		251		(18)			(18)		233	233			
100248004	OWENSBORO	KY		10/29/2025		326		(23)			(23)		303	303			
100211194	CADDO VALLEY	AR		05/15/2025		254		(17)			(17)		237	237			
100213014	MACON	GA		05/29/2025		279		(15)			(15)		264	264			
100244196	JASPER	GA		09/29/2025		427		(32)			(32)		395	395			
100248070	BAY LAKE	FL		10/29/2025		337		(23)			(23)		314	314			
100237806	NEW SMYRNA BEACH	FL		09/12/2025		846		(53)			(53)		793	793			
100211108	LAS VEGAS	NV		05/15/2025		260		(16)			(16)		244	244			
100210914	BAINBRIDGE	GA		05/15/2025		260		(16)			(16)		244	244			
100257717	LAYTON	UT		11/26/2025		838		(45)			(45)		793	793			
100065606	MILWAUKEE	WI		07/28/2021		256		(10)			(10)		246	246			
100210807	RICHMOND	VA		05/15/2025		260		(16)			(16)		244	244			
100210793	CULLMAN	AL		05/15/2025		225		(17)			(17)		208	208			
100210816	WHITE PLAINS	MD		05/15/2025		243		(18)			(18)		225	225			
100237337	TALLAHASSEE	FL		09/12/2025		593		(37)			(37)		556	556			
100249454	HANAHAN	SC		10/30/2025		455		(9)			(9)		446	446			
100213065	BUCKEYE	AZ		05/29/2025		255		(6)			(6)		249	249			
100239627	LYNCH STATION	VA		09/29/2025		271		(11)			(11)		260	260			
100212968	TWENTYNINE PALMS	CA		05/29/2025		288		(12)			(12)		276	276			
100257663	PARKER	AZ		11/26/2025		1,075		(57)			(57)		1,018	1,018			
100210883	WEST ALLIS	WI		05/15/2025		361		(20)			(20)		341	341			
100211206	ALBUQUERQUE	NM		05/15/2025		360		(19)			(19)		341	341			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211016	CAVE SPRINGS	AR		05/15/2025		270		(15)			(15)		255	255			
100155391	ALBUQUERQUE	NM		06/18/2024		627		(40)			(40)		587	587			
100210822	LAS VEGAS	NV		05/15/2025		273		(14)			(14)		259	259			
100257650	GERMANTOWN HILLS	IL		11/26/2025		874		(32)			(32)		842	842			
100210893	LAKE CITY	SC		05/15/2025		256		(17)			(17)		239	239			
100210825	LAS VEGAS	NV		05/15/2025		51,585		(3,222)			(3,222)		48,363	48,363			
100199883	NORTH PORT	FL		03/05/2025		241		(17)			(17)		224	224			
100213124	PEORIA	AZ		05/29/2025		301		(12)			(12)		289	289			
100213110	AURORA	CO		05/29/2025		305		(16)			(16)		289	289			
100211360	PHOENIX	AZ		05/15/2025		275		(13)			(13)		262	262			
100211136	HENDERSON	NV		05/15/2025		275		(13)			(13)		262	262			
100211245	DULUTH	GA		05/15/2025		275		(13)			(13)		262	262			
100199520	PAYSON	UT		03/05/2025		225		(16)			(16)		209	209			
100204378	IDAHO FALLS	ID		03/31/2025		223		(14)			(14)		209	209			
100210919	ELLENWOOD	GA		05/15/2025		278		(12)			(12)		266	266			
100207584	FULLERTON	CA		04/29/2025		279		(12)			(12)		267	267			
100211271	KENNESAW	GA		05/15/2025		276		(13)			(13)		263	263			
100196693	CASA GRANDE	AZ		02/25/2025		213		(14)			(14)		199	199			
100145888	RIVIERA BEACH	FL		03/19/2024		64		(1)			(1)		63	63			
100257421	RICHLAND	WA		11/26/2025		720		(32)			(32)		688	688			
100239121	KNOXVILLE	TN		09/29/2025		197		(5)			(5)		192	192			
100210974	NEWARK	DE		05/15/2025		284		(10)			(10)		274	274			
100237343	GRANDVIEW	MO		09/12/2025		269		(20)			(20)		249	249			
100230519	PALOS HEIGHTS	IL		08/29/2025		473		(19)			(19)		454	454			
100222221	PHOENIX	AZ		07/30/2025		193		(4)			(4)		189	189			
100077585	RUSHVILLE	IN		01/03/2022		198		(6)			(6)		192	192			
100258894	WILLOW GROVE	PA		12/05/2025		604		(4)			(4)		600	600			
100156304	DAYTON	OH		07/25/2024		3,429		(71)			(71)		3,358	3,358			
100211395	YULEE	FL		05/15/2025		186		(12)			(12)		174	174			
100208087	MURRIETA	CA		04/29/2025		267		(7)			(7)		260	260			
100211349	ANTIOCH	CA		05/15/2025		274		(14)			(14)		260	260			
100208607	LANCASTER	CA		04/29/2025		292		(7)			(7)		285	285			
100196845	CLOVIS	CA		02/25/2025		242		(17)			(17)		225	225			
100199663	BUCKEYE	AZ		03/05/2025		239		(14)			(14)		225	225			
100155377	HILLIARDS	PA		06/18/2024		155		(8)			(8)		147	147			
100237263	SUFFOLK	VA		09/12/2025		506		(30)			(30)		476	476			
100247689	LINDEN	NJ		10/29/2025		260		(19)			(19)		241	241			
100178031	SAINT LOUIS	MO		11/19/2024		387		(19)			(19)		368	368			
100197273	PARKLAND	FL		02/25/2025		263		(15)			(15)		248	248			
100248232	LAKE HAVASU CITY	AZ		10/29/2025		314		(7)			(7)		307	307			
100196758	FALLS CHURCH	VA		02/25/2025		248		(16)			(16)		232	232			
100197481	LOVELAND	CO		02/25/2025		246		(14)			(14)		232	232			
100197233	APALACHIN	NY		02/25/2025		229		(12)			(12)		217	217			
100248469	RANCHO CUCAMONGA	CA		10/29/2025		1,460		(73)			(73)		1,387	1,387			
100210809	SOUTHSIDE	AL		05/15/2025		96		(10)			(10)		86	86			
100269752	MADBURY	NH		12/30/2025		276		(10)			(10)		266	266			
100199919	SUNBURY	OH		03/05/2025		253		(18)			(18)		235	235			
100249679	NUNNELLY	TN		10/30/2025		726		(33)			(33)		693	693			
100210882	TOANO	VA		05/15/2025		1,672		(108)			(108)		1,564	1,564			
100184620	REDDING	CA		12/17/2024		222		(12)			(12)		210	210			
100208898	KINGFISHER	OK		04/29/2025		281		(4)			(4)		277	277			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199442	CARSON	CA		03/05/2025		255		(16)			(16)		239	239			
100199538	LAS VEGAS	NV		03/05/2025		253		(14)			(14)		239	239			
100211026	JEROME	MO		05/15/2025		618		(35)			(35)		583	583			
100237585	RICKREALL	OR		09/12/2025		620		(20)			(20)		600	600			
100167450	MONTAGUE	MI		09/16/2024		15,662		(183)			(183)		15,479	15,479			
100184450	SOUTHFIELD	MI		12/17/2024		542		(19)			(19)		523	523			
100196722	VANCOUVER	WA		02/25/2025		252		(16)			(16)		236	236			
100208726	RODEO	CA		04/29/2025		124		(8)			(8)		116	116			
100199718	VISALIA	CA		03/05/2025		223		(16)			(16)		207	207			
100197147	ALEXANDRIA	VA		02/25/2025		257		(15)			(15)		242	242			
100197274	VALLEJO	CA		02/25/2025		261		(19)			(19)		242	242			
100197412	BEND	OR		02/25/2025		256		(14)			(14)		242	242			
100197483	TORRINGTON	CT		02/25/2025		259		(17)			(17)		242	242			
100213457	LA VERNE	CA		05/29/2025		287		(7)			(7)		280	280			
100187918	NIANTIC	CT		01/07/2025		162		(11)			(11)		151	151			
100197258	GILBERT	AZ		02/25/2025		273		(13)			(13)		260	260			
100248540	WESTVILLE	IN		10/29/2025		287		(21)			(21)		266	266			
100204383	WINSTON SALEM	NC		03/31/2025		280		(17)			(17)		263	263			
5.00005E+11	MADE	NLD		07/31/2025		5							5		(5)		(5)
100284101	SURPRISE	AZ		03/30/2026		308		(7)			(7)		301	301			
100199651	PHOENIX	AZ		03/05/2025		122		(8)			(8)		114	114			
100204299	DERRY	NH		03/31/2025		274		(10)			(10)		264	264			
100213187	GREENSBORO	NC		05/29/2025		369		(20)			(20)		349	349			
100211217	EULESS	TX		05/15/2025		645		(40)			(40)		605	605			
100248269	WOODBURN	OR		10/29/2025		833		(49)			(49)		784	784			
100196899	HADDONFIELD	NJ		02/25/2025		268		(19)			(19)		249	249			
100196978	BELT	MT		02/25/2025		268		(19)			(19)		249	249			
100193454	MONTGOMERY	AL		02/10/2025		120		(3)			(3)		117	117			
100237280	EGG HARBOR TOWNSHIP	NJ		09/12/2025		289		(19)			(19)		270	270			
100243953	GLEN BURNIE	MD		09/29/2025		340		(18)			(18)		322	322			
100196620	PORTERVILLE	CA		02/25/2025		269		(16)			(16)		253	253			
100197065	SYLVANIA	OH		02/25/2025		266		(13)			(13)		253	253			
100199685	EASTHAMPTON	MA		03/05/2025		267		(14)			(14)		253	253			
100188114	VERO BEACH	FL		01/07/2025		169		(12)			(12)		157	157			
100239764	WILLIAMS	AZ		09/29/2025		328		(14)			(14)		314	314			
100196632	BLYTHEWOOD	SC		02/25/2025		252		(18)			(18)		234	234			
100257340	PIONEER	CA		11/26/2025		65		(5)			(5)		60	60			
100230505	SANDY	UT		08/29/2025		309		(7)			(7)		302	302			
100196676	ANDERSON ISLAND	WA		02/25/2025		272		(12)			(12)		260	260			
100196891	RIDGEFIELD	CT		02/25/2025		276		(16)			(16)		260	260			
100184709	HAZEL CREST	IL		12/17/2024		258		(14)			(14)		244	244			
100188137	LORAIN	OH		01/07/2025		85		(4)			(4)		81	81			
100197231	SUMMERVILLE	SC		02/25/2025		270		(19)			(19)		251	251			
100197006	BOUNTIFUL	UT		02/25/2025		278		(14)			(14)		264	264			
100248489	FORT COLLINS	CO		10/29/2025		527		(38)			(38)		489	489			
100210915	PHOENIX	AZ		05/15/2025		451		(1)			(1)		450	450			
100187810	WESTMINSTER	SC		01/07/2025		272		(18)			(18)		254	254			
100208465	LONGVIEW	WA		04/29/2025		304		(15)			(15)		289	289			
100155770	BLACKSHEAR	GA		06/18/2024		193		(15)			(15)		178	178			
100237492	MIDDLETOWN	OH		09/12/2025		261		(19)			(19)		242	242			
100188254	BIG LAKE	MN		01/07/2025		242		(3)			(3)		239	239			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208572	TAYLORSVILLE	KY		04/29/2025		295		(7)			(7)		288	288			
100077058	ODESSA	TX		01/03/2022		367		(13)			(13)		354	354			
100208742	WEST JORDAN	UT		04/29/2025		373		(9)			(9)		364	364			
100184448	BUTTE	MT		12/17/2024		257		(15)			(15)		242	242			
100269393	GRAND JUNCTION	CO		12/30/2025		217		(8)			(8)		209	209			
100204249	BROOKSVILLE	FL		03/31/2025		320		(20)			(20)		300	300			
100196643	LAWRENCEVILLE	GA		02/25/2025		461		(25)			(25)		436	436			
100184571	FAIRMONT	MN		12/17/2024		262		(10)			(10)		252	252			
100155749	YORK	PA		06/18/2024		196		(16)			(16)		180	180			
100165361	LITTLE ELM	TX		08/29/2024		6,083		(105)			(105)		5,978	5,978			
100155774	MASSILLON	OH		06/18/2024		275		(22)			(22)		253	253			
100155672	LANHAM	MD		06/18/2024		197		(14)			(14)		183	183			
100155746	COLUMBUS	OH		06/18/2024		199		(16)			(16)		183	183			
100175209	ALLEN	TX		11/05/2024		7,996		(96)			(96)		7,900	7,900			
100210961	WOODSTOCK	VA		05/15/2025		94		(6)			(6)		88	88			
100184504	SIMI VALLEY	CA		12/17/2024		263		(10)			(10)		253	253			
100184657	STOCKTON	CA		12/17/2024		268		(15)			(15)		253	253			
100204352	CAMBRIDGE	MD		03/31/2025		182		(11)			(11)		171	171			
100155598	MINERAL	VA		06/18/2024		207		(15)			(15)		192	192			
100184648	SUNRISE	FL		12/17/2024		275		(18)			(18)		257	257			
100184885	FAIRFIELD	CA		12/17/2024		266		(9)			(9)		257	257			
100184649	GULF SHORES	AL		12/17/2024		271		(14)			(14)		257	257			
100187808	LA CROSSE	WI		01/07/2025		182		(11)			(11)		171	171			
100187847	OMAHA	NE		01/07/2025		193		(14)			(14)		179	179			
100155865	RINCON	GA		06/18/2024		210		(16)			(16)		194	194			
100155609	ROCKY HILL	CT		06/18/2024		202		(14)			(14)		188	188			
100170478	PHOENIX	AZ		10/09/2024		22,547		(119)			(119)		22,428	22,428			
100177760	FRUITLAND	MD		11/19/2024		249		(16)			(16)		233	233			
100184474	LAS VEGAS	NV		12/17/2024		268		(17)			(17)		251	251			
100155575	GRAFTON	ND		06/18/2024		202		(14)			(14)		188	188			
100155631	O'FALLON	IL		06/18/2024		203		(15)			(15)		188	188			
100208890	NOLENSVILLE	TN		04/29/2025		370		(15)			(15)		355	355			
100184912	DEBARY	FL		12/17/2024		271		(11)			(11)		260	260			
100208003	FROSTBURG	MD		04/29/2025		267		(16)			(16)		251	251			
100184665	LITHONIA	GA		12/17/2024		264		(16)			(16)		248	248			
100155782	GALLOWAY	OH		06/18/2024		137		(11)			(11)		126	126			
100155637	LAS CRUCES	NM		06/18/2024		135		(9)			(9)		126	126			
100178096	INDIANAPOLIS	IN		11/19/2024		237		(17)			(17)		220	220			
100184553	WHITING	NJ		12/17/2024		269		(15)			(15)		254	254			
100221924	WAVERLY	TN		07/30/2025		500		(19)			(19)		481	481			
100187770	ORMOND BEACH	FL		01/07/2025		278		(17)			(17)		261	261			
100204207	EL CAJON	CA		03/31/2025		367		(9)			(9)		358	358			
100178025	MONROE	NY		11/19/2024		256		(18)			(18)		238	238			
100155407	YUKON	OK		06/18/2024		217		(17)			(17)		200	200			
100155849	SPRINGFIELD	OH		06/18/2024		216		(16)			(16)		200	200			
100155818	TOLEDO	OH		06/18/2024		156		(12)			(12)		144	144			
100155491	EDMOND	OK		06/18/2024		279		(20)			(20)		259	259			
100155588	ALBION	IN		06/18/2024		210		(17)			(17)		193	193			
100155725	HAMPTON	GA		06/18/2024		210		(17)			(17)		193	193			
100199661	NORTH PORT	FL		03/05/2025		300		4			4		304	304			
100204367	SURPRISE	AZ		03/31/2025		332		(19)			(19)		313	313			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184594	GRANITEVILLE	SC		12/17/2024		278		(10)			(10)		268	268			
100184907	BAKERSFIELD	CA		12/17/2024		284		(16)			(16)		268	268			
100197159	SURPRISE	AZ		02/25/2025		972		(53)			(53)		919	919			
100184655	COARSEGOLD	CA		12/17/2024		281		(10)			(10)		271	271			
100207566	SAN LUIS OBISPO	CA		04/29/2025		1,036		(52)			(52)		984	984			
100155701	BLUE SPRINGS	MO		06/18/2024		212		(16)			(16)		196	196			
100155462	INDEPENDENCE	MO		06/18/2024		206		(16)			(16)		190	190			
100221976	NASHVILLE	TN		07/30/2025		422		(9)			(9)		413	413			
100197436	SPERRY	OK		02/25/2025		326		(19)			(19)		307	307			
100155850	TUSCALOOSA	AL		06/18/2024		298		(22)			(22)		276	276			
100146070	HURT	VA		03/19/2024		275		(17)			(17)		258	258			
100237860	ELBE	WA		09/12/2025		207		(15)			(15)		192	192			
100155839	STEPHENSON	VA		06/18/2024		223		(14)			(14)		209	209			
100204247	GAITHERSBURG	MD		03/31/2025		60		(3)			(3)		57	57			
100155578	TAMPA	FL		06/18/2024		219		(17)			(17)		202	202			
100155641	BESSEMER	PA		06/18/2024		219		(17)			(17)		202	202			
100155703	CASA GRANDE	AZ		06/18/2024		217		(15)			(15)		202	202			
100155350	RACINE	WI		06/18/2024		385		(24)			(24)		361	361			
100197017	CLANTON	AL		02/25/2025		312		(17)			(17)		295	295			
100155851	SUMMERVILLE	SC		06/18/2024		227		(18)			(18)		209	209			
100178070	STRASBURG	VA		11/19/2024		267		(17)			(17)		250	250			
100178132	ANKENY	IA		11/19/2024		266		(13)			(13)		253	253			
100155589	PORTSMOUTH	VA		06/18/2024		148		(12)			(12)		136	136			
100155523	SAN DIEGO	CA		06/18/2024		218		(13)			(13)		205	205			
100155727	LAS VEGAS	NV		06/18/2024		222		(17)			(17)		205	205			
100248280	WEST ALLIS	WI		10/29/2025		293		(21)			(21)		272	272			
100155644	MANHATTAN	KS		06/18/2024		226		(18)			(18)		208	208			
100155612	CROFTON	KY		06/18/2024		233		(18)			(18)		215	215			
100155784	LITHIA SPRINGS	GA		06/18/2024		233		(18)			(18)		215	215			
100177894	PATASKALA	OH		11/19/2024		269		(12)			(12)		257	257			
100247856	ROCHESTER	NY		10/29/2025		158		(12)			(12)		146	146			
100155815	BEATRICE	NE		06/18/2024		224		(16)			(16)		208	208			
100155809	APPLE VALLEY	CA		06/18/2024		225		(17)			(17)		208	208			
100155597	GRAIN VALLEY	MO		06/18/2024		225		(17)			(17)		208	208			
100196723	GRANADA HILLS	CA		02/25/2025		421		(28)			(28)		393	393			
100184845	TEMECULA	CA		12/17/2024		285		(15)			(15)		270	270			
100155844	HONOLULU	HI		06/18/2024		237		(13)			(13)		224	224			
100184703	PITMAN	NJ		12/17/2024		278		(8)			(8)		270	270			
100237426	DEMOTTE	IN		09/12/2025		875		(33)			(33)		842	842			
100155622	WINDER	GA		06/18/2024		229		(18)			(18)		211	211			
100155493	BOISE	ID		06/18/2024		1,309		(98)			(98)		1,211	1,211			
100155869	FREDERICKSBURG	VA		06/18/2024		229		(18)			(18)		211	211			
100155481	LOGAN TOWNSHIP	NJ		06/18/2024		214		(17)			(17)		197	197			
100155717	BILLINGS	MT		06/18/2024		224		(14)			(14)		210	210			
100230708	MECHANICSVILLE	VA		08/29/2025		295		(6)			(6)		289	289			
100199431	MOORESVILLE	IN		03/05/2025		371		(4)			(4)		367	367			
100177801	MIAMI BEACH	FL		11/19/2024		274		(10)			(10)		264	264			
100221919	BISBEE	AZ		07/30/2025		316		(12)			(12)		304	304			
100155653	LAS VEGAS	NV		06/18/2024		168		(18)			(18)		150	150			
100155435	BROOMFIELD	CO		06/18/2024		231		(17)			(17)		214	214			
100155571	CARY	IL		06/18/2024		226		(12)			(12)		214	214			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100239117	VACAVILLE	CA		09/29/2025		881		(18)			(18)		863	863			
100155432	CALIFORNIA	MO		06/18/2024		159		(14)			(14)		145	145			
100213252	ANNVILLE	PA		05/29/2025		451		(10)			(10)		441	441			
100155711	SPRINGFIELD	MO		06/18/2024		443		(32)			(32)		411	411			
100257411	MELBOURNE	FL		11/26/2025		1,513		(71)			(71)		1,442	1,442			
100204209	CHATTANOOGA	TN		03/31/2025		404		(25)			(25)		379	379			
100207897	FINKSBURG	MD		04/29/2025		49,872		(1,293)			(1,293)		48,579	48,579			
100155699	AVONDALE	AZ		06/18/2024		234		(17)			(17)		217	217			
100155829	CLARKESVILLE	GA		06/18/2024		235		(18)			(18)		217	217			
100155861	NETHER PROVIDENCE TOWNSHIP	PA		06/18/2024		235		(18)			(18)		217	217			
100155549	HERNANDO	FL		06/18/2024		235		(18)			(18)		217	217			
100155794	FREDERICK	MD		06/18/2024		228		(18)			(18)		210	210			
100244155	HANOVER	PA		09/29/2025		712		(54)			(54)		658	658			
100155617	MIAMI	FL		06/18/2024		223		(18)			(18)		205	205			
100155482	MINNEOLA	FL		06/18/2024		237		(17)			(17)		220	220			
100274229	SACRAMENTO	CA		01/29/2026		616		(23)			(23)		593	593			
100184818	ROSSVILLE	GA		12/17/2024		301		(10)			(10)		291	291			
100211044	VILLA GROVE	IL		05/15/2025		161		(12)			(12)		149	149			
100178042	LAS VEGAS	NV		11/19/2024		288		(13)			(13)		275	275			
100211236	INDEPENDENCE	KY		05/15/2025		411		(14)			(14)		397	397			
100155698	BROOMALL	PA		06/18/2024		242		(19)			(19)		223	223			
100155707	GEORGETOWN	IN		06/18/2024		240		(17)			(17)		223	223			
100155646	FONTANA	CA		06/18/2024		242		(19)			(19)		223	223			
100222162	WEST MELBOURNE	FL		07/30/2025		3,441		(71)			(71)		3,370	3,370			
100237175	GARDEN CITY	MO		09/12/2025		1,258		(91)			(91)		1,167	1,167			
100146082	WEST MILFORD	NJ		03/19/2024		208		(12)			(12)		196	196			
100155418	SEBASTIAN	FL		06/18/2024		233		(17)			(17)		216	216			
100138308	FORT PIERCE	FL		12/18/2023		2,926		(34)			(34)		2,892	2,892			
100155841	HUNTINGTON BEACH	CA		06/18/2024		176		(18)			(18)		158	158			
100213328	BOW	WA		05/29/2025		607		(24)			(24)		583	583			
100155487	STAFFORD	VA		06/18/2024		246		(18)			(18)		228	228			
100208670	GOODYEAR	AZ		04/29/2025		499		(12)			(12)		487	487			
100211278	LAS VEGAS	NV		05/15/2025		213		(6)			(6)		207	207			
100184607	MUSCLE SHOALS	AL		12/17/2024		273		(13)			(13)		260	260			
100282866	PENN YAN	NY		03/02/2026		230		(17)			(17)		213	213			
100177721	TUCSON	AZ		11/19/2024		1,018		(62)			(62)		956	956			
100155854	RIO RANCHO	NM		06/18/2024		247		(18)			(18)		229	229			
100155729	SALINAS	CA		06/18/2024		244		(15)			(15)		229	229			
100145984	CHESTERTOWN	MD		03/19/2024		287		(17)			(17)		270	270			
100155592	DAYTONA BEACH	FL		06/18/2024		241		(19)			(19)		222	222			
100196690	ROBBINSDALE	MN		02/25/2025		227		(15)			(15)		212	212			
100146468	MERCED	CA		03/19/2024		211		(13)			(13)		198	198			
100155576	KANSAS CITY	MO		06/18/2024		252		(19)			(19)		233	233			
100155671	SEDRO-WOOLLEY	WA		06/18/2024		252		(19)			(19)		233	233			
100155801	SAVANNAH	GA		06/18/2024		147		(9)			(9)		138	138			
100146550	RANGER	GA		03/19/2024		217		(13)			(13)		204	204			
100210860	MONROE	GA		05/15/2025		446		(23)			(23)		423	423			
100155719	OSAGE BEACH	MO		06/18/2024		242		(19)			(19)		223	223			
100184588	ANTIOCH	CA		12/17/2024		329		(17)			(17)		312	312			
100145989	COURTLAND	VA		03/19/2024		213		(13)			(13)		200	200			
100146489	GLEN CARBON	IL		03/19/2024		220		(13)			(13)		207	207			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146014	PLANTATION	FL		03/19/2024		295		(18)			(18)		277	277			
100145995	STERLING	CT		03/19/2024		220		(13)			(13)		207	207			
100197095	STEEP FALLS	ME		02/25/2025		280		(15)			(15)		265	265			
100146260	LITTLE RIVER	SC		03/19/2024		216		(13)			(13)		203	203			
100146096	DALLAS	PA		03/19/2024		223		(13)			(13)		210	210			
100197208	TAMPA	FL		02/25/2025		52,123		(3,714)			(3,714)		48,409	48,409			
100155678	CASA GRANDE	AZ		06/18/2024		267		(21)			(21)		246	246			
100146318	MILFORD	NJ		03/19/2024		213		(13)			(13)		200	200			
100200144	SLIDELL	LA		03/06/2025		(516)		(2)			(2)		(518)	(518)			
100155600	FORT WAYNE	IN		06/18/2024		85		(5)			(5)		80	80			
100146294	EDGEWOOD	NM		03/19/2024		219		(13)			(13)		206	206			
100146120	MASSILLON	OH		03/19/2024		219		(13)			(13)		206	206			
100146511	FORT WAYNE	IN		03/19/2024		226		(13)			(13)		213	213			
100146126	HESPERIA	CA		03/19/2024		4,608		(275)			(275)		4,333	4,333			
100237228	MACON	GA		09/12/2025		75		(6)			(6)		69	69			
100146232	LINCOLN	NE		03/19/2024		219		(13)			(13)		206	206			
100155499	SPOKANE	WA		06/18/2024		263		(17)			(17)		246	246			
100146188	ABERDEEN	MD		03/19/2024		148		(9)			(9)		139	139			
100146499	PATTERSON	CA		03/19/2024		222		(13)			(13)		209	209			
100199741	SELLERSVILLE	PA		03/05/2025		927		(37)			(37)		890	890			
100257544	WEST PALM BEACH	FL		11/26/2025		496		(34)			(34)		462	462			
100145949	HEBRON	CT		03/19/2024		218		(13)			(13)		205	205			
100145910	VISALIA	CA		03/19/2024		230		(14)			(14)		216	216			
100146473	ROCKFORD	IL		03/19/2024		230		(14)			(14)		216	216			
100146502	BELLEVUE	NE		03/19/2024		390		(23)			(23)		367	367			
100146445	FULTON	MO		03/19/2024		218		(13)			(13)		205	205			
100197034	CORAL SPRINGS	FL		02/25/2025		278		(15)			(15)		263	263			
100204181	NILES	OH		03/31/2025		283		(13)			(13)		270	270			
100237393	CHESAPEAKE	VA		09/12/2025		1,767		(128)			(128)		1,639	1,639			
100207807	GRAFTON	OH		04/29/2025		190		(10)			(10)		180	180			
100146367	TUSCALOOSA	AL		03/19/2024		225		(13)			(13)		212	212			
100155430	GUYTON	GA		06/18/2024		315		(23)			(23)		292	292			
100146398	STATHAM	GA		03/19/2024		225		(13)			(13)		212	212			
100146051	NEWTON	AL		03/19/2024		226		(14)			(14)		212	212			
100155834	EUGENE	OR		06/18/2024		252		(18)			(18)		234	234			
100146563	BOSQUE FARMS	NM		03/19/2024		223		(13)			(13)		210	210			
100146170	AMERICAN FORK	UT		03/19/2024		233		(14)			(14)		219	219			
100146549	LEXINGTON	KY		03/19/2024		225		(13)			(13)		212	212			
100269065	AMARILLO	TX		12/30/2025		1,362		(63)			(63)		1,299	1,299			
100155574	SHELTON	WA		06/18/2024		263		(16)			(16)		247	247			
100146130	TUSCALOOSA	AL		03/19/2024		151		(9)			(9)		142	142			
100208315	LANHAM	MD		04/29/2025		2,247		(58)			(58)		2,189	2,189			
100146190	GREENVILLE	SC		03/19/2024		236		(14)			(14)		222	222			
100248468	ELLENWOOD	GA		10/29/2025		59		(4)			(4)		55	55			
100145916	GRAND JUNCTION	CO		03/19/2024		236		(14)			(14)		222	222			
100146025	SHERMAN	CT		03/19/2024		231		(14)			(14)		217	217			
100146030	BEAUFORT	SC		03/19/2024		236		(14)			(14)		222	222			
100239408	CLARKSVILLE	TN		09/29/2025		1,064		(22)			(22)		1,042	1,042			
100152980	MARRERO	LA		06/27/2024		50,497		(2,289)			(2,289)		48,208	48,208			
100278156	SANTA CLARITA	CA		02/26/2026		116		(1)			(1)		115	115			
5.00007E+11	AMSTERDAM	NLD		09/30/2025		1,977						33	2,010	1,982	(28)		(28)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146242	CHAPIN	SC		03/19/2024		229		(14)			(14)		215	215			
100237654	WINTERSVILLE	OH		09/12/2025		250		(16)			(16)		234	234			
100187761	MARYSVILLE	OH		01/07/2025		437		(21)			(21)		416	416			
100145998	ELLENWOOD	GA		03/19/2024		232		(14)			(14)		218	218			
100146408	PURCELL	OK		03/19/2024		232		(14)			(14)		218	218			
100145899	ROHNERT PARK	CA		03/19/2024		239		(14)			(14)		225	225			
100204317	KODAK	TN		03/31/2025		464		(12)			(12)		452	452			
100199588	TEXAS CITY	TX		03/05/2025		454		(31)			(31)		423	423			
100146093	NEW MILFORD	CT		03/19/2024		164		(14)			(14)		150	150			
100178036	LORAIN	OH		11/19/2024		263		(15)			(15)		248	248			
100145936	GARDNER	KS		03/19/2024		235		(14)			(14)		221	221			
100145975	ST LOUIS	MO		03/19/2024		233		(14)			(14)		219	219			
100146392	LAS VEGAS	NV		03/19/2024		242		(14)			(14)		228	228			
100146525	GLENDALE	AZ		03/19/2024		286		(17)			(17)		269	269			
100141363	HOUSTON	TX		01/30/2024		10,017		(446)			(446)		9,571	9,571			
100230874	BLUFF CITY	TN		08/29/2025		46,895		(1,273)			(1,273)		45,622	45,622			
100222264	DELTONA	FL		07/30/2025		255		(5)			(5)		250	250			
100146200	SOMERSWORTH	NH		03/19/2024		319		(19)			(19)		300	300			
100146103	HUNTSVILLE	AL		03/19/2024		238		(14)			(14)		224	224			
100077340	CENTER POINT	AL		01/03/2022		196		(5)			(5)		191	191			
100146301	MARIETTA	GA		03/19/2024		150		(9)			(9)		141	141			
100196843	MILWAUKEE	WI		02/25/2025		283		(15)			(15)		268	268			
100155444	CORPUS CHRISTI	TX		06/18/2024		274		(7)			(7)		267	267			
100190431	FREDERICK	MD		01/23/2025		398		(7)			(7)		391	391			
100146539	PANAMA CITY	FL		03/19/2024		149		(9)			(9)		140	140			
100069766	PHILADELPHIA	PA		09/01/2021		290		8			8		298	298			
100249734	AUBURN	MA		10/30/2025		9,794		(465)			(465)		9,329	9,329			
100199961	EAST LONGMEADOW	MA		03/05/2025		1,376		(79)			(79)		1,297	1,297			
100146235	BEAVER	PA		03/19/2024		245		(15)			(15)		230	230			
100146326	JEROME	ID		03/19/2024		245		(15)			(15)		230	230			
100146349	PALMYRA	WI		03/19/2024		328		(20)			(20)		308	308			
100146012	RICHMOND	VA		03/19/2024		147		(9)			(9)		138	138			
100146420	PLAINVILLE	CT		03/19/2024		247		(15)			(15)		232	232			
100146137	WEST JORDAN	UT		03/19/2024		227		(13)			(13)		214	214			
100213385	CHESAPEAKE	VA		05/29/2025		293		(18)			(18)		275	275			
100222378	PORT CLINTON	OH		07/30/2025		69		(1)			(1)		68	68			
100146062	BELLEVILLE	IL		03/19/2024		235		(14)			(14)		221	221			
100146545	SCOTTSDALE	AZ		03/19/2024		160		(10)			(10)		150	150			
100146056	LAKEVILLE	CT		03/19/2024		242		(14)			(14)		228	228			
100146288	RIO LINDA	CA		03/19/2024		248		(15)			(15)		233	233			
100146308	SALEM	OR		03/19/2024		272		(16)			(16)		256	256			
100145946	FOND DU LAC	WI		03/19/2024		255		(14)			(14)		241	241			
100155718	LEE'S SUMMIT	MO		06/18/2024		381		(27)			(27)		354	354			
100208455	EVERETT	WA		04/29/2025		552		(14)			(14)		538	538			
100146265	VINELAND	NJ		03/19/2024		245		(15)			(15)		230	230			
100146430	ST LOUIS	MO		03/19/2024		251		(15)			(15)		236	236			
100145994	THATCHER	AZ		03/19/2024		251		(15)			(15)		236	236			
100204330	SEVIERVILLE	TN		03/31/2025		524		(32)			(32)		492	492			
100258654	SACRAMENTO	CA		12/05/2025		744		(23)			(23)		721	721			
100146117	LANCASTER	WI		03/19/2024		250		(15)			(15)		235	235			
100146532	BESSEMER	AL		03/19/2024		284		(17)			(17)		267	267			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
5.00008E+11	S-HERTOGENBOSCH	NLD		03/27/2026		1,247						(4)	1,243	1,256	13		13
100146212	HENDERSON	NV		03/19/2024		258		(15)			(15)		243	243			
100211083	KILLEEN	TX		05/15/2025		264		(16)			(16)		248	248			
100155583	KANSAS CITY	MO		06/18/2024		230		(18)			(18)		212	212			
100146274	AUSTELL	GA		03/19/2024		244		(15)			(15)		229	229			
100155478	WOODBRIDGE TOWNSHIP	NJ		06/18/2024		359		(28)			(28)		331	331			
100064682	BALTIMORE	MD		07/14/2021		174		(13)			(13)		161	161			
100155446	MIAMISBURG	OH		06/18/2024		152		(12)			(12)		140	140			
100155364	LITTLE EGG HARBOR TOWNSHIP	NJ		06/18/2024		281		(20)			(20)		261	261			
100155495	EAST PROVIDENCE	RI		06/18/2024		265		(18)			(18)		247	247			
100146091	ROCK HILL	SC		03/19/2024		163		(14)			(14)		149	149			
100207640	TOMS RIVER	NJ		04/29/2025		406		(22)			(22)		384	384			
100145924	GEORGETOWN	IN		03/19/2024		256		(15)			(15)		241	241			
100146339	CLANTON	AL		03/19/2024		241		(14)			(14)		227	227			
100145972	CULPEPPER	VA		03/19/2024		249		(15)			(15)		234	234			
100278264	COOKEVILLE	TN		02/26/2026		273		(5)			(5)		268	268			
100248578	TUCSON	AZ		10/29/2025		1,627		(96)			(96)		1,531	1,531			
100199737	CULPEPPER	VA		03/05/2025		610		(38)			(38)		572	572			
100146148	ORLANDO	FL		03/19/2024		233		(14)			(14)		219	219			
100208470	LOS ANGELES	CA		04/29/2025		379		(23)			(23)		356	356			
100155605	WINSTON	GA		06/18/2024		168		(12)			(12)		156	156			
100071846	BOSSIER CITY	LA		10/14/2021		488		(31)			(31)		457	457			
100197074	POUGHKEEPSIE	NY		02/25/2025		269		(10)			(10)		259	259			
100257513	AURORA	CO		11/26/2025		55		(4)			(4)		51	51			
100204375	PERRY HALL	MD		03/31/2025		587		(36)			(36)		551	551			
100155420	PINE BLUFF	AR		06/18/2024		169		(19)			(19)		150	150			
100170055	MACOMB	MI		11/08/2024		67		(2)			(2)		65	65			
100249861	ANGIER	NC		10/30/2025		303		(6)			(6)		297	297			
100065818	WALDORF	MD		07/23/2021		14,874		(473)			(473)		14,401	14,401			
100145958	KINGSBURG	CA		03/19/2024		237		(14)			(14)		223	223			
100244190	KING OF PRUSSIA	PA		09/29/2025		77		(6)			(6)		71	71			
100244407	FOX LAKE	WI		09/29/2025		129		(7)			(7)		122	122			
100269287	ROGERS	AR		12/30/2025		237		(5)			(5)		232	232			
100267647	ALLIANCE	NE		12/29/2025		189		(16)			(16)		173	173			
100155371	NEW RIVER	AZ		06/18/2024		349		(27)			(27)		322	322			
100244055	MOUNTAIN HOME	AR		09/29/2025		259		(16)			(16)		243	243			
100265068	CHUNCHULA	AL		12/19/2025		189		(14)			(14)		175	175			
100269377	JACKSON	TN		12/30/2025		284		(11)			(11)		273	273			
100146048	BLUE SPRINGS	MO		03/19/2024		425		(25)			(25)		400	400			
100155628	SOMERS POINT	NJ		06/18/2024		367		(26)			(26)		341	341			
100146506	LAKELAND	FL		03/19/2024		302		(18)			(18)		284	284			
100257946	DUMFRIES	VA		11/26/2025		235		(16)			(16)		219	219			
100269620	BALLWIN	MO		12/30/2025		166		(8)			(8)		158	158			
100244409	OCALA	FL		09/29/2025		94		(3)			(3)		91	91			
100196587	KEIZER	OR		02/25/2025		204		(15)			(15)		189	189			
100196998	GLENDALE	AZ		02/25/2025		50,053		(2,309)			(2,309)		47,744	47,744			
100155752	TIFTON	GA		06/18/2024		236		(16)			(16)		220	220			
100196661	PORT ORANGE	FL		02/25/2025		375		(27)			(27)		348	348			
100210848	DEATSVILLE	AL		05/15/2025		96		(6)			(6)		90	90			
100146403	CINCINNATI	OH		03/19/2024		266		(16)			(16)		250	250			
100187952	POOLER	GA		01/07/2025		701		(45)			(45)		656	656			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213289	CHULA VISTA	CA		05/29/2025		747		(17)			(17)		730	730			
100146390	SUN CITY CENTER	FL		03/19/2024		343		(20)			(20)		323	323			
100276666	CARBONDALE	IL		01/29/2026		658		(13)			(13)		645	645			
100155496	ABERDEEN	MD		06/18/2024		159		(11)			(11)		148	148			
100199849	COEUR D ALENE	ID		03/05/2025		576		(11)			(11)		565	565			
100146160	SUMMERVILLE	SC		03/19/2024		316		(19)			(19)		297	297			
100204373	WILLIAMSBURG	VA		03/31/2025		458		(29)			(29)		429	429			
100239439	FRESNO	CA		09/29/2025		1,013		(39)			(39)		974	974			
100222260	TINLEY PARK	IL		07/30/2025		186		(4)			(4)		182	182			
100248583	LONG VALLEY	NJ		10/29/2025		554		(33)			(33)		521	521			
100184480	DANBURY	CT		12/17/2024		430		(24)			(24)		406	406			
100136250	LIBERTY HILL	TX		11/20/2023		6,221		85			85		6,306	6,306			
100237144	MYRTLE BEACH	SC		09/12/2025		416		(30)			(30)		386	386			
100211185	CHAMPAIGN	IL		05/15/2025		805		(60)			(60)		745	745			
100244043	DACULA	GA		09/29/2025		246		(20)			(20)		226	226			
100244007	WILLIAMSBURG	KY		09/29/2025		240		(14)			(14)		226	226			
100155814	ROCK HILL	SC		06/18/2024		263		(20)			(20)		243	243			
100155664	INDIANAPOLIS	IN		06/18/2024		278		(20)			(20)		258	258			
100199522	MONROE	NC		03/05/2025		588		(7)			(7)		581	581			
100269750	THOMPSONVILLE	MI		12/30/2025		33,900		(622)			(622)		33,278	33,278			
100237314	DISPUTANTA	VA		09/12/2025		234		(17)			(17)		217	217			
100146221	CHEYENNE	WY		03/19/2024		259		(15)			(15)		244	244			
100237252	ANCHORAGE	AK		09/12/2025		237		(17)			(17)		220	220			
100248180	EDMOND	OK		10/29/2025		193		(14)			(14)		179	179			
100155799	MASSILLON	OH		06/18/2024		403		(26)			(26)		377	377			
100155862	SURRY	VA		06/18/2024		261		(16)			(16)		245	245			
100237452	GROSSE POINTE WOODS	MI		09/12/2025		291		(21)			(21)		270	270			
100257714	LAFAYETTE	OR		11/26/2025		745		(54)			(54)		691	691			
100184481	WICHITA	KS		12/17/2024		251		(12)			(12)		239	239			
100155741	WALKER	LA		06/18/2024		390		(16)			(16)		374	374			
100208338	BOULDER CREEK	CA		04/29/2025		394		(9)			(9)		385	385			
100269243	TIGARD	OR		12/30/2025		1,336		(28)			(28)		1,308	1,308			
100146538	CATOOSA	OK		03/19/2024		329		(20)			(20)		309	309			
100213141	NORTH HIGHLANDS	CA		05/29/2025		189		(10)			(10)		179	179			
100230565	PLANTATION	FL		08/29/2025		927		(20)			(20)		907	907			
100199691	CONCORD	NC		03/05/2025		81		(6)			(6)		75	75			
100230751	EDGEWATER	MD		08/29/2025		250		(11)			(11)		239	239			
100237440	SHREVEPORT	LA		09/12/2025		173		(13)			(13)		160	160			
100146510	BAKERSFIELD	CA		03/19/2024		285		(17)			(17)		268	268			
100237248	CORTEZ	CO		09/12/2025		203		(15)			(15)		188	188			
100210836	DELAWARE	OH		05/15/2025		879		(62)			(62)		817	817			
100146518	FOLEY	AL		03/19/2024		364		(22)			(22)		342	342			
100208065	PORTERVILLE	CA		04/29/2025		805		(47)			(47)		758	758			
100184561	ALBUQUERQUE	NM		12/17/2024		515		(19)			(19)		496	496			
100074637	VALENTINE	NE		12/01/2021		330		(5)			(5)		325	325			
100146565	LAS VEGAS	NV		03/19/2024		358		(21)			(21)		337	337			
100177924	VIRGINIA BEACH	VA		11/19/2024		461		(33)			(33)		428	428			
100258757	BEEBE	AR		12/05/2025		2,841		(130)			(130)		2,711	2,711			
100184478	STERLING HEIGHTS	MI		12/17/2024		405		(26)			(26)		379	379			
100237694	MILFORD	DE		09/12/2025		1,371		(100)			(100)		1,271	1,271			
5.00007E+11	HAARLEM	NLD		09/30/2025		937						15	952	936	(16)		(16)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197276	VANCOUVER	WA		02/25/2025		403		(23)			(23)		380	380			
100211227	SAN BERNARDINO	CA		05/15/2025		410		(30)			(30)		380	380			
100208590	WINCHESTER	VA		04/29/2025		888		(20)			(20)		868	868			
100024249	MEMPHIS	TN		09/20/2018		1,249		(10)			(10)		1,239	1,239			
100208099	KANSAS CITY	KS		04/29/2025		4,232		(22)			(22)		4,210	4,210			
100274876	TALLAHASSEE	FL		01/29/2026		45		(2)			(2)		43	43			
100146508	SCOTTSDALE	AZ		03/19/2024		379		(22)			(22)		357	357			
100090896	RICHMOND HILL	GA		01/31/2023		37,172		157			157		37,329	37,329			
100199473	WARRENTON	OR		03/05/2025		550		(34)			(34)		516	516			
100134886	INDIANAPOLIS	IN		10/30/2023		4,147		(20)			(20)		4,127	4,127			
100282778	MINNEAPOLIS	MN		03/02/2026		246		(18)			(18)		228	228			
100208507	GLEN ALLEN	VA		04/29/2025		213		(6)			(6)		207	207			
100155392	MYRTLE BEACH	SC		06/18/2024		605		(39)			(39)		566	566			
100208224	PLYMOUTH	MI		04/29/2025		848		(43)			(43)		805	805			
100145883	TUCSON	AZ		03/19/2024		362		(22)			(22)		340	340			
100228113	ARNOLD	MO		08/07/2025		2,903		(52)			(52)		2,851	2,851			
100210850	SARASOTA	FL		05/15/2025		268		(12)			(12)		256	256			
100247873	WILLIAMSBURG	VA		10/29/2025		258		(15)			(15)		243	243			
100196865	LAKE HOPATCONG	NJ		02/25/2025		234		(16)			(16)		218	218			
100210948	ANTIOCH	IL		05/15/2025		276		(17)			(17)		259	259			
100211344	AIRWAY HEIGHTS	WA		05/15/2025		555		(24)			(24)		531	531			
100204359	GILBERT	AZ		03/31/2025		351		(23)			(23)		328	328			
100278219	ENUMCLAW	WA		02/26/2026		91		(4)			(4)		87	87			
100210923	SACRAMENTO	CA		05/15/2025		279		(8)			(8)		271	271			
100237196	EATON RAPIDS	MI		09/12/2025		245		(18)			(18)		227	227			
100146464	ROGERSVILLE	AL		03/19/2024		258		(16)			(16)		242	242			
100208664	CALDWELL	ID		04/29/2025		752		(18)			(18)		734	734			
100211238	HAHIRA	GA		05/15/2025		267		(13)			(13)		254	254			
100155513	COVINGTON	GA		06/18/2024		505		(40)			(40)		465	465			
100155796	VOORHEES TOWNSHIP	NJ		06/18/2024		316		(23)			(23)		293	293			
100146075	POCONO SUMMIT	PA		03/19/2024		144		(9)			(9)		135	135			
100155582	SAN BERNARDINO	CA		06/18/2024		553		(42)			(42)		511	511			
100210862	PALMERTON	PA		05/15/2025		226		(13)			(13)		213	213			
100199643	KLAMATH FALLS	OR		03/05/2025		789		(56)			(56)		733	733			
100199865	LAS VEGAS	NV		03/05/2025		631		(45)			(45)		586	586			
100239771	BAYONNE	NJ		09/29/2025		260		(5)			(5)		255	255			
100284331	CONWAY	SC		03/30/2026		316		(14)			(14)		302	302			
100284322	NORTHFIELD	IL		03/30/2026		333		(20)			(20)		313	313			
100237602	PALM BAY	FL		09/12/2025		296		(21)			(21)		275	275			
100204382	BURLINGAME	CA		03/31/2025		271		(7)			(7)		264	264			
100146547	LAWRENCEVILLE	GA		03/19/2024		274		(17)			(17)		257	257			
100258613	CLARKS SUMMIT	PA		12/05/2025		245		(11)			(11)		234	234			
100184626	FRIDLEY	MN		12/17/2024		432		(11)			(11)		421	421			
100248524	LA HABRA	CA		10/29/2025		849		(30)			(30)		819	819			
100273706	GREENVILLE	SC		01/23/2026		229		(11)			(11)		218	218			
100070198	CLEVELAND	OH		09/01/2021		539		22			22		561	561			
100273512	LAND O LAKES	FL		01/23/2026		258		(15)			(15)		243	243			
100146021	DARIEN	IL		03/19/2024		432		(25)			(25)		407	407			
100062600	ROCHESTER	NY		07/01/2021		93							93	93			
100145981	PORT ST LUCIE	FL		03/19/2024		436		(25)			(25)		411	411			
100146029	ELGIN	IL		03/19/2024		436		(25)			(25)		411	411			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196993	SANDIA PARK	NM		02/25/2025		825		(59)			(59)		766	766			
100269358	OVERLAND PARK	KS		12/30/2025		209		(8)			(8)		201	201			
100146400	COVINGTON	GA		03/19/2024		1,061		(40)			(40)		1,021	1,021			
100197291	NORWALK	CA		02/25/2025		3,740		(228)			(228)		3,512	3,512			
100267761	PERRY	GA		12/29/2025		233		(17)			(17)		216	216			
100155694	ELK GROVE	CA		06/18/2024		1,782		(130)			(130)		1,652	1,652			
100248043	RICHLAND	MO		10/29/2025		101		(7)			(7)		94	94			
100211401	MARIETTA	GA		05/15/2025		5,931		(421)			(421)		5,510	5,510			
100068523	MACON	GA		08/25/2021		658		(9)			(9)		649	649			
100208259	HAILEY	ID		04/29/2025		962		(56)			(56)		906	906			
100248506	WOODSTOCK	GA		10/29/2025		419		(28)			(28)		391	391			
100197223	CARSON	CA		02/25/2025		329		(22)			(22)		307	307			
100258811	MIAMI	FL		12/05/2025		225		(5)			(5)		220	220			
100211014	ELLENWOOD	GA		05/15/2025		74		(6)			(6)		68	68			
100067949	TWIN LAKE	MI		09/23/2021		250		(13)			(13)		237	237			
100184732	TRION	GA		12/17/2024		261		(13)			(13)		248	248			
100184781	LACEY	WA		12/17/2024		861		(48)			(48)		813	813			
100066958	ALBANY	GA		08/02/2021		7,152		76			76		7,228	7,228			
100146522	FORSYTH	GA		03/19/2024		441		(26)			(26)		415	415			
100208555	WOODS CROSS	UT		04/29/2025		76							76	76			
100208011	SAN BERNARDINO	CA		04/29/2025		947		(23)			(23)		924	924			
100257787	LOS BANOS	CA		11/26/2025		384		(19)			(19)		365	365			
100237351	ALBUQUERQUE	NM		09/12/2025		1,200		(87)			(87)		1,113	1,113			
100168317	WARRENTON	VA		09/20/2024		5,382		(145)			(145)		5,237	5,237			
100146466	MERRILL	WI		03/19/2024		450		(27)			(27)		423	423			
100237809	PALM BAY	FL		09/12/2025		220		(16)			(16)		204	204			
100237850	DECATUR	AL		09/12/2025		220		(16)			(16)		204	204			
100184751	CLEVELAND	OH		12/17/2024		244		(8)			(8)		236	236			
100237361	LANOKA HARBOR	NJ		09/12/2025		237		(16)			(16)		221	221			
100237723	AUGUSTA	GA		09/12/2025		238		(17)			(17)		221	221			
100161047	BENTONVILLE	AR		07/24/2024		33,246		(734)			(734)		32,512	32,512			
100071671	COPPERAS COVE	TX		10/14/2021		275		(17)			(17)		258	258			
100199733	HONOLULU	HI		03/05/2025		398		(5)			(5)		393	393			
100244410	RENO	NV		09/29/2025		260		(18)			(18)		242	242			
100146132	WHITE	GA		03/19/2024		277		(16)			(16)		261	261			
100155845	GLENSIDE	PA		06/18/2024		1,029		(71)			(71)		958	958			
100199609	OAKLAND	NJ		03/05/2025		908		9			9		917	917			
100177305	LUBBOCK	TX		01/16/2025		126		(4)			(4)		122	122			
100213331	LAS VEGAS	NV		05/29/2025		238		(6)			(6)		232	232			
100062984	ATHENS	TN		07/01/2021		941		(13)			(13)		928	928			
100199690	BARTLETT	TN		03/05/2025		882		(36)			(36)		846	846			
100230321	SOUTH BEND	IN		08/29/2025		225		(10)			(10)		215	215			
100074747	ROME	NY		12/01/2021		487		(3)			(3)		484	484			
100197377	NAPLES	FL		02/25/2025		270		(19)			(19)		251	251			
100274742	GREEN VALLEY	AZ		01/29/2026		273		(6)			(6)		267	267			
100146199	WHEELERSBURG	OH		03/19/2024		306		(18)			(18)		288	288			
100155636	RIVERVIEW	FL		06/18/2024		399		(30)			(30)		369	369			
100210935	CENTENNIAL	CO		05/15/2025		2,998		(99)			(99)		2,899	2,899			
100146335	ROEBUCK	SC		03/19/2024		472		(27)			(27)		445	445			
100066292	ROCHESTER	IN		08/02/2021		363		(7)			(7)		356	356			
100146089	WILLIAMSBURG	KY		03/19/2024		498		(29)			(29)		469	469			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100247874	MAPLEWOOD	MN		10/29/2025		2,495		(87)			(87)		2,408	2,408			
100155647	ALBUQUERQUE	NM		06/18/2024		627		(41)			(41)		586	586			
100244014	CAIRO	GA		09/29/2025		236		(11)			(11)		225	225			
100197328	BROOKSVILLE	FL		02/25/2025		932		(62)			(62)		870	870			
100212867	LOUISVILLE	KY		05/29/2025		649		(24)			(24)		625	625			
100155805	RENO	NV		06/18/2024		545		(27)			(27)		518	518			
100146186	MILLERSVILLE	PA		03/19/2024		514		(30)			(30)		484	484			
100196745	LUNENBURG	VA		02/25/2025		934		(54)			(54)		880	880			
100146107	GRAND ISLAND	FL		03/19/2024		485		(29)			(29)		456	456			
100269456	RAYMORE	MO		12/30/2025		2,185		(111)			(111)		2,074	2,074			
100197283	CHICO	CA		02/25/2025		1,452		(56)			(56)		1,396	1,396			
100197425	MALAGA	WA		02/25/2025		753		(48)			(48)		705	705			
100196612	GRANTS	NM		02/25/2025		256		(16)			(16)		240	240			
100237674	SULPHUR ROCK	AR		09/12/2025		416		(28)			(28)		388	388			
100134824	PENNSAUKEN	NJ		10/30/2023		23,715		(257)			(257)		23,458	23,458			
100155735	ROME	GA		06/18/2024		627		(42)			(42)		585	585			
100061588	JOLIET	IL		07/01/2021		651		(18)			(18)		633	633			
100208236	GRANTS PASS	OR		04/29/2025		833		(49)			(49)		784	784			
100211064	ST. MARYS	GA		05/15/2025		248		(15)			(15)		233	233			
100247969	ORLAND	ME		10/29/2025		1,422		(81)			(81)		1,341	1,341			
100196747	HARRISON TOWNSHIP	MI		02/25/2025		2,025		(50)			(50)		1,975	1,975			
100146015	VANCOUVER	WA		03/19/2024		1,070		(62)			(62)		1,008	1,008			
100146142	ANDOVER	MN		03/19/2024		1,908		(108)			(108)		1,800	1,800			
100237828	WILLINGBORO	NJ		09/12/2025		636		(46)			(46)		590	590			
100074559	HAMMOND	IN		12/01/2021		351		(10)			(10)		341	341			
100248719	TAMPA	FL		10/29/2025		554		(29)			(29)		525	525			
100155656	CHOWCHILLA	CA		06/18/2024		412		(29)			(29)		383	383			
100211133	WEST PALM BEACH	FL		05/15/2025		256		(13)			(13)		243	243			
100023415	LAWRENCEVILLE	GA		08/16/2018		1,458		(23)			(23)		1,435	1,435			
100199566	MINNEOLA	FL		03/05/2025		1,139		(81)			(81)		1,058	1,058			
100210975	BRIDGEWATER	NJ		05/15/2025		246		(15)			(15)		231	231			
100177905	ZEBULON	NC		11/19/2024		235		(15)			(15)		220	220			
100151100	ARLINGTON	TX		05/08/2024		19,737		(171)			(171)		19,566	19,566			
100204332	SAN DIEGO	CA		03/31/2025		236		(18)			(18)		218	218			
100207633	ORLANDO	FL		04/29/2025		272		(12)			(12)		260	260			
100174412	GREEN BROOK	NJ		10/31/2024		1,557		(27)			(27)		1,530	1,530			
100199551	JOHNSON CITY	TN		03/05/2025		807		(38)			(38)		769	769			
100184437	NEW PORT RICHEY	FL		12/17/2024		1,110		(61)			(61)		1,049	1,049			
100199855	PEMBROKE	KY		03/05/2025		344		(18)			(18)		326	326			
100237353	MILTON	NH		09/12/2025		392		(29)			(29)		363	363			
100146128	DELAWARE	OH		03/19/2024		1,345		(71)			(71)		1,274	1,274			
100284179	PALMDALE	CA		03/30/2026		212		(6)			(6)		206	206			
100244123	RIVERVIEW	FL		09/29/2025		27,343		(1,618)			(1,618)		25,725	25,725			
100155410	HAINES CITY	FL		06/18/2024		859		(66)			(66)		793	793			
100146102	PALM BAY	FL		03/19/2024		314		(18)			(18)		296	296			
100277929	WESTFIELD	IN		02/26/2026		197		(9)			(9)		188	188			
100268140	RINGTOWN	PA		12/29/2025		154		(11)			(11)		143	143			
100188162	NEVADA	MO		01/07/2025		993		(63)			(63)		930	930			
100155471	EVERETT	PA		06/18/2024		310		(25)			(25)		285	285			
100145992	WINTER HAVEN	FL		03/19/2024		481		(26)			(26)		455	455			
100187904	HINSDALE	NH		01/07/2025		255		(14)			(14)		241	241			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210833	WARRENSBURG	MO		05/15/2025		218		(16)			(16)		202	202			
100269033	ELDORADO	IL		12/30/2025		225		(8)			(8)		217	217			
100257436	HOWELL	NJ		11/26/2025		308		(23)			(23)		285	285			
100269350	DOWNERS GROVE	IL		12/30/2025		164		(3)			(3)		161	161			
100208798	AURORA	CO		04/29/2025		241		(6)			(6)		235	235			
100230197	LAKE SHORE	MD		08/29/2025		359		(16)			(16)		343	343			
100267754	WYNNE	AR		12/29/2025		222		(14)			(14)		208	208			
100230430	LAS VEGAS	NV		08/29/2025		1,684		(63)			(63)		1,621	1,621			
100204313	CHARLOTTE	NC		03/31/2025		295		(15)			(15)		280	280			
100257733	SIDNEY	OH		11/26/2025		241		(18)			(18)		223	223			
100247739	OREGON	WI		10/29/2025		228		(14)			(14)		214	214			
100199562	BOISE	ID		03/05/2025		2,060		(145)			(145)		1,915	1,915			
100278169	BANNING	CA		02/26/2026		55		(3)			(3)		52	52			
100204381	JACKSON	MI		03/31/2025		78		(2)			(2)		76	76			
100256190	ENTERPRISE	AL		11/25/2025		152		(3)			(3)		149	149			
100244138	GRAND ISLAND	NE		09/29/2025		210		(16)			(16)		194	194			
100155542	MARGATE	FL		06/18/2024		987		(73)			(73)		914	914			
100062763	LOUISVILLE	KY		07/01/2021		375		(9)			(9)		366	366			
100244057	DALLAS	GA		09/29/2025		231		(18)			(18)		213	213			
100221932	THE DALLES	OR		07/30/2025		164		(8)			(8)		156	156			
100244010	BOWIE	MD		09/29/2025		233		(17)			(17)		216	216			
100146031	ELGIN	SC		03/19/2024		838		(49)			(49)		789	789			
100244189	WILLIAMSTOWN	NJ		09/29/2025		242		(19)			(19)		223	223			
100258468	TYBEE ISLAND	GA		12/05/2025		298		(6)			(6)		292	292			
100177932	WASHINGTON	NC		11/19/2024		279		(14)			(14)		265	265			
100146280	GLEN ROCK	PA		03/19/2024		318		(19)			(19)		299	299			
100230625	SPRINGFIELD	TN		08/29/2025		953		(20)			(20)		933	933			
100199931	COTTONTOWN	TN		03/05/2025		913		(36)			(36)		877	877			
100146298	SHEPHERDSVILLE	KY		03/19/2024		401		(23)			(23)		378	378			
100239755	BOYNTON BEACH	FL		09/29/2025		189		(5)			(5)		184	184			
100222369	KANSAS CITY	MO		07/30/2025		161		(3)			(3)		158	158			
100060394	NIXA	MO		06/01/2021		596		2			2		598	598			
100184497	LAS VEGAS	NV		12/17/2024		237		(16)			(16)		221	221			
100274779	HOMESTEAD	FL		01/29/2026		113		(2)			(2)		111	111			
100284330	KNIGHTSVILLE	SC		03/30/2026		306		(2)			(2)		304	304			
100244137	EL PASO	TX		09/29/2025		414		(20)			(20)		394	394			
100237697	SYRACUSE	NY		09/12/2025		252		(18)			(18)		234	234			
100197348	SOUTHFIELD	MI		02/25/2025		385		(24)			(24)		361	361			
100237292	SAINT CLOUD	FL		09/12/2025		232		(17)			(17)		215	215			
100207755	LEXINGTON	SC		04/29/2025		697		(18)			(18)		679	679			
100244129	PAPILLION	NE		09/29/2025		207		(14)			(14)		193	193			
100269391	ARDMORE	PA		12/30/2025		993		(38)			(38)		955	955			
100199745	LAS VEGAS	NV		03/05/2025		169		(12)			(12)		157	157			
100248210	FERNLEY	NV		10/29/2025		763		(47)			(47)		716	716			
100213097	GREER	SC		05/29/2025		232		(12)			(12)		220	220			
100247751	MAGNA	UT		10/29/2025		232		(17)			(17)		215	215			
100064046	COVE CITY	NC		07/01/2021		465		1			1		466	466			
100213399	MACON	GA		05/29/2025		7,791		(182)			(182)		7,609	7,609			
100257789	YUMA	AZ		11/26/2025		166		(9)			(9)		157	157			
100269477	BRIDGTON	ME		12/30/2025		37		(2)			(2)		35	35			
100199834	OWENS CROSS ROADS	AL		03/05/2025		249		(18)			(18)		231	231			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100187950	BARBERTON	OH		01/07/2025		223		(16)			(16)		207	207			
100155761	ORANGE BEACH	AL		06/18/2024		989		(72)			(72)		917	917			
100210811	WARSAW	OH		05/15/2025		416		(31)			(31)		385	385			
100247889	MEDFORD	OR		10/29/2025		99		(7)			(7)		92	92			
3350112468	TWENTYNINE PALMS	CA		10/20/2025		122,375							122,375	122,375			
100257240	FAIRMONT	WV		11/26/2025		344		(21)			(21)		323	323			
100207617	YARMOUTH PORT	MA		04/29/2025		797		(49)			(49)		748	748			
3350116982	DETROIT	MI		12/11/2025		140,809							140,809	140,809			
100154866	SELMA	CA		07/19/2024		19,792		(776)			(776)		19,016	19,016			
100207567	GLEN BURNIE	MD		04/29/2025		258		(16)			(16)		242	242			
100257505	PARKER	CO		11/26/2025		323		(22)			(22)		301	301			
100200057	GARY	IN		03/06/2025		119		(5)			(5)		114	114			
100244107	DAYTONA BEACH	FL		09/29/2025		344		(21)			(21)		323	323			
100208106	DAWSONVILLE	GA		04/29/2025		143		(3)			(3)		140	140			
100273583	PHILLIPSBURG	NJ		01/23/2026		579		(40)			(40)		539	539			
100204564	EASTON	PA		04/04/2025		10,200		(293)			(293)		9,907	9,907			
3350115548	COUNTRY CLUB HILLS	IL		12/04/2025		121,780							121,780	121,780			
100211224	SACRAMENTO	CA		05/15/2025		672		(46)			(46)		626	626			
100199699	RICHARDSON	TX		03/05/2025		5,411		(12)			(12)		5,399	5,399			
100213367	CORAL SPRINGS	FL		05/29/2025		288		(7)			(7)		281	281			
100199613	GREENBRIER	TN		03/05/2025		357		(25)			(25)		332	332			
100277847	NILES	MI		02/26/2026		293		(6)			(6)		287	287			
100278245	SAINT CHARLES	MO		02/26/2026		426		(20)			(20)		406	406			
100284227	JACKSONVILLE	FL		03/30/2026		84		(2)			(2)		82	82			
100282631	CHARLESTON	WV		03/02/2026		303		(22)			(22)		281	281			
100282793	STOVER	MO		03/02/2026		110		(8)			(8)		102	102			
100284058	COVINGTON	GA		03/30/2026		787		(48)			(48)		739	739			
100284140	WAYLAND	MI		03/30/2026		161		(4)			(4)		157	157			
100284208	TROUTMAN	NC		03/30/2026		590		(36)			(36)		554	554			
100284307	HAYWARD	CA		03/30/2026		559		(24)			(24)		535	535			
100269149	JEFFERSON	GA		12/30/2025		69		(1)			(1)		68	68			
100155742	BETHEL PARK	PA		06/18/2024		48,555		(3,608)			(3,608)		44,947	44,947			
100269779	PHOENIX	AZ		12/30/2025		153		(5)			(5)		148	148			
100278008	DOLPHIN	VA		02/26/2026		144		(3)			(3)		141	141			
100273585	ORLANDO	FL		01/23/2026		244		(15)			(15)		229	229			
100244342	GALLOWAY	OH		09/29/2025		215		(12)			(12)		203	203			
100273613	STREETSBORO	OH		01/23/2026		250		(11)			(11)		239	239			
100274391	WILDWOOD CREST	NJ		01/29/2026		254		(12)			(12)		242	242			
100274190	RUSSELLVILLE	KY		01/29/2026		276		(13)			(13)		263	263			
100274417	GILBERT	AZ		01/29/2026		285		(5)			(5)		280	280			
100284157	DE LEON SPRINGS	FL		03/30/2026		194		(5)			(5)		189	189			
100269099	LANCASTER	SC		12/30/2025		154		(7)			(7)		147	147			
100243976	GREER	SC		09/29/2025		76		(6)			(6)		70	70			
100155816	VIRGINIA BEACH	VA		06/18/2024		878		(57)			(57)		821	821			
100258007	ACWORTH	GA		11/26/2025		94		(7)			(7)		87	87			
100269370	EASTOVER	NC		12/30/2025		192		(9)			(9)		183	183			
100184662	WESLEY CHAPEL	FL		12/17/2024		252		(12)			(12)		240	240			
100269110	GLOUCESTER	VA		12/30/2025		223		(10)			(10)		213	213			
100265235	LEIGHTON	AL		12/19/2025		230		(17)			(17)		213	213			
100196752	EL DORADO	KS		02/25/2025		212		(13)			(13)		199	199			
100269294	SALEM	VA		12/30/2025		244		(11)			(11)		233	233			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199579	AUBURN	IN		03/05/2025		42		(3)			(3)		39	39			
100204178	LAKE FOREST	CA		03/31/2025		310		(16)			(16)		294	294			
100184937	HACKETTSTOWN	NJ		12/17/2024		89		(5)			(5)		84	84			
100213263	FREDERICK	MD		05/29/2025		802		(41)			(41)		761	761			
100061428	ANSONVILLE	NC		06/01/2021		319		1			1		320	320			
100249515	SHELBYVILLE	KY		10/30/2025		146		(7)			(7)		139	139			
100102492	PEMBROKE PINES	FL		06/07/2023		14,198		(131)			(131)		14,067	14,067			
100257500	SWARTZ CREEK	MI		11/26/2025		206		(13)			(13)		193	193			
100274203	DELHI	LA		01/29/2026		284		(5)			(5)		279	279			
100257667	COLUMBUS	OH		11/26/2025		214		(15)			(15)		199	199			
100267890	CRYSTAL RIVER	FL		12/29/2025		168		(12)			(12)		156	156			
100207583	MEDINA	OH		04/29/2025		154		(8)			(8)		146	146			
100257899	CAMMACK VILLAGE	AR		11/26/2025		523		(38)			(38)		485	485			
100269543	GAFFNEY	SC		12/30/2025		247		(5)			(5)		242	242			
100199508	INDIANAPOLIS	IN		03/05/2025		56		(4)			(4)		52	52			
100210864	ORANGE	VA		05/15/2025		585		(36)			(36)		549	549			
100196686	WINN	ME		02/25/2025		1,730		(105)			(105)		1,625	1,625			
100197137	HENDERSON	NV		02/25/2025		2,738		(182)			(182)		2,556	2,556			
100239383	FRASER	MI		09/29/2025		831		(17)			(17)		814	814			
100258646	JENSEN BEACH	FL		12/05/2025		173		(4)			(4)		169	169			
100199565	NEEDLES	CA		03/05/2025		58		(4)			(4)		54	54			
100247966	RAYTOWN	MO		10/29/2025		192		(14)			(14)		178	178			
100247724	FOREST GROVE	OR		10/29/2025		233		(17)			(17)		216	216			
100199607	YELLOW SPRINGS	OH		03/05/2025		75		(5)			(5)		70	70			
100247795	GILBERT	AZ		10/29/2025		237		(17)			(17)		220	220			
100248227	BRIMFIELD	MA		10/29/2025		237		(17)			(17)		220	220			
100257352	KANSAS CITY	MO		11/26/2025		237		(17)			(17)		220	220			
100237137	PANAMA CITY	FL		09/12/2025		192		(14)			(14)		178	178			
100146474	HOLIDAY	FL		03/19/2024		650		(39)			(39)		611	611			
100247954	HAMILTON TOWNSHIP	OH		10/29/2025		238		(15)			(15)		223	223			
100257128	MYRTLE BEACH	SC		11/26/2025		240		(17)			(17)		223	223			
100277855	SACRAMENTO	CA		02/26/2026		1,455		(24)			(24)		1,431	1,431			
100099952	RIALTO	CA		03/28/2023		10,062		(190)			(190)		9,872	9,872			
100247782	LEXINGTON	SC		10/29/2025		238		(12)			(12)		226	226			
100199434	PEORIA	AZ		03/05/2025		79		(6)			(6)		73	73			
100248258	MIDDLETOWN	OH		10/29/2025		202		(15)			(15)		187	187			
100237832	STOCKTON	CA		09/12/2025		140		(10)			(10)		130	130			
100257412	LENEXA	KS		11/26/2025		342		(20)			(20)		322	322			
100247693	LOUISVILLE	KY		10/29/2025		224		(16)			(16)		208	208			
100065160	BATON ROUGE	LA		07/14/2021		2,213		(40)			(40)		2,173	2,173			
100274829	TOMS RIVER	NJ		01/29/2026		54		(2)			(2)		52	52			
100155819	TONGANOXIE	KS		06/18/2024		899		(49)			(49)		850	850			
100197186	GULF SHORES	AL		02/25/2025		86		(4)			(4)		82	82			
100269659	GRANTS PASS	OR		12/30/2025		857		(9)			(9)		848	848			
100244266	ENUMCLAW	WA		09/29/2025		228		(16)			(16)		212	212			
100239075	NEW PALESTINE	IN		09/29/2025		223		(10)			(10)		213	213			
100237349	ALABASTER	AL		09/12/2025		232		(17)			(17)		215	215			
100243875	PLANO	TX		09/29/2025		233		(18)			(18)		215	215			
100222038	DURHAM	NC		07/30/2025		165		(8)			(8)		157	157			
100248334	ROGERS	AR		10/29/2025		307		(22)			(22)		285	285			
100239163	HELMETTA	NJ		09/29/2025		222		(5)			(5)		217	217			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196735	BAY SHORE	NY		02/25/2025		59		(2)			(2)		57	57			
100249326	HILMAR	CA		10/30/2025		275		(5)			(5)		270	270			
100244208	LITHONIA	GA		09/29/2025		234		(16)			(16)		218	218			
100155835	FREDERICKSBURG	VA		06/18/2024		2,421		(183)			(183)		2,238	2,238			
100199875	DUNEDIN	FL		03/05/2025		93		(6)			(6)		87	87			
100088990	STOCKBRIDGE	GA		11/15/2022		3,292		(149)			(149)		3,143	3,143			
100277970	SALISBURY	MD		02/26/2026		1,108		(22)			(22)		1,086	1,086			
100237378	ALBUQUERQUE	NM		09/12/2025		238		(17)			(17)		221	221			
100248359	ALGONQUIN	IL		10/29/2025		160		(11)			(11)		149	149			
100211163	HENDERSON	NV		05/15/2025		807		(57)			(57)		750	750			
100237931	RENO	NV		09/12/2025		329		(24)			(24)		305	305			
100237807	MONROE TOWNSHIP	NJ		09/12/2025		247		(16)			(16)		231	231			
100274303	MURRIETA	CA		01/29/2026		1,453		(28)			(28)		1,425	1,425			
100237764	OAK RIDGE	NJ		09/12/2025		249		(14)			(14)		235	235			
100248667	WOODBINE	NJ		10/29/2025		167		(9)			(9)		158	158			
100244153	GRAND FORKS	ND		09/29/2025		255		(16)			(16)		239	239			
100269690	TUCSON	AZ		12/30/2025		248		(11)			(11)		237	237			
100248271	POMPANO BEACH	FL		10/29/2025		239		(17)			(17)		222	222			
100269927	COVINGTON	LA		12/30/2025		298		(12)			(12)		286	286			
100244200	ELIZABETHTOWN	PA		09/29/2025		201		(14)			(14)		187	187			
100237695	ANTELOPE	CA		09/12/2025		284		(16)			(16)		268	268			
100239249	GREENVILLE	SC		09/29/2025		255		(2)			(2)		253	253			
100237545	FAYETTEVILLE	GA		09/12/2025		233		(17)			(17)		216	216			
100257599	BANNING	CA		11/26/2025		352		(24)			(24)		328	328			
100243816	PEORIA	AZ		09/29/2025		211		(13)			(13)		198	198			
100210993	READING	PA		05/15/2025		215		(16)			(16)		199	199			
100237787	CORAM	NY		09/12/2025		160		(12)			(12)		148	148			
100248410	MIRAMAR	FL		10/29/2025		193		(14)			(14)		179	179			
100257557	TABERNACLE	NJ		11/26/2025		561		(32)			(32)		529	529			
100244305	PHILADELPHIA	PA		09/29/2025		247		(17)			(17)		230	230			
100258675	MOUNT JULIET	TN		12/05/2025		465		(9)			(9)		456	456			
100213182	LATHROP	CA		05/29/2025		171		(9)			(9)		162	162			
100207762	FORT WORTH	TX		04/29/2025		1,729		(64)			(64)		1,665	1,665			
100269729	CHARLOTTE	NC		12/30/2025		218		(8)			(8)		210	210			
100230190	WEST SALEM	OH		08/29/2025		252		(11)			(11)		241	241			
100237336	SCARBOROUGH	ME		09/12/2025		5,009		(361)			(361)		4,648	4,648			
100237646	KANSAS CITY	MO		09/12/2025		345		(19)			(19)		326	326			
100199576	JOHNSON VALLEY	CA		03/05/2025		166		(12)			(12)		154	154			
100248233	NEW ORLEANS	LA		10/29/2025		238		(17)			(17)		221	221			
100184521	SAINT JAMES	MO		12/17/2024		149		(9)			(9)		140	140			
100155804	STAFFORD TOWNSHIP	NJ		06/18/2024		903		(63)			(63)		840	840			
100221917	INDIANAPOLIS	IN		07/30/2025		231		(11)			(11)		220	220			
100244291	FLANDERS	NJ		09/29/2025		3,618		(231)			(231)		3,387	3,387			
100222293	MENIFEE	CA		07/30/2025		1,263		(26)			(26)		1,237	1,237			
100249643	JOLIET	IL		10/30/2025		329		(17)			(17)		312	312			
100184769	LAKE PLACID	FL		12/17/2024		252		(11)			(11)		241	241			
100208783	OREGON CITY	OR		04/29/2025		308		(7)			(7)		301	301			
100244389	BIRMINGHAM	AL		09/29/2025		476		(39)	1		(40)		436	436			
100196663	STONE MOUNTAIN	GA		02/25/2025		1,016		(35)			(35)		981	981			
100199740	MESA	AZ		03/05/2025		109		(8)			(8)		101	101			
100216291	ATLANTA	GA		06/20/2025		6,258		(121)			(121)		6,137	6,137			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243971	MECHANICSVILLE	VA		09/29/2025		209		(15)			(15)		194	194			
100222009	SEMINOLE	FL		07/30/2025		357		(7)			(7)		350	350			
100237849	LANCASTER	SC		09/12/2025		335		(25)			(25)		310	310			
100212873	SMYRNA	GA		05/29/2025		219		(5)			(5)		214	214			
100208430	ARBUCKLE	CA		04/29/2025		206		(11)			(11)		195	195			
100208633	SIMPSONVILLE	SC		04/29/2025		205		(8)			(8)		197	197			
100208185	BRANDON	FL		04/29/2025		244		(6)			(6)		238	238			
100274608	PEOTONE	IL		01/29/2026		1,215		(57)			(57)		1,158	1,158			
100278101	SAN ANTONIO	TX		02/26/2026		162		(8)			(8)		154	154			
100207722	EATON	OH		04/29/2025		221		(12)			(12)		209	209			
100199815	KANSAS CITY	MO		03/05/2025		456		(33)			(33)		423	423			
100211125	ANDALUSIA	AL		05/15/2025		235		(15)			(15)		220	220			
100210880	SHIPPENSBURG	PA		05/15/2025		237		(14)			(14)		223	223			
100199464	HOLTS SUMMIT	MO		03/05/2025		116		(8)			(8)		108	108			
100197397	HENDERSON	NV		02/25/2025		189		(12)			(12)		177	177			
100257324	DAYTON	OH		11/26/2025		784		(31)			(31)		753	753			
100244175	ALGOMA	WI		09/29/2025		481		(31)			(31)		450	450			
100207972	POINT PLEASANT BEACH	NJ		04/29/2025		255		(15)			(15)		240	240			
100230423	SURPRISE	AZ		08/29/2025		386		(8)			(8)		378	378			
100274734	MILWAUKEE	WI		01/29/2026		373		(17)			(17)		356	356			
100061123	SAINT LOUIS	MO		06/01/2021		543		2			2		545	545			
100208884	BLAINE	MN		04/29/2025		228		(6)			(6)		222	222			
100211286	INMAN	SC		05/15/2025		253		(10)			(10)		243	243			
100248576	HACKETTSTOWN	NJ		10/29/2025		238		(17)			(17)		221	221			
100196853	WEST SACRAMENTO	CA		02/25/2025		226		(16)			(16)		210	210			
100199468	SUPERIOR	CO		03/05/2025		211		(15)			(15)		196	196			
100212992	GOODYEAR	AZ		05/29/2025		289		(12)			(12)		277	277			
100196664	MOSES LAKE	WA		02/25/2025		135		(9)			(9)		126	126			
100196777	RIVERSIDE	CA		02/25/2025		224		(16)			(16)		208	208			
100199802	DENVER	CO		03/05/2025		223		(16)			(16)		207	207			
100199906	KANSAS CITY	MO		03/05/2025		222		(15)			(15)		207	207			
100199799	ASTORIA	OR		03/05/2025		227		(16)			(16)		211	211			
100178051	MIDLOTHIAN	VA		11/19/2024		180		(13)			(13)		167	167			
100210798	SUMTER	SC		05/15/2025		235		(15)			(15)		220	220			
100204325	ANTIOCH	CA		03/31/2025		237		(6)			(6)		231	231			
100199463	ROCKWOOD	MI		03/05/2025		208		(15)			(15)		193	193			
100211303	GLEN ALLEN	VA		05/15/2025		1,328		(49)			(49)		1,279	1,279			
100178176	TAMARAC	FL		11/19/2024		185		(13)			(13)		172	172			
100199626	RENO	NV		03/05/2025		237		(17)			(17)		220	220			
100188104	CONWAY	AR		01/07/2025		220		(13)			(13)		207	207			
100208744	EL PASO	TX		04/29/2025		223		(14)			(14)		209	209			
100199461	PORT SAINT LUCIE	FL		03/05/2025		241		(17)			(17)		224	224			
100177892	TONOPAH	AZ		11/19/2024		186		(9)			(9)		177	177			
100177913	EFFORT	PA		11/19/2024		191		(14)			(14)		177	177			
100199500	BREMERTON	WA		03/05/2025		243		(17)			(17)		226	226			
100248671	LOWELL	MA		10/29/2025		1,208		(88)			(88)		1,120	1,120			
100199457	WILMINGTON	DE		03/05/2025		239		(13)			(13)		226	226			
100199563	PORTLAND	OR		03/05/2025		239		(13)			(13)		226	226			
100199857	BELLINGHAM	WA		03/05/2025		239		(13)			(13)		226	226			
100199555	WOODFORD	VT		03/05/2025		249		(18)			(18)		231	231			
100196813	MURRIETA	CA		02/25/2025		242		(14)			(14)		228	228			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177856	BROWNSBURG	IN		11/19/2024		197		(14)			(14)		183	183			
100145891	SAINT PETERS	MO		03/19/2024		795		(46)			(46)		749	749			
100148875	EL CAJON	CA		04/17/2024		3,111		(51)			(51)		3,060	3,060			
100177823	PORT ORANGE	FL		11/19/2024		198		(13)			(13)		185	185			
100178081	PHOENIX	AZ		11/19/2024		195		(10)			(10)		185	185			
100178041	LA VISTA	NE		11/19/2024		193		(14)			(14)		179	179			
100199923	LAKE SHORE	MD		03/05/2025		95		(7)			(7)		88	88			
100213087	MEDFORD	OR		05/29/2025		179		(10)			(10)		169	169			
100237682	WINCHENDON	MA		09/12/2025		485		(26)			(26)		459	459			
100184611	SACRAMENTO	CA		12/17/2024		225		(13)			(13)		212	212			
100208542	LINDEN	CA		04/29/2025		294		(8)			(8)		286	286			
100208592	THOMASVILLE	GA		04/29/2025		280		(17)			(17)		263	263			
100177944	TONEY	AL		11/19/2024		209		(15)			(15)		194	194			
100199709	LEESBURG	VA		03/05/2025		259		(5)			(5)		254	254			
100196852	SARALAND	AL		02/25/2025		250		(17)			(17)		233	233			
100208282	WILLIAMSFIELD	IL		04/29/2025		214		(13)			(13)		201	201			
100146542	MASCOTTE	FL		03/19/2024		368		(21)			(21)		347	347			
100178047	MIDDLEBURG	FL		11/19/2024		138		(10)			(10)		128	128			
100199763	MANTECA	CA		03/05/2025		241		(12)			(12)		229	229			
100199449	WENTZVILLE	MO		03/05/2025		261		(4)			(4)		257	257			
100199826	IOWA CITY	IA		03/05/2025		262		(5)			(5)		257	257			
100199628	LAFAYETTE	IN		03/05/2025		325		(18)			(18)		307	307			
100208654	CLOVERDALE	CA		04/29/2025		582		(28)			(28)		554	554			
100248282	LAKE ELSINORE	CA		10/29/2025		211		(14)			(14)		197	197			
100249533	CLEVELAND	OH		10/30/2025		626		(38)			(38)		588	588			
100177871	SHELBY TOWNSHIP	MI		11/19/2024		224		(16)			(16)		208	208			
100199552	KAUKAUNA	WI		03/05/2025		266		(1)			(1)		265	265			
100199851	BETHLEHEM	PA		03/05/2025		266		(1)			(1)		265	265			
100177833	PAINESVILLE	OH		11/19/2024		227		(16)			(16)		211	211			
100247990	HELENA	MO		10/29/2025		70		(5)			(5)		65	65			
100269468	KEMAH	TX		12/30/2025		229		(9)			(9)		220	220			
100177985	NEWBERRY	FL		11/19/2024		535		(24)			(24)		511	511			
100197323	BLAINE	MN		02/25/2025		263		(10)			(10)		253	253			
100268001	BOWLING GREEN	KY		12/29/2025		199		(15)			(15)		184	184			
100177813	BILLINGS	MT		11/19/2024		229		(15)			(15)		214	214			
100267811	KANSAS CITY	KS		12/29/2025		218		(16)			(16)		202	202			
100178197	BUFFALO	NY		11/19/2024		225		(13)			(13)		212	212			
100267747	OKLAHOMA CITY	OK		12/29/2025		223		(15)			(15)		208	208			
100269703	HOLT	MI		12/30/2025		214		(4)			(4)		210	210			
100199891	FAIRHOPE	AL		03/05/2025		263		(4)			(4)		259	259			
100199797	GEORGETOWN	SC		03/05/2025		265		(5)			(5)		260	260			
100274751	DRAPER	VA		01/29/2026		412		(8)			(8)		404	404			
100267941	PHENIX CITY	AL		12/29/2025		219		(15)			(15)		204	204			
100248377	HURRICANE	UT		10/29/2025		227		(16)			(16)		211	211			
100177820	ZEELAND	MI		11/19/2024		223		(12)			(12)		211	211			
100257490	NORTH CHESTERFIELD	VA		11/26/2025		227		(17)			(17)		210	210			
100167413	CHAPEL HILL	NC		09/16/2024		40,976		(640)			(640)		40,336	40,336			
100204163	ARMAGH	PA		03/31/2025		188		(12)			(12)		176	176			
100199848	EAST WENATCHEE	WA		03/05/2025		272		2			2		274	274			
100184816	FOND DU LAC	WI		12/17/2024		225		(15)			(15)		210	210			
100199806	ALGONQUIN	IL		03/05/2025		268		(1)			(1)		267	267			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177830	FRANKLIN PARK	NJ		11/19/2024		249		(16)			(16)		233	233			
100199703	EL MIRAGE	AZ		03/05/2025		403		(29)			(29)		374	374			
100178108	MIDDLETOWN	OH		11/19/2024		228		(13)			(13)		215	215			
100077334	NORFOLK	VA		01/03/2022		512		(5)			(5)		507	507			
100199621	WINDHAM	NH		03/05/2025		329		(21)			(21)		308	308			
100199896	CROFTON	MD		03/05/2025		459		(33)			(33)		426	426			
100210842	LECANTO	FL		05/15/2025		234		(15)			(15)		219	219			
100177943	NAMPA	ID		11/19/2024		251		(11)			(11)		240	240			
100110630	FORT WORTH	TX		06/30/2023		3,805		32			32		3,837	3,837			
100257873	WEST COVINA	CA		11/26/2025		226		(11)			(11)		215	215			
100199752	ROSEVILLE	CA		03/05/2025		182		1			1		183	183			
100178052	LIVONIA	NY		11/19/2024		230		(15)			(15)		215	215			
100184789	PARKER	CO		12/17/2024		248		(12)			(12)		236	236			
100237589	SPRINGFIELD	IL		09/12/2025		212		(15)			(15)		197	197			
100208226	MANTECA	CA		04/29/2025		207		(13)			(13)		194	194			
100177904	MARSHFIELD	WI		11/19/2024		263		(10)			(10)		253	253			
100155529	WARREN	OH		06/18/2024		1,088		(84)			(84)		1,004	1,004			
100244087	PITTSBURG	CA		09/29/2025		896		(57)			(57)		839	839			
100177758	LUSBY	MD		11/19/2024		238		(10)			(10)		228	228			
100199892	LEES SUMMIT	MO		03/05/2025		274		3			3		277	277			
100248042	HENDERSON	NV		10/29/2025		285		(21)			(21)		264	264			
100269698	TAYLORS	SC		12/30/2025		89		(3)			(3)		86	86			
100204174	MEXICO BEACH	FL		03/31/2025		2,954		(172)			(172)		2,782	2,782			
100178085	BUFFALO	NY		11/19/2024		204		1			1		205	205			
100237698	RIO RANCHO	NM		09/12/2025		777		(42)			(42)		735	735			
100177940	YPSILANTI	MI		11/19/2024		263		(8)			(8)		255	255			
100237488	RESEDA	CA		09/12/2025		375		(21)			(21)		354	354			
100177726	BRUNSWICK	OH		11/19/2024		289		(15)			(15)		274	274			
100177955	STOKESDALE	NC		11/19/2024		270		(11)			(11)		259	259			
100177729	GERMANTOWN	MD		11/19/2024		333		(24)			(24)		309	309			
100249544	MOUNT PLEASANT	TN		10/30/2025		217		(4)			(4)		213	213			
100141880	ANAHEIM	CA		03/27/2024		32,295		(51)			(51)		32,244	32,244			
100248479	LEXINGTON	SC		10/29/2025		223		(16)			(16)		207	207			
100076865	WASHINGTON	DC		01/03/2022		560		(6)			(6)		554	554			
100230247	FORT MYERS	FL		08/29/2025		235		(9)			(9)		226	226			
100199682	HANAHAN	SC		03/05/2025		399		(24)			(24)		375	375			
100199419	CHANDLER	AZ		03/05/2025		382		(27)			(27)		355	355			
100178188	TINLEY PARK	IL		11/19/2024		547		(32)			(32)		515	515			
100177832	HICKORY	NC		11/19/2024		304		(18)			(18)		286	286			
100213353	WEST HARTFORD	CT		05/29/2025		576		(31)			(31)		545	545			
100155826	HOOVER	AL		06/18/2024		6,986		(445)			(445)		6,541	6,541			
100153085	BUCKEYE	AZ		06/27/2024		6,833		(95)			(95)		6,738	6,738			
100177690	PORTALES	NM		11/19/2024		388		(18)			(18)		370	370			
100204222	BAKERSFIELD	CA		03/31/2025		2,397		(52)			(52)		2,345	2,345			
100213072	ISLAND LAKE	IL		05/29/2025		157		(8)			(8)		149	149			
100184786	VISALIA	CA		12/17/2024		22,757		(354)			(354)		22,403	22,403			
100199787	NASHVILLE	TN		03/05/2025		416		(21)			(21)		395	395			
100244158	COCOA	FL		09/29/2025		239		(17)			(17)		222	222			
100199487	MOUNT PLEASANT	SC		03/05/2025		258		(16)			(16)		242	242			
100248445	WASHINGTON TWP	MI		10/29/2025		213		(16)			(16)		197	197			
100199903	DOWNINGTOWN	PA		03/05/2025		715		(51)			(51)		664	664			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274495	PENSACOLA	FL		01/29/2026		650		(23)			(23)		627	627			
100258873	BELLEVIEW	FL		12/05/2025		1,614		(29)			(29)		1,585	1,585			
100199913	ASHBURNHAM	MA		03/05/2025		324		(6)			(6)		318	318			
100213171	TUCSON	AZ		05/29/2025		259		(14)			(14)		245	245			
100213221	NEW RIVER	AZ		05/29/2025		168		(7)			(7)		161	161			
100237640	TREMONTON	UT		09/12/2025		469		(34)			(34)		435	435			
100177841	CANTONMENT	FL		11/19/2024		260		(16)			(16)		244	244			
100199713	CEDAR LAKE	IN		03/05/2025		388		(1)			(1)		387	387			
100199652	SALINE	MI		03/05/2025		394		(2)			(2)		392	392			
100199636	SACRAMENTO	CA		03/05/2025		473		(34)			(34)		439	439			
100269903	CONWAY	SC		12/30/2025		326		(12)			(12)		314	314			
100204168	MAGNOLIA	DE		03/31/2025		210		(13)			(13)		197	197			
100116190	INDIO	CA		07/20/2023		6,647		553			553		7,200	7,200			
100212881	KANSAS CITY	MO		05/29/2025		399		(14)			(14)		385	385			
100204386	EADS	TN		03/31/2025		434		(25)			(25)		409	409			
100200027	STILLWATER	OK		03/06/2025		172		(2)			(2)		170	170			
100196850	JACKSONVILLE	FL		02/25/2025		224		(14)			(14)		210	210			
100237508	SEBRING	FL		09/12/2025		206		(15)			(15)		191	191			
100244274	MCKINNEY	TX		09/29/2025		244		(13)			(13)		231	231			
100178015	ROCK HILL	NY		11/19/2024		248		(13)			(13)		235	235			
100244049	JOSHUA	TX		09/29/2025		246		(12)			(12)		234	234			
100154877	DETROIT	MI		07/19/2024		120							120	120			
100210808	DOVER	DE		05/15/2025		1,782		(79)			(79)		1,703	1,703			
100177704	HARTSELLE	AL		11/19/2024		369		(18)			(18)		351	351			
100177835	WARREN	MI		11/19/2024		254		(18)			(18)		236	236			
100230795	LANSING	MI		08/29/2025		172		(8)			(8)		164	164			
100237308	NEWPORT NEWS	VA		09/12/2025		283		(21)			(21)		262	262			
100211342	SEBASTIAN	FL		05/15/2025		77		(6)			(6)		71	71			
100211364	ERIE	CO		05/15/2025		17,632		(1,270)			(1,270)		16,362	16,362			
100178093	AKRON	OH		11/19/2024		272		(11)			(11)		261	261			
100284151	PHOENIX	AZ		03/30/2026		185		(5)			(5)		180	180			
100277904	HARKER HEIGHTS	TX		02/26/2026		534		(25)			(25)		509	509			
100282452	BARABOO	WI		03/02/2026		195		(14)			(14)		181	181			
100284166	OMAHA	NE		03/30/2026		102		(4)			(4)		98	98			
5.00008E+11	HILLEGOM	NLD		03/27/2026		750						(3)	747	749	2		2
100249563	SIMI VALLEY	CA		10/30/2025		266		(9)			(9)		257	257			
100237372	AUSTIN	MN		09/12/2025		245		(12)			(12)		233	233			
100248391	GILBERT	AZ		10/29/2025		50		(4)			(4)		46	46			
100147064	VERSAILLES	KY		03/27/2024		294		(4)			(4)		290	290			
100199894	NEW LENOX	IL		03/05/2025		10,187		(131)			(131)		10,056	10,056			
100222498	SAGINAW	MI		07/30/2025		258		(5)			(5)		253	253			
100063502	VIENNA	GA		07/01/2021		182		(3)			(3)		179	179			
100249508	FAIRFIELD	CT		10/30/2025		70		(3)			(3)		67	67			
100177947	GRAND BLANC	MI		11/19/2024		401		(8)			(8)		393	393			
100197080	PAWHUSKA	OK		02/25/2025		327		(23)			(23)		304	304			
100204340	PLEASANT HILL	CA		03/31/2025		1,865		(90)			(90)		1,775	1,775			
100184759	OOKALA	HI		12/17/2024		277		(14)			(14)		263	263			
100199885	JENKS	OK		03/05/2025		488		4			4		492	492			
100184809	RIVERBANK	CA		12/17/2024		298		(21)			(21)		277	277			
100268048	SMYRNA	GA		12/29/2025		200		(14)			(14)		186	186			
100064676	REDDING	CA		07/14/2021		673		(41)			(41)		632	632			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269293	WENTZVILLE	MO		12/30/2025		233		(5)			(5)		228	228			
100184871	LAWRENCEVILLE	GA		12/17/2024		246		(15)			(15)		231	231			
100231041	TUSTIN	CA		08/29/2025		17,054		(280)			(280)		16,774	16,774			
100249647	OVIEDO	FL		10/30/2025		1,616		(31)			(31)		1,585	1,585			
100197143	GRAHAM	WA		02/25/2025		339		(25)			(25)		314	314			
100257821	ROANOKE	VA		11/26/2025		239		(17)			(17)		222	222			
100070844	JACKSONVILLE	FL		10/01/2021		307		(4)			(4)		303	303			
100207662	CORPUS CHRISTI	TX		04/29/2025		181		(11)			(11)		170	170			
100196897	29 PALMS	CA		02/25/2025		199		(14)			(14)		185	185			
100208901	STERLING	VA		04/29/2025		240		(6)			(6)		234	234			
100212942	OCALA	FL		05/29/2025		755		(39)			(39)		716	716			
100248261	PALM COAST	FL		10/29/2025		183		(13)			(13)		170	170			
100247882	UPLAND	CA		10/29/2025		293		(22)			(22)		271	271			
100237464	CHOCTAW	OK		09/12/2025		198		(14)			(14)		184	184			
100208824	JACKSONVILLE	FL		04/29/2025		215		(9)			(9)		206	206			
100244051	SAN LUIS	AZ		09/29/2025		151		(14)			(14)		137	137			
100243841	ORCHARD CITY	CO		09/29/2025		223		(18)			(18)		205	205			
100244022	LINCOLN	NE		09/29/2025		218		(13)			(13)		205	205			
100196767	HOLLYWOOD	AL		02/25/2025		217		(12)			(12)		205	205			
100207848	PORT ORCHARD	WA		04/29/2025		378		(23)			(23)		355	355			
100248654	MANALAPAN	NJ		10/29/2025		305		(22)			(22)		283	283			
100244289	LUTZ	FL		09/29/2025		243		(15)			(15)		228	228			
100248022	BAKERSFIELD	CA		10/29/2025		209		(15)			(15)		194	194			
100283884	PALMYRA	VA		03/23/2026		587		(42)			(42)		545	545			
100249315	MINNEAPOLIS	MN		10/30/2025		355		(13)			(13)		342	342			
100244370	BETHLEHEM	GA		09/29/2025		254		(12)			(12)		242	242			
100199537	ASTON	PA		03/05/2025		596		(10)			(10)		586	586			
100248416	BUENA PARK	CA		10/29/2025		194		(14)			(14)		180	180			
100244202	ST. PETERS	MO		09/29/2025		311		(22)			(22)		289	289			
100226933	SAINT GEORGE	UT		07/30/2025		6,062		(189)			(189)		5,873	5,873			
100247825	BOULDER CREEK	CA		10/29/2025		5,265		(273)			(273)		4,992	4,992			
100155547	RICHFIELD	OH		06/18/2024		529		(40)			(40)		489	489			
100199908	SAINT CLOUD	FL		03/05/2025		593		6			6		599	599			
100213364	TOMS RIVER	NJ		05/29/2025		176		(9)			(9)		167	167			
100269158	WISCONSIN RAPIDS	WI		12/30/2025		88		(2)			(2)		86	86			
100197044	BANGOR	ME		02/25/2025		217		(13)			(13)		204	204			
100213039	OAKDALE	CA		05/29/2025		179		(4)			(4)		175	175			
100188084	MANAWA	WI		01/07/2025		210		(15)			(15)		195	195			
100244121	LAKE POINT	UT		09/29/2025		211		(13)			(13)		198	198			
100222364	PUEBLO	CO		07/30/2025		262		(5)			(5)		257	257			
100146147	JACKSONVILLE	FL		03/19/2024		533		(31)			(31)		502	502			
100211215	DOVER	OH		05/15/2025		211		(16)			(16)		195	195			
100213379	VIRGINIA BCH	VA		05/29/2025		230		(12)			(12)		218	218			
100090119	CINCINNATI	OH		01/13/2023		2,015		(48)			(48)		1,967	1,967			
100199638	IRMO	SC		03/05/2025		803		(57)			(57)		746	746			
100211092	NEWTON	AL		05/15/2025		292		(20)			(20)		272	272			
100067755	OCALA	FL		09/23/2021		464		(26)			(26)		438	438			
100211234	MOSES LAKE	WA		05/15/2025		209		(10)			(10)		199	199			
100269097	MARICOPA	AZ		12/30/2025		272		(6)			(6)		266	266			
100211187	MOUNTAIN HOME	ID		05/15/2025		227		(14)			(14)		213	213			
100196912	HUNTLEY	IL		02/25/2025		835		(56)			(56)		779	779			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237158	MONTROSE	MN		09/12/2025		508		(25)			(25)		483	483			
100278188	MANSFIELD	TX		02/26/2026		405		(17)			(17)		388	388			
100188085	CUT OFF	LA		01/07/2025		176		(13)			(13)		163	163			
100204197	BEAUMONT	CA		03/31/2025		70		(2)			(2)		68	68			
100196802	BRADENTON	FL		02/25/2025		188		(13)			(13)		175	175			
100230951	MONTGOMERY	AL		08/29/2025		289		(11)			(11)		278	278			
100139305	LAS VEGAS	NV		12/28/2023		3,453		10			10		3,463	3,463			
100243912	LEBANON	PA		09/29/2025		188		(15)			(15)		173	173			
100211068	MOUNT WOLF	PA		05/15/2025		159		(8)			(8)		151	151			
100257561	SAINT GEORGE	UT		11/26/2025		6,801		(344)			(344)		6,457	6,457			
100061827	CAMDEN	NY		07/01/2021		325		(7)			(7)		318	318			
100208264	LAKE STEVENS	WA		04/29/2025		96		(6)			(6)		90	90			
100197259	WARSAW	KY		02/25/2025		805		(54)			(54)		751	751			
100177945	MEEKER	CO		11/19/2024		580		(28)			(28)		552	552			
100213126	MELISSA	TX		05/29/2025		201		(10)			(10)		191	191			
100243948	DOVER	DE		09/29/2025		604		(46)			(46)		558	558			
100212983	GREENCASTLE	PA		05/29/2025		148		(6)			(6)		142	142			
100269694	OWOSSO	MI		12/30/2025		435		(8)			(8)		427	427			
100199924	CHESAPEAKE	VA		03/05/2025		469		(32)			(32)		437	437			
100237692	STATEN ISLAND	NY		09/12/2025		237		(17)			(17)		220	220			
100199714	TUCSON	AZ		03/05/2025		285		(17)			(17)		268	268			
100284276	MCDONOUGH	GA		03/30/2026		32		(2)			(2)		30	30			
100212863	FREELAND	MI		05/29/2025		148		(6)			(6)		142	142			
100199744	TULARE	CA		03/05/2025		759		(49)			(49)		710	710			
100199889	DENVER	CO		03/05/2025		148		(11)			(11)		137	137			
100210831	FRESNO	CA		05/15/2025		222		(14)			(14)		208	208			
100184807	CAMDENTON	MO		12/17/2024		299		(20)			(20)		279	279			
100239686	UPPER LAKE	CA		09/29/2025		161		(7)			(7)		154	154			
100257874	HOOVER	AL		11/26/2025		215		(14)			(14)		201	201			
100284075	BROKEN ARROW	OK		03/30/2026		170		(7)			(7)		163	163			
100248121	PRESCOTT	AZ		10/29/2025		406		(26)			(26)		380	380			
100257635	LONGS	SC		11/26/2025		174		(12)			(12)		162	162			
100204167	FARLEY	MO		03/31/2025		280		(11)			(11)		269	269			
100158935	KILLEN	AL		07/12/2024		108		(2)			(2)		106	106			
100146249	BELLINGHAM	MA		03/19/2024		395		(23)			(23)		372	372			
100269299	DANVILLE	IL		12/30/2025		146		(6)			(6)		140	140			
100197422	CLOVER	SC		02/25/2025		44,843		(2,965)			(2,965)		41,878	41,878			
100197156	MCKENNEY	VA		02/25/2025		821		(55)			(55)		766	766			
100248574	OSHKOSH	WI		10/29/2025		296		(22)			(22)		274	274			
100269250	OAKDALE	CA		12/30/2025		268		(5)			(5)		263	263			
100197439	NEWPORT NEWS	VA		02/25/2025		810		(47)			(47)		763	763			
100197337	TYRONE	GA		02/25/2025		827		(48)			(48)		779	779			
100196605	WOLCOTT	CT		02/25/2025		253		(18)			(18)		235	235			
100282581	BAY CITY	MI		03/02/2026		268		(20)			(20)		248	248			
100213306	VIRGINIA BEACH	VA		05/29/2025		72		(4)			(4)		68	68			
100257444	AURORA	CO		11/26/2025		549		(36)			(36)		513	513			
100237533	GRAND TERRACE	CA		09/12/2025		243		(14)			(14)		229	229			
100146273	NEWTON	KS		03/19/2024		427		(24)			(24)		403	403			
100257344	OROVILLE	CA		11/26/2025		192		(14)			(14)		178	178			
100257812	YARNELL	AZ		11/26/2025		127		(7)			(7)		120	120			
100248206	HUTCHINSON	MN		10/29/2025		199		(15)			(15)		184	184			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248294	HASTINGS	MN		10/29/2025		205		(15)			(15)		190	190			
100248439	SPRING CREEK	NV		10/29/2025		208		(15)			(15)		193	193			
100211233	OMAHA	NE		05/15/2025		1,022		(34)			(34)		988	988			
100023635	SAN ANTONIO	TX		09/04/2018		251		(5)			(5)		246	246			
100248134	CHAMPLIN	MN		10/29/2025		235		(14)			(14)		221	221			
100237570	OSWEGO	IL		09/12/2025		201		(15)			(15)		186	186			
100230378	DOYLESTOWN	PA		08/29/2025		227		(10)			(10)		217	217			
100184518	ROCHESTER	NY		12/17/2024		607		(41)			(41)		566	566			
100208588	INDEPENDENCE	MO		04/29/2025		143		(6)			(6)		137	137			
100278263	EFFINGHAM	IL		02/26/2026		269		(9)			(9)		260	260			
100248086	REVERE	MA		10/29/2025		223		(16)			(16)		207	207			
100243869	MYRTLE BEACH	SC		09/29/2025		222		(15)			(15)		207	207			
100178179	PALATINE	IL		11/19/2024		264		(13)			(13)		251	251			
100199944	PHILADELPHIA	PA		03/05/2025		492		(9)			(9)		483	483			
100248038	CORFU	NY		10/29/2025		213		(16)			(16)		197	197			
100248088	LIVERMORE	CA		10/29/2025		224		(14)			(14)		210	210			
100244322	NORTH RIDGEVILLE	OH		09/29/2025		227		(17)			(17)		210	210			
100061273	READING	PA		06/01/2021		421		2			2		423	423			
100244309	LUTZ	FL		09/29/2025		161		(15)			(15)		146	146			
100213161	HOFFMAN ESTATES	IL		05/29/2025		2,378		(126)			(126)		2,252	2,252			
100211368	COVINGTON	LA		05/15/2025		247		(15)			(15)		232	232			
100211358	COLUMBIA	SC		05/15/2025		799		(59)			(59)		740	740			
100207672	MERIDIANVILLE	AL		04/29/2025		3,313		(177)			(177)		3,136	3,136			
100184511	SANDOWN	NH		12/17/2024		221		(15)			(15)		206	206			
100248021	DELRAY BEACH	FL		10/29/2025		526		(28)			(28)		498	498			
100184820	GALAX	VA		12/17/2024		241		(10)			(10)		231	231			
100150205	BOCA RATON	FL		04/30/2024		3,681		(35)			(35)		3,646	3,646			
100257264	CAPE CORAL	FL		11/26/2025		199		(15)			(15)		184	184			
100244221	HIGHLAND	CA		09/29/2025		667		(46)			(46)		621	621			
100239157	ALBUQUERQUE	NM		09/29/2025		342		(16)			(16)		326	326			
100258488	CALEXICO	CA		12/05/2025		238		(5)			(5)		233	233			
100237575	VANCOUVER	WA		09/12/2025		360		(26)			(26)		334	334			
100269080	WESTERVILLE	OH		12/30/2025		438		(9)			(9)		429	429			
100257696	DAYTON	OH		11/26/2025		166		(12)			(12)		154	154			
100196816	HARRISBURG	AR		02/25/2025		1,047		(62)			(62)		985	985			
100210969	BEEVILLE	TX		05/15/2025		226		(13)			(13)		213	213			
100184915	SANTA ANA	CA		12/17/2024		338		(16)			(16)		322	322			
100244083	CRESTVIEW	FL		09/29/2025		622		(47)			(47)		575	575			
100199524	PHOENIX	AZ		03/05/2025		822		(16)			(16)		806	806			
100211410	RICHWOOD	OH		05/15/2025		124		(8)			(8)		116	116			
100197037	DUBLIN	VA		02/25/2025		172		(12)			(12)		160	160			
100210911	CROWLEY	TX		05/15/2025		221		(13)			(13)		208	208			
100212871	CHARLOTTE	NC		05/29/2025		252		(13)			(13)		239	239			
100269446	ELGIN	IL		12/30/2025		856		(31)			(31)		825	825			
100204339	NORTH PRAIRIE	WI		03/31/2025		271		(17)			(17)		254	254			
100230361	MOREHEAD	KY		08/29/2025		703		(25)			(25)		678	678			
100258614	WEST PALM BEACH	FL		12/05/2025		187		(9)			(9)		178	178			
100152372	MECHANICSBURG	PA		05/17/2024		7,018		(74)			(74)		6,944	6,944			
100208599	LAS VEGAS	NV		04/29/2025		169		(4)			(4)		165	165			
100184486	OCEANSIDE	CA		12/17/2024		235		(14)			(14)		221	221			
100284336	SAN ANTONIO	TX		03/30/2026		290		(15)			(15)		275	275			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247925	SMITHFIELD	VA		10/29/2025		210		(13)			(13)		197	197			
100207820	DUNEDIN	FL		04/29/2025		358		(10)			(10)		348	348			
100249646	LOUISVILLE	KY		10/30/2025		599		(27)			(27)		572	572			
100197244	LAS VEGAS	NV		02/25/2025		216		(15)			(15)		201	201			
100204393	GREENSBURG	IN		03/31/2025		232		(14)			(14)		218	218			
100211394	HAMILTON	OH		05/15/2025		307		(23)			(23)		284	284			
100258705	LAS VEGAS	NV		12/05/2025		210		(4)			(4)		206	206			
100230598	ORLANDO	FL		08/29/2025		400		(15)			(15)		385	385			
100247961	MINNEAPOLIS	MN		10/29/2025		724		(53)			(53)		671	671			
100024326	KAILUA KONA	HI		09/20/2018		21,166		(219)			(219)		20,947	20,947			
100230345	COLORADO SPRINGS	CO		08/29/2025		139		(4)			(4)		135	135			
100213228	CHESTERFIELD	VA		05/29/2025		166		(4)			(4)		162	162			
100061112	WAYCROSS	GA		06/01/2021		484		2			2		486	486			
100211087	MOBILE	AL		05/15/2025		71		(5)			(5)		66	66			
100257985	MERAUX	LA		11/26/2025		200		(15)			(15)		185	185			
100277865	CORTEZ	CO		02/26/2026		102		(2)			(2)		100	100			
100208360	BONNEY LAKE	WA		04/29/2025		169		(10)			(10)		159	159			
100277730	SAINT LOUIS	MO		02/20/2026		210		(14)			(14)		196	196			
100076253	NORTH CHESTERFIELD	VA		01/07/2022		2,059		(63)			(63)		1,996	1,996			
100199731	CORDOVA	TN		03/05/2025		819		(38)			(38)		781	781			
100258566	NEWARK	DE		12/05/2025		184		(8)			(8)		176	176			
5.00007E+11	AMSTERDAM	NLD		08/29/2025		811						13	824	810	(14)		(14)
100213429	SANTA BARBARA	CA		05/29/2025		247		(6)			(6)		241	241			
100257854	CHESAPEAKE	VA		11/26/2025		111		(8)			(8)		103	103			
100257575	PORTSMOUTH	VA		11/26/2025		221		(13)			(13)		208	208			
100257105	BRIDGEPORT	CT		11/26/2025		197		(14)			(14)		183	183			
100239470	JOLIET	IL		09/29/2025		156		(6)			(6)		150	150			
100248779	COLUMBUS	OH		10/29/2025		161		(11)			(11)		150	150			
100243836	COLUMBUS	OH		09/29/2025		603		(48)			(48)		555	555			
100248372	PALMYRA	NJ		10/29/2025		211		(15)			(15)		196	196			
100197197	ATLANTA	GA		02/25/2025		75		(3)			(3)		72	72			
100155676	ST. PETERSBURG	FL		06/18/2024		797		(59)			(59)		738	738			
100212861	COLUMBIA	MO		05/29/2025		460		(16)			(16)		444	444			
100284081	DEFUNIAK SPRINGS	FL		03/30/2026		124		(8)			(8)		116	116			
100114691	HOUSTON	TX		06/29/2023		13,224		122			122		13,346	13,346			
100243992	POWDER SPRINGS	GA		09/29/2025		197		(14)			(14)		183	183			
100231048	JACKSON	OH		08/29/2025		1,180		(35)			(35)		1,145	1,145			
100222620	CLARKSVILLE	TN		07/30/2025		400		(18)			(18)		382	382			
100196793	PORTERVILLE	CA		02/25/2025		42,592		(1,955)			(1,955)		40,637	40,637			
100249811	WHEAT RIDGE	CO		10/30/2025		226		(10)			(10)		216	216			
100140550	HUTTO	TX		01/19/2024		3,970		(48)			(48)		3,922	3,922			
100249795	CHESTERTON	IN		10/30/2025		89		(3)			(3)		86	86			
100177942	COOKEVILLE	TN		11/19/2024		553		(23)			(23)		530	530			
100146531	WOODSTOWN	NJ		03/19/2024		3,039		(92)			(92)		2,947	2,947			
100184569	BESSEMER	AL		12/17/2024		215		(14)			(14)		201	201			
100145976	ORLANDO	FL		03/19/2024		465		(27)			(27)		438	438			
100243888	CANYON LAKE	TX		09/29/2025		89		(5)			(5)		84	84			
100239245	GAITHERSBURG	MD		09/29/2025		6,149		(184)			(184)		5,965	5,965			
100077342	MARTINSBURG	WV		01/03/2022		346		(4)			(4)		342	342			
100196916	CAVE CREEK	AZ		02/25/2025		2,526		(155)			(155)		2,371	2,371			
100237537	NEW PORT RICHEY	FL		09/12/2025		85		(6)			(6)		79	79			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248575	KINGSTON	GA		10/29/2025		226		(17)			(17)		209	209			
100239185	PONTE VEDRA	FL		09/29/2025		1,061		(38)			(38)		1,023	1,023			
100206306	FALLING WATERS	WV		04/17/2025		3,687		(124)			(124)		3,563	3,563			
100197165	DELAWARE	OH		02/25/2025		853		(41)			(41)		812	812			
100247761	CASTALIA	OH		10/29/2025		164		(12)			(12)		152	152			
100196741	SPRINGFIELD	OR		02/25/2025		199		(13)			(13)		186	186			
100243867	YOUNGSTOWN	FL		09/29/2025		462		(41)	1		(42)		420	420			
100247960	KENNEWICK	WA		10/29/2025		192		(14)			(14)		178	178			
100197281	KENESAW	NE		02/25/2025		5,495		(324)			(324)		5,171	5,171			
100257532	LAS VEGAS	NV		11/26/2025		167		(12)			(12)		155	155			
100204331	SAINT LOUIS	MO		03/31/2025		223		(6)			(6)		217	217			
100197019	CLEARBROOK	MN		02/25/2025		206		(13)			(13)		193	193			
100204355	WEST SACRAMENTO	CA		03/31/2025		244		(10)			(10)		234	234			
100278044	MOLALLA	OR		02/26/2026		873		(17)			(17)		856	856			
100184921	SACRAMENTO	CA		12/17/2024		10,840		(741)			(741)		10,099	10,099			
100196814	VIRGINIA BEACH	VA		02/25/2025		214		(15)			(15)		199	199			
100184746	ALBANY	OR		12/17/2024		209		(12)			(12)		197	197			
100154856	DETROIT	MI		07/19/2024		117		(2)			(2)		115	115			
100204471	COALVILLE	UT		04/04/2025		4,803		(104)			(104)		4,699	4,699			
100273446	HEDGESVILLE	WV		01/23/2026		1,534		(100)			(100)		1,434	1,434			
100155798	MIDDLETOWN	PA		06/18/2024		1,365		(104)			(104)		1,261	1,261			
100237899	N LAS VEGAS	NV		09/12/2025		665		(48)			(48)		617	617			
100277796	RIDGELY	MD		02/26/2026		235		(5)			(5)		230	230			
100278317	TULSA	OK		02/26/2026		381		(18)			(18)		363	363			
100284061	RIVERBANK	CA		03/30/2026		179		(7)			(7)		172	172			
100284153	PHILADELPHIA	PA		03/30/2026		157		(10)			(10)		147	147			
100284174	MEMPHIS	TN		03/30/2026		70		(2)			(2)		68	68			
100284211	BRIGHTON	CO		03/30/2026		105		(3)			(3)		102	102			
100284295	MESA	AZ		03/30/2026		203		(4)			(4)		199	199			
100282423	MONTGOMERY	AL		03/02/2026		215		(16)			(16)		199	199			
100282570	BATON ROUGE	LA		03/02/2026		353		(26)			(26)		327	327			
100282795	CLIMAX	MI		03/02/2026		208		(15)			(15)		193	193			
100282948	GRANITE CITY	IL		03/02/2026		279		(21)			(21)		258	258			
100284135	COLUMBUS	OH		03/30/2026		61		(1)			(1)		60	60			
100284235	CLERMONT	FL		03/30/2026		244		(15)			(15)		229	229			
100284288	PORT NECHES	TX		03/30/2026		288		(18)			(18)		270	270			
3350118193	MISSION	TX		01/15/2026		192,582							192,582	192,582			
100204225	CHARLESTON	SC		03/31/2025		416		(11)			(11)		405	405			
100267736	BRADFORD	PA		12/29/2025		72		(5)			(5)		67	67			
100258868	CLEVELAND	AL		12/05/2025		207		(7)			(7)		200	200			
100269160	BEE	NE		12/30/2025		87		(4)			(4)		83	83			
100278084	RUSKIN	FL		02/26/2026		119		(5)			(5)		114	114			
100204192	GRANGER	IN		03/31/2025		665		(26)			(26)		639	639			
100257254	HOLIDAY	FL		11/26/2025		93		(7)			(7)		86	86			
100265081	OKLAHOMA CITY	OK		12/19/2025		74		(5)			(5)		69	69			
100127641	PHOENIX	AZ		09/08/2023		16,551		(267)			(267)		16,284	16,284			
100274160	CYPRESS	TX		01/29/2026		243		(11)			(11)		232	232			
100257312	TAMPA	FL		11/26/2025		94		(7)			(7)		87	87			
100269607	HENDERSON	NV		12/30/2025		135		(5)			(5)		130	130			
100278125	CANTON	GA		02/26/2026		10,182		(199)			(199)		9,983	9,983			
100269587	GLEN BURNIE	MD		12/30/2025		145		(7)			(7)		138	138			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244316	TANEYTOWN	MD		09/29/2025		61		(5)			(5)		56	56			
100269035	JERSEYVILLE	IL		12/30/2025		156		(4)			(4)		152	152			
100239276	ROBINSON	IL		09/29/2025		65		(1)			(1)		64	64			
100268157	BOSSIER CITY	LA		12/29/2025		173		(14)			(14)		159	159			
100146067	LAUREL	DE		03/19/2024		1,719		(96)			(96)		1,623	1,623			
100269604	PUYALLUP	WA		12/30/2025		185		(7)			(7)		178	178			
100269474	LOXLEY	AL		12/30/2025		193		(9)			(9)		184	184			
100265155	MAPLE HEIGHTS	OH		12/19/2025		278		(20)			(20)		258	258			
100237932	GLENDALE	AZ		09/12/2025		85		(5)			(5)		80	80			
100269050	BATON ROUGE	LA		12/30/2025		210		(10)			(10)		200	200			
100258569	NEW MILFORD	NJ		12/05/2025		24,495		(1,128)			(1,128)		23,367	23,367			
100269618	WHITE RIVER JUNCTION	VT		12/30/2025		222		(10)			(10)		212	212			
100274411	PARIS	TN		01/29/2026		294		(6)			(6)		288	288			
100237274	PHOENIX	AZ		09/12/2025		81		(6)			(6)		75	75			
100269333	PHOENIX	AZ		12/30/2025		230		(5)			(5)		225	225			
100256151	LILLINGTON	NC		11/25/2025		171		(7)			(7)		164	164			
100257290	YOUNG HARRIS	GA		11/26/2025		192		(13)			(13)		179	179			
100247827	MEDFIELD	MA		10/29/2025		151		(10)			(10)		141	141			
100269116	FRIDLEY	MN		12/30/2025		196		(9)			(9)		187	187			
100210840	ST. CLOUD	FL		05/15/2025		63		(5)			(5)		58	58			
100257499	CONYERS	GA		11/26/2025		206		(15)			(15)		191	191			
100258503	WESTMINSTER	CO		12/05/2025		269		(12)			(12)		257	257			
100257721	OWASSO	OK		11/26/2025		213		(16)			(16)		197	197			
100257589	ARUNDEL	ME		11/26/2025		211		(11)			(11)		200	200			
100239387	VICTORVILLE	CA		09/29/2025		125		(3)			(3)		122	122			
100196679	HEPHZIBAH	GA		02/25/2025		207		(10)			(10)		197	197			
100257275	LAS VEGAS	NV		11/26/2025		228		(16)			(16)		212	212			
100249261	EL DORADO SPRINGS	MO		10/30/2025		96		(4)			(4)		92	92			
100269081	SAINT CLOUD	FL		12/30/2025		121		(6)			(6)		115	115			
100248474	KAMIAH	ID		10/29/2025		192		(14)			(14)		178	178			
100247994	ATHENS	AL		10/29/2025		195		(14)			(14)		181	181			
100248322	SPOKANE	WA		10/29/2025		195		(14)			(14)		181	181			
100248118	LAS VEGAS	NV		10/29/2025		198		(14)			(14)		184	184			
100247876	LAKEWOOD	WA		10/29/2025		206		(14)			(14)		192	192			
100249364	LEXINGTON	KY		10/30/2025		203		(9)			(9)		194	194			
100247938	MADEIRA BEACH	FL		10/29/2025		210		(12)			(12)		198	198			
100248323	KANSAS CITY	MO		10/29/2025		213		(15)			(15)		198	198			
100257765	TOMS RIVER	NJ		11/26/2025		213		(15)			(15)		198	198			
100247834	WAUKESHA	WI		10/29/2025		215		(14)			(14)		201	201			
100248556	BELOIT	WI		10/29/2025		215		(14)			(14)		201	201			
100237617	AURORA	CO		09/12/2025		215		(14)			(14)		201	201			
100244358	RICHBURG	SC		09/29/2025		78		(6)			(6)		72	72			
100248484	CHARLESTON	SC		10/29/2025		220		(16)			(16)		204	204			
100257347	POUGHKEEPSIE	NY		11/26/2025		220		(16)			(16)		204	204			
100257956	ELY	NV		11/26/2025		220		(16)			(16)		204	204			
100248278	COLORADO SPRINGS	CO		10/29/2025		174		(13)			(13)		161	161			
100243876	TOMS RIVER	NJ		09/29/2025		120		(10)			(10)		110	110			
100269938	MATTHEWS	NC		12/30/2025		220		(10)			(10)		210	210			
100269739	WILMINGTON	DE		12/30/2025		178		(7)			(7)		171	171			
100249176	BETHLEHEM	PA		10/30/2025		223		(10)			(10)		213	213			
100248205	MEDFORD	MN		10/29/2025		302		(16)			(16)		286	286			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248263	WATERTOWN	WI		10/29/2025		226		(12)			(12)		214	214			
100269845	LODI	OH		12/30/2025		152		(6)			(6)		146	146			
100248417	CARLSBAD	NM		10/29/2025		225		(16)			(16)		209	209			
100243827	ALEXANDRIA	VA		09/29/2025		188		(14)			(14)		174	174			
100258627	PENSACOLA	FL		12/05/2025		226		(10)			(10)		216	216			
100274837	CLEARFIELD	UT		01/29/2026		210		(4)			(4)		206	206			
100196907	LA JUNTA	CO		02/25/2025		76		(5)			(5)		71	71			
100244400	EARLEVILLE	MD		09/29/2025		197		(15)			(15)		182	182			
100248027	INGLEWOOD	CA		10/29/2025		132		(9)			(9)		123	123			
100237321	AUGUSTA	GA		09/12/2025		200		(15)			(15)		185	185			
100237573	FREEPORT	FL		09/12/2025		200		(15)			(15)		185	185			
100243952	WACO	TX		09/29/2025		195		(10)			(10)		185	185			
100243886	JENKINSBURG	GA		09/29/2025		74		(6)			(6)		68	68			
100230650	HASTINGS	MN		08/29/2025		167		(6)			(6)		161	161			
100239099	PORT MATILDA	PA		09/29/2025		2,372		(110)			(110)		2,262	2,262			
100237643	HAYWARD	CA		09/12/2025		210		(13)			(13)		197	197			
100244402	EVANS	CO		09/29/2025		211		(14)			(14)		197	197			
100244180	OSWEGO	IL		09/29/2025		216		(16)			(16)		200	200			
100244249	CAMBRIDGE	MD		09/29/2025		209		(9)			(9)		200	200			
100255991	MADISON	AL		11/25/2025		206		(4)			(4)		202	202			
100248686	NORFOLK	VA		10/29/2025		146		(11)			(11)		135	135			
100063611	NEWPORT	TN		07/01/2021		298		(5)			(5)		293	293			
100274283	LOWELL	MA		01/29/2026		2,297		(44)			(44)		2,253	2,253			
100269708	SUNRISE	FL		12/30/2025		53		(1)			(1)		52	52			
100237746	PELL CITY	AL		09/12/2025		222		(15)			(15)		207	207			
100248352	YAKIMA	WA		10/29/2025		438		(28)			(28)		410	410			
100269867	MERCED	CA		12/30/2025		542		(25)			(25)		517	517			
100204346	EDGEWATER	MD		03/31/2025		579		(15)			(15)		564	564			
100197464	DEPEW	NY		02/25/2025		4,257		(207)			(207)		4,050	4,050			
100244035	NORTH LAS VEGAS	NV		09/29/2025		226		(11)			(11)		215	215			
100213146	OCALA	FL		05/29/2025		114		(6)			(6)		108	108			
100230482	LINCOLN PARK	MI		08/29/2025		186		(4)			(4)		182	182			
100248115	BOWLING GREEN	KY		10/29/2025		808		(57)			(57)		751	751			
100269905	WALSENBURG	CO		12/30/2025		41,160		(1,517)			(1,517)		39,643	39,643			
100239628	MERCED	CA		09/29/2025		107		(2)			(2)		105	105			
100237159	CONYERS	GA		09/12/2025		214		(16)			(16)		198	198			
100222037	OCALA	FL		07/30/2025		93		(3)			(3)		90	90			
100237596	WAPPINGERS FALLS	NY		09/12/2025		216		(15)			(15)		201	201			
100247697	LEXINGTON	VA		10/29/2025		427		(26)			(26)		401	401			
100239411	ANNANDALE	VA		09/29/2025		245		(5)			(5)		240	240			
100267678	PINEVILLE	LA		12/29/2025		184		(13)			(13)		171	171			
100230391	BENTON	AR		08/29/2025		182		(4)			(4)		178	178			
100222374	GLEN BURNIE	MD		07/30/2025		192		(9)			(9)		183	183			
100230313	TERRE HAUTE	IN		08/29/2025		222		(10)			(10)		212	212			
100248510	MECHANICSVILLE	VA		10/29/2025		1,029		(75)			(75)		954	954			
100243830	RIO RANCHO	NM		09/29/2025		290		(19)			(19)		271	271			
100257675	ATLANTA	GA		11/26/2025		449		(33)			(33)		416	416			
100244135	EDMOND	OK		09/29/2025		361		(24)			(24)		337	337			
100197187	HOPE VALLEY	RI		02/25/2025		80		(5)			(5)		75	75			
100237760	BUCKEYE	AZ		09/12/2025		150		(9)			(9)		141	141			
100249693	SAINT CLAIR	MI		10/30/2025		535		(24)			(24)		511	511			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100249549	SIERRA VISTA	AZ		10/30/2025		193		(7)			(7)		186	186			
100208836	GILBERT	AZ		04/29/2025		164		(9)			(9)		155	155			
100221956	WEST HOLLYWOOD	CA		07/30/2025		226		(11)			(11)		215	215			
100249741	ROUND LAKE BEACH	IL		10/30/2025		347		(15)			(15)		332	332			
100274891	POMPANO BEACH	FL		01/29/2026		1,137		(49)			(49)		1,088	1,088			
100237823	WATERFORD	MI		09/12/2025		223		(14)			(14)		209	209			
100222531	TULARE	CA		07/30/2025		187		(4)			(4)		183	183			
100269711	LIMERICK	ME		12/30/2025		8,260		(170)			(170)		8,090	8,090			
100258748	MEMPHIS	TN		12/05/2025		208		(9)			(9)		199	199			
100211116	NORTHAMPTON	PA		05/15/2025		187		(14)			(14)		173	173			
100237900	GREER	SC		09/12/2025		150		(11)			(11)		139	139			
100222070	SAN JACINTO	CA		07/30/2025		149		(4)			(4)		145	145			
100237916	REDMOND	OR		09/12/2025		696		(39)			(39)		657	657			
100244228	LOVELAND	CO		09/29/2025		378		(28)			(28)		350	350			
100210910	TOBYHANNA	PA		05/15/2025		185		(11)			(11)		174	174			
100211201	BIRMINGHAM	AL		05/15/2025		261		(19)			(19)		242	242			
100213213	SACRAMENTO	CA		05/29/2025		206		(5)			(5)		201	201			
100239021	SEDALIA	MO		09/29/2025		40		(2)			(2)		38	38			
100211117	TUCSON	AZ		05/15/2025		201		(14)			(14)		187	187			
100213279	HOPATCONG	NJ		05/29/2025		215		(8)			(8)		207	207			
100204369	ST. CLOUD	FL		03/31/2025		172		(11)			(11)		161	161			
100237369	WALLINGFORD	CT		09/12/2025		197		(14)			(14)		183	183			
100210796	SUMMERVILLE	SC		05/15/2025		338		(19)			(19)		319	319			
100207723	COLLEGEVILLE	PA		04/29/2025		212		(11)			(11)		201	201			
100258722	SOUTH DOS PALOS	CA		12/05/2025		975		(20)			(20)		955	955			
100222155	WINSTON SALEM	NC		07/30/2025		236		(11)			(11)		225	225			
100187938	ANN ARBOR	MI		01/07/2025		712		(31)			(31)		681	681			
100207734	GREENVILLE	NC		04/29/2025		205		(8)			(8)		197	197			
100211209	KENNEWICK	WA		05/15/2025		218		(11)			(11)		207	207			
100265066	KANSAS CITY	MO		12/19/2025		265		(19)			(19)		246	246			
100208182	TOMS RIVER	NJ		04/29/2025		206		(13)			(13)		193	193			
5.00006E+11	GRONINGEN	NLD		01/29/2025		844						14	858	844	(14)		(14)
100269639	CHESTERFIELD	VA		12/30/2025		2,003		(92)			(92)		1,911	1,911			
100196973	STOCKTON	CA		02/25/2025		195		(14)			(14)		181	181			
100221880	DECATUR	GA		07/30/2025		108		(4)			(4)		104	104			
100210954	CHARLOTTE HALL	MD		05/15/2025		140		(9)			(9)		131	131			
100210990	KINGSBURG	CA		05/15/2025		140		(9)			(9)		131	131			
100208208	PINOLE	CA		04/29/2025		203		(5)			(5)		198	198			
100207608	MANTECA	CA		04/29/2025		211		(13)			(13)		198	198			
100207974	HATBORO	PA		04/29/2025		211		(13)			(13)		198	198			
100248389	LAVEEN	AZ		10/29/2025		87		(6)			(6)		81	81			
100204250	MURRIETA	CA		03/31/2025		180		(8)			(8)		172	172			
100210900	KINGMAN	AZ		05/15/2025		230		(8)			(8)		222	222			
100197023	LITTLE ROCK	AR		02/25/2025		135		(9)			(9)		126	126			
100248000	UNION	KY		10/29/2025		864		(37)			(37)		827	827			
100211300	DAHLONEGA	GA		05/15/2025		220		(12)			(12)		208	208			
100184433	FORT PIERCE	FL		12/17/2024		204		(15)			(15)		189	189			
100196681	NAPLES	FL		02/25/2025		197		(14)			(14)		183	183			
100211407	LAYTON	UT		05/15/2025		237		(5)			(5)		232	232			
100208799	DURHAM	NC		04/29/2025		249		(13)			(13)		236	236			
100204319	GRAFTON	OH		03/31/2025		214		(13)			(13)		201	201			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284145	MESA	AZ		03/30/2026		893		(41)			(41)		852	852			
100199557	JACKSON	TN		03/05/2025		2,317		(81)			(81)		2,236	2,236			
100196876	THE DALLES	OR		02/25/2025		200		(12)			(12)		188	188			
100247965	LA CONNER	WA		10/29/2025		217		(12)			(12)		205	205			
100222219	ABBOTTSTOWN	PA		07/30/2025		189		(4)			(4)		185	185			
100244025	PINSON	AL		09/29/2025		524		(42)			(42)		482	482			
100196772	SOUTH WINDSOR	CT		02/25/2025		205		(14)			(14)		191	191			
100210874	MCKINNEY	TX		05/15/2025		219		(12)			(12)		207	207			
100207743	BAKERSFIELD	CA		04/29/2025		258		(10)			(10)		248	248			
100196948	POST FALLS	ID		02/25/2025		209		(13)			(13)		196	196			
100060643	CHICAGO	IL		06/01/2021		384		2			2		386	386			
100184719	KANEOHE	HI		12/17/2024		188		(13)			(13)		175	175			
100197217	GREEN COVE SPRINGS	FL		02/25/2025		213		(14)			(14)		199	199			
100197364	MODESTO	CA		02/25/2025		214		(15)			(15)		199	199			
100184469	LAKESIDE	CA		12/17/2024		203		(13)			(13)		190	190			
100187945	MOUNT DORA	FL		01/07/2025		203		(13)			(13)		190	190			
100184796	BUCKEYE	AZ		12/17/2024		191		(11)			(11)		180	180			
100204232	PRESCOTT VALLEY	AZ		03/31/2025		213		(6)			(6)		207	207			
100207985	YUCCA VALLEY	CA		04/29/2025		792		(35)			(35)		757	757			
100197308	LITHONIA	GA		02/25/2025		225		(14)			(14)		211	211			
100184903	CINCINNATI	OH		12/17/2024		198		(10)			(10)		188	188			
100184768	BRISTOL	CT		12/17/2024		731		(43)			(43)		688	688			
100196645	PRUDENVILLE	MI		02/25/2025		213		(12)			(12)		201	201			
100187961	SHAFTER	CA		01/07/2025		217		(13)			(13)		204	204			
100204374	BOYNTON BEACH	FL		03/31/2025		249		(15)			(15)		234	234			
100177824	O FALLON	IL		11/19/2024		2,137		(86)			(86)		2,051	2,051			
100197459	WATERTOWN	CT		02/25/2025		198		(14)			(14)		184	184			
100196789	ROSEBURG	OR		02/25/2025		94		(4)			(4)		90	90			
100196836	SUMMERVILLE	SC		02/25/2025		219		(12)			(12)		207	207			
100199078	LAWRENCEVILLE	GA		02/28/2025		5,535		(29)			(29)		5,506	5,506			
100204280	PHOENIX	AZ		03/31/2025		211		(6)			(6)		205	205			
100213339	PETERSBURG	TN		05/29/2025		352		(19)			(19)		333	333			
100208667	BAKERSFIELD	CA		04/29/2025		210		(7)			(7)		203	203			
100184587	MOGADORE	OH		12/17/2024		217		(9)			(9)		208	208			
100204268	CHESTERFIELD	MO		03/31/2025		257		(16)			(16)		241	241			
100277857	MAYSVILLE	MO		02/26/2026		252		(3)			(3)		249	249			
100178007	GRASS LAKE	MI		11/19/2024		980		(43)			(43)		937	937			
100184539	WOODBRIDGE	VA		12/17/2024		224		(10)			(10)		214	214			
100184704	ELGIN	IL		12/17/2024		144		(8)			(8)		136	136			
100222354	ATHENS	AL		07/30/2025		210		(4)			(4)		206	206			
100184676	SURPRISE	AZ		12/17/2024		229		(9)			(9)		220	220			
100207980	FRANKLIN	NJ		04/29/2025		321		(14)			(14)		307	307			
100244113	AMARILLO	TX		09/29/2025		709		(49)			(49)		660	660			
100207790	WEST COVINA	CA		04/29/2025		399		(11)			(11)		388	388			
100184654	SALT LAKE CITY	UT		12/17/2024		238		(8)			(8)		230	230			
100210960	PHOENIX	AZ		05/15/2025		370		(22)			(22)		348	348			
100131760	LEXINGTON	KY		10/06/2023		12,414		316			316		12,730	12,730			
100184870	EDMONDS	WA		12/17/2024		211		(12)			(12)		199	199			
100204162	ALISO VIEJO	CA		03/31/2025		388		(24)			(24)		364	364			
100247708	SLIDELL	LA		10/29/2025		158		(12)			(12)		146	146			
100184731	CHANDLER	AZ		12/17/2024		223		(15)			(15)		208	208			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211181	RAVENNA	OH		05/15/2025		398		(20)			(20)		378	378			
100062445	AKRON	OH		07/01/2021		253		(5)			(5)		248	248			
100269297	VIRGINIA BEACH	VA		12/30/2025		226		(10)			(10)		216	216			
100247762	TOLEDO	OH		10/29/2025		179		(13)			(13)		166	166			
100196604	UTICA	IL		02/25/2025		207		(15)			(15)		192	192			
100248617	SAVANNAH	GA		10/29/2025		184		(13)			(13)		171	171			
100247872	KISSIMMEE	FL		10/29/2025		184		(13)			(13)		171	171			
100207727	PEORIA	AZ		04/29/2025		3,698		(194)			(194)		3,504	3,504			
100247950	MOSES LAKE	WA		10/29/2025		208		(15)			(15)		193	193			
100237365	TUCSON	AZ		09/12/2025		184		(13)			(13)		171	171			
100196905	AIKEN	SC		02/25/2025		226		(13)			(13)		213	213			
100248558	IDAHO FALLS	ID		10/29/2025		192		(14)			(14)		178	178			
100237439	TUCSON	AZ		09/12/2025		809		(54)			(54)		755	755			
100244128	REDMOND	OR		09/29/2025		212		(14)			(14)		198	198			
100278100	JEFFERSON	GA		02/26/2026		300		(14)			(14)		286	286			
100258950	COON RAPIDS	MN		12/05/2025		495		(23)			(23)		472	472			
100189315	GEORGETOWN	TX		01/13/2025		16,607		(237)			(237)		16,370	16,370			
100197075	HIALEAH	FL		02/25/2025		1,682		(120)			(120)		1,562	1,562			
100258582	SOUTH EUCLID	OH		12/05/2025		124		(5)			(5)		119	119			
100197235	WEST PLAINS	MO		02/25/2025		202		(14)			(14)		188	188			
100257588	JOHNSTON	RI		11/26/2025		683		(31)			(31)		652	652			
100067842	BURLESON	TX		09/23/2021		926		(23)	15		(38)		888	888			
100222625	QUINCY	WA		07/30/2025		127		(6)			(6)		121	121			
100204365	PHOENIX	AZ		03/31/2025		70		(4)			(4)		66	66			
100062618	BANKSTON	AL		07/01/2021		337		(3)			(3)		334	334			
100244066	FOLSOM	CA		09/29/2025		33,319		(1,550)			(1,550)		31,769	31,769			
100278009	CUYAHOGA FALLS	OH		02/26/2026		2,172		(103)			(103)		2,069	2,069			
100239652	CHANNAHON	IL		09/29/2025		412		(18)			(18)		394	394			
100247878	CAMAS	WA		10/29/2025		888		(65)			(65)		823	823			
100197467	LAS VEGAS	NV		02/25/2025		1,105		(58)			(58)		1,047	1,047			
100146329	FAIRFAX	SC		03/19/2024		1,554		(80)			(80)		1,474	1,474			
100208940	WICHITA	KS		04/29/2025		158		(8)			(8)		150	150			
100135073	CAPE CORAL	FL		11/01/2023		13,924		127			127		14,051	14,051			
100248374	HINESVILLE	GA		10/29/2025		41,403		(3,021)			(3,021)		38,382	38,382			
100221891	GLENDIVE	MT		07/30/2025		269		(8)			(8)		261	261			
100257591	ALBUQUERQUE	NM		11/26/2025		142		(10)			(10)		132	132			
100184430	SANTA ANA	CA		12/17/2024		1,330		(73)			(73)		1,257	1,257			
100269057	CHARLOTTE	NC		12/30/2025		144		(5)			(5)		139	139			
100101612	ANGOLA	IN		04/26/2023		110		(2)			(2)		108	108			
5.00007E+11	COEVORDEN	NLD		10/31/2025		752						12	764	751		(13)	(13)
100247823	EWA BEACH	HI		10/29/2025		1,386		(79)			(79)		1,307	1,307			
100257877	BEATRICE	NE		11/26/2025		821		(58)			(58)		763	763			
100184887	ISSAQUAH	WA		12/17/2024		510		(17)			(17)		493	493			
100237776	NEWPORT NEWS	VA		09/12/2025		189		(14)			(14)		175	175			
100236774	TOLEDO	OH		09/11/2025		91		(3)			(3)		88	88			
100248270	BLYTHEWOOD	SC		10/29/2025		285		(21)			(21)		264	264			
100230172	INDIANAPOLIS	IN		08/29/2025		1,085		(48)			(48)		1,037	1,037			
100076217	FAYETTEVILLE	NC		01/07/2022		669		(14)			(14)		655	655			
100061238	DEXTER	MO		06/01/2021		217		1			1		218	218			
100237447	HUNTSVILLE	AL		09/12/2025		1,561		(96)			(96)		1,465	1,465			
100196856	JURUPA VALLEY	CA		02/25/2025		484		(33)			(33)		451	451			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208736	NORTH LAS VEGAS	NV		04/29/2025		687		(29)			(29)		658	658			
100134703	BURBANK	IL		10/30/2023		3,797		14			14		3,811	3,811			
100211279	MAYVILLE	WI		05/15/2025		160		(12)			(12)		148	148			
100277908	MANHATTAN	IL		02/26/2026		190		(7)			(7)		183	183			
100212969	FARMINGTON	CT		05/29/2025		1,071		(56)			(56)		1,015	1,015			
100239441	LAS CRUCES	NM		09/29/2025		1,607		(32)			(32)		1,575	1,575			
100284201	GREAT FALLS	MT		03/30/2026		421		(18)			(18)		403	403			
100244304	TIFTON	GA		09/29/2025		177		(13)			(13)		164	164			
100213053	PHARR	TX		05/29/2025		245		(11)			(11)		234	234			
100212965	LIBERTY	MO		05/29/2025		217		(12)			(12)		205	205			
100237340	COLUMBUS	GA		09/12/2025		80		(6)			(6)		74	74			
100273431	KANSAS CITY	MO		01/23/2026		204		(13)			(13)		191	191			
100062704	COVINGTON	TN		07/01/2021		202		(2)			(2)		200	200			
3420001096	COLUMBIA	TN		01/26/2026		100,980							100,980	100,980			
100247995	MALVERNE	NY		10/29/2025		610		(45)			(45)		565	565			
100211262	WALLA WALLA	WA		05/15/2025		54		(4)			(4)		50	50			
100196964	WHITEHALL	MI		02/25/2025		492		(31)			(31)		461	461			
100257284	SUSSEX	NJ		11/26/2025		190		(14)			(14)		176	176			
100267996	MARION	OH		12/29/2025		135		(11)			(11)		124	124			
100199493	WAYNESBORO	VA		03/05/2025		2,645		(107)			(107)		2,538	2,538			
100221955	ABERDEEN	WA		07/30/2025		1,033		(21)			(21)		1,012	1,012			
100258901	THOUSAND OAKS	CA		12/05/2025		1,747		(46)			(46)		1,701	1,701			
100257689	SAUGUS	MA		11/26/2025		216		(14)			(14)		202	202			
100248657	FORT MILL	SC		10/29/2025		181		(12)			(12)		169	169			
100244295	HOLLYWOOD	FL		09/29/2025		184		(14)			(14)		170	170			
100244371	EAST MOLINE	IL		09/29/2025		205		(11)			(11)		194	194			
100204187	BURLINGTON	CT		03/31/2025		87		(5)			(5)		82	82			
100239721	BALTIMORE	MD		09/29/2025		157		(6)			(6)		151	151			
100239109	MAPLE GROVE	MN		09/29/2025		230		(9)			(9)		221	221			
100244264	MONTPELIER	VA		09/29/2025		220		(9)			(9)		211	211			
100237211	MADISON	AL		09/12/2025		200		(15)			(15)		185	185			
100213063	FORT LAUDERDALE	FL		05/29/2025		519		(12)			(12)		507	507			
100244233	APOLLO BEACH	FL		09/29/2025		198		(19)			(19)		179	179			
100197082	RANDOLPH	NJ		02/25/2025		690		(47)			(47)		643	643			
100211211	SPRING	TX		05/15/2025		893		(42)			(42)		851	851			
100237904	LIBERTY	IL		09/12/2025		248		(18)			(18)		230	230			
100197129	SAN DIEGO	CA		02/25/2025		866		(61)			(61)		805	805			
100208765	GREELEY	CO		04/29/2025		148		(3)			(3)		145	145			
100237328	RICHMOND	VA		09/12/2025		40,470		(2,937)			(2,937)		37,533	37,533			
100197380	CLINTON	ME		02/25/2025		513		(30)			(30)		483	483			
100208554	KENT	WA		04/29/2025		724		(18)			(18)		706	706			
100284353	MARLTON	NJ		03/30/2026		225		(14)			(14)		211	211			
100208674	OSHKOSH	WI		04/29/2025		843		(45)			(45)		798	798			
100248288	COLORADO SPRINGS	CO		10/29/2025		501		(37)			(37)		464	464			
100243904	THIENSVILLE	WI		09/29/2025		2,000		(124)			(124)		1,876	1,876			
100222196	WOODBURN	OR		07/30/2025		254		(5)			(5)		249	249			
100239661	LAKEWOOD	CA		09/29/2025		242		(6)			(6)		236	236			
100210907	AUXVASSE	MO		05/15/2025		185		(14)			(14)		171	171			
100248644	COLUMBUS	OH		10/29/2025		3,025		(140)			(140)		2,885	2,885			
100244184	SOMERTON	AZ		09/29/2025		174		(11)			(11)		163	163			
100079881	GRESHAM	OR		04/08/2022		3,232		(16)			(16)		3,216	3,216			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100278314	GARDEN VALLEY	CA		02/26/2026		125		(2)			(2)		123	123			
100184538	GRAND BAY	AL		12/17/2024		1,202		(71)			(71)		1,131	1,131			
100239302	WILSONVILLE	OR		09/29/2025		1,400		(29)			(29)		1,371	1,371			
100184599	LAS VEGAS	NV		12/17/2024		193		(9)			(9)		184	184			
100237532	ELKTON	FL		09/12/2025		316		(22)			(22)		294	294			
100247909	LAS VEGAS	NV		10/29/2025		184		(12)			(12)		172	172			
100257915	MODESTO	CA		11/26/2025		743		(32)			(32)		711	711			
100197067	GRANDVIEW	WA		02/25/2025		194		(12)			(12)		182	182			
100257241	COLUMBUS	OH		11/26/2025		159		(11)			(11)		148	148			
100257508	DIVERNON	IL		11/26/2025		211		(15)			(15)		196	196			
100248554	LANCASTER	KY		10/29/2025		206		(14)			(14)		192	192			
100243972	HERRIMAN	UT		09/29/2025		170		(12)			(12)		158	158			
100269685	WEST BATH	ME		12/30/2025		227		(7)			(7)		220	220			
100204316	PINCKNEY	MI		03/31/2025		212		(13)			(13)		199	199			
100269848	PHILADELPHIA	PA		12/30/2025		126		(4)			(4)		122	122			
100237699	INDIALANTIC	FL		09/12/2025		196		(14)			(14)		182	182			
100213189	LEES SUMMIT	MO		05/29/2025		199		(8)			(8)		191	191			
100066955	JONESBORO	AR		08/02/2021		491		7			7		498	498			
100248060	EUGENE	OR		10/29/2025		183		(13)			(13)		170	170			
100257830	MESA	AZ		11/26/2025		435		(23)			(23)		412	412			
100211054	ALIQUIPPA	PA		05/15/2025		81		(4)			(4)		77	77			
100222726	SALEM	OR		07/30/2025		91		(2)			(2)		89	89			
100247769	LAPORTE	MN		10/29/2025		72		(5)			(5)		67	67			
100210991	FATE	TX		05/15/2025		224		(12)			(12)		212	212			
100230916	SISTERS	OR		08/29/2025		158		(5)			(5)		153	153			
100248150	EDWARDSVILLE	IL		10/29/2025		380		(28)			(28)		352	352			
100239631	YULEE	FL		09/29/2025		203		(6)			(6)		197	197			
100212998	PORT SAINT LUCIE	FL		05/29/2025		222		(11)			(11)		211	211			
100207912	CLAREMORE	OK		04/29/2025		349		(21)			(21)		328	328			
100244363	SARASOTA	FL		09/29/2025		195		(14)			(14)		181	181			
100257288	UNION	WA		11/26/2025		211		(10)			(10)		201	201			
100284164	APEX	NC		03/30/2026		46		(2)			(2)		44	44			
100249286	NELSONVILLE	OH		10/30/2025		190		(7)			(7)		183	183			
5.00008E+11	AMSTERDAM	NLD		03/27/2026		653						(2)	651	659	7		7
100155397	VISALIA	CA		06/18/2024		2,820		(154)			(154)		2,666	2,666			
100249901	LAKE IN THE HILLS	IL		10/30/2025		178		(11)			(11)		167	167			
100211109	CLOVIS	CA		05/15/2025		175		(13)			(13)		162	162			
100257601	COVINGTON	LA		11/26/2025		52		(4)			(4)		48	48			
100197100	GUTHRIE	OK		02/25/2025		209		(13)			(13)		196	196			
100187943	BRUNSWICK	GA		01/07/2025		145		(9)			(9)		136	136			
100248512	MINNEAPOLIS	MN		10/29/2025		96		(7)			(7)		89	89			
100239292	ROCK ISLAND	IL		09/29/2025		63		(3)			(3)		60	60			
100267867	METTER	GA		12/29/2025		202		(16)			(16)		186	186			
100257633	PORTSMOUTH	VA		11/26/2025		146		(11)			(11)		135	135			
100213132	WASHINGTON	DC		05/29/2025		175		(7)			(7)		168	168			
100222082	APPLE VALLEY	CA		07/30/2025		77		(2)			(2)		75	75			
100267694	SEGUIN	TX		12/29/2025		186		(15)			(15)		171	171			
100258927	WOODLAKE	CA		12/05/2025		65		(1)			(1)		64	64			
100274762	WEST CHESTER	PA		01/29/2026		193		(9)			(9)		184	184			
100247683	MARICOPA	AZ		10/29/2025		172		(10)			(10)		162	162			
100257817	LAKE WORTH	FL		11/26/2025		3,542		(259)			(259)		3,283	3,283			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184466	MONROE	CT		12/17/2024		434		(24)			(24)		410	410			
100248329	CLIFTON PARK	NY		10/29/2025		189		(14)			(14)		175	175			
100248252	WASHINGTON	DC		10/29/2025		201		(12)			(12)		189	189			
100257924	FOREST GROVE	OR		11/26/2025		331		(24)			(24)		307	307			
100244133	PROVIDENCE FORGE	VA		09/29/2025		172		(11)			(11)		161	161			
100257473	SEVILLE	OH		11/26/2025		308		(23)			(23)		285	285			
100265096	INDIANAPOLIS	IN		12/19/2025		1,057		(64)			(64)		993	993			
100197330	ROME	GA		02/25/2025		3,881		(204)			(204)		3,677	3,677			
100197101	COLORADO SPRINGS	CO		02/25/2025		205		(13)			(13)		192	192			
100244327	HADDON HEIGHTS	NJ		09/29/2025		198		(16)			(16)		182	182			
100153152	CHICAGO	IL		05/28/2024		408		46			46		454	454			
100269797	ANTIOCH	TN		12/30/2025		1,133		(50)			(50)		1,083	1,083			
100208696	MURRIETA	CA		04/29/2025		218		(5)			(5)		213	213			
100244032	DUNMORE	PA		09/29/2025		178		(13)			(13)		165	165			
100208779	CALEDONIA	WI		04/29/2025		211		(13)			(13)		198	198			
100249890	BEACHWOOD	NJ		10/30/2025		209		(8)			(8)		201	201			
100244012	SEMMES	AL		09/29/2025		37		(3)			(3)		34	34			
100208088	WARETOWN	NJ		04/29/2025		199		(11)			(11)		188	188			
100249412	HAMILTON	OH		10/30/2025		294		(6)			(6)		288	288			
100076168	HARTFORD	CT		01/07/2022		1,140		(43)	5		(48)		1,092	1,092			
100239763	BELLEVILLE	MI		09/29/2025		178		(8)			(8)		170	170			
100212916	COCONUT CREEK	FL		05/29/2025		130		(7)			(7)		123	123			
100248643	TURTLE LAKE	WI		10/29/2025		433		(32)			(32)		401	401			
100197189	NORTH RIDGEVILLE	OH		02/25/2025		71		(4)			(4)		67	67			
100248390	HAMPTON	GA		10/29/2025		640		(32)			(32)		608	608			
100208723	CHATTANOOGA	TN		04/29/2025		308		(16)			(16)		292	292			
100211322	CINCINNATI	OH		05/15/2025		131		(8)			(8)		123	123			
100213464	TUOLUMNE	CA		05/29/2025		185		(10)			(10)		175	175			
100196945	GREENSBURG	KY		02/25/2025		181		(12)			(12)		169	169			
100155685	SAVANNAH	GA		06/18/2024		2,231		(165)			(165)		2,066	2,066			
100247977	NEWBURYPORT	MA		10/29/2025		165		(12)			(12)		153	153			
100207554	KINGMAN	AZ		04/29/2025		197		(12)			(12)		185	185			
100211225	CROYDON	PA		05/15/2025		191		(14)			(14)		177	177			
100249773	HUDSON	CO		10/30/2025		54		(1)			(1)		53	53			
100196711	GOBLES	MI		02/25/2025		2,217		(102)			(102)		2,115	2,115			
100257319	SANTA FE	NM		11/26/2025		205		(12)			(12)		193	193			
100278039	ALVA	FL		02/26/2026		137		(7)			(7)		130	130			
100184498	LAS VEGAS	NV		12/17/2024		200		(10)			(10)		190	190			
100075047	BAY CITY	MI		12/01/2021		163		(6)			(6)		157	157			
100184484	TUCSON	AZ		12/17/2024		195		(13)			(13)		182	182			
100155831	COVINGTON	GA		06/18/2024		2,383		(144)			(144)		2,239	2,239			
100211081	BROUSSARD	LA		05/15/2025		155		(12)			(12)		143	143			
100211065	HEPHZIBAH	GA		05/15/2025		171		(13)			(13)		158	158			
100284119	PORT CHARLOTTE	FL		03/30/2026		118		(7)			(7)		111	111			
100210936	WEST NEWTON	PA		05/15/2025		29,150		(2,072)			(2,072)		27,078	27,078			
100269177	ESSEX	MD		12/30/2025		204		(4)			(4)		200	200			
100257683	WILDOMAR	CA		11/26/2025		445		(19)			(19)		426	426			
100115046	FORT LAUDERDALE	FL		07/14/2023		10,482		(60)			(60)		10,422	10,422			
100284162	MOUNT POCONO	PA		03/30/2026		133		(8)			(8)		125	125			
100247923	THORNVILLE	OH		10/29/2025		198		(14)			(14)		184	184			
100172586	WOODSTOCK	GA		10/23/2024		7,380		(170)			(170)		7,210	7,210			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100249636	PONCHATOULA	LA		10/30/2025		186		(4)			(4)		182	182			
100237552	EL CENTRO	CA		09/12/2025		186		(13)			(13)		173	173			
100222731	WOODSTOCK	GA		07/30/2025		1,399		(58)			(58)		1,341	1,341			
100213443	CHARLOTTE	NC		05/29/2025		185		(10)			(10)		175	175			
100196667	CHARLESTON	SC		02/25/2025		179		(13)			(13)		166	166			
100208570	WEST JORDAN	UT		04/29/2025		71		(2)			(2)		69	69			
3310087670	HEMPSTEAD	NY		11/14/2024		35,593							35,593	35,593			
100211178	BASTROP	TX		05/15/2025		26,765		(1,395)			(1,395)		25,370	25,370			
100243885	IRVING	TX		09/29/2025		123		(8)			(8)		115	115			
100249662	MILAN	IL		10/30/2025		369		(17)			(17)		352	352			
100208577	LINCOLN	AR		04/29/2025		149		(9)			(9)		140	140			
100197452	STOUGHTON	WI		02/25/2025		115		(7)			(7)		108	108			
100211257	KANSAS CITY	MO		05/15/2025		169		(13)			(13)		156	156			
100155501	FARMINGTON	NM		06/18/2024		4,197		(311)			(311)		3,886	3,886			
100243921	DODGE CITY	KS		09/29/2025		194		(15)			(15)		179	179			
100204286	PEDRICKTOWN	NJ		03/31/2025		429		(26)			(26)		403	403			
100269849	PIEDMONT	SC		12/30/2025		197		(7)			(7)		190	190			
100237486	TOMS RIVER	NJ		09/12/2025		7,854		(569)			(569)		7,285	7,285			
100070751	STONY BROOK	NY		10/01/2021		8,478		(5)			(5)		8,473	8,473			
100257786	LINCOLN	CA		11/26/2025		7,141		(240)			(240)		6,901	6,901			
100102095	BROWNS MILLS	NJ		04/14/2023		5,501		(76)			(76)		5,425	5,425			
100208328	UNIONTOWN	KY		04/29/2025		336		(18)			(18)		318	318			
5.00007E+11	BUSSUM	NLD		10/31/2025		1,169						19	1,188	1,170	(18)		(18)
100146330	GEORGETOWN	KY		03/19/2024		441		(32)	3		(35)		406	406			
100248717	REDWOOD CITY	CA		10/29/2025		10,167		(468)			(468)		9,699	9,699			
100074680	SHREVEPORT	LA		12/01/2021		519		(12)			(12)		507	507			
100164554	KANNAPOLIS	NC		08/21/2024		4,207		9			9		4,216	4,216			
100230847	BONITA	CA		08/29/2025		207		(9)			(9)		198	198			
100199933	EAST HAVEN	CT		03/05/2025		1,363		(73)			(73)		1,290	1,290			
100277856	HARTVILLE	OH		02/26/2026		160		(8)			(8)		152	152			
100248191	PEARISBURG	VA		10/29/2025		622		(31)			(31)		591	591			
100247888	LAKE CHARLES	LA		10/29/2025		406		(30)			(30)		376	376			
100196970	LIBERTY	SC		02/25/2025		64		(2)			(2)		62	62			
100211297	VANCOUVER	WA		05/15/2025		1,094		(77)			(77)		1,017	1,017			
100278024	NIXA	MO		02/26/2026		650		(13)			(13)		637	637			
100282402	MCALESTER	OK		03/02/2026		176		(13)			(13)		163	163			
100282485	APPLETON	WI		03/02/2026		185		(14)			(14)		171	171			
100282499	OTTAWA	KS		03/02/2026		75		(6)			(6)		69	69			
100283893	INDEPENDENCE	VA		03/23/2026		129		(8)			(8)		121	121			
100282645	CHAMPAIGN	IL		03/02/2026		174		(13)			(13)		161	161			
100284138	ABSECON	NJ		03/30/2026		157		(10)			(10)		147	147			
100258918	MARTINEZ	CA		12/05/2025		6,489		(397)			(397)		6,092	6,092			
100205145	CINCINNATI	OH		05/01/2025		33,773		(508)			(508)		33,265	33,265			
100258004	SALT LAKE CITY	UT		11/26/2025		77		(6)			(6)		71	71			
100273730	HEBER SPRINGS	AR		01/23/2026		47		(3)			(3)		44	44			
100273738	HUEYTOWN	AL		01/23/2026		79		(6)			(6)		73	73			
100267828	ELSINORE	UT		12/29/2025		60		(4)			(4)		56	56			
100265262	JACKSONVILLE	FL		12/19/2025		65		(5)			(5)		60	60			
100273456	RAVENSWOOD	WV		01/23/2026		67		(5)			(5)		62	62			
100257479	CINCINNATI	OH		11/26/2025		51		(4)			(4)		47	47			
100267620	INDEPENDENCE	MO		12/29/2025		51		(3)			(3)		48	48			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257494	FLORENCE	AZ		11/26/2025		27		(2)			(2)		25	25			
100257511	GALION	OH		11/26/2025		53		(4)			(4)		49	49			
100257571	NORTH OXFORD	MA		11/26/2025		59		(4)			(4)		55	55			
100267702	VIRGINIA BEACH	VA		12/29/2025		179		(14)			(14)		165	165			
100248421	FAYETTEVILLE	GA		10/29/2025		45		(3)			(3)		42	42			
100257377	LAWRENCEVILLE	GA		11/26/2025		63		(5)			(5)		58	58			
100278047	NEWARK	OH		02/26/2026		120		(6)			(6)		114	114			
100257586	KANSAS CITY	MO		11/26/2025		64		(5)			(5)		59	59			
100257662	FRANKLIN	ID		11/26/2025		66		(5)			(5)		61	61			
100273620	HORSESHOE BEND	AR		01/23/2026		194		(11)			(11)		183	183			
100274397	BETHLEHEM	GA		01/29/2026		258		(12)			(12)		246	246			
100248729	SEATTLE	WA		10/29/2025		90		(7)			(7)		83	83			
100257549	PRESCOTT VALLEY	AZ		11/26/2025		67		(5)			(5)		62	62			
100265143	GARFIELD	MN		12/19/2025		67		(5)			(5)		62	62			
100247717	SAVANNAH	GA		10/29/2025		54		(4)			(4)		50	50			
100257357	INVERNESS	FL		11/26/2025		74		(5)			(5)		69	69			
100247803	WINTER SPRINGS	FL		10/29/2025		59		(4)			(4)		55	55			
100248718	FRANKLIN	MA		10/29/2025		59		(4)			(4)		55	55			
100237360	WAUSEON	OH		09/12/2025		50		(4)			(4)		46	46			
100257870	ADRIAN	MI		11/26/2025		43		(3)			(3)		40	40			
100237814	PHOENIX	AZ		09/12/2025		44		(3)			(3)		41	41			
100248158	SWANSEA	MA		10/29/2025		65		(4)			(4)		61	61			
100248272	COTTONWOOD	CA		10/29/2025		36		(3)			(3)		33	33			
100257943	MAPLEWOOD	NJ		11/26/2025		46		(3)			(3)		43	43			
100237561	ATHENS	GA		09/12/2025		57		(4)			(4)		53	53			
100248422	NEW IBERIA	LA		10/29/2025		217		(16)			(16)		201	201			
100248059	LITHONIA	GA		10/29/2025		100		(7)			(7)		93	93			
100257910	GREEN BANK	WV		11/26/2025		100		(7)			(7)		93	93			
100248056	NORWALK	CT		10/29/2025		62		(5)			(5)		57	57			
100237804	TOMS RIVER	NJ		09/12/2025		62		(5)			(5)		57	57			
100237631	SANDUSKY	OH		09/12/2025		63		(5)			(5)		58	58			
100248155	JAMAICA	NY		10/29/2025		79		(6)			(6)		73	73			
100237619	NOGALES	AZ		09/12/2025		64		(4)			(4)		60	60			
100277794	YUBA CITY	CA		02/26/2026		307		(9)			(9)		298	298			
100243829	PUYALLUP	WA		09/29/2025		68		(5)			(5)		63	63			
100237888	CAMILLUS	NY		09/12/2025		57		(4)			(4)		53	53			
100268135	PRINCETON	WV		12/29/2025		216		(17)			(17)		199	199			
100267818	JACKSONVILLE	AL		12/29/2025		173		(12)			(12)		161	161			
100269644	SOUTH BEND	IN		12/30/2025		173		(7)			(7)		166	166			
100265305	WAYNE	OK		12/19/2025		188		(14)			(14)		174	174			
100237732	VIRGINIA BEACH	VA		09/12/2025		64		(5)			(5)		59	59			
100258418	BOWLING GREEN	KY		12/05/2025		127		(6)			(6)		121	121			
100257326	FAIRFIELD	CA		11/26/2025		138		(8)			(8)		130	130			
100257600	BRUNSWICK	OH		11/26/2025		522		(38)			(38)		484	484			
100257590	ORLANDO	FL		11/26/2025		310		(23)			(23)		287	287			
100257435	MILTON	FL		11/26/2025		147		(8)			(8)		139	139			
100237523	EWING	NJ		09/12/2025		101		(7)			(7)		94	94			
100237383	EVANS	GA		09/12/2025		69		(5)			(5)		64	64			
100257624	NEW SMYRNA BEACH	FL		11/26/2025		167		(12)			(12)		155	155			
100257841	LAS CRUCES	NM		11/26/2025		167		(12)			(12)		155	155			
100257905	MESA	AZ		11/26/2025		169		(12)			(12)		157	157			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269585	PLAINFIELD	IN		12/30/2025		111		(5)			(5)		106	106			
100257491	CHERRY VALLEY	CA		11/26/2025		172		(13)			(13)		159	159			
100257885	COUPEVILLE	WA		11/26/2025		175		(13)			(13)		162	162			
100208081	LITTLETON	CO		04/29/2025		535		(30)			(30)		505	505			
100257238	OMAHA	NE		11/26/2025		176		(11)			(11)		165	165			
100257418	RAYTOWN	MO		11/26/2025		178		(13)			(13)		165	165			
100269117	BERWICK	PA		12/30/2025		173		(8)			(8)		165	165			
100265191	LAGRANGE	GA		12/19/2025		400		(29)			(29)		371	371			
100257486	TUCSON	AZ		11/26/2025		180		(13)			(13)		167	167			
100257495	COLORADO SPRINGS	CO		11/26/2025		180		(13)			(13)		167	167			
100257583	WALTHAM	MN		11/26/2025		178		(11)			(11)		167	167			
100257790	WEST PLAINS	MO		11/26/2025		180		(13)			(13)		167	167			
100257806	CARP LAKE	MI		11/26/2025		242		(18)			(18)		224	224			
100257897	BELOIT	WI		11/26/2025		179		(12)			(12)		167	167			
100257625	DENAIR	CA		11/26/2025		136		(9)			(9)		127	127			
100257509	TRENTON	NJ		11/26/2025		184		(14)			(14)		170	170			
100257514	DEPOE BAY	OR		11/26/2025		183		(13)			(13)		170	170			
100257738	SHERIDAN	NY		11/26/2025		183		(13)			(13)		170	170			
100257335	ABERDEEN	WA		11/26/2025		186		(14)			(14)		172	172			
100265097	ROME	GA		12/19/2025		185		(13)			(13)		172	172			
100257437	BARNEGAT	NJ		11/26/2025		199		(15)			(15)		184	184			
100257516	HAYWARD	CA		11/26/2025		187		(12)			(12)		175	175			
100265317	DELTONA	FL		12/19/2025		125		(9)			(9)		116	116			
100257570	SARASOTA	FL		11/26/2025		189		(11)			(11)		178	178			
100257728	MIDDLETOWN	VA		11/26/2025		192		(14)			(14)		178	178			
100257893	LAS VEGAS	NV		11/26/2025		191		(13)			(13)		178	178			
100269120	BUCKEYE	AZ		12/30/2025		200		(9)			(9)		191	191			
100273519	SHEBOYGAN	WI		01/23/2026		184		(12)			(12)		172	172			
100257409	PEORIA	AZ		11/26/2025		190		(10)			(10)		180	180			
100258505	LANGHORNE	PA		12/05/2025		190		(9)			(9)		181	181			
100258532	MUNDELEIN	IL		12/05/2025		192		(9)			(9)		183	183			
100257295	LANETT	AL		11/26/2025		195		(12)			(12)		183	183			
100247800	FORT MYERS	FL		10/29/2025		151		(11)			(11)		140	140			
100257948	MARIPOSA	CA		11/26/2025		20,273		(1,087)			(1,087)		19,186	19,186			
100269612	BRAINERD	MN		12/30/2025		196		(9)			(9)		187	187			
100239576	INDEPENDENCE	MO		09/29/2025		120		(5)			(5)		115	115			
100248523	DELTONA	FL		10/29/2025		155		(11)			(11)		144	144			
100248603	LAWRENCE	KS		10/29/2025		155		(11)			(11)		144	144			
100247810	ROSE HILL	KS		10/29/2025		158		(12)			(12)		146	146			
100247850	PORTOLA	CA		10/29/2025		159		(10)			(10)		149	149			
100197199	MILLVILLE	NJ		02/25/2025		56		(4)			(4)		52	52			
100249686	MANCHESTER	PA		10/30/2025		166		(8)			(8)		158	158			
100284258	STEVENSVILLE	MD		03/30/2026		10,102		(525)			(525)		9,577	9,577			
100248455	CLIFTON	CO		10/29/2025		138		(10)			(10)		128	128			
100196888	ALBUQUERQUE	NM		02/25/2025		37		(3)			(3)		34	34			
100248534	EL DORADO	KS		10/29/2025		232		(17)			(17)		215	215			
100247691	MOUNT WASHINGTON	KY		10/29/2025		174		(13)			(13)		161	161			
100247978	PALOS HILLS	IL		10/29/2025		174		(13)			(13)		161	161			
100248189	CLARKSTON	WA		10/29/2025		174		(13)			(13)		161	161			
100248728	CHOCTAW	OK		10/29/2025		174		(13)			(13)		161	161			
100247695	EAGLE BEND	MN		10/29/2025		175		(12)			(12)		163	163			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247802	CHICAGO	IL		10/29/2025		176		(13)			(13)		163	163			
100247860	PORT ORANGE	FL		10/29/2025		176		(13)			(13)		163	163			
100248313	VISALIA	CA		10/29/2025		176		(13)			(13)		163	163			
100248447	PRATTVILLE	AL		10/29/2025		173		(10)			(10)		163	163			
100248143	LAS VEGAS	NV		10/29/2025		177		(13)			(13)		164	164			
100248142	BATTLE CREEK	MI		10/29/2025		179		(13)			(13)		166	166			
100248226	FOND DU LAC	WI		10/29/2025		178		(12)			(12)		166	166			
100248324	LONGMEADOW	MA		10/29/2025		179		(13)			(13)		166	166			
100248678	BENTON	KY		10/29/2025		179		(13)			(13)		166	166			
100248354	TOLEDO	OH		10/29/2025		179		(13)			(13)		166	166			
100248700	PORTAGE	MI		10/29/2025		179		(13)			(13)		166	166			
100248399	BROUSSARD	LA		10/29/2025		181		(13)			(13)		168	168			
100257741	PHOENIX	AZ		11/26/2025		378		(28)			(28)		350	350			
100237267	LIBBY	MT		09/12/2025		148		(11)			(11)		137	137			
100248223	BREMERTON	WA		10/29/2025		184		(13)			(13)		171	171			
100248398	AUBURN	MA		10/29/2025		184		(13)			(13)		171	171			
100248499	SMYRNA	DE		10/29/2025		184		(13)			(13)		171	171			
100257277	THE VILLAGES	FL		11/26/2025		121		(8)			(8)		113	113			
100248636	AUBURN	NY		10/29/2025		184		(13)			(13)		171	171			
100210905	LAKE STEVENS	WA		05/15/2025		162		(11)			(11)		151	151			
100248463	CONWAY	SC		10/29/2025		150		(11)			(11)		139	139			
100244122	CRAWFORDVILLE	FL		09/29/2025		151		(12)			(12)		139	139			
100284237	AVE MARIA	FL		03/30/2026		121		(6)			(6)		115	115			
100248545	PINEVILLE	LA		10/29/2025		187		(14)			(14)		173	173			
100239079	LAS VEGAS	NV		09/29/2025		144		(3)			(3)		141	141			
100248544	GRANTS PASS	OR		10/29/2025		152		(11)			(11)		141	141			
100196933	COLO SPGS	CO		02/25/2025		42		(2)			(2)		40	40			
100247837	BILLINGS	MO		10/29/2025		252		(16)			(16)		236	236			
100247845	STANFORD	KY		10/29/2025		190		(14)			(14)		176	176			
100248153	MYRTLE BEACH	SC		10/29/2025		189		(13)			(13)		176	176			
100248580	WAYNE	MI		10/29/2025		189		(13)			(13)		176	176			
100257510	DECATUR	AL		11/26/2025		255		(19)			(19)		236	236			
100257681	ROCK HILL	SC		11/26/2025		124		(7)			(7)		117	117			
100248041	TOPEKA	KS		10/29/2025		190		(14)			(14)		176	176			
100257459	LAS VEGAS	NV		11/26/2025		190		(14)			(14)		176	176			
100247744	WALPOLE	MA		10/29/2025		190		(11)			(11)		179	179			
100248044	DEBARY	FL		10/29/2025		192		(13)			(13)		179	179			
100248286	CHICAGO	IL		10/29/2025		192		(13)			(13)		179	179			
100248693	CHESTER	VA		10/29/2025		191		(12)			(12)		179	179			
100257309	LAS VEGAS	NV		11/26/2025		193		(14)			(14)		179	179			
100257489	CRAWFORD	GA		11/26/2025		192		(13)			(13)		179	179			
100258619	EAU CLAIRE	WI		12/05/2025		188		(9)			(9)		179	179			
100196792	RIO RANCHO	NM		02/25/2025		66		(4)			(4)		62	62			
100244238	MARLBOROUGH	MA		09/29/2025		159		(13)			(13)		146	146			
100230337	CARSON CITY	NV		08/29/2025		108		(2)			(2)		106	106			
100247932	HAMPTON	NJ		10/29/2025		160		(12)			(12)		148	148			
100244195	OKLAHOMA CITY	OK		09/29/2025		161		(13)			(13)		148	148			
100248122	KANEOHE	HI		10/29/2025		194		(10)			(10)		184	184			
100248128	BALDWINSVILLE	NY		10/29/2025		266		(19)			(19)		247	247			
100257369	DOUGLASVILLE	GA		11/26/2025		197		(13)			(13)		184	184			
100248407	BESSEMER	AL		10/29/2025		196		(12)			(12)		184	184			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237706	ELK GROVE	CA		09/12/2025		158		(8)			(8)		150	150			
100248130	ERIE	CO		10/29/2025		164		(12)			(12)		152	152			
100248217	UNION CITY	GA		10/29/2025		199		(12)			(12)		187	187			
100248446	EPHRATA	WA		10/29/2025		198		(11)			(11)		187	187			
100248563	VALDOSTA	GA		10/29/2025		307		(19)			(19)		288	288			
100248624	SAINT PETERS	MO		10/29/2025		198		(11)			(11)		187	187			
100196867	ASHLAND	VA		02/25/2025		65		(4)			(4)		61	61			
100248237	WARWICK	NY		10/29/2025		199		(9)			(9)		190	190			
100247787	TINLEY PARK	IL		10/29/2025		167		(12)			(12)		155	155			
100237893	MASCOTTE	FL		09/12/2025		141		(10)			(10)		131	131			
100237634	KENT	WA		09/12/2025		169		(12)			(12)		157	157			
100274425	LAUDERDALE LAKES	FL		01/29/2026		302		(14)			(14)		288	288			
100237813	JACKSONVILLE	FL		09/12/2025		172		(13)			(13)		159	159			
100248348	SARASOTA	FL		10/29/2025		175		(13)			(13)		162	162			
100248379	PEACHTREE CITY	GA		10/29/2025		177		(13)			(13)		164	164			
100237700	PRAIRIE GROVE	AR		09/12/2025		177		(13)			(13)		164	164			
100248622	ROCHESTER	NY		10/29/2025		212		(7)			(7)		205	205			
100197293	WEST COLUMBIA	SC		02/25/2025		64		(3)			(3)		61	61			
100244361	TAMPA	FL		09/29/2025		151		(11)			(11)		140	140			
100248010	HARLEM	GA		10/29/2025		180		(13)			(13)		167	167			
100248224	SPRINGFIELD	MO		10/29/2025		180		(13)			(13)		167	167			
100243941	TALLAHASSEE	FL		09/29/2025		181		(14)			(14)		167	167			
100201710	ROCKFORD	IL		03/18/2025		725		(4)			(4)		721	721			
100196776	HENDERSON	NV		02/25/2025		71		(4)			(4)		67	67			
100197457	FORT COLLINS	CO		02/25/2025		72		(5)			(5)		67	67			
100237780	UKIAH	CA		09/12/2025		183		(13)			(13)		170	170			
100244041	WINCHESTER	CA		09/29/2025		246		(19)			(19)		227	227			
100208492	WHITTIER	CA		04/29/2025		81		(2)			(2)		79	79			
100248192	CLARK	NJ		10/29/2025		123		(9)			(9)		114	114			
100248709	LINDEN	MI		10/29/2025		124		(9)			(9)		115	115			
100237179	WEST ALLIS	WI		09/12/2025		185		(13)			(13)		172	172			
100237362	MIDDLETOWN	OH		09/12/2025		258		(19)			(19)		239	239			
100247861	AUGUSTA	GA		10/29/2025		186		(14)			(14)		172	172			
100257330	EASLEY	SC		11/26/2025		248		(18)			(18)		230	230			
100237817	LEBANON	OR		09/12/2025		189		(14)			(14)		175	175			
100239296	WASHINGTON	MO		09/29/2025		103		(5)			(5)		98	98			
100196742	ATHENS	AL		02/25/2025		78		(3)			(3)		75	75			
100237892	LEWISBURG	KY		09/12/2025		189		(12)			(12)		177	177			
100237487	GREELEY	CO		09/12/2025		189		(12)			(12)		177	177			
100237560	HELENDALE	CA		09/12/2025		189		(12)			(12)		177	177			
100237624	NUNDA	NY		09/12/2025		191		(14)			(14)		177	177			
100244029	HAMMONTON	NJ		09/29/2025		134		(12)			(12)		122	122			
100237662	CUYAHOGA FALLS	OH		09/12/2025		165		(12)			(12)		153	153			
100237304	ROUND LAKE BEACH	IL		09/12/2025		187		(34)			(34)		153	153			
100244161	DOVER	DE		09/29/2025		166		(13)			(13)		153	153			
100237172	MCALESTER	OK		09/12/2025		194		(11)			(11)		183	183			
100244365	LIZELLA	GA		09/29/2025		194		(14)			(14)		180	180			
100239553	PANA	IL		09/29/2025		192		(6)			(6)		186	186			
100196874	LAS VEGAS	NV		02/25/2025		68		(5)			(5)		63	63			
100257431	NORTH LAS VEGAS	NV		11/26/2025		282		(21)			(21)		261	261			
100248570	BURTON	MI		10/29/2025		113		(8)			(8)		105	105			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237242	PORTOLA	CA		09/12/2025		170		(12)			(12)		158	158			
100237140	LAKE CITY	MN		09/12/2025		197		(9)			(9)		188	188			
100248015	VALDOSTA	GA		10/29/2025		201		(13)			(13)		188	188			
100237465	PALM COAST	FL		09/12/2025		271		(20)			(20)		251	251			
100237511	CINCINNATI	OH		09/12/2025		174		(13)			(13)		161	161			
100196714	LIDO BEACH	NY		02/25/2025		53		(2)			(2)		51	51			
100257336	SOUTH CHESTERFIELD	VA		11/26/2025		410		(30)			(30)		380	380			
100248077	LEXINGTON	OH		10/29/2025		463		(27)			(27)		436	436			
100237283	MILACA	MN		09/12/2025		179		(13)			(13)		166	166			
100237704	BOISE	ID		09/12/2025		179		(13)			(13)		166	166			
100237244	DUMFRIES	VA		09/12/2025		179		(11)			(11)		168	168			
100237759	WOODSTOCK	VA		09/12/2025		180		(12)			(12)		168	168			
100237289	PEKIN	IL		09/12/2025		121		(8)			(8)		113	113			
100237757	NEWARK	DE		09/12/2025		171		(12)			(12)		159	159			
100248586	NAMPA	ID		10/29/2025		553		(35)			(35)		518	518			
100237268	HOSFORD	FL		09/12/2025		124		(9)			(9)		115	115			
100237709	WASILLA	AK		09/12/2025		187		(14)			(14)		173	173			
100237775	BELLEVILLE	IL		09/12/2025		187		(14)			(14)		173	173			
100237889	PAHRUMP	NV		09/12/2025		187		(14)			(14)		173	173			
100237232	LEMOORE	CA		09/12/2025		188		(12)			(12)		176	176			
100237820	NAVARRE	FL		09/12/2025		189		(13)			(13)		176	176			
100258898	CENTRE HALL	PA		12/05/2025		237		(11)			(11)		226	226			
100239087	GREENWOOD	SC		09/29/2025		215		(4)			(4)		211	211			
100237925	SANDPOINT	ID		09/12/2025		190		(9)			(9)		181	181			
100237253	RIVERVIEW	FL		09/12/2025		191		(10)			(10)		181	181			
100237254	GREENVILLE	SC		09/12/2025		192		(11)			(11)		181	181			
100213019	GRAND RAPIDS	OH		05/29/2025		131		(7)			(7)		124	124			
100248229	SAN LEANDRO	CA		10/29/2025		203		(8)			(8)		195	195			
100204210	SACRAMENTO	CA		03/31/2025		41		(1)			(1)		40	40			
100237651	COLUMBUS	OH		09/12/2025		175		(13)			(13)		162	162			
100244350	BELPRE	OH		09/29/2025		22		(13)	1		(14)		8	8			
100230211	MOUNT VERNON	WA		08/29/2025		196		(9)			(9)		187	187			
100196868	AUBURN	ME		02/25/2025		76		(4)			(4)		72	72			
100213403	MORROW	OH		05/29/2025		137		(7)			(7)		130	130			
100257892	DESERT HOT SPRINGS	CA		11/26/2025		514		(35)			(35)		479	479			
100249509	ERWIN	TN		10/30/2025		235		(5)			(5)		230	230			
100060698	BARLOW	KY		06/01/2021		717		3			3		720	720			
100248577	WEST ALLIS	WI		10/29/2025		184		(12)			(12)		172	172			
100237461	HENDERSON	NV		09/12/2025		187		(13)			(13)		174	174			
100197356	CARSON	CA		02/25/2025		78		(3)			(3)		75	75			
100196720	CLINTON	IL		02/25/2025		106		(6)			(6)		100	100			
100248259	COLUMBIA	SC		10/29/2025		1,317		(96)			(96)		1,221	1,221			
100248283	OMAHA	NE		10/29/2025		412		(20)			(20)		392	392			
100237676	DAWSONVILLE	GA		09/12/2025		252		(18)			(18)		234	234			
100237689	MURRELLS INLET	SC		09/12/2025		194		(12)			(12)		182	182			
100207834	ANKENY	IA		04/29/2025		125		(6)			(6)		119	119			
100208693	BRUNSWICK	GA		04/29/2025		140		(8)			(8)		132	132			
100247757	PERU	MA		10/29/2025		344		(25)			(25)		319	319			
100237210	LYNN	MA		09/12/2025		36,548		(1,969)			(1,969)		34,579	34,579			
100247957	EAST BETHEL	MN		10/29/2025		187		(14)			(14)		173	173			
100248584	COVINGTON	LA		10/29/2025		332		(24)			(24)		308	308			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237672	WESTBROOK	CT		09/12/2025		65		(5)			(5)		60	60			
100222315	MAPLEWOOD	NJ		07/30/2025		200		(10)			(10)		190	190			
100248008	MARICOPA	AZ		10/29/2025		425		(31)			(31)		394	394			
100237287	LONG PRAIRIE	MN		09/12/2025		135		(6)			(6)		129	129			
100208562	KANSAS CITY	MO		04/29/2025		136		(8)			(8)		128	128			
100248087	COVINA	CA		10/29/2025		188		(10)			(10)		178	178			
100211235	PITTSBURGH	PA		05/15/2025		154		(11)			(11)		143	143			
100247926	HARVEY	LA		10/29/2025		377		(28)			(28)		349	349			
100257964	THOUSAND OAKS	CA		11/26/2025		505		(29)			(29)		476	476			
100247847	ODENVILLE	AL		10/29/2025		393		(25)			(25)		368	368			
100213195	MILWAUKEE	WI		05/29/2025		178		(4)			(4)		174	174			
100197438	YUKON	OK		02/25/2025		136		(10)			(10)		126	126			
100204170	PALM COAST	FL		03/31/2025		143		(7)			(7)		136	136			
100211010	PILOT ROCK	OR		05/15/2025		174		(13)			(13)		161	161			
100257949	LOS ANGELES	CA		11/26/2025		583		(43)			(43)		540	540			
100248687	RICHMOND	VA		10/29/2025		330		(21)			(21)		309	309			
100247917	OGDEN	UT		10/29/2025		36,036		(1,556)			(1,556)		34,480	34,480			
100237338	ELK GROVE	CA		09/12/2025		297		(17)			(17)		280	280			
100237301	WEST JORDAN	UT		09/12/2025		77		(6)			(6)		71	71			
100247738	MIDDLETOWN	RI		10/29/2025		201		(13)			(13)		188	188			
100197203	OWOSSO	MI		02/25/2025		137		(10)			(10)		127	127			
100237846	PHOENIX	AZ		09/12/2025		298		(21)			(21)		277	277			
100249702	BAKERSFIELD	CA		10/30/2025		269		(5)			(5)		264	264			
100237142	SPRING HILL	FL		09/12/2025		177		(13)			(13)		164	164			
100212917	SPIRO	OK		05/29/2025		147		(8)			(8)		139	139			
100155611	SOUTH KINGSTOWN	RI		06/18/2024		916		(65)			(65)		851	851			
100257370	POINCIANA	FL		11/26/2025		618		(25)			(25)		593	593			
100204304	ELLWOOD CITY	PA		03/31/2025		166		(10)			(10)		156	156			
100208434	BIXBY	OK		04/29/2025		195		(10)			(10)		185	185			
100208706	NEWPORT NEWS	VA		04/29/2025		189		(4)			(4)		185	185			
100208575	PORT SAINT LUCIE	FL		04/29/2025		179		(8)			(8)		171	171			
100211336	SALT LAKE CITY	UT		05/15/2025		197		(8)			(8)		189	189			
100237659	TAYLORS	SC		09/12/2025		849		(59)			(59)		790	790			
100196782	HEMET	CA		02/25/2025		157		(8)			(8)		149	149			
100201852	SPRING	TX		03/18/2025		2,979		(96)			(96)		2,883	2,883			
100197055	BATESVILLE	AR		02/25/2025		174		(11)			(11)		163	163			
100207748	SPRINGDALE	AR		04/29/2025		5,432		(206)			(206)		5,226	5,226			
100208787	PUEBLO	CO		04/29/2025		148		(8)			(8)		140	140			
100197216	SAINT CLOUD	FL		02/25/2025		165		(12)			(12)		153	153			
100197429	ORLAND PARK	IL		02/25/2025		165		(12)			(12)		153	153			
100187890	LUCERNE	CA		01/07/2025		154		(11)			(11)		143	143			
100208576	SOUTH BEND	IN		04/29/2025		188		(10)			(10)		178	178			
100210830	BRISTOL	NH		05/15/2025		888		(60)			(60)		828	828			
100204188	CLEARWATER	FL		03/31/2025		177		(11)			(11)		166	166			
100213176	BOSQUE	NM		05/29/2025		226		(9)			(9)		217	217			
100230857	PHOENIX	AZ		08/29/2025		175		(4)			(4)		171	171			
100247816	CHANDLER	AZ		10/29/2025		516		(29)			(29)		487	487			
100247979	HAMPDEN	ME		10/29/2025		359		(25)			(25)		334	334			
100196680	JACKSONVILLE	FL		02/25/2025		170		(12)			(12)		158	158			
100196983	MACON	GA		02/25/2025		172		(12)			(12)		160	160			
100196896	FRESNO	CA		02/25/2025		171		(11)			(11)		160	160			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197472	HESPERIA	CA		02/25/2025		172		(12)			(12)		160	160			
100196696	UNION CITY	GA		02/25/2025		170		(10)			(10)		160	160			
100083875	CHANDLER	AZ		07/12/2022		4,360		1			1		4,361	4,361			
100196766	WICHITA	KS		02/25/2025		11,282		(195)			(195)		11,087	11,087			
100237237	TUCKERTON	NJ		09/12/2025		362		(23)			(23)		339	339			
100237876	LAKEWOOD	NJ		09/12/2025		184		(13)			(13)		171	171			
100197333	CHANDLER	AZ		02/25/2025		174		(12)			(12)		162	162			
100197399	SUWANEE	GA		02/25/2025		174		(12)			(12)		162	162			
100237161	SPRINGFIELD	MA		09/12/2025		371		(27)			(27)		344	344			
100196619	CLEARWATER	FL		02/25/2025		178		(13)			(13)		165	165			
100197041	TAMPA	FL		02/25/2025		176		(11)			(11)		165	165			
100258865	LAND O LAKES	FL		12/05/2025		279		(13)			(13)		266	266			
100221896	CASTLE ROCK	CO		07/30/2025		644		(31)			(31)		613	613			
100196730	DIXON	CA		02/25/2025		194		(13)			(13)		181	181			
100197473	RONAN	MT		02/25/2025		193		(12)			(12)		181	181			
100197256	PALM BAY	FL		02/25/2025		181		(11)			(11)		170	170			
100197018	HARTSELLE	AL		02/25/2025		184		(12)			(12)		172	172			
100196725	SPARTANBURG	SC		02/25/2025		182		(10)			(10)		172	172			
100184741	JACKSONVILLE	FL		12/17/2024		171		(10)			(10)		161	161			
100188087	LEXINGTON	KY		01/07/2025		173		(12)			(12)		161	161			
100196652	NAMPA	ID		02/25/2025		187		(12)			(12)		175	175			
100207618	SAN PEDRO	CA		04/29/2025		214		(11)			(11)		203	203			
100269875	CASSELBERRY	FL		12/30/2025		544		(11)			(11)		533	533			
100208812	THORNTON	CO		04/29/2025		221		(5)			(5)		216	216			
100196708	LOGANVILLE	GA		02/25/2025		190		(13)			(13)		177	177			
100184613	ANAHEIM	CA		12/17/2024		175		(9)			(9)		166	166			
100196977	MURRAY	UT		02/25/2025		179		(13)			(13)		166	166			
100207616	PORTLAND	OR		04/29/2025		205		(13)			(13)		192	192			
100184429	CASA GRANDE	AZ		12/17/2024		168		(10)			(10)		158	158			
100208471	ALBUQUERQUE	NM		04/29/2025		223		(14)			(14)		209	209			
100187939	MCLOUD	OK		01/07/2025		192		(12)			(12)		180	180			
100187946	BUFFALO	NY		01/07/2025		188		(8)			(8)		180	180			
100196842	LINDEN	NJ		02/25/2025		189		(9)			(9)		180	180			
100197408	ANOKA	MN		02/25/2025		114		(2)			(2)		112	112			
100187951	HAZEL GREEN	AL		01/07/2025		119		(7)			(7)		112	112			
100248552	SMYRNA	DE		10/29/2025		602		(31)			(31)		571	571			
100249180	WHEELING	IL		10/30/2025		592		(21)			(21)		571	571			
100184775	SUN CITY WEST	AZ		12/17/2024		172		(12)			(12)		160	160			
100197325	HOPEWELL	OH		02/25/2025		194		(12)			(12)		182	182			
100197056	BIRCHWOOD	WI		02/25/2025		172		(12)			(12)		160	160			
100247735	LAGRANGE	GA		10/29/2025		424		(25)			(25)		399	399			
100196646	SYRACUSE	NY		02/25/2025		194		(9)			(9)		185	185			
100188175	FENTON	MI		01/07/2025		197		(12)			(12)		185	185			
100257286	WAPAKONETA	OH		11/26/2025		411		(19)			(19)		392	392			
100184931	LEXINGTON	SC		12/17/2024		174		(9)			(9)		165	165			
100196963	MASON	OH		02/25/2025		198		(11)			(11)		187	187			
100187944	LAS VEGAS	NV		01/07/2025		174		(11)			(11)		163	163			
100197285	ALBUQUERQUE	NM		02/25/2025		184		(13)			(13)		171	171			
100184777	BUFORD	GA		12/17/2024		177		(10)			(10)		167	167			
100184917	DRAPER	VA		12/17/2024		180		(13)			(13)		167	167			
100184899	METTER	GA		12/17/2024		239		(15)			(15)		224	224			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100267744	MALVERN	IA		12/29/2025		469		(35)			(35)		434	434			
100257649	PRINEVILLE	OR		11/26/2025		1,862		(60)			(60)		1,802	1,802			
100211266	CONROE	TX		05/15/2025		859		(49)			(49)		810	810			
100184803	JESUP	GA		12/17/2024		181		(11)			(11)		170	170			
100184877	ANDERSON	SC		12/17/2024		243		(16)			(16)		227	227			
100184726	HENDERSON	NV		12/17/2024		192		(11)			(11)		181	181			
100248539	LANCASTER	SC		10/29/2025		624		(15)			(15)		609	609			
100208444	WINCHESTER	KY		04/29/2025		573		(28)			(28)		545	545			
100204264	EDEN	NC		03/31/2025		172		(11)			(11)		161	161			
100184646	FIRESTONE	CO		12/17/2024		35,689		(1,525)			(1,525)		34,164	34,164			
100184833	BUTTE	MT		12/17/2024		184		(12)			(12)		172	172			
100196609	VALLEJO	CA		02/25/2025		201		(5)			(5)		196	196			
100248212	WELLINGTON	FL		10/29/2025		535		(37)			(37)		498	498			
100248400	BENTON	AR		10/29/2025		746		(51)			(51)		695	695			
100204372	PEMBROKE PINES	FL		03/31/2025		219		(6)			(6)		213	213			
100184610	LAS VEGAS	NV		12/17/2024		184		(9)			(9)		175	175			
100184784	FAIRFAX	VA		12/17/2024		186		(11)			(11)		175	175			
100257927	KISSIMMEE	FL		11/26/2025		951		(49)			(49)		902	902			
100257640	PAINESVILLE	OH		11/26/2025		888		(55)			(55)		833	833			
100184605	MANITOWOC	WI		12/17/2024		115		(5)			(5)		110	110			
100257803	PORT CHARLOTTE	FL		11/26/2025		1,067		(78)			(78)		989	989			
100184772	PINE RIVER	MN		12/17/2024		35,223		(1,052)			(1,052)		34,171	34,171			
100213100	EUGENE	OR		05/29/2025		408		(19)			(19)		389	389			
100248275	SHEBOYGAN	WI		10/29/2025		570		(40)			(40)		530	530			
100211277	DOTHAN	AL		05/15/2025		625		(44)			(44)		581	581			
100196828	SAINT PAUL	MN		02/25/2025		202		(11)			(11)		191	191			
100184514	HARTFORD	CT		12/17/2024		193		(11)			(11)		182	182			
100184927	MIDLOTHIAN	VA		12/17/2024		191		(9)			(9)		182	182			
100237224	LESLIE	MI		09/12/2025		405		(29)			(29)		376	376			
100247729	FAIRFIELD	OH		10/29/2025		847		(62)			(62)		785	785			
100247963	GRANTS PASS	OR		10/29/2025		578		(31)			(31)		547	547			
100184523	SELBYVILLE	DE		12/17/2024		197		(9)			(9)		188	188			
100184528	COLORADO SPRINGS	CO		12/17/2024		264		(13)			(13)		251	251			
100184535	TOCCOA	GA		12/17/2024		200		(12)			(12)		188	188			
100188220	DOUGLASVILLE	GA		01/07/2025		201		(13)			(13)		188	188			
100184808	LAS VEGAS	NV		12/17/2024		191		(13)			(13)		178	178			
100237635	BOYNTON BEACH	FL		09/12/2025		4,394		(312)			(312)		4,082	4,082			
100196817	SPENCER	OK		02/25/2025		263		(19)			(19)		244	244			
100184473	SALEM	NH		12/17/2024		199		(9)			(9)		190	190			
100257784	MALDEN	MA		11/26/2025		456		(24)			(24)		432	432			
100237355	AKRON	OH		09/12/2025		597		(37)			(37)		560	560			
100184902	FORT BRAGG	CA		12/17/2024		193		(9)			(9)		184	184			
100247835	WICHITA	KS		10/29/2025		541		(35)			(35)		506	506			
100065754	MEMPHIS	TN		07/28/2021		381		(19)			(19)		362	362			
100184868	GLOUCESTER	VA		12/17/2024		180		(11)			(11)		169	169			
100197275	LOS ANGELES	CA		02/25/2025		1,047		(74)			(74)		973	973			
100184493	SALEM	OR		12/17/2024		200		(11)			(11)		189	189			
100184859	INDEPENDENCE	KY		12/17/2024		201		(12)			(12)		189	189			
100248109	LITTLE FALLS	MN		10/29/2025		680		(31)			(31)		649	649			
100237714	SAINT CLOUD	FL		09/12/2025		611		(29)			(29)		582	582			
100213447	BALLWIN	MO		05/29/2025		349		(19)			(19)		330	330			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100197066	DEFIANCE	OH		02/25/2025		200		(13)			(13)		187	187			
100247771	SAN JOSE	CA		10/29/2025		731		(14)			(14)		717	717			
100078669	LA HABRA	CA		02/02/2022		17,043		(1,553)			(1,553)		15,490	15,490			
100247858	PUEBLO	CO		10/29/2025		1,868		(85)			(85)		1,783	1,783			
100284122	POTTSTOWN	PA		03/30/2026		124		(8)			(8)		116	116			
100212882	SACRAMENTO	CA		05/29/2025		367		(20)			(20)		347	347			
100184659	TUCSON	AZ		12/17/2024		200		(10)			(10)		190	190			
100208397	WESLEY CHAPEL	FL		04/29/2025		311		(19)			(19)		292	292			
100074775	IUKA	IL		12/01/2021		663		(12)			(12)		651	651			
100196823	COLORADO SPRINGS	CO		02/25/2025		198		(14)			(14)		184	184			
100211049	HEATH SPRINGS	SC		05/15/2025		165		(12)			(12)		153	153			
100248382	AGAWAM	MA		10/29/2025		690		(50)			(50)		640	640			
100204273	MEMPHIS	TN		03/31/2025		283		(7)			(7)		276	276			
100189911	INDIALANTIC	FL		01/21/2025		91		(1)			(1)		90	90			
100184529	MEMPHIS	NY		12/17/2024		212		(4)			(4)		208	208			
100196882	SUPERIOR	MT		02/25/2025		284		(20)			(20)		264	264			
100257664	WINTER HAVEN	FL		11/26/2025		260		(16)			(16)		244	244			
100247785	CHICAGO	IL		10/29/2025		205		(11)			(11)		194	194			
100248036	BANNING	CA		10/29/2025		184		(14)			(14)		170	170			
100204215	FORT WASHINGTON	MD		03/31/2025		8,312		(509)			(509)		7,803	7,803			
100237166	MAYSVILLE	MO		09/12/2025		616		(30)			(30)		586	586			
100237749	LAS VEGAS	NV		09/12/2025		615		(29)			(29)		586	586			
100208447	MURFREESBORO	TN		04/29/2025		344		(15)			(15)		329	329			
100239454	O FALLON	MO		09/29/2025		880		(32)			(32)		848	848			
100184837	HIGHLAND	CA		12/17/2024		199		(12)			(12)		187	187			
100184679	SPRINGFIELD	OH		12/17/2024		252		(11)			(11)		241	241			
100197000	MEQUON	WI		02/25/2025		204		(12)			(12)		192	192			
100197264	AUSTELL	GA		02/25/2025		366		(19)			(19)		347	347			
100197107	ALBUQUERQUE	NM		02/25/2025		254		(15)			(15)		239	239			
100269838	PORT MONMOUTH	NJ		12/30/2025		155		(6)			(6)		149	149			
100196717	BOWLING GREEN	KY		02/25/2025		353		(25)			(25)		328	328			
100244412	OGDEN	UT		09/29/2025		54		(3)			(3)		51	51			
100077037	ALAMOGORDO	NM		01/03/2022		199		(8)			(8)		191	191			
100243891	ANDREWS	TX		09/29/2025		1,572		(125)			(125)		1,447	1,447			
100248049	AUBURN	IL		10/29/2025		622		(26)			(26)		596	596			
100204161	SAYREVILLE	NJ		03/31/2025		365		(22)			(22)		343	343			
100257498	CHESTER	VA		11/26/2025		(158)		(4)			(4)		(162)	(162)			
100213420	ASHWAUBENON	WI		05/29/2025		77							77	77			
100237204	LYNCHBURG	VA		09/12/2025		419		(17)			(17)		402	402			
100248026	LEXINGTON	KY		10/29/2025		188		(14)			(14)		174	174			
100184564	NICHOLS HILLS	OK		12/17/2024		337		(18)			(18)		319	319			
100247999	COLBERT	OK		10/29/2025		1,159		(85)			(85)		1,074	1,074			
100208098	BUMPASS	VA		04/29/2025		3,926		(163)			(163)		3,763	3,763			
100230882	WICHITA	KS		08/29/2025		35,165		(1,558)			(1,558)		33,607	33,607			
100257280	PORT ORANGE	FL		11/26/2025		571		(42)			(42)		529	529			
100248395	JACKSONVILLE	FL		10/29/2025		1,192		(87)			(87)		1,105	1,105			
100248199	PAYSON	AZ		10/29/2025		1,165		(49)			(49)		1,116	1,116			
100068814	GRAND BLANC	MI		09/01/2021		390							390	390			
100197435	ENTERPRISE	AL		02/25/2025		175		(9)			(9)		166	166			
100237382	PICKENS	SC		09/12/2025		888		(65)			(65)		823	823			
100146057	MECHANICSBURG	PA		03/19/2024		1,341		(74)			(74)		1,267	1,267			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100016554	ACWORTH	GA		04/10/2018		216		(7)			(7)		209	209			
100197118	HOLLYWOOD	SC		02/25/2025		374		(27)			(27)		347	347			
100064889	LAS VEGAS	NV		07/14/2021		3,733		(80)			(80)		3,653	3,653			
100213396	BRIGHTON	MI		05/29/2025		161		(4)			(4)		157	157			
100211028	MORENO VALLEY	CA		05/15/2025		570		(39)			(39)		531	531			
100248542	STANSBURY PARK	UT		10/29/2025		34,804		(1,504)			(1,504)		33,300	33,300			
100197119	SAVANNAH	GA		02/25/2025		254		(16)			(16)		238	238			
100248404	JACKSON	SC		10/29/2025		2,070		(151)			(151)		1,919	1,919			
100244388	HAGERTOWN	MD		09/29/2025		189		(12)			(12)		177	177			
100197251	STANCHORAGE	AK		02/25/2025		274		(19)			(19)		255	255			
100184742	COLLINSVILLE	OK		12/17/2024		350		(21)			(21)		329	329			
100212901	SMITHFIELD	NC		05/29/2025		163		(9)			(9)		154	154			
100248527	CLINTON TOWNSHIP	MI		10/29/2025		922		(62)			(62)		860	860			
100197394	LACEY	WA		02/25/2025		699		(46)			(46)		653	653			
100269559	TAMPA	FL		12/30/2025		152		(7)			(7)		145	145			
100244235	MONROE	GA		09/29/2025		527		(42)			(42)		485	485			
100267741	JOPLIN	MO		12/29/2025		320		(26)			(26)		294	294			
100184910	GEORGETOWN	KY		12/17/2024		562		(40)			(40)		522	522			
100274505	LA MESA	CA		01/29/2026		161		(6)			(6)		155	155			
100211048	POUND	WI		05/15/2025		40		(3)			(3)		37	37			
100258634	SANTA CLARITA	CA		12/05/2025		206		(4)			(4)		202	202			
100278308	CINCINNATI	OH		02/26/2026		431		(21)			(21)		410	410			
100187979	KEITHVILLE	LA		01/07/2025		548		(39)			(39)		509	509			
100212952	BILLINGS	MT		05/29/2025		144		(5)			(5)		139	139			
100128205	WACO	TX		09/18/2023		9,429		588	556		32		9,461	9,461			
100208276	CLOVIS	CA		04/29/2025		72		(3)			(3)		69	69			
100284372	BATON ROUGE	LA		03/30/2026		35		(2)			(2)		33	33			
100244170	SAN BERNARDINO	CA		09/29/2025		226		(18)			(18)		208	208			
100244173	TUCSON	AZ		09/29/2025		168		(13)			(13)		155	155			
100244182	PACE	FL		09/29/2025		168		(13)			(13)		155	155			
100244354	LAS VEGAS	NV		09/29/2025		173		(13)			(13)		160	160			
100269860	MCMINNVILLE	OR		12/30/2025		232		(2)			(2)		230	230			
100249810	CLATSKANIE	OR		10/30/2025		137		(3)			(3)		134	134			
100277948	PILOT GROVE	MO		02/26/2026		114		(5)			(5)		109	109			
100221882	CHICAGO	IL		07/30/2025		122		(6)			(6)		116	116			
100230621	MALVERN	AR		08/29/2025		92		(3)			(3)		89	89			
100244115	BOWIE	MD		09/29/2025		167		(11)			(11)		156	156			
100244185	SIMPSONVILLE	SC		09/29/2025		112		(8)			(8)		104	104			
100184923	DEL CITY	OK		12/17/2024		545		(30)			(30)		515	515			
100244033	SAN ANTONIO	TX		09/29/2025		213		(17)			(17)		196	196			
100237550	BEREA	OH		09/12/2025		733		(38)			(38)		695	695			
100269211	ARIZONA CITY	AZ		12/30/2025		146		(7)			(7)		139	139			
100277851	BREMERTON	WA		02/26/2026		212		(4)			(4)		208	208			
100208820	YUBA CITY	CA		04/29/2025		135		(7)			(7)		128	128			
100237191	NEWPORT	MI		09/12/2025		1,146		(60)			(60)		1,086	1,086			
100213316	TUCSON	AZ		05/29/2025		164		(9)			(9)		155	155			
100208902	SPOKANE	WA		04/29/2025		680		(40)			(40)		640	640			
100197326	ELKO NEW MARKET	MN		02/25/2025		637		(35)			(35)		602	602			
100207919	PINCKNEY	MI		04/29/2025		603		(35)			(35)		568	568			
100213206	SHALLOTTE	NC		05/29/2025		32,940		(440)			(440)		32,500	32,500			
100211022	TITUSVILLE	FL		05/15/2025		170		(11)			(11)		159	159			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100211294	HILLIARD	FL		05/15/2025		230		(14)			(14)		216	216			
100196694	CLOVIS	CA		02/25/2025		559		(35)			(35)		524	524			
100257837	TROY	IL		11/26/2025		2,786		(103)			(103)		2,683	2,683			
100204226	BRICK	NJ		03/31/2025		282		(7)			(7)		275	275			
100211293	BUNKER HILL	WV		05/15/2025		191		(6)			(6)		185	185			
100208288	WARRINGTON	PA		04/29/2025		205		(13)			(13)		192	192			
100196872	GADSDEN	AL		02/25/2025		535		(38)			(38)		497	497			
100204212	HEMET	CA		03/31/2025		77		(3)			(3)		74	74			
100243967	FORT DODGE	IA		09/29/2025		147		(12)			(12)		135	135			
100177709	SCHNECKSVILLE	PA		11/19/2024		1,029		(35)			(35)		994	994			
100210947	VINELAND	NJ		05/15/2025		175		(12)			(12)		163	163			
100249307	SACRAMENTO	CA		10/30/2025		660		(25)			(25)		635	635			
100179913	ROSHARON	TX		11/25/2024		30,576		580			580		31,156	31,156			
100243914	BALTIMORE	MD		09/29/2025		72		(13)	1		(14)		58	58			
100210967	STAMFORD	CT		05/15/2025		135		(10)			(10)		125	125			
100222473	MOUNT AIRY	MD		07/30/2025		298		(14)			(14)		284	284			
100196864	BAYVILLE	NJ		02/25/2025		872		(44)			(44)		828	828			
100237543	WATERVILLE	OH		09/12/2025		1,633		(104)			(104)		1,529	1,529			
100084749	FORT MYERS	FL		08/02/2022		33,671		(2,226)			(2,226)		31,445	31,445			
100258849	GROVE CITY	OH		12/05/2025		71		(1)			(1)		70	70			
100284302	BRANSON	MO		03/30/2026		89		(5)			(5)		84	84			
100274346	AURORA	IL		01/29/2026		161		(6)			(6)		155	155			
100247919	STAFFORD	VA		10/29/2025		219		(16)			(16)		203	203			
100079193	MIDDLETOWN	PA		02/24/2022		3,558		(25)			(25)		3,533	3,533			
100276746	BREDA	NLD		01/28/2026		3							3		(3)		(3)
100248328	SCHENECTADY	NY		10/29/2025		2,560		(172)			(172)		2,388	2,388			
100249494	AURORA	CO		10/30/2025		140		(6)			(6)		134	134			
100239462	EAGAN	MN		09/29/2025		766		(30)			(30)		736	736			
100258650	MANCHESTER	NH		12/05/2025		201		(4)			(4)		197	197			
100208061	SOUTH GATE	CA		04/29/2025		59		(2)			(2)		57	57			
100269753	WANATAH	IN		12/30/2025		82		(3)			(3)		79	79			
100204307	PHILADELPHIA	PA		03/31/2025		974		(41)			(41)		933	933			
100244105	NORTH LAS VEGAS	NV		09/29/2025		153		(12)			(12)		141	141			
3350121001	PENNS GROVE	NJ		02/26/2026		99,948							99,948	99,948			
100269290	ALEXANDRIA	KY		12/30/2025		192		(4)			(4)		188	188			
100110200	LAWRENCEVILLE	GA		06/30/2023		7,081		6			6		7,087	7,087			
100213276	MUKWONAGO	WI		05/29/2025		114		(6)			(6)		108	108			
100210885	SIMPSONVILLE	SC		05/15/2025		173		(9)			(9)		164	164			
100222244	BELTON	SC		07/30/2025		171		(8)			(8)		163	163			
100207688	GARY	IN		04/29/2025		117		(6)			(6)		111	111			
100222253	LOS LUNAS	NM		07/30/2025		162		(8)			(8)		154	154			
100221857	SOLSBERRY	IN		07/30/2025		107		(5)			(5)		102	102			
100213033	CHESAPEAKE	VA		05/29/2025		147		(8)			(8)		139	139			
100257381	DRACUT	MA		11/26/2025		676		(24)			(24)		652	652			
100207611	MADISON	ME		04/29/2025		131		(7)			(7)		124	124			
100211301	ROSEVILLE	CA		05/15/2025		176		(13)			(13)		163	163			
100213362	MOUNT ORAB	OH		05/29/2025		167		(9)			(9)		158	158			
100211002	MONTGOMERY	AL		05/15/2025		160		(11)			(11)		149	149			
100249465	SLIDELL	LA		10/30/2025		207		(7)			(7)		200	200			
100211404	COLORADO SPRINGS	CO		05/15/2025		173		(12)			(12)		161	161			
100213184	DELTONA	FL		05/29/2025		195		(10)			(10)		185	185			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211098	EAST HELENA	MT		05/15/2025		167		(10)			(10)		157	157			
100208506	WILDWOOD	MO		04/29/2025		167		(10)			(10)		157	157			
100207594	POLAND	IN		04/29/2025		175		(9)			(9)		166	166			
100213013	BURLINGTON	WI		05/29/2025		203		(8)			(8)		195	195			
100197242	WEST SALEM	WI		02/25/2025		655		(44)			(44)		611	611			
3350109195	WILKES-BARRE	PA		09/08/2025		84,625							84,625	84,625			
100211327	SUMMERVILLE	SC		05/15/2025		459		(34)			(34)		425	425			
100208811	FRESNO	CA		04/29/2025		6,988		(163)			(163)		6,825	6,825			
100208774	MENIFEE	CA		04/29/2025		532		(12)			(12)		520	520			
100213051	GARLAND	TX		05/29/2025		510		(15)			(15)		495	495			
100211021	HOWARD	PA		05/15/2025		324		(24)			(24)		300	300			
100211072	JACKSON	OH		05/15/2025		175		(14)			(14)		161	161			
100244217	CEDAR RAPIDS	IA		09/29/2025		43		(3)			(3)		40	40			
100199617	BRANCHBURG	NJ		03/05/2025		2,527		(27)			(27)		2,500	2,500			
100210878	OCEAN PINES	MD		05/15/2025		1,005		(60)			(60)		945	945			
3350106056	ROCK HILL	SC		07/15/2025		83,423							83,423	83,423			
100199792	GOODYEAR	AZ		03/05/2025		1,132		(14)			(14)		1,118	1,118			
100211069	RANSON	WV		05/15/2025		963		(52)			(52)		911	911			
100249368	CANAL WINCHESTER	OH		10/30/2025		207		(4)			(4)		203	203			
100274799	ROSEVILLE	CA		01/29/2026		115		(4)			(4)		111	111			
5.00007E+11	AMSTERDAM	NLD		07/31/2025		862						14	876	863	(13)		(13)
100139516	ALEXANDRIA	LA		12/28/2023		6,807		(251)			(251)		6,556	6,556			
100211096	POTTSTOWN	PA		05/15/2025		129		(10)			(10)		119	119			
100208198	DUCHESNE	UT		04/29/2025		54		(1)			(1)		53	53			
100210875	NORTH EAST	PA		05/15/2025		138		(10)			(10)		128	128			
100222297	MINNEAPOLIS	MN		07/30/2025		2,473		(51)			(51)		2,422	2,422			
100060428	SAINT LOUIS	MO		06/01/2021		316		1			1		317	317			
100210876	ODENTON	MD		05/15/2025		165		(9)			(9)		156	156			
100152656	SHAWNEE	KS		05/17/2024		3,797		7			7		3,804	3,804			
100147049	ERIE	PA		03/27/2024		682		(8)			(8)		674	674			
100210918	PORT ST. LUCIE	FL		05/15/2025		557		(35)			(35)		522	522			
100237802	WILLIAMSTOWN	NJ		09/12/2025		3,232		(119)			(119)		3,113	3,113			
100269523	SIMPSONVILLE	SC		12/30/2025		6,005		(277)			(277)		5,728	5,728			
100244095	TEMPLE	TX		09/29/2025		154		(9)			(9)		145	145			
100074825	YOUNGSTOWN	OH		12/01/2021		287		(3)			(3)		284	284			
100208700	LAS VEGAS	NV		04/29/2025		258		(11)			(11)		247	247			
100211161	YUMA	AZ		05/15/2025		159		(12)			(12)		147	147			
100248182	TOPEKA	KS		10/29/2025		3,813		(116)			(116)		3,697	3,697			
5000055390002A	DORDRECHT	NLD		12/20/2024		648						11	659	648	(11)		(11)
100168090	BENSALEM	PA		09/20/2024		10,018		(168)			(168)		9,850	9,850			
100277945	YUCCA VALLEY	CA		02/26/2026		146		(3)			(3)		143	143			
100277962	YAKIMA	WA		02/26/2026		190		(9)			(9)		181	181			
100284112	POMONA	CA		03/30/2026		356		(10)			(10)		346	346			
100284165	SNELLVILLE	GA		03/30/2026		711		(44)			(44)		667	667			
100284205	PORT CHARLOTTE	FL		03/30/2026		103		(6)			(6)		97	97			
100213305	WINTER GARDEN	FL		05/29/2025		5,410		(284)			(284)		5,126	5,126			
100196861	INDEPENDENCE	MO		02/25/2025		2,618		(185)			(185)		2,433	2,433			
100274567	ALIQUIPPA	PA		01/29/2026		101		(4)			(4)		97	97			
100184619	PORTLAND	ME		12/17/2024		299		(20)			(20)		279	279			
100274676	ATWATER	CA		01/29/2026		172		(8)			(8)		164	164			
100278015	GARNER	NC		02/26/2026		131		(3)			(3)		128	128			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274636	FRUITA	CO		01/29/2026		134		(6)			(6)		128	128			
100269503	WINCHESTER	CA		12/30/2025		140		(6)			(6)		134	134			
100244082	COLUMBIA	SC		09/29/2025		31		(3)			(3)		28	28			
100277782	GRAYSLAKE	IL		02/26/2026		255		(7)			(7)		248	248			
100284286	CHESTER	SC		03/30/2026		216		(11)			(11)		205	205			
100258774	SANBORNVILLE	NH		12/05/2025		109		(4)			(4)		105	105			
100269524	LAWRENCE	KS		12/30/2025		173		(8)			(8)		165	165			
100269098	DENVER	CO		12/30/2025		178		(8)			(8)		170	170			
100269257	NORTH BRANCH	MN		12/30/2025		144		(7)			(7)		137	137			
100249547	AKRON	OH		10/30/2025		108		(2)			(2)		106	106			
3350113161	JACKSON	MS		10/20/2025		65,527							65,527	65,527			
100211148	UPLAND	CA		05/15/2025		50		(4)			(4)		46	46			
100284182	MONETTA	SC		03/30/2026		116		(7)			(7)		109	109			
100269289	OGDEN	UT		12/30/2025		168		(7)			(7)		161	161			
100269326	AVON	CT		12/30/2025		168		(8)			(8)		160	160			
100258786	SUGAR GROVE	IL		12/05/2025		172		(8)			(8)		164	164			
100258690	CHISHOLM	MN		12/05/2025		174		(8)			(8)		166	166			
100207628	BALTIMORE	MD		04/29/2025		168		(10)			(10)		158	158			
100243832	HANOVER	ME		09/29/2025		144		(9)			(9)		135	135			
100239432	CINCINNATI	OH		09/29/2025		117		(5)			(5)		112	112			
100211013	LA HABRA	CA		05/15/2025		59		(3)			(3)		56	56			
100258595	ABBEVILLE	AL		12/05/2025		102		(5)			(5)		97	97			
100230687	BELTON	SC		08/29/2025		106		(5)			(5)		101	101			
100244077	NORTH PORT	FL		09/29/2025		138		(11)			(11)		127	127			
100244308	GLENDIVE	MT		09/29/2025		1,226		(99)			(99)		1,127	1,127			
100269768	LOGANVILLE	GA		12/30/2025		165		(7)			(7)		158	158			
100269693	TAYLORS	SC		12/30/2025		226		(8)			(8)		218	218			
100269762	CLIO	MI		12/30/2025		139		(6)			(6)		133	133			
100244241	LIBERTY	SC		09/29/2025		140		(11)			(11)		129	129			
100269186	HAGERSTOWN	MD		12/30/2025		812		(37)			(37)		775	775			
100249273	NEW HAVEN	IN		10/30/2025		170		(8)			(8)		162	162			
100258599	CROSSETT	AR		12/05/2025		298		(14)			(14)		284	284			
100243842	OVIEDO	FL		09/29/2025		145		(12)			(12)		133	133			
100244339	EL CAJON	CA		09/29/2025		145		(12)			(12)		133	133			
100207623	SANTA ROSA	CA		04/29/2025		65		(4)			(4)		61	61			
100249644	PARMA	OH		10/30/2025		175		(8)			(8)		167	167			
100244219	MYRTLE BEACH	SC		09/29/2025		149		(12)			(12)		137	137			
100244149	JENKINSBURG	GA		09/29/2025		151		(12)			(12)		139	139			
100244286	MOUNT WASHINGTON	KY		09/29/2025		149		(10)			(10)		139	139			
100268137	SIKESTON	MO		12/29/2025		132		(9)			(9)		123	123			
100239060	RICHMOND	VA		09/29/2025		147		(7)			(7)		140	140			
100243873	CASTRO VALLEY	CA		09/29/2025		153		(12)			(12)		141	141			
100244067	MONETA	VA		09/29/2025		153		(12)			(12)		141	141			
100244397	FRESNO	CA		09/29/2025		152		(11)			(11)		141	141			
100249484	BURLINGTON	WA		10/30/2025		150		(3)			(3)		147	147			
100243910	CROCKETT	VA		09/29/2025		161		(13)			(13)		148	148			
100244018	DOVER	DE		09/29/2025		91		(7)			(7)		84	84			
100230953	MOUNT VERNON	WA		08/29/2025		33		(1)			(1)		32	32			
100244001	LITTLE EGG HARBOR TOWNSHIP	NJ		09/29/2025		169		(10)			(10)		159	159			
100249591	ROLLA	MO		10/30/2025		169		(8)			(8)		161	161			
100208104	TRUMANN	AR		04/29/2025		71		(2)			(2)		69	69			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244293	NATRONA HEIGHTS	PA		09/29/2025		181		(14)			(14)		167	167			
100243874	FORT WORTH	TX		09/29/2025		152		(12)			(12)		140	140			
100269345	DEARBORN	MO		12/30/2025		602		(12)			(12)		590	590			
100239237	GRAIN VALLEY	MO		09/29/2025		100		(5)			(5)		95	95			
100212886	BURLEY	ID		05/29/2025		104		(4)			(4)		100	100			
100258795	BRADENTON	FL		12/05/2025		60		(3)			(3)		57	57			
100243986	RENTON	WA		09/29/2025		48		(3)			(3)		45	45			
100230869	LONGMONT	CO		08/29/2025		113		(5)			(5)		108	108			
100239809	INDIANAPOLIS	IN		09/29/2025		136		(6)			(6)		130	130			
100221908	COLUMBIA CITY	IN		07/30/2025		125		(6)			(6)		119	119			
100244242	WELSH	LA		09/29/2025		62		(12)			(12)		50	50			
100230778	PHOENIX	AZ		08/29/2025		371		(15)			(15)		356	356			
100213409	ELGIN	IL		05/29/2025		123		(7)			(7)		116	116			
100207665	ROHNERT PARK	CA		04/29/2025		114		(6)			(6)		108	108			
100244299	VIRGINIA BEACH	VA		09/29/2025		129		(10)			(10)		119	119			
100210820	REX	GA		05/15/2025		120		(9)			(9)		111	111			
100210941	DUNCAN	SC		05/15/2025		124		(9)			(9)		115	115			
3350120436	MIDDLETOWN	OH		02/13/2026		80,098							80,098	80,098			
100243945	PENDLETON	SC		09/29/2025		198		(16)			(16)		182	182			
100244126	BEAUMONT	TX		09/29/2025		306		(25)			(25)		281	281			
100211311	LAKE WORTH	FL		05/15/2025		132		(10)			(10)		122	122			
100208314	WEAVER	AL		04/29/2025		87		(5)			(5)		82	82			
100197358	MESA	AZ		02/25/2025		1,602		(115)			(115)		1,487	1,487			
100211198	KANSAS CITY	MO		05/15/2025		188		(14)			(14)		174	174			
100211062	HERMISTON	OR		05/15/2025		133		(10)			(10)		123	123			
100210838	COLUMBUS	GA		05/15/2025		144		(11)			(11)		133	133			
100208490	WILLIAMSTOWN	NJ		04/29/2025		150		(8)			(8)		142	142			
100258737	NEW ORLEANS	LA		12/05/2025		380		(17)			(17)		363	363			
100213003	PRINEVILLE	OR		05/29/2025		170		(9)			(9)		161	161			
100211088	COLUMBIA	PA		05/15/2025		167		(12)			(12)		155	155			
100213293	FARMINGTON	NM		05/29/2025		166		(4)			(4)		162	162			
100211032	CHESTERFIELD	MO		05/15/2025		157		(9)			(9)		148	148			
100211059	MESQUITE	TX		05/15/2025		212		(13)			(13)		199	199			
100208420	PEA RIDGE	AR		04/29/2025		160		(9)			(9)		151	151			
100211284	CALLAHAN	FL		05/15/2025		162		(9)			(9)		153	153			
100210895	WAIKOLOA	HI		05/15/2025		163		(8)			(8)		155	155			
100213054	PIERCETON	IN		05/29/2025		183		(10)			(10)		173	173			
100210940	SALINAS	CA		05/15/2025		171		(12)			(12)		159	159			
100208525	WINSTON SALEM	NC		04/29/2025		156		(10)			(10)		146	146			
100208480	FLAGSTAFF	AZ		04/29/2025		169		(9)			(9)		160	160			
100199619	BON AQUA	TN		03/05/2025		1,085		(30)			(30)		1,055	1,055			
100258917	MESA	AZ		12/05/2025		351		(16)			(16)		335	335			
100213421	BALTIMORE	MD		05/29/2025		135		(3)			(3)		132	132			
100267856	BEEMER	NE		12/29/2025		391		(31)			(31)		360	360			
100208643	YORK	SC		04/29/2025		176		(8)			(8)		168	168			
100207900	QUEEN CREEK	AZ		04/29/2025		153		(9)			(9)		144	144			
100239518	COLORADO SPRINGS	CO		09/29/2025		163		(8)			(8)		155	155			
100244284	KETTERING	OH		09/29/2025		218		(16)			(16)		202	202			
100207645	SMITHFIELD	VA		04/29/2025		185		(11)			(11)		174	174			
100230435	FRANKLINTON	LA		08/29/2025		223		(10)			(10)		213	213			
100207619	LEHIGH ACRES	FL		04/29/2025		192		(11)			(11)		181	181			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100258928	MOUNT VERNON	WA		12/05/2025		51		(1)			(1)		50	50			
100136625	GASTONIA	NC		11/22/2023		8,949		(378)			(378)		8,571	8,571			
100211411	BELLEVILLE	IL		05/15/2025		145		(11)			(11)		134	134			
100221916	WEYMOUTH	MA		07/30/2025		571		(24)			(24)		547	547			
100204234	LEBANON	PA		03/31/2025		241		(6)			(6)		235	235			
100230232	AVONDALE	AZ		08/29/2025		109		(2)			(2)		107	107			
100204334	READING	PA		03/31/2025		171		(4)			(4)		167	167			
100213300	INDIANAPOLIS	IN		05/29/2025		179		(10)			(10)		169	169			
100068831	CLEVELAND	TX		09/01/2021		226		(5)			(5)		221	221			
100208334	COLUMBIA	TN		04/29/2025		239		(6)			(6)		233	233			
100213401	BETHEL	MN		05/29/2025		293		(7)			(7)		286	286			
100248715	N LAS VEGAS	NV		10/29/2025		721		(26)			(26)		695	695			
100199674	GLENDALE	AZ		03/05/2025		538		4			4		542	542			
100210955	HILLIARD	FL		05/15/2025		312		(23)			(23)		289	289			
100208691	JACKSBORO	TN		04/29/2025		278		(15)			(15)		263	263			
100244255	PALM COAST	FL		09/29/2025		12,632		(1,585)	(1,160)		(425)		12,207	12,207			
100208209	OCEANSIDE	CA		04/29/2025		261		(16)			(16)		245	245			
100244111	WOODBURN	OR		09/29/2025		1,399		(106)			(106)		1,293	1,293			
100284175	MERIDIAN	ID		03/30/2026		97		(3)			(3)		94	94			
100211121	PARMA	OH		05/15/2025		208		(15)			(15)		193	193			
100244080	WINTER HAVEN	FL		09/29/2025		160		(13)			(13)		147	147			
100161396	DAYTONA BEACH	FL		07/25/2024		419		(3)			(3)		416	416			
100210932	DORAL	FL		05/15/2025		572		(37)			(37)		535	535			
100207673	PEACHTREE CORNERS	GA		04/29/2025		934		(41)			(41)		893	893			
100086950	RICHMOND	TX		10/24/2022		4,742		(115)			(115)		4,627	4,627			
100208043	BLUE SPRINGS	MO		04/29/2025		5,263		(128)			(128)		5,135	5,135			
100243831	MILWAUKEE	WI		09/29/2025		843		(66)			(66)		777	777			
100207749	GAITHERSBURG	MD		04/29/2025		813		(43)			(43)		770	770			
100210906	MCKEESPORT	PA		05/15/2025		120		(9)			(9)		111	111			
100211220	HOLIDAY	FL		05/15/2025		116		(9)			(9)		107	107			
100211166	LAWTON	OK		05/15/2025		130		(10)			(10)		120	120			
5.00008E+11	HOORN	NLD		12/23/2025		539						9	548	539	(10)		(10)
100084119	POMPANO BEACH	FL		08/12/2022		105							105	105			
100207745	FORT PAYNE	AL		04/29/2025		234		(12)			(12)		222	222			
100267633	ENID	OK		12/29/2025		458		(38)			(38)		420	420			
100274154	COMMERCE CITY	CO		01/29/2026		47		(2)			(2)		45	45			
100211143	DENHAM	LA		05/15/2025		35		(3)			(3)		32	32			
100211315	SPRINGFIELD	MO		05/15/2025		606		(45)			(45)		561	561			
100070456	HALLANDALE BEACH	FL		09/23/2021		3,864		(141)			(141)		3,723	3,723			
100184596	PHOENIX	AZ		12/17/2024		2,819		(198)			(198)		2,621	2,621			
100258479	SARASOTA	FL		12/05/2025		104		(5)			(5)		99	99			
100244356	RANCHO CORDOVA	CA		09/29/2025		671		(49)			(49)		622	622			
100211267	GLENDORA	CA		05/15/2025		301		(18)			(18)		283	283			
100175151	WALTERBORO	SC		11/05/2024		11,407		(286)			(286)		11,121	11,121			
100184672	HENDERSON	NV		12/17/2024		22,015		(2,015)			(2,015)		20,000	20,000			
100177702	METALINE FALLS	WA		11/19/2024		806		(30)			(30)		776	776			
100019903	STEPHENS CITY	VA		07/30/2018		4,039		(9)			(9)		4,030	4,030			
100269332	SHERWOOD	AR		12/30/2025		131		(6)			(6)		125	125			
100248590	OTEGO	NY		10/29/2025		438		(32)			(32)		406	406			
100076970	WACO	TX		01/03/2022		483		(19)			(19)		464	464			
100239184	LEXINGTON	SC		09/29/2025		128		(6)			(6)		122	122			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243881	SANFORD	FL		09/29/2025		107		(9)			(9)		98	98			
100269215	SPRINGFIELD	OH		12/30/2025		140		(3)			(3)		137	137			
100211326	NORTHAMPTON	MA		05/15/2025		127		(9)			(9)		118	118			
100210888	HOT SPRINGS NATIONAL PARK	AR		05/15/2025		145		(10)			(10)		135	135			
100167880	KATY	TX		09/20/2024		5,656		(109)			(109)		5,547	5,547			
100208423	CANAL FULTON	OH		04/29/2025		99		(5)			(5)		94	94			
100211050	NEW CASTLE	VA		05/15/2025		120		(9)			(9)		111	111			
100213351	ROY	UT		05/29/2025		77		(2)			(2)		75	75			
100134661	MARKHAM	IL		10/30/2023		1,337		(17)			(17)		1,320	1,320			
100210806	SALUDA	VA		05/15/2025		147		(11)			(11)		136	136			
100204360	LAS VEGAS	NV		03/31/2025		377		(10)			(10)		367	367			
100222640	SACRAMENTO	CA		07/30/2025		172		(8)			(8)		164	164			
100210999	ASHLAND	MO		05/15/2025		74		(6)			(6)		68	68			
100024327	KINGSBURG	CA		09/20/2018		2,613		(16)			(16)		2,597	2,597			
100213107	WHITE BEAR LAKE	MN		05/29/2025		1,870		(41)			(41)		1,829	1,829			
100208244	VAN NUYS	CA		04/29/2025		41		(1)			(1)		40	40			
100184793	JACK	AL		12/17/2024		501		(31)			(31)		470	470			
100258448	HENDERSON	NV		12/05/2025		165		(3)			(3)		162	162			
100239675	NEW OXFORD	PA		09/29/2025		106		(2)			(2)		104	104			
100274226	BALTIMORE	MD		01/29/2026		288		(5)			(5)		283	283			
100244373	LITTLE ROCK	AR		09/29/2025		122		(9)			(9)		113	113			
100211205	ELKTON	KY		05/15/2025		90		(7)			(7)		83	83			
100269710	COLORADO SPRINGS	CO		12/30/2025		145		(3)			(3)		142	142			
5.00005E+11	ZANDVOORT	NLD		08/28/2024		580						10	590	580	(10)		(10)
100177754	TINLEY PARK	IL		11/19/2024		1,065		(53)			(53)		1,012	1,012			
100278273	PENNSAUKEN	NJ		02/26/2026		27		(1)			(1)		26	26			
100244027	LEEDS	AL		09/29/2025		126		(10)			(10)		116	116			
100243964	ROSSVILLE	GA		09/29/2025		129		(10)			(10)		119	119			
100139249	LAVEEN	AZ		12/28/2023		4,941		(94)			(94)		4,847	4,847			
3350116292	HOPKINS	SC		01/15/2026		80,343							80,343	80,343			
100210804	NEW CANEY	TX		05/15/2025		145		(9)			(9)		136	136			
100208737	RANDALLSTOWN	MD		04/29/2025		1,072		(57)			(57)		1,015	1,015			
100210887	PLEASANT HILL	IA		05/15/2025		1,804		(140)			(140)		1,664	1,664			
100244357	BAKER CITY	OR		09/29/2025		126		(9)			(9)		117	117			
100211319	IRONTON	OH		05/15/2025		112		(8)			(8)		104	104			
100088131	WEST PALM BEACH	FL		10/25/2022		21,408		280			280		21,688	21,688			
100211035	JANESVILLE	IA		05/15/2025		126		(9)			(9)		117	117			
100210985	NEWPORT	KY		05/15/2025		132		(10)			(10)		122	122			
100155584	SULPHUR	LA		06/18/2024		933		(63)			(63)		870	870			
100284091	KINGSBURG	CA		03/30/2026		74		(3)			(3)		71	71			
100210815	MARION	IA		05/15/2025		107		(8)			(8)		99	99			
5.00007E+11	VOORHOUT	NLD		12/23/2025		714						12	726	715	(11)		(11)
100213075	RAVENNA	OH		05/29/2025		127		(7)			(7)		120	120			
100211152	BARTLESVILLE	OK		05/15/2025		148		(11)			(11)		137	137			
100211402	SPRINGFIELD	MO		05/15/2025		106		(8)			(8)		98	98			
100213371	ADVANCE	NC		05/29/2025		4,958		(260)			(260)		4,698	4,698			
100210869	MANCHESTER	OH		05/15/2025		117		(9)			(9)		108	108			
100278249	GROSSE POINTE PARK	MI		02/26/2026		10,301		(201)			(201)		10,100	10,100			
100244015	LACOMBE	LA		09/29/2025		659		(54)			(54)		605	605			
100278108	DENVER	CO		02/26/2026		142		(7)			(7)		135	135			
100239716	OSSEO	MN		09/29/2025		142		(5)			(5)		137	137			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186645	SACRAMENTO	CA		12/30/2024		10,381		608			608		10,989	10,989			
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025		520						9	529	520	(9)		(9)
100119389	PALM BAY	FL		07/31/2023		4,410		29			29		4,439	4,439			
100208895	SUMNER	WA		04/29/2025		1,687		(41)			(41)		1,646	1,646			
100208725	KENT CITY	MI		04/29/2025		127		(3)			(3)		124	124			
100163927	SANDUSKY	MI		10/04/2024		1,549		(38)			(38)		1,511	1,511			
100208424	GILROY	CA		04/29/2025		1,433		(33)			(33)		1,400	1,400			
100210889	ZENDA	WI		05/15/2025		125		(9)			(9)		116	116			
3310024781	JACKSONVILLE	FL		01/11/2022		228							228	228			
100258887	LOCUST GROVE	VA		12/05/2025		52		(2)			(2)		50	50			
100210884	LAS VEGAS	NV		05/15/2025		102		(8)			(8)		94	94			
100211089	DOUGLASVILLE	GA		05/15/2025		143		(11)			(11)		132	132			
100211033	MCHENRY	IL		05/15/2025		27		(2)			(2)		25	25			
100213377	SPIRO	OK		05/29/2025		4,642		(245)			(245)		4,397	4,397			
100128337	SAN JACINTO	CA		09/14/2023		18,794		(246)			(246)		18,548	18,548			
100208550	SUN CITY	AZ		04/29/2025		150		(9)			(9)		141	141			
100278182	BRENTWOOD	CA		02/26/2026		761		(38)			(38)		723	723			
100208274	CHINO	CA		04/29/2025		116		(6)			(6)		110	110			
100244380	BUFORD	GA		09/29/2025		198		(15)			(15)		183	183			
100208510	GAS CITY	IN		04/29/2025		122		(8)			(8)		114	114			
100199453	VALDERS	WI		03/05/2025		833		(15)			(15)		818	818			
100211100	HAGERSTOWN	MD		05/15/2025		111		(8)			(8)		103	103			
100277967	NEW CASTLE	DE		02/26/2026		115		(5)			(5)		110	110			
100277985	MCDONOUGH	GA		02/26/2026		114		(4)			(4)		110	110			
100278221	INDIANAPOLIS	IN		02/26/2026		676		(32)			(32)		644	644			
100284065	CEDARVILLE	AR		03/30/2026		101		(6)			(6)		95	95			
100284097	LAS VEGAS	NV		03/30/2026		103		(3)			(3)		100	100			
100284118	FLORENCE	MT		03/30/2026		6,880		(297)			(297)		6,583	6,583			
100284220	HAMILTON	OH		03/30/2026		48		(3)			(3)		45	45			
100284358	JOPLIN	MO		03/30/2026		136		(6)			(6)		130	130			
100278296	ELKMONT	AL		02/26/2026		319		(15)			(15)		304	304			
100284117	WASHINGTON	UT		03/30/2026		42		(1)			(1)		41	41			
100284172	CAMBRIDGE	MD		03/30/2026		82		(5)			(5)		77	77			
100284232	MERIDIAN	ID		03/30/2026		433		(12)			(12)		421	421			
100284292	BELFAST	ME		03/30/2026		262		(16)			(16)		246	246			
100284362	BEAUMONT	CA		03/30/2026		309		(14)			(14)		295	295			
100269756	GEORGETOWN	SC		12/30/2025		6,339		(252)			(252)		6,087	6,087			
100274176	SALINAS	CA		01/29/2026		119		(2)			(2)		117	117			
100278149	FRESNO	CA		02/26/2026		88		(4)			(4)		84	84			
100274253	CINCINNATI	OH		01/29/2026		147		(6)			(6)		141	141			
100212209	SOUTH LAKE TAHOE	CA		05/22/2025		24,995		(43)			(43)		24,952	24,952			
100244011	CAMDEN	AR		09/29/2025		33		(3)			(3)		30	30			
100267907	SHARON	PA		12/29/2025		125		(10)			(10)		115	115			
100269051	ACWORTH	GA		12/30/2025		122		(4)			(4)		118	118			
100267782	KIRKSVILLE	MO		12/29/2025		132		(10)			(10)		122	122			
100269263	PORT CLINTON	OH		12/30/2025		143		(7)			(7)		136	136			
100269656	SPARTANBURG	SC		12/30/2025		145		(7)			(7)		138	138			
100239126	TACOMA	WA		09/29/2025		57		(1)			(1)		56	56			
100274456	GRANBY	CO		01/29/2026		172		(7)			(7)		165	165			
100256029	HAGERSTOWN	MD		11/25/2025		114		(5)			(5)		109	109			
100208556	RIPON	CA		04/29/2025		107		(4)			(4)		103	103			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269461	SPRING HILL	FL		12/30/2025		197		(9)			(9)		188	188			
100258419	MANCHESTER	ME		12/05/2025		140		(6)			(6)		134	134			
100274130	WEST DES MOINES	IA		01/29/2026		424		(20)			(20)		404	404			
100258643	EVERETT	WA		12/05/2025		194		(9)			(9)		185	185			
100244178	WAHOO	NE		09/29/2025		157		(13)			(13)		144	144			
100244247	LANCASTER	OH		09/29/2025		95		(8)			(8)		87	87			
100230904	STATESVILLE	NC		08/29/2025		39		(1)			(1)		38	38			
100249199	GALENA	KS		10/30/2025		122		(5)			(5)		117	117			
100274920	PENSACOLA	FL		01/29/2026		60		(1)			(1)		59	59			
100244244	MAULDIN	SC		09/29/2025		107		(9)			(9)		98	98			
100212958	VACAVILLE	CA		05/29/2025		57		(2)			(2)		55	55			
100243896	PERRY HALL	MD		09/29/2025		97		(8)			(8)		89	89			
100269744	LEBANON	OH		12/30/2025		137		(6)			(6)		131	131			
100269786	WINAMAC	IN		12/30/2025		125		(6)			(6)		119	119			
100244278	WARSAW	VA		09/29/2025		116		(8)			(8)		108	108			
100244071	WOODLAWN	VA		09/29/2025		122		(10)			(10)		112	112			
100243934	RITTMAN	OH		09/29/2025		124		(10)			(10)		114	114			
100239094	LAKE SAINT LOUIS	MO		09/29/2025		121		(6)			(6)		115	115			
100258618	REDDING	CA		12/05/2025		150		(6)			(6)		144	144			
100243846	NAHANT	MA		09/29/2025		128		(10)			(10)		118	118			
100243866	TACOMA	WA		09/29/2025		171		(14)			(14)		157	157			
100244110	LAKELAND	FL		09/29/2025		128		(10)			(10)		118	118			
100244159	YUMA	AZ		09/29/2025		128		(10)			(10)		118	118			
100244181	COLORADO SPRINGS	CO		09/29/2025		128		(10)			(10)		118	118			
100269810	KENT	WA		12/30/2025		120		(6)			(6)		114	114			
100258558	UNIONVILLE	TN		12/05/2025		205		(9)			(9)		196	196			
100269809	MECHANICSBURG	PA		12/30/2025		112		(5)			(5)		107	107			
100244002	LAS VEGAS	NV		09/29/2025		74		(6)			(6)		68	68			
100258819	HOMOSASSA	FL		12/05/2025		148		(5)			(5)		143	143			
100244143	NORTH CANTON	OH		09/29/2025		77		(6)			(6)		71	71			
100239578	AVONDALE	AZ		09/29/2025		114		(5)			(5)		109	109			
100258860	RAEFORD	NC		12/05/2025		126		(6)			(6)		120	120			
100208267	GILBERT	AZ		04/29/2025		1,021		(61)			(61)		960	960			
100204244	SAINT PETERSBURG	FL		03/31/2025		60		(2)			(2)		58	58			
100244234	FAIRBURN	GA		09/29/2025		144		(12)			(12)		132	132			
100258657	SAVANNAH	GA		12/05/2025		243		(11)			(11)		232	232			
100274706	NORTH OLMSTED	OH		01/29/2026		247		(15)			(15)		232	232			
100249739	HILLSVILLE	PA		10/30/2025		139		(6)			(6)		133	133			
100208710	DORAL	FL		04/29/2025		77		(1)			(1)		76	76			
100249140	MARSHALL	IL		10/30/2025		227		(10)			(10)		217	217			
100239820	WILMER	AL		09/29/2025		129		(6)			(6)		123	123			
100269328	BETTENDORF	IA		12/30/2025		167		(4)			(4)		163	163			
100239010	MOUNT AIRY	MD		09/29/2025		146		(7)			(7)		139	139			
100239766	APPLETON	WI		09/29/2025		6,436		(298)			(298)		6,138	6,138			
100210863	GENOA	NE		05/15/2025		98		(7)			(7)		91	91			
100244054	GLENDALE	AZ		09/29/2025		196		(16)			(16)		180	180			
100230221	RANCHO SANTA MARGARITA	CA		08/29/2025		155		(5)			(5)		150	150			
100244223	SAN LORENZO	CA		09/29/2025		199		(16)			(16)		183	183			
100156748	WOODLAND	CA		06/26/2024		8,181		(107)			(107)		8,074	8,074			
100211274	WAYNESBORO	PA		05/15/2025		104		(8)			(8)		96	96			
100208784	PLAINFIELD	IN		04/29/2025		91		(4)			(4)		87	87			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155743	PERRY	GA		06/18/2024		921		(54)			(54)		867	867			
100213169	PHILADELPHIA	PA		05/29/2025		115		(6)			(6)		109	109			
100210870	WILLARDS	MD		05/15/2025		148		(11)			(11)		137	137			
100211086	COLUMBUS	GA		05/15/2025		111		(8)			(8)		103	103			
100210859	ANSLEY	NE		05/15/2025		115		(9)			(9)		106	106			
100208897	SEMINOLE	FL		04/29/2025		104		(6)			(6)		98	98			
100269270	PORT CHARLOTTE	FL		12/30/2025		207		(8)			(8)		199	199			
100222212	ELLSWORTH	ME		07/30/2025		138		(5)			(5)		133	133			
100210965	VANCOUVER	WA		05/15/2025		119		(9)			(9)		110	110			
100211047	YUMA	AZ		05/15/2025		119		(9)			(9)		110	110			
100208933	PHILADELPHIA	PA		04/29/2025		124		(5)			(5)		119	119			
100256091	LAWRENCEVILLE	GA		11/25/2025		307		(13)			(13)		294	294			
100213283	MAUMEE	OH		05/29/2025		129		(7)			(7)		122	122			
100243428	COLUMBIA	MD		09/26/2025		8,546		(141)			(141)		8,405	8,405			
100210934	MONTPELIER	VA		05/15/2025		120		(9)			(9)		111	111			
5.00007E+11	AMSTERDAM	NLD		11/28/2025		468						8	476	468	(8)		(8)
100210901	LINTON HALL	VA		05/15/2025		125		(9)			(9)		116	116			
100208756	BOWIE	MD		04/29/2025		135		(7)			(7)		128	128			
100213332	PANORA	IA		05/29/2025		152		(8)			(8)		144	144			
100213151	OZARK	AL		05/29/2025		152		(8)			(8)		144	144			
100239808	CHARLESTON	SC		09/29/2025		229		(8)			(8)		221	221			
100222377	AURORA	CO		07/30/2025		91		(4)			(4)		87	87			
100208758	AURORA	CO		04/29/2025		135		(3)			(3)		132	132			
100243977	VALRICO	FL		09/29/2025		117		(10)			(10)		107	107			
100208212	DOVER	DE		04/29/2025		132		(8)			(8)		124	124			
100257341	PHOENIX	AZ		11/26/2025		586		(42)			(42)		544	544			
100204357	LOGANVILLE	GA		03/31/2025		6,608		(96)			(96)		6,512	6,512			
100210971	MOUNTAIN GROVE	MO		05/15/2025		153		(11)			(11)		142	142			
100208116	NEWTON	IA		04/29/2025		135		(6)			(6)		129	129			
100135011	CHICAGO	IL		10/30/2023		10,343		33			33		10,376	10,376			
5.00007E+11	VELDHOVEN	NLD		07/31/2025		491						8	499	491	(8)		(8)
100208559	SAINT CLOUD	MN		04/29/2025		151		(8)			(8)		143	143			
100239297	CROWN POINT	IN		09/29/2025		398		(18)			(18)		380	380			
100230624	VALLEJO	CA		08/29/2025		995		(35)			(35)		960	960			
100244273	TEMPLE	PA		09/29/2025		422		(34)			(34)		388	388			
100211025	TEANECK	NJ		05/15/2025		166		(12)			(12)		154	154			
100269916	DAVENPORT	IA		12/30/2025		111		(5)			(5)		106	106			
100208066	TUCSON	AZ		04/29/2025		448		(18)			(18)		430	430			
100210839	ASPERS	PA		05/15/2025		191		(14)			(14)		177	177			
100204395	FARMINGTON	MO		03/31/2025		131		(8)			(8)		123	123			
100249602	SUMMERVILLE	SC		10/30/2025		408		(18)			(18)		390	390			
100207597	SALEM	OR		04/29/2025		153		(9)			(9)		144	144			
100208630	MONTICELLO	IN		04/29/2025		153		(9)			(9)		144	144			
100211127	GROVE CITY	OH		05/15/2025		692		(51)			(51)		641	641			
100269469	HASLETT	MI		12/30/2025		573		(27)			(27)		546	546			
100243913	ANDALUSIA	AL		09/29/2025		141		(11)			(11)		130	130			
100204295	HUNTINGTON	AR		03/31/2025		95		(6)			(6)		89	89			
100208345	ORANGE PARK	FL		04/29/2025		138		(6)			(6)		132	132			
100204296	SACRAMENTO	CA		03/31/2025		124		(8)			(8)		116	116			
100208406	ELVERTA	CA		04/29/2025		574		(35)			(35)		539	539			
100208708	MOORESVILLE	NC		04/29/2025		149		(8)			(8)		141	141			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100200344	EASTON	PA		03/10/2025		10,895		(178)			(178)		10,717	10,717			
100222126	JACKSBORO	TN		07/30/2025		241		(11)			(11)		230	230			
100210997	BLOOMING GROVE	TX		05/15/2025		135		(8)			(8)		127	127			
100244193	RINCON	GA		09/29/2025		367		(29)			(29)		338	338			
100269909	BENTON HARBOR	MI		12/30/2025		134		(6)			(6)		128	128			
100230823	HOUSTON	TX		08/29/2025		248		(10)			(10)		238	238			
100244231	YORK	SC		09/29/2025		369		(29)			(29)		340	340			
100267824	PANAMA	OK		12/29/2025		532		(43)			(43)		489	489			
100207661	LORIS	SC		04/29/2025		148		(8)			(8)		140	140			
100164200	BUFFALO GROVE	IL		08/21/2024		8,904		(36)			(36)		8,868	8,868			
3510130910	AMSTERDAM	NY		11/14/2025		210							210	210			
100204165	BARRINGTON	NH		03/31/2025		252		(14)			(14)		238	238			
100157213	WOODBRIDGE	NJ		02/20/2025		9,684		(239)			(239)		9,445	9,445			
100155840	WASHINGTON	MO		06/18/2024		943		(48)			(48)		895	895			
100208021	ALBUQUERQUE	NM		04/29/2025		2,730		(170)			(170)		2,560	2,560			
100211229	CAPE CORAL	FL		05/15/2025		382		(28)			(28)		354	354			
100184889	OCALA	FL		12/17/2024		2,525		(173)			(173)		2,352	2,352			
100243879	FREDERICKSBURG	VA		09/29/2025		144		(11)			(11)		133	133			
100207903	MILFORD	CT		04/29/2025		152		(6)			(6)		146	146			
100269234	DAPHNE	AL		12/30/2025		148		(7)			(7)		141	141			
100210959	PALM COAST	FL		05/15/2025		119		(9)			(9)		110	110			
100199535	OKLAHOMA CITY	OK		03/05/2025		782		(54)			(54)		728	728			
100208754	MANTECA	CA		04/29/2025		531		(12)			(12)		519	519			
100222489	SAINT CLOUD	FL		07/30/2025		3,066		(66)			(66)		3,000	3,000			
100213223	CHELSEA	MI		05/29/2025		155		(8)			(8)		147	147			
5.00008E+11	VOORBURG	NLD		12/23/2025		648						11	659	649	(10)		(10)
100211386	BROKEN ARROW	OK		05/15/2025		137		(11)			(11)		126	126			
100243968	GRAND JUNCTION	CO		09/29/2025		259		(21)			(21)		238	238			
100207967	MERIDEN	CT		04/29/2025		84		(5)			(5)		79	79			
100269498	NOBLESVILLE	IN		12/30/2025		166		(8)			(8)		158	158			
5.00006E+11	S-GRAVENHAGE	NLD		06/30/2025		483						8	491	483	(8)		(8)
100256093	PHOENIX	AZ		11/25/2025		639		(24)			(24)		615	615			
100211339	STERLINGTON	LA		05/15/2025		7,116		(504)			(504)		6,612	6,612			
100151562	MC KINNEY	TX		05/10/2024		5,911		(67)			(67)		5,844	5,844			
100208411	LYNDEN	WA		04/29/2025		23,935		(585)			(585)		23,350	23,350			
100211357	YUMA	AZ		05/15/2025		415		(29)			(29)		386	386			
5.00007E+11	ZAANDAM	NLD		08/29/2025		471						8	479	471	(8)		(8)
100244030	MILWAUKEE	WI		09/29/2025		897		(12)	(3)		(9)		888	888			
100211259	SPRINGFIELD	MO		05/15/2025		799		(59)			(59)		740	740			
100208188	LAKELAND	FL		04/29/2025		190		(12)			(12)		178	178			
100243871	BRISTOL	PA		09/29/2025		592		(47)			(47)		545	545			
100257388	WOODSTOCK	GA		11/26/2025		454		(21)			(21)		433	433			
100164352	SAINT AUGUSTINE	FL		08/21/2024		5,030		(76)			(76)		4,954	4,954			
100211332	WHITTIER	CA		05/15/2025		548		(20)	3		(23)		525	289		(236)	(236)
100204354	NORWALK	OH		03/31/2025		455		(11)			(11)		444	444			
3510117710	SUNNY ISLES BEACH	FL		12/19/2025		8,510		23			23		8,533	8,533			
100155778	LAS VEGAS	NV		06/18/2024		868		(27)	15		(42)		826	826			
100210868	DITTMER	MO		05/15/2025		381		(28)			(28)		353	353			
100204371	AUBURNDALE	FL		03/31/2025		162		(10)			(10)		152	152			
100222326	CASSELBERRY	FL		07/30/2025		166		(8)			(8)		158	158			
100196929	MORENO VALLEY	CA		02/25/2025		404		(25)			(25)		379	379			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100072168	NORWALK	CA		11/01/2021		5,120		(12)			(12)		5,108	5,108			
100204363	STAFFORD	VA		03/31/2025		472		(19)			(19)		453	453			
100197201	THOUSAND PALMS	CA		02/25/2025		1,919		(131)			(131)		1,788	1,788			
100208767	LAS VEGAS	NV		04/29/2025		22,962		(927)			(927)		22,035	22,035			
100065569	NILES	OH		07/28/2021		4,546		(87)			(87)		4,459	4,459			
100213426	LIBERTY	SC		05/29/2025		459		(24)			(24)		435	435			
5.00005E+11	HAARLEM	NLD		03/26/2024		358						6	364	350	(15)		(15)
100200156	MILTON	FL		03/06/2025		22,950							22,950			(22,950)	(22,950)
100276745	BREDA	NLD		01/28/2026		752						24	776	753	(23)		(23)
100134036	DANVILLE	VA		10/25/2023		55		(1)			(1)		54	54			
100213199	NORTH BRANCH	MN		05/29/2025		813		(41)			(41)		772	772			
100190670	JEFFERSON	OH		01/28/2025		22,819		(70)			(70)		22,749	22,749			
100210819	BRASELTON	GA		05/15/2025		582		(41)			(41)		541	541			
3350111154	MONROE	GA		10/29/2025		7,466							7,466	7,466			
100208025	COLORADO SPRINGS	CO		04/29/2025		1,620		(100)			(100)		1,520	1,520			
100157402	FRIDLEY	MN		02/20/2025		5,205		(112)			(112)		5,093	5,093			
100207624	CHESTERTOWN	MD		04/29/2025		2,919		(175)			(175)		2,744	2,744			
100221960	PARKER	CO		07/30/2025		1,217		(57)			(57)		1,160	1,160			
100168459	ANNA	TX		09/25/2024		17,514		(327)			(327)		17,187	17,187			
3350115241	ABSECON	NJ		12/04/2025		39,004							39,004	39,004			
100222407	NEW ALBANY	IN		07/30/2025		1,058		(51)			(51)		1,007	1,007			
100256263	TUCSON	AZ		11/25/2025		177		(1)			(1)		176	176			
100234698	RICHMOND	TX		08/28/2025		22,495		(770)			(770)		21,725	21,725			
100137702	CORAL GABLES	FL		12/08/2023		10,844		(41)			(41)		10,803	10,803			
100213269	LECANTO	FL		05/29/2025		20,825		(764)			(764)		20,061	20,061			
5.00005E+11	VELP	NLD		09/26/2024		461						8	469	461	(8)		(8)
100118101	BOCA RATON	FL		07/20/2023		6,678		(19)			(19)		6,659	6,659			
100244395	GREENVILLE	SC		09/29/2025		360		(23)			(23)		337	337			
100244192	NORCROSS	GA		09/29/2025		2,724		(219)			(219)		2,505	2,505			
100208278	PHILADELPHIA	PA		04/29/2025		497		(19)			(19)		478	478			
100177416	OCEAN CITY	MD		01/16/2025		13,150		(91)			(91)		13,059	13,059			
100155466	MOONACHIE	NJ		06/18/2024		8,318		7	214		(207)		8,111	8,111			
100110357	GARLAND	TX		06/30/2023		4,570		(5)			(5)		4,565	4,565			
100135233	CANTON	GA		11/08/2023		7,275		70			70		7,345	7,345			
100137722	RALEIGH	NC		12/08/2023		4,801		22			22		4,823	4,823			
100269792	PIPERTON	TN		12/30/2025		242		(9)			(9)		233	233			
100207813	CHARLESTON	SC		04/29/2025		10,191		(96)			(96)		10,095	10,095			
100212927	LOS OLIVOS	CA		05/29/2025		263		(1)			(1)		262	262			
5.00007E+11	RHEDEN	NLD		09/30/2025		406						7	413	406	(7)		(7)
100159622	PLAINSBORO	NJ		07/15/2024		15,021		(534)			(534)		14,487	14,487			
100207833	BABCOCK RANCH	FL		04/29/2025		2,272		(107)			(107)		2,165	2,165			
100019726	ELK GROVE	CA		07/26/2018		10,386		(63)			(63)		10,323	10,323			
100211018	CANAAN	ME		05/15/2025		1,869		(137)			(137)		1,732	1,732			
5.00007E+11	AMSTERDAM	NLD		07/31/2025		411						7	418	411	(7)		(7)
5.00007E+11	GRONINGEN	NLD		07/31/2025		404						7	411	404	(7)		(7)
100019922	SAN BERNARDINO	CA		07/30/2018		4,767		(48)			(48)		4,719	4,719			
100204951	OCALA	FL		04/10/2025		18,950		(574)			(574)		18,376	18,376			
100153053	OAKDALE	CA		06/27/2024		1,983		(58)			(58)		1,925	1,925			
100128726	MIDDLETOWN	DE		09/21/2023		7,185		(16)			(16)		7,169	7,169			
100184586	TORRANCE	CA		12/17/2024		5,856		(54)			(54)		5,802	5,802			
100213240	WAKE FOREST	NC		05/29/2025		355		(18)			(18)		337	337			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137056	GLASSBORO	NJ		11/28/2023		4,153		40			40		4,193	4,193			
5.00007E+11	S-HERTOGENBOSCH	NLD		12/23/2025		361						6	367	361	(6)		(6)
100276748	BREDA	NLD		01/28/2026		376						12	388	376	(12)		(12)
100213165	DECATUR	AL		05/29/2025		3,352		(77)			(77)		3,275	3,275			
100204293	BIRMINGHAM	AL		03/31/2025		198		(5)			(5)		193	193			
100249749	SAN JOSE	CA		10/30/2025		110		(5)			(5)		105	105			
100237588	THOUSAND OAKS	CA		09/12/2025		817		(44)			(44)		773	773			
5.00006E+11	GORINCHEM	NLD		07/31/2025		354						6	360	354	(6)		(6)
100069801	REYNOLDSVILLE	PA		09/01/2021		17,322		515			515		17,837	17,837			
100243926	SUN PRAIRIE	WI		09/29/2025		5,844		(454)			(454)		5,390	5,390			
100284720	LEOMINSTER	MA		03/27/2026		18,209		(528)			(528)		17,681	17,681			
3350101649	DOLGEVILLE	NY		07/15/2025		47,710							47,710	47,710			
3350112104	DISTRICT HEIGHTS	MD		09/29/2025		46,317							46,317	46,317			
100190028	GALLATIN	TN		01/21/2025		5,947		31			31		5,978	5,978			
100149555	VALENCIA	CA		04/26/2024		16,981		(47)			(47)		16,934	16,934			
100159000	PASO ROBLES	CA		08/15/2024		3,752		(13)			(13)		3,739	3,739			
5.00006E+11	DEN HAAG	NLD		07/31/2025		334						5	339	333	(6)		(6)
100257365	EL CAJON	CA		11/26/2025		2,115		(65)			(65)		2,050	2,050			
100258801	NORWICH	CT		12/05/2025		1,329		(25)			(25)		1,304	1,304			
100152316	SPRING	TX		05/17/2024		15,728		333			333		16,061	16,061			
100155759	FAIRFAX	VA		06/18/2024		1,158		(64)			(64)		1,094	1,094			
3350112733	MCKEESPORT	PA		11/13/2025		43,228							43,228	43,228			
100139315	FAIRFAX	VA		12/28/2023		11,173		(28)			(28)		11,145	11,145			
5.00008E+11	VOLENDAM	NLD		12/23/2025		302						5	307	302	(5)		(5)
100116879	KISSIMMEE	FL		07/20/2023		14,650		286			286		14,936	14,936			
5.00007E+11	LOCHEM	NLD		07/31/2025		312						5	317	311	(5)		(5)
100213061	NASHVILLE	TN		05/29/2025		161							161	161			
100162620	LANTANA	TX		08/12/2024		10,056		(178)	(38)		(140)		9,916	9,916			
100274377	ASHBURN	VA		01/29/2026		1,398		(64)			(64)		1,334	1,334			
100269915	LONG BEACH	CA		12/30/2025		80		(4)			(4)		76	76			
100195090	ROSEMOUNT	MN		02/24/2025		8,308		(76)			(76)		8,232	8,232			
100249774	MIDDLEBORO	MA		10/30/2025		15,220		(531)			(531)		14,689	14,689			
100243923	LAND O LAKES	FL		09/29/2025		1,282		(98)			(98)		1,184	1,184			
100230440	BIRDSBORO	PA		08/29/2025		327		(14)			(14)		313	313			
5.00007E+11	AMSTERDAM	NLD		07/31/2025		293						5	298	293	(5)		(5)
100211131	FAIRVIEW HEIGHTS	IL		05/15/2025		682		(44)			(44)		638	638			
100230961	MEMPHIS	TN		08/29/2025		14,817		(521)			(521)		14,296	14,296			
5.00006E+11	S-GRAVENHAGE	NLD		01/29/2025		296						5	301	296	(5)		(5)
100197635	FRISCO	TX		02/26/2025		10,061		(286)			(286)		9,775	9,775			
100156553	FORT WORTH	TX		06/24/2024		10,669		(121)			(121)		10,548	10,548			
5.00007E+11	ALKMAAR	NLD		01/28/2026		253						8	261	252	(8)		(8)
500005276002A	ZOETERMEER	NLD		11/27/2024		278						5	283	278	(5)		(5)
5.00007E+11	DORDRECHT	NLD		12/23/2025		248						4	252	248	(4)		(4)
5.00007E+11	ROTTERDAM	NLD		11/28/2025		257						4	261	256	(4)		(4)
100169181	TOMBALL	TX		09/27/2024		8,666		(112)			(112)		8,554	8,554			
100169397	ONTARIO	CA		09/30/2024		3,964		(36)			(36)		3,928	3,928			
100213282	GLEN BURNIE	MD		05/29/2025		58							58	58			
100208432	ELK GROVE	CA		04/29/2025		124		(3)			(3)		121	121			
100131687	TUSCALOOSA	AL		10/06/2023		4,769		122			122		4,891	4,891			
100134461	HALLANDALE BEACH	FL		10/30/2023		7,548		(200)			(200)		7,348	7,348			
100156441	RICHMOND HILL	GA		06/24/2024		6,812		(14)			(14)		6,798	6,798			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168628	LOS ANGELES	CA		09/25/2024		10,390		(65)			(65)		10,325	10,325			
100213050	CHAGRIN FALLS	OH		05/29/2025		918		(43)			(43)		875	875			
3350115291	BECKLEY	WV		11/26/2025		32,213							32,213	32,213			
100204213	GILBERT	AZ		03/31/2025		3,225		(79)			(79)		3,146	3,146			
100154824	GRAND RAPIDS	MI		07/19/2024		1,766		(27)			(27)		1,739	1,739			
100138116	HENDERSON	NC		12/14/2023		9,147		(79)			(79)		9,068	9,068			
100208788	LAWRENCEVILLE	GA		04/29/2025		12,124		(445)			(445)		11,679	11,679			
5.00006E+11	ZWIJNDRECHT	NLD		09/30/2025		221						4	225	221	(4)		(4)
100244093	MANHATTAN	MT		09/29/2025		8,828		(534)			(534)		8,294	8,294			
5.00007E+11	ROTTERDAM	NLD		10/31/2025		274						5	279	275	(4)		(4)
100087176	MAYO	FL		10/25/2022		10,268		676			676		10,944	10,944			
5.00007E+11	DORDRECHT	NLD		11/28/2025		209						3	212	208	(4)		(4)
100152722	NORTH LITTLE ROCK	AR		05/17/2024		1,636		(7)			(7)		1,629	1,629			
5.00007E+11	UITHOORN	NLD		08/29/2025		213						4	217	214	(4)		(4)
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025		215						4	219	215	(4)		(4)
5.00006E+11	ZUTPHEN	NLD		06/30/2025		215						4	219	215	(4)		(4)
100274725	ARLINGTON	VA		01/29/2026		46		(2)			(2)		44	44			
100284180	LANCASTER	TX		03/30/2026		611		(34)			(34)		577	577			
5.00007E+11	S-GRAVENHAGE	NLD		06/30/2025		191						3	194	191	(3)		(3)
100207818	EL DORADO HILLS	CA		04/29/2025		5,048		(22)			(22)		5,026	5,026			
5.00007E+11	AMSTERDAM	NLD		07/31/2025		188						3	191	188	(3)		(3)
100179766	CHICAGO	IL		11/21/2024		8,670		(173)			(173)		8,497	8,497			
100208261	ALBUQUERQUE	NM		04/29/2025		9,454		(242)			(242)		9,212	9,212			
5.00008E+11	LEEUWARDEN	NLD		01/28/2026		178						6	184	178	(6)		(6)
100256332	VINELAND	NJ		11/25/2025		3,764		(128)			(128)		3,636	3,636			
100247720	DULUTH	GA		10/29/2025		940		(53)			(53)		887	887			
100244214	BEACHWOOD	OH		09/29/2025		5,518		(418)			(418)		5,100	5,100			
100207883	COLUMBIA	SC		04/29/2025		1,355		(8)			(8)		1,347	1,347			
5.00007E+11	S-GRAVENHAGE	NLD		11/28/2025		1,527						25	1,552	1,533	(19)		(19)
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025		161						3	164	162	(3)		(3)
500005166001A	BUSSUM	NLD		10/29/2024		232						4	236	233	(4)		(4)
5.00006E+11	ARNHEM	NLD		06/30/2025		207						3	210	207	(3)		(3)
5.00006E+11	DORDRECHT	NLD		05/30/2025		148						2	150	148	(3)		(3)
100076196	DAVENPORT	FL		01/07/2022		3,848		(23)			(23)		3,825	3,825			
100213064	ROYSTON	GA		05/29/2025		152		(3)			(3)		149	149			
5.00006E+11	DE KOOG-TEXEL	NLD		03/31/2025		129						2	131	129	(2)		(2)
100196921	CHICO	CA		02/25/2025		829		(37)			(37)		792	792			
100237665	OLDSMAR	FL		09/12/2025		796		(49)			(49)		747	747			
100184689	TUCSON	AZ		12/17/2024		5,018		(63)			(63)		4,955	4,955			
100208181	WESTBY	WI		04/29/2025		767		(43)			(43)		724	724			
100155634	DELAND	FL		06/18/2024		4,800		(200)			(200)		4,600	4,600			
100231028	LONG BEACH	CA		08/29/2025		14,717		(67)			(67)		14,650	14,650			
5.00007E+11	AMSTERDAM	NLD		12/30/2025		87						1	88	87	(2)		(2)
100133362	TIMONIUM	MD		11/21/2023		1,504		(4)			(4)		1,500	1,500			
100199427	GRETNA	LA		03/05/2025		2,467		(50)			(50)		2,417	2,417			
100278261	RENO	NV		02/26/2026		2,793		(56)			(56)		2,737	2,737			
100158650	WESTFIELD	IN		07/10/2024		2,199							2,199	2,199			
100091654	HACKENSACK	NJ		01/27/2023		1,928		15			15		1,943	1,943			
100155797	VIRGINIA BEACH	VA		06/18/2024		1,535		(11)			(11)		1,524	1,524			
100269684	FORT WAYNE	IN		12/30/2025		870		(27)			(27)		843	843			
100230836	STOCKTON	CA		08/29/2025		715		(15)			(15)		700	700			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100207839	PHOENIX	AZ		04/29/2025		2							2	2			
100230900	LONG BEACH	CA		08/29/2025		1							1	1			
100172830	YORBA LINDA	CA		12/06/2024		150							150			(150)	(150)
100230774	TUJUNGA	CA		08/29/2025		24							24	24			
7200828	NEW YORK	NY		02/26/2026		(396,387)		396,387			396,387						
100136403	JACKSONVILLE BEACH	FL		11/20/2023													
100136937	SEDONA	AZ		11/28/2023		(50)							(50)	(50)			
100137061	PIGEON FORGE	TN		11/28/2023		(7)							(7)	(7)			
100147892	ROSEVILLE	CA		04/08/2024		(5)							(5)	(5)			
100150520	MABLETON	GA		05/03/2024		(35)							(35)	(35)			
100159323	MERCED	CA		07/15/2024		(1)							(1)	(1)			
100171541	CADDO MILLS	TX		10/16/2024		(2,000)							(2,000)	(2,000)			
100185201	PHOENIX	AZ		01/24/2025		(586)							(586)	(586)			
100068401	ASTORIA	OR		08/25/2021		(8)							(8)	(8)			
100120088	MIRAMAR BEACH	FL		08/11/2023													
100143136	SAINT LOUIS	MO		02/16/2024													
100148766	WENTZVILLE	MO		04/17/2024													
100172543	GRAND JUNCTION	CO		10/23/2024		(2)							(2)	(2)			
100107785	LOCUST	NC		05/19/2023													
100107988	FREDERICKSBURG	VA		05/25/2023													
100110360	TROY	MI		06/30/2023													
100110548	MANTECA	CA		06/30/2023		(9)							(9)	(9)			
100115765	WOODSTOCK	GA		07/20/2023		(3)							(3)	(3)			
100119454	SAN DIEGO	CA		07/31/2023													
100128136	CONYERS	GA		09/11/2023		(122)							(122)	(122)			
100128207	COLUMBIA	MD		09/18/2023		(11)							(11)	(11)			
100137940	MELBOURNE BCH	FL		12/13/2023		(32)							(32)	(32)			
100137961	LONG BEACH	CA		12/13/2023		(4)							(4)	(4)			
100140049	GLEN ALLEN	VA		01/09/2024		(36)							(36)	(36)			
100140054	BROOKLINE	MA		01/09/2024		(36)							(36)	(36)			
100168359	HOUSTON	TX		09/25/2024													
100182288	HOCKLEY	TX		12/12/2024		(733)							(733)	(733)			
100195293	VAN ALSTYNE	TX		02/24/2025													
100189943	CLAYTON	NC		01/21/2025		(10)							(10)	(10)			
100146060	AVONDALE	AZ		03/19/2024													
100146283	PAGOSA SPRINGS	CO		03/19/2024													
100155663	ADDISON	IL		06/18/2024													
100155777	UNION BEACH	NJ		06/18/2024													
100146572	CASTLE ROCK	CO		03/19/2024													
100155369	MISSION VIEJO	CA		06/18/2024		(12)							(12)	(12)			
100155400	WEST PALM BEACH	FL		06/18/2024		(9)							(9)	(9)			
19380	CHARLOTTE	NC		05/12/2026		3,124,823							3,124,823	3,124,823			
7410085	KOMORNIKI	POL		04/23/2026		547,357		5,529			5,529		552,886	552,886		(1)	(1)
100285170	HUNTINGTON BEACH	CA		04/02/2026		1,530		(36)			(36)		1,494	1,494			
100285171	SUNNYVALE	CA		04/02/2026		1,833		(64)			(64)		1,769	1,769			
100285172	SANTA CLARITA	CA		04/02/2026		2,353		(95)			(95)		2,258	2,258			
100285173	SAN PABLO	CA		04/02/2026		706		(13)			(13)		693	693			
100285175	SAN ANTONIO	TX		04/02/2026		365		(14)			(14)		351	351			
100285176	TAMPA	FL		04/02/2026		1,141		(38)			(38)		1,103	1,103			
100285177	OCEANSIDE	CA		04/02/2026		33,432		(1,216)			(1,216)		32,216	32,216			
100285178	NEWPORT BEACH	CA		04/02/2026		4,227		(147)			(147)		4,080	4,080			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285179	EAST POINT	GA		04/02/2026		205		(9)			(9)		196	196			
100285180	WASHOUGAL	WA		04/02/2026		589		(21)			(21)		568	568			
100285181	AZUSA	CA		04/02/2026		2,910		(34)			(34)		2,876	2,876			
100285182	IRVING	TX		04/02/2026		1,166		(34)			(34)		1,132	1,132			
100285184	NEWPORT BEACH	CA		04/02/2026		674,665		(21,076)			(21,076)		653,589	653,589			
100285185	MEQUON	WI		04/02/2026		828		(35)			(35)		793	793			
100285186	SAN DIEGO	CA		04/02/2026		1,819		(79)			(79)		1,740	1,740			
100285187	LEBANON	OR		04/02/2026		1,452		(41)			(41)		1,411	1,411			
100285188	EMERALD ISLE	NC		04/02/2026		1,119		(25)			(25)		1,094	1,094			
100285189	CARLSBAD	CA		04/02/2026		2,512		(39)			(39)		2,473	2,473			
100285190	MESA	AZ		04/02/2026		1,242		(23)			(23)		1,219	1,219			
100285191	FULLERTON	CA		04/02/2026		1,340		(45)			(45)		1,295	1,295			
100285192	LOS ANGELES	CA		04/02/2026		216		(7)			(7)		209	209			
100285193	KISSIMMEE	FL		04/02/2026		411		(13)			(13)		398	398			
100285194	WEST CHESTER	PA		04/02/2026		1,299		(46)			(46)		1,253	1,253			
100285195	BEAVERTON	OR		04/02/2026		513		(19)			(19)		494	494			
100285196	BRONX	NY		04/02/2026		689		(21)			(21)		668	668			
100285197	FORT LAUDERDALE	FL		04/02/2026		876		(9)			(9)		867	867			
100285198	WEST CHESTER	PA		04/02/2026		1,306		(46)			(46)		1,260	1,260			
100285200	MORGAN HILL	CA		04/02/2026		2,197		(41)			(41)		2,156	2,156			
100285201	EAGLE	ID		04/02/2026		2,422		(86)			(86)		2,336	2,336			
100285202	GAINESVILLE	GA		04/02/2026		1,018		(43)			(43)		975	975			
100285203	EMERALD ISLE	NC		04/02/2026		1,119		(25)			(25)		1,094	1,094			
100285205	WINDSOR	CA		04/02/2026		856		(27)			(27)		829	829			
100285206	SEASIDE HEIGHTS	NJ		04/02/2026		1,303		(59)			(59)		1,244	1,244			
100285207	OLYMPIA	WA		04/02/2026		879		(34)			(34)		845	845			
100285208	WILLIAMSPORT	MD		04/02/2026		677		(22)			(22)		655	655			
100285209	LINCOLN	CA		04/02/2026		395		1			1		396	396			
100285210	HESPERIA	CA		04/02/2026		554		(24)			(24)		530	530			
100285211	RIVERSIDE	CA		04/02/2026		1,602		(43)			(43)		1,559	1,559			
100285212	CLEARWATER	FL		04/02/2026		409		(15)			(15)		394	394			
100285213	FORT WORTH	TX		04/02/2026		693		(28)			(28)		665	665			
100285214	SAINT GEORGE	UT		04/02/2026		5,210		(118)			(118)		5,092	5,092			
100285215	CALEDONIA	MI		04/02/2026		608		(24)			(24)		584	584			
100285216	MESA	AZ		04/02/2026		2,346		(102)			(102)		2,244	2,244			
100285217	BEACH HAVEN	NJ		04/02/2026		4,021		(171)			(171)		3,850	3,850			
100285218	MCGAHEYSVILLE	VA		04/02/2026		1,730		(59)			(59)		1,671	1,671			
100285219	MESA	AZ		04/02/2026		1,820		(79)			(79)		1,741	1,741			
100285220	JACKSON	TN		04/02/2026		1,061		(46)			(46)		1,015	1,015			
100285221	COLUMBIA	SC		04/02/2026		368		(13)			(13)		355	355			
100285222	CORINTH	TX		04/02/2026		668		(31)			(31)		637	637			
100285223	BURBANK	CA		04/02/2026		1,299		(8)			(8)		1,291	1,291			
100285224	GLENDALE	AZ		04/02/2026		555		(8)			(8)		547	547			
100285225	BELLEVUE	WA		04/02/2026		2,406		(27)			(27)		2,379	2,379			
100285227	PARKER	CO		04/02/2026		4,147		(123)			(123)		4,024	4,024			
100285228	LANDERS	CA		04/02/2026		736		(21)			(21)		715	715			
100285229	SAN JOSE	CA		04/02/2026		1,798		(30)			(30)		1,768	1,768			
100285230	LOS ANGELES	CA		04/02/2026		1,558		(50)			(50)		1,508	1,508			
100285231	FORT PIERCE	FL		04/02/2026		800		(28)			(28)		772	772			
100285232	ROGERSVILLE	MO		04/02/2026		3,494		(148)			(148)		3,346	3,346			
100285233	STONE MOUNTAIN	GA		04/02/2026		457		(21)			(21)		436	436			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285234	MANHATTAN BEACH	CA		04/02/2026		3,099		(94)			(94)		3,005	3,005			
100285235	ALEXANDRIA	VA		04/02/2026		507		(20)			(20)		487	487			
100285236	DELRAY BEACH	FL		04/02/2026		2,838		(84)			(84)		2,754	2,754			
100285237	COLUMBUS	OH		04/02/2026		244		(2)			(2)		242	242			
100285238	LAGUNA BEACH	CA		04/02/2026		4,777		(211)			(211)		4,566	4,566			
100285239	MILLCREEK	UT		04/02/2026		768		(30)			(30)		738	738			
100285240	HENDERSON	NV		04/02/2026		930		(20)			(20)		910	910			
100285241	MANHATTAN BEACH	CA		04/02/2026		5,739		(151)			(151)		5,588	5,588			
100285242	RANCHO CORDOVA	CA		04/02/2026		430		(21)			(21)		409	409			
100285243	DORAL	FL		04/02/2026		1,803		(74)			(74)		1,729	1,729			
100285244	LAKE OSWEGO	OR		04/02/2026		3,116		(92)			(92)		3,024	3,024			
100285245	MANHATTAN BEACH	CA		04/02/2026		3,318		(110)			(110)		3,208	3,208			
100285246	IDYLLWILD	CA		04/02/2026		647		(21)			(21)		626	626			
100285247	MARANA	AZ		04/02/2026		1,011		(37)			(37)		974	974			
100285248	LOS ANGELES	CA		04/02/2026		1,956		(47)			(47)		1,909	1,909			
100285249	CARMEL	IN		04/02/2026		1,000		(40)			(40)		960	960			
100285250	FLORHAM PARK	NJ		04/02/2026		586		(21)			(21)		565	565			
100285251	SHAKOPEE	MN		04/02/2026		267		(12)			(12)		255	255			
100285252	DOVER	DE		04/02/2026		2,177		(71)			(71)		2,106	2,106			
100285253	CAPE CORAL	FL		04/02/2026		491		(21)			(21)		470	470			
100285254	OAKLAND	CA		04/02/2026		2,097		(57)			(57)		2,040	2,040			
100285256	SAINT CLOUD	FL		04/02/2026		613		(16)			(16)		597	597			
100285257	CHAPIN	SC		04/02/2026		513		(25)			(25)		488	488			
100285258	NORTH BETHESDA	MD		04/02/2026		1,763		(77)			(77)		1,686	1,686			
100285259	BREMERTON	WA		04/02/2026		772		(26)			(26)		746	746			
100285260	SARASOTA	FL		04/02/2026		484		(20)			(20)		464	464			
100285261	ORO VALLEY	AZ		04/02/2026		792		(38)			(38)		754	754			
100285262	SURPRISE	AZ		04/02/2026		195		(8)			(8)		187	187			
100285263	HUMBLE	TX		04/02/2026		237		(11)			(11)		226	226			
100285264	SEATTLE	WA		04/02/2026		883		(38)			(38)		845	845			
100285265	LAGUNA NIGUEL	CA		04/02/2026		360		(14)			(14)		346	346			
100285266	LAKE POINT	UT		04/02/2026		388		(11)			(11)		377	377			
100285267	DETROIT	MI		04/02/2026		12,843		(527)			(527)		12,316	12,316			
100285268	BOULDER CREEK	CA		04/02/2026		468		(6)			(6)		462	462			
100285269	NEW CASTLE	DE		04/02/2026		237		(11)			(11)		226	226			
100285270	LAS VEGAS	NV		04/02/2026		1,837		(63)			(63)		1,774	1,774			
100285271	CLEVELAND	OH		04/02/2026		99		(1)			(1)		98	98			
100285272	EXTON	PA		04/02/2026		354		(7)			(7)		347	347			
100285273	FORT MYERS BEACH	FL		04/06/2026		1,073		(34)			(34)		1,039	1,039			
100285274	BURNSVILLE	MN		04/06/2026		498		(23)			(23)		475	475			
100285275	MIAMI BEACH	FL		04/06/2026		453		(18)			(18)		435	435			
100285276	PROSPERITY	SC		04/06/2026		4,440		(167)			(167)		4,273	4,273			
100285277	TRENTON	MI		04/06/2026		314		(15)			(15)		299	299			
100285278	LEXINGTON	KY		04/06/2026		493		(15)			(15)		478	478			
100285279	ROME	NY		04/06/2026		126		(2)			(2)		124	124			
100285280	SALISBURY	MD		04/06/2026		311		(12)			(12)		299	299			
100285281	BAY CITY	MI		04/06/2026		565		(26)			(26)		539	539			
100285282	OCEANSIDE	CA		04/06/2026		629		(20)			(20)		609	609			
100285283	GRAND RAPIDS	MI		04/06/2026		481		(20)			(20)		461	461			
100285284	BELVIDERE	IL		04/06/2026		247		(5)			(5)		242	242			
100285285	SALEM	NJ		04/06/2026		506		(18)			(18)		488	488			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285286	HUNTINGTON	WV		04/06/2026		263		(10)			(10)		253	253			
100285287	ANN ARBOR	MI		04/06/2026		443		(21)			(21)		422	422			
100285288	GROVER BEACH	CA		04/06/2026		358		(9)			(9)		349	349			
100285289	YOUNGSTOWN	OH		04/06/2026		66							66	66			
100285290	CLEVELAND HEIGHTS	OH		04/06/2026		530		(17)			(17)		513	513			
100285291	OSHKOSH	WI		04/06/2026		379		(15)			(15)		364	364			
100285292	DULUTH	MN		04/06/2026		770		(22)			(22)		748	748			
100285293	SAINT LOUIS	MO		04/06/2026		58		(2)			(2)		56	56			
100285294	PLYMOUTH	MI		04/06/2026		364		(10)			(10)		354	354			
100285295	DALLAS	TX		04/06/2026		146		(7)			(7)		139	139			
100285296	LEXINGTON	KY		04/06/2026		135		(6)			(6)		129	129			
100285297	LEXINGTON	KY		04/06/2026		93		(3)			(3)		90	90			
100285298	OCEAN VIEW	DE		04/06/2026		798		(22)			(22)		776	776			
100285299	MEMPHIS	TN		04/06/2026		211		(4)			(4)		207	207			
100285300	MILWAUKEE	WI		04/06/2026		225		(10)			(10)		215	215			
100285301	CLOVIS	NM		04/06/2026		127		(6)			(6)		121	121			
100285302	BENTON	KY		04/06/2026		79		(3)			(3)		76	76			
100285303	WILSON	NC		04/06/2026		322		(9)			(9)		313	313			
100285304	MANSFIELD	CT		04/06/2026		330		(15)			(15)		315	315			
100285305	CORPUS CHRISTI	TX		04/06/2026		280		(13)			(13)		267	267			
100285306	FAYETTEVILLE	NC		04/06/2026		262		(8)			(8)		254	254			
100285307	SAINT LOUIS	MO		04/06/2026		342		(13)			(13)		329	329			
100285308	MADISON	WI		04/06/2026		409		(13)			(13)		396	396			
100285309	BERLIN	MD		04/06/2026		521		(18)			(18)		503	503			
100285310	FERNDALE	MI		04/06/2026		237		(11)			(11)		226	226			
100285311	HOUGHTON	MI		04/06/2026		111		(4)			(4)		107	107			
100285312	ABINGTON	MA		04/06/2026		764		(23)			(23)		741	741			
100285313	OCEAN CITY	MD		04/06/2026		549		(14)			(14)		535	535			
100285314	SEMINOLE	FL		04/06/2026		366		(17)			(17)		349	349			
100285315	CHESTER	VA		04/06/2026		465		(22)			(22)		443	443			
100285316	ARLINGTON HEIGHTS	IL		04/06/2026		606		(17)			(17)		589	589			
100285317	NACOGDOCHES	TX		04/06/2026		163		(8)			(8)		155	155			
100285318	HAMPTON	GA		04/06/2026		233		(11)			(11)		222	222			
100285319	ANN ARBOR	MI		04/06/2026		384		(14)			(14)		370	370			
100285320	ELIZABETH	PA		04/06/2026		73		(3)			(3)		70	70			
100285321	ROCKY MOUNT	NC		04/06/2026		308		(11)			(11)		297	297			
100285322	SHALIMAR	FL		04/06/2026		119		(6)			(6)		113	113			
100285323	HOUSTON	TX		04/06/2026		127		(6)			(6)		121	121			
100285324	GRIFFITH	IN		04/06/2026		150		(6)			(6)		144	144			
100285325	PRUDENVILLE	MI		04/06/2026		1,491		(48)			(48)		1,443	1,443			
100285326	MENTOR	OH		04/06/2026		434		(20)			(20)		414	414			
100285327	CURTIS BAY	MD		04/06/2026		514		(18)			(18)		496	496			
100285328	ROCHESTER	MN		04/06/2026		283		(1)			(1)		282	282			
100285329	KANSAS CITY	MO		04/06/2026		571		(20)			(20)		551	551			
100285330	STILLWATER	MN		04/06/2026		725		(9)			(9)		716	716			
100285331	PASADENA	MD		04/06/2026		296		(12)			(12)		284	284			
100285332	ROMULUS	MI		04/06/2026		9,114		(399)			(399)		8,715	8,715			
100285333	SAINT PAUL	MN		04/06/2026		293		(10)			(10)		283	283			
100285334	STOWE	VT		04/06/2026		890		(8)			(8)		882	882			
100285335	GROVER BEACH	CA		04/06/2026		857		(28)			(28)		829	829			
100285336	WHITEHALL	PA		04/06/2026		3,130		(103)			(103)		3,027	3,027			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285337	MARTINSBURG	WV		04/06/2026		317		(7)			(7)		310	310			
100285338	WOONSOCKET	RI		04/06/2026		602		(18)			(18)		584	584			
100285339	ALBUQUERQUE	NM		04/06/2026		568		(17)			(17)		551	551			
100285340	SAINT LOUIS	MO		04/06/2026		340		(8)			(8)		332	332			
100285341	BROKEN ARROW	OK		04/06/2026		337		(12)			(12)		325	325			
100285342	RIDGECREST	CA		04/06/2026		106		(5)			(5)		101	101			
100285343	ATLANTA	GA		04/06/2026		635		(26)			(26)		609	609			
100285344	DETROIT	MI		04/06/2026		649		(15)			(15)		634	634			
100285345	FARMERSVILLE	OH		04/06/2026		245		(10)			(10)		235	235			
100285346	LUBBOCK	TX		04/06/2026		207		(10)			(10)		197	197			
100285347	LUBBOCK	TX		04/06/2026		17,705		(675)			(675)		17,030	17,030			
100285348	MANCHESTER	CT		04/06/2026		332		(16)			(16)		316	316			
100285350	CHICAGO	IL		04/06/2026		1,089		(40)			(40)		1,049	1,049			
100285351	VALPARAISO	IN		04/06/2026		319		(8)			(8)		311	311			
100285352	LUBBOCK	TX		04/06/2026		16,379		(612)			(612)		15,767	15,767			
100285353	SANTA FE	NM		04/06/2026		810		(28)			(28)		782	782			
100285354	WAUWATOSA	WI		04/06/2026		581		(24)			(24)		557	557			
100285355	OCEAN CITY	MD		04/06/2026		319		(14)			(14)		305	305			
100285356	DECATUR	IL		04/06/2026		130		(4)			(4)		126	126			
100285357	LEBANON	TN		04/06/2026		473		(20)			(20)		453	453			
100285358	GREENSBORO	NC		04/06/2026		234		(6)			(6)		228	228			
100285359	WASHINGTON	DC		04/06/2026		1,321		(27)			(27)		1,294	1,294			
100285360	MEMPHIS	TN		04/06/2026		669		(23)			(23)		646	646			
100285361	CHICAGO	IL		04/06/2026		264		(8)			(8)		256	256			
100285362	EL RENO	OK		04/06/2026		254		(4)			(4)		250	250			
100285363	GUTHRIE	OK		04/06/2026		397		(7)			(7)		390	390			
100285364	DENTON	TX		04/06/2026		881		(41)			(41)		840	840			
100285365	SARASOTA	FL		04/06/2026		760		(27)			(27)		733	733			
100285366	WASHOE VALLEY	NV		04/06/2026		757		(24)			(24)		733	733			
100285367	HANOVER	PA		04/06/2026		578		(23)			(23)		555	555			
100285368	RALEIGH	NC		04/06/2026		552		(17)			(17)		535	535			
100285369	PLYMOUTH	MI		04/06/2026		432		(10)			(10)		422	422			
100285370	ABERDEEN	MD		04/06/2026		1,966		(92)			(92)		1,874	1,874			
100285371	LAUDERHILL	FL		04/06/2026		511		(22)			(22)		489	489			
100285372	SANDY	UT		04/06/2026		839		(24)			(24)		815	815			
100285373	TULSA	OK		04/06/2026		147		(7)			(7)		140	140			
100285374	DAYTON	OH		04/06/2026		662		(20)			(20)		642	642			
100285375	YUMA	AZ		04/06/2026		760		(25)			(25)		735	735			
100285376	CREOLA	OH		04/06/2026		777		(23)			(23)		754	754			
100285377	ANDERSON	IN		04/06/2026		132		(6)			(6)		126	126			
100285378	AMESBURY	MA		04/06/2026		1,149		(46)			(46)		1,103	1,103			
100285379	TRENTON	NJ		04/06/2026		330		(6)			(6)		324	324			
100285380	PRAIRIEVILLE	LA		04/06/2026		1,193		(32)			(32)		1,161	1,161			
100285381	ALBUQUERQUE	NM		04/06/2026		257		(6)			(6)		251	251			
100285382	EVANSVILLE	WI		04/06/2026		309		(5)			(5)		304	304			
100285383	TECUMSEH	MI		04/06/2026		106,414		(4,268)			(4,268)		102,146	102,146			
100285384	DANVILLE	KY		04/06/2026		140		(7)			(7)		133	133			
100285385	DANVILLE	KY		04/06/2026		140		(7)			(7)		133	133			
100285386	DURHAM	NC		04/06/2026		385		(7)			(7)		378	378			
100285387	LONGS	SC		04/06/2026		366		(17)			(17)		349	349			
100285388	HENDERSONVILLE	TN		04/06/2026		335		(11)			(11)		324	324			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285389	SOCIAL CIRCLE	GA		04/06/2026		188		(9)			(9)		179	179			
100285390	STRATFORD	CT		04/06/2026		440		(18)			(18)		422	422			
100285391	SANTA FE	NM		04/06/2026		715		(24)			(24)		691	691			
100285392	AITKIN	MN		04/06/2026		1,611		(47)			(47)		1,564	1,564			
100285393	CHESTERFIELD	MO		04/06/2026		550		(16)			(16)		534	534			
100285394	AUSTIN	TX		04/06/2026		403		(19)			(19)		384	384			
100285395	BIG LAKE	MN		04/06/2026		3,400		(109)			(109)		3,291	3,291			
100285396	PUNTA GORDA	FL		04/06/2026		327		(8)			(8)		319	319			
100285397	MEMPHIS	TN		04/06/2026		235		(11)			(11)		224	224			
100285398	LAKEVILLE	MN		04/06/2026		1,100		(44)			(44)		1,056	1,056			
100285399	BELTON	MO		04/06/2026		741		(22)			(22)		719	719			
100285400	BELTON	MO		04/06/2026		742		(23)			(23)		719	719			
100285401	BELTON	MO		04/06/2026		742		(23)			(23)		719	719			
100285402	BELLA VISTA	AR		04/06/2026		706		(14)			(14)		692	692			
100285403	BELTON	MO		04/06/2026		742		(23)			(23)		719	719			
100285404	KNOXVILLE	TN		04/06/2026		1,276		4			4		1,280	1,280			
100285405	FORT LAUDERDALE	FL		04/08/2026		3,332		(132)			(132)		3,200	3,200			
100285406	VAN NUYS	CA		04/08/2026		715		(33)			(33)		682	682			
100285407	OSAGE BEACH	MO		04/08/2026		486		(22)			(22)		464	464			
100285408	POOLER	GA		04/08/2026		198		(6)			(6)		192	192			
100285409	FORNEY	TX		04/08/2026		412		(14)			(14)		398	398			
100285410	SAINT PAULS	NC		04/08/2026		214		(5)			(5)		209	209			
100285411	GREENVILLE	NC		04/08/2026		250		(11)			(11)		239	239			
100285412	LANSING	MI		04/08/2026		424		(6)			(6)		418	418			
100285413	POOLESVILLE	MD		04/08/2026		217		(10)			(10)		207	207			
100285414	NEWARK	NJ		04/08/2026		1,048		(6)			(6)		1,042	1,042			
100285415	MILLVILLE	NJ		04/08/2026		232		(11)			(11)		221	221			
100285416	COMPTON	CA		04/08/2026		811		(39)			(39)		772	772			
100285417	MINNETONKA	MN		04/08/2026		495		(24)			(24)		471	471			
100285418	NEW BEDFORD	MA		04/08/2026		714		(34)			(34)		680	680			
100285419	SAINT JOSEPH	MO		04/08/2026		290		(7)			(7)		283	283			
100285420	MIAMI	FL		04/08/2026		1,247		(41)			(41)		1,206	1,206			
100285421	SAN BERNARDINO	CA		04/08/2026		255		(12)			(12)		243	243			
100285422	LEBANON	TN		04/08/2026		332		(13)			(13)		319	319			
100285423	OPA LOCKA	FL		04/08/2026		478							478	478			
100285424	RAHWAY	NJ		04/08/2026		784		(21)			(21)		763	763			
100285425	FAIRFIELD	CT		04/08/2026		3,114		(54)			(54)		3,060	3,060			
100285426	ST. PETERSBURG	FL		04/08/2026		456		(21)			(21)		435	435			
100285427	ELKHORN	NE		04/08/2026		852		(32)			(32)		820	820			
100285428	CLEVELAND	OH		04/08/2026		287		(9)			(9)		278	278			
100285429	GREENACRES	FL		04/08/2026		395		(18)			(18)		377	377			
100285430	SHAWNEE	KS		04/08/2026		486		(18)			(18)		468	468			
100285431	TOMS RIVER	NJ		04/08/2026		721		(13)			(13)		708	708			
100285432	MERCED	CA		04/08/2026		369		(10)			(10)		359	359			
100285433	POLLOCK PINES	CA		04/08/2026		542		(26)			(26)		516	516			
100285434	BROWNSVILLE	TX		04/08/2026		317		(8)			(8)		309	309			
100285435	FRANKLINTON	NC		04/08/2026		170		(2)			(2)		168	168			
100285436	GARFIELD HEIGHTS	OH		04/08/2026		220		(10)			(10)		210	210			
100285437	LULING	TX		04/08/2026		237		(11)			(11)		226	226			
100285438	BEAUFORT	SC		04/08/2026		224		(11)			(11)		213	213			
100285439	TUCSON	AZ		04/08/2026		163		(7)			(7)		156	156			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100285440	MURRELLS INLET	SC		04/08/2026		588		(19)			(19)		569	569			
100285441	SHERRILLS FORD	NC		04/08/2026		204		(9)			(9)		195	195			
100285442	AURORA	CO		04/08/2026		688		(23)			(23)		665	665			
100285443	MINOTOLA	NJ		04/08/2026		646		(16)			(16)		630	630			
100285444	LOS ANGELES	CA		04/08/2026		3,043		(128)			(128)		2,915	2,915			
100285445	BEAUMONT	TX		04/08/2026		370		(14)			(14)		356	356			
100285446	ALEDO	TX		04/08/2026		331		(9)			(9)		322	322			
100285447	MYRTLE BEACH	SC		04/08/2026		304		(5)			(5)		299	299			
100285448	COON RAPIDS	MN		04/08/2026		198		(9)			(9)		189	189			
100285449	FORNEY	TX		04/08/2026		250		(8)			(8)		242	242			
100285450	COSTA MESA	CA		04/08/2026		2,347		(101)			(101)		2,246	2,246			
100285451	MCKINNEY	TX		04/08/2026		726		(35)			(35)		691	691			
100285452	FORNEY	TX		04/08/2026		475		(12)			(12)		463	463			
100285453	NORTH AURORA	IL		04/08/2026		2,947		(71)			(71)		2,876	2,876			
100285454	ORLANDO	FL		04/08/2026		89		(4)			(4)		85	85			
100285455	MONTGOMERY	AL		04/08/2026		260		(8)			(8)		252	252			
100285456	MAPLE VALLEY	WA		04/08/2026		367,150		(16,240)			(16,240)		350,910	350,910			
100285457	SAVANNAH	GA		04/08/2026		393		(17)			(17)		376	376			
100285459	HOUSTON	TX		04/08/2026		1,309		(33)			(33)		1,276	1,276			
100285460	GREENVILLE	NC		04/08/2026		277		(11)			(11)		266	266			
100285461	AMARILLO	TX		04/08/2026		103		(4)			(4)		99	99			
100285462	CHICO	CA		04/08/2026		284		(6)			(6)		278	278			
100285464	OMAHA	NE		04/08/2026		325		(7)			(7)		318	318			
100285466	POLSON	MT		04/09/2026		622		(22)			(22)		600	600			
100285467	MILL CREEK	WA		04/09/2026		619							619	619			
100285468	LOS ANGELES	CA		04/09/2026		1,235		(34)			(34)		1,201	1,201			
100285470	SCOTTSDALE	AZ		04/09/2026		1,424		(51)			(51)		1,373	1,373			
100285472	HUNTINGTON BEACH	CA		04/09/2026		1,164		(11)			(11)		1,153	1,153			
100285473	ATLANTA	GA		04/09/2026		140		(7)			(7)		133	133			
100285474	BRADENTON	FL		04/09/2026		430		(8)			(8)		422	422			
100285475	LOS ANGELES	CA		04/09/2026		901		(10)			(10)		891	891			
100285476	ALEXANDRIA	VA		04/09/2026		167		(3)			(3)		164	164			
100285479	SEATTLE	WA		04/09/2026		1,180		(26)			(26)		1,154	1,154			
100285480	FRESNO	CA		04/09/2026		141		(7)			(7)		134	134			
100285481	CENTREVILLE	VA		04/09/2026		290		(1)			(1)		289	289			
100285482	DELANO	CA		04/09/2026		486		(8)			(8)		478	478			
100285484	KATY	TX		04/09/2026		291		(6)			(6)		285	285			
100285485	NASHVILLE	TN		04/09/2026		132		(1)			(1)		131	131			
100285486	LAWRENCE	KS		04/09/2026		125		(5)			(5)		120	120			
100285488	FALLON	NV		04/09/2026		207		(10)			(10)		197	197			
100285490	BALTIMORE	MD		04/09/2026		189		(8)			(8)		181	181			
100285491	CALYPSO	NC		04/09/2026		194		(2)			(2)		192	192			
100285492	PEGRAM	TN		04/09/2026		192		(9)			(9)		183	183			
100285493	ATLANTA	GA		04/09/2026		123		(2)			(2)		121	121			
100285495	HOUSTON	TX		04/09/2026		320		(9)			(9)		311	311			
100285497	JACKSONVILLE	TX		04/09/2026		294		(14)			(14)		280	280			
100285498	WASHINGTON	DC		04/09/2026		282		(13)			(13)		269	269			
100285499	NEWBURGH HEIGHTS	OH		04/09/2026		159		(4)			(4)		155	155			
100285500	CLEVELAND	OH		04/09/2026		116		(3)			(3)		113	113			
100285501	CHICAGO	IL		04/09/2026		69		(2)			(2)		67	67			
100285502	BIRMINGHAM	AL		04/09/2026		93		(2)			(2)		91	91			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285503	ATTLEBORO	MA		04/09/2026		349							349	349			
100285504	ENGLEWOOD	FL		04/09/2026		169		1			1		170	170			
100285505	LOS ANGELES	CA		04/09/2026		702		(9)			(9)		693	693			
100285507	FRESNO	CA		04/09/2026		188		(9)			(9)		179	179			
100285508	MCKINNEY	TX		04/09/2026		293		(14)			(14)		279	279			
100285509	EUGENE	OR		04/09/2026		280		(9)			(9)		271	271			
100285510	ATWATER	CA		04/09/2026		959		(10)			(10)		949	949			
100285511	PALMETTO	FL		04/09/2026		187		(2)			(2)		185	185			
100285512	HOLLISTER	CA		04/09/2026		1,277		(42)			(42)		1,235	1,235			
100285513	NASHVILLE	TN		04/09/2026		1,517		(54)			(54)		1,463	1,463			
100285515	LOS ANGELES	CA		04/09/2026		1,417		16			16		1,433	1,433			
100285516	KELLER	TX		04/09/2026		187		(6)			(6)		181	181			
100285517	SCOTTSDALE	AZ		04/09/2026		2,582		(115)			(115)		2,467	2,467			
100285518	COMPTON	CA		04/09/2026		435		(13)			(13)		422	422			
100285519	CASTAIC	CA		04/09/2026		585		(17)			(17)		568	568			
100285521	APPLE VALLEY	CA		04/09/2026		260		(12)			(12)		248	248			
100285522	CAPE CORAL	FL		04/09/2026		328		(16)			(16)		312	312			
100285523	PORT CHARLOTTE	FL		04/09/2026		129		(5)			(5)		124	124			
100285524	SAINT HELENA	CA		04/09/2026		3,483		(158)			(158)		3,325	3,325			
100285525	ALLEN	TX		04/09/2026		228		(11)			(11)		217	217			
100285526	OCALA	FL		04/09/2026		276		(2)			(2)		274	274			
100285527	CHINO	CA		04/09/2026		210		(1)			(1)		209	209			
100285528	DOWNEY	CA		04/09/2026		678		(18)			(18)		660	660			
100285529	LEMOORE	CA		04/09/2026		337							337	337			
100285530	SANTA CLARITA	CA		04/09/2026		734		(35)			(35)		699	699			
100285531	LOS ANGELES	CA		04/09/2026		914		(43)			(43)		871	871			
100285532	SAINT FRANCISVILLE	LA		04/09/2026		275		(10)			(10)		265	265			
100285533	PERRIS	CA		04/09/2026		494		(5)			(5)		489	489			
100285534	BROOKHAVEN	GA		04/09/2026		171		(7)			(7)		164	164			
100285535	FORT WORTH	TX		04/09/2026		466		(18)			(18)		448	448			
100285536	POMONA	CA		04/09/2026		212		6			6		218	218			
100285537	NEVADA CITY	CA		04/09/2026		175		(8)			(8)		167	167			
100285538	LOS ANGELES	CA		04/09/2026		2,420		(79)			(79)		2,341	2,341			
100285539	BROADVIEW HEIGHTS	OH		04/09/2026		508		(24)			(24)		484	484			
100285540	CHATSWORTH	CA		04/09/2026		458		(19)			(19)		439	439			
100285541	DALLAS	GA		04/09/2026		683		(19)			(19)		664	664			
100285542	GAITHERSBURG	MD		04/09/2026		21,015		(688)			(688)		20,327	20,327			
100285543	WATERFORD	CA		04/09/2026		301		(7)			(7)		294	294			
100285544	HACIENDA HEIGHTS	CA		04/09/2026		873		(19)			(19)		854	854			
100285545	SOUTH AMBOY	NJ		04/09/2026		3,026		(90)			(90)		2,936	2,936			
100285546	BETHLEHEM	GA		04/09/2026		195		(9)			(9)		186	186			
100285547	BELL	CA		04/09/2026		794		(20)			(20)		774	774			
100285548	SANDY	UT		04/09/2026		784		(33)			(33)		751	751			
100285549	DALLAS	TX		04/09/2026		392		(14)			(14)		378	378			
100285550	TUCSON	AZ		04/09/2026		930		(26)			(26)		904	904			
100285551	FRESNO	TX		04/09/2026		242		(7)			(7)		235	235			
100285552	PUNTA GORDA	FL		04/09/2026		314		(7)			(7)		307	307			
100285553	COLORADO SPRINGS	CO		04/09/2026		346		(4)			(4)		342	342			
100285554	APACHE JUNCTION	AZ		04/09/2026		835		8			8		843	843			
100285555	HOWARD	OH		04/09/2026		821		25			25		846	846			
100285556	OAKLAND	CA		04/13/2026		1,595		(40)			(40)		1,555	1,555			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285557	DORAVILLE	GA		04/13/2026		307		(8)			(8)		299	299			
100285558	MIAMI	FL		04/13/2026		294		(1)			(1)		293	293			
100285559	PANORAMA CITY	CA		04/13/2026		1,170		(56)			(56)		1,114	1,114			
100285560	PUTNAM VALLEY	NY		04/13/2026		266		(4)			(4)		262	262			
100285561	CHINO VALLEY	AZ		04/13/2026		255		(5)			(5)		250	250			
100285563	MARTINS FERRY	OH		04/13/2026		194		(5)			(5)		189	189			
100285565	MARTINS FERRY	OH		04/13/2026		195		(6)			(6)		189	189			
100285567	WASHINGTONVILLE	NY		04/13/2026		320		8			8		328	328			
100285569	LACEY	WA		04/13/2026		241		(11)			(11)		230	230			
100285573	GLENDALE	CA		04/13/2026		2,670		(91)			(91)		2,579	2,579			
100285574	MIDLAND	MI		04/13/2026		149		(5)			(5)		144	144			
100285577	PORTER RANCH	CA		04/13/2026		1,686		(68)			(68)		1,618	1,618			
100285579	NORTH HOLLYWOOD	CA		04/13/2026		2,094		(100)			(100)		1,994	1,994			
100285580	EL CAJON	CA		04/13/2026		842		(8)			(8)		834	834			
100285581	LAS VEGAS	NV		04/13/2026		3,592		(80)			(80)		3,512	3,512			
100285582	ENCINO	CA		04/13/2026		1,329		(34)			(34)		1,295	1,295			
100285583	NORTH HILLS	CA		04/13/2026		434		(9)			(9)		425	425			
100285584	ROUND ROCK	TX		04/13/2026		423		(19)			(19)		404	404			
100285585	KEY BISCAYNE	FL		04/13/2026		539		9			9		548	548			
100285587	TOMS RIVER	NJ		04/13/2026		3,025		43			43		3,068	3,068			
100285588	INGLEWOOD	CA		04/16/2026		1,531		(48)			(48)		1,483	1,483			
100285589	REDONDO BEACH	CA		04/16/2026		105,447		(3,472)			(3,472)		101,975	101,975			
100285590	LA JOLLA	CA		04/16/2026		533		(20)			(20)		513	513			
100285591	LOS ANGELES	CA		04/16/2026		959		(40)			(40)		919	919			
100285592	HAYWARD	CA		04/16/2026		706		(8)			(8)		698	698			
100285593	CHANDLER	AZ		04/16/2026		177		(9)			(9)		168	168			
100285594	BETHESDA	MD		04/16/2026		1,939		(73)			(73)		1,866	1,866			
100285595	LOUISVILLE	KY		04/16/2026		410		(15)			(15)		395	395			
100285596	WOODSTOCK	GA		04/16/2026		203		(10)			(10)		193	193			
100285597	ROUGH AND READY	CA		04/16/2026		526		(8)			(8)		518	518			
100285600	BONITA SPRINGS	FL		04/16/2026		273		(11)			(11)		262	262			
100285602	LONG BEACH	CA		04/16/2026		471		(16)			(16)		455	455			
100285603	MARYSVILLE	WA		04/16/2026		381		(18)			(18)		363	363			
100285604	RANCHO MISSION VIEJO	CA		04/16/2026		1,961		(66)			(66)		1,895	1,895			
100285605	INDIAN WELLS	CA		04/16/2026		817		(19)			(19)		798	798			
100285606	CROFTON	MD		04/16/2026		1,346		(7)			(7)		1,339	1,339			
100285607	KNOXVILLE	TN		04/16/2026		1,689		(67)			(67)		1,622	1,622			
100285608	LAWRENCEVILLE	GA		04/16/2026		439		(15)			(15)		424	424			
100285609	SANTA BARBARA	CA		04/16/2026		3,035		(130)			(130)		2,905	2,905			
100285610	LA MIRADA	CA		04/16/2026		1,094		(45)			(45)		1,049	1,049			
100285611	GODLEY	TX		04/16/2026		21,427		(466)			(466)		20,961	20,961			
100285612	OAK PARK	IL		04/16/2026		1,176		(19)			(19)		1,157	1,157			
100285613	GLENDALE	AZ		04/16/2026		276		(4)			(4)		272	272			
100285614	HONOLULU	HI		04/16/2026		1,379		(62)			(62)		1,317	1,317			
100285615	CYPRESS	TX		04/16/2026		50,420		(1,660)			(1,660)		48,760	48,760			
100285616	SAN TAN VALLEY	AZ		04/16/2026		567		7			7		574	574			
100285617	QUINCY	MA		04/16/2026		759		(25)			(25)		734	734			
100285618	CHULA VISTA	CA		04/16/2026		12,553		(367)			(367)		12,186	12,186			
100285619	OAKLAND	CA		04/16/2026		2,912		(72)			(72)		2,840	2,840			
100285620	LONG BEACH	CA		04/16/2026		1,854		(82)			(82)		1,772	1,772			
100285621	NEWPORT BEACH	CA		04/16/2026		3,884		(97)			(97)		3,787	3,787			

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100285622	LOS ANGELES	CA		04/16/2026		292		(7)			(7)		285	285			
100285623	THOUSAND OAKS	CA		04/16/2026		1,228		(38)			(38)		1,190	1,190			
100285624	NORTHPORT	AL		04/16/2026		178		(5)			(5)		173	173			
100285625	SURPRISE	AZ		04/16/2026		271		(8)			(8)		263	263			
100285626	PORT ORANGE	FL		04/16/2026		360		(15)			(15)		345	345			
100285627	MIDWAY	UT		04/16/2026		3,752		(110)			(110)		3,642	3,642			
100285628	KAYSVILLE	UT		04/16/2026		411		(21)			(21)		390	390			
100285629	FAYETTEVILLE	GA		04/16/2026		2,010		(68)			(68)		1,942	1,942			
100285631	GILROY	CA		04/16/2026		1,133		(42)			(42)		1,091	1,091			
100285632	GEORGETOWN	TX		04/16/2026		375		1			1		376	376			
100285633	WINDSOR	CO		04/16/2026		398		(6)			(6)		392	392			
100285634	THE DALLES	OR		04/16/2026		514		(17)			(17)		497	497			
100285635	THE DALLES	OR		04/16/2026		532		(18)			(18)		514	514			
100285636	TAMPA	FL		04/16/2026		311		(7)			(7)		304	304			
100285637	STEAMBOAT SPRINGS	CO		04/16/2026		2,881		(46)			(46)		2,835	2,835			
100285638	KEY LARGO	FL		04/16/2026		1,286		(42)			(42)		1,244	1,244			
100285639	SEATTLE	WA		04/16/2026		5,604		66			66		5,670	5,670			
100285640	PORTLAND	OR		04/16/2026		287		(11)			(11)		276	276			
100285641	DUNCANVILLE	TX		04/16/2026		392		(16)			(16)		376	376			
100285642	PLANO	TX		04/16/2026		1,809		(81)			(81)		1,728	1,728			
100285643	SEATTLE	WA		04/16/2026		593		(16)			(16)		577	577			
100285644	WILMINGTON	DE		04/16/2026		113		(2)			(2)		111	111			
100285645	LOS ANGELES	CA		04/16/2026		891		(34)			(34)		857	857			
100285646	MISSOURI CITY	TX		04/16/2026		109		(4)			(4)		105	105			
100285647	THE DALLES	OR		04/16/2026		516		(17)			(17)		499	499			
100285648	JACKSONVILLE	FL		04/16/2026		364		(4)			(4)		360	360			
100285649	MARIETTA	GA		04/16/2026													
100285650	BARGERSVILLE	IN		04/16/2026		1,079		(41)			(41)		1,038	1,038			
100285651	CLE ELUM	WA		04/16/2026		2,270		(111)			(111)		2,159	3,235		1,076	1,076
100285652	MESQUITE	TX		04/16/2026		314		(8)			(8)		306	306			
100285653	HOMESTEAD	FL		04/16/2026		188		(3)			(3)		185	185			
100285654	UPLAND	CA		04/16/2026		1,207		(23)			(23)		1,184	1,184			
100285655	BOISE	ID		04/16/2026		740		(13)			(13)		727	727			
100285656	HOMESTEAD	FL		04/16/2026		519		(11)			(11)		508	508			
100285657	DOWNEY	CA		04/16/2026		522		(20)			(20)		502	502			
100285658	MURRIETA	CA		04/16/2026		908		(25)			(25)		883	883			
100285659	BAYTOWN	TX		04/16/2026		1,283		(3)			(3)		1,280	1,280			
100285660	FORT WORTH	TX		04/16/2026		143		(7)			(7)		136	136			
100285662	CLEVELAND	OH		04/16/2026		87		(2)			(2)		85	85			
100285663	FRESNO	CA		04/16/2026		216		(10)			(10)		206	206			
100285664	MIAMI	FL		04/16/2026		294		(2)			(2)		292	292			
100285665	MENIFEE	CA		04/16/2026		321		(12)			(12)		309	309			
100285666	RENO	NV		04/16/2026		496		(1)			(1)		495	495			
100285667	HUNTINGTON PARK	CA		04/16/2026		1,473		(12)			(12)		1,461	1,461			
100285668	NORCO	CA		04/16/2026		797		(34)			(34)		763	763			
100285669	LAS VEGAS	NV		04/16/2026		270		(4)			(4)		266	266			
100285670	RIALTO	CA		04/16/2026		377		(18)			(18)		359	359			
100285671	FONTANA	CA		04/16/2026		770		(17)			(17)		753	753			
100285672	FORESTDALE	MA		04/16/2026		1,327		(16)			(16)		1,311	1,311			
100285673	HARLINGEN	TX		04/16/2026		984		(12)			(12)		972	972			
100285674	DENVER	CO		04/16/2026		280		(13)			(13)		267	267			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285675	MUKWONAGO	WI		04/16/2026		171		(2)			(2)		169	169			
100285676	CONCORD	NC		04/16/2026		275		(11)			(11)		264	264			
100285677	SAN ANTONIO	TX		04/16/2026		122		(5)			(5)		117	117			
100285678	BARSTOW	CA		04/16/2026		140		(6)			(6)		134	134			
100285679	MANHATTAN BEACH	CA		04/16/2026		1,908		(85)			(85)		1,823	1,823			
100285680	LITTLEROCK	CA		04/16/2026		188		(9)			(9)		179	179			
100285681	EL PORTAL	FL		04/16/2026		687		(9)			(9)		678	678			
100285682	LEWISVILLE	TX		04/16/2026		300		(5)			(5)		295	295			
100285683	FONTANA	CA		04/16/2026		439		(19)			(19)		420	420			
100285684	HOUSTON	TX		04/16/2026		1,049		(20)			(20)		1,029	1,029			
100285685	YORBA LINDA	CA		04/16/2026		608		(29)			(29)		579	579			
100285686	HESPERIA	CA		04/16/2026		313		(12)			(12)		301	301			
100285687	GARDENA	CA		04/16/2026		596		(18)			(18)		578	578			
100285688	PALMETTO BAY	FL		04/16/2026		156,330		(5,208)			(5,208)		151,122	151,122			
100285689	CHINO	CA		04/16/2026		721		(29)			(29)		692	692			
100285691	SACRAMENTO	CA		04/16/2026		341		(13)			(13)		328	328			
100285692	HALLANDALE BEACH	FL		04/16/2026		540		(21)			(21)		519	519			
100285694	BESSEMER CITY	NC		04/16/2026		651		(16)			(16)		635	635			
100285695	VIDOR	TX		04/16/2026		191		(9)			(9)		182	182			
100285696	SAN JACINTO	CA		04/16/2026		615		(29)			(29)		586	586			
100285697	POMONA	CA		04/16/2026		677		(3)			(3)		674	674			
100285698	PHOENIX	AZ		04/16/2026		186		(9)			(9)		177	177			
100285699	FONTANA	CA		04/16/2026		133		(1)			(1)		132	132			
100285700	BIG SPRING	TX		04/16/2026		222		(9)			(9)		213	213			
100285701	BAKERSFIELD	CA		04/16/2026		326		(6)			(6)		320	320			
100285702	ANAHEIM	CA		04/16/2026		1,147		(24)			(24)		1,123	1,123			
100285703	PAWTUCKET	RI		04/16/2026		175		(6)			(6)		169	169			
100285704	CORONA	CA		04/16/2026		519		9			9		528	528			
100285705	MADERA	CA		04/16/2026		361		1			1		362	362			
100285706	GLENDALE	AZ		04/16/2026		208		(3)			(3)		205	205			
100285707	MARIETTA	GA		04/16/2026		1,700		(81)			(81)		1,619	1,619			
100285708	BURLINGTON	MA		04/16/2026		1,646		(25)			(25)		1,621	1,621			
100285709	SAINT PETERS	MO		04/16/2026		188		(3)			(3)		185	185			
100285711	SANDY	UT		04/16/2026		416		(19)			(19)		397	397			
100285713	LA PUENTE	CA		04/16/2026		404		(16)			(16)		388	388			
100285714	LAKESIDE	CA		04/16/2026		1,524		(55)			(55)		1,469	1,469			
100285715	LONG BEACH	CA		04/16/2026		698		(14)			(14)		684	684			
100285716	AURORA	CO		04/16/2026		1,347		(47)			(47)		1,300	1,300			
100285717	MORENO VALLEY	CA		04/16/2026		513		(23)			(23)		490	490			
100285718	COMMERCE CITY	CO		04/16/2026		240		(4)			(4)		236	236			
100285719	MINNEAPOLIS	MN		04/16/2026		375		(6)			(6)		369	369			
100285720	BANNING	CA		04/16/2026		339		(14)			(14)		325	325			
100285721	NEWBURGH HEIGHTS	OH		04/16/2026		249		(8)			(8)		241	241			
100285722	MARSHALL	NC		04/16/2026		134		(6)			(6)		128	128			
100285723	NEWBURGH HEIGHTS	OH		04/16/2026		247		(6)			(6)		241	241			
100285724	NEWBURGH HEIGHTS	OH		04/16/2026		274		(11)			(11)		263	263			
100285725	LOS ANGELES	CA		04/16/2026		525		(22)			(22)		503	503			
100285727	LOS ANGELES	CA		04/16/2026		569		(25)			(25)		544	544			
100285728	SACRAMENTO	CA		04/16/2026		571		(17)			(17)		554	554			
100285730	SILVERTON	OR		04/16/2026		184		(5)			(5)		179	179			
100285732	NEVADA	TX		04/16/2026		441		(21)			(21)		420	420			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285733	LAKE ELSINORE	CA		04/16/2026		868		(7)			(7)		861	861			
100285734	CORONA	CA		04/16/2026		566		(27)			(27)		539	539			
100285736	LAGUNA NIGUEL	CA		04/16/2026		4,336		(107)			(107)		4,229	4,229			
100285737	MERCED	CA		04/16/2026		171		(3)			(3)		168	168			
100285738	PFLUGERVILLE	TX		04/16/2026		160		(8)			(8)		152	152			
100285739	SANTA ANA	CA		04/16/2026		653		2			2		655	655			
100285740	OAKLAND	MI		04/16/2026		657		27			27		684	684			
100285742	ROSEVILLE	CA		04/22/2026		157		(7)			(7)		150	150			
100285743	MERRITT ISLAND	FL		04/22/2026		874		(2)			(2)		872	872			
100285744	MISSION VIEJO	CA		04/22/2026		1,555		(68)			(68)		1,487	1,487			
100285746	CITRUS HEIGHTS	CA		04/22/2026		328		(8)			(8)		320	320			
100285748	PORTLAND	OR		04/22/2026		2,694		(19)			(19)		2,675	2,675			
100285751	PRINCETON	NJ		04/22/2026		1,214		19			19		1,233	1,233			
100285752	MIAMI	FL		04/22/2026		370		(13)			(13)		357	357			
100285753	NACOGDOCHES	TX		04/22/2026		142		(5)			(5)		137	137			
100285755	ROCKFORD	IL		04/22/2026		145		(2)			(2)		143	143			
100285756	ALAMEDA	CA		04/22/2026		10,634		(233)			(233)		10,401	10,401			
100285757	SEATTLE	WA		04/22/2026		613		(28)			(28)		585	585			
100285758	FORT LAUDERDALE	FL		04/22/2026		1,061		18			18		1,079	1,079			
100285761	PONTE VEDRA	FL		04/22/2026		411		(19)			(19)		392	392			
100285762	MIRAMAR	FL		04/22/2026		426		(15)			(15)		411	411			
100285763	SAN ANTONIO	TX		04/22/2026		462		(22)			(22)		440	440			
100285765	SAINT CHARLES	IL		04/22/2026		139,977		(4,639)			(4,639)		135,338	135,338			
100285766	ELGIN	IL		04/22/2026		488		(11)			(11)		477	477			
100285767	HOUSTON	TX		04/22/2026		17,794		(518)			(518)		17,276	17,276			
100285768	SAN ANTONIO	TX		04/22/2026		399		(18)			(18)		381	381			
100285769	LAKE WALES	FL		04/22/2026		192		(6)			(6)		186	186			
100285770	CROSBY	TX		04/22/2026		342		(15)			(15)		327	327			
100285771	DESERT HOT SPRINGS	CA		04/22/2026		655		(31)			(31)		624	624			
100285773	CROSBY	TX		04/22/2026		356		(15)			(15)		341	341			
100285774	JASPER	IN		04/22/2026		336		(11)			(11)		325	325			
100285775	LOWER TOWNSHIP	NJ		04/22/2026		506		(17)			(17)		489	489			
100285776	FOREST HILL	TX		04/22/2026		2,280		(109)			(109)		2,171	2,171			
100285777	SAN BENITO	TX		04/22/2026		136		(3)			(3)		133	133			
100285778	CHARLOTTE	NC		04/22/2026		223		(4)			(4)		219	219			
100285779	SANTA CLARITA	CA		04/22/2026		838		(28)			(28)		810	810			
100285780	PENSACOLA	FL		04/22/2026		230		(10)			(10)		220	220			
100285781	LEBANON	TN		04/22/2026		5,059		(161)			(161)		4,898	4,898			
100285782	CANTON	GA		04/22/2026		623		(16)			(16)		607	607			
100285783	KATY	TX		04/22/2026		31,551		(1,144)			(1,144)		30,407	30,407			
100285784	ANN ARBOR	MI		04/22/2026		1,065		(15)			(15)		1,050	1,050			
100285785	TRAPPE	MD		04/22/2026		204		(6)			(6)		198	198			
100285786	ALLEN	TX		04/22/2026		179		(8)			(8)		171	171			
100285787	INWOOD	WV		04/22/2026		192		(6)			(6)		186	186			
100285789	GREENVILLE	SC		04/22/2026		90		(4)			(4)		86	86			
100285790	ATLANTA	GA		04/22/2026		184		(7)			(7)		177	177			
100285791	SAVANNAH	GA		04/22/2026		177		(8)			(8)		169	169			
100285793	WACO	TX		04/22/2026		119		(4)			(4)		115	115			
100285794	PUERTO VALLARTA	MEX		04/23/2026		1,081							1,081	1,081			
100285795	SAN JOSE DEL CABO	MEX		04/23/2026		1,651							1,651	1,651			
100285796	PUERTO VALLARTA	MEX		04/23/2026		504							504	504			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285797	CABO SAN LUCAS	MEX		04/23/2026		2,255							2,255	2,255			
100285798	SOLIDARIDAD	MEX		04/23/2026		374							374	374			
100285799	CABO SAN LUCAS	MEX		04/23/2026		214							214	214			
100285800	SAN MIGUEL DE ALLENDE	MEX		04/23/2026		727							727	727			
100285801	PLAYA DEL CARMEN	MEX		04/23/2026		352							352	352			
100285802	NEWPORT BEACH	CA		04/24/2026		2,506		(93)			(93)		2,413	2,413			
100285803	ALPINE MEADOWS	CA		04/24/2026		1,079		(43)			(43)		1,036	1,036			
100285804	GLENDALE	CA		04/24/2026		655		(27)			(27)		628	628			
100285805	NORFOLK	VA		04/24/2026		139		(7)			(7)		132	132			
100285806	NORTHRIDGE	CA		04/24/2026		651		(16)			(16)		635	635			
100285807	LONG BEACH	CA		04/24/2026		306		(15)			(15)		291	291			
100285808	LOS ANGELES	CA		04/24/2026		690		(23)			(23)		667	667			
100285809	GILBERT	AZ		04/24/2026		345		(15)			(15)		330	330			
100285811	PASADENA	CA		04/24/2026		520		(14)			(14)		506	506			
100285812	WALNUT CREEK	CA		04/24/2026		475		4			4		479	479			
100285813	MIAMI	FL		04/24/2026		482		(9)			(9)		473	473			
100285814	CONCORD	CA		04/24/2026		356		(1)			(1)		355	355			
100285815	NORTH HOLLYWOOD	CA		04/24/2026		559		(24)			(24)		535	535			
100285816	LANCASTER	CA		04/24/2026		416		(14)			(14)		402	402			
100285817	DELRAY BEACH	FL		04/24/2026		432		(16)			(16)		416	416			
100285818	WALNUT CREEK	CA		04/24/2026		678		(19)			(19)		659	659			
100285819	COSTA MESA	CA		04/24/2026		3,237		(111)			(111)		3,126	3,126			
100285820	STONEHAM	MA		04/24/2026		845		(9)			(9)		836	836			
100285821	SANTA ANA	CA		04/24/2026		890		(35)			(35)		855	855			
100285822	SANGER	CA		04/24/2026		702		(16)			(16)		686	686			
100285823	KANSAS CITY	MO		04/24/2026		137		(5)			(5)		132	132			
100285824	NORTHRIDGE	CA		04/24/2026		970		(40)			(40)		930	930			
100285825	ALTAMONTE SPRINGS	FL		04/24/2026		205		(10)			(10)		195	195			
100285826	PEORIA	AZ		04/24/2026		1,126		(12)			(12)		1,114	1,114			
100285827	KANSAS CITY	MO		04/24/2026		288		(8)			(8)		280	280			
100285828	MARICOPA	AZ		04/24/2026		205		(8)			(8)		197	197			
100285829	OLDSMAR	FL		04/24/2026		246		(12)			(12)		234	234			
100285831	BRIGHTON	MA		04/24/2026		1,225		(48)			(48)		1,177	1,177			
100285833	LOS ANGELES	CA		04/24/2026		932		(43)			(43)		889	889			
100285834	AMHERST	NY		04/24/2026		246		(6)			(6)		240	240			
100285835	PALM SPRINGS	FL		04/24/2026		253		(12)			(12)		241	241			
100285836	FORT WORTH	TX		04/24/2026		613		(29)			(29)		584	584			
100285838	ALEDO	TX		04/24/2026		587		(16)			(16)		571	571			
100285839	GARDENA	CA		04/24/2026		779		(21)			(21)		758	758			
100285841	PHARR	TX		04/24/2026		153		(4)			(4)		149	149			
100285843	SPRING	TX		04/24/2026		210,057		(9,729)			(9,729)		200,328	200,328			
100285844	OAKLEY	CA		04/24/2026		1,088		(38)			(38)		1,050	1,050			
100285845	CHINO HILLS	CA		04/24/2026		656		(26)			(26)		630	630			
100285846	FOUNTAIN VALLEY	CA		04/24/2026		1,424		(51)			(51)		1,373	1,373			
100285847	IVORYTON	CT		04/24/2026		205		(5)			(5)		200	200			
100285848	ORLEANS	MA		04/24/2026		623		(20)			(20)		603	603			
100285849	FONTANA	CA		04/24/2026		429		6			6		435	435			
100285850	LOS ANGELES	CA		04/24/2026		588		(25)			(25)		563	563			
100285851	KILL DEVIL HILLS	NC		04/24/2026		2,549		(79)			(79)		2,470	2,470			
100285852	ANCHORAGE	AK		04/24/2026		360		(10)			(10)		350	350			
100285853	LAGUNA HILLS	CA		04/24/2026		1,889		(37)			(37)		1,852	1,852			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285854	LAKEWOOD	CA		04/24/2026		1,255		(7)			(7)		1,248	1,248			
100285855	LANCASTER	CA		04/24/2026		289		(14)			(14)		275	275			
100285856	PICO RIVERA	CA		04/24/2026		363		1			1		364	364			
100285857	LEHI	UT		04/24/2026		1,077		(24)			(24)		1,053	1,053			
100285858	LATHROP	CA		04/24/2026		431		(9)			(9)		422	422			
100285859	NIANTIC	CT		04/24/2026		144		(7)			(7)		137	137			
100285860	PALMDALE	CA		04/24/2026		630		(22)			(22)		608	608			
100285861	LAKE ELSINORE	CA		04/24/2026		520		(22)			(22)		498	498			
100285862	HOLLYWOOD	FL		04/24/2026		679		(22)			(22)		657	657			
100285863	COLLEGE GROVE	TN		04/24/2026		1,380		(25)			(25)		1,355	1,355			
100285864	CAVE CREEK	AZ		04/24/2026		516		(19)			(19)		497	497			
100285865	FORISTELL	MO		04/24/2026		232		(11)			(11)		221	221			
100285866	COVINA	CA		04/24/2026		8,043		(168)			(168)		7,875	7,875			
100285867	SAN MARTIN	CA		04/24/2026		980		(45)			(45)		935	935			
100285869	PLANO	TX		04/24/2026		5,048		(48)			(48)		5,000	5,000			
100285870	LA VERKIN	UT		04/24/2026		513		(8)			(8)		505	505			
100285871	ATOKA	TN		04/24/2026		1,316		(28)			(28)		1,288	1,288			
100285872	MENIFEE	CA		04/24/2026		325		(14)			(14)		311	311			
100285874	BIG PINE KEY	FL		04/24/2026		414		(3)			(3)		411	411			
100285875	KEY WEST	FL		04/24/2026		804		(1)			(1)		803	803			
100285876	EL DORADO HILLS	CA		04/24/2026		1,889		(79)			(79)		1,810	1,810			
100285877	AGUANGA	CA		04/24/2026		1,212		(27)			(27)		1,185	1,185			
100285879	FRESNO	CA		04/24/2026		457		(15)			(15)		442	442			
100285880	AURORA	CO		04/24/2026		758		(22)			(22)		736	736			
100285881	CARSON	CA		04/24/2026		422		(13)			(13)		409	409			
100285882	HOUSTON	TX		04/24/2026		169		(8)			(8)		161	161			
100285884	PORTER RANCH	CA		04/24/2026		966		(22)			(22)		944	944			
100285885	CHICAGO	IL		04/24/2026		213		(6)			(6)		207	207			
100285886	LAS VEGAS	NV		04/24/2026		476		(10)			(10)		466	466			
100285887	HAYWARD	CA		04/24/2026		1,854		(79)			(79)		1,775	1,775			
100285890	OROVILLE	CA		04/24/2026		275		(13)			(13)		262	262			
100285891	SAN ANTONIO	TX		04/24/2026		145		(1)			(1)		144	144			
100285892	WESTON	FL		04/24/2026		524							524	524			
100285894	HIALEAH	FL		04/24/2026		193		(4)			(4)		189	189			
100285896	PHOENIX	AZ		04/24/2026		190		(5)			(5)		185	185			
100285897	LOS ANGELES	CA		04/24/2026		767		1			1		768	768			
100285898	ALBANY	OR		04/24/2026		563		(7)			(7)		556	556			
100285899	LOS ANGELES	CA		04/24/2026		484							484	484			
100285901	COLUMBIA	TN		04/24/2026		237		(8)			(8)		229	229			
100285902	HOUSTON	TX		04/24/2026		310		(7)			(7)		303	303			
100285905	DESERT HOT SPRINGS	CA		04/24/2026		299		(7)			(7)		292	292			
100285907	MIAMI	FL		04/24/2026		257		(5)			(5)		252	252			
100285909	INGLEWOOD	CA		04/24/2026		1,205		(39)			(39)		1,166	1,166			
100285910	WATSONVILLE	CA		04/24/2026		690		(17)			(17)		673	673			
100285911	SUMMERVILLE	SC		04/24/2026		193		(6)			(6)		187	187			
100285912	PINETOP	AZ		04/24/2026		240		(3)			(3)		237	237			
100285913	EAST GREENWICH	RI		04/24/2026		346		(9)			(9)		337	337			
100285914	BAYTOWN	TX		04/24/2026		1,616		11			11		1,627	1,627			
100285919	KISSIMMEE	FL		04/24/2026		197		(7)			(7)		190	190			
100285920	VICTORVILLE	CA		04/24/2026		1,186		(28)			(28)		1,158	1,158			
100285921	DALLAS	TX		04/24/2026		127		(1)			(1)		126	126			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285923	LACEY	WA		04/24/2026		309							309	309			
100285924	BALCH SPRINGS	TX		04/24/2026		139		(7)			(7)		132	132			
100285927	LAUDERHILL	FL		04/24/2026		372		(7)			(7)		365	365			
100285928	BREMERTON	WA		04/24/2026		155		(3)			(3)		152	152			
100285929	MESQUITE	TX		04/24/2026		134		(6)			(6)		128	128			
100285931	FORT WORTH	TX		04/24/2026		148		(6)			(6)		142	142			
100285934	HAYMARKET	VA		05/07/2026		936		(18)			(18)		918	918			
100285939	SAN DIEGO	CA		05/07/2026		559		(13)			(13)		546	546			
100285943	LAGUNA BEACH	CA		05/07/2026		861		(15)			(15)		846	846			
100285946	ONTARIO	CA		05/07/2026		491		(15)			(15)		476	476			
100285956	VALENCIA	CA		05/07/2026		963		(15)			(15)		948	948			
100285960	EDGEWATER	FL		05/07/2026		257		(9)			(9)		248	248			
100285966	SAN DIEGO	CA		05/07/2026		947		(25)			(25)		922	922			
100285972	LAUDERDALE LAKES	FL		05/07/2026		400		(3)			(3)		397	397			
100285977	WATSONVILLE	CA		05/07/2026		628		(21)			(21)		607	607			
100285981	CARLSBAD	CA		05/07/2026		849		(24)			(24)		825	825			
100285992	SKOKIE	IL		05/20/2026		1,195		(53)			(53)		1,142	1,142			
100286009	PIEDMONT	OK		05/20/2026		72		(3)			(3)		69	69			
100286015	SUGAR HILL	GA		05/20/2026		172		(8)			(8)		164	164			
100286031	SAN LUIS OBISPO	CA		04/28/2026		858		(27)			(27)		831	831			
100286032	PAGOSA SPRINGS	CO		04/28/2026		408		(16)			(16)		392	392			
100286033	SUGARLOAF	CA		04/28/2026		187		(6)			(6)		181	181			
100286034	NASHUA	NH		04/28/2026		356		(14)			(14)		342	342			
100286035	INDIO	CA		04/28/2026		335		(13)			(13)		322	322			
100286036	SAN DIEGO	CA		04/28/2026		796		(27)			(27)		769	769			
100286037	OAKLAND	CA		04/28/2026		249		(9)			(9)		240	240			
100286038	MISSION VIEJO	CA		04/28/2026		968		(34)			(34)		934	934			
100286039	LANCASTER	CA		04/28/2026		257		(9)			(9)		248	248			
100286040	LAGUNA BEACH	CA		04/28/2026		1,346		(47)			(47)		1,299	1,299			
100286041	SAN ANTONIO	TX		04/28/2026		168		(7)			(7)		161	161			
100286042	PALOS VERDES ESTATES	CA		04/28/2026		2,002		(79)			(79)		1,923	1,923			
100286043	SAN DIEGO	CA		04/28/2026		1,106		(38)			(38)		1,068	1,068			
100286044	HUNTINGTON BEACH	CA		04/28/2026		1,809		(46)			(46)		1,763	1,763			
100286045	WINTER HAVEN	FL		04/28/2026		265		(3)			(3)		262	262			
100286046	MILFORD	CT		04/28/2026		2,663		(129)			(129)		2,534	2,534			
100286047	SAN GABRIEL	CA		04/28/2026		491		(7)			(7)		484	484			
100286048	POLK CITY	FL		04/28/2026		124		(5)			(5)		119	119			
100286585	ALISO VIEJO	CA		04/30/2026		187		(6)			(6)		181	181			
100286590	PIEDMONT	OK		04/30/2026		340		(13)			(13)		327	327			
100286591	ROSEVILLE	CA		04/30/2026		1,154		(35)			(35)		1,119	1,119			
100286592	SAN FRANCISCO	CA		04/30/2026		551		(13)			(13)		538	538			
100286594	SAN FRANCISCO	CA		04/30/2026		6,074		(187)			(187)		5,887	5,887			
100286596	AURORA	CO		04/30/2026		323		(7)			(7)		316	316			
100286600	HESPERIA	CA		04/30/2026		151		(4)			(4)		147	147			
100286601	FORT WASHINGTON	MD		04/30/2026		291		(11)			(11)		280	280			
100286602	MESQUITE	TX		04/30/2026		146		(5)			(5)		141	141			
100286606	VICTORVILLE	CA		04/30/2026		215		(10)			(10)		205	205			
100286607	OXNARD	CA		04/30/2026		404		(19)			(19)		385	385			
100286610	ESCONDIDO	CA		04/30/2026		101		(5)			(5)		96	96			
100286614	SLIDELL	LA		04/30/2026		243		(8)			(8)		235	235			
100286618	LAS VEGAS	NV		04/30/2026		252		(12)			(12)		240	240			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100286620	OROVILLE	CA		04/30/2026		185		(8)			(8)		177	177			
100286626	LOS ANGELES	CA		04/30/2026		842		(14)			(14)		828	828			
100286628	SIMI VALLEY	CA		04/30/2026		248		(3)			(3)		245	245			
100286634	OXNARD	CA		04/30/2026		391		(7)			(7)		384	384			
100286640	BRIGHTON	CO		04/30/2026		419		(2)			(2)		417	417			
100286643	ROCKLEDGE	FL		04/30/2026		172		(8)			(8)		164	164			
100286744	SANTA ANA	CA		05/07/2026		22,683		(600)			(600)		22,083	22,083			
100286745	WEST HOLLYWOOD	CA		05/07/2026		200		(9)			(9)		191	191			
100286748	DAVENPORT	FL		05/07/2026		203		(9)			(9)		194	194			
100286751	PORT CHARLOTTE	FL		05/07/2026		812		(15)			(15)		797	797			
100286760	MARCO ISLAND	FL		05/07/2026		123		1			1		124	124			
100286765	TRACY	CA		05/07/2026		469		(22)			(22)		447	447			
100286766	FRAMINGHAM	MA		05/07/2026		498		8			8		506	506			
100286768	EASTVALE	CA		05/07/2026		1,200		(32)			(32)		1,168	1,168			
100286769	ARANSAS PASS	TX		05/07/2026		180		(6)			(6)		174	174			
100286770	FRAMINGHAM	MA		05/07/2026		30,583		(79)			(79)		30,504	30,504			
100286773	LINCOLN	CA		05/07/2026		490		(7)			(7)		483	483			
100286776	BRYAN	TX		05/07/2026		383		(2)			(2)		381	381			
100286777	VISALIA	CA		05/07/2026		321		(15)			(15)		306	306			
100286784	RANCHO MIRAGE	CA		05/07/2026		584		(28)			(28)		556	556			
100286787	BEAUMONT	CA		05/07/2026		509		(9)			(9)		500	500			
100286792	FONTANA	CA		05/07/2026		1,004		7			7		1,011	1,011			
100286794	MADERA	CA		05/07/2026		556		(20)			(20)		536	536			
100286801	LOS ANGELES	CA		05/07/2026		567		(4)			(4)		563	563			
100286807	COMPTON	CA		05/07/2026		453		(11)			(11)		442	442			
100286811	LAKEWOOD RANCH	FL		05/07/2026		155		(7)			(7)		148	148			
100286815	KIHEI	HI		05/07/2026		1,206		(19)			(19)		1,187	1,187			
100286819	CROCKETT	CA		05/07/2026		543		(14)			(14)		529	529			
100286820	BIG BEAR LAKE	CA		05/07/2026		356		(17)			(17)		339	339			
100286821	LINCOLN PARK	NJ		05/07/2026		304		(11)			(11)		293	293			
100286823	PEARLAND	TX		05/07/2026		142		(7)			(7)		135	135			
100286825	LOS GATOS	CA		05/07/2026		2,783		(96)			(96)		2,687	2,687			
100286829	LAKE HAVASU CITY	AZ		05/07/2026		359		(13)			(13)		346	346			
100286832	HAMEL	MN		05/07/2026		236		(8)			(8)		228	228			
100286833	BIG SKY	MT		05/07/2026		2,842		(101)			(101)		2,741	2,741			
100286834	OVIEDO	FL		05/07/2026		390		(6)			(6)		384	384			
100286835	SAN DIEGO	CA		05/07/2026		265		1			1		266	266			
100286836	RODEO	CA		05/07/2026		634		(4)			(4)		630	630			
100286837	BEL AIR	MD		05/07/2026													
100286838	PARADISE VALLEY	AZ		05/07/2026		2,938		(139)			(139)		2,799	2,799			
100286839	WILMINGTON	DE		05/07/2026		104		(3)			(3)		101	101			
100286841	ABILENE	TX		05/07/2026		244		(12)			(12)		232	232			
100286914	EATONVILLE	WA		05/12/2026		414		(11)			(11)		403	403			
100286916	BONITA SPRINGS	FL		05/12/2026		327		(8)			(8)		319	319			
100286917	CHARLESTON	SC		05/12/2026		280		(11)			(11)		269	269			
100286918	BEND	OR		05/12/2026		275		(9)			(9)		266	266			
100286920	GIG HARBOR	WA		05/12/2026		397		(9)			(9)		388	388			
100286922	RENO	NV		05/12/2026		325							325	325			
100286923	BEND	OR		05/12/2026		364		(3)			(3)		361	361			
100286924	OZARK	MO		05/12/2026		930		(21)			(21)		909	909			
100286926	SCOTTSDALE	AZ		05/12/2026		460		(7)			(7)		453	453			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100286927	THE VILLAGES	FL		05/12/2026		311		(8)			(8)		303	303			
100286928	NORTH DIGHTON	MA		05/12/2026		367		2			2		369	369			
100286930	PALM SPRINGS	CA		05/12/2026		342		6			6		348	348			
100286932	REHOBOTH BEACH	DE		05/12/2026		290		(9)			(9)		281	281			
100286933	NORTH FALMOUTH	MA		05/12/2026		450		(14)			(14)		436	436			
100286934	LONGS	SC		05/12/2026		360		(1)			(1)		359	359			
100286936	JUPITER	FL		05/12/2026		206		4			4		210	210			
100286939	SAN DIEGO	CA		05/12/2026		306		(9)			(9)		297	297			
100286940	CORAL SPRINGS	FL		05/12/2026		331		(7)			(7)		324	324			
100286941	IMPERIAL BEACH	CA		05/12/2026		4,993		(101)			(101)		4,892	4,892			
100286942	CHARLESTON	SC		05/12/2026		241		(7)			(7)		234	234			
100286943	LANEXA	VA		05/12/2026		577		(9)			(9)		568	568			
100286944	FORT COLLINS	CO		05/12/2026		239		(7)			(7)		232	232			
100286945	CHICAGO	IL		05/12/2026		292		(1)			(1)		291	291			
100286946	BEL AIR	MD		05/12/2026		547		(2)			(2)		545	545			
100286947	CHICOPEE	MA		05/12/2026		345		(5)			(5)		340	340			
100286949	ESTERO	FL		05/12/2026		455		(7)			(7)		448	448			
100286950	HILTON HEAD ISLAND	SC		05/12/2026		417		(9)			(9)		408	408			
100286952	LIVERMORE	CA		05/12/2026		882		(17)			(17)		865	865			
100286953	SAINT GEORGE	UT		05/12/2026		598		5			5		603	603			
100286954	DURHAM	NC		05/12/2026		400		(7)			(7)		393	393			
100286955	STANWOOD	MI		05/12/2026		416		(10)			(10)		406	406			
100286957	STEVENSVILLE	MI		05/12/2026		680		(12)			(12)		668	668			
100286958	LOS ANGELES	CA		05/12/2026		1,018		(32)			(32)		986	986			
100286960	STOWE	VT		05/12/2026		410		(6)			(6)		404	404			
100286961	CINCINNATI	OH		05/12/2026		270		2			2		272	272			
100286962	NORTH FORT MYERS	FL		05/12/2026		295		(4)			(4)		291	291			
100286964	CHARLESTON	SC		05/12/2026		288		(8)			(8)		280	280			
100286965	NORTH MYRTLE BEACH	SC		05/12/2026		292							292	292			
100286966	CRAWFORD	TX		05/12/2026		1,489		(31)			(31)		1,458	1,458			
100286969	TABERNASH	CO		05/12/2026		473		(10)			(10)		463	463			
100286970	SEATTLE	WA		05/12/2026		480		(9)			(9)		471	471			
100286971	ISLAND PARK	ID		05/12/2026		565		(12)			(12)		553	553			
100286972	SEASIDE HEIGHTS	NJ		05/12/2026		479		(1)			(1)		478	478			
100286973	TEMECULA	CA		05/12/2026		1,027		(17)			(17)		1,010	1,010			
100286974	HARWICH	MA		05/12/2026		585							585	585			
100286975	SUMMERVILLE	SC		05/12/2026		369		(9)			(9)		360	360			
100286976	COLORADO SPRINGS	CO		05/12/2026		576		8			8		584	584			
100286977	NEWPORT	OR		05/12/2026		541		(11)			(11)		530	530			
100286979	RARITAN	NJ		05/12/2026		570		21			21		591	591			
100286980	SAINT LOUIS PARK	MN		05/12/2026		330		(11)			(11)		319	319			
100286981	CHICAGO	IL		05/12/2026		313		(10)			(10)		303	303			
100286982	JAMAICA PLAIN	MA		05/12/2026		3,421		(73)			(73)		3,348	3,348			
100286984	OCEAN CITY	MD		05/12/2026		317		(4)			(4)		313	313			
100286985	ELLIJAY	GA		05/12/2026		389		2			2		391	391			
100286986	CHICAGO	IL		05/12/2026		307		(3)			(3)		304	304			
100286987	MAMMOTH LAKES	CA		05/12/2026		578		(14)			(14)		564	564			
100286988	SAN DIEGO	CA		05/12/2026		776		(22)			(22)		754	754			
100286989	MURRIETA	CA		05/12/2026		525		(8)			(8)		517	517			
100286990	NAPLES	FL		05/12/2026		51,502		(956)			(956)		50,546	50,546			
100286991	REVERE	MA		05/12/2026		652		1			1		653	653			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100286992	TUCSON	AZ		05/12/2026		1,275		(11)			(11)		1,264	1,264			
100286993	MARCO ISLAND	FL		05/12/2026		310		(6)			(6)		304	304			
100286994	HOBOKEN	NJ		05/12/2026		350		(3)			(3)		347	347			
100286995	JOHNS CREEK	GA		05/12/2026		811		(19)			(19)		792	792			
100286996	DINGMANS FERRY	PA		05/12/2026		722		(7)			(7)		715	715			
100286997	STONECREST	GA		05/12/2026		342		3			3		345	345			
100286998	ELLENSBURG	WA		05/12/2026		244		(4)			(4)		240	240			
100286999	PINETOP	AZ		05/12/2026		309		(11)			(11)		298	298			
100287000	DAVENPORT	FL		05/12/2026		290		3			3		293	293			
100287001	LA MESA	CA		05/12/2026		658		(16)			(16)		642	642			
100287002	LONGMONT	CO		05/12/2026		202		(10)			(10)		192	192			
100287003	SALEM	MA		05/12/2026		1,469		(17)			(17)		1,452	1,452			
100287004	MYSTIC	CT		05/12/2026		518		3			3		521	521			
100287006	TEMPE	AZ		05/12/2026		423		(12)			(12)		411	411			
100287007	LOCUST GROVE	VA		05/12/2026		234		(5)			(5)		229	229			
100287009	MARSHFIELD	MA		05/12/2026		604		(11)			(11)		593	593			
100287010	BOCA RATON	FL		05/12/2026		281		(7)			(7)		274	274			
100287011	CHARLESTON	SC		05/12/2026		1,197		(13)			(13)		1,184	1,184			
100287012	PHOENIX	AZ		05/12/2026		362		(4)			(4)		358	358			
100287013	LANCASTER	PA		05/12/2026		233		(5)			(5)		228	228			
100287014	DELAVAN	WI		05/12/2026		216		(6)			(6)		210	210			
100287018	UKIAH	CA		05/15/2026		293		(7)			(7)		286	286			
100287020	LOS ANGELES	CA		05/15/2026		618		(18)			(18)		600	600			
100287027	LAS VEGAS	NV		05/15/2026		1,719		(19)			(19)		1,700	1,700			
100287030	PALOS VERDES PENINSULA	CA		05/15/2026		2,042		(40)			(40)		2,002	2,002			
100287031	BANNING	CA		05/15/2026		381		(5)			(5)		376	376			
100287033	LAKE SAINT LOUIS	MO		05/15/2026		433		(4)			(4)		429	429			
100287037	GILBERT	AZ		05/15/2026		489		(23)			(23)		466	466			
100287038	KISSIMMEE	FL		05/15/2026		333		(15)			(15)		318	318			
100287043	CENTER HARBOR	NH		05/15/2026		372		(12)			(12)		360	360			
100287049	DORAL	FL		05/15/2026		467		(4)			(4)		463	463			
100287057	LONG BEACH	CA		05/15/2026		303		(7)			(7)		296	296			
100287058	NORCO	CA		05/15/2026		820		(36)			(36)		784	784			
100287061	PITTSBURG	CA		05/15/2026		3,031		(105)			(105)		2,926	2,926			
100287063	OJAI	CA		05/15/2026		1,242		(44)			(44)		1,198	1,198			
100287066	SAN BERNARDINO	CA		05/15/2026		300		(13)			(13)		287	287			
100287068	WOOSTER	OH		05/15/2026		259		(3)			(3)		256	256			
100287071	POOLVILLE	TX		05/15/2026		403		(10)			(10)		393	393			
100287075	SAN DIEGO	CA		05/15/2026		534		(12)			(12)		522	522			
100287080	NASHVILLE	TN		05/15/2026		117		(3)			(3)		114	114			
100287083	LOS ANGELES	CA		05/15/2026		576		(16)			(16)		560	560			
100287086	PALM SPRINGS	CA		05/15/2026		285		(10)			(10)		275	275			
100287088	WICHITA FALLS	TX		05/15/2026		106		(5)			(5)		101	101			
100287089	HENDERSON	NV		05/15/2026		437		(3)			(3)		434	434			
100287101	LOS ANGELES	CA		05/15/2026		598		(18)			(18)		580	580			
100287110	LOS ANGELES	CA		05/15/2026		647		(19)			(19)		628	628			
100287115	YORK	PA		05/15/2026		128		(2)			(2)		126	126			
100287120	COLUMBUS	OH		05/15/2026		101		(3)			(3)		98	98			
100287121	KERMAN	CA		05/15/2026		31,352		(1,164)			(1,164)		30,188	30,188			
100287244	MERRITT ISLAND	FL		05/19/2026		659		4			4		663	663			
100287245	PERRIS	CA		05/19/2026		477		(18)			(18)		459	459			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100287246	ATLANTA	GA		05/19/2026		119		(6)			(6)		113	113			
100287248	EAST QUOGUE	NY		05/19/2026		496		(3)			(3)		493	493			
100287250	ELIZABETH	NJ		05/19/2026		447		(4)			(4)		443	443			
100287252	ORMOND BEACH	FL		05/19/2026		262		(8)			(8)		254	254			
100287256	DALLAS	TX		05/19/2026		1,039		(54)			(54)		985	985			
100287264	TAMPA	FL		05/20/2026		385		(9)			(9)		376	376			
100287265	YUCAIPA	CA		05/20/2026		476		(15)			(15)		461	461			
100287267	CHERRY HILLS VILLAGE	CO		05/20/2026		3,572		(119)			(119)		3,453	3,453			
100287268	GEORGETOWN	TX		05/20/2026		343		(11)			(11)		332	332			
100287269	DADEVILLE	AL		05/20/2026		274		(11)			(11)		263	263			
100287272	ANAHEIM	CA		05/20/2026		987		(37)			(37)		950	950			
100287273	MOUNT PLEASANT	SC		05/20/2026		615		(28)			(28)		587	587			
100287274	DALLAS	TX		05/20/2026		155		(3)			(3)		152	152			
100287275	ST. PETERSBURG	FL		05/20/2026		291		(7)			(7)		284	284			
100287279	CEDAREDGE	CO		05/20/2026		466		(12)			(12)		454	454			
100287280	EUGENE	OR		05/20/2026		534		(21)			(21)		513	513			
100287281	HOT SPRINGS	AR		05/20/2026		454		(21)			(21)		433	433			
100287283	MENOMONEE FALLS	WI		05/20/2026		324		(11)			(11)		313	313			
100287286	PASADENA	TX		05/20/2026		278		(13)			(13)		265	265			
100287287	AUBURN	WA		05/20/2026		921		(31)			(31)		890	890			
100287289	CLOVIS	CA		05/20/2026		496		(24)			(24)		472	472			
100287295	LA MARQUE	TX		05/22/2026		221		(11)			(11)		210	210			
100287296	FORT WORTH	TX		05/22/2026		757		(25)			(25)		732	732			
100287310	MISSION VIEJO	CA		05/22/2026		222		(7)			(7)		215	215			
100287311	LEHIGH ACRES	FL		05/22/2026		150		(7)			(7)		143	143			
100287323	MEMPHIS	TN		05/22/2026		134		(3)			(3)		131	131			
100287325	MEMPHIS	TN		05/22/2026		97		(3)			(3)		94	94			
100287331	PORTER	TX		05/22/2026		230		(5)			(5)		225	225			
100287337	HENDERSON	NV		05/22/2026		251		(1)			(1)		250	250			
100287347	TEMPLE CITY	CA		05/22/2026		685		7			7		692	692			
100287349	VALLEJO	CA		05/22/2026		384		(10)			(10)		374	374			
100287352	SANTA ANA	CA		05/22/2026		379		(8)			(8)		371	371			
100287355	LOS ANGELES	CA		05/22/2026		1,062		(42)			(42)		1,020	1,020			
100287356	SIMI VALLEY	CA		05/22/2026		595		(11)			(11)		584	584			
100287358	KANSAS CITY	KS		05/22/2026		146		(4)			(4)		142	142			
100287361	SAN ANTONIO	TX		05/22/2026		1,202		(48)			(48)		1,154	1,154			
100287366	HARBOR CITY	CA		05/22/2026		370		(8)			(8)		362	362			
100287370	WHITTIER	CA		05/22/2026		591		(22)			(22)		569	569			
100287376	WOONSOCKET	RI		05/22/2026		306		(11)			(11)		295	295			
100287380	ROGERSVILLE	MO		05/22/2026		508		(24)			(24)		484	484			
100287383	COLUMBUS	OH		05/22/2026		334		(8)			(8)		326	326			
100287384	SAN CLEMENTE	CA		05/22/2026		518		(21)			(21)		497	497			
100287385	APPLE VALLEY	CA		05/22/2026		357		(17)			(17)		340	340			
100287386	MENTONE	CA		05/22/2026		268		(13)			(13)		255	255			
100287387	NAPA	CA		05/22/2026		327		(8)			(8)		319	319			
100287534	EAST PALO ALTO	CA		05/29/2026		467		(2)			(2)		465	465			
100287540	PACIFICA	CA		05/29/2026		276		(5)			(5)		271	271			
100287547	MIAMI	FL		05/29/2026		326		(2)			(2)		324	324			
100287561	LOS ANGELES	CA		05/29/2026		178		(8)			(8)		170	170			
100287563	EDMOND	OK		05/29/2026		809		(14)			(14)		795	795			
100287568	SANFORD	NC		05/29/2026		176		(8)			(8)		168	168			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100287569	LAS VEGAS	NV		05/29/2026		660		(20)			(20)		640	640			
100287572	WEST COVINA	CA		05/29/2026		523		(6)			(6)		517	517			
100287577	JURUPA VALLEY	CA		05/29/2026		604		(24)			(24)		580	580			
100287583	SUMMERVILLE	SC		05/29/2026		509		(9)			(9)		500	500			
100287585	SAN ANTONIO	TX		05/29/2026		555		(8)			(8)		547	547			
100287589	DAYTON	NV		05/29/2026		196		3			3		199	199			
100287597	HAMPTON	VA		05/29/2026		141		(7)			(7)		134	134			
100287601	NAVARRE	FL		05/29/2026		313		(3)			(3)		310	310			
100287605	PARRISH	FL		05/29/2026		311		(5)			(5)		306	306			
100287608	BRADENTON	FL		05/29/2026		242		3			3		245	245			
100287609	CASSOPOLIS	MI		05/29/2026		704		(11)			(11)		693	693			
100287610	HILLSBOROUGH	NC		05/29/2026		277		(2)			(2)		275	275			
100287615	GRAYLING	MI		05/29/2026		271		(5)			(5)		266	266			
100287620	LAKE ARROWHEAD	CA		05/29/2026		366		(8)			(8)		358	358			
100287621	OCEAN VIEW	DE		05/29/2026		8,379		(199)			(199)		8,180	8,180			
100287623	ORLANDO	FL		05/29/2026		358		(7)			(7)		351	351			
100287626	NAPLES	FL		05/29/2026		409		(10)			(10)		399	399			
100287627	MINEOLA	TX		05/29/2026		307		(7)			(7)		300	300			
100287628	LA QUINTA	CA		05/29/2026		303		(8)			(8)		295	295			
100287633	MCHENRY	MD		05/29/2026		562		(15)			(15)		547	547			
100287635	KILL DEVIL HILLS	NC		05/29/2026		199		(5)			(5)		194	194			
100287638	LEXINGTON	OH		05/29/2026		111		(3)			(3)		108	108			
100287641	KERNVILLE	CA		05/29/2026		211		(6)			(6)		205	205			
100287647	BROADVIEW HEIGHTS	OH		05/29/2026		434		(12)			(12)		422	422			
100287648	KUNA	ID		05/29/2026		398		(12)			(12)		386	386			
100287649	GREEN VALLEY	AZ		05/29/2026		400		(12)			(12)		388	388			
100287651	SANTA ROSA BEACH	FL		05/29/2026		254		(7)			(7)		247	247			
100287654	NORTH CAPE MAY	NJ		05/29/2026		321		(9)			(9)		312	312			
100287655	KILL DEVIL HILLS	NC		05/29/2026		345		(10)			(10)		335	335			
100287660	ROSENBERG	TX		05/29/2026		285		7			7		292	292			
100287668	PRESCOTT VALLEY	AZ		05/29/2026		438		9			9		447	447			
100287679	BLANCO	TX		05/29/2026		410							410	410			
100287683	ORLEANS	MA		05/29/2026		832		3			3		835	835			
100287693	VASHON	WA		05/29/2026		821		(1)			(1)		820	820			
100287697	SAN ANSELMO	CA		05/29/2026		729		(2)			(2)		727	727			
100287702	PHOENIX	AZ		05/29/2026		1,971		(9)			(9)		1,962	1,962			
100287711	MESA	AZ		05/29/2026		281		(2)			(2)		279	279			
100287715	NAPLES	FL		05/29/2026		295		(2)			(2)		293	293			
100287718	DEERFIELD BEACH	FL		05/29/2026		783		(5)			(5)		778	778			
100287730	DAYTON	WA		05/29/2026		131		(1)			(1)		130	130			
100287742	COATESVILLE	IN		05/29/2026		199		(2)			(2)		197	197			
100287745	KINCAID	KS		05/29/2026		814		(10)			(10)		804	804			
100287750	WORCESTER	MA		05/29/2026		439		(5)			(5)		434	434			
100287752	AURORA	CO		05/29/2026		533		(6)			(6)		527	527			
100287754	FONTANA	WI		05/29/2026		545		(7)			(7)		538	538			
100287767	BATON ROUGE	LA		05/29/2026		222		(3)			(3)		219	219			
100287768	BRANCHVILLE	NJ		05/29/2026		301		(4)			(4)		297	297			
100287772	SACRAMENTO	CA		05/29/2026		272		(4)			(4)		268	268			
100287774	JOSHUA TREE	CA		05/29/2026		292		(4)			(4)		288	288			
100287784	COOK	MN		05/29/2026		287		(5)			(5)		282	282			
100287788	DADE CITY	FL		05/29/2026		226		(4)			(4)		222	222			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100287797	YORK	PA		05/29/2026		224		(4)			(4)		220	220			
100287803	HENRICO	VA		05/29/2026		235		(4)			(4)		231	231			
100287808	COLUMBIA	CA		05/29/2026		221		(4)			(4)		217	217			
100287811	ELOY	AZ		05/29/2026		312		(6)			(6)		306	306			
100287813	SCHAUMBURG	IL		05/29/2026		313		(6)			(6)		307	307			
100287815	NOBLESVILLE	IN		05/29/2026		202		(4)			(4)		198	198			
100287822	CENTER OSSIPEE	NH		05/29/2026		965		(19)			(19)		946	946			
100287826	NAPLES	FL		05/29/2026		563		(11)			(11)		552	552			
100287833	CROSBY	MN		05/29/2026		693		(14)			(14)		679	679			
100287834	KEMAH	TX		05/29/2026		185		(4)			(4)		181	181			
100287835	HOLLADAY	UT		05/29/2026		492		(10)			(10)		482	482			
100287838	SHELBYVILLE	TN		05/29/2026		164		(3)			(3)		161	161			
100287842	SUNRISE BEACH	MO		05/29/2026		411		(9)			(9)		402	402			
100287846	CLAREMONT	NH		05/29/2026		202		(4)			(4)		198	198			
100287847	ATLANTA	GA		05/29/2026		439		(10)			(10)		429	429			
100287852	LYNCHBURG	VA		05/29/2026		217		(5)			(5)		212	212			
100287855	ROUND LAKE BEACH	IL		05/29/2026		308		(7)			(7)		301	301			
100287857	RIO RICO	AZ		05/29/2026		162		(4)			(4)		158	158			
100287863	ST CHARLES	IL		05/29/2026		335		(8)			(8)		327	327			
100287865	FRANKLIN	NC		05/29/2026		142		(3)			(3)		139	139			
100287866	VENICE	FL		05/29/2026		296		(7)			(7)		289	289			
100287876	GLENDALE	AZ		05/29/2026		274		(6)			(6)		268	268			
100287885	MILLVILLE	DE		05/29/2026		372		(10)			(10)		362	362			
100287886	SALVO	NC		05/29/2026		644		(17)			(17)		627	627			
100287897	NORTH MYRTLE BEACH	SC		05/29/2026		470		(13)			(13)		457	457			
100287900	DELAND	FL		05/29/2026		395		(11)			(11)		384	384			
100287901	ROTONDA WEST	FL		05/29/2026		243		(7)			(7)		236	236			
100287902	THE VILLAGES	FL		05/29/2026		232		(6)			(6)		226	226			
100287904	FORT MYERS	FL		05/29/2026		230		(6)			(6)		224	224			
100287907	CHICAGO	IL		05/29/2026		301		(9)			(9)		292	292			
100287911	SUN LAKES	AZ		05/29/2026		345		(10)			(10)		335	335			
100287912	SUNRISE	FL		05/29/2026		258		(7)			(7)		251	251			
100287915	BAYFIELD	CO		05/29/2026		289		(9)			(9)		280	280			
100287916	TAFT	CA		05/29/2026		214		(6)			(6)		208	208			
100287917	KENLY	NC		05/29/2026		290		(9)			(9)		281	281			
100287920	MARBLE FALLS	AR		05/29/2026		305		(9)			(9)		296	296			
100287922	LARGO	FL		05/29/2026		374		(11)			(11)		363	363			
100287925	PORT MATILDA	PA		05/29/2026		245		(8)			(8)		237	237			
100287926	WAKE FOREST	NC		05/29/2026		231		(7)			(7)		224	224			
100287935	FRANKFORD	DE		05/29/2026		236		(8)			(8)		228	228			
100287936	PRINCETON	TX		05/29/2026		235		(8)			(8)		227	227			
100287937	BRADENTON	FL		05/29/2026		691		(22)			(22)		669	669			
100287958	WILDWOOD	NJ		05/29/2026		340		(12)			(12)		328	328			
100287963	JOHN DAY	OR		05/29/2026		95		(3)			(3)		92	92			
100287964	SPOKANE VALLEY	WA		05/29/2026		217		(8)			(8)		209	209			
100287965	SHIRLEY	AR		05/29/2026		251		(9)			(9)		242	242			
100287969	LIMERICK	ME		05/29/2026		212		(8)			(8)		204	204			
100287972	LENEXA	KS		05/29/2026		172		(6)			(6)		166	166			
100287975	TURLOCK	CA		05/29/2026		260		(10)			(10)		250	250			
100287979	MADISON	AL		05/29/2026		183		(7)			(7)		176	176			
100287980	GRANT	AL		05/29/2026		269		(10)			(10)		259	259			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100287981	RICHMOND HILL	GA		05/29/2026		227		(9)			(9)		218	218			
100287984	WAYNESVILLE	NC		05/29/2026		297		(13)			(13)		284	284			
100287990	BLUE SPRINGS	MO		05/29/2026		252		(11)			(11)		241	241			
100287999	FAIRWAY	KS		05/29/2026		582		(26)			(26)		556	556			
100288000	CLERMONT	FL		05/29/2026		248		(11)			(11)		237	237			
100288001	BUNNELL	FL		05/29/2026		184		(8)			(8)		176	176			
100288005	MOUNT PLEASANT	IA		05/29/2026		99		(5)			(5)		94	94			
100288008	FORT WAYNE	IN		05/29/2026		85		(4)			(4)		81	81			
100288014	INDIAN LAND	SC		05/29/2026		373		(21)			(21)		352	352			
100288015	CHAMBERSBURG	PA		05/29/2026		146		(7)			(7)		139	139			
100288021	DAPHNE	AL		05/29/2026		416		16			16		432	432			
3350124603	CHARLOTTE	NC		04/28/2026		35,324							35,324	35,324			
3500140726	SEATTLE	WA		04/23/2026		392,878							392,878	392,878			
5.00008E+11	AMSTERDAM	NLD		04/28/2026		107							107		(107)		(107)
5.00008E+11	AMSTERDAM	NLD		04/28/2026		128							128	123	(5)		(5)
5.00008E+11	ROTTERDAM	NLD		04/28/2026		15							15		(15)		(15)
5.00008E+11	AMSTERDAM	NLD		05/28/2026		15							15		(15)		(15)
5.00008E+11	S-HERTOGENBOSCH	NLD		04/28/2026		221							221		(221)		(221)
5.00008E+11	S-HERTOGENBOSCH	NLD		04/28/2026		712							712	676	(37)		(37)
5.00008E+11	AMSTERDAM	NLD		05/28/2026		38							38		(38)		(38)
5.00008E+11	AMSTERDAM	NLD		05/28/2026		7							7		(7)		(7)
5.00008E+11	BREDA	NLD		05/28/2026		3							3		(3)		(3)
5.00008E+11	HEINO	NLD		04/28/2026		66							66	63	(3)		(3)
5.00008E+11	HEINO	NLD		04/28/2026		20							20		(20)		(20)
5.00008E+11	ROTTERDAM-ALBRANDSWAARD	NLD		05/28/2026		66							66		(66)		(66)
5.00008E+11	BOXMEER	NLD		05/28/2026		13							13		(13)		(13)
5.00008E+11	VLISSINGEN	NLD		05/28/2026		11							11		(11)		(11)
5.00008E+11	WOERDEN	NLD		05/28/2026		41							41		(41)		(41)
5.00008E+11	S-GRAVENHAGE	NLD		04/28/2026		101							101	96	(4)		(4)
5.00008E+11	S-GRAVENHAGE	NLD		04/28/2026		22							22		(22)		(22)
5.00008E+11	DORDRECHT	NLD		04/28/2026		36							36		(36)		(36)
5.00008E+11	DORDRECHT	NLD		04/28/2026		34							34		(34)		(34)
5.00008E+11	VALKENSWAARD	NLD		05/28/2026		28							28		(28)		(28)
5.00008E+11	CAPELLE AAN DEN IJSSEL	NLD		05/28/2026		151							151		(151)		(151)
5.00008E+11	TILBURG	NLD		05/28/2026		41							41		(41)		(41)
5.00008E+11	MEDEMBLIK	NLD		05/28/2026		78							78		(78)		(78)
5.00008E+11	MEDEMBLIK	NLD		05/28/2026		14							14		(14)		(14)
5.00008E+11	DELFT	NLD		04/28/2026		84							84		(84)		(84)
5.00008E+11	DORDRECHT	NLD		04/28/2026		17							17		(17)		(17)
5.00008E+11	ALKMAAR	NLD		04/28/2026		64							64		(64)		(64)
5.00008E+11	ALKMAAR	NLD		04/28/2026		397							397		(397)		(397)
5.00008E+11	NUMANSDORP	NLD		05/28/2026		100							100		(100)		(100)
5.00008E+11	ERMELO	NLD		05/28/2026		83							83		(83)		(83)
5.00008E+11	ERMELO	NLD		05/28/2026		8							8		(8)		(8)
19357	KUNA	ID		08/07/2025		7,056,331		(1,131)			(1,131)		7,055,200	7,055,200			
19360	CHARLESTON	SC		11/17/2025		202,723							202,723	202,723			
19362	MULTIPLE	AZ		09/30/2025		19,999,323							19,999,323	19,999,323			
19363	ARRINGTON	TN		02/05/2026		6,055,491							6,055,491	6,055,491			
19365	SUMMERVILLE	SC		02/25/2026		1,937,866							1,937,866	1,937,866			
19366	MARION	MA		01/26/2026		105,592							105,592	105,592			
19367	ALEXANDRIA	VA		02/10/2026		14,439,124							14,439,124	14,439,124			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
19369	MARICOPA	AZ		01/07/2026		17,711							17,711	17,711			
7200100	LIBERTY TOWNSHIP	OH		04/24/2026		2,870,891							2,870,891	2,870,891			
7200137	NEW YORK	NY		04/24/2026		3,907,958							3,907,958	3,907,958			
7200228	CHICAGO	IL		04/24/2026		2,130,631							2,130,631	2,130,631			
7200336	BERLIN	DEU		04/24/2026		8,081							8,081		(8,081)		(8,081)
7200447	CLEVELAND	OH		04/24/2026		2,118,489							2,118,489	2,118,489			
7200574	NEW YORK	NY		04/24/2026		19,835,829							19,835,829	19,835,829			
7200601	MIAMI	FL		04/24/2026		3,990,000							3,990,000	3,990,000			
7200719	NEW YORK	NY		04/24/2026		22,751,772							22,751,772	22,751,772			
7410012	LONDON	GBR		04/24/2026		(1,619)							(1,619)		1,619		1,619
7410044	ESSEX	GBR		04/24/2026		13,555							13,555		(13,555)		(13,555)
7410047	LONDON	GBR		04/24/2026		22,984							22,984		(22,984)		(22,984)
720013701	NEW YORK	NY		04/24/2026		123,490							123,490	123,490			
720037526	LONDON	GBR		04/24/2026		5,669,519							5,669,519	5,669,519			
720043926	STOCKHOLM	SWE		04/24/2026		59,589							59,589		(59,589)		(59,589)
720045226	BERLIN	DEU		04/24/2026		6,999,290							6,999,290	6,993,943	(5,346)		(5,346)
720082426	NEW YORK	NY		04/24/2026		287,866							287,866	287,866			
720085026	NEW YORK	NY		04/24/2026		7,680,348							7,680,348	7,680,348			
741000626	Delaware	DEU		04/24/2026		33,094							33,094		(33,094)		(33,094)
741000826	SEVEN BEACH	GBR		04/24/2026		1,070,388							1,070,388	1,054,312	(16,076)		(16,076)
741004401	ESSEX	GBR		04/24/2026		213							213		(213)		(213)
741004402	ESSEX	GBR		04/24/2026		2,106							2,106		(2,106)		(2,106)
741005526	LONDON	GBR		04/24/2026		1,567,547							1,567,547	1,567,547			
5.00008E+11	S-GRAVENHAGE	NLD		04/28/2026		37							37		(37)		(37)
5.00008E+11	S-GRAVENHAGE	NLD		04/28/2026		193							193	187	(6)		(6)
5.00008E+11	GELDROP	NLD		04/28/2026		88							88		(88)		(88)
5.00008E+11	MONSTER	NLD		04/28/2026		45							45		(45)		(45)
5.00008E+11	MONSTER	NLD		04/28/2026		240							240	233	(8)		(8)
5.00008E+11	ZELHEM	NLD		04/28/2026		16							16		(16)		(16)
5.00008E+11	ZELHEM	NLD		04/28/2026		146							146	141	(5)		(5)
5.00008E+11	DOETINCHEM	NLD		04/28/2026		67							67		(67)		(67)
5.00008E+11	HELLEVOETSLUIS	NLD		04/28/2026		36							36		(36)		(36)
5.00008E+11	S-GRAVENHAGE	NLD		04/28/2026		27							27		(27)		(27)
5.00008E+11	S-GRAVENHAGE	NLD		04/28/2026		154							154	149	(5)		(5)
5.00008E+11	EMMEN	NLD		04/28/2026		56							56		(56)		(56)
5.00008E+11	LEEUWARDEN	NLD		04/28/2026		103							103		(103)		(103)
5.00008E+11	LEEUWARDEN	NLD		04/28/2026		849							849	827	(22)		(22)
7200575	NEW YORK	NY		04/24/2026		836,421							836,421	836,421			
7200850	NEW YORK	NY		12/31/2025		19,706,344							19,706,344	19,706,344			
7200824	NEW YORK	NY		12/31/2025		900,182							900,182	900,182			
19377	SOCASTEE	SC		04/13/2026		1,182,276							1,182,276	1,182,276			
19368	PORT ST. LUCIE	FL		03/11/2026		2,850,153							2,850,153	2,850,153			
7200685	EMERYVILLE	CA		04/24/2026		4,725,000							4,725,000	4,725,000			
19358	FULSHEAR	TX		08/19/2025		65,808,613		(134,470)			(134,470)		65,674,142	65,674,142			
0299999. Mortgages with partial repayments						1,031,843,267		(1,439,110)	22,565	(96,417)	(1,558,092)	4,918,291	1,035,203,466	1,031,411,457	(3,503,241)	(288,767)	(3,792,008)
40023319	WATERBURY	CT		07/30/2021	04/01/2026	126,082							126,082	126,082			
7200591	SOUTH SAN FRANCISCO	CA		11/18/2022	06/29/2026	62,088,122							62,088,122	62,088,122			
0399999. Mortgages disposed						62,214,204							62,214,204	62,214,204			
7200591	SOUTH SAN FRANCISCO	CA		11/18/2022		176,351,829			46,351,829		(46,351,829)		130,000,000	130,000,000			
100120641	EATONTON	GA		08/21/2023		3,378,748		(38,748)			(38,748)		3,340,000	3,340,000			
100140482	MARTINSVILLE	VA		01/19/2024		922,487		(17,673)			(17,673)		904,815	904,815			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3500108935	AUSTIN	TX		10/30/2024		1,739,456			495,356		(495,356)		1,244,100	1,244,100			
4010051548	CULLMAN	AL		07/27/2023		878,157		(20)	119,195		(119,215)		758,942	758,942			
3500108439	AUSTIN	TX		10/30/2024		1,712,725			500,525		(500,525)		1,212,200	1,212,200			
4010047437	BALTIMORE	MD		03/22/2023		728,238		172	276,314		(276,142)		452,096	452,096			
100108223	MESQUITE	TX		05/24/2023		570,345		(13,978)			(13,978)		556,367	556,367			
3310031312	NEW YORK	NY		04/08/2022		378,675			26,507		(26,507)		352,168	352,168			
100176611	KISSIMMEE	FL		11/15/2024		378,681		(18,032)			(18,032)		360,649	360,649			
100142479	BRIGHTON	CO		03/08/2024		374,494		(15,958)			(15,958)		358,537	358,537			
100102682	IRVING	TX		06/22/2023		317,338		(23,870)			(23,870)		293,468	293,468			
100102016	HOUSTON	TX		04/14/2023		312,850		(19,833)			(19,833)		293,017	293,017			
100194480	PALM SPRINGS	CA		02/14/2025		298,772		(12,797)			(12,797)		285,975	285,975			
100101902	CLAYTON	NC		04/06/2023		292,056		(9,850)			(9,850)		282,206	282,206			
100103823	CHICAGO	IL		05/10/2023		279,523		(9,993)			(9,993)		269,529	269,529			
3310059244	PALMETTO BAY	FL		08/31/2023		258,390			23,166		(23,166)		235,224	235,224			
100147238	SCRANTON	PA		03/28/2024		246,369		4,930			4,930		251,299	251,299			
3300003235	CHICAGO	IL		09/13/2021		232,285			88,911		(88,911)		143,374	143,374			
100120476	SAN ANTONIO	TX		08/18/2023		237,395		(29,204)			(29,204)		208,192	208,192			
100176599	HOUSTON	TX		11/15/2024		217,939		(10,330)			(10,330)		207,609	207,609			
3340072577	FLOSSMOOR	IL		05/17/2024		244,926			17,145		(17,145)		227,781	227,781			
100147707	HOUSTON	TX		04/05/2024		199,559		(9,446)			(9,446)		190,113	190,113			
100115593	SAN ANTONIO	TX		07/19/2023		192,789		(3,185)			(3,185)		189,604	189,604			
100109925	ATLANTA	GA		06/22/2023		190,141		(7,034)			(7,034)		183,108	183,108			
3320047006	CHICAGO	IL		03/15/2023		297,990			20,859		(20,859)		277,131	277,131			
40018468	BLAKESLEE	PA		02/26/2021		170,824			11,958		(11,958)		158,867	158,867			
40017549	NEWARK	NJ		01/13/2021		168,140			11,770		(11,770)		156,370	156,370			
100119774	SCRANTON	PA		08/08/2023		165,013		3,058			3,058		168,071	168,071			
3310042264	PANAMA CITY BEACH	FL		10/19/2022		165,033			11,552		(11,552)		153,481	153,481			
3310042369	PANAMA CITY BEACH	FL		10/19/2022		157,971			11,058		(11,058)		146,913	146,913			
100192339	KANSAS CITY	MO		02/05/2025		163,345		(7,736)			(7,736)		155,608	155,608			
100161781	DETROIT	MI		07/31/2024		139,342		(5,161)			(5,161)		134,181	134,181			
3340098637	BARTLETT	TX		04/10/2025		165,211			11,565		(11,565)		153,646	153,646			
3310037376	ARDSLEY	NY		07/07/2022		131,868			9,231		(9,231)		122,637	122,637			
100153433	SCRANTON	PA		05/30/2024		121,949		5,100			5,100		127,050	127,050			
3320051455	OCALA	FL		04/27/2023		201,960			14,137		(14,137)		187,823	187,823			
100053866	WAUKEGAN	IL		03/23/2021		75,119		38,674			38,674		113,793	113,793			
3340069994	DETROIT	MI		02/29/2024		125,801			8,806		(8,806)		116,995	116,995			
3310062715	HOMOSASSA	FL		10/31/2023		90,214			6,315		(6,315)		83,899	83,899			
3340074612	SAN ANTONIO	TX		05/10/2024		103,645			7,255		(7,255)		96,390	96,390			
100099838	ST. LOUIS	MO		02/28/2023		84,326		(2,286)			(2,286)		82,040	82,040			
3310039660	PHILADELPHIA	PA		11/01/2022		80,621			50,564		(50,564)		30,056	30,056			
100099839	ST. LOUIS	MO		02/28/2023		81,039		(1,762)			(1,762)		79,277	79,277			
3350104286	HIGHLAND HAVEN	TX		07/15/2025		203,116			14,218		(14,218)		188,898	188,898			
100017526	HAUGHTON	LA		04/26/2018		71,490		3,443			3,443		74,933	74,933			
3310039628	SUN CITY CENTER	FL		08/16/2022		73,508			5,146		(5,146)		68,362	68,362			
40015759	VERNON	CT		12/10/2020		71,527			5,007		(5,007)		66,521	66,521			
3310041458	SUN CITY CENTER	FL		09/08/2022		70,686			13,187		(13,187)		57,499	57,499			
3310062713	FAIRBANKS	AK		02/15/2024		69,806			4,886		(4,886)		64,919	64,919			
3310094597	COTTONWOOD SHORES	TX		02/20/2025		64,449			4,511		(4,511)		59,938	59,938			
3310094595	COTTONWOOD SHORES	TX		02/20/2025		64,449			4,511		(4,511)		59,938	59,938			
3310088974	ATLANTA	GA		12/12/2024		54,287			3,800		(3,800)		50,487	50,487			
3310039876	TYLER	TX		08/08/2022		53,505			3,745		(3,745)		49,759	49,759			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100045953	MILWAUKEE	WI		11/25/2020		50,656		1,895			1,895		52,551	52,551			
3340083405	MACON	GA		08/26/2024		58,212			4,075		(4,075)		54,137	54,137			
3310041711	INDIAN HARBOUR BEACH	FL		04/27/2023		42,827			2,998		(2,998)		39,829	39,829			
3310081055	AMARILLO	TX		09/03/2024		39,293			16,016		(16,016)		23,277	23,277			
3340072021	SAN ANGELO	TX		04/12/2024		44,906			12,236		(12,236)		32,670	32,670			
3320047509	MILWAUKEE	WI		02/27/2023		51,976			3,638		(3,638)		48,338	48,338			
3310064677	BELLEVILLE	IL		02/15/2024		19,893			4,301		(4,301)		15,593	15,593			
3310064335	POINCIANA	FL		02/15/2024		10,678			3,550		(3,550)		7,128	7,128			
3310042925	CHICAGO	IL		11/10/2022		(45,441)							(45,441)	(45,441)			
0499999. Mortgages transferred						194,693,399		(199,623)	48,179,843		(48,379,466)		146,313,933	146,313,933			
0599999 - Totals						5,164,645,705		(45,935,753)	48,202,408	(96,417)	(94,234,578)	5,964,287	5,076,375,413	5,068,068,156	(2,794,318)	(5,512,939)	(8,307,257)

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
03744#-AA-9	AP Kona Junior Notes 5% Due 5/28/2061	Wilmington	DE		3.A Z*	04/01/2026		68,926,804				0.000
03745*-AB-0	AP Mercury Subordinated Notes 4% Due 4/15/2061	Wilmington	DE		2.B Z*	04/18/2026		31,158,000				0.000
G2979*-AD-8	AP Caspian Subordinated 5% Due 3/31/2056		GBR		3.A Z*	04/07/2026		7,603,863				0.000
0499999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - affiliated								107,688,667				XXX
	AltsCo - Core (A-A Offshore AAA)		CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		04/01/2022			312,489,324			68.140
	A-A SPN-20 (AIFX- IAGEMD1PR6), L.P.	Wilmington	DE	APOLLO ADVISORS X, L.P.		12/27/2024	3		4,532,557			0.190
	A-A SPN-7 (RRH - IAFAMD), L.P.	Wilmington	DE	REDDING RIDGE ADVISORS LLC		06/16/2025			2,282,787			1.110
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									319,304,669			XXX
1BANON-LH-6	NNN Investor 1,L.P.		CYM	APOLLO NET LEASE CO., LLC		06/07/2018			1,843,690			4.170
	Silver Mass JV LLC	Wilmington	DE	Apollo Global Real Estate Management, LP		01/30/2025			848,593			54.400
999999-99-6	AAIA RML, LLC.	West Des Moines	IA	AAIA RML, LLC		01/01/2024			57,517,358			100.000
	5 TIMES SQUARE EQUITY	New York	NY	Direct		10/31/2024			28,990,067			70.000
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated									89,199,709			XXX
	Italian AIF		LUX	APOLLO INVESTMENT MANAGEMENT EUROPE (LUXEMBOURG) S.A.R.L		07/05/2022			235,123,282			100.000
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated									235,123,282			XXX
	VCI Asset Holdings 3 LLC	Wilmington	DE			04/23/2026		95,767,573				0.000
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								95,767,573				XXX
30958Q-AA-9	Farmers Exchange Capital III Subordinated Adj % Due 10/15/2054	Los Angeles	CA		2.F	08/30/2016			3,905,606			0.000
401378-AC-8	Guardian Life Insurance Co of Subordinated 4.85% Due 1/24/2077	New York	NY		1.F	01/17/2017			138			0.000
575767-AL-2	Massachusetts Mutual Life Insu Subordinated 4.9% Due 4/1/2077	Springfield	MA		1.F	03/20/2017			19			0.000
575767-AT-5	Massachusetts Mutual Life Insu Subordinated 5.672% Due 12/1/2052	Springfield	MA		1.F	09/09/2025			14,692,188			0.000
668138-AC-4	Northwestern Mutual Life Insur Subordinated 3 5/8% Due 9/30/2059	Milwaukee	WI		1.F	09/12/2019			186			0.000
878091-BH-9	Teachers Insurance & Annuity A Unsecured 6.05% Due 6/15/2056	New York	NY		1.F	06/09/2026		17,955,360				0.000
2799999. Surplus notes - unaffiliated								17,955,360	18,598,137			XXX
225313-AR-6	Credit Agricole SA Junior Subordinated Adj % Due Perpetual		FRA		2.C	09/24/2024			17,493,457			0.000
780082-BA-0	Royal Bank of Canada Junior Subordinated Adj % Due 5/24/2086 FMAN24		CAN	Internal Purchase	2.B	01/27/2026			34,373,546			0.000
	Cooperatieve Rabobank UA Junior Subordinated Adj % Due Perpetual JD29		NLD		2.C	04/14/2026		11,760,002				0.000
2999999. Capital notes - unaffiliated								11,760,002	51,867,002			XXX
	USB LIHTC Fund 2023-5, LLC	Wilmington	DE	USB LIHTC 2023-5, LLC		10/05/2023			6,637,322			95.000
4899999. Qualifying federal tax credit investments - unaffiliated									6,637,322			XXX
37187A-AL-8	Genesis Financial Gnfl 20 GNFL 2020 F 18.96% Due 1/15/2031	Wilmington	DE			06/13/2023			34,600			0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated									34,600			XXX
00076M-AF-7	BHG 2025 Forward Flow BHG 2025 Forward Flow Class R Due 4/29/2036	Fort Lauderdale	FL			10/17/2025			153,591			0.000
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated									153,591			XXX
7899999. Total - unaffiliated								125,482,935	77,137,062			XXX
7999999. Total - affiliated								107,688,667	643,781,251			XXX
8099999 - Totals								233,171,602	720,918,312			XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
G2964#-AB-5	AP Grange Holdings LLC AP Grange Tranche B 5% Due 3/20/2045		CYM	Sale	01/01/2025	04/22/2026	412,093,070	17,757,334	299,829,035			317,586,369		729,679,439	722,309,101		(7,181,676)	(7,181,676)	1,216,641
0299999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation assigned by the SVO - affiliated							412,093,070	17,757,334	299,829,035			317,586,369		729,679,439	722,309,101		(7,181,676)	(7,181,676)	1,216,641
	NB Secondary Opportunities Offshore Fund IV LP	WILMINGTON	DE		01/10/2023	06/26/2026	132,292							132,292	132,292				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							132,292							132,292	132,292				
	AltsCo - Core (A-A Offshore AAA)		CYM	Dilution	04/01/2022	06/24/2026	144,147,636							144,147,636	137,489,324		(6,658,312)	(6,658,312)	
	AP Highlands Co-Invest, L.P.	WILMINGTON	DE	Sale	06/29/2023	06/25/2026	16,969,213	2,264,506				2,264,506		19,233,718	12,094,102		(3,941,253)	(3,941,253)	
	A-A SPN-20 (AIFX- IAGEMD1PR6), L.P.	WILMINGTON	DE		12/27/2024	06/02/2026	22,877							22,877	22,877				
	Motive Capital Fund II-B, LP	WILMINGTON	DE		12/27/2022	05/30/2026	1,340,385							1,340,385	1,340,385				
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							162,480,112	2,264,506				2,264,506		164,744,617	150,946,690		(10,599,565)	(10,599,565)	
999999-99-6	AAIA RML, LLC.	West Des Moines	IA		01/01/2024	06/30/2026	56,460,790	3,106,851				3,106,851		59,567,642	56,460,790		(3,106,851)	(3,106,851)	
1BANOY-7N-1	NNN Opportunities Fund, L.P.	WILMINGTON	DE		07/24/2020	06/30/2026	468,564							468,564	468,564				13,465
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							56,929,354	3,106,851				3,106,851		60,036,206	56,929,354		(3,106,851)	(3,106,851)	13,465
	Italian AIF		LUX		07/05/2022	06/29/2026	9,000,652						409,976	9,410,597	9,690,653	409,976		409,976	
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							9,000,652						409,976	9,410,597	9,690,653	409,976		409,976	
	Apollo Credit Secondaries Fund I (A), L.P.		CYM		02/02/2022	06/10/2026	142,344							142,344	142,344				
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							142,344							142,344	142,344				
878091-BH-9	Teachers Insurance & Annuity A Unsecured 6.05% Due 6/15/2056	New York	NY		06/09/2026	06/30/2026		65,906				65,906		10,259,514	10,325,420		65,906	65,906	18,885
575767-AL-2	Massachusetts Mutual Life Insu Subordinated 4.9% Due 4/1/2077	Springfield	MA		03/20/2017	06/30/2026	3,054							3,054	3,054				61
401378-AC-8	Guardian Life Insurance Co of Subordinated 4.85% Due 1/24/2077	New York	NY		01/17/2017	06/04/2026	189							189	189				
256141-AB-8	Doctors Co An Interinsurance E Subordinated 4 1/2% Due 1/18/2032	Napa	CA		01/12/2022	06/29/2026	20,000,000							20,000,000	18,594,648		(1,405,352)	(1,405,352)	572,592
668138-AC-4	Northwestern Mutual Life Insur Subordinated 3 5/8% Due 9/30/2059	Milwaukee	WI		09/12/2019	06/30/2026	15,992							15,992	15,992				
2799999. Surplus notes - unaffiliated							20,019,235	65,906				65,906		30,278,749	28,939,303		(1,339,446)	(1,339,446)	591,539
05254H-AA-2	Australia & New Zealand Bankin Junior Subordinated Adj % Due Perpetual		AUS	Call	01/01/2025	06/15/2026	12,500,000							12,500,000	12,500,000				391,905
06368L-5Q-5	Bank of Montreal Junior Subordinated Adj % Due 11/26/2084		CAN	Sale	02/28/2025	06/12/2026	21,638,418							21,638,418	21,033,033		(605,385)	(605,385)	400,814
225401-BH-0	UBS Group AG Junior Subordinated Adj % Due Perpetual		CHE	Sale	02/05/2025	06/30/2026	4,500,000							4,500,000	4,524,480		24,480	24,480	106,750
456837-BT-9	ING Groep NV Junior Subordinated Adj % Due Perpetual		NLD	Sale	09/02/2025	06/11/2026	44,235,034							44,235,034	45,073,417		838,383	838,383	1,503,737
65558R-AK-5	Nordea Bank Abp Junior Subordinated Adj % Due Perpetual		FIN	Sale	01/01/2025	06/24/2026	10,000,000							10,000,000	10,468,902		468,902	468,902	134,467
780082-AV-5	Royal Bank of Canada Junior Subordinated Adj % Due 8/24/2085		CAN	Sale	06/04/2025	06/24/2026	67,261,811							67,261,811	68,275,239		1,013,428	1,013,428	828,391
89117F-8Z-5	Toronto-Dominion Bank/The Junior Subordinated Adj % Due 10/31/2082		CAN	Intercompany Sale	01/01/2025	06/29/2026	9,267,205							9,267,205	9,331,646		64,440	64,440	256,206
	Cooperatieve Rabobank UA Junior Subordinated Adj % Due Perpetual		NLD	Call	12/17/2025	06/30/2026	4,287,905	(2,607)				(2,607)	(23,502)	4,261,796	4,205,246	(23,502)	(33,048)	(56,550)	
	ING Groep NV Junior Subordinated Adj % Due Perpetual		NLD	Intercompany Sale	03/29/2025	06/11/2026	8,552,758							8,552,758	8,626,266		73,508	73,508	
	Swedbank AB Junior Subordinated Adj % Due Perpetual		SWE	Sale	03/27/2025	06/11/2026	42,634,584	166,566				166,566		42,801,150	44,291,854		1,490,704	1,490,704	
2999999. Capital notes - unaffiliated							224,877,715	163,960				163,960	(23,502)	225,018,172	228,330,081	(23,502)	3,335,411	3,311,909	3,622,269

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Builders Capital Flt % Due 11/15/2026	Puyallup	WA	Redemption	05/25/2023	06/25/2026	15,782,865							15,782,865	15,782,865				
	Builders Capital II 19JUN27 Flt % Due 6/19/2027	Puyallup	WA	Redemption	12/26/2023	06/25/2026	30,806,568							30,806,568	30,806,568				
	Access Point Financial LLC APF Term Loan Facility Flt % Due 7/24/2029	Atlanta	GA	Redemption	07/29/2025	06/30/2026	4,992,802							4,992,802	4,992,802				
3199999. Collateral loans - reported by collateral that secures the loan - backed by mortgage loans - unaffiliated							51,582,234							51,582,234	51,582,234				
37187A-AL-8	Genesis Financial Gnfl 20 GNFL 2020 F 18.96% Due 1/15/2031	Wilmington	DE		06/13/2023	06/30/2026	216,919							216,919	216,919				14,369
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							216,919							216,919	216,919				14,369
	Apollo Asset-Backed Finance Lending Company, L.P.	Wilmington	DE		06/28/2024	05/12/2026	2,112,232							2,112,232	2,112,232				
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							2,112,232							2,112,232	2,112,232				
00286*-AH-0	Turbin Finance Trust 2025-1 G1 Due 2/12/2067		AUS	Paydown	07/31/2025	06/30/2026	133,347							133,347	133,347				
6399999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - unaffiliated							133,347							133,347	133,347				
BANDUP-YU-0	IRMT-DE1 DESIGNATED ACTIVITY C		IRL	Paydown	06/29/2019	05/30/2026	205,043							205,043	205,043				90,382
BANDUP-YV-8	IRMT-DE1 DESIGNATED ACTIVITY C		IRL	Paydown	06/29/2019	05/30/2026	242,942							242,942	242,942				107,085
BANDVV-XU-7	IRMT-DE1 DESIGNATED ACTIVITY C		IRL	Paydown	09/30/2019	06/29/2026	25,585							25,585	25,585				453
6499999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - affiliated							473,570							473,570	473,570				197,920
1BA08A-CQ-1	Aven Gas & Oil, Inc. Royalties	Hemphill	TX		05/01/2015	06/30/2026	27,389							27,389	27,389				235
1BANOF-SW-P	Leann Sellers Grady County (Woodford- Scoop) Royalties	Chickasha	OK		11/30/2016	06/30/2026	10,849							10,849	10,849				323
1BA06E-YZ-1	Red Cloud Royalties	Karnes	TX		09/15/2014	06/30/2026	80,548							80,548	80,548				10,196
6799999. Any other class of assets - unaffiliated							118,786							118,786	118,786				10,754
7899999. Total - unaffiliated							297,080,528	229,866				229,866	(23,502)	307,480,500	309,452,963	(23,502)	1,995,965	1,972,463	4,238,931
7999999. Total - affiliated							643,231,333	23,128,691	299,829,035			322,957,726	409,976	966,599,005	942,603,944	409,976	(20,888,092)	(20,478,116)	1,428,026
8099999 - Totals							940,311,861	23,358,556	299,829,035			323,187,592	386,474	1,274,079,505	1,252,056,907	386,474	(18,892,127)	(18,505,653)	5,666,958

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
912810-PX-0	United States Treasury Note/Bo TREASURY BOND 4.500% 05/15/38	04/23/2026	Various		161,242,673	160,000,000	2,994,613	1.A
912810-TB-4	United States Treasury Note/Bo US TREASURY N/B 1.875% 11/15/51	04/01/2026	No Broker		105,360,894	112,500,000	795,435	1.A
91282C-DJ-7	United States Treasury Note/Bo US TREASURY N/B 1.375% 11/15/31	04/01/2026	No Broker		145,898,903	150,000,000	777,758	1.A
91282C-ES-6	United States Treasury Note/Bo US TREASURY N/B 2.750% 05/31/29	06/05/2026	BNP Paribas		47,964,844	50,000,000	30,055	1.A
91282C-FF-3	United States Treasury Note/Bo US TREASURY N/B 2.750% 08/15/32	06/30/2026	WELLS FARGO SECURITIES		46,017,578	50,000,000	516,575	1.A
91282C-GQ-8	United States Treasury Note/Bo US TREASURY N/B 4.000% 02/28/30	06/10/2026	Credit Agricole CIB		49,625,000	50,000,000	559,783	1.A
91282C-GT-2	United States Treasury Note/Bo US TREASURY N/B 3.625% 03/31/28	06/29/2026	Various		148,742,188	150,000,000	1,312,329	1.A
91282C-HZ-7	United States Treasury Note/Bo US TREASURY N/B 4.625% 09/30/30	06/10/2026	Various		101,556,641	100,000,000	865,608	1.A
91282C-JM-4	United States Treasury Note/Bo US TREASURY N/B 4.375% 11/30/30	06/05/2026	Various		100,511,719	100,000,000	95,628	1.A
91282C-KG-5	United States Treasury Note/Bo US TREASURY N/B 4.125% 03/31/29	06/05/2026	WELLS FARGO SECURITIES		49,914,063	50,000,000	388,832	1.A
91282C-KT-7	United States Treasury Note/Bo US TREASURY N/B 4.500% 05/31/29	06/05/2026	Nomura Sec International		50,410,156	50,000,000	49,180	1.A
91282C-LD-1	United States Treasury Note/Bo US TREASURY N/B 4.125% 07/31/31	05/15/2026	Various		198,587,891	200,000,000	2,438,536	1.A
91282C-MG-3	United States Treasury Note/Bo US TREASURY N/B 4.250% 01/31/30	06/05/2026	HSBC SECURITIES (USA) INC		125,120,117	125,000,000	1,854,972	1.A
91282C-NC-1	United States Treasury Note/Bo US TREASURY N/B 4.250% 05/15/35	04/07/2026	SMBC Capital Markets, Inc		49,656,250	50,000,000	845,304	1.A
91282C-NG-2	United States Treasury Note/Bo US TREASURY N/B 4.000% 05/31/30	06/05/2026	BNP Paribas		74,299,805	75,000,000	65,574	1.A
91282C-NK-3	United States Treasury Note/Bo US TREASURY N/B 3.875% 06/30/30	06/17/2026	Various		246,724,609	250,000,000	4,265,711	1.A
91282C-NM-9	United States Treasury Note/Bo US TREASURY N/B 3.875% 07/15/28	06/30/2026	Various		472,054,688	475,000,000	8,285,221	1.A
91282C-NU-1	United States Treasury Note/Bo US TREASURY N/B 3.625% 08/15/28	06/22/2026	BNP Paribas		148,148,438	150,000,000	1,922,652	1.A
91282C-NX-5	United States Treasury Note/Bo US TREASURY N/B 3.625% 08/31/30	05/19/2026	BNP Paribas		48,699,219	50,000,000	398,947	1.A
91282C-PJ-4	United States Treasury Note/Bo US TREASURY N/B 4.000% 11/15/35	04/10/2026	Various		68,345,313	70,000,000	1,152,486	1.A
91282C-PN-5	United States Treasury Note/Bo US TREASURY N/B 3.500% 11/30/30	05/19/2026	HSBC SECURITIES (USA) INC		48,326,172	50,000,000	822,115	1.A
91282C-PZ-8	United States Treasury Note/Bo US TREASURY N/B 4.125% 02/15/36	04/29/2026	Various		683,886,147	695,000,000	4,957,407	1.A
91282C-QF-1	United States Treasury Note/Bo US TREASURY N/B 4.250% 03/31/33	06/30/2026	BNP Paribas		99,761,719	100,000,000	1,068,306	1.A
91282C-QG-9	United States Treasury Note/Bo US TREASURY N/B 3.875% 03/31/31	05/19/2026	Goldman Sachs		196,257,813	200,000,000	1,058,743	1.A
91282C-QL-8	United States Treasury Note/Bo US TREASURY N/B 3.750% 04/30/28	05/20/2026	Various		461,519,531	464,000,000	992,935	1.A
91282C-QL-8	United States Treasury Note/Bo US TREASURY N/B 3.750% 04/30/28	06/25/2026	ALRe Corporate AAM		532,238,406	536,000,000	3,075,410	1.A
91282C-QN-4	United States Treasury Note/Bo US TREASURY N/B 4.125% 04/30/33	05/15/2026	Various		355,353,907	360,000,000	437,160	1.A
91282C-QR-5	United States Treasury Note/Bo US TREASURY N/B 3.875% 05/15/29	06/17/2026	Various		123,812,500	125,000,000	368,546	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					4,940,037,184	4,997,500,000	42,395,821	XXX
05647@-AA-4	BX Frontier Member I LLC Senior Secured Notes 5.860% 12/31/60	06/30/2026	Interest Capitalization		4,203,357	4,203,357		2.B PL
05647@-AB-2	BX Frontier Member I LLC Senior Secured Notes 5.860% 12/31/60	06/30/2026	Interest Capitalization		2,504,746	2,504,746		2.B PL
89103*-AB-5	Toreador Holdings, LLC Toreador Additional Note 5.890% 10/31/43	06/24/2026	Tax Free Exchange		253,845,000	253,845,000	3,488,676	1.G Z
G0409*-AA-8	AP Baleine 3 UK Limited AP Baleine Series A Senior 6.300% 02/29/44	06/18/2026	Direct		44,975,000	44,975,000		1.G FE
P4003#-AA-6	DSWS SPA Minera Los Pelambres 7.070% 11/30/44	06/10/2026	Apollo Global Securities, LLC		12,420,000	12,000,000	42,420	2.A PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					317,948,103	317,528,103	3,531,096	XXX
03744#-AB-7	AP Kona Holdings LP A 6.375% 05/28/61	04/15/2026	Apollo Capital Markets Partner		39,947,710	39,863,000		2.C PL
03744#-AB-7	AP Kona Holdings LP A 6.375% 05/28/61	04/15/2026	Various		1,375,877,000	1,375,877,000	1,842,419	2.C PL
26957@-AA-4	Eagle Creek Finance, LLC Eagle Creek 6.06 09 Jan 36 6.060% 01/09/36	04/07/2026	Direct		5,781,230	5,666,667		2.B PL
26957@-AA-4	Eagle Creek Finance, LLC Eagle Creek 6.06 09 Jan 36 6.060% 01/09/36	04/08/2026	Various		97,276,666	100,833,333	694,781	2.B PL
G2974*-AA-9	AP Falkor MidCo Issuer Limited AP Falkor Junior Notes 8.750% 12/30/50	04/30/2026	Interest Capitalization		26,726	26,726		3.C PL
G2979*-AC-0	AP Caspian Issuer LLC Senior Secured 7.000% 03/31/56	06/09/2026	Apollo Capital Markets Partner		11,949,293	11,760,000		2.C PL
G2979*-AC-0	AP Caspian Issuer LLC Senior Secured 7.000% 03/31/56	06/09/2026	Various		240,640,000	240,640,000	1,307,903	2.C PL
0079999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (affiliated)					1,771,498,625	1,774,666,726	3,845,103	XXX
000000-00-0	Curia Global Inc Curia Global Inc DDTL 9.984% 12/06/29	06/16/2026	Direct		309,429	309,429		4.B Z
000000-00-0	Curia Global Inc Curia Global 5th Amendment DDT 9.984% 12/06/29	05/14/2026	Direct		1,237,718	1,237,718		4.B Z
000000-00-0	Curia Global Inc Curia Global 7th Amendment DDT 9.984% 12/06/29	06/18/2026	Direct		3,934,319	3,934,319		4.B Z
000000-00-0	Rowan Digital Infrastructure L Rowan Temple TL 5.946% 06/18/30	06/22/2026	Direct		17,346,875	17,500,000		2.B Z
001055-CH-3	Aflac Inc Senior Unsecured 5.150% 05/14/36	05/11/2026	Various		46,889,691	47,000,000		1.G FE
001055-CH-3	Aflac Inc Senior Unsecured 5.150% 05/14/36	06/22/2026	ALRe Modco - VIAC GA - AAM		5,020,700	5,020,000	27,289	1.G FE
00108W-AQ-3	AEP Texas Inc Senior Unsecured 5.250% 05/15/52	06/09/2026	ALRe Corporate AAM		5,883,278	6,580,000	23,030	2.A FE
00108W-AU-4	AEP Texas Inc Senior Unsecured 5.850% 10/15/55	06/09/2026	ALRe Corporate AAM		6,029,948	6,230,000	54,668	2.A FE
00115A-AT-6	AEP Transmission Co LLC Senior Unsecured 5.250% 06/01/36	05/26/2026	PNC		11,246,513	11,250,000		1.F FE
001192-AD-5	Southern Co Gas Capital Corp Senior Unsecured 6.000% 10/01/34	06/12/2026	STAR Modco AAM		7,120,667	6,750,000	79,875	2.A FE
001192-AK-9	Southern Co Gas Capital Corp Senior Unsecured 4.400% 06/01/43	06/11/2026	Bank of America		4,005,156	4,720,000	6,346	2.A FE
00206R-MT-6	AT&T Inc Senior Unsecured 5.400% 02/15/34	04/10/2026	Goldman Sachs		30,904,200	30,000,000	261,000	2.B FE
00206R-NH-1	AT&T Inc Senior Unsecured 5.125% 04/30/36	05/19/2026	ALRE - TDF Trust AAM		9,706,131	10,000,000	148,056	2.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
00206R-NN-8	AT&T Inc Senior Unsecured 5.250% 10/30/36	04/23/2026	JPM SECURITIES LLC		22,913,750	23,000,000		2.B FE
002824-BW-9	Abbott Laboratories Senior Unsecured 5.500% 03/15/56	05/15/2026	Various		23,925,500	25,000,000	263,542	1.E FE
00287Y-BX-6	AbbVie Inc Senior Unsecured 3.200% 11/21/29	06/22/2026	Citadel		28,672,500	30,000,000	85,333	1.G FE
00287Y-EH-8	AbbVie Inc Senior Unsecured 5.550% 03/15/56	05/04/2026	Bank of America		9,661,100	10,000,000	94,042	1.G FE
00287Y-EH-8	AbbVie Inc Senior Unsecured 5.550% 03/15/56	05/27/2026	Gen East Trust AAM		1,951,358	2,000,000	25,592	1.G FE
020002-BC-4	Allstate Corp/The Senior Unsecured 4.200% 12/15/46	06/11/2026	Bank of America		9,785,878	12,130,000	250,485	2.A FE
02079K-BM-8	Alphabet Inc Senior Unsecured 4.800% 02/15/36	06/05/2026	ALRe Modco - VIAC GA - AAM		21,649,555	21,976,000	328,175	1.C FE
02079K-BP-1	Alphabet Inc Senior Unsecured 5.650% 02/15/56	06/29/2026	ACRA RE 2A Surplus AAM		10,393,127	10,454,000	223,135	1.C FE
02209S-BT-9	Altria Group Inc Senior Unsecured 5.625% 02/06/35	06/11/2026	Bank of America		14,722,387	14,420,000	283,894	2.A FE
02209S-BU-6	Altria Group Inc Senior Unsecured 4.500% 08/06/30	06/22/2026	Bank of America		14,846,100	15,000,000	256,875	2.A FE
023135-CW-4	Amazon.com Inc Senior Unsecured 5.450% 11/20/55	04/22/2026	ORIX Life - Custody		24,014,218	25,000,000	575,278	1.D FE
023608-AR-3	Ameren Corp Senior Unsecured 5.375% 03/15/35	04/30/2026	BNP Paribas		21,552,813	21,250,000	145,946	2.B FE
031162-BE-9	Amgen Inc Senior Unsecured 4.950% 10/01/41	06/11/2026	Bank of America		6,929,023	7,470,000	72,926	2.A FE
031162-DS-6	Amgen Inc Senior Unsecured 5.600% 03/02/43	06/11/2026	Bank of America		24,647,792	24,930,000	387,800	2.A FE
031162-DT-4	Amgen Inc Senior Unsecured 5.650% 03/02/53	05/15/2026	Various		14,324,100	15,000,000	178,917	2.A FE
03523T-BU-1	Anheuser-Busch InBev Worldwide Senior Unsecured 5.450% 01/23/39	06/09/2026	ALRe Corporate AAM		5,537,842	5,500,000	113,239	1.G FE
036752-AG-8	Elevance Health Inc Senior Unsecured 4.101% 03/01/28	05/29/2026	Jackson Ntl FWH - AAM		795,540	800,000	8,020	2.A FE
036752-BK-8	Elevance Health Inc Senior Unsecured 5.000% 01/15/36	06/29/2026	ACRA RE 2B Surplus AAM		24,626,980	25,000,000	569,444	2.A FE
037735-CY-1	Appalachian Power Co Senior Unsecured 3.700% 05/01/50	06/29/2026	AARe - APAC Dedicated Surplus		6,037,182	8,330,000	49,656	2.A FE
04316J-AJ-8	Arthur J Gallagher & Co Senior Unsecured 5.750% 07/15/54	06/29/2026	ACRA RE 2A Surplus AAM		16,372,435	16,640,000	435,876	2.A FE
059165-EC-0	Baltimore Gas and Electric Co Senior Unsecured 6.350% 10/01/36	06/12/2026	STAR Modco AAM		4,327,177	4,000,000	50,094	1.G FE
060505-GR-9	Bank of America Corp Senior Unsecured 5.045% 02/06/37	05/15/2026	Bank of America		48,752,000	50,000,000	714,708	1.E FE
06051G-MY-2	Bank of America Corp Senior Unsecured 4.477% 04/23/30	06/05/2026	BNP Paribas		49,563,500	50,000,000	279,812	1.E FE
06738E-CK-9	Barclays PLC Senior Unsecured 6.490% 09/13/29	06/11/2026	Bank of America		2,953,199	2,850,000	45,727	2.A FE
06738E-CR-4	Barclays PLC Senior Unsecured 5.690% 03/12/30	06/11/2026	Bank of America		2,961,538	2,900,000	41,253	2.A FE
06738E-CU-7	Barclays PLC Senior Unsecured 4.942% 09/10/30	06/11/2026	Bank of America		4,933,895	4,930,000	62,264	2.A FE
06738E-CY-9	Barclays PLC Senior Unsecured 5.367% 02/25/31	06/11/2026	Bank of America		2,957,756	2,920,000	46,580	2.A FE
06738E-DD-4	Barclays PLC Senior Unsecured 4.635% 11/11/29	06/11/2026	Bank of America		4,978,334	5,020,000	19,349	2.A FE
06738E-DK-8	Barclays PLC Senior Unsecured 5.207% 02/24/37	06/11/2026	Bank of America		7,383,170	7,620,000	119,032	2.A FE
073952-AB-9	Beacon Funding Trust Senior Unsecured 6.266% 08/15/54	06/25/2026	AARe - APAC Dedicated Surplus		12,855,836	12,480,000	282,388	2.B FE
09256B-AG-2	Blackstone Holdings Finance Co Senior Unsecured 5.000% 06/15/44	06/11/2026	Bank of America		9,754,364	10,830,000	266,238	1.E FE
09261B-AH-3	Blackstone Holdings Finance Co Senior Unsecured 3.200% 01/30/52	06/29/2026	ACRA RE 2A Surplus AAM		9,244,801	14,000,000	185,422	1.E FE
12482S-AB-6	CBC USA Ammunition Company, In CBC USA Ammunition Company, In 6.912% 11/26/30	04/06/2026	Tax Free Exchange		2,793,000	2,793,000	20,930	2.B Z
125523-CU-2	Cigna Group/The Senior Unsecured 5.125% 05/15/31	06/03/2026	JPM SECURITIES LLC		20,327,400	20,000,000	54,097	2.A FE
125523-CZ-1	Cigna Group/The Senior Unsecured 5.250% 01/15/36	05/19/2026	Various		44,579,775	45,000,000	789,687	2.A FE
125896-BV-1	CMS Energy Corp Junior Subordinated 3.750% 12/01/50	06/15/2026	Jackson Ntl FWH - AAM		578,556	625,000	911	2.C FE
126117-AY-6	CNA Financial Corp Senior Unsecured 5.125% 02/15/34	06/29/2026	ACRA RE 2A Surplus AAM		9,941,904	10,000,000	190,764	2.A FE
126650-CY-4	CVS Health Corp Senior Unsecured 4.780% 03/25/38	06/11/2026	Bank of America		19,812,373	21,350,000	218,280	2.B FE
126650-DQ-0	CVS Health Corp Senior Unsecured 1.875% 02/28/31	06/03/2026	JPM SECURITIES LLC		17,497,400	20,000,000	100,000	2.B FE
126650-DU-1	CVS Health Corp Senior Unsecured 5.250% 02/21/33	06/11/2026	Bank of America		9,853,279	9,730,000	157,504	2.B FE
126650-ED-8	CVS Health Corp Senior Unsecured 5.700% 06/01/34	06/11/2026	Bank of America		24,973,839	24,300,000	42,323	2.B FE
126650-EK-2	CVS Health Corp Senior Unsecured 5.450% 09/15/35	06/11/2026	Bank of America		9,874,157	9,810,000	129,206	2.B FE
15189T-BJ-5	CenterPoint Energy Inc Junior Subordinated 6.850% 02/15/55	04/07/2026	ORIX Life - Custody		6,305,026	6,000,000	59,367	2.C FE
15189T-BP-1	CenterPoint Energy Inc Junior Subordinated 6.700% 05/15/55	04/07/2026	ORIX Life - Custody		5,088,467	5,000,000	132,139	2.C FE
15189X-AV-0	CenterPoint Energy Houston Ele Secured 2.350% 04/01/31	06/12/2026	Wells Fargo		27,057,900	30,000,000	144,917	1.F FE
161175-BN-3	Charter Communications Operati Senior Secured 5.750% 04/01/48	06/29/2026	AARe - APAC Dedicated Surplus		19,263,141	22,900,000	321,872	2.C FE
171239-AN-6	Chubb INA Holdings LLC Senior Unsecured 5.300% 05/20/36	05/19/2026	Various		99,657,950	100,000,000		1.F FE
172967-BU-4	Citigroup Inc Subordinated 5.875% 02/22/33	06/12/2026	STAR Modco AAM		522,940	500,000	8,976	2.B FE
172967-NE-7	Citigroup Inc Senior Unsecured 2.520% 11/03/32	06/10/2026	BNP Paribas		52,947,000	60,000,000	159,600	1.G FE
172967-PL-9	Citigroup Inc Senior Unsecured 5.449% 06/11/35	05/05/2026	Various		16,259,680	16,000,000	351,158	1.G FE
172967-PL-9	Citigroup Inc Senior Unsecured 5.449% 06/11/35	05/27/2026	Various		5,078,502	5,000,000	125,630	1.G FE
172967-QH-7	Citigroup Inc Senior Unsecured 5.174% 09/11/36	05/15/2026	Various		198,823,732	200,600,000	1,754,187	1.G FE
17325F-BT-4	Citibank NA Senior Unsecured 4.554% 06/18/29	06/11/2026	Citigroup		75,000,000	75,000,000		1.D FE
17325F-BV-9	Citibank NA Senior Unsecured 4.846% 06/18/32	06/11/2026	Citigroup		75,000,000	75,000,000		1.D FE
17327C-AQ-6	Citigroup Inc Senior Unsecured 3.057% 01/25/33	04/29/2026	Citigroup		23,445,975	25,900,000	208,937	1.G FE
19565C-AA-8	Colonial Enterprises Inc GTD SR NTS 3.250% 05/15/30	06/29/2026	ACRA RE 2A Surplus AAM		938,895	1,000,000	3,972	2.C FE
20030N-AC-5	Comcast Corp Senior Unsecured 7.050% 03/15/33	05/20/2026	STAR Modco AAM		817,476	740,000	9,420	1.G FE

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20030N-BZ-3	Comcast Corp Senior Unsecured 4.000% 08/15/47	06/24/2026	ALRe - MSPL Trust AAM - AFS		4,737,372	6,400,000	91,733	1.G FE
20030N-CJ-8	Comcast Corp Senior Unsecured 3.900% 03/01/38	06/22/2026	ALRe Modco - VIAC GA - AAM		11,998,288	14,070,000	169,192	1.G FE
20030N-DN-8	Comcast Corp Senior Unsecured 1.500% 02/15/31	06/29/2026	ACRA RE 2B Surplus AAM		8,683,802	10,000,000	55,833	1.G FE
20030N-DS-7	Comcast Corp Senior Unsecured 2.887% 11/01/51	06/24/2026	Various		14,182,610	24,577,000	104,460	1.G FE
20826F-BF-2	ConocoPhillips Co Senior Unsecured 5.050% 09/15/33	05/27/2026	ORIX Life - Custody		1,217,813	1,200,000	12,120	1.F FE
20826F-BL-9	ConocoPhillips Co Senior Unsecured 5.000% 01/15/35	06/22/2026	Scotia Capital		9,946,000	10,000,000	219,444	1.F FE
209111-GA-5	Consolidated Edison Co of New Senior Unsecured 2.400% 06/15/31	06/22/2026	Goldman Sachs		4,832,568	5,400,000	2,880	1.G FE
210385-AT-7	Constellation Energy Generatio Senior Unsecured 4.800% 01/15/32	06/22/2026	JPM SECURITIES LLC		13,333,140	13,500,000	70,200	2.A FE
210518-DV-5	Consumers Energy Co Secured 4.900% 02/15/29	06/12/2026	Wells Fargo		30,369,600	30,000,000	490,000	1.E FE
210518-EA-0	Consumers Energy Co Secured 5.125% 05/01/36	05/19/2026	Barclays		22,157,325	22,500,000	48,047	1.E FE
22822V-AT-8	Crown Castle Inc Senior Unsecured 2.250% 01/15/31	06/29/2026	ACRA RE 2A Surplus AAM		6,702,185	7,500,000	76,875	2.B FE
233331-BP-1	DTE Energy Co Senior Unsecured 5.050% 10/01/35	05/01/2026	Various		19,696,305	20,000,000	92,583	2.B FE
233331-BP-1	DTE Energy Co Senior Unsecured 5.050% 10/01/35	06/29/2026	ACRA RE 2A Surplus AAM		13,226,721	13,400,000	165,416	2.B FE
233331-BQ-9	DTE Energy Co Junior Subordinated 6.200% 07/01/58	06/09/2026	JPM SECURITIES LLC		25,000,000	25,000,000		2.C FE
23345M-AB-3	DT Midstream Inc DT MIDSTREAM INC 4.375% 06/15/31	06/29/2026	ACRA RE 2A Surplus AAM		14,156,248	14,625,000	24,883	2.C FE
246688-AF-2	Delhaize America LLC Senior Unsecured 9.000% 04/15/31	06/29/2026	ACRA RE 2B Surplus AAM		38,634,050	33,000,000	610,500	2.A FE
25245B-AA-5	Diageo Investment Corp Senior Unsecured 4.250% 05/11/42	06/11/2026	Bank of America		3,981,098	4,650,000	17,018	1.G FE
254687-FY-7	Walt Disney Co/The Senior Unsecured 3.500% 05/13/40	06/05/2026	ALRe Modco - VIAC GA - AAM		10,638,837	13,000,000	27,806	1.F FE
25472Y-AB-7	Discovery Global Holdings Inc WBD TL B 1L USD 6.152% 06/04/33	05/28/2026	J.P. Morgan Sec		322,990,500	323,800,000		2.C FE
25746U-AV-1	Dominion Energy Inc Senior Unsecured 5.950% 06/15/35	04/29/2026	Societe General		10,450,800	10,000,000	223,125	2.B FE
25746U-BM-0	Dominion Energy Inc Senior Unsecured 4.900% 08/01/41	06/11/2026	Bank of America		3,908,796	4,280,000	76,315	2.B FE
26441C-AP-0	Duke Energy Corp Senior Unsecured 4.800% 12/15/45	06/11/2026	Bank of America		6,805,288	7,830,000	184,788	2.B FE
26441C-AT-2	Duke Energy Corp Senior Unsecured 3.750% 09/01/46	06/11/2026	Bank of America		14,815,364	19,930,000	209,680	2.B FE
26441C-AY-1	Duke Energy Corp Senior Unsecured 3.950% 08/15/47	06/11/2026	Bank of America		9,838,106	12,990,000	166,759	2.B FE
26441C-BF-1	Duke Energy Corp Senior Unsecured 4.200% 06/15/49	06/11/2026	Bank of America		3,896,741	5,030,000	103,870	2.B FE
26441C-BF-1	Duke Energy Corp Senior Unsecured 4.200% 06/15/49	06/29/2026	AARe - APAC Dedicated Surplus		5,999,335	7,630,000	12,462	2.B FE
26441C-BM-6	Duke Energy Corp Senior Unsecured 3.300% 06/15/41	06/11/2026	Bank of America		6,861,041	9,090,000	147,485	2.B FE
26441C-BU-8	Duke Energy Corp Senior Unsecured 5.000% 08/15/52	05/15/2026	Various		15,318,180	18,000,000	232,500	2.B FE
26441C-CG-8	Duke Energy Corp Junior Subordinated 6.450% 09/01/54	04/07/2026	ORIX Life - Custody		3,735,244	3,600,000	23,220	2.C FE
26441C-CJ-2	Duke Energy Corp Senior Unsecured 4.950% 09/15/35	05/07/2026	BNP Paribas		24,525,500	25,000,000	182,187	2.B FE
26884L-AN-9	EQT Corp Senior Unsecured 3.625% 05/15/31	06/09/2026	ALRe Corporate AAM		2,805,607	3,000,000	7,250	2.C FE
26884L-AR-0	EQT Corp Senior Unsecured 5.750% 02/01/34	05/15/2026	ALRe Modco - VIAC GA - AAM		3,935,007	3,807,000	63,239	2.C FE
27409L-AE-3	East Ohio Gas Co/The SENIOR 3.000% 06/15/50	06/25/2026	AARe - APAC Dedicated Surplus		18,111,204	27,990,000	23,325	1.G FE
27636A-AC-6	Eastern Energy Gas Holdings LL Senior Unsecured 6.200% 01/15/55	06/29/2026	AARe - APAC Dedicated Surplus		6,043,196	5,830,000	164,665	2.A FE
29250R-AT-3	Enbridge Energy Partners LP Senior Unsecured 5.500% 09/15/40	05/15/2026	ALRe Modco - VIAC GA - AAM		2,539,281	2,598,000	23,815	2.A FE
29250R-AX-4	Enbridge Energy Partners LP Senior Unsecured 7.375% 10/15/45	06/11/2026	Bank of America		9,911,634	8,570,000	100,073	2.A FE
29273R-AP-4	Energy Transfer LP Senior Unsecured 6.050% 06/01/41	05/20/2026	STAR Modco AAM		1,986,923	2,000,000	56,803	2.B FE
29273R-BF-5	Energy Transfer LP Senior Unsecured 5.150% 03/15/45	06/11/2026	Various		11,604,820	13,060,000	130,355	2.B FE
29273R-BL-2	Energy Transfer LP Senior Unsecured 5.300% 04/15/47	06/11/2026	Bank of America		4,964,782	5,540,000	46,490	2.B FE
29273V-BB-5	Energy Transfer LP Senior Unsecured 6.050% 09/01/54	06/01/2026	ALRE - DFL Trust AAM		12,195,459	12,500,000	189,063	2.B FE
29278N-AR-4	Energy Transfer LP Senior Unsecured 5.000% 05/15/50	06/15/2026	Goldman Sachs		10,036,726	11,800,000	50,806	2.B FE
29279F-AA-7	Energy Transfer LP Senior Unsecured 6.250% 04/15/49	06/11/2026	Bank of America		4,956,879	4,970,000	49,182	2.B FE
29379V-CD-3	Enterprise Products Operating Senior Unsecured 5.350% 01/31/33	05/27/2026	ORIX Life - Custody		1,234,562	1,200,000	20,865	1.G FE
29379V-CF-8	Enterprise Products Operating Senior Unsecured 4.850% 01/31/34	06/22/2026	Goldman Sachs		16,027,956	16,200,000	312,097	1.G FE
30036F-AF-8	Evergy Kansas Central Inc Secured 5.300% 07/01/36	06/22/2026	US Bancorp Investment		34,959,750	35,000,000		1.F FE
30037D-AB-1	Evergy Metro Inc Secured 4.950% 04/15/33	06/29/2026	ACRA RE 2A Surplus AAM		4,007,978	4,000,000	40,700	1.F FE
30040W-AX-6	Eversource Energy Senior Unsecured 5.500% 01/01/34	06/11/2026	Bank of America		6,831,934	6,740,000	165,785	2.B FE
30303M-8X-3	Meta Platforms Inc Senior Unsecured 5.500% 11/15/45	06/05/2026	ALRe Modco - VIAC GA - AAM		14,094,839	15,000,000	45,833	1.D FE
36143L-2D-6	GA Global Funding Trust Secured 1.950% 09/15/28	06/29/2026	ACRA RE 2A Surplus AAM		15,098,026	16,100,000	90,697	1.F FE
36143L-2Q-7	GA Global Funding Trust Secured 5.200% 12/09/31	05/28/2026	ACRA RE 2B Surplus AAM		18,580,225	18,900,000	461,370	1.F FE
36143L-2S-3	GA Global Funding Trust Secured 5.900% 01/13/35	06/25/2026	AARe - Sony Life [Block] Trust		5,984,961	5,910,000	156,911	1.F FE
375558-CA-9	Gilead Sciences Inc Senior Unsecured 5.550% 10/15/53	05/04/2026	Bank of America		9,653,000	10,000,000	30,833	1.G FE
375558-CD-3	Gilead Sciences Inc Senior Unsecured 5.500% 11/15/54	06/15/2026	Various		52,951,008	55,100,000	47,071	1.G FE
377372-AE-7	GlaxoSmithKline Capital Inc Senior Unsecured 6.375% 05/15/38	05/15/2026	Various		54,677,572	50,000,000	26,562	1.F FE
38141G-F2-5	Goldman Sachs Group Inc/The Senior Unsecured 5.094% 04/20/34	04/13/2026	Various		90,867,000	90,867,000		1.F FE
38141G-F4-1	Goldman Sachs Group Inc/The Senior Unsecured 5.425% 06/03/37	05/27/2026	Goldman Sachs		61,056,120	61,000,000		1.F FE
38152B-AB-7	Goldman Sachs Private Credit C Senior Unsecured 5.875% 05/06/28	05/06/2026	Tax Free Exchange		49,993,700	49,850,000		2.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38152B-AD-3	Goldman Sachs Private Credit C Senior Unsecured 6.250% 05/06/30	05/06/2026	Tax Free Exchange		117,464,409	117,600,000		2.C FE
38152B-AH-4	Goldman Sachs Private Credit C Senior Unsecured 5.875% 01/31/31	05/06/2026	Tax Free Exchange		19,792,462	20,000,000	528,750	2.C FE
38152B-AK-7	Goldman Sachs Private Credit C Senior Unsecured 5.050% 02/23/28	06/11/2026	Bank of America		14,774,691	14,900,000	227,825	2.C FE
38152B-AK-7	Goldman Sachs Private Credit C Senior Unsecured 5.050% 02/23/28	05/06/2026	Tax Free Exchange		1,971,100	1,980,000	20,276	2.C FE
38152B-AP-6	Goldman Sachs Private Credit C Senior Unsecured 5.375% 01/31/29	06/11/2026	Bank of America		9,820,502	9,920,000	195,507	2.C FE
38152B-AP-6	Goldman Sachs Private Credit C Senior Unsecured 5.375% 01/31/29	05/06/2026	Tax Free Exchange		41,751,088	42,000,000	602,000	2.C FE
38152B-AQ-4	Goldman Sachs Private Credit C Senior Unsecured 6.150% 06/16/31	04/14/2026	Morgan Stanley		24,700,000	25,000,000		2.C FE
40139L-BQ-5	Guardian Life Global Funding Secured 4.916% 04/30/33	05/07/2026	Various		96,646,303	96,750,000	34,685	1.B FE
40139L-BQ-5	Guardian Life Global Funding Secured 4.916% 04/30/33	06/22/2026	Various		7,758,837	7,800,000	31,574	1.B FE
40139L-BR-3	Guardian Life Global Funding Secured 4.809% 06/01/31	05/27/2026	JPM SECURITIES LLC		15,000,000	15,000,000		1.B FE
404201-AB-3	HSBC Bank USA NA Subordinated 5.625% 08/15/35	06/01/2026	ALRE - DFL Trust AAM		5,154,680	5,000,000	82,813	1.G FE
40440V-AX-3	HPS Corporate Lending Fund Senior Unsecured 5.300% 06/05/27	04/15/2026	Tax Free Exchange		9,476,719	9,500,000	181,819	2.C FE
40440V-AZ-8	HPS Corporate Lending Fund Senior Unsecured 5.850% 06/05/30	04/15/2026	Tax Free Exchange		169,564,833	170,250,000	3,596,531	2.C FE
40440V-BB-0	HPS Corporate Lending Fund Senior Unsecured 4.900% 09/11/28	04/15/2026	Tax Free Exchange		34,858,009	34,960,000	161,787	2.B FE
40440V-BE-4	HPS Corporate Lending Fund Senior Unsecured 6.300% 08/19/31	05/12/2026	Wells Fargo		20,742,584	20,770,000		2.C FE
437076-BD-3	Home Depot Inc/The Senior Unsecured 4.875% 02/15/44	06/11/2026	Bank of America		12,306,478	13,460,000	213,257	1.F FE
437076-BF-8	Home Depot Inc/The Senior Unsecured 4.400% 03/15/45	06/11/2026	Bank of America		12,362,433	14,490,000	154,077	1.F FE
437076-BS-0	Home Depot Inc/The Senior Unsecured 3.900% 06/15/47	06/11/2026	Bank of America		9,785,745	12,570,000	241,030	1.F FE
437076-BX-9	Home Depot Inc/The Senior Unsecured 4.500% 12/06/48	05/15/2026	Various		20,787,966	25,000,000	506,250	1.F FE
437076-CD-2	Home Depot Inc/The Senior Unsecured 3.350% 04/15/50	06/15/2026	Deutsche Bank AG		9,410,985	13,500,000	76,631	1.F FE
45866F-AH-7	Intercontinental Exchange Inc Senior Unsecured 4.250% 09/21/48	06/29/2026	ACRA RE 2A Surplus AAM		4,412,714	5,300,000	61,318	1.G FE
45866F-AW-4	Intercontinental Exchange Inc Senior Unsecured 4.600% 03/15/33	04/22/2026	ORIX Life - Custody		1,496,107	1,500,000	7,092	1.G FE
46647P-FM-3	JPMorgan Chase & Co Senior Unsecured 4.622% 04/23/32	04/15/2026	JPM SECURITIES LLC		25,000,000	25,000,000		1.E FE
46647P-FP-6	JPMorgan Chase & Co Senior Unsecured 5.148% 04/23/37	04/15/2026	Various		39,000,000	39,000,000		1.E FE
478160-DF-8	Johnson & Johnson Senior Unsecured 3.700% 02/26/55	05/08/2026	BNP Paribas		21,134,577	23,465,916	178,405	1.A FE
494550-AT-3	Kinder Morgan Energy Partners Senior Unsecured 5.800% 03/15/35	05/15/2026	Citadel		6,933,629	6,700,000	68,005	2.A FE
494550-AW-6	Kinder Morgan Energy Partners Senior Unsecured 6.950% 01/15/38	05/15/2026	Various		27,738,500	25,000,000	593,646	2.A FE
49456B-AG-6	Kinder Morgan Inc Senior Unsecured 5.300% 12/01/34	05/01/2026	Various		20,300,800	20,000,000	450,500	2.A FE
49456B-AJ-0	Kinder Morgan Inc Senior Unsecured 5.050% 02/15/46	06/30/2026	ALRe Modco - RLI GA - AAM		4,913,254	5,390,000	102,073	2.A FE
501044-BZ-3	Kroger Co/The Senior Unsecured 7.500% 04/01/31	06/03/2026	Various		11,146,121	10,000,000	131,250	2.A FE
501044-DG-3	Kroger Co/The Senior Unsecured 4.450% 02/01/47	06/11/2026	Bank of America		9,821,484	11,920,000	193,021	2.A FE
501044-DK-4	Kroger Co/The Senior Unsecured 4.650% 01/15/48	06/11/2026	Bank of America		3,914,304	4,640,000	88,102	2.A FE
501044-DM-0	Kroger Co/The Senior Unsecured 5.400% 01/15/49	06/11/2026	Bank of America		6,846,254	7,310,000	161,186	2.B FE
501044-DV-0	Kroger Co/The Senior Unsecured 5.000% 09/15/34	05/07/2026	Various		64,177,235	64,750,000	458,576	2.B FE
502431-AN-9	L3Harris Technologies Inc Senior Unsecured 1.800% 01/15/31	06/12/2026	Wells Fargo		26,436,900	30,000,000	225,000	2.B FE
53079E-BG-8	Liberty Mutual Group Inc Senior Unsecured 4.569% 02/01/29	06/03/2026	JPM SECURITIES LLC		19,926,600	20,000,000	312,215	2.B FE
53079E-BR-4	Liberty Mutual Group Inc Senior Unsecured 5.250% 05/01/36	05/15/2026	Various		49,009,543	50,000,000	141,458	2.B FE
532457-DF-2	Eli Lilly & Co Senior Unsecured 5.550% 10/15/55	05/15/2026	Citadel		24,428,250	25,000,000	127,187	1.D FE
532457-DP-0	Eli Lilly & Co Senior Unsecured 5.600% 05/20/56	05/15/2026	Various		129,663,182	130,900,000		1.D FE
532457-DR-6	Eli Lilly & Co Senior Unsecured 5.267% 05/20/36	05/06/2026	Goldman Sachs		13,949,600	14,000,000		1.D FE
548661-DN-4	Lowe's Cos Inc Senior Unsecured 3.700% 04/15/46	06/11/2026	Various		17,893,358	23,940,000	127,915	2.A FE
548661-DQ-7	Lowe's Cos Inc Senior Unsecured 4.050% 05/03/47	06/11/2026	Bank of America		14,953,808	19,190,000	84,196	2.A FE
548661-DY-0	Lowe's Cos Inc Senior Unsecured 1.700% 10/15/30	06/10/2026	Barclays		26,437,800	30,000,000	79,333	2.A FE
548661-EB-9	Lowe's Cos Inc Senior Unsecured 3.500% 04/01/51	06/15/2026	Citadel		10,118,825	14,500,000	105,729	2.A FE
548661-EE-3	Lowe's Cos Inc Senior Unsecured 2.800% 09/15/41	06/11/2026	Bank of America		9,911,935	14,010,000	94,801	2.A FE
548661-EH-6	Lowe's Cos Inc Senior Unsecured 3.750% 04/01/32	04/30/2026	Various		23,749,322	25,000,000	78,125	2.A FE
548661-EJ-2	Lowe's Cos Inc Senior Unsecured 4.250% 04/01/52	05/15/2026	Various		11,460,750	15,000,000	83,229	2.A FE
548661-EM-5	Lowe's Cos Inc Senior Unsecured 5.625% 04/15/53	05/15/2026	Various		9,424,300	10,000,000	51,562	2.A FE
548661-EU-7	Lowe's Cos Inc Senior Unsecured 4.000% 10/15/28	06/23/2026	Citigroup		19,742,400	20,000,000	153,333	2.A FE
548661-EW-3	Lowe's Cos Inc Senior Unsecured 4.500% 10/15/32	06/03/2026	JPM SECURITIES LLC		19,543,600	20,000,000	122,500	2.A FE
548661-EX-1	Lowe's Cos Inc Senior Unsecured 4.850% 10/15/35	05/05/2026	Various		41,066,330	42,000,000	89,725	2.A FE
55336V-AM-2	MPLX LP Senior Unsecured 4.500% 04/15/38	06/11/2026	Bank of America		4,970,705	5,520,000	39,330	2.B FE
55336V-AM-2	MPLX LP Senior Unsecured 4.500% 04/15/38	05/19/2026	ALRE - TDF Trust AAM		5,354,197	6,000,000	25,500	2.B FE
55336V-AN-0	MPLX LP Senior Unsecured 4.700% 04/15/48	06/11/2026	Bank of America		14,909,915	17,980,000	133,801	2.B FE
55336V-AT-7	MPLX LP Senior Unsecured 5.500% 02/15/49	06/11/2026	Bank of America		19,619,785	21,380,000	382,168	2.B FE
55336V-BT-6	MPLX LP Senior Unsecured 4.950% 03/14/52	06/11/2026	Bank of America		9,854,086	11,690,000	141,449	2.B FE
55336V-BU-3	MPLX LP Senior Unsecured 4.950% 09/01/32	06/29/2026	ACRA RE 2B Surplus AAM		8,975,087	9,000,000	146,025	2.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
55336V-BY-5	MPLX LP Senior Unsecured 5.400% 04/01/35	06/11/2026	Various		37,362,450	37,410,000	256,667	2.B FE
55336V-BY-5	MPLX LP Senior Unsecured 5.400% 04/01/35	06/29/2026	ACRA RE 2A Surplus AAM		16,055,248	16,000,000	211,200	2.B FE
55336V-CA-6	MPLX LP Senior Unsecured 4.800% 02/15/31	06/29/2026	ACRA RE 2A Surplus AAM		14,983,841	15,000,000	268,000	2.B FE
55336V-CC-2	MPLX LP Senior Unsecured 5.400% 09/15/35	05/15/2026	Barclays		6,637,154	6,700,000	63,315	2.B FE
55336V-CE-8	MPLX LP Senior Unsecured 5.300% 04/01/36	06/11/2026	Various		26,188,481	26,740,000	413,223	2.B FE
571748-CD-2	Marsh & McLennan Cos Inc Senior Unsecured 5.400% 03/15/55	05/15/2026	Various		23,200,750	25,000,000	236,250	1.G FE
571903-BE-2	Marriott International Inc/MD Senior Unsecured 4.625% 06/15/30	06/12/2026	Sumitomo Mitsui Banking Corpor		14,970,150	15,000,000		2.B FE
571903-BG-7	Marriott International Inc/MD Senior Unsecured 2.850% 04/15/31	06/23/2026	Citadel		12,022,132	13,100,000	71,559	2.B FE
571903-BU-6	Marriott International Inc/MD Senior Unsecured 5.500% 04/15/37	05/15/2026	Citadel		14,931,150	15,000,000	75,625	2.B FE
571903-BZ-5	Marriott International Inc/MD Senior Unsecured 5.100% 05/01/38	05/15/2026	Citadel		18,986,000	20,000,000	249,333	2.B FE
57629T-BZ-9	MassMutual Global Funding II Senior Secured 5.050% 08/26/35	04/29/2026	Various		19,758,800	20,000,000	179,556	1.B FE
58013M-FA-7	McDonald's Corp Senior Unsecured 4.875% 12/09/45	06/11/2026	Bank of America		20,004,606	22,290,000	9,055	2.A FE
58013M-FT-6	McDonald's Corp Senior Unsecured 5.150% 09/09/52	05/15/2026	Various		13,424,100	15,000,000	148,062	2.A FE
58013M-FW-9	McDonald's Corp Senior Unsecured 5.450% 08/14/53	05/15/2026	Citadel		9,351,800	10,000,000	143,819	2.A FE
58933Y-BS-3	Merck & Co Inc Senior Unsecured 4.950% 09/15/35	06/29/2026	ACRA RE 2A Surplus AAM		25,030,795	25,000,000	357,500	1.E FE
58933Y-BT-1	Merck & Co Inc Senior Unsecured 5.700% 09/15/55	06/15/2026	Various		29,537,100	30,000,000	321,417	1.E FE
58933Y-BT-1	Merck & Co Inc Senior Unsecured 5.700% 09/15/55	06/25/2026	AARe - APAC Dedicated Surplus		5,077,135	5,000,000	79,167	1.E FE
58933Y-CB-9	Merck & Co Inc MERCK & CO INC 5.784% 04Dec55 5.550% 12/04/55	05/15/2026	Citadel		23,947,250	25,000,000	632,083	1.E FE
58933Y-CB-9	Merck & Co Inc MERCK & CO INC 5.784% 04Dec55 5.550% 12/04/55	06/08/2026	Various		38,670,862	40,000,000	769,292	1.E FE
58933Y-CG-8	Merck & Co Inc Senior Unsecured 5.200% 05/22/36	05/19/2026	Various		49,850,340	50,000,000		1.E FE
58933Y-CH-6	Merck & Co Inc Senior Unsecured 5.750% 05/22/46	05/18/2026	Goldman Sachs		49,858,500	50,000,000		1.E FE
58933Y-CJ-2	Merck & Co Inc Senior Unsecured 5.850% 05/22/56	05/19/2026	Various		129,650,300	130,000,000		1.E FE
58990C-AA-1	Meridian Arc Holdco LLC Senior Secured 6.250% 04/30/31	04/16/2026	Various		16,000,000	16,000,000		3.B FE
594457-BT-9	DTE Gas Co Senior Secured 5.700% 03/15/33	04/22/2026	ORIX Life - Custody		1,039,316	1,000,000	5,858	1.F FE
61748U-AE-2	Morgan Stanley Senior Unsecured 5.230% 01/15/31	04/22/2026	ORIX Life - Custody		5,100,719	5,000,000	70,460	1.E FE
61748U-AW-2	Morgan Stanley Senior Unsecured 4.809% 04/16/32	04/15/2026	Morgan Stanley		32,625,000	32,625,000		1.E FE
61748U-AX-0	Morgan Stanley Senior Unsecured 5.296% 04/10/37	04/15/2026	Various		57,000,000	57,000,000		1.E FE
61778E-UR-0	Morgan Stanley Bank NA Senior Unsecured 4.788% 05/10/30	05/04/2026	Various		56,922,833	56,888,000		1.D FE
65339K-DL-1	NextEra Energy Capital Holding Senior Unsecured 5.450% 03/15/35	05/07/2026	Various		25,544,790	25,000,000	200,590	2.A FE
65473P-AU-9	NiSource Inc Senior Unsecured 5.850% 04/01/55	05/15/2026	Various		24,197,000	25,000,000	190,937	2.B FE
65473P-BB-0	NiSource Inc Senior Unsecured 5.300% 05/18/36	05/13/2026	Various		44,897,544	45,000,000	2,385	2.B FE
65473Q-BD-4	NiSource Inc Senior Unsecured 5.650% 02/01/45	06/11/2026	Bank of America		3,919,336	4,030,000	82,856	2.B FE
655844-CU-0	Norfolk Southern Corp Senior Unsecured 5.950% 03/15/64	06/29/2026	ACRA RE 2A Surplus AAM		3,068,588	3,000,000	51,567	2.A FE
66815L-3B-3	Northwestern Mutual Global Fun Senior Secured 4.740% 06/30/31	06/22/2026	Various		29,869,060	30,000,000	82,950	1.B FE
66989H-AH-1	Novartis Capital Corp Senior Unsecured 4.400% 05/06/44	05/07/2026	JPM SECURITIES LLC		8,793,400	10,000,000	2,444	1.D FE
66989H-BJ-6	Novartis Capital Corp Senior Unsecured 4.900% 03/18/36	06/29/2026	ACRA RE 2A Surplus AAM		4,801,945	4,810,000	66,124	1.D FE
66989H-BK-3	Novartis Capital Corp Senior Unsecured 5.600% 03/18/46	05/15/2026	Various		75,084,234	75,000,000	637,778	1.D FE
677050-AN-6	Oglethorpe Power Corp Secured 5.050% 10/01/48	06/29/2026	AARe - APAC Dedicated Surplus		17,969,652	20,010,000	247,012	2.A FE
682680-BL-6	ONEOK Inc Senior Unsecured 6.050% 09/01/33	04/10/2026	Royal Bank of Canada		31,726,800	30,000,000	211,750	2.B FE
682680-CD-3	ONEOK Inc Senior Unsecured 4.750% 10/15/31	05/26/2026	ACRA RE 2B Surplus AAM		9,907,031	10,000,000	54,097	2.B FE
68389X-BQ-7	Oracle Corp Senior Unsecured 4.000% 11/15/47	06/02/2026	AARe - Sony Life [Block] Trust		640,696	935,000	1,766	2.B FE
68389X-BX-2	Oracle Corp Senior Unsecured 3.600% 04/01/50	06/29/2026	AARe - APAC Dedicated Surplus		12,176,284	20,000,000	176,000	2.B FE
68389X-DZ-5	Oracle Corp Senior Unsecured 5.700% 02/04/36	04/02/2026	AARE - PACS Trust AAM		3,917,176	4,052,000	37,211	2.B FE
693475-QB-9	PNC Financial Services Group I Senior Unsecured 5.222% 01/29/31	04/22/2026	AAIA ACRA 2 Retail MODCO		3,074,612	3,000,000	36,119	1.G FE
694476-AA-0	Pacific LifeCorp Senior Unsecured 6.600% 09/15/33	04/24/2026	Goldman Sachs		10,951,200	10,000,000	77,000	1.G FE
694476-AD-4	Pacific LifeCorp Senior Unsecured 5.125% 01/30/43	05/19/2026	Goldman Sachs		18,176,400	20,000,000	313,194	1.G FE
694476-AE-2	Pacific LifeCorp Senior Unsecured 3.350% 09/15/50	05/15/2026	Various		16,544,750	25,000,000	146,562	1.G FE
709599-BV-5	Penske Truck Leasing Co Lp / P Senior Unsecured 6.200% 06/15/30	06/09/2026	ALRe Corporate AAM		3,643,674	3,500,000	104,883	2.B FE
717081-CY-7	Pfizer Inc Senior Unsecured 7.200% 03/15/39	06/11/2026	Various		42,003,492	36,160,000	548,184	1.F FE
717081-DE-0	Pfizer Inc Senior Unsecured 4.300% 06/15/43	06/11/2026	Bank of America		6,845,244	7,980,000	168,711	1.F FE
718172-AC-3	Philip Morris International In Senior Unsecured 6.375% 05/16/38	05/19/2026	Goldman Sachs		21,510,400	20,000,000	14,167	1.G FE
718172-CE-7	Philip Morris International In Senior Unsecured 3.125% 03/02/28	06/12/2026	Lloyds Bank Corporate Markets		3,917,360	4,000,000	35,764	1.F FE
718172-DC-0	Philip Morris International In Senior Unsecured 5.250% 09/07/28	06/12/2026	Morgan Stanley		26,455,780	26,000,000	371,583	1.F FE
718172-EG-0	Philip Morris International In Senior Unsecured 4.875% 04/29/36	04/29/2026	Various		78,580,900	80,000,000	4,062	1.F FE
718546-AL-8	Phillips 66 Senior Unsecured 4.875% 11/15/44	06/11/2026	Bank of America		9,963,031	11,230,000	41,060	2.A FE
737679-DE-7	Potomac Electric Power Co Secured 4.150% 03/15/43	06/11/2026	Bank of America		6,922,063	8,330,000	83,543	1.F FE
74432Q-AH-8	Prudential Financial Inc Senior Unsecured 5.400% 06/13/35	06/12/2026	STAR Modco AAM		9,174,134	9,000,000	241,650	1.G FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
744320-CA-1	Prudential Financial Inc Senior Unsecured 4.600% 05/15/44	06/22/2026	ALRe Modco - VIAC GA - AAM		7,047,907	8,030,000	37,964	1.G FE
744448-DE-8	Public Service Co of Colorado Secured 5.050% 06/15/36	05/15/2026	Goldman Sachs		34,580,905	35,500,000	323,691	1.E FE
74834L-BH-2	Quest Diagnostics Inc Senior Unsecured 5.000% 06/30/36	04/29/2026	Goldman Sachs		41,392,630	42,000,000		2.A FE
749983-AA-0	RWE Finance US LLC Senior Unsecured 5.875% 04/16/34	04/14/2026	Royal Bank of Canada		15,649,950	15,000,000	438,177	2.B FE
749983-AA-0	RWE Finance US LLC Senior Unsecured 5.875% 04/16/34	05/29/2026	ACRA RE 2A Surplus AAM		15,523,769	15,000,000	105,260	2.B FE
749983-AC-6	RWE Finance US LLC Senior Unsecured 5.125% 09/18/35	06/03/2026	Royal Bank of Canada		28,159,290	29,000,000	313,764	2.B FE
75513E-CA-7	RTX Corp Senior Unsecured 4.875% 10/15/40	05/19/2026	Barclays		13,918,350	15,000,000	71,094	2.A FE
75513E-CM-1	RTX Corp Senior Unsecured 1.900% 09/01/31	06/03/2026	JPM SECURITIES LLC		17,389,400	20,000,000	98,167	2.A FE
75513E-CX-7	RTX Corp Senior Unsecured 6.400% 03/15/54	05/15/2026	Various		26,701,250	25,000,000	280,000	2.A FE
759351-AT-6	Reinsurance Group of America I Subordinated 6.650% 09/15/55	04/07/2026	ORIX Life - Custody		11,008,829	10,980,000	44,622	2.B FE
79588T-AG-5	Sammons Financial Group Inc Senior Unsecured 5.950% 06/15/36	06/11/2026	Various		44,779,969	45,180,000	10,006	2.A FE
816851-BW-8	Sempra Junior Subordinated 6.375% 04/01/56	04/07/2026	ORIX Life - Custody		3,021,860	3,000,000	3,188	2.C FE
822905-AA-3	Shell Finance US Inc Senior Unsecured 4.375% 05/11/45	05/15/2026	Various		72,189,250	85,000,000	1,105,295	1.D FE
822905-AE-5	Shell Finance US Inc Senior Unsecured 4.000% 05/10/46	05/07/2026	Various		35,048,820	43,500,000	860,333	1.D FE
82618*-AA-0	Siebert Williams Shank & Co LL SUB RCF 7.000% 08/31/27	05/05/2026	Siebert Williams Shank & Co		30,000,000	30,000,000		4.B Z
829932-AB-8	Sixth Street Lending Partners Sr Unsecured 6.500% 03/11/29	06/11/2026	Bank of America		9,845,086	9,660,000	158,719	2.C FE
845437-BT-8	Southwestern Electric Power Co Senior Unsecured 3.250% 11/01/51	06/29/2026	AARe - APAC Dedicated Surplus		11,931,561	18,020,000	94,355	2.A FE
84615Q-AA-1	Space Exploration Technologies Senior Unsecured 5.350% 07/15/31	06/23/2026	JPM SECURITIES LLC		19,783,566	19,800,000		2.A FE
84615Q-AE-3	Space Exploration Technologies Senior Unsecured 5.875% 07/15/36	06/26/2026	Various		49,721,292	50,000,000	15,471	2.A FE
86765B-AP-4	Energy Transfer LP Senior Unsecured 5.300% 04/01/44	06/24/2026	Athene Re 4 AAM		456,822	500,000	6,110	2.B FE
86765B-AV-1	Energy Transfer LP Senior Unsecured 5.400% 10/01/47	06/11/2026	Sumitomo Mitsui Banking Corpor		9,914,391	10,980,000	116,937	2.B FE
872540-AW-9	TJX Cos Inc/The Senior Unsecured 1.600% 05/15/31	06/29/2026	ACRA RE 2B Surplus AAM		3,503,452	4,000,000	7,822	1.F FE
87264A-AX-3	T-Mobile USA Inc Senior Unsecured 4.375% 04/15/40	06/11/2026	Bank of America		6,791,130	7,720,000	53,477	2.A FE
87264A-AZ-8	T-Mobile USA Inc Senior Unsecured 4.500% 04/15/50	05/11/2026	Market Axess		3,237,720	4,000,000	13,500	2.A FE
87264A-BN-4	T-Mobile USA Inc Senior Unsecured 3.300% 02/15/51	06/24/2026	Various		3,960,800	6,000,000	70,950	2.A FE
87264A-CQ-6	T-Mobile USA Inc Senior Unsecured 2.700% 03/15/32	04/30/2026	Various		22,276,291	25,000,000	86,250	2.A FE
87264A-DC-6	T-Mobile USA Inc Senior Unsecured 5.750% 01/15/34	04/10/2026	Barclays		31,511,700	30,000,000	421,667	2.A FE
872652-AB-8	TPG Operating Group II LP Senior Unsecured 5.375% 01/15/36	06/29/2026	ACRA RE 2B Surplus AAM		14,687,021	15,000,000	367,292	1.G FE
87612B-BS-0	Targa Resources Partners LP / Senior Unsecured 4.875% 02/01/31	06/03/2026	JPM SECURITIES LLC		19,982,200	20,000,000	333,125	2.B FE
87612G-AN-1	Targa Resources Corp Senior Unsecured 6.125% 05/15/55	06/29/2026	AARe - APAC Dedicated Surplus		1,499,363	1,490,000	11,154	2.B FE
87612G-AQ-4	Targa Resources Corp Senior Unsecured 5.650% 02/15/36	05/15/2026	Various		35,364,700	35,000,000	510,854	2.B FE
883556-DB-5	Thermo Fisher Scientific Inc Senior Unsecured 5.200% 01/31/34	04/22/2026	ORIX Life - Custody		4,122,018	4,000,000	47,378	1.G FE
89788K-AA-4	Truist Bank Subordinated 2.250% 03/11/30	06/15/2026	Jackson Ntl FWH - AAM		13,496,738	14,776,000	86,809	1.G FE
902494-BK-8	Tyson Foods Inc Senior Unsecured 4.350% 03/01/29	06/22/2026	JPM SECURITIES LLC		14,849,250	15,000,000	203,000	2.B FE
902494-BL-6	Tyson Foods Inc Senior Unsecured 5.400% 03/15/29	06/03/2026	JPM SECURITIES LLC		20,409,000	20,000,000	237,000	2.B FE
913017-CW-7	RTX Corp Senior Unsecured 4.450% 11/16/38	05/15/2026	Various		12,286,678	13,400,000	68,783	2.A FE
91324P-BE-1	UnitedHealth Group Inc Senior Unsecured 6.625% 11/15/37	06/12/2026	STAR Modco AAM		781,758	700,000	3,478	1.F FE
91324P-CD-2	UnitedHealth Group Inc Senior Unsecured 4.250% 03/15/43	06/11/2026	Bank of America		6,907,519	8,180,000	84,015	1.F FE
91324P-CR-1	UnitedHealth Group Inc Senior Unsecured 4.750% 07/15/45	06/11/2026	Bank of America		24,504,547	27,660,000	536,489	1.F FE
91324P-CX-8	UnitedHealth Group Inc Senior Unsecured 4.200% 01/15/47	06/05/2026	ALRe Modco - VIAC GA - AAM		6,696,175	8,250,000	134,750	1.F FE
91324P-CZ-3	UnitedHealth Group Inc Senior Unsecured 4.250% 04/15/47	06/05/2026	ALRe Modco - VIAC GA - AAM		6,752,892	8,280,000	48,875	1.F FE
91324P-DF-6	UnitedHealth Group Inc Senior Unsecured 3.750% 10/15/47	06/09/2026	ALRE - DFL Trust AAM		6,043,217	8,100,000	45,563	1.F FE
91324P-DL-3	UnitedHealth Group Inc Senior Unsecured 4.250% 06/15/48	06/11/2026	Bank of America		14,664,825	18,170,000	379,677	1.F FE
91324P-DQ-2	UnitedHealth Group Inc Senior Unsecured 4.450% 12/15/48	06/11/2026	Bank of America		9,769,502	11,760,000	257,299	1.F FE
91913Y-AL-4	Valero Energy Corp Senior Unsecured 6.625% 06/15/37	06/24/2026	ALRe Corporate AAM		273,876	250,000	414	2.B FE
91913Y-AT-7	Valero Energy Corp Senior Unsecured 4.900% 03/15/45	06/01/2026	ALRE - DFL Trust AAM		3,545,162	4,000,000	41,378	2.B FE
92343V-BG-8	Verizon Communications Inc Senior Unsecured 3.850% 11/01/42	06/09/2026	ALRe Corporate AAM		2,413,997	3,020,000	12,273	2.A FE
92343V-GL-2	Verizon Communications Inc Senior Unsecured 2.850% 09/03/41	06/11/2026	Bank of America		9,889,046	13,930,000	109,176	2.A FE
92343V-GY-4	Verizon Communications Inc Senior Unsecured 4.780% 02/15/35	05/05/2026	Various		24,245,250	25,000,000	268,875	2.A FE
92343V-GY-4	Verizon Communications Inc Senior Unsecured 4.780% 02/15/35	06/29/2026	ACRA RE 2A Surplus AAM		16,294,068	16,750,000	298,020	2.A FE
92343V-HH-0	Verizon Communications Inc Senior Unsecured 5.750% 11/30/45	06/11/2026	Bank of America		19,968,310	20,420,000	39,138	2.A FE
927804-FL-3	Virginia Electric and Power Co Senior Unsecured 4.000% 01/15/43	06/11/2026	Bank of America		3,930,395	4,810,000	78,563	2.A FE
927804-FR-0	Virginia Electric and Power Co Senior Unsecured 4.450% 02/15/44	06/11/2026	Bank of America		6,889,074	8,040,000	116,279	1.G FE
94974B-GK-0	Wells Fargo & Co Senior Unsecured 3.900% 05/01/45	06/11/2026	Bank of America		14,945,708	18,910,000	83,992	2.A FE
95000U-2M-4	Wells Fargo & Co Senior Unsecured 5.013% 04/04/51	06/15/2026	Wells Fargo		10,000,323	11,100,000	111,289	2.A FE
95000U-3E-1	Wells Fargo & Co Senior Unsecured 5.574% 07/25/29	06/11/2026	Bank of America		976,742	960,000	20,364	2.A FE
95000U-3V-3	Wells Fargo & Co Senior Unsecured 5.605% 04/23/36	05/15/2026	Wells Fargo		52,158,663	51,250,000	199,484	1.E FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
95000U-4D-2	Wells Fargo & Co Senior Unsecured 4.182% 01/23/30	06/05/2026	Citigroup		49,293,500	50,000,000	784,125	1.E FE
95000U-4E-0	Wells Fargo & Co Senior Unsecured 4.960% 01/23/37	05/19/2026	Goldman Sachs		67,213,300	70,000,000	1,128,400	1.E FE
95000U-4F-7	Wells Fargo & Co Senior Unsecured 5.433% 01/23/47	05/15/2026	Various		16,941,600	18,000,000	312,397	1.E FE
95709T-AH-3	Evergy Kansas Central Inc Secured 4.125% 03/01/42	06/11/2026	Bank of America		3,959,045	4,700,000	54,393	1.F FE
958667-AC-1	Western Midstream Operating LP Senior Unsecured 4.050% 02/01/30	06/29/2026	ACRA RE 2A Surplus AAM		1,941,816	2,000,000	33,300	2.C FE
96949L-AC-9	Williams Cos Inc/The Senior Unsecured 5.100% 09/15/45	06/29/2026	AARe - APAC Dedicated Surplus		2,213,462	2,400,000	35,360	2.B FE
97382B-AB-5	Uniti Services LLC Senior Secured 7.500% 10/15/33	06/01/2026	ALRE - MSPL Trust AAM - AFS		5,265,892	5,000,000	79,167	4.B FE
976656-CX-2	Wisconsin Electric Power Co Senior Unsecured 4.300% 10/15/48	06/09/2026	ALRe Corporate AAM		1,622,470	2,000,000	12,900	1.F FE
976656-CX-4	Wisconsin Electric Power Co Senior Unsecured 4.650% 06/15/31	06/22/2026	Morgan Stanley		14,902,050	15,000,000	36,813	1.F FE
976656-CY-2	Wisconsin Electric Power Co Senior Unsecured 5.100% 06/15/36	06/02/2026	Various		50,011,170	50,000,000		1.F FE
98380M-AB-1	XPLR Infrastructure Operating Senior Unsecured 8.625% 03/15/33	06/01/2026	ALRE - DFL Trust AAM		23,514,762	21,859,000	398,016	3.A FE
98388M-AC-1	Xcel Energy Inc Senior Unsecured 2.350% 11/15/31	05/07/2026	Morgan Stanley		17,755,536	20,100,000	226,990	2.A FE
DK9036-11-4	Oncor Electric Delivery Co LLC Junior Subordinated 4.550% 11/26/56	06/11/2026	Various		52,073,254	51,932,035	61,771	2.B FE
01626P-AM-8	Alimentation Couche-Tard Inc SENIOR 2.950% 01/25/30	06/03/2026	JPM SECURITIES LLC		18,818,600	20,000,000	211,417	2.A FE
01626P-AV-8	Alimentation Couche-Tard Inc Senior Unsecured 5.617% 02/12/54	06/29/2026	AARe - APAC Dedicated Surplus		5,876,621	6,000,000	128,255	2.A FE
01626P-AW-6	Alimentation Couche-Tard Inc ATDBCN 4.148% 29 Sep 28 4.148% 09/29/28	06/22/2026	Bank of America		14,833,500	15,000,000	145,180	2.A FE
06368M-S6-2	Bank of Montreal Senior Unsecured 4.879% 06/02/32	06/03/2026	JPM SECURITIES LLC		49,899,000	50,000,000	13,553	1.F FE
13645R-AF-1	Canadian Pacific Railway Co Senior Unsecured 5.950% 05/15/37	05/20/2026	STAR Modco AAM		2,514,063	2,415,000	1,996	2.A FE
13645R-AV-6	Canadian Pacific Railway Co Senior Unsecured 4.800% 09/15/35	06/29/2026	ACRA RE 2A Surplus AAM		987,766	1,000,000	13,867	2.A FE
13645R-BF-0	Canadian Pacific Railway Co Senior Unsecured 2.450% 12/02/31	06/29/2026	Various		5,517,565	6,190,000	20,601	2.A FE
29250N-AJ-4	Enbridge Inc Senior Unsecured 4.500% 06/10/44	06/11/2026	Bank of America		15,028,022	17,610,000	4,403	2.B FE
29250N-AW-5	Enbridge Inc Subordinated 6.250% 03/01/78	04/22/2026	ORIX Life - Custody		1,013,137	1,000,000	8,854	2.C FE
29250N-AZ-8	Enbridge Inc Senior Unsecured 3.125% 11/15/29	06/23/2026	MIZUHO SECURITIES USA L		14,258,700	15,000,000	50,781	2.A FE
29250N-CD-5	Enbridge Inc Senior Unsecured 5.950% 04/05/54	05/19/2026	ALRE - TDF Trust AAM		5,936,492	6,000,000	43,633	2.A FE
29250N-CR-4	Enbridge Inc Senior Unsecured 5.450% 03/27/36	06/11/2026	Bank of America		9,889,275	9,830,000	111,611	2.A FE
67077M-AR-9	Nutrien Ltd Senior Unsecured 4.900% 06/01/43	05/19/2026	ALRE - TDF Trust AAM		1,763,302	2,000,000	45,733	2.B FE
67077M-BG-2	Nutrien Ltd Senior Unsecured 4.850% 05/29/31	06/10/2026	Various		79,855,000	80,000,000	82,181	2.B FE
67077M-BH-0	Nutrien Ltd Senior Unsecured 5.350% 05/29/36	06/11/2026	Various		34,988,407	35,030,000	9,718	2.B FE
67077M-BH-0	Nutrien Ltd Senior Unsecured 5.350% 05/29/36	06/29/2026	ACRA RE 2A Surplus AAM		10,022,035	10,000,000	44,583	2.B FE
78016F-ZX-5	Royal Bank of Canada Senior Unsecured 5.000% 02/01/33	04/22/2026	ORIX Life - Custody		2,031,695	2,000,000	22,500	1.E FE
78017D-AC-2	Royal Bank of Canada Senior Unsecured 5.153% 02/04/31	04/22/2026	ORIX Life - Custody		8,161,677	8,000,000	89,319	1.E FE
78017D-AT-5	Royal Bank of Canada Senior Unsecured 4.400% 04/17/30	06/03/2026	Various		49,599,974	50,000,000	287,222	1.E FE
78017D-AV-0	Royal Bank of Canada Senior Unsecured 4.612% 05/03/32	06/10/2026	Various		74,185,500	75,000,000	288,250	1.E FE
78017F-ZT-3	Royal Bank of Canada Senior Unsecured 4.650% 10/18/30	06/22/2026	Goldman Sachs		14,926,200	15,000,000	125,938	1.E FE
89115K-AM-2	Toronto-Dominion Bank/The Senior Unsecured 4.411% 01/13/31	06/10/2026	Citigroup		49,341,000	50,000,000	906,706	1.F FE
89352H-AB-5	TransCanada PipeLines Ltd Senior Unsecured 5.850% 03/15/36	05/18/2026	Various		10,988,697	10,650,000	110,760	2.B FE
89352H-AD-1	TransCanada PipeLines Ltd Senior Unsecured 6.200% 10/15/37	06/11/2026	Bank of America		6,935,166	6,560,000	64,397	2.B FE
89352H-BK-4	TransCanada PipeLines Ltd Junior Subordinated 6.125% 10/17/56	04/14/2026	Citigroup		15,000,000	15,000,000		2.C FE
89352H-BL-2	TransCanada PipeLines Ltd Junior Subordinated 6.375% 10/17/56	04/14/2026	Citigroup		9,900,000	9,900,000		2.C FE
98417E-AN-0	Glencore Finance Canada Ltd Senior Unsecured 6.000% 11/15/41	05/20/2026	STAR Modco AAM		1,000,590	1,000,000	833	2.A FE
000000-00-0	Kommunalkredit Austria AG KOMMUNALKREDIT AUSTRIA A 5.250% 03/28/29	06/11/2026	Morgan Stanley		6,950,696	6,693,209	76,055	2.B FE
000000-00-0	Deutsche Telekom International Senior Unsecured 7.125% 06/15/30	06/05/2026	Citigroup		14,620,051	13,421,017	494,620	1.G FE
000000-00-0	Credit Mutuel Arkea SA CREDIT MUTUEL ARKEA 4.125% 04/02/31	06/05/2026	Barclays		29,886,318	29,029,935	223,093	1.E FE
000000-00-0	Scottish Hydro Electric Transm Senior Unsecured 3.375% 09/04/32	06/05/2026	Deutsche Bank AG		22,951,531	23,223,948	596,983	2.A FE
000000-00-0	Intesa Sanpaolo SpA INTESA SANPAOLO SPA 6.625% 05/31/33	06/05/2026	Citigroup		14,391,088	13,421,017	21,864	1.G FE
000000-00-0	Credit Mutuel Arkea SA CREDIT MUTUEL ARKEA 4.125% 02/01/34	05/20/2026	UBS		29,586,863	29,012,418	360,668	1.E FE
000000-00-0	Imperial Brands Finance PLC Senior Unsecured 3.875% 02/12/34	06/11/2026	Morgan Stanley		18,294,651	18,660,204	243,669	2.B FE
000000-00-0	Banco Santander SA BANCO SANTANDER SA 3.750% 01/12/36	05/20/2026	Santander US Capital Markets L		57,643,612	58,024,835	774,989	1.E FE
000000-00-0	Iberdrola Finanzas SA Senior Unsecured 5.250% 10/31/36	05/19/2026	Barclays		48,860,002	51,418,427	1,491,385	2.A FE
000000-00-0	E.ON SE Senior Unsecured 3.875% 09/05/38	05/20/2026	Goldman Sachs		11,302,077	11,604,967	319,097	2.A FE
000000-00-0	E.ON International Finance BV Senior Unsecured 6.125% 07/06/39	05/07/2026	Citigroup		36,331,238	36,549,806	1,895,208	2.A FE
000000-00-0	E.ON SE Senior Unsecured 4.000% 01/16/40	05/20/2026	Goldman Sachs		41,539,708	42,728,142	586,169	2.A FE
000000-00-0	Scottish Hydro Electric Transm Senior Unsecured 5.500% 01/15/44	06/11/2026	Morgan Stanley		9,774,916	10,656,647	242,475	2.A Z
000000-00-0	Anheuser-Busch InBev SA/NV Senior Unsecured 3.950% 03/22/44	05/07/2026	Bank of America		55,472,483	58,730,250	317,787	1.G FE
000000-00-0	Deutsche Telekom AG Senior Unsecured 3.625% 02/03/45	06/04/2026	Bank of America		82,093,637	90,514,081	1,068,860	1.G FE
000000-00-0	TotalEnergies Capital Internat Senior Unsecured 3.852% 03/03/45	05/15/2026	Bank of America		48,445,175	52,741,680	398,835	1.E FE
000000-00-0	Anheuser-Busch InBev SA/NV Senior Unsecured 4.125% 05/19/45	06/11/2026	Morgan Stanley		10,000,991	10,397,554	31,727	1.G FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
000000-00-0	RTE Reseau de Transport d'Elec Senior Unsecured 4.000% 07/08/45	05/07/2026	Morgan Stanley		44,902,800	46,984,200	1,580,729	1.G FE
000000-00-0	Heineken NV Senior Unsecured 4.242% 11/14/45	06/11/2026	Bank of America		36,274,003	37,767,796	880,005	1.G FE
000000-00-0	Allianz SE Subordinated 5.100% 01/30/49	06/11/2026	Bank of America		6,826,180	6,800,000	130,050	1.E FE
000000-00-0	Legal & General Group PLC Unsecured 6.625% 04/01/55	06/11/2026	Morgan Stanley		9,881,239	9,627,084	130,696	2.A FE
000000-00-0	Zurich Finance Ireland II DAC Unsecured 5.500% 04/23/55	06/26/2026	Bank of America		9,857,500	10,000,000	102,361	1.E FE
000000-00-0	EnBW Energie Baden-Wuerttember Unsecured 4.500% 07/28/55	06/11/2026	Morgan Stanley		9,679,557	9,693,613	384,823	2.C FE
000000-00-0	Zurich Finance Ireland II DAC Unsecured 6.250% 11/22/55	06/26/2026	Bank of America		47,352,500	46,000,000	1,682,292	1.E FE
000000-00-0	Zurich Finance Ireland II DAC Unsecured 5.875% 10/23/56	06/26/2026	Bank of America		23,057,500	23,000,000	251,483	1.E FE
000000-00-0	Orange SA Junior Subordinated 3.875% Perpet.	06/11/2026	Morgan Stanley		9,610,871	9,809,013	370,727	2.C Z
000000-00-0	Alliander NV Unsecured 4.125% Perpet.	06/11/2026	Morgan Stanley		9,753,062	10,005,193	289,465	2.B FE
000000-00-0	British American Tobacco PLC Unsecured 4.200% Perpet.	06/11/2026	Morgan Stanley		9,898,499	9,912,873	155,130	2.C FE
000000-00-0	Enel SpA Unsecured 4.250% Perpet.	06/11/2026	Morgan Stanley		9,912,539	9,889,793	71,396	2.C FE
000000-00-0	TotalEnergies SE TOTALENERGIES SE 4.500% Perpet.	06/11/2026	Morgan Stanley		24,351,894	24,326,352	623,821	1.G Z
000000-00-0	Eni SpA Junior Subordinated 4.875% Perpet.	06/11/2026	Morgan Stanley		14,896,147	14,678,899	107,830	2.B Z
00084D-BD-1	ABN AMRO Bank NV Senior Non Preferred 4.988% 12/03/28	06/11/2026	Bank of America		10,055,700	10,000,000	12,470	2.A FE
00652M-AE-2	Adani Ports & Special Economic Senior Unsecured 4.375% 07/03/29	06/02/2026	Jackson Ntl FWH - AAM		879,004	900,000	16,297	2.C FE
00654U-AA-0	Adani International Container Senior Secured 3.000% 02/16/31	06/02/2026	Jackson Ntl FWH - AAM		1,292,628	1,387,000	7,166	2.C FE
00774M-BH-7	AerCap Ireland Capital DAC / A Senior Unsecured 5.300% 01/19/34	05/19/2026	ALRE - TDF Trust AAM		7,927,607	8,000,000	141,333	2.A FE
009279-AC-4	Airbus SE Senior Unsecured 3.950% 04/10/47	05/11/2026	Various		1,751,002	2,200,000	7,483	1.F FE
018820-AD-2	Allianz SE Subordinated 5.600% 09/03/54	05/27/2026	ORIX Life - Custody		5,548,362	5,600,000	73,173	1.E FE
03512T-AE-1	AngloGold Ashanti Holdings PLC Senior Unsecured 3.750% 10/01/30	06/25/2026	ALRe Corporate AAM		9,270,626	9,731,000	85,146	2.C FE
03939A-AB-3	Arch Capital Group Ltd Senior Unsecured 5.250% 06/15/36	06/02/2026	Wells Fargo		13,940,640	14,000,000		1.G FE
03939A-AC-1	Arch Capital Group Ltd Senior Unsecured 5.950% 06/15/56	06/02/2026	Wells Fargo		2,990,790	3,000,000		1.G FE
04964B-AA-9	ATSOL GLOBAL IFSC LTD ATSOL GLOBAL IFSC LTD 6.117% 04/09/41	04/01/2026	PRIVATE		145,000,000	145,000,000		2.C Z
05594K-AE-6	BMS Ireland Capital Funding DA Senior Unsecured 4.581% 11/10/55	06/03/2026	Citigroup		15,909,088	16,167,115	418,803	1.F FE
05964H-BA-2	Banco Santander SA Senior Non Preferred 5.552% 03/14/28	06/01/2026	ALRE - MSPL Trust AAM - AFS		15,530,078	15,400,000	182,877	1.G FE
05964H-BB-0	Banco Santander SA Senior Non Preferred 5.538% 03/14/30	06/11/2026	Bank of America		19,725,726	19,400,000	262,624	1.G FE
05964H-BG-9	Banco Santander SA BANCO SANTANDER SA 5.439% 07/15/31	06/29/2026	ACRA RE 2A Surplus AAM		17,052,176	16,600,000	411,309	1.E FE
05971K-AR-0	Banco Santander SA BANCO SANTANDER SA 4.551% 11/06/30	06/12/2026	BNP Paribas		14,747,700	15,000,000	73,954	1.G FE
05971K-AR-0	Banco Santander SA BANCO SANTANDER SA 4.551% 11/06/30	06/23/2026	AARE Surplus AAM		19,606,736	20,000,000	118,832	1.G FE
05971K-AV-1	Banco Santander SA BANCO SANTANDER SA 4.867% 04/15/31	04/08/2026	Santander US Capital Markets L		30,000,000	30,000,000		1.G FE
05971K-AW-9	Banco Santander SA BANCO SANTANDER SA 5.437% 04/15/36	05/15/2026	Various		49,436,000	50,000,000	249,196	1.G FE
08860H-AC-8	Bharti Airtel Ltd Senior Unsecured 3.250% 06/03/31	06/25/2026	ALRe Corporate AAM		16,788,971	18,021,000	35,792	2.C FE
09659W-2K-9	BNP Paribas SA Senior Unsecured 3.050% 01/13/31	06/12/2026	Citadel		9,396,500	10,000,000	128,862	1.G FE
09659W-3A-0	BNP Paribas SA Senior Non Preferred 5.786% 01/13/33	05/27/2026	ORIX Life - Custody		5,159,329	5,000,000	107,684	1.G FE
12661P-AD-1	CSL Finance PLC Senior Unsecured 4.625% 04/27/42	06/01/2026	ALRE - MSPL Trust AAM - AFS		4,429,270	5,000,000	21,840	1.G FE
12803R-AA-2	CaixaBank SA Senior Non Preferred 6.208% 01/18/29	06/11/2026	Bank of America		14,653,656	14,320,000	355,594	1.G FE
12803R-AK-0	CaixaBank SA CAIXABANK SA 4.634% 07/03/29	06/11/2026	Bank of America		14,703,072	14,720,000	301,272	1.G FE
12803R-AM-6	CaixaBank SA CAIXABANK SA 5.581% 07/03/36	06/11/2026	Bank of America		14,641,090	14,580,000	359,389	1.G FE
12803R-AM-6	CaixaBank SA CAIXABANK SA 5.581% 07/03/36	06/29/2026	ACRA RE 2B Surplus AAM		2,736,593	2,700,000	73,669	1.G FE
12803R-AN-4	CaixaBank SA CAIXABANK SA 4.818% 04/22/32	04/14/2026	Bank of America		50,000,000	50,000,000		1.G FE
12803R-AP-9	CaixaBank SA CAIXABANK SA 5.402% 04/22/37	06/11/2026	Bank of America		14,907,298	15,140,000	113,592	1.G FE
22535U-AL-1	Credit Agricole SA CREDIT AGRICOLE SA 4.631% 09/11/28	06/11/2026	Bank of America		14,825,848	14,830,000	173,602	1.G FE
22535W-AN-7	Credit Agricole SA Senior Non Preferred 5.862% 01/09/36	05/27/2026	ORIX Life - Custody		5,141,344	5,000,000	112,355	1.G FE
22535U-AT-4	Credit Agricole SA CREDIT AGRICOLE SA 4.656% 01/12/32	06/12/2026	Goldman Sachs		29,541,900	30,000,000	593,640	1.G FE
23291K-AH-8	DH Europe Finance II Sarl Senior Unsecured 2.600% 11/15/29	06/03/2026	JPM SECURITIES LLC		18,745,800	20,000,000	27,444	1.G FE
23636A-BH-3	Danske Bank A/S Senior Non Preferred 5.705% 03/01/30	06/11/2026	Bank of America		19,689,093	19,250,000	308,110	1.G FE
23636A-BM-2	Danske Bank A/S DANSKE BANK A/S 4.662% 03/27/29	06/11/2026	Bank of America		9,913,453	9,920,000	96,348	1.G FE
23879A-AA-5	DaVinciRe Holdings Ltd Senior Unsecured 5.950% 04/15/35	05/15/2026	AAIA Modco AAM		19,063,060	18,882,000	93,623	1.G FE
251526-CX-5	Deutsche Bank AG/New York NY Senior Non Preferred 4.999% 09/11/30	06/11/2026	Bank of America		4,937,543	4,930,000	62,297	2.A FE
251526-DA-4	Deutsche Bank AG/New York NY DEUTSCHE BANK NY 5.297% 05/09/31	06/11/2026	Barclays		1,993,979	1,980,000	9,614	2.B FE
251526-DB-2	Deutsche Bank AG/New York NY DEUTSCHE BANK NY 4.950% 08/04/31	06/11/2026	Bank of America		4,916,043	4,950,000	87,120	2.A FE
25160P-AR-8	Deutsche Bank AG/New York NY DEUTSCHE BANK NY 4.725% 02/06/32	06/11/2026	Bank of America		4,912,706	5,010,000	82,853	2.A FE
25160P-AS-6	Deutsche Bank AG/New York NY DEUTSCHE BANK NY 5.060% 04/14/32	06/11/2026	Various		39,924,411	39,980,000	81,359	2.A FE
268317-BB-9	Electricite de France SA Senior Unsecured 6.000% 04/22/64	06/23/2026	AARE Surplus AAM		25,237,861	26,410,000	268,502	2.A FE
26874R-AW-8	Eni SpA Senior Unsecured 5.250% 05/18/36	05/12/2026	Various		44,542,971	45,000,000		1.G FE
268789-AB-0	E.ON International Finance BV Senior Unsecured 6.650% 04/30/38	05/15/2026	Various		73,372,859	66,809,000	1,180,687	2.A FE

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268789-AB-0	E.ON International Finance BV Senior Unsecured 6.650% 04/30/38	06/29/2026	ACRA RE 2B Surplus AAM		18,765,353	17,000,000	185,276	2.A FE
29266M-AF-6	Iberdrola International BV Senior Unsecured 6.750% 07/15/36	04/29/2026	Various		5,636,650	5,000,000	98,438	2.A FE
29278G-AC-2	Enel Finance International NV ENEL FINANCE INTERNATIONAL NV 4.750% 05/25/47	05/01/2026	Various		12,487,875	15,000,000	310,729	2.A FE
29278G-BE-7	Enel Finance International NV Senior Unsecured 5.500% 06/26/34	04/29/2026	Various		15,230,100	15,000,000	284,167	2.A FE
29278G-BE-7	Enel Finance International NV Senior Unsecured 5.500% 06/26/34	06/29/2026	ACRA RE 2A Surplus AAM		11,318,811	11,100,000	5,088	2.A FE
29278G-BJ-6	Enel Finance International NV Senior Unsecured 5.750% 09/30/55	05/15/2026	Various		16,554,384	17,750,000	136,083	2.A FE
423012-AG-8	Heineken NV Senior Unsecured 4.350% 03/29/47	05/15/2026	Citadel		4,097,400	5,000,000	29,604	2.A FE
45262B-AH-6	Imperial Brands Finance PLC Senior Unsecured 5.875% 07/01/34	06/11/2026	Various		55,081,293	53,490,000	1,238,138	2.B FE
456837-BS-1	ING Groep NV Senior Unsecured 5.525% 03/25/36	05/27/2026	ORIX Life - Custody		8,910,962	8,800,000	83,734	1.G FE
46115H-CD-7	Intesa Sanpaolo SpA Senior Preferred 7.200% 11/28/33	05/20/2026	BNP Paribas		18,735,545	16,750,000	579,550	1.G FE
46115H-CG-0	Intesa Sanpaolo SpA INTESA SANPAOLO SPA 5.000% 06/29/30	06/22/2026	JPM SECURITIES LLC		24,968,250	25,000,000		2.B FE
46115H-CL-9	Intesa Sanpaolo SpA INTESA SANPAOLO SPA 5.200% 06/29/32	06/22/2026	JPM SECURITIES LLC		24,963,000	25,000,000		2.B FE
55608J-BN-7	Macquarie Group Ltd Senior Unsecured 5.887% 06/15/34	05/27/2026	ORIX Life - Custody		1,041,586	1,000,000	26,492	1.F FE
636274-AE-2	National Grid PLC Senior Unsecured 5.809% 06/12/33	04/30/2026	Various		15,647,680	15,000,000	335,247	2.B FE
636274-AE-2	National Grid PLC Senior Unsecured 5.809% 06/12/33	06/09/2026	ALRe Corporate AAM		1,988,320	1,920,000	54,837	2.B FE
63861V-AB-3	Nationwide Building Society Senior Unsecured 4.302% 03/08/29	06/11/2026	Bank of America		14,836,167	14,940,000	167,821	1.G FE
63861V-AN-7	Nationwide Building Society NATIONWIDE BLDG SOCIETY 5.537% 07/14/36	06/29/2026	ACRA RE 2B Surplus AAM		10,138,289	10,000,000	253,779	1.G FE
639057-AP-3	NatWest Group PLC Subordinated 6.475% 06/01/34	06/11/2026	Bank of America		14,965,453	14,470,000	28,628	2.A FE
685218-AB-5	Orange SA Senior Unsecured 5.500% 02/06/44	06/11/2026	Bank of America		9,806,674	10,020,000	192,885	2.A FE
74348D-AA-5	Promigas SA ESP / Gases del Pa Senior Unsecured 3.750% 10/16/29	06/02/2026	Jackson Ntl FWH - AAM		3,649,521	3,895,000	18,664	2.C FE
74977R-DU-5	Cooperatieve Rabobank UA Sr Non Preferred 5.710% 01/21/33	05/27/2026	ORIX Life - Custody		3,108,818	3,000,000	59,955	1.G FE
78448T-AF-9	SMBC Aviation Capital Finance Senior Unsecured 2.300% 06/15/28	06/01/2026	ALRE - DFL Trust AAM		9,545,302	10,000,000	106,056	2.A FE
80281L-AT-2	Santander UK Group Holdings PL Senior Unsecured 6.534% 01/10/29	06/29/2026	ACRA RE 2A Surplus AAM		24,741,832	24,080,000	738,618	2.A FE
80281L-AU-9	Santander UK Group Holdings PL Senior Unsecured 4.858% 09/11/30	06/11/2026	Bank of America		14,811,656	14,840,000	182,234	2.A FE
80281L-AV-7	Santander UK Group Holdings PL Senior Unsecured 5.694% 04/15/31	06/11/2026	Bank of America		19,835,970	19,390,000	174,811	2.A FE
89157X-AB-7	TotalEnergies Capital SA Senior Unsecured 5.488% 04/05/54	05/15/2026	Goldman Sachs		23,807,250	25,000,000	163,878	1.E FE
89680Y-AC-9	Triton Container International GTD SR SECD NTS 3.150% 06/15/31	06/24/2026	Various		15,314,303	17,000,000	143,325	2.C FE
902613-BH-0	UBS Group AG Senior Unsecured 5.699% 02/08/35	05/19/2026	ALRE - TDF Trust AAM		9,181,089	9,000,000	143,900	1.F FE
902613-BT-4	UBS Group AG Senior Unsecured 4.844% 11/06/33	04/29/2026	Wells Fargo		34,477,800	35,000,000	819,443	1.F FE
98420E-AD-7	XL Group Ltd Subordinated 5.500% 03/31/45	05/27/2026	AARe - Sony Life [Block] Trust		6,894,987	7,500,000	65,313	1.F FE
L29753-DN-4	Enel Finance International NV Senior Unsecured 5.750% 09/14/40	05/18/2026	Morgan Stanley		20,737,543	22,304,189	871,391	2.A FE
M04790-AB-6	Aldar Properties PJSC Aldar Properties PJSC 6.350% 05/19/56	05/13/2026	Various		201,453,750	211,500,000	65,793	2.C FE
N30330-AH-5	E.ON International Finance BV Senior Unsecured 5.875% 10/30/37	05/19/2026	Morgan Stanley		34,562,414	35,801,370	1,166,207	2.A FE
N30330-BZ-4	E.ON International Finance BV Senior Unsecured 6.750% 01/27/39	05/14/2026	Bank of America		56,417,642	54,294,050	1,089,317	2.A FE
T36792-DC-9	Enel SpA Senior Unsecured 5.750% 06/22/37	05/18/2026	Morgan Stanley		14,525,291	15,166,849	793,247	2.B FE
Y13989-91-4	Imperial Brands Finance PLC Senior Unsecured 3.875% 08/02/33	06/11/2026	Morgan Stanley		18,274,697	18,567,884	262,176	2.B FE
126650-DG-2	CVS Health Corp Senior Unsecured 3.250% 08/15/29	06/22/2026	Morgan Stanley		23,907,250	25,000,000	288,889	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					9,580,007,813	9,873,060,827	88,347,755	XXX
92242*-AA-3	VCI Asset Holdings 2 LLC xAl/Valor II - VCI Asset Holdi 7.375% 02/18/31	05/15/2026	Various		535,591,142	519,362,537		2.B Z
92243*-AA-2	VCI Asset Holdings 3 LLC xAl/Valor III - 3 Term Loan 6.875% 04/24/31	04/24/2026	Direct		1,047,857,043	1,058,441,457		2.A Z
30217*-AA-4	EXPRESS 12X DTW LSB PT TR P/T CERTS 6.605% 05/15/55	06/15/2026	Interest Capitalization		45,358	45,358		2.B
91878@-AA-4	VCI Asset Holdings 1 LLC xAl/ Valor I - VCI Term Loan 10.000% 11/20/30	05/08/2026	Various		166,866,605	157,328,904		3.B PL
92242*-AA-3	VCI Asset Holdings 2 LLC xAl/Valor II - VCI Asset Holdi 7.375% 02/18/31	06/26/2026	Tax Free Exchange		917,025,250	905,358,756	5,645,020	2.B FE
92243*-AA-2	VCI Asset Holdings 3 LLC xAl/Valor III - 3 Term Loan 6.875% 04/24/31	05/27/2026	Tax Free Exchange		1,048,146,947	1,058,441,457	6,597,085	2.A FE
G0890*-AA-4	Barbados Enterprises PLC Project Vincent â Virgin Air 7.372% 11/13/31	06/01/2026	Various		62,351,678	62,351,678		1.G Z
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC 3.800% 09/30/45	04/15/2026	Various		47,318,694	53,828,992	85,229	1.D PL
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					3,825,202,717	3,815,159,139	12,327,334	XXX
00240#-AA-4	AP Fides HOLDINGS I LLC NA 6.000% 11/30/48	04/01/2026	Direct		2,133,422	692,443	20,340	1.F PL
28655*-AA-7	Eliant Invest Holding LP. B 5.461% 12/15/41	06/15/2026	Direct		238,280,545	238,280,545		1.G PL
28655*-AB-5	Eliant Invest Holding LP. C 5.911% 12/15/41	06/15/2026	Direct		178,710,408	178,710,408		2.B Z
0139999999. Subtotal - issuer credit obligations - single entity backed obligations (affiliated)					419,124,375	417,683,396	20,340	XXX
03770D-AE-3	Apollo Debt Solutions Bdc Sr Unsecured 6.550% 03/15/32	05/05/2026	Various		30,651,021	30,467,000	288,252	2.C FE
04020E-AG-2	Ares Strategic Income Fund Senior Unsecured 5.700% 03/15/28	06/09/2026	ALRe Corporate AAM		74,992,350	75,030,000	997,899	2.C FE
04020E-AN-7	Ares Strategic Income Fund Senior Unsecured 5.800% 09/09/30	06/10/2026	Tax Free Exchange		44,695,027	45,000,000	659,750	2.C FE
04020E-AQ-0	Ares Strategic Income Fund Senior Unsecured 4.850% 01/15/29	05/28/2026	Tax Free Exchange		69,724,057	70,210,000	1,258,027	2.C FE
04020E-AS-6	Ares Strategic Income Fund Senior Unsecured 5.150% 01/15/31	06/09/2026	ALRe Corporate AAM		6,722,856	7,050,000	145,230	2.C Z

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04020E-AS-6	Ares Strategic Income Fund Senior Unsecured 5.150% 01/15/31	06/01/2026	Tax Free Exchange		5,135,791	5,300,000	103,114	2.C Z
09581C-AF-8	Blue Owl Credit Income Corp Senior Unsecured 5.900% 05/23/28	04/21/2026	Various		342,756,186	344,500,000	8,356,039	2.C FE
38179R-AF-2	Golub Capital Private Credit F Senior Unsecured 5.450% 08/15/28	06/09/2026	Tax Free Exchange		31,845,834	32,000,000	552,267	2.C FE
40440V-AF-2	HPS Corporate Lending Fund Senior Unsecured 6.750% 01/30/29	06/11/2026	Bank of America		4,883,760	4,800,000	118,800	2.C FE
40440V-BD-6	HPS Corporate Lending Fund Senior Unsecured 5.450% 11/15/30	06/11/2026	Bank of America		9,949,047	10,310,000	42,142	2.C FE
40440V-BD-6	HPS Corporate Lending Fund Senior Unsecured 5.450% 11/15/30	04/15/2026	Tax Free Exchange		48,451,360	48,470,000	1,570,293	2.C FE
74340X-CF-6	Prologis LP Senior Unsecured 5.250% 06/15/53	06/29/2026	ACRA RE 2B Surplus AAM		16,276,704	17,000,000	34,708	1.F FE
G8868J-AD-7	Tiger Global Private Investmen Tiger Global Private Investmen 5.914% 04/20/29	04/20/2026	Direct		130,933,965	131,500,000		2.A Z
000000-00-0	European Digital Security (Hol Fenergo Holding Entity 5.670% 04/27/29	04/17/2026	Direct		52,546,999	52,546,999		2.B Z
G8868J-AD-7	Tiger Global Private Investmen Tiger Global Private Investmen 5.914% 04/20/29	05/29/2026	Tax Free Exchange		130,954,752	131,500,000	842,447	2.A PL
L13048-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.824% 06/25/30	04/01/2026	Direct		68,992	68,992		2.B PL
L13048-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.824% 06/25/30	06/30/2026	Interest Capitalization		2,519,315	2,519,315		2.B PL
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					1,003,108,016	1,008,272,306	14,968,968	XXX
000000-00-0	Anaplan Inc Anaplan Inc - RCF 8.164% 06/21/28	04/01/2026	Various		265	2,651,857		4.B Z
000000-00-0	Curia Global Inc Curia A/R Facility TL 9.897% 01/29/29	05/21/2026	Direct		1,792,853	1,792,853		4.B Z
000000-00-0	Golden Hippo Golden Hippo - Pet TL 7.907% 02/05/31	05/08/2026	Direct		2,587,595	2,627,000		4.C Z
000000-00-0	Delivery Hero Finco LLC Delivery Hero TL B 1L 8.646% 06/30/32	04/01/2026	Various		87,772,500	90,000,000		4.C FE
000000-00-0	SILK Holdings III LLC Suave Brands Co LLC RCF 8.152% 12/03/32	04/01/2026	Direct		102,359	102,359		4.C Z
000000-00-0	Saber Parent Holdings Corp. Project Fahrenheit RCF 8.168% 12/16/32	04/15/2026	Direct		26,341	26,341		4.C Z
000000-00-0	Saber Parent Holdings Corp. Project Fahrenheit DDTL 8.168% 12/16/32	04/15/2026	Direct		959,936	962,341		4.C Z
000000-00-0	Saber Parent Holdings Corp. Project Fahrenheit RCF 8.168% 12/16/32	06/29/2026	Direct		1,223,872	1,223,872		4.C Z
000000-00-0	Saber Parent Holdings Corp. Project Fahrenheit DDTL 8.168% 12/16/32	05/16/2026	Interest Capitalization		1,383	1,383		4.C Z
78519V-AB-7	Saber Parent Holdings Corp. Project Fahrenheit TL 8.234% 12/16/32	06/30/2026	Interest Capitalization		110,429	110,429		4.C Z
000000-00-0	Enverus Enverus RCF 8.157% 12/20/32	06/24/2026	Direct		119,107	119,107		4.C Z
000000-00-0	Enverus Enverus TL 8.234% 12/20/32	04/01/2026	Direct		4,530,859	4,576,625	1,037	4.C Z
92652*-AB-4	Victors Purchaser, LLC. Victors Incremental RCF 8.196% 12/23/32	06/25/2026	Direct		821,491	821,491		4.C Z
000000-00-0	Russell Investments US Institu Russell Investment TL 9.975% 12/29/32	06/30/2026	Interest Capitalization		77,512	77,512		4.A Z
000000-00-0	Cascade Intermediate II, Inc. Couchbase Inc Holdco 13.000% 09/24/33	04/30/2026	Interest Capitalization		138,239	138,239		5.A Z
00241#-AD-7	AVSC Holding Corp Project Encore RCF 8.734% 12/05/29	04/13/2026	Direct		338,294	338,294		4.A PL
47633C-AB-5	Jeppesen Holdings LLC Project Jupiter Term Loan 8.414% 11/01/32	06/03/2026	Tax Free Exchange		37,760,782	38,028,169	302,191	4.C FE
47633G-A*-1	Jeppesen Holdings LLC Project Jupiter Term Loan 8.414% 10/31/32	05/27/2026	Tax Free Exchange		37,760,370	38,028,169	239,975	4.C FE
50197*-AA-6	Leaf Home Solutions Inc Leaf Home Solutions RCF 8.984% 09/04/31	06/04/2026	Direct		115,808	115,808		3.C PL
68211B-AC-1	OMH-Healthedge Holdings Inc OMH HealthEdge Holdings Inc-TL 8.234% 04/01/30	05/12/2026	Tax Free Exchange		133,658,184	134,190,819	1,280,977	4.A PL
78519V-AC-5	Saber Parent Holdings Corp. Project Fahrenheit DDTL 8.168% 12/16/32	06/16/2026	Interest Capitalization		1,118	1,118		4.C Z
78519V-AC-5	Saber Parent Holdings Corp. Project Fahrenheit DDTL 8.168% 12/16/32	05/29/2026	Tax Free Exchange		961,294	963,725	8,108	4.C Z
000000-00-0	Edgeconnex Pan European Financ Edgeconnex TL CAPEX 1 4.424% 03/16/33	06/23/2026	ING CAPITAL MARKETS LLC		33,081,054	33,415,206		2.C Z
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					343,941,645	350,312,717	1,832,288	XXX
000000-00-0	Curia Global Inc Curia Global Inc 1L TL 9.907% 12/31/29	05/29/2026	Interest Capitalization		2,072,055	2,072,055		5.A Z
N2014A-AH-5	Cimpress PLC CMPR TL 1L USD 6.152% 05/17/28	06/04/2026	Tax Free Exchange		523,130	524,929	625	3.B FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					2,595,185	2,596,984	625	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					20,012,840,663	20,364,430,076	163,403,887	XXX
0499999999. Total - issuer credit obligations (affiliated)					2,190,623,000	2,192,350,122	3,865,443	XXX
0509999997. Total - issuer credit obligations - Part 3					22,203,463,663	22,556,780,198	167,269,330	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					22,203,463,663	22,556,780,198	167,269,330	XXX
38376G-W5-5	Government National Mortgage A GNR 2011-86 Z 3.732% 04/16/53	06/01/2026	Interest Capitalization		13,730	13,730		1.A
38378B-AP-4	Government National Mortgage A GNR 2011-164 Z 3.470% 07/16/53	06/01/2026	Interest Capitalization		9,357	9,357		1.A
38378B-SW-0	Government National Mortgage A GNR 2012-46 Z 3.492% 09/16/53	06/01/2026	Interest Capitalization		4,979	4,979		1.A
38378X-SN-2	Government National Mortgage A GNR 2014-134 Z 2.607% 11/16/55	06/01/2026	Interest Capitalization		12,877	12,877		1.A
38379K-3D-8	Government National Mortgage A GNR 2015-174 Z 3.000% 11/16/55	06/01/2026	Interest Capitalization		18,445	18,445		1.A
38379K-5Y-0	Government National Mortgage A GNR 2015-163 Z 2.992% 12/16/57	06/01/2026	Interest Capitalization		47,274	47,274		1.A
38379K-F8-6	Government National Mortgage A GNR 2015-120 Z 3.250% 03/16/57	06/01/2026	Interest Capitalization		26,550	26,550		1.A
38379K-J6-6	Government National Mortgage A GNR 2015-130 Z 2.903% 07/16/57	06/01/2026	Interest Capitalization		34,537	34,537		1.A
38379K-KQ-0	Government National Mortgage A GNR 2015-59 Z 3.250% 06/16/56	06/01/2026	Interest Capitalization		18,346	18,346		1.A

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
38379K-RH-3	Government National Mortgage A GNR 2015-71 Z 3.250% 03/16/57	06/01/2026	Interest Capitalization		41,571	41,571		1.A
38379K-UF-3	Government National Mortgage A GNR 2015-93 Z 3.045% 11/16/54	06/01/2026	Interest Capitalization		62,928	62,928		1.A
38379R-B6-9	Government National Mortgage A GNR 2017-86 Z 2.500% 05/16/59	06/01/2026	Interest Capitalization		31,380	31,380		1.A
38379R-CB-7	Government National Mortgage A GNR 2015-188 Z 3.000% 07/16/57	06/01/2026	Interest Capitalization		15,151	15,151		1.A
38379R-K5-1	Government National Mortgage A GNR 2017-100 Z 2.500% 05/16/59	06/01/2026	Interest Capitalization		31,106	31,106		1.A
38379R-N3-3	Government National Mortgage A GNR 2017-108 Z 2.750% 08/16/59	06/01/2026	Interest Capitalization		34,972	34,972		1.A
38379R-YD-9	Government National Mortgage A GNR 2017-69 Z 2.500% 07/16/59	06/01/2026	Interest Capitalization		24,208	24,208		1.A
38379U-AH-9	Government National Mortgage A GNR 2015-189 ZE 3.000% 01/16/57	06/01/2026	Interest Capitalization		20,955	20,955		1.A
38379U-FK-7	Government National Mortgage A GNR 2016-30 Z 3.702% 08/16/55	06/01/2026	Interest Capitalization		18,936	18,936		1.A
38379U-NX-0	Government National Mortgage A GNR 2016-52 Z 3.007% 03/16/58	06/01/2026	Interest Capitalization		11,566	11,566		1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					478,868	478,868		XXX
00192J-AE-6	APS Resecuritization Trust 201 APS 2016-1 4A 10.821% 05/30/50	06/25/2026	Interest Capitalization		2,380	2,380		1.A FM
00441T-AF-0	ACE Securities Corp Home Equit ACE 2006-HE3 M1 4.198% 06/25/36	05/25/2026	Interest Capitalization		734	734		1.A FM
00703Q-BH-4	Adjustable Rate Mortgage Trust ARMT 2006-3 2A2 6.030% 08/25/36	04/01/2026	Interest Capitalization		(1,605)	(1,605)		1.A FM
02660Y-AC-6	American Home Mortgage Investm AHM 2006-2 4M1 4.363% 02/25/36	05/26/2026	Interest Capitalization		1,667	1,667		6. *
03072S-SB-2	Ameriquest Mortgage Securities AMSI 2004-R5 M5 7.438% 07/25/34	06/25/2026	Interest Capitalization		17,429	17,429		1.A FM
04542B-HN-5	ABFC 2004-FF1 Trust ABFC 2004-FF1 M2 5.938% 01/25/34	05/25/2026	Interest Capitalization		105	105		1.A FM
07388D-AS-7	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 3A2 4.123% 07/25/36	06/25/2026	ALRe Corporate AAM		1,305,746	1,441,116	3,962	1.A FM
07389P-AE-0	Bear Stearns Asset Backed Secu BSABS 2006-AQ1 1M1 4.168% 10/25/36	04/01/2026	NON-BROKER TRADE			3,330,443		6. *
07389P-AE-0	Bear Stearns Asset Backed Secu BSABS 2006-AQ1 1M1 4.168% 10/25/36	04/01/2026	Interest Capitalization		(3,330,443)	(3,330,443)		6. *
12506Y-CX-5	CDC Mortgage Capital Trust 200 CDCMC 2004-HE2 M2 5.563% 07/25/34	04/27/2026	Interest Capitalization		3	3		1.A FM
12530J-AC-6	Cascade Funding Mortgage Trust CFMT 2022-AB2 M2 2.000% 02/25/52	06/25/2026	Interest Capitalization		10,873	10,873		1.A FE
125430-AA-6	CHL Mortgage Pass-Through Trus CHHL 2006-11 1A1 6.000% 06/25/36	06/01/2026	Interest Capitalization		327	327		1.A FM
12593M-AY-5	CSMC Series 2015-7R CSMC 2015-7R 4A2 6.539% 07/27/36	06/01/2026	Interest Capitalization		147,702	147,702		1.A FM
12638D-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A2 6.500% 03/25/38	05/01/2026	Interest Capitalization		18,397	18,397		1.A FM
12662G-AD-0	CSMC 2021-RPL4 Trust CSMC 2021-RPL4 A2 7.559% 12/27/60	06/01/2026	Interest Capitalization		1,239	1,239		6. *
126673-NZ-1	CWABS Inc Asset-Backed Certifi CWL 2004-12 MV7 6.313% 01/25/35	06/25/2026	Interest Capitalization		4,751	4,751		6. FE
126694-JG-4	Reperforming Loan REMIC Trust CHHL 2005-R3 AF 4.163% 09/25/35	06/25/2026	ALRe Corporate AAM		1,230,026	1,465,418		1.A FM
126694-XP-8	CHL Mortgage Pass-Through Trus CHHL 2006-J1 1A1 5.750% 02/25/36	06/25/2026	ALRe Corporate AAM		265,963	697,097	2,672	1.A FM
12669G-BA-8	CHL Mortgage Pass-Through Trus CHHL 2004-HYB6 A2 5.197% 11/20/34	06/03/2026	Jackson Ntl FWH - AAM		118,690	121,770	35	1.A FM
16165V-AJ-7	ChaseFlex Trust Series 2007-1 CFLX 2007-1 2A6 6.000% 02/25/37	04/01/2026	Interest Capitalization		14	14		1.A FM
172973-XA-2	Citicorp Mortgage Securities I CMSI 2004-3 A6 5.250% 05/25/34	06/03/2026	Jackson Ntl FWH - AAM		53,390	54,993	16	1.A FM
22757W-AC-2	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A2 5.586% 11/25/60	06/25/2026	ALRe Corporate AAM		2,519,244	2,518,000	9,377	1.A
25151R-AH-7	Deutsche Alt-A Securities Mort DBALT 2007-AR1 A6 4.263% 01/25/47	04/01/2026	Interest Capitalization		(7,349)	(7,349)		6. *
316927-AD-4	FIGRE Trust 2024-HE2 FIGRE 2024-HE2 D 7.200% 05/25/54	06/29/2026	AARe - APAC Dedicated Surplus		806,981	780,000	624	2.A FE
35729V-AF-4	Fremont Home Loan Trust 2006-D FHLT 2006-D M1 4.108% 11/25/36	04/25/2026	Interest Capitalization		6,122	6,122		1.A FM
36185M-EV-0	GMACM Mortgage Loan Trust 2006 GMACM 2006-AR2 2A1 3.441% 05/19/36	06/25/2026	ALRe Corporate AAM		2,276,711	3,395,887	7,791	1.A FM
36270A-AD-6	GS Mortgage-Backed Securities GSMBS 2024-HE1 M3 6.378% 08/25/54	06/25/2026	ALRe Corporate AAM		1,702,288	1,692,000	8,971	2.B FE
39538W-BU-1	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 2A1 4.307% 10/25/45	04/27/2026	Interest Capitalization		3,291	3,291		1.A FM
41161P-VF-7	HarborView Mortgage Loan Trust HVMLT 2005-12 1A1A 5.744% 10/19/35	06/25/2026	ALRe Corporate AAM		1,205,299	2,449,664	9,381	3.A FM
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 5.443% 10/25/35	05/26/2026	Interest Capitalization		46	46		1.A FM
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 5.443% 10/25/35	05/26/2026	Interest Capitalization		14	14		5.C FM
456654-AB-8	IndyMac IMJA Mortgage Loan Tru IMJA 2007-A2 1A2 6.000% 10/25/37	04/01/2026	Interest Capitalization		(2,473)	(2,473)		1.A FM
46626L-JT-8	JP Morgan Mortgage Acquisition JPMAC 2006-NC1 M3 4.303% 04/25/36	06/25/2026	Interest Capitalization		3,991	3,991		6. *
46629A-AJ-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A9 6.000% 08/25/36	05/01/2026	Interest Capitalization		61	61		1.A FM
46630G-BB-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 7A1 5.487% 07/25/35	06/03/2026	Jackson Ntl FWH - AAM		63,092	66,273	20	1.A FM
46630G-BD-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 7A3 5.487% 07/25/35	06/03/2026	Jackson Ntl FWH - AAM		59,244	62,231	19	1.A FM
52521Y-AC-0	Lehman Mortgage Trust 2007-8 LMT 2007-8 2A1 6.500% 09/25/37	04/01/2026	Interest Capitalization		43	43		1.A FM
550279-AN-3	Luminent Mortgage Trust 2006-1 LUM 2006-1 A2 5.280% 04/25/36	05/25/2026	Interest Capitalization		1,897	1,897		6. *
576434-YS-7	MASTR Alternative Loan Trust 2 MALT 2004-12 6A4 5.500% 12/25/34	06/03/2026	Jackson Ntl FWH - AAM		353,427	375,309	115	1.A FM
59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1 4.348% 01/25/37	04/27/2026	Interest Capitalization		3	3		3.A FM
61748L-AF-9	Morgan Stanley ABS Capital I I MSAC 2006-NC4 M1 4.183% 06/25/36	06/25/2026	Interest Capitalization		938	938		1.A FM
65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 5.870% 03/26/36	06/25/2026	ALRe Corporate AAM		2,609,040	2,690,655	10,529	2.C FM
67119M-AC-2	OBX 2024-NQM10 Trust OBX 2024-NQM10 A3 6.433% 05/25/64	06/03/2026	Jackson Ntl FWH - AAM		335,595	332,254	119	1.B
69121E-AG-3	Ownit Mortgage Loan Trust Seri OWNIT 2006-5 M1 4.198% 07/25/37	05/25/2026	Interest Capitalization		966	966		1.A FM
74924S-AF-3	RASC Series 2007-KS1 Trust RASC 2007-KS1 M2S 4.168% 01/25/37	06/25/2026	Interest Capitalization		4,107	4,107		6. FM

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
74935W-AF-1	ROKT Mortgage Trust 2023-CES1 ROKT 2023-CES1 M1 6.902% 06/25/43	06/29/2026	AARe - APAC Dedicated Surplus		1,621,092	1,625,000	8,723	1.A
761119-AF-3	Residential Asset Securitizati RAST 2006-A8 2A1 6.500% 08/25/36	05/01/2026	Interest Capitalization		2	2		1.A FM
76113N-AQ-6	Residential Asset Securitizati RAST 2006-A7CB 3A2 6.500% 07/25/36	04/01/2026	Interest Capitalization		557	557		6. *
76114B-AJ-7	Residential Asset Securitizati RAST 2006-A14C 2A5 6.000% 12/25/36	04/01/2026	Interest Capitalization		5,571	5,571		1.A FM
81375H-AD-1	Securitized Asset Backed Recei SABR 2006-NC1 M1 4.213% 03/25/36	04/25/2026	Interest Capitalization		928	928		6. *
863579-B4-9	Structured Adjustable Rate Mor SARM 2005-21 3A1 4.343% 11/25/35	06/25/2026	ALRe Corporate AAM		487,278	522,795	1,514	1.A FM
89176E-AD-2	Towd Point Mortgage Trust 2018 TPMT 2018-1 M2 3.750% 01/25/58	06/25/2026	ALRe Corporate AAM		5,316,597	5,636,993	14,092	1.A
924925-AE-0	Verus Securitization Trust 202 VERUS 2024-7 A3 5.400% 09/25/69	06/03/2026	Jackson Ntl FWH - AAM		1,998,413	1,993,135	598	1.A
92922F-MQ-8	WaMu Mortgage Pass-Through Cer WAMU 2004-RS1 A5 5.500% 11/25/33	06/03/2026	Jackson Ntl FWH - AAM		99,668	101,911	125	1.A FM
418093-AE-0	HASCO NIM Cayman Co 2006-OPT1 HASCN 2006-OPT1 A 6.250% 12/26/35	06/26/2026	Interest Capitalization		25,611	25,611		6. FM
83613U-AB-4	Soundview CI-21 SVNIM 2006-WF2 N4 6.500% 12/25/36	06/25/2026	Interest Capitalization		424,716	424,716		1.A FM
BCC0WA-QH-7	Laguna Seca Funding I Ltd LSECA 2007-1X C 10.354% 04/10/47	04/10/2026	Interest Capitalization		197,509	197,509		6. FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					21,967,908	28,893,068	78,683	XXX
05556R-AF-4	BBCMS Mortgage Trust 2025-5C38 BBCMS 2025-5C38 C 5.727% 11/15/58	06/23/2026	AARE Surplus AAM		19,860,719	20,155,000	70,535	1.A
06644V-CC-2	BANK5 2024-5YR9 BANK5 2024-5YR9 XA 1.246% 08/15/57	06/25/2026	ALRe Corporate AAM		6,077,559		160,168	1.A FE
17291E-BA-8	Citigroup Commercial Mortgage CGCMT 2016-P6 C 4.351% 12/10/49	06/03/2026	Jackson Ntl FWH - AAM		1,609,582	1,730,000	416	1.E
30338W-AL-3	FS Rialto 2024-FL9 Issuer LLC FSRIA 2024-FL9 A 5.270% 10/19/39	05/28/2026	Jackson Ntl FWH - AAM		20,862,106	20,826,000	27,300	1.A FE
36251P-AL-8	GS Mortgage Securities Trust 2 GSMS 2016-GS3 C 4.024% 10/10/49	06/25/2026	ALRe Corporate AAM		2,693,403	3,153,000	8,459	1.B
592918-AA-4	MF1 2025-B2 LLC MF1 2025-B2 A 5.265% 05/18/40	06/23/2026	AARE Surplus AAM		58,538,417	58,547,000	42,814	1.A FE
59319C-AG-0	MF1 2025-FL20 LLC MF1 2025-FL20 C 5.787% 02/18/43	06/25/2026	ALRe Corporate AAM		10,675,296	10,670,000	12,007	1.G FE
61691A-BQ-5	Morgan Stanley Capital I Trust MSC 2015-UBS8 C 4.522% 12/15/48	04/01/2026	Various		(39,552)	(40,253)	(66)	1.A
61766N-AJ-4	Morgan Stanley Bank of America MSBAM 2016-C30 D 3.000% 09/15/49	06/25/2026	ALRe Corporate AAM		3,334,322	3,500,000	7,000	2.C
75010#-AJ-5	RREF V-D AIV RR A WFCM 2026-5C RREF V-D AIV RR A WFCM 2026-5C 4.647% 05/15/59	05/08/2026	Direct		108,110	111,000	385	1.A FE
75010#-AK-2	RREF V-D AIV RR A WFCM 2026-5C RREF V-D AIV RR A WFCM 2026-5C 4.979% 05/15/59	05/08/2026	Direct		1,537,734	1,585,000	5,940	1.A FE
75010#-AL-0	RREF V-D AIV RR A WFCM 2026-5C RREF V-D AIV RR A WFCM 2026-5C 5.467% 05/15/59	05/08/2026	Direct		7,201,866	7,286,000	29,978	1.A FE
75010#-AM-8	RREF V-D AIV RR A WFCM 2026-5C RREF V-D AIV RR A WFCM 2026-5C 5.745% 05/15/59	05/08/2026	Direct		919,147	930,000	4,047	1.A FE
75010#-AN-6	RREF V-D AIV RR A WFCM 2026-5C RREF V-D AIV RR A WFCM 2026-5C 5.994% 05/15/59	05/08/2026	Direct		255,522	261,220	1,195	1.D FE
75010#-AP-1	RREF V-D AIV RR A WFCM 2026-5C RREF V-D AIV RR A WFCM 2026-5C 5.740% 05/15/59	05/08/2026	Direct		191,414	201,650	869	1.G FE
75010#-AQ-9	RREF V-D AIV RR A WFCM 2026-5C RREF V-D AIV RR A WFCM 2026-5C 1.556% 05/15/59	05/08/2026	Direct		173,635	3,323,710	3,628	1.A FE
75010#-AR-7	RREF V-D AIV RR A WFCM 2026-5C RREF V-D AIV RR A WFCM 2026-5C 1.020% 05/15/59	05/08/2026	Direct		27,580	807,340	581	1.G FE
949931-AH-2	Wells Fargo Commercial Mortgag WFCM 2025-5C4 C 6.284% 05/15/58	06/25/2026	ALRe Corporate AAM		1,011,996	990,000	4,147	1.A
95000M-AC-5	Wells Fargo Commercial Mortgag WFCM 2016-C36 D 2.942% 11/15/59	06/25/2026	ALRe Corporate AAM		761,035	1,371,000	2,689	4.C
00501D-AD-7	ACRES 2025-FL3 LLC ACRES 2025-FL3 C 6.678% 08/18/40	06/25/2026	ALRe Corporate AAM		5,102,790	5,124,000	6,563	1.G FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					140,902,681	140,531,667	388,655	XXX
05556E-AG-1	BDS 2025-FL15 LLC BDS 2025-FL15 C 5.789% 03/19/43	06/25/2026	ALRe Corporate AAM		1,802,910	1,800,000	868	1.G FE
1089999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (affiliated)					1,802,910	1,800,000	868	XXX
34964R-AU-7	Fortress Credit Opportunities FCO 2022-19A CR 6.223% 10/15/36	06/24/2026	AARe - Sony Life [Block] Trust		7,219,555	7,200,000	87,123	1.F FE
38179W-AG-9	Golub Capital Partners CLO 73M GOCAP 2024-73A C 6.048% 08/09/37	06/25/2026	ALRe Corporate AAM		36,767,344	37,000,000	279,707	1.F FE
L6491#-AA-4	Monroe Capital Private Credit A 6.464% 04/22/32	04/20/2026	PRIVATE		3,271,170	3,271,170		1.F PL
00110D-AG-3	AG CC Funding I Ltd AGCCM 2021-1A D 5.750% 04/25/38	05/04/2026	Jackson Ntl FWH - AAM		10,379,238	10,550,000	15,166	1.F FE
00122J-AG-6	AGL Clo 40 Ltd AGL 2025-40A C 5.514% 07/22/38	06/29/2026	ACRA RE 2A Surplus AAM		7,957,958	7,950,000	82,796	1.E FE
00840B-AA-7	AG CC Funding II Ltd AGCCM 2021-2A B 3.151% 11/17/36	06/25/2026	PRT 6 ACRA Modco AAM		7,409,784	8,000,000	26,608	1.B FE
00840B-AC-3	AG CC Funding II Ltd AGCCM 2021-2A C 3.601% 11/17/36	06/25/2026	PRT 6 ACRA Modco AAM		3,570,224	4,000,000	15,204	1.D FE
00840B-AE-9	AG CC Funding II Ltd AGCCM 2021-2A D 5.251% 11/17/36	06/25/2026	PRT 6 ACRA Modco AAM		4,007,875	4,200,000	23,279	1.G FE
01448M-AB-5	ALESCO Preferred Funding III L ALESC 3A A2 4.685% 05/01/34	06/25/2026	ALRe Corporate AAM		4,805,576	4,939,382	45,636	1.A FE
01449T-AA-1	ALESCO Preferred Funding IX Lt ALESC 9A A1 4.318% 06/23/36	06/01/2026	ALRE - DFL Trust AAM		413,128	420,894	3,527	1.A FE
01450D-AC-8	ALESCO Preferred Funding XII L ALESC 12A A2 4.335% 07/15/37	06/01/2026	ALRE - DFL Trust AAM		3,410,273	3,800,000	21,505	1.D FE
03330H-BN-6	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A BR 3.054% 10/25/37	06/25/2026	PRT 6 ACRA Modco AAM		2,654,218	2,800,000	14,252	1.A FE
03665A-AU-1	Antares CLO 2017-2 Ltd ANTR 2017-2A A2RR 5.475% 04/20/37	06/24/2026	AARe - Sony Life [Block] Trust		18,999,278	19,000,000	187,831	1.A FE
03666B-BA-1	Antares CLO 2021-1 Ltd ANTR 2021-1A BR 5.467% 10/25/38	06/29/2026	ACRA RE 2B Surplus AAM		6,505,414	6,585,000	62,996	1.C FE
03990H-AG-3	Ares Loan Funding IX Ltd ARES 2025-ALF9A 5.473% 03/31/38	06/29/2026	ACRA RE 2A Surplus AAM		8,705,159	8,700,000	99,200	1.F FE
05072N-AE-1	Audax Senior Debt CLO 10 LLC AUDAX 2024-10A C 6.414% 07/22/36	06/25/2026	ALRe Corporate AAM		5,299,719	5,300,000	60,431	1.F FE
13877L-AY-2	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A CR 5.423% 04/15/38	06/29/2026	ACRA RE 2A Surplus AAM		5,706,926	5,700,000	64,399	1.E FE
14316E-BE-8	CARLYLE US CLO 2019-2 LTD CGMS 2019-2A D1R2 6.773% 10/15/37	06/24/2026	AARe - Sony Life [Block] Trust		11,787,717	11,745,000	154,681	2.C FE
25255W-AJ-7	Diameter Capital CLO 7 Ltd DCLO 2024-7A C 6.875% 07/20/37	05/01/2026	AARe - Sony Life [Block] Trust		7,128,911	7,100,000	14,915	2.C FE
25256J-AJ-5	Diameter Capital CLO 8 Ltd DCLO 2024-8A C 6.925% 10/20/37	05/27/2026	AARe - Sony Life [Block] Trust		13,416,880	13,300,000	94,664	2.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
26246B-BC-7	Dryden 85 CLO Ltd DRSLF 2020-85A D1R2 6.773% 07/15/37	05/27/2026	AARe - Sony Life [Block] Trust		5,043,770	5,000,000	39,510	2.B FE
34990B-AE-6	Fortress Credit BSL XXIV Ltd FCBSL 2025-1A C 5.775% 04/20/38	06/29/2026	ACRA RE 2A Surplus AAM		7,618,012	7,600,000	85,345	1.F FE
39809A-AG-3	GREYWOLF CLO VII Ltd GWOLF 2018-2A C 7.185% 10/20/31	05/04/2026	ACRA RE II Surplus AAM		1,001,599	1,000,000	2,794	1.G FE
48252R-AU-8	KKR Clo 24 Ltd KKR 24 DR 7.187% 04/20/32	06/24/2026	AARe - Sony Life [Block] Trust		1,612,026	1,599,600	20,757	1.G FE
48252R-AU-8	KKR Clo 24 Ltd KKR 24 DR 7.187% 04/20/32	06/25/2026	AAIA PR COM TX ACRA MOD AAM AF		5,038,830	5,000,000	65,879	1.G FE
51218Y-AG-1	Lakeside Park CLO Ltd LAKPK 2025-1A C 5.423% 04/15/38	06/29/2026	ACRA RE 2A Surplus AAM		11,013,321	11,000,000	124,279	1.F FE
55956M-AG-4	Magnetite 50 Ltd MAGNE 2025-50A C 5.467% 07/25/38	06/29/2026	ACRA RE 2B Surplus AAM		3,091,814	3,090,000	29,561	1.F FE
720916-AE-5	Pikes Peak CLO 18 PIPK 2025-18A C 5.725% 04/20/38	06/29/2026	ACRA RE 2A Surplus AAM		6,671,975	6,660,000	74,142	1.F FE
72133L-AT-9	Pikes Peak Clo 12 Ltd PIPK 2023-12A C1R 5.475% 04/20/38	06/29/2026	ACRA RE 2A Surplus AAM		3,001,776	3,000,000	31,939	1.F FE
77341D-AG-2	Rockford Tower CLO 2017-3 Ltd ROCKT 2017-3A C 5.737% 10/20/30	06/29/2026	ACRA RE 2A Surplus AAM		3,001,410	3,000,000	33,465	1.A FE
77341G-AY-6	Rockford Tower CLO 2019-2 Ltd ROCKT 2019-2A DR2 6.642% 08/20/32	06/29/2026	ACRA RE 2A Surplus AAM		12,100,010	12,125,000	89,481	2.A FE
89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1 6.672% 04/15/40	06/25/2026	ALRe Corporate AAM		23,513,824	23,470,006	308,843	1.B FE
97816W-AE-9	Wonder Lake Park CLO Ltd WONPK 2025-1A C 5.467% 07/24/38	06/29/2026	ACRA RE 2B Surplus AAM		8,555,079	8,550,000	85,697	1.E FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					260,679,793	262,656,052	2,345,612	XXX
75009C-BA-3	RAD CLO 23 Ltd RAD 2024-23AR A2R 5.275% 07/20/41	06/16/2026	CIBC World Markets		5,000,000	5,000,000		1.C FE
75009C-BC-9	RAD CLO 23 Ltd RAD 2024-23AR BR 5.475% 07/20/41	06/16/2026	CIBC World Markets		4,000,000	4,000,000		1.F FE
75009C-BE-5	RAD CLO 23 Ltd RAD 2024-23AR C1R 6.475% 07/20/41	06/16/2026	CIBC World Markets		4,800,000	4,800,000		2.B FE
97988F-AS-7	Woodmont 2022-10 Trust WDMNT 2022-10A BR 5.423% 04/15/38	05/27/2026	ORIX Life - Custody		1,657,917	1,675,000	10,598	1.C FE
97988F-AU-2	Woodmont 2022-10 Trust WDMNT 2022-10A CR 5.773% 04/15/38	06/23/2026	AARE Surplus AAM		32,071,358	32,500,000	359,616	1.F FE
97988M-AY-9	Woodmont 2021-8 Trust WDMNT 2021-8A CR 6.175% 10/18/37	06/25/2026	ALRe Corporate AAM		9,414,893	9,390,000	106,307	1.F FE
74971C-AY-9	RR 16 Ltd RRAM 2021-16AR A2R2 5.173% 07/15/41	06/05/2026	Santander US Capital Markets L		5,605,000	5,605,000		1.C FE
74971C-BA-0	RR 16 Ltd RRAM 2021-16AR BR2 5.373% 07/15/41	06/05/2026	Santander US Capital Markets L		17,000,000	17,000,000		1.F FE
74971C-BC-6	RR 16 Ltd RRAM 2021-16AR C1R2 6.273% 07/15/41	06/05/2026	Santander US Capital Markets L		17,000,000	17,000,000		2.B FE
74979V-BF-9	RR 5 Ltd RRAM 2018-5AR BR2 5.423% 07/15/39	05/27/2026	BNP Paribas		14,000,000	14,000,000		1.F FE
74979V-BH-5	RR 5 Ltd RRAM 2018-5AR C1R2 6.323% 07/15/39	05/27/2026	BNP Paribas		4,000,000	4,000,000		2.B FE
74988A-AJ-7	RR 31 Ltd RRAM 2024-31A A2 5.423% 10/15/39	06/25/2026	ALRe Corporate AAM		13,519,050	13,475,000	144,123	1.B FE
74988F-AG-2	RR 38 Ltd RRAM 2025-38A B 5.373% 04/15/40	05/27/2026	ORIX Life - Custody		9,993,350	10,000,000	62,686	1.E FE
74988F-AJ-6	RR 38 Ltd RRAM 2025-38A C1 6.173% 04/15/40	04/02/2026	AARE - PACS Trust AAM		4,903,405	5,000,000	66,008	2.A FE
74989A-AG-2	RR 36 Ltd RRAM 2024-36RA C1R 6.423% 01/15/40	04/02/2026	AARE - PACS Trust AAM		495,293	500,000	6,868	2.C FE
74989U-AN-3	RR 20 Ltd RRAM 2022-20A BR 5.473% 07/15/37	05/27/2026	ORIX Life - Custody		5,999,718	6,000,000	38,312	1.F FE
75009P-AS-6	Rad CLO 12 Ltd RAD 2021-12A C1R 6.713% 07/30/40	06/25/2026	AARe - APAC Dedicated Surplus		13,147,100	13,065,000	136,438	2.B FE
75009V-AJ-3	RAD CLO 26 Ltd RAD 2024-26A D1 6.625% 10/20/37	06/25/2026	AARe - APAC Dedicated Surplus		14,534,075	14,500,000	176,121	2.C FE
750103-AS-2	Rad CLO 15 Ltd RAD 2021-15A C1R 6.525% 07/20/40	05/01/2026	AARE - PACS Trust AAM		996,724	1,000,000	1,994	2.B FE
75010R-AG-5	RAD CLO 29 Ltd RAD 2025-29A D1 6.425% 04/20/38	05/01/2026	AARE - PACS Trust AAM		4,222,762	4,250,000	8,344	2.C FE
780932-AE-9	RR 30 LTD RRAM 2024-30A A2 5.323% 07/15/36	06/25/2026	ALRe Corporate AAM		6,413,747	6,400,000	67,189	1.C FE
78110Q-AJ-4	RR 33 LTD RRAM 2024-33A C 6.623% 10/15/39	06/02/2026	AARe - Sony Life [Block] Trust		20,999,275	20,900,000	184,564	2.B FE
78110X-AJ-9	RR 37 LTD RRAM 2025-37A C1A 6.123% 04/15/38	04/02/2026	AARE - PACS Trust AAM		1,966,604	2,000,000	26,189	2.B FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					211,740,271	212,060,000	1,395,357	XXX
08860A-AC-3	BHG Securitization Trust 2025- BHG 2025-1CON C 5.560% 04/17/36	06/25/2026	AAIA PRT Ded BMY Mod AAM		745,732	750,000	927	1.G FE
20607C-AA-6	CCI GPCC JV SPE III LLC CARD 2026-1A A 5.960% 06/16/36	06/23/2026	Goldman Sachs		824,939	825,000		1.C Z
20607C-AB-4	CCI GPCC JV SPE III LLC CARD 2026-1A B 6.360% 06/16/36	06/23/2026	Goldman Sachs		314,977	315,000		1.F Z
20607C-AC-2	CCI GPCC JV SPE III LLC CARD 2026-1A C 6.850% 06/16/36	06/23/2026	Goldman Sachs		344,992	345,000		2.B Z
466159-AA-8	JG Wentworth XXI LLC HENDR 2010-2A A 4.070% 01/15/48	06/25/2026	AAIA PR COM TX ACRA MOD AAM AF		205,057	205,413	232	1.A FE
46616Y-AC-8	JGWPT XXVI LLC HENDR 2012-2A B 6.770% 10/17/61	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		1,567,923	1,573,163	2,958	2.A FE
46617J-AB-2	JGWPT XXIX LLC HENDR 2013-2A B 5.680% 03/17/64	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		1,514,318	1,591,917	2,512	2.A FE
46617T-AA-2	JGWPT XXXI LLC HENDR 2014-1A A 3.960% 03/15/63	06/25/2026	ALRe Corporate AAM		2,651,133	2,821,721	3,104	1.A FE
46618A-AA-2	JGWPT XXXII LLC HENDR 2014-2A A 3.610% 01/17/73	06/25/2026	ALRe Corporate AAM		2,614,011	2,895,113	2,903	1.A FE
46651T-AB-7	J.G. Wentworth XLI LLC HENDR 2018-1A B 4.700% 10/15/74	06/25/2026	AAIA PRT Ded BMY Mod AAM		1,334,863	1,522,038	1,987	2.A FE
57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A 5.550% 12/10/65	06/10/2026	Interest Capitalization		70,201	70,201		5.C
61946C-AA-0	Mosaic Solar Loan Trust 2019-1 MSAIC 2019-1A A 4.370% 12/21/43	06/03/2026	Jackson Ntl FWH - AAM		2,876,377	3,079,833	4,860	1.E FE
644622-AB-8	Granite Edvance Corp NHHEL 2020-1 A1A 1.550% 09/25/60	06/25/2026	AAIA PR COM TX ACRA MOD AAM AF		283,591	314,302		1.B FE
88576N-AB-4	321 Henderson Receivables I LL HENDR 2006-1A A2 5.560% 03/15/47	06/25/2026	AAIA PRT Ded BMY Mod AAM		1,384,062	1,383,375	2,137	1.A FE
00188M-AB-1	AP Bosphorus Holdings Ltd Ziraat (Bosphorus) DPR Senior 6.267% 12/15/37	04/17/2026	Apollo Global Securities, LLC		125,665,400	128,230,000	1,184,427	2.C PL
08866T-AD-4	Bib Merchant Voucher Receivabl Bib Voucher Series 2026-2 6.080% 01/07/41	06/25/2026	ALRe Corporate AAM		97,954,500	98,200,000	1,293,621	1.G FE
917926-A#-4	VB DPR Finance Co VB DPR Finance Co 6.567% 03/15/38	05/04/2026	PRIVATE		452,000,000	452,000,000		2.C FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					692,352,076	696,122,076	2,499,668	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
00076M-AA-8	BHG 2025 Forward Flow A 4.992% 04/29/36	04/01/2026	No Broker		76,241,783	76,241,783	306,594	1.A PL
00076M-AA-8	BHG 2025 Forward Flow A 4.992% 04/29/36	04/01/2026	Various		18,280,133	4,156,676	(16,726)	1.A PL
00076M-AB-6	BHG 2025 Forward Flow BHG 2025 Forward Flow 5.318% 04/29/36	04/01/2026	Various		195,459		(195,458)	1.C PL
00076M-AC-4	BHG 2025 Forward Flow BHG 2025 Forward Flow 5.617% 04/29/36	04/01/2026	Various		71,533		(71,533)	1.F PL
00076M-AD-2	BHG 2025 Forward Flow BHG 2025 Forward Flow 6.413% 04/29/36	04/01/2026	Various		62,077		(62,077)	2.A PL
00076M-AE-0	BHG 2025 Forward Flow BHG 2025 Forward Flow 9.019% 04/29/36	04/01/2026	Various		177,977		(177,977)	2.C PL
03776#-AA-0	Apollo Asset-Backed Finance Le Apollo Asset-Backed Finance Le 6.084% 06/30/71	05/01/2026	Direct		315,000,000	315,000,000		1.G PL
03776#-AB-8	Apollo Asset-Backed Finance Le Apollo Asset-Backed Finance Le 7.084% 06/30/71	05/01/2026	Direct		45,000,000	45,000,000		2.B PL
03776#-AC-6	Apollo Asset-Backed Finance Le Apollo Asset-Backed Finance Le 8.734% 06/30/71	05/01/2026	Direct		45,000,000	45,000,000		3.B PL
03837*-AB-9	Aqua AssetCo Borrower Trust D A2 7.140% 12/17/44	04/27/2026	Tax Free Exchange		44,579,146	44,579,146	85,567	1.D PL
03837*-AC-7	Aqua AssetCo Borrower Trust D B 7.640% 12/17/44	04/27/2026	Tax Free Exchange		27,687,563	27,687,563	56,990	1.G PL
03837*-AD-5	Aqua AssetCo Borrower Trust D C 9.490% 12/17/44	04/27/2026	Tax Free Exchange		16,612,538	16,612,538	42,731	2.B PL
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					588,908,209	574,277,706	(31,889)	XXX
G82928-AA-9	Southern Palm Company A 6.917% 09/15/34	06/16/2026	Direct		2,111,100	2,111,100		1.G Z
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					2,111,100	2,111,100		XXX
00165W-AA-8	AMAPS 3 LLC A 5.734% 01/28/71	04/09/2026	Various		71,628,117	71,900,000	735,430	1.F Z
00165W-AA-8	AMAPS 3 LLC A 5.734% 01/28/71	06/23/2026	AARE Surplus AAM		120,700,000	120,700,000	2,661,436	1.F Z
00165W-AC-4	AMAPS 3 LLC B 6.734% 01/28/76	04/01/2026	Direct		(21,869)			2.B Z
00165W-AC-4	AMAPS 3 LLC B 6.734% 01/28/76	06/26/2026	AARe - Sony Life [Block] Trust		15,000,000	15,000,000	397,436	2.B Z
02300A-AA-8	AMAPS 1 LLC AMAPS 5.732% 07/31/70	06/25/2026	ALRe Corporate AAM		901,410,000	901,410,000	5,053,854	1.F Z
02300A-AC-4	AMAPS 1 LLC AMAPS 6.732% 07/31/75	06/26/2026	Various		90,500,000	90,500,000	1,387,471	2.B Z
02300B-AC-2	AMAPS 2 LLC B 6.734% 10/31/75	06/26/2026	Various		128,100,000	128,100,000	5,595,251	2.A PL
02300C-AA-4	AMAPS 4 LLC AMAPS 4 LLC 5.734% 01/28/77	05/01/2026	Various		1,250,000,000	1,250,000,000		1.F PL
02300C-AC-0	AMAPS 4 LLC AMAPS 4 LLC 6.734% 01/28/77	05/01/2026	Various		126,300,000	126,300,000		2.B FE
02300C-AG-1	AMAPS 4 LLC AMAPS 4 LLC 5.813% 01/28/77	05/01/2026	Various		393,000,000	393,000,000		1.F FE
03745*-AA-2	AP Mercury Holdings LLC APMERC 6.300% 04/15/61	06/09/2026	Various		474,532,000	474,532,000	2,684,995	2.A PL
G2973@-AA-8	AP Takeoff Holdings Ltd A 6.875% 04/08/46	04/01/2026	Direct		526,219,500	526,219,500		2.A PL
1329999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (affiliated)					4,097,367,748	4,097,661,500	18,515,873	XXX
00038P-AA-8	Aaset 2021-1 Trust AASET 2021-1A A 2.950% 11/16/41	06/25/2026	AAIA PRT Ded BMY Mod AAM		429,902	447,256	330	1.E FE
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNAR 2020-1A A 3.376% 02/15/45	06/25/2026	AAIA PR COM TX ACRA MOD AAM AF		357,662	362,667	340	1.F FE
83438L-AA-9	Lunar 2021-1 Structured Aircra SOLRR 2021-1 A 2.636% 10/15/46	06/25/2026	Various		7,662,105	8,079,832	5,916	1.D FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					8,449,669	8,889,755	6,586	XXX
96328G-AP-2	Wheels Fleet Lease Funding 1 L D 6.236% 04/19/40	06/24/2026	Capital Call Revolver		2,170,521	2,170,521		2.A FE
96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 7.236% 04/19/40	06/24/2026	Capital Call Revolver		723,507	723,507		2.B FE
96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 7.236% 04/19/40	05/11/2026	Interest Capitalization		(109,864)	(109,864)		2.B FE
96328G-AV-9	Wheels Fleet Lease Funding 1 L WFLF 2023-1A D 6.850% 04/18/38	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		9,480,964	9,440,000	12,574	1.C FE
1529999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (affiliated)					12,265,128	12,224,164	12,574	XXX
20633K-AN-8	Concord Music Royalties LLC TUNES 2025-3A A 6.311% 07/20/75	06/25/2026	ALRe Corporate AAM		80,039,653	80,000,000	911,589	1.E FE
84860*-AC-7	Spirits of St Louis Basketball Spirits of St Louis Basketball 5.490% 06/30/36	06/15/2026	Direct		101,500,000	101,500,000		2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					181,539,653	181,500,000	911,589	XXX
00264#-AB-3	AP Aristotle Holdings LLC A 5.250% 02/28/42	06/30/2026	Interest Capitalization		2,429,148	2,429,148		1.F PL
1549999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (affiliated)					2,429,148	2,429,148		XXX
74333C-AG-1	Progress Residential 2022-SFR7 PROG 2022-SFR7 D 5.500% 10/27/39	06/25/2026	AAIA PRT Ded LMT ACRA Mod AAM		2,978,473	3,000,000	11,000	2.A FE
74333X-AL-4	Progress Residential 2021-SFR1 PROG 2021-SFR11 E2 3.527% 01/17/39	06/25/2026	ALRe Corporate AAM		8,616,758	9,200,000	21,632	2.C FE
74333Y-AJ-7	Progress Residential 2022-SFR1 PROG 2022-SFR1 E1 3.930% 02/17/41	06/25/2026	ALRe Corporate AAM		10,412,247	10,850,000	28,427	2.A FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					22,007,478	23,050,000	61,059	XXX
L0004@-AA-9	AP Starlight (Luxembourg) Sarl A1 6.000% 06/15/49	04/01/2026	Direct		280,583	92,667	5,442	2.A PL
1749999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (affiliated)					280,583	92,667	5,442	XXX
1889999999. Total - asset-backed securities (unaffiliated)					1,330,489,226	1,344,232,586	6,291,852	XXX
1899999999. Total - asset-backed securities (affiliated)					4,914,793,997	4,900,545,185	19,898,225	XXX
1909999997. Total - asset-backed securities - Part 3					6,245,283,223	6,244,777,771	26,190,077	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
1909999999. Total - asset-backed securities					6,245,283,223	6,244,777,771	26,190,077	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					28,448,746,886	28,801,557,969	193,459,407	XXX
29273V-AM-2	Energy Transfer LP Junior Subordinated 7.125% Perpet.	05/21/2026	ACRA RE 2B Surplus AAM	17,250,000.000	17,752,146		20,484	3.A FE
693475-BP-9	PNC Financial Services Group I Junior Subordinated 6.250% Perpet.	05/21/2026	ACRA RE 2B Surplus AAM	8,000,000.000	8,127,230		91,667	2.B FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					25,879,376	XXX	112,151	XXX
4509999997. Total - preferred stocks - Part 3					25,879,376	XXX	112,151	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					25,879,376	XXX	112,151	XXX
67623C-30-7	Office Properties Income Trust Office Properties Common Stock	06/15/2026	Direct	150,388.000	2,350,092			
67623C-30-7	Office Properties Income Trust Office Properties Common Stock	06/17/2026	Taxable Exchange	51,328.000	1,026,560			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					3,376,652	XXX		XXX
05383*-10-6	ATHENE RE USA IV, INC.(AVRE4)	06/30/2026	Capital Contribution		4,985			
86359*-10-6	STRUCTURED ANNUITY REINSURANCE COMPANY (STAR)	06/30/2026	Capital Contribution		4,308			
000000-00-0	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK (AANY)	06/30/2026	Capital Contribution		106,837			
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					116,130	XXX		XXX
5989999997. Total - common stocks - Part 3					3,492,782	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					3,492,782	XXX		XXX
5999999999. Total - preferred and common stocks					29,372,158	XXX	112,151	XXX
6009999999 - Totals					28,478,119,044	XXX	193,571,558	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..912810-TB-4	United States Treasury Note/Bo US TREASURY N/B 1.875% 11/15/51	04/01/2026	Security Withdraw		105,360,894	112,500,000	104,537,109	105,320,148		40,746		40,746		105,360,894				795,435	11/15/2051	1.A
..912810-UL-0	United States Treasury Note/Bo US TREASURY N/B 5.000% 05/15/45	05/20/2026	ACRA RE 2A Surplus AAM		97,816,580	100,000,000	100,096,680	100,114,513		(27,344)		(27,344)		100,087,169		(2,270,589)	(2,270,589)	2,567,568	05/15/2045	1.A
..912828-R3-6	United States Treasury Note/Bo US TREASURY N/B 1.625% 05/15/26	05/15/2026	Maturity		500,000	500,000	460,391	495,616		4,384		4,384		500,000				4,063	05/15/2026	1.A
..91282C-DJ-7	United States Treasury Note/Bo US TREASURY N/B 1.375% 11/15/31	04/01/2026	Security Withdraw		145,898,903	150,000,000	143,156,250	145,739,013		159,890		159,890		145,898,903				777,758	11/15/2031	1.A
..91282C-LW-9	United States Treasury Note/Bo US TREASURY N/B 4.250% 11/15/34	04/06/2026	ACRA RE 2A Surplus AAM		100,081,800	100,000,000	98,150,009	98,326,276		18,385		18,385		98,344,661		1,737,139	1,737,139	1,662,011	11/15/2034	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					449,658,177	463,000,000	446,400,439	449,995,566		196,061		196,061		450,191,627		(533,450)	(533,450)	5,806,835	XXX	XXX
..224939-AA-6	Credicorp Capital Sociedad Tit Secured 10.100% 12/15/43	06/15/2026	Redemption 100.0000		1,136,627	1,136,627	1,055,532	1,177,287		(27,692)		(27,692)	(124,001)	1,136,627	111,033		111,033	57,400	12/15/2043	2.C FE
..N0727E-AA-4	Aruba (Government) ARUBA GOVERNMENT 9.179% 06/12/27	06/10/2026	Various		3,136,050	3,136,050	3,375,492	2,344,895		791,155		791,155		3,136,050				432,922	06/12/2027	2.A PL
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					4,272,677	4,272,677	4,431,024	3,522,182		763,463		763,463	(124,001)	4,272,677	111,033		111,033	490,322	XXX	XXX
..13063A-5E-0	State of California CA TXB-VAR PURP 7.500% 04/01/34	06/24/2026	Bank of America		4,542,400	4,000,000	6,277,276	5,537,146		(82,211)		(82,211)		5,454,935		(912,535)	(912,535)	220,000	04/01/2034	1.C FE
..13063B-JC-7	State of California CALIFORNIA BABS 7.600% 11/01/40	05/06/2026	Various		335,574	280,000	346,990	344,876		(986)		(986)		343,890		(8,315)	(8,315)	10,936	11/01/2040	1.C FE
..718814-ZZ-2	City of Phoenix AZ PHOENIX-TXB-BAB-B 5.269% 07/01/34	06/11/2026	Various		24,064,728	23,935,000	24,493,451	24,255,770		(90,760)		(90,760)		24,165,010		(100,282)	(100,282)	1,086,956	07/01/2034	1.B FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					28,942,702	28,215,000	31,117,717	30,137,792		(173,957)		(173,957)		29,963,835		(1,021,132)	(1,021,132)	1,317,892	XXX	XXX
..114894-ZT-8	County of Broward FL Airport S BROWARD CNTY FL ARPT 2.914% 10/01/32	06/11/2026	Bank of America		900,800	1,000,000	1,000,000	1,000,000						1,000,000		(99,200)	(99,200)	20,317	10/01/2032	1.E FE
..114894-ZU-5	County of Broward FL Airport S BROWARD CNTY FL ARPT 3.034% 10/01/33	06/11/2026	Bank of America		1,518,251	1,705,000	1,705,000	1,705,000						1,705,000		(186,749)	(186,749)	36,067	10/01/2033	1.E FE
..114894-ZV-3	County of Broward FL Airport S BROWARD CNTY FL ARPT 3.084% 10/01/34	06/11/2026	Bank of America		1,920,424	2,200,000	2,200,000	2,200,000						2,200,000		(279,576)	(279,576)	47,305	10/01/2034	1.E FE
..295139-AR-0	ERIE CNTY OHIO REV BDS SER 2018 4.520% 04/01/38	04/01/2026	Redemption 100.0000		458,250	458,250	458,250	458,250						458,250				10,356	04/01/2038	1.D
..38122N-D3-3	Golden State Tobacco Securitiz GOLDEN ST TOBACCO-A1 3.037% 06/01/32	06/11/2026	Bank of America		1,780,100	2,000,000	2,000,000	2,000,000						2,000,000		(219,900)	(219,900)	32,226	06/01/2032	1.F FE
..38122N-D4-1	Golden State Tobacco Securitiz GOLDEN ST TOBACCO-A1 3.487% 06/01/36	06/24/2026	Bank of America		3,204,864	3,900,000	3,791,736	3,819,575		3,732		3,732		3,823,307		(618,443)	(618,443)	77,063	06/01/2036	1.G FE
..38122N-D8-2	Golden State Tobacco Securitiz GOLDEN ST TOBACCO SEC 3.850% 06/01/50	06/01/2026	Call 100.0000		475,000	475,000	475,000	475,000						475,000				9,144	06/01/2050	2.C FE
..45506D-6P-5	Indiana Finance Authority INDIANA ST FIN AUTH R 3.287% 03/01/34	06/11/2026	Bank of America		1,792,220	2,000,000	2,000,000	2,000,000						2,000,000		(207,780)	(207,780)	51,314	03/01/2034	1.D FE
..45506D-6Q-3	Indiana Finance Authority INDIANA ST FIN AUTH R 3.630% 03/01/39	04/01/2026	ALRe Modco - VIAC GA - AAM		2,236,622	2,540,000	2,540,000	2,540,000						2,540,000		(303,378)	(303,378)	53,785	03/01/2039	1.D FE
..45506E-CH-4	Indiana Finance Authority INDIANA FIN AUTH-TXBL 2.672% 07/01/34	06/24/2026	Bank of America		3,441,560	4,000,000	4,000,000	4,000,000						4,000,000		(558,440)	(558,440)	105,099	07/01/2034	1.F FE
..45506E-CJ-0	Indiana Finance Authority INDIANA FIN AUTH-TXBL 2.772% 07/01/35	06/24/2026	Bank of America		3,385,560	4,000,000	4,000,000	4,000,000						4,000,000		(614,440)	(614,440)	109,032	07/01/2035	1.F FE
..45506E-CK-7	Indiana Finance Authority INDIANA FIN AUTH-TXBL 2.872% 07/01/36	06/24/2026	Bank of America		3,348,040	4,000,000	4,000,000	4,000,000						4,000,000		(651,960)	(651,960)	112,965	07/01/2036	1.F FE
..598329-AC-4	Midwest Family Housing LLC REV BDS 2006 SER A 5.531% 01/01/51	06/11/2026	Bank of America		70,412	87,287	64,384	69,022		174		174		69,196		1,216	1,216	4,573	01/01/2051	1.E FE
..914440-LJ-9	University of Massachusetts Bu UNIV MA BLDG-BABS 5.450% 11/01/40	05/13/2026	Call 101.1580		1,132,970	1,120,000	1,167,309	1,162,871		(510)		(510)		1,162,361		(42,361)	(42,361)	45,524	11/01/2040	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..977100-GH-3	State of Wisconsin WISCONSIN ST GEN FUND 3.154% 05/01/27	04/21/2026	PRT 6 ACRA Modco AAM		496,375	500,000	485,840	491,675		1,861		1,861		493,536		2,839	2,839	7,447	05/01/2027	1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					26,161,448	29,985,537	29,887,519	29,921,393		5,257		5,257		29,926,650		(3,778,172)	(3,778,172)	722,217	XXX	XXX
. 000000-00-0	Toreador Holdings, LLC Toreador Additional Note 5.890% 10/31/43	06/24/2026	Tax Free Exchange		253,845,000	253,845,000	253,845,000							253,845,000				7,309,608	10/31/2043	1.G Z
..127398-AA-9	CED Nevada Virginia Financing SR SECD NTS 3.770% 12/31/46	06/30/2026	Redemption 100.0000		41,361	41,361	41,361	41,361						41,361				780	12/31/2046	2.C
..50228*-AA-9	LSU Energy Concessionaire LLC SR SECD NTS 3.730% 05/30/49	06/30/2026	Redemption 100.0000		64,539	64,539	64,539	64,539						64,539				1,204	05/30/2049	1.G
..54246#-AA-5	Long Beach Judicial Partners L SR SECD NTS 6.880% 12/31/47	06/30/2026	Redemption 100.0000		534,107	534,107	534,107	534,107						534,107				18,373	12/31/2047	1.E PL
..84929X-AA-7	Spower Finance 3 LLC Sr Sec'd nts 6.370% 06/30/48	06/30/2026	Redemption 100.0000		793,325	793,325	793,325	793,325						793,325				25,267	06/30/2048	2.C PL
..89103*-AB-5	Toreador Holdings, LLC Toreador Additional Note 5.890% 10/31/43	06/30/2026	Redemption 100.0000		1,694,168	1,694,168	1,694,168							1,694,168				24,947	10/31/2043	1.G Z
..P4003#-AA-6	DSWS SPA Minera Los Pelambres 7.070% 11/30/44	04/28/2026	Apollo Global Securities, LLC		2,091,440	2,000,000	2,000,000	2,000,000						2,000,000		91,440	91,440	61,666	11/30/2044	2.A PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					259,063,940	258,972,500	258,972,500	3,433,332						258,972,500		91,440	91,440	7,441,845	XXX	XXX
..03744#-AB-7	AP Kona Holdings LP A 6.375% 05/28/61	06/17/2026	Apollo Global Securities, LLC		11,907,600	12,000,000	12,000,000							12,000,000		(92,400)	(92,400)	182,750	05/28/2061	2.C Z
..G2973#-AA-6	AP Chia Issuer LLC AP Chia Issuer LLC 7.250% 05/23/50	04/28/2026	Redemption 100.0000		755,239	755,239	757,121	757,038		(1,799)		(1,799)		755,239				27,225	05/23/2050	1.G PL
..G2974*-AA-9	AP Falkor MidCo Issuer Limited AP Falkor Junior Notes 8.750% 12/30/50	06/30/2026	Interest Capitalization		(298)									(298)	(298)		(298)		12/30/2050	3.C PL
0079999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (affiliated)					12,662,541	12,755,239	12,757,121	757,038		(1,799)		(1,799)		12,754,941	(298)	(92,400)	(92,698)	209,975	XXX	XXX
. 000000-00-0	SUGARLOAF TGIF MANAGEMENT, LLC A 6.624% 07/24/26	04/01/2026	Call 100.0000		19,695	19,695	19,695	19,695						19,695					07/24/2026	6. *
. 000000-00-0	SUGARLOAF TGIF MANAGEMENT, LLC A 6.624% 07/24/26	05/15/2026	Paydown		(19,695)	(19,695)	(19,695)	(19,695)						(19,695)					07/24/2026	6. *
. 000000-00-0	Telstra Group Ltd Senior Unsecured 3.250% 11/15/27	06/29/2026	HSBC HOLDINGS PLC		6,398,028	6,510,000	6,296,206	6,334,180		45,474		45,474		6,379,654		18,374	18,374	132,822	11/15/2027	1.G Z
. 000000-00-0	CBC USA Ammunition Company, In CBC USA Ammunition Company, In 6.912% 11/26/30	04/06/2026	Tax Free Exchange		2,793,000	2,793,000	2,793,000	2,793,000						2,793,000				71,501	11/26/2030	2.B Z
..00206R-GJ-0	AT&T Inc Senior Unsecured 8.750% 11/15/31	04/29/2026	Various		2,901											2,901	2,901		11/15/2031	2.B FE
..00206R-MT-6	AT&T Inc Senior Unsecured 5.400% 02/15/34	04/23/2026	Goldman Sachs		30,866,700	30,000,000	30,904,200			(2,824)		(2,824)		30,901,376		(34,676)	(34,676)	310,500	02/15/2034	2.B FE
..002824-BW-9	Abbott Laboratories Senior Unsecured 5.500% 03/15/56	06/11/2026	Bank of America		7,072,013	7,250,000	6,938,395			423		423		6,938,818		133,194	133,194	103,010	03/15/2056	1.E FE
..00287Y-AV-1	AbbVie Inc Senior Unsecured 4.300% 05/14/36	06/11/2026	Bank of America		938,640	1,000,000	929,973	936,847		2,097		2,097		938,944		(304)	(304)	24,844	05/14/2036	1.G FE
..00440E-AV-9	Chubb INA Holdings LLC Senior Unsecured 3.350% 05/03/26	05/03/2026	Maturity		3,000,000	3,000,000	2,902,410	2,985,575		14,425		14,425		3,000,000				50,250	05/03/2026	1.F FE
..00912X-AY-0	Sumisho Air Lease Corp Senior Unsecured 3.625% 12/01/27	06/11/2026	Bank of America		8,272,992	8,400,000	8,140,244	8,253,071		33,072		33,072		8,286,143		(13,151)	(13,151)	161,554	12/01/2027	2.B FE
..00914A-AB-8	Sumisho Air Lease Corp Senior Unsecured 3.750% 06/01/26	04/30/2026	ALRe Corporate AAM		6,295,309	6,300,000	6,199,889	6,269,676		24,057		24,057		6,293,733		1,576	1,576	97,781	06/01/2026	2.B FE
..01185*-AA-3	Alaska Ventures LLC SR SECD NTS 4.670% 06/30/33	06/30/2026	Redemption 100.0000		357,997	357,997	357,997	357,997						357,997				8,359	06/30/2033	2.C PL
..01185*-AB-1	Alaska Ventures LLC SR SECD NTS 4.670% 06/30/33	06/30/2026	Redemption 100.0000		50,820	50,820	50,820	50,820						50,820				1,187	06/30/2033	2.C PL
..021345-AA-1	Alta Wind Holdings LLC Secured 7.000% 06/30/35	06/11/2026	Bank of America		2,001,146	2,084,896	2,303,685	2,262,511		(9,289)		(9,289)		2,253,222		(252,076)	(252,076)	65,674	06/30/2035	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..021345-AA-1	Alta Wind Holdings LLC Secured 7.000% 06/30/35	06/30/2026	Redemption 100.0000		2,526	2,526	2,526	2,526						2,526				88	06/30/2035	2.C FE
..02311#-AA-4	AMAROK HOLDINGS LLC SENIOR SECURED 5.950% 09/30/37	06/30/2026	Redemption 100.0000		79,073	79,073	79,073	79,073						79,073				2,352	09/30/2037	2.C PL
..02311#-AD-8	AMAROK HOLDINGS LLC SENIOR SECURED 7.300% 09/30/38	06/30/2026	Redemption 100.0000		112,046	112,046	112,046	112,046						112,046				4,090	09/30/2038	2.C PL
..023135-BX-3	Amazon.com Inc Senior Unsecured 1.000% 05/12/26	05/12/2026	Maturity		3,500,000	3,500,000	3,207,050	3,453,958		46,042		46,042		3,500,000				17,500	05/12/2026	1.D FE
..025676-AM-9	American National Group Inc Senior Unsecured 5.000% 06/15/27	06/11/2026	Bank of America		6,255,662	6,240,000	6,287,271	6,277,517		(13,520)		(13,520)		6,263,997		(8,334)	(8,334)	153,400	06/15/2027	2.B FE
..031162-DT-4	Amgen Inc Senior Unsecured 5.650% 03/02/53	06/11/2026	Bank of America		4,200,795	4,350,000	4,153,989			303		303		4,154,292		46,503	46,503	68,271	03/02/2053	2.A FE
..031162-DT-4	Amgen Inc Senior Unsecured 5.650% 03/02/53	05/18/2026	ACRA RE 2A Surplus AAM		10,163,256	10,650,000	10,170,111							10,170,111		(6,855)	(6,855)	127,031	03/02/2053	2.A FE
..04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B 5.080% 06/20/30	06/20/2026	Redemption 100.0000		85,766	85,766	85,766	81,746		4,020		4,020		85,766				2,178	06/20/2030	1.D
..053332-AT-9	AutoZone Inc Senior Unsecured 3.125% 04/21/26	04/21/2026	Maturity		2,000,000	2,000,000	1,929,071	1,987,440		12,560		12,560		2,000,000				31,250	04/21/2026	2.B FE
..060505-GR-9	Bank of America Corp Senior Unsecured 5.045% 02/06/37	06/11/2026	Bank of America		14,191,440	14,500,000	14,138,080			2,043		2,043		14,140,123		51,317	51,317	256,034	02/06/2037	1.E FE
..06406R-BQ-9	Bank of New York Mellon Corp/T Senior Unsecured 4.947% 04/26/27	04/27/2026	Call 100.0000		32,500,000	32,500,000	32,486,400	32,494,644		1,272		1,272		32,495,916		4,084	4,084	803,888	04/26/2027	1.D FE
..06654D-AD-9	Banner Health BDS SER 2020C 1.897% 01/01/31	06/11/2026	Bank of America		709,096	800,000	710,334	715,524		6,583		6,583		722,107		(13,011)	(13,011)	6,787	01/01/2031	1.D FE
..06738E-CF-0	Barclays PLC Senior Unsecured 5.829% 05/09/27	05/11/2026	Various		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				437,175	05/09/2027	2.A FE
..09143#-AA-3	Bishop Hill Energy LLC SR SECD NTS 3.280% 06/30/37	06/30/2026	Various		638,626	638,626	638,626	638,626						638,626				10,520	06/30/2037	2.A PL
..09261X-AJ-1	Blackstone Secured Lending Fun Senior Unsecured 5.350% 04/13/28	04/16/2026	Various		31,373,069	31,488,000	31,479,879	24,587,439		131		131		31,494,494		(121,425)	(121,425)	861,022	04/13/2028	2.B FE
..10240*-AA-7	Bowie Acquisitions LLC SR SECD NTS 3.920% 09/30/38	06/30/2026	Various		775,046	775,046	773,409	749,211		1,637		1,637		775,046				15,191	09/30/2038	2.C PL
..10922N-AF-0	Brighthouse Financial Inc Senior Unsecured 4.700% 06/22/47	06/11/2026	Bank of America		9,180,153	13,160,000	9,024,196			20,994		20,994		9,045,190		134,963	134,963	292,079	06/22/2047	2.C FE
..11135F-CE-9	Broadcom Inc Senior Unsecured 4.800% 04/15/28	05/11/2026	Morgan Stanley		50,498,000	50,000,000	50,511,200	50,401,906		(63,313)		(63,313)		50,338,593		159,407	159,407	1,380,000	04/15/2028	1.G FE
..11135F-CS-8	Broadcom Inc Senior Unsecured 3.750% 02/15/51	05/11/2026	Morgan Stanley		9,678,760	13,000,000	9,763,545	9,775,523		22,145		22,145		9,797,668		(118,908)	(118,908)	361,563	02/15/2051	1.G FE
..11135F-CV-1	Broadcom Inc Senior Unsecured 3.500% 02/15/41	05/11/2026	Morgan Stanley		3,194,120	4,000,000	3,190,141	3,196,942		12,746		12,746		3,209,688		(15,568)	(15,568)	103,833	02/15/2041	1.G FE
..1248EP-CN-1	CCO Holdings LLC / CCO Holding Senior Unsecured 4.500% 05/01/32	06/22/2026	Various		6,972,885	8,000,000	8,258,135	8,105,281		(16,874)		(16,874)		8,088,407		(1,115,522)	(1,115,522)	227,773	05/01/2032	3.C FE
..12505#-AA-9	Cchm Property Holdings LP SR SECD NTS 6.340% 12/31/31	06/30/2026	Redemption 100.0000		336,146	336,146	336,146	336,146						336,146				10,656	12/31/2031	1.G PL
..12542R-G8-3	CHS Inc SR NTS SER O 4.820% 06/09/26	06/09/2026	Maturity		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				409,700	06/09/2026	2.B
..125523-CZ-1	Cigna Group/The Senior Unsecured 5.250% 01/15/36	06/11/2026	Bank of America		7,472,250	7,500,000	7,395,244			730		730		7,395,974		76,276	76,276	160,781	01/15/2036	2.A FE
..125896-BV-1	CMS Energy Corp Junior Subordinated 3.750% 12/01/50	06/29/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		580,826	625,000	578,556			43		43		578,599		2,227	2,227	1,823	12/01/2050	2.C FE
..125896-BY-5	CMS Energy Corp CMS ENERGY CORP 6.500% 06/01/55	06/11/2026	Various		15,528,217	15,330,000	15,025,700	15,027,837		1,530		1,530		15,029,367		498,850	498,850	528,672	06/01/2055	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126108-AA-3	Ced California Holdings 4 LLC SR SECD NTS 3.820% 12/31/38	06/30/2026	Various		838,771	838,771	838,771	838,771						838,771				16,021	12/31/2038	2.C
12781*-AA-8	CGA Capital Credit Lease-Backe P/T CERTS 23-CTL 5.645% 06/30/43	06/10/2026	Redemption 100.0000		176,820	176,820	176,820	176,820						176,820				4,202	06/30/2043	1.E Z
14313*-AB-9	Carmax Auto Superstores Inc GTD SR NTS SER B 4.170% 04/27/26	04/27/2026	Various		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				125,100	04/27/2026	2.C
14913U-AA-8	Caterpillar Financial Services Senior Unsecured 4.350% 05/15/26	05/15/2026	Maturity		3,000,000	3,000,000	2,971,680	2,995,474		4,526		4,526		3,000,000				65,250	05/15/2026	1.E FE
15189T-AV-9	CenterPoint Energy Inc Senior Unsecured 4.250% 11/01/28	05/04/2026	ALRe Modco - VIAC GA - AAM		593,203	598,000	593,223			473		473		593,696		(492)	(492)	12,919	11/01/2028	2.B FE
15189T-BH-9	CenterPoint Energy Inc Junior Subordinated 7.000% 02/15/55	06/03/2026	AARe - BOC Life - Surplus		8,822,476	8,500,000	8,824,227	8,791,430		(28,778)		(28,778)		8,762,652		59,824	59,824	476,000	02/15/2055	2.C FE
15189T-BJ-5	CenterPoint Energy Inc Junior Subordinated 6.850% 02/15/55	05/18/2026	ACRA RE 2A Surplus AAM		6,307,042	6,000,000	6,305,026			(2,914)		(2,914)		6,302,113		4,929	4,929	106,175	02/15/2055	2.C FE
15189T-BP-1	CenterPoint Energy Inc Junior Subordinated 6.700% 05/15/55	05/18/2026	ACRA RE 2A Surplus AAM		5,113,913	5,000,000	5,088,467			(1,945)		(1,945)		5,086,522		27,391	27,391	170,292	05/15/2055	2.C FE
15502#-AA-5	Central Port LLC SR SECD NTS 4.860% 11/05/29	06/30/2026	Various		457,500	457,500	450,420	232,500		7,080		7,080		457,500				11,117	11/05/2029	3.A
167885-A#-9	Chicago Parking Meters LLC SR SECD NTS 5.070% 12/30/33	06/30/2026	Redemption 100.0000		83,853	83,853	83,853	83,853						83,853				2,126	12/30/2033	2.B PL
171239-AN-6	Chubb INA Holdings LLC Senior Unsecured 5.300% 05/20/36	06/11/2026	Bank of America		33,204,270	33,000,000	32,887,124			530		530		32,887,654		316,616	316,616	106,883	05/20/2036	1.F FE
171265-C#-6	Chugach Electric Association I 1ST MTG 2020 SER A-B 2.910% 10/30/50	04/30/2026	Various		31,429	31,429	28,457	28,518		2,911		2,911		31,429				457	10/30/2050	1.G
171265-C8-8	Chugach Electric Association I 1ST MTG 2020 SER A-A 2.380% 10/30/39	04/30/2026	Various		449,091	449,091	436,199	438,127		10,964		10,964		449,091				5,344	10/30/2039	1.G
172967-KA-8	Citigroup Inc Subordinated 4.450% 09/29/27	04/21/2026	PRT 6 ACRA Modco AAM		802,036	800,000	788,753	792,662		1,238		1,238		793,899		8,137	8,137	19,976	09/29/2027	2.B FE
172967-LP-4	Citigroup Inc Senior Unsecured 3.668% 07/24/28	06/11/2026	Bank of America		25,446,202	25,690,000	24,993,030	25,157,805		88,581		88,581		25,246,386		199,815	199,815	832,373	07/24/2028	1.G FE
172967-PL-9	Citigroup Inc Senior Unsecured 5.449% 06/11/35	05/28/2026	Various		13,453,301	13,250,000	13,462,399			(562)		(562)		13,461,837		(8,536)	(8,536)	335,650	06/11/2035	1.G FE
172967-PL-9	Citigroup Inc Senior Unsecured 5.449% 06/11/35	05/20/2026	ACRA RE 2A Surplus AAM		7,768,854	7,750,000	7,875,783			(320)		(320)		7,875,463		(106,608)	(106,608)	186,515	06/11/2035	1.G FE
172967-QH-7	Citigroup Inc Senior Unsecured 5.174% 09/11/36	06/11/2026	Various		40,290,767	40,700,000	40,249,704			2,855		2,855		40,252,559		38,208	38,208	516,811	09/11/2036	1.G FE
18539U-AD-7	Clearway Energy Operating LLC CLEARWAY ENERGY OP LLC 3.750% 02/15/31	04/01/2026	Various		233,125	250,000	218,555	221,906		1,001		1,001		222,907		10,218	10,218	5,547	02/15/2031	3.B FE
18539U-AD-7	Clearway Energy Operating LLC CLEARWAY ENERGY OP LLC 3.750% 02/15/31	04/29/2026	Various		15,418											15,418	15,418		02/15/2031	3.B FE
20030N-CJ-8	Comcast Corp Senior Unsecured 3.900% 03/01/38	06/30/2026	Citadel		11,808,529	14,070,000	11,998,288			3,278		3,278		12,001,567		(193,038)	(193,038)	182,910	03/01/2038	1.G FE
20030N-CT-6	Comcast Corp Senior Unsecured 4.150% 10/15/28	06/05/2026	Call 99.7840		24,946,000	25,000,000	24,814,250	24,847,354		22,231		22,231		24,869,584		76,416	76,416	662,847	10/15/2028	1.G FE
209111-EQ-2	Consolidated Edison Co of New Senior Unsecured 5.700% 12/01/36	06/11/2026	Bank of America		5,110,650	5,000,000	4,985,750	4,991,971		241		241		4,992,211		118,439	118,439	151,208	12/01/2036	1.G FE
210385-AB-6	Constellation Energy Generatio Senior Unsecured 5.600% 03/01/28	06/11/2026	Bank of America		25,405,250	25,000,000	25,803,750	25,604,760		(125,139)		(125,139)		25,479,621		(74,371)	(74,371)	1,092,778	03/01/2028	2.A FE
22160N-AA-7	CoStar Group Inc SENIOR 2.800% 07/15/30	06/02/2026	JANE STREET EXECUTION SERVICES		1,363,530	1,500,000	1,585,830	1,540,141		(3,791)		(3,791)		1,536,349		(172,819)	(172,819)	37,100	07/15/2030	2.C FE
233331-BP-1	DTE Energy Co Senior Unsecured 5.050% 10/01/35	05/18/2026	ACRA RE 2A Surplus AAM		13,037,314	13,400,000	13,196,525			720		720		13,197,244		(159,930)	(159,930)	88,347	10/01/2035	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	Dairyland Power Cooperative 1ST MTG SER 13A																			
23389@-AA-9	3.420% 03/30/43	06/30/2026	Redemption 100.0000		191,667	191,667	191,667	191,667						191,667				3,278	03/30/2043	1.G
	Delaware Life Global Funding FABN SER 21-1																			
246114-AA-0	2.662% 06/29/26	06/29/2026	Various		28,000,000	28,000,000	27,893,095	27,970,674		29,326		29,326		28,000,000				372,680	06/29/2026	1.G FE
	Delaware North Cos Inc SR NTS SER 17A																			
24618#-AV-2	4.040% 12/20/27	06/12/2026	Apollo Global Securities, LLC		3,912,000	4,000,000	4,000,000	4,000,000						4,000,000		(88,000)	(88,000)	82,596	12/20/2027	2.C
	Devon Energy Corp Senior Unsecured 5.600%																			
25179M-AL-7	07/15/41	06/11/2026	Bank of America		14,130,958	14,360,000	13,599,269	13,615,605		8,015		8,015		13,623,619		507,339	507,339	328,365	07/15/2041	2.A FE
	Devon Energy Corp Senior Unsecured 5.600%																			
25179M-AL-7	07/15/41	04/06/2026	Morgan Stanley		19,430,800	20,000,000	19,468,748	19,469,063		4,034		4,034		19,473,097		(42,297)	(42,297)	255,111	07/15/2041	2.B FE
	Devon Energy Corp Senior Unsecured 5.000%																			
25179M-AU-7	06/15/45	06/11/2026	Bank of America		6,610,964	7,370,000	6,278,577	6,302,736		12,798		12,798		6,315,533		295,430	295,430	181,179	06/15/2045	2.A FE
	Diamondback Energy Inc Senior Unsecured																			
25278X-BB-4	5.900% 04/18/64	06/11/2026	Various		30,786,563	31,250,000	30,341,107	30,347,309		2,825		2,825		30,350,133		436,429	436,429	1,198,438	04/18/2064	2.B FE
	Discovery Global Holdings Inc WBD TL B 1L USD																			
25472Y-AB-7	6.152% 06/04/33	06/30/2026	Redemption 100.0000		6,226,923	6,226,923	6,211,356			15,567		15,567		6,226,923				1,004,179	06/04/2033	2.C FE
	Dominion Energy Inc Senior Unsecured 5.950%																			
25746U-AV-1	06/15/35	06/11/2026	Bank of America		2,721,706	2,600,000	2,717,208			(996)		(996)		2,716,212		5,494	5,494	76,061	06/15/2035	2.B FE
	Dominion Energy Inc Junior Subordinated																			
25746U-DZ-9	6.000% 02/15/56	06/11/2026	Bank of America		10,630,191	10,650,000	10,657,225	10,656,752		(546)		(546)		10,656,206		(26,015)	(26,015)	543,150	02/15/2056	2.C FE
	Duke Energy Corp Senior Unsecured 5.000%																			
26441C-BU-8	08/15/52	06/11/2026	Bank of America		4,496,612	5,220,000	4,442,272			946		946		4,443,219		53,394	53,394	84,825	08/15/2052	2.B FE
	Duke Energy Corp Senior Unsecured 5.000%																			
26441C-BU-8	08/15/52	05/18/2026	ACRA RE 2A Surplus AAM		10,869,197	12,780,000	10,875,908							10,875,908		(6,711)	(6,711)	165,075	08/15/2052	2.B FE
	Duke Energy Corp Junior Subordinated 6.450%																			
26441C-CG-8	09/01/54	05/18/2026	ACRA RE 2A Surplus AAM		3,741,542	3,600,000	3,735,244			(1,432)		(1,432)		3,733,812		7,730	7,730	49,665	09/01/2054	2.C FE
	EIF Pio Pico LLC SR SECD NTS 4.170%																			
26860#-AA-8	12/31/41	06/30/2026	Redemption 100.0000		94,712	94,712	94,712	94,712						94,712				1,975	12/31/2041	1.G PL
26884L-AN-9	EQT Corp Senior Unsecured 3.625% 05/15/31	06/11/2026	Bank of America		2,807,820	3,000,000	2,805,607			294		294		2,805,901		1,919	1,919	8,156	05/15/2031	2.C FE
26884L-AR-0	EQT Corp Senior Unsecured 5.750% 02/01/34	05/04/2026	ALRe Modco - VIAC GA - AAM		6,534,260	6,300,000	6,600,437	6,592,451		(10,411)		(10,411)		6,582,041		(47,780)	(47,780)	274,706	02/01/2034	2.C FE
26884L-AV-1	EQT Corp Senior Unsecured 5.500% 07/15/28	06/11/2026	Bank of America		503,945	500,000	499,261	499,367		109		109		499,476		4,469	4,469	24,979	07/15/2028	2.C FE
	Edison International Senior Unsecured																			
281020-AN-7	5.750% 06/15/27	04/21/2026	PRT 6 ACRA Modco AAM		605,884	600,000	607,693	604,517		(1,036)		(1,036)		603,481		2,403	2,403	12,075	06/15/2027	2.C FE
	Enbridge Energy Partners LP Senior Unsecured																			
29250R-AG-1	6.300% 12/15/34	04/06/2026	Seaport Global Securities LLC		2,538,456	2,400,000	2,360,738	2,379,721		451		451		2,380,173		158,283	158,283	47,040	12/15/2034	2.A FE
	Encompass Health Corp Senior Unsecured																			
29261A-AB-6	4.750% 02/01/30	04/21/2026	PRT 6 ACRA Modco AAM		1,378,600	1,385,000	1,378,237			363		363		1,378,600				47,513	02/01/2030	3.C FE
	Energy Transfer LP Senior Unsecured 6.050%																			
29273R-AP-4	06/01/41	06/11/2026	Bank of America		6,252,824	6,200,000	6,158,832	6,161,377		688		688		6,162,065		90,759	90,759	199,011	06/01/2041	2.B FE
	Energy Transfer LP Senior Unsecured 4.900%																			
29273R-BE-8	03/15/35	06/11/2026	Various		15,487,842	15,968,000	15,199,444	15,447,970		19,364		19,364		15,467,334		20,508	20,508	580,304	03/15/2035	2.B FE
	Entergy New Orleans LLC 1ST MTG 4.190%		AAIA PRT Ded ATT ACRA1 Mod AAM																	
29365@-AD-8	11/19/31	04/21/2026			4,709,937	5,000,000	5,000,000	5,000,000						5,000,000		(290,063)	(290,063)	88,456	11/19/2031	2.B
	Enterprise Products Operating Junior																			
29379V-BN-2	Subordinated 5.250% 08/16/77	06/11/2026	Various		44,542,502	44,880,000	44,313,919	44,317,756		690		690		44,318,446		224,056	224,056	1,937,320	08/16/2077	2.B FE
	Enterprise Products Operating Junior																			
29379V-BR-3	Subordinated 5.375% 02/15/78	06/11/2026	Various		55,346,020	55,730,000	55,350,582	55,351,728		1,715		1,715		55,353,443		(7,423)	(7,423)	2,471,277	02/15/2078	2.B FE
	Enterprise Products Operating Senior																			
29379V-BZ-5	Unsecured 3.950% 01/31/60	05/11/2026	ALRe Corporate AAM		733,989	1,000,000	993,600	994,058		30		30		994,088		(260,099)	(260,099)	30,832	01/31/2060	1.G FE
	Enterprise Products Operating Senior																			
29379V-CF-8	Unsecured 4.850% 01/31/34	06/01/2026	Royal Bank of Canada		39,843,200	40,000,000	39,882,000	39,902,086		4,203		4,203		39,906,289		(63,089)	(63,089)	1,627,444	01/31/2034	1.G FE
	Equinix Inc Senior Unsecured 1.450%																			
29444U-BQ-8	05/15/26	05/15/2026	Maturity		2,000,000	2,000,000	1,997,120	1,999,778		222		222		2,000,000				14,500	05/15/2026	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..30161N-AU-5	Exelon Corp Senior Unsecured 3.400% 04/15/26	. 04/15/2026 .	Maturity		6,000,000	6,000,000	5,781,900	5,971,770		28,230		28,230		6,000,000				102,000	. 04/15/2026 .	2.B FE
..30161N-BQ-3	Exelon Corp Jr Subordinated 6.500% 03/15/55	. 06/11/2026 .	Bank of America		23,242,497	22,580,000	23,467,688	23,466,857		(25,834)		(25,834)		23,441,023		(198,525)	(198,525)	1,088,544	. 03/15/2055 .	2.C FE
..30288*-AC-4	FLNG Liquefaction 2 LLC SR SECD NTS SER A 4.280% 06/30/38	. 06/30/2026 .	Redemption 100.0000		331,500	331,500	331,500	331,500						331,500				7,094	. 06/30/2038 .	2.B FE
..30288*-AE-0	FLNG Liquefaction 2 LLC SR SECD NTS 4.390% 12/31/38	. 06/30/2026 .	Various		203,000	203,000	191,751	192,344		10,656		10,656		203,000				4,456	. 12/31/2038 .	2.B FE
..30306V-A@-8	FLNG Liquefaction 3 LLC SR SECD NTS 4.360% 06/30/39	. 06/30/2026 .	Various		808,000	808,000	797,141	646,400		10,859		10,859		808,000				17,614	. 06/30/2039 .	2.B FE
..31428X-DK-9	FedEx Corp Senior Unsecured 3.900% 02/01/35	. 06/11/2026 .	Bank of America		913,620	1,000,000	935,247	935,671		1,750		1,750		937,422		(23,802)	(23,802)	14,192	. 02/01/2035 .	2.B FE
..316773-DK-3	Fifth Third Bancorp Senior Unsecured 6.339% 07/27/29	. 04/08/2026 .	Fifth Third Bank		12,462,840	12,000,000	12,501,720	12,384,959		(38,584)		(38,584)		12,346,375		116,465	116,465	532,476	. 07/27/2029 .	2.A FE
..341081-GR-2	Florida Power & Light Co Senior Unsecured 4.450% 05/15/26	. 05/15/2026 .	Maturity		9,000,000	9,000,000	8,995,770	8,999,440		560		560		9,000,000				100,125	. 05/15/2026 .	1.E FE
..36256#-AA-9	Gsrp Portfolio I LLC GTD SR SECD NTS 3.770% 12/31/44	. 06/30/2026 .	Various		506,074	506,074	506,074	506,069		6		6		506,074				9,540	. 12/31/2044 .	2.B PL
..37270*-AA-3	Georgetown Energy Partners, LL SR SECD NTS 3.580% 06/30/51	. 06/30/2026 .	Redemption 100.0000		17,529	17,529	17,529	17,529						17,529				314	. 06/30/2051 .	1.G PL
..374593-A*-2	Giants Stadium LLC SR SECD NTS SER 2010 7.100% 04/01/40	. 04/01/2026 .	Redemption 100.0000		459,333	459,333	459,333	459,333						459,333				16,306	. 04/01/2040 .	2.B PL
..375558-BT-9	Gilead Sciences Inc Senior Unsecured 2.800% 10/01/50	. 06/11/2026 .	Bank of America		5,493,075	8,750,000	5,470,675			14,557		14,557		5,485,232		7,843	7,843	170,819	. 10/01/2050 .	1.G FE
..375558-CD-3	Gilead Sciences Inc Senior Unsecured 5.500% 11/15/54	. 06/04/2026 .	Various		48,918,650	50,000,000	47,947,500			1,337		1,337		47,948,837		969,813	969,813	146,667	. 11/15/2054 .	1.G FE
..37959E-30-0	Globe Life Inc Junior Subordinated 4.250% 06/15/61	. 06/11/2026 .	Seaport Global Securities LLC		12,688,000	832,000	20,800,000	20,800,000						20,800,000		(8,112,005)	(8,112,005)	221,000	. 06/15/2061 .	2.B FE
..38141G-F2-5	Goldman Sachs Group Inc/The Senior Unsecured 5.094% 04/20/34	. 05/20/2026 .	Various		74,699,980	75,200,000	75,200,000							75,200,000		(500,020)	(500,020)	250,059	. 04/20/2034 .	1.F FE
..38141G-FD-1	Goldman Sachs Group Inc/The Subordinated 6.750% 10/01/37	. 06/11/2026 .	Bank of America		574,833	530,000	605,084	578,493		(1,330)		(1,330)		577,163		(2,330)	(2,330)	24,943	. 10/01/2037 .	2.B FE
..38141G-WL-4	Goldman Sachs Group Inc/The Senior Unsecured 3.691% 06/05/28	. 06/11/2026 .	Bank of America		12,707,136	12,810,000	12,493,721	12,572,096		41,879		41,879		12,613,975		93,161	93,161	245,602	. 06/05/2028 .	2.A FE
..38152B-AA-9	Goldman Sachs Private Credit C Senior Unsecured 5.875% 05/06/28	. 05/06/2026 .	Various		49,993,700	49,850,000	50,030,157	50,018,167		(24,467)		(24,467)		49,993,700				1,464,344	. 05/06/2028 .	2.C FE
..38152B-AC-5	Goldman Sachs Private Credit C Senior Unsecured 6.250% 05/06/30	. 05/06/2026 .	Tax Free Exchange		117,464,409	117,600,000	117,435,442	117,454,195		10,214		10,214		117,464,409				3,675,000	. 05/06/2030 .	2.C FE
..38152B-AE-1	Goldman Sachs Private Credit C Senior Unsecured 5.375% 01/31/29	. 05/06/2026 .	Various		41,751,088	42,000,000	41,708,520	41,723,356		27,732		27,732		41,751,088				1,254,167	. 01/31/2029 .	2.C FE
..38152B-AG-6	Goldman Sachs Private Credit C Senior Unsecured 5.875% 01/31/31	. 05/06/2026 .	Various		19,792,462	20,000,000	19,774,498	16,592,677		15,455		15,455		19,792,462				528,750	. 01/31/2031 .	2.C FE
..38152B-AJ-0	Goldman Sachs Private Credit C Senior Unsecured 5.050% 02/23/28	. 05/06/2026 .	Tax Free Exchange		1,971,100	1,980,000	1,970,140			961		961		1,971,100				20,276	. 02/23/2028 .	2.C FE
..39949#-AA-6	GROUND LEASE TR 16B (URBAN TOW P/T CERTS 4.715% 05/15/52	. 06/15/2026 .	Redemption 100.0000		6,411	6,411	6,436	6,431		(20)		(20)		6,411				126	. 05/15/2052 .	1.F PL
..39951#-AA-1	Ground Lease Trust A - 2018A P/T CERTS 4.580% 02/15/51	. 06/15/2026 .	Redemption 100.0000		64,205	64,205	64,205	64,205						64,205				1,226	. 02/15/2051 .	3.B PL
..40139L-BA-0	Guardian Life Global Funding Secured 1.250% 11/19/27	. 06/11/2026 .	Bank of America		6,512,428	6,800,000	5,993,520	6,366,638		99,376		99,376		6,466,014		46,414	46,414	47,931	. 11/19/2027 .	1.B FE
..40139L-BQ-5	Guardian Life Global Funding Secured 4.916% 04/30/33	. 05/04/2026 .	ALRe Modco - VIAC GA - AAM		7,783,203	7,800,000	7,776,392							7,776,392		6,811	6,811	4,261	. 04/30/2033 .	1.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
40440V-BB-0	HPS Corporate Lending Fund Senior Unsecured 4.900% 09/11/28	06/11/2026	Bank of America		19,766,593	20,210,000	20,155,771			3,702		3,702		20,159,473		(392,880)	(392,880)	250,323	09/11/2028	2.C FE
40467@-AA-8	Ha-Ga Receivables Trust Series P/T CERTS SER A 4.000% 04/01/34	04/01/2026	Various		137,893	137,893	137,893	137,893						137,893				1,839	04/01/2034	1.C YE
40467@-AA-8	Ha-Ga Receivables Trust Series P/T CERTS SER A 4.000% 04/01/34	06/01/2026	Various		278,039	278,039	278,039	278,039						278,039				5,108	04/01/2034	1.C
437076-BX-9	Home Depot Inc/The Senior Unsecured 4.500% 12/06/48	06/11/2026	Various		6,148,498	7,300,000	6,091,640	61,144		1,824		1,824		6,091,477		57,021	57,021	169,725	12/06/2048	1.F FE
45866F-AW-4	Intercontinental Exchange Inc Senior Unsecured 4.600% 03/15/33	05/20/2026	ACRA RE 2A Surplus AAM		1,466,492	1,500,000	1,496,107			50		50		1,496,157		(29,665)	(29,665)	12,458	03/15/2033	1.G FE
46433@-AA-6	Iskandar Ventures LLC SECD REV NTS SER 20-1 3.410% 06/15/39	05/06/2026	Various		70,464,839	70,464,839	70,464,839	70,464,839						70,464,839				941,117	06/15/2039	1.E PL
46433@-AA-6	Iskandar Ventures LLC SECD REV NTS SER 20-1 3.410% 06/15/39	04/15/2026	Various		323,540	323,540	323,540	323,540						323,540				3,678	06/15/2039	1.E PL
465685-AD-7	ITC Holdings Corp SR NTS 6.375% 09/30/36	06/11/2026	Bank of America		5,191,400	5,000,000	4,763,750	4,859,805		4,059		4,059		4,863,864		327,536	327,536	223,125	09/30/2036	2.B FE
46625H-HF-0	JPMorgan Chase & Co Senior Unsecured 6.400% 05/15/38	06/11/2026	Bank of America		328,353	300,000	335,382	322,604		(578)		(578)		322,026		6,327	6,327	11,040	05/15/2038	1.F FE
46647P-BU-9	JPMorgan Chase & Co Senior Unsecured 1.764% 11/19/31	05/27/2026	Various		18,028,288	20,517,000	17,303,422	17,636,311		176,175		176,175		17,812,486		215,802	215,802	190,008	11/19/2031	1.E FE
46647P-FP-6	JPMorgan Chase & Co Senior Unsecured 5.148% 04/23/37	05/04/2026	ALRe Modco - VIAC GA - AAM		8,809,901	8,850,000	8,850,000							8,850,000		(40,099)	(40,099)	13,921	04/23/2037	1.E FE
48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35	06/15/2026	Redemption 100.0000		8,905	8,905	8,905	8,905						8,905				116	12/31/2035	2.A PL
494550-AW-6	Kinder Morgan Energy Partners Senior Unsecured 6.950% 01/15/38	06/11/2026	Bank of America		9,183,818	8,250,000	9,153,705			(3,324)		(3,324)		9,150,381		33,437	33,437	234,128	01/15/2038	2.A FE
494550-AW-6	Kinder Morgan Energy Partners Senior Unsecured 6.950% 01/15/38	05/18/2026	ACRA RE 2A Surplus AAM		18,581,817	16,750,000	18,584,795							18,584,795		(2,978)	(2,978)	397,743	01/15/2038	2.A FE
49456B-AG-6	Kinder Morgan Inc Senior Unsecured 5.300% 12/01/34	06/11/2026	Bank of America		6,631,350	6,600,000	6,699,264			(782)		(782)		6,698,482		(67,132)	(67,132)	185,588	12/01/2034	2.A FE
49456B-AG-6	Kinder Morgan Inc Senior Unsecured 5.300% 12/01/34	05/20/2026	ACRA RE 2A Surplus AAM		13,380,403	13,400,000	13,601,536			(568)		(568)		13,600,969		(220,566)	(220,566)	333,399	12/01/2034	2.A FE
49456B-AT-8	Kinder Morgan Inc Senior Unsecured 3.600% 02/15/51	06/11/2026	Bank of America		14,601,338	20,840,000	14,631,556	14,632,546		45,888		45,888		14,678,434		(77,096)	(77,096)	618,948	02/15/2051	2.A FE
501044-DM-0	Kroger Co/The Senior Unsecured 5.400% 01/15/49	05/06/2026	ALRe Corporate AAM		467,432	500,000	498,187	498,325		13		13		498,338		(30,906)	(30,906)	21,825	01/15/2049	2.B FE
50247@-AA-4	Lv Stadium Events Company LLC SR SECD NTS 3.360% 06/30/45	06/30/2026	Various		565,430	565,430	549,595	550,227		15,203		15,203		565,430				9,499	06/30/2045	2.A PL
51223*-AH-7	Lakeview Loan Servicing LLC Lakeview Loan Servicing LLC 7.010% 11/13/28	04/21/2026	AAIA PR COM TX ACRA MOD AAM AF		15,279,291	15,000,000	15,000,000	15,000,000						15,000,000		279,291	279,291	847,042	11/13/2028	1.E PL
52678@-AA-8	Lerado Investments SR SECD NTS 3.860% 03/31/36	06/30/2026	Redemption 100.0000		30,135	30,135	30,135	30,135						30,135				582	03/31/2036	2.B PL
532457-DF-2	Eli Lilly & Co Senior Unsecured 5.550% 10/15/55	06/11/2026	Bank of America		8,196,128	8,250,000	8,061,323			247		247		8,061,570		134,558	134,558	72,497	10/15/2055	1.D FE
532457-DP-0	Eli Lilly & Co Senior Unsecured 5.600% 05/20/56	06/11/2026	Bank of America		30,949,470	31,000,000	30,628,116			294		294		30,628,410		321,060	321,060	106,089	05/20/2056	1.D FE
539830-BT-5	Lockheed Martin Corp Senior Unsecured 4.300% 06/15/62	05/11/2026	ALRe Corporate AAM		783,345	1,000,000	792,348	792,979		637		637		793,616		(10,271)	(10,271)	17,439	06/15/2062	1.F FE
539830-BW-8	Lockheed Martin Corp Senior Unsecured 5.250% 01/15/33	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		279,511	270,000	284,211			(845)		(845)		283,366		(3,855)	(3,855)	13,388	01/15/2033	1.F FE
539830-BZ-1	Lockheed Martin Corp Senior Unsecured 4.450% 05/15/28	06/11/2026	Various		12,115,851	12,100,000	12,125,286	12,118,530		(4,095)		(4,095)		12,114,436		1,415	1,415	309,609	05/15/2028	1.F FE
539830-CA-5	Lockheed Martin Corp Senior Unsecured 4.750% 02/15/34	04/08/2026	Various		13,629,945	13,500,000	13,229,842	13,265,254		6,440		6,440		13,271,694		358,251	358,251	416,813	02/15/2034	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..539830-CA-5	Lockheed Martin Corp Senior Unsecured 4.750% 02/15/34	05/20/2026	ACRA RE 2A Surplus AAM		8,554,715	8,700,000	8,240,256	8,319,550		14,605		14,605		8,334,155		220,560	220,560	315,677	02/15/2034	1.F FE
..539830-CC-1	Lockheed Martin Corp Senior Unsecured 4.500% 02/15/29	06/11/2026	Bank of America		6,099,207	6,100,000	6,223,159	6,189,244		(12,437)		(12,437)		6,176,808		(77,601)	(77,601)	226,463	02/15/2029	1.F FE
..54336#-AA-6	Longwood Energy Partners LLC SR SECD NTS 4.490% 06/30/51	06/30/2026	Various		73,437	73,437	73,437	73,437						73,437				1,649	06/30/2051	2.C PL
..548661-EJ-2	Lowe's Cos Inc Senior Unsecured 4.250% 04/01/52	06/11/2026	Bank of America		3,846,348	4,950,000	3,782,048			1,328		1,328		3,783,375		62,973	62,973	41,491	04/01/2052	2.A FE
..548661-EJ-2	Lowe's Cos Inc Senior Unsecured 4.250% 04/01/52	05/18/2026	ACRA RE 2A Surplus AAM		7,674,384	10,050,000	7,678,703							7,678,703		(4,318)	(4,318)	55,764	04/01/2052	2.A FE
..548661-EM-5	Lowe's Cos Inc Senior Unsecured 5.625% 04/15/53	06/11/2026	Bank of America		3,151,698	3,300,000	3,110,019			226		226		3,110,245		41,453	41,453	29,391	04/15/2053	2.A FE
..548661-EM-5	Lowe's Cos Inc Senior Unsecured 5.625% 04/15/53	05/18/2026	ACRA RE 2A Surplus AAM		6,307,466	6,700,000	6,314,281							6,314,281		(6,815)	(6,815)	34,547	04/15/2053	2.A FE
..55280M-AA-4	Mas Georgia Lfg SECD NTS SER 15 5.000% 12/01/35	06/01/2026	Redemption 100.0000		373,762	373,762	373,762	373,762						373,762				9,344	12/01/2035	4.A PL
..55336V-BY-5	MPLX LP Senior Unsecured 5.400% 04/01/35	05/18/2026	ACRA RE 2A Surplus AAM		15,854,262	16,000,000	16,010,400							16,010,400		(156,138)	(156,138)	112,800	04/01/2035	2.B FE
..55336V-CC-2	MPLX LP Senior Unsecured 5.400% 09/15/35	05/18/2026	ACRA RE 2A Surplus AAM		6,636,839	6,700,000	6,637,154							6,637,154		(315)	(315)	63,315	09/15/2035	2.B FE
..55336V-CE-8	MPLX LP Senior Unsecured 5.300% 04/01/36	05/18/2026	ACRA RE 2A Surplus AAM		16,358,579	16,750,000	16,364,415							16,364,415		(5,836)	(5,836)	236,733	04/01/2036	2.B
..571676-AD-7	Mars Inc NTS 3.875% 04/01/39	06/11/2026	Bank of America		4,314,000	5,000,000	4,125,919	4,241,560		17,702		17,702		4,259,261		54,739	54,739	135,087	04/01/2039	1.F FE
..571748-CD-2	Marsh & McLennan Cos Inc Senior Unsecured 5.400% 03/15/55	06/11/2026	Bank of America		7,782,473	8,250,000	7,656,248			683		683		7,656,931		125,542	125,542	107,663	03/15/2055	1.G FE
..571748-CD-2	Marsh & McLennan Cos Inc Senior Unsecured 5.400% 03/15/55	05/18/2026	ACRA RE 2A Surplus AAM		15,552,889	16,750,000	15,544,503							15,544,503		8,387	8,387	158,288	03/15/2055	1.G
..571903-BU-6	Marriott International Inc/MD Senior Unsecured 5.500% 04/15/37	06/11/2026	Bank of America		4,957,623	4,950,000	4,927,280			147		147		4,927,426		30,197	30,197	43,106	04/15/2037	2.B FE
..571903-BZ-5	Marriott International Inc/MD Senior Unsecured 5.100% 05/01/38	06/11/2026	Bank of America		6,331,710	6,600,000	6,265,380			1,594		1,594		6,266,974		64,736	64,736	104,720	05/01/2038	2.B FE
..57629W-6F-2	MassMutual Global Funding II Senior Secured 4.500% 04/10/26	04/10/2026	Various		14,300,000	14,300,000	14,227,637	14,288,903		11,097		11,097		14,300,000				321,750	04/10/2026	1.B FE
..58013M-FT-6	McDonald's Corp Senior Unsecured 5.150% 09/09/52	06/11/2026	Bank of America		4,506,134	4,950,000	4,429,953			653		653		4,430,606		75,527	75,527	65,856	09/09/2052	2.A FE
..58013M-FT-6	McDonald's Corp Senior Unsecured 5.150% 09/09/52	05/18/2026	ACRA RE 2A Surplus AAM		8,989,774	10,050,000	8,994,147							8,994,147		(4,373)	(4,373)	99,202	09/09/2052	2.A
..58013M-FW-9	McDonald's Corp Senior Unsecured 5.450% 08/14/53	06/11/2026	Bank of America		3,143,976	3,300,000	3,086,094			294		294		3,086,388		57,588	57,588	58,951	08/14/2053	2.A FE
..58506D-AA-6	Medline Borrower LP/Medline Co MEDLINE BORROWER/MEDL CO 6.250% 04/01/29	05/28/2026	Call 103.1250		86,625	84,000	84,632	84,487		(84)		(84)		84,403		(403)	(403)	6,081	04/01/2029	2.C FE
..58506D-AA-6	Medline Borrower LP/Medline Co MEDLINE BORROWER/MEDL CO 6.250% 04/01/29	04/29/2026	Various		3,381														04/01/2029	2.C FE
..58933Y-BT-1	Merck & Co Inc Senior Unsecured 5.700% 09/15/55	06/11/2026	Bank of America		8,237,543	8,250,000	8,085,743			301		301		8,086,044		151,499	151,499	113,644	09/15/2055	1.E FE
..58933Y-CB-9	Merck & Co Inc MERCK & CO INC 5.784% 04Dec55 5.550% 12/04/55	06/11/2026	Bank of America		8,078,813	8,250,000	7,902,593			567		567		7,903,160		175,653	175,653	239,113	12/04/2055	1.E FE
..58933Y-CG-8	Merck & Co Inc Senior Unsecured 5.200% 05/22/36	06/11/2026	Bank of America		16,590,090	16,500,000	16,450,612			212		212		16,450,824		139,266	139,266	47,667	05/22/2036	1.E FE
..58933Y-CH-6	Merck & Co Inc Senior Unsecured 5.750% 05/22/46	06/11/2026	Bank of America		16,704,270	16,500,000	16,453,305			71		71		16,453,376		250,894	250,894	52,708	05/22/2046	1.E FE
..58933Y-CJ-2	Merck & Co Inc Senior Unsecured 5.850% 05/22/56	06/11/2026	Bank of America		43,743,414	42,900,000	42,784,599			80		80		42,784,679		958,735	958,735	139,425	05/22/2056	1.D FE
..594457-BT-9	DTE Gas Co Senior Secured 5.700% 03/15/33	05/20/2026	ACRA RE 2A Surplus AAM		1,020,745	1,000,000	1,039,316			(365)		(365)		1,038,952		(18,207)	(18,207)	10,292	03/15/2033	1.F FE
..607120-FQ-0	Mobile Airport Authority SR NTS 5.130% 11/09/42	05/09/2026	Redemption 100.0000		177,447	177,447	177,447	177,447						177,447				4,552	11/09/2042	1.F

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
61690U-BE-3	Morgan Stanley Bank NA Senior Unsecured 4.968% 07/14/28	06/11/2026	Bank of America		12,440,291	12,380,000	12,494,391	12,461,424		(23,160)		(23,160)		12,438,263		2,027	2,027	560,368	07/14/2028	1.D FE
61747Y-FM-2	Morgan Stanley Subordinated 5.942% 02/07/39	06/01/2026	Morgan Stanley		12,370,680	12,000,000	12,000,000	12,000,000						12,000,000		370,680	370,680	584,297	02/07/2039	2.A FE
61748U-AE-2	Morgan Stanley Senior Unsecured 5.230% 01/15/31	05/18/2026	ACRA RE 2A Surplus AAM		5,051,858	5,000,000	5,100,719			(1,688)		(1,688)		5,099,031		(47,174)	(47,174)	89,346	01/15/2031	1.E FE
61748U-AX-0	Morgan Stanley Senior Unsecured 5.296% 04/10/37	04/30/2026	ALRe Corporate AAM		5,959,693	6,000,000	6,000,000							6,000,000		(40,307)	(40,307)	11,475	04/10/2037	1.E FE
61773*-AA-5	Morongo Transmission LLC SR SECD NTS SER A 3.320% 07/12/51	06/30/2026	Redemption 100.0000		64,779	64,779	64,779	64,779						64,779				1,064	07/12/2051	1.G PL
61773*-AB-3	Morongo Transmission LLC SR SECD NTS SER B 3.440% 07/12/51	06/30/2026	Redemption 100.0000		56,164	56,164	56,164	56,164						56,164				966	07/12/2051	1.G PL
61778E-UR-0	Morgan Stanley Bank NA Senior Unsecured 4.788% 05/10/30	05/20/2026	Athene Re 4 AAM		199,687	200,000	200,198			(4)		(4)		200,195		(508)	(508)	372	05/10/2030	1.D
62927#-AS-5	Nfl Ventures LP SR GTD NTS 20-A-A 3.020% 04/15/35	04/15/2026	Redemption 100.0000		862,291	862,291	748,404	763,094		99,198		99,198		862,291				13,021	04/15/2035	1.E FE
62927#-AT-3	Nfl Ventures LP SR GTD NTS 20-A-B 3.420% 04/15/45	04/15/2026	Redemption 100.0000		285,231	285,231	228,538	231,850		53,381		53,381		285,231				4,877	04/15/2045	1.E FE
62930@-AA-1	NJ AMA FEE 2021 LLC SR SECD NTS 3.517% 11/25/36	06/25/2026	Redemption 100.0000		183,817	183,817	167,658			16,158		16,158		183,817				2,174	11/25/2036	1.G PL
636180-BN-0	National Fuel Gas Co Senior Unsecured 3.950% 09/15/27	06/11/2026	Various		4,956,050	5,000,000	4,944,552	4,978,682		5,442		5,442		4,984,124		(28,074)	(28,074)	146,479	09/15/2027	2.C FE
64952W-CX-9	New York Life Global Funding Secured 3.000% 01/10/28	06/11/2026	Bank of America		9,772,300	10,000,000	9,555,500	9,729,365		57,796		57,796		9,787,161		(14,861)	(14,861)	276,667	01/10/2028	1.B FE
64952W-EY-5	New York Life Global Funding Secured 4.850% 01/09/28	06/11/2026	Various		42,891,576	42,640,000	43,232,693	24,596,104		(91,533)		(91,533)		43,049,545		(157,969)	(157,969)	1,471,587	01/09/2028	1.B FE
65339K-AV-2	NextEra Energy Capital Holding Junior Subordinated 4.800% 12/01/77	06/11/2026	Various		17,150,035	17,450,000	17,439,316	17,275,056		(17,808)		(17,808)		17,257,247		(107,213)	(107,213)	444,393	12/01/2077	2.B FE
65339K-CW-8	NextEra Energy Capital Holding Junior Subordinated 6.700% 09/01/54	06/03/2026	AARe - BOC Life - Surplus		10,311,068	10,000,000	10,339,594			(32,106)		(32,106)		10,307,488		3,580	3,580	506,222	09/01/2054	2.B FE
65339K-DL-1	NextEra Energy Capital Holding Senior Unsecured 5.450% 03/15/35	05/20/2026	ACRA RE 2A Surplus AAM		16,799,959	16,750,000	17,115,009			(1,026)		(1,026)		17,113,984		(314,025)	(314,025)	164,825	03/15/2035	2.A
65473P-AR-6	NiSource Inc Junior Subordinated 6.950% 11/30/54	04/29/2026	Various		31,737											31,737	31,737		11/30/2054	2.C FE
65473P-AU-9	NiSource Inc Senior Unsecured 5.850% 04/01/55	06/11/2026	Bank of America		8,122,703	8,250,000	7,985,010			356		356		7,985,366		137,337	137,337	95,184	04/01/2055	2.B FE
65473P-AU-9	NiSource Inc Senior Unsecured 5.850% 04/01/55	05/18/2026	ACRA RE 2A Surplus AAM		16,208,938	16,750,000	16,211,990							16,211,990		(3,052)	(3,052)	127,928	04/01/2055	2.B FE
66989H-BK-3	Novartis Capital Corp Senior Unsecured 5.600% 03/18/46	06/11/2026	Bank of America		11,611,215	11,550,000	11,468,342			350		350		11,468,691		142,524	142,524	150,920	03/18/2046	1.D FE
67090S-AA-6	Nuveen Churchill Direct Lendin Senior Unsecured 6.650% 03/15/30	05/15/2026	Various		26,794,021	26,704,000	26,652,728	26,665,403		2,769		2,769		26,668,172		125,849	125,849	1,133,386	03/15/2030	2.C FE
67103H-AF-4	O'Reilly Automotive Inc Senior Unsecured 3.600% 09/01/27	06/11/2026	Bank of America		3,956,200	4,000,000	3,821,994	3,903,737		25,069		25,069		3,928,807		27,393	27,393	112,400	09/01/2027	2.A FE
674599-DJ-1	Occidental Petroleum Corp Senior Unsecured 6.200% 03/15/40	06/11/2026	Bank of America		2,088,620	2,000,000	2,065,357			(885)		(885)		2,064,472		24,148	24,148	91,967	03/15/2040	2.C FE
674599-EM-3	Occidental Petroleum Corp Senior Unsecured 6.050% 10/01/54	06/11/2026	Bank of America		9,333,372	9,231,000	9,047,633			1,642		1,642		9,049,274		284,098	284,098	389,382	10/01/2054	2.C FE
674599-EM-3	Occidental Petroleum Corp Senior Unsecured 6.050% 10/01/54	05/06/2026	Various		17,946,773	18,300,000	18,639,642	18,637,785		(1,309)		(1,309)		18,636,476		(689,703)	(689,703)	661,215	10/01/2054	2.C FE
677050-AK-2	Oglethorpe Power Corp Secured 4.550% 06/01/44	06/29/2026	Call 100.0000		12,100,000	12,100,000	11,939,330	11,972,075		2,207		2,207		11,974,282		125,718	125,718	318,096	06/01/2044	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..677050-AN-6	Oglethorpe Power Corp Secured 5.050% 10/01/48	05/04/2026	ALRe Modco - VIAC GA - AAM		3,848,988	4,350,000	3,912,738			3,294		3,294		3,916,032		(67,044)	(67,044)	129,974	10/01/2048	2.A FE
..679574-AH-6	Old Dominion Electric Cooperat BDS 2003 SER A 5.676% 12/01/28	06/11/2026	Bank of America		100,094	99,994	110,077	102,714		(619)		(619)		102,095		(2,002)	(2,002)	3,011	12/01/2028	1.E FE
..681919-BD-7	Omnicom Group Inc Senior Unsecured 2.600% 08/01/31	04/08/2026	Market Axess		1,802,680	2,000,000	1,671,000	1,747,020		10,740		10,740		1,757,760		44,920	44,920	35,822	08/01/2031	2.A FE
..68389X-DZ-5	Oracle Corp Senior Unsecured 5.700% 02/04/36	04/08/2026	Various		35,945,011	37,072,000	36,930,300			299		299		36,930,600		(985,588)	(985,588)	381,533	02/04/2036	2.B FE
..690470-AB-8	Ovintiv Inc Senior Unsecured 5.650% 05/15/28	04/20/2026	Call 102.9110		3,087,330	3,000,000	2,999,190	2,999,539		55		55		2,999,595		405	405	160,309	05/15/2028	2.C FE
..694476-AA-0	Pacific LifeCorp Senior Unsecured 6.600% 09/15/33	05/20/2026	ACRA RE 2A Surplus AAM		10,734,157	10,000,000	10,951,200			(6,759)		(6,759)		10,944,441		(210,284)	(210,284)	119,167	09/15/2033	1.G FE
..694476-AE-2	Pacific LifeCorp Senior Unsecured 3.350% 09/15/50	06/11/2026	Bank of America		5,574,113	8,250,000	5,459,768			3,544		3,544		5,463,312		110,801	110,801	66,791	09/15/2050	1.G FE
..694476-AE-2	Pacific LifeCorp Senior Unsecured 3.350% 09/15/50	05/18/2026	ACRA RE 2A Surplus AAM		11,098,369	16,750,000	11,084,983							11,084,983		13,387	13,387	98,197	09/15/2050	1.G FE
..695114-CL-0	PacifiCorp Secured 6.000% 01/15/39	04/21/2026	Morgan Stanley		5,871,456	5,700,000	5,895,909	5,885,496		(3,024)		(3,024)		5,882,473		(11,017)	(11,017)	263,150	01/15/2039	2.A FE
..709599-BU-7	Penske Truck Leasing Co Lp / P Senior Unsecured 5.750% 05/24/26	05/24/2026	Maturity		6,600,000	6,600,000	6,592,278	6,598,903		1,097		1,097		6,600,000				189,750	05/24/2026	2.B FE
..718172-AC-3	Philip Morris International In Senior Unsecured 6.375% 05/16/38	06/11/2026	Bank of America		21,734,200	20,000,000	21,510,400			(5,513)		(5,513)		21,504,887		229,313	229,313	92,083	05/16/2038	1.G FE
..718172-CR-8	Philip Morris International In Senior Unsecured 0.875% 05/01/26	05/01/2026	Maturity		2,000,000	2,000,000	1,980,445	1,998,711		1,289		1,289		2,000,000				8,750	05/01/2026	1.F FE
..74355*-AA-4	Project Service LLC SR SECD NTS 3.160% 05/27/43	05/27/2026	Various		130,203	130,203	130,203	130,203						130,203				2,057	05/27/2043	2.A PL
..744320-BF-8	Prudential Financial Inc Junior Subordinated 5.700% 09/15/48	06/11/2026	Bank of America		997,600	1,000,000	1,000,984	1,000,789		(122)		(122)		1,000,666		(3,066)	(3,066)	42,275	09/15/2048	2.B FE
..74432Q-AQ-8	Prudential Financial Inc Senior Unsecured 5.700% 12/14/36	06/11/2026	Bank of America		5,236,694	5,090,000	5,231,444	5,226,141		(4,145)		(4,145)		5,221,996		14,697	14,697	143,453	12/14/2036	1.G FE
..74762E-AK-8	Quanta Services Inc Senior Unsecured 4.750% 08/09/27	06/11/2026	Bank of America		6,116,348	6,100,000	6,174,237	6,141,488		(11,859)		(11,859)		6,129,629		(13,281)	(13,281)	243,873	08/09/2027	2.B FE
..749983-AA-0	RWE Finance US LLC Senior Unsecured 5.875% 04/16/34	05/20/2026	ACRA RE 2A Surplus AAM		15,311,325	15,000,000	15,649,950			(6,683)		(6,683)		15,643,267		(331,942)	(331,942)	523,854	04/16/2034	2.B FE
..75513E-CA-7	RTX Corp Senior Unsecured 4.875% 10/15/40	06/11/2026	Bank of America		3,542,438	3,750,000	3,479,588			788		788		3,480,376		62,062	62,062	28,945	10/15/2040	2.A FE
..75513E-CR-0	RTX Corp Senior Unsecured 5.150% 02/27/33	04/21/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		422,370	410,000	425,434			(534)		(534)		424,900		(2,530)	(2,530)	13,725	02/27/2033	2.A FE
..75513E-CX-7	RTX Corp Senior Unsecured 6.400% 03/15/54	06/11/2026	Bank of America		7,880,243	7,250,000	7,743,363			(339)		(339)		7,743,023		137,219	137,219	112,133	03/15/2054	2.A FE
..75513E-CX-7	RTX Corp Senior Unsecured 6.400% 03/15/54	05/18/2026	ACRA RE 2A Surplus AAM		18,926,816	17,750,000	18,957,888							18,957,888		(31,071)	(31,071)	198,800	03/15/2054	2.A FE
..759351-AT-6	Reinsurance Group of America I Subordinated 6.650% 09/15/55	05/18/2026	ACRA RE 2A Surplus AAM		11,061,533	10,980,000	11,008,829			(97)		(97)		11,008,732		52,801	52,801	127,780	09/15/2055	2.B FE
..78387G-AM-5	AT&T Inc Senior Unsecured 6.450% 06/15/34	06/11/2026	Bank of America		8,563,360	8,000,000	9,141,760	8,646,474		(27,536)		(27,536)		8,618,938		(55,578)	(55,578)	253,700	06/15/2034	2.B FE
..78410G-AG-9	SBA Communications Corp SBA COMMUNICATIONS CORP 3.125% 02/01/29	04/29/2026	Various		8,933									8,933				78,125	02/01/2029	3.A FE
..79587J-2B-8	Sammons Financial Group Global Secured 5.050% 01/10/28	06/11/2026	Bank of America		5,015,700	5,000,000	5,060,840			(7,863)		(7,863)		5,052,977		(37,277)	(37,277)	106,611	01/10/2028	1.E FE
..808513-BR-5	Charles Schwab Corp/The Senior Unsecured 1.150% 05/13/26	05/13/2026	Maturity		9,700,000	9,700,000	8,759,135	9,549,930		150,070		150,070		9,700,000				55,775	05/13/2026	1.F FE
..816851-BW-8	Sempra Junior Subordinated 6.375% 04/01/56	05/18/2026	Various		3,820,409	3,800,000	3,821,487			(465)		(465)		3,821,023		(613)	(613)	61,660	04/01/2056	2.C FE
..817565-CE-2	Service Corp International/US Senior Unsecured 5.125% 06/01/29	05/04/2026	ALRe Modco - VIAC GA - AAM		7,080,040	7,091,000	7,142,319			(9,797)		(9,797)		7,132,522		(52,481)	(52,481)	154,451	06/01/2029	3.C FE
..822905-AA-3	Shell Finance US Inc Senior Unsecured 4.375% 05/11/45	06/11/2026	Bank of America		9,834,941	11,550,000	9,704,888			3,667		3,667		9,708,555		126,386	126,386	43,513	05/11/2045	1.D FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-A 6.950% 04/30/32	04/30/2026	Redemption 100.0000		137,278	137,278	137,278	137,278						137,278				4,770	04/30/2032	2.B FE
..82618*-AA-0	Siebert Williams Shank & Co LL SUB ROF 7.000% 08/31/27	05/22/2026	Call 100.0000		30,000,000	30,000,000	30,000,000							30,000,000				64,167	08/31/2027	4.B Z
..84055*-AC-2	South Texas Electric Cooperati 1ST MTG SER 13A 3.300% 11/15/43	05/15/2026	Redemption 100.0000		183,333	183,333	183,333	183,333						183,333				3,025	11/15/2043	1.F
..846150-AA-8	Space Florida GTD SR SECD NTS 6.050% 04/01/53	04/01/2026	Redemption 100.0000		709,244	709,244	709,244	709,244						709,244				21,455	04/01/2053	1.G
..85234#-AB-1	STADIUM FUNDING TRUST SR SECD NTS 5.000% 04/01/39	04/01/2026	Redemption 100.0000		736,500	736,500	736,500	736,500						736,500				18,412	04/01/2039	2.C PL
..857477-BN-2	State Street Corp Senior Unsecured 3.152% 03/30/31	06/11/2026	Various		3,129,819	3,300,000	3,570,897	3,429,745		(12,514)		(12,514)		3,417,231		(287,412)	(287,412)	72,811	03/30/2031	1.F FE
..86275#-AA-1	Strategic Credit Opportunities Unsecured 4.250% 04/01/26	04/01/2026	Various		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				318,750	04/01/2026	2.B
..86944B-AJ-2	Sutter Health Unsecured 3.361% 08/15/50	06/24/2026	Bank of America		88,348	125,000	88,071			338		338		88,409		(61)	(61)	3,618	08/15/2050	1.E FE
..87264A-BU-8	T-Mobile USA Inc Senior Unsecured 2.625% 04/15/26	04/15/2026	Maturity		15,000,000	15,000,000	14,057,625	14,900,900		99,100		99,100		15,000,000				196,875	04/15/2026	2.A FE
..87268L-AA-5	TR Finance LLC Senior Unsecured 3.350% 05/15/26	05/15/2026	Maturity		6,200,000	6,200,000	6,097,607	6,166,508		33,492		33,492		6,200,000				103,850	05/15/2026	1.G FE
..87612B-BQ-4	Targa Resources Partners LP / Senior Unsecured 5.500% 03/01/30	06/11/2026	Bank of America		1,009,800	1,000,000	1,000,000	1,000,000						1,000,000		9,800	9,800	42,931	03/01/2030	2.B FE
..87612G-AQ-4	Targa Resources Corp Senior Unsecured 5.650% 02/15/36	05/18/2026	ACRA RE 2A Surplus AAM		23,649,560	23,450,000	23,694,349							23,694,349		(44,790)	(44,790)	342,272	02/15/2036	2.B
..879369-AF-3	Teleflex Inc Senior Unsecured 4.625% 11/15/27	06/16/2026	Call 100.0000		2,350,000	2,350,000	2,279,500	2,322,767		6,423		6,423		2,329,190		20,810	20,810	63,703	11/15/2027	3.B FE
..88105#-AA-3	Terraform Phoenix I LLC GTD SR SECD NTS 3.380% 12/31/43	06/30/2026	Various		460,305	460,305	435,775	437,202		23,103		23,103		460,305				7,779	12/31/2043	2.C PL
..882384-AD-2	Texas Eastern Transmission LP SR NTS 3.500% 01/15/28	06/11/2026	Bank of America		1,962,140	2,000,000	1,989,620	1,997,583		516		516		1,998,098		(35,958)	(35,958)	63,583	01/15/2028	2.A FE
..883556-DB-5	Thermo Fisher Scientific Inc Senior Unsecured 5.200% 01/31/34	05/20/2026	ACRA RE 2A Surplus AAM		4,029,793	4,000,000	4,122,018			(832)		(832)		4,121,187		(91,394)	(91,394)	63,556	01/31/2034	1.G FE
..89392@-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A 4.380% 01/25/40	04/25/2026	Various		135,964	135,964	129,259	129,852		6,112		6,112		135,964				2,978	01/25/2040	1.E PL
..89788K-AA-4	Truist Bank Subordinated 2.250% 03/11/30	06/29/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		13,518,921	14,776,000	13,496,738			12,304		12,304		13,509,042		9,879	9,879	99,738	03/11/2030	1.G FE
..90274@-AA-6	UFI-Jci Samford Cppc Tr P/T CERTS 3.660% 03/01/38	06/01/2026	Redemption 100.0000		336,841	336,841	336,841	336,841						336,841				6,164	03/01/2038	2.B Z
..90279@-AA-1	UFI-Jci Bcps Cppc Receivables P/T CERTS SER 17 4.150% 03/01/38	06/01/2026	Redemption 100.0000		350,451	350,451	350,451	350,451						350,451				7,272	03/01/2038	1.D
..903628-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS 4.900% 11/01/27	06/01/2026	Redemption 100.0000		104,087	104,087	104,087	104,087						104,087				2,126	11/01/2027	1.G
..91159H-HM-5	US Bancorp Subordinated 3.100% 04/27/26	04/27/2026	Maturity		2,100,000	2,100,000	2,098,383	2,099,940		60		60		2,100,000				32,550	04/27/2026	1.G FE
..91324P-EC-2	UnitedHealth Group Inc Senior Unsecured 1.150% 05/15/26	05/15/2026	Maturity		4,750,000	4,750,000	4,366,390	4,688,525		61,475		61,475		4,750,000				13,656	05/15/2026	1.F FE
..91403#-AA-6	Univ Of Iowa Energy Collaborat SR SECD NTS 3.620% 06/30/50	06/30/2026	Various		275,237	275,237	271,420	256,831		3,816		3,816		275,237				4,982	06/30/2050	1.G PL
..92343V-GY-4	Verizon Communications Inc Senior Unsecured 4.780% 02/15/35	05/18/2026	ACRA RE 2A Surplus AAM		16,080,526	16,750,000	16,244,318			1,681		1,681		16,245,999		(165,473)	(165,473)	206,835	02/15/2035	2.A
..92838@-AA-1	VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49	06/30/2026	Redemption 100.0000		235,508	235,508	235,508	235,508						235,508				3,026	10/14/2049	1.F PL
..92966*-AG-4	Wabash Valley Power Associatio 1ST MTG 6.140% 01/31/28	06/12/2026	Apollo Global Securities, LLC		1,592,009	1,579,546	1,579,546	1,579,546						1,579,546		12,463	12,463	63,040	01/31/2028	1.F

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92966*-AG-4	Wabash Valley Power Associatio 1ST MTG 6.140% 01/31/28	04/30/2026	Redemption 100.0000		212,212	212,212	212,212	212,212						212,212				6,515	01/31/2028	1.F
..92984*-AA-5	WEC Infrastructure Wind Holdin SR SECD NTS 2.750% 12/31/32	06/30/2026	Various		2,754,995	2,754,995	2,754,995	2,754,995						2,754,995				37,881	12/31/2032	2.B PL
..93002*-AA-1	WEC Infrastructure Wind Holdin SR SECD 6.380% 12/31/31	06/30/2026	Redemption 100.0000		5,742,197	5,742,197	5,742,197	5,742,197						5,742,197				183,176	12/31/2031	3.A
..931142-FA-6	Walmart Inc Senior Unsecured 4.000% 04/15/26	04/15/2026	Maturity		10,400,000	10,400,000	10,395,424	10,399,533		467		467		10,400,000				208,000	04/15/2026	1.C FE
..94973V-AH-0	Elevance Health Inc Senior Unsecured 5.950% 12/15/34	06/11/2026	Bank of America		14,122,487	13,470,000	13,672,740	13,564,434		(3,712)		(3,712)		13,560,723		561,764	561,764	394,054	12/15/2034	2.A FE
..95000U-2S-1	Wells Fargo & Co Senior Unsecured 2.393% 06/02/28	06/11/2026	Bank of America		25,852,400	26,380,000	25,002,436	25,344,833		183,622		183,622		25,528,455		323,945	323,945	333,172	06/02/2028	2.A FE
..95000U-3E-1	Wells Fargo & Co Senior Unsecured 5.574% 07/25/29	05/04/2026	Various		66,574,973	65,140,000	66,759,624	66,428,015		(154,374)		(154,374)		66,273,641		301,332	301,332	2,725,367	07/25/2029	2.A FE
..95000U-4E-0	Wells Fargo & Co Senior Unsecured 4.960% 01/23/37	06/11/2026	Bank of America		9,699,000	10,000,000	9,601,900			1,957		1,957		9,603,857		95,143	95,143	191,511	01/23/2037	1.E FE
..95000U-4F-7	Wells Fargo & Co Senior Unsecured 5.433% 01/23/47	06/11/2026	Bank of America		4,988,702	5,220,000	4,913,064			688		688		4,913,752		74,950	74,950	109,502	01/23/2047	1.E FE
..95000U-4F-7	Wells Fargo & Co Senior Unsecured 5.433% 01/23/47	05/18/2026	ACRA RE 2A Surplus AAM		12,028,867	12,780,000	12,028,536							12,028,536				331	01/23/2047	1.E
..969457-BV-1	Williams Cos Inc/The Senior Unsecured 5.750% 06/24/44	05/04/2026	ALRe Modco - VIAC GA - AAM		6,881,313	6,980,000	6,962,410			351		351		6,962,761		(81,449)	(81,449)	144,932	06/24/2044	2.B FE
..969457-CW-8	Williams Cos Inc/The Senior Unsecured 5.950% 03/15/56	05/11/2026	ALRe Corporate AAM		20,512,731	20,740,000	20,813,212			(1,428)		(1,428)		20,811,784		(299,053)	(299,053)	421,627	03/15/2056	2.B FE
..98388M-AC-1	Xcel Energy Inc Senior Unsecured 2.350% 11/15/31	05/18/2026	ACRA RE 2A Surplus AAM		17,565,060	20,100,000	17,755,536			10,475		10,475		17,766,011		(200,951)	(200,951)	240,111	11/15/2031	2.A
..G5814#-AA-2	MARI JONE LTD SR SECD NTS SER A 5.580% 06/30/31	06/30/2026	Redemption 100.0000		60,391	60,391	60,391	60,391						60,391				1,685	06/30/2031	2.C PL
..G5814#-AB-0	MARI BOYLE LTD SR SECD NTS SER B 5.580% 06/30/31	06/30/2026	Redemption 100.0000		60,391	60,391	60,391	60,391						60,391				1,685	06/30/2031	2.C PL
..G9400#-AB-2	WMMR FOUR LTD SR SECD NTS SER B 5.350% 09/30/33	06/30/2026	Redemption 100.0000		85,682	85,682	85,682	85,682						85,682				2,292	09/30/2033	2.C PL
..L0808#-AD-9	Beacon Finco Sarl SECD NTS SER C 3.290% 06/25/34	06/30/2026	Redemption 100.0000		232,015	232,015	220,553	235,849					(15,297)	232,015	11,463		11,463	3,785	06/25/2034	2.C Z
. L0808#-AE-7	Beacon Finco Sarl SECD NTS SER D 3.820% 04/01/32	06/30/2026	Redemption 100.0000		787,195	787,195	738,209	800,202					(61,993)	787,195	48,986		48,986	15,035	04/01/2032	2.C Z
..06368L-NT-9	Bank of Montreal Senior Unsecured 5.300% 06/05/26	06/05/2026	Various		17,000,000	17,000,000	17,065,864	17,015,911		(15,911)		(15,911)		17,000,000				450,500	06/05/2026	1.F FE
..15135U-AW-9	Cenovus Energy Inc Senior Unsecured 2.650% 01/15/32	05/28/2026	AARE Surplus AAM		3,566,791	4,000,000	3,982,480	3,989,135		681		681		3,989,816		(423,026)	(423,026)	92,161	01/15/2032	2.B FE
..21037X-AC-4	Constellation Software Inc/Can Senior Unsecured 5.158% 02/16/29	05/01/2026	Various		6,223,610	6,200,000	6,302,610			(8,912)		(8,912)		6,293,698		(70,088)	(70,088)	228,610	02/16/2029	2.B FE
..29250N-AW-5	Enbridge Inc Subordinated 6.250% 03/01/78	06/11/2026	Bank of America		3,005,580	3,000,000	3,000,000	3,000,000						3,000,000		5,580	5,580	146,354	03/01/2078	2.C FE
..29250N-AW-5	Enbridge Inc Subordinated 6.250% 03/01/78	05/18/2026	ACRA RE 2A Surplus AAM		1,009,391	1,000,000	1,013,137			(476)		(476)		1,012,661		(3,270)	(3,270)	13,368	03/01/2078	2.C FE
..29250N-BP-9	Enbridge Inc Subordinated 7.625% 01/15/83	06/11/2026	Bank of America		4,774,132	4,400,000	4,663,925	4,650,665		(13,338)		(13,338)		4,637,327		136,805	136,805	304,746	01/15/2083	2.C FE
..66980C-AA-6	Nouvelle Autoroute 30 Financem SR SECD BDS SER A 4.115% 06/30/42	06/30/2026	Various		61,851	61,851	67,565	64,006					3,559	61,851	(5,714)		(5,714)	1,273	06/30/2042	2.A FE
..78016F-ZX-5	Royal Bank of Canada Senior Unsecured 5.000% 02/01/33	05/20/2026	ACRA RE 2A Surplus AAM		1,997,246	2,000,000	2,031,695			(272)		(272)		2,031,423		(34,177)	(34,177)	30,278	02/01/2033	1.E FE
..78017D-AC-2	Royal Bank of Canada Senior Unsecured 5.153% 02/04/31	05/18/2026	ACRA RE 2A Surplus AAM		8,085,289	8,000,000	8,161,677			(2,713)		(2,713)		8,158,964		(73,675)	(73,675)	119,092	02/04/2031	1.E FE
..89352H-AL-3	TransCanada PipeLines Ltd Senior Unsecured 5.000% 10/16/43	05/18/2026	ACRA RE 2A Surplus AAM		2,724,630	3,000,000	2,619,811	2,638,044		4,360		4,360		2,642,403		82,227	82,227	88,333	10/16/2043	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89352H-BL-2	TransCanada PipeLines Ltd Junior Subordinated 6.375% 10/17/56	05/18/2026	ACRA RE 2A Surplus AAM		9,988,704	9,900,000	9,900,000							9,900,000		88,704	88,704	54,347	10/17/2056	2.C FE
98417E-AN-0	Glencore Finance Canada Ltd Senior Unsecured 6.000% 11/15/41	06/11/2026	Bank of America		1,014,850	1,000,000	1,000,590							1,000,590		14,260	14,260	4,500	11/15/2041	2.A FE
06802@-AA-0	Oilers Entertainment Group SR SECD NTS 4.560% 06/30/51	06/30/2026	Redemption 100.0000		92,339	92,339	103,615	95,555					8,060	92,339	(11,276)		(11,276)	2,130	06/30/2051	2.B PL
000000-00-0	Port of Newcastle Investments Senior Secured 6.100% 07/18/33	06/26/2026	Barclays		12,451,539	12,437,982	12,265,884	12,424,944		(22,059)		(22,059)	(163,857)	12,844,982	605,954	(393,442)	212,512	708,569	07/18/2033	2.B FE
00652M-AE-2	Adani Ports & Special Economic Senior Unsecured 4.375% 07/03/29	06/29/2026	Various		14,563,125	15,000,000	15,859,119	14,487,956		(33,041)		(33,041)		15,333,919		(770,794)	(770,794)	320,833	07/03/2029	2.C FE
00774M-AW-5	AerCap Ireland Capital DAC / A Senior Unsecured 3.000% 10/29/28	05/18/2026	ACRA RE 2A Surplus AAM		816,993	850,000	735,106	785,475		8,057		8,057		793,532		23,461	23,461	14,096	10/29/2028	2.A FE
00774M-BH-7	AerCap Ireland Capital DAC / A Senior Unsecured 5.300% 01/19/34	05/20/2026	ACRA RE 2A Surplus AAM		7,897,000	8,000,000	7,927,607			32		32		7,927,639		(30,639)	(30,639)	142,511	01/19/2034	2.A FE
04365X-AB-4	Ascot Group Ltd Senior Unsecured 6.349% 06/15/35	04/21/2026	AAIA PR COM TX ACRA MOD AAM AF		8,471,071	8,223,000	8,519,697			(14,694)		(14,694)		8,505,003		(33,932)	(33,932)	182,727	06/15/2035	2.A FE
054536-AA-5	AXA SA Subordinated 8.600% 12/15/30	06/15/2026	Redemption 114.3216		5,144,473	4,500,000	5,462,640	4,842,582		301,891		301,891		5,144,473				193,500	12/15/2030	1.F FE
05565Q-DV-7	BP Capital Markets PLC Subordinated 4.875% Perpet.	05/26/2026	Jefferies & Co (PFI)		17,034,375	17,250,000	16,339,200	16,339,200						16,339,200		695,175	695,175	362,070	01/01/9999	1.G FE
05964H-BF-1	Banco Santander SA Senior Preferred 5.365% 07/15/28	06/11/2026	Bank of America		3,026,670	3,000,000	3,039,405			(7,083)		(7,083)		3,032,322		(5,652)	(5,652)	65,721	07/15/2028	1.E FE
05971K-AW-9	Banco Santander SA BANCO SANTANDER SA 5.437% 04/15/36	05/18/2026	ACRA RE 2A Surplus AAM		35,247,969	35,600,000	35,198,432							35,198,432		49,537	49,537	177,427	04/15/2036	1.G
06849A-AB-5	Barrick International Barbados Senior Unsecured 6.350% 10/15/36	04/23/2026	Morgan Stanley		2,720,000	2,500,000	2,737,553	2,735,680		(5,058)		(5,058)		2,730,622		(10,622)	(10,622)	83,344	10/15/2036	1.G FE
06849U-AD-7	Barrick PD Australia Finance P Senior Unsecured 5.950% 10/15/39	04/23/2026	Morgan Stanley		5,707,790	5,500,000	5,739,690	5,727,266		(3,488)		(3,488)		5,723,778		(15,988)	(15,988)	171,806	10/15/2039	1.G FE
12661P-AD-1	CSL Finance PLC Senior Unsecured 4.625% 04/27/42	06/29/2026	US Bancorp Investment		4,462,750	5,000,000	4,429,270			1,853		1,853		4,431,123		31,627	31,627	40,469	04/27/2042	1.G FE
251526-BN-8	Deutsche Bank AG/New York NY Subordinated 4.875% 12/01/32	06/11/2026	Bank of America		33,436,032	33,600,000	33,525,077	33,532,576		(2,241)		(2,241)		33,530,335		(94,303)	(94,303)	869,050	12/01/2032	2.C FE
268317-BB-9	Electricite de France SA Senior Unsecured 6.000% 04/22/64	06/12/2026	Various		25,267,651	26,410,000	25,648,509	25,651,651		3,850		3,850		25,655,501		(387,850)	(387,850)	1,012,383	04/22/2064	2.A FE
268789-AB-0	E.ON International Finance BV Senior Unsecured 6.650% 04/30/38	06/11/2026	Various		6,845,313	6,250,000	6,783,733			(2,446)		(2,446)		6,781,286		64,026	64,026	48,490	04/30/2038	2.A FE
28504D-AG-8	Electricite de France SA Senior Unsecured 6.375% 01/13/55	06/11/2026	Bank of America		2,532,650	2,500,000	2,499,450	2,499,673		2		2		2,499,674		32,976	32,976	145,651	01/13/2055	2.A FE
29249B-AA-3	ENA Master Trust Senior Secured 4.000% 05/19/48	05/19/2026	Various		150,413	150,413	146,766	146,296		4,116		4,116		150,413				3,008	05/19/2048	2.C FE
29266M-AF-6	Iberdrola International BV Senior Unsecured 6.750% 07/15/36	06/11/2026	Bank of America		1,452,581	1,300,000	1,465,529			(1,378)		(1,378)		1,464,151		(11,570)	(11,570)	35,831	07/15/2036	2.A FE
29278G-BE-7	Enel Finance International NV Senior Unsecured 5.500% 06/26/34	05/20/2026	ACRA RE 2A Surplus AAM		11,146,574	11,100,000	11,270,274			(679)		(679)		11,269,595		(123,020)	(123,020)	244,200	06/26/2034	2.A FE
29278G-BJ-6	Enel Finance International NV Senior Unsecured 5.750% 09/30/55	05/18/2026	ACRA RE 2A Surplus AAM		16,532,790	17,750,000	16,554,384							16,554,384		21,594	21,594	136,083	09/30/2055	2.A
344045-AB-5	Flutter Treasury DAC Senior Secured 5.875% 06/04/31	04/09/2026	Various		4,965,000	5,000,000	5,000,000	5,000,000						5,000,000		35,000	35,000	142,285	06/04/2031	2.C FE
423012-AG-8	Heineken NV Senior Unsecured 4.350% 03/29/47	06/11/2026	Bank of America		4,160,950	5,000,000	4,097,400			1,559		1,559		4,098,959		61,991	61,991	44,104	03/29/2047	2.A FE
461127-G*-7	Intertek Finance PLC GTD SR NTS SER C 2.470% 03/15/29	04/21/2026	PRT 6 ACRA Modco AAM		8,475,548	9,000,000	9,000,000	9,000,000						9,000,000		524,453	524,453	133,380	03/15/2029	2.A
471105-AC-0	Japan Tobacco Inc Senior Unsecured 4.850% 05/15/28	06/26/2026	Various		30,147,900	30,000,000	30,224,786	30,190,665		(40,599)		(40,599)		30,150,066		2,166	2,166	905,333	05/15/2028	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
48126P-AA-0	KazMunayGas National Co JSC Senior Unsecured 3.500% 04/14/33	05/28/2026	AARE Surplus AAM		3,966,411	4,360,000	4,519,685	4,465,706		(5,753)		(5,753)		4,459,953		(493,542)	(493,542)	94,951	04/14/2033	2.B FE
532522-AA-7	Lima Metro Line 2 Finance Ltd Senior Secured 5.875% 07/05/34	04/05/2026	Various		34,130	34,130	40,199	37,975		(3,845)		(3,845)		34,130				1,003	07/05/2034	2.C FE
53566T-AA-9	Line One Peru Metro Expansion Secured 4.737% 01/10/33	04/10/2026	Redemption 100.0000		70,007	70,007	63,518	64,876		5,131		5,131		70,007				1,658	01/10/2033	2.C FE
53566T-AB-7	Line One Peru Metro Expansion Secured 4.737% 04/10/33	04/10/2026	Redemption 100.0000		52,306	52,306	51,007			1,298		1,298		52,306				619	04/10/2033	2.C FE
632525-BB-6	National Australia Bank Ltd Subordinated 3.347% 01/12/37	04/08/2026	Nomura		6,825,450	7,500,000	6,218,250	6,360,563		21,184		21,184		6,381,747		443,703	443,703	186,177	01/12/2037	1.G FE
636274-AE-2	National Grid PLC Senior Unsecured 5.809% 06/12/33	05/04/2026	Various		4,069,574	3,900,000	4,068,396			(80)		(80)		4,068,316		1,259	1,259	88,123	06/12/2033	2.B FE
71568P-AC-3	Perusahaan Perseroan Persero P Senior Unsecured 4.125% 05/15/27	04/21/2026	PRT 6 ACRA Modco AAM		3,514,958	3,530,000	3,435,153	3,473,363		12,250		12,250		3,485,612		29,345	29,345	63,099	05/15/2027	2.B FE
74977R-DR-2	Cooperatieve Rabobank UA Senior Non Preferred 4.655% 08/22/28	06/11/2026	Bank of America		2,542,819	2,540,000	2,561,453	2,560,132		(5,301)		(5,301)		2,554,831		(12,011)	(12,011)	95,246	08/22/2028	1.G FE
822582-BT-8	Shell International Finance BV Senior Unsecured 2.875% 05/10/26	05/10/2026	Various		3,250,000	3,250,000	3,122,910	3,230,384		19,616		19,616		3,250,000				46,719	05/10/2026	1.D FE
87124V-AF-6	Sydney Airport Finance Co Pty GTD SR SECD NTS 3.625% 04/28/26	04/28/2026	Various		9,000,000	9,000,000	9,073,050	9,000,931		(931)		(931)		9,000,000				163,125	04/28/2026	2.A FE
89157X-AB-7	TotalEnergies Capital SA Senior Unsecured 5.488% 04/05/54	06/11/2026	Bank of America		7,006,763	7,250,000	6,904,103			428		428		6,904,531		102,232	102,232	74,050	04/05/2054	1.E FE
89400P-AG-8	Transurban Finance Co Pty Ltd GTD SR SECD NTS 3.375% 03/22/27	04/21/2026	PRT 6 ACRA Modco AAM		5,122,079	5,161,000	4,984,142	5,060,532		24,466		24,466		5,084,998		37,082	37,082	101,123	03/22/2027	2.A FE
89680Y-AC-9	Triton Container International GTD SR SECD NTS 3.150% 06/15/31	04/30/2026	Various		8,147,844	9,000,000	7,941,378	7,994,538		52,850		52,850		8,047,387		100,457	100,457	106,313	06/15/2031	2.C FE
902133-AU-1	Tyco Electronics Group SA Senior Unsecured 3.125% 08/15/27	06/11/2026	Bank of America		7,318,229	7,425,000	7,137,397	7,249,265		47,203		47,203		7,296,468		21,761	21,761	191,426	08/15/2027	1.G FE
91911T-AQ-6	Vale Overseas Ltd Senior Unsecured 3.750% 07/08/30	06/29/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		572,688	600,000	628,335	614,406		(1,570)		(1,570)		612,836		(40,147)	(40,147)	21,938	07/08/2030	2.B FE
92858R-AE-0	Vmed O2 UK Financing I PLC Senior Secured 6.750% 01/15/33	06/22/2026	UBS		8,900,000	10,000,000	9,918,750	9,921,806		2,875		2,875		9,924,682		(1,024,682)	(1,024,682)	465,000	01/15/2033	3.C FE
94244E-AA-6	Somers Group Holdings Ltd SENIOR 6.500% 07/02/29	05/06/2026	ALRe Corporate AAM		1,882,856	2,000,000	1,909,667	1,915,676		7,421		7,421		1,923,097		(40,241)	(40,241)	109,778	07/02/2029	2.A FE
961214-DF-7	Westpac Banking Corp Subordinated 4.322% 11/23/31	06/26/2026	JPM SECURITIES LLC		12,608,529	12,630,000	12,498,395	12,509,305		8,951		8,951		12,518,257		90,272	90,272	327,521	11/23/2031	1.G FE
980236-AQ-6	Woodside Finance Ltd GTD SR NTS 4.500% 03/04/29	04/21/2026	PRT 6 ACRA Modco AAM		10,015,271	10,000,000	11,348,600	10,570,230		(57,639)		(57,639)		10,512,591		(497,320)	(497,320)	283,750	03/04/2029	2.A FE
BT4309-49-3	Prosus NV Senior Unsecured 4.193% 01/19/32	06/26/2026	Various		7,222,653	7,594,000	6,109,965	6,469,436		74,016		74,016		6,543,452		679,201	679,201	300,727	01/19/2032	2.B FE
E7347B-AC-1	Mapfre SA Senior Unsecured 1.625% 05/19/26	05/19/2026	Maturity		9,320,750	9,320,750	8,465,471	9,400,567		224		224	(929,391)	9,320,750	849,350		849,350	151,462	05/19/2026	1.G FE
F1000#-AA-6	Akiem Holding Sas SR SECD NTS 1.750% 09/05/34	06/30/2026	Various		399,840	399,840	390,390	411,286					(20,896)	399,840	9,450		9,450	3,499	09/05/2034	2.C PL
F9094#-AA-6	Exeltium Sa Subordinated 9.400% 12/31/31	06/30/2026	Redemption 100.0000		1,116,696	1,116,696	1,105,010	1,047,194		95,281		95,281	(63,853)	1,116,696	38,074		38,074	52,776	12/31/2031	3.C Z
G2335P-EL-9	Cloverie PLC for Zurich Insura Subordinated 9.772% 06/24/46	06/26/2026	Call 100.0000		23,930,000	23,930,000	24,018,541	23,970,342		(40,343)		(40,343)		23,929,999		1	1	673,031	06/24/2046	1.E FE
G2335P-EL-9	Cloverie PLC for Zurich Insura Subordinated 9.772% 06/24/46	06/26/2026	Various		46,200,000	46,200,000	46,162,216	46,119,870		80,130		80,130		46,200,000				2,598,750	06/24/2046	1.E FE
G54897-AB-2	Lima Metro Line 2 Finance Ltd Senior Secured 4.350% 04/05/36	04/05/2026	Various		412,096	412,096	440,651	375,356		(20,173)		(20,173)		412,096				8,327	04/05/2036	2.C FE
G6076#-AA-3	Midland Motorways Group Ltd GTD SR SECD NTS 3.120% 12/31/42	06/30/2026	Redemption 100.0000		299,658	299,658	297,669	304,610					(6,941)	299,658	1,990		1,990	4,675	12/31/2042	2.B PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..G6076#-AD-7	Midland Motorways Group Ltd GTD SR SECD NTS 2.550% 12/31/39	06/30/2026	Various		134,672	134,672	130,051	136,856					(6,805)	134,672	4,621		4,621	1,717	12/31/2039	2.B Z
..G9400#-AA-4	WMMR THREE LTD SR SECD NTS SER A 5.350% 09/30/33	06/30/2026	Redemption 100.0000		85,682	85,682	85,682	85,682						85,682				2,292	09/30/2033	2.C PL
. K7017#-AA-8	MERIDIAN SPIRIT APS SR SECD NTS 4.110% 08/01/30	06/30/2026	Redemption 100.0000		117,239	117,239	117,239	117,239						117,239				2,409	08/01/2030	2.A FE
..N2563P-CJ-6	Argentum Netherlands BV for Zu Subordinated 5.125% 06/01/48	06/11/2026	Morgan Stanley		24,811,099	24,890,000	24,737,446	24,745,985		1,578		1,578		24,747,563		63,536	63,536	1,325,220	06/01/2048	1.E FE
..P0606*-AA-9	AES Mexico Generation Holdings SECURED 7.620% 11/30/27	06/30/2026	Redemption 100.0000		2,103,256	2,103,256	2,099,190	2,100,521		2,735		2,735		2,103,256				80,134	11/30/2027	5.A PL
..P4000#-AA-1	ELETRANS SA SR SECD NTS 4.060% 12/28/37	06/28/2026	Redemption 100.0000		344,710	344,710	344,710	344,710						344,710				6,998	12/28/2037	1.G FE
..P4717#-AA-3	Global Bank Corporation Global Bank Corp 7.008% 12/20/27	06/22/2026	Redemption 100.0000		4,410,000	4,410,000	4,420,953			(10,953)		(10,953)		4,410,000				169,824	12/20/2027	2.B FE
..P7003*-AA-3	La Bufa Wind Sapi De Cv SECURED 6.770% 09/30/37	06/30/2026	Various		267,199	267,199	262,189	262,586		4,613		4,613		267,199				9,045	09/30/2037	3.B PL
..Q3974*-AA-6	GIP Capricorn Finco Pty Ltd GTD SR SECD NTS 3.110% 12/31/34	06/30/2026	Various		1,728,514	1,728,514	1,728,514	1,728,514						1,728,514				27,654	12/31/2034	2.B PL
..R2000#-AA-1	Bugsertjeneste As SR SECD NTS 2.750% 08/05/27	06/30/2026	Various		1,208,252	1,208,252	1,127,184	1,242,839					(115,655)	1,208,252	81,069		81,069	16,638	08/05/2027	2.B PL
..ZQ5578-60-9	Adani Transmission Step-One Lt Senior Secured 4.250% 05/21/36	05/21/2026	Various		243,330	243,330	252,619	251,292		(7,962)		(7,962)		243,330				5,171	05/21/2036	2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					3,193,148,258	3,236,907,960	3,195,095,233	1,894,542,231		1,588,427		1,588,427	(1,373,069)	3,200,326,661	1,633,967	(7,268,361)	(5,634,394)	76,169,900	XXX	XXX
..59590A-AH-2	Midcap Financial Issuer Trust Midcap Financial Issuer Trust 6.930% 01/15/56	05/20/2026	Apollo Internal		144,204,747	147,500,000	147,500,000							147,500,000		(3,295,253)	(3,295,253)	3,573,715	01/15/2056	2.C Z
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					144,204,747	147,500,000	147,500,000							147,500,000		(3,295,253)	(3,295,253)	3,573,715	XXX	XXX
. 000000-00-0	VCI Asset Holdings 2 LLC xAI/Valor II - VCI Asset Holdi 7.375% 02/18/31	05/26/2026	Various		37,921,604	37,921,604	38,388,779			(467,175)		(467,175)		37,921,604				385,259	02/18/2031	2.B Z
. 000000-00-0	VCI Asset Holdings 2 LLC xAI/Valor II - VCI Asset Holdi 7.375% 02/18/31	04/21/2026	AAIA PR COM TX ACRA MOD AAM AF		105,002,992	105,979,456	104,967,858			36,673		36,673		105,004,531		(1,539)	(1,539)	1,346,086	02/18/2031	2.B Z
. 000000-00-0	VCI Asset Holdings 2 LLC xAI/Valor II - VCI Asset Holdi 7.375% 02/18/31	06/26/2026	Various		917,025,250	905,358,756	917,067,158			(41,908)		(41,908)		917,025,250				14,587,184	02/18/2031	2.B Z
. 000000-00-0	VCI Asset Holdings 3 LLC xAI/Valor III - 3 Term Loan 6.875% 04/24/31	05/27/2026	Tax Free Exchange		1,048,146,947	1,058,441,457	1,047,857,043			289,904		289,904		1,048,146,947				6,597,085	04/24/2031	2.A Z
..00221@-AA-9	ASU JONESBORO AR CTL PT TR P/T CERTS 4.450% 08/20/43	06/20/2026	Redemption 100.0000		20,699	20,699	20,906	20,843		(143)		(143)		20,699				384	08/20/2043	1.E
..00230@-AA-8	AT&T REIGN (MULT-PRPTY) CTL P/ P/T CERTS 4.003% 05/15/46	06/15/2026	Various		137,874	137,874	139,253	139,041		(1,167)		(1,167)		137,874				2,288	05/15/2046	2.B
..02379*-AA-7	American Airlines Pt Tr 2019-1 P/T CERTS SER 19-1A 3.530% 06/15/26	06/15/2026	Various		11,275,000	11,275,000	11,275,000	11,275,000						11,275,000				199,004	06/15/2026	1.E PL
..05601*-AA-0	Bcbs Ne II (Omaha Ne) CTL Pt T P/T CERTS 3.630% 12/31/45	06/15/2026	Various		290,938	290,938	290,938	290,938						290,938				4,402	12/31/2045	1.G
..09751*-AA-0	Boldt Slhn Forks 2018 Pt Tr P/T CERTS 4.390% 10/15/43	06/15/2026	Various		58,595	58,595	58,595	58,595						58,595				1,072	10/15/2043	1.F
..09752@-AA-7	Bolt Slhn Whitehall 2020 Pt Tr P/T CERTS 3.400% 12/15/40	06/15/2026	Redemption 100.0000		68,147	68,147	56,502	57,369		10,778		10,778		68,147				966	12/15/2040	1.G
..11042C-AA-8	British Airways 2021-1 Class A Secured 2.900% 03/15/35	06/15/2026	Various		107,777	107,777	107,777	107,777						107,777				1,563	03/15/2035	1.E FE
..12495*-AA-5	CB MED SOUTH LLC SECD NTS 6.510% 01/10/34	06/10/2026	Redemption 100.0000		220,855	220,855	275,379	239,012		(18,157)		(18,157)		220,855				5,995	01/10/2034	1.F
..126650-AW-0	CVS Pass-Through Trust P/T CERTS 5.298% 01/11/27	06/10/2026	Redemption 100.0000		86,243	86,243	92,050	86,728		(485)		(485)		86,243				1,905	01/11/2027	2.B
..126650-BP-4	CVS Pass-Through Trust Secured 6.036% 12/10/28	06/10/2026	Various		239,496	239,496	241,747	241,430		(1,934)		(1,934)		239,496				5,733	12/10/2028	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..126650-BP-4	CVS Pass-Through Trust Secured 6.036% 12/10/28	06/29/2026	Jackson Ntl FI/H - AAM		1,907,505	1,893,882	1,917,230	1,913,973		(3,240)		(3,240)		1,910,733		(3,228)	(3,228)	63,191	12/10/2028	2.B FE
..126650-BP-4	CVS Pass-Through Trust Secured 6.036% 12/10/28	04/21/2026	PRT 6 ACRA Modco AAM		1,980,224	1,952,890	1,953,472	1,953,282		(47)		(47)		1,953,235		26,989	26,989	42,894	12/10/2028	2.B FE
..126650-BQ-2	CVS Pass-Through Trust P/T CERTS 6.943% 01/10/30	06/10/2026	Various		3,530	3,530	3,635	3,615		(85)		(85)		3,530				102	01/10/2030	2.B FE
..12696@-AA-0	CTL Pt Tr 2016 (Humc/Shu) P/T CERTS 4.065% 12/15/41	06/15/2026	Various		237,601	237,601	244,729	242,054		(4,452)		(4,452)		237,601				4,026	12/15/2041	2.A
..12702*-AA-4	Cvs Lse-Bckd Pt Pp Tr Ser 2017 P/T CERTS 3.901% 10/10/39	06/10/2026	Various		58,757	58,757	58,757	58,757						58,757				955	10/10/2039	2.B
..12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44	06/15/2026	Various		117,263	117,263	117,263	117,263						117,263				2,386	01/15/2044	2.B
..12708*-AA-8	CTL Philadelphia Lease Finance P/T CERTS 4.008% 12/28/26	06/06/2026	Redemption 100.0000		279,578	279,578	279,578	279,578						279,578				5,603	12/28/2026	1.E
..12722@-AA-8	Cga Capital Credit Lease-Backe P/T CERTS 19-CTL-18 3.664% 12/31/52	06/10/2026	Various		17,818	17,818	17,818	17,818						17,818				272	12/31/2052	2.B
..12735#-AA-1	Cga Capital Credit Lease-Backe P/T CERTS 20-CTL-7 3.967% 09/30/41	06/15/2026	Redemption 100.0000		81,741	81,741	81,741	81,741						81,741				1,352	09/30/2041	2.C
..12743*-AA-5	Cga Capital Credit Lease-Backe P/T CERTS A-1 3.115% 04/10/46	06/10/2026	Redemption 100.0000		61,926	61,926	61,926	61,926						61,926				814	04/10/2046	2.B
..12764*-AA-9	CTL 2022-25 TR (HY-VEE) P/T CERTS 5.980% 10/15/47	06/15/2026	Redemption 100.0000		6,163	6,163	6,163	6,163						6,163				184	10/15/2047	3.A
..12764*-AA-9	CTL 2022-25 TR (HY-VEE) P/T CERTS 5.980% 10/15/47	05/15/2026	Redemption 100.0000		12,233	12,233	12,233	12,233						12,233				274	10/15/2047	3.B
..14173#-AA-6	Caresource Management Group Co P/T CERT 4.670% 03/15/44	06/15/2026	Various		224,176	224,176	224,176	224,176						224,176				4,364	03/15/2044	1.D PL
..15725#-AA-6	Cga Capital Credit Pt Tr (Bp C P/T CERTS 16-CTL-18 3.440% 12/10/31	04/01/2026	Redemption 100.0000		1	1	1	1						1				(1)	12/10/2031	1.G YE
..16372#-AA-0	Chemical Bank Tower Pt Trust P/T CERTS 4.589% 06/10/44	06/10/2026	Redemption 100.0000		64,548	64,548	64,548	64,548						64,548				1,558	06/10/2044	2.A
..22234*-AA-0	Walgreen Co. SECURED 5.520% 09/15/30	06/15/2026	Redemption 100.0000		65,729	65,729	65,729	65,729						65,729				1,513	09/15/2030	4.A Z
..22964@-AA-4	Ochsner Clinic Foundation P/T CERTS 2014 5.090% 08/15/34	06/15/2026	Various		195,956	195,956	195,968	195,960		(4)		(4)		195,956				4,158	08/15/2034	1.G
..22975#-AA-9	CTL Pt Tr 2016A (Hospital Sist P/T CERTS 4.270% 09/25/42	06/25/2026	Various		181,697	181,697	181,697	181,697						181,697				3,242	09/25/2042	1.E
..22976#-AA-8	CTL 2016 - 05 Tr (Dow Chemical P/T CERTS 4.010% 10/15/36	06/15/2026	Various		486,946	486,946	486,946	486,946						486,946				8,140	10/15/2036	2.B
..22979@-AA-7	CTL 2016-29 Tr (Spirit Aerosys P/T CERTS 4.694% 12/15/37	06/15/2026	Redemption 100.0000		100,186	100,186	100,186	100,186						100,186				1,961	12/15/2037	4.B
..22984*-AA-2	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A1 4.290% 04/15/45	06/15/2026	Redemption 100.0000		20,150	20,150	20,150	20,150						20,150				360	04/15/2045	1.G
..22984*-AB-0	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2 4.460% 06/15/49	06/15/2026	Redemption 100.0000		90,560	90,560	90,560	90,560						90,560				1,684	06/15/2049	1.G
..25240@-AA-3	Walgreen Co. SECD NTS 5.910% 01/15/31	06/15/2026	Redemption 100.0000		35,498	35,498	35,498	35,498						35,498				875	01/15/2031	4.A Z
..30452@-AA-6	Fairfield Lancaster 2017 Lse-B P/T CERTS 4.950% 01/05/44	06/05/2026	Various		109,203	109,203	107,269	107,352		1,851		1,851		109,203				2,253	01/05/2044	3.C
..34524#-AA-0	Ford (Corktown MI) CTL PT TR P/T CERTS 4.720% 06/15/42	06/15/2026	Redemption 100.0000		116,976	116,976	118,102	117,898		(922)		(922)		116,976				2,302	06/15/2042	2.C
..34742@-AA-8	Walgreen Co. SECURED 5.850% 04/05/31	06/05/2026	Redemption 100.0000		42,761	42,761	42,761	42,761						42,761				1,043	04/05/2031	4.A Z
..35826*-AA-6	Fresno Cnty CTL Trust II P/T CERTS 4.190% 03/15/39	06/15/2026	Various		198,064	198,064	198,064	198,064						198,064				3,459	03/15/2039	1.D
..36249@-AA-1	Gth I US Govt Lse-Bckd Pt Tr P/T CERTS 4.560% 05/15/38	06/30/2026	Various		11,858,267	11,740,859	11,740,859	11,527,863		212,996		212,996		11,740,859				408,051	05/15/2038	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36249@-AA-1	Gth I US Govt Lse-Bckd Pt Tr P/T CERTS 4.560% 05/15/38	06/15/2026	Various		202,070	202,070	202,070	198,404		3,666		3,666		202,070				3,852	05/15/2038	1.A
..36252@-AB-3	Gsa / Long Beach Lease Finance LSE REV BDS 4.561% 12/15/37	04/15/2026	Redemption 100.0000		66,604	66,604	66,604	66,604						66,604				1,013	12/15/2037	1.C Z
..36252@-AB-3	Gsa / Long Beach Lease Finance LSE REV BDS 4.561% 12/15/37	06/15/2026	Redemption 100.0000		133,977	133,977	133,977	133,977						133,977				2,801	12/15/2037	1.C
..40867#-AD-6	Hampac LLC SECD NTS 4.250% 08/10/42	06/10/2026	Redemption 100.0000		54,636	54,636	54,636	54,636						54,636				968	08/10/2042	1.D
..45886*-AA-2	IRS CAMPUS (KANSAS CITY) LSB P P/T CERTS SER A 4.549% 09/15/42	06/15/2026	Redemption 100.0000		109,149	109,149	109,531	109,483		(334)		(334)		109,149				2,070	09/15/2042	1.E
..46658#-AA-2	JLL CTL PT TR (CITY OF DALLAS) P/T CERTS 4.433% 12/15/45	06/15/2026	Redemption 100.0000		195,400	195,400	200,530	199,241		(3,840)		(3,840)		195,400				3,611	12/15/2045	1.E
..46671*-AA-9	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11 3.287% 04/15/43	06/15/2026	Redemption 100.0000		419,270	419,270	429,949	427,841		(8,571)		(8,571)		419,270				5,759	04/15/2043	1.F
..46672@-AA-6	RWJ Barnabas Health Inc P/T CERTS 3.641% 02/15/53	06/15/2026	Various		188,776	188,776	194,440	193,665		(4,889)		(4,889)		188,776				2,753	02/15/2053	1.E
..46673#-AA-3	RWJ Barnabas Health Inc PT CERTS 3.056% 12/15/46	06/15/2026	Redemption 100.0000		87,019	87,019	89,629	89,213		(2,194)		(2,194)		87,019				1,108	12/15/2046	1.E
..46673*-AA-7	JRD Holdings LLC P/T CERTS 3.214% 12/15/41	06/15/2026	Redemption 100.0000		104,047	104,047	95,575	96,177		7,870		7,870		104,047				1,394	12/15/2041	2.B
..46675*-AA-5	JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50 3.980% 01/15/50	06/15/2026	Various		256,164	256,164	250,492	250,513		5,651		5,651		256,164				4,250	01/15/2050	2.A
..46676*-AA-4	JLL SEC CR LSB TR (ACE AMERICA P/T CERTS SER 22 4.853% 02/15/49	06/15/2026	Various		84,225	84,225	85,024	84,945		(720)		(720)		84,225				1,697	02/15/2049	1.C
..47659@-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS 4.850% 10/15/45	06/15/2026	Various		73,489	73,489	74,191	74,019		(530)		(530)		73,489				1,486	10/15/2045	1.E
..47665@-AA-3	JERSEY CITY NJ CTL PT TR P/T CERTS 4.410% 09/15/42	06/15/2026	Redemption 100.0000		85,723	85,723	86,584	86,265		(542)		(542)		85,723				1,576	09/15/2042	1.F
..48239@-AD-2	Walgreen Co. P/T CERTS 07-C 6.300% 06/15/32	06/15/2026	Redemption 100.0000		38,059	38,059	38,059	38,059						38,059				1,000	06/15/2032	4.A Z
..48239@-AE-0	Riverside Health System P/T CERTS 07-D 6.320% 10/15/32	06/15/2026	Redemption 100.0000		199,972	199,972	199,972	199,972						199,972				5,270	10/15/2032	1.G
..48239@-AG-5	Riverside Health System P/T CERTS 08-A 6.970% 06/15/34	06/15/2026	Redemption 100.0000		215,762	215,762	215,762	214,527		1,235		1,235		215,762				6,271	06/15/2034	1.G
..48239@-AK-6	Riverside Health System P/T CERTS 09-A 8.250% 03/10/34	06/10/2026	Redemption 100.0000		144,064	144,064	144,064	144,064						144,064				4,957	03/10/2034	1.F
..48239@-AL-4	Walgreen Co. P/T CERTS 09-B 6.620% 08/15/33	06/15/2026	Redemption 100.0000		37,240	37,240	37,240	37,240						37,240				1,028	08/15/2033	4.A Z
..48240*-AA-7	Riverside Health System P/T CERT 08-A 7.500% 06/15/34	05/15/2026	Redemption 100.0000		24,120	24,120	24,120	24,120						24,120				902	06/15/2034	1.F Z
..48240*-AA-7	Riverside Health System P/T CERT 08-A 7.500% 06/15/34	06/15/2026	Redemption 100.0000		12,170	12,170	12,170	12,170						12,170				456	06/15/2034	1.F
..48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LSE REV BDS 5.242% 12/10/32	06/10/2026	Redemption 100.0000		286,933	286,933	286,933	286,933						286,933				6,271	12/10/2032	1.A
..50167*-AA-2	LA CHARGERS HQ TR (2022) P/T CERTS 4.020% 06/15/54	06/15/2026	Redemption 100.0000		64,129	64,129	64,129	64,129						64,129				1,037	06/15/2054	2.C
..50167*-AB-0	LA CHARGERS HQ TR (2022) P/T CERTS SER B 5.050% 06/15/54	06/15/2026	Redemption 100.0000		1,915	1,915	1,915	1,915						1,915				40	06/15/2054	2.C
..55360#-AA-2	Walgreen Co. SECURED 5.760% 03/15/31	06/15/2026	Redemption 100.0000		58,568	58,568	58,568	58,568						58,568				1,407	03/15/2031	4.A Z
..58943@-AA-4	MERCY HEALTH (MO) P/T CERTS 4.120% 10/15/36	06/15/2026	Redemption 100.0000		57,807	57,807	58,379	58,152		(345)		(345)		57,807				993	10/15/2036	1.E
..59705*-AA-2	Middletown Nj CTL Pt Trust P/T CERTS 4.100% 08/15/51	06/15/2026	Various		270,911	270,911	273,619	273,090		(2,179)		(2,179)		270,911				4,630	08/15/2051	1.C

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..67112@-AA-0	OSU MEDICAL CENTER P/T CERTS 10-A 5.700% 09/15/33	06/15/2026	Redemption 100.0000		102,919	102,919	102,919	102,919						102,919				2,446	09/15/2033	1.B
..68278A-AA-7	OneSky Class A Loan Trust 2021 Secured 3.875% 07/15/29	06/12/2026	Redemption 100.0000		1,599,399	1,599,399	1,605,502	1,602,809		(3,410)		(3,410)		1,599,399				59,873	07/15/2029	1.F FE
..70213@-AA-2	TV-MOB LLC P/T CERTS 3.230% 03/15/51	06/15/2026	Various		29,168	29,168	29,168	29,168						29,168				393	03/15/2051	1.D
..70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SECD NTS 6.190% 03/15/29	06/15/2026	Redemption 100.0000		234,160	234,160	234,160	234,160						234,160				6,054	03/15/2029	1.A
..74842#-AA-1	Quiktrip Corp P/T CERTS 11-A 5.050% 10/05/31	06/05/2026	Redemption 100.0000		580,450	580,450	580,450	580,450						580,450				12,220	10/05/2031	2.A Z
..750731-AA-9	Raiders Football Club Lsb Pt T P/T CERTS 3.744% 02/10/49	06/10/2026	Various		57,460	57,460	57,460	57,460						57,460				897	02/10/2049	2.A
..75086#-AA-3	Rainier Gsa Portfolio I Invest LSE REV BDS 15-A 4.820% 06/15/36	06/15/2026	Redemption 100.0000		61,888	61,888	61,888	61,888						61,888				1,244	06/15/2036	2.C
..75702@-AA-9	RED ROCK HARNETT LLC SECD NT 4.990% 06/10/38	06/10/2026	Redemption 100.0000		97,068	97,068	97,068	97,068						97,068				2,019	06/10/2038	1.C
..78444#-AA-4	SLHN Bethlehem 2018 CTL Pt Tr P/T CERTS 4.340% 03/15/38	06/15/2026	Various		159,320	159,320	159,320	159,320						159,320				2,882	03/15/2038	1.G
..82436#-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS 4.373% 03/15/37	06/15/2026	Redemption 100.0000		63,835	63,835	64,473	64,240		(405)		(405)		63,835				1,164	03/15/2037	2.B
..830867-AB-3	Delta Air Lines Inc / SkyMiles Senior Secured 4.750% 10/20/28	04/20/2026	Redemption 100.0000		6,422,500	6,422,500	6,976,799	6,577,539		(155,039)		(155,039)		6,422,500				152,534	10/20/2028	2.A FE
..85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS 3.670% 09/15/42	06/15/2026	Redemption 100.0000		77,256	77,256	77,256	77,256						77,256				1,182	09/15/2042	1.B
..86909#-AA-5	Susquehanna (18 Properties) CT P/T CERTS 5.730% 12/23/36	06/23/2026	Redemption 100.0000		157,491	157,491	157,491	156,844		647		647		157,491				5,128	12/23/2036	1.G
..89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC VUMC 2018-1 NOTE 4.920% 07/01/48	06/01/2026	Paydown		102,843	102,843	102,843	102,843						102,843				2,109	07/01/2048	1.F PL
..90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43	06/15/2026	Redemption 100.0000		77,054	77,054	77,054	77,054						77,054				1,709	05/15/2043	1.A
..90782J-AA-1	UNION PACIFIC RAILROAD CO 2015 Secured 2.695% 05/12/27	05/12/2026	Redemption 100.0000		10,300	10,300	10,172			129		129		10,300				139	05/12/2027	1.D FE
..90932L-AJ-6	United Airlines 2023-1 Class A Secured 5.800% 01/15/36	04/08/2026	Barclays		4,219,081	4,097,826	4,095,891	4,096,224		(268)		(268)		4,095,956		123,125	123,125	174,294	01/15/2036	1.F FE
..91426*-AA-3	University Faculty Office Buil SECD NTS 6.270% 11/10/33	06/10/2026	Redemption 100.0000		220,704	220,704	220,704	220,704						220,704				5,770	11/10/2033	2.A
..91878@-AA-4	VCI Asset Holdings 1 LLC xAI/ Valor I - VCI Term Loan 10.000% 11/20/30	05/26/2026	Redemption 100.0000		5,862,127	5,862,127	5,989,835			(127,709)		(127,709)		5,862,127				171,453	11/20/2030	3.B PL
..91927#-AA-3	Valley 2016 Lease-Backed Pt Tr P/T CERTS 4.000% 01/15/43	06/15/2026	Various		54,008	54,008	54,008	54,008						54,008				901	01/15/2043	1.F
..92778*-AA-5	VA CMWLTH UNIV HLTH SYS P/T TR P/T CERTS 3.008% 09/15/49	06/15/2026	Various		20,024	20,024	20,024	20,024						20,024				251	09/15/2049	1.A
..94684@-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS 6.420% 01/18/27	06/30/2026	Redemption 100.0000		275,984	275,984	275,984	275,984						275,984				7,388	01/18/2027	4.A Z
..94978#-CQ-8	Cvs Priv Sale-Leaseback Tr 200 P/T CERTS 5.610% 08/10/27	06/10/2026	Redemption 100.0000		146,775	146,775	146,775	146,775						146,775				3,433	08/10/2027	2.B
..94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS 6.350% 07/10/26	06/10/2026	Redemption 100.0000		199,504	199,504	199,504	199,504						199,504				5,605	07/10/2026	3.C
..96928*-EY-9	William Blair CTL Pt Tr (Wisha P/T CERTS SER 12H 4.830% 09/15/43	06/15/2026	Redemption 100.0000		140,580	140,580	141,981	141,446		(866)		(866)		140,580				2,831	09/15/2043	1.C
..56059#-AA-6	MAINFREIGHT LTD (NZ) CTL 2022 P/T CERTS 4.606% 03/15/53	06/15/2026	Redemption 100.0000		73,072	73,072	73,072	73,072						73,072				1,403	03/15/2053	2.B
..G0890*-AA-4	Barbados Enterprises PLC Project Vincent â Virgin Air 7.372% 11/13/31	05/12/2026	Redemption 100.0000		2,518,605	2,518,605	2,505,807			12,798		12,798		2,518,605				68,724	11/13/2031	1.G PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC 3.800% 09/30/45	06/30/2026	Paydown		5,701,882	5,701,882	5,456,704	5,044,438		205,651		205,651		5,701,882				167,979	09/30/2045	1.D PL
..084388-AA-3	Western Sydney University Loan Notes 4.300% 01/05/51	06/05/2026	Various		56,606	56,606	56,891	53,229					3,662	56,606	(284)		(284)	990	01/05/2051	1.C
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					2,171,951,736	2,171,276,596	2,172,385,409	54,508,873		(61,711)		(61,711)	3,662	2,171,688,981	(284)	145,347	145,063	24,637,556	XXX	XXX
..00273*-AA-8	AP Middlebury Holdings, LLC Senior Secured 6.000% 05/31/45	05/29/2026	Various		6,248,790	6,248,790	6,272,527	5,430,669		(23,613)		(23,613)		6,248,790					05/31/2045	2.C PL
..28655*-AA-7	Eliant Invest Holding LP. B 5.461% 12/15/41	06/15/2026	Various		168,680,328	168,680,328	168,680,328	4,851,314						168,680,328				860,459	12/15/2041	1.G PL
..28655*-AB-5	Eliant Invest Holding LP. C 5.911% 12/15/41	06/15/2026	Various		126,336,597	126,336,597	126,336,597	974,872						126,336,597				615,808	12/15/2041	2.B Z
..G2964#-AA-7	AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45	04/10/2026	Various		4,052,553,175	3,687,230,219	3,690,374,758	3,680,218,757		(23,252,300)		(23,252,300)		3,691,539,180		(4,308,961)	(4,308,961)	414,342,613	03/20/2045	2.A PL
0139999999. Subtotal - issuer credit obligations - single entity backed obligations (affiliated)					4,353,818,890	3,988,495,934	3,991,664,210	3,691,475,612		(23,275,913)		(23,275,913)		3,992,804,895		(4,308,961)	(4,308,961)	415,818,880	XXX	XXX
..04020E-AK-3	Ares Strategic Income Fund Senior Unsecured 5.800% 09/09/30	06/10/2026	Various		44,695,027	45,000,000	44,637,750	44,669,787		25,240		25,240		44,695,027				1,964,750	09/09/2030	2.C FE
..04020E-AP-2	Ares Strategic Income Fund Senior Unsecured 4.850% 01/15/29	05/28/2026	Tax Free Exchange		69,724,057	70,210,000	69,614,563	69,654,547		69,510		69,510		69,724,057				2,393,088	01/15/2029	2.C FE
..04020E-AR-8	Ares Strategic Income Fund Senior Unsecured 5.150% 01/15/31	06/01/2026	Tax Free Exchange		5,135,791	5,300,000	5,125,736			10,055		10,055		5,135,791				103,114	01/15/2031	2.C FE
..09261H-BC-0	Blackstone Private Credit Fund Senior Unsecured 7.300% 11/27/28	06/11/2026	Bank of America		4,827,607	4,680,000	4,955,746			(38,230)		(38,230)		4,917,515		(89,908)	(89,908)	185,055	11/27/2028	2.C FE
..09261H-BW-6	Blackstone Private Credit Fund Senior Unsecured 6.000% 11/22/34	04/23/2026	Various		22,307,042	23,400,000	22,444,110	22,489,898		22,673		22,673		22,512,571		(205,529)	(205,529)	568,776	11/22/2034	2.C FE
..09261H-BX-4	Blackstone Private Credit Fund Senior Unsecured 6.000% 01/29/32	06/04/2026	Various		86,735,806	88,303,000	87,780,264	75,360,792		18,029		18,029		87,881,614		(1,145,808)	(1,145,808)	3,754,943	01/29/2032	2.B FE
..09581C-AE-1	Blue Owl Credit Income Corp Senior Unsecured 5.900% 05/23/28	04/21/2026	Various		342,756,186	344,500,000	342,060,940	342,519,136		237,050		237,050		342,756,186				8,356,039	05/23/2028	2.C FE
..09581J-AT-3	Blue Owl Finance LLC Senior Unsecured 6.250% 04/18/34	04/07/2026	Seaport Global Securities LLC		11,386,534	11,900,000	12,478,458	12,420,497		(13,741)		(13,741)		12,406,756		(1,020,222)	(1,020,222)	350,099	04/18/2034	2.B FE
..10112R-BA-1	Boston Properties LP Senior Unsecured 4.500% 12/01/28	06/11/2026	Various		3,975,440	4,000,000	3,985,640	3,995,137		704		704		3,995,841		(20,401)	(20,401)	95,500	12/01/2028	2.B FE
..38179R-AE-5	Golub Capital Private Credit F Senior Unsecured 5.450% 08/15/28	06/09/2026	Various		31,845,834	32,000,000	31,787,200	31,816,293		29,541		29,541		31,845,834				1,530,844	08/15/2028	2.C FE
..40440V-AL-9	HPS Corporate Lending Fund Senior Unsecured 5.300% 06/05/27	04/15/2026	Various		9,476,719	9,500,000	9,460,005	9,471,023		5,696		5,696		9,476,719				181,819	06/05/2027	2.C FE
..40440V-AN-5	HPS Corporate Lending Fund Senior Unsecured 5.850% 06/05/30	04/15/2026	Tax Free Exchange		169,564,833	170,250,000	169,441,403	169,522,805		42,028		42,028		169,564,833				3,596,531	06/05/2030	2.C FE
..40440V-AQ-8	HPS Corporate Lending Fund Senior Unsecured 4.900% 09/11/28	04/15/2026	Tax Free Exchange		34,858,009	34,960,000	34,838,225	34,847,322		10,688		10,688		34,858,009				1,018,307	09/11/2028	2.C FE
..40440V-AS-4	HPS Corporate Lending Fund Senior Unsecured 5.450% 11/15/30	04/15/2026	Tax Free Exchange		48,451,360	48,470,000	48,447,292	48,446,423		4,938		4,938		48,451,360				1,570,293	11/15/2030	2.C FE
..518058-AJ-7	LaSalle Property Fund GTD SER NTS SER I 2.730% 02/10/32	06/12/2026	Apollo Global Securities, LLC		4,283,900	5,000,000	5,000,000	5,000,000						5,000,000		(716,100)	(716,100)	119,058	02/10/2032	2.B
..61774A-AG-8	Morgan Stanley Direct Lending Senior Unsecured 6.000% 05/19/30	06/29/2026	Various		24,769,296	24,875,000	24,607,462	24,636,246		19,077		19,077		24,655,323		113,973	113,973	766,527	05/19/2030	2.C FE
..64116#-AG-8	Netrality Properties LP SR SECD FRN 6.289% 04/06/26	04/06/2026	Various		21,000,000	21,000,000	20,801,309	20,978,556		21,444		21,444		21,000,000				672,376	04/06/2026	2.C PL
..67623C-AD-1	Office Properties Income Trust Senior Unsecured 2.650% 06/15/26	06/17/2026	Taxable Exchange		215,304	3,000,000	311,886	311,886						311,886		(96,582)	(96,582)		06/15/2026	6. FE
..67623C-AF-6	Office Properties Income Trust Senior Unsecured 3.450% 10/15/31	06/17/2026	Various		1,085,905	15,000,000	1,627,301	1,627,301						1,627,301		(541,395)	(541,395)		10/15/2031	6. FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..862121-A#-7	STORE Capital Corp SR NTS SER C 4.730% 04/28/26	04/28/2026	Various		27,000,000	27,000,000	26,977,672	26,997,506		2,494		2,494		27,000,000				556,958	04/28/2026	2.B FE
..862121-AD-2	Store Capital LLC Senior Unsecured 2.700% 12/01/31	06/11/2026	Various		2,622,840	3,000,000	2,996,310	2,997,720		160		160		2,997,880		(375,040)	(375,040)	42,975	12/01/2031	2.B FE
..G43905-A*-2	HARBOURVEST GLOBAL PRIVATE EQU A 7.149% 06/05/29	05/05/2026	Redemption 100.0000		4,666,667	4,666,667	4,666,667	4,666,667						4,666,667				154,419	06/05/2029	1.G PL
. 000000-00-0	Tiger Global Private Investmen Tiger Global Private Investmen 5.914% 04/20/29	05/29/2026	Tax Free Exchange		130,954,752	131,500,000	130,933,965			20,787		20,787		130,954,752				842,447	04/20/2029	2.A Z
..G77418-AC-4	SVF II Finco Cayman LP SVF II Finco (Cayman) LP 7.384% 04/25/29	06/26/2026	Paydown		32,422,163	32,422,163	32,422,163	32,422,163						32,422,163				619,340	04/25/2029	1.F PL
..G77418-AD-2	SVF II Finco Cayman LP SVF II Finco (Cayman) LP 7.384% 04/25/29	06/26/2026	Paydown		17,359,619	17,359,619	17,359,619	17,359,619						17,359,619				331,610	04/25/2029	1.F PL
..G77418-AE-0	SVF II Finco Cayman LP SVF II Finco II B3 Upsize 6.984% 04/25/29	06/30/2026	Paydown		5,058,351	5,058,351	5,055,084	4,440,800		617,551		617,551		5,058,351				103,951	04/25/2029	1.F PL
..G8868J-AB-1	Tiger Global Private Investmen A 7.684% 02/10/27	04/20/2026	Paydown		80,000,000	80,000,000	79,875,224	79,912,952		87,048		87,048		80,000,000				1,901,037	02/10/2027	2.A PL
..G8868K-AD-4	Tiger Global PIP 14 Holdings, B 7.930% 03/14/28	06/30/2026	Paydown		80,100,275	80,100,275	80,094,825	80,093,298		6,976		6,976		80,100,275				1,952,463	03/14/2028	2.B PL
..L8367#-AE-3	Shurgard Luxembourg Sarl GTD SR NTS SER B 2.770% 06/25/27	04/29/2026	Various		(39,341)					(38,223)		(38,223)		(39,341)	(1,118)		(1,118)		06/25/2027	2.A
..Q8501*-AE-9	Shopping Centres Australasia P GTD SR NTS SER E 4.610% 09/12/31	05/05/2026	Call 100.0524		4,002,095	4,000,000	4,000,000	4,000,000						4,000,000				121,955	09/12/2031	2.A FE
..L13048-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.579% 06/25/30	06/30/2026	Interest Capitalization		49,594									49,594	49,594				06/25/2030	2.B PL
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					1,321,291,665	1,346,455,075	1,323,786,819	1,170,658,374		1,161,495		1,161,495		1,325,386,583	48,476	(4,097,012)	(4,048,536)	33,854,274	XXX	XXX
. 000000-00-0	Anaplan Inc Anaplan Inc - RCF 8.164% 06/21/28	05/19/2026	PRIVATE		56	561,777	56			297		297		353		(297)	(297)		06/21/2028	4.B Z
. 000000-00-0	RR Donnelley & Sons Co RRD TL B 1L USD 8.402% 08/08/29	06/30/2026	Redemption 100.0000		5,213,360	5,213,360	4,972,637	5,026,520		186,840		186,840		5,213,360				215,619	08/08/2029	4.B Z
. 000000-00-0	USA TODAY Co Inc USA TODAY TL 8.642% 10/15/29	06/30/2026	Redemption 100.0000		809,592	809,592	797,448	800,186		9,406		9,406		809,592				41,751	10/15/2029	4.C Z
. 000000-00-0	OMH-Healthedge Holdings Inc OMH HealthEdge Holdings Inc-TL 8.234% 04/01/30	05/12/2026	Tax Free Exchange		133,658,184	134,190,819	133,504,368	133,598,648		59,536		59,536		133,658,184				5,424,185	04/01/2030	4.A Z
. 000000-00-0	Golden Hippo Golden Hippo - Pet TL 7.907% 02/05/31	06/30/2026	Redemption 100.0000		260,288	260,288	256,204			4,084		4,084		260,288				8,006	02/05/2031	4.C Z
. 000000-00-0	Altern Marketing LLC Golden Hippo - Wellness TL 7.984% 02/05/31	06/30/2026	Redemption 100.0000		3,972,310	3,972,310	3,902,957			69,353		69,353		3,972,310				116,867	02/05/2031	4.C Z
. 000000-00-0	Cascade Parent Inc. Couchbase Inc TL 9.402% 09/24/31	05/12/2026	Redemption 100.0000		(56,096)	(56,096)	(55,254)	(55,283)		(813)		(813)		(56,096)					09/24/2031	4.C Z
. 000000-00-0	Jeppesen Holdings LLC Project Jupiter Term Loan 8.414% 10/31/32	05/27/2026	Tax Free Exchange		37,760,370	38,028,169	37,742,958	37,747,987		12,383		12,383		37,760,370				1,865,933	10/31/2032	4.C Z
. 000000-00-0	SILK Holdings III LLC Suave Brands Co LLC TL 8.152% 12/03/32	06/30/2026	Redemption 100.0000		358,443	358,443	354,601	354,632		3,812		3,812		358,443				15,288	12/03/2032	4.C Z
. 000000-00-0	Saber Parent Holdings Corp. Project Fahrenheit RCF 8.168% 12/16/32	04/22/2026	Redemption 100.0000		799,024	799,024	799,024							799,024				9,555	12/16/2032	4.C Z
. 000000-00-0	Saber Parent Holdings Corp. Project Fahrenheit DDTL 8.168% 12/16/32	05/29/2026	Tax Free Exchange		961,294	963,725	961,319			(25)		(25)		961,294				13,274	12/16/2032	4.C Z
. 000000-00-0	Enverus Enverus DDTL 2 8.158% 12/20/32	04/01/2026	Direct		4,530,859	4,576,625	4,576,625							4,576,625		(45,766)	(45,766)	4,470	12/20/2032	4.C Z
. 000000-00-0	Victors Purchaser, LLC. Victors Incremental RCF 8.196% 12/23/32	04/13/2026	Redemption 100.0000		164,298	164,298	164,298							164,298				8,599	12/23/2032	4.C Z
..00241#-AC-9	AVSC Holding Corp Project Encore TL 8.652% 12/05/31	06/30/2026	Redemption 100.0000		79,043	79,043	77,664			1,378		1,378		79,043				3,444	12/05/2031	4.A PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00241#-AD-7	AVSC Holding Corp Project Encore RCF 8.734% 12/05/29	06/30/2026	Redemption 100.0000		454,280	454,280	454,280							454,280				14,179	12/05/2029	4.A PL
..00780S-AA-2	Advarra Holdings, Inc. ADVARRA HLDGS TLB 9/13/31 REF 8.152% 09/15/31	06/30/2026	Redemption 100.0000		92,038	92,038	91,628	91,637		401		401		92,038				3,778	09/15/2031	4.C PL
..00780S-AB-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC 8.152% 09/15/31	06/30/2026	Redemption 100.0000		58,164	58,164	57,895	57,827		337		337		58,164				1,935	09/15/2031	4.C PL
..03272L-B*-8	Anaplan Inc Anaplan Inc 4th Amendment Incr 8.157% 06/21/29	05/19/2026	PRIVATE		24,931,965	27,727,151	27,727,151							27,727,151		(2,795,186)	(2,795,186)	1,142,983	06/21/2029	4.B PL
..03272L-B*-8	Anaplan Inc Anaplan Inc 4th Amendment Incr 8.157% 06/21/29	04/30/2026	Redemption 100.0000		118,370	118,370	118,370							118,370				3,489	06/21/2029	4.B PL
..05643@-AA-8	BGIF IV Fearless Utility Servi GridTek New Term Loan 8.643% 06/07/31	06/30/2026	Redemption 100.0000		81,368	81,368	80,398	80,446		922		922		81,368				3,721	06/07/2031	3.A PL
..088631-AA-4	BGIF IV Fearless Utility Servi GridTek New DDTL 8.656% 06/07/31	06/30/2026	Redemption 100.0000		23,585	23,585	23,467	23,469		116		116		23,585				1,209	06/07/2031	4.B PL
..12791*-AJ-7	CT Technologies Intermediate H Datavant TL 8.402% 09/02/31	06/30/2026	Redemption 100.0000		164,087	164,087	162,508	162,533		1,554		1,554		164,087				6,944	09/02/2031	5.A PL
..22562#-AA-8	Creek Parent, Inc Creek Parent, Inc TL 8.643% 12/18/31	06/30/2026	Redemption 100.0000		53,550	53,550	52,726			824		824		53,550				2,347	12/18/2031	4.A PL
..22562#-AA-8	Creek Parent, Inc Creek Parent, Inc TL 8.643% 12/18/31	04/21/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		8,997,318	9,088,200	8,948,367			5,258		5,258		8,953,625		43,693	43,693	326,871	12/18/2031	4.A PL
..289706-AA-1	One Call Corporation One Call Corporation TL 9.484% 09/10/30	06/30/2026	Redemption 100.0000		145,970	145,970	143,744			2,227		2,227		145,970				6,931	09/10/2030	4.C PL
..31826*-AA-5	Fire Flow Intermediate Corpora Tailwind Smith Cooper Intermed 8.734% 07/10/31	06/30/2026	Redemption 100.0000		125,000	125,000	123,795	123,933		1,067		1,067		125,000				5,354	07/10/2031	4.A PL
..47631U-AB-7	Jensen Hughes Inc Jensen Hughes - DDTL1 8.652% 07/31/31	06/30/2026	Redemption 100.0000		2,325	2,325	2,308			17		17		2,325				120	07/31/2031	4.B PL
..47631U-AD-3	Jensen Hughes Inc Jensen Hughes - TL 8.677% 07/31/31	06/30/2026	Redemption 100.0000		42,793	42,793	42,108			685		685		42,793				1,911	07/31/2031	4.B PL
..47633G-A*-1	Jeppesen Holdings LLC Project Jupiter Term Loan 8.414% 10/31/32	06/03/2026	Tax Free Exchange		37,760,782	38,028,169	37,760,370			412		412		37,760,782				302,191	10/31/2032	4.C FE
..50197*-AA-6	Leaf Home Solutions Inc Leaf Home Solutions RCF 8.984% 09/04/31	06/30/2026	Redemption 100.0000		115,808	115,808	115,808							115,808				5,343	09/04/2031	3.C PL
..50197*-AB-4	Leaf Home Solutions Inc Leaf Home Solutions TL 8.902% 09/04/31	06/30/2026	Redemption 100.0000		90,262	90,262	89,003			1,259		1,259		90,262				2,746	09/04/2031	3.C PL
..68211B-AC-1	OMH-Healthedge Holdings Inc OMH HealthEdge Holdings Inc-TL 8.234% 04/01/30	06/30/2026	Redemption 100.0000		338,012	338,012	336,670			1,342		1,342		338,012				12,765	04/01/2030	4.A PL
..78433*-AD-5	SG Acquisition Inc Safe Guard New TL 8.674% 04/30/30	04/30/2026	Redemption 100.0000		248,715	248,715	246,830			1,885		1,885		248,715				5,416	04/03/2030	3.B PL
..92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 8.725% 09/29/31	04/01/2026	Redemption 100.0000		62,521	62,521	62,510	60,375		11		11		62,521				3,088	09/29/2031	4.B PL
. 000000-00-0	Violin Debtco Guernsey Limited Project Ivy - Senior Secured F 9.232% 06/24/31	06/30/2026	Redemption 100.0000		42,765,223	42,765,223	40,972,086	43,458,573					(2,486,486)	42,765,223	1,793,137		1,793,137	1,936,169	06/24/2031	4.B Z
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					305,183,161	309,746,968	305,666,927	221,531,483		364,568		364,568	(2,486,486)	307,980,717	1,793,137	(2,797,556)	(1,004,419)	11,516,481	XXX	XXX
. 000000-00-0	First Student Bidco Inc FRSTST TL C 1L USD 0.000% 08/15/30	04/07/2026	Barclays							45		45		45		(45)	(45)	1,730	08/15/2030	4.A Z
. 000000-00-0	First Student Bidco Inc FRSTST TL B 1L USD 0.000% 08/15/30	04/07/2026	Barclays							146		146		146		(146)	(146)	3,757	08/15/2030	4.A FE
. 000000-00-0	Somnigroup International Inc SGI TL B 1L USD 5.902% 10/24/31	06/30/2026	Redemption 100.0000		46,750	46,750	46,533	46,548		202		202		46,750				1,385	10/24/2031	2.C FE
. 000000-00-0	RUNWAY BIDCO, LLC RUNWAY BIDCO, LLC TL 8.734% 12/17/31	06/30/2026	Redemption 100.0000		44,621	44,621	44,175	44,224		397		397		44,621				1,928	12/17/2031	4.C Z
. 000000-00-0	RUNWAY BIDCO, LLC RUNWAY BIDCO, LLC TL 8.734% 12/17/31	04/21/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		7,507,683	7,572,824	7,497,096	7,505,419		2,264		2,264		7,507,683				203,782	12/17/2031	4.C Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..042688-AA-9	Arpad Solar Borrower LLC TERM LN 1L 5.250% 07/15/34	04/15/2026	Redemption 100.0000		117,588	117,588	117,588	117,588						117,588				3,078	07/15/2034	2.B PL
..36877#-AA-8	Gemini Renewables Investments TL B 4.827% 10/31/39	04/30/2026	Redemption 100.0000		1,836,909	1,836,909	1,833,342	1,835,376		1,532		1,532		1,836,909				30,016	10/31/2039	2.C PL
..74839X-AH-2	Quikrete Holdings Inc QUIKHO TL B1 1L USD 5.902% 03/19/29	06/30/2026	Redemption 100.0000		4,900	4,900	4,910	4,900						4,900				146	03/19/2029	3.B FE
..84986E-AB-7	SPRING RENEWABLES INVESTMENTS TERM LOAN TR B 4.700% 12/31/37	06/09/2026	Call 100.0000		170,869	170,869	170,403	170,669		5		5		170,674		196	196	3,989	12/31/2037	2.C PL
..84986E-AB-7	SPRING RENEWABLES INVESTMENTS TERM LOAN TR B 4.700% 12/31/37	04/30/2026	Redemption 100.0000		6,483,969	6,483,969	6,466,268	6,476,370		7,599		7,599		6,483,969				157,004	12/31/2037	2.C PL
. 88687@-AA-1	Tillman Networks LLC Tillman Networks 4.000% 08/31/30	04/16/2026	Various		129,442	129,442	129,026	129,178		263		263		129,442				113	08/31/2030	2.A Z
. 88687@-AA-1	Tillman Networks LLC Tillman Networks 4.000% 08/31/30	06/16/2026	Various		261,081	261,081	260,243	260,550		531		531		261,081				1,066	08/31/2030	2.A PL
..C6901L-AM-9	1011778 BC ULC BCULC TL B5 1L USD 5.402% 09/23/30	06/30/2026	Redemption 100.0000		4,813	4,813	4,814	4,814		(1)		(1)		4,813				85	09/23/2030	2.C FE
. 000000-00-0	MRO Holdings Inc MRO Holdings, Inc. TL 8.174% 12/17/30	04/02/2026	Redemption 100.0000		160,847	160,847	160,686	160,708		139		139		160,847				6,766	12/17/2030	4.C Z
..B9000T-BJ-3	TELENET FINANCING USD LLC TNETBB TL AR 1L USD 5.636% 04/28/28	04/01/2026	Various		2,927,113	2,957,870	2,950,475	2,955,416		267		267		2,955,683		(28,570)	(28,570)	42,485	04/28/2028	3.C FE
..BL2764-07-6	CONTOURGLOBAL MIRROR 2SARL TL 3.438% 12/31/36	06/30/2026	Various		1,849,275	1,849,275	2,141,212	2,049,394		(149,249)		(149,249)	28,767	1,849,275	(79,638)		(79,638)	(1,437)	12/31/2036	2.B FE
..N2014A-AH-5	Cimpress PLC CMPR TL 1L USD 6.152% 05/17/28	06/30/2026	Redemption 100.0000		1,312	1,312	1,308			5		5		1,312				6	05/17/2028	3.B FE
..N2014A-AH-5	Cimpress PLC CMPR TL 1L USD 6.152% 05/17/28	06/04/2026	Tax Free Exchange		523,130	524,929	521,918	522,779		351		351		523,130				18,589	05/17/2028	3.B Z
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					22,070,302	22,167,999	22,349,997	22,283,933		(135,504)		(135,504)	28,767	22,098,868	(79,638)	(28,565)	(108,203)	474,488	XXX	XXX
..03837L-AB-2	Aqua Intermediate, Inc. Aqua OpCo Debt (G2) 9.120% 07/29/29	06/30/2026	Redemption 100.0000		562,500	562,500	552,838	556,380		6,120		6,120		562,500				19,536	07/29/2029	3.C
..35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 7.084% 12/31/33	06/30/2026	Various		1,461,870	1,461,870	1,463,655	1,463,753		(1,883)		(1,883)		1,461,870				51,571	12/31/2033	2.C
..92264#-AA-2	Venerable Holdings Inc Venerable Holdings Inc Increme 6.257% 05/30/33	04/21/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		21,560,000	22,000,000	22,000,000	22,000,000						22,000,000		(440,000)	(440,000)	424,433	05/30/2033	2.B
0219999999. Subtotal - issuer credit obligations - bank loans - acquired (affiliated)					23,584,370	24,024,370	24,016,493	24,020,133		4,237		4,237		24,024,370		(440,000)	(440,000)	495,540	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					7,781,744,066	7,871,000,312	7,790,093,584	3,880,535,159		3,708,099		3,708,099	(3,951,127)	7,800,809,099	3,506,691	(19,287,461)	(15,780,770)	162,431,810	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					4,534,270,548	4,172,775,543	4,175,937,824	3,716,252,783		(23,273,475)		(23,273,475)		4,177,084,206	(298)	(8,136,614)	(8,136,912)	420,098,110	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					12,316,014,614	12,043,775,855	11,966,031,408	7,596,787,942		(19,565,376)		(19,565,376)	(3,951,127)	11,977,893,305	3,506,393	(27,424,075)	(23,917,682)	582,529,920	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					12,316,014,614	12,043,775,855	11,966,031,408	7,596,787,942		(19,565,376)		(19,565,376)	(3,951,127)	11,977,893,305	3,506,393	(27,424,075)	(23,917,682)	582,529,920	XXX	XXX
..38375B-3G-5	Government National Mortgage A GNR 2013-H14 SI 1.762% 05/20/63	06/01/2026	Paydown				10,733	10,454						10,454		(10,454)	(10,454)	1,600	05/20/2063	1.A
..38375B-5S-7	Government National Mortgage A GNR 2013-H19 ID 1.511% 05/20/63	05/01/2026	Paydown				10,956	12,065						12,065		(12,065)	(12,065)	3,122	05/20/2063	1.A
..38375B-7Z-9	Government National Mortgage A GNR 2013-H22 BI 1.503% 08/20/63	06/01/2026	Paydown				459	485		19		19		504		(504)	(504)	123	08/20/2063	1.A
..38375B-AE-2	Government National Mortgage A GNR 2010-H02 DI 2.211% 02/20/60	04/01/2026	Paydown				1,728	1,925		(2)		(2)		1,923		(1,923)	(1,923)	39	02/20/2060	1.A
..38375B-AH-5	Government National Mortgage A GNR 2010-H02 GI 2.489% 02/20/60	06/01/2026	Paydown				1,911	2,270		3		3		2,273		(2,273)	(2,273)	529	02/20/2060	1.A
..38375B-G9-7	Government National Mortgage A GNR 2013-H02 DI 1.913% 12/20/62	06/01/2026	Paydown				7,072	11,024		(241)		(241)		10,783		(10,783)	(10,783)	1,611	12/20/2062	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38375B-GQ-9	Government National Mortgage A GNR 2010-H24 FI 1.585% 10/20/60	05/01/2026	Paydown				747	851		32		32		883		(883)	(883)	36	10/20/2060	1.A
38375B-JP-8	Government National Mortgage A GNR 2011-H01 IF 1.286% 11/20/60	06/01/2026	Paydown				2,744	5,108		601		601		5,710		(5,710)	(5,710)	945	11/20/2060	1.A
38375B-KB-7	Government National Mortgage A GNR 2011-H05 AI 1.639% 12/20/60	06/01/2026	Paydown				13,065	13,179		811		811		13,991		(13,991)	(13,991)	3,579	12/20/2060	1.A
38375B-KM-3	Government National Mortgage A GNR 2011-H06 FI 1.284% 02/20/61	06/01/2026	Paydown				7,426	6,925		1,210	931	279		7,204		(7,204)	(7,204)	1,412	02/20/2061	1.A
38375B-KT-8	Government National Mortgage A GNR 2011-H08 CI 1.071% 02/20/61	06/01/2026	Paydown				1,546	1,574						1,574		(1,574)	(1,574)	284	02/20/2061	1.A
38375B-KW-1	Government National Mortgage A GNR 2011-H08 DI 1.722% 02/20/61	05/01/2026	Paydown				1,121	1,605		5		5		1,610		(1,610)	(1,610)	244	02/20/2061	1.A
38375B-LM-2	Government National Mortgage A GNR 2011-H11 AI 1.505% 03/20/61	06/01/2026	Paydown				2,481	2,421		571		571		2,992		(2,992)	(2,992)	759	03/20/2061	1.A
38375B-LP-5	Government National Mortgage A GNR 2011-H11 BI 1.390% 04/20/61	06/01/2026	Paydown				5,578	3,181		(111)		(111)		3,070		(3,070)	(3,070)	170	04/20/2061	1.A
38375B-MA-7	Government National Mortgage A GNR 2011-H14 CI 1.236% 05/20/61	06/01/2026	Paydown				1,003	1,896		95		95		1,991		(1,991)	(1,991)	313	05/20/2061	1.A
38375B-MU-3	Government National Mortgage A GNR 2011-H19 IA 1.051% 08/20/61	06/01/2026	Paydown				8,042	8,455		164		164		8,619		(8,619)	(8,619)	1,929	08/20/2061	1.A
38375B-PK-2	Government National Mortgage A GNR 2012-H03 IA 0.979% 01/20/62	06/01/2026	Paydown				4,420	5,087		751		751		5,838		(5,838)	(5,838)	609	01/20/2062	1.A
38375B-QQ-8	Government National Mortgage A GNR 2012-H08 SI 1.147% 04/20/62	05/01/2026	Paydown				6,790	6,505		(56)		(56)		6,448		(6,448)	(6,448)	1,595	04/20/2062	1.A
38375B-QY-1	Government National Mortgage A GNR 2012-H08 FI 1.306% 04/20/62	06/01/2026	Paydown				2,987	4,412		(152)		(152)		4,260		(4,260)	(4,260)	652	04/20/2062	1.A
38375B-SB-9	Government National Mortgage A GNR 2012-H12 FI 1.112% 05/20/62	06/01/2026	Paydown				4,501	5,104		569		569		5,672		(5,672)	(5,672)	1,063	05/20/2062	1.A
38375B-TS-1	Government National Mortgage A GNR 2012-H14 KI 0.973% 07/20/62	06/01/2026	Paydown				2,100	1,609		(103)		(103)		1,506		(1,506)	(1,506)	263	07/20/2062	1.A
38375B-TZ-5	Government National Mortgage A GNR 2012-H15 CI 1.272% 06/20/62	06/01/2026	Paydown				3,392	3,923		111		111		4,034		(4,034)	(4,034)	573	06/20/2062	1.A
38375B-UM-2	Government National Mortgage A GNR 2012-H18 NI 1.489% 08/20/62	06/01/2026	Paydown				1,166	1,379		(12)		(12)		1,366		(1,366)	(1,366)	220	08/20/2062	1.A
38375B-ZT-2	Government National Mortgage A GNR 2012-H29 SI 1.708% 10/20/62	06/01/2026	Paydown				10,631	11,259		566		566		11,824		(11,824)	(11,824)	1,704	10/20/2062	1.A
38375U-BG-4	Government National Mortgage A GNR 2013-H25 SI 1.477% 10/20/63	06/01/2026	Paydown				15,795	15,256		1,729		1,729		16,985		(16,985)	(16,985)	2,912	10/20/2063	1.A
38375U-EE-6	Government National Mortgage A GNR 2014-H03 SI 1.671% 01/20/64	06/01/2026	Paydown				14,039	14,595		37	594	(557)		14,039		(14,039)	(14,039)	2,059	01/20/2064	1.A
38375U-EH-9	Government National Mortgage A GNR 2014-H03 AI 1.300% 01/20/64	06/01/2026	Paydown				2,023	2,758						2,758		(2,758)	(2,758)	457	01/20/2064	1.A
38375U-FL-9	Government National Mortgage A GNR 2014-H10 AI 1.670% 04/20/64	06/01/2026	Paydown				12,449	13,563		994		994		14,557		(14,557)	(14,557)	2,063	04/20/2064	1.A
38375U-FN-5	Government National Mortgage A GNR 2014-H10 BI 1.429% 04/20/64	06/01/2026	Paydown				53,984	56,820		9,281		9,281		66,101		(66,101)	(66,101)	14,810	04/20/2064	1.A
38375U-FR-6	Government National Mortgage A GNR 2014-H10 GI 1.624% 04/20/64	06/01/2026	Paydown				8,732	7,556		1,346	331	1,015		8,571		(8,571)	(8,571)	1,015	04/20/2064	1.A
38375U-KH-2	Government National Mortgage A GNR 2014-H11 BI 1.537% 06/20/64	06/01/2026	Paydown				3,222	3,840		(6)		(6)		3,834		(3,834)	(3,834)	967	06/20/2064	1.A
38375U-LD-0	Government National Mortgage A GNR 2014-H13 CI 1.467% 06/20/64	06/01/2026	Paydown				4,242	4,504		273		273		4,777		(4,777)	(4,777)	1,119	06/20/2064	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38375U-LF-5	Government National Mortgage A GNR 2014-H13 DI 1.539% 06/20/64	06/01/2026	Paydown				16,886	16,886		359		359		17,245		(17,245)	(17,245)	3,684	06/20/2064	1.A
..38375U-LQ-1	Government National Mortgage A GNR 2014-H14 AI 1.575% 07/20/64	06/01/2026	Paydown				29,935	28,537		3,566	1,760	1,806		30,343		(30,343)	(30,343)	7,753	07/20/2064	1.A
..38375U-MZ-0	Government National Mortgage A GNR 2014-H16 AI 2.409% 08/20/64	06/01/2026	Paydown				776	900		(50)		(50)		850		(850)	(850)	73	08/20/2064	1.A
..38375U-NX-4	Government National Mortgage A GNR 2014-H18 DI 1.535% 09/20/64	06/01/2026	Paydown				5,261	5,228		74		74		5,302		(5,302)	(5,302)	888	09/20/2064	1.A
..38375U-PB-0	Government National Mortgage A GNR 2014-H18 AI 2.394% 09/20/64	06/01/2026	Paydown				24,454	24,454		(440)		(440)		24,014		(24,014)	(24,014)	6,427	09/20/2064	1.A
..38375U-PY-0	Government National Mortgage A GNR 2014-H19 GI 1.793% 09/20/64	06/01/2026	Paydown				50,810	58,988		4,677		4,677		63,665		(63,665)	(63,665)	13,090	09/20/2064	1.A
..38375U-QG-8	Government National Mortgage A GNR 2014-H20 AI 1.488% 10/20/64	06/01/2026	Paydown				24,338	24,338		(316)		(316)		24,021		(24,021)	(24,021)	4,878	10/20/2064	1.A
..38375U-QJ-2	Government National Mortgage A GNR 2014-H20 SI 1.709% 09/20/64	06/01/2026	Paydown				13,717	13,427		682	564	118		13,545		(13,545)	(13,545)	1,835	09/20/2064	1.A
..38375U-QL-7	Government National Mortgage A GNR 2014-H20 BI 1.490% 09/20/64	06/01/2026	Paydown				2,548	2,539		52		52		2,591		(2,591)	(2,591)	612	09/20/2064	1.A
..38375U-QS-2	Government National Mortgage A GNR 2014-H20 LI 1.570% 10/20/64	05/01/2026	Paydown				26,590	26,956		(1,807)		(1,807)		25,149		(25,149)	(25,149)	3,029	10/20/2064	1.A
..38375U-TL-4	Government National Mortgage A GNR 2015-H03 AI 1.437% 12/20/64	06/01/2026	Paydown				1,505	1,416		33		33		1,449		(1,449)	(1,449)	410	12/20/2064	1.A
..38375U-TN-0	Government National Mortgage A GNR 2015-H03 BI 1.587% 01/20/65	06/01/2026	Paydown				32,740	32,740		(41)		(41)		32,699		(32,699)	(32,699)	6,703	01/20/2065	1.A
..38375U-TQ-3	Government National Mortgage A GNR 2015-H03 CI 1.719% 01/20/65	06/01/2026	Paydown				9,919	12,719		2,331		2,331		15,050		(15,050)	(15,050)	2,490	01/20/2065	1.A
..38375U-TU-4	Government National Mortgage A GNR 2015-H03 EI 1.841% 12/20/64	06/01/2026	Paydown				117,777	116,942		27,060		27,060		144,002		(144,002)	(144,002)	42,096	12/20/2064	1.A
..38375U-TY-6	Government National Mortgage A GNR 2015-H02 BI 1.648% 12/20/64	06/01/2026	Paydown				801	1,244		77		77		1,321		(1,321)	(1,321)	264	12/20/2064	1.A
..38375U-UT-5	Government National Mortgage A GNR 2015-H05 CI 1.705% 02/20/65	06/01/2026	Paydown				54,359	46,822		9,923	2,884	7,039		53,861		(53,861)	(53,861)	10,649	02/20/2065	1.A
..38375U-VC-1	Government National Mortgage A GNR 2015-H08 DI 1.457% 03/20/65	06/01/2026	Paydown				20,305	19,011		(291)		(291)		18,720		(18,720)	(18,720)	2,986	03/20/2065	1.A
..38375U-VG-2	Government National Mortgage A GNR 2015-H08 AI 1.732% 02/20/65	06/01/2026	Paydown				16,818	18,808		952		952		19,760		(19,760)	(19,760)	3,893	02/20/2065	1.A
..38375U-VY-3	Government National Mortgage A GNR 2015-H07 WI 1.604% 02/20/65	06/01/2026	Paydown				6,169	7,816		274		274		8,089		(8,089)	(8,089)	1,750	02/20/2065	1.A
..38375U-VZ-0	Government National Mortgage A GNR 2015-H09 BI 1.729% 03/20/65	06/01/2026	Paydown				5,941	5,119		705		705		5,825		(5,825)	(5,825)	848	03/20/2065	1.A
..38375U-WN-6	Government National Mortgage A GNR 2016-H11 CI 1.754% 05/20/66	06/01/2026	Paydown				26,400	30,560		1,508		1,508		32,068		(32,068)	(32,068)	5,842	05/20/2066	1.A
..38375U-WQ-9	Government National Mortgage A GNR 2016-H11 DI 1.760% 05/20/66	06/01/2026	Paydown				88,609	77,417		10,568	649	9,919		87,337		(87,337)	(87,337)	16,286	05/20/2066	1.A
..38375U-XA-3	Government National Mortgage A GNR 2016-H11 AI 1.344% 01/20/66	06/01/2026	Paydown				21,226	20,142		1,066	428	638		20,779		(20,779)	(20,779)	3,807	01/20/2066	1.A
..38375U-XF-2	Government National Mortgage A GNR 2016-H11 MI 1.982% 05/20/66	06/01/2026	Paydown				10,038	10,740		1,390		1,390		12,130		(12,130)	(12,130)	1,718	05/20/2066	1.A
..38375U-ZG-8	Government National Mortgage A GNR 2017-H09 GI 1.591% 03/20/67	06/01/2026	Paydown				24,938	26,204		2,803		2,803		29,007		(29,007)	(29,007)	4,855	03/20/2067	1.A
..38375U-ZL-7	Government National Mortgage A GNR 2017-H09 JI 1.574% 03/20/67	06/01/2026	Paydown				8,357	7,951		582		582		8,533		(8,533)	(8,533)	1,607	03/20/2067	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38376E-TN-5	Government National Mortgage A GNR 2009-H01 FI 2.002% 11/20/59	06/01/2026	Paydown				12,211	11,916		(664)		(664)		11,252		(11,252)	(11,252)	15,458	11/20/2059	1.A
..38376R-2Y-1	Government National Mortgage A GNR 2017-H12 BI 1.879% 05/20/67	06/01/2026	Paydown				68,289	72,337		(1,341)		(1,341)		70,996		(70,996)	(70,996)	11,529	05/20/2067	1.A
..38376R-3Q-7	Government National Mortgage A GNR 2017-H11 VI 1.509% 05/20/67	06/01/2026	Paydown				30,885	30,056		1,029	336	693		30,749		(30,749)	(30,749)	4,437	05/20/2067	1.A
..38376R-5B-8	Government National Mortgage A GNR 2017-H14 VI 1.704% 06/20/67	06/01/2026	Paydown				32,808	30,965		3,205	1,285	1,920		32,885		(32,885)	(32,885)	4,847	06/20/2067	1.A
..38376R-5Z-5	Government National Mortgage A GNR 2017-H15 NI 1.550% 07/20/67	06/01/2026	Paydown				8,914	8,718		221		221		8,939		(8,939)	(8,939)	1,525	07/20/2067	1.A
..38376R-AA-4	Government National Mortgage A GNR 2015-H10 AI 1.989% 04/20/65	06/01/2026	Paydown				63,396	76,419		3,315		3,315		79,734		(79,734)	(79,734)	9,641	04/20/2065	1.A
..38376R-AP-1	Government National Mortgage A GNR 2015-H10 GI 1.730% 03/20/65	06/01/2026	Paydown				5,101	6,796		7		7		6,803		(6,803)	(6,803)	828	03/20/2065	1.A
..38376R-AR-7	Government National Mortgage A GNR 2015-H10 KI 1.923% 04/20/65	06/01/2026	Paydown				15,252	16,818		(1,057)	882	(1,939)		14,879		(14,879)	(14,879)	1,976	04/20/2065	1.A
..38376R-AX-4	Government National Mortgage A GNR 2015-H11 BI 1.825% 04/20/65	06/01/2026	Paydown				13,022	10,202						10,202		(10,202)	(10,202)	3,012	04/20/2065	1.A
..38376R-BL-9	Government National Mortgage A GNR 2015-H12 CI 1.448% 04/20/65	06/01/2026	Paydown				4,911	5,501		885		885		6,386		(6,386)	(6,386)	915	04/20/2065	1.A
..38376R-BN-5	Government National Mortgage A GNR 2015-H12 DI 2.295% 05/20/65	06/01/2026	Paydown				40,535	43,877		4,111		4,111		47,988		(47,988)	(47,988)	8,364	05/20/2065	1.A
..38376R-BZ-8	Government National Mortgage A GNR 2015-H12 KI 1.511% 03/20/65	06/01/2026	Paydown				4,136	4,962		(81)		(81)		4,881		(4,881)	(4,881)	1,182	03/20/2065	1.A
..38376R-DA-1	Government National Mortgage A GNR 2015-H15 CI 2.196% 06/20/65	06/01/2026	Paydown				43,007	39,681		5,755	2,648	3,107		42,787		(42,787)	(42,787)	6,609	06/20/2065	1.A
..38376R-DC-7	Government National Mortgage A GNR 2015-H15 DI 1.994% 06/20/65	06/01/2026	Paydown				37,430	44,174		1,210		1,210		45,384		(45,384)	(45,384)	15,866	06/20/2065	1.A
..38376R-DN-3	Government National Mortgage A GNR 2015-H16 TI 2.311% 07/20/65	06/01/2026	Paydown				55,333	58,861		3,497		3,497		62,359		(62,359)	(62,359)	12,550	07/20/2065	1.A
..38376R-DS-2	Government National Mortgage A GNR 2015-H16 LI 1.992% 07/20/65	06/01/2026	Paydown				30,500	28,532		1,724	640	1,084		29,616		(29,616)	(29,616)	5,719	07/20/2065	1.A
..38376R-DZ-6	Government National Mortgage A GNR 2015-H16 GI 1.670% 07/20/65	06/01/2026	Paydown				25,997	25,997						25,997		(25,997)	(25,997)	6,317	07/20/2065	1.A
..38376R-FS-0	Government National Mortgage A GNR 2015-H19 LI 2.572% 08/20/65	06/01/2026	Paydown				83,887	83,887		422		422		84,309		(84,309)	(84,309)	14,508	08/20/2065	1.A
..38376R-FT-8	Government National Mortgage A GNR 2015-H19 MI 2.426% 08/20/65	06/01/2026	Paydown				18,894	23,608		(1,269)		(1,269)		22,339		(22,339)	(22,339)	2,322	08/20/2065	1.A
..38376R-GS-9	Government National Mortgage A GNR 2015-H22 BI 1.841% 09/20/65	06/01/2026	Paydown				3,486	4,176		550		550		4,726		(4,726)	(4,726)	552	09/20/2065	1.A
..38376R-HQ-2	Government National Mortgage A GNR 2015-H27 AI 2.484% 09/20/65	06/01/2026	Paydown				11,379	11,379		(209)		(209)		11,170		(11,170)	(11,170)	2,087	09/20/2065	1.A
..38376R-HT-6	Government National Mortgage A GNR 2015-H24 BI 1.568% 08/20/65	06/01/2026	Paydown				3,977	3,301		(37)		(37)		3,264		(3,264)	(3,264)	432	08/20/2065	1.A
..38376R-JD-9	Government National Mortgage A GNR 2015-H25 AI 1.679% 09/20/65	06/01/2026	Paydown				6,794	6,546		857		857		7,403		(7,403)	(7,403)	2,673	09/20/2065	1.A
..38376R-JQ-0	Government National Mortgage A GNR 2015-H26 AI 1.814% 10/20/65	06/01/2026	Paydown				19,094	17,278		3,556	2,381	1,175		18,454		(18,454)	(18,454)	3,742	10/20/2065	1.A
..38376R-K8-8	Government National Mortgage A GNR 2016-H27 DI 1.663% 12/20/66	06/01/2026	Paydown				18,078	18,069		457		457		18,526		(18,526)	(18,526)	3,774	12/20/2066	1.A
..38376R-KL-9	Government National Mortgage A GNR 2015-H28 CI 1.219% 10/20/65	06/01/2026	Paydown				2,485	1,124		40		40		1,164		(1,164)	(1,164)	213	10/20/2065	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38376R-LH-7	Government National Mortgage A GNR 2015-H30 DI 1.258% 10/20/65	06/01/2026	Paydown				30,980	28,370		3,994	1,485	2,509		30,879		(30,879)	(30,879)	5,293	10/20/2065	1.A
..38376R-LK-0	Government National Mortgage A GNR 2015-H30 EI 1.656% 11/20/65	06/01/2026	Paydown				50,579	58,271		1,921		1,921		60,192		(60,192)	(60,192)	13,938	11/20/2065	1.A
..38376R-LS-3	Government National Mortgage A GNR 2015-H29 JI 2.207% 11/20/65	06/01/2026	Paydown				7,608	7,981		2,338		2,338		10,319		(10,319)	(10,319)	2,000	11/20/2065	1.A
..38376R-M5-2	Government National Mortgage A GNR 2016-H26 BI 1.398% 10/20/66	06/01/2026	Paydown				15,418	14,360		951	208	743		15,102		(15,102)	(15,102)	2,476	10/20/2066	1.A
..38376R-MF-0	Government National Mortgage A GNR 2015-H29 VI 1.846% 11/20/65	06/01/2026	Paydown				32,595	31,568		5,475		5,475		37,043		(37,043)	(37,043)	9,555	11/20/2065	1.A
..38376R-N5-1	Government National Mortgage A GNR 2016-H26 MI 1.894% 12/20/66	06/01/2026	Paydown				11,398	11,721		777		777		12,498		(12,498)	(12,498)	2,318	12/20/2066	1.A
..38376R-NG-7	Government National Mortgage A GNR 2015-H33 BI 1.619% 12/20/65	06/01/2026	Paydown				23,733	26,606		984		984		27,590		(27,590)	(27,590)	6,945	12/20/2065	1.A
..38376R-NN-2	Government National Mortgage A GNR 2016-H03 BI 1.760% 01/20/66	06/01/2026	Paydown				25,097	23,417		2,395	1,150	1,245		24,662		(24,662)	(24,662)	3,879	01/20/2066	1.A
..38376R-NQ-5	Government National Mortgage A GNR 2016-H03 CI 1.133% 11/20/65	05/01/2026	Paydown				1,557	1,611		(53)		(53)		1,558		(1,558)	(1,558)	236	11/20/2065	1.A
..38376R-NX-0	Government National Mortgage A GNR 2016-H01 IO 1.539% 12/20/65	06/01/2026	Paydown				9,514	7,033		(63)		(63)		6,970		(6,970)	(6,970)	1,188	12/20/2065	1.A
..38376R-NY-8	Government National Mortgage A GNR 2016-H01 BI 1.409% 11/20/65	06/01/2026	Paydown				22,358	28,127		1,887		1,887		30,014		(30,014)	(30,014)	4,665	11/20/2065	1.A
..38376R-QF-6	Government National Mortgage A GNR 2016-H05 DI 1.552% 02/20/66	06/01/2026	Paydown				61,200	64,961		14,307		14,307		79,269		(79,269)	(79,269)	12,356	02/20/2066	1.A
..38376R-QH-2	Government National Mortgage A GNR 2016-H04 AI 1.626% 02/20/66	06/01/2026	Paydown				24,606	27,424		3,239		3,239		30,663		(30,663)	(30,663)	5,149	02/20/2066	1.A
..38376R-RC-2	Government National Mortgage A GNR 2016-H07 CI 1.637% 03/20/66	06/01/2026	Paydown				78,922	66,534		16,602	5,115	11,487		78,021		(78,021)	(78,021)	10,969	03/20/2066	1.A
..38376R-RP-3	Government National Mortgage A GNR 2016-H07 LI 1.482% 01/20/66	06/01/2026	Paydown				93,467	103,398		10,473		10,473		113,871		(113,871)	(113,871)	21,089	01/20/2066	1.A
..38376R-SA-5	Government National Mortgage A GNR 2016-H06 MI 0.972% 02/20/66	06/01/2026	Paydown				44,883	46,553		2,266		2,266		48,819		(48,819)	(48,819)	7,369	02/20/2066	1.A
..38376R-SC-1	Government National Mortgage A GNR 2016-H06 GI 1.278% 03/20/66	06/01/2026	Paydown				5,143	3,685		(31)		(31)		3,654		(3,654)	(3,654)	575	03/20/2066	1.A
..38376R-SY-3	Government National Mortgage A GNR 2016-H09 TI 1.769% 04/20/66	06/01/2026	Paydown				18,558	18,275		918	941	(23)		18,252		(18,252)	(18,252)	3,204	04/20/2066	1.A
..38376R-T5-5	Government National Mortgage A GNR 2017-H04 KI 1.599% 01/20/67	06/01/2026	Paydown				15,709	16,693		894		894		17,587		(17,587)	(17,587)	2,950	01/20/2067	1.A
..38376R-TF-3	Government National Mortgage A GNR 2016-H09 AI 1.612% 03/20/66	06/01/2026	Paydown				24,543	24,543		2,647		2,647		27,190		(27,190)	(27,190)	5,102	03/20/2066	1.A
..38376R-UM-6	Government National Mortgage A GNR 2016-H10 CI 1.695% 05/20/66	06/01/2026	Paydown				107,153	102,878		3,007	662	2,345		105,223		(105,223)	(105,223)	18,132	05/20/2066	1.A
..38376R-VB-9	Government National Mortgage A GNR 2016-H13 AI 1.457% 03/20/66	06/01/2026	Paydown				19,905	20,540		(1,123)	95	(1,218)		19,322		(19,322)	(19,322)	3,540	03/20/2066	1.A
..38376R-W3-6	Government National Mortgage A GNR 2017-H06 CI 1.474% 02/20/67	06/01/2026	Paydown				4,365	4,416		(93)		(93)		4,324		(4,324)	(4,324)	1,185	02/20/2067	1.A
..38376R-WJ-6	Government National Mortgage A GNR 2016-H16 IO 1.709% 06/20/66	06/01/2026	Paydown				57,344	63,802		3,789		3,789		67,590		(67,590)	(67,590)	10,121	06/20/2066	1.A
..38376R-WW-2	Government National Mortgage A GNR 2016-H15 IO 1.783% 07/20/66	06/01/2026	Paydown				60,306	61,408		8,001		8,001		69,409		(69,409)	(69,409)	13,296	07/20/2066	1.A
..38376R-YZ-3	Government National Mortgage A GNR 2016-H21 BI 1.903% 09/20/66	06/01/2026	Paydown				27,926	33,740		8,103		8,103		41,843		(41,843)	(41,843)	10,668	09/20/2066	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38376R-Z6-6	Government National Mortgage A GNR 2017-H08 CI 1.669% 03/20/67	06/01/2026	Paydown				16,611	17,213		1,376		1,376		18,590		(18,590)	(18,590)	2,804	03/20/2067	1.A
..38376X-NE-9	Government National Mortgage A GNR 2010-H03 CI 1.911% 03/20/60	06/01/2026	Paydown				951	951		(54)		(54)		897		(897)	(897)	125	03/20/2060	1.A
..38376X-NG-4	Government National Mortgage A GNR 2010-H03 DI 2.162% 03/20/60	04/01/2026	Paydown				7,491	7,614		46		46		7,660		(7,660)	(7,660)	1,093	03/20/2060	1.A
..38378U-8F-7	Government National Mortgage A GNR 2015-H04 BI 1.687% 02/20/65	06/01/2026	Paydown				26,337	26,337		1,258		1,258		27,595		(27,595)	(27,595)	5,100	02/20/2065	1.A
..38380L-C9-2	Government National Mortgage A GNR 2019-H15 IL 1.757% 08/20/69	06/01/2026	Paydown				17,499	16,936		626	466	160		17,096		(17,096)	(17,096)	2,643	08/20/2069	1.A
..38380L-VM-2	Government National Mortgage A GNR 2019-H10 CI 1.542% 06/20/69	06/01/2026	Paydown				11,464	11,124		(622)		(622)		10,502		(10,502)	(10,502)	881	06/20/2069	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)							2,483,323	2,542,762		206,640	26,435	180,205		2,722,967		(2,722,967)	(2,722,967)	529,171	XXX	XXX
..38378B-A8-2	Government National Mortgage A GNR 2012-100 B 2.307% 11/16/51	06/01/2026	Paydown		383,923	383,923	383,797	383,616		306		306		383,923				4,332	11/16/2051	1.A
..38378B-AX-7	Government National Mortgage A GNR 2011-161 Z 3.763% 04/16/53	06/01/2026	Paydown		102,272	102,272	107,537	107,231		(4,960)		(4,960)		102,272				1,912	04/16/2053	1.A
..38378B-CP-2	Government National Mortgage A GNR 2012-2 Z 3.490% 12/16/51	06/01/2026	Paydown		4,486	4,486	4,681	4,662		(176)		(176)		4,486				65	12/16/2051	1.A
..38378B-DK-2	Government National Mortgage A GNR 2012-19 Z 3.500% 08/16/52	06/01/2026	Paydown		4,806	4,806	5,005	5,024		(218)		(218)		4,806				70	08/16/2052	1.A
..38378B-EQ-8	Government National Mortgage A GNR 2012-28 Z 3.250% 01/16/52	04/01/2026	Paydown		229,818	229,818	234,381	236,447		(6,629)		(6,629)		229,818				2,490	01/16/2052	1.A
..38378B-YH-6	Government National Mortgage A GNR 2012-86 Z 3.030% 12/16/53	06/01/2026	Paydown		97,017	97,017	98,815	99,647		(2,630)		(2,630)		97,017				1,011	12/16/2053	1.A
..38378B-YW-3	Government National Mortgage A GNR 2012-85 B 2.800% 09/16/52	06/01/2026	Paydown		10,576	10,576	10,624	10,593		(18)		(18)		10,576				123	09/16/2052	1.A
..38378K-SU-4	Government National Mortgage A GNR 2013-74 AG 2.548% 12/16/53	06/01/2026	Paydown		1,491	1,491	1,480	1,484		6		6		1,491				16	12/16/2053	1.A
..38378N-6Q-1	Government National Mortgage A GNR 2014-93 ZC 3.424% 11/16/55	06/01/2026	Paydown		68,806	68,806	70,649	71,261		(2,455)		(2,455)		68,806				982	11/16/2055	1.A
..38378X-LE-9	Government National Mortgage A GNR 2014-124 DY 3.500% 05/16/54	06/01/2026	Paydown		17,579	17,579	18,269	17,958		(379)		(379)		17,579				256	05/16/2054	1.A
..38379K-3R-7	Government National Mortgage A GNR 2015-169 C 3.000% 07/16/57	06/01/2026	Paydown		19,645	19,645	19,703	19,688		(43)		(43)		19,645				246	07/16/2057	1.A
..38379K-G3-6	Government National Mortgage A GNR 2015-140 B 3.000% 06/16/57	06/01/2026	Paydown		21,061	21,061	21,144	21,099		(38)		(38)		21,061				263	06/16/2057	1.A
..38379K-GQ-5	Government National Mortgage A GNR 2015-58 Z 3.406% 01/16/55	06/01/2026	Paydown		353,478	353,478	357,145	360,208		(6,730)		(6,730)		353,478				5,963	01/16/2055	1.A
..38379K-V4-7	Government National Mortgage A GNR 2015-150 C 3.000% 09/16/57	06/01/2026	Paydown		16,396	16,396	14,494	15,083		1,313		1,313		16,396				205	09/16/2057	1.A
..38379K-VE-5	Government National Mortgage A GNR 2015-109 C 3.000% 01/16/52	06/01/2026	Paydown		88,494	88,494	88,914	88,637		(143)		(143)		88,494				1,107	01/16/2052	1.A
..38379R-3T-8	Government National Mortgage A GNR 2017-142 B 3.000% 11/16/59	06/01/2026	Paydown		22,776	22,776	20,639	21,322		1,454		1,454		22,776				285	11/16/2059	1.A
..38379R-AH-6	Government National Mortgage A GNR 2015-183 C 2.800% 09/16/57	06/01/2026	Paydown		20,210	20,210	19,918	20,014		196		196		20,210				236	09/16/2057	1.A
..38379R-HB-2	Government National Mortgage A GNR 2016-36 IO 0.643% 08/16/57	06/01/2026	Paydown				1,772	1,400		(17)		(17)		1,383		(1,383)	(1,383)	219	08/16/2057	1.A
..38379R-WA-7	Government National Mortgage A GNR 2017-76 B 2.600% 12/16/56	06/01/2026	Paydown		13,125	13,125	12,670	12,771		354		354		13,125				142	12/16/2056	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38379R-YR-8	Government National Mortgage A GNR 2017-70 C 3.000% 02/16/59	06/01/2026	Paydown		62,131	62,131	56,157	59,124		3,007		3,007		62,131				777	02/16/2059	1.A
..38379R-ZG-1	Government National Mortgage A GNR 2017-89 B 3.000% 07/16/59	06/01/2026	Paydown		14,351	14,351	13,330	13,605		745		745		14,351				179	07/16/2059	1.A
..38379U-EG-7	Government National Mortgage A GNR 2016-26 C 3.000% 02/16/58	06/01/2026	Paydown		33,271	33,271	27,638	29,585		3,686		3,686		33,271				416	02/16/2058	1.A
..38379U-FV-3	Government National Mortgage A GNR 2016-24 IO 0.625% 09/16/57	06/01/2026	Paydown				2,856	1,068		(21)		(21)		1,047		(1,047)	(1,047)	131	09/16/2057	1.A
..38379U-NE-2	Government National Mortgage A GNR 2016-45 B 3.000% 02/16/58	06/01/2026	Paydown		20,691	20,691	19,158	19,346		1,346		1,346		20,691				259	02/16/2058	1.A
..38379U-QX-7	Government National Mortgage A GNR 2016-65 C 3.000% 01/16/58	06/01/2026	Paydown		23,985	23,985	20,394	21,993		1,992		1,992		23,985				300	01/16/2058	1.A
..38380J-BY-3	Government National Mortgage A GNR 2017-157 B 2.500% 12/16/59	06/01/2026	Paydown		19,809	19,809	18,794	19,153		656		656		19,809				189	12/16/2059	1.A
..38380J-CD-8	Government National Mortgage A GNR 2017-152 B 3.000% 11/16/59	06/01/2026	Paydown		18,466	18,466	16,474	17,522		945		945		18,466				231	11/16/2059	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					1,668,663	1,668,663	1,666,438	1,679,541		(8,451)		(8,451)		1,671,093		(2,430)	(2,430)	22,405	XXX	XXX
..3128MF-SR-0	Freddie Mac Gold Pool FG G16628 3.000% 02/01/31	06/01/2026	Paydown		42,683	42,683	40,412	40,984		1,699		1,699		42,683				533	02/01/2031	1.A
..31298G-PM-6	Freddie Mac Gold Pool FG C47628 6.000% 02/01/31	06/01/2026	Paydown		33	33	37	35		(3)		(3)		33				1	02/01/2031	1.A
..31358S-4Z-1	Fannie Mae Grantor Trust 2001- FNGT 2001-T1 A2 5.018% 10/25/40	04/01/2026	Paydown		14,271	14,271	14,333	14,271						14,271				240	10/25/2040	1.A YE
..31371H-F2-9	Fannie Mae Pool FN 252285 7.000% 12/01/28	06/01/2026	Paydown		703	703	821	723		(20)		(20)		703				22	12/01/2028	1.A
..31376Z-UY-7	Fannie Mae Pool FN 370599 6.800% 04/01/27	05/01/2026	Paydown		51	51	51	51						51					04/01/2027	1.A
..31394C-7F-3	Fannie Mae Grantor Trust 2005- FNGT 2005-T1 A3 5.005% 05/25/35	05/06/2026	ALRe Corporate AAM		709,167		1	1						1		709,165	709,165	59,210	05/25/2035	1.B FE
..31394D-JW-1	Fannie Mae REMIC Trust 2005-W2 FNW 2005-W2 A8 5.410% 05/25/35	04/01/2026	Paydown		9,483	9,483	9,299	9,397		86		86		9,483				171	05/25/2035	1.A YE
..31394D-JW-1	Fannie Mae REMIC Trust 2005-W2 FNW 2005-W2 A8 5.410% 05/25/35	06/01/2026	Paydown		13,826	13,826	13,558	13,701		125		125		13,826				333	05/25/2035	1.A
..31398N-NJ-9	Fannie Mae REMICS FNR 2010-115 PN 4.000% 10/25/40	04/01/2026	Paydown		4,517	4,517	4,418	4,427		90		90		4,517				60	10/25/2040	1.A YE
..31398N-NJ-9	Fannie Mae REMICS FNR 2010-115 PN 4.000% 10/25/40	06/01/2026	Paydown		8,362	8,362	8,178	8,196		166		166		8,362				156	10/25/2040	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					803,096	93,929	91,108	91,786		2,143		2,143		93,930		709,165	709,165	60,726	XXX	XXX
..30298E-AQ-0	FREMF K-1512 Mortgage Trust FREMF 19K-1512 B 4.207% 04/25/34	04/01/2026	ALRe Modco - VIAC GA - AAM ...		4,576,765	5,000,000	5,300,000	5,202,725		(5,335)		(5,335)		5,197,390		(620,625)	(620,625)	70,106	04/25/2034	1.A
..3137HK-Q2-3	Freddie Mac Multifamily Struct FHMS Q032 A 4.950% 11/25/54	06/01/2026	Paydown		3,756,492	3,756,492	3,755,358	3,754,794		1,699		1,699		3,756,492				80,907	11/25/2054	1.A FE
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					8,333,257	8,756,492	9,055,358	8,957,519		(3,636)		(3,636)		8,953,882		(620,625)	(620,625)	151,013	XXX	XXX
..00002N-AC-1	A&D Mortgage Trust 2024-NQM2 ADMT 2024-NQM2 A3 6.802% 04/25/69	06/01/2026	Paydown		175,394	175,394	176,709	176,378		(984)		(984)		175,394				4,776	04/25/2069	1.B
..00112D-AB-2	ACHM Trust 2024-HE2 ACHM 2024-HE2 B 5.500% 10/25/39	06/25/2026	Paydown		1,364,492	1,364,492	1,336,344	1,168,557		30,978		30,978		1,364,492				29,752	10/25/2039	1.G FE
..00112D-AB-2	ACHM Trust 2024-HE2 ACHM 2024-HE2 B 5.500% 10/25/39	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		1,917,366	1,944,060	1,958,519			(1,124)		(1,124)		1,957,394		(40,028)	(40,028)	44,551	10/25/2039	1.G FE
..00112X-AC-6	ACHM Trust 2025-HE2 ACHM 2025-HE2 C 5.966% 08/25/55	06/01/2026	Paydown		434,680	434,680	434,676	431,672		3,008		3,008		434,680				9,499	08/25/2055	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00192J-AE-6	APS Resecuritization Trust 201 APS 2016-1 4A 10.821% 05/30/50	05/25/2026	Paydown			(527)	(249)	(229)		8		8		(221)		221	221	9	05/30/2050	1.A FM
..00212F-BL-3	ASG Resecuritization Trust 200 ASG 2009-2 M25 3.028% 05/24/36	06/01/2026	Paydown		486,428	486,956	378,407	264,932		56,445		56,445		486,895		(467)	(467)	4,659	05/24/2036	1.A FM
..00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35 3.641% 03/26/37	04/01/2026	Paydown		22,967	28,342	22,069	22,202		4,987		4,987		27,189		(4,222)	(4,222)	349	03/26/2037	1.F FM
..00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35 3.641% 03/26/37	06/01/2026	Paydown		420,963	358,304	279,000	280,683		90,895		90,895		371,578		49,385	49,385	9,628	03/26/2037	1.G FM
..00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35 3.641% 03/26/37	04/01/2026	Paydown		21,944	27,080	23,064	23,065		3,259		3,259		26,325		(4,380)	(4,380)	338	03/26/2037	4.C FM
..00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35 3.641% 03/26/37	06/01/2026	Paydown		402,221	342,351	291,573	291,593		59,421		59,421		351,014		51,206	51,206	9,304	03/26/2037	5.A FM
..00214W-AC-5	APS Resecuritization Trust 201 APS 2016-3 2A 6.013% 11/27/46	06/29/2026	Paydown		324,338	324,338	478,084	826,134		(501,795)		(501,795)		324,338				33,033	11/27/2046	1.A FE
..00249F-AC-1	A&D Mortgage Trust 2023-NQM3 ADMT 2023-NQM3 A3 7.341% 07/25/68	06/01/2026	Paydown		194,290	194,290	196,375	195,320		(1,031)		(1,031)		194,290				6,021	07/25/2068	1.B
..00250E-AD-8	A&D Mortgage Trust 2025-NQM2 ADMT 2025-NQM2 A2 5.942% 06/25/70	06/01/2026	Paydown		309,463	309,463	309,460	309,574		(111)		(111)		309,463				7,341	06/25/2070	1.A
..00250E-AE-6	A&D Mortgage Trust 2025-NQM2 ADMT 2025-NQM2 A3 6.094% 06/25/70	06/01/2026	Paydown		279,656	279,656	279,653	279,753		(97)		(97)		279,656				6,804	06/25/2070	1.B
..00253C-HZ-3	Aames Mortgage Trust 2002-2 AMT 2002-2 M3 6.740% 03/25/33	06/01/2026	Paydown		2,695	2,695	1,844	2,159		536		536		2,695				55	03/25/2033	1.A FM
..004375-EA-5	Accredited Mortgage Loan Trust ACCR 2005-3 M7 5.443% 09/25/35	06/25/2026	Paydown			(2)													09/25/2035	1.A FM
..00441T-AF-0	ACE Securities Corp Home Equit ACE 2006-HE3 M1 4.198% 06/25/36	04/25/2026	Paydown			1,723	220	105	213	(92)		121		227		(227)	(227)		06/25/2036	1.A FM
..00441V-AE-8	ACE Securities Corp Home Equit ACE 2006-FM1 A2D 4.263% 07/25/36	06/25/2026	Paydown		548	548	133	130		418		418		548					07/25/2036	1.A FM
..00442I-KM-4	ACE Securities Corp Home Equit ACE 2005-SD1 M3 9.013% 11/25/50	06/25/2026	Paydown		339,779	339,779	395,968	564,844		(225,065)		(225,065)		339,779				5,697	11/25/2050	1.A FM
..00442I-TS-2	ACE Securities Corp Home Equit ACE 2005-SD3 M3 6.263% 08/25/45	05/26/2026	Paydown			(4,411)	(1)	(1)						(1)		1	1	66	08/25/2045	1.A FM
..00442I-YB-3	ACE Securities Corp Home Equit ACE 2006-SL2 A 4.103% 01/25/36	04/27/2026	Paydown		7,839	7,839	170	170		7,669		7,669		7,839				4	01/25/2036	1.A FM
..00442I-YB-3	ACE Securities Corp Home Equit ACE 2006-SL2 A 4.103% 01/25/36	05/26/2026	Paydown		3,010	3,010	65	65		2,945		2,945		3,010				2	01/25/2036	1.C FM
..00442I-YB-3	ACE Securities Corp Home Equit ACE 2006-SL2 A 4.103% 01/25/36	06/25/2026	Paydown		5,752	5,752	125	125		5,627		5,627		5,752				5	01/25/2036	2.B FM
..00442B-AD-3	ACE Securities Corp Home Equit ACE 2006-HE4 A2C 4.083% 10/25/36	06/25/2026	Paydown		17,962	17,962	6,869	6,688		11,274		11,274		17,962				74	10/25/2036	1.A FM
..00442B-AE-1	ACE Securities Corp Home Equit ACE 2006-HE4 A2D 4.263% 10/25/36	06/25/2026	Paydown		17,164	17,164	6,563	6,395		10,769		10,769		17,164				82	10/25/2036	1.A FM
..00442K-AA-9	ACE Securities Corp Home Equit ACE 2007-WM2 A1 4.183% 02/25/37	06/25/2026	Paydown		120,335	120,335	51,330	50,808		69,527		69,527		120,335				646	02/25/2037	1.A FM
..00442V-AE-7	ACE Securities Corp Home Equit ACE 2006-ASP3 A2D 4.243% 06/25/36	06/25/2026	Paydown		283,624	283,624	262,863	267,257		16,367		16,367		283,624				3,890	06/25/2036	1.A FM
..00443K-AD-2	ACE Securities Corp Home Equit ACE 2006-ASP6 A2B 4.003% 12/25/36	06/25/2026	Paydown		32,724	32,724	10,232	9,917		22,807		22,807		32,724				152	12/25/2036	1.A FM
..00443K-AE-0	ACE Securities Corp Home Equit ACE 2006-ASP6 A2C 4.083% 12/25/36	06/25/2026	Paydown		1,239	1,239	394	384		855		855		1,239				6	12/25/2036	1.A FM
..00443L-AA-6	ACE Securities Corp Home Equit ACE 2007-HE1 A1 4.063% 01/25/37	06/25/2026	Paydown		12,805	12,805	6,902	6,843		5,961		5,961		12,805				88	01/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00443L-AA-6	ACE Securities Corp Home Equit ACE 2007-HE1 A1 4.063% 01/25/37	04/29/2026	Various		8,418											8,418	8,418		01/25/2037	1.A FM
..00443L-AB-4	ACE Securities Corp Home Equit ACE 2007-HE1 A2A 3.943% 01/25/37	06/25/2026	Paydown		14,441	14,441	8,890	8,906		5,535		5,535		14,441				82	01/25/2037	1.A FM
..00443L-AE-8	ACE Securities Corp Home Equit ACE 2007-HE1 A2D 4.263% 01/25/37	06/25/2026	Paydown		82	82	57	56		26		26		82				1	01/25/2037	1.A FM
..00449S-AB-3	ACHM Trust 2025-HE1 ACHM 2025-HE1 B 6.470% 03/25/55	06/01/2026	Paydown		1,257,493	1,257,493	1,257,454	1,242,494		14,998		14,998		1,257,493				33,656	03/25/2055	1.F FE
..007036-AW-6	Adjustable Rate Mortgage Trust ARMT 2004-1 CB1X 0.220% 01/25/35	06/01/2026	Paydown				1	1						1		(1)	(1)		01/25/2035	6. *
..007036-FB-7	Adjustable Rate Mortgage Trust ARMT 2004-5 CB1 5.039% 04/25/35	06/01/2026	Paydown		31,768	33,541	24,527	26,729		6,456		6,456		33,185		(1,417)	(1,417)	713	04/25/2035	1.A FM
..007036-HV-1	Adjustable Rate Mortgage Trust ARMT 2005-3 2A1 4.778% 07/25/35	06/01/2026	Paydown		115	115	97	102		13		13		115				2	07/25/2035	1.A FM
..007036-KC-9	Adjustable Rate Mortgage Trust ARMT 2005-4 2A1 5.962% 08/25/35	06/01/2026	Paydown		1,155	1,155	973	1,120		35		35		1,155				30	08/25/2035	1.A FM
..007036-PD-2	Adjustable Rate Mortgage Trust ARMT 2005-6A 1A31 4.263% 11/25/35	06/25/2026	Paydown		11,615	11,615	11,131	11,257		358		358		11,615				231	11/25/2035	1.A FM
..007036-QW-9	Adjustable Rate Mortgage Trust ARMT 2005-8 7A4 4.423% 11/25/35	06/25/2026	Paydown		10,735	10,735	10,442	10,648		87		87		10,735				203	11/25/2035	1.A FM
..007037-AD-6	Adjustable Rate Mortgage Trust ARMT 2007-1 4A1 5.410% 03/25/37	06/01/2026	Paydown		4,893	4,893	4,079	3,607		1,286		1,286		4,893				90	03/25/2037	5.C FM
..00703Q-BH-4	Adjustable Rate Mortgage Trust ARMT 2006-3 2A2 6.030% 08/25/36	04/01/2026	Paydown			(1,605)	(1,605)		(1,605)			(1,605)		(1,605)		1,605	1,605		08/25/2036	1.A FM
..00764M-CF-2	Aegis Asset Backed Securities AABST 2004-3 M1 4.663% 09/25/34	06/25/2026	Paydown		107,277	107,277	105,383	123,516		(16,238)		(16,238)		107,277				1,609	09/25/2034	1.A FM
..00764M-CU-9	Aegis Asset Backed Securities AABST 2004-4 M2 5.488% 10/25/34	06/25/2026	Paydown		88,248	88,248	84,052	92,993		(4,745)		(4,745)		88,248				1,339	10/25/2034	1.A FM
..00764M-FT-9	Aegis Asset Backed Securities AABST 2005-3 M3 4.498% 08/25/35	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		1,429,594	1,636,191	1,399,210			19,831		19,831		1,419,041		10,553	10,553	30,541	08/25/2035	1.A FM
..01852T-AA-1	Alliance Bancorp Trust 2007-OA ALBT 2007-OA1 A1 4.243% 07/25/37	06/25/2026	Paydown		11,338	11,338	8,282	8,462		2,877		2,877		11,338				165	07/25/2037	1.A FM
..021460-AD-2	Alternative Loan Trust 2006-16 CWALT 2006-16CB A4 6.000% 06/25/36	06/01/2026	Paydown		8,808	8,855	7,010	4,463		4,368		4,368		8,831		(23)	(23)	249	06/25/2036	1.A FM
..021468-AG-8	Alternative Loan Trust 2006-14 CWALT 2006-14CB A7 6.000% 06/25/36	06/01/2026	Paydown		12,329	13,990	8,217	6,938		6,199		6,199		13,138		(808)	(808)	310	06/25/2036	1.A FM
..021469-AA-9	Alternative Loan Trust 2006-J3 CWALT 2006-J3 1A1 4.163% 05/25/36	06/25/2026	Paydown			(29)	(7)	(6)						(5)		5	5		05/25/2036	1.A FM
..021460-AC-7	Alternative Loan Trust 2006-OA CWALT 2006-OA10 3A1 4.143% 08/25/46	06/25/2026	Paydown		32,111	31,140	30,226	35,522		(4,528)		(4,528)		30,994		1,117	1,117	478	08/25/2046	5.C FM
..02146T-AJ-6	Alternative Loan Trust 2006-24 CWALT 2006-24CB A9 6.000% 08/25/36	06/01/2026	Paydown		14,812	12,601	9,196	6,500		7,188		7,188		13,688		1,125	1,125	288	08/25/2036	1.A FM
..02146T-AN-7	Alternative Loan Trust 2006-24 CWALT 2006-24CB A13 4.113% 08/25/36	06/25/2026	Paydown		28,795	24,496	9,728	9,428		17,752		17,752		27,180		1,615	1,615	501	08/25/2036	1.A FM
..02146T-AY-3	Alternative Loan Trust 2006-24 CWALT 2006-24CB A23 6.000% 08/25/36	06/01/2026	Paydown		3,577	4,796	3,472	2,301		1,857		1,857		4,158		(581)	(581)	254	08/25/2036	1.A FM
..02147F-AV-8	Alternative Loan Trust 2006-18 CWALT 2006-18CB A11 4.263% 07/25/36	06/25/2026	Paydown		1,112	1,062	372	309		789		789		1,098		14	14	19	07/25/2036	1.A FM
..02147G-AF-1	Alternative Loan Trust 2006-21 CWALT 2006-21CB A6 5.600% 07/25/36	06/25/2026	Paydown				240	227		(147)		(147)		80		(80)	(80)	15	07/25/2036	5.B FE
..02147L-AB-9	Alternative Loan Trust Resecur CWALT 2006-22R 1A2 6.000% 05/25/36	06/01/2026	Paydown		1,687	1,237	837	590		887		887		1,477		210	210	52	05/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02147M-AQ-4	Alternative Loan Trust 2006-20 CWALT 2006-20CB A15 4.473% 07/25/36	06/25/2026	Paydown		7,963	8,889	2,978	2,408		5,799		5,799		8,207		(243)	(243)	238	07/25/2036	1.A FM
..02147Q-AJ-1	Alternative Loan Trust 2006-19 CWALT 2006-19CB A9 4.463% 08/25/36	06/25/2026	Paydown		11,166	10,341	4,216	3,695		7,184		7,184		10,879		287	287	230	08/25/2036	1.A FM
..02147Q-AQ-5	Alternative Loan Trust 2006-19 CWALT 2006-19CB A15 6.000% 08/25/36	06/01/2026	Paydown		5,020	4,652	3,550	2,530		2,295		2,295		4,825		196	196	122	08/25/2036	1.A FM
..02147Q-AY-8	Alternative Loan Trust 2006-19 CWALT 2006-19CB A23 4.163% 08/25/36	06/25/2026	Paydown		11,156	10,332	4,162	3,629		7,246		7,246		10,875		282	282	214	08/25/2036	1.A FM
..02147R-AF-7	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A6 6.000% 08/25/36	06/01/2026	Paydown		3,925	3,909	3,320	3,614		296		296		3,910		14	14	96	08/25/2036	1.A FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	06/01/2026	Paydown		14,163	14,107	10,606	11,807		2,310		2,310		14,116		47	47	346	08/25/2036	1.A FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	06/01/2026	Paydown		12,747	12,697	12,420	12,947		(252)		(252)		12,696		51	51	312	08/25/2036	3.A FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	06/01/2026	Paydown		1,558	1,552	1,544	1,618		(66)		(66)		1,552		6	6	38	08/25/2036	4.B FM
..02147R-AJ-9	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A9 6.000% 08/25/36	06/01/2026	Paydown		28,953	28,839	25,928	27,250		1,595		1,595		28,845		108	108	636	08/25/2036	1.A FM
..02147R-AT-7	Alternative Loan Trust 2006-23 CWALT 2006-23CB 2A6 28.400% 08/25/36	06/25/2026	Paydown			(6)	(3)							(3)		3	3		08/25/2036	1.A FM
..02147U-AA-1	Alternative Loan Trust Resecur CWALT 2006-37R A1 4.363% 04/25/36	06/25/2026	Paydown		50,498	51,203	19,558	17,514		33,216		33,216		50,730		(232)	(232)	1,094	04/25/2036	1.A FM
..02147V-AA-9	Alternative Loan Trust 2006-25 CWALT 2006-25CB A1 6.000% 10/25/36	06/01/2026	Paydown		4,953	4,985	3,281	2,089		2,877		2,877		4,966		(13)	(13)	149	10/25/2036	1.A FM
..02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36	06/25/2026	Paydown		1,415	1,424	1,253	1,074		348		348		1,422		(7)	(7)	126	10/25/2036	1.A FM
..02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36	06/25/2026	Paydown		441	440	412	380		60		60		440		1	1	34	10/25/2036	2.C FM
..02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36	05/25/2026	Paydown			4	4	4						4		(4)	(4)	5	10/25/2036	3.A FM
..02147W-AE-9	Alternative Loan Trust 2006-26 CWALT 2006-26CB A5 6.000% 09/25/36	06/01/2026	Paydown		96,753	111,689	57,724	49,464		53,715		53,715		103,180		(6,427)	(6,427)	3,022	09/25/2036	1.A FM
..02147X-AM-9	Alternative Loan Trust 2006-32 CWALT 2006-32CB A12 6.000% 11/25/36	06/01/2026	Paydown		1,636	1,631	987	841		792		792		1,633		2	2	37	11/25/2036	1.A FM
..02147X-AU-1	Alternative Loan Trust 2006-32 CWALT 2006-32CB A19 6.000% 11/25/36	06/01/2026	Paydown		6,596	6,576	4,724	3,206		3,381		3,381		6,587		9	9	175	11/25/2036	1.A FM
..02147X-AW-7	Alternative Loan Trust 2006-32 CWALT 2006-32CB A21 5.500% 11/25/36	06/01/2026	Paydown		10,488	10,456	7,447	4,923		5,551		5,551		10,473		15	15	215	11/25/2036	1.A FM
..02148D-AA-8	Alternative Loan Trust 2007-HY CWALT 2007-HY3 1A1 6.241% 03/25/47	06/01/2026	Paydown		17,884	17,884	13,736	15,138		2,746		2,746		17,884				152	03/25/2047	1.A FM
..02148F-AF-2	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A6 5.750% 04/25/37	06/01/2026	Paydown		6,055	5,696	5,013	4,719		1,040		1,040		5,759		296	296	76	04/25/2037	1.A FM
..02148F-AG-0	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A7 5.750% 04/25/37	06/01/2026	Paydown		11,123	10,329	9,562	9,003		1,434		1,434		10,437		686	686	328	04/25/2037	1.G FM
..02148F-AG-0	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A7 5.750% 04/25/37	04/01/2026	Paydown		2,268	2,269	2,101	1,978		291		291		2,269		(1)	(1)	43	04/25/2037	2.A FM
..02148H-AA-9	Alternative Loan Trust 2006-31 CWALT 2006-31CB A1 4.263% 11/25/36	06/25/2026	Paydown		12,740	13,238	6,302	3,777		9,107		9,107		12,883		(143)	(143)	263	11/25/2036	1.A FM
..02148H-AL-5	Alternative Loan Trust 2006-31 CWALT 2006-31CB A11 4.363% 11/25/36	06/25/2026	Paydown		14,066	14,615	7,200	4,323		9,907		9,907		14,230		(164)	(164)	297	11/25/2036	1.A FM
..02148J-AW-7	Alternative Loan Trust 2006-39 CWALT 2006-39CB 2A1 4.213% 01/25/37	06/25/2026	Paydown			2,591	277	259		(13)		(13)		246		(246)	(246)	18	01/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02148L-AA-0	Alternative Loan Trust 2007-HY CWALT 2007-HY2 1A 4.649% 03/25/47	06/01/2026	Paydown		23,643	41,547	35,421	35,827		3,283		3,283		39,110		(15,468)	(15,468)	1,187	03/25/2047	1.A FM
..02148L-AB-8	Alternative Loan Trust 2007-HY CWALT 2007-HY2 2A 4.797% 03/25/47	06/01/2026	Paydown		65,598	65,574	59,682	65,394		176		176		65,570		29	29	1,315	03/25/2047	1.A FM
..02149C-AA-9	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A1 4.413% 01/25/37	06/25/2026	Paydown		10,564	10,091	3,831	3,356		7,056		7,056		10,412		151	151	229	01/25/2037	1.A FM
..02149C-AA-9	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A1 4.413% 01/25/37	05/25/2026	Paydown		7,004	7,004	2,659	2,329		4,675		4,675		7,004				130	01/25/2037	1.A F
..02149C-AD-3	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A4 5.750% 01/25/37	06/01/2026	Paydown		6,401	6,227	4,521	2,901		3,421		3,421		6,323		78	78	176	01/25/2037	1.A FM
..02149H-AD-2	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A4 5.750% 03/25/37	06/01/2026	Paydown		1,796	1,635	864	756		968		968		1,724		73	73	46	03/25/2037	1.A FM
..02149H-BR-0	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A15 5.750% 03/25/37	06/01/2026	Paydown		2,413	2,197	1,579	1,118		1,188		1,188		2,306		107	107	62	03/25/2037	1.A FM
..02149J-AU-0	Alternative Loan Trust 2006-45 CWALT 2006-45T1 2A5 6.000% 02/25/37	04/01/2026	Paydown			(1)	(1)												02/25/2037	1.A FM
..02149L-AA-9	Alternative Loan Trust 2007-0A CWALT 2007-0A2 1A1 4.584% 03/25/47	06/01/2026	Paydown		5,598	5,157	3,286	4,400		817		817		5,217		381	381	85	03/25/2047	1.A FM
..02149L-AE-1	Alternative Loan Trust 2007-0A CWALT 2007-0A2 2A1 4.023% 03/25/47	06/25/2026	Paydown		13,226	13,226	7,621	7,385		5,841		5,841		13,226				201	03/25/2047	1.A FM
..02149M-CH-0	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A1 4.203% 11/25/36	06/01/2026	Paydown		435	18,310	13,138	18,093		(21)		(21)		18,072		(17,637)	(17,637)	556	11/25/2036	5.C FM
..02149M-CL-1	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A4 4.203% 11/25/36	06/01/2026	Paydown		1,221	1,487	2,037	2,667	255	(1,144)		(889)		1,777		(556)	(556)	143	11/25/2036	6. FM
..02149V-AJ-8	Alternative Loan Trust 2007-3T CWALT 2007-3T1 1A9 6.000% 04/25/37	06/01/2026	Paydown		14,521	3,387	2,208	1,555		7,921		7,921		9,476		5,045	5,045	586	04/25/2037	1.A FM
..02150E-AA-1	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A1 6.000% 04/25/37	06/01/2026	Paydown		24,001	20,890	12,430	10,400		12,087		12,087		22,488		1,513	1,513	643	04/25/2037	1.A FM
..02150E-AU-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A19 4.213% 04/25/37	06/25/2026	Paydown		25,014	21,772	8,318	7,282		16,677		16,677		23,960		1,054	1,054	474	04/25/2037	1.A FM
..02150E-BG-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31 5.500% 04/25/37	06/01/2026	Paydown		5,844	4,902	4,001	2,488		2,894		2,894		5,382		462	462	182	04/25/2037	1.A FM
..02150E-BG-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31 5.500% 04/25/37	05/01/2026	Paydown		9,116	8,997	7,344	4,567		4,491		4,491		9,057		59	59	211	04/25/2037	1.B FM
..02150E-BG-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31 5.500% 04/25/37	04/01/2026	Paydown		8,449	6,476	5,286	3,287		4,181		4,181		7,468		981	981	182	04/25/2037	1.F FM
..02150E-CC-5	Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A5 4.283% 04/25/37	06/25/2026	Paydown			(7,227)	(2,149)	(1,862)		63		63		(1,799)		1,799	1,799	61	04/25/2037	1.A FM
..02150M-AA-3	Alternative Loan Trust 2007-13 CWALT 2007-13 A1 6.000% 06/25/47	06/01/2026	Paydown			(46)	(28)	(19)						(19)		19	19	1	06/25/2047	1.A FM
..02150Q-AA-4	Alternative Loan Trust 2007-HY CWALT 2007-HY4 1A1 3.128% 06/25/37	06/01/2026	Paydown		1,471	1,549	1,294	1,314		223		223		1,537		(66)	(66)	20	06/25/2037	1.A FM
..02150V-AD-7	Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4 4.223% 08/25/37	05/26/2026	Paydown		23,175	20,395	18,422	20,287		120		120		20,407		2,769	2,769	319	08/25/2037	1.B FM
..02150V-AD-7	Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4 4.223% 08/25/37	06/25/2026	Paydown		48,430	45,487	41,088	45,246		241		241		45,487		2,943	2,943	840	08/25/2037	1.C FM
..02150V-AD-7	Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4 4.223% 08/25/37	04/27/2026	Paydown		13,727	13,727	12,399	13,654		73		73		13,727				154	08/25/2037	1.C F
..02151A-BK-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A34 6.000% 08/25/37	06/01/2026	Paydown			(5)	(3)	(3)						(2)		2	2	1	08/25/2037	1.A FM
..02151C-AC-0	Alternative Loan Trust 2007-15 CWALT 2007-15CB A3 5.750% 07/25/37	06/01/2026	Paydown		9,564	8,624	5,348	2,809		4,953		4,953		9,122		442	442	285	07/25/2037	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02151F-AG-4	Alternative Loan Trust 2007-21 CWALT 2007-21CB 2A1 4.163% 09/25/37	06/25/2026	Paydown		10,297	14,286	4,224	3,715		7,579		7,579		11,295		(997)	(997)	278	09/25/2037	1.A FM
..02151R-AA-1	Alternative Loan Trust 2007-OH CWALT 2007-OH2 A1A 4.143% 08/25/47	06/25/2026	Paydown		409,682	409,682	365,365	366,665		43,018		43,018		409,682				6,897	08/25/2047	1.A FM
..02152A-AE-9	Alternative Loan Trust 2007-16 CWALT 2007-16CB 1A5 4.163% 08/25/37	06/25/2026	Paydown		4,100	3,514	2,283	2,193		1,546		1,546		3,739		361	361	85	08/25/2037	1.A FM
..02152A-AY-5	Alternative Loan Trust 2007-16 CWALT 2007-16CB 5A1 6.250% 08/25/37	06/01/2026	Paydown			(794)	(466)	(373)		16		16		(357)		357	357	16	08/25/2037	1.A FM
..02152A-AZ-2	Alternative Loan Trust 2007-16 CWALT 2007-16CB 5A2 6.250% 08/25/37	06/01/2026	Paydown			(211)	(175)	(99)		4		4		(95)		95	95	4	08/25/2037	1.A FM
..02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37	06/01/2026	Paydown		29,206	29,108	25,376	22,048		7,084		7,084		29,132		74	74	536	08/25/2037	1.A FM
..02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37	06/01/2026	Paydown		877	866	827	721		147		147		868		9	9	22	08/25/2037	3.C FM
..02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37	05/01/2026	Paydown		198	231	221	193		33		33		225		(27)	(27)	5	08/25/2037	4.A FM
..02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37	04/01/2026	Paydown		2,174	2,141	2,045	1,783		364		364		2,147		27	27	33	08/25/2037	4.B FM
..02152L-AA-3	Alternative Loan Trust Resecur CWALT 2008-1R 1A1 4.233% 08/25/37	06/25/2026	Paydown			(102)	(32)	(27)		2		2		(25)		25	25	2	08/25/2037	1.A FM
..02660B-AA-0	American Home Mortgage Assets AHMA 2007-1 A1 4.444% 02/25/47	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		928,990	2,665,399	949,548	914,857		(15,007)		(15,007)		899,850		29,140	29,140	54,196	02/25/2047	1.A FM
..02660T-AN-3	American Home Mortgage Investm AHM 2004-1 3A 5.907% 04/25/44	06/01/2026	Paydown		9,931	9,931	9,433	10,711		(780)		(780)		9,931				174	04/25/2044	1.A FM
..02660T-BM-4	American Home Mortgage Investm AHM 2004-3 3A 6.025% 10/25/34	06/01/2026	Paydown		111,196	111,196	95,838	110,681		515		515		111,196				1,816	10/25/2034	1.A FM
..02660T-BU-6	American Home Mortgage Investm AHM 2004-3 6A5 6.090% 10/25/34	06/01/2026	Paydown		15,674	15,674	14,942			731		731		15,674				211	10/25/2034	1.A FM
..02660T-FK-4	American Home Mortgage Investm AHM 2005-2 5A4A 5.883% 09/25/35	06/01/2026	Paydown		58,534	58,534	40,387	22,425		24,957		24,957		58,534				523	09/25/2035	1.A FM
..026932-AC-7	American Home Mortgage Investm AHM 2007-1 GA1C 3.953% 05/25/47	06/25/2026	Paydown		4,004	4,004	2,460	2,432		1,572		1,572		4,004				64	05/25/2047	1.A FM
..03464B-AC-2	Angel Oak Mortgage Trust 2022- AOMT 2022-1 A3 3.290% 12/25/66	06/01/2026	Paydown		55,859	55,859	50,203	50,231		5,627		5,627		55,859				784	12/25/2066	1.A
..03466E-AC-4	Angel Oak Mortgage Trust 2025- AOMT 2025-5 A3 6.030% 04/25/70	06/01/2026	Paydown		212,580	212,580	212,580	212,895		(315)		(315)		212,580				5,207	04/25/2070	1.B
..03466P-AC-9	Angel Oak Mortgage Trust 2024- AOMT 2024-13 A3 5.870% 12/26/69	06/01/2026	Paydown		81,330	81,330	81,279	81,479		(149)		(149)		81,330				1,802	12/26/2069	1.C
..034951-AC-7	Angel Oak Mortgage Trust 2025- AOMT 2025-R1 A3 5.504% 07/25/62	06/01/2026	Paydown		635,673	635,673	635,899	586,886		(338)		(338)		635,673				14,138	07/25/2062	1.E FE
..034951-AD-5	Angel Oak Mortgage Trust 2025- AOMT 2025-R1 M1 5.862% 07/25/62	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		262,812	265,000	264,993	264,926		(16)		(16)		264,910		(2,098)	(2,098)	8,803	07/25/2062	2.B FE
..040104-BG-5	Argent Securities Inc Asset-Ba ARSI 2003-W3 M2 6.463% 09/25/33	06/25/2026	Paydown		65,927	65,927	63,355	65,198		729		729		65,927				1,050	09/25/2033	1.A FM
..04541G-DS-8	Asset Backed Securities Corp H ABSHE 2003-HE2 M1 5.090% 04/15/33	06/15/2026	Paydown		27,485	27,485	27,343	27,350		136		136		27,485				573	04/15/2033	1.A FM
..04541G-MC-3	Asset Backed Securities Corp H ABSHE 2004-HE7 M1 4.738% 10/25/34	06/25/2026	Paydown		143,169	143,169	132,994	140,188		2,981		2,981		143,169				2,621	10/25/2034	1.A FM
..04541G-NA-6	ASSET BACKED SECURITIES CORP H ABSHE 2004-HE9 M1 4.738% 12/25/34	06/25/2026	Paydown		11,442	11,442	10,209	10,940		502		502		11,442				117	12/25/2034	1.A FM
..04542B-JY-9	ABFC 2004-OPT5 Trust ABFC 2004-OPT5 A1 4.463% 06/25/34	06/25/2026	Paydown		63,183	63,183	58,203	60,968		2,215		2,215		63,183				2,097	06/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05529D-AA-0	BCAPB LLC Trust 2007-AB1 BCAPB 2007-AB1 A1 4.063% 03/25/37	06/25/2026	Paydown		122,681	122,681	46,002	43,358		79,323		79,323		122,681				927	03/25/2037	1.A FM
..05530V-AA-7	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1A 4.183% 04/25/37	06/25/2026	Paydown		27,212	27,212	26,117			1,095		1,095		27,212				383	04/25/2037	1.A FM
..05530V-AB-5	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1B 4.043% 04/25/37	06/25/2026	Paydown		30,108	30,108	28,769			1,340		1,340		30,108				410	04/25/2037	1.A FM
..05531Q-AB-5	BCAP LLC 2009-RR2 Trust BCAP 2009-RR2 A2 3.930% 01/21/38	06/01/2026	Paydown		341,450	341,450	279,771			61,678		61,678		341,450				4,577	01/21/2038	1.A FM
..05531X-AG-9	BCAP LLC 2009-RR3 Trust BCAP 2009-RR3 3A2 6.000% 07/26/37	06/01/2026	Paydown		3,281	7,775	8,056	8,074		(164)		(164)		7,910		(4,628)	(4,628)	166	07/26/2037	5.C FM
..05532E-AK-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 5A2 5.557% 01/26/36	06/01/2026	Paydown		4,635	4,635	4,381	4,766		(131)		(131)		4,635				109	01/26/2036	3.A FM
..05532E-AY-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37	05/01/2026	Paydown			(51,914)	(26,485)	(23,230)		930		930		(22,301)		22,301	22,301	744	07/26/2037	1.A FM
..05532K-AB-7	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 15A2 6.000% 07/26/37	04/01/2026	Paydown		942	942	853	918		24		24		942				19	07/26/2037	1.G FM
..05532K-AB-7	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 15A2 6.000% 07/26/37	05/01/2026	Paydown		846	846	766	825		21		21		846				21	07/26/2037	2.A FM
..05532K-AB-7	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 15A2 6.000% 07/26/37	06/01/2026	Paydown		1,008	848	769	827		21		21		848		160	160	34	07/26/2037	2.B FM
..05532K-AS-0	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 19A2 4.650% 12/26/35	06/01/2026	Paydown		8,080	8,080	7,254	7,347		733		733		8,080				157	12/26/2035	1.A FM
..05532L-AG-4	BCAP LLC 2009-RR14 Trust BCAP 2009-RR14 3A3 4.445% 08/26/35	06/01/2026	Paydown		161,300	161,414	159,773	160,133		1,280		1,280		161,413		(113)	(113)	2,438	08/26/2035	1.A FM
..05532M-AE-7	BCAP LLC 2009-RR15 Trust BCAP 2009-RR15 3A2 4.965% 02/26/36	06/01/2026	Paydown		159,808	147,983	103,134			48,627		48,627		151,762		8,047	8,047	3,095	02/26/2036	1.A FM
..05532T-BR-2	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 5A6 4.237% 12/26/36	04/01/2026	Paydown		6,576	7,451	6,261	6,570		779		779		7,350		(773)	(773)	53	12/26/2036	1.D FM
..05532T-BR-2	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 5A6 4.237% 12/26/36	06/01/2026	Paydown		23,757	23,757	19,961	20,949		2,808		2,808		23,757				277	12/26/2036	1.E FM
..05532T-DE-9	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 8A6 5.362% 05/20/35	06/01/2026	Paydown		7,927	9,063	7,149	7,509		1,357		1,357		8,866		(939)	(939)	162	05/20/2035	1.A FM
..05532V-AV-9	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 3A5 5.500% 02/26/36	06/01/2026	Paydown		1,171	1,171	1,032	920		251		251		1,171				16	02/26/2036	2.C FM
..05532V-AV-9	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 3A5 5.500% 02/26/36	05/01/2026	Paydown		1,864	1,864	1,644	1,464		399		399		1,864				13	02/26/2036	3.A FM
..05532V-BB-2	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 4A6 4.363% 08/26/37	05/25/2026	Paydown		13,017	13,017	3,870	3,870		9,147		9,147		13,017				339	08/26/2037	3.A FM
..05532V-BB-2	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 4A6 4.363% 08/26/37	04/25/2026	Paydown		25,403	25,403	7,553	7,553		17,850		17,850		25,403				568	08/26/2037	4.A FM
..05532X-BE-2	BCAP LLC 2010-RR4-I Trust BCAP 2010-RR4 8A6 6.230% 10/26/35	06/01/2026	Paydown		9,423	9,423	9,043	9,422		1		1		9,423				217	10/26/2035	1.A FM
..05533C-QC-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9 5.774% 02/28/36	06/04/2026	Paydown		4,616	4,616	3,320	3,013		1,603		1,603		4,616				131	02/28/2036	1.E FM
..05533C-QC-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9 5.774% 02/28/36	05/04/2026	Paydown		3,050	4,888	3,516	3,191		1,044		1,044		4,235		(1,185)	(1,185)	114	02/28/2036	1.F FM
..05533C-QC-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9 5.774% 02/28/36	04/06/2026	Paydown		32,090	34,599	24,884	22,586		11,110		11,110		33,696		(1,607)	(1,607)	649	02/28/2036	1.G FM
..05533D-GD-2	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 1411 4.770% 07/26/35	06/01/2026	Paydown		16,385	16,385	16,072	16,269		116		116		16,385				346	07/26/2035	1.A FM
..05533H-AL-1	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1A11 6.784% 09/27/36	06/01/2026	Paydown		77,702	77,514	74,267	73,084		4,441		4,441		77,524		178	178	1,818	09/27/2036	1.A FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05533H-AT-4	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 2A7 4.499% 12/27/34	06/01/2026	Paydown		61,515	61,515	56,175	55,808		5,707		5,707		61,515				1,027	12/27/2034	1.A FM
..05533J-BZ-5	BCAP LLC 2010-RR11-I Trust BCAP 2010-RR11 9A2 3.968% 11/27/36	06/01/2026	Paydown		65,128	67,578	62,172	73,519		(5,709)		(5,709)		67,809		(2,681)	(2,681)	1,110	11/27/2036	1.A FM
..05533R-AD-7	BCAP LLC 2011-RR1 Trust BCAP 2011-RR1 1A4 3.874% 09/28/36	04/01/2026	Paydown		2,250	2,250	2,169	2,250						2,250				29	09/28/2036	2.C FM
..05533R-AD-7	BCAP LLC 2011-RR1 Trust BCAP 2011-RR1 1A4 3.874% 09/28/36	06/01/2026	Paydown		17,090	17,090	16,471	17,090						17,090				307	09/28/2036	3.A FM
..05533T-AM-3	BCAP LLC 2011-RR2 Trust BCAP 2011-RR2 2A7 4.621% 11/26/36	06/01/2026	Paydown		32,152	32,206	28,537	28,558		3,642		3,642		32,200		(47)	(47)	450	11/26/2036	1.A FM
..05533W-BF-0	BCAP LLC 2011-RR3 Trust BCAP 2011-RR3 5A4 3.112% 11/27/37	06/01/2026	Paydown		74,888	74,888	55,109	55,109		19,779		19,779		74,888				945	11/27/2037	1.A FM
..05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.500% 10/26/35	06/01/2026	Paydown		15,943	15,943	10,168			5,774		5,774		15,943				283	10/26/2035	1.A FM
..05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.500% 10/26/35	06/01/2026	Paydown		3,707	3,707	3,313	2,602		1,106		1,106		3,707				102	10/26/2035	3.B FM
..05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.500% 10/26/35	05/01/2026	Paydown		3,040	3,040	2,717	2,133		906		906		3,040				70	10/26/2035	3.C FM
..05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.500% 10/26/35	04/01/2026	Paydown		5,210	5,210	4,656	3,656		1,554		1,554		5,210				96	10/26/2035	4.A FM
..05535D-BL-7	BlackRock Capital Finance LP BCF 1997-R2 1B3 3.502% 12/25/35	06/01/2026	Paydown		1,390	1,801	3	3		1,387		1,387		1,391		(1)	(1)	8	12/25/2035	1.A FM
..05535V-BB-9	BCAP LLC 2011-RR6-I Trust BCAP 2011-RR6 11A8 5.329% 07/26/35	06/01/2026	Paydown		51,758	51,758	46,225	45,535		6,223		6,223		51,758				1,314	07/26/2035	1.A FM
..05537N-AR-1	BCAP LLC 2011-RR12 Trust BCAP 2011-RR12 2A7 4.035% 12/26/36	06/01/2026	Paydown		80,080	69,904	66,046	69,667		209		209		69,876		10,205	10,205	1,526	12/26/2036	2.C FM
..05539B-AE-4	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 1A5 0.902% 12/26/37	06/01/2026	Paydown		1,030	2,966	2,247	2,277		242		242		2,519		(1,489)	(1,489)	75	12/26/2037	1.A FM
..05539B-CB-8	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 4A7 4.678% 11/26/34	06/01/2026	Paydown		84,002	84,002	77,177	81,223		2,779		2,779		84,002				1,408	11/26/2034	1.A FM
..05539B-DE-1	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 7A7 5.330% 04/26/35	06/01/2026	Paydown		132,852	132,852	127,677	127,135		5,717		5,717		132,852				4,198	04/26/2035	1.A FM
..05539B-EH-3	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 10A9 3.968% 11/26/36	06/01/2026	Paydown		34,776	36,084	30,561	30,887		5,010		5,010		35,897		(1,121)	(1,121)	607	11/26/2036	1.A FM
..05539D-BE-9	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 6A2 4.612% 10/26/35	06/01/2026	Paydown		51,711	49,770	46,278	45,632		4,303		4,303		49,935		1,775	1,775	1,217	10/26/2035	1.E FM
..05539D-BE-9	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 6A2 4.612% 10/26/35	04/01/2026	Paydown		5,077	5,210	4,844	4,777		422		422		5,199		(122)	(122)	81	10/26/2035	1.F FM
..05539D-BS-8	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 7A7 6.729% 10/26/36	06/01/2026	Paydown		2,844	2,844	2,558	2,979		(135)		(135)		2,844				80	10/26/2036	3.C FM
..05540F-AQ-5	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 2A7 4.035% 12/26/36	06/01/2026	Paydown		298,060	261,082	234,640	240,474		23,266		23,266		263,740		34,320	34,320	5,669	12/26/2036	1.A FM
..05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5A16 4.364% 02/26/36	05/01/2026	Paydown		67,887	67,887	63,525	67,689		198		198		67,887				1,121	02/26/2036	2.B FM
..05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5A16 4.364% 02/26/36	06/01/2026	Paydown		31,900	31,900	29,850	31,806		93		93		31,900				705	02/26/2036	2.C FM
..05540X-AK-9	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 2A8 3.500% 04/26/37	06/01/2026	Paydown		78,486	80,063	67,099	70,687		9,202		9,202		79,889		(1,404)	(1,404)	1,181	04/26/2037	1.A FM
..05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8 3.816% 07/26/37	06/01/2026	Paydown		331,839	263,186	217,316	226,264		46,093		46,093		272,358		59,481	59,481	6,363	07/26/2037	5.B FM
..05541H-AP-2	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 6A6 5.214% 11/21/35	06/01/2026	Paydown		16,468	18,480	14,089	18,221		233		233		18,454		(1,986)	(1,986)	324	11/21/2035	3.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05541H-BF-3	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 9A2 5.827% 10/26/35	06/01/2026	Paydown		99,517	99,517	92,056	90,123		9,395		9,395		99,517				2,373	10/26/2035	1.A FM
..05541Y-BJ-8	BCAP LLC 2012-RR11-I Trust BCAP 2012-RR11 11A2 6.424% 09/26/36	06/01/2026	Paydown		25,669	25,680	23,523	24,690		990		990		25,679		(10)	(10)	689	09/26/2036	1.A FM
..05542J-AF-9	BCAP LLC 2013-RR3 Trust BCAP 2013-RR3 3A2 4.023% 05/26/36	04/29/2026	Various		57,731											57,731	57,731	40,857	05/26/2036	1.A FM
..05542W-AB-9	BCAP LLC 2013-RR9 Trust BCAP 2013-RR9 1A2 4.472% 01/26/36	06/01/2026	Paydown		56,622	50,220	47,367	47,718		2,827		2,827		50,545		6,077	6,077	1,155	01/26/2036	1.A FM
..05543A-AF-7	BCAP LLC 2014-RR1 Trust BCAP 2014-RR1 2A2 4.625% 01/26/36	06/01/2026	Paydown		42,858	42,858	42,269	42,771		88		88		42,858				744	01/26/2036	3.C FM
..05543D-AF-1	BCAP LLC 2014-RR2 BCAP 2014-RR2 2A2 5.500% 02/26/36	06/01/2026	Paydown		60,138	55,566	45,273	40,555		16,292		16,292		56,847		3,291	3,291	1,406	02/26/2036	2.C FM
..05543D-BQ-6	BCAP LLC 2014-RR2 BCAP 2014-RR2 9A2 0.943% 07/26/36	06/01/2026	Paydown		44,693	44,693	9,677			35,017		35,017		44,693				147	07/26/2036	1.A FM
..05569G-AF-3	BNC Mortgage Loan Trust 2007-1 BNCMT 2007-1 M1 4.003% 03/25/37	06/25/2026	Paydown			16,424	13,425		21,950	29,949		51,899		51,899		(51,899)	(51,899)	10	03/25/2037	1.A FM
..058933-AG-7	Banc of America Funding 2006-D BAFC 2006-D 3A1 4.604% 05/20/36	06/01/2026	Paydown		11,796	11,803	10,663	10,670		1,132		1,132		11,802		(6)	(6)	254	05/20/2036	1.A FM
..058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1 3.836% 05/20/36	06/01/2026	Paydown		20,049	14,231	9,681	11,491		3,845		3,845		15,335		4,714	4,714	335	05/20/2036	1.A FM
..059469-AB-2	Banc of America Alternative Lo BOAA 2006-7 A2 5.707% 10/25/36	06/01/2026	Paydown		3,958	3,958	1,693	1,017		2,941		2,941		3,958				10	10/25/2036	1.A FM
..05946X-D3-4	Banc of America Funding 2005-5 BAFC 2005-5 1A1 5.500% 09/25/35	06/01/2026	Paydown		54,043	54,043	52,337	53,059		984		984		54,043				1,014	09/25/2035	1.A FM
..05946X-JJ-3	Banc of America Funding 2004-B BAFC 2004-B 4A1 5.654% 11/20/34	06/01/2026	Paydown		27,391	27,391	26,603	27,392		(1)		(1)		27,391				648	11/20/2034	1.A FM
..05946X-Q9-7	Banc of America Funding 2005-7 BAFC 2005-7 1A1 4.143% 11/25/35	06/25/2026	Paydown		3,447	6,407	3,469	6,384		30		30		6,414		(2,967)	(2,967)	104	11/25/2035	1.A FM
..05946X-QS-5	Banc of America Funding 2005-A BAFC 2005-A 2A1 5.539% 03/20/35	06/01/2026	Paydown		8,921	9,012	8,617	8,811		199		199		9,010		(89)	(89)	101	03/20/2035	4.B FM
..05946X-XH-1	Banc of America Funding 2005-E BAFC 2005-E 1A1 4.334% 05/20/35	06/22/2026	Paydown		7,869	7,985	7,225	7,242		732		732		7,974		(106)	(106)	139	05/20/2035	1.A FM
..05946X-XW-8	Banc of America Funding 2005-E BAFC 2005-E 8A1 5.174% 06/20/35	06/01/2026	Paydown		20,820	21,466	12,477	18,938		2,455		2,455		21,393		(574)	(574)	266	06/20/2035	6. FM
..05946X-YT-4	Banc of America Funding 2005-F BAFC 2005-F 1X 0.000% 09/20/35	06/01/2026	Paydown				236	2,530		(2,497)		(2,497)		34		(34)	(34)	115	09/20/2035	6. *
..05946X-ZD-8	Banc of America Funding 2005-F BAFC 2005-F 6A1 4.437% 09/20/35	06/01/2026	Paydown		1,137	1,137	1,057	1,076		61		61		1,137				23	09/20/2035	1.A FM
..059472-AB-6	Banc of America Funding 2011-R BAFC 2011-R2 1A2 3.455% 01/26/37	06/01/2026	Paydown		9,600	10,063	8,846	8,856		1,154		1,154		10,009		(410)	(410)	51	01/26/2037	1.A FM
..059475-AJ-2	Banc of America Alternative Lo BOAA 2007-2 2A4 5.750% 06/25/37	06/01/2026	Paydown		9,881	11,874	10,083			1,493		1,493		11,575		(1,694)	(1,694)	199	06/25/2037	3.A FM
..05948K-U6-4	Banc of America Alternative Lo BOAA 2005-11 1CB3 5.500% 12/25/35	06/01/2026	Paydown		15,862	16,836	13,806	14,144		2,537		2,537		16,681		(819)	(819)	394	12/25/2035	1.A FM
..05948K-W3-9	Banc of America Alternative Lo BOAA 2005-11 4A3 5.750% 12/25/35	06/01/2026	Paydown		46,073	100,475	82,441	83,848		9,383		9,383		93,231		(47,158)	(47,158)	2,692	12/25/2035	1.A FM
..05948X-TD-3	Banc of America Mortgage 2003- BOAMS 2003-H 1A1 2.621% 09/25/33	06/01/2026	Paydown		400	400	394	401		(1)		(1)		400				4	09/25/2033	1.A FM
..05949A-AG-9	Banc of America Alternative Lo BOAA 2006-9 A2 4.163% 01/25/37	06/25/2026	Paydown		3,779	4,657	3,458	3,586		870		870		4,456		(677)	(677)	79	01/25/2037	1.C FM
..05949A-4K-3	Banc of America Mortgage 2005- BOAMS 2005-D 2A1 4.936% 05/25/35	06/01/2026	Paydown		5,107	5,327	5,142	5,013		300		300		5,313		(206)	(206)	117	05/25/2035	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05949A-6J-4	Banc of America Mortgage 2005- BOAMS 2005-E 2A7 4.923% 06/25/35	06/01/2026	Paydown		48,485	49,202	44,084	42,550		6,552		6,552		49,102		(617)	(617)	1,069	06/25/2035	1.A FM
..05949A-ZE-3	Banc of America Mortgage 2004- BOAMS 2004-L 2A1 5.619% 01/25/35	06/01/2026	Paydown		3,384	3,384	3,293	3,329		55		55		3,384				79	01/25/2035	1.A FM
..05949C-BZ-8	Banc of America Mortgage 2005- BOAMS 2005-F 2A1 5.521% 07/25/35	06/01/2026	Paydown		4,799	4,944	4,589	4,750		189		189		4,938		(139)	(139)	113	07/25/2035	1.A FM
..05949C-CA-2	Banc of America Mortgage 2005- BOAMS 2005-F 2A2 5.521% 07/25/35	06/01/2026	Paydown		9,186	9,463	9,154	9,184		270		270		9,454		(268)	(268)	216	07/25/2035	1.A FM
..05949C-FW-1	Banc of America Mortgage 2005- BOAMS 2005-H 2A1 5.046% 09/25/35	06/01/2026	Paydown		12,504	12,933	11,798	11,532		1,353		1,353		12,885		(381)	(381)	273	09/25/2035	1.A FM
..05949C-GA-8	Banc of America Mortgage 2005- BOAMS 2005-H 2A5 5.046% 09/25/35	06/01/2026	Paydown		2,951	3,052	2,960	2,919		128		128		3,047		(97)	(97)	64	09/25/2035	1.A FM
..05949C-KQ-8	Banc of America Mortgage 2005- BOAMS 2005-J 2A1 5.083% 11/25/35	06/01/2026	Paydown		3,079	3,205	2,974	3,101		101		101		3,201		(122)	(122)	68	11/25/2035	1.A FM
..05949C-MP-8	Banc of America Mortgage 2005- BOAMS 2005-K 1A1 3.704% 12/25/35	06/01/2026	Paydown		9,210	9,726	7,852	7,850		1,777		1,777		9,627		(417)	(417)	150	12/25/2035	1.A FM
..05949C-PL-4	Banc of America Mortgage 2005- BOAMS 2005-L 2A5 5.095% 01/25/36	06/01/2026	Paydown		1,173	1,227	1,080	1,057		162		162		1,219		(46)	(46)	26	01/25/2036	1.A FM
..05949C-RS-7	Banc of America Mortgage 2006- BOAMS 2006-A 2A1 4.290% 02/25/36	06/01/2026	Paydown		3,892	4,139	3,756	3,745		370		370		4,115		(223)	(223)	73	02/25/2036	1.A FM
..05950D-AD-2	Banc of America Funding 2006-E BAFC 2006-E 2A1 5.292% 06/20/36	06/01/2026	Paydown		10,975	11,192	10,054	10,257		915		915		11,172		(197)	(197)	255	06/20/2036	1.A FM
..05950M-AH-3	Banc of America Funding 2006-G BAFC 2006-G 3A2 6.334% 07/20/36	06/01/2026	Paydown		86,580	86,580	77,463	86,135		445		445		86,580				1,894	07/20/2036	1.A FM
..05951E-AE-7	Banc of America Funding 2006 J BAFC 2006-J 2A3 4.266% 01/20/47	06/01/2026	Paydown		4,761	22,588	19,636			645		645		20,281		(15,520)	(15,520)	262	01/20/2047	1.A FM
..05951F-AB-0	Banc of America Funding 2007-1 BAFC 2007-1 TA1B 5.846% 01/25/37	06/01/2026	Paydown		8,804	8,803	7,275	7,387		1,417		1,417		8,804		1	1	198	01/25/2037	1.A FM
..05951F-AF-1	Banc of America Funding 2007-1 BAFC 2007-1 TA4 6.590% 01/25/37	06/01/2026	Paydown		32,290	32,286	28,177	28,350		3,936		3,936		32,287		3	3	725	01/25/2037	1.A FM
..05951F-BC-7	Banc of America Funding 2007-1 BAFC 2007-1 1A2 6.000% 01/25/37	04/01/2026	Paydown		6,866	8,394	6,984	7,274		915		915		8,189		(1,323)	(1,323)	42	01/25/2037	2.A FM
..05951F-BC-7	Banc of America Funding 2007-1 BAFC 2007-1 1A2 6.000% 01/25/37	06/01/2026	Paydown		863	2,017	1,678	1,748		122		122		1,870		(1,007)	(1,007)	25	01/25/2037	2.C FM
..05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 1A3 6.000% 01/25/37	04/01/2026	Paydown		8,957	10,950	9,111	9,490		1,193		1,193		10,683		(1,726)	(1,726)	55	01/25/2037	2.A FM
..05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 1A3 6.000% 01/25/37	06/01/2026	Paydown		1,126	2,631	2,189	2,280		159		159		2,440		(1,314)	(1,314)	33	01/25/2037	2.C FM
..05951G-AC-6	Banc of America Funding 2007-2 BAFC 2007-2 TA2 3.893% 03/25/37	06/25/2026	Paydown		94,926	94,926	83,347	88,356		6,570		6,570		94,926				1,043	03/25/2037	1.A FM
..05951G-AQ-5	Banc of America Funding 2007-2 BAFC 2007-2 1A2 6.000% 03/25/37	06/01/2026	Paydown		3,996	8,248	7,513	6,494	1,440	376	451	1,365		7,859		(3,862)	(3,862)	207	03/25/2037	6. FM
..05951U-AW-1	Banc of America Funding 2006 8 BAFC 2006-8T2 A6 6.549% 10/25/36	06/01/2026	Paydown		21,298	21,133	19,759	20,470		668		668		21,138		160	160	377	10/25/2036	3.A FM
..059522-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3 4.315% 05/20/36	06/01/2026	Paydown		71,352	66,923	66,173	69,889		(3,160)		(3,160)		66,729		4,622	4,622	734	05/20/2036	3.A FM
..05952D-AB-4	Banc of America Funding 2007-A BAFC 2007-A 2A1 4.074% 02/20/47	06/22/2026	Paydown		11,622	11,622	10,334	10,637		985		985		11,622				223	02/20/2047	1.A FM
..05952F-AG-8	Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37	06/01/2026	Paydown		48,970	65,930	53,412	55,583		7,669		7,669		63,252		(14,282)	(14,282)	826	05/25/2037	3.A FM
..05952F-AL-7	Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37	06/01/2026	Paydown		22,159	29,835	24,972	25,717		3,112		3,112		28,829		(6,669)	(6,669)	876	05/25/2037	3.C FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05952H-AD-1	Banc of America Mortgage 2007- BOAMS 2007-1 1A4 6.000% 03/25/37	05/01/2026	Paydown		3,542	9,227	7,791	7,857		535		535		8,392		(4,850)	(4,850)	208	03/25/2037	1.B FM
..05952H-AD-1	Banc of America Mortgage 2007- BOAMS 2007-1 1A4 6.000% 03/25/37	06/01/2026	Paydown		1,860	4,640	3,918	3,951		284		284		4,235		(2,376)	(2,376)	139	03/25/2037	1.C FM
..05954C-AA-6	Banc of America Mortgage 2007- BOAMS 2007-3 1A1 6.000% 09/25/37	06/01/2026	Paydown		22,620	25,932	21,998			3,440		3,440		25,438		(2,818)	(2,818)	518	09/25/2037	1.A FM
..05954C-AA-6	Banc of America Mortgage 2007- BOAMS 2007-3 1A1 6.000% 09/25/37	06/01/2026	Paydown		27,772	31,838	28,943	30,265		1,384		1,384		31,649		(3,877)	(3,877)	734	09/25/2037	4.B FM
..05954U-AC-2	Banc of America Funding 2009-R BAFC 2009-R9 1A3 6.000% 10/26/36	06/01/2026	Paydown		36,792	42,778	35,270	35,314		6,421		6,421		41,735		(4,943)	(4,943)	406	10/26/2036	4.C FM
..05955C-AC-1	Banc of America Funding 2009-R BAFC 2009-R1 A2 4.840% 05/20/36	06/01/2026	Paydown		12,597	3,444	2,979	3,198		936		936		4,134		8,463	8,463	480	05/20/2036	1.A FM
..05955C-AD-9	Banc of America Funding 2009-R BAFC 2009-R1 A4 4.840% 05/20/36	06/01/2026	Paydown		834	228	200	217		39		39		256		578	578	32	05/20/2036	1.A FM
..05955G-AQ-1	Banc of America Funding 2009-R BAFC 2009-R7A 3A2 5.181% 11/26/35	06/01/2026	Paydown		26,637	26,637	23,487	22,642		3,995		3,995		26,637				691	11/26/2035	1.E FM
..05955G-AQ-1	Banc of America Funding 2009-R BAFC 2009-R7A 3A2 5.181% 11/26/35	05/01/2026	Paydown		13,155	13,155	11,600	11,182		1,973		1,973		13,155				285	11/26/2035	1.F FM
..05955G-AQ-1	Banc of America Funding 2009-R BAFC 2009-R7A 3A2 5.181% 11/26/35	04/01/2026	Paydown		6,377	6,377	5,623	5,421		957		957		6,377				110	11/26/2035	2.A FM
..05955Y-AE-9	Banc of America Funding 2010-R BAFC 2010-R3 2A3 4.038% 05/26/35	05/01/2026	Paydown		42,528	42,528	39,024	21,087		2,801		2,801		42,528				629	05/26/2035	1.A FM
..05956D-AK-0	Banc of America Funding 2010-R BAFC 2010-R5 2A5 4.031% 06/26/35	05/01/2026	Paydown		52,672	52,672	49,648			3,024		3,024		52,672				196	06/26/2035	1.A FM
..05956D-BC-7	Banc of America Funding 2010-R BAFC 2010-R5 4A6 4.734% 08/26/36	06/01/2026	Paydown		17,437	17,536	15,998	16,458		1,072		1,072		17,530		(93)	(93)	336	08/26/2036	1.A FM
..05956E-AC-6	Banc of America Funding 2010-R BAFC 2010-R6 1A3 5.500% 02/26/35	06/01/2026	Paydown		29,781	29,781	26,505	28,495		1,286		1,286		29,781				547	02/26/2035	1.A FM
..05956R-AD-5	Banc of America Funding 2010-R BAFC 2010-R11A 1A4 4.401% 08/26/35	06/01/2026	Paydown		32,230	32,230	27,564	27,931		4,298		4,298		32,230				591	08/26/2035	1.A FM
..05956Y-AR-9	Banc of America Funding 2012-R BAFC 2012-R2 3A4 3.968% 11/26/36	06/01/2026	Paydown		17,374	18,028	14,084	18,447		(401)		(401)		18,045		(671)	(671)	123	11/26/2036	1.A FM
..05963S-AE-2	Banc of America Funding 2014-R BAFC 2014-R7 2A2 3.435% 09/26/36	06/29/2026	Paydown		81,572	82,484	62,861	75,010		7,397		7,397		82,407		(835)	(835)	1,119	09/26/2036	1.A FM
..05990R-AU-5	Banc of America Funding 2015-R BAFC 2015-R4 6A3 3.437% 08/27/36	06/28/2026	Paydown		275,221	275,221	246,223	261,463		13,758		13,758		275,221				3,326	08/27/2036	1.A FM
..05990T-BE-6	Banc of America Funding 2015-R BAFC 2015-R2 9A2 4.714% 03/27/36	06/29/2026	Paydown		5,270	4,981	4,080	4,156		872		872		5,028		242	242	117	03/27/2036	1.A FM
..06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2 5.414% 05/25/35	06/01/2026	Paydown		14,535	14,535	12,064	11,557		2,978		2,978		14,535				294	05/25/2035	1.A FM
..06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2 5.414% 05/25/35	06/01/2026	Paydown		4,534	4,534	4,333	4,251		283		283		4,534				92	05/25/2035	1.G FM
..07325V-AF-1	Bayview Financial Acquisition BAYV 2007-A 1A5 6.601% 05/28/37	06/01/2026	Paydown		970	970	990	981		(11)		(11)		970				26	05/28/2037	1.A FM
..07336G-AK-0	Bayview MSR Opportunity Master BVINV 2021-4 A11 4.478% 10/25/51	06/25/2026	Paydown		8,207	8,207	7,554	7,554		652		652		8,207				128	10/25/2051	1.A
..07378R-AB-5	Bear Stearns Asset Backed Secu BSABS 2007-AC4 A2 25.200% 02/25/37	06/25/2026	Paydown		8,018	7,993	8,572	9,107		(1,118)		(1,118)		7,990		29	29	194	02/25/2037	5.C FM
..07384M-4A-7	Bear Stearns ARM Trust 2004-10 BSARM 2004-10 12A2 4.849% 01/25/35	06/01/2026	Paydown		21,877	21,877	19,853	19,848		2,029		2,029		21,877				444	01/25/2035	1.A FM
..07384M-G6-3	Bear Stearns ARM Trust 2004-1 BSARM 2004-1 12A3 4.921% 04/25/34	06/01/2026	Paydown		46,744	46,744	39,709	38,606		8,138		8,138		46,744				970	04/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..07384M-N3-2	Bear Stearns ARM Trust 2004-2 BSARM 2004-2 2A 6.243% 05/25/34	06/01/2026	Paydown		4,520	4,520	4,379	4,522		(1)		(1)		4,520				123	05/25/2034	1.A FM
..07384M-TT-9	Bear Stearns ARM Trust 2003-1 BSARM 2003-1 M 4.626% 04/25/33	06/01/2026	Paydown		2,931	2,931	2,857	2,866		65		65		2,931				57	04/25/2033	1.A FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.243% 02/25/36	06/25/2026	Paydown		67,598	67,598	56,346	57,859		9,739		9,739		67,598				1,325	02/25/2036	1.A FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.243% 02/25/36	06/25/2026	Paydown		219	219	178	223		(4)		(4)		219				4	02/25/2036	2.A FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.243% 02/25/36	06/25/2026	Paydown		21,375	21,375	18,028	22,965		(1,590)		(1,590)		21,375				419	02/25/2036	4.A FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.243% 02/25/36	06/25/2026	Paydown		20,633	20,633	19,524	24,116		(3,483)		(3,483)		20,633				405	02/25/2036	5.C FM
..07386H-C5-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 23A1 4.985% 02/25/36	06/01/2026	Paydown		12,234	12,172	8,337	6,741		5,459		5,459		12,200		34	34	257	02/25/2036	1.A FM
..07386H-F7-1	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 23A1 3.942% 03/25/36	06/01/2026	Paydown		13,177	13,177	10,485	10,466		2,711		2,711		13,177				226	03/25/2036	1.A FM
..07386H-FM-8	Bear Stearns ALT-A Trust 2004- BALTA 2004-1 M 4.881% 02/25/34	06/01/2026	Paydown		137,325	137,325	128,056	131,681		5,644		5,644		137,325				2,812	02/25/2034	1.A FM
..07386H-GW-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-2 M 5.179% 03/25/34	06/01/2026	Paydown		12,095	12,095	10,825	11,404		691		691		12,095				266	03/25/2034	1.A FM
..07386H-H4-6	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 11A1 4.203% 04/25/36	06/25/2026	Paydown		16,688	16,586	10,610	11,106		5,514		5,514		16,620		68	68	271	04/25/2036	1.A FM
..07386H-H4-6	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 11A1 4.203% 04/25/36	05/26/2026	Paydown		3,399	3,584	2,293	2,400		1,123		1,123		3,523		(124)	(124)	65	04/25/2036	1.A F
..07386H-LB-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-9 3A1 4.782% 09/25/34	06/01/2026	Paydown		7,795	7,795	6,843	6,875		920		920		7,795				160	09/25/2034	1.A FM
..07386H-QW-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2A1 4.888% 04/25/35	06/01/2026	Paydown		182,561	182,561	161,638	158,335		24,226		24,226		182,561				3,889	04/25/2035	1.A FM
..07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1 1.856% 04/25/35	06/01/2026	Paydown			(21,059)	(843)	(1,336)		(112)		(112)		(1,448)		1,448	1,448	218	04/25/2035	1.A FM
..07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1 1.856% 04/25/35	06/01/2026	Paydown			(6,571)	(1,404)	(1,646)	(205)	(127)		(332)		(1,979)		1,979	1,979	68	04/25/2035	6. FM
..07386H-RJ-7	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 1A1 4.106% 04/25/35	06/01/2026	Paydown		95,498	95,462	87,489			7,976		7,976		95,465		33	33	1,346	04/25/2035	1.A FM
..07386H-SA-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 3A3 4.783% 03/25/35	06/01/2026	Paydown		64,058	64,058	61,720	62,083		1,975		1,975		64,058				1,270	03/25/2035	1.A FM
..07386H-SE-2	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 B1 4.150% 04/25/35	06/01/2026	Paydown			16,915	1,819	2,232		25		25		2,257		(2,257)	(2,257)	108	04/25/2035	1.A FM
..07386H-SE-2	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 B1 4.150% 04/25/35	06/01/2026	Paydown			5,274	3,138	3,527		28		28		3,555		(3,555)	(3,555)	34	04/25/2035	5.C FM
..07386H-VR-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 21A1 5.441% 09/25/35	06/01/2026	Paydown		93,397	93,397	76,117	75,282		18,115		18,115		93,397				2,213	09/25/2035	1.A FM
..07386H-VW-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 25A1 4.998% 09/25/35	06/01/2026	Paydown		246	246	100	63		183		183		246				6	09/25/2035	1.A FM
..07386H-WR-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 11A1 4.303% 10/25/35	06/25/2026	Paydown		10,660	10,660	9,819	10,277		383		383		10,660				69	10/25/2035	1.A FM
..07386H-WT-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 12A1 4.303% 10/25/35	06/25/2026	Paydown		3,256	3,256	3,217	3,256						3,256				63	10/25/2035	1.A FM
..07386H-XN-6	Bear Stearns ALT-A Trust 2005- BALTA 2005-9 11A1 4.283% 11/25/35	06/25/2026	Paydown		107,827	107,827	136,013	93,417		14,410		14,410		107,827				1,398	11/25/2035	1.A FM
..07386H-YW-5	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 11A1 4.263% 01/25/36	06/25/2026	Paydown		30,604	23,555	20,487	17,140		8,512		8,512		25,652		4,952	4,952	639	01/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..07386H-ZE-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 2A1 4.833% 01/25/36	06/01/2026	Paydown		24,516	24,516	23,166	22,873		1,643		1,643		24,516				379	01/25/2036	1.A FM
..07386H-ZG-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 3A1 4.549% 01/25/36	06/01/2026	Paydown		181,921	181,921	166,342	165,121		16,800		16,800		181,921				3,660	01/25/2036	1.A FM
..07386R-AE-9	Bear Stearns Asset Backed Secu BSABS 2007-HE4 2A 4.203% 05/25/37	06/25/2026	Paydown		6,825	6,825	5,802	6,051		774		774		6,825				91	05/25/2037	1.A FM
..07386R-AE-9	Bear Stearns Asset Backed Secu BSABS 2007-HE4 2A 4.203% 05/25/37	05/26/2026	Paydown		11,190	11,190	9,512	9,921		1,269		1,269		11,190				155	05/25/2037	1.A F
..073870-AG-2	Bear Stearns ALT-A Trust 2007- BALTA 2007-2 2A1 3.873% 04/25/37	06/01/2026	Paydown		12,888	21,111	15,637	15,135		3,620		3,620		18,754		(5,866)	(5,866)	387	04/25/2037	1.A FM
..073871-BL-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 31A1 4.452% 07/25/36	06/01/2026	Paydown		2,512	2,512	1,530	1,513		999		999		2,512				28	07/25/2036	4.A FM
..073871-BL-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 31A1 4.452% 07/25/36	05/01/2026	Paydown		44,853	44,853	27,331	27,019		17,834		17,834		44,853				326	07/25/2036	4.B FM
..073871-BL-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 31A1 4.452% 07/25/36	06/01/2026	Paydown		49,902	49,902	42,667	32,330		17,572		17,572		49,902				373	07/25/2036	5.C FM
..073871-BN-4	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 32A1 4.041% 07/25/36	06/01/2026	Paydown		2,564	2,564	1,152			1,412		1,412		2,564				43	07/25/2036	1.A FM
..073875-AA-4	Bear Stearns ALT-A Trust 2006- BALTA 2006-7 1A1 4.103% 12/25/46	06/25/2026	Paydown		1,141	1,138	886	923		216		216		1,139		3	3	15	12/25/2046	1.A FM
..073877-DY-5	Bear Stearns Asset Backed Secu BSABS 2005-SD4 1A1 6.000% 09/25/35	06/01/2026	Paydown		23,323	23,323	23,202	23,193		130		130		23,323				348	09/25/2035	1.G FM
..073879-4H-8	Bear Stearns Asset Backed Secu BSABS 2005-AC9 A4 10.152% 12/25/35	06/25/2026	Paydown		10,292	10,292	5,938	4,781		5,511		5,511		10,292				138	12/25/2035	1.A FM
..073879-6S-2	Bear Stearns Asset Backed Secu BSABS 2006-HE1 1M4 4.783% 12/25/35	06/25/2026	Paydown		84,208	84,208	79,267	59,225		24,983		24,983		84,208				1,698	12/25/2035	1.A FM
..073879-CD-8	Bear Stearns Asset Backed Secu BSABS 2004-HE5 M2 5.638% 07/25/34	06/25/2026	Paydown		431	431	410	431						431				10	07/25/2034	1.A FM
..073879-HF-8	Bear Stearns Asset Backed Secu BSABS 2004-HE8 M2 5.563% 09/25/34	06/25/2026	Paydown		4,856	4,856	4,856	4,865		(9)		(9)		4,856				111	09/25/2034	1.A FM
..073879-PS-1	Bear Stearns Asset Backed Secu BSABS 2005-HE1 M2 5.008% 01/25/35	06/25/2026	Paydown		209,021	209,021	190,741	207,350		1,671		1,671		209,021				4,589	01/25/2035	1.A FM
..073879-XF-0	Bear Stearns Asset Backed Secu BSABS 2005-AC3 1M1 4.438% 07/25/35	06/25/2026	Paydown		7,578	7,578	1,300	1,406		6,172		6,172		7,578				(35)	07/25/2035	1.A FM
..073879-XF-0	Bear Stearns Asset Backed Secu BSABS 2005-AC3 1M1 4.438% 07/25/35	05/26/2026	Paydown		3,386	3,386	581	628		2,758		2,758		3,386				(17)	07/25/2035	1.A F
..073879-YG-7	Bear Stearns Asset Backed Secu BSABS 2005-AC4 A 6.000% 07/25/35	06/01/2026	Paydown		24,217	24,217	17,687	17,432		6,785		6,785		24,217				468	07/25/2035	1.A FM
..07387A-AA-3	Bear Stearns ARM Trust 2005-1 BSARM 2005-1 1A1 5.334% 03/25/35	06/01/2026	Paydown		303,505	303,505	280,346	285,003		18,502		18,502		303,505				4,443	03/25/2035	1.A FM
..07387A-AW-5	Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2A1 4.563% 06/25/35	06/01/2026	Paydown		49,054	49,054	43,616	46,524		2,530		2,530		49,054				875	06/25/2035	1.A FM
..07387A-BL-8	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 1A1 5.079% 08/25/35	06/01/2026	Paydown		294,462	294,462	272,252	254,006		40,456		40,456		294,462				7,165	08/25/2035	1.A FM
..07387A-BP-9	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 2A3 5.481% 08/25/35	06/01/2026	Paydown		7,145	7,145	6,948	7,089		56		56		7,145				171	08/25/2035	1.A FM
..07387A-BR-5	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 3A1 4.830% 08/25/35	06/01/2026	Paydown		5,443	5,443	4,977	4,878		566		566		5,443				111	08/25/2035	1.A FM
..07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 6.420% 10/25/35	06/01/2026	Paydown		56,757	56,757	55,929	55,868		889		889		56,757				1,217	10/25/2035	1.A FM
..07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 6.420% 10/25/35	06/01/2026	Paydown		3,990	3,990	4,011	4,008		(18)		(18)		3,990				86	10/25/2035	1.B FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 6.420% 10/25/35	06/01/2026	Paydown		29,651	29,651	29,860	29,822		(170)		(170)		29,651				636	10/25/2035	1.C FM
07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 6.420% 10/25/35	06/01/2026	Paydown		40,936	40,936	41,447	41,650		(714)		(714)		40,936				878	10/25/2035	2.A FM
07387A-GB-5	Bear Stearns ARM Trust 2005-12 BSARM 2005-12 21A1 5.401% 02/25/36	06/01/2026	Paydown			10,066	5,737	5,468		(127)		(127)		5,340		(5,340)	(5,340)	160	02/25/2036	1.A FM
07387A-GZ-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1 5.950% 02/25/36	06/01/2026	Paydown		93,324	93,324	90,441	90,974		2,350		2,350		93,324				2,528	02/25/2036	2.C FM
07387A-GZ-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1 5.950% 02/25/36	06/01/2026	Paydown		12,537	12,537	12,592	12,625		(88)		(88)		12,537				340	02/25/2036	3.C FM
07387U-BA-8	Bear Stearns Asset Backed Secu BSABS 2006-PC1 M4 4.708% 12/25/35	06/25/2026	Paydown		140,345	140,345	99,427	89,658		50,687		50,687		140,345				2,589	12/25/2035	1.A FM
07387U-CE-9	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1A1 6.250% 02/25/36	06/01/2026	Paydown		38,184	38,184	20,139	17,035		21,149		21,149		38,184				379	02/25/2036	1.A FM
07387U-CG-4	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1M1 4.438% 02/25/36	06/25/2026	Paydown		1,417	628				1,417		1,417		1,417					02/25/2036	6. *
073881-AA-2	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 1A1 4.017% 05/25/47	06/01/2026	Paydown		4,413	4,470	4,250	4,290		178		178		4,468		(55)	(55)	76	05/25/2047	1.A FM
073881-AD-6	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 2A1 3.998% 05/25/47	06/01/2026	Paydown		33,189	33,174	29,895	29,944		3,232		3,232		33,176		14	14	224	05/25/2047	1.A FM
073882-AA-0	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 1A1 5.781% 10/25/36	06/01/2026	Paydown		663	634	535	495		145		145		640		22	22	19	10/25/2036	1.A FM
073882-AD-4	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 2A2 4.056% 10/25/36	06/01/2026	Paydown		41,452	44,076	37,053	37,674		6,027		6,027		43,701		(2,248)	(2,248)	749	10/25/2036	1.A FM
073888-AQ-2	Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1 4.816% 07/25/36	06/01/2026	Paydown		185,959	185,959	147,799	156,629		29,330		29,330		185,959				2,099	07/25/2036	1.A FM
073888-BE-8	Bear Stearns Asset Backed Secu BSABS 2006-SD3 1A2B 6.000% 08/25/36	06/01/2026	Paydown		12,410	12,410	12,386	12,185		225		225		12,410				350	08/25/2036	1.A FM
07388C-AF-7	Bear Stearns Asset Backed Secu BSABS 2006-HE5 M2 4.243% 06/25/36	06/25/2026	Paydown		149,343	149,343	133,662	50,842		98,501		98,501		149,343				3,112	06/25/2036	1.A FM
07388D-AA-6	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 1A1 4.739% 07/25/36	06/01/2026	Paydown		1,942	2,231	1,779	1,815		362		362		2,178		(235)	(235)	45	07/25/2036	1.A FM
07388D-AC-2	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 2A1 4.146% 07/25/36	06/01/2026	Paydown		27,746	34,928	29,296	29,408		4,394		4,394		33,802		(6,056)	(6,056)	617	07/25/2036	1.A FM
07388J-AC-9	Bear Stearns Asset Backed Secu BSABS 2006-HE8 1A3 4.283% 10/25/36	06/25/2026	Paydown		2,282	2,282	2,207	2,266		16		16		2,282				42	10/25/2036	1.A FM
07389K-AF-8	Bear Stearns ALT-A Trust II 20 BSAAT 2007-1 2X1 0.321% 09/25/47	06/01/2026	Paydown					2	28	(31)		(3)							09/25/2047	6. *
07389N-AA-3	Bear Stearns Asset Backed Secu BSABS 2006-SD4 1A1 5.709% 10/25/36	06/01/2026	Paydown		139,630	139,630	138,770	139,540		90		90		139,630				3,259	10/25/2036	1.A FM
07400H-AR-4	Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A 4.243% 11/25/36	06/25/2026	Paydown		7,702	7,702	4,332	5,310		2,392		2,392		7,702				93	11/25/2036	1.A FM
07400H-AR-4	Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A 4.243% 11/25/36	06/25/2026	Paydown		2,402	2,402	2,406	2,689		(287)		(287)		2,402				29	11/25/2036	5.C FM
07400N-AB-6	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A1G 4.083% 06/25/47	06/25/2026	Paydown		3,600	3,600	3,072	3,109		491		491		3,600				42	06/25/2047	1.A FM
07400N-AD-2	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A2G 4.203% 06/25/47	06/25/2026	Paydown		26,243	26,243	21,279	23,003		3,240		3,240		26,243				308	06/25/2047	1.A FM
07400N-AH-3	Bear Stearns Mortgage Funding BSMF 2007-AR5 1B1 4.333% 06/25/47	05/26/2026	Paydown			(4,680)	(1,075)	(105)	(742)	(36)		(778)		(883)		883	883		06/25/2047	6. FM
07401A-AA-5	Bear Stearns Mortgage Funding BSMF 2006-AR2 1A1 4.163% 09/25/46	06/25/2026	Paydown		187,635	187,635	146,316	159,238		28,397		28,397		187,635				2,246	09/25/2046	1.A FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..07401E-AA-7	Bear Stearns ARM Trust 2007-2 BSARM 2007-2 1A1 6.032% 12/25/46	06/01/2026	Paydown		115,928	115,935	98,980	98,463		17,470		17,470		115,934		(6)	(6)	1,886	12/25/2046	1.A FM
..07401J-AA-6	Bear Stearns Mortgage Funding BSMF 2006-AR4 A1 4.183% 12/25/36	06/25/2026	Paydown		3,494	3,494	2,775	2,978		516		516		3,494				51	12/25/2036	1.A FM
..07401L-AB-9	Bear Stearns Mortgage Funding BSMF 2006-AR1 1A2 4.263% 07/25/36	06/25/2026	Paydown		17,557	11,584	5,142	5,502		9,223		9,223		14,725		2,832	2,832	175	07/25/2036	1.A FM
..07401V-AB-7	Bear Stearns Mortgage Funding BSMF 2007-AR3 1A2 4.123% 03/25/37	06/25/2026	Paydown		13,233	13,233	5,066	5,883		7,350		7,350		13,233				150	03/25/2037	1.A FM
..07401V-AP-6	Bear Stearns Mortgage Funding BSMF 2007-AR3 21A1 4.063% 04/25/37	06/25/2026	Paydown		30,315	30,315	28,114	28,110		2,205		2,205		30,315				524	04/25/2037	1.A FM
..07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1 3.861% 12/26/46	06/01/2026	Paydown		6,307	8,377	7,268	7,034		1,004		1,004		8,038		(1,731)	(1,731)	148	12/26/2046	2.B FM
..07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1 3.861% 12/26/46	06/01/2026	Paydown		4,334	5,756	5,083	4,914		629		629		5,542		(1,209)	(1,209)	102	12/26/2046	2.C FM
..07820Q-BQ-7	Bella Vista Mortgage Trust 200 BVMBS 2005-1 4A 5.794% 02/22/35	06/01/2026	Paydown		1,947	1,947	1,801	1,882		65		65		1,947				47	02/22/2035	1.A FM
..07820Q-CD-5	BellaVista Mortgage Trust 2005 BVMBS 2005-2 2A1 4.254% 05/20/45	06/22/2026	Paydown		123,044	90,789	68,175	48,621		57,650		57,650		106,271		16,773	16,773	2,543	05/20/2045	1.A FM
..10569E-AA-9	BRAVO Residential Funding Trus BRAVO 2021-NQM2 A1 0.970% 03/25/60	06/01/2026	Paydown		5,911	5,911	5,024	5,911						5,911				21	03/25/2060	1.A
..10569K-AB-3	BRAVO Residential Funding Trus BRAVO 2024-NQM2 A2 6.538% 02/25/64	06/01/2026	Paydown		118,353	118,353	119,648	119,572		(1,219)		(1,219)		118,353				3,259	02/25/2064	1.A
..10569K-AC-1	BRAVO Residential Funding Trus BRAVO 2024-NQM2 A3 6.589% 02/25/64	06/01/2026	Paydown		217,574	217,574	219,338	219,061		(1,487)		(1,487)		217,574				6,038	02/25/2064	1.A
..10569P-AD-8	BRAVO Residential Funding Trus BRAVO 2025-CES1 A2 5.972% 02/25/55	06/25/2026	AAIA PRT Ded BMY Mod AAM		831,307	825,000	824,989	824,989						824,989		6,318	6,318	23,813	02/25/2055	1.A FE
..10569P-AE-6	BRAVO Residential Funding Trus BRAVO 2025-CES1 A3 6.171% 02/25/55	06/25/2026	AAIA PRT Ded BMY Mod AAM		710,905	705,000	704,982	705,668		(488)		(488)		705,180		5,725	5,725	25,378	02/25/2055	1.C FE
..10569P-AF-3	BRAVO Residential Funding Trus BRAVO 2025-CES1 M1 6.570% 02/25/55	06/25/2026	AAIA PRT Ded BMY Mod AAM		636,247	628,000	628,000	627,722		(339)		(339)		627,383		8,864	8,864	24,068	02/25/2055	1.F FE
..10570Q-AL-5	BRAVO Residential Funding Trus BRAVO 2025-NQM4 M1 6.650% 02/25/65	04/29/2026	AAIA SV-HSA HealthEquity Ded S		53,046											53,046	53,046	38,238	02/25/2065	2.B
..12476Q-AB-5	CAFL 2025-RRTL1 Issuer LP CAFL 2025-RRTL1 A2 6.316% 05/28/40	04/29/2026	AAIA SV-HSA HealthEquity Ded S		67,252											67,252	67,252	22,759	05/28/2040	2.C FE
..12479D-AC-2	C-BASS 2006-CB7 TRUST CBASS 2006-CB7 A3 3.983% 10/25/36	06/25/2026	Paydown		23,946	23,946	16,099	15,164		8,782		8,782		23,946				323	10/25/2036	1.A FM
..12489W-GD-0	Credit-Based Asset Servicing a CBASS 2002-CB6 M2V 7.138% 01/25/33	06/25/2026	Paydown		30,312	30,312	26,833	27,018		3,295		3,295		30,312				232	01/25/2033	1.A FM
..12489W-NB-6	Credit-Based Asset Servicing a CBASS 2005-CB5 M3 4.453% 08/25/35	04/27/2026	Paydown			(8,867)	(6,350)	(7,209)		(115)		(115)		(7,324)		7,324	7,324	1	08/25/2035	1.A FM
..1248MB-AF-2	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB2 A1 3.279% 02/25/37	06/25/2026	Paydown		298,126	298,126	98,376	98,376		199,749		199,749		298,126				1,390	02/25/2037	1.A FM
..1248P1-AA-2	Credit-Based Asset Servicing a CBASS 2006-CB8 A1 4.043% 10/25/36	06/25/2026	Paydown		86,905	86,905	77,672	78,044		8,861		8,861		86,905				1,113	10/25/2036	1.A FM
..12498N-AB-9	Credit-Based Asset Servicing a CBASS 2006-CB2 AF2 2.928% 12/25/36	06/01/2026	Paydown		12,655	12,655	10,345			2,309		2,309		12,655				105	12/25/2036	1.A FM
..12506Y-CX-5	CDC Mortgage Capital Trust 200 CDCMC 2004-HE2 M2 5.563% 07/25/34	06/25/2026	Paydown		2,348	2,348	1,964	2,138		210		210		2,348				66	07/25/2034	1.A FM
..125430-AA-6	CHL Mortgage Pass-Through Trus CWHL 2006-11 1A1 6.000% 06/25/36	05/01/2026	Paydown		38,240	37,401	23,183	15,447		22,457		22,457		37,905		335	335	773	06/25/2036	2.B FM
..125435-AA-5	Reperforming Loan REMIC Trust CWHL 2006-R2 AF1 4.183% 07/25/36	06/25/2026	Paydown		54,317	54,317	51,332			2,985		2,985		54,317				817	07/25/2036	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
125435-AB-3	Reperforming Loan REMIC Trust CWHL 2006-R2 AS 2.140% 07/25/36	06/01/2026	Paydown				6,233	1,850	1,005	(106)		899		2,748		(2,748)	(2,748)	415	07/25/2036	6. FE
12543R-AP-4	CHL Mortgage Pass-Through Trus CWHL 2007-3 A14 4.163% 04/25/37	06/25/2026	Paydown		2,656	2,626	919	745		1,903		1,903		2,648		8	8	38	04/25/2037	1.A FM
12544A-AA-3	CHL Mortgage Pass-Through Trus CWHL 2006-20 1A1 6.000% 02/25/37	06/01/2026	Paydown			(25)	(15)	(12)						(11)		11	11	1	02/25/2037	1.A FM
12544C-AG-6	CHL Mortgage Pass-Through Trus CWHL 2007-2 A7 5.850% 03/25/37	06/01/2026	Paydown			(59)	(33)	(24)		1		1		(23)		23	23	2	03/25/2037	1.A FM
12544C-AR-2	CHL Mortgage Pass-Through Trus CWHL 2007-2 A16 6.000% 03/25/37	06/01/2026	Paydown			(25)	(12)	(9)						(9)		9	9	1	03/25/2037	1.A FM
12544V-AB-5	CHL Mortgage Pass-Through Trus CWHL 2007-5 A2 5.750% 05/25/37	06/01/2026	Paydown		11,580	11,791	8,687	5,783		5,898		5,898		11,681		(101)	(101)	270	05/25/2037	1.A FM
12566Q-AE-3	CitiMortgage Alternative Loan CMALT 2007-A1 1A5 6.000% 01/25/37	06/01/2026	Paydown		9,933	11,655	10,078	10,242		1,209		1,209		11,451		(1,518)	(1,518)	278	01/25/2037	1.A FM
12566Q-AG-8	CitiMortgage Alternative Loan CMALT 2007-A1 1A7 6.000% 01/25/37	06/01/2026	Paydown		9,323	10,939	9,459	9,613		1,135		1,135		10,747		(1,425)	(1,425)	261	01/25/2037	1.A FM
12566R-AD-3	CitiMortgage Alternative Loan CMALT 2006-A6 1A4 6.000% 11/25/36	06/01/2026	Paydown		15,360	18,836	16,864	17,141		1,396		1,396		18,537		(3,177)	(3,177)	467	11/25/2036	2.C FM
12566W-AM-2	CitiMortgage Alternative Loan CMALT 2007-A5 1A12 0.000% 05/25/37	06/01/2026	Paydown		4,090	4,716	2,607	2,717		1,740		1,740		4,457		(367)	(367)		05/25/2037	1.A FM
12567A-AG-2	CitiMortgage Alternative Loan CMALT 2007-A3 1A7 5.750% 03/25/37	06/01/2026	Paydown		3,966	5,105	4,639	4,818		227		227		5,045		(1,079)	(1,079)	124	03/25/2037	3.C FM
12571D-AC-9	CIM Trust 2025-I1 CIM 2025-I1 A3 6.060% 10/25/69	06/01/2026	Paydown		1,417,848	1,417,848	1,417,820	1,418,022		(174)		(174)		1,417,848				34,582	10/25/2069	1.A
12571D-AE-5	CIM Trust 2025-I1 CIM 2025-I1 B1A 6.839% 10/25/69	04/29/2026	Various		83,723											83,723	83,723	55,316	10/25/2069	1.F
12592U-BA-9	CSMLT 2015-1 Trust CSMLT 2015-1 AIOS 0.232% 05/25/45	06/01/2026	Paydown				105	105		(6)		(6)		99		(99)	(99)	1,091	05/25/2045	1.F FE
12593D-AL-3	CSMC Series 2015-5R CSMC 2015-5R 2A2 4.478% 04/27/47	06/29/2026	Paydown		456,549	456,549	447,692			8,857		8,857		456,549				7,879	04/27/2047	1.A FM
12596M-AM-8	CSMC 2019-RPL1 Trust CSMC 2019-RPL1 SA 3.770% 07/25/58	06/01/2026	Paydown			4,364	4,364	4,176	188			188		4,364		(4,364)	(4,364)	306	07/25/2058	6. *
12596X-AH-5	CSMC 2019-AFC1 Trust CSMC 2019-AFC1 AIOS 0.000% 07/25/49	06/01/2026	Paydown				1	1		(1)		(1)						361	07/25/2049	6. *
12597M-AA-3	CSMC 2020-AFC1 Trust CSMC 2020-AFC1 A1 3.240% 02/25/50	06/01/2026	Paydown		237,393	237,393	222,200	226,148		11,245		11,245		237,393				3,017	02/25/2050	1.A
12638D-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A2 6.500% 03/25/38	06/01/2026	Paydown			(627)	(41)			39		39						52	03/25/2038	1.A FM
12638P-BV-0	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A6 4.013% 04/25/37	06/25/2026	Paydown		1,661	1,661	943	882		779		779		1,661				31	04/25/2037	1.A FM
12638P-CB-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A12 6.750% 04/25/37	06/25/2026	Paydown				155	155		(20)		(20)		134		(134)	(134)	73	04/25/2037	6. *
12639G-DD-7	CSMC Series 2009-14R CSMC 2009-14R 4A10 5.827% 10/26/35	06/01/2026	Paydown		205,481	205,481	194,455	186,655		18,826		18,826		205,481				5,924	10/26/2035	1.A FM
12639M-AT-2	CSMC Series 2010-15R CSMC 2010-15R 2B1 0.010% 05/26/36	06/01/2026	Paydown			(4,128)													05/26/2036	6. *
12639M-FA-8	CSMC Series 2010-15R CSMC 2010-15R 7A4 2.595% 10/26/37	06/01/2026	Paydown		111,590	111,590	70,931	53,318		40,549		40,549		111,590				1,133	10/26/2037	1.A FM
12639P-AB-4	CSMC Mortgage-Backed Trust 200 CSMC 2007-6 A2 6.421% 10/25/37	06/01/2026	Paydown		2,945	2,945	1	1		2,943		2,943		2,945				50	10/25/2037	1.A FM
126401-AA-6	CSMC 2020-NQM1 Trust CSMC 2020-NQM1 A1 2.208% 05/25/65	06/01/2026	Paydown		228,283	228,283	210,705	213,001		15,281		15,281		228,283				1,846	05/25/2065	1.A FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126405-AM-1	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 AIOS 0.300% 01/25/60	06/01/2026	Paydown				39,573	38,699		(24,507)		(24,507)		14,192		(14,192)	(14,192)	5,478	01/25/2060	6. *
126405-AN-9	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 XS 1.451% 01/25/60	06/01/2026	Paydown				50,362	40,986		(2,188)		(2,188)		38,797		(38,797)	(38,797)	8,088	01/25/2060	6. *
126405-AQ-2	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 SA 0.000% 01/25/60	06/01/2026	Paydown				480	462	18	(56)		(38)		423		(423)	(423)	6	01/25/2060	6. *
12641R-AS-9	CSMC Series 2009-8R CSMC 2009-8R 3A2 5.500% 10/26/35	06/01/2026	Paydown		60,531	60,542	40,270	36,527		24,010		24,010		60,537		(6)	(6)	1,339	10/26/2035	1.A FM
12641T-CC-8	CSMC Series 2009-5R CSMC 2009-5R 3A2 3.745% 06/25/36	06/01/2026	Paydown		74,901	74,901	47,481	43,105	1,141	30,656		31,797		74,901				2,468	06/25/2036	6. FM
12642L-BS-0	CSMC Series 2009-13R CSMC 2009-13R 2A2 6.000% 01/26/37	05/01/2026	Paydown			(10,363)	(6,896)	(6,359)		105		105		(6,254)		6,254	6,254	195	01/26/2037	1.A FM
12645B-AC-5	CSMC Series 2010-17R CSMC 2010-17R 1A2 5.610% 06/26/36	06/01/2026	Paydown		29,929	29,929	28,842	28,420		1,508		1,508		29,929				719	06/26/2036	1.A FM
12645E-EN-1	CSMC Series 2010-20R CSMC 2010-20R 7A4 3.500% 03/27/37	06/01/2026	Paydown		101,038	101,038	99,739	100,630		408		408		101,038				1,657	03/27/2037	1.A FM
12645E-EU-5	CSMC Series 2010-20R CSMC 2010-20R 7B1 0.010% 03/27/37	04/01/2026	Paydown			116	67	69		4		4		72		(72)	(72)		03/27/2037	1.A FM
12645L-BG-3	CSMC Series 2011-5R CSMC 2011-5R 4A2 4.149% 11/27/35	06/01/2026	Paydown		66,170	66,170	58,690	55,281		10,889		10,889		66,170				1,422	11/27/2035	1.A FM
12645L-BP-3	CSMC Series 2011-5R CSMC 2011-5R 5A2 3.968% 02/27/47	06/01/2026	Paydown		31,517	31,517	27,479	26,876		4,641		4,641		31,517				424	02/27/2047	3.A FM
12645Q-CN-6	CSMC Series 2011-6R CSMC 2011-6R 3A11 4.041% 07/28/36	06/01/2026	Paydown		21,112	21,112	12,284	10,331		10,781		10,781		21,112				430	07/28/2036	1.A FM
12645V-AC-1	CSMC Series 2011-12R CSMC 2011-12R 1A2 2.595% 10/27/37	06/01/2026	Paydown		115,500	115,500	83,326	83,453		32,047		32,047		115,500				1,116	10/27/2037	1.A FM
12645V-AY-3	CSMC Series 2011-12R CSMC 2011-12R 2A2 4.121% 02/27/37	04/01/2026	Paydown			7,018	7,554	6,460		826		826		7,494		(476)	(476)	51	02/27/2037	1.B FM
12645V-AY-3	CSMC Series 2011-12R CSMC 2011-12R 2A2 4.121% 02/27/37	05/01/2026	Paydown			7,376	7,783	6,655		869		869		7,739		(363)	(363)	79	02/27/2037	1.E FM
12645V-AY-3	CSMC Series 2011-12R CSMC 2011-12R 2A2 4.121% 02/27/37	06/01/2026	Paydown		14,013	14,013	11,983	12,369		1,644		1,644		14,013				188	02/27/2037	1.F FM
12645Y-BA-8	CSMC Series 2011-16R CSMC 2011-16R 5A2 2.722% 09/27/35	06/01/2026	Paydown		17,653	17,653	15,810	15,362		2,291		2,291		17,653				326	09/27/2035	1.A FM
12646A-AY-8	CSMC Series 2011-13R CSMC 2011-13R 2A2 4.146% 07/27/36	06/01/2026	Paydown		38,218	48,112	39,873	40,012		6,447		6,447		46,459		(8,240)	(8,240)	850	07/27/2036	1.A FM
12646B-CE-8	CSMC Series 2012-2R CSMC 2012-2R 2AC 0.000% 03/27/47	06/01/2026	Paydown						29	(29)									03/27/2047	6. *
12646J-AW-3	Credit Suisse Mortgage Capital CSMC 2012-7R 2A2 4.560% 06/26/36	06/01/2026	Paydown		8,354	8,354	7,348	6,675		1,678		1,678		8,354				129	06/26/2036	1.A FM
12646N-AL-8	Credit Suisse Mortgage Capital CSMC 2012-10R 2A2 2.595% 10/26/37	06/01/2026	Paydown		48,924	48,924	33,252	17,769		15,510		15,510		48,924				524	10/26/2037	1.A FM
12646U-AX-6	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X1 0.500% 03/25/43	06/01/2026	Paydown				5	5		(4)		(4)		2		(2)	(2)	35	03/25/2043	1.A FE
12646U-AY-4	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X2 0.473% 03/25/43	06/01/2026	Paydown				40	40		(14)		(14)		26		(26)	(26)	251	03/25/2043	1.A FE
12646W-AW-4	CSMC Trust 2013-IVR2 CSMC 2013-IVR2 AIOS 0.000% 04/25/43	06/01/2026	Paydown				104	104		(7)		(7)		98		(98)	(98)	1,005	04/25/2043	1.F FE
12647M-BM-6	CSMC Trust 2013-6 CSMC 2013-6 1X14 0.220% 07/25/28	06/01/2026	Paydown				1	1						1		(1)	(1)	796	07/25/2028	1.A FE
12647M-DX-0	CSMC Trust 2013-6 CSMC 2013-6 IOS1 0.000% 07/25/28	06/01/2026	Paydown				3,271	3,271		(1,351)		(1,351)		1,919		(1,919)	(1,919)	983	07/25/2028	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12647P-AE-8	CSMC Trust 2013-7 CSMC 2013-7 AX1 0.057% 08/25/43	06/01/2026	Paydown				1	1		(1)		(1)						191	08/25/2043	1.A FE
..12648H-BG-9	CSMC Trust 2014-IVR2 CSMC 2014-IVR2 AIOS 0.232% 04/25/44	06/01/2026	Paydown				68	68		(13)		(13)		55		(55)	(55)	752	04/25/2044	1.F FE
..12648J-DS-7	CSMC Series 2014-4R CSMC 2014-4R 16A4 3.961% 02/27/36	06/29/2026	Paydown		92,759	92,759	91,682	48,498		44,262		44,262		92,759				1,486	02/27/2036	1.A FM
..12648P-CN-5	CSMC Series 2014-6R CSMC 2014-6R 9A1 2.750% 12/27/35	05/01/2026	Paydown		4,631	4,631	4,504	4,612		19		19		4,631				43	12/27/2035	1.A FM
..12648T-AV-1	CSMC Trust 2014-IVR3 CSMC 2014-IVR3 AIOS 0.232% 07/25/44	06/01/2026	Paydown				9	9		(6)		(6)		3		(3)	(3)	88	07/25/2044	1.F FE
..12649K-AR-8	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX5 0.500% 12/25/44	06/01/2026	Paydown				3	3		(2)		(2)		1		(1)	(1)	18	12/25/2044	1.A FE
..12649K-AZ-0	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AIOS 0.232% 12/25/44	06/01/2026	Paydown				14	14		(10)		(10)		5		(5)	(5)	140	12/25/2044	1.F FE
..12649N-AA-9	CSMC Trust 2015-1 CSMC 2015-1 AX5 0.372% 01/25/45	06/01/2026	Paydown				20	20		(14)		(14)		6		(6)	(6)	287	01/25/2045	1.A FE
..12649N-AX-9	CSMC Trust 2015-1 CSMC 2015-1 AIOS 0.232% 01/25/45	06/01/2026	Paydown				44	44		(38)		(38)		6		(6)	(6)	382	01/25/2045	1.F FE
..12649Q-CA-0	CSMC Series 2015-2R CSMC 2015-2R 8AC 0.000% 04/27/30	06/01/2026	Paydown				43,615	43,615		(26,205)		(26,205)		17,410		(17,410)	(17,410)		04/27/2030	6. *
..12649R-AK-8	CSMC Trust 2015-2 CSMC 2015-2 AX4 0.500% 02/25/45	06/01/2026	Paydown				8	8		(7)		(7)		1		(1)	(1)	100	02/25/2045	1.A FE
..12649R-BA-9	CSMC Trust 2015-2 CSMC 2015-2 AIOS 0.232% 02/25/45	06/01/2026	Paydown				66	66		(66)		(66)						636	02/25/2045	1.F FE
..12649X-AA-7	CSMC Trust 2015-3 CSMC 2015-3 AX3 0.293% 03/25/45	06/01/2026	Paydown				4	4		(1)		(1)		3		(3)	(3)	130	03/25/2045	1.A FE
..12649X-BG-3	CSMC Trust 2015-3 CSMC 2015-3 AIOS 0.232% 03/25/45	06/01/2026	Paydown				13	13		(9)		(9)		4		(4)	(4)	129	03/25/2045	1.F FE
..12650U-AA-9	CSMLT 2015-3 Trust CSMLT 2015-3 1AX2 0.431% 11/25/45	06/01/2026	Paydown				26	26		(3)		(3)		24		(24)	(24)	539	11/25/2045	1.A FE
..12650U-AL-5	CSMLT 2015-3 Trust CSMLT 2015-3 2AX2 0.000% 10/25/30	06/01/2026	Paydown				36	36		(32)		(32)		4		(4)	(4)		10/25/2030	1.A FE
..12650U-BH-3	CSMLT 2015-3 Trust CSMLT 2015-3 AIOS 0.232% 11/25/45	06/01/2026	Paydown				7,393			(4,050)		(4,050)		3,343		(3,343)	(3,343)	862	11/25/2045	1.F FE
..12651Y-AA-0	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 A1 4.000% 08/01/57	06/01/2026	Paydown		1,254	1,254	1,091	1,082		172		172		1,254				21	08/01/2057	1.A FE
..12653T-CB-5	CSMC 2018-J1 Trust CSMC 2018-J1 AIOS 0.010% 02/25/48	06/01/2026	Paydown			6,302,266												286	02/25/2048	6. *
..12654P-AN-8	CSMC 2018-RPL9 Trust CSMC 2018-RPL9 SA 0.000% 09/25/57	06/01/2026	Paydown			2,922	2,809	664		2		2		2,813		(2,813)	(2,813)	103	09/25/2057	1.A Z
..12658Q-AA-0	CSMCM 2021-RPL11 Trust CSMCM 2021-RP11 CERT 3.778% 10/27/61	06/03/2026	Paydown			6,896	5,353	5,353						5,353		(5,353)	(5,353)	263	10/27/2061	6. *
..12658Q-AA-0	CSMCM 2021-RPL11 Trust CSMCM 2021-RP11 CERT 3.778% 10/27/61	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		265,560	339,798	263,791	263,791						263,791		1,769	1,769	15,214	10/27/2061	6. *
..12660L-AA-7	CSMC 2021-NQM3 CSMC 2021-NQM3 A1 1.015% 04/25/66	06/01/2026	Paydown		121,636	121,636	103,733	104,141		17,495		17,495		121,636				308	04/25/2066	1.A FE
..12660L-AC-3	CSMC 2021-NQM3 CSMC 2021-NQM3 A3 1.632% 04/25/66	06/01/2026	Paydown		254,388	254,388	220,841	221,599		32,790		32,790		254,388				1,037	04/25/2066	1.C FE
..12661N-AK-0	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 AIOS 0.002% 03/25/67	06/01/2026	Paydown				408	372						372		(372)	(372)	67	03/25/2067	6. *
..12661N-AL-8	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 XS 0.000% 03/25/67	06/01/2026	Paydown				35,660	34,674	987			987		35,660		(35,660)	(35,660)	1,123	03/25/2067	6. *

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12661X-BU-5	CSMC 2021-INV1Trust CSMC 2021-INV1 A10S 0.040% 07/25/56	06/01/2026	Paydown				1,850	1,810		(1,116)		(1,116)		694		(694)	(694)	249	07/25/2056	6. *
..12666C-AF-0	CWABS Asset-Backed Certificate CWL 2006-23 M1 4.138% 05/25/37	06/25/2026	Paydown			(11,465)	(8,654)	(9,093)	(330)	(77)		(407)		(9,500)		9,500	9,500	95	05/25/2037	6. FM
..12666U-AD-5	CWABS Asset-Backed Certificate CWL 2006-15 A4 4.210% 10/25/46	06/01/2026	Paydown		431,557	416,258	401,938	477,297		(64,068)		(64,068)		413,228		18,329	18,329	6,099	10/25/2046	1.A FM
..12666U-AD-5	CWABS Asset-Backed Certificate CWL 2006-15 A4 4.210% 10/25/46	06/29/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		2,133,204	1,890,114	1,825,091	2,167,275		176,950		176,950		2,344,225		(211,022)	(211,022)	39,500	10/25/2046	1.A FM
..126670-AF-5	CWABS Asset-Backed Certificate CWL 2005-10 AF6 4.124% 02/25/36	06/01/2026	Paydown		174	174	171	174						174				3	02/25/2036	1.A FM
..126670-CK-2	CWABS Asset-Backed Certificate CWL 2005-11 AF5A 5.993% 02/25/36	06/01/2026	Paydown		47,205	47,205	35,661	43,484		3,720		3,720		47,205				751	02/25/2036	1.A FM
..126670-JY-5	CHL Mortgage Pass-Through Trus CWHL 2005-HYB9 3A2A 6.224% 02/20/36	06/01/2026	Paydown		5,746	5,775	5,240	5,852		(77)		(77)		5,775		(29)	(29)	109	02/20/2036	5.C FM
..126670-TG-3	CWABS Asset-Backed Certificate CWL 2006-1 AF5 4.357% 07/25/36	06/01/2026	Paydown		263,953	263,953	246,015	246,502		17,451		17,451		263,953				4,775	07/25/2036	1.A FM
..126673-4C-3	CWABS Asset-Backed Certificate CWL 2005-IM1 M2 4.513% 11/25/35	06/25/2026	Paydown			(552)	(335)	(373)		(5)		(5)		(378)		378	378	6	11/25/2035	1.A FM
..126673-4C-3	CWABS Asset-Backed Certificate CWL 2005-IM1 M2 4.513% 11/25/35	06/25/2026	Paydown			(172)	(146)	(153)		(1)		(1)		(154)		154	154	2	11/25/2035	5.C FM
..126673-DR-0	CWABS Asset-Backed Certificate CWL 2004-7 MF2 5.649% 10/25/34	06/01/2026	Paydown		179,400	179,400	178,438	177,654		1,745		1,745		179,400				2,654	10/25/2034	1.A FM
..126673-FJ-6	Countrywide Asset-Backed Certi CWL 2004-SD3 A1 4.663% 09/25/34	06/25/2026	Paydown		114,508	114,508	106,825	109,544		4,963		4,963		114,508				2,269	09/25/2034	1.A FM
..126673-KS-0	CWABS Revolving Home Equity Lo CWHEL 2004-O 2A 4.020% 02/15/34	06/15/2026	Paydown		1,672	1,672	1,187	1,356		316		316		1,672				27	02/15/2034	1.A FM
..126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 4.663% 08/25/35	04/27/2026	Paydown			1,550	759	1,089		10		10		1,099		(1,099)	(1,099)	6	08/25/2035	3.A FM
..126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 4.663% 08/25/35	05/26/2026	Paydown			1,183	580	832		13		13		845		(845)	(845)	7	08/25/2035	3.C FM
..126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 4.663% 08/25/35	06/25/2026	Paydown			(33,623)	(16,475)	(23,639)		(569)		(569)		(24,207)		24,207	24,207	188	08/25/2035	4.A FM
..126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 4.663% 08/25/35	06/25/2026	Paydown			(9,638)	(6,796)	(7,952)		(164)		(164)		(8,116)		8,116	8,116	63	08/25/2035	5.C FM
..12667F-2J-3	Alternative Loan Trust 2005-1C CWALT 2005-1CB 1A3 5.500% 03/25/35	06/01/2026	Paydown		95,408	95,519	93,012	93,040		2,477		2,477		95,516		(108)	(108)	2,124	03/25/2035	1.A FM
..12667F-2J-3	Alternative Loan Trust 2005-1C CWALT 2005-1CB 1A3 5.500% 03/25/35	04/29/2026	AAIA SV-HSA HealthEquity Ded S		58,829											58,829	58,829	35,362	03/25/2035	1.A FM
..12667F-3T-0	Alternative Loan Trust 2005-J1 CWALT 2005-J1 1A7 5.500% 02/25/35	06/01/2026	Paydown		110,137	110,137	103,200	103,997		6,140		6,140		110,137				1,643	02/25/2035	1.A FM
..12667F-4Q-5	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A5 4.213% 04/25/35	06/25/2026	Paydown		61,884	79,690	54,280	53,724		20,099		20,099		73,823		(11,939)	(11,939)	883	04/25/2035	1.A FM
..12667F-4T-9	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A8 4.213% 04/25/35	06/25/2026	Paydown		50,055	61,317	41,999	41,418		16,200		16,200		57,618		(7,563)	(7,563)	1,100	04/25/2035	1.A FM
..12667F-5F-8	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A4 5.500% 04/25/35	06/01/2026	Paydown		20,984	23,444	22,111	20,863		2,292		2,292		23,155		(2,172)	(2,172)	642	04/25/2035	1.E FM
..12667F-5F-8	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A4 5.500% 04/25/35	05/01/2026	Paydown		33,094	32,767	30,904	29,160		3,645		3,645		32,805		289	289	761	04/25/2035	1.F FM
..12667F-5F-8	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A4 5.500% 04/25/35	04/01/2026	Paydown		51,365	43,013	40,568	38,279		5,688		5,688		43,967		7,398	7,398	1,051	04/25/2035	1.G FM
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	06/01/2026	Paydown		281	265	257	232		35		35		267		14	14	7	04/25/2035	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	06/01/2026	Paydown		8,242	8,567	8,400	7,563		964		964		8,527		(285)	(285)	214	04/25/2035	1.B FM
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	04/01/2026	Paydown		7,828	6,569	6,441	5,799		923		923		6,722		1,106	1,106	160	04/25/2035	1.C FM
..12667F-5J-0	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A7 5.500% 04/25/35	06/01/2026	Paydown		44,234	41,586	36,933	34,127		7,940		7,940		42,067		2,168	2,168	1,030	04/25/2035	1.A FM
..12667F-7M-1	Alternative Loan Trust 2005-4 CWALT 2005-4 2A7 4.263% 04/25/35	06/25/2026	Paydown		5,474	4,973	2,786	2,007		3,271		3,271		5,278		196	196	108	04/25/2035	1.A FM
..12667F-FA-8	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1 5.748% 04/25/34	06/01/2026	Paydown			20,104	6,433	8,149		358		358		8,507		(8,507)	(8,507)	746	04/25/2034	1.A FM
..12667F-FA-8	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1 5.748% 04/25/34	06/01/2026	Paydown			6,269	5,328	5,506		48		48		5,554		(5,554)	(5,554)	233	04/25/2034	6. FM
..12667F-NW-1	Alternative Loan Trust 2004-17 CWALT 2004-17CB 1A1 5.172% 09/25/34	06/01/2026	Paydown		94,552	95,632	93,193	93,591		2,022		2,022		95,612		(1,060)	(1,060)	1,651	09/25/2034	1.A FM
..12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4 5.500% 02/25/35	06/01/2026	Paydown		16,121	16,037	15,655	15,801		236		236		16,037		83	83	374	02/25/2035	1.A FM
..12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4 5.500% 02/25/35	06/01/2026	Paydown		21,785	21,671	21,449	22,212		(544)		(544)		21,668		117	117	505	02/25/2035	2.C FM
..12667F-TF-2	Alternative Loan Trust 2004-J7 CWALT 2004-J7 M2 5.488% 10/25/34	06/25/2026	Paydown			(2,083)	(1,771)	(1,835)		(26)		(26)		(1,861)		1,861	1,861	38	10/25/2034	1.A FM
..12667F-WV-3	Alternative Loan Trust 2004-27 CWALT 2004-27CB A2 5.500% 12/25/34	06/01/2026	Paydown		40,485	39,354	34,069	33,453		6,075		6,075		39,528		957	957	981	12/25/2034	1.A FM
..12667F-X5-9	Alternative Loan Trust 2005-3C CWALT 2005-3CB 1A7 5.500% 03/25/35	06/01/2026	Paydown		105,410	103,800	93,886	91,638		12,357		12,357		103,995		1,415	1,415	2,355	03/25/2035	1.A FM
..12667G-2G-7	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1 5.500% 09/25/35	06/01/2026	Paydown		1,575	2,050	1,642	1,478		433		433		1,910		(335)	(335)	56	09/25/2035	1.A FM
..12667G-2G-7	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1 5.500% 09/25/35	05/01/2026	Paydown		5,742	5,681	4,552	4,095		1,603		1,603		5,698		44	44	133	09/25/2035	1.B FM
..12667G-2G-7	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1 5.500% 09/25/35	04/01/2026	Paydown		1,534	1,404	1,125	1,012		429		429		1,441		92	92	30	09/25/2035	1.C FM
..12667G-3L-5	Alternative Loan Trust 2005-44 CWALT 2005-44 1A1 4.423% 10/25/35	06/25/2026	Paydown		54,556	54,556	40,020	34,197		20,360		20,360		54,556				1,021	10/25/2035	1.A FM
..12667G-5S-8	Alternative Loan Trust 2005-43 CWALT 2005-43 1A1 3.904% 10/25/35	06/01/2026	Paydown		237,199	240,862	212,769	224,511		16,112		16,112		240,623		(3,424)	(3,424)	2,256	10/25/2035	1.A FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35	06/01/2026	Paydown		5,111	5,080	4,250	3,545		1,545		1,545		5,090		21	21	122	10/25/2035	1.A FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35	06/01/2026	Paydown		1,062	1,043	986	801		246		246		1,048		15	15	31	10/25/2035	2.B FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35	05/01/2026	Paydown		1,944	1,946	1,841	1,495		450		450		1,945		(1)	(1)	41	10/25/2035	2.C FM
..12667G-7G-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A13 4.800% 10/25/35	06/25/2026	Paydown				41	41		(16)		(16)		25		(25)	(25)	28	10/25/2035	5.A FE
..12667G-7H-0	Alternative Loan Trust 2005-46 CWALT 2005-46CB A14 5.500% 10/25/35	06/01/2026	Paydown		9,000	8,945	7,686	6,478		2,484		2,484		8,961		38	38	206	10/25/2035	1.A FM
..12667G-AH-6	Alternative Loan Trust 2005-13 CWALT 2005-13CB A8 5.500% 05/25/35	06/01/2026	Paydown		9,451	9,534	8,735	8,291		1,232		1,232		9,522		(71)	(71)	215	05/25/2035	1.A FM
..12667G-DA-8	Alternative Loan Trust 2005-J3 CWALT 2005-J3 1A1 4.313% 05/25/35	06/25/2026	Paydown		60,389	60,088	43,503	43,500		16,671		16,671		60,172		218	218	1,006	05/25/2035	1.A FM
..12667G-EP-4	Alternative Loan Trust 2005-9C CWALT 2005-9CB 1A5 4.263% 05/25/35	06/25/2026	Paydown		37,188	37,132	30,294	30,973		6,169		6,169		37,141		47	47	672	05/25/2035	1.A FM
..12667G-HB-9	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A1 4.463% 07/25/35	06/25/2026	Paydown		14,234	14,234	10,022	8,514		5,719		5,719		14,234				297	07/25/2035	1.A FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12667G-J2-0	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A3 5.500% 07/25/35	06/01/2026	Paydown		3,586	3,586	2,802	2,379		1,207		1,207		3,586				92	07/25/2035	1.A FM
..12667G-JS-3	Alternative Loan Trust 2005-11 CWALT 2005-11CB 3A2 4.263% 06/25/35	06/25/2026	Paydown		1,414	1,405	1,022	978		430		430		1,408		6	6	24	06/25/2035	1.A FM
..12667G-JS-3	Alternative Loan Trust 2005-11 CWALT 2005-11CB 3A2 4.263% 06/25/35	05/25/2026	Paydown		479	479	349	334		146		146		479				9	06/25/2035	1.A F
..12667G-L8-4	Alternative Loan Trust 2005-27 CWALT 2005-27 1A2 5.144% 08/25/35	06/01/2026	Paydown		45,944	45,944	42,397	41,386		4,558		4,558		45,944				350	08/25/2035	1.A FM
..12667G-MA-8	Alternative Loan Trust 2005-22 CWALT 2005-22T1 A5 5.500% 06/25/35	06/01/2026	Paydown			279	170	154		(2)		(2)		152		(152)	(152)	6	06/25/2035	1.A FM
..12667G-MF-7	Alternative Loan Trust 2005-16 CWALT 2005-16 A4 4.243% 06/25/35	06/25/2026	Paydown		60,402	60,402	55,640	55,091		5,312		5,312		60,402				998	06/25/2035	1.A FM
..12667G-RV-7	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1 4.283% 07/25/35	06/25/2026	Paydown		49,082	49,082	43,957	43,792		5,289		5,289		49,082				847	07/25/2035	1.A FM
..12667G-T8-6	Alternative Loan Trust 2005-J9 CWALT 2005-J9 1A6 5.500% 08/25/35	06/01/2026	Paydown		13,909	13,909	8,437	7,580		6,329		6,329		13,909				254	08/25/2035	1.A FM
..12667G-TS-2	Alternative Loan Trust 2005-26 CWALT 2005-26CB A6 5.500% 07/25/35	06/01/2026	Paydown		11,548	13,223	11,648	9,556		3,188		3,188		12,745		(1,197)	(1,197)	267	07/25/2035	1.A FM
..12667G-UY-7	Alternative Loan Trust 2005-24 CWALT 2005-24 2A1B 5.054% 07/20/35	06/01/2026	Paydown		15,511	15,511	10,441	10,767		4,744		4,744		15,511				311	07/20/2035	1.A FM
..12667G-VF-7	Alternative Loan Trust 2005-J6 CWALT 2005-J6 1A5 4.263% 07/25/35	06/25/2026	Paydown		14,164	14,164	10,765	10,636		3,528		3,528		14,164				232	07/25/2035	1.A FM
..12667G-WF-6	Alternative Loan Trust 2005-36 CWALT 2005-36 2A1A 4.383% 08/25/35	06/25/2026	Paydown		53,902	54,206	46,516	49,712		4,472		4,472		54,184		(282)	(282)	912	08/25/2035	1.A FM
..12667G-WV-1	Alternative Loan Trust 2005-28 CWALT 2005-28CB 1A6 5.500% 08/25/35	06/01/2026	Paydown		34,786	34,546	32,992	31,239		3,332		3,332		34,571		215	215	801	08/25/2035	2.B FM
..12667G-WV-1	Alternative Loan Trust 2005-28 CWALT 2005-28CB 1A6 5.500% 08/25/35	05/01/2026	Paydown		28,520	28,512	27,229	25,782		2,730		2,730		28,512		8	8	448	08/25/2035	2.C FM
..12667G-X5-7	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A10 4.263% 09/25/35	06/25/2026	Paydown		68,762	68,339	41,816	17,732		32,943		32,943		68,547		215	215	890	09/25/2035	1.A FM
..12667G-X6-5	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A11 4.163% 09/25/35	06/25/2026	Paydown		31,035	31,035	21,208	15,394		15,641		15,641		31,035				492	09/25/2035	1.A FM
..12667G-XA-6	Alternative Loan Trust 2005-28 CWALT 2005-28CB 2A1 4.163% 08/25/35	06/25/2026	Paydown		68,386	56,576	29,271	27,184		35,627		35,627		62,811		5,575	5,575	947	08/25/2035	1.A FM
..12667G-XK-4	Alternative Loan Trust 2005-30 CWALT 2005-30CB 1A1 4.513% 08/25/35	06/25/2026	Paydown		54,592	137,478	87,403	81,315		21,897		21,897		103,212		(48,620)	(48,620)	1,558	08/25/2035	1.A FM
..12667G-YX-5	Alternative Loan Trust 2005-31 CWALT 2005-31 1A1 4.323% 08/25/35	06/25/2026	Paydown		27,767	27,767	25,698			2,069		2,069		27,767				395	08/25/2035	1.A FM
..12667L-AF-9	CWABS Asset-Backed Certificate CWL 2006-21 M1 4.108% 05/25/37	06/25/2026	Paydown			(245,124)	(83,342)	(112,975)		(4,696)		(4,696)		(117,671)		117,671	117,671	2,716	05/25/2037	1.A FM
..12668A-4B-8	Alternative Loan Trust 2005-IM CWALT 2005-IM1 A1 4.363% 01/25/36	06/25/2026	Paydown		109,385	109,385	96,781	95,027		14,358		14,358		109,385				1,761	01/25/2036	1.A FM
..12668A-5X-9	Alternative Loan Trust 2005-82 CWALT 2005-82 A1 4.303% 02/25/36	06/25/2026	Paydown		85,229	85,229	68,776	70,125		15,104		15,104		85,229				1,458	02/25/2036	1.A FM
..12668A-A2-1	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A15 5.500% 12/25/35	06/01/2026	Paydown		42,185	39,989	31,568	32,598		7,796		7,796		40,394		1,792	1,792	955	12/25/2035	1.A FM
..12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	06/01/2026	Paydown		19,274	19,158	15,058	12,645		6,554		6,554		19,199		75	75	441	10/25/2035	1.A FM
..12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	06/01/2026	Paydown		1,575	1,546	1,430	1,176		377		377		1,553		22	22	44	10/25/2035	2.B FM
..12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	05/01/2026	Paydown		2,882	2,884	2,668	2,194		690		690		2,883		(2)	(2)	58	10/25/2035	2.C FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12668A-BE-4	Alternative Loan Trust 2005-46 CWALT 2005-46CB A21 5.500% 10/25/35	06/01/2026	Paydown		8,526	8,479	6,129	6,060		2,433		2,433		8,493		33	33	195	10/25/2035	1.A FM
..12668A-C4-5	Alternative Loan Trust 2005-J1 CWALT 2005-J13 2A1 4.463% 11/25/35	06/25/2026	Paydown		10,014	10,014	6,058	5,553		4,460		4,460		10,014				188	11/25/2035	1.A FM
..12668A-CG-8	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1 4.394% 11/20/35	06/22/2026	Paydown		31,001	31,001	26,756	28,167		2,834		2,834		31,001				595	11/20/2035	1.A FM
..12668A-CG-8	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1 4.394% 11/20/35	04/20/2026	Paydown		7,613	7,613	7,380	7,442		171		171		7,613				117	11/20/2035	1.E FM
..12668A-CG-8	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1 4.394% 11/20/35	06/22/2026	Paydown		14,526	14,526	14,082	14,200		326		326		14,526				307	11/20/2035	1.F FM
..12668A-CP-8	Alternative Loan Trust 2005-51 CWALT 2005-51 2A1 4.354% 11/20/35	06/22/2026	Paydown		19,808	19,808	14,889	16,052		3,756		3,756		19,808				273	11/20/2035	1.A FM
..12668A-FM-2	Alternative Loan Trust 2005-48 CWALT 2005-48T1 A6 5.500% 11/25/35	06/01/2026	Paydown			(158)	(119)	(88)		2		2		(86)		86	86	3	11/25/2035	1.A FM
..12668A-FW-0	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A1 4.163% 11/25/35	06/25/2026	Paydown		8,287	8,182	5,736	4,528		3,702		3,702		8,230		57	57	117	11/25/2035	1.A FM
..12668A-GN-9	Alternative Loan Trust 2005-56 CWALT 2005-56 1A1 5.223% 11/25/35	06/25/2026	Paydown		8,769	8,769	7,783	7,799		970		970		8,769				153	11/25/2035	1.A FM
..12668A-GT-6	Alternative Loan Trust 2005-56 CWALT 2005-56 2A2 5.806% 11/25/35	06/01/2026	Paydown		6,183	6,094	4,996	6,569		(482)		(482)		6,086		96	96	100	11/25/2035	5.C FM
..12668A-HG-3	Alternative Loan Trust 2005-56 CWALT 2005-56 5A3 4.542% 11/25/35	06/25/2026	Paydown		379	(482)	(111)	(506)		(17)		(17)		(522)		901	901	21	11/25/2035	6. FM
..12668A-JF-3	Alternative Loan Trust 2005-J1 CWALT 2005-J11 1A7 5.500% 11/25/35	06/01/2026	Paydown		3,965	3,974	3,171	2,090		1,880		1,880		3,969		(4)	(4)	105	11/25/2035	1.A FM
..12668A-JS-5	Alternative Loan Trust 2005-J1 CWALT 2005-J11 4A1 5.000% 11/25/20	06/01/2026	Paydown			2,385	872	924		14		14		938		(938)	(938)	(7)	11/25/2020	1.A FM
..12668A-KP-9	Alternative Loan Trust 2005-53 CWALT 2005-53T2 2A1 6.000% 11/25/35	06/01/2026	Paydown		79,517	79,517	49,744	49,079		30,438		30,438		79,517				1,704	11/25/2035	1.A FM
..12668A-LS-2	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A10 5.263% 11/25/35	06/25/2026	Paydown		18,056	17,826	13,663	11,094		6,822		6,822		17,916		140	140	404	11/25/2035	1.A FM
..12668A-LV-5	Alternative Loan Trust 2005-56 CWALT 2005-56 2A3 5.244% 11/25/35	06/01/2026	Paydown		41,321	40,727	33,692	34,384		6,430		6,430		40,814		507	507	579	11/25/2035	1.A FM
..12668A-PB-5	Alternative Loan Trust 2005-54 CWALT 2005-54CB 1A9 5.500% 11/25/35	06/01/2026	Paydown		41,829	39,547	33,731	29,253		10,908		10,908		40,161		1,668	1,668	957	11/25/2035	1.A FM
..12668A-Q2-4	Alternative Loan Trust 2005-J1 CWALT 2005-J14 A3 5.500% 12/25/35	06/01/2026	Paydown		32,000	31,092	18,181	17,536		13,965		13,965		31,501		499	499	818	12/25/2035	1.A FM
..12668A-QH-1	Alternative Loan Trust 2005-51 CWALT 2005-51 4A1 4.394% 11/20/35	06/22/2026	Paydown		103,926	103,926	95,563	95,691		8,235		8,235		103,926				1,075	11/20/2035	1.A FM
..12668A-RH-0	Alternative Loan Trust 2005-59 CWALT 2005-59 1A2C 4.778% 11/20/35	06/22/2026	Paydown		385	381	99	99		285		285		384		1	1	8	11/20/2035	1.A FM
..12668A-TT-2	Alternative Loan Trust 2005-62 CWALT 2005-62 2A1 4.744% 12/25/35	04/01/2026	Paydown		17,276	17,276	16,112	16,299		977		977		17,276				101	12/25/2035	1.C FM
..12668A-TT-2	Alternative Loan Trust 2005-62 CWALT 2005-62 2A1 4.744% 12/25/35	06/01/2026	Paydown		5,371	5,371	5,009	5,067		304		304		5,371				43	12/25/2035	1.D FM
..12668A-US-2	Alternative Loan Trust 2005-60 CWALT 2005-60T1 A3 4.263% 12/25/35	06/25/2026	Paydown		2,496	2,173	869	742		1,646		1,646		2,389		108	108	45	12/25/2035	1.A FM
..12668A-UV-5	Alternative Loan Trust 2005-60 CWALT 2005-60T1 A6 5.113% 12/25/35	06/25/2026	Paydown		1,960	1,707	1,015	639		1,228		1,228		1,867		93	93	42	12/25/2035	1.A FM
..12668A-V6-9	Alternative Loan Trust 2005-73 CWALT 2005-73CB 2A4 5.750% 01/25/36	06/01/2026	Paydown		38,739	38,867	18,946	18,437		20,361		20,361		38,798		(58)	(58)	827	01/25/2036	1.A FM
..12668A-X9-1	Alternative Loan Trust 2005-65 CWALT 2005-65CB 1A7 5.500% 01/25/36	05/01/2026	Paydown		1,156	1,156	757			399		399		1,156				18	01/25/2036	1.A FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12668A-X9-1	Alternative Loan Trust 2005-65 CWALT 2005-65CB 1A7 5.500% 01/25/36	06/01/2026	Paydown		214	214	140			74		74		214				5	01/25/2036	1.D FM
12668A-XB-6	Alternative Loan Trust 2005-63 CWALT 2005-63 1A1 4.679% 12/25/35	06/01/2026	Paydown		21,478	21,849	18,029	20,111		1,709		1,709		21,821		(342)	(342)	417	12/25/2035	1.A FM
12668A-YC-3	Alternative Loan Trust 2005-62 CWALT 2005-62 2X2 0.000% 12/25/35	06/01/2026	Paydown						3,058	(3,058)									12/25/2035	6. FE
12668A-ZP-3	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A4 5.500% 12/25/35	06/01/2026	Paydown		111,566	105,756	91,558	91,084		15,480		15,480		106,564		5,002	5,002	2,526	12/25/2035	1.A FM
12668A-ZX-6	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A12 4.563% 12/25/35	06/25/2026	Paydown		45,871	43,482	35,493	35,407		8,515		8,515		43,922		1,949	1,949	868	12/25/2035	1.A FM
12668B-BN-2	Alternative Loan Trust 2005-81 CWALT 2005-81 A1 4.323% 02/25/37	06/25/2026	Paydown		169,431	169,431	145,328	144,542		24,889		24,889		169,431				3,024	02/25/2037	1.A FM
12668B-CH-4	Alternative Loan Trust 2005-77 CWALT 2005-77T1 1A3 4.163% 02/25/36	06/25/2026	Paydown			(45)	(16)	(15)						(15)		15	15		02/25/2036	1.A FM
12668B-CL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2 6.000% 02/25/36	05/01/2026	Paydown		8,908	8,927	5,198	4,548		4,369		4,369		8,917		(9)	(9)	247	02/25/2036	1.A FM
12668B-EG-4	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A2 5.500% 02/25/36	06/01/2026	Paydown		1,924	1,917	1,788	1,571		348		348		1,918		6	6	43	02/25/2036	1.A FM
12668B-EK-5	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A5 4.863% 02/25/36	06/25/2026	Paydown		49,585	49,407	36,610	35,152		14,307		14,307		49,460		125	125	586	02/25/2036	1.A FM
12668B-FD-0	Alternative Loan Trust 2005-86 CWALT 2005-86CB A4 5.500% 02/25/36	06/01/2026	Paydown		17,768	17,924	13,566	9,928		7,925		7,925		17,853		(84)	(84)	348	02/25/2036	1.A FM
12668B-FE-8	Alternative Loan Trust 2005-86 CWALT 2005-86CB A5 5.500% 02/25/36	06/01/2026	Paydown		4,711	4,752	2,792	2,459		2,273		2,273		4,732		(21)	(21)	114	02/25/2036	1.A FM
12668B-GD-9	Alternative Loan Trust 2005-80 CWALT 2005-80CB 2A1 6.000% 02/25/36	06/01/2026	Paydown		117,608	114,697	108,410	111,751		3,008		3,008		114,759		2,849	2,849	2,837	02/25/2036	5.C FM
12668B-KF-9	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A9 5.500% 02/25/36	06/01/2026	Paydown		4,405	3,962	3,449	2,933		1,150		1,150		4,083		322	322	131	02/25/2036	2.C FM
12668B-KF-9	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A9 5.500% 02/25/36	05/01/2026	Paydown		9,515	8,899	7,747	6,588		2,476		2,476		9,064		450	450	195	02/25/2036	3.A FM
12668B-LD-3	Alternative Loan Trust 2006-2C CWALT 2006-2CB A4 4.163% 03/25/36	06/25/2026	Paydown			(508)	(176)	(39)		4		4		(167)		167	167	6	03/25/2036	1.A FM
12668B-MY-6	Alternative Loan Trust 2006-5T CWALT 2006-5T2 A5 6.000% 04/25/36	06/01/2026	Paydown			(147)	(65)			2		2		(63)		63	63	2	04/25/2036	1.A FM
12668B-PM-9	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A1 6.000% 04/25/36	06/01/2026	Paydown		2,597	2,634	1,598	1,232	693	700		1,393		2,625		(27)	(27)	77	04/25/2036	1.A FM
12668B-PP-2	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A3 4.463% 04/25/36	06/25/2026	Paydown		9,672	9,808	3,914	3,468		6,250		6,250		9,718		(46)	(46)	214	04/25/2036	1.A FM
12668B-PR-8	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A5 6.000% 04/25/36	06/01/2026	Paydown		5,233	5,307	3,217	2,463		2,803		2,803		5,267		(33)	(33)	155	04/25/2036	1.A FM
12668B-PS-6	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A6 6.000% 04/25/36	06/01/2026	Paydown		45,245	45,877	27,830	21,310		24,220		24,220		45,530		(284)	(284)	1,108	04/25/2036	1.A FM
12668B-QA-4	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A6 5.500% 04/25/36	06/01/2026	Paydown		4,334	4,221	4,100	3,590		650		650		4,240		95	95	122	04/25/2036	4.A FM
12668B-QA-4	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A6 5.500% 04/25/36	05/01/2026	Paydown		2,860	2,862	2,780	2,433		428		428		2,861		(1)	(1)	64	04/25/2036	4.B FM
12668B-RX-3	Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A2 4.163% 05/25/36	06/25/2026	Paydown		27,454	27,012	18,336	18,618		8,533		8,533		27,151		303	303	467	05/25/2036	1.A FM
12668B-TG-8	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A4 4.463% 04/25/36	06/25/2026	Paydown		17,887	17,873	7,115	6,858		11,024		11,024		17,882		5	5	411	04/25/2036	1.A FM
12668B-TG-8	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A4 4.463% 04/25/36	04/25/2026	Paydown		7,077	8,643	3,441	3,316		4,346		4,346		7,663		(586)	(586)	135	04/25/2036	1.A F

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12668B-WW-9	Alternative Loan Trust 2006-12 CWALT 2006-12CB A1 6.000% 05/25/36	06/01/2026	Paydown		6,201	4,060	2,136	1,504		3,916		3,916		5,420		781	781	181	05/25/2036	1.A FM
12668B-XD-0	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8 6.000% 05/25/36	06/01/2026	Paydown		1,888	1,873	1,494	985		896		896		1,881		8	8	48	05/25/2036	1.A FM
12668B-XD-0	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8 6.000% 05/25/36	04/01/2026	Paydown		210	(499)	(398)	(262)		106		106		(156)		366	366	14	05/25/2036	1.C FM
12668B-XF-5	Alternative Loan Trust 2006-12 CWALT 2006-12CB A10 4.113% 05/25/36	06/25/2026	Paydown		1,948	1,276	539	490		1,205		1,205		1,695		253	253	39	05/25/2036	1.A FM
12668B-ZB-2	Alternative Loan Trust 2006-13 CWALT 2006-13T1 A1 6.000% 05/25/36	06/01/2026	Paydown			270	125	122		(3)		(3)		119		(119)	(119)	8	05/25/2036	1.A FM
126694-2A-5	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A4 4.263% 05/25/36	06/25/2026	Paydown			(78)	(25)	(20)		1		1		(19)		19	19	1	05/25/2036	1.A FM
126694-2C-1	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A6 6.000% 05/25/36	06/01/2026	Paydown			(3)	(2)	(1)	(1)			(1)		(2)		2	2		05/25/2036	1.A FM
126694-2K-3	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A13 4.063% 05/25/36	06/25/2026	Paydown			(17)	(6)	(5)						(4)		4	4		05/25/2036	1.A FM
126694-3Y-2	CHL Mortgage Pass-Through Trus CWHL 2006-HYB3 2A1A 4.258% 05/20/36	06/01/2026	Paydown		5,572	5,572	5,103	5,180		392		392		5,572				100	05/20/2036	1.A FM
126694-BQ-0	CHL Mortgage Pass-Through Trus CWHL 2005-HYB6 4A1B 4.487% 10/20/35	06/01/2026	Paydown		2,592	2,592	2,311	2,774		(182)		(182)		2,592				49	10/20/2035	1.A FM
126694-D2-1	CHL Mortgage Pass-Through Trus CWHL 2006-HYB2 2A1B 4.434% 04/20/36	06/01/2026	Paydown		33,489	21,400	17,683	18,147		5,066		5,066		23,214		10,275	10,275	474	04/20/2036	1.A FM
126694-FD-5	CHL Mortgage Pass-Through Trus CWHL 2005-20 A6 5.500% 10/25/35	06/01/2026	Paydown		37,855	37,197	24,164	23,118		14,334		14,334		37,452		403	403	355	10/25/2035	1.A FM
126694-G9-3	CHL Mortgage Pass-Through Trus CWHL 2006-J2 1A1 6.000% 04/25/36	06/01/2026	Paydown		(126)	(63)	(61)			3		3		(58)		58	58	3	04/25/2036	1.A FM
126694-JH-2	Reperforming Loan REMIC Trust CWHL 2005-R3 AS 2.011% 09/25/35	06/01/2026	Paydown			7,074	4,220		2,575	2,841		5,416		9,635		(9,635)	(9,635)	(1)	09/25/2035	6. FE
126694-K3-1	CHL Mortgage Pass-Through Trus CWHL 2006-6 A1 6.000% 04/25/36	06/01/2026	Paydown		2,392	2,845	1,753	1,429		1,186		1,186		2,615		(223)	(223)	98	04/25/2036	1.A FM
126694-KV-9	CHL Mortgage Pass-Through Trus CWHL 2005-24 A29 5.000% 11/25/35	06/01/2026	Paydown		347	347	293	189		157		157		347				9	11/25/2035	2.C FM
126694-KV-9	CHL Mortgage Pass-Through Trus CWHL 2005-24 A29 5.000% 11/25/35	05/01/2026	Paydown		233	235	199	128		106		106		234		(1)	(1)	5	11/25/2035	3.A FM
126694-LU-0	CHL Mortgage Pass-Through Trus CWHL 2005-22 2A1 4.778% 11/25/35	06/01/2026	Paydown		59,781	61,821	50,688	52,124		9,375		9,375		61,499		(1,718)	(1,718)	1,229	11/25/2035	1.A FM
126694-M7-0	CHL Mortgage Pass-Through Trus CWHL 2006-0A5 1A2 4.363% 04/25/46	06/25/2026	Paydown		482	5,908	778	436		446		446		882		(400)	(400)	86	04/25/2046	1.A FM
126694-MH-8	CHL Mortgage Pass-Through Trus CWHL 2005-HYB7 6A1 4.381% 11/20/35	06/01/2026	Paydown		110,770	110,770	95,288	97,830		12,940		12,940		110,770				2,025	11/20/2035	1.A FM
126694-MS-4	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A8 5.500% 11/25/35	06/01/2026	Paydown			736	669	502		(14)		(14)		488		(488)	(488)	14	11/25/2035	3.A FM
126694-MS-4	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A8 5.500% 11/25/35	05/01/2026	Paydown			932	847	635		(14)		(14)		621		(621)	(621)	17	11/25/2035	3.C FM
126694-MS-4	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A8 5.500% 11/25/35	04/01/2026	Paydown		1,756	1,756	1,595	1,197		559		559		1,756				32	11/25/2035	4.A FM
126694-MU-9	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10 5.500% 11/25/35	06/01/2026	Paydown			7,973	5,829	5,350		(89)		(89)		5,261		(5,261)	(5,261)	43	11/25/2035	3.A FM
126694-MU-9	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10 5.500% 11/25/35	05/01/2026	Paydown			10,091	7,377	6,771		(68)		(68)		6,702		(6,702)	(6,702)	46	11/25/2035	3.B FM
126694-MU-9	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10 5.500% 11/25/35	04/01/2026	Paydown		19,014	19,014	13,901	12,758		6,256		6,256		19,014				87	11/25/2035	3.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126694-N5-3	CHL Mortgage Pass-Through Trus CWHL 2006-0A5 3A2 4.363% 04/25/46	06/25/2026	Paydown		1,317	2,291	596	517		1,022		1,022		1,540		(223)	(223)	37	04/25/2046	1.A FM
126694-TQ-1	CHL Mortgage Pass-Through Trus CWHL 2005-30 A1 4.413% 01/25/36	06/25/2026	Paydown		4,431	4,329	2,211	1,914		2,473		2,473		4,387		44	44	85	01/25/2036	1.A FM
126694-TU-2	CHL Mortgage Pass-Through Trus CWHL 2005-30 A5 5.500% 01/25/36	06/01/2026	Paydown		1,868	1,824	1,703	1,098		744		744		1,842		25	25	44	01/25/2036	1.A FM
126694-V9-6	Alternative Loan Trust 2006-0A CWALT 2006-0A2 X2 0.000% 05/20/46	06/01/2026	Paydown					119		(119)		(119)						16	05/20/2046	6. FE
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.425% 02/20/36	06/01/2026	Paydown		11,120	11,120	8,685	9,871		1,249		1,249		11,120				207	02/20/2036	1.A FM
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.425% 02/20/36	05/01/2026	Paydown		3,619	3,619	3,088	3,606		13		13		3,619				65	02/20/2036	1.D FM
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.425% 02/20/36	06/01/2026	Paydown		1,590	1,590	1,359	1,586		4		4		1,590				31	02/20/2036	1.E FM
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.425% 02/20/36	06/01/2026	Paydown		176	176	150	176						176				4	02/20/2036	1.F FM
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.425% 02/20/36	05/01/2026	Paydown		5,356	5,356	4,638	5,390		(34)		(34)		5,356				97	02/20/2036	2.A FM
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.425% 02/20/36	06/01/2026	Paydown		727	727	629	731		(5)		(5)		727				16	02/20/2036	2.B FM
126694-WD-6	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1B 4.425% 02/20/36	06/01/2026	Paydown		100,107	100,107	88,696	91,415		8,692		8,692		100,107				1,860	02/20/2036	1.A FM
126694-WE-4	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 1A1 4.654% 03/20/36	04/29/2026	Various		251,788											251,788	251,788	27,469	03/20/2036	1.A FM
126694-WL-8	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 2A2C 4.455% 03/20/36	06/01/2026	Paydown		13,395	15,326	14,402	14,557		679		679		15,236		(1,841)	(1,841)	267	03/20/2036	1.A FM
126694-WP-9	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 3A1 4.854% 03/20/36	06/01/2026	Paydown		9,722	9,722	8,738	8,777		945		945		9,722				196	03/20/2036	1.A FM
12669D-2Y-3	CHL Mortgage Pass-Through Trus CWHL 2003-HYB2 1A1 3.709% 07/19/33	06/01/2026	Paydown		3,326	3,326	3,328	3,329		(2)		(2)		3,326				52	07/19/2033	1.A FM
12669D-6A-1	CHL Mortgage Pass-Through Trus CWHL 2003-J3 1A3 4.000% 05/25/33	06/01/2026	Paydown		1,945	1,945	1,925	1,932		13		13		1,945				32	05/25/2033	1.A FM
12669D-BV-9	CHL Mortgage Pass-Through Trus CWHL 2002-19 M 6.250% 11/25/32	06/01/2026	Paydown			5,393	263											17	11/25/2032	1.A FM
12669D-D5-4	CHL Mortgage Pass-Through Trus CWHL 2003-HYB1 M 4.660% 05/19/33	05/01/2026	Paydown		482	482	337	342		140		140		482				9	05/19/2033	5.B FM
12669D-D5-4	CHL Mortgage Pass-Through Trus CWHL 2003-HYB1 M 4.660% 05/19/33	06/01/2026	Paydown		243	243	170	172		71		71		243				6	05/19/2033	5.C FM
12669F-2G-7	CHL Mortgage Pass-Through Trus CWHL 2004-20 1A1 4.563% 10/25/34	06/25/2026	Paydown		89,728	87,187	76,972	79,484		7,906		7,906		87,390		2,338	2,338	1,858	10/25/2034	1.A FM
12669F-3D-3	CHL Mortgage Pass-Through Trus CWHL 2004-HYB5 4A1 5.091% 04/20/35	06/01/2026	Paydown		104,280	104,280	93,406	99,332		4,948		4,948		104,280				2,646	04/20/2035	1.A FM
12669F-D5-9	CHL Mortgage Pass-Through Trus CWHL 2004-10 M 5.000% 07/25/34	06/01/2026	Paydown		7,325	8,690	3,042	3,352		4,493		4,493		7,845		(520)	(520)	179	07/25/2034	1.A FM
12669F-L9-2	CHL Mortgage Pass-Through Trus CWHL 2004-12 2A1 5.086% 08/25/34	06/01/2026	Paydown		166,872	166,872	160,939			5,933		5,933		166,872				2,449	08/25/2034	1.A FM
12669F-M3-4	CHL Mortgage Pass-Through Trus CWHL 2004-12 4A1 5.248% 08/25/34	06/01/2026	Paydown		167,468	167,468	163,377	163,288		4,180		4,180		167,468				4,207	08/25/2034	1.A FM
12669F-M6-7	CHL Mortgage Pass-Through Trus CWHL 2004-12 7A1 6.040% 08/25/34	06/01/2026	Paydown		40,097	40,097	36,678	36,545		3,552		3,552		40,097				1,014	08/25/2034	1.A FM
12669F-N2-5	CHL Mortgage Pass-Through Trus CWHL 2004-12 9A1 5.259% 08/25/34	06/01/2026	Paydown		191,298	191,298	177,603	176,837		14,461		14,461		191,298				3,801	08/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12669F-P2-3	CHL Mortgage Pass-Through Trus CWHL 2004-12 1M 12.408% 08/25/34	04/01/2026	Paydown			(592)	(7)	(7)						(7)		7	7	13	08/25/2034	6. FM
12669F-QD-8	CHL Mortgage Pass-Through Trus CWHL 2004-3 M 5.750% 04/25/34	06/01/2026	Paydown		7,227	7,227	4,264	4,749		2,478		2,478		7,227				173	04/25/2034	1.A FM
12669F-RB-1	CHL Mortgage Pass-Through Trus CWHL 2004-J2 A8 5.500% 03/25/34	06/01/2026	Paydown		1,787	1,787	1,740	1,753		34		34		1,787				41	03/25/2034	1.A FM
12669F-UA-9	CHL Mortgage Pass-Through Trus CWHL 2004-9 A5 5.250% 06/25/34	05/27/2026	Call 100.0000		5,000	5,000	5,042	5,031		(1)		(1)		5,030		(30)	(30)	105	06/25/2034	1.A FM
12669F-W8-2	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A1 4.563% 09/25/34	06/25/2026	Paydown		38,580	38,580	35,540	35,530		3,050		3,050		38,580				768	09/25/2034	1.A FM
12669F-W9-0	CHL Mortgage Pass-Through Trus CWHL 2004-16 2A1 4.563% 09/25/34	06/25/2026	Paydown		26,440	26,440	24,608	24,269		2,171		2,171		26,440				506	09/25/2034	1.A FM
12669F-X7-3	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A2 4.962% 09/25/34	06/01/2026	Paydown		49,509	49,509	46,412	46,215		3,294		3,294		49,509				1,075	09/25/2034	1.A FM
12669F-X8-1	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A3A 4.523% 09/25/34	06/25/2026	Paydown		10,481	10,481	10,180	10,215		266		266		10,481				207	09/25/2034	1.A FM
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.247% 11/25/34	06/01/2026	Paydown		3,250	3,218	2,521	3,199		19		19		3,218		32	32	59	11/25/2034	4.B FM
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.247% 11/25/34	06/01/2026	Paydown		503	498	394	499		(1)		(1)		498		5	5	9	11/25/2034	4.C FM
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.247% 11/25/34	06/01/2026	Paydown		2,439	2,415	1,945	2,456		(42)		(42)		2,414		25	25	44	11/25/2034	5.A FM
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.247% 11/25/34	06/01/2026	Paydown		94	93	76	96		(3)		(3)		93		1	1	2	11/25/2034	5.B FM
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.247% 11/25/34	06/01/2026	Paydown		1,341	1,328	1,099	1,380		(53)		(53)		1,327		14	14	24	11/25/2034	5.C FM
12669G-BA-8	CHL Mortgage Pass-Through Trus CWHL 2004-HYB6 A2 5.197% 11/20/34	06/01/2026	Paydown		7,294	7,294	6,400	6,514		780		780		7,294				159	11/20/2034	1.A FM
12669G-CX-7	CHL Mortgage Pass-Through Trus CWHL 2004-24 M 5.500% 12/25/34	06/01/2026	Paydown			10,949	51	104						104		(104)	(104)	128	12/25/2034	1.A FM
12669G-EC-1	CHL Mortgage Pass-Through Trus CWHL 2004-J8 M 5.506% 12/25/34	06/01/2026	Paydown		32,788	34,144	8,536	12,587		20,716		20,716		33,303		(515)	(515)	919	12/25/2034	1.A FM
12669G-JB-8	CHL Mortgage Pass-Through Trus CWHL 2004-29 2A1 4.423% 02/25/35	06/25/2026	Paydown		7,217	7,217	6,735	6,830		387		387		7,217				132	02/25/2035	1.A FM
12669G-KC-4	CHL Mortgage Pass-Through Trus CWHL 2004-25 1A5 4.463% 02/25/35	06/25/2026	Paydown		44,763	44,763	41,905	41,890		2,873		2,873		44,763				764	02/25/2035	1.A FM
12669G-LL-3	CHL Mortgage Pass-Through Trus CWHL 2005-HYB1 2A1 4.443% 03/25/35	06/25/2026	Paydown		117,446	117,446	88,463	127,047		(9,601)		(9,601)		117,446				2,997	03/25/2035	1.A FM
12669G-MU-2	CHL Mortgage Pass-Through Trus CWHL 2005-4 5A1 4.463% 02/25/35	06/25/2026	Paydown		99,522	100,089	75,946	69,914		30,002		30,002		99,916		(394)	(394)	1,448	02/25/2035	1.A FM
12669G-N6-4	Reperforming Loan REMIC Trust CWHL 2005-R2 1AF1 4.103% 06/25/35	06/25/2026	Paydown		143,542	143,542	135,057	135,986		7,557		7,557		143,542				3,346	06/25/2035	1.A FM
12669G-NP-2	CHL Mortgage Pass-Through Trus CWHL 2005-7 2A1 4.383% 03/25/35	06/25/2026	Paydown		35,242	35,242	32,830	33,193		2,049		2,049		35,242				659	03/25/2035	1.A FM
12669G-PT-2	CHL Mortgage Pass-Through Trus CWHL 2005-2 2A3 4.443% 03/25/35	06/25/2026	Paydown		30,101	28,932	27,527	28,711		232		232		28,943		1,158	1,158	589	03/25/2035	1.A FM
12669G-RQ-6	CHL Mortgage Pass-Through Trus CWHL 2005-1 2A1 4.343% 03/25/35	06/25/2026	Paydown		81,124	81,125	70,943	58,765		22,359		22,359		81,125		(1)	(1)	1,235	03/25/2035	1.A FM
12669G-TQ-4	CHL Mortgage Pass-Through Trus CWHL 2005-3 1A2 4.343% 04/25/35	06/25/2026	Paydown		75,844	75,844	69,997	70,157		5,688		5,688		75,844				1,297	04/25/2035	1.A FM
12669G-YN-5	CHL Mortgage Pass-Through Trus CWHL 2005-10 A3 5.500% 05/25/35	06/01/2026	Paydown		9,541	9,541	8,150	8,144		1,397		1,397		9,541				175	05/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12669G-YN-5	CHL Mortgage Pass-Through Trus CWHL 2005-10 A3 5.500% 05/25/35	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		763,610	916,279	782,619	782,077		(1,286)		(1,286)		780,791		(17,182)	(17,182)	24,358	05/25/2035	1.A FM
12669U-CB-4	Reperforming Loan REMIC Trust CWHL 2004-R2 1AF1 4.155% 11/25/34	06/01/2026	Paydown		11,137	10,787	9,438	10,256		547		547		10,804		334	334	225	11/25/2034	1.A FM
12669Y-AC-6	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A3 6.250% 09/25/36	04/01/2026	Paydown			(164)	(67)	(55)		1		1		(54)		54	54	7	09/25/2036	1.A FM
12669Y-AE-2	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A5 6.250% 09/25/36	04/01/2026	Paydown			(799)	(329)	(270)		7		7		(263)		263	263	21	09/25/2036	1.A FM
12669Y-AH-5	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A8 6.500% 09/25/36	05/01/2026	Paydown			(638)	(275)	(226)		6		6		(220)		220	220	30	09/25/2036	1.A FM
12669Y-AW-2	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A11 6.250% 09/25/36	04/01/2026	Paydown			(337)	(139)	(114)		3		3		(111)		111	111	15	09/25/2036	1.A FM
12670F-AF-7	CWABS Asset-Backed Certificate CWL 2007-9 M1 4.023% 06/25/47	06/25/2026	Paydown			(113,879)	(34,963)	(43,274)		(2,163)		(2,163)		(45,437)		45,437	45,437	1,281	06/25/2047	1.A FM
144531-AE-0	Carrington Mortgage Loan Trust CARR 2004-NC1 M1 4.663% 05/25/34	06/25/2026	Paydown		10,501	10,501	9,889	10,484		17		17		10,501				186	05/25/2034	4.B FM
144531-AE-0	Carrington Mortgage Loan Trust CARR 2004-NC1 M1 4.663% 05/25/34	06/25/2026	Paydown		1,863	1,863	1,654	1,862		2		2		1,863				41	05/25/2034	4.C FM
144531-AQ-3	Carrington Mortgage Loan Trust CARR 2004-NC2 M1 4.798% 08/25/34	06/25/2026	Paydown		213,428	213,428	211,940	222,215		(8,788)		(8,788)		213,428				4,882	08/25/2034	1.A FM
144539-AC-7	Carrington Mortgage Loan Trust CARR 2006-NC5 A3 3.913% 01/25/37	06/25/2026	Paydown		306,865	306,865	272,918	274,374		32,491		32,491		306,865				4,896	01/25/2037	1.A FM
161546-DM-5	Chase Funding Trust Series 200 CFAB 2002-4 1M1 5.101% 02/25/32	06/01/2026	Paydown		16,759	16,759	16,313	17,975		(1,216)		(1,216)		16,759				2,112	02/25/2032	1.A FM
161546-EQ-5	Chase Funding Trust Series 200 CFAB 2003-2 1A5 4.949% 01/25/33	06/01/2026	Paydown		3,982	3,982	4,088	4,024		(42)		(42)		3,982				81	01/25/2033	1.A FM
161546-JH-0	Chase Funding Trust Series 200 CFAB 2004-2 1A5 6.200% 02/26/35	06/01/2026	Paydown		24,320	24,320	24,203	24,206		114		114		24,320				528	02/26/2035	1.A FM
16162W-PZ-6	Chase Mortgage Finance Trust S CHASE 2005-A2 1A5 4.618% 01/25/36	06/01/2026	Paydown		53,833	53,833	50,838	52,526		1,307		1,307		53,833				1,040	01/25/2036	3.A FM
16162X-AC-1	Chase Mortgage Finance Trust S CHASE 2006-S3 1A3 6.000% 11/25/36	06/01/2026	Paydown			4,207	695	647		(9)		(9)		638		(638)	(638)	247	11/25/2036	1.A FM
161630-BL-1	Chase Mortgage Finance Trust S CHASE 2007-A1 11A5 4.352% 03/25/37	06/01/2026	Paydown		247,788	222,377	215,786	214,890		8,358		8,358		223,248		24,540	24,540	4,509	03/25/2037	1.A FM
161630-CF-3	Chase Mortgage Finance Trust S CHASE 2007-A1 13A1 4.009% 03/25/37	06/01/2026	Paydown		4,581	4,581	4,558	4,576		6		6		4,581		(1)	(1)	71	03/25/2037	1.A FM
161630-CH-9	Chase Mortgage Finance Trust S CHASE 2007-A1 13M2 4.009% 03/25/37	06/01/2026	Paydown		202,057	202,079	190,173	189,383		12,695		12,695		202,078		(21)	(21)	3,113	03/25/2037	1.A FM
16163C-AN-2	Chase Mortgage Finance Trust S CHASE 2006-A1 4A1 4.446% 09/25/36	06/01/2026	Paydown		5,119	3,684	3,121	3,261		579		579		3,840		1,279	1,279	108	09/25/2036	1.A FM
16163H-AH-4	Chase Mortgage Finance Trust S CHASE 2007-S3 1A8 5.750% 05/25/37	06/01/2026	Paydown		6	6	3	2		3		3		6					05/25/2037	1.A FM
16165L-AF-7	ChaseFlex Trust Series 2006-1 CFLX 2006-1 A4 6.300% 06/25/36	06/01/2026	Paydown		80,454	80,454	67,548	67,548		12,906		12,906		80,454				1,159	06/25/2036	1.A FM
16165L-AF-7	ChaseFlex Trust Series 2006-1 CFLX 2006-1 A4 6.300% 06/25/36	06/01/2026	Paydown		282,805	282,805	282,002	282,002		804		804		282,805				4,075	06/25/2036	3.A FM
16165V-AJ-7	ChaseFlex Trust Series 2007-1 CFLX 2007-1 2A6 6.000% 02/25/37	06/01/2026	Paydown			(29)	(9)							(9)		9	9		02/25/2037	1.A FM
16165Y-AC-6	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 1A3 4.443% 08/25/37	05/26/2026	Paydown		2,093	2,084	1,743	1,808		277		277		2,085		8	8	26	08/25/2037	3.A FM
16165Y-AT-9	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 2F4 4.203% 08/25/37	06/01/2026	Paydown		19,596	25,890	24,103	24,277		1,299		1,299		25,576		(5,980)	(5,980)	358	08/25/2037	2.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..16678R-CC-9	Chevy Chase Funding LLC Mortga CCMFC 2004-4A A1 3.993% 10/25/35	06/25/2026	Paydown			117	87	87						87		(87)	(87)	4	10/25/2035	1.A FM
..16678R-CL-9	Chevy Chase Funding LLC Mortga CCMFC 2004-BA A1 4.403% 10/25/35	06/25/2026	Paydown		13,800	13,800	12,389	12,843		957		957		13,800				266	10/25/2035	1.A FM
..16678R-CV-7	Chevy Chase Funding LLC Mortga CCMFC 2005-1A B1 4.133% 01/25/36	06/25/2026	Paydown		2,114	2,114	751	774		1,341		1,341		2,114				13	01/25/2036	1.A FM
..16678R-DM-6	Chevy Chase Funding LLC Mortga CCMFC 2005-2A B1 4.133% 05/25/36	06/25/2026	Paydown		4,298	3,195	990	1,118		2,788		2,788		3,906		392	392	4	05/25/2036	1.A FM
..16678R-DM-6	Chevy Chase Funding LLC Mortga CCMFC 2005-2A B1 4.133% 05/25/36	05/26/2026	Paydown		2,101	2,101	651	735		1,366		1,366		2,101				2	05/25/2036	1.A F
..16678R-DV-6	Chevy Chase Funding LLC Mortga CCMFC 2005-3A B1 4.143% 07/25/36	06/25/2026	Paydown		8,225	8,225	1,881	2,429		5,796		5,796		8,225				59	07/25/2036	1.A FM
..16678R-ED-5	Chevy Chase Funding LLC Mortga CCMFC 2005-BA B1 4.163% 06/25/36	06/25/2026	Paydown		7,040	7,040	5,167	4,978		2,062		2,062		7,040				86	06/25/2036	1.A FM
..16678R-FC-6	Chevy Chase Funding LLC Mortga CCMFC 2006-1A A2 3.963% 12/25/46	06/25/2026	Paydown		38,029	40,038	34,794	34,548		5,225		5,225		39,773		(1,744)	(1,744)	418	12/25/2046	1.A FM
..16678W-AA-4	Chevy Chase Funding LLC Mortga CCMFC 2006-2A A1 3.893% 04/25/47	06/25/2026	Paydown		13,268	13,699	12,581			1,085		1,085		13,666		(398)	(398)	78	04/25/2047	1.A FM
..16678W-AB-2	Chevy Chase Funding LLC Mortga CCMFC 2006-2A A2 3.943% 04/25/47	06/25/2026	Paydown		12,460	12,839	11,345	11,935		878		878		12,813		(353)	(353)	129	04/25/2047	1.A FM
. 16678Y-AA-0	Chevy Chase Funding LLC Mortga CCMFC 2006-3A A1 3.893% 08/25/47	06/25/2026	Paydown		103,757	106,874	90,035	144,795		(36,731)		(36,731)		108,064		(4,307)	(4,307)	1,073	08/25/2047	1.A FM
..170257-AG-4	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A3 6.500% 11/25/36	06/01/2026	Paydown			(3)	(2)	(1)	(1)			(1)		(2)		2	2		11/25/2036	1.A FM
..170257-AH-2	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A4 6.500% 11/25/36	06/01/2026	Paydown			(71)	(22)	(17)		1		1		(16)		16	16	1	11/25/2036	1.A FM
..17025L-AJ-7	CHL Mortgage Pass-Through Trus CWHL 2007-12 A9 5.750% 08/25/37	05/01/2026	Paydown			3	1							1		(1)	(1)		08/25/2037	1.A FM
..17025R-AA-3	CHL Mortgage Pass-Through Trus CWHL 2007-HY4 1A1 4.589% 09/25/47	06/01/2026	Paydown		43,016	42,327	39,191	39,307		3,068		3,068		42,375		641	641	959	09/25/2047	1.A FM
..17292B-AK-2	Citigroup Mortgage Loan Trust CMLTI 2025-2 A10 6.000% 02/25/55	06/01/2026	Paydown		1,573,325	1,573,325	1,585,979	1,583,888		(10,563)		(10,563)		1,573,325				38,883	02/25/2055	1.A
..17292B-CC-8	Citigroup Mortgage Loan Trust CMLTI 2025-2 B1 6.280% 02/25/55	06/25/2026	Paydown		17,837	17,837	18,611	18,595		(758)		(758)		17,837				467	02/25/2055	1.A
..17292B-CG-9	Citigroup Mortgage Loan Trust CMLTI 2025-2 B2 6.280% 02/25/55	06/25/2026	Paydown		7,954	7,954	8,167	8,161		(207)		(207)		7,954				208	02/25/2055	1.B
..172973-4L-0	Citicorp Mortgage Securities R CMSI 2005-8 B1 4.427% 11/25/35	06/01/2026	Paydown			12,488	905											6	11/25/2035	1.A FM
..17306S-AC-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR3 1A2A 4.468% 06/25/36	06/01/2026	Paydown		28,637	28,637	26,663	27,792		844		844		28,637				543	06/25/2036	1.A FM
..17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 5.900% 10/25/35	06/01/2026	Paydown		29,248	29,248	27,606	27,848		1,400		1,400		29,248				672	10/25/2035	1.A FM
..17307G-3F-3	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 3A1 5.870% 03/25/36	06/01/2026	Paydown		4,549	4,549	4,266	4,335		214		214		4,549				95	03/25/2036	1.D FM
..17307G-6L-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2 4.936% 03/25/36	06/01/2026	Paydown		20,537	20,537	18,273	21,173		(636)		(636)		20,537				367	03/25/2036	1.A FM
..17307G-K9-8	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1 5.500% 11/25/35	06/01/2026	Paydown		12,243	14,098	12,264	12,774		1,153		1,153		13,927		(1,684)	(1,684)	301	11/25/2035	1.A FM
..17307G-T4-0	Citigroup Mortgage Loan Trust CMLTI 2005-10 1A1A 4.919% 12/25/35	06/01/2026	Paydown		38,150	38,180	22,655	15,668		22,494		22,494		38,163		(12)	(12)	783	12/25/2035	1.A FM
..17307G-TH-1	Citigroup Mortgage Loan Trust CMLTI 2005-3 2A2 5.383% 08/25/35	06/01/2026	Paydown		6,325	6,352	5,905	6,149		202		202		6,352		(27)	(27)	142	08/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17307G-VM-7	Citigroup Mortgage Loan Trust CMLTI 2005-WF2 AF6B 6.050% 08/25/35	06/01/2026	Paydown		614,129	614,129	595,433	587,210		26,919		26,919		614,129				8,579	08/25/2035	1.A FM
17307G-W5-3	Citigroup Mortgage Loan Trust CMLTI 2005-11 A1A 5.870% 05/25/35	06/01/2026	Paydown		286	286	283	286						286				7	05/25/2035	1.A FM
17307G-Y5-1	Citigroup Mortgage Loan Trust CMLTI 2005-12 1A3 5.500% 08/25/35	06/01/2026	Paydown			27,276	22,357	23,125		243		243		23,368		(23,368)	(23,368)	685	08/25/2035	1.A FM
17307G-YH-5	Citigroup Mortgage Loan Trust CMLTI 2005-5 21A5 5.500% 08/25/35	05/01/2026	Paydown		8,218	11,121	9,113	10,233		676		676		10,909		(2,691)	(2,691)	284	08/25/2035	1.A FM
17307G-YH-5	Citigroup Mortgage Loan Trust CMLTI 2005-5 21A5 5.500% 08/25/35	06/01/2026	Paydown		30,755	30,766	25,211	28,307		2,458		2,458		30,765		(11)	(11)	993	08/25/2035	1.B FM
173097-AH-9	Citigroup Mortgage Loan Trust CMLTI 2009-12 4A2 5.500% 11/25/35	06/01/2026	Paydown		932	1,583	1,266	1,281		178		178		1,459		(527)	(527)	41	11/25/2035	1.A FM
17309A-AC-3	CitiMortgage Alternative Loan CMALT 2006-A1 1A3 5.750% 04/25/36	06/01/2026	Paydown		8,105	8,598	6,999	7,494		1,043		1,043		8,536		(432)	(432)	203	04/25/2036	1.A FM
17309B-AB-3	Citigroup Mortgage Loan Trust CMLTI 2006-WF2 A2C 6.352% 05/25/36	06/01/2026	Paydown		34,472	34,472	13,814	11,658		22,814		22,814		34,472				218	05/25/2036	1.A FM
17309F-AD-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR5 1A2A 6.500% 07/25/36	05/01/2026	Paydown		2,341	2,349	1,217	1,273		1,093	21	1,072		2,345		(4)	(4)	64	07/25/2036	1.A FM
17309F-AH-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR5 1A5A 4.620% 07/25/36	06/01/2026	Paydown		13,824	13,824	13,287	13,927		(102)		(102)		13,824				238	07/25/2036	1.A FM
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36	04/01/2026	Paydown		75,760	78,593	67,548	69,237		9,020		9,020		78,257		(2,496)	(2,496)	785	07/25/2036	1.B FM
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36	06/01/2026	Paydown		28,583	36,861	31,681	32,473		3,411		3,411		35,884		(7,301)	(7,301)	591	07/25/2036	1.C FM
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36	06/01/2026	Paydown		21,735	24,049	21,113	21,543		2,272		2,272		23,814		(2,080)	(2,080)	591	07/25/2036	2.C FM
17309R-AG-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR6 2A1 3.903% 09/25/36	06/25/2026	Paydown		6,120	6,120	5,611	5,932		187		187		6,120				58	09/25/2036	1.A FM
17309V-AA-1	CitiMortgage Alternative Loan CMALT 2006-A4 1A1 6.000% 09/25/36	06/01/2026	Paydown		27,692	34,413	30,714	30,680		3,010		3,010		33,690		(5,998)	(5,998)	868	09/25/2036	1.C FM
17309Y-AE-7	Citigroup Mortgage Loan Trust CMLTI 2006-FX1 A5 7.755% 10/25/36	06/01/2026	Paydown		16,453	16,453	10,559	9,869		6,584		6,584		16,453				183	10/25/2036	1.A FM
173105-AH-0	Citicorp Mortgage Securities T CMSI 2007-1 1A8 6.000% 01/25/37	06/01/2026	Paydown		26,597	33,351	30,168	30,575		2,226		2,226		32,801		(6,205)	(6,205)	958	01/25/2037	1.A FM
17310R-AM-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR9 2A 5.326% 11/25/36	06/01/2026	Paydown		22,226	22,282	15,597	16,344		5,923		5,923		22,267		(41)	(41)	209	11/25/2036	1.A FM
17310R-AM-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR9 2A 5.326% 11/25/36	06/01/2026	Paydown		6,932	6,950	6,132	6,342		607		607		6,948		(16)	(16)	65	11/25/2036	4.C FM
17311C-AE-1	Citigroup Mortgage Loan Trust CMLTI 2007-WFH1 M2 4.183% 01/25/37	06/25/2026	Paydown		126,401	126,401	121,490	123,468		2,933		2,933		126,401				2,071	01/25/2037	1.A FM
17311L-AB-7	Citigroup Mortgage Loan Trust CMLTI 2007-AR5 1A2A 4.808% 04/25/37	06/01/2026	Paydown		49,794	49,794	44,762	48,960		834		834		49,794				995	04/25/2037	1.A FM
17311W-AA-5	Citigroup Mortgage Loan Trust CMLTI 2007-AR4 1A1A 4.451% 03/25/37	06/01/2026	Paydown		5,046	5,050	4,904	5,230		(180)		(180)		5,050		(5)	(5)	127	03/25/2037	5.B FM
17311Y-AA-1	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A1 3.253% 03/25/37	06/01/2026	Paydown		26,819	26,819	9,627	712		17,205		17,205		26,819				113	03/25/2037	1.A FM
17311Y-AE-3	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A5 3.253% 03/25/37	06/01/2026	Paydown		98,927	98,927	35,402	23,513		63,682		63,682		98,927				446	03/25/2037	1.A FM
17312K-AJ-1	Citicorp Mortgage Securities T CMSI 2007-5 1A9 6.000% 06/25/37	06/01/2026	Paydown		15,083	19,436	18,049	17,283		1,673		1,673		18,957		(3,874)	(3,874)	487	06/25/2037	1.A FM
17312V-AE-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 1A3A 3.907% 10/25/46	06/01/2026	Paydown		173,852	173,893	163,862	178,583		(4,689)		(4,689)		173,894		(42)	(42)	2,877	10/25/2046	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17312V-AW-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 2A5 2.887% 05/25/37	06/25/2026	Paydown				7,201	7,260		(4,924)		(4,924)		2,336		(2,336)	(2,336)	750	05/25/2037	6. *
17313R-AA-4	Citigroup Mortgage Loan Trust CMLTI 2007-11 1A1 6.000% 05/25/36	06/01/2026	Paydown		6,457	7,129	5,836	5,938		1,078		1,078		7,017		(560)	(560)	179	05/25/2036	1.A FM
17314U-AJ-7	Citigroup Mortgage Loan Trust CMLTI 2009-1 2A2 4.883% 06/25/37	06/01/2026	Paydown		47,471	(42,014)	(30,574)	(22,595)		23,767		23,767		1,172		46,299	46,299	2,276	06/25/2037	1.A FM
17315G-AK-4	Citigroup Mortgage Loan Trust CMLTI 2009-5 5A2 6.053% 01/25/37	06/01/2026	Paydown		8,040	8,040	6,212	4,949		3,091		3,091		8,040				202	01/25/2037	1.A FM
17315J-BK-7	Citigroup Mortgage Loan Trust CMLTI 2009-6 16A2 6.000% 03/25/36	06/01/2026	Paydown		3,942	5,966	4,918	4,999		641		641		5,640		(1,698)	(1,698)	155	03/25/2036	1.A FM
17315X-AV-3	Citigroup Mortgage Loan Trust CMLTI 2009-9 8A2 6.000% 11/25/36	06/01/2026	Paydown		98,855	102,741	58,160	57,058		43,966		43,966		101,024		(2,169)	(2,169)	2,853	11/25/2036	1.A FM
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2 5.750% 12/25/36	06/01/2026	Paydown		2,550	5,110	4,396	4,446		335		335		4,781		(2,231)	(2,231)	120	12/25/2036	1.A FM
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2 5.750% 12/25/36	06/01/2026	Paydown		1,717	3,441	3,228	3,250		96		96		3,346		(1,629)	(1,629)	80	12/25/2036	4.B FM
17318D-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-2 1A2 5.247% 10/25/35	06/01/2026	Paydown		13,633	13,633	13,070	13,599		34		34		13,633				314	10/25/2035	1.A FM
17318V-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-9 1A2 4.808% 04/25/37	06/01/2026	Paydown		17,202	17,202	15,413	16,611		590		590		17,202				344	04/25/2037	1.A FM
17319B-AB-1	Citigroup Mortgage Loan Trust CMLTI 2012-6 1A2 4.808% 04/25/37	06/01/2026	Paydown		27,975	27,975	22,205	27,329		646		646		27,975				559	04/25/2037	1.A FM
17319G-AG-9	Citigroup Mortgage Loan Trust CMLTI 2012-4 2A2 4.597% 11/25/35	06/01/2026	Paydown		3,397	3,397	3,180	3,272		125		125		3,397				67	11/25/2035	1.A FM
17319G-AJ-3	Citigroup Mortgage Loan Trust CMLTI 2012-4 3A2 4.927% 03/25/36	06/01/2026	Paydown		52,165	52,165	46,897	47,198		4,966		4,966		52,165				1,087	03/25/2036	1.A FM
17319N-AR-0	Citigroup Mortgage Loan Trust CMLTI 2012-7 8A2 4.221% 10/25/36	06/01/2026	Paydown			4,434	3,891	3,901		26		26		3,927		(3,927)	(3,927)	57	10/25/2036	1.A FM
17319T-AB-2	Citigroup Mortgage Loan Trust CMLTI 2012-8 1A2 5.827% 10/25/35	06/01/2026	Paydown		23,847	23,847	24,125	24,288		(441)		(441)		23,847				569	10/25/2035	2.A FM
17321H-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-6 1A2 4.013% 11/25/35	06/25/2026	Paydown		83,863	83,863	78,462	81,661		2,202		2,202		83,863				2,074	11/25/2035	1.A FM
17322C-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-12 1A2 4.434% 03/25/35	06/01/2026	Paydown		93,650	93,659	89,706	88,288		5,371		5,371		93,659		(8)	(8)	1,761	03/25/2035	1.A FM
17322J-AB-9	Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2 7.791% 02/20/36	06/01/2026	Paydown		13,021	13,086	11,297	11,683		1,396		1,396		13,079		(58)	(58)	247	02/20/2036	3.C FM
17322J-AB-9	Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2 7.791% 02/20/36	06/01/2026	Paydown		13,021	13,086	11,662	11,833		1,247		1,247		13,080		(59)	(59)	247	02/20/2036	4.B FM
17322N-AH-7	Citigroup Mortgage Loan Trust CMLTI 2014-J1 AIO 0.101% 06/25/44	06/01/2026	Paydown				7	7		(1)		(1)		6		(6)	(6)	352	06/25/2044	1.A FE
17323X-AL-5	Citigroup Mortgage Loan Trust CMLTI 2015-5 4A2 5.157% 04/20/35	06/01/2026	Paydown		97,737	97,737	95,569	96,434		1,304		1,304		97,737				677	04/20/2035	1.A FM
17323X-AP-6	Citigroup Mortgage Loan Trust CMLTI 2015-5 5A2 4.013% 01/25/36	06/25/2026	Paydown		27,610	27,910	25,472	25,588		2,297		2,297		27,885		(275)	(275)	332	01/25/2036	1.A FM
17328P-CB-7	Citigroup Mortgage Loan Trust CMLTI 2020-EXP2 B3II 3.992% 08/25/50	06/01/2026	Paydown		26,565	26,565	27,230	26,965		(400)		(400)		26,565				444	08/25/2050	1.G
19688K-AA-2	COLT 2021-HX1 Mortgage Loan Tr COLT 2021-HX1 A1 1.110% 10/25/66	06/01/2026	Paydown		385,954	385,954	326,735	329,522		56,432		56,432		385,954				1,686	10/25/2066	1.A FE
19688R-AC-3	COLT 2023-3 Mortgage Loan Trus COLT 2023-3 A3 7.584% 09/25/68	06/01/2026	Paydown		145,154	145,154	147,279	147,409		(2,255)		(2,255)		145,154				4,417	09/25/2068	1.C FE
19688T-AC-9	COLT 2024-1 Mortgage Loan Trus COLT 2024-1 A3 6.139% 02/25/69	06/01/2026	Paydown		95,156	95,156	95,202	95,323		(167)		(167)		95,156				2,308	02/25/2069	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
19688V-AC-4	COLT 2024-3 Mortgage Loan Trus COLT 2024-3 A3 6.798% 06/25/69	06/01/2026	Paydown		846,746	846,746	858,570	858,701		(11,955)		(11,955)		846,746				23,897	06/25/2069	1.A
196920-AE-2	Colt 2025-1 Mortgage Loan Trus COLT 2025-1 A3 6.084% 01/25/70	06/01/2026	Paydown		516,202	516,202	518,179	517,506		(1,304)		(1,304)		516,202				13,273	01/25/2070	1.F FE
20754A-AB-9	Connecticut Avenue Securities CAS 2021-R03 1M2 5.278% 12/25/41	06/25/2026	Paydown		368,012	368,012	335,121	353,061		14,951		14,951		368,012				8,388	12/25/2041	1.A
20754K-AB-7	Connecticut Avenue Securities CAS 2021-R02 2M2 5.628% 11/25/41	06/25/2026	Paydown		8,306	8,306	7,226	7,873		433		433		8,306				203	11/25/2041	1.A
22540V-2L-5	Credit Suisse First Boston Mor CSFB 2002-HE16 M1 5.083% 10/25/32	06/25/2026	Paydown		31,430	31,430	30,803	34,200		(2,770)		(2,770)		31,430				577	10/25/2032	1.A FM
22540V-4R-0	Credit Suisse First Boston Mor CSFB 2002-AR21 1A1 0.098% 06/25/32	06/25/2026	Paydown		55	55				55		55		55					06/25/2032	6. *
22541N-4X-4	Credit Suisse First Boston Mor CSFB 2003-AR12 3A1 4.483% 04/25/33	06/25/2026	Paydown		4,558	4,558	4,089	4,431		127		127		4,558				86	04/25/2033	1.A FM
22541N-NM-7	Credit Suisse First Boston Mor CSFB 2002-AR28 1A1 4.563% 11/25/32	06/01/2026	Paydown		49,123	49,123	48,509	49,932		(809)		(809)		49,123				934	11/25/2032	1.A FM
22541N-PQ-6	CSFB Mortgage-Backed Pass-Thro CSFB 2002-29 AX 7.000% 10/25/32	06/01/2026	Paydown					53		(53)		(53)						184	10/25/2032	1.B FE
22541Q-2J-0	CSFB Mortgage-Backed Pass-Thro CSFB 2003-AR30 CB1 5.149% 01/25/34	06/01/2026	Paydown		85,972	85,972	77,375	83,452		2,520		2,520		85,972				1,516	01/25/2034	1.A FM
22541Q-7L-0	Credit Suisse First Boston Mor CSFB 2004-AR2 CB1 5.459% 03/25/34	06/01/2026	Paydown		54,141	54,141	48,386	48,384		5,757		5,757		54,141				1,251	03/25/2034	1.A FM
22541Q-MA-7	Credit Suisse First Boston Mor CSFB 2003-19 1A4 5.250% 07/25/33	06/01/2026	Paydown		3,640	3,640	3,337	3,225		416		416		3,640				67	07/25/2033	4.C FM
22541S-5T-1	Credit Suisse First Boston Mor CSFB 2005-FIX1 A4 6.010% 05/25/35	06/01/2026	Paydown		181,910	181,910	171,919	191,873		(9,962)		(9,962)		181,910				6,226	05/25/2035	1.A FM
22541S-FX-1	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2A2 4.589% 05/25/34	06/01/2026	Paydown		1,294	1,294	1,294	1,294						1,294				26	05/25/2034	1.A FM
22541S-G2-8	Credit Suisse First Boston Mor CSFB 2004-AA1 M2 4.813% 02/25/35	06/25/2026	Paydown		15,161	15,161	14,141	14,568		592		592		15,161				332	02/25/2035	1.A FM
22541S-UQ-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-4 3A4 5.500% 08/25/34	06/01/2026	Paydown		70	128	96	96		18		18		113		(43)	(43)	4	08/25/2034	1.A FM
22541S-X7-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-8 8A4 5.750% 12/25/34	06/01/2026	Paydown		4,217	4,217	4,287	4,239		(22)		(22)		4,217				101	12/25/2034	1.A FM
22541S-XV-5	Credit Suisse First Boston Mor CSFB 2004-AR8 CB1 4.913% 09/25/34	06/25/2026	Paydown		103,198	103,198	100,151	100,971		2,227		2,227		103,198				1,926	09/25/2034	1.A FM
225458-LU-0	CSFB Mortgage-Backed Pass-Thro CSFB 2005-3 DB1 5.428% 07/25/35	06/01/2026	Paydown			26,160	2,747	3,800		194		194		3,993			(3,993)	894	07/25/2035	1.A FM
225458-PN-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A1 4.163% 06/25/35	06/25/2026	Paydown		19,174	19,176	13,880	11,082		8,093		8,093		19,175		(1)	(1)	337	06/25/2035	1.A FM
225470-EC-3	CSFB Mortgage-Backed Pass-Thro CSFB 2005-10 5A1 4.463% 11/25/35	06/25/2026	Paydown		20,995	20,997	15,572	13,364		7,633		7,633		20,996		(1)	(1)	437	11/25/2035	1.A FM
225470-RU-9	Credit Suisse First Boston Mor CSFB 2005-12 3A1 7.000% 01/25/36	06/01/2026	Paydown			36	5	4						4		(4)	(4)	1	01/25/2036	1.A FM
225470-SD-6	Credit Suisse First Boston Mor CSFB 2005-12 DX1 6.500% 01/25/36	06/01/2026	Paydown				248	251		(221)		(221)		30		(30)	(30)	150	01/25/2036	6. *
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 4.516% 03/25/36	06/01/2026	Paydown		124,915	124,915	95,407	94,662		30,253		30,253		124,915				2,913	03/25/2036	3.A FM
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 4.516% 03/25/36	05/01/2026	Paydown		6,876	6,876	5,252	5,211		1,665		1,665		6,876				134	03/25/2036	3.B FM
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 4.516% 03/25/36	04/01/2026	Paydown		114,966	114,966	87,808	87,122		27,843		27,843		114,966				1,816	03/25/2036	3.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 4.516% 03/25/36	06/01/2026	Paydown		46,636	46,636	39,965	35,726		10,910		10,910		46,636				893	03/25/2036	4.A FM
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 4.516% 03/25/36	04/01/2026	Paydown		40,682	40,682	34,863	31,165		9,517		9,517		40,682				481	03/25/2036	4.B FM
2254W0-PS-8	Credit Suisse First Boston Mor CSFB 2005-11 5X 5.250% 02/28/23	04/21/2026	Paydown		(245,337)					(245,337)		(245,337)		(245,337)				12,877	02/28/2023	6. *
22757B-AC-8	Cross 2024-H2 Mortgage Trust CROSS 2024-H2 A3 6.518% 04/25/69	06/01/2026	Paydown		59,554	59,554	59,898	59,808		(255)		(255)		59,554				1,541	04/25/2069	1.A
22757W-AA-6	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A1A 5.296% 11/25/60	06/01/2026	Paydown		2,422,046	2,422,046	2,422,007	2,421,526		520		520		2,422,046				53,012	11/25/2060	1.A
22758N-AE-7	Cross 2025-H1 Mortgage Trust CROSS 2025-H1 A3 5.988% 02/25/70	06/01/2026	Paydown		62,579	62,579	62,667	62,622		(43)		(43)		62,579				1,533	02/25/2070	1.B
22790A-AE-5	Cross 2025-H4 Mortgage Trust CROSS 2025-H4 A3 5.880% 06/25/70	06/01/2026	Paydown		477,721	477,721	477,720	478,547		(826)		(826)		477,721				11,627	06/25/2070	1.B
22942J-AU-7	CSMC Mortgage-Backed Trust 200 CSMC 2006-6 DX 6.500% 07/25/36	06/01/2026	Paydown				6,374	5,221		(3,161)		(3,161)		2,061		(2,061)	(2,061)	1,234	07/25/2036	5.B GI
22942K-BE-9	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 7A1 4.463% 08/25/36	06/25/2026	Paydown		3,739	3,740	2,970	2,819		921		921		3,740				70	08/25/2036	2.C FM
22942K-BT-6	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 8A9 6.500% 08/25/36	05/01/2026	Paydown			2	1	1						1		(1)	(1)		08/25/2036	1.A FM
22944B-AG-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-5 1A7 0.000% 08/25/37	05/01/2026	Paydown					1	444	(445)		(1)							08/25/2037	6. *
22944P-AH-0	CSMC Trust 2013-TH1 CSMC 2013-TH1 AIOS 0.230% 02/25/43	06/01/2026	Paydown				148	148		(148)		(148)						226	02/25/2043	6. *
23242G-AE-4	Alternative Loan Trust 2006-0A CWALT 2006-0A16 A2 4.143% 10/25/46	06/25/2026	Paydown		61,808	61,808	57,723	58,146		3,662		3,662		61,808				571	10/25/2046	1.A FM
23244F-AD-6	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2A 0.053% 11/20/46	06/01/2026	Paydown				76	1,170	595	(1,687)		(1,092)		77		(77)	(77)	20	11/20/2046	6. FE
23244F-AU-8	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2B 1.645% 11/20/46	05/01/2026	Paydown				10	79		(1)		(1)		77		(77)	(77)	4	11/20/2046	6. FE
23245Q-AA-7	Alternative Loan Trust 2006-0A CWALT 2006-0A21 A1 3.944% 03/20/47	06/22/2026	Paydown		12,336	13,513	11,599	12,237		1,172		1,172		13,409		(1,073)	(1,073)	204	03/20/2047	1.A FM
23332U-AR-5	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR2 A2A 4.534% 11/19/44	06/22/2026	Paydown		3,647	3,647	3,445	3,491		156		156		3,647				69	11/19/2044	1.A FM
23332U-BG-8	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR3 2A2A 4.494% 07/19/44	06/22/2026	Paydown		1,248	1,248	1,181	1,185		63		63		1,248				26	07/19/2044	1.A FM
23332U-CM-4	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR1 2A1A 4.254% 02/19/45	06/22/2026	Paydown		2,970	2,970	2,902	2,944		25		25		2,970				49	02/19/2045	1.A FM
23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2 2A1A 4.174% 03/19/45	05/19/2026	Paydown		596	596	518	576		20		20		596				9	03/19/2045	1.A FM
23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2 2A1A 4.174% 03/19/45	04/20/2026	Paydown		80	80	73	79		2		2		80				1	03/19/2045	1.C FM
23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2 2A1A 4.174% 03/19/45	05/19/2026	Paydown		292	292	264	285		7		7		292				5	03/19/2045	1.D FM
23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2 2A1A 4.174% 03/19/45	05/19/2026	Paydown		487	487	446	478		9		9		487				8	03/19/2045	1.E FM
23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2 2A1A 4.174% 03/19/45	05/19/2026	Paydown		1,037	1,037	970	1,020		17		17		1,037				16	03/19/2045	1.F FM
23332U-DU-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR3 2A1A 4.234% 07/19/45	06/22/2026	Paydown		32,646	32,646	31,431	31,829		817		817		32,646				575	07/19/2045	1.A FM
23332U-EM-2	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR4 2A1A 4.274% 08/19/45	06/22/2026	Paydown		142,707	142,707	127,923	128,219		14,488		14,488		142,707				1,974	08/19/2045	5.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..23332U-FW-9	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR6 2A1B 4.494% 10/19/45	06/22/2026	Paydown		58,863	54,434	53,101	60,091		(6,122)		(6,122)		53,968		4,894	4,894	717	10/19/2045	1.A FM
..23332U-FW-9	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR6 2A1B 4.494% 10/19/45	04/20/2026	Paydown		34,689	34,689	33,840	38,294		(3,605)		(3,605)		34,689				288	10/19/2045	1.A F
..23332U-GM-0	DSLA Mortgage Loan Trust 2006- DSLA 2006-AR1 2A1A 4.680% 04/19/46	06/01/2026	Paydown		47,459	47,459	41,836	42,067		5,653	262	5,391		47,459				749	04/19/2046	1.A FM
..24381Y-AA-2	Deephaven Residential Mortgage DRMT 2022-3 A1 6.300% 07/25/67	06/01/2026	Paydown		101,124	101,124	100,872	100,872		253		253		101,124				2,316	07/25/2067	1.A
..24382E-AE-7	Deephaven Residential Mortgage DRMT 2025-INV1 A3 5.391% 11/25/60	06/01/2026	Paydown		199,501	199,501	199,500	199,528		(26)		(26)		199,501				4,698	11/25/2060	1.C
..25150R-AH-8	Deutsche Alt-A Securities Mort DBALT 2006-AR6 A8 4.283% 02/25/37	06/25/2026	Paydown		936	2,191	15	15		929		929		944		(8)	(8)	45	02/25/2037	6. *
..25150X-AA-0	Deutsche Alt-A Securities Mort DBALT 2007-OA5 A1A 4.163% 08/25/47	06/25/2026	Paydown		182,625	182,625	160,305	160,862		21,763		21,763		182,625				1,555	08/25/2047	1.A FM
..25150X-AB-8	Deutsche Alt-A Securities Mort DBALT 2007-OA5 A2 4.363% 08/25/47	06/25/2026	Paydown		131,495	131,495	108,528	108,786		22,709		22,709		131,495				511	08/25/2047	1.A FM
..251510-FB-4	Deutsche Alt-A Securities Inc DBALT 2005-AR1 1A1 4.073% 08/25/35	06/25/2026	Paydown		11,273	11,273	9,888	10,032		1,422	181	1,241		11,273				218	08/25/2035	1.A FM
..251510-FZ-1	Deutsche Alt-A Securities Inc DBALT 2005-4 AX2 0.000% 09/25/35	06/01/2026	Paydown						295	(295)									09/25/2035	6. FE
..251510-GR-8	Deutsche Alt-A Securities Inc DBALT 2005-AR2 3A1 3.532% 10/25/35	06/01/2026	Paydown		11,207	15,385	10,305	9,649		4,165		4,165		13,814		(2,607)	(2,607)	233	10/25/2035	1.A FM
..251510-HW-6	Deutsche Alt-A Securities Inc DBALT 2005-5 2A3 5.500% 11/25/35	06/01/2026	Paydown		4,948	7,763	3,768	3,707		2,579		2,579		6,286		(1,338)	(1,338)	324	11/25/2035	1.A FM
..251510-LF-8	Deutsche Alt-A Securities Inc DBALT 2006-AR1 2A1 3.789% 02/25/36	06/01/2026	Paydown		1,300	1,300	871	771		529		529		1,300				21	02/25/2036	1.A FM
..251513-AQ-0	Deutsche Alt-B Securities Mort DBALT 2006-AB4 A1A 6.005% 10/25/36	06/01/2026	Paydown		7,080	6,806	6,049			786		786		6,835		245	245	108	10/25/2036	1.A FM
..25151A-AG-6	Deutsche Alt-A Securities Mort DBALT 2006-AR3 A6 4.323% 08/25/36	06/25/2026	Paydown		181,261	177,295	159,115	162,344		15,285		15,285		177,629		3,632	3,632	4,034	08/25/2036	1.A FM
..25151R-AH-7	Deutsche Alt-A Securities Mort DBALT 2007-AR1 A6 4.263% 01/25/47	06/25/2026	Paydown		1,844	(6,517)				1,844		1,844		1,844				71	01/25/2047	6. *
..25151U-AB-3	Deutsche Alt-A Securities Mort DBALT 2007-AR2 A2 4.103% 03/25/37	06/25/2026	Paydown		8,631	(21,110)				8,631		8,631		8,631				419	03/25/2037	6. *
..25151U-AF-4	Deutsche Alt-A Securities Mort DBALT 2007-AR2 A6 4.063% 03/25/37	06/25/2026	Paydown		1,842	(3,134)				1,842		1,842		1,842				74	03/25/2037	6. *
..25151V-AA-3	Deutsche Alt-A Securities Mort DBALT 2007-OA1 A1 3.913% 02/25/47	06/25/2026	Paydown		91,569	91,569	52,674	25,983		39,582		39,582		91,569				1,311	02/25/2047	1.A FM
..251563-FB-3	Deutsche Mortgage Securities I DMSI 2004-4 5AR1 5.642% 06/25/34	06/01/2026	Paydown		76,350	76,350	64,745	65,906		10,444		10,444		76,350				1,831	06/25/2034	1.A FM
..251563-FE-7	Deutsche Mortgage Securities I DMSI 2004-4 7AR2 4.213% 06/25/34	06/25/2026	Paydown		2,232	2,232	2,022	2,124		107		107		2,232				40	06/25/2034	1.A FM
..26845D-AD-7	EFMT 2024-NQM1 EFMT 2024-NQM1 A3 6.217% 11/25/69	06/01/2026	Paydown		219,224	219,224	220,458	220,797		(1,572)		(1,572)		219,224				5,102	11/25/2069	1.B
..26846C-AC-0	EFMT 2025-NQM1 EFMT 2025-NQM1 A3 6.023% 01/25/70	06/01/2026	Paydown		232,196	232,196	232,566	232,231		(35)		(35)		232,196				5,840	01/25/2070	1.B
..281914-AC-5	EFMT 2025-INV2 EFMT 2025-INV2 A3 5.792% 05/26/70	06/01/2026	Paydown		291,948	291,948	291,945	292,512		(564)		(564)		291,948				6,780	05/26/2070	1.C
..294751-BX-9	Equity One Mortgage Pass-Throu EQABS 2003-1 M1 4.860% 08/25/33	05/26/2026	Paydown		801	801	777	798		3		3		801				13	08/25/2033	1.A FM
..313926-WD-3	Fannie Mae REMIC Trust 2003-W1 FNW 2003-W1 M 2.236% 12/25/42	06/01/2026	Paydown		15,268	15,268	7,979	372		14,896		14,896		15,268				148	12/25/2042	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31659T-DF-9	Fieldstone Mortgage Investment FMIC 2005-1 M6 4.933% 03/25/35	06/25/2026	Paydown		13,823	13,823	9,576	10,809		3,014		3,014		13,823				27	03/25/2035	1.A FM
..31659T-DF-9	Fieldstone Mortgage Investment FMIC 2005-1 M6 4.933% 03/25/35	05/26/2026	Paydown		7,380	7,380	5,112	5,771		1,609		1,609		7,380				14	03/25/2035	1.A F
..31659X-AA-4	Fieldstone Mortgage Investment FMIC 2006-S1 A 4.203% 01/25/37	06/25/2026	Paydown		20,966	20,966	203	118		20,848		20,848		20,966				48	01/25/2037	1.A FM
..31659Y-AA-2	Fieldstone Mortgage Investment FMIC 2007-1 1A 4.020% 04/25/47	06/25/2026	Paydown		229,421	229,421	199,321	211,337		18,085		18,085		229,421				638	04/25/2047	1.A FM
..31684K-AB-9	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 B 5.925% 03/25/55	06/25/2026	Paydown		1,154,905	1,154,905	1,154,898	1,154,443		462		462		1,154,905				27,794	03/25/2055	1.D FE
..31684K-AC-7	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 C 6.025% 03/25/55	06/25/2026	Paydown		550,484	550,484	550,481	550,261		223		223		550,484				13,472	03/25/2055	1.G FE
..31684R-AC-2	FIGRE Trust 2025-HE7 FIGRE 2025-HE7 C 5.350% 11/25/55	06/25/2026	Paydown		799,816	799,816	796,485	798,041		1,774		1,774		799,816				17,662	11/25/2055	1.A
..316922-AA-1	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 A 5.758% 06/25/55	06/01/2026	Paydown		1,627,796	1,627,796	1,627,746	1,626,967		828		828		1,627,796				37,899	06/25/2055	1.A FE
..316922-AB-9	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 B 5.909% 06/25/55	06/01/2026	Paydown		133,609	133,609	133,608	133,549		60		60		133,609				3,192	06/25/2055	1.D FE
..316922-AC-7	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 C 6.109% 06/25/55	06/01/2026	Paydown		167,011	167,011	167,010	166,934		77		77		167,011				4,125	06/25/2055	1.G FE
..31739D-AA-2	Finance of America Structured A1 4.500% 08/25/73	06/25/2026	Paydown		12,033,802	12,033,802	11,490,417	10,067,878		(175,582)		(175,582)		12,033,802				239,034	08/25/2073	1.A FE
..32027L-AF-2	First Franklin Mortgage Loan T FFML 2006-FF14 A6 4.073% 10/25/36	06/25/2026	Paydown		28,817	28,817	19,251	21,166		7,650		7,650		28,817				246	10/25/2036	1.A FM
..32027N-JT-9	First Franklin Mortgage Loan T FFML 2004-FF5 A1 4.483% 08/25/34	06/25/2026	Paydown		110,334	110,334	106,455	106,544		3,790		3,790		110,334				1,493	08/25/2034	1.A FM
..32027N-NC-1	First Franklin Mortgage Loan T FFML 2004-FF11 M6 5.638% 01/25/35	05/26/2026	Paydown			(501)	(188)	(229)		(5)		(5)		(234)		234	234	5	01/25/2035	1.A FM
..32027N-NS-6	First Franklin Mortgage Loan T FFML 2004-FF8 M3 5.188% 10/25/34	06/25/2026	Paydown		35,976	35,976	35,442	35,667		308		308		35,976				797	10/25/2034	1.A FM
..32027N-VG-3	First Franklin Mortgage Loan T FFML 2005-FFH3 M5 4.933% 09/25/35	05/26/2026	Paydown			(1,012)	(733)	(764)		(11)		(11)		(774)		774	774	12	09/25/2035	1.A FM
..32028P-AG-0	First Franklin Mortgage Loan T FFML 2006-FF11 M1 4.138% 08/25/36	05/26/2026	Paydown			(5,541)	(3,339)	(3,602)						(3,602)		3,602	3,602	50	08/25/2036	1.A FM
..32029A-AE-7	First Franklin Mortgage Loan T FFML 2006-FF18 A2D 4.183% 12/25/37	06/25/2026	Paydown		23,122	23,122	21,481	5,058		1,611		1,611		23,122				319	12/25/2037	1.A FM
..32029G-AA-2	First Franklin Mortgage Loan T FFML 2007-FF2 A1 4.043% 03/25/37	06/25/2026	Paydown		196,147	196,147	101,506	100,385		95,762		95,762		196,147				1,427	03/25/2037	1.A FM
..32051G-2V-6	First Horizon Alternative Mort FHAMS 2006-FA2 1A1 4.263% 05/25/36	06/25/2026	Paydown		38,140	20,339	5,460	5,340		28,326		28,326		33,666		4,474	4,474	676	05/25/2036	1.A FM
..32051G-2Y-0	First Horizon Alternative Mort FHAMS 2006-FA2 1A4 5.500% 05/25/36	06/25/2026	Paydown				43	50		(50)		(50)						45	05/25/2036	6. *
..32051G-A8-8	First Horizon Alternative Mort FHAMS 2005-AA10 2A1 5.388% 12/25/35	06/01/2026	Paydown		53	77	60	60		12		12		72		(19)	(19)	1	12/25/2035	1.A FM
..32051G-PW-9	First Horizon Alternative Mort FHAMS 2005-AA6 1A1 4.760% 08/25/35	06/01/2026	Paydown		4,819	4,821	4,628	4,395		426		426		4,821		(2)	(2)	95	08/25/2035	1.A FM
..32051G-T2-1	First Horizon Alternative Mort FHAMS 2006-FA1 1A7 5.750% 04/25/36	06/01/2026	Paydown			23	10	8						8		(8)	(8)	1	04/25/2036	1.A FM
..32051G-YL-3	First Horizon Alternative Mort FHAMS 2005-FA8 1A6 4.413% 11/25/35	06/25/2026	Paydown		13,722	13,734	5,049	5,049		8,677		8,677		13,726		(4)	(4)	231	11/25/2035	1.A FM
..32052D-AC-5	First Horizon Alternative Mort FHAMS 2006-FA8 1A3 4.263% 02/25/37	06/25/2026	Paydown			39	9	7						7		(7)	(7)	1	02/25/2037	1.A FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..32052E-AA-7	First Horizon Mortgage Pass-Th FHASI 2006-AR3 1A1 3.690% 11/25/36	06/01/2026	Paydown			3,745	2,847	1,946		(54)		(54)		1,892		(1,892)	(1,892)	46	11/25/2036	1.A FM
..320520-AA-0	First Horizon Alternative Mort FHAMS 2006-AA5 A1 4.752% 09/25/36	06/01/2026	Paydown		1,524	1,524	854	740		784		784		1,524				34	09/25/2036	1.A FM
..32052W-AJ-8	First Horizon Alternative Mort FHAMS 2007-FA4 1A9 0.000% 08/25/37	05/01/2026	Paydown						10	(10)									08/25/2037	6. *
..32053E-AA-6	First Horizon Mortgage Pass-Th FHASI 2007-AR1 1A1 4.804% 05/25/37	04/01/2026	Paydown			5	2	1						1		(1)	(1)		05/25/2037	1.A FM
..35564K-HE-2	Freddie Mac STACR REMIC Trust STACR 2021-DNA5 M2 5.278% 01/25/34	06/25/2026	Paydown		1,477,115	1,477,115	1,455,388	1,472,710		4,405		4,405		1,477,115				33,492	01/25/2034	1.A
..35564K-KY-4	Freddie Mac STACR REMIC Trust STACR 2021-DNA6 M2 5.128% 10/25/41	06/25/2026	Paydown		346,487	346,487	325,563	339,988		6,499		6,499		346,487				7,657	10/25/2041	1.A
..35729P-HP-8	Fremont Home Loan Trust 2005-A FHLT 2005-A M4 4.783% 01/25/35	06/25/2026	Paydown		22,018	22,018	19,321	19,590		2,429		2,429		22,018				345	01/25/2035	1.A FM
..35729P-HQ-6	Fremont Home Loan Trust 2005-A FHLT 2005-A M5 4.813% 01/25/35	06/25/2026	Paydown			(2,570)	(932)	(1,315)		(37)		(37)		(1,352)		1,352	1,352		01/25/2035	5.C FM
..35729V-AA-5	Fremont Home Loan Trust 2006-D FHLT 2006-D 1A1 4.043% 11/25/36	06/25/2026	Paydown		2,253	2,253	1,272	1,263		990		990		2,253				21	11/25/2036	1.A FM
..35729V-AF-4	Fremont Home Loan Trust 2006-D FHLT 2006-D M1 4.108% 11/25/36	06/25/2026	Paydown			2,303	307	145		(151)		(151)		156		(156)	(156)	162	11/25/2036	1.A FM
..36167C-AA-4	GCAT 2019-RPL1 Trust GCAT 2019-RPL1 A1 2.650% 10/25/68	06/01/2026	Paydown		2,040	2,040	1,693	1,834		206		206		2,040				22	10/25/2068	1.A
..36168W-AA-9	GCAT 2022-NQM GCAT 2022-NQM5 A1 5.710% 08/25/67	06/01/2026	Paydown		3,964,202	3,964,202	3,838,847	3,930,326		33,877		33,877		3,964,202				91,547	08/25/2067	1.A
..36173Q-AA-5	GCAT 2025-INV2 Trust GCAT 2025-INV2 A1 6.000% 05/25/55	06/01/2026	Paydown		2,908,485	2,908,485	2,909,848	2,909,226		(741)		(741)		2,908,485				67,734	05/25/2055	1.A
..36185M-BJ-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR6 2A1 3.848% 11/19/35	06/01/2026	Paydown		1,454	22,214	8,867	16,302		540	7,185	(6,645)		9,658		(8,204)	(8,204)	365	11/19/2035	1.A FM
..36185M-EV-0	GMACM Mortgage Loan Trust 2006 GMACM 2006-AR2 2A1 3.441% 05/19/36	06/01/2026	Paydown		91,652	62,763	51,625	51,625		16,154		16,154		67,778		23,874	23,874	2,343	05/19/2036	1.A FM
..36185N-Q9-4	GMACM Mortgage Loan Trust 2003 GMACM 2003-GH2 B 5.500% 10/25/33	06/01/2026	Paydown		7,772	44,204	13,854	14,661		6,540		6,540		21,201		(13,430)	(13,430)	1,213	10/25/2033	1.A FM
..36190B-AB-5	GSMSC Pass-Through Trust 2009- GSMSC 2009-5R 1A2 3.888% 11/26/35	06/01/2026	Paydown		13,094	13,094	9,373	6,927		6,167		6,167		13,094				169	11/26/2035	1.A FM
..36190D-AB-1	GSMSC Pass-Through Trust 2009- GSMSC 2009-2R 1A2 5.142% 02/26/36	06/01/2026	Paydown		334,239	334,239	295,801	323,382		10,857		10,857		334,239				8,429	02/26/2036	1.A FM
..36190F-AE-0	GSMSC Pass-Through Trust 2009- GSMSC 2009-3R 2A2 5.790% 07/25/35	06/01/2026	Paydown		18,431	18,431	13,714	12,673		5,758		5,758		18,431				425	07/25/2035	1.A FM
..36190N-AF-0	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 3A2 6.600% 02/26/36	06/01/2026	Paydown		49,205	49,205	47,255	47,642		1,563		1,563		49,205				1,333	02/26/2036	2.C FM
..36228F-2Y-1	GSR Mortgage Loan Trust 2004-6 GSR 2004-6F B1 6.111% 05/25/34	06/01/2026	Paydown		1,099	2,699	1,471	1,595		462		462		2,057		(958)	(958)	69	05/25/2034	1.A FM
..36228F-4K-9	GSAA Home Equity Trust 2004-4 GSAA 2004-4 M2 5.713% 05/25/34	06/25/2026	Paydown		24,292	24,292	21,843	42,876		(18,584)		(18,584)		24,292				395	05/25/2034	1.A FM
..36228F-YH-3	GSR Mortgage Loan Trust 2003-1 GSR 2003-10 1A11 5.441% 10/25/33	06/01/2026	Paydown		31,091	31,091	31,073	30,549		541		541		31,091				594	10/25/2033	1.A FM
..362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 3.846% 03/25/47	06/01/2026	Paydown		1,240	397	344	251		465		465		716		524	524	17	03/25/2047	2.C FM
..362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 3.846% 03/25/47	05/01/2026	Paydown		36,600	34,626	29,967	21,913		13,446		13,446		35,360		1,240	1,240	144	03/25/2047	3.A FM
..3622EA-AC-4	GSAA Trust GSAA 2007-3 2A1A 3.870% 03/25/47	06/25/2026	Paydown		86,311	86,311	33,932	31,526		54,786		54,786		86,311				1,390	03/25/2047	1.A FM

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									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..3622EC-AB-2	GSAA Home Equity Trust 2007-5 GSAA 2007-5 2A1A 4.003% 04/25/47	06/25/2026	Paydown		87,563	87,563	79,275	82,491		5,072		5,072		87,563				426	04/25/2047	1.A FM
..3622EL-AA-4	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AV1 3.833% 11/25/36	06/25/2026	Paydown		9,159	9,159	3,049	2,235		6,923		6,923		9,159				36	11/25/2036	1.A FM
..3622EL-AF-3	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AF5A 6.502% 11/25/36	06/01/2026	Paydown		24,551	24,551	9,130	8,963		15,587		15,587		24,551				103	11/25/2036	1.A FM
..3622EQ-AA-3	GSAA Home Equity Trust 2007-1 GSAA 2007-1 1A1 3.923% 02/25/37	06/25/2026	Paydown		27,853	27,853	14,719	7,153		20,700		20,700		27,853				134	02/25/2037	1.A FM
..3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6 6.000% 05/25/37	06/01/2026	Paydown		1,577	2,774	2,107	2,082		385		385		2,468		(891)	(891)	70	05/25/2037	2.C FM
..3622N6-AA-7	GSR Mortgage Loan Trust 2007-A GSR 2007-AR2 1A1 4.055% 05/25/37	05/01/2026	Paydown		6,067					2,433		2,433		2,433		3,634	3,634	169	05/25/2037	2.C FM
..3622X7-AF-3	GSR Mortgage Loan Trust 2006-9 GSR 2006-9F 4A1 6.500% 10/25/36	06/01/2026	Paydown			675	230			(8)		(8)		222		(222)	(222)	12	10/25/2036	1.A FM
..362334-CN-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36	06/01/2026	Paydown		4,417	5,940	5,370	5,426		387		387		5,813		(1,396)	(1,396)	143	02/25/2036	3.A FM
..362334-CQ-5	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A4 5.750% 02/25/36	06/01/2026	Paydown		6,529	8,780	8,404	8,613		125		125		8,738		(2,210)	(2,210)	85	02/25/2036	5.B FM
..362334-HH-0	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 4A1 6.000% 03/25/36	06/01/2026	Paydown		178	2,407	2,191	1,831		63		63		1,895		(1,717)	(1,717)	48	03/25/2036	1.A FM
..362334-JL-9	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 1A5 5.500% 03/25/36	06/01/2026	Paydown		5,567	7,738	6,152	10,314	5,339	(5,373)		(34)		10,280		(4,713)	(4,713)	160	03/25/2036	6. FM
..362334-MF-8	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF4 6.621% 03/25/36	06/01/2026	Paydown		44,865	44,865	12,962	11,575		33,290		33,290		44,865				245	03/25/2036	1.A FM
..362334-MG-6	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF5 6.741% 03/25/36	06/01/2026	Paydown		3,747	3,747	1,955	1,003		2,744		2,744		3,747				20	03/25/2036	1.A FM
..362334-MH-4	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF6 6.504% 03/25/36	06/01/2026	Paydown		75,661	75,661	27,423	27,170		48,491		48,491		75,661				383	03/25/2036	1.A FM
..362334-NB-6	GSAA Trust GSAA 2006-7 AF2 5.995% 03/25/46	06/01/2026	Paydown		13,193	13,193	7,887	4,843		8,349		8,349		13,193				97	03/25/2046	1.A FM
..362334-NC-4	GSAA Trust GSAA 2006-7 AF3 6.720% 03/25/46	06/01/2026	Paydown		23,446	23,446	10,082	2,371		14,859		14,859		23,446				140	03/25/2046	1.A FM
..362334-ND-2	GSAA Trust GSAA 2006-7 AF4A 6.720% 03/25/46	06/01/2026	Paydown		20,126	20,126	13,525	9,547		10,579		10,579		20,126				149	03/25/2046	1.A FM
..362341-3C-1	GSMPS Mortgage Loan Trust 2006 GSMPS 2006-RP1 1AF1 4.113% 01/25/36	06/25/2026	Paydown		74,802	75,049	62,044	60,624		14,377		14,377		75,001		(199)	(199)	1,252	01/25/2036	1.A FM
..362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1 4.472% 01/25/36	06/01/2026	Paydown		41,953	37,210	34,511	37,189		6		6		37,195		4,758	4,758	872	01/25/2036	2.C FM
..362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1 4.472% 01/25/36	06/01/2026	Paydown		2,487	2,206	2,181	2,334		(146)		(146)		2,188		298	298	52	01/25/2036	4.C FM
..362341-4D-8	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A4 4.472% 01/25/36	06/01/2026	Paydown		11,209	10,124	9,165	10,157		(39)		(39)		10,118		1,091	1,091	230	01/25/2036	2.C FM
..362341-4V-8	GSAMP Trust 2006-HE1 GSAMP 2006-HE1 M3 4.423% 01/25/36	06/25/2026	Paydown			(655)	(527)	(535)		(5)		(5)		(539)		539	539	5	01/25/2036	1.A FM
..362341-6N-4	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 1A6 4.713% 02/25/36	06/25/2026	Paydown		7,658	8,348	17,921	75,040	2,754	(60,421)		(57,667)		17,373		(9,715)	(9,715)	200	02/25/2036	6. FM
..362341-8H-5	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 6A3 7.500% 02/25/36	06/01/2026	Paydown			617	155	115		(3)		(3)		112		(112)	(112)	16	02/25/2036	1.A FM
..362341-DS-5	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 2A1 4.063% 07/25/35	06/25/2026	Paydown		2,959	2,959	2,597	2,620		338		338		2,959				51	07/25/2035	1.A FM
..362341-DZ-9	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A6 4.093% 07/25/35	06/25/2026	Paydown		10,264	10,264	8,918	9,098		1,166		1,166		10,264				153	07/25/2035	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..362341-EM-7	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A18 5.500% 07/25/35	06/01/2026	Paydown		46,694	46,694	40,615	41,059		5,635		5,635		46,694				930	07/25/2035	1.A FM
..362341-FJ-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1 4.678% 07/25/35	06/01/2026	Paydown		30,195	30,195	20,866	18,376		11,820		11,820		30,196				618	07/25/2035	1.A FM
..362341-FN-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5 4.678% 07/25/35	06/01/2026	Paydown		125,443	125,443	78,452	73,016		52,428		52,428		125,444		(2)	(2)	2,569	07/25/2035	1.A FM
..362341-LL-1	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP3 1AF 4.113% 09/25/35	06/25/2026	Paydown		49,672	49,678	42,602	42,602		7,076		7,076		49,677		(5)	(5)	874	09/25/2035	1.A FM
..362341-MC-0	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3 4.561% 10/25/35	06/01/2026	Paydown		24,340	22,483	12,384	10,434		13,070		13,070		23,504		835	835	508	10/25/2035	1.A FM
..362341-Q4-4	GSR Mortgage Loan Trust 2005-9 GSR 2005-9F 1A2 4.263% 12/25/35	06/25/2026	Paydown		1,766	2,411	1,965	1,905		370		370		2,275		(508)	(508)	43	12/25/2035	1.A FM
..362341-RZ-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR6 3A1 4.298% 09/25/35	06/01/2026	Paydown		6,720	6,720	6,226	6,288		432		432		6,720				124	09/25/2035	1.A FM
..362341-WE-5	GSR Mortgage Loan Trust 2005-8 GSR 2005-8F 4A1 6.000% 11/25/35	05/01/2026	Paydown		10,151	5,895	2,062	2,062		6,667		6,667		8,728		1,422	1,422	346	11/25/2035	1.A FM
..362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1 4.597% 11/25/35	06/01/2026	Paydown		1,678	1,678	1,505	1,511		167		167		1,678				33	11/25/2035	1.A FM
..362341-ZU-6	GSAA Home Equity Trust 2005-14 GSAA 2005-14 2A2 4.263% 12/25/35	06/25/2026	Paydown		75,208	75,208	44,646	37,720		37,488		37,488		75,208				813	12/25/2035	1.A FM
..362351-AA-6	GSAA Home Equity Trust 2006-20 GSAA 2006-20 1A1 3.903% 12/25/46	06/25/2026	Paydown		17,864	17,864	5,878	4,597		13,267		13,267		17,864				96	12/25/2046	1.A FM
..362351-AC-2	GSAA Home Equity Trust 2006-20 GSAA 2006-20 2A1A 3.863% 12/25/46	06/25/2026	Paydown		47,685	47,685	32,825	23,809		23,877		23,877		47,685				174	12/25/2046	1.A FM
..362405-AP-7	GSAMP Trust 2006-SD2 GSAMP 2006-SD2 A3 4.463% 05/25/46	06/25/2026	Paydown		56,401	56,401	27,485	46,145		10,256		10,256		56,401				627	05/25/2046	1.A FM
..36242D-4T-7	GSR Mortgage Loan Trust 2005-A GSR 2005-AR3 3A1 5.873% 05/25/35	06/01/2026	Paydown		37,810	37,810	30,487	21,549		16,261		16,261		37,810				370	05/25/2035	1.A FM
..36242D-FH-1	GSR Mortgage Loan Trust 2004-1 GSR 2004-10F B2 6.040% 09/25/34	06/01/2026	Paydown			20,095	176	50	125			125		176		(176)	(176)		09/25/2034	6. FM
..36242D-JK-0	GSAA Home Equity Trust 2004-9 GSAA 2004-9 B1 8.263% 09/25/34	06/25/2026	Paydown			3,063	452	701		28		28		729		(729)	(729)		09/25/2034	1.A FM
..36242D-KR-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-12 1A1 4.103% 12/25/34	06/25/2026	Paydown		6,697	6,697	6,173	6,347		350		350		6,697				115	12/25/2034	1.A FM
..36242D-MB-6	GSR Mortgage Loan Trust 2004-1 GSR 2004-13F B1 6.783% 11/25/34	06/01/2026	Paydown			93,570	28,071	33,686		1,622		1,622		35,308		(35,308)	(35,308)	856	11/25/2034	1.A FM
..36242D-PB-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-14 1A1 4.093% 12/25/34	06/25/2026	Paydown		2,482	2,482	2,215	2,302		180		180		2,482				43	12/25/2034	1.A FM
..36242D-T5-2	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP2 1AF 4.113% 03/25/35	06/25/2026	Paydown		109,792	109,792	99,348	101,783		8,009		8,009		109,792				1,917	03/25/2035	1.A FM
..36242D-UM-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR1 2A1 6.333% 01/25/35	06/01/2026	Paydown		24,770	24,770	21,340	23,818		952		952		24,770				670	01/25/2035	1.A FM
..36242D-VF-7	GSR Mortgage Loan Trust 2005-1 GSR 2005-1F 2A3 6.000% 02/25/35	06/01/2026	Paydown		5,050	5,050	4,652	3,572		1,479		1,479		5,050				104	02/25/2035	1.A FM
..36242D-VF-7	GSR Mortgage Loan Trust 2005-1 GSR 2005-1F 2A3 6.000% 02/25/35	06/01/2026	Paydown		181	181	180	138		44		44		181				5	02/25/2035	2.C FM
..36242D-VF-7	GSR Mortgage Loan Trust 2005-1 GSR 2005-1F 2A3 6.000% 02/25/35	05/01/2026	Paydown		3,219	3,219	3,203	2,444		775		775		3,219				65	02/25/2035	3.A FM
..36242D-XG-3	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF 4.113% 01/25/35	06/25/2026	Paydown		514,496	523,612	452,466	446,836		75,430		75,430		522,266		(7,770)	(7,770)	8,960	01/25/2035	1.A FM
..36242D-Y3-1	GSR Mortgage Loan Trust 2005-4 GSR 2005-4F 6A1 6.500% 02/25/35	06/01/2026	Paydown		219	219	218	219						219				6	02/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36244S-AC-2	GSAA Home Equity Trust 2006-13 GSAA 2006-13 AF3 6.040% 07/25/36	06/01/2026	Paydown		8,288	8,288	2,386			5,902		5,902		8,288				44	07/25/2036	1.A FM
36245R-AA-7	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A1 4.003% 05/25/47	06/25/2026	Paydown		44,401	44,401	27,132	27,244		17,157		17,157		44,401				120	05/25/2047	1.A FM
36245R-AB-5	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A2 4.203% 05/25/47	06/25/2026	Paydown		37,052	37,052	23,070	22,997		14,055		14,055		37,052				185	05/25/2047	1.A FM
36245R-AF-6	GSAA Home Equity Trust 2007-6 GSAA 2007-6 A4 4.363% 05/25/47	06/25/2026	Paydown		6,439	6,439	4,344			2,095		2,095		6,439				18	05/25/2047	1.A FM
36249B-AC-4	GSAA Home Equity Trust 2007-7 GSAA 2007-7 2A1 3.850% 07/25/37	06/25/2026	Paydown		11,256	11,256	11,077	11,203		53		53		11,256				114	07/25/2037	1.A FM
36250B-AH-9	GS Mortgage-Backed Securities GSMBS 2014-EB1A 2A4 5.504% 07/25/44	06/01/2026	Paydown		75	113	113	113		(1)		(1)		113		(38)	(38)	2	07/25/2044	1.A
36251E-AH-2	GSMSC Resecuritization Trust 2 GSMSC 2015-1R 2B 4.549% 01/26/36	06/01/2026	Paydown		134,360	134,360	122,103	121,099		13,261		13,261		134,360				2,703	01/26/2036	1.A FM
362525-AB-3	GSMSC Pass-Through Trust 2009- GSMSC 2009-1R 1A2 5.497% 11/25/35	06/01/2026	Paydown		4,903	4,903	4,589	4,614		289		289		4,903				109	11/25/2035	1.A FM
362528-AA-9	GSMSC Pass-Through Trust 2008- GSMSC 2008-1R A1 3.474% 08/27/37	06/01/2026	Paydown		14,438	14,411	10,341	10,338		4,080		4,080		14,419		19	19	211	08/27/2037	1.A FM
362611-AF-2	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 3A3 6.250% 09/25/36	06/01/2026	Paydown		2,502	3,382	3,108	3,751		(264)		(264)		3,487		(985)	(985)	83	09/25/2036	5.C FM
362611-AP-0	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A4 6.500% 09/25/36	06/01/2026	Paydown		34,790	26,303	19,978	11,390		19,798		19,798		31,187		3,602	3,602	1,154	09/25/2036	1.A FM
362611-BR-5	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A17 6.000% 09/25/36	06/01/2026	Paydown		151,495	114,539	53,967	48,222		88,026		88,026		136,248		15,247	15,247	4,638	09/25/2036	1.A FM
362636-AW-2	GSR Mortgage Loan Trust 2007-2 GSR 2007-2F 3A6 6.000% 03/25/37	06/01/2026	Paydown			767	554	425		(12)		(12)		413		(413)	(413)	27	03/25/2037	3.C FM
362636-AW-2	GSR Mortgage Loan Trust 2007-2 GSR 2007-2F 3A6 6.000% 03/25/37	05/01/2026	Paydown			786	568	436		(9)		(9)		426		(426)	(426)	24	03/25/2037	4.A FM
362636-AW-2	GSR Mortgage Loan Trust 2007-2 GSR 2007-2F 3A6 6.000% 03/25/37	04/01/2026	Paydown		23,343	24,115	17,415	13,367		10,397		10,397		23,765		(422)	(422)	659	03/25/2037	4.B FM
36275E-AE-1	GS Mortgage-Backed Securities GSMBS 2025-DSC1 A3 5.278% 06/25/65	06/01/2026	Paydown		172,549	172,549	172,408	69,027		133		133		172,549				3,452	06/25/2065	1.F FE
362949-BP-3	GS Mortgage-Backed Securities GSMBS 2024-PJ7 A24 6.000% 11/25/54	06/01/2026	Paydown		105,997	105,997	105,500	105,997						105,997				2,474	11/25/2054	1.A
362957-AG-7	GS Mortgage-Backed Securities GSMBS 2025-PJ2 A 6.000% 07/25/55	06/01/2026	Paydown		6,008,816	6,008,816	6,017,122	6,017,122		(8,306)		(8,306)		6,008,816				142,999	07/25/2055	1.A
362960-AB-2	GS Mortgage-Backed Securities GSMBS 2025-SL1 A2 6.084% 11/25/67	06/25/2026	AAIA PRT Ded BMY Mod AAM		1,847,319	1,818,000	1,817,975	1,817,975						1,817,975		29,344	29,344	64,521	11/25/2067	1.A FE
36297N-AA-3	GSAMP Trust 2006-S3 GSAMP 2006-S3 A1 6.585% 05/25/36	06/01/2026	Paydown		16,819	16,819	468	199		16,619		16,619		16,819				10	05/25/2036	1.A FM
36297T-AE-2	GSR Mortgage Loan Trust 2006-A GSR 2006-AR2 3A1 5.419% 04/25/36	06/01/2026	Paydown		10,900	536	304	300		4,873		4,873		5,173		5,727	5,727	134	04/25/2036	1.A FM
36298N-AC-8	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 1A1 5.000% 08/25/36	06/01/2026	Paydown		2,419	2,508	2,069	1,490		982		982		2,472		(53)	(53)	42	08/25/2036	1.A FM
36298N-BX-1	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 5A2 7.100% 08/25/36	06/25/2026	Paydown				235	130		(15)		(15)		114		(114)	(114)	31	08/25/2036	5.C FE
367910-AW-6	GE-WMC Asset-Backed Pass-Throu GEWMC 2005-2 M1 4.423% 12/25/35	06/25/2026	Paydown			(7,813)	(5,821)	(6,167)		(475)		(475)		(6,641)		6,641	6,641	993	12/25/2035	1.A FM
38011A-AD-6	GMACM Home Equity Loan Trust 2 GMACM 2006-HE2 A4 7.471% 05/25/36	06/01/2026	Paydown		80,469	80,469	69,284	73,720		6,749		6,749		80,469				1,758	05/25/2036	1.A FM
38012T-AB-8	GMACM Home Equity Loan Trust 2 GMACM 2006-HE3 A2 5.750% 10/25/36	06/01/2026	Paydown		7,993	6,897	6,725	6,555		397		397		6,952		1,041	1,041	213	10/25/2036	1.D FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..39538B-AE-4	GreenPoint Mortgage Funding Tr GPMF 2006-AR6 A3A 4.203% 10/25/46	06/25/2026	Paydown		6,862	6,862	6,519	6,591		270		270		6,862				121	10/25/2046	1.A FM
..39538R-AB-5	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A2 4.203% 06/25/45	06/25/2026	Paydown		80,927	80,927	71,475	54,405		26,523		26,523		80,927				1,677	06/25/2045	1.A FM
..39538W-BE-7	GreenPoint Mortgage Funding Tr GPMF 2005-HY1 M1 4.588% 07/25/35	06/25/2026	Paydown		60,621	60,621	59,958	60,230		391		391		60,621				1,231	07/25/2035	1.A FM
..39538W-BY-3	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 4A1A 4.383% 10/25/45	06/25/2026	Paydown		24,298	24,298	18,250	14,356		9,941		9,941		24,298				508	10/25/2045	1.A FM
..39538W-EE-4	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 2A1 4.323% 11/25/45	06/25/2026	Paydown		19,705	19,317	11,051	10,242		9,259		9,259		19,501		205	205	300	11/25/2045	1.A FM
..39538W-EL-8	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 3A2 4.303% 11/25/46	06/25/2026	Paydown		726	726	367	245		481		481		726				18	11/25/2046	1.A FM
..39538W-EL-8	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 3A2 4.303% 11/25/46	05/26/2026	Paydown		719	719	363	243		476		476		719				15	11/25/2046	1.A F
..39538W-FH-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR1 A1A 4.343% 02/25/36	06/25/2026	Paydown		59,299	59,299	43,340	53,469		5,829		5,829		59,299				985	02/25/2036	1.A FM
..39538W-GC-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 2A1 4.183% 03/25/36	06/25/2026	Paydown		5,963	5,963	5,753	5,757		206		206		5,963				85	03/25/2036	1.A FM
..39538W-GF-9	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 G3A1 3.903% 03/25/36	06/25/2026	Paydown		224,775	224,775	218,332	218,415		6,360		6,360		224,775				3,220	03/25/2036	1.A FM
..39538W-GG-7	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 3A2 4.403% 03/25/36	06/25/2026	Paydown		2,223	2,223	812	813		1,410		1,410		2,223				33	03/25/2036	1.A FM
..39539M-AA-7	GreenPoint Mortgage Funding Tr GPMF 2007-AR3 A1 4.203% 06/25/37	06/25/2026	Paydown		14,091	14,091	11,339	12,089		2,002		2,002		14,091				248	06/25/2037	1.A FM
..403969-AE-8	HOMES 2025-AFC1 Trust HOMES 2025-AFC1 A3 6.031% 01/25/60	06/01/2026	Paydown		223,581	223,581	223,843	223,665		(84)		(84)		223,581				5,551	01/25/2060	1.F FE
..40431J-AA-1	HSI Asset Securitization Corp HASC 2007-OPT1 1A 3.903% 12/25/36	06/25/2026	Paydown		61,220	61,220	53,089	53,496		7,724		7,724		61,220				593	12/25/2036	1.A FM
..40431K-AF-7	HSI Asset Loan Obligation Trus HALO 2007-WF1 A6 6.350% 12/25/36	06/01/2026	Paydown		16,358	16,358	9,630	7,500		8,858		8,858		16,358				226	12/25/2036	1.A FM
..41161M-AA-8	HarborView Mortgage Loan Trust HVMLT 2006-5 1A1A 4.654% 07/19/47	06/01/2026	Paydown		18,222	16,240	5,603	5,233		12,363		12,363		17,596		626	626	380	07/19/2047	1.A FM
..41161P-BV-4	HarborView Mortgage Loan Trust HVMLT 2003-2 1A 4.494% 10/19/33	06/19/2026	Paydown		3,888	3,888	3,751	3,840		49		49		3,888				74	10/19/2033	1.A FM
..41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3 4.574% 11/19/34	05/19/2026	Paydown		4,480	4,480	3,418	3,793		687		687		4,480				78	11/19/2034	1.A FM
..41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3 4.574% 11/19/34	06/22/2026	Paydown		29,990	29,990	22,889	25,393		4,597		4,597		29,990				683	11/19/2034	1.B FM
..41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3 4.574% 11/19/34	05/19/2026	Paydown		781	781	601	666		115		115		781				15	11/19/2034	1.C FM
..41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3 4.574% 11/19/34	06/22/2026	Paydown		10,082	10,082	7,762	8,596		1,486		1,486		10,082				232	11/19/2034	1.E FM
..41161P-HJ-0	HarborView Mortgage Loan Trust HVMLT 2004-9 4A1A 4.514% 12/19/34	06/22/2026	Paydown		2,131	2,131	1,829	1,771		360		360		2,131				40	12/19/2034	1.A FM
..41161P-JG-9	HarborView Mortgage Loan Trust HVMLT 2004-9 4A3 4.554% 12/19/34	06/22/2026	Paydown		21,256	21,256	18,999	19,013		2,243		2,243		21,256				403	12/19/2034	1.A FM
..41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A 4.933% 02/25/36	06/01/2026	Paydown		15,899	15,899	13,484			2,415		2,415		15,899				259	02/25/2036	1.A FM
..41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A 4.933% 02/25/36	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		1,455,518	1,737,387	1,473,449			(8,389)		(8,389)		1,465,060		(9,541)	(9,541)	41,563	02/25/2036	1.A FM
..41161P-K6-9	HarborView Mortgage Loan Trust HVMLT 2006-2 3A1A 6.291% 02/25/36	06/01/2026	Paydown		2,599	2,599	2,634	12,641		(10,042)		(10,042)		2,599				62	02/25/2036	1.A FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..41161P-KA-0	HarborView Mortgage Loan Trust HVMLT 2004-11 2A2A 4.394% 01/19/35	06/22/2026	Paydown		7,350	7,350	6,053	5,066		2,284		2,284		7,350				75	01/19/2035	1.A FM
..41161P-KD-4	HarborView Mortgage Loan Trust HVMLT 2004-11 3A1A 4.454% 01/19/35	06/22/2026	Paydown		6,685	6,685	6,001	6,947		(262)		(262)		6,685				121	01/19/2035	3.C FM
..41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 4.514% 01/19/35	06/22/2026	Paydown		1,739	1,739	1,145	1,654		85		85		1,739				34	01/19/2035	1.A FM
..41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 4.514% 01/19/35	06/22/2026	Paydown		217	217	182	231		(14)		(14)		217				4	01/19/2035	5.A FM
..41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 4.514% 01/19/35	06/22/2026	Paydown		566	566	505	616		(51)		(51)		566				11	01/19/2035	5.B FM
..41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 4.514% 01/19/35	04/20/2026	Paydown		1,101	1,101	800	1,092		9		9		1,101				16	01/19/2035	1.A F
..41161P-L4-3	HarborView Mortgage Loan Trust HVMLT 2006-4 2A1A 4.154% 05/19/46	06/22/2026	Paydown		27,633	30,210	18,744	13,562		15,221		15,221		28,783		(1,150)	(1,150)	569	05/19/2046	1.A FM
..41161P-LD-3	HarborView Mortgage Loan Trust HVMLT 2005-1 2A1A 4.294% 03/19/35	06/22/2026	Paydown		13,374	13,374	12,508	12,766		608		608		13,374				233	03/19/2035	1.A FM
..41161P-LQ-4	HarborView Mortgage Loan Trust HVMLT 2005-2 1A 4.274% 05/19/35	04/20/2026	Paydown		25,119	25,119	10,898	6,555		18,564		18,564		25,119				395	05/19/2035	1.A FM
..41161P-QU-0	HarborView Mortgage Loan Trust HVMLT 2005-8 1A2A 4.414% 09/19/35	06/22/2026	Paydown		160,785	160,785	122,424	99,871		60,914		60,914		160,785				3,019	09/19/2035	1.A FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 4.374% 11/19/35	06/22/2026	Paydown		28,193	28,193	20,318	19,085		9,108		9,108		28,193				463	11/19/2035	1.A FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 4.374% 11/19/35	06/22/2026	Paydown		1,135	1,135	782	782		353		353		1,135				24	11/19/2035	1.C FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 4.374% 11/19/35	05/19/2026	Paydown		7,598	7,598	5,233	5,233		2,364		2,364		7,598				135	11/19/2035	1.E FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 4.374% 11/19/35	04/20/2026	Paydown		6,935	6,935	4,777	4,777		2,158		2,158		6,935				99	11/19/2035	1.F FM
..41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 5.766% 10/19/35	06/01/2026	Paydown		37,771	37,771	24,483	23,904		13,867		13,867		37,771				332	10/19/2035	1.A FM
..41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 5.766% 10/19/35	06/01/2026	Paydown		34,662	34,662	25,626	25,256		9,406		9,406		34,662				616	10/19/2035	3.B FM
..41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12 5.254% 10/19/35	06/22/2026	Paydown		53,780	53,780	39,250	35,915		17,865		17,865		53,780				966	10/19/2035	1.A FM
..41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12 5.254% 10/19/35	06/22/2026	Paydown		3,745	3,745	2,868	2,623		1,122		1,122		3,745				51	10/19/2035	1.F FM
..41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12 5.254% 10/19/35	05/19/2026	Paydown		23,849	23,849	18,263	16,705		7,144		7,144		23,849				245	10/19/2035	1.G FM
..41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12 5.254% 10/19/35	04/20/2026	Paydown		3,140	3,140	2,404	2,199		940		940		3,140				22	10/19/2035	2.A FM
..41161P-WB-5	HarborView Mortgage Loan Trust HVMLT 2005-13 2A11 4.314% 02/19/36	06/22/2026	Paydown		841	841	436	335		506		506		841				22	02/19/2036	1.A FM
..41161P-WC-3	HarborView Mortgage Loan Trust HVMLT 2005-13 2A12 5.294% 02/19/36	06/22/2026	Paydown		927	927	473	390		537		537		927				19	02/19/2036	1.A FM
..41161P-YX-5	HarborView Mortgage Loan Trust HVMLT 2005-16 2A1B 4.414% 01/19/36	06/22/2026	Paydown		1,452	1,452	1,447	1,252		200		200		1,452				11	01/19/2036	1.A Z
..41161U-AC-6	HarborView Mortgage Loan Trust HVMLT 2006-6 2A1A 4.320% 08/19/36	06/01/2026	Paydown		24,377	24,377	14,896	11,764		12,613		12,613		24,377				564	08/19/2036	1.A FM
..41162B-AA-1	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1A 4.594% 12/19/36	06/01/2026	Paydown		161,955	161,925	129,455	134,229		27,701		27,701		161,930		25	25	1,707	12/19/2036	1.A FM
..41162B-AB-9	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1B 4.694% 12/19/36	06/01/2026	Paydown		16	(54)	(18)		(18)	10		(8)		(8)		23	23		12/19/2036	6. FE

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..41162D-AD-1	HarborView Mortgage Loan Trust HVMLT 2006-12 2A13 4.234% 12/19/36	06/22/2026	Paydown		10,698	10,270	8,808	11,525		(1,311)		(1,311)		10,214		483	483	150	12/19/2036	5.C FM
..41162D-AF-6	HarborView Mortgage Loan Trust HVMLT 2006-12 2A2A 4.134% 01/19/38	06/22/2026	Paydown		220,427	220,427	197,001	206,828		13,599		13,599		220,427				2,989	01/19/2038	1.A FM
..41164L-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-2 2A1A 4.083% 05/25/38	06/25/2026	Paydown		146,583	146,583	116,264	116,264		30,319		30,319		146,583				2,462	05/25/2038	1.A FM
..41164M-AP-2	HarborView Mortgage Loan Trust HVMLT 2007-1 2AC2 4.174% 03/19/37	06/22/2026	Paydown		4,258	4,258	3,662	491	2,748	1,019		3,767		4,258				61	03/19/2037	1.A FM
..41164U-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1A 4.154% 05/19/37	06/22/2026	Paydown		45,027	45,027	41,875	42,237		2,790		2,790		45,027				635	05/19/2037	1.A FM
..41164U-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1A 4.154% 05/19/37	04/29/2026	Various		(35,370)											(35,370)	(35,370)	3,192	05/19/2037	1.A FM
..41164U-AD-1	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1C 4.334% 05/19/37	06/22/2026	Paydown		713	713				713		713		713				10	05/19/2037	6. *
..41165A-AD-4	HarborView Mortgage Loan Trust HVMLT 2007-5 A1C 4.314% 09/19/37	06/22/2026	Paydown		2,852	(8,157)	(1,620)	(880)		2,544		2,544		1,664		1,188	1,188	82	09/19/2037	1.A FM
..41165B-AA-8	HarborView Mortgage Loan Trust HVMLT 2007-6 1A1A 3.954% 08/19/37	06/22/2026	Paydown		453,374	452,368	374,335	375,846		76,687		76,687		452,533		840	840	5,492	08/19/2037	1.A FM
..437084-AV-8	Home Equity Asset Trust 2004-1 HEAT 2004-1 M1 4.708% 06/25/34	06/25/2026	Paydown		10,983	10,983	9,975	10,774		209		209		10,983				219	06/25/2034	1.A FM
..437084-CE-4	Home Equity Asset Trust HEAT 2004-3 M1 4.618% 08/25/34	06/25/2026	Paydown		83,386	83,386	58,381	80,539		2,846		2,846		83,386				1,538	08/25/2034	1.A FM
..43708A-AH-5	Home Equity Mortgage Loan Asse INHEL 2002-A M2 5.638% 05/25/33	06/25/2026	Paydown			4,987	2,494	2,921		74		74		2,995		(2,995)	(2,995)	120	05/25/2033	6. FM
..437096-AD-2	Home Equity Asset Trust 2006-5 HEAT 2006-5 2A3 4.063% 10/25/36	04/27/2026	Paydown		848	848	824	876		(28)		(28)		848				625	10/25/2036	1.A FM
..43709N-AD-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3 4.063% 01/25/37	06/25/2026	Paydown		119,065	119,065	99,444	102,231		16,834		16,834		119,065				979	01/25/2037	1.A FM
..43709X-AD-3	Home Equity Mortgage Loan Asse INABS 2006-E 2A2 4.003% 04/25/37	06/25/2026	Paydown		23,690	23,690	15,833	16,030		7,659		7,659		23,690				160	04/25/2037	1.A FM
..43709X-AE-1	Home Equity Mortgage Loan Asse INABS 2006-E 2A3 4.103% 04/25/37	04/29/2026	Various		232,217											232,217	232,217	5,678	04/25/2037	1.A FM
..43739E-AB-3	HomeBanc Mortgage Trust 2004-1 HMBT 2004-1 2A 4.623% 08/25/29	06/25/2026	Paydown		53,609	53,609	47,375	50,395		3,214		3,214		53,609				1,062	08/25/2029	1.A FM
..43789G-AA-9	Homeward Opportunities Fund Tr HOF 2024-RRTL2 A1 5.989% 09/25/39	06/25/2026	Paydown		25,370,154	25,370,154	25,415,725	25,383,807		(13,653)		(13,653)		25,370,154				624,715	09/25/2039	1.G FE
..44328B-AB-4	HSI Asset Securitization Corp HASC 2006-HE2 1A 4.023% 12/25/36	06/25/2026	Paydown		4,314	4,314	1,596	1,493		2,820		2,820		4,314				27	12/25/2036	1.A FM
..45254N-NP-8	Impac CMB Trust Series 2005-3 IMM 2005-3 A1 4.243% 08/25/35	06/25/2026	Paydown		32,547	32,547	24,457	26,030		6,517		6,517		32,547				565	08/25/2035	1.A FM
..45254N-PL-5	Impac CMB Trust Series 2005-4 IMM 2005-4 1M5 4.443% 05/25/35	06/25/2026	Paydown			2,200		60						60		(60)	(60)	81	05/25/2035	1.A FM
..45254N-PQ-4	Impac CMB Trust Series 2005-4 IMM 2005-4 1B1 5.063% 05/25/35	06/25/2026	Paydown		2,353	2,353		72		2,281		2,281		2,353				57	05/25/2035	1.A FM
..45254N-PU-5	Impac CMB Trust Series 2005-5 IMM 2005-5 A1 4.083% 08/25/35	06/25/2026	Paydown		154,797	154,797	144,736	144,859		9,938		9,938		154,797				3,261	08/25/2035	1.A FM
..45254N-PU-5	Impac CMB Trust Series 2005-5 IMM 2005-5 A1 4.083% 08/25/35	05/26/2026	Paydown		13,805	13,805	12,907	12,918		887		887		13,805				257	08/25/2035	1.A F
..45254N-PV-3	Impac CMB Trust Series 2005-5 IMM 2005-5 A2 3.983% 08/25/35	06/25/2026	Paydown		26,134	26,134	22,131	23,195		2,940		2,940		26,134				521	08/25/2035	1.A FM
..45254N-QA-8	Impac CMB Trust Series 2005-5 IMM 2005-5 M3 4.343% 08/25/35	06/25/2026	Paydown			2,938												220	08/25/2035	6. *

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45254N-RG-4	Impac CMB Trust Series 2005-8 IMM 2005-8 1A 4.283% 02/25/36	06/25/2026	Paydown		54,708	54,708	51,152	51,177		3,531		3,531		54,708				1,065	02/25/2036	1.A FM
45254N-RW-9	Impac CMB Trust Series 2005-8 IMM 2005-8 2M2 4.888% 02/25/36	06/25/2026	Paydown		3,095	3,095	2,750	2,948		147		147		3,095				64	02/25/2036	1.A FM
45254T-SS-4	Impac Secured Assets Corp Seri IMSA 2005-2 A2D 4.623% 03/25/36	06/25/2026	Paydown		26,855	28,118	20,392	18,701		8,991		8,991		27,692		(837)	(837)	487	03/25/2036	1.A FM
45254T-TP-9	Impac Secured Assets Trust 200 IMSA 2006-1 2A2 4.583% 05/25/36	06/25/2026	Paydown		5,840	5,840	5,654	5,655		185		185		5,840				113	05/25/2036	1.A FM
45254T-TZ-7	Impac Secured Assets Trust 200 IMSA 2006-1 2M2 4.693% 05/25/36	06/25/2026	Paydown		4,422	4,422	3,758	4,244		178		178		4,422				82	05/25/2036	1.A FM
452559-AC-1	Impac Secured Assets Trust 200 IMSA 2007-1 A3 4.243% 03/25/37	06/25/2026	Paydown		81,339	81,409	70,772	71,216		10,184		10,184		81,401		(61)	(61)	1,113	03/25/2037	1.A FM
45255R-AZ-0	Impac Secured Assets Trust 200 IMSA 2006-3 A7 4.303% 11/25/36	06/25/2026	Paydown		399,430	438,764	349,434	369,292		63,500		63,500		432,792		(33,361)	(33,361)	8,679	11/25/2036	1.A FM
45660L-3J-6	Residential Asset Securitizati RAST 2005-A15 1A3 5.750% 02/25/36	05/01/2026	Paydown		1,006	1,006	893	1,057		(51)		(51)		1,006				22	02/25/2036	3.A FM
45660L-3J-6	Residential Asset Securitizati RAST 2005-A15 1A3 5.750% 02/25/36	06/01/2026	Paydown		525	525	466	552		(27)		(27)		525				15	02/25/2036	3.B FM
45660L-4E-6	Residential Asset Securitizati RAST 2005-A15 3A1 5.750% 02/25/36	05/01/2026	Paydown		1,711	1,711	1,407	1,403		308		308		1,711				33	02/25/2036	1.G FM
45660L-4E-6	Residential Asset Securitizati RAST 2005-A15 3A1 5.750% 02/25/36	04/01/2026	Paydown		22,581	22,743	18,707	18,645		4,068		4,068		22,713		(132)	(132)	327	02/25/2036	3.A FM
45660L-4E-6	Residential Asset Securitizati RAST 2005-A15 3A1 5.750% 02/25/36	06/01/2026	Paydown		180,677	161,231	112,659			54,587		54,587		167,246		13,431	13,431	4,679	02/25/2036	4.A FM
45660L-4E-6	Residential Asset Securitizati RAST 2005-A15 3A1 5.750% 02/25/36	05/01/2026	Paydown		116,171	116,945	81,714			34,996		34,996		116,710		(538)	(538)	1,719	02/25/2036	4.B FM
45660L-4E-6	Residential Asset Securitizati RAST 2005-A15 3A1 5.750% 02/25/36	06/01/2026	Paydown		37,780	33,714	27,731	27,640		6,855		6,855		34,495		3,286	3,286	978	02/25/2036	5.C FM
45660L-4G-1	Residential Asset Securitizati RAST 2005-A15 5A1 5.750% 02/25/36	05/01/2026	Paydown			(59,454)	(20,260)	(17,307)		387		387		(16,920)		16,920	16,920	800	02/25/2036	1.A FM
45660L-4W-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR33 1A1 3.658% 01/25/36	06/01/2026	Paydown		7,036	7,036	5,229			1,807		1,807		7,036				94	01/25/2036	4.C FM
45660L-6K-0	Residential Asset Securitizati RAST 2006-A1 1A3 6.000% 04/25/36	06/01/2026	Paydown			(1)													04/25/2036	5.A FM
45660L-6K-0	Residential Asset Securitizati RAST 2006-A1 1A3 6.000% 04/25/36	05/01/2026	Paydown			(5,048)	(2,922)	(2,341)		53		53		(2,288)		2,288	2,288	59	04/25/2036	5.B FM
45660L-6K-0	Residential Asset Securitizati RAST 2006-A1 1A3 6.000% 04/25/36	04/01/2026	Paydown			(411)	(238)	(190)		3		3		(188)		188	188	2	04/25/2036	5.C FM
45660L-BW-8	Residential Asset Securitizati RAST 2004-A10 A2 5.500% 02/25/35	06/01/2026	Paydown		59,019	59,019	53,116	54,345		4,674		4,674		59,019				835	02/25/2035	1.A FM
45660L-CN-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR2 2A2A 4.443% 02/25/35	06/25/2026	Paydown		131,252	145,884	128,400	115,111		27,570		27,570		142,681		(11,430)	(11,430)	2,962	02/25/2035	2.C FM
45660L-F8-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR23 5A1 4.378% 11/25/35	06/01/2026	Paydown		24,152	24,152	20,011	16,630		7,523		7,523		24,152				492	11/25/2035	3.A FM
45660L-F8-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR23 5A1 4.378% 11/25/35	04/01/2026	Paydown		15,623	15,623	12,945	10,757		4,866		4,866		15,623				235	11/25/2035	3.B FM
45660L-GD-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A1 4.243% 04/25/35	06/25/2026	Paydown		7,459	7,459	5,781	5,740		1,718		1,718		7,459				114	04/25/2035	1.A FM
45660L-GQ-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR5 1A1 3.530% 05/25/35	04/01/2026	Paydown		329	329	269	342		(12)		(12)		329				4	05/25/2035	4.B FM
45660L-GQ-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR5 1A1 3.530% 05/25/35	06/01/2026	Paydown		633	633	517	656		(23)		(23)		633				10	05/25/2035	4.C FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45660L-JJ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR8 2A1A 4.223% 04/25/35	06/25/2026	Paydown		6,204	6,204	5,910	6,071		133		133		6,204				99	04/25/2035	4.A FM
..45660L-LR-8	IndyMac INDX Mortgage Loan Tru INDX 2005-AR7 6A1 3.365% 06/25/35	06/01/2026	Paydown		14,346	14,346	8,475	7,523		6,823		6,823		14,346				48	06/25/2035	1.A FM
..45660L-MG-1	IndyMac INDX Mortgage Loan Tru INDX 2005-AR12 2A1A 4.243% 07/25/35	06/25/2026	Paydown		11,153	11,153	10,149	10,170		983		983		11,153				164	07/25/2035	1.A FM
..45660L-MX-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1 4.591% 07/25/35	06/01/2026	Paydown		25,646	25,646	19,429	19,303		6,343		6,343		25,646				606	07/25/2035	1.A FM
..45660L-MX-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1 4.591% 07/25/35	05/01/2026	Paydown		82,760	82,760	62,700	62,292		20,468		20,468		82,760				1,642	07/25/2035	1.B FM
..45660L-MX-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1 4.591% 07/25/35	04/01/2026	Paydown		10,914	10,914	8,268	8,215		2,699		2,699		10,914				175	07/25/2035	1.C FM
..45660L-RU-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 1A1A 4.323% 07/25/35	06/25/2026	Paydown		87,136	87,136	67,434	58,749		28,387		28,387		87,136				1,596	07/25/2035	1.A FM
..45660L-SR-1	Residential Asset Securitizati RAST 2005-A8CB A3 5.500% 07/25/35	06/01/2026	Paydown		3,969	7,831	6,025	4,417		1,670		1,670		6,087		(2,118)	(2,118)	180	07/25/2035	2.C FM
..45660L-TS-8	Residential Asset Securitizati RAST 2005-A9 A5 5.500% 07/25/35	06/01/2026	Paydown			6,483	4,918	3,769	532	(195)		337		4,106		(4,106)	(4,106)	68	07/25/2035	5.C FM
..45660L-TS-8	Residential Asset Securitizati RAST 2005-A9 A5 5.500% 07/25/35	05/15/2026	Paydown		(36,158)	2,655	2,014	1,544	218	(12,528)		(12,310)		(10,767)		(25,391)	(25,391)	86	07/25/2035	6. FM
..45660L-TS-8	Residential Asset Securitizati RAST 2005-A9 A5 5.500% 07/25/35	05/01/2026	Paydown			2,537	1,925	1,475	208	(58)		150		1,625		(1,625)	(1,625)	6	07/25/2035	5.C F
..45660L-UZ-0	IndyMac INDX Mortgage Loan Tru INDX 2005-AR17 5A1 4.571% 09/25/35	06/01/2026	Paydown		11,380	11,380	8,416	7,650		3,730		3,730		11,380				98	09/25/2035	1.A FM
..45660L-VZ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1A1 4.383% 10/25/36	06/25/2026	Paydown		74,972	74,972	30,147	31,520		44,393	941	43,452		74,972				1,216	10/25/2036	1.A FM
..45660L-WD-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A 4.383% 10/25/36	06/25/2026	Paydown		293,600	293,600	170,217	139,489		154,111		154,111		293,600				5,632	10/25/2036	1.A FM
..45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 5.323% 10/25/36	06/25/2026	Paydown		201,136	201,136	101,157	91,543		109,593		109,593		201,136				4,086	10/25/2036	1.A FM
..45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 5.323% 10/25/36	06/25/2026	Paydown		21,731	21,731	12,958	10,956		10,775		10,775		21,731				463	10/25/2036	1.D FM
..45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 5.323% 10/25/36	05/26/2026	Paydown		2,798	2,798	1,668	1,411		1,387		1,387		2,798				50	10/25/2036	1.E FM
..45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 5.323% 10/25/36	04/27/2026	Paydown		2,332	2,332	1,391	1,176		1,156		1,156		2,332				33	10/25/2036	1.F FM
..45660L-WF-2	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A2C 4.983% 10/25/36	06/25/2026	Paydown		1,799	1,121	510	452		1,075		1,075		1,527		272	272	47	10/25/2036	1.A FM
..45660L-WS-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1X 0.000% 10/25/36	06/01/2026	Paydown					8		(8)		(8)							10/25/2036	5.C FE
..45660L-Y3-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR29 A2 3.571% 01/25/36	05/01/2026	Paydown		1,328	1,328				1,328		1,328		1,328				18	01/25/2036	6. *
..45660L-YE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR21 3A3 3.979% 10/25/35	05/01/2026	Paydown		348	348	279	324	600	(575)		25		348				6	10/25/2035	3.B FM
..45660L-YE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR21 3A3 3.979% 10/25/35	06/01/2026	Paydown		3,981	1,335	1,068	1,242	2,299	440		2,739		3,981				119	10/25/2035	4.B FM
..45660L-YE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR21 3A3 3.979% 10/25/35	04/01/2026	Paydown		247	247	198	230	426	(409)		17		247				3	10/25/2035	5.C FM
..45660L-YW-3	IndyMac INDB Mortgage Loan Tru INDB 2005-1 A1 4.363% 11/25/35	06/25/2026	Paydown		2,489	2,489	1,605	1,553		936		936		2,489				44	11/25/2035	5.A FM
..45660L-YX-1	IndyMac INDB Mortgage Loan Tru INDB_05-1-A2 4.483% 11/25/35	06/25/2026	Paydown		19	19	19	8		11		11		19					11/25/2035	1.A Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45660L-ZH-5	IndyMac INDA Mortgage Loan Tru INDA 2005-AR1 1A1 3.829% 11/25/35	06/01/2026	Paydown		3,298	3,298	2,809	2,044		1,254		1,254		3,298				53	11/25/2035	1.A FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 4.563% 11/25/34	06/25/2026	Paydown		1,764	1,764	1,526	1,565		200		200		1,764				22	11/25/2034	1.A FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 4.563% 11/25/34	06/25/2026	Paydown		264	264	234	242		22		22		264				3	11/25/2034	1.B FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 4.563% 11/25/34	06/25/2026	Paydown		2,662	2,662	2,366	2,448		213		213		2,662				33	11/25/2034	1.C FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 4.563% 11/25/34	05/26/2026	Paydown		590	590	526	544		46		46		590				6	11/25/2034	1.D FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 4.563% 11/25/34	06/25/2026	Paydown		331	331	295	305		26		26		331				5	11/25/2034	1.E FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 4.563% 11/25/34	05/26/2026	Paydown		1,684	1,684	1,530	1,571		113		113		1,684				16	11/25/2034	2.A FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 4.563% 11/25/34	06/25/2026	Paydown		3,084	3,084	2,802	2,877		208		208		3,084				44	11/25/2034	2.B FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 4.563% 11/25/34	06/25/2026	Paydown		1,015	1,015	931	953		63		63		1,015				13	11/25/2034	2.C FM
..45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 4.543% 12/25/34	06/25/2026	Paydown		3,721	3,721	2,679	2,639		1,083		1,083		3,721				68	12/25/2034	4.C FM
..45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 4.543% 12/25/34	06/25/2026	Paydown		25,312	25,312	20,664	19,080	2,230	4,002		6,232		25,312				463	12/25/2034	5.C FM
..45660N-6S-9	IndyMac INDX Mortgage Loan Tru INDX 2004-AR11 2A 4.356% 12/25/34	06/01/2026	Paydown		14,917	14,917	13,609	14,191		726		726		14,917				270	12/25/2034	1.A FM
..45660N-Q3-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR4 2A 4.872% 08/25/34	06/01/2026	Paydown		22,734	22,734	22,640	22,485		249		249		22,734				478	08/25/2034	1.A FM
..45660N-S4-8	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 2A1B 4.563% 08/25/34	06/25/2026	Paydown		87	87	66	66		21		21		87				2	08/25/2034	1.A FM
..45660N-T8-8	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A1 4.643% 09/25/34	06/25/2026	Paydown		11,156	11,156	9,509	9,626		1,531		1,531		11,156				207	09/25/2034	1.A FM
..45660N-T9-6	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A2 4.623% 09/25/34	06/25/2026	Paydown		33,625	33,625	30,247	29,630		3,995		3,995		33,625				622	09/25/2034	1.A FM
..456612-AC-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR6 2A1A 4.163% 06/25/46	06/25/2026	Paydown		114,847	114,847	98,840	99,391		15,456		15,456		114,847				1,412	06/25/2046	1.A FM
..45661E-AA-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1A 4.203% 04/25/46	06/25/2026	Paydown		74,501	74,501	61,328	61,811		12,690		12,690		74,501				986	04/25/2046	1.A FM
..45661E-AB-0	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1B 4.183% 04/25/46	06/25/2026	Paydown		30,956	30,956	26,216	26,277		4,679		4,679		30,956				410	04/25/2046	1.A FM
..45661E-AW-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR4 A1B 4.363% 05/25/46	06/25/2026	Paydown		27,956	27,956	33,314	33,720		(5,764)		(5,764)		27,956				431	05/25/2046	1.A FM
..45661E-AX-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR4 A1C 4.443% 05/25/46	06/25/2026	Paydown		2,111	2,110	45	45		2,065		2,065		2,111				39	05/25/2046	1.A FM
..45661E-CM-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR5 2A1 3.452% 05/25/36	06/01/2026	Paydown		218,689	218,689	203,496	211,916		6,773		6,773		218,689				3,332	05/25/2036	1.A FM
..45661E-DB-7	IndyMac INDX Mortgage Loan Tru INDX 2006-AR7 3A2 3.524% 05/25/36	06/01/2026	Paydown		4,740	4,740				4,740		4,740		4,740				130	05/25/2036	6. *
..45661E-GC-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 1A1 3.971% 06/25/36	06/01/2026	Paydown		93	(2,895)	(1,916)	(1,713)		75		75		(1,638)		1,731	1,731	39	06/25/2036	5.C FM
..45661E-GH-1	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 3A2 4.113% 06/25/36	06/25/2026	Paydown		24,691	24,691	23,254	23,252		1,439		1,439		24,691				463	06/25/2036	1.E FM
..45662D-AC-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR29 A3 4.103% 11/25/36	06/25/2026	Paydown		10,660	10,660	10,132	11,021		(361)		(361)		10,660		1	1	158	11/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45662F-AB-6	IndyMac INDA Mortgage Loan Tru INDA 2006-AR3 1A2 3.823% 12/25/36	06/01/2026	Paydown		989	989				989		989		989				14	12/25/2036	6. *
45662J-AC-6	IndyMac INDX Mortgage Loan Tru INDX 2006-R1 A3 3.716% 12/25/35	06/01/2026	Paydown		37,539	37,539	33,574	33,870		3,669		3,669		37,539				394	12/25/2035	1.A FM
456654-AB-8	IndyMac IMJA Mortgage Loan Tru IMJA 2007-A2 1A2 6.000% 10/25/37	04/01/2026	Paydown			(2,473)	(8)	(8)						(8)				5	10/25/2037	1.A FM
45672-AD-6	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR1 2A2 3.660% 06/25/37	06/01/2026	Paydown		1,470	32,696				1,470		1,470		1,470				490	06/25/2037	6. *
456673-AA-0	IndyMac INDA Mortgage Loan Tru INDA 2007-AR3 1A1 4.808% 07/25/37	06/01/2026	Paydown		77,915	75,707	64,761	61,528		14,602		14,602		76,130		1,785	1,785	1,624	07/25/2037	1.A FM
456674-AA-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 1A1 4.588% 08/25/37	06/01/2026	Paydown		241,763	241,763	209,761	201,817		39,946		39,946		241,763				4,029	08/25/2037	1.A FM
456674-AD-2	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 2A2 4.892% 08/25/37	06/01/2026	Paydown		20	71	4	4		19		19		23		(3)	(3)	1	08/25/2037	1.A FM
45667Q-AB-7	IndyMac INDX Mortgage Loan Tru INDX 2006-AR31 A2 3.906% 11/25/36	06/01/2026	Paydown		1,929	176	9	9		1,832		1,832		1,841		88	88	110	11/25/2036	1.A FM
45667S-AM-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR35 2A1B 4.223% 01/25/37	06/25/2026	Paydown		17	53				17		17		17					01/25/2037	6. *
45667W-AA-6	IndyMac INDX Mortgage Loan Tru INDX 2006-FLX1 A1 4.183% 11/25/36	06/25/2026	Paydown		55,811	55,811	47,519	51,044		4,767		4,767		55,811				1,025	11/25/2036	1.A FM
456681-AE-5	IndyMac INDX Mortgage Loan Tru INDX 2007-AR13 4A1 3.288% 07/25/37	06/01/2026	Paydown		3,475	3,458	2,243	2,238		1,226		1,226		3,464		11	11	42	07/25/2037	1.A FM
45668G-AE-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR14 1A3B 4.363% 11/25/46	06/25/2026	Paydown			40	40	40						40		(40)	(40)		11/25/2046	1.A FM
45668L-AA-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR37 1A1 4.228% 02/25/37	06/01/2026	Paydown		9,542	9,542	8,585	8,518		1,024		1,024		9,542				149	02/25/2037	3.A FM
45668L-AA-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR37 1A1 4.228% 02/25/37	04/01/2026	Paydown		3,773	3,773	3,395	3,368		405		405		3,773				40	02/25/2037	3.B FM
45669N-AT-3	IndyMac INDX Mortgage Loan Tru INDX 2007-AR19 3A1 3.833% 09/25/37	06/01/2026	Paydown		70,829	63,841	43,611	39,943		26,548		26,548		66,492		4,337	4,337	1,194	09/25/2037	1.A FM
45669Y-AC-6	IndyMac INDX Mortgage Loan Tru INDX 2007-AR9 2A1 3.692% 04/25/37	06/01/2026	Paydown		119,406	102,166	65,827	65,275		43,203		43,203		108,478		10,928	10,928	1,664	04/25/2037	1.A FM
45669Y-AT-9	IndyMac INDX Mortgage Loan Tru INDX 2007-AR9 3A2 3.268% 04/25/37	06/01/2026	Paydown		2,777	2,723				2,777		2,777		2,777				40	04/25/2037	6. *
45670C-AC-1	IndyMac INDX Mortgage Loan Tru INDX 2007-AR7 2A1 3.077% 06/25/37	06/01/2026	Paydown		2,085	2,084	1,627	1,652		432		432		2,084				31	06/25/2037	1.A FM
45670E-AA-1	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR2 A1 3.913% 03/25/47	06/25/2026	Paydown		18,522	18,291	12,024	11,858		6,516		6,516		18,374		148	148	452	03/25/2047	1.A FM
45670N-AA-1	IndyMac INDA Mortgage Loan Tru INDA 2007-AR7 1A1 3.351% 11/25/37	06/01/2026	Paydown		22,619	22,619	18,075	17,834		4,784		4,784		22,619				316	11/25/2037	1.A FM
45670R-AC-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR6 2A1 3.934% 10/25/37	06/01/2026	Paydown		75,078	75,078	71,040	72,992		2,086		2,086		75,078				1,462	10/25/2037	5.C FM
46593N-BK-0	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B1 6.578% 07/25/55	06/01/2026	Paydown		34,086	34,086	35,088	34,962		(876)		(876)		34,086				937	07/25/2055	1.A
46593N-BN-4	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B2 6.578% 07/25/55	06/01/2026	Paydown		14,143	14,143	14,510	14,460		(317)		(317)		14,143				389	07/25/2055	1.A
466247-F5-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A1 3A2 5.299% 02/25/36	06/01/2026	Paydown		54,738	54,738	47,237	33,302		21,436		21,436		54,738				1,280	02/25/2036	1.A FM
466247-J4-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A1 4.903% 04/25/36	06/01/2026	Paydown		24,477	24,477	21,693	21,047		3,430		3,430		24,477				511	04/25/2036	3.A FM
466247-J5-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A2 4.903% 04/25/36	06/01/2026	Paydown		55,954	55,954	52,207	49,768		6,186		6,186		55,954				1,168	04/25/2036	2.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..466247-JW-4	JP Morgan Mortgage Trust 2004- JPMMT 2004-S2 4A6 6.500% 11/25/34	04/01/2026	Paydown		48,392	48,392	43,714	43,714		4,678		4,678		48,392				1,048	11/25/2034	3.C FM
..466247-JW-4	JP Morgan Mortgage Trust 2004- JPMMT 2004-S2 4A6 6.500% 11/25/34	06/01/2026	Paydown		23,260	23,260	21,012	21,012		2,249		2,249		23,260				698	11/25/2034	4.A FM
..466247-QP-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 7CA1 5.497% 06/25/35	06/01/2026	Paydown		90,882	90,882	82,107	79,020		11,862		11,862		90,882				2,386	06/25/2035	1.A FM
..466247-RD-7	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 1B2 5.152% 06/25/35	04/01/2026	Paydown			15													06/25/2035	1.A FM
..466247-TQ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A1 5.933% 08/25/35	06/01/2026	Paydown		6,386	6,386	6,351	6,326		60		60		6,386				159	08/25/2035	1.A FM
..466247-TT-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A4 5.933% 08/25/35	06/01/2026	Paydown		19,579	19,579	16,600	19,994		(415)		(415)		19,579				488	08/25/2035	1.A FM
..466247-TZ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 4A1 5.175% 09/25/35	06/01/2026	Paydown		1,986	1,986	1,762	1,463		522		522		1,986				43	09/25/2035	1.A FM
..466247-UG-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 7A1 5.090% 08/25/35	06/01/2026	Paydown		3,796	3,796	4,048	3,687	812	264	967	109		3,796				81	08/25/2035	5.C FM
..466247-WK-5	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A3 5.194% 10/25/35	06/01/2026	Paydown		2,580	2,580	2,176	2,187		392		392		2,580				59	10/25/2035	1.A FM
..466247-WL-3	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A4 5.194% 10/25/35	06/01/2026	Paydown		4,152	4,152	4,160	4,154		(2)		(2)		4,152				95	10/25/2035	3.A FM
..466247-WS-8	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 2A5 5.375% 10/25/35	06/01/2026	Paydown		51,312	51,312	46,525	46,049		5,263		5,263		51,312				1,158	10/25/2035	1.A FM
..466247-WT-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 3A1 5.497% 10/25/35	06/01/2026	Paydown		1,077	1,077	1,074	1,079		(2)		(2)		1,077				24	10/25/2035	1.B FM
..466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1 5.865% 10/25/35	04/01/2026	Paydown			(3,583)	(350)	(602)		1		1		(601)		601	601		10/25/2035	1.A FM
..466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1 5.865% 10/25/35	04/01/2026	Paydown			(1,118)	(706)	(793)		(2)		(2)		(795)		795	795		10/25/2035	6. FM
..466247-XK-4	JP Morgan Mortgage Trust 2005- JPMMT 2005-ALT1 3A1 5.336% 10/25/35	06/01/2026	Paydown		1,787	1,792	1,290	1,175		616		616		1,791		(3)	(3)	38	10/25/2035	1.A FM
..466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 4.726% 11/25/35	06/01/2026	Paydown		11,598	11,815	9,330	8,520		3,233		3,233		11,754		(156)	(156)	259	11/25/2035	1.A FM
..466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 4.726% 11/25/35	06/01/2026	Paydown		6,611	6,611	6,261	5,734		877		877		6,611				148	11/25/2035	2.C FM
..466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 4.726% 11/25/35	05/01/2026	Paydown		4,849	5,063	4,795	4,391		642		642		5,033		(185)	(185)	86	11/25/2035	3.A FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.181% 11/25/35	06/01/2026	Paydown		2,384	2,384	2,217	2,023		360		360		2,384				62	11/25/2035	1.E FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.181% 11/25/35	05/01/2026	Paydown		1,177	1,177	1,095	999		178		178		1,177				25	11/25/2035	1.F FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.181% 11/25/35	04/01/2026	Paydown		571	571	531	484		86		86		571				10	11/25/2035	1.G FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.181% 11/25/35	06/01/2026	Paydown		58,035	58,035	55,809	50,401		7,634		7,634		58,035				1,365	11/25/2035	2.C FM
..46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 4.438% 10/25/35	05/26/2026	Paydown			(7,045)	(898)	(1,422)		(37)		(37)		(1,459)		1,459	1,459	1	10/25/2035	1.A FM
..46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 4.438% 10/25/35	05/26/2026	Paydown			(2,196)	(1,396)	(1,554)		(20)		(20)		(1,575)		1,575	1,575		10/25/2035	6. FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	06/01/2026	Paydown		651	651	526	431		220		220		651				21	12/25/2035	3.A FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	05/01/2026	Paydown		362	362	293	240		122		122		362				10	12/25/2035	3.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	06/01/2026	Paydown		1,147	1,147	1,042	833		314		314		1,147				37	12/25/2035	5.C FM
..46627M-CS-4	JP Morgan Alternative Loan Tru JPALT 2006-A1 1A1 4.223% 03/25/36	06/25/2026	Paydown		20,498	20,498	19,091	18,554		1,945		1,945		20,498				430	03/25/2036	1.A FM
..46627M-CU-9	JP Morgan Alternative Loan Tru JPALT 2006-A1 2A1 4.781% 03/25/36	06/01/2026	Paydown		30,741	31,570	25,554	22,419		8,907		8,907		31,326		(585)	(585)	690	03/25/2036	1.A FM
..46627M-CZ-8	JP Morgan Alternative Loan Tru JPALT 2006-A1 3A2 5.032% 03/25/36	06/01/2026	Paydown		11,968	11,968	3,590	2,110		9,859		9,859		11,968				279	03/25/2036	1.A FM
..46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7 5.750% 03/25/36	06/01/2026	Paydown		4,993	4,993	2,744	2,446		2,546		2,546		4,993				116	03/25/2036	1.A FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	06/01/2026	Paydown		14,952	14,952	11,476	6,907		8,044		8,044		14,952				388	03/25/2036	1.A FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	05/01/2026	Paydown		7,364	7,364	5,680	3,739		3,626		3,626		7,364				184	03/25/2036	1.B FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	04/01/2026	Paydown		1,570	1,570	1,211	797		773		773		1,570				31	03/25/2036	1.F FM
..46627M-ER-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A19 6.500% 03/25/36	06/01/2026	Paydown		10,490	10,490	8,513	5,252		5,238		5,238		10,490				285	03/25/2036	1.A FM
..46627M-FU-6	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A3 6.030% 03/25/36	06/01/2026	Paydown		10,518	10,395	9,421	12,721		(2,384)		(2,384)		10,337		181	181	179	03/25/2036	5.C FM
..46627M-FV-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A4 6.180% 03/25/36	06/01/2026	Paydown			1,710	1,456	1,509		9		9		1,518		(1,518)	(1,518)	31	03/25/2036	1.A FM
..466287-AR-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 3A1 4.164% 03/25/37	06/01/2026	Paydown		41,402	41,402	36,784	51,068		(9,665)		(9,665)		41,402				571	03/25/2037	1.A FM
..466287-BD-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 1A1B 3.883% 03/25/37	05/25/2026	Paydown		1,877	1,877				1,877		1,877		1,877				26	03/25/2037	6. *
..46628B-AD-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 1A2 3.896% 10/25/36	06/01/2026	Paydown		6,128	6,130	5,668	4,920		1,210		1,210		6,130		(2)	(2)	40	10/25/2036	4.B FM
..46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1 4.190% 10/25/36	06/01/2026	Paydown		6,496	6,496	4,027	3,961		2,535		2,535		6,496				114	10/25/2036	1.A FM
..46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1 4.190% 10/25/36	06/01/2026	Paydown		2,026	2,026	1,509	1,499		527		527		2,026				36	10/25/2036	5.C FM
..46628B-CC-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 4A1 5.857% 10/25/36	06/01/2026	Paydown		5,678	5,683	4,804	4,372		1,310		1,310		5,682		(4)	(4)	111	10/25/2036	1.A FM
..46628K-AA-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 1A1 4.924% 05/25/36	06/01/2026	Paydown		152,243	152,243	130,761	128,438		23,805		23,805		152,243				3,139	05/25/2036	1.A FM
..46628K-AE-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 2A3 4.785% 05/25/36	06/01/2026	Paydown		7,575	7,575	6,573	6,298		1,277		1,277		7,575				154	05/25/2036	1.A FM
..46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2 4.314% 05/25/36	06/01/2026	Paydown		69,834	31,102	27,856	26,717		9,969		9,969		36,686		33,148	33,148	1,030	05/25/2036	1.A FM
..46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2 4.314% 05/25/36	06/01/2026	Paydown		1,662	1,662	1,567	1,503		158		158		1,662				24	05/25/2036	1.B FM
..46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2 4.314% 05/25/36	05/01/2026	Paydown		10,748	3,048	2,874	2,758		1,053		1,053		3,811		6,937	6,937	170	05/25/2036	1.C FM
..46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2 4.314% 05/25/36	04/01/2026	Paydown		1,473	1,473	1,389	1,333		140		140		1,473				11	05/25/2036	1.D FM
..46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3 4.314% 05/25/36	06/01/2026	Paydown		73,530	32,748	26,311	25,135		17,321		17,321		42,456		31,074	31,074	1,921	05/25/2036	1.A FM
..46628T-AD-3	JP Morgan Mortgage Acquisition JPMAC 2006-WMC2 A4 4.063% 07/25/36	06/25/2026	Paydown		93,087	93,087	43,925	43,928		49,159		49,159		93,087				599	07/25/2036	1.A FM
..46628T-AE-1	JP Morgan Mortgage Acquisition JPMAC 2006-WMC2 A5 4.263% 07/25/36	06/25/2026	Paydown		98,489	98,489	46,579	46,575		51,915		51,915		98,489				634	07/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46629A-AK-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A10 6.500% 08/25/36	05/01/2026	Paydown			(57)	(47)	(18)		1		1		(17)		17	17	1	08/25/2036	1.A FM
..46629A-AL-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A11 6.500% 08/25/36	05/01/2026	Paydown			(63)	(41)	(20)		1		1		(19)		19	19	1	08/25/2036	1.A FM
..46629C-AA-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 1A1 6.540% 08/25/36	06/01/2026	Paydown		3,714	3,714	2,259	1,934		1,780		1,780		3,714				97	08/25/2036	1.A FM
..46629C-AB-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A1 5.270% 08/25/36	06/01/2026	Paydown		70,406	70,406	65,426	61,556		8,849		8,849		70,406				1,498	08/25/2036	5.C FM
..46629C-AC-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A2 5.270% 08/25/36	06/01/2026	Paydown		7,509	7,509	5,508	4,328		3,181		3,181		7,509				160	08/25/2036	1.A FM
..46629C-AE-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A4 5.270% 08/25/36	06/01/2026	Paydown		25,448	25,448	20,181	18,648		6,801		6,801		25,448				196	08/25/2036	1.A FM
..46629C-AL-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A5 4.696% 08/25/36	06/01/2026	Paydown		3,743	3,743	3,462	3,254		489		489		3,743				76	08/25/2036	2.B FM
..46629C-AL-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A5 4.696% 08/25/36	04/01/2026	Paydown		1,931	1,931	1,786	1,678		252		252		1,931				31	08/25/2036	2.C FM
..46629C-AM-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A6 4.696% 08/25/36	06/01/2026	Paydown		27,280	27,280	22,826	21,607		5,673		5,673		27,280				512	08/25/2036	1.A FM
..46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 4.995% 08/25/36	06/01/2026	Paydown		94,046	94,046	79,876			14,171		14,171		94,046				1,504	08/25/2036	1.F FM
..46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 4.995% 08/25/36	06/01/2026	Paydown		129,488	129,488	118,623	111,569		17,919		17,919		129,488				2,633	08/25/2036	2.C FM
..46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 4.995% 08/25/36	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		1,979,787	2,424,282	2,059,000			(7,032)		(7,032)		2,051,967		(72,180)	(72,180)	59,432	08/25/2036	1.F FM
..46629D-AH-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A1R 4.388% 01/25/37	06/01/2026	Paydown		2,440	2,440	1,976			464		464		2,440				36	01/25/2037	1.A FM
..46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4 4.388% 01/25/37	06/01/2026	Paydown		4,033	4,033	3,482	3,470		563		563		4,033				44	01/25/2037	1.F FM
..46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4 4.388% 01/25/37	05/01/2026	Paydown		28,802	28,802	24,872	24,784		4,018		4,018		28,802				196	01/25/2037	1.G FM
..46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4 4.388% 01/25/37	06/01/2026	Paydown		21,117	21,117	20,585	20,480		637		637		21,117				154	01/25/2037	5.C FM
..46629D-BJ-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 3A3M 5.241% 01/25/37	06/01/2026	Paydown		12,145	12,145	10,381	10,029		2,116		2,116		12,145				263	01/25/2037	1.A FM
..46629D-BM-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 4A1 4.101% 01/25/37	06/01/2026	Paydown		19,202	19,202	15,375	14,850		4,351		4,351		19,202				328	01/25/2037	1.A FM
..46629E-AG-8	JP Morgan Alternative Loan Tru JPALT 2006-A4 A7 4.017% 09/25/36	06/01/2026	Paydown		381,236	360,558	319,873	319,902		43,001		43,001		362,903		18,333	18,333	5,727	09/25/2036	1.A FM
..46629N-AD-5	JP Morgan Mortgage Acquisition JPMAC 2006-RM1 A3 4.003% 08/25/36	06/25/2026	Paydown		55,369	55,369	24,639	24,497		30,872		30,872		55,369				400	08/25/2036	1.A FM
..46629Q-AE-6	JP Morgan Mortgage Acquisition JPMAC 2006-CH2 AF4 6.263% 10/25/36	06/01/2026	Paydown		93,212	93,212	57,577	52,017		41,195		41,195		93,212				611	10/25/2036	1.A FM
..46629S-AE-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-S4 A5 6.000% 01/25/37	06/01/2026	Paydown			(859)	(646)	(309)		11		11		(298)		298	298	18	01/25/2037	1.A FM
..46630G-AC-5	JP Morgan Alternative Loan Tru JPALT 2008-R4 2A1 4.263% 06/27/37	06/25/2026	Paydown		17,722	17,722	11,383	10,628		7,094		7,094		17,722				337	06/27/2037	1.A FM
..46630G-AH-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 3A2 4.847% 07/25/35	06/01/2026	Paydown		19,076	19,076	15,756	17,005		2,071		2,071		19,076				404	07/25/2035	1.A FM
..46630G-AT-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A3 5.812% 07/25/35	06/01/2026	Paydown		2,667	2,667	2,491	2,634		33		33		2,667				65	07/25/2035	1.A FM
..46630G-AW-5	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A6 5.812% 07/25/35	06/01/2026	Paydown		1,924	1,924	1,791	1,792		132		132		1,924				47	07/25/2035	1.A FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46630G-BD-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 7A3 5.487% 07/25/35	06/01/2026	Paydown		33,488	33,488	32,044			1,444		1,444		33,488				618	07/25/2035	1.A FM
..46630K-AF-3	JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF6 4.163% 03/25/47	06/01/2026	Paydown		11,530	11,530	7,648			3,883		3,883		11,530				111	03/25/2047	1.A FM
..46630L-AG-9	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 AF6 4.319% 11/25/36	06/01/2026	Paydown		416	416	410	411		6		6		416				8	11/25/2036	1.A FM
..46630M-AG-7	JP Morgan Mortgage Acquisition JPMAC 2007-CH2 AF6 4.071% 01/25/37	06/01/2026	Paydown		4,494	4,494	2,174	1,998		2,496		2,496		4,494				44	01/25/2037	1.A FM
..46630P-AG-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 2A3 5.181% 04/25/37	06/01/2026	Paydown		80,446	80,446	61,982	58,071		22,375		22,375		80,446				1,575	04/25/2037	1.A FM
..46630P-BB-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 4A2 4.675% 04/25/37	06/01/2026	Paydown		13,066	13,066	10,967	10,896		2,170		2,170		13,066				224	04/25/2037	1.A FM
..46630U-AC-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 2A1 4.709% 05/25/37	06/01/2026	Paydown		14,752	14,752	12,327	12,145		2,607		2,607		14,752				330	05/25/2037	1.A FM
..46630U-AM-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 3A2 4.606% 05/25/37	06/01/2026	Paydown		6,384	5,043	4,797	4,473		726		726		5,200		1,184	1,184	161	05/25/2037	1.A FM
..46630W-AC-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A3 6.000% 06/25/37	06/01/2026	Paydown			6,131	2,772	2,262		(59)		(59)		2,203		(2,203)	(2,203)	118	06/25/2037	1.A FM
..46630W-AD-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A4 4.363% 06/25/37	06/25/2026	Paydown			4,411	1,003	689		(18)		(18)		671		(671)	(671)	62	06/25/2037	1.A FM
..46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1 4.491% 06/25/37	06/01/2026	Paydown		26,312	26,312	20,968			5,344		5,344		26,312				456	06/25/2037	1.A FM
..46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1 4.491% 06/25/37	06/01/2026	Paydown		54,572	54,572	50,256	49,268		5,303		5,303		54,572				756	06/25/2037	3.A FM
..46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1 4.491% 06/25/37	04/01/2026	Paydown		3,629	3,629	3,342	3,276		353		353		3,629				28	06/25/2037	3.B FM
..46632B-AE-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-A5 2A1 2.595% 10/25/37	06/01/2026	Paydown		28,875	28,875	21,971	22,538		6,337		6,337		28,875				340	10/25/2037	3.C FM
..46634D-CP-1	JP Morgan Resecuritization Tru JPMRR 2010-1 6A9 5.235% 09/26/35	06/01/2026	Paydown		21,381	21,386	19,868	19,931		1,454		1,454		21,386		(5)	(5)	385	09/26/2035	1.A FM
..46635A-AH-6	JP Morgan Resecuritization Tru JPMRR 2010-6 1A8 5.562% 10/26/36	06/01/2026	Paydown		36,824	36,824	33,819	32,093		4,731		4,731		36,824				882	10/26/2036	5.C FM
..46635B-AN-1	JP Morgan Resecuritization Tru JPMRR 2010-7 2A4 4.500% 06/26/40	06/01/2026	Paydown		30,760	30,762	20,729	20,215		10,546		10,546		30,761		(2)	(2)	643	06/26/2040	1.A FM
..46636K-BL-3	JP Morgan Resecuritization Tru JPMRR 2011-2 3A11 5.446% 03/26/36	06/01/2026	Paydown		16,555	21,871	18,062	18,660		2,447		2,447		21,106		(4,551)	(4,551)	400	03/26/2036	1.A FM
..46637D-AB-1	JP Morgan Resecuritization Tru JPMRR 2012-1 1A2 4.138% 06/26/35	06/01/2026	Paydown		138,916	138,916	126,691	130,051		8,865		8,865		138,916				1,412	06/26/2035	1.A FM
..46637D-AD-7	JP Morgan Resecuritization Tru JPMRR 2012-1 2A2 4.017% 05/26/47	06/01/2026	Paydown		16,604	16,818	14,578	14,503		2,286		2,286		16,788		(185)	(185)	287	05/26/2047	1.A FM
..46637J-BD-3	JP Morgan Resecuritization Tru JPMRR 2012-2 3A8 4.410% 10/26/36	06/01/2026	Paydown		127,058	118,516	115,264	116,775		1,852		1,852		118,627		8,431	8,431	1,799	10/26/2036	4.C FM
..46637J-BP-6	JP Morgan Resecuritization Tru JPMRR 2012-2 4A8 4.605% 03/26/35	06/01/2026	Paydown		7,814	7,814	7,038	7,018		796		796		7,814				153	03/26/2035	1.A FM
..46637J-BZ-4	JP Morgan Resecuritization Tru JPMRR 2012-2 5A8 5.214% 11/21/35	06/01/2026	Paydown		5,279	9,452	7,300	9,106		193		193		9,299		(4,020)	(4,020)	207	11/21/2035	3.A FM
..46637J-CJ-9	JP Morgan Resecuritization Tru JPMRR 2012-2 6A7 5.170% 06/21/36	06/20/2026	Paydown		125,921	125,921	117,061	119,775		6,147		6,147		125,921				2,266	06/21/2036	1.A FM
..46641T-CA-0	JP Morgan Resecuritization Tru JPMRR 2014-1 9A9 4.053% 12/26/35	06/25/2026	Paydown		27,067	27,067	20,194	20,148		6,920		6,920		27,067				462	12/26/2035	1.A FM
..46643N-AR-6	JP Morgan Resecuritization Tru JPMRR 2014-6 7A1 2.875% 11/27/36	06/01/2026	Paydown		217,594	217,594	204,538	209,582		8,012		8,012		217,594				2,329	11/27/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46659B-AE-2	JP Morgan Mortgage Trust 2025- JPMMT 2025-VIS1 A3 5.947% 08/25/55	06/01/2026	Paydown		106,779	106,779	106,795	106,710		69		69		106,779				1,853	08/25/2055	1.E FE
..47233A-AP-2	Jefferies Resecuritization Tru JMAC 2009-R7 7A2 0.000% 11/26/35	04/01/2026	Paydown		1,359	1,376	843	758		610		610		1,368		(9)	(9)	20	11/26/2035	1.A FM
..50205U-AA-9	LHOME Mortgage Trust 2025-RTL1 LHOME 2025-RTL1 A1 5.652% 01/25/40	06/29/2026	Lincoln Fin Mod - AAM		9,050,676	9,000,000	9,045,911	9,036,654		(14,848)		(14,848)		9,021,806		28,870	28,870	259,992	01/25/2040	1.G FE
..50205W-AA-5	LHOME Mortgage Trust 2024-RTL5 LHOME 2024-RTL5 A1 5.323% 09/25/39	06/29/2026	Lincoln Fin Mod - AAM		15,945,402	15,900,000	15,853,134	15,879,172		9,166		9,166		15,888,338		57,064	57,064	432,582	09/25/2039	1.G FE
..519440-CW-9	Lavender Trust Series 2010-RR1 LTS 2010-R15A A4 6.000% 08/26/37	06/01/2026	Paydown		1,520	546	427	233		887		887		1,120		399	399	86	08/26/2037	1.A FM
..52520M-BY-8	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A1 4.513% 12/25/35	06/25/2026	Paydown		4,259	4,196	1,896	1,679		2,555		2,555		4,234		24	24	74	12/25/2035	1.A FM
..52520M-CB-7	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A4 5.500% 12/25/35	06/01/2026	Paydown		9,170	9,087	7,499	4,455		4,675		4,675		9,130		40	40	193	12/25/2035	1.A FM
..52520M-DS-9	Lehman Mortgage Trust 2005-3 LMT 2005-3 1A6 4.263% 01/25/36	04/25/2026	Paydown			(2)	(1)	(1)						(1)		1	1		01/25/2036	1.A FM
..52520M-EK-5	Lehman Mortgage Trust 2005-3 LMT 2005-3 4A1 5.075% 01/25/36	06/01/2026	Paydown		487	483	343	356		128		128		484		3	3	10	01/25/2036	1.A FM
..52520M-FE-8	Lehman Mortgage Trust 2006-1 LMT 2006-1 2A1 5.113% 02/25/36	06/01/2026	Paydown		26,342	26,151	22,314	22,356		3,823		3,823		26,179		163	163	566	02/25/2036	1.A FM
..52520Q-AB-0	Lehman Mortgage Trust 2006-7 LMT 2006-7 1A2 4.413% 11/25/36	06/25/2026	Paydown		10,519	8,294	3,784	3,476		6,129		6,129		9,605		914	914	256	11/25/2036	1.A FM
..52520S-AH-3	Lehman Mortgage Trust 2006-8 LMT 2006-8 3A1 4.113% 12/25/36	05/25/2026	Paydown			(7,579)	(398)	(422)		9		9		(413)		413	413	54	12/25/2036	1.A FM
..52520T-AA-6	Lehman Mortgage Trust 2006-5 LMT 2006-5 1A1 6.000% 09/25/36	06/01/2026	Paydown		17,381	17,436	9,022	7,622		9,783		9,783		17,405		(23)	(23)	560	09/25/2036	1.A FM
..52520T-AS-7	Lehman Mortgage Trust 2006-5 LMT 2006-5 2A1 4.113% 09/25/36	05/25/2026	Paydown			98	7	7						7		(7)	(7)	1	09/25/2036	1.A FM
..52521F-AT-4	Lehman Mortgage Trust 2007-1 LMT 2007-1 3A1 4.013% 02/25/37	06/25/2026	Paydown			(2,778)	(111)	(119)		1		1		(118)		118	118	30	02/25/2037	1.A FM
..52521H-BF-9	Lehman Mortgage Trust 2006-9 LMT 2006-9 2A2 6.620% 01/25/37	05/25/2026	Paydown				1,071	660		(21)		(21)		639		(639)	(639)	(168)	01/25/2037	6. FE
..525221-EE-3	Lehman XS Trust Series 2005-8 LXS 2005-8 2A4A 6.190% 12/25/35	06/01/2026	Paydown		2,091	2,086	1,550	2,070		15		15		2,085		6	6	51	12/25/2035	1.A FM
..525221-EN-3	Lehman XS Trust Series 2005-7N LXS 2005-7N 1A1B 4.363% 12/25/35	06/25/2026	Paydown		109,871	109,871	71,965	106,650		3,220		3,220		109,871				1,078	12/25/2035	5.C FM
..525221-GC-5	Lehman XS Trust Series 2005-10 LXS 2005-10 2A4A 4.963% 01/25/36	06/01/2026	Paydown		14,538	14,538	11,576	11,000		3,538		3,538		14,538				270	01/25/2036	1.A FM
..525221-GM-3	Lehman XS Trust Series 2005-9N LXS 2005-9N 1A1 4.033% 02/25/36	06/25/2026	Paydown		134,759	134,759	130,129	130,244		4,515		4,515		134,759				2,043	02/25/2036	1.A FM
..525221-HA-8	Lehman XS Trust Series 2006-2N LXS 2006-2N 1A1 4.283% 02/25/46	06/25/2026	Paydown		205,052	205,052	199,105	205,927		(875)		(875)		205,052				2,751	02/25/2046	3.A FM
..525227-AK-0	Lehman XS Trust Series 2006-GP LXS 2006-GP2 2A1 4.153% 06/25/46	06/25/2026	Paydown		1,512	1,512	1,335	1,304		209		209		1,512				20	06/25/2046	1.A FM
..52522C-AB-9	Lehman XS Trust Series 2006-14 LXS 2006-14N 1A1B 4.183% 09/25/46	06/25/2026	Paydown		79,352	79,352	79,168	88,313		(8,961)		(8,961)		79,352				1,305	09/25/2046	1.A FM
..52522C-AG-8	Lehman XS Trust Series 2006-14 LXS 2006-14N 3A2 4.003% 08/25/36	06/25/2026	Paydown		3,489	3,489	2,852	3,860		(372)		(372)		3,489				59	08/25/2036	1.A FM
..52522H-AC-6	Lehman XS Trust 2006-8 LXS 2006-8 2A1 3.943% 06/25/36	05/26/2026	Paydown		114,794	114,534	115,483	174,508		(60,150)		(60,150)		114,358		436	436	1,988	06/25/2036	1.A FM
..52522Q-AU-6	Lehman Mortgage Trust 2007-10 LMT 2007-10 3A8 6.500% 12/25/37	06/01/2026	Paydown				1,665	1,306	38	(1,344)		(1,306)						19	12/25/2037	6. *

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..525237-AR-4	Lehman XS Trust 2007-10H LXS 2007-10H 2A1 4.083% 07/25/37	06/25/2026	Paydown		193,058	190,732	134,868	150,964		40,213		40,213		191,177		1,881	1,881	3,314	07/25/2037	1.A FM
..525237-AR-4	Lehman XS Trust 2007-10H LXS 2007-10H 2A1 4.083% 07/25/37	05/26/2026	Paydown		14,134	14,134	11,597	12,359		1,776		1,776		14,134				258	07/25/2037	1.B FM
..525237-AR-4	Lehman XS Trust 2007-10H LXS 2007-10H 2A1 4.083% 07/25/37	06/25/2026	Paydown		12,555	12,555	10,302	10,978		1,577		1,577		12,555				273	07/25/2037	1.E FM
..525237-AS-2	Lehman XS Trust 2007-10H LXS 2007-10H 2A2 7.500% 07/25/37	05/01/2026	Paydown		41,010	40,438	32,148	37,345		3,131		3,131		40,476		534	534	1,005	07/25/2037	2.C FM
..525237-AS-2	Lehman XS Trust 2007-10H LXS 2007-10H 2A2 7.500% 07/25/37	06/01/2026	Paydown		12,973	12,973	10,313	11,980		992		992		12,973				430	07/25/2037	3.A FM
..52523K-AL-8	Lehman XS Trust 2006-17 LXS 2006-17 WF62 6.080% 11/25/36	06/01/2026	Paydown		9,864	9,886	6,871	8,414		1,469		1,469		9,883		(19)	(19)	176	11/25/2036	1.A FM
..52523L-AD-4	Lehman XS Trust 2006-13 LXS 2006-13 1A4 4.143% 09/25/36	06/25/2026	Paydown		96,599	79,845	78,198	79,501		250		250		79,751		16,848	16,848	1,689	09/25/2036	1.A FM
..525245-AA-4	Lehman XS Trust 2007-3 LXS 2007-3 1AA1 4.083% 03/25/37	06/25/2026	Paydown		2,143	1,991	1,875	1,942		52		52		1,994		149	149	28	03/25/2037	1.A FM
..52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 WF5 5.054% 04/25/37	04/01/2026	Paydown		2,007	2,007	1,686	2,114		(107)		(107)		2,007				39	04/25/2037	4.B FM
..52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 WF5 5.054% 04/25/37	05/01/2026	Paydown		11,974	11,974	10,058	12,610		(636)		(636)		11,974				293	04/25/2037	4.C FM
..52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 WF5 5.054% 04/25/37	06/01/2026	Paydown		1,914	1,914	1,608	2,016		(102)		(102)		1,914				56	04/25/2037	5.A FM
..52524P-AZ-5	Lehman XS Trust 2007-6 LXS 2007-6 3A32 4.263% 05/25/37	06/25/2026	Paydown		3,015	3,015	1,854	2,216		799		799		3,015				57	05/25/2037	1.A FM
..52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2 5.463% 09/25/47	06/25/2026	Paydown		158,364	158,364	136,492	136,669		21,695		21,695		158,364				2,781	09/25/2047	1.A FM
..52525D-AH-1	Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 5.763% 10/25/37	06/25/2026	Paydown		11,673	9,553	9,843	10,538		(1,219)		(1,219)		9,319		2,354	2,354	125	10/25/2037	1.A FM
..52525L-AQ-3	Lehman XS Trust 2007-14H LXS 2007-14H A11 4.383% 07/25/47	06/25/2026	Paydown		5,940	6,470	4,497	6,839		(270)		(270)		6,569		(629)	(629)	102	07/25/2047	1.A FM
..52525L-AS-9	Lehman XS Trust 2007-14H LXS 2007-14H A22 4.563% 07/25/47	06/25/2026	Paydown		36,672	36,672	31,941	33,486		3,186		3,186		36,672				621	07/25/2047	1.A FM
..542514-BZ-6	Long Beach Mortgage Loan Trust LBMLT 2002-1 M2 5.825% 05/25/32	06/25/2026	Paydown		228,094	228,094	195,999	224,444		3,651		3,651		228,094				5,634	05/25/2032	1.A FM
..542514-DU-5	Long Beach Mortgage Loan Trust LBMLT 2003-2 M1 4.993% 06/25/33	06/25/2026	Paydown		61,550	61,550	54,889	61,726		(176)		(176)		61,550				1,263	06/25/2033	1.A FM
..542514-EA-8	Long Beach Mortgage Loan Trust LBMLT 2003-3 M1 4.888% 07/25/33	06/25/2026	Paydown		14,542	14,542	14,346	14,537		5		5		14,542				314	07/25/2033	1.A FM
..542514-RM-8	Long Beach Mortgage Loan Trust LBMLT 2006-1 2A4 4.363% 02/25/36	06/25/2026	Paydown		6,776	6,776	5,383	5,537		1,239		1,239		6,776				87	02/25/2036	1.A FM
..542514-SE-5	Long Beach Mortgage Loan Trust LBMLT 2006-WL2 M1 4.348% 01/25/36	05/26/2026	Paydown			(901)	(231)	(290)		(4)		(4)		(294)		294	294	5	01/25/2036	1.A FM
..542514-SX-3	Long Beach Mortgage Loan Trust LBMLT 2006-WL3 M1 4.348% 01/25/36	05/26/2026	Paydown			(2)	(3)	(2)						(2)		2	2		01/25/2036	1.A FM
..54251T-AA-7	Long Beach Mortgage Loan Trust LBMLT 2006-7 1A 4.073% 08/25/36	06/25/2026	Paydown		223	223	119	110		114		114		223				2	08/25/2036	1.A FM
..550279-AA-1	Luminent Mortgage Trust 2005-1 LUM 2005-1 A1 4.283% 11/25/35	06/25/2026	Paydown		27,740	27,740	26,974	27,108		632		632		27,740				509	11/25/2035	1.A FM
..550279-AM-5	Luminent Mortgage Trust 2006-1 LUM 2006-1 A1 4.483% 04/25/36	06/25/2026	Paydown		62,292	62,292	56,686			5,606		5,606		62,292				734	04/25/2036	1.A FM
..55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2 4.283% 05/25/36	06/25/2026	Paydown		6,135	5,227	934	1,031		4,928		4,928		5,959		176	176	44	05/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2 4.283% 05/25/36	04/27/2026	Paydown		705	573	548	589		(21)		(21)		568		137	137	4	05/25/2036	2.C FM
55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2 4.283% 05/25/36	06/25/2026	Paydown		1,209	1,058	1,012	1,088		(36)		(36)		1,052		157	157	10	05/25/2036	3.A FM
55027B-AA-6	Luminent Mortgage Trust 2006-4 LUM 2006-4 A1A 4.143% 05/25/46	06/25/2026	Paydown		83,326	83,326	68,517	67,925		15,401		15,401		83,326				1,279	05/25/2046	1.A FM
55027X-AA-8	Luminent Mortgage Trust 2006-5 LUM 2006-5 A1A 4.143% 07/25/36	06/25/2026	Paydown		10,442	10,418	5,775	5,163		5,267		5,267		10,430		11	11	171	07/25/2036	1.A FM
55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A 4.103% 10/25/46	06/25/2026	Paydown		4,488	4,488	4,219	4,609		(120)		(120)		4,488				78	10/25/2046	3.A FM
55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A 4.103% 10/25/46	05/26/2026	Paydown		1,006	1,006	1,006	1,058		(52)		(52)		1,006				16	10/25/2046	4.A FM
55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A 4.103% 10/25/46	06/25/2026	Paydown		393	393	393	414		(20)		(20)		393				8	10/25/2046	4.B FM
55027Y-AD-0	Luminent Mortgage Trust 2006-6 LUM 2006-6 A1 4.163% 10/25/46	06/25/2026	Paydown		4,819	4,819	4,253	4,382		437		437		4,819				78	10/25/2046	1.A FM
55265K-3T-4	MASTR Asset Securitization Tru MASTR 2003-12 3A7 5.250% 12/25/33	06/01/2026	Paydown		4,132	4,132	4,031	3,988		144		144		4,132				90	12/25/2033	1.A FM
55265K-6X-2	MASTR Asset Securitization Tru MASTR 2004-1 3OP0 0.000% 02/25/34	06/01/2026	Paydown		44	135	81	81		17		17		99		(55)	(55)	4	02/25/2034	1.A FM
552754-AA-1	MFA 2020-NQM1 Trust MFRA 2020-NQM1 A1 2.479% 03/25/65	06/01/2026	Paydown		1,527	1,527	1,359	1,479		47		47		1,527				16	03/25/2065	1.A
55275B-AA-5	Mastr Asset Backed Securities MABS 2006-NC2 A1 4.023% 08/25/36	06/25/2026	Paydown		12,667	12,667	6,201	6,151		6,516		6,516		12,667				40	08/25/2036	1.A FM
576433-A7-1	MASTR Adjustable Rate Mortgage MARM 2005-6 5A1 3.356% 07/25/35	06/01/2026	Paydown		1,167	1,167	1,073	1,128		39		39		1,167				23	07/25/2035	3.B FM
576433-C5-3	MASTR Adjustable Rate Mortgage MARM 2005-6 5A2 3.127% 07/25/35	06/01/2026	Paydown		1,037	1,037	853	883		155		155		1,037				19	07/25/2035	1.A FM
576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.284% 09/25/35	06/01/2026	Paydown		27,695	27,702	25,779	25,987		1,714		1,714		27,701		(6)	(6)	197	09/25/2035	1.A FM
576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.284% 09/25/35	06/01/2026	Paydown		36,441	36,449	35,397	35,975		475		475		36,449		(9)	(9)	657	09/25/2035	3.A FM
576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.284% 09/25/35	06/29/2026	PRT 6 ACRA Modco AAM		1,085,218	1,165,581	1,084,679	1,093,437		3,766		3,766		1,097,203		(11,985)	(11,985)	16,393	09/25/2035	1.A FM
576433-UQ-7	MASTR Adjustable Rate Mortgage MARM 2004-13 B1 5.957% 12/21/34	06/01/2026	Paydown		20,378	20,378	19,950	20,176		203		203		20,378				179	12/21/2034	1.A FM
576434-2H-6	MASTR Alternative Loan Trust 2 MALT 2006-2 2A1 4.163% 03/25/36	06/25/2026	Paydown		198	21	2	1		188		188		189		9	9	3	03/25/2036	1.A FM
576434-BT-0	MASTR Alternative Loan Trust 2 MALT 2002-3 M1 6.067% 12/25/32	06/01/2026	Paydown		5,040	6,006	5,609	5,632		313		313		5,944		(904)	(904)	128	12/25/2032	2.C FM
576434-D8-4	MASTR Alternative Loan Trust 2 MALT 2005-1 2A1 6.000% 02/25/35	06/01/2026	Paydown		2,927	2,927	3,064	2,972		(45)		(45)		2,927				73	02/25/2035	1.A FM
576434-SK-1	MASTR Alternative Loan Trust 2 MALT 2004-6 7A1 6.000% 07/25/34	06/01/2026	Paydown		291,815	291,815	295,827	294,207		(2,393)		(2,393)		291,815				6,127	07/25/2034	1.A FM
576434-Y4-0	MASTR Alternative Loan Trust 2 MALT 2006-1 A2 4.463% 02/25/36	06/25/2026	Paydown		12,674	12,689	4,322	3,566		9,112		9,112		12,678		(4)	(4)	311	02/25/2036	1.A FM
576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34	06/01/2026	Paydown		12,329	12,329	11,772	8,577		3,752		3,752		12,329				344	08/25/2034	1.A FM
576436-BZ-1	Mastr Specialized Loan Trust MASD 2005-1 M3 6.250% 06/25/43	06/01/2026	Paydown		139,010	139,010	105,446	148,107		(9,097)		(9,097)		139,010				732	06/25/2043	1.A FM
576436-CW-7	Mastr Specialized Loan Trust MASD 2006-1 M1 4.738% 01/25/36	06/25/2026	Paydown		16,407	16,407	15,382	15,489		918		918		16,407				139	01/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1 5.557% 01/25/36	06/01/2026	Paydown		2,488	2,488	2,286	2,378		110		110		2,488				58	01/25/2036	1.A FM
..576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1 5.557% 01/25/36	05/01/2026	Paydown		4,942	4,942	4,880	4,961		(18)		(18)		4,942				104	01/25/2036	2.A FM
..576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1 5.557% 01/25/36	06/01/2026	Paydown		2,683	2,683	2,649	2,693		(10)		(10)		2,683				75	01/25/2036	2.B FM
..57643L-LE-4	Mastr Asset Backed Securities MABS 2005-AB1 A5B 6.250% 11/25/35	06/01/2026	Paydown		18,630	18,630	7,741	7,279		11,351		11,351		18,630				128	11/25/2035	1.A FM
..57643L-MP-8	Mastr Asset Backed Securities MABS 2005-NC2 A4 4.463% 11/25/35	06/25/2026	Paydown		79,917	79,917	45,952	45,599		34,317		34,317		79,917				403	11/25/2035	1.A FM
..57643L-NG-7	Mastr Asset Backed Securities MABS 2006-NC1 M1 4.333% 01/25/36	06/25/2026	Paydown		307,319	307,319	304,729	305,764		1,555		1,555		307,319				6,013	01/25/2036	1.A FM
..57643M-DQ-4	MASTR Asset Securitization Tru MASTR 2004-6 B1 5.332% 07/25/34	06/01/2026	Paydown			4,092	1,079	1,432		48		48		1,481		(1,481)	(1,481)	55	07/25/2034	1.A FM
..57643M-LE-2	MASTR Asset Securitization Tru MASTR 2005-2 1A5 5.250% 11/25/35	06/01/2026	Paydown		1,364	1,364	1,298	1,318		47		47		1,364				30	11/25/2035	1.A FM
..57645N-AL-4	MASTR Adjustable Rate Mortgage MARM 2007-3 1A3 4.623% 05/25/47	06/25/2026	Paydown			2,986,158												(3)	05/25/2047	1.A FM
..585525-FD-5	Mellon Residential Funding Cor MRFC 2001-TBC1 X 0.608% 11/15/31	06/01/2026	Paydown				1	1						1		(1)	(1)	349	11/15/2031	6. *
..589929-5V-6	Merrill Lynch Mortgage Investo MLCC 2003-G A1 4.403% 01/25/29	06/25/2026	Paydown		14,990	14,990	14,788	14,624		366		366		14,990				250	01/25/2029	4.C FM
..589929-6N-3	Merrill Lynch Mortgage Investo MLCC 2003-H A2 4.992% 01/25/29	06/25/2026	Paydown		8,848	8,848	8,551	8,485		364		364		8,848				176	01/25/2029	4.A FM
..589929-7K-8	Merrill Lynch Mortgage Investo MLMI 2004-WMC1 M2 5.413% 10/25/34	06/25/2026	Paydown		18,326	18,326	17,626	17,685		641		641		18,326				271	10/25/2034	1.A FM
..589929-F9-4	Merrill Lynch Mortgage Investo MLCC 2003-A 1A 4.503% 03/25/28	06/25/2026	Paydown		5,589	5,589	5,560	5,572		17		17		5,589				103	03/25/2028	3.B FM
..589929-G2-8	Merrill Lynch Mortgage Investo MLCC 2003-A 2A1 4.543% 03/25/28	06/25/2026	Paydown		4,987	4,987	4,969	4,977		10		10		4,987				79	03/25/2028	3.C FM
..589929-S4-1	Merrill Lynch Mortgage Investo MLCC 2003-C A1 4.423% 06/25/28	06/25/2026	Paydown		4,810	4,810	4,564	4,564		245		245		4,810				89	06/25/2028	1.A FM
..589929-V6-2	Merrill Lynch Mortgage Investo MLCC 2003-D B1 4.708% 08/25/28	06/25/2026	Paydown		6,406	6,406	5,828	5,817		589		589		6,406				127	08/25/2028	1.A FM
..59020U-2H-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1E 5.396% 12/25/35	06/01/2026	Paydown		27,593	27,593	25,380	25,668		1,924		1,924		27,593				615	12/25/2035	1.A FM
..59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1 4.348% 01/25/37	05/26/2026	Paydown			(1,953)	(1,332)	(1,171)	(279)	(17)		(296)		(1,467)		1,467	1,467	4	01/25/2037	3.A FM
..59020U-4S-1	Merrill Lynch Mortgage Investo MLCC 2006-1 2A1 5.142% 02/25/36	06/01/2026	Paydown		45,436	45,436	45,477	45,715		(279)		(279)		45,436				1,146	02/25/2036	2.C FM
..59020U-5U-5	Merrill Lynch Mortgage Investo MLMI 2006-A1 1A1 4.304% 03/25/36	06/01/2026	Paydown		439	447	364	263		181		181		443		(4)	(4)	8	03/25/2036	1.A FM
..59020U-5W-1	Merrill Lynch Mortgage Investo MLMI 2006-A1 2A1 4.254% 03/25/36	05/01/2026	Paydown		19,309	19,309	10,427	8,440		10,869		10,869		19,309				283	03/25/2036	1.A FM
..59020U-AS-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2 4.680% 04/25/29	06/25/2026	Paydown		29,578	29,578	28,391	28,716		862		862		29,578				584	04/25/2029	1.A FM
..59020U-GF-6	Merrill Lynch Mortgage Investo MLCC 2004-D A1 4.423% 09/25/29	06/25/2026	Paydown		2,447	2,447	2,349	2,385		62		62		2,447				53	09/25/2029	1.A FM
..59020U-L3-7	Merrill Lynch Mortgage Investo MLCC 2005-3 1A 5.269% 11/25/35	06/25/2026	Paydown		6,164	6,164	6,136	6,143		20		20		6,164				152	11/25/2035	1.A FM
..59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 4.917% 12/25/34	06/01/2026	Paydown		19,071	19,071	18,179	17,995		1,075		1,075		19,071				392	12/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 4.917% 12/25/34	06/01/2026	Paydown		12,758	12,758	12,641	12,935		(177)		(177)		12,758				263	12/25/2034	3.A FM
59020U-TC-9	Merrill Lynch Mortgage Investo MLCC 2005-A A2 4.680% 03/25/30	06/25/2026	Paydown		2,604	2,604	2,518	2,541		63		63		2,604				43	03/25/2030	1.A FM
59020U-UJ-2	Merrill Lynch Mortgage Investo MLCC 2005-1 1A 6.000% 04/25/35	06/01/2026	Paydown		1,243	1,243	1,181	1,186		57		57		1,243				31	04/25/2035	1.A FM
59020U-WJ2-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 3A1 5.562% 12/25/35	06/01/2026	Paydown		44,088	44,099	28,992	16,087		28,005		28,005		44,092		(4)	(4)	905	12/25/2035	1.A FM
59020U-WU-5	Merrill Lynch Mortgage Investo MLCC 2005-B A1 4.183% 07/25/30	06/25/2026	Paydown		2,818	2,818	2,680	2,719		100		100		2,818				46	07/25/2030	1.A FM
59020U-YU-3	Merrill Lynch Mortgage Investo MLMI 2005-A5 A9 2.158% 06/25/35	06/01/2026	Paydown		700	700	704	704		(4)		(4)		700				14	06/25/2035	1.A FM
59020U-Z5-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1C 5.396% 12/25/35	06/01/2026	Paydown		11,667	11,667	11,115	11,146		521		521		11,667				261	12/25/2035	1.A FM
590216-AF-4	Merrill Lynch Mortgage Investo MLMI 2006-RM2 A2D 4.263% 05/25/37	06/25/2026	Paydown		8,394	8,394	715	718		7,677		7,677		8,394				24	05/25/2037	1.A FM
59023C-AH-5	Merrill Lynch Mortgage Investo MLMI 2006-A3 5A1 6.250% 05/25/36	06/01/2026	Paydown		3,268	3,268	3,043	3,175		93		93		3,268				91	05/25/2036	1.A FM
59023M-AD-2	Merrill Lynch Alternative Note MANA 2007-A1 A2C 4.223% 01/25/37	06/25/2026	Paydown		42,376	42,376	13,388	13,130		29,247		29,247		42,376				126	01/25/2037	1.A FM
59024B-AB-9	Merrill Lynch Alternative Note MANA 2007-OAR2 A2 4.183% 04/25/37	06/25/2026	Paydown		65,348	65,348	54,889	54,605		10,742		10,742		65,348				417	04/25/2037	1.A FM
59024F-AD-6	Merrill Lynch Alternative Note MANA 2007-A2 A3A 3.983% 03/25/37	06/25/2026	Paydown		2,064	2,064	553	514		1,550		1,550		2,064				7	03/25/2037	2.C FM
59024F-AD-6	Merrill Lynch Alternative Note MANA 2007-A2 A3A 3.983% 03/25/37	05/26/2026	Paydown		4,445	4,445	1,191	1,107		3,338		3,338		4,445				11	03/25/2037	3.A FM
59024F-AE-4	Merrill Lynch Alternative Note MANA 2007-A2 A3B 4.163% 03/25/37	06/25/2026	Paydown		6,629	6,629	1,747	1,668		4,961		4,961		6,629				9	03/25/2037	3.A FM
59024F-AE-4	Merrill Lynch Alternative Note MANA 2007-A2 A3B 4.163% 03/25/37	04/27/2026	Paydown		3,506	3,506	924	882		2,624		2,624		3,506				2	03/25/2037	3.B FM
59024K-AB-9	Merrill Lynch Alternative Note MANA 2007-AF1 1AF2 5.750% 05/25/37	05/01/2026	Paydown		342	342	313	342						342				7	05/25/2037	1.C FM
59024K-AF-0	Merrill Lynch Alternative Note MANA 2007-AF1 1AF6 6.000% 05/25/37	05/01/2026	Paydown		313	313	300	268		46		46		313				5	05/25/2037	5.C FM
59024Q-AD-2	Merrill Lynch First Franklin M FFMER 2007-2 A2C 4.243% 05/25/37	06/25/2026	Paydown		50,132	50,132	31,367	19,113		31,019		31,019		50,132				699	05/25/2037	1.A FM
59024V-AH-2	Merrill Lynch First Franklin M FFMER 2007-3 A2D 4.263% 06/25/37	06/25/2026	Paydown		108,842	108,842	76,189	78,633		30,209		30,209		108,842				2,577	06/25/2037	1.A FM
59025G-AA-9	Merrill Lynch Mortgage Backed MLMBS 2007-2 1A1 6.200% 08/25/36	06/01/2026	Paydown		6,020	6,022	5,297	5,306		716		716		6,022		(2)	(2)	108	08/25/2036	1.A FM
59025J-AD-7	Merrill Lynch Mortgage Backed MLMBS 2007-3 3A1 5.014% 06/25/37	06/01/2026	Paydown		12,392	12,392	8,011	6,404		5,988		5,988		12,392				107	06/25/2037	1.A FM
59982D-AA-7	Mill City Securities 2024-RS2 MCMLT 2024-RS2 A1 3.000% 08/01/69	06/01/2026	Paydown		24,025,523	24,025,523	21,854,667	22,082,076		1,943,447		1,943,447		24,025,523				294,705	08/01/2069	2.B FE
599920-AA-3	Mill City Securities 2024-RS1 MCMLT 2024-RS1 A1 3.000% 11/01/69	06/01/2026	Paydown		2,040,906	2,040,906	1,889,061	1,918,686		122,220		122,220		2,040,906				24,197	11/01/2069	2.B FE
61690P-AK-7	Morgan Stanley Resecuritizatio MSRR 2013-R7 5B 4.084% 12/20/46	06/22/2026	Paydown		169,031	169,031	128,684	105,112		63,919		63,919		169,031				3,252	12/20/2046	1.A FM
61690T-AA-1	Morgan Stanley Resecuritizatio MSRR 2015-R3 1A 7.500% 04/26/47	06/01/2026	Paydown		29,978	29,978	33,703	31,253		(1,275)		(1,275)		29,978				886	04/26/2047	1.A FM
61690T-AG-8	Morgan Stanley Resecuritizatio MSRR 2015-R3 4A 8.000% 04/26/47	06/01/2026	Paydown		41,031	41,031	42,105	42,387		(1,356)		(1,356)		41,031				1,348	04/26/2047	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61690T-AJ-2	Morgan Stanley Resecuritizatio MSRR 2015-R3 5A 8.500% 04/26/47	06/01/2026	Paydown		9,811	9,811	11,227	12,086		(2,275)		(2,275)		9,811				344	04/26/2047	1.A FM
..61690X-AH-7	Morgan Stanley Resecuritizatio MSRR 2015-R6 3B1 3.927% 07/26/45	05/28/2026	Paydown		40,295	40,295	36,165	39,293		1,002		1,002		40,295				602	07/26/2045	1.A FM
..61744C-CV-6	Morgan Stanley ABS Capital I I MSAC 2004-HE2 M1 4.618% 03/25/34	06/25/2026	Paydown		28,821	28,821	22,192	27,079		1,742		1,742		28,821				594	03/25/2034	1.A FM
..61744C-HB-5	Morgan Stanley ABS Capital I I MSAC 2004-HE8 M2 4.783% 09/25/34	06/25/2026	Paydown		74,515	74,515	72,551	79,842		(5,326)		(5,326)		74,515				1,084	09/25/2034	1.A FM
..61744C-MK-9	Morgan Stanley ABS Capital I I MSAC 2005-NC1 M1 4.423% 01/25/35	06/25/2026	Paydown		126,662	126,662	107,679	126,966		(304)		(304)		126,662				1,569	01/25/2035	1.A FM
..61744C-TN-6	Morgan Stanley ABS Capital I I MSAC 2005-HE4 M4 4.648% 07/25/35	06/25/2026	Paydown			(11,049)	(7,146)	(7,868)		(199)		(199)		(8,067)		8,067	8,067	124	07/25/2035	1.A FM
..617451-DT-3	Morgan Stanley Capital I Inc T MSAC 2006-HE1 M2 4.348% 01/25/36	06/25/2026	Paydown			(7,781)	(3,488)	(2,203)	(963)	59		(904)		(3,107)		3,107	3,107	43	01/25/2036	6. FM
..617451-EF-2	Morgan Stanley Capital I Inc T MSAC 2006-NC2 A2D 4.343% 02/25/36	06/25/2026	Paydown		198,695	198,695	196,599	198,435		259		259		198,695				1,999	02/25/2036	1.A FM
..61746R-AB-7	Morgan Stanley ABS Capital I I MSAC 2002-HE3 M1 5.413% 03/25/33	06/25/2026	Paydown		34,908	34,908	32,251	34,314		593		593		34,908				812	03/25/2033	1.A FM
..61746R-CE-9	Morgan Stanley ABS Capital I I MSAC 2003-SD1 A1 4.763% 03/25/33	06/25/2026	Paydown		2,552	2,552	2,118	2,291		261		261		2,552				99	03/25/2033	1.A FM
..61746R-EV-9	Morgan Stanley ABS Capital I I MSAC 2004-HE1 A4 4.503% 01/25/34	06/25/2026	Paydown		36,019	36,019	35,761	36,009		10		10		36,019				649	01/25/2034	1.A FM
..61746W-LM-0	Morgan Stanley Dean Witter Cap MSDWC 2001-NC4 M2 6.238% 01/25/32	06/25/2026	Paydown		18,290	18,290	28,147	70,113		(51,823)		(51,823)		18,290				483	01/25/2032	1.A FM
..617487-AB-9	Morgan Stanley Mortgage Loan T MSM 2006-16AX 2A1 3.923% 11/25/36	06/25/2026	Paydown		18,642	18,642	5,315	4,755		13,887		13,887		18,642				71	11/25/2036	1.A FM
..61748H-AE-1	Morgan Stanley Mortgage Loan T MSM 2004-2AR B1 5.727% 02/25/34	05/01/2026	Paydown		5,218	7,597	7,039	7,167		301		301		7,468		(2,250)	(2,250)	148	02/25/2034	1.D FM
..61748H-AE-1	Morgan Stanley Mortgage Loan T MSM 2004-2AR B1 5.727% 02/25/34	06/01/2026	Paydown		2,709	3,862	3,579	3,644		157		157		3,801		(1,092)	(1,092)	103	02/25/2034	1.E FM
..61748H-AE-1	Morgan Stanley Mortgage Loan T MSM 2004-2AR B1 5.727% 02/25/34	06/01/2026	Paydown		310	448	418	424		17		17		441		(131)	(131)	10	02/25/2034	1.F FM
..61748H-JV-4	Morgan Stanley Mortgage Loan T MSM 2005-4 1A 5.000% 08/25/35	06/01/2026	Paydown		601	601	597	602		(2)		(2)		601				13	08/25/2035	1.A FM
..61748H-KA-8	Morgan Stanley Mortgage Loan T MSM 2005-4 3A1 4.401% 08/25/35	06/01/2026	Paydown		7,806	7,806	7,006	7,028		778		778		7,806				143	08/25/2035	1.A FM
..61748H-KG-5	Morgan Stanley Mortgage Loan T MSM 2005-4 5A4 5.500% 08/25/35	06/01/2026	Paydown		2,040	2,040	1,971	1,993		47		47		2,040				47	08/25/2035	5.C FM
..61748H-KM-2	Morgan Stanley Mortgage Loan T MSM 2005-4 6A2 7.200% 08/25/35	06/25/2026	Paydown				16	14		(10)		(10)		5		(5)	(5)	1	08/25/2035	6. *
..61748H-LD-1	Morgan Stanley Mortgage Loan T MSM 2005-5AR 3A2 4.870% 09/25/35	06/01/2026	Paydown		47,524	47,524	39,957	40,837		6,687		6,687		47,524				972	09/25/2035	1.A FM
..61748H-NW-7	Morgan Stanley Mortgage Loan T MSM 2005-7 3A1 4.601% 11/25/35	06/01/2026	Paydown		9,705	9,705	5,835	5,064		4,640		4,640		9,705				181	11/25/2035	1.A FM
..61748H-NY-3	Morgan Stanley Mortgage Loan T MSM 2005-7 4A1 5.500% 11/25/35	06/01/2026	Paydown		12,079	12,079	9,678	7,286		4,794		4,794		12,079				315	11/25/2035	1.A FM
..61748H-QW-4	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1A 4.053% 12/25/35	06/25/2026	Paydown		64,994	64,994	49,005	49,005		15,988		15,988		64,994				1,108	12/25/2035	1.A FM
..61748H-QX-2	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1X 0.000% 12/25/35	06/01/2026	Paydown				719	1	718	(469)		249		250		(250)	(250)		12/25/2035	6. FE
..61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1 4.043% 02/25/36	06/25/2026	Paydown		104,130	104,130	57,811	57,811		46,319		46,319		104,130				2,088	02/25/2036	1.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1 4.043% 02/25/36	04/25/2026	Paydown		191,741	191,741	106,451	106,451		85,290		85,290		191,741				2,572	02/25/2036	1.E FM
..61748H-VS-7	Morgan Stanley Mortgage Loan T MSM 2006-2 5A1 5.500% 02/25/36	06/01/2026	Paydown		7,040	4,911	2,864	2,645		3,277		3,277		5,922		1,118	1,118	233	02/25/2036	1.A FM
..61748H-VU-2	Morgan Stanley Mortgage Loan T MSM 2006-2 5A3 5.500% 02/25/36	06/01/2026	Paydown		47,044	32,815	21,703	16,240		23,888		23,888		40,128		6,916	6,916	1,204	02/25/2036	1.A FM
..61748H-WP-2	Morgan Stanley Mortgage Loan T MSM 2006-3AR 1A3 4.023% 03/25/36	06/25/2026	Paydown		8,659	8,659	6,276	5,430		3,229		3,229		8,659				192	03/25/2036	1.C FM
..61748H-WP-2	Morgan Stanley Mortgage Loan T MSM 2006-3AR 1A3 4.023% 03/25/36	05/25/2026	Paydown		7,002	7,002	5,076	4,392		2,611		2,611		7,002				132	03/25/2036	1.E FM
..61748H-WP-2	Morgan Stanley Mortgage Loan T MSM 2006-3AR 1A3 4.023% 03/25/36	04/25/2026	Paydown		7,551	7,551	5,473	4,736		2,815		2,815		7,551				117	03/25/2036	1.G FM
..61748H-WT-4	Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3 4.408% 03/25/36	06/01/2026	Paydown		23,440	23,440	15,516	14,010		9,430		9,430		23,440				434	03/25/2036	3.B FM
..61748H-WT-4	Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3 4.408% 03/25/36	05/01/2026	Paydown		40,336	40,336	26,700	24,108		16,228		16,228		40,336				596	03/25/2036	3.C FM
..61748H-WT-4	Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3 4.408% 03/25/36	04/01/2026	Paydown		6,429	6,429	4,255	3,842		2,586		2,586		6,429				71	03/25/2036	4.A FM
..61748H-WV-9	Morgan Stanley Mortgage Loan T MSM 2006-3AR 3A1 4.019% 03/25/36	06/01/2026	Paydown		6,323	6,323	4,361	5,366		957		957		6,323				116	03/25/2036	1.A FM
..61748H-WV-9	Morgan Stanley Mortgage Loan T MSM 2006-3AR 3A1 4.019% 03/25/36	06/01/2026	Paydown		73	73	61	72		1		1		73				2	03/25/2036	1.B FM
..61748H-YQ-8	Morgan Stanley Mortgage Loan T MSM 2006-5AR A 4.013% 04/25/36	06/25/2026	Paydown		69,071	69,071	48,115	48,115		20,957		20,957		69,071				1,309	04/25/2036	1.A FM
..61748J-AE-7	Morgan Stanley Mortgage Loan T MSM 2006-9AR A5 4.283% 08/25/36	06/25/2026	Paydown		28,027	28,027	5,770	6,156		22,188	316	21,872		28,027				65	08/25/2036	1.A FM
..61749L-AF-8	Morgan Stanley Mortgage Loan T MSM 2006-8AR 2A1 4.339% 06/25/36	06/01/2026	Paydown		7,898	7,898	5,339	4,620		3,279		3,279		7,898				148	06/25/2036	1.A FM
..61750Y-AB-5	Morgan Stanley Mortgage Loan T MSM 2006-15XS A2A 6.316% 11/25/36	06/01/2026	Paydown		12,358	12,358	2,900	2,481		9,877		9,877		12,358				70	11/25/2036	1.A FM
..61750Y-AE-9	Morgan Stanley Mortgage Loan T MSM 2006-15XS A4A 6.700% 11/25/36	06/01/2026	Paydown		2,325	2,325	512	432		1,893		1,893		2,325				13	11/25/2036	1.A FM
..61753E-AP-5	Morgan Stanley ABS Capital I I MSAC 2007-HE2 A1 3.893% 01/25/37	06/25/2026	Paydown		11,348	11,348	4,517	4,234		7,114		7,114		11,348				61	01/25/2037	1.A FM
..61755F-AE-5	Morgan Stanley Structured Trus MSST 2007-1 M1 4.043% 06/25/37	06/25/2026	Paydown			(6,878)	(3,171)	(4,047)		(88)		(88)		(4,134)		4,134	4,134		06/25/2037	1.A FM
..61756V-AG-4	Morgan Stanley Mortgage Loan T MSM 2007-14AR 2A3 3.263% 10/25/37	06/01/2026	Paydown		47,550	39,055	28,564	26,570		15,231		15,231		41,801		5,750	5,750	437	10/25/2037	3.C FM
..61756V-AG-4	Morgan Stanley Mortgage Loan T MSM 2007-14AR 2A3 3.263% 10/25/37	05/01/2026	Paydown		62,290	62,310	45,572	42,391		19,913		19,913		62,304		(14)	(14)	331	10/25/2037	4.A FM
..61756V-BE-8	Morgan Stanley Mortgage Loan T MSM 2007-14AR 6A1 3.444% 11/25/37	06/01/2026	Paydown		2,282	2,282	1,704	1,554		728		728		2,282				20	11/25/2037	3.B FM
..61756V-BE-8	Morgan Stanley Mortgage Loan T MSM 2007-14AR 6A1 3.444% 11/25/37	05/01/2026	Paydown		9,866	9,866	7,366	6,720		3,146		3,146		9,866				43	11/25/2037	3.C FM
..61756X-AG-0	Morgan Stanley Mortgage Loan T MSM 2007-15AR 2A1 3.112% 11/25/37	06/01/2026	Paydown		102,716	102,716	79,113	79,135		23,582		23,582		102,716				1,019	11/25/2037	1.A FM
..61758V-AR-8	Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C 4.006% 05/26/36	06/26/2026	Paydown		182,658	333,439	254,975	176,537		81,841		81,841		258,377		(75,719)	(75,719)	5,461	05/26/2036	1.A FM
..61759D-AF-3	Morgan Stanley Re-REMIC Trust MSRR 2010-R3 1B 4.847% 07/26/35	06/01/2026	Paydown		172,905	172,905	160,842	73,817		12,891		12,891		172,905				3,272	07/26/2035	1.A FM
..61759F-AE-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 1C 4.096% 01/26/36	06/26/2026	Paydown		82,154	82,409	59,758	61,573		20,775		20,775		82,347		(193)	(193)	1,188	01/26/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61759F-AN-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 3B 6.250% 08/26/47	06/01/2026	Paydown		42,413	43,202	22,197	22,615		20,239	38	20,201		42,816		(404)	(404)	929	08/26/2047	1.A FM
..61759H-BA-4	Morgan Stanley Re-REMIC Trust MSRR 2010-R5 4B 5.027% 06/26/36	06/28/2026	Paydown		41,497	41,497	36,079	37,552		3,946		3,946		41,497				814	06/26/2036	1.A FM
..61759N-AT-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R6 2B 5.610% 06/21/36	06/01/2026	Paydown		32,229	32,229	30,577	31,529		700		700		32,229				933	06/21/2036	1.A FM
..61759Q-AN-7	Morgan Stanley Re-REMIC Trust MSRR 2010-R7 2C 5.500% 01/26/37	06/01/2026	Paydown		1,206	1,257	955	1,251		7		7		1,258		(52)	(52)	80	01/26/2037	1.A FM
..61761P-AQ-8	Morgan Stanley Reremic Trust MSRR 2013-R1 4B2 4.237% 12/26/36	04/01/2026	Paydown		12,923	14,642	12,374	12,992		1,458		1,458		14,451		(1,528)	(1,528)	52	12/26/2036	1.F FM
..61761P-AQ-8	Morgan Stanley Reremic Trust MSRR 2013-R1 4B2 4.237% 12/26/36	06/01/2026	Paydown		46,684	46,684	39,454	41,424		5,260		5,260		46,684				378	12/26/2036	1.G FM
..61761P-AU-9	Morgan Stanley Reremic Trust MSRR 2013-R1 5B2 3.968% 11/26/36	06/01/2026	Paydown		23,473	23,489	23,530	25,100		(1,610)		(1,610)		23,490		(17)	(17)	314	11/26/2036	1.A FM
..61762B-CZ-6	Morgan Stanley Reremic Trust MSRR 2013-R3 10B2 5.827% 10/26/35	06/01/2026	Paydown		28,054	28,054	26,967	27,866		188		188		28,054				658	10/26/2035	1.A FM
..61762L-BB-8	Morgan Stanley Resecuritizatio MSRR 2013-R6 4B2 3.984% 04/26/53	06/01/2026	Paydown		243,745	225,989	206,900	210,551		16,592		16,592		227,142		16,603	16,603	3,954	04/26/2053	1.A FM
..61762L-BJ-1	Morgan Stanley Resecuritizatio MSRR 2013-R6 5B2 4.043% 04/26/53	06/26/2026	Paydown		250,725	250,725	184,466	214,719		36,006		36,006		250,725				4,463	04/26/2053	1.A FM
..61762U-BD-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 5B2 5.827% 09/26/36	06/01/2026	Paydown		61,581	61,581	57,639	56,511		5,070		5,070		61,581				1,469	09/26/2036	1.A FM
..61762U-BL-6	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 6B2 4.588% 09/26/36	06/01/2026	Paydown		24,491	24,528	17,470	21,338		3,185		3,185		24,523		(33)	(33)	477	09/26/2036	1.A FM
..61762U-CA-9	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 8B2 5.966% 09/26/36	06/01/2026	Paydown		32,295	32,295	26,232	22,817		9,477		9,477		32,295				422	09/26/2036	1.A FM
..61762U-CH-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 9B2 4.127% 09/26/36	06/29/2026	Paydown		166,968	166,914	129,098			37,828		37,828		166,926		42	42	2,958	09/26/2036	1.A FM
..61762U-CQ-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 10B2 6.424% 09/26/36	06/01/2026	Paydown		16,320	16,327	15,035	15,630		697		697		16,326		(7)	(7)	438	09/26/2036	1.A FM
..61763D-AN-0	Morgan Stanley Resecuritizatio MSRR 2013-R9 2B2 4.071% 06/26/46	06/01/2026	Paydown		31,361	25,076	17,876	12,987		15,243		15,243		28,230		3,132	3,132	840	06/26/2046	1.A FM
..61763D-BC-3	Morgan Stanley Resecuritizatio MSRR 2013-R9 4B2 4.445% 06/26/46	06/01/2026	Paydown		35,145	33,322	24,536	41,001		(8,145)		(8,145)		32,856		2,289	2,289	681	06/26/2046	1.A FM
..61763D-BJ-8	Morgan Stanley Resecuritizatio MSRR 2013-R9 5B 5.160% 06/26/46	06/20/2026	Paydown		110,699	110,699	96,505	93,684		17,015		17,015		110,699				1,892	06/26/2046	1.A FM
..61763G-EQ-2	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B2 3.955% 01/26/51	06/01/2026	Paydown		429,150	404,390	332,499	324,159		85,209		85,209		409,368		19,782	19,782	6,534	01/26/2051	5.C FM
..61763T-AR-6	Morgan Stanley Resecuritizatio MSRR 2014-R4 2B 5.027% 08/26/34	06/01/2026	Paydown		41,295	41,295	35,256	38,683		2,612		2,612		41,295				873	08/26/2034	1.A FM
..61763T-AY-1	Morgan Stanley Resecuritizatio MSRR 2014-R4 3B2 4.901% 08/26/34	06/01/2026	Paydown		88,276	88,276	86,139			2,138		2,138		88,276				1,285	08/26/2034	1.A FM
..61764W-AD-9	Morgan Stanley Resecuritizatio MSRR 2015-R1 2B 4.669% 11/20/36	06/01/2026	Paydown		56,225	56,225	53,168	41,473		3,254		3,254		56,225				1,054	11/20/2036	1.A FM
..61775L-AA-6	Morgan Stanley Residential Mor MSRM 2023-INV1 A1 6.500% 08/25/53	06/01/2026	Paydown		398,265	398,265	403,492	402,799		(4,535)		(4,535)		398,265				10,962	08/25/2053	1.A
..61776H-AB-2	Morgan Stanley Residential Mor MSRM 2024-NQM2 A2 6.740% 05/25/69	06/01/2026	Paydown		601,198	601,198	608,243	606,640		(5,442)		(5,442)		601,198				16,403	05/25/2069	1.A
..61776X-AX-9	Morgan Stanley Residential Mor MSRM 2024-INV4 A11 5.500% 09/25/54	06/01/2026	Paydown		123,204	123,204	121,972	121,945		1,259		1,259		123,204				1,856	09/25/2054	1.A
..61777Q-AD-7	Morgan Stanley Residential Mor MSRM 2024-NQM5 A2 5.902% 10/25/69	06/01/2026	Paydown		264,014	264,014	264,489	264,301		(287)		(287)		264,014				6,503	10/25/2069	1.C

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61778L-AE-5	Morgan Stanley Residential Mor MSRM 2025-NQM3 A3 5.864% 05/25/70	06/01/2026	Paydown		730,104	730,104	730,094	731,480		(1,376)		(1,376)		730,104				18,114	05/25/2070	1.G FE
..617932-AD-0	Morgan Stanley Residential Mor MSRM 2025-NQM1 A2 5.941% 11/25/69	06/01/2026	Paydown		395,232	395,232	394,738	394,738		494		494		395,232				9,016	11/25/2069	1.A
..617942-AA-5	Morgan Stanley Residential Mor MSRM 2025-HX1 A1 5.960% 03/25/70	06/01/2026	Paydown		6,509,308	6,509,308	6,509,203	6,509,308						6,509,308				159,235	03/25/2070	1.A
..617942-AD-9	Morgan Stanley Residential Mor MSRM 2025-HX1 A2 6.163% 03/25/70	06/01/2026	Paydown		1,326,735	1,326,735	1,326,724	1,330,094		(3,359)		(3,359)		1,326,735				33,561	03/25/2070	1.C
..617942-AE-7	Morgan Stanley Residential Mor MSRM 2025-HX1 A3 6.467% 03/25/70	06/01/2026	Paydown		1,434,720	1,434,720	1,434,717	1,438,301		(3,581)		(3,581)		1,434,720				38,083	03/25/2070	1.E
..617944-AA-1	Morgan Stanley Residential Mor MSRM 2025-1 A1 6.000% 03/25/55	06/01/2026	Paydown		5,000,044	5,000,044	4,998,482	4,999,278		766		766		5,000,044				112,340	03/25/2055	1.A
..617944-AY-9	Morgan Stanley Residential Mor MSRM 2025-1 B1 6.656% 03/25/55	06/01/2026	Paydown		28,069	28,069	28,841	28,766		(698)		(698)		28,069				778	03/25/2055	1.A
..617944-BB-8	Morgan Stanley Residential Mor MSRM 2025-1 B2 6.656% 03/25/55	06/01/2026	Paydown		15,098	15,098	15,427	15,390		(292)		(292)		15,098				419	03/25/2055	1.C
..61913P-AQ-5	MortgageIT Trust 2005-1 MHL 2005-1 1A2 4.543% 02/25/35	06/25/2026	Paydown		10,392	10,392	10,280	10,319		72		72		10,392				198	02/25/2035	1.A FM
..61915C-AA-7	MortgageIT Securities Corp Mor MHL 2007-2 A1 4.263% 09/25/37	06/25/2026	Paydown		58,868	58,872	44,340	44,327		14,544		14,544		58,871		(3)	(3)	973	09/25/2037	1.A FM
..61915Y-AC-5	MortgageIT Securities Corp Mor MHL 2007-1 2A12 4.063% 06/25/47	06/25/2026	Paydown		49,040	48,540	38,624	10,318		8,869		8,869		48,622		418	418	641	06/25/2047	1.A FM
..62923J-AJ-1	NMLT 2021-INV1 Trust NLT 2021-INV1 AIOS 0.500% 05/25/56	06/01/2026	Paydown				26,483	26,483		(24,108)		(24,108)		2,375		(2,375)	(2,375)	3,129	05/25/2056	6. *
..62951M-AM-2	NACC Reperforming Loan REMIC T NAA 2004-R2 A1 6.500% 10/25/34	06/01/2026	Paydown		53,625	53,900	50,357	33,814		6,675		6,675		53,865		(240)	(240)	890	10/25/2034	1.A FM
..62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1 6.500% 02/25/35	06/01/2026	Paydown		64,347	64,538	58,590	58,590		5,933		5,933		64,523		(176)	(176)	1,238	02/25/2035	1.A FM
..62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1 6.500% 02/25/35	06/01/2026	Paydown		73,032	73,248	71,749	71,749		1,498		1,498		73,247		(215)	(215)	1,406	02/25/2035	1.G FM
..62951M-AZ-3	NAAC Reperforming Loan REMIC T NAA 2004-R3 AF 4.213% 02/25/35	06/25/2026	Paydown		25,619	25,695	22,242	22,242		3,444		3,444		25,686		(67)	(67)	322	02/25/2035	1.A FM
..643528-AF-9	New Century Alternative Mortga NCAMT 2006-ALT1 AF6 6.667% 07/25/36	06/01/2026	Paydown		13,354	13,354	9,014	2,544		10,810		10,810		13,354				56	07/25/2036	1.A FM
..64352V-GA-3	New Century Home Equity Loan T NCHET 2004-2 M1 4.648% 08/25/34	06/25/2026	Paydown		17,386	17,386	17,929	18,416		(1,030)		(1,030)		17,386				334	08/25/2034	1.A FM
..64352V-GK-1	New Century Home Equity Loan T NCHET 2004-A M11 3.938% 08/25/34	06/01/2026	Paydown		216,237	216,237	203,668	200,423		15,814		15,814		216,237				3,969	08/25/2034	1.A FM
..64352V-JJ-1	New Century Home Equity Loan T NCHET 2004-4 M1 4.528% 02/25/35	06/25/2026	Paydown		31,616	31,616	30,826			790		790		31,616				603	02/25/2035	1.A FM
..64352V-JJ-1	New Century Home Equity Loan T NCHET 2004-4 M1 4.528% 02/25/35	05/26/2026	Paydown		18,505	18,505	18,043			463		463		18,505				336	02/25/2035	1.A F
..64829N-AD-6	New Residential Mortgage Loan NRZT 2017-4A B1 4.500% 05/25/57	06/01/2026	Paydown		42,560	42,560	45,961	43,851		(1,291)		(1,291)		42,560				799	05/25/2057	1.A
..64829N-AF-1	New Residential Mortgage Loan NRZT 2017-4A B2 4.750% 05/25/57	06/01/2026	Paydown		29,990	29,990	32,361	30,775		(786)		(786)		29,990				594	05/25/2057	1.A
..64830X-CJ-6	New Residential Mortgage Loan NRZT 2020-2A B5D 5.863% 10/25/46	06/01/2026	Paydown		33,389	33,389	33,291	33,004		385		385		33,389				853	10/25/2046	1.C
..64831H-AB-9	New Residential Mortgage Loan NRZT 2023-NQM1 A2 7.319% 10/25/63	06/01/2026	Paydown		625,662	625,662	635,047	631,822		(6,160)		(6,160)		625,662				18,100	10/25/2063	1.A
..64831P-AA-3	New Residential Mortgage Loan NRMLT 2024-RTL1 A1 6.664% 03/25/39	06/25/2026	Paydown		11,547,453	11,547,453	11,589,494	11,556,751		(9,298)		(9,298)		11,547,453				337,061	03/25/2039	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..649603-AP-2	New York Mortgage Trust 2006-1 NYMT 2006-1 2A2 4.581% 05/25/36	06/01/2026	Paydown		33,040	33,040	29,118	28,536		4,504		4,504		33,040				754	05/25/2036	1.A FM
..65535V-FM-5	Nomura Asset Acceptance Corp A NAA 2004-AR3 M1 4.903% 11/25/34	06/25/2026	Paydown		380,974	380,974	312,875	366,242		14,732		14,732		380,974				9,186	11/25/2034	1.A FM
..65536X-AN-3	Nomura Asset Acceptance Corp A NAA 2006-AF2 5A1 4.143% 08/25/36	06/25/2026	Paydown		679	679	95	95		584		584		679				2	08/25/2036	1.A FM
..65537B-AF-7	Nomura Asset Acceptance Corp A NAA 2006-WF1 A6 6.340% 06/25/36	06/01/2026	Paydown		5,612	5,612	1,630	1,466		4,146		4,146		5,612				28	06/25/2036	1.A FM
..65537D-AA-4	Nomura Asset Acceptance Corp A NAA 2006-S4 A1 4.103% 08/25/36	06/25/2026	Paydown		3,233	1,045	779	754		924		924		1,678		1,555	1,555	156	08/25/2036	1.A FM
..65537E-AB-0	Nomura Asset Acceptance Corp A NAA 2006-AR3 A1B 4.243% 10/25/36	06/25/2026	Paydown		185	216	2	2		183		183		185				1	10/25/2036	1.A FM
..65537K-AB-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A1A 4.083% 02/25/37	06/25/2026	Paydown		5,365	5,365	3,801	5,151		214		214		5,365				94	02/25/2037	1.A FM
..65537K-AD-2	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2 3.923% 02/25/37	06/25/2026	Paydown		20,522	20,522	14,756	20,035		487		487		20,522				207	02/25/2037	1.A FM
..65537K-AY-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 1A4 4.563% 02/25/37	06/25/2026	Paydown			1,234	370	(1,101)		1,472		1,472		371		(371)	(371)	(74)	02/25/2037	1.A FM
..65537M-AF-3	Nomura Home Equity Loan Inc NHELI 2007-2 M1 4.228% 01/25/37	06/25/2026	Paydown			(348)	(348)	(348)		(4)		(4)		(352)		352	352		01/25/2037	2.C FM
..65538D-AA-3	Nomura Asset Acceptance Corp A NAA 2006-AR4 A1A 4.103% 12/25/36	06/25/2026	Paydown		44,609	43,724	34,789	35,158		8,744		8,744		43,902		707	707	266	12/25/2036	1.A FM
..65539C-AK-2	Nomura Resecuritization Trust NMRR 2011-4RA 1A10 2.768% 12/26/36	06/01/2026	Paydown		71,343	62,277	56,731			6,345		6,345		63,076		8,267	8,267	1,083	12/26/2036	1.A FM
..65539C-BA-3	Nomura Resecuritization Trust NMRR 2011-4RA 3A3 4.470% 12/26/35	06/01/2026	Paydown		17,795	17,795	15,280	11,438		621		621		17,795				276	12/26/2035	1.A FM
..65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 5.870% 03/26/36	06/01/2026	Paydown		33,129	33,129	32,004	32,517		612		612		33,129				690	03/26/2036	2.C FM
..65539L-AF-3	Nomura Resecuritization Trust NMRR 2011-1RA 1A6 6.200% 03/26/36	06/01/2026	Paydown		91,503	91,503	89,459	90,838		665		665		91,503				1,906	03/26/2036	3.A FM
..65539Q-AW-5	Nomura Resecuritization Trust NMRR 2011-2RA 2A14 4.597% 07/26/35	06/01/2026	Paydown		11,619	11,619	11,035	9,857		1,762		1,762		11,619				89	07/26/2035	1.A FM
..65539V-AW-4	Nomura Resecuritization Trust NMRR 2011-3RA 2A3 3.846% 03/26/37	06/01/2026	Paydown		328,692	328,692	325,920	326,835		1,856		1,856		328,692				4,592	03/26/2037	1.A FM
..65540A-AB-3	Nomura Resecuritization Trust NMRR 2012-3R 1A2 4.114% 01/26/37	06/26/2026	Paydown		149,314	149,314	135,271	134,891		14,422		14,422		149,314				1,485	01/26/2037	1.A FM
..65540C-AB-9	Nomura Resecuritization Trust NMRR 2013-1R 1A2 4.472% 01/26/36	04/01/2026	Paydown		11,198	10,546	8,464	10,270		293		293		10,562		636	636	134	01/26/2036	1.D FM
..65540C-AB-9	Nomura Resecuritization Trust NMRR 2013-1R 1A2 4.472% 01/26/36	06/01/2026	Paydown		53,515	47,903	38,444	46,647		1,390		1,390		48,037		5,478	5,478	931	01/26/2036	1.E FM
..65540R-AL-4	Nomura Resecuritization Trust NMRR 2014-7R 3A4 4.472% 01/26/36	04/01/2026	Paydown		7,377	6,948	5,753	6,903		46		46		6,949		428	428	115	01/26/2036	2.B FM
..65540R-AL-4	Nomura Resecuritization Trust NMRR 2014-7R 3A4 4.472% 01/26/36	06/01/2026	Paydown		35,255	31,558	26,129	31,356		212		212		31,568		3,687	3,687	746	01/26/2036	2.C FM
..66987X-HB-4	NovaStar Mortgage Funding Trus NHEL 2005-3 M5 4.723% 01/25/36	05/26/2026	Paydown			(2,385)													01/25/2036	6. *
..669971-AC-7	NovaStar Mortgage Funding Trus NHEL 2007-1 A2B 4.063% 03/25/37	06/25/2026	Paydown		30,413	30,413	9,475	9,407		21,006		21,006		30,413				157	03/25/2037	1.A FM
..670857-AA-9	OBX 2021-NQM2 Trust OBX 2021-NQM2 A1 1.101% 05/25/61	06/01/2026	Paydown		174,818	174,818	141,220	143,007		31,811		31,811		174,818				768	05/25/2061	1.A
..67114J-AB-6	OBX 2021-NQM3 Trust OBX 2021-NQM3 A2 1.260% 07/25/61	06/01/2026	Paydown		133,241	133,241	108,362	109,409		23,832		23,832		133,241				768	07/25/2061	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67117X-AC-0	OBX 2023-NQM7 Trust OBX 2023-NQM7 A3 7.299% 04/25/63	06/01/2026	Paydown		324,344	324,344	329,361	327,701		(3,358)		(3,358)		324,344				10,179	04/25/2063	1.A
67118H-AC-4	OBX 2024-NQM2 Trust OBX 2024-NQM2 A2 6.030% 12/25/63	06/01/2026	Paydown		87,947	87,947	88,152	88,044		(98)		(98)		87,947				2,052	12/25/2063	1.A
67118K-AC-7	OBX 2024-NQM3 Trust OBX 2024-NQM3 A3 6.433% 12/25/63	06/01/2026	Paydown		110,064	110,064	110,808	110,550		(486)		(486)		110,064				2,963	12/25/2063	1.C
67119E-AB-2	OBX 2024-NQM11 Trust OBX 2024-NQM11 A2 6.128% 06/25/64	06/01/2026	Paydown		96,614	96,614	97,151	97,029		(414)		(414)		96,614				2,420	06/25/2064	1.A
67119R-AA-5	NYMT Loan Trust Series 2024-BP NYMT 2024-BPL3 A1 5.268% 09/25/39	06/25/2026	Paydown		1,045,111	1,045,111	1,047,726	1,047,301		(2,189)		(2,189)		1,045,111				22,124	09/25/2039	1.G FE
67119R-AA-5	NYMT Loan Trust Series 2024-BP NYMT 2024-BPL3 A1 5.268% 09/25/39	06/29/2026	AAIA PRT Ded BMY Mod AAM		1,428,286	1,424,771	1,428,336	1,427,756		(1,428)		(1,428)		1,426,327		1,959	1,959	38,362	09/25/2039	1.G FE
67120T-AA-8	NYMT Loan Trust Series 2024-BP NYMT 2024-BPL2 A1 6.509% 05/25/39	06/25/2026	Paydown		4,580,000	4,580,000	4,624,338	4,616,202		(36,202)		(36,202)		4,580,000				149,884	05/25/2039	1.G FE
67120V-AC-9	OBX 2025-NQM2 Trust OBX 2025-NQM2 A3 5.952% 11/25/64	06/01/2026	Paydown		656,341	656,341	656,649	656,210		131		131		656,341				15,590	11/25/2064	1.C
67121L-AC-0	OBX 2025-NQM10 Trust OBX 2025-NQM10 A3 5.706% 05/25/65	06/01/2026	Paydown		328,840	328,840	332,052			(3,211)		(3,211)		328,840				4,738	05/25/2065	1.B
67448Y-AE-4	OBX 2025-NQM3 Trust OBX 2025-NQM3 A3 5.952% 12/01/64	06/01/2026	Paydown		265,488	265,488	268,661			(3,173)		(3,173)		265,488				3,694	12/01/2064	1.D
67449A-AC-9	OBX 2025-NQM8 Trust OBX 2025-NQM8 A3 5.826% 03/25/65	06/01/2026	Paydown		1,264,278	1,264,278	1,264,257	1,265,129		(851)		(851)		1,264,278				30,091	03/25/2065	1.B
67449B-AC-7	OBX 2025-NQM11 Trust OBX 2025-NQM11 A3 5.772% 05/25/65	06/01/2026	Paydown		738,246	738,246	741,026	466,550		(3,057)		(3,057)		738,246				15,961	05/25/2065	1.B
68383N-CH-4	Opteum Mortgage Acceptance Cor OPMAC 2005-4 M2 4.513% 11/25/35	06/25/2026	Paydown		36,277	36,277	35,098	35,314		963		963		36,277				784	11/25/2035	1.A FM
68383N-CH-4	Opteum Mortgage Acceptance Cor OPMAC 2005-4 M2 4.513% 11/25/35	04/27/2026	Paydown		10,680	10,680	10,333	10,396		284		284		10,680				169	11/25/2035	1.A F
68402V-AA-0	Option One Mortgage Loan Trust OOMLT 2007-FXD1 1A1 5.866% 01/25/37	06/01/2026	Paydown		207,092	207,092	185,327	185,133		21,959		21,959		207,092				2,750	01/25/2037	1.A FM
68402V-AA-0	Option One Mortgage Loan Trust OOMLT 2007-FXD1 1A1 5.866% 01/25/37	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		4,976,747	5,565,443	4,928,833	4,928,005		12,248		12,248		4,940,253		36,493	36,493	108,766	01/25/2037	1.A FM
68403K-AD-7	Option One Mortgage Loan Trust OOMLT 2007-6 2A4 4.013% 07/25/37	06/25/2026	Paydown		5,302	5,302	3,346	3,395		1,907		1,907		5,302				105	07/25/2037	1.A FM
69121P-CH-4	Ownit Mortgage Loan Trust Seri OWNIT 2006-1 AF2 3.148% 10/25/35	06/01/2026	Paydown		158,050	158,050	86,755	85,254		72,796		72,796		158,050				1,201	10/25/2035	1.A FM
69121U-AF-9	Ownit Mortgage Loan Trust Seri OWNIT 2006-7 M1 4.138% 10/25/37	05/26/2026	Paydown			(764)	(143)	(198)		(11)		(11)		(208)		208	208		10/25/2037	1.A FM
69380W-AB-0	PRKCM 2024-AFC1 Trust PRKCM 2024-AFC1 A2 6.636% 03/25/59	06/01/2026	Paydown		379,282	379,282	382,807	382,002		(2,720)		(2,720)		379,282				10,166	03/25/2059	1.A
69382C-AB-2	PMT Loan Trust 2025-INV3 PMTLT 2025-INV3 A2 6.000% 03/25/56	06/25/2026	Paydown		603,741	603,741	607,042	606,735		(2,995)		(2,995)		603,741				15,171	03/25/2056	1.A
69382F-AE-9	PRKCM 2025-HOME1 PRKCM 2025-HOME1 6.002% 02/25/60	06/25/2026	Paydown		829,746	829,746	829,737	831,320		(1,575)		(1,575)		829,746				21,251	02/25/2060	1.F FE
69382M-AB-0	PMT Loan Trust 2025-INV6 PMTLT 2025-INV6 A2 6.000% 06/25/56	06/01/2026	Paydown		1,487,109	1,487,109	1,488,503	1,488,176		(1,067)		(1,067)		1,487,109				35,271	06/25/2056	1.A
69392U-AB-0	PMT Loan Trust 2025-INV9 PMTLT 2025-INV9 A2 6.000% 09/01/56	06/01/2026	Paydown		1,159,971	1,159,971	1,186,071	1,185,352		(25,381)		(25,381)		1,159,971				27,685	09/01/2056	1.A
693977-AB-6	PRPM 2024-NQM1 Trust PRPM 2024-NQM1 A2 6.569% 12/25/68	06/01/2026	Paydown		1,411,797	1,411,797	1,424,812	1,421,094		(9,297)		(9,297)		1,411,797				36,124	12/25/2068	1.B
693984-AC-0	PRKCM 2023-AFC3 Trust PRKCM 2023-AFC3 A3 7.088% 09/25/58	06/01/2026	Paydown		50,319	50,319	50,760	50,766		(447)		(447)		50,319				1,489	09/25/2058	1.B

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..73015B-AA-3	PMT Loan Trust 2024-INV1 PMTLT 2024-INV1 A1 6.500% 10/25/59	06/01/2026	Paydown		1,217,226	1,217,226	1,233,582	1,233,582		(16,356)		(16,356)		1,217,226				31,947	10/25/2059	1.A
..73015D-AB-7	PMT Loan Trust 2025-INV4 PMTLT 2025-INV4 A2 6.000% 03/25/56	06/01/2026	Paydown		1,855,801	1,855,801	1,868,850	1,867,918		(12,117)		(12,117)		1,855,801				45,608	03/25/2056	1.A
..73015F-AG-1	PMT Loan Trust 2025-INV7 PMTLT 2025-INV7 A7 6.000% 06/25/56	06/01/2026	Paydown		2,241,365	2,241,365	2,268,274	2,265,089		(23,724)		(23,724)		2,241,365				53,705	06/25/2056	1.A
..74161B-AL-9	Prime Mortgage Trust 2006-1 PRIME 2006-1 3A1 4.113% 06/25/36	06/25/2026	Paydown		3,449	15,357	7,640	10,435		1,173		1,173		11,608		(8,159)	(8,159)	159	06/25/2036	5.C FM
..74161Q-AA-0	Prime Mortgage Trust 2006-CL1 PRIME 2006-CL1 A1 4.263% 02/25/35	05/25/2026	Paydown		136,554	136,554	131,796	136,288		267		267		136,554				1,962	02/25/2035	1.A FM
..749228-AA-0	RALI Series 2006-QS4 Trust RALI 2006-QS4 A1 6.000% 04/25/36	06/01/2026	Paydown		19,982	31,112	26,185	26,584		2,908		2,908		29,492		(9,510)	(9,510)	278	04/25/2036	4.C FM
..749228-AJ-1	RALI Series 2006-QS4 Trust RALI 2006-QS4 A9 6.000% 04/25/36	06/01/2026	Paydown		35,160	54,745	45,077			6,232		6,232		51,309		(16,149)	(16,149)	1,036	04/25/2036	3.A FM
..74922A-AA-5	RALI Series 2007-QH6 Trust RALI 2007-QH6 A1 4.143% 07/25/37	06/25/2026	Paydown		154,157	154,157	124,290	140,140		14,017		14,017		154,157				2,222	07/25/2037	1.A FM
..74922J-AA-6	RALI Series 2007-QH2 Trust RALI 2007-QH2 A1 4.043% 03/25/37	06/25/2026	Paydown		8,545	8,545	7,543	7,792		753		753		8,545				121	03/25/2037	1.A FM
..74922K-AB-1	RALI Series 2007-QS1 Trust RALI 2007-QS1 1A2 5.450% 01/25/37	06/25/2026	Paydown				154	154		(33)		(33)		121		(121)	(121)	30	01/25/2037	5.C FE
..74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 4.123% 09/25/36	06/25/2026	Paydown		40,867	31,994	28,018	28,086		4,938		4,938		33,024		7,843	7,843	589	09/25/2036	1.A FM
..74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 4.123% 09/25/36	05/26/2026	Paydown		57,819	57,819	49,516	56,230		1,589		1,589		57,819				960	09/25/2036	2.B FM
..74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 4.123% 09/25/36	06/25/2026	Paydown		182,248	130,126	111,603	126,694		4,427		4,427		131,120		51,128	51,128	4,453	09/25/2036	2.C FM
..74922W-AA-7	RALI Series 2007-QH3 Trust RALI 2007-QH3 A1 4.083% 04/25/37	06/25/2026	Paydown		197,115	197,115	159,442	180,923		16,192		16,192		197,115				3,429	04/25/2037	1.A FM
..74923H-AE-1	RALI Series 2007-QS4 Trust RALI 2007-QS4 2A1 4.093% 03/25/37	06/25/2026	Paydown			228	34	34						34		(34)	(34)	3	03/25/2037	1.A FM
..74923J-AB-3	RALI Series 2007-QS5 Trust RALI 2007-QS5 A2 4.283% 03/25/37	06/25/2026	Paydown		19,840	37,898	24,254	25,390		6,663		6,663		32,052		(12,212)	(12,212)	620	03/25/2037	1.A FM
..74923J-AB-3	RALI Series 2007-QS5 Trust RALI 2007-QS5 A2 4.283% 03/25/37	04/25/2026	Paydown		5,726	6,613	4,933	5,008		1,393		1,393		6,401		(675)	(675)	95	03/25/2037	1.G FM
..74923J-AB-3	RALI Series 2007-QS5 Trust RALI 2007-QS5 A2 4.283% 03/25/37	06/25/2026	Paydown		462	5,208	3,885	3,945		136		136		4,081		(3,619)	(3,619)	98	03/25/2037	2.A FM
..74923J-AH-0	RALI Series 2007-QS5 Trust RALI 2007-QS5 A8 6.700% 03/25/37	06/25/2026	Paydown				6,303	5,736		5,422		5,422		11,157		(11,157)	(11,157)	1,212	03/25/2037	5.C FE
..74923T-AA-3	RALI Series 2007-QO3 Trust RALI 2007-QO3 A1 4.083% 03/25/47	06/25/2026	Paydown		69,108	69,108	58,626	61,741		7,368		7,368		69,108				1,183	03/25/2047	1.A FM
..74923X-AA-4	RALI Series 2007-QA3 Trust RALI 2007-QA3 A1 3.963% 05/25/37	06/25/2026	Paydown		194,474	172,209	157,679	158,709		15,183		15,183		173,892		20,581	20,581	3,374	05/25/2037	1.A FM
..749241-AA-3	RALI Series 2007-QH9 Trust RALI 2007-QH9 A1 3.877% 11/25/37	05/01/2026	Paydown		4,726	3,906	3,597	3,616		349		349		3,964		762	762	74	11/25/2037	4.C FM
..749241-AA-3	RALI Series 2007-QH9 Trust RALI 2007-QH9 A1 3.877% 11/25/37	06/01/2026	Paydown		2,663	2,612	2,406	2,418		197		197		2,615		47	47	53	11/25/2037	5.A FM
..74924S-AF-3	RASC Series 2007-KS1 Trust RASC 2007-KS1 M2S 4.168% 01/25/37	05/25/2026	Paydown			(49)	(46)	(16)	(23)			(23)		(41)		41	41	4	01/25/2037	6. FM
..74927W-AE-4	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-A 2A4 6.250% 01/25/37	06/01/2026	Paydown		48,947	48,550	47,439	45,728		2,845		2,845		48,573		374	374	1,293	01/25/2037	3.A FM
..74927X-AE-2	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-B 1A5 6.000% 01/25/37	06/01/2026	Paydown		20,263	20,263	10,571	11,460		8,803		8,803		20,263				451	01/25/2037	1.A FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35	06/01/2026	Paydown		1,835	1,835	1,706	1,379		456		456		1,835				51	10/26/2035	1.D FM
..74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35	05/01/2026	Paydown		1,342	1,343	1,249	1,010		333		333		1,343		(1)	(1)	31	10/26/2035	1.F FM
..74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35	04/01/2026	Paydown		2,079	2,080	1,934	1,563		517		517		2,080		(1)	(1)	38	10/26/2035	2.A FM
..74928J-BT-3	RBSSP Resecuritization Trust 2 RBSSP 2009-12 15A2 6.107% 10/26/35	06/29/2026	Paydown		414,393	414,393	397,877	391,772		22,621		22,621		414,393				7,986	10/26/2035	1.A FM
..74928W-BQ-5	RBSSP Resecuritization Trust 2 RBSSP 2009-5 12A3 4.663% 09/21/46	06/01/2026	Paydown		6,299	6,447	5,448	5,428		996		996		6,423		(124)	(124)	136	09/21/2046	1.A FM
..74928X-BB-6	RBSSP Resecuritization Trust 2 RBSSP 2009-6 3A2 4.819% 01/26/36	06/26/2026	Paydown		112,460	112,460	106,256	105,349		7,112		7,112		112,460				2,007	01/26/2036	1.A FM
..74928X-CS-8	RBSSP Resecuritization Trust 2 RBSSP 2009-6 13A3 3.962% 08/26/35	04/01/2026	Paydown			(1,002)	(837)	(897)	(106)	4		(102)		(999)		999	999	(1)	08/26/2035	6. FM
..74931W-AE-8	RBSSP Resecuritization Trust RBSSP 2012-10 1A2B 4.563% 06/26/35	06/01/2026	Paydown		56,611	56,611	51,846	51,799		4,812		4,812		56,611				1,010	06/26/2035	1.A FM
..74937Y-AB-4	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A1B 5.962% 04/25/55	06/01/2026	Paydown		1,157,386	1,157,386	1,157,365	1,157,365		21		21		1,157,386				26,946	04/25/2055	1.A
..74938P-AE-6	RCKT Mortgage Trust 2024-CES2 RCKT 2024-CES2 M2 6.765% 04/25/44	06/16/2026	Apollo Global Funding LLC (no		2,018,529	2,000,000	1,999,974	1,996,292		(1,918)		(1,918)		1,994,374		24,155	24,155	73,663	04/25/2044	1.F
..74938Q-AA-2	RCKT Mortgage Trust 2024-INV1 RCKT 2024-INV1 A1 6.500% 06/25/54	06/01/2026	Paydown		960,452	960,452	979,061	977,710		(17,258)		(17,258)		960,452				24,451	06/25/2054	1.A
..74939W-AE-0	RCKT Mortgage Trust 2025-CES8 RCKT 2025-CES8 M1 5.899% 08/25/55	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		398,968	400,000	400,000	399,874		(33)		(33)		399,841		(873)	(873)	13,371	08/25/2055	3.A
..749421-AA-1	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A1A 5.490% 11/25/44	06/01/2026	Paydown		4,574,164	4,574,164	4,574,755	4,574,657		(493)		(493)		4,574,164				102,675	11/25/2044	1.A
..749427-AE-0	RCKT Mortgage Trust 2025-CES1 RCKT 2025-CES1 M1 6.312% 01/25/45	06/16/2026	Apollo Global Funding LLC (no		2,516,461	2,500,000	2,505,287	2,499,518		(1,375)		(1,375)		2,498,144		18,317	18,317	85,913	01/25/2045	1.F
..74942C-AB-5	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 A1B 5.838% 05/25/55	06/25/2026	Paydown		698,328	698,328	698,314	698,314		15		15		698,328				16,501	05/25/2055	1.A
..749583-AD-2	RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4 6.000% 02/25/37	06/01/2026	Paydown		3	3,430	2,590	2,592		(3)		(3)		2,590		(2,586)	(2,586)	87	02/25/2037	3.B FM
..74958B-AG-7	RFMSI Series 2007-S3 Trust RFMSI 2007-S3 1A1 6.000% 03/25/37	06/01/2026	Paydown		2,631	3,431	2,554	2,540		681		681		3,221		(589)	(589)	103	03/25/2037	2.C FM
..74958B-AG-7	RFMSI Series 2007-S3 Trust RFMSI 2007-S3 1A1 6.000% 03/25/37	05/01/2026	Paydown		8,350	10,292	7,661	7,619		2,165		2,165		9,784		(1,434)	(1,434)	213	03/25/2037	3.A FM
..74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 5.522% 07/27/37	06/01/2026	Paydown		68,142	70,464	55,257	50,780		19,023		19,023		69,803		(1,661)	(1,661)	1,252	07/27/2037	1.B FM
..74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 5.522% 07/27/37	04/01/2026	Paydown		73,734	74,544	59,076	54,204		20,114		20,114		74,318		(584)	(584)	1,298	07/27/2037	1.E FM
..74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 5.522% 07/27/37	06/01/2026	Paydown		2,341	4,122	3,267	2,998		630		630		3,627		(1,286)	(1,286)	99	07/27/2037	1.F FM
..74958X-AB-0	RFMSI Series 2007-SA2 Trust RFMSI 2007-SA2 2A1 5.353% 04/25/37	06/01/2026	Paydown		1,434	2,029	1,693			234		234		1,928		(494)	(494)	46	04/25/2037	2.C FM
..74958X-AB-0	RFMSI Series 2007-SA2 Trust RFMSI 2007-SA2 2A1 5.353% 04/25/37	05/01/2026	Paydown		2,449	3,756	3,134			401		401		3,536		(1,087)	(1,087)	59	04/25/2037	3.A FM
..74958X-AB-0	RFMSI Series 2007-SA2 Trust RFMSI 2007-SA2 2A1 5.353% 04/25/37	06/01/2026	Paydown		2,763	4,116	3,623	3,623		323		323		3,945		(1,183)	(1,183)	90	04/25/2037	4.C FM
..749691-BS-9	RPMLT 2014-1 RPMLT 2014-1 B30 4.056% 10/25/54	06/25/2026	Paydown		1,287,560	1,287,560	1,255,857	1,274,115		13,445		13,445		1,287,560				20,800	10/25/2054	1.A
..749691-BT-7	RPMLT 2014-1 RPMLT 2014-1 B3P 3.556% 10/25/54	06/25/2026	Paydown		1,287,560	1,287,560	1,246,055	1,270,407		17,153		17,153		1,287,560				18,251	10/25/2054	1.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..749691-C4-1	RPMLT 2014-1 RPMLT 2014-1 B3Z 3.556% 10/25/54	04/25/2026	Paydown			(860)	(302)	(302)						(303)		303	303	3	10/25/2054	6.
..749691-C5-8	RPMLT 2014-1 RPMLT 2014-1 GRP2 4.093% 10/25/54	06/25/2026	Paydown		23,392	23,392	13,131	14,654		8,738		8,738		23,392				311	10/25/2054	3.B
..749691-F7-1	RPMLT 2014-1 RPMLT 2014-1 B3Y 4.056% 10/25/54	04/25/2026	Paydown			(860)	(324)	(324)						(324)		324	324	3	10/25/2054	6.
..74978F-AH-2	RAAC Series 2007-SP3 Trust RAAC 2007-SP3 A2 5.263% 09/25/47	06/25/2026	Paydown		42,669	42,669	42,882	42,873		(204)		(204)		42,669				1,106	09/25/2047	1.A FM
..75114H-AD-9	RALI Series 2006-Q05 Trust RALI 2006-Q05 2A1 4.143% 05/25/46	06/25/2026	Paydown		179,248	179,248	166,206	167,142		12,106		12,106		179,248				2,936	05/25/2046	1.A FM
..75114P-AD-1	RALI Series 2006-Q09 Trust RALI 2006-Q09 1A3B 4.363% 12/25/46	06/25/2026	Paydown		5,110	2,425	2,425	95	2,329			2,329		2,425		2,686	2,686	124	12/25/2046	1.A FM
..75114T-AJ-0	RALI Series 2006-QS5 Trust RALI 2006-QS5 A9 6.000% 05/25/36	06/01/2026	Paydown		18,635	19,724	16,122	16,421		3,127		3,127		19,548		(913)	(913)	448	05/25/2036	2.B FM
..75115D-AA-1	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1 4.544% 09/25/46	06/01/2026	Paydown		180,609	180,609	155,790	155,673		24,936		24,936		180,609				2,875	09/25/2046	3.A FM
..75115D-AD-3	RALI Series 2006-QS12 Trust RALI 2006-QS12 1A4 6.000% 09/25/36	06/01/2026	Paydown		5,100	6,308	2,720	2,182		3,320		3,320		5,502		(401)	(401)	140	09/25/2036	1.A FM
..75115J-AA-5	RALI Series 2006-Q010 Trust RALI 2006-Q010 A1 4.083% 01/25/37	06/25/2026	Paydown		35,253	35,253	31,868	31,858		3,395		3,395		35,253				543	01/25/2037	1.A FM
..75115S-AH-5	RALI Series 2006-QS10 Trust RALI 2006-QS10 A8 6.000% 08/25/36	06/01/2026	Paydown		7,521	10,081	7,103	7,638		1,830		1,830		9,468		(1,947)	(1,947)	247	08/25/2036	1.A FM
..75115L-AA-5	RALI Series 2007-QH7 Trust RALI 2007-QH7 1A1 4.263% 08/25/37	06/25/2026	Paydown		22,477	22,477	18,960	20,417		2,060		2,060		22,477				385	08/25/2037	1.A FM
..75116C-AM-8	RALI Series 2007-QS6 Trust RALI 2007-QS6 A12 4.163% 04/25/37	06/25/2026	Paydown		39,145	45,909	29,673	31,197		12,566		12,566		43,763		(4,618)	(4,618)	441	04/25/2037	1.A FM
..753917-AU-7	RATE Mortgage Trust 2024-J2 RATE 2024-J2 A19 6.000% 07/25/54	06/01/2026	Paydown		848,247	848,247	842,946	848,247						848,247				18,757	07/25/2054	1.A
..753917-CD-3	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B1 6.407% 07/25/54	06/01/2026	Paydown		8,796	8,796	9,000	8,990		(194)		(194)		8,796				235	07/25/2054	1.A
..753917-CG-6	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B2 6.407% 07/25/54	06/01/2026	Paydown		25,285	25,285	25,498	25,465		(180)		(180)		25,285				675	07/25/2054	1.A
..75406V-AF-0	RASC Series 2006-KS5 Trust RASC 2006-KS5 M2 4.063% 07/25/36	04/27/2026	Paydown			(9)	(7)	(7)						(7)		7	7		07/25/2036	1.A FM
..75524M-BL-3	RBSSP Resecuritization Trust 2 RBSSP 2009-7 9A3 5.000% 09/26/36	06/01/2026	Paydown		14,732	22,664	13,372	14,065		5,603		5,603		19,668		(4,936)	(4,936)	157	09/26/2036	1.A FM
..75524M-BL-3	RBSSP Resecuritization Trust 2 RBSSP 2009-7 9A3 5.000% 09/26/36	06/01/2026	Paydown		4,596	7,071	5,483	5,521		1,009		1,009		6,530		(1,933)	(1,933)	49	09/26/2036	2.C FM
..75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3 6.000% 02/26/37	06/01/2026	Paydown		1,142	1,142	963	612		530		530		1,142				34	02/26/2037	1.E FM
..75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3 6.000% 02/26/37	05/01/2026	Paydown		843	1,030	868	552		389		389		940		(97)	(97)	26	02/26/2037	2.A FM
..75970N-AM-9	Renaissance Home Equity Loan T RAMC 2005-2 AF5 5.701% 08/25/35	06/01/2026	Paydown		27,629	27,629	22,652	25,664		1,964		1,964		27,629				689	08/25/2035	1.A FM
..759950-CA-4	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV1 4.523% 05/25/34	06/25/2026	Paydown		13,241	13,241	12,013	12,981		260		260		13,241				156	05/25/2034	1.A FM
..759950-CC-0	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV3 4.703% 05/25/34	06/25/2026	Paydown		19,591	19,591	18,201	19,011		580		580		19,591				230	05/25/2034	1.A FM
..759950-CP-1	Renaissance Home Equity Loan T RAMC 2004-2 AV3 4.723% 07/25/34	06/25/2026	Paydown		16,667	16,667	14,873	14,905		1,762		1,762		16,667				205	07/25/2034	1.A FM
..760985-D7-3	RAMP Series 2003-RS10 Trust RAMP 2003-RS10 MII1 4.413% 11/25/33	06/25/2026	Paydown		71,360	71,360	70,964	73,833		(2,473)		(2,473)		71,360				1,424	11/25/2033	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..760985-N8-0	RAMP Series 2004-RS1 Trust RAMP 2004-RS1 MII1 4.783% 01/25/34	06/25/2026	Paydown		40,597	40,597	29,433	41,120		(523)		(523)		40,597				824	01/25/2034	1.A FM
..76110H-7A-1	RALI Series 2005-QA7 Trust RALI 2005-QA7 A1 4.191% 07/25/35	06/01/2026	Paydown		459,357	478,299	380,098	377,557		96,664		96,664		474,221		(14,864)	(14,864)	10,589	07/25/2035	1.A FM
..76110H-T7-4	RALI Series 2005-QA2 Trust RALI 2005-QA2 CB2 4.346% 02/25/35	06/01/2026	Paydown		28,660	29,707	24,929	28,474		1,190		1,190		29,664		(1,004)	(1,004)	518	02/25/2035	5.C FM
..76110W-6P-6	RASC Series 2005-AHL3 Trust RASC 2005-AHL3 M2 4.203% 11/25/35	06/25/2026	Paydown			143	76	103		3		3		107		(107)	(107)	3	11/25/2035	1.A FM
..76110W-D6-0	RASC Series 2004-KS8 Trust RASC 2004-KS8 MII2 5.383% 09/25/34	06/25/2026	Paydown			11,758	4,057	5,319		219		219		5,538		(5,538)	(5,538)	219	09/25/2034	1.A FM
..76110W-VW-3	RASC Series 2003-KS11 Trust RASC 2003-KS11 MII2 5.563% 01/25/34	06/25/2026	Paydown		72,123	72,123	68,072	70,704		1,420		1,420		72,123				1,709	01/25/2034	1.A FM
..761118-AC-2	RALI Series 2005-QS7 Trust RALI 2005-QS7 A3 4.513% 06/25/35	06/25/2026	Paydown		5,049	5,049	3,937	3,982		1,067		1,067		5,049				93	06/25/2035	1.A FM
..761118-AC-2	RALI Series 2005-QS7 Trust RALI 2005-QS7 A3 4.513% 06/25/35	05/25/2026	Paydown		3,077	3,459	2,697	2,728		652		652		3,380		(302)	(302)	80	06/25/2035	1.A F
..761118-DN-5	RALI Series 2005-QS12 Trust RALI 2005-QS12 A1 4.263% 08/25/35	06/25/2026	Paydown		27,650	36,999	31,075	31,075		4,471		4,471		35,545		(7,896)	(7,896)	711	08/25/2035	2.C FM
..761118-DV-7	RALI Series 2005-QS12 Trust RALI 2005-QS12 A8 4.113% 08/25/35	06/25/2026	Paydown		13,958	18,678	12,911	14,067		3,477		3,477		17,544		(3,586)	(3,586)	346	08/25/2035	1.A FM
..761118-DX-3	RALI Series 2005-QS12 Trust RALI 2005-QS12 A10 5.113% 08/25/35	04/25/2026	Paydown		3,155	4,316	3,563	3,611		520		520		4,131		(975)	(975)	74	08/25/2035	1.E FM
..761118-DX-3	RALI Series 2005-QS12 Trust RALI 2005-QS12 A10 5.113% 08/25/35	06/25/2026	Paydown		12,731	16,942	13,986	14,174		2,101		2,101		16,274		(3,543)	(3,543)	415	08/25/2035	1.F FM
..761118-EN-4	RALI Series 2005-Q01 Trust RALI 2005-Q01 A1 4.063% 08/25/35	06/25/2026	Paydown		13,165	13,165	9,675	9,358		3,807		3,807		13,165				206	08/25/2035	2.C FM
..761118-FL-7	RALI Series 2005-QA9 Trust RALI 2005-QA9 CB3 4.586% 08/25/35	06/01/2026	Paydown		121,616	124,571	124,571	128,054		(3,399)		(3,399)		124,655		(3,039)	(3,039)	2,593	08/25/2035	4.A FM
..761118-GD-4	RALI Series 2005-QA10 Trust RALI 2005-QA10 A31 4.944% 09/25/35	06/01/2026	Paydown		6,112	10,977	7,733	6,993		2,202		2,202		9,195		(3,083)	(3,083)	209	09/25/2035	1.A FM
..761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1 4.563% 10/25/45	06/25/2026	Paydown		10,322	10,322	8,700	7,776	664	1,882		2,546		10,322				196	10/25/2045	5.C FM
..761118-MC-9	RALI Series 2005-QS16 Trust RALI 2005-QS16 A3 5.750% 11/25/35	06/01/2026	Paydown		17,904	21,758	18,897	19,332		2,022		2,022		21,353		(3,449)	(3,449)	546	11/25/2035	3.A FM
..761118-QM-3	RALI Series 2005-Q05 Trust RALI 2005-Q05 A1 4.744% 01/25/46	06/01/2026	Paydown		167,240	156,584	112,204	112,219		47,381		47,381		159,600		7,640	7,640	2,942	01/25/2046	1.A FM
..761118-SZ-2	RALI Series 2006-QA1 Trust RALI 2006-QA1 A11 4.968% 01/25/36	06/01/2026	Paydown		33,727	24,962	18,129	17,059		10,761		10,761		27,820		5,907	5,907	996	01/25/2036	1.A FM
..761118-TN-8	RALI Series 2006-QA2 Trust RALI 2006-QA2 1A1 4.013% 02/25/36	06/25/2026	Paydown		22,947	27,163	17,732	14,504		10,658		10,658		25,162		(2,215)	(2,215)	401	02/25/2036	1.A FM
..761118-XD-5	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A1 4.463% 03/25/36	06/25/2026	Paydown		2,662	4,234	3,480	3,517		454		454		3,971		(1,309)	(1,309)	83	03/25/2036	1.A FM
..761118-XD-5	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A1 4.463% 03/25/36	05/25/2026	Paydown		1,216	1,635	1,344	1,358		207		207		1,565		(349)	(349)	31	03/25/2036	1.A F
. 761118-XL-7	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A8 4.163% 03/25/36	06/25/2026	Paydown		2,477	3,940	3,199	3,236		447		447		3,682		(1,205)	(1,205)	72	03/25/2036	1.A FM
. 761118-XL-7	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A8 4.163% 03/25/36	05/25/2026	Paydown		1,131	1,521	1,235	1,249		203		203		1,453		(321)	(321)	27	03/25/2036	1.A F
..761119-AF-3	Residential Asset Securitizati RAST 2006-A8 2A1 6.500% 08/25/36	06/01/2026	Paydown			11,158	3,652	2,651		(248)		(248)		2,402		(2,402)	(2,402)	245	08/25/2036	1.A FM
..761119-AQ-9	Residential Asset Securitizati RAST 2006-A8 3A2 6.000% 08/25/36	05/01/2026	Paydown			10,885	5,430	4,189		(175)		(175)		4,014		(4,014)	(4,014)	195	08/25/2036	1.A FM

SCHEDULE D - PART 4

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2 5.487% 06/25/35	06/01/2026	Paydown		118,753	115,690	104,553	106,508		9,422		9,422		115,930		2,823	2,823	2,505	06/25/2035	1.A FM
..76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2 5.487% 06/25/35	06/01/2026	Paydown		5,889	5,737	5,651	5,615		125		125		5,740		149	149	124	06/25/2035	1.E FM
. 76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 5.069% 08/25/35	06/01/2026	Paydown		24,005	23,704	21,017	21,908		1,817		1,817		23,726		279	279	612	08/25/2035	1.A FM
. 76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 5.069% 08/25/35	06/01/2026	Paydown		10,071	9,945	9,102	9,467		484		484		9,951		120	120	246	08/25/2035	2.C FM
. 76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 5.069% 08/25/35	06/01/2026	Paydown		10,669	10,535	10,161	10,517		18		18		10,535		134	134	272	08/25/2035	4.A FM
..76111X-YH-0	RFMSI Series 2005-SA4 Trust RFMSI 2005-SA4 2A1 5.168% 09/25/35	06/01/2026	Paydown		1,776	2,850	2,471	1,394		891		891		2,285		(509)	(509)	62	09/25/2035	1.A FM
..761120-AA-2	Residential Asset Securitizati RAST 2007-A2 1A1 6.000% 04/25/37	04/01/2026	Paydown			7	4							4		(4)	(4)		04/25/2037	1.A FM
..76112B-3G-3	RAAC Series 2006-SP1 Trust RAAC 2006-SP1 M2 4.588% 09/25/45	06/25/2026	Paydown			9,908	5,663	6,432		75		75		6,507		(6,507)	(6,507)	103	09/25/2045	1.A FM
..76112B-YB-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR5 3A1 4.632% 09/19/35	06/01/2026	Paydown		4,040	4,784	3,499	3,530		1,059		1,059		4,589		(549)	(549)	92	09/19/2035	1.A FM
..76112H-AA-5	Residential Asset Securitizati RAST 2006-A9CB A1 4.133% 09/25/36	06/25/2026	Paydown			(3,279)	(524)	(276)		8		8		(268)		268	268	58	09/25/2036	1.A FM
..76112H-AC-1	Residential Asset Securitizati RAST 2006-A9CB A3 3.367% 09/25/36	04/25/2026	Paydown				84	74		(2)		(2)		72		(72)	(72)	3	09/25/2036	6. FE
..76113N-AA-1	Residential Asset Securitizati RAST 2006-A7CB 1A1 4.263% 07/25/36	06/25/2026	Paydown		5,175	21,650	14,335	13,768		1,791		1,791		15,559		(10,383)	(10,383)	409	07/25/2036	1.A FM
..76113N-AC-7	Residential Asset Securitizati RAST 2006-A7CB 1A3 6.250% 07/25/36	06/01/2026	Paydown		4,997	20,903	16,010	15,926		1,145		1,145		17,070		(12,073)	(12,073)	246	07/25/2036	2.C FM
..76113N-AQ-6	Residential Asset Securitizati RAST 2006-A7CB 3A2 6.500% 07/25/36	05/01/2026	Paydown			(110)	(1)							(1)		1	1	2	07/25/2036	6. *
..76114D-AJ-3	Residential Asset Securitizati RAST 2006-A15 A9 6.250% 01/25/37	05/01/2026	Paydown			(16,399)	(5,421)	(5,615)		178	(66)	244		(5,370)		5,370	5,370	544	01/25/2037	1.B FM
..76114D-AJ-3	Residential Asset Securitizati RAST 2006-A15 A9 6.250% 01/25/37	04/01/2026	Paydown			(6,133)	(2,027)	(2,100)		48	(25)	73		(2,027)		2,027	2,027	138	01/25/2037	1.F FM
..76119N-AD-9	Residential Mortgage Loan Trus RMLT 2019-3 M1 3.257% 09/25/59	06/01/2026	Paydown		74,313	74,313	72,873	73,442		871		871		74,313				1,047	09/25/2059	1.A
..762009-BB-3	RFMSI Series 2007-S6 Trust RFMSI 2007-S6 2A4 6.000% 06/25/37	06/01/2026	Paydown		11,098	13,240	11,364	11,313		1,621		1,621		12,934		(1,836)	(1,836)	289	06/25/2037	5.C FM
..76200Q-AA-8	RFMSI Series 2007-S8 Trust RFMSI 2007-S8 1A1 6.000% 09/25/37	06/01/2026	Paydown		393	12,233	9,214	8,344		63		63		8,408		(8,015)	(8,015)	307	09/25/2037	1.A FM
..77118U-AA-8	Roc Mortgage Trust 2024-RTL1 ROC 2024-RTL1 A1 5.589% 10/25/39	06/29/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		11,922,346	11,885,000	11,868,413	11,876,130		2,945		2,945		11,879,075		43,271	43,271	339,507	10/25/2039	1.G FE
..78436V-AA-9	SAIF Securitization Trust 2024 SAIF 2024-CES1 A 5.965% 07/25/54	06/01/2026	Paydown		278,095	278,095	278,090	281,838		(3,743)		(3,743)		278,095				6,830	07/25/2054	1.A
..78473N-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-1 2A1 5.644% 02/25/37	06/01/2026	Paydown		22,432	16,745	13,986	12,695		5,488		5,488		18,183		4,249	4,249	632	02/25/2037	1.A FM
..78473W-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-4 2A1 4.699% 10/25/37	06/01/2026	Paydown		37,872	37,872	29,045	28,805		9,067		9,067		37,872				866	10/25/2037	1.A FM
..802638-AD-8	Santander Mortgage Asset Recei SAN 2025-NQM2 A2 5.935% 02/25/65	06/01/2026	Paydown		385,770	385,770	385,768	385,768		2		2		385,770				8,821	02/25/2065	1.C
..802638-AE-6	Santander Mortgage Asset Recei SAN 2025-NQM2 A3 6.096% 02/25/65	06/01/2026	Paydown		385,770	385,770	385,765	386,531		(760)		(760)		385,770				8,971	02/25/2065	1.G
..805564-QA-2	Saxon Asset Securities Trust 2 SAST 2004-2 MF1 2.735% 08/25/35	06/01/2026	Paydown		38,988	38,988	30,001	37,477		1,511		1,511		38,988				431	08/25/2035	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..81375W-BP-0	Securitized Asset Backed Recei SABR 2004-OP2 M2 5.338% 08/25/34	04/27/2026	Paydown		26,358	26,358	23,675	25,457		901		901		26,358				104	08/25/2034	1.A FM
..81375W-BP-0	Securitized Asset Backed Recei SABR 2004-OP2 M2 5.338% 08/25/34	05/26/2026	Paydown		36,626	36,626	32,897	35,374		1,252		1,252		36,626				251	08/25/2034	1.B FM
..81375W-BP-0	Securitized Asset Backed Recei SABR 2004-OP2 M2 5.338% 08/25/34	06/25/2026	Paydown		19,576	19,576	17,583	18,907		669		669		19,576				192	08/25/2034	1.C FM
..81375W-BV-7	Securitized Asset Backed Recei SABR 2004-DO2 M1 4.753% 09/25/34	06/25/2026	Paydown		22,079	22,079	22,063	30,003		(7,924)		(7,924)		22,079				500	09/25/2034	1.A FM
..81377J-AB-9	Securitized Asset Backed Recei SABR 2007-HE1 A2A 3.883% 12/25/36	06/25/2026	Paydown		2,141	2,141	476	432		1,710		1,710		2,141				5	12/25/2036	1.A FM
..81379E-AA-0	Securitized Asset Backed Recei SABR 2007-BR5 A2A 4.023% 05/25/37	06/25/2026	Paydown		24,147	24,147	18,140	18,390		5,757		5,757		24,147				206	05/25/2037	1.A FM
..81743P-AA-4	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 1A 4.514% 04/20/33	06/20/2026	Paydown		11,891	11,891	11,416	11,566		326		326		11,891				223	04/20/2033	1.A FM
..81743P-AH-9	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 B1 5.074% 04/20/33	04/20/2026	Paydown			5	4	2	2			2		4		(4)	(4)		04/20/2033	6. FM
..81743P-AP-1	Sequoia Mortgage Trust 2003-2 SEMT 2003-2 A1 4.414% 06/20/33	06/20/2026	Paydown		15,367	15,367	14,465	15,252		115		115		15,367				323	06/20/2033	1.A FM
..81743P-BJ-4	Sequoia Mortgage Trust 2003-4 SEMT 2003-4 1A2 4.683% 07/20/33	06/20/2026	Paydown		3,155	3,155	3,029	3,069		86		86		3,155				41	07/20/2033	4.B FM
..81743P-CJ-3	Sequoia Mortgage Trust 2003-5 SEMT 2003-5 A1 4.374% 09/20/33	06/20/2026	Paydown		753	753	658	661		92		92		753				13	09/20/2033	1.A FM
..81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 2A1 4.231% 09/20/46	06/01/2026	Paydown		2,767	2,767	1,395	1,395		1,372		1,372		2,767				49	09/20/2046	1.A FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.598% 09/20/46	06/01/2026	Paydown		7,909	7,909	4,739	4,534		3,376		3,376		7,909				70	09/20/2046	1.A FM
..81743S-AA-8	Sequoia Mortgage Trust 9 SEMT 9 1A 4.454% 09/20/32	06/20/2026	Paydown		5,515	5,515	5,234	5,333		183		183		5,515				89	09/20/2032	1.A FM
..81744A-AA-6	Sequoia Mortgage Trust 11 SEMT 11 A 4.654% 12/20/32	06/20/2026	Paydown		6,861	6,861	6,826	6,827		34		34		6,861				121	12/20/2032	2.C FM
..81744F-AA-5	Sequoia Mortgage Trust 2004-1 SEMT 2004-1 A 4.649% 02/20/34	06/20/2026	Paydown		13,024	13,024	12,594	12,565		459		459		13,024				274	02/20/2034	1.A FM
..81744F-AA-5	Sequoia Mortgage Trust 2004-1 SEMT 2004-1 A 4.649% 02/20/34	04/20/2026	Paydown		23,854	23,854	23,067	23,013		841		841		23,854				374	02/20/2034	3.A F
..81744F-CG-0	Sequoia Mortgage Trust 2004-6 SEMT 2004-6 A1 4.548% 07/20/34	06/01/2026	Paydown		15,569	15,569	14,082	13,690		1,879		1,879		15,569				277	07/20/2034	1.A FM
..81744F-CX-3	Sequoia Mortgage Trust 2004-7 SEMT 2004-7 A3A 4.673% 08/20/34	06/20/2026	Paydown		1,904	1,904	1,818	1,831		73		73		1,904				36	08/20/2034	1.A FM
..81744F-FY-8	Sequoia Mortgage Trust 2004-12 SEMT 2004-12 A1 4.294% 01/20/35	06/20/2026	Paydown		57,792	57,792	57,148	57,292		500		500		57,792				944	01/20/2035	1.A FM
..81744L-AN-4	Sequoia Mortgage Trust 2007-2 SEMT 2007-2 2BA1 4.162% 06/20/37	06/01/2026	Paydown		85,820	85,820	75,878	74,478		11,342		11,342		85,820				1,246	06/20/2037	1.A FM
..81745N-AG-4	Sequoia Mortgage Trust 2014-1 SEMT 2014-1 2AIO 0.245% 04/25/44	06/01/2026	Paydown				132	132		(4)		(4)		128		(128)	(128)	2,709	04/25/2044	1.A FE
..81746P-CC-5	Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B2 3.767% 06/25/46	06/01/2026	Paydown		195,943	195,943	185,109	187,588		8,355		8,355		195,943				3,254	06/25/2046	1.A
..81746R-CD-9	Sequoia Mortgage Trust 2016-2 SEMT 2016-2 B3 3.775% 08/25/46	06/01/2026	Paydown		34,971	34,971	28,945	28,795		6,175		6,175		34,971				542	08/25/2046	1.A
..83611M-CQ-9	Soundview Home Loan Trust 2005 SVHE 2005-1 M4 4.858% 04/25/35	06/25/2026	Paydown		40,073	40,073	39,823	40,441		(368)		(368)		40,073				647	04/25/2035	1.A FM
..83612T-AD-4	Soundview Home Loan Trust 2007 SVHE 2007-OPT1 2A3 3.973% 06/25/37	06/25/2026	Paydown		65,542	65,542	43,339	43,611		21,931		21,931		65,542				258	06/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..83613A-AQ-5	Soundview Home Loan Trust 2007 SVHE 2007-OPT4 2A2 4.713% 09/25/37	06/25/2026	Paydown		135,783	135,783	103,906	118,010		17,773		17,773		135,783				865	09/25/2037	1.A FM
..83613G-AA-7	Soundview Home Loan Trust 2008 SVHE 2008-1 A1 5.263% 02/25/38	06/25/2026	Paydown		13,160	13,160	10,070	10,446		2,713		2,713		13,160				105	02/25/2038	1.A FM
..83613G-AB-5	Soundview Home Loan Trust 2008 SVHE 2008-1 A2 6.000% 02/25/38	06/01/2026	Paydown		12,326	12,326	10,107	10,148		2,178		2,178		12,326				124	02/25/2038	1.A FM
..84751P-BZ-1	Specialty Underwriting & Resid SURF 2004-BC1 M1 4.528% 02/25/35	06/25/2026	Paydown		1,689	1,689	1,682	1,721		(32)		(32)		1,689				35	02/25/2035	1.A FM
..84751P-BZ-1	Specialty Underwriting & Resid SURF 2004-BC1 M1 4.528% 02/25/35	05/26/2026	Paydown		4,199	4,199	4,181	4,279		(79)		(79)		4,199				85	02/25/2035	1.A F
..855541-AA-6	STARM Mortgage Loan Trust 2007 STARM 2007-S1 1A 6.051% 01/25/37	06/01/2026	Paydown		612	612	565	378		234		234		612				18	01/25/2037	1.A FM
..85573A-AC-9	Starwood Mortgage Residential STAR 2020-1 A3 2.562% 02/25/50	06/01/2026	Paydown		315,418	315,418	295,547	301,811		13,608		13,608		315,418				3,429	02/25/2050	1.A
..85573Q-AA-8	Starwood Mortgage Residential STAR 2021-5 A1 1.920% 09/25/66	06/01/2026	Paydown		624,906	624,906	523,490	525,247		99,658		99,658		624,906				5,726	09/25/2066	1.A FE
..863576-AF-1	Structured Asset Securities Co SASC 2005-5 2A2 5.500% 04/25/35	06/01/2026	Paydown		40,919	41,578	38,452			3,076		3,076		41,529		(610)	(610)	668	04/25/2035	1.A FM
..863579-BP-2	Structured Adjustable Rate Mor SARM 2004-12 1A3 4.885% 09/25/34	06/01/2026	Paydown		7,415	7,415	7,425	7,357		58		58		7,415				130	09/25/2034	1.A FM
..863579-JH-2	Structured Adjustable Rate Mor SARM 2004-19 2A2 4.788% 01/25/35	06/01/2026	Paydown		10,969	10,969	9,775	9,323		1,646		1,646		10,969				219	01/25/2035	1.A FM
..863579-KH-0	Structured Adjustable Rate Mor SARM 2005-2 A2 4.013% 02/25/35	06/25/2026	Paydown		3,826	3,826	3,295	3,622		204		204		3,826				64	02/25/2035	1.A FM
..863579-LB-2	Structured Adjustable Rate Mor SARM 2005-1 3A 4.454% 02/25/35	06/01/2026	Paydown		19,322	19,322	18,799	18,989		332		332		19,322				356	02/25/2035	1.A FM
..863579-RT-7	Structured Adjustable Rate Mor SARM 2005-11 3A 5.165% 05/25/35	06/01/2026	Paydown		15,450	15,450	13,979	13,961		1,489		1,489		15,450				214	05/25/2035	5.C FM
..863579-VP-0	Structured Adjustable Rate Mor SARM 2005-17 4A1 4.489% 08/25/35	06/01/2026	Paydown		81,559	81,225	67,924	67,519		13,761		13,761		81,281		278	278	1,729	08/25/2035	1.A FM
..863579-XC-7	Structured Adjustable Rate Mor SARM 2005-18 3A1 4.685% 09/25/35	06/01/2026	Paydown		82,398	82,407	55,807	47,946		34,457		34,457		82,403		(5)	(5)	1,649	09/25/2035	1.A FM
..863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1 4.658% 09/25/35	06/01/2026	Paydown		2,851	2,852	2,422	2,629		222		222		2,852		(1)	(1)	56	09/25/2035	1.A FM
..863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1 4.658% 09/25/35	06/01/2026	Paydown		21	21	18	19		1		1		21					09/25/2035	1.B FM
..863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1 4.658% 09/25/35	06/01/2026	Paydown		1,038	1,038	973	1,006		33		33		1,038				20	09/25/2035	2.C FM
..863579-Y6-9	Structured Adjustable Rate Mor SARM 2006-3 4A 3.915% 04/25/36	06/01/2026	Paydown		4,198	4,198	2,695	2,262		1,936		1,936		4,198				70	04/25/2036	1.A FM
..86358L-AA-8	Structured Asset Securities Co SASC 2006-ARS1 A1 3.983% 02/25/36	06/25/2026	Paydown		7,117	7,117	129	129		6,987		6,987		7,117				3	02/25/2036	1.A FM
..86359A-S9-5	Structured Asset Securities Co SASC 2003-26A 3A5 5.079% 09/25/33	06/01/2026	Paydown		40,845	40,845	38,072	37,891		2,954		2,954		40,845				876	09/25/2033	1.A FM
..86359B-4V-0	Structured Asset Securities Co SASC 2005-4XS 1A4B 5.750% 03/25/35	06/01/2026	Paydown		21,794	21,794	20,325	24,935		(3,141)		(3,141)		21,794				425	03/25/2035	1.A FM
..86359B-V8-1	Structured Asset Securities Co SASC 2005-WF1 M2 4.468% 02/25/35	06/25/2026	Paydown		139,875	139,875	123,005	138,823		1,052		1,052		139,875				2,623	02/25/2035	1.A FM
..86359D-BW-6	Structured Asset Securities Co SASC 2005-RF1 A 4.113% 03/25/35	06/25/2026	Paydown		129,977	129,977	113,635	114,216		15,760		15,760		129,977				2,163	03/25/2035	1.A FM
..86359D-EX-1	Structured Asset Securities Co SASC 2005-RF2 A 4.113% 04/25/35	06/25/2026	Paydown		105,077	105,077	92,826	92,815		12,262		12,262		105,077				1,785	04/25/2035	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A 5.610% 07/25/35	06/01/2026	Paydown		5,053	5,306	4,656	4,750		529		529		5,279		(226)	(226)	84	07/25/2035	2.C FM
86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A 5.610% 07/25/35	06/01/2026	Paydown		1,524	1,600	1,322	1,469		124		124		1,594		(70)	(70)	25	07/25/2035	3.B FM
86359D-KU-0	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3B 5.810% 07/25/35	06/01/2026	Paydown		26,499	27,821	21,440	22,356		5,208		5,208		27,564		(1,064)	(1,064)	439	07/25/2035	1.A FM
86359D-MC-8	Structured Asset Securities Co SASC 2005-RF3 1A 4.113% 06/25/35	06/25/2026	Paydown		66,384	66,384	57,660	57,336		9,048		9,048		66,384				1,135	06/25/2035	1.A FM
86359D-ME-4	Structured Asset Securities Co SASC 2005-RF3 2A 4.436% 06/25/35	06/01/2026	Paydown		4,683	4,683	4,262	3,933		750		750		4,683				87	06/25/2035	1.A FM
86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A 4.013% 07/25/35	06/25/2026	Paydown		130,020	130,020	113,913	114,082		15,938		15,938		130,020				1,756	07/25/2035	1.A FM
86359D-TE-7	Structured Asset Securities Co SASC 2005-SC1 1A1 4.303% 05/25/31	06/25/2026	Paydown		13,191	13,586	7,337	7,314		6,088		6,088		13,402		(211)	(211)	247	05/25/2031	1.A FM
86359D-UT-2	Lehman XS Trust Series 2005-5N LXS 2005-5N 3A2 4.123% 11/25/35	06/25/2026	Paydown		406,178	406,178	349,313	389,887		16,291		16,291		406,178				4,601	11/25/2035	1.A FM
86359L-AA-7	Structured Asset Mortgage Inve SAMI 2003-AR4 A1 4.454% 01/19/34	06/19/2026	Paydown		19,312	19,312	19,072	18,973		339		339		19,312				359	01/19/2034	1.A FM
86359L-AH-2	Structured Asset Mortgage Inve SAMI 2003-AR4 B1 4.879% 01/19/34	06/19/2026	Paydown			1,477	746	425		(104)		(104)		321		(321)	(321)	12	01/19/2034	1.A FM
86359L-BL-2	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR2 1A 4.334% 05/19/34	06/19/2026	Paydown		21,752	21,752	20,997	21,049		702		702		21,752				409	05/19/2034	1.A FM
86359L-BX-6	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR3 1A1 4.354% 07/19/34	06/19/2026	Paydown		5,685	5,685	5,568	5,601		84		84		5,685				103	07/19/2034	1.A FM
86359L-DX-4	Structured Asset Mortgage Inve SAMI 2004-AR5 1A1 4.414% 10/19/34	06/19/2026	Paydown		4,368	4,368	4,260	4,259		109		109		4,368				81	10/19/2034	1.A FM
86359L-EA-3	Structured Asset Mortgage Inve SAMI 2004-AR5 2A2 4.657% 10/19/34	06/01/2026	Paydown		14,609	15,186	12,833	12,099		2,970		2,970		15,070		(461)	(461)	295	10/19/2034	1.A FM
86359L-HX-0	Structured Asset Mortgage Inve SAMI 2005-AR2 1A1 4.223% 05/25/45	06/25/2026	Paydown		231,507	241,037	193,671	193,312		45,872		45,872		239,184		(7,677)	(7,677)	5,095	05/25/2045	1.A FM
86359L-JZ-3	Structured Asset Mortgage Inve SAMI 2005-AR3 1A1 4.303% 08/25/35	06/25/2026	Paydown		7,240	7,240	6,054	6,147		1,093		1,093		7,240				131	08/25/2035	1.A FM
86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 4.383% 09/25/45	06/25/2026	Paydown		3,793	3,793	3,166	3,196		597		597		3,793				71	09/25/2045	1.A FM
86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 4.383% 09/25/45	06/25/2026	Paydown		8,436	8,436	7,673	7,813		623		623		8,436				159	09/25/2045	1.E FM
86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 4.383% 09/25/45	06/25/2026	Paydown		11,645	11,645	10,872	11,090		555		555		11,645				219	09/25/2045	2.C FM
86359L-QS-1	Structured Asset Mortgage Inve SAMI 2005-AR7 5A1 5.226% 03/25/46	06/01/2026	Paydown		156,053	156,053	153,552	151,584		4,470		4,470		156,053				2,763	03/25/2046	1.A FM
86359L-QU-6	Structured Asset Mortgage Inve SAMI 2005-AR7 6A1 5.366% 03/25/46	06/01/2026	Paydown		2,888	2,888	2,194	2,754		134		134		2,888				61	03/25/2046	1.A FM
86359L-RG-6	Structured Asset Mortgage Inve SAMI 2005-AR7 B1 4.738% 03/25/46	06/25/2026	Paydown		20,128	22,004				20,128		20,128		20,128				462	03/25/2046	6. *
86359L-RG-6	Structured Asset Mortgage Inve SAMI 2005-AR7 B1 4.738% 03/25/46	05/25/2026	Paydown		87,800	(16,077)				87,800		87,800		87,800				3,038	03/25/2046	6. *
86359L-SN-0	Structured Asset Mortgage Inve SAMI 2006-AR2 A2 4.383% 02/25/36	06/25/2026	Paydown		51,490	51,490	34,084	35,956		15,533		15,533		51,490				847	02/25/2036	1.A FM
86359L-TH-2	Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A 4.383% 02/25/36	06/25/2026	Paydown		24,873	24,872	3,302	3,030		21,843		21,843		24,873				174	02/25/2036	1.A FM
86359L-TH-2	Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A 4.383% 02/25/36	06/25/2026	Paydown		7,757	7,757	5,521	6,098		1,659		1,659		7,757				54	02/25/2036	3.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86360J-AP-6	Structured Asset Mortgage Inve SAMI 2006-AR5 4A2 4.303% 05/25/46	04/27/2026	Paydown			11,870	1,668	1,406		(38)		(38)		1,367		(1,367)	(1,367)	128	05/25/2046	1.A FM
..86360Q-AB-1	STRUCTURED ASSET MORTGAGE INVE SAMI 2006-AR4 2A1 4.143% 06/25/36	06/25/2026	Paydown			2,490	2,259	2,425		65		65		2,490				38	06/25/2036	1.A FM
..86361G-AC-0	Structured Asset Securities Co SASC 2006-BC2 A3 3.913% 09/25/36	06/25/2026	Paydown			165,191	154,783	160,009		5,182		5,182		165,191				1,651	09/25/2036	1.A FM
..86361H-AA-2	Structured Asset Mortgage Inve SAMI 2006-AR7 A1A 4.183% 08/25/36	06/25/2026	Paydown			81,060	65,357	65,546		15,514		15,514		81,060				1,162	08/25/2036	1.A FM
..86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5 4.223% 08/25/36	06/25/2026	Paydown			48,628	45,688	67,611		6,532		6,532		74,142		(25,515)	(25,515)	790	08/25/2036	1.A FM
..86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5 4.223% 08/25/36	04/27/2026	Paydown			2,489	2,064	2,547		(58)		(58)		2,489				19	08/25/2036	4.A FM
..86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5 4.223% 08/25/36	05/26/2026	Paydown			7,959	12,687	10,522		13		13		12,995		(5,037)	(5,037)	124	08/25/2036	4.B FM
..86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5 4.223% 08/25/36	06/25/2026	Paydown			4,721	8,577	7,113		81		81		8,857		(4,136)	(4,136)	103	08/25/2036	5.A FM
..86361P-AN-6	Structured Adjustable Rate Mor SARM 2006-9 4A1 4.221% 10/25/36	06/01/2026	Paydown				41,025	35,351	35,351	245		245		35,596		(35,596)	(35,596)	531	10/25/2036	1.A FM
..86361Q-AJ-3	Structured Adjustable Rate Mor SARM 2006-10 3AF 4.163% 11/25/36	06/25/2026	Paydown			39,801	39,801	34,170	34,010	5,791		5,791		39,801				692	11/25/2036	1.F FM
..86361W-AA-9	Structured Asset Mortgage Inve SAMI 2006-AR8 A1A 4.163% 10/25/36	06/25/2026	Paydown			23,552	23,552	20,506	20,749	2,803		2,803		23,552				328	10/25/2036	1.A FM
..86361W-AE-1	Structured Asset Mortgage Inve SAMI 2006-AR8 A4A 4.263% 10/25/36	06/25/2026	Paydown			7,677	8,953	5,193	5,148	3,281		3,281		8,430		(753)	(753)	169	10/25/2036	1.A FM
..86361X-AA-7	Structured Asset Mortgage Inve SAMI 2006-AR8 A1BG 3.883% 10/25/36	06/25/2026	Paydown			122,412	122,412	109,496	110,812	16,844	5,243	11,601		122,412				866	10/25/2036	1.A FM
..86362N-AB-6	Structured Adjustable Rate Mor SARM 2007-8 1A2 5.235% 09/25/37	06/01/2026	Paydown			109,320	109,320	73,399	81,302	28,018		28,018		109,320				1,536	09/25/2037	1.A FM
..86362N-AB-6	Structured Adjustable Rate Mor SARM 2007-8 1A2 5.235% 09/25/37	06/01/2026	Paydown			2,799	2,799	2,700	2,724	76		76		2,799				39	09/25/2037	3.B FM
..86362R-AC-5	Structured Adjustable Rate Mor SARM 2006-12 2A1 4.409% 01/25/37	06/01/2026	Paydown			19,471	19,471	12,644	12,587	6,884		6,884		19,471				354	01/25/2037	1.A FM
..86363D-AA-9	Structured Asset Mortgage Inve SAMI 2007-AR2 1A1 4.063% 02/25/37	06/25/2026	Paydown			7,398	7,398	6,570	6,575	823		823		7,398				118	02/25/2037	1.A FM
..86364D-AA-8	Structured Adjustable Rate Mor SARM 2007-7 1A1 4.363% 08/25/37	04/27/2026	Paydown			585	585	503	518	67		67		585				8	08/25/2037	1.A FM
..863911-AC-7	Structured Asset Securities Co SASC 2006-RF4 2A1 6.000% 10/25/36	04/29/2026	Various			71,998										71,998	71,998	132,584	10/25/2036	1.A FM
..86789M-AL-1	Suntrust Alternative Loan Trus STALT 2005-1F 2A1 4.413% 12/25/35	06/25/2026	Paydown			19,506	20,515	17,023	17,086	3,263		3,263		20,349		(843)	(843)	344	12/25/2035	1.A FM
..86789M-AQ-0	Suntrust Alternative Loan Trus STALT 2005-1F 2A5 5.750% 12/25/35	06/01/2026	Paydown			19,191	20,183	17,724	17,737	2,325		2,325		20,063		(872)	(872)	437	12/25/2035	1.A FM
..872227-AE-3	TBW Mortgage-Backed Trust 2007 TBW 2007-2 A3A 4.063% 07/25/37	06/25/2026	Paydown			52,566	52,566	14,815		37,751		37,751		52,566				156	07/25/2037	1.A FM
..87222P-AB-9	TBW Mortgage-Backed Trust 2006 TBW 2006-6 A2A 4.123% 01/25/37	06/25/2026	Paydown			29,031	29,031	7,009	6,577	22,454		22,454		29,031				108	01/25/2037	1.A FM
..881561-F3-3	Terwin Mortgage Trust Series T TMTS 2005-18AL A3 4.133% 01/25/37	05/26/2026	Paydown			22,806	22,806	8,633	9,089	14,081	365	13,716		22,806				437	01/25/2037	1.A FM
..881561-FQ-2	Terwin Mortgage Trust Series T TMTS 2004-5HE M2 5.638% 06/25/35	06/25/2026	Paydown			39,879	39,879	39,389		490		490		39,879				1,227	06/25/2035	1.A FM
..881561-M3-5	Terwin Mortgage Trust 2006-1 TMTS 2006-1 1M1 4.468% 01/25/37	06/25/2026	Paydown			125,568	125,568	90,409	123,839	1,729		1,729		125,568				2,446	01/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
881561-M4-3	Terwin Mortgage Trust 2006-1 TMTS 2006-1 1M2 4.498% 01/25/37	06/25/2026	Paydown		80,447	80,447	72,905	74,741		5,706		5,706		80,447				1,827	01/25/2037	1.A FM
881561-Z6-4	Terwin Mortgage Trust 2006-5 TMTS 2006-5 2A3 4.383% 06/25/37	06/25/2026	Paydown		74,382	74,382	42,822	35,820		38,561		38,561		74,382				614	06/25/2037	1.A FM
88156U-AV-2	Terwin Mortgage Trust 2006-8 TMTS 2006-8 2A1 0.283% 08/25/37	06/01/2026	Paydown		210,589	210,589	15,921	11,495		199,094		199,094		210,589				245	08/25/2037	1.A FM
885220-DS-9	Thornburg Mortgage Securities TMST 2003-3 B1 4.218% 06/25/43	06/01/2026	Paydown		16,973	16,973	15,381	15,391		1,582		1,582		16,973				315	06/25/2043	1.G FM
885220-JW-4	Thornburg Mortgage Securities TMST 2005-4 B1 4.285% 12/25/45	06/01/2026	Paydown			1,820	1,748	15						15		(15)	(15)		12/25/2045	6. FM
88522A-AD-3	Thornburg Mortgage Securities TMST 2006-4 A2C 5.302% 07/25/36	06/25/2026	Paydown		597	827				597		597		597				14	07/25/2036	6. *
89053J-AB-3	Toorak Mortgage Trust 2025-RRT TRK 2025-RRTL1 A1 5.524% 02/25/40	06/29/2026	Jackson Ntl FWH - AAM		3,010,871	3,000,000	2,999,531	2,999,666		70		70		2,999,736		11,134	11,134	84,701	02/25/2040	1.G FE
89054Y-AA-1	Toorak Mortgage Trust 2024-RRT TRK 2024-RRTL1 A1 6.597% 02/25/39	06/25/2026	Paydown		739,760	739,760	745,655	741,530		(1,770)		(1,770)		739,760				20,115	02/25/2039	1.G FE
89055J-AA-3	Toorak Mortgage Trust 2024-RRT TRK 2024-RRTL2 A1 5.504% 09/25/39	06/29/2026	AAIA PRT Ded BMY Mod AAM AAIA PRT Ded ATT ACRA1 Mod AAM		10,787,405	10,750,000	10,761,094	10,759,856		(3,859)		(3,859)		10,755,997		31,408	31,408	302,414	09/25/2039	1.G FE
89183K-AC-1	Towd Point Mortgage Trust 2025 TPMT 2025-CES2 M1 5.676% 07/25/65	06/25/2026			552,448	553,000	552,987	553,909		1,305		1,305		555,214		(2,766)	(2,766)	17,787	07/25/2065	1.A
89613G-AF-3	Tricon American Homes 2020-SFR TAH 2020-SFR1 F 4.882% 07/17/38	06/01/2026	Paydown		1,400,000	1,400,000	1,387,148	1,392,321		7,679		7,679		1,400,000				34,174	07/17/2038	1.F FE
924925-AE-0	Verus Securitization Trust 202 VERUS 2024-7 A3 5.400% 09/25/69	06/01/2026	Paydown		339,887	339,887	340,152	340,170		(283)		(283)		339,887				7,424	09/25/2069	1.A
924929-AE-2	Verus Securitization Trust 202 VERUS 2025-INV1 A3 5.953% 02/25/70	06/25/2026	Paydown		693,056	693,056	693,051	693,659		(603)		(603)		693,056				15,804	02/25/2070	1.C
92538B-AA-1	Verus Securitization Trust 202 VERUS 2021-R1 A1 0.820% 10/25/63	06/01/2026	Paydown		766	1,483	1,231	1,236		127		127		1,363		(598)	(598)	106	10/25/2063	1.A
92539U-AB-6	Verus Securitization Trust 202 VERUS 2024-2 A2 6.400% 02/25/69	06/01/2026	Paydown		764,382	764,382	772,384	772,130		(7,749)		(7,749)		764,382				20,021	02/25/2069	1.A
92539U-AC-4	Verus Securitization Trust 202 VERUS 2024-2 A3 6.501% 02/25/69	06/01/2026	Paydown		96,626	96,626	97,222	97,424		(798)		(798)		96,626				2,571	02/25/2069	1.A
92540B-AC-3	Verus Securitization Trust 202 VERUS 2023-INV2 A3 7.079% 08/25/68	06/01/2026	Paydown		85,878	85,878	86,710	86,677		(799)		(799)		85,878				2,574	08/25/2068	1.B
92540D-AC-9	Verus Securitization Trust 202 VERUS 2023-8 A3 6.968% 12/25/68	06/01/2026	Paydown		58,248	58,248	58,904	58,885		(637)		(637)		58,248				1,656	12/25/2068	1.A
92540E-AB-9	Verus Securitization Trust 202 VERUS 2024-1 A2 5.915% 01/25/69	06/01/2026	Paydown		1,595,769	1,595,769	1,597,995	1,596,923		(1,155)		(1,155)		1,595,769				38,555	01/25/2069	1.A
92540E-AC-7	Verus Securitization Trust 202 VERUS 2024-1 A3 6.118% 01/25/69	06/01/2026	Paydown		201,521	201,521	201,788	201,600		(79)		(79)		201,521				5,036	01/25/2069	1.A
92540G-AC-2	Verus Securitization Trust 202 VERUS 2024-4 A3 6.674% 06/25/69	06/01/2026	Paydown		317,159	317,159	320,788	320,157		(2,999)		(2,999)		317,159				8,593	06/25/2069	1.B
92540J-AC-6	Verus Securitization Trust 202 VERUS 2024-6 A3 6.154% 07/25/69	06/01/2026	Paydown		83,499	83,499	83,421	83,385		115		115		83,499				1,982	07/25/2069	1.A
92540M-AC-9	Verus Securitization Trust 202 VERUS 2024-3 A3 6.845% 04/25/69	06/01/2026	Paydown		282,775	282,775	286,393	285,999		(3,224)		(3,224)		282,775				8,094	04/25/2069	1.B
92540U-AD-9	Verus Securitization Trust 202 VERUS 2025-4 A2 5.651% 05/25/70	06/01/2026	Paydown		347,437	347,437	347,432	347,432		5		5		347,437				8,313	05/25/2070	1.B
92540U-AE-7	Verus Securitization Trust 202 VERUS 2025-4 A3 5.753% 05/25/70	06/01/2026	Paydown		994,933	994,933	994,933	995,416		(483)		(483)		994,933				24,234	05/25/2070	1.B
92541A-AC-4	Verus Securitization Trust 202 VERUS 2025-R1 A3 5.774% 05/25/65	06/01/2026	Paydown		385,515	385,515	385,507	385,385		131		131		385,515				7,140	05/25/2065	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92839H-AA-4	Vista Point Securitization Tru VSTA 2024-CES1 A1 6.676% 05/25/54	06/01/2026	Paydown		252,235	252,235	254,758	254,466		(2,230)		(2,230)		252,235				7,018	05/25/2054	1.A
92839H-AA-4	Vista Point Securitization Tru VSTA 2024-CES1 A1 6.676% 05/25/54	06/29/2026	AAIA PRT Ded BMY Mod AAM		1,880,581	1,865,824	1,884,482	1,882,322		(3,714)		(3,714)		1,878,608		1,973	1,973	71,969	05/25/2054	1.A
92841Y-AA-3	Vista Point Securitization Tru VSTA 2024-CES2 A1 5.252% 10/25/54	06/01/2026	Paydown		577,361	577,361	576,278	576,223		1,138		1,138		577,361				12,747	10/25/2054	1.A
92841Y-AA-3	Vista Point Securitization Tru VSTA 2024-CES2 A1 5.252% 10/25/54	06/29/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		3,922,879	3,925,537	3,918,177	3,917,799		(869)		(869)		3,916,930		5,948	5,948	119,120	10/25/2054	1.A
92842M-AA-8	Vista Point Securitization Tru VSTA 2025-CES3 A1 5.297% 11/25/55	06/01/2026	Paydown		4,179,712	4,179,712	4,179,670	4,178,408		1,304		1,304		4,179,712				106,418	11/25/2055	1.A FE
929103-AA-7	Voyager HRBVW DEL TR VHVML 2009-1 PUJO 47.541% 08/20/45	06/22/2026	Paydown				26,989	26,391	669	233		902		27,293		(27,293)	(27,293)	2,922	08/20/2045	6. FM
92911F-AA-9	Voyager OPTONE Delaware Trust VOOML 2009-1 SAC3 8.292% 02/25/38	06/29/2026	Paydown			13,007	9,627	9,942		116		116		10,058		(10,058)	(10,058)	556	02/25/2038	1.A Z
929227-S3-1	WaMu Mortgage Pass-Through Cer WAMU 2003-AR5 B2 5.126% 06/25/33	06/01/2026	Paydown		1,530	33,354	13,342	1,519		1,461		1,461		2,980		(1,450)	(1,450)	6,531	06/25/2033	6. FM
929227-Y9-1	WaMu Mortgage Pass-Through Cer WAMU 2003-S3 3A2 5.500% 05/25/33	06/01/2026	Paydown		620	620	609	620						620				14	05/25/2033	1.A FM
92922F-3J-5	WaMu Mortgage Pass-Through Cer WAMU 2005-AR12 1A4 4.417% 10/25/35	06/01/2026	Paydown		16,833	16,833	16,379	16,295		538		538		16,833				303	10/25/2035	1.A FM
92922F-4D-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR14 1A4 4.646% 12/25/35	06/01/2026	Paydown		4,075	4,075	3,681	3,662		413		413		4,075				73	12/25/2035	1.A FM
92922F-4D-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR14 1A4 4.646% 12/25/35	06/01/2026	Paydown		15,819	15,819	14,606	14,583		1,237		1,237		15,819				284	12/25/2035	2.A FM
92922F-4D-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR14 1A4 4.646% 12/25/35	06/01/2026	Paydown		1,140	1,140	1,076	1,092		49		49		1,140				20	12/25/2035	3.A FM
92922F-7P-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR17 A1A1 4.303% 12/25/45	06/25/2026	Paydown		23,618	23,618	22,065	22,564		1,054		1,054		23,618				397	12/25/2045	1.A FM
92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A 4.628% 01/25/36	06/01/2026	Paydown		13,877	13,877	12,253	12,894		984		984		13,877				241	01/25/2036	1.A FM
92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A 4.628% 01/25/36	06/01/2026	Paydown		93	93	90	91		2		2		93				2	01/25/2036	3.A FM
92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A 4.628% 01/25/36	06/01/2026	Paydown		620	620	621	623		(3)		(3)		620				11	01/25/2036	4.B FM
92922F-EN-4	WaMu Mortgage Pass-Through Cer WAMU 2003-S9 A1 5.250% 10/25/33	06/01/2026	Paydown		3,358	3,358	3,287	3,309		49		49		3,358				73	10/25/2033	1.A FM
92922F-L4-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR6 2AB3 4.303% 04/25/45	06/25/2026	Paydown		50,687	50,687	45,513	49,130		1,557		1,557		50,687				981	04/25/2045	1.A FM
92922F-MG-0	WaMu Mortgage Pass-Through Cer WAMU 2004-S1 B1 5.862% 03/25/34	06/01/2026	Paydown		95,845	95,845	89,431	89,726		6,119		6,119		95,845				2,663	03/25/2034	4.C FM
92922F-MQ-8	WaMu Mortgage Pass-Through Cer WAMU 2004-RS1 A5 5.500% 11/25/33	06/25/2026	Paydown		804	804	786			18		18		804				4	11/25/2033	1.A F
92922F-NL-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR3 B1 4.901% 06/25/34	06/01/2026	Paydown		12,724	12,724	12,302	12,197		527		527		12,724				281	06/25/2034	5.C FM
92922F-QV-3	WaMu Mortgage Pass-Through Cer WAMU 2004-S2 B3 5.482% 06/25/34	06/01/2026	Paydown			9,281	104	104						104		(104)	(104)		06/25/2034	1.A FM
92922F-S5-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR8 2AC3 4.543% 07/25/45	06/25/2026	Paydown		79,344	79,344	75,549			3,795		3,795		79,344				1,264	07/25/2045	1.A FM
92922F-TJ-7	WaMu Mortgage Pass-Through Cer WAMU 2004-AR8 A1 4.603% 06/25/44	06/25/2026	Paydown		9,859	9,859	9,303	9,254		605		605		9,859				201	06/25/2044	1.A FM
92922F-X8-6	Washington Mutual Mortgage Pas WMALT 2005-6 1CB 6.500% 08/25/35	06/01/2026	Paydown		4,210	5,568	4,555	4,599		733		733		5,332		(1,122)	(1,122)	150	08/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	WaMu Mortgage Pass-Through Cer WAMU 2004-RP1																			
92922F-YJ-1	1F 4.133% 05/25/34	06/25/2026	Paydown		14,983	14,983	12,548	12,628		2,354		2,354		14,983				244	05/25/2034	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2004-AR12																			
92922F-ZF-8	A2A 4.543% 10/25/44	06/25/2026	Paydown		9,355	9,355	9,062	9,066		288		288		9,355				188	10/25/2044	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR16																			
92925G-AC-7	2A1 3.917% 12/25/36	04/01/2026	Paydown		3,365	3,365	2,911	2,974		391		391		3,365				46	12/25/2036	1.C FM
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY2																			
92926U-AD-3	2A2 4.233% 11/25/36	06/01/2026	Paydown		18,116	18,116	17,004	18,956		(840)		(840)		18,116				324	11/25/2036	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY6																			
92927X-AA-2	1A1 3.952% 06/25/37	06/01/2026	Paydown		4,521	4,324	4,211	3,921	994	(622)		372		4,293		228	228	111	06/25/2037	5.C FM
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY5																			
92990G-AF-0	2A4 4.267% 05/25/37	06/01/2026	Paydown		29,058	29,550	27,245	33,484		(3,862)		(3,862)		29,622		(563)	(563)	562	05/25/2037	5.C FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8																			
93362F-AC-7	1A3 4.459% 08/25/46	06/01/2026	Paydown		75,613	76,068	73,120	78,156		(2,073)		(2,073)		76,083		(470)	(470)	1,417	08/25/2046	2.C FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8																			
93362F-AD-5	1A4 4.459% 08/25/46	04/01/2026	Paydown		27,749	28,726	27,505	30,748		(1,951)		(1,951)		28,797		(1,048)	(1,048)	320	08/25/2046	3.C FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8																			
93362F-AD-5	1A4 4.459% 08/25/46	06/01/2026	Paydown		241,824	242,469	232,161	259,539		(17,020)		(17,020)		242,518		(694)	(694)	3,722	08/25/2046	4.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8																			
93362F-AD-5	1A4 4.459% 08/25/46	06/01/2026	Paydown		3,919	3,943	3,854	4,299		(354)		(354)		3,945		(26)	(26)	59	08/25/2046	4.C FM
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY3																			
933634-AJ-6	4A1 4.734% 03/25/37	06/01/2026	Paydown		90,538	91,358	84,343	83,683		7,605		7,605		91,289		(751)	(751)	1,750	03/25/2037	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4																			
933636-AA-0	1A1 3.501% 04/25/37	06/01/2026	Paydown		81,679	84,570	73,685	85,100		(497)		(497)		84,603		(2,924)	(2,924)	1,002	04/25/2037	4.B FM
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4																			
933636-AC-6	2A1 3.717% 04/25/37	05/01/2026	Paydown		37,137	37,137	33,698	39,368		(2,231)		(2,231)		37,137				520	04/25/2037	4.B FM
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4																			
933636-AC-6	2A1 3.717% 04/25/37	06/01/2026	Paydown		42,483	42,069	38,174	44,596		(2,557)		(2,557)		42,039		444	444	819	04/25/2037	4.C FM
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4																			
933636-AJ-1	4A1 4.241% 09/25/36	06/01/2026	Paydown		411	407	348	391		17		17		408		3	3	8	09/25/2036	4.C FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18																			
933637-AA-8	1A1 3.478% 01/25/37	06/01/2026	Paydown		36,908	37,237	30,722	35,339		1,883		1,883		37,222		(315)	(315)	385	01/25/2037	2.C FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18																			
933637-AD-2	2A2 3.409% 01/25/37	06/01/2026	Paydown		9,114	9,114	8,918	9,615		(501)		(501)		9,114				104	01/25/2037	5.C FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR19																			
933638-AA-6	1A 4.484% 01/25/47	06/01/2026	Paydown		26,482	29,552	28,812	30,716		(1,031)		(1,031)		29,685		(3,203)	(3,203)	394	01/25/2047	3.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7																			
93363C-AA-7	1A 4.724% 07/25/46	06/01/2026	Paydown		13,721	13,721	13,721	13,721						13,721				234	07/25/2046	4.B FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7																			
93363C-AB-5	2A 4.724% 07/25/46	06/01/2026	Paydown		26,968	26,968	25,159	25,603		1,365		1,365		26,968				346	07/25/2046	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7																			
93363C-AC-3	3A 4.814% 07/25/46	06/01/2026	Paydown		104,310	104,310	92,223	94,559		9,752		9,752		104,310				2,287	07/25/2046	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR9																			
93363D-AA-5	1A 4.744% 08/25/46	06/01/2026	Paydown		36,068	36,068	33,719	37,350		(1,282)		(1,282)		36,068				255	08/25/2046	3.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12																			
93363N-AC-9	1A3 4.474% 10/25/36	06/01/2026	Paydown		10,889	10,157	8,845	9,975		190		190		10,166		724	724	211	10/25/2036	4.C FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12																			
93363N-AC-9	1A3 4.474% 10/25/36	06/01/2026	Paydown		1,452	1,354	1,293	1,480		(135)		(135)		1,345		107	107	29	10/25/2036	5.C FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12																			
93363N-AD-7	1A4 4.474% 10/25/36	05/01/2026	Paydown		85,444	78,394	72,808	73,212		5,601		5,601		78,813		6,632	6,632	1,683	10/25/2036	2.C FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12																			
93363N-AD-7	1A4 4.474% 10/25/36	06/01/2026	Paydown		7,872	8,648	8,032	8,077		527		527		8,604		(732)	(732)	192	10/25/2036	3.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12																			
93363N-AF-2	2A1 3.781% 10/25/36	06/01/2026	Paydown		87,759	68,680	66,135	72,754		(5,258)		(5,258)		67,496		20,263	20,263	1,592	10/25/2036	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14																			
93363P-AA-8	1A1 3.968% 11/25/36	06/01/2026	Paydown		26,872	27,883	26,539	29,638		(1,686)		(1,686)		27,952		(1,080)	(1,080)	401	11/25/2036	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14																			
93363P-AD-2	1A4 3.968% 11/25/36	06/01/2026	Paydown		23,183	24,055	21,419	23,983		76		76		24,059		(876)	(876)	405	11/25/2036	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14																			
93363P-AH-3	2A1 3.864% 11/25/36	06/01/2026	Paydown		164,297	140,659	126,738	132,217		9,750		9,750		141,966		22,330	22,330	2,340	11/25/2036	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR15																			
93363Q-AA-6	1A 4.584% 11/25/46	06/01/2026	Paydown		248,798	226,790	208,749	233,055		(7,013)		(7,013)		226,042		22,757	22,757	4,630	11/25/2046	3.C FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR13																			
93363R-AB-2	2A 5.244% 10/25/46	05/01/2026	Paydown		6,097	6,097	5,498	5,813		284		284		6,097				97	10/25/2046	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2007-OA4																			
93364C-AA-6	1A 4.514% 05/25/47	06/01/2026	Paydown		125,299	125,299	104,664	104,704		20,595		20,595		125,299				1,558	05/25/2047	1.A FM
	WaMu Asset-Backed Certificates WMHE 2007-HE3																			
93364E-AE-4	2A4 4.053% 05/25/37	06/25/2026	Paydown		14,232	14,232	11,737	12,115		2,118		2,118		14,232				205	05/25/2037	1.A FM
	Washington Mutual Mortgage Pas WMALT 2005-4																			
939336-6H-1	CB13 4.263% 06/25/35	06/25/2026	Paydown		30,666	33,604	26,041	26,699		6,324		6,324		33,023		(2,357)	(2,357)	562	06/25/2035	1.A FM
	Washington Mutual Mortgage Pas WMALT 2005-4																			
939336-6S-7	5A2 4.313% 06/25/35	04/25/2026	Paydown		494	1,680	1,375	1,405		92		92		1,497		(1,003)	(1,003)	24	06/25/2035	1.B FM
	Washington Mutual Mortgage Pas WMALT 2005-4																			
939336-6S-7	5A2 4.313% 06/25/35	05/25/2026	Paydown		720	1,682	1,377	1,407		130		130		1,537		(817)	(817)	30	06/25/2035	1.C FM
	Washington Mutual Mortgage Pas WMALT 2005-4																			
939336-6S-7	5A2 4.313% 06/25/35	06/25/2026	Paydown		793	1,748	1,432	1,462		144		144		1,606		(814)	(814)	38	06/25/2035	1.D FM
	Washington Mutual Mortgage Pas WMALT 2005-4																			
939336-6Y-4	5A8 5.500% 06/25/35	04/01/2026	Paydown		593	2,017	1,640	1,745		91		91		1,836		(1,243)	(1,243)	37	06/25/2035	1.C FM
	Washington Mutual Mortgage Pas WMALT 2005-4																			
939336-6Y-4	5A8 5.500% 06/25/35	05/01/2026	Paydown		864	2,019	1,643	1,748		128		128		1,876		(1,012)	(1,012)	46	06/25/2035	1.E FM
	Washington Mutual Mortgage Pas WMALT 2005-4																			
939336-6Y-4	5A8 5.500% 06/25/35	06/01/2026	Paydown		951	2,099	1,707	1,816		143		143		1,959		(1,008)	(1,008)	58	06/25/2035	1.F FM
	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003-AR4																			
939336-K2-8	M 5.115% 08/25/33	06/01/2026	Paydown		71,531	71,531	66,475	70,217		1,314		1,314		71,531				1,714	08/25/2033	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2003-AR1																			
939336-PC-1	A6 5.364% 03/25/33	06/01/2026	Paydown		5,525	5,525	4,937	4,997		528		528		5,525				125	03/25/2033	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2005-AR1																			
939336-Y3-1	B2 5.188% 01/25/45	06/25/2026	Paydown		3,356	7,646	162	162		3,285		3,285		3,447		(91)	(91)	151	01/25/2045	1.A FM
	Washington Mutual Mortgage Pas WMALT 2006-AR4																			
939345-AD-6	DA 4.714% 06/25/46	06/01/2026	Paydown		1,404	3,242	1,939			563		563		2,502		(1,098)	(1,098)	40	06/25/2046	1.G FM
	Washington Mutual Mortgage Pas WMALT 2006-AR4																			
939345-AD-6	DA 4.714% 06/25/46	04/01/2026	Paydown		669	2,318	1,386			269		269		1,655		(986)	(986)	20	06/25/2046	2.A FM
	Washington Mutual Mortgage Pas WMALT 2005-AR1																			
93934F-HC-9	A1A 4.283% 12/25/35	06/25/2026	Paydown		7,956	7,956	6,898	6,917		1,039		1,039		7,956				108	12/25/2035	1.A FM
	Washington Mutual Mortgage Pas WMALT 2006-AR1																			
93934F-JQ-6	A1A 4.263% 02/25/36	06/25/2026	Paydown		3,590	6,272	5,390	5,832	579	(54)		525		6,357		(2,766)	(2,766)	112	02/25/2036	6. FM
	Washington Mutual Mortgage Pas WMALT 2006-1																			
93934F-KP-6	3A2 5.750% 02/25/36	06/01/2026	Paydown		79	167	164	160	51	(20)		31		190		(112)	(112)	4	02/25/2036	3.A FM
	Washington Mutual Mortgage Pas WMALT 2006-2																			
93934F-LT-7	1A3 6.000% 03/25/36	06/01/2026	Paydown		8,969	11,639	11,678	12,129		(360)		(360)		11,769		(2,801)	(2,801)	307	03/25/2036	5.C FM
	Washington Mutual Mortgage Pas WMALT 2006-AR2																			
93934F-MN-9	A1A 4.684% 04/25/46	05/01/2026	Paydown		5,963	6,108	5,511	5,533		562		562		6,095		(132)	(132)	77	04/25/2046	2.B FM
	Washington Mutual Mortgage Pas WMALT 2006-AR2																			
93934F-MN-9	A1A 4.684% 04/25/46	06/01/2026	Paydown		2,039	2,124	1,916	1,924		192		192		2,116		(77)	(77)	37	04/25/2046	2.C FM

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A 4.684% 04/25/46	04/01/2026	Paydown		52	53	46	51		2		2		53		(1)	(1)		04/25/2046	4.A FM
..93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A 4.684% 04/25/46	06/01/2026	Paydown		34,573	35,568	30,056	34,148		1,382		1,382		35,530		(957)	(957)	182	04/25/2046	4.B FM
..93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 4.756% 06/25/46	06/01/2026	Paydown		15,300	15,554	12,568	12,962		2,558		2,558		15,519		(219)	(219)	330	06/25/2046	1.A FM
..93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 4.756% 06/25/46	06/01/2026	Paydown		21,734	22,095	17,137	19,999		2,071		2,071		22,069		(335)	(335)	374	06/25/2046	3.A FM
..93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 4.756% 06/25/46	06/01/2026	Paydown		20,272	20,609	18,948	20,425		188		188		20,612		(340)	(340)	349	06/25/2046	5.C FM
..93935A-AF-9	Washington Mutual Mortgage Pas WMALT 2006-AR5 5A 4.734% 06/25/46	06/01/2026	Paydown		13,719	13,738	12,048	12,680		1,057		1,057		13,736		(17)	(17)	210	06/25/2046	1.A FM
..93935H-AJ-6	Washington Mutual Mortgage Pas WMALT 2006-7 A6 3.808% 09/25/36	06/01/2026	Paydown		69,781	69,781	19,023			50,758		50,758		69,781				141	09/25/2036	1.A FM
..93935Q-AE-7	Washington Mutual Mortgage Pas WMALT 2007-OA2 CX1 0.000% 01/25/47	06/01/2026	Paydown				2	8	315	(322)		(7)		1		(1)	(1)		01/25/2047	6. *
..93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-OA4 A1A 4.504% 04/25/47	06/01/2026	Paydown		62,693	66,544	59,915	65,807		(3,113)		(3,113)		62,693				846	04/25/2047	2.C FM
..93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-OA4 A1A 4.504% 04/25/47	06/01/2026	Paydown		21,598	22,924	22,055	23,166		(1,569)		(1,569)		21,598				291	04/25/2047	3.A FM
..949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1 6.289% 12/25/36	05/01/2026	Paydown		7,980	10,352	9,693	9,783		453		453		10,236		(2,256)	(2,256)	244	12/25/2036	1.B FM
..949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1 6.289% 12/25/36	06/01/2026	Paydown		4,331	5,296	4,959	5,005		246		246		5,251		(920)	(920)	167	12/25/2036	1.C FM
..949789-AF-8	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A6 6.289% 12/25/36	06/01/2026	Paydown		13,194	16,771	15,623	15,679		883		883		16,562		(3,368)	(3,368)	440	12/25/2036	1.A FM
..9497EV-AB-1	Wells Fargo Home Equity Asset- WFHET 2007-1 A2 4.183% 03/25/37	06/25/2026	Paydown		88,290	88,290	87,000	87,613		677		677		88,290				2,125	03/25/2037	1.A FM
..94983J-AG-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR1 2A5 5.789% 03/25/36	06/01/2026	Paydown		17,741	20,278	19,085	18,701		1,384		1,384		20,085		(2,344)	(2,344)	495	03/25/2036	1.A FM
..94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1 6.110% 04/25/36	06/01/2026	Paydown		14,025	17,022	15,187	15,227		1,482		1,482		16,709		(2,684)	(2,684)	342	04/25/2036	1.A FM
..94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1 6.110% 04/25/36	06/01/2026	Paydown		29,945	36,347	35,118	36,494		(125)		(125)		36,369		(6,424)	(6,424)	929	04/25/2036	1.G FM
..94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2 6.424% 09/25/36	06/01/2026	Paydown		351	351	327	339		12		12		351				9	09/25/2036	1.A FM
..94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2 6.424% 09/25/36	06/01/2026	Paydown		4,403	4,403	4,230	4,433		(29)		(29)		4,403				130	09/25/2036	2.B FM
..94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2 6.424% 09/25/36	04/01/2026	Paydown		2,273	2,276	2,187	2,291		(15)		(15)		2,276		(3)	(3)	49	09/25/2036	2.C FM
..94984G-AA-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR12 1A1 6.784% 09/25/36	06/01/2026	Paydown		42,524	42,787	35,899	37,556		5,200		5,200		42,756		(232)	(232)	1,006	09/25/2036	1.A FM
..94984M-AM-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR14 2A1 6.487% 10/25/36	06/01/2026	Paydown		4,817	6,059	5,295	5,604		361		361		5,965		(1,149)	(1,149)	65	10/25/2036	1.A FM
..94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 6.729% 10/25/36	06/01/2026	Paydown		11,112	11,112	10,179	9,992		1,120		1,120		11,112				311	10/25/2036	1.A FM
..94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 6.729% 10/25/36	06/01/2026	Paydown		2,414	2,414	2,408	2,372		42		42		2,414				81	10/25/2036	1.B FM
..94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 6.729% 10/25/36	05/01/2026	Paydown		4,980	4,980	4,967	4,893		87		87		4,980				126	10/25/2036	1.C FM
..94985A-AA-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A1 6.786% 10/25/36	06/01/2026	Paydown		51,777	53,977	51,884	51,437		2,441		2,441		53,878		(2,101)	(2,101)	1,200	10/25/2036	2.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..94985A-AB-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A2 6.786% 10/25/36	06/01/2026	Paydown		43,760	45,620	43,851	43,473		2,063		2,063		45,536		(1,775)	(1,775)	1,068	10/25/2036	2.B FM
..94985G-BF-2	Wells Fargo Alternative Loan 2 WFALT 2007-PA3 3A7 0.250% 07/25/37	06/01/2026	Paydown					121	224	(346)		(122)						10	07/25/2037	6. *
..94985J-BU-3	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A43 4.263% 06/25/37	06/25/2026	Paydown		1,963	2,233	1,979	1,989		215		215		2,204		(242)	(242)	39	06/25/2037	1.A FM
..94985J-CA-6	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A49 6.000% 06/25/37	06/01/2026	Paydown		15,078	17,151	14,641	15,066		1,852		1,852		16,918		(1,840)	(1,840)	419	06/25/2037	1.A FM
..94985Q-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2008-AR1 A2 4.926% 03/25/38	06/01/2026	Paydown		2,612	4,179	3,546	3,350	541	198		739		4,089		(1,477)	(1,477)	84	03/25/2038	5.A FM
..94985Q-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2008-AR1 A2 4.926% 03/25/38	05/01/2026	Paydown		1,769	2,744	2,329	2,200	355	134		489		2,689		(921)	(921)	56	03/25/2038	5.B FM
..94986K-AA-4	Wells Fargo Mortgage Backed Se WFMBS 2007-AR7 A1 5.959% 12/28/37	06/01/2026	Paydown		21,210	22,220	20,652	21,105		1,068		1,068		22,173		(963)	(963)	467	12/28/2037	2.B FM
..94987F-AJ-5	Wells Fargo Mortgage Loan 2010 WFMLT 2010-RR4 2A2 5.933% 08/27/35	06/01/2026	Paydown		11,962	11,962	10,941	10,582		1,381		1,381		11,962				298	08/27/2035	1.A FM
..94987U-AG-8	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR2 2A2 5.950% 02/27/36	06/01/2026	Paydown		169,905	169,905	157,756	156,797		13,107		13,107		169,905				4,753	02/27/2036	1.A FM
..94987V-AL-5	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR3 A5 3.846% 03/27/37	06/01/2026	Paydown		71,758	66,417	47,737	39,037		29,611		29,611		68,648		3,111	3,111	306	03/27/2037	1.A FM
. 000000-00-0	Dutch Property Finance 2021-2 DPF 2021-2 A 2.177% 04/28/59	04/28/2026	Paydown		29,035,107	29,035,107	23,520,630	28,743,926		326,765		326,765	(4,980,858)	29,035,107	4,945,273		4,945,273	410,146	04/28/2059	1.A FE
. 000000-00-0	SAPPHIRE XXIX SERIES 2024-1 TR SAPP 2024-1 B 6.350% 01/14/66	06/15/2026	Paydown		104,167	104,167	96,105	97,390					(1,284)	104,167	8,062		8,062	2,470	01/14/2066	1.B FE
. 000000-00-0	SAPPHIRE XXIX SERIES 2024-1 TR SAPP 2024-1 C 6.800% 01/14/66	06/15/2026	Paydown		43,403	43,403	40,044	40,579					(535)	43,403	3,359		3,359	1,108	01/14/2066	1.D FE
. 000000-00-0	SAPPHIRE XXIX SERIES 2024-1 TR SAPP 2024-1 D 7.300% 01/14/66	06/15/2026	Paydown		52,084	52,084	48,053	48,695					(642)	52,084	4,031		4,031	1,435	01/14/2066	2.A FE
..12643H-AM-2	CSMC Series 2010-3R Ltd CSMC 2010-3R 2A4 3.967% 12/26/36	06/01/2026	Paydown		111,432	111,432	106,696	107,251		4,180		4,180		111,432				1,316	12/26/2036	1.A FM
..507238-AL-7	Laguna Seca Funding I Ltd LSECA 2007-1A C 10.354% 04/10/47	04/10/2026	Paydown			(272,750)													04/10/2047	6. FE
..80382S-AP-3	Sail Net Interest Margin Notes SAILN 2003-3 A 7.750% 04/27/33	06/27/2026	Paydown		211	211	226	226		(15)		(15)		211				4	04/27/2033	1.A FM
..BCC307-MR-5	London Wall Mortgage Capital P LWMC 2021-FL1 B 5.530% 05/15/51	05/15/2026	Paydown		4,019,077	4,019,077	3,272,335	3,931,052		96,499		96,499	(546,343)	4,019,077	537,870		537,870	99,560	05/15/2051	1.B FE
..BCC307-MS-3	London Wall Mortgage Capital P LWMC 2021-FL1 C 6.055% 05/15/51	05/15/2026	Paydown		2,411,446	2,411,446	1,924,133	2,345,387		69,303		69,303	(325,965)	2,411,446	322,722		322,722	63,915	05/15/2051	1.C FE
..BCC328-9D-7	Dutch Property Finance 2021-2 DPF 2021-2 B 2.175% 04/28/59	04/28/2026	Paydown		1,758,005	1,758,005	1,354,408	1,700,387		51,446		51,446	(295,480)	1,758,005	301,652		301,652	25,729	04/28/2059	1.B FE
..BCC33J-RW-0	London Wall Mortgage Capital P LWMC 2021-FL2 B 5.530% 05/15/52	05/15/2026	Paydown		7,972,510	7,972,510	6,491,221	7,822,477		170,257		170,257	(1,087,179)	7,972,510	1,066,955		1,066,955	197,494	05/15/2052	1.C FE
..BCC34S-N9-4	Warrington Residential 2022-1 WARES 2022-1 A1 3.000% 12/24/56	06/24/2026	Paydown		2,217,162	2,217,162	2,237,011	2,258,934		9,070		9,070	(19,239)	2,217,162	(31,604)		(31,604)	34,130	12/24/2056	1.E FE
..BCC372-QN-4	Together Asset Backed Securiti TOGET 2022-1ST1 B 6.730% 06/12/66	06/12/2026	Paydown		5,569,940	5,569,940	4,627,226	5,584,050		9,667		9,667	(945,574)	5,569,940	921,797		921,797	187,984	06/12/2066	1.A FE
..N2115K-AA-6	Domi 2021-1 BV DOMI 2021-1 A 3.346% 06/15/53	06/15/2026	Paydown		8,033,801	8,033,801	6,540,881	7,930,633		180,947		180,947	(1,378,122)	8,033,801	1,300,343		1,300,343	111,115	06/15/2053	1.A FE
..N2115K-AB-4	Domi 2021-1 BV DOMI 2021-1 B 3.401% 06/15/53	06/15/2026	Paydown		3,063,467	3,063,467	2,451,741	2,927,459		154,276		154,276	(475,718)	3,063,467	457,450		457,450	48,091	06/15/2053	1.B FE
..00286*-AA-5	Turbin Finance Trust 2025-1 A 5.240% 02/12/67	06/12/2026	Paydown		814,151	814,151	739,434	763,465					(24,031)	814,151	74,717		74,717	15,616	02/12/2067	1.A PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00286*-AB-3	Turbin Finance Trust 2025-1 A 5.510% 02/12/67	06/12/2026	Paydown		11,814,129	11,814,129	10,729,917	11,078,631					(348,715)	11,814,129	1,084,212		1,084,212	239,542	02/12/2067	1.A PL
..00286*-AC-1	Turbin Finance Trust 2025-1 A 6.060% 02/12/67	06/12/2026	Paydown		986,940	986,940	896,366	925,498					(29,131)	986,940	90,574		90,574	22,212	02/12/2067	1.C PL
..00286*-AD-9	Turbin Finance Trust 2025-1 A 6.210% 02/12/67	06/12/2026	Paydown		1,173,646	1,173,646	1,065,938	1,100,580					(34,642)	1,173,646	107,708		107,708	27,128	02/12/2067	1.F PL
..00286*-AE-7	Turbin Finance Trust 2025-1 A 6.310% 02/12/67	06/12/2026	Paydown		613,493	613,493	557,191	575,300					(18,108)	613,493	56,302		56,302	14,430	02/12/2067	2.B PL
..00286*-AF-4	Turbin Finance Trust 2025-1 A 8.310% 02/12/67	06/12/2026	Paydown		480,126	480,126	436,064	450,236					(14,172)	480,126	44,062		44,062	15,187	02/12/2067	3.B PL
..00286*-AG-2	Turbin Finance Trust 2025-1 A 9.310% 02/12/67	06/12/2026	Paydown		240,046	240,046	218,016	225,101					(7,085)	240,046	22,030		22,030	8,566	02/12/2067	4.B PL
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					402,963,672	414,101,879	375,708,656	376,590,970	56,421	11,699,682	15,879	11,740,224	(10,532,823)	402,172,854	11,317,515	790,816	12,108,331	9,391,572	XXX	XXX
..07457#-AA-9	Turbin Finance Trust 2024-1 A 5.507% 10/23/66	06/04/2026	Paydown		18,982,983	18,982,983	17,423,031	18,289,300		(338,231)		(338,231)	(866,269)	18,982,983	1,898,184		1,898,184	374,804	10/23/2066	1.A PL
1069999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (affiliated)					18,982,983	18,982,983	17,423,031	18,289,300		(338,231)		(338,231)	(866,269)	18,982,983	1,898,184		1,898,184	374,804	XXX	XXX
..00501X-AG-6	ACRES Commercial Realty 2026-F ACRES 2026-FL4 C 5.887% 08/18/44	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		599,570	600,000	600,000							600,000		(430)	(430)	13,094	08/18/2044	1.G FE
..05493Q-AF-2	BBCMS Mortgage Trust 2023-5C23 BBCMS 2023-5C23 C 7.701% 12/15/56	05/19/2026	ALRE - TDF Trust AAM		3,904,051	4,000,000	4,208,344	4,203,512		(22,334)		(22,334)		4,181,178		(277,127)	(277,127)	140,480	12/15/2056	2.C
..05493Y-AH-1	BBCMS Mortgage Trust 2024-C30 BBCMS 2024-C30 C 5.980% 11/15/57	05/20/2026	ACRA RE 2A Surplus AAM		3,610,296	3,731,000	3,837,081	3,835,147		(3,837)		(3,837)		3,831,310		(221,014)	(221,014)	104,740	11/15/2057	1.B
..05554F-AG-0	BBCMS Mortgage Trust 2023-C22 BBCMS 2023-C22 XA 0.625% 11/15/56	06/01/2026	Paydown				957	827		(31)		(31)		796		(796)	(796)	57	11/15/2056	1.A FE
..05554V-AC-4	BBCMS Mortgage Trust 2024-5C25 BBCMS 2024-5C25 XA 1.431% 03/15/57	06/01/2026	Paydown				86	58		(6)		(6)		52		(52)	(52)	10	03/15/2057	1.A FE
..05555P-AN-2	BBCMS Mortgage Trust 2024-5C29 BBCMS 2024-5C29 D 4.000% 09/15/57	05/19/2026	ALRE - TDF Trust AAM		2,115,170	2,400,000	2,115,615	2,178,021		18,781		18,781		2,196,803		(81,633)	(81,633)	44,800	09/15/2057	3.A
..05556R-AF-4	BBCMS Mortgage Trust 2025-5C38 BBCMS 2025-5C38 C 5.727% 11/15/58	06/12/2026	Various		33,032,561	33,591,000	33,591,000	33,591,000						33,591,000		(558,439)	(558,439)	971,436	11/15/2058	1.A
..05593R-AH-5	BMO 2024-5C5 Mortgage Trust BMO 2024-5C5 C 7.113% 02/15/57	05/19/2026	ALRE - TDF Trust AAM		1,012,991	1,000,000	1,039,152			(3,305)		(3,305)		1,035,847		(22,856)	(22,856)	26,677	02/15/2057	1.G
..05594V-AG-7	BSPDF 2026-FL3 Issuer LLC BSPDF 2026-FL3 C 5.737% 09/18/43	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		751,351	750,000	750,000							750,000		1,351	1,351	12,589	09/18/2043	1.G FE
..05594V-AJ-1	BSPDF 2026-FL3 Issuer LLC BSPDF 2026-FL3 D 6.387% 09/18/43	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		495,583	500,000	500,000							500,000		(4,417)	(4,417)	9,340	09/18/2043	2.B FE
..055985-AL-9	BMO 2023-C6 MORTGAGE TRUST BMO 2023-C6 C 6.973% 09/15/56	05/19/2026	ALRE - TDF Trust AAM		1,489,683	1,500,000	1,582,142	1,579,490		(3,328)		(3,328)		1,576,162		(86,479)	(86,479)	47,690	09/15/2056	2.B
..055986-AH-6	BMO 2023-5C1 Mortgage Trust BMO 2023-5C1 C 7.355% 08/15/56	05/19/2026	ALRE - TDF Trust AAM		5,085,902	5,000,000	5,225,016	5,219,126		(31,800)		(31,800)		5,187,326		(101,424)	(101,424)	167,653	08/15/2056	1.F
..05610H-AJ-2	BX Commercial Mortgage Trust 2 BX 2022-LP2 E 6.235% 02/15/39	04/15/2026	Paydown		7,000,000	7,000,000	6,976,357	5,598,106		1,602		1,602		7,000,000				88,842	02/15/2039	1.A
..05610V-AA-0	BSPRT 2023-FL10 Issuer Ltd BSPRT 2023-FL10 A 5.884% 09/15/35	06/15/2026	Paydown		25,741,497	25,741,497	25,612,790	25,612,790		128,707		128,707		25,741,497				664,034	09/15/2035	1.A FE
..05610V-AG-7	BSPRT 2023-FL10 Issuer Ltd BSPRT 2023-FL10 C 7.599% 09/15/35	05/19/2026	ALRE - TDF Trust AAM		8,440,026	8,500,000	8,485,752	8,486,159		693		693		8,486,852		(46,827)	(46,827)	280,218	09/15/2035	1.G FE
..05615K-AG-6	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 C 6.467% 12/15/42	05/19/2026	ALRE - TDF Trust AAM		11,542,678	11,512,000	11,483,220	11,464,056		2,389		2,389		11,466,445		76,234	76,234	323,406	12/15/2042	1.G FE
..05615K-AJ-0	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 D 7.020% 12/15/42	05/19/2026	ALRE - TDF Trust AAM		5,952,963	5,936,000	5,921,160	5,911,401		1,150		1,150		5,912,552		39,811	39,811	180,893	12/15/2042	2.B FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05619B-AJ-6	BSPRT 2025-FL12 Issuer LLC BSPRT 2025-FL12 D 6.332% 01/17/43	05/19/2026	ALRe - TDF Trust AAM		2,453,532	2,459,000	2,452,853	2,450,257		540		540		2,450,797		2,736	2,736	66,682	01/17/2043	2.B FE
..060352-AG-6	BANK 2017-BNK6 BANK 2017-BNK6 XA 0.889% 07/15/60	06/01/2026	Paydown				21,806	6,392		(1,458)		(1,458)		4,934		(4,934)	(4,934)	1,898	07/15/2060	1.A FE
..06036F-BG-5	BANK 2018-BNK15 BANK 2018-BN15 B 4.808% 11/15/61	06/25/2026	AAIA PRT Ded BMY Mod AAM		1,156,565	1,230,000	1,183,827	1,196,813		2,897		2,897		1,199,711		(43,146)	(43,146)	18,569	11/15/2061	1.E
..065402-BD-0	BANK 2019-BNK18 BANK 2019-BN18 XA IO 1.024% 05/15/62	04/01/2026	Paydown				1,197	937		(937)		(937)						96	05/15/2062	1.A FE
..065402-BD-0	BANK 2019-BNK18 BANK 2019-BN18 XA IO 1.024% 05/15/62	04/21/2026	PRT 6 ACRA Modco AAM		1,123,912		1,612,296	1,262,208		(108,129)		(108,129)		1,154,079		(30,167)	(30,167)	151,722	05/15/2062	1.A FE
..06540X-BH-3	BANK 2019-BNK22 BANK 2019-BN22 XA 0.694% 11/15/62	06/01/2026	Paydown				2,386	1,181		(101)		(101)		1,080		(1,080)	(1,080)	142	11/15/2062	1.A FE
..06541C-CD-6	BANK 2021-BNK33 BANK 2021-BN33 C 3.297% 05/15/64	04/21/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		1,262,146	1,521,871	1,260,181	1,289,694		10,340		10,340		1,300,034		(37,888)	(37,888)	15,332	05/15/2064	1.E
..06644V-CC-2	BANK5 2024-5YR9 BANK5 2024-5YR9 XA 1.246% 08/15/57	06/01/2026	Paydown				7,009	5,334		(409)		(409)		4,925		(4,925)	(4,925)	681	08/15/2057	1.A FE
..06644V-CC-2	BANK5 2024-5YR9 BANK5 2024-5YR9 XA 1.246% 08/15/57	05/06/2026	ALRe Corporate AAM		6,346,766		8,508,940	6,475,287		(552,436)		(552,436)		5,922,851		423,915	423,915	888,497	08/15/2057	1.A FE
..06644W-BW-7	BANK5 2024-5YR11 BANK5 2024-5YR11 C 6.533% 11/15/57	04/21/2026	PRT 6 ACRA Modco AAM		903,155	901,146	893,930	894,696		386		386		895,081		8,074	8,074	17,566	11/15/2057	1.C
..06650C-AM-5	BANK5 Trust 2025-5YR13 BANK5 2025-5YR13 XA 1.284% 01/15/58	06/01/2026	Paydown				494	416		(31)		(31)		385		(385)	(385)	51	01/15/2058	1.A FE
..07324N-AB-9	Bayview Commercial Asset Trust BAYC 2006-3A A2 4.213% 10/25/36	06/25/2026	Paydown		191,163	191,163	153,660	170,959		20,205		20,205		191,163				3,277	10/25/2036	3.A FE
..07324S-BP-6	Bayview Commercial Asset Trust BAYC 2005-2A A2 4.288% 08/25/35	06/25/2026	Paydown		10,651	10,651	7,868	8,675		1,976		1,976		10,651				227	08/25/2035	2.A FE
..07324S-CC-4	Bayview Commercial Asset Trust BAYC 2005-3A A2 4.363% 11/25/35	06/25/2026	Paydown		132,606	132,606	127,211	126,948		5,659		5,659		132,606				2,658	11/25/2035	2.C FE
..07324S-CS-9	Bayview Commercial Asset Trust BAYC 2005-4A A2 4.348% 01/25/36	04/29/2026	Various		15,363											15,363	15,363	6,180	01/25/2036	2.C FE
..07324S-DF-6	Bayview Commercial Asset Trust BAYC 2006-1A A2 4.303% 04/25/36	06/25/2026	Paydown		14,430	14,430	13,824	13,817		613		613		14,430				143	04/25/2036	3.B FE
..07324Y-AC-3	Bayview Commercial Asset Trust BAYC 2006-2A A2 4.183% 07/25/36	06/25/2026	Paydown		8,405	8,405	6,051	6,679		1,726		1,726		8,405				214	07/25/2036	2.A FE
..07325B-AC-2	Bayview Commercial Asset Trust BAYC 2006-4A A2 4.168% 12/25/36	06/25/2026	Paydown		115,618	115,618	110,958	110,983		4,635		4,635		115,618				1,940	12/25/2036	4.A FE
..07336W-BF-5	BBCMS Mortgage Trust 2024-C28 BBCMS 2024-C28 C 6.287% 09/15/57	05/19/2026	ALRe - TDF Trust AAM		2,618,349	2,654,000	2,752,615	2,750,795		(3,588)		(3,588)		2,747,206		(128,857)	(128,857)	77,867	09/15/2057	1.A
.08160B-AK-0	Benchmark 2018-B5 Mortgage Tru BMARK 2018-B5 C 4.747% 07/15/51	05/19/2026	ALRe - TDF Trust AAM		3,466,227	4,000,000	3,291,875	3,607,949		44,989		44,989		3,652,938		(186,710)	(186,710)	86,581	07/15/2051	2.C
..08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO 0.569% 02/15/51	05/01/2026	Paydown				458	301		(35)		(35)		266		(266)	(266)	70	02/15/2051	1.D FE
..08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO 0.569% 02/15/51	06/01/2026	Paydown				223	146		(26)		(26)		120		(120)	(120)	48	02/15/2051	1.F FE
..08162B-BG-6	Benchmark 2019-B11 Mortgage Tr BMARK 2019-B11 XA 1.086% 05/15/52	06/01/2026	Paydown				113,232	51,737		(5,275)		(5,275)		46,462		(46,462)	(46,462)	202	05/15/2052	1.D FE
..08162T-BF-9	Benchmark 2018-B7 Mortgage Tru BMARK 2018-B7 C 4.979% 05/15/53	05/19/2026	ALRe - TDF Trust AAM		6,955,113	7,689,552	6,976,636			57,874		57,874		7,034,510		(79,398)	(79,398)	143,943	05/15/2053	1.F
..08163E-BE-4	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 XA IO 0.843% 06/15/54	06/01/2026	Paydown				381,173	189,210		(13,045)		(13,045)		176,165		(176,165)	(176,165)	20,238	06/15/2054	1.A FE
..08163V-AH-0	Benchmark 2023-V3 Mortgage Tru BMARK 2023-V3 C 7.411% 07/15/56	05/19/2026	ALRe - TDF Trust AAM		4,997,261	5,000,000	5,077,671	5,076,189		(9,105)		(9,105)		5,067,085		(69,824)	(69,824)	168,949	07/15/2056	2.C

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..08163W-AB-1	Benchmark 2023-B40 Mortgage Tr BMARK 2023-B40 A2 6.930% 12/15/56	06/01/2026	Paydown		108,201	108,201	111,446	110,820		(2,619)		(2,619)		108,201				3,127	12/15/2056	1.A
..081915-AC-4	Benchmark 2024-V12 Mortgage Tr BMARK 2024-V12 XA 1.067% 12/15/57	06/01/2026	Paydown				53	44		(3)		(3)		41		(41)	(41)	5	12/15/2057	1.A FE
..081919-AT-9	Benchmark 2024-V9 Mortgage Tru BMARK 2024-V9 B 6.466% 08/15/57	05/20/2026	Athene Re 4 AAM		510,696	500,000	514,102	510,378		(1,127)		(1,127)		509,251		1,445	1,445	15,176	08/15/2057	1.D
..081927-AC-9	Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 XA IO 1.577% 03/15/57	06/01/2026	Paydown				336	229		(22)		(22)		207		(207)	(207)	36	03/15/2057	1.A FE
..088928-AE-6	BHMS Commercial Mortgage Trust BHMS 2025-ATLS C 6.925% 08/15/42	05/19/2026	ALRE - TDF Trust AAM		1,003,040	1,000,000	1,001,338	998,348		(288)		(288)		998,061		4,979	4,979	30,064	08/15/2042	1.G FE
..09661X-AD-0	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 XA 1.239% 12/15/57	06/01/2026	Paydown				345	280		(22)		(22)		258		(258)	(258)	36	12/15/2057	1.A FE
..09663V-AH-3	BMO 2025-5C12 Mortgage Trust BMO 2025-5C12 C 6.010% 10/15/58	05/19/2026	ALRE - TDF Trust AAM		2,821,243	2,880,000	2,879,989	2,879,710		(444)		(444)		2,879,266		(58,023)	(58,023)	80,772	10/15/2058	1.A
..096933-AH-9	BMO 2025-5C9 Mortgage Trust BMO 2025-5C9 B 6.668% 04/15/58	05/04/2026	ALRe Modco - VIAC GA - AAM		4,557,702	4,400,000	4,531,992	4,513,848		(8,195)		(8,195)		4,505,653		52,049	52,049	121,518	04/15/2058	1.A
..096933-AH-9	BMO 2025-5C9 Mortgage Trust BMO 2025-5C9 B 6.668% 04/15/58	04/21/2026	PRT 6 ACRA Modco AAM		832,920	800,000	839,246			(2,010)		(2,010)		837,236		(4,316)	(4,316)	15,915	04/15/2058	1.A
..096933-AJ-5	BMO 2025-5C9 Mortgage Trust BMO 2025-5C9 C 6.256% 04/15/58	05/19/2026	ALRE - TDF Trust AAM		4,775,904	4,813,000	4,895,891	4,889,903		(7,208)		(7,208)		4,882,695		(106,790)	(106,790)	140,521	04/15/2058	1.A
..125039-AK-3	CD 2017-CD6 Mortgage Trust CD 2017-CD6 C 4.409% 11/13/50	04/29/2026	AAIA SV-HSA HealthEquity Ded S		18,020									18,020			18,020	8,913	11/13/2050	2.A
..12515B-AF-5	CD 2019-CD8 Mortgage Trust CD 2019-CD8 XA 1.523% 08/15/57	06/01/2026	Paydown				5,431	2,488		(229)		(229)		2,259		(2,259)	(2,259)	334	08/15/2057	1.A FE
..12515G-AJ-6	CD 2017-CD3 Mortgage Trust CD 2017-CD3 XA 1.100% 02/10/50	06/01/2026	Paydown				3,748	753		(225)		(225)		528		(528)	(528)	371	02/10/2050	1.D FE
..12593G-AK-8	COMM 2015-PC1 Mortgage Trust COMM 2015-PC1 C 4.522% 07/10/50	06/01/2026	Paydown		45,677	45,677	44,550	44,714		963		963		45,677				687	07/10/2050	1.A
..12594M-BG-2	COMM 2016-COR1 Mortgage Trust COMM 2016-COR1 AM 3.494% 10/10/49	04/21/2026	PRT 6 ACRA Modco AAM		14,236,914	14,441,000	13,998,744			45,179		45,179		14,043,923		192,991	192,991	154,174	10/10/2049	1.A
..12597B-BA-6	CSAIL 2019-C17 Commercial Mort CSAIL 2019-C17 C 3.934% 09/15/52	06/03/2026	AARe - BOC Life - Surplus		2,404,313	3,000,000	2,349,375	2,576,216		41,418		41,418		2,617,634		(213,320)	(213,320)	59,664	09/15/2052	2.C
..12597D-AK-1	CSAIL 2019-C18 Commercial Mort CSAIL 2019-C18 C 4.038% 12/15/52	05/19/2026	ALRE - TDF Trust AAM		1,613,824	1,750,000	1,588,437	1,589,654		13,927		13,927		1,603,581		10,243	10,243	32,226	12/15/2052	1.A
..12636M-AG-3	CSAIL 2016-C6 Commercial Mortg CSAIL 2016-C6 XA 1.539% 01/15/49	06/01/2026	Paydown				299,137	7,672		(7,672)		(7,672)						24,723	01/15/2049	1.A FE
..12655T-BR-9	COMM 2019-GC44 Mortgage Trust COMM 2019-GC44 C 3.630% 08/15/57	05/19/2026	ALRE - TDF Trust AAM		4,127,129	4,655,700	3,512,689	3,903,747		62,886		62,886		3,966,632		160,497	160,497	77,074	08/15/2057	2.A
..17324K-AU-2	Citigroup Commercial Mortgage CGCMT 2015-GC35 D 3.236% 11/10/48	05/15/2026	Performance Trust Capital		2,250,000	25,000,000	9,033,172	16,748,875	2,990,113	(805,475)	10,122,960	(7,938,322)		8,810,553		(6,560,553)	(6,560,553)	82,589	11/10/2048	6.
..17328H-BF-7	Citigroup Commercial Mortgage CGCMT 2019-GC43 XA 0.724% 11/10/52	06/01/2026	Paydown				9,325	4,617		(403)		(403)		4,214		(4,214)	(4,214)	581	11/10/2052	1.A FE
..22945D-AL-7	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 XA 1.152% 03/15/52	06/01/2026	Paydown				6,145	3,787		(399)		(399)		3,387		(3,387)	(3,387)	663	03/15/2052	1.A FE
..23312L-AU-2	DBJPM 16-C1 Mortgage Trust DBJPM 2016-C1 B 4.195% 05/10/49	05/19/2026	ALRE - TDF Trust AAM		1,465,378	1,557,000	1,377,520	1,531,826		4,611		4,611		1,536,438		(71,059)	(71,059)	25,038	05/10/2049	1.C
..30340K-AJ-0	FS Rialto 2025-FL10 Issuer LLC FSRIA 2025-FL10 D 6.335% 08/19/42	05/19/2026	ALRE - TDF Trust AAM		4,200,055	4,200,000	4,141,323	4,143,718		3,809		3,809		4,147,526		52,528	52,528	112,361	08/19/2042	2.B FE
..36251P-AL-8	GS Mortgage Securities Trust 2 GSMS 2016-GS3 C 4.024% 10/10/49	06/03/2026	AARe - BOC Life - Surplus		1,795,314	2,102,000	1,996,900	2,023,106		32,907		32,907		2,056,013		(260,699)	(260,699)	42,257	10/10/2049	1.B
..36252S-AX-5	GS Mortgage Securities Trust 2 GSMS 2019-GC38 XA 1.168% 02/10/52	06/01/2026	Paydown				8,094	3,937		(432)		(432)		3,505		(3,505)	(3,505)	615	02/10/2052	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36253G-AK-8	GS Mortgage Securities Trust 2 GSMS 2014-GC24 B 4.449% 09/10/47	06/01/2026	Paydown		83,381	83,381	79,733	78,257		5,124		5,124		83,381				1,330	09/10/2047	1.A
..36253P-AE-2	GS Mortgage Securities Trust 2 GSMS 2017-GS6 XA 1.137% 05/10/50	06/01/2026	Paydown				457,039	103,214		(37,079)		(37,079)		66,135		(66,135)	(66,135)	45,704	05/10/2050	1.A FE
..36258R-BG-7	GS Mortgage Securities Trust 2 GSMS 2020-GC47 C 3.565% 05/12/53	05/19/2026	ALRE - TDF Trust AAM		2,418,321	2,750,000	2,436,727	2,455,777		23,082		23,082		2,478,859		(60,538)	(60,538)	44,705	05/12/2053	1.E
..45339N-AG-1	INCREF 2025-FL1 LLC INCREF 2025-FL1 C 6.728% 10/19/42	05/19/2026	ALRE - TDF Trust AAM		28,475,027	28,608,000	28,536,474	28,470,709		8,479		8,479		28,479,187		(4,160)	(4,160)	812,732	10/19/2042	1.G FE
..46590K-AH-7	JP Morgan Chase Commercial Mor JPMCC 2015-JP1 B 4.622% 01/15/49	05/19/2026	ALRE - TDF Trust AAM		1,135,944	1,200,000	1,155,000	1,158,294		14,986		14,986		1,173,280		(37,336)	(37,336)	25,882	01/15/2049	1.A
..46590R-AJ-8	JP Morgan Chase Commercial Mor JPMCC 2016-JP3 AS 3.144% 08/15/49	06/29/2026	Jackson Ntl FWH - AAM		7,972,739	8,000,000	7,828,750			50,411		50,411		7,879,161		93,579	93,579	103,403	08/15/2049	1.A
..46590T-AG-0	JPMDB Commercial Mortgage Secu JPMDB 2017-C5 XA 1.030% 03/15/50	06/01/2026	Paydown				52,011	10,531		(2,693)		(2,693)		7,838		(7,838)	(7,838)	4,909	03/15/2050	1.D FE
..46639J-AK-6	JP Morgan Chase Commercial Mor JPMCC 2013-C10 C 4.245% 12/15/47	06/01/2026	Paydown		4,053	4,053	4,072	4,053						4,053				126	12/15/2047	1.A
..46642N-BJ-4	JPMBB Commercial Mortgage Secu JPMBB 2014-C22 B 4.513% 09/15/47	04/29/2026	AAIA SV-HSA HealthEquity Ded S		(29,299)											(29,299)	(29,299)	18,053	09/15/2047	1.A
..46643A-BL-6	JPMBB Commercial Mortgage Secu JPMBB 2014-C23 C 4.673% 09/15/47	06/29/2026	AAIA PRT Ded BMY Mod AAM		2,011,426	2,064,450	2,028,322			20,337		20,337		2,048,659		(37,233)	(37,233)	39,165	09/15/2047	1.A
..46644A-BH-4	JPMBB Commercial Mortgage Secu JPMBB 2015-C27 XA 0.836% 02/15/48	06/01/2026	Paydown				2,735											239	02/15/2048	5.B FE
..46645L-BE-6	JPMBB Commercial Mortgage Secu JPMBB 2016-C1 B 4.915% 03/17/49	06/01/2026	Paydown		843,615	843,615	830,434	832,002		11,613		11,613		843,615				14,901	03/17/2049	1.A
..46648K-BA-3	JPMDB Commercial Mortgage Secu JPMDB 2017-C7 C 4.309% 10/15/50	06/03/2026	AARe - BOC Life - Surplus		1,479,877	1,700,000	1,405,289	1,563,185		18,192		18,192		1,581,377		(101,500)	(101,500)	36,268	10/15/2050	2.C
..47232X-AA-6	Jefferies Military Housing Tru JMHT 2010-SILL A 6.730% 06/10/55	06/10/2026	Redemption 100.0000		37,991	37,991	38,445	38,350		(358)		(358)		37,991				1,066	06/10/2055	1.G FE
..48128Y-BC-4	JPMCC Commercial Mortgage Secu JPMCC 2019-COR4 C 4.942% 03/10/52	05/19/2026	ALRE - TDF Trust AAM		4,888,108	5,207,562	4,300,974	4,668,584		60,255		60,255		4,728,839		159,269	159,269	120,088	03/10/2052	2.B
..538912-AG-1	LoanCore 2025-CRE9 Issuer LLC LNCR 2025-CRE9 C 5.825% 08/18/42	06/16/2026	Apollo Global Securities, LLC		2,498,328	2,500,000	2,500,000	2,500,000						2,500,000		(1,673)	(1,673)	49,624	08/18/2042	1.G FE
..55416A-AC-3	MF1 2024-FL14 LLC MF1 2024-FL14 AS 7.82659% 19 M 5.879% 03/19/39	05/19/2026	Paydown		44,203,000	44,203,000	44,106,622	44,106,622		96,378		96,378		44,203,000				1,098,370	03/19/2039	1.A FE
..55416A-AE-9	MF1 2024-FL14 LLC MF1 2024-FL14 B 6.328% 03/19/39	05/19/2026	Paydown		25,000,000	25,000,000	24,937,500	24,946,060		53,940		53,940		25,000,000				668,290	03/19/2039	1.D FE
..55416A-AG-4	MF1 2024-FL14 LLC MF1 2024-FL14 C 6.928% 03/19/39	05/19/2026	Paydown		5,000,000	5,000,000	4,987,500	4,989,268		10,732		10,732		5,000,000				146,246	03/19/2039	1.G FE
..592918-AA-4	MF1 2025-B2 LLC MF1 2025-B2 A 5.265% 05/18/40	06/12/2026	AARE Surplus AAM		58,537,820	58,547,000	58,400,633	58,400,633						58,400,633		137,187	137,187	979,325	05/18/2040	1.A FE
..592918-AE-6	MF1 2025-B2 LLC MF1 2025-B2 B 5.957% 05/18/40	04/21/2026	AAIA PR COM TX ACRA MOD AAM AF		5,801,273	5,765,000	5,765,000	5,765,000						5,765,000		36,273	36,273	117,439	05/18/2040	1.D FE
..59319C-AG-0	MF1 2025-FL20 LLC MF1 2025-FL20 C 5.787% 02/18/43	05/04/2026	ALRe Modco - VIAC GA - AAM		1,300,142	1,300,000	1,300,000	1,300,000						1,300,000		142	142	28,461	02/18/2043	1.G FE
..61691A-BQ-5	Morgan Stanley Capital I Trust MSC 2015-UBS8 C 4.522% 12/15/48	04/30/2026	Paydown		(40,253)	(40,253)	(39,552)			(702)		(702)		(40,253)					12/15/2048	1.A Z
..61691A-BQ-5	Morgan Stanley Capital I Trust MSC 2015-UBS8 C 4.522% 12/15/48	06/01/2026	Paydown		47,807	47,807	46,974			833		833		47,807				11,978	12/15/2048	1.A
..61692C-BK-3	Morgan Stanley Capital I Trust MSC 2021-L6 XA 1.256% 06/15/54	06/01/2026	Paydown				14,990	7,301		(578)		(578)		6,723		(6,723)	(6,723)	872	06/15/2054	1.A FE
..61766L-AC-3	Morgan Stanley Bank of America MSBAM 2016-C28 D 3.000% 01/15/49	06/25/2026	Goldman Sachs		668,790	6,369,427	2,715,500	6,035,465		(214,016)	3,150,690	(3,364,706)		2,670,759		(2,001,969)	(2,001,969)	53,755	01/15/2049	5.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61766N-AJ-4	Morgan Stanley Bank of America MSBAM 2016-C30 D 3.000% 09/15/49	05/07/2026	ALRe Corporate AAM		3,221,378	3,500,000	2,512,010	3,387,753		19,567		19,567		3,407,320		(185,942)	(185,942)	45,500	09/15/2049	2.C
..61768H-AX-4	Morgan Stanley Capital I Trust MSC 2019-L2 XA 1.155% 03/15/52	06/01/2026	Paydown				16,461	8,057		(877)		(877)		7,180		(7,180)	(7,180)	1,228	03/15/2052	1.A FE
..78398L-AN-9	SCMS 2025-BNC1 Mortgage Trust SCMS 2025-BNC1 D 5.708% 12/15/57	04/21/2026	PRT 6 ACRA Modco AAM		2,549,408	2,637,000	2,565,271	2,566,590		7,386		7,386		2,573,976		(24,569)	(24,569)	57,074	12/15/2057	1.A
..78419C-AK-0	SG Commercial Mortgage Securit SGCMS 2016-C5 B 3.933% 10/10/48	06/29/2026	Jackson Ntl FWH - AAM		3,993,586	4,000,000	3,900,625			22,272		22,272		3,922,897		70,689	70,689	77,786	10/10/2048	1.A
..78419C-AK-0	SG Commercial Mortgage Securit SGCMS 2016-C5 B 3.933% 10/10/48	04/21/2026	AAIA PRT Ded BMY Mod AAM		1,916,933	1,930,800	1,865,937	1,874,975		12,121		12,121		1,887,096		29,836	29,836	29,532	10/10/2048	1.A
..91835W-AE-9	VMC Finance 2025-PV2 LLC VMC 2025-PV2 B 6.326% 05/19/40	06/03/2026	AARe - BOC Life - Surplus		9,974,478	10,000,000	9,974,997	9,954,035		2,599		2,599		9,956,634		17,844	17,844	295,313	05/19/2040	1.D FE
..91835W-AJ-8	VMC Finance 2025-PV2 LLC VMC 2025-PV2 D 7.575% 05/19/40	05/19/2026	ALRE - TDF Trust AAM		8,172,296	8,193,513	8,173,028	8,156,127		2,571		2,571		8,158,698		13,598	13,598	263,645	05/19/2040	2.B FE
..92890K-BC-8	WFRBS Commercial Mortgage Trus WFRBS 2014-C22 AS 4.069% 09/15/57	05/01/2026	Paydown		33,853	33,853	32,329	32,583		1,270		1,270		33,853				551	09/15/2057	1.A
..92939F-AX-7	WFRBS Commercial Mortgage Trus WFRBS 2014-C21 B 4.213% 08/15/47	06/01/2026	Paydown		28,118	28,118	27,672	11,359		364		364		28,118				411	08/15/2047	1.A
..94989A-BA-2	Wells Fargo Commercial Mortgag WFCM 2014-LC18 C 4.193% 12/15/47	06/01/2026	Paydown		808,569	808,569	793,787	794,821		13,748		13,748		808,569				16,652	12/15/2047	1.A
..94989T-BF-0	Wells Fargo Commercial Mortgag WFCM 2015-LC22 C 4.872% 09/15/58	06/01/2026	Paydown		1,344,762	1,344,762	1,243,040	1,323,969		20,793		20,793		1,344,762				26,495	09/15/2058	1.A
..94990F-AK-7	Wells Fargo Commercial Mortgag WFCM 2024-C63 C 6.116% 08/15/57	05/20/2026	ACRA RE 2A Surplus AAM		1,748,808	1,800,000	1,840,214	1,839,444		(1,526)		(1,526)		1,837,918		(89,109)	(89,109)	51,680	08/15/2057	1.A
..949931-AH-2	Wells Fargo Commercial Mortgag WFCM 2025-5C4 C 6.284% 05/15/58	05/07/2026	ALRe Corporate AAM		1,012,578	990,000	1,015,755	1,013,665		(1,854)		(1,854)		1,011,811		767	767	26,958	05/15/2058	1.A
..95000F-AZ-9	Wells Fargo Commercial Mortgag WFCM 2016-C35 C 4.176% 07/15/48	06/29/2026	Jackson Ntl FWH - AAM		11,731,379	11,750,000	11,384,875	11,590,474		56,263		56,263		11,646,737		84,642	84,642	283,504	07/15/2048	1.A
..95000G-BA-1	Wells Fargo Commercial Mortgag WFCM 2016-BNK1 AS 2.814% 08/15/49	06/29/2026	Jackson Ntl FWH - AAM		3,757,180	3,765,000	3,607,341	3,636,677		45,998		45,998		3,682,675		74,505	74,505	61,214	08/15/2049	1.A
..95000M-AC-5	Wells Fargo Commercial Mortgag WFCM 2016-C36 D 2.942% 11/15/59	05/07/2026	ALRe Corporate AAM		1,272,704	1,371,000	935,559	1,317,650		8,970		8,970		1,326,621		53,916	53,916	17,478	11/15/2059	4.C
..95000T-BV-7	Wells Fargo Commercial Mortgag WFCM 2017-RB1 XA 1.158% 03/15/50	06/01/2026	Paydown				18,941	4,225		(1,254)		(1,254)		2,970		2,970	2,970	1,665	03/15/2050	1.A FE
..95001J-BC-0	Wells Fargo Commercial Mortgag WFCM 2018-C44 C 4.976% 05/15/51	05/19/2026	ALRE - TDF Trust AAM		1,438,152	1,565,911	1,341,362	1,456,168		7,006		7,006		1,463,173		25,022	25,022	16,675	05/15/2051	2.C
..95004J-AD-6	Wells Fargo Commercial Mortgag WFCM 2025-5C3 XA 1.043% 01/15/58	06/01/2026	Paydown				1,118	942		70		70		871		871	871	120	01/15/2058	1.A FE
. 000000-00-0	Sage AR Funding SGSHR 2025-1A C 6.130% 05/17/37	05/18/2026	Paydown		477,603	477,603	479,057	479,276					220	477,603	1,454		1,454	14,842	05/17/2037	1.F Z
. 000000-00-0	Sage AR Funding SGSHR 2025-1A D 7.630% 05/17/37	05/18/2026	Paydown		22,627	22,627	22,696	22,706					10	22,627	69		69	873	05/17/2037	2.B Z
..00193A-AA-2	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 A 5.323% 05/17/41	06/17/2026	Paydown		10,545,494	10,545,494	10,519,131	10,519,131		26,364		26,364		10,545,494				253,991	05/17/2041	1.A FE
..00193A-AC-8	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 AS 5.874% 05/17/41	06/17/2026	Paydown		24,529,000	24,529,000	24,467,678	24,467,678		61,323		61,323		24,529,000				733,120	05/17/2041	1.A FE
..00193A-AE-4	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 B 6.174% 05/17/41	06/17/2026	Paydown		10,700,000	10,700,000	10,673,250	10,674,649		25,351		25,351		10,700,000				334,456	05/17/2041	1.D FE
..00193A-AG-9	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 C 6.724% 05/17/41	06/17/2026	Paydown		1,260,000	1,260,000	1,256,850	1,256,975		3,025		3,025		1,260,000				43,071	05/17/2041	1.G FE
..00501D-AB-1	ACRES 2025-FL3 LLC ACRES 2025-FL3 AS 5.679% 08/18/40	04/21/2026	PRT 6 ACRA Modco AAM		3,245,431	3,240,000	3,231,900	3,231,900						3,231,900		13,531	13,531	63,355	08/18/2040	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00501D-AC-9	ACRES 2025-FL3 LLC ACRES 2025-FL3 B 6.129% 08/18/40	04/21/2026	PRT 6 ACRA Modco AAM		2,643,624	2,655,000	2,648,363	2,646,671		714		714		2,647,385		(3,761)	(3,761)	55,964	08/18/2040	1.D FE
..04002B-AA-3	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 A 5.748% 08/17/41	06/17/2026	Paydown		5,937,060	5,937,060	5,911,331	5,911,323		25,737		25,737		5,937,060				137,212	08/17/2041	1.A FE
..04002B-AC-9	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 AS 6.506% 08/17/41	06/17/2026	Paydown		2,098,000	2,098,000	2,118,980	2,107,063		(9,063)		(9,063)		2,098,000				69,420	08/17/2041	1.A FE
..04002B-AE-5	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 B 6.959% 08/17/41	06/17/2026	Paydown		2,981,500	2,981,500	2,966,593	2,975,564		5,936		5,936		2,981,500				53,184	08/17/2041	1.D FE
..04002B-AG-0	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 B 7.659% 08/17/41	06/17/2026	Paydown		1,600,000	1,600,000	1,592,000	1,596,668		3,332		3,332		1,600,000				31,404	08/17/2041	1.G FE
..055983-AA-8	BSPRT 2022-FL8 Issuer Ltd BSPRT 2022-FL8 A 5.093% 02/15/37	04/15/2026	Paydown		711,065	711,065	684,130	696,851		14,214		14,214		711,065				12,568	02/15/2037	1.A FE
..055983-AG-5	BSPRT 2022-FL8 Issuer Ltd BSPRT 2022-FL8 C 5.893% 02/15/37	04/15/2026	Paydown		2,495,000	2,495,000	2,500,458	2,497,655		(2,655)		(2,655)		2,495,000				50,807	02/15/2037	1.E FE
..30323C-AJ-9	FS Rialto 2021-FL3 FSRIA 2021-FL3 D 6.248% 11/16/36	05/19/2026	ALRE - TDF Trust AAM		1,069,680	1,080,000	1,079,325	1,079,324		449		449		1,079,773		(10,093)	(10,093)	28,711	11/16/2036	2.B FE
..48275E-AA-4	KREF 2022-FL3 Ltd KREF 2022-FL3 A 5.086% 02/17/39	06/22/2026	Paydown		8,574,475	8,574,475	8,277,048	8,443,785		130,690		130,690		8,574,475				197,395	02/17/2039	1.A FE
..48275E-AJ-5	KREF 2022-FL3 Ltd KREF 2022-FL3 D 6.436% 02/17/39	06/29/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		4,994,085	5,000,000	5,000,000	5,000,000						5,000,000		(5,916)	(5,916)	176,964	02/17/2039	2.A FE
..53946P-AC-4	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 AS 5.601% 01/17/37	04/17/2026	Paydown		4,000,000	4,000,000	3,985,000	3,988,610		11,390		11,390		4,000,000				77,256	01/17/2037	1.A FE
..53946P-AE-0	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 B 5.851% 01/17/37	04/17/2026	Paydown		16,250,000	16,250,000	16,032,581	16,134,067		115,933		115,933		16,250,000				334,768	01/17/2037	1.C FE
..53946P-AJ-9	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 D 6.701% 01/17/37	04/17/2026	Paydown		3,000,000	3,000,000	2,898,194	2,976,713		23,287		23,287		3,000,000				69,034	01/17/2037	1.G FE
..53946P-AN-0	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 C 6.101% 01/17/37	04/17/2026	Paydown		33,142,000	33,142,000	33,140,661	33,140,946		1,054		1,054		33,142,000				696,011	01/17/2037	1.E FE
..53948H-AA-4	LoanCore 2021-CRE6 Issuer Ltd LNCR 2021-CRE6 A 5.040% 11/15/38	06/15/2026	Paydown		331,695	331,695	324,543	328,522		3,173		3,173		331,695				7,101	11/15/2038	1.A FE
..55284A-AA-6	MF1 2021-FL7 Ltd MF1 2021-FL7 A 4.828% 10/16/36	06/16/2026	Paydown		667,614	667,614	653,447	407,589		757		757		667,614				15,179	10/16/2036	1.A FE
..55284J-AG-4	MF1 2022-FL8 Ltd MF1 2022-FL8 C 5.836% 02/19/37	06/29/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		7,237,062	7,250,000	7,250,000	7,250,000						7,250,000		(12,938)	(12,938)	232,794	02/19/2037	1.F FE
..69291W-AA-0	PFP 2024-11 Ltd PFP 2024-11 A 5.469% 09/17/39	06/17/2026	Paydown		43,288	43,288	43,180	43,180		108		108		43,288				902	09/17/2039	1.A FE
..69291W-AE-2	PFP 2024-11 Ltd PFP 2024-11 B 6.127% 09/17/39	06/16/2026	Apollo Global Securities, LLC		2,487,175	2,488,825	2,483,529	2,483,849		564		564		2,484,412		2,762	2,762	64,967	09/17/2039	1.D FE
..69291W-AE-2	PFP 2024-11 Ltd PFP 2024-11 B 6.127% 09/17/39	06/03/2026	AARe - BOC Life - Surplus		15,519,800	15,530,266	15,491,440	15,483,323		4,891		4,891		15,488,214		31,586	31,586	447,602	09/17/2039	1.D FE
..69291W-AG-7	PFP 2024-11 Ltd PFP 2024-11 C 6.626% 09/17/39	06/16/2026	Apollo Global Securities, LLC		2,426,837	2,439,062	2,432,964	2,431,604		836		836		2,432,441		(5,604)	(5,604)	68,809	09/17/2039	1.G FE
..78485K-AA-3	STWD 2022-FL3 Ltd STWD 2022-FL3 A 4.943% 11/15/38	06/15/2026	Paydown		2,644,165	2,644,165	2,573,384	2,638,110		6,055		6,055		2,644,165				52,546	11/15/2038	1.A FE
..87277L-AG-1	TRTX 2025-FL7 issuer Ltd TRTX 2025-FL7 C 6.21524% 18 Ju 5.837% 06/18/43	05/19/2026	ALRE - TDF Trust AAM		3,006,708	3,000,000	3,000,000	3,000,000						3,000,000		6,708	6,708	74,603	06/18/2043	1.G FE
..897764-AG-1	TRTX 2025-FL6 Issuer Ltd TRTX 2025-FL6 C 6.033% 09/18/42	05/19/2026	ALRE - TDF Trust AAM		8,325,162	8,550,000	8,528,625	8,522,057		1,029		1,029		8,523,086		(197,923)	(197,923)	219,689	09/18/2042	1.G FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					617,619,736	645,095,815	627,444,206	598,704,574	2,990,113	(296,350)	13,273,650	(10,579,887)	(230)	628,267,781	(1,523)	(10,648,044)	(10,649,567)	16,094,182	XXX	XXX
..05556E-AG-1	BDS 2025-FL15 LLC BDS 2025-FL15 C 5.789% 03/19/43	05/06/2026	ALRe Corporate AAM		1,790,556	1,800,000	1,800,000	1,800,000						1,800,000		(9,444)	(9,444)	40,218	03/19/2043	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..408203-AA-5	Hamlet Securitization Trust 20 HMLET 2020-CRE1 A 2.295% 10/18/52	06/18/2026	Paydown		97,421,754	97,421,754	97,421,754	97,421,754						97,421,754				1,114,383	10/18/2052	1.A FE
..07335Y-AJ-5	BDS 2021-FL10 Ltd BDS 2021-FL10 D 6.598% 12/16/36	04/16/2026	Paydown		10,500,000	10,500,000	10,512,114			(12,114)		(12,114)		10,500,000				116,164	12/16/2036	1.F FE
..07335Y-AL-0	BDS 2021-FL10 Ltd BDS 2021-FL10 E 7.098% 12/16/36	04/16/2026	Paydown		4,792,000	4,792,000	4,792,000	4,792,000						4,792,000				117,143	12/16/2036	2.B FE
1089999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (affiliated)					114,504,310	114,513,754	114,525,868	104,013,754		(12,114)		(12,114)		114,513,754		(9,444)	(9,444)	1,387,908	XXX	XXX
..055328-AQ-1	BCC Middle Market CLO 2018-1 L BCMM 2018-1A A2R 6.575% 04/20/36	04/06/2026	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				312,030	04/20/2036	1.C FE
..055328-AS-7	BCC Middle Market CLO 2018-1 L BCMM 2018-1A BR 7.575% 04/20/36	04/06/2026	Paydown		18,400,000	18,400,000	18,400,000	18,400,000						18,400,000				660,002	04/20/2036	1.F FE
..05621#-AA-2	Blue Torch Capital LP Blue Torch Capital LP II TL 6.364% 04/11/30	06/08/2026	Various		6,360,222	6,360,222	6,360,222	6,360,222						6,360,222				239,651	04/11/2030	1.C PL
..05644#-AA-5	BTC Offshore Holdings Fund II- LN 6.364% 03/20/29	06/08/2026	Paydown		12,442,842	12,442,842	12,442,842	12,442,842						12,442,842				428,231	03/20/2029	1.C PL
..15675A-AC-3	Cerberus Loan Funding XL LLC CERB 2023-1A B 7.273% 03/22/35	05/06/2026	Paydown		23,400,000	23,400,000	23,400,000	23,400,000						23,400,000				973,472	03/22/2035	1.B FE
..15675A-AE-9	Cerberus Loan Funding XL LLC CERB 2023-1A C 8.073% 03/22/35	05/06/2026	Paydown		43,200,000	43,200,000	43,200,000	43,200,000						43,200,000				1,992,060	03/22/2035	1.G FE
..15675A-AG-4	Cerberus Loan Funding XL LLC CERB 2023-1A D 10.073% 03/22/35	05/06/2026	Paydown		10,350,000	10,350,000	10,350,000	10,350,000						10,350,000				593,989	03/22/2035	2.B FE
..17151M-AC-6	Churchill NCDLC CLO-III LLC CHMML 2024-1A A 5.675% 04/20/36	06/18/2026	Paydown		17,600,000	17,600,000	17,657,150	17,637,330		(37,330)		(37,330)		17,600,000				677,744	04/20/2036	1.A FE
..17151M-AE-2	Churchill NCDLC CLO-III LLC CHMML 2024-1A B 6.325% 04/20/36	06/18/2026	Paydown		10,400,000	10,400,000	10,400,000	10,400,000						10,400,000				445,739	04/20/2036	1.C FE
..34961U-AE-9	Fortress Credit Opportunities FCO 2024-23A B 6.523% 04/15/36	05/12/2026	Paydown		12,800,000	12,800,000	12,800,000	12,800,000						12,800,000				492,280	04/15/2036	1.C FE
..34961U-AG-4	Fortress Credit Opportunities FCO 2024-23A C 7.523% 04/15/36	05/12/2026	Paydown		19,200,000	19,200,000	19,200,000	19,200,000						19,200,000				849,887	04/15/2036	1.F FE
..34961U-AJ-8	Fortress Credit Opportunities FCO 2024-23A D 9.523% 04/15/36	05/12/2026	Paydown		17,600,000	17,600,000	17,600,000	17,600,000						17,600,000				983,419	04/15/2036	2.C FE
..38178X-AA-1	Golub Capital Partners ABS Fun GCPAF 2021-2A A 2.944% 10/19/29	04/07/2026	Various		9,581,378	10,645,975	9,032,984	10,247,030		(22,446)		(22,446)		10,224,583		(643,205)	(643,205)	146,242	10/19/2029	1.F FE
..38179W-AG-9	Golub Capital Partners CLO 73M GOCAP 2024-73A C 6.048% 08/09/37	05/06/2026	ALRe Corporate AAM		36,763,644	37,000,000	37,000,000	37,000,000						37,000,000		(236,356)	(236,356)	1,121,574	08/09/2037	1.F FE
..40171B-AD-6	Guggenheim MM CLO 2023-6 LLC GCF 2023-6A C 8.167% 01/25/36	06/18/2026	Paydown		10,500,000	10,500,000	10,532,491	10,511,374		(11,374)		(11,374)		10,500,000				562,488	01/25/2036	1.F FE
..43732V-AA-4	Home Partners of America 2021- HPA 2021-2 B 2.302% 12/17/26	06/01/2026	Paydown		238,075	238,075	227,148	231,320		6,755		6,755		238,075				2,740	12/17/2026	1.A FE
..69120H-AC-6	Owl Rock CLO XI LLC OR 2023-11A B 7.251% 05/15/35	04/27/2026	Paydown		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				230,609	05/15/2035	1.C FE
..91863*-AA-3	VPC Synthesis, L.P. A1 6.500% 06/11/28	04/01/2026	Capital Distribution		544,049		544,049	544,049						544,049					06/11/2028	6. *
..L6491#-AA-4	Monroe Capital Private Credit A 6.464% 04/22/32	06/12/2026	Paydown		16,427,986	16,427,986	16,430,766	13,149,872		11,699		11,699		16,427,986				250,599	04/22/2032	1.F PL
. 000000-00-0	Blackrock European CLO VII DAC BECLO 7A B1RE 3.540% 10/15/31	04/02/2026	Paydown		2,306,592	2,306,592	2,007,659	2,294,752		49,784		49,784	(234,542)	2,306,592	196,598		196,598	35,983	10/15/2031	1.A FE
. 000000-00-0	Capital Four CLO II DAC CFOUR 2A C 4.904% 01/15/34	04/15/2026	Paydown		2,947,766	2,947,766	2,739,384	2,929,587		7,591		7,591	(206,669)	2,947,766	217,256		217,256	69,779	01/15/2034	1.F FE
. 000000-00-0	Providus CLO IV DAC PRVD 4A DR 5.488% 04/20/34	04/01/2026	Paydown		5,386,121	5,386,121	4,934,874	5,371,689		85,385		85,385	(415,057)	5,386,121	344,104		344,104	128,738	04/20/2034	2.C FE
. 000000-00-0	Penta CLO 10 DAC PENTA 2021-10A B1 4.019% 11/20/34	05/20/2026	Paydown		2,320,993	2,320,993	2,150,549	2,332,577		16,251		16,251	(182,028)	2,320,993	154,193		154,193	45,000	11/20/2034	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	Penta CLO 5 DAC PENTA 2018-5A B2R 1.950% 04/20/35	06/05/2026	Paydown		576,203	576,203	605,250	587,551					17,699	576,203	(29,047)		(29,047)	7,111	04/20/2035	1.C FE
000000-00-0	Penta CLO 5 DAC PENTA 2018-5A CR 4.638% 04/20/35	06/08/2026	Paydown		7,781,263	7,781,263	8,088,915	7,931,559		(726)		(726)	156,156	7,781,263	(305,726)		(305,726)	222,564	04/20/2035	1.F FE
000000-00-0	Penta CLO 5 DAC PENTA 2018-5A DR 5.938% 04/20/35	06/05/2026	Paydown		638,433	638,433	600,141	649,207		1,657		1,657	(51,323)	638,433	38,892		38,892	23,590	04/20/2035	2.B FE
000000-00-0	CVC Cordatus Loan Fund XXIII D CORDA 23A B1R 4.165% 04/25/36	05/22/2026	Paydown		38,296,391	38,296,391	36,029,347	38,778,364					(2,749,017)	38,296,391	2,267,044		2,267,044	905,436	04/25/2036	1.C FE
000000-00-0	CVC Cordatus Loan Fund XXIII D CORDA 23A CR 4.315% 04/25/36	05/22/2026	Paydown		15,086,457	15,086,457	14,193,379	15,276,325					(1,082,946)	15,086,457	893,078		893,078	369,949	04/25/2036	1.F FE
000000-00-0	CVC Cordatus Loan Fund XXIII D CORDA 23A DR 5.265% 04/25/36	05/22/2026	Paydown		25,182,778	25,182,778	23,692,025	25,499,712					(1,807,687)	25,182,778	1,490,753		1,490,753	756,814	04/25/2036	2.C FE
000000-00-0	Fernhill Park CLO DAC FRNPK 1A B 4.304% 04/15/37	06/18/2026	Paydown		28,413,322	28,413,322	26,531,159	29,142,528					(2,611,369)	28,413,322	1,882,163		1,882,163	821,484	04/15/2037	1.C FE
000000-00-0	OCP Euro CLO 2017-2 DAC OCPE 2017-2A CR 4.604% 04/15/37	06/29/2026	Paydown		7,996,801	7,996,801	7,786,776	8,225,714					(438,938)	7,996,801	210,026		210,026	259,647	04/15/2037	1.F FE
000000-00-0	Fernhill Park CLO DAC FRNPK 1A C 4.854% 04/15/37	06/18/2026	Paydown		20,221,578	20,221,578	18,882,055	20,740,549					(1,858,495)	20,221,578	1,339,523		1,339,523	661,914	04/15/2037	1.F FE
000000-00-0	OCP Euro CLO 2017-2 DAC OCPE 2017-2A DR 5.754% 04/15/37	06/29/2026	Paydown		23,990,404	23,990,404	23,360,327	24,677,141					(1,316,814)	23,990,404	630,077		630,077	979,516	04/15/2037	2.C FE
000000-00-0	Fernhill Park CLO DAC FRNPK 1A D 5.954% 04/15/37	06/18/2026	Paydown		4,582,794	4,582,794	4,279,219	4,700,408					(421,189)	4,582,794	303,575		303,575	185,032	04/15/2037	2.C FE
000000-00-0	Monument Clo 1 DAC MNMNT 1A B 4.633% 05/15/37	06/09/2026	Paydown		11,540,015	11,540,015	10,687,986	11,751,019					(1,063,033)	11,540,015	852,029		852,029	293,052	05/15/2037	1.C FE
000000-00-0	Ares European Clo XIX DAC ARESE 19A B 4.304% 07/15/37	06/18/2026	Paydown		14,894,080	14,894,080	13,907,462	15,276,325					(1,368,863)	14,894,080	986,618		986,618	430,617	07/15/2037	1.C FE
000000-00-0	Ares European Clo XIX DAC ARESE 19A C 4.854% 07/15/37	06/18/2026	Paydown		1,833,118	1,833,118	1,711,688	1,880,163					(168,475)	1,833,118	121,430		121,430	60,004	07/15/2037	1.F FE
000000-00-0	Neuberger Berman Loan Advisers NEUBE 2024-6A B2 5.700% 07/15/37	06/15/2026	Paydown		9,267,196	9,267,196	8,496,808	9,400,816					(904,008)	9,267,196	770,388		770,388	355,175	07/15/2037	1.C FE
000000-00-0	Ares European Clo XIX DAC ARESE 19A D 5.954% 07/15/37	06/18/2026	Paydown		3,299,612	3,299,612	3,081,038	3,384,294					(303,256)	3,299,612	218,574		218,574	133,223	07/15/2037	2.C FE
000000-00-0	Goldentree Loan Management EUR GLME 6A BR 4.138% 07/20/37	04/20/2026	Paydown		23,357,613	23,357,613	21,515,516	23,325,774					(1,810,257)	23,357,613	1,842,096		1,842,096	455,244	07/20/2037	1.C FE
000000-00-0	Goldentree Loan Management EUR GLME 6A CR 4.538% 07/20/37	04/20/2026	Paydown		10,590,353	10,590,353	9,755,146	10,575,917					(820,772)	10,590,353	835,207		835,207	225,925	07/20/2037	1.F FE
000000-00-0	Henley CLO X DAC HNLY 10A C 4.888% 07/20/37	06/02/2026	Paydown		2,116,845	2,116,845	1,947,045	2,138,686					(191,641)	2,116,845	169,800		169,800	62,597	07/20/2037	1.F FE
000000-00-0	Goldentree Loan Management EUR GLME 6A DR 5.538% 07/20/37	04/20/2026	Paydown		18,356,613	18,356,613	16,908,920	18,331,590					(1,422,671)	18,356,613	1,447,693		1,447,693	482,443	07/20/2037	2.C FE
000000-00-0	Henley CLO X DAC HNLY 10A D 5.988% 07/20/37	06/02/2026	Paydown		2,628,610	2,628,610	2,417,759	2,655,730					(237,972)	2,628,610	210,851		210,851	95,894	07/20/2037	2.C FE
000000-00-0	Penta CLO 14 DAC PENTA 2023-14A CR 4.538% 10/20/37	06/19/2026	Paydown		16,633,018	16,633,018	15,986,241	17,038,978					(1,052,737)	16,633,018	646,777		646,777	496,318	10/20/2037	1.F FE
000000-00-0	Penta CLO 14 DAC PENTA 2023-14A DR 5.588% 10/20/37	06/19/2026	Paydown		21,794,989	21,794,989	20,947,489	22,326,937					(1,379,448)	21,794,989	847,501		847,501	806,536	10/20/2037	2.C FE
000000-00-0	Tikehau CLO X DAC TIKEH 10A B1 4.538% 04/20/38	05/07/2026	Paydown		13,962,220	13,962,220	13,012,718	13,983,713					(970,995)	13,962,220	949,502		949,502	333,754	04/20/2038	1.C FE
000000-00-0	Tikehau CLO X DAC TIKEH 10A C 4.988% 04/20/38	05/07/2026	Paydown		12,202,276	12,202,276	11,372,459	12,221,060					(848,601)	12,202,276	829,817		829,817	321,970	04/20/2038	1.F FE
000000-00-0	Tikehau CLO X DAC TIKEH 10A B2 5.750% 04/20/38	05/07/2026	Paydown		6,453,127	6,453,127	6,014,281	6,463,061					(448,779)	6,453,127	438,845		438,845	202,607	04/20/2038	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
. 000000-00-0	Henley CLO X DAC HNLY 10A B 4.338% 04/17/65	. 06/02/2026 .	Paydown		22,796,795	22,796,795	20,968,174	23,031,998					(2,063,824)	22,796,795	1,828,620		1,828,620	595,359	. 04/17/2065 .	1.C FE
. 000807-AW-7	ABPCI DIRECT LENDING FUND CLO ABPCI 2019-5A A1RR 5.875% 01/20/36	. 05/14/2026 .	Paydown		26,000,000	26,000,000	26,234,826	26,002,500		(2,500)		(2,500)		26,000,000				887,511	. 01/20/2036 .	1.A FE
. 000807-BA-4	ABPCI DIRECT LENDING FUND CLO ABPCI 2019-5A BRR 7.425% 01/20/36	. 05/14/2026 .	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				430,045	. 01/20/2036 .	1.F FE
. 000807-BE-6	ABPCI DIRECT LENDING FUND CLO ABPCI 2019-5A A1Z 5.675% 01/20/36	. 05/14/2026 .	Paydown		2,500,000	2,500,000	2,515,625	2,514,738		(14,738)		(14,738)		2,500,000				82,476	. 01/20/2036 .	1.A FE
. 00112A-AE-2	ABPCI Direct Lending Fund CLO ABPCI 2024-17A B 5.813% 08/01/36	. 04/29/2026 .	Various		11,727											11,727	11,727	37,030	. 08/01/2036 .	1.C FE
. 001207-AW-9	AGL CLO 9 LTD AGL 2020-9A CR 6.125% 04/20/37	. 05/15/2026 .	Paydown		7,500,000	7,500,000	7,610,400	7,539,017		(39,017)		(39,017)		7,500,000				268,018	. 04/20/2037 .	1.E FE
. 00901A-AY-3	AIMCO CLO 10 Ltd AIMCO 2019-10A D1RR 6.664% 07/22/37	. 06/12/2026 .	Paydown		2,500,000	2,500,000	2,503,125	2,498,679		1,321		1,321		2,500,000				109,094	. 07/22/2037 .	2.C FE
. 01448M-AB-5	ALESCO Preferred Funding III L ALESC 3A A2 4.685% 05/01/34	. 04/15/2026 .	Paydown		151,543	151,543	136,767	142,988		8,555		8,555		151,543				3,678	. 05/01/2034 .	1.A FE
. 014495-AC-9	ALESCO Preferred Funding XIII ALESC 13A A2 4.358% 09/23/37	. 04/29/2026 .	Various		(1,573)											(1,573)	(1,573)		. 09/23/2037 .	1.B FE
. 014498-AB-5	ALESCO Preferred Funding XIV L ALESC 14A A1 4.278% 09/23/37	. 06/23/2026 .	Paydown		93,023	93,023	83,779	85,387		7,636		7,636		93,023				2,007	. 09/23/2037 .	1.B FE
. 014498-AC-3	ALESCO Preferred Funding XIV L ALESC 14A A2 4.358% 09/23/37	. 05/04/2026 .	ALRe Modco - VIAC GA - AAM ...		660,565	750,000	661,003	661,313		1,801		1,801		663,114		(2,549)	(2,549)	11,955	. 09/23/2037 .	1.C FE
. 01449C-AA-8	ALESCO Preferred Funding VIII ALESC 8A A1A 4.328% 12/23/35	. 06/23/2026 .	Paydown		187,339	187,339	175,162	182,577		4,762		4,762		187,339				4,089	. 12/23/2035 .	1.A FE
. 01449C-AB-6	ALESCO Preferred Funding VIII ALESC 8A A1B 4.338% 12/23/35	. 06/23/2026 .	Paydown		193,437	193,437	180,864	188,520		4,917		4,917		193,437				4,232	. 12/23/2035 .	1.A FE
. 01450A-AB-6	ALESCO Preferred Funding XI Lt ALESC 11A A2 4.408% 12/23/36	. 04/29/2026 .	Various		(2,527)											(2,527)	(2,527)		. 12/23/2036 .	1.A FE
. 01450A-AC-4	ALESCO Preferred Funding XI Lt ALESC 11A B 4.558% 12/23/36	. 04/21/2026 .	AAIA PRT Ded BMY Mod AAM		424,435	493,782	375,274	381,610		2,098		2,098		383,708		40,726	40,726	7,422	. 12/23/2036 .	1.D FE
. 01450D-AB-0	ALESCO Preferred Funding XII L ALESC 12A A1 4.255% 07/15/37	. 04/15/2026 .	Paydown		327,749	327,749	299,480	305,015		22,733		22,733		327,749				7,243	. 07/15/2037 .	1.A FE
. 01450G-AA-5	Alesco Preferred Funding XVI L ALESC 16A A 4.278% 03/23/38	. 06/23/2026 .	Paydown		56,462	56,462	48,169	49,011		7,452		7,452		56,462				1,218	. 03/23/2038 .	1.B FE
. 01450G-AA-5	Alesco Preferred Funding XVI L ALESC 16A A 4.278% 03/23/38	. 04/29/2026 .	Various		(13,701)											(13,701)	(13,701)		. 03/23/2038 .	1.C FE
. 01450N-AA-0	Alesco Preferred Funding XVII ALESC 17A A1 4.708% 09/23/38	. 05/20/2026 .	ACRA RE 2A Surplus AAM		1,747,653	1,810,541	1,714,204	1,714,627		2,035		2,035		1,716,663		30,990	30,990	34,966	. 09/23/2038 .	1.B FE
. 03330H-AA-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A AV 3.793% 10/25/37	. 04/25/2026 .	Paydown		470,593	470,593	458,198	461,763		8,830		8,830		470,593				8,925	. 10/25/2037 .	1.A FE
. 03331A-AJ-0	Anchorage Capital Clo 18 Ltd ANCHC 2021-18A C 6.185% 04/15/34	. 06/17/2026 .	Paydown		8,000,000	8,000,000	7,999,680	7,995,191		4,809		4,809		8,000,000				341,437	. 04/15/2034 .	1.F FE
. 03331A-AL-5	Anchorage Capital Clo 18 Ltd ANCHC 2021-18A D 7.385% 04/15/34	. 06/17/2026 .	Paydown		4,750,000	4,750,000	4,617,128	4,738,972		11,028		11,028		4,750,000				241,520	. 04/15/2034 .	2.C FE
. 03331X-AA-9	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A A 4.430% 07/25/37	. 05/22/2026 .	Paydown		2,906,853	2,906,853	2,904,379	2,905,944		908		908		2,906,853				106,238	. 07/25/2037 .	1.A FE
. 03331X-AJ-0	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A BR 3.006% 07/25/37	. 05/22/2026 .	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				148,797	. 07/25/2037 .	1.A FE
. 03331X-AN-1	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A CR 3.506% 07/25/37	. 05/22/2026 .	Paydown		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				347,094	. 07/25/2037 .	1.A FE
. 03331X-AQ-4	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A DR 5.206% 07/25/37	. 05/22/2026 .	Paydown		3,300,000	3,300,000	3,300,000	3,300,000						3,300,000				141,733	. 07/25/2037 .	1.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..03332A-AA-8	Anchorage Credit Funding 10 Lt ANCHF 2020-10A AV 3.619% 04/25/38	04/25/2026	Paydown		133,702	133,702	130,619	131,879		1,823		1,823		133,702				2,419	04/25/2038	1.A FE
..03332Q-AE-5	Anchorage Capital Clo 29 Ltd ANCHC 2024-29A B1 5.825% 07/20/37	05/14/2026	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				135,396	07/20/2037	1.C FE
..03332Q-AG-0	Anchorage Capital Clo 29 Ltd ANCHC 2024-29A C1 6.275% 07/20/37	05/14/2026	Paydown		8,000,000	8,000,000	8,040,024	8,022,369		(22,369)		(22,369)		8,000,000				158,820	07/20/2037	1.E FE
..03665A-AU-1	Antares CLO 2017-2 Ltd ANTR 2017-2A A2RR 5.475% 04/20/37	06/01/2026	AARe - Sony Life [Block] Trust		18,999,107	19,000,000	19,000,000	19,000,000						19,000,000		(893)	(893)	657,091	04/20/2037	1.A FE
..03665A-AY-3	Antares CLO 2017-2 Ltd ANTR 2017-2A CRR 6.075% 04/20/37	06/03/2026	AARe - BOC Life - Surplus		7,418,835	7,500,000	7,500,000	7,500,000						7,500,000		(81,165)	(81,165)	289,909	04/20/2037	1.F FE
..03666J-AE-7	Antares CLO 2024-3 LLC ANTR 2024-3A C 6.075% 07/20/36	05/04/2026	ALRe Modco - VIAC GA - AAM		6,931,253	7,000,000	7,000,000	7,000,000						7,000,000		(68,747)	(68,747)	235,143	07/20/2036	1.F FE
..04009B-AW-8	ARES Loan Funding III Ltd ARES 2022-ALF3A D1R 6.767% 07/25/36	04/01/2026	Paydown		7,700,000	7,700,000	7,699,307	7,694,086		5,914		5,914		7,700,000				229,524	07/25/2036	2.C FE
..04019D-AU-6	ARES CLO ARES 2021-61A DR 7.575% 04/20/37	05/29/2026	Paydown		1,650,000	1,650,000	1,680,900	1,663,630		(13,630)		(13,630)		1,650,000				77,582	04/20/2037	2.C FE
..04943A-AG-4	Atlas Senior Secured Loan Fund ATCLO 2017-8A C 6.491% 01/16/30	04/16/2026	Paydown		1,415,665	1,415,665	1,365,376	1,402,696		12,969		12,969		1,415,665				47,202	01/16/2030	1.A FE
..05553V-AE-1	BCRED BSL CLO 2021-2 Ltd BXBSL 2021-2A C 5.987% 10/20/34	05/06/2026	Paydown		9,000,000	9,000,000	9,000,396			(396)		(396)		9,000,000				158,480	10/20/2034	1.F FE
..05553V-AG-6	BCRED BSL CLO 2021-2 Ltd BXBSL 2021-2A D 7.087% 10/20/34	05/06/2026	Paydown		26,600,000	26,600,000	26,291,715	26,565,972		34,028		34,028		26,600,000				1,050,521	10/20/2034	2.C FE
..056162-AS-9	Barings CLO Ltd 2015-I BABSN 2015-IA CR 5.687% 01/20/31	04/20/2026	Paydown		457,051	457,051	457,187	230,161		(51)		(51)		457,051				9,958	01/20/2031	1.A FE
..08049A-AG-8	Belmont Park CLO Ltd BMTPK 2024-1A C 6.073% 04/15/37	04/15/2026	Paydown		750,000	750,000	752,813	745,765		4,235		4,235		750,000				23,469	04/15/2037	1.F FE
..09631B-AJ-2	BlueMountain CLO XXXI Ltd BLUEM 2021-31A D 6.937% 04/19/34	06/25/2026	Goldman Sachs		4,167,900	4,210,000	4,104,750	4,158,274		2,035		2,035		4,160,309		7,591	7,591	204,166	04/19/2034	2.C FE
..107934-AC-5	Bridge Street CLO IV Ltd BRDGS 2024-1A B 5.825% 04/20/37	05/08/2026	Paydown		22,000,000	22,000,000	22,073,718	22,033,683		(33,683)		(33,683)		22,000,000				723,317	04/20/2037	1.C FE
..107934-AE-1	Bridge Street CLO IV Ltd BRDGS 2024-1A C 6.425% 04/20/37	05/08/2026	Paydown		5,900,000	5,900,000	5,928,409	5,925,232		(25,232)		(25,232)		5,900,000				213,647	04/20/2037	1.F FE
..12481K-AW-8	CBAMR 2017-2 Ltd CBAM 2017-2A CR 6.242% 07/17/34	06/04/2026	Paydown		55,000,000	55,000,000	55,004,010	54,997,717		2,283		2,283		55,000,000				2,220,880	07/17/2034	1.F FE
..12481K-AY-4	CBAMR 2017-2 Ltd CBAM 2017-2A DR 7.292% 07/17/34	06/04/2026	Paydown		35,000,000	35,000,000	35,008,782	34,991,710		8,290		8,290		35,000,000				1,588,758	07/17/2034	2.C FE
..12553S-AL-8	CIFC Funding 2021-VI Ltd CIFC 2021-6A D 7.035% 10/15/34	05/21/2026	Paydown		9,975,000	9,975,000	9,788,830	9,459,367		15,855		15,855		9,975,000				421,518	10/15/2034	2.C FE
..14074E-AJ-0	Captree Park CLO Ltd CPTPK 2024-1A C 5.975% 07/20/37	06/26/2026	Paydown		1,000,000	1,000,000	1,004,130	995,202		4,798		4,798		1,000,000				41,844	07/20/2037	1.F FE
..142923-AE-1	Carlyle US CLO 2024-1 Ltd CGMS 2024-1A C 6.123% 04/15/37	04/24/2026	Paydown		13,500,000	13,500,000	13,682,250	13,552,498		(52,498)		(52,498)		13,500,000				446,521	04/15/2037	1.F FE
..14318V-AG-4	Carlyle US CLO 2024-2 Ltd CGMS 2024-2A D 7.517% 04/25/37	05/07/2026	Paydown		1,500,000	1,500,000	1,529,250	1,515,669		(15,669)		(15,669)		1,500,000				60,864	04/25/2037	2.C FE
..17181P-AG-4	CIFC Funding 2017-I Ltd CIFC 2017-1A CRR 6.122% 04/21/37	06/18/2026	Paydown		3,750,000	3,750,000	3,791,698	3,748,648		1,352		1,352		3,750,000				154,926	04/21/2037	1.F FE
..17181P-AJ-8	CIFC Funding 2017-I Ltd CIFC 2017-1A DRR 7.372% 04/21/37	06/18/2026	Paydown		1,000,000	1,000,000	1,008,130	1,003,425		(3,425)		(3,425)		1,000,000				49,647	04/21/2037	2.C FE
..25255C-AC-6	Diameter Credit Funding III Lt DCF 2020-3A B 3.690% 10/25/38	06/29/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		21,230,197	22,800,000	22,531,553	22,670,176		14,421		14,421		22,684,596		(1,454,399)	(1,454,399)	570,228	10/25/2038	1.D PL
..25255J-AC-6	Diameter Capital Clo 6 Ltd DCLO 2024-6A A2A 5.773% 04/15/37	04/15/2026	Paydown		59,500,000	59,500,000	59,500,000	59,500,000						59,500,000				1,771,637	04/15/2037	1.C FE
..25255J-AG-7	Diameter Capital Clo 6 Ltd DCLO 2024-6A B 6.273% 04/15/37	04/15/2026	Paydown		19,500,000	19,500,000	19,500,000	19,500,000						19,500,000				629,912	04/15/2037	1.F FE

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..25255U-AJ-1	Diameter Capital Clo 6 Ltd DCLO 2024-6A C1 7.473% 04/15/37	04/15/2026	Paydown		19,750,000	19,750,000	19,750,000	19,750,000						19,750,000				757,805	04/15/2037	2.B FE
..26246E-AN-8	Dryden 83 CLO Ltd DRSLF 2020-83A B1R 5.625% 04/18/37	06/24/2026	Paydown		2,120,000	2,120,000	2,126,680	2,120,000						2,120,000				76,021	04/18/2037	1.B FE
..26252N-AU-3	Dryden 72 CLO Ltd DRSLF 2019-72A DR 6.913% 05/15/32	04/21/2026	PRT 6 ACRA Modco AAM		992,968	1,000,000	989,364			120		120		989,484		3,484	3,484	30,278	05/15/2032	2.C FE
..29001B-AE-3	Elmwood CLO 25 Ltd ELM25 2024-1A B 5.680% 04/17/37	05/15/2026	Paydown		26,200,000	26,200,000	26,200,000	26,200,000						26,200,000				881,258	04/17/2037	1.C FE
..29001B-AJ-2	Elmwood CLO 25 Ltd ELM25 2024-1A D 7.430% 04/17/37	05/15/2026	Paydown		10,000,000	10,000,000	10,039,610	10,027,991		(27,991)		(27,991)		10,000,000				438,441	04/17/2037	2.C FE
..29003E-AW-5	Elmwood CLO VIII Ltd ELMW8 2021-1A CR 6.175% 04/20/37	05/15/2026	Paydown		10,500,000	10,500,000	10,651,632	10,537,322		(37,322)		(37,322)		10,500,000				378,244	04/20/2037	1.F FE
..29003N-AG-0	Elmwood CLO 28 Ltd ELM28 2024-4A D 6.980% 04/17/37	04/17/2026	Paydown		2,875,000	2,875,000	2,885,063	2,860,033		14,967		14,967		2,875,000				102,896	04/17/2037	2.C FE
..29003Y-AQ-4	Elmwood CLO 23 Ltd ELM23 2023-2A DR 6.830% 04/16/36	06/03/2026	Paydown		12,400,000	12,400,000	12,400,000	12,400,000						12,400,000				547,575	04/16/2036	2.C FE
..34955Y-AE-9	Fortress Credit BSL VI Ltd FCBSL 2018-1A B1R 5.698% 07/23/31	04/23/2026	Paydown		2,822,860	2,822,860	2,803,192	2,816,815		6,045		6,045		2,822,860				82,745	07/23/2031	1.A FE
..34960N-AU-0	Fortress Credit BSL III Ltd FCBSL 2015-1A DR 7.287% 04/18/31	04/20/2026	Paydown		13,803,129	13,803,129	13,785,265	13,793,509		9,620		9,620		13,803,129				507,238	04/18/2031	1.G FE
..34961J-AY-0	Fortress Credit Opportunities FCO 2017-9A A1TR 5.485% 10/15/33	04/15/2026	Paydown		7,303,649	7,303,649	6,979,516	7,229,448		74,200		74,200		7,303,649				206,821	10/15/2033	1.A FE
..34962U-AE-8	Fortress Credit Opportunities FCO 2021-15A B 5.778% 04/25/33	05/21/2026	Paydown		10,000,000	10,000,000	9,974,465	9,996,934		3,066		3,066		10,000,000				335,516	04/25/2033	1.A FE
..34962U-AG-3	Fortress Credit Opportunities FCO 2021-15A C 6.578% 04/25/33	05/21/2026	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				381,293	04/25/2033	1.E FE
..34962U-AJ-7	Fortress Credit Opportunities FCO 2021-15A D 7.678% 04/25/33	05/21/2026	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				222,119	04/25/2033	2.C FE
..34966E-AC-4	Fortress Credit Bsl XXI Ltd FCBSL 2024-1A B 5.917% 04/24/37	05/04/2026	Paydown		16,800,000	16,800,000	16,800,000	16,800,000						16,800,000				538,909	04/24/2037	1.C FE
..34966E-AE-0	Fortress Credit Bsl XXI Ltd FCBSL 2024-1A C 6.467% 04/24/37	05/04/2026	Paydown		6,200,000	6,200,000	6,233,323	6,226,276		(26,276)		(26,276)		6,200,000				217,070	04/24/2037	1.F FE
..37149Q-AG-1	Kennedy Lewis CLO 14 Ltd KLLM 2024-14A D 7.666% 04/22/37	05/04/2026	Paydown		11,200,000	11,200,000	11,272,800	11,213,326		(13,326)		(13,326)		11,200,000				468,373	04/22/2037	2.C FE
..38137M-AT-4	Goldentree Loan Opportunities GLD12 2016-12A DR 6.834% 07/21/30	04/21/2026	Paydown		2,300,000	2,300,000	2,235,408	1,266,151		32,532		32,532		2,300,000				62,640	07/21/2030	2.A FE
..38177U-AA-8	Golub Capital Partners ABS Fun GCPAF 2020-1A A2 3.208% 01/22/29	04/30/2026	Various		118,978	122,028	110,492	122,028						122,028		(3,051)	(3,051)	31,073	01/22/2029	1.E FE
..38177U-AA-8	Golub Capital Partners ABS Fun GCPAF 2020-1A A2 3.208% 01/22/29	04/30/2026	Paydown		(122,028)	(122,028)	(110,492)	(122,028)						(122,028)				10,964	01/22/2029	1.E FE
..38178H-AA-6	Golub Capital Partners ABS Fun GCPAF 2021-1A A2 2.773% 04/20/29	04/07/2026	Various		979,516	1,077,257	1,077,257	1,077,257						1,077,257		(97,741)	(97,741)	13,633	04/20/2029	1.F FE
..38178M-AA-5	Golub Capital Partners ABS Fun GCPAF 2019-1 AR 3.100% 07/20/30	04/16/2026	Various		161,070,808	178,579,151	178,318,380	178,393,591		22,742		22,742		178,416,332		(17,345,524)	(17,345,524)	2,655,370	07/20/2030	1.F FE
..381945-AC-8	Golub Capital Partners CLO 52 GCBSL 2020-52A BR 5.675% 04/20/37	06/25/2026	Paydown		8,100,000	8,100,000	8,100,000	8,100,000						8,100,000				320,855	04/20/2037	1.C FE
..381945-AE-4	Golub Capital Partners CLO 37B GCBSL 2020-52A CR 6.125% 04/20/37	06/25/2026	Paydown		6,000,000	6,000,000	6,022,158	6,019,478		(19,478)		(19,478)		6,000,000				256,270	04/20/2037	1.F FE
..39055T-AS-7	Great Lakes CLO 2015-1 Ltd GRTLK 2015-1A CR 6.441% 01/16/30	04/16/2026	Paydown		901,989	901,989	888,070	901,867		123		123		901,989				27,385	01/16/2030	1.A FE
..39055T-AU-2	Great Lakes CLO 2015-1 Ltd GRTLK 2015-1A DR 7.841% 01/16/30	04/16/2026	Paydown		1,576,068	1,576,068	1,556,593	1,574,305		1,763		1,763		1,576,068				63,307	01/16/2030	1.A FE

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..39808P-AS-5	Greywolf CLO V Ltd GWOLF 2015-1A CR 6.928% 01/27/31	04/27/2026	Paydown		2,692,117	2,692,117	2,682,369	2,688,025		4,092		4,092		2,692,117				95,606	01/27/2031	2.A FE
..39809A-AE-8	GREYWOLF CLO VII Ltd GWOLF 2018-2A B 6.235% 10/20/31	04/20/2026	Paydown		2,104,718	2,104,718	2,108,139	2,104,502		216		216		2,104,718				67,442	10/20/2031	1.B FE
..39809G-AE-5	GREYWOLF CLO VI Ltd GWOLF 2018-1A B 5.877% 04/26/31	04/27/2026	Paydown		29,400,000	29,400,000	29,400,000	29,400,000						29,400,000				888,006	04/26/2031	1.B FE
..39809G-AG-0	GREYWOLF CLO VI Ltd GWOLF 2018-1A C 6.877% 04/26/31	04/27/2026	Paydown		3,669,460	3,669,460	3,571,681	3,606,664		62,795		62,795		3,669,460				129,387	04/26/2031	2.A FE
..40170U-AC-7	Guggenheim MM CLO 2021-3 Ltd GCF 2021-3A B 5.884% 01/21/34	04/21/2026	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				181,470	01/21/2034	1.C FE
..40436X-AG-2	Highbridge Loan Management 3-2 HLM 3A-2014 BR 6.337% 07/18/29	04/20/2026	Paydown		235,856	235,856	233,496	234,896		960		960		235,856				7,678	07/18/2029	1.A FE
..43133J-AA-6	Hildene TruPS Securitization 2 HITR 2019-2A A1 5.660% 05/22/39	05/22/2026	Paydown		324,841	324,841	322,389	324,348		493		493		324,841				9,358	05/22/2039	1.B FE
..43133J-AA-6	Hildene TruPS Securitization 2 HITR 2019-2A A1 5.660% 05/22/39	04/29/2026	Various		1,509											1,509	1,509		05/22/2039	1.B FE
..44934D-AC-4	ICG US CLO 2024-1 Ltd ICG 2024-1A B 5.773% 04/15/37	06/12/2026	Paydown		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				468,918	04/15/2037	1.C FE
..46604K-AC-2	Ivy Hill Middle Market Credit IVYH 2024-22A B 6.175% 04/20/36	06/10/2026	Paydown		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				445,314	04/20/2036	1.C FE
..46604K-AE-8	Ivy Hill Middle Market Credit IVYH 2024-22A C 6.925% 04/20/36	06/10/2026	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				272,024	04/20/2036	1.F FE
..46604K-AG-3	Ivy Hill Middle Market Credit IVYH 2024-22A D 8.725% 04/20/36	06/10/2026	Paydown		3,625,000	3,625,000	3,626,750	3,625,877		(877)		(877)		3,625,000				206,579	04/20/2036	2.C FE
..481952-AC-3	KKR CLO 50 Ltd KKR 2024-50A B 5.775% 04/20/37	05/07/2026	Paydown		7,200,000	7,200,000	7,200,000	7,200,000						7,200,000				233,567	04/20/2037	1.C FE
..481952-AE-9	KKR CLO 50 Ltd KKR 2024-50A C1 6.125% 04/20/37	05/07/2026	Paydown		3,200,000	3,200,000	3,211,818	3,210,013		(10,013)		(10,013)		3,200,000				109,999	04/20/2037	1.E FE
..48252W-AE-3	KKR CLO 22 Ltd KKR 22A C 5.987% 07/20/31	05/28/2026	Paydown		5,000,000	5,000,000	4,916,050	4,978,223		21,777		21,777		5,000,000				185,509	07/20/2031	1.B FE
..48252W-AG-8	KKR CLO 22 Ltd KKR 22A D 7.037% 07/20/31	05/28/2026	Paydown		17,300,000	17,300,000	15,930,331	16,997,397		302,603		302,603		17,300,000				752,871	07/20/2031	2.A FE
..482937-AC-3	KKR Clo 32 Ltd KKR 32A CR 6.173% 04/15/37	06/26/2026	Paydown		7,600,000	7,600,000	7,628,409	7,621,864		(21,864)		(21,864)		7,600,000				211,103	04/15/2037	1.F FE
..55954P-AU-8	Magnetite XXI Ltd MAGNE 2019-21A DR 6.587% 04/20/34	06/02/2026	Paydown		5,000,000	5,000,000	4,791,425	4,832,205		167,795		167,795		5,000,000				208,417	04/20/2034	2.C FE
..60688H-AA-3	MMcapS Funding XVIII Ltd A1 4.284% 12/26/39	06/26/2026	Paydown		14,504	14,504	13,235	13,502		1,002		1,002		14,504				307	12/26/2039	1.A FE
..60688H-AC-9	MMcapS Funding XVIII Ltd B 4.494% 12/26/39	04/29/2026	Various		32,822											32,822	32,822		12/26/2039	1.C FE
..640969-AG-6	Neuberger Berman Loan Advisers NEUB 2024-55A C 6.014% 04/22/38	05/27/2026	Paydown		1,950,000	1,950,000	1,958,054	1,951,435		(1,435)		(1,435)		1,950,000				71,678	04/22/2038	1.E FE
..640969-AJ-0	Neuberger Berman Loan Advisers NEUB 2024-55A D1 7.164% 04/22/38	05/27/2026	Paydown		720,000	720,000	723,850	719,795		205		205		720,000				31,457	04/22/2038	2.B FE
..64129J-CL-7	Neuberger Berman CLO XVII Ltd NEUB 2014-17A D1R3 6.814% 07/22/38	06/29/2026	Paydown		8,000,000	8,000,000	8,048,000	8,011,689		(11,689)		(11,689)		8,000,000				382,607	07/22/2038	2.C FE
..670859-AU-1	OCP CLO 2020-20 Ltd OCP 2020-20A D1R 7.275% 04/18/37	04/20/2026	Paydown		1,850,000	1,850,000	1,879,082	1,857,324		(7,324)		(7,324)		1,850,000				68,998	04/18/2037	2.B FE
..671080-AE-9	Ocp Clo 2024-33 Ltd OCP 2024-33A B 5.525% 07/20/37	06/22/2026	Paydown		27,900,000	27,900,000	27,900,000	27,900,000						27,900,000				1,063,490	07/20/2037	1.C FE
..671080-AG-4	Ocp Clo 2024-33 Ltd OCP 2024-33A C 5.875% 07/20/37	06/22/2026	Paydown		7,200,000	7,200,000	7,200,000	7,200,000						7,200,000				291,599	07/20/2037	1.F FE
..671080-AJ-8	Ocp Clo 2024-33 Ltd OCP 2024-33A D1 6.925% 07/20/37	06/22/2026	Call 100.0000		10,800,000	10,800,000	10,776,024	10,780,530		16,246		16,246		10,796,777		3,223	3,223	514,573	07/20/2037	2.B FE
..671080-AJ-8	Ocp Clo 2024-33 Ltd OCP 2024-33A D1 6.925% 07/20/37	06/22/2026	Paydown		7,200,000	7,200,000	7,200,000	7,200,000						7,200,000				343,049	07/20/2037	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67111V-AG-1	OZLM XXII Ltd OZLM 2018-22A B 5.742% 01/17/31	04/17/2026	Paydown		366,643	366,643	354,173	360,603		6,040		6,040		366,643				10,827	01/17/2031	1.A FE
67590Y-AS-9	Octagon Investment Partners 26 OCT26 2016-1A CR 5.735% 07/15/30	04/15/2026	Paydown		2,500,000	2,500,000	2,381,750	2,484,010		15,990		15,990		2,500,000				73,953	07/15/2030	1.B FE
67591E-BN-2	Octagon Investment Partners 28 OCT28 2016-1A C1RR 6.217% 04/24/37	04/30/2026	Paydown		12,680,000	12,680,000	12,762,636	12,732,537		(52,537)		(52,537)		12,680,000				205,870	04/24/2037	1.F FE
68626B-AC-0	Orion CLO 2024-3 Ltd ANTOR 2024-3A B 5.567% 07/25/37	06/15/2026	Paydown		21,500,000	21,500,000	21,500,000	21,500,000						21,500,000				745,503	07/25/2037	1.C FE
68626B-AE-6	Orion CLO 2024-3 Ltd ANTOR 2024-3A C 5.967% 07/25/37	06/15/2026	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				387,730	07/25/2037	1.F FE
68626B-AG-1	Orion CLO 2024-3 Ltd ANTOR 2024-3A D 7.217% 07/25/37	04/30/2026	ALRe Corporate AAM		7,221,002	7,200,000	7,200,000	7,200,000						7,200,000		21,002	21,002	270,523	07/25/2037	2.C FE
69121X-AC-0	Owl Rock CLO I LLC OR 2019-1A BR 6.892% 02/20/36	04/16/2026	Paydown		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				547,090	02/20/2036	1.C FE
69121X-AD-8	Owl Rock CLO I LLC OR 2019-1A C 7.892% 02/20/36	04/16/2026	Paydown		23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				756,183	02/20/2036	1.F FE
69703J-AE-3	Palmer Square CLO 2024-1 Ltd PLMRS 2024-1A C 5.973% 04/15/37	04/10/2026	Paydown		2,000,000	2,000,000	2,009,000	2,002,500		(2,500)		(2,500)		2,000,000				59,914	04/15/2037	1.F FE
70537A-AG-7	Peebles Park CLO Ltd PBSPK 2024-1A C 6.072% 04/21/37	05/22/2026	Paydown		1,000,000	1,000,000	1,013,000	1,004,536		(4,536)		(4,536)		1,000,000				36,426	04/21/2037	1.F FE
72132E-AJ-8	Pikes Peak Clo 16 Ltd PIPK 2024-16A D1 6.867% 07/25/37	06/29/2026	Paydown		19,000,000	19,000,000	19,172,194	19,096,625		(96,625)		(96,625)		19,000,000				897,149	07/25/2037	2.C FE
74042E-AA-2	Preferred Term Securities XVII A1 4.401% 06/23/35	06/23/2026	Paydown		490,903	490,903	443,708	449,824		41,079		41,079		490,903				10,809	06/23/2035	1.A FE
74042H-AA-5	Preferred Term Securities XIX A1 4.339% 12/22/35	06/22/2026	Paydown		555,955	555,955	506,252	521,521		34,434		34,434		555,955				12,115	12/22/2035	1.A FE
74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 4.569% 09/22/36	06/22/2026	Paydown		10,016	10,016	7,865	8,060		1,956		1,956		10,016				319	09/22/2036	1.C FE
74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 4.569% 09/22/36	04/29/2026	Various		(665)											(665)	(665)		09/22/2036	1.C FE
74042M-AG-1	Preferred Term Securities XXII PRETSL 22-B2 B2 4.569% 09/22/36	06/22/2026	Paydown		7,015	7,015	5,454	5,594		1,421		1,421		7,015				227	09/22/2036	1.C FE
74042M-AQ-9	Preferred Term Securities XXII PRETSL 22-B3 B3 4.569% 09/22/36	06/22/2026	Paydown		2,078	2,078	1,676	1,721		357		357		2,078				74	09/22/2036	1.C FE
74042Q-AA-5	Preferred Term Securities XXVI A1 4.306% 09/22/37	04/29/2026	Various		73,991											73,991	73,991		09/22/2037	1.A FE
74042Q-AB-3	Preferred Term Securities XXVI PRETSL 26-A2 A2 4.309% 09/22/37	06/22/2026	Paydown		10,364	10,364	8,559	8,731		1,632		1,632		10,364				477	09/22/2037	1.B FE
74042Q-AC-1	Preferred Term Securities XXVI B1 4.566% 09/22/37	06/24/2026	Paydown		542	542	401	406		135		135		542				26	09/22/2037	1.F FE
74042Q-AE-7	Preferred Term Securities XXVI MMCAP 17A B2 4.549% 09/22/37	06/24/2026	Paydown		163	163	121	123		40		40		163				8	09/22/2037	1.F FE
74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2 4.406% 09/23/35	06/23/2026	Paydown		112,480	112,480	102,414	104,396		8,084		8,084		112,480				2,525	09/23/2035	1.A FE
74043C-AB-3	Preferred Term Securities XXIV A2 4.369% 03/22/37	06/22/2026	Paydown		9,364	9,364	8,275	8,277		1,088		1,088		9,364				205	03/22/2037	1.B FE
77587B-AG-9	Romark Credit Funding III Ltd RCF 2024-3A D 7.889% 09/15/42	05/19/2026	ALRE - TDF Trust AAM		5,674,363	5,655,000	5,655,000	5,655,000						5,655,000		19,363	19,363	302,372	09/15/2042	2.C FE
77587U-AE-2	Romark CLO Ltd RMRK 2017-1A B 6.078% 10/23/30	05/19/2026	Paydown		4,250,000	4,250,000	4,260,576	4,254,894		(4,894)		(4,894)		4,250,000				151,397	10/23/2030	1.A FE
81785B-AG-1	720 East CLO IV Ltd NWML 2024-1A C 6.073% 04/15/37	06/09/2026	Paydown		5,600,000	5,600,000	5,600,000	5,600,000						5,600,000				227,194	04/15/2037	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..83438J-AA-4	Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LA 4.195% 10/07/37	04/07/2026	Paydown		385,106	385,106	347,604	345,123		39,983		39,983		385,106				8,330	10/07/2037	1.C FE
..87249Q-AQ-3	Sixth Street CLO XI Ltd TICP 2018-11A CR 6.167% 04/25/37	05/07/2026	Paydown		1,200,000	1,200,000	1,218,000	1,183,263		16,737		16,737		1,200,000				40,051	04/25/2037	1.F FE
..87249Q-AS-9	Sixth Street CLO XI Ltd TICP 2018-11A DR 7.367% 04/25/37	05/07/2026	Paydown		3,100,000	3,100,000	3,059,700	3,072,361		27,639		27,639		3,100,000				123,305	04/25/2037	2.C FE
..87268R-AA-2	TruPS Financials Note Securiti TFINS 2019-2A A1 6.224% 02/28/39	05/27/2026	Paydown		49,141,892	49,141,892	48,555,092	48,535,706		606,185		606,185		49,141,892				1,541,905	02/28/2039	1.B FE
..87268R-AB-0	TruPS Financials Note Securiti TFINS 2019-2A A2 6.774% 02/28/39	05/27/2026	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				34,111	02/28/2039	1.F FE
..89413C-AA-5	Trapeza CDO X Ltd TRAP 2006-10A A1 4.279% 07/06/41	04/06/2026	Paydown		1,475	1,475	1,338	1,356		119		119		1,475				33	07/06/2041	1.A FE
..89413C-AE-7	Trapeza CDO X Ltd TRAP 2006-10A B 4.589% 07/06/41	04/21/2026	AAIA PRT Ded BMY Mod AAM		1,640,039	2,000,000	1,592,500	1,665,593		5,963		5,963		1,671,556		(31,517)	(31,517)	51,652	07/06/2041	2.B FE
..89531M-AS-1	TRESTLES CLO II LTD TREST 2018-2A CR 6.067% 07/25/37	05/22/2026	Paydown		8,500,000	8,500,000	8,535,000	8,510,841		(10,841)		(10,841)		8,500,000				270,987	07/25/2037	1.E FE
..89641H-AW-0	Trinitas CLO XI Ltd TRNTS 2019-11A CR 6.235% 07/15/34	06/04/2026	Paydown		21,700,000	21,700,000	21,713,259	21,690,840		9,160		9,160		21,700,000				884,675	07/15/2034	1.F FE
..89641H-AY-6	Trinitas CLO XI Ltd TRNTS 2019-11A D1R 7.135% 07/15/34	06/04/2026	Paydown		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				144,362	07/15/2034	2.B FE
..89708B-AB-9	Tropic CDO V Ltd TROPC 2006-5A A1L2 4.255% 07/15/36	04/15/2026	Paydown		598	598	541	518		80		80		598				13	07/15/2036	1.A FE
..89821M-AB-7	TruPS Financials Note Securiti TFINS 2022-1A A2 6.848% 10/15/39	04/15/2026	Paydown		424,468	424,468	424,468	424,468						424,468				14,946	10/15/2039	1.C FE
..89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1 6.672% 04/15/40	04/15/2026	Paydown		1,032,366	1,032,366	1,025,987	1,035,086		(2,720)		(2,720)		1,032,366				36,802	04/15/2040	1.B FE
..89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1 6.672% 04/15/40	04/30/2026	Various		23,516,427	23,470,006	23,332,156	23,513,171		(7,535)		(7,535)		23,505,636		10,791	10,791	901,907	04/15/2040	1.B FE
..89822P-AB-9	TruPS Financials Note Securiti TFINS 2020-1A A2 7.472% 04/15/40	05/06/2026	ALRe Corporate AAM		415,293	420,000	425,935			(394)		(394)		425,541		(10,248)	(10,248)	9,951	04/15/2040	1.G FE
..903428-AA-8	US Capital Funding VI Ltd/US C TRAP 2007-12A A1 4.220% 07/10/43	04/21/2026	PRT 6 ACRA Modco AAM		1,192,792	1,292,058	1,129,066	1,151,563		341		341		1,151,905		40,887	40,887	29,981	07/10/2043	1.C FE
..92557E-AJ-2	Vibrant CLO XIV Ltd VIBR 2021-14A B 6.337% 10/20/34	06/09/2026	Paydown		13,200,000	13,200,000	13,229,951			(29,951)		(29,951)		13,200,000				325,040	10/20/2034	1.F FE
..92917R-AE-9	Voya CLO 2019-2 Ltd VOYA 2019-2A B 5.687% 07/20/32	06/22/2026	Paydown		10,000,000	10,000,000	10,028,350	10,028,350		(28,350)		(28,350)		10,000,000				241,501	07/20/2032	1.C FE
..92917R-AG-4	Voya CLO 2019-2 Ltd VOYA 2019-2A C 6.337% 07/20/32	06/22/2026	Paydown		5,000,000	5,000,000	5,010,885			(10,885)		(10,885)		5,000,000				134,563	07/20/2032	1.F FE
..936557-AG-2	Warwick Capital CLO 2 Ltd WWICK 2023-2A C 7.123% 01/15/37	04/30/2026	Paydown		11,400,000	11,400,000	11,416,538	11,411,457		(11,457)		(11,457)		11,400,000				323,274	01/15/2037	1.F FE
..936557-AJ-6	Warwick Capital CLO 2 Ltd WWICK 2023-2A D 9.623% 01/15/37	04/30/2026	Paydown		3,900,000	3,900,000	3,900,000	3,900,000						3,900,000				207,671	01/15/2037	2.C FE
..94958L-AC-2	Wellington Management Clo 2 Lt WELLI 2024-2A B 5.675% 04/20/37	04/28/2026	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				274,214	04/20/2037	1.C FE
..94958L-AE-8	Wellington Management Clo 2 Lt WELLI 2024-2A C 6.075% 04/20/37	04/28/2026	Paydown		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				58,643	04/20/2037	1.F FE
..94958L-AG-3	Wellington Management Clo 2 Lt WELLI 2024-2A D 7.575% 04/20/37	04/28/2026	Paydown		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				72,893	04/20/2037	2.C FE
..BCC2LG-22-1	Aurium CLO III DAC ACLO 3A B1R 3.643% 04/16/30	04/16/2026	Paydown		784,485	784,485	598,022	762,847		16,225		16,225	(132,561)	784,485		137,974	137,974	13,454	04/16/2030	1.A FE
..BCC2LG-23-9	Aurium CLO III DAC ACLO 3A B1RE 3.643% 04/16/30	04/16/2026	Paydown		2,484,201	2,484,201	1,938,750	2,372,656		43,069		43,069	(343,604)	2,484,201		412,081	412,081	39,511	04/16/2030	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..BCC2LG-25-4	Aurium CLO III DAC ACLO 3A B2R 1.800% 04/16/30	04/16/2026	Paydown		4,660,885	4,660,885	3,443,602	4,426,367		188,965		188,965	(649,646)	4,660,885	695,199		695,199	41,631	04/16/2030	1.A FE
..BCC2QM-J3-3	Neuberger Berman Loan Advisers NEUBE 2021-1A C 4.340% 04/17/34	05/26/2026	Paydown		5,233,958	5,233,958	5,437,147	5,287,959					149,188	5,233,958	(203,189)		(203,189)	134,378	04/17/2034	1.F FE
..BCC2QM-J4-1	Neuberger Berman Loan Advisers NEUBE 2021-1A D 5.240% 04/17/34	05/26/2026	Paydown		4,739,640	4,739,640	4,875,285	4,782,548		5,815		5,815	96,233	4,739,640	(144,956)		(144,956)	148,018	04/17/2034	2.B FE
..BCC2QW-Z7-4	Blackrock European CLO VII DAC BECLO 7A C1R 4.104% 10/15/31	04/02/2026	Paydown		6,516,123	6,516,123	6,570,319	6,628,094		11,136		11,136	(56,450)	6,516,123	(66,657)		(66,657)	120,067	10/15/2031	1.E FE
..BCC2QW-ZD-1	Blackrock European CLO VII DAC BECLO 7A DR 5.104% 10/15/31	04/02/2026	Paydown		8,600,419	8,600,419	8,610,846	8,687,696		37,117		37,117	(73,992)	8,600,419	(50,402)		(50,402)	198,511	10/15/2031	2.A FE
..BCC2R9-6I-2	BlackRock European CLO II DAC BECLO 2A CRR 4.554% 04/15/34	06/30/2026	Paydown		14,281,307	14,281,307	14,906,863	14,688,774					218,088	14,281,307	(625,555)		(625,555)	460,285	04/15/2034	1.F FE
..BCC2R9-6J-0	BlackRock European CLO II DAC BECLO 2A DRR 5.704% 04/15/34	06/30/2026	Paydown		8,568,784	8,568,784	8,580,292	8,696,395		104,980		104,980	(62,750)	8,568,784	(169,840)		(169,840)	348,059	04/15/2034	2.C FE
..BCC2RD-TT-4	Harvest CLO XXI DAC HARVT 21A B1RE 3.804% 07/15/31	06/17/2026	Paydown		6,148,789	6,148,789	4,876,614	5,752,826		258,024		258,024	(684,128)	6,148,789	822,067		822,067	141,030	07/15/2031	1.A FE
..BCC2RD-TY-3	Harvest CLO XXI DAC HARVT 21A CR 4.504% 07/15/31	06/17/2026	Paydown		9,424,312	9,424,312	9,858,494	9,635,836					222,658	9,424,312	(434,182)		(434,182)	283,732	07/15/2031	1.D FE
..BCC2RD-U1-3	Harvest CLO XXI DAC HARVT 21A DR 5.604% 07/15/31	06/17/2026	Paydown		6,562,540	6,562,540	6,677,921	6,654,095		52,203		52,203	56,919	6,562,540	(200,678)		(200,678)	247,425	07/15/2031	2.A FE
..BCC30Z-SM-8	CVC Cordatus Loan Fund XIV DAC CORDA 14A CR 4.181% 05/22/32	04/02/2026	Paydown		1,158,306	1,158,306	1,212,650	1,175,102					37,548	1,158,306	(54,345)		(54,345)	16,997	05/22/2032	1.E FE
..BCC30Z-SQ-9	CVC Cordatus Loan Fund XIV DAC CORDA 14A DR 5.131% 05/22/32	04/02/2026	Paydown		3,011,595	3,011,595	3,152,891	3,055,265					97,626	3,011,595	(141,296)		(141,296)	54,569	05/22/2032	2.A FE
..BCC331-7N-1	Blackrock European CLO X DAC BECLO 10A B1R 3.984% 10/15/34	06/22/2026	Paydown		11,482,264	11,482,264	9,655,391	11,359,668		385,026		385,026	(1,439,921)	11,482,264	1,177,492		1,177,492	312,180	10/15/2034	1.C FE
..BCC331-7Q-4	Blackrock European CLO X DAC BECLO 10A CR 4.304% 10/15/34	06/22/2026	Paydown		7,025,761	7,025,761	7,137,386	7,226,877					(89,491)	7,025,761	(111,625)		(111,625)	206,920	10/15/2034	1.F FE
..BCC331-7R-2	Blackrock European CLO X DAC BECLO 10A DR 5.204% 10/15/34	06/22/2026	Paydown		11,024,162	11,024,162	11,199,313	11,339,734					(140,420)	11,024,162	(175,152)		(175,152)	394,860	10/15/2034	2.C FE
..BCC334-KB-6	Penta CLO 10 DAC PENTA 2021-10A C 4.519% 11/20/34	05/20/2026	Paydown		18,800,046	18,800,046	18,782,173	19,036,651					(254,478)	18,800,046	17,873		17,873	412,095	11/20/2034	1.F FE
..BCC334-KC-4	Penta CLO 10 DAC PENTA 2021-10A D 5.519% 11/20/34	05/20/2026	Paydown		14,564,233	14,564,233	14,550,387	14,747,529					(197,142)	14,564,233	13,846		13,846	392,992	11/20/2034	2.C FE
..G0158Y-AC-2	ALESCO Preferred Funding XIV L ALESC 14X A2 4.358% 09/23/37	04/29/2026	Various		(941)											(941)	(941)		09/23/2037	1.E FE
..G72219-AB-7	Preferred Term Securities XXVI A2 4.376% 09/22/37	06/24/2026	Paydown		5,258	5,258	4,434	4,591		667		667		5,258				242	09/22/2037	1.B FE
..G72221-AB-3	Preferred Term Securities XXII PRETSL 22-A2 A2 4.325% 09/22/36	06/22/2026	Paydown		2,651,575	2,651,575	2,195,546	2,274,312		377,263		377,263		2,651,575				89,948	09/22/2036	1.A FE
..48252R-AU-8	KKR Clo 24 Ltd KKR 24 DR 7.187% 04/20/32 ..	06/25/2026	AAIA PR COM TX ACRA MOD AAM AF											37,270		(37,270)	(37,270)		04/20/2032	1.G FE
..03330H-BN-6	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A BR 3.054% 10/25/37	06/25/2026	PRT 6 ACRA Modco AAM											(140,005)		140,005	140,005		10/25/2037	1.A FE
..00840B-AE-9	AG CC Funding II Ltd AGCCM 2021-2A D 5.251% 11/17/36	06/25/2026	PRT 6 ACRA Modco AAM											(191,236)		191,236	191,236		11/17/2036	1.G FE
..00840B-AC-3	AG CC Funding II Ltd AGCCM 2021-2A C 3.601% 11/17/36	06/25/2026	PRT 6 ACRA Modco AAM											(428,978)		428,978	428,978		11/17/2036	1.D FE
..00840B-AA-7	AG CC Funding II Ltd AGCCM 2021-2A B 3.151% 11/17/36	06/25/2026	PRT 6 ACRA Modco AAM											(589,835)		589,835	589,835		11/17/2036	1.B FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					2,088,260,996	2,108,894,950	2,077,694,979	2,079,601,242		2,682,421		2,682,421	(31,503,874)	2,106,644,906	23,526,912	(18,383,912)	5,143,000	68,527,873	XXX	XXX
..00043*-AA-7	AA Warehouse 21-A 5.455% 08/08/36	04/22/2026	Various		103,040,000	103,040,000	102,896,645	89,973,236		82,750		82,750		103,040,000				2,571,623	08/08/2036	1.G PL

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00043*-AB-5	AA Warehouse 21A 5.605% 08/08/36	04/22/2026	Various		15,120,000	15,120,000	15,120,000	12,098,593		(8,148)		(8,148)		15,120,000				379,322	08/08/2036	2.C PL
69291N-AC-6	PK Alift Loan Funding 7 LP PKAIR 2025-2 B 5.028% 03/15/43	06/15/2026	Paydown		598,766	598,766	598,747	598,747		20		20		598,766				9,871	03/15/2043	1.C FE
69291N-AD-4	PK Alift Loan Funding 7 LP PKAIR 2025-2 C 5.342% 03/15/43	06/15/2026	Paydown		1,187,006	1,187,006	1,186,999	1,187,035		(28)		(28)		1,187,006				23,117	03/15/2043	1.F FE
69291N-AE-2	PK Alift Loan Funding 7 LP PKAIR 2025-2 D 6.012% 03/15/43	06/15/2026	Paydown		173,426	173,426	173,424	173,430		(5)		(5)		173,426				4,218	03/15/2043	2.C FE
69291V-AA-2	PK Alift Loan Funding 3 LP PKAIR 2024-1 AF 5.325% 09/15/39	06/15/2026	Paydown		562,757	562,757	562,757	562,757						562,757				12,743	09/15/2039	1.A FE
69291V-AB-0	PK Alift Loan Funding 3 LP PKAIR 2024-1 A1 5.842% 09/15/39	06/15/2026	Paydown		1,035,217	1,035,217	1,035,205	1,035,234		(17)		(17)		1,035,217				25,238	09/15/2039	1.A FE
69291V-AC-8	PK Alift Loan Funding 3 LP PKAIR 2024-1 B 6.227% 09/15/39	06/15/2026	Paydown		799,153	799,153	799,136	799,045		109		109		799,153				20,767	09/15/2039	1.C FE
69291V-AD-6	PK Alift Loan Funding 3 LP PKAIR 2024-1 C 6.550% 09/15/39	06/15/2026	Paydown		1,819,747	1,819,747	1,819,740	1,819,525		221		221		1,819,747				47,700	09/15/2039	1.F FE
69291V-AE-4	PK Alift Loan Funding 3 LP PKAIR 2024-1 D 7.492% 09/15/39	06/15/2026	Paydown		861,484	861,484	861,470	861,370		114		114		861,484				26,934	09/15/2039	2.C FE
69291Y-AB-4	Pk Alift Loan Funding 6 LP PKAIR 2025-1 B 5.811% 11/15/42	06/15/2026	Paydown		1,645,076	1,645,076	1,645,024	1,645,050		27		27		1,645,076				35,777	11/15/2042	1.C FE
69291Y-AC-2	Pk Alift Loan Funding 6 LP PKAIR 2025-1 C 6.237% 11/15/42	06/15/2026	Paydown		3,399,824	3,399,824	3,399,809	3,399,874		(50)		(50)		3,399,824				79,359	11/15/2042	1.F FE
69291Y-AD-0	Pk Alift Loan Funding 6 LP PKAIR 2025-1 D 7.334% 11/15/42	06/15/2026	Paydown		544,398	544,398	544,398	544,415		(17)		(17)		544,398				11,893	11/15/2042	2.C FE
69291Y-AD-0	Pk Alift Loan Funding 6 LP PKAIR 2025-1 D 7.334% 11/15/42	04/29/2026	AAIA SV-HSA HealthEquity Ded S		182,603											182,603	182,603	29,783	11/15/2042	2.C FE
69381E-AA-1	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 A 5.052% 10/15/39	06/15/2026	Paydown		3,049,461	3,049,461	3,049,457	3,049,883		(422)		(422)		3,049,461				57,827	10/15/2039	1.A FE
69381E-AB-9	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 B 5.142% 10/15/39	06/15/2026	Paydown		555,002	555,002	554,986	559,232		(4,230)		(4,230)		555,002				10,712	10/15/2039	1.C FE
69381E-AC-7	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 C 5.432% 10/15/39	06/15/2026	Paydown		2,439,569	2,439,569	2,439,520	2,439,887		(318)		(318)		2,439,569				54,159	10/15/2039	1.F FE
69381E-AD-5	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 D 6.407% 10/15/39	06/15/2026	Paydown		1,085,608	1,085,608	1,085,600	1,085,792		(184)		(184)		1,085,608				25,978	10/15/2039	2.C FE
75009C-AE-6	RAD CLO 23 Ltd RAD 2024-23A B1 5.725% 04/20/37	06/30/2026	Paydown		6,400,000	6,400,000	6,400,000	6,400,000						6,400,000				260,808	04/20/2037	1.C FE
75009C-AL-0	RAD CLO 23 Ltd RAD 2024-23A C2 6.257% 04/20/37	06/30/2026	Paydown		6,400,000	6,400,000	6,400,000	6,400,000						6,400,000				278,089	04/20/2037	1.F FE
97988F-AU-2	Woodmont 2022-10 Trust WDMNT 2022-10A CR 5.773% 04/15/38	06/12/2026	AARE Surplus AAM		32,069,700	32,500,000	32,500,000	32,500,000						32,500,000		(430,300)	(430,300)	1,269,987	04/15/2038	1.F FE
97988M-AY-9	Woodmont 2021-8 Trust WDMNT 2021-8A CR 6.175% 10/18/37	05/06/2026	ALRe Corporate AAM		9,415,494	9,390,000	9,390,000	9,390,000						9,390,000		25,494	25,494	370,469	10/18/2037	1.F FE
G2950*-AA-7	AA INFRASTRUCTURE DEBT AID 5.585% 11/01/34	05/01/2026	Paydown		33,433,659	33,433,659	33,233,498	33,433,658		1		1		33,433,659				1,329,246	11/01/2034	1.D PL
74971C-AN-3	RR 16 Ltd RRAM 2021-16A BR 5.473% 07/15/36	06/18/2026	Paydown		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				1,329,604	07/15/2036	1.F FE
74971C-AQ-6	RR 16 Ltd RRAM 2021-16A CR 6.673% 07/15/36	06/18/2026	Paydown		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				392,604	07/15/2036	2.C FE
74979V-AR-4	RR 5 Ltd RRAM 2018-5A BR 6.173% 07/15/39	06/05/2026	Paydown		9,600,000	9,600,000	9,600,000	9,600,000						9,600,000				389,211	07/15/2039	1.F FE
74979V-AR-4	RR 5 Ltd RRAM 2018-5A BR 6.173% 07/15/39	04/29/2026	AAIA SV-HSA HealthEquity Ded S		8,597											8,597	8,597	39,281	07/15/2039	1.F FE
74979V-AT-0	RR 5 Ltd RRAM 2018-5A CR 7.273% 07/15/39	06/05/2026	Paydown		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				214,480	07/15/2039	2.C FE
74979V-AV-5	RR 5 Ltd RRAM 2018-5A A2R 5.623% 07/15/39	06/05/2026	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				184,916	07/15/2039	1.C FE

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74979V-AV-5	RR 5 Ltd RRAM 2018-5A A2R 5.623% 07/15/39	04/30/2026	ALRe Corporate AAM		1,315,360	1,315,000	1,315,000	1,315,000						1,315,000		360	360	41,238	07/15/2039	1.C FE
..74988A-AJ-7	RR 31 Ltd RRAM 2024-31A A2 5.423% 10/15/39	05/07/2026	ALRe Corporate AAM		13,489,661	13,475,000	13,475,000	13,475,000						13,475,000		14,661	14,661	422,038	10/15/2039	1.B FE
..780932-AE-9	RR 30 LTD RRAM 2024-30A A2 5.323% 07/15/36	04/30/2026	ALRe Corporate AAM		6,403,411	6,400,000	6,400,000	6,400,000						6,400,000		3,411	3,411	190,198	07/15/2036	1.C FE
..78109U-AJ-8	RR 42 Ltd RRAM 2025-42A C1AR 6.123% 10/15/40	04/29/2026	AAIA SV-HSA HealthEquity Ded S		21,104											21,104	21,104	136,609	10/15/2040	2.B FE
..979926-AU-6	Woodmont 2023-12 Trust WDMNT 2023-12A CR 6.017% 10/25/32	06/03/2026	AARe - BOC Life - Surplus		9,988,470	10,000,000	10,000,000	10,000,000						10,000,000		(11,530)	(11,530)	370,883	10/25/2032	1.F FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					319,644,553	319,830,153	319,486,415	303,746,763		69,823		69,823		319,830,153		(185,600)	(185,600)	10,646,682	XXX	XXX
. 000000-00-0	Tidewater Auto Receivables Tru TMCAT 2019-A A 8.246% 10/15/27	06/10/2026	Various		1,967,773	1,967,773	1,967,773	1,967,773						1,967,773				213,141	10/15/2027	4.A FE
. 000000-00-0	Tidewater Auto Receivables Tru TMCAT 2019-A B 9.016% 10/15/27	06/10/2026	Various		325,101		325,101	325,101						325,101					10/15/2027	5.B FE
. 000000-00-0	Tidewater Auto Receivables Tru TMCAT 2019-A C 10.186% 10/15/27	06/10/2026	Various		156,317		156,317	156,317						156,317					10/15/2027	6. FE
..057754-AA-1	Baldur Lendco Sarl US-1A 5.634% 05/08/30	04/01/2026	Paydown		14,265,663	14,265,663	14,234,924	265,015		30,853		30,853		14,265,663				198,719	05/08/2030	1.G PL
..057754-AA-1	Baldur Lendco Sarl US-1A 5.634% 05/08/30	06/29/2026	PRT 6 ACRA Modco AAM		61,531,707	61,636,489	61,503,512			(11,826)		(11,826)		61,491,686		40,021	40,021	1,718,760	05/08/2030	1.G PL
..08860A-AC-3	BHG Securitization Trust 2025- BHG 2025-1CON C 5.560% 04/17/36	04/21/2026	AAIA PRT Ded BMY Mod AAM		750,188	750,000	749,828	749,859		15		15		749,873		315	315	14,363	04/17/2036	1.G FE
..08860D-AC-7	BHG Securitization Trust 2022- BHG 2022-C C 6.560% 10/17/35	06/17/2026	Paydown		164,483	164,483	160,962	163,226		1,258		1,258		164,483				5,395	10/17/2035	1.D FE
..193938-AD-9	College Ave Student Loans 2023 CASL 2023-A C 6.060% 05/25/55	06/25/2026	Paydown		55,951	55,951	55,924	55,938		13		13		55,951				1,409	05/25/2055	1.F FE
..193938-AE-7	College Ave Student Loans 2023 CASL 2023-A D 6.890% 05/25/55	06/25/2026	Paydown		54,157	54,157	54,126	54,141		16		16		54,157				1,551	05/25/2055	1.G FE
..19424K-AD-5	College Ave Student Loans 2021 CASL 2021-A C 2.920% 07/25/51	06/25/2026	Paydown		92,859	92,859	84,085	85,601		7,258		7,258		92,859				1,121	07/25/2051	1.F FE
..19425A-AE-4	College Ave Student Loans 2021 CASL 2021-B D 3.780% 06/25/52	06/25/2026	Paydown		101,984	101,984	95,700	96,056		5,928		5,928		101,984				1,605	06/25/2052	2.B FE
..255387-AB-8	Dividend Solar Loans 2018-2 LL DIV 2018-2 B 4.250% 12/20/38	06/20/2026	Paydown		73,029	73,029	64,768	65,405		7,624		7,624		73,029				1,302	12/20/2038	1.F FE
..255396-AB-9	Dividend Solar Loans 2018-1 LL DIV 2018-1 B 4.290% 07/20/38	06/20/2026	Paydown		72,568	72,568	64,668	51,501		7,323		7,323		72,568				1,237	07/20/2038	1.F FE
..29281E-AA-6	EnFin Residential Solar Receiv ENFIN 2024-2A A 5.980% 09/20/55	06/20/2026	Paydown		3,283,336	3,283,336	3,222,486	3,224,284		59,052		59,052		3,283,336				81,058	09/20/2055	1.G FE
..29281L-AA-0	EnFin Residential Solar Receiv ENFIN 2024-1A A 6.650% 02/20/55	06/20/2026	Paydown		443,539	443,539	440,423	440,754		2,785		2,785		443,539				12,316	02/20/2055	1.G FE
..30339E-AB-4	FHF Issuer Trust 2024-3 FHF 2024-3A A2 4.940% 11/15/30	06/15/2026	Paydown		1,267,488	1,267,488	1,263,924	1,264,107		3,381		3,381		1,267,488				25,998	11/15/2030	1.F FE
..31568A-AB-2	FHF Issuer Trust 2024-1 FHF 2024-1A A2 5.690% 02/15/30	06/15/2026	Paydown		979,853	979,853	983,374	983,064		(3,211)		(3,211)		979,853				22,757	02/15/2030	1.F FE
..37187A-AF-1	Genesis Financial Gnfl 20 GNFL 2020 A 8.390% 01/15/31	06/17/2026	Paydown		745,435	745,435	745,435	745,435						745,435				28,369	01/15/2031	1.C PL
..37187A-AG-9	Genesis Financial Gnfl 20 GNFL 2020 B 9.690% 01/15/31	06/17/2026	Paydown		157,608	157,608	157,026	157,588		20		20		157,608				6,809	01/15/2031	1.F PL
..37187A-AJ-3	Genesis Financial Gnfl 20 GNFL 2020 D 11.520% 01/15/31	06/17/2026	Paydown		257,024	257,024	257,024	257,024						257,024				12,954	01/15/2031	4.B PL
..37187A-AK-0	Genesis Financial Gnfl 20 GNFL 2020 E 12.150% 01/15/31	06/17/2026	Paydown		101,954	101,954	101,954	101,954						101,954				5,390	01/15/2031	4.C PL
..37187E-AA-4	Genesis GPCC Trust A 9.250% 01/15/31	05/15/2026	Paydown		2,278,477	2,278,477	2,276,506	2,278,477						2,278,477				83,001	01/15/2031	1.A PL
..37187E-AA-4	Genesis GPCC Trust A 9.250% 01/15/31	06/15/2026	Paydown		793,389	793,389	792,604	793,389						793,389				39,412	01/15/2031	1.A Z

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
37187E-AA-4	Genesis GPCC Trust A 9.250% 01/15/31	04/21/2026	PRT 6 ACRA Modco AAM		7,137,913	7,121,534	7,121,534	7,121,534						7,121,534				246,702	01/15/2031	1.A PL
37187E-AB-2	Genesis GPCC Trust B 10.500% 01/15/31	05/15/2026	Paydown		309,049	309,049	309,049	309,049						309,049		16,380	16,380	12,823	01/15/2031	1.B PL
37187E-AB-2	Genesis GPCC Trust B 10.500% 01/15/31	06/15/2026	Paydown		123,034	123,034	123,034	123,034						123,034				6,873	01/15/2031	1.B Z
37187E-AC-0	Genesis GPCC Trust C 12.000% 01/15/31	05/15/2026	Paydown		441,972	441,972	441,972	441,972						441,972				20,827	01/15/2031	1.F PL
37187E-AC-0	Genesis GPCC Trust C 12.000% 01/15/31	06/15/2026	Paydown		175,952	175,952	175,952	175,952						175,952				11,160	01/15/2031	1.F Z
37187E-AD-8	Genesis GPCC Trust D 14.500% 01/15/31	05/15/2026	Paydown		773,808	773,808	773,235	773,808						773,808				43,653	01/15/2031	3.C PL
37187E-AD-8	Genesis GPCC Trust D 14.500% 01/15/31	06/15/2026	Paydown		308,057	308,057	307,829	308,057						308,057				23,389	01/15/2031	3.C Z
37187E-AE-6	Genesis GPCC Trust E 17.200% 01/15/31	05/15/2026	Paydown		246,859	246,859	246,859	246,859						246,859				16,403	01/15/2031	4.C PL
37187E-AE-6	Genesis GPCC Trust E 17.200% 01/15/31	06/15/2026	Paydown		98,276	98,276	98,276	98,276						98,276				8,788	01/15/2031	4.C Z
38411L-AA-4	Gracie Point Funding III, LLC A 5.908% 05/01/29	05/01/2026	Paydown		82,970	82,970	82,970	82,970						82,970				2,507	05/01/2029	1.C Z
46590U-AA-0	JG Wentworth XLII LLC HENDR 2018-2A A 3.960% 10/15/75	06/15/2026	Paydown		142,686	142,686	139,630	139,668		3,018		3,018		142,686				2,294	10/15/2075	1.A FE
46616Q-AB-7	JGWPT XXIV LLC HENDR 2011-2A B 8.350% 09/15/58	06/15/2026	Paydown		96,672	96,672	96,669	97,033		(361)		(361)		96,672				3,141	09/15/2058	2.B FE
46616Y-AC-8	JGWPT XXVI LLC HENDR 2012-2A B 6.770% 10/17/61	06/15/2026	Paydown		46,613	46,613	50,045	38,359		(3,147)		(3,147)		46,613				1,168	10/17/2061	2.A FE
46616Y-AC-8	JGWPT XXVI LLC HENDR 2012-2A B 6.770% 10/17/61	04/21/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		1,602,489	1,597,266	1,618,057			239		239		1,618,295		(15,807)	(15,807)	28,836	10/17/2061	2.A FE
46617A-AB-1	JGWPT XXVII LLC HENDR 2012-3A B 6.170% 09/15/67	06/15/2026	Paydown		37,311	37,311	37,310	37,553		(242)		(242)		37,311				908	09/15/2067	1.G FE
46617J-AB-2	JGWPT XXIX LLC HENDR 2013-2A B 5.680% 03/17/64	04/15/2026	Paydown		15,911	15,911	15,369			541		541		15,911				226	03/17/2064	2.A FE
46617J-AB-2	JGWPT XXIX LLC HENDR 2013-2A B 5.680% 03/17/64	04/21/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		1,539,664	1,608,663	1,553,924			301		301		1,554,224		(14,560)	(14,560)	24,366	03/17/2064	2.A FE
46617L-AA-9	JGWPT XXX LLC HENDR 2013-3A A 4.080% 01/17/73	06/15/2026	Paydown		33,026	33,026	31,612	31,629		1,397		1,397		33,026				326	01/17/2073	1.A FE
46620J-AA-9	J.G. Wentworth XXXVIII LLC HENDR 2017-1A A 3.990% 08/16/60	06/15/2026	Paydown		59,335	59,335	59,289	59,300		34		34		59,335				1,025	08/16/2060	1.A FE
46620V-AA-2	J.G. Wentworth XXXIX LLC HENDR 2017-2A A 3.530% 09/15/72	06/15/2026	Paydown		139,875	139,875	139,812	139,812		63		63		139,875				1,945	09/15/2072	1.A FE
46621R-AA-0	J.G. Wentworth XL LLC HENDR 2017-3A A 3.800% 02/15/67	06/15/2026	Paydown		162,745	162,745	160,949	160,955		1,790		1,790		162,745				2,332	02/15/2067	1.A FE
46621R-AB-8	J.G. Wentworth XL LLC HENDR 2017-3A B 5.430% 02/15/69	06/15/2026	Paydown		16,083	16,083	16,071	16,070		12		12		16,083				329	02/15/2069	1.F FE
46651T-AA-9	J.G. Wentworth XLI LLC HENDR 2018-1A A 3.740% 10/17/72	06/15/2026	Paydown		309,128	309,128	308,880	308,935		192		192		309,128				4,396	10/17/2072	1.A FE
46651T-AB-7	J.G. Wentworth XLI LLC HENDR 2018-1A B 4.700% 10/15/74	06/15/2026	Paydown		29,296	29,296	29,296	29,296						29,296				425	10/15/2074	2.A FE
46657N-AA-6	J.G. WENTWORTH XLIX LLC HENDR 2020-F1 A 3.165% 12/15/73	06/15/2026	Paydown		115,627	115,627	115,627	115,627						115,627				1,457	12/15/2073	1.F FE
50200X-AA-8	LCSS Financing 2018-A LLC LCSS 2018-A A 4.700% 12/15/62	06/15/2026	Paydown		97,010	97,010	96,384	96,348		661		661		97,010				1,923	12/15/2062	1.A FE
518889-AE-0	Laurel Road Prime Student Loan DRB 2017-C C 3.290% 11/25/42	06/25/2026	Paydown		124,532	124,532	121,370	124,149		383		383		124,532				1,613	11/25/2042	1.A FE
53000L-AA-0	LIAS Administration Fee Issuer LAFI 2018-1A A 5.956% 07/25/48	04/25/2026	Paydown		402,609	402,609	402,609	402,609						402,609				11,990	07/25/2048	2.C FE
60510M-BW-7	Mission Lane Credit Card Maste MLANE 2025-B C 5.410% 09/15/31	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		359,330	363,000	362,984	362,993		1		1		362,994		(3,664)	(3,664)	10,365	09/15/2031	1.F FE
60510M-BX-5	Mission Lane Credit Card Maste MLANE 2025-B D 5.800% 09/15/31	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM		408,767	413,000	412,971	410,757		162		162		410,919		(2,152)	(2,152)	12,642	09/15/2031	2.B FE

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..60510M-CD-8	Mission Lane Credit Card Maste MLANE 2025-C D 5.710% 12/16/30	04/21/2026	PRT 6 ACRA Modco AAM		2,227,763	2,236,000	2,235,702	2,232,178		571		571		2,232,748		(4,985)	(4,985)	47,524	12/16/2030	2.B FE
..61945H-AA-0	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A A 6.120% 08/22/50	04/16/2026	Various		13,998,970	14,087,568	14,085,328	14,086,455		(21)		(21)		14,086,433		(87,463)	(87,463)	280,202	08/22/2050	1.D FE
..61946C-AA-0	Mosaic Solar Loan Trust 2019-1 MSAIC 2019-1A A 4.370% 12/21/43	06/20/2026	Paydown		58,001	58,001	54,170			3,832		3,832		58,001				211	12/21/2043	1.E FE
..69354W-AJ-5	PNMAC GMSR ISSUER TRUST 2024-G PNMSR 2024-GT1 A 6.848% 03/25/29	05/26/2026	Paydown		134,117,647	134,117,647	134,226,106	134,143,772		(26,125)		(26,125)		134,117,647				3,889,717	03/25/2029	2.B FE
..70338E-10-5	Patrons' Legacy PATRNL II 5.628% 11/23/64	05/23/2026	Paydown		4,344,987	4,344,987	4,236,638	4,339,607		5,380		5,380		4,344,987				119,392	11/23/2064	1.E FE
..70472X-AB-5	PEAR 2022-1 LLC PEAR 2022-1 A2 7.250% 10/15/34	06/15/2026	Paydown		1,674,136	1,674,136	1,616,546	1,662,111		12,025		12,025		1,674,136				50,369	10/15/2034	1.F FE
..70475#-AA-3	Pearl 2025-1 LLC 1 6.367% 04/08/33	04/21/2026	PRT 6 ACRA Modco AAM		1,996,600	2,000,000	2,000,000	2,000,000						2,000,000		(3,400)	(3,400)	44,994	04/08/2033	1.G PL
..869507-AA-1	SuttonPark Structured Settleme SPSS 2017-1A A 4.190% 01/15/71	06/15/2026	Paydown		117,187	117,187	116,305	106,847		872		872		117,187				2,116	01/15/2071	1.A FE
..88576N-AB-4	321 Henderson Receivables I LL HENDR 2006-1A A2 5.560% 03/15/47	04/15/2026	Paydown		26,728	26,728	26,943	26,916		(189)		(189)		26,728				495	03/15/2047	1.A FE
..88576N-AB-4	321 Henderson Receivables I LL HENDR 2006-1A A2 5.560% 03/15/47	04/21/2026	AAIA PRT Ded BMY Mod AAM		1,425,297	1,418,218	1,429,640	1,428,224		(300)		(300)		1,427,924		(2,627)	(2,627)	27,599	03/15/2047	1.A FE
..88576P-AG-8	321 Henderson Receivables LLC HENDR 2005-1A B 5.243% 10/15/55	06/15/2026	Paydown		46,887	46,887	40,909	45,053		1,834		1,834		46,887				956	10/15/2055	1.C FE
..88576V-AA-8	321 Henderson Receivables V LL HENDR 2008-3A A1 8.000% 06/15/45	06/15/2026	Paydown		3,494	3,494	3,854	3,854		(361)		(361)		3,494				114	06/15/2045	1.A FE
..88576X-AB-2	321 Henderson Receivables VI L HENDR 2010-1A B 9.310% 07/15/61	06/15/2026	Paydown		250,301	250,301	286,067	254,351		(4,050)		(4,050)		250,301				9,156	07/15/2061	1.A FE
..90945D-AC-4	United Auto Credit Securitizat UACST 2024-1 C 7.060% 10/10/29	05/10/2026	Paydown		570,966	570,966	570,905	570,898		69		69		570,966				14,083	10/10/2029	1.A FE
..90945J-AD-9	United Auto Credit Securitizat UACST 2025-1 D 5.960% 07/10/30	06/29/2026	AAIA PRT Ded BMY Mod AAM		1,552,983	1,550,000	1,549,751	1,549,783		25		25		1,549,808		3,174	3,174	51,066	07/10/2030	2.B FE
..91534J-AB-8	Upgrade Master Pass-Thru Trust UMPT 2025-ST2 A 6.110% 06/15/32	06/15/2026	Paydown		345,261	345,261	349,577	349,242		(3,981)		(3,981)		345,261				8,772	06/15/2032	2.C FE
..91684P-AA-4	Upstart Securitization Trust 2 UPST 2025-1 A 5.450% 04/20/35	06/20/2026	Paydown		999,647	999,647	994,835	996,123		3,525		3,525		999,647				22,482	04/20/2035	1.G FE
..92512W-AB-3	Veros Auto Receivables Trust 2 VEROS 2024-1 B 6.600% 06/15/28	06/15/2026	Paydown		702,753	702,753	709,790	709,070		(6,317)		(6,317)		702,753				21,553	06/15/2028	1.C FE
..94108F-AA-8	WAT 2021-A WAT 2021-A A 5.940% 02/18/31	06/15/2026	Various		13,752,038	13,752,038	13,744,775	13,746,691		5,347		5,347		13,752,038				367,718	02/18/2031	2.B PL
..055551C-AA-3	Bib Central American Card Rece Senior Unsecured 3.500% 01/07/30	04/07/2026	Paydown		790,459	790,459	790,459	790,459						790,459				13,840	01/07/2030	1.G FE
. 08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SECD NTS SER 18-1 4.180% 04/07/28	04/07/2026	Redemption 100.0000		506,285	506,285	506,285	506,285						506,285				10,581	04/07/2028	1.G FE
..08866T-AD-4	Bib Merchant Voucher Receivabl Bib Voucher Series 2026-2 6.080% 01/07/41	04/30/2026	ALRe Corporate AAM		97,954,500	98,200,000	98,200,000							98,200,000		(245,500)	(245,500)	1,393,131	01/07/2041	1.G FE
..173074-LF-0	Federation of Malaysia Senior Unsecured 6.600% 12/20/32	06/26/2026	Citigroup		52,000,000	50,000,000	50,000,000	50,000,000						50,000,000		2,000,000	2,000,000	1,741,667	12/20/2032	1.G Z
..401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	04/07/2026	Various		3,949,616	3,949,616	3,904,667	3,937,040		12,576		12,576		3,949,616				133,300	10/07/2026	3.B FE
..47015P-AD-0	Ncbj Dpr 20-1 NCBJ DPR 2020-1 5.250% 09/15/30	06/15/2026	Various		1,224,094	1,224,094	1,224,094	1,224,094						1,224,094				32,132	09/15/2030	2.C FE
..470170-AD-3	Jamaica Merchant Voucher Recei JAMREC-PP 5.625% 01/08/27	04/05/2026	Paydown		423,368	423,368	413,030	420,284		3,083		3,083		423,368				11,907	01/08/2027	2.C FE
..470170-AE-1	Jamaica Merchant Voucher Recei Secured 6.120% 10/07/32	04/07/2026	Various		664,200	664,200	659,068	660,110		4,090		4,090		664,200				18,015	10/07/2032	2.C FE
..BAN119-JN-9	DFS Funding Corp DFS Funding Corp 4.368 12/15/2 8.179% 12/15/27	06/15/2026	Paydown		2,380,952	2,380,952	2,366,071	2,396,094		(15,142)		(15,142)		2,380,952				98,827	12/15/2027	3.A FE

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..46651T-AB-7	J.G. Wentworth XLI LLC HENDR 2018-1A B 4.700% 10/15/74	06/15/2026	AAIA PRT Ded BMY Mod AAM											44,449		(44,449)	(44,449)		10/15/2074	2.A FE
..644622-AB-8	Granite Edvance Corp NHHEL 2020-1 A1A 1.550% 09/25/60	06/25/2026	AAIA PR COM TX ACRA MOD AAM AF											(33,627)		33,627	33,627		09/25/2060	1.B FE
..46616Y-AC-8	JGWPT XXVI LLC HENDR 2012-2A B 6.770% 10/17/61	06/15/2026	AAIA PRT Ded ATT ACRA1 Mod AAM											(25,767)		25,767	25,767		10/17/2061	2.A FE
..88576N-AB-4	321 Henderson Receivables I LL HENDR 2006-1A A2 5.560% 03/15/47	06/25/2026	AAIA PRT Ded BMY Mod AAM											(8,371)		8,371	8,371		03/15/2047	1.A FE
..08860A-AC-3	BHG Securitization Trust 2025- BHG 2025-1CON C 5.560% 04/17/36	06/25/2026	AAIA PRT Ded BMY Mod AAM											(4,141)		4,141	4,141		04/17/2036	1.G FE
..466159-AA-8	JG Wentworth XXI LLC HENDR 2010-2A A 4.070% 01/15/48	06/25/2026	AAIA PR COM TX ACRA MOD AAM AF											(304)		304	304		01/15/2048	1.A FE
..46617J-AB-2	JGWPT XXIX LLC HENDR 2013-2A B 5.680% 03/17/64	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM											(24,170)		24,170	24,170		03/17/2064	2.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					443,461,602	441,475,751	441,549,527	264,720,154		112,276		112,276		441,729,939		1,731,663	1,731,663	11,393,418	XXX	XXX
. 000000-00-0	ATLAS SECURITIZED PRODUCTS FUN X 0.300% 03/28/69	04/23/2026	Paydown					15,901		(15,901)		(15,901)						1,077,050	03/28/2069	6. *
. 00076M-AA-8	BHG 2025 Forward Flow A 4.992% 04/29/36	04/28/2026	Paydown		(1,274,930)	(1,274,930)	1,722,463	(24,058,075)		(1,903,446)		(1,903,446)		(1,274,930)				(323,888)	04/29/2036	1.A PL
. 00076M-AA-8	BHG 2025 Forward Flow A 4.992% 04/29/36	04/01/2026	Paydown		218,772	218,772	218,772							218,772				(3,014)	04/29/2036	1.A Z
. 00076M-AA-8	BHG 2025 Forward Flow A 4.992% 04/29/36	04/01/2026	Paydown		6,851,054	6,851,054	6,851,054							6,851,054				133,718	04/29/2036	1.A PL
. 00076M-AA-8	BHG 2025 Forward Flow A 4.992% 04/29/36	04/01/2026	Paydown		4,156,676	4,156,676	4,156,676							4,156,676					04/29/2036	1.A Z
. 00076M-AA-8	BHG 2025 Forward Flow A 4.992% 04/29/36	05/29/2026	Paydown		9,849,728	9,849,728	9,849,728							9,849,728				157,384	04/29/2036	1.A PL
. 00076M-AA-8	BHG 2025 Forward Flow A 4.992% 04/29/36	05/29/2026	Various		76,241,783	76,241,783	76,241,783							76,241,783				2,286,674	04/29/2036	1.A PL
. 00076M-AA-8	BHG 2025 Forward Flow A 4.992% 04/29/36	04/21/2026	Various		9,053,287	9,090,559	9,090,559							9,090,559		(37,271)	(37,271)	233,955	04/29/2036	1.A PL
. 00076M-AB-6	BHG 2025 Forward Flow BHG 2025 Forward Flow 5.318% 04/29/36	04/21/2026	Various		8,744,853	8,843,905	8,843,905							8,843,905		(99,052)	(99,052)	145,015	04/29/2036	1.C PL
..00076M-AD-2	BHG 2025 Forward Flow BHG 2025 Forward Flow 6.413% 04/29/36	04/21/2026	Various		1,253,686	1,263,414	1,263,414							1,263,414		(9,728)	(9,728)	31,734	04/29/2036	2.A PL
. 00076M-AE-0	BHG 2025 Forward Flow BHG 2025 Forward Flow 9.019% 04/29/36	04/21/2026	Various		1,263,414	1,263,414	1,263,414							1,263,414				44,629	04/29/2036	2.C PL
..03770*-AA-0	Apollo Asset-Backed Finance Le A 5.634% 06/30/44	05/01/2026	Redemption 100.0000		125,000,000	125,000,000	125,000,000	125,000,000						125,000,000				2,091,207	06/30/2044	2.A PL
..03770*-AB-8	Apollo Asset-Backed Finance Le C 6.834% 06/30/44	05/01/2026	Redemption 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				1,016,483	06/30/2044	2.C PL
..03770*-AC-6	Apollo Asset-Backed Finance Le B 6.184% 06/30/44	05/01/2026	Redemption 100.0000		200,000,000	200,000,000	200,000,000	200,000,000						200,000,000				3,675,931	06/30/2044	2.B PL
..037980-AA-7	Aqua Assetco Finance Trust 202 AAFT 2022-A A 5.772% 07/21/46	06/01/2026	Paydown		1,117,961	1,117,961	1,103,460	1,108,351		9,610		9,610		1,117,961				16,091	07/21/2046	1.A PL
..037980-AB-5	Aqua Assetco Finance Trust 202 AAFT 2022-A B 6.438% 07/21/46	06/17/2026	Paydown		778,735	778,735	773,730	777,745		989		989		778,735				19,523	07/21/2046	1.C PL
..037980-AC-3	Aqua Assetco Finance Trust 202 AAFT 2022-A C 7.819% 07/21/46	06/01/2026	Paydown		712,074	712,074	707,444	708,622		3,452		3,452		712,074				23,164	07/21/2046	2.C PL
..037983-AA-1	Aqua AssetCo Borrower Trust C A1 5.390% 04/08/55	05/12/2026	Paydown		2,139,435	2,139,435	2,139,435	1,850,320						2,139,435				44,948	04/08/2055	1.A FE
..037983-AA-1	Aqua AssetCo Borrower Trust C A1 5.390% 04/08/55	06/12/2026	Paydown		2,633,758	2,633,758	2,633,758	2,277,842						2,633,758				66,922	04/08/2055	1.A PL
..037983-AB-9	Aqua AssetCo Borrower Trust C A2 5.600% 04/08/55	05/12/2026	Paydown		1,340,285	1,340,285	1,340,285	1,149,628		9,536		9,536		1,340,285				32,564	04/08/2055	1.A FE
..037983-AB-9	Aqua AssetCo Borrower Trust C A2 5.600% 04/08/55	06/12/2026	Paydown		1,649,962	1,649,962	1,649,962	1,415,252		11,740		11,740		1,649,962				47,733	04/08/2055	1.C PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..037983-AC-7	Aqua AssetCo Borrower Trust C B 6.070% 04/08/55	05/12/2026	Paydown		505,953	505,953	505,953	437,580						505,953				12,165	04/08/2055	1.C PL
..037983-AC-7	Aqua AssetCo Borrower Trust C B 6.070% 04/08/55	06/12/2026	Paydown		622,855	622,855	622,855	538,684						622,855				18,090	04/08/2055	1.F PL
..037983-AD-5	Aqua AssetCo Borrower Trust C C 6.760% 04/08/55	05/12/2026	Paydown		457,031	457,031	457,031	395,269						457,031				12,145	04/08/2055	1.G PL
..037983-AD-5	Aqua AssetCo Borrower Trust C C 6.760% 04/08/55	06/12/2026	Paydown		562,629	562,629	562,629	486,598						562,629				18,064	04/08/2055	2.C PL
..03837*-AB-9	Aqua AssetCo Borrower Trust D A2 7.140% 12/17/44	06/17/2026	Paydown		788,983	788,983	788,983							788,983				7,167	12/17/2044	1.D PL
..03837*-AC-7	Aqua AssetCo Borrower Trust D B 7.640% 12/17/44	06/17/2026	Paydown		490,028	490,028	490,028							490,028				4,772	12/17/2044	1.G PL
..03837*-AD-5	Aqua AssetCo Borrower Trust D C 9.490% 12/17/44	06/17/2026	Paydown		294,017	294,017	294,017							294,017				3,573	12/17/2044	2.B PL
..03837K-AC-2	Aqua Borrower Trust I A2 5.500% 11/22/49	06/15/2026	Paydown		2,716,598	2,716,598	2,716,598							2,716,598				24,354	11/22/2049	1.A FE
..03837K-AD-0	Aqua Borrower Trust I B 5.900% 11/22/49	06/15/2026	Paydown		580,364	580,364	580,364							580,364				5,581	11/22/2049	1.E FE
..03837K-AE-8	Aqua Borrower Trust I C 6.900% 11/22/49	06/15/2026	Paydown		881,660	881,660	881,660							881,660				9,916	11/22/2049	2.A FE
..03842V-AC-1	Aqua Finance Trust 2021-A AQFIT 2021-A C 3.140% 07/17/46	06/17/2026	Paydown		404,440	404,440	336,696	359,773		44,667		44,667		404,440				5,230	07/17/2046	2.C FE
..03843F-AB-7	Aqua AssetCo Borrower Trust F A2 6.280% 03/13/49	06/12/2026	Paydown		7,546,577	7,546,577	7,546,577	7,546,577						7,546,577				196,251	03/13/2049	1.A PL
..03843F-AC-5	Aqua AssetCo Borrower Trust F B 6.880% 03/13/49	06/12/2026	Paydown		1,515,765	1,515,765	1,515,765	1,515,765						1,515,765				43,184	03/13/2049	1.E PL
..03843F-AD-3	Aqua AssetCo Borrower Trust F C 8.890% 03/13/49	06/12/2026	Paydown		1,496,415	1,496,415	1,496,415	1,496,415						1,496,415				55,088	03/13/2049	2.A PL
..03844C-AB-3	Aqua AssetCo Borrower Trust D A2 7.140% 12/17/44	04/17/2026	Paydown		302,369	302,369	302,369	302,369						302,369				7,012	12/17/2044	1.D Z
..03844C-AB-3	Aqua AssetCo Borrower Trust D A2 7.140% 12/17/44	04/27/2026	Tax Free Exchange		44,579,146	44,579,146	44,579,146	44,579,146						44,579,146				1,119,364	12/17/2044	1.D Z
..03844C-AD-9	Aqua AssetCo Borrower Trust D B 7.640% 12/17/44	04/17/2026	Paydown		187,798	187,798	187,798	187,798						187,798				4,669	12/17/2044	1.G Z
..03844C-AD-9	Aqua AssetCo Borrower Trust D B 7.640% 12/17/44	04/27/2026	Tax Free Exchange		27,687,563	27,687,563	27,687,563	27,687,563						27,687,563				745,376	12/17/2044	1.G Z
..03844C-AE-7	Aqua AssetCo Borrower Trust D C 9.490% 12/17/44	04/17/2026	Paydown		112,679	112,679	112,679	112,679						112,679				3,485	12/17/2044	2.B Z
..03844C-AE-7	Aqua AssetCo Borrower Trust D C 9.490% 12/17/44	04/27/2026	Tax Free Exchange		16,612,538	16,612,538	16,612,538	16,612,538						16,612,538				556,463	12/17/2044	2.B Z
..04940#-AA-9	ATLAS SECURITIZED PRODUCTS FUN A 5.597% 03/28/69	04/23/2026	Redemption 100.0000		891,351,351	891,351,351	891,351,351	891,351,351						891,351,351				17,510,770	03/28/2069	1.D PL
..04940#-AB-7	ATLAS SECURITIZED PRODUCTS FUN B 7.147% 03/28/69	04/23/2026	Redemption 100.0000		78,648,649	78,648,649	78,648,649	78,648,649						78,648,649				1,967,474	03/28/2069	2.B PL
..04940K-AC-4	Atlas Securitized Products Fun A1 8.152% 02/08/63	05/28/2026	Tender Offer		149,454,044	149,454,044	149,454,044	149,454,044						149,454,044				6,469,440	02/08/2063	3.C PL
..04940K-AC-4	Atlas Securitized Products Fun A1 8.152% 02/08/63	05/26/2026	Redemption 100.0000		50,545,956	50,545,956	50,545,956	50,545,956						50,545,956				1,905,326	02/08/2063	3.C PL
..04941*-AA-2	Atlas Securitized Products Fun ATLAS Funding 1 A1A 5.152% 05/25/63	06/30/2026	Redemption 100.0000		90,855,478	90,855,478	90,813,735	37,311,050		41,434		41,434		90,855,478				1,489,350	05/25/2063	1.C PL
..04941*-AC-8	Atlas Securitized Products Fun ATLAS Funding 1 A1B 5.152% 05/25/63	06/30/2026	Redemption 100.0000		90,855,478	90,855,478	90,840,462	37,337,283		15,202		15,202		90,855,478				1,489,457	05/25/2063	1.F PL
..640335G-AB-5	Nelnet Student Loan Trust 2021 NSLT 2021-CA AFX 1.320% 04/20/62	06/20/2026	Paydown		373,073	373,073	335,533	351,844		21,230		21,230		373,073				2,021	04/20/2062	1.A FE
..71680#-CE-4	Petros PACE Finance LLC A 6.100% 01/31/57	06/01/2026	Paydown		52,139	52,139	54,389	53,781		(1,642)		(1,642)		52,139				795	01/31/2057	1.C PL
..71680#-CF-1	Petros PACE Finance LLC B 6.892% 01/31/57	06/01/2026	Paydown		966	966	1,008	996		(30)		(30)		966				17	01/31/2057	2.B PL
..71680#-DE-3	Petros PACE Finance LLC A 6.282% 01/31/57	05/01/2026	Paydown		15,680,000	15,680,000	16,346,400	16,266,198		(586,198)		(586,198)		15,680,000				427,358	01/31/2057	1.C PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..71680#-DF-0	Petros PACE Finance LLC B 7.418% 01/31/57	05/01/2026	Paydown		320,000	320,000	333,600	331,236		(11,236)		(11,236)		320,000				9,630	01/31/2057	2.B PL
..71680#-DY-9	Petros PACE Finance LLC A 7.300% 01/31/57	05/01/2026	Paydown		13,230,000	13,230,000	13,792,275	13,725,224		(495,224)		(495,224)		13,230,000				376,260	01/31/2057	1.C PL
..71680#-DZ-6	Petros PACE Finance LLC B 8.331% 01/31/57	05/01/2026	Paydown		270,000	270,000	281,475	280,157		(10,157)		(10,157)		270,000				8,375	01/31/2057	2.B PL
..35138C-AE-4	Fox Hedge LP B 6.636% 11/28/64	06/18/2026	Apollo Global Securities, LLC		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				202,781	11/28/2064	1.G PL
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					1,996,713,075	1,996,859,127	2,000,926,383	1,743,162,109		(2,865,974)		(2,865,974)		1,996,859,127		(146,051)	(146,051)	45,528,826	XXX	XXX
..00262#-AA-7	Ardian A 6.484% 06/17/30	06/05/2026	Paydown		1,387,279	1,387,279	1,387,279	1,387,279						1,387,279				46,910	06/17/2030	1.G PL
..00262#-AB-5	Ardian A 5.074% 06/17/30	04/30/2026	Paydown		870,621	870,621	829,226	871,808					(42,582)	870,621	41,396		41,396	10,220	06/17/2030	1.G PL
..G82928-AA-9	Southern Palm Company A 6.917% 09/15/34	05/27/2026	Redemption 100.0000		830,441	830,441	830,441	703,728						830,441				23,028	09/15/2034	1.G Z
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					3,088,341	3,088,341	3,046,946	2,962,815					(42,582)	3,088,341	41,396		41,396	80,158	XXX	XXX
..00165W-AA-8	AMAPS 3 LLC A 5.734% 01/28/71	06/12/2026	Various		120,700,000	120,700,000	120,700,000	20,700,000						120,700,000				2,451,872	01/28/2071	1.F Z
..00165W-AC-4	AMAPS 3 LLC B 6.734% 01/28/76	06/26/2026	Various		205,000,000	205,000,000	205,000,000	43,200,000						205,000,000				5,549,013	01/28/2076	2.B Z
..02300A-AC-4	AMAPS 1 LLC AMAPS 6.732% 07/31/75	06/03/2026	Various		112,500,000	112,500,000	112,500,000	26,000,000						112,500,000				5,728,067	07/31/2075	2.B Z
..02300B-AC-2	AMAPS 2 LLC B 6.734% 10/31/75	05/07/2026	ALRe Corporate AAM		100,100,000	100,100,000	100,100,000	100,100,000						100,100,000				3,457,749	10/31/2075	2.A PL
..02300C-AC-0	AMAPS 4 LLC AMAPS 4 LLC 6.734% 01/28/77	06/26/2026	AARe - APAC Dedicated Surplus		37,500,000	37,500,000	37,500,000							37,500,000				361,954	01/28/2077	2.B FE
..03745*-AA-2	AP Mercury Holdings LLC APMERC 6.300% 04/15/61	06/17/2026	Apollo Global Securities, LLC		12,076,800	12,000,000	12,000,000							12,000,000		76,800	76,800	180,600	04/15/2061	2.A PL
1329999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (affiliated)					587,876,800	587,800,000	587,800,000	190,000,000						587,800,000		76,800	76,800	17,729,255	XXX	XXX
..29478D-AA-1	Equity Trustees Limited A 6.490% 09/24/45	06/30/2026	Paydown		733,850	733,850	675,931	692,220					(16,289)	733,850	57,919		57,919	31,887	09/24/2045	1.E PL
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					733,850	733,850	675,931	692,220					(16,289)	733,850	57,919		57,919	31,887	XXX	XXX
..00038P-AA-8	Aaset 2021-1 Trust AASET 2021-1A A 2.950% 11/16/41	06/16/2026	Paydown		56,045	56,045	55,469	55,775		271		271		56,045				688	11/16/2041	1.E FE
..00109B-AA-3	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A1 3.780% 05/20/49	05/20/2026	Paydown		30,712,275	30,712,275	29,836,034	30,466,651		245,623		245,623		30,712,275				483,677	05/20/2049	1.A FE
..00109B-AB-1	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A2 4.460% 05/20/49	05/20/2026	Paydown		7,803,937	7,803,937	7,644,780	7,651,989		151,948		151,948		7,803,937				130,508	05/20/2049	1.F FE
..12510H-AE-0	CARS-DB4 LP CAUTO 2020-1A A5 3.480% 02/15/50	06/15/2026	Paydown		22,083	22,083	22,039	22,090		(7)		(7)		22,083				318	02/15/2050	1.E FE
..12510H-AE-0	CARS-DB4 LP CAUTO 2020-1A A5 3.480% 02/15/50	04/21/2026	AAIA PRT Ded BMY Mod AAM		1,924,347	1,951,250	1,868,349	1,887,002		6,606		6,606		1,893,609		30,739	30,739	23,766	02/15/2050	1.E FE
..12510H-AT-7	CARS-DB7 LP CAUTO 2023-1A A2 6.500% 09/15/53	06/15/2026	Paydown		52,500	52,500	50,763	51,440		1,060		1,060		52,500				1,422	09/15/2053	1.E FE
..12510H-BA-7	Capital Automotive REIT CAUTO 2024-3A A2 4.550% 10/15/54	06/15/2026	Paydown		62,500	62,500	60,293	60,657		1,843		1,843		62,500				1,187	10/15/2054	1.E FE
..14856C-AA-7	Castlelake Aircraft Securitiza CLAST 2018-1 A 4.125% 06/15/43	06/15/2026	Paydown		18,129	18,129	18,118	18,129						18,129				305	06/15/2043	2.A FE
..30332Y-AA-9	FIP Master Funding LLC FI 2023-2A A1 5.700% 10/15/53	06/15/2026	Paydown		24,375	24,375	22,735	23,375		1,000		1,000		24,375				579	10/15/2053	1.C FE
..30332Y-AB-7	FIP Master Funding LLC FI 2023-2A A2 6.600% 10/15/53	06/15/2026	Paydown		7,125	7,125	6,726	6,871		253		253		7,125				196	10/15/2053	1.F FE
..30332Y-AD-3	FIP Master Funding LLC FI 2024-1A A2 5.130% 10/15/54	06/15/2026	Paydown		5,556	5,556	5,555	5,556						5,556				119	10/15/2054	1.C FE
..55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNAR 2020-1A A 3.376% 02/15/45	06/15/2026	Paydown		11,244	11,244	11,244	11,255		(11)		(11)		11,244				156	02/15/2045	1.F FE
..55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUNAR 2020-1A B 4.335% 02/15/45	05/15/2026	Paydown		4,497	4,497	4,497	4,496		1		1		4,497				72	02/15/2045	2.B FE
..78433X-AB-6	Stonepeak 2021-1 ABS SALTT 2021-1A A 2.675% 02/28/33	06/15/2026	Paydown		539,778	539,778	539,778	539,800		(22)		(22)		539,778				6,542	02/28/2033	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..78433X-AC-4	Stonepeak 2021-1 ABS SALTT 2021-1A B 3.821% 02/28/33	06/15/2026	Paydown		1,005,773	1,005,773	995,137	999,355		6,418		6,418		1,005,773				17,508	02/28/2033	2.B FE
..86190B-AD-6	Store Master Funding I-VII XIV STR 2021-1A A4 3.700% 06/20/51	06/20/2026	Paydown		8,750	8,750	8,747	8,748		2		2		8,750				135	06/20/2051	1.C FE
..86212V-AA-2	Store Master Funding I-VII STR 2016-1A A1 3.960% 10/20/46	06/20/2026	Paydown		8,528	8,528	8,346	8,464		64		64		8,528				141	10/20/2046	1.C FE
..86212V-AE-4	Store Master Funding I-VII STR 2018-1A A2 4.290% 10/20/48	06/20/2026	Paydown		21,250	21,250	21,280	21,334		(84)		(84)		21,250				380	10/20/2048	1.A FE
..86212V-AG-9	Store Master Funding I-VII STR 2018-1A A4 4.740% 10/20/48	06/20/2026	Paydown		107,500	107,500	107,471	107,800		(300)		(300)		107,500				2,123	10/20/2048	1.C FE
..86212X-AB-6	Store Master Funding I-VII and STR 2019-1 A2 3.650% 11/20/49	06/20/2026	Paydown		30,375	30,375	30,390	30,040		6		6		30,375				460	11/20/2049	1.A FE
..86212X-AG-5	Store Master Funding I-VII XIV STR 2023-1A A2 6.920% 06/20/53	05/19/2026	Paydown		40,419,165	40,419,165	40,413,667	40,412,550		6,615		6,615		40,419,165				1,160,295	06/20/2053	1.C FE
..86212X-AP-5	Store Master Funding I-VII XIV STR 2024-1A A4 5.940% 05/20/54	06/20/2026	Paydown		9,063	9,063	9,060	9,060		2		2		9,063				224	05/20/2054	1.C FE
..88035K-AA-7	TENET 2024-1A TENET 2024-1A A1 5.490% 10/20/54	06/20/2026	Paydown		9,464	9,464	9,457	9,459		5		5		9,464				215	10/20/2054	1.C FE
..97064G-AA-1	Willis Engine Structured Trust WESTF 2021-A A 3.104% 05/15/46	06/15/2026	Paydown		167,140	167,140	157,195	159,257		7,883		7,883		167,140				1,737	05/15/2046	1.F FE
..63943B-AA-1	Navigator Aircraft ABS Ltd NAVTR 2021-1 A 2.771% 11/15/46	06/15/2026	Paydown		1,636,959	1,636,959	1,636,888	1,636,477		483		483		1,636,959				19,371	11/15/2046	1.F FE
..72353P-AB-2	Pioneer Aircraft Finance Ltd PION 2019-1 B 4.948% 06/15/44	05/15/2026	Paydown		641,017	641,017	648,728	641,503		(486)		(486)		641,017				11,323	06/15/2044	3.B FE
..78449A-AC-6	Slam 2021-1 Ltd SLAM 2021-1A B 3.422% 06/15/46	06/15/2026	Paydown		70,975	70,975	70,973	72,054		(1,079)		(1,079)		70,975				1,012	06/15/2046	2.B FE
..827304-AA-4	Project Silver SLVRR 2019-1 A 3.967% 07/15/44	04/29/2026	Various		31,126											31,126	31,126	5,654	07/15/2044	2.A FE
..85572R-AA-7	Start Ltd/Bermuda STARR 2018-1 A 4.089% 05/15/43	04/15/2026	Paydown		788,095	788,095	780,813	788,095						788,095				10,742	05/15/2043	1.F FE
..85573L-AA-9	Start II LTD STARR 2019-1 A 4.089% 03/15/44	05/15/2026	Paydown		277,139	277,139	270,608	276,526		614		614		277,139				4,722	03/15/2044	1.F FE
..G8738K-AS-9	Telereal Securitisation PLC TELSEC C1 6.802% 09/10/31	06/10/2026	Paydown		550,754	550,754	584,626	529,404		28,667		28,667	60,607	550,754	(67,924)		(67,924)	28,516	09/10/2031	2.B FE
..55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A A 3.376% 02/15/45	06/15/2026	AAIA PR COM TX ACRA MOD AAM AF											6,379		(6,379)	(6,379)		02/15/2045	1.F FE
..00038P-AA-8	Aaset 2021-1 Trust AASET 2021-1A A 2.950% 11/16/41	06/16/2026	AAIA PRT Ded BMY Mod AAM											(15,518)		15,518	15,518		11/16/2041	1.E FE
..83438L-AA-9	Lunar 2021-1 Structured Aircra SOLRR 2021-1 A 2.636% 10/15/46	06/25/2026	Various											(418,086)		418,086	418,086		10/15/2046	1.D FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					87,027,464	87,023,241	85,899,766	86,515,212		457,375		457,375	60,607	86,538,375	(67,924)	489,090	421,166	1,914,093	XXX	XXX
..55292R-AA-9	MAPS 2021-1 Trust MAPSL 2021-1A A 2.521% 06/15/46	06/15/2026	Paydown		347,044	347,044	347,033	347,042		2		2		347,044				2,952	06/15/2046	1.E FE
..55292R-AB-7	MAPS 2021-1 Trust MAPSL 2021-1A B 3.425% 06/15/46	06/15/2026	Paydown		867,285	867,285	867,267	867,307		(22)		(22)		867,285				10,021	06/15/2046	1.G FE
..92890C-AD-5	WDL Fleet LLC D 5.812% 12/31/42	04/21/2026	Redemption 100.0000		4,103,779	4,103,779	4,100,517	4,105,505		(1,726)		(1,726)		4,103,779				116,732	12/31/2042	1.E FE
..92890C-AE-3	WDL Fleet LLC E 6.812% 12/01/42	04/21/2026	Redemption 100.0000		1,265,523	1,265,523	1,264,516	1,266,202		(679)		(679)		1,265,523				42,149	12/01/2042	2.A FE
..96328G-AP-2	Wheels Fleet Lease Funding 1 L D 6.236% 04/19/40	04/10/2026	Paydown		4,459,435	4,459,435	4,459,405	2,198,676		(6)		(6)		4,459,435				74,377	04/19/2040	2.A FE
..96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 7.236% 04/19/40	04/10/2026	Paydown		1,486,478	1,486,478	1,486,468	732,891		(1)		(1)		1,486,478				30,924	04/19/2040	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..96328G-AV-9	Wheels Fleet Lease Funding 1 L WFLF 2023-1A D 6.850% 04/18/38	06/25/2026	AAIA PRT Ded ATT ACRA1 Mod AAM											60,427		(60,427)	(60,427)		04/18/2038	1.C FE
1529999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (affiliated)					12,529,544	12,529,544	12,525,206	9,517,623		(2,432)		(2,432)		12,589,971		(60,427)	(60,427)	277,155	XXX	XXX
..20633K-AN-8	Concord Music Royalties LLC TUNES 2025-3A A 6.311% 07/20/75	04/30/2026	Various		158,756,839	157,500,000	160,258,025			(22,005)		(22,005)		160,236,020		(1,479,181)	(1,479,181)	2,367,063	07/20/2075	1.E FE
..693342-AA-5	PG&E Wildfire Recovery Funding A1 3.594% 06/01/30	06/01/2026	Paydown		94,745	94,745	94,743	94,750		(4)		(4)		94,745				1,703	06/01/2030	1.A FE
..78433L-AG-1	SCE Recovery Funding LLC A 4.697% 06/15/40	06/15/2026	Paydown		33,525	33,525	33,522	33,524		1		1		33,525				787	06/15/2040	1.A FE
..86771P-AC-4	Sunrun Bacchus Issuer 2025-1 L SUNRN 2025-1A A2B 6.410% 04/30/60	05/14/2026	Various		27,523,793	27,524,330	27,138,599	27,175,292		16,190		16,190		27,191,482		332,310	332,310	948,316	04/30/2060	1.F FE
..86771P-AC-4	Sunrun Bacchus Issuer 2025-1 L SUNRN 2025-1A A2B 6.410% 04/30/60	04/30/2026	Paydown		118,759	118,759	117,095	117,253		1,506		1,506		118,759				3,806	04/30/2060	1.F FE
..97770*-AC-8	Wolf Entertainment Funding LLC A 6.300% 11/20/50	05/20/2026	Paydown		20,910,334	20,910,334	20,910,334	20,910,334						20,910,334				662,335	11/20/2050	2.B PL
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					207,437,995	206,181,693	208,552,318	48,331,153		(4,312)		(4,312)		208,584,865		(1,146,871)	(1,146,871)	3,984,010	XXX	XXX
..00264#-AB-3	AP Aristotle Holdings LLC A 5.250% 02/28/42	06/15/2026	Paydown		80,034,781	80,034,781	80,034,781	80,034,781						80,034,781				379,726	02/28/2042	1.F PL
..31745#-AA-9	FCI Fund FCI 19-1 FCI 2019-1 NOTE 5.750% 10/22/29	06/08/2026	Paydown		12,676,430	12,676,430	12,676,430	12,676,430						12,676,430				340,897	10/22/2029	1.D PL
1549999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (affiliated)					92,711,211	92,711,211	92,711,211	92,711,211						92,711,211				720,623	XXX	XXX
..00392#-AA-0	Abteen 2019-1 ABTEEN 2019-1 A 3.930% 08/15/39	05/15/2026	Paydown		78,679	78,679	78,679	78,679						78,679				1,160	08/15/2039	1.B PL
..233046-AF-8	DB Master Finance LLC DNKN 2017-1A A2II 4.030% 11/20/47	05/20/2026	Paydown		81,804	81,804	81,510	81,703		101		101		81,804				1,648	11/20/2047	2.B FE
..233046-AL-5	DB Master Finance LLC DNKN 2019-1A A23 4.352% 05/20/49	05/20/2026	Paydown		92,500	92,500	92,609	92,396		104		104		92,500				2,013	05/20/2049	2.B FE
..233046-AS-0	DB Master Finance LLC DNKN 2021-1A A23 2.791% 11/20/51	05/20/2026	Paydown		156,250	156,250	156,250	156,250						156,250				2,180	11/20/2051	2.B FE
..361528-AA-0	GBX Leasing 2022-1 LLC GBXL 2022-1 A 2.870% 02/20/52	06/20/2026	Paydown		54,609	54,609	54,583	54,595		15		15		54,609				643	02/20/2052	1.C FE
..552339-AA-1	Lyra Music Assets Delaware LP LYRA 2024-2A A2 5.760% 12/22/64	06/20/2026	Paydown		2,484	2,484	2,464	2,471		13		13		2,484				72	12/22/2064	1.F FE
..66982F-AE-9	AMSR 2021-SFR4 Trust AMSR 2021-SFR4 E1 2.966% 12/17/38	05/01/2026	Paydown		5,664,726	5,664,726	5,432,384	5,521,134		143,592		143,592		5,664,726				70,007	12/17/2038	1.F FE
..74333Y-AJ-7	Progress Residential 2022-SFR1 PROG 2022-SFR1 E1 3.930% 02/17/41	05/07/2026	ALRe Corporate AAM		10,486,512	10,850,000	10,514,445			26,640		26,640		10,541,086		(54,574)	(54,574)	149,242	02/17/2041	2.A FE
..85208N-AE-0	Sprint Spectrum Co LLC / Sprin SPRNTS 2018-1 A2 5.152% 09/20/29	06/20/2026	Paydown		3,480,000	3,480,000	3,480,716	3,479,966		34		34		3,480,000				89,645	09/20/2029	1.F FE
..871044-AG-8	Switch ABS Issuer LLC SWTCH 2024-2A B 6.200% 06/25/54	04/09/2026	Morgan Stanley		2,354,344	2,400,000	2,314,821	2,337,495		4,392		4,392		2,341,887		12,456	12,456	43,400	06/25/2054	2.C FE
..74333C-AG-1	Progress Residential 2022-SFR7 PROG 2022-SFR7 D 5.500% 10/27/39	06/25/2026	AAIA PRT Ded LMT ACRA Mod AAM											26,829		(26,829)	(26,829)		10/27/2039	2.A FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					22,451,908	22,861,052	22,208,461	11,804,689		174,891		174,891		22,520,854		(68,947)	(68,947)	360,010	XXX	XXX
..00238*-AA-2	AP Sunrise LLC A 6.000% 05/31/48	05/29/2026	Paydown		4,552,022	4,552,022	4,222,433	4,701,629		(105,069)		(105,069)	(415,934)	4,552,022	371,396		371,396	273,121	05/31/2048	2.B PL
..10807G-AD-0	Bridge 2025-SFR1 Trust BRDGE 2025-SFR1 D 4.200% 09/17/42	05/01/2026	Paydown		6,454	6,454	5,951	5,979		475		475		6,454				113	09/17/2042	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
L00048-AA-9	AP Starlight (Luxembourg) Sarl A1 6.000% 06/15/49	06/15/2026	Paydown		8,401,424	8,401,424	7,786,099	8,389,097		(3,134)		(3,134)	(738,936)	8,401,424	618,459		618,459	504,085	06/15/2049	2.A PL
1749999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (affiliated)					12,959,900	12,959,900	12,014,483	13,096,705		(107,728)		(107,728)	(1,154,870)	12,959,900	989,855		989,855	777,319	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					3,883,850,580	3,939,975,656	3,856,077,017	3,483,194,637	3,046,534	15,022,679	13,315,964	4,753,249	(42,035,191)	3,913,723,636	34,874,295	(29,873,062)	5,001,233	112,540,518	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					3,155,922,376	3,156,186,672	3,157,412,597	2,474,537,465		(3,256,656)		(3,256,656)	(2,021,139)	3,156,247,099	2,888,039	(324,722)	2,563,317	77,442,572	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					7,039,772,956	7,096,162,328	7,013,489,614	5,957,732,102	3,046,534	11,766,023	13,315,964	1,496,593	(44,056,330)	7,069,970,735	37,762,334	(30,197,784)	7,564,550	189,983,090	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					7,039,772,956	7,096,162,328	7,013,489,614	5,957,732,102	3,046,534	11,766,023	13,315,964	1,496,593	(44,056,330)	7,069,970,735	37,762,334	(30,197,784)	7,564,550	189,983,090	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					19,355,787,570	19,139,938,183	18,979,521,022	13,554,520,044	3,046,534	(7,799,353)	13,315,964	(18,068,783)	(48,007,457)	19,047,864,040	41,268,727	(57,621,859)	(16,353,132)	772,513,010	XXX	XXX
064058-AJ-9	Bank of New York Mellon Corp/T Junior Subordinated 7.166% Perpet.	06/22/2026	Call 100.0000	500,000.000	500,000		479,168	479,168						479,168		20,832	20,832	13,782		2.A FE
064058-AL-4	Bank of New York Mellon Corp/T Junior Subordinated 3.750% Perpet.	04/21/2026	PRT 6 ACRA Modco AAM	5,000,000.000	4,954,434		5,000,000	4,925,343	74,657			74,657		5,000,000		(45,566)	(45,566)	63,021		2.A FE
10924B-AA-5	Brighthouse Holdings LLC Junior Subordinated 6.500% Perpet.	06/11/2026	Seaport Global Securities LLC	5,000,000.000	4,237,500		5,556,250	5,556,250						5,556,250		(1,318,750)	(1,318,750)	230,208		3.A FE
190750-AE-2	CoBank ACB Junior Subordinated 6.450% Perpet.	04/21/2026	PRT 6 ACRA Modco AAM	6,000,000.000	6,053,713		6,063,269	6,044,603	18,665			18,665		6,063,269		(9,556)	(9,556)	215,000		2.B FE
249670-AB-6	Depository Trust & Clearing Co Junior Subordinated 6.876% Perpet.	06/22/2026	Call 100.0000	9,500,000.000	9,500,000		9,568,865	9,364,839	204,026			204,026		9,568,865		(68,865)	(68,865)	163,942		1.G FE
29273V-AN-0	Energy Transfer LP Junior Subordinated 6.500% Perpet.	06/24/2026	Bank of America	1,500,000.000	1,503,300		1,323,750	1,509,485	(185,735)			(185,735)		1,323,750		179,550	179,550	59,583		3.A FE
48128B-AQ-4	JPMorgan Chase & Co Junior Subordinated 6.875% Perpet.	06/11/2026	Various	12,000,000.000	12,484,920		12,000,000	12,507,200	(507,200)			(507,200)		12,000,000		484,920	484,920	437,708		2.A FE
808513-AR-6	Charles Schwab Corp/The Junior Subordinated 5.000% Perpet.	06/11/2026	Various	1,500,000.000	1,482,195		1,450,986	1,436,278	14,708			14,708		1,450,986		31,209	31,209	39,792		2.C FE
808513-BK-0	Charles Schwab Corp/The Junior Subordinated 4.000% Perpet.	06/01/2026	Redemption 100.0000	7,400,000.000	7,400,000		7,400,000	7,357,247	42,754			42,754		7,400,000				148,000		2.C FE
816300-50-3	Selective Insurance Group Inc Preferred	06/15/2026	Seaport Global Securities LLC	452,000.000	6,983,400		8,181,765	7,808,300	373,465			373,465		8,181,765		(1,198,365)	(1,198,365)	129,950		3.A FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					55,099,462	XXX	57,024,053	56,988,713	35,340			35,340		57,024,053		(1,924,591)	(1,924,591)	1,500,986	XXX	XXX
037708-10-0	Apollo Asset-Backed Finance Le ABF Lending Company - Preferre 8.734% Perpet.	05/01/2026	Redemption 1000.0000	75,000.000	74,999,980		74,999,976	74,999,980	(4)	4				74,999,980				2,139,992		3.A PL
4319999999. Subtotal - preferred stocks - parent, subsidiaries and affiliates perpetual preferred					74,999,980	XXX	74,999,976	74,999,980	(4)	4				74,999,980				2,139,992	XXX	XXX
4509999997. Total - preferred stocks - Part 4					130,099,442	XXX	132,024,029	131,988,693	35,336	4		35,340		132,024,033		(1,924,591)	(1,924,591)	3,640,978	XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					130,099,442	XXX	132,024,029	131,988,693	35,336	4		35,340		132,024,033		(1,924,591)	(1,924,591)	3,640,978	XXX	XXX
31340#-10-0	Federal Home Loan Bank Of Des FEDERAL HOME LOAN BK/IOWA	06/15/2026	Various	236,790.000	23,679,000		23,679,000	23,679,000						23,679,000				507,562		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					23,679,000	XXX	23,679,000	23,679,000						23,679,000				507,562	XXX	XXX
5989999997. Total - common stocks - Part 4					23,679,000	XXX	23,679,000	23,679,000						23,679,000				507,562	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					23,679,000	XXX	23,679,000	23,679,000						23,679,000				507,562	XXX	XXX
5999999999. Total - preferred and common stocks					153,778,442	XXX	155,703,029	155,667,693	35,336	4		35,340		155,703,033		(1,924,591)	(1,924,591)	4,148,540	XXX	XXX
6009999999 - Totals					19,509,566,012	XXX	19,135,224,051	13,710,187,737	3,081,870	(7,799,349)	13,315,964	(18,033,443)	(48,007,457)	19,203,567,073	41,268,727	(59,546,450)	(18,277,723)	776,661,550	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
Purchased Call/S&P 500 INDEX/SPXN13YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	1	1,555,000	6449.8	19,749			2,414		30,943			(9,820)		2,730		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6IW8S6QX2D1J857QP30	07/03/2025	07/01/2026	1	1,062,307	6212	26,401					42,566			(13,164)		278		0001
Purchased Call/S&P 500 INDEX/SPX915CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2025	08/06/2026	1	1,391,885	6327	31,869			3,187		55,429			(15,847)		2,216		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6IW8S6QX2D1J857QP30	08/01/2025	07/31/2026	1	1,711,635	6339	24,060			2,005		44,392			(11,964)		2,494		0001
Purchased Call/S&P 500 INDEX/SPXB211$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2025	09/16/2026	1	1,004,000	6606.76	12,751			2,705		19,881			(6,323)		2,321		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6IW8S6QX2D1J857QP30	07/03/2025	07/02/2026	1	1,553,211	6213	19,925			56		29,732			(9,908)		575		0001
Purchased Call/S&P 500 INDEX/SPXJ00LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/02/2025	08/31/2026	1	1,137,006	6460	35,174			5,943		75,325			(17,538)		2,343		0001
Purchased Call/S&P 500 INDEX/SPXN13RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/14/2026	1	1,282,540	6256	16,306			587		25,381			(8,130)		1,256		0001
Purchased Call/S&P 500 INDEX/SPXE17DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	1,436,899	6622	34,164			7,497		56,518			(16,988)		3,364		0001
Purchased Call/S&P 500 INDEX/SPX915ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2025	08/31/2026	1	1,285,592	6460	24,839			4,197		44,677			(12,385)		2,649		0001
Purchased Call/S&P 500 INDEX/SPXO134$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	1,645,000	6664.36	21,056			4,621		32,381			(10,470)		3,851		0001
Purchased Call/S&P 500 INDEX/SPXB212$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2025	09/22/2026	1	1,295,591	6678	15,974			3,673		26,385			(7,965)		3,108		0001
Purchased Call/S&P 500 INDEX/SPXN13RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	1,808,000	6296.79	22,962			1,202		36,082			(11,324)		2,116		0001
Purchased Call/S&P 500 INDEX/SPXO137$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	2,505,000	6643.7	31,814			7,800		49,324			(15,690)		6,219		0001
Purchased Call/S&P 500 INDEX/SPX915CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/11/2025	07/13/2026	1	1,809,000	6259.75	22,793			754		36,125			(11,241)		1,707		0001
Purchased Call/S&P 500 INDEX/SPXD052$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	1,202,000	6761.29	16,347			2,477		52,622			(8,106)		2,354		0001
Purchased Call/S&P 500 INDEX/SPX915ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/27/2025	08/25/2026	1	1,064,440	6451	25,321			3,858		42,316			(12,626)		2,085		0001
Purchased Call/S&P 500 INDEX/SPXN13YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2026	1	1,558,000	6772.29	21,345			2,764		58,047			(10,527)		2,825		0001
Purchased Call/S&P 500 INDEX/SPXA21YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/16/2026	1	1,255,378	6277	16,106			673		24,952			(8,031)		1,314		0001
Purchased Call/S&P 500 INDEX/SPXA21YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2025	07/09/2026	1	1,047,222	6271	13,497			301		21,517			(6,730)		822		0001
Purchased Call/S&P 500 INDEX/SPX915EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/05/2025	09/04/2026	1	1,402,000	6481.5	17,946			3,240		27,835			(8,923)		2,981		0001
Purchased Call/S&P 500 INDEX/SPXO132$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/10/2026	1	1,735,047	6523	23,065			4,562		33,741			(11,501)		3,853		0001
Purchased Call/S&P 500 INDEX/SPX915GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2025	09/24/2026	1	1,198,468	6621	28,075			6,647		47,092			(13,999)		2,909		0001
Purchased Call/S&P 500 INDEX/SPXE17DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/17/2026	1	1,029,834	6932	15,942			3,464		25,564			(7,949)		2,396		0001
Purchased Call/S&P 500 INDEX/SPXN13IIS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	1,250,000	6708.92	17,250			1,901		56,427			(8,507)		2,095		0001
Purchased Call/S&P 500 INDEX/SPX915CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2025	07/21/2026	1	1,002,875	6307	24,516			1,358		40,134			(12,224)		1,203		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2025	08/24/2026	1	1,798,000	6466.91	23,014			3,424		35,751			(11,350)		3,490		0001
Purchased Call/S&P 500 INDEX/SPX915CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2025	07/31/2026	1	1,218,000	6238.01	15,590			1,299		24,274			(7,752)		1,775		0001
Purchased Call/S&P 500 INDEX/SPXB210SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2025	08/27/2026	1	1,068,510	6476	13,340			2,124		21,475			(6,652)		2,130		0001
Purchased Call/S&P 500 INDEX/SPXN13V9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	1,104,000	6238.01	14,131			1,285		22,001			(6,969)		1,685		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/01/2025	07/31/2026	1	1,185,466	6339	31,001			2,583		70,048			(15,415)		1,727		0001
Purchased Call/S&P 500 INDEX/SPX915ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2025	09/08/2026	1	1,119,000	6495.15	14,323			2,723		22,214			(7,103)		2,450		0001
Purchased Call/S&P 500 INDEX/SPX0134SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	1,102,000	6664.36	14,106			3,186		21,693			(6,957)		2,628		0001
Purchased Call/S&P 500 INDEX/SPX0137SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	1,268,000	6661.21	16,104			3,993		24,947			(7,986)		3,166		0001
Purchased Call/S&P 500 INDEX/SPX0130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	1,290,000	6460.26	16,383			2,647		25,624			(8,146)		2,593		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2026	1	1,195,320	6426	14,562			1,971		23,311			(7,241)		2,212		0001
Purchased Call/S&P 500 INDEX/SPXA21XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2025	07/07/2026	1	1,547,000	6229.98	19,338			320		30,915			(9,589)		1,071		0001
Purchased Call/S&P 500 INDEX/SPX915ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2025	08/19/2026	1	1,085,209	6421	24,551			3,323		43,203			(12,208)		2,008		0001
Purchased Call/S&P 500 INDEX/SPX915FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	1,415,670	6615	21,772			4,571		34,539			(10,826)		3,251		0001
Purchased Call/S&P 500 INDEX/SPXN13WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	1,421,000	6389.45	18,047			1,989		28,298			(8,900)		2,381		0001
Purchased Call/S&P 500 INDEX/SPX915CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/16/2025	07/15/2026	1	1,537,162	6249	32,278			1,248		53,045			(16,050)		1,558		0001
Purchased Call/S&P 500 INDEX/SPX0130SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	1,270,000	6460.26	16,129			2,718		25,225			(7,955)		2,617		0001
Purchased Call/S&P 500 INDEX/SPXE1748S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2025	08/03/2026	1	1,654,000	6549.91	25,637			2,331		82,343			(12,644)		2,524		0001
Purchased Call/S&P 500 INDEX/SPXB210SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	1,027,243	6380	14,050			1,990		20,011			(6,987)		1,939		0001
Purchased Call/S&P 500 INDEX/SPXN13TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	1,733,000	6388.64	22,182			1,589		34,561			(10,940)		2,357		0001
Purchased Call/S&P 500 INDEX/SPX0136S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	1,591,000	6934.96	23,388			5,572		47,517			(11,598)		3,884		0001
Purchased Call/S&P 500 INDEX/SPXN13YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2026	1	1,056,000	6449.8	13,411			1,736		21,011			(6,614)		1,915		0001
Purchased Call/S&P 500 INDEX/SPXN13PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	1,517,000	6279.35	19,266			265		30,318			(9,476)		972		0001
Purchased Call/S&P 500 INDEX/SPXN13TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	1,176,850	6361	15,553			994		23,615			(7,734)		1,509		0001
Purchased Call/S&P 500 INDEX/SPX0132ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	2,033,000	6584.29	25,819			5,335		40,235			(12,734)		4,638		0001
Purchased Call/S&P 500 INDEX/SPXB214SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/28/2026	1	1,025,759	6884	23,406			7,694		35,113			(11,639)		2,941		0001
Purchased Call/S&P 500 INDEX/SPXJ00USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/03/2025	10/30/2026	1	1,073,911	6840	35,480			11,959		54,630			(17,789)		3,104		0001
Purchased Call/S&P 500 INDEX/SPX915JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/25/2026	1	1,255,319	6786	30,351			12,463		45,558			(15,176)		3,997		0001
Purchased Call/S&P 500 INDEX/SPX915HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2025	10/02/2026	1	1,386,000	6715.35	31,878			8,212		53,739			(15,808)		3,517		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB216SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	12/01/2026	1	1,122,710	.6820	26,375			11,179		40,882			(13,151)		3,646		0001
Purchased Call/S&P 500 INDEX/SPXJ00V5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2025	11/19/2026	1	1,452,846	.6634	32,057			12,556		55,416			(15,941)		4,531		0001
Purchased Call/S&P 500 INDEX/SPXE17N5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	1	1,084,000	7104.17	16,694			6,779		28,604			(8,278)		3,451		0001
Purchased Call/S&P 500 INDEX/SPXE171SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/16/2026	1	1,151,000	6997.21	18,761			5,576		30,904			(9,329)		3,130		0001
Purchased Call/S&P 500 INDEX/SPXJ00V5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2025	11/19/2026	1	1,856,680	.6631	22,369			8,761		35,587			(11,123)		5,790		0001
Purchased Call/S&P 500 INDEX/SPXB218S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2025	12/15/2026	1	1,329,219	.6817	26,101			12,041		41,876			(12,979)		4,509		0001
Purchased Call/S&P 500 INDEX/SPXJ00T5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2025	10/21/2026	1	1,198,875	.6735	25,717			7,957		45,198			(12,788)		3,335		0001
Purchased Call/S&P 500 INDEX/SPX013C0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	1,903,000	6791.69	23,788			7,533		36,449			(11,828)		5,341		0001
Purchased Call/S&P 500 INDEX/SPXB214S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/14/2026	1	1,355,472	.6647	32,309			9,372		52,860			(16,066)		3,652		0001
Purchased Call/S&P 500 INDEX/SPXE17F5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	1	1,596,000	7051.58	22,823			5,896		26,470			(11,349)		4,050		0001
Purchased Call/S&P 500 INDEX/SPX013H5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	1	1,640,000	6602.99	20,336			8,021		31,756			(10,112)		5,133		0001
Purchased Call/S&P 500 INDEX/SPXE17R54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2026	1	1,030,535	.7072	18,605			8,758		34,756			(9,277)		3,516		0001
Purchased Call/S&P 500 INDEX/SPX915K5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/19/2025	12/17/2026	1	1,002,532	.6728	25,449			11,980		36,980			(12,690)		3,421		0001
Purchased Call/S&P 500 INDEX/SPX013JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2025	12/02/2026	1	1,250,897	.6836	14,946			6,411		22,173			(7,452)		4,076		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/01/2025	09/30/2026	1	1,388,746	.6677	34,208			8,599		55,082			(17,010)		3,486		0001
Purchased Call/S&P 500 INDEX/SPX915KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2025	12/07/2026	1	1,787,000	6870.4	22,159			9,706		31,897			(10,928)		5,916		0001
Purchased Call/S&P 500 INDEX/SPX0138SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	1	1,120,000	6753.72	14,112			3,849		21,770			(6,998)		2,931		0001
Purchased Call/S&P 500 INDEX/SPXB218S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2025	12/15/2026	1	1,095,448	.6817	33,470			15,441		57,663			(16,643)		3,716		0001
Purchased Call/S&P 500 INDEX/SPX013KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	1,110,079	.6895	12,867			5,826		19,477			(6,398)		3,720		0001
Purchased Call/S&P 500 INDEX/SPX0138ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/06/2026	1	2,025,241	.6728	24,712			6,622		39,029			(12,288)		5,247		0001
Purchased Call/S&P 500 INDEX/SPX013NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	2,028,000	6929.94	25,147			12,470		35,596			(12,402)		7,141		0001
Purchased Call/S&P 500 INDEX/SPXE170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2026	1	1,049,000	7192.21	15,420			6,584		19,466			(7,647)		3,429		0001
Purchased Call/S&P 500 INDEX/SPXJ00U5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/06/2025	11/05/2026	1	1,275,992	.6787	27,818			9,814		46,946			(13,833)		3,778		0001
Purchased Call/S&P 500 INDEX/SPX0138SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	1	1,755,000	6715.79	23,693			6,121		36,897			(11,781)		4,453		0001
Purchased Call/S&P 500 INDEX/SPX013E5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	1,528,000	6840.2	18,947			6,472		28,886			(9,345)		4,471		0001
Purchased Call/S&P 500 INDEX/SPX013FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	2,015,000	6728.8	24,986			9,042		38,825			(12,323)		6,059		0001
Purchased Call/S&P 500 INDEX/SPX013DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/27/2026	1	1,258,951	.6880	15,410			5,037		23,168			(7,684)		3,594		0001
Purchased Call/S&P 500 INDEX/SPXB215SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/17/2025	11/13/2026	1	1,111,128	.6734	32,592			12,256		64,353			(16,341)		3,391		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/30/2026	1	1,241,000	6849.09	15,761			6,600		22,550			(7,773)		4,017		0001
Purchased Call/S&P 500 INDEX/SPX013NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	1	1,455,000	6905.74	18,042			8,996		25,881			(8,947)		5,137		0001
Purchased Call/S&P 500 INDEX/SPX915KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/15/2025	12/15/2026	1	1,131,000	6816.51	14,251			6,556		20,747			(7,067)		3,837		0001
Purchased Call/S&P 500 INDEX/SPX013MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	1	1,282,541	.6750	16,940			8,000		23,758			(8,424)		4,389		0001
Purchased Call/S&P 500 INDEX/SPXE17HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/09/2026	1	1,409,000	6880.14	22,544			6,280		57,297			(11,210)		3,706		0001
Purchased Call/S&P 500 INDEX/SPXJ000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/01/2025	09/30/2026	1	1,384,511	.6688	48,392			12,165		84,203			(24,063)		3,475		0001
Purchased Call/S&P 500 INDEX/SPX0137SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	09/30/2026	1	1,163,792	.6688	19,070			4,794		29,332			(9,483)		2,921		0001
Purchased Call/S&P 500 INDEX/SPX013GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	1	1,837,000	6734.11	22,779			8,660		35,202			(11,234)		5,668		0001
Purchased Call/S&P 500 INDEX/SPX0139SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	1,298,000	6552.51	16,355			4,556		25,556			(8,132)		3,414		0001
Purchased Call/S&P 500 INDEX/SPX013MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	1	2,209,000	6834.5	27,392			12,935		40,499			(13,621)		7,560		0001
Purchased Call/S&P 500 INDEX/SPX013HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/17/2025	11/17/2026	1	1,168,000	7006.03	19,389			7,424		40,199			(9,615)		3,617		0001
Purchased Call/S&P 500 INDEX/SPX013A9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	1,536,000	6644.31	19,200			5,554		30,081			(9,521)		4,139		0001
Purchased Call/S&P 500 INDEX/SPX013CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	998,000	7131.27	14,172			4,488		14,081			(7,047)		2,801		0001
Purchased Call/S&P 500 INDEX/SPX013BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	1,763,000	6664.01	22,390			6,785		34,403			(11,043)		4,861		0001
Purchased Call/S&P 500 INDEX/SPX013KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	2,082,000	6827.41	26,025			11,901		38,518			(12,835)		7,041		0001
Purchased Call/S&P 500 INDEX/SPX013BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/15/2026	1	1,032,288	.6660	15,374			4,540		24,677			(7,666)		2,795		0001
Purchased Call/S&P 500 INDEX/SPX013JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	12/01/2026	1	1,089,000	6812.63	13,613			5,738		20,393			(6,750)		3,537		0001
Purchased Call/S&P 500 INDEX/SPX013EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	1,324,000	7194.57	19,992			6,884		13,198			(9,914)		3,890		0001
Purchased Call/S&P 500 INDEX/SPX013HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/23/2026	1	1,364,000	6602.99	16,914			6,756		26,382			(8,342)		4,313		0001
Purchased Call/S&P 500 INDEX/SPXB21AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2026	01/27/2027	1	1,017,014	.6966	23,440			13,598		32,384			(9,853)		3,866		0001
Purchased Call/S&P 500 INDEX/SPXB21DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2026	03/16/2027	1	1,106,356	.6705	13,040			9,319		20,101			(3,736)		4,660		0001
Purchased Call/S&P 500 INDEX/SPX9150ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2026	03/24/2027	1	1,366,611	.6570	29,251			21,673		49,341			(7,736)		5,844		0001
Purchased Call/S&P 500 INDEX/SPX915KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/09/2026	01/08/2027	1	1,043,000	6966.28	12,933			6,862		17,427			(6,111)		3,782		0001
Purchased Call/S&P 500 INDEX/SPX915KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/19/2027	1	1,012,000	6940.01	12,650			7,039		17,186			(5,672)		3,774		0001
Purchased Call/S&P 500 INDEX/SPX915MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2026	02/12/2027	1	1,286,000	6836.17	18,904			11,901		26,959			(7,115)		5,071		0001
Purchased Call/S&P 500 INDEX/SPX9150S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/02/2026	02/26/2027	1	1,423,928	.6879	40,228			26,894		59,324			(13,372)		5,785		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2026	02/22/2027	1	1,422,000	6909.51	17,917			11,649		24,777			(6,347)		5,729		0001
Purchased Call/S&P 500 INDEX/SPXB21DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2026	03/15/2027	1	1,074,415	.6632	21,107			15,068		32,441			(6,064)		4,517		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2026	01/29/2027	1	1,533,526	.6939		42,867		25,385		67,037			(17,504)		5,857		0001
Purchased Call/S&P 500 INDEX/SPX915K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/09/2026	01/11/2027	1	1,123,000	6966.28		13,925		7,442		18,863			(6,526)		4,104		0001
Purchased Call/S&P 500 INDEX/SPX915K$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	1,326,000	6940.01		16,575		9,142		22,646			(7,513)		4,895		0001
Purchased Call/S&P 500 INDEX/SPXE17X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/21/2027	1	1,412,242	.6889		33,228		18,882		48,670			(14,463)		5,292		0001
Purchased Call/S&P 500 INDEX/SPX013O$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	2,256,000	6858.47		27,974		14,260		40,885			(13,795)		8,009		0001
Purchased Call/S&P 500 INDEX/SPXE17V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/13/2027	1	1,170,787	.6969		24,385		13,203		36,902			(11,188)		4,301		0001
Purchased Call/S&P 500 INDEX/SPXD05W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	1,061,000	7263.7		16,233		9,704		27,526			(6,538)		4,100		0001
Purchased Call/S&P 500 INDEX/SPXP134$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/19/2027	1	1,517,000	6506.48		19,266		13,968		28,847			(5,399)		6,426		0001
Purchased Call/S&P 500 INDEX/SPXF174$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2026	03/10/2027	1	1,030,924	.7122		17,577		12,236		37,170			(5,360)		4,292		0001
Purchased Call/S&P 500 INDEX/SPXO13X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2026	02/17/2027	1	1,310,396	.6861		16,241		10,450		23,120			(5,861)		5,224		0001
Purchased Call/S&P 500 INDEX/SPX915M$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2026	02/16/2027	1	1,563,000	6836.17		21,726		13,766		30,812			(8,088)		6,217		0001
Purchased Call/S&P 500 INDEX/SPX915N$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	02/26/2027	1	1,625,000	6878.88		20,313		13,542		27,625			(6,864)		6,602		0001
Purchased Call/S&P 500 INDEX/SPXB21A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2026	01/28/2027	1	1,005,562	6978.03		22,726		13,210		31,948			(9,526)		3,832		0001
Purchased Call/S&P 500 INDEX/SPXO13I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/09/2027	1	1,128,301	.6965		16,850		10,525		26,058			(6,423)		4,419		0001
Purchased Call/S&P 500 INDEX/SPXO13S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2026	01/25/2027	1	1,921,000	6915.61		23,820		13,649		33,804			(10,255)		7,268		0001
Purchased Call/S&P 500 INDEX/SPXO13S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2026	01/25/2027	1	2,038,000	7261.39		29,143		16,699		50,686			(12,547)		7,711		0001
Purchased Call/S&P 500 INDEX/SPXO13V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	1,255,000	6932.3		15,437		9,441		21,860			(6,057)		4,905		0001
Purchased Call/S&P 500 INDEX/SPXO13V$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	1,141,000	6932.3		14,034		8,538		19,738			(5,552)		4,429		0001
Purchased Call/S&P 500 INDEX/SPXP135$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	1,738,000	6368.85		21,030		15,641		32,511			(5,504)		7,446		0001
Purchased Call/S&P 500 INDEX/SPXO13P$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2026	01/05/2027	1	1,702,881	.6922		21,729		11,316		30,373			(10,416)		6,127		0001
Purchased Call/S&P 500 INDEX/SPXP130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	2,049,000	6740.02		25,613		17,573		36,959			(8,162)		8,445		0001
Purchased Call/S&P 500 INDEX/SPXO13W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/11/2027	1	1,659,036	.6942		26,481		16,597		40,285			(10,040)		6,527		0001
Purchased Call/S&P 500 INDEX/SPXE17W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	1,228,000	7287.01		17,438		9,617		36,840			(7,904)		4,534		0001
Purchased Call/S&P 500 INDEX/SPXO13T$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	1,691,000	6939.03		21,138		12,519		29,545			(8,697)		6,504		0001
Purchased Call/S&P 500 INDEX/SPXP132$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	1,815,000	6632.19		22,325		15,751		33,338			(6,685)		7,585		0001
Purchased Call/S&P 500 INDEX/SPXO13T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/26/2027	1	1,232,583	.6964		15,511		8,980		21,274			(6,537)		4,675		0001
Purchased Call/S&P 500 INDEX/SPX915P$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/07/2027	1	1,118,054	.6616		28,774		22,256		39,624			(6,561)		4,905		0001
Purchased Call/S&P 500 INDEX/SPXP131$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/02/2027	1	1,399,368	.7605		16,976		15,888		15,005			(1,216)		6,723		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	1,883,000	7398.93		23,538		20,268		25,363			(3,427)		8,691		0001
Purchased Call/S&P 500 INDEX/SPXP13A96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/16/2027	1	1,148,000	7126.06		14,235		11,428		18,267			(2,894)		5,116		0001
Purchased Call/S&P 500 INDEX/SPX915TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2026	06/25/2027	1	1,787,000	7354.02		21,801		21,741		23,362			(240)		8,874		0001
Purchased Call/S&P 500 INDEX/SPX915PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/16/2026	04/15/2027	1	1,014,233	7023		24,918		19,934		33,875			(5,134)		4,512		0001
Purchased Call/S&P 500 INDEX/SPXF17BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/09/2027	1	1,005,000	7157.73		16,482		12,911		36,275			(3,668)		4,425		0001
Purchased Call/S&P 500 INDEX/SPXP13CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	1,012,808	7183		13,021		10,960		15,493			(2,146)		4,622		0001
Purchased Call/S&P 500 INDEX/SPX915RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/13/2027	1	1,054,141	7424		24,874		21,834		24,101			(3,212)		4,912		0001
Purchased Call/S&P 500 INDEX/SPXP13DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	1,451,000	7768.88		22,200		19,142		20,283			(3,206)		6,729		0001
Purchased Call/S&P 500 INDEX/SPXF17JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	1,259,000	7931.36		18,885		17,532		13,812			(1,397)		6,058		0001
Purchased Call/S&P 500 INDEX/SPX915QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	1,950,000	7165.08		25,350		20,843		30,412			(4,666)		8,795		0001
Purchased Call/S&P 500 INDEX/SPXF17GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	1,073,138	7350		25,111		21,623		26,900			(3,656)		4,953		0001
Purchased Call/S&P 500 INDEX/SPXF17JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	05/28/2027	1	2,152,737	7580		72,340		66,698		58,375			(5,811)		10,266		0001
Purchased Call/S&P 500 INDEX/SPX915PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/20/2026	04/20/2027	1	1,377,000	7109.14		17,075		13,782		21,230			(3,321)		6,179		0001
Purchased Call/S&P 500 INDEX/SPXP13BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	1,843,000	6816.89		23,222		18,190		32,371			(5,167)		8,114		0001
Purchased Call/S&P 500 INDEX/SPXP13LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	06/22/2027	1	1,073,000	7472.79		13,305		13,049		13,379			(292)		5,306		0001
Purchased Call/S&P 500 INDEX/SPXF17HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/17/2027	1	1,225,000	7778.93		19,110		16,846		17,612			(2,395)		5,744		0001
Purchased Call/S&P 500 INDEX/SPX9150SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2026	03/31/2027	1	1,005,392	6529		35,921		27,089		58,608			(8,881)		4,355		0001
Purchased Call/S&P 500 INDEX/SPXP13ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	2,042,000	7383.74		25,117		23,582		27,345			(1,725)		9,840		0001
Purchased Call/S&P 500 INDEX/SPX9150SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2026	04/28/2027	1	1,020,680	7138		24,876		20,857		29,572			(4,180)		4,642		0001
Purchased Call/S&P 500 INDEX/SPX915SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/20/2026	05/19/2027	1	1,097,435	7365		25,910		23,047		26,935			(2,918)		5,162		0001
Purchased Call/S&P 500 INDEX/SPXF17DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	1,017,000	7523.33		15,967		13,128		23,492			(2,939)		4,587		0001
Purchased Call/S&P 500 INDEX/SPX915RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	1,104,000	7408.5		24,619		21,679		26,061			(3,111)		5,152		0001
Purchased Call/S&P 500 INDEX/SPX9150S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/22/2027	1	1,038,044	7128		24,420		20,067		30,399			(4,507)		4,674		0001
Purchased Call/S&P 500 INDEX/SPXP13KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/17/2027	1	1,522,000	7500.58		18,568		18,155		18,499			(612)		7,473		0001
Purchased Call/S&P 500 INDEX/SPXP13BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	1,097,185	6815		13,753		10,773		19,261			(3,060)		4,831		0001
Purchased Call/S&P 500 INDEX/SPXB21GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2026	04/30/2027	1	2,224,000	7230.12		27,578		23,211		32,881			(4,546)		10,148		0001
Purchased Call/S&P 500 INDEX/SPXB21HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2026	05/11/2027	1	1,511,186	7408		18,321		15,892		19,415			(2,466)		7,019		0001
Purchased Call/S&P 500 INDEX/SPXP13FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/19/2027	1	1,165,644	7377		14,977		13,322		15,972			(1,687)		5,483		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	1	1,680,000	7473.47		20,328		18,346		20,574			(2,178)		7,926		0001
Purchased Call/S&P 500 INDEX/SPXP131SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/03/2027	1	998,740	7566		11,236		10,547		11,435			(774)		4,805		0001
Purchased Call/S&P 500 INDEX/SPXP13FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/24/2027	1	1,673,000	7473.47		20,243		18,286		20,488			(2,151)		7,930		0001
Purchased Call/S&P 500 INDEX/SPXP13JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	1,088,000	7405.73		13,382		12,608		14,326			(807)		5,274		0001
Purchased Call/S&P 500 INDEX/SPXP13JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/14/2027	1	1,326,000	7431.46		16,310		15,636		17,096			(800)		6,483		0001
Purchased Call/S&P 500 INDEX/SPXP13GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	1,368,000	7580.06		16,553		15,219		15,122			(1,455)		6,523		0001
Purchased Call/S&P 500 INDEX/SPXF17CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	1,144,000	7482.36		17,160		13,776		27,983			(3,489)		5,099		0001
Purchased Call/S&P 500 INDEX/SPXP13B3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	1,189,306	7122		14,686		12,075		18,018			(2,703)		5,364		0001
Purchased Call/S&P 500 INDEX/SPXP13KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/17/2027	1	1,201,000	7500.58		14,652		14,326		14,610			(483)		5,897		0001
Purchased Call/S&P 500 INDEX/SPXP1369D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	2,368,000	6582.69		28,890		22,007		43,343			(7,044)		10,296		0001
Purchased Call/S&P 500 INDEX/SPXP13ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	1	2,236,000	7408.5		27,056		23,851		29,215			(3,391)		10,485		0001
Purchased Call/S&P 500 INDEX/SPXP13LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2026	06/23/2027	1	1,339,956	7362		16,304		16,213		17,879			(225)		6,635		0001
Purchased Call/S&P 500 INDEX/SPXB05VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/27/2024	09/29/2026	1	1,105,000	5738.17	54,145			6,694		89,228			(13,388)		2,759		0001
Purchased Call/S&P 500 INDEX/SPXI006S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/03/2024	09/03/2026	1	1,807,000	5528.93	85,833			7,546		143,760			(21,282)		3,813		0001
Purchased Call/S&P 500 INDEX/SPXM134SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2026	1	1,803,000	5495.52	75,005			7,315		126,453			(18,597)		4,004		0001
Purchased Call/S&P 500 INDEX/SPXM132SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/27/2026	1	1,229,681	5615	63,298			4,990		108,759			(15,737)		2,451		0001
Purchased Call/S&P 500 INDEX/SPXI005S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/25/2026	1	1,448,000	5634.61	64,291			4,857		106,820			(15,897)		2,836		0001
Purchased Call/S&P 500 INDEX/SPXM131S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/14/2026	1	1,395,232	5559	69,705			4,278		114,459			(17,499)		2,449		0001
Purchased Call/S&P 500 INDEX/SPXA216S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/17/2024	09/17/2026	1	1,407,000	5634.58	57,968			6,211		95,482			(14,373)		3,273		0001
Purchased Call/S&P 500 INDEX/SPXB050S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	1,933,000	5615.35	78,093			971		131,197			(19,416)		1,600		0001
Purchased Call/S&P 500 INDEX/SPXL13RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,158,000	5505	44,930			993		75,038			(11,171)		1,250		0001
Purchased Call/S&P 500 INDEX/SPXL13RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/17/2026	1	1,065,310	5607	62,725			1,390		113,039			(15,681)		1,150		0001
Purchased Call/S&P 500 INDEX/SPXI005SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	08/26/2026	1	1,780,313	5616	80,547			6,204		133,957			(19,999)		3,518		0001
Purchased Call/S&P 500 INDEX/SPXM137SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/24/2026	1	1,368,370	5725	57,518			6,725		94,126			(14,281)		3,321		0001
Purchased Call/S&P 500 INDEX/SPXL130SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2026	1	1,008,000	5633.91	47,275			584		80,496			(11,722)		834		0001
Purchased Call/S&P 500 INDEX/SPXL13JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2026	1	1,209,000	5436.44	45,458			1,811		76,351			(11,271)		1,733		0001
Purchased Call/S&P 500 INDEX/SPXB050S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/10/2026	1	2,737,000	5344.16	119,881			6,596		206,405			(29,683)		4,587		0001
Purchased Call/S&P 500 INDEX/SPXM136SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	2,551,000	5702.55	103,316			11,779		168,920			(25,547)		6,119		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	1,259,000	5459.1	51,241			1,628		87,122			(12,740)		1,614		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2026	1	2,249,000	5554.25	103,679			6,836		174,740			(25,636)		4,120		0001
Purchased Call/S&P 500 INDEX/SPXL13D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2026	1	1,109,377	5575	63,638			700		108,320			(15,800)		871		0001
Purchased Call/S&P 500 INDEX/SPXM13A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/04/2026	1	1,072,937	5531	48,238			4,337		84,752			(12,043)		2,281		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/12/2026	1	1,183,496	5331	60,191			3,482		98,756			(14,965)		2,031		0001
Purchased Call/S&P 500 INDEX/SPXM133$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	1,155,000	5648.4	48,048			3,854		79,501			(11,946)		2,322		0001
Purchased Call/S&P 500 INDEX/SPXL13X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/07/2026	1	1,296,978	5209	65,318			3,343		106,834			(16,307)		2,092		0001
Purchased Call/S&P 500 INDEX/SPXM135$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/15/2026	1	1,621,000	5626.02	69,217			7,226		114,954			(17,115)		3,723		0001
Purchased Call/S&P 500 INDEX/SPXL13M$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/02/2026	1	1,006,000	5537.02	47,584			66		80,427			(11,814)		372		0001
Purchased Call/S&P 500 INDEX/SPXL13Q$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2026	1	1,418,000	5588.27	68,206			1,499		117,312			(16,911)		1,530		0001
Purchased Call/S&P 500 INDEX/SPXL13V$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2026	1	2,621,000	5346.56	107,723			5,031		186,394			(26,636)		4,058		0001
Purchased Call/S&P 500 INDEX/SPXM135$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2024	09/11/2026	1	1,265,672	5576	61,326			6,107		101,062			(15,310)		2,830		0001
Purchased Call/S&P 500 INDEX/SPXL13Q$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/10/2026	1	1,390,106	5605	65,899			821		110,163			(16,475)		1,150		0001
Purchased Call/S&P 500 INDEX/SPXL13S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/24/2026	1	1,118,000	5399.22	50,086			1,589		85,166			(12,436)		1,433		0001
Purchased Call/S&P 500 INDEX/SPXL13R$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,078,000	5564.41	40,209			1,160		66,583			(9,970)		1,323		0001
Purchased Call/S&P 500 INDEX/SPXL13O$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/02/2026	1	1,050,881	5560	54,277			75		91,036			(13,607)		389		0001
Purchased Call/S&P 500 INDEX/SPXM134$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2026	1	1,409,000	5408.42	56,501			5,355		94,316			(13,971)		3,085		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/13/2026	1	1,098,870	5440	56,457			3,339		98,027			(14,017)		1,908		0001
Purchased Call/S&P 500 INDEX/SPXL13U$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/29/2026	1	1,697,096	5457	81,277			3,130		141,076			(20,180)		2,392		0001
Purchased Call/S&P 500 INDEX/SPXM138$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/25/2026	1	1,748,245	5732	74,417			8,840		120,612			(18,502)		4,268		0001
Purchased Call/S&P 500 INDEX/SPXC053$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2026	1	1,515,214	5987.37	73,639			14,870		113,889			(18,259)		4,824		0001
Purchased Call/S&P 500 INDEX/SPXM13JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2026	1	1,098,000	5969.34	46,775			9,381		71,298			(11,566)		3,484		0001
Purchased Call/S&P 500 INDEX/SPXC055$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	825,770	5872.16	41,784			9,757		63,393			(10,360)		2,826		0001
Purchased Call/S&P 500 INDEX/SPXA21D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	11/27/2026	1	1,002,741	.6008	56,819			11,710		86,383			(14,185)		3,214		0001
Purchased Call/S&P 500 INDEX/SPXI100C9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2024	10/16/2026	1	1,414,000	5841.47	66,599			9,829		106,622			(16,536)		3,846		0001
Purchased Call/S&P 500 INDEX/SPXI100H8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2026	1	1,125,141	5917.11	66,721			13,014		107,867			(16,543)		3,521		0001
Purchased Call/S&P 500 INDEX/SPXB05X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2026	1	1,050,000	5815.03	42,630			6,098		67,983			(10,541)		2,816		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	1,075,942	5797.42	57,455			8,997		92,575			(14,246)		3,020		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/15/2024	10/09/2026	1	2,010,102	.5776	97,391			13,489		156,080			(24,348)		5,287		0001
Purchased Call/S&P 500 INDEX/SPXC054SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/26/2024	11/20/2026	1	702,498	.5965	40,923			8,060		62,708			(10,231)		2,199		0001
Purchased Call/S&P 500 INDEX/SPXA21ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/10/2026	1	1,844,650	5995.54	80,611			14,636		123,975			(19,933)		5,568		0001
Purchased Call/S&P 500 INDEX/SPXA21DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2024	12/04/2026	1	1,290,000	6075.11	54,567			11,741		81,412			(13,548)		4,230		0001
Purchased Call/S&P 500 INDEX/SPXI00JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	478,242	6032.38	27,786			5,840		43,668			(6,871)		1,553		0001
Purchased Call/S&P 500 INDEX/SPXA21ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/04/2024	10/30/2026	1	1,107,549	.5721	71,772			12,012		118,178			(17,918)		3,202		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/12/2024	11/11/2026	1	617,241	.5926	30,677			5,612		46,724			(7,617)		1,870		0001
Purchased Call/S&P 500 INDEX/SPXM13MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	1,411,068	.6088	83,685			18,057		131,505			(20,893)		4,627		0001
Purchased Call/S&P 500 INDEX/SPXM13DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	1,710,799	6051.09	73,907			16,639		110,855			(18,375)		5,734		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	1,202,800	.5985	59,034			10,992		93,078			(14,657)		3,671		0001
Purchased Call/S&P 500 INDEX/SPXM139SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/05/2026	1	2,756,000	5751.07	121,540			16,049		195,660			(30,094)		7,104		0001
Purchased Call/S&P 500 INDEX/SPXA219SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2024	10/23/2026	1	1,839,465	5808.12	89,582			14,105		141,846			(22,272)		5,163		0001
Purchased Call/S&P 500 INDEX/SPXA218SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2024	10/02/2026	1	1,905,216	.5704	91,519			11,756		146,601			(22,754)		4,834		0001
Purchased Call/S&P 500 INDEX/SPXM13QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2026	1	1,167,341	6040.04	58,250			14,102		87,107			(14,443)		4,065		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/01/2024	11/03/2026	1	1,168,000	5728.8	48,355			8,303		75,681			(11,957)		3,431		0001
Purchased Call/S&P 500 INDEX/SPXI00CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2026	1	1,315,660	5851.2	46,048			7,148		71,567			(11,417)		3,676		0001
Purchased Call/S&P 500 INDEX/SPXI00DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2024	10/30/2026	1	1,312,103	.5831	57,524			9,601		93,897			(14,282)		3,793		0001
Purchased Call/S&P 500 INDEX/SPXI00EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	1,069,028	.5985	67,467			11,944		110,010			(16,843)		3,178		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/18/2024	10/16/2026	1	1,018,234	.5848	46,962			6,941		74,099			(11,676)		2,769		0001
Purchased Call/S&P 500 INDEX/SPXA21HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2024	12/24/2026	1	1,081,724	.5994	72,100			17,600		115,292			(18,025)		3,766		0001
Purchased Call/S&P 500 INDEX/SPXC054SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/03/2024	12/03/2026	1	2,460,572	6049.88	108,265			23,051		163,329			(26,844)		8,043		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/06/2024	11/06/2026	1	1,000,606	5929.04	55,534			9,764		87,846			(13,769)		2,974		0001
Purchased Call/S&P 500 INDEX/SPXM13HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2026	1	2,006,443	5870.62	101,125			19,308		158,773			(25,005)		6,213		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	755,911	6084.19	40,819			9,139		62,186			(10,121)		2,533		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	1,481,582	6050.61	77,190			17,919		116,626			(19,139)		5,056		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	2,353,644	6034.91	110,151			24,512		166,505			(27,311)		7,864		0001
Purchased Call/S&P 500 INDEX/SPXM13QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	1,381,727	6037.59	63,421			15,417		93,964			(15,768)		4,811		0001
Purchased Call/S&P 500 INDEX/SPXB05XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/15/2024	10/07/2026	1	1,048,053	.5696	38,484			5,238		58,922			(9,648)		2,729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2024	10/23/2026	1	1,359,703	.5813	67,029			10,569		105,487			(16,734)		3,816		0001
Purchased Call/S&P 500 INDEX/SPXB05YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/19/2026	1	1,237,000	5864.67	52,078			7,880		82,568			(12,895)		3,411		0001
Purchased Call/S&P 500 INDEX/SPXM13MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/07/2026	1	2,143,000	6090.27	76,077			16,638		113,027			(18,837)		7,094		0001
Purchased Call/S&P 500 INDEX/SPXM13IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/18/2026	1	978,217	.5915	45,752			8,811		71,700			(11,360)		3,040		0001
Purchased Call/S&P 500 INDEX/SPXM13KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/27/2026	1	1,208,000	6032.38	43,850			9,024		65,320			(10,902)		3,872		0001
Purchased Call/S&P 500 INDEX/SPXM13PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2026	1	1,531,000	5930.85	56,647			13,539		84,590			(14,007)		5,301		0001
Purchased Call/S&P 500 INDEX/SPXA21JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/08/2027	1	1,217,430	5827.04	72,194			19,046		112,579			(17,949)		4,415		0001
Purchased Call/S&P 500 INDEX/SPXA21NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2025	02/25/2027	1	807,387	.5956	47,838			15,727		72,389			(11,877)		3,273		0001
Purchased Call/S&P 500 INDEX/SPXC05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/11/2027	1	779,264	.6064	52,107			16,216		78,100			(12,955)		3,066		0001
Purchased Call/S&P 500 INDEX/SPXC05BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	836,826	.6133	32,963			10,593		47,518			(8,184)		3,350		0001
Purchased Call/S&P 500 INDEX/SPXA21NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/19/2027	1	917,884	.6125	60,901			19,626		97,242			(15,204)		3,675		0001
Purchased Call/S&P 500 INDEX/SPXC05GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	1,025,371	.5672	43,628			15,650		69,622			(10,877)		4,327		0001
Purchased Call/S&P 500 INDEX/SPXC056SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/04/2027	1	617,731	.5961	38,689			9,979		61,494			(9,632)		2,217		0001
Purchased Call/S&P 500 INDEX/SPXA21MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2025	02/03/2027	1	822,455	.6015	54,215			16,272		80,813			(13,498)		3,178		0001
Purchased Call/S&P 500 INDEX/SPXA21NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/19/2027	1	1,284,000	6013.13	83,332			26,818		125,642			(20,718)		5,140		0001
Purchased Call/S&P 500 INDEX/SPXC059SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	1,036,542	6101.24	71,521			20,463		109,462			(17,709)		3,922		0001
Purchased Call/S&P 500 INDEX/SPXC05BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	1,626,309	6114.63	95,627			30,343		142,628			(23,613)		6,483		0001
Purchased Call/S&P 500 INDEX/SPXA21LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/29/2027	1	818,126	.6042	53,316			15,590		79,736			(13,237)		3,125		0001
Purchased Call/S&P 500 INDEX/SPXC059SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	232,706	.6103	15,595			4,462		23,879			(3,861)		880		0001
Purchased Call/S&P 500 INDEX/SPXC05HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	921,449	.5705	57,803			21,347		100,988			(14,391)		3,948		0001
Purchased Call/S&P 500 INDEX/SPXC05HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	803,386	5580.94	31,252			11,650		49,116			(7,738)		3,468		0001
Purchased Call/S&P 500 INDEX/SPXC05ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	765,245	.6070	54,036			16,368		83,488			(13,490)		2,971		0001
Purchased Call/S&P 500 INDEX/SPXC05FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	901,345	5675.29	54,171			19,421		88,181			(13,431)		3,818		0001
Purchased Call/S&P 500 INDEX/SPXA21JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/13/2027	1	1,222,125	5836.22	39,963			10,759		59,528			(9,909)		4,489		0001
Purchased Call/S&P 500 INDEX/SPXM13USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/08/2027	1	1,273,414	.5912	58,973			15,710		88,763			(14,784)		4,618		0001
Purchased Call/S&P 500 INDEX/SPXM13VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2027	1	2,107,360	5996.66	79,026			22,036		117,342			(19,514)		7,877		0001
Purchased Call/S&P 500 INDEX/SPXM13XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	1	978,049	.6085	35,267			9,986		50,857			(8,768)		3,674		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN132SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/25/2027	1	1,218,889	.5959	44,739			14,708		65,708			(11,108)		4,942		0001
Purchased Call/S&P 500 INDEX/SPXM13Z3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	1	1,068,710	6025.99	41,252			12,636		59,651			(10,200)		4,186		0001
Purchased Call/S&P 500 INDEX/SPXM13T5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2027	1	972,905	5942.47	34,538			8,919		51,159			(8,540)		3,500		0001
Purchased Call/S&P 500 INDEX/SPXA21KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/15/2027	1	870,740	.5981	61,293			16,809		92,823			(15,323)		3,215		0001
Purchased Call/S&P 500 INDEX/SPXA21LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	1,014,779	5994.57	38,968			11,615		56,863			(9,662)		3,921		0001
Purchased Call/S&P 500 INDEX/SPXC05BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	1,240,775	6114.63	49,879			15,592		72,160			(12,401)		4,892		0001
Purchased Call/S&P 500 INDEX/SPXC05DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,564,820	5770.2	57,742			19,856		88,212			(14,297)		6,488		0001
Purchased Call/S&P 500 INDEX/SPXC05ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	1,116,223	5572.07	47,105			16,370		74,704			(11,679)		4,656		0001
Purchased Call/S&P 500 INDEX/SPXM13JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/08/2027	1	1,241,000	5827.04	42,939			11,328		63,991			(10,676)		4,500		0001
Purchased Call/S&P 500 INDEX/SPXN131SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2027	1	1,390,309	6013.13	49,217			16,023		71,833			(12,170)		5,613		0001
Purchased Call/S&P 500 INDEX/SPXC05ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	1,100,000	6040.53	35,200			10,307		50,859			(8,752)		4,202		0001
Purchased Call/S&P 500 INDEX/SPXC05ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	950,615	6040.53	55,516			16,418		83,970			(13,746)		3,656		0001
Purchased Call/S&P 500 INDEX/SPXM13Z9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/10/2027	1	1,159,485	.6071	47,072			14,504		68,316			(11,687)		4,552		0001
Purchased Call/S&P 500 INDEX/SPXC05GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	980,172	.5672	61,152			21,937		101,872			(15,246)		4,136		0001
Purchased Call/S&P 500 INDEX/SPXC05ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/05/2027	1	1,038,179	.5762	64,140			21,912		115,855			(16,013)		4,279		0001
Purchased Call/S&P 500 INDEX/SPXM13XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	834,869	6101.24	32,142			9,196		46,599			(7,959)		3,159		0001
Purchased Call/S&P 500 INDEX/SPXC05ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	959,137	5614.56	51,602			17,862		83,762			(12,794)		3,993		0001
Purchased Call/S&P 500 INDEX/SPXI00YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/18/2025	03/12/2027	1	608,380	.5601	38,907			13,687		64,274			(9,727)		2,543		0001
Purchased Call/S&P 500 INDEX/SPXM13XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/28/2027	1	904,001	.6048	32,587			9,458		47,319			(8,091)		3,445		0001
Purchased Call/S&P 500 INDEX/SPXN135SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	1,344,561	5638.94	47,597			16,868		74,479			(11,769)		5,663		0001
Purchased Call/S&P 500 INDEX/SPXC05BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	1,825,000	6114.63	59,313			18,540		84,804			(14,747)		7,196		0001
Purchased Call/S&P 500 INDEX/SPXN137S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	1,318,660	5776.65	58,680			21,522		89,949			(14,550)		5,650		0001
Purchased Call/S&P 500 INDEX/SPXM13SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	12/28/2026	1	1,003,101	.5971	35,100			8,763		54,415			(8,763)		3,532		0001
Purchased Call/S&P 500 INDEX/SPXM13Z9O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	1,563,914	.6050	62,209			18,792		90,860			(15,446)		6,071		0001
Purchased Call/S&P 500 INDEX/SPXN133S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	1	1,787,632	5954.5	60,422			20,196		89,426			(14,961)		7,308		0001
Purchased Call/S&P 500 INDEX/SPXN137SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	1,837,008	5667.56	61,356			22,334		95,479			(15,171)		7,841		0001
Purchased Call/S&P 500 INDEX/SPXN133SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2027	1	1,160,000	5954.5	69,716			23,366		106,589			(17,239)		4,752		0001
Purchased Call/S&P 500 INDEX/SPXN135SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/12/2027	1	1,023,000	5638.94	71,201			24,979		119,011			(17,702)		4,275		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2027	1	913,023	6141.02	41,634			20,616		57,695			(10,337)		4,534		0001
Purchased Call/S&P 500 INDEX/SPXC05PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	2,207,635	5802.82	89,409			40,271		132,760			(22,138)		10,464		0001
Purchased Call/S&P 500 INDEX/SPXA21RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2025	04/09/2027	1	595,221	5268.05	22,142			8,613		36,362			(5,498)		2,621		0001
Purchased Call/S&P 500 INDEX/SPXC05KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/14/2025	04/09/2027	1	1,215,217	5363	80,319			31,328		132,612			(20,052)		5,350		0001
Purchased Call/S&P 500 INDEX/SPXA21PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	03/25/2027	1	1,023,054	5772	51,976			19,355		101,500			(13,048)		4,383		0001
Purchased Call/S&P 500 INDEX/SPXC05MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	1,746,766	5659.91	113,365			48,808		185,817			(28,070)		8,101		0001
Purchased Call/S&P 500 INDEX/SPXA21SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	990,481	5268	60,539			23,580		99,007			(15,052)		4,361		0001
Purchased Call/S&P 500 INDEX/SPXC05ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	823,680	5074.08	27,429			10,488		45,940			(6,791)		3,601		0001
Purchased Call/S&P 500 INDEX/SPXC05USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	1,766,222	6024	115,106			54,775		170,385			(28,579)		8,598		0001
Purchased Call/S&P 500 INDEX/SPXA21PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	03/29/2027	1	823,713	5598	48,636			18,281		87,886			(12,142)		3,555		0001
Purchased Call/S&P 500 INDEX/SPXC05VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	06/14/2027	1	1,048,071	5978	70,753			34,150		105,461			(17,640)		5,124		0001
Purchased Call/S&P 500 INDEX/SPXC05VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2025	06/17/2027	1	1,113,935	5973	76,361			37,123		112,069			(19,090)		5,470		0001
Purchased Call/S&P 500 INDEX/SPXJ00CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/25/2025	06/25/2027	1	1,055,853	6092.16	48,358			23,847		68,539			(11,990)		5,243		0001
Purchased Call/S&P 500 INDEX/SPXA21XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/25/2027	1	1,354,425	6141	91,192			45,218		132,185			(22,673)		6,726		0001
Purchased Call/S&P 500 INDEX/SPXC05OS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	1,459,554	5958.38	59,550			26,212		87,230			(14,745)		6,844		0001
Purchased Call/S&P 500 INDEX/SPXC05UMSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	2,631,843	5659.91	108,432			46,684		169,040			(26,848)		12,205		0001
Purchased Call/S&P 500 INDEX/SPXA21RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	1,561,519	5363.36	55,122			21,470		88,533			(13,705)		6,875		0001
Purchased Call/S&P 500 INDEX/SPXC05VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	2,722,968	5967.84	110,553			53,984		158,296			(27,373)		13,446		0001
Purchased Call/S&P 500 INDEX/SPXA21USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/17/2027	1	860,309	5955	50,526			22,332		79,068			(12,597)		4,034		0001
Purchased Call/S&P 500 INDEX/SPXA21USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2027	1	1,679,341	5844.61	114,027			50,748		174,808			(28,273)		7,923		0001
Purchased Call/S&P 500 INDEX/SPXC05TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/04/2027	1	1,194,576	5990	80,618			37,689		120,513			(20,127)		5,756		0001
Purchased Call/S&P 500 INDEX/SPXA21SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/16/2027	1	1,604,812	5282	63,905			25,544		115,272			(15,954)		7,152		0001
Purchased Call/S&P 500 INDEX/SPXC05RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	2,110,000	5970.37	93,051			43,074		135,578			(23,072)		10,152		0001
Purchased Call/S&P 500 INDEX/SPXN13EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	1	1,368,001	5686.67	55,267			23,262		84,956			(13,684)		6,273		0001
Purchased Call/S&P 500 INDEX/SPXC05TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	1,854,648	6038.81	76,597			36,194		109,532			(18,992)		9,016		0001
Purchased Call/S&P 500 INDEX/SPXA210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2027	1	1,108,582	5397	46,533			17,675		89,085			(11,569)		4,820		0001
Purchased Call/S&P 500 INDEX/SPXC05RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	1,237,664	5911.69	47,031			21,502		68,751			(11,693)		5,902		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2025	04/02/2027	1	1,323,000	5396.52	73,691			27,952		123,912			(18,296)		5,752		0001
Purchased Call/S&P 500 INDEX/SPXN13J6A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	1	1,357,904	.5843	56,896			25,568		80,623			(14,244)		6,407		0001
Purchased Call/S&P 500 INDEX/SPXN13HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	213,123	5916.93	5,882			2,572		8,541			(1,460)		995		0001
Purchased Call/S&P 500 INDEX/SPXN13DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2027	1	1,208,169	5525.21	44,219			18,222		69,636			(10,934)		5,486		0001
Purchased Call/S&P 500 INDEX/SPXJ003S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/16/2027	1	1,655,506	.5281	91,490			36,571		172,764			(22,841)		7,378		0001
Purchased Call/S&P 500 INDEX/SPXC05JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/08/2025	04/08/2027	1	28,237	4982.77	2,016			778		3,715			(500)		124		0001
Purchased Call/S&P 500 INDEX/SPXN13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	799,560	.5890	28,421			12,427		41,106			(7,057)		3,732		0001
Purchased Call/S&P 500 INDEX/SPXN13FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2027	1	1,307,231	.5617	52,809			22,539		79,193			(13,130)		6,024		0001
Purchased Call/S&P 500 INDEX/SPXN13DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	1	2,583,571	6173.07	102,051			50,885		141,054			(25,234)		12,900		0001
Purchased Call/S&P 500 INDEX/SPXN13DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	1	975,000	5525.21	58,793			24,037		97,047			(14,617)		4,398		0001
Purchased Call/S&P 500 INDEX/SPXN13KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	05/28/2027	1	1,164,677	.5911	76,274			34,919		114,759			(19,042)		5,554		0001
Purchased Call/S&P 500 INDEX/SPXN13LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/04/2027	1	1,970,000	6000.36	80,967			37,800		114,862			(20,131)		9,493		0001
Purchased Call/S&P 500 INDEX/SPXD170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	1,603,858	5976.97	63,834			30,556		91,970			(15,806)		7,842		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/29/2025	05/28/2027	1	1,636,799	.5907	62,985			28,756		92,397			(15,638)		7,805		0001
Purchased Call/S&P 500 INDEX/SPXC05LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/06/2025	04/30/2027	1	1,142,999	.5582	46,860			19,666		73,089			(11,715)		5,216		0001
Purchased Call/S&P 500 INDEX/SPXN13DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	1	1,327,000	5525.21	52,417			21,430		83,013			(13,032)		5,985		0001
Purchased Call/S&P 500 INDEX/SPXC05VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/17/2025	06/17/2027	1	1,674,695	5982.72	70,840			34,202		102,055			(17,564)		8,223		0001
Purchased Call/S&P 500 INDEX/SPXC050SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/14/2027	1	739,617	.5877	47,163			20,650		70,682			(11,726)		3,452		0001
Purchased Call/S&P 500 INDEX/SPXC05LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/05/2025	05/03/2027	1	906,056	.5687	51,411			21,669		82,935			(12,782)		4,155		0001
Purchased Call/S&P 500 INDEX/SPXJ002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/16/2027	1	1,578,340	5282.7	50,823			20,259		83,228			(12,618)		7,034		0001
Purchased Call/S&P 500 INDEX/SPXO136SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/23/2027	1	1,059,954	.6667	34,980			21,604		43,052			(8,685)		5,885		0001
Purchased Call/S&P 500 INDEX/SPXD055S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/17/2025	09/17/2027	1	2,092,000	6600.35	90,793			55,249		113,885			(22,512)		11,537		0001
Purchased Call/S&P 500 INDEX/SPXD052S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/15/2025	08/13/2027	1	2,026,000	6449.8	86,915			48,980		113,610			(21,609)		10,723		0001
Purchased Call/S&P 500 INDEX/SPXO133SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2027	1	1,585,000	6606.76	49,928			30,313		61,353			(12,379)		8,731		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/01/2025	08/03/2027	1	1,584,185	6238.01	76,833			42,005		105,567			(18,998)		8,282		0001
Purchased Call/S&P 500 INDEX/SPXD052S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/15/2025	08/13/2027	1	1,109,826	.6461	75,228			42,394		101,996			(18,704)		5,874		0001
Purchased Call/S&P 500 INDEX/SPXD055S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/12/2025	09/09/2027	1	1,329,699	.6518	42,738			25,714		51,985			(10,640)		7,266		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD053SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/20/2027	1	1,052,078	.6464	70,067			40,274		95,008			(17,517)		5,616		0001
Purchased Call/S&P 500 INDEX/SPXN13YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	1	1,712,609	6449.8	69,018			39,060		89,578			(17,066)		9,109		0001
Purchased Call/S&P 500 INDEX/SPXB211ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/20/2027	1	1,456,000	6664.36	52,853			32,424		65,024			(13,087)		8,056		0001
Purchased Call/S&P 500 INDEX/SPXD052SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/23/2027	1	1,530,037	6466.91	56,764			32,638		73,291			(14,055)		8,197		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2027	1	1,356,253	.6432	85,476			48,675		117,350			(21,222)		7,231		0001
Purchased Call/S&P 500 INDEX/SPXD055SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/15/2027	1	1,571,949	.6605	107,148			64,996		137,977			(26,603)		8,649		0001
Purchased Call/S&P 500 INDEX/SPXD054SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2027	1	1,342,000	6532.04	72,468			43,401		93,438			(17,968)		7,342		0001
Purchased Call/S&P 500 INDEX/SPXN13RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/19/2027	1	1,132,000	6296.79	35,771			18,845		47,371			(8,857)		5,805		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	1	1,227,736	6238.01	43,953			24,002		59,276			(10,883)		6,410		0001
Purchased Call/S&P 500 INDEX/SPXA21YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2025	07/15/2027	1	1,157,602	.6253	80,955			42,378		111,821			(20,127)		5,906		0001
Purchased Call/S&P 500 INDEX/SPXC05YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/29/2027	1	1,121,270	.6375	75,212			40,826		103,089			(18,700)		5,825		0001
Purchased Call/S&P 500 INDEX/SPXN13VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/30/2027	1	1,175,424	.6361	46,238			25,198		62,513			(11,544)		6,114		0001
Purchased Call/S&P 500 INDEX/SPXN13QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/01/2027	1	1,586,778	.6194	65,265			32,948		87,510			(16,227)		7,945		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/11/2025	07/09/2027	1	1,175,184	6259.75	45,597			23,491		62,252			(11,337)		5,948		0001
Purchased Call/S&P 500 INDEX/SPXN13USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2027	1	1,022,460	6370.86	41,001			22,134		54,058			(10,166)		5,312		0001
Purchased Call/S&P 500 INDEX/SPXO134SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/17/2027	1	1,132,000	6631.96	37,582			22,964		46,105			(9,331)		6,243		0001
Purchased Call/S&P 500 INDEX/SPXN13RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/16/2027	1	992,409	6296.79	42,872			22,502		57,557			(10,659)		5,070		0001
Purchased Call/S&P 500 INDEX/SPXO131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/03/2027	1	1,292,162	.6438	48,528			28,715		61,011			(12,049)		7,013		0001
Purchased Call/S&P 500 INDEX/SPXN13XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2027	1	1,254,522	6445.76	46,292			25,880		60,014			(11,478)		6,632		0001
Purchased Call/S&P 500 INDEX/SPXN13IWSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/05/2027	1	1,104,175	.6309	46,196			25,523		61,686			(11,486)		5,787		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/13/2027	1	1,187,856	.6464	47,900			27,068		63,523			(11,975)		6,287		0001
Purchased Call/S&P 500 INDEX/SPXN13US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/26/2027	1	1,131,804	6388.64	43,574			23,376		57,158			(10,789)		5,857		0001
Purchased Call/S&P 500 INDEX/SPXD057SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2025	09/24/2027	1	2,236,771	.6637	151,027			94,000		191,040			(37,705)		12,432		0001
Purchased Call/S&P 500 INDEX/SPXN13RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	1	1,491,104	.6250	99,631			51,400		140,161			(24,873)		7,547		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	07/09/2027	1	1,593,000	6280.46	72,322			37,209		99,718			(17,957)		8,063		0001
Purchased Call/S&P 500 INDEX/SPXD054SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/03/2027	1	1,428,563	.6464	98,374			58,452		128,936			(24,593)		7,753		0001
Purchased Call/S&P 500 INDEX/SPXN13XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2027	1	1,471,819	6389.45	59,756			33,243		79,001			(14,776)		7,761		0001
Purchased Call/S&P 500 INDEX/SPXN13SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2027	1	1,257,760	6309.62	50,813			26,942		67,762			(12,599)		6,476		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD057$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/26/2025	09/28/2027	1	2,540,000	6643.7	86,106			53,698		105,850			(21,291)		14,180		0001
Purchased Call/S&P 500 INDEX/SPXN13US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	1,141,000	6388.64	55,681			29,763		74,177			(13,844)		5,882		0001
Purchased Call/S&P 500 INDEX/SPXO131$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/30/2027	1	1,481,270	6460.26	53,918			31,564		69,246			(13,350)		8,001		0001
Purchased Call/S&P 500 INDEX/SPXD056$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/24/2025	09/21/2027	1	1,294,509	6673	85,942			52,988		111,012			(21,397)		7,171		0001
Purchased Call/S&P 500 INDEX/SPXD053$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/28/2025	08/25/2027	1	1,043,700	6455	43,926			25,553		55,495			(10,936)		5,605		0001
Purchased Call/S&P 500 INDEX/SPXN13US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	1,331,234	6362	55,262			29,539		72,712			(13,740)		6,863		0001
Purchased Call/S&P 500 INDEX/SPXN13YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2027	1	1,153,954	6411.37	39,234			22,312		50,948			(9,728)		6,152		0001
Purchased Call/S&P 500 INDEX/SPXD054$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/09/2025	09/03/2027	1	1,345,629	6487	46,977			27,913		58,848			(11,744)		7,303		0001
Purchased Call/S&P 500 INDEX/SPXD053$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/26/2025	08/26/2027	1	1,164,000	6465.94	36,899			21,338		47,282			(9,149)		6,258		0001
Purchased Call/S&P 500 INDEX/SPXN13RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/16/2027	1	2,146,816	6257	88,676			46,479		118,150			(22,017)		10,967		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/23/2025	07/19/2027	1	941,212	6302	62,578			33,104		85,794			(15,601)		4,827		0001
Purchased Call/S&P 500 INDEX/SPXC05X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/22/2025	07/16/2027	1	1,064,505	6299	48,420			25,484		65,130			(12,105)		5,438		0001
Purchased Call/S&P 500 INDEX/SPXN13QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2027	1	2,237,227	6279.35	100,004			50,555		136,847			(24,830)		11,217		0001
Purchased Call/S&P 500 INDEX/SPXO137$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/24/2027	1	1,117,829	6614	46,796			29,126		57,195			(11,683)		6,213		0001
Purchased Call/S&P 500 INDEX/SPXO137$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2027	1	1,856,000	6688.46	57,350			35,923		69,188			(14,220)		10,384		0001
Purchased Call/S&P 500 INDEX/SPXN13WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/30/2027	1	1,141,556	6238	79,729			43,449		109,250			(19,905)		5,938		0001
Purchased Call/S&P 500 INDEX/SPXO133$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/13/2027	1	2,017,000	6584.29	73,217			44,212		91,266			(18,129)		11,073		0001
Purchased Call/S&P 500 INDEX/SPXN13RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	1	1,573,530	6249	64,373			33,210		87,176			(16,071)		7,964		0001
Purchased Call/S&P 500 INDEX/SPXD05HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/14/2025	11/11/2027	1	989,268	6843	57,257			39,438		72,353			(14,255)		5,783		0001
Purchased Call/S&P 500 INDEX/SPXD05FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/10/2025	11/10/2027	1	571,267	6832.43	26,564			18,160		31,846			(6,586)		3,336		0001
Purchased Call/S&P 500 INDEX/SPXD058S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/03/2025	10/01/2027	1	1,377,000	6715.79	53,152			33,550		64,881			(13,215)		7,712		0001
Purchased Call/S&P 500 INDEX/SPXD05BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/20/2025	10/15/2027	1	1,407,109	6637	97,098			63,255		119,723			(24,241)		8,001		0001
Purchased Call/S&P 500 INDEX/SPXD05ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/17/2025	10/15/2027	1	1,750,000	6664.01	82,250			53,508		102,657			(20,450)		9,950		0001
Purchased Call/S&P 500 INDEX/SPXD058$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/02/2025	10/01/2027	1	1,220,000	6715.35	37,454			23,609		45,305			(9,299)		6,833		0001
Purchased Call/S&P 500 INDEX/SPXD05KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/01/2025	11/26/2027	1	1,024,977	6833	66,989			47,531		82,100			(16,724)		6,082		0001
Purchased Call/S&P 500 INDEX/SPXO13G$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/08/2027	1	1,119,000	6728.8	35,696			24,338		42,993			(8,839)		6,522		0001
Purchased Call/S&P 500 INDEX/SPXD05K$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/03/2025	12/03/2027	1	1,439,000	6849.72	54,970			39,264		65,100			(13,629)		8,596		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2027	1	1,076,000	6886.68	44,439			32,169		51,830			(11,018)		6,471		0001
Purchased Call/S&P 500 INDEX/SPXD05ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/12/2027	1	1,122,155	6719	70,302			48,588		91,045			(17,575)		6,567		0001
Purchased Call/S&P 500 INDEX/SPXD05DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/25/2027	1	1,229,000	6791.69	48,177			31,875		57,605			(11,929)		7,062		0001
Purchased Call/S&P 500 INDEX/SPX013DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/28/2027	1	1,095,644	6891	33,886			22,653		40,684			(8,425)		6,315		0001
Purchased Call/S&P 500 INDEX/SPXD05LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/03/2027	1	1,110,988	6858	71,324			51,298		86,955			(17,806)		6,637		0001
Purchased Call/S&P 500 INDEX/SPX013FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	10/29/2027	1	1,162,264	6837	37,788			25,349		44,440			(9,434)		6,706		0001
Purchased Call/S&P 500 INDEX/SPXB21BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/15/2027	1	1,020,480	6820	63,908			46,830		81,003			(15,889)		6,166		0001
Purchased Call/S&P 500 INDEX/SPX013B5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/01/2027	1	1,068,388	6719	72,060			45,612		90,904			(18,015)		5,984		0001
Purchased Call/S&P 500 INDEX/SPX013AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/11/2027	1	2,465,000	6552.51	88,987			57,241		112,102			(22,034)		13,956		0001
Purchased Call/S&P 500 INDEX/SPX013BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/13/2027	1	1,098,493	6658	72,795			47,221		93,938			(18,124)		6,233		0001
Purchased Call/S&P 500 INDEX/SPX013NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/23/2027	1	1,746,577	6931	64,303			48,094		74,912			(16,076)		10,632		0001
Purchased Call/S&P 500 INDEX/SPX013MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2027	1	1,243,709	6878.49	43,530			32,229		50,540			(10,793)		7,564		0001
Purchased Call/S&P 500 INDEX/SPXD058SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2027	1	1,699,000	6714.59	50,121			31,876		60,532			(12,427)		9,578		0001
Purchased Call/S&P 500 INDEX/SPX013KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2027	1	1,232,000	6827.41	38,315			27,947		45,197			(9,474)		7,437		0001
Purchased Call/S&P 500 INDEX/SPX013J6M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/03/2027	1	1,194,000	6870.4	40,596			29,157		47,203			(10,093)		7,133		0001
Purchased Call/S&P 500 INDEX/SPX013AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/08/2027	1	1,553,000	6552.51	107,002			68,671		139,218			(26,603)		8,764		0001
Purchased Call/S&P 500 INDEX/SPXD051SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/15/2027	1	1,575,795	6710	57,072			39,517		71,131			(14,209)		9,249		0001
Purchased Call/S&P 500 INDEX/SPX013BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/04/2027	1	2,038,000	6715.79	67,458			42,683		81,385			(16,703)		11,452		0001
Purchased Call/S&P 500 INDEX/SPX013ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/08/2027	1	996,932	6740	33,236			21,330		41,573			(8,298)		5,626		0001
Purchased Call/S&P 500 INDEX/SPX013BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/18/2027	1	1,399,000	6664.01	44,348			28,915		54,772			(10,981)		7,980		0001
Purchased Call/S&P 500 INDEX/SPX013BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/15/2027	1	1,257,332	6657	40,671			26,459		49,828			(10,112)		7,149		0001
Purchased Call/S&P 500 INDEX/SPXB21BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/29/2027	1	1,342,644	6921	89,269			67,136		107,186			(22,164)		8,218		0001
Purchased Call/S&P 500 INDEX/SPX013JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	11/26/2027	1	997,630	6833	32,294			22,914		38,035			(8,062)		5,919		0001
Purchased Call/S&P 500 INDEX/SPX013HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/19/2027	1	1,088,000	6602.99	33,402			23,344		41,382			(8,305)		6,411		0001
Purchased Call/S&P 500 INDEX/SPX013ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/14/2027	1	1,037,146	6648	31,740			20,520		38,925			(7,881)		5,891		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/11/2028	1	2,194,073	6835	74,042			60,505		87,006			(13,602)		13,959		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/11/2028	1	1,138,430	6942	36,752			30,033		43,716			(6,751)		7,243		0001
Purchased Call/S&P 500 INDEX/SPXE052SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/09/2028	1	1,011,978	6792	34,723			29,469		41,536			(5,287)		6,584		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05V9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/26/2028	1	1,121,887	.6925		76,676		60,539		88,629			(16,198)		7,041		0001
Purchased Call/S&P 500 INDEX/SPXD05Z5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/18/2028	1	1,198,000	6909.51		75,234		62,037		89,479			(13,435)		7,667		0001
Purchased Call/S&P 500 INDEX/SPXD05U5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/20/2028	1	1,266,468	.6843		42,330		33,301		47,919			(9,062)		7,906		0001
Purchased Call/S&P 500 INDEX/SPXE050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2026	02/25/2028	1	1,312,819	.6946		52,419		43,671		61,196			(8,916)		8,451		0001
Purchased Call/S&P 500 INDEX/SPXE17WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/14/2028	1	1,257,000	6940.01		86,859		67,517		102,243			(19,686)		7,806		0001
Purchased Call/S&P 500 INDEX/SPXF17789	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	367,398	6506.48		26,489		22,892		34,299			(3,686)		2,415		0001
Purchased Call/S&P 500 INDEX/SPXE054SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/29/2028	1	1,378,000	6368.85		44,785		39,133		57,538			(5,804)		9,109		0001
Purchased Call/S&P 500 INDEX/SPXE17WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/07/2028	1	1,133,510	.6917		75,312		58,296		88,272			(17,316)		6,995		0001
Purchased Call/S&P 500 INDEX/SPXD05Z5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/18/2028	1	1,210,000	6909.51		39,083		32,227		45,250			(6,979)		7,744		0001
Purchased Call/S&P 500 INDEX/SPXE050SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/17/2028	1	1,191,403	.6847		67,568		55,853		79,961			(11,775)		7,618		0001
Purchased Call/S&P 500 INDEX/SPXB21D5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2026	03/24/2028	1	1,034,787	.6591		57,900		50,473		75,509			(7,625)		6,814		0001
Purchased Call/S&P 500 INDEX/SPXD05T9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/24/2028	1	1,289,000	6915.61		39,315		30,932		44,947			(8,498)		8,075		0001
Purchased Call/S&P 500 INDEX/SPXD05T9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2028	1	1,789,000	6915.61		109,129		85,894		128,567			(23,555)		11,217		0001
Purchased Call/S&P 500 INDEX/SPXB219SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/05/2026	12/31/2027	1	1,138,849	.6861		74,534		56,493		88,584			(18,094)		6,984		0001
Purchased Call/S&P 500 INDEX/SPX013S5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/20/2026	01/12/2028	1	1,259,601	.6964		36,626		28,487		43,929			(8,167)		7,808		0001
Purchased Call/S&P 500 INDEX/SPXP130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2026	03/03/2028	1	1,436,926	.6877		46,162		38,904		55,337			(7,409)		9,303		0001
Purchased Call/S&P 500 INDEX/SPX0130SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2027	1	1,291,803	6858.47		42,759		32,364		50,018			(10,513)		7,921		0001
Purchased Call/S&P 500 INDEX/SPX013TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/28/2028	1	1,143,307	.6971		74,546		59,307		88,221			(15,462)		7,187		0001
Purchased Call/S&P 500 INDEX/SPX013YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	03/01/2028	1	1,301,000	6878.88		41,242		34,453		47,469			(6,921)		8,409		0001
Purchased Call/S&P 500 INDEX/SPX0130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/11/2028	1	2,051,000	6966.28		136,597		104,887		160,637			(32,096)		12,702		0001
Purchased Call/S&P 500 INDEX/SPX013RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/14/2028	1	1,081,000	6940.01		34,592		26,889		39,280			(7,840)		6,713		0001
Purchased Call/S&P 500 INDEX/SPX013YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2026	02/18/2028	1	1,311,052	.6859		42,536		35,172		49,237			(7,403)		8,391		0001
Purchased Call/S&P 500 INDEX/SPX013TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/31/2028	1	1,927,000	6939.03		60,701		48,343		69,290			(12,539)		12,146		0001
Purchased Call/S&P 500 INDEX/SPXD05RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/14/2028	1	1,211,000	6926.6		39,842		30,757		45,861			(9,115)		7,520		0001
Purchased Call/S&P 500 INDEX/SPX013TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/28/2028	1	1,092,000	6939.03		75,785		60,293		88,781			(15,719)		6,865		0001
Purchased Call/S&P 500 INDEX/SPXD05Z5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/11/2028	1	1,168,772	.6835		74,467		60,853		89,744			(13,680)		7,436		0001
Purchased Call/S&P 500 INDEX/SPX013TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/28/2028	1	1,332,651	.6977		40,824		32,479		47,044			(8,468)		8,378		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/25/2028	1	2,687,000	6878.88		88,134		73,526		101,632			(14,891)		17,297		0001
Purchased Call/S&P 500 INDEX/SPXE052SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2028	1	1,547,000	6632.19		47,957		40,984		58,648			(7,131)		10,114		0001
Purchased Call/S&P 500 INDEX/SPX013QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/10/2028	1	1,597,000	6966.28		60,047		46,089		68,884			(14,129)		9,882		0001
Purchased Call/S&P 500 INDEX/SPX013QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2026	01/10/2028	1	1,096,021	6934		36,003		27,710		41,176			(8,320)		6,782		0001
Purchased Call/S&P 500 INDEX/SPXP13DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2028	1	2,011,000	7398.93		72,396		67,431		73,609			(5,235)		13,724		0001
Purchased Call/S&P 500 INDEX/SPXP136SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	03/31/2028	1	1,152,000	6582.69		36,749		32,390		45,016			(4,486)		7,627		0001
Purchased Call/S&P 500 INDEX/SPXB21FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/17/2028	1	1,520,173	7126.06		84,978		76,679		93,574			(8,602)		10,198		0001
Purchased Call/S&P 500 INDEX/SPXB21IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/02/2028	1	1,047,956	7565		56,213		54,505		56,714			(1,930)		7,272		0001
Purchased Call/S&P 500 INDEX/SPXP137SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/07/2028	1	985,061	6824.66		33,197		29,579		38,292			(3,734)		6,558		0001
Purchased Call/S&P 500 INDEX/SPXK00J8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2028	1	2,108,347	7165.08		75,901		69,237		81,884			(6,938)		14,240		0001
Purchased Call/S&P 500 INDEX/SPXK00NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/17/2028	1	1,287,000	7408.5		70,785		66,610		72,768			(4,442)		8,828		0001
Purchased Call/S&P 500 INDEX/SPXE059SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2028	1	1,698,000	7473.47		59,600		56,734		59,576			(3,171)		11,707		0001
Purchased Call/S&P 500 INDEX/SPXF17MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2026	06/20/2028	1	1,048,239	7510		58,958		58,552		61,346			(487)		7,366		0001
Purchased Call/S&P 500 INDEX/SPXP13JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/14/2028	1	1,092,000	7431.46		41,605		40,749		42,042			(1,022)		7,642		0001
Purchased Call/S&P 500 INDEX/SPXP138S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/10/2028	1	1,304,000	6816.89		38,598		34,457		44,574			(4,277)		8,701		0001
Purchased Call/S&P 500 INDEX/SPXP13HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/30/2028	1	1,139,717	7580.06		43,765		42,022		42,747			(1,913)		7,892		0001
Purchased Call/S&P 500 INDEX/SPXK00LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/05/2028	1	1,050,612	7337.11		66,819		62,119		70,113			(4,950)		7,144		0001
Purchased Call/S&P 500 INDEX/SPXP13ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2026	05/12/2028	1	1,037,000	7400.96		33,288		31,096		34,056			(2,231)		7,088		0001
Purchased Call/S&P 500 INDEX/SPXP13CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2028	1	1,003,000	7230.12		34,604		31,898		36,476			(2,832)		6,810		0001
Purchased Call/S&P 500 INDEX/SPXK00LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2026	05/10/2028	1	1,647,000	7398.93		95,855		89,281		98,577			(6,931)		11,240		0001
Purchased Call/S&P 500 INDEX/SPXP13MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/28/2028	1	1,075,000	7354.02		74,390		74,288		76,712			(406)		7,596		0001
Purchased Call/S&P 500 INDEX/SPXK000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2026	05/19/2028	1	971,922	7445.72		66,868		63,543		68,188			(3,669)		6,677		0001
Purchased Call/S&P 500 INDEX/SPXP138S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/10/2028	1	1,490,000	6816.89		81,205		72,493		95,982			(8,998)		9,942		0001
Purchased Call/S&P 500 INDEX/SPXP13JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2026	06/09/2028	1	1,116,000	7266.99		46,426		45,214		49,002			(1,272)		7,782		0001
Purchased Call/S&P 500 INDEX/SPXP13GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/26/2026	05/19/2028	1	1,449,843	7455		87,982		83,838		87,229			(4,253)		9,960		0001
Purchased Call/S&P 500 INDEX/SPXP13KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/21/2028	1	1,172,000	7500.58		42,778		42,309		42,339			(699)		8,242		0001
Purchased Call/S&P 500 INDEX/SPXP131SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2028	1	1,719,335	7383.74		63,787		61,862		65,048			(2,176)		11,973		0001
Purchased Call/S&P 500 INDEX/SPXP13KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/16/2028	1	1,120,435	7420		68,912		68,150		68,108			(1,134)		7,852		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/15/2028	1	1,734,000	7408.5		61,730		58,079		62,810			(3,885)		11,877		0001
Purchased Call/S&P 500 INDEX/SPXP13BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/03/2028	1	1,408,585	6581		93,590		83,451		108,013			(10,471)		9,348		0001
Purchased Call/S&P 500 INDEX/SPXE0573N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/29/2026	04/28/2028	1	1,288,839	7152		41,580		38,096		44,936			(3,531)		8,718		0001
Purchased Call/S&P 500 INDEX/SPXP139SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	04/13/2028	1	1,013,489	6847		37,462		33,552		41,423			(3,952)		6,778		0001
Purchased Call/S&P 500 INDEX/SPXX00N5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/12/2028	1	920,437	7419		56,490		53,135		57,888			(3,569)		6,291		0001
Purchased Call/S&P 500 INDEX/SPXP13MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/28/2028	1	1,477,000	7354.02		55,240		55,164		56,620			(301)		10,437		0001
Purchased Call/S&P 500 INDEX/SPXP138S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2028	1	1,436,000	6816.89		45,521		40,651		52,927			(5,030)		9,596		0001
Purchased Call/S&P 500 INDEX/SPXP13MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/23/2028	1	1,346,530	7358		81,074		80,963		82,884			(445)		9,482		0001
Purchased Call/S&P 500 INDEX/SPXP136SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/05/2028	1	1,646,000	6582.69		53,495		47,193		65,419			(6,486)		10,940		0001
Purchased Call/S&P 500 INDEX/SPXP131S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/01/2028	1	1,112,056	7586		38,077		36,665		36,796			(1,460)		7,711		0001
Purchased Call/S&P 500 INDEX/SPXP13BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/25/2028	1	1,620,000	7165.08		92,502		84,370		99,823			(8,467)		10,933		0001
Purchased Call/S&P 500 INDEX/SPXP13AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2028	1	2,182,000	7126.06		70,697		63,811		75,768			(7,137)		14,660		0001
Purchased Call/S&P 500 INDEX/SPXA21YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/02/2026	1	1,896,364	6279	75,941			213		134,304			(38,288)		702		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2025	08/07/2026	1	5,006,000	6340	185,222			18,984		301,175			(91,850)		8,076		0001
Purchased Call/S&P 500 INDEX/SPXA21YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/10/2026	1	2,522,679	6260	103,623			2,605		174,929			(52,100)		2,088		0001
Purchased Call/S&P 500 INDEX/SPXE17CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	695,055	6585	35,627			7,145		56,326			(17,863)		1,554		0001
Purchased Call/S&P 500 INDEX/SPXA21XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/02/2026	1	2,450,000	6279.35	147,735			412		287,676			(73,462)		907		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	1,165,867	6280	59,628			1,495		107,487			(29,896)		965		0001
Purchased Call/S&P 500 INDEX/SPXE17ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	9,090,003	6693.75	424,503			97,063		651,380			(210,507)		21,804		0001
Purchased Call/S&P 500 INDEX/SPXD17IISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	86,228	6225.52	5,881			113		12,372			(2,916)		64		0001
Purchased Call/S&P 500 INDEX/SPX915BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/06/2026	1	2,651,000	6279.35	116,909			1,610		202,637			(57,501)		1,699		0001
Purchased Call/S&P 500 INDEX/SPX915GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	11,070,000	6664.36	505,899			111,017		763,059			(251,560)		25,913		0001
Purchased Call/S&P 500 INDEX/SPX915FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/16/2026	1	11,802,000	6606.76	540,532			114,658		828,254			(268,044)		27,279		0001
Purchased Call/S&P 500 INDEX/SPXE171SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	1,162,321	6309.62	69,856			4,041		131,562			(34,641)		1,427		0001
Purchased Call/S&P 500 INDEX/SPXE175S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/07/2026	1	4,213,551	6389.45	245,229			25,204		449,316			(121,941)		6,798		0001
Purchased Call/S&P 500 INDEX/SPXE17BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	868,953	6495.15	42,666			8,110		69,990			(21,157)		1,903		0001
Purchased Call/S&P 500 INDEX/SPX915FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	9,442,000	6584.29	441,886			88,377		689,280			(219,729)		21,113		0001
Purchased Call/S&P 500 INDEX/SPXE17D90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	3,754,991	6631.96	81,483			17,832		117,257			(40,407)		8,790		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	5,023,000	6631.96	256,173			56,060		398,572			(127,034)		11,758		0001
Purchased Call/S&P 500 INDEX/SPX915FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	10,954,904	.6615	466,528			97,945		704,264			(231,982)		25,158		0001
Purchased Call/S&P 500 INDEX/SPX915FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/15/2026	1	4,400,000	6615.28	208,120			43,573		320,753			(103,205)		10,105		0001
Purchased Call/S&P 500 INDEX/SPX915CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	1,891,409	.6238	111,144			9,288		188,412			(55,726)		2,756		0001
Purchased Call/S&P 500 INDEX/SPX915CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	08/04/2026	1	4,459,000	6329.94	213,586			20,005		363,992			(105,915)		6,904		0001
Purchased Call/S&P 500 INDEX/SPXJ00LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	9,353,000	6481.5	406,856			73,460		653,887			(202,310)		19,886		0001
Purchased Call/S&P 500 INDEX/SPXE17ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	5,632,537	6693.75	243,889			55,765		369,951			(120,942)		13,510		0001
Purchased Call/S&P 500 INDEX/SPX915GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	2,993,000	6664.36	166,411			36,518		261,088			(82,748)		7,006		0001
Purchased Call/S&P 500 INDEX/SPXJ00GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2025	07/24/2026	1	3,425,000	6363.35	187,690			11,958		341,203			(93,074)		4,391		0001
Purchased Call/S&P 500 INDEX/SPX915ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	8,780,000	6584.29	381,930			76,386		586,802			(189,916)		19,633		0001
Purchased Call/S&P 500 INDEX/SPXE17C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2026	1	2,810,000	6584.29	161,013			33,267		268,962			(79,410)		6,411		0001
Purchased Call/S&P 500 INDEX/SPX915CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	2,214,494	.6238	93,649			7,826		147,322			(46,954)		3,227		0001
Purchased Call/S&P 500 INDEX/SPXA21YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	1	3,366,217	.6269	133,584			4,797		225,403			(66,425)		3,296		0001
Purchased Call/S&P 500 INDEX/SPXA21YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2025	07/10/2026	1	5,097,000	6280.46	126,915			3,164		203,476			(62,936)		4,218		0001
Purchased Call/S&P 500 INDEX/SPX915ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/28/2026	1	10,937,000	6501.86	514,039			82,817		827,325			(254,907)		21,986		0001
Purchased Call/S&P 500 INDEX/SPX915BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	2,151,000	6279.35	77,436			216		128,969			(38,505)		796		0001
Purchased Call/S&P 500 INDEX/SPXC05XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2025	07/22/2026	1	5,936,501	.6309	261,447			15,167		426,112			(130,005)		7,287		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	8,948,000	6481.5	223,700			40,390		338,967			(111,235)		19,025		0001
Purchased Call/S&P 500 INDEX/SPXE17BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/04/2026	1	1,989,636	.6502	82,106			14,825		134,029			(40,827)		4,230		0001
Purchased Call/S&P 500 INDEX/SPXE177SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2026	1	1,995,483	.6396	116,794			16,267		193,194			(58,236)		3,730		0001
Purchased Call/S&P 500 INDEX/SPXC05XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	963,222	.6363	48,351			3,098		83,743			(24,242)		1,235		0001
Purchased Call/S&P 500 INDEX/SPXE17BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2026	1	3,618,000	6532.04	47,396			9,270		68,319			(23,503)		8,034		0001
Purchased Call/S&P 500 INDEX/SPXE178SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/28/2026	1	2,182,000	6501.86	48,877			7,875		72,813			(24,238)		4,386		0001
Purchased Call/S&P 500 INDEX/SPX915E$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2025	09/11/2026	1	9,562,000	6587.47	447,502			89,252		697,467			(221,912)		21,381		0001
Purchased Call/S&P 500 INDEX/SPX915GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	6,866,000	6664.36	350,166			76,842		539,030			(174,121)		16,072		0001
Purchased Call/S&P 500 INDEX/SPXC05XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	8,138,286	.6363	354,513			22,649		581,990			(176,283)		10,434		0001
Purchased Call/S&P 500 INDEX/SPXE17A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2026	1	6,296,000	6448.26	278,913			49,175		448,219			(138,310)		13,284		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	2,230,000	6631.96	123,096			26,938		195,258			(61,042)		5,220		0001
Purchased Call/S&P 500 INDEX/SPXD17VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,296,000	6198.01	36,223					55,866			(17,963)		585		0001
Purchased Call/S&P 500 INDEX/SPXE177SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	2,442,000	6466.91	140,415			19,892		254,456			(69,822)		4,609		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	08/27/2025	08/27/2026	1	4,277,000	6481.4	195,887			30,759		320,831			(97,138)		8,525		0001
Purchased Call/S&P 500 INDEX/SPXC05XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/28/2025	07/24/2026	1	2,114,640	6389	75,250			4,821		123,601			(37,729)		2,711		0001
Purchased Call/S&P 500 INDEX/SPX915GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	4,081,000	6664.36	195,480			42,897		297,164			(97,203)		9,553		0001
Purchased Call/S&P 500 INDEX/SPX915GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	4,239,000	6664.36	253,916			55,720		406,025			(126,260)		9,923		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	08/27/2025	08/26/2026	1	4,972,308	6466	212,667			32,899		340,948			(105,749)		9,825		0001
Purchased Call/S&P 500 INDEX/SPX915CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	1,549,119	6339	80,281			6,709		143,987			(40,252)		2,257		0001
Purchased Call/S&P 500 INDEX/SPXC05XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2025	07/21/2026	1	253,087	6306	12,290			679		21,388			(6,111)		304		0001
Purchased Call/S&P 500 INDEX/SPXC05WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/15/2025	07/14/2026	1	1,548,334	6269	84,593			3,038		155,777			(42,064)		1,516		0001
Purchased Call/S&P 500 INDEX/SPX915FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	2,257,000	6584.29	108,336			21,667		169,351			(53,870)		5,047		0001
Purchased Call/S&P 500 INDEX/SPXD17YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	1,968,000	6259.75	70,848			2,342		117,696			(34,941)		1,857		0001
Purchased Call/S&P 500 INDEX/SPXD17XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	3,325,791	6263	112,328			2,496		182,250			(55,855)		2,611		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/05/2025	08/05/2026	1	7,600,000	6299.19	350,360			33,781		594,471			(173,740)		11,934		0001
Purchased Call/S&P 500 INDEX/SPXD17WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/01/2026	1	1,877,997	6198	65,351					105,986			(32,496)		491		0001
Purchased Call/S&P 500 INDEX/SPX915GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	5,847,000	6664.36	336,203			73,778		532,467			(167,178)		13,687		0001
Purchased Call/S&P 500 INDEX/SPXE17CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/16/2025	09/16/2026	1	4,347,000	6606.76	163,882			34,763		248,744			(81,267)		10,048		0001
Purchased Call/S&P 500 INDEX/SPX915GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	2,090,000	6604.72	109,307			26,040		169,891			(54,204)		5,102		0001
Purchased Call/S&P 500 INDEX/SPXE178S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	5,381,000	6465.94	137,216			21,168		208,654			(68,044)		10,632		0001
Purchased Call/S&P 500 INDEX/SPXD17YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	5,636,934	6263	241,173			5,359		407,596			(119,924)		4,426		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	08/01/2025	08/03/2026	1	3,619,000	6238.01	133,541			12,140		219,211			(65,861)		5,523		0001
Purchased Call/S&P 500 INDEX/SPXC05YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/30/2025	07/29/2026	1	2,688,503	6371	104,863			8,111		174,765			(52,143)		3,789		0001
Purchased Call/S&P 500 INDEX/SPXD17YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,399,000	6259.75	261,741			6,544		503,831			(130,151)		3,641		0001
Purchased Call/S&P 500 INDEX/SPXE178SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	3,346,000	6587.47	44,167			8,809		62,721			(21,902)		7,482		0001
Purchased Call/S&P 500 INDEX/SPXE179S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	3,549,000	6460.26	172,481			27,866		285,822			(85,767)		7,134		0001
Purchased Call/S&P 500 INDEX/SPX915GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	3,281,900	6600	185,154			40,117		287,571			(92,068)		7,634		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,142,000	6370.86	65,759			5,072		104,508			(32,609)		3,019		0001
Purchased Call/S&P 500 INDEX/SPXE17F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	09/25/2026	1	6,867,000	6604.72	299,401			71,325		459,265			(148,470)		16,763		0001
Purchased Call/S&P 500 INDEX/SPX915BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	3,960,639	6227	173,882			484		287,269			(86,464)		1,466		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/03/2025	09/03/2026	1	5,525,000	6448.26	139,783			24,645		210,163			(69,317)		11,658		0001
Purchased Call/S&P 500 INDEX/SPX915DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/07/2026	1	1,456,795	6389	85,051			8,815		142,209			(42,881)		2,350		0001
Purchased Call/S&P 500 INDEX/SPX915DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/14/2026	1	9,781,000	6468.54	458,729			55,912		759,616			(227,479)		17,172		0001
Purchased Call/S&P 500 INDEX/SPXE177SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	427,473	6370	23,167			3,282		36,649			(11,520)		807		0001
Purchased Call/S&P 500 INDEX/SPXE177SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	4,508,000	6439.32	213,679			32,376		355,654			(105,961)		8,829		0001
Purchased Call/S&P 500 INDEX/SPXD17XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	3,872,273	6226	166,304			3,216		280,033			(82,695)		2,866		0001
Purchased Call/S&P 500 INDEX/SPX915DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2026	1	6,267,000	6411.37	273,241			36,884		445,054			(135,498)		11,598		0001
Purchased Call/S&P 500 INDEX/SPX915FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/16/2026	1	4,452,000	6606.76	194,107			41,174		294,331			(96,256)		10,290		0001
Purchased Call/S&P 500 INDEX/SPXC05X$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	3,290,150	6389	130,733			8,376		219,041			(65,547)		4,218		0001
Purchased Call/S&P 500 INDEX/SPXE171SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	632,427	6297	31,414			1,400		54,327			(15,750)		682		0001
Purchased Call/S&P 500 INDEX/SPXE170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	2,672,000	6296.79	77,755			4,070		123,489			(38,348)		3,127		0001
Purchased Call/S&P 500 INDEX/SPX915FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/14/2026	1	4,545,000	6584.29	270,882			55,967		447,480			(133,596)		10,370		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	2,290,000	6238.01	128,698			11,700		230,745			(63,472)		3,495		0001
Purchased Call/S&P 500 INDEX/SPX915FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/16/2026	1	3,437,854	6611	192,509			41,290		301,354			(95,989)		7,946		0001
Purchased Call/S&P 500 INDEX/SPX915HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	6,876,230	6644	293,216			70,241		432,980			(147,014)		16,785		0001
Purchased Call/S&P 500 INDEX/SPX915C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/31/2026	1	4,801,000	6339.39	265,975			22,103		470,431			(131,895)		6,996		0001
Purchased Call/S&P 500 INDEX/SPX915BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/06/2026	1	3,595,000	6279.35	202,758			2,793		380,746			(99,726)		2,305		0001
Purchased Call/S&P 500 INDEX/SPXD057S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	2,695,706	6643.7	58,497			14,342		83,351			(28,850)		6,693		0001
Purchased Call/S&P 500 INDEX/SPXD17YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	7,090,639	6280	296,419			7,410		513,277			(147,395)		5,868		0001
Purchased Call/S&P 500 INDEX/SPXE171SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/21/2026	1	3,472,000	6305.6	97,563			5,375		155,184			(48,381)		4,164		0001
Purchased Call/S&P 500 INDEX/SPX915CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2025	07/02/2026	1	7,390,795	6279	298,146			833		536,333			(149,901)		2,735		0001
Purchased Call/S&P 500 INDEX/SPXD17WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	3,572,000	6229.98	166,098			2,745		290,689			(82,366)		2,473		0001
Purchased Call/S&P 500 INDEX/SPXJ00QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	09/30/2025	08/14/2026	1	3,325,000	6700	243,900			33,961		422,289			(138,824)		5,837		0001
Purchased Call/S&P 500 INDEX/SPXE178SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	8,590,053	6439	482,628			73,327		823,780			(239,988)		16,823		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	2,831,000	6631.96	167,878			36,738		270,960			(83,249)		6,627		0001
Purchased Call/S&P 500 INDEX/SPX915B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/06/2026	1	3,693,000	6279.35	174,679			2,406		308,115			(85,915)		2,367		0001
Purchased Call/S&P 500 INDEX/SPXN13V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	4,412,994	6339.39	58,252			4,841		87,102			(28,886)		6,430		0001
Purchased Call/S&P 500 INDEX/SPX915FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	141,033	.6600	7,252			1,571		11,046			(3,606)		328		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	5,210,000	6225.52	315,205			6,078		610,827			(156,307)		3,857		0001
Purchased Call/S&P 500 INDEX/SPX915HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	5,733,513	.6644	230,041			55,107		336,614			(115,339)		13,996		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	4,135,000	6238.01	176,565			14,714		295,256			(87,797)		6,025		0001
Purchased Call/S&P 500 INDEX/SPXE172$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	3,920,000	6358.91	98,784			5,987		155,404			(48,986)		4,920		0001
Purchased Call/S&P 500 INDEX/SPXD057$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	4,061,000	6643.7	172,186			42,217		260,546			(84,920)		10,083		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	3,962,542	.6330	217,867			20,463		401,440			(108,335)		6,135		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	3,232,000	6299.19	119,907			11,561		195,002			(59,461)		5,075		0001
Purchased Call/S&P 500 INDEX/SPXE17C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	5,310,549	.6532	234,388			46,227		355,432			(116,550)		11,793		0001
Purchased Call/S&P 500 INDEX/SPXE178$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	743,044	.6439	38,033			5,779		63,116			(18,912)		1,455		0001
Purchased Call/S&P 500 INDEX/SPX915G$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	3,526,000	6604.72	157,965			37,632		238,067			(78,333)		8,607		0001
Purchased Call/S&P 500 INDEX/SPXD17X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	1,699,567	.6226	64,433			1,246		106,021			(32,040)		1,258		0001
Purchased Call/S&P 500 INDEX/SPX915G$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	3,329,244	.6632	187,728			41,196		290,256			(93,348)		7,793		0001
Purchased Call/S&P 500 INDEX/SPX915C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2025	07/02/2026	1	3,685,978	.6279	140,563			393		248,712			(70,672)		1,364		0001
Purchased Call/S&P 500 INDEX/SPXE17E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	4,312,000	6637.97	216,031			50,586		338,772			(107,128)		10,465		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/24/2025	07/24/2026	1	4,589,000	6363.35	210,635			13,420		361,991			(104,452)		5,884		0001
Purchased Call/S&P 500 INDEX/SPXE17A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/02/2026	1	2,213,361	.6416	130,234			22,854		210,534			(64,938)		4,634		0001
Purchased Call/S&P 500 INDEX/SPXE17C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/15/2026	1	2,606,000	6615.28	148,803			31,154		245,605			(73,790)		5,985		0001
Purchased Call/S&P 500 INDEX/SPXE17A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/03/2026	1	1,508,893	.6448	55,191			9,812		83,314			(27,444)		3,184		0001
Purchased Call/S&P 500 INDEX/SPXE17989	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	2,481,000	6460.26	91,301			15,385		143,273			(45,028)		5,113		0001
Purchased Call/S&P 500 INDEX/SPX915B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	1,577,451	.6227	86,882			242		152,383			(43,202)		584		0001
Purchased Call/S&P 500 INDEX/SPX915C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	08/04/2026	1	4,828,000	6329.94	222,571			20,847		375,845			(110,371)		7,475		0001
Purchased Call/S&P 500 INDEX/SPXC05X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2026	1	10,010,000	6370.86	461,461			35,595		785,640			(228,834)		14,108		0001
Purchased Call/S&P 500 INDEX/SPXE171$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	2,166,292	.6297	113,988			5,066		204,357			(56,681)		2,338		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	3,736,568	.6238	167,744			14,018		266,670			(84,104)		5,445		0001
Purchased Call/S&P 500 INDEX/SPX915ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/21/2026	1	9,682,000	6370.17	458,927			64,835		755,752			(227,577)		18,272		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	6,924,954	.6330	289,965			27,234		492,533			(144,186)		10,722		0001
Purchased Call/S&P 500 INDEX/SPXC05YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2026	1	2,869,668	.6363	114,216			9,201		185,623			(56,794)		4,114		0001
Purchased Call/S&P 500 INDEX/SPX915GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	4,374,000	6661.21	190,706			47,283		280,929			(94,569)		10,920		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	4,648,000	6299.19	264,471			25,500		478,341			(131,149)		7,299		0001
Purchased Call/S&P 500 INDEX/SPX915GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	7,821,000	6661.21	366,805			90,943		548,071			(181,895)		19,526		0001
Purchased Call/S&P 500 INDEX/SPX915GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	4,137,000	6604.72	251,116			59,823		404,235			(124,526)		10,099		0001
Purchased Call/S&P 500 INDEX/SPXD17WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	2,935,000	6227.42	157,903			439		290,289			(78,303)		1,086		0001
Purchased Call/S&P 500 INDEX/SPXE172SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	1,684,669	.6310	65,041			3,773		104,303			(32,342)		2,068		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	5,341,713	.6299	218,530			21,129		349,122			(108,664)		8,388		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	3,118,980	.6339	118,036			9,836		214,360			(58,694)		4,545		0001
Purchased Call/S&P 500 INDEX/SPXE179S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	2,497,000	6460.26	63,174			10,645		95,298			(31,157)		5,146		0001
Purchased Call/S&P 500 INDEX/SPXE179S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	6,621,000	6460.26	372,100			60,116		642,813			(185,028)		13,310		0001
Purchased Call/S&P 500 INDEX/SPXN13V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	1,680,789	6339.39	28,573			2,375		43,106			(14,169)		2,449		0001
Purchased Call/S&P 500 INDEX/SPXE177ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	1,490,620	.6370	64,741			9,197		99,571			(32,460)		2,813		0001
Purchased Call/S&P 500 INDEX/SPXE17AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	4,369,068	6502.08	97,867			17,622		144,704			(48,531)		9,289		0001
Purchased Call/S&P 500 INDEX/SPXD17VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,608,049	6198.01	54,247					84,709			(26,901)		682		0001
Purchased Call/S&P 500 INDEX/SPXO133SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	3,539,000	6600.35	46,361			9,962		65,801			(22,990)		8,232		0001
Purchased Call/S&P 500 INDEX/SPXO133$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	2,228,760	6606.76	41,009			8,699		58,855			(20,336)		5,151		0001
Purchased Call/S&P 500 INDEX/SPXC05XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	1	1,759,718	.6390	85,340			6,365		149,288			(42,435)		2,437		0001
Purchased Call/S&P 500 INDEX/SPXC05YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	12,772,000	6238.01	591,344			49,279		1,005,298			(294,047)		18,611		0001
Purchased Call/S&P 500 INDEX/SPX915DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2026	1	4,345,542	.6467	183,893			21,965		299,519			(91,441)		7,544		0001
Purchased Call/S&P 500 INDEX/SPX915ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/28/2026	1	6,784,000	6501.86	295,782			47,654		469,108			(146,676)		13,637		0001
Purchased Call/S&P 500 INDEX/SPXJ00PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/24/2025	07/29/2026	1	3,330,000	.6900	180,260			16,494		317,039			(105,932)		4,693		0001
Purchased Call/S&P 500 INDEX/SPX915FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	1,353,812	.6615	68,066			14,290		105,900			(33,846)		3,109		0001
Purchased Call/S&P 500 INDEX/SPXC05ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	3,955,891	.6299	137,149			13,260		213,991			(68,198)		6,212		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05U\ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2025	07/14/2026	1	6,726,165	.6269	224,633			8,067		367,769			(111,699)		6,586		0001
Purchased Call/S&P 500 INDEX/SPX915ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	636,186	.6481	32,613			5,178		52,524			(16,217)		1,268		0001
Purchased Call/S&P 500 INDEX/SPXC05Z\G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	07/31/2026	1	2,170,827	.6238	90,960			7,622		144,378			(45,733)		3,163		0001
Purchased Call/S&P 500 INDEX/SPX915FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/15/2026	1	4,296,000	6615.28	195,898			41,014		299,378			(97,144)		9,866		0001
Purchased Call/S&P 500 INDEX/SPXD057$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	2,725,000	6643.7	123,170			30,199		188,275			(60,746)		6,766		0001
Purchased Call/S&P 500 INDEX/SPXD17XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	3,194,566	6280.46	70,600			1,760		111,522			(35,010)		2,644		0001
Purchased Call/S&P 500 INDEX/SPX915G$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	10,992,000	6604.72	515,525			122,812		786,230			(255,644)		26,832		0001
Purchased Call/S&P 500 INDEX/SPX915ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	7,984,048	.6449	328,602			43,572		549,363			(163,398)		14,627		0001
Purchased Call/S&P 500 INDEX/SPXE17D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	2,246,000	6664.36	97,701			22,070		148,878			(48,185)		5,355		0001
Purchased Call/S&P 500 INDEX/SPXJ00KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/28/2025	08/28/2026	1	3,723,000	6501.86	101,638			16,375		153,866			(50,401)		7,484		0001
Purchased Call/S&P 500 INDEX/SPXD17XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/07/2026	1	1,763,084	.6230	93,432			1,553		167,272			(46,588)		1,221		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2025	08/21/2026	1	4,716,000	6466.91	194,299			27,526		314,153			(96,616)		8,900		0001
Purchased Call/S&P 500 INDEX/SPXE173SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	1,845,372	.6363	70,963			4,534		114,077			(35,287)		2,366		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	967,488	.6330	47,999			4,508		85,201			(23,868)		1,498		0001
Purchased Call/S&P 500 INDEX/SPXE174SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	2,346,002	6345.06	38,240			3,792		57,669			(18,963)		3,735		0001
Purchased Call/S&P 500 INDEX/SPX915DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/11/2026	1	319,382	.6373	17,311			1,966		27,793			(8,632)		542		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	1,832,632	6225.52	99,512			1,919		183,826			(49,347)		1,357		0001
Purchased Call/S&P 500 INDEX/SPXE173SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	2,168,000	6388.64	129,863			8,297		245,053			(64,575)		2,780		0001
Purchased Call/S&P 500 INDEX/SPX915FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/15/2026	1	4,123,000	6615.28	174,403			36,514		263,815			(86,485)		9,469		0001
Purchased Call/S&P 500 INDEX/SPX915BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	11,284,000	6279.35	488,597			1,361		845,703			(242,956)		4,176		0001
Purchased Call/S&P 500 INDEX/SPXD17XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	3,759,000	6280.46	211,632			5,276		398,781			(104,946)		3,111		0001
Purchased Call/S&P 500 INDEX/SPXD17W\ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	2,872,021	.6230	107,312			1,779		179,088			(53,361)		1,989		0001
Purchased Call/S&P 500 INDEX/SPXC05XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	6,331,142	.6389	266,708			17,087		452,448			(133,723)		8,117		0001
Purchased Call/S&P 500 INDEX/SPXE179SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	3,378,716	.6460	130,243			21,101		215,618			(65,483)		6,792		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/27/2026	1	2,465,000	6481.4	138,533			21,753		240,691			(68,697)		4,913		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	08/03/2026	1	2,385,000	6238.01	69,881			6,353		111,712			(34,464)		3,640		0001
Purchased Call/S&P 500 INDEX/SPX915GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	5,077,000	6604.72	233,034			55,515		352,994			(115,559)		12,393		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	6,179,445	.6481	347,223			55,130		573,928			(172,658)		12,316		0001
Purchased Call/S&P 500 INDEX/SPXC05X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	563,204	.6389	30,252			1,938		55,204			(15,168)		722		0001
Purchased Call/S&P 500 INDEX/SPX915D$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2026	1	7,081,000	6411.37	387,331			52,284		669,605			(192,074)		13,104		0001
Purchased Call/S&P 500 INDEX/SPXD17X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,077,000	6280.46	103,642			2,584		186,305			(51,395)		1,719		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2025	08/24/2026	1	1,975,761	.6466.91	49,987			7,436		75,912			(24,653)		3,835		0001
Purchased Call/S&P 500 INDEX/SPX915C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/30/2026	1	11,115,986	.6363	477,333			38,452		788,507			(237,355)		15,934		0001
Purchased Call/S&P 500 INDEX/SPXE178S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	5,848,000	6465.94	318,716			49,168		548,893			(158,048)		11,555		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	2,266,000	6238.01	115,113			9,593		200,338			(57,240)		3,302		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/03/2025	07/02/2026	1	2,935,000	6279.35	161,425			450		300,597			(80,269)		1,086		0001
Purchased Call/S&P 500 INDEX/SPX915F$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	7,733,262	.6615	426,007			89,438		676,961			(211,833)		17,760		0001
Purchased Call/S&P 500 INDEX/SPXE178S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	5,833,000	6465.94	267,735			41,303		439,423			(132,767)		11,525		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	3,000,675	.6371	100,723			7,791		163,813			(50,085)		4,229		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	07/10/2026	1	4,175,000	6280.46	180,360			4,497		312,238			(89,439)		3,455		0001
Purchased Call/S&P 500 INDEX/SPXE171$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	2,926,000	6296.79	131,963			6,907		225,018			(65,082)		3,425		0001
Purchased Call/S&P 500 INDEX/SPXE176SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	3,623,000	6370.17	215,569			30,454		384,476			(106,898)		6,837		0001
Purchased Call/S&P 500 INDEX/SPXE173S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	6,535,000	6388.64	292,768			18,705		499,084			(145,580)		8,379		0001
Purchased Call/S&P 500 INDEX/SPXE17A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	1,879,000	6502.08	96,581			17,390		159,503			(47,893)		3,995		0001
Purchased Call/S&P 500 INDEX/SPX915D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2026	1	3,752,000	6411.37	139,950			18,891		221,617			(69,400)		6,943		0001
Purchased Call/S&P 500 INDEX/SPXE171$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/17/2026	1	3,274,370	.6297	134,774			6,023		224,250			(67,761)		3,533		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	2,872,431	.6299	165,327			15,985		286,755			(82,209)		4,510		0001
Purchased Call/S&P 500 INDEX/SPXE17A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	2,114,000	6502.08	126,840			22,838		220,501			(62,899)		4,495		0001
Purchased Call/S&P 500 INDEX/SPXE175$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	3,781,000	6466.58	218,920			25,933		395,012			(108,560)		6,564		0001
Purchased Call/S&P 500 INDEX/SPXE172SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	6,884,000	6363.35	324,236			20,658		559,766			(160,786)		8,826		0001
Purchased Call/S&P 500 INDEX/SPXN13YS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	2,534,000	6449.15	59,549			7,874		90,641			(29,530)		4,642		0001
Purchased Call/S&P 500 INDEX/SPXE179$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	4,038,000	6460.26	238,242			40,146		418,426			(117,498)		8,321		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/12/2026	1	2,584,750	.6446	108,543			12,699		175,243			(54,122)		4,436		0001
Purchased Call/S&P 500 INDEX/SPXE172S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	3,599,143	.6359	146,385			8,946		241,224			(72,790)		4,517		0001
Purchased Call/S&P 500 INDEX/SPX0134$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	3,536,787	6600.35	77,809			16,719		112,649			(38,585)		8,227		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/14/2026	1	3,245,695	.6453	123,974			15,237		206,383			(62,332)		5,698		0001
Purchased Call/S&P 500 INDEX/SPX915E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	5,269,378	.6481	214,941			34,127		331,451			(106,880)		10,503		0001
Purchased Call/S&P 500 INDEX/SPXE171$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	6,813,141	.6297	293,503			13,081		490,172			(147,158)		7,352		0001
Purchased Call/S&P 500 INDEX/SPXC05X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	5,696,000	6389.77	286,509			21,311		502,067			(142,077)		7,888		0001
Purchased Call/S&P 500 INDEX/SPXO130$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	7,201,934	6460.26	160,603			27,063		240,653			(79,208)		14,841		0001
Purchased Call/S&P 500 INDEX/SPXO131$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	1,050,563	6502.08	9,455			1,702		13,505			(4,689)		2,234		0001
Purchased Call/S&P 500 INDEX/SPXE171$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/16/2026	1	2,881,302	.6264	123,643			5,166		204,052			(61,651)		3,016		0001
Purchased Call/S&P 500 INDEX/SPX915E$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/21/2026	1	3,242,000	6370.17	164,369			23,221		274,968			(81,509)		6,118		0001
Purchased Call/S&P 500 INDEX/SPXD056$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	5,485,302	.6657	230,473			53,480		355,888			(114,603)		13,235		0001
Purchased Call/S&P 500 INDEX/SPXE17A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/31/2026	1	2,047,902	.6460	77,006			13,012		126,698			(38,397)		4,220		0001
Purchased Call/S&P 500 INDEX/SPXO132$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	2,657,000	6481.5	55,266			9,979		81,895			(27,481)		5,649		0001
Purchased Call/S&P 500 INDEX/SPXO135$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	6,539,840	6664.36	139,299			30,568		200,121			(69,267)		15,309		0001
Purchased Call/S&P 500 INDEX/SPXN13X$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	9,583,660	6389.45	125,546			13,834		187,783			(61,918)		16,060		0001
Purchased Call/S&P 500 INDEX/SPXN13T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	2,159,742	6363.35	45,571			2,903		70,593			(22,598)		2,769		0001
Purchased Call/S&P 500 INDEX/SPX915E$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/21/2026	1	6,916,000	6370.17	319,519			45,140		524,140			(158,447)		13,052		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	1	3,003,003	6449.8	59,760			7,304		90,354			(29,716)		5,272		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	4,568,000	6243.76	168,102			6,483		277,492			(83,360)		4,630		0001
Purchased Call/S&P 500 INDEX/SPX915H$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	8,736,466	.6644	483,381			115,796		749,420			(242,360)		21,326		0001
Purchased Call/S&P 500 INDEX/SPXO130$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	7,882,000	6460.26	198,626			32,090		300,951			(98,768)		15,845		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/03/2025	07/02/2026	1	2,830,000	6279.35	158,197			441		296,909			(78,664)		1,047		0001
Purchased Call/S&P 500 INDEX/SPX915D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2026	1	85,258	.6456	4,304			514		7,230			(2,140)		148		0001
Purchased Call/S&P 500 INDEX/SPXO131$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/03/2025	09/03/2026	1	3,954,768	6448.26	37,966			6,694		54,890			(18,827)		8,345		0001
Purchased Call/S&P 500 INDEX/SPXE173$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	5,785,000	6388.64	252,805			16,151		427,737			(125,708)		7,417		0001
Purchased Call/S&P 500 INDEX/SPXO130$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	3,515,199	6460.26	32,691			5,282		47,315			(16,256)		7,066		0001
Purchased Call/S&P 500 INDEX/SPXN13X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	3,100,819	6466.58	61,396			7,273		93,307			(30,446)		5,383		0001
Purchased Call/S&P 500 INDEX/SPXN13S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	2,509,000	6296.79	63,478			3,323		99,763			(31,306)		2,937		0001
Purchased Call/S&P 500 INDEX/SPXN13T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	3,133,338	6388.64	62,353			3,984		96,175			(31,005)		4,017		0001
Purchased Call/S&P 500 INDEX/SPXO133$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	7,407,000	6584.29	186,656			37,331		275,073			(92,815)		16,563		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0133S\X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	4,114,043	6600.35	38,261			8,221		53,684			(18,973)		9,570		0001
Purchased Call/S&P 500 INDEX/SPXE170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	5,285,000	6296.79	299,660			13,318		549,725			(149,007)		5,703		0001
Purchased Call/S&P 500 INDEX/SPXE179S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	9,941,000	6460.26	457,286			73,879		747,285			(227,387)		19,984		0001
Purchased Call/S&P 500 INDEX/SPXN13Y\0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	3,225,000	6449.15	42,570			5,629		62,596			(21,110)		5,908		0001
Purchased Call/S&P 500 INDEX/SPX0135$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	3,778,991	6693.75	49,505			11,319		69,049			(24,549)		9,064		0001
Purchased Call/S&P 500 INDEX/SPX915H$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	1,279,703	.6644	64,464			15,443		98,073			(32,321)		3,124		0001
Purchased Call/S&P 500 INDEX/SPXE178$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	4,077,000	6465.94	152,888			23,586		241,990			(75,815)		8,056		0001
Purchased Call/S&P 500 INDEX/SPX0132S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	1,732,502	6481.5	33,437			6,037		49,333			(16,627)		3,684		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/28/2026	1	1,255,668	.6390	61,943			4,633		111,788			(30,886)		1,739		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	3,041,000	6263.7	111,605			4,612		183,056			(55,344)		3,183		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/18/2026	1	3,521,236	.6449	144,652			19,233		244,660			(72,127)		6,451		0001
Purchased Call/S&P 500 INDEX/SPXE176G8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	4,428,669	6395.78	58,458			8,052		86,071			(28,989)		8,277		0001
Purchased Call/S&P 500 INDEX/SPXE17A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	3,419,000	6448.26	45,131			7,957		65,395			(22,380)		7,214		0001
Purchased Call/S&P 500 INDEX/SPXE175$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2025	08/17/2026	1	3,675,000	6449.8	129,360			16,749		205,216			(63,799)		6,663		0001
Purchased Call/S&P 500 INDEX/SPXE179$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	3,351,000	6460.26	185,310			29,939		318,184			(92,146)		6,736		0001
Purchased Call/S&P 500 INDEX/SPXE170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	2,573,567	.6244	137,277			5,309		241,888			(68,262)		2,609		0001
Purchased Call/S&P 500 INDEX/SPX915G$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2025	09/18/2026	1	929,735	.6664	47,990			10,590		74,818			(24,128)		2,176		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	3,100,000	6238.01	143,530			13,048		243,675			(70,787)		4,731		0001
Purchased Call/S&P 500 INDEX/SPXN13T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	2,496,000	6388.64	44,429			2,839		67,978			(22,092)		3,200		0001
Purchased Call/S&P 500 INDEX/SPX0133$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	7,174,274	6584.29	93,983			18,797		134,438			(46,733)		16,042		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	6,020,000	6238.01	264,278			22,023		444,529			(131,413)		8,772		0001
Purchased Call/S&P 500 INDEX/SPXE177S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	3,139,000	6466.91	150,358			22,367		249,902			(74,155)		6,092		0001
Purchased Call/S&P 500 INDEX/SPXE175$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	3,626,000	6466.58	165,708			19,629		277,208			(82,173)		6,295		0001
Purchased Call/S&P 500 INDEX/SPX0137$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	9,630,537	6643.7	126,160			30,138		176,690			(62,733)		23,509		0001
Purchased Call/S&P 500 INDEX/SPXE174$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2025	07/31/2026	1	2,752,323	6339.39	61,927			5,146		94,988			(30,709)		4,011		0001
Purchased Call/S&P 500 INDEX/SPXE173$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	2,253,000	6388.64	82,910			5,938		135,568			(40,890)		3,064		0001
Purchased Call/S&P 500 INDEX/SPXD17W\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	3,616,646	6225.52	79,205			1,527		124,586			(39,277)		2,677		0001
Purchased Call/S&P 500 INDEX/SPX915G$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	2,619,000	6661.21	156,092			38,701		244,943			(77,405)		6,539		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915F$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	3,064,000	6584.29	156,570			31,314		248,283			(77,855)		6,851		0001
Purchased Call/S&P 500 INDEX/SPXE174$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	4,958,000	.6340	217,160			22,257		362,286			(107,688)		7,999		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	7,511,000	6299.19	328,982			31,720		551,351			(163,139)		11,794		0001
Purchased Call/S&P 500 INDEX/SPXE178$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	2,502,000	6501.86	146,617			23,622		256,287			(72,706)		5,030		0001
Purchased Call/S&P 500 INDEX/SPXE174$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	2,665,155	.6340	43,442			4,453		65,472			(21,542)		4,300		0001
Purchased Call/S&P 500 INDEX/SPXE176$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	5,782,000	6466.91	165,943			23,509		270,118			(82,516)		10,912		0001
Purchased Call/S&P 500 INDEX/SPX0132$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2025	09/10/2026	1	5,456,392	6532.04	113,493			22,198		166,518			(56,280)		12,117		0001
Purchased Call/S&P 500 INDEX/SPXE178$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	4,514,000	6460.26	191,845			30,994		308,708			(95,395)		9,074		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	1,042,936	.6260	51,579			1,293		90,018			(25,861)		863		0001
Purchased Call/S&P 500 INDEX/SPX0130$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	3,861,000	6481.4	50,579			7,942		74,102			(25,082)		7,696		0001
Purchased Call/S&P 500 INDEX/SPX0133$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,858,000	6584.29	46,300			9,260		66,804			(23,023)		6,391		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	2,571,000	6339.39	110,296			9,166		182,823			(54,695)		3,746		0001
Purchased Call/S&P 500 INDEX/SPXN13X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	3,135,000	6466.58	111,293			13,183		178,138			(55,189)		5,442		0001
Purchased Call/S&P 500 INDEX/SPX0135$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	2,493,000	6664.36	69,056			15,154		100,626			(34,338)		5,836		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2026	1	2,679,953	.6411	104,345			14,124		169,789			(51,886)		4,959		0001
Purchased Call/S&P 500 INDEX/SPX915GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	1,803,089	.6605	74,646			17,882		107,501			(37,427)		4,401		0001
Purchased Call/S&P 500 INDEX/SPXD17V$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,488,000	6198.01	55,234					87,028			(27,390)		651		0001
Purchased Call/S&P 500 INDEX/SPX0133$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	2,254,000	6606.76	54,321			11,523		78,974			(26,937)		5,210		0001
Purchased Call/S&P 500 INDEX/SPX0137$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	4,029,004	6661.21	41,096			10,189		57,125			(20,379)		10,059		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2026	1	6,006,000	6411.37	153,153			20,674		235,296			(75,947)		11,115		0001
Purchased Call/S&P 500 INDEX/SPXD17X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	3,604,576	.6226	145,873			2,821		242,767			(72,536)		2,668		0001
Purchased Call/S&P 500 INDEX/SPX0131$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	2,958,000	6415.54	68,626			11,910		103,160			(34,031)		6,193		0001
Purchased Call/S&P 500 INDEX/SPXE179$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	3,242,000	6460.26	147,511			24,857		240,368			(72,751)		6,681		0001
Purchased Call/S&P 500 INDEX/SPX915E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2025	09/11/2026	1	8,206,000	6587.47	375,014			74,795		581,816			(185,966)		18,349		0001
Purchased Call/S&P 500 INDEX/SPX915F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	13,567,000	6584.29	618,655			123,731		962,708			(307,628)		30,337		0001
Purchased Call/S&P 500 INDEX/SPX0130$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	2,475,648	6481.4	40,106			6,298		59,311			(19,888)		4,934		0001
Purchased Call/S&P 500 INDEX/SPXN13X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2025	08/11/2026	1	1,595,447	6373.45	15,316			1,730		22,672			(7,595)		2,706		0001
Purchased Call/S&P 500 INDEX/SPXE179$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	09/02/2026	1	2,955,000	6415.54	134,748			23,386		218,375			(66,820)		6,187		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915D$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/12/2026	1	4,582,935	.6446	196,755			22,828		317,716			(97,837)		7,865		0001
Purchased Call/S&P 500 INDEX/SPX915D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/14/2026	1	2,945,000	6468.54	128,108			15,614		208,876			(63,527)		5,170		0001
Purchased Call/S&P 500 INDEX/SPXE17A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	09/03/2025	09/02/2026	1	5,498,118	.6416	237,286			41,296		378,527			(117,991)		11,511		0001
Purchased Call/S&P 500 INDEX/SPXE170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	07/17/2025	07/16/2026	1	2,680,864	.6264	98,975			4,124		157,996			(49,216)		2,806		0001
Purchased Call/S&P 500 INDEX/SPXN13T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	4,671,000	6388.64	126,117			8,057		198,686			(62,712)		5,989		0001
Purchased Call/S&P 500 INDEX/SPXD050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/05/2026	1	1,280,029	.6299	75,009			7,333		125,490			(37,505)		2,010		0001
Purchased Call/S&P 500 INDEX/SPX0135$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	4,985,000	6693.75	125,124			28,610		179,889			(62,048)		11,957		0001
Purchased Call/S&P 500 INDEX/SPX0135$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	3,230,000	6664.36	74,613			16,855		107,325			(36,798)		7,701		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	07/11/2025	07/10/2026	1	4,635,000	6259.75	154,809			3,870		254,239			(76,979)		3,836		0001
Purchased Call/S&P 500 INDEX/SPX0134$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	5,276,000	6600.35	132,955			28,569		194,266			(65,931)		12,273		0001
Purchased Call/S&P 500 INDEX/SPXD056$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2026	1	2,332,000	6637.97	94,679			22,170		143,349			(46,951)		5,660		0001
Purchased Call/S&P 500 INDEX/SPX0130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	2,825,773	6481.4	26,280			4,127		38,022			(13,032)		5,632		0001
Purchased Call/S&P 500 INDEX/SPXE179$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	08/29/2025	08/27/2026	1	1,249,276	.6481	66,365			10,567		115,286			(33,091)		2,490		0001
Purchased Call/S&P 500 INDEX/SPXE17CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	09/16/2025	09/16/2026	1	1,997,000	6606.76	111,433			23,637		182,402			(55,258)		4,616		0001
Purchased Call/S&P 500 INDEX/SPX915D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2025	08/07/2026	1	1,546,247	.6389	67,015			6,926		106,446			(33,693)		2,495		0001
Purchased Call/S&P 500 INDEX/SPXD17W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	07/02/2025	07/01/2026	1	2,967,608	.6198	157,291					279,449			(78,213)		777		0001
Purchased Call/S&P 500 INDEX/SPXE17BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	09/09/2025	09/09/2026	1	8,715,000	6512.61	401,762			77,475		645,816			(199,230)		19,219		0001
Purchased Call/S&P 500 INDEX/SPXE173$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	07/25/2025	07/24/2026	1	6,764,000	6388.64	373,373			23,854		679,072			(185,661)		8,672		0001
Purchased Call/S&P 500 INDEX/SPXE17B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	09/09/2025	09/09/2026	1	4,307,000	6512.61	177,448			34,219		279,374			(87,995)		9,498		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	07/14/2025	07/10/2026	1	2,303,588	.6260	87,253			2,187		143,487			(43,747)		1,906		0001
Purchased Call/S&P 500 INDEX/SPXD17XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	07/09/2025	07/09/2026	1	8,360,000	6263.26	361,988			7,978		625,437			(179,506)		6,564		0001
Purchased Call/S&P 500 INDEX/SPXE17A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	09/03/2025	09/02/2026	1	548,491	.6416	27,974			4,868		46,316			(13,910)		1,148		0001
Purchased Call/S&P 500 INDEX/SPXE17CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	09/15/2025	09/11/2026	1	2,093,912	.6585	71,728			14,386		106,607			(35,963)		4,682		0001
Purchased Call/S&P 500 INDEX/SPX0133$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,206,000	6584.29	60,665			12,133		89,929			(30,166)		4,933		0001
Purchased Call/S&P 500 INDEX/SPXE179$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	08/29/2025	08/28/2026	1	685,537	.6502	33,329			5,385		57,303			(16,573)		1,378		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	4,773,000	6238.01	271,584			22,632		490,836			(135,046)		6,955		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	5,975,000	6299.19	154,155			14,863		240,986			(76,444)		9,382		0001
Purchased Call/S&P 500 INDEX/SPX0131$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	2,704,000	6460.26	43,805			7,482		64,648			(21,545)		5,617		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	8,920,000	6297.36	423,700			18,779		730,896			(210,109)		9,625		0001
Purchased Call/S&P 500 INDEX/SPXE172$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	2,206,000	6358.91	82,725			5,014		136,412			(41,023)		2,769		0001
Purchased Call/S&P 500 INDEX/SPX0131$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	4,295,000	6502.08	108,664			19,565		162,135			(53,885)		9,132		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	2,195,000	6238.01	95,263			8,660		159,736			(46,983)		3,350		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	3,783,000	6395.78	176,288			24,282		292,563			(87,419)		7,070		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	3,181,000	6238.01	120,242			10,020		197,584			(59,791)		4,635		0001
Purchased Call/S&P 500 INDEX/SPX0135$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	1,774,428	6664.36	15,970			3,608		22,087			(7,876)		4,231		0001
Purchased Call/S&P 500 INDEX/SPXD17X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	2,472,000	6263.26	148,073			3,263		286,987			(73,428)		1,941		0001
Purchased Call/S&P 500 INDEX/SPX915G$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/17/2026	1	1,573,147	.6600	88,897			19,315		134,972			(44,326)		3,659		0001
Purchased Call/S&P 500 INDEX/SPXE175$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	4,468,000	6445.76	165,763			19,179		267,638			(82,200)		7,668		0001
Purchased Call/S&P 500 INDEX/SPXE176$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2025	08/17/2026	1	4,603,000	6449.8	211,278			27,356		351,457			(104,200)		8,346		0001
Purchased Call/S&P 500 INDEX/SPX0130$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	7,188,996	6460.26	94,176			15,869		137,859			(46,446)		14,815		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/13/2026	1	2,353,835	.6467	81,572			9,743		129,783			(40,562)		4,086		0001
Purchased Call/S&P 500 INDEX/SPX0132$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2025	09/10/2026	1	1,678,734	.6532	58,172			11,473		85,744			(28,926)		3,728		0001
Purchased Call/S&P 500 INDEX/SPXE17B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	1,969,000	6495.15	72,262			13,736		112,304			(35,834)		4,311		0001
Purchased Call/S&P 500 INDEX/SPX0130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	5,557,000	6460.26	133,924			21,637		201,698			(66,594)		11,171		0001
Purchased Call/S&P 500 INDEX/SPX915F$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	9,851,000	6631.96	427,533			93,560		645,838			(212,010)		23,059		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2025	08/21/2026	1	2,246,000	6370.17	55,476			7,837		84,789			(27,510)		4,239		0001
Purchased Call/S&P 500 INDEX/SPXE17F$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	09/24/2026	1	2,090,961	.6638	68,711			16,223		103,758			(34,167)		5,075		0001
Purchased Call/S&P 500 INDEX/SPXN13V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/31/2026	1	2,183,304	.6238	77,322			6,461		118,760			(38,768)		3,181		0001
Purchased Call/S&P 500 INDEX/SPXC05X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	4,649,000	6389.77	218,503			16,252		376,351			(108,354)		6,438		0001
Purchased Call/S&P 500 INDEX/SPXN13T$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	4,725,000	6363.35	119,070			7,586		187,109			(59,046)		6,058		0001
Purchased Call/S&P 500 INDEX/SPXE175$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/14/2026	1	3,295,000	6468.54	43,165			5,261		64,084			(21,405)		5,785		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	783,316	.6263	38,001			844		66,236			(18,896)		615		0001
Purchased Call/S&P 500 INDEX/SPXN13X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	4,923,000	6389.45	134,890			13,864		211,695			(67,075)		7,942		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	2,491,000	6468.54	62,773			7,651		96,375			(31,129)		4,373		0001
Purchased Call/S&P 500 INDEX/SPXN13T$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	1,168,217	6363.35	10,047			640		15,059			(4,982)		1,498		0001
Purchased Call/S&P 500 INDEX/SPX0135$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	3,055,000	6664.36	51,324			11,594		72,758			(25,312)		7,284		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/11/2026	1	1,982,143	.6373	117,552			13,351		193,207			(58,614)		3,362		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2026	1	1,935,177	.6363	99,574			8,021		171,694			(49,513)		2,774		0001
Purchased Call/S&P 500 INDEX/SPXC05X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	2,423,853	.6306	132,605			7,326		240,159			(65,938)		2,907		0001
Purchased Call/S&P 500 INDEX/SPXE17E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	4,578,525	.6694	176,787			40,534		272,759			(87,908)		10,982		0001
Purchased Call/S&P 500 INDEX/SPXN13T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	2,826,000	6388.64	67,259			4,297		104,880			(33,445)		3,623		0001
Purchased Call/S&P 500 INDEX/SPXC05X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	1,918,000	6389.77	69,432			5,164		113,392			(34,430)		2,656		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	3,875,000	6339.39	223,975			18,613		404,658			(111,067)		5,646		0001
Purchased Call/S&P 500 INDEX/SPXD17X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	1,864,044	.6226	100,854			1,950		180,787			(50,150)		1,380		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	3,085,000	6259.75	82,678			2,733		132,257			(40,776)		2,911		0001
Purchased Call/S&P 500 INDEX/SPXD17W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	2,878,251	.6230	150,663			2,497		273,073			(74,918)		1,993		0001
Purchased Call/S&P 500 INDEX/SPXD17X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	3,166,000	6263.26	96,880			2,135		157,949			(48,042)		2,486		0001
Purchased Call/S&P 500 INDEX/SPXE17C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/11/2026	1	7,840,000	6584.29	283,808			56,762		432,000			(141,124)		17,531		0001
Purchased Call/S&P 500 INDEX/SPXE174$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	1,630,680	.6345	55,440			5,544		90,312			(27,568)		2,596		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	4,499,000	6243.76	113,375			4,373		179,285			(56,221)		4,560		0001
Purchased Call/S&P 500 INDEX/SPXE173$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/29/2025	07/29/2026	1	3,343,000	6370.86	126,031			9,721		205,641			(62,498)		4,711		0001
Purchased Call/S&P 500 INDEX/SPXE17E$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	3,761,000	6693.75	110,573			25,283		160,982			(54,832)		9,021		0001
Purchased Call/S&P 500 INDEX/SPXE17E$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	1,065,964	.6694	51,520			11,813		82,644			(25,618)		2,557		0001
Purchased Call/S&P 500 INDEX/SPXE17C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	8,645,501	.6585	373,811			74,970		572,401			(187,423)		19,332		0001
Purchased Call/S&P 500 INDEX/SPXE17E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	3,105,900	.6694	108,771			24,939		165,688			(54,087)		7,450		0001
Purchased Call/S&P 500 INDEX/SPXE173$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	4,968,000	6362.9	219,586			17,543		367,826			(108,890)		7,121		0001
Purchased Call/S&P 500 INDEX/SPXD057$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	9,820,000	6643.7	464,486			113,882		714,280			(229,079)		24,381		0001
Purchased Call/S&P 500 INDEX/SPXE179$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	10,129,898	.6502	391,650			63,275		638,937			(194,749)		20,364		0001
Purchased Call/S&P 500 INDEX/SPX0135$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	11,016,020	6664.36	144,310			31,668		202,779			(71,758)		25,787		0001
Purchased Call/S&P 500 INDEX/SPXE17C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	2,541,609	.6584	96,959			19,446		145,811			(48,614)		5,683		0001
Purchased Call/S&P 500 INDEX/SPX0133$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,517,528	6584.29	50,099			10,020		72,773			(24,912)		5,629		0001
Purchased Call/S&P 500 INDEX/SPX0130$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2025	08/28/2026	1	1,366,417	6501.86	12,708			2,047		18,335			(6,302)		2,747		0001
Purchased Call/S&P 500 INDEX/SPXE17A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	5,885,297	.6460	240,577			38,976		403,026			(120,957)		11,831		0001
Purchased Call/S&P 500 INDEX/SPX915B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/01/2026	1	530,815	.6198	27,768					46,647			(13,846)		139		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/01/2025	07/31/2026	1	4,500,967	.6339	175,491			14,624		321,022			(87,263)		6,559		0001
Purchased Call/S&P 500 INDEX/SPXE172$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/21/2026	1	2,238,488	.6306	91,182			5,052		147,218			(45,465)		2,685		0001
Purchased Call/S&P 500 INDEX/SPXO137$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	4,623,000	6661.21	60,561			15,015		84,380			(30,032)		11,542		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	3,320,000	6259.75	155,376			5,136		272,891			(76,630)		3,133		0001
Purchased Call/S&P 500 INDEX/SPXD17XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	2,041,823	.6263	82,370			1,830		137,567			(40,959)		1,603		0001
Purchased Call/S&P 500 INDEX/SPXD050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/08/2025	08/07/2026	1	8,231,000	6389.45	386,034			39,676		657,551			(191,956)		13,279		0001
Purchased Call/S&P 500 INDEX/SPXD17V$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,789,000	6198.01	81,997					132,397			(40,661)		730		0001
Purchased Call/S&P 500 INDEX/SPXE17E$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	3,850,917	6637.97	96,658			22,633		140,027			(47,932)		9,346		0001
Purchased Call/S&P 500 INDEX/SPXE17A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/03/2026	1	4,171,106	.6448	239,208			42,526		393,525			(118,947)		8,801		0001
Purchased Call/S&P 500 INDEX/SPXE178$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	5,364,316	6465.94	119,624			18,454		180,059			(59,321)		10,599		0001
Purchased Call/S&P 500 INDEX/SPXE17F$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/26/2025	09/25/2026	1	6,180,000	6643.7	146,466			34,989		210,571			(72,831)		15,086		0001
Purchased Call/S&P 500 INDEX/SPXE17A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	4,353,000	6502.08	200,238			36,054		322,348			(99,296)		9,255		0001
Purchased Call/S&P 500 INDEX/SPXE179$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	6,769,000	6460.26	163,133			27,863		245,220			(80,237)		14,061		0001
Purchased Call/S&P 500 INDEX/SPXE17E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	9,505,125	.6694	389,250			89,248		605,817			(193,556)		22,799		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	2,287,000	6225.52	130,816			2,523		246,497			(64,871)		1,693		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/16/2025	07/16/2026	1	3,761,000	6263.7	213,249			8,812		392,087			(105,748)		3,937		0001
Purchased Call/S&P 500 INDEX/SPXD052$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/18/2025	08/14/2026	1	3,450,643	.6450	115,437			14,148		181,719			(57,878)		6,058		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	9,584,000	6481.5	438,947			79,254		712,666			(218,268)		20,377		0001
Purchased Call/S&P 500 INDEX/SPXE176$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	6,576,000	6466.91	286,714			40,618		484,730			(142,569)		12,410		0001
Purchased Call/S&P 500 INDEX/SPXE178$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	5,634,405	.6439	192,570			29,258		297,083			(95,756)		11,035		0001
Purchased Call/S&P 500 INDEX/SPXE17D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026	1	2,659,941	.6600	91,598			19,846		134,254			(45,547)		6,187		0001
Purchased Call/S&P 500 INDEX/SPXE173$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	3,787,000	6362.9	157,539			12,586		260,243			(78,122)		5,428		0001
Purchased Call/S&P 500 INDEX/SPXD053$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/25/2025	08/25/2026	1	2,343,000	6439.32	62,324			9,443		95,611			(30,906)		4,589		0001
Purchased Call/S&P 500 INDEX/SPXE17A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	2,475,703	6448.26	51,742			9,123		76,685			(25,658)		5,224		0001
Purchased Call/S&P 500 INDEX/SPXD17W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	2,069,000	6227.42	125,175			348		242,855			(62,073)		766		0001
Purchased Call/S&P 500 INDEX/SPXE172$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	422,395	.6359	20,884			1,276		36,032			(10,385)		530		0001
Purchased Call/S&P 500 INDEX/SPXE17B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,371,919	6587.47	40,797			8,137		58,748			(20,231)		5,304		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	3,720,000	6259.75	178,188			5,891		315,013			(87,880)		3,510		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	9,342,000	6656.92	426,929			98,794		656,780			(211,710)		22,541		0001
Purchased Call/S&P 500 INDEX/SPXD050$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	6,447,780	.6340	283,458			29,133		455,973			(140,950)		10,402		0001
Purchased Call/S&P 500 INDEX/SPXE17CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/14/2026	1	3,921,000	6584.29	98,809			20,415		145,477			(48,732)		8,946		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	3,473,000	6339.39	153,159			12,728		255,348			(75,950)		5,061		0001
Purchased Call/S&P 500 INDEX/SPXC05X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	2,389,000	6389.77	107,027			7,961		181,877			(53,074)		3,308		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	3,371,000	6259.75	172,258			5,694		310,580			(84,956)		3,181		0001
Purchased Call/S&P 500 INDEX/SPXD051$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	2,598,000	6373.45	110,155			12,442		182,654			(54,625)		4,406		0001
Purchased Call/S&P 500 INDEX/SPXE171$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/21/2026	1	6,286,683	.6306	252,440			13,947		420,348			(125,527)		7,540		0001
Purchased Call/S&P 500 INDEX/SPXE17FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/26/2025	09/25/2026	1	5,230,000	6643.7	171,021			40,855		251,579			(85,041)		12,767		0001
Purchased Call/S&P 500 INDEX/SPXE17DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/16/2026	1	1,836,679	.6607	62,767			13,463		92,408			(31,297)		4,245		0001
Purchased Call/S&P 500 INDEX/SPXE171$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	2,304,634	.6297	78,459			3,497		125,912			(39,338)		2,487		0001
Purchased Call/S&P 500 INDEX/SPX915C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2025	07/08/2026	1	11,073,000	6225.52	480,568			9,267		829,624			(238,309)		8,196		0001
Purchased Call/S&P 500 INDEX/SPXD17W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	2,698,000	6229.98	132,472			2,190		235,719			(65,691)		1,868		0001
Purchased Call/S&P 500 INDEX/SPXE170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	5,480,738	.6264	226,065			9,419		367,309			(112,411)		5,737		0001
Purchased Call/S&P 500 INDEX/SPXD051$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	3,830,443	.6373	150,364			17,030		233,166			(74,769)		6,497		0001
Purchased Call/S&P 500 INDEX/SPXE175S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2025	08/11/2026	1	4,927,000	6373.45	124,160			14,024		192,577			(61,570)		8,357		0001
Purchased Call/S&P 500 INDEX/SPX0135$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	4,474,000	6664.36	79,190			17,378		112,778			(39,377)		10,473		0001
Purchased Call/S&P 500 INDEX/SPX0137$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	3,556,998	6688.46	46,597			11,681		64,562			(23,107)		8,929		0001
Purchased Call/S&P 500 INDEX/SPXE17DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	3,136,000	6664.36	141,120			31,878		216,826			(69,599)		7,477		0001
Purchased Call/S&P 500 INDEX/SPXE176$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	6,137,000	6466.91	227,069			32,168		375,946			(112,911)		11,582		0001
Purchased Call/S&P 500 INDEX/SPXE17BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	2,619,000	6512.61	34,309			6,616		49,627			(17,013)		5,775		0001
Purchased Call/S&P 500 INDEX/SPXD051$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	218,637	.6389	10,872			1,120		18,938			(5,451)		353		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2025	07/16/2026	1	4,463,000	6263.7	261,532			10,807		487,184			(129,691)		4,672		0001
Purchased Call/S&P 500 INDEX/SPXE177$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	3,883,000	6466.91	195,703			27,725		340,504			(97,314)		7,328		0001
Purchased Call/S&P 500 INDEX/SPXE178S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	4,017,580	.6467	217,929			30,959		382,680			(109,266)		7,582		0001
Purchased Call/S&P 500 INDEX/SPXE178SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	3,318,000	6501.86	185,808			29,936		319,384			(92,140)		6,670		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/27/2026	1	3,592,000	6481.4	156,252			24,535		253,302			(77,484)		7,159		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	3,341,000	6481.5	192,776			34,807		334,377			(95,858)		7,103		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE178SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	4,354,000	6460.26	124,960			20,188		191,006			(62,137)		8,753		0001
Purchased Call/S&P 500 INDEX/SPXD17I9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	3,321,000	6229.98	83,357			1,378		132,674			(41,336)		2,300		0001
Purchased Call/S&P 500 INDEX/SPXD17V5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	4,273,000	6198.01	55,976					85,409			(27,758)		1,118		0001
Purchased Call/S&P 500 INDEX/SPXD052SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	6,288,555	6450	247,514			30,336		399,225			(124,100)		11,040		0001
Purchased Call/S&P 500 INDEX/SPXE17A5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	4,202,179	6416	235,826			41,042		401,412			(117,265)		8,798		0001
Purchased Call/S&P 500 INDEX/SPXD17Z51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	1,659,147	6280	86,708			2,168		160,579			(43,116)		1,373		0001
Purchased Call/S&P 500 INDEX/SPXE17C53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,868,000	6587.47	127,913			25,512		201,445			(63,431)		6,413		0001
Purchased Call/S&P 500 INDEX/SPXE173S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/29/2025	07/29/2026	1	3,148,000	6370.86	188,250			14,521		351,068			(93,352)		4,437		0001
Purchased Call/S&P 500 INDEX/SPXD053SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	1	1,734,093	6495	67,391			10,918		114,900			(33,883)		3,486		0001
Purchased Call/S&P 500 INDEX/SPXD17VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,584,000	6198.01	61,241					96,841			(30,369)		676		0001
Purchased Call/S&P 500 INDEX/SPXE17BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	6,241,405	6488	265,223			48,021		421,365			(132,979)		13,270		0001
Purchased Call/S&P 500 INDEX/SPXD17V5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	2,219,000	6227.42	80,106			223		133,029			(39,724)		821		0001
Purchased Call/S&P 500 INDEX/SPXD054S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	1,185,228	6495.15	72,299			13,743		127,840			(35,852)		2,595		0001
Purchased Call/S&P 500 INDEX/SPXE17D5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	2,269,699	6664.36	44,486			10,049		63,275			(21,940)		5,412		0001
Purchased Call/S&P 500 INDEX/SPXE177SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	24,656	6466.91	1,605			227		3,077			(798)		47		0001
Purchased Call/S&P 500 INDEX/SPXE170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	4,834,000	6297.36	158,555			7,027		254,945			(78,626)		5,216		0001
Purchased Call/S&P 500 INDEX/SPXE177S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	2,445,362	6466.91	44,506			6,621		65,956			(21,950)		4,746		0001
Purchased Call/S&P 500 INDEX/SPXE171S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	6,433,000	6296.79	312,001			16,331		542,263			(153,875)		7,529		0001
Purchased Call/S&P 500 INDEX/SPXE170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	2,058,000	6297.36	125,126			5,546		236,046			(62,049)		2,221		0001
Purchased Call/S&P 500 INDEX/SPXE17ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	2,155,000	6656.92	112,060			25,931		176,979			(55,569)		5,200		0001
Purchased Call/S&P 500 INDEX/SPXE173SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/29/2025	07/29/2026	1	4,608,000	6370.86	255,283			19,691		460,385			(126,592)		6,494		0001
Purchased Call/S&P 500 INDEX/SPXE170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	4,747,000	6296.79	214,090			9,515		365,547			(106,457)		5,122		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	2,444,000	6481.5	54,257			9,796		81,154			(26,979)		5,196		0001
Purchased Call/S&P 500 INDEX/SPXE17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	168,914	6664	8,632			1,900		13,311			(4,328)		395		0001
Purchased Call/S&P 500 INDEX/SPXE170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	2,300,000	6631.96	70,840			15,502		104,595			(35,129)		5,384		0001
Purchased Call/S&P 500 INDEX/SPXE17E55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	2,539,121	6664	86,559			19,048		126,254			(43,400)		5,944		0001
Purchased Call/S&P 500 INDEX/SPXE179S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	3,932,215	6500	129,355			20,899		205,509			(64,322)		7,905		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/04/2025	07/31/2026	1	2,283,112	6238	90,563			7,568		140,737			(45,407)		3,327		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD053$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/25/2025	08/25/2026	1	3,106,000	6439.32	50,317			7,624		74,901			(24,952)		6,083		0001
Purchased Call/S&P 500 INDEX/SPXE179$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	3,682,000	6460.26	173,422			29,223		284,534			(85,530)		7,588		0001
Purchased Call/S&P 500 INDEX/SPXE170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/15/2026	1	2,578,673	6244	107,789			4,203		173,121			(53,746)		2,614		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	5,171,000	6481.5	186,673			33,705		291,420			(92,824)		10,994		0001
Purchased Call/S&P 500 INDEX/SPXD051$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/14/2025	08/13/2026	1	5,666,335	6463	312,265			37,298		547,845			(155,275)		9,837		0001
Purchased Call/S&P 500 INDEX/SPXE17BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	5,039,610	6495.15	234,342			44,544		379,593			(116,208)		11,035		0001
Purchased Call/S&P 500 INDEX/SPXE177$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	2,262,000	6439.32	126,672			19,193		221,520			(62,815)		4,430		0001
Purchased Call/S&P 500 INDEX/SPXD051$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/11/2025	08/11/2026	1	2,366,000	6373.45	111,202			12,560		188,691			(55,144)		4,013		0001
Purchased Call/S&P 500 INDEX/SPXD050$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/08/2025	08/07/2026	1	4,635,000	6389.45	175,667			18,055		286,589			(87,351)		7,478		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	08/03/2026	1	5,640,000	6238.01	141,000			12,818		222,586			(69,540)		8,607		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/25/2026	1	1,564,755	6439	63,931			9,740		99,980			(31,877)		3,065		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/03/2025	07/06/2026	1	3,518,000	6279.35	186,102			2,563		340,796			(91,534)		2,255		0001
Purchased Call/S&P 500 INDEX/SPXE17E$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	4,223,140	6637.97	91,220			21,360		130,993			(45,235)		10,250		0001
Purchased Call/S&P 500 INDEX/SPXD054$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/09/2025	09/04/2026	1	2,586,119	6482	109,095			19,808		169,484			(54,850)		5,498		0001
Purchased Call/S&P 500 INDEX/SPXD051$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/12/2025	08/11/2026	1	507,021	6373	26,843			3,040		44,097			(13,348)		860		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	4,940,000	6243.76	110,162			4,249		172,263			(54,628)		5,007		0001
Purchased Call/S&P 500 INDEX/SPXE171$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/21/2026	1	13,569,651	6306	578,673			31,971		975,266			(287,747)		16,274		0001
Purchased Call/S&P 500 INDEX/SPXE17BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,482,000	6587.47	64,780			12,920		95,574			(32,124)		5,550		0001
Purchased Call/S&P 500 INDEX/SPXE170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	5,750,077	6264	252,230			10,510		414,499			(125,422)		6,019		0001
Purchased Call/S&P 500 INDEX/SPXD17W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	5,307,943	6230	176,023			2,918		288,455			(87,528)		3,675		0001
Purchased Call/S&P 500 INDEX/SPXE170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	11,318,000	6296.79	496,860			22,083		843,598			(247,065)		12,213		0001
Purchased Call/S&P 500 INDEX/SPXE17ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	3,215,000	6693.75	187,756			42,930		302,249			(93,106)		7,712		0001
Purchased Call/S&P 500 INDEX/SPXD17V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	3,515,000	6198.01	209,143					400,464			(103,712)		920		0001
Purchased Call/S&P 500 INDEX/SPXD053$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/25/2025	08/25/2026	1	1,991,892	6439.32	42,626			6,459		64,232			(21,138)		3,901		0001
Purchased Call/S&P 500 INDEX/SPXD051$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/11/2025	08/11/2026	1	3,395,000	6373.45	188,762			21,320		338,353			(93,605)		5,758		0001
Purchased Call/S&P 500 INDEX/SPXE17A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	3,472,111	6502	114,020			20,587		179,406			(56,697)		7,382		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	2,750,142	6225.52	163,908			3,161		315,588			(81,281)		2,036		0001
Purchased Call/S&P 500 INDEX/SPXD050$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/08/2025	08/10/2026	1	4,478,000	6389.45	256,142			28,225		464,374			(126,326)		7,504		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	7,958,352	.6632	345,492			75,816		519,156			(171,797)		18,629		0001
Purchased Call/S&P 500 INDEX/SPXE177$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	72,228	6466.91	4,543			644		8,564			(2,259)		136		0001
Purchased Call/S&P 500 INDEX/SPXE17B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	4,667,282	.6482	176,155			31,894		273,398			(88,322)		9,923		0001
Purchased Call/S&P 500 INDEX/SPXE17E$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	3,799,000	6656.92	141,703			32,791		211,977			(70,269)		9,166		0001
Purchased Call/S&P 500 INDEX/SPXD050$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	4,523,000	6389.45	207,153			22,827		350,104			(102,166)		7,580		0001
Purchased Call/S&P 500 INDEX/SPXD051$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	6,542,449	6449.8	86,360			11,182		127,195			(42,592)		11,863		0001
Purchased Call/S&P 500 INDEX/SPXD051$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	3,616,429	.6389	152,656			15,733		255,105			(76,539)		5,834		0001
Purchased Call/S&P 500 INDEX/SPXD050$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	3,440,000	6389.45	164,432			18,119		280,808			(81,096)		5,765		0001
Purchased Call/S&P 500 INDEX/SPXD17W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	4,732,000	6227.42	216,252			601		378,224			(107,237)		1,751		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,573,000	6259.75	219,047			5,476		387,493			(108,922)		3,785		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	871,748	.6280	41,573			1,039		74,572			(20,672)		721		0001
Purchased Call/S&P 500 INDEX/SPXA21XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/02/2026	1	7,393,000	6279.35	419,922			1,170		794,217			(208,808)		2,736		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	07/31/2026	1	4,089,000	6238.01	90,367			7,531		141,409			(44,935)		5,958		0001
Purchased Call/S&P 500 INDEX/SPXD053$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	2,402,445	6439.32	24,024			3,640		34,839			(11,913)		4,705		0001
Purchased Call/S&P 500 INDEX/SPXE176$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/18/2026	1	2,663,499	.6449	141,250			18,781		256,869			(70,431)		4,879		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,269,000	6259.75	213,877			5,347		382,976			(106,351)		3,533		0001
Purchased Call/S&P 500 INDEX/SPXE171$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/21/2026	1	4,515,000	6305.6	217,623			11,990		380,154			(107,917)		5,415		0001
Purchased Call/S&P 500 INDEX/SPXE17D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	3,400,000	6664.36	131,580			28,875		197,424			(65,429)		7,959		0001
Purchased Call/S&P 500 INDEX/SPXD051$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	4,970,992	.6389	166,749			17,186		267,939			(83,605)		8,020		0001
Purchased Call/S&P 500 INDEX/SPXE179$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	3,830,000	6460.26	162,775			27,429		261,482			(80,279)		7,893		0001
Purchased Call/S&P 500 INDEX/SPXD050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	293,249	.6341	15,493			1,592		26,005			(7,704)		473		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,711,752	.6280	146,160			3,654		249,850			(72,679)		3,072		0001
Purchased Call/S&P 500 INDEX/SPXE171$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	2,752,000	6296.79	145,306			7,606		259,007			(71,663)		3,221		0001
Purchased Call/S&P 500 INDEX/SPXD053$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	1	1,995,105	.6497	98,661			15,984		180,815			(49,604)		4,011		0001
Purchased Call/S&P 500 INDEX/SPXE170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	6,498,000	6296.79	308,005			13,689		532,446			(153,156)		7,012		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	5,033,000	6481.5	160,049			28,898		246,694			(79,585)		10,701		0001
Purchased Call/S&P 500 INDEX/SPXE17E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	3,091,000	6637.97	40,492			9,482		56,822			(20,080)		7,502		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	2,950,000	6259.75	97,055			3,208		158,799			(47,866)		2,784		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE171SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/21/2026	1	4,445,448	.6306	150,835			8,333		244,260			(75,003)		5,331		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2025	08/12/2026	1	3,006,572	6445.76	50,811			5,879		76,262			(25,197)		5,160		0001
Purchased Call/S&P 500 INDEX/SPXD17YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	2,337,000	6259.75	126,432			3,161		232,891			(62,869)		1,934		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	3,653,424	6243.76	47,860			1,846		72,813			(23,733)		3,703		0001
Purchased Call/S&P 500 INDEX/SPXD057S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/24/2026	1	1,476,313	.6650	52,345			12,394		78,053			(26,101)		3,583		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	3,861,000	6296.79	232,432			10,330		439,564			(115,578)		4,166		0001
Purchased Call/S&P 500 INDEX/SPXD17WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	409,000	.6230	19,974			331		35,398			(9,932)		283		0001
Purchased Call/S&P 500 INDEX/SPXD17WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	285,528	.6279	13,148			37		24,395			(6,611)		106		0001
Purchased Call/S&P 500 INDEX/SPXN13PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	3,601,000	6279.35	110,551			308		179,905			(54,972)		1,333		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	2,304,000	6243.76	67,968			2,621		109,016			(33,705)		2,335		0001
Purchased Call/S&P 500 INDEX/SPXE170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	2,674,000	6297.36	124,074			5,499		212,508			(61,527)		2,885		0001
Purchased Call/S&P 500 INDEX/SPXD17WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	3,171,072	.6279	102,162			285		174,580			(51,365)		1,174		0001
Purchased Call/S&P 500 INDEX/SPXE170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	3,254,000	6296.79	74,842			3,917		116,467			(36,911)		3,809		0001
Purchased Call/S&P 500 INDEX/SPXA21XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/02/2026	1	3,102,000	6279.35	184,569			514		356,486			(91,777)		1,148		0001
Purchased Call/S&P 500 INDEX/SPXD17XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	3,572,000	6263.26	123,591			2,724		204,918			(61,288)		2,804		0001
Purchased Call/S&P 500 INDEX/SPXJ001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/07/2025	08/07/2026	1	2,106,000	.6340	118,778			12,174		213,343			(58,901)		3,398		0001
Purchased Call/S&P 500 INDEX/SPXD057SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	305,677	.6605	15,838			3,784		24,280			(7,875)		746		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2025	08/21/2026	1	3,855,000	6466.91	163,452			23,156		265,669			(81,277)		7,275		0001
Purchased Call/S&P 500 INDEX/SPXN13USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	2,066,000	6389.77	46,072			3,427		71,435			(22,847)		2,861		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	17,976,000	6481.5	843,074			152,222		1,376,410			(419,221)		38,220		0001
Purchased Call/S&P 500 INDEX/SPXE170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	4,842,000	6296.79	246,458			10,954		434,889			(122,552)		5,225		0001
Purchased Call/S&P 500 INDEX/SPXN13USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	1,048,188	6370.86	9,748			752		14,511			(4,834)		1,477		0001
Purchased Call/S&P 500 INDEX/SPXD057S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	5,364,000	6643.7	320,231			78,514		520,006			(157,934)		13,318		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	07/10/2026	1	3,587,000	6280.46	171,459			4,275		303,971			(85,025)		2,969		0001
Purchased Call/S&P 500 INDEX/SPXD050S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	6,086,000	6389.45	253,178			26,021		419,915			(125,893)		9,819		0001
Purchased Call/S&P 500 INDEX/SPXN13US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,398,000	6370.86	57,312			4,421		88,750			(28,421)		3,380		0001
Purchased Call/S&P 500 INDEX/SPXD055S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	2,239,000	6584.29	134,340			26,868		229,083			(66,801)		5,007		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	2,133,190	.6330	74,598			7,006		122,680			(37,094)		3,303		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE174S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	3,556,000	6345.06	197,358			19,573		355,692			(97,868)		5,661		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	4,253,000	6296.79	234,340			10,415		426,191			(116,526)		4,589		0001
Purchased Call/S&P 500 INDEX/SPXE170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	1,155,071	.6244	56,329			2,178		96,650			(28,010)		1,171		0001
Purchased Call/S&P 500 INDEX/SPXE171SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	2,989,240	.6297	161,795			7,211		287,599			(81,122)		3,226		0001
Purchased Call/S&P 500 INDEX/SPXE172S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	2,279,000	6358.91	78,170			4,738		127,467			(38,764)		2,860		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	9,878	6309.62	678			39		1,389			(336)		12		0001
Purchased Call/S&P 500 INDEX/SPXD055$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	4,855,969	.6607	185,764			39,513		283,588			(92,372)		11,224		0001
Purchased Call/S&P 500 INDEX/SPXE176SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/18/2026	1	252,021	.6449	12,236			1,627		21,560			(6,101)		462		0001
Purchased Call/S&P 500 INDEX/SPXD057SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	4,471,395	.6605	196,608			46,967		293,316			(97,764)		10,915		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	07/31/2026	1	4,558,021	.6339	160,661			13,388		287,484			(79,889)		6,642		0001
Purchased Call/S&P 500 INDEX/SPXD057SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	5,135,000	6688.46	240,318			60,245		363,856			(119,171)		12,890		0001
Purchased Call/S&P 500 INDEX/SPXD054SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	3,855,465	.6513	165,482			31,999		260,061			(82,286)		8,502		0001
Purchased Call/S&P 500 INDEX/SPXD056SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	10,802,000	6643.7	507,694			121,282		782,568			(252,452)		26,369		0001
Purchased Call/S&P 500 INDEX/SPXE173SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	2,989,000	6362.9	109,995			8,788		177,819			(54,546)		4,285		0001
Purchased Call/S&P 500 INDEX/SPXE179SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	2,839,000	6460.26	104,475			17,844		163,685			(51,386)		5,897		0001
Purchased Call/S&P 500 INDEX/SPXE176S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	2,676,789	6395.78	43,899			6,047		64,968			(21,769)		5,003		0001
Purchased Call/S&P 500 INDEX/SPXE175SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	4,157,000	6445.76	170,853			19,768		280,365			(84,724)		7,134		0001
Purchased Call/S&P 500 INDEX/SPXD054S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	3,890,595	.6495	158,160			30,230		243,877			(78,862)		8,519		0001
Purchased Call/S&P 500 INDEX/SPXD056S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2026	1	3,714,000	6656.92	189,414			43,831		298,063			(93,929)		8,961		0001
Purchased Call/S&P 500 INDEX/SPXD057SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	5,479,000	6688.46	195,052			48,897		285,618			(96,725)		13,754		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/24/2025	07/24/2026	1	4,751,000	6363.35	165,810			10,564		270,165			(82,224)		6,091		0001
Purchased Call/S&P 500 INDEX/SPXD055SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2025	09/15/2026	1	2,712,265	.6615	101,988			21,412		154,270			(50,714)		6,229		0001
Purchased Call/S&P 500 INDEX/SPXD051SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	4,160,000	6449.8	105,248			13,627		161,020			(51,907)		7,543		0001
Purchased Call/S&P 500 INDEX/SPXE178S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/21/2026	1	2,198,749	.6467	91,079			12,975		147,986			(45,793)		4,150		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2026	1	2,081,000	6345.06	95,518			9,473		162,106			(47,366)		3,313		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/27/2026	1	2,760,000	6481.4	109,572			17,206		174,572			(54,336)		5,501		0001
Purchased Call/S&P 500 INDEX/SPXD056SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	2,889,103	.6657	113,391			26,312		173,365			(56,384)		6,971		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE176SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	10,917,906	6466.91	144,116			20,416		239,178			(71,662)		20,605		0001
Purchased Call/S&P 500 INDEX/SPXN13PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	6,306,000	6279.35	148,822			415		236,287			(74,002)		2,334		0001
Purchased Call/S&P 500 INDEX/SPXD056SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	3,917,000	6643.7	151,588			36,213		227,078			(75,377)		9,562		0001
Purchased Call/S&P 500 INDEX/SPXE179SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	3,092,000	6460.26	135,120			23,078		217,732			(66,459)		6,423		0001
Purchased Call/S&P 500 INDEX/SPXE175SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/12/2026	1	317,646	6446	16,138			1,872		27,344			(8,024)		545		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/22/2025	08/24/2026	1	3,056,000	6466.91	70,288			10,456		105,798			(34,665)		5,931		0001
Purchased Call/S&P 500 INDEX/SPXD052SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	3,059,000	6466.91	178,952			25,351		318,964			(88,984)		5,773		0001
Purchased Call/S&P 500 INDEX/SPXC05Z3Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	07/31/2026	1	1,615,645	6238	97,239			8,171		162,184			(49,026)		2,354		0001
Purchased Call/S&P 500 INDEX/SPXE178SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/26/2026	1	1,622,951	6466	70,059			10,959		109,678			(34,933)		3,207		0001
Purchased Call/S&P 500 INDEX/SPXJ00JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/22/2025	08/21/2026	1	8,778,927	6466.91	190,503			26,988		287,640			(94,728)		16,568		0001
Purchased Call/S&P 500 INDEX/SPXD056SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	4,705,000	6643.7	242,308			57,885		380,024			(120,488)		11,485		0001
Purchased Call/S&P 500 INDEX/SPXD051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	2,279,000	6449.8	72,472			8,858		113,361			(36,037)		4,001		0001
Purchased Call/S&P 500 INDEX/SPXE175S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/07/2026	1	4,265,000	6389.45	234,575			24,109		420,047			(116,643)		6,881		0001
Purchased Call/S&P 500 INDEX/SPXE177SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	2,549,000	6439.32	111,136			16,839		181,379			(55,111)		4,992		0001
Purchased Call/S&P 500 INDEX/SPXD055SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	1,043,765	6615	51,470			10,836		82,975			(25,664)		2,397		0001
Purchased Call/S&P 500 INDEX/SPXE176SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	3,565,000	6370.17	208,909			29,513		370,439			(103,596)		6,728		0001
Purchased Call/S&P 500 INDEX/SPXC05Z3W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	229,780	6299	12,532			1,212		21,354			(6,232)		361		0001
Purchased Call/S&P 500 INDEX/SPXE177S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	5,653,224	6466.91	271,920			38,522		467,951			(135,213)		10,669		0001
Purchased Call/S&P 500 INDEX/SPXE17BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	2,639,000	6495.15	78,642			14,949		119,156			(38,998)		5,778		0001
Purchased Call/S&P 500 INDEX/SPXD17YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,514,000	6259.75	196,784			4,920		367,631			(97,851)		2,908		0001
Purchased Call/S&P 500 INDEX/SPXE171SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	3,425,528	6297	137,262			6,118		225,982			(68,821)		3,696		0001
Purchased Call/S&P 500 INDEX/SPXC05Z3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	4,823,414	6330	159,578			14,988		260,344			(79,351)		7,468		0001
Purchased Call/S&P 500 INDEX/SPXD056SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	3,867,000	6643.7	173,242			41,385		264,431			(86,145)		9,440		0001
Purchased Call/S&P 500 INDEX/SPXE174SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	3,730,000	6345.06	217,086			21,529		398,853			(107,651)		5,938		0001
Purchased Call/S&P 500 INDEX/SPXD050SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	6,504,000	6389.45	282,924			29,078		473,488			(140,685)		10,493		0001
Purchased Call/S&P 500 INDEX/SPXE174SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/05/2026	1	1,738,576	6299	71,023			6,924		115,267			(35,414)		2,730		0001
Purchased Call/S&P 500 INDEX/SPXE174SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	5,499,000	6340	231,508			23,728		383,385			(114,803)		8,872		0001
Purchased Call/S&P 500 INDEX/SPXE174S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	4,476,000	6362.9	260,056			20,776		473,641			(128,959)		6,416		0001

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Purchased Call/S&P 500 INDEX/SPXE174S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	5,754,000	6362.9	325,676			26,018		587,466			(161,500)		8,248		0001
Purchased Call/S&P 500 INDEX/SPXD055$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	2,447,654	.6615	133,100			28,021		220,259			(66,367)		5,621		0001
Purchased Call/S&P 500 INDEX/SPXD050$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	2,256,000	6389.45	126,336			12,985		227,253			(62,821)		3,640		0001
Purchased Call/S&P 500 INDEX/SPXN13V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1	2,302,000	6362.9	30,386			2,428		45,452			(15,068)		3,300		0001
Purchased Call/S&P 500 INDEX/SPXE175$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	1,706,821	.6345	92,837			9,284		169,551			(46,164)		2,717		0001
Purchased Call/S&P 500 INDEX/SPXE177$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	3,175,253	.6467	118,017			16,766		189,198			(59,172)		5,992		0001
Purchased Call/S&P 500 INDEX/SPXD050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	2,716,000	6389.45	77,678			8,560		121,954			(38,310)		4,551		0001
Purchased Call/S&P 500 INDEX/SPXE174S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2025	07/31/2026	1	2,392,000	6339.39	64,345			5,347		100,167			(31,908)		3,485		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	2,841,000	6481.5	160,801			29,033		277,286			(79,959)		6,040		0001
Purchased Call/S&P 500 INDEX/SPXD050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	2,045,000	6389.45	104,909			10,782		183,444			(52,166)		3,299		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	4,936,000	6395.78	124,881			17,201		190,951			(61,927)		9,225		0001
Purchased Call/S&P 500 INDEX/SPXE176S$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/20/2026	1	7,854,018	.6396	330,921			45,961		546,085			(164,552)		14,679		0001
Purchased Call/S&P 500 INDEX/SPXD051$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	2,618,458	.6389	142,179			14,654		255,218			(71,287)		4,224		0001
Purchased Call/S&P 500 INDEX/SPXE176SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	4,563,000	6395.78	252,790			34,820		440,110			(125,356)		8,528		0001
Purchased Call/S&P 500 INDEX/SPXE17AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	5,020,000	6448.26	207,828			36,642		330,150			(103,060)		10,592		0001
Purchased Call/S&P 500 INDEX/SPXN13W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	1	2,521,748	6299.19	40,096			3,866		60,856			(19,883)		3,960		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	2,596,000	6225.52	64,900			1,252		103,685			(32,183)		1,922		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	3,120,340	6449.15	31,203			4,126		45,467			(15,473)		5,716		0001
Purchased Call/S&P 500 INDEX/SPX0131$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	2,269,978	6502.08	29,737			5,354		43,147			(14,746)		4,826		0001
Purchased Call/S&P 500 INDEX/SPXE179$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	2,187,000	6460.26	100,602			17,183		163,830			(49,481)		4,543		0001
Purchased Call/S&P 500 INDEX/SPX0131$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	3,814,000	6481.5	59,498			10,743		87,049			(29,586)		8,109		0001
Purchased Call/S&P 500 INDEX/SPXN130$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2025	07/07/2026	1	5,722,000	6229.98	74,386			1,230		114,303			(36,887)		3,962		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	830,189	6495.15	49,147			9,342		85,891			(24,372)		1,818		0001
Purchased Call/S&P 500 INDEX/SPX0130$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2025	08/28/2026	1	3,563,000	6501.86	47,032			7,577		68,188			(23,323)		7,162		0001
Purchased Call/S&P 500 INDEX/SPXE174SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	2,703,601	6345.06	57,857			5,738		88,965			(28,691)		4,304		0001
Purchased Call/S&P 500 INDEX/SPXE175S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	2,499,000	6466.58	32,737			3,878		48,661			(16,234)		4,338		0001
Purchased Call/S&P 500 INDEX/SPXD055$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2025	09/15/2026	1	2,738,726	.6615	109,797			23,051		167,575			(54,597)		6,290		0001
Purchased Call/S&P 500 INDEX/SPXE177$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	3,387,174	.6370	202,683			28,713		328,960			(100,784)		6,392		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE178SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	12,221,829	.6439	528,859			80,351		845,413			(262,976)		23,936		0001
Purchased Call/S&P 500 INDEX/SPXD055ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	3,461,942	.6607	147,076			31,284		228,251			(73,134)		8,002		0001
Purchased Call/S&P 500 INDEX/SPXN13RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	2,134,000	6259.75	33,077			1,093		51,085			(16,313)		2,014		0001
Purchased Call/S&P 500 INDEX/SPXO131SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	6,324,948	6481.5	62,617			11,306		90,463			(31,136)		13,448		0001
Purchased Call/S&P 500 INDEX/SPXE172SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	3,412,000	6358.91	164,117			9,947		286,106			(81,384)		4,282		0001
Purchased Call/S&P 500 INDEX/SPXD050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	3,206,581	6389.45	153,916			15,819		263,696			(76,535)		5,173		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	14,271,000	6309.62	657,893			38,060		1,130,481			(326,243)		17,518		0001
Purchased Call/S&P 500 INDEX/SPXE17BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2025	09/10/2026	1	7,299,000	6532.04	183,935			35,976		273,494			(91,212)		16,209		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	3,962,246	.6370	147,881			20,950		221,140			(73,534)		7,478		0001
Purchased Call/S&P 500 INDEX/SPXO132SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2025	09/11/2026	1	1,620,252	6587.47	14,096			2,811		19,783			(6,990)		3,623		0001
Purchased Call/S&P 500 INDEX/SPXO136SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	3,172,000	6604.72	79,617			18,967		115,847			(39,481)		7,743		0001
Purchased Call/S&P 500 INDEX/SPXE173S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	3,042,000	6388.64	125,635			8,027		210,093			(62,472)		3,900		0001
Purchased Call/S&P 500 INDEX/SPXO130SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	2,179,374	6460.26	21,794			3,672		31,382			(10,748)		4,491		0001
Purchased Call/S&P 500 INDEX/SPXO131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	3,155,983	6460.26	41,343			7,061		60,447			(20,335)		6,556		0001
Purchased Call/S&P 500 INDEX/SPXN13YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2026	1	3,434,000	6411.37	78,639			10,615		119,711			(38,996)		6,355		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	07/31/2026	1	2,024,000	6238.01	55,255			4,605		87,940			(27,476)		2,949		0001
Purchased Call/S&P 500 INDEX/SPXE172SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	2,321,002	.6359	79,023			4,829		126,479			(39,294)		2,913		0001
Purchased Call/S&P 500 INDEX/SPXN13RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	3,475,246	6259.75	73,675			2,436		116,113			(36,336)		3,279		0001
Purchased Call/S&P 500 INDEX/SPXD054S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	1	3,191,000	6512.61	177,101			34,152		298,749			(87,822)		7,037		0001
Purchased Call/S&P 500 INDEX/SPXE17ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	08/31/2026	1	6,079,105	.6460	253,195			42,902		416,440			(126,597)		12,527		0001
Purchased Call/S&P 500 INDEX/SPXJ00MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/03/2026	1	2,527,718	.6448	140,822			25,105		238,957			(70,217)		5,333		0001
Purchased Call/S&P 500 INDEX/SPXE176SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	6,926,000	6466.91	113,586			16,091		184,993			(56,481)		13,071		0001
Purchased Call/S&P 500 INDEX/SPXE17ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	08/31/2026	1	568,392	.6460	28,060			4,755		48,059			(14,030)		1,171		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	1,316,124	6468.54	11,450			1,396		16,648			(5,678)		2,311		0001
Purchased Call/S&P 500 INDEX/SPXD051S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	2,026,000	6373.45	97,451			11,007		166,326			(48,325)		3,436		0001
Purchased Call/S&P 500 INDEX/SPXD051SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	6,490,505	.6373	377,111			42,711		636,824			(187,520)		11,008		0001
Purchased Call/S&P 500 INDEX/SPXN13USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,247,000	6370.86	60,894			4,697		95,305			(30,197)		3,167		0001
Purchased Call/S&P 500 INDEX/SPXN13V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	2,076,437	6329.94	19,311			1,809		28,659			(9,576)		3,215		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/14/2025	07/14/2026	1	4,540,000	6268.56	214,288			7,674		372,978			(106,263)		4,446		0001
Purchased Call/S&P 500 INDEX/SPXN13IISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	9,605,301	6389.45	125,829			12,932		188,422			(62,569)		15,496		0001
Purchased Call/S&P 500 INDEX/SPX0133SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	2,888,000	6606.76	47,074			9,985		67,010			(23,344)		6,675		0001
Purchased Call/S&P 500 INDEX/SPX0137SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	3,821,286	6688.46	37,831			9,484		52,164			(18,760)		9,592		0001
Purchased Call/S&P 500 INDEX/SPXD050SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	3,373,071	.6340	135,974			13,975		215,534			(67,613)		5,442		0001
Purchased Call/S&P 500 INDEX/SPXD054SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/04/2026	1	1,963,895	.6482	110,789			20,115		183,984			(55,702)		4,176		0001
Purchased Call/S&P 500 INDEX/SPXJ00MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	11,411,000	6481.5	677,813			122,383		1,188,603			(337,045)		24,262		0001
Purchased Call/S&P 500 INDEX/SPXN13RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/15/2026	1	1,585,915	.6244	30,897			1,195		47,338			(15,363)		1,607		0001
Purchased Call/S&P 500 INDEX/SPX0137SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	8,429,000	6643.7	136,550			32,620		192,806			(67,900)		20,576		0001
Purchased Call/S&P 500 INDEX/SPXN13XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	1	2,835,698	6445.76	25,521			2,953		37,375			(12,656)		4,867		0001
Purchased Call/S&P 500 INDEX/SPXD056SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	4,095,992	6643.7	82,739			19,765		117,675			(41,142)		9,999		0001
Purchased Call/S&P 500 INDEX/SPXN13TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	12,538,000	6388.64	165,502			10,574		248,458			(82,296)		16,075		0001
Purchased Call/S&P 500 INDEX/SPX0135SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	6,481,840	6664.36	64,170			14,082		89,715			(31,909)		15,173		0001
Purchased Call/S&P 500 INDEX/SPXN13SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	2,374,000	6305.6	38,459			2,119		58,987			(19,071)		2,847		0001
Purchased Call/S&P 500 INDEX/SPXN13XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	3,871,180	6389.45	85,940			9,470		132,449			(42,385)		6,487		0001
Purchased Call/S&P 500 INDEX/SPXE172SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	2,045,000	6363.35	98,569			6,280		171,250			(48,879)		2,622		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/18/2026	1	3,888,837	.6449	147,874			19,662		246,653			(73,733)		7,124		0001
Purchased Call/S&P 500 INDEX/SPXN13PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	3,016,000	6227.42	75,400			209		120,546			(37,390)		1,116		0001
Purchased Call/S&P 500 INDEX/SPXE175SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	5,620,000	6445.76	256,834			29,716		431,459			(127,362)		9,645		0001
Purchased Call/S&P 500 INDEX/SPXD054SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	7,573,345	.6495	327,623			62,620		510,211			(163,360)		16,583		0001
Purchased Call/S&P 500 INDEX/SPXN13IIS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	1	2,987,290	6345.06	28,678			2,844		42,611			(14,221)		4,756		0001
Purchased Call/S&P 500 INDEX/SPXJ0OJSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/22/2025	08/21/2026	1	6,334,000	6466.91	150,749			21,356		228,677			(74,960)		11,954		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/01/2025	08/03/2026	1	3,568,378	6238.01	77,077			7,007		119,753			(38,013)		5,445		0001
Purchased Call/S&P 500 INDEX/SPXD055S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	11,508,310	.6587	495,047			99,009		764,635			(246,164)		25,733		0001
Purchased Call/S&P 500 INDEX/SPXC05Z38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	3,996,000	6299.19	92,707			8,939		143,546			(45,973)		6,275		0001
Purchased Call/S&P 500 INDEX/SPXD051SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	6,605,860	6449.8	66,719			8,155		96,521			(33,176)		11,597		0001
Purchased Call/S&P 500 INDEX/SPXN13RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/10/2026	1	2,666,654	.6260	91,697			2,299		148,738			(45,975)		2,207		0001
Purchased Call/S&P 500 INDEX/SPXD055SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	1,962,208	.6607	66,264			14,095		99,546			(32,950)		4,535		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	4,499,810	6495.15	100,346			19,074		148,912			(49,761)		9,853		0001
Purchased Call/S&P 500 INDEX/SPXE174S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	2,821,000	.6340	89,708			9,194		142,226			(44,485)		4,551		0001
Purchased Call/S&P 500 INDEX/SPXE176SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	5,037,173	6466.91	48,861			6,922		83,657			(24,296)		9,506		0001
Purchased Call/S&P 500 INDEX/SPXD051S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/11/2025	08/11/2026	1	2,057,000	6373.45	119,512			13,499		218,024			(59,265)		3,489		0001
Purchased Call/S&P 500 INDEX/SPXN13XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	4,229,000	6389.45	106,148			10,910		165,434			(52,782)		6,823		0001
Purchased Call/S&P 500 INDEX/SPXE179S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	2,620,000	6460.26	78,076			13,156		119,663			(38,506)		5,399		0001
Purchased Call/S&P 500 INDEX/SPXE173SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	2,468,980	.6363	85,131			5,439		134,703			(42,332)		3,166		0001
Purchased Call/S&P 500 INDEX/SPXO134S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	4,271,000	6631.96	55,950			12,244		78,990			(27,745)		9,998		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	4,133,000	6309.62	155,401			8,990		256,169			(77,062)		5,073		0001
Purchased Call/S&P 500 INDEX/SPXE17CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	4,207,361	.6584	171,278			34,351		259,821			(85,876)		9,408		0001
Purchased Call/S&P 500 INDEX/SPXO131SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	2,544,242	6415.54	45,288			7,860		67,016			(22,458)		5,327		0001
Purchased Call/S&P 500 INDEX/SPXN13RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	10,990,066	6259.75	142,871			3,572		219,328			(71,043)		9,095		0001
Purchased Call/S&P 500 INDEX/SPXE17DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	2,943,000	6664.36	74,164			16,753		106,969			(36,577)		7,017		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	4,936,000	6395.78	212,742			29,303		347,407			(105,497)		9,225		0001
Purchased Call/S&P 500 INDEX/SPXN13XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/07/2026	1	2,169,513	.6344	94,963			9,815		147,679			(47,745)		3,500		0001
Purchased Call/S&P 500 INDEX/SPXE177SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	2,858,000	6439.32	131,182			19,876		216,411			(65,052)		5,597		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	07/31/2026	1	4,083,000	6238.01	133,514			11,126		215,545			(66,390)		5,950		0001
Purchased Call/S&P 500 INDEX/SPXN13PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	1,442,761	6227.42	12,408			34		18,742			(6,153)		534		0001
Purchased Call/S&P 500 INDEX/SPXO133S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,964,000	6584.29	43,571			8,714		62,420			(21,666)		6,628		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	7,179,182	.6370	306,860			43,472		465,593			(152,587)		13,549		0001
Purchased Call/S&P 500 INDEX/SPXE17CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/14/2026	1	4,037,000	6584.29	158,250			32,696		243,298			(78,047)		9,211		0001
Purchased Call/S&P 500 INDEX/SPXD055SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/17/2025	09/16/2026	1	6,280,235	.6607	343,776			73,124		564,891			(170,944)		14,516		0001
Purchased Call/S&P 500 INDEX/SPXN13QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	855,774	6280.46	6,761			169		10,247			(3,353)		708		0001
Purchased Call/S&P 500 INDEX/SPXN13RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	2,754,000	6259.75	60,863			1,522		96,173			(30,264)		2,279		0001
Purchased Call/S&P 500 INDEX/SPXJ00GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/24/2025	07/24/2026	1	3,393,000	6363.35	196,455			12,517		365,372			(97,420)		4,350		0001
Purchased Call/S&P 500 INDEX/SPXD055SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/17/2025	09/17/2026	1	3,355,000	6600.35	142,588			30,639		219,422			(70,708)		7,804		0001
Purchased Call/S&P 500 INDEX/SPXD057SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/26/2025	09/24/2026	1	3,066,742	.6638	127,406			30,166		192,379			(63,527)		7,443		0001
Purchased Call/S&P 500 INDEX/SPXD056SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/24/2025	09/22/2026	1	1,445,850	.6694	48,017			11,040		73,542			(23,942)		3,468		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD056$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	3,874,189	.6668	208,004			48,266		340,245			(103,430)		9,348		0001
Purchased Call/S&P 500 INDEX/SPXE17C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/09/2026	1	3,653,574	.6513	162,875			31,758		244,990			(81,213)		8,057		0001
Purchased Call/S&P 500 INDEX/SPXD054$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	3,540,000	6532.04	151,158			29,565		237,800			(74,958)		7,861		0001
Purchased Call/S&P 500 INDEX/SPXN13T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	3,038,947	6358.91	29,174			1,768		43,720			(14,467)		3,814		0001
Purchased Call/S&P 500 INDEX/SPXD053$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	3,914,000	6439.32	51,273			7,769		75,599			(25,426)		7,665		0001
Purchased Call/S&P 500 INDEX/SPX0133$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	2,232,000	6606.76	47,765			10,132		69,107			(23,686)		5,159		0001
Purchased Call/S&P 500 INDEX/SPXN13Q$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2025	07/07/2026	1	1,117,120	6229.98	9,942			164		15,063			(4,930)		774		0001
Purchased Call/S&P 500 INDEX/SPXE172$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	4,286,000	6358.91	196,727			11,923		338,521			(97,555)		5,379		0001
Purchased Call/S&P 500 INDEX/SPXD055$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	2,351,727	.6587	88,961			17,792		134,820			(44,236)		5,259		0001
Purchased Call/S&P 500 INDEX/SPXD053$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2026	1	2,992,000	6448.26	50,565			8,915		74,228			(25,075)		6,313		0001
Purchased Call/S&P 500 INDEX/SPXD054$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	1	1,493,885	.6495	70,355			13,410		112,439			(34,984)		3,271		0001
Purchased Call/S&P 500 INDEX/SPXD054$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	2,615,000	6532.04	137,288			26,852		226,044			(68,080)		5,807		0001
Purchased Call/S&P 500 INDEX/SPXN13U$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	3,026,000	6388.64	82,610			5,917		130,049			(40,742)		4,115		0001
Purchased Call/S&P 500 INDEX/SPXN13X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	1,948,794	6389.45	18,708			2,062		27,703			(9,227)		3,266		0001
Purchased Call/S&P 500 INDEX/SPXD053$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2026	1	3,694,000	6448.26	138,156			24,358		215,802			(68,510)		7,794		0001
Purchased Call/S&P 500 INDEX/SPXD057$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	3,242,000	6688.46	138,109			34,622		206,446			(68,487)		8,138		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/20/2026	1	1,758,840	.6396	75,221			10,476		116,061			(37,507)		3,287		0001
Purchased Call/S&P 500 INDEX/SPXE17C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	5,177,000	6587.47	307,514			61,332		521,226			(152,493)		11,576		0001
Purchased Call/S&P 500 INDEX/SPXD057$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	1,730,000	6643.7	62,626			15,355		92,794			(30,886)		4,295		0001
Purchased Call/S&P 500 INDEX/SPXN13S$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	6,553,000	6296.79	85,844			4,493		130,360			(42,337)		7,670		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	2,043,000	6395.78	76,817			10,581		122,734			(38,093)		3,818		0001
Purchased Call/S&P 500 INDEX/SPXN13T$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	2,839,735	6358.91	63,326			3,838		98,511			(31,403)		3,564		0001
Purchased Call/S&P 500 INDEX/SPXD056$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	3,721,000	6643.7	82,978			19,823		118,544			(41,261)		9,083		0001
Purchased Call/S&P 500 INDEX/SPXN13P$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	3,090,000	6279.35	84,666			1,166		135,814			(41,643)		1,981		0001
Purchased Call/S&P 500 INDEX/SPXE17F$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	09/25/2026	1	4,063,000	6604.72	167,396			39,878		254,620			(83,010)		9,918		0001
Purchased Call/S&P 500 INDEX/SPXD055$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	2,358,314	.6587	80,002			16,000		119,673			(39,781)		5,273		0001
Purchased Call/S&P 500 INDEX/SPXE173$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	3,235,000	6362.9	105,138			8,399		167,198			(52,137)		4,637		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD055$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	481,369	.6607	24,047			5,115		38,572			(11,958)		1,113		0001
Purchased Call/S&P 500 INDEX/SPXD057$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/25/2026	1	2,664,124	.6644	112,529			27,032		166,282			(56,577)		6,503		0001
Purchased Call/S&P 500 INDEX/SPXE17D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	7,460,000	6664.36	269,306			59,098		401,512			(133,913)		17,463		0001
Purchased Call/S&P 500 INDEX/SPXN13$$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	3,806,573	6305.6	81,461			4,488		126,703			(40,396)		4,565		0001
Purchased Call/S&P 500 INDEX/SPXN13T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	3,251,994	6358.91	42,601			2,582		64,516			(21,125)		4,082		0001
Purchased Call/S&P 500 INDEX/SPXE17D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	9,588,000	6631.96	437,213			95,678		681,342			(216,810)		22,444		0001
Purchased Call/S&P 500 INDEX/SPXD054$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	2,159,000	6495.15	124,358			23,638		214,776			(61,668)		4,727		0001
Purchased Call/S&P 500 INDEX/SPXD052$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	3,863,197	.6455	211,663			25,942		372,671			(106,125)		6,782		0001
Purchased Call/S&P 500 INDEX/SPXN13V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	1,761,860	6339.39	16,561			1,376		24,354			(8,213)		2,567		0001
Purchased Call/S&P 500 INDEX/SPXE17D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	4,826,000	6664.36	283,769			64,102		461,501			(139,951)		11,507		0001
Purchased Call/S&P 500 INDEX/SPXN13S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	870,700	6296.79	7,836			410		11,693			(3,865)		1,019		0001
Purchased Call/S&P 500 INDEX/SPXN13S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	4,952,000	6305.6	124,790			6,876		196,758			(61,882)		5,939		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2025	08/24/2026	1	3,417,000	6466.91	147,614			21,959		239,751			(72,802)		6,632		0001
Purchased Call/S&P 500 INDEX/SPXN13R$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	2,098,000	6268.56	58,954			2,111		94,100			(29,235)		2,054		0001
Purchased Call/S&P 500 INDEX/SPXN13S$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	2,765,000	6296.79	77,697			3,453		123,713			(38,635)		2,984		0001
Purchased Call/S&P 500 INDEX/SPXN13R$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	3,257,415	6268.56	72,640			2,601		113,651			(36,022)		3,190		0001
Purchased Call/S&P 500 INDEX/SPXN13X$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/12/2026	1	2,114,209	.6446	71,766			8,326		112,656			(35,686)		3,628		0001
Purchased Call/S&P 500 INDEX/SPXE17D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	3,090,493	.6632	106,141			23,292		154,981			(52,779)		7,234		0001
Purchased Call/S&P 500 INDEX/SPXE17B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	6,558,401	.6487	361,746			65,497		612,383			(181,374)		13,944		0001
Purchased Call/S&P 500 INDEX/SPXN13U$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,182,000	6370.86	104,954			8,096		180,632			(52,046)		3,075		0001
Purchased Call/S&P 500 INDEX/SPXN13T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	2,087,759	6363.35	34,030			2,168		51,721			(16,875)		2,677		0001
Purchased Call/S&P 500 INDEX/SPXN13S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	1,561,515	6296.79	14,522			645		21,754			(7,221)		1,685		0001
Purchased Call/S&P 500 INDEX/SPXE17D$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	7,292,000	6664.36	299,701			65,768		453,985			(149,027)		17,069		0001
Purchased Call/S&P 500 INDEX/SPXN13S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	1,991,879	6296.79	33,065			1,731		50,514			(16,307)		2,331		0001
Purchased Call/S&P 500 INDEX/SPXN13R$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	3,819,000	6268.56	50,029			1,792		76,154			(24,809)		3,740		0001
Purchased Call/S&P 500 INDEX/SPXN13T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	7,412,000	6388.64	97,838			7,008		146,733			(48,253)		10,080		0001
Purchased Call/S&P 500 INDEX/SPXJ000$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	1,800,056	6693.75	108,003			24,695		175,138			(53,558)		4,318		0001
Purchased Call/S&P 500 INDEX/SPXN13V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1	2,489,219	6362.9	40,823			3,261		61,411			(20,244)		3,568		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD051$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	1	2,095,740	.6389	78,244			8,064		127,785			(39,231)		3,381		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/03/2025	07/06/2026	1	4,131,000	6279.35	137,975			1,900		226,943			(67,863)		2,648		0001
Purchased Call/S&P 500 INDEX/SPX0135$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	2,270,372	6656.92	22,477			5,201		31,334			(11,146)		5,478		0001
Purchased Call/S&P 500 INDEX/SPXN13S$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	3,155,000	6296.79	84,239			3,744		133,332			(41,888)		3,404		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	754,665	.6464	38,305			5,926		63,645			(19,047)		1,491		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/10/2025	07/10/2026	1	6,820,000	6280.46	317,812			7,923		560,975			(157,600)		5,644		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	6,854,303	.6370	313,213			44,372		479,835			(155,746)		12,936		0001
Purchased Call/S&P 500 INDEX/SPXD053$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/25/2025	08/25/2026	1	3,427,000	6439.32	124,057			18,797		196,289			(61,519)		6,712		0001
Purchased Call/S&P 500 INDEX/SPX0133$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	3,062,212	6606.76	30,622			6,496		42,823			(15,185)		7,078		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/27/2025	08/27/2026	1	2,018,227	6481.4	43,190			6,782		64,661			(21,418)		4,023		0001
Purchased Call/S&P 500 INDEX/SPX0133$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	3,463,000	6584.29	61,641			12,328		88,943			(30,651)		7,744		0001
Purchased Call/S&P 500 INDEX/SPXN13U$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,636,000	6370.86	109,130			8,418		181,319			(54,117)		3,715		0001
Purchased Call/S&P 500 INDEX/SPXN13P$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	9,345,773	6279.35	122,430			341		186,770			(60,878)		3,459		0001
Purchased Call/S&P 500 INDEX/SPX915G$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	2,003,000	6604.72	96,344			22,952		147,244			(47,776)		4,889		0001
Purchased Call/S&P 500 INDEX/SPXN13P$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	2,720,785	6227.42	43,805			122		67,967			(21,722)		1,007		0001
Purchased Call/S&P 500 INDEX/SPXN13W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	1	3,833,000	6345.06	50,212			4,980		75,372			(24,900)		6,102		0001
Purchased Call/S&P 500 INDEX/SPXE172$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	4,496,000	6358.91	196,026			11,880		333,149			(97,207)		5,643		0001
Purchased Call/S&P 500 INDEX/SPXD057$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/26/2025	09/25/2026	1	4,263,000	6643.7	254,927			60,899		415,340			(126,763)		10,406		0001
Purchased Call/S&P 500 INDEX/SPXD051$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/14/2025	08/14/2026	1	3,036,000	6468.54	166,980			20,352		292,859			(82,804)		5,330		0001
Purchased Call/S&P 500 INDEX/SPXE17FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	09/24/2026	1	2,907,431	.6638	109,715			25,905		168,643			(54,556)		7,056		0001
Purchased Call/S&P 500 INDEX/SPX0133$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	4,941,000	6584.29	119,078			23,816		174,494			(59,212)		11,048		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/03/2025	09/03/2026	1	1,995,000	6448.26	55,062			9,708		83,363			(27,305)		4,209		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	2,615,465	6465.94	26,155			4,035		37,793			(12,970)		5,168		0001
Purchased Call/S&P 500 INDEX/SPXE172$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	5,665,789	.6359	243,582			14,886		405,944			(121,122)		7,111		0001
Purchased Call/S&P 500 INDEX/SPXE173$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,221,000	6388.64	105,971			7,590		170,143			(52,264)		4,380		0001
Purchased Call/S&P 500 INDEX/SPXD054$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/10/2025	09/08/2026	1	4,481,654	.6495	252,726			48,305		418,291			(126,015)		9,813		0001
Purchased Call/S&P 500 INDEX/SPXD054$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/10/2025	09/10/2026	1	3,247,828	6532.04	51,965			10,164		74,965			(25,769)		7,212		0001
Purchased Call/S&P 500 INDEX/SPXE17BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	1,976,858	.6482	67,115			12,152		102,719			(33,651)		4,203		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD057$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	6,452,811	.6605	264,542			63,196		391,023			(131,544)		15,752		0001
Purchased Call/S&P 500 INDEX/SPX0132$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	3,584,000	6495.15	90,317			17,168		135,164			(44,787)		7,848		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2025	07/10/2026	1	3,891,000	6280.46	177,041			4,414		310,369			(87,793)		3,220		0001
Purchased Call/S&P 500 INDEX/SPXN13XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	2,992,000	6389.45	91,854			9,441		146,039			(45,675)		4,827		0001
Purchased Call/S&P 500 INDEX/SPXN13USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	2,076,000	6389.77	58,336			4,339		92,198			(28,928)		2,875		0001
Purchased Call/S&P 500 INDEX/SPXD054$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	1	5,637,790	.6495	241,981			46,123		379,814			(120,326)		12,345		0001
Purchased Call/S&P 500 INDEX/SPXD051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	3,309,395	6449.8	48,979			6,342		72,344			(24,156)		6,001		0001
Purchased Call/S&P 500 INDEX/SPXD052$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	3,798,932	.6450	160,950			19,726		263,184			(80,698)		6,669		0001
Purchased Call/S&P 500 INDEX/SPX0131$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	16,901,000	6481.5	221,403			39,976		321,841			(110,093)		35,934		0001
Purchased Call/S&P 500 INDEX/SPXE17B$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2026	1	2,405,000	6532.04	110,390			21,591		176,212			(54,741)		5,341		0001
Purchased Call/S&P 500 INDEX/SPXD056$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	8,259,000	6643.7	340,271			81,287		513,507			(169,201)		20,161		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2025	07/08/2026	1	4,059,000	6225.52	146,936			2,833		245,177			(72,864)		3,005		0001
Purchased Call/S&P 500 INDEX/SPXN13PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,445,000	6279.35	43,277			121		67,185			(21,519)		905		0001
Purchased Call/S&P 500 INDEX/SPX0130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	11,017,000	6460.26	144,323			23,317		211,546			(71,765)		22,147		0001
Purchased Call/S&P 500 INDEX/SPXN13USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,454,895	6370.86	40,015			3,087		60,638			(19,843)		3,460		0001
Purchased Call/S&P 500 INDEX/SPX0135$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	2,744,000	6664.36	88,082			19,329		129,930			(43,799)		6,423		0001
Purchased Call/S&P 500 INDEX/SPXN13I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	4,245,826	6389.45	39,486			4,058		58,343			(19,635)		6,850		0001
Purchased Call/S&P 500 INDEX/SPXE17E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	1	3,461,085	6637.97	55,723			13,048		79,328			(27,633)		8,400		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/27/2026	1	5,600,000	6481.4	141,120			22,159		213,778			(69,980)		11,162		0001
Purchased Call/S&P 500 INDEX/SPX915G$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	5,537,000	6604.72	331,113			78,880		531,364			(164,196)		13,516		0001
Purchased Call/S&P 500 INDEX/SPXN13PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	3,159,000	6279.35	83,714			233		134,151			(41,627)		1,169		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2026	1	2,596,605	.6411	87,484			11,842		139,682			(43,502)		4,805		0001
Purchased Call/S&P 500 INDEX/SPXN13YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	2,356,000	6468.54	50,418			6,145		76,466			(25,002)		4,136		0001
Purchased Call/S&P 500 INDEX/SPXJ00J$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/21/2026	1	6,843,000	6466.91	172,444			24,430		263,334			(85,748)		12,914		0001
Purchased Call/S&P 500 INDEX/SPXN13T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	1,136,072	6388.64	10,225			732		15,187			(5,043)		1,545		0001
Purchased Call/S&P 500 INDEX/SPXN13US$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/28/2026	1	3,859,421	.6390	129,981			9,695		210,758			(64,633)		5,345		0001
Purchased Call/S&P 500 INDEX/SPX0130$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	4,026,840	6460.26	74,094			11,971		109,933			(36,843)		8,095		0001
Purchased Call/S&P 500 INDEX/SPX915G$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	6,087,018	.6638	326,314			77,046		523,980			(162,261)		14,773		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD057SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	1,519,086	.6605	58,323			13,933		85,549			(29,001)		3,708		0001
Purchased Call/S&P 500 INDEX/SPXD057ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	1	718,187	.6661	36,666			9,116		56,176			(18,232)		1,793		0001
Purchased Call/S&P 500 INDEX/SPXN13PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,254,781	6279.35	45,321			126		70,970			(22,536)		834		0001
Purchased Call/S&P 500 INDEX/SPXD052SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	1,275,542	.6453	66,971			8,208		115,929			(33,578)		2,239		0001
Purchased Call/S&P 500 INDEX/SPXJ00FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	2,986,000	6309.62	90,774			5,251		145,202			(45,014)		3,665		0001
Purchased Call/S&P 500 INDEX/SPXN13PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	3,334,287	6227.42	74,688			207		118,274			(37,037)		1,234		0001
Purchased Call/S&P 500 INDEX/SPXD056SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	2,575,000	6643.7	70,813			16,916		102,571			(35,212)		6,286		0001
Purchased Call/S&P 500 INDEX/SPXN13VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	2,671,901	6329.94	60,919			5,706		94,632			(30,209)		4,137		0001
Purchased Call/S&P 500 INDEX/SPXN13SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	3,258,850	6309.62	54,097			3,130		82,535			(26,826)		4,000		0001
Purchased Call/S&P 500 INDEX/SPXN13XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	1	2,558,895	6445.76	51,690			5,981		78,440			(25,632)		4,391		0001
Purchased Call/S&P 500 INDEX/SPXE17ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	7,162,313	.6694	378,973			86,892		621,036			(188,445)		17,180		0001
Purchased Call/S&P 500 INDEX/SPXN13XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	2,915,876	6466.58	27,118			3,212		39,760			(13,447)		5,062		0001
Purchased Call/S&P 500 INDEX/SPXN13USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	2,172,112	6389.77	35,188			2,617		53,690			(17,450)		3,008		0001
Purchased Call/S&P 500 INDEX/SPXN13XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	1	4,342,000	6445.76	99,432			11,505		151,968			(49,307)		7,452		0001
Purchased Call/S&P 500 INDEX/SPXN13QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,615,516	.6227	93,933			262		149,820			(46,708)		968		0001
Purchased Call/S&P 500 INDEX/SPXN13VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	1,235,661	6238.01	10,997			1,000		16,488			(5,424)		1,886		0001
Purchased Call/S&P 500 INDEX/SPXN13SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	4,377,385	6309.62	97,616			5,647		152,107			(48,407)		5,373		0001
Purchased Call/S&P 500 INDEX/SPXN13XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	2,195,000	6466.58	50,046			5,928		76,614			(24,817)		3,811		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	2,623,000	6309.62	150,036			8,680		276,787			(74,401)		3,220		0001
Purchased Call/S&P 500 INDEX/SPXJ00OSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/22/2025	07/02/2026	1	4,980,000	.6900	260,925			929		444,168			(166,881)		1,843		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	9,425,000	6481.5	387,368			69,941		616,649			(192,620)		20,039		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/27/2026	1	4,482,000	6481.4	242,028			38,004		414,808			(120,019)		8,933		0001
Purchased Call/S&P 500 INDEX/SPXN13UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	7,746,000	6370.86	339,275			26,170		570,329			(168,243)		10,917		0001
Purchased Call/S&P 500 INDEX/SPXN13PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	2,115,000	6279.35	53,087			731		84,510			(26,110)		1,356		0001
Purchased Call/S&P 500 INDEX/SPX915GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	755,478	.6641	36,868			8,705		57,964			(18,333)		1,834		0001
Purchased Call/S&P 500 INDEX/SPX0133SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,292,000	6584.29	86,408			17,282		132,282			(42,967)		5,125		0001
Purchased Call/S&P 500 INDEX/SPXN13VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	9,013,490	6238.01	117,175			10,652		178,117			(57,789)		13,755		0001
Purchased Call/S&P 500 INDEX/SPXN13USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,488,000	6370.86	55,731			4,299		85,964			(27,637)		3,506		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD054$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	2,519,051	6532.04	25,191			4,927		35,717			(12,492)		5,594		0001
Purchased Call/S&P 500 INDEX/SPXN13T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	3,383,000	6388.64	75,441			4,820		117,202			(37,513)		4,337		0001
Purchased Call/S&P 500 INDEX/SPXN13RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	3,841,000	6259.75	59,536			1,488		91,983			(29,604)		3,179		0001
Purchased Call/S&P 500 INDEX/SPXE17D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/16/2026	1	1,969,393	6609	84,805			18,189		128,661			(42,286)		4,552		0001
Purchased Call/S&P 500 INDEX/SPXN133$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	3,569,994	6309.62	46,767			2,706		70,927			(23,191)		4,382		0001
Purchased Call/S&P 500 INDEX/SPXN13P$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	5,170,000	6279.35	171,127			477		281,534			(85,093)		1,913		0001
Purchased Call/S&P 500 INDEX/SPXE17D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	2,083,000	6631.96	77,904			17,048		117,360			(38,632)		4,876		0001
Purchased Call/S&P 500 INDEX/SPXN130$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	2,856,000	6280.46	37,128			926		56,995			(18,411)		2,364		0001
Purchased Call/S&P 500 INDEX/SPXN13T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	3,423,000	6388.64	52,714			3,368		79,685			(26,212)		4,389		0001
Purchased Call/S&P 500 INDEX/SPXO135$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	2,774,981	6656.92	56,610			13,100		80,957			(28,072)		6,696		0001
Purchased Call/S&P 500 INDEX/SPX915GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	763,173	6632	38,909			8,538		58,926			(19,348)		1,786		0001
Purchased Call/S&P 500 INDEX/SPXD17W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	12,095,000	6225.52	553,951			10,682		965,858			(274,699)		8,953		0001
Purchased Call/S&P 500 INDEX/SPXD17W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	736,442	6227	36,711			103		65,928			(18,457)		273		0001
Purchased Call/S&P 500 INDEX/SPX915GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	2,657,000	6661.21	131,522			32,609		198,341			(65,220)		6,633		0001
Purchased Call/S&P 500 INDEX/SPXN13RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	1,259,867	6259.75	11,591			383		17,594			(5,716)		1,189		0001
Purchased Call/S&P 500 INDEX/SPXD051$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	5,293,000	6449.8	260,416			31,829		441,022			(129,492)		9,292		0001
Purchased Call/S&P 500 INDEX/SPXD056$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	7,108,000	6643.7	309,909			74,034		471,449			(154,103)		17,351		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/15/2025	09/15/2026	1	2,330,000	6615.28	139,101			29,123		232,663			(68,979)		5,351		0001
Purchased Call/S&P 500 INDEX/SPXD056$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	1,704,172	6657	62,746			14,560		95,137			(31,200)		4,112		0001
Purchased Call/S&P 500 INDEX/SPXD054$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	588,392	6495	30,353			5,802		49,008			(15,135)		1,288		0001
Purchased Call/S&P 500 INDEX/SPXJ001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/11/2025	08/07/2026	1	1,527,940	6340	62,783			6,471		100,422			(31,478)		2,465		0001
Purchased Call/S&P 500 INDEX/SPXJ001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/07/2025	08/07/2026	1	2,524,000	6340	146,897			15,056		267,297			(72,845)		4,072		0001
Purchased Call/S&P 500 INDEX/SPXN13US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	2,467,000	6388.64	62,415			4,471		97,526			(30,782)		3,355		0001
Purchased Call/S&P 500 INDEX/SPXN13RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	1,287,521	6268.56	11,588			415		17,331			(5,746)		1,261		0001
Purchased Call/S&P 500 INDEX/SPXO135$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	3,861,012	6693.75	38,224			8,740		53,057			(18,955)		9,261		0001
Purchased Call/S&P 500 INDEX/SPXN13S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	9,169,000	6296.79	120,114			5,338		182,455			(59,727)		9,894		0001
Purchased Call/S&P 500 INDEX/SPXO133$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	5,184,000	6606.76	130,637			27,711		190,982			(64,782)		11,982		0001
Purchased Call/S&P 500 INDEX/SPXO133$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	2,622,049	6584.29	25,172			5,201		35,644			(12,414)		5,982		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0131$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	3,258,677	6415.54	32,261			5,599		46,961			(15,998)		6,823		0001
Purchased Call/S&P 500 INDEX/SPXN13$S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	4,086,000	6296.79	97,247			4,322		152,384			(48,356)		4,409		0001
Purchased Call/S&P 500 INDEX/SPX0131$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	3,646,033	6502.08	57,243			10,307		83,057			(28,386)		7,752		0001
Purchased Call/S&P 500 INDEX/SPXN13$S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	3,523,586	6296.79	70,119			3,116		108,651			(34,867)		3,802		0001
Purchased Call/S&P 500 INDEX/SPX915GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	3,976,144	.6638	165,552			39,089		252,133			(82,321)		9,650		0001
Purchased Call/S&P 500 INDEX/SPXN13VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	3,657,971	6329.94	47,919			4,488		72,089			(23,763)		5,664		0001
Purchased Call/S&P 500 INDEX/SPXN13RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	3,814,000	6259.75	90,010			2,250		142,701			(44,758)		3,156		0001
Purchased Call/S&P 500 INDEX/SPXD17XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	5,700,000	6263.26	142,500			3,141		227,510			(70,664)		4,475		0001
Purchased Call/S&P 500 INDEX/SPXE17ES$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	4,491,000	6656.92	191,766			44,376		291,897			(95,095)		10,836		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	5,318,280	.6465	295,553			45,721		505,125			(146,964)		10,508		0001
Purchased Call/S&P 500 INDEX/SPXJ00JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/18/2025	08/18/2026	1	3,669,000	6449.15	179,781			23,773		303,171			(89,152)		6,722		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	5,399,000	6481.5	272,650			49,228		453,531			(135,576)		11,479		0001
Purchased Call/S&P 500 INDEX/SPXN13RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	3,413,000	6259.75	60,069			1,502		93,651			(29,869)		2,825		0001
Purchased Call/S&P 500 INDEX/SPXE17ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	3,609,000	6656.92	146,165			33,823		221,102			(72,482)		8,708		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	4,022,000	6468.54	158,467			19,315		256,469			(78,582)		7,061		0001
Purchased Call/S&P 500 INDEX/SPX0133$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	1	5,507,568	6615.28	72,149			15,106		102,486			(35,778)		12,648		0001
Purchased Call/S&P 500 INDEX/SPXN13S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	2,856,000	6296.79	50,837			2,259		78,129			(25,279)		3,082		0001
Purchased Call/S&P 500 INDEX/SPXD054$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	1,543,489	.6513	54,301			10,500		82,884			(27,002)		3,404		0001
Purchased Call/S&P 500 INDEX/SPXE17D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026	1	3,973,411	.6600	173,274			37,543		261,492			(86,161)		9,243		0001
Purchased Call/S&P 500 INDEX/SPXN13S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	4,213,554	6305.6	41,714			2,298		62,835			(20,686)		5,053		0001
Purchased Call/S&P 500 INDEX/SPX0134$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	2,179,031	6631.96	19,611			4,292		27,285			(9,725)		5,101		0001
Purchased Call/S&P 500 INDEX/SPX915GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	2,014,000	6661.21	115,402			28,612		179,465			(57,227)		5,028		0001
Purchased Call/S&P 500 INDEX/SPXN130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	1,991,500	6263.26	32,063			707		49,694			(15,900)		1,564		0001
Purchased Call/S&P 500 INDEX/SPXN13T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	1,860,905	6358.91	31,821			1,929		48,901			(15,780)		2,336		0001
Purchased Call/S&P 500 INDEX/SPXC05W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2026	1	1,804,000	6243.76	100,122			3,861		182,962			(49,650)		1,829		0001
Purchased Call/S&P 500 INDEX/SPXN13S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	3,411,777	6309.62	33,777			1,954		50,847			(16,749)		4,188		0001
Purchased Call/S&P 500 INDEX/SPXN13P$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	3,246,527	6279.35	52,594			724		81,078			(25,868)		2,081		0001
Purchased Call/S&P 500 INDEX/SPXN13RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	5,841,000	6259.75	75,933			2,510		116,524			(37,449)		5,512		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	3,629,000	6389.77	47,540			3,536		71,787			(23,575)		5,026		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	4,347,000	6481.5	239,085			43,168		407,905			(118,886)		9,242		0001
Purchased Call/S&P 500 INDEX/SPXN13PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	5,811,887	6279.35	76,136			1,049		116,118			(37,447)		3,726		0001
Purchased Call/S&P 500 INDEX/SPXC05WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2025	07/14/2026	1	3,961,730	6269	143,597			5,157		238,002			(71,404)		3,879		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	9,044	6495.15	576			110		1,041			(286)		20		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/21/2026	1	6,934,000	6466.91	382,063			54,126		664,020			(189,982)		13,086		0001
Purchased Call/S&P 500 INDEX/SPX915FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/16/2026	1	118,764	6607	6,076			1,303		9,300			(3,029)		275		0001
Purchased Call/S&P 500 INDEX/SPX915GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/23/2026	1	2,862,476	6657	111,955			26,196		171,028			(55,823)		6,907		0001
Purchased Call/S&P 500 INDEX/SPXN13RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	1	2,724,991	6297.36	44,417			1,969		67,773			(22,026)		2,940		0001
Purchased Call/S&P 500 INDEX/SPXN13RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/16/2026	1	1,820,108	6263.7	16,381			677		24,477			(8,123)		1,905		0001
Purchased Call/S&P 500 INDEX/SPX915HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	2,258,814	6605	128,999			30,902		196,614			(64,678)		5,514		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	07/31/2026	1	5,073,000	6238.01	119,723			9,977		187,939			(59,532)		7,392		0001
Purchased Call/S&P 500 INDEX/SPX01375E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	6,350,988	6643.7	83,198			20,398		116,359			(41,032)		15,768		0001
Purchased Call/S&P 500 INDEX/SPXC05XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	2,800,000	6389.77	134,680			10,018		233,396			(66,787)		3,878		0001
Purchased Call/S&P 500 INDEX/SPXC05XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	2,385,286	6306	124,481			6,877		221,583			(61,898)		2,861		0001
Purchased Call/S&P 500 INDEX/SPXC05XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2025	07/22/2026	1	3,941,344	6308	216,033			12,532		374,230			(107,423)		4,838		0001
Purchased Call/S&P 500 INDEX/SPX915CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	232,420	6238	12,396			1,036		20,445			(6,215)		339		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	6,595,252	6299	289,642			28,004		468,532			(144,025)		10,356		0001
Purchased Call/S&P 500 INDEX/SPXC05YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	3,807,000	6339.39	137,433			11,421		220,808			(68,152)		5,547		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/04/2026	1	3,975,202	6330	170,728			16,080		282,128			(85,129)		6,155		0001
Purchased Call/S&P 500 INDEX/SPX915DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	5,385,040	6449	176,444			23,396		283,122			(87,737)		9,865		0001
Purchased Call/S&P 500 INDEX/SPX0137SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	3,099,000	6688.46	50,204			12,586		70,108			(24,896)		7,779		0001
Purchased Call/S&P 500 INDEX/SPXC05WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/07/2025	07/02/2026	1	1,968,417	6210	79,053			221		132,413			(39,746)		729		0001
Purchased Call/S&P 500 INDEX/SPXD17WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2026	1	7,255,000	6227.42	314,867			875		543,653			(156,140)		2,685		0001
Purchased Call/S&P 500 INDEX/SPXC05XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	1	2,862,617	6390	155,250			11,579		284,138			(77,198)		3,964		0001
Purchased Call/S&P 500 INDEX/SPX915CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/31/2026	1	7,388,000	6339.39	351,669			29,225		595,335			(174,389)		10,765		0001
Purchased Call/S&P 500 INDEX/SPXD17VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2026	1	4,388,000	6198.01	249,238					467,037			(123,595)		1,148		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/31/2026	1	8,057,000	6339.39	374,651			31,134		630,042			(185,786)		11,740		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	3,722,005	6330	146,600			13,769		245,986			(72,897)		5,763		0001
Purchased Call/S&P 500 INDEX/SPX915F$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	3,199,000	6584.29	177,545			35,509		287,653			(88,284)		7,153		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	5,519,183	6263.7	121,974			5,040		189,567			(60,486)		5,778		0001
Purchased Call/S&P 500 INDEX/SPXD053$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	660,027	6495.15	35,641			6,775		60,200			(17,674)		1,445		0001
Purchased Call/S&P 500 INDEX/SPXC05X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	374,589	6389	18,200			1,166		32,058			(9,125)		480		0001
Purchased Call/S&P 500 INDEX/SPX915E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	4,675,634	6449	180,888			23,985		298,633			(89,947)		8,566		0001
Purchased Call/S&P 500 INDEX/SPXE173$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	3,507,350	6362.9	76,811			6,136		117,640			(38,090)		5,028		0001
Purchased Call/S&P 500 INDEX/SPXD136$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	3,696,000	6604.72	48,048			11,446		68,183			(23,827)		9,022		0001
Purchased Call/S&P 500 INDEX/SPX915D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2026	1	5,004,000	6411.37	206,165			27,829		332,496			(102,235)		9,260		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	4,784,000	6238.01	267,904			22,325		480,527			(133,216)		6,971		0001
Purchased Call/S&P 500 INDEX/SPXE175$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	254,339	6345	12,588			1,259		22,226			(6,259)		405		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	1,124,830	6371	56,497			4,370		100,188			(28,093)		1,585		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2026	1	2,112,483	6363	72,572			5,846		115,312			(36,087)		3,028		0001
Purchased Call/S&P 500 INDEX/SPX915D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2026	1	7,820,000	6411.37	358,156			48,346		590,786			(177,606)		14,472		0001
Purchased Call/S&P 500 INDEX/SPX915E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/28/2026	1	3,998,000	6501.86	192,304			30,982		310,980			(95,362)		8,037		0001
Purchased Call/S&P 500 INDEX/SPX915E$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/21/2026	1	5,032,000	6370.17	220,905			31,208		358,372			(109,545)		9,497		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	2,298,815	6260	122,878			3,081		219,969			(61,609)		1,903		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,382,000	6259.75	195,437			4,886		338,588			(97,182)		3,627		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	2,440,771	6243.76	23,431			904		35,269			(11,619)		2,474		0001
Purchased Call/S&P 500 INDEX/SPXE170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	4,532,000	6297.36	115,113			5,102		180,491			(57,083)		4,890		0001
Purchased Call/S&P 500 INDEX/SPX915C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/31/2026	1	2,562,000	6339.39	127,588			10,603		218,608			(63,269)		3,733		0001
Purchased Call/S&P 500 INDEX/SPXE170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	2,714,000	6297.36	151,170			6,700		274,345			(74,964)		2,929		0001
Purchased Call/S&P 500 INDEX/SPXC05X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	965,985	6362	48,849			3,121		83,151			(24,290)		1,239		0001
Purchased Call/S&P 500 INDEX/SPX915F$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/14/2026	1	8,311,000	6584.29	388,124			80,191		601,447			(191,418)		18,962		0001
Purchased Call/S&P 500 INDEX/SPXE17B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	235,627	6502	11,507			2,078		19,554			(5,722)		501		0001
Purchased Call/S&P 500 INDEX/SPXE170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	2,975,000	6296.79	171,360			7,616		316,698			(85,209)		3,210		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/14/2026	1	3,055,000	6584.29	149,695			30,929		234,661			(73,828)		6,970		0001
Purchased Call/S&P 500 INDEX/SPXD17YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	5,795,000	6259.75	145,455			3,636		231,215			(72,328)		4,796		0001
Purchased Call/S&P 500 INDEX/SPX915DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	821,671	6468	41,134			5,027		69,307			(20,454)		1,443		0001
Purchased Call/S&P 500 INDEX/SPXD17VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	7,040,000	6198.01	324,544					566,375			(160,938)		1,842		0001
Purchased Call/S&P 500 INDEX/SPX915DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2026	1	6,977,440	6467	277,443			33,139		447,407			(137,959)		12,113		0001
Purchased Call/S&P 500 INDEX/SPXD17XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	4,497,000	6263.26	247,785			5,461		461,806			(122,874)		3,531		0001
Purchased Call/S&P 500 INDEX/SPXE172SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	3,715,000	6388.64	139,684			8,924		229,312			(69,458)		4,763		0001
Purchased Call/S&P 500 INDEX/SPXD17YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	2,757,138	6259.75	55,418			1,385		86,638			(27,557)		2,282		0001
Purchased Call/S&P 500 INDEX/SPXD17YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	13,507,000	6259.75	586,204			14,655		1,010,026			(291,491)		11,178		0001
Purchased Call/S&P 500 INDEX/SPXE172SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	5,684,968	6310	234,575			13,608		380,420			(116,643)		6,978		0001
Purchased Call/S&P 500 INDEX/SPXA21XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2025	07/07/2026	1	2,133,000	6229.98	58,871			973		94,805			(29,193)		1,477		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	3,216,000	6243.76	196,176			7,566		375,230			(97,282)		3,260		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	1,763,354	6468.54	30,330			3,697		45,395			(15,040)		3,096		0001
Purchased Call/S&P 500 INDEX/SPXD17YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	2,932,000	6259.75	164,192			5,428		306,485			(80,978)		2,767		0001
Purchased Call/S&P 500 INDEX/SPX915BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2025	07/02/2026	1	5,178,000	6227.42	171,392			476		282,002			(84,992)		1,916		0001
Purchased Call/S&P 500 INDEX/SPX915ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/20/2026	1	5,676,598	6400	312,490			43,401		546,165			(155,387)		10,610		0001
Purchased Call/S&P 500 INDEX/SPXE173SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,318,000	6388.64	148,646			10,647		252,971			(73,311)		4,512		0001
Purchased Call/S&P 500 INDEX/SPX915B9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	7,385,000	6279.35	274,722			765		461,237			(136,606)		2,733		0001
Purchased Call/S&P 500 INDEX/SPXE173SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	6,215,000	6388.64	354,255			22,633		653,265			(176,154)		7,968		0001
Purchased Call/S&P 500 INDEX/SPXE172SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	5,660,000	6388.64	190,742			12,186		307,706			(94,847)		7,257		0001
Purchased Call/S&P 500 INDEX/SPX915ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/20/2026	1	612,974	6400	30,636			4,255		52,009			(15,234)		1,146		0001
Purchased Call/S&P 500 INDEX/SPX915FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	4,561,000	6584.29	267,275			53,455		440,497			(132,903)		10,199		0001
Purchased Call/S&P 500 INDEX/SPX915FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/16/2026	1	5,263,000	6606.76	271,571			57,606		425,608			(134,669)		12,165		0001
Purchased Call/S&P 500 INDEX/SPXE174SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	3,060,025	6340	64,873			6,649		99,133			(32,170)		4,937		0001
Purchased Call/S&P 500 INDEX/SPXE174SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	3,132,000	6340	84,564			8,667		132,023			(41,934)		5,053		0001
Purchased Call/S&P 500 INDEX/SPX915FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	2,317,000	6584.29	121,643			24,329		194,116			(60,487)		5,181		0001
Purchased Call/S&P 500 INDEX/SPXD17YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	2,087,000	6259.75	58,853			1,471		94,712			(29,265)		1,727		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	24,250,000	6243.76	1,117,925			43,116		1,930,858			(554,368)		24,580		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE173S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	3,551,000	6388.64	192,464			12,296		348,080			(95,703)		4,553		0001
Purchased Call/S&P 500 INDEX/SPX915F$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	12,551,000	6631.96	587,387			128,542		898,278			(291,279)		29,380		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	6,050,000	6263.7	153,065			6,325		240,905			(75,903)		6,333		0001
Purchased Call/S&P 500 INDEX/SPXE173S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	2,598,000	6388.64	145,748			9,312		266,965			(72,473)		3,331		0001
Purchased Call/S&P 500 INDEX/SPXD054$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	752,717	6513	37,972			7,343		61,735			(18,882)		1,660		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	1,785,306	6339	82,597			6,883		159,235			(41,071)		2,601		0001
Purchased Call/S&P 500 INDEX/SPXE173SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	2,327,578	6363	125,718			8,032		218,992			(62,513)		2,984		0001
Purchased Call/S&P 500 INDEX/SPXE171S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	499,224	6297	24,884			1,106		43,819			(12,373)		539		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2025	08/12/2026	1	5,932,000	6445.76	149,486			17,296		230,815			(74,129)		10,180		0001
Purchased Call/S&P 500 INDEX/SPXE171S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	4,200,339	6297	179,056			7,958		302,827			(89,036)		4,532		0001
Purchased Call/S&P 500 INDEX/SPXE177$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	1,059,512	6370	59,749			8,488		96,899			(29,957)		2,000		0001
Purchased Call/S&P 500 INDEX/SPXE170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	4,427,000	6297.36	215,595			9,555		373,648			(106,911)		4,777		0001
Purchased Call/S&P 500 INDEX/SPX915G$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2025	09/25/2026	1	5,937,643	6605	338,105			80,770		516,165			(168,124)		14,494		0001
Purchased Call/S&P 500 INDEX/SPXE177$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	5,793,641	6467	229,429			32,593		371,779			(115,032)		10,934		0001
Purchased Call/S&P 500 INDEX/SPXD056$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	129,575	6668	6,330			1,469		10,132			(3,148)		313		0001
Purchased Call/S&P 500 INDEX/SPXE172$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/22/2026	1	1,075,519	6310	57,937			3,389		97,902			(28,889)		1,320		0001
Purchased Call/S&P 500 INDEX/SPXD17X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	2,197,609	6226	74,487			1,440		120,533			(37,039)		1,627		0001
Purchased Call/S&P 500 INDEX/SPXE175$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	4,183,000	6466.58	227,555			26,956		400,765			(112,842)		7,262		0001
Purchased Call/S&P 500 INDEX/SPX915G$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/24/2026	1	2,027,374	6647	111,743			26,531		173,857			(56,182)		4,920		0001
Purchased Call/S&P 500 INDEX/SPXE175$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	5,589,998	6345	233,932			23,393		395,401			(116,323)		8,899		0001
Purchased Call/S&P 500 INDEX/SPX915B$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	6,991,000	6279.35	349,550			974		628,746			(173,815)		2,587		0001
Purchased Call/S&P 500 INDEX/SPXE175$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/14/2026	1	4,369,000	6468.54	134,565			16,401		210,848			(66,730)		7,670		0001
Purchased Call/S&P 500 INDEX/SPXD17XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	174,440	6226	8,598			166		14,963			(4,275)		129		0001
Purchased Call/S&P 500 INDEX/SPXE174$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	1,700,476	6345	67,078			6,708		112,040			(33,355)		2,707		0001
Purchased Call/S&P 500 INDEX/SPX915B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	7,973,000	6279.35	354,001			986		617,471			(176,028)		2,951		0001
Purchased Call/S&P 500 INDEX/SPXE177$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	342,178	6467	17,590			2,499		30,329			(8,819)		646		0001
Purchased Call/S&P 500 INDEX/SPX915D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	3,130,300	6468	172,085			21,033		297,827			(85,570)		5,496		0001
Purchased Call/S&P 500 INDEX/SPXE176$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/20/2026	1	4,182,840	6396	162,643			22,589		264,502			(80,875)		7,818		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE177$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	14,106,000	6466.91	647,465			91,724		1,103,978			(321,954)		26,621		0001
Purchased Call/S&P 500 INDEX/SPXE176$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2025	08/18/2026	1	1,930,161	6449.15	34,550			4,569		51,466			(17,133)		3,536		0001
Purchased Call/S&P 500 INDEX/SPXD17YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	4,294,000	6259.75	191,512			6,331		331,596			(94,452)		4,052		0001
Purchased Call/S&P 500 INDEX/SPX915F$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	2,927,000	6584.29	130,544			26,109		201,682			(64,913)		6,545		0001
Purchased Call/S&P 500 INDEX/SPX915B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	8,166,000	6279.35	381,352			1,062		673,219			(189,628)		3,022		0001
Purchased Call/S&P 500 INDEX/SPXB210$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	1	4,159,000	6370.17	232,072			32,786		404,174			(115,082)		7,849		0001
Purchased Call/S&P 500 INDEX/SPX915F$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/11/2026	1	5,341,931	.6585	299,302			60,027		473,601			(150,066)		11,945		0001
Purchased Call/S&P 500 INDEX/SPXB210$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	4,450,356	.6469	176,039			21,516		285,991			(87,536)		7,813		0001
Purchased Call/S&P 500 INDEX/SPXE176$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/19/2026	1	2,840,237	.6411	111,592			15,231		184,209			(55,642)		5,256		0001
Purchased Call/S&P 500 INDEX/SPXE170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	502,967	.6264	25,237			1,052		42,778			(12,549)		527		0001
Purchased Call/S&P 500 INDEX/SPXB210$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	7,314,000	6449.8	318,890			38,975		525,990			(158,569)		12,841		0001
Purchased Call/S&P 500 INDEX/SPXD050$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/08/2025	08/10/2026	1	3,838,000	6389.45	96,718			10,658		150,027			(47,700)		6,432		0001
Purchased Call/S&P 500 INDEX/SPXE174$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	2,169,000	.6340	128,188			13,138		234,710			(63,567)		3,499		0001
Purchased Call/S&P 500 INDEX/SPXE176$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	2,463,436	6395.78	23,895			3,291		34,744			(11,849)		4,604		0001
Purchased Call/S&P 500 INDEX/SPXE17A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	434,849	.6460	20,826			3,374		36,300			(10,471)		874		0001
Purchased Call/S&P 500 INDEX/SPXD17X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	2,181,000	6263.26	104,688			2,307		185,985			(51,914)		1,712		0001
Purchased Call/S&P 500 INDEX/SPXB210$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	1	2,533,748	6370.17	45,101			6,372		67,631			(22,365)		4,782		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,221,000	6259.75	177,155			4,429		328,983			(88,091)		2,666		0001
Purchased Call/S&P 500 INDEX/SPXB210$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	5,977,000	6449.8	329,333			40,252		579,309			(163,762)		10,493		0001
Purchased Call/S&P 500 INDEX/SPXB212$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	4,642,863	.6661	175,435			43,616		258,410			(87,235)		11,591		0001
Purchased Call/S&P 500 INDEX/SPX915E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	775,622	.6449	37,610			4,987		65,484			(18,702)		1,421		0001
Purchased Call/S&P 500 INDEX/SPXD051$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/15/2025	08/14/2026	1	7,898,000	6449.8	116,890			14,287		172,855			(58,124)		13,866		0001
Purchased Call/S&P 500 INDEX/SPXB211$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2026	1	6,347,000	6615.28	165,657			34,683		242,833			(82,148)		14,576		0001
Purchased Call/S&P 500 INDEX/SPXE176$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2025	08/18/2026	1	2,162,000	6449.15	79,562			10,521		126,663			(39,454)		3,961		0001
Purchased Call/S&P 500 INDEX/SPXE175$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2025	08/14/2026	1	3,520,000	6449.8	96,096			11,745		148,280			(47,784)		6,180		0001
Purchased Call/S&P 500 INDEX/SPX915F$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	4,000,000	6631.96	228,800			50,070		366,059			(113,460)		9,363		0001
Purchased Call/S&P 500 INDEX/SPX915G$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	3,120,000	6604.72	158,496			37,758		245,220			(78,597)		7,616		0001
Purchased Call/S&P 500 INDEX/SPXD051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/15/2025	08/17/2026	1	2,343,017	6449.8	44,049			5,703		65,923			(21,724)		4,248		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	9,655,000	6279.35	461,509			1,286		820,096			(229,487)		3,573		0001
Purchased Call/S&P 500 INDEX/SPXB210SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	2,209,076	6411.37	41,310			5,576		62,173			(20,485)		4,088		0001
Purchased Call/S&P 500 INDEX/SPXB210SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	4,637,943	.6469	195,010			23,835		322,103			(96,969)		8,142		0001
Purchased Call/S&P 500 INDEX/SPXD053$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	5,347,000	6439.32	134,744			20,416		205,507			(66,818)		10,472		0001
Purchased Call/S&P 500 INDEX/SPXB211SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2026	1	4,402,136	6615.28	98,168			20,553		142,532			(48,680)		10,110		0001
Purchased Call/S&P 500 INDEX/SPX915GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	7,088,000	6664.36	331,718			72,794		502,413			(164,948)		16,592		0001
Purchased Call/S&P 500 INDEX/SPXB210SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	1,919,347	6411.37	31,285			4,223		46,606			(15,514)		3,552		0001
Purchased Call/S&P 500 INDEX/SPX915FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	3,652,000	6631.96	219,485			48,031		355,778			(108,841)		8,549		0001
Purchased Call/S&P 500 INDEX/SPXD051$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	3,411,966	.6389	135,850			14,001		224,395			(68,113)		5,505		0001
Purchased Call/S&P 500 INDEX/SPX915ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/28/2026	1	11,234,000	6501.86	515,641			83,075		825,610			(255,701)		22,583		0001
Purchased Call/S&P 500 INDEX/SPXD050$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	11,878,000	6389.45	544,012			55,912		920,919			(270,512)		19,163		0001
Purchased Call/S&P 500 INDEX/SPX915DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2025	08/11/2026	1	7,832,970	.6373	328,364			37,190		510,857			(163,280)		13,285		0001
Purchased Call/S&P 500 INDEX/SPXD054$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	1	4,874,000	6512.61	79,446			15,320		115,197			(39,397)		10,748		0001
Purchased Call/S&P 500 INDEX/SPXB212SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	5,535,466	.6661	187,690			46,663		273,469			(93,329)		13,820		0001
Purchased Call/S&P 500 INDEX/SPXD050$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	5,709,000	6389.45	206,095			21,182		333,825			(102,481)		9,210		0001
Purchased Call/S&P 500 INDEX/SPXB210SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	3,807,293	6411.37	38,073			5,139		55,573			(18,880)		7,046		0001
Purchased Call/S&P 500 INDEX/SPX915DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	3,792,100	.6449	137,815			18,274		224,942			(68,529)		6,947		0001
Purchased Call/S&P 500 INDEX/SPXE17BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	3,418,123	6512.61	74,173			14,303		109,568			(36,782)		7,538		0001
Purchased Call/S&P 500 INDEX/SPXD052$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	2,604,000	6449.8	72,652			9,407		111,999			(35,831)		4,722		0001
Purchased Call/S&P 500 INDEX/SPXD053$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/03/2025	08/31/2026	1	3,572,959	.6460	192,307			32,585		340,508			(96,154)		7,363		0001
Purchased Call/S&P 500 INDEX/SPXD17VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	2,665,000	6227.42	99,405			276		166,424			(49,294)		986		0001
Purchased Call/S&P 500 INDEX/SPXD17VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,951,000	6259.75	182,197			4,555		303,640			(90,598)		4,097		0001
Purchased Call/S&P 500 INDEX/SPXE170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	7,323,930	.6244	315,877			12,216		526,662			(157,071)		7,423		0001
Purchased Call/S&P 500 INDEX/SPXE17ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	477,426	6693.75	23,298			5,327		36,071			(11,553)		1,145		0001
Purchased Call/S&P 500 INDEX/SPXD057$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	1	1,798,527	.6661	84,696			21,057		127,915			(42,115)		4,490		0001
Purchased Call/S&P 500 INDEX/SPXB210S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	6,822,000	6449.8	285,842			34,936		468,362			(142,136)		11,977		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	4,607,176	.6260	186,164			4,667		309,707			(93,340)		3,813		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	14,513,000	6279.35	660,342			1,839		1,160,221			(328,357)		5,371		0001
Purchased Call/S&P 500 INDEX/SPXB210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	2,811,000	6468.54	157,135			19,152		277,767			(77,922)		4,935		0001
Purchased Call/S&P 500 INDEX/SPXB210S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	2,905,000	6468.54	141,183			17,208		239,140			(70,011)		5,100		0001
Purchased Call/S&P 500 INDEX/SPXE17C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	5,197,000	6587.47	213,597			42,601		331,605			(105,921)		11,621		0001
Purchased Call/S&P 500 INDEX/SPXE17C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	3,772,000	6587.47	191,240			38,142		309,010			(94,834)		8,434		0001
Purchased Call/S&P 500 INDEX/SPXB210S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	7,377,000	6449.8	272,949			33,360		437,199			(135,725)		12,951		0001
Purchased Call/S&P 500 INDEX/SPXE17C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/09/2026	1	2,526,893	.6513	105,377			20,547		157,028			(52,543)		5,572		0001
Purchased Call/S&P 500 INDEX/SPXD057S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	3,422,000	6688.46	175,549			44,008		270,160			(87,053)		8,590		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	2,725,720	.6280	110,631			2,773		187,368			(55,469)		2,256		0001
Purchased Call/S&P 500 INDEX/SPXD17V$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	4,388,000	6198.01	110,139					175,415			(54,617)		1,148		0001
Purchased Call/S&P 500 INDEX/SPXD057SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	1	12,163,369	.6661	680,715			169,238		1,063,247			(338,487)		30,367		0001
Purchased Call/S&P 500 INDEX/SPXE171$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	2,653,000	6309.62	161,568			9,347		306,618			(80,120)		3,257		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	4,880,000	6263.7	214,232			8,853		363,970			(106,236)		5,109		0001
Purchased Call/S&P 500 INDEX/SPXD050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	2,530,327	.6342	145,184			14,922		250,604			(72,193)		4,082		0001
Purchased Call/S&P 500 INDEX/SPXE17BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	2,876,000	6512.61	109,288			21,075		169,857			(54,195)		6,342		0001
Purchased Call/S&P 500 INDEX/SPXE170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	2,383,906	.6244	130,963			5,065		233,127			(65,122)		2,416		0001
Purchased Call/S&P 500 INDEX/SPXE177$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	10,851,475	.6467	456,013			64,782		747,312			(228,638)		20,479		0001
Purchased Call/S&P 500 INDEX/SPXD17W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	2,691,923	6229.98	58,146			961		91,412			(28,834)		1,864		0001
Purchased Call/S&P 500 INDEX/SPXD054S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	1	2,396,000	6512.61	124,832			24,072		206,348			(61,903)		5,284		0001
Purchased Call/S&P 500 INDEX/SPXD056S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2026	1	7,003,000	6656.92	250,007			57,853		373,131			(123,976)		16,897		0001
Purchased Call/S&P 500 INDEX/SPXE170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	2,583,000	6297.36	147,748			6,548		271,184			(73,267)		2,787		0001
Purchased Call/S&P 500 INDEX/SPXE17ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	3,725,377	.6664	147,447			32,447		218,603			(73,928)		8,720		0001
Purchased Call/S&P 500 INDEX/SPXE17ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	3,372,166	.6664	188,667			41,517		296,473			(94,595)		7,894		0001
Purchased Call/S&P 500 INDEX/SPXE170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	4,107,000	6296.79	144,156			7,545		234,608			(71,096)		4,807		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/14/2026	1	2,400,000	6268.56	108,000			3,868		185,215			(53,556)		2,350		0001
Purchased Call/S&P 500 INDEX/SPXE171$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/21/2026	1	3,295,000	6305.6	121,915			6,717		201,107			(60,456)		3,952		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	2,066,685	.6244	70,467			2,725		113,075			(35,040)		2,095		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,127,000	6259.75	95,999			2,400		155,937			(47,736)		2,588		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	4,253,000	6263.7	139,924			5,782		226,438			(69,387)		4,452		0001
Purchased Call/S&P 500 INDEX/SPXD054$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	1	5,787,179	.6495	197,374			37,621		299,774			(98,145)		12,672		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	3,924,000	6263.7	181,681			7,507		312,103			(90,094)		4,108		0001
Purchased Call/S&P 500 INDEX/SPXD055$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	3,671,480	.6615	155,350			32,705		242,645			(77,461)		8,432		0001
Purchased Call/S&P 500 INDEX/SPXE17B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	5,712,000	6512.61	206,774			39,874		319,352			(102,537)		12,596		0001
Purchased Call/S&P 500 INDEX/SPXD050$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	2,593,000	6389.45	94,904			10,458		153,891			(46,805)		4,345		0001
Purchased Call/S&P 500 INDEX/SPXE17ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	5,304,831	.6664	228,858			50,362		343,176			(114,746)		12,418		0001
Purchased Call/S&P 500 INDEX/SPXD054$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	4,565,340	.6513	183,634			35,509		285,514			(91,312)		10,068		0001
Purchased Call/S&P 500 INDEX/SPXD17XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	1,954,137	.6263	73,907			1,642		122,017			(36,750)		1,534		0001
Purchased Call/S&P 500 INDEX/SPXD051$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	2,905,000	6373.45	67,396			7,612		103,646			(33,421)		4,927		0001
Purchased Call/S&P 500 INDEX/SPXD17XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	2,434,073	6263.26	53,793			1,186		85,012			(26,675)		1,911		0001
Purchased Call/S&P 500 INDEX/SPXD054$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	1	2,195,361	.6495	83,256			15,869		128,164			(41,399)		4,807		0001
Purchased Call/S&P 500 INDEX/SPXD050$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	1,699,120	.6340	59,075			6,072		91,755			(29,375)		2,741		0001
Purchased Call/S&P 500 INDEX/SPXE17D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	4,227,000	6631.96	173,307			37,926		265,151			(85,941)		9,895		0001
Purchased Call/S&P 500 INDEX/SPXD057$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/25/2026	1	2,703,986	.6644	152,747			36,693		237,382			(76,798)		6,601		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	2,506,000	6243.76	144,596			5,577		268,976			(71,704)		2,540		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	2,848,000	6243.76	171,450			6,612		325,301			(85,020)		2,887		0001
Purchased Call/S&P 500 INDEX/SPXD055$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	1	4,091,000	6600.35	209,459			45,008		335,400			(103,869)		9,516		0001
Purchased Call/S&P 500 INDEX/SPXE171$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	2,673,000	6296.79	151,559			7,933		277,690			(74,747)		3,128		0001
Purchased Call/S&P 500 INDEX/SPXE176$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2025	08/18/2026	1	2,810,000	6449.15	132,351			17,501		220,647			(65,632)		5,148		0001
Purchased Call/S&P 500 INDEX/SPXE17D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	7,255,000	6664.36	314,867			69,096		481,696			(156,568)		16,983		0001
Purchased Call/S&P 500 INDEX/SPXE170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	1,779,033	.6264	98,306			4,096		171,507			(48,883)		1,862		0001
Purchased Call/S&P 500 INDEX/SPXE177$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	5,710,463	6466.91	75,378			11,213		110,235			(37,176)		11,083		0001
Purchased Call/S&P 500 INDEX/SPXE178$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	2,292,398	.6439	87,405			13,280		136,838			(43,462)		4,490		0001
Purchased Call/S&P 500 INDEX/SPXE179$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/27/2026	1	1,834,236	.6481	73,252			11,663		118,586			(36,525)		3,656		0001
Purchased Call/S&P 500 INDEX/SPXE172$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	2,111,158	.6359	78,226			4,780		126,814			(38,898)		2,650		0001
Purchased Call/S&P 500 INDEX/SPXE172$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	135,917	.6310	6,775			393		11,446			(3,369)		167		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,904,000	6259.75	182,707			4,568		321,088			(90,852)		3,231		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE172SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	6,012,000	6363.35	259,718			16,547		439,080			(128,792)		7,708		0001
Purchased Call/S&P 500 INDEX/SPXE17CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/09/2026	1	2,487,817	6513	145,221			28,316		230,628			(72,411)		5,486		0001
Purchased Call/S&P 500 INDEX/SPXE173S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	5,168,000	6388.64	259,950			16,608		457,161			(129,261)		6,626		0001
Purchased Call/S&P 500 INDEX/SPXE17ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	3,131,000	6693.75	114,282			26,130		169,522			(56,671)		7,510		0001
Purchased Call/S&P 500 INDEX/SPXD050SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	2,688,000	6389.45	115,584			12,737		192,831			(57,005)		4,504		0001
Purchased Call/S&P 500 INDEX/SPXE172SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	2,106,879	6363.35	65,103			4,148		104,240			(32,284)		2,701		0001
Purchased Call/S&P 500 INDEX/SPXD055S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	4,483,126	6587	248,239			49,648		405,399			(123,437)		10,025		0001
Purchased Call/S&P 500 INDEX/SPXE179SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	2,921,000	6460.26	120,637			20,605		192,462			(59,335)		6,068		0001
Purchased Call/S&P 500 INDEX/SPXE17DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	2,016,000	6664.36	82,858			18,717		125,306			(40,864)		4,807		0001
Purchased Call/S&P 500 INDEX/SPXE174SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	2,942,000	6340	162,693			16,675		289,937			(80,678)		4,746		0001
Purchased Call/S&P 500 INDEX/SPXD056SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	8,119,000	6643.7	372,662			89,025		571,753			(185,307)		19,819		0001
Purchased Call/S&P 500 INDEX/SPXE17CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	6,631,451	6532	381,296			75,200		610,842			(189,600)		14,726		0001
Purchased Call/S&P 500 INDEX/SPXE17CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/14/2026	1	3,827,000	6584.29	168,388			34,791		263,638			(83,047)		8,731		0001
Purchased Call/S&P 500 INDEX/SPXE17A5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	2,282,230	6502	88,312			15,945		142,431			(43,913)		4,852		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	5,502,320	6260	236,258			5,923		397,900			(118,456)		4,554		0001
Purchased Call/S&P 500 INDEX/SPXD17XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,894,000	6280.46	90,872			2,266		148,633			(45,062)		2,395		0001
Purchased Call/S&P 500 INDEX/SPXE171S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	3,778,416	6297	144,432			6,419		239,137			(71,819)		4,077		0001
Purchased Call/S&P 500 INDEX/SPXD055S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/14/2026	1	2,058,000	6584.29	60,711			12,544		90,305			(29,942)		4,695		0001
Purchased Call/S&P 500 INDEX/SPXE175SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/12/2026	1	3,563,988	6446	197,696			22,937		344,622			(98,305)		6,116		0001
Purchased Call/S&P 500 INDEX/SPXE177S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	8,777,000	6466.91	412,519			58,440		706,768			(205,126)		16,564		0001
Purchased Call/S&P 500 INDEX/SPXE176S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2025	08/18/2026	1	5,186,000	6449.15	222,998			29,487		364,296			(110,583)		9,501		0001
Purchased Call/S&P 500 INDEX/SPXE177SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	2,024,000	6466.91	118,606			17,644		210,395			(58,495)		3,928		0001
Purchased Call/S&P 500 INDEX/SPXE17DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026	1	2,673,142	6600	106,880			23,157		159,277			(53,146)		6,218		0001
Purchased Call/S&P 500 INDEX/SPXE172SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	5,019,000	6388.64	180,684			11,544		295,037			(89,846)		6,435		0001
Purchased Call/S&P 500 INDEX/SPXE178SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	4,720,000	6460.26	194,936			31,494		312,044			(96,932)		9,488		0001
Purchased Call/S&P 500 INDEX/SPXE17DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	5,769,000	6664.36	256,721			56,336		394,836			(127,655)		13,504		0001
Purchased Call/S&P 500 INDEX/SPXE176SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/19/2026	1	1,865,709	6411	102,688			13,900		180,938			(51,062)		3,453		0001
Purchased Call/S&P 500 INDEX/SPXE179SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	09/02/2026	1	4,181,000	6415.54	157,624			27,356		247,712			(78,164)		8,754		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	5,117,738	.6460	269,280			43,626		484,482			(135,388)		10,288		0001
Purchased Call/S&P 500 INDEX/SPXE178$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	1,952,190	6501.86	33,578			5,410		49,457			(16,651)		3,924		0001
Purchased Call/S&P 500 INDEX/SPXD17W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	2,813,149	.6279	100,943			282		175,911			(50,752)		1,041		0001
Purchased Call/S&P 500 INDEX/SPXB211$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/04/2025	09/03/2026	1	4,049,507	.6448	177,617			31,576		275,865			(88,321)		8,544		0001
Purchased Call/S&P 500 INDEX/SPXE178$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	8,232,000	6460.26	298,822			48,278		468,557			(148,590)		16,548		0001
Purchased Call/S&P 500 INDEX/SPXB212$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/30/2026	1	4,202,000	6688.46	162,617			40,766		240,446			(80,640)		10,548		0001
Purchased Call/S&P 500 INDEX/SPXN13X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	4,010,000	6466.58	101,854			12,065		157,280			(50,508)		6,961		0001
Purchased Call/S&P 500 INDEX/SPXE179$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	2,777,912	.6460	93,276			15,112		151,101			(46,897)		5,584		0001
Purchased Call/S&P 500 INDEX/SPXD17X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,284,000	6280.46	123,108			3,069		227,571			(61,048)		1,890		0001
Purchased Call/S&P 500 INDEX/SPXD056$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	2,287,000	6643.7	127,157			30,376		203,008			(63,229)		5,583		0001
Purchased Call/S&P 500 INDEX/SPXE17A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/02/2026	1	5,510,949	.6416	247,169			43,375		377,057			(123,244)		11,538		0001
Purchased Call/S&P 500 INDEX/SPXE17D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/16/2026	1	2,880,818	.6607	115,876			24,854		173,778			(57,778)		6,659		0001
Purchased Call/S&P 500 INDEX/SPXE174$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	2,410,000	6345.06	93,267			9,250		153,090			(46,250)		3,837		0001
Purchased Call/S&P 500 INDEX/SPXE173$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,899,000	6388.64	187,932			13,461		325,516			(92,686)		5,302		0001
Purchased Call/S&P 500 INDEX/SPXE175$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	2,080,000	6445.76	55,328			6,402		85,875			(27,437)		3,570		0001
Purchased Call/S&P 500 INDEX/SPXE174$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	9,297,000	.6340	438,818			44,976		745,815			(217,606)		14,999		0001
Purchased Call/S&P 500 INDEX/SPXE175$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	2,654,128	6466.58	42,997			5,093		64,538			(21,322)		4,608		0001
Purchased Call/S&P 500 INDEX/SPXE173$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	3,697,106	.6363	151,780			9,697		246,781			(75,473)		4,740		0001
Purchased Call/S&P 500 INDEX/SPXE175$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	2,780,000	6466.58	154,846			18,343		274,856			(76,787)		4,826		0001
Purchased Call/S&P 500 INDEX/SPXE177$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	4,779,000	6439.32	279,094			42,287		496,667			(138,400)		9,360		0001
Purchased Call/S&P 500 INDEX/SPXE173$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,190,000	6388.64	150,249			10,762		258,636			(74,101)		4,338		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	10,979,000	6296.79	507,230			22,544		873,162			(252,221)		11,847		0001
Purchased Call/S&P 500 INDEX/SPXN13X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/11/2026	1	1,969,396	.6373	83,266			9,457		128,680			(41,518)		3,340		0001
Purchased Call/S&P 500 INDEX/SPXE179$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	6,421,000	6460.26	302,429			48,860		497,075			(150,384)		12,908		0001
Purchased Call/S&P 500 INDEX/SPXE179$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	5,548,000	6460.26	323,448			52,256		566,739			(160,836)		11,153		0001
Purchased Call/S&P 500 INDEX/SPXE178$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	6,181,747	.6439	251,347			38,188		397,508			(124,983)		12,107		0001
Purchased Call/S&P 500 INDEX/SPXE17A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	3,419,483	.6416	129,556			22,547		202,598			(64,422)		7,159		0001
Purchased Call/S&P 500 INDEX/SPX0132$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	09/09/2026	1	2,329,225	6512.61	23,292			4,492		33,130			(11,550)		5,136		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2025	07/28/2026	1	7,699,673	.6390	306,215			22,839		511,597			(152,266)		10,663		0001
Purchased Call/S&P 500 INDEX/SPXE17ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	2,402,000	6502.08	99,443			17,905		156,577			(49,313)		5,107		0001
Purchased Call/S&P 500 INDEX/SPXB212SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/30/2026	1	3,801,000	6688.46	204,114			51,169		317,268			(101,218)		9,541		0001
Purchased Call/S&P 500 INDEX/SPXB212SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	09/25/2026	1	3,528,000	6604.72	105,840			25,214		155,712			(52,485)		8,612		0001
Purchased Call/S&P 500 INDEX/SPX0133S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	6,440,083	6584.29	63,757			12,751		90,690			(31,703)		14,400		0001
Purchased Call/S&P 500 INDEX/SPXE171SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/21/2026	1	5,132,000	6305.6	258,140			14,223		457,266			(128,009)		6,155		0001
Purchased Call/S&P 500 INDEX/SPXD056SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	7,476,000	6643.7	188,395			45,006		271,397			(93,680)		18,250		0001
Purchased Call/S&P 500 INDEX/SPXD172SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	2,354,396	6263.7	38,377			1,586		58,608			(19,031)		2,465		0001
Purchased Call/S&P 500 INDEX/SPXB210SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	3,824,000	6449.8	225,234			27,529		407,312			(111,998)		6,713		0001
Purchased Call/S&P 500 INDEX/SPXE179SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	3,052,000	6460.26	182,204			31,120		320,698			(89,617)		6,340		0001
Purchased Call/S&P 500 INDEX/SPXB212SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/30/2026	1	3,895,000	6688.46	160,474			40,229		238,890			(79,578)		9,777		0001
Purchased Call/S&P 500 INDEX/SPXB210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	6,636,000	6449.8	311,892			38,120		523,260			(155,089)		11,650		0001
Purchased Call/S&P 500 INDEX/SPXE174SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	3,929,000	6345.06	170,912			16,950		287,336			(84,753)		6,255		0001
Purchased Call/S&P 500 INDEX/SPXE17ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	4,484,462	.6416	181,467			31,581		286,323			(90,235)		9,389		0001
Purchased Call/S&P 500 INDEX/SPXB210SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	2,858,000	6449.8	160,048			19,561		283,308			(79,584)		5,018		0001
Purchased Call/S&P 500 INDEX/SPXB212SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/25/2026	1	5,813,238	.6644	197,418			47,292		289,650			(98,982)		14,191		0001
Purchased Call/S&P 500 INDEX/SPXB212S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	09/25/2026	1	2,890,118	6604.72	59,825			14,252		86,228			(29,667)		7,055		0001
Purchased Call/S&P 500 INDEX/SPX0132SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	2,401,000	6495.15	37,456			7,120		54,641			(18,574)		5,257		0001
Purchased Call/S&P 500 INDEX/SPXA21YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/15/2026	1	1,633,222	6243.76	27,601			1,065		42,346			(13,687)		1,655		0001
Purchased Call/S&P 500 INDEX/SPXB212SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	09/25/2026	1	1,917,000	6604.72	69,395			16,532		103,907			(34,413)		4,680		0001
Purchased Call/S&P 500 INDEX/SPXE178S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	2,306,000	6465.94	129,597			19,993		225,326			(64,266)		4,556		0001
Purchased Call/S&P 500 INDEX/SPXB210SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	5,051,930	.6469	168,204			20,558		267,305			(83,640)		8,869		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2025	07/28/2026	1	9,539,927	.6390	402,065			29,988		680,259			(199,928)		13,211		0001
Purchased Call/S&P 500 INDEX/SPXE17ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	3,231,000	6502.08	183,521			33,044		312,202			(91,006)		6,870		0001
Purchased Call/S&P 500 INDEX/SPXE176SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	5,173,967	6370.17	68,296			9,649		100,597			(33,868)		9,764		0001
Purchased Call/S&P 500 INDEX/SPXE17AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	2,489,000	6448.26	118,725			20,932		193,891			(58,875)		5,252		0001
Purchased Call/S&P 500 INDEX/SPXC05YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	4,595,000	6238.01	166,339			13,862		271,908			(82,713)		6,696		0001
Purchased Call/S&P 500 INDEX/SPXB211S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	08/31/2026	1	4,334,834	.6460	143,165			24,258		227,258			(71,582)		8,933		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB210SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	1	2,471,000	6370.17	89,944			12,707		142,818			(44,603)		4,663		0001
Purchased Call/S&P 500 INDEX/SPXB212SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	09/25/2026	1	2,040,858	.6605	70,022			16,728		101,663			(34,819)		4,982		0001
Purchased Call/S&P 500 INDEX/SPXB212ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	8,932,683	.6661	360,018			89,507		534,265			(179,020)		22,301		0001
Purchased Call/S&P 500 INDEX/SPXA21YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/07/2026	1	8,491,463	.6230	360,336			5,972		615,321			(179,178)		5,880		0001
Purchased Call/S&P 500 INDEX/SPXE177SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	1	2,653,000	6466.91	148,568			22,101		258,941			(73,272)		5,149		0001
Purchased Call/S&P 500 INDEX/SPXE177S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	1	2,796,000	6466.91	128,336			19,091		211,260			(63,294)		5,427		0001
Purchased Call/S&P 500 INDEX/SPXB212SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2026	1	4,115,614	6661.21	93,013			23,061		132,400			(46,124)		10,275		0001
Purchased Call/S&P 500 INDEX/SPXC05XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/25/2025	07/27/2026	1	2,127,000	6388.64	121,239			8,684		223,014			(59,794)		2,892		0001
Purchased Call/S&P 500 INDEX/SPXE177SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/21/2026	1	3,906,014	.6467	130,645			18,560		206,247			(65,504)		7,372		0001
Purchased Call/S&P 500 INDEX/SPXE176SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2026	1	2,558,312	.6396	85,572			11,885		136,096			(42,551)		4,781		0001
Purchased Call/S&P 500 INDEX/SPXE177SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	1	2,281,000	6466.91	131,614			19,579		232,322			(64,910)		4,427		0001
Purchased Call/S&P 500 INDEX/SPXB212SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2026	1	3,539,000	6661.21	129,881			32,202		192,176			(64,407)		8,835		0001
Purchased Call/S&P 500 INDEX/SPXE176SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	1	3,929,000	6370.17	166,197			23,479		269,651			(82,415)		7,415		0001
Purchased Call/S&P 500 INDEX/SPXC05YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/31/2025	07/29/2026	1	1,802,953	.6371	72,256			5,636		118,576			(36,028)		2,541		0001
Purchased Call/S&P 500 INDEX/SPXC05XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/29/2025	07/28/2026	1	4,684,404	.6390	242,351			18,076		433,089			(120,510)		6,487		0001
Purchased Call/S&P 500 INDEX/SPXO130SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	1,903,093	6460.26	30,830			5,195		45,556			(15,205)		3,922		0001
Purchased Call/S&P 500 INDEX/SPXC05XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/28/2025	07/24/2026	1	2,069,919	.6389	107,493			6,887		193,629			(53,896)		2,654		0001
Purchased Call/S&P 500 INDEX/SPXJ001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/08/2025	08/07/2026	1	3,260	6389.45	210			22		406			(104)		5		0001
Purchased Call/S&P 500 INDEX/SPXO135SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	4,981,000	6656.92	80,194			18,557		113,979			(39,767)		12,018		0001
Purchased Call/S&P 500 INDEX/SPXO133S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	4,128,000	6584.29	92,054			18,411		134,472			(45,774)		9,230		0001
Purchased Call/S&P 500 INDEX/SPXO135SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	2,293,024	6656.92	29,809			6,898		42,088			(14,782)		5,533		0001
Purchased Call/S&P 500 INDEX/SPXN13RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	3,466,709	6259.75	33,280			832		50,161			(16,549)		2,869		0001
Purchased Call/S&P 500 INDEX/SPXD050SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/11/2025	08/11/2026	1	2,023,720	6373.45	36,022			4,069		54,476			(17,863)		3,432		0001
Purchased Call/S&P 500 INDEX/SPXJ000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	13,809	6693.75	743			170		1,173			(368)		33		0001
Purchased Call/S&P 500 INDEX/SPXC05XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/28/2025	07/28/2026	1	3,580,000	6389.77	90,574			6,737		141,430			(44,915)		4,958		0001
Purchased Call/S&P 500 INDEX/SPXN13SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	3,642,000	6296.79	56,815			2,525		86,959			(28,252)		3,930		0001
Purchased Call/S&P 500 INDEX/SPXN130SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	3,511,000	6225.52	45,643			880		70,123			(22,634)		2,599		0001
Purchased Call/S&P 500 INDEX/SPXN130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	1,632,905	6280.46	26,290			655		40,732			(13,037)		1,351		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	3,153,000	6296.79	70,312			3,125		109,757			(34,963)		3,402		0001
Purchased Call/S&P 500 INDEX/SPXO135$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	3,519,000	6693.75	57,008			13,035		80,138			(28,270)		8,441		0001
Purchased Call/S&P 500 INDEX/SPXN13Q$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	1,850,816	6263.26	16,287			359		24,940			(8,077)		1,453		0001
Purchased Call/S&P 500 INDEX/SPXN13R$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	2,108,000	6268.56	34,150			1,223		52,541			(16,934)		2,064		0001
Purchased Call/S&P 500 INDEX/SPXN13Q$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	1,870,606	6225.52	17,771			343		27,087			(8,812)		1,385		0001
Purchased Call/S&P 500 INDEX/SPXN13S$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	4,071,000	6296.79	102,996			4,578		161,935			(51,215)		4,393		0001
Purchased Call/S&P 500 INDEX/SPXN13PS$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	3,220,917	6279.35	66,673			918		104,569			(32,793)		2,065		0001
Purchased Call/S&P 500 INDEX/SPXN13V$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	4,248,000	6238.01	64,570			5,381		98,702			(32,107)		6,190		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2026	1	4,525,000	6449.8	104,980			13,592		159,878			(51,775)		8,205		0001
Purchased Call/S&P 500 INDEX/SPXO131$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	6,715,000	6415.54	169,890			29,485		256,378			(84,247)		14,059		0001
Purchased Call/S&P 500 INDEX/SPXN13P$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	2,659,000	6279.35	63,018			868		99,606			(30,995)		1,705		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	1	8,725,000	6449.8	202,420			24,740		308,710			(100,654)		15,318		0001
Purchased Call/S&P 500 INDEX/SPXO132$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	1,799,543	6495.15	16,736			3,181		23,963			(8,299)		3,940		0001
Purchased Call/S&P 500 INDEX/SPXN13X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	1,960,343	6389.45	31,758			3,499		47,981			(15,662)		3,285		0001
Purchased Call/S&P 500 INDEX/SPXN13T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	2,347,000	6388.64	67,359			4,303		106,769			(33,494)		3,009		0001
Purchased Call/S&P 500 INDEX/SPXN13Q$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	2,537,000	6225.52	40,085			773		62,070			(19,878)		1,878		0001
Purchased Call/S&P 500 INDEX/SPXN13XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	6,062,000	6389.45	143,669			14,766		222,411			(71,440)		9,780		0001
Purchased Call/S&P 500 INDEX/SPXO135$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	6,775,968	6664.36	88,765			20,052		124,540			(43,778)		16,156		0001
Purchased Call/S&P 500 INDEX/SPXO137$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	3,513,414	6688.46	75,890			19,025		107,492			(37,633)		8,820		0001
Purchased Call/S&P 500 INDEX/SPXO130$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	6,241,000	6460.26	133,557			21,578		199,978			(66,412)		12,546		0001
Purchased Call/S&P 500 INDEX/SPXN13U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	1,394,684	6389.77	12,552			934		18,631			(6,224)		1,931		0001
Purchased Call/S&P 500 INDEX/SPXN13XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2025	08/11/2026	1	3,823,000	6373.45	50,081			5,657		74,882			(24,835)		6,484		0001
Purchased Call/S&P 500 INDEX/SPXD051$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	1,992,862	6449.8	18,733			2,425		27,152			(9,239)		3,613		0001
Purchased Call/S&P 500 INDEX/SPXN13V$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	2,818,000	6238.01	116,665			9,722		194,266			(58,012)		4,106		0001
Purchased Call/S&P 500 INDEX/SPXE170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	2,745,023	6297.36	60,940			2,701		94,311			(30,219)		2,962		0001
Purchased Call/S&P 500 INDEX/SPXN13V$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	10,729,209	6238.01	139,480			11,623		212,205			(69,357)		15,634		0001
Purchased Call/S&P 500 INDEX/SPXO132$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	6,807,000	6495.15	89,172			16,950		129,257			(44,219)		14,905		0001
Purchased Call/S&P 500 INDEX/SPXN13T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	3,603,351	6388.64	33,511			2,141		50,000			(16,664)		4,620		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,950,000	6370.86	38,940			3,004		58,317			(19,310)		4,158		0001
Purchased Call/S&P 500 INDEX/SPXN13XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	2,541,870	6389.45	51,092			5,251		78,410			(25,405)		4,101		0001
Purchased Call/S&P 500 INDEX/SPXN13VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	1,884,854	6238.01	30,346			2,759		46,544			(14,966)		2,876		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	2,767,000	6465.94	36,248			5,592		53,245			(17,975)		5,467		0001
Purchased Call/S&P 500 INDEX/SPX0135S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	4,251,000	6664.36	100,749			22,109		145,255			(50,098)		9,951		0001
Purchased Call/S&P 500 INDEX/SPXN13PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,914,012	6279.35	27,100			75		40,765			(13,476)		1,078		0001
Purchased Call/S&P 500 INDEX/SPXN13PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	3,621,998	6227.42	47,086			131		72,385			(23,349)		1,341		0001
Purchased Call/S&P 500 INDEX/SPX0137SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	2,014,000	6643.7	31,418			7,703		44,187			(15,495)		5,000		0001
Purchased Call/S&P 500 INDEX/SPX0133SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,325,000	6584.29	73,005			14,601		109,433			(36,302)		5,199		0001
Purchased Call/S&P 500 INDEX/SPXN13PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	6,643,000	6279.35	166,739			464		265,508			(82,912)		2,459		0001
Purchased Call/S&P 500 INDEX/SPXN13PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,743,000	6279.35	78,176			218		126,077			(38,873)		1,015		0001
Purchased Call/S&P 500 INDEX/SPXN13PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	2,206,303	6279.35	21,181			292		31,959			(10,418)		1,414		0001
Purchased Call/S&P 500 INDEX/SPX0133SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	2,573,331	6600.35	40,144			8,626		57,312			(19,907)		5,986		0001
Purchased Call/S&P 500 INDEX/SPX0136SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	2,034,572	6604.72	32,757			7,804		46,806			(16,244)		4,967		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	07/30/2026	1	1,424,134	.6363	55,668			4,497		105,109			(27,757)		2,041		0001
Purchased Call/S&P 500 INDEX/SPXE178ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/26/2026	1	1,015,263	.6466	55,892			8,743		92,431			(27,869)		2,006		0001
Purchased Call/S&P 500 INDEX/SPXN13YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	1,916,000	6449.15	56,522			7,474		87,732			(28,029)		3,510		0001
Purchased Call/S&P 500 INDEX/SPXA21YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	1	2,891,327	.6269	147,298			5,290		264,691			(73,244)		2,831		0001
Purchased Call/S&P 500 INDEX/SPXE176SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	1,778,225	6370.17	16,182			2,286		23,377			(8,024)		3,356		0001
Purchased Call/S&P 500 INDEX/SPX915ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2025	09/03/2026	1	782,641	.6435	41,368			7,354		64,818			(20,570)		1,651		0001
Purchased Call/S&P 500 INDEX/SPXE177S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	1,045,585	6466.91	9,515			1,415		13,644			(4,693)		2,029		0001
Purchased Call/S&P 500 INDEX/SPXB210SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	94,753	6466.91	7,770			1,101		15,858			(3,864)		179		0001
Purchased Call/S&P 500 INDEX/SPX0133SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	1	2,004,056	6615.28	18,638			3,902		26,174			(9,242)		4,602		0001
Purchased Call/S&P 500 INDEX/SPX0137SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	2,552,189	6643.7	24,501			6,007		33,993			(12,084)		6,337		0001
Purchased Call/S&P 500 INDEX/SPX0133SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	3,212,383	6584.29	52,041			10,752		74,965			(25,666)		7,329		0001
Purchased Call/S&P 500 INDEX/SPXB210SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	10,290,414	6449.8	135,833			16,602		200,419			(67,544)		18,066		0001
Purchased Call/S&P 500 INDEX/SPXN13IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	1	2,197,679	6299.19	21,757			2,098		32,496			(10,789)		3,451		0001
Purchased Call/S&P 500 INDEX/SPXN130SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2025	07/01/2026	1	2,091,166	6198.01	19,239					29,259			(9,540)		547		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1	2,464,299	6362.9	23,164			1,851		34,076			(11,487)		3,532		0001
Purchased Call/S&P 500 INDEX/SPXN13WSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	1	1,698,377	6340	15,285			1,567		22,541			(7,580)		2,740		0001
Purchased Call/S&P 500 INDEX/SPXN13VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	4,902,212	6238.01	48,532			4,044		72,737			(24,133)		7,143		0001
Purchased Call/S&P 500 INDEX/SPX0131S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	2,896,492	6460.26	27,806			4,749		40,274			(13,676)		6,017		0001
Purchased Call/S&P 500 INDEX/SPXD055S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	53,123	6587	2,693			539		4,297			(1,339)		119		0001
Purchased Call/S&P 500 INDEX/SPXE17CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	287,423	6532	15,068			2,972		23,593			(7,492)		638		0001
Purchased Call/S&P 500 INDEX/SPX0133SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	4,852,549	6584.29	105,300			21,756		153,372			(51,933)		11,071		0001
Purchased Call/S&P 500 INDEX/SPXE17BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	993,935	6486	49,724			9,003		81,725			(24,931)		2,113		0001
Purchased Call/S&P 500 INDEX/SPX0136SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/24/2026	1	2,109,589	6637.97	18,775			4,396		26,256			(9,311)		5,120		0001
Purchased Call/S&P 500 INDEX/SPXD17YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	1,228,736	6263	66,431			1,476		119,915			(33,033)		965		0001
Purchased Call/S&P 500 INDEX/SPXE172SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	2,134,655	6359	114,432			6,993		202,555			(56,901)		2,679		0001
Purchased Call/S&P 500 INDEX/SPX0134S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	2,145,022	6631.96	36,680			8,027		52,395			(18,189)		5,021		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	3,478,396	6309.62	191,312			11,068		346,864			(94,870)		4,270		0001
Purchased Call/S&P 500 INDEX/SPXN13TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	1,599,659	6388.64	26,074			1,868		39,572			(12,860)		2,175		0001
Purchased Call/S&P 500 INDEX/SPXE173SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,582,836	6388.64	78,106			5,594		120,494			(38,521)		4,872		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	2,350,891	6299.19	45,372			4,375		69,457			(22,500)		3,692		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	3,004,877	6465.94	50,782			7,834		75,055			(25,183)		5,937		0001
Purchased Call/S&P 500 INDEX/SPX0135SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	3,670,331	6693.75	80,380			18,379		114,664			(39,860)		8,804		0001
Purchased Call/S&P 500 INDEX/SPX0131S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	3,794,956	6460.26	80,074			13,676		119,481			(39,384)		7,883		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	4,229,719	6395.78	94,323			12,992		143,337			(46,774)		7,905		0001
Purchased Call/S&P 500 INDEX/SPXN13VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	2,096,247	6238.01	42,135			3,511		65,254			(20,952)		3,055		0001
Purchased Call/S&P 500 INDEX/SPX0131SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	2,851,760	6415.54	37,358			6,484		54,733			(18,526)		5,971		0001
Purchased Call/S&P 500 INDEX/SPXB212SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2026	1	3,104,000	6661.21	90,637			22,472		131,231			(44,946)		7,749		0001
Purchased Call/S&P 500 INDEX/SPXB210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	3,537,000	6411.37	46,335			6,255		68,775			(22,977)		6,546		0001
Purchased Call/S&P 500 INDEX/SPXN13RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	1	1,945,029	6297.36	25,674			1,138		38,705			(12,732)		2,099		0001
Purchased Call/S&P 500 INDEX/SPXB211SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2026	1	1,971,039	6615.28	32,128			6,727		45,804			(15,932)		4,527		0001
Purchased Call/S&P 500 INDEX/SPXB211S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	09/02/2026	1	5,151,679	6416	175,191			30,489		270,870			(87,114)		10,786		0001
Purchased Call/S&P 500 INDEX/SPXB210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	5,132,000	6468.54	298,169			36,342		535,916			(147,859)		9,010		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB211$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/04/2025	09/03/2026	1	4,468,644	.6448	184,712			32,838		284,241			(91,849)		9,429		0001
Purchased Call/S&P 500 INDEX/SPXN13U6M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,120,913	6370.86	43,691			3,370		67,018			(21,666)		2,989		0001
Purchased Call/S&P 500 INDEX/SPXN13S$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	4,250,970	6305.6	55,688			3,068		84,512			(27,615)		5,098		0001
Purchased Call/S&P 500 INDEX/SPX0136$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	1,078,082	6604.72	9,272			2,209		12,968			(4,598)		2,632		0001
Purchased Call/S&P 500 INDEX/SPX0137$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	5,068,574	6643.7	48,658			11,624		67,602			(24,195)		12,373		0001
Purchased Call/S&P 500 INDEX/SPXN13X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/11/2026	1	5,366,445	.6373	188,591			21,360		288,545			(93,777)		9,102		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	3,346,000	6449.15	84,654			11,194		129,291			(41,979)		6,130		0001
Purchased Call/S&P 500 INDEX/SPXN13PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	1,987,000	6279.35	29,209			81		44,672			(14,524)		735		0001
Purchased Call/S&P 500 INDEX/SPXN13PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,063,000	6279.35	33,421			93		51,535			(16,618)		764		0001
Purchased Call/S&P 500 INDEX/SPXN13III$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	1	3,870,000	6299.19	50,697			4,888		76,268			(25,140)		6,077		0001
Purchased Call/S&P 500 INDEX/SPXN13PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,382,000	6279.35	52,880			147		83,304			(26,295)		882		0001
Purchased Call/S&P 500 INDEX/SPXN13T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	3,031,000	6388.64	96,992			6,197		155,781			(48,230)		3,886		0001
Purchased Call/S&P 500 INDEX/SPXN13III$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	4,056,000	6389.45	62,057			6,378		93,447			(30,858)		6,544		0001
Purchased Call/S&P 500 INDEX/SPXN13TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	8,483,000	6388.64	213,772			13,658		335,746			(106,299)		10,876		0001
Purchased Call/S&P 500 INDEX/SPXN13VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	2,224,000	6238.01	39,365			3,280		60,454			(19,574)		3,241		0001
Purchased Call/S&P 500 INDEX/SPXN13VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	2,746,000	6329.94	44,485			4,167		67,614			(22,060)		4,252		0001
Purchased Call/S&P 500 INDEX/SPXN13T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	3,518,000	6363.35	46,086			2,936		69,742			(22,854)		4,510		0001
Purchased Call/S&P 500 INDEX/SPXN13U$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	5,816,000	6370.86	147,145			11,350		229,545			(72,968)		8,197		0001
Purchased Call/S&P 500 INDEX/SPXN13I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	1	3,589,000	.6340	47,016			4,819		70,522			(23,315)		5,790		0001
Purchased Call/S&P 500 INDEX/SPXN13U$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/24/2026	1	3,002,661	.6389	121,744			7,822		204,425			(61,210)		3,850		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/01/2025	07/01/2026	1	6,072,000	6198.01	367,963					713,224			(182,469)		1,589		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2026	1	4,302,029	.6411	181,338			24,546		298,912			(90,171)		7,961		0001
Purchased Call/S&P 500 INDEX/SPXN13III$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	3,788,000	6389.45	67,048			6,891		102,071			(33,340)		6,111		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	2,128,000	6395.78	64,691			8,911		100,620			(32,080)		3,977		0001
Purchased Call/S&P 500 INDEX/SPX0135$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	2,380,000	6664.36	65,926			14,892		95,913			(32,514)		5,675		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	4,770,000	6481.5	287,154			51,847		506,455			(142,788)		10,142		0001
Purchased Call/S&P 500 INDEX/SPX0133$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	3,660,000	6606.76	47,946			10,170		68,094			(23,776)		8,460		0001
Purchased Call/S&P 500 INDEX/SPXN13V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	3,368,000	6329.94	85,884			8,044		134,126			(42,589)		5,215		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	13,366,000	6309.62	585,431			33,868		993,116			(290,310)		16,407		0001
Purchased Call/S&P 500 INDEX/SPX915FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/16/2026	1	4,442,000	6606.76	183,010			38,820		275,368			(90,753)		10,267		0001
Purchased Call/S&P 500 INDEX/SPXN13XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	5,473,000	6389.45	121,501			12,488		187,489			(60,417)		8,830		0001
Purchased Call/S&P 500 INDEX/SPXJ00MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/03/2026	1	1,957,934	6441	80,645			14,377		127,018			(40,211)		4,131		0001
Purchased Call/S&P 500 INDEX/SPX0131SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	5,259,000	6481.5	93,610			16,902		137,383			(46,548)		11,181		0001
Purchased Call/S&P 500 INDEX/SPX0131S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	3,538,000	6460.26	92,342			15,772		139,697			(45,418)		7,349		0001
Purchased Call/S&P 500 INDEX/SPX0130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	5,657,000	6460.26	88,249			14,258		130,212			(43,882)		11,372		0001
Purchased Call/S&P 500 INDEX/SPXD056SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/24/2025	09/24/2026	1	2,343,000	6637.97	107,309			25,128		165,369			(53,214)		5,686		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	7,080,204	6466	285,094			44,103		452,400			(141,764)		13,990		0001
Purchased Call/S&P 500 INDEX/SPXD056SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/26/2025	09/25/2026	1	9,434,000	6643.7	341,511			81,583		506,805			(169,817)		23,029		0001
Purchased Call/S&P 500 INDEX/SPX915BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2025	07/01/2026	1	5,919,100	6198	239,925					398,948			(119,303)		1,549		0001
Purchased Call/S&P 500 INDEX/SPX0135S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	3,809,000	6664.36	59,420			13,039		83,959			(29,547)		8,916		0001
Purchased Call/S&P 500 INDEX/SPXD055SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/17/2025	09/17/2026	1	2,650,000	6600.35	122,695			26,364		192,291			(60,843)		6,164		0001
Purchased Call/S&P 500 INDEX/SPXD055SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/16/2025	09/15/2026	1	6,046,366	6615	203,127			42,646		303,135			(101,006)		13,886		0001
Purchased Call/S&P 500 INDEX/SPXD055SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/17/2025	09/11/2026	1	1,935,781	6584	77,695			15,670		118,299			(39,172)		4,329		0001
Purchased Call/S&P 500 INDEX/SPXC05XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/29/2025	07/28/2026	1	4,121,402	6390	153,955			11,483		253,484			(76,555)		5,708		0001
Purchased Call/S&P 500 INDEX/SPX0133SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	5,416,000	6584.29	70,950			14,659		101,326			(34,991)		12,357		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	3,666,188	6466	128,635			19,899		200,180			(63,964)		7,244		0001
Purchased Call/S&P 500 INDEX/SPXD055SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/17/2025	09/11/2026	1	1,711,915	6584	95,451			19,251		155,616			(48,124)		3,828		0001
Purchased Call/S&P 500 INDEX/SPX915ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2025	08/26/2026	1	5,912,000	6465.94	257,763			39,765		412,490			(127,822)		11,681		0001
Purchased Call/S&P 500 INDEX/SPX915DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	10,110,000	6449.8	463,038			56,594		764,845			(230,247)		17,749		0001
Purchased Call/S&P 500 INDEX/SPX915DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/14/2026	1	3,568,000	6468.54	150,926			18,395		244,973			(74,843)		6,264		0001
Purchased Call/S&P 500 INDEX/SPXD054SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/10/2025	09/09/2026	1	4,198,592	6513	232,841			45,025		388,770			(115,781)		9,259		0001
Purchased Call/S&P 500 INDEX/SPXD057S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/26/2025	09/28/2026	1	6,556,000	6643.7	171,112			41,953		246,320			(84,390)		16,277		0001
Purchased Call/S&P 500 INDEX/SPX915ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	4,940,049	6449	261,635			34,692		468,529			(130,099)		9,050		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2025	08/24/2026	1	2,627,000	6466.91	77,759			11,567		119,575			(38,350)		5,099		0001
Purchased Call/S&P 500 INDEX/SPX915CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2025	07/30/2026	1	2,012,000	6362.9	99,795			7,973		171,545			(49,487)		2,884		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0137$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	2,733,000	6661.21	44,275			10,977		62,185			(21,955)		6,823		0001
Purchased Call/S&P 500 INDEX/SPX0137$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	4,610,000	6661.21	116,172			28,803		166,326			(57,609)		11,509		0001
Purchased Call/S&P 500 INDEX/SPXD056$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/26/2025	09/25/2026	1	2,946,000	6643.7	170,868			40,818		275,532			(84,965)		7,191		0001
Purchased Call/S&P 500 INDEX/SPX915B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	6,551,246	6227	270,364			753		442,579			(134,439)		2,425		0001
Purchased Call/S&P 500 INDEX/SPXD056$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/24/2025	09/23/2026	1	3,734,532	6657	123,493			28,656		184,979			(61,407)		9,011		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	07/10/2026	1	3,695,000	6280.46	219,114			5,463		423,159			(108,656)		3,058		0001
Purchased Call/S&P 500 INDEX/SPX915D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/14/2026	1	2,143,021	6455	112,741			13,856		204,676			(56,683)		3,762		0001
Purchased Call/S&P 500 INDEX/SPXN130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	3,732,000	6263.26	48,516			1,069		74,501			(24,059)		2,930		0001
Purchased Call/S&P 500 INDEX/SPX915B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2025	07/01/2026	1	14,952,000	6198.01	648,917					1,120,722			(321,792)		3,913		0001
Purchased Call/S&P 500 INDEX/SPX0135$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	5,658,000	6664.36	142,016			31,165		205,893			(70,618)		13,244		0001
Purchased Call/S&P 500 INDEX/SPX915ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	8,186,008	6481	353,526			56,131		550,822			(175,792)		16,316		0001
Purchased Call/S&P 500 INDEX/SPX915HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	4,996,062	6644	188,211			45,087		272,984			(94,366)		12,196		0001
Purchased Call/S&P 500 INDEX/SPXD056$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/23/2025	09/23/2026	1	2,452,000	6656.92	56,396			13,050		81,420			(27,966)		5,916		0001
Purchased Call/S&P 500 INDEX/SPX915B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	2,258,000	6279.35	122,158			340		225,641			(60,743)		836		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/01/2025	07/31/2026	1	8,267,000	6238.01	391,856			32,655		670,799			(194,851)		12,046		0001
Purchased Call/S&P 500 INDEX/SPX915D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/11/2026	1	5,513,034	6373	248,921			28,271		386,331			(124,118)		9,351		0001
Purchased Call/S&P 500 INDEX/SPX915D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/13/2026	1	5,792,000	6466.58	247,318			29,297		403,555			(122,643)		10,055		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/01/2025	08/03/2026	1	3,251,000	6238.01	193,109			17,555		353,849			(95,239)		4,961		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/28/2025	08/28/2026	1	3,853,000	6501.86	151,038			24,334		239,228			(74,898)		7,745		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/05/2025	08/05/2026	1	3,358,000	6299.19	184,690			17,808		329,815			(91,586)		5,273		0001
Purchased Call/S&P 500 INDEX/SPXD017W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/02/2026	1	3,030,779	6279	150,990			422		288,345			(75,914)		1,122		0001
Purchased Call/S&P 500 INDEX/SPX915D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/14/2026	1	2,831,462	6450	115,633			14,212		194,685			(58,138)		4,971		0001
Purchased Call/S&P 500 INDEX/SPX915E$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/28/2026	1	3,677,000	6501.86	155,905			25,118		246,211			(77,312)		7,392		0001
Purchased Call/S&P 500 INDEX/SPXD055$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/17/2025	09/17/2026	1	2,304,000	6600.35	83,405			17,922		125,832			(41,360)		5,359		0001
Purchased Call/S&P 500 INDEX/SPX915D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/14/2026	1	8,303,000	6468.54	380,277			46,350		626,281			(188,576)		14,577		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/30/2025	07/29/2026	1	4,166,542	6371	175,730			13,592		297,515			(87,382)		5,872		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/01/2025	07/31/2026	1	2,089,000	6238.01	114,477			9,540		203,816			(56,924)		3,044		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/05/2025	08/04/2026	1	2,139,520	.6330	79,102			7,429		131,250			(39,334)		3,313		0001
Purchased Call/S&P 500 INDEX/SPX915E$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/03/2025	09/03/2026	1	9,374,000	6448.26	432,141			76,190		690,588			(214,295)		19,779		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2025	07/16/2026	1	2,235,000	6263.7	124,713			5,153		227,503			(61,844)		2,340		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2025	07/16/2026	1	2,580,000	6263.7	140,352			5,800		253,726			(69,599)		2,701		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	3,565,000	6481.5	84,134			15,191		126,722			(41,836)		7,580		0001
Purchased Call/S&P 500 INDEX/SPX915F$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	2,782,000	6631.96	132,980			29,101		204,591			(65,943)		6,512		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/06/2025	08/04/2026	1	2,493,996	.6330	100,699			9,484		164,446			(50,211)		3,861		0001
Purchased Call/S&P 500 INDEX/SPX915E$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/21/2026	1	3,815,000	6370.17	216,311			30,559		374,064			(107,266)		7,200		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	4,045,000	6481.5	112,856			20,377		172,062			(56,118)		8,600		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	6,211,000	6481.5	277,011			50,016		448,067			(137,744)		13,206		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/01/2025	07/31/2026	1	4,436,000	6238.01	260,837			21,736		477,325			(129,702)		6,464		0001
Purchased Call/S&P 500 INDEX/SPX915G$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	5,939,000	6604.72	342,680			81,636		544,569			(169,932)		14,498		0001
Purchased Call/S&P 500 INDEX/SPXN13R$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	6,234,000	6268.56	157,097			5,626		248,558			(77,903)		6,105		0001
Purchased Call/S&P 500 INDEX/SPXE179$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	4,244,499	.6502	225,410			36,417		398,882			(112,086)		8,532		0001
Purchased Call/S&P 500 INDEX/SPXD052$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/15/2025	08/17/2026	1	3,447,000	6449.8	195,100			25,261		345,016			(96,221)		6,250		0001
Purchased Call/S&P 500 INDEX/SPXE17B$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	4,250,821	.6502	226,797			40,949		396,445			(112,775)		9,038		0001
Purchased Call/S&P 500 INDEX/SPXD054$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/09/2025	09/08/2026	1	3,357,993	.6495	187,485			35,736		313,415			(93,227)		7,353		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/01/2025	07/31/2026	1	2,446,000	6238.01	118,876			9,906		204,407			(59,111)		3,564		0001
Purchased Call/S&P 500 INDEX/SPXC05X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/30/2025	07/30/2026	1	4,619,000	6362.9	117,323			9,373		182,145			(58,179)		6,621		0001
Purchased Call/S&P 500 INDEX/SPX915G$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	3,044,000	6661.21	184,162			45,660		289,750			(91,324)		7,600		0001
Purchased Call/S&P 500 INDEX/SPXD051$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/15/2025	08/14/2026	1	3,016,000	6449.8	174,325			21,306		311,589			(86,683)		5,295		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/30/2025	07/28/2026	1	4,191,689	.6390	167,923			12,559		286,554			(83,730)		5,805		0001
Purchased Call/S&P 500 INDEX/SPXD051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/11/2025	08/11/2026	1	3,251,000	6373.45	149,221			16,854		251,625			(73,997)		5,514		0001
Purchased Call/S&P 500 INDEX/SPXD051$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/15/2025	08/14/2026	1	4,722,000	6449.8	81,691			9,984		121,620			(40,621)		8,290		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/01/2025	08/03/2026	1	5,051,000	6238.01	242,953			22,087		416,618			(119,822)		7,708		0001
Purchased Call/S&P 500 INDEX/SPXN13R$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/16/2026	1	4,371,000	6263.7	57,260			2,366		87,073			(28,395)		4,576		0001
Purchased Call/S&P 500 INDEX/SPXD053$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/03/2025	08/31/2026	1	4,308,993	.6460	165,009			27,960		267,616			(82,505)		8,880		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC052S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/05/2025	08/05/2026	1	3,604,000	6299.19	148,124			14,282		245,404			(73,453)		5,659		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	3,394,000	6481.5	128,633			23,225		202,097			(63,963)		7,216		0001
Purchased Call/S&P 500 INDEX/SPXD055S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/12/2025	09/11/2026	1	2,154,103	6587	86,930			17,386		132,932			(43,226)		4,817		0001
Purchased Call/S&P 500 INDEX/SPXD052S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/18/2025	08/14/2026	1	2,548,332	6468	103,862			12,730		171,073			(52,075)		4,474		0001
Purchased Call/S&P 500 INDEX/SPXD054SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/09/2025	09/08/2026	1	5,806,664	6495	235,185			44,828		365,591			(116,946)		12,714		0001
Purchased Call/S&P 500 INDEX/SPXD057SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/30/2025	09/29/2026	1	11,850,293	6661	507,531			126,182		756,229			(252,371)		29,585		0001
Purchased Call/S&P 500 INDEX/SPXJ00JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/18/2025	08/18/2026	1	4,362,000	6449.15	251,687			33,281		447,329			(124,809)		7,991		0001
Purchased Call/S&P 500 INDEX/SPXJ00GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/24/2025	07/24/2026	1	3,622,000	6363.35	203,194			12,946		372,897			(100,762)		4,644		0001
Purchased Call/S&P 500 INDEX/SPXD055SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/17/2025	09/15/2026	1	3,704,557	6615	123,704			26,043		186,715			(61,682)		8,508		0001
Purchased Call/S&P 500 INDEX/SPXD055SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/17/2025	09/15/2026	1	1,865,509	6615	72,528			15,269		111,719			(36,164)		4,284		0001
Purchased Call/S&P 500 INDEX/SPX915CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	1,527,793	6339	63,062			5,270		106,500			(31,619)		2,226		0001
Purchased Call/S&P 500 INDEX/SPX915DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2025	08/11/2026	1	5,181,615	6373	231,738			26,247		364,626			(115,232)		8,788		0001
Purchased Call/S&P 500 INDEX/SPXD052S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/15/2025	08/17/2026	1	5,514,000	6449.8	261,915			33,912		438,588			(129,173)		9,998		0001
Purchased Call/S&P 500 INDEX/SPXD057SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/30/2025	09/30/2026	1	4,586,000	6688.46	116,484			29,201		166,434			(57,763)		11,512		0001
Purchased Call/S&P 500 INDEX/SPXD17WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	3,730,000	6227.42	208,507			579		389,408			(103,397)		1,380		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	07/31/2026	1	5,435,000	6238.01	135,875			11,323		214,736			(67,564)		7,920		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	07/31/2026	1	2,979,513	6339	91,800			7,650		160,447			(45,648)		4,342		0001
Purchased Call/S&P 500 INDEX/SPXD17WS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/01/2026	1	3,650,628	6198	157,157					264,300			(78,147)		955		0001
Purchased Call/S&P 500 INDEX/SPXE171S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	4,995,000	6296.79	236,763			12,393		408,751			(116,769)		5,846		0001
Purchased Call/S&P 500 INDEX/SPXE170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	3,474,000	6296.79	111,515			4,956		179,773			(55,451)		3,749		0001
Purchased Call/S&P 500 INDEX/SPXJ00JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/18/2025	08/18/2026	1	4,484,000	6449.15	206,264			27,275		341,885			(102,284)		8,215		0001
Purchased Call/S&P 500 INDEX/SPXE170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	5,117,000	6297.36	259,944			11,521		457,061			(128,904)		5,522		0001
Purchased Call/S&P 500 INDEX/SPXE170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	6,415,000	6296.79	311,128			13,828		541,452			(154,709)		6,922		0001
Purchased Call/S&P 500 INDEX/SPXE172SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	2,183,129	6310	75,646			4,388		119,440			(37,615)		2,680		0001
Purchased Call/S&P 500 INDEX/SPXE170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	6,068,000	6296.79	225,730			10,032		371,198			(112,245)		6,548		0001
Purchased Call/S&P 500 INDEX/SPXE178S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	4,571,000	6465.94	188,325			29,053		302,842			(93,389)		9,032		0001
Purchased Call/S&P 500 INDEX/SPXE176SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/19/2026	1	2,218,334	6411	92,718			12,655		154,871			(46,231)		4,105		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	1	7,716,597	6269	327,175			11,749		559,595			(162,689)		7,556		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE173S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	5,114,000	6388.64	260,303			18,644		458,849			(128,378)		6,954		0001
Purchased Call/S&P 500 INDEX/SPXE172S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	3,869,000	6358.91	225,950			13,694		422,893			(112,046)		4,856		0001
Purchased Call/S&P 500 INDEX/SPXE177S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	7,138,000	6466.91	399,014			56,527		716,398			(198,411)		13,471		0001
Purchased Call/S&P 500 INDEX/SPXA21YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	5,666,000	6296.79	190,944			8,486		310,177			(94,948)		6,114		0001
Purchased Call/S&P 500 INDEX/SPXE17CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	7,649,000	6587.47	332,732			66,362		520,950			(164,998)		17,104		0001
Purchased Call/S&P 500 INDEX/SPXE177SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	2,755,000	6439.32	66,396			10,060		100,659			(32,925)		5,396		0001
Purchased Call/S&P 500 INDEX/SPXE17BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	6,924,000	6512.61	174,485			33,647		260,495			(86,525)		15,269		0001
Purchased Call/S&P 500 INDEX/SPXE17CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,270,000	6587.47	125,077			24,946		206,890			(62,024)		5,076		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/13/2025	08/12/2026	1	1,701,681	.6446	66,441			7,709		106,605			(33,038)		2,920		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2025	08/12/2026	1	3,082,000	6445.76	40,374			4,671		60,200			(20,021)		5,289		0001
Purchased Call/S&P 500 INDEX/SPXE17BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	5,862,000	6495.15	255,583			48,582		407,954			(126,741)		12,836		0001
Purchased Call/S&P 500 INDEX/SPXE17CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,311,000	6587.47	110,697			22,078		176,919			(54,894)		5,168		0001
Purchased Call/S&P 500 INDEX/SPXE17BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	8,789,835	.6492	351,390			63,622		553,862			(176,182)		18,689		0001
Purchased Call/S&P 500 INDEX/SPXA21YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/07/2026	1	7,307,767	.6230	291,760			4,836		492,060			(145,079)		5,060		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2025	07/31/2026	1	3,537,000	6339.39	147,493			12,257		243,386			(73,140)		5,154		0001
Purchased Call/S&P 500 INDEX/SPXA21XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2025	07/07/2026	1	2,407,000	6229.98	38,753			641		60,104			(19,217)		1,667		0001
Purchased Call/S&P 500 INDEX/SPXD17XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	3,660,000	6263.26	166,896			3,678		292,053			(82,762)		2,874		0001
Purchased Call/S&P 500 INDEX/SPXD17YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,313,000	6259.75	88,788			2,220		142,095			(44,150)		2,742		0001
Purchased Call/S&P 500 INDEX/SPXD17XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,400,000	6280.46	87,360			2,178		145,982			(43,321)		1,986		0001
Purchased Call/S&P 500 INDEX/SPXE171S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	2,021,000	6296.79	116,410			6,093		214,871			(57,412)		2,365		0001
Purchased Call/S&P 500 INDEX/SPXD17YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	5,290,000	6259.75	301,001			7,525		566,559			(149,674)		4,378		0001
Purchased Call/S&P 500 INDEX/SPXD17XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,832,000	6280.46	125,741			3,135		218,800			(62,354)		2,344		0001
Purchased Call/S&P 500 INDEX/SPXE172S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	5,241,000	6358.91	293,496			17,788		538,020			(145,542)		6,578		0001
Purchased Call/S&P 500 INDEX/SPXE173SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,858,000	6388.64	212,962			15,253		386,460			(105,030)		5,246		0001
Purchased Call/S&P 500 INDEX/SPXD17WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	2,794,000	6227.42	165,684			460		318,192			(82,161)		1,034		0001
Purchased Call/S&P 500 INDEX/SPXD17WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	4,313,000	6227.42	245,841			683		463,190			(121,910)		1,596		0001
Purchased Call/S&P 500 INDEX/SPXD17WSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	1,669,635	.6230	89,866			1,489		164,554			(44,686)		1,156		0001
Purchased Call/S&P 500 INDEX/SPXD17YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	15,159,000	6259.75	692,766			17,319		1,209,036			(344,480)		12,546		0001
Purchased Call/S&P 500 INDEX/SPXE179SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	8,062,306	.6502	332,332			53,692		548,863			(165,253)		16,207		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17Y5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/09/2026	1	1,722,397	.6263	69,726			1,554		118,239			(34,767)		1,352		0001
Purchased Call/S&P 500 INDEX/SPXD17W9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	3,040,000	6225.52	84,816			1,636		136,590			(42,059)		2,250		0001
Purchased Call/S&P 500 INDEX/SPXE172BK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	6,808,000	6363.35	342,442			21,818		603,046			(169,814)		8,729		0001
Purchased Call/S&P 500 INDEX/SPXD17V5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,292,000	6198.01	79,303					130,564			(39,326)		600		0001
Purchased Call/S&P 500 INDEX/SPXE171SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/21/2026	1	8,085,000	6305.6	377,570			20,803		652,936			(187,233)		9,696		0001
Purchased Call/S&P 500 INDEX/SPXD17Y5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	2,763,402	.6280	92,682			2,317		154,011			(46,086)		2,287		0001
Purchased Call/S&P 500 INDEX/SPXE175SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2025	08/14/2026	1	4,858,000	6449.8	122,907			15,022		188,345			(61,116)		8,529		0001
Purchased Call/S&P 500 INDEX/SPXE170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	5,114,000	6297.36	225,016			9,973		381,172			(111,583)		5,518		0001
Purchased Call/S&P 500 INDEX/SPXD172SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	13,795,000	6243.76	604,221			23,303		1,029,935			(299,627)		13,983		0001
Purchased Call/S&P 500 INDEX/SPXD17V5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	3,548,000	6198.01	132,695					221,615			(65,802)		928		0001
Purchased Call/S&P 500 INDEX/SPXE175SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	4,940,000	6445.76	268,242			31,036		473,618			(133,019)		8,478		0001
Purchased Call/S&P 500 INDEX/SPXE173S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	8,407,000	6388.64	405,217			25,889		703,161			(201,495)		10,779		0001
Purchased Call/S&P 500 INDEX/SPXD17Z54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/14/2026	1	4,767,000	6268.56	233,583			8,365		410,482			(115,832)		4,668		0001
Purchased Call/S&P 500 INDEX/SPXE173S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	3,327,000	6362.9	154,040			12,306		260,750			(76,387)		4,769		0001
Purchased Call/S&P 500 INDEX/SPXE174SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	2,399,000	6345.06	73,889			7,328		117,546			(36,641)		3,819		0001
Purchased Call/S&P 500 INDEX/SPXE175S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2025	08/11/2026	1	2,182,000	6373.45	73,097			8,256		116,922			(36,248)		3,701		0001
Purchased Call/S&P 500 INDEX/SPXE170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	3,925,000	6297.36	177,410			7,863		302,241			(87,976)		4,235		0001
Purchased Call/S&P 500 INDEX/SPXE172SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	5,143,000	6363.35	230,406			14,680		393,177			(114,256)		6,594		0001
Purchased Call/S&P 500 INDEX/SPXE171SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/21/2026	1	2,282,627	.6306	86,015			4,752		141,536			(42,771)		2,738		0001
Purchased Call/S&P 500 INDEX/SPXE170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	2,513,000	6297.36	93,735			4,154		153,725			(46,482)		2,712		0001
Purchased Call/S&P 500 INDEX/SPXE174ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	3,608,000	.6340	178,235			18,268		306,539			(88,385)		5,821		0001
Purchased Call/S&P 500 INDEX/SPXE17B5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	6,594,000	6512.61	287,498			55,440		456,885			(142,568)		14,541		0001
Purchased Call/S&P 500 INDEX/SPXE17B5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2025	09/10/2026	1	2,003,000	6532.04	73,510			14,378		113,258			(36,453)		4,448		0001
Purchased Call/S&P 500 INDEX/SPXE171SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	4,118,000	6309.62	103,774			6,003		163,522			(51,460)		5,055		0001
Purchased Call/S&P 500 INDEX/SPXE175SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2025	08/17/2026	1	4,255,000	6449.8	184,667			23,910		303,296			(91,076)		7,715		0001
Purchased Call/S&P 500 INDEX/SPXE17A5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/02/2026	1	3,753,091	.6416	156,283			27,426		235,859			(77,926)		7,858		0001
Purchased Call/S&P 500 INDEX/SPXE178SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	2,152,000	6501.86	124,170			20,005		216,044			(61,575)		4,326		0001
Purchased Call/S&P 500 INDEX/SPXE175S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2025	08/11/2026	1	3,072,000	6373.45	86,016			9,715		134,959			(42,655)		5,210		0001
Purchased Call/S&P 500 INDEX/SPXE175SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	5,740,000	6445.76	249,116			28,823		413,986			(123,534)		9,851		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE178SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	2,979,000	6501.86	164,143			26,445		280,518			(81,397)		5,989		0001
Purchased Call/S&P 500 INDEX/SPXE173S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	6,433,000	6388.64	295,918			18,906		506,907			(147,146)		8,248		0001
Purchased Call/S&P 500 INDEX/SPXE178SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/27/2026	1	3,687,917	.6481	133,055			21,126		204,468			(66,162)		7,351		0001
Purchased Call/S&P 500 INDEX/SPXE17AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	3,366,000	6448.26	182,437			32,165		307,875			(90,469)		7,102		0001
Purchased Call/S&P 500 INDEX/SPXE178SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	6,868,000	6460.26	300,132			48,489		485,286			(149,241)		13,806		0001
Purchased Call/S&P 500 INDEX/SPXE179SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	2,429,000	6460.26	109,062			18,628		176,513			(53,642)		5,046		0001
Purchased Call/S&P 500 INDEX/SPXE17BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,028,000	6587.47	45,427			9,060		66,078			(22,527)		4,535		0001
Purchased Call/S&P 500 INDEX/SPXE174SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	6,782,000	.6340	312,650			32,044		527,931			(155,040)		10,941		0001
Purchased Call/S&P 500 INDEX/SPXE17ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	3,014,000	6502.08	107,298			19,320		165,191			(53,208)		6,408		0001
Purchased Call/S&P 500 INDEX/SPXE179S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	4,978,000	6460.26	257,860			41,660		433,853			(128,222)		10,007		0001
Purchased Call/S&P 500 INDEX/SPXE179SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	3,499,000	6460.26	164,803			28,148		269,923			(81,058)		7,268		0001
Purchased Call/S&P 500 INDEX/SPXE17FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/26/2025	09/28/2026	1	2,035,000	6643.7	48,230			11,825		69,241			(23,786)		5,053		0001
Purchased Call/S&P 500 INDEX/SPXE176SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	2,085,000	6370.17	62,342			8,807		96,681			(30,915)		3,935		0001
Purchased Call/S&P 500 INDEX/SPXD17XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	2,694,000	6263.26	152,750			3,366		288,700			(75,747)		2,115		0001
Purchased Call/S&P 500 INDEX/SPXE17ASA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	2,145,000	6448.26	121,193			21,367		207,194			(60,098)		4,526		0001
Purchased Call/S&P 500 INDEX/SPXE17ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	1,825,000	6656.92	102,018			23,607		163,536			(50,590)		4,403		0001
Purchased Call/S&P 500 INDEX/SPXE17ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	2,655,000	6637.97	141,777			33,198		225,102			(70,306)		6,444		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	3,065,686	.6244	120,771			4,671		198,008			(60,054)		3,107		0001
Purchased Call/S&P 500 INDEX/SPXE176SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	2,350,000	6370.17	89,300			12,616		142,466			(44,283)		4,435		0001
Purchased Call/S&P 500 INDEX/SPXE178SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	2,239,000	6501.86	115,085			18,541		192,722			(57,069)		4,501		0001
Purchased Call/S&P 500 INDEX/SPXE17CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,936,000	6587.47	169,114			33,729		283,477			(83,862)		6,565		0001
Purchased Call/S&P 500 INDEX/SPXE174SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	4,353,000	6362.9	238,980			19,092		426,080			(118,508)		6,240		0001
Purchased Call/S&P 500 INDEX/SPXE17ASO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	3,388,000	6502.08	159,914			28,793		258,308			(79,300)		7,203		0001
Purchased Call/S&P 500 INDEX/SPXE17CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,450,000	6587.47	91,140			18,178		139,238			(45,195)		5,478		0001
Purchased Call/S&P 500 INDEX/SPXE17CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/16/2025	09/16/2026	1	5,306,000	6606.76	192,077			40,744		289,777			(95,249)		12,264		0001
Purchased Call/S&P 500 INDEX/SPXE173S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	11,846,000	6388.64	557,947			35,647		962,156			(277,440)		15,188		0001
Purchased Call/S&P 500 INDEX/SPXE17DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	4,231,000	6631.96	106,621			23,333		154,901			(52,872)		9,904		0001
Purchased Call/S&P 500 INDEX/SPXE17ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	2,960,000	6502.08	129,352			23,291		206,131			(64,144)		6,293		0001
Purchased Call/S&P 500 INDEX/SPXE17ESI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	4,665,544	.6694	151,521			34,741		228,824			(75,344)		11,191		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/11/2026	1	7,105,000	6584.29	292,016			58,403		453,633			(145,206)		15,887		0001
Purchased Call/S&P 500 INDEX/SPXE17D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	3,467,000	6631.96	154,282			33,762		239,223			(76,507)		8,116		0001
Purchased Call/S&P 500 INDEX/SPXE17E$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	2,195,000	6637.97	78,581			18,401		117,165			(38,968)		5,327		0001
Purchased Call/S&P 500 INDEX/SPXE17D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	4,224,559	6632	167,850			36,834		249,194			(83,464)		9,889		0001
Purchased Call/S&P 500 INDEX/SPXE17C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	2,834,905	6532	116,047			22,887		174,043			(57,705)		6,295		0001
Purchased Call/S&P 500 INDEX/SPXE17D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	3,142,000	6664.36	116,882			26,403		174,177			(57,645)		7,491		0001
Purchased Call/S&P 500 INDEX/SPXE17Z8$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	2,927,000	6358.91	153,082			9,278		273,792			(75,912)		3,674		0001
Purchased Call/S&P 500 INDEX/SPXE17D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	6,102,000	6664.36	286,794			64,785		444,018			(141,443)		14,549		0001
Purchased Call/S&P 500 INDEX/SPXE17A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	3,248,000	6502.08	123,099			22,165		191,278			(61,044)		6,906		0001
Purchased Call/S&P 500 INDEX/SPXE17B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,506,000	6587.47	79,941			15,944		120,205			(39,642)		5,604		0001
Purchased Call/S&P 500 INDEX/SPXE174$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	5,289,000	6345.06	133,283			13,218		207,630			(66,094)		8,420		0001
Purchased Call/S&P 500 INDEX/SPXE17C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/15/2026	1	2,226,000	6615.28	80,581			16,871		121,551			(39,959)		5,112		0001
Purchased Call/S&P 500 INDEX/SPXE17E$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	6,542,000	6656.92	164,204			37,998		237,455			(81,427)		15,785		0001
Purchased Call/S&P 500 INDEX/SPXD05L$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	2,296,063	6846.51	104,012			45,845		143,729			(51,578)		7,625		0001
Purchased Call/S&P 500 INDEX/SPXD05D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	1	2,476,000	6791.69	126,524			40,780		186,441			(62,400)		7,039		0001
Purchased Call/S&P 500 INDEX/SPXE17H$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	2,595,341	6655	97,379			27,976		142,416			(48,422)		6,960		0001
Purchased Call/S&P 500 INDEX/SPXD05C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	961,609	6699	49,181			15,437		71,563			(24,456)		2,687		0001
Purchased Call/S&P 500 INDEX/SPXD05F$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	3,182,000	6832.43	181,056			66,020		264,460			(89,784)		9,604		0001
Purchased Call/S&P 500 INDEX/SPXE171$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/16/2026	1	7,381,000	6664.01	265,716			78,977		387,480			(132,128)		20,075		0001
Purchased Call/S&P 500 INDEX/SPXD05G$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	7,650,000	6850.92	359,550			132,726		511,819			(178,297)		23,262		0001
Purchased Call/S&P 500 INDEX/SPXD05C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	4,078,787	6699	177,711			55,782		253,191			(88,367)		11,397		0001
Purchased Call/S&P 500 INDEX/SPXD05D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	802,533	6720	44,128			14,013		60,589			(22,125)		2,252		0001
Purchased Call/S&P 500 INDEX/SPXD05C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,032,938	6738.44	67,028			21,167		92,680			(33,239)		8,512		0001
Purchased Call/S&P 500 INDEX/SPXD05E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	2,429,744	6891	101,380			33,327		141,613			(50,412)		6,966		0001
Purchased Call/S&P 500 INDEX/SPXE171$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/16/2026	1	5,102,000	6664.01	267,855			79,612		410,221			(133,192)		13,876		0001
Purchased Call/S&P 500 INDEX/SPXD05B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	2,146,000	6735.35	36,053			11,124		49,165			(17,878)		5,970		0001
Purchased Call/S&P 500 INDEX/SPXD05G$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	3,279,000	6929.94	116,732			57,884		152,138			(57,571)		11,545		0001
Purchased Call/S&P 500 INDEX/SPXE17H$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	9,438,000	6735.11	407,722			113,256		603,154			(202,185)		24,824		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/01/2026	1	4,892,465	.6711	271,611			69,412		418,577			(135,059)		12,348		0001
Purchased Call/S&P 500 INDEX/SPXD059S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	4,388,373	6753.72	222,929			60,799		396,204			(110,549)		11,485		0001
Purchased Call/S&P 500 INDEX/SPXD05DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	4,000,000	6791.69	150,400			47,627		213,211			(74,787)		11,226		0001
Purchased Call/S&P 500 INDEX/SPXE17JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	5,287,000	6840.2	240,030			80,677		340,118			(119,355)		15,283		0001
Purchased Call/S&P 500 INDEX/SPXE17KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	3,959,000	6771.55	138,961			48,234		196,390			(68,909)		11,676		0001
Purchased Call/S&P 500 INDEX/SPXD05PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	3,309,031	6878.49	181,997			87,238		254,278			(90,250)		11,456		0001
Purchased Call/S&P 500 INDEX/SPXE17HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/14/2026	1	4,496,000	6644.31	190,181			55,011		286,008			(94,309)		12,114		0001
Purchased Call/S&P 500 INDEX/SPXD05GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	2,245,000	6850.92	119,210			44,006		172,234			(59,115)		6,827		0001
Purchased Call/S&P 500 INDEX/SPXD059S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	2,491,425	6753.72	100,404			27,383		146,775			(49,790)		6,520		0001
Purchased Call/S&P 500 INDEX/SPXD05ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	3,974,000	6664.01	187,175			56,720		281,002			(92,313)		10,958		0001
Purchased Call/S&P 500 INDEX/SPXD05ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	3,388,598	.6644	115,459			33,489		165,948			(57,412)		9,131		0001
Purchased Call/S&P 500 INDEX/SPXD058SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	4,028,820	.6715	224,952			58,274		343,642			(112,788)		10,223		0001
Purchased Call/S&P 500 INDEX/SPXB218S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2025	12/11/2026	1	8,537,000	6827.41	406,361			183,991		566,090			(202,064)		28,612		0001
Purchased Call/S&P 500 INDEX/SPXD05CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	14,314,000	6738.44	667,032			210,642		985,624			(330,775)		40,173		0001
Purchased Call/S&P 500 INDEX/SPXD05FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	2,033,000	6832.43	125,030			45,591		184,562			(62,001)		6,136		0001
Purchased Call/S&P 500 INDEX/SPXB218SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	11,659,000	6909.79	614,429			297,031		836,559			(304,690)		40,480		0001
Purchased Call/S&P 500 INDEX/SPXD05AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	3,800,456	.6553	222,940			62,100		338,560			(111,779)		9,996		0001
Purchased Call/S&P 500 INDEX/SPXB215SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	5,462,000	6734.11	127,811			47,929		178,068			(63,554)		16,670		0001
Purchased Call/S&P 500 INDEX/SPXD05BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	1,690,413	.6629	70,607			21,044		98,515			(35,401)		4,598		0001
Purchased Call/S&P 500 INDEX/SPXE17FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/02/2026	1	7,615,000	6715.35	452,331			116,528		713,312			(224,307)		19,322		0001
Purchased Call/S&P 500 INDEX/SPXE17GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	3,797,000	6715.79	96,444			25,506		136,487			(47,565)		9,787		0001
Purchased Call/S&P 500 INDEX/SPXD059S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	8,371,483	.6715	363,456			98,394		526,911			(180,729)		21,799		0001
Purchased Call/S&P 500 INDEX/SPXB216ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	1	2,149,479	6829.37	27,513			11,672		36,147			(13,644)		7,004		0001
Purchased Call/S&P 500 INDEX/SPXE17KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	5,631,000	6771.55	139,649			48,473		192,620			(69,251)		16,608		0001
Purchased Call/S&P 500 INDEX/SPXD05DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	2,205,000	6875.16	79,160			25,732		109,084			(39,254)		6,295		0001
Purchased Call/S&P 500 INDEX/SPXD05ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	1	4,259,306	.6875	178,534			58,357		248,441			(89,021)		12,160		0001
Purchased Call/S&P 500 INDEX/SPXE17JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	4,006,000	6840.2	203,505			68,400		291,957			(101,193)		11,580		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	2,721,000	6664.01	163,804			49,638		257,776			(80,786)		7,503		0001
Purchased Call/S&P 500 INDEX/SPXD05B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	1,929,059	.6629	109,847			32,649		167,660			(54,622)		5,247		0001
Purchased Call/S&P 500 INDEX/SPXD059$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	2,110,000	6654.72	120,270			34,458		191,691			(59,641)		5,658		0001
Purchased Call/S&P 500 INDEX/SPXE17I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	1	13,219,906	.6671	539,651			158,897		829,669			(268,343)		35,788		0001
Purchased Call/S&P 500 INDEX/SPXD05A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/14/2025	09/16/2026	1	4,375,618	.6610	249,428			57,331		392,876			(133,966)		10,114		0001
Purchased Call/S&P 500 INDEX/SPXE17J$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	11/02/2026	1	4,849,000	6840.2	297,729			101,703		436,769			(146,836)		14,188		0001
Purchased Call/S&P 500 INDEX/SPXD05P$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/24/2025	12/24/2026	1	3,805,000	6932.05	203,568			99,522		275,136			(100,947)		13,248		0001
Purchased Call/S&P 500 INDEX/SPXD05GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	2,023,069	6846.61	18,410			6,745		24,189			(9,129)		6,129		0001
Purchased Call/S&P 500 INDEX/SPXE17H$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/09/2026	1	309,267	.6553	16,715			4,669		24,470			(8,404)		813		0001
Purchased Call/S&P 500 INDEX/SPXB215$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	4,552,000	6734.11	215,765			80,912		317,236			(107,290)		13,893		0001
Purchased Call/S&P 500 INDEX/SPXD05B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	6,808,690	.6715	375,687			97,052		580,756			(186,811)		17,276		0001
Purchased Call/S&P 500 INDEX/SPXD05A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	1,029,735	.6553	54,660			15,226		81,529			(27,406)		2,708		0001
Purchased Call/S&P 500 INDEX/SPXD059$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	5,214,000	6654.72	265,914			76,185		413,822			(131,864)		13,983		0001
Purchased Call/S&P 500 INDEX/SPXD05QS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	7,738,000	6905.74	348,210			173,625		469,627			(172,674)		27,320		0001
Purchased Call/S&P 500 INDEX/SPXD05B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	1	2,967,000	6714.59	158,735			42,854		244,870			(78,715)		7,726		0001
Purchased Call/S&P 500 INDEX/SPXB218$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	1,062,142	6845.5	8,816			4,481		10,996			(4,372)		3,771		0001
Purchased Call/S&P 500 INDEX/SPXB217$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	1	3,963,000	.6901	110,568			49,924		144,141			(54,829)		13,282		0001
Purchased Call/S&P 500 INDEX/SPXD05B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	594,876	.6715	29,923			7,730		45,473			(14,879)		1,509		0001
Purchased Call/S&P 500 INDEX/SPXD05E$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	1	2,633,186	.6875	143,725			46,979		205,363			(71,664)		7,518		0001
Purchased Call/S&P 500 INDEX/SPXE17I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2026	1	2,045,000	6791.69	88,140			28,409		126,849			(43,469)		5,814		0001
Purchased Call/S&P 500 INDEX/SPXD05A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	09/18/2026	1	2,951,966	.6619	168,677			39,659		263,626			(90,327)		6,910		0001
Purchased Call/S&P 500 INDEX/SPXD05E$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	1	4,118,000	6890.59	213,724			70,653		304,315			(105,984)		11,855		0001
Purchased Call/S&P 500 INDEX/SPXD05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	1,869,398	.6629	63,938			19,004		91,365			(31,793)		5,084		0001
Purchased Call/S&P 500 INDEX/SPXD059$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	2,153,000	6753.72	76,001			20,728		109,608			(37,688)		5,635		0001
Purchased Call/S&P 500 INDEX/SPXD05BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	5,776,000	6735.13	144,400			44,155		201,832			(71,607)		15,998		0001
Purchased Call/S&P 500 INDEX/SPXB215$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	5,824,000	6734.11	249,267			93,475		362,238			(123,949)		17,775		0001
Purchased Call/S&P 500 INDEX/SPXD05A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	11,557,000	6664.01	544,335			161,788		818,430			(270,672)		31,433		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	3,063,369	.6930	122,147			60,050		163,702			(61,413)		10,666		0001
Purchased Call/S&P 500 INDEX/SPXD05Q$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	3,150,000	6905.74	50,400			25,131		63,692			(24,993)		11,122		0001
Purchased Call/S&P 500 INDEX/SPXE17I$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	1	1,848,656	.6671	89,686			26,407		141,748			(44,596)		5,005		0001
Purchased Call/S&P 500 INDEX/SPXE17F$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/02/2026	1	3,251,000	6715.35	116,061			29,899		169,280			(57,553)		8,249		0001
Purchased Call/S&P 500 INDEX/SPXB217$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	411,336	6846.51	27,971			12,329		41,108			(13,870)		1,366		0001
Purchased Call/S&P 500 INDEX/SPXD058$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2025	10/02/2026	1	2,645,420	.6714	91,798			23,847		134,519			(46,154)		6,712		0001
Purchased Call/S&P 500 INDEX/SPXD05C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	157,568	6699.4	13,835			4,307		22,207			(6,860)		440		0001
Purchased Call/S&P 500 INDEX/SPXE17I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	1	2,871,000	6890.89	68,043			22,306		91,149			(33,742)		8,231		0001
Purchased Call/S&P 500 INDEX/SPXB218$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	12/15/2026	1	3,919,000	6816.51	97,191			44,713		128,771			(48,196)		13,294		0001
Purchased Call/S&P 500 INDEX/SPXD05D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	3,712,000	6791.69	197,107			62,417		292,432			(98,012)		10,418		0001
Purchased Call/S&P 500 INDEX/SPXE17GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2026	1	2,570,000	6714.59	60,395			16,305		85,530			(29,949)		6,692		0001
Purchased Call/S&P 500 INDEX/SPXD05F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	3,103,000	6832.43	162,287			59,176		234,625			(80,477)		9,365		0001
Purchased Call/S&P 500 INDEX/SPXD05A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	8,051,000	6664.01	414,627			123,236		632,458			(206,174)		21,897		0001
Purchased Call/S&P 500 INDEX/SPXD05G$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	2,406,000	6850.92	125,353			46,273		180,794			(62,161)		7,316		0001
Purchased Call/S&P 500 INDEX/SPXE17K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	1	3,378,021	.6852	124,867			43,117		182,294			(62,090)		9,924		0001
Purchased Call/S&P 500 INDEX/SPXD059$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	1,994,233	.6715	75,744			20,505		108,264			(37,664)		5,193		0001
Purchased Call/S&P 500 INDEX/SPXD050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,761,416	.6721	36,585			17,175		47,149			(18,192)		9,423		0001
Purchased Call/S&P 500 INDEX/SPXE17F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	09/30/2026	1	378,844	.6688	19,492			4,900		29,316			(9,692)		951		0001
Purchased Call/S&P 500 INDEX/SPXE17JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	1	4,611,000	6851.97	197,812			68,117		278,255			(98,093)		13,546		0001
Purchased Call/S&P 500 INDEX/SPXE17K$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	1	4,651,000	6771.55	200,458			69,581		288,269			(99,405)		13,717		0001
Purchased Call/S&P 500 INDEX/SPXD05Q$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	2,825,000	6929.94	49,720			24,375		62,393			(24,792)		9,836		0001
Purchased Call/S&P 500 INDEX/SPXD050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	86,113	.6801	3,642			1,704		5,139			(1,816)		293		0001
Purchased Call/S&P 500 INDEX/SPXD05ES$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	7,333,000	6822.34	384,249			128,793		562,590			(190,545)		21,198		0001
Purchased Call/S&P 500 INDEX/SPXB215$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	1	1,988,589	6734.11	41,363			15,725		57,279			(20,400)		6,136		0001
Purchased Call/S&P 500 INDEX/SPXB217$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	1,952,170	.6850	63,740			27,444		86,115			(31,695)		6,381		0001
Purchased Call/S&P 500 INDEX/SPXB217$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	3,425,000	6857.12	121,588			52,542		164,518			(60,294)		11,231		0001
Purchased Call/S&P 500 INDEX/SPXE17I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2026	1	4,864,000	6791.69	112,845			36,371		154,763			(55,654)		13,828		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	5,151,000	6738.44	182,345			57,583		260,099			(90,423)		14,457		0001
Purchased Call/S&P 500 INDEX/SPXE17IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	1	11,787,763	.6671	452,882			133,349		690,935			(225,197)		31,911		0001
Purchased Call/S&P 500 INDEX/SPXE17GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	10,187,000	6715.79	442,116			114,213		658,365			(219,843)		25,848		0001
Purchased Call/S&P 500 INDEX/SPXD05D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	1	6,106,000	6791.69	283,929			91,514		412,336			(140,030)		17,359		0001
Purchased Call/S&P 500 INDEX/SPXD058$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	4,426,098	6740.28	99,145			26,493		139,166			(49,165)		11,467		0001
Purchased Call/S&P 500 INDEX/SPXD058$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	2,854,024	.6715	119,485			30,867		176,577			(59,414)		7,242		0001
Purchased Call/S&P 500 INDEX/SPXD05K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	3,252,663	.6813	164,428			67,517		229,028			(82,214)		10,356		0001
Purchased Call/S&P 500 INDEX/SPXE17JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	2,544,000	6851.97	138,902			47,831		200,088			(68,880)		7,474		0001
Purchased Call/S&P 500 INDEX/SPXD05BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	3,225,381	.6664	125,545			37,419		176,403			(62,946)		8,772		0001
Purchased Call/S&P 500 INDEX/SPXE17HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/09/2026	1	3,914,000	6552.51	236,406			65,851		389,881			(117,553)		10,294		0001
Purchased Call/S&P 500 INDEX/SPXD05B$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	1,692,000	6735.13	87,307			26,697		131,356			(43,295)		4,686		0001
Purchased Call/S&P 500 INDEX/SPXD05B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/15/2026	1	1,607,725	.6671	64,398			19,014		95,275			(32,110)		4,352		0001
Purchased Call/S&P 500 INDEX/SPXE17K$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	2,469,000	6771.55	97,526			33,852		138,896			(48,362)		7,282		0001
Purchased Call/S&P 500 INDEX/SPXD05A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	9,966,368	.6553	416,374			115,982		601,960			(208,764)		26,213		0001
Purchased Call/S&P 500 INDEX/SPXD057$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	1	2,992,000	6711.2	47,573			12,057		66,001			(23,591)		7,551		0001
Purchased Call/S&P 500 INDEX/SPXE17FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/02/2026	1	4,177,000	6715.35	237,254			61,121		370,504			(117,652)		10,599		0001
Purchased Call/S&P 500 INDEX/SPXD05F$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2025	11/04/2026	1	2,342,956	.6772	92,849			32,318		127,964			(46,169)		6,910		0001
Purchased Call/S&P 500 INDEX/SPXD05G$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/10/2026	1	1,831,091	.6832	75,557			27,628		105,767			(37,675)		5,527		0001
Purchased Call/S&P 500 INDEX/SPXE17JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	11/02/2026	1	3,885,000	6840.2	209,013			71,398		301,565			(103,083)		11,368		0001
Purchased Call/S&P 500 INDEX/SPXD05E$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/23/2026	1	1,725,089	.6792	72,332			23,033		96,809			(36,367)		4,842		0001
Purchased Call/S&P 500 INDEX/SPXD051$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	1,723,301	.6617	81,567			31,545		120,596			(40,559)		5,355		0001
Purchased Call/S&P 500 INDEX/SPXE17JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	3,543,224	.6840	137,664			46,399		191,198			(69,023)		10,242		0001
Purchased Call/S&P 500 INDEX/SPXD05C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	7,322,444	.6699	300,171			94,220		424,875			(149,261)		20,461		0001
Purchased Call/S&P 500 INDEX/SPXE17I$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	2,744,000	6629.07	155,859			46,196		243,610			(77,289)		7,463		0001
Purchased Call/S&P 500 INDEX/SPXD05G$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/12/2026	1	2,281,356	.6851	74,795			27,918		110,010			(37,295)		6,937		0001
Purchased Call/S&P 500 INDEX/SPXE17FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/29/2026	1	806,522	.6661	44,307			11,046		66,494			(22,093)		2,014		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2025	10/22/2026	1	2,185,840	6699.4	85,466			26,605		124,003			(42,382)		6,108		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	2,594,426	.6792	89,308			28,360		120,398			(44,778)		7,281		0001
Purchased Call/S&P 500 INDEX/SPXE17GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2025	10/07/2026	1	5,614,000	6714.59	139,789			37,739		198,926			(69,320)		14,619		0001
Purchased Call/S&P 500 INDEX/SPXE17FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/30/2026	1	3,892,684	.6688	131,532			33,065		187,833			(65,405)		9,772		0001
Purchased Call/S&P 500 INDEX/SPXD05I$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/18/2026	1	1,717,850	.6617	83,549			32,582		128,910			(41,660)		5,338		0001
Purchased Call/S&P 500 INDEX/SPXE17N$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	3,008,007	6602.99	181,984			71,783		279,621			(90,492)		9,414		0001
Purchased Call/S&P 500 INDEX/SPXD05C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,112,757	6738.44	50,115			15,826		68,417			(24,852)		8,736		0001
Purchased Call/S&P 500 INDEX/SPXD05F$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	3,421,000	6720.32	174,471			61,862		259,710			(86,518)		10,169		0001
Purchased Call/S&P 500 INDEX/SPXE17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	7,097,888	6728.8	155,444			55,423		214,782			(77,295)		21,098		0001
Purchased Call/S&P 500 INDEX/SPXE17KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	4,510,977	6771.55	58,192			20,199		78,306			(28,857)		13,304		0001
Purchased Call/S&P 500 INDEX/SPXD05G$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/06/2026	1	1,372,675	.6729	57,410			20,584		77,949			(28,945)		4,080		0001
Purchased Call/S&P 500 INDEX/SPXE17FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/01/2026	1	4,939,443	.6711	181,292			46,330		262,995			(90,148)		12,466		0001
Purchased Call/S&P 500 INDEX/SPXD05F$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	4,095,000	6720.32	101,556			36,009		141,417			(50,361)		12,172		0001
Purchased Call/S&P 500 INDEX/SPXD05C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	4,672,000	6738.44	202,298			63,883		295,016			(100,317)		13,112		0001
Purchased Call/S&P 500 INDEX/SPX915KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/30/2026	1	3,102,000	6849.09	192,634			80,662		273,047			(95,005)		10,042		0001
Purchased Call/S&P 500 INDEX/SPXD05K$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	11/30/2026	1	1,349,271	.6849	26,599			11,200		35,358			(13,263)		4,368		0001
Purchased Call/S&P 500 INDEX/SPXD05Q$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,524,000	6905.74	140,587			70,100		195,877			(69,716)		8,911		0001
Purchased Call/S&P 500 INDEX/SPXD059$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	3,646,022	.6715	205,705			55,688		309,807			(102,287)		9,494		0001
Purchased Call/S&P 500 INDEX/SPXD05H$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	4,439,126	6617.32	56,377			21,743		78,377			(27,957)		13,795		0001
Purchased Call/S&P 500 INDEX/SPXE17JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	5,218,000	6840.2	290,643			97,688		421,614			(144,523)		15,084		0001
Purchased Call/S&P 500 INDEX/SPXD05D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	4,718,317	6875.16	109,465			35,584		146,782			(54,283)		13,471		0001
Purchased Call/S&P 500 INDEX/SPX915HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	4,926,000	6699.4	253,196			78,819		371,614			(125,558)		13,765		0001
Purchased Call/S&P 500 INDEX/SPXD05JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	5,477,479	6602.99	231,697			91,392		346,106			(115,212)		17,142		0001
Purchased Call/S&P 500 INDEX/SPXD05C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	2,614,000	6738.44	73,453			23,196		103,001			(36,425)		7,336		0001
Purchased Call/S&P 500 INDEX/SPXE17FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/02/2026	1	7,460,000	6715.35	321,526			82,831		479,223			(159,442)		18,929		0001
Purchased Call/S&P 500 INDEX/SPXD058$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	1	2,402,000	6714.59	109,291			29,506		164,170			(54,196)		6,255		0001
Purchased Call/S&P 500 INDEX/SPXE17SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2026	1	5,214,048	6878.49	239,325			114,718		323,803			(118,679)		18,052		0001
Purchased Call/S&P 500 INDEX/SPXE17JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	2,144,000	6851.97	75,254			25,914		103,980			(37,318)		6,298		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	1,858,896	.6735	98,024			30,140		150,700			(48,877)		5,149		0001
Purchased Call/S&P 500 INDEX/SPXD05GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	2,714,000	6737.49	102,861			38,466		147,758			(51,008)		8,283		0001
Purchased Call/S&P 500 INDEX/SPX915IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	4,297,153	.6735	165,497			51,204		240,257			(82,294)		11,955		0001
Purchased Call/S&P 500 INDEX/SPX915KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2025	12/04/2026	1	3,854,000	6857.12	173,815			75,111		235,551			(86,193)		12,638		0001
Purchased Call/S&P 500 INDEX/SPX915KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	2,531,000	6849.09	152,366			63,063		215,154			(75,765)		8,113		0001
Purchased Call/S&P 500 INDEX/SPXD05LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	1,760,573	6840.51	17,254			7,652		22,124			(8,556)		5,865		0001
Purchased Call/S&P 500 INDEX/SPX915HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/14/2025	09/17/2026	1	2,732,545	.6600	157,221			36,498		240,055			(84,192)		6,356		0001
Purchased Call/S&P 500 INDEX/SPX915ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/09/2026	1	4,123,000	6728.8	252,740			91,461		375,550			(124,648)		12,397		0001
Purchased Call/S&P 500 INDEX/SPX915ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/11/2026	1	6,557,000	6846.61	226,217			82,884		305,216			(112,179)		19,865		0001
Purchased Call/S&P 500 INDEX/SPXE17HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	3,006,217	6629.07	61,627			18,266		87,616			(30,560)		8,176		0001
Purchased Call/S&P 500 INDEX/SPXE17IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	2,385,000	6629.07	140,000			41,496		220,472			(69,424)		6,487		0001
Purchased Call/S&P 500 INDEX/SPXD05J6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	2,478,190	.6539	102,554			40,452		144,899			(50,995)		7,756		0001
Purchased Call/S&P 500 INDEX/SPX915ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/11/2026	1	5,325,000	6846.61	273,705			100,283		383,696			(135,728)		16,132		0001
Purchased Call/S&P 500 INDEX/SPX915KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/30/2026	1	2,398,000	6849.09	126,854			53,118		174,815			(62,563)		7,763		0001
Purchased Call/S&P 500 INDEX/SPX915HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	1,778,074	.6735	66,473			20,382		92,577			(33,054)		4,925		0001
Purchased Call/S&P 500 INDEX/SPX915IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	9,507,000	6728.8	514,329			183,382		749,529			(255,751)		28,259		0001
Purchased Call/S&P 500 INDEX/SPX915IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/23/2026	1	1,657,172	.6792	87,049			27,720		115,751			(43,767)		4,651		0001
Purchased Call/S&P 500 INDEX/SPXE17LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	2,711,591	6728.8	168,932			60,232		259,003			(84,002)		8,060		0001
Purchased Call/S&P 500 INDEX/SPXB216S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	89,373	6602.99	6,176			2,436		10,109			(3,071)		280		0001
Purchased Call/S&P 500 INDEX/SPXE17PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	1,538,444	6846.51	81,076			35,736		114,277			(40,205)		5,109		0001
Purchased Call/S&P 500 INDEX/SPX915HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	2,371,484	6699.4	101,737			31,670		144,714			(50,450)		6,627		0001
Purchased Call/S&P 500 INDEX/SPXB217SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	1,682,156	6846.51	104,798			46,192		151,443			(51,968)		5,586		0001
Purchased Call/S&P 500 INDEX/SPX915ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2025	10/30/2026	1	2,811,970	.6822	141,420			47,533		195,231			(70,321)		8,129		0001
Purchased Call/S&P 500 INDEX/SPXD05GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/11/2026	1	4,080,580	.6847	168,656			61,965		237,227			(83,865)		12,362		0001
Purchased Call/S&P 500 INDEX/SPXE17NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	5,553,297	6602.99	312,651			123,323		471,647			(155,466)		17,380		0001
Purchased Call/S&P 500 INDEX/SPXD05CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	434,076	6699.4	23,787			7,405		36,379			(11,796)		1,213		0001
Purchased Call/S&P 500 INDEX/SPXD05CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,216,000	6738.44	185,242			58,497		283,942			(91,860)		9,026		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	2,456,000	6738.44	94,556			29,860		135,836			(46,889)		6,893		0001
Purchased Call/S&P 500 INDEX/SPXE17KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	1	7,146,605	6852	284,437			98,217		418,571			(141,437)		20,995		0001
Purchased Call/S&P 500 INDEX/SPXE17LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	140,035	6728.8	9,802			3,495		15,400			(4,874)		416		0001
Purchased Call/S&P 500 INDEX/SPX915I$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	2,613,171	6875	116,125			37,853		155,208			(57,743)		7,460		0001
Purchased Call/S&P 500 INDEX/SPX915I$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	6,341,000	6728.8	323,391			115,304		467,056			(160,807)		18,848		0001
Purchased Call/S&P 500 INDEX/SPX915I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/11/2026	1	2,278,000	6846.61	97,954			35,889		134,584			(48,574)		6,901		0001
Purchased Call/S&P 500 INDEX/SPXD05JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	1	3,541,000	6849.09	83,214			34,441		109,870			(41,378)		11,350		0001
Purchased Call/S&P 500 INDEX/SPXD05CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/21/2026	1	880,707	6735	43,415			13,544		64,088			(21,648)		2,450		0001
Purchased Call/S&P 500 INDEX/SPX915JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	4,139,000	6812.61	251,651			103,867		366,450			(124,450)		13,267		0001
Purchased Call/S&P 500 INDEX/SPXE17KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	1	5,708,333	6852	267,515			92,374		401,516			(133,022)		16,769		0001
Purchased Call/S&P 500 INDEX/SPXE17NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	6,730,000	6602.99	164,212			64,773		218,624			(81,655)		21,062		0001
Purchased Call/S&P 500 INDEX/SPX915HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	990,558	6735	47,325			14,552		71,282			(23,597)		2,744		0001
Purchased Call/S&P 500 INDEX/SPXB218ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	1	4,800,000	6896.24	167,040			83,981		219,494			(82,834)		16,994		0001
Purchased Call/S&P 500 INDEX/SPXD05FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	2,418,000	6832.43	105,183			38,354		148,830			(52,159)		7,298		0001
Purchased Call/S&P 500 INDEX/SPXD05CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/21/2026	1	1,845,486	6735	59,864			18,521		87,584			(29,767)		5,134		0001
Purchased Call/S&P 500 INDEX/SPXE17NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	1	2,603,000	6765.88	108,545			44,078		154,233			(53,826)		8,288		0001
Purchased Call/S&P 500 INDEX/SPXE17PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	1	3,286,000	6870.4	204,718			88,711		293,542			(101,796)		10,776		0001
Purchased Call/S&P 500 INDEX/SPX915I$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/05/2026	1	2,942,000	6796.29	154,749			54,141		220,946			(76,739)		8,711		0001
Purchased Call/S&P 500 INDEX/SPXE170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/04/2026	1	2,093,308	6857.12	26,794			11,579		34,902			(13,287)		6,864		0001
Purchased Call/S&P 500 INDEX/SPXD05GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	2,452,629	6851	73,601			27,396		109,248			(36,598)		7,458		0001
Purchased Call/S&P 500 INDEX/SPX915I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	12,643,419	6875	534,947			174,375		711,834			(266,004)		36,096		0001
Purchased Call/S&P 500 INDEX/SPX915I$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	4,300,552	6875	216,499			70,571		293,247			(107,655)		12,278		0001
Purchased Call/S&P 500 INDEX/SPX915I$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	2,801,906	6735	147,996			45,789		227,240			(73,591)		7,795		0001
Purchased Call/S&P 500 INDEX/SPXE17KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	1	3,792,990	6720.32	58,033			20,577		79,414			(28,778)		11,275		0001
Purchased Call/S&P 500 INDEX/SPX915I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	12,512,000	6728.8	664,387			236,885		965,051			(330,368)		37,192		0001
Purchased Call/S&P 500 INDEX/SPXD05GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	6,531,000	6846.61	160,663			58,865		218,120			(79,671)		19,786		0001
Purchased Call/S&P 500 INDEX/SPX915I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	3,888,012	6720	162,803			58,047		233,512			(80,954)		11,557		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9151SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/05/2026	1	2,599,000	6796.29	120,334			42,100		168,815			(59,672)		7,695		0001
Purchased Call/S&P 500 INDEX/SPX915JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	1,667,113	.6832	92,271			33,646		129,181			(45,882)		5,032		0001
Purchased Call/S&P 500 INDEX/SPX9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	1,677,054	.6735	80,467			24,896		121,104			(40,012)		4,666		0001
Purchased Call/S&P 500 INDEX/SPXE170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/24/2026	1	1,559,204	.6705	74,871			30,280		106,106			(37,230)		4,947		0001
Purchased Call/S&P 500 INDEX/SPX915JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	5,502,000	6812.61	287,755			117,827		407,537			(143,087)		17,518		0001
Purchased Call/S&P 500 INDEX/SPX013CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	2,198,000	6735.13	35,388			10,821		48,494			(17,548)		6,088		0001
Purchased Call/S&P 500 INDEX/SPX915JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	7,071,565	.6832	234,572			85,535		312,628			(116,642)		21,343		0001
Purchased Call/S&P 500 INDEX/SPXE17KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	3,049,404	.6852	157,406			54,353		239,473			(78,271)		8,958		0001
Purchased Call/S&P 500 INDEX/SPX915KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2025	12/04/2026	1	9,372,000	6857.12	443,296			191,563		604,365			(219,826)		30,733		0001
Purchased Call/S&P 500 INDEX/SPX9151SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/29/2025	10/29/2026	1	2,606,000	6890.59	138,379			45,745		191,714			(68,621)		7,502		0001
Purchased Call/S&P 500 INDEX/SPXD05LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	4,031,000	6846.51	58,046			25,585		75,498			(28,785)		13,386		0001
Purchased Call/S&P 500 INDEX/SPXE17PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	2,450,297	6846.51	137,707			60,697		195,747			(68,287)		8,137		0001
Purchased Call/S&P 500 INDEX/SPXD05PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	1,354,836	6878.49	80,342			38,511		113,908			(39,841)		4,691		0001
Purchased Call/S&P 500 INDEX/SPX013IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/25/2026	1	4,073,941	.6813	136,069			55,872		183,174			(68,034)		12,971		0001
Purchased Call/S&P 500 INDEX/SPX013LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	1	3,983,000	6816.51	51,381			23,638		66,569			(25,479)		13,511		0001
Purchased Call/S&P 500 INDEX/SPX013HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	1	2,219,494	6734.11	21,307			8,100		28,973			(10,508)		6,848		0001
Purchased Call/S&P 500 INDEX/SPX013ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	4,521,000	6840.2	136,986			46,794		188,387			(67,560)		13,229		0001
Purchased Call/S&P 500 INDEX/SPXD05KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1	4,205,000	6849.72	168,621			72,000		232,229			(83,617)		13,745		0001
Purchased Call/S&P 500 INDEX/SPXE17MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/14/2025	11/16/2026	1	2,608,165	6734.11	37,818			14,377		51,908			(18,652)		8,048		0001
Purchased Call/S&P 500 INDEX/SPXE17PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	2,352,000	6816.51	68,208			31,379		91,164			(33,824)		7,978		0001
Purchased Call/S&P 500 INDEX/SPXE17MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	3,674,000	6737.49	197,294			73,780		295,393			(97,836)		11,213		0001
Purchased Call/S&P 500 INDEX/SPX915JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/25/2026	1	3,428,000	6765.88	184,084			74,752		264,314			(91,285)		10,914		0001
Purchased Call/S&P 500 INDEX/SPXD05LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	2,317,000	6840.51	76,461			33,912		102,927			(37,916)		7,718		0001
Purchased Call/S&P 500 INDEX/SPXE17MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	2,008,000	6642.16	82,328			31,979		120,994			(40,826)		6,262		0001
Purchased Call/S&P 500 INDEX/SPXB219S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/29/2026	1	1,533,074	.6906	46,327			23,422		61,821			(23,100)		5,413		0001
Purchased Call/S&P 500 INDEX/SPXD05GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	2,225,000	6846.61	86,775			31,794		121,558			(43,031)		6,741		0001
Purchased Call/S&P 500 INDEX/SPXE17GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2025	10/07/2026	1	2,789,000	6714.59	113,791			30,720		168,536			(56,428)		7,263		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/24/2026	1	5,960,864	.6705	306,528			123,970		429,016			(152,422)		18,914		0001
Purchased Call/S&P 500 INDEX/SPXE170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/25/2026	1	2,563,729	6812.61	48,454			19,841		64,652			(24,094)		8,163		0001
Purchased Call/S&P 500 INDEX/SPX915I5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	4,058,000	6728.8	193,972			69,160		277,303			(96,453)		12,062		0001
Purchased Call/S&P 500 INDEX/SPX915HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/21/2026	1	2,279,000	6735.35	96,402			29,744		136,825			(47,805)		6,340		0001
Purchased Call/S&P 500 INDEX/SPX915JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	3,043,000	6812.61	169,191			69,832		241,918			(83,671)		9,754		0001
Purchased Call/S&P 500 INDEX/SPXE17MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	1	2,143,000	6850.92	95,792			35,361		135,997			(47,502)		6,516		0001
Purchased Call/S&P 500 INDEX/SPX915JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	3,362,642	.6766	145,318			59,503		194,391			(72,260)		10,706		0001
Purchased Call/S&P 500 INDEX/SPX915JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	2,708,000	6812.61	144,878			59,797		204,962			(71,647)		8,680		0001
Purchased Call/S&P 500 INDEX/SPX915KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2025	12/04/2026	1	4,389,000	6857.12	247,540			106,970		345,738			(122,753)		14,393		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/24/2025	10/23/2026	1	3,626,207	.6738	189,306			59,947		270,069			(94,133)		10,177		0001
Purchased Call/S&P 500 INDEX/SPXE17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	3,993,636	6728.8	224,842			80,166		338,784			(111,803)		11,871		0001
Purchased Call/S&P 500 INDEX/SPX915JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	8,035,000	6812.61	419,427			173,115		592,566			(207,422)		25,755		0001
Purchased Call/S&P 500 INDEX/SPXD05D5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	2,300,000	6875.16	131,790			42,841		190,438			(65,353)		6,566		0001
Purchased Call/S&P 500 INDEX/SPXD05JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	5,799,880	.6539	199,424			78,662		278,028			(99,164)		18,151		0001
Purchased Call/S&P 500 INDEX/SPX915KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2025	12/18/2026	1	996,647	.6835	55,102			26,239		72,304			(27,704)		3,411		0001
Purchased Call/S&P 500 INDEX/SPXE17MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	2,809,000	6737.49	99,158			37,081		141,812			(49,171)		8,573		0001
Purchased Call/S&P 500 INDEX/SPX915HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	3,987,197	.6735	153,494			47,196		223,137			(76,535)		11,043		0001
Purchased Call/S&P 500 INDEX/SPX915KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	4,006,000	6849.09	234,351			96,995		328,986			(116,532)		12,840		0001
Purchased Call/S&P 500 INDEX/SPXE17RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	5,334,000	6834.5	228,829			108,058		314,466			(113,786)		18,255		0001
Purchased Call/S&P 500 INDEX/SPXE170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/11/2026	1	432,527	.6827	24,092			10,939		34,447			(12,079)		1,450		0001
Purchased Call/S&P 500 INDEX/SPX915I5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	305,917	6728.8	15,296			5,454		21,995			(7,606)		909		0001
Purchased Call/S&P 500 INDEX/SPX915KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2025	12/31/2026	1	6,875,000	6845.5	358,188			182,079		493,443			(177,622)		24,406		0001
Purchased Call/S&P 500 INDEX/SPXE170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/02/2026	1	1,986,225	.6829	99,669			42,755		139,372			(49,697)		6,472		0001
Purchased Call/S&P 500 INDEX/SPXE17MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	2,842,708	6737.49	36,102			13,501		49,318			(17,903)		8,676		0001
Purchased Call/S&P 500 INDEX/SPXE170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	1	3,952,315	6870.4	75,094			32,541		97,678			(37,341)		12,961		0001
Purchased Call/S&P 500 INDEX/SPXE170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	1	2,021,634	6812.61	32,144			13,267		42,636			(15,896)		6,480		0001
Purchased Call/S&P 500 INDEX/SPXE17RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	4,807,000	6834.5	298,995			141,192		436,192			(148,676)		16,451		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2025	11/12/2026	1	2,745,000	6850.92	137,525			50,767		192,027			(68,197)		8,347		0001
Purchased Call/S&P 500 INDEX/SPXE17PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	12/05/2025	12/04/2026	1	4,138,000	6870.4	244,556			105,974		347,522			(121,606)		13,569		0001
Purchased Call/S&P 500 INDEX/SPXE17PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	12/05/2025	12/07/2026	1	3,737,000	6870.4	177,134			77,588		244,631			(87,360)		12,371		0001
Purchased Call/S&P 500 INDEX/SPX915KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/18/2026	1	2,344,934	.6834	101,328			47,983		132,023			(50,805)		8,025		0001
Purchased Call/S&P 500 INDEX/SPX9151SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	3,312,893	.6772	169,809			59,105		233,861			(84,438)		9,771		0001
Purchased Call/S&P 500 INDEX/SPX9151SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/09/2026	1	3,522,000	6728.8	198,993			72,011		291,412			(98,141)		10,590		0001
Purchased Call/S&P 500 INDEX/SPX915JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/25/2026	1	9,602,000	6765.88	501,224			203,536		717,886			(248,552)		30,571		0001
Purchased Call/S&P 500 INDEX/SPX9151SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	3,336,997	.6772	145,508			50,646		196,679			(72,354)		9,842		0001
Purchased Call/S&P 500 INDEX/SPXE17MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	11/19/2025	11/19/2026	1	5,399,489	6642.16	50,215			19,505		68,919			(24,901)		16,839		0001
Purchased Call/S&P 500 INDEX/SPXD05JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/28/2025	11/25/2026	1	2,484,241	.6813	107,292			44,056		146,990			(53,646)		7,909		0001
Purchased Call/S&P 500 INDEX/SPX915ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2025	10/28/2026	1	1,718,702	.6883	80,700			26,750		114,226			(40,239)		4,927		0001
Purchased Call/S&P 500 INDEX/SPXE17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	11/21/2025	11/23/2026	1	2,908,036	6602.99	52,345			20,909		73,992			(25,816)		9,196		0001
Purchased Call/S&P 500 INDEX/SPXE17PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	12/05/2025	12/07/2026	1	4,919,000	6870.4	63,455			27,794		81,655			(31,295)		16,284		0001
Purchased Call/S&P 500 INDEX/SPX9151SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2025	10/30/2026	1	8,354,000	6822.34	395,144			132,444		553,497			(195,948)		24,149		0001
Purchased Call/S&P 500 INDEX/SPXE17RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	12/19/2025	12/18/2026	1	2,092,000	6834.5	125,102			59,076		181,027			(62,207)		7,160		0001
Purchased Call/S&P 500 INDEX/SPX915HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	483,677	6699.4	23,845			7,423		34,747			(11,825)		1,352		0001
Purchased Call/S&P 500 INDEX/SPXE170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	12/16/2025	12/16/2026	1	3,696,000	6800.26	150,427			69,619		207,072			(74,595)		12,575		0001
Purchased Call/S&P 500 INDEX/SPXE170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	12/15/2025	12/11/2026	1	2,664,009	.6827	132,022			59,943		185,255			(66,194)		8,929		0001
Purchased Call/S&P 500 INDEX/SPXE170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	12/01/2025	11/30/2026	1	2,075,274	.6849	67,920			28,519		93,393			(33,774)		6,718		0001
Purchased Call/S&P 500 INDEX/SPXE17PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	12/05/2025	12/07/2026	1	2,195,000	6870.4	121,384			53,168		170,857			(59,865)		7,266		0001
Purchased Call/S&P 500 INDEX/SPX915HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/21/2026	1	2,332,000	6735.35	120,798			37,271		177,065			(59,902)		6,488		0001
Purchased Call/S&P 500 INDEX/SPXE17MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	11/14/2025	11/13/2026	1	3,019,000	6734.11	50,115			18,793		69,150			(24,920)		9,214		0001
Purchased Call/S&P 500 INDEX/SPX9151S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	9,267,716	.6875	370,646			120,818		490,653			(184,305)		26,459		0001
Purchased Call/S&P 500 INDEX/SPX915JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	5,603,000	6812.61	264,462			108,289		368,300			(131,504)		17,839		0001
Purchased Call/S&P 500 INDEX/SPXD05FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/06/2025	11/05/2026	1	2,733,676	.6789	132,737			46,827		198,479			(66,004)		8,094		0001
Purchased Call/S&P 500 INDEX/SPXJ000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2025	10/06/2026	1	9,133,079	.6740	354,820			95,076		530,635			(176,435)		23,662		0001
Purchased Call/S&P 500 INDEX/SPXE170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	12/16/2025	12/16/2026	1	11,413,000	6800.26	603,748			279,420		860,095			(299,393)		38,830		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	4,873,805	.6817	189,404			87,377		262,333			(94,181)		16,533		0001
Purchased Call/S&P 500 INDEX/SPXJ00T5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/24/2025	10/23/2026	1	5,969,333	.6738	263,039			83,296		367,926			(130,797)		16,753		0001
Purchased Call/S&P 500 INDEX/SPXD05HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/14/2025	11/16/2026	1	3,680,000	6734.11	186,576			70,930		276,426			(92,017)		11,355		0001
Purchased Call/S&P 500 INDEX/SPXE17RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	586,061	.6775	27,320			12,901		36,906			(13,585)		2,006		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2025	10/06/2026	1	5,102,392	.6740	186,154			49,881		276,336			(92,566)		13,219		0001
Purchased Call/S&P 500 INDEX/SPXD05KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/03/2025	12/02/2026	1	1,946,370	.6829	64,726			27,536		86,641			(32,185)		6,342		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/06/2025	10/06/2026	1	2,408,000	6740.28	109,082			29,149		163,427			(54,093)		6,239		0001
Purchased Call/S&P 500 INDEX/SPX915IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	5,354,479	.6735	219,057			67,775		321,095			(108,927)		14,896		0001
Purchased Call/S&P 500 INDEX/SPXE17MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/14/2025	11/16/2026	1	3,706,000	6734.11	106,362			40,435		149,648			(52,457)		11,435		0001
Purchased Call/S&P 500 INDEX/SPXE17QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	2,056,901	6800.26	26,328			12,185		34,447			(13,056)		6,998		0001
Purchased Call/S&P 500 INDEX/SPXE17SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	11,291,000	6929.94	590,519			289,503		803,524			(294,446)		39,314		0001
Purchased Call/S&P 500 INDEX/SPXE17QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	1,817,000	6816.51	78,313			36,028		107,975			(38,835)		6,164		0001
Purchased Call/S&P 500 INDEX/SPXE17MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	2,233,793	6737.49	33,730			12,614		46,385			(16,727)		6,818		0001
Purchased Call/S&P 500 INDEX/SPXE17PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	16,271,000	6870.4	855,855			370,870		1,198,001			(425,576)		53,356		0001
Purchased Call/S&P 500 INDEX/SPXD05FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/06/2025	11/06/2026	1	5,017,000	6720.32	265,901			94,281		398,901			(131,858)		14,913		0001
Purchased Call/S&P 500 INDEX/SPXD05FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/06/2025	11/06/2026	1	6,619,000	6720.32	301,165			106,784		440,980			(149,345)		19,675		0001
Purchased Call/S&P 500 INDEX/SPXD05HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/14/2025	11/16/2026	1	4,047,000	6734.11	191,828			72,926		281,912			(94,607)		12,487		0001
Purchased Call/S&P 500 INDEX/SPX915KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/30/2026	1	3,654,000	6849.09	211,201			88,437		295,584			(104,162)		11,829		0001
Purchased Call/S&P 500 INDEX/SPXD05NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/12/2025	12/14/2026	1	2,984,000	6827.41	74,003			33,842		97,936			(36,497)		10,092		0001
Purchased Call/S&P 500 INDEX/SPXD05MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/09/2025	12/08/2026	1	2,800,223	.6847	117,211			51,806		160,319			(58,284)		9,299		0001
Purchased Call/S&P 500 INDEX/SPXE17QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	3,091,000	6800.26	143,732			66,520		201,116			(71,275)		10,516		0001
Purchased Call/S&P 500 INDEX/SPXD05FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/05/2025	11/05/2026	1	2,808,000	6796.29	114,005			39,886		161,853			(56,534)		8,314		0001
Purchased Call/S&P 500 INDEX/SPXD05KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/03/2025	12/03/2026	1	2,016,000	6849.72	69,350			29,612		94,214			(34,390)		6,590		0001
Purchased Call/S&P 500 INDEX/SPX915HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/14/2025	09/18/2026	1	5,872,493	.6643	326,894			76,631		507,966			(174,537)		13,746		0001
Purchased Call/S&P 500 INDEX/SPXE17MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2025	11/17/2026	1	3,396,000	6672.41	206,137			78,934		319,832			(102,221)		10,516		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2025	10/22/2026	1	3,801,475	6699.4	81,732			25,443		113,933			(40,530)		10,623		0001
Purchased Call/S&P 500 INDEX/SPXD05JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/28/2025	11/30/2026	1	2,084,000	6849.09	58,352			24,434		77,741			(28,779)		6,746		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	7,382,000	6834.5	395,675			186,847		560,227			(196,751)		25,264		0001
Purchased Call/S&P 500 INDEX/SPXE17LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	2,773,164	6728.8	167,499			59,721		255,336			(83,289)		8,243		0001
Purchased Call/S&P 500 INDEX/SPXE17MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	5,922,000	6850.92	145,089			53,559		197,351			(71,948)		18,008		0001
Purchased Call/S&P 500 INDEX/SPXE17NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	8,383,961	6602.99	105,638			41,668		127,554			(52,529)		26,239		0001
Purchased Call/S&P 500 INDEX/SPXD05KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	2,023,000	6812.63	126,438			53,292		186,974			(62,699)		6,570		0001
Purchased Call/S&P 500 INDEX/SPXD05FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	3,994,000	6720.32	223,664			79,305		338,503			(110,913)		11,872		0001
Purchased Call/S&P 500 INDEX/SPXD05PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	3,128,770	6834.5	68,207			32,506		89,691			(33,639)		10,801		0001
Purchased Call/S&P 500 INDEX/SPX915JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	3,348,000	6812.61	190,836			78,766		274,468			(94,375)		10,731		0001
Purchased Call/S&P 500 INDEX/SPXE17MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	3,302,665	6642.16	67,374			26,170		94,971			(33,410)		10,300		0001
Purchased Call/S&P 500 INDEX/SPXD05FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	4,890,000	6720.32	264,060			93,628		397,449			(130,945)		14,535		0001
Purchased Call/S&P 500 INDEX/SPXD051S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	5,425,000	6617.32	293,493			113,193		451,749			(145,540)		16,859		0001
Purchased Call/S&P 500 INDEX/SPXD05PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	2,538,504	6834.5	24,623			11,735		31,704			(12,144)		8,763		0001
Purchased Call/S&P 500 INDEX/SPXD05MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	5,510,295	6899	261,635			118,462		368,833			(130,099)		18,468		0001
Purchased Call/S&P 500 INDEX/SPX915ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	1,474,804	6720	73,111			26,068		107,320			(36,355)		4,384		0001
Purchased Call/S&P 500 INDEX/SPXE17KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	3,887,000	6771.55	209,898			72,857		310,439			(104,086)		11,464		0001
Purchased Call/S&P 500 INDEX/SPXE170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2025	12/01/2026	1	8,608,000	6812.63	389,082			163,993		548,037			(192,942)		27,957		0001
Purchased Call/S&P 500 INDEX/SPXE17MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	5,036,000	6642.16	123,382			47,925		174,789			(61,184)		15,706		0001
Purchased Call/S&P 500 INDEX/SPX915JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	8,220,854	6832	347,872			126,848		473,178			(172,980)		24,812		0001
Purchased Call/S&P 500 INDEX/SPX915JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	3,532,000	6812.61	151,170			62,394		207,492			(74,759)		11,321		0001
Purchased Call/S&P 500 INDEX/SPX915HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	6,506,136	6735	259,429			79,549		364,106			(129,002)		18,020		0001
Purchased Call/S&P 500 INDEX/SPXE170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	1,402,952	6774.76	11,364			5,351		14,814			(5,635)		4,801		0001
Purchased Call/S&P 500 INDEX/SPXE17RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	5,064,000	6774.76	228,893			107,789		322,698			(113,506)		17,331		0001
Purchased Call/S&P 500 INDEX/SPXE17NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	4,959,000	6602.99	77,360			30,514		97,048			(38,468)		15,520		0001
Purchased Call/S&P 500 INDEX/SPXE17RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	4,170,000	6834.5	137,193			64,786		184,427			(68,220)		14,271		0001
Purchased Call/S&P 500 INDEX/SPXD05KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	7,370,000	6812.63	182,039			76,727		245,059			(90,271)		23,936		0001
Purchased Call/S&P 500 INDEX/SPXE17RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	4,103,000	6834.5	231,409			109,277		330,648			(115,069)		14,042		0001
Purchased Call/S&P 500 INDEX/SPXD05HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	4,722,000	6734.11	206,824			78,627		300,679			(102,003)		14,570		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD050$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	4,577,294	.6721	169,440			79,542		228,568			(84,254)		15,619		0001
Purchased Call/S&P 500 INDEX/SPXE17RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	7,654,000	6834.5	402,600			190,117		568,562			(200,194)		26,194		0001
Purchased Call/S&P 500 INDEX/SPX915KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/18/2026	1	3,430,920	.6835	174,299			82,537		232,113			(87,391)		11,742		0001
Purchased Call/S&P 500 INDEX/SPXE17SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/28/2026	1	2,004,000	6929.94	112,825			55,946		155,218			(55,644)		7,056		0001
Purchased Call/S&P 500 INDEX/SPXE170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	2,514,716	6774.76	32,188			15,158		42,267			(15,962)		8,606		0001
Purchased Call/S&P 500 INDEX/SPXD05ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/27/2026	1	7,543,518	.6875	417,676			136,149		588,320			(207,691)		21,536		0001
Purchased Call/S&P 500 INDEX/SPX915KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2025	12/04/2026	1	7,832,000	6857.12	408,047			176,331		563,634			(202,347)		25,683		0001
Purchased Call/S&P 500 INDEX/SPXE17LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	3,035,000	6728.8	85,587			30,516		119,722			(42,558)		9,021		0001
Purchased Call/S&P 500 INDEX/SPXD051$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	4,100,624	.6672	201,042			77,196		306,312			(99,969)		12,698		0001
Purchased Call/S&P 500 INDEX/SPXD05PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	3,797,344	6834.5	74,048			34,967		96,854			(36,821)		12,996		0001
Purchased Call/S&P 500 INDEX/SPXD051$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	3,182,513	.6642	151,714			59,421		236,156			(75,440)		9,925		0001
Purchased Call/S&P 500 INDEX/SPXE170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	4,230,000	6870.4	104,904			45,458		138,055			(52,164)		13,871		0001
Purchased Call/S&P 500 INDEX/SPXD051$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	4,638,741	.6617	153,302			59,288		218,918			(76,230)		14,416		0001
Purchased Call/S&P 500 INDEX/SPXE17RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	14,223,000	6834.5	642,880			303,582		888,738			(319,674)		48,676		0001
Purchased Call/S&P 500 INDEX/SPXD050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,902,720	.6721	129,377			60,735		177,427			(64,333)		9,905		0001
Purchased Call/S&P 500 INDEX/SPXE17GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	2,355,000	6715.79	99,381			25,673		147,517			(49,417)		5,976		0001
Purchased Call/S&P 500 INDEX/SPXD05J6F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	4,490,812	.6539	199,845			78,828		284,168			(99,373)		14,055		0001
Purchased Call/S&P 500 INDEX/SPX915J6L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	3,122,000	6812.61	182,325			75,253		263,527			(90,166)		10,007		0001
Purchased Call/S&P 500 INDEX/SPXE17SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/22/2026	1	1,795,286	.6878	91,616			44,529		120,341			(45,682)		6,216		0001
Purchased Call/S&P 500 INDEX/SPXE17RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/21/2026	1	3,786,000	6834.5	132,510			63,152		178,748			(65,352)		13,070		0001
Purchased Call/S&P 500 INDEX/SPXE17RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/17/2026	1	1,715,906	.6721	91,748			43,191		123,497			(45,748)		5,855		0001
Purchased Call/S&P 500 INDEX/SPXE17FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/01/2026	1	7,073,605	.6711	283,663			72,492		415,518			(141,052)		17,853		0001
Purchased Call/S&P 500 INDEX/SPXE17GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2025	10/07/2026	1	2,955,054	6714.59	59,101			15,956		82,951			(29,308)		7,695		0001
Purchased Call/S&P 500 INDEX/SPXE170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/02/2025	12/02/2026	1	2,314,000	6829.37	111,072			47,121		156,764			(55,080)		7,540		0001
Purchased Call/S&P 500 INDEX/SPX915I$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	2,007,134	.6735	72,518			22,437		104,404			(36,060)		5,584		0001
Purchased Call/S&P 500 INDEX/SPXJ00RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2025	10/08/2026	1	2,775,779	.6754	94,382			26,027		138,474			(46,932)		7,265		0001
Purchased Call/S&P 500 INDEX/SPXE170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	8,691,000	6870.4	192,940			83,607		252,856			(95,940)		28,500		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/19/2026	1	2,643,580	.6642	83,226			32,597		124,483			(41,384)		8,244		0001
Purchased Call/S&P 500 INDEX/SPXD05HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	7,068,000	6734.11	372,484			139,681		556,745			(185,218)		21,572		0001
Purchased Call/S&P 500 INDEX/SPXD05HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	1,869,009	.6737	92,761			34,785		135,799			(46,126)		5,704		0001
Purchased Call/S&P 500 INDEX/SPXD05GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/10/2026	1	3,641,685	.6832	142,471			51,951		197,706			(70,844)		10,991		0001
Purchased Call/S&P 500 INDEX/SPXE170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	1,748,784	6812.61	38,123			15,735		51,215			(18,853)		5,605		0001
Purchased Call/S&P 500 INDEX/SPXE17MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/14/2025	11/13/2026	1	5,580,000	6734.11	136,710			51,266		191,087			(67,979)		17,030		0001
Purchased Call/S&P 500 INDEX/SPXE170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/25/2026	1	5,126,000	6812.61	126,612			51,844		170,891			(62,958)		16,320		0001
Purchased Call/S&P 500 INDEX/SPXD05NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,391,000	6827.41	100,422			45,469		137,574			(49,935)		8,014		0001
Purchased Call/S&P 500 INDEX/SPXD05GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	2,755,000	6737.49	168,606			63,052		257,813			(83,610)		8,408		0001
Purchased Call/S&P 500 INDEX/SPXD05QS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	4,846,405	.6721	273,043			128,178		386,556			(135,771)		16,537		0001
Purchased Call/S&P 500 INDEX/SPXD05KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	1	3,219,985	.6827	137,971			58,695		188,352			(68,606)		10,492		0001
Purchased Call/S&P 500 INDEX/SPXD05MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	2,379,000	.6901	83,741			37,811		110,518			(41,526)		7,973		0001
Purchased Call/S&P 500 INDEX/SPXD05HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,148,742	.6737	133,011			49,879		191,058			(66,140)		9,610		0001
Purchased Call/S&P 500 INDEX/SPXE17MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	4,109,000	6642.16	216,544			84,112		328,588			(107,382)		12,815		0001
Purchased Call/S&P 500 INDEX/SPXE17NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	4,334,000	6765.88	149,090			60,542		208,522			(73,932)		13,799		0001
Purchased Call/S&P 500 INDEX/SPX915JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	26,276	.6766	1,171			479		1,570			(582)		84		0001
Purchased Call/S&P 500 INDEX/SPX915HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	1,778,170	.6735	88,709			27,201		128,520			(44,111)		4,925		0001
Purchased Call/S&P 500 INDEX/SPXD05HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	7,370,000	6672.41	180,565			69,142		255,067			(89,540)		22,822		0001
Purchased Call/S&P 500 INDEX/SPXD05PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	2,631,341	6834.5	39,470			18,811		51,142			(19,466)		9,084		0001
Purchased Call/S&P 500 INDEX/SPXJ00T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/23/2026	1	2,627,992	.6738	108,412			34,331		150,665			(53,908)		7,376		0001
Purchased Call/S&P 500 INDEX/SPXE17FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/02/2026	1	4,989,000	6715.35	249,450			64,263		380,117			(123,700)		12,659		0001
Purchased Call/S&P 500 INDEX/SPX915HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	3,764,988	.6735	153,710			47,263		225,567			(76,643)		10,428		0001
Purchased Call/S&P 500 INDEX/SPXD05GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/06/2026	1	1,438,651	.6729	64,717			23,139		88,029			(32,538)		4,276		0001
Purchased Call/S&P 500 INDEX/SPXE171SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	2,150,989	6890.89	44,095			14,455		58,739			(21,866)		6,167		0001
Purchased Call/S&P 500 INDEX/SPXE170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2025	12/01/2026	1	1,445,872	.6813	71,780			30,677		99,777			(35,890)		4,696		0001
Purchased Call/S&P 500 INDEX/SPXE17NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	7,133,000	6765.88	174,759			70,965		240,453			(86,661)		22,710		0001
Purchased Call/S&P 500 INDEX/SPXE170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	2,399,412	.6817	96,297			44,424		133,809			(47,884)		8,139		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	3,495,265	6850.92	70,604			26,063		95,312			(35,012)		10,628		0001
Purchased Call/S&P 500 INDEX/SPXD05NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	7,443,000	6827.41	442,114			200,179		637,345			(219,843)		24,946		0001
Purchased Call/S&P 500 INDEX/SPXE17QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	2,716,000	6816.51	149,108			68,598		212,323			(73,941)		9,213		0001
Purchased Call/S&P 500 INDEX/SPX915KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	5,192,000	6849.09	320,866			132,803		455,780			(159,551)		16,642		0001
Purchased Call/S&P 500 INDEX/SPX915JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	10,013,000	6849.09	529,688			219,232		730,566			(263,389)		32,095		0001
Purchased Call/S&P 500 INDEX/SPXD05NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	3,060,000	6774.76	84,150			39,627		113,569			(41,729)		10,472		0001
Purchased Call/S&P 500 INDEX/SPXD051S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	7,379,685	.6672	302,259			116,061		449,877			(150,299)		22,852		0001
Purchased Call/S&P 500 INDEX/SPX915IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/11/2026	1	1,846,000	6846.61	98,207			35,982		138,243			(48,700)		5,593		0001
Purchased Call/S&P 500 INDEX/SPXE17NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	2,174,475	6602.99	20,875			8,338		28,823			(10,295)		6,876		0001
Purchased Call/S&P 500 INDEX/SPXD05FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	2,353,000	6720.32	148,239			52,561		229,993			(73,510)		6,994		0001
Purchased Call/S&P 500 INDEX/SPXD05GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	3,358,000	6846.61	139,021			50,936		195,736			(68,939)		10,173		0001
Purchased Call/S&P 500 INDEX/SPXD051SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	2,918,238	.6617	114,647			44,339		166,077			(57,008)		9,069		0001
Purchased Call/S&P 500 INDEX/SPXD051SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	2,293,000	6538.76	56,179			22,098		80,955			(27,858)		7,176		0001
Purchased Call/S&P 500 INDEX/SPXE17SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/22/2026	1	562,607	.6878	24,913			12,109		32,240			(12,422)		1,948		0001
Purchased Call/S&P 500 INDEX/SPXD05PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	8,479,414	6834.5	108,537			51,253		140,802			(53,970)		29,019		0001
Purchased Call/S&P 500 INDEX/SPXE170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	5,895,000	6870.4	76,046			32,953		97,981			(37,814)		19,331		0001
Purchased Call/S&P 500 INDEX/SPXD051S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	1	1,278,200	.6734	59,505			22,439		93,143			(29,918)		3,901		0001
Purchased Call/S&P 500 INDEX/SPXD05JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	1,749,038	6849.09	29,734			12,450		38,684			(14,664)		5,662		0001
Purchased Call/S&P 500 INDEX/SPXD05QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	8,653,000	6929.94	308,047			151,020		401,869			(153,599)		30,128		0001
Purchased Call/S&P 500 INDEX/SPXE17NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	1,993,619	6602.99	44,657			17,838		63,582			(22,024)		6,304		0001
Purchased Call/S&P 500 INDEX/SPXE170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/11/2026	1	2,719,175	.6827	130,466			59,402		186,662			(65,596)		9,113		0001
Purchased Call/S&P 500 INDEX/SPXE17SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/29/2026	1	4,992,850	.6906	164,092			82,273		214,608			(81,595)		17,628		0001
Purchased Call/S&P 500 INDEX/SPXE17PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	4,555,000	6870.4	200,876			87,987		274,940			(99,069)		15,079		0001
Purchased Call/S&P 500 INDEX/SPXE17SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/23/2026	1	6,557,000	6909.79	274,738			132,815		364,320			(136,240)		22,766		0001
Purchased Call/S&P 500 INDEX/SPXE17FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	1	3,130,000	6711.2	78,563			19,911		111,525			(38,959)		7,900		0001
Purchased Call/S&P 500 INDEX/SPXD05HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,210,000	6734.11	90,201			33,825		127,196			(44,853)		9,797		0001
Purchased Call/S&P 500 INDEX/SPXD05KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	5,555,000	6829.37	228,866			97,095		317,460			(113,492)		18,100		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9151SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/09/2026	1	2,969,000	6728.8	156,169			56,514		225,557			(77,021)		8,927		0001
Purchased Call/S&P 500 INDEX/SPXE17HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/16/2026	1	7,057,000	6629.07	371,904			110,232		573,191			(184,424)		19,194		0001
Purchased Call/S&P 500 INDEX/SPX915JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	8,815,000	6849.09	420,476			174,030		571,404			(209,083)		28,255		0001
Purchased Call/S&P 500 INDEX/SPXD05QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	4,033,000	6929.94	136,315			66,829		177,170			(67,970)		14,042		0001
Purchased Call/S&P 500 INDEX/SPXD05HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	4,670,921	6735	217,040			81,617		340,232			(108,820)		14,256		0001
Purchased Call/S&P 500 INDEX/SPXD05LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	3,274,000	6840.51	116,554			51,695		157,786			(57,798)		10,906		0001
Purchased Call/S&P 500 INDEX/SPXD05GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	1,917,000	6850.92	105,243			38,850		152,383			(52,189)		5,829		0001
Purchased Call/S&P 500 INDEX/SPXD05NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	5,000,000	6827.41	178,500			80,821		241,546			(88,760)		16,758		0001
Purchased Call/S&P 500 INDEX/SPXB212SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	10/02/2026	1	2,049,000	6715.35	62,904			16,205		90,579			(31,194)		5,199		0001
Purchased Call/S&P 500 INDEX/SPX915JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	3,099,000	6812.61	172,614			70,681		247,300			(85,833)		9,867		0001
Purchased Call/S&P 500 INDEX/SPXE17HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	1	2,903,000	6735.11	141,666			39,352		213,179			(70,251)		7,635		0001
Purchased Call/S&P 500 INDEX/SPXE17SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/22/2026	1	2,036,033	.6878	87,284			42,071		114,607			(43,402)		7,049		0001
Purchased Call/S&P 500 INDEX/SPXE17FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2026	1	3,735,000	6711.2	153,135			38,811		226,954			(75,938)		9,427		0001
Purchased Call/S&P 500 INDEX/SPXE17GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	1	11,685,000	6715.79	546,858			141,272		823,652			(271,927)		29,649		0001
Purchased Call/S&P 500 INDEX/SPXE17GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	1	4,104,000	6715.79	201,096			51,950		304,935			(99,996)		10,413		0001
Purchased Call/S&P 500 INDEX/SPXD05JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	1	4,091,000	6849.09	115,775			47,918		154,407			(57,570)		13,113		0001
Purchased Call/S&P 500 INDEX/SPX915JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	2,254,000	6812.61	140,199			57,866		204,681			(69,333)		7,225		0001
Purchased Call/S&P 500 INDEX/SPXE171SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/23/2026	1	5,335,000	6791.69	171,254			54,230		239,963			(85,156)		14,973		0001
Purchased Call/S&P 500 INDEX/SPX915KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2025	12/04/2026	1	3,142,000	6857.12	193,547			83,638		274,588			(95,978)		10,303		0001
Purchased Call/S&P 500 INDEX/SPXD05KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	2,337,000	6829.37	76,654			32,520		104,706			(38,012)		7,615		0001
Purchased Call/S&P 500 INDEX/SPXD05HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	2,631,000	6734.11	146,547			55,712		220,576			(72,275)		8,118		0001
Purchased Call/S&P 500 INDEX/SPXD051S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	12,664,000	6538.76	676,258			266,007		1,049,458			(335,350)		39,633		0001
Purchased Call/S&P 500 INDEX/SPXD05JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	7,885,175	6602.99	377,700			148,982		573,356			(187,812)		24,678		0001
Purchased Call/S&P 500 INDEX/SPX915JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	4,576,000	6812.61	205,920			84,992		284,914			(101,835)		14,667		0001
Purchased Call/S&P 500 INDEX/SPX915JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	6,821,000	6812.61	321,951			132,883		448,311			(159,216)		21,863		0001
Purchased Call/S&P 500 INDEX/SPXD050S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	5,052,000	6774.76	266,240			125,376		383,993			(132,026)		17,290		0001
Purchased Call/S&P 500 INDEX/SPXD050SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	7,830,466	.6721	430,363			202,031		606,716			(213,999)		26,720		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17S8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	4,243,000	6929.94	251,186			123,144		349,275			(125,247)		14,773		0001
Purchased Call/S&P 500 INDEX/SPXB216SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	1	4,025,616	6829.37	80,512			34,157		107,226			(39,925)		13,117		0001
Purchased Call/S&P 500 INDEX/SPXD05ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	2,853,000	6822.34	160,339			53,742		236,907			(79,510)		8,247		0001
Purchased Call/S&P 500 INDEX/SPXD05I3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	8,147,000	6538.76	391,056			153,823		597,688			(193,921)		25,497		0001
Purchased Call/S&P 500 INDEX/SPXD05ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/28/2026	1	1,475,412	6891	59,467			19,712		85,841			(29,652)		4,230		0001
Purchased Call/S&P 500 INDEX/SPXD05PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	2,359,000	6834.5	63,693			30,355		84,313			(31,413)		8,144		0001
Purchased Call/S&P 500 INDEX/SPX915JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	1,665,898	6766	82,046			33,595		111,321			(40,797)		5,304		0001
Purchased Call/S&P 500 INDEX/SPXD05MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	2,678,060	6901	52,490			23,700		67,450			(26,029)		8,976		0001
Purchased Call/S&P 500 INDEX/SPXD05I3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	2,072,295	6538.76	32,535			12,798		46,062			(16,134)		6,485		0001
Purchased Call/S&P 500 INDEX/SPX915KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	2,939,000	6849.09	162,821			67,390		226,361			(80,963)		9,420		0001
Purchased Call/S&P 500 INDEX/SPXE17NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/19/2026	1	3,048,751	6642	114,819			44,971		174,654			(57,094)		9,508		0001
Purchased Call/S&P 500 INDEX/SPXD05GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	2,268,000	6737.49	127,235			47,581		191,683			(63,095)		6,922		0001
Purchased Call/S&P 500 INDEX/SPXD05PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	3,533,292	6834.5	45,226			21,554		58,608			(22,305)		12,198		0001
Purchased Call/S&P 500 INDEX/SPXD05QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	6,458,000	6929.94	238,300			116,827		311,394			(118,822)		22,486		0001
Purchased Call/S&P 500 INDEX/SPXB218SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	2,074,000	6909.79	69,479			33,588		90,081			(34,454)		7,201		0001
Purchased Call/S&P 500 INDEX/SPXD050SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	3,609,408	6721	169,810			79,716		234,278			(84,439)		12,316		0001
Purchased Call/S&P 500 INDEX/SPXD051S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	1	1,647,099	6734	83,995			31,674		133,741			(42,231)		5,027		0001
Purchased Call/S&P 500 INDEX/SPXE17RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	3,068,966	6775	128,811			60,827		172,232			(64,051)		10,503		0001
Purchased Call/S&P 500 INDEX/SPX9151SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2025	11/06/2026	1	1,252,788	6729	73,511			26,283		100,793			(36,857)		3,724		0001
Purchased Call/S&P 500 INDEX/SPXE17IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/14/2026	1	537,967	6645	26,622			7,786		41,634			(13,274)		1,450		0001
Purchased Call/S&P 500 INDEX/SPXD05JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	7,545,000	6602.99	266,339			105,056		390,535			(132,438)		23,613		0001
Purchased Call/S&P 500 INDEX/SPXE170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/25/2026	1	2,428,000	6812.61	32,778			13,422		43,165			(16,299)		7,730		0001
Purchased Call/S&P 500 INDEX/SPXD051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	5,460,000	6617.32	187,824			72,439		273,286			(93,140)		16,968		0001
Purchased Call/S&P 500 INDEX/SPXD05MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	4,519,757	6841	231,443			102,934		310,842			(115,086)		15,056		0001
Purchased Call/S&P 500 INDEX/SPXD05HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	2,353,387	6672.41	21,180			8,110		28,954			(10,503)		7,288		0001
Purchased Call/S&P 500 INDEX/SPX915JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/24/2026	1	1,533,043	6705	87,895			35,548		125,011			(43,706)		4,864		0001
Purchased Call/S&P 500 INDEX/SPX0131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/24/2026	1	181,039	6705	8,408			3,438		11,229			(4,215)		574		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB214SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	1	9,524,000	6735.35	238,100			73,463		332,699			(118,072)		26,496		0001
Purchased Call/S&P 500 INDEX/SPXD05QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	3,788,000	6774.76	234,856			110,597		350,621			(116,463)		12,964		0001
Purchased Call/S&P 500 INDEX/SPXE17NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2026	1	5,763,066	6602.99	72,615			29,006		101,603			(35,813)		18,224		0001
Purchased Call/S&P 500 INDEX/SPXD05JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	5,749,000	6602.99	310,446			122,454		479,807			(154,370)		17,992		0001
Purchased Call/S&P 500 INDEX/SPXD050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	1,863,557	6721	29,905			14,039		38,777			(14,870)		6,359		0001
Purchased Call/S&P 500 INDEX/SPXB217SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	1	5,217,884	6856	218,694			94,767		295,468			(108,746)		17,111		0001
Purchased Call/S&P 500 INDEX/SPXD05MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,781,000	6886.68	109,850			49,024		146,956			(54,473)		9,292		0001
Purchased Call/S&P 500 INDEX/SPXD050SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,547,422	6721	62,759			29,462		82,704			(31,207)		8,693		0001
Purchased Call/S&P 500 INDEX/SPXE17SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2026	1	7,178,000	6929.94	323,728			160,526		431,793			(159,659)		25,274		0001
Purchased Call/S&P 500 INDEX/SPXE17MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	2,376,000	6737.49	149,213			55,800		229,460			(73,993)		7,252		0001
Purchased Call/S&P 500 INDEX/SPXE17SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	1	4,836,000	6929.94	190,055			93,175		250,287			(94,766)		16,838		0001
Purchased Call/S&P 500 INDEX/SPXD05NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	3,216,000	6827.41	146,328			66,916		202,050			(72,167)		10,877		0001
Purchased Call/S&P 500 INDEX/SPXB216SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2026	1	6,973,325	6705	232,950			94,212		320,138			(115,835)		22,127		0001
Purchased Call/S&P 500 INDEX/SPXE17FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	09/30/2026	1	1,685,492	6688	63,698			16,012		91,925			(31,674)		4,231		0001
Purchased Call/S&P 500 INDEX/SPXB213S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/07/2026	1	2,258,000	6714.59	94,836			25,603		141,172			(47,028)		5,880		0001
Purchased Call/S&P 500 INDEX/SPXE17MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	5,779,000	6737.49	304,553			113,891		454,582			(151,025)		17,638		0001
Purchased Call/S&P 500 INDEX/SPXE17JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	1	1,699,706	6822	95,089			32,049		136,043			(47,676)		4,913		0001
Purchased Call/S&P 500 INDEX/SPXE17JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	1	4,085,000	6851.97	193,629			66,677		275,072			(96,019)		12,001		0001
Purchased Call/S&P 500 INDEX/SPXD05MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	63,550	6847	3,476			1,536		4,906			(1,728)		211		0001
Purchased Call/S&P 500 INDEX/SPXE171SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	1	5,415,000	6890.89	187,901			61,598		258,203			(93,178)		15,524		0001
Purchased Call/S&P 500 INDEX/SPXE17KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	1	3,354,000	6771.55	152,272			52,855		220,398			(75,510)		9,892		0001
Purchased Call/S&P 500 INDEX/SPXE17LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2026	1	5,878,000	6728.8	253,930			91,892		367,769			(125,235)		17,674		0001
Purchased Call/S&P 500 INDEX/SPXE17GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	3,239,487	6753.72	69,325			18,907		97,068			(34,378)		8,478		0001
Purchased Call/S&P 500 INDEX/SPX915JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	11/26/2025	11/25/2026	1	2,642,986	6766	137,136			56,153		187,766			(68,191)		8,415		0001
Purchased Call/S&P 500 INDEX/SPXD05LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	3,273,000	6840.51	137,139			60,825		187,770			(68,006)		10,903		0001
Purchased Call/S&P 500 INDEX/SPX915KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	12/04/2025	12/04/2026	1	3,723,000	6857.12	199,181			86,072		276,143			(98,772)		12,209		0001
Purchased Call/S&P 500 INDEX/SPX915KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	11/28/2025	11/27/2026	1	5,125,000	6849.09	320,825			132,786		456,838			(159,531)		16,427		0001
Purchased Call/S&P 500 INDEX/SPXB215S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2025	11/05/2026	1	3,908,000	6796.29	139,125			48,675		195,327			(68,991)		11,571		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/30/2026	1	2,441,164	.6896	117,162			59,397		163,904			(58,259)		8,643		0001
Purchased Call/S&P 500 INDEX/SPXE17J8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	11/02/2026	1	4,353,000	6840.2	189,791			64,832		267,261			(93,603)		12,737		0001
Purchased Call/S&P 500 INDEX/SPXD05PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/17/2026	1	1,989,543	.6721	69,889			32,900		90,744			(34,848)		6,789		0001
Purchased Call/S&P 500 INDEX/SPXE17ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	3,536,000	6890.89	146,744			48,106		204,671			(72,769)		10,137		0001
Purchased Call/S&P 500 INDEX/SPXD05PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	7,052,525	.6775	237,858			112,322		312,525			(118,276)		24,136		0001
Purchased Call/S&P 500 INDEX/SPXE17SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	8,523,000	6929.94	497,743			244,019		690,457			(248,186)		29,676		0001
Purchased Call/S&P 500 INDEX/SPX915HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/21/2026	1	1,662,000	6735.35	79,277			24,460		114,462			(39,313)		4,624		0001
Purchased Call/S&P 500 INDEX/SPXB215SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	1	2,986,000	6538.76	190,805			75,054		308,768			(94,619)		9,345		0001
Purchased Call/S&P 500 INDEX/SPXB215SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	1	2,834,000	6734.11	69,433			26,396		96,987			(34,244)		8,744		0001
Purchased Call/S&P 500 INDEX/SPXE17JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	11/02/2026	1	2,027,000	6840.2	112,904			38,568		163,601			(55,683)		5,931		0001
Purchased Call/S&P 500 INDEX/SPXE17LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2025	11/11/2026	1	4,085,207	6846.61	64,546			23,649		86,447			(32,008)		12,376		0001
Purchased Call/S&P 500 INDEX/SPXE17J8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	4,029,000	6840.2	239,726			80,574		351,260			(119,204)		11,647		0001
Purchased Call/S&P 500 INDEX/SPXD05NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2026	1	2,972,082	6816.51	29,126			13,400		37,394			(14,444)		10,082		0001
Purchased Call/S&P 500 INDEX/SPXE17MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	2,810,000	6737.49	84,300			31,525		119,254			(41,804)		8,576		0001
Purchased Call/S&P 500 INDEX/SPXE17NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	5,330,000	6538.76	229,190			90,152		330,369			(113,653)		16,681		0001
Purchased Call/S&P 500 INDEX/SPXE17MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	3,791,000	6642.16	48,146			18,701		66,555			(23,875)		11,823		0001
Purchased Call/S&P 500 INDEX/SPXE17JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	3,777,000	6851.97	191,116			65,811		273,224			(94,773)		11,096		0001
Purchased Call/S&P 500 INDEX/SPXD05JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	3,345,000	6849.09	83,291			34,876		110,300			(41,078)		10,828		0001
Purchased Call/S&P 500 INDEX/SPXE17LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,733,843	.6720	57,157			20,379		81,425			(28,422)		5,154		0001
Purchased Call/S&P 500 INDEX/SPXE17SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/24/2026	1	1,614,676	.6930	78,211			38,666		107,710			(39,432)		5,622		0001
Purchased Call/S&P 500 INDEX/SPXE17SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/28/2026	1	3,315,000	6929.94	202,547			100,436		282,829			(99,894)		11,672		0001
Purchased Call/S&P 500 INDEX/SPXD05QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,176,000	6905.74	133,606			66,619		190,161			(66,254)		7,683		0001
Purchased Call/S&P 500 INDEX/SPXE17GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	6,113,000	6715.79	143,044			36,953		201,527			(71,129)		15,511		0001
Purchased Call/S&P 500 INDEX/SPXE17HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	3,846,428	.6655	154,031			44,252		226,899			(76,592)		10,315		0001
Purchased Call/S&P 500 INDEX/SPX915HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/21/2026	1	7,045,000	6735.35	357,886			110,422		522,658			(177,472)		19,599		0001
Purchased Call/S&P 500 INDEX/SPXD05MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2025	12/09/2026	1	1,397,343	.6843	69,362			31,106		93,007			(34,585)		4,655		0001
Purchased Call/S&P 500 INDEX/SPXD051SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	6,546,000	6617.32	160,377			61,853		228,604			(79,529)		20,343		0001
Purchased Call/S&P 500 INDEX/SPXE17LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	4,054,000	6728.8	132,160			47,121		186,516			(65,717)		12,050		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD050S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/26/2025	12/24/2026	1	8,514,379	6929.94	84,292			41,324		103,789			(42,030)		29,646		0001
Purchased Call/S&P 500 INDEX/SPXD05PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/19/2025	12/18/2026	1	4,199,798	6834.5	40,738			19,237		52,508			(20,257)		14,373		0001
Purchased Call/S&P 500 INDEX/SPX915JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	5,633,864	6832	278,847			101,679		385,880			(138,658)		17,004		0001
Purchased Call/S&P 500 INDEX/SPXD05MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/10/2025	12/10/2026	1	1,904,633	6886.68	41,902			18,700		54,183			(20,779)		6,364		0001
Purchased Call/S&P 500 INDEX/SPXE17SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/30/2026	1	3,976,000	6896.24	182,101			91,553		246,182			(90,302)		14,077		0001
Purchased Call/S&P 500 INDEX/SPXB216S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	3,042,256	6603	135,402			53,557		190,090			(67,889)		9,521		0001
Purchased Call/S&P 500 INDEX/SPXE17I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	2,152,000	6890.89	93,827			30,759		131,313			(46,528)		6,170		0001
Purchased Call/S&P 500 INDEX/SPXE17HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	2,355,771	6655	109,524			31,465		164,530			(54,461)		6,318		0001
Purchased Call/S&P 500 INDEX/SPXD050SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/29/2025	12/29/2026	1	2,587,000	6905.74	136,076			67,851		187,687			(67,479)		9,134		0001
Purchased Call/S&P 500 INDEX/SPXE17K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	1,071,643	6720.32	9,430			3,344		12,701			(4,676)		3,185		0001
Purchased Call/S&P 500 INDEX/SPXD05PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/19/2025	12/21/2026	1	3,018,000	6834.5	185,607			88,457		269,714			(91,539)		10,419		0001
Purchased Call/S&P 500 INDEX/SPXE17K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	3,233,444	6771.55	70,812			24,580		97,165			(35,115)		9,537		0001
Purchased Call/S&P 500 INDEX/SPXD050SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/29/2025	12/29/2026	1	2,559,000	6905.74	155,331			77,452		220,354			(77,027)		9,035		0001
Purchased Call/S&P 500 INDEX/SPXE17J$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	2,750,000	6890.89	145,750			47,780		208,348			(72,276)		7,884		0001
Purchased Call/S&P 500 INDEX/SPXD05LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/08/2025	12/07/2026	1	2,430,905	6867	91,955			40,389		126,916			(45,725)		8,047		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2026	1	95,321	6846.51	8,341			3,676		12,278			(4,136)		317		0001
Purchased Call/S&P 500 INDEX/SPXE17HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	14,150,000	6735.11	659,390			183,164		985,972			(326,985)		37,217		0001
Purchased Call/S&P 500 INDEX/SPXE17I$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/16/2026	1	3,657,000	6664.01	141,160			41,956		207,151			(70,192)		9,946		0001
Purchased Call/S&P 500 INDEX/SPXE17I$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	3,593,000	6629.07	217,377			64,430		344,996			(107,795)		9,772		0001
Purchased Call/S&P 500 INDEX/SPXD050SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/18/2025	12/17/2026	1	2,937,265	6721	127,198			59,712		173,924			(63,249)		10,023		0001
Purchased Call/S&P 500 INDEX/SPXE17HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/14/2026	1	5,848,000	6644.31	218,715			63,265		323,675			(108,459)		15,757		0001
Purchased Call/S&P 500 INDEX/SPXD050SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/18/2025	12/17/2026	1	3,118,744	6721	197,905			92,906		287,040			(98,409)		10,642		0001
Purchased Call/S&P 500 INDEX/SPXE17G$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	7,375,000	6715.79	348,838			92,255		524,849			(172,042)		19,010		0001
Purchased Call/S&P 500 INDEX/SPXB214S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2025	10/15/2026	1	795,505	6671	40,079			11,834		60,933			(19,984)		2,154		0001
Purchased Call/S&P 500 INDEX/SPXE17SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	7,279,000	6929.94	442,563			216,967		617,659			(220,672)		25,344		0001
Purchased Call/S&P 500 INDEX/SPXB217S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	4,774,000	6857.12	117,918			50,956		156,261			(58,474)		15,655		0001
Purchased Call/S&P 500 INDEX/SPXE17T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/31/2026	1	2,495,000	6845.5	142,465			72,419		203,662			(70,647)		8,857		0001
Purchased Call/S&P 500 INDEX/SPXE17LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	5,427,000	6728.8	134,590			47,987		187,004			(66,925)		16,132		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	1	3,965,000	6849.09	99,125			41,027		130,912			(49,290)		12,709		0001
Purchased Call/S&P 500 INDEX/SPXD05QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,269,096	6905.74	22,237			11,088		27,775			(11,027)		8,011		0001
Purchased Call/S&P 500 INDEX/SPXE17KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	2,359,000	6720.32	65,108			23,086		91,270			(32,287)		7,012		0001
Purchased Call/S&P 500 INDEX/SPXE17MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	2,021,916	6642.16	29,924			11,624		41,629			(14,839)		6,306		0001
Purchased Call/S&P 500 INDEX/SPXD05QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	3,032,000	6929.94	130,073			64,499		172,227			(64,150)		10,676		0001
Purchased Call/S&P 500 INDEX/SPXE17KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	2,621,093	6840	130,307			43,920		185,237			(65,334)		7,577		0001
Purchased Call/S&P 500 INDEX/SPXE17GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	5,050,000	6715.79	298,960			79,064		469,165			(147,443)		13,017		0001
Purchased Call/S&P 500 INDEX/SPXE17FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/02/2026	1	2,826,000	6715.35	170,125			43,827		269,236			(84,363)		7,171		0001
Purchased Call/S&P 500 INDEX/SPXD05QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	3,853,421	6721	199,464			93,637		278,617			(99,184)		13,149		0001
Purchased Call/S&P 500 INDEX/SPXB214SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	13,056,000	6840.2	561,408			188,695		792,395			(279,162)		37,741		0001
Purchased Call/S&P 500 INDEX/SPXB216SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	3,790,116	6603	130,545			51,636		179,890			(65,453)		11,862		0001
Purchased Call/S&P 500 INDEX/SPXE17KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	4,448,000	6771.55	235,744			81,829		347,709			(116,903)		13,119		0001
Purchased Call/S&P 500 INDEX/SPXD05LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	2,093,000	6840.51	82,464			36,575		112,486			(40,893)		6,972		0001
Purchased Call/S&P 500 INDEX/SPXD05KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	1,307,390	6813	71,063			30,035		100,569			(35,336)		4,246		0001
Purchased Call/S&P 500 INDEX/SPXD05KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1	4,480,000	6849.72	232,064			99,091		328,839			(115,078)		14,644		0001
Purchased Call/S&P 500 INDEX/SPXD05LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	4,828,647	6846.51	101,402			44,695		133,370			(50,284)		16,035		0001
Purchased Call/S&P 500 INDEX/SPXE171SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/23/2026	1	5,679,000	6791.69	133,457			42,261		183,290			(66,362)		15,938		0001
Purchased Call/S&P 500 INDEX/SPXE170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	5,522,269	6827	229,492			104,198		315,399			(115,064)		18,508		0001
Purchased Call/S&P 500 INDEX/SPXD05QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	8,060,000	6929.94	104,780			51,368		130,404			(52,246)		28,064		0001
Purchased Call/S&P 500 INDEX/SPXE17JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	11/02/2026	1	4,615,000	6840.2	219,674			75,040		312,597			(108,341)		13,504		0001
Purchased Call/S&P 500 INDEX/SPXD05LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	362,421	6868	19,240			8,361		27,655			(9,647)		1,188		0001
Purchased Call/S&P 500 INDEX/SPXE17KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	3,228,078	6720.32	68,758			24,380		95,115			(34,096)		9,595		0001
Purchased Call/S&P 500 INDEX/SPXD05MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	6,666,000	6886.68	165,317			73,778		215,630			(81,979)		22,273		0001
Purchased Call/S&P 500 INDEX/SPXB213SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	134,748	6753.72	11,588			3,160		17,425			(5,747)		353		0001
Purchased Call/S&P 500 INDEX/SPXD05QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	7,119,988	6905.74	91,848			45,797		115,691			(45,546)		25,138		0001
Purchased Call/S&P 500 INDEX/SPXE17FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	9,519,000	6715.79	124,699			32,214		171,532			(62,007)		24,153		0001
Purchased Call/S&P 500 INDEX/SPXE17JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	2,452,000	6851.97	110,830			38,165		156,646			(54,960)		7,203		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05K5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	1	3,794,624	.6826	189,961			80,812		263,487			(94,459)		12,364		0001
Purchased Call/S&P 500 INDEX/SPXE17NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	3,196,000	6602.99	200,389			79,042		310,718			(99,644)		10,002		0001
Purchased Call/S&P 500 INDEX/SPXD050S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	4,010,000	6774.76	194,084			91,397		275,638			(96,244)		13,724		0001
Purchased Call/S&P 500 INDEX/SPXD05NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	4,567,000	6827.41	282,697			127,999		410,702			(140,572)		15,307		0001
Purchased Call/S&P 500 INDEX/SPXB217SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	2,006,983	.6850	84,118			36,217		115,935			(41,828)		6,560		0001
Purchased Call/S&P 500 INDEX/SPXE17MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/20/2026	1	1,258,497	6538.76	25,296			9,950		32,666			(12,544)		3,939		0001
Purchased Call/S&P 500 INDEX/SPXD050ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	3,427,000	6905.74	200,137			99,793		281,408			(99,246)		12,100		0001
Purchased Call/S&P 500 INDEX/SPXE17QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	1	2,263,000	6816.51	141,211			64,965		206,128			(70,025)		7,676		0001
Purchased Call/S&P 500 INDEX/SPXD05PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2025	12/21/2026	1	2,050,350	.6835	69,957			33,618		89,110			(34,882)		7,078		0001
Purchased Call/S&P 500 INDEX/SPXD05PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	3,599,000	6834.5	88,895			42,366		117,377			(43,842)		12,425		0001
Purchased Call/S&P 500 INDEX/SPXE17GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	1	2,994,000	6735.11	38,922			10,812		53,440			(19,301)		7,875		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	153,206	6753.72	9,162			2,499		14,220			(4,543)		401		0001
Purchased Call/S&P 500 INDEX/SPXE17HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/13/2026	1	9,702,582	.6655	541,355			155,528		839,892			(269,190)		26,020		0001
Purchased Call/S&P 500 INDEX/SPXE17JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2026	1	1,980,000	6840.2	100,980			34,495		144,780			(49,802)		5,794		0001
Purchased Call/S&P 500 INDEX/SPXE17QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	4,965,000	6800.26	176,754			81,804		240,981			(87,651)		16,892		0001
Purchased Call/S&P 500 INDEX/SPXE170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	11/30/2026	1	2,486,220	.6849	99,284			41,688		138,860			(49,369)		8,048		0001
Purchased Call/S&P 500 INDEX/SPXD05RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	2,487,848	.6930	119,569			58,782		163,956			(60,116)		8,662		0001
Purchased Call/S&P 500 INDEX/SPXE171SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	1	3,614,106	.6668	193,315			56,921		311,045			(96,126)		9,784		0001
Purchased Call/S&P 500 INDEX/SPXD05NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	3,286,000	6827.41	156,742			71,678		217,895			(77,303)		11,113		0001
Purchased Call/S&P 500 INDEX/SPXD05MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	4,543,000	.6901	170,363			76,923		225,824			(84,481)		15,226		0001
Purchased Call/S&P 500 INDEX/SPXD050SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	9,582,959	.6721	473,842			222,443		657,727			(235,619)		32,700		0001
Purchased Call/S&P 500 INDEX/SPXE170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2026	1	2,010,870	.6817	54,422			25,106		73,368			(27,061)		6,821		0001
Purchased Call/S&P 500 INDEX/SPXE17FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	09/29/2026	1	1,851,816	.6661	79,992			19,943		115,835			(39,886)		4,623		0001
Purchased Call/S&P 500 INDEX/SPXD05A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	732,366	.6735	33,866			9,433		54,988			(16,980)		1,926		0001
Purchased Call/S&P 500 INDEX/SPXE170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	1	4,599,000	6816.51	208,795			96,057		289,709			(103,539)		15,601		0001
Purchased Call/S&P 500 INDEX/SPXD050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	3,980,000	6905.74	169,946			84,739		228,081			(84,275)		14,052		0001
Purchased Call/S&P 500 INDEX/SPXE17F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2026	1	5,462,917	.6711	232,967			59,536		343,871			(115,843)		13,788		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	2,527,000	6834.5	40,179			18,974		52,240			(19,979)		8,648		0001
Purchased Call/S&P 500 INDEX/SPXE17HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/09/2026	1	2,414,000	6552.51	126,494			35,235		201,019			(62,899)		6,349		0001
Purchased Call/S&P 500 INDEX/SPXE17IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	2,748,000	6629.07	168,727			50,011		268,683			(83,670)		7,474		0001
Purchased Call/S&P 500 INDEX/SPXE17ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	3,086,000	6890.89	48,450			15,883		64,016			(24,026)		8,847		0001
Purchased Call/S&P 500 INDEX/SPXE17FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/30/2026	1	5,156,803	.6688	209,982			52,785		305,498			(104,414)		12,945		0001
Purchased Call/S&P 500 INDEX/SPXE17NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	3,096,000	6538.76	109,598			43,111		153,314			(54,349)		9,689		0001
Purchased Call/S&P 500 INDEX/SPXD059S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	3,303,000	6654.72	119,569			34,257		177,201			(59,293)		8,858		0001
Purchased Call/S&P 500 INDEX/SPXE17SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/28/2026	1	2,439,000	6929.94	129,023			63,978		175,640			(63,633)		8,588		0001
Purchased Call/S&P 500 INDEX/SPXJ000$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2025	10/06/2026	1	13,068,591	.6740	539,396			144,534		813,066			(268,216)		33,858		0001
Purchased Call/S&P 500 INDEX/SPXE17JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	7,164,067	.6840	301,437			101,599		421,552			(151,136)		20,709		0001
Purchased Call/S&P 500 INDEX/SPXE17IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	1	1,574,370	.6671	56,024			16,496		84,696			(27,858)		4,262		0001
Purchased Call/S&P 500 INDEX/SPXE17RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/21/2026	1	4,290,000	6834.5	193,908			92,413		267,889			(95,633)		14,810		0001
Purchased Call/S&P 500 INDEX/SPXE17RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	2,421,000	6774.76	103,861			48,910		145,444			(51,504)		8,285		0001
Purchased Call/S&P 500 INDEX/SPXD05LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	3,261,000	6846.51	117,722			51,889		159,444			(58,377)		10,829		0001
Purchased Call/S&P 500 INDEX/SPXE17KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	10/30/2026	1	423,514	.6840	20,114			6,798		30,180			(10,113)		1,224		0001
Purchased Call/S&P 500 INDEX/SPXE17ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	1,875,000	6890.89	90,938			29,811		128,768			(45,095)		5,375		0001
Purchased Call/S&P 500 INDEX/SPXD05KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	3,952,000	6829.37	214,198			90,872		307,038			(106,219)		12,877		0001
Purchased Call/S&P 500 INDEX/SPXE17GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	2,638,000	6715.79	70,698			18,264		100,627			(35,155)		6,694		0001
Purchased Call/S&P 500 INDEX/SPXD059S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	1,753,214	.6737	79,699			22,200		130,574			(39,631)		4,611		0001
Purchased Call/S&P 500 INDEX/SPXE17PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	5,094,000	6870.4	285,773			123,835		402,961			(142,102)		16,704		0001
Purchased Call/S&P 500 INDEX/SPXD058SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	4,667,474	.6716	200,897			52,043		294,231			(100,727)		11,843		0001
Purchased Call/S&P 500 INDEX/SPXJ000$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2025	10/06/2026	1	1,712,000	6740.28	84,230			22,508		127,722			(41,769)		4,435		0001
Purchased Call/S&P 500 INDEX/SPXE17FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	1	2,607,000	6711.2	93,852			23,786		137,086			(46,540)		6,580		0001
Purchased Call/S&P 500 INDEX/SPXE170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	2,091,000	6812.61	67,748			27,963		92,826			(33,504)		6,702		0001
Purchased Call/S&P 500 INDEX/SPXE170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/25/2026	1	6,554,000	6812.61	229,390			93,929		316,329			(114,065)		20,867		0001
Purchased Call/S&P 500 INDEX/SPXE170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	4,012,000	6812.61	145,234			59,944		201,242			(71,824)		12,860		0001
Purchased Call/S&P 500 INDEX/SPXE170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/25/2026	1	1,860,617	.6766	75,955			31,101		103,256			(37,769)		5,924		0001
Purchased Call/S&P 500 INDEX/SPXE17RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2026	1	2,400,000	6878.49	55,200			26,460		70,805			(27,373)		8,309		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	2,195,704	.6840	120,937			40,761		173,850			(60,636)		6,347		0001
Purchased Call/S&P 500 INDEX/SPXE17GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	3,359,000	6715.79	127,978			33,061		187,328			(63,637)		8,523		0001
Purchased Call/S&P 500 INDEX/SPXE17SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/28/2026	1	4,115,000	6929.94	241,962			119,981		335,373			(119,333)		14,489		0001
Purchased Call/S&P 500 INDEX/SPXE17PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	2,768,657	6816.51	42,360			19,488		55,329			(21,006)		9,392		0001
Purchased Call/S&P 500 INDEX/SPXD05A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	10/15/2025	10/14/2026	1	1,966,716	.6644	74,613			21,642		108,291			(37,101)		5,299		0001
Purchased Call/S&P 500 INDEX/SPXE17JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2025	10/29/2026	1	3,459,000	6890.59	44,621			14,751		58,741			(22,127)		9,958		0001
Purchased Call/S&P 500 INDEX/SPXE170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	3,459,000	6812.61	139,744			57,678		195,572			(69,108)		11,087		0001
Purchased Call/S&P 500 INDEX/SPXE170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2025	12/01/2026	1	2,401,000	6812.63	142,139			59,910		208,011			(70,485)		7,798		0001
Purchased Call/S&P 500 INDEX/SPXE17GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	9,075,000	6715.79	227,783			58,844		322,734			(113,265)		23,027		0001
Purchased Call/S&P 500 INDEX/SPXD05B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	10/20/2025	10/20/2026	1	4,368,000	6735.13	100,464			30,720		139,640			(49,819)		12,098		0001
Purchased Call/S&P 500 INDEX/SPXE170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/24/2026	1	2,393,728	.6705	100,010			40,447		139,657			(49,730)		7,596		0001
Purchased Call/S&P 500 INDEX/SPXE17JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	6,160,000	6840.2	325,248			109,319		468,955			(161,730)		17,807		0001
Purchased Call/S&P 500 INDEX/SPXE17PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	10,886,000	.6901	574,781			259,527		787,646			(285,028)		36,485		0001
Purchased Call/S&P 500 INDEX/SPXD058SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	10/06/2025	10/02/2026	1	5,184,590	.6716	209,058			54,157		303,869			(104,818)		13,155		0001
Purchased Call/S&P 500 INDEX/SPXE17RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	9,125,000	6834.5	432,525			204,248		601,785			(215,074)		31,229		0001
Purchased Call/S&P 500 INDEX/SPXE170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2025	12/01/2026	1	2,203,000	6812.63	62,345			26,278		84,630			(30,916)		7,155		0001
Purchased Call/S&P 500 INDEX/SPXE17RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	6,461,000	6834.5	229,366			108,311		310,083			(114,053)		22,112		0001
Purchased Call/S&P 500 INDEX/SPXE17PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	5,765,000	6870.4	242,130			104,923		330,242			(120,400)		18,905		0001
Purchased Call/S&P 500 INDEX/SPXD05BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	10/22/2025	10/20/2026	1	1,528,875	.6735	52,748			16,219		77,843			(26,301)		4,235		0001
Purchased Call/S&P 500 INDEX/SPXE17LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	2,074,000	6728.8	75,701			27,395		107,821			(37,335)		6,236		0001
Purchased Call/S&P 500 INDEX/SPXD05DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	10/24/2025	10/23/2026	1	3,282,000	6791.69	186,746			59,136		280,810			(92,860)		9,211		0001
Purchased Call/S&P 500 INDEX/SPXE17SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/23/2026	1	2,089,000	6909.79	82,516			39,890		108,824			(40,919)		7,253		0001
Purchased Call/S&P 500 INDEX/SPXE17MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	3,350,000	6737.49	141,705			52,992		205,734			(70,270)		10,224		0001
Purchased Call/S&P 500 INDEX/SPXE17PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	5,445,000	6870.4	202,010			87,537		272,756			(100,450)		17,855		0001
Purchased Call/S&P 500 INDEX/SPXE17LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	3,702,000	6850.92	52,568			19,405		70,497			(26,068)		11,257		0001
Purchased Call/S&P 500 INDEX/SPXE17MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	1,647,820	6737.49	32,792			12,263		45,374			(16,261)		5,029		0001
Purchased Call/S&P 500 INDEX/SPXE17TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/30/2026	1	4,888,384	.6897	198,656			100,711		271,688			(98,782)		17,307		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2025	10/30/2026	1	4,409,000	6840.2	272,917			91,730		401,126			(135,709)		12,745		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/14/2026	1	5,546,000	6644.31	281,737			81,494		436,631			(139,711)		14,944		0001
Purchased Call/S&P 500 INDEX/SPXE17SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	3,004,282	6929.94	57,081			27,984		72,274			(28,462)		10,460		0001
Purchased Call/S&P 500 INDEX/SPXE17HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	3,767,000	6735.11	137,872			38,298		200,190			(68,370)		9,908		0001
Purchased Call/S&P 500 INDEX/SPXE17ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/14/2026	1	2,664,081	.6644	111,089			32,491		169,147			(55,392)		7,178		0001
Purchased Call/S&P 500 INDEX/SPXE17TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/31/2026	1	2,412,000	6845.5	97,927			49,780		132,711			(48,561)		8,563		0001
Purchased Call/S&P 500 INDEX/SPXE17GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	2,165,000	6715.79	125,137			32,327		195,651			(62,225)		5,493		0001
Purchased Call/S&P 500 INDEX/SPXJ000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/06/2025	10/06/2026	1	3,409,000	6740.28	193,972			51,833		302,082			(96,189)		8,832		0001
Purchased Call/S&P 500 INDEX/SPXE17NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	3,223,000	6538.76	119,251			46,908		167,715			(59,135)		10,087		0001
Purchased Call/S&P 500 INDEX/SPXE17NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	5,666,000	6602.99	131,451			51,850		174,382			(65,364)		17,732		0001
Purchased Call/S&P 500 INDEX/SPXE17NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	3,800,000	6765.88	149,340			60,644		210,759			(74,056)		12,099		0001
Purchased Call/S&P 500 INDEX/SPXE17QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	6,045,000	6800.26	149,312			69,103		199,286			(74,042)		20,567		0001
Purchased Call/S&P 500 INDEX/SPXE17JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	5,658,000	6840.2	304,400			102,312		439,700			(151,364)		16,356		0001
Purchased Call/S&P 500 INDEX/SPXE17FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/02/2026	1	4,594,000	6715.35	172,275			44,381		252,463			(85,430)		11,657		0001
Purchased Call/S&P 500 INDEX/SPXE17LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,740,563	.6720	67,495			24,065		97,551			(33,562)		5,174		0001
Purchased Call/S&P 500 INDEX/SPXE17KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	6,660,115	.6852	209,806			72,447		301,886			(104,327)		19,565		0001
Purchased Call/S&P 500 INDEX/SPXD05NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	4,838,000	6827.41	303,343			137,347		441,756			(150,838)		16,215		0001
Purchased Call/S&P 500 INDEX/SPXE17ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	6,230,000	6890.89	154,504			50,650		207,752			(76,617)		17,861		0001
Purchased Call/S&P 500 INDEX/SPXD05AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/14/2025	09/16/2026	1	5,220,915	.6609	219,257			50,396		328,018			(117,761)		12,067		0001
Purchased Call/S&P 500 INDEX/SPXD05A3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	5,727,395	.6644	232,016			67,297		339,033			(115,371)		15,432		0001
Purchased Call/S&P 500 INDEX/SPXE17QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	1,386,454	.6898	46,059			20,913		63,741			(23,093)		4,647		0001
Purchased Call/S&P 500 INDEX/SPXE17NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	2,053,136	6765.88	22,995			9,338		30,785			(11,403)		6,537		0001
Purchased Call/S&P 500 INDEX/SPXE17PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	3,975,000	.6901	213,458			96,381		293,609			(105,852)		13,322		0001
Purchased Call/S&P 500 INDEX/SPXD05ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/27/2026	1	8,428,946	.6875	284,003			92,576		382,644			(141,221)		24,064		0001
Purchased Call/S&P 500 INDEX/SPXE17HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	6,351,000	6629.07	320,726			95,063		491,193			(159,045)		17,273		0001
Purchased Call/S&P 500 INDEX/SPXD05CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,550,000	6738.44	180,695			57,062		270,583			(89,605)		9,963		0001
Purchased Call/S&P 500 INDEX/SPXD05ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	1,617,591	.6775	94,062			29,869		132,608			(47,161)		4,540		0001
Purchased Call/S&P 500 INDEX/SPXJ000SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/06/2025	10/06/2026	1	2,104,000	6740.28	57,229			15,293		81,431			(28,379)		5,451		0001
Purchased Call/S&P 500 INDEX/SPXE17LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	5,562,000	6728.8	253,071			90,231		369,689			(125,840)		16,533		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	6,929,358	6602.99	141,359			55,758		183,545			(70,291)		21,686		0001
Purchased Call/S&P 500 INDEX/SPXE17LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	1,996,000	6728.8	49,501			17,913		68,690			(24,413)		6,002		0001
Purchased Call/S&P 500 INDEX/SPXE17RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/21/2026	1	3,497,000	6834.5	217,513			103,663		317,164			(107,275)		12,072		0001
Purchased Call/S&P 500 INDEX/SPXE17RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	7,503,000	6834.5	442,677			209,042		638,370			(220,122)		25,678		0001
Purchased Call/S&P 500 INDEX/SPXE17HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/14/2026	1	2,254,000	6644.31	74,833			21,646		109,558			(37,109)		6,073		0001
Purchased Call/S&P 500 INDEX/SPXE17MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2025	11/17/2026	1	2,322,000	6672.41	130,961			50,148		200,340			(64,942)		7,190		0001
Purchased Call/S&P 500 INDEX/SPXE17NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	2,237,000	6602.99	55,254			22,071		78,982			(27,251)		7,074		0001
Purchased Call/S&P 500 INDEX/SPXE17FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/29/2026	1	1,651,980	.6661	59,942			14,944		85,255			(29,888)		4,124		0001
Purchased Call/S&P 500 INDEX/SPXE17GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	5,586,000	6715.79	334,043			86,294		526,743			(166,104)		14,174		0001
Purchased Call/S&P 500 INDEX/SPXE17GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	846,749	6735.11	6,943			1,929		9,490			(3,443)		2,227		0001
Purchased Call/S&P 500 INDEX/SPXE17HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/15/2026	1	4,861,000	6671.06	245,967			71,825		377,384			(121,972)		13,160		0001
Purchased Call/S&P 500 INDEX/SPXE17LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	6,751,000	6728.8	246,412			87,857		351,423			(122,529)		20,067		0001
Purchased Call/S&P 500 INDEX/SPXD05DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	12,900,000	6791.69	599,850			189,953		872,285			(298,277)		36,204		0001
Purchased Call/S&P 500 INDEX/SPXE17LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2025	11/11/2026	1	2,538,000	6846.61	58,628			21,481		79,670			(29,073)		7,689		0001
Purchased Call/S&P 500 INDEX/SPXD059SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	1,969,000	6654.72	54,344			15,570		78,831			(26,949)		5,280		0001
Purchased Call/S&P 500 INDEX/SPXJ00SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/09/2026	1	9,746,000	6552.51	423,951			118,092		651,032			(210,811)		25,634		0001
Purchased Call/S&P 500 INDEX/SPXE17PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	2,808,000	6870.4	170,726			74,781		243,280			(84,200)		9,296		0001
Purchased Call/S&P 500 INDEX/SPXD05HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,873,000	6734.11	194,425			72,909		288,533			(96,678)		11,821		0001
Purchased Call/S&P 500 INDEX/SPXJ00SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/09/2026	1	1,623,718	.6737	55,989			15,596		87,786			(27,841)		4,271		0001
Purchased Call/S&P 500 INDEX/SPXE17LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	3,708,234	6728.8	78,985			28,583		108,944			(38,955)		11,150		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/09/2026	1	2,262,000	6735.11	121,922			33,867		186,484			(60,460)		5,949		0001
Purchased Call/S&P 500 INDEX/SPXJ00SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/09/2026	1	11,927,910	.6736	464,177			129,297		739,978			(230,813)		31,372		0001
Purchased Call/S&P 500 INDEX/SPXD05FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	3,520,000	6832.43	166,496			60,711		237,793			(82,564)		10,624		0001
Purchased Call/S&P 500 INDEX/SPXE17QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	2,145,702	.6900	93,771			42,576		133,754			(47,015)		7,191		0001
Purchased Call/S&P 500 INDEX/SPX013ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	1	1,411,500	6849.09	13,974			5,851		17,841			(6,892)		4,569		0001
Purchased Call/S&P 500 INDEX/SPX013CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	1	2,468,969	6735.35	32,097			9,903		43,670			(15,916)		6,869		0001
Purchased Call/S&P 500 INDEX/SPXE171SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/16/2026	1	9,279,000	6664.01	467,662			138,999		710,781			(232,546)		25,237		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2025	10/06/2026	1	12,732,389	.6740	680,304			182,292		1,072,183			(338,283)		32,987		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	2,390,000	6929.94	117,827			57,765		159,155			(58,751)		8,322		0001
Purchased Call/S&P 500 INDEX/SPXE17MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2025	11/17/2026	1	2,038,000	6672.41	106,995			40,971		161,913			(53,058)		6,311		0001
Purchased Call/S&P 500 INDEX/SPXE17GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	5,160,000	6735.11	130,032			36,120		183,861			(64,482)		13,572		0001
Purchased Call/S&P 500 INDEX/SPXE17RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	3,290,371	6775	170,231			80,387		232,812			(84,648)		11,261		0001
Purchased Call/S&P 500 INDEX/SPXD05BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	1,703,105	6664	98,882			29,472		146,476			(49,578)		4,632		0001
Purchased Call/S&P 500 INDEX/SPXE17RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	2,435,000	6774.76	101,540			47,816		141,790			(50,352)		8,333		0001
Purchased Call/S&P 500 INDEX/SPXE17RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	2,121,000	6834.5	105,202			49,679		147,070			(52,312)		7,259		0001
Purchased Call/S&P 500 INDEX/SPX013KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	5,276,000	6827.41	80,723			36,549		105,447			(40,140)		17,683		0001
Purchased Call/S&P 500 INDEX/SPX013ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	5,025,112	6849.09	65,326			27,038		84,426			(32,484)		16,107		0001
Purchased Call/S&P 500 INDEX/SPXE17GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	3,676,000	6715.79	65,065			16,809		90,657			(32,354)		9,327		0001
Purchased Call/S&P 500 INDEX/SPXD05DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	4,281,000	6791.69	221,328			70,087		327,150			(110,056)		12,015		0001
Purchased Call/S&P 500 INDEX/SPXD05ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	1	1,668,018	6875	83,511			27,297		118,249			(41,640)		4,762		0001
Purchased Call/S&P 500 INDEX/SPXE17GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2026	1	4,558,000	6753.72	113,494			30,953		159,927			(56,281)		11,929		0001
Purchased Call/S&P 500 INDEX/SPXD05DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	2,571,000	6875.16	74,816			24,320		101,499			(37,101)		7,340		0001
Purchased Call/S&P 500 INDEX/SPXD05HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	2,695,000	6672.41	34,227			13,106		47,213			(16,973)		8,345		0001
Purchased Call/S&P 500 INDEX/SPXE17SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/30/2026	1	7,626,000	6896.24	399,602			200,905		550,498			(198,159)		26,999		0001
Purchased Call/S&P 500 INDEX/SPXD05HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,360,000	6734.11	200,928			75,348		306,420			(99,912)		10,255		0001
Purchased Call/S&P 500 INDEX/SPXD051SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	4,196,144	6617	179,911			69,579		262,916			(89,461)		13,040		0001
Purchased Call/S&P 500 INDEX/SPXE17RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	5,283,000	6834.5	198,641			93,803		269,259			(98,775)		18,080		0001
Purchased Call/S&P 500 INDEX/SPXD05ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	2,586,000	6822.34	158,780			53,220		237,003			(78,738)		7,475		0001
Purchased Call/S&P 500 INDEX/SPXE17RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/21/2026	1	3,433,000	6834.5	147,276			70,189		202,262			(72,635)		11,851		0001
Purchased Call/S&P 500 INDEX/SPXD058S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	2,228,871	6740.28	22,066			5,896		30,019			(10,942)		5,775		0001
Purchased Call/S&P 500 INDEX/SPXD05ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/13/2026	1	6,508,316	6655	278,515			80,237		412,213			(138,874)		17,454		0001
Purchased Call/S&P 500 INDEX/SPXE17PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	4,267,000	6901	193,295			87,277		260,948			(95,853)		14,301		0001
Purchased Call/S&P 500 INDEX/SPXD059S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/06/2026	1	191,296	6740	9,620			2,585		14,427			(4,797)		496		0001
Purchased Call/S&P 500 INDEX/SPXE17GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	6,519,000	6715.79	278,361			73,616		413,011			(137,284)		16,803		0001
Purchased Call/S&P 500 INDEX/SPXE17NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	4,101,000	6602.99	133,693			52,734		185,119			(66,479)		12,835		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	4,128,000	6642.16	144,067			55,960		208,633			(71,442)		12,874		0001
Purchased Call/S&P 500 INDEX/SPXD05FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	1,496,000	6832.43	53,108			19,365		73,749			(26,336)		4,515		0001
Purchased Call/S&P 500 INDEX/SPXD05FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	12,513,000	6720.32	596,870			211,633		880,802			(295,982)		37,195		0001
Purchased Call/S&P 500 INDEX/SPXE17T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/29/2026	1	2,534,407	.6906	120,938			61,144		170,067			(60,302)		8,948		0001
Purchased Call/S&P 500 INDEX/SPXE17LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2025	11/10/2026	1	9,394,000	6832.43	236,729			86,321		322,890			(117,392)		28,353		0001
Purchased Call/S&P 500 INDEX/SPXE17LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	4,075,000	6728.8	194,785			70,488		285,763			(96,066)		12,253		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2025	10/09/2026	1	2,997,000	6735.11	180,419			50,117		281,850			(89,468)		7,883		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2025	11/18/2026	1	10,259,000	6617.32	541,675			208,911		831,577			(268,612)		31,881		0001
Purchased Call/S&P 500 INDEX/SPXD051S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	5,217,825	.6672	200,442			76,965		296,345			(99,670)		16,158		0001
Purchased Call/S&P 500 INDEX/SPXD05LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	2,373,000	6840.51	30,612			13,577		39,603			(15,180)		7,905		0001
Purchased Call/S&P 500 INDEX/SPXD05GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	4,092,466	.6728	217,072			77,612		300,923			(108,837)		12,165		0001
Purchased Call/S&P 500 INDEX/SPXD051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	3,636,463	.6672	117,001			44,926		170,326			(58,179)		11,261		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/06/2025	10/06/2026	1	3,179,000	6740.28	188,515			50,374		295,885			(93,483)		8,236		0001
Purchased Call/S&P 500 INDEX/SPX013DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	1	3,119,339	6890.89	30,570			10,021		39,939			(15,159)		8,943		0001
Purchased Call/S&P 500 INDEX/SPXE170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	2,684,000	6812.61	77,568			32,015		105,484			(38,360)		8,603		0001
Purchased Call/S&P 500 INDEX/SPXE17PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	5,704,000	6870.4	257,821			111,722		354,504			(128,202)		18,705		0001
Purchased Call/S&P 500 INDEX/SPXE170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/25/2026	1	2,644,000	6812.61	109,990			45,038		154,394			(54,693)		8,418		0001
Purchased Call/S&P 500 INDEX/SPXD05ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	1,827,202	.6792	95,093			30,197		133,072			(47,678)		5,128		0001
Purchased Call/S&P 500 INDEX/SPXE170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2025	12/01/2026	1	2,990,000	6812.63	166,244			70,070		240,716			(82,439)		9,711		0001
Purchased Call/S&P 500 INDEX/SPXD05HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	1,908,496	6672.41	29,963			11,474		41,672			(14,859)		5,910		0001
Purchased Call/S&P 500 INDEX/SPXE17GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	4,317,506	6715.79	86,782			22,419		121,641			(43,153)		10,955		0001
Purchased Call/S&P 500 INDEX/SPXE171SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2026	1	4,388,000	6791.69	159,284			51,340		225,025			(78,557)		12,475		0001
Purchased Call/S&P 500 INDEX/SPXD05JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/23/2026	1	2,160,000	6602.99	97,632			38,999		146,663			(48,151)		6,831		0001
Purchased Call/S&P 500 INDEX/SPXB214SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	15,235,000	6629.07	717,569			212,687		1,088,886			(355,835)		41,436		0001
Purchased Call/S&P 500 INDEX/SPXD05MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,942,956	6886.68	38,847			17,337		49,710			(19,264)		9,833		0001
Purchased Call/S&P 500 INDEX/SPXD05JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	12,941,000	6602.99	684,579			270,028		1,055,620			(340,409)		40,500		0001
Purchased Call/S&P 500 INDEX/SPXE17HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/09/2026	1	4,426,000	6552.51	202,711			56,465		314,104			(100,799)		11,641		0001
Purchased Call/S&P 500 INDEX/SPXE17K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	266,221	.6852	10,937			3,777		16,151			(5,439)		782		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17L$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	7,999,783	6728.8	345,591			123,219		501,186			(171,846)		23,779		0001
Purchased Call/S&P 500 INDEX/SPXD05DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	2,525,000	6791.69	128,018			40,539		188,627			(63,657)		7,087		0001
Purchased Call/S&P 500 INDEX/SPXE17PS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	2,734,000	6870.4	80,653			35,327		107,102			(39,777)		9,051		0001
Purchased Call/S&P 500 INDEX/SPX013I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	5,818,527	6849.09	87,860			36,364		114,525			(43,689)		18,650		0001
Purchased Call/S&P 500 INDEX/SPXD050S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	3,878,000	6774.76	230,353			108,477		340,141			(114,230)		13,272		0001
Purchased Call/S&P 500 INDEX/SPXD050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,359,222	6721	79,860			37,490		107,050			(39,710)		8,050		0001
Purchased Call/S&P 500 INDEX/SPXD050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	5,108,000	6929.94	213,004			104,425		281,752			(106,208)		17,785		0001
Purchased Call/S&P 500 INDEX/SPXD05NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	3,597,000	6827.41	199,634			91,292		283,669			(98,457)		12,165		0001
Purchased Call/S&P 500 INDEX/SPXD050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	4,842,181	6803	234,658			109,812		338,581			(117,006)		16,474		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/10/2025	10/09/2026	1	7,766,392	6736	284,699			79,303		449,799			(141,567)		20,427		0001
Purchased Call/S&P 500 INDEX/SPX013K$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	2,410,000	6901	31,089			14,037		39,550			(15,417)		8,077		0001
Purchased Call/S&P 500 INDEX/SPXD05B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	3,707,879	6735.35	35,596			10,983		47,718			(17,652)		10,315		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/24/2025	10/23/2026	1	1,718,302	6738	59,497			18,841		81,493			(29,585)		4,822		0001
Purchased Call/S&P 500 INDEX/SPXD05ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	3,489,323	6646	196,555			57,012		301,867			(97,737)		9,402		0001
Purchased Call/S&P 500 INDEX/SPXD05CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,851,000	6738.44	199,867			63,116		300,421			(99,112)		10,808		0001
Purchased Call/S&P 500 INDEX/SPXD05FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	2,992,000	6720.32	109,806			38,934		157,288			(54,452)		8,894		0001
Purchased Call/S&P 500 INDEX/SPXB214S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	2,174,000	6629.07	80,438			23,842		118,808			(39,888)		5,913		0001
Purchased Call/S&P 500 INDEX/SPXE17S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/22/2026	1	1,084,758	6878	49,580			23,897		65,537			(24,654)		3,756		0001
Purchased Call/S&P 500 INDEX/SPXD05L$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	6,251,000	6840.51	155,025			68,758		205,038			(76,875)		20,822		0001
Purchased Call/S&P 500 INDEX/SPXD05NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	2,155,000	6827.41	61,418			28,086		81,717			(30,290)		7,288		0001
Purchased Call/S&P 500 INDEX/SPXB215P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	1	2,622,000	6734.11	61,355			23,325		85,378			(30,259)		8,090		0001
Purchased Call/S&P 500 INDEX/SPX013B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	7,205,000	6664.01	92,945			28,165		129,313			(45,839)		19,866		0001
Purchased Call/S&P 500 INDEX/SPX013B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/15/2026	1	3,055,345	6671	97,952			28,842		144,836			(48,707)		8,271		0001
Purchased Call/S&P 500 INDEX/SPXD05M$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,310,921	6898	88,507			40,074		121,673			(44,010)		7,745		0001
Purchased Call/S&P 500 INDEX/SPXD050$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	3,535,472	6721	143,950			67,577		195,695			(71,580)		12,064		0001
Purchased Call/S&P 500 INDEX/SPXB214$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	4,937,000	6629.07	213,772			63,362		320,950			(106,008)		13,428		0001
Purchased Call/S&P 500 INDEX/SPXD05A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	2,709,000	6664.01	139,514			42,277		212,493			(68,806)		7,470		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	15,138,000	6929.94	682,724			334,706		911,217			(340,422)		52,708		0001
Purchased Call/S&P 500 INDEX/SPXE17SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/22/2026	1	9,457,924	6878	482,598			232,609		646,505			(239,973)		32,745		0001
Purchased Call/S&P 500 INDEX/SPXB216SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	5,620,000	6849.09	205,130			84,901		278,381			(102,001)		18,014		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2025	10/22/2026	1	3,213,000	6699.4	111,491			34,707		159,984			(55,287)		8,978		0001
Purchased Call/S&P 500 INDEX/SPXB216SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	5,869,767	6849.09	125,613			51,990		165,530			(62,461)		18,814		0001
Purchased Call/S&P 500 INDEX/SPXE17SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/29/2026	1	1,733,341	6906	68,566			34,378		91,088			(34,094)		6,120		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/06/2025	10/06/2026	1	1,897,000	6740.28	68,671			18,350		100,250			(34,053)		4,915		0001
Purchased Call/S&P 500 INDEX/SPXE17QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	7,559,510	6817	246,220			113,588		335,981			(122,434)		25,643		0001
Purchased Call/S&P 500 INDEX/SPXE17RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2026	1	5,908,000	6878.49	147,700			70,798		190,356			(73,243)		20,454		0001
Purchased Call/S&P 500 INDEX/SPXE17TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/30/2026	1	3,179,167	6896	100,498			50,949		134,088			(49,973)		11,255		0001
Purchased Call/S&P 500 INDEX/SPXD05GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/12/2025	11/11/2026	1	1,552,007	6847	76,614			28,148		109,643			(38,097)		4,702		0001
Purchased Call/S&P 500 INDEX/SPXE17TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/31/2026	1	2,838,000	6845.5	97,627			49,627		130,074			(48,412)		10,075		0001
Purchased Call/S&P 500 INDEX/SPXB218S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2025	12/11/2026	1	8,197,000	6827.41	431,982			195,592		609,689			(214,804)		27,473		0001
Purchased Call/S&P 500 INDEX/SPXD05NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/12/2025	12/11/2026	1	4,998,000	6827.41	168,433			76,263		226,321			(83,754)		16,751		0001
Purchased Call/S&P 500 INDEX/SPXD05DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/24/2025	10/23/2026	1	5,143,000	6791.69	220,635			69,868		317,412			(109,711)		14,434		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/10/2025	10/09/2026	1	11,941,000	6552.51	561,227			156,331		872,637			(279,072)		31,407		0001
Purchased Call/S&P 500 INDEX/SPX013NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	1	2,448,457	6896.24	31,585			15,880		39,860			(15,663)		8,668		0001
Purchased Call/S&P 500 INDEX/SPXD05CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/23/2025	10/23/2026	1	5,514,000	6738.44	275,149			86,889		410,288			(136,444)		15,475		0001
Purchased Call/S&P 500 INDEX/SPXD05ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/30/2025	10/30/2026	1	4,108,000	6822.34	185,271			62,099		265,880			(91,874)		11,875		0001
Purchased Call/S&P 500 INDEX/SPXE17PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	5,751,000	6870.4	308,254			133,577		432,366			(153,280)		18,859		0001
Purchased Call/S&P 500 INDEX/SPXE17SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	4,972,000	6929.94	264,510			129,676		361,181			(131,891)		17,312		0001
Purchased Call/S&P 500 INDEX/SPXD058S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/03/2025	10/02/2026	1	5,513,302	6715	203,887			52,671		297,064			(101,383)		13,989		0001
Purchased Call/S&P 500 INDEX/SPXD058SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/06/2025	10/06/2026	1	3,271,000	6740.28	140,980			37,672		209,407			(69,911)		8,475		0001
Purchased Call/S&P 500 INDEX/SPXD058SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/06/2025	10/06/2026	1	6,552,000	6740.28	304,668			81,413		457,203			(151,082)		16,975		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/24/2025	10/23/2026	1	1,623,964	6738	62,800			19,887		86,771			(31,227)		4,558		0001
Purchased Call/S&P 500 INDEX/SPXE170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	2,089,000	6812.61	54,523			22,504		73,800			(26,964)		6,696		0001
Purchased Call/S&P 500 INDEX/SPXD05LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/09/2025	12/09/2026	1	4,781,000	6840.51	257,696			114,295		363,564			(127,789)		15,926		0001
Purchased Call/S&P 500 INDEX/SPXD05NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/12/2025	12/11/2026	1	6,049,000	6827.41	343,583			155,567		490,642			(170,848)		20,274		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB213S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	3,821,263	.6716	208,197			54,085		325,747			(104,677)		9,696		0001
Purchased Call/S&P 500 INDEX/SPX013J5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/07/2026	1	2,295,203	6870.4	35,117			15,382		45,566			(17,319)		7,598		0001
Purchased Call/S&P 500 INDEX/SPXD05MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	2,939,474	.6841	128,195			57,015		169,539			(63,745)		9,792		0001
Purchased Call/S&P 500 INDEX/SPXD050S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	4,799,000	6774.76	257,706			121,358		372,852			(127,794)		16,424		0001
Purchased Call/S&P 500 INDEX/SPXB216S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	1,683,762	.6603	67,374			26,649		93,822			(33,780)		5,270		0001
Purchased Call/S&P 500 INDEX/SPXD058SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	1	3,722,000	6714.59	189,450			51,146		289,616			(93,946)		9,692		0001
Purchased Call/S&P 500 INDEX/SPXD051SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	935,738	.6672	40,111			15,402		60,017			(19,946)		2,898		0001
Purchased Call/S&P 500 INDEX/SPXD05MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	3,268,000	6886.68	156,537			69,860		213,085			(77,625)		10,919		0001
Purchased Call/S&P 500 INDEX/SPXD05CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	5,102,826	6791.69	108,180			34,257		147,700			(53,793)		14,321		0001
Purchased Call/S&P 500 INDEX/SPXD05LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	11/27/2026	1	1,938,636	.6826	73,911			31,286		101,175			(37,791)		6,214		0001
Purchased Call/S&P 500 INDEX/SPXD05NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	4,113,000	6827.41	97,478			44,136		128,620			(48,471)		13,785		0001
Purchased Call/S&P 500 INDEX/SPXD059SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	3,915,000	6552.51	200,840			55,944		318,311			(99,868)		10,297		0001
Purchased Call/S&P 500 INDEX/SPXD05EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	3,349,000	6822.34	178,837			59,942		262,357			(88,683)		9,681		0001
Purchased Call/S&P 500 INDEX/SPXD05BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	5,558,000	6735.35	199,532			61,564		286,000			(98,946)		15,463		0001
Purchased Call/S&P 500 INDEX/SPXD05CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,596,000	6738.44	163,978			51,782		240,829			(81,315)		10,092		0001
Purchased Call/S&P 500 INDEX/SPXD05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/10/2026	1	1,389,287	.6833	68,223			24,946		97,211			(34,017)		4,193		0001
Purchased Call/S&P 500 INDEX/SPX013DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/28/2026	1	3,560,291	.6886	114,727			37,714		157,903			(57,049)		10,207		0001
Purchased Call/S&P 500 INDEX/SPXD059SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/07/2026	1	2,091,754	.6726	114,784			31,421		177,088			(57,234)		5,447		0001
Purchased Call/S&P 500 INDEX/SPXE17QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	6,619,000	6816.51	315,726			145,251		440,144			(156,566)		22,453		0001
Purchased Call/S&P 500 INDEX/SPXD05MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	3,800,883	.6847	187,082			82,688		260,360			(93,027)		12,622		0001
Purchased Call/S&P 500 INDEX/SPXD05FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	3,193,000	6720.32	196,050			69,514		302,199			(97,219)		9,491		0001
Purchased Call/S&P 500 INDEX/SPXD051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	3,174,000	6617.32	128,547			49,577		190,049			(63,745)		9,864		0001
Purchased Call/S&P 500 INDEX/SPXE17SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/29/2026	1	1,212,728	.6908	51,446			25,794		68,890			(25,582)		4,282		0001
Purchased Call/S&P 500 INDEX/SPXD050SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	4,462,881	.6930	143,496			70,546		188,798			(72,147)		15,539		0001
Purchased Call/S&P 500 INDEX/SPX0139SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	7,517,000	6552.51	97,721			27,220		137,997			(48,592)		19,771		0001
Purchased Call/S&P 500 INDEX/SPXD059SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2025	10/12/2026	1	3,345,000	6552.51	200,366			57,010		329,183			(98,818)		8,928		0001
Purchased Call/S&P 500 INDEX/SPXD051SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	3,799,114	.6617	194,321			75,152		290,397			(96,627)		11,806		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD058SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	6,380,001	.6716	356,773			92,423		543,796			(178,880)		16,189		0001
Purchased Call/S&P 500 INDEX/SPXD05HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	3,204,000	6734.11	193,201			73,448		294,869			(95,285)		9,886		0001
Purchased Call/S&P 500 INDEX/SPXD05ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	1	2,918,000	6890.59	102,714			33,955		141,032			(50,935)		8,400		0001
Purchased Call/S&P 500 INDEX/SPXD05MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,234,367	.6900	91,256			41,319		126,350			(45,377)		7,489		0001
Purchased Call/S&P 500 INDEX/SPXD050SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	2,501,222	.6928	120,252			59,118		165,018			(60,460)		8,709		0001
Purchased Call/S&P 500 INDEX/SPXD05C50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	2,839,000	6738.44	158,416			50,026		241,198			(78,557)		7,968		0001
Purchased Call/S&P 500 INDEX/SPXD050SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	6,609,000	6929.94	312,606			155,011		418,899			(154,173)		23,270		0001
Purchased Call/S&P 500 INDEX/SPXD05NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	4,020,000	6827.41	127,836			57,881		171,280			(63,567)		13,473		0001
Purchased Call/S&P 500 INDEX/SPXD05B55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	2,655,310	.6629	136,017			40,427		203,744			(67,635)		7,222		0001
Purchased Call/S&P 500 INDEX/SPXB214S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	2,208,000	6629.07	67,565			20,026		98,142			(33,505)		6,005		0001
Purchased Call/S&P 500 INDEX/SPXD050SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	9,094,000	6905.74	428,327			213,574		582,041			(212,403)		32,108		0001
Purchased Call/S&P 500 INDEX/SPXD05ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	905,024	.6891	44,222			14,537		62,726			(21,990)		2,595		0001
Purchased Call/S&P 500 INDEX/SPXD05KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	4,931,084	.6813	209,631			88,601		288,331			(104,240)		16,015		0001
Purchased Call/S&P 500 INDEX/SPXB216SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/30/2026	1	5,783,000	6849.09	270,066			113,086		373,352			(133,193)		18,721		0001
Purchased Call/S&P 500 INDEX/SPXD059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	2,613,586	6753.72	42,079			11,476		57,996			(20,866)		6,840		0001
Purchased Call/S&P 500 INDEX/SPXD05ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	4,365,000	6822.34	219,996			73,738		320,423			(109,094)		12,618		0001
Purchased Call/S&P 500 INDEX/SPXD05B58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	2,052,000	6735.13	72,230			22,087		103,239			(35,818)		5,683		0001
Purchased Call/S&P 500 INDEX/SPXD05BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	10,004,617	.6629	434,771			129,224		636,721			(216,191)		27,210		0001
Purchased Call/S&P 500 INDEX/SPXE17SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2025	12/23/2026	1	2,683,278	.6910	113,381			55,269		147,484			(56,379)		9,316		0001
Purchased Call/S&P 500 INDEX/SPXB218S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/17/2026	1	6,006,933	6721.43	148,371			69,076		201,411			(73,576)		20,497		0001
Purchased Call/S&P 500 INDEX/SPXD059SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	3,292,000	6552.51	188,632			52,544		306,779			(93,798)		8,659		0001
Purchased Call/S&P 500 INDEX/SPX013BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	3,928,000	6664.01	56,956			16,929		79,307			(28,322)		10,683		0001
Purchased Call/S&P 500 INDEX/SPXD05MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,811,375	6886.68	49,199			21,957		63,296			(24,397)		9,394		0001
Purchased Call/S&P 500 INDEX/SPXB216SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/30/2026	1	3,042,833	6849.09	68,159			28,541		89,370			(33,615)		9,850		0001
Purchased Call/S&P 500 INDEX/SPXB218S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	12/15/2026	1	3,832,653	6816.51	83,935			38,615		110,684			(41,623)		13,001		0001
Purchased Call/S&P 500 INDEX/SPXD05PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	5,799,000	6834.5	143,235			67,639		189,323			(71,224)		19,846		0001
Purchased Call/S&P 500 INDEX/SPXE170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	5,538,000	6800.26	298,498			138,148		426,492			(148,022)		18,842		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	2,207,000	6875.16	94,680			30,778		132,515			(46,951)		6,301		0001
Purchased Call/S&P 500 INDEX/SPXE17T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/29/2026	1	4,398,223	.6906	214,449			107,521		291,883			(106,635)		15,529		0001
Purchased Call/S&P 500 INDEX/SPXE17QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	2,883,000	6800.26	64,579			29,888		85,827			(32,024)		9,809		0001
Purchased Call/S&P 500 INDEX/SPXD05DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	1	2,114,000	6791.69	126,417			40,746		191,527			(62,347)		6,010		0001
Purchased Call/S&P 500 INDEX/SPXB218SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	2,267,000	6909.79	110,176			53,262		148,420			(54,635)		7,871		0001
Purchased Call/S&P 500 INDEX/SPXD05JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	3,068,000	6602.99	116,891			46,107		172,689			(58,124)		9,602		0001
Purchased Call/S&P 500 INDEX/SPXD05LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	3,812,319	6840.51	83,490			37,030		109,926			(41,402)		12,699		0001
Purchased Call/S&P 500 INDEX/SPXD05BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	7,135,445	.6664	316,062			94,202		449,935			(158,469)		19,407		0001
Purchased Call/S&P 500 INDEX/SPXE17QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	2,031,934	6800.26	40,232			18,620		53,125			(19,951)		6,913		0001
Purchased Call/S&P 500 INDEX/SPXD05QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	3,280,000	6774.76	185,648			87,424		271,050			(92,061)		11,225		0001
Purchased Call/S&P 500 INDEX/SPXB218SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	4,386,000	6909.79	109,650			53,008		139,764			(54,374)		15,228		0001
Purchased Call/S&P 500 INDEX/SPXE17SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2026	1	5,362,000	6896.24	220,914			111,067		295,452			(109,549)		18,983		0001
Purchased Call/S&P 500 INDEX/SPXE170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	1	2,006,267	6812.63	40,727			17,166		54,540			(20,196)		6,516		0001
Purchased Call/S&P 500 INDEX/SPXD05DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	2,491,000	6791.69	146,720			46,461		222,232			(72,957)		6,991		0001
Purchased Call/S&P 500 INDEX/SPXD05AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	12,816,710	.6553	569,607			158,665		829,127			(285,592)		33,710		0001
Purchased Call/S&P 500 INDEX/SPXD05BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	7,318,493	.6629	294,636			87,572		427,433			(146,508)		19,905		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	1,904,534	6878.49	117,700			56,418		168,305			(58,366)		6,594		0001
Purchased Call/S&P 500 INDEX/SPXD05NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	3,571,000	6827.41	154,267			69,849		211,900			(76,710)		11,968		0001
Purchased Call/S&P 500 INDEX/SPXE17QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	1	4,212,000	6774.76	149,526			70,414		205,558			(74,149)		14,415		0001
Purchased Call/S&P 500 INDEX/SPXE17RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	4,333,000	6834.5	180,686			85,324		247,696			(89,847)		14,829		0001
Purchased Call/S&P 500 INDEX/SPXB214S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/09/2026	1	3,236,940	.6553	135,351			37,913		191,912			(68,241)		8,514		0001
Purchased Call/S&P 500 INDEX/SPXB217ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	1	4,981,000	.6901	294,875			133,143		411,149			(146,226)		16,694		0001
Purchased Call/S&P 500 INDEX/SPXD05BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	1,874,785	6735.13	37,683			11,523		51,912			(18,687)		5,193		0001
Purchased Call/S&P 500 INDEX/SPXE17MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	3,469,000	6737.49	175,531			65,642		260,602			(87,044)		10,588		0001
Purchased Call/S&P 500 INDEX/SPXB217SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	1	3,898,970	.6857	194,149			84,131		266,977			(96,541)		12,786		0001
Purchased Call/S&P 500 INDEX/SPXD05ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	6,321,000	6822.34	268,010			89,832		381,591			(132,904)		18,272		0001
Purchased Call/S&P 500 INDEX/SPXD059SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	3,600,000	6654.72	215,280			61,678		347,228			(106,755)		9,654		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE170$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2026	1	4,450,000	6829.37	109,470			46,442		147,153			(54,285)		14,499		0001
Purchased Call/S&P 500 INDEX/SPXE17SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/24/2026	1	2,016,613	6930	79,172			39,141		106,224			(39,917)		7,022		0001
Purchased Call/S&P 500 INDEX/SPXE170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2026	1	2,917,565	6817	123,131			56,804		172,041			(61,227)		9,897		0001
Purchased Call/S&P 500 INDEX/SPXB215$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	207,112	6728.8	18,806			6,705		29,013			(9,351)		616		0001
Purchased Call/S&P 500 INDEX/SPXE17P$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/11/2026	1	3,482,000	6901	149,726			67,605		201,155			(74,248)		11,670		0001
Purchased Call/S&P 500 INDEX/SPXE17S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	2,220,000	6878.49	77,700			37,245		102,544			(38,531)		7,686		0001
Purchased Call/S&P 500 INDEX/SPXD05E$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	1	2,805,065	6875	108,948			35,612		150,615			(54,324)		8,008		0001
Purchased Call/S&P 500 INDEX/SPXE17QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/11/2026	1	1,843,401	6827	64,166			29,215		88,510			(32,261)		6,178		0001
Purchased Call/S&P 500 INDEX/SPXE170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	1	2,914,978	6812.63	37,312			15,726		49,249			(18,503)		9,467		0001
Purchased Call/S&P 500 INDEX/SPXE170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	2,695,858	6800.26	26,150			12,102		33,984			(12,967)		9,172		0001
Purchased Call/S&P 500 INDEX/SPXD05GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	1,609,966	6851	58,014			21,594		87,640			(28,848)		4,896		0001
Purchased Call/S&P 500 INDEX/SPXE17S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2025	12/23/2026	1	5,418,402	6910	271,846			132,515		360,193			(135,176)		18,813		0001
Purchased Call/S&P 500 INDEX/SPXD05D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	9,406,641	6791.69	235,166			74,469		323,320			(116,937)		26,400		0001
Purchased Call/S&P 500 INDEX/SPXD05B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	1,783,796	6629	81,716			24,356		115,070			(40,971)		4,852		0001
Purchased Call/S&P 500 INDEX/SPXD05C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	1,949,525	6699	67,512			21,191		94,124			(33,571)		5,448		0001
Purchased Call/S&P 500 INDEX/SPXD05D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	6,157,000	6875.16	153,309			49,836		206,415			(76,025)		17,578		0001
Purchased Call/S&P 500 INDEX/SPXD05G$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	2,687,000	6846.61	34,394			12,602		45,680			(17,055)		8,140		0001
Purchased Call/S&P 500 INDEX/SPXD05D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	1	2,197,000	6791.69	123,911			39,938		185,712			(61,111)		6,246		0001
Purchased Call/S&P 500 INDEX/SPXD05D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	3,268,000	6791.69	87,256			27,631		120,426			(43,388)		9,172		0001
Purchased Call/S&P 500 INDEX/SPXD05D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	8,794,000	6791.69	314,825			99,695		444,626			(156,548)		24,681		0001
Purchased Call/S&P 500 INDEX/SPXD05E$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	5,278,915	6792	232,323			73,774		319,350			(116,483)		14,816		0001
Purchased Call/S&P 500 INDEX/SPXD05D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	5,794,000	6875.16	270,580			87,957		381,878			(134,178)		16,542		0001
Purchased Call/S&P 500 INDEX/SPXD05FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	2,496,068	6728	103,168			36,887		139,752			(51,727)		7,419		0001
Purchased Call/S&P 500 INDEX/SPXD05B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	2,743,946	6735.35	57,623			17,779		79,405			(28,575)		7,634		0001
Purchased Call/S&P 500 INDEX/SPXD05G$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/11/2026	1	2,084,025	6843	94,584			35,041		146,989			(47,162)		6,314		0001
Purchased Call/S&P 500 INDEX/SPXD05B$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	7,730,252	6664	321,343			95,776		454,362			(161,117)		21,025		0001
Purchased Call/S&P 500 INDEX/SPX013F$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	10/30/2026	1	1,422,762	6840	27,317			9,207		36,647			(13,696)		4,113		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	3,037,942	6796	115,956			40,907		168,430			(57,660)		8,995		0001
Purchased Call/S&P 500 INDEX/SPX013ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	2,696,000	6644.31	43,136			12,477		60,715			(21,391)		7,264		0001
Purchased Call/S&P 500 INDEX/SPX0139SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	4,893,543	6552.51	48,446			13,495		67,518			(24,090)		12,871		0001
Purchased Call/S&P 500 INDEX/SPX013DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	2,033,000	6822.34	74,814			25,076		105,090			(37,100)		5,877		0001
Purchased Call/S&P 500 INDEX/SPX013BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	8,679,000	6664.01	216,975			64,490		308,226			(107,891)		23,605		0001
Purchased Call/S&P 500 INDEX/SPXD05ESI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	4,720,260	6891	184,060			60,506		255,577			(91,524)		13,533		0001
Purchased Call/S&P 500 INDEX/SPXD05HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,878,000	6734.11	145,813			54,680		209,792			(72,506)		11,836		0001
Purchased Call/S&P 500 INDEX/SPXD05ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2026	1	6,789,000	6890.89	353,707			115,954		504,163			(175,400)		19,463		0001
Purchased Call/S&P 500 INDEX/SPX0139SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	4,711,000	6552.51	231,781			64,563		362,987			(115,254)		12,391		0001
Purchased Call/S&P 500 INDEX/SPX013ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	3,110,309	6671.06	47,899			13,987		66,900			(23,753)		8,420		0001
Purchased Call/S&P 500 INDEX/SPX013GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/11/2026	1	2,136,142	6847	69,660			25,593		96,303			(34,639)		6,472		0001
Purchased Call/S&P 500 INDEX/SPX013DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/29/2026	1	3,927,636	6891	123,947			41,316		175,907			(61,633)		11,307		0001
Purchased Call/S&P 500 INDEX/SPX013BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	6,390,772	6664.01	135,484			40,269		190,872			(67,370)		17,382		0001
Purchased Call/S&P 500 INDEX/SPX0139S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	4,452,000	6552.51	95,273			26,538		138,059			(47,375)		11,710		0001
Purchased Call/S&P 500 INDEX/SPX013ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	6,451,000	6840.2	152,244			51,171		207,123			(75,704)		18,648		0001
Purchased Call/S&P 500 INDEX/SPX013ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	3,037,000	6851.97	48,288			16,628		64,575			(23,946)		8,922		0001
Purchased Call/S&P 500 INDEX/SPX013GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	1	6,404,000	6728.8	81,971			29,227		111,941			(40,760)		19,036		0001
Purchased Call/S&P 500 INDEX/SPX013BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	4,606,000	6664.01	118,835			36,011		169,308			(58,608)		12,700		0001
Purchased Call/S&P 500 INDEX/SPX0138S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	4,181,000	6715.35	104,943			27,035		148,709			(52,040)		10,609		0001
Purchased Call/S&P 500 INDEX/SPXD05ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	1,977,000	6822.34	117,038			39,229		174,079			(58,038)		5,715		0001
Purchased Call/S&P 500 INDEX/SPX013FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	7,385,000	6851.97	184,625			63,576		250,643			(91,554)		21,695		0001
Purchased Call/S&P 500 INDEX/SPX013ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	2,404,522	6851.97	49,052			16,891		66,008			(24,325)		7,064		0001
Purchased Call/S&P 500 INDEX/SPX013JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	2,450,705	6849.72	37,251			15,906		49,015			(18,472)		8,011		0001
Purchased Call/S&P 500 INDEX/SPX013CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	1	1,202,392	6738.44	11,423			3,607		15,430			(5,664)		3,375		0001
Purchased Call/S&P 500 INDEX/SPX013DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	4,433,357	6791.69	74,037			23,863		100,006			(36,514)		12,604		0001
Purchased Call/S&P 500 INDEX/SPX013HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	2,166,000	6734.11	30,757			11,534		42,254			(15,294)		6,611		0001
Purchased Call/S&P 500 INDEX/SPX013BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	1,687,000	6664.01	61,238			18,557		89,143			(30,202)		4,652		0001
Purchased Call/S&P 500 INDEX/SPX013CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	6,149,987	6791.69	79,950			25,769		107,200			(39,430)		17,484		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	2,094,000	6832.43	46,277			16,875		62,594			(22,949)		6,320		0001
Purchased Call/S&P 500 INDEX/SPX013ASA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	3,196,000	6654.72	50,816			14,559		71,930			(25,199)		8,571		0001
Purchased Call/S&P 500 INDEX/SPX013GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/06/2026	1	2,079,199	.6729	72,494			25,920		97,307			(36,348)		6,180		0001
Purchased Call/S&P 500 INDEX/SPX013BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	5,254,000	6664.01	123,469			36,698		175,213			(61,395)		14,290		0001
Purchased Call/S&P 500 INDEX/SPX013LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	5,591,000	6827.41	138,657			62,781		183,623			(68,947)		18,739		0001
Purchased Call/S&P 500 INDEX/SPX013ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	3,221,161	6840.2	70,221			23,987		95,410			(34,632)		9,425		0001
Purchased Call/S&P 500 INDEX/SPX0138SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	1	2,429,270	6753.72	22,349			6,095		30,395			(11,083)		6,358		0001
Purchased Call/S&P 500 INDEX/SPXD05HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	1,657,423	.6737	59,603			22,351		84,432			(29,638)		5,059		0001
Purchased Call/S&P 500 INDEX/SPX0138S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	882,619	6715.35	7,855			2,024		10,779			(3,895)		2,240		0001
Purchased Call/S&P 500 INDEX/SPX013ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	3,494,000	6644.31	87,001			25,165		124,791			(43,143)		9,415		0001
Purchased Call/S&P 500 INDEX/SPX013DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	1	2,606,527	6890.89	33,624			11,023		44,298			(16,674)		7,473		0001
Purchased Call/S&P 500 INDEX/SPX013DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	1	6,211,000	6890.59	153,412			50,715		206,585			(76,075)		17,880		0001
Purchased Call/S&P 500 INDEX/SPX013GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	2,149,060	6832.43	34,170			12,460		45,663			(16,945)		6,486		0001
Purchased Call/S&P 500 INDEX/SPXD05ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/28/2026	1	1,915,043	.6889	72,169			23,922		103,399			(35,985)		5,490		0001
Purchased Call/S&P 500 INDEX/SPXE17GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	8,102,000	6715.79	291,672			75,349		425,177			(145,035)		20,558		0001
Purchased Call/S&P 500 INDEX/SPX013ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	3,245,298	6644.31	30,830			8,918		42,624			(15,288)		8,744		0001
Purchased Call/S&P 500 INDEX/SPXE17GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	2,905,000	6715.79	93,251			24,090		134,269			(46,369)		7,371		0001
Purchased Call/S&P 500 INDEX/SPX013ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	1	6,602,985	6849.09	85,839			35,944		110,825			(42,335)		21,375		0001
Purchased Call/S&P 500 INDEX/SPXE17GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	7,729,000	6715.79	394,952			102,029		603,140			(196,391)		19,611		0001
Purchased Call/S&P 500 INDEX/SPXE17HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	3,976,000	6735.11	180,908			50,252		269,469			(89,711)		10,458		0001
Purchased Call/S&P 500 INDEX/SPX013CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	2,411,599	6699.4	37,139			11,561		51,324			(18,417)		6,739		0001
Purchased Call/S&P 500 INDEX/SPX0139SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	2,732,000	6552.51	87,151			24,276		129,553			(43,336)		7,186		0001
Purchased Call/S&P 500 INDEX/SPXE17FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	6,039,000	6715.79	94,208			24,337		130,267			(46,845)		15,323		0001
Purchased Call/S&P 500 INDEX/SPX013GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	4,288,176	6728.8	65,609			23,743		89,606			(32,358)		12,894		0001
Purchased Call/S&P 500 INDEX/SPX013GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	1	8,162,900	6728.8	79,180			28,231		107,352			(39,373)		24,264		0001
Purchased Call/S&P 500 INDEX/SPX013DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	2,418,625	6822.34	42,084			14,106		56,994			(20,869)		6,992		0001
Purchased Call/S&P 500 INDEX/SPX0139SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	4,030,000	6552.51	94,705			26,380		137,601			(47,092)		10,600		0001
Purchased Call/S&P 500 INDEX/SPX013GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/13/2026	1	1,466,840	6737.49	12,762			4,772		17,258			(6,328)		4,477		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	2,235,000	6715.79	124,266			32,102		192,838			(61,792)		5,671		0001
Purchased Call/S&P 500 INDEX/SPXE17HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	2,351,000	6735.11	119,666			33,241		181,279			(59,341)		6,184		0001
Purchased Call/S&P 500 INDEX/SPXD05FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2025	11/03/2026	1	2,836,716	6852	108,220			37,472		153,270			(53,961)		8,333		0001
Purchased Call/S&P 500 INDEX/SPX013MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	2,231,038	6878.49	45,290			21,709		57,907			(22,459)		7,724		0001
Purchased Call/S&P 500 INDEX/SPX013NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	2,629,000	6929.94	73,875			36,632		95,054			(36,434)		9,257		0001
Purchased Call/S&P 500 INDEX/SPXE17GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	4,893,000	6715.79	223,610			57,766		335,425			(111,191)		12,415		0001
Purchased Call/S&P 500 INDEX/SPX01399Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	2,929,000	6552.51	64,438			18,335		93,340			(31,780)		7,817		0001
Purchased Call/S&P 500 INDEX/SPXE17GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	3,064,634	6735.11	49,034			13,621		68,154			(24,316)		8,061		0001
Purchased Call/S&P 500 INDEX/SPX013CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	4,277,680	6735.13	55,610			17,005		75,751			(27,576)		11,848		0001
Purchased Call/S&P 500 INDEX/SPX013BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	3,217,779	6664.01	31,534			9,556		43,431			(15,552)		8,872		0001
Purchased Call/S&P 500 INDEX/SPXE17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	1	2,215,015	6711.2	45,851			11,621		64,466			(22,737)		5,590		0001
Purchased Call/S&P 500 INDEX/SPX01398U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	3,836,000	6552.51	147,686			41,138		223,509			(73,437)		10,089		0001
Purchased Call/S&P 500 INDEX/SPXE17GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	3,120,168	6735.11	65,836			18,288		92,441			(32,647)		8,207		0001
Purchased Call/S&P 500 INDEX/SPXD05FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	1,484,468	6793	60,989			21,516		89,191			(30,327)		4,395		0001
Purchased Call/S&P 500 INDEX/SPXE17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	3,792,000	6715.79	130,824			34,598		189,304			(64,521)		9,774		0001
Purchased Call/S&P 500 INDEX/SPX013ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	4,886,558	6840.2	47,400			15,932		63,190			(23,570)		14,126		0001
Purchased Call/S&P 500 INDEX/SPX013I9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	3,985,000	6812.61	51,008			21,053		67,520			(25,225)		12,773		0001
Purchased Call/S&P 500 INDEX/SPX013NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	2,361,864	6929.94	37,790			18,739		47,479			(18,637)		8,316		0001
Purchased Call/S&P 500 INDEX/SPXE17GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	3,221,468	6715.79	68,617			18,147		96,264			(33,841)		8,304		0001
Purchased Call/S&P 500 INDEX/SPXE17HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/14/2026	1	1,695,000	6644.31	91,022			26,329		142,488			(45,137)		4,567		0001
Purchased Call/S&P 500 INDEX/SPX013ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	3,380,000	6840.2	83,486			28,519		113,862			(41,174)		9,890		0001
Purchased Call/S&P 500 INDEX/SPXD058SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	1,638,653	6716	61,588			15,955		88,868			(30,879)		4,158		0001
Purchased Call/S&P 500 INDEX/SPX013FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	1	3,481,542	6771.55	33,771			11,722		45,514			(16,747)		10,268		0001
Purchased Call/S&P 500 INDEX/SPX013DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	2,434,000	6822.34	86,407			28,962		121,146			(42,848)		7,036		0001
Purchased Call/S&P 500 INDEX/SPX013DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	1	3,426,000	6875.16	54,816			17,819		72,820			(27,183)		9,781		0001
Purchased Call/S&P 500 INDEX/SPXB216SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2026	1	5,258,726	6705	228,878			92,566		320,701			(113,810)		16,686		0001
Purchased Call/S&P 500 INDEX/SPXD059SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	1,362,751	6715	69,792			18,894		103,451			(34,704)		3,549		0001
Purchased Call/S&P 500 INDEX/SPX013ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	2,031,213	6840.2	32,499			11,102		43,364			(16,028)		5,943		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	2,472,406	6728.8	23,241			8,410		31,404			(11,462)		7,434		0001
Purchased Call/S&P 500 INDEX/SPX013CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	3,317,177	6699.4	30,186			9,397		41,427			(14,969)		9,269		0001
Purchased Call/S&P 500 INDEX/SPXE17HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/12/2026	1	5,575,000	6552.51	263,140			74,871		409,038			(129,777)		14,879		0001
Purchased Call/S&P 500 INDEX/SPXD05GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	2,422,583	6851	93,833			34,927		142,932			(46,659)		7,367		0001
Purchased Call/S&P 500 INDEX/SPX013DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	1	1,800,709	6875.16	16,567			5,385		21,644			(8,215)		5,141		0001
Purchased Call/S&P 500 INDEX/SPXD059SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	4,928,509	6715	200,059			54,160		287,864			(99,480)		12,834		0001
Purchased Call/S&P 500 INDEX/SPXD059SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	7,217,000	6654.72	178,982			51,278		257,670			(88,755)		19,354		0001
Purchased Call/S&P 500 INDEX/SPXD05AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	1,828,150	6553	71,374			19,881		102,501			(35,786)		4,808		0001
Purchased Call/S&P 500 INDEX/SPXE17HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/09/2026	1	1,638,128	6553	70,093			19,579		99,726			(35,241)		4,309		0001
Purchased Call/S&P 500 INDEX/SPXD051SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	2,293,106	6672	119,714			45,968		184,264			(59,528)		7,101		0001
Purchased Call/S&P 500 INDEX/SPXD05JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/23/2026	1	2,070,000	6602.99	73,071			29,188		107,012			(36,038)		6,546		0001
Purchased Call/S&P 500 INDEX/SPXD05BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	5,436,000	6735.13	321,811			98,405		497,809			(159,583)		15,056		0001
Purchased Call/S&P 500 INDEX/SPXD05BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	1,152,534	6664	60,434			18,012		87,972			(30,300)		3,135		0001
Purchased Call/S&P 500 INDEX/SPXD051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	3,549,131	6637	146,279			57,293		221,041			(72,738)		11,069		0001
Purchased Call/S&P 500 INDEX/SPX013KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	5,906,956	6827.41	57,297			25,943		74,317			(28,491)		19,797		0001
Purchased Call/S&P 500 INDEX/SPXD051SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	2,421,000	6538.76	152,523			59,995		246,208			(75,635)		7,577		0001
Purchased Call/S&P 500 INDEX/SPXD05BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	2,451,000	6735.35	98,285			30,325		142,782			(48,739)		6,819		0001
Purchased Call/S&P 500 INDEX/SPXD05DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	6,995,000	6791.69	347,652			110,090		510,393			(172,871)		19,632		0001
Purchased Call/S&P 500 INDEX/SPXD05HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	5,482,195	6734	216,754			81,509		331,823			(108,677)		16,732		0001
Purchased Call/S&P 500 INDEX/SPX013ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	3,548,384	6851.97	45,774			15,762		60,619			(22,699)		10,424		0001
Purchased Call/S&P 500 INDEX/SPXD059SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	2,277,601	6735	86,365			24,057		135,485			(43,302)		5,990		0001
Purchased Call/S&P 500 INDEX/SPXD05KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	2,339,000	6812.63	80,696			34,012		110,809			(40,016)		7,597		0001
Purchased Call/S&P 500 INDEX/SPXD05BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	2,520,000	6735.13	103,824			31,748		150,980			(51,485)		6,980		0001
Purchased Call/S&P 500 INDEX/SPXD05CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/21/2026	1	1,365,576	6728	57,445			17,922		82,855			(28,643)		3,799		0001
Purchased Call/S&P 500 INDEX/SPX013KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	5,830,762	6827.41	122,446			55,441		161,339			(60,887)		19,542		0001
Purchased Call/S&P 500 INDEX/SPX013MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/22/2026	1	5,193,260	6878	173,612			83,680		223,133			(86,329)		17,980		0001
Purchased Call/S&P 500 INDEX/SPXD05DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	2,562,000	6791.69	116,315			36,833		168,571			(57,838)		7,190		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	09/22/2026	1	3,791,983	.6688	153,294			37,312		235,778			(80,893)		9,096		0001
Purchased Call/S&P 500 INDEX/SPXD058SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	374,993	.6716	19,076			4,942		28,602			(9,564)		952		0001
Purchased Call/S&P 500 INDEX/SPX013GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	1	1,479,529	6850.92	12,428			4,588		16,402			(6,163)		4,499		0001
Purchased Call/S&P 500 INDEX/SPXD05HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/16/2026	1	2,821,662	.6734	101,666			38,757		153,526			(50,554)		8,706		0001
Purchased Call/S&P 500 INDEX/SPXE17GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2025	10/07/2026	1	4,201,000	6714.59	160,898			43,438		236,890			(79,788)		10,939		0001
Purchased Call/S&P 500 INDEX/SPXD05HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	5,811,537	.6734	179,176			67,378		267,394			(89,836)		17,737		0001
Purchased Call/S&P 500 INDEX/SPXD05KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	1,701,991	6812.63	26,551			11,191		35,117			(13,166)		5,528		0001
Purchased Call/S&P 500 INDEX/SPXE17LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	2,833,000	6728.8	86,123			31,166		120,929			(42,475)		8,518		0001
Purchased Call/S&P 500 INDEX/SPXE17MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	3,084,000	6737.49	75,558			28,256		105,538			(37,468)		9,413		0001
Purchased Call/S&P 500 INDEX/SPXD05MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	2,565,191	.6841	86,524			38,482		112,445			(43,024)		8,545		0001
Purchased Call/S&P 500 INDEX/SPXD059SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	9,406,407	.6749	391,561			107,979		583,985			(194,705)		24,618		0001
Purchased Call/S&P 500 INDEX/SPXD05NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	2,127,000	6827.41	132,725			60,695		192,925			(65,458)		7,194		0001
Purchased Call/S&P 500 INDEX/SPXE171SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/16/2026	1	4,526,000	6664.01	207,743			61,746		311,353			(103,301)		12,310		0001
Purchased Call/S&P 500 INDEX/SPXD05ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	8,021,000	6664.01	345,705			102,751		513,690			(171,903)		21,815		0001
Purchased Call/S&P 500 INDEX/SPX915HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/02/2025	10/01/2026	1	302,420	.6711	15,255			3,899		22,496			(7,586)		763		0001
Purchased Call/S&P 500 INDEX/SPX013GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	1	4,070,000	6728.8	62,271			22,202		85,147			(30,964)		12,098		0001
Purchased Call/S&P 500 INDEX/SPXD05JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	2,895,400	.6539	151,471			59,747		219,118			(75,319)		9,061		0001
Purchased Call/S&P 500 INDEX/SPX013HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	1	7,100,635	6602.99	68,166			26,888		94,336			(33,896)		22,222		0001
Purchased Call/S&P 500 INDEX/SPX013MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	2,560,000	6878.49	41,984			20,125		53,272			(20,819)		8,863		0001
Purchased Call/S&P 500 INDEX/SPXE17JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	2,214,000	6851.97	118,670			40,864		170,728			(58,848)		6,504		0001
Purchased Call/S&P 500 INDEX/SPX013ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	2,485,529	6705.12	44,242			17,794		61,075			(21,939)		7,887		0001
Purchased Call/S&P 500 INDEX/SPXD05ASI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	2,981,766	.6645	152,366			44,195		229,801			(75,764)		8,034		0001
Purchased Call/S&P 500 INDEX/SPXE17HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/15/2026	1	2,872,000	6671.06	115,167			33,630		170,792			(57,110)		7,775		0001
Purchased Call/S&P 500 INDEX/SPXD05NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	2,861,000	6827.41	101,566			46,446		136,985			(50,091)		9,676		0001
Purchased Call/S&P 500 INDEX/SPXD05JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	1,786,192	.6766	93,609			38,437		128,709			(46,805)		5,687		0001
Purchased Call/S&P 500 INDEX/SPX013DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	2,276,000	6822.34	29,133			9,765		39,245			(14,447)		6,579		0001
Purchased Call/S&P 500 INDEX/SPXE17JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	8,404,000	6840.2	400,030			134,455		569,959			(198,916)		24,293		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	5,115,000	6827.41	275,699			124,830		390,708			(137,092)		17,143		0001
Purchased Call/S&P 500 INDEX/SPXD05GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	2,343,157	6851	106,170			39,519		165,194			(52,793)		7,125		0001
Purchased Call/S&P 500 INDEX/SPX013JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	3,223,882	6849.72	30,304			12,940		39,264			(15,028)		10,538		0001
Purchased Call/S&P 500 INDEX/SPXD05KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	6,958,000	6829.37	247,009			104,792		338,232			(122,489)		22,671		0001
Purchased Call/S&P 500 INDEX/SPX013DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	1	2,883,266	6890.59	61,990			20,493		83,217			(30,740)		8,300		0001
Purchased Call/S&P 500 INDEX/SPX013MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	3,286,991	6878.49	42,731			20,483		53,914			(21,190)		11,380		0001
Purchased Call/S&P 500 INDEX/SPXD05CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	4,598,000	6738.44	114,950			36,300		159,973			(57,003)		12,904		0001
Purchased Call/S&P 500 INDEX/SPXE17HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	3,221,000	6629.07	147,844			43,821		223,515			(73,314)		8,760		0001
Purchased Call/S&P 500 INDEX/SPXD05LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	3,260,000	6846.51	94,214			41,527		125,959			(46,720)		10,826		0001
Purchased Call/S&P 500 INDEX/SPXE17LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	3,028,000	6728.8	138,077			49,967		200,996			(68,098)		9,105		0001
Purchased Call/S&P 500 INDEX/SPXD050SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	16,518,000	6929.94	781,301			383,034		1,047,745			(389,575)		57,513		0001
Purchased Call/S&P 500 INDEX/SPXE17HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/15/2026	1	2,034,000	6671.06	71,190			20,788		104,157			(35,302)		5,506		0001
Purchased Call/S&P 500 INDEX/SPXD05BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/20/2026	1	3,199,187	6735	107,141			32,853		151,645			(53,276)		8,861		0001
Purchased Call/S&P 500 INDEX/SPXD05KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	11/27/2026	1	1,295,333	6849	63,535			26,443		90,245			(31,944)		4,152		0001
Purchased Call/S&P 500 INDEX/SPXD05LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	5,172,481	6867	249,292			108,327		353,291			(124,991)		16,962		0001
Purchased Call/S&P 500 INDEX/SPXD05JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	9,790,000	6602.99	442,508			174,545		665,559			(220,038)		30,639		0001
Purchased Call/S&P 500 INDEX/SPXD05LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/07/2026	1	3,770,864	6869	122,443			53,780		167,107			(60,885)		12,483		0001
Purchased Call/S&P 500 INDEX/SPXE17KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	3,175,000	6720.32	104,775			37,150		148,949			(51,957)		9,438		0001
Purchased Call/S&P 500 INDEX/SPXE17ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	2,139,000	6890.89	82,779			27,137		114,627			(41,049)		6,132		0001
Purchased Call/S&P 500 INDEX/SPXE17JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	5,646,000	6851.97	345,535			118,986		504,673			(171,348)		16,586		0001
Purchased Call/S&P 500 INDEX/SPXD05MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	9,038,000	6886.68	479,918			214,178		661,386			(237,987)		30,199		0001
Purchased Call/S&P 500 INDEX/SPXD050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	1,342,906	6928	55,425			27,248		74,492			(27,867)		4,676		0001
Purchased Call/S&P 500 INDEX/SPXE17FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/30/2026	1	3,899,372	6688	220,252			55,367		337,117			(109,521)		9,788		0001
Purchased Call/S&P 500 INDEX/SPXE17I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2026	1	3,601,000	6791.69	91,826			29,597		126,536			(45,287)		10,237		0001
Purchased Call/S&P 500 INDEX/SPXD05LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	3,224,706	6847	105,443			46,605		141,475			(52,432)		10,708		0001
Purchased Call/S&P 500 INDEX/SPXE17FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/30/2026	1	4,875,887	6688	209,464			52,655		306,716			(104,156)		12,240		0001
Purchased Call/S&P 500 INDEX/SPXB216SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	5,111,215	6603	268,643			106,260		383,565			(134,694)		15,996		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	1,231,803	.6813	58,165			24,584		80,864			(28,923)		4,001		0001
Purchased Call/S&P 500 INDEX/SPXD05CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,009,000	6738.44	181,142			57,203		280,120			(89,826)		8,445		0001
Purchased Call/S&P 500 INDEX/SPXD05KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	2,028,894	6829.37	32,057			13,600		42,491			(15,897)		6,611		0001
Purchased Call/S&P 500 INDEX/SPXD05ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	2,428,000	6664.01	148,108			44,021		234,467			(73,647)		6,604		0001
Purchased Call/S&P 500 INDEX/SPXD05QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	6,405,000	6929.94	274,775			134,708		364,133			(137,009)		22,301		0001
Purchased Call/S&P 500 INDEX/SPXD05LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	4,578,778	.6866	188,795			82,039		262,646			(94,659)		15,015		0001
Purchased Call/S&P 500 INDEX/SPXE17MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	1	3,003,000	6850.92	107,808			39,797		150,264			(53,461)		9,132		0001
Purchased Call/S&P 500 INDEX/SPX0138SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2025	10/06/2026	1	3,702,000	6740.28	48,126			12,860		66,251			(23,865)		9,591		0001
Purchased Call/S&P 500 INDEX/SPX013AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	2,853,000	6654.72	36,804			10,544		51,510			(18,251)		7,651		0001
Purchased Call/S&P 500 INDEX/SPXE17JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	1	7,271,133	.6840	237,974			80,208		326,307			(119,317)		21,019		0001
Purchased Call/S&P 500 INDEX/SPX0139SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	2,776,704	6552.51	27,489			7,822		38,265			(13,557)		7,411		0001
Purchased Call/S&P 500 INDEX/SPXE17HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/13/2026	1	543,393	.6655	27,595			7,928		42,051			(13,722)		1,457		0001
Purchased Call/S&P 500 INDEX/SPXD05HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	2,253,000	6734.11	141,714			53,875		217,775			(69,891)		6,952		0001
Purchased Call/S&P 500 INDEX/SPXD05HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	4,136,299	6617.32	64,940			25,046		91,046			(32,203)		12,854		0001
Purchased Call/S&P 500 INDEX/SPXE17JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	1	10,364,000	6851.97	575,202			198,072		830,789			(285,237)		30,446		0001
Purchased Call/S&P 500 INDEX/SPXD05LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	2,312,611	6846.51	99,442			43,831		136,637			(49,312)		7,680		0001
Purchased Call/S&P 500 INDEX/SPXD05NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,815,000	6827.41	111,193			50,345		151,702			(55,291)		9,435		0001
Purchased Call/S&P 500 INDEX/SPX013DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	1	3,647,000	6875.16	47,046			15,293		62,297			(23,330)		10,412		0001
Purchased Call/S&P 500 INDEX/SPX013AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	09/18/2026	1	2,700,925	.6620	115,729			27,210		173,045			(61,973)		6,322		0001
Purchased Call/S&P 500 INDEX/SPXD05PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	6,430,000	6834.5	147,890			69,837		194,715			(73,539)		22,006		0001
Purchased Call/S&P 500 INDEX/SPXD05PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	2,556,000	6834.5	151,826			72,358		218,944			(74,879)		8,824		0001
Purchased Call/S&P 500 INDEX/SPXE17ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2026	1	1,886,950	6791.69	38,305			12,346		52,136			(18,892)		5,364		0001
Purchased Call/S&P 500 INDEX/SPXE17HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/13/2026	1	2,242,641	.6655	75,616			21,724		109,462			(37,600)		6,014		0001
Purchased Call/S&P 500 INDEX/SPXD05AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	2,752,000	6664.01	165,670			49,241		261,073			(82,380)		7,485		0001
Purchased Call/S&P 500 INDEX/SPX013ESI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	3,467,000	6840.2	96,383			32,395		132,275			(47,927)		10,022		0001
Purchased Call/S&P 500 INDEX/SPX013ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	3,432,000	6840.2	122,179			41,066		169,840			(60,754)		9,921		0001
Purchased Call/S&P 500 INDEX/SPXD050SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,319,000	6905.74	83,948			41,858		110,931			(41,629)		8,188		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0139$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	5,339,000	6552.51	69,407			19,748		97,895			(34,231)		14,250		0001
Purchased Call/S&P 500 INDEX/SPX0139$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	2,614,228	6552.51	46,010			13,091		65,691			(22,692)		6,977		0001
Purchased Call/S&P 500 INDEX/SPXE17M$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	3,758,000	6538.76	112,740			44,346		165,021			(55,907)		11,761		0001
Purchased Call/S&P 500 INDEX/SPXD05N$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	3,767,000	6774.76	93,045			43,816		124,798			(46,140)		12,892		0001
Purchased Call/S&P 500 INDEX/SPXB217$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	1	1,882,514	.6887	79,325			35,696		105,746			(39,445)		6,290		0001
Purchased Call/S&P 500 INDEX/SPX0139$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2025	10/07/2026	1	2,010,192	.6723	78,012			21,355		114,387			(38,899)		5,235		0001
Purchased Call/S&P 500 INDEX/SPX013A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	2,258,201	6671.06	29,131			8,507		40,569			(14,446)		6,113		0001
Purchased Call/S&P 500 INDEX/SPX013A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	3,058,845	.6738	94,255			26,255		146,623			(46,869)		8,045		0001
Purchased Call/S&P 500 INDEX/SPXD05C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	2,128,000	6738.44	126,403			39,917		194,754			(62,682)		5,972		0001
Purchased Call/S&P 500 INDEX/SPXD05N$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,862,000	6827.41	105,894			47,946		143,626			(52,656)		9,592		0001
Purchased Call/S&P 500 INDEX/SPXE17M$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	4,670,000	6737.49	210,617			78,763		308,024			(104,443)		14,253		0001
Purchased Call/S&P 500 INDEX/SPX0138$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	1	7,747,715	6715.79	108,468			28,686		149,757			(53,495)		19,970		0001
Purchased Call/S&P 500 INDEX/SPXE17M$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	2,203,000	6850.92	66,090			24,397		90,825			(32,773)		6,699		0001
Purchased Call/S&P 500 INDEX/SPXE17M$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	3,571,000	6850.92	151,768			56,024		214,028			(75,260)		10,859		0001
Purchased Call/S&P 500 INDEX/SPXD05A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	8,855,081	.6644	382,174			110,852		562,536			(190,037)		23,860		0001
Purchased Call/S&P 500 INDEX/SPXD05L$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	3,803,000	6840.51	175,318			77,758		242,358			(86,939)		12,668		0001
Purchased Call/S&P 500 INDEX/SPXE17M$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	2,292,204	6538.76	28,882			11,361		34,369			(14,322)		7,174		0001
Purchased Call/S&P 500 INDEX/SPXD05Q$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	3,698,077	6905.74	78,769			39,276		100,828			(39,061)		13,057		0001
Purchased Call/S&P 500 INDEX/SPXE17N$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	6,791,000	6538.76	308,311			121,275		448,647			(152,889)		21,253		0001
Purchased Call/S&P 500 INDEX/SPX013K$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	3,158,211	.6901	29,687			13,404		37,764			(14,722)		10,585		0001
Purchased Call/S&P 500 INDEX/SPX013D$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	2,797,000	6822.34	86,987			29,156		120,638			(43,136)		8,085		0001
Purchased Call/S&P 500 INDEX/SPX013B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	1	2,220,284	6629.07	35,525			10,529		50,019			(17,616)		6,039		0001
Purchased Call/S&P 500 INDEX/SPX013M$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/23/2026	1	3,234,877	.6897	106,336			51,835		136,371			(52,876)		11,231		0001
Purchased Call/S&P 500 INDEX/SPX013B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	2,918,603	6664.01	48,741			14,770		67,865			(24,038)		8,047		0001
Purchased Call/S&P 500 INDEX/SPXE17K$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	3,115,000	6771.55	155,127			53,846		227,252			(76,926)		9,187		0001
Purchased Call/S&P 500 INDEX/SPXD050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,498,357	.6721	50,388			23,654		65,863			(25,055)		8,525		0001
Purchased Call/S&P 500 INDEX/SPXE17J$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/14/2026	1	1,893,628	.6644	73,331			21,448		110,608			(36,564)		5,102		0001
Purchased Call/S&P 500 INDEX/SPXB214$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	5,956,065	.6822	252,836			84,981		353,254			(125,724)		17,217		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	2,939,000	6827.41	174,871			79,968		251,480			(86,244)		9,940		0001
Purchased Call/S&P 500 INDEX/SPX0138SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	2,105,719	6714.59	27,374			7,390		37,815			(13,575)		5,483		0001
Purchased Call/S&P 500 INDEX/SPX013A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	4,440,000	6552.51	111,888			31,836		163,277			(55,182)		11,850		0001
Purchased Call/S&P 500 INDEX/SPXD05MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/08/2026	1	1,224,657	.6845	50,737			22,739		69,148			(25,439)		4,067		0001
Purchased Call/S&P 500 INDEX/SPX0131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	1	2,679,288	.6766	90,613			37,103		121,902			(45,057)		8,530		0001
Purchased Call/S&P 500 INDEX/SPX0139SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	3,085,388	6552.51	56,154			15,642		80,411			(27,923)		8,115		0001
Purchased Call/S&P 500 INDEX/SPX013GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	1,919,883	6832.43	18,623			6,791		24,675			(9,235)		5,795		0001
Purchased Call/S&P 500 INDEX/SPX013KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	2,216,555	.6901	36,573			16,514		47,020			(18,136)		7,429		0001
Purchased Call/S&P 500 INDEX/SPX013LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	3,995,385	6827.41	61,129			27,954		79,764			(30,148)		13,513		0001
Purchased Call/S&P 500 INDEX/SPX0138S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	2,396,499	6715.35	43,137			11,113		60,168			(21,391)		6,081		0001
Purchased Call/S&P 500 INDEX/SPX0131SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2025	11/20/2026	1	1,700,078	.6539	61,633			24,515		81,291			(30,988)		5,321		0001
Purchased Call/S&P 500 INDEX/SPX013CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/16/2026	1	2,132,483	.6664	73,610			21,939		102,350			(36,907)		5,800		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/09/2025	10/09/2026	1	2,998,000	6735.11	172,685			47,968		267,632			(85,633)		7,885		0001
Purchased Call/S&P 500 INDEX/SPXD05KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	11,969,791	.6813	397,996			168,214		537,064			(197,904)		38,875		0001
Purchased Call/S&P 500 INDEX/SPXD05LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	4,418,000	6846.51	209,855			92,498		291,769			(104,065)		14,671		0001
Purchased Call/S&P 500 INDEX/SPXD05LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	1,982,262	6840.51	31,716			14,067		41,183			(15,728)		6,603		0001
Purchased Call/S&P 500 INDEX/SPXD050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	4,075,000	6774.76	128,770			60,640		175,283			(63,856)		13,946		0001
Purchased Call/S&P 500 INDEX/SPX013ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	1	2,888,000	6629.07	37,255			11,042		52,185			(18,474)		7,855		0001
Purchased Call/S&P 500 INDEX/SPXD05FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2026	1	2,770,017	.6891	103,145			34,382		147,470			(51,289)		7,974		0001
Purchased Call/S&P 500 INDEX/SPX013NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	1	3,523,000	6929.94	87,370			42,833		111,618			(43,565)		12,267		0001
Purchased Call/S&P 500 INDEX/SPX013JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	2,935,317	6849.72	57,826			24,691		76,537			(28,675)		9,595		0001
Purchased Call/S&P 500 INDEX/SPX0139$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	8,545,000	6552.51	212,771			59,268		310,822			(105,801)		22,475		0001
Purchased Call/S&P 500 INDEX/SPX013DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	1,479,278	6822.34	13,905			4,661		18,571			(6,895)		4,276		0001
Purchased Call/S&P 500 INDEX/SPX013BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	6,971,000	6664.01	90,623			26,935		125,283			(45,063)		18,960		0001
Purchased Call/S&P 500 INDEX/SPX013BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	6,264,666	6664.01	61,394			18,248		84,669			(30,528)		17,039		0001
Purchased Call/S&P 500 INDEX/SPX0138SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	1	3,540,000	6753.72	46,020			12,551		63,030			(22,821)		9,265		0001
Purchased Call/S&P 500 INDEX/SPX013MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/18/2026	1	2,433,082	.6835	81,752			38,713		106,166			(40,989)		8,327		0001
Purchased Call/S&P 500 INDEX/SPXD05GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	3,964,062	.6728	177,636			63,512		242,204			(89,064)		11,783		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	3,213,000	6737.49	152,296			56,953		223,887			(75,522)		9,806		0001
Purchased Call/S&P 500 INDEX/SPXD05KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	3,113,372	6813	122,604			51,819		167,506			(60,965)		10,111		0001
Purchased Call/S&P 500 INDEX/SPXD050SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	3,223,882	6801	131,265			61,428		184,392			(65,452)		10,968		0001
Purchased Call/S&P 500 INDEX/SPX013BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	4,818,998	6715.35	62,647			16,139		86,857			(31,066)		12,228		0001
Purchased Call/S&P 500 INDEX/SPX013ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	6,878,201	6840.2	141,691			47,624		192,697			(70,456)		19,883		0001
Purchased Call/S&P 500 INDEX/SPXJ00T3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/22/2026	1	2,110,311	6699	87,312			27,483		119,944			(43,536)		5,897		0001
Purchased Call/S&P 500 INDEX/SPX013LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	5,150,772	6827.41	65,930			30,150		85,972			(32,516)		17,420		0001
Purchased Call/S&P 500 INDEX/SPX013NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	1	5,396,000	6905.74	132,742			66,188		171,989			(65,825)		19,052		0001
Purchased Call/S&P 500 INDEX/SPX915HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	13,129,459	6735	555,364			170,291		785,139			(276,156)		36,365		0001
Purchased Call/S&P 500 INDEX/SPXD05FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2026	1	6,159,421	6891	247,214			82,405		356,048			(122,928)		17,732		0001
Purchased Call/S&P 500 INDEX/SPXD05FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2026	1	4,369,650	6891	204,316			68,105		299,283			(101,597)		12,579		0001
Purchased Call/S&P 500 INDEX/SPXD05DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	3,324,000	6875.16	177,834			57,808		255,172			(88,186)		9,490		0001
Purchased Call/S&P 500 INDEX/SPX013NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	4,892,959	6929.94	63,119			31,299		79,074			(31,130)		17,228		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/09/2026	1	3,294,000	6735.11	195,334			54,260		304,722			(96,864)		8,664		0001
Purchased Call/S&P 500 INDEX/SPX013JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/07/2026	1	2,716,109	6870.4	24,717			10,826		31,728			(12,190)		8,991		0001
Purchased Call/S&P 500 INDEX/SPXD05KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	1	3,346,391	6829	132,261			56,266		179,278			(65,767)		10,903		0001
Purchased Call/S&P 500 INDEX/SPX013FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	2,168,211	6796.29	32,523			11,379		43,857			(16,128)		6,420		0001
Purchased Call/S&P 500 INDEX/SPX013ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	7,113,918	6849.09	70,428			29,149		90,007			(35,020)		22,802		0001
Purchased Call/S&P 500 INDEX/SPXB217SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	5,460,837	6850	270,502			116,466		380,248			(134,508)		17,850		0001
Purchased Call/S&P 500 INDEX/SPXD05FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	4,458,366	6796	145,002			51,154		207,481			(72,103)		13,201		0001
Purchased Call/S&P 500 INDEX/SPXD05HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	5,161,000	6734.11	182,183			68,319		260,821			(90,591)		15,752		0001
Purchased Call/S&P 500 INDEX/SPXD05HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	2,922,421	6617.32	28,055			10,820		38,795			(13,912)		9,082		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/08/2026	1	4,841,902	6753	258,808			71,371		404,123			(128,693)		12,672		0001
Purchased Call/S&P 500 INDEX/SPX013NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	3,807,809	6929.94	83,391			41,351		106,061			(41,127)		13,407		0001
Purchased Call/S&P 500 INDEX/SPXD05FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	7,697,000	6720.32	331,741			117,626		483,312			(164,507)		22,879		0001
Purchased Call/S&P 500 INDEX/SPXD05ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/27/2026	1	3,829,464	6875	143,706			46,843		195,315			(71,458)		10,933		0001
Purchased Call/S&P 500 INDEX/SPX013B9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	1	2,283,093	6715.79	21,004			5,555		28,865			(10,359)		5,885		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	4,191,000	6870.4	61,608			26,697		79,901			(30,635)		13,743		0001
Purchased Call/S&P 500 INDEX/SPXD05FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	2,289,632	6720.32	29,536			10,473		40,074			(14,647)		6,806		0001
Purchased Call/S&P 500 INDEX/SPX013MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	1	7,393,234	6932.05	184,831			90,362		234,086			(91,656)		25,742		0001
Purchased Call/S&P 500 INDEX/SPXD05G9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	2,734,000	6850.92	166,227			61,362		243,710			(82,430)		8,314		0001
Purchased Call/S&P 500 INDEX/SPX013CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	3,873,994	6699.4	49,975			15,557		68,874			(24,782)		10,825		0001
Purchased Call/S&P 500 INDEX/SPXD05HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	6,027,000	6672.41	282,666			108,239		420,155			(140,172)		18,663		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/24/2025	10/22/2026	1	930,674	.6705	49,654			15,629		70,238			(24,759)		2,601		0001
Purchased Call/S&P 500 INDEX/SPXD05G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	2,605,208	6846.61	50,541			18,518		68,005			(25,063)		7,893		0001
Purchased Call/S&P 500 INDEX/SPXD05KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1	1,966,000	6849.72	104,984			44,828		149,311			(52,061)		6,426		0001
Purchased Call/S&P 500 INDEX/SPXD05DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	3,558,846	.6792	143,733			45,642		196,078			(72,066)		9,988		0001
Purchased Call/S&P 500 INDEX/SPX013FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	3,239,607	6796.29	41,791			14,621		55,916			(20,724)		9,592		0001
Purchased Call/S&P 500 INDEX/SPX013NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	1	2,866,420	6896.24	28,091			14,123		35,152			(13,930)		10,148		0001
Purchased Call/S&P 500 INDEX/SPX013NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	1	2,286,000	6929.94	72,466			35,527		93,660			(36,133)		7,960		0001
Purchased Call/S&P 500 INDEX/SPXD05LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	7,823,000	6840.51	413,837			183,547		582,379			(205,218)		26,059		0001
Purchased Call/S&P 500 INDEX/SPXD05LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	2,197,730	.6847	87,473			38,662		119,104			(43,496)		7,298		0001
Purchased Call/S&P 500 INDEX/SPXE17P$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	3,094,000	6870.4	102,102			44,244		136,619			(50,771)		10,146		0001
Purchased Call/S&P 500 INDEX/SPXD05JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	1,308,963	.6539	76,182			30,050		111,808			(37,882)		4,097		0001
Purchased Call/S&P 500 INDEX/SPXE17NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	2,402,990	6765.88	41,572			16,881		56,225			(20,615)		7,651		0001
Purchased Call/S&P 500 INDEX/SPXE17RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	2,129,000	6834.5	118,160			55,798		168,285			(58,755)		7,286		0001
Purchased Call/S&P 500 INDEX/SPX013GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	5,722,321	6728.8	73,246			26,506		99,907			(36,124)		17,206		0001
Purchased Call/S&P 500 INDEX/SPXE17RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	4,797,000	6834.5	294,536			139,086		428,674			(146,459)		16,417		0001
Purchased Call/S&P 500 INDEX/SPXD05MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,742,610	6886.68	26,878			11,995		34,058			(13,328)		9,164		0001
Purchased Call/S&P 500 INDEX/SPXD05MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	3,555,000	6886.68	124,070			55,370		164,697			(61,525)		11,878		0001
Purchased Call/S&P 500 INDEX/SPX013HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	7,444,000	6734.11	94,539			35,452		129,296			(47,010)		22,720		0001
Purchased Call/S&P 500 INDEX/SPX013C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	5,158,239	6791.69	50,551			16,008		67,766			(25,136)		14,477		0001
Purchased Call/S&P 500 INDEX/SPX013CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	5,230,000	6791.69	84,203			26,664		113,678			(41,870)		14,678		0001
Purchased Call/S&P 500 INDEX/SPXE17QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	3,114,653	6774.76	72,260			34,028		96,884			(35,833)		10,659		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	11,351,000	6829.37	597,063			253,299		852,673			(296,078)		36,985		0001
Purchased Call/S&P 500 INDEX/SPXD05HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	3,101,000	6672.41	133,033			50,941		195,759			(65,970)		9,603		0001
Purchased Call/S&P 500 INDEX/SPX013GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/11/2026	1	1,860,392	6840	59,386			22,001		88,062			(29,611)		5,636		0001
Purchased Call/S&P 500 INDEX/SPXD05NS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/11/2026	1	2,266,700	6827	74,776			33,951		101,052			(37,492)		7,597		0001
Purchased Call/S&P 500 INDEX/SPXE17RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	2,604,000	6834.5	73,172			34,554		97,189			(36,385)		8,912		0001
Purchased Call/S&P 500 INDEX/SPX013BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	4,166,000	6664.01	73,322			21,793		102,511			(36,459)		11,331		0001
Purchased Call/S&P 500 INDEX/SPXD05NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	3,347,259	6827.41	68,619			31,379		89,856			(33,842)		11,321		0001
Purchased Call/S&P 500 INDEX/SPX013FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	4,484,280	6796.29	43,498			15,218		58,261			(21,570)		13,278		0001
Purchased Call/S&P 500 INDEX/SPX013JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	1	3,085,935	6829.37	29,008			12,306		37,804			(14,385)		10,055		0001
Purchased Call/S&P 500 INDEX/SPX013NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	1	4,201,000	6929.94	89,481			43,868		113,884			(44,617)		14,627		0001
Purchased Call/S&P 500 INDEX/SPX013IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	2,133,030	6705.12	18,557			7,464		25,063			(9,202)		6,768		0001
Purchased Call/S&P 500 INDEX/SPXE17SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	3,232,000	6929.94	46,864			22,975		58,738			(23,367)		11,253		0001
Purchased Call/S&P 500 INDEX/SPXD05DS$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	2,789,000	6791.69	166,503			52,726		252,920			(82,794)		7,827		0001
Purchased Call/S&P 500 INDEX/SPXE17PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	3,269,722	6870.4	65,721			28,787		85,928			(32,413)		10,824		0001
Purchased Call/S&P 500 INDEX/SPXE17PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	6,005,000	6870.4	284,637			123,343		393,532			(141,537)		19,692		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/07/2025	10/06/2026	1	1,230,547	6740	60,037			16,087		92,895			(29,853)		3,188		0001
Purchased Call/S&P 500 INDEX/SPXE17NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	3,789,000	6602.99	104,955			41,399		142,394			(52,189)		11,858		0001
Purchased Call/S&P 500 INDEX/SPXE17PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	3,058,000	6870.4	75,838			33,218		99,679			(37,403)		10,123		0001
Purchased Call/S&P 500 INDEX/SPX013DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	4,791,000	6822.34	121,212			40,628		166,279			(60,108)		13,849		0001
Purchased Call/S&P 500 INDEX/SPX013FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	3,255,865	6796.29	68,373			23,921		93,126			(33,906)		9,640		0001
Purchased Call/S&P 500 INDEX/SPX013JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	6,481,011	6870.4	58,977			25,557		75,796			(29,327)		21,253		0001
Purchased Call/S&P 500 INDEX/SPX013ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	6,627,000	6840.2	163,687			55,017		223,530			(81,394)		19,157		0001
Purchased Call/S&P 500 INDEX/SPX013BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	2,972,383	6735.13	29,129			8,907		39,602			(14,445)		8,233		0001
Purchased Call/S&P 500 INDEX/SPXD05NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	2,460,454	6774.76	44,288			20,856		58,606			(21,962)		8,420		0001
Purchased Call/S&P 500 INDEX/SPXB213$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	198,401	6716	9,821			2,551		15,098			(4,938)		503		0001
Purchased Call/S&P 500 INDEX/SPXD05FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	2,729,000	6720.32	162,648			57,670		249,545			(80,656)		8,112		0001
Purchased Call/S&P 500 INDEX/SPX013OS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	1	2,440,220	6845.5	40,508			20,591		52,028			(20,087)		8,663		0001
Purchased Call/S&P 500 INDEX/SPXD05ES$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	2,706,000	6822.34	168,043			56,325		251,588			(83,331)		7,822		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	2,051,000	6734.11	110,344			41,949		164,916			(54,420)		6,328		0001
Purchased Call/S&P 500 INDEX/SPX013GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	3,665,000	6832.43	46,912			17,106		62,557			(23,263)		11,062		0001
Purchased Call/S&P 500 INDEX/SPXE17PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	11,451,000	6901	545,068			246,111		738,143			(270,294)		38,379		0001
Purchased Call/S&P 500 INDEX/SPXD05JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	1	2,121,000	6849.09	83,992			34,763		114,625			(41,765)		6,798		0001
Purchased Call/S&P 500 INDEX/SPXE170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	2,100,000	6774.76	82,530			38,865		114,446			(40,926)		7,187		0001
Purchased Call/S&P 500 INDEX/SPX013BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	2,852,000	6664.01	77,004			22,887		109,890			(38,290)		7,757		0001
Purchased Call/S&P 500 INDEX/SPXD05KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	2,405,312	6813	121,278			51,259		169,918			(60,306)		7,812		0001
Purchased Call/S&P 500 INDEX/SPXD05HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	6,818,000	6734.11	366,127			137,297		548,960			(182,057)		20,809		0001
Purchased Call/S&P 500 INDEX/SPXE17PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	3,046,000	6901	98,995			44,699		130,308			(49,091)		10,209		0001
Purchased Call/S&P 500 INDEX/SPX013ASI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	5,155,000	6644.31	66,500			19,235		93,124			(32,976)		13,890		0001
Purchased Call/S&P 500 INDEX/SPX013NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	3,303,000	6929.94	104,375			51,756		135,229			(51,476)		11,630		0001
Purchased Call/S&P 500 INDEX/SPXE170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	5,353,489	6817	263,115			121,382		375,106			(130,835)		18,160		0001
Purchased Call/S&P 500 INDEX/SPX013ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	1	3,262,066	6812.61	30,663			12,556		40,272			(15,247)		10,386		0001
Purchased Call/S&P 500 INDEX/SPXD059SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	2,552,260	6747	125,271			34,545		191,189			(62,291)		6,680		0001
Purchased Call/S&P 500 INDEX/SPXD05OS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	2,310,000	6774.76	85,008			40,031		117,176			(42,155)		7,906		0001
Purchased Call/S&P 500 INDEX/SPX013BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	3,103,200	6664.01	66,719			20,218		93,907			(32,905)		8,556		0001
Purchased Call/S&P 500 INDEX/SPX0137SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	2,783,231	6711.2	26,719			6,772		36,549			(13,250)		7,024		0001
Purchased Call/S&P 500 INDEX/SPXD05OS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	3,210,201	6801	100,914			47,224		138,412			(50,318)		10,922		0001
Purchased Call/S&P 500 INDEX/SPXD05DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	3,314,000	6875.16	167,026			54,295		237,989			(82,826)		9,461		0001
Purchased Call/S&P 500 INDEX/SPXD05JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	2,486,603	6813	98,094			40,279		133,339			(49,047)		7,917		0001
Purchased Call/S&P 500 INDEX/SPXE17NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/24/2026	1	2,775,920	6705	108,654			43,943		150,912			(54,029)		8,808		0001
Purchased Call/S&P 500 INDEX/SPXD05MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,562,000	6886.68	113,240			50,537		153,280			(56,155)		8,560		0001
Purchased Call/S&P 500 INDEX/SPXE17PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	4,094,000	6816.51	151,478			69,688		205,658			(75,116)		13,888		0001
Purchased Call/S&P 500 INDEX/SPXD05GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/06/2026	1	2,220,042	6727	86,793			31,032		116,748			(43,638)		6,599		0001
Purchased Call/S&P 500 INDEX/SPX013GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/11/2026	1	1,925,142	6840	75,932			28,131		114,568			(37,862)		5,832		0001
Purchased Call/S&P 500 INDEX/SPXD05NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	3,932,000	6827.41	169,862			77,678		233,075			(83,774)		13,298		0001
Purchased Call/S&P 500 INDEX/SPX013ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	3,907,000	6840.2	145,340			48,851		202,256			(72,271)		11,294		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	3,278,000	6672.41	111,780			42,803		161,023			(55,431)		10,151		0001
Purchased Call/S&P 500 INDEX/SPX0138SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	2,713,000	6714.59	43,679			11,792		60,714			(21,660)		7,065		0001
Purchased Call/S&P 500 INDEX/SPXD05HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	3,044,000	6672.41	67,577			25,877		95,064			(33,511)		9,426		0001
Purchased Call/S&P 500 INDEX/SPX013ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	1,823,753	6840.2	16,231			5,545		21,223			(8,005)		5,336		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/08/2026	1	7,651,965	6754	297,016			81,907		441,854			(147,692)		20,026		0001
Purchased Call/S&P 500 INDEX/SPXD051SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	2,109,000	6538.76	115,573			45,461		180,507			(57,312)		6,600		0001
Purchased Call/S&P 500 INDEX/SPXD05FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2025	11/03/2026	1	2,309,114	6852	111,658			38,663		162,337			(55,675)		6,784		0001
Purchased Call/S&P 500 INDEX/SPXE17P$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	1	4,273,000	6870.4	120,071			52,031		159,387			(59,706)		14,012		0001
Purchased Call/S&P 500 INDEX/SPXE170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2026	1	8,526,000	6849.72	209,740			89,558		280,028			(104,008)		27,870		0001
Purchased Call/S&P 500 INDEX/SPX013ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	2,722,114	6822	90,122			30,291		124,223			(44,813)		7,869		0001
Purchased Call/S&P 500 INDEX/SPXE17RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2026	1	6,013,000	6834.5	285,016			135,834		396,293			(140,567)		20,758		0001
Purchased Call/S&P 500 INDEX/SPX013CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	7,332,976	6791.69	95,329			30,187		127,989			(47,402)		20,580		0001
Purchased Call/S&P 500 INDEX/SPX013IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	2,388,255	6705.12	30,331			12,199		41,409			(15,041)		7,578		0001
Purchased Call/S&P 500 INDEX/SPX013JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	12/01/2026	1	3,665,114	6812.63	35,552			14,985		46,646			(17,630)		11,903		0001
Purchased Call/S&P 500 INDEX/SPXE170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	2,235,161	6800.26	34,198			15,827		44,786			(16,958)		7,605		0001
Purchased Call/S&P 500 INDEX/SPXD05HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	2,452,000	6734.11	136,822			51,308		205,844			(68,035)		7,484		0001
Purchased Call/S&P 500 INDEX/SPXD05AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	1,571,051	6553	75,830			21,123		111,522			(38,020)		4,132		0001
Purchased Call/S&P 500 INDEX/SPX013ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	2,937,811	6671.06	27,909			8,150		38,379			(13,840)		7,953		0001
Purchased Call/S&P 500 INDEX/SPX013BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	3,230,000	6664.01	103,360			30,721		149,241			(51,396)		8,785		0001
Purchased Call/S&P 500 INDEX/SPX0138SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	1	7,420,073	6715.79	73,459			18,977		100,593			(36,528)		18,828		0001
Purchased Call/S&P 500 INDEX/SPX013DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/23/2026	1	1,304,004	6792	44,813			14,270		59,384			(22,531)		3,660		0001
Purchased Call/S&P 500 INDEX/SPX0137SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	1,663,502	6711.2	21,792			5,523		30,035			(10,806)		4,198		0001
Purchased Call/S&P 500 INDEX/SPX013ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	6,255,878	6644.31	137,629			39,810		196,108			(68,249)		16,856		0001
Purchased Call/S&P 500 INDEX/SPXE17NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	3,977,000	6602.99	231,064			91,142		351,742			(114,897)		12,446		0001
Purchased Call/S&P 500 INDEX/SPXE17RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2026	1	3,214,000	6834.5	176,449			84,093		250,885			(87,022)		11,095		0001
Purchased Call/S&P 500 INDEX/SPXE170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	1	3,406,000	6816.51	202,316			93,077		292,548			(100,327)		11,554		0001
Purchased Call/S&P 500 INDEX/SPX013ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	2,713,730	6671.06	58,888			17,196		83,374			(29,202)		7,347		0001
Purchased Call/S&P 500 INDEX/SPX013ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	3,243,497	6654.72	69,086			19,793		98,757			(34,259)		8,698		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	5,865,000	6929.94	326,094			159,868		447,957			(162,598)		20,421		0001
Purchased Call/S&P 500 INDEX/SPX013DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/23/2026	1	1,502,672	6738	67,696			21,557		89,725			(34,036)		4,217		0001
Purchased Call/S&P 500 INDEX/SPX013HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	1	4,768,551	6734.11	60,561			23,023		82,733			(29,868)		14,714		0001
Purchased Call/S&P 500 INDEX/SPX013ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	2,931,000	6851.97	69,172			23,819		93,574			(34,302)		8,610		0001
Purchased Call/S&P 500 INDEX/SPX013HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/20/2026	1	2,369,908	6538.76	21,329			8,390		29,663			(10,577)		7,417		0001
Purchased Call/S&P 500 INDEX/SPX013FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	1	3,170,800	6771.55	49,464			17,169		67,252			(24,529)		9,352		0001
Purchased Call/S&P 500 INDEX/SPX013GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	5,562,041	6734.11	53,396			20,023		72,689			(26,551)		16,976		0001
Purchased Call/S&P 500 INDEX/SPX013JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	2,690,000	6849.72	34,432			14,702		44,987			(17,074)		8,793		0001
Purchased Call/S&P 500 INDEX/SPX013MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	1	1,893,620	6932.05	25,185			12,313		31,361			(12,489)		6,593		0001
Purchased Call/S&P 500 INDEX/SPX013LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	4,211,000	6827.41	117,487			53,195		156,486			(58,421)		14,113		0001
Purchased Call/S&P 500 INDEX/SPX013LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	2,800,396	6827.41	27,164			12,422		35,194			(13,397)		9,471		0001
Purchased Call/S&P 500 INDEX/SPX013NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	1,606,468	6929.94	14,619			7,249		18,275			(7,210)		5,656		0001
Purchased Call/S&P 500 INDEX/SPX013ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	2,653,890	6822	103,665			34,843		144,182			(51,548)		7,672		0001
Purchased Call/S&P 500 INDEX/SPXD05AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	1,421,895	6553	49,678			13,838		70,673			(24,908)		3,740		0001
Purchased Call/S&P 500 INDEX/SPXD05ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	2,132,000	6664.01	92,955			28,168		138,047			(45,844)		5,879		0001
Purchased Call/S&P 500 INDEX/SPXD0598P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	6,657,263	6738	332,146			92,520		558,263			(165,160)		17,510		0001
Purchased Call/S&P 500 INDEX/SPXD0598S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	1,718,968	6753.72	79,244			21,612		117,822			(39,297)		4,499		0001
Purchased Call/S&P 500 INDEX/SPX013CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	2,288,051	6791.69	21,736			7,006		29,029			(10,720)		6,505		0001
Purchased Call/S&P 500 INDEX/SPXE17SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	7,152,000	6929.94	439,848			215,636		615,673			(219,318)		24,902		0001
Purchased Call/S&P 500 INDEX/SPX013CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	1	2,554,592	6738.44	33,210			10,487		45,061			(16,468)		7,170		0001
Purchased Call/S&P 500 INDEX/SPX013ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	4,245,000	6840.2	134,567			45,229		185,449			(66,914)		12,271		0001
Purchased Call/S&P 500 INDEX/SPX013JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2025	12/04/2026	1	1,320,834	6857.12	12,020			5,194		15,495			(5,960)		4,331		0001
Purchased Call/S&P 500 INDEX/SPX013FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/04/2026	1	2,607,047	6772	88,292			30,731		120,187			(43,903)		7,689		0001
Purchased Call/S&P 500 INDEX/SPX0131SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	1,160,510	6812.61	9,748			4,024		12,849			(4,821)		3,720		0001
Purchased Call/S&P 500 INDEX/SPX013MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	1,539,682	6909.79	14,165			6,848		17,616			(7,024)		5,346		0001
Purchased Call/S&P 500 INDEX/SPX013KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	4,249,001	6898	136,543			61,823		184,924			(67,896)		14,241		0001
Purchased Call/S&P 500 INDEX/SPXD057SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	1	3,731,000	6711.2	192,147			48,698		294,666			(95,284)		9,417		0001
Purchased Call/S&P 500 INDEX/SPX013ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	2,521,453	6851.97	22,945			7,901		30,302			(11,378)		7,407		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	4,807,153	6878.49	47,591			22,812		59,391			(23,600)		16,643		0001
Purchased Call/S&P 500 INDEX/SPXD058$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	2,108,620	.6715	83,175			21,547		120,563			(41,703)		5,350		0001
Purchased Call/S&P 500 INDEX/SPX013MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	1,655,800	6909.79	22,022			10,646		27,577			(10,921)		5,749		0001
Purchased Call/S&P 500 INDEX/SPXD059$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/09/2026	1	2,737,000	6735.11	89,500			24,861		128,703			(44,382)		7,199		0001
Purchased Call/S&P 500 INDEX/SPX013NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	3,694,000	6929.94	91,611			45,427		116,944			(45,182)		13,006		0001
Purchased Call/S&P 500 INDEX/SPXD05A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/14/2025	09/18/2026	1	4,451,368	.6604	189,643			44,456		282,339			(101,255)		10,420		0001
Purchased Call/S&P 500 INDEX/SPXD05B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	3,653,000	6735.13	169,134			51,719		249,883			(83,872)		10,118		0001
Purchased Call/S&P 500 INDEX/SPX013KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	1	974,929	6846.51	8,579			3,782		11,036			(4,254)		3,237		0001
Purchased Call/S&P 500 INDEX/SPX013JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	7,034,722	.6856	234,185			101,480		310,856			(116,449)		23,069		0001
Purchased Call/S&P 500 INDEX/SPX0130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	1	1,661,257	6845.5	35,551			18,072		45,996			(17,629)		5,898		0001
Purchased Call/S&P 500 INDEX/SPX915HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2025	10/02/2026	1	15,507,000	6715.35	725,728			186,960		1,064,302			(359,881)		39,347		0001
Purchased Call/S&P 500 INDEX/SPX013MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/22/2026	1	3,095,321	.6878	125,973			60,718		164,379			(62,640)		10,716		0001
Purchased Call/S&P 500 INDEX/SPXD05B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/14/2026	1	1,780,675	.6644	98,640			28,931		151,394			(49,320)		4,798		0001
Purchased Call/S&P 500 INDEX/SPXD059$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	2,346,000	6654.72	101,113			28,969		152,920			(50,141)		6,291		0001
Purchased Call/S&P 500 INDEX/SPXD057$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	1	1,563,000	6711.2	72,211			18,301		108,632			(35,809)		3,945		0001
Purchased Call/S&P 500 INDEX/SPXD05A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	3,046,000	6664.01	175,145			52,057		272,982			(87,091)		8,284		0001
Purchased Call/S&P 500 INDEX/SPX915HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	3,939,968	.6735	217,030			66,548		319,803			(107,919)		10,913		0001
Purchased Call/S&P 500 INDEX/SPXD059$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	3,014,851	.6715	102,763			27,820		145,484			(51,099)		7,851		0001
Purchased Call/S&P 500 INDEX/SPXD05A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/13/2026	1	2,515,484	.6655	98,178			28,284		143,784			(48,954)		6,746		0001
Purchased Call/S&P 500 INDEX/SPXD059$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	9,563,000	6654.72	444,680			127,401		680,799			(220,512)		25,646		0001
Purchased Call/S&P 500 INDEX/SPXD058$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	2,520,000	6740.28	39,816			10,640		55,108			(19,744)		6,529		0001
Purchased Call/S&P 500 INDEX/SPX0130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	1	4,496,000	6896.24	108,803			54,702		140,137			(53,954)		15,918		0001
Purchased Call/S&P 500 INDEX/SPX915HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2025	09/30/2026	1	1,975,859	.6675	112,776			28,587		166,741			(56,233)		4,960		0001
Purchased Call/S&P 500 INDEX/SPXB214$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	2,785,793	6890.59	48,473			16,024		64,637			(24,037)		8,020		0001
Purchased Call/S&P 500 INDEX/SPXD058$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	3,559,369	.6716	120,299			31,164		171,915			(60,316)		9,032		0001
Purchased Call/S&P 500 INDEX/SPXB215$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	1	2,219,000	6538.76	134,250			52,807		214,140			(66,573)		6,945		0001
Purchased Call/S&P 500 INDEX/SPXB214$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	11/02/2026	1	5,446,000	6840.2	70,253			23,998		93,520			(34,648)		15,935		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	12/18/2025	10/27/2026	1	6,750,000	.6850	484,190			184,901		813,020			(279,995)		19,271		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/22/2026	1	1,526,341	.6705	69,726			21,947		96,896			(34,767)		4,265		0001
Purchased Call/S&P 500 INDEX/SPXB217$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	3,316,946	6846.51	198,353			87,428		284,735			(98,362)		11,015		0001
Purchased Call/S&P 500 INDEX/SPXB212$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	10/02/2026	1	4,428,000	6715.35	202,360			52,131		304,009			(100,348)		11,236		0001
Purchased Call/S&P 500 INDEX/SPXB218$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	2,964,655	6845.5	38,541			19,591		48,823			(19,112)		10,525		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2025	10/06/2026	1	4,428,000	6740.28	110,257			29,463		156,300			(54,675)		11,472		0001
Purchased Call/S&P 500 INDEX/SPXB214$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	5,151,000	6840.2	79,325			26,662		105,927			(39,445)		14,890		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	916,192	6753.72	49,566			13,518		75,593			(24,579)		2,398		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	12/18/2025	09/18/2026	1	6,750,000	.6800	471,370			137,919		795,746			(311,379)		15,801		0001
Purchased Call/S&P 500 INDEX/SPXB216$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	11,382,000	6849.09	516,743			213,874		715,807			(256,952)		36,483		0001
Purchased Call/S&P 500 INDEX/SPXB217$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	3,474,000	6857.12	205,661			88,873		295,013			(101,985)		11,392		0001
Purchased Call/S&P 500 INDEX/SPXB215$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2025	11/05/2026	1	7,336,000	6796.29	181,199			63,395		249,371			(89,855)		21,721		0001
Purchased Call/S&P 500 INDEX/SPXB217$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/02/2026	1	1,726,968	.6826	58,860			25,249		79,228			(29,349)		5,627		0001
Purchased Call/S&P 500 INDEX/SPXB217$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	1	3,544,000	.6901	199,882			90,251		276,578			(99,119)		11,878		0001
Purchased Call/S&P 500 INDEX/SPXB215$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	2,218,000	6734.11	137,516			51,569		211,130			(68,380)		6,769		0001
Purchased Call/S&P 500 INDEX/SPXB215$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/19/2026	1	1,891,403	.6637	99,847			39,107		157,622			(49,649)		5,899		0001
Purchased Call/S&P 500 INDEX/SPXB217$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	1	1,992,000	.6901	49,402			22,306		64,084			(24,498)		6,676		0001
Purchased Call/S&P 500 INDEX/SPXB217$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	3,249,000	6846.51	80,250			35,372		106,438			(39,795)		10,789		0001
Purchased Call/S&P 500 INDEX/SPXB216$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	4,768,000	6602.99	302,768			119,425		483,149			(150,552)		14,922		0001
Purchased Call/S&P 500 INDEX/SPXB218$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	1	1,889,044	6896.24	33,058			16,620		41,964			(16,393)		6,688		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2025	10/22/2026	1	6,195,000	6699.4	154,256			48,019		217,530			(76,494)		17,311		0001
Purchased Call/S&P 500 INDEX/SPXB217$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	2,860,000	6857.12	84,084			36,335		112,506			(41,696)		9,379		0001
Purchased Call/S&P 500 INDEX/SPXB217$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	2,724,000	6857.12	169,705			73,335		245,533			(84,155)		8,933		0001
Purchased Call/S&P 500 INDEX/SPXB217$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	1	3,263,000	.6901	202,632			91,493		284,776			(100,483)		10,936		0001
Purchased Call/S&P 500 INDEX/SPXB217$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	3,406,000	6857.12	125,341			54,164		169,909			(62,155)		11,169		0001
Purchased Call/S&P 500 INDEX/SPXB218$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/24/2025	12/24/2026	1	2,147,000	6932.05	82,445			40,306		107,070			(40,884)		7,476		0001
Purchased Call/S&P 500 INDEX/SPXB214$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	1,361,968	6629.07	11,168			3,310		15,454			(5,538)		3,704		0001
Purchased Call/S&P 500 INDEX/SPXB214$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/16/2026	1	2,152,475	.6664	86,968			26,066		127,619			(43,847)		5,854		0001
Purchased Call/S&P 500 INDEX/SPXB213$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2025	10/13/2026	1	14,420,778	.6655	610,877			175,501		910,677			(303,760)		38,673		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB213S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/07/2026	1	6,211,000	6714.59	219,248			59,191		320,274			(108,723)		16,173		0001
Purchased Call/S&P 500 INDEX/SPXB213S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/15/2026	1	3,807,000	6671.06	94,794			27,681		135,328			(47,008)		10,306		0001
Purchased Call/S&P 500 INDEX/SPXB213S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2025	09/24/2026	1	5,363,480	.6638	220,374			54,612		331,489			(115,616)		13,017		0001
Purchased Call/S&P 500 INDEX/SPXB217S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	2,173,000	6857.12	85,399			36,904		116,344			(42,348)		7,126		0001
Purchased Call/S&P 500 INDEX/SPXB215SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	1	2,306,000	6538.76	135,593			53,336		214,815			(67,239)		7,217		0001
Purchased Call/S&P 500 INDEX/SPXB215SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	3,488,000	6734.11	219,046			82,142		337,348			(108,921)		10,646		0001
Purchased Call/S&P 500 INDEX/SPXB217SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	3,093,070	6857.12	69,285			29,940		91,477			(34,358)		10,143		0001
Purchased Call/S&P 500 INDEX/SPXB218SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	7,798,000	6845.5	195,730			99,496		255,518			(97,061)		27,683		0001
Purchased Call/S&P 500 INDEX/SPXB217S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	2,181,000	6857.12	73,500			31,762		99,058			(36,448)		7,152		0001
Purchased Call/S&P 500 INDEX/SPXB214SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	4,481,470	6890.59	40,781			13,481		53,608			(20,223)		12,901		0001
Purchased Call/S&P 500 INDEX/SPXB218SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	1	3,881,000	6896.24	206,857			104,000		285,909			(102,579)		13,740		0001
Purchased Call/S&P 500 INDEX/SPXB215SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	3,693,000	6734.11	166,554			62,458		243,649			(82,820)		11,271		0001
Purchased Call/S&P 500 INDEX/SPXB214SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	6,706,775	6840.2	86,517			29,079		115,319			(43,021)		19,387		0001
Purchased Call/S&P 500 INDEX/SPXB214S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	5,245,000	6629.07	130,601			38,710		187,688			(64,764)		14,265		0001
Purchased Call/S&P 500 INDEX/SPXB217SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	1	3,005,322	.6887	149,924			67,466		203,228			(74,550)		10,042		0001
Purchased Call/S&P 500 INDEX/SPXB216SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	2,680,000	6849.09	88,976			36,826		119,627			(44,244)		8,590		0001
Purchased Call/S&P 500 INDEX/SPXB213S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	3,680,253	.6716	152,300			39,564		227,876			(76,573)		9,338		0001
Purchased Call/S&P 500 INDEX/SPXB218SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	6,007,000	6909.79	215,051			103,961		280,480			(106,642)		20,856		0001
Purchased Call/S&P 500 INDEX/SPXB216SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	2,876,287	6857.12	50,910			22,000		66,659			(25,246)		9,432		0001
Purchased Call/S&P 500 INDEX/SPXB216SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/30/2026	1	3,608,000	6849.09	129,166			54,086		174,490			(63,703)		11,680		0001
Purchased Call/S&P 500 INDEX/SPXB215SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	4,275,000	6734.11	137,655			51,621		195,445			(68,449)		13,048		0001
Purchased Call/S&P 500 INDEX/SPXB216SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	4,881,000	6849.09	210,859			87,272		289,789			(104,850)		15,645		0001
Purchased Call/S&P 500 INDEX/SPXB213SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/06/2026	1	4,313,779	.6740	141,440			37,900		208,292			(70,331)		11,176		0001
Purchased Call/S&P 500 INDEX/SPXB218SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	4,410,000	6909.79	236,376			114,270		323,127			(117,217)		15,312		0001
Purchased Call/S&P 500 INDEX/SPXB217SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	2,342,604	.6850	91,793			39,522		125,711			(45,644)		7,657		0001
Purchased Call/S&P 500 INDEX/SPXB215SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/18/2025	11/18/2026	1	4,141,879	6617.32	88,222			34,025		125,248			(43,748)		12,872		0001
Purchased Call/S&P 500 INDEX/SPXB216SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/24/2026	1	3,227,000	6705.12	79,062			31,799		110,388			(39,206)		10,240		0001
Purchased Call/S&P 500 INDEX/SPXB215SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	1	4,153,000	6538.76	235,060			92,461		369,611			(116,564)		12,997		0001
Purchased Call/S&P 500 INDEX/SPXB217S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	4,241,000	6857.12	179,818			77,705		246,819			(89,170)		13,907		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB217SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2025	12/11/2026	1	11,684,000	6827.41	530,454			240,178		734,080			(263,770)		39,159		0001
Purchased Call/S&P 500 INDEX/SPXB215SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	4,122,573	6734.11	85,750			32,156		118,888			(42,639)		12,582		0001
Purchased Call/S&P 500 INDEX/SPXB216S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	147,970	6602.99	13,835			5,457		24,018			(6,880)		463		0001
Purchased Call/S&P 500 INDEX/SPX013NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	1	3,328,000	6929.94	78,541			38,505		100,394			(39,162)		11,588		0001
Purchased Call/S&P 500 INDEX/SPX013NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	1	6,010,000	6929.94	168,881			82,794		217,464			(84,208)		20,926		0001
Purchased Call/S&P 500 INDEX/SPX013MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	1	2,770,000	6932.05	82,823			40,491		105,286			(41,071)		9,645		0001
Purchased Call/S&P 500 INDEX/SPX013AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	2,156,000	6552.51	74,166			21,103		110,569			(36,578)		5,754		0001
Purchased Call/S&P 500 INDEX/SPX013AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	2,248,825	6654.72	21,814			6,250		30,531			(10,817)		6,031		0001
Purchased Call/S&P 500 INDEX/SPX0139SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	4,229,000	6552.51	63,858			17,788		91,084			(31,754)		11,123		0001
Purchased Call/S&P 500 INDEX/SPX013KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	6,025,000	6827.41	77,120			34,918		100,674			(38,348)		20,193		0001
Purchased Call/S&P 500 INDEX/SPX0138SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	4,196,246	6714.59	41,123			11,102		56,688			(20,393)		10,927		0001
Purchased Call/S&P 500 INDEX/SPX013NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/24/2026	1	1,890,810	6926	61,376			30,174		80,841			(30,858)		6,584		0001
Purchased Call/S&P 500 INDEX/SPX0139SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	3,593,000	6552.51	95,574			26,622		140,279			(47,524)		9,450		0001
Purchased Call/S&P 500 INDEX/SPX013MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	2,171,677	6909.79	43,434			20,997		54,983			(21,538)		7,540		0001
Purchased Call/S&P 500 INDEX/SPX013NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	1	3,207,000	6905.74	92,362			46,054		120,386			(45,801)		11,323		0001
Purchased Call/S&P 500 INDEX/SPX0139ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	13,420,000	6552.51	481,778			134,200		724,068			(239,565)		35,297		0001
Purchased Call/S&P 500 INDEX/SPX013LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	12/17/2026	1	6,198,448	6721	60,671			28,482		77,926			(30,169)		21,151		0001
Purchased Call/S&P 500 INDEX/SPX013AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	5,164,000	6552.51	224,634			63,915		343,551			(110,787)		13,782		0001
Purchased Call/S&P 500 INDEX/SPXF176SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	2,167,201	6506.48	107,493			78,177		153,163			(29,875)		9,233		0001
Purchased Call/S&P 500 INDEX/SPXE17YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	4,724,328	6932.3	172,910			105,747		222,445			(67,845)		18,464		0001
Purchased Call/S&P 500 INDEX/SPXF176SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	2,499,190	6506.48	108,465			78,884		152,591			(30,146)		10,647		0001
Purchased Call/S&P 500 INDEX/SPX9150SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/18/2027	1	8,509,000	6624.7	468,846			335,812		656,134			(133,589)		35,977		0001
Purchased Call/S&P 500 INDEX/SPX915NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/25/2027	1	2,600,880	6946	126,162			83,758		165,072			(42,978)		10,545		0001
Purchased Call/S&P 500 INDEX/SPX9150SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/18/2027	1	2,833,000	6624.7	159,498			114,241		223,428			(45,446)		11,978		0001
Purchased Call/S&P 500 INDEX/SPX915NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	03/01/2027	1	2,622,000	6878.88	145,521			97,415		192,654			(48,771)		10,719		0001
Purchased Call/S&P 500 INDEX/SPX9150SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/18/2027	1	7,504,000	6624.7	317,419			227,353		428,738			(90,443)		31,728		0001
Purchased Call/S&P 500 INDEX/SPX9150S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2026	03/17/2027	1	7,611,000	6716.09	419,366			299,217		573,312			(120,640)		32,118		0001
Purchased Call/S&P 500 INDEX/SPXE17WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	4,544,972	6913.35	193,616			109,948		254,973			(84,342)		17,072		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF177S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	32,519	6506.48		2,263		1,646		3,423			(629)		139		0001
Purchased Call/S&P 500 INDEX/SPXD05RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	2,793,000	6977.27		160,877		86,421		217,002			(74,488)		10,233		0001
Purchased Call/S&P 500 INDEX/SPXD05RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	3,825,000	6977.27		48,960		26,301		60,641			(22,669)		14,015		0001
Purchased Call/S&P 500 INDEX/SPXB219S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	1	3,097,000	6963.74		148,037		79,932		194,527			(68,137)		11,376		0001
Purchased Call/S&P 500 INDEX/SPXB219SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	1	3,169,000	6963.74		132,147		71,352		171,343			(60,824)		11,641		0001
Purchased Call/S&P 500 INDEX/SPXB219SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	1	3,076,000	6963.74		120,887		65,272		155,965			(55,641)		11,299		0001
Purchased Call/S&P 500 INDEX/SPX9150S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2026	03/04/2027	1	3,344,000	6869.5		187,933		127,359		248,297			(60,756)		13,754		0001
Purchased Call/S&P 500 INDEX/SPX915NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/26/2027	1	1,922,000	6908.86		117,434		78,073		157,888			(39,895)		7,809		0001
Purchased Call/S&P 500 INDEX/SPXF173SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/04/2027	1	11,961,000	6869.5		550,206		372,867		717,827			(177,875)		49,197		0001
Purchased Call/S&P 500 INDEX/SPX915NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	02/26/2027	1	4,189,000	6878.88		247,151		164,767		331,124			(83,515)		17,019		0001
Purchased Call/S&P 500 INDEX/SPX915NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/25/2026	02/25/2027	1	3,879,000	6946.13		209,854		138,168		271,079			(71,868)		15,727		0001
Purchased Call/S&P 500 INDEX/SPX915NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2026	02/24/2027	1	2,869,000	6890.07		159,516		104,587		211,020			(55,066)		11,608		0001
Purchased Call/S&P 500 INDEX/SPX915MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2026	02/12/2027	1	2,328,000	6836.17		143,638		90,424		200,097			(54,061)		9,180		0001
Purchased Call/S&P 500 INDEX/SPXF174SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/05/2027	1	1,680,641	.6831		83,017		57,277		111,557			(25,828)		6,927		0001
Purchased Call/S&P 500 INDEX/SPX9150SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/18/2027	1	9,550,000	6624.7		439,300		314,650		598,721			(125,170)		40,378		0001
Purchased Call/S&P 500 INDEX/SPX915MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2026	02/18/2027	1	5,570,000	6881.31		233,940		149,515		300,524			(84,603)		22,251		0001
Purchased Call/S&P 500 INDEX/SPX915MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2026	02/10/2027	1	3,015,000	6941.81		165,524		102,141		217,875			(63,488)		11,836		0001
Purchased Call/S&P 500 INDEX/SPXF174SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/09/2027	1	3,941,674	.6796		158,723		110,054		206,529			(48,838)		16,376		0001
Purchased Call/S&P 500 INDEX/SPXF174SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/09/2027	1	4,023,226	.6796		205,092		142,205		272,761			(63,105)		16,715		0001
Purchased Call/S&P 500 INDEX/SPXF174SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2026	03/11/2027	1	5,225,000	6775.8		193,325		134,742		254,724			(58,792)		21,793		0001
Purchased Call/S&P 500 INDEX/SPXF174SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/12/2027	1	5,666,000	6672.62		238,539		167,836		325,359			(71,888)		23,679		0001
Purchased Call/S&P 500 INDEX/SPXF174SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	6,503,000	6632.19		81,938		57,812		107,423			(24,536)		27,177		0001
Purchased Call/S&P 500 INDEX/SPXF174SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/09/2027	1	2,772,000	6795.99		141,926		98,136		190,847			(43,939)		11,516		0001
Purchased Call/S&P 500 INDEX/SPX915LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	2,089,601	.6942		82,209		45,341		103,345			(37,265)		7,715		0001
Purchased Call/S&P 500 INDEX/SPX915NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/19/2027	1	2,552,000	6861.89		153,375		98,993		208,656			(55,047)		10,217		0001
Purchased Call/S&P 500 INDEX/SPXF173SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	2,357,000	6740.02		83,202		57,086		110,074			(26,515)		9,714		0001
Purchased Call/S&P 500 INDEX/SPXF173SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/03/2027	1	1,649,624	.6817		80,233		54,908		110,457			(25,710)		6,771		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF174$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	1,797,425	.6831		86,467		59,326		119,309			(27,556)		7,408		0001
Purchased Call/S&P 500 INDEX/SPXF173$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/04/2027	1	1,559,377	.6870		53,783		36,854		72,791			(17,187)		6,414		0001
Purchased Call/S&P 500 INDEX/SPXF174$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/09/2027	1	5,759,923	.6796		246,323		170,793		322,007			(75,792)		23,930		0001
Purchased Call/S&P 500 INDEX/SPXF174$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/12/2027	1	2,998,000	6672.62		118,721		83,532		160,888			(35,779)		12,529		0001
Purchased Call/S&P 500 INDEX/SPXB21D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	3,375,000	6368.85		71,888		53,465		101,576			(18,814)		14,460		0001
Purchased Call/S&P 500 INDEX/SPXB21C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	1	3,093,000	6699.38		39,281		27,919		50,507			(11,408)		13,027		0001
Purchased Call/S&P 500 INDEX/SPXB21A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2026	02/04/2027	1	877,108	.6883		44,552		27,205		57,044			(17,374)		3,397		0001
Purchased Call/S&P 500 INDEX/SPXB21C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2026	03/10/2027	1	3,222,000	6781.48		156,267		108,483		209,365			(47,950)		13,412		0001
Purchased Call/S&P 500 INDEX/SPXB21A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	80,109	6932.3		5,215		3,189		7,192			(2,046)		313		0001
Purchased Call/S&P 500 INDEX/SPXB21C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2026	03/10/2027	1	3,841,000	6781.48		127,521		88,527		165,997			(39,130)		15,989		0001
Purchased Call/S&P 500 INDEX/SPXB21A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2026	02/09/2027	1	3,459,556	.6965		142,911		88,036		183,653			(54,966)		13,551		0001
Purchased Call/S&P 500 INDEX/SPXB21C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/12/2027	1	3,797,000	6672.62		126,060		88,696		169,276			(37,991)		15,868		0001
Purchased Call/S&P 500 INDEX/SPXB21C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2026	03/10/2027	1	3,723,000	6781.48		209,977		145,769		286,303			(64,431)		15,498		0001
Purchased Call/S&P 500 INDEX/SPX915M$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	4,508,000	6939.03		268,677		158,221		357,795			(111,457)		17,219		0001
Purchased Call/S&P 500 INDEX/SPX915L$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/26/2027	1	3,358,000	6950.23		177,638		102,277		232,553			(75,435)		12,735		0001
Purchased Call/S&P 500 INDEX/SPXB21C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/11/2026	03/11/2027	1	3,245,000	6775.8		70,417		49,078		90,664			(21,414)		13,535		0001
Purchased Call/S&P 500 INDEX/SPXB21B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	6,600,000	6869.5		245,520		166,385		315,542			(79,374)		27,147		0001
Purchased Call/S&P 500 INDEX/SPX9150$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/17/2027	1	4,688,802	.6716		227,888		163,047		319,728			(65,111)		19,787		0001
Purchased Call/S&P 500 INDEX/SPXF176$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	5,223,000	6506.48		139,454		101,104		190,561			(39,078)		22,126		0001
Purchased Call/S&P 500 INDEX/SPXF176$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	2,884,000	6506.48		104,112		75,718		144,411			(28,936)		12,287		0001
Purchased Call/S&P 500 INDEX/SPXF177$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	2,712,000	6506.48		140,753		102,046		202,090			(39,442)		11,489		0001
Purchased Call/S&P 500 INDEX/SPXB219$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/12/2027	1	5,114,339	.6977		165,438		89,117		213,115			(76,356)		18,739		0001
Purchased Call/S&P 500 INDEX/SPXF173$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/04/2027	1	5,067,000	6869.5		220,921		149,715		286,676			(71,421)		20,841		0001
Purchased Call/S&P 500 INDEX/SPXB21A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	254,602	6932.3		22,252		13,609		33,170			(8,731)		995		0001
Purchased Call/S&P 500 INDEX/SPXB21A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/02/2026	02/02/2027	1	4,209,000	6976.44		201,611		119,967		260,636			(81,749)		16,227		0001
Purchased Call/S&P 500 INDEX/SPXE17X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	02/04/2027	1	5,999,000	6882.72		325,146		195,267		441,202			(130,058)		23,234		0001
Purchased Call/S&P 500 INDEX/SPXE17X$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/05/2027	1	4,098,000	6798.4		175,804		106,651		239,770			(69,840)		15,908		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	08/21/2026	1	3,405,000	.7000		136,570		38,060		288,723			(98,183)		6,426		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF177$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2026	03/24/2027	1	8,186,341	6556.37		199,747		146,371		269,281			(53,631)		35,008		0001
Purchased Call/S&P 500 INDEX/SPXF177$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	4,399,000	6591.9		174,640		128,454		238,619			(46,411)		18,847		0001
Purchased Call/S&P 500 INDEX/SPXF176$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	7,778,000	6506.48		317,342		230,073		444,894			(88,926)		32,949		0001
Purchased Call/S&P 500 INDEX/SPXF177$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	11,113,000	6506.48		615,660		446,354		890,696			(172,520)		47,077		0001
Purchased Call/S&P 500 INDEX/SPXF178$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,172,000	6477.16		75,803		56,220		105,640			(19,992)		9,306		0001
Purchased Call/S&P 500 INDEX/SPXE17XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	12,327,000	6939.03		560,879		330,295		732,384			(232,672)		47,084		0001
Purchased Call/S&P 500 INDEX/SPXE17XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/05/2027	1	6,989,000	6798.4		256,496		155,603		344,928			(101,896)		27,130		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/17/2027	1	3,525,000	6843.22		195,638		124,497		268,787			(71,287)		14,052		0001
Purchased Call/S&P 500 INDEX/SPXF178$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	1	4,215,000	6368.85		118,863		88,738		168,621			(30,768)		18,193		0001
Purchased Call/S&P 500 INDEX/SPXE17YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/03/2027	1	2,732,535	.6918		119,148		72,020		168,455			(47,593)		10,559		0001
Purchased Call/S&P 500 INDEX/SPXE17YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	6,317,000	6832.76		233,097		146,333		307,802			(88,130)		24,908		0001
Purchased Call/S&P 500 INDEX/SPXF179$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	2,337,000	6528.52		60,996		45,873		83,641			(15,207)		10,124		0001
Purchased Call/S&P 500 INDEX/SPX915L$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	6,095,000	6940.01		376,671		207,746		508,882			(170,744)		22,502		0001
Purchased Call/S&P 500 INDEX/SPXB21C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	1	1,821,000	6699.38		61,550		43,746		82,008			(17,875)		7,670		0001
Purchased Call/S&P 500 INDEX/SPXB21C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	2,390,627	6740.02		131,963		90,883		182,358			(41,710)		9,912		0001
Purchased Call/S&P 500 INDEX/SPXF179$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/30/2027	1	1,924,000	6343.72		104,858		78,571		158,355			(26,430)		8,320		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	4,090,000	6836.17		237,220		150,305		331,045			(88,313)		16,269		0001
Purchased Call/S&P 500 INDEX/SPXF179$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	1	2,800,000	6368.85		164,360		122,704		247,895			(42,546)		12,086		0001
Purchased Call/S&P 500 INDEX/SPXF179$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/19/2027	1	1,808,801	.6506		91,376		67,946		131,462			(23,556)		7,662		0001
Purchased Call/S&P 500 INDEX/SPXF170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	4,722,000	6861.89		175,658		113,375		215,743			(63,045)		18,904		0001
Purchased Call/S&P 500 INDEX/SPXF170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	3,608,000	6861.89		143,238		92,450		177,788			(51,409)		14,444		0001
Purchased Call/S&P 500 INDEX/SPXF172$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	3,132,000	6908.86		90,828		60,384		114,506			(30,857)		12,725		0001
Purchased Call/S&P 500 INDEX/SPXF172$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	03/01/2027	1	4,494,000	6878.88		166,278		111,310		214,570			(55,728)		18,372		0001
Purchased Call/S&P 500 INDEX/SPXF173$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/03/2027	1	10,473,000	6816.63		444,055		299,707		583,524			(144,774)		42,989		0001
Purchased Call/S&P 500 INDEX/SPXF179$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/30/2027	1	2,042,678	.6344		69,777		52,429		93,535			(17,444)		8,833		0001
Purchased Call/S&P 500 INDEX/SPXE17YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	4,061,000	6832.76		96,652		60,676		124,526			(36,542)		16,013		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	3,444,000	6832.76		197,341		123,886		273,970			(74,611)		13,580		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	2,508,000	6836.17		141,200		89,466		195,912			(52,566)		9,976		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	3,299,000	6861.89		109,527		70,692		132,689			(39,310)		13,207		0001
Purchased Call/S&P 500 INDEX/SPX915NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2026	02/19/2027	1	2,451,226	.6910		121,169		78,861		159,311			(42,409)		9,813		0001
Purchased Call/S&P 500 INDEX/SPX915NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/18/2027	1	5,085,378	.6881		250,186		161,231		333,997			(90,039)		20,315		0001
Purchased Call/S&P 500 INDEX/SPXD05XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	3,171,000	6964.82		179,479		110,258		238,753			(69,333)		12,421		0001
Purchased Call/S&P 500 INDEX/SPXD05XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/03/2027	1	1,743,476	.6918		73,879		44,782		96,955			(29,388)		6,737		0001
Purchased Call/S&P 500 INDEX/SPXF170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/18/2027	1	1,472,600	.6881		48,092		30,993		62,663			(17,308)		5,883		0001
Purchased Call/S&P 500 INDEX/SPX915NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/18/2027	1	3,605,545	.6871		150,883		97,236		195,861			(54,301)		14,404		0001
Purchased Call/S&P 500 INDEX/SPXD05XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	2,134,761	.6798		113,436		69,007		146,171			(44,876)		8,287		0001
Purchased Call/S&P 500 INDEX/SPXD05V8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	3,481,807	6917.81		51,879		31,013		64,979			(20,894)		13,454		0001
Purchased Call/S&P 500 INDEX/SPXB21BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	1,996,633	6869.5		32,944		22,326		41,037			(10,651)		8,212		0001
Purchased Call/S&P 500 INDEX/SPXF176S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2026	03/19/2027	1	3,124,000	6606.49		102,780		74,309		139,130			(29,004)		13,234		0001
Purchased Call/S&P 500 INDEX/SPXF176SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	3,153,000	6506.48		93,014		67,435		127,766			(26,064)		13,357		0001
Purchased Call/S&P 500 INDEX/SPXE17XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	02/01/2027	1	9,525,000	6939.03		433,388		256,690		565,509			(178,315)		36,637		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	1,989,325	.6836		92,000		58,078		122,342			(33,989)		7,844		0001
Purchased Call/S&P 500 INDEX/SPXD05ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	1,659,112	.6833		84,180		53,141		113,001			(31,100)		6,542		0001
Purchased Call/S&P 500 INDEX/SPXF177SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	6,908,000	6506.48		390,302		282,969		566,518			(109,370)		29,264		0001
Purchased Call/S&P 500 INDEX/SPXF179S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	1	2,931,000	6368.85		160,912		120,130		240,351			(41,653)		12,651		0001
Purchased Call/S&P 500 INDEX/SPXE17ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/12/2027	1	4,786,000	6836.17		72,747		45,796		92,461			(27,380)		18,872		0001
Purchased Call/S&P 500 INDEX/SPXD05WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	3,241,000	6932.3		198,673		120,860		270,634			(78,596)		12,581		0001
Purchased Call/S&P 500 INDEX/SPXD05V8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	3,239,000	6917.81		119,519		71,448		154,539			(48,135)		12,516		0001
Purchased Call/S&P 500 INDEX/SPX915NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/25/2026	02/25/2027	1	3,710,000	6946.13		211,841		139,477		276,776			(72,548)		15,042		0001
Purchased Call/S&P 500 INDEX/SPX915MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2026	02/03/2027	1	6,689,000	6917.81		361,875		216,327		476,555			(145,741)		25,847		0001
Purchased Call/S&P 500 INDEX/SPX915LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	16,184,000	6939.03		773,595		455,562		994,173			(320,914)		61,816		0001
Purchased Call/S&P 500 INDEX/SPX915LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/26/2027	1	3,114,000	6950.23		175,941		101,299		232,920			(74,715)		11,810		0001
Purchased Call/S&P 500 INDEX/SPX915LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/26/2027	1	9,252,000	6950.23		439,470		253,028		566,369			(186,624)		35,089		0001
Purchased Call/S&P 500 INDEX/SPXB21DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/16/2027	1	1,802,133	.6699		69,660		50,343		102,538			(19,682)		7,590		0001
Purchased Call/S&P 500 INDEX/SPXD05WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	5,451,000	6932.3		324,880		197,635		440,298			(128,524)		21,160		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE051$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	1	4,985,000	6881.62		120,637		81,089		151,683			(39,661)		20,421		0001
Purchased Call/S&P 500 INDEX/SPXE050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/19/2027	1	1,686,268	6910		70,670		45,994		92,711			(24,734)		6,751		0001
Purchased Call/S&P 500 INDEX/SPXE054$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	1	5,221,996	6581		221,250		161,965		304,888			(59,567)		22,290		0001
Purchased Call/S&P 500 INDEX/SPXE053$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2027	1	3,751,000	6632.19		202,179		143,140		286,456			(60,048)		15,768		0001
Purchased Call/S&P 500 INDEX/SPXE053$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	1	6,016,000	6632.19		337,498		238,123		481,386			(101,064)		25,142		0001
Purchased Call/S&P 500 INDEX/SPXD05V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2026	01/29/2027	1	2,254,199	6974		111,893		66,076		144,698			(45,873)		8,610		0001
Purchased Call/S&P 500 INDEX/SPXB21C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/12/2027	1	2,913,524	6672.62		36,710		25,829		47,868			(11,063)		12,176		0001
Purchased Call/S&P 500 INDEX/SPXE054$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/19/2027	1	1,315,440	6506		57,998		42,283		78,711			(15,788)		5,572		0001
Purchased Call/S&P 500 INDEX/SPXE053$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	1	5,327,000	6632.19		281,266		198,449		397,604			(84,225)		22,263		0001
Purchased Call/S&P 500 INDEX/SPXF173$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/04/2027	1	5,960,000	6869.5		322,436		218,510		430,193			(104,240)		24,514		0001
Purchased Call/S&P 500 INDEX/SPXF174$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/12/2027	1	3,434,000	6672.62		126,715		89,157		171,260			(38,188)		14,351		0001
Purchased Call/S&P 500 INDEX/SPXE054$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/30/2026	03/25/2027	1	3,522,903	6369		177,610		132,463		271,229			(45,389)		15,094		0001
Purchased Call/S&P 500 INDEX/SPXE054$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/18/2027	1	1,662,210	6622		53,307		38,823		73,064			(14,552)		7,028		0001
Purchased Call/S&P 500 INDEX/SPXE051$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	3,262,274	6879		161,680		108,087		214,086			(53,744)		13,254		0001
Purchased Call/S&P 500 INDEX/SPXF175$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	3,450,722	6632.19		72,120		51,060		96,044			(21,420)		14,506		0001
Purchased Call/S&P 500 INDEX/SPXF176$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	4,447,000	6506.48		195,223		141,537		275,163			(54,705)		18,838		0001
Purchased Call/S&P 500 INDEX/SPXF176$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	4,054,000	6506.48		98,918		71,715		134,747			(27,719)		17,173		0001
Purchased Call/S&P 500 INDEX/SPXF175$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	4,434,000	6632.19		108,190		76,334		144,792			(32,397)		18,531		0001
Purchased Call/S&P 500 INDEX/SPXF175$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	3,229,000	6632.19		147,565		104,475		205,067			(43,827)		13,574		0001
Purchased Call/S&P 500 INDEX/SPXF176$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	10,719,000	6506.48		451,270		327,171		634,061			(126,455)		45,408		0001
Purchased Call/S&P 500 INDEX/SPX915M$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2026	02/12/2027	1	8,447,000	6836.17		491,615		309,485		674,795			(185,031)		33,307		0001
Purchased Call/S&P 500 INDEX/SPXE053$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	2,828,000	6624.7		93,324		66,844		125,651			(26,591)		11,957		0001
Purchased Call/S&P 500 INDEX/SPX915L$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2026	01/22/2027	1	124,055	6913.35		10,594		6,016		15,941			(4,615)		466		0001
Purchased Call/S&P 500 INDEX/SPXE053$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	5,394,000	6624.7		133,771		95,814		178,091			(38,116)		22,806		0001
Purchased Call/S&P 500 INDEX/SPXF174$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/05/2027	1	2,981,031	6740		129,427		89,297		167,024			(40,266)		12,286		0001
Purchased Call/S&P 500 INDEX/SPXF174$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/05/2027	1	2,911,689	6740		153,066		105,607		200,809			(47,621)		12,000		0001
Purchased Call/S&P 500 INDEX/SPXE051$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	1	2,651,000	6881.62		69,456		46,687		87,630			(22,835)		10,860		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/02/2026	03/02/2027	1	3,168,075	6881.62		54,174		36,415		67,422			(17,811)		12,978		0001
Purchased Call/S&P 500 INDEX/SPXF176$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	6,464,000	6506.48		238,522		172,928		331,577			(66,838)		27,383		0001
Purchased Call/S&P 500 INDEX/SPXF177$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	274,934	6506.48		17,431		12,677		25,842			(4,845)		1,171		0001
Purchased Call/S&P 500 INDEX/SPXE17X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2026	01/29/2027	1	6,809,000	6969.01		392,198		230,322		518,165			(163,326)		26,007		0001
Purchased Call/S&P 500 INDEX/SPXE17X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	02/03/2027	1	1,879,323	.6918		92,849		55,658		124,840			(37,242)		7,262		0001
Purchased Call/S&P 500 INDEX/SPXE17X$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/05/2027	1	4,754,000	6798.4		256,716		155,736		360,548			(101,983)		18,454		0001
Purchased Call/S&P 500 INDEX/SPXF178$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,926,000	6477.16		162,686		120,658		235,353			(42,906)		12,536		0001
Purchased Call/S&P 500 INDEX/SPXF178$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	7,318,000	6368.85		409,076		304,243		614,624			(107,059)		31,353		0001
Purchased Call/S&P 500 INDEX/SPXF179$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	1	3,103,000	6368.85		153,599		114,670		226,637			(39,760)		13,393		0001
Purchased Call/S&P 500 INDEX/SPX915M$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2026	02/18/2027	1	6,402,000	6881.31		347,629		222,176		462,800			(125,718)		25,575		0001
Purchased Call/S&P 500 INDEX/SPX915M$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2026	02/09/2027	1	5,917,608	.6965		289,805		178,526		373,766			(111,463)		23,179		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	1,577,015	6932.3		95,252		58,253		129,482			(37,374)		6,163		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	2,069,000	6832.76		59,794		37,537		77,683			(22,607)		8,158		0001
Purchased Call/S&P 500 INDEX/SPXE172$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/12/2027	1	4,883,200	6836.17		96,199		60,560		123,110			(36,207)		19,255		0001
Purchased Call/S&P 500 INDEX/SPXF176$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	5,311,000	6506.48		216,689		157,592		303,566			(60,224)		22,627		0001
Purchased Call/S&P 500 INDEX/SPXF172$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	03/01/2027	1	3,211,176	6878.88		50,737		33,964		63,437			(17,004)		13,128		0001
Purchased Call/S&P 500 INDEX/SPXE052$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/11/2026	03/11/2027	1	5,793,000	6775.8		319,194		222,469		435,891			(97,070)		24,163		0001
Purchased Call/S&P 500 INDEX/SPXF172$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/26/2027	1	2,971,000	6878.88		77,543		51,695		98,405			(26,203)		12,071		0001
Purchased Call/S&P 500 INDEX/SPXF172$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/25/2026	02/25/2027	1	2,060,000	6946.13		62,624		41,232		78,274			(21,447)		8,352		0001
Purchased Call/S&P 500 INDEX/SPXE052$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/11/2026	03/09/2027	1	1,584,531	.6796		77,809		54,100		107,111			(23,793)		6,583		0001
Purchased Call/S&P 500 INDEX/SPXE052$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/11/2026	03/09/2027	1	1,632,748	.6796		68,239		47,446		92,332			(20,866)		6,783		0001
Purchased Call/S&P 500 INDEX/SPXE051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/09/2026	03/09/2027	1	1,898,000	6795.99		40,617		28,085		52,116			(12,575)		7,885		0001
Purchased Call/S&P 500 INDEX/SPXB21D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	2,321,428	.6632		121,920		86,261		163,713			(35,799)		9,702		0001
Purchased Call/S&P 500 INDEX/SPXE054$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/24/2026	03/23/2027	1	5,427,380	.6581		273,959		200,550		383,411			(73,758)		23,166		0001
Purchased Call/S&P 500 INDEX/SPXE052$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/11/2026	03/10/2027	1	1,982,454	.6781		98,765		68,753		135,337			(30,118)		8,253		0001
Purchased Call/S&P 500 INDEX/SPXB21D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2027	1	79,928	6506.48		8,121		5,906		16,064			(2,257)		341		0001
Purchased Call/S&P 500 INDEX/SPXB21C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	1	2,350,000	6699.38		39,010		27,726		50,646			(11,329)		9,898		0001
Purchased Call/S&P 500 INDEX/SPXB21C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	289,101	6740.02		19,312		13,300		27,691			(6,104)		1,199		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF171SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/24/2026	02/24/2027	1	2,023,000	6890.07		42,888		28,119		53,925			(14,805)		8,185		0001
Purchased Call/S&P 500 INDEX/SPXF171S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	2,490,281	6909.51		41,090		26,714		50,941			(14,555)		10,033		0001
Purchased Call/S&P 500 INDEX/SPXE052SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/10/2027	1	3,207,640	.6781		133,022		92,601		178,898			(40,564)		13,353		0001
Purchased Call/S&P 500 INDEX/SPXE053SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	4,247,000	6624.7		184,745		132,324		253,793			(52,640)		17,957		0001
Purchased Call/S&P 500 INDEX/SPXE053SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2026	03/17/2027	1	6,387,000	6716.09		210,771		150,385		278,818			(60,633)		26,953		0001
Purchased Call/S&P 500 INDEX/SPXE053S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/16/2026	03/15/2027	1	2,745,727	.6632		114,897		81,571		151,636			(33,459)		11,542		0001
Purchased Call/S&P 500 INDEX/SPXB21DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	4,712,000	6368.85		112,617		83,757		159,489			(29,473)		20,188		0001
Purchased Call/S&P 500 INDEX/SPXE053SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	2,405,650	6624.7		41,377		29,637		54,344			(11,790)		10,171		0001
Purchased Call/S&P 500 INDEX/SPX915MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	3,157,000	6939.03		167,637		98,719		218,547			(69,542)		12,058		0001
Purchased Call/S&P 500 INDEX/SPXE053SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2026	03/17/2027	1	2,209,594	.6716		84,977		60,799		117,165			(24,279)		9,324		0001
Purchased Call/S&P 500 INDEX/SPXF176SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	2,964,000	6506.48		149,089		108,090		213,005			(41,778)		12,556		0001
Purchased Call/S&P 500 INDEX/SPXB21BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2026	02/26/2027	1	6,464,000	6878.88		159,661		106,441		202,187			(53,951)		26,262		0001
Purchased Call/S&P 500 INDEX/SPXE053SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	3,914,000	6624.7		155,386		111,296		211,635			(44,274)		16,549		0001
Purchased Call/S&P 500 INDEX/SPXE052S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/05/2027	1	4,495,593	.6740		171,239		117,816		230,763			(53,601)		18,528		0001
Purchased Call/S&P 500 INDEX/SPXE051S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	02/24/2027	1	2,060,131	.6890		86,052		57,368		112,601			(28,764)		8,335		0001
Purchased Call/S&P 500 INDEX/SPXE17YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/05/2027	1	3,701,000	6932.3		189,121		115,049		250,850			(74,817)		14,367		0001
Purchased Call/S&P 500 INDEX/SPXE17XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	02/03/2027	1	2,326,533	.6918		92,028		55,166		120,897			(36,912)		8,990		0001
Purchased Call/S&P 500 INDEX/SPXE052SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	3,974,000	6775.8		172,869		120,484		230,011			(52,571)		16,576		0001
Purchased Call/S&P 500 INDEX/SPXF176SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	2,825,000	6506.48		77,123		56,089		105,279			(21,435)		12,036		0001
Purchased Call/S&P 500 INDEX/SPXF171S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	4,311,000	6909.51		252,194		163,225		338,133			(90,069)		17,259		0001
Purchased Call/S&P 500 INDEX/SPXE054S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2026	03/24/2027	1	3,704,000	6556.37		135,937		99,612		186,545			(36,498)		15,840		0001
Purchased Call/S&P 500 INDEX/SPXB21DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2026	03/30/2027	1	1,879,059	6343.72		36,642		27,456		51,935			(9,236)		8,125		0001
Purchased Call/S&P 500 INDEX/SPXB21BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2026	03/01/2027	1	10,284,000	6878.88		469,979		314,614		617,041			(157,513)		42,042		0001
Purchased Call/S&P 500 INDEX/SPXE052SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	7,470,000	6775.8		342,873		238,972		458,999			(104,271)		31,157		0001
Purchased Call/S&P 500 INDEX/SPXE17XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	11,177,198	6913.35		507,445		288,161		672,331			(221,051)		41,985		0001
Purchased Call/S&P 500 INDEX/SPXE17WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	3,574,657	6913.35		71,136		40,396		89,531			(30,988)		13,427		0001
Purchased Call/S&P 500 INDEX/SPXE052SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	7,368,000	6775.8		310,930		216,709		413,188			(94,557)		30,732		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	1	2,603,000	6881.62		125,465		84,334		164,576			(41,249)		10,663		0001
Purchased Call/S&P 500 INDEX/SPXF170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	2,392,000	6861.89		72,717		46,934		95,680			(26,098)		9,576		0001
Purchased Call/S&P 500 INDEX/SPXD05XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	2,099,000	6964.82		70,736		43,455		89,591			(27,326)		8,222		0001
Purchased Call/S&P 500 INDEX/SPXE051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/09/2027	1	4,365,000	6795.99		107,379		74,248		138,385			(33,243)		18,135		0001
Purchased Call/S&P 500 INDEX/SPXE051SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	2,263,152	6879		92,380		61,758		120,058			(30,708)		9,195		0001
Purchased Call/S&P 500 INDEX/SPXE051SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	2,104,937	6879		68,535		45,817		87,785			(22,782)		8,552		0001
Purchased Call/S&P 500 INDEX/SPXE050SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/19/2027	1	864,334	6910		41,287		26,796		57,331			(14,525)		3,460		0001
Purchased Call/S&P 500 INDEX/SPXE17VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	3,328,860	6926.6		44,940		24,389		56,121			(20,561)		12,259		0001
Purchased Call/S&P 500 INDEX/SPXB21DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/29/2027	1	3,579,111	6368.85		72,298		53,975		101,660			(18,715)		15,448		0001
Purchased Call/S&P 500 INDEX/SPXE052SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	3,970,000	6775.8		136,568		95,184		178,894			(41,532)		16,559		0001
Purchased Call/S&P 500 INDEX/SPXE051SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	03/01/2027	1	118,134	6879		6,430		4,316		8,617			(2,120)		483		0001
Purchased Call/S&P 500 INDEX/SPXE17XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/22/2027	1	2,422,000	6915.61		40,690		23,170		51,237			(17,662)		9,098		0001
Purchased Call/S&P 500 INDEX/SPXE052S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/05/2027	1	1,463,939	6740		73,199		50,362		101,144			(22,913)		6,034		0001
Purchased Call/S&P 500 INDEX/SPXB21BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	8,548,000	6869.5		350,468		237,507		454,149			(113,302)		35,159		0001
Purchased Call/S&P 500 INDEX/SPXE053SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	3,584,000	6624.7		77,414		55,448		102,596			(22,058)		15,153		0001
Purchased Call/S&P 500 INDEX/SPXE17YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/05/2027	1	4,090,000	6798.4		224,950		136,466		316,946			(89,364)		15,877		0001
Purchased Call/S&P 500 INDEX/SPXE052SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	13,780,000	6775.8		563,602		392,814		747,811			(171,397)		57,476		0001
Purchased Call/S&P 500 INDEX/SPXE051SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	2,902,887	6879		114,881		76,801		148,951			(38,188)		11,794		0001
Purchased Call/S&P 500 INDEX/SPXE17WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	4,021,000	6913.35		220,351		125,130		299,303			(95,988)		15,104		0001
Purchased Call/S&P 500 INDEX/SPXE17WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	2,577,398	6875.62		38,661		21,727		48,968			(16,947)		9,658		0001
Purchased Call/S&P 500 INDEX/SPXE051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	3,574,139	6879		150,533		100,635		196,134			(50,039)		14,521		0001
Purchased Call/S&P 500 INDEX/SPXE050SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/19/2027	1	3,392,569	6910		127,989		83,300		166,421			(44,796)		13,582		0001
Purchased Call/S&P 500 INDEX/SPXB21ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/02/2026	02/02/2027	1	3,172,000	6976.44		98,015		58,323		122,858			(39,743)		12,229		0001
Purchased Call/S&P 500 INDEX/SPXE17WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/20/2027	1	2,887,000	6796.86		36,954		20,666		47,650			(16,300)		10,792		0001
Purchased Call/S&P 500 INDEX/SPXE17USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/07/2027	1	1,349,581	6921		43,832		23,134		57,421			(20,832)		4,881		0001
Purchased Call/S&P 500 INDEX/SPXB21ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/02/2026	02/02/2027	1	4,994,000	6976.44		183,280		109,059		231,914			(74,316)		19,253		0001
Purchased Call/S&P 500 INDEX/SPXE17USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	5,457,000	6921.46		283,218		149,847		385,848			(134,238)		19,789		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05W8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	2,821,000	6932.3		85,476		52,275		108,516			(33,538)		11,025		0001
Purchased Call/S&P 500 INDEX/SPXF173S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/02/2027	1	4,514,343	6882		218,054		146,976		297,623			(71,287)		18,493		0001
Purchased Call/S&P 500 INDEX/SPXF173ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/02/2027	1	1,734,168	6882		54,074		36,958		73,025			(17,376)		7,104		0001
Purchased Call/S&P 500 INDEX/SPXF173SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	1,483,905	6831		60,590		41,572		82,064			(19,309)		6,116		0001
Purchased Call/S&P 500 INDEX/SPXB21BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2026	02/25/2027	1	2,232,424	6946		91,940		61,038		119,982			(31,320)		9,051		0001
Purchased Call/S&P 500 INDEX/SPXE17US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/06/2027	1	2,434,710	6945		118,748		61,998		160,046			(56,764)		8,783		0001
Purchased Call/S&P 500 INDEX/SPXE17TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	3,068,000	6920.93		160,763		84,146		220,626			(76,638)		11,097		0001
Purchased Call/S&P 500 INDEX/SPXE17W8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/20/2027	1	2,238,000	6796.86		34,241		19,149		44,203			(15,104)		8,366		0001
Purchased Call/S&P 500 INDEX/SPXE17V8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	5,882,000	6926.6		145,874		79,166		185,436			(66,742)		21,661		0001
Purchased Call/S&P 500 INDEX/SPXB21BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2026	02/25/2027	1	1,674,017	6946		54,319		36,062		69,630			(18,504)		6,787		0001
Purchased Call/S&P 500 INDEX/SPXB21AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2026	01/27/2027	1	2,602,148	6978.6		49,181		28,452		60,799			(20,750)		9,892		0001
Purchased Call/S&P 500 INDEX/SPXE17U8G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	3,804,000	6921.46		130,477		69,034		171,119			(61,843)		13,795		0001
Purchased Call/S&P 500 INDEX/SPXE052S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/05/2027	1	1,420,209	6740		59,132		40,684		80,231			(18,510)		5,853		0001
Purchased Call/S&P 500 INDEX/SPXF175S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	4,924,000	6632.19		247,677		174,750		347,595			(74,167)		20,578		0001
Purchased Call/S&P 500 INDEX/SPXE17VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/11/2027	1	2,333,000	6966.28		136,247		72,815		185,877			(63,854)		8,526		0001
Purchased Call/S&P 500 INDEX/SPXF173S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/26/2027	1	3,927,978	6909		162,000		108,000		215,819			(54,742)		15,959		0001
Purchased Call/S&P 500 INDEX/SPXF172SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	03/01/2027	1	3,228,000	6878.88		84,251		56,399		106,821			(28,237)		13,196		0001
Purchased Call/S&P 500 INDEX/SPXF173S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/02/2027	1	3,241,243	6882		124,693		84,047		165,843			(40,765)		13,278		0001
Purchased Call/S&P 500 INDEX/SPXF173SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/02/2027	1	4,967,115	6882		203,192		136,958		271,819			(66,428)		20,347		0001
Purchased Call/S&P 500 INDEX/SPXF170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	2,686,000	6909.51		70,373		45,547		88,858			(25,133)		10,753		0001
Purchased Call/S&P 500 INDEX/SPXE17ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/12/2027	1	5,921,000	6836.17		294,274		185,253		400,875			(110,757)		23,347		0001
Purchased Call/S&P 500 INDEX/SPXE051S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	683,140	6909		32,403		21,662		43,163			(10,771)		2,776		0001
Purchased Call/S&P 500 INDEX/SPXE051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	1	2,112,956	6881.62		27,046		18,180		33,497			(8,892)		8,656		0001
Purchased Call/S&P 500 INDEX/SPXF173SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/04/2027	1	2,612,000	6869.5		92,726		62,839		118,564			(29,977)		10,743		0001
Purchased Call/S&P 500 INDEX/SPXF175SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/11/2027	1	2,655,782	6776		103,459		72,911		148,227			(31,066)		11,077		0001
Purchased Call/S&P 500 INDEX/SPXF171S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	5,776,000	6909.51		251,256		162,618		324,969			(89,734)		23,124		0001
Purchased Call/S&P 500 INDEX/SPXF170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/17/2026	02/17/2027	1	2,196,000	6843.22		104,969		66,798		141,370			(38,249)		8,754		0001
Purchased Call/S&P 500 INDEX/SPXE17U8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	2,338,597	6921.46		41,861		22,148		53,371			(19,841)		8,481		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF175S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	4,717,000	6632.19		125,944		88,860		169,019			(37,714)		19,713		0001
Purchased Call/S&P 500 INDEX/SPXF175SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	2,907,416	6632.19		45,356		32,111		59,814			(13,471)		12,222		0001
Purchased Call/S&P 500 INDEX/SPXF170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	4,929,000	6861.89		208,004		134,252		260,325			(74,653)		19,733		0001
Purchased Call/S&P 500 INDEX/SPXF170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	2,450,000	6861.89		71,050		45,858		84,907			(25,500)		9,808		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	3,526,000	6836.17		168,190		106,567		227,699			(62,614)		14,025		0001
Purchased Call/S&P 500 INDEX/SPXE17ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/12/2027	1	11,240,000	6836.17		536,148		337,519		726,576			(201,792)		44,320		0001
Purchased Call/S&P 500 INDEX/SPXE17YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	1,844,315	6832.76		31,907		20,030		40,748			(12,063)		7,272		0001
Purchased Call/S&P 500 INDEX/SPXE17YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/04/2027	1	2,134,895	.6883		80,343		48,652		109,777			(32,005)		8,268		0001
Purchased Call/S&P 500 INDEX/SPXE17ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	2,044,000	6832.76		105,879		66,469		144,711			(40,031)		8,060		0001
Purchased Call/S&P 500 INDEX/SPXE17YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	2,485,000	6832.76		75,296		47,269		97,996			(28,468)		9,799		0001
Purchased Call/S&P 500 INDEX/SPXE17WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	4,062,000	6913.35		149,888		85,116		195,305			(65,294)		15,258		0001
Purchased Call/S&P 500 INDEX/SPXB21A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2026	01/22/2027	1	2,817,000	6913.35		82,538		46,871		105,521			(35,955)		10,581		0001
Purchased Call/S&P 500 INDEX/SPXB21A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2026	01/29/2027	1	5,617,000	6969.01		336,458		197,588		447,667			(140,114)		21,454		0001
Purchased Call/S&P 500 INDEX/SPXB21B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	5,147,000	6946.13		189,410		124,708		239,422			(64,866)		20,868		0001
Purchased Call/S&P 500 INDEX/SPXB21B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	5,115,000	6946.13		215,342		141,781		274,694			(73,747)		20,738		0001
Purchased Call/S&P 500 INDEX/SPXF171$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/23/2026	02/23/2027	1	1,989,000	6837.75		72,002		47,009		94,133			(25,053)		8,031		0001
Purchased Call/S&P 500 INDEX/SPXE17YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2026	02/10/2027	1	8,426,000	6941.81		310,919		191,862		397,926			(119,257)		33,078		0001
Purchased Call/S&P 500 INDEX/SPXF171$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/23/2026	02/23/2027	1	2,113,000	6837.75		121,709		79,463		167,140			(42,348)		8,531		0001
Purchased Call/S&P 500 INDEX/SPXB21BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	2,974,283	6946.13		63,352		41,711		78,165			(21,696)		12,059		0001
Purchased Call/S&P 500 INDEX/SPXE17VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	3,382,000	6926.6		116,341		63,138		150,239			(53,230)		12,455		0001
Purchased Call/S&P 500 INDEX/SPXF171$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	545,011	6909.51		33,355		21,685		45,099			(11,815)		2,196		0001
Purchased Call/S&P 500 INDEX/SPXF171$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	3,872,000	6909.51		163,011		105,980		210,815			(57,742)		15,600		0001
Purchased Call/S&P 500 INDEX/SPXB21B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2026	02/24/2027	1	2,556,005	.6890		109,974		72,907		141,591			(37,567)		10,342		0001
Purchased Call/S&P 500 INDEX/SPX915KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/05/2026	01/04/2027	1	83,395	.6858		4,721		2,439		6,297			(2,283)		299		0001
Purchased Call/S&P 500 INDEX/SPXE17VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/08/2027	1	715,451	.6921		38,868		20,679		50,792			(18,196)		2,595		0001
Purchased Call/S&P 500 INDEX/SPXE17VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/11/2027	1	3,116,000	6966.28		174,808		93,423		236,719			(81,926)		11,388		0001
Purchased Call/S&P 500 INDEX/SPX915MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	3,049,000	6939.03		188,733		111,143		253,562			(78,293)		11,646		0001
Purchased Call/S&P 500 INDEX/SPXE17VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/08/2027	1	2,278,020	.6966		112,206		59,697		147,274			(52,528)		8,261		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/08/2027	1	1,762,374	6966		74,386		39,576		96,197			(34,823)		6,391		0001
Purchased Call/S&P 500 INDEX/SPXD05RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2026	01/06/2027	1	4,041,885	6945		131,439		68,624		170,773			(62,831)		14,581		0001
Purchased Call/S&P 500 INDEX/SPXE17TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/05/2026	01/05/2027	1	2,339,000	6902.05		81,631		42,277		107,758			(39,362)		8,416		0001
Purchased Call/S&P 500 INDEX/SPX915LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/19/2027	1	2,777,000	6940.01		121,910		67,840		155,756			(54,661)		10,355		0001
Purchased Call/S&P 500 INDEX/SPX915LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2026	01/27/2027	1	5,752,000	6978.6		303,130		175,365		391,666			(127,896)		21,867		0001
Purchased Call/S&P 500 INDEX/SPXE17XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/25/2027	1	2,641,966	6915.61		51,518		29,520		65,056			(22,180)		9,996		0001
Purchased Call/S&P 500 INDEX/SPXE17WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	2,211,171	6913.35		124,931		70,944		170,492			(54,422)		8,306		0001
Purchased Call/S&P 500 INDEX/SPXE17U8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	14,991,000	6966.28		703,078		373,022		933,295			(332,224)		54,363		0001
Purchased Call/S&P 500 INDEX/SPXE17VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	3,207,888	6926.6		58,063		31,511		72,890			(26,566)		11,813		0001
Purchased Call/S&P 500 INDEX/SPXE17U8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/07/2027	1	1,910,177	6921		77,890		41,109		103,920			(37,019)		6,909		0001
Purchased Call/S&P 500 INDEX/SPXE17TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	12/31/2026	1	472,190	6858		21,990		11,272		28,544			(10,719)		1,676		0001
Purchased Call/S&P 500 INDEX/SPXE17TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	12/31/2026	1	3,342,000	6858.47		204,865		104,430		295,095			(101,021)		11,864		0001
Purchased Call/S&P 500 INDEX/SPXE053SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2026	03/16/2027	1	2,029,912	6699		65,403		46,742		88,662			(18,738)		8,550		0001
Purchased Call/S&P 500 INDEX/SPXE053SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	3,817,000	6624.7		141,229		101,156		191,758			(40,241)		16,139		0001
Purchased Call/S&P 500 INDEX/SPX915MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	3,321,000	6939.03		168,043		98,958		217,610			(69,710)		12,685		0001
Purchased Call/S&P 500 INDEX/SPXF170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	4,590,000	6909.51		160,650		103,976		205,439			(57,375)		18,376		0001
Purchased Call/S&P 500 INDEX/SPXF170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	5,296,000	6861.89		131,341		84,771		153,579			(47,139)		21,202		0001
Purchased Call/S&P 500 INDEX/SPXF170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/17/2026	02/17/2027	1	6,118,000	6843.22		150,503		95,775		193,788			(54,841)		24,388		0001
Purchased Call/S&P 500 INDEX/SPXF170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/17/2026	02/17/2027	1	2,913,651	6843.22		61,478		39,122		78,838			(22,402)		11,615		0001
Purchased Call/S&P 500 INDEX/SPX915LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	2,956,000	6940.01		147,800		81,516		191,541			(66,997)		10,913		0001
Purchased Call/S&P 500 INDEX/SPX915LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/19/2027	1	2,302,000	6940.01		126,610		70,455		166,567			(56,768)		8,584		0001
Purchased Call/S&P 500 INDEX/SPX915LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/26/2027	1	3,636,000	6950.23		208,706		120,164		277,096			(88,629)		13,790		0001
Purchased Call/S&P 500 INDEX/SPXF171S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	10,725,000	6909.51		584,513		378,309		776,940			(208,754)		42,937		0001
Purchased Call/S&P 500 INDEX/SPXE17ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	5,058,000	6836.17		205,355		130,115		273,425			(76,450)		20,119		0001
Purchased Call/S&P 500 INDEX/SPXE17U8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/07/2027	1	2,126,060	6921		103,908		54,840		141,188			(49,385)		7,690		0001
Purchased Call/S&P 500 INDEX/SPX915LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	4,606,000	6940.01		261,621		144,292		346,790			(118,592)		17,005		0001
Purchased Call/S&P 500 INDEX/SPXF170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/17/2026	07/01/2026	1	3,405,000	6900		129,270				299,870			(128,305)		891		0001
Purchased Call/S&P 500 INDEX/SPXE17ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	10,561,000	6836.17		479,469		303,796		645,531			(178,498)		42,008		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915L$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	17,840,000	6940.01		811,720		447,690		1,042,323			(367,950)		65,863		0001
Purchased Call/S&P 500 INDEX/SPXF176$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	9,739,000	6506.48		470,394		341,035		670,170			(131,814)		41,256		0001
Purchased Call/S&P 500 INDEX/SPXF171$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	5,427,994	6909.51		248,059		161,273		323,129			(87,868)		21,869		0001
Purchased Call/S&P 500 INDEX/SPXF171$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	4,749,000	6909.51		263,570		170,588		351,274			(94,132)		19,012		0001
Purchased Call/S&P 500 INDEX/SPXE054$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2026	03/19/2027	1	1,925,918	.6506		102,375		74,636		140,974			(27,869)		8,159		0001
Purchased Call/S&P 500 INDEX/SPXB21D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	3,729,494	.6477		182,036		135,386		278,353			(47,640)		15,979		0001
Purchased Call/S&P 500 INDEX/SPXE17V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	2,436,000	6926.6		100,363		54,467		131,281			(45,920)		8,971		0001
Purchased Call/S&P 500 INDEX/SPXE17U$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	4,819,000	6921.46		273,719		144,821		378,903			(129,735)		17,476		0001
Purchased Call/S&P 500 INDEX/SPXE17U$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	865,914	6921.46		46,067		24,373		63,058			(21,834)		3,140		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	2,089,000	6836.17		109,673		69,489		150,349			(40,829)		8,309		0001
Purchased Call/S&P 500 INDEX/SPX915M$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2026	02/17/2027	1	3,842,530	.6843		195,366		124,667		257,041			(70,847)		15,317		0001
Purchased Call/S&P 500 INDEX/SPXE17ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/12/2027	1	9,846,000	6836.17		323,933		203,925		424,816			(121,920)		38,824		0001
Purchased Call/S&P 500 INDEX/SPXE17ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	8,075,000	6832.76		438,473		275,263		603,574			(165,779)		31,840		0001
Purchased Call/S&P 500 INDEX/SPXE053$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/16/2026	03/12/2027	1	183,076	.6632		10,523		7,445		14,280			(3,090)		765		0001
Purchased Call/S&P 500 INDEX/SPXE17YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2026	02/10/2027	1	10,760,000	6941.81		450,844		278,207		582,105			(172,926)		42,240		0001
Purchased Call/S&P 500 INDEX/SPXE052$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	2,594,000	6775.8		145,783		101,606		199,509			(44,334)		10,820		0001
Purchased Call/S&P 500 INDEX/SPXE051$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	1	2,600,000	6881.62		77,740		52,255		98,495			(25,558)		10,651		0001
Purchased Call/S&P 500 INDEX/SPX915N$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/26/2027	1	4,379,000	6908.86		250,479		166,523		331,791			(85,094)		17,791		0001
Purchased Call/S&P 500 INDEX/SPX9150$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2026	03/04/2027	1	5,350,000	6869.5		309,230		209,561		410,558			(99,970)		22,005		0001
Purchased Call/S&P 500 INDEX/SPXE17YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2026	02/10/2027	1	2,423,000	6941.81		63,240		39,024		79,562			(24,257)		9,512		0001
Purchased Call/S&P 500 INDEX/SPXE050$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2026	02/22/2027	1	3,503,122	.6910		142,675		93,015		193,946			(49,779)		14,114		0001
Purchased Call/S&P 500 INDEX/SPX915M$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	5,770,000	6939.03		328,313		193,340		433,571			(136,196)		22,039		0001
Purchased Call/S&P 500 INDEX/SPX915N$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2026	02/19/2027	1	1,534,330	.6869		82,360		53,603		107,447			(28,826)		6,143		0001
Purchased Call/S&P 500 INDEX/SPXE050$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2026	02/23/2027	1	3,852,000	6837.75		102,463		66,897		132,108			(35,652)		15,552		0001
Purchased Call/S&P 500 INDEX/SPX915N$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	03/01/2027	1	4,978,000	6878.88		292,209		195,611		390,294			(97,934)		20,350		0001
Purchased Call/S&P 500 INDEX/SPXE050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/19/2027	1	1,842,866	.6862		76,512		49,797		98,797			(26,779)		7,378		0001
Purchased Call/S&P 500 INDEX/SPXE17V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/13/2027	1	1,525,453	.6966		48,749		26,395		63,887			(22,366)		5,603		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	1,922,000	6920.93		116,281		60,863		163,491			(55,433)		6,952		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	4,301,000	6836.17		105,805		67,039		136,600			(39,389)		17,108		0001
Purchased Call/S&P 500 INDEX/SPXE17X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	02/03/2027	1	1,978,494	6918		64,653		38,756		83,743			(25,932)		7,645		0001
Purchased Call/S&P 500 INDEX/SPXE17X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	434,464	6969		23,992		14,129		32,626			(9,953)		1,659		0001
Purchased Call/S&P 500 INDEX/SPXE17T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	1	2,282,170	6944.82		40,851		21,269		51,819			(19,586)		8,233		0001
Purchased Call/S&P 500 INDEX/SPXE17W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/19/2027	1	4,979,000	6940.01		124,475		69,267		156,231			(55,811)		18,566		0001
Purchased Call/S&P 500 INDEX/SPXB219$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	1	2,209,447	6963.74		40,433		21,832		50,447			(18,610)		8,116		0001
Purchased Call/S&P 500 INDEX/SPXE17V$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/12/2027	1	5,736,699	6977		275,971		148,658		369,199			(127,371)		21,019		0001
Purchased Call/S&P 500 INDEX/SPXE17X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	01/29/2027	1	2,211,806	6939		101,126		60,053		136,168			(41,127)		8,448		0001
Purchased Call/S&P 500 INDEX/SPXB219$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	1	4,696,000	6963.74		115,991		62,629		146,124			(53,388)		17,250		0001
Purchased Call/S&P 500 INDEX/SPXB219$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	12/31/2026	1	2,640,000	6858.47		38,280		19,513		48,666			(18,876)		9,372		0001
Purchased Call/S&P 500 INDEX/SPXB21A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2026	01/27/2027	1	8,607,000	6978.6		302,106		174,772		382,247			(127,464)		32,720		0001
Purchased Call/S&P 500 INDEX/SPXF179$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/25/2027	1	1,994,965	6477		85,128		63,667		119,158			(21,578)		8,547		0001
Purchased Call/S&P 500 INDEX/SPXF179$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/25/2027	1	3,757,414	6369		153,810		114,713		229,344			(39,307)		16,098		0001
Purchased Call/S&P 500 INDEX/SPXF178$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	6,889,000	6368.85		311,383		231,586		457,195			(81,491)		29,515		0001
Purchased Call/S&P 500 INDEX/SPXF178$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,319,000	6477.16		101,804		75,505		143,899			(26,849)		9,936		0001
Purchased Call/S&P 500 INDEX/SPXF178$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	20,998,000	6368.85		869,317		646,540		1,267,775			(227,507)		89,964		0001
Purchased Call/S&P 500 INDEX/SPXB21A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2026	01/22/2027	1	3,944,000	6913.35		140,801		79,956		182,189			(61,335)		14,815		0001
Purchased Call/S&P 500 INDEX/SPXB21A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/02/2026	02/02/2027	1	6,596,000	6976.44		284,947		169,555		363,966			(115,540)		25,429		0001
Purchased Call/S&P 500 INDEX/SPXF178$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	6,193,000	6368.85		182,694		135,875		260,676			(47,812)		26,533		0001
Purchased Call/S&P 500 INDEX/SPXF177$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	7,225,000	6591.9		176,290		129,668		236,200			(46,850)		30,955		0001
Purchased Call/S&P 500 INDEX/SPXF176$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	5,637,000	6506.48		258,738		187,585		366,242			(72,504)		23,879		0001
Purchased Call/S&P 500 INDEX/SPXE17T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	01/04/2027	1	2,423,000	6858.47		148,530		76,515		213,871			(72,444)		8,695		0001
Purchased Call/S&P 500 INDEX/SPXE17T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	12/31/2026	1	5,421,000	6858.47		319,297		162,761		455,792			(157,449)		19,245		0001
Purchased Call/S&P 500 INDEX/SPX915L$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/26/2027	1	9,052,000	6950.23		410,056		236,093		525,153			(174,133)		34,330		0001
Purchased Call/S&P 500 INDEX/SPXF175$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	2,147,124	6673		107,942		76,159		152,856			(32,323)		8,973		0001
Purchased Call/S&P 500 INDEX/SPXD05R$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	2,172,652	6977.27		21,075		11,321		25,958			(9,758)		7,961		0001
Purchased Call/S&P 500 INDEX/SPXE17X$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	1,604,075	6969		65,450		38,543		85,657			(27,151)		6,127		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1	3,971,000	6944.47		215,228		118,376		288,389			(97,885)		14,661		0001
Purchased Call/S&P 500 INDEX/SPXD05S$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2027	1	4,321,000	6875.62		181,482		101,990		240,847			(79,554)		16,191		0001
Purchased Call/S&P 500 INDEX/SPX915NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2026	02/12/2027	1	3,171,983	6836		157,106		101,156		201,080			(56,077)		12,507		0001
Purchased Call/S&P 500 INDEX/SPX915NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	03/01/2027	1	2,409,000	6878.88		138,518		92,727		184,467			(46,424)		9,848		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/12/2027	1	6,174,000	6836.17		137,680		86,673		177,249			(51,819)		24,345		0001
Purchased Call/S&P 500 INDEX/SPXD05T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,351,000	6915.61		107,905		61,446		136,987			(46,838)		16,344		0001
Purchased Call/S&P 500 INDEX/SPX013Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	3,529,130	6872		153,426		99,301		195,409			(54,795)		14,129		0001
Purchased Call/S&P 500 INDEX/SPXD05T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,610,000	6915.61		103,725		59,066		131,144			(45,023)		17,316		0001
Purchased Call/S&P 500 INDEX/SPXD05T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	6,326,000	6915.61		287,200		163,545		380,031			(124,664)		23,762		0001
Purchased Call/S&P 500 INDEX/SPXD05U$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	2,078,718	6913		104,168		59,318		138,967			(45,216)		7,808		0001
Purchased Call/S&P 500 INDEX/SPXD05U$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	2,238,000	6950.23		49,012		28,219		61,268			(20,813)		8,488		0001
Purchased Call/S&P 500 INDEX/SPXD05V$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	3,398,000	6917.81		142,376		85,112		185,799			(57,341)		13,130		0001
Purchased Call/S&P 500 INDEX/SPXD05W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	8,514,000	6932.3		459,756		279,685		613,655			(181,881)		33,050		0001
Purchased Call/S&P 500 INDEX/SPXD05X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/04/2027	1	2,025,725	6883		85,594		51,976		110,932			(33,955)		7,846		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	3,446,000	6832.76		113,718		71,390		148,812			(42,995)		13,588		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2026	02/10/2027	1	6,487,000	6941.81		255,588		157,718		328,839			(98,034)		25,466		0001
Purchased Call/S&P 500 INDEX/SPXX002$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	3,178,228	6921		136,525		72,434		175,731			(64,512)		11,525		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/04/2027	1	2,131,626	6883		101,798		61,644		143,221			(40,551)		8,256		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/03/2027	1	1,860,891	6918		67,019		40,510		92,570			(26,771)		7,191		0001
Purchased Call/S&P 500 INDEX/SPXD05T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	5,537,692	6915.61		71,436		40,679		88,813			(31,008)		20,801		0001
Purchased Call/S&P 500 INDEX/SPXD05V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	4,830,000	6978.6		119,784		69,297		148,948			(50,539)		18,362		0001
Purchased Call/S&P 500 INDEX/SPXD05W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	3,874,000	6932.3		157,672		96,427		203,825			(61,866)		15,140		0001
Purchased Call/S&P 500 INDEX/SPXF175$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	3,094,000	6632.19		38,984		27,601		51,066			(11,578)		13,006		0001
Purchased Call/S&P 500 INDEX/SPXF174$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/12/2027	1	2,340,000	6672.62		120,276		84,626		166,992			(36,248)		9,779		0001
Purchased Call/S&P 500 INDEX/SPXD05U$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	3,952,000	6950.23		170,331		98,069		220,971			(72,332)		14,988		0001
Purchased Call/S&P 500 INDEX/SPXD05X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	2,513,000	6941.47		105,546		65,421		135,786			(40,194)		9,887		0001
Purchased Call/S&P 500 INDEX/SPXD05S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2026	01/20/2027	1	1,828,355	6797		67,067		37,609		85,155			(29,480)		6,834		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF175$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	3,243,000	6632.19		115,127		81,508		156,686			(34,193)		13,633		0001
Purchased Call/S&P 500 INDEX/SPXF175$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	3,018,000	6632.19		122,833		86,964		168,942			(36,482)		12,687		0001
Purchased Call/S&P 500 INDEX/SPXF175$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	9,024,000	6632.19		332,083		234,303		453,790			(99,442)		37,713		0001
Purchased Call/S&P 500 INDEX/SPX0130$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/08/2027	1	3,629,409	6966.28		35,205		18,678		43,542			(16,635)		13,162		0001
Purchased Call/S&P 500 INDEX/SPX013R$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2026	01/15/2027	1	1,557,554	6944.47		14,797		8,138		18,106			(6,729)		5,750		0001
Purchased Call/S&P 500 INDEX/SPXD05U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	4,154,987	6915.61		53,599		30,713		66,575			(23,075)		15,720		0001
Purchased Call/S&P 500 INDEX/SPXD05U$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	3,870,000	6915.61		224,847		128,838		308,086			(96,801)		14,642		0001
Purchased Call/S&P 500 INDEX/SPXF175$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	11,333,000	6632.19		475,986		335,835		656,464			(142,534)		47,363		0001
Purchased Call/S&P 500 INDEX/SPXF174$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	2,970,000	6632.19		46,332		32,690		61,155			(13,874)		12,412		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2026	02/11/2027	1	2,216,184	.6942		87,408		54,935		117,324			(32,989)		8,719		0001
Purchased Call/S&P 500 INDEX/SPXB21B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	6,005,000	6946.13		148,324		97,657		184,571			(50,796)		24,347		0001
Purchased Call/S&P 500 INDEX/SPXF178$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	3,981,000	6477.16		162,425		120,465		228,322			(42,837)		17,056		0001
Purchased Call/S&P 500 INDEX/SPXF178$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,797,000	6477.16		102,930		76,339		143,833			(27,146)		11,983		0001
Purchased Call/S&P 500 INDEX/SPXF177$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/24/2027	1	6,044,950	.6556		261,331		192,028		355,396			(69,640)		25,851		0001
Purchased Call/S&P 500 INDEX/SPXD05S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/20/2026	01/15/2027	1	3,230,679	.6940		122,022		67,487		174,264			(54,571)		11,927		0001
Purchased Call/S&P 500 INDEX/SPX9150$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2026	03/17/2027	1	6,544,000	6716.09		370,390		264,273		508,444			(106,551)		27,616		0001
Purchased Call/S&P 500 INDEX/SPX9150$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2026	03/11/2027	1	1,492,306	.6776		64,456		45,679		87,386			(18,852)		6,224		0001
Purchased Call/S&P 500 INDEX/SPXE17W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	2,638,000	6913.35		156,433		88,833		215,477			(68,145)		9,909		0001
Purchased Call/S&P 500 INDEX/SPXE17V$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/14/2027	1	2,121,218	.6927		90,789		49,820		117,473			(41,404)		7,812		0001
Purchased Call/S&P 500 INDEX/SPX9150$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/18/2027	1	1,545,000	6624.7		79,877		57,212		110,346			(22,759)		6,532		0001
Purchased Call/S&P 500 INDEX/SPXE17W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	1,944,000	6875.62		76,788		43,154		101,595			(33,660)		7,284		0001
Purchased Call/S&P 500 INDEX/SPXF175$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	2,431,287	.6673		101,025		71,278		140,210			(30,252)		10,161		0001
Purchased Call/S&P 500 INDEX/SPXD05T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/20/2027	1	1,957,496	.6797		82,328		46,553		104,734			(36,061)		7,317		0001
Purchased Call/S&P 500 INDEX/SPXD05X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2026	02/10/2027	1	2,568,000	6941.81		40,831		25,196		50,428			(15,661)		10,081		0001
Purchased Call/S&P 500 INDEX/SPXF177$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	08/19/2026	1	540,000	20		110,000		37,958		37,345			(72,329)		999		0001
Purchased Call/S&P 500 INDEX/SPXD05R$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2026	01/13/2027	1	1,900,847	.6965		79,618		43,108		106,686			(36,528)		6,982		0001
Purchased Call/S&P 500 INDEX/SPXF170$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/18/2027	1	4,775,629	.6881		186,360		120,099		246,105			(67,069)		19,078		0001
Purchased Call/S&P 500 INDEX/SPXF171$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/24/2026	02/24/2027	1	5,621,000	6890.07		138,839		91,029		175,341			(47,928)		22,742		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	3,170,970	6909.51		40,588		26,270		50,488			(14,496)		12,695		0001
Purchased Call/S&P 500 INDEX/SPXD05RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	2,338,000	6977.27		37,174		19,970		46,099			(17,212)		8,566		0001
Purchased Call/S&P 500 INDEX/SPXD05RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	4,596,000	6977.27		113,062		60,736		142,653			(52,349)		16,840		0001
Purchased Call/S&P 500 INDEX/SPXD05YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/10/2027	1	2,325,506	.6942		84,547		52,317		107,445			(32,286)		9,129		0001
Purchased Call/S&P 500 INDEX/SPXD05RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	2,137,000	6977.27		60,263		32,373		76,516			(27,903)		7,830		0001
Purchased Call/S&P 500 INDEX/SPXF170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	3,065,000	6909.51		88,885		57,528		112,734			(31,745)		12,270		0001
Purchased Call/S&P 500 INDEX/SPXF171SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	1,756,693	6909.51		84,497		54,935		110,401			(29,931)		7,078		0001
Purchased Call/S&P 500 INDEX/SPXF173S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/03/2027	1	4,965,000	6816.63		244,775		165,206		327,030			(79,803)		20,380		0001
Purchased Call/S&P 500 INDEX/SPXF171S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	3,206,000	6909.51		166,712		107,900		220,284			(59,540)		12,835		0001
Purchased Call/S&P 500 INDEX/SPXF173S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/02/2027	1	2,910,925	.6882		93,314		62,897		122,269			(30,506)		11,924		0001
Purchased Call/S&P 500 INDEX/SPXF171SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	2,513,000	6909.51		138,718		90,186		184,278			(49,137)		10,125		0001
Purchased Call/S&P 500 INDEX/SPXD05SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/20/2026	01/20/2027	1	4,802,000	6796.86		119,090		66,598		156,015			(52,530)		17,950		0001
Purchased Call/S&P 500 INDEX/SPXF173SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/02/2027	1	2,277,816	.6882		93,186		62,985		120,730			(30,292)		9,331		0001
Purchased Call/S&P 500 INDEX/SPXD05T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	3,426,000	6915.61		93,530		53,260		119,451			(40,598)		12,869		0001
Purchased Call/S&P 500 INDEX/SPXF174S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	2,111,000	6740.02		123,282		84,905		171,599			(38,967)		8,753		0001
Purchased Call/S&P 500 INDEX/SPXF173SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/04/2027	1	1,985,286	.6870		79,345		54,370		108,849			(25,355)		8,166		0001
Purchased Call/S&P 500 INDEX/SPXF173SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/04/2027	1	1,359,613	.6870		64,496		44,195		90,410			(20,610)		5,592		0001
Purchased Call/S&P 500 INDEX/SPX9150S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	03/04/2026	02/26/2027	1	377,036	.6879		18,409		12,376		23,785			(6,051)		1,532		0001
Purchased Call/S&P 500 INDEX/SPXF173S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	02/26/2027	1	1,629,245	.6879		76,713		51,427		104,412			(25,358)		6,619		0001
Purchased Call/S&P 500 INDEX/SPXD05SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1	4,289,000	6944.47		105,509		58,030		132,717			(47,985)		15,835		0001
Purchased Call/S&P 500 INDEX/SPXD05USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	2,723,000	6915.61		75,155		43,064		95,873			(32,355)		10,303		0001
Purchased Call/S&P 500 INDEX/SPXD05USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	1,935,738	.6913		68,208		38,841		87,966			(29,607)		7,271		0001
Purchased Call/S&P 500 INDEX/SPXD05VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	2,900,000	6978.6		77,430		44,794		96,873			(32,669)		11,025		0001
Purchased Call/S&P 500 INDEX/SPXD05T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/20/2027	1	3,013,124	.6797		160,084		90,521		207,897			(70,119)		11,263		0001
Purchased Call/S&P 500 INDEX/SPXD05T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2027	1	3,757,373	.6876		188,808		106,991		250,231			(82,474)		14,079		0001
Purchased Call/S&P 500 INDEX/SPXD05USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	3,603,000	6950.23		102,325		58,915		129,447			(43,453)		13,665		0001
Purchased Call/S&P 500 INDEX/SPXD05VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	2,347,000	6978.6		126,738		73,320		167,294			(53,473)		8,922		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/26/2027	1	3,665,153	.6950		153,372		88,549		193,854			(64,888)		13,900		0001
Purchased Call/S&P 500 INDEX/SPXD05VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2027	1	2,498,000	6978.03		132,144		76,811		172,945			(55,392)		9,519		0001
Purchased Call/S&P 500 INDEX/SPXD05VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/27/2027	1	4,527,282	.6976		179,708		104,251		227,937			(75,537)		17,211		0001
Purchased Call/S&P 500 INDEX/SPXD05VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/26/2027	1	5,150,473	.6950		261,458		150,952		336,285			(110,617)		19,534		0001
Purchased Call/S&P 500 INDEX/SPXB21BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	6,656,000	6869.5		281,549		190,802		365,271			(91,021)		27,377		0001
Purchased Call/S&P 500 INDEX/SPXD05US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	5,832,000	6915.61		335,340		190,958		459,479			(145,560)		21,907		0001
Purchased Call/S&P 500 INDEX/SPXD05VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/22/2027	1	141,847	.6915		8,142		4,662		10,519			(3,483)		533		0001
Purchased Call/S&P 500 INDEX/SPXB21BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2026	03/03/2027	1	8,176,000	6816.63		202,765		136,852		258,995			(66,107)		33,561		0001
Purchased Call/S&P 500 INDEX/SPXB21DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	2,265,147	.6673		115,494		81,715		156,581			(33,912)		9,467		0001
Purchased Call/S&P 500 INDEX/SPXB21CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/12/2027	1	3,390,000	6672.62		155,601		109,481		213,867			(46,893)		14,168		0001
Purchased Call/S&P 500 INDEX/SPXD05USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/22/2027	1	2,206,042	.6915		82,091		46,877		103,813			(35,247)		8,286		0001
Purchased Call/S&P 500 INDEX/SPXD05USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/22/2027	1	1,823,418	.6915		78,160		44,632		99,862			(33,559)		6,849		0001
Purchased Call/S&P 500 INDEX/SPXD05WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	01/29/2027	1	1,567,545	.6963		72,790		43,105		98,988			(29,722)		5,987		0001
Purchased Call/S&P 500 INDEX/SPXD05WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	4,040,000	6932.3		229,876		139,841		309,134			(90,940)		15,683		0001
Purchased Call/S&P 500 INDEX/SPXB21DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/17/2027	1	1,739,467	.6716		53,838		38,950		77,918			(15,170)		7,341		0001
Purchased Call/S&P 500 INDEX/SPXD05XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	4,714,000	6964.82		115,964		71,240		145,120			(44,797)		18,464		0001
Purchased Call/S&P 500 INDEX/SPXB21CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/11/2027	1	2,473,167	.6776		77,960		54,789		106,735			(23,559)		10,316		0001
Purchased Call/S&P 500 INDEX/SPXB21DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	4,968,308	.6477		197,608		146,967		295,394			(51,715)		21,286		0001
Purchased Call/S&P 500 INDEX/SPXD05WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	4,042,698	6932.3		192,837		117,933		253,161			(75,663)		15,800		0001
Purchased Call/S&P 500 INDEX/SPXB21BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	5,257,000	6869.5		130,374		88,352		164,299			(42,148)		21,623		0001
Purchased Call/S&P 500 INDEX/SPXB21CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2026	03/10/2027	1	7,993,000	6781.48		438,816		304,632		596,020			(134,650)		33,273		0001
Purchased Call/S&P 500 INDEX/SPXF1715J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	3,474,000	6909.51		201,839		131,223		270,427			(71,496)		13,997		0001
Purchased Call/S&P 500 INDEX/SPXF1715V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2026	02/23/2027	1	3,147,000	6837.75		173,085		113,006		235,902			(60,224)		12,706		0001
Purchased Call/S&P 500 INDEX/SPXB21CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/12/2027	1	4,594,000	6672.62		112,553		79,192		149,143			(33,920)		19,199		0001
Purchased Call/S&P 500 INDEX/SPXB21DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	3,614,000	6368.85		214,310		159,389		324,757			(56,087)		15,484		0001
Purchased Call/S&P 500 INDEX/SPXB21BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2026	03/01/2027	1	4,006,067	6878.88		82,525		55,244		103,929			(27,658)		16,377		0001
Purchased Call/S&P 500 INDEX/SPXB21DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/29/2027	1	3,778,000	6368.85		91,428		68,256		129,351			(23,667)		16,307		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	1	1,856,731	6699.38		38,063		27,053		49,628			(11,054)		7,820		0001
Purchased Call/S&P 500 INDEX/SPXB21D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	2,233,997	6632		99,052		70,081		131,187			(29,084)		9,336		0001
Purchased Call/S&P 500 INDEX/SPXB21D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	1,594,756	6673		52,771		37,337		69,368			(15,495)		6,665		0001
Purchased Call/S&P 500 INDEX/SPXB21DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2026	03/30/2027	1	2,770,000	6343.72		74,236		55,626		106,612			(18,712)		11,978		0001
Purchased Call/S&P 500 INDEX/SPXD05ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/16/2027	1	3,636,842	6836		184,753		117,384		248,157			(67,506)		14,466		0001
Purchased Call/S&P 500 INDEX/SPXB21C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	26,860	6740.02		1,673		1,152		2,361			(529)		111		0001
Purchased Call/S&P 500 INDEX/SPXD05YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	07/02/2026	1	17,025,000	6400		404,775		3,043		139			(398,778)		6,301		0001
Purchased Call/S&P 500 INDEX/SPXD05ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/17/2027	1	2,509,000	6843.22		92,582		58,916		121,659			(33,735)		10,002		0001
Purchased Call/S&P 500 INDEX/SPXF173$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/03/2027	1	3,260,819	6817		139,658		94,520		178,175			(45,274)		13,385		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/11/2027	1	1,721,489	6941		63,649		40,115		86,048			(23,580)		6,773		0001
Purchased Call/S&P 500 INDEX/SPXD05SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2027	1	2,958,000	6875.62		97,910		55,024		127,562			(42,919)		11,084		0001
Purchased Call/S&P 500 INDEX/SPXD05VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	4,738,352	6917.81		97,610		58,351		123,112			(39,311)		18,310		0001
Purchased Call/S&P 500 INDEX/SPXK00ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/23/2027	1	3,148,135	6581		64,222		46,884		85,559			(17,419)		13,437		0001
Purchased Call/S&P 500 INDEX/SPXK00BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	1	3,414,000	6878.88		113,003		75,336		144,766			(38,185)		13,871		0001
Purchased Call/S&P 500 INDEX/SPXK00A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	02/24/2027	1	2,866,269	6890		117,287		77,111		146,949			(40,277)		11,597		0001
Purchased Call/S&P 500 INDEX/SPX915LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	10,996,000	6940.01		475,027		261,993		606,512			(215,328)		40,596		0001
Purchased Call/S&P 500 INDEX/SPXK00988	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	1	5,303,000	6909.51		210,529		136,259		270,847			(75,189)		21,230		0001
Purchased Call/S&P 500 INDEX/SPXD05IW6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/02/2027	1	3,244,045	6976		101,840		60,766		133,714			(41,128)		12,507		0001
Purchased Call/S&P 500 INDEX/SPX915MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	6,344,000	6939.03		366,683		215,936		485,757			(152,113)		24,231		0001
Purchased Call/S&P 500 INDEX/SPX915LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	23,891,000	6940.01		1,141,990		629,844		1,472,739			(517,660)		88,203		0001
Purchased Call/S&P 500 INDEX/SPX915LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2026	01/22/2027	1	6,662,000	6915.61		351,754		200,304		466,312			(152,684)		25,024		0001
Purchased Call/S&P 500 INDEX/SPX915LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/22/2027	1	5,433,091	6915		275,362		157,240		351,191			(118,230)		20,408		0001
Purchased Call/S&P 500 INDEX/SPXK007SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2026	02/05/2027	1	932,371	6798		53,965		33,012		68,289			(20,987)		3,619		0001
Purchased Call/S&P 500 INDEX/SPXK00DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/19/2027	1	5,710,000	6606.49		139,895		101,143		186,799			(39,477)		24,189		0001
Purchased Call/S&P 500 INDEX/SPXK00BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2027	1	2,190,000	6878.88		75,993		50,871		97,571			(25,469)		8,953		0001
Purchased Call/S&P 500 INDEX/SPXK00A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	02/19/2027	1	2,161,495	6862		92,900		60,632		116,193			(32,347)		8,653		0001
Purchased Call/S&P 500 INDEX/SPXK006S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	01/29/2027	1	1,616,794	6939		53,921		31,842		67,107			(22,106)		6,175		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	4,703,000	6830.71		193,764		132,575		252,572			(62,111)		19,383		0001
Purchased Call/S&P 500 INDEX/SPXK00BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2027	1	7,416,000	6878.88		303,314		203,045		393,885			(101,656)		30,317		0001
Purchased Call/S&P 500 INDEX/SPXK00A5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2026	02/26/2027	1	6,063,000	6908.86		224,937		149,543		287,491			(76,417)		24,633		0001
Purchased Call/S&P 500 INDEX/SPXD05SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/20/2026	01/20/2027	1	1,917,090	6796.86		41,984		23,479		54,720			(18,519)		7,166		0001
Purchased Call/S&P 500 INDEX/SPXK001SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	4,963,000	6966.28		138,468		73,465		176,924			(65,430)		17,998		0001
Purchased Call/S&P 500 INDEX/SPXK001SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	2,395,000	6966.28		35,686		18,933		44,697			(16,862)		8,685		0001
Purchased Call/S&P 500 INDEX/SPXK003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/15/2026	11/25/2026	1	3,475,000	7400		145,165		69,059		214,477			(76,743)		11,064		0001
Purchased Call/S&P 500 INDEX/SPXD05SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1	3,165,000	6944.47		187,052		102,878		253,912			(85,070)		11,685		0001
Purchased Call/S&P 500 INDEX/SPXB21BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2026	02/24/2027	1	2,542,436	6890		99,519		65,977		127,183			(33,996)		10,287		0001
Purchased Call/S&P 500 INDEX/SPX013U8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	3,012,912	6976.44		65,079		38,725		80,285			(26,388)		11,616		0001
Purchased Call/S&P 500 INDEX/SPXK006S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	4,932,000	6798.4		285,563		173,236		406,320			(113,443)		19,145		0001
Purchased Call/S&P 500 INDEX/SPXK005ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	02/01/2027	1	2,651,000	6939.03		96,762		57,311		124,034			(39,812)		10,197		0001
Purchased Call/S&P 500 INDEX/SPXK005S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	3,005,377	6969.01		57,102		33,534		70,414			(23,780)		11,479		0001
Purchased Call/S&P 500 INDEX/SPXK000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2027	1	3,566,000	6902.05		46,001		23,824		57,912			(22,181)		12,830		0001
Purchased Call/S&P 500 INDEX/SPXK000SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2026	01/06/2027	1	2,460,000	6944.82		84,132		43,804		109,835			(40,337)		8,874		0001
Purchased Call/S&P 500 INDEX/SPXD05SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	3,246,296	6913.35		200,621		113,926		278,491			(87,394)		12,194		0001
Purchased Call/S&P 500 INDEX/SPX013VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	1,880,812	6932.3		31,410		19,209		39,198			(12,324)		7,351		0001
Purchased Call/S&P 500 INDEX/SPXE17WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	1,796,511	6913.35		96,652		54,886		131,009			(42,103)		6,748		0001
Purchased Call/S&P 500 INDEX/SPXD05SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1	2,664,000	6944.47		95,371		52,454		122,278			(43,374)		9,835		0001
Purchased Call/S&P 500 INDEX/SPXK001SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	5,298,502	6966.28		107,560		57,066		135,491			(50,825)		19,214		0001
Purchased Call/S&P 500 INDEX/SPXD05SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2026	01/20/2027	1	3,118,336	6797		160,765		90,153		209,414			(70,666)		11,656		0001
Purchased Call/S&P 500 INDEX/SPXD05SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	3,016,000	6913.35		173,722		98,651		237,869			(75,676)		11,329		0001
Purchased Call/S&P 500 INDEX/SPXD05TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	2,554,000	6915.61		101,394		57,738		132,485			(44,012)		9,594		0001
Purchased Call/S&P 500 INDEX/SPXD05US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	6,455,000	6915.61		347,279		197,756		470,339			(150,742)		24,247		0001
Purchased Call/S&P 500 INDEX/SPXD05USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	2,323,170	6950.23		39,959		23,006		49,454			(16,969)		8,811		0001
Purchased Call/S&P 500 INDEX/SPXD05SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2027	1	2,193,000	6875.62		108,554		61,005		146,896			(47,585)		8,217		0001
Purchased Call/S&P 500 INDEX/SPXF179SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2026	03/25/2027	1	3,884,150	6369		170,738		127,695		233,166			(43,279)		16,641		0001
Purchased Call/S&P 500 INDEX/SPXF178SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/29/2027	1	2,333,000	6368.85		82,355		61,483		118,157			(21,318)		10,070		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	5,169,199	6836.17		49,624		31,442		62,819			(18,474)		20,561		0001
Purchased Call/S&P 500 INDEX/SPXP132SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2026	03/16/2027	1	2,573,479	6699.38		24,705		17,559		31,603			(7,175)		10,839		0001
Purchased Call/S&P 500 INDEX/SPXP135$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	6,082,351	6368.85		56,566		42,070		78,134			(14,804)		26,059		0001
Purchased Call/S&P 500 INDEX/SPXP132$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/12/2027	1	1,003,148	6672.62		8,627		6,070		11,167			(2,600)		4,192		0001
Purchased Call/S&P 500 INDEX/SPXP134$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	3,885,178	6591.9		36,909		27,148		48,371			(9,809)		16,646		0001
Purchased Call/S&P 500 INDEX/SPXE17U8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	4,333,476	6921.46		182,873		96,755		243,472			(86,677)		15,715		0001
Purchased Call/S&P 500 INDEX/SPXF176$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	3,633,040	6506.48		166,757		121,277		235,875			(46,347)		15,478		0001
Purchased Call/S&P 500 INDEX/SPXD05W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/03/2026	01/29/2027	1	1,909,509	6969		61,064		36,161		80,250			(24,934)		7,293		0001
Purchased Call/S&P 500 INDEX/SPXF177$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	2,420,000	6506.48		131,164		95,094		189,438			(36,755)		10,252		0001
Purchased Call/S&P 500 INDEX/SPXK006$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2027	1	6,469,000	6976.44		294,340		175,144		378,479			(119,349)		24,940		0001
Purchased Call/S&P 500 INDEX/SPXK004$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/21/2026	08/03/2026	1	1,700,000	6900		89,108		15,315		160,490			(73,491)		2,594		0001
Purchased Call/S&P 500 INDEX/SPXF179$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	4,171,000	6528.52		100,521		75,599		137,526			(25,061)		18,069		0001
Purchased Call/S&P 500 INDEX/SPXD05W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/06/2026	02/02/2027	1	265,054	6976		14,236		8,614		19,765			(5,679)		1,022		0001
Purchased Call/S&P 500 INDEX/SPXF179$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	1,820,151	6528.52		37,131		27,925		50,433			(9,257)		7,885		0001
Purchased Call/S&P 500 INDEX/SPXF179$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/30/2027	1	2,358,000	6343.72		118,607		88,874		177,470			(29,896)		10,196		0001
Purchased Call/S&P 500 INDEX/SPXF178$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	1	4,069,000	6368.85		163,574		122,117		237,337			(42,342)		17,563		0001
Purchased Call/S&P 500 INDEX/SPXD05V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/27/2026	01/27/2027	1	3,592,000	6978.6		173,134		100,160		224,914			(73,048)		13,655		0001
Purchased Call/S&P 500 INDEX/SPXD05T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/23/2026	01/22/2027	1	4,227,302	6915.61		41,428		23,591		51,064			(17,982)		15,879		0001
Purchased Call/S&P 500 INDEX/SPXP134$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/22/2027	1	1,915,748	6506.48		18,200		13,236		24,206			(5,058)		8,162		0001
Purchased Call/S&P 500 INDEX/SPXD05V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/03/2026	02/03/2027	1	3,527,000	6917.81		112,511		67,259		144,235			(45,313)		13,629		0001
Purchased Call/S&P 500 INDEX/SPXB21C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	1	6,755,000	6699.38		166,173		118,106		217,857			(48,258)		28,451		0001
Purchased Call/S&P 500 INDEX/SPXB21D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/10/2027	1	1,946,015	6780		79,240		55,934		109,093			(23,397)		8,101		0001
Purchased Call/S&P 500 INDEX/SPXF177$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	1,564,757	6506.48		86,531		62,932		125,326			(24,049)		6,666		0001
Purchased Call/S&P 500 INDEX/SPXD05X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/11/2026	02/11/2027	1	4,020,000	6941.47		152,760		94,686		195,188			(58,174)		15,816		0001
Purchased Call/S&P 500 INDEX/SPXF178$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	2,741,000	6368.85		134,035		99,686		198,174			(35,078)		11,744		0001
Purchased Call/S&P 500 INDEX/SPXD05X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/11/2026	02/11/2027	1	2,489,000	6941.47		72,679		45,049		91,646			(27,678)		9,793		0001
Purchased Call/S&P 500 INDEX/SPXD05V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/28/2026	01/27/2027	1	3,259,256	6979		136,827		79,375		174,467			(57,513)		12,390		0001
Purchased Call/S&P 500 INDEX/SPXF178$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	11,007,000	6368.85		603,184		448,607		903,201			(157,858)		47,158		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF178S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	3,068,000	6368.85		164,445		122,303		245,808			(43,037)		13,145		0001
Purchased Call/S&P 500 INDEX/SPXD05II$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2026	02/02/2027	1	3,725,419	.6976		140,704		83,956		187,507			(56,823)		14,362		0001
Purchased Call/S&P 500 INDEX/SPXD05II$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	6,148,000	6932.3		226,861		138,007		291,742			(89,747)		23,865		0001
Purchased Call/S&P 500 INDEX/SPXP132ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/15/2027	1	2,473,095	6632.19		23,494		16,634		30,750			(6,978)		10,396		0001
Purchased Call/S&P 500 INDEX/SPXF177SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	8,456,000	6591.9		389,822		286,728		539,045			(103,596)		36,229		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/02/2027	1	3,676,584	.6976		119,550		72,946		153,030			(46,678)		14,174		0001
Purchased Call/S&P 500 INDEX/SPX013S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2026	01/22/2027	1	1,974,987	6913.35		25,477		14,468		31,658			(11,098)		7,419		0001
Purchased Call/S&P 500 INDEX/SPXK00D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/17/2026	03/17/2027	1	2,827,000	6716.09		76,046		54,259		99,535			(21,876)		11,930		0001
Purchased Call/S&P 500 INDEX/SPX915LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	3,344,000	6940.01		209,334		115,455		283,532			(94,891)		12,346		0001
Purchased Call/S&P 500 INDEX/SPXO13IW$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	1	2,119,183	6964.82		20,556		12,628		25,032			(7,941)		8,301		0001
Purchased Call/S&P 500 INDEX/SPXD05S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1	2,059,000	6944.47		66,712		36,691		84,943			(30,340)		7,602		0001
Purchased Call/S&P 500 INDEX/SPXD05T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,999,000	6915.61		175,965		100,202		227,444			(76,380)		18,778		0001
Purchased Call/S&P 500 INDEX/SPXD05US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,922,000	6915.61		269,726		153,594		366,081			(117,079)		18,488		0001
Purchased Call/S&P 500 INDEX/SPXK009S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/20/2026	02/19/2027	1	4,556,000	6909.51		112,989		73,129		141,844			(40,353)		18,240		0001
Purchased Call/S&P 500 INDEX/SPXK007S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/05/2026	02/05/2027	1	2,684,000	6798.4		166,945		101,277		241,065			(66,321)		10,419		0001
Purchased Call/S&P 500 INDEX/SPXK006SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/05/2026	02/05/2027	1	5,837,000	6798.4		277,841		168,552		383,092			(110,375)		22,658		0001
Purchased Call/S&P 500 INDEX/SPXD05US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	3,432,938	6915.61		33,643		19,277		41,430			(14,484)		12,989		0001
Purchased Call/S&P 500 INDEX/SPXD05USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	4,070,000	6915.61		100,936		57,837		128,025			(43,455)		15,399		0001
Purchased Call/S&P 500 INDEX/SPXD05USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	3,154,000	6915.61		112,598		64,519		145,643			(48,475)		11,933		0001
Purchased Call/S&P 500 INDEX/SPXD05USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	4,716,000	6915.61		209,862		120,252		276,781			(90,349)		17,843		0001
Purchased Call/S&P 500 INDEX/SPXF175SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	3,274,000	6632.19		89,380		63,280		119,799			(26,546)		13,763		0001
Purchased Call/S&P 500 INDEX/SPXD05USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	3,026,000	6915.61		68,993		39,533		87,158			(29,703)		11,449		0001
Purchased Call/S&P 500 INDEX/SPXF175SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	5,846,000	6632.19		281,777		199,495		392,968			(83,689)		24,575		0001
Purchased Call/S&P 500 INDEX/SPXK005SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/30/2026	02/01/2027	1	2,772,000	6939.03		151,628		89,807		201,947			(62,387)		10,662		0001
Purchased Call/S&P 500 INDEX/SPXK004ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	01/26/2026	08/28/2026	1	3,450,000	.6890		225,100		61,584		341,592			(163,040)		6,935		0001
Purchased Call/S&P 500 INDEX/SPXD05SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1	3,966,000	6944.47		209,008		114,955		278,588			(95,056)		14,642		0001
Purchased Call/S&P 500 INDEX/SPXD05SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2027	1	5,094,000	6875.62		126,331		70,996		162,151			(55,378)		19,088		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF175S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	2,270,000	6632.19		49,486		34,915		65,968			(14,819)		9,487		0001
Purchased Call/S&P 500 INDEX/SPXF174SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/12/2027	1	2,534,000	6672.62		103,387		72,743		140,759			(31,158)		10,590		0001
Purchased Call/S&P 500 INDEX/SPXF179SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	3,624,000	6528.52		117,780		88,578		162,957			(29,364)		15,700		0001
Purchased Call/S&P 500 INDEX/SPXF179SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	2,355,000	6528.52		71,357		53,665		98,415			(17,790)		10,202		0001
Purchased Call/S&P 500 INDEX/SPXD05VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/22/2027	1	1,934,863	.6915		100,333		57,453		128,138			(42,920)		7,268		0001
Purchased Call/S&P 500 INDEX/SPXD05W82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/02/2027	1	1,092,409	.6973		44,347		26,461		59,524			(17,909)		4,212		0001
Purchased Call/S&P 500 INDEX/SPXF174SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/12/2027	1	2,537,000	6672.62		136,237		95,856		190,110			(41,058)		10,603		0001
Purchased Call/S&P 500 INDEX/SPXD05VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2027	1	2,234,000	6978.03		77,520		45,060		97,703			(32,495)		8,513		0001
Purchased Call/S&P 500 INDEX/SPXD05YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/05/2027	1	2,024,232	.6932		98,150		60,210		127,591			(38,002)		7,858		0001
Purchased Call/S&P 500 INDEX/SPXF179SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/30/2027	1	8,608,428	.6344		383,882		288,442		521,120			(95,970)		37,224		0001
Purchased Call/S&P 500 INDEX/SPXD05IWS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	16,813,000	6932.3		801,980		487,871		1,053,747			(317,267)		65,265		0001
Purchased Call/S&P 500 INDEX/SPXD05XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	3,507,360	6941.47		75,408		46,741		94,110			(28,717)		13,799		0001
Purchased Call/S&P 500 INDEX/SPXD05USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	3,849,000	6950.23		156,654		90,195		202,253			(66,524)		14,598		0001
Purchased Call/S&P 500 INDEX/SPXD05VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	3,630,838	6978.6		44,659		25,836		54,348			(18,843)		13,803		0001
Purchased Call/S&P 500 INDEX/SPXF175S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	10,391,000	6632.19		422,914		298,389		582,187			(126,642)		43,426		0001
Purchased Call/S&P 500 INDEX/SPXF179SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	3,984,000	6528.52		145,416		109,362		202,698			(36,254)		17,259		0001
Purchased Call/S&P 500 INDEX/SPXD05VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/22/2027	1	3,978,508	.6916		172,260		98,641		216,623			(73,689)		14,944		0001
Purchased Call/S&P 500 INDEX/SPXF178SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	2,638,000	6368.85		125,833		93,586		185,528			(32,931)		11,302		0001
Purchased Call/S&P 500 INDEX/SPXB21AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2026	01/29/2027	1	9,707,000	6969.01		442,639		259,943		569,393			(184,332)		37,076		0001
Purchased Call/S&P 500 INDEX/SPXF178SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	2,869,000	6368.85		97,259		72,335		139,562			(25,453)		12,292		0001
Purchased Call/S&P 500 INDEX/SPXD05ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	07/24/2026	1	20,430,000	.6400		58,320		8,654		1,462			(49,405)		26,194		0001
Purchased Call/S&P 500 INDEX/SPXF178S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,700,000	6477.16		140,670		104,330		201,868			(37,100)		11,568		0001
Purchased Call/S&P 500 INDEX/SPXD05YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/04/2027	1	1,858,334	.6883		69,058		42,769		90,873			(26,695)		7,197		0001
Purchased Call/S&P 500 INDEX/SPXF179S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/25/2027	1	4,171,597	.6369		158,634		118,311		235,133			(40,540)		17,873		0001
Purchased Call/S&P 500 INDEX/SPXF178SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	10,808,000	6368.85		433,401		322,334		630,841			(113,424)		46,306		0001
Purchased Call/S&P 500 INDEX/SPXF176SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	2,674,000	6506.48		156,429		113,411		228,186			(43,835)		11,328		0001
Purchased Call/S&P 500 INDEX/SPXF177SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	7,588,000	6591.9		421,893		310,318		595,741			(112,119)		32,510		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF177SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	3,962,000	6591.9		146,594		107,825		199,641			(38,958)		16,975		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	2,772,079	.6833		117,009		73,866		154,120			(43,228)		10,931		0001
Purchased Call/S&P 500 INDEX/SPXF176SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	6,270,000	6506.48		205,656		149,101		284,238			(57,629)		26,561		0001
Purchased Call/S&P 500 INDEX/SPXF175SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/11/2027	1	1,495,912	.6777		68,322		48,149		99,909			(20,515)		6,239		0001
Purchased Call/S&P 500 INDEX/SPXF175SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	2,067,000	6632.19		104,384		73,902		146,540			(31,002)		8,689		0001
Purchased Call/S&P 500 INDEX/SPXF179SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	2,771,942	6528.52		38,530		28,977		51,871			(9,606)		12,008		0001
Purchased Call/S&P 500 INDEX/SPXF179S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/30/2027	1	2,495,000	6343.72		108,533		81,325		160,037			(27,356)		10,789		0001
Purchased Call/S&P 500 INDEX/SPXF179S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/30/2027	1	3,543,000	6343.72		108,770		81,503		156,753			(27,416)		15,321		0001
Purchased Call/S&P 500 INDEX/SPX915MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	02/01/2027	1	2,418,000	6939.03		137,584		81,489		181,613			(56,608)		9,301		0001
Purchased Call/S&P 500 INDEX/SPXD05RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/13/2026	01/13/2027	1	2,216,989	6963.74		21,726		11,731		26,566			(10,000)		8,144		0001
Purchased Call/S&P 500 INDEX/SPXF178$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	8,815,000	6368.85		342,904		255,029		496,752			(89,741)		37,767		0001
Purchased Call/S&P 500 INDEX/SPXD05YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/10/2027	1	2,899,456	.6942		145,102		89,787		189,466			(55,410)		11,382		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/16/2027	1	5,961,140	.6836		235,257		149,473		308,390			(85,959)		23,711		0001
Purchased Call/S&P 500 INDEX/SPXD05W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	2,539,000	6932.3		109,431		66,925		142,213			(42,937)		9,923		0001
Purchased Call/S&P 500 INDEX/SPX915MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/19/2027	1	9,521,000	6861.89		436,062		281,447		565,601			(156,504)		38,117		0001
Purchased Call/S&P 500 INDEX/SPX915NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2026	02/24/2027	1	2,278,000	6890.07		110,711		72,587		143,663			(38,218)		9,217		0001
Purchased Call/S&P 500 INDEX/SPX915NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2026	02/24/2027	1	5,921,000	6890.07		320,918		210,409		422,581			(110,783)		23,956		0001
Purchased Call/S&P 500 INDEX/SPX915NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	02/26/2027	1	3,585,000	6878.88		205,421		136,947		273,557			(69,414)		14,565		0001
Purchased Call/S&P 500 INDEX/SPX9150$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/02/2026	03/02/2027	1	3,608,000	6881.62		209,986		141,147		279,227			(69,036)		14,780		0001
Purchased Call/S&P 500 INDEX/SPXD05W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	4,786,000	6932.3		200,533		121,991		260,211			(79,332)		18,578		0001
Purchased Call/S&P 500 INDEX/SPX915MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	02/01/2027	1	2,512,000	6939.03		146,450		86,740		194,394			(60,256)		9,662		0001
Purchased Call/S&P 500 INDEX/SPX915MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/19/2027	1	4,220,000	6861.89		233,788		150,894		312,592			(83,907)		16,894		0001
Purchased Call/S&P 500 INDEX/SPX915NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/26/2027	1	4,333,000	6908.86		239,615		159,301		315,157			(81,403)		17,604		0001
Purchased Call/S&P 500 INDEX/SPX915NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	02/26/2027	1	13,705,000	6878.88		746,923		497,948		986,075			(252,394)		55,681		0001
Purchased Call/S&P 500 INDEX/SPX915NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/24/2027	1	1,764,511	.6890		88,978		58,988		114,278			(30,395)		7,139		0001
Purchased Call/S&P 500 INDEX/SPXD05XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	4,383,000	6941.47		236,244		146,432		312,606			(89,967)		17,244		0001
Purchased Call/S&P 500 INDEX/SPXD05XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	2,134,698	.6798		82,595		50,245		103,954			(32,675)		8,286		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/19/2027	1	4,160,000	6861.89		242,112		156,266		327,528			(86,895)		16,654		0001
Purchased Call/S&P 500 INDEX/SPX9150SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/16/2027	1	1,310,568	6699		63,563		45,427		88,358			(18,211)		5,520		0001
Purchased Call/S&P 500 INDEX/SPXD05XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/09/2026	02/05/2027	1	2,525,071	6932		128,812		78,579		166,162			(50,312)		9,802		0001
Purchased Call/S&P 500 INDEX/SPXD05YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2026	02/11/2027	1	2,880,710	6941		99,148		62,140		131,566			(37,589)		11,334		0001
Purchased Call/S&P 500 INDEX/SPXD05RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	2,849,114	6977.27		57,837		31,069		72,456			(26,779)		10,439		0001
Purchased Call/S&P 500 INDEX/SPXD05SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/20/2026	01/15/2027	1	3,289,865	6941		99,753		55,171		139,184			(44,612)		12,146		0001
Purchased Call/S&P 500 INDEX/SPX915NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	02/26/2027	1	2,802,004	6909		137,605		91,737		184,737			(46,498)		11,384		0001
Purchased Call/S&P 500 INDEX/SPXD05XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	2,649,000	6964.82		97,483		59,886		124,156			(37,658)		10,376		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	1,927,800	6836		79,366		50,103		104,416			(29,321)		7,601		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	886,548	6836		49,263		31,099		67,057			(18,200)		3,496		0001
Purchased Call/S&P 500 INDEX/SPXD05XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	3,313,147	6798		148,976		90,627		189,268			(58,935)		12,861		0001
Purchased Call/S&P 500 INDEX/SPXD05YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/09/2027	1	1,530,625	6965		72,261		44,638		94,582			(27,670)		5,995		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/16/2027	1	3,240,782	6836		137,616		87,436		181,423			(50,283)		12,891		0001
Purchased Call/S&P 500 INDEX/SPXD05US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	10,195,000	6915.61		485,282		276,341		646,168			(210,644)		38,295		0001
Purchased Call/S&P 500 INDEX/SPXD05US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	2,963,000	6915.61		147,557		84,026		197,384			(64,050)		11,130		0001
Purchased Call/S&P 500 INDEX/SPXD05YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/09/2027	1	1,922,290	6965		62,762		38,770		79,801			(24,033)		7,530		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	1,558,647	6836		32,048		20,231		40,670			(11,840)		6,146		0001
Purchased Call/S&P 500 INDEX/SPXF175S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	2,227,930	6632.19		43,445		30,653		57,585			(13,010)		9,311		0001
Purchased Call/S&P 500 INDEX/SPXD05USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	5,625,000	6915.61		268,313		153,744		356,271			(115,513)		21,282		0001
Purchased Call/S&P 500 INDEX/SPXD05VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2026	01/27/2027	1	2,558,539	6971		85,599		49,657		107,292			(35,980)		9,727		0001
Purchased Call/S&P 500 INDEX/SPXK001SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	5,636,000	6966.28		138,646		73,559		175,925			(65,514)		20,438		0001
Purchased Call/S&P 500 INDEX/SPXD05USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	3,843,000	6950.23		95,306		54,873		119,611			(40,473)		14,575		0001
Purchased Call/S&P 500 INDEX/SPXD05TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,422,000	6915.61		190,588		108,529		250,733			(82,728)		16,610		0001
Purchased Call/S&P 500 INDEX/SPXK000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2027	1	978,325	6902.05		9,588		4,965		11,967			(4,623)		3,520		0001
Purchased Call/S&P 500 INDEX/SPXD05US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	3,035,000	6950.23		39,152		22,542		48,170			(16,626)		11,510		0001
Purchased Call/S&P 500 INDEX/SPXK002S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2027	1	3,313,000	6966.28		86,138		46,035		109,479			(40,370)		12,108		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05Y9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/11/2027	1	2,609,993	.6941		123,990		77,709		170,252			(47,007)		10,269		0001
Purchased Call/S&P 500 INDEX/SPXK005$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/28/2027	1	1,960,852	.6978		63,711		37,342		81,751			(26,605)		7,472		0001
Purchased Call/S&P 500 INDEX/SPXD05U$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	3,907,000	6950.23		139,480		80,307		178,261			(59,231)		14,818		0001
Purchased Call/S&P 500 INDEX/SPXD05W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	3,790,000	6917.81		186,089		111,243		246,351			(74,945)		14,645		0001
Purchased Call/S&P 500 INDEX/SPXK003$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	01/20/2026	11/05/2026	1	3,425,000	.6900		243,230		107,631		392,870			(135,502)		10,141		0001
Purchased Call/S&P 500 INDEX/SPXK004$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2026	07/02/2026	1	6,900,000	.7090		248,060		1,600		413,774			(244,900)		2,554		0001
Purchased Call/S&P 500 INDEX/SPXK004$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	01/21/2026	07/17/2026	1	1,700,000	.6900		83,605		7,644		152,746			(75,575)		1,834		0001
Purchased Call/S&P 500 INDEX/SPXD05W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/01/2027	1	1,146,713	.6939		58,157		34,636		79,224			(23,551)		4,411		0001
Purchased Call/S&P 500 INDEX/SPXK005$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/28/2027	1	3,592,314	.6978		146,261		85,725		190,706			(61,076)		13,689		0001
Purchased Call/S&P 500 INDEX/SPXD05W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	3,808,000	6932.3		154,986		94,283		200,536			(61,313)		14,782		0001
Purchased Call/S&P 500 INDEX/SPXD05W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	4,854,000	6932.3		280,561		170,675		378,409			(110,991)		18,842		0001
Purchased Call/S&P 500 INDEX/SPXD05S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	242,239	6913.35		16,327		9,272		23,162			(7,112)		910		0001
Purchased Call/S&P 500 INDEX/SPXD05T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,084,000	6915.61		151,108		86,048		196,030			(65,591)		15,341		0001
Purchased Call/S&P 500 INDEX/SPXD05T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	2,157,000	6915.61		90,378		51,465		118,615			(39,230)		8,102		0001
Purchased Call/S&P 500 INDEX/SPXD05V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	2,206,000	6978.6		86,916		50,282		110,931			(36,672)		8,386		0001
Purchased Call/S&P 500 INDEX/SPXD05V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	5,981,000	6978.6		250,604		144,977		320,748			(105,734)		22,737		0001
Purchased Call/S&P 500 INDEX/SPXF179$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2026	03/31/2027	1	7,262,000	6528.52		284,670		214,091		397,849			(70,973)		31,460		0001
Purchased Call/S&P 500 INDEX/SPXD05X$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	3,374,000	6964.82		136,984		84,153		175,404			(52,917)		13,216		0001
Purchased Call/S&P 500 INDEX/SPXD05X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	8,081,000	6964.82		366,069		224,886		473,501			(141,413)		31,653		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/12/2027	1	2,787,766	.6833		116,455		73,312		151,488			(43,831)		10,992		0001
Purchased Call/S&P 500 INDEX/SPXD05W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	7,030,000	6932.3		386,650		235,212		517,246			(152,960)		27,289		0001
Purchased Call/S&P 500 INDEX/SPXK006$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	3,029,000	6798.4		157,508		95,552		219,669			(62,572)		11,758		0001
Purchased Call/S&P 500 INDEX/SPXK006$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	01/29/2027	1	2,022,064	.6939		103,358		61,036		132,567			(42,374)		7,723		0001
Purchased Call/S&P 500 INDEX/SPXD05X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/05/2027	1	4,804,659	.6932		199,712		121,830		252,923			(78,004)		18,651		0001
Purchased Call/S&P 500 INDEX/SPXD05X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	5,257,000	6941.47		129,848		80,484		162,655			(49,449)		20,683		0001
Purchased Call/S&P 500 INDEX/SPXF179$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2026	03/30/2027	1	4,554,791	.6344		190,528		143,160		257,755			(47,632)		19,696		0001
Purchased Call/S&P 500 INDEX/SPXD05X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	3,257,000	6964.82		140,051		86,037		180,184			(54,102)		12,757		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05X$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/09/2026	02/09/2027	1	4,543,000	6964.82		218,064		133,962		283,621			(84,238)		17,795		0001
Purchased Call/S&P 500 INDEX/SPX915O$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/18/2027	1	8,018,000	6624.7		328,738		235,460		443,135			(93,668)		33,901		0001
Purchased Call/S&P 500 INDEX/SPXD05X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/10/2026	02/10/2027	1	2,209,242	6941.81		26,953		16,632		33,147			(10,338)		8,673		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/11/2026	02/05/2027	1	2,520,396	6932		96,227		59,030		122,602			(37,258)		9,784		0001
Purchased Call/S&P 500 INDEX/SPXK006$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2027	1	5,211,000	6976.44		129,233		76,899		160,515			(52,401)		20,090		0001
Purchased Call/S&P 500 INDEX/SPXK006$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	3,561,000	6798.4		202,977		123,136		287,669			(80,635)		13,823		0001
Purchased Call/S&P 500 INDEX/SPXD05X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/09/2026	02/09/2027	1	2,543,000	6964.82		137,831		84,673		181,977			(53,244)		9,961		0001
Purchased Call/S&P 500 INDEX/SPXD05X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/09/2026	02/09/2027	1	2,789,000	6964.82		168,177		103,315		225,954			(64,967)		10,924		0001
Purchased Call/S&P 500 INDEX/SPXK007$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	3,045,000	6798.4		182,091		110,465		260,448			(72,338)		11,820		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/17/2026	07/17/2026	1	10,215,000	6500		60,690		6,561		825			(53,812)		11,023		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/12/2026	02/12/2027	1	2,355,000	6832.76		144,597		90,775		203,965			(54,670)		9,286		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/17/2026	02/12/2027	1	2,418,797	6833		79,508		50,192		102,923			(29,374)		9,538		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/13/2026	02/10/2027	1	1,114,862	6947		52,052		32,660		71,569			(19,699)		4,377		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/17/2026	02/16/2027	1	3,588,989	6836		118,886		75,535		154,072			(43,439)		14,276		0001
Purchased Call/S&P 500 INDEX/SPXK007$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2026	02/10/2027	1	3,179,000	6941.81		105,861		65,325		134,465			(40,604)		12,480		0001
Purchased Call/S&P 500 INDEX/SPXD05X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/10/2026	02/10/2027	1	3,349,534	6941.81		67,996		41,959		84,906			(26,080)		13,149		0001
Purchased Call/S&P 500 INDEX/SPXD05X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/09/2026	02/09/2027	1	2,963,000	6964.82		170,373		104,664		227,233			(65,815)		11,606		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/11/2026	02/10/2027	1	2,860,026	6942		120,370		74,483		154,565			(45,965)		11,228		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/17/2026	02/12/2027	1	3,263,710	6836		165,640		104,566		222,614			(61,195)		12,869		0001
Purchased Call/S&P 500 INDEX/SPXK006$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2026	02/03/2027	1	8,503,000	6917.81		210,024		125,552		266,162			(84,585)		32,857		0001
Purchased Call/S&P 500 INDEX/SPXK000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2027	1	3,180,695	6902.05		55,344		28,663		70,551			(26,686)		11,444		0001
Purchased Call/S&P 500 INDEX/SPXD05S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/15/2026	01/15/2027	1	3,188,000	6944.47		131,346		72,240		170,667			(59,735)		11,770		0001
Purchased Call/S&P 500 INDEX/SPXD05V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/02/2026	01/29/2027	1	4,208,837	6971		176,817		104,416		224,890			(72,490)		16,076		0001
Purchased Call/S&P 500 INDEX/SPXK002$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2026	01/13/2027	1	2,707,000	6963.74		63,073		34,056		79,335			(29,031)		9,944		0001
Purchased Call/S&P 500 INDEX/SPXK003$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	4,080,000	6940.01		130,152		71,783		165,726			(58,997)		15,063		0001
Purchased Call/S&P 500 INDEX/SPXD05W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/06/2026	02/05/2027	1	3,415,000	6932.3		121,574		73,958		156,029			(48,095)		13,256		0001
Purchased Call/S&P 500 INDEX/SPXB21A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2026	02/05/2027	1	3,973,412	6932		166,341		101,756		212,225			(64,688)		15,424		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	6,867,000	6869.5		273,307		185,216		352,743			(88,357)		28,245		0001
Purchased Call/S&P 500 INDEX/SPXB21BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	5,830,000	6946.13		230,868		152,004		293,314			(79,064)		23,637		0001
Purchased Call/S&P 500 INDEX/SPXB21C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/12/2027	1	2,355,043	6672.62		44,510		31,318		58,643			(13,414)		9,842		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2026	02/11/2027	1	2,117,492	.6941		85,301		53,462		114,792			(32,339)		8,331		0001
Purchased Call/S&P 500 INDEX/SPXB21D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/19/2027	1	2,186,177	.6506		76,111		56,275		113,990			(20,254)		9,261		0001
Purchased Call/S&P 500 INDEX/SPXB21BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2026	02/26/2027	1	5,761,000	6878.88		125,590		83,727		158,365			(42,438)		23,406		0001
Purchased Call/S&P 500 INDEX/SPXB21D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2026	03/24/2027	1	2,880,388	6556.37		40,613		29,761		53,873			(10,904)		12,318		0001
Purchased Call/S&P 500 INDEX/SPXB21DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	2,124,508	.6477		73,003		54,295		107,887			(19,105)		9,102		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2026	02/10/2027	1	1,820,962	.6950		67,950		42,516		91,290			(25,832)		7,149		0001
Purchased Call/S&P 500 INDEX/SPXD05XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	2,245,000	6941.47		124,149		76,952		164,805			(47,278)		8,833		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2026	02/12/2027	1	7,999,000	6832.76		345,557		216,933		461,814			(130,649)		31,541		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2026	02/12/2027	1	2,392,000	6832.76		143,520		90,099		201,398			(54,262)		9,432		0001
Purchased Call/S&P 500 INDEX/SPXF171$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	2,078,942	6909.51		107,481		69,878		141,412			(38,072)		8,376		0001
Purchased Call/S&P 500 INDEX/SPXE17ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/16/2027	1	5,123,000	6836.17		185,965		117,829		245,381			(69,231)		20,378		0001
Purchased Call/S&P 500 INDEX/SPXB21BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	2,502,811	6946.13		39,795		26,201		48,771			(13,628)		10,147		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	3,981,981	.6836		169,754		107,163		223,995			(62,715)		15,701		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2026	02/17/2027	1	3,647,436	.6843		146,277		93,342		190,855			(53,045)		14,540		0001
Purchased Call/S&P 500 INDEX/SPXF170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2026	02/19/2027	1	5,450,000	6861.89		222,905		143,869		278,233			(80,002)		21,819		0001
Purchased Call/S&P 500 INDEX/SPXF170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2026	02/11/2027	1	1,707,602	.6941		67,758		43,189		91,948			(24,864)		6,718		0001
Purchased Call/S&P 500 INDEX/SPXF171$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/19/2027	1	1,836,421	.6867		94,709		61,298		122,785			(33,825)		7,352		0001
Purchased Call/S&P 500 INDEX/SPXF172S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2026	02/26/2027	1	2,394,943	6908.86		32,092		21,336		39,632			(10,903)		9,730		0001
Purchased Call/S&P 500 INDEX/SPXF171SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2026	02/23/2027	1	2,470,000	6837.75		144,742		94,501		199,238			(50,362)		9,973		0001
Purchased Call/S&P 500 INDEX/SPXF172S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2026	02/25/2027	1	1,904,482	6946.13		24,377		16,050		29,786			(8,348)		7,722		0001
Purchased Call/S&P 500 INDEX/SPXF172S$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	02/26/2027	1	2,021,000	6878.88		71,139		47,426		91,493			(24,039)		8,211		0001
Purchased Call/S&P 500 INDEX/SPXF172SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	02/19/2027	1	2,594,768	.6864		93,358		61,622		121,642			(32,166)		10,388		0001
Purchased Call/S&P 500 INDEX/SPXF173SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2026	03/03/2027	1	1,818,584	.6817		94,928		64,247		123,223			(30,773)		7,465		0001
Purchased Call/S&P 500 INDEX/SPXB21C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	1	3,393,000	6699.38		92,290		65,594		121,372			(26,802)		14,291		0001
Purchased Call/S&P 500 INDEX/SPXF173$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/05/2027	1	5,301,000	6740.02		130,935		89,836		170,236			(41,726)		21,848		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/09/2027	1	1,497,436	.6965		58,418		36,696		80,358			(21,763)		5,865		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	2,522,000	6836.17		66,076		41,867		85,503			(24,599)		10,032		0001
Purchased Call/S&P 500 INDEX/SPXF172$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/26/2027	1	4,458,000	6878.88		67,762		45,174		84,689			(22,897)		18,112		0001
Purchased Call/S&P 500 INDEX/SPXF173$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/03/2027	1	3,556,000	6816.63		200,558		135,363		273,364			(65,388)		14,597		0001
Purchased Call/S&P 500 INDEX/SPXK000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	12/31/2026	1	1,700,649	.6857		56,281		28,769		72,940			(27,515)		6,037		0001
Purchased Call/S&P 500 INDEX/SPXF174$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/12/2027	1	2,999,000	6672.62		83,672		58,872		111,347			(25,216)		12,533		0001
Purchased Call/S&P 500 INDEX/SPXK002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	2,499,000	6966.28		91,214		48,394		118,518			(43,101)		9,062		0001
Purchased Call/S&P 500 INDEX/SPXK000$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	12/31/2026	1	1,152,311	.6856		51,741		26,449		68,655			(25,296)		4,091		0001
Purchased Call/S&P 500 INDEX/SPXK000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	12/31/2026	1	1,907,467	.6856		97,376		49,776		131,126			(47,606)		6,772		0001
Purchased Call/S&P 500 INDEX/SPXK001$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/08/2027	1	3,590,000	6921.46		108,059		57,172		140,442			(51,217)		13,019		0001
Purchased Call/S&P 500 INDEX/SPXK002$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2027	1	2,010,826	6966.28		32,978		17,624		41,381			(15,455)		7,349		0001
Purchased Call/S&P 500 INDEX/SPXK005$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	3,689,184	6969.01		48,697		28,598		59,610			(20,279)		14,091		0001
Purchased Call/S&P 500 INDEX/SPXK005$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/27/2027	1	1,528,319	.6979		73,280		42,866		97,390			(30,685)		5,810		0001
Purchased Call/S&P 500 INDEX/SPXK001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	2,051,000	6966.28		47,993		25,463		60,957			(22,678)		7,438		0001
Purchased Call/S&P 500 INDEX/SPXK004$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/21/2026	07/24/2026	1	1,700,000	.6900		86,000		10,868		155,748			(74,783)		2,180		0001
Purchased Call/S&P 500 INDEX/SPXK005$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	02/01/2027	1	2,462,000	6939.03		67,951		40,247		85,863			(27,958)		9,470		0001
Purchased Call/S&P 500 INDEX/SPXF174$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	1,820,487	6740.02		108,137		74,474		151,009			(34,180)		7,548		0001
Purchased Call/S&P 500 INDEX/SPXF174$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/09/2027	1	2,077,000	6795.99		126,905		87,750		174,410			(39,288)		8,629		0001
Purchased Call/S&P 500 INDEX/SPXK003$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/20/2026	11/20/2026	1	3,420,000	.7000		223,375		105,031		361,221			(118,301)		10,703		0001
Purchased Call/S&P 500 INDEX/SPXK005$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	01/29/2027	1	4,815,000	6939.03		169,488		99,810		216,938			(70,310)		18,391		0001
Purchased Call/S&P 500 INDEX/SPXK006$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	01/29/2027	1	3,476,454	.6939		143,637		84,822		181,004			(58,887)		13,279		0001
Purchased Call/S&P 500 INDEX/SPXK006$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	3,612,000	6798.4		107,638		65,298		142,828			(42,760)		14,021		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/12/2027	1	3,048,897	.6833		154,641		97,351		204,941			(58,203)		12,022		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	6,562,000	6832.76		314,320		197,323		424,634			(118,839)		25,875		0001
Purchased Call/S&P 500 INDEX/SPXK008$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2026	02/18/2027	1	3,421,000	6881.31		134,103		85,708		176,252			(48,498)		13,666		0001
Purchased Call/S&P 500 INDEX/SPXK009$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/24/2027	1	6,431,000	6890.07		254,668		166,972		329,752			(87,913)		26,020		0001
Purchased Call/S&P 500 INDEX/SPXK009$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	1	3,070,000	6909.51		68,154		44,111		85,179			(24,341)		12,291		0001
Purchased Call/S&P 500 INDEX/SPXK009$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/24/2027	1	9,536,000	6890.07		401,466		263,220		522,273			(138,588)		38,582		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX00CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	3,387,000	6830.71		156,141		106,833		205,794			(50,051)		13,959		0001
Purchased Call/S&P 500 INDEX/SPXX009ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/24/2027	1	1,684,385	6890.07		15,328		10,050		18,807			(5,291)		6,815		0001
Purchased Call/S&P 500 INDEX/SPXX00BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	1	2,365,000	6878.88		71,896		47,931		91,602			(24,295)		9,609		0001
Purchased Call/S&P 500 INDEX/SPXX00BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2027	1	2,264,000	6878.88		65,656		43,952		83,435			(22,005)		9,255		0001
Purchased Call/S&P 500 INDEX/SPXX009SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	1	3,152,203	.6838		105,919		69,345		134,319			(36,664)		12,727		0001
Purchased Call/S&P 500 INDEX/SPXF172SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2026	02/26/2027	1	4,377,000	6908.86		184,272		122,508		237,851			(62,602)		17,783		0001
Purchased Call/S&P 500 INDEX/SPXF173S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2026	03/03/2027	1	2,189,000	6816.63		29,552		19,945		36,876			(9,635)		8,985		0001
Purchased Call/S&P 500 INDEX/SPXX00FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2026	03/25/2027	1	2,220,000	6591.9		63,936		47,027		85,870			(16,991)		9,511		0001
Purchased Call/S&P 500 INDEX/SPXX00DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	7,101,095	6506.48		148,413		107,599		201,362			(41,588)		30,081		0001
Purchased Call/S&P 500 INDEX/SPXX00ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/18/2027	1	2,729,376	.6625		107,759		78,042		154,442			(30,279)		11,540		0001
Purchased Call/S&P 500 INDEX/SPXX00FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	1	5,115,000	6368.85		73,656		54,780		102,416			(19,276)		21,915		0001
Purchased Call/S&P 500 INDEX/SPXX00DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/22/2027	1	2,985,994	6506.48		37,624		27,363		50,113			(10,457)		12,721		0001
Purchased Call/S&P 500 INDEX/SPXF174SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2026	03/09/2027	1	1,879,000	6795.99		63,510		43,915		82,988			(19,662)		7,806		0001
Purchased Call/S&P 500 INDEX/SPXX000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2026	01/06/2027	1	6,674,000	6944.82		164,180		85,482		209,920			(78,717)		24,076		0001
Purchased Call/S&P 500 INDEX/SPXB219SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	1	1,958,000	6963.74		25,258		13,638		31,113			(11,626)		7,192		0001
Purchased Call/S&P 500 INDEX/SPXB219ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/12/2027	1	3,105,406	.6977		126,940		68,379		166,567			(58,588)		11,378		0001
Purchased Call/S&P 500 INDEX/SPXF175SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/15/2027	1	2,735,000	6632.19		83,691		59,252		112,988			(24,856)		11,497		0001
Purchased Call/S&P 500 INDEX/SPXB219SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	1	4,253,000	6963.74		223,283		120,560		296,993			(102,771)		15,623		0001
Purchased Call/S&P 500 INDEX/SPXB219S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2026	01/22/2027	1	6,245,000	6913.35		154,876		87,949		196,579			(67,467)		23,458		0001
Purchased Call/S&P 500 INDEX/SPXB21CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	1	1,907,000	6699.38		107,364		76,308		149,848			(31,180)		8,032		0001
Purchased Call/S&P 500 INDEX/SPXB219S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	12/31/2026	1	4,459,897	6858.47		57,533		29,327		73,229			(28,370)		15,833		0001
Purchased Call/S&P 500 INDEX/SPXB219S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	12/31/2026	1	2,869,000	6858.47		48,486		24,716		62,081			(23,909)		10,185		0001
Purchased Call/S&P 500 INDEX/SPXF175S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/12/2027	1	2,012,000	6632.19		59,354		41,878		80,035			(17,774)		8,409		0001
Purchased Call/S&P 500 INDEX/SPXB21BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2026	02/26/2027	1	10,044,000	6878.88		371,628		247,752		480,355			(125,578)		40,807		0001
Purchased Call/S&P 500 INDEX/SPXB21BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	3,473,752	6869.5		75,033		50,849		94,081			(24,257)		14,288		0001
Purchased Call/S&P 500 INDEX/SPXF176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	3,002,648	6506.48		54,048		39,307		72,712			(15,021)		12,792		0001
Purchased Call/S&P 500 INDEX/SPXF175S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/15/2027	1	2,520,000	6632.19		109,116		77,253		150,595			(32,408)		10,593		0001
Purchased Call/S&P 500 INDEX/SPXF177S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	2,905,062	6506.48		152,516		110,921		219,614			(42,389)		12,377		0001
Purchased Call/S&P 500 INDEX/SPXB21CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	210,410	6740.02		19,757		13,607		34,209			(6,245)		872		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF176SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	4,799,000	6506.48		288,900		209,452		423,593			(80,955)		20,329		0001
Purchased Call/S&P 500 INDEX/SPXF177SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	8,346,000	6591.9		342,186		251,691		468,711			(90,937)		35,758		0001
Purchased Call/S&P 500 INDEX/SPXE17USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	8,057,000	6966.28		342,423		181,674		450,000			(161,804)		29,218		0001
Purchased Call/S&P 500 INDEX/SPXE17VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/11/2027	1	2,740,000	6966.28		167,962		89,765		231,237			(78,718)		10,014		0001
Purchased Call/S&P 500 INDEX/SPXE17VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/13/2027	1	3,421,000	6963.74		183,024		98,823		243,873			(84,241)		12,566		0001
Purchased Call/S&P 500 INDEX/SPXE17VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	2,205,620	6926.6		20,953		11,371		25,819			(9,587)		8,122		0001
Purchased Call/S&P 500 INDEX/SPXE17USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	5,441,000	6966.28		307,417		163,102		417,825			(145,263)		19,731		0001
Purchased Call/S&P 500 INDEX/SPXF177ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/24/2027	1	4,782,726	6556		249,182		183,101		344,184			(66,403)		20,453		0001
Purchased Call/S&P 500 INDEX/SPXK00DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	03/19/2026	03/19/2027	1	1,994,641	6606.49		41,289		29,852		54,856			(11,651)		8,450		0001
Purchased Call/S&P 500 INDEX/SPXB21A96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2026	01/29/2027	1	5,770,000	6969.01		210,605		123,679		266,965			(87,704)		22,039		0001
Purchased Call/S&P 500 INDEX/SPXB21C5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/11/2026	03/11/2027	1	1,579,605	6775.8		27,169		18,936		34,861			(8,262)		6,589		0001
Purchased Call/S&P 500 INDEX/SPXB21C5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/11/2026	03/11/2027	1	5,984,000	6775.8		147,206		102,598		190,374			(44,767)		24,959		0001
Purchased Call/S&P 500 INDEX/SPXE17TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/05/2026	01/05/2027	1	3,111,000	6902.05		181,682		94,094		255,755			(87,606)		11,193		0001
Purchased Call/S&P 500 INDEX/SPXE17USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	3,493,000	6966.28		194,560		103,225		263,515			(91,935)		12,667		0001
Purchased Call/S&P 500 INDEX/SPXE17VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/12/2027	1	2,069,000	6977.27		124,968		67,131		170,004			(57,862)		7,581		0001
Purchased Call/S&P 500 INDEX/SPXF178SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,160,000	6477.16		70,632		52,385		98,146			(18,628)		9,254		0001
Purchased Call/S&P 500 INDEX/SPXF178SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	8,244,000	6368.85		298,433		221,954		431,211			(78,102)		35,321		0001
Purchased Call/S&P 500 INDEX/SPXF178SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	6,043,000	6368.85		261,058		194,157		381,791			(68,321)		25,891		0001
Purchased Call/S&P 500 INDEX/SPXF178SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	1	2,273,000	6368.85		98,421		73,477		143,508			(25,477)		9,811		0001
Purchased Call/S&P 500 INDEX/SPXF177SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	4,349,000	6591.9		224,843		165,381		314,463			(59,753)		18,633		0001
Purchased Call/S&P 500 INDEX/SPXF178SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	7,983,000	6368.85		257,053		191,178		368,767			(67,273)		34,202		0001
Purchased Call/S&P 500 INDEX/SPXF179S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/30/2027	1	3,588,000	6343.72		43,774		32,800		61,305			(11,033)		15,515		0001
Purchased Call/S&P 500 INDEX/SPXE17WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	6,397,000	6875.62		339,041		190,535		463,821			(148,621)		23,970		0001
Purchased Call/S&P 500 INDEX/SPXF179SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	2,877,000	6528.52		97,243		73,133		135,055			(24,244)		12,463		0001
Purchased Call/S&P 500 INDEX/SPXF179ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/30/2027	1	12,294,129	6344		694,734		522,010		958,313			(173,684)		53,162		0001
Purchased Call/S&P 500 INDEX/SPXE17VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	4,125,000	6926.6		218,213		118,424		292,962			(99,840)		15,191		0001
Purchased Call/S&P 500 INDEX/SPXE17VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/15/2027	1	2,279,486	6944.47		42,626		23,445		53,272			(19,386)		8,416		0001
Purchased Call/S&P 500 INDEX/SPXE17WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/19/2027	1	1,691,000	6940.01		61,891		34,441		79,540			(27,750)		6,305		0001
Purchased Call/S&P 500 INDEX/SPXF179SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	10,552,000	6528.52		440,018		330,923		619,023			(109,703)		45,712		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2026	01/29/2027	1	5,102,000	6969.01		208,162		122,244		265,993			(86,686)		19,487		0001
Purchased Call/S&P 500 INDEX/SPXE17XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	1,747,893	6969		83,678		49,277		111,429			(34,712)		6,676		0001
Purchased Call/S&P 500 INDEX/SPXE17WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	1,923,814	6913.35		29,050		16,496		36,206			(12,654)		7,226		0001
Purchased Call/S&P 500 INDEX/SPXE17XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/22/2027	1	3,236,788	6915.61		64,088		36,495		81,020			(27,819)		12,158		0001
Purchased Call/S&P 500 INDEX/SPX0130SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	3,430,000	6858.47		138,915		70,812		187,551			(68,501)		12,177		0001
Purchased Call/S&P 500 INDEX/SPX0130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	4,552,000	6858.47		112,434		57,313		146,951			(55,443)		16,160		0001
Purchased Call/S&P 500 INDEX/SPXK00FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/25/2026	03/19/2027	1	2,134,125	6506		73,032		53,393		96,858			(19,733)		9,041		0001
Purchased Call/S&P 500 INDEX/SPX013PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	6,190,000	6858.47		325,594		165,971		453,941			(160,555)		21,975		0001
Purchased Call/S&P 500 INDEX/SPX0130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	2,997,114	6858.47		28,173		14,361		35,866			(13,892)		10,640		0001
Purchased Call/S&P 500 INDEX/SPX0130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	4,531,523	6858.47		89,271		45,506		116,121			(44,021)		16,087		0001
Purchased Call/S&P 500 INDEX/SPX013PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	4,901,000	6858.47		63,223		32,569		80,452			(30,836)		17,587		0001
Purchased Call/S&P 500 INDEX/SPX013SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2026	01/22/2027	1	2,031,000	6915.61		29,246		16,654		36,522			(12,695)		7,629		0001
Purchased Call/S&P 500 INDEX/SPX013US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	3,647,000	6939.03		90,446		53,262		113,446			(37,520)		13,930		0001
Purchased Call/S&P 500 INDEX/SPX013US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	5,269,000	6939.03		227,621		134,043		294,540			(94,425)		20,125		0001
Purchased Call/S&P 500 INDEX/SPX013PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2026	01/08/2027	1	1,476,682	6921.46		12,404		6,563		15,563			(5,879)		5,355		0001
Purchased Call/S&P 500 INDEX/SPX013SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/19/2027	1	6,647,000	6940.01		85,746		47,716		106,053			(38,446)		24,785		0001
Purchased Call/S&P 500 INDEX/SPXK00DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/19/2026	03/19/2027	1	3,856,000	6606.49		137,659		99,526		186,896			(38,846)		16,335		0001
Purchased Call/S&P 500 INDEX/SPXK009S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/20/2026	02/19/2027	1	8,793,000	6909.51		371,065		240,161		479,563			(132,523)		35,202		0001
Purchased Call/S&P 500 INDEX/SPX013USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	4,490,000	6976.44		123,924		73,740		154,218			(50,249)		17,310		0001
Purchased Call/S&P 500 INDEX/SPXK00ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/23/2026	03/23/2027	1	2,580,000	6581		69,144		50,477		92,910			(18,754)		11,012		0001
Purchased Call/S&P 500 INDEX/SPX013USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/28/2027	1	1,137,673	6978		47,156		27,716		61,275			(19,616)		4,335		0001
Purchased Call/S&P 500 INDEX/SPXK00FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/27/2026	03/29/2027	1	3,810,657	6368.85		60,589		45,233		84,270			(15,684)		16,448		0001
Purchased Call/S&P 500 INDEX/SPXB21ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2027	1	37,838	6909.51		3,352		2,180		5,144			(1,188)		152		0001
Purchased Call/S&P 500 INDEX/SPXF175S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	2,415,488	6673		87,340		61,623		119,894			(26,154)		10,095		0001
Purchased Call/S&P 500 INDEX/SPXF176SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	3,741,000	6506.48		132,057		95,742		183,002			(37,005)		15,848		0001
Purchased Call/S&P 500 INDEX/SPXK00C9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/05/2026	03/04/2027	1	2,074,589	6870		66,434		45,397		87,723			(21,354)		8,533		0001
Purchased Call/S&P 500 INDEX/SPXK00ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/20/2026	03/18/2027	1	1,775,420	6625		55,677		40,323		78,394			(15,645)		7,507		0001
Purchased Call/S&P 500 INDEX/SPXK001ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/09/2026	01/08/2027	1	5,544,000	6966.28		70,963		37,650		88,360			(33,532)		20,105		0001
Purchased Call/S&P 500 INDEX/SPXK00CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/05/2026	03/05/2027	1	4,807,000	6830.71		159,592		109,195		205,673			(51,157)		19,812		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/23/2027	1	4,808,000	.6581		117,796		85,994		157,767			(31,950)		20,522		0001
Purchased Call/S&P 500 INDEX/SPXF177SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2026	03/24/2027	1	11,362,000	6556.37		479,476		351,352		664,404			(128,736)		48,589		0001
Purchased Call/S&P 500 INDEX/SPXF177SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	5,663,000	6591.9		246,907		181,609		339,610			(65,616)		24,263		0001
Purchased Call/S&P 500 INDEX/SPXE17T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	2,306,000	6920.93		93,624		49,004		124,858			(44,632)		8,341		0001
Purchased Call/S&P 500 INDEX/SPXE17U$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	4,573,971	6921.46		205,829		108,901		275,381			(97,557)		16,587		0001
Purchased Call/S&P 500 INDEX/SPXE17V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/11/2027	1	1,797,000	6966.28		64,692		34,574		83,925			(30,319)		6,567		0001
Purchased Call/S&P 500 INDEX/SPXE17V$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/11/2027	1	4,368,000	6966.28		189,571		101,314		249,522			(88,845)		15,963		0001
Purchased Call/S&P 500 INDEX/SPXF179SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/25/2027	1	1,655,901	.6369		56,664		42,379		76,431			(14,363)		7,095		0001
Purchased Call/S&P 500 INDEX/SPX013T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	3,688,861	6939.03		47,586		28,023		58,524			(19,740)		14,090		0001
Purchased Call/S&P 500 INDEX/SPXB219S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	01/04/2027	1	1,838,760	6858.47		30,523		15,724		39,026			(14,887)		6,598		0001
Purchased Call/S&P 500 INDEX/SPX013U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	2,298,000	6939.03		72,847		43,146		92,452			(29,972)		8,839		0001
Purchased Call/S&P 500 INDEX/SPXK00C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	3,852,000	6830.71		112,864		77,222		144,709			(36,178)		15,876		0001
Purchased Call/S&P 500 INDEX/SPXK00C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	3,089,000	6830.71		178,235		121,950		241,243			(57,133)		12,731		0001
Purchased Call/S&P 500 INDEX/SPXK00D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	2,031,000	6506.48		31,684		22,971		42,535			(8,878)		8,604		0001
Purchased Call/S&P 500 INDEX/SPXE050$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2026	02/26/2027	1	6,247,000	6908.86		154,301		102,582		193,757			(52,420)		25,381		0001
Purchased Call/S&P 500 INDEX/SPXE050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2026	02/19/2027	1	2,653,236	.6865		107,815		69,974		144,217			(37,929)		10,622		0001
Purchased Call/S&P 500 INDEX/SPXE051$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	02/25/2027	1	1,465,633	.6946		70,352		46,967		95,351			(23,451)		5,942		0001
Purchased Call/S&P 500 INDEX/SPXE051$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/09/2027	1	3,277,000	6795.99		157,951		109,217		210,941			(48,900)		13,614		0001
Purchased Call/S&P 500 INDEX/SPXE053$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	1	11,491,000	6632.19		632,005		445,915		899,004			(189,254)		48,023		0001
Purchased Call/S&P 500 INDEX/SPXK00E$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	1,587,550	.6606		64,857		47,022		92,582			(18,174)		6,725		0001
Purchased Call/S&P 500 INDEX/SPXE052$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/05/2027	1	1,833,031	.6831		72,535		49,906		101,012			(22,705)		7,555		0001
Purchased Call/S&P 500 INDEX/SPXE053$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	1	3,862,000	6632.19		224,768		158,587		322,666			(67,307)		16,140		0001
Purchased Call/S&P 500 INDEX/SPXE053$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2026	03/17/2027	1	1,714,953	6716.09		33,613		23,983		43,587			(9,670)		7,237		0001
Purchased Call/S&P 500 INDEX/SPXE052$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	3,033,000	6775.8		176,521		123,030		243,262			(53,682)		12,651		0001
Purchased Call/S&P 500 INDEX/SPXE052$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/09/2027	1	2,942,664	.6796		94,805		65,917		125,831			(28,990)		12,225		0001
Purchased Call/S&P 500 INDEX/SPXE054$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2026	03/19/2027	1	1,880,373	.6506		77,085		56,199		104,140			(20,984)		7,966		0001
Purchased Call/S&P 500 INDEX/SPXE054$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	1	1,954,557	.6581		64,262		47,043		87,172			(17,301)		8,343		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE053$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/18/2026	03/17/2027	1	1,302,921	.6716		41,877		29,962		56,970			(11,965)		5,498		0001
Purchased Call/S&P 500 INDEX/SPXE17X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2026	01/28/2027	1	1,929,870	.6978		94,029		55,111		124,942			(39,265)		7,354		0001
Purchased Call/S&P 500 INDEX/SPXK002$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2026	01/13/2027	1	2,928,000	6963.74		88,718		47,903		112,790			(40,835)		10,755		0001
Purchased Call/S&P 500 INDEX/SPXK006$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2026	02/03/2027	1	2,693,000	6917.81		106,374		63,590		138,084			(42,841)		10,406		0001
Purchased Call/S&P 500 INDEX/SPXK001$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	4,658,000	6966.28		164,427		87,238		212,799			(77,696)		16,892		0001
Purchased Call/S&P 500 INDEX/SPXE054$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/24/2026	03/24/2027	1	5,571,000	6556.37		173,815		127,369		236,733			(46,668)		23,824		0001
Purchased Call/S&P 500 INDEX/SPXK003$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/20/2026	11/12/2026	1	3,425,000	.6900		246,995		112,576		398,012			(134,345)		10,415		0001
Purchased Call/S&P 500 INDEX/SPXK005$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	02/01/2027	1	2,517,000	6939.03		62,422		36,971		78,433			(25,683)		9,681		0001
Purchased Call/S&P 500 INDEX/SPXK006$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2027	1	7,775,000	6976.44		448,618		266,946		593,310			(181,905)		29,975		0001
Purchased Call/S&P 500 INDEX/SPXB21D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	2,829,191	.6673		120,102		84,975		160,237			(35,265)		11,824		0001
Purchased Call/S&P 500 INDEX/SPXE053$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/17/2026	03/17/2027	1	6,263,000	6716.09		231,731		165,340		308,928			(66,662)		26,430		0001
Purchased Call/S&P 500 INDEX/SPXE054$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/24/2026	03/24/2027	1	3,507,240	6556.37		70,496		51,658		94,165			(18,928)		14,998		0001
Purchased Call/S&P 500 INDEX/SPXE054$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/24/2026	03/24/2027	1	5,699,000	6556.37		225,680		165,375		311,414			(60,594)		24,371		0001
Purchased Call/S&P 500 INDEX/SPXK00D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2026	03/12/2027	1	1,220,083	.6632		63,653		45,162		84,649			(18,566)		5,099		0001
Purchased Call/S&P 500 INDEX/SPXB21D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2026	03/30/2027	1	4,678,000	6343.72		110,869		83,075		158,647			(27,945)		20,229		0001
Purchased Call/S&P 500 INDEX/SPXK006$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2027	1	5,761,000	6976.44		342,203		203,625		455,011			(138,756)		22,210		0001
Purchased Call/S&P 500 INDEX/SPXE054$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/24/2026	03/23/2027	1	4,475,080	.6581		177,548		129,973		243,526			(47,801)		19,101		0001
Purchased Call/S&P 500 INDEX/SPXE050$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/24/2026	02/24/2027	1	3,068,000	6890.07		84,370		55,317		107,196			(29,125)		12,413		0001
Purchased Call/S&P 500 INDEX/SPXK006$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2026	08/14/2026	1	20,475,000	.6500		671,100		158,755		37,741			(512,155)		35,946		0001
Purchased Call/S&P 500 INDEX/SPXK009$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	2,711,000	6909.51		59,371		38,599		74,138			(21,031)		10,923		0001
Purchased Call/S&P 500 INDEX/SPXF170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/17/2026	02/17/2027	1	3,611,000	6843.22		118,802		75,601		155,197			(43,289)		14,394		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	4,158,000	6932.3		240,332		146,980		323,954			(94,299)		16,250		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	13,278,000	6832.76		605,477		380,105		813,278			(228,920)		52,356		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/12/2027	1	7,844,000	6836.17		192,962		121,475		249,392			(72,626)		30,930		0001
Purchased Call/S&P 500 INDEX/SPXE053$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/16/2026	03/16/2027	1	3,461,000	6699.38		168,897		120,042		231,471			(49,049)		14,577		0001
Purchased Call/S&P 500 INDEX/SPXB21E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2026	03/25/2027	1	2,082,614	.6369		65,472		48,830		95,941			(16,732)		8,923		0001
Purchased Call/S&P 500 INDEX/SPXE050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/23/2026	02/19/2027	1	4,242,203	.6864		206,054		133,734		281,161			(72,490)		16,983		0001
Purchased Call/S&P 500 INDEX/SPXE052$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/11/2026	03/11/2027	1	1,604,000	6775.8		83,729		58,356		113,640			(25,463)		6,690		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/05/2027	1	5,807,000	6798.4		193,373		117,309		258,301			(76,819)		22,542		0001
Purchased Call/S&P 500 INDEX/SPXK009$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	1	2,641,000	6909.51		161,365		104,439		218,680			(57,630)		10,573		0001
Purchased Call/S&P 500 INDEX/SPXK00B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	1	1,745,546	6878.88		32,991		21,994		41,285			(11,148)		7,092		0001
Purchased Call/S&P 500 INDEX/SPXE17X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/05/2027	1	4,807,000	6798.4		200,452		121,604		272,567			(79,632)		18,660		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	2,498,000	6832.76		65,198		40,930		84,278			(24,650)		9,850		0001
Purchased Call/S&P 500 INDEX/SPXK00C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	3,268,000	6830.71		142,812		97,713		187,113			(45,778)		13,469		0001
Purchased Call/S&P 500 INDEX/SPXK00C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	2,142,000	6830.71		108,814		74,451		144,826			(34,880)		8,828		0001
Purchased Call/S&P 500 INDEX/SPXF170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/17/2026	02/17/2027	1	8,183,000	6843.22		322,410		205,170		426,400			(117,481)		32,620		0001
Purchased Call/S&P 500 INDEX/SPXF170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	2,196,831	6861.89		38,225		24,671		42,586			(13,719)		8,795		0001
Purchased Call/S&P 500 INDEX/SPXF170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	5,591,000	6861.89		242,649		156,613		305,073			(87,088)		22,383		0001
Purchased Call/S&P 500 INDEX/SPXK009$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	1	10,136,000	6909.51		487,542		315,548		638,014			(174,122)		40,579		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	2,047,884	6932.3		109,767		67,130		146,270			(43,069)		8,004		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	722,345	6932.3		40,668		24,871		54,607			(15,957)		2,823		0001
Purchased Call/S&P 500 INDEX/SPXK00D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/18/2027	1	2,484,313	.6625		129,063		93,212		179,681			(36,520)		10,504		0001
Purchased Call/S&P 500 INDEX/SPXK00ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	2,497,253	.6606		95,513		69,247		135,526			(26,765)		10,579		0001
Purchased Call/S&P 500 INDEX/SPXK00A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2026	02/26/2027	1	3,024,000	6908.86		105,840		70,365		134,781			(35,957)		12,286		0001
Purchased Call/S&P 500 INDEX/SPXK00B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2027	1	2,104,000	6878.88		101,202		67,747		133,387			(33,918)		8,601		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	4,396,000	6832.76		178,917		112,320		238,118			(67,645)		17,334		0001
Purchased Call/S&P 500 INDEX/SPXF171$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/23/2026	02/23/2027	1	4,218,000	6837.75		207,526		135,492		278,485			(72,208)		17,030		0001
Purchased Call/S&P 500 INDEX/SPXF172$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	1,453,528	6908.86		29,216		19,423		36,315			(9,925)		5,905		0001
Purchased Call/S&P 500 INDEX/SPXF172$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/26/2027	1	3,052,000	6878.88		85,761		57,174		109,066			(28,980)		12,400		0001
Purchased Call/S&P 500 INDEX/SPXF171$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	3,413,000	6909.51		94,199		61,242		118,779			(33,367)		13,751		0001
Purchased Call/S&P 500 INDEX/SPXF171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	3,484,000	6909.51		129,256		84,034		165,399			(45,786)		14,037		0001
Purchased Call/S&P 500 INDEX/SPXF171$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/23/2026	02/23/2027	1	4,036,000	6837.75		168,705		110,146		223,013			(58,700)		16,295		0001
Purchased Call/S&P 500 INDEX/SPXF170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	2,576,000	6861.89		69,810		45,057		82,502			(25,055)		10,313		0001
Purchased Call/S&P 500 INDEX/SPXF170$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	10,019,000	6909.51		371,705		240,576		476,924			(132,752)		40,110		0001
Purchased Call/S&P 500 INDEX/SPXF171$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	2,405,000	6909.51		120,972		78,295		159,124			(43,204)		9,628		0001
Purchased Call/S&P 500 INDEX/SPXF172$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	03/01/2027	1	3,287,000	6878.88		81,189		54,350		102,600			(27,210)		13,437		0001
Purchased Call/S&P 500 INDEX/SPXF174$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/09/2027	1	3,171,000	6795.99		86,885		60,078		112,593			(26,899)		13,174		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF174SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2026	03/11/2027	1	3,553,000	6775.8		140,699		98,063		186,266			(42,788)		14,820		0001
Purchased Call/S&P 500 INDEX/SPXF175S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	7,138,000	6632.19		344,052		242,748		480,245			(103,026)		29,831		0001
Purchased Call/S&P 500 INDEX/SPXK002S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2027	1	2,306,000	6966.28		72,408		38,698		93,013			(33,935)		8,428		0001
Purchased Call/S&P 500 INDEX/SPXK003SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	3,483,000	6940.01		119,467		65,890		152,790			(54,154)		12,859		0001
Purchased Call/S&P 500 INDEX/SPXK005SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	5,991,000	6969.01		256,415		150,582		328,497			(106,781)		22,883		0001
Purchased Call/S&P 500 INDEX/SPXE17TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/05/2027	1	5,133,614	.6902		260,212		135,138		345,352			(125,102)		18,470		0001
Purchased Call/S&P 500 INDEX/SPXF173SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	1,898,937	.6831		61,118		41,934		81,238			(19,477)		7,826		0001
Purchased Call/S&P 500 INDEX/SPXF174SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/11/2027	1	1,754,120	.6776		68,761		48,324		95,283			(20,779)		7,316		0001
Purchased Call/S&P 500 INDEX/SPXF175SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	2,229,000	6632.19		54,388		38,506		72,723			(16,153)		9,370		0001
Purchased Call/S&P 500 INDEX/SPXF174SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/11/2027	1	1,775,637	.6776		85,336		59,972		120,997			(25,788)		7,406		0001
Purchased Call/S&P 500 INDEX/SPXF176S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2026	03/19/2027	1	3,528,000	6606.49		104,429		75,501		140,510			(29,469)		14,945		0001
Purchased Call/S&P 500 INDEX/SPXF178S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	6,317,000	6477.16		305,743		226,759		436,044			(80,635)		27,065		0001
Purchased Call/S&P 500 INDEX/SPXF174S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	2,770,000	6740.02		155,674		107,214		215,849			(49,205)		11,485		0001
Purchased Call/S&P 500 INDEX/SPXB21DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2026	03/30/2027	1	2,991,000	6343.72		45,164		33,842		63,779			(11,384)		12,934		0001
Purchased Call/S&P 500 INDEX/SPXE052SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	2,721,000	6775.8		161,083		112,270		222,661			(48,987)		11,349		0001
Purchased Call/S&P 500 INDEX/SPXE053S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	1	4,246,000	6632.19		251,788		177,650		362,173			(75,398)		17,745		0001
Purchased Call/S&P 500 INDEX/SPXF176SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	7,502,000	6506.48		296,329		214,839		414,395			(83,037)		31,780		0001
Purchased Call/S&P 500 INDEX/SPXF176SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	4,019,000	6506.48		95,652		69,565		130,220			(26,585)		17,122		0001
Purchased Call/S&P 500 INDEX/SPXF177S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	3,376,707	6506.48		199,901		145,383		292,906			(55,558)		14,386		0001
Purchased Call/S&P 500 INDEX/SPXD05RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	6,435,000	6977.27		288,932		155,211		378,123			(133,779)		23,578		0001
Purchased Call/S&P 500 INDEX/SPXD05RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2026	01/07/2027	1	2,940,562	6920.93		42,050		22,010		53,200			(20,046)		10,636		0001
Purchased Call/S&P 500 INDEX/SPXF178S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,167,000	6477.16		99,465		73,770		141,210			(26,233)		9,284		0001
Purchased Call/S&P 500 INDEX/SPXE053S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2027	1	4,534,000	6632.19		268,866		190,354		386,366			(79,854)		19,060		0001
Purchased Call/S&P 500 INDEX/SPXD05RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	6,490,000	6977.27		305,679		164,208		401,830			(141,534)		23,779		0001
Purchased Call/S&P 500 INDEX/SPXD05RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	3,172,000	6977.27		171,288		92,014		229,283			(79,309)		11,622		0001
Purchased Call/S&P 500 INDEX/SPXD05RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2026	01/13/2027	1	2,771,562	.6968		131,128		70,997		178,645			(60,160)		10,181		0001
Purchased Call/S&P 500 INDEX/SPXD05TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/20/2027	1	2,739,135	.6797		95,378		53,932		119,924			(41,777)		10,239		0001
Purchased Call/S&P 500 INDEX/SPXF178SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,433,000	6477.16		145,007		107,547		212,012			(38,244)		10,424		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	2,752,000	6830.71		148,333		101,491		198,904			(47,548)		11,342		0001
Purchased Call/S&P 500 INDEX/SPXK00D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	6,905,182	6506.48		87,005		63,079		115,967			(24,381)		29,252		0001
Purchased Call/S&P 500 INDEX/SPXF170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	2,812,000	6861.89		99,264		64,068		121,338			(35,626)		11,258		0001
Purchased Call/S&P 500 INDEX/SPXF171$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	3,870,000	6909.51		158,283		102,444		204,479			(56,530)		15,493		0001
Purchased Call/S&P 500 INDEX/SPXF178$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,592,000	6477.16		141,005		104,579		203,609			(37,188)		11,105		0001
Purchased Call/S&P 500 INDEX/SPXD05TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,467,000	6915.61		145,178		82,671		187,076			(63,017)		16,779		0001
Purchased Call/S&P 500 INDEX/SPXD05TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/20/2027	1	1,710,170	.6797		76,903		43,485		98,330			(33,685)		6,393		0001
Purchased Call/S&P 500 INDEX/SPXD05US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	3,239,000	6915.61		183,327		104,395		250,497			(79,576)		12,167		0001
Purchased Call/S&P 500 INDEX/SPXD05TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2027	1	2,442,781	.6876		102,310		57,976		133,021			(44,691)		9,153		0001
Purchased Call/S&P 500 INDEX/SPXK000$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2027	1	2,586,000	6902.05		56,375		29,197		72,488			(27,183)		9,304		0001
Purchased Call/S&P 500 INDEX/SPXD05US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,202,000	6915.61		249,179		141,893		342,947			(108,160)		15,784		0001
Purchased Call/S&P 500 INDEX/SPXD05US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	5,159,000	6915.61		316,763		180,379		439,321			(137,496)		19,379		0001
Purchased Call/S&P 500 INDEX/SPXD05USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	2,395,000	6915.61		125,259		71,773		168,513			(53,926)		9,062		0001
Purchased Call/S&P 500 INDEX/SPXD05SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/20/2026	01/15/2027	1	2,736,353	.6940		121,489		67,192		177,935			(54,333)		10,102		0001
Purchased Call/S&P 500 INDEX/SPXD05SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/20/2026	01/15/2027	1	506,993	.6940		24,716		13,670		36,900			(11,054)		1,872		0001
Purchased Call/S&P 500 INDEX/SPXD05USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	2,159,526	6950.23		21,163		12,185		25,822			(8,987)		8,190		0001
Purchased Call/S&P 500 INDEX/SPXD05VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2027	1	2,351,592	6978.03		23,046		13,396		27,872			(9,660)		8,961		0001
Purchased Call/S&P 500 INDEX/SPXD05VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/26/2027	1	1,438,698	.6950		48,308		27,890		60,209			(20,438)		5,456		0001
Purchased Call/S&P 500 INDEX/SPXK001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/08/2027	1	2,223,000	6921.46		81,362		43,047		107,111			(38,563)		8,061		0001
Purchased Call/S&P 500 INDEX/SPX013USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	1	3,510,000	6882.72		134,082		80,523		175,060			(53,633)		13,594		0001
Purchased Call/S&P 500 INDEX/SPX013VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	5,018,000	6932.3		123,443		75,094		155,887			(48,835)		19,479		0001
Purchased Call/S&P 500 INDEX/SPX013X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/17/2026	02/17/2027	1	2,153,000	6843.22		27,343		17,400		34,637			(9,963)		8,582		0001
Purchased Call/S&P 500 INDEX/SPXD05USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	1,569,811	.6913		67,217		38,276		88,084			(29,177)		5,897		0001
Purchased Call/S&P 500 INDEX/SPX013V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	4,570,000	6932.3		120,191		73,116		152,137			(47,548)		17,740		0001
Purchased Call/S&P 500 INDEX/SPX013W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	19,758	6836.17		121		76		153			(45)		79		0001
Purchased Call/S&P 500 INDEX/SPXK000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2027	1	6,175,000	6902.05		156,228		80,911		201,551			(75,332)		22,217		0001
Purchased Call/S&P 500 INDEX/SPXD05VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2026	01/27/2027	1	3,372,021	.6967		170,387		98,844		220,451			(71,619)		12,819		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	4,828,165	6932.3		46,833		28,490		57,603			(18,527)		18,742		0001
Purchased Call/S&P 500 INDEX/SPXF172SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	3,081,000	6908.86		101,981		67,799		129,457			(34,646)		12,518		0001
Purchased Call/S&P 500 INDEX/SPXD05USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/23/2026	01/25/2027	1	3,055,000	6915.61		170,469		97,679		231,657			(73,390)		11,559		0001
Purchased Call/S&P 500 INDEX/SPXP130S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	3,063,000	6740.02		46,251		31,734		59,709			(14,739)		12,624		0001
Purchased Call/S&P 500 INDEX/SPX013XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	14,679,000	6836.17		667,895		420,457		895,693			(251,378)		57,881		0001
Purchased Call/S&P 500 INDEX/SPX013XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/17/2026	02/17/2027	1	1,985,073	6843.22		19,057		12,127		24,043			(6,944)		7,913		0001
Purchased Call/S&P 500 INDEX/SPX013XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	4,169,000	6881.31		90,884		58,086		114,740			(32,868)		16,655		0001
Purchased Call/S&P 500 INDEX/SPX013ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/03/2027	1	7,835,000	6816.63		311,833		210,466		407,732			(101,666)		32,161		0001
Purchased Call/S&P 500 INDEX/SPXF177SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	6,209,000	6591.9		262,641		193,182		360,550			(69,798)		26,602		0001
Purchased Call/S&P 500 INDEX/SPXF178S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	3,913,000	6477.16		164,737		122,180		232,103			(43,447)		16,765		0001
Purchased Call/S&P 500 INDEX/SPXD05RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/12/2026	01/12/2027	1	4,259,000	6977.27		146,510		78,704		187,437			(67,836)		15,605		0001
Purchased Call/S&P 500 INDEX/SPX013YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	4,316,000	6909.51		68,624		44,415		84,960			(24,509)		17,279		0001
Purchased Call/S&P 500 INDEX/SPXP130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	4,011,000	6740.02		233,841		160,441		325,583			(74,521)		16,531		0001
Purchased Call/S&P 500 INDEX/SPXP130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	2,191,590	6740.02		35,942		24,754		46,179			(11,360)		9,087		0001
Purchased Call/S&P 500 INDEX/SPXP130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	7,349,000	6740.02		413,014		283,373		571,933			(131,620)		30,288		0001
Purchased Call/S&P 500 INDEX/SPXD05RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/12/2026	01/12/2027	1	3,642,000	6977.27		151,143		81,193		196,246			(69,981)		13,344		0001
Purchased Call/S&P 500 INDEX/SPX013YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/22/2027	1	1,812,279	6909.51		17,579		11,429		21,571			(6,227)		7,302		0001
Purchased Call/S&P 500 INDEX/SPXF178SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,357,000	6477.16		134,113		99,467		194,881			(35,371)		10,098		0001
Purchased Call/S&P 500 INDEX/SPXF178SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	4,924,000	6368.85		131,471		97,779		186,959			(34,407)		21,096		0001
Purchased Call/S&P 500 INDEX/SPXD05T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/22/2026	01/22/2027	1	5,443,000	6913.35		285,758		162,272		385,258			(124,481)		20,445		0001
Purchased Call/S&P 500 INDEX/SPXK000SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2026	01/06/2027	1	2,853,000	6944.82		115,261		60,012		152,233			(55,262)		10,292		0001
Purchased Call/S&P 500 INDEX/SPXK001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/08/2027	1	138,974	6921.46		11,729		6,206		17,436			(5,559)		504		0001
Purchased Call/S&P 500 INDEX/SPX013VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	5,512,749	6932.3		70,563		42,926		87,304			(27,915)		21,399		0001
Purchased Call/S&P 500 INDEX/SPXE177S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	1	6,218,000	6944.82		323,336		168,349		438,667			(155,024)		22,431		0001
Purchased Call/S&P 500 INDEX/SPXE177SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/05/2026	01/05/2027	1	4,521,000	6902.05		201,185		104,195		271,567			(97,010)		16,266		0001
Purchased Call/S&P 500 INDEX/SPX013PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2026	01/08/2027	1	2,625,000	6921.46		33,600		17,777		42,295			(15,925)		9,519		0001
Purchased Call/S&P 500 INDEX/SPXE177SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	12/31/2026	1	3,939,000	6858.47		244,612		124,691		353,163			(120,621)		13,984		0001
Purchased Call/S&P 500 INDEX/SPX0130SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	4,651,000	6858.47		165,111		84,165		220,566			(81,418)		16,511		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	2,589,851	6858.47		25,381		13,075		32,014			(12,379)		9,293		0001
Purchased Call/S&P 500 INDEX/SPX013VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	6,751,000	6932.3		290,293		176,595		377,360			(114,841)		26,206		0001
Purchased Call/S&P 500 INDEX/SPX013W9W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	5,455,000	6836.17		191,471		120,536		251,037			(72,064)		21,510		0001
Purchased Call/S&P 500 INDEX/SPXE17T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	3,402,053	6920.93		68,721		35,970		88,236			(32,760)		12,305		0001
Purchased Call/S&P 500 INDEX/SPXE17T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	2,878,000	6920.93		133,251		69,746		179,901			(63,523)		10,410		0001
Purchased Call/S&P 500 INDEX/SPXE17U$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	3,042,000	6921.46		177,957		94,155		247,601			(84,347)		11,031		0001
Purchased Call/S&P 500 INDEX/SPXE17VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/11/2027	1	2,128,000	6966.28		113,635		60,731		152,782			(53,257)		7,777		0001
Purchased Call/S&P 500 INDEX/SPX013XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/17/2026	02/17/2027	1	2,951,000	6843.22		46,626		29,671		59,109			(16,990)		11,764		0001
Purchased Call/S&P 500 INDEX/SPX013ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	6,150,000	6878.88		281,055		187,370		368,003			(94,972)		24,987		0001
Purchased Call/S&P 500 INDEX/SPX013ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	03/01/2027	1	2,097,984	6878.88		26,854		17,977		33,277			(9,000)		8,577		0001
Purchased Call/S&P 500 INDEX/SPX013ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2026	03/05/2027	1	2,108,000	6830.71		129,010		88,270		175,828			(41,354)		8,688		0001
Purchased Call/S&P 500 INDEX/SPXE17W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	6,061,000	6940.01		92,127		50,811		113,801			(41,761)		22,377		0001
Purchased Call/S&P 500 INDEX/SPXE17VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/13/2027	1	4,221,000	6963.74		149,846		80,908		192,697			(68,970)		15,505		0001
Purchased Call/S&P 500 INDEX/SPXE17VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/14/2027	1	2,946,043	.6932		97,227		53,353		123,728			(44,340)		10,849		0001
Purchased Call/S&P 500 INDEX/SPXP130S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	5,846,000	6740.02		193,503		132,764		255,237			(61,666)		24,094		0001
Purchased Call/S&P 500 INDEX/SPX0130SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/11/2027	1	1,696,227	6966.28		16,453		8,793		20,329			(7,711)		6,199		0001
Purchased Call/S&P 500 INDEX/SPXE17T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	2,696,000	6920.93		94,899		49,672		125,181			(45,240)		9,751		0001
Purchased Call/S&P 500 INDEX/SPXE17US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	3,260,000	6921.46		198,860		105,214		279,134			(94,254)		11,822		0001
Purchased Call/S&P 500 INDEX/SPXE17USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/06/2027	1	1,437,578	.6945		69,010		36,331		94,884			(32,889)		5,186		0001
Purchased Call/S&P 500 INDEX/SPXE17USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	4,931,000	6966.28		159,764		84,764		206,170			(75,493)		17,882		0001
Purchased Call/S&P 500 INDEX/SPXE050$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/23/2027	1	3,606,985	.6838		187,282		122,613		244,758			(64,828)		14,563		0001
Purchased Call/S&P 500 INDEX/SPX0130$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	5,470,000	6858.47		150,425		76,679		197,687			(74,177)		19,419		0001
Purchased Call/S&P 500 INDEX/SPX0130ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	2,787,000	6858.47		88,069		44,893		116,603			(43,428)		9,894		0001
Purchased Call/S&P 500 INDEX/SPX013PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	2,167,000	6858.47		107,267		54,679		148,341			(52,895)		7,693		0001
Purchased Call/S&P 500 INDEX/SPXK004S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	01/21/2026	07/10/2026	1	1,700,000	.6900		81,205		4,350		152,073			(76,428)		1,407		0001
Purchased Call/S&P 500 INDEX/SPX0130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	4,316,000	6858.47		158,829		80,963		212,598			(78,321)		15,322		0001
Purchased Call/S&P 500 INDEX/SPXF178$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	2,718,000	6368.85		136,172		101,275		201,852			(35,637)		11,645		0001
Purchased Call/S&P 500 INDEX/SPXK005$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	02/01/2027	1	3,954,000	6939.03		189,001		111,943		247,738			(77,763)		15,209		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK006SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	3,736,000	6798.4		151,308		91,791		205,067			(60,109)		14,502		0001
Purchased Call/S&P 500 INDEX/SPXF178SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	1	4,794,000	6368.85		217,168		162,128		317,948			(56,215)		20,692		0001
Purchased Call/S&P 500 INDEX/SPXF179SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	2,097,000	6528.52		93,317		70,180		131,897			(23,265)		9,084		0001
Purchased Call/S&P 500 INDEX/SPX0130SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	4,786,000	6858.47		107,206		54,648		139,584			(52,865)		16,990		0001
Purchased Call/S&P 500 INDEX/SPXK005SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	01/29/2027	1	4,967,000	6939.03		208,614		122,850		270,373			(86,540)		18,972		0001
Purchased Call/S&P 500 INDEX/SPXK00ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	02/24/2027	1	1,778,221	.6890		78,326		51,496		98,549			(26,898)		7,195		0001
Purchased Call/S&P 500 INDEX/SPXK006S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2027	1	6,296,000	6976.44		344,391		204,927		452,388			(139,644)		24,273		0001
Purchased Call/S&P 500 INDEX/SPXK006SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	1,857,781	6798.4		38,085		23,104		49,626			(15,129)		7,212		0001
Purchased Call/S&P 500 INDEX/SPXK007SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2026	02/09/2027	1	2,252,000	6964.82		48,418		29,744		60,184			(18,704)		8,821		0001
Purchased Call/S&P 500 INDEX/SPXK00CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	3,617,000	6830.71		199,658		136,608		268,523			(64,000)		14,907		0001
Purchased Call/S&P 500 INDEX/SPXK00CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	5,019,000	6830.71		124,471		85,165		158,168			(39,899)		20,686		0001
Purchased Call/S&P 500 INDEX/SPXK00CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	2,634,000	6830.71		111,682		76,414		146,151			(35,799)		10,856		0001
Purchased Call/S&P 500 INDEX/SPXK00CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	2,631,000	6830.71		156,018		106,749		212,105			(50,011)		10,844		0001
Purchased Call/S&P 500 INDEX/SPXK00CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/04/2027	1	1,383,852	.6870		69,439		47,450		95,800			(22,320)		5,692		0001
Purchased Call/S&P 500 INDEX/SPXF173SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	6,373,339	6740.02		137,027		94,016		177,204			(43,668)		26,267		0001
Purchased Call/S&P 500 INDEX/SPX013PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	5,292,000	6858.47		239,198		123,223		326,216			(116,666)		18,990		0001
Purchased Call/S&P 500 INDEX/SPX0130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/11/2027	1	4,335,000	6966.28		55,488		29,655		68,934			(26,005)		15,843		0001
Purchased Call/S&P 500 INDEX/SPXF179SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/25/2027	1	2,673,279	.6369		151,426		113,252		210,600			(38,384)		11,453		0001
Purchased Call/S&P 500 INDEX/SPXK009SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	2,698,000	6909.51		66,910		43,501		83,937			(23,701)		10,870		0001
Purchased Call/S&P 500 INDEX/SPXK009SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	2,451,000	6909.51		84,560		54,975		107,736			(29,953)		9,875		0001
Purchased Call/S&P 500 INDEX/SPXK00BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	1	3,066,000	6878.88		125,399		83,600		162,960			(42,374)		12,457		0001
Purchased Call/S&P 500 INDEX/SPXK00CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	1,939,790	6830.71		32,007		21,899		40,169			(10,260)		7,995		0001
Purchased Call/S&P 500 INDEX/SPXK00CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	5,090,000	6830.71		189,857		129,902		245,808			(60,858)		20,978		0001
Purchased Call/S&P 500 INDEX/SPXK00ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	2,056,048	.6506		70,285		51,098		93,315			(19,275)		8,710		0001
Purchased Call/S&P 500 INDEX/SPX013WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	10,196,000	6836.17		129,489		81,517		164,578			(48,736)		40,204		0001
Purchased Call/S&P 500 INDEX/SPX013WSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	1,998,308	6836.17		40,566		25,703		51,846			(15,102)		7,949		0001
Purchased Call/S&P 500 INDEX/SPX013USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	1	2,136,000	6882.72		70,488		42,332		91,141			(28,195)		8,273		0001
Purchased Call/S&P 500 INDEX/SPX013WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/12/2027	1	3,076,909	6832.76		39,384		24,725		49,704			(14,891)		12,133		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17U8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	4,154,376	6921.46		98,459		52,093		126,821			(46,667)		15,065		0001
Purchased Call/S&P 500 INDEX/SPXE050$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/24/2027	1	2,098,937	6890.07		34,423		22,569		43,091			(11,883)		8,492		0001
Purchased Call/S&P 500 INDEX/SPXE17W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	4,429,372	6940.01		81,943		45,194		101,973			(37,145)		16,353		0001
Purchased Call/S&P 500 INDEX/SPXE17W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	7,297,000	6940.01		181,695		100,211		228,776			(82,362)		26,940		0001
Purchased Call/S&P 500 INDEX/SPXE050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/19/2027	1	2,107,401	6910		76,378		49,571		102,734			(26,870)		8,437		0001
Purchased Call/S&P 500 INDEX/SPXF178$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	3,871,000	6368.85		198,582		147,692		295,059			(51,971)		16,585		0001
Purchased Call/S&P 500 INDEX/SPXK00ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	2,602,708	6506		115,041		83,637		154,793			(31,549)		11,026		0001
Purchased Call/S&P 500 INDEX/SPXK00ES$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	2,478,969	6506		132,398		96,256		180,591			(36,308)		10,501		0001
Purchased Call/S&P 500 INDEX/SPX013Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	1	2,642,991	6837.75		33,566		21,915		42,441			(11,679)		10,671		0001
Purchased Call/S&P 500 INDEX/SPX013Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/03/2027	1	2,600,000	6816.63		69,680		47,029		89,136			(22,718)		10,672		0001
Purchased Call/S&P 500 INDEX/SPXP130$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	3,647,000	6740.02		149,527		102,980		199,936			(47,262)		15,122		0001
Purchased Call/S&P 500 INDEX/SPXP131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	3,948,000	6740.02		190,688		131,328		259,196			(60,272)		16,370		0001
Purchased Call/S&P 500 INDEX/SPXP130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	7,257,000	6740.02		350,513		240,491		476,827			(111,702)		29,909		0001
Purchased Call/S&P 500 INDEX/SPX013Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	1	2,355,963	6837.75		21,204		13,844		26,603			(7,378)		9,512		0001
Purchased Call/S&P 500 INDEX/SPX013Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	03/01/2027	1	3,863,813	6878.88		37,479		25,089		46,148			(12,561)		15,796		0001
Purchased Call/S&P 500 INDEX/SPX013X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	3,281,000	6881.31		117,132		74,861		151,033			(42,360)		13,107		0001
Purchased Call/S&P 500 INDEX/SPXK00ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	1,894,792	6606		91,793		66,550		133,510			(25,722)		8,027		0001
Purchased Call/S&P 500 INDEX/SPX013Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/03/2027	1	3,010,059	6816.63		55,084		37,178		69,614			(17,959)		12,356		0001
Purchased Call/S&P 500 INDEX/SPX013X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	3,001,000	6881.31		48,316		30,880		60,681			(17,473)		11,989		0001
Purchased Call/S&P 500 INDEX/SPX013X$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	3,909,000	6881.31		96,552		61,708		122,388			(34,918)		15,616		0001
Purchased Call/S&P 500 INDEX/SPX013Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2026	02/19/2027	1	1,732,531	6875		57,431		37,378		73,557			(20,101)		6,936		0001
Purchased Call/S&P 500 INDEX/SPX013Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2026	02/26/2027	1	1,684,643	6908.86		15,330		10,192		18,680			(5,208)		6,844		0001
Purchased Call/S&P 500 INDEX/SPXP131$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	2,428,833	6781.48		23,317		16,187		29,458			(7,155)		10,111		0001
Purchased Call/S&P 500 INDEX/SPX013Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	7,482,000	6878.88		296,287		197,525		383,211			(100,119)		30,398		0001
Purchased Call/S&P 500 INDEX/SPX013Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/02/2026	03/02/2027	1	1,276,194	6881.62		11,486		7,720		14,218			(3,776)		5,228		0001
Purchased Call/S&P 500 INDEX/SPXP130$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	4,947,000	6740.02		196,396		134,749		262,308			(62,588)		20,389		0001
Purchased Call/S&P 500 INDEX/SPXK00FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2026	03/25/2027	1	2,828,000	6477.16		83,143		61,665		114,928			(21,928)		12,116		0001
Purchased Call/S&P 500 INDEX/SPX013T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	1	2,406,799	6978.03		44,044		25,602		54,302			(18,462)		9,171		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/24/2026	02/23/2027	1	3,551,075	.6838		154,304		101,023		198,305			(53,413)		14,337		0001
Purchased Call/S&P 500 INDEX/SPXO0FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2026	03/25/2027	1	2,360,000	6591.9		50,268		36,974		66,804			(13,359)		10,111		0001
Purchased Call/S&P 500 INDEX/SPXO0FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	1	2,170,318	6368.85		40,802		30,346		57,148			(10,678)		9,299		0001
Purchased Call/S&P 500 INDEX/SPXO13Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2026	03/05/2027	1	2,571,000	6830.71		32,909		22,517		41,104			(10,549)		10,596		0001
Purchased Call/S&P 500 INDEX/SPXO0ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	2,061,225	.6606		66,752		48,530		90,329			(18,306)		8,732		0001
Purchased Call/S&P 500 INDEX/SPXO0ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	2,999,487	.6506		123,723		89,949		165,750			(33,930)		12,706		0001
Purchased Call/S&P 500 INDEX/SPXO13T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	4,483,000	6939.03		69,935		41,184		86,759			(29,011)		17,123		0001
Purchased Call/S&P 500 INDEX/SPXP132$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	5,226,000	6632.19		205,904		145,277		282,959			(61,658)		21,841		0001
Purchased Call/S&P 500 INDEX/SPXO0EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	225,343	.6610		11,727		8,526		16,483			(3,216)		955		0001
Purchased Call/S&P 500 INDEX/SPXO13S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/19/2027	1	1,767,942	6940.01		17,326		9,641		21,254			(7,768)		6,592		0001
Purchased Call/S&P 500 INDEX/SPXO13U$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	3,465,000	6939.03		90,783		53,461		114,214			(37,660)		13,235		0001
Purchased Call/S&P 500 INDEX/SPXK003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	3,925,000	6940.01		93,415		51,521		117,241			(42,345)		14,491		0001
Purchased Call/S&P 500 INDEX/SPXE050$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/24/2026	02/23/2027	1	3,521,441	.6838		143,036		93,645		183,054			(49,512)		14,218		0001
Purchased Call/S&P 500 INDEX/SPXO13U$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	2,294,528	6939.03		37,860		22,424		47,017			(15,577)		8,826		0001
Purchased Call/S&P 500 INDEX/SPXP132$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/11/2027	1	3,294,244	.6778		100,383		70,744		141,455			(30,143)		13,740		0001
Purchased Call/S&P 500 INDEX/SPXO13W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	1	1,189,890	6964.82		21,656		13,304		26,826			(8,366)		4,661		0001
Purchased Call/S&P 500 INDEX/SPXO13U$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	2,249,000	6939.03		67,020		39,467		84,855			(27,802)		8,590		0001
Purchased Call/S&P 500 INDEX/SPXP132$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2026	03/11/2027	1	2,273,000	6775.8		28,867		20,119		36,635			(8,779)		9,481		0001
Purchased Call/S&P 500 INDEX/SPXO13X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/17/2026	02/17/2027	1	10,943,000	6843.22		458,512		291,780		607,923			(167,074)		43,622		0001
Purchased Call/S&P 500 INDEX/SPXP132$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	5,881,000	6632.19		192,309		135,684		261,771			(57,587)		24,578		0001
Purchased Call/S&P 500 INDEX/SPXP130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	2,990,224	6740.02		28,706		19,770		36,617			(9,073)		12,398		0001
Purchased Call/S&P 500 INDEX/SPXP131$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	03/09/2027	1	2,057,500	6795.99		34,155		23,616		43,629			(10,574)		8,548		0001
Purchased Call/S&P 500 INDEX/SPXO13W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	5,738,000	6836.17		160,664		101,142		208,436			(60,470)		22,625		0001
Purchased Call/S&P 500 INDEX/SPXO13W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	7,228,000	6836.17		294,180		185,194		390,205			(110,721)		28,501		0001
Purchased Call/S&P 500 INDEX/SPXP133$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/17/2027	1	1,897,000	6716.09		85,175		60,772		115,173			(24,502)		8,005		0001
Purchased Call/S&P 500 INDEX/SPXP133$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/11/2027	1	2,053,067	.6776		79,325		56,217		107,432			(23,201)		8,563		0001
Purchased Call/S&P 500 INDEX/SPXP134$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/19/2027	1	6,380,156	6506.48		60,611		43,943		80,672			(16,985)		27,027		0001
Purchased Call/S&P 500 INDEX/SPXO13Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/22/2027	1	5,379,997	6909.51		68,864		44,771		85,023			(24,393)		21,676		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP133$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	4,263,000	6606.49		157,731		114,038		214,882			(44,510)		18,059		0001
Purchased Call/S&P 500 INDEX/SPXP133$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/12/2027	1	4,709,163	.6632		208,129		147,667		273,477			(60,704)		19,681		0001
Purchased Call/S&P 500 INDEX/SPX013R$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	1	6,404,162	6940.01		62,761		34,615		77,069			(28,449)		23,644		0001
Purchased Call/S&P 500 INDEX/SPX013T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	1	3,007,541	6978.03		64,061		37,236		79,128			(26,853)		11,460		0001
Purchased Call/S&P 500 INDEX/SPX013W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2026	02/11/2027	1	3,289,468	6941.47		47,039		29,157		58,132			(17,914)		12,942		0001
Purchased Call/S&P 500 INDEX/SPXP130$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	4,233,000	6740.02		223,926		153,638		307,760			(71,361)		17,446		0001
Purchased Call/S&P 500 INDEX/SPXP132$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2026	03/11/2027	1	3,449,688	6775.8		33,117		23,082		41,843			(10,071)		14,389		0001
Purchased Call/S&P 500 INDEX/SPX013X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	2,563,143	6881.31		48,187		30,797		60,737			(17,427)		10,239		0001
Purchased Call/S&P 500 INDEX/SPXP133$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	3,971,000	6606.49		169,562		122,592		233,573			(47,849)		16,822		0001
Purchased Call/S&P 500 INDEX/SPXP131$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	3,977,195	6781.48		74,771		51,907		95,451			(22,944)		16,556		0001
Purchased Call/S&P 500 INDEX/SPXP133$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2026	03/18/2027	1	4,042,344	6624.7		38,807		27,795		50,208			(11,057)		17,091		0001
Purchased Call/S&P 500 INDEX/SPXE17US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2026	01/06/2027	1	995,583	.6945		41,764		21,805		55,377			(19,964)		3,592		0001
Purchased Call/S&P 500 INDEX/SPXP130$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	3,022,000	6740.02		131,457		90,535		176,713			(41,550)		12,530		0001
Purchased Call/S&P 500 INDEX/SPX013Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2026	02/25/2027	1	3,823,243	6946.13		37,085		24,417		44,993			(12,700)		15,501		0001
Purchased Call/S&P 500 INDEX/SPX013X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	1,579,053	6881.31		20,212		12,918		25,159			(7,310)		6,308		0001
Purchased Call/S&P 500 INDEX/SPXP131$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	03/09/2027	1	1,580,976	6795.99		15,177		10,495		19,134			(4,699)		6,568		0001
Purchased Call/S&P 500 INDEX/SPX013Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2026	03/04/2027	1	4,444,132	6869.5		43,108		29,214		53,064			(13,936)		18,279		0001
Purchased Call/S&P 500 INDEX/SPXP130$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	3,173,885	6740.02		64,112		44,155		83,218			(20,264)		13,160		0001
Purchased Call/S&P 500 INDEX/SPXP134$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	03/24/2027	1	3,842,000	6556.37		217,841		159,630		311,042			(58,489)		16,430		0001
Purchased Call/S&P 500 INDEX/SPXP131$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	03/09/2027	1	2,929,000	6795.99		36,905		25,519		47,099			(11,426)		12,169		0001
Purchased Call/S&P 500 INDEX/SPXP131$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/03/2027	1	2,358,554	.6817		76,483		52,636		99,163			(23,928)		9,681		0001
Purchased Call/S&P 500 INDEX/SPX013U$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	3,001,998	6976.44		38,726		23,043		47,074			(15,703)		11,573		0001
Purchased Call/S&P 500 INDEX/SPX013V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	3,220,989	6932.3		41,229		25,214		50,968			(16,177)		12,588		0001
Purchased Call/S&P 500 INDEX/SPX013X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	8,612,000	6836.17		371,177		233,666		495,429			(139,701)		33,958		0001
Purchased Call/S&P 500 INDEX/SPXP135$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	1,984,162	.6592		62,147		46,093		88,362			(16,391)		8,501		0001
Purchased Call/S&P 500 INDEX/SPXP133$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/17/2027	1	1,999,598	.6713		81,056		58,478		112,880			(22,999)		8,438		0001
Purchased Call/S&P 500 INDEX/SPX013Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	2,943,000	6878.88		148,033		98,689		195,678			(50,022)		11,957		0001
Purchased Call/S&P 500 INDEX/SPXP134$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	03/24/2027	1	2,311,000	6556.37		118,785		87,044		167,572			(31,893)		9,883		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP135S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	3,540,000	6477.16		44,250		32,819		59,639			(11,670)		15,167		0001
Purchased Call/S&P 500 INDEX/SPX9150SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/16/2027	1	2,955,203	.6699		121,695		86,973		165,995			(34,866)		12,447		0001
Purchased Call/S&P 500 INDEX/SPXP134S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/17/2027	1	1,803,746	.6716		68,765		49,749		102,490			(19,376)		7,612		0001
Purchased Call/S&P 500 INDEX/SPX013YSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	1	2,535,000	6837.75		40,053		26,150		50,686			(13,936)		10,235		0001
Purchased Call/S&P 500 INDEX/SPX013YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	1	2,781,312	6837.75		56,461		36,863		71,856			(19,645)		11,230		0001
Purchased Call/S&P 500 INDEX/SPX013YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2026	02/24/2027	1	3,148,215	.6874		107,799		70,874		132,829			(37,019)		12,738		0001
Purchased Call/S&P 500 INDEX/SPX013Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	6,583,258	6878.88		63,858		42,572		78,694			(21,578)		26,747		0001
Purchased Call/S&P 500 INDEX/SPX013Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	10,950,000	6878.88		460,995		307,330		599,016			(155,776)		44,488		0001
Purchased Call/S&P 500 INDEX/SPXP132$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/10/2027	1	1,834,302	.6785		86,726		60,878		123,482			(26,281)		7,636		0001
Purchased Call/S&P 500 INDEX/SPXP135$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/30/2026	03/23/2027	1	1,545,001	.6574		44,354		33,016		69,287			(11,398)		6,595		0001
Purchased Call/S&P 500 INDEX/SPXP133$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	2,444,000	6606.49		143,463		103,722		204,603			(40,484)		10,353		0001
Purchased Call/S&P 500 INDEX/SPXP135$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/24/2027	1	1,875,122	.6556		62,485		45,915		83,616			(16,651)		8,019		0001
Purchased Call/S&P 500 INDEX/SPXP135$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	6,532,988	6368.85		80,356		59,763		111,672			(21,030)		27,990		0001
Purchased Call/S&P 500 INDEX/SPXP131$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	3,574,000	6781.48		95,426		66,246		123,083			(29,281)		14,878		0001
Purchased Call/S&P 500 INDEX/SPXP133$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	5,547,000	6606.49		255,162		184,480		353,419			(72,005)		23,498		0001
Purchased Call/S&P 500 INDEX/SPXP132$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	8,008,000	6632.19		365,966		258,209		509,005			(109,589)		33,467		0001
Purchased Call/S&P 500 INDEX/SPX915M$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2026	02/17/2027	1	2,662,779	.6843		115,189		73,504		148,373			(41,772)		10,615		0001
Purchased Call/S&P 500 INDEX/SPXP133ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	2,207,000	6606.49		133,082		96,217		190,957			(37,555)		9,349		0001
Purchased Call/S&P 500 INDEX/SPXP134SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	1	6,393,000	.6581		309,421		225,886		433,000			(83,925)		27,288		0001
Purchased Call/S&P 500 INDEX/SPXP134SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	03/24/2027	1	2,477,401	6556.37		24,279		17,791		32,049			(6,519)		10,594		0001
Purchased Call/S&P 500 INDEX/SPXK00A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	02/19/2027	1	1,748,106	.6910		73,626		48,053		93,069			(25,636)		6,998		0001
Purchased Call/S&P 500 INDEX/SPXK00C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/04/2027	1	2,895,271	.6870		117,160		80,059		157,417			(37,658)		11,909		0001
Purchased Call/S&P 500 INDEX/SPXP134S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/22/2027	1	3,022,000	6506.48		170,441		123,957		247,753			(47,370)		12,875		0001
Purchased Call/S&P 500 INDEX/SPXP135$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	6,919,000	6591.9		414,448		304,842		592,405			(110,141)		29,644		0001
Purchased Call/S&P 500 INDEX/SPXP135$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/30/2026	03/25/2027	1	3,109,893	.6477		143,992		107,390		225,734			(36,798)		13,324		0001
Purchased Call/S&P 500 INDEX/SPX013Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/03/2027	1	3,384,000	6816.63		113,364		76,513		146,457			(36,960)		13,891		0001
Purchased Call/S&P 500 INDEX/SPXP135$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/24/2027	1	2,668,443	.6556		108,201		80,171		155,147			(28,615)		11,411		0001
Purchased Call/S&P 500 INDEX/SPX013Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/01/2027	1	2,431,982	.6879		99,936		67,270		133,139			(32,761)		9,942		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/05/2027	1	10,451,000	6740.02		387,732		266,027		515,310			(123,563)		43,073		0001
Purchased Call/S&P 500 INDEX/SPX013TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2026	01/29/2027	1	4,763,323	6939.03		46,204		27,209		56,936			(19,167)		18,194		0001
Purchased Call/S&P 500 INDEX/SPX013USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2026	02/04/2027	1	1,950,140	6882.72		34,322		20,612		43,485			(13,729)		7,553		0001
Purchased Call/S&P 500 INDEX/SPXP130$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/05/2027	1	7,543,000	6740.02		309,263		212,189		413,867			(98,556)		31,088		0001
Purchased Call/S&P 500 INDEX/SPX013PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2026	01/04/2027	1	3,789,000	6858.47		135,267		69,683		180,907			(65,975)		13,596		0001
Purchased Call/S&P 500 INDEX/SPX013PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2026	01/04/2027	1	3,350,000	6858.47		143,715		74,035		194,860			(70,095)		12,021		0001
Purchased Call/S&P 500 INDEX/SPXP131$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2026	03/10/2027	1	4,798,000	6781.48		178,486		123,907		233,617			(54,768)		19,973		0001
Purchased Call/S&P 500 INDEX/SPXP131$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2026	03/05/2027	1	2,096,146	6740		71,440		49,289		91,117			(22,226)		8,639		0001
Purchased Call/S&P 500 INDEX/SPX133$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/17/2026	03/17/2027	1	2,058,000	6716.09		29,224		20,851		37,589			(8,407)		8,685		0001
Purchased Call/S&P 500 INDEX/SPX013SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2026	01/22/2027	1	3,671,777	6913.35		34,515		19,600		42,878			(15,035)		13,792		0001
Purchased Call/S&P 500 INDEX/SPXP130$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/08/2027	1	2,225,000	6740.02		28,258		19,461		36,210			(8,932)		9,226		0001
Purchased Call/S&P 500 INDEX/SPXP130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/05/2027	1	9,308,000	6740.02		428,168		293,771		578,367			(136,449)		38,362		0001
Purchased Call/S&P 500 INDEX/SPX013II$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/11/2026	02/11/2027	1	3,216,189	6941.47		28,946		17,942		35,638			(11,023)		12,654		0001
Purchased Call/S&P 500 INDEX/SPX013PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2026	01/04/2027	1	1,992,960	6858.47		42,251		21,766		54,942			(20,607)		7,152		0001
Purchased Call/S&P 500 INDEX/SPX013PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/06/2026	01/06/2027	1	1,499,403	6944.82		14,544		7,573		18,116			(6,973)		5,409		0001
Purchased Call/S&P 500 INDEX/SPXP130$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/05/2027	1	3,343,000	6740.02		198,240		136,015		276,888			(63,175)		13,778		0001
Purchased Call/S&P 500 INDEX/SPXP130$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/08/2027	1	2,377,424	6740.02		88,678		61,073		118,012			(28,029)		9,858		0001
Purchased Call/S&P 500 INDEX/SPX013II$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2026	02/16/2027	1	2,077,366	6836.17		23,267		14,742		29,397			(8,662)		8,263		0001
Purchased Call/S&P 500 INDEX/SPX013YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2026	02/24/2027	1	2,186,000	6890.07		27,981		18,346		34,657			(9,659)		8,844		0001
Purchased Call/S&P 500 INDEX/SPX013ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2026	02/26/2027	1	3,663,000	6878.88		158,608		105,739		206,700			(53,596)		14,882		0001
Purchased Call/S&P 500 INDEX/SPXP131$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/08/2027	1	578,839	6740.02		30,621		21,089		42,052			(9,678)		2,400		0001
Purchased Call/S&P 500 INDEX/SPX133$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2026	03/18/2027	1	2,562,622	.6625		109,720		79,242		149,045			(31,047)		10,835		0001
Purchased Call/S&P 500 INDEX/SPX013USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2026	02/04/2027	1	3,638,000	6882.72		50,932		30,587		64,071			(20,373)		14,090		0001
Purchased Call/S&P 500 INDEX/SPX134$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/23/2026	03/23/2027	1	2,307,000	.6581		37,373		27,284		49,635			(10,137)		9,847		0001
Purchased Call/S&P 500 INDEX/SPX013V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2026	01/29/2027	1	1,562,075	.6975		61,445		36,798		87,806			(24,887)		5,966		0001
Purchased Call/S&P 500 INDEX/SPXP131$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2026	03/05/2027	1	1,591,555	.6831		51,174		35,307		66,454			(15,921)		6,560		0001
Purchased Call/S&P 500 INDEX/SPXP131$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2026	03/09/2027	1	2,759,172	.6796		90,355		62,650		116,317			(27,802)		11,463		0001
Purchased Call/S&P 500 INDEX/SPX133$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/17/2026	03/16/2027	1	3,406,185	.6699		142,310		101,426		189,280			(41,051)		14,346		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	1	4,060,650	6978.03		52,382		30,448		63,769			(21,958)		15,473		0001
Purchased Call/S&P 500 INDEX/SPXE050$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2026	02/23/2027	1	8,059,000	6837.75		199,057		129,963		254,910			(69,261)		32,538		0001
Purchased Call/S&P 500 INDEX/SPXE050$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/23/2027	1	181,668	6838		8,971		5,873		11,661			(3,105)		733		0001
Purchased Call/S&P 500 INDEX/SPX013U$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/02/2027	1	1,980,451	6973		72,383		43,310		95,992			(29,113)		7,635		0001
Purchased Call/S&P 500 INDEX/SPX9150$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/17/2027	1	4,263,924	6716		175,691		125,701		241,110			(50,197)		17,994		0001
Purchased Call/S&P 500 INDEX/SPXX00C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/03/2027	1	3,070,987	6817		127,486		87,003		168,928			(41,091)		12,606		0001
Purchased Call/S&P 500 INDEX/SPXP132$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/12/2027	1	7,073,000	6672.62		390,430		274,707		546,846			(117,664)		29,560		0001
Purchased Call/S&P 500 INDEX/SPXP132$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/10/2027	1	2,402,392	6786		75,232		52,809		103,471			(22,798)		10,001		0001
Purchased Call/S&P 500 INDEX/SPXP133$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	3,150,000	6606.49		39,690		28,696		52,157			(11,200)		13,344		0001
Purchased Call/S&P 500 INDEX/SPX013Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/03/2027	1	2,080,840	6816.63		20,808		14,044		25,983			(6,784)		8,541		0001
Purchased Call/S&P 500 INDEX/SPXP133$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/12/2027	1	2,002,921	6632		73,803		52,363		96,005			(21,526)		8,371		0001
Purchased Call/S&P 500 INDEX/SPX013U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	5,669,985	6939.03		72,576		42,986		89,878			(29,861)		21,809		0001
Purchased Call/S&P 500 INDEX/SPXP130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	2,394,000	6740.02		75,172		51,771		98,973			(23,760)		9,926		0001
Purchased Call/S&P 500 INDEX/SPXP134$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	1	2,557,000	6581		129,896		94,827		182,682			(35,232)		10,914		0001
Purchased Call/S&P 500 INDEX/SPXP136$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2026	03/31/2027	1	5,608,000	6528.52		307,879		231,546		445,712			(76,759)		24,294		0001
Purchased Call/S&P 500 INDEX/SPXP131$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	5,527,000	6781.48		219,975		152,710		289,318			(67,499)		23,008		0001
Purchased Call/S&P 500 INDEX/SPXP133$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2026	03/18/2027	1	2,291,000	6624.7		29,783		21,332		38,770			(8,486)		9,687		0001
Purchased Call/S&P 500 INDEX/SPX013U$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	1	3,167,254	6882.72		30,722		18,450		38,254			(12,289)		12,267		0001
Purchased Call/S&P 500 INDEX/SPXP133$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	1,595,915	6606.49		14,682		10,615		19,216			(4,143)		6,761		0001
Purchased Call/S&P 500 INDEX/SPX013V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2026	02/05/2027	1	1,183,315	6798.4		11,005		6,676		14,072			(4,372)		4,593		0001
Purchased Call/S&P 500 INDEX/SPX013V$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	4,888,000	6932.3		143,707		87,422		182,453			(56,851)		18,974		0001
Purchased Call/S&P 500 INDEX/SPX013V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	3,522,612	6932.3		159,927		97,806		208,478			(62,750)		13,767		0001
Purchased Call/S&P 500 INDEX/SPX013V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	1,591,061	6932.3		14,797		9,049		18,342			(5,806)		6,218		0001
Purchased Call/S&P 500 INDEX/SPXE17W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	2,584,830	6875.62		54,281		30,505		69,416			(23,795)		9,686		0001
Purchased Call/S&P 500 INDEX/SPXE17W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	6,151,000	6875.62		332,154		186,665		455,672			(145,602)		23,049		0001
Purchased Call/S&P 500 INDEX/SPXE17X$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2026	01/29/2027	1	3,252,000	6969.01		171,706		100,835		224,180			(71,505)		12,421		0001
Purchased Call/S&P 500 INDEX/SPXE17X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	2,525,000	6939.03		99,738		58,734		128,760			(41,375)		9,644		0001
Purchased Call/S&P 500 INDEX/SPXE17X$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/25/2027	1	2,037,329	6915.61		31,782		18,211		39,881			(13,683)		7,708		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP133SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	3,593,000	6606.49		142,283		102,869		194,922			(40,151)		15,221		0001
Purchased Call/S&P 500 INDEX/SPX013V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2026	02/05/2027	1	10,052,000	6798.4		455,356		276,241		622,656			(180,895)		39,020		0001
Purchased Call/S&P 500 INDEX/SPXE17XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	11,380,000	6913.35		541,688		307,607		722,107			(235,968)		42,746		0001
Purchased Call/S&P 500 INDEX/SPXP134ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	2,980,000	6591.9		37,548		27,618		49,337			(9,979)		12,768		0001
Purchased Call/S&P 500 INDEX/SPXP136S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2026	03/31/2027	1	3,075,995	6528.52		28,607		21,514		38,593			(7,132)		13,326		0001
Purchased Call/S&P 500 INDEX/SPX013XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/17/2026	02/17/2027	1	2,158,000	6843.22		57,403		36,529		74,037			(20,917)		8,602		0001
Purchased Call/S&P 500 INDEX/SPXE17YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/05/2027	1	4,426,000	6932.3		174,384		106,084		225,571			(68,987)		17,181		0001
Purchased Call/S&P 500 INDEX/SPXE17WSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	4,235,000	6913.35		141,026		80,084		182,312			(61,433)		15,908		0001
Purchased Call/S&P 500 INDEX/SPX013VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	4,526,000	6932.3		97,309		59,511		121,853			(38,181)		17,688		0001
Purchased Call/S&P 500 INDEX/SPXE17YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	2,448,841	6832.76		22,040		13,836		27,819			(8,333)		9,656		0001
Purchased Call/S&P 500 INDEX/SPXE17ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	5,717,000	6832.76		332,729		208,880		463,746			(125,799)		22,543		0001
Purchased Call/S&P 500 INDEX/SPXE17YSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2026	02/10/2027	1	5,480,000	6941.81		135,356		83,525		169,787			(51,917)		21,513		0001
Purchased Call/S&P 500 INDEX/SPXE17ZSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/11/2027	1	1,916,923	.6941		90,433		56,836		124,382			(34,130)		7,542		0001
Purchased Call/S&P 500 INDEX/SPXF170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	1,945,000	6861.89		42,596		27,492		48,977			(15,288)		7,787		0001
Purchased Call/S&P 500 INDEX/SPXP133SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/18/2027	1	3,140,108	.6625		125,766		90,831		170,059			(35,588)		13,277		0001
Purchased Call/S&P 500 INDEX/SPXF170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/17/2026	02/17/2027	1	5,072,000	6843.22		270,845		172,356		370,474			(98,691)		20,218		0001
Purchased Call/S&P 500 INDEX/SPXE17ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	2,230,651	6836.17		35,913		22,755		45,688			(13,370)		8,873		0001
Purchased Call/S&P 500 INDEX/SPXP134SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	1	1,377,895	.6581		12,263		8,953		16,066			(3,326)		5,881		0001
Purchased Call/S&P 500 INDEX/SPX013ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2026	02/26/2027	1	2,944,684	.6929		91,065		61,739		122,726			(29,761)		11,964		0001
Purchased Call/S&P 500 INDEX/SPXP130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	11,387,000	6740.02		481,670		330,479		645,650			(153,499)		46,931		0001
Purchased Call/S&P 500 INDEX/SPX013PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	2,822,000	6858.47		75,347		38,815		98,635			(36,750)		10,126		0001
Purchased Call/S&P 500 INDEX/SPXP132SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2026	03/15/2027	1	1,697,841	.6632		58,440		41,489		76,213			(17,018)		7,137		0001
Purchased Call/S&P 500 INDEX/SPXP133SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	3,143,000	6606.49		177,580		128,389		251,972			(50,111)		13,314		0001
Purchased Call/S&P 500 INDEX/SPXE17ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/12/2027	1	3,487,000	6836.17		180,975		113,929		247,748			(68,114)		13,750		0001
Purchased Call/S&P 500 INDEX/SPXP133SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	2,127,000	6606.49		115,496		83,503		162,892			(32,592)		9,010		0001
Purchased Call/S&P 500 INDEX/SPXP134S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/18/2027	1	1,941,037	.6625		92,913		67,291		136,600			(26,108)		8,207		0001
Purchased Call/S&P 500 INDEX/SPXF170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/17/2027	1	1,738,178	.6843		56,545		36,384		72,941			(20,406)		6,929		0001
Purchased Call/S&P 500 INDEX/SPXF170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	3,158,529	6909.51		62,539		40,477		78,303			(22,335)		12,645		0001
Purchased Call/S&P 500 INDEX/SPXF170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	5,807,000	6909.51		192,212		124,404		245,323			(68,647)		23,248		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP135S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	1,803,354	6477.16		16,952		12,572		22,839			(4,471)		7,726		0001
Purchased Call/S&P 500 INDEX/SPXP134$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	2,424,000	6591.9		85,325		62,760		115,673			(22,675)		10,385		0001
Purchased Call/S&P 500 INDEX/SPXP135SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/24/2027	1	1,435,845	6556		69,793		51,713		101,899			(18,458)		6,140		0001
Purchased Call/S&P 500 INDEX/SPXP134$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/18/2027	1	2,100,030	6625		87,641		63,650		120,705			(24,101)		8,879		0001
Purchased Call/S&P 500 INDEX/SPXF171$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	44,276	6909.51		2,506		1,629		3,341			(888)		178		0001
Purchased Call/S&P 500 INDEX/SPXP135S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	2,062,488	6477.16		36,712		27,228		50,168			(9,682)		8,837		0001
Purchased Call/S&P 500 INDEX/SPXP135SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	4,067,000	6368.85		235,886		175,436		356,067			(61,733)		17,425		0001
Purchased Call/S&P 500 INDEX/SPXP135S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/23/2027	1	1,618,926	6581		66,295		48,665		90,393			(17,715)		6,910		0001
Purchased Call/S&P 500 INDEX/SPXP135S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/23/2027	1	1,050,811	6581		53,154		39,019		73,740			(14,204)		4,485		0001
Purchased Call/S&P 500 INDEX/SPXP135SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/23/2027	1	2,382,322	6581		74,670		55,272		106,028			(19,802)		10,169		0001
Purchased Call/S&P 500 INDEX/SPXP134$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	2,277,000	6591.9		123,869		91,110		173,786			(32,919)		9,756		0001
Purchased Call/S&P 500 INDEX/SPXP134$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	5,185,000	6591.9		293,471		215,859		416,303			(77,991)		22,215		0001
Purchased Call/S&P 500 INDEX/SPXP135S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	6,406,000	6477.16		155,666		115,452		213,746			(41,055)		27,446		0001
Purchased Call/S&P 500 INDEX/SPXP135SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	2,958,106	6592		131,492		97,795		207,896			(34,413)		12,674		0001
Purchased Call/S&P 500 INDEX/SPXP134$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	03/24/2027	1	5,317,000	6556.37		295,094		216,239		420,785			(79,231)		22,738		0001
Purchased Call/S&P 500 INDEX/SPXP134$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	5,158,000	6591.9		303,290		223,081		432,520			(80,600)		22,099		0001
Purchased Call/S&P 500 INDEX/SPXP134$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	1	2,639,000	6581		145,145		105,960		205,935			(39,368)		11,264		0001
Purchased Call/S&P 500 INDEX/SPXE17T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/05/2027	1	2,166,171	6902		90,952		47,235		118,473			(43,727)		7,794		0001
Purchased Call/S&P 500 INDEX/SPXE17T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/05/2026	01/05/2027	1	5,916,000	6902.05		278,644		144,311		378,932			(134,360)		21,285		0001
Purchased Call/S&P 500 INDEX/SPXO13US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	2,684,277	6939.03		53,149		31,299		66,335			(22,048)		10,253		0001
Purchased Call/S&P 500 INDEX/SPXO13USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	1	5,083,000	6882.72		212,978		127,904		280,293			(85,191)		19,686		0001
Purchased Call/S&P 500 INDEX/SPXO13VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	10,339,000	6932.3		469,391		285,546		612,275			(185,693)		40,134		0001
Purchased Call/S&P 500 INDEX/SPXP134$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	03/19/2027	1	1,959,741	6616		82,101		59,856		115,236			(22,350)		8,302		0001
Purchased Call/S&P 500 INDEX/SPXP135SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/30/2026	03/30/2027	1	2,179,877	6343.72		20,055		15,027		28,052			(5,055)		9,426		0001
Purchased Call/S&P 500 INDEX/SPXO13XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	9,013,000	6836.17		377,645		237,737		502,590			(142,136)		35,539		0001
Purchased Call/S&P 500 INDEX/SPXP135SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/23/2027	1	1,441,239	6581		53,567		39,763		82,654			(14,097)		6,152		0001
Purchased Call/S&P 500 INDEX/SPXP135SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	2,808,149	6592		105,870		78,520		152,454			(27,922)		12,031		0001
Purchased Call/S&P 500 INDEX/SPXE17T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	01/04/2027	1	4,838,000	6858.47		283,507		146,049		403,784			(138,277)		17,361		0001
Purchased Call/S&P 500 INDEX/SPXE17T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	01/04/2027	1	2,317,000	6858.47		143,886		74,123		207,670			(70,179)		8,314		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2026	01/29/2027	1	4,818,000	6969.01		263,063		154,486		344,853			(109,549)		18,403		0001
Purchased Call/S&P 500 INDEX/SPXE17X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	02/03/2027	1	3,348,220	6918		140,592		84,278		185,645			(56,391)		12,938		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	3,327,000	6832.76		118,441		74,355		156,003			(44,781)		13,119		0001
Purchased Call/S&P 500 INDEX/SPXK00A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/25/2026	02/23/2027	1	1,618,093	6838		72,228		47,418		89,937			(24,872)		6,533		0001
Purchased Call/S&P 500 INDEX/SPXP135$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	2,533,915	6592		95,665		71,149		148,132			(25,036)		10,856		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	4,180,000	6832.76		231,154		145,113		319,202			(87,395)		16,482		0001
Purchased Call/S&P 500 INDEX/SPXP135$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/24/2027	1	1,953,798	6556		79,098		58,122		106,930			(21,078)		8,355		0001
Purchased Call/S&P 500 INDEX/SPXE17T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	1	4,722,000	6944.82		253,571		132,025		345,532			(121,575)		17,034		0001
Purchased Call/S&P 500 INDEX/SPXE17T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/05/2027	1	3,851,344	6902		128,234		66,597		164,300			(61,651)		13,857		0001
Purchased Call/S&P 500 INDEX/SPXE17U$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	3,997,000	6966.28		241,819		128,298		332,486			(114,266)		14,495		0001
Purchased Call/S&P 500 INDEX/SPXP135$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	2,414,977	6592		115,933		85,984		171,076			(30,576)		10,347		0001
Purchased Call/S&P 500 INDEX/SPXP135$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/24/2027	1	2,511,090	6556		75,129		55,822		112,580			(19,716)		10,738		0001
Purchased Call/S&P 500 INDEX/SPXE17U$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	1,449,793	6921.46		85,973		45,487		119,959			(40,749)		5,258		0001
Purchased Call/S&P 500 INDEX/SPXE17U$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	4,047,000	6966.28		235,535		124,965		321,425			(111,297)		14,676		0001
Purchased Call/S&P 500 INDEX/SPXK002$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/09/2026	01/11/2027	1	2,839,302	6966.28		63,316		33,839		80,056			(29,674)		10,377		0001
Purchased Call/S&P 500 INDEX/SPX013P$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	1,697,684	6846		55,713		28,400		74,391			(27,473)		6,027		0001
Purchased Call/S&P 500 INDEX/SPXE17U$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	3,924,000	6921.46		184,820		97,786		249,088			(87,600)		14,230		0001
Purchased Call/S&P 500 INDEX/SPX013P$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	11,911,000	6858.47		564,581		290,845		774,865			(275,368)		42,742		0001
Purchased Call/S&P 500 INDEX/SPXE17V$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/14/2027	1	999,004	6946		48,257		26,481		63,592			(22,007)		3,679		0001
Purchased Call/S&P 500 INDEX/SPXE17W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	6,883,000	6940.01		150,049		82,757		187,321			(68,017)		25,411		0001
Purchased Call/S&P 500 INDEX/SPXE17V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	2,533,000	6966.28		155,526		82,515		214,355			(73,490)		9,186		0001
Purchased Call/S&P 500 INDEX/SPXE17W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/20/2027	1	1,720,318	6796.86		16,687		9,332		21,368			(7,361)		6,431		0001
Purchased Call/S&P 500 INDEX/SPXE17T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	1	3,574,000	6944.82		171,552		89,320		230,366			(82,251)		12,893		0001
Purchased Call/S&P 500 INDEX/SPXE17V$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/08/2027	1	1,560,447	6966		53,540		28,565		69,267			(24,986)		5,659		0001
Purchased Call/S&P 500 INDEX/SPX013P$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	4,090,000	6858.47		221,269		112,792		310,297			(109,111)		14,520		0001
Purchased Call/S&P 500 INDEX/SPXE17V$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/08/2027	1	1,687,329	6943		83,116		44,344		110,256			(38,787)		6,119		0001
Purchased Call/S&P 500 INDEX/SPXE17X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	3,680,000	6939.03		120,704		71,081		153,960			(50,072)		14,056		0001
Purchased Call/S&P 500 INDEX/SPXE17X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2026	01/29/2027	1	4,172,000	6969.01		199,839		117,357		258,243			(83,221)		15,935		0001
Purchased Call/S&P 500 INDEX/SPXK003$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	01/20/2026	08/05/2026	1	3,420,000	6900		189,795		34,066		320,756			(155,112)		5,370		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX004SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	01/26/2026	12/23/2026	1	6,900,000	.6990		527,920		280,809		781,755			(247,213)		23,957		0001
Purchased Call/S&P 500 INDEX/SPXE17TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	01/04/2027	1	2,015,000	6858.47		112,840		58,130		159,191			(55,036)		7,231		0001
Purchased Call/S&P 500 INDEX/SPXX002S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	2,837,790	.6921		95,239		50,530		120,637			(45,003)		10,291		0001
Purchased Call/S&P 500 INDEX/SPXX005SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	3,073,000	6969.01		100,180		58,831		126,242			(41,719)		11,738		0001
Purchased Call/S&P 500 INDEX/SPXX003SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	01/20/2026	08/19/2026	1	3,420,000	.6900		198,375		46,509		329,626			(151,367)		6,329		0001
Purchased Call/S&P 500 INDEX/SPXE17US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	2,908,900	6921.46		159,699		84,494		219,558			(75,693)		10,549		0001
Purchased Call/S&P 500 INDEX/SPXE17USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	10,987,000	6966.28		491,119		260,566		649,266			(232,067)		39,843		0001
Purchased Call/S&P 500 INDEX/SPXE17XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	02/01/2027	1	3,349,000	6939.03		141,328		83,707		183,214			(58,148)		12,881		0001
Purchased Call/S&P 500 INDEX/SPXE17TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	4,996,000	6920.93		122,402		64,067		158,263			(58,351)		18,070		0001
Purchased Call/S&P 500 INDEX/SPXE17USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	5,747,000	6966.28		307,465		163,127		414,370			(145,285)		20,841		0001
Purchased Call/S&P 500 INDEX/SPXE17VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	2,941,332	6926.6		62,650		34,000		79,304			(28,665)		10,832		0001
Purchased Call/S&P 500 INDEX/SPXE17TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/05/2026	01/05/2027	1	3,097,000	6902.05		187,369		97,039		265,466			(90,348)		11,143		0001
Purchased Call/S&P 500 INDEX/SPXE17WSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	2,555,000	6940.01		71,029		39,175		89,583			(32,197)		9,433		0001
Purchased Call/S&P 500 INDEX/SPXE17TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/05/2026	01/05/2027	1	3,039,000	6902.05		169,880		87,982		236,942			(81,915)		10,934		0001
Purchased Call/S&P 500 INDEX/SPXE17USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	6,635,000	6966.28		345,020		183,052		463,143			(163,031)		24,061		0001
Purchased Call/S&P 500 INDEX/SPXE17VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/11/2027	1	8,227,000	6966.28		386,669		206,650		511,933			(181,218)		30,066		0001
Purchased Call/S&P 500 INDEX/SPXE17WSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	1,417,133	6875.62		13,321		7,486		16,731			(5,839)		5,310		0001
Purchased Call/S&P 500 INDEX/SPXE17WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	6,875,000	6875.62		245,438		137,932		322,121			(107,589)		25,762		0001
Purchased Call/S&P 500 INDEX/SPXO13TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2026	01/29/2027	1	1,799,520	6969.01		16,915		9,934		20,641			(7,044)		6,873		0001
Purchased Call/S&P 500 INDEX/SPXO13US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	2,202,355	6939.03		21,363		12,653		26,302			(8,790)		8,471		0001
Purchased Call/S&P 500 INDEX/SPXO13US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2026	02/03/2027	1	1,526,091	6917.81		14,345		8,576		17,693			(5,777)		5,897		0001
Purchased Call/S&P 500 INDEX/SPXX005SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	01/29/2027	1	10,367,000	6939.03		383,579		225,885		492,720			(159,122)		39,597		0001
Purchased Call/S&P 500 INDEX/SPXX006S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	01/29/2027	1	2,296,819	.6939		99,075		58,507		125,232			(40,618)		8,773		0001
Purchased Call/S&P 500 INDEX/SPXP135SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	2,436,411	.6592		98,338		72,934		142,432			(25,935)		10,439		0001
Purchased Call/S&P 500 INDEX/SPXE17TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	1	4,667,000	6944.82		59,738		31,103		74,975			(28,641)		16,836		0001
Purchased Call/S&P 500 INDEX/SPXE17UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	2,727,000	6966.28		134,168		71,184		179,008			(63,398)		9,889		0001
Purchased Call/S&P 500 INDEX/SPXX002S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	4,281,000	6966.28		172,096		91,307		224,967			(81,320)		15,525		0001
Purchased Call/S&P 500 INDEX/SPXO13US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	2,482,000	6939.03		68,503		40,341		86,388			(28,418)		9,480		0001
Purchased Call/S&P 500 INDEX/SPXO13VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2026	02/05/2027	1	4,010,882	6798.4		53,345		32,361		68,759			(21,192)		15,569		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/14/2027	1	2,519,357	.6929		127,926		70,199		168,527			(58,340)		9,278		0001
Purchased Call/S&P 500 INDEX/SPX007$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/09/2026	02/05/2027	1	1,717,807	.6798		77,486		47,269		95,611			(30,265)		6,668		0001
Purchased Call/S&P 500 INDEX/SPX013P$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	4,821,000	6858.47		275,761		140,569		390,885			(135,981)		17,115		0001
Purchased Call/S&P 500 INDEX/SPXE17V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/15/2027	1	2,033,333	6944.47		27,450		15,097		34,164			(12,484)		7,507		0001
Purchased Call/S&P 500 INDEX/SPXK009$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/20/2026	02/19/2027	1	8,463,000	6909.51		387,605		250,867		504,638			(138,431)		33,881		0001
Purchased Call/S&P 500 INDEX/SPXK009$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/20/2026	02/19/2027	1	4,388,000	6909.51		252,310		163,301		337,994			(90,111)		17,567		0001
Purchased Call/S&P 500 INDEX/SPX013X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	7,820,000	6836.17		430,882		271,252		594,556			(162,173)		30,835		0001
Purchased Call/S&P 500 INDEX/SPX013W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/12/2027	1	1,995,000	6832.76		78,803		49,470		104,234			(29,794)		7,866		0001
Purchased Call/S&P 500 INDEX/SPXK00CS$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/05/2026	03/05/2027	1	3,388,000	6830.71		135,181		92,492		175,876			(43,332)		13,963		0001
Purchased Call/S&P 500 INDEX/SPXK00D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/17/2026	03/17/2027	1	7,713,000	6716.09		306,206		218,478		409,418			(88,087)		32,549		0001
Purchased Call/S&P 500 INDEX/SPX013V$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	4,004,000	6932.3		62,062		37,754		77,358			(24,552)		15,543		0001
Purchased Call/S&P 500 INDEX/SPX013V$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	5,001,335	6932.3		101,527		61,762		127,199			(40,165)		19,414		0001
Purchased Call/S&P 500 INDEX/SPX013V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	3,124,000	6932.3		76,850		46,999		96,971			(30,154)		12,209		0001
Purchased Call/S&P 500 INDEX/SPXK00A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/25/2026	02/23/2027	1	1,538,494	.6838		82,422		54,111		104,050			(28,382)		6,212		0001
Purchased Call/S&P 500 INDEX/SPXK00A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/26/2026	02/26/2027	1	7,829,000	6908.86		320,206		212,879		412,341			(108,782)		31,808		0001
Purchased Call/S&P 500 INDEX/SPXK00CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/05/2026	02/23/2027	1	2,612,021	.6838		108,350		73,160		145,182			(35,710)		10,546		0001
Purchased Call/S&P 500 INDEX/SPXK00ES$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/23/2026	03/23/2027	1	2,523,000	.6581		80,988		59,124		109,852			(21,967)		10,769		0001
Purchased Call/S&P 500 INDEX/SPXK009$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/20/2026	02/17/2027	1	1,774,233	.6843		92,349		59,588		119,998			(33,164)		7,073		0001
Purchased Call/S&P 500 INDEX/SPXK00ES$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/23/2026	03/19/2027	1	5,489,993	.6606		229,805		167,073		316,368			(63,021)		23,257		0001
Purchased Call/S&P 500 INDEX/SPXF174$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/09/2027	1	2,025,000	6795.99		61,155		42,286		79,572			(18,933)		8,413		0001
Purchased Call/S&P 500 INDEX/SPX013W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	1	3,636,000	6964.82		56,358		34,622		69,520			(21,771)		14,242		0001
Purchased Call/S&P 500 INDEX/SPX013W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	6,119,000	6836.17		159,094		100,154		206,010			(59,879)		24,128		0001
Purchased Call/S&P 500 INDEX/SPX013W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	2,089,000	6836.17		63,088		39,973		82,178			(23,486)		8,309		0001
Purchased Call/S&P 500 INDEX/SPXF171$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/23/2026	02/23/2027	1	6,069,000	6837.75		277,353		181,082		369,456			(96,504)		24,504		0001
Purchased Call/S&P 500 INDEX/SPXF172$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/24/2026	02/24/2027	1	2,965,000	6890.07		109,705		71,928		141,392			(37,871)		11,996		0001
Purchased Call/S&P 500 INDEX/SPXF173$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/04/2027	1	2,357,000	6869.5		73,774		49,996		93,754			(23,850)		9,695		0001
Purchased Call/S&P 500 INDEX/SPXK00ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/23/2026	03/19/2027	1	2,457,614	.6606		124,914		90,815		174,814			(34,256)		10,411		0001
Purchased Call/S&P 500 INDEX/SPXK006$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/05/2026	02/05/2027	1	4,006,000	6798.4		100,551		60,999		132,127			(39,945)		15,551		0001
Purchased Call/S&P 500 INDEX/SPXK006$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/05/2026	02/05/2027	1	2,810,000	6798.4		110,433		66,994		149,089			(43,871)		10,908		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF172S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/24/2026	02/24/2027	1	2,883,047	6890.07		96,005		62,946		122,965			(33,142)		11,665		0001
Purchased Call/S&P 500 INDEX/SPXK00ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/23/2026	03/23/2027	1	2,281,000	6581		101,048		73,768		139,926			(27,408)		9,736		0001
Purchased Call/S&P 500 INDEX/SPX013X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2026	02/19/2027	1	1,798,185	6861.89		17,442		11,258		21,658			(6,260)		7,199		0001
Purchased Call/S&P 500 INDEX/SPX013Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/22/2027	1	6,447	6909.51		248		161		317			(88)		26		0001
Purchased Call/S&P 500 INDEX/SPXF172$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	2,625,000	6908.86		103,950		69,108		133,568			(35,315)		10,665		0001
Purchased Call/S&P 500 INDEX/SPXF172$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	4,665,000	6908.86		201,995		134,290		261,469			(68,623)		18,953		0001
Purchased Call/S&P 500 INDEX/SPXF173S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/02/2026	03/02/2027	1	2,898,000	6881.62		149,247		100,320		197,565			(49,068)		11,871		0001
Purchased Call/S&P 500 INDEX/SPXF173$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/04/2027	1	3,210,000	6869.5		41,409		28,062		50,914			(13,387)		13,203		0001
Purchased Call/S&P 500 INDEX/SPXF173$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	4,261,000	6740.02		122,291		83,905		159,975			(38,972)		17,561		0001
Purchased Call/S&P 500 INDEX/SPXE17I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/19/2027	1	2,154,390	6940.01		39,210		21,819		48,732			(17,581)		8,033		0001
Purchased Call/S&P 500 INDEX/SPXE17I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	4,372,000	6913.35		175,754		99,805		230,199			(76,562)		16,422		0001
Purchased Call/S&P 500 INDEX/SPXK005$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/29/2026	01/29/2027	1	3,658,000	6969.01		92,913		54,564		115,797			(38,693)		13,972		0001
Purchased Call/S&P 500 INDEX/SPXE17I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	6,558,000	6940.01		85,254		47,020		105,243			(38,645)		24,211		0001
Purchased Call/S&P 500 INDEX/SPX013Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	4,326,108	6867		175,279		113,444		221,920			(62,600)		17,319		0001
Purchased Call/S&P 500 INDEX/SPXF173$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/02/2027	1	1,251,088	6882		61,552		41,603		81,284			(20,009)		5,125		0001
Purchased Call/S&P 500 INDEX/SPX013X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/16/2027	1	2,227,888	6835		111,335		70,933		147,654			(40,485)		8,862		0001
Purchased Call/S&P 500 INDEX/SPX013XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2026	02/19/2027	1	2,023,000	6861.89		25,894		16,713		32,361			(9,294)		8,099		0001
Purchased Call/S&P 500 INDEX/SPXP130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	5,157,000	6740.02		224,330		153,915		301,805			(71,490)		21,254		0001
Purchased Call/S&P 500 INDEX/SPXP131$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	10,936,000	6781.48		462,593		321,139		611,990			(141,946)		45,524		0001
Purchased Call/S&P 500 INDEX/SPX013Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2026	03/05/2027	1	2,100,647	6830.71		18,906		12,936		23,614			(6,060)		8,658		0001
Purchased Call/S&P 500 INDEX/SPXP130$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	12,207,000	6740.02		672,606		461,482		929,330			(214,347)		50,310		0001
Purchased Call/S&P 500 INDEX/SPXP130$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	5,100,000	6740.02		133,110		91,328		173,743			(42,420)		21,019		0001
Purchased Call/S&P 500 INDEX/SPXP130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	2,334,000	6740.02		56,716		39,061		74,002			(17,927)		9,677		0001
Purchased Call/S&P 500 INDEX/SPXE17I$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	3,040,000	6940.01		88,768		48,958		112,173			(40,238)		11,223		0001
Purchased Call/S&P 500 INDEX/SPX013Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/03/2027	1	4,605,000	6816.63		171,306		115,620		222,973			(55,850)		18,903		0001
Purchased Call/S&P 500 INDEX/SPXP130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	4,472,000	6740.02		225,389		154,642		308,028			(71,827)		18,431		0001
Purchased Call/S&P 500 INDEX/SPXP134$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	2,396,511	6591.9		39,782		29,261		52,385			(10,572)		10,268		0001
Purchased Call/S&P 500 INDEX/SPXP133$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	3,836,000	6606.49		157,276		113,709		215,429			(44,382)		16,250		0001
Purchased Call/S&P 500 INDEX/SPXP134$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	2,436,000	6591.9		80,388		59,128		108,646			(21,363)		10,437		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP132SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	6,096,610	6632.19		57,918		40,864		75,864			(17,344)		25,479		0001
Purchased Call/S&P 500 INDEX/SPX013Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	5,723,888	6878.88		73,266		48,844		90,863			(24,757)		23,255		0001
Purchased Call/S&P 500 INDEX/SPXP130$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	5,469,653	6740.02		52,509		36,027		67,036			(16,734)		22,543		0001
Purchased Call/S&P 500 INDEX/SPXP131$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	8,512,000	6781.48		210,246		145,956		270,305			(64,514)		35,434		0001
Purchased Call/S&P 500 INDEX/SPXP132$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/10/2027	1	6,614,872	6784		262,274		184,103		366,616			(79,477)		27,536		0001
Purchased Call/S&P 500 INDEX/SPXP132SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	6,636,000	6632.19		286,675		202,265		396,977			(85,845)		27,733		0001
Purchased Call/S&P 500 INDEX/SPX013W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/12/2027	1	3,544,000	6832.76		148,848		93,443		197,826			(56,277)		13,974		0001
Purchased Call/S&P 500 INDEX/SPXP133$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	1,905,076	6606.49		29,719		21,487		39,320			(8,387)		8,070		0001
Purchased Call/S&P 500 INDEX/SPXK00C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	3,363,000	6830.71		189,337		129,546		255,110			(60,692)		13,860		0001
Purchased Call/S&P 500 INDEX/SPXF172$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	03/01/2027	1	2,879,000	6878.88		124,661		83,451		162,759			(41,780)		11,770		0001
Purchased Call/S&P 500 INDEX/SPXF172$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/26/2027	1	1,975,934	6909		67,876		45,251		88,973			(22,936)		8,028		0001
Purchased Call/S&P 500 INDEX/SPX013Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	3,522,425	6909.51		33,111		21,430		40,580			(11,825)		14,102		0001
Purchased Call/S&P 500 INDEX/SPXP130$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	1,939,000	6740.02		120,218		82,483		169,432			(38,311)		7,991		0001
Purchased Call/S&P 500 INDEX/SPXP131$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	1,326,485	6740.02		67,783		46,683		92,685			(21,425)		5,500		0001
Purchased Call/S&P 500 INDEX/SPXP133$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/17/2027	1	1,803,994	6706		55,885		40,318		77,739			(15,857)		7,613		0001
Purchased Call/S&P 500 INDEX/SPXK00F$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2026	03/25/2027	1	3,736,000	6477.16		147,572		109,449		207,060			(38,920)		16,007		0001
Purchased Call/S&P 500 INDEX/SPX013PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	1,495,896	6846		73,323		37,376		101,561			(36,157)		5,310		0001
Purchased Call/S&P 500 INDEX/SPX0130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	2,979,000	6858.47		99,201		50,567		131,332			(48,917)		10,576		0001
Purchased Call/S&P 500 INDEX/SPX013W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	1	2,231,000	6964.82		60,014		36,868		75,054			(23,183)		8,739		0001
Purchased Call/S&P 500 INDEX/SPX0130$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	13,528,000	6858.47		611,466		311,694		834,651			(301,522)		48,025		0001
Purchased Call/S&P 500 INDEX/SPX0130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/08/2027	1	4,384,540	6920		220,015		116,730		286,149			(103,963)		15,900		0001
Purchased Call/S&P 500 INDEX/SPX0133$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	1	2,796,926	6940		90,772		50,064		114,610			(41,147)		10,326		0001
Purchased Call/S&P 500 INDEX/SPX013W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	11,040,000	6836.17		407,376		256,454		536,311			(153,326)		43,532		0001
Purchased Call/S&P 500 INDEX/SPX013W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	4,699,000	6836.17		185,141		116,551		245,263			(69,682)		18,529		0001
Purchased Call/S&P 500 INDEX/SPX013PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	4,485,205	6846		182,186		92,869		247,115			(89,838)		15,923		0001
Purchased Call/S&P 500 INDEX/SPXP130$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	6,020,000	6740.02		76,454		52,456		98,054			(24,364)		24,811		0001
Purchased Call/S&P 500 INDEX/SPXP130$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	2,584,000	6740.02		68,734		47,338		89,956			(21,725)		10,714		0001
Purchased Call/S&P 500 INDEX/SPX013U$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	2,302,483	6939.03		50,194		29,729		62,946			(20,652)		8,856		0001
Purchased Call/S&P 500 INDEX/SPX013U$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	1	5,107,000	6882.72		126,143		75,755		160,898			(50,457)		19,779		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013II$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	02/09/2026	02/09/2027	1	3,324,000	6964.82		42,547		26,138		52,108			(16,436)		13,020		0001
Purchased Call/S&P 500 INDEX/SPX013II$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	02/13/2026	02/16/2026	1	3,103,000	6836.17		39,408		24,969		50,042			(14,671)		12,343		0001
Purchased Call/S&P 500 INDEX/SPX013XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	02/18/2026	02/18/2027	1	2,322,007	6881.31		21,827		13,950		26,941			(7,894)		9,276		0001
Purchased Call/S&P 500 INDEX/SPX013ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	02/27/2026	02/26/2027	1	3,471,000	6878.88		181,880		121,254		242,026			(61,460)		14,102		0001
Purchased Call/S&P 500 INDEX/SPXP132S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	03/12/2026	03/12/2027	1	3,863,000	6672.62		217,487		153,024		305,404			(65,544)		16,144		0001
Purchased Call/S&P 500 INDEX/SPXP133S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	03/17/2026	03/17/2027	1	2,068,657	6716.09		19,239		13,727		24,474			(5,534)		8,730		0001
Purchased Call/S&P 500 INDEX/SPXP133S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	03/19/2026	03/19/2027	1	2,307,000	6606.49		118,118		85,399		165,773			(33,332)		9,773		0001
Purchased Call/S&P 500 INDEX/SPXP135$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	03/27/2026	03/29/2027	1	2,892,238	6368.85		37,310		27,854		51,852			(9,658)		12,484		0001
Purchased Call/S&P 500 INDEX/SPXP131$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	03/06/2026	03/08/2027	1	2,232,841	6740.02		102,711		70,737		138,629			(32,464)		9,258		0001
Purchased Call/S&P 500 INDEX/SPXP134$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	03/23/2026	03/23/2027	1	3,868,994	.6581		48,749		35,588		64,241			(13,222)		16,514		0001
Purchased Call/S&P 500 INDEX/SPXP134$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	03/24/2026	03/24/2027	1	6,065,000	6556.37		294,153		215,550		412,580			(78,978)		25,936		0001
Purchased Call/S&P 500 INDEX/SPXO130$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	01/02/2026	12/31/2026	1	6,859,000	6858.47		294,251		149,994		399,333			(145,099)		24,350		0001
Purchased Call/S&P 500 INDEX/SPXP132$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	03/13/2026	03/12/2027	1	2,276,000	6632.19		79,432		56,044		108,372			(23,786)		9,512		0001
Purchased Call/S&P 500 INDEX/SPXP132$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	03/12/2026	03/12/2027	1	6,712,000	6672.62		398,693		280,521		565,289			(120,154)		28,051		0001
Purchased Call/S&P 500 INDEX/SPXP133$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	03/19/2026	03/19/2027	1	6,047,000	6606.49		335,004		242,205		473,969			(94,535)		25,616		0001
Purchased Call/S&P 500 INDEX/SPXO13P$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	01/02/2026	12/31/2026	1	10,719,000	6858.47		508,081		258,994		697,922			(250,541)		38,053		0001
Purchased Call/S&P 500 INDEX/SPXO13P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	01/02/2026	12/31/2026	1	2,251,000	6858.47		134,385		68,503		192,403			(66,267)		7,991		0001
Purchased Call/S&P 500 INDEX/SPXP135$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	03/27/2026	03/29/2027	1	4,095,219	6368.85		38,086		28,433		52,569			(9,859)		17,676		0001
Purchased Call/S&P 500 INDEX/SPXO13S$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	01/22/2026	01/21/2027	1	2,351,462	.6876		78,404		44,429		99,923			(34,248)		8,811		0001
Purchased Call/S&P 500 INDEX/SPXO13T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	01/28/2026	01/28/2027	1	6,571,000	6978.03		162,961		94,724		202,027			(68,310)		25,039		0001
Purchased Call/S&P 500 INDEX/SPXP133$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	03/17/2026	03/17/2027	1	7,987,000	6716.09		196,480		140,188		256,275			(56,522)		33,705		0001
Purchased Call/S&P 500 INDEX/SPXO13P$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	01/07/2026	01/07/2027	1	3,283,655	6920.93		31,523		16,500		39,879			(15,027)		11,877		0001
Purchased Call/S&P 500 INDEX/SPXO13V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	02/06/2026	02/05/2027	1	3,301,000	6932.3		110,584		67,272		141,068			(43,747)		12,814		0001
Purchased Call/S&P 500 INDEX/SPXO13Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	02/23/2026	02/19/2027	1	3,325,208	.6870		107,308		69,645		141,115			(37,751)		13,312		0001
Purchased Call/S&P 500 INDEX/SPXO13Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	02/27/2026	02/26/2027	1	6,752,000	6878.88		324,096		216,064		426,676			(109,516)		27,432		0001
Purchased Call/S&P 500 INDEX/SPXO13U$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	01/30/2026	01/29/2027	1	4,150,000	6939.03		169,320		99,711		217,991			(70,240)		15,851		0001
Purchased Call/S&P 500 INDEX/SPXO13U$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	01/30/2026	01/29/2027	1	3,738,000	6939.03		82,984		48,868		103,682			(34,425)		14,278		0001
Purchased Call/S&P 500 INDEX/SPXO13T$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	01/28/2026	01/28/2027	1	2,551,000	6978.03		66,836		38,850		83,093			(28,016)		9,721		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	2,164,000	6781.48		27,483		19,079		34,874			(8,433)		9,008		0001
Purchased Call/S&P 500 INDEX/SPX915NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/26/2027	1	5,000,000	6908.86		290,500		193,130		386,231			(98,690)		20,314		0001
Purchased Call/S&P 500 INDEX/SPX915NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	03/01/2027	1	2,804,000	6878.88		145,247		97,232		190,058			(48,680)		11,463		0001
Purchased Call/S&P 500 INDEX/SPX9150SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2026	03/16/2027	1	4,265,475	.6699		217,375		154,925		292,054			(62,704)		17,966		0001
Purchased Call/S&P 500 INDEX/SPX9150SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/18/2027	1	2,473,000	6624.7		146,649		105,038		207,905			(41,785)		10,456		0001
Purchased Call/S&P 500 INDEX/SPX915LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/26/2027	1	2,424,000	6950.23		147,137		84,715		197,956			(62,483)		9,193		0001
Purchased Call/S&P 500 INDEX/SPX915NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	02/26/2027	1	6,977,000	6878.88		387,224		258,149		512,925			(130,848)		28,347		0001
Purchased Call/S&P 500 INDEX/SPX9150S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2026	03/03/2027	1	4,839,000	6816.63		265,661		179,303		355,056			(86,613)		19,863		0001
Purchased Call/S&P 500 INDEX/SPX9150SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/18/2027	1	3,392,000	6624.7		197,754		141,642		279,316			(56,346)		14,342		0001
Purchased Call/S&P 500 INDEX/SPX915MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	9,031,000	6939.03		487,674		287,186		638,846			(202,304)		34,494		0001
Purchased Call/S&P 500 INDEX/SPX915MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	4,592,000	6939.03		252,560		148,730		331,699			(104,771)		17,539		0001
Purchased Call/S&P 500 INDEX/SPX915NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/19/2027	1	3,432,000	6861.89		196,654		126,926		264,928			(70,580)		13,740		0001
Purchased Call/S&P 500 INDEX/SPX915NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/26/2027	1	2,966,000	6908.86		155,122		103,128		201,890			(52,699)		12,050		0001
Purchased Call/S&P 500 INDEX/SPX915LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	28,923,000	6940.01		1,668,857		920,428		2,218,584			(756,487)		106,781		0001
Purchased Call/S&P 500 INDEX/SPX915MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2026	02/10/2027	1	2,538,000	6941.81		125,123		77,211		161,651			(47,993)		9,963		0001
Purchased Call/S&P 500 INDEX/SPX915MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2026	02/12/2027	1	15,076,000	6836.17		815,612		513,449		1,104,522			(306,975)		59,446		0001
Purchased Call/S&P 500 INDEX/SPX915MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2026	02/16/2027	1	3,628,000	6836.17		216,954		137,464		299,604			(80,768)		14,431		0001
Purchased Call/S&P 500 INDEX/SPX915NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/25/2026	02/24/2027	1	2,870,621	.6890		148,613		97,707		186,455			(51,035)		11,614		0001
Purchased Call/S&P 500 INDEX/SPX915NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/26/2027	1	13,455,000	6908.86		614,894		408,793		785,792			(208,895)		54,666		0001
Purchased Call/S&P 500 INDEX/SPX915NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	03/01/2027	1	2,664,000	6878.88		145,188		97,192		191,565			(48,660)		10,891		0001
Purchased Call/S&P 500 INDEX/SPX9150S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2026	03/04/2027	1	4,214,000	6869.5		247,362		167,634		329,854			(79,969)		17,333		0001
Purchased Call/S&P 500 INDEX/SPX915MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2026	02/03/2027	1	4,795,000	6917.81		264,205		157,940		348,910			(106,406)		18,529		0001
Purchased Call/S&P 500 INDEX/SPX915LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	5,865,000	6940.01		321,989		177,587		424,642			(145,956)		21,653		0001
Purchased Call/S&P 500 INDEX/SPX915LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/19/2027	1	2,878,000	6940.01		174,982		97,373		234,887			(78,457)		10,732		0001
Purchased Call/S&P 500 INDEX/SPX915MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/19/2027	1	4,147,000	6861.89		206,521		133,294		271,216			(74,121)		16,602		0001
Purchased Call/S&P 500 INDEX/SPX915LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	6,733,000	6940.01		356,849		196,814		467,364			(161,758)		24,858		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	4,551,610	.6944		226,674		125,018		293,225			(102,750)		16,804		0001
Purchased Call/S&P 500 INDEX/SPX915MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2026	02/10/2027	1	8,077,000	6941.81		434,543		268,148		569,221			(166,674)		31,708		0001
Purchased Call/S&P 500 INDEX/SPX915MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2026	02/02/2027	1	3,718,443	.6976		176,215		105,145		236,482			(71,164)		14,336		0001
Purchased Call/S&P 500 INDEX/SPX915MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2026	02/12/2027	1	5,187,000	6836.17		296,178		186,452		404,662			(111,473)		20,453		0001
Purchased Call/S&P 500 INDEX/SPX915MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	02/01/2027	1	2,899,000	6939.03		175,100		103,709		233,993			(72,044)		11,151		0001
Purchased Call/S&P 500 INDEX/SPX915NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/26/2027	1	4,615,000	6908.86		223,366		148,498		287,622			(75,883)		18,750		0001
Purchased Call/S&P 500 INDEX/SPX915LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	2,650,000	6940.01		106,265		58,609		134,661			(48,170)		9,784		0001
Purchased Call/S&P 500 INDEX/SPX915MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2026	02/02/2027	1	3,655,655	.6976		148,392		88,543		194,032			(59,927)		14,093		0001
Purchased Call/S&P 500 INDEX/SPX9150S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2026	03/17/2027	1	10,719,000	6716.09		452,342		322,745		600,226			(130,126)		45,234		0001
Purchased Call/S&P 500 INDEX/SPX915KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2026	01/12/2027	1	3,058,000	6977.27		170,636		91,664		226,206			(79,007)		11,204		0001
Purchased Call/S&P 500 INDEX/SPX915KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	7,649,000	6940.01		273,834		151,028		344,081			(124,128)		28,239		0001
Purchased Call/S&P 500 INDEX/SPX915MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/19/2027	1	7,999,000	6861.89		435,146		280,856		579,914			(156,176)		32,023		0001
Purchased Call/S&P 500 INDEX/SPX9150S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2026	03/17/2027	1	5,184,000	6716.09		257,645		183,829		347,568			(74,117)		21,876		0001
Purchased Call/S&P 500 INDEX/SPX013USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	1,766,806	6976.44		17,315		10,303		20,879			(7,021)		6,811		0001
Purchased Call/S&P 500 INDEX/SPX915LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	9,674,000	6940.01		574,636		316,930		768,890			(260,480)		35,715		0001
Purchased Call/S&P 500 INDEX/SPX915MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2026	02/08/2027	1	406,666	.6932		22,723		13,935		28,991			(8,802)		1,589		0001
Purchased Call/S&P 500 INDEX/SPX915LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/19/2027	1	2,275,000	6940.01		109,655		61,020		141,562			(49,166)		8,483		0001
Purchased Call/S&P 500 INDEX/SPX915NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/26/2027	1	7,547,000	6908.86		409,802		272,445		537,287			(139,220)		30,662		0001
Purchased Call/S&P 500 INDEX/SPX915LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	5,501,000	6940.01		297,054		163,835		390,122			(134,654)		20,309		0001
Purchased Call/S&P 500 INDEX/SPXP136S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2026	03/31/2027	1	3,930,000	6528.52		197,679		148,668		283,144			(49,284)		17,025		0001
Purchased Call/S&P 500 INDEX/SPX915LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	9,059,000	6940.01		336,089		185,364		423,201			(152,348)		33,445		0001
Purchased Call/S&P 500 INDEX/SPXP136S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2026	03/31/2027	1	2,131,000	6528.52		119,975		90,229		174,056			(29,912)		9,232		0001
Purchased Call/S&P 500 INDEX/SPX915LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	3,552,188	.6943		149,262		82,323		189,014			(67,660)		13,114		0001
Purchased Call/S&P 500 INDEX/SPXP136S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2026	03/31/2027	1	2,015,000	6528.52		96,519		72,588		137,588			(24,064)		8,729		0001
Purchased Call/S&P 500 INDEX/SPX013UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	1	3,008,000	6882.72		66,477		39,923		84,466			(26,591)		11,650		0001
Purchased Call/S&P 500 INDEX/SPX013USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	2,470,000	6976.44		39,273		23,369		48,173			(15,924)		9,522		0001
Purchased Call/S&P 500 INDEX/SPX915LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/19/2027	1	4,713,000	6940.01		269,584		150,016		357,337			(120,873)		17,574		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/18/2026	06/17/2027	1	5,866,000	7500.58		327,323		320,029		320,050			(10,791)		28,803		0001
Purchased Call/S&P 500 INDEX/SPXB21G$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/23/2027	1	2,106,534	7165		68,367		56,527		78,920			(11,964)		9,501		0001
Purchased Call/S&P 500 INDEX/SPX915T$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/18/2026	06/17/2027	1	10,750,000	7500.58		556,850		544,441		544,880			(18,358)		52,784		0001
Purchased Call/S&P 500 INDEX/SPX915Q$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	20,932,736	7165.08		958,719		788,280		1,101,231			(176,468)		94,412		0001
Purchased Call/S&P 500 INDEX/SPX915Q$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	7,629,000	7165.08		466,132		383,264		549,387			(85,799)		34,409		0001
Purchased Call/S&P 500 INDEX/SPX915Q$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	04/30/2027	1	6,960,000	7230.12		348,696		293,486		392,941			(57,477)		31,759		0001
Purchased Call/S&P 500 INDEX/SPXB21I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/03/2027	1	1,516,359	7554		70,801		66,462		72,735			(4,876)		7,296		0001
Purchased Call/S&P 500 INDEX/SPX915PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	770,431	.6583		40,312		30,879		55,386			(9,492)		3,350		0001
Purchased Call/S&P 500 INDEX/SPX915T$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/18/2026	06/17/2027	1	7,217,000	7500.58		409,926		400,791		400,390			(13,514)		35,437		0001
Purchased Call/S&P 500 INDEX/SPX915S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	4,854,000	7408.5		252,893		222,687		263,407			(31,959)		22,654		0001
Purchased Call/S&P 500 INDEX/SPXB21I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	4,124,000	7383.74		148,052		139,079		156,180			(10,085)		19,960		0001
Purchased Call/S&P 500 INDEX/SPX915T$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2026	06/25/2027	1	3,695,000	7354.02		206,920		206,345		221,653			(2,274)		18,348		0001
Purchased Call/S&P 500 INDEX/SPX915Q$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/29/2027	1	2,573,000	7135.95		158,240		131,648		188,162			(26,879)		11,722		0001
Purchased Call/S&P 500 INDEX/SPXB21I$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/03/2027	1	1,744,900	7554		66,071		62,022		68,321			(4,550)		8,396		0001
Purchased Call/S&P 500 INDEX/SPXB21J$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/04/2027	1	4,393,325	7384		146,352		137,791		151,262			(8,919)		21,170		0001
Purchased Call/S&P 500 INDEX/SPX000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	05/22/2026	05/21/2027	1	228,812	7473.47		20,593		18,585		19,765			(2,206)		1,080		0001
Purchased Call/S&P 500 INDEX/SPXB21G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	309,772	7137.9		18,184		14,777		21,741			(3,437)		1,395		0001
Purchased Call/S&P 500 INDEX/SPX915Q$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/28/2027	1	5,384,143	7139		280,867		233,539		329,595			(47,840)		24,487		0001
Purchased Call/S&P 500 INDEX/SPX915S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/17/2027	1	3,793,000	7408.5		221,511		195,272		230,639			(27,764)		17,785		0001
Purchased Call/S&P 500 INDEX/SPX915PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	98,717	6782.81		9,181		7,107		15,905			(2,088)		434		0001
Purchased Call/S&P 500 INDEX/SPX915S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/18/2027	1	5,534,535	7403		277,615		246,172		293,562			(32,032)		25,992		0001
Purchased Call/S&P 500 INDEX/SPX915PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2026	04/16/2027	1	4,375,000	7126.06		238,875		191,764		283,233			(48,563)		19,498		0001
Purchased Call/S&P 500 INDEX/SPX915S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	9,476,729	7501		377,288		332,223		383,219			(47,679)		44,228		0001
Purchased Call/S&P 500 INDEX/SPX915S$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	4,610,000	7408.5		270,607		238,285		281,700			(34,198)		21,515		0001
Purchased Call/S&P 500 INDEX/SPX915Q$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/29/2027	1	3,018,000	7135.95		181,985		151,404		215,640			(30,913)		13,749		0001
Purchased Call/S&P 500 INDEX/SPXB21F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/21/2027	1	5,778,360	7064		237,703		193,051		275,617			(45,059)		25,974		0001
Purchased Call/S&P 500 INDEX/SPX915RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/13/2027	1	5,768,782	7444		244,948		215,010		243,920			(31,628)		26,880		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/20/2027	1	10,173,148	7432.97		456,774		406,441		471,539			(51,309)		47,924		0001
Purchased Call/S&P 500 INDEX/SPXB21HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/19/2027	1	4,622,483	7354		198,600		176,655		205,449			(22,370)		21,742		0001
Purchased Call/S&P 500 INDEX/SPXB21HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2026	06/03/2027	1	3,546,169	7553.68		50,356		46,749		48,968			(3,725)		17,062		0001
Purchased Call/S&P 500 INDEX/SPX915SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	5,628,000	7408.5		281,400		247,788		293,555			(35,562)		26,266		0001
Purchased Call/S&P 500 INDEX/SPXB21MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	12,245,648	7500.58		155,520		152,054		154,664			(5,127)		60,128		0001
Purchased Call/S&P 500 INDEX/SPX915SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/17/2027	1	2,113,000	7408.5		125,935		111,017		131,124			(15,785)		9,908		0001
Purchased Call/S&P 500 INDEX/SPX915PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	5,271,000	6782.81		211,367		163,620		269,327			(48,064)		23,165		0001
Purchased Call/S&P 500 INDEX/SPX915PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/22/2027	1	5,951,000	7137.9		251,727		204,572		290,211			(47,587)		26,795		0001
Purchased Call/S&P 500 INDEX/SPXB21GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/04/2026	05/04/2027	1	2,358,000	7200.75		65,317		55,240		73,234			(10,200)		10,830		0001
Purchased Call/S&P 500 INDEX/SPX915TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2026	06/25/2027	1	8,452,000	7354.02		440,349		439,126		470,719			(4,839)		41,970		0001
Purchased Call/S&P 500 INDEX/SPXB21FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	3,792,000	7126.06		182,774		146,727		216,376			(37,157)		16,900		0001
Purchased Call/S&P 500 INDEX/SPX9150SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2026	04/29/2027	1	6,137,188	7136		336,928		282,646		376,158			(56,463)		27,959		0001
Purchased Call/S&P 500 INDEX/SPX915RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2026	05/07/2027	1	3,704,593	7337		197,183		169,797		204,798			(28,711)		17,098		0001
Purchased Call/S&P 500 INDEX/SPXB21JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	4,402,865	7266.99		41,827		39,638		45,841			(2,292)		21,403		0001
Purchased Call/S&P 500 INDEX/SPX915RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/12/2027	1	2,064,447	7402		110,006		96,523		109,257			(14,243)		9,604		0001
Purchased Call/S&P 500 INDEX/SPX915RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	6,641,000	7501.24		277,594		243,760		276,353			(35,745)		30,993		0001
Purchased Call/S&P 500 INDEX/SPXB21ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2026	04/14/2027	1	2,054,000	6967.38		95,511		75,514		118,073			(20,149)		9,123		0001
Purchased Call/S&P 500 INDEX/SPX915PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	4,342,776	6583		232,884		178,393		321,748			(54,834)		18,882		0001
Purchased Call/S&P 500 INDEX/SPX9150SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/01/2027	1	1,545,865	6575		81,507		62,383		111,793			(19,245)		6,709		0001
Purchased Call/S&P 500 INDEX/SPX915PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2026	04/16/2027	1	3,290,000	7126.06		189,175		151,865		225,848			(38,459)		14,663		0001
Purchased Call/S&P 500 INDEX/SPX9150SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/26/2027	1	2,820,000	7165.08		151,152		124,503		175,535			(27,595)		12,783		0001
Purchased Call/S&P 500 INDEX/SPX915SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/19/2027	1	3,243,000	7353.61		167,339		148,438		178,937			(19,255)		15,254		0001
Purchased Call/S&P 500 INDEX/SPX915TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2026	06/04/2027	1	10,267,000	7383.74		402,466		377,871		421,912			(27,642)		49,473		0001
Purchased Call/S&P 500 INDEX/SPX915RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/13/2027	1	5,084,423	7444		201,717		177,063		201,134			(26,046)		23,692		0001
Purchased Call/S&P 500 INDEX/SPX915SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	4,673,273	7501		175,929		154,915		178,579			(22,233)		21,810		0001
Purchased Call/S&P 500 INDEX/SPXB21HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	480,271	7580		23,721		21,871		21,938			(1,906)		2,290		0001
Purchased Call/S&P 500 INDEX/SPXB21ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	3,022,000	6824.66		113,627		88,761		144,270			(25,527)		13,305		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB211SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	1,971,921	7584		70,775		66,449		72,746			(4,861)		9,502		0001
Purchased Call/S&P 500 INDEX/SPX915SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/19/2027	1	14,304,000	7353.61		593,616		526,568		633,296			(68,306)		67,279		0001
Purchased Call/S&P 500 INDEX/SPXB21HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2026	05/27/2027	1	2,283,000	7520.36		63,011		57,283		62,555			(5,869)		10,870		0001
Purchased Call/S&P 500 INDEX/SPX915RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	3,253,000	7501.24		161,674		141,969		159,641			(20,818)		15,182		0001
Purchased Call/S&P 500 INDEX/SPXB21HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2026	05/18/2027	1	5,744,767	7403		185,611		164,589		196,449			(21,417)		26,979		0001
Purchased Call/S&P 500 INDEX/SPX915PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/20/2026	04/20/2027	1	2,375,000	7109.14		135,375		109,270		162,511			(26,333)		10,658		0001
Purchased Call/S&P 500 INDEX/SPX915PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	3,363,262	6782.81		186,661		144,495		246,893			(42,446)		14,781		0001
Purchased Call/S&P 500 INDEX/SPX915PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2026	04/16/2027	1	4,316,000	7126.06		252,486		202,690		301,641			(51,330)		19,236		0001
Purchased Call/S&P 500 INDEX/SPXF17BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/14/2027	1	2,605,800	6967		89,835		71,223		105,700			(18,757)		11,573		0001
Purchased Call/S&P 500 INDEX/SPXB21JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	2,720,000	7405.73		80,784		76,111		84,439			(4,869)		13,184		0001
Purchased Call/S&P 500 INDEX/SPX915PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/20/2026	04/20/2027	1	2,252,000	7109.14		111,024		89,614		131,119			(21,596)		10,106		0001
Purchased Call/S&P 500 INDEX/SPX915TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2026	06/25/2027	1	5,344,000	7354.02		307,280		306,426		328,715			(3,377)		26,536		0001
Purchased Call/S&P 500 INDEX/SPX9150SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/01/2027	1	5,992,947	6575		256,732		196,493		345,054			(60,617)		26,009		0001
Purchased Call/S&P 500 INDEX/SPXB21ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/01/2027	1	3,440,464	6575		144,717		110,146		200,775			(35,384)		14,932		0001
Purchased Call/S&P 500 INDEX/SPXF17BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/12/2027	1	3,417,000	6816.89		201,603		158,283		267,896			(44,495)		15,123		0001
Purchased Call/S&P 500 INDEX/SPX915RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	3,597,000	7501.24		174,095		152,875		172,263			(22,418)		16,787		0001
Purchased Call/S&P 500 INDEX/SPXB21HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2026	05/12/2027	1	2,568,536	7400.96		47,775		41,457		50,159			(6,414)		11,950		0001
Purchased Call/S&P 500 INDEX/SPXP13FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	1	2,344,136	7432.97		41,022		36,502		41,956			(4,608)		11,043		0001
Purchased Call/S&P 500 INDEX/SPX915PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/16/2026	04/16/2027	1	2,599,000	7041.28		152,042		121,717		186,835			(31,241)		11,583		0001
Purchased Call/S&P 500 INDEX/SPXF17BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/09/2027	1	4,800,000	6816.89		283,200		221,840		376,502			(63,020)		21,133		0001
Purchased Call/S&P 500 INDEX/SPXF17BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/09/2027	1	1,674,130	6817		100,408		79,314		118,729			(21,256)		7,371		0001
Purchased Call/S&P 500 INDEX/SPXB21ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	4,079,000	6824.66		52,619		41,104		64,425			(11,821)		17,959		0001
Purchased Call/S&P 500 INDEX/SPX915RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/04/2026	05/04/2027	1	2,380,000	7200.75		129,948		109,901		148,489			(20,293)		10,931		0001
Purchased Call/S&P 500 INDEX/SPXB211S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2026	06/04/2027	1	2,089,621	7584.31		32,807		30,717		31,446			(2,337)		10,069		0001
Purchased Call/S&P 500 INDEX/SPXB21FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	14,923,608	7126.06		684,994		549,898		807,887			(139,257)		66,511		0001
Purchased Call/S&P 500 INDEX/SPX9150SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2026	04/23/2027	1	3,982,875	7108		217,488		179,322		249,383			(38,557)		17,964		0001
Purchased Call/S&P 500 INDEX/SPX915TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2026	06/15/2027	1	6,066,095	7554		307,991		296,930		297,734			(11,846)		29,701		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2026	04/23/2027	1	2,976,994	7108.4		38,403		31,489		43,482			(7,155)		13,427		0001
Purchased Call/S&P 500 INDEX/SPXP137S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2026	04/08/2027	1	3,403,853	6782.81		33,017		25,559		40,718			(7,508)		14,960		0001
Purchased Call/S&P 500 INDEX/SPX915QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	5,878,000	7165.08		336,809		276,932		393,985			(61,995)		26,511		0001
Purchased Call/S&P 500 INDEX/SPX915QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	5,998,687	7108		327,757		269,489		377,477			(60,329)		27,056		0001
Purchased Call/S&P 500 INDEX/SPXB21HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2026	05/19/2027	1	6,053,000	7353.61		196,117		173,966		210,222			(22,567)		28,471		0001
Purchased Call/S&P 500 INDEX/SPXB21ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2026	04/14/2027	1	14,071,000	6967.38		602,239		476,150		739,693			(127,048)		62,495		0001
Purchased Call/S&P 500 INDEX/SPX915SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/18/2027	1	4,471,442	7403		172,992		153,399		182,017			(19,961)		20,999		0001
Purchased Call/S&P 500 INDEX/SPX915PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	3,117,000	6782.81		116,888		90,483		148,102			(26,580)		13,699		0001
Purchased Call/S&P 500 INDEX/SPX915SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/17/2027	1	4,023,000	7408.5		223,679		197,182		233,104			(28,036)		18,864		0001
Purchased Call/S&P 500 INDEX/SPXB21FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	3,997,000	7137.9		159,480		129,605		184,963			(30,148)		17,997		0001
Purchased Call/S&P 500 INDEX/SPX915PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/22/2027	1	9,648,963	7137.9		442,887		359,922		513,216			(83,724)		43,446		0001
Purchased Call/S&P 500 INDEX/SPXB21GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	1	11,377,821	7174		582,776		482,963		693,735			(100,865)		51,661		0001
Purchased Call/S&P 500 INDEX/SPXB21FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	6,230,000	7126.06		155,127		124,533		178,269			(31,537)		27,766		0001
Purchased Call/S&P 500 INDEX/SPXB21ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/08/2027	1	2,534,668	6783		110,739		86,438		140,669			(24,947)		11,140		0001
Purchased Call/S&P 500 INDEX/SPXE056S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	2,211,000	7064.01		105,465		85,418		127,085			(20,226)		9,939		0001
Purchased Call/S&P 500 INDEX/SPXB21HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/07/2026	05/06/2027	1	1,914,931	7365		73,668		63,232		80,047			(10,929)		8,824		0001
Purchased Call/S&P 500 INDEX/SPXB21ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	03/31/2027	1	1,371,422	6529		58,577		44,545		80,361			(14,362)		5,941		0001
Purchased Call/S&P 500 INDEX/SPXB21HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2026	05/17/2027	1	4,489,083	7408.5		127,490		112,388		134,148			(15,980)		21,049		0001
Purchased Call/S&P 500 INDEX/SPXB21EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/08/2027	1	3,689,849	6783		151,314		118,109		191,466			(34,087)		16,216		0001
Purchased Call/S&P 500 INDEX/SPXB21LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/15/2027	1	4,425,000	7554.29		178,328		171,450		173,588			(7,329)		21,666		0001
Purchased Call/S&P 500 INDEX/SPXB21FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	4,382,000	7126.06		190,617		153,023		224,115			(38,752)		19,530		0001
Purchased Call/S&P 500 INDEX/SPXE056S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/20/2027	1	2,372,000	7109.14		75,667		61,075		87,963			(14,719)		10,644		0001
Purchased Call/S&P 500 INDEX/SPXB21KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	3,301,000	7431.46		80,214		76,900		83,145			(3,934)		16,139		0001
Purchased Call/S&P 500 INDEX/SPXE05AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	2,234,177	7473.47		38,428		34,712		38,771			(4,084)		10,590		0001
Purchased Call/S&P 500 INDEX/SPXB21KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	5,401,000	7394.3		175,533		167,753		185,436			(9,137)		26,293		0001
Purchased Call/S&P 500 INDEX/SPXB21GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2026	05/03/2027	1	3,180,000	7230.12		78,864		66,480		87,469			(12,893)		14,582		0001
Purchased Call/S&P 500 INDEX/SPXB21KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/11/2027	1	6,071,434	7431.46		120,214		115,205		123,993			(5,945)		29,556		0001
Purchased Call/S&P 500 INDEX/SPXB21LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/11/2027	1	564,099	7431		29,437		28,289		28,630			(1,223)		2,746		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	8,515,000	7126.06		283,550		227,627		328,636			(57,645)		37,950		0001
Purchased Call/S&P 500 INDEX/SPXE05C5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2026	06/08/2027	1	1,910,678	7406		73,264		69,408		82,365			(4,037)		9,261		0001
Purchased Call/S&P 500 INDEX/SPXB21JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/04/2027	1	5,744,550	7384		244,914		230,588		252,820			(14,926)		27,681		0001
Purchased Call/S&P 500 INDEX/SPXE054SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	2,208,983	6575.32		27,612		20,842		36,512			(6,809)		9,587		0001
Purchased Call/S&P 500 INDEX/SPXB21GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/27/2026	04/27/2027	1	2,352,000	7173.91		117,130		96,801		136,568			(20,538)		10,679		0001
Purchased Call/S&P 500 INDEX/SPXB21GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2026	04/21/2027	1	992,669	7064		49,695		40,697		58,711			(9,309)		4,462		0001
Purchased Call/S&P 500 INDEX/SPXB21LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	3,192,000	7511.35		40,219		38,779		40,088			(1,543)		15,651		0001
Purchased Call/S&P 500 INDEX/SPXB21LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/15/2027	1	2,341,830	7554		92,389		89,071		90,847			(3,553)		11,466		0001
Purchased Call/S&P 500 INDEX/SPXE05A51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	3,650,000	7473.47		110,960		100,142		112,346			(11,889)		17,221		0001
Purchased Call/S&P 500 INDEX/SPXB21JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	2,817,289	7405.73		113,818		107,234		119,029			(6,860)		13,655		0001
Purchased Call/S&P 500 INDEX/SPXB21KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/10/2027	1	3,844,238	7267		168,910		161,403		178,733			(8,817)		18,687		0001
Purchased Call/S&P 500 INDEX/SPXB21ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	4,367,000	7383.74		55,024		51,689		57,923			(3,748)		21,136		0001
Purchased Call/S&P 500 INDEX/SPXB21LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/11/2027	1	7,897,112	7394		332,832		318,964		345,941			(16,459)		38,444		0001
Purchased Call/S&P 500 INDEX/SPXE056SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	4,435,000	7064.01		204,010		165,231		245,454			(39,125)		19,936		0001
Purchased Call/S&P 500 INDEX/SPXE05AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	4,508,000	7473.47		151,920		137,109		154,305			(16,277)		21,269		0001
Purchased Call/S&P 500 INDEX/SPXB21GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/28/2027	1	5,512,000	7138.8		274,498		227,614		323,593			(47,379)		25,069		0001
Purchased Call/S&P 500 INDEX/SPXB21MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	3,507,000	7500.58		142,034		138,868		140,803			(4,682)		17,220		0001
Purchased Call/S&P 500 INDEX/SPXE054SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	2,633,000	6575.32		148,501		112,092		211,723			(36,617)		11,427		0001
Purchased Call/S&P 500 INDEX/SPXB21KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	5,001,000	7394.3		146,529		140,035		154,556			(7,628)		24,345		0001
Purchased Call/S&P 500 INDEX/SPXE057SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	3,682,000	7209.01		160,167		134,434		181,315			(26,768)		16,801		0001
Purchased Call/S&P 500 INDEX/SPXF17HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2026	05/12/2027	1	2,538,529	7401		101,638		88,442		104,019			(13,403)		11,810		0001
Purchased Call/S&P 500 INDEX/SPXE056S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/20/2027	1	3,547,000	7109.14		88,320		71,289		101,745			(17,180)		15,917		0001
Purchased Call/S&P 500 INDEX/SPXB21GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/23/2027	1	4,712,348	7165		193,674		160,133		226,329			(33,893)		21,254		0001
Purchased Call/S&P 500 INDEX/SPXB21KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	3,253,000	7431.46		94,662		90,751		98,086			(4,643)		15,905		0001
Purchased Call/S&P 500 INDEX/SPXB21HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/19/2027	1	782,854	7354		40,010		35,589		41,434			(4,507)		3,682		0001
Purchased Call/S&P 500 INDEX/SPXE056S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/20/2027	1	2,048,000	7109.14		72,499		58,519		84,639			(14,103)		9,190		0001
Purchased Call/S&P 500 INDEX/SPXB21KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	4,645,000	7266.99		181,620		172,113		202,633			(9,952)		22,580		0001
Purchased Call/S&P 500 INDEX/SPXB21GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/27/2026	04/27/2027	1	2,026,000	7173.91		61,590		50,901		70,205			(10,799)		9,199		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE056SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/21/2026	04/20/2027	1	7,336,632	.7109		242,148		195,993		284,133			(46,567)		32,923		0001
Purchased Call/S&P 500 INDEX/SPXB21HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/19/2027	1	3,169,406	.7354		107,401		95,533		110,857			(12,097)		14,907		0001
Purchased Call/S&P 500 INDEX/SPXB21ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	3,168,000	6824.66		176,774		138,090		233,064			(39,714)		13,948		0001
Purchased Call/S&P 500 INDEX/SPXP137SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	1	1,316,417	6824.66		11,979		9,358		14,579			(2,691)		5,796		0001
Purchased Call/S&P 500 INDEX/SPXE059SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2026	05/21/2027	1	3,579,000	7473.47		76,233		68,801		76,963			(8,168)		16,886		0001
Purchased Call/S&P 500 INDEX/SPXF17HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/14/2027	1	2,119,057	7501.24		44,500		39,076		44,824			(5,730)		9,890		0001
Purchased Call/S&P 500 INDEX/SPXF17BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/13/2026	04/13/2027	1	3,160,000	6886.24		172,536		135,937		222,211			(36,871)		14,010		0001
Purchased Call/S&P 500 INDEX/SPXE057S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/27/2026	04/27/2027	1	2,031,353	7173.91		19,704		16,284		21,983			(3,455)		9,223		0001
Purchased Call/S&P 500 INDEX/SPX915PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	893,668	.6583		45,032		34,495		61,574			(10,603)		3,886		0001
Purchased Call/S&P 500 INDEX/SPX915RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	3,950,000	7501.24		222,385		195,280		218,112			(28,636)		18,435		0001
Purchased Call/S&P 500 INDEX/SPX915RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/04/2026	05/04/2027	1	2,673,000	7200.75		125,096		105,798		141,350			(19,536)		12,277		0001
Purchased Call/S&P 500 INDEX/SPX915QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/29/2027	1	4,753,000	7135.95		240,502		200,087		279,973			(40,852)		21,653		0001
Purchased Call/S&P 500 INDEX/SPX915TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2026	06/25/2027	1	2,283,000	7354.02		121,227		120,891		129,796			(1,332)		11,337		0001
Purchased Call/S&P 500 INDEX/SPXB21ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2026	04/09/2027	1	3,558,000	6816.89		56,928		44,594		70,110			(12,668)		15,665		0001
Purchased Call/S&P 500 INDEX/SPX915RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	3,401,000	7501.24		185,014		162,464		181,995			(23,824)		15,872		0001
Purchased Call/S&P 500 INDEX/SPX915QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/29/2027	1	7,541,851	7135.95		346,925		288,626		401,201			(58,930)		34,358		0001
Purchased Call/S&P 500 INDEX/SPX915RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	04/30/2027	1	5,446,246	.7209		291,796		245,595		325,568			(48,098)		24,852		0001
Purchased Call/S&P 500 INDEX/SPXP13LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	2,366,748	7365.46		40,235		39,570		41,911			(772)		11,720		0001
Purchased Call/S&P 500 INDEX/SPXB21LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/11/2027	1	4,214,751	.7394		167,979		160,980		174,477			(8,307)		20,518		0001
Purchased Call/S&P 500 INDEX/SPXB21GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2026	04/21/2027	1	3,137,954	.7064		135,215		110,733		158,175			(25,330)		14,105		0001
Purchased Call/S&P 500 INDEX/SPXE058S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/30/2026	04/29/2027	1	3,667,878	.7136		126,542		106,154		139,876			(21,206)		16,709		0001
Purchased Call/S&P 500 INDEX/SPXB21JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/08/2027	1	4,872,970	.7406		154,834		146,280		165,580			(8,933)		23,619		0001
Purchased Call/S&P 500 INDEX/SPXB21KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	3,638,000	7394.3		88,403		84,485		93,148			(4,602)		17,710		0001
Purchased Call/S&P 500 INDEX/SPXE058S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/12/2026	05/12/2027	1	11,456,000	7400.96		390,650		338,993		410,376			(52,443)		53,297		0001
Purchased Call/S&P 500 INDEX/SPXB21JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/04/2027	1	3,234,078	.7384		125,662		118,642		134,493			(7,330)		15,584		0001
Purchased Call/S&P 500 INDEX/SPXP13ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	1	5,467,541	7408.5		51,942		45,789		54,100			(6,510)		25,637		0001
Purchased Call/S&P 500 INDEX/SPXE055BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/27/2026	05/27/2027	1	4,662,000	7520.36		151,049		137,317		149,500			(14,070)		22,198		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2026	06/09/2027	1	2,356,000	7386.65		124,868		117,988		131,894			(7,184)		11,436		0001
Purchased Call/S&P 500 INDEX/SPXF17G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	3,074,249	7337		102,890		88,599		107,328			(14,981)		14,189		0001
Purchased Call/S&P 500 INDEX/SPXE05B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	2,669,000	7400.96		136,920		118,815		144,126			(18,381)		12,417		0001
Purchased Call/S&P 500 INDEX/SPXB21E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2026	04/14/2027	1	4,583,000	6967.38		153,989		121,749		186,370			(32,485)		20,355		0001
Purchased Call/S&P 500 INDEX/SPXB21HS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2026	05/21/2027	1	2,517,000	7445.72		150,768		135,691		153,876			(16,523)		11,875		0001
Purchased Call/S&P 500 INDEX/SPXE058$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	2,261,071	7400.96		102,427		88,883		107,668			(13,750)		10,519		0001
Purchased Call/S&P 500 INDEX/SPXE056$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	5,071,831	7126		264,450		212,886		319,011			(52,011)		22,604		0001
Purchased Call/S&P 500 INDEX/SPXP13L$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	3,421,299	7365.46		32,844		32,302		34,199			(630)		16,942		0001
Purchased Call/S&P 500 INDEX/SPXB21LS$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/15/2027	1	7,101,033	7554		288,571		278,208		283,554			(11,099)		34,768		0001
Purchased Call/S&P 500 INDEX/SPXE058$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/04/2026	05/04/2027	1	4,490,000	7200.75		111,801		94,553		124,491			(17,459)		20,623		0001
Purchased Call/S&P 500 INDEX/SPXB21GS$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2026	05/05/2027	1	2,323,888	7259.22		46,710		39,633		51,120			(7,166)		10,691		0001
Purchased Call/S&P 500 INDEX/SPXB210$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	3,334,872	7358.22		70,366		69,397		74,192			(1,157)		16,537		0001
Purchased Call/S&P 500 INDEX/SPXB21LS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	2,430,000	7511.35		129,276		124,646		127,603			(4,959)		11,915		0001
Purchased Call/S&P 500 INDEX/SPXB21HS$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	3,374,283	7580		180,113		166,065		165,683			(14,469)		16,091		0001
Purchased Call/S&P 500 INDEX/SPXB21KS$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,577,000	7431.46		100,245		96,103		104,120			(4,917)		12,599		0001
Purchased Call/S&P 500 INDEX/SPXB21ES$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/01/2027	1	3,570,399	6575		188,464		143,442		267,017			(46,081)		15,496		0001
Purchased Call/S&P 500 INDEX/SPXB21ES$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/05/2027	1	3,893,682	6582.69		78,263		59,772		105,369			(18,928)		17,021		0001
Purchased Call/S&P 500 INDEX/SPXB21LS$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	3,278,000	7431.46		197,336		189,181		204,749			(9,679)		16,027		0001
Purchased Call/S&P 500 INDEX/SPXB21LS$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/15/2027	1	5,597,729	7554		179,100		172,668		176,623			(6,888)		27,408		0001
Purchased Call/S&P 500 INDEX/SPXB21FS$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/21/2027	1	4,284,306	7064		188,639		153,204		219,408			(35,758)		19,258		0001
Purchased Call/S&P 500 INDEX/SPXF17A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	04/06/2027	1	5,267,702	6612		217,414		167,565		303,208			(50,172)		23,069		0001
Purchased Call/S&P 500 INDEX/SPXB21ES$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	2,561,419	6824.66		44,825		35,016		55,333			(10,070)		11,277		0001
Purchased Call/S&P 500 INDEX/SPXE057$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/20/2027	1	5,679,338	7109		240,430		194,603		285,856			(46,237)		25,486		0001
Purchased Call/S&P 500 INDEX/SPXB21FS$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	4,296,000	7126.06		119,429		95,875		137,438			(24,279)		19,146		0001
Purchased Call/S&P 500 INDEX/SPXB21FS$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	2,657,561	7137.9		41,724		33,908		47,165			(7,887)		11,966		0001
Purchased Call/S&P 500 INDEX/SPXB21K$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/09/2027	1	4,321,190	7387		132,286		125,343		148,125			(7,268)		20,975		0001
Purchased Call/S&P 500 INDEX/SPXB21GS$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	1	3,974,346	7174		155,862		129,168		181,863			(26,976)		18,046		0001
Purchased Call/S&P 500 INDEX/SPXB21ES$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/05/2027	1	3,250,000	6582.69		40,300		30,779		53,664			(9,746)		14,207		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	6,273,282	6782.81		375,770		290,885		507,546			(85,449)		27,570		0001
Purchased Call/S&P 500 INDEX/SPXE05B3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/21/2027	1	3,953,466	7473		163,810		148,668		161,730			(15,514)		18,653		0001
Purchased Call/S&P 500 INDEX/SPXB21GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2026	05/03/2027	1	2,705,000	7230.12		99,003		83,457		110,823			(16,186)		12,404		0001
Purchased Call/S&P 500 INDEX/SPXE05B3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2026	05/28/2027	1	18,200,000	7563.63		768,040		704,214		738,541			(69,439)		86,789		0001
Purchased Call/S&P 500 INDEX/SPXB210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	3,310,000	7472.79		121,808		119,459		122,472			(2,670)		16,368		0001
Purchased Call/S&P 500 INDEX/SPXP13CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	4,345,370	7230.12		42,585		35,842		46,026			(7,019)		19,828		0001
Purchased Call/S&P 500 INDEX/SPXF17DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	2,190,000	7108.4		77,307		63,387		89,696			(14,402)		9,877		0001
Purchased Call/S&P 500 INDEX/SPXE055S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/25/2027	1	2,234,620	6477		82,938		62,204		111,469			(20,850)		9,574		0001
Purchased Call/S&P 500 INDEX/SPXF17HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/11/2027	1	2,364,183	7411		79,957		70,130		80,245			(10,381)		10,981		0001
Purchased Call/S&P 500 INDEX/SPXB21FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/20/2027	1	4,454,146	7109		187,579		152,246		219,563			(35,656)		19,988		0001
Purchased Call/S&P 500 INDEX/SPXE057S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	3,576,000	7209.01		141,967		119,158		160,945			(23,726)		16,318		0001
Purchased Call/S&P 500 INDEX/SPXE05C3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2026	06/08/2027	1	1,042,473	7406		49,914		47,156		53,083			(2,880)		5,053		0001
Purchased Call/S&P 500 INDEX/SPXF17GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/06/2027	1	468,129	7365		23,074		19,861		24,188			(3,369)		2,157		0001
Purchased Call/S&P 500 INDEX/SPXB21MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	5,247,000	7420.1		192,040		187,239		199,494			(6,840)		25,764		0001
Purchased Call/S&P 500 INDEX/SPXB21NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	2,602,432	7472.79		40,077		39,305		40,428			(878)		12,869		0001
Purchased Call/S&P 500 INDEX/SPXP13HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	2,720,626	7599.96		56,045		51,722		53,206			(4,453)		13,052		0001
Purchased Call/S&P 500 INDEX/SPXP131S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	3,234,998	7609.78		40,761		37,729		38,631			(3,127)		15,542		0001
Purchased Call/S&P 500 INDEX/SPXB21ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/08/2027	1	3,228,618	6783		109,475		85,452		137,160			(24,662)		14,189		0001
Purchased Call/S&P 500 INDEX/SPXB210SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	3,720,000	7358.22		117,552		115,933		124,258			(1,932)		18,446		0001
Purchased Call/S&P 500 INDEX/SPXF17DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	2,055,000	7108.4		110,765		90,821		132,295			(20,636)		9,269		0001
Purchased Call/S&P 500 INDEX/SPXB21NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	2,416,547	7472.79		130,010		127,503		130,177			(2,850)		11,950		0001
Purchased Call/S&P 500 INDEX/SPXP13HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	2,078,727	7599.96		19,956		18,416		18,891			(1,586)		9,972		0001
Purchased Call/S&P 500 INDEX/SPXB21HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/20/2027	1	5,094,000	7432.97		299,018		266,068		308,450			(33,588)		23,997		0001
Purchased Call/S&P 500 INDEX/SPXB21NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	4,468,994	7472.79		56,756		55,662		57,080			(1,244)		22,099		0001
Purchased Call/S&P 500 INDEX/SPXE057S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/27/2026	04/23/2027	1	3,945,162	7108		169,264		139,560		192,750			(30,008)		17,794		0001
Purchased Call/S&P 500 INDEX/SPXB210SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/23/2027	1	102,253	7365		4,940		4,872		5,271			(81)		506		0001
Purchased Call/S&P 500 INDEX/SPXB21FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	2,868,000	7126.06		147,702		118,572		175,875			(30,027)		12,782		0001
Purchased Call/S&P 500 INDEX/SPXB21FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	4,595,152	7126.06		98,336		78,942		112,572			(19,991)		20,480		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP137SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2026	04/08/2027	1	3,051,346	6782.81		64,078		49,603		80,469			(14,571)		13,410		0001
Purchased Call/S&P 500 INDEX/SPXP13BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	2,968,484	7165.08		29,091		23,962		32,131			(5,311)		13,456		0001
Purchased Call/S&P 500 INDEX/SPXE059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	3,343,000	7473.47		81,569		73,617		82,491			(8,740)		15,773		0001
Purchased Call/S&P 500 INDEX/SPXE059SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2026	05/18/2027	1	2,152,000	7403.05		52,509		46,433		54,903			(6,186)		10,106		0001
Purchased Call/S&P 500 INDEX/SPXB21KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	5,247,000	7394.3		223,522		213,615		236,588			(11,635)		25,543		0001
Purchased Call/S&P 500 INDEX/SPXF17DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	5,172,426	7137.9		212,587		172,763		246,533			(40,188)		23,290		0001
Purchased Call/S&P 500 INDEX/SPXF17BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2026	04/15/2027	1	4,673,000	7022.9		255,613		202,800		316,110			(53,224)		20,791		0001
Purchased Call/S&P 500 INDEX/SPXF17BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2026	04/09/2027	1	2,853,000	6824.66		156,059		121,908		204,800			(35,060)		12,561		0001
Purchased Call/S&P 500 INDEX/SPXE056SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	2,223,535	7039		97,498		78,706		114,561			(18,958)		9,910		0001
Purchased Call/S&P 500 INDEX/SPXB21KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,563,000	7431.46		85,348		81,821		88,559			(4,186)		12,531		0001
Purchased Call/S&P 500 INDEX/SPXE05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	2,696,207	7473.47		159,615		144,054		161,549			(17,102)		12,721		0001
Purchased Call/S&P 500 INDEX/SPXB21ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	03/31/2027	1	1,938,970	6529		104,336		79,342		145,946			(25,581)		8,400		0001
Purchased Call/S&P 500 INDEX/SPXE057SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/29/2026	04/29/2027	1	3,403,000	7135.95		118,084		98,241		135,705			(20,058)		15,503		0001
Purchased Call/S&P 500 INDEX/SPXE05BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	15,627	7473.47		1,064		960		1,070			(114)		74		0001
Purchased Call/S&P 500 INDEX/SPXB21MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	3,721,000	7420.1		209,492		204,255		218,115			(7,461)		18,271		0001
Purchased Call/S&P 500 INDEX/SPXP137SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2026	04/07/2027	1	1,088,136	6616.85		9,902		7,638		12,977			(2,279)		4,774		0001
Purchased Call/S&P 500 INDEX/SPXB21KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	3,964,000	7394.3		212,867		203,432		225,614			(11,081)		19,297		0001
Purchased Call/S&P 500 INDEX/SPXF171S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2026	05/20/2027	1	6,148,298	7433		257,397		231,586		262,440			(28,285)		28,963		0001
Purchased Call/S&P 500 INDEX/SPXB21HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2026	05/14/2027	1	6,444,000	7408.5		208,786		183,847		219,907			(26,385)		30,074		0001
Purchased Call/S&P 500 INDEX/SPXF17A5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	04/06/2027	1	5,454,760	6612		175,115		134,964		240,051			(40,411)		23,888		0001
Purchased Call/S&P 500 INDEX/SPXP13LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2026	06/25/2027	1	1,995,208	7357.49		18,755		18,651		19,343			(257)		9,907		0001
Purchased Call/S&P 500 INDEX/SPXE055S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/30/2027	1	2,294,552	6344		105,867		79,767		139,838			(26,248)		9,922		0001
Purchased Call/S&P 500 INDEX/SPXB21HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/19/2027	1	2,919,383	7354		157,204		139,833		162,853			(17,707)		13,731		0001
Purchased Call/S&P 500 INDEX/SPXB21FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2026	04/16/2027	1	2,398,922	7041.28		51,577		41,290		60,296			(10,598)		10,691		0001
Purchased Call/S&P 500 INDEX/SPXB21FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	12,702,000	7126.06		522,052		419,092		610,880			(106,131)		56,610		0001
Purchased Call/S&P 500 INDEX/SPXF17DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2026	04/22/2027	1	2,036,237	7138		84,631		69,351		99,705			(15,810)		9,168		0001
Purchased Call/S&P 500 INDEX/SPXE055SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/06/2026	03/31/2027	1	1,827,986	6529		79,545		60,829		107,194			(18,834)		7,919		0001
Purchased Call/S&P 500 INDEX/SPXB21LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,580,000	7431.46		152,994		146,672		158,779			(7,504)		12,614		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	2,252,000	7500.58		55,174		53,958		54,939			(1,799)		11,120		0001
Purchased Call/S&P 500 INDEX/SPXF17FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2026	04/30/2027	1	2,401,260	7230		124,475		105,352		137,631			(19,363)		10,957		0001
Purchased Call/S&P 500 INDEX/SPXF17ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2026	05/26/2027	1	1,934,000	7519.12		72,332		65,557		71,583			(6,936)		9,195		0001
Purchased Call/S&P 500 INDEX/SPXF17CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2026	04/15/2027	1	2,584,446	7023		104,656		83,724		125,010			(21,564)		11,498		0001
Purchased Call/S&P 500 INDEX/SPXB21ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2026	06/03/2027	1	1,405,281	7553.68		25,295		23,483		24,706			(1,871)		6,762		0001
Purchased Call/S&P 500 INDEX/SPXB21KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	3,248,435	7431.46		30,860		29,585		31,912			(1,514)		15,882		0001
Purchased Call/S&P 500 INDEX/SPXB211S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2026	06/04/2027	1	3,292,062	7584.31		68,146		63,804		65,250			(4,854)		15,863		0001
Purchased Call/S&P 500 INDEX/SPXB21GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	1	1,174,536	7174		54,829		45,439		64,776			(9,490)		5,333		0001
Purchased Call/S&P 500 INDEX/SPXB21GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	589,149	7137.9		38,943		31,648		47,225			(7,362)		2,653		0001
Purchased Call/S&P 500 INDEX/SPXE054SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	10,268,000	6575.32		470,274		354,973		655,114			(115,958)		44,563		0001
Purchased Call/S&P 500 INDEX/SPXE05BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	5,447,000	7473.47		303,398		273,819		307,451			(32,507)		25,699		0001
Purchased Call/S&P 500 INDEX/SPXF17FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2026	05/05/2027	1	3,684,000	7259.22		128,572		109,091		141,926			(19,726)		16,948		0001
Purchased Call/S&P 500 INDEX/SPXF17FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2026	04/30/2027	1	6,022,690	7230		250,491		211,418		284,642			(39,551)		27,482		0001
Purchased Call/S&P 500 INDEX/SPXB21ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	4,945,000	7383.74		280,382		263,247		297,565			(19,257)		23,828		0001
Purchased Call/S&P 500 INDEX/SPXE054SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	6,628,000	6575.32		243,248		183,608		334,191			(59,979)		28,766		0001
Purchased Call/S&P 500 INDEX/SPXF17CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/19/2027	1	2,246,000	7126.06		135,658		109,125		163,706			(27,353)		10,062		0001
Purchased Call/S&P 500 INDEX/SPXF17ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	04/30/2027	1	3,803,000	7230.12		214,109		180,208		244,852			(35,293)		17,353		0001
Purchased Call/S&P 500 INDEX/SPXE05B8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	8,063,000	7400.96		333,002		288,969		350,277			(44,704)		37,511		0001
Purchased Call/S&P 500 INDEX/SPXE05BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/27/2027	1	11,845,000	7520.36		485,645		441,495		480,380			(45,238)		56,399		0001
Purchased Call/S&P 500 INDEX/SPXE056SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	1,924,036	7126		75,325		60,807		89,587			(14,646)		8,575		0001
Purchased Call/S&P 500 INDEX/SPXX00SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/22/2026	06/22/2027	1	2,492,920	7472.79		107,445		105,373		107,632			(2,355)		12,327		0001
Purchased Call/S&P 500 INDEX/SPXE059S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2026	05/13/2027	1	2,815,000	7444.25		157,077		136,739		161,525			(20,657)		13,117		0001
Purchased Call/S&P 500 INDEX/SPXE05B9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/26/2027	1	5,443,843	7519		211,488		192,208		208,416			(19,754)		25,881		0001
Purchased Call/S&P 500 INDEX/SPXB21LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/15/2027	1	4,563,000	7554.29		203,054		195,222		197,041			(8,345)		22,341		0001
Purchased Call/S&P 500 INDEX/SPXB21MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	3,553,000	7500.58		121,157		118,457		120,419			(3,994)		17,446		0001
Purchased Call/S&P 500 INDEX/SPXB21NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	2,028,000	7472.79		49,889		48,927		50,117			(1,093)		10,028		0001
Purchased Call/S&P 500 INDEX/SPXF17HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2026	05/13/2027	1	2,945,000	7444.25		113,677		98,958		117,285			(14,949)		13,723		0001
Purchased Call/S&P 500 INDEX/SPXB21GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/27/2026	04/27/2027	1	4,279,000	7173.91		149,765		123,773		171,421			(26,260)		19,429		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE057$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	2,752,000	7209.01		141,728		118,957		161,989			(23,686)		12,558		0001
Purchased Call/S&P 500 INDEX/SPXE057$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	2,808,000	7209.01		158,933		133,398		183,051			(26,561)		12,813		0001
Purchased Call/S&P 500 INDEX/SPXB21GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2026	05/03/2027	1	2,726,000	7230.12		89,685		75,603		100,044			(14,662)		12,500		0001
Purchased Call/S&P 500 INDEX/SPXB21E$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	4,846,000	6824.66		197,717		154,449		252,184			(44,419)		21,335		0001
Purchased Call/S&P 500 INDEX/SPXF17ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2026	04/30/2027	1	2,756,062	7209.01		50,712		42,564		56,050			(8,475)		12,576		0001
Purchased Call/S&P 500 INDEX/SPXP13KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	2,970,993	7554.29		45,753		43,989		45,146			(1,880)		14,547		0001
Purchased Call/S&P 500 INDEX/SPXE05B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2026	05/27/2027	1	5,629,363	7520.36		269,647		245,133		266,134			(25,118)		26,804		0001
Purchased Call/S&P 500 INDEX/SPXE056$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	10,330,000	7064.01		437,992		354,737		523,464			(83,998)		46,434		0001
Purchased Call/S&P 500 INDEX/SPXE056$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	2,408,000	7064.01		83,317		67,480		98,637			(15,979)		10,824		0001
Purchased Call/S&P 500 INDEX/SPXB210$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	6,393,000	7358.22		233,345		230,130		248,291			(3,836)		31,701		0001
Purchased Call/S&P 500 INDEX/SPXF17BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/09/2027	1	4,329,473	.6825		229,648		179,891		300,959			(51,103)		19,061		0001
Purchased Call/S&P 500 INDEX/SPXB21MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	8,650,000	7500.58		339,080		331,524		336,784			(11,178)		42,473		0001
Purchased Call/S&P 500 INDEX/SPXB21F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2026	04/14/2027	1	4,850,000	6967.38		247,835		195,947		309,679			(52,283)		21,541		0001
Purchased Call/S&P 500 INDEX/SPXB21GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	1	8,443,692	.7174		350,581		290,537		410,392			(60,678)		38,339		0001
Purchased Call/S&P 500 INDEX/SPXF17NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	2,996,586	7354.02		60,831		60,663		63,848			(663)		14,942		0001
Purchased Call/S&P 500 INDEX/SPXB21ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/01/2027	1	2,814,237	.6575		91,091		69,331		124,407			(22,272)		12,214		0001
Purchased Call/S&P 500 INDEX/SPXB211SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	2,362,000	7383.74		95,897		90,085		101,545			(6,533)		11,432		0001
Purchased Call/S&P 500 INDEX/SPXF17A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/06/2027	1	2,823,251	.6612		109,402		84,318		151,823			(25,247)		12,364		0001
Purchased Call/S&P 500 INDEX/SPXF17FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	13,259,000	7365.12		567,485		483,066		602,966			(85,511)		61,096		0001
Purchased Call/S&P 500 INDEX/SPXB21JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/08/2027	1	4,828,536	.7406		186,263		175,973		199,423			(10,746)		23,404		0001
Purchased Call/S&P 500 INDEX/SPXE057$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/28/2026	04/28/2027	1	2,240,000	7138.8		35,840		29,719		40,368			(6,186)		10,188		0001
Purchased Call/S&P 500 INDEX/SPXE05A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	1	3,748,515	7473.47		64,474		58,258		65,046			(6,833)		17,794		0001
Purchased Call/S&P 500 INDEX/SPXF17CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	4,515,000	7041.28		157,122		125,785		186,533			(32,285)		20,122		0001
Purchased Call/S&P 500 INDEX/SPXF171SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	841,859	.7473		41,455		37,518		41,095			(4,030)		3,972		0001
Purchased Call/S&P 500 INDEX/SPXB21K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	2,101,000	7266.99		71,224		67,496		79,277			(3,903)		10,213		0001
Purchased Call/S&P 500 INDEX/SPXB21HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/18/2027	1	2,448,538	.7403		126,944		112,878		131,504			(14,338)		11,499		0001
Purchased Call/S&P 500 INDEX/SPXE058$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/04/2026	04/30/2027	1	2,458,241	.7230		80,621		68,045		90,707			(12,730)		11,217		0001
Purchased Call/S&P 500 INDEX/SPXF17A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	5,384,000	6616.85		213,206		164,457		289,271			(49,067)		23,620		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF171$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	2,481,192	7473		98,876		89,486		98,124			(9,613)		11,706		0001
Purchased Call/S&P 500 INDEX/SPXB21LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/11/2027	1	9,022,784	7431		506,646		486,888		491,551			(21,052)		43,924		0001
Purchased Call/S&P 500 INDEX/SPXF171$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	3,035,000	7445.72		153,571		138,214		157,149			(16,830)		14,319		0001
Purchased Call/S&P 500 INDEX/SPXF17HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/14/2027	1	4,948,000	7501.24		158,831		139,472		159,870			(20,452)		23,092		0001
Purchased Call/S&P 500 INDEX/SPXB21GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/30/2026	04/28/2027	1	3,091,100	7139		106,531		89,320		118,320			(17,902)		14,059		0001
Purchased Call/S&P 500 INDEX/SPXB21HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2026	06/02/2027	1	4,128,000	7609.78		100,310		92,849		94,878			(7,695)		19,833		0001
Purchased Call/S&P 500 INDEX/SPXP13FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/21/2026	05/21/2027	1	2,110,748	7445.72		35,038		31,535		35,664			(3,840)		9,959		0001
Purchased Call/S&P 500 INDEX/SPXB21MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	4,227,000	7420.1		214,732		209,363		223,324			(7,648)		20,755		0001
Purchased Call/S&P 500 INDEX/SPXF17ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	5,081,000	7230.12		159,035		133,855		176,483			(26,215)		23,185		0001
Purchased Call/S&P 500 INDEX/SPXB21KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	10,852,000	7266.99		464,466		440,155		519,699			(25,450)		52,752		0001
Purchased Call/S&P 500 INDEX/SPXE05BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2026	05/28/2027	1	4,467,000	7563.63		218,436		200,284		208,603			(19,749)		21,301		0001
Purchased Call/S&P 500 INDEX/SPXE05A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	7,389,991	7473.47		361,371		326,139		366,386			(38,718)		34,867		0001
Purchased Call/S&P 500 INDEX/SPXB21LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	2,837,913	7511.35		133,666		128,879		132,290			(5,127)		13,915		0001
Purchased Call/S&P 500 INDEX/SPXE057S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/27/2026	04/23/2027	1	1,862,921	7165		61,833		50,982		70,321			(10,962)		8,402		0001
Purchased Call/S&P 500 INDEX/SPXB21HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2026	05/27/2027	1	5,758,000	7520.36		222,259		202,053		220,333			(20,704)		27,416		0001
Purchased Call/S&P 500 INDEX/SPXB21JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/04/2027	1	4,408,093	7384		177,816		167,415		183,316			(10,836)		21,241		0001
Purchased Call/S&P 500 INDEX/SPXB21HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/07/2026	05/07/2027	1	3,809,000	7337.11		93,321		80,137		100,371			(13,806)		17,580		0001
Purchased Call/S&P 500 INDEX/SPXB21NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	1,809,217	7472.79		106,925		104,863		106,882			(2,344)		8,946		0001
Purchased Call/S&P 500 INDEX/SPXB21JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	2,479,795	7386.65		43,396		41,005		45,436			(2,497)		12,037		0001
Purchased Call/S&P 500 INDEX/SPXB211SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	2,377,000	7383.74		136,202		127,947		144,548			(9,278)		11,504		0001
Purchased Call/S&P 500 INDEX/SPXB21KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/04/2027	1	1,735,179	7384		64,735		61,290		72,785			(3,606)		8,361		0001
Purchased Call/S&P 500 INDEX/SPXB21MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	2,079,000	7420.1		26,195		25,541		27,143			(933)		10,208		0001
Purchased Call/S&P 500 INDEX/SPXB21MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	12,943,000	7500.58		539,723		527,696		535,130			(17,793)		63,552		0001
Purchased Call/S&P 500 INDEX/SPXE05BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/11/2026	05/11/2027	1	2,670,000	7412.84		142,311		123,101		148,568			(19,495)		12,402		0001
Purchased Call/S&P 500 INDEX/SPXE05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/11/2027	1	3,958,457	7413		153,456		133,108		161,991			(20,657)		18,387		0001
Purchased Call/S&P 500 INDEX/SPXB21JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/04/2027	1	526,302	7384		25,733		24,228		26,521			(1,568)		2,536		0001
Purchased Call/S&P 500 INDEX/SPXF17GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/07/2027	1	3,566,284	7399		140,252		121,109		146,577			(19,426)		16,460		0001
Purchased Call/S&P 500 INDEX/SPXB21ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	03/31/2027	1	1,906,328	6529		63,125		48,003		85,363			(15,477)		8,258		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	5,861,000	7386.65		232,682		219,862		245,392			(13,387)		28,449		0001
Purchased Call/S&P 500 INDEX/SPXB21KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,670,391	7431.46		41,658		39,937		43,068			(2,043)		13,056		0001
Purchased Call/S&P 500 INDEX/SPXB21IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	2,214,619	7584		66,523		62,458		68,466			(4,569)		10,671		0001
Purchased Call/S&P 500 INDEX/SPXB21JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	2,676,000	7386.65		97,942		92,545		103,385			(5,635)		12,989		0001
Purchased Call/S&P 500 INDEX/SPXE057SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	2,390,000	7209.01		86,996		73,019		97,895			(14,539)		10,906		0001
Purchased Call/S&P 500 INDEX/SPXB21ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	5,522,000	7383.74		202,657		190,273		213,699			(13,919)		26,608		0001
Purchased Call/S&P 500 INDEX/SPXF17HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2026	05/13/2027	1	6,320,000	7444.25		259,120		225,570		267,330			(34,076)		29,449		0001
Purchased Call/S&P 500 INDEX/SPXB21IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2026	06/03/2027	1	3,227,000	7553.68		69,381		64,411		67,663			(5,132)		15,527		0001
Purchased Call/S&P 500 INDEX/SPXB21ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/05/2027	1	3,349,000	6582.69		150,370		114,843		209,750			(36,367)		14,640		0001
Purchased Call/S&P 500 INDEX/SPXF17HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2026	05/14/2027	1	4,372,000	7501.24		128,974		113,254		129,827			(16,608)		20,404		0001
Purchased Call/S&P 500 INDEX/SPXF17HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2026	05/12/2027	1	7,186,145	7401		306,585		266,780		313,821			(40,429)		33,432		0001
Purchased Call/S&P 500 INDEX/SPXB21JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	2,992,000	7405.73		61,934		58,351		64,549			(3,733)		14,502		0001
Purchased Call/S&P 500 INDEX/SPXB21JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	2,043,000	7266.99		45,150		42,787		49,740			(2,474)		9,931		0001
Purchased Call/S&P 500 INDEX/SPXB21JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	10,445,000	7386.65		435,557		411,559		459,264			(25,059)		50,700		0001
Purchased Call/S&P 500 INDEX/SPXE05BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2026	05/27/2027	1	7,872,758	7520		410,432		376,229		393,201			(37,209)		37,486		0001
Purchased Call/S&P 500 INDEX/SPXB21ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	5,953,683	7584		226,292		212,463		232,384			(15,542)		28,689		0001
Purchased Call/S&P 500 INDEX/SPXB21JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	2,963,995	7266.99		37,346		35,392		40,905			(2,046)		14,408		0001
Purchased Call/S&P 500 INDEX/SPXB210S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	2,314,000	7358.22		29,388		28,983		30,877			(483)		11,475		0001
Purchased Call/S&P 500 INDEX/SPXB21GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2026	05/03/2027	1	4,030,000	7230.12		174,499		147,098		196,940			(28,528)		18,480		0001
Purchased Call/S&P 500 INDEX/SPXB21ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	3,719,000	6824.66		192,644		150,487		251,437			(43,279)		16,374		0001
Purchased Call/S&P 500 INDEX/SPXB21FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	2,704,000	7137.9		117,894		95,810		137,485			(22,287)		12,175		0001
Purchased Call/S&P 500 INDEX/SPXB21ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	3,710,000	7383.74		101,283		95,093		106,575			(6,956)		17,877		0001
Purchased Call/S&P 500 INDEX/SPXB210SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	1,833,492	7440.43		17,051		17,051		17,336			(47)		9,155		0001
Purchased Call/S&P 500 INDEX/SPXB21HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2026	05/27/2027	1	2,327,000	7520.36		56,546		51,406		56,137			(5,267)		11,080		0001
Purchased Call/S&P 500 INDEX/SPXF17GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2026	05/07/2027	1	2,540,000	7337.11		143,764		123,454		156,614			(21,269)		11,723		0001
Purchased Call/S&P 500 INDEX/SPXB21JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	3,889,000	7405.73		49,001		46,167		51,134			(2,954)		18,850		0001
Purchased Call/S&P 500 INDEX/SPXE058SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2026	05/07/2027	1	2,530,261	7399		101,995		88,319		107,696			(13,883)		11,678		0001
Purchased Call/S&P 500 INDEX/SPXB21JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	2,560,300	7405.73		42,501		40,042		44,172			(2,562)		12,410		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB210$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	2,698,000	7472.79		77,702		76,204		78,116			(1,703)		13,341		0001
Purchased Call/S&P 500 INDEX/SPXF17HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/12/2027	1	5,424,904	7401		180,413		156,989		184,519			(23,791)		25,238		0001
Purchased Call/S&P 500 INDEX/SPXB21JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	3,129,344	7386.65		29,729		28,091		31,297			(1,710)		15,190		0001
Purchased Call/S&P 500 INDEX/SPXF171$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2026	05/28/2027	1	4,858,000	7563.63		188,005		172,381		180,902			(16,998)		23,166		0001
Purchased Call/S&P 500 INDEX/SPXB21E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	7,526,000	6824.66		322,113		251,623		412,974			(72,365)		33,135		0001
Purchased Call/S&P 500 INDEX/SPXB21MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	7,454,292	7500.58		71,561		69,967		71,184			(2,359)		36,602		0001
Purchased Call/S&P 500 INDEX/SPXB210$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	8,535,000	7358.22		369,566		364,475		391,906			(6,075)		42,323		0001
Purchased Call/S&P 500 INDEX/SPXB210$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/23/2027	1	2,688,393	7365		88,104		86,887		93,222			(1,452)		13,312		0001
Purchased Call/S&P 500 INDEX/SPXE057$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/28/2026	04/28/2027	1	7,844,000	7138.8		260,421		215,941		300,052			(44,949)		35,675		0001
Purchased Call/S&P 500 INDEX/SPXB21L$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	5,163,000	7431.46		219,944		210,855		228,191			(10,787)		25,243		0001
Purchased Call/S&P 500 INDEX/SPXB210$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2026	06/25/2027	1	4,305,000	7357.49		144,218		143,419		152,663			(1,976)		21,377		0001
Purchased Call/S&P 500 INDEX/SPXB21GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2026	04/30/2027	1	14,765,000	7230.12		639,325		538,098		721,698			(105,383)		67,374		0001
Purchased Call/S&P 500 INDEX/SPXB21PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	4,032,000	7440.43		147,974		147,974		151,854			(405)		20,132		0001
Purchased Call/S&P 500 INDEX/SPXF17ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	10,264,000	7165.08		341,791		281,028		388,893			(62,912)		46,293		0001
Purchased Call/S&P 500 INDEX/SPXF17DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	3,977,237	7137.9		81,533		66,260		92,546			(15,413)		17,908		0001
Purchased Call/S&P 500 INDEX/SPXE05A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	4,184,495	7446		166,167		149,966		167,201			(17,804)		19,743		0001
Purchased Call/S&P 500 INDEX/SPXE056G3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/20/2027	1	1,694,918	7109.14		28,136		22,710		32,096			(5,473)		7,606		0001
Purchased Call/S&P 500 INDEX/SPXF17DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	4,006,000	7108.4		134,201		110,037		154,968			(25,002)		18,068		0001
Purchased Call/S&P 500 INDEX/SPXB21KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	3,649,000	7394.3		133,189		127,285		140,461			(6,933)		17,764		0001
Purchased Call/S&P 500 INDEX/SPXB21LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	2,832,000	7511.35		126,874		122,330		125,824			(4,866)		13,886		0001
Purchased Call/S&P 500 INDEX/SPXF17A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	3,849,000	6616.85		209,771		161,806		293,598			(48,276)		16,886		0001
Purchased Call/S&P 500 INDEX/SPXB210$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	4,268,192	7358.22		218,958		215,942		233,595			(3,599)		21,165		0001
Purchased Call/S&P 500 INDEX/SPX915TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	06/30/2026	06/28/2027	1	2,175,422	7354		122,322		122,322		121,219					10,847		0001
Purchased Call/S&P 500 INDEX/SPXB210$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2026	06/25/2027	1	3,200,000	7357.49		95,040		94,513		100,399			(1,302)		15,890		0001
Purchased Call/S&P 500 INDEX/SPXB21JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	5,233,000	7386.65		127,685		120,650		134,458			(7,346)		25,401		0001
Purchased Call/S&P 500 INDEX/SPXE056S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	2,044,000	7064.01		44,355		35,924		51,549			(8,506)		9,188		0001
Purchased Call/S&P 500 INDEX/SPXB21GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/30/2026	04/30/2027	1	3,551,000	7209.01		88,420		74,214		98,471			(14,777)		16,204		0001
Purchased Call/S&P 500 INDEX/SPXE056$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	1,814,970	7126		77,203		62,150		91,536			(15,184)		8,089		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE054SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	6,069,000	6575.32		361,106		272,570		520,611			(89,040)		26,339		0001
Purchased Call/S&P 500 INDEX/SPXF17AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/05/2027	1	2,030,000	6582.69		119,567		91,318		171,527			(28,917)		8,874		0001
Purchased Call/S&P 500 INDEX/SPXB21KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	3,461,000	7266.99		143,978		136,442		160,877			(7,889)		16,824		0001
Purchased Call/S&P 500 INDEX/SPXB21KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	5,164,507	7431.46		65,073		62,384		67,145			(3,192)		25,250		0001
Purchased Call/S&P 500 INDEX/SPXB210SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	11,773,000	7358.22		538,026		530,615		571,254			(8,844)		58,379		0001
Purchased Call/S&P 500 INDEX/SPXF17CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2026	04/16/2027	1	5,318,000	7041.28		178,153		142,621		210,784			(36,607)		23,701		0001
Purchased Call/S&P 500 INDEX/SPXF17DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2026	04/23/2027	1	5,341,000	7108.4		226,993		186,121		265,886			(42,289)		24,089		0001
Purchased Call/S&P 500 INDEX/SPXB21KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/10/2027	1	1,074,183	7267		56,955		54,424		60,374			(2,973)		5,222		0001
Purchased Call/S&P 500 INDEX/SPXB21FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/19/2027	1	2,564,000	7126.06		125,380		100,856		148,500			(25,281)		11,486		0001
Purchased Call/S&P 500 INDEX/SPXB21MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	2,896,000	7500.58		175,208		171,304		172,522			(5,776)		14,220		0001
Purchased Call/S&P 500 INDEX/SPXE05ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	1	4,698,000	7473.47		142,819		129,049		144,604			(15,136)		22,302		0001
Purchased Call/S&P 500 INDEX/SPXF17ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/26/2027	1	6,983,000	7165.08		320,520		264,009		370,260			(58,514)		31,654		0001
Purchased Call/S&P 500 INDEX/SPXF17JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2026	06/01/2027	1	2,810,000	7599.96		144,153		133,034		134,006			(11,453)		13,480		0001
Purchased Call/S&P 500 INDEX/SPXB21MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	5,070,774	7500.58		100,908		98,660		100,414			(3,327)		24,898		0001
Purchased Call/S&P 500 INDEX/SPXB21LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	7,683,000	7511.35		279,661		269,646		277,905			(10,727)		37,671		0001
Purchased Call/S&P 500 INDEX/SPXF17GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2026	05/06/2027	1	2,711,173	7365		137,426		117,958		149,758			(20,387)		12,493		0001
Purchased Call/S&P 500 INDEX/SPXE055S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2027	1	2,778,723	6529		120,874		91,157		165,575			(29,886)		12,038		0001
Purchased Call/S&P 500 INDEX/SPXB21ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/05/2027	1	4,065,000	6582.69		62,601		47,811		83,688			(15,140)		17,770		0001
Purchased Call/S&P 500 INDEX/SPXF17ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/23/2027	1	4,831,000	7165.08		232,854		191,458		269,942			(42,861)		21,789		0001
Purchased Call/S&P 500 INDEX/SPXB21HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	4,161,453	7580		161,472		148,878		151,065			(12,971)		19,844		0001
Purchased Call/S&P 500 INDEX/SPXB211SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	2,894,000	7383.74		64,247		60,321		67,476			(4,413)		13,945		0001
Purchased Call/S&P 500 INDEX/SPXB21FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/19/2027	1	4,744,000	7126.06		217,750		175,159		256,766			(43,906)		21,252		0001
Purchased Call/S&P 500 INDEX/SPXB21NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	2,294,000	7500.58		62,626		61,246		62,374			(2,042)		11,328		0001
Purchased Call/S&P 500 INDEX/SPXB21JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	4,153,000	7386.65		135,803		128,321		143,104			(7,813)		20,159		0001
Purchased Call/S&P 500 INDEX/SPXB21MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	3,295,000	7420.1		195,394		190,509		203,565			(6,959)		16,179		0001
Purchased Call/S&P 500 INDEX/SPXB21LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	16,922,000	7511.35		698,879		673,850		693,882			(26,806)		82,971		0001
Purchased Call/S&P 500 INDEX/SPXB21GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	1	8,673,257	7174		282,870		234,422		327,096			(48,958)		39,381		0001
Purchased Call/S&P 500 INDEX/SPXB21MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	6,903,000	7420.1		287,165		279,986		298,533			(10,228)		33,895		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE057$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/28/2026	04/28/2027	1	5,930,000	7138.8		147,064		121,946		168,098			(25,384)		26,970		0001
Purchased Call/S&P 500 INDEX/SPXB21LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/11/2027	1	113,306	7394		5,473		5,245		5,690			(271)		552		0001
Purchased Call/S&P 500 INDEX/SPXE054$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/01/2026	04/01/2027	1	5,049,000	6575.32		218,117		164,639		303,025			(53,782)		21,913		0001
Purchased Call/S&P 500 INDEX/SPXB21KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	4,696,000	7394.3		183,144		175,027		193,398			(9,534)		22,861		0001
Purchased Call/S&P 500 INDEX/SPXB211$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	4,471,000	7383.74		109,540		102,845		115,096			(7,523)		21,544		0001
Purchased Call/S&P 500 INDEX/SPXE058$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/11/2026	05/11/2027	1	2,379,000	7412.84		114,430		98,983		119,568			(15,675)		11,050		0001
Purchased Call/S&P 500 INDEX/SPXB21LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/15/2027	1	4,487,248	7554		171,642		165,478		168,876			(6,602)		21,970		0001
Purchased Call/S&P 500 INDEX/SPXB21MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	5,100,100	7420.1		48,961		47,737		50,303			(1,744)		25,042		0001
Purchased Call/S&P 500 INDEX/SPXE058$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/30/2026	04/27/2027	1	1,423,362	7174		75,213		63,027		85,215			(12,674)		6,463		0001
Purchased Call/S&P 500 INDEX/SPXP13HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	2,659,414	7599.96		42,551		39,268		40,250			(3,381)		12,758		0001
Purchased Call/S&P 500 INDEX/SPXF17FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2026	05/07/2027	1	1,741,420	7337.11		35,177		30,207		37,589			(5,204)		8,037		0001
Purchased Call/S&P 500 INDEX/SPXF17NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2027	1	2,634,923	7499.36		46,111		46,111		45,921					13,175		0001
Purchased Call/S&P 500 INDEX/SPXB210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/17/2027	1	5,002,887	7501		195,211		191,394		195,950			(4,338)		24,565		0001
Purchased Call/S&P 500 INDEX/SPXB21JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	4,451,000	7405.73		109,050		102,741		113,461			(6,573)		21,574		0001
Purchased Call/S&P 500 INDEX/SPXB21LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	8,042,000	7511.35		312,834		301,630		310,628			(11,999)		39,431		0001
Purchased Call/S&P 500 INDEX/SPX915RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/04/2026	04/30/2027	1	4,857,918	7230		250,021		211,020		286,869			(39,477)		22,167		0001
Purchased Call/S&P 500 INDEX/SPXE056$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/21/2026	04/21/2027	1	2,290,000	7064.01		84,272		68,253		99,841			(16,162)		10,294		0001
Purchased Call/S&P 500 INDEX/SPXE057$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/29/2026	04/28/2027	1	3,919,201	7139		156,295		129,958		180,897			(26,622)		17,825		0001
Purchased Call/S&P 500 INDEX/SPXB21JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	4,679,000	7266.99		113,700		107,748		125,901			(6,230)		22,745		0001
Purchased Call/S&P 500 INDEX/SPXB21KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/09/2027	1	5,118,948	7387		190,353		180,362		213,925			(10,459)		24,848		0001
Purchased Call/S&P 500 INDEX/SPXB21GS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2026	04/30/2027	1	16,856,000	7230.12		709,638		597,278		799,852			(116,973)		76,916		0001
Purchased Call/S&P 500 INDEX/SPX915PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/07/2026	04/02/2027	1	902,960	6583		48,586		37,322		68,280			(11,337)		3,926		0001
Purchased Call/S&P 500 INDEX/SPXB210$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/23/2027	1	5,104,264	7365		270,353		266,619		289,277			(4,456)		25,275		0001
Purchased Call/S&P 500 INDEX/SPXB210$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	3,444,000	7358.22		211,806		208,889		226,498			(3,482)		17,078		0001
Purchased Call/S&P 500 INDEX/SPXB21MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	2,647,840	7420.1		41,571		40,532		42,892			(1,481)		13,001		0001
Purchased Call/S&P 500 INDEX/SPXB210$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2026	06/24/2027	1	3,318,557	7358		109,205		108,598		115,229			(1,500)		16,456		0001
Purchased Call/S&P 500 INDEX/SPXB21NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	3,930,442	7500.58		79,395		77,645		78,959			(2,589)		19,408		0001
Purchased Call/S&P 500 INDEX/SPXB21ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	3,459,000	6824.66		161,189		125,915		207,925			(36,212)		15,229		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	10,566,604	.7580		.440,169		.405,839		.410,633			(35,360)		.50,388		0001
Purchased Call/S&P 500 INDEX/SPXB21I3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	5,192,000	7383.74		156,279		146,729		164,341			(10,733)		25,018		0001
Purchased Call/S&P 500 INDEX/SPXB21JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	2,304,000	7386.65		62,899		59,434		66,063			(3,619)		11,184		0001
Purchased Call/S&P 500 INDEX/SPXB21JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	3,112,000	7386.65		117,945		111,446		124,461			(6,786)		15,106		0001
Purchased Call/S&P 500 INDEX/SPXB21JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	1,764,170	7266.99		27,521		26,081		30,249			(1,508)		8,576		0001
Purchased Call/S&P 500 INDEX/SPXB21NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	3,819,000	7500.58		206,226		201,681		203,350			(6,725)		18,858		0001
Purchased Call/S&P 500 INDEX/SPXB21MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/16/2027	1	2,396,121	.7511		76,397		74,482		77,347			(2,728)		11,749		0001
Purchased Call/S&P 500 INDEX/SPXF17I3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/26/2027	1	3,301,292	7519.12		66,026		59,842		65,458			(6,331)		15,695		0001
Purchased Call/S&P 500 INDEX/SPXB21I3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	3,724,151	7383.74		74,855		70,319		78,797			(5,099)		18,025		0001
Purchased Call/S&P 500 INDEX/SPXF17GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	6,147,000	7398.93		239,118		205,907		251,117			(34,817)		28,370		0001
Purchased Call/S&P 500 INDEX/SPXF17HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/13/2027	1	4,283,000	7444.25		149,477		130,123		154,094			(19,657)		19,957		0001
Purchased Call/S&P 500 INDEX/SPXK00JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/24/2026	04/23/2027	1	7,197,817	7165.08		179,226		147,363		202,941			(32,989)		32,464		0001
Purchased Call/S&P 500 INDEX/SPXP13GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	2,027,631	7563.63		31,631		29,002		30,687			(2,860)		9,669		0001
Purchased Call/S&P 500 INDEX/SPXF17CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	2,924,000	7041.28		165,791		132,724		204,683			(34,067)		13,032		0001
Purchased Call/S&P 500 INDEX/SPXB210SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	4,601,000	7440.43		58,433		58,433		59,526			(160)		22,973		0001
Purchased Call/S&P 500 INDEX/SPXF17ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/06/2027	1	2,373,000	6611.83		29,663		22,798		38,920			(6,908)		10,392		0001
Purchased Call/S&P 500 INDEX/SPXF171S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	2,996,000	7445.72		176,764		159,088		180,949			(19,371)		14,135		0001
Purchased Call/S&P 500 INDEX/SPXB21I3B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	8,479,943	7383.74		107,695		101,114		112,510			(7,397)		40,862		0001
Purchased Call/S&P 500 INDEX/SPXB21HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	4,760,278	.7580		156,498		144,292		147,166			(12,572)		22,700		0001
Purchased Call/S&P 500 INDEX/SPXB21FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/21/2027	1	5,750,104	.7064		196,597		159,667		226,226			(37,267)		25,847		0001
Purchased Call/S&P 500 INDEX/SPXF17HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/13/2027	1	2,553,378	.7444		84,477		74,152		84,652			(10,908)		11,898		0001
Purchased Call/S&P 500 INDEX/SPXB21ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/08/2027	1	4,401,129	.6783		240,794		187,953		312,509			(54,245)		19,342		0001
Purchased Call/S&P 500 INDEX/SPXB21NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	3,263,000	7500.58		98,216		96,052		97,629			(3,203)		16,113		0001
Purchased Call/S&P 500 INDEX/SPXB210S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	4,318,188	7358.22		41,455		40,884		43,500			(681)		21,413		0001
Purchased Call/S&P 500 INDEX/SPXF17DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	3,332,000	7108.4		168,932		138,515		200,470			(31,472)		15,028		0001
Purchased Call/S&P 500 INDEX/SPXF17DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	5,751,000	7137.9		143,200		116,375		163,208			(27,071)		25,895		0001
Purchased Call/S&P 500 INDEX/SPXB21MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	5,185,000	7500.58		155,550		152,084		155,159			(5,128)		25,459		0001
Purchased Call/S&P 500 INDEX/SPXE056SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	2,214,000	7064.01		119,113		96,472		145,477			(22,844)		9,952		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE059S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2026	05/13/2027	1	4,498,000	7444.25		267,181		232,587		274,059			(35,136)		20,959		0001
Purchased Call/S&P 500 INDEX/SPXE058M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	2,308,000	7400.96		31,389		27,238		32,676			(4,214)		10,737		0001
Purchased Call/S&P 500 INDEX/SPXE056V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	2,136,138	7041		112,188		90,565		133,546			(21,814)		9,520		0001
Purchased Call/S&P 500 INDEX/SPXE05A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	367,817	7473.47		18,722		16,897		18,995			(2,006)		1,735		0001
Purchased Call/S&P 500 INDEX/SPXB211$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	5,220,302	7383.74		102,318		96,065		107,247			(7,027)		25,155		0001
Purchased Call/S&P 500 INDEX/SPXB21F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	3,155,000	7137.9		117,682		95,636		136,160			(22,247)		14,206		0001
Purchased Call/S&P 500 INDEX/SPXB21NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	4,082,000	7500.58		175,118		171,258		173,586			(5,710)		20,157		0001
Purchased Call/S&P 500 INDEX/SPXB210$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	2,638,947	7440.43		41,695		41,695		42,358			(114)		13,177		0001
Purchased Call/S&P 500 INDEX/SPXB21MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	8,513,000	7500.58		208,569		203,921		207,724			(6,876)		41,800		0001
Purchased Call/S&P 500 INDEX/SPXF170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2027	1	3,966,000	7499.36		205,042		205,042		204,384					19,830		0001
Purchased Call/S&P 500 INDEX/SPXF17A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	04/07/2027	1	2,077,000	6616.85		95,542		73,696		131,113			(21,988)		9,112		0001
Purchased Call/S&P 500 INDEX/SPXB211$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	2,195,000	7383.74		109,970		103,305		116,677			(7,491)		10,624		0001
Purchased Call/S&P 500 INDEX/SPXB21KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/10/2027	1	3,182,942	7267		109,036		104,190		115,122			(5,691)		15,473		0001
Purchased Call/S&P 500 INDEX/SPXB21MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	5,435,516	7500.58		257,643		251,902		255,678			(8,494)		26,689		0001
Purchased Call/S&P 500 INDEX/SPXE057$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	2,224,000	7209.01		112,090		94,081		127,972			(18,733)		10,148		0001
Purchased Call/S&P 500 INDEX/SPXB21PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	3,555,000	7440.43		195,170		195,170		201,323			(535)		17,751		0001
Purchased Call/S&P 500 INDEX/SPXB210$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	2,736,000	7358.22		108,072		106,583		114,599			(1,777)		13,567		0001
Purchased Call/S&P 500 INDEX/SPXB21MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	6,135,000	7500.58		96,320		94,173		96,057			(3,175)		30,124		0001
Purchased Call/S&P 500 INDEX/SPXB21KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	2,038,906	7394.3		30,380		29,033		32,101			(1,581)		9,926		0001
Purchased Call/S&P 500 INDEX/SPXF17HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2026	05/18/2027	1	2,051,000	7403.05		43,071		38,088		44,839			(5,074)		9,632		0001
Purchased Call/S&P 500 INDEX/SPXF17GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2026	05/07/2027	1	4,942,000	7337.11		211,518		181,636		228,370			(31,293)		22,809		0001
Purchased Call/S&P 500 INDEX/SPXE056S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	4,442,000	7064.01		224,765		182,041		272,571			(43,106)		19,967		0001
Purchased Call/S&P 500 INDEX/SPXF17AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/05/2027	1	3,769,000	6582.69		104,024		79,447		140,900			(25,158)		16,476		0001
Purchased Call/S&P 500 INDEX/SPXE057S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/20/2027	1	12,719,397	7109		660,612		534,694		798,665			(127,041)		57,077		0001
Purchased Call/S&P 500 INDEX/SPXF17ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2026	04/30/2027	1	3,154,000	7209.01		96,197		80,742		107,491			(16,077)		14,392		0001
Purchased Call/S&P 500 INDEX/SPXF17NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/25/2027	1	2,619,266	7357		86,148		85,909		91,060			(947)		13,006		0001
Purchased Call/S&P 500 INDEX/SPXF17F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2026	05/06/2027	1	4,510,000	7365.12		223,696		190,419		238,146			(33,708)		20,782		0001
Purchased Call/S&P 500 INDEX/SPXF17GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2026	05/07/2027	1	2,696,000	7337.11		141,540		121,544		153,737			(20,940)		12,443		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2026	05/05/2027	1	6,757,000	7259.22		221,630		188,049		244,083			(34,003)		31,085		0001
Purchased Call/S&P 500 INDEX/SPXF17MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/22/2027	1	6,635,838	7473		247,761		243,654		261,757			(4,765)		32,814		0001
Purchased Call/S&P 500 INDEX/SPXF17CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	3,986,000	7041.28		181,363		145,191		218,799			(37,266)		17,765		0001
Purchased Call/S&P 500 INDEX/SPXF17DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	3,230,000	7108.4		186,048		152,549		223,610			(34,661)		14,568		0001
Purchased Call/S&P 500 INDEX/SPXF17OS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	6,090,000	7499.36		222,894		222,894		222,127					30,450		0001
Purchased Call/S&P 500 INDEX/SPXB21OSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	3,217,494	7440.43		64,993		64,993		66,362			(178)		16,065		0001
Purchased Call/S&P 500 INDEX/SPXF17CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2027	1	2,042,000	7126.06		54,317		43,693		62,399			(10,952)		9,148		0001
Purchased Call/S&P 500 INDEX/SPXE05ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	05/24/2027	1	9,873,000	7473.47		439,349		396,870		446,446			(46,688)		46,796		0001
Purchased Call/S&P 500 INDEX/SPXF17DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	2,781,000	7108.4		121,808		99,876		142,696			(22,693)		12,543		0001
Purchased Call/S&P 500 INDEX/SPXB21NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	2,986,000	7500.58		120,933		118,268		119,887			(3,943)		14,745		0001
Purchased Call/S&P 500 INDEX/SPXE059S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/13/2026	05/11/2027	1	1,852,851	7413		94,772		82,433		97,035			(12,532)		8,606		0001
Purchased Call/S&P 500 INDEX/SPXF17NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	3,622,000	7354.02		204,643		204,079		220,688			(2,230)		18,060		0001
Purchased Call/S&P 500 INDEX/SPXE05BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/27/2026	05/27/2027	1	4,220,000	7520.36		141,792		128,902		140,680			(13,208)		20,093		0001
Purchased Call/S&P 500 INDEX/SPXB21MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	4,505,582	7500.58		43,254		42,300		43,011			(1,410)		22,248		0001
Purchased Call/S&P 500 INDEX/SPXF171SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	6,234,000	7580.06		328,532		302,067		310,565			(28,882)		29,728		0001
Purchased Call/S&P 500 INDEX/SPXF17CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/14/2027	1	1,533,222	6967		88,095		70,624		102,007			(18,008)		6,810		0001
Purchased Call/S&P 500 INDEX/SPXB21MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	9,571,000	7420.1		234,490		228,627		242,279			(8,352)		46,995		0001
Purchased Call/S&P 500 INDEX/SPXE05BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	05/21/2027	1	5,097,884	7473.47		295,167		266,391		298,566			(31,625)		24,052		0001
Purchased Call/S&P 500 INDEX/SPXB21LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	4,486,000	7511.35		109,010		105,106		108,759			(4,181)		21,996		0001
Purchased Call/S&P 500 INDEX/SPXB21JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/08/2027	1	10,767,931	7406		437,712		413,529		468,803			(25,253)		52,192		0001
Purchased Call/S&P 500 INDEX/SPXB21LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	7,819,000	7511.35		254,118		245,017		252,962			(9,747)		38,338		0001
Purchased Call/S&P 500 INDEX/SPXE056S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/20/2026	04/20/2027	1	2,106,000	7109.14		45,700		36,887		52,431			(8,890)		9,451		0001
Purchased Call/S&P 500 INDEX/SPXB21NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	2,918,000	7500.58		166,326		162,660		163,659			(5,424)		14,409		0001
Purchased Call/S&P 500 INDEX/SPXE057SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/27/2026	04/23/2027	1	3,561,327	7165		151,910		125,252		174,576			(26,931)		16,063		0001
Purchased Call/S&P 500 INDEX/SPXE054SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/01/2026	04/01/2027	1	1,766,959	6575.32		29,862		22,540		39,999			(7,363)		7,669		0001
Purchased Call/S&P 500 INDEX/SPXE055S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/01/2026	03/31/2027	1	1,612,544	6529		55,202		41,630		74,668			(13,649)		6,986		0001
Purchased Call/S&P 500 INDEX/SPXE058S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/04/2026	05/04/2027	1	2,683,591	7200.75		47,768		40,399		52,867			(7,460)		12,326		0001
Purchased Call/S&P 500 INDEX/SPXF17FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2026	05/05/2027	1	3,273,284	7259.22		149,262		126,646		166,126			(22,900)		15,059		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	2,140,000	7500.58		127,972		125,152		125,730			(4,173)		10,567		0001
Purchased Call/S&P 500 INDEX/SPXF17ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/27/2026	04/27/2027	1	3,712,000	7173.91		169,638		140,197		196,034			(29,745)		16,854		0001
Purchased Call/S&P 500 INDEX/SPXB21PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	2,440,000	7440.43		138,836		138,836		143,150			(380)		12,183		0001
Purchased Call/S&P 500 INDEX/SPXF17ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2026	04/28/2027	1	3,109,000	7138.8		166,021		137,664		196,479			(28,656)		14,140		0001
Purchased Call/S&P 500 INDEX/SPXB21JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	2,446,545	7405.73		24,955		23,511		25,884			(1,504)		11,858		0001
Purchased Call/S&P 500 INDEX/SPXB21KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/10/2027	1	3,727,966	.7267		153,915		147,075		162,769			(8,034)		18,122		0001
Purchased Call/S&P 500 INDEX/SPXB21MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	4,648,000	7500.58		100,397		98,160		100,140			(3,310)		22,822		0001
Purchased Call/S&P 500 INDEX/SPXB21FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2026	04/14/2027	1	2,042,000	6967.38		99,650		78,786		123,940			(21,022)		9,069		0001
Purchased Call/S&P 500 INDEX/SPXB21MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	3,723,981	7420.1		72,990		71,165		75,252			(2,600)		18,285		0001
Purchased Call/S&P 500 INDEX/SPXB21ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	2,625,000	7383.74		143,063		134,392		151,895			(9,745)		12,705		0001
Purchased Call/S&P 500 INDEX/SPXF17LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	1,656,323	.7394		54,802		52,518		56,617			(2,710)		8,063		0001
Purchased Call/S&P 500 INDEX/SPXE05C89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2026	06/09/2027	1	2,781,154	7386.65		132,105		124,826		139,504			(7,601)		13,500		0001
Purchased Call/S&P 500 INDEX/SPXB21QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/17/2027	1	843,775	.7420		44,725		43,851		44,869			(994)		4,143		0001
Purchased Call/S&P 500 INDEX/SPXB21MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	3,408,000	7500.58		89,290		87,300		88,897			(2,944)		16,734		0001
Purchased Call/S&P 500 INDEX/SPXB21ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/05/2027	1	3,441,000	6582.69		139,705		106,697		193,265			(33,787)		15,042		0001
Purchased Call/S&P 500 INDEX/SPXB21NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	2,680,000	7500.58		92,192		90,160		91,517			(3,006)		13,234		0001
Purchased Call/S&P 500 INDEX/SPXF17KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	2,576,491	.7584		123,200		115,672		126,419			(8,462)		12,415		0001
Purchased Call/S&P 500 INDEX/SPXE058SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	7,639,000	7400.96		297,157		257,864		312,310			(39,892)		35,539		0001
Purchased Call/S&P 500 INDEX/SPXF17FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	9,585,734	7365.12		433,275		368,821		460,058			(65,288)		44,170		0001
Purchased Call/S&P 500 INDEX/SPXF17LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	19,928,000	7431.46		894,767		857,485		927,648			(44,247)		97,012		0001
Purchased Call/S&P 500 INDEX/SPXF17JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	06/01/2027	1	2,386,000	7599.96		78,499		72,444		74,114			(6,237)		11,446		0001
Purchased Call/S&P 500 INDEX/SPXF17IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/19/2027	1	2,005,816	.7354		108,547		97,632		110,888			(11,961)		9,434		0001
Purchased Call/S&P 500 INDEX/SPXF17GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/07/2027	1	2,197,482	.7399		71,146		61,436		74,202			(9,854)		10,142		0001
Purchased Call/S&P 500 INDEX/SPXE05A5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	4,914,000	7473.47		229,484		207,111		233,086			(24,588)		23,185		0001
Purchased Call/S&P 500 INDEX/SPXF17FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	5,852,000	7365.12		244,028		207,727		258,600			(36,771)		26,966		0001
Purchased Call/S&P 500 INDEX/SPXB21JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	2,155,353	7405.73		91,818		86,506		96,030			(5,534)		10,447		0001
Purchased Call/S&P 500 INDEX/SPXF17CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	2,761,000	7041.28		101,881		81,561		121,407			(20,934)		12,305		0001
Purchased Call/S&P 500 INDEX/SPXF17ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	3,366,000	7230.12		123,196		103,690		137,464			(20,307)		15,359		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	3,384,000	7500.58		168,523		164,809		166,461			(5,495)		16,710		0001
Purchased Call/S&P 500 INDEX/SPXF17CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/15/2027	1	2,542,308	7023		84,256		67,404		99,558			(17,360)		11,311		0001
Purchased Call/S&P 500 INDEX/SPXF17OSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/29/2027	1	8,223,175	7440		446,988		446,988		443,945					41,060		0001
Purchased Call/S&P 500 INDEX/SPXF17KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	3,527,569	7554		116,428		108,989		110,093			(8,316)		16,973		0001
Purchased Call/S&P 500 INDEX/SPXF17JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/01/2027	1	2,296,287	7600		117,268		108,822		110,389			(8,722)		11,016		0001
Purchased Call/S&P 500 INDEX/SPXF17ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2026	04/28/2027	1	4,969,000	7138.8		171,927		142,562		197,910			(29,675)		22,599		0001
Purchased Call/S&P 500 INDEX/SPXE054$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	11,525,000	6575.32		278,905		210,523		376,902			(68,771)		50,019		0001
Purchased Call/S&P 500 INDEX/SPXF179SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/02/2027	1	6,014,000	6582.69		259,805		197,912		360,287			(63,350)		26,148		0001
Purchased Call/S&P 500 INDEX/SPXE05A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	6,822,000	7473.47		251,050		226,574		254,505			(26,898)		32,187		0001
Purchased Call/S&P 500 INDEX/SPXB21LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	2,523,494	7511.35		43,152		41,606		43,024			(1,655)		12,373		0001
Purchased Call/S&P 500 INDEX/SPXB21LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,188,000	7431.46		106,556		102,152		110,722			(5,226)		10,698		0001
Purchased Call/S&P 500 INDEX/SPXF17JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	06/01/2027	1	2,574,000	7599.96		71,042		65,563		67,253			(5,644)		12,348		0001
Purchased Call/S&P 500 INDEX/SPXF17FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	3,134,000	7365.12		184,906		157,399		197,589			(27,863)		14,441		0001
Purchased Call/S&P 500 INDEX/SPXF17FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2027	1	4,607,883	7259		203,480		173,126		215,107			(30,746)		21,198		0001
Purchased Call/S&P 500 INDEX/SPXF17JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	12,526,000	7553.68		516,071		479,107		498,046			(38,175)		60,269		0001
Purchased Call/S&P 500 INDEX/SPXF17NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/25/2027	1	956,619	7354		49,229		49,229		50,551			(136)		4,750		0001
Purchased Call/S&P 500 INDEX/SPXB21MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	11,254,000	7500.58		368,006		359,805		366,734			(12,132)		55,259		0001
Purchased Call/S&P 500 INDEX/SPXF17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	14,614,041	7398.93		654,709		563,777		688,584			(95,329)		67,449		0001
Purchased Call/S&P 500 INDEX/SPXE056$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	9,654,000	7064.01		385,195		311,976		458,468			(73,873)		43,395		0001
Purchased Call/S&P 500 INDEX/SPXB21LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	3,866,000	7511.35		198,712		191,596		196,208			(7,622)		18,956		0001
Purchased Call/S&P 500 INDEX/SPXB211SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	4,898,000	7383.74		209,634		196,929		222,021			(14,280)		23,706		0001
Purchased Call/S&P 500 INDEX/SPXF17JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2027	1	2,579,715	7610		98,296		91,236		93,432			(7,291)		12,394		0001
Purchased Call/S&P 500 INDEX/SPXB21GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/28/2027	1	6,412,000	7138.8		251,992		208,952		292,534			(43,494)		29,162		0001
Purchased Call/S&P 500 INDEX/SPXE05CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2026	06/10/2027	1	3,751,000	7266.99		212,307		201,194		239,529			(11,633)		18,234		0001
Purchased Call/S&P 500 INDEX/SPXF17JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	2,745,598	7564		89,018		81,848		85,467			(7,826)		13,093		0001
Purchased Call/S&P 500 INDEX/SPXF17HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	2,612,000	7445.72		88,808		79,927		90,571			(9,732)		12,324		0001
Purchased Call/S&P 500 INDEX/SPXE059$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2026	05/18/2027	1	3,674,000	7403.05		105,811		93,569		110,891			(12,465)		17,254		0001
Purchased Call/S&P 500 INDEX/SPXF17GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/11/2027	1	2,574,000	7412.84		88,288		76,371		92,116			(12,094)		11,956		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	06/01/2027	1	4,420,000	7599.96		239,564		221,085		221,995			(19,034)		21,204		0001
Purchased Call/S&P 500 INDEX/SPXF17NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	4,274,000	7354.02		162,839		162,391		173,200			(1,775)		21,311		0001
Purchased Call/S&P 500 INDEX/SPXB21FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/19/2027	1	3,323,616	7126.06		70,128		56,412		80,240			(14,140)		14,889		0001
Purchased Call/S&P 500 INDEX/SPXB210SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2026	06/25/2027	1	3,008,212	7357.49		61,067		60,728		64,155			(837)		14,938		0001
Purchased Call/S&P 500 INDEX/SPXF17JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	3,053,000	7553.68		87,011		80,778		84,293			(6,436)		14,690		0001
Purchased Call/S&P 500 INDEX/SPXF17FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	4,984,000	7365.12		195,373		166,309		207,150			(29,440)		22,966		0001
Purchased Call/S&P 500 INDEX/SPXB21KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	4,243,000	7266.99		154,870		146,763		172,717			(8,486)		20,626		0001
Purchased Call/S&P 500 INDEX/SPXF17LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	2,013,000	7431.46		87,968		84,303		91,257			(4,350)		9,800		0001
Purchased Call/S&P 500 INDEX/SPXF171S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2026	05/26/2027	1	2,007,605	7519		83,277		76,318		80,170			(7,571)		9,545		0001
Purchased Call/S&P 500 INDEX/SPXF17FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/03/2027	1	2,196,000	7230.12		125,831		106,072		143,992			(20,572)		10,070		0001
Purchased Call/S&P 500 INDEX/SPXF17NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	3,586,012	7354.02		171,053		170,578		183,346			(1,880)		17,807		0001
Purchased Call/S&P 500 INDEX/SPXF17HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/11/2027	1	1,508,461	7413		62,741		54,572		64,200			(8,296)		7,007		0001
Purchased Call/S&P 500 INDEX/SPXB210SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/22/2027	1	3,048,898	7473		117,582		115,953		126,144			(1,943)		15,077		0001
Purchased Call/S&P 500 INDEX/SPXB21MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	3,861,000	7500.58		110,811		108,341		110,301			(3,653)		18,958		0001
Purchased Call/S&P 500 INDEX/SPXF17GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/11/2027	1	2,970,000	7412.84		132,759		114,838		138,791			(18,186)		13,795		0001
Purchased Call/S&P 500 INDEX/SPXE05B83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,914	7473.47		118		107		119			(13)		9		0001
Purchased Call/S&P 500 INDEX/SPXF17KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	7,040,030	7554		296,991		278,017		279,590			(21,214)		33,873		0001
Purchased Call/S&P 500 INDEX/SPXE05698	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2026	04/20/2027	1	4,049,000	7109.14		185,849		150,010		220,242			(36,151)		18,170		0001
Purchased Call/S&P 500 INDEX/SPXF17NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/24/2027	1	1,721,823	7358		56,207		56,050		59,381			(619)		8,538		0001
Purchased Call/S&P 500 INDEX/SPXB21JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	2,012,000	7266.99		54,525		51,671		60,491			(2,988)		9,780		0001
Purchased Call/S&P 500 INDEX/SPXF17KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	5,084,215	7554		272,442		255,036		254,235			(19,460)		24,463		0001
Purchased Call/S&P 500 INDEX/SPXE05B8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2026	05/28/2027	1	2,043,000	7580.06		115,430		106,131		108,259			(10,148)		9,742		0001
Purchased Call/S&P 500 INDEX/SPXE05739	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/27/2026	04/23/2027	1	2,185,349	7165		87,733		72,337		100,531			(15,554)		9,856		0001
Purchased Call/S&P 500 INDEX/SPXE057S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	5,255,000	7209.01		174,466		146,435		195,822			(29,157)		23,979		0001
Purchased Call/S&P 500 INDEX/SPXF171SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	4,723,233	7473		198,448		179,601		196,916			(19,294)		22,285		0001
Purchased Call/S&P 500 INDEX/SPXB21LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/15/2027	1	2,618,000	7554.29		85,347		82,055		83,332			(3,507)		12,818		0001
Purchased Call/S&P 500 INDEX/SPXE057S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/27/2026	04/26/2027	1	5,393,464	7165		286,486		236,628		333,230			(50,371)		24,448		0001
Purchased Call/S&P 500 INDEX/SPXF17GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/06/2027	1	1,878,106	7365		78,566		67,623		82,207			(11,471)		8,654		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/05/2027	1	2,037,000	6582.69		110,405		84,321		156,749			(26,701)		8,905		0001
Purchased Call/S&P 500 INDEX/SPXF17AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/05/2027	1	2,290,000	6582.69		114,500		87,448		161,106			(27,692)		10,011		0001
Purchased Call/S&P 500 INDEX/SPXF17DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/21/2027	1	2,599,556	7064		140,565		115,114		166,240			(26,332)		11,685		0001
Purchased Call/S&P 500 INDEX/SPXF17LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	1	21,785,000	7420.1		932,398		909,088		1,019,908			(33,209)		106,968		0001
Purchased Call/S&P 500 INDEX/SPXB21NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	2,072,602	7472.79		41,867		41,059		42,154			(918)		10,249		0001
Purchased Call/S&P 500 INDEX/SPXB21JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	2,654,214	7266.99		52,288		49,551		57,740			(2,865)		12,902		0001
Purchased Call/S&P 500 INDEX/SPXE05A5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	3,086,000	7473.47		153,991		138,978		156,218			(16,499)		14,560		0001
Purchased Call/S&P 500 INDEX/SPXE05BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/26/2027	1	11,496,324	7519		585,387		532,023		573,858			(54,679)		54,656		0001
Purchased Call/S&P 500 INDEX/SPXF17HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/20/2027	1	4,032,000	7432.97		226,598		201,629		234,046			(25,454)		18,994		0001
Purchased Call/S&P 500 INDEX/SPXE05A5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	4,673,000	7473.47		197,668		178,556		200,519			(21,006)		22,149		0001
Purchased Call/S&P 500 INDEX/SPXB21FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/19/2027	1	4,080,000	7126.06		101,592		81,721		116,704			(20,484)		18,278		0001
Purchased Call/S&P 500 INDEX/SPXF17FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2026	05/05/2027	1	4,621,000	7259.22		228,277		193,690		255,292			(35,023)		21,259		0001
Purchased Call/S&P 500 INDEX/SPXF17HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	7,307,000	7445.72		303,241		272,916		309,488			(33,232)		34,475		0001
Purchased Call/S&P 500 INDEX/SPXF171SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	3,945,992	7473		129,202		116,931		128,226			(12,561)		18,617		0001
Purchased Call/S&P 500 INDEX/SPXB21NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	2,265,000	7500.58		137,486		134,456		135,002			(4,483)		11,185		0001
Purchased Call/S&P 500 INDEX/SPXB210SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/23/2027	1	5,001,147	7365		196,761		194,043		209,172			(3,243)		24,765		0001
Purchased Call/S&P 500 INDEX/SPXF17NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	18,523,000	7354.02		774,261		772,111		826,459			(8,508)		91,978		0001
Purchased Call/S&P 500 INDEX/SPXE05CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2026	06/08/2027	1	8,709,138	7406		451,172		426,246		480,754			(26,029)		42,213		0001
Purchased Call/S&P 500 INDEX/SPXB210S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/17/2027	1	1,830,142	7501		58,853		57,702		59,173			(1,308)		8,986		0001
Purchased Call/S&P 500 INDEX/SPXF17JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	6,387,000	7553.68		247,816		230,066		239,372			(18,332)		30,731		0001
Purchased Call/S&P 500 INDEX/SPXF17NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	10,255,000	7354.02		403,022		401,902		429,726			(4,429)		50,923		0001
Purchased Call/S&P 500 INDEX/SPXB21HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/20/2027	1	5,722,000	7432.97		139,617		124,232		144,113			(15,683)		26,955		0001
Purchased Call/S&P 500 INDEX/SPXF17KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/04/2027	1	1,774,729	7584		66,692		62,791		68,772			(4,064)		8,552		0001
Purchased Call/S&P 500 INDEX/SPXF17NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	3,002,000	7354.02		75,650		75,442		79,709			(825)		14,969		0001
Purchased Call/S&P 500 INDEX/SPXF17HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	2,605,000	7445.72		76,848		69,163		78,283			(8,422)		12,291		0001
Purchased Call/S&P 500 INDEX/SPXE05BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2026	05/26/2027	1	1,879,780	7519		98,240		90,031		94,122			(8,931)		8,937		0001
Purchased Call/S&P 500 INDEX/SPXF17FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	2,183,000	7365.12		74,440		63,367		78,813			(11,217)		10,059		0001
Purchased Call/S&P 500 INDEX/SPXF17NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	4,594,000	7354.02		276,559		275,797		298,941			(3,014)		22,907		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17I$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2026	05/28/2027	1	7,253,000	7563.63		298,098		273,326		286,450			(26,951)		34,587		0001
Purchased Call/S&P 500 INDEX/SPXB21MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	8,394,000	7500.58		308,060		301,195		305,959			(10,156)		41,216		0001
Purchased Call/S&P 500 INDEX/SPXF17I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	7,209,000	7580.06		365,496		336,054		346,378			(32,132)		34,377		0001
Purchased Call/S&P 500 INDEX/SPXB210$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	4,598,000	7358.22		260,247		256,662		278,095			(4,278)		22,800		0001
Purchased Call/S&P 500 INDEX/SPXF17L$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	2,324,000	7431.46		63,678		61,024		65,776			(3,149)		11,314		0001
Purchased Call/S&P 500 INDEX/SPXF17A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/05/2027	1	2,249,000	6582.69		76,916		58,743		105,258			(18,602)		9,831		0001
Purchased Call/S&P 500 INDEX/SPXF17K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	3,240,529	7554		129,262		121,004		121,846			(9,233)		15,592		0001
Purchased Call/S&P 500 INDEX/SPXB21$S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2026	06/03/2027	1	6,387,000	7553.68		155,843		144,681		151,483			(11,528)		30,731		0001
Purchased Call/S&P 500 INDEX/SPXE05A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	8,831,829	7473.47		341,792		308,469		347,075			(36,621)		41,669		0001
Purchased Call/S&P 500 INDEX/SPXB21F$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2026	04/16/2027	1	4,453,000	7041.28		111,325		89,122		130,851			(22,875)		19,846		0001
Purchased Call/S&P 500 INDEX/SPXE05A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	4,905,000	7473.47		149,112		134,695		150,961			(15,846)		23,249		0001
Purchased Call/S&P 500 INDEX/SPXE05B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/21/2027	1	2,704,727	7473		140,454		127,471		138,105			(13,302)		12,761		0001
Purchased Call/S&P 500 INDEX/SPXE05A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	3,360,776	7473.47		67,552		61,020		68,315			(7,179)		15,929		0001
Purchased Call/S&P 500 INDEX/SPXE05B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2026	05/28/2027	1	4,397,000	7563.63		245,353		224,963		232,650			(22,183)		20,968		0001
Purchased Call/S&P 500 INDEX/SPXE05B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2026	05/28/2027	1	3,441,000	7563.63		201,299		184,570		190,211			(18,200)		16,409		0001
Purchased Call/S&P 500 INDEX/SPXF17I$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/20/2027	1	4,548,978	7433		179,408		161,417		182,818			(19,715)		21,429		0001
Purchased Call/S&P 500 INDEX/SPXF17G$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	14,933,000	7398.93		634,653		546,506		667,012			(92,408)		68,921		0001
Purchased Call/S&P 500 INDEX/SPXF17K$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	2,252,000	7405.73		127,688		120,301		133,701			(7,696)		10,915		0001
Purchased Call/S&P 500 INDEX/SPXB21N$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	5,350,000	7500.58		242,355		237,014		239,807			(7,903)		26,418		0001
Purchased Call/S&P 500 INDEX/SPXB21H$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/20/2027	1	10,277,000	7432.97		436,773		388,643		451,874			(49,062)		48,413		0001
Purchased Call/S&P 500 INDEX/SPXB21P$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	2,242,000	7440.43		117,257		117,257		120,776			(321)		11,195		0001
Purchased Call/S&P 500 INDEX/SPXF17J$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	3,269,000	7553.68		106,243		98,633		102,790			(7,859)		15,729		0001
Purchased Call/S&P 500 INDEX/SPXB21K$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,873,646	7431.46		57,473		55,098		59,540			(2,819)		14,050		0001
Purchased Call/S&P 500 INDEX/SPXB211$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	4,375,452	7383.74		66,069		62,065		69,241			(4,501)		21,177		0001
Purchased Call/S&P 500 INDEX/SPXF17A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	4,171,000	6616.85		148,488		114,536		200,187			(34,172)		18,299		0001
Purchased Call/S&P 500 INDEX/SPXE05B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/26/2027	1	5,413,766	7519		175,925		159,887		173,556			(16,433)		25,738		0001
Purchased Call/S&P 500 INDEX/SPXF17F$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	2,407,809	7209		81,309		68,435		89,503			(13,403)		10,987		0001
Purchased Call/S&P 500 INDEX/SPXF17A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/06/2027	1	2,388,000	6611.83		58,028		44,600		77,467			(13,513)		10,458		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB210SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	2,517,000	7358.22		105,211		103,761		112,233			(1,729)		12,481		0001
Purchased Call/S&P 500 INDEX/SPXF17F5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	2,101,000	7365.12		45,592		38,809		48,046			(6,870)		9,681		0001
Purchased Call/S&P 500 INDEX/SPXE05C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2026	05/27/2027	1	2,895,159	7520		121,133		111,347		116,286			(10,678)		13,785		0001
Purchased Call/S&P 500 INDEX/SPXB210SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	3,033,000	7440.43		74,309		74,309		76,068			(204)		15,144		0001
Purchased Call/S&P 500 INDEX/SPX915QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/21/2027	1	3,624,028	7064		195,171		158,509		227,035			(36,997)		16,290		0001
Purchased Call/S&P 500 INDEX/SPXE05B$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/21/2027	1	2,628,339	7446		139,153		126,290		137,065			(13,179)		12,401		0001
Purchased Call/S&P 500 INDEX/SPXE05A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	14,138,099	7473.47		629,145		567,808		639,147			(67,408)		66,705		0001
Purchased Call/S&P 500 INDEX/SPXF17K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	2,162,000	7383.74		129,071		121,184		137,116			(8,865)		10,418		0001
Purchased Call/S&P 500 INDEX/SPXF17MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	2,112,000	7365.46		45,830		45,073		48,073			(879)		10,458		0001
Purchased Call/S&P 500 INDEX/SPXF17KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	2,433,000	7383.74		147,197		138,201		156,683			(10,110)		11,724		0001
Purchased Call/S&P 500 INDEX/SPXB21PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	2,142,000	7440.43		87,179		87,179		89,586			(239)		10,695		0001
Purchased Call/S&P 500 INDEX/SPXB210SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	4,012,000	7358.22		241,522		238,196		258,108			(3,970)		19,894		0001
Purchased Call/S&P 500 INDEX/SPXB21PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	2,940,000	7440.43		132,300		132,300		136,098			(362)		14,680		0001
Purchased Call/S&P 500 INDEX/SPXB21MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	24,983,000	7500.58		1,071,771		1,047,887		1,062,330			(35,333)		122,670		0001
Purchased Call/S&P 500 INDEX/SPXB210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	4,445,056	7472.79		180,469		176,989		181,319			(3,955)		21,980		0001
Purchased Call/S&P 500 INDEX/SPXF17JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	4,310,000	7584.31		227,568		213,069		213,203			(16,210)		20,768		0001
Purchased Call/S&P 500 INDEX/SPXB21FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2026	04/14/2027	1	2,159,000	6967.38		114,859		90,811		143,884			(24,230)		9,589		0001
Purchased Call/S&P 500 INDEX/SPXE055S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2027	1	2,953,822	6529		159,162		120,031		222,020			(39,353)		12,796		0001
Purchased Call/S&P 500 INDEX/SPXF17AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	2,085,543	6616.85		41,711		32,174		55,125			(9,599)		9,149		0001
Purchased Call/S&P 500 INDEX/SPXF17ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	3,896,000	6616.85		127,789		98,570		171,954			(29,409)		17,092		0001
Purchased Call/S&P 500 INDEX/SPXF17GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	3,413,302	7337.11		153,940		132,192		166,545			(22,775)		15,754		0001
Purchased Call/S&P 500 INDEX/SPXE05C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2026	05/28/2027	1	4,701,647	7564		242,280		222,763		230,011			(21,299)		22,420		0001
Purchased Call/S&P 500 INDEX/SPXB21PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	4,656,000	7440.43		135,024		135,024		138,255			(370)		23,248		0001
Purchased Call/S&P 500 INDEX/SPXB21GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/23/2027	1	2,509,265	7108		106,341		87,925		123,062			(18,610)		11,317		0001
Purchased Call/S&P 500 INDEX/SPXF17NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/25/2027	1	5,118,398	7354		174,501		174,501		178,509			(483)		25,416		0001
Purchased Call/S&P 500 INDEX/SPXF17LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	3,090,000	7431.46		68,907		66,036		71,246			(3,407)		15,043		0001
Purchased Call/S&P 500 INDEX/SPXF17NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	3,072,000	7354.02		163,738		163,287		175,850			(1,785)		15,318		0001
Purchased Call/S&P 500 INDEX/SPXF17LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	4,909,841	7511		251,311		245,011		251,615			(8,975)		24,074		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2026	05/26/2027	1	14,850,218	.7519		.613,749		.557,800		.604,402			(57,328)		.70,601		0001
Purchased Call/S&P 500 INDEX/SPXF17M5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2026	06/25/2027	1	5,000,000	7357.49		.216,500		.215,301		.229,380			(2,966)		.24,828		0001
Purchased Call/S&P 500 INDEX/SPXE05A5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	6,515,757	.7446		.340,869		.307,637		.342,363			(36,522)		.30,742		0001
Purchased Call/S&P 500 INDEX/SPXF17L5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/11/2027	1	2,810,000	7431.46		97,226		93,175		100,620			(4,808)		13,679		0001
Purchased Call/S&P 500 INDEX/SPXB21L5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/15/2027	1	1,389,989	.7554		.28,318		.27,301		.27,971			(1,089)		.6,806		0001
Purchased Call/S&P 500 INDEX/SPXB210SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	4,257,000	7358.22		.104,297		102,860		.110,444			(1,714)		.21,109		0001
Purchased Call/S&P 500 INDEX/SPXF17BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2026	04/15/2027	1	3,134,000	7022.9		.185,219		.146,951		.231,484			(38,566)		13,943		0001
Purchased Call/S&P 500 INDEX/SPXE05A5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	5,867,304	.7446		.250,091		.225,709		.251,595			(26,795)		.27,682		0001
Purchased Call/S&P 500 INDEX/SPXF170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2027	1	18,314,000	7499.36		760,031		760,031		.758,694					.91,570		0001
Purchased Call/S&P 500 INDEX/SPXB21K5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	6,264,000	7394.3		.259,330		.247,836		.274,398			(13,499)		.30,494		0001
Purchased Call/S&P 500 INDEX/SPXB21K5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/10/2027	1	271,988	.7267		13,573		12,970		14,379			(708)		1,322		0001
Purchased Call/S&P 500 INDEX/SPXB21K5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	3,323,000	7394.3		41,538		39,697		43,852			(2,162)		16,177		0001
Purchased Call/S&P 500 INDEX/SPXB21M56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	4,996,000	7420.1		.195,843		.190,947		.203,179			(6,975)		.24,531		0001
Purchased Call/S&P 500 INDEX/SPXB210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	2,590,075	7358.22		44,808		44,191		47,038			(737)		12,843		0001
Purchased Call/S&P 500 INDEX/SPXF171SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2026	05/21/2027	1	5,611,831	.7473		.294,946		.266,934		.292,134			(28,675)		.26,477		0001
Purchased Call/S&P 500 INDEX/SPXB21FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	5,912,000	7126.06		.250,078		.200,757		.293,390			(50,840)		.26,349		0001
Purchased Call/S&P 500 INDEX/SPXB21L5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/15/2027	1	4,386,000	7554.29		.229,826		.220,963		.221,516			(9,445)		.21,475		0001
Purchased Call/S&P 500 INDEX/SPXE05AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	15,389,000	7473.47		.650,955		.587,491		660,217			(69,745)		.72,606		0001
Purchased Call/S&P 500 INDEX/SPXB211SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	4,916,000	7383.74		198,606		.186,469		210,061			(13,641)		.23,688		0001
Purchased Call/S&P 500 INDEX/SPXF17LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/11/2027	1	3,632,000	7431.46		88,258		84,580		91,236			(4,364)		.17,681		0001
Purchased Call/S&P 500 INDEX/SPXB21L51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	4,123,000	7431.46		.185,123		.177,473		.192,275			(9,080)		.20,158		0001
Purchased Call/S&P 500 INDEX/SPXB21KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/09/2027	1	9,839,018	.7387		.384,175		.364,012		.432,176			(21,109)		.47,759		0001
Purchased Call/S&P 500 INDEX/SPXB21LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,563,000	7431.46		.144,297		.138,334		.149,861			(7,077)		.12,531		0001
Purchased Call/S&P 500 INDEX/SPXB21LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/11/2027	1	2,712,483	.7431		116,636		.112,400		.115,289			(4,536)		.13,205		0001
Purchased Call/S&P 500 INDEX/SPXE05AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	5,679,000	7473.47		160,148		.144,535		.162,405			(17,159)		.26,794		0001
Purchased Call/S&P 500 INDEX/SPXB21KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	2,276,413	7394.3		20,943		20,015		21,949			(1,090)		.11,082		0001
Purchased Call/S&P 500 INDEX/SPXB21KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	2,415,203	7394.3		49,753		47,548		52,323			(2,590)		.11,758		0001
Purchased Call/S&P 500 INDEX/SPXE05C58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2026	06/02/2027	1	2,114,176	.7605		98,290		92,508		101,156			(6,023)		.10,157		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	1,127,065	7472.79		55,339		54,272		55,464			(1,213)		5,573		0001
Purchased Call/S&P 500 INDEX/SPXB21JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	3,945,000	7405.73		142,415		134,176		148,883			(8,584)		19,121		0001
Purchased Call/S&P 500 INDEX/SPXE05C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2026	05/27/2027	1	1,530,204	7520		77,993		71,693		74,448			(6,875)		7,286		0001
Purchased Call/S&P 500 INDEX/SPXB21KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,224,000	7431.46		80,954		77,608		84,035			(3,970)		10,874		0001
Purchased Call/S&P 500 INDEX/SPXF17LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	8,860,000	7431.46		334,022		320,104		345,513			(16,518)		43,132		0001
Purchased Call/S&P 500 INDEX/SPXB21LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,008,000	7431.46		107,629		103,181		111,685			(5,279)		9,817		0001
Purchased Call/S&P 500 INDEX/SPXB21MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	3,104,000	7500.58		117,642		115,020		117,025			(3,878)		15,241		0001
Purchased Call/S&P 500 INDEX/SPXF17ASO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	10,239,000	6616.85		432,086		333,289		588,865			(99,439)		44,919		0001
Purchased Call/S&P 500 INDEX/SPXF17NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	4,448,000	7354.02		191,709		191,181		204,399			(2,089)		22,179		0001
Purchased Call/S&P 500 INDEX/SPXF17KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/07/2027	1	2,254,000	7383.74		135,916		127,679		144,328			(9,259)		10,909		0001
Purchased Call/S&P 500 INDEX/SPXF17FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/03/2027	1	2,129,000	7230.12		114,753		96,734		130,819			(18,761)		9,763		0001
Purchased Call/S&P 500 INDEX/SPX915SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	6,260,461	7408		311,608		275,152		330,862			(37,117)		29,218		0001
Purchased Call/S&P 500 INDEX/SPXF17BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/14/2027	1	518,962	6967		27,220		21,581		32,915			(5,683)		2,305		0001
Purchased Call/S&P 500 INDEX/SPXB210S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/23/2027	1	5,465,171	7365		228,417		225,262		242,949			(3,765)		27,063		0001
Purchased Call/S&P 500 INDEX/SPXE057SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/29/2026	04/28/2027	1	4,548,232	7139		193,441		160,844		224,730			(32,949)		20,686		0001
Purchased Call/S&P 500 INDEX/SPXB21MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	5,088,959	7500.58		64,630		63,205		64,254			(2,107)		25,129		0001
Purchased Call/S&P 500 INDEX/SPXB21NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	2,896,789	7500.58		45,480		44,477		45,342			(1,483)		14,304		0001
Purchased Call/S&P 500 INDEX/SPXF170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	6,926,000	7499.36		312,363		312,363		311,421					34,630		0001
Purchased Call/S&P 500 INDEX/SPXB21NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	3,743,000	7500.58		142,234		139,099		141,112			(4,638)		18,483		0001
Purchased Call/S&P 500 INDEX/SPXE055S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/30/2027	1	1,865,054	6344		108,271		81,578		144,978			(26,844)		8,065		0001
Purchased Call/S&P 500 INDEX/SPXF17DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	3,170,297	7041		176,014		141,300		206,179			(35,783)		14,129		0001
Purchased Call/S&P 500 INDEX/SPXF17ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	12,818,000	7165.08		526,820		433,163		604,458			(96,970)		57,813		0001
Purchased Call/S&P 500 INDEX/SPXE056SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	1,738,759	7126		88,709		71,611		107,757			(17,249)		7,749		0001
Purchased Call/S&P 500 INDEX/SPXF17BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/14/2027	1	3,065,647	6967		126,491		100,284		150,213			(26,410)		13,616		0001
Purchased Call/S&P 500 INDEX/SPXE056SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	6,168,000	7064.01		153,583		124,390		179,303			(29,454)		27,725		0001
Purchased Call/S&P 500 INDEX/SPXX00QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2026	06/10/2027	1	5,799,185	7267		327,905		313,332		346,520			(17,116)		28,190		0001
Purchased Call/S&P 500 INDEX/SPXX00MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	1,399,340	7398.93		83,401		71,817		87,290			(12,144)		6,458		0001
Purchased Call/S&P 500 INDEX/SPXX00RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/11/2027	1	3,747,000	7431.46		197,092		188,880		204,370			(9,746)		18,241		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX00MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	4,473,060	7398.93		262,121		225,716		274,230			(38,166)		20,645		0001
Purchased Call/S&P 500 INDEX/SPXE056S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	2,301,795	7039		95,651		77,000		111,224			(18,812)		10,259		0001
Purchased Call/S&P 500 INDEX/SPXE056SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	2,024,535	7064.01		36,037		29,187		41,714			(6,911)		9,100		0001
Purchased Call/S&P 500 INDEX/SPXF17NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/25/2027	1	8,339,459	7354		364,400		364,400		373,558			(1,009)		41,411		0001
Purchased Call/S&P 500 INDEX/SPXF170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	2,987,000	7499.36		73,182		73,182		72,829					14,935		0001
Purchased Call/S&P 500 INDEX/SPXF17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	5,832,497	7209		254,011		213,793		282,245			(41,870)		26,614		0001
Purchased Call/S&P 500 INDEX/SPXF17MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	2,628,000	7365.46		106,960		105,192		113,028			(2,051)		13,013		0001
Purchased Call/S&P 500 INDEX/SPXF17ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	3,968,000	7230.12		113,088		95,182		125,369			(18,641)		18,106		0001
Purchased Call/S&P 500 INDEX/SPXF17C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	2,550,000	7041.28		77,520		62,059		91,550			(15,929)		11,365		0001
Purchased Call/S&P 500 INDEX/SPXE059S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2026	05/11/2027	1	11,082,196	7413		559,399		485,225		591,995			(75,304)		51,476		0001
Purchased Call/S&P 500 INDEX/SPXE057SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	3,198,000	7209.01		135,275		113,541		152,866			(22,608)		14,593		0001
Purchased Call/S&P 500 INDEX/SPXF17NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	80,581	7358		3,904		3,893		4,170			(43)		400		0001
Purchased Call/S&P 500 INDEX/SPXF17JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	3,660,000	7584.31		215,208		201,497		200,100			(15,330)		17,636		0001
Purchased Call/S&P 500 INDEX/SPXX00RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/11/2027	1	3,421,000	7431.46		189,523		181,627		196,620			(9,372)		16,654		0001
Purchased Call/S&P 500 INDEX/SPXF17FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2027	1	629,142	7259		33,242		28,283		35,277			(5,023)		2,894		0001
Purchased Call/S&P 500 INDEX/SPXF17FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2027	1	5,865,450	7259		324,800		276,349		345,183			(49,077)		26,984		0001
Purchased Call/S&P 500 INDEX/SPXX00SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/22/2027	1	3,152,911	7472.79		143,457		140,691		143,612			(3,144)		15,591		0001
Purchased Call/S&P 500 INDEX/SPXF17CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2027	1	2,529,000	7126.06		89,527		72,016		103,815			(18,052)		11,329		0001
Purchased Call/S&P 500 INDEX/SPXB21LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	2,019,949	7511.35		19,190		18,502		19,184			(736)		9,904		0001
Purchased Call/S&P 500 INDEX/SPXF17JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/01/2027	1	2,477,587	7600		99,785		92,599		94,797			(7,422)		11,886		0001
Purchased Call/S&P 500 INDEX/SPXF17B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	2,265,000	6782.81		133,409		103,272		179,590			(30,337)		9,954		0001
Purchased Call/S&P 500 INDEX/SPXX00PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2026	06/04/2027	1	7,977,000	7584.31		310,305		290,535		293,347			(22,104)		38,438		0001
Purchased Call/S&P 500 INDEX/SPXF17NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/25/2027	1	7,331,958	7354		409,588		409,588		421,001			(1,135)		36,408		0001
Purchased Call/S&P 500 INDEX/SPXF170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	8,481,000	7499.36		277,329		277,329		276,336					42,405		0001
Purchased Call/S&P 500 INDEX/SPXB21JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	2,667,000	7386.65		119,482		112,899		126,114			(6,874)		12,946		0001
Purchased Call/S&P 500 INDEX/SPXF179SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/02/2027	1	18,317,000	6582.69		767,482		584,647		1,062,514			(187,140)		79,640		0001
Purchased Call/S&P 500 INDEX/SPXB21IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	3,650,000	7383.74		58,400		54,831		61,253			(4,011)		17,588		0001
Purchased Call/S&P 500 INDEX/SPXE05ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	2,377,000	7473.47		126,694		114,445		128,458			(13,463)		11,267		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	2,688,511	7137.9		164,806		133,933		197,337			(31,155)		12,105		0001
Purchased Call/S&P 500 INDEX/SPXX000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/26/2026	05/26/2027	1	2,292,000	7519.12		125,602		113,837		123,226			(12,044)		10,897		0001
Purchased Call/S&P 500 INDEX/SPXF17LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	10,179,000	7431.46		395,963		379,465		410,193			(19,581)		49,553		0001
Purchased Call/S&P 500 INDEX/SPXF17LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	1	13,121,125	7420.1		595,699		580,807		650,073			(21,217)		64,427		0001
Purchased Call/S&P 500 INDEX/SPXE055S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/06/2026	04/01/2027	1	3,103,551	.6575		114,979		88,001		155,044			(27,148)		13,469		0001
Purchased Call/S&P 500 INDEX/SPXF17ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	5,559,000	7230.12		191,786		161,419		213,605			(31,613)		25,366		0001
Purchased Call/S&P 500 INDEX/SPXF17JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	7,546,794	.7564		312,174		287,026		298,708			(27,444)		35,988		0001
Purchased Call/S&P 500 INDEX/SPXF17ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	4,887,000	7230.12		260,477		219,235		296,660			(42,936)		22,300		0001
Purchased Call/S&P 500 INDEX/SPXE056SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	2,139,966	7064.01		28,890		23,398		33,297			(5,540)		9,619		0001
Purchased Call/S&P 500 INDEX/SPXF17MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	3,801,000	7365.46		125,433		123,360		131,796			(2,406)		18,822		0001
Purchased Call/S&P 500 INDEX/SPXF17CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	3,205,000	7041.28		162,814		130,341		198,409			(33,455)		14,284		0001
Purchased Call/S&P 500 INDEX/SPXF17ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	2,018,000	6616.85		97,671		75,339		134,857			(22,478)		8,853		0001
Purchased Call/S&P 500 INDEX/SPXE055S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2027	1	2,650,579	.6529		106,425		80,260		145,035			(26,314)		11,483		0001
Purchased Call/S&P 500 INDEX/SPXF17JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2027	1	4,641,966	.7610		235,930		218,984		222,012			(17,500)		22,302		0001
Purchased Call/S&P 500 INDEX/SPXX00NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/19/2027	1	6,489,000	7353.61		253,720		225,063		271,955			(29,195)		30,521		0001
Purchased Call/S&P 500 INDEX/SPXF170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	3,346,000	7499.36		99,711		99,711		99,185					16,730		0001
Purchased Call/S&P 500 INDEX/SPXB21MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	19,921,000	7500.58		900,429		880,364		892,836			(29,684)		97,815		0001
Purchased Call/S&P 500 INDEX/SPXF17FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/03/2027	1	2,457,000	7230.12		149,631		126,135		172,322			(24,463)		11,267		0001
Purchased Call/S&P 500 INDEX/SPXF170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	3,026,421	7499.36		144,663		144,663		144,260					15,132		0001
Purchased Call/S&P 500 INDEX/SPXF17ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	2,305,000	7230.12		141,527		119,119		163,164			(23,329)		10,518		0001
Purchased Call/S&P 500 INDEX/SPXX00SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/17/2027	1	1,316,143	.7501		63,930		62,855		67,860			(1,247)		6,462		0001
Purchased Call/S&P 500 INDEX/SPXE055SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/13/2026	04/13/2027	1	5,508,000	6886.24		137,700		108,491		168,410			(29,426)		24,421		0001
Purchased Call/S&P 500 INDEX/SPXE056SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	1,745,885	.7126		57,825		46,550		67,600			(11,373)		7,781		0001
Purchased Call/S&P 500 INDEX/SPXX00TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	1	5,045,000	7354.02		204,827		204,258		218,458			(2,251)		25,052		0001
Purchased Call/S&P 500 INDEX/SPXX00SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/16/2027	1	2,073,133	.7511		83,678		81,808		83,282			(2,766)		10,165		0001
Purchased Call/S&P 500 INDEX/SPXX00QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2026	06/11/2027	1	2,500,000	7394.3		150,250		143,591		159,288			(7,821)		12,170		0001
Purchased Call/S&P 500 INDEX/SPXE059S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/11/2027	1	7,344,849	.7413		300,201		260,395		317,079			(40,412)		34,116		0001
Purchased Call/S&P 500 INDEX/SPXF17JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	3,813,000	7584.31		210,096		196,711		196,423			(14,966)		18,373		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/04/2026	04/30/2027	1	2,429,436	7209		81,672		68,932		91,684			(12,896)		11,086		0001
Purchased Call/S&P 500 INDEX/SPXF17D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	155,541	7041		8,256		6,627		9,634			(1,678)		693		0001
Purchased Call/S&P 500 INDEX/SPXE05A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	1	5,619,000	7473.47		137,104		123,884		138,627			(14,530)		26,674		0001
Purchased Call/S&P 500 INDEX/SPXK00T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2026	06/29/2027	1	7,291,621	7440		298,469		298,469		296,317					36,408		0001
Purchased Call/S&P 500 INDEX/SPXE05B$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/28/2027	1	1,635,067	7139		71,316		59,794		79,539			(11,984)		7,436		0001
Purchased Call/S&P 500 INDEX/SPXF17JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	05/28/2027	1	2,571,944	7564		133,813		123,376		124,020			(10,750)		12,265		0001
Purchased Call/S&P 500 INDEX/SPXF17NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	21,140,000	7354.02		959,756		957,090		1,026,812			(10,547)		104,974		0001
Purchased Call/S&P 500 INDEX/SPXE05A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	2,092,000	7473.47		83,471		75,333		84,765			(8,943)		9,870		0001
Purchased Call/S&P 500 INDEX/SPXE05AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	9,348,000	7473.47		302,875		273,347		307,705			(32,451)		44,105		0001
Purchased Call/S&P 500 INDEX/SPXE05C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/10/2027	1	5,144,000	7266.99		313,270		296,873		355,623			(17,165)		25,005		0001
Purchased Call/S&P 500 INDEX/SPXE059$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2026	05/12/2027	1	4,183,558	7401		217,862		189,576		223,175			(28,729)		19,463		0001
Purchased Call/S&P 500 INDEX/SPXE057$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	2,982,000	7209.01		171,763		144,167		197,996			(28,706)		13,607		0001
Purchased Call/S&P 500 INDEX/SPXE05A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	7,189,000	7473.47		416,243		375,999		421,350			(44,233)		34,074		0001
Purchased Call/S&P 500 INDEX/SPXE05B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2026	05/28/2027	1	2,761,000	7563.63		163,727		150,121		154,695			(14,803)		13,166		0001
Purchased Call/S&P 500 INDEX/SPXK001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2026	04/19/2027	1	394,003	7126		19,561		15,779		23,447			(3,816)		1,765		0001
Purchased Call/S&P 500 INDEX/SPXF17JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	4,026,000	7553.68		227,872		211,550		217,468			(16,856)		19,371		0001
Purchased Call/S&P 500 INDEX/SPXE05C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2027	1	4,906,569	7387		240,929		228,284		273,377			(13,238)		23,817		0001
Purchased Call/S&P 500 INDEX/SPXE05C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2026	06/09/2027	1	4,731,000	7386.65		246,012		232,458		259,517			(14,154)		22,964		0001
Purchased Call/S&P 500 INDEX/SPXF17L$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	5,654,000	7431.46		226,725		217,279		235,105			(11,212)		27,524		0001
Purchased Call/S&P 500 INDEX/SPXE056$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	3,414,054	7126		142,928		115,381		170,733			(27,792)		15,216		0001
Purchased Call/S&P 500 INDEX/SPXF17M$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/22/2027	1	12,464,614	7473		494,495		486,299		523,183			(9,510)		61,636		0001
Purchased Call/S&P 500 INDEX/SPXF17NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	09/04/2026	1	7,475,000	7000		34,090		34,090		32,322					15,893		0001
Purchased Call/S&P 500 INDEX/SPXK00P$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2026	06/03/2027	1	4,992,000	7553.68		181,709		168,694		175,305			(13,441)		24,019		0001
Purchased Call/S&P 500 INDEX/SPXE054$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	2,457,000	6575.32		126,044		95,141		177,837			(31,079)		10,663		0001
Purchased Call/S&P 500 INDEX/SPXK00T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2026	06/29/2027	1	8,720,184	7440		294,289		294,289		291,873					43,541		0001
Purchased Call/S&P 500 INDEX/SPXK00P$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2026	06/01/2027	1	4,208,000	7599.96		167,899		154,948		157,452			(13,340)		20,187		0001
Purchased Call/S&P 500 INDEX/SPXF17BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/15/2027	1	3,544,000	7022.9		180,035		142,838		220,890			(37,487)		15,768		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	5,325,000	7584.31		173,063		162,036		164,606			(12,328)		25,659		0001
Purchased Call/S&P 500 INDEX/SPXF17JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2027	1	1,257,516	7610		59,711		55,423		56,379			(4,429)		6,042		0001
Purchased Call/S&P 500 INDEX/SPXF17ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	4,510,000	7230.12		178,596		150,318		200,181			(29,439)		20,580		0001
Purchased Call/S&P 500 INDEX/SPXK000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/20/2026	05/20/2027	1	6,188,000	7432.97		256,183		227,954		264,079			(28,777)		29,151		0001
Purchased Call/S&P 500 INDEX/SPXF17MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/22/2027	1	8,653,491	7473		270,451		265,968		284,700			(5,201)		42,791		0001
Purchased Call/S&P 500 INDEX/SPXF17MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	2,839,000	7365.46		108,450		106,657		114,383			(2,080)		14,058		0001
Purchased Call/S&P 500 INDEX/SPXE05B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/29/2027	1	3,817,733	7136		158,611		133,057		176,390			(26,580)		17,392		0001
Purchased Call/S&P 500 INDEX/SPXF17NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	3,293,000	7354.02		90,228		89,978		95,405			(992)		16,352		0001
Purchased Call/S&P 500 INDEX/SPXE059$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2026	05/14/2027	1	2,820,466	7501		79,674		70,353		84,730			(9,490)		13,163		0001
Purchased Call/S&P 500 INDEX/SPXF17MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	3,796,000	7365.46		115,019		113,118		120,629			(2,206)		18,797		0001
Purchased Call/S&P 500 INDEX/SPXK001$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/14/2026	04/14/2027	1	2,547,000	6967.38		142,887		112,971		180,375			(30,143)		11,312		0001
Purchased Call/S&P 500 INDEX/SPX915R$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/13/2027	1	4,461,639	7444		233,113		204,622		230,924			(30,100)		20,790		0001
Purchased Call/S&P 500 INDEX/SPXF17DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/22/2027	1	3,162,927	7138		163,337		133,846		195,931			(30,514)		14,242		0001
Purchased Call/S&P 500 INDEX/SPXF17K$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/04/2027	1	7,136,591	7384		388,370		365,652		399,838			(23,668)		34,389		0001
Purchased Call/S&P 500 INDEX/SPXE057$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/27/2026	04/27/2027	1	4,729,000	7173.91		117,279		96,925		132,547			(20,564)		21,472		0001
Purchased Call/S&P 500 INDEX/SPXP13G$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/26/2026	05/26/2027	1	1,510,291	7519.12		13,593		12,319		13,322			(1,303)		7,180		0001
Purchased Call/S&P 500 INDEX/SPXK000$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/26/2026	05/26/2027	1	7,091,000	7519.12		315,550		285,994		311,279			(30,258)		33,712		0001
Purchased Call/S&P 500 INDEX/SPXK000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/20/2026	05/20/2027	1	2,686,000	7432.97		85,415		76,003		88,068			(9,595)		12,653		0001
Purchased Call/S&P 500 INDEX/SPXF17KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	1,112,814	7584		50,340		47,264		51,698			(3,457)		5,362		0001
Purchased Call/S&P 500 INDEX/SPXK00SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/18/2026	06/17/2027	1	7,484,780	7420		412,807		403,608		411,717			(13,609)		36,751		0001
Purchased Call/S&P 500 INDEX/SPXF17JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/01/2027	1	3,526,381	7600		112,942		104,808		107,617			(8,401)		16,917		0001
Purchased Call/S&P 500 INDEX/SPXF171ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2026	05/27/2027	1	2,015,456	7520		80,381		73,683		77,409			(7,287)		9,596		0001
Purchased Call/S&P 500 INDEX/SPXK000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/10/2026	06/10/2027	1	10,451,000	7266.99		472,385		447,660		528,941			(25,884)		50,803		0001
Purchased Call/S&P 500 INDEX/SPXE057$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	2,953,000	7209.01		158,281		132,851		181,461			(26,452)		13,475		0001
Purchased Call/S&P 500 INDEX/SPXF17LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	2,569,000	7431.46		76,556		73,366		79,266			(3,786)		12,506		0001
Purchased Call/S&P 500 INDEX/SPXE058$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	4,420,000	7400.96		217,464		188,708		228,926			(29,194)		20,563		0001
Purchased Call/S&P 500 INDEX/SPXK00J$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/24/2026	04/23/2027	1	4,618,000	7165.08		159,783		131,377		182,799			(29,411)		20,828		0001
Purchased Call/S&P 500 INDEX/SPXP13B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/27/2026	04/27/2027	1	2,802,417	7173.91		50,444		41,689		56,572			(8,845)		12,724		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915Q$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/20/2027	1	2,625,473	7109		140,352		113,915		164,946			(26,679)		11,782		0001
Purchased Call/S&P 500 INDEX/SPXX00MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	5,852,483	7398.93		287,942		247,950		300,986			(41,926)		27,011		0001
Purchased Call/S&P 500 INDEX/SPXE055$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/13/2026	04/13/2027	1	2,093,000	6886.24		58,395		46,008		71,687			(12,479)		9,280		0001
Purchased Call/S&P 500 INDEX/SPXE057$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	3,756,000	7209.01		227,989		191,359		264,467			(38,102)		17,139		0001
Purchased Call/S&P 500 INDEX/SPXE05C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2027	1	618,762	7387		27,055		25,635		30,507			(1,487)		3,003		0001
Purchased Call/S&P 500 INDEX/SPXE058$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/28/2027	1	2,472,852	7139		135,424		113,545		152,793			(22,757)		11,247		0001
Purchased Call/S&P 500 INDEX/SPXE058$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	2,358,000	7400.96		72,391		62,818		75,956			(9,718)		10,970		0001
Purchased Call/S&P 500 INDEX/SPXE054$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	2,828,000	6575.32		111,423		84,105		153,507			(27,474)		12,274		0001
Purchased Call/S&P 500 INDEX/SPXF17M$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	3,694,000	7365.46		90,872		89,370		95,383			(1,743)		18,292		0001
Purchased Call/S&P 500 INDEX/SPXF17I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/20/2027	1	5,800,128	7433		301,049		270,860		307,577			(33,082)		27,323		0001
Purchased Call/S&P 500 INDEX/SPXP139$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	2,626,688	7022.9		25,742		20,423		29,671			(5,360)		11,686		0001
Purchased Call/S&P 500 INDEX/SPX915Q$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2026	04/23/2027	1	1,074,678	7165		53,667		44,249		61,827			(9,514)		4,847		0001
Purchased Call/S&P 500 INDEX/SPXF17J$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2027	1	3,378,742	7610		107,053		99,364		101,968			(7,941)		16,233		0001
Purchased Call/S&P 500 INDEX/SPXF17J$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2027	1	3,059,132	7610		123,277		114,423		117,042			(9,144)		14,697		0001
Purchased Call/S&P 500 INDEX/SPXX00NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/15/2026	07/10/2026	1	7,400,000	6500		15,830		2,740		2,547			(13,003)		6,124		0001
Purchased Call/S&P 500 INDEX/SPXF17I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	3,043,000	7580.06		166,148		152,764		156,733			(14,606)		14,511		0001
Purchased Call/S&P 500 INDEX/SPXX00S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/16/2027	1	4,479,380	7511		229,314		224,189		228,385			(7,581)		21,963		0001
Purchased Call/S&P 500 INDEX/SPXX00GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2026	04/02/2027	1	2,514,588	6583		83,272		63,788		111,592			(19,607)		10,933		0001
Purchased Call/S&P 500 INDEX/SPXE054$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	4,478,000	6575.32		247,186		186,581		351,978			(60,950)		19,435		0001
Purchased Call/S&P 500 INDEX/SPXE055$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	1,715,375	6782.81		98,634		76,353		132,075			(22,429)		7,539		0001
Purchased Call/S&P 500 INDEX/SPXX001$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/15/2027	1	11,670,000	7022.9		539,154		427,759		657,073			(112,262)		51,921		0001
Purchased Call/S&P 500 INDEX/SPXE05BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2026	05/28/2027	1	4,389,000	7563.63		234,812		215,298		223,365			(21,230)		20,929		0001
Purchased Call/S&P 500 INDEX/SPXE056$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	1,981,045	7126		78,588		63,264		92,759			(15,456)		8,829		0001
Purchased Call/S&P 500 INDEX/SPXE059$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	3,355,064	7473.47		57,707		52,081		58,240			(6,183)		15,829		0001
Purchased Call/S&P 500 INDEX/SPXE05A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	2,442,196	7446		80,465		72,620		80,961			(8,621)		11,522		0001
Purchased Call/S&P 500 INDEX/SPXF17K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	05/28/2027	1	4,085,652	7580		134,173		125,456		126,508			(9,744)		19,483		0001
Purchased Call/S&P 500 INDEX/SPXF17G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	2,280,000	7337.11		63,612		54,625		68,154			(9,411)		10,523		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2026	05/13/2027	1	4,010,000	7444.25		196,089		170,700		201,985			(25,787)		18,685		0001
Purchased Call/S&P 500 INDEX/SPXF17LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5373	06/17/2026	06/16/2027	1	6,782,749	7511		277,438		270,482		278,078			(9,908)		33,257		0001
Purchased Call/S&P 500 INDEX/SPXK00HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	3,208,828	6817		138,654		108,915		173,376			(29,959)		14,127		0001
Purchased Call/S&P 500 INDEX/SPXE056SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	1,764,810	7037		78,171		62,929		91,178			(15,374)		7,865		0001
Purchased Call/S&P 500 INDEX/SPXE057SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/29/2026	04/29/2027	1	3,634,588	7135.95		52,702		43,845		59,119			(8,952)		16,558		0001
Purchased Call/S&P 500 INDEX/SPXK00LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/06/2027	1	3,491,497	7365		144,232		123,799		156,018			(21,397)		16,089		0001
Purchased Call/S&P 500 INDEX/SPXF17NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5373	06/26/2026	06/28/2027	1	3,233,000	7354.02		114,125		113,811		121,034			(1,244)		16,121		0001
Purchased Call/S&P 500 INDEX/SPXF17KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5373	06/11/2026	06/11/2027	1	4,634,469	7394.3		211,795		202,408		223,576			(11,025)		22,561		0001
Purchased Call/S&P 500 INDEX/SPXK00GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2026	03/25/2027	1	1,509,417	6369		69,460		52,837		91,242			(16,725)		6,467		0001
Purchased Call/S&P 500 INDEX/SPXK00LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/07/2027	1	2,904,000	7337.11		102,802		88,278		110,748			(15,209)		13,403		0001
Purchased Call/S&P 500 INDEX/SPXF17JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5373	06/04/2026	06/04/2027	1	3,445,083	7584.31		173,632		162,570		162,963			(12,368)		16,601		0001
Purchased Call/S&P 500 INDEX/SPXK00HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/02/2027	1	224,889	6583		12,386		9,541		15,737			(2,864)		978		0001
Purchased Call/S&P 500 INDEX/SPXF17GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5373	05/08/2026	05/07/2027	1	3,844,646	7337		157,321		135,470		164,468			(22,907)		17,744		0001
Purchased Call/S&P 500 INDEX/SPXE058SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/11/2027	1	6,323,153	7413		203,500		176,517		214,379			(27,394)		29,371		0001
Purchased Call/S&P 500 INDEX/SPXE05ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	4,448,000	7473.47		230,851		208,345		234,162			(24,734)		20,986		0001
Purchased Call/S&P 500 INDEX/SPXF17LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5373	06/12/2026	06/11/2027	1	6,378,000	7431.46		328,467		314,781		341,019			(16,243)		31,049		0001
Purchased Call/S&P 500 INDEX/SPXF17JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5373	06/01/2026	06/01/2027	1	2,648,000	7599.96		64,346		59,383		60,986			(5,112)		12,703		0001
Purchased Call/S&P 500 INDEX/SPXF17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5373	06/12/2026	06/10/2027	1	1,645,717	7267		93,548		89,639		96,766			(4,639)		8,000		0001
Purchased Call/S&P 500 INDEX/SPXE05AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	20,610,000	7473.47		847,071		764,487		859,852			(90,758)		97,240		0001
Purchased Call/S&P 500 INDEX/SPXK001SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/15/2027	1	4,266,000	7022.9		154,003		122,184		184,736			(32,066)		18,980		0001
Purchased Call/S&P 500 INDEX/SPXF17HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5373	05/15/2026	10/16/2026	1	29,600,000	7000		164,720		117,500		114,120			(49,202)		80,506		0001
Purchased Call/S&P 500 INDEX/SPXF17JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5373	06/01/2026	06/01/2027	1	2,430,000	7599.96		108,135		99,794		101,234			(8,592)		11,657		0001
Purchased Call/S&P 500 INDEX/SPXK00SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	3,495,082	7357.49		161,473		160,578		171,361			(2,212)		17,355		0001
Purchased Call/S&P 500 INDEX/SPXF17MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5373	06/23/2026	06/22/2027	1	2,981,643	7473		114,828		112,925		121,408			(2,208)		14,744		0001
Purchased Call/S&P 500 INDEX/SPXK001ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/16/2027	1	3,280,000	7126.06		118,080		94,792		137,153			(24,005)		14,618		0001
Purchased Call/S&P 500 INDEX/SPXK001SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/15/2027	1	5,966,000	7022.9		246,396		195,488		297,790			(51,304)		26,543		0001
Purchased Call/S&P 500 INDEX/SPXK00JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2027	1	7,609,000	7165.08		330,992		272,635		382,283			(60,426)		34,491		0001
Purchased Call/S&P 500 INDEX/SPXP13HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	26,416,227	7580.06		1,172,880		1,078,398		1,115,924			(103,110)		125,969		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	1	4,029,000	7420.1		243,755		237,661		264,407			(8,682)		19,783		0001
Purchased Call/S&P 500 INDEX/SPXF17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	9,452,726	7354.02		431,990		430,800		461,605			(4,708)		47,134		0001
Purchased Call/S&P 500 INDEX/SPXE05A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	2,307,000	7473.47		56,291		50,848		56,916			(5,982)		10,935		0001
Purchased Call/S&P 500 INDEX/SPXF17GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/10/2027	1	4,290,000	7398.93		119,262		102,835		124,534			(17,223)		19,895		0001
Purchased Call/S&P 500 INDEX/SPXE058$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/11/2026	05/07/2027	1	5,240,760	7399		267,247		230,770		280,040			(37,015)		24,188		0001
Purchased Call/S&P 500 INDEX/SPXK00J$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/22/2027	1	1,758,627	7138		92,789		76,247		108,223			(17,126)		7,918		0001
Purchased Call/S&P 500 INDEX/SPXK00LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/04/2027	1	2,793,891	7201		114,953		97,488		125,822			(17,685)		12,832		0001
Purchased Call/S&P 500 INDEX/SPXK00Q$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2026	06/10/2027	1	2,955,991	7266.99		146,617		138,943		164,580			(8,034)		14,369		0001
Purchased Call/S&P 500 INDEX/SPXK000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/20/2027	1	3,095,000	7432.97		66,852		59,485		68,795			(7,509)		14,580		0001
Purchased Call/S&P 500 INDEX/SPXK00I$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/15/2027	1	2,569,000	7022.9		86,062		68,280		102,560			(17,920)		11,430		0001
Purchased Call/S&P 500 INDEX/SPXP13C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2026	05/05/2027	1	2,591,400	7259.22		25,137		21,328		27,150			(3,857)		11,922		0001
Purchased Call/S&P 500 INDEX/SPXP13FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	1	2,424,000	7403.05		82,174		72,666		85,770			(9,681)		11,384		0001
Purchased Call/S&P 500 INDEX/SPXP13B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	4,344,000	6816.89		237,617		186,133		311,888			(52,876)		19,125		0001
Purchased Call/S&P 500 INDEX/SPXK00S$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/22/2027	1	2,525,803	7473		123,275		121,232		130,489			(2,371)		12,490		0001
Purchased Call/S&P 500 INDEX/SPXP137$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2026	04/08/2027	1	2,015,000	6782.81		67,301		52,098		85,792			(15,304)		8,856		0001
Purchased Call/S&P 500 INDEX/SPXK00I$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/13/2027	1	896,983	.6886		43,421		34,305		52,788			(9,185)		3,977		0001
Purchased Call/S&P 500 INDEX/SPXK00P$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/01/2027	1	863,295	.7600		40,274		37,270		37,248			(3,098)		4,141		0001
Purchased Call/S&P 500 INDEX/SPXP13E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	1	6,491,000	7408.5		81,787		72,098		84,993			(10,251)		30,436		0001
Purchased Call/S&P 500 INDEX/SPXK00R$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/11/2027	1	16,688,000	7431.46		710,909		681,288		736,337			(35,155)		81,239		0001
Purchased Call/S&P 500 INDEX/SPXK00P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	1	5,272,000	7609.78		197,700		182,995		184,477			(15,166)		25,329		0001
Purchased Call/S&P 500 INDEX/SPXP13C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	1	3,538,232	7337.11		44,936		38,587		47,741			(6,648)		16,330		0001
Purchased Call/S&P 500 INDEX/SPXP13C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2026	05/05/2027	1	3,664,144	7259.22		58,260		49,433		63,181			(8,939)		16,857		0001
Purchased Call/S&P 500 INDEX/SPXK00I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/16/2027	1	2,337,705	.7041		97,369		78,166		112,363			(19,795)		10,419		0001
Purchased Call/S&P 500 INDEX/SPXK00H$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2027	1	6,959,508	.6617		398,511		308,241		511,602			(90,869)		30,532		0001
Purchased Call/S&P 500 INDEX/SPXE059$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2026	05/13/2027	1	4,061,000	7444.25		236,350		205,748		242,540			(31,082)		18,923		0001
Purchased Call/S&P 500 INDEX/SPXF171$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/20/2027	1	3,842,845	.7433		126,370		113,698		128,594			(13,887)		18,103		0001
Purchased Call/S&P 500 INDEX/SPXK000$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2026	05/27/2027	1	7,671,126	.7520		324,130		297,120		312,147			(29,385)		36,526		0001
Purchased Call/S&P 500 INDEX/SPXP13E$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/14/2027	1	1,647,994	7501.24		28,016		24,601		28,117			(3,608)		7,691		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX00LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/04/2027	1	9,330,345	7201		412,928		350,191		452,925			(63,527)		42,855		0001
Purchased Call/S&P 500 INDEX/SPXP138SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	7,540,000	6816.89		252,590		197,862		318,291			(56,208)		33,196		0001
Purchased Call/S&P 500 INDEX/SPXP13ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/14/2027	1	6,156,457	7408.5		124,976		110,048		130,304			(15,794)		28,732		0001
Purchased Call/S&P 500 INDEX/SPXP138SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	2,961,000	6816.89		103,339		80,949		130,392			(22,996)		13,036		0001
Purchased Call/S&P 500 INDEX/SPXP139S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	2,148,000	6816.89		53,485		41,993		66,722			(11,805)		9,507		0001
Purchased Call/S&P 500 INDEX/SPXX00HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2027	1	4,624,402	.6617		211,894		163,896		267,644			(48,317)		20,288		0001
Purchased Call/S&P 500 INDEX/SPXP13HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	4,543,000	7580.06		169,454		155,803		162,181			(14,897)		21,664		0001
Purchased Call/S&P 500 INDEX/SPXF17D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/15/2027	1	2,572,315	7023		144,982		116,308		169,460			(29,556)		11,444		0001
Purchased Call/S&P 500 INDEX/SPXP13GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2026	05/27/2027	1	2,105,000	7520.36		27,155		24,686		26,860			(2,529)		10,023		0001
Purchased Call/S&P 500 INDEX/SPX915SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	10,757,618	7408		436,374		385,322		462,239			(51,978)		50,206		0001
Purchased Call/S&P 500 INDEX/SPXX00SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/17/2027	1	8,115,628	7501		332,996		326,485		334,645			(7,400)		39,849		0001
Purchased Call/S&P 500 INDEX/SPXX00NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60QX2D1J857QP30	05/15/2026	11/27/2026	1	7,400,000	7000		46,770		36,295		34,189			(10,977)		23,719		0001
Purchased Call/S&P 500 INDEX/SPXP139S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	4,360,000	6816.89		181,376		142,403		230,961			(40,031)		19,297		0001
Purchased Call/S&P 500 INDEX/SPXF17H55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/13/2027	1	2,216,000	7444.25		119,442		103,977		122,999			(15,707)		10,326		0001
Purchased Call/S&P 500 INDEX/SPXF17I$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	5,055,000	7580.06		280,553		257,952		264,473			(24,664)		24,105		0001
Purchased Call/S&P 500 INDEX/SPXF17LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	5,017,943	7431.46		236,847		226,978		245,523			(11,712)		24,428		0001
Purchased Call/S&P 500 INDEX/SPXF17LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	1	4,643,000	7420.1		151,826		148,030		168,216			(5,408)		22,798		0001
Purchased Call/S&P 500 INDEX/SPXP13HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	5,408,000	7580.06		147,638		135,745		141,526			(12,979)		25,789		0001
Purchased Call/S&P 500 INDEX/SPXP13BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2026	04/28/2027	1	2,579,751	7138.8		50,563		41,927		57,098			(8,727)		11,733		0001
Purchased Call/S&P 500 INDEX/SPXP13GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2026	05/27/2027	1	3,256,683	7520.36		60,574		55,068		59,775			(5,643)		15,506		0001
Purchased Call/S&P 500 INDEX/SPXX00KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	1,630,984	7108		85,718		70,479		99,312			(15,778)		7,356		0001
Purchased Call/S&P 500 INDEX/SPXP139S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	3,241,466	6816.89		31,766		24,941		38,467			(7,011)		14,347		0001
Purchased Call/S&P 500 INDEX/SPXF17NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	5,263,000	7354.02		158,416		157,976		168,121			(1,741)		26,134		0001
Purchased Call/S&P 500 INDEX/SPXX00SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	1	5,379,573	7420		182,664		178,593		182,164			(6,022)		26,415		0001
Purchased Call/S&P 500 INDEX/SPXX00NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/14/2027	1	2,767,958	7501		86,789		76,422		89,037			(10,968)		12,918		0001
Purchased Call/S&P 500 INDEX/SPXX00SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/22/2027	1	378,595	7473		17,166		16,882		18,133			(330)		1,872		0001
Purchased Call/S&P 500 INDEX/SPXP137S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2026	04/06/2027	1	2,379,467	6611.83		47,589		36,577		63,053			(11,082)		10,420		0001
Purchased Call/S&P 500 INDEX/SPXX00LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/07/2027	1	2,915,000	7337.11		88,616		76,097		95,195			(13,110)		13,454		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	1	4,187,000	7403.05		53,175		47,022		54,930			(6,264)		19,663		0001
Purchased Call/S&P 500 INDEX/SPXP13BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	3,886,000	6816.89		144,948		113,542		183,784			(32,255)		17,109		0001
Purchased Call/S&P 500 INDEX/SPXP139SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	2,729,000	6816.89		139,452		109,487		181,303			(30,778)		12,078		0001
Purchased Call/S&P 500 INDEX/SPXF17NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	18,181,000	7354.02		781,783		779,611		835,435			(8,591)		90,280		0001
Purchased Call/S&P 500 INDEX/SPXK00QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2026	06/11/2027	1	2,872,000	7394.3		162,842		155,625		172,596			(8,477)		13,981		0001
Purchased Call/S&P 500 INDEX/SPXP13FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	1	3,071,000	7353.61		43,608		38,683		46,029			(5,018)		14,445		0001
Purchased Call/S&P 500 INDEX/SPXP13CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/04/2026	05/04/2027	1	1,225,445	7200.75		11,519		9,742		12,660			(1,799)		5,628		0001
Purchased Call/S&P 500 INDEX/SPXP13A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/20/2026	04/20/2027	1	1,993,349	7109.14		18,139		14,642		20,527			(3,529)		8,945		0001
Purchased Call/S&P 500 INDEX/SPXP139SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/08/2027	1	2,141,442	.6783		113,007		88,454		145,710			(25,217)		9,411		0001
Purchased Call/S&P 500 INDEX/SPXK001SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/09/2027	1	1,656,252	.6819		93,422		73,589		113,245			(19,982)		7,292		0001
Purchased Call/S&P 500 INDEX/SPXP13GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	1	5,682,484	7473.47		54,552		49,233		54,718			(5,845)		26,810		0001
Purchased Call/S&P 500 INDEX/SPXF17KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/02/2027	1	1,043,496	.7610		52,430		49,071		48,668			(3,755)		5,013		0001
Purchased Call/S&P 500 INDEX/SPXP13HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	9,971,000	7580.06		383,884		352,960		367,315			(33,748)		47,548		0001
Purchased Call/S&P 500 INDEX/SPXP13BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2026	04/29/2027	1	3,241,941	7135.95		31,771		26,432		35,341			(5,397)		14,769		0001
Purchased Call/S&P 500 INDEX/SPXK00PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	1	4,869,000	7609.78		188,430		174,415		175,748			(14,455)		23,393		0001
Purchased Call/S&P 500 INDEX/SPXF17MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	7,040,569	7365.46		316,122		310,896		334,335			(6,063)		34,864		0001
Purchased Call/S&P 500 INDEX/SPXP13FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	2,316,835	7445.72		21,547		19,392		21,834			(2,361)		10,931		0001
Purchased Call/S&P 500 INDEX/SPXP138SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	4,457,000	6816.89		248,701		194,815		327,300			(55,343)		19,623		0001
Purchased Call/S&P 500 INDEX/SPXK00SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/17/2027	1	154,072	.7501		8,175		8,015		8,207			(182)		757		0001
Purchased Call/S&P 500 INDEX/SPXF17CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/15/2027	1	2,374,547	.7023		125,277		100,222		153,038			(25,813)		10,565		0001
Purchased Call/S&P 500 INDEX/SPXP13HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	15,012,000	7580.06		613,991		564,530		586,363			(53,977)		71,587		0001
Purchased Call/S&P 500 INDEX/SPXP138SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	4,554,000	6816.89		233,620		183,002		304,262			(51,987)		20,050		0001
Purchased Call/S&P 500 INDEX/SPXP13ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2026	05/13/2027	1	5,356,939	7444.25		51,427		44,768		52,263			(6,763)		24,961		0001
Purchased Call/S&P 500 INDEX/SPXK00HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	1,633,952	.6825		88,456		69,483		113,359			(19,112)		7,194		0001
Purchased Call/S&P 500 INDEX/SPXP13KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	4,931,000	7554.29		61,144		58,786		60,482			(2,513)		24,143		0001
Purchased Call/S&P 500 INDEX/SPXK00RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/11/2027	1	2,507,000	7431.46		148,916		142,711		154,405			(7,364)		12,204		0001
Purchased Call/S&P 500 INDEX/SPXP139SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	04/14/2027	1	2,661,222	6967.38		40,451		31,982		47,444			(8,533)		11,820		0001
Purchased Call/S&P 500 INDEX/SPXK00TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	9,521,000	7357.49		499,853		497,083		532,698			(6,847)		47,278		0001
Purchased Call/S&P 500 INDEX/SPXP131S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	05/13/2027	1	4,399,552	.7444		154,895		142,702		146,697			(12,571)		20,500		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/24/2027	1	2,603,226	.7358		138,057		137,673		147,930			(1,521)		12,909		0001
Purchased Call/S&P 500 INDEX/SPXP13ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	1	4,433,228	7408.5		91,325		80,506		95,159			(11,447)		20,787		0001
Purchased Call/S&P 500 INDEX/SPXX00HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2027	1	4,029,662	.6617		171,854		132,926		216,179			(39,186)		17,678		0001
Purchased Call/S&P 500 INDEX/SPXP139SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	04/14/2027	1	1,559,814	6967.38		14,818		11,716		17,293			(3,126)		6,928		0001
Purchased Call/S&P 500 INDEX/SPXP13BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2026	04/23/2027	1	2,016,455	7108.4		19,156		15,707		21,474			(3,569)		9,095		0001
Purchased Call/S&P 500 INDEX/SPXP13DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	2,024,000	7398.93		49,386		42,526		51,584			(7,191)		9,341		0001
Purchased Call/S&P 500 INDEX/SPXP138SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	6,572,310	6816.89		64,409		50,453		78,052			(14,333)		28,936		0001
Purchased Call/S&P 500 INDEX/SPXP13DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2027	1	2,231,940	7412.84		21,427		18,534		22,073			(2,935)		10,367		0001
Purchased Call/S&P 500 INDEX/SPXP139S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	2,466,288	6816.89		50,559		39,695		62,608			(11,159)		10,916		0001
Purchased Call/S&P 500 INDEX/SPXP13EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	1	2,794,876	7408.5		43,600		38,435		45,391			(5,465)		13,105		0001
Purchased Call/S&P 500 INDEX/SPXP13ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2027	1	3,275,277	7412.84		60,920		52,697		63,258			(8,345)		15,213		0001
Purchased Call/S&P 500 INDEX/SPXX00RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/11/2027	1	8,943,000	7431.46		506,174		485,083		524,818			(25,031)		43,536		0001
Purchased Call/S&P 500 INDEX/SPXX00GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	03/30/2027	1	1,662,055	.6344		58,664		44,572		77,016			(14,423)		7,187		0001
Purchased Call/S&P 500 INDEX/SPXP13GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	2,918,000	7563.63		62,737		57,523		60,618			(5,672)		13,915		0001
Purchased Call/S&P 500 INDEX/SPX915SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/19/2027	1	4,679,470	7353.61		210,576		186,792		224,840			(24,231)		22,010		0001
Purchased Call/S&P 500 INDEX/SPXP13DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	4,417,000	7398.93		107,775		92,930		112,567			(15,564)		20,484		0001
Purchased Call/S&P 500 INDEX/SPXP139SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	2,473,304	6886.24		50,950		40,142		61,762			(10,888)		10,966		0001
Purchased Call/S&P 500 INDEX/SPXP131S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	2,444,000	7609.78		97,516		90,262		91,003			(7,481)		11,742		0001
Purchased Call/S&P 500 INDEX/SPXP13BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	2,585,141	7165.08		41,362		34,070		46,114			(7,551)		11,718		0001
Purchased Call/S&P 500 INDEX/SPXP13BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	3,473,357	7165.08		69,120		56,933		77,471			(12,619)		15,745		0001
Purchased Call/S&P 500 INDEX/SPXX001SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/15/2027	1	6,441,000	7022.9		161,025		127,755		189,995			(33,528)		28,657		0001
Purchased Call/S&P 500 INDEX/SPXX00HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	4,043,300	.6818		138,549		108,832		170,852			(29,936)		17,801		0001
Purchased Call/S&P 500 INDEX/SPXX001SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/15/2027	1	4,333,000	7022.9		173,753		137,854		209,205			(36,179)		19,278		0001
Purchased Call/S&P 500 INDEX/SPX915RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	4,175,884	7501.24		184,156		161,711		182,784			(23,713)		19,489		0001
Purchased Call/S&P 500 INDEX/SPXP13JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	3,388,000	7383.74		179,225		168,273		189,677			(12,309)		16,326		0001
Purchased Call/S&P 500 INDEX/SPXX001S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/14/2027	1	5,783,000	6967.38		145,732		115,220		173,286			(30,743)		25,685		0001
Purchased Call/S&P 500 INDEX/SPXX00NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/17/2027	1	4,172,000	7408.5		101,797		89,738		106,227			(12,759)		19,562		0001
Purchased Call/S&P 500 INDEX/SPXP13DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	3,459,000	7398.93		43,929		37,878		45,539			(6,344)		16,041		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX00T$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	1	9,086,000	7354.02		334,365		333,436		355,887			(3,674)		45,118		0001
Purchased Call/S&P 500 INDEX/SPXP13E$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/14/2027	1	2,517,070	7501.24		23,912		20,998		23,951			(3,079)		11,747		0001
Purchased Call/S&P 500 INDEX/SPXP13L$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	7,972,000	7365.46		314,894		309,689		331,486			(6,039)		39,476		0001
Purchased Call/S&P 500 INDEX/SPX915T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2026	05/28/2027	1	14,115,346	7563.63		628,133		575,933		594,474			(56,790)		67,311		0001
Purchased Call/S&P 500 INDEX/SPXP13L$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	4,414,000	7365.46		157,138		154,541		165,236			(3,014)		21,857		0001
Purchased Call/S&P 500 INDEX/SPXX00M$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/10/2027	1	3,485,000	7398.93		205,964		177,594		215,664			(29,744)		16,162		0001
Purchased Call/S&P 500 INDEX/SPXP13I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	5,335,309	7383.74		47,484		44,582		49,671			(3,261)		25,709		0001
Purchased Call/S&P 500 INDEX/SPXX00J$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	2,281,796	7108		77,852		64,012		88,498			(14,330)		10,291		0001
Purchased Call/S&P 500 INDEX/SPXP13H$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	7,562,000	7580.06		352,389		324,002		334,748			(30,979)		36,060		0001
Purchased Call/S&P 500 INDEX/SPXP13F$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	2,713,000	7445.72		133,751		120,376		136,868			(14,658)		12,800		0001
Purchased Call/S&P 500 INDEX/SPXP13H$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	9,051,110	7580.06		86,891		79,891		83,078			(7,639)		43,161		0001
Purchased Call/S&P 500 INDEX/SPXX00I$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/16/2027	1	4,297,000	7126.06		160,278		128,668		186,505			(32,584)		19,151		0001
Purchased Call/S&P 500 INDEX/SPXP13K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	1	3,424,541	7431.46		31,506		30,193		32,385			(1,558)		16,671		0001
Purchased Call/S&P 500 INDEX/SPXX00T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	4,121,000	7357.49		225,831		224,580		241,166			(3,094)		20,463		0001
Purchased Call/S&P 500 INDEX/SPXP13I$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	2,689,000	7584.31		76,099		71,250		72,331			(5,421)		12,957		0001
Purchased Call/S&P 500 INDEX/SPXP13F$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	1	4,472,850	7432.97		42,939		38,208		43,780			(4,823)		21,071		0001
Purchased Call/S&P 500 INDEX/SPXE057$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	4,706,116	7209.01		216,011		181,305		245,086			(36,100)		21,474		0001
Purchased Call/S&P 500 INDEX/SPXX00I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/16/2027	1	2,632,380	7041		117,594		94,402		136,154			(23,907)		11,732		0001
Purchased Call/S&P 500 INDEX/SPXF17K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	261,664	7554		12,932		12,105		12,113			(924)		1,259		0001
Purchased Call/S&P 500 INDEX/SPXF17F$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/04/2026	04/30/2027	1	236,857	7230		10,426		8,800		11,878			(1,646)		1,081		0001
Purchased Call/S&P 500 INDEX/SPXP13C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	2,872,159	7230.12		58,018		48,907		63,515			(9,485)		13,170		0001
Purchased Call/S&P 500 INDEX/SPXP13H$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	12,302,896	7580.06		155,016		142,529		149,163			(13,628)		58,668		0001
Purchased Call/S&P 500 INDEX/SPXP13A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/16/2027	1	2,504,058	7034		87,120		69,938		98,714			(17,711)		11,160		0001
Purchased Call/S&P 500 INDEX/SPXF17L$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	259,277	7511		12,049		11,747		12,073			(430)		1,271		0001
Purchased Call/S&P 500 INDEX/SPXX00T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/24/2027	1	911,362	7358		45,273		45,022		48,294			(622)		4,519		0001
Purchased Call/S&P 500 INDEX/SPXX00J$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2027	1	2,200,000	7165.08		54,780		45,122		61,996			(10,001)		9,973		0001
Purchased Call/S&P 500 INDEX/SPXP13K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	3,670,000	7554.29		103,861		99,855		101,436			(4,268)		17,969		0001
Purchased Call/S&P 500 INDEX/SPX9150$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	3,973,900	6583		170,367		130,504		229,524			(40,114)		17,278		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	2,348,263	.7501		118,442		104,295		119,639			(14,968)		10,959		0001
Purchased Call/S&P 500 INDEXSPXE058SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/11/2026	05/07/2027	1	7,106,353	.7399		296,301		255,859		310,243			(41,039)		32,798		0001
Purchased Call/S&P 500 INDEX/SPXK00HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2027	1	2,739,376	.6617		96,686		74,784		120,594			(22,046)		12,018		0001
Purchased Call/S&P 500 INDEX/SPXP13HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	4,290,000	7580.06		94,380		86,777		90,674			(8,297)		20,457		0001
Purchased Call/S&P 500 INDEX/SPXP13JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2027	1	2,215,000	7383.74		54,711		51,395		57,365			(3,727)		10,720		0001
Purchased Call/S&P 500 INDEX/SPXF17ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	19,998,950	7230.12		911,952		767,560		1,029,586			(150,322)		91,257		0001
Purchased Call/S&P 500 INDEX/SPXP13GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2026	05/27/2027	1	2,127,960	7520.36		21,705		19,732		21,359			(2,022)		10,132		0001
Purchased Call/S&P 500 INDEX/SPXP139SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	5,310,107	.6825		225,736		176,826		288,682			(50,232)		23,379		0001
Purchased Call/S&P 500 INDEX/SPXP13CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	6,782,529	7230.12		87,495		73,641		95,212			(14,422)		30,949		0001
Purchased Call/S&P 500 INDEX/SPXP13DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/04/2027	1	1,519,358	.7201		54,005		46,442		56,140			(7,929)		6,978		0001
Purchased Call/S&P 500 INDEX/SPXP13KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	2,048,000	7554.29		49,357		47,453		48,397			(2,028)		10,027		0001
Purchased Call/S&P 500 INDEX/SPX915RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	7,232,000	7408.5		243,718		214,608		254,322			(30,800)		33,752		0001
Purchased Call/S&P 500 INDEX/SPXK00JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/22/2027	1	3,768,811	.7138		159,023		130,674		183,104			(29,351)		16,970		0001
Purchased Call/S&P 500 INDEX/SPX915SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/18/2027	1	9,580,351	.7403		394,535		349,850		415,833			(45,523)		44,992		0001
Purchased Call/S&P 500 INDEX/SPXP13BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	6,781,501	7165.08		139,021		114,306		155,944			(25,589)		30,586		0001
Purchased Call/S&P 500 INDEX/SPXP13DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	3,307,063	7398.93		52,913		45,625		55,038			(7,641)		15,337		0001
Purchased Call/S&P 500 INDEX/SPXK00JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2027	1	2,979,000	7165.08		109,329		90,054		125,331			(19,959)		13,504		0001
Purchased Call/S&P 500 INDEX/SPXP13JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	3,021,639	7405.73		136,578		128,677		142,396			(8,232)		14,646		0001
Purchased Call/S&P 500 INDEX/SPXK001SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/15/2027	1	4,017,515	.7023		178,315		143,050		205,865			(36,351)		17,874		0001
Purchased Call/S&P 500 INDEX/SPXK00JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/22/2027	1	3,237,000	7137.9		112,324		91,283		129,393			(21,234)		14,575		0001
Purchased Call/S&P 500 INDEX/SPXK00HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	2,807,089	.6825		122,210		95,998		153,235			(26,405)		12,359		0001
Purchased Call/S&P 500 INDEX/SPXP13ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/14/2027	1	5,766,725	7408.5		54,784		48,240		57,075			(6,923)		26,913		0001
Purchased Call/S&P 500 INDEX/SPXK00TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/24/2027	1	6,261,845	.7358		261,648		260,195		277,717			(3,594)		31,051		0001
Purchased Call/S&P 500 INDEX/SPXP13IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	1,371,362	7609.78		13,165		12,186		12,402			(1,010)		6,589		0001
Purchased Call/S&P 500 INDEX/SPXK001SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	3,933,085	.6817		214,636		168,600		274,556			(46,376)		17,316		0001
Purchased Call/S&P 500 INDEX/SPX915RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	14,105,000	7408.5		579,716		510,472		605,072			(73,261)		65,828		0001
Purchased Call/S&P 500 INDEX/SPXP13KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	2,112,941	7554.29		19,862		19,096		19,606			(816)		10,345		0001
Purchased Call/S&P 500 INDEX/SPXP13LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	2,896,991	7365.46		37,081		36,469		38,360			(711)		14,345		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	4,095,489	.7108		179,280		147,408		205,715			(32,999)		18,472		0001
Purchased Call/S&P 500 INDEX/SPXP13FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	2,542,035	7445.72		52,112		46,901		52,902			(5,711)		11,994		0001
Purchased Call/S&P 500 INDEX/SPXP13HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	3,222,000	7580.06		48,330		44,437		46,517			(4,249)		15,364		0001
Purchased Call/S&P 500 INDEX/SPXP13K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/11/2027	1	3,225,254	.7431		110,627		106,312		107,960			(4,597)		15,701		0001
Purchased Call/S&P 500 INDEX/SPX915RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	18,853,950	7408.5		840,886		740,447		876,930			(106,266)		87,991		0001
Purchased Call/S&P 500 INDEX/SPXK00M86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6W8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	1,720,732	7398.93		87,757		75,569		91,875			(12,778)		7,942		0001
Purchased Call/S&P 500 INDEX/SPXP13LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2026	06/25/2027	1	3,003,787	7357.49		38,448		38,235		39,887			(527)		14,916		0001
Purchased Call/S&P 500 INDEX/SPXP13MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/28/2027	1	2,478,126	7354.02		39,154		39,047		40,905			(427)		12,357		0001
Purchased Call/S&P 500 INDEX/SPX915PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/07/2026	04/06/2027	1	10,043,370	.6612		517,144		398,572		729,656			(119,341)		43,983		0001
Purchased Call/S&P 500 INDEX/SPXF17GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/07/2027	1	1,305,833	.7337		55,858		48,234		58,346			(7,737)		6,027		0001
Purchased Call/S&P 500 INDEX/SPXP13LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	11,307,000	7365.46		474,894		467,045		500,563			(9,108)		55,990		0001
Purchased Call/S&P 500 INDEX/SPXF17BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/13/2027	1	2,598,251	.6886		116,287		92,128		136,595			(24,347)		11,520		0001
Purchased Call/S&P 500 INDEX/SPX915RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	04/30/2027	1	2,393,391	.7209		99,872		84,059		109,923			(16,462)		10,921		0001
Purchased Call/S&P 500 INDEX/SPX915PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	5,418,000	6782.81		238,392		184,540		305,539			(54,210)		23,812		0001
Purchased Call/S&P 500 INDEX/SPX9150$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/22/2027	1	3,732,506	7137.9		210,140		170,775		247,940			(39,725)		16,806		0001
Purchased Call/S&P 500 INDEX/SPXP138SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	3,976,000	6816.89		208,740		163,513		272,301			(46,450)		17,505		0001
Purchased Call/S&P 500 INDEX/SPXP13MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	10/09/2026	1	7,475,000	.7000		45,880		45,880		46,622					19,661		0001
Purchased Call/S&P 500 INDEX/SPX9150$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/06/2027	1	2,889,000	6611.83		154,273		118,573		213,864			(35,926)		12,652		0001
Purchased Call/S&P 500 INDEX/SPXP137SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	1	2,484,000	6824.66		87,934		68,691		110,974			(19,755)		10,936		0001
Purchased Call/S&P 500 INDEX/SPX915RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	7,813,000	7408.5		330,490		291,015		344,696			(41,765)		36,463		0001
Purchased Call/S&P 500 INDEX/SPXP139B5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	2,718,000	6816.89		71,755		56,337		89,526			(15,837)		12,030		0001
Purchased Call/S&P 500 INDEX/SPXF17C5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/14/2027	1	3,028,375	.6967		132,155		105,651		156,800			(27,305)		13,450		0001
Purchased Call/S&P 500 INDEX/SPXP13ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2026	04/21/2027	1	1,519,996	7064.01		14,744		11,941		16,956			(2,828)		6,832		0001
Purchased Call/S&P 500 INDEX/SPXP138SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	2,226,000	6816.89		60,770		47,603		75,868			(13,523)		9,800		0001
Purchased Call/S&P 500 INDEX/SPXP138SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	6,562,000	6816.89		163,394		127,992		203,975			(36,360)		28,890		0001
Purchased Call/S&P 500 INDEX/SPXP137S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	5,019,000	6582.69		282,570		215,254		402,668			(68,901)		21,822		0001
Purchased Call/S&P 500 INDEX/SPXP137S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2026	04/06/2027	1	3,003,000	6611.83		81,682		62,780		109,354			(19,022)		13,151		0001
Purchased Call/S&P 500 INDEX/SPXP139$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/13/2027	1	3,718,570	.6886		132,224		104,754		153,751			(27,683)		16,487		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2027	1	3,708,668	7126.06		36,345		29,236		40,699			(7,328)		16,614		0001
Purchased Call/S&P 500 INDEX/SPX915S$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/18/2027	1	3,702,000	7403.05		191,023		168,921		198,694			(22,504)		17,386		0001
Purchased Call/S&P 500 INDEX/SPXP13G$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/24/2027	1	3,179,000	7473.47		40,055		36,183		40,478			(4,257)		15,068		0001
Purchased Call/S&P 500 INDEX/SPXP13B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2026	04/23/2027	1	1,128,886	7108.4		18,740		15,365		21,300			(3,491)		5,092		0001
Purchased Call/S&P 500 INDEX/SPX915S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/18/2027	1	3,702,000	7403.05		166,220		146,988		172,843			(19,582)		17,386		0001
Purchased Call/S&P 500 INDEX/SPXF17A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/02/2027	1	2,587,760	6583		108,394		83,032		147,328			(25,522)		11,251		0001
Purchased Call/S&P 500 INDEX/SPX915RS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	6,580,000	7408.5		254,646		224,230		265,893			(32,181)		30,709		0001
Purchased Call/S&P 500 INDEX/SPXP13C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	1	1,641,693	7337.11		14,775		12,688		15,634			(2,186)		7,577		0001
Purchased Call/S&P 500 INDEX/SPXP13I$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	2,658,000	7584.31		64,855		60,723		61,783			(4,620)		12,808		0001
Purchased Call/S&P 500 INDEX/SPXP136$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	8,739,000	6582.69		343,443		261,625		473,765			(83,744)		37,996		0001
Purchased Call/S&P 500 INDEX/SPX915S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	4,073,000	7408.5		228,088		200,844		237,388			(28,824)		19,009		0001
Purchased Call/S&P 500 INDEX/SPXP13B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2026	04/28/2027	1	2,281,385	7138.8		22,129		18,350		24,866			(3,820)		10,376		0001
Purchased Call/S&P 500 INDEX/SPX915S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/13/2027	1	1,697,289	7444		85,644		75,385		86,728			(10,853)		7,909		0001
Purchased Call/S&P 500 INDEX/SPX915S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	8,373,000	7408.5		409,440		360,534		427,712			(51,742)		39,077		0001
Purchased Call/S&P 500 INDEX/SPXP13D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	5,043,000	7398.93		180,035		155,030		188,466			(26,214)		23,275		0001
Purchased Call/S&P 500 INDEX/SPXP13H$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	4,708,000	7580.06		113,934		104,756		109,627			(10,016)		22,451		0001
Purchased Call/S&P 500 INDEX/SPXF17N$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	3,582,000	7354.02		108,176		107,878		114,413			(1,179)		17,861		0001
Purchased Call/S&P 500 INDEX/SPXP139$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	2,444,639	6886.24		39,114		30,817		47,248			(8,359)		10,839		0001
Purchased Call/S&P 500 INDEX/SPXP13G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/26/2026	05/26/2027	1	2,418,000	7519.12		32,643		29,586		32,332			(3,130)		11,496		0001
Purchased Call/S&P 500 INDEX/SPXK00K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	04/29/2027	1	5,934,105	7136		262,571		220,268		293,882			(44,002)		27,033		0001
Purchased Call/S&P 500 INDEX/SPXP13C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2026	04/30/2027	1	1,929,561	7209.01		24,891		20,892		27,276			(4,160)		8,805		0001
Purchased Call/S&P 500 INDEX/SPXP13C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	1	2,223,000	7365.12		28,454		24,222		29,669			(4,288)		10,243		0001
Purchased Call/S&P 500 INDEX/SPXP13C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	1	1,933,957	7337.11		31,137		26,738		33,010			(4,607)		8,926		0001
Purchased Call/S&P 500 INDEX/SPXP13E$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	1	1,906,140	7403.05		18,299		16,182		18,895			(2,156)		8,952		0001
Purchased Call/S&P 500 INDEX/SPXF17F$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/29/2027	1	1,650,657	7136		74,356		62,551		81,973			(12,290)		7,520		0001
Purchased Call/S&P 500 INDEX/SPXF17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/15/2027	1	1,708,159	7554		84,548		82,422		84,620			(3,028)		8,363		0001
Purchased Call/S&P 500 INDEX/SPXP13J$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	4,717,476	7383.74		223,608		209,943		236,504			(15,358)		22,732		0001
Purchased Call/S&P 500 INDEX/SPXP13F$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	4,119,000	7445.72		132,220		118,998		134,943			(14,490)		19,434		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	2,576,000	7499.36		100,722		100,722		100,425					12,880		0001
Purchased Call/S&P 500 INDEX/SPXP13ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/14/2027	1	5,697,000	7501.24		137,298		120,563		138,013			(17,679)		26,588		0001
Purchased Call/S&P 500 INDEX/SPXP139S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	2,404,286	6816.89		38,228		30,014		47,214			(8,437)		10,641		0001
Purchased Call/S&P 500 INDEX/SPXP13MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	10,104,000	7354.02		128,321		127,964		134,329			(1,410)		50,173		0001
Purchased Call/S&P 500 INDEX/SPXF17NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	4,591,108	7358		180,679		180,177		191,825			(1,985)		22,798		0001
Purchased Call/S&P 500 INDEX/SPXP13JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2027	1	8,006,000	7383.74		361,871		339,940		381,685			(24,651)		38,748		0001
Purchased Call/S&P 500 INDEX/SPXF17NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	2,902,000	7354.02		119,272		118,944		127,137			(1,300)		14,470		0001
Purchased Call/S&P 500 INDEX/SPXP13FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	3,854,340	7445.72		173,060		155,754		176,990			(18,965)		18,185		0001
Purchased Call/S&P 500 INDEX/SPX915SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/19/2027	1	2,258,000	7353.61		111,771		99,147		119,366			(12,861)		10,621		0001
Purchased Call/S&P 500 INDEX/SPXP13ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/12/2027	1	2,844,346	7407		119,789		105,107		119,925			(15,510)		13,233		0001
Purchased Call/S&P 500 INDEX/SPXP13HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	11,199,000	7580.06		361,728		332,589		346,624			(31,800)		53,404		0001
Purchased Call/S&P 500 INDEX/SPX915T3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/18/2026	06/17/2027	1	6,021,000	7500.58		355,239		347,323		346,938			(11,711)		29,564		0001
Purchased Call/S&P 500 INDEX/SPXP13KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	2,138,000	7554.29		79,961		76,877		77,830			(3,286)		10,468		0001
Purchased Call/S&P 500 INDEX/SPXP13GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	4,156,000	7563.63		129,252		118,510		124,716			(11,686)		19,818		0001
Purchased Call/S&P 500 INDEX/SPXP137S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	4,795,000	6582.69		288,659		219,893		415,374			(70,385)		20,848		0001
Purchased Call/S&P 500 INDEX/SPXP136SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	10,351,000	6582.69		420,251		320,136		580,960			(102,472)		45,005		0001
Purchased Call/S&P 500 INDEX/SPXF17DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	4,226,923	7108.4		194,861		159,775		229,623			(36,303)		19,065		0001
Purchased Call/S&P 500 INDEX/SPXF17BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/14/2027	1	4,142,218	6967		183,093		145,159		218,406			(38,228)		18,397		0001
Purchased Call/S&P 500 INDEX/SPXP13JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2026	06/09/2027	1	3,106,000	7386.65		39,136		36,979		40,889			(2,252)		15,077		0001
Purchased Call/S&P 500 INDEX/SPXP139S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	3,901,684	6816.89		50,332		39,517		61,519			(11,109)		17,269		0001
Purchased Call/S&P 500 INDEX/SPXP13DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	2,944,000	7398.93		93,619		80,724		97,921			(13,520)		13,653		0001
Purchased Call/S&P 500 INDEX/SPXP137S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	4,908,000	6582.69		265,032		201,894		376,051			(64,624)		21,339		0001
Purchased Call/S&P 500 INDEX/SPXP131SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	2,134,781	7584.31		19,000		17,789		18,280			(1,353)		10,287		0001
Purchased Call/S&P 500 INDEX/SPXP137S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2026	04/06/2027	1	3,414,560	6611.83		32,438		24,932		42,175			(7,554)		14,953		0001
Purchased Call/S&P 500 INDEX/SPXX00RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/15/2026	09/25/2026	1	3,775,000	7000		32,935		28,324		29,390			(4,843)		9,215		0001
Purchased Call/S&P 500 INDEX/SPXP139SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/08/2027	1	3,811,939	6783		165,442		129,496		209,618			(36,917)		16,753		0001
Purchased Call/S&P 500 INDEX/SPXP13JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	6,290,000	7383.74		325,822		305,911		345,010			(22,378)		30,309		0001
Purchased Call/S&P 500 INDEX/SPXE05C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2026	06/21/2027	1	858,669	7501		41,797		40,989		41,841			(919)		4,240		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	7,093,000	7165.08		91,500		75,233		101,854			(16,842)		31,991		0001
Purchased Call/S&P 500 INDEX/SPXP139WI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	3,141,973	7022.9		50,272		39,885		58,599			(10,468)		13,979		0001
Purchased Call/S&P 500 INDEX/SPXP131S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	3,088,103	7609.78		137,421		127,199		127,849			(10,542)		14,836		0001
Purchased Call/S&P 500 INDEX/SPXK00PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/01/2027	1	6,573,965	7600		342,575		317,023		314,795			(26,352)		31,537		0001
Purchased Call/S&P 500 INDEX/SPXP13ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/16/2027	1	8,594,310	7126.06		110,867		89,001		125,155			(22,539)		38,303		0001
Purchased Call/S&P 500 INDEX/SPXK00QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2026	05/27/2027	1	4,782,949	7520		157,257		144,153		152,030			(14,257)		22,774		0001
Purchased Call/S&P 500 INDEX/SPXF170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	2,919,000	7499.36		155,583		155,583		155,232					14,595		0001
Purchased Call/S&P 500 INDEX/SPXF17NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	5,981,340	7357		317,664		316,781		340,498			(3,491)		29,701		0001
Purchased Call/S&P 500 INDEX/SPXF17NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	09/15/2026	1	7,475,000	7000		38,070		38,070		37,091					17,166		0001
Purchased Call/S&P 500 INDEX/SPXP13JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	2,283,000	7383.74		123,054		115,534		130,357			(8,451)		11,001		0001
Purchased Call/S&P 500 INDEX/SPXP13CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	2,191,944	7230.12		21,481		18,108		23,206			(3,512)		10,051		0001
Purchased Call/S&P 500 INDEX/SPXK00PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2026	06/04/2027	1	9,803,000	7584.31		404,864		379,069		382,185			(28,840)		47,237		0001
Purchased Call/S&P 500 INDEX/SPXP13DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	5,557,208	7398.93		53,349		45,940		55,301			(7,768)		25,648		0001
Purchased Call/S&P 500 INDEX/SPXF17ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	1,877,160	6782.81		30,973		23,976		38,641			(7,043)		8,250		0001
Purchased Call/S&P 500 INDEX/SPXK00HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/06/2027	1	1,635,128	6612		84,338		65,181		107,257			(19,284)		7,161		0001
Purchased Call/S&P 500 INDEX/SPXP13GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	3,450,000	7563.63		83,835		76,868		81,065			(7,580)		16,452		0001
Purchased Call/S&P 500 INDEX/SPXF17NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	5,876,000	7354.02		74,625		74,420		78,362			(813)		29,299		0001
Purchased Call/S&P 500 INDEX/SPXP13DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	4,895,316	7398.93		84,199		72,505		87,595			(12,260)		22,594		0001
Purchased Call/S&P 500 INDEX/SPXP13FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	1	1,987,433	7353.61		19,079		16,924		20,067			(2,195)		9,348		0001
Purchased Call/S&P 500 INDEX/SPXP13MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	5,922,873	7358		247,401		246,713		262,761			(2,719)		29,411		0001
Purchased Call/S&P 500 INDEX/SPXP13CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	3,603,927	7230.12		58,744		49,520		64,039			(9,604)		16,526		0001
Purchased Call/S&P 500 INDEX/SPXP13FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	1	2,477,047	7403.05		42,605		37,676		44,167			(5,019)		11,633		0001
Purchased Call/S&P 500 INDEX/SPXP137SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	1	2,770,000	6824.66		83,377		65,131		104,512			(18,731)		12,195		0001
Purchased Call/S&P 500 INDEX/SPXK00SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/22/2027	1	7,824,011	7473		393,190		386,673		416,563			(7,561)		38,689		0001
Purchased Call/S&P 500 INDEX/SPXP13BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	4,383,000	6816.89		176,635		138,364		224,553			(39,306)		19,297		0001
Purchased Call/S&P 500 INDEX/SPXP139SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	1,491,700	6886.24		14,619		11,518		17,434			(3,124)		6,614		0001
Purchased Call/S&P 500 INDEX/SPXP136ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	8,215,000	6582.69		244,807		186,487		333,624			(59,693)		35,718		0001
Purchased Call/S&P 500 INDEX/SPXF170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	2,896,000	7499.36		63,422		63,422		63,162					14,480		0001
Purchased Call/S&P 500 INDEX/SPXP13MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/28/2027	1	6,312,736	7354.02		60,602		60,435		63,331			(661)		31,477		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	1,467,458	7499.36		14,088		14,088		13,992					7,337		0001
Purchased Call/S&P 500 INDEX/SPXX00PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/04/2026	06/04/2027	1	3,227,000	7584.31		117,463		109,979		111,280			(8,367)		15,550		0001
Purchased Call/S&P 500 INDEX/SPXX00HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/09/2026	04/07/2027	1	587,892	.6616		28,510		22,236		34,970			(6,440)		2,579		0001
Purchased Call/S&P 500 INDEX/SPXP13DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	5,182,000	7398.93		162,197		139,669		169,449			(23,617)		23,917		0001
Purchased Call/S&P 500 INDEX/SPXP1399J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	3,707,620	6886.24		47,828		37,683		57,554			(10,221)		16,438		0001
Purchased Call/S&P 500 INDEX/SPXP1399S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	3,992,000	6816.89		122,554		96,220		153,742			(27,049)		17,668		0001
Purchased Call/S&P 500 INDEX/SPXX00PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/03/2026	06/03/2027	1	10,089,000	7553.68		450,978		418,677		433,877			(33,360)		48,543		0001
Purchased Call/S&P 500 INDEX/SPXP13JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	17,600,000	7383.74		795,520		746,905		838,967			(54,637)		84,808		0001
Purchased Call/S&P 500 INDEX/SPXP13GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/24/2027	1	3,151,097	7473.47		30,251		27,326		30,338			(3,215)		14,936		0001
Purchased Call/S&P 500 INDEX/SPXP13MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	2,218,945	7499.36		28,181		28,181		27,994					11,095		0001
Purchased Call/S&P 500 INDEX/SPXX00RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J8570P30	06/15/2026	08/11/2026	1	7,550,000	.7000		24,680		18,398		19,607			(6,495)		12,805		0001
Purchased Call/S&P 500 INDEX/SPXP13KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/11/2027	1	1,976,768	.7431		82,867		79,635		80,629			(3,443)		9,623		0001
Purchased Call/S&P 500 INDEX/SPXX00SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/25/2026	06/25/2027	1	5,647,000	7357.49		223,621		222,382		236,452			(3,063)		28,041		0001
Purchased Call/S&P 500 INDEX/SPXP13KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	1	12,398,000	7431.46		513,277		491,891		530,897			(25,382)		60,355		0001
Purchased Call/S&P 500 INDEX/SPXX00SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/25/2026	06/25/2027	1	8,186,000	7357.49		344,631		342,721		364,900			(4,721)		40,649		0001
Purchased Call/S&P 500 INDEX/SPXF17A5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	1,861,000	6616.85		51,736		39,906		69,077			(11,906)		8,164		0001
Purchased Call/S&P 500 INDEX/SPXP1369P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	4,554,000	6582.69		97,911		74,586		132,445			(23,874)		19,800		0001
Purchased Call/S&P 500 INDEX/SPXP13JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	11,477,000	7383.74		491,216		461,197		518,005			(33,737)		55,303		0001
Purchased Call/S&P 500 INDEX/SPXP1399V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	2,740,000	7022.9		35,346		28,043		41,077			(7,360)		12,191		0001
Purchased Call/S&P 500 INDEX/SPXF17A5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/02/2027	1	3,973,000	6582.69		206,596		157,379		291,424			(50,375)		17,274		0001
Purchased Call/S&P 500 INDEX/SPXP1389L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	4,128,000	6816.89		120,950		94,744		151,450			(26,915)		18,174		0001
Purchased Call/S&P 500 INDEX/SPX915PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2026	04/16/2027	1	2,932,000	7126.06		163,606		131,339		194,499			(33,260)		13,067		0001
Purchased Call/S&P 500 INDEX/SPXP13CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2026	04/30/2027	1	2,277,532	7209.01		21,409		17,969		23,491			(3,578)		10,393		0001
Purchased Call/S&P 500 INDEX/SPX9150S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	04/30/2027	1	4,318,197	.7209		174,027		146,473		191,331			(28,686)		19,704		0001
Purchased Call/S&P 500 INDEX/SPX915RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	8,752,000	7501.24		355,331		312,022		354,307			(45,755)		40,846		0001
Purchased Call/S&P 500 INDEX/SPXP13FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	1	2,575,000	7432.97		34,248		30,474		34,958			(3,847)		12,130		0001
Purchased Call/S&P 500 INDEX/SPX9150S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	9,725,000	7165.08		489,168		402,204		566,075			(90,039)		43,862		0001
Purchased Call/S&P 500 INDEX/SPXP13LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	2,799,000	7365.46		149,747		147,271		158,839			(2,872)		13,860		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/S&P 500 INDEX/SPX915TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2026	06/25/2027	1	4,420,000	7354.02		265,642		264,904		284,964			(2,919)		21,948		0001
Purchased Call/S&P 500 INDEX/SPX915SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	1,111,022	.7409		57,570		50,835		60,932			(6,857)		5,185		0001
Purchased Call/S&P 500 INDEX/SPXP138SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	3,516,000	6816.89		79,462		62,245		98,673			(17,682)		15,480		0001
Purchased Call/S&P 500 INDEX/SPX915SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	3,403,000	7408.5		159,260		140,238		166,205			(20,126)		15,882		0001
Purchased Call/S&P 500 INDEX/SPXP136SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	4,124,000	6582.69		107,636		81,994		146,283			(26,246)		17,931		0001
Purchased Call/S&P 500 INDEX/SPXF17A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/06/2027	1	2,455,000	6611.83		38,053		29,247		50,195			(8,862)		10,751		0001
Purchased Call/S&P 500 INDEX/SPX9150S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	5,819,000	7165.08		299,097		245,924		346,639			(55,053)		26,245		0001
Purchased Call/S&P 500 INDEX/SPXP136SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	9,688,000	6582.69		314,860		239,852		431,445			(76,774)		42,122		0001
Purchased Call/S&P 500 INDEX/SPXK00TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/24/2027	1	5,939,500	.7358		317,049		315,288		339,075			(4,355)		29,452		0001
Purchased Call/S&P 500 INDEX/SPX9150SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/26/2027	1	3,092,000	7165.08		187,684		154,594		220,559			(34,264)		14,016		0001
Purchased Call/S&P 500 INDEX/SPX915SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/17/2027	1	2,762,000	7408.5		132,852		117,115		138,752			(16,652)		12,951		0001
Purchased Call/S&P 500 INDEX/SPX915SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/17/2027	1	2,260,000	7408.5		117,746		103,798		122,729			(14,758)		10,597		0001
Purchased Call/S&P 500 INDEX/SPX915SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	2,526,000	7408.5		138,930		122,336		144,749			(17,557)		11,789		0001
Purchased Call/S&P 500 INDEX/SPX915TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/18/2026	06/17/2027	1	4,820,000	7500.58		254,496		248,825		249,151			(8,390)		23,667		0001
Purchased Call/S&P 500 INDEX/SPXF17AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/02/2027	1	8,495,000	6582.69		468,075		356,566		666,492			(114,133)		36,935		0001
Purchased Call/S&P 500 INDEX/SPX915PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	4,973,000	6782.81		230,747		178,622		297,748			(52,471)		21,856		0001
Purchased Call/S&P 500 INDEX/SPX915RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	5,397,000	7501.24		206,705		181,511		205,979			(26,617)		25,188		0001
Purchased Call/S&P 500 INDEX/SPXP138SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	5,477,000	6816.89		268,373		210,226		347,396			(59,720)		24,113		0001
Purchased Call/S&P 500 INDEX/SPX915TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2026	06/25/2027	1	4,161,000	7354.02		225,526		224,900		241,278			(2,478)		20,662		0001
Purchased Call/S&P 500 INDEX/SPXF17BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	26,192	6782.81		1,650		1,277		2,252			(375)		115		0001
Purchased Call/S&P 500 INDEX/SPXP13KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	2,305,302	7554.29		45,645		43,885		44,912			(1,876)		11,287		0001
Purchased Call/S&P 500 INDEX/SPXP138SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	13,600,000	6816.89		633,760		496,445		815,972			(141,029)		59,876		0001
Purchased Call/S&P 500 INDEX/SPXP13ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/20/2026	04/20/2027	1	2,994,000	7109.14		38,623		31,175		43,772			(7,513)		13,435		0001
Purchased Call/S&P 500 INDEX/SPX915PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/20/2026	04/20/2027	1	3,469,000	7109.14		185,938		150,083		221,469			(36,169)		15,567		0001
Purchased Call/S&P 500 INDEX/SPX915TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/18/2026	06/17/2027	1	6,056,000	7500.58		326,418		319,144		319,017			(10,761)		29,736		0001
Purchased Call/S&P 500 INDEX/SPXP139SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	2,928,594	7022.9		62,965		49,956		73,621			(13,110)		13,030		0001
Purchased Call/S&P 500 INDEX/SPXF17BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/14/2027	1	3,699,679	.6967		203,612		161,427		247,443			(42,512)		16,432		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	4,648,000	7165.08		202,188		166,243		232,990			(37,216)		20,964		0001
Purchased Call/S&P 500 INDEX/SPXF17DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	2,671,550	7108.4		56,637		46,439		64,611			(10,552)		12,049		0001
Purchased Call/S&P 500 INDEX/SPXF17CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	3,546,000	7041.28		191,484		153,293		235,121			(39,346)		15,804		0001
Purchased Call/S&P 500 INDEX/SPXP13AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2026	04/16/2027	1	2,100,742	7041.28		20,587		16,481		23,615			(4,230)		9,363		0001
Purchased Call/S&P 500 INDEX/SPXP13ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/16/2027	1	5,507,324	7126.06		53,972		43,327		60,473			(10,972)		24,545		0001
Purchased Call/S&P 500 INDEX/SPXF17CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	7,534,000	7041.28		320,948		256,937		385,063			(65,948)		33,577		0001
Purchased Call/S&P 500 INDEX/SPXF17GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/11/2027	1	3,017,000	7412.84		93,829		81,163		98,053			(12,853)		14,014		0001
Purchased Call/S&P 500 INDEX/SPXP137SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2026	04/07/2027	1	2,594,000	6616.85		37,872		29,213		49,887			(8,716)		11,380		0001
Purchased Call/S&P 500 INDEX/SPXP139S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	4,810,000	6816.89		219,336		172,206		281,754			(48,409)		21,289		0001
Purchased Call/S&P 500 INDEX/SPXF17BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/09/2027	1	2,461,000	6816.89		147,660		115,667		196,942			(32,858)		10,835		0001
Purchased Call/S&P 500 INDEX/SPX915PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	4,645,000	6782.81		198,342		153,537		253,793			(45,102)		20,414		0001
Purchased Call/S&P 500 INDEX/SPX915TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/12/2026	06/11/2027	1	5,971,905	7394		320,615		307,256		329,721			(15,855)		29,072		0001
Purchased Call/S&P 500 INDEX/SPXF17BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	1,710,096	7041.28		28,388		22,726		33,066			(5,833)		7,622		0001
Purchased Call/S&P 500 INDEX/SPX915SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	4,217,119	7501		205,756		181,179		208,171			(26,002)		19,681		0001
Purchased Call/S&P 500 INDEX/SPXF17DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	4,320,000	7108.4		130,464		106,973		150,029			(24,306)		19,484		0001
Purchased Call/S&P 500 INDEX/SPXF17FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	3,116,000	7365.12		187,583		159,678		200,611			(28,266)		14,358		0001
Purchased Call/S&P 500 INDEX/SPXF17ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	3,699,000	7230.12		211,953		178,394		242,551			(34,937)		16,879		0001
Purchased Call/S&P 500 INDEX/SPXF17EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	4,708,000	7230.12		225,984		190,203		255,197			(37,250)		21,483		0001
Purchased Call/S&P 500 INDEX/SPXF17BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/09/2027	1	3,178,000	6816.89		182,735		143,142		242,138			(40,664)		13,992		0001
Purchased Call/S&P 500 INDEX/SPXF17FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/04/2026	05/04/2027	1	3,303,000	7200.75		109,660		92,742		123,242			(17,125)		15,171		0001
Purchased Call/S&P 500 INDEX/SPXF17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/26/2027	1	2,431,000	7165.08		121,064		99,719		140,556			(22,102)		11,020		0001
Purchased Call/S&P 500 INDEX/SPXF17BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/15/2027	1	4,137,000	7022.9		240,360		190,699		299,841			(50,047)		18,406		0001
Purchased Call/S&P 500 INDEX/SPXP13DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	3,607,350	7398.93		34,631		29,861		35,889			(5,001)		16,729		0001
Purchased Call/S&P 500 INDEX/SPXF17DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	4,670,000	7108.4		285,804		234,343		346,056			(53,246)		21,063		0001
Purchased Call/S&P 500 INDEX/SPXP13ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/14/2027	1	7,198,000	7408.5		90,695		79,862		94,272			(11,461)		33,593		0001
Purchased Call/S&P 500 INDEX/SPX915RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	3,128,000	7501.24		108,542		95,312		108,126			(13,977)		14,598		0001
Purchased Call/S&P 500 INDEX/SPXF17CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/13/2027	1	1,625,933	.6886		93,265		74,508		110,966			(19,323)		7,209		0001
Purchased Call/S&P 500 INDEX/SPXF17ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	2,892,000	7230.12		173,520		146,046		199,609			(28,602)		13,196		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/03/2027	1	3,161,000	7230.12		88,192		74,344		97,823			(14,418)		14,495		0001
Purchased Call/S&P 500 INDEX/SPXF17CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	4,225,000	7126.06		168,155		134,991		196,091			(34,185)		18,830		0001
Purchased Call/S&P 500 INDEX/SPX915PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	04/08/2026	04/08/2027	1	4,118,950	6782.81		170,525		132,004		217,777			(38,777)		18,102		0001
Purchased Call/S&P 500 INDEX/SPXE054$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	8,068,000	6575.32		328,368		247,859		453,427			(80,967)		35,015		0001
Purchased Call/S&P 500 INDEX/SPXF17ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	4,641,000	7165.08		169,397		139,282		193,339			(31,180)		20,932		0001
Purchased Call/S&P 500 INDEX/SPXP13A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/16/2027	1	4,050,000	7126.06		62,370		50,069		70,465			(12,680)		18,050		0001
Purchased Call/S&P 500 INDEX/SPXF17CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	3,443,000	7041.28		178,692		143,052		218,245			(36,717)		15,345		0001
Purchased Call/S&P 500 INDEX/SPXP137SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/07/2027	1	3,150,424	.6616		186,254		145,268		231,514			(42,074)		13,821		0001
Purchased Call/S&P 500 INDEX/SPXP136SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	8,131,959	6582.69		76,440		58,230		101,057			(18,639)		35,357		0001
Purchased Call/S&P 500 INDEX/SPXF17CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	4,669,000	7041.28		187,227		149,885		223,631			(38,471)		20,809		0001
Purchased Call/S&P 500 INDEX/SPXF17CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2027	1	2,459,000	7126.06		140,655		113,144		168,714			(28,361)		11,016		0001
Purchased Call/S&P 500 INDEX/SPXP136SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	9,677,292	6582.69		119,998		91,412		159,927			(29,260)		42,076		0001
Purchased Call/S&P 500 INDEX/SPXK001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/13/2027	1	7,340,732	.6886		409,419		323,463		504,352			(86,608)		32,546		0001
Purchased Call/S&P 500 INDEX/SPXE058$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	9,082,000	7400.96		295,165		256,135		310,330			(39,625)		42,252		0001
Purchased Call/S&P 500 INDEX/SPXF17ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2026	04/23/2027	1	1,991,892	.7165		102,121		84,435		120,931			(17,871)		8,984		0001
Purchased Call/S&P 500 INDEX/SPXP138SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	2,196,610	6816.89		42,395		33,209		52,448			(9,434)		9,671		0001
Purchased Call/S&P 500 INDEX/SPXP139SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/07/2027	1	2,838,629	.6617		131,124		102,555		161,061			(29,340)		12,453		0001
Purchased Call/S&P 500 INDEX/SPXP13A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2027	1	4,476,281	7126.06		71,621		57,612		80,991			(14,441)		20,053		0001
Purchased Call/S&P 500 INDEX/SPXP13D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	4,560,006	7398.93		93,024		80,211		97,021			(13,434)		21,147		0001
Purchased Call/S&P 500 INDEX/SPXE057$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/20/2027	1	3,220,440	.7109		128,090		103,675		151,704			(24,633)		14,451		0001
Purchased Call/S&P 500 INDEX/SPXF17CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	3,681,000	7041.28		152,025		121,704		182,246			(31,238)		16,405		0001
Purchased Call/S&P 500 INDEX/SPXF17ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	4,122,000	6616.85		100,577		77,580		133,520			(23,146)		18,084		0001
Purchased Call/S&P 500 INDEX/SPXK00HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/13/2027	1	2,171,000	6886.24		101,169		79,709		127,948			(21,620)		9,626		0001
Purchased Call/S&P 500 INDEX/SPXP139S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	1,908,000	6816.89		69,070		54,228		87,423			(15,244)		8,445		0001
Purchased Call/S&P 500 INDEX/SPXP13DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	6,681,000	7398.93		191,077		164,538		199,508			(27,822)		30,835		0001
Purchased Call/S&P 500 INDEX/SPXP13CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	2,531,793	7230.12		32,660		27,532		35,526			(5,340)		11,610		0001
Purchased Call/S&P 500 INDEX/SPXE056SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	5,894,000	7064.01		196,270		158,963		231,627			(37,641)		26,494		0001
Purchased Call/S&P 500 INDEX/SPXF17ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	6,941,000	7165.08		276,252		227,140		316,850			(50,849)		31,306		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	5,443,000	7398.93		117,569		101,240		122,431			(17,119)		25,121		0001
Purchased Call/S&P 500 INDEX/SPXK00MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	2,086,000	7398.93		100,337		86,401		104,944			(14,609)		9,628		0001
Purchased Call/S&P 500 INDEX/SPXP13GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	1	7,682,987	7473.47		96,806		87,368		97,839			(10,372)		36,249		0001
Purchased Call/S&P 500 INDEX/SPXE057SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/29/2026	04/28/2027	1	1,806,116	.7139		60,120		49,990		68,981			(10,240)		8,214		0001
Purchased Call/S&P 500 INDEX/SPXE058S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/04/2026	04/30/2027	1	3,027,784	.7209		124,597		105,161		141,144			(19,673)		13,816		0001
Purchased Call/S&P 500 INDEX/SPXF17CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	6,171,000	7126.06		213,517		171,406		247,482			(43,407)		27,503		0001
Purchased Call/S&P 500 INDEX/SPXP138SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	6,909,000	6816.89		89,126		69,815		109,014			(19,833)		30,418		0001
Purchased Call/S&P 500 INDEX/SPXK00TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	1	3,849,000	7354.02		234,789		234,137		254,254			(2,580)		19,113		0001
Purchased Call/S&P 500 INDEX/SPXK001S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/14/2027	1	4,385,000	6967.38		153,475		121,342		185,693			(32,377)		19,476		0001
Purchased Call/S&P 500 INDEX/SPXF17D8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	2,511,000	7108.4		130,070		106,650		154,642			(24,232)		11,325		0001
Purchased Call/S&P 500 INDEX/SPXF17MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	5,747,520	7354.02		116,100		115,777		122,480			(1,276)		28,540		0001
Purchased Call/S&P 500 INDEX/SPXE055S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/25/2027	1	1,664,630	.6477		86,301		64,725		118,423			(21,696)		7,132		0001
Purchased Call/S&P 500 INDEX/SPXF17A5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	5,619,000	6616.85		286,007		220,612		396,094			(65,821)		24,651		0001
Purchased Call/S&P 500 INDEX/SPXF17D5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	3,930,000	7108.4		98,250		80,560		112,642			(18,304)		17,725		0001
Purchased Call/S&P 500 INDEX/SPXP136S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2026	04/01/2027	1	3,355,312	6575.32		31,540		23,807		41,763			(7,777)		14,562		0001
Purchased Call/S&P 500 INDEX/SPXF17ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	11,802,000	7230.12		390,646		328,794		435,458			(64,392)		53,854		0001
Purchased Call/S&P 500 INDEX/SPXF17CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2027	1	2,848,000	7126.06		90,851		73,081		104,957			(18,319)		12,758		0001
Purchased Call/S&P 500 INDEX/SPXF17CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2027	1	2,649,000	7126.06		139,867		112,510		166,251			(28,202)		11,867		0001
Purchased Call/S&P 500 INDEX/SPXF17AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/05/2027	1	3,123,000	6582.69		75,577		57,721		101,869			(18,278)		13,652		0001
Purchased Call/S&P 500 INDEX/SPXP13BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	3,570,000	7165.08		57,120		46,965		63,715			(10,514)		16,102		0001
Purchased Call/S&P 500 INDEX/SPXP138SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	3,955,000	6816.89		121,419		95,111		152,424			(27,019)		17,413		0001
Purchased Call/S&P 500 INDEX/SPXP139SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/08/2027	1	1,480,210	.6790		50,186		39,282		62,844			(11,198)		6,505		0001
Purchased Call/S&P 500 INDEX/SPXP13DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	4,006,000	7398.93		130,596		112,457		136,580			(19,015)		18,489		0001
Purchased Call/S&P 500 INDEX/SPXP13ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/14/2027	1	3,678,000	7501.24		45,975		40,371		46,261			(5,920)		17,165		0001
Purchased Call/S&P 500 INDEX/SPXF17A5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	2,055,000	6782.81		26,304		20,362		32,670			(5,981)		9,031		0001
Purchased Call/S&P 500 INDEX/SPXP13GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	3,175,621	7563.63		30,168		27,661		29,378			(2,728)		15,143		0001
Purchased Call/S&P 500 INDEX/SPXK001S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/14/2027	1	4,073,000	6967.38		153,552		121,403		186,494			(32,393)		18,090		0001
Purchased Call/S&P 500 INDEX/SPXK00PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	1	2,092,000	7609.78		105,018		97,207		96,665			(8,056)		10,051		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00QM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/26/2026	05/26/2027	1	2,675,000	7519.12		106,733		96,736		105,372			(10,235)		12,718		0001
Purchased Call/S&P 500 INDEX/SPXP13B8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	12,265,000	6816.89		526,169		412,165		671,764			(117,087)		53,999		0001
Purchased Call/S&P 500 INDEX/SPXK00S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	1	7,828,206	7420		338,834		331,284		338,044			(11,170)		38,438		0001
Purchased Call/S&P 500 INDEX/SPXK00LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/05/2027	1	4,423,000	7259.22		109,690		93,071		120,241			(16,829)		20,348		0001
Purchased Call/S&P 500 INDEX/SPXK00GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/08/2027	1	2,069,000	6782.81		73,243		56,697		93,517			(16,655)		9,093		0001
Purchased Call/S&P 500 INDEX/SPXP13I1SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	9,535,000	7383.74		396,656		372,416		418,030			(27,243)		45,946		0001
Purchased Call/S&P 500 INDEX/SPXK001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/09/2027	1	3,286,724	6819		149,266		117,578		178,128			(31,926)		14,470		0001
Purchased Call/S&P 500 INDEX/SPXK00KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	04/29/2027	1	2,940,030	7135.95		59,389		49,409		67,435			(10,088)		13,394		0001
Purchased Call/S&P 500 INDEX/SPXP13A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2026	04/16/2027	1	3,327,000	7041.28		42,918		34,358		49,632			(8,819)		14,828		0001
Purchased Call/S&P 500 INDEX/SPXK00MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/10/2027	1	3,034,000	7398.93		155,341		133,944		162,654			(22,433)		14,070		0001
Purchased Call/S&P 500 INDEX/SPXK001SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/13/2027	1	2,527,250	6886		106,602		84,222		128,355			(22,551)		11,205		0001
Purchased Call/S&P 500 INDEX/SPXP13FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	3,863,789	7445.72		49,070		44,163		49,795			(5,378)		18,230		0001
Purchased Call/S&P 500 INDEX/SPXK00RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/11/2027	1	2,360,000	7431.46		142,072		136,152		147,545			(7,026)		11,489		0001
Purchased Call/S&P 500 INDEX/SPXK00RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/15/2026	10/02/2026	1	3,775,000	7000		34,450		29,943		31,321			(4,741)		9,579		0001
Purchased Call/S&P 500 INDEX/SPXP137SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/07/2027	1	2,493,857	6615		90,808		70,825		110,255			(20,513)		10,941		0001
Purchased Call/S&P 500 INDEX/SPXP13C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	5,545,668	7230.12		113,686		95,686		124,518			(18,739)		25,305		0001
Purchased Call/S&P 500 INDEX/SPXK001SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/15/2027	1	5,762,000	7022.9		245,461		194,746		296,935			(51,110)		25,636		0001
Purchased Call/S&P 500 INDEX/SPXE054SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	2,862,000	6575.32		94,160		71,074		128,696			(23,217)		12,421		0001
Purchased Call/S&P 500 INDEX/SPXE05B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/04/2026	04/30/2027	1	3,318,625	7230		130,085		109,793		147,554			(20,540)		15,143		0001
Purchased Call/S&P 500 INDEX/SPXP13JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2027	1	4,851,000	7383.74		143,105		134,432		149,917			(9,748)		23,478		0001
Purchased Call/S&P 500 INDEX/SPXP136$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	9,740,000	6582.69		234,734		178,814		318,350			(57,237)		42,348		0001
Purchased Call/S&P 500 INDEX/SPXP137$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	5,533,000	6582.69		278,310		212,009		391,556			(67,862)		24,057		0001
Purchased Call/S&P 500 INDEX/SPXK001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/14/2027	1	9,755,000	6967.38		393,127		310,819		479,762			(82,934)		43,326		0001
Purchased Call/S&P 500 INDEX/SPXP13BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/27/2026	04/27/2027	1	2,351,840	7173.91		30,104		24,879		33,648			(5,278)		10,679		0001
Purchased Call/S&P 500 INDEX/SPXP13L$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2026	06/25/2027	1	2,010,711	7357.49		30,563		30,393		31,872			(419)		9,984		0001
Purchased Call/S&P 500 INDEX/SPXE057SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/28/2026	04/28/2027	1	4,207,000	7138.8		125,789		104,305		144,486			(21,712)		19,134		0001
Purchased Call/S&P 500 INDEX/SPXE05B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2026	05/28/2027	1	6,772,000	7580.06		394,130		362,381		369,153			(34,649)		32,293		0001
Purchased Call/S&P 500 INDEX/SPXE05B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2026	05/28/2027	1	3,499,000	7580.06		206,791		190,133		193,300			(18,179)		16,685		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	4,251,000	7108.4		172,166		141,166		201,094			(32,075)		19,173		0001
Purchased Call/S&P 500 INDEX/SPXF17BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/09/2026	04/09/2027	1	2,871,000	6824.66		165,083		128,956		218,213			(37,087)		12,640		0001
Purchased Call/S&P 500 INDEX/SPXF17GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	8,924,434	7337		384,899		331,441		402,624			(56,043)		41,189		0001
Purchased Call/S&P 500 INDEX/SPXP137S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	6,085,000	6582.69		349,279		266,071		499,085			(85,167)		26,457		0001
Purchased Call/S&P 500 INDEX/SPXK00TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	1	5,935,000	7354.02		226,124		225,495		240,732			(2,485)		29,471		0001
Purchased Call/S&P 500 INDEX/SPXP13HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	3,435,952	7599.96		43,637		40,271		41,235			(3,467)		16,483		0001
Purchased Call/S&P 500 INDEX/SPXK00PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/01/2027	1	14,873,122	7600		615,750		569,824		572,461			(47,365)		71,350		0001
Purchased Call/S&P 500 INDEX/SPXK00LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2026	05/06/2027	1	3,066,000	7365.12		96,579		82,212		102,353			(14,553)		14,128		0001
Purchased Call/S&P 500 INDEX/SPXE05ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	2,799,000	7473.47		106,362		96,078		107,929			(11,303)		13,267		0001
Purchased Call/S&P 500 INDEX/SPXE05ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	1	4,831,000	7473.47		255,560		230,919		259,367			(27,084)		22,933		0001
Purchased Call/S&P 500 INDEX/SPXE0578S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/27/2026	04/23/2027	1	2,907,528	7126		98,944		81,581		111,834			(17,541)		13,114		0001
Purchased Call/S&P 500 INDEX/SPXK00TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2026	06/29/2027	1	8,177,033	7440		352,724		352,724		350,198					40,829		0001
Purchased Call/S&P 500 INDEX/SPXK001SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/13/2027	1	6,541,928	6886		291,289		230,134		351,984			(61,619)		29,005		0001
Purchased Call/S&P 500 INDEX/SPXK00MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2026	05/13/2027	1	3,990,000	7444.25		96,957		84,403		99,834			(12,751)		18,592		0001
Purchased Call/S&P 500 INDEX/SPXK00PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	1	2,962,000	7609.78		100,708		93,217		94,185			(7,726)		14,231		0001
Purchased Call/S&P 500 INDEX/SPXP13HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	18,620,000	7580.06		783,902		720,754		747,420			(68,914)		88,792		0001
Purchased Call/S&P 500 INDEX/SPXE05AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	2,169,000	7473.47		104,763		94,634		106,198			(11,133)		10,281		0001
Purchased Call/S&P 500 INDEX/SPXE05ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	4,206,955	7473.47		228,438		206,167		231,229			(24,475)		19,849		0001
Purchased Call/S&P 500 INDEX/SPXP13MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	4,486,075	7354.02		43,066		42,947		45,016			(473)		22,276		0001
Purchased Call/S&P 500 INDEX/SPXK001SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/15/2027	1	6,152,000	7022.9		269,458		213,785		326,906			(56,106)		27,371		0001
Purchased Call/S&P 500 INDEX/SPXK00QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/26/2026	05/26/2027	1	4,524,000	7519.12		190,913		173,031		188,578			(18,307)		21,508		0001
Purchased Call/S&P 500 INDEX/SPXE0559S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2027	1	2,356,796	6529		97,921		73,847		133,730			(24,211)		10,210		0001
Purchased Call/S&P 500 INDEX/SPXP13GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/25/2027	1	1,638,749	7473.47		15,732		14,215		15,776			(1,667)		7,779		0001
Purchased Call/S&P 500 INDEX/SPXP13HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	5,218,000	7580.06		104,360		95,953		100,294			(9,175)		24,883		0001
Purchased Call/S&P 500 INDEX/SPXE05CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2026	06/10/2027	1	2,565,000	7266.99		152,618		144,629		172,733			(8,363)		12,469		0001
Purchased Call/S&P 500 INDEX/SPXE058SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/07/2027	1	1,626,148	7399		82,572		71,501		87,371			(11,239)		7,505		0001
Purchased Call/S&P 500 INDEX/SPXK00SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/17/2027	1	5,677,939	7501		295,215		289,443		296,432			(6,560)		27,880		0001
Purchased Call/S&P 500 INDEX/SPXP13CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/04/2026	05/04/2027	1	3,027,765	7200.75		38,755		32,777		42,872			(6,052)		13,907		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2026	05/13/2027	1	2,614,785	7444.25		54,649		47,573		56,245			(7,187)		12,184		0001
Purchased Call/S&P 500 INDEX/SPXK00LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/05/2027	1	1,398,522	7259		74,234		63,688		80,214			(11,043)		6,434		0001
Purchased Call/S&P 500 INDEX/SPXK00PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	1	11,553,000	7609.78		474,828		439,510		441,820			(36,425)		55,505		0001
Purchased Call/S&P 500 INDEX/SPXE05ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	1	7,155,000	7473.47		315,536		285,112		320,399			(33,440)		33,965		0001
Purchased Call/S&P 500 INDEX/SPXP13I1SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	3,242,000	7383.74		122,872		115,363		129,241			(8,439)		15,622		0001
Purchased Call/S&P 500 INDEX/SPXK00JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	3,526,000	7165.08		97,670		80,307		111,126			(17,978)		15,903		0001
Purchased Call/S&P 500 INDEX/SPXP13KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/11/2027	1	8,100,291	7431		357,008		343,085		347,066			(14,834)		39,433		0001
Purchased Call/S&P 500 INDEX/SPXK00KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	04/29/2027	1	2,132,000	7135.95		79,524		66,160		91,938			(13,508)		9,713		0001
Purchased Call/S&P 500 INDEX/SPXK00TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	4,173,000	7357.49		236,609		235,298		252,722			(3,241)		20,722		0001
Purchased Call/S&P 500 INDEX/SPXE054ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	7,680,000	6575.32		322,560		243,475		446,305			(79,535)		33,331		0001
Purchased Call/S&P 500 INDEX/SPXE05A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	1	2,319,000	7473.47		88,122		79,625		89,441			(9,339)		11,008		0001
Purchased Call/S&P 500 INDEX/SPXE058SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	6,119,000	7400.96		149,304		129,561		156,345			(20,043)		28,467		0001
Purchased Call/S&P 500 INDEX/SPXK00MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	5,988,000	7398.93		281,436		242,348		294,430			(40,978)		27,637		0001
Purchased Call/S&P 500 INDEX/SPXK00KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	04/29/2027	1	14,405,000	7135.95		628,058		522,517		731,885			(106,684)		65,623		0001
Purchased Call/S&P 500 INDEX/SPXK00MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	226,412	7398.93		20,377		17,547		20,729			(2,967)		1,045		0001
Purchased Call/S&P 500 INDEX/SPXK00JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/22/2027	1	4,583,000	7137.9		149,864		121,790		172,869			(28,330)		20,636		0001
Purchased Call/S&P 500 INDEX/SPXK00KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	2,466,615	7108		101,123		83,145		115,709			(18,613)		11,125		0001
Purchased Call/S&P 500 INDEX/SPXK00NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/15/2026	09/11/2026	1	14,800,000	7000		132,300		82,831		72,044			(51,141)		33,094		0001
Purchased Call/S&P 500 INDEX/SPXK00PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2026	06/03/2027	1	2,322,000	7553.68		125,852		116,838		120,105			(9,310)		11,172		0001
Purchased Call/S&P 500 INDEX/SPXK00QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2026	06/11/2027	1	9,463,000	7394.3		489,237		467,553		517,253			(25,467)		46,067		0001
Purchased Call/S&P 500 INDEX/SPXK00MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	4,247,661	7398.93		222,577		191,664		233,078			(32,408)		19,604		0001
Purchased Call/S&P 500 INDEX/SPXK00MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	6,699	7398.93		424		365		444			(62)		31		0001
Purchased Call/S&P 500 INDEX/SPXK00NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/14/2027	1	3,466,000	7408.5		96,701		85,151		101,434			(12,221)		16,176		0001
Purchased Call/S&P 500 INDEX/SPXK001SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/13/2027	1	3,112,580	.6886		107,743		85,123		128,340			(22,792)		13,800		0001
Purchased Call/S&P 500 INDEX/SPXK00PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	05/28/2027	1	2,374,980	7564		99,698		92,179		93,103			(7,754)		11,325		0001
Purchased Call/S&P 500 INDEX/SPXK00MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/10/2027	1	2,394,000	7398.93		132,867		114,566		139,151			(19,188)		11,102		0001
Purchased Call/S&P 500 INDEX/SPXK00JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	6,082,000	7165.08		189,150		155,524		215,498			(34,816)		27,431		0001
Purchased Call/S&P 500 INDEX/SPXP13C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	1	1,843,767	7365.12		31,897		27,152		33,455			(4,806)		8,496		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX00GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/08/2026	04/08/2027	1	4,851,000	6782.81		120,790		93,504		152,048			(27,467)		21,320		0001
Purchased Call/S&P 500 INDEX/SPXX00NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/15/2026	05/17/2027	1	5,388,000	7408.5		228,451		201,389		239,845			(28,634)		25,264		0001
Purchased Call/S&P 500 INDEX/SPXX00HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/13/2026	04/13/2027	1	3,506,000	6886.24		174,248		137,286		221,836			(37,237)		15,544		0001
Purchased Call/S&P 500 INDEX/SPXX00JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/24/2026	04/26/2027	1	4,583,000	7165.08		134,740		110,984		153,380			(24,598)		20,775		0001
Purchased Call/S&P 500 INDEX/SPXX00PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/02/2026	06/02/2027	1	6,287,000	7609.78		200,555		185,638		188,010			(15,385)		30,205		0001
Purchased Call/S&P 500 INDEX/SPXX00LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/07/2026	05/06/2027	1	2,614,618	.7365		83,713		71,853		90,105			(12,419)		12,048		0001
Purchased Call/S&P 500 INDEX/SPXX00HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/13/2026	04/13/2027	1	3,558,000	6886.24		114,568		90,265		141,314			(24,483)		15,775		0001
Purchased Call/S&P 500 INDEX/SPXX00LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/07/2026	05/07/2027	1	4,158,000	7337.11		136,382		117,115		146,701			(20,177)		19,191		0001
Purchased Call/S&P 500 INDEX/SPXX00KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	04/30/2026	08/07/2026	1	7,150,000	.7000		87,300		34,001		16,962			(53,791)		11,535		0001
Purchased Call/S&P 500 INDEX/SPXX00LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/05/2026	05/05/2027	1	4,699,000	7259.22		186,080		157,886		206,262			(28,549)		21,618		0001
Purchased Call/S&P 500 INDEX/SPXX00PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/02/2026	06/01/2027	1	2,918,385	.7600		114,355		105,826		106,513			(8,797)		14,000		0001
Purchased Call/S&P 500 INDEX/SPXX00NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/19/2026	05/19/2027	1	3,885,000	7353.61		132,090		117,171		141,333			(15,199)		18,273		0001
Purchased Call/S&P 500 INDEX/SPXX00DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/26/2026	05/26/2027	1	3,438,000	7519.12		83,543		75,718		82,786			(8,011)		16,345		0001
Purchased Call/S&P 500 INDEX/SPXX00NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/19/2026	05/19/2027	1	5,019,000	7353.61		122,966		109,077		130,943			(14,149)		23,607		0001
Purchased Call/S&P 500 INDEX/SPXX00PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/03/2026	06/03/2027	1	2,682,000	7553.68		160,115		148,647		151,936			(11,844)		12,904		0001
Purchased Call/S&P 500 INDEX/SPXX00LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/05/2026	05/05/2027	1	2,112,000	7259.22		59,558		50,534		65,441			(9,138)		9,716		0001
Purchased Call/S&P 500 INDEX/SPXX00KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/29/2026	04/29/2027	1	5,373,000	7135.95		133,788		111,305		152,648			(22,726)		24,477		0001
Purchased Call/S&P 500 INDEX/SPXX00NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/19/2026	05/19/2027	1	2,991,407	7353.61		60,426		53,601		64,180			(6,953)		14,070		0001
Purchased Call/S&P 500 INDEX/SPXX00KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/29/2026	04/29/2027	1	6,131,000	7135.95		202,323		168,324		233,069			(34,367)		27,930		0001
Purchased Call/S&P 500 INDEX/SPXX00TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/25/2026	06/23/2027	1	2,798,875	.7365		115,444		114,801		122,619			(1,590)		13,860		0001
Purchased Call/S&P 500 INDEX/SPXX00RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/12/2026	06/11/2027	1	4,249,000	7431.46		227,746		218,257		236,273			(11,262)		20,685		0001
Purchased Call/S&P 500 INDEX/SPXX00LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/05/2026	04/30/2027	1	2,263,028	.7230		93,352		79,010		102,525			(14,521)		10,326		0001
Purchased Call/S&P 500 INDEX/SPXX00NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/15/2026	05/14/2027	1	3,150,000	7408.5		76,860		67,680		80,263			(9,713)		14,701		0001
Purchased Call/S&P 500 INDEX/SPXX00NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/15/2026	05/17/2027	1	3,893,000	7408.5		135,476		119,428		142,051			(16,981)		18,254		0001
Purchased Call/S&P 500 INDEX/SPXX00HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/09/2026	04/02/2027	1	2,303,942	.6583		107,272		83,332		130,657			(24,571)		10,017		0001
Purchased Call/S&P 500 INDEX/SPXX00JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/24/2026	04/26/2027	1	4,213,000	7165.08		141,136		116,252		161,352			(25,766)		19,097		0001
Purchased Call/S&P 500 INDEX/SPXX00PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/03/2026	06/03/2027	1	3,974,000	7553.68		203,469		188,895		194,716			(15,051)		19,121		0001
Purchased Call/S&P 500 INDEX/SPXX00LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/07/2026	05/05/2027	1	4,253,903	.7259		180,787		155,104		194,417			(26,894)		19,570		0001
Purchased Call/S&P 500 INDEX/SPXP13ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2027	1	3,649,014	7126.06		47,072		37,865		53,109			(9,491)		16,347		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00N8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/14/2027	1	4,091,000	7408.5		126,412		111,313		132,481			(15,975)		19,093		0001
Purchased Call/S&P 500 INDEX/SPXP13ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/12/2026	05/12/2027	1	4,066,130	7400.96		40,255		34,932		41,710			(5,404)		18,917		0001
Purchased Call/S&P 500 INDEX/SPXP13JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/05/2026	06/07/2027	1	2,203,202	7383.74		20,269		19,041		21,223			(1,381)		10,663		0001
Purchased Call/S&P 500 INDEX/SPXP13BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/22/2026	04/22/2027	1	4,240,149	7137.9		41,129		33,425		46,293			(7,775)		19,092		0001
Purchased Call/S&P 500 INDEX/SPXP13CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/06/2026	05/06/2027	1	4,995,832	7365.12		48,460		41,251		50,370			(7,302)		23,020		0001
Purchased Call/S&P 500 INDEX/SPXP13HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/29/2026	05/28/2027	1	4,053,074	7580.06		72,955		67,078		70,010			(6,414)		19,328		0001
Purchased Call/S&P 500 INDEX/SPXP13LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/22/2026	06/22/2027	1	2,726,545	7472.79		25,357		24,868		25,340			(556)		13,482		0001
Purchased Call/S&P 500 INDEX/SPXP13ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/03/2026	06/03/2027	1	4,147,474	7553.68		39,401		36,579		38,522			(2,915)		19,956		0001
Purchased Call/S&P 500 INDEX/SPXP13ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/04/2026	06/04/2027	1	3,759,393	7584.31		47,368		44,350		45,480			(3,374)		18,115		0001
Purchased Call/S&P 500 INDEX/SPXP13JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/08/2026	06/08/2027	1	3,198,447	7405.73		169,198		159,410		176,867			(10,198)		15,503		0001
Purchased Call/S&P 500 INDEX/SPXF17ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/06/2027	1	2,839,000	6611.83		89,145		68,516		119,973			(20,760)		12,433		0001
Purchased Call/S&P 500 INDEX/SPXF17HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	3,934,000	7445.72		149,885		134,897		152,836			(16,426)		18,561		0001
Purchased Call/S&P 500 INDEX/SPXF17DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	2,882,000	7108.4		107,787		88,379		125,433			(20,081)		12,999		0001
Purchased Call/S&P 500 INDEX/SPXF17FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2026	05/05/2027	1	9,479,000	7259.22		398,118		337,797		441,939			(61,081)		43,608		0001
Purchased Call/S&P 500 INDEX/SPXF17GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	4,082,000	7337.11		202,467		173,864		219,371			(29,954)		18,840		0001
Purchased Call/S&P 500 INDEX/SPXF17ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	4,201,000	7230.12		217,192		182,803		246,485			(35,801)		19,170		0001
Purchased Call/S&P 500 INDEX/SPXF17FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/03/2027	1	7,476,000	7230.12		341,653		288,005		384,790			(55,856)		34,282		0001
Purchased Call/S&P 500 INDEX/SPXF179SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/02/2027	1	17,465,000	6582.69		798,151		608,009		1,112,259			(194,618)		75,936		0001
Purchased Call/S&P 500 INDEX/SPXF17IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	3,843,000	7445.72		213,287		191,958		217,814			(23,374)		18,132		0001
Purchased Call/S&P 500 INDEX/SPXF17JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	8,271,000	7584.31		369,714		346,159		349,119			(26,336)		39,855		0001
Purchased Call/S&P 500 INDEX/SPXF17CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2027	1	5,266,000	7126.06		220,119		177,065		257,270			(44,384)		23,591		0001
Purchased Call/S&P 500 INDEX/SPXF17FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	3,416,000	7365.12		190,613		162,257		203,717			(28,722)		15,741		0001
Purchased Call/S&P 500 INDEX/SPXF17BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/12/2027	1	2,558,000	6816.89		141,713		111,262		186,488			(31,277)		11,322		0001
Purchased Call/S&P 500 INDEX/SPXF17CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	4,815,000	7126.06		149,747		120,213		172,791			(30,443)		21,459		0001
Purchased Call/S&P 500 INDEX/SPXF17FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2026	05/04/2027	1	8,720,108	.7201		474,070		402,043		523,370			(72,934)		40,052		0001
Purchased Call/S&P 500 INDEX/SPXF17ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	4,100,000	7230.12		101,680		85,581		112,475			(16,760)		18,709		0001
Purchased Call/S&P 500 INDEX/SPXF17CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/15/2027	1	3,546,590	.7023		152,576		122,061		182,992			(31,437)		15,779		0001
Purchased Call/S&P 500 INDEX/SPXF17BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/09/2026	04/09/2027	1	1,827,000	6824.66		108,341		84,632		144,106			(24,340)		8,044		0001
Purchased Call/S&P 500 INDEX/SPXF17NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	2,377,000	7354.02		54,909		54,756		58,030			(603)		11,803		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	4,001,160	7564		156,658		144,038		150,041			(13,772)		19,080		0001
Purchased Call/S&P 500 INDEX/SPXF17FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/03/2027	1	2,460,000	7230.12		123,984		104,515		140,488			(20,270)		11,280		0001
Purchased Call/S&P 500 INDEX/SPXF17AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/02/2027	1	4,749,000	6582.69		277,817		211,633		398,175			(67,742)		20,648		0001
Purchased Call/S&P 500 INDEX/SPXF17ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2026	04/28/2027	1	4,279,890	7138.8		196,447		162,894		229,449			(33,907)		19,465		0001
Purchased Call/S&P 500 INDEX/SPXF17GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/11/2027	1	3,164,000	7412.84		76,885		66,507		80,204			(10,532)		14,697		0001
Purchased Call/S&P 500 INDEX/SPXF17MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	6,426,000	7365.46		332,224		326,733		352,993			(6,371)		31,820		0001
Purchased Call/S&P 500 INDEX/SPXF17GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	12,587,000	7398.93		519,843		447,643		546,452			(75,691)		58,093		0001
Purchased Call/S&P 500 INDEX/SPXF17FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/03/2027	1	2,778,000	7230.12		166,680		140,507		191,749			(27,250)		12,739		0001
Purchased Call/S&P 500 INDEX/SPXF17FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2027	1	5,524,266	7259		222,166		189,026		234,464			(33,569)		25,414		0001
Purchased Call/S&P 500 INDEX/SPXF17GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	3,523,000	7337.11		195,879		168,206		213,448			(28,979)		16,260		0001
Purchased Call/S&P 500 INDEX/SPXF17CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	2,708,000	7041.28		149,211		119,451		183,440			(30,660)		12,069		0001
Purchased Call/S&P 500 INDEX/SPXF17HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/20/2027	1	3,859,000	7432.97		230,768		205,339		238,212			(25,922)		18,179		0001
Purchased Call/S&P 500 INDEX/SPXF17NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	3,425,000	7354.02		118,848		118,517		126,280			(1,306)		17,007		0001
Purchased Call/S&P 500 INDEX/SPXF17GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/10/2027	1	6,929,000	7398.93		308,341		265,869		323,030			(44,529)		32,134		0001
Purchased Call/S&P 500 INDEX/SPXF17IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	3,008,000	7445.72		157,920		142,128		161,442			(17,306)		14,192		0001
Purchased Call/S&P 500 INDEX/SPXF17OSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/25/2027	1	3,171,078	7357		147,708		147,708		146,488					15,746		0001
Purchased Call/S&P 500 INDEX/SPXF17JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	2,996,000	7584.31		127,030		118,937		120,158			(9,049)		14,437		0001
Purchased Call/S&P 500 INDEX/SPXF17LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	8,324,000	7431.46		302,994		290,369		313,648			(14,983)		40,522		0001
Purchased Call/S&P 500 INDEX/SPXF17GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	04/30/2027	1	1,655,697	7230		74,659		64,084		77,989			(11,084)		7,555		0001
Purchased Call/S&P 500 INDEX/SPXF17LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	3,163,000	7431.46		49,343		47,287		50,886			(2,440)		15,398		0001
Purchased Call/S&P 500 INDEX/SPXF17LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	3,860,834	7511		149,785		146,030		150,168			(5,349)		18,930		0001
Purchased Call/S&P 500 INDEX/SPXF17LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	5,953,000	7431.46		193,473		185,411		200,211			(9,567)		28,980		0001
Purchased Call/S&P 500 INDEX/SPXF17NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/25/2027	1	4,427,120	7354		182,430		182,430		186,909			(505)		21,983		0001
Purchased Call/S&P 500 INDEX/SPXX00LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2026	05/06/2027	1	3,690,000	7365.12		90,774		77,270		96,028			(13,678)		17,003		0001
Purchased Call/S&P 500 INDEX/SPXX00HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/06/2027	1	1,527,333	6612		55,031		42,531		68,651			(12,583)		6,689		0001
Purchased Call/S&P 500 INDEX/SPXX00KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	04/29/2027	1	2,230,000	7135.95		88,977		74,025		103,119			(15,114)		10,159		0001
Purchased Call/S&P 500 INDEX/SPXX00KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	04/29/2027	1	4,604,000	7135.95		195,210		162,406		226,981			(33,159)		20,974		0001
Purchased Call/S&P 500 INDEX/SPXP13ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2026	05/13/2027	1	3,611,505	7444.25		52,006		45,272		53,332			(6,839)		16,828		0001
Purchased Call/S&P 500 INDEX/SPXX00LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2026	05/07/2027	1	6,991,000	7398.93		236,995		204,079		248,799			(34,507)		32,266		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2026	04/02/2027	1	4,219,504	.6583		134,219		102,814		179,720			(31,603)		18,346		0001
Purchased Call/S&P 500 INDEX/SPXK00MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2026	05/13/2027	1	5,812,000	7444.25		183,659		159,880		189,331			(24,152)		27,082		0001
Purchased Call/S&P 500 INDEX/SPXP136S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	3,799,865	6582.69		69,918		53,261		93,682			(17,048)		16,521		0001
Purchased Call/S&P 500 INDEX/SPXK00NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/14/2027	1	6,212,000	7408.5		222,390		195,826		233,443			(28,104)		28,991		0001
Purchased Call/S&P 500 INDEX/SPXK00MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	4,006,000	7398.93		221,532		190,763		231,993			(32,256)		18,489		0001
Purchased Call/S&P 500 INDEX/SPXK00LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/04/2027	1	6,243,050	.7201		213,343		180,929		232,445			(32,822)		28,674		0001
Purchased Call/S&P 500 INDEX/SPXK00QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/20/2027	1	4,020,000	7432.97		194,568		173,128		200,813			(21,856)		18,937		0001
Purchased Call/S&P 500 INDEX/SPXK00LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2026	05/10/2027	1	2,329,000	7398.93		84,310		72,697		88,527			(12,176)		10,801		0001
Purchased Call/S&P 500 INDEX/SPXK00QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/20/2027	1	2,746,000	7432.97		100,229		89,184		103,246			(11,259)		12,936		0001
Purchased Call/S&P 500 INDEX/SPXK00TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	4,097,000	7357.49		244,181		242,828		261,517			(3,345)		20,344		0001
Purchased Call/S&P 500 INDEX/SPXK00KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2026	04/28/2027	1	12,358,000	7138.8		522,743		433,459		608,851			(90,227)		56,205		0001
Purchased Call/S&P 500 INDEX/SPXK00QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/20/2027	1	3,074,000	7432.97		119,886		106,675		123,494			(13,467)		14,481		0001
Purchased Call/S&P 500 INDEX/SPXK00PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	1	3,695,000	7609.78		181,055		167,588		166,741			(13,889)		17,752		0001
Purchased Call/S&P 500 INDEX/SPXK00LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/07/2027	1	6,013,000	7337.11		245,932		211,188		265,665			(36,384)		27,752		0001
Purchased Call/S&P 500 INDEX/SPXK00SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	1	3,672,950	.7420		150,366		147,015		149,936			(4,957)		18,035		0001
Purchased Call/S&P 500 INDEX/SPXK00NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/15/2026	11/13/2026	1	7,400,000	.7000		46,010		34,895		32,258			(11,629)		22,585		0001
Purchased Call/S&P 500 INDEX/SPXK00QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2026	06/11/2027	1	3,791,000	7394.3		211,538		202,162		223,846			(11,012)		18,455		0001
Purchased Call/S&P 500 INDEX/SPXK00TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	1	7,614,000	7354.02		250,501		249,805		265,749			(2,753)		37,808		0001
Purchased Call/S&P 500 INDEX/SPXK00PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/01/2027	1	5,289,572	.7600		172,072		159,238		161,005			(13,236)		25,375		0001
Purchased Call/S&P 500 INDEX/SPXK00QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/20/2027	1	2,363,000	7432.97		80,106		71,279		82,595			(8,998)		11,132		0001
Purchased Call/S&P 500 INDEX/SPXK00PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2026	06/03/2027	1	12,433,000	7553.68		527,159		489,401		507,869			(38,995)		59,822		0001
Purchased Call/S&P 500 INDEX/SPXK00NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/19/2027	1	2,001,000	7353.61		54,627		48,457		58,241			(6,286)		9,412		0001
Purchased Call/S&P 500 INDEX/SPXK00LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2026	05/06/2027	1	3,269,000	7365.12		119,972		102,125		127,413			(18,078)		15,063		0001
Purchased Call/S&P 500 INDEX/SPXK00TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	1	5,181,000	7354.02		127,453		127,099		134,645			(1,401)		25,727		0001
Purchased Call/S&P 500 INDEX/SPXK00SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/17/2027	1	2,841,898	.7420		115,111		113,176		120,960			(2,244)		13,954		0001
Purchased Call/S&P 500 INDEX/SPXK00TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/24/2027	1	4,010,230	.7358		158,344		157,465		167,848			(2,175)		19,886		0001
Purchased Call/S&P 500 INDEX/SPX915PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/22/2027	1	3,134,909	7137.9		158,313		128,656		184,587			(29,928)		14,115		0001
Purchased Call/S&P 500 INDEX/SPX915PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	2,828,710	6782.81		144,547		111,895		188,738			(32,870)		12,432		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX00PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2026	06/03/2027	1	3,700,000	7553.68		217,560		201,977		206,746			(16,093)		17,803		0001
Purchased Call/S&P 500 INDEX/SPXP136SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	3,659,000	6582.69		103,916		79,160		141,383			(25,338)		15,909		0001
Purchased Call/S&P 500 INDEX/SPXP13DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	6,946,000	7398.93		88,214		75,962		91,466			(12,844)		32,058		0001
Purchased Call/S&P 500 INDEX/SPXP137ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	1	4,909,000	6824.66		164,452		128,464		206,828			(36,945)		21,613		0001
Purchased Call/S&P 500 INDEX/SPXP136SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	4,811,000	6582.69		166,942		127,172		229,251			(40,706)		20,918		0001
Purchased Call/S&P 500 INDEX/SPXP137SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/05/2027	1	2,228,310	6582.69		20,946		15,997		27,671			(5,066)		9,741		0001
Purchased Call/S&P 500 INDEX/SPXP136SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	4,856,000	6582.69		233,574		177,930		327,460			(56,954)		21,113		0001
Purchased Call/S&P 500 INDEX/SPXP137SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	1	5,275,000	6824.66		131,875		103,016		163,677			(29,627)		23,224		0001
Purchased Call/S&P 500 INDEX/SPXP136SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	4,472,732	6582.69		66,196		50,427		88,509			(16,141)		19,447		0001
Purchased Call/S&P 500 INDEX/SPXP136SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	5,566,000	6582.69		203,159		154,761		280,324			(49,537)		24,200		0001
Purchased Call/S&P 500 INDEX/SPXP13BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2026	04/28/2027	1	3,447,000	7138.8		44,466		36,872		49,828			(7,675)		15,677		0001
Purchased Call/S&P 500 INDEX/SPXP13CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	2,659,000	7230.12		43,342		36,479		47,269			(7,144)		12,133		0001
Purchased Call/S&P 500 INDEX/SPXP138SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	7,729,000	6816.89		321,526		251,862		409,690			(71,548)		34,028		0001
Purchased Call/S&P 500 INDEX/SPXP13ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/14/2027	1	2,289,000	7408.5		35,708		31,443		37,183			(4,513)		10,683		0001
Purchased Call/S&P 500 INDEX/SPXP13HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	4,172,000	7580.06		123,908		113,927		118,763			(10,893)		19,895		0001
Purchased Call/S&P 500 INDEX/SPXP13GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	3,653,000	7563.63		127,855		117,230		123,119			(11,559)		17,420		0001
Purchased Call/S&P 500 INDEX/SPXP13DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2027	1	5,392,767	7412.84		67,949		58,777		70,565			(9,308)		25,049		0001
Purchased Call/S&P 500 INDEX/SPXP13GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/25/2027	1	4,767,493	7473.47		60,070		54,279		60,700			(6,366)		22,631		0001
Purchased Call/S&P 500 INDEX/SPXP13BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	2,704,000	7165.08		34,882		28,732		38,809			(6,368)		12,257		0001
Purchased Call/S&P 500 INDEX/SPXP13HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	5,312,000	7580.06		178,483		164,105		170,868			(15,691)		25,331		0001
Purchased Call/S&P 500 INDEX/SPXP13HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	4,442,000	7580.06		176,347		162,142		168,612			(15,503)		21,182		0001
Purchased Call/S&P 500 INDEX/SPXP131SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	7,576,000	7383.74		247,735		232,596		260,159			(17,015)		36,506		0001
Purchased Call/S&P 500 INDEX/SPXX00SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	5,227,000	7357.49		193,399		192,328		204,416			(2,649)		25,955		0001
Purchased Call/S&P 500 INDEX/SPXX00SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	4,894,000	7357.49		120,882		120,212		127,011			(1,656)		24,302		0001
Purchased Call/S&P 500 INDEX/SPXP13FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	12,082,000	7445.72		514,693		463,224		526,056			(56,405)		57,004		0001
Purchased Call/S&P 500 INDEX/SPXP13BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	4,981,644	7165.08		48,820		40,141		53,951			(8,986)		22,469		0001
Purchased Call/S&P 500 INDEX/SPXP13FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	2,996,000	7445.72		73,402		66,062		74,648			(8,044)		14,135		0001
Purchased Call/S&P 500 INDEX/SPXP138ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	3,901,000	6816.89		172,034		134,760		220,502			(38,282)		17,175		0001
Purchased Call/S&P 500 INDEX/SPXP13HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	4,346,000	7580.06		155,587		143,053		149,095			(13,678)		20,724		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	5,395,000	7580.06		262,737		241,572		249,301			(23,098)		25,727		0001
Purchased Call/S&P 500 INDEX/SPXP13KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	1	8,295,978	7431.46		104,529		100,174		107,348			(5,169)		40,386		0001
Purchased Call/S&P 500 INDEX/SPXP13MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	3,627,000	7354.02		57,307		57,147		59,882			(630)		18,010		0001
Purchased Call/S&P 500 INDEX/SPXP13IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	2,636,896	7609.78		46,673		43,202		44,105			(3,580)		12,669		0001
Purchased Call/S&P 500 INDEX/SPX915QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/26/2027	1	2,560,000	7165.08		146,944		121,037		171,605			(26,826)		11,604		0001
Purchased Call/S&P 500 INDEX/SPX915SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	3,514,000	7408.5		209,434		184,419		217,839			(26,467)		16,400		0001
Purchased Call/S&P 500 INDEX/SPX915QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/06/2027	1	1,803,000	6611.83		103,312		79,405		144,904			(24,059)		7,896		0001
Purchased Call/S&P 500 INDEX/SPX915PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2026	04/16/2027	1	4,001,000	7126.06		201,650		161,880		237,058			(40,995)		17,832		0001
Purchased Call/S&P 500 INDEX/SPX915QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	5,033,000	7165.08		269,266		221,396		313,291			(49,563)		22,700		0001
Purchased Call/S&P 500 INDEX/SPX915SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	4,696,989	7409		148,610		131,224		156,810			(17,701)		21,921		0001
Purchased Call/S&P 500 INDEX/SPX915QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/29/2027	1	3,932,000	7135.95		227,270		189,078		268,369			(38,605)		17,913		0001
Purchased Call/S&P 500 INDEX/SPX915RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2026	05/13/2027	1	13,172,000	7444.25		586,154		510,261		598,593			(77,083)		61,377		0001
Purchased Call/S&P 500 INDEX/SPX915SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	2,592,975	7409		98,665		87,122		104,032			(11,752)		12,101		0001
Purchased Call/S&P 500 INDEX/SPX915QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	4,355,000	7165.08		261,736		215,205		307,541			(48,177)		19,642		0001
Purchased Call/S&P 500 INDEX/SPX915RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2026	05/13/2027	1	11,700,000	7444.25		493,740		429,812		504,538			(64,930)		54,518		0001
Purchased Call/S&P 500 INDEX/SPX915QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	04/29/2027	1	1,905,299	7136		105,988		89,160		117,072			(17,519)		8,680		0001
Purchased Call/S&P 500 INDEX/SPX915RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2026	05/07/2027	1	3,993,000	7337.11		238,382		204,705		257,207			(35,267)		18,429		0001
Purchased Call/S&P 500 INDEX/SPX915QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2026	04/27/2027	1	3,877,000	7173.91		213,623		176,548		248,139			(37,457)		17,604		0001
Purchased Call/S&P 500 INDEX/SPX915PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2026	04/16/2027	1	2,780,000	7126.06		149,008		119,620		176,224			(30,293)		12,390		0001
Purchased Call/S&P 500 INDEX/SPX915QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/29/2027	1	2,737,000	7135.95		147,251		122,506		172,515			(25,012)		12,469		0001
Purchased Call/S&P 500 INDEX/SPX915RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	2,362,000	7501.24		121,643		106,817		120,006			(15,664)		11,023		0001
Purchased Call/S&P 500 INDEX/SPX915SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/17/2027	1	6,427,000	7408.5		286,644		252,689		299,072			(35,928)		30,136		0001
Purchased Call/S&P 500 INDEX/SPXF17ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	14,926,000	7165.08		631,370		519,126		726,150			(116,214)		67,320		0001
Purchased Call/S&P 500 INDEX/SPX140VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2026	1	1,813,310	100	24,661			2,378		69,259			(12,229)		2,847		0001
Purchased Call/S&P 500 INDEX/SPX140VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2026	1	2,507,093	100	22,564			2,176		61,663			(11,189)		3,937		0001
Purchased Call/S&P 500 INDEX/SPX140VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	07/02/2026	1	1,785,465	100	25,889			72		22,685			(12,838)		661		0001
Purchased Call/S&P 500 INDEX/SPX140WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/24/2026	1	4,019,946	100	36,582			5,442					(18,042)		7,802		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140V5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	07/31/2026	1	1,570,300	100	13,819			1,152		5,439			(6,871)		2,288		0001
Purchased Call/S&P 500 INDEX/SPX140V5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2025	08/13/2026	1	2,192,042	100	19,509			2,311		49,825			(9,674)		3,805		0001
Purchased Call/S&P 500 INDEX/SPX261TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	2,015,421	100	18,340			1,172					(9,120)		2,584		0001
Purchased Call/S&P 500 INDEX/SPX261U5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2026	1	2,650,000	100	44,785			8,760		66,284			(22,208)		5,885		0001
Purchased Call/S&P 500 INDEX/SPX261TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	1	1,534,487	100	24,091			2,787		39,604			(11,947)		2,633		0001
Purchased Call/S&P 500 INDEX/SPX261USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	1,638,000	100	25,553			5,111		28,280			(12,706)		3,663		0001
Purchased Call/S&P 500 INDEX/SPX261TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	3,325,346	100	30,261			3,110		101,987			(15,047)		5,365		0001
Purchased Call/S&P 500 INDEX/SPX261TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	1,594,533	100	14,351			638		29,387			(7,136)		1,721		0001
Purchased Call/S&P 500 INDEX/SPX261VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	1	2,643,000	100	40,174			8,791		58,856			(19,922)		6,187		0001
Purchased Call/S&P 500 INDEX/SPX261US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	1	2,818,000	100	46,779			6,314		89,507			(23,197)		5,215		0001
Purchased Call/S&P 500 INDEX/SPX261TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/31/2026	1	2,003,294	100	18,430			1,532		541			(9,139)		2,919		0001
Purchased Call/S&P 500 INDEX/SPX261VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	2,218,000	100	38,150			8,197		76,990			(18,918)		5,159		0001
Purchased Call/S&P 500 INDEX/SPX140V56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	2,171,946	100	19,548			3,529		40,851			(9,720)		4,618		0001
Purchased Call/S&P 500 INDEX/SPX140V5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2025	08/21/2026	1	2,640,000	100	40,920			5,781		33,394			(20,292)		4,982		0001
Purchased Call/S&P 500 INDEX/SPX261VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	1	1,562,000	100	27,960			6,855					(13,789)		3,878		0001
Purchased Call/S&P 500 INDEX/SPX261TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/07/2026	1	2,113,000	100	39,091			4,007		85,777			(19,385)		3,409		0001
Purchased Call/S&P 500 INDEX/SPXD17W5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2026	1	2,424,531	100	40,247			665		129,695			(19,958)		1,679		0001
Purchased Call/S&P 500 INDEX/SPX261USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	2,171,579	100	19,761			3,193					(9,826)		4,365		0001
Purchased Call/S&P 500 INDEX/SPX261VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	1	3,884,055	100	33,014			8,094					(16,282)		9,643		0001
Purchased Call/S&P 500 INDEX/SPX261TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	2,728,230	100	24,008			2,934		89,437			(11,938)		4,790		0001
Purchased Call/S&P 500 INDEX/SPX261US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/11/2026	1	1,495,000	100	24,817			4,950		38,616			(12,307)		3,343		0001
Purchased Call/S&P 500 INDEX/SPX261TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	2,185,431	100	19,887			1,271					(9,889)		2,802		0001
Purchased Call/S&P 500 INDEX/SPX140V5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	3,303,001	100	29,727			5,367		46,333			(14,782)		7,023		0001
Purchased Call/S&P 500 INDEX/SPX261TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	2,683,913	100	23,618			2,887		68,759			(11,744)		4,712		0001
Purchased Call/S&P 500 INDEX/SPX261SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	1	2,192,791	100	19,297					7,318			(9,569)		574		0001
Purchased Call/S&P 500 INDEX/SPX261VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	1	2,088,000	100	32,573			6,730		60,421			(16,065)		4,764		0001
Purchased Call/S&P 500 INDEX/SPX261T5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	1	2,675,673	100	24,081			2,720		61,584			(11,942)		4,538		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	1	3,677,867	100	33,101			1,824		20,482			(16,414)		4,411		0001
Purchased Call/S&P 500 INDEX/SPX261VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	1,511,000	100	24,025			5,739		4,758			(11,946)		3,688		0001
Purchased Call/S&P 500 INDEX/SPX261USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	1	1,787,584	100	16,267			2,621					(8,067)		3,593		0001
Purchased Call/S&P 500 INDEX/SPX261US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/21/2026	1	2,052,000	100	28,523			4,041		4,586			(14,183)		3,873		0001
Purchased Call/S&P 500 INDEX/SPX261UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	1	1,395,000	100	22,181			4,277		50,808			(10,999)		3,076		0001
Purchased Call/S&P 500 INDEX/SPX261USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2026	1	2,197,586	100	19,998			3,471		3,657			(9,917)		4,601		0001
Purchased Call/S&P 500 INDEX/SPX261VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	3,134,000	100	49,831			11,904					(24,778)		7,650		0001
Purchased Call/S&P 500 INDEX/SPX261SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	1,658,027	100	15,088			671		35,920			(7,503)		1,789		0001
Purchased Call/S&P 500 INDEX/SPX261USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	1,695,440	100	15,259			3,052		11,015			(7,588)		3,791		0001
Purchased Call/S&P 500 INDEX/SPXE17D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	1,027,000	100	17,356			3,921		8,414			(8,560)		2,449		0001
Purchased Call/S&P 500 INDEX/SPX261VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	1	3,314,684	100	27,180			6,290					(13,479)		7,998		0001
Purchased Call/S&P 500 INDEX/SPX261USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2026	1	1,009,000	100	14,933			2,839		32,840			(7,405)		2,209		0001
Purchased Call/S&P 500 INDEX/SPXD051$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2026	1	2,727,781	100	50,737			6,010		132,040			(25,160)		4,735		0001
Purchased Call/S&P 500 INDEX/SPX261USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2026	1	2,748,198	100	24,734			4,168		392			(12,198)		5,663		0001
Purchased Call/S&P 500 INDEX/SPXE172ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	1,937,041	100	33,898			2,428					(16,718)		2,634		0001
Purchased Call/S&P 500 INDEX/SPXE172$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	2,088,802	100	34,883			2,222		23,881			(17,298)		2,678		0001
Purchased Call/S&P 500 INDEX/SPXE178SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2025	08/27/2026	1	1,976,000	100	34,975			5,492					(17,344)		3,938		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2025	09/01/2026	1	1,908,000	100	31,864			5,442		26,465			(15,672)		3,963		0001
Purchased Call/S&P 500 INDEX/SPXD050$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	4,713,595	100	42,422			4,675		91,333			(20,922)		7,899		0001
Purchased Call/S&P 500 INDEX/SPX261SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2026	1	2,029,119	100	18,465			254		37,669			(9,082)		1,301		0001
Purchased Call/S&P 500 INDEX/SPXE170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	3,224,000	100	56,098			2,493		155,861			(27,895)		3,479		0001
Purchased Call/S&P 500 INDEX/SPXD17XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	1,800,000	100	42,840			1,068		121,392			(21,244)		1,490		0001
Purchased Call/S&P 500 INDEX/SPX140V$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TWEFA76	07/15/2025	07/15/2026	1	3,096,397	100	27,248			1,051		110,850			(13,512)		3,138		0001
Purchased Call/S&P 500 INDEX/SPXE17D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	2,287,000	100	36,821			8,080		17,011			(18,309)		5,353		0001
Purchased Call/S&P 500 INDEX/SPXD17IISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	3,244,891	100	27,906			461		91,529			(13,838)		2,247		0001
Purchased Call/S&P 500 INDEX/SPXE175S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/10/2026	1	2,568,360	100	42,892			4,726		89,977			(21,154)		4,304		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2025	09/04/2026	1	2,152,000	100	43,470			7,827		50,325			(21,557)		4,575		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05V\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/11/2025	07/10/2026	1	2,310,512	100	30,961			774		72,699			(15,395)		1,912		0001
Purchased Call/S&P 500 INDEX/SPX140V\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2025	07/29/2026	1	1,827,416	100	16,629			1,283					(8,246)		2,575		0001
Purchased Call/S&P 500 INDEX/SPXD056\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/19/2025	09/18/2026	1	3,433,938	100	29,532			6,481					(14,685)		8,038		0001
Purchased Call/S&P 500 INDEX/SPXE175\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/14/2026	1	3,503,000	100	61,303			7,472		154,356			(30,399)		6,150		0001
Purchased Call/S&P 500 INDEX/SPXJ00D\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2026	1	1,568,000	100	32,614			629		120,500			(16,173)		1,161		0001
Purchased Call/S&P 500 INDEX/SPXJ0QJ\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/21/2026	1	1,605,000	100	33,705			4,775		17,592			(16,760)		3,029		0001
Purchased Call/S&P 500 INDEX/SPX140V\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2025	07/28/2026	1	1,984,676	100	17,862			1,329					(8,858)		2,748		0001
Purchased Call/S&P 500 INDEX/SPX140V\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	07/31/2026	1	1,833,803	100	16,137			1,345		5,134			(8,024)		2,672		0001
Purchased Call/S&P 500 INDEX/SPXD17X\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	1	2,467,062	100	35,526			886		113,423			(17,617)		2,042		0001
Purchased Call/S&P 500 INDEX/SPX140W\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	1,286,000	100	21,605			3,901		26,054			(10,743)		2,734		0001
Purchased Call/S&P 500 INDEX/SPX140W\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/21/2026	1	3,267,945	100	29,738			4,213					(14,787)		6,167		0001
Purchased Call/S&P 500 INDEX/SPX261U\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2026	1	1,586,540	100	14,279			2,439		3,087			(7,023)		3,296		0001
Purchased Call/S&P 500 INDEX/SPX261V\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	1,985,000	100	33,150			6,630		65,187			(16,484)		4,439		0001
Purchased Call/S&P 500 INDEX/SPX261TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	1,735,000	100	35,915			4,390		115,820			(17,859)		3,046		0001
Purchased Call/S&P 500 INDEX/SPX261TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	1	1,913,170	100	36,733			2,935		9,488			(18,215)		2,742		0001
Purchased Call/S&P 500 INDEX/SPX261T\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2026	1	3,599,043	100	32,031			1,941					(15,884)		4,517		0001
Purchased Call/S&P 500 INDEX/SPX261S\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	2,121,178	100	29,272			82		93,396			(14,556)		785		0001
Purchased Call/S&P 500 INDEX/SPX261TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	1	1,624,719	100	30,545			3,450		65,610			(15,147)		2,756		0001
Purchased Call/S&P 500 INDEX/SPX261USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	1,775,000	100	26,270			4,244					(13,063)		3,568		0001
Purchased Call/S&P 500 INDEX/SPX261T\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	1	2,017,459	100	18,157			2,101		20,984			(9,004)		3,462		0001
Purchased Call/S&P 500 INDEX/SPX261TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	3,129,643	100	28,480			2,927		96,309			(14,162)		5,049		0001
Purchased Call/S&P 500 INDEX/SPX261USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	1	2,283,000	100	35,843			5,431		29,124			(17,774)		4,471		0001
Purchased Call/S&P 500 INDEX/SPX261U\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2026	1	5,961,019	100	53,649			10,198		128,575			(26,604)		13,052		0001
Purchased Call/S&P 500 INDEX/SPX261TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	1	2,222,000	100	36,663			4,747		100,791			(18,082)		4,029		0001
Purchased Call/S&P 500 INDEX/SPX261S\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2026	1	2,266,000	100	31,271			431		70,969			(15,380)		1,453		0001
Purchased Call/S&P 500 INDEX/SPX261US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2026	1	1,300,426	100	4,291			757					(2,128)		2,744		0001
Purchased Call/S&P 500 INDEX/SPX261US\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	1	2,985,475	100	27,168			5,239		64,545			(13,472)		6,584		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	2,420,923	100	22,030			61		71,025			(10,955)		896		0001
Purchased Call/S&P 500 INDEX/SPX261VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	2,903,639	100	26,133			5,227		45,682			(12,995)		6,493		0001
Purchased Call/S&P 500 INDEX/SPX261T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2026	1	1,090,000	100	20,819			1,606					(10,324)		1,536		0001
Purchased Call/S&P 500 INDEX/SPX261US$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	1	1,969,359	100	18,118			3,262		14,485			(8,985)		4,187		0001
Purchased Call/S&P 500 INDEX/SPX261VS$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	1	3,671,266	100	30,839			7,731					(15,293)		9,216		0001
Purchased Call/S&P 500 INDEX/SPX261VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	2,205,218	100	18,965			4,075		43,757			(9,404)		5,130		0001
Purchased Call/S&P 500 INDEX/SPX261TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	1,946,192	100	32,891			2,101		35,753			(16,355)		2,495		0001
Purchased Call/S&P 500 INDEX/SPX261VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	1	3,312,363	100	29,480			6,091		45,474			(14,539)		7,557		0001
Purchased Call/S&P 500 INDEX/SPX261VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	1	4,100,836	100	34,447			8,206		1,513			(17,082)		10,010		0001
Purchased Call/S&P 500 INDEX/SPX261TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	1	2,006,209	100	31,497			1,735		35,203			(15,619)		2,406		0001
Purchased Call/S&P 500 INDEX/SPX261VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2026	1	2,575,847	100	21,895			5,428					(10,857)		6,431		0001
Purchased Call/S&P 500 INDEX/SPX261TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/24/2026	1	2,364,806	100	21,283			1,356					(10,554)		3,032		0001
Purchased Call/S&P 500 INDEX/SPX261TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	2,196,000	100	40,846			4,992		112,863			(20,311)		3,855		0001
Purchased Call/S&P 500 INDEX/SPX261VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	1,410,591	100	4,373			940		8,546			(2,168)		3,281		0001
Purchased Call/S&P 500 INDEX/SPX261SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	2,391,000	100	21,758			61		6,118			(10,819)		885		0001
Purchased Call/S&P 500 INDEX/SPX261TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	2,017,000	100	42,155			4,333		128,430			(20,962)		3,254		0001
Purchased Call/S&P 500 INDEX/SPX261SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	1	3,378,169	100	53,037			2,351		196,730			(26,301)		3,645		0001
Purchased Call/S&P 500 INDEX/SPX261US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2026	1	3,545,787	100	32,267			4,267		50,796			(16,001)		6,496		0001
Purchased Call/S&P 500 INDEX/SPX261TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2026	1	2,597,741	100	23,380			2,319		30,318			(11,594)		4,135		0001
Purchased Call/S&P 500 INDEX/SPX261US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	1	3,711,255	100	33,401			4,509		44,391			(16,563)		6,868		0001
Purchased Call/S&P 500 INDEX/SPX261TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	2,051,260	100	34,666			2,215		17,712			(17,238)		2,630		0001
Purchased Call/S&P 500 INDEX/SPX140VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/10/2026	1	1,874,852	100	16,499			412		62,416			(8,204)		1,552		0001
Purchased Call/S&P 500 INDEX/SPX140VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2026	1	1,125,982	100	16,552			1,550		26,570			(8,208)		1,743		0001
Purchased Call/S&P 500 INDEX/SPXD17WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	1,891,167	100	16,642			321		80,405			(8,253)		1,400		0001
Purchased Call/S&P 500 INDEX/SPX261VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	1	2,070,000	100	30,636			7,298		16,283			(15,192)		5,053		0001
Purchased Call/S&P 500 INDEX/SPXE171SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	2,541,922	100	22,623			1,309					(11,219)		3,120		0001
Purchased Call/S&P 500 INDEX/SPXE17FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2026	1	1,452,000	100	23,232			5,760					(11,521)		3,625		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	1,912,000	100	31,548			7,213		11,019			(15,644)		4,586		0001
Purchased Call/S&P 500 INDEX/SPX140VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/14/2026	1	4,844,463	100	42,631			1,527		143,608			(21,140)		4,744		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2025	07/10/2026	1	2,082,000	100	48,094			1,202		140,195			(23,915)		1,723		0001
Purchased Call/S&P 500 INDEX/SPX140W5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2025	09/03/2026	1	2,561,095	100	25,355			4,470		20,958			(12,573)		5,404		0001
Purchased Call/S&P 500 INDEX/SPX261S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	1	2,055,244	100	33,500					51,446			(16,613)		538		0001
Purchased Call/S&P 500 INDEX/SPX261TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	1	2,857,358	100	21,716			1,735					(10,769)		4,096		0001
Purchased Call/S&P 500 INDEX/SPX140VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2025	07/08/2026	1	2,410,869	100	33,029			637		138,645			(16,379)		1,785		0001
Purchased Call/S&P 500 INDEX/SPX261TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2026	1	4,171,624	100	37,962			2,719					(18,722)		5,673		0001
Purchased Call/S&P 500 INDEX/SPX261TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	1	4,954,143	100	43,596			5,645		139,590			(21,501)		8,983		0001
Purchased Call/S&P 500 INDEX/SPX261S5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	1	2,847,550	100	25,628			1,136		112,215			(12,709)		3,073		0001
Purchased Call/S&P 500 INDEX/SPX261TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	2,153,000	100	42,845			4,403		121,233			(21,305)		3,473		0001
Purchased Call/S&P 500 INDEX/SPX261USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	1	2,896,179	100	26,645			4,184					(13,213)		5,772		0001
Purchased Call/S&P 500 INDEX/SPXE17ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	2,812,000	100	43,024			10,074		7,441			(21,335)		6,825		0001
Purchased Call/S&P 500 INDEX/SPX261VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	2,615,104	100	22,228			5,310					(11,053)		6,384		0001
Purchased Call/S&P 500 INDEX/SPX261US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	1	3,095,614	100	27,861			4,221		2,089			(13,816)		6,063		0001
Purchased Call/S&P 500 INDEX/SPX261USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	2,479,000	100	41,399			6,688		2,315			(20,586)		4,983		0001
Purchased Call/S&P 500 INDEX/SPX261VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2026	1	3,102,946	100	25,444			5,958					(12,618)		7,531		0001
Purchased Call/S&P 500 INDEX/SPX261TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/14/2026	1	1,734,124	100	15,434			1,881		35,406			(7,653)		3,044		0001
Purchased Call/S&P 500 INDEX/SPX140VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2025	08/21/2026	1	2,302,970	100	20,266			2,863		7,354			(10,050)		4,346		0001
Purchased Call/S&P 500 INDEX/SPX261VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	1	3,162,821	100	27,517			5,837		74,536			(13,645)		7,310		0001
Purchased Call/S&P 500 INDEX/SPX261VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	1	4,109,970	100	35,757			7,486		73,661			(17,731)		9,439		0001
Purchased Call/S&P 500 INDEX/SPX261USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2026	1	3,420,901	100	31,130			6,089		46,077			(15,437)		7,597		0001
Purchased Call/S&P 500 INDEX/SPX261USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	1	2,767,000	100	46,762			7,534					(23,189)		5,562		0001
Purchased Call/S&P 500 INDEX/SPX261VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	1	2,204,000	100	33,721			7,060		70,528			(16,722)		5,062		0001
Purchased Call/S&P 500 INDEX/SPXE17DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	1,504,000	100	24,214			5,314		29,988			(12,041)		3,521		0001
Purchased Call/S&P 500 INDEX/SPXE174SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	2,760,335	100	48,582			4,818		82,805			(24,091)		4,394		0001
Purchased Call/S&P 500 INDEX/SPX261TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	2,082,000	100	28,315			3,461		98,687			(14,080)		3,655		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2026	1	1,988,312	100	32,211			1,154		115,714			(15,973)		1,947		0001
Purchased Call/S&P 500 INDEX/SPXC05Y6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	2,227,176	100	37,639			3,128		38,318			(18,665)		3,245		0001
Purchased Call/S&P 500 INDEX/SPXC05YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	2,612,213	100	47,020			3,918		61,485			(23,381)		3,806		0001
Purchased Call/S&P 500 INDEX/SPXD055SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	1	3,363,646	100	28,927			6,348		21,777			(14,384)		7,874		0001
Purchased Call/S&P 500 INDEX/SPXD056S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/21/2026	1	4,895,681	100	41,613			9,400		6,975			(20,523)		11,673		0001
Purchased Call/S&P 500 INDEX/SPXD17XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	1	2,670,690	100	23,235			579		80,230			(11,522)		2,210		0001
Purchased Call/S&P 500 INDEX/SPXD053SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/05/2025	09/04/2026	1	2,854,000	100	46,806			8,451		66,290			(23,274)		6,068		0001
Purchased Call/S&P 500 INDEX/SPXD17XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	1	3,242,054	100	28,854			636		137,995			(14,309)		2,545		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	1	1,966,302	100	33,820			1,304		127,499			(16,771)		1,993		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2026	1	2,582,000	100	42,603			1,760		188,202			(21,126)		2,703		0001
Purchased Call/S&P 500 INDEX/SPXD17YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	1	2,795,000	100	47,515			1,188		123,567			(23,627)		2,313		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2025	07/02/2026	1	1,949,000	100	44,632			124		126,566			(22,193)		721		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/20/2026	1	1,972,635	100	32,746			1,714		28,189			(16,150)		2,309		0001
Purchased Call/S&P 500 INDEX/SPXD17XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	1	2,685,255	100	43,770			965		185,207			(21,705)		2,108		0001
Purchased Call/S&P 500 INDEX/SPXE171S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	2,957,506	100	48,207			2,789		28,555			(23,906)		3,630		0001
Purchased Call/S&P 500 INDEX/SPXE171SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	1	2,200,396	100	36,307			2,200		22,096			(18,004)		2,762		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/05/2025	08/05/2026	1	1,712,000	100	33,726			3,252		91,842			(16,725)		2,688		0001
Purchased Call/S&P 500 INDEX/SPX140VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TWEFA76	08/04/2025	08/04/2026	1	2,299,015	100	20,461			1,916		26,524			(10,147)		3,560		0001
Purchased Call/S&P 500 INDEX/SPXC05VWS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/13/2026	1	5,463,456	100	45,347			1,499		179,914			(22,364)		5,155		0001
Purchased Call/S&P 500 INDEX/SPXD17VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2026	1	3,233,679	100	28,456			79		3,221			(14,111)		1,197		0001
Purchased Call/S&P 500 INDEX/SPX261USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/11/2026	1	1,515,696	100	13,641			2,721		23,800			(6,765)		3,389		0001
Purchased Call/S&P 500 INDEX/SPXJ00D5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/02/2025	07/02/2026	1	1,512,000	100	35,834			100		57,981			(17,770)		560		0001
Purchased Call/S&P 500 INDEX/SPX261US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2026	1	2,701,929	100	24,317			3,350					(12,059)		5,050		0001
Purchased Call/S&P 500 INDEX/SPXJ00D5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2025	07/02/2026	1	2,131,000	100	40,276			112		48,854			(20,027)		789		0001
Purchased Call/S&P 500 INDEX/SPX261TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2026	1	4,280,441	100	31,675			1,658					(15,622)		5,010		0001
Purchased Call/S&P 500 INDEX/SPXC05YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	4,784,758	100	40,192			3,654		41,671			(19,822)		7,302		0001
Purchased Call/S&P 500 INDEX/SPX261V8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	1	2,413,774	100	21,000			4,596		22,790			(10,414)		5,650		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140I/$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	1,557,001	100	14,013			2,530		13,371			(6,968)		3,310		0001
Purchased Call/S&P 500 INDEX/SPXC05I/$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	1	2,291,814	100	19,939			498		37,428			(9,915)		1,897		0001
Purchased Call/S&P 500 INDEX/SPX140V/$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	07/16/2025	07/16/2026	1	3,514,082	100	25,653			1,060		128,944			(12,721)		3,679		0001
Purchased Call/S&P 500 INDEX/SPXJ0OH/$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2025	07/31/2026	1	1,691,349	100	32,305			2,692		47,230			(16,064)		2,465		0001
Purchased Call/S&P 500 INDEX/SPX261V/$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2026	1	3,674,563	100	30,499			6,974					(15,124)		8,814		0001
Purchased Call/S&P 500 INDEX/SPX261U/$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	1,742,809	100	15,860			2,562					(7,886)		3,503		0001
Purchased Call/S&P 500 INDEX/SPX261T/$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	1,714,839	100	23,665			2,432		75,835			(11,767)		2,767		0001
Purchased Call/S&P 500 INDEX/SPXD17Y/$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2026	1	1,915,829	100	32,569			1,077		121,941			(16,063)		1,808		0001
Purchased Call/S&P 500 INDEX/SPX261V/$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	2,377,472	100	20,209			4,828					(10,049)		5,804		0001
Purchased Call/S&P 500 INDEX/SPX261T/$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/07/2026	1	2,250,263	100	19,802			2,030		42,772			(9,820)		3,630		0001
Purchased Call/S&P 500 INDEX/SPX261U/$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2026	1	980,216	100	16,566			2,464		6,298			(8,170)		1,903		0001
Purchased Call/S&P 500 INDEX/SPXD052$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	4,012,792	100	36,516			5,173					(18,158)		7,573		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2025	07/10/2026	1	1,952,203	100	28,112			703		91,634			(13,979)		1,616		0001
Purchased Call/S&P 500 INDEX/SPX140I/$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	2,246,000	100	37,508			6,772		76,965			(18,651)		4,775		0001
Purchased Call/S&P 500 INDEX/SPX261V/$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	1	1,379,000	100	20,961			4,446		55,142			(10,394)		3,187		0001
Purchased Call/S&P 500 INDEX/SPX261U/$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2026	1	1,161,000	100	18,228			2,812		4,727			(9,039)		2,294		0001
Purchased Call/S&P 500 INDEX/SPX261V/$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	1	1,661,000	100	24,085			5,573		3,843			(11,943)		4,008		0001
Purchased Call/S&P 500 INDEX/SPX261T/$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	3,353,000	100	52,642			2,340		150,468			(26,176)		3,618		0001
Purchased Call/S&P 500 INDEX/SPXE17E$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	1	1,983,164	100	21,418			5,015		335			(10,621)		4,813		0001
Purchased Call/S&P 500 INDEX/SPX261U/$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2026	1	2,357,107	100	21,450			3,309					(10,637)		4,657		0001
Purchased Call/S&P 500 INDEX/SPXJ0OH/$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2025	08/03/2026	1	1,807,707	100	31,093			2,827		51,352			(15,334)		2,759		0001
Purchased Call/S&P 500 INDEX/SPX261U/$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2026	1	2,049,000	100	30,120			3,983		60,183			(14,936)		3,754		0001
Purchased Call/S&P 500 INDEX/SPX261U/$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2026	1	1,724,000	100	27,067			4,561		15,851			(13,349)		3,553		0001
Purchased Call/S&P 500 INDEX/SPXD052$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	3,462,000	100	58,162			8,240		17,035			(28,921)		6,534		0001
Purchased Call/S&P 500 INDEX/SPXE176$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2026	1	1,349,000	100	23,742			3,270		12,416			(11,774)		2,521		0001
Purchased Call/S&P 500 INDEX/SPX140X/$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	3,896,178	100	24,936			9,836		25,016			(12,399)		12,194		0001
Purchased Call/S&P 500 INDEX/SPX013L$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	12/16/2026	1	1,454,062	100	17,303			8,008		30,674			(8,581)		4,947		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	1	2,365,715	100	26,969			11,516		15,988			(13,374)		7,733		0001
Purchased Call/S&P 500 INDEX/SPX140YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2026	1	1,709,962	100	20,862			9,942		17,235			(10,289)		5,903		0001
Purchased Call/S&P 500 INDEX/SPX140XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	1	2,820,676	100	20,873			9,258		38,345			(10,351)		9,396		0001
Purchased Call/S&P 500 INDEX/SPX140WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2025	10/16/2026	1	2,161,337	100	15,778			4,677		49,088			(7,824)		5,878		0001
Purchased Call/S&P 500 INDEX/SPX140YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	2,631,582	100	21,053			9,942		27,621			(10,468)		9,006		0001
Purchased Call/S&P 500 INDEX/SPX140WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/19/2026	1	2,892,063	100	21,690			6,573		27,968			(10,697)		7,974		0001
Purchased Call/S&P 500 INDEX/SPXE17KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	2,770,501	100	19,116			6,778		12,417			(9,480)		8,235		0001
Purchased Call/S&P 500 INDEX/SPXE17KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,682,024	100	15,643			5,577		31,869			(7,778)		5,000		0001
Purchased Call/S&P 500 INDEX/SPXE17HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/15/2026	1	2,297,000	100	33,077			9,659		57,361			(16,402)		6,218		0001
Purchased Call/S&P 500 INDEX/SPX140YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	1,330,557	100	16,233			7,665		12,521			(8,072)		4,554		0001
Purchased Call/S&P 500 INDEX/SPX140XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	1	3,877,403	100	26,366			9,401		71,130			(13,111)		11,525		0001
Purchased Call/S&P 500 INDEX/SPX140XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	906,031	100	9,332			3,681		7,275			(4,640)		2,836		0001
Purchased Call/S&P 500 INDEX/SPXE17HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/13/2025	10/13/2026	1	1,041,000	100	15,095			4,325		23,272			(7,485)		2,792		0001
Purchased Call/S&P 500 INDEX/SPX140XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	1	2,108,970	100	15,185			6,484		10,045			(7,530)		6,894		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/17/2025	11/17/2026	1	1,643,773	100	20,054			7,679		42,555			(9,945)		5,090		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2025	11/25/2026	1	2,709,327	100	19,507			7,921		4,827			(9,673)		8,626		0001
Purchased Call/S&P 500 INDEX/SPX140WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2026	1	2,096,360	100	15,513			5,086					(7,693)		6,010		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	1	3,378,170	100	25,674			7,152		40,423			(12,767)		8,885		0001
Purchased Call/S&P 500 INDEX/SPXE17LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	2,020,000	100	25,250			9,137		46,119			(12,453)		6,074		0001
Purchased Call/S&P 500 INDEX/SPX140XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2025	11/20/2026	1	2,690,625	100	34,171			13,441		42,878			(16,945)		8,421		0001
Purchased Call/S&P 500 INDEX/SPX140XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/23/2026	1	4,567,092	100	29,229			11,676		14,332			(14,416)		14,442		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2025	12/29/2026	1	1,868,417	100	29,895			14,906		1,562			(14,824)		6,597		0001
Purchased Call/S&P 500 INDEX/SPX140WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2025	10/13/2026	1	2,917,222	100	22,171			6,352		31,452			(10,994)		7,823		0001
Purchased Call/S&P 500 INDEX/SPX140YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	1,168,984	100	15,314			7,231		18,655			(7,615)		4,001		0001
Purchased Call/S&P 500 INDEX/SPXE17GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	2,338,000	100	34,369			9,547		58,717			(17,043)		6,149		0001
Purchased Call/S&P 500 INDEX/SPX140XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	1	1,368,756	100	18,204			8,074		28,664			(9,027)		4,559		0001
Purchased Call/S&P 500 INDEX/SPXE17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2025	11/11/2026	1	1,389,832	100	17,234			6,314		22,756			(8,546)		4,211		0001
Purchased Call/S&P 500 INDEX/SPX140WSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	3,352,694	100	25,145			7,474		31,042			(12,504)		9,119		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	1	1,725,000	100	26,565			7,400		53,313			(13,210)		4,537		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00S$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/12/2026	1	2,941,949	100	22,359			6,362		27,203			(11,027)		7,852		0001
Purchased Call/S&P 500 INDEX/SPXJ00II$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	1,581,101	100	20,871			8,638					(10,378)		5,068		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2025	10/09/2026	1	2,456,406	100	19,160			5,322		37,474			(9,501)		6,461		0001
Purchased Call/S&P 500 INDEX/SPX140X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	11/17/2026	1	2,735,125	100	18,052			6,912		40,601			(8,952)		8,470		0001
Purchased Call/S&P 500 INDEX/SPXJ00II$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/27/2026	1	2,996,339	100	39,552			16,325		683			(19,560)		9,604		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2025	10/07/2026	1	3,370,013	100	26,623			7,188		27,341			(13,202)		8,776		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2025	12/04/2026	1	1,840,542	100	26,136			11,325		27,047			(12,996)		6,036		0001
Purchased Call/S&P 500 INDEX/SPX261W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2026	1	3,519,348	100	21,820			8,295		46,175			(10,761)		10,859		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	1	2,588,683	100	19,674			8,908		12,671			(9,783)		8,676		0001
Purchased Call/S&P 500 INDEX/SPXJ00J$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2025	11/02/2026	1	1,113,981	100	13,034			4,452		4,157			(6,428)		3,260		0001
Purchased Call/S&P 500 INDEX/SPX261V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	1	1,780,000	100	27,946			7,083		14,838			(13,858)		4,492		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/13/2026	1	2,411,900	100	25,325			9,471		37,914			(12,558)		7,361		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/10/2025	11/10/2026	1	1,470,932	100	17,504			6,383		23,272			(8,680)		4,440		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/19/2026	1	1,754,000	100	23,504			7,122		36,515			(11,592)		4,836		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/05/2025	11/05/2026	1	1,262,000	100	19,687			6,888		27,363			(9,763)		3,737		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	2,357,343	100	18,623			5,079		35,820			(9,235)		6,169		0001
Purchased Call/S&P 500 INDEX/SPX261W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	1	3,135,268	100	18,812			7,703					(9,354)		9,982		0001
Purchased Call/S&P 500 INDEX/SPX261W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	1	2,440,588	100	32,216			13,921		14,687			(15,975)		8,003		0001
Purchased Call/S&P 500 INDEX/SPX261W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	1	1,602,184	100	10,735			3,963		9,928			(5,323)		4,872		0001
Purchased Call/S&P 500 INDEX/SPX140X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	10/30/2026	1	2,830,259	100	19,812			6,659		826			(9,851)		8,181		0001
Purchased Call/S&P 500 INDEX/SPX261X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2026	1	2,279,585	100	17,097			7,960		23,159			(8,478)		7,779		0001
Purchased Call/S&P 500 INDEX/SPXJ00II$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	1,754,450	100	20,176			8,351					(10,033)		5,624		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	1	3,159,452	100	24,012			10,872		24,345			(11,940)		10,589		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2025	10/22/2026	1	3,510,567	100	27,031			8,415		525			(13,405)		9,810		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/30/2026	1	1,301,322	100	14,965			6,266		170			(7,381)		4,213		0001
Purchased Call/S&P 500 INDEX/SPX261W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	1	3,552,096	100	29,127			7,525		16,347			(14,484)		9,013		0001
Purchased Call/S&P 500 INDEX/SPX261W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	2,169,000	100	30,366			9,616		10,301			(15,100)		6,087		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/20/2025	10/20/2026	1	2,037,000	100	29,944			9,156		8,220			(14,849)		5,642		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00Y5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	12/17/2026	1	1,838,742	100	27,030			12,689		40,714			(13,440)		6,274		0001
Purchased Call/S&P 500 INDEX/SPX261WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/28/2025	11/27/2026	1	2,165,554	100	16,025			6,633					(7,969)		6,941		0001
Purchased Call/S&P 500 INDEX/SPX140Y5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2025	12/11/2026	1	3,615,068	100	27,836			12,569		52,188			(13,804)		12,116		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/15/2025	12/15/2026	1	2,320,861	100	31,564			14,521		37,349			(15,652)		7,873		0001
Purchased Call/S&P 500 INDEX/SPXJ00USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/04/2025	11/04/2026	1	2,351,000	100	25,156			8,732		19,173			(12,474)		6,934		0001
Purchased Call/S&P 500 INDEX/SPX261WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/02/2025	12/02/2026	1	1,635,965	100	21,595			9,161		8,752			(10,709)		5,330		0001
Purchased Call/S&P 500 INDEX/SPX261WS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/14/2025	10/14/2026	1	3,311,207	100	25,165			7,279		31,826			(12,479)		8,922		0001
Purchased Call/S&P 500 INDEX/SPX261X5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/29/2025	12/29/2026	1	7,947,881	100	62,788			31,308					(31,136)		28,061		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	1	2,505,895	100	31,825			14,410		38,382			(15,825)		8,399		0001
Purchased Call/S&P 500 INDEX/SPXD05BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	2,884,890	100	22,502			6,881					(11,159)		7,990		0001
Purchased Call/S&P 500 INDEX/SPXE17LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	1	1,423,000	100	17,361			6,409		22,855			(8,609)		4,327		0001
Purchased Call/S&P 500 INDEX/SPXE17JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2026	1	4,248,252	100	28,038			9,269					(13,904)		12,230		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/18/2026	1	2,559,127	100	34,804			16,390		45,479			(17,259)		8,758		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/13/2026	1	1,276,000	100	18,885			7,062		30,464			(9,365)		3,894		0001
Purchased Call/S&P 500 INDEX/SPXJ00T5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2025	10/23/2026	1	2,209,000	100	37,332			11,822		7,891			(18,563)		6,200		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/14/2026	1	5,568,893	100	42,324			19,355		23,831			(20,873)		18,834		0001
Purchased Call/S&P 500 INDEX/SPXK000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2025	12/31/2026	1	1,530,000	100	23,103			11,744		10,158			(11,457)		5,432		0001
Purchased Call/S&P 500 INDEX/SPXJ00S51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	1	2,277,000	100	35,066			9,768		56,359			(17,437)		5,989		0001
Purchased Call/S&P 500 INDEX/SPXK000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2025	12/30/2026	1	968,004	100	13,552			6,813		619			(6,720)		3,427		0001
Purchased Call/S&P 500 INDEX/SPXJ00U56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2025	10/30/2026	1	1,362,000	100	15,935			5,356		3,960			(7,924)		3,937		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/22/2026	1	2,485,482	100	42,999			20,611		23,447			(21,323)		8,605		0001
Purchased Call/S&P 500 INDEX/SPXE17J56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/30/2026	1	1,926,482	100	13,485			4,520					(6,687)		5,569		0001
Purchased Call/S&P 500 INDEX/SPXJ000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2025	10/02/2026	1	2,564,000	100	36,922			9,512		16,271			(18,309)		6,506		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	12/11/2026	1	1,939,312	100	24,823			11,208		33,622			(12,310)		6,500		0001
Purchased Call/S&P 500 INDEX/SPXJ00S55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/12/2026	1	1,017,000	100	14,747			4,196		23,003			(7,273)		2,714		0001
Purchased Call/S&P 500 INDEX/SPXJ00V5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/19/2025	11/19/2026	1	2,255,813	100	25,716			9,989		49,964			(12,752)		7,035		0001
Purchased Call/S&P 500 INDEX/SPX140XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	1,892,000	100	21,001			8,284		25,964			(10,443)		5,921		0001
Purchased Call/S&P 500 INDEX/SPX140X5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	1,528,784	100	16,358			6,134		29,422			(8,134)		4,666		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	2,001,279	100	25,416			9,012		21,592			(12,604)		5,949		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	12/11/2026	1	2,270,000	100	39,498			17,834		52,057			(19,587)		7,608		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2025	10/23/2026	1	2,167,000	100	30,338			9,580		3,392			(15,044)		6,082		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2025	10/21/2026	1	953,307	100	13,251			4,088		5,906			(6,571)		2,652		0001
Purchased Call/S&P 500 INDEX/SPX261W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	1	3,143,495	100	24,834			7,662		3,486			(12,315)		8,745		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/19/2025	11/19/2026	1	4,055,482	100	27,172			10,554		40,570			(13,474)		12,648		0001
Purchased Call/S&P 500 INDEX/SPX261W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2026	1	3,872,610	100	30,594			9,861					(15,088)		11,010		0001
Purchased Call/S&P 500 INDEX/SPX261V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	1	2,611,864	100	21,678			5,494		2,943			(10,750)		6,592		0001
Purchased Call/S&P 500 INDEX/SPXJ00I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/25/2026	1	1,968,793	100	25,791			10,561		4,106			(12,825)		6,268		0001
Purchased Call/S&P 500 INDEX/SPX140Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	4,088,473	100	32,708			15,445		21,501			(16,264)		13,992		0001
Purchased Call/S&P 500 INDEX/SPX140X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	1,468,210	100	17,031			6,387		23,492			(8,469)		4,481		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/23/2025	12/23/2026	1	2,363,599	100	19,618			9,484		3,130			(9,728)		8,206		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/17/2025	10/16/2026	1	1,196,000	100	17,103			5,083		31,826			(8,504)		3,253		0001
Purchased Call/S&P 500 INDEX/SPX140W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2025	10/16/2026	1	2,348,000	100	32,637			9,674		95,769			(16,184)		6,386		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/17/2025	10/16/2026	1	1,578,000	100	21,145			6,285		31,743			(10,515)		4,292		0001
Purchased Call/S&P 500 INDEX/SPX261W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	1	998,648	100	14,181			5,977		7,370			(7,032)		3,243		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2026	1	2,226,892	100	33,403			14,723		53,570			(16,564)		7,395		0001
Purchased Call/S&P 500 INDEX/SPX261W$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/27/2026	1	2,574,546	100	19,824			6,444					(9,831)		7,350		0001
Purchased Call/S&P 500 INDEX/SPX261W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2026	1	5,367,624	100	39,720			16,632					(19,590)		17,376		0001
Purchased Call/S&P 500 INDEX/SPX261W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	1,924,927	100	15,399			4,876					(7,657)		5,402		0001
Purchased Call/S&P 500 INDEX/SPX261W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	1	1,462,000	100	22,222			5,938		18,278			(11,020)		3,788		0001
Purchased Call/S&P 500 INDEX/SPX261V$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	1	3,512,123	100	28,799			7,440		12,357			(14,321)		8,912		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/24/2025	11/24/2026	1	1,809,396	100	12,666			5,094		1,409			(6,281)		5,741		0001
Purchased Call/S&P 500 INDEX/SPX140X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/16/2026	1	1,323,354	100	14,160			5,383		33,523			(6,983)		4,083		0001
Purchased Call/S&P 500 INDEX/SPX261W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/23/2026	1	1,773,267	100	14,186			4,480					(7,035)		4,977		0001
Purchased Call/S&P 500 INDEX/SPX261W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	1	2,109,000	100	32,268			8,534		48,876			(15,914)		5,436		0001
Purchased Call/S&P 500 INDEX/SPX140Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2026	1	4,164,138	100	33,313			15,876		36,970			(16,430)		14,376		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	1	1,683,824	100	12,460			5,157					(6,196)		5,397		0001
Purchased Call/S&P 500 INDEX/SPX261W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	1	2,864,234	100	21,195			9,185		14,760			(10,539)		9,393		0001
Purchased Call/S&P 500 INDEX/SPX261X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	1	3,109,598	100	24,566			12,488		3,463			(12,182)		11,039		0001
Purchased Call/S&P 500 INDEX/SPX261W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	3,603,781	100	28,470			9,015		710			(14,157)		10,114		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/15/2025	12/15/2026	1	3,492,115	100	26,889			12,371		23,824			(13,334)		11,846		0001
Purchased Call/S&P 500 INDEX/SPX261X$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2026	1	4,379,182	100	35,909			17,213		8,324			(17,807)		15,161		0001
Purchased Call/S&P 500 INDEX/SPX261X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2026	1	3,492,784	100	25,497			11,238		41,004			(12,644)		11,599		0001
Purchased Call/S&P 500 INDEX/SPX261W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	1	1,361,461	100	6,263			2,099					(3,106)		3,936		0001
Purchased Call/S&P 500 INDEX/SPX261W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	1	2,570,324	100	19,020			8,017		4,610			(9,432)		8,348		0001
Purchased Call/S&P 500 INDEX/SPX261X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	1,525,898	100	20,142			8,822		16,204			(9,934)		5,051		0001
Purchased Call/S&P 500 INDEX/SPX261X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	2,128,959	100	15,754			6,901		11,133			(7,770)		7,048		0001
Purchased Call/S&P 500 INDEX/SPX261X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	1	2,370,047	100	18,249			8,446		25,082			(9,050)		8,064		0001
Purchased Call/S&P 500 INDEX/SPX261W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/27/2026	1	2,529,727	100	15,178			6,265					(7,506)		8,109		0001
Purchased Call/S&P 500 INDEX/SPX261W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	1	3,900,160	100	28,861			12,507		15,782			(14,351)		12,790		0001
Purchased Call/S&P 500 INDEX/SPX261X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	1	3,939,379	100	29,939			13,361		23,471			(14,847)		13,163		0001
Purchased Call/S&P 500 INDEX/SPXE17JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	1	1,027,000	100	13,351			4,597		5,194			(6,621)		3,017		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/07/2025	11/09/2026	1	3,844,783	100	23,838			8,626		54,404			(11,756)		11,561		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2025	10/26/2026	1	1,255,000	100	17,696			5,704		1,573			(8,727)		3,568		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/04/2025	11/04/2026	1	2,415,095	100	16,664			5,784		8,825			(8,264)		7,123		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2025	10/27/2026	1	994,854	100	14,624			4,754					(7,252)		2,840		0001
Purchased Call/S&P 500 INDEX/SPX140X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	11/02/2026	1	4,169,162	100	28,767			9,827		11,558			(14,188)		12,199		0001
Purchased Call/S&P 500 INDEX/SPXE17JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/30/2026	1	2,250,000	100	28,350			9,502		56			(14,058)		6,504		0001
Purchased Call/S&P 500 INDEX/SPX140W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2025	10/15/2026	1	3,879,962	100	29,488			8,611		58,287			(14,623)		10,504		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	2,798,280	100	34,979			17,148		1,653			(17,441)		9,743		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/28/2026	1	2,045,435	100	23,523			11,664					(11,601)		7,202		0001
Purchased Call/S&P 500 INDEX/SPXJ00W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2025	11/25/2026	1	976,599	100	11,719			4,759		6,625			(5,811)		3,109		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/18/2025	11/18/2026	1	3,699,179	100	24,785			9,559		41,071			(12,290)		11,496		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	1,648,116	100	13,679			6,706					(6,821)		5,738		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2025	12/04/2026	1	1,968,992	100	24,416			10,580		19,078			(12,141)		6,457		0001
Purchased Call/S&P 500 INDEX/SPX261W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/29/2025	10/29/2026	1	1,950,000	100	30,615			10,121					(15,182)		5,614		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2025	10/02/2026	1	2,356,407	100	19,323			4,978		2,111			(9,582)		5,979		0001
Purchased Call/S&P 500 INDEX/SPX261W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/03/2025	10/05/2026	1	4,980,547	100	40,342			10,669		57,373			(19,896)		12,838		0001
Purchased Call/S&P 500 INDEX/SPX261W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/03/2025	10/02/2026	1	2,461,000	100	37,899			9,791		29,423			(18,846)		6,245		0001
Purchased Call/S&P 500 INDEX/SPX261W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/06/2025	10/06/2026	1	3,523,954	100	28,192			7,533		15,911			(13,980)		9,130		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/18/2026	1	1,894,138	100	14,395			6,779		14,801			(7,139)		6,482		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/24/2025	12/24/2026	1	1,976,000	100	16,598			8,115		1,119			(8,231)		6,880		0001
Purchased Call/S&P 500 INDEX/SPX140W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	3,739,317	100	28,045			8,336		58,824			(13,945)		10,170		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/13/2026	1	1,897,314	100	12,712			4,754		15,291			(6,304)		5,791		0001
Purchased Call/S&P 500 INDEX/SPX140Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/14/2026	1	1,204,634	100	15,178			6,941		13,464			(7,486)		4,074		0001
Purchased Call/S&P 500 INDEX/SPX140X$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2025	11/20/2026	1	2,746,078	100	17,575			6,913		16,504			(8,715)		8,594		0001
Purchased Call/S&P 500 INDEX/SPX140X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	1	2,581,406	100	17,554			6,259		23,487			(8,729)		7,673		0001
Purchased Call/S&P 500 INDEX/SPX140X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	2,142,087	100	13,495			5,323		15,250			(6,711)		6,704		0001
Purchased Call/S&P 500 INDEX/SPX261W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/02/2025	12/02/2026	1	2,754,204	100	20,106			8,530		3,484			(9,970)		8,974		0001
Purchased Call/S&P 500 INDEX/SPXJ00US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2025	10/28/2026	1	1,783,421	100	21,936			7,191					(10,878)		5,113		0001
Purchased Call/S&P 500 INDEX/SPX261W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/04/2025	12/04/2026	1	1,935,969	100	14,133			6,107		3,985			(7,008)		6,349		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2025	12/30/2026	1	2,489,039	100	20,161			10,136					(9,998)		8,812		0001
Purchased Call/S&P 500 INDEX/SPX261W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/14/2025	10/14/2026	1	2,071,000	100	28,166			8,147		47,713			(13,967)		5,580		0001
Purchased Call/S&P 500 INDEX/SPX261W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/03/2025	10/02/2026	1	2,744,000	100	42,258			10,917		29,993			(21,013)		6,963		0001
Purchased Call/S&P 500 INDEX/SPXD05QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	4,417,198	100	35,338			17,523					(17,428)		15,553		0001
Purchased Call/S&P 500 INDEX/SPXE17K$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2025	11/05/2026	1	2,995,397	100	21,267			7,441		17,271			(10,546)		8,869		0001
Purchased Call/S&P 500 INDEX/SPX261XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/10/2025	12/10/2026	1	2,149,288	100	27,081			12,086		24,699			(13,429)		7,181		0001
Purchased Call/S&P 500 INDEX/SPXE17J$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	4,625,728	100	31,455			10,832		6,504			(15,598)		13,589		0001
Purchased Call/S&P 500 INDEX/SPXE17L$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2025	11/10/2026	1	3,878,858	100	27,540			10,042		22,850			(13,657)		11,707		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	1,130,000	100	15,820			4,315		28,094			(7,845)		2,957		0001
Purchased Call/S&P 500 INDEX/SPXE17P$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	2,159,000	100	21,590			9,748		19,947			(10,706)		7,236		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00S8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2025	10/22/2026	1	2,566,000	100	34,641			10,784		10,523			(17,178)		7,170		0001
Purchased Call/S&P 500 INDEX/SPXE17K8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,741,000	100	24,374			8,690		25,335			(12,120)		5,175		0001
Purchased Call/S&P 500 INDEX/SPXJ00V8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/18/2025	11/18/2026	1	2,224,933	100	28,924			11,155		61,298			(14,343)		6,914		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y8W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/18/2025	12/17/2026	1	2,556,000	100	13,802			6,479		15,232			(6,863)		8,722		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/23/2025	12/23/2026	1	1,208,806	100	20,912			10,110		9,891			(10,370)		4,197		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	2,529,317	100	33,893			16,616		23			(16,900)		8,807		0001
Purchased Call/S&P 500 INDEX/SPXJ00U87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2025	10/30/2026	1	1,576,000	100	21,118			7,098		9,081			(10,501)		4,556		0001
Purchased Call/S&P 500 INDEX/SPXJ00SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/07/2025	10/07/2026	1	1,897,000	100	28,265			7,631		32,460			(14,016)		4,940		0001
Purchased Call/S&P 500 INDEX/SPXJ00S82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/10/2025	10/09/2026	1	3,495,758	100	26,568			7,400		64,556			(13,211)		9,194		0001
Purchased Call/S&P 500 INDEX/SPXD05PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	4,056,010	100	32,854			16,107					(16,382)		14,122		0001
Purchased Call/S&P 500 INDEX/SPX140XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	2,833,878	100	19,554			7,333		21,242			(9,723)		8,649		0001
Purchased Call/S&P 500 INDEX/SPX140Y81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/11/2026	1	1,432,113	100	16,899			7,651		15,656			(8,403)		4,800		0001
Purchased Call/S&P 500 INDEX/SPX140XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	10/30/2026	1	2,479,420	100	17,356			5,834		2,520			(8,630)		7,167		0001
Purchased Call/S&P 500 INDEX/SPX140XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2026	1	3,549,947	100	23,785			8,714		51,491			(11,795)		10,755		0001
Purchased Call/S&P 500 INDEX/SPX140XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	2,948,457	100	20,344			7,629		32,131			(10,116)		8,999		0001
Purchased Call/S&P 500 INDEX/SPX261XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	1	3,783,093	100		29,508		15,656		15,203			(13,943)		13,719		0001
Purchased Call/S&P 500 INDEX/SPX261XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2026	01/12/2027	1	3,057,034	100	23,845			12,809		15,731			(11,040)		11,201		0001
Purchased Call/S&P 500 INDEX/SPX261Y86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2027	1	1,467,346	100	21,423			14,400		10,206			(7,043)		6,011		0001
Purchased Call/S&P 500 INDEX/SPX261Y80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	1	3,369,670	100	24,599			17,785		61,997			(6,942)		14,275		0001
Purchased Call/S&P 500 INDEX/SPX261Y8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/19/2027	1	2,978,559	100	21,446			15,548		51,609			(6,009)		12,618		0001
Purchased Call/S&P 500 INDEX/SPXK002SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/12/2026	01/12/2027	1	1,286,627	100	23,031			12,372		23,559			(10,663)		4,714		0001
Purchased Call/S&P 500 INDEX/SPXK000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2026	01/07/2027	1	1,951,369	100	32,002			16,751		26,013			(15,256)		7,058		0001
Purchased Call/S&P 500 INDEX/SPXK005SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	02/02/2026	02/02/2027	1	2,251,811	100	17,564			10,451		1,734			(7,122)		8,681		0001
Purchased Call/S&P 500 INDEX/SPXK00FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/30/2026	03/30/2027	1	1,885,488	100	12,444			9,325		25,427			(3,137)		8,153		0001
Purchased Call/S&P 500 INDEX/SPX261YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/11/2027	1	1,287,160	100	16,862			11,752		30,881			(5,128)		5,369		0001
Purchased Call/S&P 500 INDEX/SPXK000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	01/04/2027	1	1,183,259	100	19,642			10,119		12,520			(9,580)		4,246		0001
Purchased Call/S&P 500 INDEX/SPX140ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/08/2027	1	1,367,802	100	22,295			13,635		27,609			(8,748)		5,346		0001
Purchased Call/S&P 500 INDEX/SPX140ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/19/2027	1	1,056,772	100	17,120			11,080		12,524			(6,114)		4,231		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2400$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2026	02/24/2027	1	1,992,045	100		36,056		23,640		23,946			(12,447)		8,060		0001
Purchased Call/S&P 500 INDEX/SPX140Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/25/2027	1	3,787,971	100		29,925		17,147		13,272			(12,883)		14,332		0001
Purchased Call/S&P 500 INDEX/SPX140Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2026	02/23/2027	1	1,506,924	100		23,508		15,348		19,625			(8,179)		6,084		0001
Purchased Call/S&P 500 INDEX/SPX140Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2026	02/23/2027	1	1,923,597	100		13,465		8,791		7,758			(4,685)		7,767		0001
Purchased Call/S&P 500 INDEX/SPX261X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/04/2027	1	2,874,422	100		22,995		11,846		7,073			(11,216)		10,315		0001
Purchased Call/S&P 500 INDEX/SPX261X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/22/2027	1	2,059,464	100		24,920		14,151		8,768			(10,855)		7,736		0001
Purchased Call/S&P 500 INDEX/SPX261Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/16/2027	1	2,924,485	100		21,349		15,173		52,978			(6,200)		12,318		0001
Purchased Call/S&P 500 INDEX/SPX261Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/11/2027	1	2,672,379	100		19,776		13,783		39,666			(6,014)		11,146		0001
Purchased Call/S&P 500 INDEX/SPX261Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/25/2027	1	2,946,244	100		21,213		15,733		28,392			(5,595)		12,623		0001
Purchased Call/S&P 500 INDEX/SPX261Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2027	1	1,790,743	100		13,789		9,268		3,837			(4,533)		7,336		0001
Purchased Call/S&P 500 INDEX/SPX261Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2027	1	1,912,562	100		13,770		10,015		28,888			(3,827)		8,148		0001
Purchased Call/S&P 500 INDEX/SPXK003$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	2,004,375	100		36,279		20,009		40,895			(16,445)		7,400		0001
Purchased Call/S&P 500 INDEX/SPXE17V$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/13/2027	1	971,112	100		15,441		8,337		9,617			(7,107)		3,567		0001
Purchased Call/S&P 500 INDEX/SPXK002$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2026	01/14/2027	1	2,864,842	100		22,059		11,972		8,211			(10,093)		10,550		0001
Purchased Call/S&P 500 INDEX/SPXK008$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	1	1,687,419	100		12,656		7,967		15,015			(4,763)		6,654		0001
Purchased Call/S&P 500 INDEX/SPXK005$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	01/29/2027	1	2,308,606	100		17,545		10,332		1,465			(7,278)		8,818		0001
Purchased Call/S&P 500 INDEX/SPXE17V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	1,107,882	100		12,297		6,674		6,313			(5,627)		4,080		0001
Purchased Call/S&P 500 INDEX/SPXK003$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	2,074,979	100		16,392		9,041		11,560			(7,431)		7,661		0001
Purchased Call/S&P 500 INDEX/SPXK008$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2026	02/18/2027	1	4,717,413	100		35,381		22,612		37,060			(12,795)		18,845		0001
Purchased Call/S&P 500 INDEX/SPX140Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/22/2027	1	2,793,507	100		44,696		25,452		23,532			(19,401)		10,493		0001
Purchased Call/S&P 500 INDEX/SPX140Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/19/2027	1	1,477,182	100		10,931		7,075		5,137			(3,904)		5,914		0001
Purchased Call/S&P 500 INDEX/SPX140Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2026	02/04/2027	1	2,587,929	100		18,892		11,346		14,779			(7,557)		10,023		0001
Purchased Call/S&P 500 INDEX/SPX2400$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/12/2027	1	1,688,690	100		19,927		14,059		38,974			(5,967)		7,057		0001
Purchased Call/S&P 500 INDEX/SPX140Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	01/08/2027	1	2,070,967	100		15,739		8,327		23,443			(7,460)		7,510		0001
Purchased Call/S&P 500 INDEX/SPX140Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2026	02/12/2027	1	2,105,792	100		14,109		8,857		25,309			(5,334)		8,303		0001
Purchased Call/S&P 500 INDEX/SPX2400$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2026	02/25/2027	1	1,726,704	100		22,274		14,666		9,511			(7,628)		7,001		0001
Purchased Call/S&P 500 INDEX/SPX2401$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/25/2027	1	1,573,579	100		16,523		12,288		22,768			(4,324)		6,742		0001
Purchased Call/S&P 500 INDEX/SPX2400$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/19/2027	1	1,459,365	100		15,761		11,427		38,667			(4,417)		6,182		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2026	01/07/2027	1	3,152,890	100		24,277		12,707		27,489			(11,573)		11,404		0001
Purchased Call/S&P 500 INDEX/SPX140Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2026	02/19/2027	1	3,217,087	100		24,128		15,573		29,823			(8,660)		12,879		0001
Purchased Call/S&P 500 INDEX/SPX261XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2027	1	2,675,726	100		21,138		12,287					(8,861)		10,196		0001
Purchased Call/S&P 500 INDEX/SPX261Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	1	3,639,090	100		26,201		18,487		47,649			(7,846)		15,209		0001
Purchased Call/S&P 500 INDEX/SPX2400$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1	2,699,958	100		19,710		13,523		31,980			(6,281)		11,128		0001
Purchased Call/S&P 500 INDEX/SPX261Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/12/2027	1	2,175,709	100		24,586		17,298		56,916			(7,409)		9,093		0001
Purchased Call/S&P 500 INDEX/SPX2401$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2026	03/24/2027	1	1,153,350	100		18,338		13,438		33,082			(4,924)		4,932		0001
Purchased Call/S&P 500 INDEX/SPX140Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/15/2027	1	1,682,940	100		28,947		15,921		27,004			(13,165)		6,213		0001
Purchased Call/S&P 500 INDEX/SPX140Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	02/01/2027	1	1,316,832	100		21,991		13,025		9,022			(9,048)		5,065		0001
Purchased Call/S&P 500 INDEX/SPX140Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/08/2027	1	3,084,032	100		23,439		14,334		31,122			(9,197)		12,053		0001
Purchased Call/S&P 500 INDEX/SPXD05RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/05/2026	01/05/2027	1	2,295,554	100		38,106		19,735		25,580			(18,374)		8,259		0001
Purchased Call/S&P 500 INDEX/SPX2400$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2026	03/18/2027	1	1,218,000	100		24,847		17,797		56,008			(7,080)		5,150		0001
Purchased Call/S&P 500 INDEX/SPX261Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2027	1	1,877,101	100		13,515		9,569		31,641			(4,014)		7,891		0001
Purchased Call/S&P 500 INDEX/SPXK003$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	1,808,541	100		32,735		18,054		40,052			(14,838)		6,677		0001
Purchased Call/S&P 500 INDEX/SPXK003$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/19/2027	1	1,290,547	100		18,068		10,054		15,770			(8,101)		4,812		0001
Purchased Call/S&P 500 INDEX/SPXK008$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	1	2,353,717	100		17,653		11,113		13,728			(6,644)		9,281		0001
Purchased Call/S&P 500 INDEX/SPX2400$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/19/2027	1	2,514,000	100		41,984		30,438		97,198			(11,765)		10,650		0001
Purchased Call/S&P 500 INDEX/SPXK004$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2026	01/21/2027	1	1,947,728	100		15,387		8,647		6,644			(6,745)		7,298		0001
Purchased Call/S&P 500 INDEX/SPXK004$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2026	01/21/2027	1	1,074,579	100		17,945		10,085		12,261			(7,867)		4,027		0001
Purchased Call/S&P 500 INDEX/SPXK00FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/29/2027	1	1,476,647	100		10,337		7,717		17,533			(2,676)		6,374		0001
Purchased Call/S&P 500 INDEX/SPX2401$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/25/2027	1	1,471,641	100		17,660		12,989		31,068			(4,693)		6,305		0001
Purchased Call/S&P 500 INDEX/SPX2401$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/25/2027	1	1,216,000	100		24,320		17,888		42,781			(6,463)		5,210		0001
Purchased Call/S&P 500 INDEX/SPXK005$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	1,660,997	100		12,624		7,413					(5,257)		6,344		0001
Purchased Call/S&P 500 INDEX/SPX140Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	01/29/2027	1	1,166,000	100		19,356		11,398		1,893			(8,029)		4,454		0001
Purchased Call/S&P 500 INDEX/SPXK001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/09/2026	01/08/2027	1	1,993,000	100		39,262		20,831		46,003			(18,552)		7,227		0001
Purchased Call/S&P 500 INDEX/SPXK001$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/08/2026	01/08/2027	1	2,238,000	100		41,179		21,787		51,559			(19,518)		8,116		0001
Purchased Call/S&P 500 INDEX/SPXK002$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2026	01/13/2027	1	3,063,989	100		23,899		12,904		10,117			(11,000)		11,255		0001
Purchased Call/S&P 500 INDEX/SPX140Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	01/29/2027	1	1,989,984	100		29,253		17,227		8,879			(12,135)		7,601		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2026	02/10/2027	1	2,396,139	100		18,211		11,237		15,741			(6,985)		9,406		0001
Purchased Call/S&P 500 INDEX/SPX240186	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/25/2027	1	1,420,000	100		26,554		19,749		40,631			(6,949)		6,084		0001
Purchased Call/S&P 500 INDEX/SPX140ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2026	02/10/2027	1	962,598	100		11,359		7,009		10,333			(4,357)		3,779		0001
Purchased Call/S&P 500 INDEX/SPX2400SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2026	02/26/2027	1	1,466,804	100		20,095		13,360		4,541			(6,827)		5,959		0001
Purchased Call/S&P 500 INDEX/SPX2400SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2026	03/05/2027	1	1,611,032	100		12,083		8,267		13,087			(3,873)		6,640		0001
Purchased Call/S&P 500 INDEX/SPX2400SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/12/2027	1	1,598,089	100		21,574		15,222		47,443			(6,460)		6,679		0001
Purchased Call/S&P 500 INDEX/SPX140ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/17/2026	02/17/2027	1	1,469,115	100		23,506		14,958		39,605			(8,565)		5,856		0001
Purchased Call/S&P 500 INDEX/SPX2400SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/19/2027	1	2,008,000	100		37,148		26,932		82,536			(10,410)		8,506		0001
Purchased Call/S&P 500 INDEX/SPX140YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2026	01/20/2027	1	2,745,000	100		45,018		25,175		44,948			(19,857)		10,261		0001
Purchased Call/S&P 500 INDEX/SPX140ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/22/2027	1	3,966,814	100		29,354		19,084		10,241			(10,398)		15,982		0001
Purchased Call/S&P 500 INDEX/SPX140YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2026	01/20/2027	1	2,474,589	100		19,054		10,656		21,842			(8,405)		9,250		0001
Purchased Call/S&P 500 INDEX/SPX140YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/22/2027	1	2,642,713	100		20,877		11,889		7,604			(9,062)		9,927		0001
Purchased Call/S&P 500 INDEX/SPX140ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2026	02/11/2027	1	1,094,850	100		13,905		8,619		17,343			(5,295)		4,308		0001
Purchased Call/S&P 500 INDEX/SPX2400SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/12/2027	1	1,919,000	100		37,996		26,808		71,540			(11,378)		8,020		0001
Purchased Call/S&P 500 INDEX/SPX2400SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/08/2027	1	1,685,521	100		12,304		8,474		30,371			(3,889)		6,989		0001
Purchased Call/S&P 500 INDEX/SPX261XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/22/2027	1	2,047,000	100		34,390		19,529		15,991			(14,981)		7,689		0001
Purchased Call/S&P 500 INDEX/SPX140ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/05/2027	1	2,063,968	100		15,686		9,542		9,399			(6,206)		8,012		0001
Purchased Call/S&P 500 INDEX/SPX140ZSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/05/2027	1	1,396,106	100		10,610		6,455		7,551			(4,198)		5,419		0001
Purchased Call/S&P 500 INDEX/SPX140ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/05/2027	1	1,205,000	100		21,811		13,268		18,649			(8,628)		4,678		0001
Purchased Call/S&P 500 INDEX/SPX2400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2026	03/03/2027	1	1,159,675	100		14,496		9,784		12,302			(4,726)		4,760		0001
Purchased Call/S&P 500 INDEX/SPX2400SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2026	03/05/2027	1	1,739,770	100		21,399		14,642		26,095			(6,859)		7,170		0001
Purchased Call/S&P 500 INDEX/SPX2400SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/09/2026	03/09/2027	1	1,513,725	100		19,527		13,502		38,495			(6,045)		6,289		0001
Purchased Call/S&P 500 INDEX/SPX140ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/19/2027	1	1,534,367	100		11,354		7,349		5,762			(4,055)		6,143		0001
Purchased Call/S&P 500 INDEX/SPX261YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	1	1,548,777	100		22,148		15,375		31,064			(6,796)		6,447		0001
Purchased Call/S&P 500 INDEX/SPX2400SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/22/2027	1	1,783,033	100		22,110		16,080		48,224			(6,145)		7,596		0001
Purchased Call/S&P 500 INDEX/SPX2400SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/15/2027	1	1,891,298	100		22,317		15,800		54,318			(6,628)		7,950		0001
Purchased Call/S&P 500 INDEX/SPX261YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/23/2026	03/23/2027	1	3,566,668	100		26,037		19,007		41,821			(7,062)		15,224		0001
Purchased Call/S&P 500 INDEX/SPX2400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2026	03/12/2027	1	1,025,000	100		18,860		13,270		42,258			(5,684)		4,284		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/19/2027	1	1,728,142	100		12,443		9,021		31,013			(3,487)		7,321		0001
Purchased Call/S&P 500 INDEX/SPX140ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2026	02/24/2027	1	2,969,097	100		22,565		14,795		7,858			(7,790)		12,013		0001
Purchased Call/S&P 500 INDEX/SPX2400SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2026	03/24/2027	1	1,727,363	100		12,437		9,114		22,516			(3,339)		7,387		0001
Purchased Call/S&P 500 INDEX/SPX2401SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/30/2026	03/30/2027	1	1,069,062	100		14,112		10,574		26,342			(3,557)		4,623		0001
Purchased Call/S&P 500 INDEX/SPX261XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	1	2,424,432	100		31,518		16,722		31,737			(14,893)		8,792		0001
Purchased Call/S&P 500 INDEX/SPX261XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	12/31/2026	1	3,111,114	100		24,578		12,529		9,456			(12,120)		11,045		0001
Purchased Call/S&P 500 INDEX/SPX140YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/22/2027	1	1,578,226	100		12,468		7,100		4,691			(5,412)		5,928		0001
Purchased Call/S&P 500 INDEX/SPX140YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2026	01/26/2027	1	3,629,636	100		28,674		16,509		1,454			(12,177)		13,766		0001
Purchased Call/S&P 500 INDEX/SPX140YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/15/2027	1	2,110,288	100		16,671		9,169		14,476			(7,582)		7,791		0001
Purchased Call/S&P 500 INDEX/SPX140ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2026	02/19/2027	1	2,019,598	100		32,717		21,117		45,186			(11,742)		8,085		0001
Purchased Call/S&P 500 INDEX/SPX140ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/22/2027	1	1,876,877	100		28,529		18,547		16,576			(10,105)		7,562		0001
Purchased Call/S&P 500 INDEX/SPX2400SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1	1,975,515	100		14,421		9,895		20,952			(4,596)		8,142		0001
Purchased Call/S&P 500 INDEX/SPX2401S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/29/2027	1	1,569,191	100		21,341		15,932		34,527			(5,524)		6,773		0001
Purchased Call/S&P 500 INDEX/SPX140ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2026	02/12/2027	1	1,012,000	100		17,305		10,864		28,055			(6,543)		3,990		0001
Purchased Call/S&P 500 INDEX/SPX2400SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1	2,011,077	100		25,943		17,800		39,893			(8,268)		8,289		0001
Purchased Call/S&P 500 INDEX/SPX2401S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/25/2027	1	1,152,705	100		18,559		13,803		30,561			(4,857)		4,939		0001
Purchased Call/S&P 500 INDEX/SPX2401S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2026	03/25/2027	1	1,830,118	100		24,158		17,917		39,358			(6,371)		7,841		0001
Purchased Call/S&P 500 INDEX/SPX140ZSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2026	02/11/2027	1	1,950,658	100		14,825		9,189		19,611			(5,646)		7,675		0001
Purchased Call/S&P 500 INDEX/SPX261YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	1	2,727,113	100		20,453		14,199		28,656			(6,276)		11,352		0001
Purchased Call/S&P 500 INDEX/SPX261XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2027	1	1,364,245	100		17,599		9,405		16,604			(8,248)		4,986		0001
Purchased Call/S&P 500 INDEX/SPX261YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/17/2027	1	2,577,914	100		19,077		13,611		43,317			(5,488)		10,879		0001
Purchased Call/S&P 500 INDEX/SPX261YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	1	2,499,010	100		17,243		12,968		27,831			(4,299)		10,826		0001
Purchased Call/S&P 500 INDEX/SPX261YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	1	2,411,219	100		17,361		12,249		38,078			(5,199)		10,077		0001
Purchased Call/S&P 500 INDEX/SPX261YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	1	1,202,694	100		13,590		9,734		32,688			(3,872)		5,085		0001
Purchased Call/S&P 500 INDEX/SPX261YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2027	1	1,155,448	100		17,216		10,007		217			(7,217)		4,403		0001
Purchased Call/S&P 500 INDEX/SPX2400S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2026	02/26/2027	1	1,286,978	100		10,038		6,674		635			(3,410)		5,229		0001
Purchased Call/S&P 500 INDEX/SPX261YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/12/2027	1	2,117,580	100		15,670		11,025		38,499			(4,722)		8,850		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF177SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/23/2027	1	1,560,425	100		22,314		16,290		34,974			(6,052)		6,661		0001
Purchased Call/S&P 500 INDEX/SPX261X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2027	1	5,088,461	100		39,690		21,212		35,428			(18,601)		18,596		0001
Purchased Call/S&P 500 INDEX/SPX261X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	1	3,938,183	100		30,718		16,298		30,064			(14,515)		14,281		0001
Purchased Call/S&P 500 INDEX/SPX261X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2026	01/05/2027	1	1,988,205	100		15,707		8,135		8,835			(7,574)		7,153		0001
Purchased Call/S&P 500 INDEX/SPX261Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2026	03/04/2027	1	1,753,581	100		13,853		9,388		4,823			(4,479)		7,213		0001
Purchased Call/S&P 500 INDEX/SPX261Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/16/2027	1	1,844,704	100		25,641		18,224		60,113			(7,447)		7,770		0001
Purchased Call/S&P 500 INDEX/SPX261X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/22/2027	1	3,621,073	100		28,244		16,039		6,127			(12,304)		13,602		0001
Purchased Call/S&P 500 INDEX/SPX261Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/09/2026	03/09/2027	1	2,657,725	100		19,401		13,415		39,181			(6,006)		11,042		0001
Purchased Call/S&P 500 INDEX/SPX261Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	1	1,613,000	100		29,518		21,341		69,697			(8,330)		6,833		0001
Purchased Call/S&P 500 INDEX/SPXK004$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/22/2026	01/22/2027	1	2,680,000	100		55,476		31,503		35,136			(24,166)		10,067		0001
Purchased Call/S&P 500 INDEX/SPX261Y$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	1	1,722,709	100		18,261		13,733		29,901			(4,553)		7,463		0001
Purchased Call/S&P 500 INDEX/SPXK003$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	3,632,499	100		28,697		15,827		28,032			(13,008)		13,411		0001
Purchased Call/S&P 500 INDEX/SPXK003$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/19/2027	1	3,044,096	100		23,744		13,213		15,029			(10,646)		11,351		0001
Purchased Call/S&P 500 INDEX/SPXK00BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	02/26/2027	1	1,271,000	100		22,751		15,167		5,436			(7,688)		5,164		0001
Purchased Call/S&P 500 INDEX/SPXK003$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	1,299,442	100		17,023		9,389		15,568			(7,716)		4,797		0001
Purchased Call/S&P 500 INDEX/SPXK009$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2026	02/22/2027	1	1,749,000	100		41,801		27,176		33,499			(14,807)		7,047		0001
Purchased Call/S&P 500 INDEX/SPXK004$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2026	01/25/2027	1	1,510,438	100		25,526		14,627		12,809			(10,990)		5,715		0001
Purchased Call/S&P 500 INDEX/SPXK001$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2027	1	1,467,000	100		31,834		17,013		32,171			(14,919)		5,361		0001
Purchased Call/S&P 500 INDEX/SPXK006$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2026	02/03/2027	1	2,800,790	100		21,006		12,557		6,422			(8,460)		10,823		0001
Purchased Call/S&P 500 INDEX/SPXK007$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2026	02/09/2027	1	1,095,000	100		18,177		11,167		20,329			(7,022)		4,289		0001
Purchased Call/S&P 500 INDEX/SPXK005$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	01/29/2027	1	1,732,808	100		13,169		7,755					(5,463)		6,619		0001
Purchased Call/S&P 500 INDEX/SPXK009$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2026	02/19/2027	1	2,174,000	100		39,349		25,468		30,929			(14,053)		8,703		0001
Purchased Call/S&P 500 INDEX/SPXK00BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	02/26/2027	1	2,389,175	100		18,158		12,105		108			(6,136)		9,707		0001
Purchased Call/S&P 500 INDEX/SPXK00BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	03/01/2027	1	1,252,000	100		22,286		14,918		15,568			(7,469)		5,118		0001
Purchased Call/S&P 500 INDEX/SPXK00CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/04/2026	03/04/2027	1	1,252,000	100		23,162		15,697		17,795			(7,488)		5,150		0001
Purchased Call/S&P 500 INDEX/SPXK007$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2026	02/10/2027	1	721,000	100		17,304		10,678		18,578			(6,637)		2,830		0001
Purchased Call/S&P 500 INDEX/SPXK008$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	1	969,000	100		15,698		9,882		15,810			(5,908)		3,821		0001
Purchased Call/S&P 500 INDEX/SPXK008$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2026	02/18/2027	1	2,076,000	100		37,576		24,015		47,518			(13,589)		8,293		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX00FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/25/2027	1	1,580,907	100		10,908		8,113		18,327			(2,855)		6,773		0001
Purchased Call/S&P 500 INDEX/SPXX00A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/26/2026	02/26/2027	1	1,224,000	100		26,194		17,414		11,368			(8,899)		4,973		0001
Purchased Call/S&P 500 INDEX/SPXD05RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/06/2026	01/06/2027	1	3,807,283	100		29,316		15,264		6,674			(14,056)		13,735		0001
Purchased Call/S&P 500 INDEX/SPXX0053$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/26/2026	01/26/2027	1	2,228,000	100		37,876		21,807		6,970			(16,084)		8,450		0001
Purchased Call/S&P 500 INDEX/SPXX00B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	02/26/2027	1	2,078,821	100		15,799		10,533					(5,339)		8,446		0001
Purchased Call/S&P 500 INDEX/SPXX0055L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	02/01/2027	1	3,178,852	100		24,159		14,309		3,332			(9,940)		12,227		0001
Purchased Call/S&P 500 INDEX/SPXX008$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	1	2,077,516	100		15,581		9,809		16,148			(5,864)		8,192		0001
Purchased Call/S&P 500 INDEX/SPXX007SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/11/2026	02/11/2027	1	877,000	100		18,768		11,633		23,643			(7,147)		3,450		0001
Purchased Call/S&P 500 INDEX/SPXX002SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/14/2026	01/14/2027	1	1,588,000	100		31,125		16,891		24,685			(14,241)		5,848		0001
Purchased Call/S&P 500 INDEX/SPXX008S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2026	02/12/2027	1	935,000	100		17,765		11,184		27,306			(6,686)		3,687		0001
Purchased Call/S&P 500 INDEX/SPXP133$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/17/2027	1	1,098,021	100		15,043		10,733		34,031			(4,327)		4,634		0001
Purchased Call/S&P 500 INDEX/SPXX0055$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/27/2026	01/27/2027	1	1,447,000	100		24,454		14,147		1,194			(10,318)		5,501		0001
Purchased Call/S&P 500 INDEX/SPXX006SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	1,748,407	100		12,414		7,531		15,509			(4,931)		6,787		0001
Purchased Call/S&P 500 INDEX/SPXX007$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2026	02/09/2027	1	1,861,908	100		14,337		8,807		15,485			(5,538)		7,293		0001
Purchased Call/S&P 500 INDEX/SPXX003$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	1,418,000	100		29,636		16,345		29,936			(13,434)		5,235		0001
Purchased Call/S&P 500 INDEX/SPXX0054	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2026	01/27/2027	1	2,155,075	100		17,025		9,849					(7,183)		8,193		0001
Purchased Call/S&P 500 INDEX/SPXX006$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2026	02/03/2027	1	1,369,000	100		26,285		15,713		18,140			(10,586)		5,290		0001
Purchased Call/S&P 500 INDEX/SPXX00B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	03/01/2027	1	1,945,111	100		14,783		9,896		5,244			(4,954)		7,952		0001
Purchased Call/S&P 500 INDEX/SPX140Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/17/2026	02/17/2027	1	4,085,526	100		30,233		19,239		55,745			(11,016)		16,286		0001
Purchased Call/S&P 500 INDEX/SPX2400$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2026	02/25/2027	1	3,511,557	100		27,390		18,034		6,807			(9,380)		14,237		0001
Purchased Call/S&P 500 INDEX/SPX2400$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2026	03/03/2027	1	2,584,382	100		19,641		13,257		14,297			(6,404)		10,608		0001
Purchased Call/S&P 500 INDEX/SPX2400$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/08/2027	1	1,651,000	100		26,911		18,534		54,314			(8,506)		6,846		0001
Purchased Call/S&P 500 INDEX/SPXX006$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/05/2026	02/05/2027	1	1,625,000	100		28,438		17,252		43,811			(11,297)		6,308		0001
Purchased Call/S&P 500 INDEX/SPXX00FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2026	03/25/2027	1	2,291,995	100		16,961		12,475		28,748			(4,507)		9,820		0001
Purchased Call/S&P 500 INDEX/SPX2400$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1	1,376,661	100		17,759		12,185		25,181			(5,659)		5,674		0001
Purchased Call/S&P 500 INDEX/SPXX003$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	1,738,018	100		13,730		7,573		14,291			(6,224)		6,417		0001
Purchased Call/S&P 500 INDEX/SPXX0055Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2027	1	1,524,000	100		25,908		15,416		8,030			(10,505)		5,875		0001
Purchased Call/S&P 500 INDEX/SPXX007$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2026	02/10/2027	1	1,087,000	100		17,827		11,001		17,486			(6,838)		4,267		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX008S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2026	02/12/2027	1	1,094,246	100		15,867		9,988		20,294			(5,972)		4,315		0001
Purchased Call/S&P 500 INDEX/SPXX008S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/16/2027	1	2,048,064	100		15,360		9,733		26,414			(5,718)		8,147		0001
Purchased Call/S&P 500 INDEX/SPX140Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/05/2027	1	1,091,144	100		17,786		10,820		13,347			(7,036)		4,236		0001
Purchased Call/S&P 500 INDEX/SPXX000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	12/31/2026	1	2,341,805	100		28,804		14,683		10,630			(14,204)		8,313		0001
Purchased Call/S&P 500 INDEX/SPXX008S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2026	02/12/2027	1	865,000	100		17,214		10,836		23,497			(6,479)		3,411		0001
Purchased Call/S&P 500 INDEX/SPXX000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	12/31/2026	1	1,375,901	100		22,978		11,713		16,386			(11,331)		4,884		0001
Purchased Call/S&P 500 INDEX/SPXX005S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	2,222,000	100		39,107		22,966		2,302			(16,286)		8,487		0001
Purchased Call/S&P 500 INDEX/SPX140Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2026	02/04/2027	1	1,644,000	100		26,633		15,994		24,930			(10,653)		6,367		0001
Purchased Call/S&P 500 INDEX/SPXX008SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2026	02/16/2027	1	1,354,000	100		20,716		13,126		38,698			(7,712)		5,386		0001
Purchased Call/S&P 500 INDEX/SPXX008SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2026	02/16/2027	1	1,436,000	100		31,161		19,744		57,141			(11,601)		5,712		0001
Purchased Call/S&P 500 INDEX/SPXX00A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/25/2026	02/25/2027	1	1,590,000	100		32,436		21,356		21,588			(11,108)		6,447		0001
Purchased Call/S&P 500 INDEX/SPXX00B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	02/26/2027	1	1,624,000	100		32,155		21,437		7,368			(10,866)		6,598		0001
Purchased Call/S&P 500 INDEX/SPXX00F$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/25/2027	1	1,667,030	100		11,669		8,679		16,541			(3,054)		7,142		0001
Purchased Call/S&P 500 INDEX/SPXX00D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2026	03/11/2027	1	1,647,000	100		34,752		24,221		60,087			(10,568)		6,870		0001
Purchased Call/S&P 500 INDEX/SPX261Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	1	1,584,801	100		17,591		12,718		43,241			(4,964)		6,713		0001
Purchased Call/S&P 500 INDEX/SPX261Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	1	1,826,874	100		13,336		9,552		33,459			(3,800)		7,724		0001
Purchased Call/S&P 500 INDEX/SPX261Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2027	1	1,903,000	100		37,679		21,902		2,135			(15,794)		7,252		0001
Purchased Call/S&P 500 INDEX/SPX2403$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/25/2027	1	2,122,424	100		15,494		15,451		22,596			(170)		10,539		0001
Purchased Call/S&P 500 INDEX/SPXF17N$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	07/15/2026	1	1,868,750	.7600		24,648		24,648		24,722					1,894		0001
Purchased Call/S&P 500 INDEX/SPX2401$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/12/2027	1	1,305,347	100		16,317		12,811		28,368			(3,601)		5,777		0001
Purchased Call/S&P 500 INDEX/SPX2403$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/29/2026	06/29/2027	1	1,826,243	100		14,062		14,062		4,080			(39)		9,119		0001
Purchased Call/S&P 500 INDEX/SPX261Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2027	1	2,010,276	100		24,927		20,052		43,001			(5,026)		9,006		0001
Purchased Call/S&P 500 INDEX/SPXF17GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/12/2026	05/12/2027	1	2,345,059	100		17,119		14,855		24,478			(2,298)		10,910		0001
Purchased Call/S&P 500 INDEX/SPX2403$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2026	06/24/2027	1	1,321,717	100		16,257		16,033		21,990			(267)		6,554		0001
Purchased Call/S&P 500 INDEX/SPXF17HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/13/2027	1	1,759,982	100		16,368		14,249		20,106			(2,152)		8,201		0001
Purchased Call/S&P 500 INDEX/SPX261Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/05/2027	1	1,820,345	100		14,381		12,202		24,439			(2,206)		8,374		0001
Purchased Call/S&P 500 INDEX/SPX3610$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	1	2,256,038	100		16,018		14,105		21,958			(2,024)		10,529		0001
Purchased Call/S&P 500 INDEX/SPXF17K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/10/2026	06/10/2027	1	1,956,822	100		19,177		18,173		24,754			(1,051)		9,512		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/11/2027	1	2,179,644	100		25,938		22,437		32,908			(3,553)		10,124		0001
Purchased Call/S&P 500 INDEX/SPX261ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/14/2027	1	2,392,346	100		20,096		15,888		23,347			(4,239)		10,625		0001
Purchased Call/S&P 500 INDEX/SPXF17JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	06/01/2027	1	1,418,438	100		19,574		18,065		13,702			(1,555)		6,805		0001
Purchased Call/S&P 500 INDEX/SPXF17ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	1,508,641	100		16,746		13,769		17,408			(3,082)		6,804		0001
Purchased Call/S&P 500 INDEX/SPXX00FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/01/2026	04/01/2027	1	2,481,635	100		18,364		13,862		32,217			(4,528)		10,770		0001
Purchased Call/S&P 500 INDEX/SPX000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/09/2026	06/09/2027	1	2,622,429	100		19,144		18,089		32,364			(1,101)		12,729		0001
Purchased Call/S&P 500 INDEX/SPXX00FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	2,273,123	100		16,821		12,814		35,085			(4,102)		9,883		0001
Purchased Call/S&P 500 INDEX/SPXP13MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/29/2026	06/29/2027	1	2,671,399	100		36,865		36,865		37,651			(101)		13,339		0001
Purchased Call/S&P 500 INDEX/SPX2402SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2026	06/04/2027	1	2,750,811	100		20,081		18,802		20,916			(1,430)		13,255		0001
Purchased Call/S&P 500 INDEX/SPXX00HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/13/2026	04/13/2027	1	1,118,272	100		19,793		15,595		31,792			(4,230)		4,958		0001
Purchased Call/S&P 500 INDEX/SPXX00RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/18/2026	06/17/2027	1	2,166,406	100		16,681		16,310		19,862			(550)		10,637		0001
Purchased Call/S&P 500 INDEX/SPX2401SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2026	04/09/2027	1	1,292,476	100		18,482		14,438		30,044			(4,152)		5,690		0001
Purchased Call/S&P 500 INDEX/SPX2402ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/25/2027	1	1,875,460	100		13,316		12,032		13,978			(1,411)		8,903		0001
Purchased Call/S&P 500 INDEX/SPX2402SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	05/03/2027	1	1,806,429	100		14,090		11,878		19,850			(2,304)		8,283		0001
Purchased Call/S&P 500 INDEX/SPX2403SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/25/2027	1	1,201,910	100		8,774		8,750		12,759			(96)		5,968		0001
Purchased Call/S&P 500 INDEX/SPX2402SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/21/2027	1	1,859,789	100		13,205		11,917		18,739			(1,415)		8,775		0001
Purchased Call/S&P 500 INDEX/SPX2402SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2026	05/20/2027	1	1,878,178	100		13,335		11,866		22,559			(1,498)		8,848		0001
Purchased Call/S&P 500 INDEX/SPX3610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2027	1	2,146,214	100		15,238		13,433		20,807			(1,910)		10,064		0001
Purchased Call/S&P 500 INDEX/SPX261ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	1,737,000	100		35,956		30,962		44,830			(5,235)		8,017		0001
Purchased Call/S&P 500 INDEX/SPX2403SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/28/2027	1	1,877,873	100		16,901		16,854		23,414			(184)		9,364		0001
Purchased Call/S&P 500 INDEX/SPX261ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	1	1,620,897	100		20,099		16,135		30,873			(4,086)		7,224		0001
Purchased Call/S&P 500 INDEX/SPX2402S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2026	04/21/2027	1	1,952,322	100		12,690		10,278		24,732			(2,434)		8,776		0001
Purchased Call/S&P 500 INDEX/SPX2403S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/11/2027	1	2,273,740	100		25,239		24,187		34,883			(1,248)		11,069		0001
Purchased Call/S&P 500 INDEX/SPX261ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/13/2027	1	1,937,731	100		13,758		11,977		17,350			(1,809)		9,029		0001
Purchased Call/S&P 500 INDEX/SPX2402SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2026	05/28/2027	1	1,089,341	100		7,734		7,092		5,704			(699)		5,195		0001
Purchased Call/S&P 500 INDEX/SPX2402S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/23/2027	1	2,160,620	100		17,285		14,212		21,313			(3,182)		9,745		0001
Purchased Call/S&P 500 INDEX/SPX261Z9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/20/2026	04/20/2027	1	2,595,870	100		20,507		16,553		35,800			(3,989)		11,649		0001
Purchased Call/S&P 500 INDEX/SPX261ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	2,746,115	100		20,321		17,499		26,493			(2,959)		12,674		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2402SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2026	05/19/2027	1	1,848,507	100		13,494		11,970		22,724			(1,553)		8,695		0001
Purchased Call/S&P 500 INDEX/SPX261Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/05/2027	1	1,016,197	100		17,174		14,572		28,027			(2,635)		4,675		0001
Purchased Call/S&P 500 INDEX/SPX261Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	1	1,447,504	100		16,212		13,979		15,485			(2,341)		6,713		0001
Purchased Call/S&P 500 INDEX/SPX2403SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2026	06/30/2027	1	1,526,771	100		11,756		11,756		2,529					7,634		0001
Purchased Call/S&P 500 INDEX/SPXX00PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/05/2026	06/04/2027	1	2,031,000	100		34,933		32,798		54,603			(2,399)		9,787		0001
Purchased Call/S&P 500 INDEX/SPX2403SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2026	06/17/2027	1	2,043,130	100		15,323		14,940		21,204			(546)		10,032		0001
Purchased Call/S&P 500 INDEX/SPXE055$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	1	1,756,000	100		35,296		27,648		35,077			(7,854)		7,731		0001
Purchased Call/S&P 500 INDEX/SPX261Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/11/2027	1	1,916,622	100		13,800		11,937		17,752			(1,890)		8,903		0001
Purchased Call/S&P 500 INDEX/SPX261Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	2,061,706	100		32,987		28,406		42,870			(4,803)		9,515		0001
Purchased Call/S&P 500 INDEX/SPXF17D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2026	04/21/2027	1	1,988,426	100		18,890		15,299		30,226			(3,623)		8,938		0001
Purchased Call/S&P 500 INDEX/SPX2403SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2026	06/16/2027	1	2,719,517	100		20,124		19,404		25,382			(772)		13,334		0001
Purchased Call/S&P 500 INDEX/SPXE059$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2026	05/14/2027	1	2,632,753	100		28,697		25,269		32,840			(3,627)		12,287		0001
Purchased Call/S&P 500 INDEX/SPX261Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	1	1,512,622	100		18,757		14,881		29,631			(3,905)		6,730		0001
Purchased Call/S&P 500 INDEX/SPX261Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/03/2027	1	2,018,237	100		34,108		28,752		41,167			(5,576)		9,255		0001
Purchased Call/S&P 500 INDEX/SPX261Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	04/30/2027	1	1,072,306	100		15,120		12,726		15,700			(2,492)		4,893		0001
Purchased Call/S&P 500 INDEX/SPXX00OSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/28/2027	1	2,865,333	100		20,057		18,442		20,120			(1,763)		13,664		0001
Purchased Call/S&P 500 INDEX/SPX2402SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2026	05/21/2027	1	2,750,115	100		19,526		17,573		31,817			(2,140)		12,975		0001
Purchased Call/S&P 500 INDEX/SPXF17I$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/21/2027	1	1,284,246	100		17,209		15,531		17,394			(1,844)		6,059		0001
Purchased Call/S&P 500 INDEX/SPXX00GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/05/2027	1	2,276,169	100		16,844		12,864		47,197			(4,074)		9,950		0001
Purchased Call/S&P 500 INDEX/SPXF17E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	04/30/2027	1	1,531,281	100		16,691		14,048		16,011			(2,751)		6,987		0001
Purchased Call/S&P 500 INDEX/SPXF17M$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/17/2027	1	2,006,286	100		28,489		27,854		25,775			(939)		9,851		0001
Purchased Call/S&P 500 INDEX/SPXE058$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2026	05/07/2027	1	3,208,463	100		38,502		33,154		38,114			(5,606)		14,808		0001
Purchased Call/S&P 500 INDEX/SPXF17H$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2026	05/18/2027	1	1,625,124	100		21,127		18,682		26,884			(2,489)		7,632		0001
Purchased Call/S&P 500 INDEX/SPXF17H$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2026	05/20/2027	1	1,609,021	100		20,917		18,612		24,272			(2,350)		7,580		0001
Purchased Call/S&P 500 INDEX/SPXE059$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,110,000	100		23,310		21,037		18,475			(2,498)		5,237		0001
Purchased Call/S&P 500 INDEX/SPX261Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	1,598,579	100		11,829		10,187		16,339			(1,722)		7,378		0001
Purchased Call/S&P 500 INDEX/SPXF17C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/19/2027	1	2,757,925	100		21,788		17,526		39,899			(4,393)		12,355		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/23/2027	1	2,495,972	100		20,467		16,782		21,862			(3,813)		11,257		0001
Purchased Call/S&P 500 INDEX/SPXK00R8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/21/2027	1	1,782,845	100		13,728		13,425		16,306			(448)		8,804		0001
Purchased Call/S&P 500 INDEX/SPX261ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	1	1,461,000	100		30,389		26,203		30,666			(4,389)		6,775		0001
Purchased Call/S&P 500 INDEX/SPXF17F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	1,661,520	100		23,095		19,832		30,496			(3,417)		7,668		0001
Purchased Call/S&P 500 INDEX/SPXK00J6J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2026	04/23/2027	1	1,027,123	100		18,694		15,370		25,183			(3,441)		4,633		0001
Purchased Call/S&P 500 INDEX/SPXK00QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/07/2027	1	1,798,727	100		13,311		12,504		19,769			(907)		8,706		0001
Purchased Call/S&P 500 INDEX/SPXK00GGJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/06/2026	04/06/2027	1	2,336,431	100		17,757		13,648		41,049			(4,135)		10,232		0001
Purchased Call/S&P 500 INDEX/SPXF17HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2027	1	1,372,592	100		18,255		16,194		22,789			(2,101)		6,456		0001
Purchased Call/S&P 500 INDEX/SPXF17K$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	1,721,375	100		24,444		22,950		27,239			(1,679)		8,295		0001
Purchased Call/S&P 500 INDEX/SPXF17HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	1,518,643	100		21,109		18,998		23,225			(2,313)		7,165		0001
Purchased Call/S&P 500 INDEX/SPXE055$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	1	1,883,000	100		41,426		32,450		49,945			(9,218)		8,290		0001
Purchased Call/S&P 500 INDEX/SPXE059$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2026	05/17/2027	1	3,118,104	100		36,482		32,160		37,040			(4,573)		14,621		0001
Purchased Call/S&P 500 INDEX/SPXE055$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2026	04/12/2027	1	1,548,000	100		32,508		25,523		42,613			(7,175)		6,851		0001
Purchased Call/S&P 500 INDEX/SPXF17CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	1,720,323	100		13,591		10,910		22,416			(2,763)		7,667		0001
Purchased Call/S&P 500 INDEX/SPXF17CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	2,638,854	100		20,847		16,735		38,308			(4,238)		11,761		0001
Purchased Call/S&P 500 INDEX/SPXK00FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	1,929,718	100		14,280		10,878		25,135			(3,482)		8,390		0001
Purchased Call/S&P 500 INDEX/SPXF17HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/14/2027	1	2,086,000	100		41,511		36,553		48,241			(5,246)		9,735		0001
Purchased Call/S&P 500 INDEX/SPXK00J6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2026	04/23/2027	1	1,403,000	100		28,200		23,187		38,252			(5,191)		6,328		0001
Purchased Call/S&P 500 INDEX/SPXK00GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	1,421,000	100		28,278		21,541		52,445			(6,895)		6,178		0001
Purchased Call/S&P 500 INDEX/SPXE05C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2026	06/07/2027	1	2,308,661	100		26,780		25,157		26,294			(1,824)		11,174		0001
Purchased Call/S&P 500 INDEX/SPXE059$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,687,384	100		18,561		16,752		13,003			(1,989)		7,961		0001
Purchased Call/S&P 500 INDEX/SPXE055SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2026	04/16/2027	1	2,084,287	100		39,810		31,958		66,070			(8,093)		9,289		0001
Purchased Call/S&P 500 INDEX/SPXK00GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/05/2027	1	1,616,594	100		16,651		12,717		45,165			(4,027)		7,067		0001
Purchased Call/S&P 500 INDEX/SPXP13LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	1,754,000	100		36,834		36,732		38,507			(405)		8,710		0001
Purchased Call/S&P 500 INDEX/SPXK00RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/15/2026	07/08/2026	1	7,550,000	.7500		54,640		18,213		41,759			(35,635)		5,589		0001
Purchased Call/S&P 500 INDEX/SPXK00GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/07/2026	04/07/2027	1	1,808,951	100		13,567		10,465		33,977			(3,122)		7,936		0001
Purchased Call/S&P 500 INDEX/SPXK00GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	1,360,849	100		16,194		12,336		30,667			(3,949)		5,917		0001
Purchased Call/S&P 500 INDEX/SPXK00QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2026	06/10/2027	1	1,018,000	100		19,444		18,426		31,952			(1,065)		4,949		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2402SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2026	06/01/2027	1	1,878,387	100		13,900		12,828		13,254			(1,104)		9,011		0001
Purchased Call/S&P 500 INDEX/SPX2402SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2026	06/03/2027	1	2,167,581	100		15,823		14,690		18,203			(1,170)		10,429		0001
Purchased Call/S&P 500 INDEX/SPX00RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/15/2026	07/14/2026	1	3,775,000	.7500		29,480		14,194		27,645			(15,248)		3,697		0001
Purchased Call/S&P 500 INDEX/SPX000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2026	06/14/2027	1	3,268,264	100		39,219		37,599		59,509			(1,924)		15,979		0001
Purchased Call/S&P 500 INDEX/SPX2401SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2026	04/09/2027	1	1,408,000	100		30,272		23,647		46,547			(6,801)		6,199		0001
Purchased Call/S&P 500 INDEX/SPXP13GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2026	05/27/2027	1	1,191,507	100		14,536		13,215		13,056			(1,354)		5,673		0001
Purchased Call/S&P 500 INDEX/SPX00RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/15/2026	06/15/2027	1	1,844,904	100		25,460		24,478		32,213			(1,046)		9,033		0001
Purchased Call/S&P 500 INDEX/SPXP13GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2026	04/01/2027	1	1,017,550	100		17,502		13,211		23,713			(4,316)		4,416		0001
Purchased Call/S&P 500 INDEX/SPX2403S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/14/2027	1	2,116,501	100		14,816		14,203		21,978			(727)		10,348		0001
Purchased Call/S&P 500 INDEX/SPX2401ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	3,005,918	100		24,649		19,308		41,723			(5,485)		13,234		0001
Purchased Call/S&P 500 INDEX/SPX00RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/16/2026	06/16/2027	1	1,584,589	100		20,758		20,015		27,791			(796)		7,770		0001
Purchased Call/S&P 500 INDEX/SPXP13KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/17/2027	1	1,687,000	100		34,921		34,143		32,625			(1,151)		8,283		0001
Purchased Call/S&P 500 INDEX/SPX00RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/16/2026	06/16/2027	1	1,111,000	100		21,887		21,103		28,403			(839)		5,447		0001
Purchased Call/S&P 500 INDEX/SPX2402SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/24/2027	1	2,919,949	100		20,732		18,727		21,828			(2,203)		13,840		0001
Purchased Call/S&P 500 INDEX/SPX00RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/18/2026	06/17/2027	1	1,609,628	100		12,233		11,961		14,688			(403)		7,904		0001
Purchased Call/S&P 500 INDEX/SPXP13LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	07/16/2026	1	3,750,000	.7600		44,000		30,000		48,937			(14,667)		3,926		0001
Purchased Call/S&P 500 INDEX/SPX2402SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/21/2027	1	2,349,834	100		16,684		15,057		18,074			(1,788)		11,087		0001
Purchased Call/S&P 500 INDEX/SPX00RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/17/2027	1	1,920,373	100		24,581		24,033		31,926			(810)		9,429		0001
Purchased Call/S&P 500 INDEX/SPXP13LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	07/02/2026	1	3,750,000	.7600		41,540		5,193		47,487			(33,232)		1,388		0001
Purchased Call/S&P 500 INDEX/SPX2402S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/23/2027	1	1,937,037	100		15,496		12,741		19,166			(2,852)		8,737		0001
Purchased Call/S&P 500 INDEX/SPX2403SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/28/2027	1	2,798,000	100		38,053		37,948		49,437			(415)		13,952		0001
Purchased Call/S&P 500 INDEX/SPX2402S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/26/2027	1	1,801,726	100		14,414		11,873		14,981			(2,631)		8,167		0001
Purchased Call/S&P 500 INDEX/SPXP13LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	07/13/2026	1	3,000,000	.7550		27,804		17,560		28,039			(10,592)		2,831		0001
Purchased Call/S&P 500 INDEX/SPXP13JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	1,941,817	100		27,380		25,796		29,630			(1,650)		9,412		0001
Purchased Call/S&P 500 INDEX/SPX2402SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/26/2026	05/26/2027	1	1,845,464	100		12,918		11,708		11,499			(1,239)		8,774		0001
Purchased Call/S&P 500 INDEX/SPX2403SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2026	06/22/2027	1	1,962,030	100		24,722		24,245		30,100			(542)		9,702		0001
Purchased Call/S&P 500 INDEX/SPX2403SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2026	06/25/2027	1	3,091,892	100		22,880		22,753		32,881			(313)		15,353		0001
Purchased Call/S&P 500 INDEX/SPX2403SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2026	06/22/2027	1	2,482,943	100		18,622		18,263		24,228			(408)		12,278		0001
Purchased Call/S&P 500 INDEX/SPX000QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2026	06/11/2027	1	1,080,195	100		13,827		13,250		21,293			(684)		5,259		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/15/2026	07/13/2026	1	1,887,500	.7500		14,518		6,700		12,574			(7,777)		1,781		0001
Purchased Call/S&P 500 INDEX/SPXK00MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2026	05/14/2027	1	1,216,100	100		14,107		12,387		18,496			(1,816)		5,676		0001
Purchased Call/S&P 500 INDEX/SPX2402SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2026	05/27/2027	1	1,076,332	100		7,534		6,849		6,653			(702)		5,125		0001
Purchased Call/S&P 500 INDEX/SPX261ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/27/2026	04/27/2027	1	1,056,534	100		19,863		16,416		20,688			(3,483)		4,797		0001
Purchased Call/S&P 500 INDEX/SPX261ZS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/15/2026	04/15/2027	1	2,022,000	100		16,783		13,315		26,001			(3,494)		8,996		0001
Purchased Call/S&P 500 INDEX/SPX2402S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2026	04/22/2027	1	1,845,805	100		14,951		12,150		24,026			(2,826)		8,311		0001
Purchased Call/S&P 500 INDEX/SPXP13MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	1,116,989	100		18,319		18,319		21,406					5,585		0001
Purchased Call/S&P 500 INDEX/SPX261ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/07/2026	05/07/2027	1	1,956,201	100		14,672		12,599		23,406			(2,171)		9,029		0001
Purchased Call/S&P 500 INDEX/SPXE058SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/06/2026	05/06/2027	1	3,786,000	100		63,983		54,465		70,055			(9,641)		17,446		0001
Purchased Call/S&P 500 INDEX/SPX261Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/06/2026	05/06/2027	1	1,921,268	100		14,217		12,102		21,160			(2,142)		8,853		0001
Purchased Call/S&P 500 INDEX/SPX2401$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	1,783,342	100		23,897		18,719		30,244			(5,318)		7,851		0001
Purchased Call/S&P 500 INDEX/SPXK00PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	1	2,385,020	100		17,172		15,895		15,717			(1,317)		11,459		0001
Purchased Call/S&P 500 INDEX/SPXK00RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/15/2026	07/10/2026	1	7,550,000	.7500		55,990		21,909		48,132			(33,594)		6,248		0001
Purchased Call/S&P 500 INDEX/SPX3610$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/15/2026	05/14/2027	1	3,856,630	100		27,382		24,111		40,811			(3,460)		17,999		0001
Purchased Call/S&P 500 INDEX/SPX261ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/15/2026	04/15/2027	1	1,053,000	100		22,429		17,795		35,315			(4,670)		4,685		0001
Purchased Call/S&P 500 INDEX/SPXP13JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/14/2027	1	2,824,000	100		51,114		49,002		62,053			(2,507)		13,807		0001
Purchased Call/S&P 500 INDEX/SPXF17E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/26/2027	1	2,098,673	100		33,789		27,831		29,117			(6,168)		9,513		0001
Purchased Call/S&P 500 INDEX/SPX261ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/14/2026	04/14/2027	1	1,155,098	100		16,980		13,425		20,306			(3,582)		5,130		0001
Purchased Call/S&P 500 INDEX/SPXP13JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2026	06/09/2027	1	1,818,931	100		23,464		22,171		28,048			(1,350)		8,829		0001
Purchased Call/S&P 500 INDEX/SPXK00SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/23/2027	1	2,369,476	100		18,008		17,710		24,289			(345)		11,733		0001
Purchased Call/S&P 500 INDEX/SPXK00QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2026	06/10/2027	1	1,996,747	100		14,177		13,435		22,503			(777)		9,706		0001
Purchased Call/S&P 500 INDEX/SPXE05C9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/18/2026	06/21/2027	1	2,922,033	100		36,818		36,006		29,063			(1,201)		14,429		0001
Purchased Call/S&P 500 INDEX/SPXF17HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/14/2027	1	2,067,851	100		25,848		22,761		31,477			(3,267)		9,651		0001
Purchased Call/S&P 500 INDEX/SPXF17HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/12/2026	05/12/2027	1	1,970,382	100		25,024		21,715		30,624			(3,359)		9,167		0001
Purchased Call/S&P 500 INDEX/SPXP13LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	07/17/2026	1	7,500,000	.7600		87,800		61,078		97,201			(28,096)		8,093		0001
Purchased Call/S&P 500 INDEX/SPXP13I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	1,984,308	100		30,161		28,240		26,888			(2,148)		9,562		0001
Purchased Call/S&P 500 INDEX/SPXP13LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	2,054,768	100		28,150		27,685		33,720			(540)		10,175		0001
Purchased Call/S&P 500 INDEX/SPXE059SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/14/2026	05/14/2027	1	1,908,000	100		33,772		29,655		28,276			(4,349)		8,905		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	1,942,716	100		25,450		23,627		20,628			(1,883)		9,347		0001
Purchased Call/S&P 500 INDEX/SPXF17LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	1	1,638,039	100		16,872		16,450		18,223			(601)		8,043		0001
Purchased Call/S&P 500 INDEX/SPX2403SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/28/2027	1	1,638,961	100		11,964		11,931		17,339			(130)		8,172		0001
Purchased Call/S&P 500 INDEX/SPXF17ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/25/2027	1	2,033,588	100		25,827		23,336		20,257			(2,737)		9,653		0001
Purchased Call/S&P 500 INDEX/SPXF17ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2026	04/30/2027	1	1,406,786	100		15,475		12,988		15,715			(2,586)		6,419		0001
Purchased Call/S&P 500 INDEX/SPXK00GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/07/2026	04/07/2027	1	1,298,508	100		16,881		13,021		38,316			(3,885)		5,697		0001
Purchased Call/S&P 500 INDEX/SPXK000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/28/2027	1	1,564,889	100		10,954		10,072		10,983			(963)		7,462		0001
Purchased Call/S&P 500 INDEX/SPXP13IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	1,715,399	100		21,614		20,006		7,961			(1,658)		8,241		0001
Purchased Call/S&P 500 INDEX/SPXK00GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/06/2026	04/06/2027	1	1,790,788	100		23,638		18,168		50,260			(5,505)		7,842		0001
Purchased Call/S&P 500 INDEX/SPXK001SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2026	04/16/2027	1	1,193,000	100		23,144		18,528		42,513			(4,756)		5,317		0001
Purchased Call/S&P 500 INDEX/SPX261ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2026	04/13/2027	1	3,974,470	100		33,386		26,304		47,479			(7,134)		17,622		0001
Purchased Call/S&P 500 INDEX/SPX3610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/18/2027	1	2,427,080	100		17,960		15,882		25,990			(2,116)		11,398		0001
Purchased Call/S&P 500 INDEX/SPXE055ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	1	1,943,000	100		46,438		36,376		57,563			(10,334)		8,554		0001
Purchased Call/S&P 500 INDEX/SPXK000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/28/2026	05/28/2027	1	1,092,241	100		18,240		16,725		16,346			(1,649)		5,208		0001
Purchased Call/S&P 500 INDEX/SPXK00MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/13/2026	05/13/2027	1	1,320,000	100		23,892		20,799		34,350			(3,142)		6,151		0001
Purchased Call/S&P 500 INDEX/SPXF17GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	1,500,000	100		20,700		17,825		22,994			(3,014)		6,923		0001
Purchased Call/S&P 500 INDEX/SPXF17ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	1,992,180	100		26,496		24,362		18,155			(2,329)		9,500		0001
Purchased Call/S&P 500 INDEX/SPXP13GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	1,639,039	100		30,322		27,880		27,639			(2,666)		7,816		0001
Purchased Call/S&P 500 INDEX/SPXF17BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	3,142,210	100		25,452		20,376		44,883			(5,230)		14,004		0001
Purchased Call/S&P 500 INDEX/SPXK00RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/17/2027	1	1,194,853	100		15,294		14,953		19,943			(504)		5,867		0001
Purchased Call/S&P 500 INDEX/SPX2401SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/02/2027	1	2,432,159	100		35,266		26,865		57,282			(8,599)		10,575		0001
Purchased Call/S&P 500 INDEX/SPX2403S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2026	06/15/2027	1	2,258,657	100		16,262		15,635		19,561			(668)		11,059		0001
Purchased Call/S&P 500 INDEX/SPX2402SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2026	04/29/2027	1	2,179,487	100		16,782		13,962		18,453			(2,851)		9,929		0001
Purchased Call/S&P 500 INDEX/SPXK00RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	1	2,412,439	100		18,576		18,162		22,214			(612)		11,845		0001
Purchased Call/S&P 500 INDEX/SPXP13HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	1,905,771	100		22,679		20,852		20,441			(1,994)		9,088		0001
Purchased Call/S&P 500 INDEX/SPX2401SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2026	04/08/2027	1	2,006,284	100		16,050		12,425		30,217			(3,650)		8,817		0001
Purchased Call/S&P 500 INDEX/SPX2403SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/25/2027	1	1,934,085	100		26,304		26,230		34,287			(289)		9,604		0001
Purchased Call/S&P 500 INDEX/SPX2401SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2026	04/08/2027	1	1,975,447	100		28,051		21,715		47,456			(6,379)		8,682		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2403SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2026	06/24/2027	1	1,808,109	100		13,018		12,839		19,185			(214)		8,966		0001
Purchased Call/S&P 500 INDEX/SPX2401SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	2,121,913	100		26,524		20,777		42,350			(5,902)		9,342		0001
Purchased Call/S&P 500 INDEX/SPX2401SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/05/2027	1	1,667,000	100		33,173		25,336		75,194			(8,023)		7,287		0001
Purchased Call/S&P 500 INDEX/SPX2402SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/04/2026	05/04/2027	1	1,933,945	100		15,085		12,758		19,314			(2,356)		8,883		0001
Purchased Call/S&P 500 INDEX/SPX2402SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	04/30/2027	1	1,817,944	100		14,180		11,935		16,802			(2,337)		8,295		0001
Purchased Call/S&P 500 INDEX/SPX2402SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	04/30/2027	1	2,043,404	100		15,939		13,415		19,024			(2,627)		9,324		0001
Purchased Call/S&P 500 INDEX/SPX2402SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2026	04/29/2027	1	2,021,926	100		24,667		20,522		26,638			(4,190)		9,211		0001
Purchased Call/S&P 500 INDEX/SPX2403S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/11/2026	06/11/2027	1	2,561,759	100		17,676		16,893		27,977			(920)		12,471		0001
Purchased Call/S&P 500 INDEX/SPX2402SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/04/2026	05/04/2027	1	2,394,946	100		31,374		26,534		38,161			(4,899)		11,000		0001
Purchased Call/S&P 500 INDEX/SPX2403S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/11/2027	1	1,824,573	100		12,772		12,240		19,125			(632)		8,882		0001
Purchased Call/S&P 500 INDEX/SPXF17D5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	1,415,237	100		21,653		17,754		21,628			(4,034)		6,383		0001
Purchased Call/S&P 500 INDEX/SPXK00PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/04/2027	1	1,968,881	100		14,570		13,679		22,274			(1,001)		9,487		0001
Purchased Call/S&P 500 INDEX/SPX2402SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2026	04/16/2027	1	2,775,998	100		34,700		27,779		63,297			(7,130)		12,372		0001
Purchased Call/S&P 500 INDEX/SPX2401SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	2,281,610	100		18,709		14,656		23,389			(4,163)		10,045		0001
Purchased Call/S&P 500 INDEX/SPX261ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	1	1,100,173	100		15,402		12,772		13,352			(2,659)		5,004		0001
Purchased Call/S&P 500 INDEX/SPX261ZSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	1	2,633,051	100		19,485		16,801		17,120			(2,814)		12,211		0001
Purchased Call/S&P 500 INDEX/SPXP13I5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	2,495,000	100		52,146		48,959		61,686			(3,581)		12,022		0001
Purchased Call/S&P 500 INDEX/SPX2401SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/12/2027	1	1,768,124	100		14,499		11,383		27,393			(3,200)		7,826		0001
Purchased Call/S&P 500 INDEX/SPX2403SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2026	06/08/2027	1	3,097,133	100		22,919		21,593		34,078			(1,381)		15,012		0001
Purchased Call/S&P 500 INDEX/SPXF17D57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	1,211,556	100		18,416		14,966		22,587			(3,481)		5,455		0001
Purchased Call/S&P 500 INDEX/SPXK000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/28/2027	1	1,851,362	100		12,960		11,916		11,027			(1,139)		8,828		0001
Purchased Call/S&P 500 INDEX/SPX261ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/27/2027	1	1,612,363	100		12,738		10,527		11,233			(2,233)		7,321		0001
Purchased Call/S&P 500 INDEX/SPX2403S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/11/2027	1	1,832,757	100		12,829		12,295		19,360			(634)		8,922		0001
Purchased Call/S&P 500 INDEX/SPXK00F5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	1,945,168	100		14,394		10,965		27,350			(3,510)		8,457		0001
Purchased Call/S&P 500 INDEX/SPX261ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	1	2,268,953	100		14,975		11,881		23,785			(3,118)		10,095		0001
Purchased Call/S&P 500 INDEX/SPX2401SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2026	04/09/2027	1	2,938,771	100		23,510		18,365		42,228			(5,282)		12,938		0001
Purchased Call/S&P 500 INDEX/SPX261ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	1	1,830,181	100		14,275		11,837		10,708			(2,464)		8,324		0001
Purchased Call/S&P 500 INDEX/SPX2401SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/02/2027	1	1,188,507	100		16,164		12,313		29,754			(3,941)		5,167		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2402SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2026	04/30/2027	1	1,954,892	100		15,444		12,962		18,998			(2,581)		8,920		0001
Purchased Call/S&P 500 INDEX/SPX2403S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/11/2026	06/11/2027	1	1,782,361	100		21,210		20,270		30,375			(1,104)		8,677		0001
Purchased Call/S&P 500 INDEX/SPX2402SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2026	05/14/2027	1	2,789,769	100		19,249		16,903		23,898			(2,479)		13,020		0001
Purchased Call/S&P 500 INDEX/SPXF171SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2026	05/26/2027	1	1,055,869	100		14,043		12,728		9,573			(1,347)		5,020		0001
Purchased Call/S&P 500 INDEX/SPX261ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	1	1,189,000	100		22,948		19,261		25,058			(3,835)		5,426		0001
Purchased Call/S&P 500 INDEX/SPXE059SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	2,531,418	100		30,124		27,211		20,922			(3,201)		11,998		0001
Purchased Call/S&P 500 INDEX/SPX261ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	04/30/2027	1	1,521,000	100		33,614		28,292		35,958			(5,541)		6,940		0001
Purchased Call/S&P 500 INDEX/SPXP13KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2026	06/17/2027	1	1,117,000	100		20,218		19,712		24,433			(720)		5,485		0001
Purchased Call/S&P 500 INDEX/SPXP13LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	07/14/2026	1	3,750,000	7550		35,230		22,900		36,331			(12,811)		3,672		0001
Purchased Call/S&P 500 INDEX/SPXK000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/05/2026	06/04/2027	1	2,116,407	100		15,661		14,704		23,556			(1,076)		10,198		0001
Purchased Call/S&P 500 INDEX/SPXP131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2027	1	1,205,000	100		21,811		20,489		25,450			(1,486)		5,832		0001
Purchased Call/S&P 500 INDEX/SPXP13JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	1	1,987,000	100		38,747		37,132		48,070			(1,916)		9,673		0001
Purchased Call/S&P 500 INDEX/SPXP13JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	1	1,377,000	100		26,852		25,733		33,494			(1,328)		6,703		0001
Purchased Call/S&P 500 INDEX/SPXP13LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	2,010,506	100		38,401		38,294		39,894			(422)		9,983		0001
Purchased Call/S&P 500 INDEX/SPXP13LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2026	06/25/2027	1	1,751,259	100		28,195		28,039		33,723			(386)		8,696		0001
Purchased Call/S&P 500 INDEX/SPXN13WS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/05/2026	1	1,053,000	100	28,326			2,739		41,960			(14,085)		1,653		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/20/2026	1	1,163,000	100	30,703			4,276		46,258			(15,309)		2,174		0001
Purchased Call/S&P 500 INDEX/SPXN13RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	1,165,000	100	29,941			1,072		46,528			(14,847)		1,141		0001
Purchased Call/S&P 500 INDEX/SPX0134SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/16/2026	1	1,457,000	100	39,776			8,531		57,689			(19,833)		3,368		0001
Purchased Call/S&P 500 INDEX/SPX0130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/26/2026	1	1,057,000	100	28,116			4,349		42,018			(13,981)		2,089		0001
Purchased Call/S&P 500 INDEX/SPX0136SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/22/2026	1	1,053,000	100	26,325			6,053		41,461			(13,126)		2,526		0001
Purchased Call/S&P 500 INDEX/SPXB210S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/12/2026	1	1,170,000	100	31,356			3,668		46,591			(15,635)		2,008		0001
Purchased Call/S&P 500 INDEX/SPXN13TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/21/2026	1	1,250,000	100	32,500			1,796		49,887			(16,161)		1,499		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2025	07/30/2026	1	1,379,000	100	36,406			2,933		54,976			(18,103)		1,977		0001
Purchased Call/S&P 500 INDEX/SPX0131SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	1,048,000	105	14,358			2,592		30,972			(7,139)		2,228		0001
Purchased Call/S&P 500 INDEX/SPXA21YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2025	07/16/2026	1	1,114,000	100	30,635			1,276		44,475			(15,233)		1,166		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2025	07/28/2026	1	1,076,000	100	28,084			2,089		42,914			(13,926)		1,490		0001
Purchased Call/S&P 500 INDEX/SPXB211SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2025	09/10/2026	1	1,066,000	100	28,782			5,676		42,287			(14,312)		2,367		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0134$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	1,151,000	100	28,890			6,322		45,482			(14,326)		2,694		0001
Purchased Call/S&P 500 INDEX/SPX013C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	1,060,000	100	27,666			8,460		40,941			(13,719)		2,936		0001
Purchased Call/S&P 500 INDEX/SPX013N$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	1,398,000	105	20,551			10,190		29,366			(10,135)		4,922		0001
Purchased Call/S&P 500 INDEX/SPX013J$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	1,056,000	100	27,245			11,633		38,929			(13,510)		3,452		0001
Purchased Call/S&P 500 INDEX/SPX0139$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/08/2026	1	1,122,000	100	27,489			7,602		43,793			(13,707)		2,936		0001
Purchased Call/S&P 500 INDEX/SPX013A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/14/2026	1	1,196,000	100	32,531			9,436		46,942			(16,176)		3,223		0001
Purchased Call/S&P 500 INDEX/SPX013M$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/23/2026	1	1,058,000	100	27,508			13,409		38,082			(13,678)		3,673		0001
Purchased Call/S&P 500 INDEX/SPX013K$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2025	12/10/2026	1	1,105,000	100	29,283			13,068		40,193			(14,521)		3,692		0001
Purchased Call/S&P 500 INDEX/SPX013K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	1	1,256,000	100	33,410			14,818		46,724			(16,568)		4,184		0001
Purchased Call/S&P 500 INDEX/SPX013J$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/02/2026	1	1,256,000	100	35,042			14,908		47,024			(17,425)		4,092		0001
Purchased Call/S&P 500 INDEX/SPX013C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	1,092,000	100	27,846			8,975		41,788			(13,733)		3,104		0001
Purchased Call/S&P 500 INDEX/SPXE17J$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	604,000	26012.2	13,107			4,297		21,378			(6,500)		1,732		0001
Purchased Call/S&P 500 INDEX/SPX013G$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/11/2026	1	1,126,000	100	30,852			11,335		42,274			(15,341)		3,411		0001
Purchased Call/S&P 500 INDEX/SPX013C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/16/2026	1	1,229,000	105	21,630			6,538		34,085			(10,936)		3,343		0001
Purchased Call/S&P 500 INDEX/SPX013B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	1,430,000	100	39,039			11,603		56,138			(19,412)		3,889		0001
Purchased Call/S&P 500 INDEX/SPXB219$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/30/2026	1	1,168,000	100	31,186			15,810		42,085			(15,507)		4,135		0001
Purchased Call/S&P 500 INDEX/SPXB215$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/18/2025	11/18/2026	1	1,107,000	100	28,339			10,930		42,996			(14,053)		3,440		0001
Purchased Call/S&P 500 INDEX/SPX0137$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	09/30/2026	1	1,401,000	100	37,827			9,509		55,141			(18,810)		3,517		0001
Purchased Call/S&P 500 INDEX/SPX013L$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2025	12/15/2026	1	1,129,000	100	29,015			13,423		42,105			(14,468)		3,830		0001
Purchased Call/S&P 500 INDEX/SPXB219$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	1,012,000	100	27,628			14,044		37,165			(13,700)		3,593		0001
Purchased Call/S&P 500 INDEX/SPX013F$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	1,022,000	100	27,492			9,618		38,416			(13,633)		3,026		0001
Purchased Call/S&P 500 INDEX/SPX0131$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2025	11/25/2026	1	1,119,000	100	29,765			12,087		42,724			(14,760)		3,563		0001
Purchased Call/S&P 500 INDEX/SPXE17J$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	1,408,000	6890.89	31,680			10,385		47,892			(15,710)		4,037		0001
Purchased Call/S&P 500 INDEX/SPXB213$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	10/07/2026	1	1,114,000	100	31,638			8,661		43,500			(15,775)		2,901		0001
Purchased Call/S&P 500 INDEX/SPX013C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	1	1,109,000	100	29,499			9,102		42,780			(14,628)		3,085		0001
Purchased Call/S&P 500 INDEX/SPX013Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2026	02/24/2027	1	1,657,000	100		44,408		29,116		59,674			(15,330)		6,704		0001
Purchased Call/S&P 500 INDEX/SPX013S$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2026	01/21/2027	1	1,400,000	100		39,620		22,514		50,741			(17,245)		5,246		0001
Purchased Call/S&P 500 INDEX/SPXP131$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	1,039,000	100		27,637		19,186		37,891			(8,481)		4,325		0001
Purchased Call/S&P 500 INDEX/SPX013U$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2026	02/03/2027	1	1,305,000	100		34,844		20,829		46,852			(14,033)		5,043		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB219SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/07/2027	1	1,276,000	100		33,048		17,442		44,786			(15,707)		4,615		0001
Purchased Call/S&P 500 INDEX/SPX013YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	1,229,000	105		18,312		11,852		29,644			(6,540)		4,920		0001
Purchased Call/S&P 500 INDEX/SPXB21A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2026	02/11/2027	1	1,231,000	100		29,544		18,620		43,346			(10,945)		4,843		0001
Purchased Call/S&P 500 INDEX/SPXK005$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/28/2027	1	1,301,000	100		34,086		19,978		44,070			(14,234)		4,958		0001
Purchased Call/S&P 500 INDEX/SPX013R$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2026	01/14/2027	1	1,030,000	100		27,295		14,813		36,721			(12,488)		3,793		0001
Purchased Call/S&P 500 INDEX/SPX013RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/13/2027	1	1,297,000	100		35,408		19,440		45,359			(16,139)		4,764		0001
Purchased Call/S&P 500 INDEX/SPXP133SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2026	03/17/2027	1	1,335,000	100		35,111		25,121		48,958			(10,032)		5,634		0001
Purchased Call/S&P 500 INDEX/SPXP134$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	03/24/2027	1	1,502,000	100		39,503		28,947		55,897			(10,606)		6,423		0001
Purchased Call/S&P 500 INDEX/SPXB21BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	1,051,000	105		16,501		11,364		27,021			(5,215)		4,358		0001
Purchased Call/S&P 500 INDEX/SPXP13FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/20/2027	1	1,287,000	100		37,194		33,558		34,907			(3,996)		6,063		0001
Purchased Call/S&P 500 INDEX/SPXP13LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	1,055,000	100		26,903		26,458		27,126			(516)		5,224		0001
Purchased Call/S&P 500 INDEX/SPXP139SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	1,343,000	100		34,649		27,300		47,333			(7,405)		5,954		0001
Purchased Call/S&P 500 INDEX/SPXP13M$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	1,413,000	100		37,445		37,340		35,951			(411)		7,016		0001
Purchased Call/S&P 500 INDEX/SPXP131$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/03/2027	1	1,476,000	100		36,900		34,639		35,261			(2,541)		7,102		0001
Purchased Call/S&P 500 INDEX/SPXP137SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2026	04/07/2027	1	1,261,000	100		32,660		25,192		46,394			(7,516)		5,532		0001
Purchased Call/S&P 500 INDEX/SPXP13AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/15/2027	1	1,766,000	100		53,157		42,644		60,335			(10,836)		7,857		0001
Purchased Call/S&P 500 INDEX/SPXB21GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/30/2026	04/29/2027	1	1,147,000	100		31,428		26,364		36,955			(5,267)		5,225		0001
Purchased Call/S&P 500 INDEX/SPXP13ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2026	05/12/2027	1	1,216,000	100		32,346		28,146		33,868			(4,265)		5,657		0001
Purchased Call/S&P 500 INDEX/SPXP13DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	938,000	100		26,545		22,859		27,175			(3,865)		4,329		0001
Purchased Call/S&P 500 INDEX/SPXP137SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2026	04/01/2027	1	1,196,000	100		33,488		25,630		44,334			(7,907)		5,191		0001
Purchased Call/S&P 500 INDEX/SPXP13ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2026	05/13/2027	1	1,000,000	100		25,800		22,460		27,295			(3,393)		4,660		0001
Purchased Call/S&P 500 INDEX/SPX140VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/10/2026	1	1,712,423	329	19,314			483		37,516			(9,604)		1,417		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	07/23/2025	07/21/2026	1	1,650,555	309	83,621			4,633		144,318			(41,696)		1,980		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/30/2025	07/28/2026	1	2,045,951	332	21,793			1,630		31,944			(10,867)		2,833		0001
Purchased Call/S&P 500 INDEX/SPXJ00PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/24/2025	09/22/2026	1	1,510,092	336	19,967			4,591		21,915			(9,956)		3,622		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	09/19/2025	09/18/2026	1	3,602,000	317.41	163,171			35,807		235,978			(81,137)		8,432		0001
Purchased Call/S&P 500 INDEX/SPXJ001SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	08/15/2025	08/14/2026	1	3,702,000	312.36	173,254			21,175		291,443			(86,151)		6,499		0001
Purchased Call/S&P 500 INDEX/SPXJ00GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	07/25/2025	07/24/2026	1	4,886,000	310.74	233,551			14,921		400,815			(116,134)		6,264		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	07/11/2025	07/13/2026	1	1,520,000	308.55	72,352			2,392		134,225			(35,683)		1,434		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/01/2025	07/31/2026	1	2,666,284	310	115,820			9,652		227,390			(57,592)		3,885		0001
Purchased Call/S&P 500 INDEX/SPXJ00D9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/03/2025	07/02/2026	1	3,902,000	308.54	184,955			515		340,955			(91,969)		1,444		0001
Purchased Call/S&P 500 INDEX/SPX261SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/09/2025	07/07/2026	1	1,512,400	326	21,649			360		47,165			(10,795)		1,047		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/29/2025	08/28/2026	1	3,005,000	312.99	138,531			22,381		234,665			(68,885)		6,041		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/11/2025	07/09/2026	1	2,402,874	309	111,092			2,476		208,104			(55,393)		1,887		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/11/2025	07/10/2026	1	5,038,000	308.55	239,305			5,983		444,346			(118,995)		4,169		0001
Purchased Call/S&P 500 INDEX/SPXJ00FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/16/2025	07/14/2026	1	2,110,052	309	98,795			3,558		183,440			(49,261)		2,066		0001
Purchased Call/S&P 500 INDEX/SPX140VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2025	07/15/2026	1	1,516,084	328	19,701			762		39,044			(9,796)		1,537		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/29/2025	08/31/2026	1	2,138,000	312.99	98,776			16,645		167,193			(48,715)		4,406		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/11/2025	07/08/2026	1	1,420,102	308	68,920			1,348		127,381			(34,460)		1,051		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/26/2025	09/25/2026	1	1,771,178	317	82,302			19,661		120,019			(40,925)		4,324		0001
Purchased Call/S&P 500 INDEX/SPXJ00D9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/03/2025	07/06/2026	1	1,992,000	308.54	94,819			1,306		174,486			(46,637)		1,277		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/23/2025	07/21/2026	1	1,631,690	329	21,786			1,207		38,228			(10,863)		1,957		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/01/2025	07/31/2026	1	4,433,000	308.65	207,908			17,326		399,430			(103,383)		6,460		0001
Purchased Call/S&P 500 INDEX/SPXJ00MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/10/2025	09/09/2026	1	1,678,086	332	24,889			4,813		37,359			(12,376)		3,701		0001
Purchased Call/S&P 500 INDEX/SPXJ00LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/29/2025	08/25/2026	1	1,509,570	334	16,061			2,481		22,740			(8,053)		2,956		0001
Purchased Call/S&P 500 INDEX/SPX140VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	07/01/2026	1	1,840,051	327	22,455					50,321			(11,166)		481		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/05/2025	09/04/2026	1	3,224,000	313.6	145,402			26,253		247,859			(72,302)		6,855		0001
Purchased Call/S&P 500 INDEX/SPXJ00I S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2025	08/04/2026	1	1,887,818	310	89,708			8,520		161,480			(44,854)		2,923		0001
Purchased Call/S&P 500 INDEX/SPXE17A5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2025	08/28/2026	1	1,762,773	313	84,082			13,776		137,998			(42,511)		3,544		0001
Purchased Call/S&P 500 INDEX/SPXE173S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	1	1,958,645	310	97,079			6,202		165,491			(48,273)		2,511		0001
Purchased Call/S&P 500 INDEX/SPXE174SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	1	1,485,000	310.4	69,647			7,138		125,910			(34,537)		2,396		0001
Purchased Call/S&P 500 INDEX/SPXJ00I S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/15/2025	08/17/2026	1	2,479,000	312.36	116,265			15,054		195,432			(57,341)		4,495		0001
Purchased Call/S&P 500 INDEX/SPXJ00NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/19/2025	09/17/2026	1	1,454,547	334	23,189			5,038		26,750			(11,563)		3,383		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/26/2025	09/25/2026	1	3,718,000	316.34	170,656			40,768		249,498			(84,859)		9,076		0001
Purchased Call/S&P 500 INDEX/SPXJ00JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/20/2025	08/19/2026	1	1,475,629	331	18,546			2,510		32,418			(9,222)		2,731		0001
Purchased Call/S&P 500 INDEX/SPXJ00I S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/08/2025	08/07/2026	1	4,255,000	311.2	199,134			20,467		348,758			(99,020)		6,865		0001
Purchased Call/S&P 500 INDEX/SPXJ00I SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/13/2025	08/12/2026	1	1,515,739	332	17,997			2,088		27,551			(8,949)		2,601		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/05/2025	09/04/2026	1	1,680,513	334	18,717			3,379		28,248			(9,307)		3,573		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/18/2025	07/17/2026	1	2,398,606	309	116,818			5,192		209,539			(58,088)		2,588		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/10/2025	09/08/2026	1	1,709,335	314	80,081			15,306		129,280			(39,930)		3,743		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/12/2025	09/11/2026	1	1,315,713	315	61,829			12,366		95,654			(30,745)		2,942		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2025	09/30/2026	1	1,722,000	336.34	24,969			6,259		25,651			(12,382)		4,323		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2025	09/24/2026	1	1,579,577	338	18,299			4,333		17,303			(9,124)		3,834		0001
Purchased Call/S&P 500 INDEX/SPXJ00NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/19/2025	09/18/2026	1	1,597,029	317	73,945			16,227		106,926			(36,769)		3,738		0001
Purchased Call/S&P 500 INDEX/SPXJ00LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2025	08/28/2026	1	1,607,000	333.33	18,481			2,986		27,821			(9,189)		3,230		0001
Purchased Call/S&P 500 INDEX/SPXJ00JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2025	08/14/2026	1	1,530,952	333	15,641			1,928		24,442			(7,886)		2,688		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2025	09/22/2026	1	1,549,203	341	13,290			3,056		9,342			(6,627)		3,716		0001
Purchased Call/S&P 500 INDEX/SPXJ00LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2025	08/27/2026	1	1,950,016	340	11,767			1,874		8,493			(5,867)		3,887		0001
Purchased Call/S&P 500 INDEX/SPXD054SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	3,884,000	315.67	175,557			35,111		274,353			(87,296)		8,685		0001
Purchased Call/S&P 500 INDEX/SPXE178SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2025	08/25/2026	1	1,845,916	313	86,287			13,146		143,851			(43,025)		3,615		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/30/2025	07/28/2026	1	2,008,290	311	93,196			6,970		163,502			(46,470)		2,781		0001
Purchased Call/S&P 500 INDEX/SPXJ00I5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/13/2025	08/11/2026	1	1,515,898	312	72,148			8,194		120,549			(35,975)		2,571		0001
Purchased Call/S&P 500 INDEX/SPXJ00JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/15/2025	08/14/2026	1	2,305,936	313	104,237			12,740		176,709			(51,832)		4,048		0001
Purchased Call/S&P 500 INDEX/SPX140VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2025	08/04/2026	1	1,568,733	329	20,517			1,932		40,382			(10,230)		2,429		0001
Purchased Call/S&P 500 INDEX/SPX261VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/15/2026	1	1,435,358	316	66,663			14,034		100,643			(33,240)		3,296		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/17/2025	09/16/2026	1	1,554,725	337	17,072			3,631		18,263			(8,489)		3,594		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/18/2025	07/17/2026	1	5,211,000	309.25	249,607			11,094		450,681			(124,118)		5,623		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/22/2025	08/20/2026	1	3,073,581	312	149,136			20,771		247,933			(74,363)		5,745		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2025	09/11/2026	1	2,002,546	336	23,207			4,641		26,412			(11,540)		4,478		0001
Purchased Call/S&P 500 INDEX/SPXJ00JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/22/2025	08/21/2026	1	3,314,000	312.91	153,770			21,784		257,171			(76,462)		6,254		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2025	08/20/2026	1	1,829,168	333	21,627			3,038		30,785			(10,934)		3,419		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2025	07/17/2026	1	1,961,355	325	35,965			1,612		69,886			(18,133)		2,116		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/24/2025	09/22/2026	1	1,455,020	318	63,007			14,486		92,900			(31,417)		3,490		0001
Purchased Call/S&P 500 INDEX/SPX261WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	3,339,000	320.51	149,921			47,475		201,609			(74,549)		9,371		0001
Purchased Call/S&P 500 INDEX/SPXD05JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	2,148,222	318	96,476			38,054		152,420			(47,973)		6,723		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00Q$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/01/2025	09/29/2026	1	1,659,014	318	77,793			19,394		107,260			(38,789)		4,142		0001
Purchased Call/S&P 500 INDEX/SPX140W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2025	10/02/2026	1	1,499,970	338	20,937			5,516		19,187			(10,586)		3,806		0001
Purchased Call/S&P 500 INDEX/SPXD05PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	1,616,384	321	78,770			37,197		104,635			(39,168)		5,532		0001
Purchased Call/S&P 500 INDEX/SPX140W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2025	10/13/2026	1	1,560,000	336.95	17,784			5,095		25,317			(8,819)		4,184		0001
Purchased Call/S&P 500 INDEX/SPX140XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2025	11/06/2026	1	1,483,227	339	23,334			8,343		23,154			(11,732)		4,409		0001
Purchased Call/S&P 500 INDEX/SPX140XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	1,616,000	335.9	22,624			8,924		38,843			(11,250)		5,057		0001
Purchased Call/S&P 500 INDEX/SPXD05FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	10/30/2026	1	3,529,000	321.64	160,922			54,088		201,043			(80,019)		10,201		0001
Purchased Call/S&P 500 INDEX/SPXJ00S9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/15/2025	10/13/2026	1	1,609,723	318	72,509			20,889		106,684			(36,155)		4,317		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/09/2025	10/09/2026	1	1,575,000	319.42	72,135			20,038		96,792			(35,771)		4,143		0001
Purchased Call/S&P 500 INDEX/SPXD050$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	2,912,000	322.77	129,584			61,192		173,083			(64,436)		9,966		0001
Purchased Call/S&P 500 INDEX/SPXD05JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	2,457,000	317.94	110,565			43,612		174,789			(54,979)		7,689		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/23/2025	10/20/2026	1	1,430,900	319	65,527			20,317		91,159			(32,763)		3,963		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	3,101,000	322.44	139,545			57,756		180,620			(69,389)		9,940		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2025	10/20/2026	1	1,641,116	341	17,242			5,346		15,140			(8,621)		4,545		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2025	12/07/2026	1	1,524,247	340	23,232			10,232		24,833			(11,584)		5,046		0001
Purchased Call/S&P 500 INDEX/SPX261W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/18/2026	1	1,516,118	336	21,170			8,279		35,645			(10,585)		4,712		0001
Purchased Call/S&P 500 INDEX/SPX140XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2025	10/28/2026	1	1,910,389	341	23,996			7,954		20,919			(11,965)		5,477		0001
Purchased Call/S&P 500 INDEX/SPX140XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2025	11/04/2026	1	1,719,761	339	22,203			7,793		26,074			(11,071)		5,072		0001
Purchased Call/S&P 500 INDEX/SPX140W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	10/23/2026	1	1,440,000	340.7	16,992			5,381		15,725			(8,449)		4,041		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/09/2025	10/06/2026	1	1,400,289	319	64,839			17,617		86,904			(32,420)		3,628		0001
Purchased Call/S&P 500 INDEX/SPXD059SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	3,259,000	315.3	147,307			41,033		244,813			(73,249)		8,572		0001
Purchased Call/S&P 500 INDEX/SPXJ00XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/25/2026	1	1,494,696	338	25,189			10,343		28,092			(12,594)		4,759		0001
Purchased Call/S&P 500 INDEX/SPX140XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2025	11/19/2026	1	2,062,000	336.89	28,868			11,213		44,561			(14,315)		6,431		0001
Purchased Call/S&P 500 INDEX/SPXD050S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	3,644,000	324.76	162,887			79,855		198,443			(81,219)		12,688		0001
Purchased Call/S&P 500 INDEX/SPXJ00SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/17/2025	10/16/2026	1	1,595,359	318	71,628			21,289		106,660			(35,617)		4,339		0001
Purchased Call/S&P 500 INDEX/SPX140W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	1,584,000	339.77	15,523			4,614		18,380			(7,719)		4,308		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/31/2025	10/30/2026	1	1,695,404	322	76,137			25,591		94,375			(37,859)		4,901		0001
Purchased Call/S&P 500 INDEX/SPX013G$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/05/2026	1	1,474,773	348	10,589			3,767		5,560			(5,339)		4,367		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	10/17/2025	10/16/2026	1	3,294,000	317.99	147,571			43,861		220,063			(73,380)		8,959		0001
Purchased Call/S&P 500 INDEX/SPXJ00USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/07/2025	11/06/2026	1	1,848,925	320	82,625			29,460		116,032			(41,086)		5,496		0001
Purchased Call/S&P 500 INDEX/SPX140Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2025	12/16/2026	1	1,923,534	339	26,093			12,110		39,573			(12,975)		6,544		0001
Purchased Call/S&P 500 INDEX/SPX140X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2026	1	1,748,000	340.59	24,472			8,966		23,071			(12,135)		5,296		0001
Purchased Call/S&P 500 INDEX/SPX261X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2025	12/15/2026	1	1,471,151	322	60,500			27,987		91,368			(30,166)		4,990		0001
Purchased Call/S&P 500 INDEX/SPXD05GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,282,000	320.14	149,659			56,122		207,781			(74,418)		10,017		0001
Purchased Call/S&P 500 INDEX/SPX140W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2025	10/06/2026	1	1,675,227	337	25,663			6,973		25,302			(12,831)		4,340		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/13/2025	11/10/2026	1	2,426,384	322	100,153			36,928		137,910			(50,077)		7,323		0001
Purchased Call/S&P 500 INDEX/SPXD057$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2025	10/02/2026	1	1,455,000	318.81	66,203			17,055		91,102			(32,829)		3,692		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/01/2025	09/30/2026	1	1,703,691	337	24,205			6,085		23,154			(12,036)		4,277		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	12/04/2025	12/02/2026	1	1,571,395	322	73,774			31,647		93,179			(36,785)		5,120		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/09/2026	1	1,795,256	341	24,275			10,917		26,638			(12,138)		5,980		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	12/17/2026	1	1,415,876	342	18,180			8,558		20,123			(9,065)		4,831		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	2,021,819	341	33,138			16,246		33,510			(16,523)		7,040		0001
Purchased Call/S&P 500 INDEX/SPXJ00USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/07/2025	11/06/2026	1	3,166,000	319.67	144,053			51,362		202,022			(71,631)		9,411		0001
Purchased Call/S&P 500 INDEX/SPXJ00W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/27/2026	1	1,530,000	321.81	69,156			28,544		92,071			(34,200)		4,904		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	10/03/2025	10/02/2026	1	3,441,000	318.86	155,877			40,268		214,564			(77,510)		8,731		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	12/18/2026	1	2,217,574	337	42,064			19,863		52,587			(20,916)		7,589		0001
Purchased Call/S&P 500 INDEX/SPX140X$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2025	10/30/2026	1	1,659,629	342	16,112			5,507		15,907			(8,146)		4,797		0001
Purchased Call/S&P 500 INDEX/SPXD05ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/27/2026	1	1,473,332	322	64,145			21,143		81,294			(32,073)		4,206		0001
Purchased Call/S&P 500 INDEX/SPX261W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/03/2026	1	1,602,761	339	26,202			11,282		30,719			(13,029)		5,239		0001
Purchased Call/S&P 500 INDEX/SPXD05KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2025	12/04/2026	1	2,897,000	323.03	130,944			56,743		165,025			(65,112)		9,500		0001
Purchased Call/S&P 500 INDEX/SPXD05MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,499,000	322.4	112,205			50,804		149,190			(55,794)		8,376		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/11/2026	1	2,261,049	323	98,951			44,803		131,557			(49,204)		7,578		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/17/2025	10/15/2026	1	1,984,748	337	25,617			7,564		31,092			(12,773)		5,373		0001
Purchased Call/S&P 500 INDEX/SPXJ00USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/06/2025	11/03/2026	1	1,665,854	322	65,773			22,966		93,201			(32,887)		4,894		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/01/2025	09/25/2026	1	2,071,091	343	17,114			4,123		8,753			(8,628)		5,056		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/12/2026	1	1,544,990	342	16,570			6,168		16,051			(8,240)		4,698		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE051$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2027	1	1,313,000	322.84		59,216		40,783		90,082			(18,717)		5,444		0001
Purchased Call/S&P 500 INDEX/SPXE054$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/23/2027	1	1,607,051	320		61,884		45,937		126,850			(16,285)		6,860		0001
Purchased Call/S&P 500 INDEX/SPXK00D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	03/16/2026	03/16/2027	1	1,409,000	322.43		64,250		45,666		99,248			(18,659)		5,935		0001
Purchased Call/S&P 500 INDEX/SPXD05T$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,392,000	325.19		198,079		112,795		249,002			(85,979)		16,498		0001
Purchased Call/S&P 500 INDEX/SPXK000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	12/29/2026	1	1,506,531	324		65,421		33,169		86,419			(32,439)		5,319		0001
Purchased Call/S&P 500 INDEX/SPX140Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2026	02/08/2027	1	1,583,874	342		26,487		16,334		33,921			(10,170)		6,190		0001
Purchased Call/S&P 500 INDEX/SPX140Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2026	02/12/2027	1	3,913,000	324.24		173,346		109,126		250,320			(65,243)		15,429		0001
Purchased Call/S&P 500 INDEX/SPX2400$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/12/2027	1	1,545,000	337.03		26,265		18,531		53,783			(7,865)		6,457		0001
Purchased Call/S&P 500 INDEX/SPX261X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2027	1	1,900,000	324.96		85,500		45,237		107,593			(40,525)		6,890		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/12/2027	1	1,310,000	324.14		58,819		36,925		81,692			(22,238)		5,165		0001
Purchased Call/S&P 500 INDEX/SPXD05R$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/08/2027	1	3,060,000	325.92		137,088		72,733		161,904			(64,778)		11,097		0001
Purchased Call/S&P 500 INDEX/SPXD05W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	4,491,000	322.84		200,299		121,848		255,051			(79,239)		17,433		0001
Purchased Call/S&P 500 INDEX/SPXD05V$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	01/29/2027	1	4,750,000	325.75		212,325		125,036		265,769			(88,080)		18,143		0001
Purchased Call/S&P 500 INDEX/SPXE052$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2026	03/12/2027	1	1,790,000	321.74		82,698		58,186		130,038			(24,923)		7,481		0001
Purchased Call/S&P 500 INDEX/SPX2400$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/11/2027	1	1,414,280	337		23,860		16,815		48,736			(7,165)		5,899		0001
Purchased Call/S&P 500 INDEX/SPX2401$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/29/2027	1	1,255,000	316.61		58,734		43,848		114,929			(15,204)		5,417		0001
Purchased Call/S&P 500 INDEX/SPX2400$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/11/2026	03/09/2027	1	1,635,691	324		72,554		50,446		108,589			(22,186)		6,796		0001
Purchased Call/S&P 500 INDEX/SPXE051$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/02/2027	1	1,542,331	325		61,292		41,892		95,000			(19,695)		6,318		0001
Purchased Call/S&P 500 INDEX/SPXE052$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	1	3,606,000	320.98		164,794		116,271		270,280			(49,348)		15,070		0001
Purchased Call/S&P 500 INDEX/SPX140Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2026	02/09/2027	1	1,686,000	342.36		28,325		17,401		35,252			(10,942)		6,604		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/19/2027	1	4,163,000	325.79		186,086		120,439		242,846			(66,459)		16,666		0001
Purchased Call/S&P 500 INDEX/SPXE051$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/05/2027	1	2,537,000	322.84		114,165		78,330		173,860			(36,382)		10,456		0001
Purchased Call/S&P 500 INDEX/SPXK004$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/21/2026	01/21/2027	1	1,683,000	341.24		25,245		14,187		32,670			(11,066)		6,306		0001
Purchased Call/S&P 500 INDEX/SPX261Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/25/2027	1	2,117,000	318.52		99,922		74,109		180,192			(26,353)		9,070		0001
Purchased Call/S&P 500 INDEX/SPXE053$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2027	1	2,134,000	320.98		97,951		69,348		160,111			(29,092)		8,971		0001
Purchased Call/S&P 500 INDEX/SPXK008$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2026	02/16/2027	1	1,504,000	339.64		26,019		16,486		37,871			(9,686)		5,982		0001
Purchased Call/S&P 500 INDEX/SPXK007$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/11/2026	02/09/2027	1	1,339,241	326		59,740		36,903		74,631			(22,876)		5,246		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK007$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/06/2026	02/05/2027	1	1,688,548	324		82,621		50,261		103,651			(32,685)		6,555		0001
Purchased Call/S&P 500 INDEX/SPXK00BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/27/2026	02/25/2027	1	2,064,229	326		88,746		59,082		119,655			(30,071)		8,369		0001
Purchased Call/S&P 500 INDEX/SPX140Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/13/2027	1	1,459,780	343		22,664		12,408		23,904			(10,364)		5,362		0001
Purchased Call/S&P 500 INDEX/SPXK00BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/27/2026	02/26/2027	1	3,210,000	325.44		142,524		95,016		191,397			(48,161)		13,042		0001
Purchased Call/S&P 500 INDEX/SPX140Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2026	01/22/2027	1	1,820,000	340.23		33,306		18,913		40,415			(14,509)		6,836		0001
Purchased Call/S&P 500 INDEX/SPX140Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	01/05/2027	1	1,730,582	342		26,577		13,957		29,677			(12,701)		6,227		0001
Purchased Call/S&P 500 INDEX/SPX140Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2026	01/26/2027	1	1,564,040	344		24,192		14,006		25,876			(10,197)		5,932		0001
Purchased Call/S&P 500 INDEX/SPX2400$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/22/2027	1	1,467,000	333.8		27,433		19,951		63,916			(7,624)		6,250		0001
Purchased Call/S&P 500 INDEX/SPXE051$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/05/2027	1	1,342,020	325		53,742		36,873		83,625			(17,127)		5,531		0001
Purchased Call/S&P 500 INDEX/SPXK00A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/26/2026	02/26/2027	1	2,653,000	325.98		118,589		78,840		154,080			(40,288)		10,779		0001
Purchased Call/S&P 500 INDEX/SPXK00ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	03/20/2026	03/19/2027	1	1,714,028	321		71,102		51,549		129,269			(19,924)		7,261		0001
Purchased Call/S&P 500 INDEX/SPXK0039E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/16/2026	01/15/2027	1	4,766,000	325.51		215,423		118,813		259,797			(97,651)		17,596		0001
Purchased Call/S&P 500 INDEX/SPX2401$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/25/2027	1	2,588,000	316.61		120,860		89,887		236,052			(31,630)		11,088		0001
Purchased Call/S&P 500 INDEX/SPX261Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/23/2027	1	1,427,044	339		27,707		18,394		40,924			(9,440)		5,762		0001
Purchased Call/S&P 500 INDEX/SPX140Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2026	01/20/2027	1	1,452,108	341		27,291		15,606		30,730			(11,696)		5,428		0001
Purchased Call/S&P 500 INDEX/SPX261Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/03/2027	1	1,430,977	340		21,594		14,778		39,679			(6,920)		5,874		0001
Purchased Call/S&P 500 INDEX/SPXD05USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	1,522,879	325		69,427		39,535		87,261			(30,136)		5,720		0001
Purchased Call/S&P 500 INDEX/SPXD05V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2026	01/27/2027	1	2,055,611	326		94,800		54,994		112,418			(39,847)		7,815		0001
Purchased Call/S&P 500 INDEX/SPXE050$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2026	02/19/2027	1	2,571,084	325		119,863		77,578		155,856			(42,808)		10,293		0001
Purchased Call/S&P 500 INDEX/SPXD05V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/30/2026	01/29/2027	1	1,364,428	326		60,206		35,455		75,305			(24,976)		5,212		0001
Purchased Call/S&P 500 INDEX/SPXK000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	12/30/2026	1	2,323,588	341		34,196		17,385		39,744			(16,909)		8,226		0001
Purchased Call/S&P 500 INDEX/SPXK006$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/02/2026	02/02/2027	1	1,798,000	326.59		80,730		48,038		95,815			(32,734)		6,932		0001
Purchased Call/S&P 500 INDEX/SPX2400$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2026	02/25/2027	1	1,990,134	343		28,877		19,224		41,627			(9,785)		8,069		0001
Purchased Call/S&P 500 INDEX/SPX140Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2026	12/31/2026	1	3,365,000	323.54		150,416		76,674		199,885			(74,172)		11,946		0001
Purchased Call/S&P 500 INDEX/SPX2400$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/19/2027	1	4,659,000	318.82		217,575		157,742		388,623			(60,969)		19,736		0001
Purchased Call/S&P 500 INDEX/SPX261X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/05/2027	1	1,528,624	325		68,204		35,817		85,702			(32,595)		5,500		0001
Purchased Call/S&P 500 INDEX/SPXK002$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/12/2026	01/12/2027	1	1,598,000	326.22		72,070		38,715		82,793			(33,369)		5,855		0001
Purchased Call/S&P 500 INDEX/SPXK00LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2026	05/06/2027	1	1,520,681	345		31,960		27,433		35,661			(4,741)		7,007		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/04/2026	06/04/2027	1	1,765,000	336.24		83,485		78,166		75,952			(5,947)		8,505		0001
Purchased Call/S&P 500 INDEX/SPX261Z9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	1	2,963,000	327.81		134,520		107,990		178,820			(27,348)		13,205		0001
Purchased Call/S&P 500 INDEX/SPXK00N8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/18/2026	05/18/2027	1	1,455,000	332.84		68,094		60,215		71,351			(8,022)		6,833		0001
Purchased Call/S&P 500 INDEX/SPXK000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/21/2027	1	2,618,454	333		130,745		117,998		128,719			(14,008)		12,354		0001
Purchased Call/S&P 500 INDEX/SPX2402SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2026	05/14/2027	1	1,856,294	352		28,103		25,237		29,583			(3,140)		8,663		0001
Purchased Call/S&P 500 INDEX/SPX2401SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/02/2027	1	1,494,000	335.79		23,904		18,209		59,950			(5,829)		6,496		0001
Purchased Call/S&P 500 INDEX/SPXK00T5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/26/2026	06/28/2027	1	1,517,000	333.15		73,119		72,918		80,231			(797)		7,564		0001
Purchased Call/S&P 500 INDEX/SPX2401SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/07/2027	1	1,800,812	336		39,046		30,539		72,070			(8,737)		7,900		0001
Purchased Call/S&P 500 INDEX/SPXK00PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/04/2026	06/01/2027	1	2,511,256	336		118,796		111,164		108,079			(8,532)		12,047		0001
Purchased Call/S&P 500 INDEX/SPX2402S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2026	04/13/2027	1	1,936,212	325		96,292		76,926		130,870			(19,950)		8,585		0001
Purchased Call/S&P 500 INDEX/SPXK00MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/14/2026	05/12/2027	1	2,122,024	333		104,933		92,072		101,824			(13,586)		9,872		0001
Purchased Call/S&P 500 INDEX/SPXK00T5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/25/2026	06/22/2027	1	2,365,220	334		108,921		108,313		118,564			(1,504)		11,696		0001
Purchased Call/S&P 500 INDEX/SPXK00QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/05/2026	06/04/2027	1	3,233,000	332.73		151,951		142,665		166,229			(10,436)		15,579		0001
Purchased Call/S&P 500 INDEX/SPXK00LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/10/2027	1	1,353,000	332.54		62,509		53,899		66,128			(9,027)		6,275		0001
Purchased Call/S&P 500 INDEX/SPXK00T5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/26/2026	06/25/2027	1	3,071,000	333.15		147,408		146,999		161,955			(1,620)		15,249		0001
Purchased Call/S&P 500 INDEX/SPXK00QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/05/2026	06/07/2027	1	1,228,000	332.73		57,962		54,449		63,327			(3,948)		5,943		0001
Purchased Call/S&P 500 INDEX/SPXK00QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	1,535,000	333.2		73,527		69,273		77,540			(4,432)		7,440		0001
Purchased Call/S&P 500 INDEX/SPXK00RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/12/2026	06/09/2027	1	2,472,106	333		120,721		115,663		126,469			(6,003)		12,000		0001
Purchased Call/S&P 500 INDEX/SPXK00LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2026	05/05/2027	1	1,486,144	349		23,369		20,049		25,568			(3,476)		6,837		0001
Purchased Call/S&P 500 INDEX/SPXK00RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/18/2026	06/17/2027	1	4,292,000	334.96		208,162		203,523		203,621			(6,862)		21,074		0001
Purchased Call/S&P 500 INDEX/SPX2401SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2026	03/30/2027	1	1,587,835	318		80,602		60,730		138,620			(19,984)		6,866		0001
Purchased Call/S&P 500 INDEX/SPX2403S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2026	06/15/2027	1	1,484,000	333.75		70,638		67,914		69,328			(2,903)		7,266		0001
Purchased Call/S&P 500 INDEX/SPXK00RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/12/2026	06/14/2027	1	1,426,000	333.75		67,878		65,073		71,070			(3,329)		6,972		0001
Purchased Call/S&P 500 INDEX/SPXK00N8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/15/2026	05/17/2027	1	1,255,000	332.86		58,985		51,998		61,339			(7,393)		5,885		0001
Purchased Call/S&P 500 INDEX/SPXK00JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/20/2027	1	1,615,828	342		29,931		24,497		44,231			(5,622)		7,251		0001
Purchased Call/S&P 500 INDEX/SPXK00QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/12/2026	06/11/2027	1	2,720,000	333.75		128,928		123,556		135,144			(6,376)		13,241		0001
Purchased Call/S&P 500 INDEX/SPXK00RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/18/2026	06/21/2027	1	1,667,000	334.96		81,183		79,394		79,527			(2,647)		8,232		0001
Purchased Call/S&P 500 INDEX/SPXK00PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/29/2026	05/26/2027	1	1,659,380	335		80,817		74,270		74,207			(7,144)		7,889		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/06/2027	1	1,814,292	321		92,136		71,208		143,064			(21,067)		7,945		0001
Purchased Call/S&P 500 INDEX/SPX00LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	3,353,000	332.54		154,573		133,105		163,355			(22,507)		15,475		0001
Purchased Call/S&P 500 INDEX/SPX2403S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/11/2027	1	1,557,000	358.45		14,013		13,429		16,184			(693)		7,580		0001
Purchased Call/S&P 500 INDEX/SPX000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/25/2027	1	1,321,000	334.09		62,880		56,817		61,795			(6,664)		6,271		0001
Purchased Call/S&P 500 INDEX/SPX2402S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2026	05/18/2027	1	2,137,319	348		43,484		39,099		46,905			(4,805)		10,037		0001
Purchased Call/S&P 500 INDEX/SPX2401$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/02/2027	1	4,729,000	320.26		212,805		162,109		381,076			(51,889)		20,561		0001
Purchased Call/S&P 500 INDEX/SPX2401$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/01/2027	1	1,534,782	334		29,811		22,690		68,005			(7,289)		6,661		0001
Purchased Call/S&P 500 INDEX/SPX00KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/30/2026	04/27/2027	1	1,824,173	328		89,475		74,979		107,970			(15,077)		8,283		0001
Purchased Call/S&P 500 INDEX/SPX2402S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2026	04/15/2027	1	1,503,185	340		30,525		24,420		47,983			(6,289)		6,688		0001
Purchased Call/S&P 500 INDEX/SPX00NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/15/2026	05/14/2027	1	2,576,000	332.86		120,557		106,157		125,503			(15,235)		12,022		0001
Purchased Call/S&P 500 INDEX/SPX2401$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	2,689,000	323.65		123,156		96,472		191,334			(27,406)		11,839		0001
Purchased Call/S&P 500 INDEX/SPX2402S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/23/2027	1	3,593,000	328.54		163,841		134,714		211,726			(30,158)		16,205		0001
Purchased Call/S&P 500 INDEX/SPX00J$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/20/2027	1	1,673,367	328		75,292		61,622		99,480			(14,143)		7,509		0001
Purchased Call/S&P 500 INDEX/SPX00T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/29/2026	06/29/2027	1	1,908,000	333.15		92,347		92,347		95,046			(253)		9,527		0001
Purchased Call/S&P 500 INDEX/SPX00LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/07/2026	05/04/2027	1	1,966,362	330		97,847		83,908		107,557			(14,596)		9,032		0001
Purchased Call/S&P 500 INDEX/SPX2401$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	1,568,138	324		70,621		55,320		110,125			(15,715)		6,904		0001
Purchased Call/S&P 500 INDEX/SPX000SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/29/2026	05/28/2027	1	4,442,000	336.01		207,886		191,139		190,456			(18,276)		21,182		0001
Purchased Call/S&P 500 INDEX/SPX00KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/01/2026	04/30/2027	1	3,141,000	329.7		143,230		120,552		173,449			(23,609)		14,333		0001
Purchased Call/S&P 500 INDEX/SPX000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/21/2027	1	2,515,000	334.09		118,960		107,362		116,976			(12,746)		11,866		0001
Purchased Call/S&P 500 INDEX/SPX000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/24/2027	1	1,459,000	334.09		69,303		62,602		68,088			(7,365)		6,915		0001
Purchased Call/S&P 500 INDEX/SPX00T$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2026	06/23/2027	1	1,501,599	358		13,413		13,338		15,822			(185)		7,436		0001
Purchased Call/S&P 500 INDEX/SPX00MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2026	05/13/2027	1	1,673,814	348		36,008		31,607		32,251			(4,649)		7,799		0001
Purchased Call/S&P 500 INDEX/SPX00PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2026	06/03/2027	1	1,592,151	362		13,411		12,555		9,944			(958)		7,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	3,507,100	706.14	383,677			44,797		201,148			(95,131)		8,512		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	388,731	694.23	46,298			5,052		27,368			(11,511)		910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	66,541	699.82	7,685			941		4,348			(1,903)		165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	104,786	696.13	12,344			1,407		7,207			(3,052)		251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	140,776	698.89	16,175			1,711		9,062			(4,011)		325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	117,890	695.51	14,076			1,723		8,306			(3,485)		293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	779,677	695.39	89,741			8,925		53,093			(22,312)		1,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	203,707	698.53	23,528			2,791		13,539			(5,842)		497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	162,646	693.95	19,469			2,309		11,709			(4,834)		397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	1,202,440	696.57	140,685			14,880		80,784			(34,882)		2,779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	153,068	693.71	17,909			1,870		10,850			(4,428)		352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	80,963	697.2	9,424			997		5,377			(2,337)		187		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	326,220	692.72	38,461			4,015		23,525			(9,510)		749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	1,595,367	699.66	188,572			23,572		104,821			(46,756)		4,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	33,377	694.56	3,999			467		2,367			(991)		81		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	89,108	686.76	10,818			1,074		7,078			(2,686)		199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	121,898	694.31	14,506			1,534		8,527			(3,597)		282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	2	952,337	695.26	111,784			11,997		65,787			(27,763)		2,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	1,196,629	698.21	132,706			13,179		77,677			(32,949)		2,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	125,701	698.53	14,481			1,580		8,193			(3,600)		294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	192,043	680.13	23,314			2,093		16,905			(5,796)		408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	130,545	691.58	16,005			1,365		9,311			(3,957)		271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	341,550	706.78	37,502			4,327		19,261			(9,298)		824		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	1	3,858,346	687.17	486,537			669		269,819			(120,635)		1,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	986,009	700.47	122,758			1,518		49,877			(30,437)		816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	379,592	687.02	49,461			476		26,657			(12,264)		281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,553,588	696.08	193,422			1,330		88,086			(47,892)		996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	729,643	693.38	93,394			1,542		44,600			(23,125)		688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	75,661	688.46	9,791			216		5,216			(2,434)		82		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	502,265	686.39	62,130			2,571		37,205			(15,426)		732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	5,797,229	693.06	702,624			27,989		374,255			(174,212)		8,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	62,958	681.23	8,115			290		5,118			(2,009)		86		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	921,036	673.84	112,551			4,664		85,962			(27,983)		1,342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	381,471	660.68	45,662			2,195		44,171			(11,322)		599		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	390,163	691.42	50,682			837		24,936			(12,549)		368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	159,991	674.89	20,431			648		14,580			(5,073)		205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	1,510,580	676.43	180,967			7,499		135,297			(44,993)		2,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	1,725,669	682.23	197,244			8,173		140,083			(49,040)		2,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	415,477	687.78	53,596			2,209		29,800			(13,289)		605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	587,226	689.39	74,813			3,083		40,807			(18,549)		856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	291,981	692.16	37,607			1,136		18,744			(9,325)		366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	86,843	687.11	11,524			127		6,075			(2,857)		68		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	258,030	686.36	32,796			1,261		19,054			(8,132)		364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	110,932	690.72	14,488			259		7,214			(3,582)		109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	182,200	674.8	22,156			1,006		16,821			(5,486)		278		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	101,162	688.18	13,151			344		7,052			(3,256)		118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	138,520	671.52	17,301			808		13,464			(4,278)		214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	3,876	655.89	482			23		477			(120)		6		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	552,227	693.38	70,519			877		33,555			(17,533)		457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	226,750	690.13	29,092			799		15,209			(7,194)		272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	1,545,921	696.08	191,694			265		86,941			(47,726)		572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	74,266	688.83	9,803			122		4,995			(2,437)		61		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	337,948	688.55	43,595			541		22,990			(10,824)		280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	38,336	675.17	4,884			155		3,478			(1,213)		49		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	238,235	672.58	30,947			982		22,516			(7,684)		305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	1	338,406	687.59	42,470			59		23,446			(10,545)		125		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	158,359	687.52	20,998			144		10,925			(5,199)		102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	1	663,804	680.71	87,689			121		52,627			(21,772)		246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	74,031	687.52	9,831			81		5,116			(2,431)		51		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	1	474,464	680.3	62,961			87		37,924			(15,611)		176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	56,650	667.4	7,716					5,668			(1,913)		15		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	873,411	671.39	115,465					82,230			(28,629)		229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	727,264	693.47	95,272			1,178		44,029			(23,622)		602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	282,881	696.08	35,247			291		16,072			(8,715)		196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/10/2026	1	50,044	690.72	6,610			82		3,231			(1,650)		41		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	37,101	666.99	5,068					3,734			(1,257)		10		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	591,786	689.12	77,642			640		39,535			(19,198)		410		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	425,943	690.17	55,202			76		27,574			(13,744)		158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,622,496	689.89	211,573			1,455		106,424			(52,387)		1,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	640,372	670.38	85,362					61,251			(21,165)		168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	248,330	685.64	33,400			230		17,802			(8,270)		159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	182,544	693.38	23,384			418		11,181			(5,782)		179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	610,363	689.59	78,126			970		40,608			(19,398)		505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	1,254,667	689.09	162,228			4,457		86,012			(40,114)		1,505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	7,319	693.1	940			17		451			(232)		7		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	63,112	686.02	8,343			229		4,601			(2,063)		76		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	681,823	696.07	86,728			1,914		39,294			(21,533)		736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	188,557	669.5	25,286					18,281			(6,269)		49		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,272,445	690.17	165,545			1,139		82,955			(40,990)		816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,115,565	696.05	136,434			3,015		64,874			(33,921)		1,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	55,781	690.38	7,475			92		3,622			(1,853)		46		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	256,433	690.13	32,875			859		17,166			(8,140)		300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	280,996	690.17	36,586			302		18,351			(9,046)		195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	1,100,711	671.12	145,844					104,071			(36,161)		288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	734,859	695.78	93,695			2,068		42,640			(23,263)		793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	2	494,385	695.01	61,329			1,368		29,222			(15,402)		533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	159,085	702.15	20,649			425		7,700			(5,120)		167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	13,916	679.1	1,824			68		1,176			(451)		19		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	2,865,879	693.1	366,546			4,557		175,282			(91,133)		2,372		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	898,255	671.02	111,384			6,273		89,120			(27,542)		1,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	296,245	686.95	38,660			480		20,834			(9,599)		245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	242,857	694.41	31,231			901		14,762			(7,744)		298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	127,554	694.1	16,467			363		7,703			(4,089)		138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	682,329	680.96	83,176			2,639		56,143			(20,651)		875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	1,489,881	689.02	181,021			6,474		104,549			(44,822)		2,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	222,446	670.26	29,407			933		21,778			(7,301)		285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	178,442	693.19	22,216			214		10,944			(5,508)		132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	419,439	673.53	54,108			1,717		39,058			(13,434)		538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	94,450	699.63	12,260			269		4,930			(3,040)		102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	103,800	669.19	13,017			665		10,524			(3,236)		167		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	236,563	675.55	28,648			1,692		21,889			(7,103)		411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	1,094,533	689.89	142,180			197		71,295			(35,398)		405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	24,714	691.5	3,252			72		1,583			(808)		27		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	245,830	693.08	31,933			614		15,141			(7,918)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	220,383	687.64	28,628			355		15,279			(7,108)		182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	89,612	685.61	11,847			262		6,543			(2,945)		97		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	1,679,539	708.34	204,400			4,492		67,927			(50,680)		1,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	102,413	663.58	12,525			637		11,374			(3,106)		165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	489,470	692.56	57,708			2,388		32,037			(14,328)		713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/03/2026	2	1,864,878	682.23	213,417			9,688		152,156			(52,851)		2,846		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	81,847	701.71	9,977			192		4,050			(2,474)		83		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	259,258	685.63	32,252			1,335		19,483			(8,008)		378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	160,961	691.61	21,150			407		10,249			(5,244)		163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	10,761	682.17	1,415			56		860			(351)		15		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	1,471,515	683.16	186,588			5,928		114,992			(46,391)		1,887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	1,907,095	673.32	220,269			10,892		183,281			(54,615)		3,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	262,640	681.13	32,095			1,948		22,086			(7,969)		461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	256,897	687.48	33,602			923		18,195			(8,309)		308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	97,199	688.83	12,859			212		6,571			(3,184)		92		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	2,595,820	699.15	317,469			9,594		141,501			(78,715)		3,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	60,601	681.51	7,775			247		4,880			(1,933)		78		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	817,456	684.01	105,779			4,068		63,092			(26,227)		1,152		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	395,217	702.03	48,098			1,061		19,501			(11,942)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	107,670	681.65	14,180			545		8,671			(3,516)		152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	121,923	679.48	15,094			916		10,537			(3,748)		214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	2	589,548	682.88	78,375			2,558		46,304			(20,008)		756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	55,689	677.72	7,373			264		4,808			(1,826)		76		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	169,889	691.42	22,001			273		10,797			(5,470)		141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	287,249	680.54	37,227			1,331		23,636			(9,218)		391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	414,003	688.22	54,441			75		27,960			(13,554)		153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	686,762	690.13	87,768			1,940		45,706			(21,821)		741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	376,574	680.54	48,691			1,547		30,847			(12,106)		483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	75,520	674.8	9,161			380		6,943			(2,278)		110		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	2	214,083	690.55	24,498			766		14,226			(6,282)		269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	54,155	691.7	7,002			87		3,420			(1,741)		45		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	423,676	662.04	52,451			2,666		48,021			(13,005)		684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	389,565	700.64	47,839			1,380		20,333			(11,861)		478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	155,336	699.32	19,044			340		8,208			(4,709)		152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	414,449	682.38	50,480			3,068		34,063			(12,551)		728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	184,517	682.23	21,183			989		15,080			(5,238)		286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	401,793	682.66	48,979			3,166		33,045			(12,127)		729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	331,248	693.4	42,996			949		20,331			(10,675)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	487,674	695.47	62,276			1,198		28,395			(15,441)		494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	166,947	676.05	20,201			1,221		15,336			(5,009)		293		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	543,949	660.42	65,274			3,138		63,201			(16,184)		854		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	800,821	669.09	99,062			5,715		82,044			(24,562)		1,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	2,789,417	673.61	337,798			17,263		264,868			(83,986)		4,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	266,547	697.05	30,440			2,342		16,942			(7,547)		527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	631,123	680.54	81,857			3,036		52,010			(20,240)		874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	264,518	671.7	32,642			1,838		25,983			(8,071)		449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	344,703	680.04	42,881			2,772		29,611			(10,618)		625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	2,490,158	682.96	295,831			26,559		209,614			(73,551)		5,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	114,073	692.72	13,438			1,386		8,207			(3,327)		260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	124,437	683.16	15,816			566		9,772			(3,916)		169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	896,318	682.66	108,992			6,624		73,322			(27,098)		1,574		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	237,311	681.62	29,664			2,087		19,897			(7,365)		448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	983,962	688.71	120,240			8,470		72,409			(29,895)		1,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	338,372	689.85	43,447			1,135		22,784			(10,758)		396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	228,723	682.13	29,322			1,088		18,329			(7,250)		317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	9,391	672	1,165			48		902			(290)		14		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	119,083	681.18	15,040			1,012		10,022			(3,729)		220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	37,463	669.19	4,709			259		3,812			(1,166)		63		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	63,828	685.29	7,691			740		5,192			(1,907)		141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	898,274	688.71	110,128			8,320		66,681			(27,231)		1,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	44,195	673.33	5,379			296		4,231			(1,332)		74		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	125,181	694.24	15,034			1,263		8,479			(3,723)		258		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	834,569	691.36	99,898			7,037		58,470			(24,837)		1,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	106,354	684.83	13,188			1,051		8,515			(3,270)		214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	694,775	685.6	88,862			3,418		52,053			(22,033)		979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	284,428	673.61	34,558			1,946		27,155			(8,545)		482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	43,514	689.25	5,748			103		2,920			(1,421)		43		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	118,646	691.58	14,558			1,260		8,482			(3,595)		248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	650,867	691.93	79,666			6,894		46,238			(19,672)		1,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	91,419	684.46	11,181			786		7,308			(2,776)		173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	250,007	674.48	30,626			1,851		23,529			(7,594)		439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	8,709	688.71	1,090			92		652			(270)		18		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	90,437	694.24	10,871			927		6,142			(2,688)		188		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	1,749,344	700.19	200,475			16,844		105,454			(49,639)		3,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	203,878	684.53	26,341			1,049		15,600			(6,531)		292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	212,172	681.41	25,864			1,570		17,760			(6,422)		372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	274,755	694.24	33,053			2,860		18,706			(8,162)		575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	748,391	680.04	92,800			5,640		63,971			(23,073)		1,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	869,144	680.04	108,208			7,135		74,785			(26,756)		1,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	24,046	677.22	3,056			198		2,161			(757)		44		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	42,088	685.84	5,093			358		3,285			(1,264)		79		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	841,987	683.49	103,817			7,303		68,426			(25,776)		1,589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	85,939	683.21	11,516			111		6,508			(2,855)		64		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	336,395	689.85	40,569			4,235		25,482			(10,031)		773		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	484,683	687.3	63,057			606		33,843			(15,635)		359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	1,881,736	706.11	206,803			25,317		109,429			(51,206)		4,672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	1,165,050	698.44	136,660			15,769		76,892			(33,884)		2,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	299,033	704.88	32,744			3,463		17,148			(8,119)		691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	459,679	693.32	55,115			5,830		32,716			(13,666)		1,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	134,489	693.24	16,206			1,848		9,725			(4,007)		323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	62,479	682.08	7,835			527		5,180			(1,943)		116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	764,052	703.79	98,028			2,020		35,285			(24,306)		800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	360,572	676.43	43,305			1,966		32,435			(10,723)		550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	505,526	682.88	64,404			2,303		39,897			(15,947)		687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	1,678,126	701.35	184,762			19,061		103,022			(45,748)		3,829		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	1	910,000	702.58	100,828			10,941		55,133			(25,000)		2,130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	667,591	687.25	77,774			4,720		50,437			(19,310)		1,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	240,442	690.83	28,781			3,005		17,913			(7,117)		552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	308,599	702	35,828			4,479		19,442			(8,883)		775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	21,698	691.92	2,847			63		1,377			(707)		23		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	1	1,421,805	693.42	162,797			11,405		96,279			(40,365)		2,683		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	50,744	693.71	5,932			612		3,588			(1,469)		116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	134,623	689.85	16,182			1,609		10,109			(4,023)		301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	127,006	681.14	15,939			1,121		10,734			(3,957)		240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	104,754	682.66	12,780			843		8,631			(3,160)		192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	172,035	693.78	22,244			428		10,425			(5,515)		174		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	2,296,765	682.88	263,209			15,908		188,693			(65,261)		4,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	202,531	683.93	23,878			2,144		16,784			(5,937)		431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	160,742	688.18	20,848			461		11,145			(5,183)		173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	720,117	693.07	84,686			8,841		51,613			(20,940)		1,654		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	2,281,971	706.11	250,104			29,708		131,407			(62,182)		5,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	55,683	669.58	6,877			351		5,631			(1,707)		90		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	19,182	682.17	2,450			101		1,536			(608)		28		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	806,148	689.97	95,448			9,479		60,680			(23,698)		1,803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	141,973	689.02	17,278			641		9,983			(4,272)		197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	1,318,760	695.76	150,207			11,967		86,630			(37,243)		2,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	1	908,919	694.92	100,617			9,951		63,008			(24,948)		2,032		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	134,941	701.26	17,313			381		6,741			(4,293)		146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	78,937	688.83	10,459			187		5,346			(2,586)		77		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	2,222,830	694.69	285,411			5,489		131,844			(70,766)		2,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	114,022	689.69	13,831			974		8,242			(3,439)		215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	70,209	695.19	8,439			974		4,908			(2,092)		169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	376,026	666.58	45,838			2,267		39,862			(11,365)		599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	1,327,966	671.02	164,137			8,388		131,082			(40,809)		2,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	755,334	692.72	88,752			8,826		53,956			(22,066)		1,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	620,613	665.03	76,584			3,787		67,207			(18,989)		988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	956,103	694.69	122,764			3,541		57,743			(30,439)		1,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	331,565	695.51	39,489			4,691		23,186			(9,818)		809		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	57,071	670.46	6,997			357		5,698			(1,737)		92		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	85,499	689.69	10,636			907		6,308			(2,630)		178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	1	375,822	688.73	45,099			4,027		28,510			(11,182)		799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	2	485,567	684.89	62,039			4,476		38,447			(15,839)		916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	624,138	697.77	73,274			9,059		42,396			(18,118)		1,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	1,128,602	689.31	144,800			1,798		75,538			(35,952)		934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	228,655	673.84	28,056			1,310		21,456			(6,937)		354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	4	684.9	1					1							0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	248,968	696.13	29,304			3,305		17,080			(7,256)		594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	456,173	692.02	59,713			1,722		29,245			(14,806)		560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	2,058,402	697.29	235,893			17,522		129,425			(58,409)		3,995		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	872,536	659.68	105,315			5,063		102,334			(26,112)		1,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	477,587	688.51	55,639			3,669		35,493			(13,758)		875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	784,150	692	90,491			6,366		54,686			(22,468)		1,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	315,142	697.29	36,147			2,731		19,872			(8,938)		617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	882,102	671.66	106,911			6,168		87,067			(26,508)		1,514		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	181,938	690.85	21,814			1,678		13,025			(5,409)		359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	409,376	673.33	49,698			2,540		39,034			(12,356)		660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	438,795	696.13	51,515			5,621		29,870			(12,808)		1,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	152,793	700.77	17,602			2,031		9,664			(4,364)		369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	719,801	696.26	82,201			6,585		46,784			(20,409)		1,447		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	08/26/2026	1	5,163	689.45	637			51		379			(165)		10		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	606,315	676.16	73,000			3,409		54,858			(18,051)		939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	471,915	687.48	61,679			1,612		33,364			(15,272)		552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	1,094,088	678.8	136,104			8,260		95,614			(33,793)		1,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	55,212	686.83	6,841			482		4,203			(1,701)		104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	203,828	688.22	26,905			185		13,858			(6,662)		131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	52,166	686.38	6,479			507		4,051			(1,606)		104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	80,726	695.39	9,324			973		5,553			(2,305)		185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	426,076	673.61	51,726			2,846		40,623			(12,808)		714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	54,034	666.6	6,830			349		5,701			(1,696)		87		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	136,273	683.08	17,797			709		10,708			(4,413)		195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	65,945	674.52	8,019			332		6,089			(1,994)		96		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	116,858	686.83	14,537			1,098		8,969			(3,595)		229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	81,087	680.13	9,876			936		7,186			(2,442)		178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	372,297	691.36	44,676			3,318		26,269			(11,062)		723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	893,932	679.38	103,428			5,286		77,411			(25,715)		1,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	839,891	671.02	104,062			5,726		83,222			(25,766)		1,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	599,040	684.04	75,419			3,121		46,367			(18,725)		873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	73,099	700.19	8,399			727		4,434			(2,074)		153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	2,323,718	691.47	257,933			23,157		169,342			(64,129)		4,941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	159,479	695.87	18,803			2,049		10,912			(4,668)		373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	117,342	659.08	14,234			684		13,868			(3,529)		184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	1,451,637	696.35	175,503			7,232		86,962			(43,515)		2,115		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	205,222	681.66	25,817			1,738		17,134			(6,401)		380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	698,223	689.02	84,625			2,688		48,704			(21,040)		895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	1,399,245	687.7	170,708			13,676		106,580			(42,384)		2,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	114,312	693.1	14,666			242		7,033			(3,631)		108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	210,043	688.5	27,558			38		14,102			(6,861)		78		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	139,191	700.1	15,993			1,900		8,972			(3,976)		340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	30,973	685.65	4,153			46		2,232			(1,030)		24		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	175,466	697.42	20,652			2,528		11,961			(5,114)		436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	109,267	669.6	13,702			772		11,067			(3,388)		185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	1,650,873	683.53	204,708			13,778		133,564			(50,756)		3,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	102,215	684.73	12,808			530		7,811			(3,180)		149		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	252,096	692.72	32,823			947		15,915			(8,138)		309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	196,968	681	24,247			1,474		16,569			(6,028)		346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	214,640	672.59	26,293			1,481		20,809			(6,502)		364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	1,651,546	701.35	181,340			18,034		100,469			(45,086)		3,693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	224,703	686.11	27,931			2,149		17,504			(6,925)		444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/17/2026	3	2,134,586	688.51	249,804			16,184		158,296			(62,011)		3,870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	321,729	691.13	38,479			2,960		22,916			(9,541)		636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	506,626	686.64	64,291			2,473		37,212			(15,941)		714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	61,344	678.68	8,042			255		5,189			(2,000)		79		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	840,654	697.29	96,087			6,769		52,398			(23,890)		1,587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	515,276	695.5	63,070			783		29,912			(15,659)		426		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	455,382	695.72	50,502			4,856		30,909			(12,522)		1,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	47,749	692.56	5,792			465		3,313			(1,440)		96		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	34,708	672	4,318			202		3,349			(1,068)		54		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	97,894	684.71	11,923			819		7,782			(2,956)		183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	108,887	685.12	13,339			898		8,571			(3,307)		202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	191,358	693.96	22,963			1,842		12,931			(5,709)		385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	10,245	675.98	1,302			79		936			(323)		18		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	117,964	681.62	14,510			957		9,889			(3,588)		216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	2,374,850	682.37	272,395			16,089		196,635			(67,539)		4,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	386,488	687.2	47,074			3,750		29,718			(11,672)		777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	31,992	666.31	4,044			233		3,407			(1,003)		55		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	2,612,778	697.33	298,118			23,342		165,546			(73,917)		5,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	521,115	693.96	62,742			5,351		35,575			(15,514)		1,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	344,497	685.32	40,168			3,606		27,909			(9,987)		732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	295,605	696.22	34,734			3,785		20,099			(8,624)		692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	432,132	695.75	55,054			1,059		24,990			(13,650)		438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	44,932	684.31	5,455			524		3,713			(1,352)		99		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	223,923	697.81	26,154			3,054		15,002			(6,485)		543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	185,641	686.12	22,425			1,578		14,418			(5,568)		350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	1,446,868	679.38	167,837			9,234		125,890			(41,557)		2,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	1,076,323	704.8	118,396			13,498		63,063			(29,275)		2,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	66,497	671.66	8,299			490		6,525			(2,058)		115		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	215,501	688.71	28,252			310		14,581			(7,005)		169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	1,866,261	704.8	205,102			23,134		108,991			(50,785)		4,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	116,047	697.12	13,519			1,475		7,760			(3,361)		272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	158,498	656.75	19,590			942		19,283			(4,857)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	1,178,476	704.53	129,750			14,138		68,539			(32,215)		2,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	52,686	693.24	6,322			690		3,773			(1,572)		123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	1,787,083	688.48	218,203			16,785		133,546			(54,102)		3,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	135,444	679.38	15,725			886		11,803			(3,888)		230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	297,828	676.16	35,829			1,626		26,908			(8,871)		454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	76,082	668.24	9,609			491		7,819			(2,389)		123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	243,129	691.08	29,248			2,173		17,245			(7,242)		472		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	84,433	694.52	10,157			1,243		6,050			(2,515)		210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	276,016	708.02	30,583			3,823		15,531			(7,583)		693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	1,013,761	695.67	126,213			1,387		58,472			(31,294)		796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	416,496	704.52	45,856			5,440		24,783			(11,385)		1,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	507,963	696.05	62,327			1,712		29,838			(15,411)		609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	1,690,216	691.58	206,544			16,569		119,417			(51,352)		3,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	66,860	687.48	8,719			193		4,702			(2,168)		72		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,489,402	689.85	190,792			4,216		99,716			(47,436)		1,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	1,151,446	688.45	139,440			12,258		87,635			(34,573)		2,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	875,757	686.16	106,404			7,162		67,690			(26,382)		1,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	196,662	697.4	23,658			2,957		13,445			(5,866)		494		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	489,766	681.1	59,017			5,298		42,467			(14,673)		1,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	39,212	685.61	5,200			143		2,882			(1,286)		47		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	229,154	690.83	27,407			2,827		17,034			(6,786)		523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	968,468	704.8	106,144			11,582		56,005			(26,390)		2,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	58,151	685.62	7,257			558		4,568			(1,799)		115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	576,914	658.15	70,499			3,389		68,983			(17,480)		906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	167,411	695.11	19,369			1,998		11,546			(4,796)		382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	82,614	668.71	10,434			588		8,474			(2,580)		140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	762,227	673.98	93,449			5,520		72,246			(23,170)		1,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	678,498	696.49	79,723			9,089		46,378			(19,713)		1,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	1	392,307	686.49	47,430			3,323		30,210			(11,760)		740		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	26,524	685.64	3,554			5		1,889			(885)		10		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	61,030	680.76	7,659			526		5,184			(1,899)		114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	409,977	683.11	50,550			3,472		33,488			(12,534)		766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	1	818,355	694.29	96,730			10,497		57,741			(23,984)		1,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	400,333	691.47	44,597			4,227		29,447			(11,027)		877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	217,892	695.85	25,689			3,047		15,182			(6,378)		532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	231,316	668.9	28,729			1,466		23,623			(7,133)		373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	505,963	676.43	60,817			2,840		45,579			(15,038)		783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	136,457	690.83	16,279			1,619		10,075			(4,047)		305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	92,372	694.52	11,085			1,317		6,570			(2,756)		225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	34,274	672.16	4,274			258		3,340			(1,060)		60		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	1,097,341	677.23	127,511			6,507		98,743			(31,659)		1,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	341,393	691.58	41,821			3,514		24,292			(10,355)		704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817#$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	600,165	689.89	78,322			646		39,435			(19,366)		416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	1	752,571	704.04	82,482			9,744		45,226			(20,451)		1,837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	447,142	700.19	51,332			4,378		27,038			(12,693)		929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	125,283	692.56	15,234			1,280		8,756			(3,772)		258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	242,560	690.35	29,010			2,324		17,626			(7,203)		488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	62,647	698.26	7,248			790		4,105			(1,800)		147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	553,036	694.24	66,254			5,315		37,172			(16,472)		1,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	154,403	693.96	18,467			2,012		10,926			(4,585)		361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	178,957	692.98	21,564			2,350		12,881			(5,354)		419		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	181,334	688.46	23,537			615		12,569			(5,828)		212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	80,247	674.91	10,400			329		7,285			(2,579)		103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	80,865	688.4	9,817			786		6,085			(2,437)		163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	262,315	695.11	30,271			3,010		17,954			(7,526)		587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	282,434	678.68	37,112			1,327		23,995			(9,189)		384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	292,357	677.42	33,826			1,951		26,418			(8,387)		502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	190,178	698.09	22,365			2,581		12,632			(5,545)		459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	57,532	682.56	7,525			289		4,560			(1,866)		81		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	339,536	699.32	41,457			515		17,756			(10,307)		281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	115,576	687.17	13,719			1,319		9,115			(3,402)		255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	821,849	706.11	90,403			11,176		47,948			(22,354)		2,052		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	1	106,649	692.03	12,841			1,376		7,795			(3,184)		248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	427,793	697.42	50,223			5,966		28,935			(12,487)		1,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	73,817	696.4	8,947			1,118		5,134			(2,218)		185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	370,748	696.21	43,600			5,172		25,674			(10,825)		905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	253,093	674.15	32,497			1,031		23,341			(8,069)		324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	389,664	688.76	47,539			3,722		29,027			(11,787)		777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	34,627	691.36	4,159			314		2,449			(1,028)		68		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	1,472,306	696.05	180,505			4,717		86,264			(44,694)		1,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	1,320,185	699.32	161,591			2,667		69,575			(40,011)		1,246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	70,973	685.32	8,304			787		5,795			(2,053)		155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	442,250	691.08	53,070			3,738		31,147			(13,195)		835		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	423,051	685.89	51,528			3,468		32,859			(12,776)		783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	320,868	688.11	37,766			3,683		24,941			(9,364)		713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	536,124	692.33	69,214			1,236		33,637			(17,114)		525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	417,909	690.07	50,065			4,011		30,521			(12,431)		840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	121,901	686.34	15,213			1,149		9,435			(3,762)		239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	1,447,026	688.51	168,000			10,210		106,615			(41,769)		2,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	155,280	673.84	19,022			863		14,552			(4,710)		237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	43,876	667.26	5,502			317		4,612			(1,364)		75		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	299,028	692.05	34,717			2,337		20,734			(8,608)		553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	162,540	682.14	21,325			820		12,977			(5,287)		229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	144,946	686.6	17,959			1,381		11,196			(4,453)		286		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	3,613	659.76	455			23		422			(113)		6		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	567,669	686.13	72,491			2,888		42,156			(17,974)		814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	451,641	698.54	52,119			5,679		29,440			(12,940)		1,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	1	2,844,407	696.96	319,996			28,571		185,782			(79,341)		6,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	329,561	701.35	36,318			3,791		20,293			(8,980)		757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	58,250	692.53	7,066			272		3,797			(1,752)		82		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	2,927,568	676.16	351,308			14,557		263,372			(87,344)		4,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	750,994	686.26	98,455			947		53,564			(24,412)		556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	88,560	687.92	11,477			142		6,104			(2,850)		73		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	1,718,342	670.28	198,984			10,113		173,799			(49,337)		2,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	1,017,737	693.64	131,695			3,799		62,955			(32,653)		1,249		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	1,119,195	671.47	136,206			6,951		110,088			(33,818)		1,806		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	545,297	677.15	69,035			46,704		(17,117)					143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	204,671	685.82	25,338			2,030		16,104			(6,291)		411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	99,324	686.67	12,257			507		7,319			(3,043)		145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	156,484	656.35	19,404			933		19,132			(4,811)		246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	2,322,141	691.62	267,975			18,405		162,820			(66,443)		4,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	1,842,436	710.89	224,224			4,620		67,741			(55,595)		1,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	1,212,540	683.32	147,324			4,654		95,267			(36,528)		1,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	125,857	681.23	16,185			514		10,184			(4,024)		161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	125,761	690.55	16,638			480		8,322			(4,125)		154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	66,490	666.35	7,600			365		7,137			(1,884)		104		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	263,916	688.71	32,330			2,401		19,549			(8,005)		512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	164,220	670.64	20,068			1,158		16,452			(4,976)		282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	605,876	683.16	77,067			2,858		47,656			(19,056)		839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	1	479,217	687.95	57,219			5,130		36,889			(14,207)		1,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	1,334,791	685.59	155,236			13,937		107,640			(38,596)		2,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	107,882	676.49	13,820			437		9,547			(3,427)		138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	76,994	688.71	9,617			771		5,729			(2,391)		155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	210,470	671.2	25,656			1,309		20,786			(6,370)		340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	94,604	695.51	11,305			1,398		6,681			(2,795)		236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	61,145	698.41	7,148			884		4,107			(1,767)		153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	435,828	689.69	54,261			4,696		32,226			(13,399)		912		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	151,158	696.21	17,731			1,875		10,220			(4,396)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	380,256	671.98	46,657			2,384		37,008			(11,600)		613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	234,682	692	27,340			2,715		17,057			(6,788)		525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	68,519	694.52	8,250			1,020		4,921			(2,040)		171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	12,730	695.39	1,469			152		873			(364)		29		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	477,720	698.81	54,938			5,995		30,975			(13,659)		1,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	1	224,915	695.73	26,315			3,109		15,716			(6,525)		549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	663,149	683.31	78,782			7,467		55,922			(19,480)		1,452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	1	2,358,983	703.57	259,488			27,802		139,564			(64,339)		5,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	359,955	682.96	42,907			4,067		30,522			(10,609)		788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	2,696,616	696.32	297,167			28,982		181,336			(73,681)		5,988		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	296,225	685.24	36,791			3,234		23,802			(9,122)		625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	593,250	689.62	70,419			6,993		44,921			(17,484)		1,327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	320,477	699.31	37,977			4,747		21,189			(9,416)		804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	215,369	689.69	26,770			2,249		15,854			(6,629)		444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	1	451,549	696.17	50,528			4,530		29,976			(12,545)		960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	216,282	696.67	24,570			2,160		14,173			(6,092)		456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	71,783	688.68	8,693			696		5,375			(2,158)		144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	365,936	689.69	45,376			3,640		26,758			(11,282)		736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	873,251	700.19	99,813			8,007		52,150			(24,816)		1,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	1	285,632	686.72	33,733			3,336		22,813			(8,364)		639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	1,151,898	687.51	136,385			13,114		90,320			(33,816)		2,540		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	251,535	699.37	31,895			4,907		17,468			(7,908)		700		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	1,351,301	688.72	166,480			22,411		109,907			(41,278)		3,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	555,043	692.05	68,492			9,460		42,822			(17,006)		1,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	213,886	707.64	26,714			3,948		12,575			(6,642)		582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	6,732	731.13	892			207		311			(221)		23		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	934,099	708.66	111,718			19,182		57,694			(27,624)		2,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	58,875	689.81	7,389			1,021		4,705			(1,835)		155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	399,034	697.04	52,034			8,934		29,753			(12,866)		1,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	97,882	699.74	11,834			1,679		6,651			(2,930)		261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	75,975	688.24	9,284			1,191		6,138			(2,305)		193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	178,210	697.06	21,973			3,117		12,667			(5,441)		476		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	1,479,849	711.66	172,698			27,793		84,283			(42,761)		4,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	132,948	746.55	17,270			3,716		4,267			(4,288)		436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	231,595	728.99	29,945			5,718		9,974			(7,404)		717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	1,299,373	741.3	156,704			29,179		42,651			(38,907)		3,966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	136,297	745.77	17,582			3,550		4,251			(4,359)		434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	131,839	732.61	17,284			4,012		5,928			(4,286)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	452,567	707.64	56,661			8,573		26,851			(14,030)		1,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	862,214	716.51	101,138			16,810		45,231			(25,077)		2,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	390,941	732.24	51,409			11,934		17,693			(12,747)		1,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	1,190,760	745.46	144,439			28,290		36,894			(35,862)		3,727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	326,237	691.1	39,018			5,005		25,187			(9,688)		828		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	649,159	714.02	86,208			20,605		41,223			(21,317)		2,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	922,239	714.97	106,426			15,707		47,506			(26,424)		2,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	2,045,774	716.08	245,697			42,862		110,468			(60,919)		6,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	2,214,420	756.87	268,388			54,343		54,132			(66,637)		7,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	465,613	749.89	56,851			11,401		13,324			(14,057)		1,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/08/2026	2	3,284,497	701.28	380,989			51,822		216,444			(94,486)		8,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	245,443	733.63	31,883			5,869		9,384			(7,905)		746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	2,290,927	722.91	285,220			67,872		126,132			(70,622)		7,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	880,146	693	108,258			14,722		66,640			(26,842)		2,303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	734,539	722.91	91,597			21,893		40,564			(22,649)		2,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	149,718	709	19,823			4,648		10,228			(4,922)		512		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/24/2026	1	2,518,543	723.74	312,299			76,023		137,915			(77,753)		8,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,018,673	752.09	124,074			27,440		30,068			(30,764)		3,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	23,901	743.07	3,179			684		822			(789)		78		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	457,697	748.76	59,546			12,678		13,927			(14,764)		1,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	1,089,251	744.56	134,305			30,993		38,998			(33,300)		3,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	44,281	700.98	5,602			908		3,037			(1,385)		126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	286,330	735.2	35,963			6,367		10,324			(8,941)		851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	155,794	742.3	20,253			4,507		5,623			(5,022)		521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	295,936	709.94	36,341			5,940		17,379			(9,011)		848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	1,524,167	757	185,796			39,813		39,193			(46,067)		4,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	1	2,416,557	759.5	290,229			59,729		56,160			(72,158)		7,746		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	1,892,739	711.66	220,126			34,661		106,766			(54,729)		5,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	136,004	704.34	17,789			3,103		8,984			(4,411)		403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	94,944	689.22	11,517			1,477		7,554			(2,859)		241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	2	1,661,529	741.36	195,882			47,427		63,750			(50,621)		5,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	43,643	740.67	5,682			1,140		1,515			(1,405)		138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	144,857	699.16	17,368			2,231		9,694			(4,318)		368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	92,142	704.24	11,527			1,701		5,782			(2,862)		251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	1	1,636,122	749.89	199,116			39,053		45,778			(49,505)		5,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	1,663,269	702.64	205,746			31,653		109,388			(51,014)		4,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	900,990	746.37	109,200			19,950		26,013			(27,076)		2,730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	71,421	712.31	8,613			1,273		3,852			(2,142)		194		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	325,605	708.05	40,701			6,765		19,866			(10,092)		941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	277,185	736.07	36,117			6,598		9,989			(8,955)		840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	234,640	700.36	29,518			4,541		16,030			(7,319)		653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	848,819	703.26	105,593			17,115		56,080			(26,110)		2,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	263,995	699.99	33,633			5,451		18,404			(8,316)		754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	663,334	709.94	81,723			12,460		37,876			(20,207)		1,837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	1,562,340	746.63	192,793			44,021		53,110			(47,737)		5,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,076,699	743.21	139,540			30,860		37,967			(34,598)		3,587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	231,174	741.93	30,122			6,703		8,404			(7,469)		772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	280,329	702	34,817			5,404		18,701			(8,633)		783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	784,904	708.45	96,229			14,144		45,568			(23,860)		2,135		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	129,199	706.17	15,943			2,353		7,836			(3,958)		351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	29,290	739.75	3,887			860		1,104			(964)		98		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	197,398	706.64	24,833			3,670		11,817			(6,174)		537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	3,877,588	751.17	473,841			105,443		117,378			(117,487)		12,956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	62,244	711.06	8,440			2,017		4,133			(2,087)		215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	4,088,628	727.85	509,443			123,843		208,092			(126,661)		14,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	987,823	727.94	126,145			22,302		41,583			(31,320)		2,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	563,167	755.49	68,594			15,076		15,331			(16,961)		1,870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	679,691	732.55	87,204			16,238		26,728			(21,652)		2,074		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	1	2,244,059	732.69	271,082			47,663		86,287			(67,214)		6,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	2,810,333	723.08	346,514			80,917		152,877			(85,916)		9,618		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	912,996	718.9	121,246			29,474		53,699			(30,145)		3,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	58,726	743.1	7,793			1,713		2,057			(1,927)		195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	817,457	735.78	107,169			24,731		34,458			(26,572)		2,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	94,816	713.75	12,686			3,154		6,148			(3,137)		335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	1	1,989,000	755.49	241,465			52,028		52,954			(60,034)		6,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	1,033,856	751.77	126,234			28,264		31,043			(31,299)		3,465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	460,046	718.18	56,954			14,258		28,192			(14,121)		1,629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	2	2,011,815	705.15	230,388			29,609		120,815			(57,306)		5,105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	245,266	706.64	30,953			4,719		14,858			(7,654)		679		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	747,541	708.64	99,274			23,278		51,339			(24,648)		2,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	2,947,871	706.37	327,214			41,351		172,162			(81,131)		7,440		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	1,235,670	699.71	138,148			17,721		82,528			(34,300)		3,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,065,390	696.83	130,510			17,389		74,974			(32,271)		2,760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	651,467	706.02	80,652			12,682		40,462			(20,025)		1,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	191,906	703.74	24,161			3,799		12,396			(5,999)		539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	4,532,726	743.19	547,553			106,051		147,061			(135,763)		14,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	1	292,818	696.22	34,757			4,440		20,633			(8,618)		743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	67,167	694.36	8,147			1,125		4,993			(2,023)		177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	69,763	699.46	8,427			1,166		4,727			(2,095)		183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	1	1,150,523	695.84	142,320			19,549		83,036			(35,287)		3,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	111,202	707.22	13,934			2,278		6,847			(3,455)		319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	910,567	716.91	104,715			15,391		45,033			(25,964)		2,477		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	98,132	731	12,914			2,501		4,071			(3,202)		306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	125,842	685.51	15,881			2,138		10,746			(3,938)		328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	482,643	696.48	59,076			7,588		33,830			(14,688)		1,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	700,405	709.34	81,177			11,708		40,177			(20,127)		1,887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	39,737	730.59	5,273			971		1,615			(1,307)		121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	147,998	748.2	19,551			4,136		4,527			(4,847)		482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	819,832	742.37	99,364			19,108		26,953			(24,637)		2,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	72,036	699.99	9,149			1,441		4,972			(2,275)		202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	1,571,668	700.97	194,101			27,995		104,617			(48,126)		4,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	190,577	741.71	24,966			5,521		6,919			(6,190)		635		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	949,811	714.45	110,368			17,354		50,682			(27,403)		2,666		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	2,031,321	705.15	233,196			30,793		123,118			(57,741)		5,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	131,122	696.48	16,089			2,125		9,259			(3,984)		338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	1	963,601	705.51	120,065			19,791		61,439			(29,769)		2,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	27,145	697.71	3,434			495		1,909			(851)		73		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	4,153,296	712.35	478,875			69,726		224,963			(118,735)		11,244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	568,487	733.98	73,335			14,304		22,360			(18,183)		1,779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	1	1,847,463	746.63	227,238			51,160		61,928			(56,497)		6,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	445,243	748.07	57,748			12,375		13,825			(14,318)		1,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	1	394,370	724.04	50,677			8,910		18,010			(12,565)		1,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	1	1,944,321	704.15	225,736			31,008		121,631			(55,970)		5,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	1	932,454	749.89	113,759			22,689		26,535			(28,168)		2,949		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	42,334	693.58	5,313			708		3,144			(1,314)		110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	1	728,488	759.5	87,856			18,464		17,358			(21,724)		2,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	90,679	745.27	12,078			2,572		2,963			(2,995)		296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	1,398,917	735.41	183,958			42,452		59,366			(45,611)		4,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	1	1,810,787	738.06	218,743			40,788		63,919			(54,385)		5,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	208,122	736.33	27,618			6,335		8,628			(6,829)		706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	1	2,543,876	708.66	302,976			50,635		155,292			(75,328)		7,354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	973,744	736.63	116,849			20,658		34,290			(29,012)		2,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	1,562,453	738.06	189,213			35,917		55,955			(46,850)		4,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	133,194	697.06	16,436			2,351		9,490			(4,064)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	1	567,456	707.61	66,165			10,361		34,613			(16,405)		1,593		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	1,121,844	705.29	142,586			23,307		71,394			(35,354)		3,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	632,190	732.75	81,047			14,716		24,427			(20,040)		1,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	2	630,261	716.03	78,642			12,957		33,151			(19,637)		1,807		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	1	2,843,973	713.94	332,745			54,848		156,441			(82,502)		8,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	1,147,458	755.46	140,105			30,147		30,568			(34,786)		3,763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	1,267,110	723.74	158,009			39,285		70,435			(39,070)		4,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	170,910	745.3	22,440			4,612		5,419			(5,564)		548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	767,142	741.5	92,441			16,784		24,676			(22,858)		2,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	85,273	732.18	10,966			2,042		3,378			(2,723)		260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	55,905	697.46	6,792			873		3,853			(1,689)		142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	107,119	740.8	14,065			3,130		3,979			(3,487)		358		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/17/2026	2	844,305	738.06	102,603			19,594		30,380			(25,380)		2,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	671,831	705.15	77,193			10,285		40,844			(19,087)		1,741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	797,881	741.04	103,645			20,786		27,488			(25,628)		2,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	147,135	737.59	19,569			3,925		5,433			(4,839)		467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	229,660	730.19	30,315			5,830		9,647			(7,516)		714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	63,499	734.39	8,534			1,958		2,726			(2,110)		215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	252,645	736.66	32,616			6,388		9,389			(8,098)		791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	3,764,671	708.66	449,878			76,733		231,852			(111,393)		11,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	791,140	746.15	101,820			20,560		24,480			(25,246)		2,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	161,240	708.26	21,445			5,369		11,442			(5,317)		571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	1,579,064	751.14	193,119			43,419		48,067			(47,949)		5,292		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	1,577,948	699.67	200,399			34,685		113,312			(49,688)		4,654		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	114,767	700.98	14,507			2,335		7,853			(3,592)		326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	374,092	747.94	48,258			9,771		11,121			(11,982)		1,191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	157,654	729.14	20,716			3,857		6,631			(5,143)		481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	3,079,014	719.85	381,490			96,028		183,961			(94,589)		10,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	1	2,627,407	722.91	326,061			76,561		143,339			(81,067)		8,992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	77,636	705.7	10,520			2,467		5,567			(2,612)		266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	1	30,946	732.89	4,076			756		1,203			(1,011)		94		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	146,624	694.79	17,800			2,249		10,531			(4,413)		370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	248,086	741.9	32,350			7,273		9,063			(8,032)		831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	862,903	746.19	112,091			24,635		28,431			(27,717)		2,865		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	2,237,004	737.56	288,573			52,720		78,146			(71,550)		6,777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	72,548	689.78	9,141			1,243		5,780			(2,266)		190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	2,153,981	742.75	261,062			50,922		70,931			(64,729)		6,741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	225,497	748.78	28,909			5,941		6,647			(7,168)		723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	896,121	758.67	110,223			23,316		21,906			(27,329)		2,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	73,781	730.57	9,746			1,901		3,100			(2,417)		231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	72,741	729.34	9,551			1,734		3,009			(2,362)		220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	346,752	714.84	46,049			11,449		22,122			(11,386)		1,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	51,249	707.64	6,422			979		3,050			(1,588)		142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	4,052,893	710.38	472,567			73,352		233,650			(117,171)		11,325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	1	49,256	717.45	6,610			1,600		2,965			(1,639)		172		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	272,658	733.24	35,227			6,775		10,795			(8,734)		847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	689,257	691.45	82,228			10,548		52,915			(20,416)		1,749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	414,700	742.28	53,953			12,130		15,040			(13,396)		1,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	469,129	723.49	58,500			14,082		25,722			(14,505)		1,629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	119,877	699.16	14,409			1,903		8,087			(3,568)		309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	11/13/2026	2	938,811	736.31	121,926			22,721		34,035			(30,367)		2,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	132,877	745.06	17,394			3,823		4,478			(4,301)		441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	2,032,696	709.34	268,316			67,171		142,032			(66,528)		7,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	273,510	732.35	36,732			8,477		12,256			(9,108)		931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	294,809	704.29	37,736			6,168		19,081			(9,356)		845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	224,455	742.68	29,583			5,974		7,464			(7,335)		715		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	1	1,149,952	704.53	127,875			16,336		69,920			(31,706)		2,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	53,207	694.17	6,709			960		3,973			(1,659)		143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	19,109	702.9	2,375			374		1,257			(591)		54		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	1,113,192	708.02	132,804			22,985		69,767			(32,928)		3,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	99,929	694.79	12,801			2,136		7,668			(3,178)		289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	233,574	711.66	27,281			4,422		13,345			(6,746)		667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	2,554,356	741.5	307,544			55,494		81,727			(76,150)		7,681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	294,159	694.57	36,535			4,693		21,291			(9,083)		746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	48,863	702.74	6,201			975		3,210			(1,540)		137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	290,459	700.98	36,627			5,767		19,723			(9,106)		815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	217,225	734.13	28,674			5,238		8,146			(7,110)		658		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	94,343	704.76	12,076			2,007		6,087			(2,994)		273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	513,350	718.42	59,343			9,048		24,973			(14,674)		1,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	254,809	688.37	31,469			4,236		20,836			(7,803)		664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	52,293	694.57	6,516			868		3,821			(1,611)		135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	42,643	705.16	5,356			787		2,626			(1,328)		116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	2,117,126	741.5	254,055			44,978		66,650			(63,165)		6,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	567,011	698.04	70,933			11,838		41,375			(17,612)		1,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	1,482,709	706.37	174,070			29,052		94,430			(43,219)		4,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	1,808,184	718.42	208,845			31,600		87,625			(51,711)		4,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	2,127,960	707.58	265,995			43,480		130,226			(65,952)		6,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	457,944	711.03	53,167			8,180		25,986			(13,183)		1,274		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	36,611	724.55	4,789			847		1,647			(1,189)		109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	352,466	708.89	42,613			6,289		20,355			(10,580)		959		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	146,808	697.06	18,057			2,498		10,358			(4,490)		386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	104,460	697.77	12,817			1,818		7,338			(3,174)		279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	1	964,224	699.26	119,757			18,753		67,736			(29,693)		2,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	491,869	696.94	56,860			7,654		35,041			(14,098)		1,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	2,378,395	718.42	273,991			40,493		113,922			(68,121)		6,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	248,375	700.62	30,749			4,435		16,633			(7,624)		669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	1,979,366	700.3	251,973			43,265		140,267			(62,305)		5,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	651,919	705.74	75,297			10,771		40,008			(18,618)		1,748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	1,495,352	759.5	180,190			37,674		35,411			(44,616)		4,841		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	125,428	703.24	15,816			2,334		8,009			(3,927)		341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	84,073	691.02	10,173			1,369		6,597			(2,522)		219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	1	97,241	698.03	12,544			2,096		7,074			(3,119)		281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	2,283,270	742.77	278,102			51,189		72,096			(68,954)		6,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	1,377,784	733.61	177,596			34,153		54,152			(44,034)		4,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	880,309	734.04	113,472			21,977		34,414			(28,135)		2,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	444,235	733.61	57,440			11,204		17,601			(14,242)		1,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	78,280	747.69	10,176			2,181		2,450			(2,523)		257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	2,907,465	757.73	350,349			72,003		70,496			(86,867)		9,319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	437,888	734.42	56,269			10,898		16,993			(13,952)		1,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	676,895	696.41	88,064			15,242		51,120			(21,835)		1,996		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	1	2,179,058	755.49	265,191			57,999		58,994			(65,663)		7,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	84,071	696.48	10,324			1,376		5,951			(2,553)		218		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	327,995	714.54	43,000			10,041		20,441			(10,662)		1,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	208,811	755.06	25,266			5,102		5,328			(6,265)		665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	141,093	741.02	18,808			3,798		4,853			(4,663)		449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	1,202,297	700.32	139,226			19,230		80,895			(34,568)		3,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	156,862	742.9	20,376			4,562		5,617			(5,052)		526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	801,031	706.53	98,527			14,541		48,275			(24,463)		2,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	302,942	691.7	37,504			5,180		23,502			(9,312)		797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	227,911	746.17	29,697			6,390		7,371			(7,373)		747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	119,895	688.83	15,167			2,095		9,727			(3,766)		315		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	807,287	707.63	103,171			17,998		50,499			(25,581)		2,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	78,120	707.57	10,452			2,451		5,451			(2,595)		267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	241,322	747.56	31,203			6,318		7,232			(7,747)		768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	403,665	748.38	52,678			11,216		12,380			(13,061)		1,319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	604,018	698.04	71,516			9,038		41,040			(17,732)		1,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	2,648,797	705.74	305,671			43,367		162,073			(75,686)		7,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	74,422	747.24	9,786			2,084		2,336			(2,426)		243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	80,791	709.92	10,753			2,707		5,599			(2,666)		287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	1,853,072	705.74	213,289			29,500		112,364			(53,029)		4,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	1,177,659	749.34	154,391			32,660		35,180			(38,281)		3,837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	37,852	732.93	4,917			952		1,512			(1,219)		118		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	780,776	741.4	102,438			22,936		28,775			(25,399)		2,617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	983,316	746.63	121,439			27,858		33,581			(30,028)		3,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	614,400	703.95	75,510			10,995		38,788			(18,722)		1,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	1	2,401,703	745.11	290,366			53,845		72,233			(71,995)		7,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	1,109,705	714.59	147,369			35,474		69,985			(36,539)		3,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	595,535	737.45	78,432			17,992		24,190			(19,394)		2,020		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	41,176	700.67	5,184			755		2,750			(1,285)		111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	666,682	697.42	82,069			11,740		47,226			(20,293)		1,788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	214,587	746.23	28,733			6,078		6,835			(7,124)		699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	2,070,019	757.7	253,163			53,902		52,071			(62,771)		6,766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	22,328	725.96	2,950			563		1,018			(729)		69		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	92,323	732.5	12,030			2,346		3,738			(2,983)		289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	50,375	712.94	6,740			1,611		3,252			(1,667)		174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	1,076,558	749.72	140,814			29,788		31,906			(34,914)		3,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	2	1,216,070	717.47	153,149			36,268		72,972			(38,400)		4,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	138,373	693.76	16,204			2,079		10,230			(4,023)		351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	232,184	736.29	30,045			5,885		8,693			(7,460)		727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	1	810,057	718.54	107,819			26,102		47,935			(26,733)		2,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	190,828	748.4	24,540			5,043		5,670			(6,085)		612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	978,987	742.83	127,268			28,146		34,774			(31,556)		3,261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	187,381	746.42	24,416			4,944		5,751			(6,062)		597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	72,072	695.16	8,995			1,244		5,248			(2,236)		190		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	71,640	714.38	9,492			2,269		4,524			(2,347)		248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	868,636	734.01	112,575			20,721		32,962			(27,912)		2,641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	442,827	714.96	58,675			14,124		27,774			(14,548)		1,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	244,916	742.53	31,888			7,140		8,833			(7,906)		821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	79,744	699.74	9,609			1,329		5,377			(2,389)		210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	130,139	734.29	17,243			3,979		5,635			(4,275)		443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	205,004	714.18	26,937			6,290		12,848			(6,679)		702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	317,720	729.35	40,986			7,826		13,587			(10,135)		984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	1,231,585	711	162,692			40,953		84,024			(40,339)		4,372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	1	2,956,875	723.74	368,131			91,147		163,876			(91,151)		10,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	171,532	713.51	22,968			5,529		10,998			(5,695)		596		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	761,229	746.57	98,655			21,682		24,893			(24,394)		2,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	100,791	717.8	13,486			3,278		6,030			(3,353)		351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	350,272	737.82	45,991			10,550		14,130			(11,372)		1,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	88,297	743.13	11,487			3,661		4,060			(2,848)		353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	556,074	751.63	67,007			21,262		22,328			(16,546)		2,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	366,246	715.95	47,539			13,321		24,250			(11,787)		1,372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	733,480	736.56	93,225			28,160		36,287			(23,146)		2,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	1	165,486	732.78	21,281			6,402		8,696			(5,277)		642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	1,052,087	736.18	134,667			41,436		53,177			(33,390)		4,130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	229,981	742.84	29,093			9,751		11,025			(7,194)		942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	02/11/2027	1	34,808	738.46	2,959			1,047		1,696			(839)		137		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	291,770	719.15	36,646			13,390		21,125			(9,086)		1,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	1,028	737.64	134			41		51			(33)		4		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	767,733	744.97	92,358			28,418		33,817			(22,900)		3,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	308,914	744.8	38,552			12,921		14,377			(9,533)		1,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	328,796	720.41	40,869			15,010		23,480			(10,147)		1,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	59,631	719.58	7,466			2,728		4,294			(1,851)		255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	380,016	741.42	46,932			15,794		18,750			(11,637)		1,560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	1,559,422	722.83	182,140			65,300		107,667			(45,161)		6,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	1,054,392	721.68	121,571			44,253		74,636			(30,061)		4,501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	542,082	728.67	67,272			22,919		32,797			(16,703)		2,234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	218,292	731.19	27,134			9,355		12,837			(6,709)		907		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	667,489	717.52	79,965			20,212		41,464			(19,881)		2,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	159,398	708.9	20,674			5,367		11,375			(5,126)		575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	1	1,156,502	720.87	143,638			52,971		82,050			(35,712)		4,955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	1,785,095	720.4	214,390			55,146		106,859			(53,084)		6,406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	2,510,018	712.21	304,967			82,525		175,824			(75,615)		9,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	2,723,210	724.56	328,147			92,404		159,833			(81,362)		10,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/29/2027	1	1,337,647	723.82	153,963			57,392		93,057			(38,122)		5,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	2,313,561	708.04	296,598			77,409		168,108			(73,540)		8,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	506,504	719.21	60,679			16,595		31,833			(15,066)		1,870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	845,314	739.44	108,031			35,318		42,133			(26,786)		3,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	65,632	721.19	8,499			2,440		4,051			(2,102)		249		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	127,147	710.58	15,766			5,631		10,268			(3,909)		538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	2,489,605	717.88	306,470			114,926		186,374			(75,988)		10,785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	113,924	713.21	14,286			5,122		8,880			(3,542)		483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	2,302,954	717.84	295,008			82,667		148,421			(73,146)		8,629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	2,470,594	730.07	283,624			98,178		150,166			(70,323)		10,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	1,976,428	722.34	226,696			78,783		135,033			(56,208)		8,244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	1,126,956	714.19	139,517			52,127		88,525			(34,498)		4,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	342,937	739.11	43,142			14,222		17,313			(10,697)		1,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	363,843	719.25	43,734			11,354		22,319			(10,844)		1,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	2,199,203	737.69	262,585			76,106		105,315			(65,107)		8,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2027	1	1,280,816	735.73	152,929			44,534		63,638			(37,918)		4,892		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	661,421	744.13	84,530			27,166		30,080			(20,987)		2,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	705,196	711.61	90,477			25,229		49,943			(22,341)		2,636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	1	1,752,792	720.4	209,634			53,061		103,760			(52,192)		6,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	59,504	714.12	7,730			2,177		4,062			(1,917)		224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	357,273	719.11	44,445			15,385		25,132			(11,020)		1,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	74,236	700.55	9,294			3,256		6,754			(2,308)		310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	266,527	713.69	33,529			11,929		20,524			(8,313)		1,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	102,044	702.83	12,562			4,401		9,041			(3,119)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	75,542	719.55	9,367			3,243		5,284			(2,323)		314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	2,142,015	704.39	277,177			74,625		166,598			(68,725)		7,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	27,046	706.18	3,513			917		2,017			(871)		98		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	265,048	730.14	34,324			10,231		14,464			(8,510)		1,024		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	198,111	714.3	24,645			8,836		15,237			(6,111)		839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	563,217	723.09	71,979			20,664		33,811			(17,798)		2,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	1,057,114	748.07	126,959			41,332		46,088			(31,393)		4,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	486,055	728.99	61,778			17,905		26,651			(15,317)		1,852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	318,469	716.64	39,554			14,833		24,205			(9,807)		1,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	277,657	710.83	34,374			12,182		22,263			(8,500)		1,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	687,371	701.76	85,303			29,885		61,663			(21,179)		2,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	126,004	709.52	15,801			5,513		10,176			(3,918)		527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	174,186	739.47	21,826			7,345		8,846			(5,412)		715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	101,358	729.93	12,710			4,382		6,066			(3,143)		421		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	1,295	700.98	162			57		117			(40)		5		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	72,498	730.38	9,062			3,125		4,312			(2,241)		301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	1	2,078,881	719.32	241,150			85,248		149,614			(59,710)		8,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	331,392	730.75	42,650			12,471		17,652			(10,589)		1,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	732,033	716.01	90,553			32,216		54,769			(22,452)		3,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	2	1,738,985	739.71	207,491			60,767		80,666			(51,602)		6,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	2,192,809	752.81	258,532			84,875		88,712			(64,102)		8,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	42,553	734.62	5,485			1,657		2,169			(1,362)		165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	38,745	738.17	4,994			1,633		1,968			(1,238)		157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	374,604	739.02	47,088			15,847		19,150			(11,675)		1,538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	02/26/2027	2	2,356,112	753.7	274,558			91,024		94,182			(68,275)		9,573		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	49,219	741.97	6,266			2,057		2,358			(1,554)		200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	641,349	739.71	76,769			22,778		30,140			(18,983)		2,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	919,702	732.07	117,446			35,008		48,751			(29,120)		3,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	1,178,100	747.93	139,251			45,907		51,991			(34,527)		4,786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	64,261	734.59	8,206			2,717		3,477			(2,037)		261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/05/2027	1	1,199,121	742.2	144,254			43,635		54,509			(35,865)		4,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/25/2027	1	2,700,769	723.82	309,778			114,399		186,270			(77,125)		11,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	1,139,024	711.9	145,681			37,621		77,571			(36,022)		4,098		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	600,373	712.96	74,987			28,017		47,864			(18,542)		2,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	1	1,688,420	721.68	193,999			69,936		118,496			(48,233)		7,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	159,668	701.95	20,917			5,660		12,865			(5,186)		588		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	299,707	709.75	37,374			13,245		24,348			(9,241)		1,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	11,184	708.96	1,404			497		917			(347)		47		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	167,320	743.5	21,701			6,774		7,509			(5,388)		660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	30,167	711.5	3,750			1,303		2,366			(930)		126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/12/2027	1	1,920,831	719.32	222,240			77,968		137,364			(55,255)		8,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	91,559	721.48	11,308			4,132		6,437			(2,804)		392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	107,426	708.85	13,890			3,799		7,826			(3,449)		397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	480,218	723.82	55,321			20,669		33,479			(13,679)		2,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	414,646	711.89	51,416			18,510		32,908			(12,766)		1,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	187,631	731.73	22,535			6,469		9,888			(5,572)		712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/15/2027	1	4,528,762	720.11	543,451			148,829		280,518			(135,116)		16,720		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	618,135	736.84	80,110			24,869		31,086			(19,863)		2,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	74,588	709.74	9,704			2,706		5,420			(2,396)		279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/25/2027	2	1,376,987	731.73	165,668			47,407		72,354			(41,034)		5,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	211,202	698.7	27,752			7,434		17,768			(6,862)		774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	1,362,274	719.32	158,296			56,099		98,247			(39,142)		5,738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	1	2,228,105	731.73	266,481			75,454		116,027			(66,254)		8,369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	1	1,063,513	741.05	122,623			41,834		53,729			(30,487)		4,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	760,992	720.36	93,830			32,480		52,676			(23,265)		3,168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	1	968,894	751.63	116,655			36,906		38,767			(28,845)		3,854		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	1,089,830	741.42	130,017			38,019		49,059			(32,281)		4,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	872,900	742.2	105,446			32,300		40,202			(26,073)		3,419		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	36,789	719.16	4,613			1,694		2,669			(1,145)		158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	220,396	743.66	28,497			9,121		10,087			(7,066)		882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	2	827,229	742.23	98,408			28,432		36,458			(24,423)		3,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	1	1,162,083	733.48	147,468			42,539		58,931			(36,564)		4,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	239,654	737.98	30,388			10,018		12,302			(7,535)		974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2027	1	284,157	727.05	36,116			10,517		16,128			(8,955)		1,085		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	322,827	742.79	40,870			13,417		15,273			(10,133)		1,309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	1,626,183	749.89	187,662			63,671		71,028			(46,530)		6,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	1,109,430	750.27	128,583			43,273		47,834			(31,882)		4,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	867,615	712.08	107,497			39,130		69,197			(26,581)		3,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	1	2,029,037	708.91	246,934			65,894		148,534			(61,142)		7,415		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	106,301	713.81	12,990			4,514		8,102			(3,221)		443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	2,123,792	748.42	256,342			79,226		88,365			(63,559)		8,356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	1,082,952	720.4	130,171			33,616		65,005			(32,187)		3,896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	1,130,798	744.63	145,534			45,429		49,843			(36,134)		4,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	1,312,668	753.99	158,439			50,492		50,737			(39,284)		5,244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	2,650,435	740.93	317,522			95,082		122,748			(78,728)		10,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	90,393	729.99	11,263			3,806		5,338			(2,793)		372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	1,676,256	720.32	193,943			67,667		118,163			(48,087)		7,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	780,803	743.92	98,069			32,196		36,309			(24,316)		3,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	111,275	718.31	14,410			4,075		7,117			(3,578)		418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	2	1,958,367	743.49	225,083			68,096		87,039			(56,125)		7,602		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	1,014,501	733.44	130,363			39,933		53,493			(32,235)		3,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	1,407,171	711.22	162,528			56,941		112,709			(40,353)		5,881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	59,151	743	7,619			2,448		2,738			(1,892)		237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	1,333,595	724.56	154,830			55,084		89,411			(38,389)		5,628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	383,029	753.01	46,002			14,784		15,117			(11,422)		1,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	53,589	737.3	6,945			2,261		2,755			(1,717)		216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	756,423	745.09	97,125			30,952		33,734			(24,082)		3,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	549,487	720.5	68,356			25,070		39,190			(16,949)		2,354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	1,009,098	709.5	126,137			45,049		82,560			(31,275)		4,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	565,738	739.59	72,641			22,451		27,089			(18,011)		2,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	414,122	732.31	51,061			17,605		23,980			(12,626)		1,720		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	598,104	738.12	77,036			25,079		30,371			(19,048)		2,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	566,566	730.1	65,665			23,993		35,602			(16,281)		2,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	8,288	742.17	1,074			345		389			(267)		33		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	1,332,199	740.29	165,859			55,818		66,836			(41,124)		5,468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	496,246	741.04	61,038			20,709		24,778			(15,134)		2,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	1,619,976	708.56	207,519			54,445		117,028			(51,453)		5,875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	210,130	741.63	27,170			8,621		9,889			(6,709)		838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	2,055,783	730.21	238,060			87,310		129,276			(59,026)		8,808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	1,422,088	739.92	176,339			59,829		72,193			(43,722)		5,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	278,812	744.79	35,772			11,449		12,538			(8,869)		1,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	1,420,617	740.56	180,134			58,890		69,622			(44,663)		5,748		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	34,223	736.85	4,449			1,448		1,771			(1,100)		138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	71,843	710.66	8,988			3,236		5,788			(2,231)		304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	187,561	710.86	23,445			8,534		15,182			(5,797)		801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	2,794,721	730.12	323,349			118,754		175,982			(80,283)		11,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	227,074	729.78	27,953			9,523		13,529			(6,940)		936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	606,754	740.81	78,878			25,029		28,920			(19,477)		2,419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	1,497,593	714.92	186,750			66,440		113,576			(46,304)		6,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	23,338	742.39	2,962			993		1,126			(732)		96		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	1,935,754	741.1	222,418			75,158		97,428			(55,147)		7,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	565,146	710.72	72,056			19,706		40,118			(17,890)		2,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	404,309	712.97	49,730			17,903		31,666			(12,347)		1,713		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	150,287	712.73	18,515			6,435		11,611			(4,591)		627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	1,142,700	721.49	131,868			47,472		80,423			(32,741)		4,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	802,262	715.16	96,673			26,293		53,785			(23,969)		2,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	760,921	720.11	91,767			25,589		47,745			(22,660)		2,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	3,344,400	716.5	403,000			105,179		215,177			(99,922)		12,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	1	3,085,341	708.91	374,560			98,814		224,351			(93,126)		11,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	455,998	706.72	58,459			15,900		34,395			(14,495)		1,683		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	286,618	716.01	36,744			10,347		19,056			(9,111)		1,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	170,783	738.64	21,365			7,249		8,833			(5,297)		704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	1,603,774	741.05	185,396			63,754		81,725			(45,905)		6,650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	157,796	707.19	20,387			5,153		11,407			(5,069)		560		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/19/2027	1	642,559	720.11	77,428			21,514		40,215			(19,146)		2,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	975,111	728.8	117,111			33,114		53,348			(29,077)		3,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	811,159	700.54	105,126			28,159		66,623			(25,994)		2,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	1,366,734	732.67	173,575			50,756		70,678			(43,096)		5,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	1	2,348,171	739.71	280,606			82,985		109,996			(69,480)		9,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	1,337,598	753.52	161,716			50,480		50,999			(40,152)		5,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	1	430,147	734.72	54,586			16,421		21,948			(13,534)		1,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	35,054	727.07	4,515			1,309		1,978			(1,119)		134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	1,149,599	727.56	131,629			49,361		76,168			(32,637)		4,980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	131,677	734.9	17,289			5,367		6,820			(4,287)		519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	1	3,448,044	751.63	413,420			129,230		135,994			(102,787)		13,596		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	646,598	740.81	77,592			23,128		29,910			(19,239)		2,499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	1,133,594	703.8	146,574			39,663		89,119			(36,342)		4,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	1	2,225,318	753.7	260,585			87,101		89,885			(64,522)		9,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	346,999	732.36	42,507			14,364		19,821			(10,540)		1,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	02/02/2027	2	827,411	730.98	100,454			30,151		44,526			(25,126)		3,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	850,630	741.05	98,418			33,933		43,470			(24,336)		3,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	1,150,232	749.41	136,993			44,786		49,176			(33,967)		4,654		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	1,655,485	720.39	206,108			75,309		118,005			(51,103)		7,080		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	8,430	711.29	1,050			382		679			(260)		36		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	1,605,318	742.76	205,962			65,353		74,237			(50,858)		6,399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	1,722,476	738.5	198,946			67,779		90,655			(49,395)		7,099		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	176,539	739.24	22,562			7,345		8,815			(5,579)		713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/19/2027	1	1,147,064	748.07	137,304			44,187		49,350			(34,137)		4,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	246,787	738.62	31,712			10,367		12,453			(7,863)		998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	894,476	753.68	107,874			34,526		34,885			(26,747)		3,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	239,993	710.74	29,807			10,400		19,092			(7,391)		1,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	380,347	721.45	46,516			16,102		25,954			(11,534)		1,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	191,764	743.96	24,814			7,908		8,705			(6,153)		766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	2,655,830	719.07	309,139			110,407		193,032			(76,649)		11,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	1	1,008,466	730.59	116,680			43,030		63,063			(29,010)		4,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	202,098	731.25	24,959			8,434		11,726			(6,188)		831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	2,188,688	721.68	252,137			91,560		154,597			(62,431)		9,325		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	256,368	714.12	32,149			11,437		19,636			(7,971)		1,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	113,044	721.59	13,950			5,116		7,951			(3,459)		484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	610,027	732.19	77,778			23,291		32,365			(19,285)		2,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	263,279	731.51	34,279			10,500		14,289			(8,476)		1,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	382,646	730.26	49,438			14,804		20,899			(12,258)		1,482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	899,853	743.67	113,201			37,941		42,602			(27,991)		3,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	1,360,892	745.35	162,491			49,083		58,539			(40,344)		5,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	628,988	734.24	81,643			25,121		32,740			(20,243)		2,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	763,476	745.78	90,014			29,798		34,939			(22,349)		3,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	708,270	753.7	83,009			27,822		28,707			(20,526)		2,901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	1,444,673	742.2	174,228			53,203		66,320			(43,140)		5,646		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	2,738,277	717.02	329,689			86,498		175,122			(81,745)		9,930		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	197,804	726.41	23,816			6,674		11,230			(5,905)		741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	966,591	710.77	123,627			32,095		67,170			(30,653)		3,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	595,319	708.91	72,569			19,438		43,677			(17,944)		2,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	187,199	702.54	24,560			6,612		14,924			(6,090)		688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	1	170,368	731.55	21,909			6,320		8,902			(5,432)		648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	191,561	709.05	24,405			6,169		13,484			(6,068)		680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	612,603	712.8	74,554			20,072		42,418			(18,485)		2,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	447,219	720.2	57,155			16,161		27,830			(14,191)		1,680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	123,659	729.06	15,964			4,737		6,850			(3,947)		477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	249,110	704.86	32,359			8,801		19,268			(8,023)		920		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	247,112	736.98	31,037			10,274		12,912			(7,706)		1,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	563,744	735.86	71,370			23,626		29,944			(17,720)		2,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	717,786	745.64	87,426			27,141		31,462			(21,677)		2,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	1,815,649	748.07	217,878			70,728		78,898			(53,948)		7,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2027	1	1,913,138	699.35	207,767			78,917		185,599			(51,656)		8,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/19/2027	1	1,503,326	706.58	166,569			66,810		136,879			(41,187)		6,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	1	65,762	701.63	7,832			3,238		6,358			(1,942)		299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	1	192,441	699.67	22,997			9,350		18,945			(5,702)		868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	2	2,163,780	706.58	239,596			95,578		196,045			(59,540)		9,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	786,024	702.33	93,615			38,578		75,376			(23,148)		3,569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	984,073	695.79	119,270			46,856		100,033			(29,492)		4,363		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	59,540	695.98	7,169			2,881		6,089			(1,770)		267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	1	936,884	710.78	103,807			42,382		81,428			(25,774)		4,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	1	339,073	692.56	40,451			16,336		36,162			(10,030)		1,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	538,279	699.35	58,672			22,486		52,545			(14,508)		2,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	1	940,511	709.61	103,174			39,966		81,006			(25,582)		4,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	04/12/2027	2	1,939,963	705.17	219,955			86,766		177,744			(54,801)		8,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	911,203	705.95	110,347			47,183		84,903			(27,397)		4,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	1	818,733	721.5	93,090			40,279		64,147			(23,081)		3,809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	1	246,258	715.82	30,216			14,236		21,439			(7,492)		1,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	1	473,364	714.01	58,555			25,899		40,659			(14,518)		2,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	945,135	714.22	103,681			43,332		79,582			(25,743)		4,313		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	508,494	703.5	60,613			25,332		48,206			(15,049)		2,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	1	108,614	712.59	13,262			6,403		9,953			(3,288)		533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	1	991,540	697.18	117,894			46,995		99,553			(29,271)		4,419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	325,791	705.78	39,486			17,031		30,611			(9,764)		1,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	1	2,235,916	724.26	254,000			112,695		171,551			(62,978)		10,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	1	101,487	709.65	12,584			5,462		9,108			(3,120)		473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2027	1	749,132	721.2	91,319			43,151		61,269			(22,642)		3,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	1	638,631	714.95	77,466			35,860		55,733			(19,207)		3,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2027	1	3,204,002	730.18	365,256			172,594		236,987			(90,564)		15,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/25/2027	1	2,516,364	735.94	277,807			137,752		177,918			(69,070)		12,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	1,933,991	731.59	214,286			106,109		144,483			(53,204)		9,603		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	1,001,757	718.14	114,300			51,655		83,972			(28,224)		4,763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	1	882,940	713.48	106,394			49,602		78,560			(26,416)		4,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	1,292,275	715.29	145,639			62,817		109,408			(36,012)		6,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	1	3,406,059	722.56	385,907			186,318		280,664			(95,684)		16,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	1	925,527	695.18	101,715			39,121		95,228			(25,220)		4,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	1	37,991	700.12	4,570			1,866		3,713			(1,135)		171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	1	983,182	694.83	117,294			46,563		101,543			(29,082)		4,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	1	502,044	693.63	59,793			23,258		52,081			(14,846)		2,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	1	79,955	698.46	9,643			3,921		7,973			(2,391)		361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	1,129,303	706.58	125,240			50,336		102,992			(30,926)		5,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	1,122,490	689.96	123,586			47,703		123,111			(30,643)		4,933		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	1,315,495	697.18	156,939			63,077		132,853			(38,753)		5,903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	1	143,050	696.98	17,323			6,829		14,330			(4,295)		635		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2027	1	954,026	709.62	117,536			51,180		85,947			(29,142)		4,452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	1	1,088,705	714.63	132,931			58,979		93,111			(32,960)		5,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/17/2027	1	1,578,978	724.18	180,161			79,301		120,603			(44,609)		7,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	1	497,863	723.09	56,557			25,637		39,279			(14,023)		2,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	90,379	679.61	10,809			4,172		11,000			(2,680)		397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	1	1,700,963	718.1	188,297			71,423		129,165			(46,751)		7,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	1	1,302,036	701.33	155,203			63,366		125,615			(38,535)		5,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/23/2027	1	2,746,684	711.79	302,959			123,862		235,670			(75,324)		12,388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	1	1,636,318	705.06	195,867			83,136		153,897			(48,564)		7,540		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2025	05/21/2027	1	658,235	709.95	80,700			35,916		59,724			(20,009)		3,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	1	1,188,331	713.92	129,172			53,762		100,435			(32,027)		5,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	1,318,877	709.44	161,430			72,242		120,397			(40,081)		6,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	1	788,464	724.88	89,964			39,792		59,899			(22,306)		3,709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	1	148,424	710.67	18,316			7,925		13,134			(4,541)		691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2025	05/21/2027	1	513,573	719.52	58,599			26,080		41,945			(14,529)		2,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	92,153	688.86	10,911			4,182		10,059			(2,698)		404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/25/2027	2	1,468,309	718.14	167,695			75,690		122,870			(41,486)		6,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	1	60,155	717.96	7,345			2,764		4,499			(1,821)		261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	1	203,381	684.75	24,284			9,340		23,318			(6,021)		892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	1	1,265,620	702.98	140,104			54,496		118,631			(34,786)		5,572		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	1	1,988,122	685.93	235,195			90,460		225,238			(58,315)		8,722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	1	272,841	700.17	32,223			12,482		26,132			(7,989)		1,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	2	994,370	737.11	109,443			54,851		69,934			(27,196)		4,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	1,685,300	690.04	197,686			75,761		181,698			(48,881)		7,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	1	660,732	719.2	79,949			30,091		48,669			(19,823)		2,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	66,498	712.82	8,119			3,736		5,927			(2,008)		319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	2	1,586,110	705.17	178,166			69,407		144,609			(44,311)		6,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	1	1,719,705	709.1	191,059			77,683		152,697			(47,372)		7,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	702,406	680.78	83,235			32,128		84,513			(20,638)		3,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	1,183,143	724.77	135,588			63,697		93,385			(33,527)		5,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	59,252	721.5	7,081			3,506		4,944			(1,758)		294		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	1	2,075,424	713.48	253,409			114,870		182,133			(62,832)		9,882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	907,085	705.17	102,229			40,161		83,245			(25,278)		4,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	1	551,689	728.9	62,065			23,360		35,936			(15,389)		2,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/28/2027	1	5,496,623	722.8	620,019			283,462		436,072			(154,153)		26,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	1	464,532	695.98	55,744			22,221		47,239			(13,840)		2,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	97,295	694.59	11,899			4,675		10,016			(2,942)		431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	06/11/2027	2	1,989,794	727.46	227,144			108,340		152,633			(56,682)		9,687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	1	1,504,998	704.2	166,904			66,257		140,500			(41,383)		6,707		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2025	04/02/2027	1	821,448	731.33	92,824			35,064		51,780			(23,015)		3,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	1	833,262	712.32	91,409			37,794		71,632			(22,664)		3,790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	1,673,826	711.55	204,541			89,434		147,244			(50,785)		7,812		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2025	04/02/2027	1	394,856	721.6	47,936			18,108		28,195			(11,885)		1,717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Q\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	1	64,657	704.63	7,823			3,331		6,111			(1,940)		298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Q\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	1	1,594,867	699.35	173,681			66,414		155,444			(43,004)		6,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	448,726	726.89	53,219			26,536		35,355			(13,159)		2,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	730,460	716.65	81,738			34,469		60,045			(20,211)		3,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	1	569,958	707.59	63,550			25,053		50,811			(15,757)		2,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	1	657,922	704.29	77,174			32,015		61,789			(19,135)		2,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	1,304,365	707.46	144,263			58,458		118,028			(35,769)		5,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/03/2027	1	1,606,674	716.65	179,626			75,606		131,836			(44,477)		7,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	1	292,425	712.78	35,559			17,239		26,736			(8,829)		1,436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	1	30,616	693.63	3,686			1,463		3,202			(914)		136		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	1	979,337	703.11	107,531			43,426		93,401			(26,662)		4,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	39,715	707.37	4,913			2,220		3,739			(1,213)		189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	1	984,802	727.39	109,608			54,051		77,527			(27,177)		4,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	1	1,715,254	693.76	202,743			81,877		180,686			(50,269)		7,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	53,309	708.22	6,584			2,946		4,930			(1,635)		252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	1	17,710	711.33	2,191			996		1,595			(543)		84		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	36,964	712.85	4,532			2,173		3,367			(1,121)		181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	1	540,873	713.68	65,554			31,650		49,005			(16,254)		2,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2027	1	1,113,614	724.48	125,170			58,115		87,588			(31,035)		5,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	53,393	696.85	6,413			2,598		5,420			(1,590)		240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	307,352	717.07	37,343			17,770		26,444			(9,272)		1,496		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/26/2027	1	1,806,553	711.79	199,805			82,176		155,808			(49,473)		8,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/10/2027	1	2,008,913	715.29	226,204			97,389		169,788			(56,009)		9,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	2	238,576	723.5	26,999			12,465		18,930			(6,696)		1,146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	1	131,063	712.25	16,147			7,319		11,655			(4,004)		624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	1,243,411	708.59	152,442			68,892		115,583			(37,643)		5,911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	1	1,447,827	715.36	161,433			68,742		121,621			(40,026)		6,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	1,132,632	724.18	129,347			57,033		86,673			(31,983)		5,319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	64,407	705.9	7,825			3,300		5,967			(1,935)		296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	1	403,434	726.94	48,089			24,045		31,773			(11,924)		2,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	1	820,951	697.75	98,350			38,908		81,742			(24,385)		3,652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	1	2,126,054	720.46	243,008			105,481		169,128			(60,253)		9,907		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	1	1,574,198	716.65	175,523			73,458		128,478			(43,640)		7,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Q$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	1	1,315,142	705.85	157,685			67,146		122,701			(39,097)		6,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	1	364,894	713.51	44,444			20,513		32,303			(11,020)		1,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	1,178,030	704.72	139,125			58,145		110,226			(34,543)		5,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Q$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	842,443	721.15	95,786			41,881		66,549			(23,782)		3,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	639,690	713.91	77,466			35,647		56,354			(19,155)		3,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	1	129,751	713.86	15,869			7,346		11,456			(3,935)		624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	1	2,194,050	718.14	249,902			112,559		183,286			(61,877)		10,399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Q$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	1	1,061,985	714.56	118,199			50,170		89,961			(29,307)		4,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	774,078	707.11	93,122			39,270		70,774			(23,026)		3,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	1,688,601	719.01	192,163			85,996		138,804			(47,711)		7,967		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	91,572	711.81	11,254			5,138		8,200			(2,794)		437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	1	1,988,090	711.9	243,143			105,206		173,568			(60,286)		9,249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	1	704,413	704.43	82,487			34,332		66,144			(20,452)		3,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	1	917,934	718.51	111,345			52,767		77,718			(27,608)		4,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	2	160,872	708.4	20,113			8,781		14,686			(4,991)		751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	403,998	715.47	45,531			19,468		33,890			(11,305)		1,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	72,977	713.32	9,035			3,984		6,312			(2,234)		343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	63,788	710.33	7,871			3,442		5,687			(1,954)		298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	653,761	714.55	80,216			35,370		55,784			(19,835)		3,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2027	1	253,781	715.56	30,504			14,163		22,018			(7,563)		1,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	1	2,176,871	706.77	262,095			110,886		200,196			(64,985)		10,015		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	551,795	713.04	67,209			30,684		48,763			(16,687)		2,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	864,090	715.85	105,851			49,727		75,195			(26,174)		4,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	1	1,015,053	712.56	124,446			56,582		90,227			(30,856)		4,840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	8,571	704.56	1,048			452		816			(259)		40		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	1	1,177,872	715.24	144,407			63,872		99,806			(35,805)		5,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	1	2,927,282	718.3	354,494			170,430		250,524			(87,895)		14,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2027	1	1,413,680	719.18	162,008			70,545		114,517			(40,169)		6,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	1,859,577	727.1	209,574			99,728		143,295			(52,034)		9,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	1	221,771	703.85	26,790			11,371		21,131			(6,642)		1,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	637,232	718.16	76,850			36,570		54,186			(19,081)		3,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	1	413,336	718.45	49,187			24,256		35,831			(12,196)		2,052		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	55,747	714.76	6,879			3,232		4,908			(1,701)		270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	661,652	722.82	75,230			36,065		54,161			(18,602)		3,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	52,108	713.18	6,342			2,918		4,626			(1,568)		250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	1,132,115	721.41	127,816			62,503		95,409			(31,605)		5,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	1	2,319,070	722.16	264,606			120,308		185,470			(65,608)		11,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	1	1,199,309	716.91	146,076			68,824		103,199			(36,219)		5,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/17/2027	1	2,217,650	721.41	249,042			120,904		185,335			(62,004)		10,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	1	292,961	723.29	35,243			17,331		23,880			(8,738)		1,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	1	1,787,076	713.86	215,521			104,486		161,553			(53,511)		8,775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	1	2,503,377	728.04	296,149			148,075		194,796			(73,429)		12,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	1	170,320	724.39	20,319			9,992		13,719			(5,038)		845		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	96,233	711.46	11,712			5,727		9,004			(2,896)		476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	1	2,993,264	735.94	331,354			164,993		212,858			(82,045)		14,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	06/29/2027	2	614,807	735.94	70,269			35,857		43,804			(17,779)		3,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	1,899,297	720.24	226,776			111,207		160,617			(56,228)		9,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/21/2027	1	3,884,741	721.41	438,199			213,976		326,841			(108,501)		19,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	821,095	729.21	91,634			44,936		62,972			(22,720)		4,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	2,203,718	722.82	250,342			119,834		180,082			(61,986)		10,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	1,352,708	712.54	163,272			79,842		125,166			(40,372)		6,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	922,157	722.59	109,276			54,110		76,044			(27,132)		4,579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	167,236	725.78	19,985			9,965		13,335			(4,942)		835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	2	1,142,217	733.41	127,494			62,737		83,246			(31,624)		5,664		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	25,428	701.12	3,056			1,260		2,470			(756)		115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	1	19,117	703.08	2,263			939		1,819			(561)		87		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	1	133,471	705.55	16,217			6,861		12,438			(4,021)		614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	376,259	698.06	44,775			18,144		37,712			(11,102)		1,694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	1	1,010,108	716.3	113,031			47,821		83,554			(28,026)		4,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	1	2,153,638	707.15	239,915			94,912		193,394			(59,486)		9,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	1	1,789,694	702.85	211,184			87,316		170,804			(52,362)		8,140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	1	1,863,505	698.18	223,621			88,158		184,295			(55,446)		8,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	1	37,404	698.97	4,459			1,727		3,630			(1,105)		165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	1	52,591	692.43	6,321			2,459		5,525			(1,570)		232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	2	2,873,199	713.78	314,045			130,719		242,854			(78,130)		13,089		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	265,758	722.65	30,110			13,747		21,124			(7,476)		1,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	1	1,068,953	725.84	121,754			57,365		83,389			(30,188)		5,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	1	189,707	717.42	23,201			10,995		16,252			(5,753)		924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	793,978	711.79	87,893			36,220		68,595			(21,733)		3,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	1,908,607	713.93	232,087			111,261		171,864			(57,388)		9,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/11/2027	1	2,594,520	722.82	293,959			140,077		210,922			(73,086)		12,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	1,537,219	722.8	174,013			80,075		122,830			(43,028)		7,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	1	1,541,074	727.25	174,604			83,944		119,608			(43,292)		7,556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	1	1,162,690	722.37	131,035			61,090		93,902			(32,534)		5,603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	1	161,658	696.54	19,545			7,732		16,304			(4,846)		719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/07/2027	2	2,384,173	715.29	268,945			115,240		200,459			(66,927)		11,004		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	1	2,246,907	714.6	271,651			125,377		196,610			(67,355)		10,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/04/2027	1	2,990,213	724.77	341,183			159,282		234,326			(84,827)		14,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/14/2027	1	2,299,585	724.18	261,463			114,480		174,652			(65,007)		10,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	31,135	704.74	3,808			1,628		2,939			(945)		144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/07/2027	1	3,357,756	724.77	384,463			180,333		264,553			(95,195)		16,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	1	4,417,542	723.85	501,391			232,100		349,563			(124,317)		21,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	1	1,590,827	710.88	195,513			84,865		140,888			(48,476)		7,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	1	1,982,937	718.14	225,262			100,947		164,792			(56,006)		9,356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	397,261	719.15	47,830			23,455		33,988			(11,859)		1,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	1	3,147,146	722.75	354,998			172,105		258,724			(88,141)		15,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	1	287,852	717.21	35,147			16,897		24,924			(8,714)		1,411		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	1	213,237	717.36	25,588			12,618		18,698			(6,345)		1,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	1	652,455	755.25	71,901			41,214		40,331			(17,876)		3,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/23/2027	1	806,564	755.25	89,125			51,244		50,158			(22,068)		4,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	1	1,554,039	749.67	170,944			99,639		104,353			(42,443)		8,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	1	1,130,078	745.59	134,140			77,204		78,285			(33,169)		6,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	1	37,224	738.06	4,407			2,597		2,866			(1,093)		202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	1	103,860	740.23	12,100			7,130		7,819			(3,000)		564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	1	175,298	729.91	21,229			11,431		13,969			(5,264)		909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	1	1,430,425	742.13	159,922			86,331		99,810			(39,652)		7,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	21,461	726.97	2,584			1,437		1,808			(639)		113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/06/2027	1	1,575,586	737.14	175,205			97,040		118,555			(43,561)		8,268		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	643,730	739.53	77,505			41,627		45,645			(19,165)		3,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	1	2,664,875	748.11	298,732			159,461		170,442			(74,171)		13,738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	2	278,106	734.79	30,884			16,732		21,267			(7,660)		1,447		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	1	164,289	719.88	19,945			10,839		14,766			(4,952)		855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/26/2027	1	923,371	748.74	103,787			55,677		58,944			(25,698)		4,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	1	1,320,295	729.95	148,665			80,792		106,991			(36,911)		6,867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	1	558,750	720.97	67,273			36,560		49,666			(16,703)		2,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	1	986,328	739.4	117,472			62,286		69,402			(29,127)		5,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	46,255	738.4	5,611			3,013		3,321			(1,387)		240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	676,145	726.36	75,052			41,031		57,527			(18,558)		3,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/19/2027	1	3,182,127	738.67	356,080			187,591		227,471			(88,168)		16,319		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	1	4,826,810	734.74	534,328			292,853		372,555			(132,484)		25,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	2	2,370,326	748.61	263,962			139,963		150,336			(65,451)		12,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	1	149,717	738.28	17,966			9,526		10,666			(4,455)		771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917WS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	1	467,165	738.83	55,406			31,052		34,426			(13,738)		2,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917WSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	1	2,306,477	744.18	256,250			144,207		161,358			(63,623)		12,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	1	895,152	738.96	100,436			52,642		63,408			(24,937)		4,573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	1	2,422,857	745.81	270,633			154,914		168,317			(67,194)		12,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	1	67,533	737.57	8,084			4,608		5,108			(2,004)		360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	126,394	740.43	15,142			8,881		9,422			(3,739)		684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	1	387,124	746.48	45,719			28,072		27,856			(11,305)		2,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	1	205,107	724.6	24,510			13,434		17,593			(6,077)		1,074		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	1	557,549	740.07	65,791			38,348		41,477			(16,335)		3,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	200,185	716.34	23,962			13,100		18,839			(5,925)		1,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	07/30/2027	2	2,613,763	726.36	289,953			157,802		220,966			(72,103)		13,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2027	1	1,071,386	749.36	124,067			75,809		74,223			(30,804)		5,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	1	398,577	747.27	46,315			28,565		28,596			(11,484)		2,213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	1,405,881	743.52	164,629			96,561		101,473			(40,652)		7,612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/03/2027	1	2,452,808	756.9	264,658			156,821		152,748			(65,801)		13,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	1	46,269	745.17	5,483			3,434		3,432			(1,359)		259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/07/2027	1	622,536	756.9	67,421			40,100		39,074			(16,671)		3,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	1	459,829	743.2	53,984			33,666		34,874			(13,348)		2,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	354,051	742.09	41,884			24,567		25,941			(10,342)		1,917		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	1	2,066,537	746.04	240,132			147,773		150,165			(59,539)		11,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2027	1	1,869,621	748.29	206,219			119,256		127,429			(51,131)		10,052		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	1	270,010	753.28	31,024			18,657		17,620			(7,703)		1,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/27/2027	1	1,034,684	751.39	114,333			71,242		72,017			(28,309)		5,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2025	09/24/2027	3	772,549	751.39	83,237			52,137		53,486			(20,859)		4,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	1	127,767	724.71	15,306			8,410		10,962			(3,795)		670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	882,486	742.32	101,751			60,939		65,610			(25,229)		4,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	1	1,252,552	726.98	149,680			83,475		105,771			(37,112)		6,613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	1	2,114,784	742.6	234,953			131,354		150,547			(58,255)		11,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	1	1,792,545	732.68	214,388			121,624		143,283			(53,157)		9,545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	1	728,470	736.33	87,271			49,389		55,688			(21,579)		3,874		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	1	446,965	755.25	49,434			28,452		27,851			(12,224)		2,397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/10/2027	1	863,405	759.79	93,679			56,415		52,602			(23,291)		4,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2027	1	548,166	742.12	63,806			39,441		41,819			(15,821)		3,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/17/2027	1	995,938	756.92	108,458			66,363		63,708			(26,965)		5,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	119,832	747.21	14,140			8,566		8,450			(3,506)		659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	1	318,640	725.45	37,982			20,869		27,133			(9,417)		1,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	1	1,625,515	745.16	190,023			118,764		120,735			(47,115)		9,084		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	27,825	743.18	3,267			1,952		2,038			(810)		152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	1	242,538	736.26	29,056			16,632		18,649			(7,214)		1,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	654,865	758.58	71,118			43,081		40,894			(17,633)		3,603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	1	604,436	734.65	72,109			40,580		46,814			(17,904)		3,199		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	1	638,465	727.3	76,041			42,059		53,294			(18,880)		3,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	1	1,388,001	744.49	153,097			95,025		104,170			(38,012)		7,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	122,686	748.12	14,391			8,718		8,569			(3,568)		675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2027	1	604,929	738.71	71,624			41,420		45,651			(17,759)		3,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	1	1,752,976	761.58	189,497			113,959		104,456			(47,049)		9,590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	73,554	742.28	8,687			5,191		5,440			(2,154)		402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	377,325	755.5	40,827			24,339		24,137			(10,123)		2,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	1	253,978	737.16	30,325			17,245		19,289			(7,519)		1,354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	1	60,026	751.07	7,011			4,216		4,011			(1,741)		328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	1	2,433,837	742.48	272,103			139,992		162,666			(67,559)		12,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	1	127,234	738.08	15,179			8,507		9,451			(3,764)		673		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/23/2027	1	1,358,794	748.74	152,321			81,420		86,213			(37,871)		7,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	440,536	759.79	47,974			28,995		27,053			(11,863)		2,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	1	177,217	726.25	21,284			11,870		15,077			(5,277)		936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/02/2027	1	1,655,905	726.36	183,640			100,282		140,661			(45,470)		8,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	1	1,815,567	741.6	203,525			105,676		123,922			(50,463)		9,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2027	1	1,030,479	741.94	114,898			60,764		70,982			(28,489)		5,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/07/2027	2	2,357,224	731.92	281,712			143,862		177,043			(69,993)		11,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	1	375,856	734.87	41,720			22,980		29,063			(10,344)		1,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	1	907,258	729.87	108,871			57,063		70,987			(27,031)		4,635		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	1	1,595,313	733.19	179,792			93,600		121,144			(44,579)		8,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	1	220,197	735.58	26,534			15,016		16,965			(6,561)		1,171		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2027	1	543,797	740.94	64,168			37,196		40,042			(15,910)		2,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	1	996,830	757.19	107,957			65,545		63,439			(26,767)		5,491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	1	799,352	736.41	89,048			49,661		61,208			(22,079)		4,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	109,805	740.9	12,792			7,661		8,285			(3,172)		601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	1	521,119	756.92	57,010			35,005		33,588			(14,097)		2,887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	1	1,287,433	755.51	140,716			86,788		84,719			(34,890)		7,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	1	482,267	758.98	52,422			31,900		30,088			(12,998)		2,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	1	234,976	724.73	28,127			15,493		20,186			(6,974)		1,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	1	178,779	748.93	20,577			12,493		12,426			(5,102)		985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	1	420,451	731.36	50,496			25,803		31,854			(12,520)		2,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	1,251,631	745.37	144,563			86,381		89,627			(35,844)		6,840		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	1	191,773	740.02	22,936			13,232		14,212			(5,687)		1,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	760,240	751.71	83,854			49,184		50,264			(20,706)		4,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	1	447,235	750.37	49,598			28,614		29,660			(12,298)		2,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	165,731	750.5	17,982			10,769		11,307			(4,459)		907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	71,814	739.24	8,467			5,071		5,511			(2,099)		393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/30/2027	1	728,683	751.71	80,155			46,923		47,996			(19,847)		3,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	1	747,993	741.04	83,626			42,617		50,723			(20,735)		3,776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	1	434,465	742.46	51,223			30,015		31,652			(12,666)		2,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	1	67,810	744.83	8,090			4,656		4,735			(2,000)		364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	1	146,182	740.45	17,206			10,029		10,832			(4,272)		787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	1	366,148	751.71	40,313			23,622		24,163			(9,968)		1,980		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/16/2027	1	1,007,038	745.88	112,385			63,536		69,388			(27,827)		5,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	1	124,049	731.93	14,911			8,459		9,991			(3,697)		661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2027	1	772,937	751.71	84,791			49,491		50,620			(21,081)		4,160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2025	09/03/2027	1	390,579	743.94	45,424			26,879		28,146			(11,278)		2,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	1	223,279	738.81	26,302			15,500		17,059			(6,522)		1,212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	194,751	751.51	22,552			13,630		13,079			(5,576)		1,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	1	72,771	742.98	8,638			5,399		5,526			(2,142)		407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	1,381,291	750.32	159,401			96,560		94,270			(39,523)		7,600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	1	313,700	743.85	37,017			22,779		23,313			(9,178)		1,740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	1	60,725	745.08	7,166			4,419		4,456			(1,777)		337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	276,310	748.87	32,218			19,517		19,146			(7,988)		1,520		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2027	1	341,977	750.29	37,481			23,168		23,985			(9,293)		1,901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/13/2027	1	1,045,486	759.79	113,749			68,687		64,076			(28,165)		5,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	1	296,948	747.23	34,862			21,405		21,200			(8,620)		1,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	1	167,629	731.36	20,266			10,523		12,815			(5,025)		854		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	1	106,431	723.07	12,931			6,732		9,003			(3,206)		543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	1	1,436,667	729.59	172,113			90,785		113,560			(42,558)		7,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	1	319,750	729.68	38,722			20,052		24,908			(9,575)		1,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	1	219,230	731.83	26,220			13,434		16,544			(6,501)		1,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	1	1,036,218	730.79	124,450			64,447		79,759			(30,772)		5,273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	1	513,399	735	60,940			30,764		36,769			(15,110)		2,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	1,319,638	745.32	147,931			75,185		84,511			(36,529)		6,652		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	1	892,698	733.35	106,767			54,930		66,113			(26,509)		4,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2027	1	2,239,658	741.14	248,378			124,530		149,872			(61,584)		11,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	1	569,034	740.12	63,903			34,409		40,627			(15,844)		2,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	1	236,560	741.17	28,269			15,028		16,313			(7,009)		1,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	1,583,595	717.06	188,606			103,112		147,965			(46,636)		8,279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	1	58,487	730.71	7,054			3,614		4,468			(1,749)		296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2027	1	458,208	727.07	54,985			28,701		37,081			(13,633)		2,341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2027	1	1,205,369	732.03	142,957			71,675		89,436			(35,445)		6,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2027	1	396,259	725.75	47,551			25,735		33,323			(11,790)		2,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	1	856,559	733	102,445			55,303		65,994			(25,401)		4,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	1	52,448	732.23	6,325			3,254		3,932			(1,570)		265		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	1	697,543	738.67	78,125			41,209		49,956			(19,318)		3,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2027	1	929,716	736.12	104,314			54,450		68,220			(25,864)		4,749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	07/02/2027	2	1,175,318	744.15	130,610			66,163		75,796			(32,497)		5,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2027	2	210,175	731.71	25,164			13,345		16,198			(6,257)		1,081		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	1	895,921	739.89	100,612			52,103		62,367			(24,878)		4,559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	1	1,579,856	740.94	176,628			90,498		107,685			(43,794)		7,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	164,992	735.03	19,948			10,138		11,881			(4,926)		832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	1	2,654,569	732.48	318,283			165,262		200,503			(78,917)		13,525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	280,655	748.74	31,574			16,958		17,952			(7,807)		1,454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	1	722,418	750.4	80,694			42,896		44,867			(20,008)		3,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	522,966	737.14	58,363			32,468		39,626			(14,431)		2,758		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	1	2,172,350	734.86	241,131			132,489		167,725			(59,787)		11,385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	1	77,470	740.04	9,335			4,963		5,410			(2,315)		399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	1	1,371,013	725.33	162,876			89,269		116,719			(40,384)		7,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2027	1	1,832,067	732.82	218,566			115,588		139,512			(54,192)		9,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2025	09/03/2027	1	194,479	752.14	21,276			12,590		12,839			(5,283)		1,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	1,121,640	753.58	121,922			72,852		73,592			(30,230)		6,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	222,111	741.34	26,431			15,503		16,402			(6,527)		1,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	624,798	727.71	74,788			41,606		52,237			(18,493)		3,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/09/2027	1	1,294,668	737.14	144,355			80,220		97,929			(35,743)		6,819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	1	761,859	733.1	90,814			50,771		60,001			(22,517)		4,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917WSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	1	149,135	735.52	17,971			10,287		11,556			(4,462)		796		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	1	101,597	733.91	12,181			6,855		7,930			(3,024)		538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	1	747,164	748.41	82,562			46,271		49,620			(20,471)		3,955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2027	1	999,662	750.54	109,863			63,684		66,412			(27,240)		5,381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	1	1,290,660	747.36	150,491			94,264		93,619			(37,314)		7,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	1	1,399,160	740.77	166,500			96,058		102,871			(41,283)		7,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	121,523	740.15	14,243			8,530		9,240			(3,531)		665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/20/2027	1	4,031,881	756.92	440,685			270,351		259,382			(109,116)		22,309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	1	220,581	745.88	24,639			13,944		15,227			(6,092)		1,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	1,639,154	747.27	188,503			112,377		114,553			(46,738)		8,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	1	1,966,387	751.39	217,482			135,628		137,108			(53,776)		10,977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	1	936,209	748.39	102,702			60,521		64,678			(25,464)		5,081		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2025	09/02/2027	1	450,708	738.46	52,823			31,055		34,584			(13,097)		2,443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	1	1,069,374	755.6	117,310			73,480		71,206			(29,087)		5,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	1	1,079,835	742.18	120,402			68,305		78,111			(29,853)		5,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	1	1,569,950	746.72	174,735			99,369		107,660			(43,325)		8,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	1	1,760,555	740.47	197,710			101,028		120,488			(49,021)		8,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	1	218,829	738.32	26,041			14,845		16,421			(6,457)		1,168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	1	51,826	736.42	6,224			3,540		3,967			(1,543)		276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/13/2027	1	1,497,764	745.88	166,701			93,942		102,624			(41,446)		7,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	1	140,381	733.88	16,790			8,476		10,181			(4,163)		704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	1	325,469	730.81	39,252			20,003		24,745			(9,732)		1,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/02/2027	1	3,189,355	745.32	356,251			180,094		202,566			(88,452)		15,990		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	08/06/2027	2	1,431,545	736.73	160,461			89,064		108,252			(39,980)		7,512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	1	634,153	725.47	75,528			41,602		54,073			(18,727)		3,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	1	526,349	738.91	63,162			33,715		37,331			(15,682)		2,713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	765,432	736.15	91,852			46,683		54,436			(22,681)		3,858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/16/2027	1	1,740,213	738.67	194,208			101,932		123,701			(48,285)		8,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	1	2,180,776	731.02	261,911			141,029		171,760			(64,940)		11,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	1	358,503	731.89	43,235			23,340		27,949			(10,720)		1,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	1	808,509	724.17	97,506			50,762		67,613			(24,176)		4,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/09/2027	1	2,065,494	739.89	231,129			119,076		142,681			(57,465)		10,454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/12/2027	1	2,051,899	739.89	230,223			119,070		142,564			(57,005)		10,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	1	52,037	737.79	6,291			3,358		3,737			(1,562)		268		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	1	800,807	750.71	92,493			56,284		54,597			(22,933)		4,416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	519,920	750.07	60,831			36,766		35,457			(15,041)		2,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	153,631	745.83	17,852			10,642		10,900			(4,426)		839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	1	43,072	726.56	5,156			2,852		3,622			(1,280)		226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	248,607	743.94	29,012			17,336		18,071			(7,193)		1,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	1	972,139	736.37	113,838			70,658		79,168			(28,264)		5,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2027	1	1,703,636	757.62	185,696			113,467		108,066			(46,106)		9,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	1	328,508	748.67	38,173			23,438		23,105			(9,439)		1,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	1	286,616	734.21	34,107			21,170		23,843			(8,468)		1,593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	1	109,584	732.35	13,128			7,340		8,698			(3,255)		579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	1	37,976	750.16	4,462			2,683		2,563			(1,108)		208		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	1	563,029	754.26	61,539			37,870		37,540			(15,258)		3,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	1	726,681	753.37	79,935			49,959		49,588			(19,819)		4,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	1	177,442	746.74	20,761			12,605		12,619			(5,148)		977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	1	823,102	747.89	91,282			52,036		55,745			(22,633)		4,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	1	710,862	726.96	78,195			53,315		69,108			(19,362)		4,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	11/24/2027	1	2,413,578	730.16	280,941			197,199		229,287			(69,658)		14,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	1	954,163	740.6	110,587			79,599		82,857			(27,345)		5,722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2027	1	9,693	714.35	1,157			779		1,050			(287)		56		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	1	16,484	726.66	1,953			1,258		1,531			(484)		94		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2027	1	739,833	729.55	86,412			60,536		70,636			(21,367)		4,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	1	998,082	719.17	116,576			81,362		105,347			(28,944)		5,882		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	1	263,123	742.7	31,127			20,609		20,923			(7,697)		1,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	10/29/2027	1	1,239,796	728.5	137,369			92,022		117,037			(34,154)		7,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2027	1	1,024,460	715.97	120,169			81,048		109,678			(29,795)		5,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/03/2027	1	652,393	737.86	75,221			53,952		57,974			(18,676)		3,897		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/29/2027	1	103,199	751.84	11,300			8,021		7,934			(2,798)		614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	1	1,094,110	753.09	119,914			79,394		78,512			(29,651)		6,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	1	519,948	743.39	61,094			38,687		39,803			(15,107)		2,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/15/2027	1	286,536	731.99	31,748			21,922		26,680			(7,861)		1,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/15/2027	1	762,759	748.56	82,912			53,939		56,578			(20,614)		4,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	1	1,336,925	728.8	155,885			100,426		121,710			(38,651)		7,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2027	1	279,192	725.38	30,990			20,944		27,483			(7,684)		1,622		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	1	168,098	745.88	18,592			11,850		12,708			(4,610)		949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/04/2027	1	798,101	751.58	88,190			55,801		56,116			(21,836)		4,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/25/2027	1	728,990	753.09	79,824			52,814		52,223			(19,765)		4,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	1	152,423	721.28	18,138			11,676		14,967			(4,485)		864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2027	1	714,507	747.56	78,953			50,213		52,900			(19,576)		4,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	1	431,736	737.94	47,577			32,611		37,593			(11,797)		2,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	1	1,308,327	729.53	144,832			100,268		125,320			(35,910)		7,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2027	1	549,696	717.47	64,809			43,800		58,033			(16,069)		3,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	1	479,928	728.5	53,368			35,847		45,550			(13,196)		2,780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	1	573,762	732.85	63,286			43,900		53,161			(15,691)		3,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	12/09/2027	1	552,894	741.34	60,874			43,983		48,258			(15,093)		3,322		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	1	336,220	726.32	39,170			26,095		32,118			(9,712)		1,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	1	1,139,125	727.1	125,190			87,374		112,175			(31,083)		6,713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/29/2027	1	810,753	720.77	95,345			63,782		82,050			(23,673)		4,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2027	1	527,821	738.09	58,377			39,934		45,825			(14,474)		3,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	1	177,917	735.59	21,243			13,540		14,889			(5,267)		1,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	1	1,306,404	722.4	143,835			97,609		132,609			(35,712)		7,591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2027	1	1,148,241	739.41	134,803			85,734		92,222			(33,424)		6,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	1	150,346	721.89	17,996			12,434		15,338			(4,450)		883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	1	450,859	745.51	49,369			31,873		34,568			(12,241)		2,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/26/2027	2	2,094,442	750.02	229,429			162,348		163,481			(56,890)		12,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	1	424,946	719.03	49,719			33,921		44,374			(12,294)		2,479		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	1	120,785	740.11	14,398			10,798		10,791			(3,570)		739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	1	938,914	737.38	109,290			70,558		77,965			(27,098)		5,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	651,376	750.14	70,739			52,103		52,409			(17,564)		3,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	244,954	744.92	28,366			18,625		18,941			(7,033)		1,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	1	82,763	741.21	9,882			6,258		6,475			(2,443)		466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2027	1	55,885	713.87	6,661			4,493		6,092			(1,652)		324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	1	45,074	742.07	5,296			3,972		3,957			(1,313)		276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/27/2027	1	2,131,742	753.81	232,573			174,030		167,429			(57,586)		13,024		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	1	2,134,138	744.39	246,706			180,285		180,118			(61,170)		12,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/12/2027	1	1,276,503	731.99	141,054			97,218		118,375			(35,070)		7,470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	57,479	738.19	6,832			5,032		5,168			(1,696)		348		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	1	67,880	731.26	8,105			5,194		5,957			(2,012)		383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	1	120,113	725.78	14,329			9,231		11,247			(3,553)		681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2027	1	30,764	738.93	3,642			2,357		2,508			(903)		175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	1	78,081	717.06	9,268			6,469		8,392			(2,301)		460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	1	193,512	738.79	22,892			15,220		16,111			(5,676)		1,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	61,527	753.13	6,706			4,403		4,383			(1,663)		352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2027	1	199,858	729.21	22,004			15,294		19,258			(5,456)		1,178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	1	1,552,657	733.6	171,413			117,980		141,576			(42,559)		9,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2027	1	161,383	738.98	19,334			12,187		12,850			(4,800)		904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2027	1	128,956	750.26	14,237			8,937		9,159			(3,530)		722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/10/2027	1	188,150	737.66	22,183			16,125		16,849			(5,508)		1,131		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2027	1	769,004	748.14	83,591			61,654		63,202			(20,783)		4,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2027	1	728,964	744.89	83,758			63,020		62,497			(20,767)		4,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	1	214,406	736.04	25,193			17,995		19,342			(6,246)		1,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2027	1	406,209	744.58	44,277			31,565		33,919			(10,978)		2,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/31/2027	1	578,875	739.39	66,628			50,362		52,577			(16,520)		3,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/03/2027	1	455,789	748.08	49,772			35,748		36,719			(12,375)		2,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2027	1	490,904	747.65	53,705			37,801		39,194			(13,334)		2,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2027	1	242,919	753.81	26,527			19,859		19,107			(6,559)		1,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2027	1	310,970	736.14	36,881			26,242		27,947			(9,144)		1,854		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2027	1	21,007	742.03	2,466			1,856		1,848			(611)		129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/31/2027	1	87,030	736.55	10,235			7,736		8,104			(2,538)		534		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	39,652	738.05	4,738			3,508		3,584			(1,175)		241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	392,734	748.52	43,249			31,855		32,148			(10,738)		2,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	390,499	750.36	42,603			31,543		31,580			(10,563)		2,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2027	1	2,383,182	746.96	276,211			180,599		179,525			(68,485)		13,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	1	271,303	737.55	32,421			20,575		22,149			(8,039)		1,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2025	10/21/2027	1	687,583	753.4	74,878			49,061		48,748			(18,566)		3,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	1	564,826	745.35	65,520			43,198		43,466			(16,268)		3,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/08/2027	2	848,889	731.37	100,087			64,967		75,449			(25,225)		4,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	1	62,338	743.16	7,350			4,846		4,901			(1,825)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	1	524,881	741.49	58,052			37,204		41,704			(14,413)		2,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	1	1,017,040	714.53	118,994			80,752		110,602			(29,544)		5,910		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2025	10/21/2027	1	51,272	743.01	6,030			3,951		4,032			(1,495)		293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	1	517,331	737.75	60,786			38,743		42,391			(15,072)		2,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	1	319,402	711.56	38,200			25,924		35,628			(9,485)		1,856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	1	852,719	749.13	93,458			62,134		64,206			(23,172)		4,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/20/2027	1	483,980	748.14	52,802			39,002		39,950			(13,074)		2,938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	1	103,648	739.07	12,282			8,959		9,197			(3,037)		626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/13/2027	1	742,482	749.42	81,450			59,379		59,849			(20,168)		4,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	1	640,809	747.87	70,938			45,018		47,196			(17,589)		3,609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	1	116,991	741.53	13,805			10,088		10,134			(3,423)		707		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2027	1	389,498	730.04	45,727			31,280		36,415			(11,338)		2,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	1	664,427	720.55	78,469			52,708		67,726			(19,403)		3,849		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA1718L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/29/2027	1	1,923,461	728.71	212,927			142,441		181,169			(52,867)		11,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	1	125,266	736.65	15,070			9,563		10,317			(3,736)		705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA1738E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/26/2027	1	591,772	741.84	68,823			48,698		49,885			(17,064)		3,511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2027	1	677,527	742.08	79,474			49,890		52,300			(19,705)		3,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2027	1	1,733,867	750.23	191,246			120,551		123,196			(47,483)		9,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA1736G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/22/2027	1	542,179	737.59	59,585			41,718		48,066			(14,754)		3,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA1739F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/30/2027	1	690,357	751.84	75,663			53,733		53,155			(18,709)		4,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA1750B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	1	401,318	752.45	43,663			32,748		32,071			(10,826)		2,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA1751F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/31/2027	1	216,979	746.86	23,629			17,860		18,437			(5,859)		1,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA1748A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2025	12/10/2027	1	84,306	735.53	10,007			7,244		7,718			(2,481)		507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	1	660,152	741.92	76,644			55,904		57,091			(18,952)		3,985		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	1	53,397	739.58	6,392			4,671		4,708			(1,585)		323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2025	10/21/2027	1	523,169	745.19	60,583			39,695		40,266			(15,021)		2,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	1	1,420,549	748.23	165,494			109,799		106,692			(41,033)		8,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	1	96,785	727.76	11,508			7,888		9,250			(2,853)		566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/22/2027	1	630,318	753.09	68,768			45,402		44,924			(17,097)		3,610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	1	857,318	733.41	100,735			64,559		73,705			(25,011)		4,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	1	546,238	751.58	60,414			38,257		38,474			(14,938)		3,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	1	717,913	731.37	79,186			50,975		64,177			(19,580)		4,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	290,255	739.79	34,047			25,077		25,669			(8,453)		1,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/10/2027	1	1,819,903	740.5	210,199			152,793		158,848			(52,189)		10,944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	1	198,947	718.93	23,734			16,226		20,761			(5,885)		1,162		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	1	311,965	725.6	36,593			25,186		30,579			(9,086)		1,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	1	20,237	722.74	2,410			1,672		2,052			(598)		119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2027	1	21,899	737.34	2,586			1,820		1,925			(642)		130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2027	1	964,224	739.5	112,043			78,862		83,087			(27,819)		5,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	1	703,859	739.72	82,774			52,530		56,250			(20,523)		3,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/01/2027	1	1,293,685	751.58	142,564			89,989		90,485			(35,445)		7,246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2027	1	1,053,194	740.66	121,539			89,818		93,173			(30,053)		6,399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2027	1	2,861,421	738.98	332,211			236,381		250,616			(82,370)		17,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	1	320,999	748.08	35,214			25,346		26,015			(8,707)		1,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	11/24/2027	1	188,372	728.02	22,284			15,642		18,239			(5,525)		1,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2027	1	491,506	752.42	53,427			40,199		39,351			(13,247)		3,011		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	1	189,368	746.34	20,603			14,717		15,542			(5,108)		1,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2027	1	466,133	724.34	51,601			34,731		46,258			(12,794)		2,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2027	1	585,030	750.27	64,119			47,626		47,422			(15,898)		3,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	1	1,259,726	753.56	137,562			90,696		89,304			(34,155)		7,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	1	314,846	746.04	37,278			24,732		24,163			(9,243)		1,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/10/2027	1	1,673,327	747.98	182,727			132,824		136,350			(45,369)		10,063		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	360,229	748.56	39,301			25,643		26,898			(9,718)		2,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	1	53,094	745.13	6,329			4,199		4,111			(1,569)		306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/29/2027	1	131,675	717.78	15,827			10,588		13,683			(3,930)		760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/23/2027	1	771,069	753.81	83,815			62,601		60,199			(20,867)		4,694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/06/2027	1	187,199	748.08	20,517			14,760		15,149			(5,080)		1,121		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2027	1	1,446,855	750.17	157,563			115,358		116,211			(39,067)		8,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	746,935	742.64	85,748			63,158		64,380			(21,290)		4,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	1	1,159,899	736.83	127,357			82,047		97,820			(31,578)		6,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2025	12/10/2027	1	250,868	745.82	27,596			19,976		20,917			(6,842)		1,509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	813,686	740.41	94,388			61,585		65,845			(23,339)		4,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	1	59,191	735.22	6,996			4,517		5,019			(1,735)		336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	1,871,435	742.85	215,964			159,896		162,068			(53,547)		11,381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2027	1	502,077	723.86	55,480			37,418		50,143			(13,756)		2,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/05/2027	1	456,397	726.96	50,067			34,070		44,195			(12,448)		2,652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2027	1	214,795	744.77	25,303			16,544		16,535			(6,274)		1,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/18/2027	1	529,907	748.56	57,760			37,659		39,502			(14,302)		3,023		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	1	907,198	726.96	99,882			68,145		88,311			(24,698)		5,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2027	1	50,708	739.82	5,963			4,366		4,478			(1,479)		307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2027	1	269,498	746.44	29,618			21,074		22,029			(7,344)		1,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2025	12/23/2027	1	955,330	746.78	110,532			82,441		79,528			(27,443)		5,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	1	350,502	738.88	40,343			28,816		30,817			(10,003)		2,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2027	1	586,935	737.14	67,615			48,203		52,477			(16,765)		3,503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	1	56,550	718.44	6,786			4,558		5,873			(1,678)		328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/19/2027	1	1,381,033	737.59	151,223			105,689		121,918			(37,598)		8,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2027	1	86,141	734.31	10,130			7,222		7,901			(2,512)		514		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	1	4,723	718.59	568			393		498			(141)		28		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	529,746	740	62,404			46,203		47,065			(15,473)		3,222		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	1	161,501	749.42	17,733			12,934		13,037			(4,385)		975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/01/2027	1	520,510	728.5	57,829			38,818		49,336			(14,319)		3,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	1	230,599	723.47	27,487			18,919		23,035			(6,825)		1,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2027	1	135,176	727.41	16,045			11,241		13,154			(3,968)		800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	1	135,349	719.46	16,174			11,198		14,169			(4,010)		796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2027	1	567,903	741.1	66,161			42,805		45,319			(16,404)		3,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2027	1	1,195,885	749.27	131,189			84,876		87,993			(32,528)		6,800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	1	711,578	721.58	83,682			57,933		73,132			(20,748)		4,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	1	539,919	728.99	59,661			40,786		51,527			(14,793)		3,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	11/24/2027	1	192,969	727.13	22,983			16,132		18,831			(5,698)		1,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/26/2027	1	718,552	751.84	78,466			55,598		54,982			(19,509)		4,263		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	1	551,649	741.63	60,681			43,761		47,934			(15,046)		3,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	1	247,828	731.99	27,484			18,990		23,107			(6,796)		1,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	1	2,052,366	744.93	236,227			177,171		175,651			(58,571)		12,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	1	141,431	716.93	16,802			11,463		15,042			(4,155)		825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/11/2027	1	991,951	731.37	109,313			70,316		88,547			(27,067)		5,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2027	1	1,934,860	716.45	227,346			153,021		205,891			(56,369)		11,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2027	1	578,817	755.19	63,149			41,290		40,131			(15,657)		3,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	1	284,410	740.97	33,105			22,010		23,190			(8,208)		1,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	143,686	738.23	16,926			11,044		11,874			(4,185)		820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	1	816,795	721.04	95,892			65,555		83,673			(23,776)		4,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	1	23,774	724.2	2,815			1,875		2,316			(698)		137		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	149,422	742.74	17,587			11,547		11,803			(4,361)		856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	1	509,812	723.4	59,699			38,431		49,097			(14,762)		2,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	1	491,727	724.87	57,630			39,977		48,937			(14,289)		2,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/03/2027	1	1,277,719	745.31	139,271			99,891		106,027			(34,579)		7,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	1	784,797	734.33	86,014			57,303		69,628			(21,327)		4,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	1	814,049	756.48	89,301			59,248		56,290			(22,142)		4,687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2027	1	646,891	735.41	75,039			48,750		54,971			(18,631)		3,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	1	1,317,244	751.91	143,975			105,212		103,701			(35,698)		7,959		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	1	1,551,904	744.88	180,642			119,601		120,810			(44,667)		8,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	1	1,073,038	734.21	124,794			89,996		99,688			(30,942)		6,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2027	1	1,275,479	743.52	139,282			90,485		100,165			(34,582)		7,252		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	1	260,358	729.9	30,462			20,880		24,410			(7,553)		1,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2027	1	1,196,443	742.77	138,668			102,999		103,845			(34,382)		7,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	498,395	741.04	58,021			42,736		43,679			(14,406)		3,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2025	12/10/2027	1	1,634,602	738.36	190,104			137,617		145,885			(47,135)		9,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2027	1	1,365,222	721.26	159,731			111,022		141,107			(39,605)		8,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2027	1	852,278	742.05	99,887			62,963		65,811			(24,800)		4,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	1	83,032	737.89	9,889			6,575		6,972			(2,452)		479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	1	321,441	731.39	38,187			27,539		30,618			(9,468)		1,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	1	781,571	724.02	92,069			63,614		78,264			(22,766)		4,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	1	110,261	737.75	13,055			9,397		9,825			(3,228)		661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	1	80,149	721.86	9,610			6,666		8,190			(2,383)		472		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/10/2027	1	590,438	749.42	64,594			47,018		47,382			(16,060)		3,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2027	1	930,783	742.67	107,226			78,505		80,096			(26,586)		5,629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2027	1	572,008	748.14	62,463			46,161		47,284			(15,445)		3,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	12/09/2027	1	1,826,541	733.92	212,609			153,616		170,421			(52,715)		10,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	01/04/2028	1	3,822	734.32	442			335		366			(108)		24		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	12/31/2027	1	1,759,187	743.84	188,585			142,741		154,225			(46,369)		10,788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2026	01/07/2028	1	1,068,781	742.99	120,024			91,502		94,661			(28,608)		6,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2026	01/13/2028	1	375,574	757.15	40,600			31,286		29,204			(9,343)		2,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2026	01/21/2028	1	1,983,197	753.99	225,489			176,241		159,971			(49,422)		12,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2026	01/12/2028	1	2,040,485	751.08	230,983			177,679		167,465			(53,474)		12,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2026	01/12/2028	1	172,776	747.37	20,094			15,457		14,660			(4,652)		1,071		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2026	01/14/2028	1	109,272	749.73		12,730		9,827		9,066			(2,912)		679		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2026	01/14/2028	1	202,133	754.21		22,801		17,602		16,104			(5,216)		1,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/19/2028	1	2,226,878	752.84		253,864		197,721		181,261			(57,145)		13,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2026	01/13/2028	1	42,421	747.46		4,925		3,795		3,601			(1,133)		263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2026	01/07/2028	1	1,122,434	756.18		120,998		92,754		87,396			(28,588)		6,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2026	01/11/2028	1	50,021	748.62		5,764		4,432		4,196			(1,336)		310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2026	01/14/2028	1	348,943	754.67		39,500		30,662		27,669			(8,995)		2,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2026	01/20/2028	1	233,033	740.63		26,799		20,909		21,455			(5,910)		1,455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2026	01/21/2028	1	514,303	759.99		55,956		43,735		39,281			(12,264)		3,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/21/2028	1	1,108,439	762.34		120,820		94,823		82,594			(26,352)		6,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/21/2028	1	568,005	754.72		65,434		51,355		45,377			(14,272)		3,549		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2026	01/24/2028	1	417,472	765.36		45,546		35,836		30,270			(9,844)		2,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	01/31/2028	1	531,184	764.28		57,527		45,816		39,374			(11,883)		3,348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2028	1	345,641	747.53		37,640		31,806		31,917			(5,957)		2,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2026	02/17/2028	1	677,042	755.85		75,896		62,135		55,628			(13,828)		4,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2026	02/04/2028	1	499,897	762.96		56,888		45,558		37,483			(11,378)		3,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	02/01/2028	1	248,989	754.5		28,982		23,090		20,193			(5,979)		1,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2026	02/18/2028	1	1,408,196	761.78		151,099		124,423		109,994			(27,152)		9,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2028	1	495,208	759.55		55,909		46,156		39,467			(9,929)		3,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/13/2028	1	1,443,860	727.14		159,980		136,654		162,547			(23,855)		9,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2026	01/05/2028	1	330,304	747.77		35,409		26,897		27,999			(8,537)		2,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2026	01/21/2028	1	3,656	750.27		427		334		305			(94)		23		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2026	01/27/2028	1	282,431	756.24		32,056		25,319		22,450			(6,762)		1,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2026	01/28/2028	1	1,684,725	766.09		182,287		144,824		121,967			(38,008)		10,591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	01/28/2028	1	292,909	764.28		31,634		25,168		21,614			(6,561)		1,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	01/03/2028	1	770,355	743.84		82,813		62,765		67,812			(20,278)		4,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/14/2028	1	2,506,532	758.83		272,209		211,593		191,776			(61,696)		15,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2026	01/28/2028	1	244,874	751.92		27,818		22,010		20,376			(5,830)		1,539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/07/2028	1	905,050	772.11		97,836		78,861		62,436			(19,273)		5,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2026	01/14/2028	1	149,418	750.94		17,377		13,489		12,255			(3,957)		928		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/23/2028	1	688,542	713.65		77,530		67,107		88,382			(10,500)		4,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2026	01/05/2028	1	12,656	738.2		1,458		1,107		1,167			(352)		78		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2026	01/20/2028	1	1,915,641	742.2		217,808		169,938		173,991			(48,037)		11,959		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2028	1	131,845	762.23		15,334		12,364		9,974			(3,016)		837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/29/2028	1	152,417	688.38		18,503		16,168		24,058			(2,398)		1,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/30/2026	03/30/2028	1	919,495	699.61		102,708		89,887		134,027			(12,926)		6,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/30/2026	03/30/2028	1	1,372,998	693.87		160,504		140,468		208,252			(20,200)		9,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	237,803	698.67		28,798		24,887		34,260			(4,007)		1,563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2026	03/24/2028	1	1,004,330	704.06		118,611		102,829		139,077			(15,901)		6,613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/29/2028	1	256,917	686.85		31,575		27,590		40,973			(4,092)		1,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2026	03/16/2028	1	1,149,932	727.55		132,932		113,786		128,323			(19,276)		7,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2026	03/17/2028	1	380,217	734.31		40,949		35,107		40,236			(5,882)		2,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/15/2028	1	804,656	727.14		89,317		76,330		90,780			(13,282)		5,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2026	03/16/2028	1	1,683,913	733.57		185,904		159,128		179,233			(26,957)		11,018		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2026	03/24/2028	1	1,635,903	706.7		184,857		161,144		223,293			(24,343)		10,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2026	01/05/2028	1	107,059	735.51		12,579		9,556		10,112			(3,033)		659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2026	01/05/2028	1	1,579,288	741.86		177,038		134,481		141,113			(42,683)		9,728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2026	01/05/2028	1	551,204	740.29		62,507		47,481		49,937			(15,070)		3,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2026	01/07/2028	1	130,475	748.91		14,013		10,683		10,961			(3,340)		805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2026	01/28/2028	1	69,161	748.21		8,071		6,386		5,946			(1,692)		435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2026	02/03/2028	1	450,851	762.35		49,098		39,251		34,252			(9,887)		2,849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/18/2028	1	906,180	758.83		98,774		76,899		69,748			(22,265)		5,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2026	01/14/2028	1	214,485	760.68		23,229		18,031		16,094			(5,289)		1,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2026	01/21/2028	1	274,306	752.39		31,545		24,656		22,446			(6,914)		1,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	02/01/2028	1	376,361	764.28		40,798		32,504		27,940			(8,416)		2,374		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2026	01/26/2028	1	1,320,318	761.71		150,252		118,468		98,997			(31,903)		8,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	01/04/2028	1	51,079	736.4		5,818		4,411		4,807			(1,423)		314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	01/04/2028	1	182,953	731.64		21,570		16,355		17,937			(5,275)		1,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2026	01/06/2028	1	956,981	753.26		102,875		78,287		76,726			(24,662)		5,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2026	01/25/2028	1	474,506	759.31		54,141		42,614		36,430			(11,686)		2,975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2026	02/10/2028	1	1,222,711	761.29		137,433		111,192		94,111			(26,357)		7,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2026	02/11/2028	1	132,870	757.39		15,400		12,480		10,609			(2,932)		845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2026	03/03/2028	1	175,666	765.79		19,007		15,952		13,439			(3,072)		1,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2028	1	3,832,608	741.4		436,917		369,192		372,337			(69,144)		24,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2026	03/10/2028	1	662,878	748.17		72,121		61,140		60,989			(11,050)		4,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2026	02/11/2028	1	89,766	767.21		9,686		7,850		6,560			(1,844)		571		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2026	03/03/2028	1	1,800,245	757.87		196,227		165,372		149,171			(31,493)		11,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2026	03/31/2028	1	492,696	706.2		57,498		50,399		67,403			(7,158)		3,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2026	02/02/2028	1	787,095	764.3		85,557		68,281		58,504			(17,346)		4,969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/18/2028	1	703,502	765.83		75,556		62,303		52,708			(13,492)		4,502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2026	02/23/2028	1	502,833	751.17		57,826		47,818		43,443			(10,060)		3,232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2026	02/24/2028	1	799,520	764.54		85,789		71,058		61,238			(14,807)		5,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2026	03/10/2028	1	72,083	743.93		7,900		6,707		6,909			(1,201)		469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2026	03/10/2028	1	78,594	738.59		9,180		7,782		7,825			(1,406)		512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/15/2028	1	603,109	717.84		71,830		61,386		73,074			(10,681)		3,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2026	02/25/2028	1	148,897	757.13		17,198		14,268		12,154			(2,945)		958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2026	03/09/2028	1	62,417	739.4		7,396		6,260		6,145			(1,143)		406		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2026	02/25/2028	1	166,005	766.95		17,846		14,806		12,422			(3,056)		1,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2026	03/24/2028	1	64,646	700.8		7,829		6,787		9,163			(1,050)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2026	03/24/2028	1	284,048	712.91		31,899		27,692		36,731			(4,239)		1,870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2026	02/09/2028	1	1,806,226	763.49		203,742		164,561		135,702			(39,353)		11,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	03/01/2028	1	616,511	774.15		65,967		55,108		43,148			(11,069)		3,985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2026	01/06/2028	1	66,694	743.61		7,703		5,862		5,833			(1,847)		411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2026	01/26/2028	1	25,238	757.95		2,950		2,326		1,958			(626)		158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2026	03/09/2028	1	2,784,156	744.51		317,672		268,867		262,869			(49,107)		18,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/23/2028	1	240,837	704.51		29,093		25,182		33,038			(3,940)		1,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2026	02/04/2028	1	8,554	753.37		991		797		705			(197)		54		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/04/2028	1	1,074,209	772.11		115,800		93,248		73,755			(22,905)		6,794		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/14/2028	1	228,354	727.14		25,324		21,637		25,735			(3,771)		1,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/21/2028	1	399,989	707.73		45,159		39,018		53,967			(6,293)		2,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2026	02/18/2028	1	349,993	752.03		40,354		33,230		29,784			(7,252)		2,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	60,901	697.11		7,466		6,453		8,870			(1,039)		400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/28/2028	1	391,324	697.31		44,298		38,700		58,058			(5,749)		2,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/29/2028	1	356,984	697.31		40,446		35,342		53,007			(5,242)		2,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2026	02/11/2028	1	2,799,115	761.24		300,625		244,984		217,650			(56,908)		17,809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/14/2028	1	347,257	763.85		37,157		30,350		26,401			(6,964)		2,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/16/2028	1	61,724	751.32		7,253		5,928		5,257			(1,356)		394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2028	1	223,751	756.03		25,910		21,390		18,392			(4,602)		1,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	03/01/2028	1	53,862	764.24		6,194		5,175		4,121			(1,039)		348		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2026	01/07/2028	1	378,291	741.42		42,974		32,762		33,973			(10,243)		2,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2026	02/04/2028	1	245,320	769.27		26,666		21,355		17,358			(5,333)		1,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2026	02/25/2028	1	51,802	759.18		5,968		4,972		4,142			(1,015)		333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/23/2028	1	501,762	707.8		59,108		51,162		67,224			(8,005)		3,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/07/2028	1	1,240,982	752.86		133,406		102,124		100,061			(31,659)		7,658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2026	01/13/2028	1	75,367	749.58		8,614		6,638		6,277			(1,983)		468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/21/2028	1	114,793	756.32		13,075		10,262		9,039			(2,852)		717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2026	01/12/2028	1	230,835	744.64		27,377		21,059		20,065			(6,338)		1,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2026	01/28/2028	1	211,542	757.91		22,995		18,194		16,683			(4,819)		1,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2026	02/11/2028	1	238,491	755		26,830		21,864		19,603			(5,079)		1,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2026	01/14/2028	1	535,267	753.07		61,288		47,574		43,064			(13,956)		3,324		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2026	01/20/2028	1	223,350	735.84		26,601		20,755		21,425			(5,867)		1,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2026	01/21/2028	1	991,387	765.36		107,863		84,771		71,551			(23,410)		6,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2026	01/27/2028	1	761,281	762.26		82,675		65,300		57,290			(17,441)		4,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/11/2028	1	1,771,649	763.85		189,035		154,261		134,099			(35,574)		11,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2028	1	430,328	772.11		46,561		37,543		29,733			(9,160)		2,731		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2026	02/10/2028	1	326,135	767.58		34,994		28,313		23,708			(6,711)		2,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2026	02/23/2028	1	2,069,991	754.67		232,046		191,884		173,517			(40,370)		13,303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2026	02/23/2028	1	293,307	760.91		31,413		25,976		23,278			(5,465)		1,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/07/2028	1	45,271	739.32		5,405		4,138		4,141			(1,283)		279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/07/2028	1	124,603	745.33		14,167		10,845		10,753			(3,362)		769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2026	01/12/2028	1	638,416	757.06		69,077		53,136		49,617			(15,992)		3,957		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2026	01/28/2028	1	1,790,408	760.03		202,495		160,879		137,027			(42,221)		11,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2026	02/02/2028	1	1,082,932	758.04		123,238		98,353		85,205			(24,985)		6,837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2026	01/12/2028	1	282,659	749.49		32,364		24,896		23,532			(7,493)		1,752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2026	03/02/2028	1	276,212	761.01		31,212		26,117		21,966			(5,124)		1,787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2026	03/10/2028	1	470,478	737.83		53,964		45,810		47,396			(8,205)		3,063		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2026	01/28/2028	1	257,485	753.52		30,512		24,241		20,897			(6,362)		1,619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/07/2028	1	94,805	737.97		11,073		9,354		9,461			(1,755)		616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2026	03/03/2028	1	509,937	755.55		57,776		48,424		42,888			(9,405)		3,302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2026	03/17/2028	1	1,673,670	717.91		187,116		161,307		205,675			(26,438)		10,959		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/21/2028	1	213,245	698.67		25,803		22,294		30,696			(3,595)		1,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/28/2028	1	323,205	688.38		39,205		34,250		50,977			(5,088)		2,135		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2026	01/11/2028	1	205,402	756.18		22,245		17,081		16,088			(5,227)		1,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2026	01/14/2028	1	436,779	760.22		47,128		36,382		32,932			(10,781)		2,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/15/2028	1	1,134,156	721.18		131,675		112,529		133,971			(19,581)		7,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/28/2028	1	1,239,702	691.59		146,781		128,231		191,319			(19,049)		8,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2026	03/17/2028	1	809,403	728.29		91,382		78,345		89,810			(13,126)		5,300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2026	03/17/2028	1	269,095	721.49		29,708		25,505		32,025			(4,232)		1,762		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2026	03/24/2028	1	222,664	709.88		25,139		21,794		29,565			(3,370)		1,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2026	03/03/2028	1	84,601	752.05		9,831		8,239		7,332			(1,600)		548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/07/2028	1	396,280	747.53		43,115		36,423		36,547			(6,832)		2,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/14/2028	2	1,084,594	721.18		122,211		105,060		127,986			(17,561)		7,085		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/21/2028	1	1,034,028	701.92		122,015		105,423		145,456			(17,002)		6,792		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/29/2028	1	1,093,866	691.59		129,623		113,265		168,947			(16,800)		7,231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/19/2028	1	244,788	749.12		28,665		22,325		20,598			(6,452)		1,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2026	01/25/2028	1	342,253	765.36		37,374		29,417		24,855			(8,067)		2,146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/27/2028	1	585,569	697.31		66,228		57,847		86,805			(8,607)		3,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2026	02/03/2028	1	1,270,613	756.1		144,850		115,800		102,126			(29,168)		8,029		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2026	02/09/2028	1	536,438	769.8		57,774		46,664		38,041			(11,159)		3,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2026	02/09/2028	1	156,878	759.94		18,151		14,660		12,168			(3,506)		996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2026	02/23/2028	1	65,639	748.44		7,699		6,367		5,805			(1,339)		422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	03/01/2028	1	72,082	762.53		8,390		7,009		5,598			(1,408)		466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	02/25/2028	1	1,621,328	774.15		172,671		144,052		112,599			(29,174)		10,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2028	1	399,708	737.97		46,726		39,483		39,936			(7,395)		2,598		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/16/2028	1	262,617	754.07		30,253		24,726		21,838			(5,654)		1,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2028	1	115,594	759.45		13,709		11,054		8,966			(2,697)		734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2026	02/09/2028	1	79,581	757.17		9,399		7,591		6,328			(1,815)		505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2026	02/11/2028	1	422,293	760.92		47,719		38,673		32,673			(9,086)		2,687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2026	02/18/2028	1	1,243,757	757.63		139,798		114,642		100,509			(25,279)		7,960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2028	1	1,367,473	765.83		147,414		121,697		103,059			(26,180)		8,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2026	02/24/2028	1	139,886	754.75		16,115		13,348		11,678			(2,781)		900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	03/01/2028	1	2,924,045	767.8		327,785		273,829		216,722			(55,004)		18,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	02/28/2028	1	1,300,080	774.15		138,849		115,930		90,708			(23,363)		8,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2026	02/24/2028	1	847,258	758.27		95,147		78,810		68,595			(16,423)		5,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2026	02/25/2028	1	2,204,944	769.02		236,370		196,921		161,512			(40,206)		14,194		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2026	03/02/2028	1	80,109	757.48		9,285		7,769		6,570			(1,524)		518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/07/2028	1	580,394	741.4		66,107		55,846		56,318			(10,476)		3,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2028	1	1,480,915	765.78		167,788		135,290		108,476			(33,007)		9,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2026	03/02/2028	1	1,425,980	767.3		153,863		128,747		107,261			(25,258)		9,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2026	03/17/2028	1	38,230	724.91		4,431		3,799		4,354			(636)		250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2026	03/03/2028	1	122,113	761.8		13,213		11,074		9,728			(2,151)		791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2026	03/09/2028	1	1,762,564	750.66		192,119		162,603		158,075			(29,698)		11,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2026	03/09/2028	1	66,761	741.06		7,818		6,617		6,485			(1,208)		434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2026	03/03/2028	1	1,281,804	759.51		145,228		121,888		103,633			(23,475)		8,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/06/2028	1	623,836	747.53		67,811		57,271		57,461			(10,761)		4,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2026	03/10/2028	1	817,117	742.03		93,070		78,899		79,098			(14,260)		5,321		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2026	03/17/2028	1	649,129	715.57		74,974		64,367		80,784			(10,681)		4,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/20/2028	1	408,259	707.73		46,052		39,780		55,034			(6,426)		2,680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	2,135,629	701.92		252,431		218,151		300,677			(35,127)		14,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2026	03/17/2028	1	184,110	712.25		21,799		18,714		23,485			(3,106)		1,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2026	03/10/2028	1	3,044,441	730.13		336,106		286,502		332,355			(50,716)		19,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	866,628	707.73		97,929		84,630		117,033			(13,627)		5,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2026	01/06/2028	1	245,528	747.31		27,597		21,001		20,777			(6,616)		1,514		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2026	02/04/2028	1	1,318,895	763.14		142,309		114,436		99,528			(28,306)		8,341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2026	02/04/2028	1	279,055	756.88		31,533		25,357		22,282			(6,272)		1,765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	01/04/2028	1	459,507	737.96		51,695		39,197		42,657			(12,641)		2,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/07/2028	1	122,095	743.22		14,102		10,795		10,736			(3,347)		753		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/07/2028	1	556,196	746.91		62,516		47,857		47,324			(14,836)		3,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2026	01/10/2028	1	1,541,224	756.18		166,760		127,995		120,540			(39,238)		9,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/15/2028	1	1,187,437	763.85		127,175		103,909		90,408			(23,802)		7,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	01/04/2028	1	81,031	743.84		8,719		6,611		7,143			(2,132)		499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/19/2028	1	369,368	758.83		40,298		31,386		28,472			(9,071)		2,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2026	01/26/2028	1	791,622	767.78		86,208		67,971		56,115			(18,304)		4,968		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/16/2028	1	2,170,334	757.58		243,729		199,201		174,987			(45,554)		13,867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2026	01/20/2028	1	275,484	738.54		32,176		25,105		25,826			(7,096)		1,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2026	01/27/2028	1	44,922	752.51		5,242		4,141		3,692			(1,106)		282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2026	01/11/2028	1	972,154	750.21		110,048		84,501		80,397			(25,858)		6,021		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2026	01/13/2028	1	220,137	751.17		24,875		19,169		18,075			(5,725)		1,366		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	02/01/2028	1	493,348	758.01		55,995		44,611		38,771			(11,551)		3,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2026	02/02/2028	1	443,523	754.52		51,759		41,308		36,011			(10,494)		2,800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2026	02/02/2028	1	119,845	751.77		14,262		11,382		9,970			(2,891)		757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2026	02/17/2028	1	246,575	762.1		26,384		21,600		19,169			(4,807)		1,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2026	02/18/2028	1	117,276	763.9		12,584		10,319		8,963			(2,275)		751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2026	02/25/2028	1	429,725	762.72		48,258		40,204		33,306			(8,209)		2,766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/16/2028	1	648,788	763.85		69,550		56,844		49,469			(12,999)		4,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2026	02/25/2028	1	1,433,022	760.66		161,358		133,874		113,407			(27,630)		9,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2026	02/18/2028	1	364,504	755.53		40,970		33,737		30,087			(7,362)		2,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2026	04/07/2028	1	2,681,630	726.44		297,125		264,748		311,815			(33,421)		17,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/17/2028	1	1,505,009	742.41		166,002		149,790		152,977			(16,805)		10,096		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/19/2028	1	826,465	742.41		91,324		82,430		84,196			(9,220)		5,553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2026	05/19/2028	1	160,311	727.63		19,863		18,771		18,957			(1,116)		1,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2026	04/20/2028	1	104,206	731.49		12,380		11,191		11,587			(1,202)		701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/30/2028	1	580,851	731.67		66,391		63,747		68,013			(2,902)		4,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2026	06/16/2028	1	215,005	720.72		26,016		25,693		27,893			(463)		1,507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/13/2028	1	1,249,441	737.32		151,682		148,557		140,296			(3,730)		8,738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2026	06/09/2028	1	176,792	729.99		22,400		21,905		20,903			(584)		1,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/17/2028	1	2,493,985	727.35		298,031		280,452		297,362			(18,703)		17,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/25/2028	1	84,473	728.1		10,500		9,996		10,022			(558)		583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/05/2028	1	244,546	704.46		29,590		26,104		33,891			(3,588)		1,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/05/2028	1	912,275	733.58		107,557		104,302		105,688			(3,678)		6,344		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/21/2028	1	959,198	730.48		111,171		100,787		108,333			(10,508)		6,454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2026	05/04/2028	1	33,096	724		4,034		3,724		3,988			(315)		225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2026	05/12/2028	1	71,527	725.33		8,834		8,252		8,565			(592)		489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2026	06/02/2028	1	264,370	712.2		33,099		31,917		36,148			(1,224)		1,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/26/2028	1	355,724	723.44		42,616		38,874		42,736			(3,895)		2,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/14/2028	1	146,742	732.79		18,416		18,037		17,047			(452)		1,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/24/2028	1	247,027	726.48		31,027		29,535		29,628			(1,651)		1,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/04/2028	1	1,492,535	709.53		173,582		153,104		199,311			(21,076)		9,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/05/2028	1	1,872,377	709.53		217,945		192,269		250,260			(26,427)		12,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/04/2028	1	368,546	714.75		41,167		36,310		47,384			(4,998)		2,448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/17/2028	1	416,272	722.88		51,368		48,338		51,270			(3,224)		2,855		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/25/2028	1	883,503	727.47		102,663		93,638		102,909			(9,397)		5,963		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/26/2028	1	66,016	722.3		8,054		7,731		8,240			(354)		456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2028	1	208,985	735.07		24,556		24,556		24,556					1,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/20/2028	1	499,377	714.17		63,271		62,576		68,217			(1,036)		3,509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/20/2028	1	102,864	712.58		13,177		13,032		14,205			(216)		723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2026	05/05/2028	1	286,508	724.69		34,782		32,158		34,344			(2,665)		1,948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/07/2028	1	153,395	722.58		19,619		19,027		19,271			(669)		1,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2026	06/16/2028	1	55,068	715.93		6,906		6,820		7,385			(123)		386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2028	1	142,106	717.67		17,507		17,339		19,010			(192)		1,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/25/2028	1	447,361	732.6		53,818		51,234		51,357			(2,860)		3,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2026	06/16/2028	1	126,220	734.68		15,411		15,137		14,517			(295)		885		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2026	05/26/2028	1	69,010	736.06		7,874		7,548		7,745			(356)		476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/16/2028	1	518,121	713.02		65,957		65,228		71,097			(1,086)		3,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2026	06/23/2028	1	112,393	723.73		13,914		13,800		14,283			(133)		791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/19/2028	1	2,794,402	736.99		321,636		290,310		296,982			(32,471)		18,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/18/2028	1	569,938	742.41		62,921		56,785		57,997			(6,361)		3,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2026	06/09/2028	1	61,307	726.89		7,817		7,602		7,439			(225)		428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/07/2028	1	1,013,105	733.58		119,648		116,037		117,602			(4,081)		7,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/11/2028	1	81,506	715.74		9,764		8,718		10,324			(1,080)		544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2026	06/09/2028	1	111,518	727.14		14,185		13,815		13,502			(389)		778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/21/2028	1	3,212,019	718.59		394,436		390,107		426,063			(6,449)		22,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/15/2026	06/15/2028	1	1,510,041	740.08		176,071		172,689		166,978			(3,613)		10,575		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2026	06/02/2028	1	1,275,391	718.38		154,195		148,484		166,643			(5,906)		8,850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2026	06/09/2028	1	486,199	733.27		59,170		57,626		56,323			(1,621)		3,391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2026	04/13/2028	1	208,059	735.24		23,095		20,712		22,486			(2,408)		1,391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/21/2028	1	244,260	714.17		30,972		30,632		33,395			(506)		1,718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/26/2028	1	73,030	730.12		9,224		9,211		8,766			(50)		515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/06/2028	1	37,431	724.19		4,728		4,585		4,645			(161)		260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2026	06/23/2028	1	57,443	725.02		7,071		7,023		7,222			(58)		405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FS$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/31/2028	1	1,076,825	726.77		127,819		122,734		130,785			(5,580)		7,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/12/2028	1	589,041	731.6		74,396		72,861		68,886			(1,832)		4,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2026	06/09/2028	1	158,672	728.51		20,009		19,460		19,030			(575)		1,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/11/2028	1	875,885	719.73		101,778		90,873		107,738			(11,262)		5,849		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/21/2028	1	138,609	717.29		17,188		16,999		18,552			(281)		975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2026	06/23/2028	1	103,405	725.04		12,677		12,573		13,020			(121)		728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2026	06/23/2028	1	222,839	721.87		28,078		27,885		28,635			(231)		1,569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/14/2028	1	1,541,789	742.29		180,698		176,980		167,044			(4,437)		10,790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2028	1	1,542,598	722.51		183,415		181,654		199,556			(2,007)		10,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2028	1	58,149	724.04		7,402		7,402		7,402					411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/06/2028	1	129,426	733.58		15,272		14,811		15,009			(522)		901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2026	04/28/2028	1	129,389	729.23		14,556		13,337		14,992			(1,236)		875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/02/2028	1	167,494	726.8		20,233		18,649		19,653			(1,658)		1,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/10/2028	1	403,660	736.14		45,573		42,448		44,530			(3,295)		2,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2026	05/05/2028	1	807,586	736.76		88,996		82,736		88,134			(6,592)		5,491		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2026	04/27/2028	1	265,785	721.86		31,788		29,041		32,406			(2,783)		1,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/26/2028	1	517,019	732.82		57,751		52,681		57,902			(5,279)		3,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/03/2028	1	2,976,560	731.29		348,258		321,027		338,092			(28,507)		20,209		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2026	05/12/2028	1	102,040	725.96		12,459		11,655		12,180			(819)		697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/24/2028	1	1,641,016	732.82		182,973		166,866		183,397			(16,770)		11,067		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/01/2028	1	1,240,794	736.22		139,589		128,645		135,490			(11,457)		8,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/22/2028	1	72,512	728.1		8,984		8,551		8,579			(479)		499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/31/2028	1	51,169	720.7		6,350		6,097		6,490			(277)		355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2026	05/12/2028	1	131,359	735.37		14,962		13,996		14,621			(984)		898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2026	05/12/2028	1	1,806,164	731.44		213,308		199,263		206,756			(14,298)		12,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/25/2028	1	227,383	722.27		27,445		25,032		27,527			(2,512)		1,535		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2026	05/19/2028	1	198,785	735.91		22,980		21,687		22,180			(1,320)		1,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2026	05/19/2028	1	446,144	733.32		53,002		50,090		50,591			(2,977)		3,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	03/31/2028	1	1,138,847	714.75		126,754		111,718		145,873			(15,475)		7,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2026	05/19/2028	1	1,984,530	737.28		228,618		217,250		218,747			(12,544)		13,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2026	06/01/2028	1	75,484	716.98		9,451		9,088		9,910			(375)		523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/07/2028	2	386,154	724.19		49,697		48,277		47,963			(1,535)		2,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/09/2028	1	392,656	736.14		44,292		41,250		43,271			(3,207)		2,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/04/2028	1	169,281	705.6		20,280		17,887		23,251			(2,462)		1,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/08/2028	1	999,507	736.14		112,644		104,897		110,031			(8,167)		6,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/24/2028	1	443,595	737.54		51,413		48,941		49,038			(2,735)		3,058		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2026	06/02/2028	1	3,075,074	730.57		357,631		346,286		364,589			(12,755)		21,338		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/07/2028	1	116,668	723.63		12,950		11,491		13,912			(1,472)		777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2026	04/13/2028	1	782,453	729.87		90,452		81,120		88,123			(9,430)		5,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/07/2028	1	1,781,260	718.35		205,914		182,720		220,932			(23,412)		11,858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2026	05/11/2028	1	1,323,007	733.59		149,632		139,574		149,452			(10,235)		9,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/19/2028	1	7,723	731.72		924		834		854			(93)		52		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	04/07/2028	1	239,395	705.55		28,751		25,478		32,983			(3,304)		1,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/18/2028	1	1,060,666	732.91		125,689		113,431		116,200			(12,706)		7,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2026	05/04/2028	1	332,002	728.48		39,143		36,136		38,698			(3,052)		2,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	04/07/2028	1	129,208	714.69		14,471		12,824		16,668			(1,663)		860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/26/2028	1	120,108	722.27		14,509		13,235		14,555			(1,326)		811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2026	06/02/2028	1	171,397	712.81		21,579		20,780		23,279			(827)		1,189		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2026	04/06/2028	1	129,545	706.37		15,558		13,766		17,708			(1,809)		862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2026	05/19/2028	1	417,567	730.98		50,066		47,250		48,331			(2,877)		2,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/12/2028	1	2,133,465	719.73		248,122		221,574		262,678			(27,419)		14,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2026	05/05/2028	1	304,793	738.59		34,259		31,718		32,719			(2,581)		2,072		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2026	06/02/2028	1	391,767	716.6		47,482		45,786		51,959			(1,756)		2,718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2026	06/02/2028	1	487,571	711.05		61,580		59,381		67,198			(2,278)		3,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/16/2028	1	587,227	727.35		70,056		65,918		69,948			(4,402)		4,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2026	04/27/2028	1	797,914	725.88		92,638		84,632		94,441			(8,111)		5,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2026	05/26/2028	1	162,744	725.46		20,083		19,252		19,740			(909)		1,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2026	04/28/2028	1	127,727	719.9		15,417		14,125		15,856			(1,309)		864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2026	04/20/2028	1	914,985	735.56		105,406		95,285		98,615			(10,238)		6,152		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2026	06/02/2028	1	232,591	721.44		27,190		26,219		29,818			(1,006)		1,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/10/2028	1	789,783	725.02		88,061		78,613		93,292			(9,758)		5,270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2026	06/01/2028	1	1,508,489	726.27		176,493		169,714		185,409			(7,002)		10,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/11/2028	1	781,896	725.02		87,338		77,980		92,453			(9,664)		5,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2026	04/20/2028	1	1,934,153	740.97		214,111		193,551		199,885			(20,796)		13,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	05/09/2028	1	81,718	726.72		8,876		8,773		9,662			(154)		557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2026	04/13/2028	1	650,731	728.16		75,225		67,371		74,422			(7,935)		4,352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2026	05/18/2028	1	1,625,893	737.86		186,978		176,205		178,121			(10,999)		11,161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2026	04/13/2028	1	575,029	733.52		63,828		57,165		63,126			(6,733)		3,846		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/31/2028	1	384,755	731.67		44,016		42,265		45,096			(1,922)		2,666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2026	05/26/2028	1	510,895	727.5		62,687		59,845		60,989			(2,920)		3,527		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/13/2028	1	59,173	732.79		7,420		7,267		6,868			(182)		414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/15/2028	1	1,306,657	732.26		150,266		141,378		149,960			(9,456)		8,950		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/25/2028	1	1,687,669	737.54		195,770		186,371		186,761			(10,402)		11,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/23/2028	1	176,937	726.48		22,206		21,137		21,201			(1,183)		1,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2026	04/06/2028	1	1,787,487	715.53		200,198		177,130		228,699			(23,279)		11,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2026	06/23/2028	1	450,327	721.19		56,876		56,719		58,105			(390)		3,171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2026	05/11/2028	1	711,236	728.67		83,428		77,820		83,338			(5,706)		4,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ESI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2026	05/12/2028	1	239,872	736.37		27,321		25,522		26,462			(1,831)		1,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/22/2028	1	1,159,348	737.54		134,137		127,670		127,898			(7,156)		7,982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/14/2028	1	100,406	731.16		12,742		12,479		11,802			(313)		703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/21/2028	1	162,260	735.85		18,060		16,373		17,589			(1,707)		1,092		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2026	04/13/2028	1	1,564,434	722.51		181,787		162,586		188,138			(19,397)		10,463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/23/2028	1	930,748	737.54		107,781		102,592		102,785			(5,742)		6,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2028	1	330,790	724.28		40,456		39,290		41,345			(1,218)		2,305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2026	04/20/2028	1	102,052	730.3		12,226		11,052		11,450			(1,187)		686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	04/07/2028	1	439,720	709.48		51,271		45,434		58,907			(5,892)		2,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2026	05/19/2028	1	141,699	728.81		17,401		16,445		16,612			(977)		973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/05/2028	1	182,501	705.6		21,882		19,304		25,088			(2,653)		1,213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/14/2028	1	2,261,395	737.32		274,759		269,106		254,180			(6,747)		15,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2026	06/01/2028	1	2,979,707	721.41		361,438		347,556		379,180			(14,339)		20,662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/25/2028	1	50,552	723.44		6,051		5,519		6,067			(554)		341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/03/2028	1	845,769	736.22		95,318		87,865		92,549			(7,802)		5,742		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2026	06/23/2028	1	577,539	719.42		73,752		73,145		75,625			(706)		4,067		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/06/2028	1	249,130	723.02		31,739		30,780		31,174			(1,084)		1,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2026	05/18/2028	1	1,303,211	732.91		155,473		146,516		148,153			(9,145)		8,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2026	05/26/2028	1	102,204	736.93		11,702		11,172		11,383			(545)		706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2026	04/28/2028	1	1,216,349	736.66		136,718		125,780		131,879			(11,440)		8,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2026	06/09/2028	1	84,217	728.4		10,620		10,343		10,106			(291)		587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/20/2028	1	1,403,485	723.43		166,173		164,347		179,838			(2,720)		9,863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2026	05/26/2028	1	128,239	726.71		15,786		15,050		15,414			(756)		885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/28/2028	1	546,869	740.78		64,093		64,005		60,903			(350)		3,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/16/2028	1	654,355	732.26		75,316		70,868		75,173			(4,733)		4,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/07/2028	1	89,850	714.37		10,701		9,496		11,475			(1,217)		598		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/06/2028	1	56,552	722.58		7,227		7,009		7,098			(247)		394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2026	06/16/2028	1	645,081	740.98		75,216		73,875		70,846			(1,441)		4,521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2026	04/27/2028	1	1,305,152	731.22		145,524		132,948		148,426			(12,741)		8,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2028	1	1,415,038	729.17		166,833		162,027		170,789			(5,021)		9,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2026	06/02/2028	1	57,946	720.05		7,284		7,053		7,408			(260)		402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2026	06/01/2028	1	113,019	715.38		14,320		13,770		15,004			(568)		784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/12/2028	1	147,625	715.74		17,700		15,806		18,716			(1,956)		987		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/16/2028	1	211,882	722.88		26,125		24,582		26,072			(1,642)		1,452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2026	06/16/2028	1	243,869	725.58		28,460		28,106		30,576			(507)		1,709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/20/2028	1	81,636	717.29		10,107		9,995		10,917			(165)		574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/14/2028	1	225,723	735.98		27,696		27,126		25,621			(680)		1,580		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/25/2028	1	1,025,017	732.82		114,392		104,335		114,673			(10,470)		6,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/13/2028	1	383,997	742.29		44,966		44,040		41,560			(1,106)		2,685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/20/2028	1	454,798	713.02		58,078		57,439		62,619			(951)		3,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2026	06/23/2028	1	2,071,353	731.73		242,348		241,680		248,129			(1,662)		14,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/15/2026	06/15/2028	1	50,920	730.61		6,355		6,233		6,033			(130)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2026	06/09/2028	1	556,066	733.02		67,896		66,033		64,557			(1,950)		3,878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2028	1	2,381	712.9		304		301		329			(3)		17		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2026	05/05/2028	1	548,432	729.17		64,441		59,579		63,600			(4,937)		3,729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/07/2028	1	3,291,682	728.66		403,231		391,062		395,968			(13,753)		22,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2026	06/23/2028	1	322,368	721.51		40,715		40,435		41,530			(335)		2,270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/13/2028	1	236,893	731.6		29,943		29,326		27,731			(736)		1,657		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2026	06/09/2028	1	481,147	727.58		61,009		59,417		58,074			(1,671)		3,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2026	05/05/2028	1	397,339	729.14		47,919		44,365		45,809			(3,610)		2,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2026	06/23/2028	1	634,906	720.7		80,633		80,079		82,253			(663)		4,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2026	05/26/2028	1	499,529	731.2		59,544		56,767		58,108			(2,851)		3,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/21/2028	1	86,707	713.81		11,020		10,900		11,883			(180)		610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2026	04/21/2028	1	251,363	735.76		27,952		25,306		27,272			(2,677)		1,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/27/2028	1	89,805	729.67		11,387		11,372		10,824			(62)		634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2026	06/16/2028	1	431,321	715.14		54,390		53,714		58,162			(969)		3,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/28/2028	1	513,141	734.49		62,911		62,825		59,815			(343)		3,626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/09/2028	1	438,709	731.21		51,329		47,804		50,172			(3,716)		2,992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2026	06/16/2028	1	230,324	736.02		27,846		27,350		26,235			(533)		1,614		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2026	05/04/2028	1	841,429	733.39		95,670		88,321		94,535			(7,460)		5,717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2026	06/16/2028	1	216,893	719.42		26,504		26,175		28,395			(472)		1,520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/15/2026	06/15/2028	1	159,092	735.12		19,234		18,865		18,244			(395)		1,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2028	1	156,594	719.84		19,778		19,208		20,197			(595)		1,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/05/2028	1	964,105	714.75		107,787		95,089		124,072			(13,070)		6,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2026	06/09/2028	1	216,900	737.96		25,551		24,850		24,285			(734)		1,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2026	06/29/2028	1	311,615	732.49		39,170		39,170		36,822			(54)		2,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2028	1	585,113	724.48		74,251		74,251		74,251					4,140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2026	04/28/2028	1	1,652,546	723.91		193,513		177,298		199,214			(16,435)		11,178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2026	04/21/2028	1	1,770,991	735.31		197,111		179,439		192,924			(18,386)		11,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2028	1	222,822	730.14		27,140		27,140		27,140					1,577		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/18/2028	1	622,721	736.99		71,613		64,629		66,110			(7,240)		4,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2026	05/19/2028	1	111,670	738.26		12,809		12,105		12,202			(719)		767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/16/2028	1	3,197,057	723.43		376,933		372,768		408,176			(6,205)		22,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2026	04/28/2028	1	196,457	731.65		22,003		20,132		22,279			(1,896)		1,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2026	04/13/2028	1	2,366,805	727.83		264,135		236,236		273,496			(28,184)		15,829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/10/2028	1	2,740,629	731.21		320,928		298,916		313,738			(23,205)		18,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/11/2028	1	50,940	714.58		6,154		5,494		6,507			(681)		340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/13/2028	1	285,553	732.42		35,894		35,154		33,230			(883)		1,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2026	03/31/2028	1	300,441	705.87		35,873		31,487		41,029			(4,423)		1,989		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2026	03/31/2028	1	218,935	715.02		24,367		21,388		27,978			(3,004)		1,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/28/2028	1	363,933	729.67		46,183		46,120		43,905			(252)		2,572		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/02/2028	1	53,602	725.18		6,550		6,037		6,365			(537)		364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/26/2028	1	1,905,194	727.47		221,574		202,122		222,136			(20,253)		12,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/03/2028	1	78,177	725.18		9,561		8,813		9,293			(783)		531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2026	05/18/2028	1	401,201	728.41		49,428		46,580		47,151			(2,908)		2,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2026	06/29/2028	1	1,424,736	741.99		167,264		167,264		157,180			(229)		10,074		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2026	04/21/2028	1	639,733	730.39		74,081		67,069		72,314			(7,094)		4,305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/21/2028	1	54,435	726.43		6,500		5,892		6,339			(614)		366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/03/2028	1	775,345	714.75		86,529		76,307		99,593			(10,521)		5,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/05/2028	1	195,493	723.02		24,886		24,133		24,439			(851)		1,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/28/2028	1	2,595,285	735.82		315,327		314,895		299,634			(1,721)		18,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/28/2028	1	389,947	731.3		48,938		48,871		46,502			(267)		2,755		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2026	05/19/2028	1	511,380	726.49		63,360		59,797		61,169			(3,640)		3,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/30/2028	1	197,093	722.3		24,144		23,182		24,692			(1,055)		1,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2028	1	204,243	728.82		25,122		25,122		25,122					1,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2026	06/29/2028	1	332,270	737.02		40,437		40,437		38,008			(55)		2,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/17/2028	1	701,518	732.26		80,815		76,048		80,672			(5,072)		4,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2026	06/09/2028	1	312,858	727.33		39,764		38,673		37,842			(1,142)		2,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/23/2028	1	246,993	728.1		30,627		29,153		29,249			(1,632)		1,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2026	05/05/2028	1	1,401,764	733.64		163,586		151,452		156,244			(12,325)		9,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2026	06/23/2028	1	876,221	726.34		106,899		106,165		109,136			(879)		6,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/27/2028	1	400,181	731.3		50,143		50,074		47,677			(274)		2,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/26/2028	1	1,457,600	731.67		166,021		159,371		170,001			(7,298)		10,064		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2028	1	284,902	725.29		35,955		35,955		35,955					2,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/23/2028	1	1,994,362	732.6		239,523		227,991		228,496			(12,761)		13,740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2026	06/09/2028	1	2,467,512	740.66		289,439		283,052		269,805			(7,544)		17,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2026	06/02/2028	1	151,475	723.23		17,662		17,008		19,125			(677)		1,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/12/2028	1	1,913,050	742.29		223,827		219,209		206,836			(5,511)		13,369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/06/2028	1	1,226,282	728.66		149,974		145,442		147,373			(5,122)		8,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2026	06/09/2028	1	222,500	738.21		26,122		25,440		24,856			(716)		1,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/27/2028	1	266,354	730.12		33,667		33,621		32,002			(184)		1,881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2026	05/26/2028	1	2,012,942	732		238,936		228,105		232,535			(11,129)		13,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/21/2028	1	1,070,918	723.43		126,904		125,511		137,349			(2,075)		7,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/15/2026	06/15/2028	1	326,836	733.79		39,874		39,108		37,844			(818)		2,289		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/27/2028	1	486,974	735.82		59,119		59,037		56,168			(323)		3,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/26/2028	1	1,061,067	740.78		124,145		123,974		117,929			(679)		7,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2028	1	213,120	716.37		26,512		26,258		28,765			(290)		1,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2026	06/29/2028	1	301,814	735.68		37,093		37,093		34,858			(51)		2,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2026	06/23/2028	1	305,159	729.93		36,100		35,803		37,119			(346)		2,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2026	06/16/2028	1	345,271	730.31		43,470		42,694		40,985			(833)		2,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/20/2028	1	597,499	718.59		73,313		72,507		79,187			(1,200)		4,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/27/2028	1	342,362	740.78		40,091		40,036		38,089			(219)		2,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2026	03/31/2028	1	2,350,516	709.8		272,425		239,120		312,039			(33,587)		15,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2026	05/11/2028	1	53,544	722.58		6,570		6,128		6,560			(449)		366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2026	05/12/2028	1	2,724,181	736.02		309,467		290,686		301,463			(19,952)		18,619		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/10/2028	1	263,956	726.72		31,965		29,773		31,238			(2,311)		1,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/19/2028	1	162,319	732.91		19,251		17,376		17,802			(1,943)		1,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2026	04/13/2028	1	2,280,986	736.24		252,961		227,805		244,270			(26,061)		15,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/02/2028	1	657,209	736.22		74,002		68,208		71,841			(6,066)		4,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/02/2028	1	3,073,244	731.29		359,262		331,133		348,719			(29,448)		20,850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2026	05/12/2028	1	112,362	726.95		13,719		12,816		13,297			(920)		768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ES$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2026	05/11/2028	1	76,511	724.2		9,273		8,650		9,265			(634)		523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/12/2028	1	481,414	725.02		53,822		48,063		56,981			(5,948)		3,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2026	04/06/2028	1	725,492	710.3		84,592		74,845		96,416			(9,836)		4,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2026	05/19/2028	1	103,895	726.67		12,925		12,282		12,389			(709)		714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/12/2028	1	185,266	714.58		22,399		20,002		23,687			(2,475)		1,238		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2026	04/21/2028	1	164,834	726.34		19,665		17,803		19,208			(1,883)		1,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2026	05/12/2028	1	3,253,959	730.44		384,618		359,787		375,778			(25,290)		22,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2026	05/26/2028	1	483,316	726.64		59,110		56,664		58,129			(2,676)		3,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2026	05/26/2028	1	570,450	736.13		65,545		62,488		63,982			(3,138)		3,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/24/2028	1	1,653,014	732.6		198,692		189,140		189,577			(10,572)		11,397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/24/2028	1	348,978	728.1		43,308		41,226		41,365			(2,304)		2,406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/03/2028	1	54,383	726.8		6,575		6,061		6,388			(538)		369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2026	05/19/2028	1	80,993	724.87		10,148		9,578		9,803			(583)		556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2026	04/28/2028	1	629,535	726.31		73,404		67,161		74,306			(6,326)		4,258		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	1,546,163	5224	95,436			17,232		113,544			(47,456)		3,287		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/27/2025	08/26/2026	1	1,724,212	5209	106,635			16,496		127,539			(53,025)		3,407		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/25/2025	07/24/2026	1	1,869,661	5122	117,811			7,527		165,170			(58,582)		2,397		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/17/2026	1	3,501,000	5096.4	211,460			9,398		325,553			(105,149)		3,778		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	09/26/2025	09/23/2026	1	1,698,342	5324	98,300			23,065		95,651			(49,150)		4,098		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	3,847,000	5137.74	233,513			14,919		327,540			(116,115)		4,932		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	07/30/2025	07/29/2026	1	1,526,340	5139	90,903			7,031		129,889			(45,202)		2,151		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	09/19/2025	09/18/2026	1	2,645,000	5332.15	155,791			34,187		143,707			(77,467)		6,191		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	2,689,000	5165.72	160,802			16,527		217,559			(79,959)		4,338		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/29/2025	08/28/2026	1	2,312,000	5218.51	137,333			22,187		168,312			(68,289)		4,648		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	3,342,000	5079.32	200,186			5,005		320,508			(99,543)		2,766		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	2,630,000	5298.46	153,329			30,666		156,427			(76,243)		5,881		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/20/2026	1	2,103,046	5180	132,575			18,465		167,224			(66,105)		3,931		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	2,500,000	5249.31	145,750			26,316		171,312			(72,475)		5,315		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2025	07/02/2026	1	2,596,000	5095.7	156,020			435		237,438			(77,581)		961		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/15/2026	1	2,026,618	5079	126,982			4,966		195,237			(63,491)		2,054		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	2,211,000	5212.45	131,776			18,668		161,642			(65,526)		4,173		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/12/2026	1	1,408,331	5178	89,703			10,408		110,734			(44,605)		2,417		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2025	07/06/2026	1	1,588,000	5095.7	95,915			1,321		145,638			(47,176)		1,018		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/04/2026	1	1,606,073	5148	96,361			9,152		135,568			(48,181)		2,487		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	1	2,682,000	5189.38	160,115			19,570		208,196			(79,618)		4,709		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	09/26/2025	09/25/2026	1	2,320,000	5295.16	137,576			32,865		142,487			(68,410)		5,663		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	3,476,000	5109.14	208,212			17,351		319,755			(103,534)		5,065		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2025	07/10/2026	1	2,987,263	5089	176,564			4,414		280,086			(87,797)		2,472		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	1,615,134	5278	98,985			19,797		104,636			(49,221)		3,612		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/07/2025	11/03/2026	1	1,621,836	5406	86,769			30,467		81,542			(43,505)		4,764		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	11/18/2026	1	1,578,352	5332	89,502			35,001		102,286			(44,751)		4,905		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	1,526,000	5375.91	88,661			33,248		84,617			(44,087)		4,657		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	2,055,000	5363.88	120,218			31,056		105,480			(59,778)		5,214		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	2,607,000	5448.3	148,338			61,396		124,460			(73,762)		8,356		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	1,707,000	5344.91	98,665			29,325		96,015			(49,061)		4,643		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	1,902,000	5443.39	109,365			47,392		91,997			(54,382)		6,237		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	12/18/2026	1	2,672,000	5430.38	152,304			71,921		143,492			(75,734)		9,144		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	11/20/2026	1	1,673,000	5325.32	96,532			38,077		111,103			(48,001)		5,236		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/11/2026	1	2,500,000	5417.49	143,500			64,974		136,466			(71,356)		8,379		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2025	10/23/2026	1	3,395,000	5411.8	195,552			61,925		162,200			(97,239)		9,528		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	09/29/2026	1	2,197,522	5347	133,028			33,537		117,174			(66,698)		5,486		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2025	10/30/2026	1	2,388,000	5427.1	139,698			46,954		111,165			(69,465)		6,903		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2025	12/02/2026	1	1,765,830	5433	102,804			44,100		87,284			(51,260)		5,754		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	11/14/2025	11/10/2026	1	1,696,865	5421	89,299			33,018		81,743			(44,773)		5,121		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/22/2026	1	2,013,325	5456	121,242			59,093		101,341			(60,789)		6,970		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/13/2026	1	1,931,491	5336	113,791			33,149		110,194			(57,053)		5,180		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2025	10/20/2026	1	1,496,184	5382	86,644			26,865		77,636			(43,322)		4,144		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	2,647,000	5271.27	154,585			43,060		181,606			(76,868)		6,962		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/07/2025	11/06/2026	1	2,267,000	5373.27	131,939			47,042		127,452			(65,607)		6,739		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	2,419,000	5482.46	137,883			67,597		113,937			(68,752)		8,423		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2025	10/08/2026	1	1,537,484	5376	90,236			24,884		75,967			(44,870)		4,024		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/09/2026	1	1,615,430	5439	88,016			39,583		82,152			(44,008)		5,381		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2025	12/16/2026	1	1,455,957	5412	75,863			35,207		81,578			(37,723)		4,954		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2026	03/02/2027	1	2,633,595	5475	127,292			87,001		153,018			(40,903)		10,788		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/09/2026	01/08/2027	1	2,141,000	5502.98	122,893			65,202		99,616			(58,071)		7,764		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/13/2026	03/12/2027	1	3,157,000	5333.16	183,106			129,191		257,539			(54,831)		13,194		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/13/2027	1	2,045,012	5497	116,775			63,932		92,545			(53,401)		7,512		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/09/2026	02/09/2027	1	1,435,000	5508.23	81,939			50,337		72,509			(31,653)		5,621		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	12/31/2026	1	2,344,000	5441.72	133,374			67,987		126,454			(65,768)		8,321		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	03/01/2027	1	1,732,000	5499.26	99,417			66,552		94,496			(33,320)		7,081		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/16/2026	01/15/2027	1	4,069,000	5484.39	236,409			130,387		199,944			(107,163)		15,022		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2026	01/20/2027	1	1,774,117	5425	113,466			64,340		105,504			(49,524)		6,632		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2026	03/16/2027	1	1,442,545	5383	63,050			45,565		106,588			(17,815)		6,076		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	12/30/2026	1	1,482,346	5470	78,910			40,116		73,347			(39,019)		5,248		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2026	01/05/2027	1	1,604,997	5478	92,415			48,128		79,004			(44,298)		5,775		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/27/2026	02/24/2027	1	1,828,348	5507		99,550		66,181		94,011			(33,825)		7,397		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2026	03/08/2027	1	1,315,000	5404		75,744		52,165		91,348			(23,941)		5,452		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	01/29/2027	1	3,621,000	5486.53		209,294		123,251		187,028			(86,822)		13,831		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2026	03/18/2027	1	1,519,816	5333		75,516		54,692		125,106			(21,219)		6,426		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2026	03/05/2027	1	1,973,000	5404		113,053		77,567		136,594			(36,028)		8,132		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/10/2027	1	1,642,625	5494		93,440		59,632		85,881			(34,218)		6,448		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/28/2026	01/26/2027	1	2,986,770	5500		174,444		100,994		147,987			(73,526)		11,328		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2026	02/12/2027	1	4,452,000	5461.66		251,983		158,630		256,939			(94,840)		17,555		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000L$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/25/2027	1	2,053,000	5207.22		120,101		89,323		208,907			(31,431)		8,796		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/19/2027	1	3,249,000	5498.04		185,843		120,282		172,775			(66,372)		13,007		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000L$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/29/2027	1	1,284,000	5207.22		75,499		56,364		135,896			(19,543)		5,542		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/06/2026	02/05/2027	1	3,286,000	5411.27		188,616		114,742		173,963			(74,617)		12,756		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2026	02/17/2027	1	2,118,300	5474		127,280		82,128		119,432			(45,708)		8,444		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000L$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/24/2027	1	1,402,002	5291		66,822		49,650		126,520			(17,536)		5,996		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2026	03/09/2027	1	1,646,271	5433		92,097		64,034		107,365			(28,162)		6,840		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2026	01/22/2027	1	3,031,000	5471.97		175,495		99,935		160,783			(76,176)		11,385		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	02/26/2027	1	1,474,000	5499.26		84,165		56,110		80,078			(28,441)		5,989		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/23/2026	03/23/2027	1	1,596,000	5302.83		93,845		68,509		140,794			(25,454)		6,812		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/19/2027	1	3,636,000	5258.93		215,251		156,057		336,996			(60,318)		15,403		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2026	02/02/2027	1	1,768,406	5492		93,509		55,950		90,723			(37,610)		6,818		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/30/2026	04/29/2027	1	2,047,511	5431		124,139		104,138		148,837			(20,803)		9,328		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/15/2027	1	2,079,254	5545		123,975		121,197		130,693			(4,110)		10,180		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/21/2027	1	1,738,000	5509.42		104,280		94,113		112,189			(11,173)		8,200		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/29/2026	05/27/2027	1	1,453,578	5548		90,904		83,560		84,839			(8,014)		6,921		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2026	04/26/2027	1	2,154,000	5452.23		125,363		103,260		148,787			(22,886)		9,764		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2026	04/12/2027	1	1,531,000	5355.71		88,339		69,357		125,547			(19,497)		6,776		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2026	05/07/2027	1	2,630,000	5522.06		153,855		132,486		160,341			(22,402)		12,138		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/21/2027	1	1,528,000	5540.35		93,819		91,752		98,042			(3,059)		7,545		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/05/2026	06/07/2027	1	1,656,000	5479.83		99,857		93,805		113,636			(6,802)		8,015		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2026	04/16/2027	1	3,181,000	5455.04		182,589		146,579		214,633			(37,120)		14,177		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2026	06/09/2027	1	2,106,783	5486		118,491		112,272		147,740			(6,510)		10,226		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/26/2026	06/25/2027	1	2,383,000	5525.54		144,886		144,484		154,558			(1,592)		11,833		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/25/2026	06/23/2027	1	1,845,761	5510		114,805		114,165		122,781			(1,581)		9,140		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/21/2027	1	1,794,934	5439		101,472		83,099		126,308			(19,008)		8,068		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/05/2026	06/04/2027	1	1,773,000	5479.83		106,557		100,045		121,292			(7,318)		8,543		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2026	04/13/2027	1	1,524,212	5386		93,481		74,680		117,862			(19,368)		6,758		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2026	04/06/2027	1	2,032,812	5294		132,653		102,521		179,383			(30,331)		8,902		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2026	05/14/2027	1	2,508,000	5483.86		148,474		130,739		168,532			(18,763)		11,705		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2026	05/05/2027	1	1,766,199	5468		108,828		93,368		120,210			(16,189)		8,125		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2026	04/09/2027	1	1,666,000	5355.71		95,628		74,909		130,936			(21,280)		7,335		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2026	06/11/2027	1	3,844,000	5512.64		231,024		221,398		257,187			(11,424)		18,713		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/17/2027	1	1,396,000	5540.35		85,156		83,258		89,233			(2,807)		6,855		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/01/2026	06/01/2027	1	1,430,000	5572.63		86,229		79,578		79,603			(6,851)		6,860		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/29/2026	05/28/2027	1	3,452,000	5570.48		206,430		189,801		192,173			(18,148)		16,461		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/01/2026	03/31/2027	1	1,911,107	5250		119,359		90,014		181,416			(29,512)		8,279		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/11/2027	1	1,714,811	5514		106,163		93,115		104,196			(13,784)		7,965		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2026	04/30/2027	1	3,371,000	5458.41		197,541		166,263		232,311			(32,562)		15,382		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/05/2027	1	1,648,000	5291.24		97,397		74,385		146,886			(23,555)		7,204		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/24/2027	1	2,764,000	5509.42		166,116		150,055		177,885			(17,653)		13,101		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/02/2027	1	2,664,000	5291.24		157,176		119,732		236,880			(38,325)		11,583		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/21/2026	05/18/2027	1	1,850,052	5474		116,380		104,644		123,701			(12,860)		8,688		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	07/13/2026	1	1,615,543	4971	171,171			2,837		193,697			(42,675)		1,524		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2024	07/06/2026	1	1,638,815	4936	181,647			1,260		208,143			(45,349)		1,051		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,959,681	5523	71,732			4,359		40,981			(17,835)		3,440		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	07/31/2026	1	1,647,717	5525	57,960			2,402		29,125			(14,410)		2,401		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/17/2026	1	1,788,000	4923.31	180,588			11,675		241,156			(44,715)		3,242		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	2,608,000	5673.52	80,587			6,465		21,413			(20,036)		5,243		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	1,602,000	5560.48	57,512			1,827		17,256			(14,299)		2,054		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/04/2026	1	1,737,982	4952	168,757			15,130		228,261			(41,900)		3,695		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2026	1	1,508,448	5352	68,829			3,517		75,481			(17,113)		2,434		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	07/30/2026	1	1,819,325	5448	82,067			3,287		53,954			(20,404)		2,608		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	1,679,000	5385.19	83,446			2,651		67,500			(20,747)		2,153		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/12/2026	1	1,875,403	5403	87,300			5,050		76,650			(21,705)		3,218		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2024	07/28/2026	1	1,889,546	4857	211,258			7,900		279,205			(52,669)		2,617		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/02/2026	1	1,646,000	5463.71	86,909			120		32,935			(21,638)		609		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/04/2026	1	1,832,000	5552.78	60,639			5,444		40,904			(15,077)		3,895		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,889,287	4869	206,164			12,529		278,181			(51,258)		3,317		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,571,000	5526.42	57,813			3,513		31,996			(14,374)		2,758		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2026	1	1,542,000	5475.59	55,204			2,821		42,151			(13,725)		2,488		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/02/2026	1	2,093,000	5542.61	97,325			135		11,066			(24,231)		775		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	07/31/2026	1	1,585,000	5535.85	55,000			2,279		25,694			(13,674)		2,310		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2024	09/18/2026	1	1,565,357	5033	152,608			16,721		179,388			(38,205)		3,664		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/25/2026	1	2,304,000	5813.12	61,056			7,253		11,060			(15,180)		5,624		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	1,775,246	5571	67,354			5,403		32,169			(16,746)		3,569		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	07/31/2026	1	1,651,000	5448.55	74,460			3,081		49,509			(18,487)		2,406		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/11/2026	1	1,588,238	5575	63,876			6,414		32,333			(16,035)		3,551		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/02/2026	1	1,625,446	5449	86,737			120		37,820			(21,595)		602		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/21/2026	1	1,622,000	5552.98	65,042			4,582		30,346			(16,171)		3,061		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2024	09/18/2026	1	1,535,295	5763	47,754			5,232		8,241			(11,955)		3,594		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,782,000	5666.73	49,183			2,989		15,521			(12,228)		3,129		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/18/2026	1	1,469,923	5671	49,643			5,417		17,720			(12,343)		3,441		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/18/2026	1	1,760,000	5650.82	61,600			6,722		24,117			(15,315)		4,120		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/21/2026	1	3,098,000	5702.12	91,701			6,460		16,146			(22,799)		5,847		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	07/31/2026	1	1,590,000	5401.84	71,232			2,952		61,386			(17,710)		2,317		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2024	07/15/2026	1	1,490,000	5575.72	68,242			1,312		8,753			(16,920)		1,510		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/07/2026	1	2,111,000	5398.16	88,029			4,499		86,448			(21,886)		3,406		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/28/2026	1	1,717,000	5527.09	71,084			5,702		40,861			(17,673)		3,452		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/17/2026	1	1,567,000	5519.63	66,441			1,468		22,515			(16,519)		1,691		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/11/2026	1	2,049,000	5662.83	64,953			6,459		28,645			(16,149)		4,582		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	09/04/2026	1	1,470,146	5464	65,822			5,934		51,205			(16,478)		3,126		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/17/2026	1	1,775,333	5533	72,662			1,606		21,734			(18,066)		1,916		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2024	08/20/2026	1	1,509,838	5568	54,705			3,778		24,885			(13,601)		2,822		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/11/2026	1	1,633,000	5760.46	42,458			4,222		7,403			(10,556)		3,651		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/02/2026	1	1,482,000	5594.39	62,837			87		865			(15,644)		548		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/14/2026	1	1,900,812	5002	193,139			20,091		230,086			(48,218)		4,337		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	2,036,000	5458.23	88,770			2,820		54,145			(22,070)		2,610		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,556,000	5414.47	79,512			1,757		51,356			(19,769)		1,679		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/10/2026	1	1,505,010	5503	77,943			970		21,859			(19,459)		1,246		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/10/2026	1	2,323,000	5548.98	108,484			1,349		17,337			(26,972)		1,923		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/04/2026	1	1,686,000	5660.6	44,342			3,981		18,092			(11,025)		3,585		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/09/2026	1	1,651,435	5527	77,071			852		16,516			(19,162)		1,297		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,678,601	5588	77,143			11,417		42,034			(19,259)		4,565		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2024	12/04/2026	1	1,511,647	5195	156,314			33,727		139,145			(39,024)		4,957		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/23/2026	1	1,455,000	5100.32	157,722			31,458		158,786			(39,053)		4,601		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2024	10/15/2026	1	1,754,000	5615.49	74,545			10,854		41,764			(18,483)		4,748		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,602,000	5745.88	49,342			6,338		18,378			(12,268)		4,065		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/30/2026	1	1,451,000	5160.16	156,708			32,764		139,779			(38,802)		4,697		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2024	12/17/2026	1	1,815,340	5596	84,843			19,723		62,091			(21,065)		6,194		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	11/12/2026	1	1,738,476	5572	92,087			17,044		54,950			(22,895)		5,286		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/20/2024	11/13/2026	1	1,487,971	5845	46,393			8,687		12,588			(11,614)		4,541		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	09/30/2026	1	2,191,078	5615	85,659			10,796		41,241			(21,356)		5,500		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2026	1	2,052,683	5450	130,427			22,784		98,136			(32,383)		6,078		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/04/2026	1	1,646,590	5715	73,469			12,839		26,604			(18,317)		4,856		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/23/2026	1	1,687,000	5780.97	51,960			8,181		16,703			(12,919)		4,735		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/06/2026	1	1,585,000	5887.2	50,720			8,979		10,132			(12,610)		4,711		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2024	12/04/2026	1	1,497,201	5636	86,110			18,529		41,254			(21,380)		4,910		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/18/2026	1	1,727,000	5657.63	76,679			18,005		48,649			(19,064)		5,910		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/06/2024	12/08/2026	1	2,253,000	5867.34	89,444			19,658		22,139			(22,117)		7,482		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/18/2026	1	2,044,000	5607.67	94,842			22,239		69,669			(23,548)		6,995		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,507,000	5800.42	49,731			9,273		16,625			(12,364)		4,599		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/09/2026	1	1,642,000	5119.3	176,351			31,821		169,573			(43,666)		4,937		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/06/2026	1	1,665,000	5708.02	74,259			13,147		28,082			(18,463)		4,949		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/09/2024	10/02/2026	1	1,727,181	5021	181,144			23,365		205,637			(45,349)		4,383		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/16/2026	1	1,471,832	5164	128,686			29,779		144,180			(31,995)		5,008		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/23/2026	1	1,516,245	5734	51,245			8,069		19,261			(12,741)		4,255		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	1	1,703,000	5650.01	78,508			19,438		51,237			(19,439)		5,996		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2024	11/20/2026	1	1,505,000	5778.33	56,588			11,083		20,056			(14,050)		4,710		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/06/2024	12/07/2026	1	1,979,000	5607.38	120,323			26,316		61,038			(29,793)		6,551		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,957,423	5071	197,516			29,231		215,868			(49,311)		5,324		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	10/30/2026	1	2,253,780	4964	278,915			46,808		302,610			(69,825)		6,515		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2026	1	1,576,000	5804.83	46,334			6,409		9,682			(11,520)		4,145		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/11/2026	1	1,498,036	5166	161,199			36,393		145,573			(40,300)		5,021		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/09/2026	1	1,551,184	5861	43,262			6,000		6,164			(10,831)		4,080		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/21/2026	1	3,026,000	5530.78	167,943			39,964		131,674			(41,584)		10,446		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2024	12/11/2026	1	1,583,000	5679.3	80,733			18,151		38,639			(20,045)		5,306		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2026	1	1,673,012	5591	73,793			10,206		39,558			(18,347)		4,400		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2024	12/04/2026	1	1,711,420	5827	68,726			14,829		20,078			(17,158)		5,612		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/29/2024	11/27/2026	1	2,659,000	5890.32	94,660			19,481		20,396			(23,535)		8,523		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	1,953,873	5680	65,133			10,885		35,530			(16,194)		5,648		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	11/27/2026	1	1,589,510	5144	180,308			37,262		158,047			(45,139)		5,095		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,666,571	5654	61,030			7,839		25,823			(15,174)		4,229		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	09/25/2026	1	1,630,117	5047	157,017			18,833		183,423			(39,418)		3,979		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/20/2026	1	1,901,000	5819.47	67,866			13,311		20,312			(16,873)		5,949		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,473,000	5043.84	159,526			29,746		176,360			(39,662)		4,496		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2026	1	1,983,000	5790.88	83,286			18,751		29,976			(20,707)		6,646		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/22/2024	10/22/2026	1	1,801,000	5635.59	77,263			11,993		38,198			(19,157)		5,033		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/10/2026	1	1,509,790	5592	87,758			19,664		50,456			(21,849)		5,045		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2024	12/24/2026	1	1,588,000	5522.55	95,121			23,123		71,589			(23,650)		5,529		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2024	10/16/2026	1	1,534,000	5808.84	48,474			7,164		10,378			(12,052)		4,172		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,643,265	5842	47,110			6,972		8,759			(11,761)		4,469		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	1,635,427	5537	70,988			11,864		56,401			(17,650)		4,728		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	11/25/2026	1	1,705,080	5582	98,082			19,942		55,563			(24,386)		5,429		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/09/2026	1	2,050,978	5039	217,517			30,169		238,313			(54,454)		5,394		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/26/2026	1	2,657,000	5587.43	118,502			19,071		71,879			(29,342)		7,554		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2026	1	1,551,191	5843	59,247			13,339		18,226			(14,730)		5,199		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,495,000	5580.13	62,940			8,085		35,182			(15,648)		3,793		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2024	10/23/2026	1	2,254,590	5033	233,023			36,844		268,876			(58,336)		6,328		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	2,192,000	5687.5	72,336			12,089		38,577			(17,985)		6,336		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/21/2026	1	1,854,000	5074.11	199,490			47,472		219,263			(49,395)		6,400		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,615,000	5699.54	64,277			11,985		30,078			(15,981)		4,929		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/12/2026	1	2,270,000	5655.93	88,984			12,624		38,282			(22,033)		6,059		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	1	1,875,000	5076.38	203,438			50,370		222,996			(50,372)		6,602		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/12/2025	03/05/2027	1	1,934,105	5458	88,745			30,402		124,433			(22,217)		7,971		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	1,664,007	5027	152,429			56,291		230,660			(37,950)		7,129		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	1,804,000	4987.16	180,580			63,837		262,923			(44,713)		7,584		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	1,672,585	5357	97,201			34,101		136,149			(24,167)		6,990		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/04/2027	1	1,737,199	5458	98,585			33,359		110,262			(24,477)		7,145		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/19/2027	1	1,759,000	5415.44	95,690			34,496		132,021			(23,791)		7,451		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/06/2027	1	1,440,589	5072	140,344			36,738		172,789			(34,989)		5,197		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/15/2027	1	2,837,000	5097.87	301,573			82,588		333,204			(74,979)		10,474		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/25/2027	1	1,627,840	5435	78,974			29,164		118,312			(19,662)		6,974		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	1	2,280,429	5411	140,689			37,116		140,248			(34,979)		8,270		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/27/2027	1	1,947,938	5126	208,263			60,241		220,474			(51,780)		7,405		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2025	02/24/2027	1	1,958,519	5127	199,862			65,520		223,873			(49,691)		7,924		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/15/2027	1	2,419,000	5490.41	146,833			40,212		129,074			(36,507)		8,931		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	12/31/2026	1	1,460,000	5076.26	155,198			39,282		174,368			(38,639)		5,183		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2027	1	1,507,000	5434.16	76,706			27,395		109,076			(19,019)		6,372		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2027	1	1,427,000	5137.25	147,266			47,943		160,041			(36,414)		5,762		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/05/2027	1	2,710,000	5549.35	162,329			49,102		128,848			(40,359)		10,520		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	1	2,247,000	5374.03	146,280			38,590		153,209			(36,369)		8,148		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/06/2025	01/29/2027	1	2,596,951	5132	287,282			84,824		291,960			(72,019)		9,919		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/12/2027	1	1,993,000	5588.01	120,776			37,753		88,388			(30,028)		7,859		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2027	1	2,741,000	5037.27	274,374			94,599		368,109			(67,844)		11,388		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	02/26/2027	1	1,673,579	5118	154,710			51,499		194,993			(38,731)		6,800		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2027	1	1,957,000	5417.58	112,528			38,797		137,805			(27,824)		8,130		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/04/2027	1	1,535,145	5543	97,399			29,327		74,216			(24,216)		5,946		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	1,490,000	5376.14	80,907			29,879		119,592			(20,143)		6,384		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/29/2027	1	2,297,000	5520.22	141,495			41,432		115,548			(35,179)		8,774		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/15/2027	1	2,460,914	5415	169,530			46,427		159,667			(42,150)		9,085		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/12/2025	02/10/2027	1	1,811,534	5146	190,316			58,720		201,379			(47,318)		7,112		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/19/2027	1	1,682,972	5387	96,103			34,645		133,692			(23,894)		7,129		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/28/2027	1	1,524,667	5496	97,900			28,414		82,382			(24,307)		5,810		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/05/2027	1	1,858,000	5128.79	199,549			60,361		211,183			(49,613)		7,212		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/12/2027	1	1,443,000	5174.08	154,545			48,309		153,322			(38,424)		5,690		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2025	01/22/2027	1	1,479,537	5471	100,448			28,402		84,090			(24,940)		5,558		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/26/2027	1	1,851,985	5502	119,903			34,517		96,272			(29,811)		7,024		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/18/2027	1	1,764,564	5581	95,490			30,641		79,172			(23,774)		7,049		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	1,463,000	5129.83	158,297			45,290		163,582			(39,195)		5,535		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	2,562,000	5537.96	148,852			47,904		129,811			(37,009)		10,257		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/04/2027	1	1,905,000	5462.06	117,348			30,184		105,130			(29,056)		6,836		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/03/2027	1	1,939,699	5078	191,626			64,667		242,331			(47,643)		7,962		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	2,114,000	5488.92	139,524			39,919		113,379			(34,547)		7,998		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/14/2025	01/13/2027	1	1,874,851	5000	203,089			54,753		257,350			(50,424)		6,887		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	02/25/2027	1	1,531,390	5535	75,048			24,912		79,396			(18,814)		6,209		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	1,530,000	5524.39	88,128			29,214		81,622			(21,911)		6,216		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	1,866,000	5011.98	185,854			67,490		263,616			(46,018)		7,950		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	1,650,000	5386.13	90,750			31,838		126,378			(22,563)		6,896		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/10/2027	1	1,760,051	5553	104,703			32,305		84,023			(26,032)		6,909		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/09/2027	1	1,631,000	5168.5	82,366			32,082		196,338			(20,478)		7,181		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2025	04/15/2027	1	2,030,316	5223	99,491			39,796		224,009			(24,942)		9,033		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/07/2027	1	1,836,266	4897	187,489			80,612		316,307			(46,937)		8,475		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/16/2025	06/10/2027	1	1,704,098	5566	65,572			31,242		113,312			(16,393)		8,284		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/07/2027	1	2,027,119	4792	191,369			74,215		395,787			(47,711)		8,893		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/09/2027	1	1,421,000	5221.14	64,798			25,239		162,782			(16,110)		6,256		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/23/2027	1	1,659,000	5301.03	78,139			31,946		160,950			(19,427)		7,483		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2027	1	1,564,000	4821.37	148,893			59,352		296,604			(36,968)		6,970		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/05/2027	1	1,951,650	4904	187,235			79,433		331,246			(46,552)		8,979		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2025	05/28/2027	1	1,505,904	5561	54,279			24,815		99,213			(13,495)		7,181		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/18/2027	1	1,748,208	4952	159,443			70,595		282,488			(39,696)		8,210		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	06/17/2027	1	1,891,030	4990	191,808			93,247		298,781			(47,952)		9,285		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/07/2027	1	1,522,124	5438	58,540			25,031		122,831			(14,535)		7,025		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/10/2025	06/04/2027	1	1,720,501	4973	171,574			80,322		275,304			(42,894)		8,290		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/16/2025	05/12/2027	1	1,697,853	4921	174,722			76,229		285,789			(43,560)		7,899		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/23/2027	1	1,428,000	4885.74	134,518			54,996		250,900			(33,445)		6,441		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2027	1	1,391,000	5202.26	70,385			28,057		158,713			(17,475)		6,199		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/23/2027	1	1,486,051	5255	76,959			31,464		156,795			(19,134)		6,702		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/23/2025	05/24/2027	1	1,652,000	4909.64	162,887			73,367		284,822			(40,332)		7,830		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/28/2025	05/21/2027	1	1,736,451	4919	175,610			78,915		295,466			(43,963)		8,193		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	04/28/2027	1	1,510,453	5327	71,545			29,952		140,767			(17,961)		6,870		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/12/2027	1	1,533,000	4785.65	147,628			57,873		302,629			(36,554)		6,785		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/23/2025	05/24/2027	1	1,509,000	5380.97	69,112			31,129		134,691			(17,113)		7,152		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/16/2025	05/12/2027	1	1,511,107	5482	62,920			27,451		112,780			(15,687)		7,030		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2027	1	2,060,000	5202.6	96,820			36,776		233,326			(24,072)		8,957		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2025	05/21/2027	1	1,767,116	5511	69,620			31,242		127,638			(17,405)		8,337		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/02/2025	05/28/2027	1	1,531,945	4958	149,405			68,400		248,958			(37,300)		7,305		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2027	1	1,519,000	5279.4	66,380			26,461		153,343			(16,481)		6,770		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/03/2027	1	1,500,006	5610	47,248			22,023		84,566			(11,763)		7,217		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/07/2027	1	1,517,000	4959.88	150,183			70,443		248,598			(37,186)		7,342		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	04/30/2027	1	2,185,000	5456.96	85,871			35,938		164,072			(21,350)		9,970		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/23/2025	06/17/2027	1	1,551,547	5567	62,471			30,370		101,308			(15,618)		7,618		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/21/2025	05/20/2027	1	1,537,897	5577	47,608			21,152		96,154			(11,820)		7,245		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/07/2027	1	1,546,000	5574.91	53,182			24,945		95,337			(13,168)		7,482		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/16/2025	05/14/2027	1	1,581,000	5488.47	64,505			28,243		112,997			(16,038)		7,379		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/10/2027	1	1,722,000	5504.51	58,031			24,985		123,097			(14,369)		7,986		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/28/2027	1	2,260,000	5515.21	88,818			40,606		156,738			(22,082)		10,777		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/04/2027	1	1,505,972	5441	68,060			32,084		121,092			(17,086)		7,257		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/14/2027	1	1,386,000	4977.96	135,551			64,885		221,976			(33,563)		6,776		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/02/2025	06/25/2027	1	2,135,966	5062	213,034			106,517		305,292			(53,332)		10,606		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	1	1,441,000	5786.16	52,452			29,685		66,804			(12,970)		7,664		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	1	1,557,827	5825	69,784			42,699		71,464			(17,350)		8,591		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/30/2027	1	1,462,240	5741	48,470			26,377		69,659			(12,051)		7,606		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/17/2027	1	1,361,000	5332.15	126,437			77,364		140,388			(31,436)		7,505		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2025	07/02/2027	1	1,731,000	5640.94	71,144			35,965		100,820			(17,664)		8,679		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2025	07/09/2027	1	1,968,359	5086	188,368			97,450		274,198			(47,157)		9,962		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/27/2025	08/24/2027	1	1,615,132	5210	155,419			89,821		195,562			(38,694)		8,663		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/04/2027	1	1,498,845	5151	153,404			85,129		194,548			(38,510)		7,845		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2025	07/21/2027	1	1,772,303	5108	176,679			93,693		241,966			(43,927)		9,113		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2027	1	1,894,000	5095.7	183,718			92,874		259,514			(45,614)		9,496		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2025	07/27/2027	1	1,746,000	5137.74	170,235			91,431		229,358			(42,094)		9,047		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	06/25/2027	1	1,522,980	5698	53,982			26,991		76,418			(13,514)		7,563		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/09/2027	1	1,531,000	5607.57	65,221			33,601		94,288			(16,216)		7,749		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/20/2025	08/17/2027	1	1,488,892	5188	138,977			78,977		185,401			(34,601)		7,919		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2025	07/16/2027	1	1,658,058	5086	170,061			89,630		233,093			(42,574)		8,470		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/03/2027	1	1,459,414	5250	140,243			83,445		168,767			(35,109)		7,920		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2027	1	1,530,000	5897.36	60,129			36,920		57,257			(14,868)		8,475		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	1	2,274,291	5963	78,149			47,817		76,841			(19,430)		12,542		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/13/2027	1	1,612,000	5928.98	55,614			33,583		55,623			(13,770)		8,849		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/27/2027	1	1,516,728	5840	51,930			30,311		61,640			(12,911)		8,164		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	1,453,806	5628	66,394			35,489		87,073			(16,507)		7,495		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2027	1	1,465,000	5818.64	52,447			30,762		63,148			(12,951)		7,932		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/16/2027	1	1,509,562	5667	59,367			31,160		87,427			(14,760)		7,711		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/20/2027	1	1,812,000	5664.65	71,936			37,944		105,844			(17,788)		9,305		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/22/2027	1	1,490,186	5969	49,450			30,515		46,914			(12,295)		8,264		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	09/04/2025	08/27/2027	1	1,471,353	5218	144,232			84,771		178,915			(36,158)		7,920		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/11/2027	1	1,745,815	5807	62,587			35,001		73,557			(15,561)		9,218		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	1,852,758	5733	69,164			36,970		88,600			(17,196)		9,551		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/25/2027	1	1,493,457	5803	56,057			32,430		65,424			(13,937)		8,020		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/20/2027	1	1,526,000	5814.49	53,715			30,790		64,266			(13,355)		8,146		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2027	1	1,722,000	6006.67	54,760			33,623		49,499			(13,540)		9,539		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/06/2027	1	1,595,885	5806	57,040			31,724		67,033			(14,280)		8,374		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	06/25/2027	1	1,533,701	5593	66,248			33,124		97,250			(16,585)		7,616		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2027	1	1,440,000	5109.14	137,376			75,104		198,444			(33,969)		7,528		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/22/2027	1	1,587,278	6333	31,041			20,665		21,799			(7,782)		9,092		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/13/2027	1	1,760,446	5915	66,149			42,969		67,071			(16,492)		9,988		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2027	1	1,860,000	5941.72	84,444			62,521		79,270			(20,937)		11,312		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/12/2027	1	1,565,502	6089	41,753			28,897		43,369			(10,453)		9,161		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2027	1	1,598,000	5811.58	65,358			42,074		76,886			(16,161)		9,057		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2025	10/01/2027	1	1,722,016	5944	68,450			43,629		62,809			(17,160)		9,645		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	09/24/2027	1	1,787,252	5931	70,792			44,184		62,868			(17,722)		9,933		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/05/2027	1	1,607,025	6044	60,446			41,190		49,086			(15,111)		9,338		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2025	12/10/2027	1	1,595,382	6083	45,185			33,027		48,918			(11,312)		9,594		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/22/2027	1	1,512,051	5990	59,998			39,943		49,656			(15,041)		8,661		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2025	12/15/2027	1	2,361,475	5908	95,279			69,819		105,528			(23,689)		14,268		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/09/2027	1	1,804,811	5899	88,469			60,441		76,112			(21,996)		10,530		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/29/2027	1	1,310,000	5448.3	121,044			85,913		122,080			(29,971)		7,795		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/20/2027	1	1,500,209	5941	59,201			38,976		54,817			(14,739)		8,575		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2027	1	1,593,000	6353.33	25,488			16,665		20,083			(6,320)		9,105		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/01/2025	11/26/2027	1	1,436,252	6175	40,152			28,489		39,236			(10,024)		8,522		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/18/2027	1	1,778,673	5951	61,030			42,628		68,924			(15,195)		10,471		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/19/2027	1	1,510,942	6053	48,214			31,719		42,683			(12,020)		8,627		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/01/2025	12/01/2027	1	1,537,000	5913.13	69,934			49,760		71,845			(17,340)		9,164		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/08/2027	1	1,457,486	5955	60,924			44,301		63,929			(15,189)		8,748		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2025	10/06/2027	1	1,847,515	5983	68,735			43,983		59,247			(17,113)		10,404		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	11/13/2025	11/11/2027	1	1,530,249	6124	42,737			29,397		38,832			(10,626)		8,946		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/21/2027	1	1,674,000	5924.54	73,991			54,680		73,258			(18,296)		10,171		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/17/2027	1	1,573,559	5875	76,241			56,233		75,612			(18,956)		9,525		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/24/2027	1	2,582,628	5943	113,795			80,428		113,599			(28,292)		15,294		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/23/2025	10/15/2027	1	1,490,753	5343	145,789			95,636		155,921			(36,548)		8,476		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/01/2027	1	1,557,000	6056.64	56,052			37,625		44,793			(13,879)		9,011		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2025	10/01/2027	1	1,727,931	6332	30,352			19,346		27,858			(7,609)		9,678		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/03/2027	1	1,728,900	5996	70,036			50,302		61,991			(17,413)		10,328		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2027	1	1,488,000	5991.6	59,966			40,995		50,764			(14,868)		8,690		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/27/2027	1	1,498,215	6052	53,587			35,848		42,841			(13,360)		8,626		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2025	10/29/2027	1	1,475,285	6401	20,928			14,136		21,173			(5,246)		8,512		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/14/2025	11/12/2027	1	1,420,046	5399	128,244			88,389		140,590			(31,885)		8,310		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/30/2025	10/26/2027	1	1,749,229	5432	159,586			106,538		160,393			(39,787)		10,061		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/09/2025	10/08/2027	1	1,843,779	5375	172,690			110,674		182,290			(42,876)		10,405		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000L$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/29/2028	1	2,806,000	5587.35	158,539			138,531		262,706			(20,547)		18,549		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/28/2026	01/28/2028	1	1,538,000	5503.79	145,033			114,752		141,531			(30,397)		9,669		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2026	01/12/2028	1	1,512,000	6472.92	27,670			21,284		20,421			(6,406)		9,373		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2026	03/08/2028	1	1,679,969	6367	32,107			27,242		37,167			(4,895)		10,921		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/06/2026	02/01/2028	1	2,040,906	5486	189,527			152,462		193,436			(37,644)		12,875		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2026	02/02/2028	1	1,940,664	5901	99,532			79,543		96,797			(20,070)		12,253		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2028	1	1,568,000	6414.72		27,910		22,811		28,210			(5,217)		10,018		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2028	1	2,098,000	5893.46		113,502		89,492		105,571			(24,100)		13,166		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2026	02/14/2028	1	1,459,000	5461.66		134,228		109,638		145,518			(25,156)		9,306		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2026	03/22/2028	1	2,598,000	5642.83		147,566		127,527		222,077			(20,534)		17,080		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2028	1	1,128,000	5874.02		57,528		47,018		60,572			(10,752)		7,207		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2028	1	1,716,000	6424.08		30,373		25,116		34,588			(5,284)		11,028		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2026	01/20/2028	1	1,515,716	.6366		31,625		24,845		27,687			(6,873)		9,462		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/12/2028	1	1,925,895	.5904		101,241		78,525		94,642			(23,117)		11,938		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2026	02/18/2028	1	1,447,586	.5483		136,018		112,469		140,395			(23,672)		9,264		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	02/28/2028	1	1,610,502	.5497		130,010		109,606		154,736			(20,830)		10,393		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/22/2028	1	1,628,917	.6466		28,372		23,650		26,924			(4,813)		10,460		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2026	01/26/2028	1	1,586,000	6453.7		30,927		24,385		25,582			(6,567)		9,953		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2026	02/09/2028	1	1,557,822	.6465		27,160		21,997		23,430			(5,186)		9,895		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/29/2027	1	1,723,758	.5965		72,211		54,608		70,438			(17,804)		10,551		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2028	1	2,066,000	5798.49		109,911		92,874		130,216			(17,394)		13,431		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2026	03/17/2028	1	1,501,124	.5738		71,256		61,512		109,861			(9,984)		9,829		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000L$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/28/2028	1	1,822,000	5589.95		102,214		89,297		169,785			(13,266)		12,035		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2026	02/11/2028	1	1,369,416	.5500		118,840		96,979		128,866			(22,364)		8,713		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/14/2028	1	2,120,000	5333.16		203,308		173,705		260,964			(30,274)		13,849		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/11/2026	03/07/2028	1	1,619,176	5415		153,235		129,985		177,216			(23,396)		10,517		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/23/2028	1	1,635,857	5743		69,015		60,233		120,474			(9,018)		10,763		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/09/2026	02/09/2028	1	2,159,000	5918.59		112,916		91,201		114,909			(21,810)		13,713		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	03/01/2028	1	3,158,000	5900.71		165,163		137,976		180,652			(27,715)		20,413		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6II8S60X2D1J857QP30	02/27/2026	02/23/2028	1	2,112,896	5895		109,332		91,161		114,344			(18,523)		13,579		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/02/2026	03/02/2028	1	1,881,000	5891.06		100,069		83,734		109,717			(16,427)		12,168		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/23/2028	1	2,477,646	5283		215,773		188,316		334,338			(28,196)		16,301		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/22/2028	1	1,458,000	6176.61		30,764		26,586		50,688			(4,281)		9,585		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2026	01/24/2028	1	1,560,017	5474		152,763		120,691		149,137			(32,194)		9,773		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/15/2028	1	2,040,000	5725.15		111,384		95,188		151,972			(16,563)		13,337		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	01/03/2028	1	1,403,464	5461		133,864		102,301		133,269			(31,943)		8,630		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/07/2028	1	1,443,101	5908		75,260		58,256		69,846			(17,304)		8,905		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	01/10/2028	1	1,761,273	5504		162,205		125,709		158,081			(37,139)		10,898		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/10/2028	1	2,032,108	6315		29,798		25,683		54,895			(4,215)		13,232		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/19/2028	1	1,569,000	5923.14		80,647		62,811		72,811			(18,154)		9,786		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	03/01/2028	1	1,616,000	6445.13		28,926		24,165		27,704			(4,854)		10,446		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2026	04/28/2028	1	3,036,000	5815.17		166,980		152,989		204,432			(14,182)		20,536		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/21/2028	1	1,606,212	6393		28,597		26,033		44,985			(2,668)		10,808		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000M$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2026	06/16/2028	1	1,784,365	6511		34,905		34,808		40,684			(242)		12,505		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/20/2028	1	1,556,610	5840		80,718		73,471		100,457			(7,540)		10,466		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2026	05/10/2028	1	1,999,000	5925.17		109,745		102,218		113,783			(7,935)		13,642		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2026	05/19/2028	1	2,435,474	5485		270,911		259,954		267,539			(12,024)		16,731		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2026	05/12/2028	1	1,760,043	5517		179,964		169,042		188,185			(11,603)		12,029		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/13/2028	1	2,040,541	6463		46,880		46,359		51,060			(775)		14,270		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/21/2028	1	1,625,000	5972.5		91,975		90,966		91,483			(1,504)		11,427		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2026	05/17/2028	1	1,478,000	5889.67		83,803		78,860		90,344			(5,259)		10,139		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2026	04/28/2028	1	1,623,174	5862		92,860		86,264		101,145			(6,945)		10,979		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/05/2026	06/02/2028	1	1,474,239	5563		132,288		128,268		145,997			(4,543)		10,230		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2026	04/04/2028	1	1,513,431	5292		159,602		142,336		200,334			(17,831)		10,051		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2028	1	2,538,000	6488.42		48,730		45,387		49,781			(3,523)		17,321		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2028	1	1,649,000	6393.31		30,507		27,535		36,613			(3,080)		11,079		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/04/2028	1	1,592,000	5677.5		88,993		78,494		134,638			(10,805)		10,573		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2026	04/12/2028	1	1,807,000	5749.35		99,385		88,751		134,200			(10,983)		12,076		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2026	06/16/2028	1	1,749,972	5538		173,149		172,667		188,849			(1,199)		12,263		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2028	1	2,337,000	6443.54		48,610		45,742		53,323			(3,051)		16,031		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/01/2026	03/28/2028	1	1,932,831	6138		44,481		39,021		83,375			(5,507)		12,767		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/05/2028	1	1,509,000	5677.5		84,504		74,549		127,852			(10,246)		10,030		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2026	06/14/2028	1	2,448,000	5915.06		141,739		138,823		149,326			(3,481)		17,131		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000M8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2026	05/04/2028	1	1,993,949	6396		43,334		40,282		51,165			(3,214)		13,548		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/05/2028	1	2,327,000	6217.21		44,446		39,210		75,119			(5,389)		15,467		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2028	1	1,880,000	6438.8		41,548		40,294		46,651			(1,417)		13,092		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2026	06/13/2028	1	1,935,031	5497		208,666		206,350		213,626			(3,449)		13,532		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000L$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/20/2028	1	2,043,652	5450		189,773		172,735		233,305			(17,726)		13,740		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000L$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2026	04/13/2028	1	1,488,754	5375		150,444		135,483		186,520			(15,499)		9,956		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000L$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2026	04/12/2028	1	1,512,250	6285		32,489		29,254		50,991			(3,352)		10,106		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000M$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/09/2028	1	1,536,871	5891		97,243		96,158		97,139			(1,616)		10,717		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000M$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2026	05/16/2028	1	1,301,000	5483.86		130,490		122,783		145,803			(8,200)		8,918		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000M$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2026	06/02/2028	1	1,526,154	6545		31,806		30,797		35,757			(1,134)		10,590		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000M$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/26/2026	06/27/2028	1	1,494,000	5973.11		82,021		81,908		85,315			(448)		10,550		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000M$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/05/2026	06/07/2028	1	1,554,000	5479.83		158,042		153,272		173,160			(5,390)		10,822		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000M$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2026	05/26/2028	1	1,427,283	5970		81,957		79,332		77,142			(2,951)		9,855		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000L$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/30/2026	04/27/2028	1	1,962,245	6385		38,566		35,476		56,715			(3,231)		13,263		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000M$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/26/2026	06/23/2028	1	1,446,387	6032		73,407		73,306		77,952			(403)		10,185		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000M$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/21/2026	05/19/2028	1	1,519,007	5903		89,734		85,272		94,443			(4,924)		10,435		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2026	05/31/2028	1	1,449,000	5570.48		144,900		139,136		143,873			(6,326)		10,040		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000L$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2026	04/26/2028	1	1,507,000	5861.15		79,118		72,172		93,977			(7,232)		10,178		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000L$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2026	05/03/2028	1	1,954,000	5859.6		106,688		98,347		123,073			(8,733)		13,266		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000M89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/24/2028	1	2,234,000	5911.61		129,572		123,343		132,979			(6,894)		15,402		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/07/2026	04/07/2028	1	1,757,000	5682.16		97,338		86,255		143,912			(11,185)		11,696		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2026	05/04/2028	1	1,550,581	5460		157,964		146,836		177,198			(11,717)		10,535		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2026	04/19/2028	1	1,611,000	5855.99		84,255		76,049		101,131			(8,506)		10,823		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000M5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2026	06/07/2028	1	1,663,576	5921		85,566		83,326		99,495			(2,351)		11,585		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2026	04/25/2028	1	1,667,000	6406.37		31,173		28,432		45,846			(2,853)		11,250		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2026	03/31/2028	1	1,499,671	5680		91,442		81,495		122,316			(10,273)		9,929		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/30/2026	04/28/2028	1	2,077,400	5438		204,423		188,070		243,132			(17,105)		14,052		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/22/2026	05/24/2028	1	1,949,000	6473.57		41,319		39,332		42,484			(2,198)		13,437		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/16/2024	08/18/2026	4	10,369,658	279.93	303,435			20,273		816,464			(76,026)		18,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	11/12/2024	08/25/2026	5	8,795,348	281.07	258,592			19,698		653,859			(64,474)		17,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/14/2024	08/13/2026	5	8,946,836	279.38	265,707			15,801		724,015			(66,312)		15,532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/23/2024	09/18/2026	4	20,147,169	282.8	603,981			65,828		1,363,246			(150,000)		47,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/22/2024	08/20/2026	3	10,130,652	280.81	302,327			20,776		763,258			(74,996)		18,934		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	12/09/2024	08/12/2026	7	16,656,257	278.01	511,564			29,581		1,436,171			(127,127)		28,585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/29/2024	08/28/2026	5	15,010,329	280.38	443,467			35,541		1,153,415			(110,167)		30,174		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/15/2026	4	13,197,129	282.61	394,476			41,196		903,386			(97,587)		30,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/04/2026	3	11,115,486	279.8	332,685			29,741		877,410			(82,523)		23,633		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/03/2026	4	9,966,175	279.24	301,680			26,557		807,617			(74,881)		21,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/04/2026	4	8,251,723	280.14	242,580			21,762		640,629			(60,277)		17,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2026	1	7,904,048	286.89	232,379			4,150		421,932			(57,460)		7,740		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	3	13,186,892	280.43	389,020			31,055		1,010,662			(96,537)		26,509		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/11/2026	6	14,497,491	280.91	437,760			43,510		1,083,482			(108,974)		32,417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/21/2026	3	21,009,894	281.07	620,837			43,884		1,562,024			(154,943)		39,650		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/15/2026	5	20,108,450	287.04	604,187			11,630		1,063,370			(149,948)		20,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2024	07/17/2026	4	11,718,738	286.89	332,182			7,311		625,567			(82,409)		12,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/01/2026	3	7,930,558	280.03	235,986			20,134		619,661			(58,398)		16,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/10/2026	4	7,967,135	280.37	240,272			23,445		610,613			(59,600)		17,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2024	09/24/2026	4	10,171,096	284.46	302,695			35,381		627,433			(75,120)		24,685		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/10/2026	4	18,460,337	287.99	533,583			6,627		913,553			(132,558)		15,278		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/27/2026	2	9,727,953	279.86	286,136			10,233		772,688			(70,852)		13,229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/18/2026	3	10,353,386	281.78	315,379			34,277		738,805			(78,239)		24,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2024	07/17/2026	4	18,521,650	283.43	541,123			11,963		1,223,196			(134,651)		19,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2024	07/20/2026	2	9,146,704	283.43	267,980			7,013		604,061			(66,446)		10,705		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2024	09/04/2026	7	33,339,891	279.08	1,002,796			90,062		2,721,730			(249,485)		70,886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2024	07/09/2026	5	10,273,006	286.22	308,861			3,398		573,895			(76,652)		8,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2024	08/07/2026	3	14,661,239	276.11	439,176			22,346		1,374,111			(108,934)		23,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2024	07/22/2026	4	15,948,283	283.23	465,860			13,451		1,064,411			(115,615)		19,577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	07/31/2026	6	10,451,956	282.59	298,007			12,303		721,560			(73,956)		15,230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/24/2026	3	18,163,259	279.86	537,030			17,067		1,444,315			(133,619)		23,287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/01/2026	5	15,753,808	282.96	469,576					1,073,399			(116,531)		4,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2024	08/27/2026	5	6,185,928	280.81	178,528			14,327		465,403			(45,332)		12,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2024	07/17/2026	4	15,201,707	285.24	438,431			9,684		902,355			(108,951)		16,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/07/2026	4	22,544,831	277.51	672,272			34,367		1,988,997			(167,259)		36,371		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2024	09/25/2026	4	7,879,845	284.28	235,958			27,911		490,863			(58,537)		19,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2024	07/08/2026	7	11,559,264	285.38	349,959			3,370		682,476			(86,888)		8,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/24/2026	5	17,338,763	281.86	480,028			15,194		1,245,545			(119,114)		22,230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2024	09/14/2026	3	11,081,606	282.61	331,245			34,176		758,571			(82,035)		25,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	07/31/2026	2	17,446,084	279.43	500,501			20,742		1,413,456			(124,489)		25,421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/06/2024	08/06/2026	4	5,364,369	276.37	159,428			7,893		497,406			(39,571)		8,540		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2024	07/31/2026	3	14,722,678	281.43	428,674			17,741		1,079,700			(106,450)		21,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/25/2026	3	20,294,052	284.42	604,687			71,753		1,255,842			(150,215)		49,540		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/03/2026	1	14,246,301	279.43	423,115			19,206		1,152,949			(104,766)		21,740		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/24/2026	3	12,119,956	279.03	361,125			11,462		1,002,477			(89,708)		15,539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/14/2026	4	23,615,994	279.93	703,119			42,781		1,859,557			(175,141)		41,461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/24/2026	4	10,008,129	281.07	294,313			22,034		744,019			(73,457)		19,425		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/19/2026	7	14,393,955	280.35	432,269			29,150		1,110,290			(107,365)		26,637		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2024	09/25/2026	4	17,944,943	284.34	533,777			63,420		1,114,163			(132,790)		43,805		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2024	08/21/2026	5	16,451,188	280.03	490,884			34,656		1,287,073			(122,336)		31,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	08/28/2026	4	22,125,129	280.03	653,137			52,409		1,728,889			(162,533)		44,477		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2024	09/08/2026	2	8,581,467	279.08	257,427			24,403		699,745			(63,672)		18,790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2024	09/09/2026	6	12,602,962	279.74	387,105			37,294		996,227			(96,166)		27,792		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/21/2026	2	14,440,180	283.13	432,461			48,782		958,564			(107,095)		34,430		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/17/2026	3	6,672,400	282.42	198,328			21,260		460,750			(49,192)		15,521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2024	07/16/2026	4	12,692,555	288.04	359,864			7,425		625,803			(89,342)		13,287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2024	07/02/2026	6	12,462,116	285.08	370,016			512		750,666			(91,994)		4,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/21/2026	2	11,449,230	283.43	336,591			9,248		756,060			(83,242)		13,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/28/2026	2	8,649,427	279.86	253,712			9,411		686,925			(62,745)		11,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/02/2026	3	9,444,264	283.59	288,666			398		620,774			(71,643)		3,495		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/06/2026	4	16,225,527	286.02	472,405			3,263		919,228			(117,473)		10,401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/10/2026	5	11,788,571	287.28	345,443			4,288		612,790			(85,942)		9,756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/13/2026	1	12,592,663	286.89	370,224			6,111		672,218			(91,670)		11,883		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2024	08/05/2026	6	13,016,292	274.34	409,997			19,740		1,312,356			(101,804)		20,439		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/07/2026	2	8,713,653	286.02	255,323			2,104		493,656			(63,136)		6,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/21/2026	6	13,143,351	281.34	375,856			26,793		963,952			(94,747)		24,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2024	07/29/2026	4	17,647,435	280.8	522,144			20,101		1,336,543			(129,582)		24,872		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2024	09/11/2026	3	12,897,518	281.67	389,576			38,702		926,656			(96,767)		28,840		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2024	07/02/2026	5	22,136,538	286.02	641,095			888		1,255,935			(159,960)		8,193		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/14/2026	4	19,043,436	279.37	568,315			34,506		1,541,296			(141,185)		33,433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	08/31/2026	2	14,515,976	280.03	430,962			36,213		1,134,299			(106,730)		29,913		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/10/2026	3	11,798,358	277.51	351,112			19,330		1,040,833			(86,996)		19,771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2024	09/16/2026	4	16,248,310	282.82	481,869			50,994		1,099,341			(119,540)		37,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2024	08/14/2026	3	11,173,748	279.31	332,013			20,090		907,578			(82,353)		19,617		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2024	09/30/2026	4	15,630,444	283.64	473,542			59,244		1,009,354			(117,513)		39,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/22/2026	2	10,689,039	283.13	320,094			36,497		709,557			(79,159)		25,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2024	07/23/2026	5	11,114,617	283.45	314,235			9,504		732,914			(77,968)		13,950		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2024	07/30/2026	4	9,737,333	280.99	294,019			11,720		730,594			(72,942)		13,958		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2024	08/07/2026	3	17,740,444	276.93	529,288			27,022		1,605,838			(131,478)		28,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2025	08/17/2026	4	13,333,491	279.93	393,882			25,516		1,049,824			(97,724)		24,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/10/2026	3	21,862,819	286.89	641,964			7,982		1,168,882			(159,711)		18,094		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/11/2026	3	15,972,677	282.61	478,387			47,588		1,093,381			(119,037)		35,716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/02/2026	2	6,500,184	280.03	193,445			16,744		507,897			(47,796)		13,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/04/2026	1	10,605,323	279.43	314,978			14,711		858,226			(77,884)		16,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/23/2026	2	15,379,821	283.4	473,353			54,659		1,007,011			(117,454)		37,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2024	09/28/2026	3	13,293,439	284.34	396,688			48,584		825,361			(98,279)		33,005		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/29/2026	2	12,030,497	284.34	359,514			44,453		746,948			(88,928)		30,035		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/18/2026	3	23,760,669	283.13	712,085			77,719		1,579,251			(177,172)		55,620		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/11/2026	1	9,120,058	277.51	270,866			15,255		804,558			(66,976)		15,468		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2024	08/26/2026	5	21,438,012	280.92	633,276			48,802		1,604,452			(157,276)		42,359		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2024	10/07/2026	5	15,101,103	280.76	444,633			59,985		1,130,450			(110,481)		39,323		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/06/2026	4	14,146,580	281.57	418,751			73,708		1,012,558			(103,863)		42,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2024	12/11/2026	5	15,169,603	280.45	444,859			99,661		1,141,909			(110,328)		50,842		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/23/2026	2	18,579,817	282.36	551,048			86,782		1,281,460			(137,077)		52,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	11/27/2026	3	17,156,261	279.53	506,250			104,196		1,351,206			(125,891)		54,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/23/2026	4	12,485,594	281.37	371,192			58,248		904,768			(92,173)		35,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/23/2026	3	17,939,902	282.26	531,501			83,589		1,242,807			(131,995)		50,349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/13/2026	3	15,309,417	276.53	452,588			84,448		1,379,927			(112,665)		46,725		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/03/2026	1	12,841,021	280.19	380,094			65,263		984,377			(93,985)		37,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/13/2026	4	13,470,274	277.34	394,770			73,551		1,172,548			(98,083)		41,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/20/2026	6	24,907,618	278.58	739,625			144,987		2,048,870			(183,805)		77,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/16/2026	4	19,676,933	282.63	585,668			86,477		1,339,419			(145,483)		53,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	10/02/2026	6	18,325,437	283.05	542,570			69,683		1,221,767			(134,889)		46,499		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2024	12/02/2026	3	14,752,120	279.41	440,106			93,167		1,167,677			(109,201)		48,067		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	10/01/2026	4	7,202,803	284.21	213,032			26,943		450,808			(52,855)		18,179		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2024	10/28/2026	6	14,061,929	282.72	416,928			68,217		951,578			(103,470)		40,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2024	11/11/2026	3	11,804,557	280.02	345,093			63,068		910,825			(85,595)		35,762		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/30/2024	12/24/2026	5	24,742,239	277.03	719,172			174,965		2,166,262			(178,959)		86,149		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/06/2026	3	18,295,434	282.16	538,932			95,295		1,272,823			(133,832)		54,383		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/10/2026	1	13,095,674	281.99	387,632			70,382		918,857			(95,849)		39,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2024	10/16/2026	3	10,543,827	282.44	313,716			46,160		724,109			(77,832)		28,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	10/30/2026	5	20,899,296	280.19	619,429			103,605		1,602,232			(154,218)		60,414		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/06/2026	2	19,552,685	281.99	570,445			100,992		1,371,913			(141,885)		58,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/23/2026	3	11,852,507	279.54	348,921			69,601		933,489			(86,411)		37,481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/20/2026	7	15,804,241	278.2	468,690			91,496		1,322,164			(116,267)		49,461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	10/29/2026	4	8,649,627	282.9	256,287			42,279		579,372			(63,592)		24,901		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/04/2026	2	18,929,873	279.3	560,232			120,726		1,505,932			(139,334)		62,076		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2024	10/14/2026	4	11,948,250	282	353,792			51,060		839,610			(87,774)		32,194		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/11/2026	5	21,346,761	278.1	629,383			141,748		1,787,979			(156,593)		71,545		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/12/2026	4	12,772,466	279.4	370,743			68,270		1,013,607			(91,957)		38,839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/16/2026	5	17,130,841	283.3	506,106			74,820		1,125,183			(125,918)		46,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/16/2026	5	13,232,463	278.27	384,981			88,905		1,100,322			(95,519)		45,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2025	12/17/2026	4	12,349,693	277.95	349,408			81,193		1,040,501			(86,714)		42,141		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/05/2024	11/05/2026	6	7,930,552	281.32	233,391			40,792		574,776			(57,959)		23,482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/11/2026	3	27,127,783	279.33	794,625			178,685		2,150,434			(197,340)		90,920		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/09/2024	12/09/2026	3	10,710,461	279.31	319,999			70,822		850,035			(79,402)		35,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/24/2026	1	4,024,053	279.54	118,710			23,807		316,930			(29,353)		12,769		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/15/2026	2	9,572,160	278.1	281,911			64,680		801,699			(69,720)		32,470		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2024	12/03/2026	4	6,706,447	279.81	198,800			42,359		520,223			(49,320)		21,922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2024	10/05/2026	3	11,517,040	282.25	342,232			45,203		800,095			(84,767)		29,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/06/2026	2	6,110,979	282.25	181,213			24,148		424,533			(44,820)		15,832		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2024	10/02/2026	5	13,054,049	283.68	385,232			49,308		841,675			(95,624)		33,123		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/09/2026	3	13,724,499	280.58	419,298			57,779		1,035,634			(104,096)		36,098		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/09/2026	3	19,983,699	281.86	592,211			81,916		1,414,369			(147,358)		52,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2024	10/08/2026	3	6,430,110	280.58	191,432			26,050		485,208			(47,488)		16,828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/04/2026	4	14,655,141	280.15	444,529			77,000		1,124,911			(110,307)		43,223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/09/2026	5	15,284,338	280.71	455,652			62,959		1,147,053			(113,177)		40,200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2024	10/22/2026	3	9,614,648	282.78	275,603			42,819		648,759			(68,385)		26,866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	10/30/2026	5	19,039,704	280.26	560,335			93,563		1,455,646			(139,195)		55,038		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2024	10/21/2026	3	8,910,424	282.83	263,792			40,603		599,459			(65,438)		24,789		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2024	11/25/2026	5	8,321,468	278.48	245,479			49,775		687,010			(61,013)		26,494		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	11/18/2026	3	15,367,837	277.11	459,935			88,503		1,350,019			(114,109)		47,758		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	11/19/2026	3	9,058,289	277.76	269,263			52,184		773,103			(66,804)		28,250		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	11/30/2026	2	14,101,175	279.53	415,961			86,970		1,110,512			(102,998)		45,648		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2024	12/04/2026	4	12,298,895	280.29	361,413			77,490		933,193			(89,632)		40,331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/25/2026	4	10,030,068	278.51	295,470			59,911		827,067			(73,426)		31,934		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	12/18/2026	6	16,536,998	276.05	479,774			112,368		1,510,513			(119,240)		56,595		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/23/2026	3	8,664,332	276.03	258,432			62,314		791,413			(64,177)		30,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2024	12/10/2026	3	9,958,975	279.64	295,863			65,864		778,498			(73,383)		33,276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	12/01/2026	2	12,776,799	279.53	378,162			79,477		1,006,214			(93,511)		41,496		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/18/2026	3	14,864,232	275.76	438,878			103,170		1,373,988			(109,267)		50,870		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/24/2026	3	1,950,687	276.33	57,286			13,902		175,677			(14,235)		6,792		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/06/2025	12/31/2026	4	12,308,361	275.22	365,236			92,081		1,159,889			(90,657)		43,695		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2024	10/15/2026	4	11,411,127	281.84	341,542			49,757		808,649			(84,727)		30,892		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/26/2026	2	14,746,914	282.36	438,116			70,511		1,017,102			(108,488)		41,924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2024	10/02/2026	4	17,831,444	282.25	519,779			66,795		1,238,760			(129,359)		45,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/27/2026	2	10,875,402	282.36	323,091			52,371		750,021			(79,895)		31,049		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/02/2026	1	15,995,953	280.19	473,480			80,759		1,226,230			(117,237)		46,805		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/20/2026	3	19,059,634	279.54	554,128			108,718		1,502,913			(137,886)		59,649		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2025	11/27/2026	5	36,322,086	278.46	1,078,649			221,932		3,002,136			(267,821)		116,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	12/18/2026	3	21,645,317	274.41	641,980			150,565		2,111,194			(159,430)		74,077		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/21/2026	2	16,200,966	275.76	477,948			113,736		1,496,111			(118,344)		55,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/19/2026	1	13,673,189	283.3	406,094			61,445		896,795			(100,551)		37,701		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	12/30/2026	4	12,872,567	275.09	381,033			95,461		1,219,566			(94,545)		45,574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2024	12/07/2026	3	13,396,005	279.3	395,967			86,688		1,065,695			(98,143)		44,346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/12/2026	3	12,923,363	281.86	383,834			54,456		914,666			(95,045)		34,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2026	1	11,101,471	276.34	327,493			81,423		999,661			(80,979)		39,196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	10/30/2026	4	14,996,362	283.01	436,407			72,663		998,576			(108,365)		43,350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2026	1	8,320,273	283.3	247,112			37,678		545,709			(61,103)		23,045		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/13/2026	1	12,580,836	281.86	373,651			53,452		890,352			(92,392)		33,739		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/04/2026	3	18,496,889	279.24	545,953			117,500		1,475,186			(135,582)		60,656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/09/2026	1	20,708,300	281.99	612,966			110,604		1,452,996			(151,774)		62,267		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2026	1	8,473,061	275.76	249,955			59,742		782,462			(61,806)		29,335		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2026	1	14,362,038	276.53	423,680			80,895		1,293,179			(104,762)		44,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/24/2026	3	25,722,230	276.34	749,937			182,622		2,316,369			(186,808)		89,561		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/16/2026	1	17,436,838	276.53	514,387			97,642		1,570,038			(127,365)		53,802		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/14/2026	2	12,135,217	278.1	358,098			81,771		1,016,363			(88,681)		41,042		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2024	11/13/2026	4	18,766,447	278.25	550,235			102,108		1,569,768			(136,474)		57,276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/09/2024	12/08/2026	2	9,723,690	279.3	287,820			63,258		772,687			(71,170)		32,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/28/2026	2	21,704,792	276.34	640,042			158,478		1,954,464			(158,487)		76,422		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2025	01/22/2027	4	15,248,497	277.46	447,877			126,425		1,304,558			(111,256)		57,277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	12/31/2026	4	17,854,754	275.86	523,152			132,463		1,638,231			(130,341)		63,385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/08/2027	2	14,329,733	274.9	419,890			110,787		1,366,137			(104,437)		51,965		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2025	01/08/2027	5	30,653,976	275.72	898,347			235,991		2,824,862			(222,933)		111,163		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2025	01/15/2027	3	10,161,137	276.09	298,962			81,779		921,140			(74,251)		37,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/27/2025	01/22/2027	4	15,932,830	277.52	470,362			133,378		1,360,007			(117,118)		59,848		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2025	02/03/2027	4	13,285,111	276.76	403,372			120,337		1,168,542			(100,091)		51,335		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/12/2027	1	8,406,929	274.9	247,164			66,205		800,688			(61,116)		30,803		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2025	01/27/2027	5	14,937,258	275.48	447,839			129,603		1,385,478			(111,399)		56,785		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2025	01/29/2027	3	16,733,376	277.86	491,346			143,713		1,405,017			(122,028)		63,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2025	01/15/2027	4	8,856,888	275.38	264,165			71,999		825,983			(65,541)		32,699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	02/01/2027	2	17,334,228	277.42	510,942			151,228		1,483,105			(126,616)		66,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/06/2025	01/06/2027	3	8,773,684	275.43	260,862			67,776		818,948			(64,729)		31,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/07/2025	01/07/2027	3	6,242,374	275.78	183,330			47,862		573,971			(45,470)		22,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/27/2025	01/22/2027	6	16,316,103	277.69	469,295			132,933		1,381,493			(116,782)		61,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2025	02/26/2027	4	13,831,622	280.62	403,421			133,122		1,023,535			(100,071)		56,196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2025	03/12/2027	5	11,619,821	278.91	349,538			122,162		927,056			(86,758)		48,562		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2025	03/17/2027	4	11,718,994	280.36	355,470			126,575		876,511			(88,213)		49,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2025	03/11/2027	3	12,800,160	278.36	383,630			133,412		1,045,546			(95,166)		53,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/03/2025	03/05/2027	5	13,784,081	280.35	408,768			138,861		1,032,345			(101,412)		56,810		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/12/2027	4	14,856,981	279.95	441,707			155,010		1,131,930			(109,902)		62,090		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2025	03/25/2027	4	17,462,081	280.46	518,473			190,540		1,299,172			(128,765)		74,815		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/05/2027	4	15,740,408	278.35	472,739			142,488		1,293,309			(117,334)		61,101		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2025	01/13/2027	3	10,040,333	274.3	290,218			78,187		979,292			(72,005)		36,881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	02/26/2027	3	18,056,923	278.32	540,934			179,356		1,481,840			(134,579)		73,363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2025	03/05/2027	4	19,564,188	279.74	575,905			196,519		1,507,943			(143,256)		80,633		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/19/2027	4	24,348,711	281.29	716,873			258,136		1,745,930			(178,041)		103,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2025	02/24/2027	5	13,881,842	281.19	397,942			130,217		1,002,186			(98,752)		56,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2025	02/17/2027	5	12,065,399	281.02	367,122			116,583		878,289			(90,877)		48,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/12/2027	3	19,609,956	282.02	572,138			178,633		1,360,923			(142,085)		77,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2025	02/11/2027	4	9,369,240	280.54	275,518			85,202		697,842			(68,346)		36,862		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2025	03/19/2027	3	15,518,544	281.89	456,650			163,834		1,081,732			(113,257)		65,739		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2025	03/12/2027	4	19,035,565	279.34	566,281			198,439		1,490,254			(140,636)		79,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	02/12/2027	4	31,858,152	281.02	944,826			295,425		2,319,083			(235,094)		125,619		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/05/2027	3	19,001,852	278.65	565,571			171,117		1,540,597			(140,710)		73,762		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2025	03/25/2027	3	16,376,605	280.95	482,180			176,908		1,192,211			(119,593)		70,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2025	02/26/2027	4	17,637,001	279.3	519,547			172,070		1,385,956			(129,070)		71,657		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2025	03/03/2027	3	16,013,752	280.03	465,389			156,697		1,218,363			(115,447)		65,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2025	03/10/2027	4	11,618,917	278.72	343,131			118,870		935,182			(85,142)		48,367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2025	02/25/2027	3	11,635,266	279.98	345,704			113,547		887,565			(85,747)		47,174		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2025	03/25/2027	5	17,167,171	280.81	510,341			188,327		1,258,155			(126,980)		73,551		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/29/2027	1	14,839,860	281.08	440,744			164,294		1,074,317			(109,131)		64,053		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/22/2027	2	13,849,272	280.61	410,332			149,023		1,024,763			(101,612)		59,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2025	02/05/2027	4	20,784,594	279.09	612,316			185,002		1,653,725			(152,072)		80,682		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/23/2027	1	9,526,107	280.61	282,925			102,988		704,875			(69,958)		40,661		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/25/2027	1	11,435,237	277.69	337,340			96,515		968,228			(83,527)		43,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2025	01/28/2027	5	11,371,827	276.07	337,781			98,284		1,029,819			(84,060)		43,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2025	02/04/2027	3	11,846,687	277.91	353,318			105,891		992,337			(87,655)		45,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	01/29/2027	2	17,788,834	277.42	521,508			152,741		1,522,200			(129,748)		67,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/26/2027	1	9,480,869	277.69	279,686			80,294		802,697			(69,157)		35,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/21/2025	01/15/2027	2	30,322,852	276.1	892,741			244,504		2,748,693			(222,026)		111,949		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/08/2027	1	13,447,084	278.65	396,689			121,135		1,090,162			(98,223)		52,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2025	02/18/2027	5	8,867,816	282.75	256,580			81,883		594,195			(63,702)		35,426		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/22/2027	1	13,391,615	281.54	395,053			128,243		950,725			(97,817)		53,955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/09/2027	1	11,569,284	278.65	341,294			104,545		937,928			(84,391)		45,316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2025	02/19/2027	5	9,014,771	282.12	265,239			84,982		622,917			(65,799)		36,090		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/19/2027	3	20,795,484	281.54	611,456			196,818		1,476,471			(152,105)		83,253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2025	01/21/2027	4	9,067,630	276.62	276,590			77,608		803,874			(68,666)		33,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2025	03/08/2027	2	15,952,865	279.74	473,467			162,861		1,229,683			(117,267)		66,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2025	02/19/2027	3	18,931,376	282.33	554,685			178,304		1,293,334			(137,753)		75,790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	02/02/2027	1	13,333,755	277.42	393,346			116,707		1,140,827			(97,262)		51,405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2025	02/12/2027	4	11,452,255	280.5	342,995			106,648		854,135			(85,092)		45,157		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/07/2025	12/31/2026	3	12,779,674	275.52	378,408			95,685		1,190,246			(94,123)		45,368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2025	01/14/2027	3	10,120,084	273.61	306,187			82,905		1,012,428			(75,954)		37,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/05/2027	1	9,578,944	275.86	282,579			72,974		878,845			(69,873)		34,465		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/09/2027	1	11,491,627	279.74	341,301			117,674		884,780			(84,393)		47,742		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2025	01/29/2027	6	11,952,255	276.3	364,339			106,367		1,071,558			(90,471)		45,652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/04/2027	2	17,524,451	275.86	516,936			132,970		1,607,826			(128,002)		62,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2025	03/05/2027	4	21,351,919	280.39	620,276			212,538		1,596,996			(154,902)		88,001		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/23/2027	1	7,768,583	281.54	229,173			74,607		551,523			(56,667)		31,366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/16/2027	1	13,003,394	279.95	386,201			136,868		990,708			(95,495)		54,768		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/15/2027	2	13,745,450	279.95	406,513			143,777		1,047,244			(100,705)		57,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2025	03/19/2027	3	23,179,777	280.61	683,379			246,436		1,715,165			(170,028)		98,194		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/11/2027	1	13,882,129	274.9	408,135			108,911		1,322,232			(101,057)		50,734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2025	03/18/2027	3	10,675,782	281.24	319,397			114,129		767,525			(79,231)		45,138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2025	03/24/2027	4	13,780,828	280.26	414,125			151,474		1,034,935			(102,784)		58,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2025	02/10/2027	4	13,242,115	280.24	393,085			121,111		999,619			(97,593)		51,984		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2025	03/04/2027	3	9,795,426	278.93	296,269			100,162		781,556			(73,489)		40,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/19/2027	1	9,110,380	276.1	268,756			74,675		825,025			(66,455)		33,971		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/25/2027	4	23,844,034	281.08	706,352			260,929		1,726,166			(175,971)		102,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	03/01/2027	2	11,787,653	278.32	349,272			116,761		967,353			(86,494)		48,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/20/2027	1	4,038,699	276.1	119,142			33,222		365,740			(29,420)		15,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2025	03/02/2027	2	11,837,353	278.32	350,033			117,421		971,432			(86,628)		48,491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2025	03/31/2027	3	15,894,283	281.3	475,723			178,526		1,138,033			(118,039)		68,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/30/2027	1	8,457,468	281.08	251,187			93,850		612,270			(62,110)		36,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/16/2027	1	7,510,250	281.02	221,552			70,092		546,701			(54,783)		29,873		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2025	04/30/2027	3	15,619,703	274.91	469,021			196,098		1,458,420			(116,510)		71,274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2025	04/09/2027	4	20,233,935	272.98	607,746			236,540		2,040,657			(150,999)		89,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2025	05/17/2027	2	12,500,397	274.38	371,480			163,521		1,188,419			(91,990)		58,614		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2025	05/06/2027	3	10,729,236	277.07	316,671			134,482		919,245			(78,556)		49,439		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	04/02/2027	4	14,365,579	281.81	414,409			156,655		1,004,317			(102,777)		62,460		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2025	04/08/2027	4	8,751,972	270.7	265,878			102,699		959,530			(65,965)		38,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2025	05/10/2027	4	13,874,567	275.98	412,919			177,881		1,241,365			(102,306)		64,344		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2025	04/02/2027	4	26,503,027	279.1	764,846			290,156		2,085,467			(189,929)		115,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2025	04/28/2027	6	12,658,967	276.39	376,398			155,776		1,116,219			(93,412)		57,574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2025	04/22/2027	3	10,127,112	276.59	290,119			117,634		886,780			(71,976)		45,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2025	05/05/2027	4	11,776,932	275.9	362,049			153,300		1,058,333			(89,839)		54,179		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2025	04/23/2027	2	18,375,785	275.57	550,829			225,247		1,675,227			(137,035)		82,880		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2025	04/30/2027	4	12,165,129	276	359,783			149,886		1,089,569			(89,243)		55,511		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2025	04/30/2027	5	21,955,492	275.22	658,642			275,772		2,025,845			(163,924)		100,185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2025	05/21/2027	4	14,455,222	274.45	430,203			192,829		1,369,848			(106,997)		68,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2025	05/07/2027	5	11,018,088	276.6	323,066			137,738		961,622			(80,142)		50,852		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2025	05/07/2027	5	18,796,233	275.98	549,906			235,561		1,681,814			(136,869)		86,751		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2025	04/12/2027	2	13,325,560	273.56	397,928			156,067		1,314,609			(98,583)		58,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2025	06/14/2027	2	10,212,684	276.27	303,501			145,289		897,457			(75,155)		49,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2025	06/24/2027	4	9,290,093	274.51	277,078			136,474		871,137			(68,802)		46,067		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	05/28/2027	3	33,816,798	273.96	1,010,471			462,055		3,261,946			(251,365)		161,259		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/10/2025	06/10/2027	3	10,201,592	274.99	304,238			143,829		943,289			(75,465)		49,591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2025	04/16/2027	5	10,998,268	276.2	327,300			130,179		978,522			(81,243)		49,017		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/10/2025	06/09/2027	4	11,919,022	275.27	351,823			165,874		1,090,246			(87,287)		57,855		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2025	06/04/2027	4	10,861,393	275.53	321,559			149,493		984,814			(79,774)		52,337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2025	05/19/2027	5	12,565,753	274.31	380,958			168,691		1,197,146			(94,561)		59,104		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2025	05/07/2027	5	15,215,006	275.59	453,340			193,912		1,382,596			(112,613)		70,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2025	06/02/2027	3	10,585,763	274.93	314,229			145,119		983,105			(77,960)		50,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/30/2025	04/29/2027	4	10,763,546	276.34	319,148			132,485		951,120			(79,177)		49,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	06/01/2027	1	8,749,632	273.96	259,864			119,580		843,207			(64,256)		41,974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/03/2025	06/03/2027	5	10,159,415	274.9	305,263			141,413		944,469			(75,742)		48,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2025	05/27/2027	4	10,782,435	274.73	315,649			143,260		1,009,936			(78,344)		51,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2025	06/11/2027	3	10,103,707	275.28	300,672			142,552		922,289			(74,562)		49,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/16/2025	06/11/2027	4	16,510,629	276.27	492,591			234,826		1,450,899			(122,593)		80,376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2025	06/30/2027	4	14,186,510	275.76	416,559			208,494		1,265,265			(103,372)		70,933		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2025	06/25/2027	3	9,104,824	274.52	274,744			135,708		853,713			(68,186)		45,211		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/16/2025	06/16/2027	4	12,198,362	276.65	365,258			175,933		1,054,942			(90,655)		59,811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2025	06/25/2027	4	16,717,651	276.06	495,892			245,977		1,475,779			(123,401)		83,014		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2025	06/04/2027	4	13,080,051	275.33	388,126			181,089		1,193,977			(96,459)		63,028		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2025	06/23/2027	3	8,540,792	275.49	247,548			121,483		771,082			(61,423)		42,292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2025	06/17/2027	5	20,525,159	276.41	603,288			292,979		1,791,368			(150,325)		100,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2025	06/25/2027	3	12,954,042	275.55	388,622			192,505		1,165,634			(96,525)		64,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2025	04/15/2027	4	10,849,816	274.54	334,733			132,544		1,031,310			(83,071)		48,272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	04/06/2027	1	9,344,499	274.45	280,335			107,436		892,897			(69,318)		40,922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/14/2025	04/09/2027	2	19,669,735	273.56	587,847			229,038		1,942,449			(146,288)		86,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2025	04/07/2027	4	14,903,196	270.46	448,153			172,513		1,648,744			(111,209)		65,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2025	05/14/2027	4	16,161,076	274.49	479,268			209,633		1,531,413			(119,043)		75,424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2025	04/16/2027	7	34,955,887	276.03	1,048,515			418,339		3,131,017			(260,704)		155,791		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2025	05/13/2027	6	10,207,325	275	297,997			129,489		948,923			(73,959)		47,563		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2025	04/13/2027	1	9,086,699	273.56	270,784			106,379		896,432			(66,956)		40,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2025	05/11/2027	1	7,536,067	275.98	224,575			96,863		674,256			(55,530)		35,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2025	04/23/2027	3	19,274,104	275.89	572,687			233,875		1,734,101			(142,229)		86,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2025	05/28/2027	2	10,496,719	274.2	310,458			141,804		1,003,177			(77,116)		50,055		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2025	05/20/2027	5	11,432,549	275.03	338,247			150,209		1,059,460			(83,932)		53,857		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2025	05/18/2027	1	8,284,472	274.38	246,049			108,491		787,609			(60,840)		38,906		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/25/2027	1	8,379,496	274.52	248,871			112,283		791,615			(61,538)		39,778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/07/2025	04/02/2027	3	18,904,468	274.45	541,667			205,792		1,806,488			(134,765)		82,194		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/21/2027	5	17,512,331	274.52	521,135			233,753		1,655,954			(129,827)		82,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2025	05/14/2027	3	9,813,411	274.18	292,666			127,602		940,762			(72,598)		45,799		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2025	06/29/2027	1	5,900,310	276.06	175,829			87,673		520,303			(43,477)		29,461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/13/2025	05/12/2027	4	13,116,897	274.9	389,705			168,741		1,223,420			(96,693)		61,024		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/14/2025	04/09/2027	3	10,484,043	271.51	321,150			124,579		1,116,868			(79,668)		46,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2025	04/14/2027	4	8,925,853	274.11	271,299			107,068		862,712			(67,339)		39,643		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/21/2027	4	11,101,654	274.85	327,901			146,140		1,036,505			(81,335)		52,378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	04/01/2027	3	10,312,386	281.6	304,101			114,530		728,114			(75,445)		44,756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/22/2025	04/21/2027	4	15,741,357	276.85	467,074			188,740		1,362,923			(115,875)		70,758		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2025	06/11/2027	4	18,046,130	275.6	539,866			257,014		1,627,542			(134,106)		87,851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2025	04/20/2027	1	10,241,625	276.03	306,225			123,078		917,348			(75,616)		45,959		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2025	05/14/2027	3	17,042,980	274.38	504,195			220,844		1,621,799			(125,496)		79,539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2025	04/19/2027	1	14,036,549	276.03	418,289			167,775		1,257,261			(103,429)		62,881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2025	04/27/2027	1	10,203,012	275.57	304,050			125,295		929,251			(75,182)		46,327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/28/2025	05/28/2027	3	8,845,501	274.33	261,963			119,245		840,946			(64,981)		42,181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2025	04/26/2027	2	15,283,656	275.57	455,595			187,380		1,393,333			(112,813)		69,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2025	04/23/2027	4	13,745,711	274.94	411,963			167,699		1,283,444			(102,226)		61,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	04/05/2027	1	10,891,791	274.45	325,665			124,532		1,040,745			(80,637)		47,613		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2025	06/17/2027	3	12,010,803	277.04	356,542			172,300		1,020,914			(88,435)		58,975		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2025	06/17/2027	4	17,539,477	277.07	516,895			250,661		1,489,095			(128,413)		86,121		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2025	06/08/2027	1	9,923,640	275.19	294,732			138,459		911,635			(72,878)		48,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/20/2025	06/22/2027	1	7,688,297	276.41	228,342			111,662		670,283			(56,462)		38,018		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/24/2027	1	11,972,807	274.52	355,592			160,164		1,131,077			(88,047)		56,749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/26/2027	1	8,005,214	274.52	237,755			107,447		756,212			(58,709)		38,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2025	06/07/2027	2	12,240,578	275.19	363,129			170,408		1,124,548			(89,959)		59,243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2025	06/04/2027	3	18,251,828	275.19	540,707			252,555		1,676,805			(134,597)		87,949		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2025	05/03/2027	2	9,662,372	275.22	288,086			121,260		891,552			(71,334)		44,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2025	05/04/2027	1	6,709,497	275.22	199,943			84,317		619,051			(49,439)		30,817		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/20/2025	06/21/2027	1	9,010,164	276.41	267,602			130,672		785,527			(66,260)		44,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2025	06/15/2027	1	8,004,974	276.27	237,748			113,975		703,451			(58,787)		39,194		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2025	06/28/2027	1	10,586,758	276.06	315,485			157,092		934,564			(78,116)		52,789		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2025	09/23/2027	4	9,320,457	285.86	276,545			170,694		539,428			(68,619)		51,745		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2025	09/22/2027	5	11,734,802	285.41	353,759			217,940		693,242			(87,801)		65,076		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413OS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2025	09/24/2027	3	18,814,719	284.31	565,387			351,035		1,169,492			(140,424)		104,571		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2025	09/27/2027	3	11,045,591	284.77	330,965			206,246		672,346			(81,962)		61,594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/24/2027	3	14,233,115	284.77	432,173			268,762		866,371			(107,609)		79,106		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2025	07/12/2027	2	11,486,658	274.72	342,178			176,975		1,065,694			(84,727)		58,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2025	07/16/2027	2	11,235,248	273.52	337,456			176,333		1,089,425			(83,700)		57,394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2025	07/16/2027	3	17,649,691	274.34	525,459			275,451		1,658,758			(130,493)		90,162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2025	08/11/2027	3	10,932,955	276.56	338,523			188,925		942,294			(83,994)		57,724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/16/2027	3	12,062,687	274.76	360,276			189,150		1,115,585			(89,646)		61,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2025	07/09/2027	5	15,129,792	274.72	446,064			230,034		1,403,692			(111,077)		76,576		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2025	08/13/2027	5	7,892,930	279.54	229,119			128,598		602,369			(56,845)		41,776		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2025	08/06/2027	4	5,824,279	276.02	175,588			96,863		512,469			(43,568)		30,562		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2025	08/13/2027	3	14,562,278	278.02	434,264			244,487		1,183,916			(107,866)		77,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/27/2027	2	10,889,609	278.68	324,659			189,524		861,431			(80,766)		58,615		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2025	08/27/2027	3	15,048,826	278.94	449,193			261,883		1,176,997			(111,554)		81,002		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/23/2027	4	15,108,524	277.28	440,725			235,390		1,266,089			(109,502)		77,886		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/23/2027	2	10,560,445	277.84	315,650			181,492		863,905			(78,162)		56,573		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2025	07/22/2027	5	14,129,115	275.68	428,189			227,294		1,261,480			(106,281)		72,743		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/20/2027	4	15,084,302	277.84	447,759			256,792		1,233,983			(111,447)		80,518		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2025	08/20/2027	5	14,849,119	276.06	448,940			257,059		1,303,581			(111,511)		79,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2025	09/03/2027	5	9,388,245	280.08	288,055			170,622		700,580			(71,610)		50,950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	08/02/2027	1	10,249,019	274.58	305,421			166,784		953,945			(75,624)		53,512		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2025	08/05/2027	5	7,744,029	275.28	234,070			128,681		701,428			(58,063)		40,585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2025	09/20/2027	2	8,400,514	284.32	252,053			154,634		522,162			(62,413)		46,482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	07/28/2027	5	10,971,827	275.4	328,405			177,003		990,500			(81,502)		56,924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/02/2025	09/02/2027	4	9,101,249	278.21	290,925			171,704		733,613			(72,278)		49,335		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2025	07/09/2027	3	12,199,048	275.27	362,024			185,746		1,107,457			(89,805)		61,743		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2025	09/03/2027	5	26,840,820	281.39	811,816			481,202		1,893,364			(201,984)		145,664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2025	09/16/2027	3	9,300,627	284.87	276,081			167,719		562,462			(68,485)		51,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2025	09/24/2027	5	6,310,338	284.85	192,269			119,212		382,849			(47,782)		35,072		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2025	07/15/2027	3	11,151,638	273.32	332,951			173,436		1,089,186			(82,597)		56,892		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/24/2027	1	4,994,644	277.84	149,340			85,952		408,591			(36,927)		26,789		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/09/2027	2	9,411,405	277.87	280,023			155,616		769,854			(69,342)		49,568		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/13/2027	1	9,839,055	283.95	295,172			178,240		620,490			(73,086)		54,014		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2025	07/29/2027	4	11,436,891	275.82	337,042			182,043		1,014,384			(83,604)		59,413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2025	09/10/2027	3	6,817,998	283.01	208,464			125,067		448,942			(51,719)		37,301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/19/2027	1	12,256,591	274.76	365,246			192,420		1,133,517			(90,437)		62,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2025	07/08/2027	4	5,780,243	274.74	173,376			88,658		535,694			(43,017)		29,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2025	09/08/2027	5	13,193,051	282.67	394,982			235,771		880,665			(98,049)		72,013		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2025	07/21/2027	6	13,774,335	275.31	415,572			220,048		1,247,711			(103,163)		70,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2025	09/09/2027	4	8,141,715	282.46	246,433			147,375		548,362			(61,147)		44,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2025	08/19/2027	4	8,625,708	277.48	255,295			145,287		715,984			(63,332)		45,988		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2025	07/07/2027	6	10,727,778	274.36	324,096			165,431		1,009,174			(80,484)		54,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2025	09/17/2027	5	12,340,096	284.32	376,675			230,713		766,971			(93,828)		68,051		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2025	08/12/2027	6	12,157,010	278.1	371,767			208,024		984,720			(92,252)		64,266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2025	09/10/2027	4	14,241,660	283.97	427,122			256,976		898,055			(106,101)		77,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2025	08/20/2027	4	7,817,774	277.11	229,190			130,853		658,948			(56,860)		41,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2025	09/17/2027	7	6,189,470	284.24	189,301			115,761		385,930			(47,111)		34,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2025	09/17/2027	3	15,056,226	284.18	451,067			275,695		940,471			(112,028)		83,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2025	08/26/2027	3	9,127,134	277.39	276,546			160,030		759,481			(68,609)		49,070		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2025	08/04/2027	5	11,046,258	275.37	330,260			181,190		997,281			(81,962)		57,819		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2025	08/06/2027	4	11,504,677	277.87	337,997			187,276		940,063			(84,115)		60,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2025	07/01/2027	5	11,735,171	275.21	354,572			178,211		1,068,866			(87,993)		58,756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2025	07/23/2027	3	11,313,658	276.97	338,062			179,871		960,462			(83,846)		58,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/27/2027	1	6,699,372	276.4	199,641			107,225		581,428			(49,365)		34,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2025	08/13/2027	4	12,043,584	277.96	358,309			201,987		980,485			(89,157)		63,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	07/02/2027	3	30,290,386	275.38	893,150			451,593		2,740,743			(221,918)		151,866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	07/06/2027	2	7,752,735	275.38	230,970			117,391		701,485			(57,036)		39,081		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/25/2027	3	12,651,526	277.45	377,953			218,143		1,051,415			(93,752)		67,937		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/10/2027	2	9,666,753	283.95	291,667			175,702		609,569			(72,586)		52,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2025	07/14/2027	4	9,467,969	274.16	278,015			144,434		896,449			(68,968)		48,239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/30/2027	2	9,945,007	275.13	292,196			158,354		906,753			(72,481)		51,728		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2027	1	7,310,882	284.32	219,326			134,669		454,432			(54,232)		40,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	07/30/2027	3	14,046,711	274.52	418,548			227,542		1,310,231			(103,960)		73,063		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/23/2027	3	14,732,556	276.4	431,162			230,555		1,278,615			(107,315)		75,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/06/2027	2	15,865,497	276.29	477,373			264,082		1,381,701			(118,545)		83,251		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/16/2027	1	10,408,030	277.96	311,200			175,933		847,332			(77,055)		55,289		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2027	4	11,700,303	277.89	345,194			195,980		955,917			(85,654)		62,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2027	3	8,217,981	276.06	242,519			122,472		723,859			(60,154)		41,202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2027	1	7,677,453	284.77	229,556			143,157		467,327			(56,762)		42,859		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/14/2027	2	5,881,755	283.95	176,503			106,687		371,482			(43,650)		32,326		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2027	1	8,820,971	274.72	262,865			136,126		817,597			(64,998)		44,883		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/30/2027	1	7,913,330	278.68	236,609			138,511		625,990			(58,586)		42,745		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2025	08/31/2027	2	8,229,988	278.68	248,438			145,718		651,039			(61,502)		44,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2025	09/03/2027	3	7,195,973	278.96	219,294			129,381		562,131			(54,398)		39,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2025	09/30/2027	4	8,016,991	286.01	242,887			152,226		460,876			(60,255)		44,853		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2025	07/30/2027	3	11,334,615	274.58	341,674			186,015		1,054,988			(85,052)		58,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2025	09/29/2027	3	15,129,137	285.7	455,898			285,122		883,174			(113,111)		84,551		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2025	09/07/2027	2	7,288,207	281.39	218,768			130,120		514,761			(54,096)		39,736		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2025	07/09/2027	3	13,934,002	275.08	413,840			212,960		1,274,714			(102,774)		70,524		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/26/2027	1	12,917,492	276.4	384,941			206,502		1,121,089			(95,314)		66,848		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/17/2027	1	5,940,998	277.96	177,636			100,530		483,665			(43,924)		31,598		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/10/2027	1	8,646,540	277.87	258,532			143,826		706,521			(63,927)		45,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	09/01/2027	1	7,494,435	278.68	224,084			131,434		592,895			(55,333)		40,577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	08/03/2027	1	8,296,484	274.58	248,065			135,618		772,209			(61,338)		43,371		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/20/2027	1	6,643,041	274.76	197,963			104,420		614,364			(48,950)		34,113		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2025	09/15/2027	3	16,422,116	284.73	491,124			297,750		999,708			(121,871)		90,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2025	08/27/2027	3	7,406,480	278	226,776			131,830		602,190			(56,269)		39,866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2025	10/01/2027	4	16,760,096	286.97	515,352			325,176		923,177			(128,116)		93,871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2025	10/20/2027	5	12,148,283	296.23	351,025			229,885		416,528			(87,174)		69,438		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2025	10/22/2027	4	16,659,408	294.83	503,746			332,724		617,558			(125,376)		95,422		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2025	10/06/2027	4	12,553,226	290.33	380,194			241,498		586,520			(94,354)		70,692		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2025	10/08/2027	3	7,534,766	291.7	220,048			140,527		328,733			(54,590)		42,523		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2025	10/15/2027	4	7,381,122	292.57	228,291			147,975		308,133			(56,645)		41,968		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2025	10/08/2027	4	16,174,478	290.69	479,285			307,443		742,775			(119,126)		91,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/15/2027	4	11,691,441	292.77	361,423			235,208		483,396			(89,941)		66,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2025	10/22/2027	3	7,485,759	293.94	227,211			149,482		291,629			(56,377)		42,877		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2025	11/10/2027	8	12,340,298	295.3	375,334			256,751		451,280			(93,173)		72,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/04/2027	4	9,058,132	294.88	266,598			180,012		337,593			(66,149)		52,583		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2025	11/01/2027	3	12,491,107	295.81	373,404			250,653		441,953			(92,461)		72,290		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/03/2027	4	16,382,342	296.03	477,958			321,949		573,077			(118,586)		95,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2025	11/19/2027	3	16,006,059	292.61	484,688			338,923		677,705			(120,685)		94,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2027	4	6,394,522	293.9	192,395			130,518		251,071			(47,831)		37,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/05/2027	8	12,165,789	293.84	370,438			252,391		479,968			(92,297)		70,695		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/19/2027	3	20,462,026	292.98	611,085			426,612		851,862			(151,765)		120,580		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2025	11/24/2027	5	5,333,419	293.52	165,740			116,937		215,749			(41,209)		31,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/12/2027	6	19,590,494	295.96	578,721			398,459		691,290			(143,748)		114,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	11/26/2027	6	9,534,534	296.07	284,142			201,499		337,345			(70,719)		56,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/29/2027	2	13,325,968	296.07	399,660			283,669		474,489			(98,962)		79,299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2027	4	8,559,694	295.2	258,911			184,654		318,969			(64,217)		51,084		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/17/2025	11/17/2027	5	16,938,291	293.93	498,577			345,318		670,515			(123,671)		99,618		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/22/2027	3	10,222,905	292.61	306,918			214,897		432,958			(76,003)		60,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/27/2027	1	15,439,828	297.48	463,195			346,600		515,584			(114,690)		94,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2026	12/29/2027	4	13,168,648	296.04	396,364	2,048		299,043		475,217			(98,808)		80,604		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/15/2025	12/15/2027	5	16,638,856	294.63	488,942	3,671		360,408		641,661			(122,209)		100,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2025	11/23/2027	1	5,217,767	292.61	156,533			109,659		220,982			(38,706)		30,869		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2025	11/26/2027	4	25,172,534	294.92	757,851			536,322		948,099			(187,955)		149,359		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2025	12/17/2027	6	18,028,114	294.2	541,844	2,461		401,099		711,462			(135,168)		109,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/09/2025	12/03/2027	4	14,054,414	296.66	417,641			300,031		483,297			(103,889)		83,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/15/2025	12/10/2027	3	16,926,053	295.77	503,631			366,143		612,503			(125,064)		101,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/10/2027	4	14,151,495	294.88	421,547			306,969		537,327			(104,910)		85,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2025	12/28/2027	1	10,959,561	297.48	328,787			246,139		365,974			(81,298)		67,021		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2025	12/14/2027	2	8,945,088	294.88	268,850			196,162		340,536			(66,499)		53,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/13/2027	3	16,349,026	294.88	490,178			357,612		622,402			(121,453)		98,597		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2025	10/13/2027	4	13,590,195	291.93	404,328			260,624		587,488			(100,301)		77,108		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/14/2027	4	9,006,507	291.17	281,319			181,836		403,801			(69,810)		51,155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2025	10/29/2027	3	6,195,683	295.47	184,246			122,968		222,891			(45,712)		35,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/04/2025	10/29/2027	6	21,020,693	295.05	628,723			420,835		773,041			(156,195)		121,280		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2025	10/07/2027	4	9,682,651	290.71	293,371			186,808		443,739			(72,812)		54,585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2025	10/08/2027	4	14,977,010	289.17	462,576			296,936		741,526			(115,160)		84,523		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2025	11/18/2027	4	11,190,664	292.73	335,413			232,789		470,462			(83,201)		65,880		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2025	10/01/2027	4	11,683,866	287.84	360,258			227,576		616,833			(89,699)		65,440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2025	10/22/2027	3	22,214,376	294.41	669,029			441,212		845,308			(166,163)		127,240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	11/15/2027	3	11,238,066	294.73	335,784			231,940		424,458			(83,172)		65,963		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2025	12/08/2027	5	13,138,811	295.58	389,086			280,846		480,562			(96,553)		78,863		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2025	10/28/2027	5	10,540,761	295.35	316,340			210,751		381,315			(78,584)		60,753		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2025	11/12/2027	6	16,204,793	294.73	478,683			330,090		611,958			(119,148)		94,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	11/05/2027	4	19,927,983	294.15	594,900			403,893		774,235			(147,744)		115,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2025	11/11/2027	4	6,610,307	296.19	198,245			135,683		230,540			(49,174)		38,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2025	12/03/2027	5	6,907,309	296.04	208,041			148,902		245,772			(51,644)		41,262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2025	12/10/2027	3	8,323,052	295.47	249,268			180,574		306,133			(61,821)		50,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/24/2025	11/24/2027	5	8,186,117	293.22	248,690			174,936		336,059			(61,737)		48,477		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2025	12/06/2027	2	9,529,219	296.66	285,619			205,477		327,740			(70,726)		57,088		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2025	12/23/2027	2	1,430,854	296.59	42,378			31,636		49,927			(10,545)		8,710		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2025	12/22/2027	4	12,727,038	295.69	383,251	2,103		285,691		465,573			(95,591)		77,401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/04/2027	1	12,346,450	287.84	370,393			234,362		651,882			(91,712)		69,377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2026	12/30/2027	6	5,734,809	296.83	150,045	18,573		127,100		198,385			(41,743)		35,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2025	12/23/2027	7	26,511,801	297.48	780,342	5,626		587,230		882,661			(195,716)		161,384		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413P$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2025	10/11/2027	2	9,586,887	289.17	286,942			184,579		475,614			(71,052)		54,278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413P$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/28/2025	10/27/2027	6	21,470,120	295.63	638,968			424,394		764,057			(158,598)		123,618		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413P$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2025	10/15/2027	3	18,962,326	294.38	560,364			364,166		719,770			(139,178)		107,817		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413P$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/18/2027	1	10,903,155	292.77	327,095			213,264		450,803			(80,991)		62,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/08/2027	2	13,263,806	293.84	398,069			271,413		523,436			(98,567)		77,309		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/04/2025	11/02/2027	2	8,565,814	295.81	256,047			171,990		303,070			(63,314)		49,624		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	11/12/2027	3	12,796,892	296.66	379,638			260,441		434,856			(94,157)		74,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2025	10/29/2027	2	13,750,593	295.81	411,964			276,050		485,140			(102,513)		79,335		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/05/2027	1	7,346,147	287.84	220,384			139,557		387,871			(54,494)		41,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2025	10/21/2027	4	8,606,416	294.48	256,416			168,111		325,061			(63,609)		49,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/19/2027	1	3,534,649	292.77	106,039			69,188		146,498			(26,220)		20,182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2025	10/12/2027	1	6,549,702	289.17	196,491			126,489		324,937			(48,586)		37,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2025	11/19/2027	3	5,457,086	292.88	163,394			113,796		227,331			(40,543)		32,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2025	12/03/2027	3	17,218,245	296.53	515,169			369,593		603,154			(127,944)		102,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2025	12/09/2027	5	10,882,874	295.04	326,830			236,422		409,893			(81,103)		65,384		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2025	12/16/2027	2	8,324,049	293.89	250,497			183,647		332,756			(62,151)		50,342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/25/2027	2	13,481,794	294.83	404,562			267,670		501,113			(100,175)		77,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2025	12/21/2027	3	14,314,947	294.84	432,687			319,899		547,828			(107,054)		86,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/09/2027	1	10,932,991	293.84	327,990			223,773		431,454			(81,101)		63,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2025	12/23/2027	3	8,014,099	296.42	239,939			178,474		282,041			(59,536)		48,784		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2025	12/20/2027	2	10,755,695	294.84	322,884			238,508		411,617			(79,952)		65,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2025	10/01/2027	2	4,207,285	286.71	126,517			79,559		234,293			(31,387)		23,564		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2025	12/01/2027	4	13,159,187	295.49	393,093			279,860		481,381			(97,519)		78,458		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2025	12/07/2027	2	7,918,447	296.66	237,427			170,901		272,385			(58,711)		47,484		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/26/2027	1	9,260,629	294.83	277,819			183,941		346,019			(68,696)		53,264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/01/2025	11/30/2027	2	18,406,996	296.07	552,143			392,114		653,106			(136,529)		109,641		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2025	12/17/2027	3	10,434,803	294.1	314,586			231,731		413,566			(78,115)		63,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S9W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2025	12/17/2027	3	15,511,531	294.84	470,635			347,341		592,070			(117,174)		93,898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/06/2026	12/31/2027	4	4,717,597	295.37	86,242	56,076		107,653		176,350			(35,132)		28,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	11/16/2027	1	8,753,888	294.73	261,741			180,846		334,157			(64,720)		51,433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/06/2028	5	12,529,849	300.17		372,156		314,617		381,193			(58,611)		81,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2026	03/10/2028	6	8,542,171	299.94		252,838		214,528		264,195			(38,605)		55,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2026	03/10/2028	8	14,812,463	299.81		434,197		369,246		463,793			(65,498)		96,449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2026	03/17/2028	8	10,511,212	298.53		305,968		262,707		354,344			(43,644)		68,828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2026	03/13/2028	6	13,699,751	297.73		408,814		349,392		478,111			(60,605)		89,419		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2026	03/17/2028	7	14,659,254	298.59		418,581		359,791		492,712			(59,260)		95,989		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2026	03/23/2028	8	9,962,057	293.45		304,491		264,152		432,991			(40,691)		65,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2026	03/24/2028	8	9,522,614	294.03		286,738		249,114		403,416			(38,025)		62,702		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2026	03/20/2028	8	10,294,832	295.01		302,346		261,671		414,575			(41,505)		67,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/03/2028	5	11,081,427	300.19		330,255		278,461		334,973			(52,801)		71,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/16/2026	03/16/2028	7	8,171,059	298.13		241,489		207,045		281,033			(34,730)		53,462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2026	03/24/2028	5	21,263,723	295.24		626,590		544,604		852,160			(82,798)		140,012		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2026	03/29/2028	1	12,530,894	294.62		372,168		325,200		518,476			(48,235)		82,835		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2026	03/30/2028	5	8,649,868	294.45		265,226		232,596		361,355			(32,903)		57,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2026	12/31/2027	4	21,209,705	295.24		642,718		486,583		797,090			(157,758)		130,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2026	01/07/2028	3	5,634,463	297.77		166,793		127,278		186,497			(39,714)		34,771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/15/2026	01/12/2028	5	14,998,564	299.25		456,689		351,623		459,205			(105,438)		92,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2026	01/14/2028	5	40,166,258	299.71		1,195,300		929,532		1,203,108			(270,312)		249,424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2026	01/18/2028	1	11,100,950	299.71		331,918		258,412		333,213			(74,818)		69,179		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2026	01/21/2028	4	14,679,903	301.21		439,739		345,763		406,967			(95,071)		91,724		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2026	01/14/2028	3	5,436,049	300.53		159,289		123,721		155,112			(36,178)		33,757		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2026	01/21/2028	3	21,414,498	300.6		641,718		503,698		612,942			(139,900)		133,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2026	02/18/2028	5	28,360,069	304.65		847,711		699,197		659,757			(151,057)		181,502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2026	02/23/2028	7	14,299,703	304.66		436,074		361,075		334,092			(75,460)		91,899		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2026	02/25/2028	6	5,673,222	306.66		168,874		140,406		118,399			(28,741)		36,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2026	02/24/2028	7	8,236,241	305.29		250,652		208,019		185,839			(42,930)		52,975		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2026	02/18/2028	6	17,523,708	304.33		528,209		435,136		416,236			(94,643)		112,150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/02/2026	02/25/2028	6	23,432,232	306.65		696,264		580,299		489,985			(118,117)		150,839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2026	02/29/2028	2	9,453,800	307.24		283,195		236,517		191,626			(47,580)		61,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2026	02/25/2028	6	14,727,924	307.24		423,718		353,876		297,141			(71,032)		94,808		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2026	03/03/2028	6	8,247,796	301.85		242,279		203,327		227,924			(39,259)		53,399		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2026	03/02/2028	6	6,898,045	305.17		189,383		158,716		157,714			(30,884)		44,624		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2026	03/09/2028	7	9,991,211	298.71		304,781		258,359		328,877			(46,768)		65,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2026	03/07/2028	3	11,543,955	300.17		344,538		291,095		351,199			(54,551)		74,984		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/10/2028	6	7,617,773	304.47		227,228		183,998		177,893			(43,429)		48,426		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/17/2028	6	7,766,625	303.32		237,413		194,650		195,258			(43,040)		49,664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/11/2028	4	18,977,960	303.67		568,265		463,318		465,838			(107,318)		120,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/09/2028	9	11,492,757	303.72		346,017		279,788		279,870			(66,536)		72,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2028	5	12,755,733	301.62		391,241		316,324		349,947			(75,928)		80,950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2028	5	16,744,688	299.29		511,697		408,566		519,270			(103,560)		105,721		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/02/2026	02/18/2028	6	5,946,552	304.47		178,913		147,080		139,527			(32,139)		38,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2028	5	5,486,542	300.9		164,871		132,368		155,973			(32,736)		34,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/04/2028	7	15,062,014	301.62		465,593		375,384		411,713			(91,326)		95,261		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/04/2028	4	25,152,215	299.87		758,998		610,443		757,359			(150,808)		159,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2026	02/03/2028	4	9,712,463	301.34		288,143		230,586		269,311			(57,835)		61,374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2028	1	8,787,163	299.85		262,736		209,323		264,590			(54,198)		55,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2026	01/26/2028	4	15,525,347	301.54		465,671		367,256		424,256			(98,783)		97,431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	03/01/2028	3	11,137,331	307.24		332,610		277,905		225,813			(55,766)		71,990		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/30/2026	01/28/2028	6	16,454,306	302.75		484,911		385,429		420,245			(100,848)		103,441		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/23/2026	01/25/2028	3	10,668,461	301.21		319,713		251,687		296,826			(68,914)		66,893		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/16/2026	01/19/2028	3	7,133,785	299.71		217,562		169,772		214,132			(48,529)		44,496		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/04/2026	01/28/2028	4	18,716,817	299.85		560,448		445,944		561,711			(116,114)		117,664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/23/2026	01/24/2028	1	12,990,436	301.21		388,414		305,602		360,276			(83,953)		81,381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/22/2026	01/21/2028	3	6,087,257	299.13		187,500		146,857		188,806			(40,940)		38,035		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/08/2026	01/07/2028	4	13,164,159	296.75		400,074		306,439		459,339			(94,776)		81,237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/09/2026	01/11/2028	4	9,672,886	298.3		291,093		223,775		311,568			(68,096)		59,906		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/09/2026	03/03/2028	6	18,728,091	301.3		552,567		464,271		534,282			(89,001)		121,253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/07/2026	01/06/2028	4	6,148,854	298.56		182,457		138,982		194,949			(43,622)		37,911		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/05/2026	01/05/2028	4	11,897,365	297.58		361,075		274,402		399,738			(86,937)		73,287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/05/2026	01/03/2028	3	15,672,726	295.24		473,617		359,132		590,570			(115,794)		96,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/24/2026	02/11/2028	5	10,479,581	303.56		314,048		256,394		258,282			(58,906)		66,675		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/29/2026	01/28/2028	4	10,078,825	302.96		299,771		237,358		253,445			(62,744)		63,361		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2026	02/22/2028	3	7,595,070	304.65		227,546		187,887		177,448			(40,364)		48,770		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2028	6	21,155,349	303.56		635,954		520,056		523,515			(118,372)		135,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2026	02/11/2028	5	7,355,182	304.42		217,567		176,684		172,497			(41,186)		46,796		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/21/2028	2	11,499,302	295.01		341,475		295,052		463,079			(47,569)		75,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/22/2028	1	10,994,794	295.01		326,545		282,200		442,885			(45,440)		72,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/07/2028	4	14,158,987	301.62		424,143		342,400		387,108			(83,022)		89,779		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2028	1	10,072,509	295.24		302,175		229,122		379,546			(73,893)		61,990		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2026	01/10/2028	2	12,638,005	298.3		378,761		290,734		407,005			(89,079)		78,200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/10/2028	6	12,670,297	298.9		374,371		319,323		415,654			(56,178)		82,500		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2026	03/27/2028	7	13,799,311	294.62		412,238		360,576		569,732			(52,761)		91,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2026	03/24/2028	6	14,145,031	294.47		421,479		367,677		586,755			(55,116)		93,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/17/2028	7	13,485,200	296.44		390,451		337,037		505,527			(54,630)		88,301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/28/2028	2	8,725,472	307.24		261,129		218,042		176,814			(43,920)		56,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/08/2028	2	8,193,741	300.17		245,735		207,655		249,276			(38,868)		53,266		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413U$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2026	01/13/2028	4	8,801,712	300.32		264,861		204,257		253,739			(60,841)		54,608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413U$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2026	01/14/2028	3	5,437,292	300.94		161,581		124,917		151,855			(36,912)		33,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413U$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/21/2026	01/20/2028	3	5,406,803	298.08		171,840		134,447		177,369			(37,697)		33,754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413U$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/27/2026	01/27/2028	4	8,786,475	302.03		264,957		209,462		233,194			(55,733)		55,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2026	03/31/2028	3	6,981,575	294.68		212,212		186,195		288,907			(26,237)		46,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2026	01/07/2028	3	16,037,034	298.3		482,854		370,227		514,957			(113,847)		98,966		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2026	03/14/2028	2	11,348,082	297.73		336,851		287,933		396,040			(50,031)		74,129		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/17/2026	02/15/2028	2	9,884,619	303.56		296,385		242,178		244,607			(55,413)		63,102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/09/2026	02/14/2028	4	11,318,095	303.56		336,464		275,135		280,080			(62,702)		72,192		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2026	01/31/2028	1	12,530,307	299.85		374,656		298,385		377,300			(77,391)		78,977		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2026	03/15/2028	1	10,512,804	297.73		314,333		268,627		366,948			(46,743)		68,728		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2026	03/28/2028	2	14,465,886	294.62		431,302		376,976		600,622			(55,776)		95,552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/29/2026	04/20/2028	5	12,412,074	299.92		370,244		335,004		402,434			(35,659)		83,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/20/2026	04/13/2028	5	9,523,833	298.11		291,392		260,976		337,137			(30,761)		63,693		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/21/2028	5	10,557,604	299.7		319,487		289,799		346,471			(30,161)		71,038		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	04/13/2028	3	9,438,368	298.92		283,848		254,479		321,008			(29,765)		63,121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/17/2028	4	10,886,955	299.82		324,520		292,957		354,135			(32,558)		73,032		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2026	04/27/2028	4	10,237,445	301.14		301,204		275,390		313,562			(26,162)		69,196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/07/2028	4	11,783,610	297.38		352,781		314,452		431,206			(39,498)		78,443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2026	04/25/2028	2	13,473,864	300.79		401,446		366,169		422,196			(36,715)		90,934		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/04/2026	04/07/2028	5	16,431,449	297.25		491,945		437,270		604,665			(55,588)		109,383		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2026	03/31/2028	4	13,050,369	296.1		391,156		345,069		506,265			(47,296)		86,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2026	04/13/2028	5	15,306,216	299.19		459,440		412,606		514,372			(47,546)		102,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2028	1	12,174,370	301.38		362,796		334,429		370,801			(29,697)		82,657		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2026	06/08/2028	5	15,845,348	303.03		461,937		448,893		449,156			(13,650)		110,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/23/2028	4	14,733,210	302.14		428,992		428,074		440,214			(2,506)		103,750		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/05/2028	6	15,030,901	304.1		437,448		424,410		403,616			(14,542)		104,523		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/16/2028	3	19,385,131	303.9		576,047		569,026		529,893			(10,114)		135,848		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2026	05/02/2028	3	12,609,622	301.38		375,925		346,610		382,507			(30,666)		85,548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/24/2026	06/23/2028	4	19,226,110	300.76		575,617		572,492		605,854			(4,372)		135,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2026	05/17/2028	1	13,516,035	303.96		400,075		376,476		362,855			(25,107)		92,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2026	06/23/2028	5	12,311,766	301.96		357,979		355,428		360,103			(3,103)		86,699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/26/2026	05/26/2028	3	13,844,638	305.68		404,701		386,123		342,650			(19,136)		95,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2026	05/19/2028	4	14,738,331	303.7		446,154		424,664		401,482			(23,686)		101,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/30/2026	04/28/2028	3	15,487,814	300.66		462,721		424,310		486,670			(39,169)		104,762		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2026	05/12/2028	5	10,097,590	304.73		300,948		281,311		259,084			(20,008)		69,013		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2026	04/07/2028	5	9,320,595	296.67		282,025		250,363		353,082			(32,073)		62,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2026	05/05/2028	3	10,001,313	301.57		299,408		276,994		300,440			(22,814)		68,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2026	05/01/2028	8	14,731,311	301.38		441,479		407,759		446,867			(35,046)		99,868		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2026	04/10/2028	4	9,802,203	297.81		294,823		263,350		351,892			(32,317)		65,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2026	05/12/2028	6	13,159,908	305.34		383,146		360,154		328,371			(24,410)		89,943		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2026	04/06/2028	5	7,689,863	296.66		230,161		203,883		291,350			(26,535)		51,152		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2026	06/02/2028	5	17,401,483	308.6		509,175		491,442		368,687			(18,643)		120,750		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2026	06/12/2028	6	17,610,111	302.69		530,707		519,984		508,084			(12,543)		123,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2026	06/22/2028	6	18,829,246	304.26		523,287		518,787		503,545			(5,259)		132,503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2026	05/09/2028	3	13,932,321	303.75		414,144		385,718		376,739			(29,943)		95,013		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2026	05/05/2028	5	15,444,484	301.88		463,723		429,621		457,690			(34,803)		105,014		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2026	04/26/2028	1	10,362,044	300.79		308,789		281,680		323,532			(28,225)		69,985		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2026	04/11/2028	3	9,676,580	297.81		289,226		258,300		347,382			(31,923)		64,615		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/18/2026	04/24/2028	4	14,026,133	300.79		418,969		382,386		436,611			(37,728)		94,590		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2026	04/12/2028	2	11,085,179	297.81		330,454		295,102		397,950			(36,505)		74,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2026	06/09/2028	3	13,564,784	302.34		389,934		379,548		399,273			(10,978)		94,594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2026	05/04/2028	9	9,737,700	301.32		293,544		271,608		296,362			(22,297)		66,162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2026	04/21/2028	5	14,504,023	300.29		436,162		397,442		461,639			(40,154)		97,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/22/2026	04/21/2028	4	13,962,000	300.75		415,569		376,927		435,932			(39,195)		93,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2026	05/31/2028	2	16,077,753	306.86		476,037		457,104		374,125			(20,769)		111,406		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2026	06/14/2028	3	19,722,413	302.69		584,433		572,452		570,779			(14,302)		138,018		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/11/2026	05/11/2028	6	13,105,706	304.46		392,460		366,448		341,435			(26,492)		89,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2026	06/09/2028	4	19,777,290	300.75		586,251		571,335		629,257			(15,904)		137,918		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/29/2026	04/28/2028	5	10,146,005	300.59		302,832		277,361		321,458			(25,899)		68,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/03/2026	06/02/2028	4	10,886,584	308.34		321,310		309,661		233,860			(12,118)		75,543		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2026	05/26/2028	5	13,622,969	306.86		394,107		380,046		296,667			(15,142)		94,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/04/2026	04/28/2028	5	12,079,675	301.29		359,435		330,853		367,571			(29,863)		81,708		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/30/2026	06/29/2028	2	15,185,812	301.43		455,998		455,998		470,715			(425)		107,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2026	06/02/2028	4	16,468,716	308.27		463,548		448,998		357,807			(16,346)		114,278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2026	05/26/2028	4	12,205,558	304.89		366,954		350,736		313,170			(16,910)		84,272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2026	06/09/2028	3	12,401,233	301.26		378,660		370,558		383,626			(9,519)		86,480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	06/16/2028	4	16,398,291	304.52		480,893		475,718		432,226			(7,525)		114,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/16/2026	06/13/2028	4	14,351,003	302.69		424,921		416,236		417,729			(10,365)		100,359		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/11/2026	05/08/2028	5	15,772,917	303.75		480,007		447,613		426,510			(33,660)		107,486		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2026	05/10/2028	3	13,278,506	303.75		394,478		367,506		359,059			(28,435)		90,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2026	06/06/2028	1	14,560,800	304.1		429,544		416,563		390,992			(14,670)		101,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2026	05/30/2028	2	11,641,384	306.86		344,887		331,164		270,892			(15,051)		80,608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/11/2026	05/05/2028	4	11,747,391	303.34		350,077		325,555		323,596			(25,805)		79,876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2026	06/07/2028	2	15,413,149	304.1		455,492		441,784		413,880			(15,498)		107,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/29/2026	06/26/2028	2	17,028,487	301.01		505,565		504,988		537,998			(2,413)		120,162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/01/2026	06/01/2028	4	13,837,446	307.8		414,416		398,802		305,551			(16,143)		95,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2026	03/31/2028	2	15,568,757	296.4		464,709		408,506		596,089			(56,686)		103,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2026	05/19/2028	3	15,172,683	302.62		452,958		428,484		434,640			(25,335)		104,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/01/2026	05/22/2028	5	16,045,125	304.85		478,578		455,799		411,686			(24,752)		110,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	06/20/2028	2	16,888,194	304.52		499,813		494,327		446,828			(8,157)		118,679		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2026	05/15/2028	6	12,580,014	303.96		370,760		349,187		337,726			(22,767)		86,169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2026	05/25/2028	1	8,601,246	304.85		254,597		242,373		220,739			(13,528)		59,344		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2026	05/16/2028	2	14,971,141	303.96		442,978		416,827		401,919			(27,809)		102,622		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2026	05/24/2028	1	13,161,767	304.85		389,588		370,858		337,778			(20,728)		90,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/20/2026	04/13/2028	4	11,696,784	300.05		347,785		313,318		375,733			(35,654)		78,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2026	04/04/2028	1	7,464,014	296.1		222,428		196,188		290,215			(27,007)		49,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	06/16/2028	3	13,178,638	304.2		388,593		382,347		353,878			(7,259)		92,354		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2026	05/19/2028	3	12,658,302	303.39		372,006		351,346		349,954			(21,212)		86,958		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2026	05/18/2028	4	15,399,392	303.87		451,770		426,296		414,956			(26,070)		105,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2026	04/18/2028	1	11,098,838	299.82		330,745		298,489		361,027			(33,436)		74,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2026	04/05/2028	2	10,166,421	296.1		303,060		267,372		395,290			(36,732)		67,573		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/30/2026	06/30/2028	1	9,261,590	302.44		274,143		274,143		273,523					65,534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2026	04/03/2028	4	11,141,935	296.1		334,539		295,279		432,231			(40,233)		73,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/16/2026	06/15/2028	4	14,232,373	304.61		417,809		410,040		373,714			(8,342)		99,668		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2026	05/12/2028	4	14,985,003	305.42		442,542		414,268		372,497			(28,975)		102,417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	06/21/2028	2	19,507,585	304.52		577,394		571,060		521,457			(9,430)		137,182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2026	05/23/2028	2	12,287,818	304.85		363,729		346,231		315,281			(19,345)		84,657		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/28/2026	05/26/2028	4	19,998,423	305.99		599,202		574,659		483,356			(26,784)		138,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2026	06/27/2028	1	18,028,389	301.01		533,640		532,907		588,390			(2,916)		127,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2026	06/28/2028	1	16,377,508	301.01		484,774		484,109		519,207			(2,645)		115,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2026	04/19/2028	1	11,759,369	299.82		351,605		317,361		383,557			(35,496)		79,004		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2024	07/24/2026	1	105,958	200	9,748			308		17,017			(2,417)		136		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2024	09/10/2026	1	235,399	204.11	18,691			1,823		33,474			(4,634)		523		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/31/2026	1	148,654	204.84	12,576			1,057		22,173			(3,114)		306		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2024	07/10/2026	1	145,170	196.86	13,820			171		25,782			(3,427)		120		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/08/2026	1	53,181	203.14	4,286			406		7,844			(1,060)		116		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2024	07/22/2026	2	136,585	200.01	12,939			375		21,895			(3,216)		168		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2024	09/25/2026	1	118,795	204.67	9,337			1,103		16,714			(2,315)		290		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/19/2024	07/20/2026	1	171,144	200.44	15,951			417		26,972			(3,949)		200		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/13/2024	08/13/2026	1	119,865	201.88	10,117			598		18,207			(2,508)		208		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/05/2024	09/04/2026	1	61,635	203.74	5,017			450		8,857			(1,246)		131		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/02/2024	08/03/2026	1	301,998	202.15	25,398			1,153		45,088			(6,289)		461		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/26/2024	07/28/2026	1	77,028	201.67	7,087			263		11,662			(1,752)		107		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/30/2024	09/01/2026	1	108,022	204.84	9,149			780		14,831			(2,262)		224		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/08/2024	08/07/2026	1	253,116	201.36	21,869			1,116		39,030			(5,430)		408		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/15/2024	08/14/2026	1	117,972	202.42	10,264			623		17,566			(2,548)		207		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/14/2024	08/14/2026	1	147,622	202.09	12,474			754		22,247			(3,093)		259		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/05/2024	08/05/2026	1	239,329	200.02	20,152			969		38,699			(4,996)		376		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/16/2024	08/14/2026	1	469,344	202.61	40,598			2,467		69,369			(10,094)		824		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/27/2024	08/27/2026	1	269,877	204.19	22,724			1,779		37,864			(5,634)		538		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/06/2024	08/06/2026	1	49,802	200.34	4,248			210		7,968			(1,053)		79		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/02/2024	08/04/2026	1	93,304	202.15	7,856			367		13,940			(1,943)		144		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/12/2024	07/13/2026	1	313,475	198.33	29,185			482		53,040			(7,226)		296		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/26/2024	07/27/2026	1	190,982	201.67	17,551			628		28,896			(4,346)		260		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/01/2024	07/01/2026	1	158,762	196.6	15,559					28,291			(3,858)		42		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	09/06/2024	09/04/2026	1	1,004,636	203.14	80,672			7,243		147,681			(20,057)		2,136		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/02/2024	07/02/2026	1	212,425	196.45	20,669			28		38,045			(5,125)		79		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/20/2024	08/20/2026	1	559,411	202.64	47,830			3,285		82,961			(11,859)		1,046		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/23/2024	08/21/2026	1	362,580	203.76	30,457			2,145		53,790			(7,572)		684		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	09/20/2024	09/21/2026	1	187,060	204.98	14,834			1,673		25,927			(3,673)		446		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2024	09/25/2026	1	139,065	204.42	11,042			1,310		22,434			(2,741)		339		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2024	07/17/2026	2	321,721	201.09	28,889			641		49,384			(7,211)		347		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/18/2026	1	240,701	204.96	19,088			2,080		33,313			(4,739)		563		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2024	07/16/2026	1	362,644	199.56	33,617			693		58,857			(8,335)		380		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2024	07/09/2026	1	111,460	195.99	10,656			117		20,364			(2,642)		88		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/24/2026	1	323,287	205.45	25,346			2,959		45,904			(6,284)		785		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2024	07/24/2026	1	150,331	200.92	13,861			440		23,346			(3,441)		193		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2024	07/31/2026	1	87,242	202.43	7,965			328		12,859			(1,975)		127		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2024	08/21/2026	1	76,702	202.98	6,474			454		11,237			(1,605)		145		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2024	09/23/2026	1	165,093	205.58	13,009			1,501		22,370			(3,226)		398		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/04/2026	1	372,337	204.43	30,569			2,729		52,053			(7,579)		792		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2026	1	181,784	203.04	15,670			1,055		26,540			(3,885)		336		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2026	1	91,226	202.61	7,891			520		13,529			(1,951)		167		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	259,325	204.84	21,887			1,756		37,204			(5,442)		521		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2026	1	314,711	202.49	28,828			1,148		46,231			(7,148)		451		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2026	1	375,982	199.29	34,891			1,054		61,887			(8,651)		472		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/25/2026	1	443,203	205.28	34,836			4,138		65,972			(8,661)		1,082		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2026	1	156,491	201.44	13,490			760		24,131			(3,336)		265		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2026	1	42,862	204.47	3,438			331		6,009			(852)		95		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/06/2026	1	560,104	196.35	53,546			368		100,931			(13,258)		359		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	65,518	196.14	6,250			60		11,905			(1,550)		48		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/18/2026	1	725,128	204.98	57,358			6,259		102,516			(14,261)		1,697		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/11/2026	1	174,346	203.38	13,895			1,374		25,524			(3,445)		390		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2026	1	476,443	205.75	37,734			4,717		64,463			(9,356)		1,196		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2026	1	126,242	205.28	9,961			1,231		17,396			(2,463)		315		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2026	1	139,106	204.84	11,796			1,021		19,113			(2,913)		291		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	518,037	201.67	47,504			1,509		78,224			(11,811)		664		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	09/03/2026	1	81,976	204.74	6,820			600		11,313			(1,691)		173		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2026	1	142,002	203.76	11,971			904		20,249			(2,960)		278		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	07/31/2026	1	529,765	202.15	44,447			1,842		78,935			(11,051)		772		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2026	1	185,913	201.55	17,067			656		28,296			(4,232)		262		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	07/31/2026	1	366,815	202.33	32,463			1,343		54,252			(8,060)		535		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	72,796	204.98	5,780			659		10,097			(1,429)		175		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/17/2026	1	214,281	200.44	19,928			440		37,580			(4,955)		231		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/14/2026	1	106,792	198.33	9,953			178		18,080			(2,461)		105		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/10/2026	1	276,785	201.44	23,831			1,311		42,653			(5,901)		464		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/26/2026	1	184,974	204.4	15,575			1,198		27,447			(3,862)		365		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/07/2026	1	543,436	201.44	46,627			2,383		83,526			(11,593)		877		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2024	08/28/2026	1	306,690	204.09	25,701			2,048		43,243			(6,372)		617		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2024	09/11/2026	1	259,860	203.62	20,893			2,075		37,706			(5,187)		581		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2024	08/21/2026	1	656,559	202.99	56,201			3,953		96,120			(13,954)		1,239		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2024	09/16/2026	1	136,831	205.05	10,769			1,139		18,842			(2,670)		316		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2024	07/02/2026	1	156,140	196.43	15,083			21		27,996			(3,745)		58		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2024	07/10/2026	1	462,889	197.76	43,141			536		81,907			(10,711)		383		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2026	1	125,866	201.42	10,774			622		19,434			(2,671)		216		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2026	1	176,154	198.47	16,259			313		29,700			(4,031)		179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/02/2026	1	453,669	196.35	43,189			60		81,524			(10,753)		168		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/14/2026	1	221,556	204.32	17,503			1,806		33,303			(4,334)		505		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/10/2026	1	338,999	198.33	31,459			391		57,257			(7,822)		281		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/21/2026	1	70,004	200.44	6,531			179		11,040			(1,615)		84		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2026	1	75,146	201.32	6,959			153		11,437			(1,725)		81		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2026	1	309,464	200.55	26,459			1,345		49,143			(6,560)		499		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/11/2026	1	1,113,402	204.32	87,736			8,725		159,345			(21,814)		2,490		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/28/2026	1	284,596	204.35	23,935			1,917		39,730			(5,943)		572		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/17/2026	1	112,381	202.61	9,710			628		16,655			(2,404)		204		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/28/2026	1	187,829	205.28	14,801			1,812		25,864			(3,665)		466		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2026	1	206,777	204.86	16,397			1,757		28,701			(4,066)		481		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/24/2026	1	84,106	203.76	7,082			526		11,977			(1,753)		163		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/19/2026	1	249,535	207.48	21,161			3,202		31,916			(5,239)		688		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/09/2026	1	377,412	206.82	32,005			4,427		49,214			(7,957)		993		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/16/2026	1	193,863	207.3	16,459			2,429		24,931			(4,087)		527		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2026	1	288,679	205.42	25,000			4,121		40,473			(6,199)		831		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2026	1	28,956	207.3	2,499			391		3,744			(620)		81		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/14/2026	1	332,374	205.75	30,080			6,868		47,696			(7,448)		1,124		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2026	1	57,977	208.33	5,201			944		7,293			(1,286)		175		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2026	1	316,607	206.86	28,558			5,296		42,425			(7,081)		966		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/07/2026	1	379,684	207.54	33,640			7,357		50,498			(8,329)		1,257		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2026	1	93,189	205.58	8,238			1,414		13,037			(2,037)		274		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/23/2026	1	449,727	206.88	38,497			6,053		59,184			(9,558)		1,262		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2024	10/09/2026	1	253,568	206.25	21,629			2,971		33,851			(5,363)		667		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2026	1	51,077	209.81	4,576			962		6,139			(1,132)		166		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	621,379	203.67	57,043			13,867		96,997			(14,182)		2,164		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/23/2026	1	295,175	206.02	25,326			3,988		43,920			(6,297)		828		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	10/02/2026	1	261,219	206.35	20,950			2,676		34,507			(5,194)		663		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/25/2026	1	482,069	209.57	43,627			8,834		58,234			(10,832)		1,535		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2026	1	554,357	204.39	50,225			11,659		87,561			(12,453)		1,892		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/18/2026	1	341,880	202.05	31,385			7,359		56,239			(7,792)		1,170		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/01/2024	10/30/2026	1	346,530	205.58	30,495			5,096		48,306			(7,582)		1,002		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/21/2024	10/21/2026	1	75,994	206.74	6,505			1,001		10,046			(1,613)		211		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/18/2024	11/18/2026	1	126,553	207.38	11,453			2,203		16,680			(2,840)		393		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/27/2024	12/29/2026	1	61,187	203.49	5,629			1,400		9,649			(1,392)		216		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/11/2024	10/12/2026	1	216,621	206.82	18,434			2,615		28,312			(4,564)		578		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/29/2024	11/30/2026	1	443,160	209.81	39,663			8,293		53,224			(9,821)		1,435		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/02/2024	12/02/2026	1	82,309	209.04	7,433			1,572		10,239			(1,843)		268		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/07/2024	11/06/2026	1	119,084	207.56	10,610			1,876		15,409			(2,634)		354		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/03/2024	10/02/2026	1	172,560	206.18	13,977			1,793		22,968			(3,470)		438		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/08/2024	10/08/2026	1	230,088	205.59	19,488			2,650		33,535			(4,832)		602		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/08/2024	11/06/2026	1	319,648	208.33	28,577			5,059		40,084			(7,105)		950		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313M5Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	10/14/2024	10/14/2026	1	158,213	207.3	13,401			1,933		20,315			(3,323)		426		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q5A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	12/27/2024	12/24/2026	1	310,467	203.49	28,408			6,915		48,774			(7,073)		1,081		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	12/18/2024	12/18/2026	1	152,154	202.38	13,755			3,212		24,755			(3,410)		521		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	11/12/2024	11/12/2026	1	516,839	206.57	47,136			8,676		69,980			(11,687)		1,572		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	427,990	205.75	38,605			8,691		61,245			(9,598)		1,434		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	12/12/2024	12/11/2026	1	75,813	205.94	6,778			1,524		10,765			(1,683)		254		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	151,751	205.97	13,567			3,038		21,533			(3,364)		509		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	11/19/2024	11/19/2026	1	148,480	206.75	13,363			2,588		20,074			(3,313)		463		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	11/20/2024	11/20/2026	1	173,458	207.4	15,698			3,062		24,527			(3,892)		543		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	12/03/2024	12/03/2026	1	236,349	208.82	21,130			4,499		29,709			(5,239)		773		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	11/22/2024	11/20/2026	1	375,264	209.4	34,187			6,705		47,727			(8,500)		1,174		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/05/2024	11/05/2026	1	457,263	206.57	40,788			7,115		61,593			(10,113)		1,354		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/15/2024	11/13/2026	1	176,233	206.42	15,879			2,961		24,038			(3,948)		538		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/26/2026	1	175,942	206.02	15,149			2,438		24,034			(3,751)		500		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/04/2024	11/04/2026	1	161,495	205.77	14,260			2,468		22,448			(3,536)		476		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/04/2024	10/02/2026	1	455,950	206.57	38,300			4,920		59,729			(9,522)		1,157		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/11/2024	11/11/2026	1	88,717	207.38	7,976			1,457		11,622			(1,978)		269		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	375,641	206.65	33,507			7,456		51,876			(8,308)		1,255		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/06/2024	11/06/2026	1	220,515	206.57	19,846			3,489		28,005			(4,921)		655		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/11/2024	10/09/2026	1	421,000	206.13	36,845			5,096		56,411			(9,161)		1,107		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/13/2024	12/15/2026	1	110,342	205.75	9,997			2,293		15,845			(2,472)		374		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/27/2024	11/27/2026	1	292,716	209.69	26,257			5,396		37,127			(6,510)		938		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/04/2026	1	115,199	208.22	10,287			2,214		14,861			(2,554)		378		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2026	1	286,482	206.18	24,924			4,074		38,962			(6,180)		821		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2026	1	478,389	203.34	43,629			10,982		75,920			(10,818)		1,698		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2024	10/15/2026	1	197,320	206.71	16,713			2,433		25,967			(4,144)		534		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/13/2026	1	38,690	206.82	3,296			472		5,065			(815)		104		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2026	1	58,249	202.83	5,306			1,328		9,407			(1,316)		206		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	1	471,708	203.49	43,350			10,733		76,474			(10,734)		1,661		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2026	1	92,482	207.54	8,203			1,803		12,309			(2,028)		307		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/16/2026	1	335,400	207.48	28,375			4,194		42,797			(7,055)		912		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/09/2026	1	146,599	208.33	13,135			2,370		18,428			(3,252)		441		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/18/2026	1	246,920	202.92	22,569			5,299		39,408			(5,611)		845		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/20/2026	1	392,394	208.8	35,629			6,978		48,775			(8,846)		1,228		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2026	1	217,792	207.76	19,384			4,154		28,640			(4,806)		714		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2024	10/01/2026	1	359,166	206.29	28,661			3,622		47,554			(7,106)		906		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2026	1	42,029	206.92	3,732			825		5,741			(925)		140		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/05/2026	1	102,884	206.57	8,663			1,144		13,509			(2,145)		265		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/30/2026	1	222,287	206.19	19,383			3,235		30,253			(4,813)		643		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/02/2026	1	180,732	205.58	15,959			2,722		25,266			(3,951)		529		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	133,119	206.7	11,954			2,226		17,958			(2,968)		406		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2026	1	58,898	206.02	5,077			823		8,051			(1,255)		168		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/04/2026	1	184,125	207.54	16,258			3,503		24,415			(4,042)		604		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/30/2026	1	55,018	205.74	4,781			795		7,620			(1,185)		159		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	353,954	207.11	30,405			4,719		46,085			(7,539)		989		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/16/2024	10/16/2026	1	101,882	207.27	8,589			1,262		13,112			(2,130)		277		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/29/2024	11/27/2026	1	523,375	209.81	46,685			9,608		62,648			(11,607)		1,678		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/15/2024	11/16/2026	1	122,784	206.42	11,100			2,107		16,785			(2,748)		379		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/16/2024	12/16/2026	1	82,680	204.44	7,483			1,727		12,476			(1,855)		281		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/20/2024	12/22/2026	1	138,234	202.92	12,704			3,036		22,131			(3,141)		479		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/20/2024	12/21/2026	1	142,218	202.92	13,056			3,107		22,755			(3,233)		491		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/07/2024	10/07/2026	1	57,627	206.07	4,898			659		7,739			(1,215)		150		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/14/2025	01/14/2027	1	521,997	203.91	47,450			12,840		82,006			(11,765)		1,922		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/27/2025	01/27/2027	1	213,154	206.59	18,779			5,417		30,673			(4,656)		810		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	271,553	209.65	23,408			8,585		36,388			(5,804)		1,163		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2027	1	64,514	210.33	5,587			1,988		8,361			(1,385)		272		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/25/2027	1	135,469	210.33	11,691			4,294		17,679			(2,903)		580		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/29/2027	1	101,902	205.36	9,018			2,626		15,357			(2,236)		389		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/29/2027	1	84,378	206.42	7,451			2,179		12,235			(1,850)		322		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2027	1	56,787	210.39	4,844			1,810		7,428			(1,198)		246		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	12/31/2026	1	97,308	203.35	8,612			2,177		15,433			(2,141)		345		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/29/2027	2	289,325	210.39	24,835			9,260		37,815			(6,154)		1,249		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/04/2027	1	354,812	203.77	31,649			8,141		55,634			(7,837)		1,273		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/29/2027	1	188,441	205.61	16,602			4,861		28,153			(4,128)		720		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2027	1	440,256	205.01	39,447			11,108		66,875			(9,781)		1,654		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2027	1	151,960	207.54	13,828			4,274		21,335			(3,429)		598		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/25/2027	1	158,806	210.44	13,657			5,037		20,629			(3,396)		680		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2027	1	71,722	202.98	6,412			1,665		11,576			(1,590)		259		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2027	1	76,385	210.52	6,485			2,245		9,762			(1,608)		318		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2027	1	133,158	205.89	12,051			3,592		19,761			(2,988)		515		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/01/2027	1	169,142	205.61	14,969			4,427		25,321			(3,706)		651		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/12/2027	1	137,317	208.43	11,809			4,120		19,073			(2,928)		574		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2027	1	162,654	203.35	14,558			3,799		25,927			(3,609)		588		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/05/2027	1	256,157	205.95	23,233			7,028		37,988			(5,776)		994		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/05/2027	1	235,272	210.16	20,233			6,903		30,350			(5,031)		970		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	1	93,543	205.95	8,522			2,610		13,919			(2,107)		366		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	1	57,467	210.31	4,982			1,665		7,344			(1,234)		235		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2027	1	241,313	211.48	20,487			7,683		30,237			(5,080)		1,045		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2025	03/04/2027	1	165,218	209.12	14,060			4,751		22,205			(3,486)		680		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/26/2027	1	238,011	210.31	20,540			6,809		30,323			(5,107)		967		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/18/2027	1	328,302	209.98	28,497			10,177		43,139			(7,066)		1,388		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/15/2027	1	427,328	205.56	38,160			10,451		63,287			(9,488)		1,578		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/19/2027	1	513,313	209.72	46,044			14,818		66,628			(11,448)		2,055		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/28/2027	1	349,112	205.21	30,827			8,935		52,890			(7,643)		1,330		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/12/2027	1	471,116	207.3	42,542			13,298		69,399			(10,577)		1,858		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/16/2027	1	66,783	207.3	6,057			1,916		9,503			(1,498)		266		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/11/2027	1	184,490	202.37	16,770			4,475		30,515			(4,152)		674		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/24/2027	2	166,937	210.05	14,801			4,841		21,468			(3,672)		675		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS// ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/04/2025	02/04/2027	1	162,382	205.79	14,614			4,376		24,211			(3,624)		629		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/06/2025	03/05/2027	1	267,170	209.01	22,923			7,810		36,095			(5,691)		1,101		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/25/2025	03/08/2027	2	339,131	210.16	29,047			10,028		43,884			(7,224)		1,406		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$// ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/27/2025	02/26/2027	1	172,165	209.31	15,116			5,004		22,846			(3,753)		699		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/13/2025	03/12/2027	1	213,987	208.31	18,403			6,447		29,873			(4,569)		894		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/08/2025	01/08/2027	1	330,264	203.31	29,559			7,755		52,743			(7,329)		1,198		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/10/2025	01/08/2027	1	226,786	202.37	20,547			5,421		37,442			(5,108)		822		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/27/2025	01/26/2027	2	258,751	205.35	23,516			6,756		38,916			(5,826)		981		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/24/2025	01/22/2027	1	207,729	205.35	18,446			5,223		31,159			(4,586)		780		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/03/2025	03/03/2027	1	102,565	210.16	8,851			2,979		13,221			(2,195)		421		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	111,888	206.14	10,025			3,028		16,481			(2,489)		434		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2027	1	77,630	202.37	7,064			1,892		12,848			(1,747)		284		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/22/2027	1	158,335	209.72	14,250			4,626		20,615			(3,528)		638		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T55 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2025	03/05/2027	1	93,818	208.91	8,068			2,737		15,981			(2,001)		387		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2027	1	88,040	209.22	7,756			2,557		11,727			(1,923)		358		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/08/2027	1	153,562	205.95	13,974			4,267		22,835			(3,460)		600		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2027	1	60,314	210.16	5,211			1,797		7,811			(1,289)		251		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2027	1	160,101	208.58	14,569			4,663		21,726			(3,612)		641		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2027	1	178,555	210.2	15,320			5,515		23,301			(3,804)		756		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/12/2027	1	400,318	207.67	36,589			11,421		55,964			(9,085)		1,578		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/15/2027	1	75,525	205.11	6,707			1,834		11,366			(1,665)		279		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2027	1	79,780	206.71	7,244			2,229		16,274			(1,796)		313		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/31/2025	02/02/2027	1	81,605	205.61	7,222			2,143		12,233			(1,786)		315		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/23/2025	01/22/2027	1	257,967	205.55	23,036			6,514		40,962			(5,720)		969		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/03/2025	12/31/2026	1	200,705	203.77	17,823			4,511		31,370			(4,437)		713		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/19/2025	03/19/2027	1	348,216	210.29	30,434			10,911		45,268			(7,546)		1,475		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/11/2025	03/11/2027	1	194,896	209.23	16,488			5,730		26,233			(4,088)		813		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	115,764	209.32	10,037			3,557		15,593			(2,482)		488		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/18/2025	02/18/2027	1	170,838	207.72	15,563			4,960		23,952			(3,859)		682		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/28/2025	03/25/2027	2	456,606	210.39	37,137			13,751		59,450			(9,274)		1,956		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/13/2025	01/13/2027	1	68,913	203.27	6,278			1,690		11,068			(1,557)		253		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/15/2025	01/15/2027	1	111,083	204.52	9,964			2,710		17,073			(2,471)		410		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/05/2025	02/05/2027	1	207,626	206.16	18,520			5,571		30,542			(4,592)		806		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/19/2027	1	257,239	209.75	21,917			7,901		34,161			(5,449)		1,090		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313R$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	301,728	205.35	26,884			7,692		45,350			(6,657)		1,142		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2027	1	189,110	210.12	16,623			5,457		24,263			(4,122)		767		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/12/2027	1	158,658	209.32	13,692			4,804		21,292			(3,404)		663		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/12/2027	1	167,807	207.54	15,489			4,808		23,963			(3,840)		662		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2027	1	360,011	208.07	30,169			14,566		54,794			(7,480)		1,768		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/20/2027	1	305,213	207.36	25,516			11,321		46,575			(6,327)		1,438		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/19/2027	1	163,550	205.55	13,297			5,333		25,988			(3,288)		733		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2025	04/23/2027	1	107,051	205.87	8,682			3,545		16,861			(2,156)		483		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/24/2027	1	215,955	206.78	18,140			8,171		38,024			(4,492)		1,024		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/02/2027	1	412,173	205.08	32,438			12,321		65,700			(8,065)		1,792		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W8X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2027	1	56,546	206.78	4,755			2,149		8,849			(1,174)		269		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W8S7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/10/2027	2	146,000	206.35	12,419			5,542		22,907			(3,186)		677		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V8R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2027	1	147,160	206.15	11,626			4,859		23,075			(2,886)		672		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y8G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/25/2027	1	369,234	208.33	29,871			14,791		58,034			(7,417)		1,833		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V8Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2025	05/06/2027	1	300,604	206.26	24,319			10,322		47,165			(6,030)		1,385		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W8G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	187,773	206.92	15,735			6,880		28,973			(3,907)		876		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V8A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2027	1	106,062	205.74	8,570			3,473		16,768			(2,125)		478		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W8C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2027	1	100,926	206.41	8,528			3,702		15,835			(2,115)		470		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	04/09/2027	1	119,359	205.33	9,931			3,847		18,966			(2,462)		525		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y8S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/17/2027	1	300,483	208.21	24,850			12,064		48,367			(6,187)		1,475		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W8S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2027	1	245,285	206.55	19,917			8,481		38,142			(4,938)		1,132		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2025	06/07/2027	1	135,161	207.68	11,502			5,395		20,693			(2,848)		654		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2025	05/07/2027	1	47,834	206.36	3,951			1,689		7,486			(981)		221		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2025	06/25/2027	1	82,720	208.03	6,733			3,320		12,681			(1,670)		411		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2025	06/08/2027	1	128,796	207.68	10,973			5,155		21,740			(2,713)		624		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2025	06/14/2027	1	208,888	208.32	17,567			8,409		33,402			(4,350)		1,021		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/01/2025	04/01/2027	1	223,123	211.08	18,542			6,979		28,426			(4,597)		968		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2025	05/19/2027	1	133,487	207.44	11,213			4,960		20,303			(2,780)		628		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2025	06/09/2027	1	87,329	207.68	7,379			3,477		13,388			(1,830)		424		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/07/2025	04/07/2027	1	106,836	204.31	8,611			3,312		17,553			(2,135)		469		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2025	04/08/2027	1	300,902	203.72	24,162			9,326		50,461			(5,991)		1,322		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2025	04/02/2027	1	196,114	210.91	16,454			6,215		25,181			(4,080)		853		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/22/2025	.05/21/2027	1	98,280	206.62	8,256			3,694		17,610			(2,050)		464		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U\$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/10/2025	.04/09/2027	1	91,435	204.48	7,415			2,884		14,959			(1,841)		403		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/29/2025	.04/29/2027	1	66,165	206.34	5,234			2,171		10,302			(1,298)		301		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/16/2025	.05/14/2027	1	333,196	207.25	27,922			12,225		51,204			(6,942)		1,555		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/13/2025	.06/11/2027	1	356,965	208.32	29,949			14,271		53,581			(7,446)		1,738		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U\$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/04/2025	.04/06/2027	1	157,250	205.08	12,423			4,761		25,144			(3,072)		689		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/30/2025	.06/01/2027	1	190,676	207.4	15,807			7,274		29,345			(3,909)		915		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/02/2025	.04/30/2027	1	278,129	206.53	22,612			9,463		46,208			(5,622)		1,269		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/28/2025	.05/28/2027	1	123,772	206.91	10,409			4,733		19,308			(2,581)		590		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/02/2025	.06/02/2027	1	73,635	207.63	6,156			2,841		11,251			(1,526)		354		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/27/2025	.06/28/2027	1	89,309	208.41	7,207			3,589		15,605			(1,785)		445		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/11/2027	1	307,845	208.1	25,890			12,269		47,919			(6,419)		1,499		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	1	142,677	206.84	12,013			5,347		22,201			(2,979)		673		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2027	1	74,076	208.31	6,208			2,984		11,171			(1,539)		363		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/16/2027	1	50,198	205.16	4,081			1,620		8,062			(1,012)		224		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2027	1	64,705	207.33	5,358			2,487		10,003			(1,328)		312		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2027	1	92,328	207.69	7,746			3,586		14,080			(1,921)		444		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/21/2027	1	133,751	208.21	11,115			5,427		20,317			(2,752)		660		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/28/2027	1	166,768	207.14	13,875			6,335		25,799			(3,445)		795		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/26/2027	1	369,352	205.88	29,918			12,304		58,321			(7,408)		1,674		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/04/2027	1	417,804	207.68	35,472			16,560		67,016			(8,819)		2,013		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/17/2027	1	443,626	207.98	36,910			17,894		67,697			(9,164)		2,178		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/23/2025	.05/21/2027	1	486,706	206.78	40,737			18,256		76,447			(10,128)		2,296		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/05/2025	.06/04/2027	1	429,247	207.26	35,670			16,630		66,490			(8,856)		2,068		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/28/2025	.04/28/2027	1	115,484	206.16	9,216			3,810		18,073			(2,285)		525		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/17/2025	.04/16/2027	2	748,722	205.55	60,914			24,386		123,624			(15,192)		3,337		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/15/2025	.04/15/2027	1	197,321	205.38	16,161			6,393		31,433			(4,007)		878		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/23/2025	.04/23/2027	1	239,283	205.75	19,549			7,949		37,854			(4,847)		1,079		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/27/2025	.06/29/2027	1	77,837	208.41	6,289			3,136		11,816			(1,555)		389		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U\$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/04/2025	.04/05/2027	1	324,827	205.08	25,629			9,800		51,907			(6,346)		1,420		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U\$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/04/2025	.03/22/2027	1	84,609	209.76	5,159			1,910		11,254			(1,302)		360		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/25/2025	.04/23/2027	1	296,163	205.88	23,900			9,771		46,646			(5,942)		1,336		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/27/2025	.05/27/2027	1	131,657	207.24	11,007			4,989		23,493			(2,729)		627		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2027	1	95,671	205.88	7,749			3,193		15,116			(1,916)		434		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/11/2027	1	268,639	208.43	22,297			10,610		40,162			(5,536)		1,308		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2027	1	395,891	207.95	33,492			15,826		60,136			(8,304)		1,924		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/17/2027	1	218,891	207.25	18,387			8,093		33,468			(4,553)		1,026		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2027	1	183,030	206.36	14,404			5,995		28,479			(3,572)		835		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2027	1	170,833	208.26	13,940			6,836		25,898			(3,456)		846		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2027	1	315,414	206.71	26,495			11,464		48,952			(6,569)		1,467		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/21/2027	1	79,860	205.03	6,381			2,577		14,962			(1,582)		359		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2027	1	100,215	208.32	8,438			4,045		15,092			(2,086)		491		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/12/2027	1	98,734	204.98	8,205			3,216		15,906			(2,032)		437		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/28/2027	1	1,044,938	207.4	86,312			39,460		165,823			(21,459)		4,983		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/09/2027	1	433,518	204.98	35,895			13,981		69,666			(8,925)		1,909		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2027	1	142,342	208.66	11,444			5,722		21,437			(2,838)		712		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2027	1	78,881	209.83	6,381			2,421		12,765			(1,584)		343		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2027	1	116,597	208.21	9,689			4,738		17,723			(2,396)		577		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/07/2027	1	433,620	206.35	35,644			15,262		67,861			(8,862)		2,001		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2027	1	95,042	205.97	8,060			3,509		15,150			(1,998)		444		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2027	1	136,079	206.35	11,213			4,836		21,364			(2,773)		632		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2027	1	193,038	208.33	15,791			7,765		29,265			(3,915)		957		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/25/2027	1	122,047	206.78	10,252			4,625		21,472			(2,535)		579		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/25/2027	1	642,721	208.41	51,739			25,655		97,244			(12,864)		3,192		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	1	203,349	206.53	16,573			6,976		31,560			(4,104)		932		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/02/2025	05/04/2027	1	144,243	206.53	11,770			4,964		22,401			(2,910)		663		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/17/2025	04/20/2027	1	36,142	205.55	2,942			1,182		5,747			(726)		162		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/17/2025	09/17/2027	1	144,863	213.83	11,314			6,885		19,267			(2,805)		799		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/08/2025	09/08/2027	1	251,038	212.18	19,481			11,613		35,195			(4,830)		1,370		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/25/2025	07/23/2027	1	213,298	210.44	17,554			9,383		30,672			(4,365)		1,100		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/13/2025	08/13/2027	1	121,636	212.15	9,743			5,460		16,713			(2,416)		644		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/26/2025	09/28/2027	1	102,542	214.12	8,214			5,122		13,607			(2,031)		572		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/28/2025	07/28/2027	1	97,092	209.88	8,039			4,329		17,976			(1,993)		504		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/01/2025	08/03/2027	1	103,200	209.12	8,370			4,576		15,676			(2,070)		539		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/15/2025	08/16/2027	1	152,526	211.85	12,385			7,002		21,247			(3,067)		810		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/31/2025	07/30/2027	1	152,090	209	12,654			6,877		25,992			(3,142)		791		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/27/2027	1	140,270	214.01	11,123			6,493		18,207			(2,766)		755		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2025	07/15/2027	1	133,411	208.89	11,086			5,772		20,145			(2,749)		681		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2025	08/13/2027	1	314,948	211.64	25,479			14,339		44,093			(6,326)		1,667		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2025	07/02/2027	2	597,528	209.63	48,887			24,744		87,684			(12,158)		2,996		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/10/2027	1	106,579	210.82	8,665			4,820		15,337			(2,143)		562		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/31/2027	1	135,451	214.01	10,782			6,318		17,636			(2,666)		733		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2025	07/12/2027	1	473,766	210.08	39,086			20,215		68,459			(9,678)		2,407		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/03/2025	09/03/2027	1	70,706	212.93	5,614			3,308		9,609			(1,392)		384		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2025	07/16/2027	1	158,937	209.63	13,112			6,844		23,411			(3,251)		812		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2025	07/22/2027	1	121,639	210.16	9,914			5,256		17,650			(2,458)		626		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2025	07/30/2027	1	57,070	524.74	4,708			2,548		8,384			(1,167)		297		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	09/12/2025	09/14/2027	1	89,850	213.45	7,044			4,258		12,085			(1,742)		494		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/15/2025	08/13/2027	1	212,333	211.85	17,199			9,692		29,514			(4,276)		1,124		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/29/2025	08/30/2027	2	154,781	214.01	12,327			7,220		20,137			(3,059)		836		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/05/2025	08/05/2027	1	93,566	209.87	7,570			4,159		13,866			(1,877)		490		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/08/2025	08/06/2027	1	82,126	210.82	6,652			3,684		11,777			(1,654)		431		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	09/29/2025	09/29/2027	1	97,800	213.77	7,804			4,878		13,164			(1,935)		547		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/18/2025	08/18/2027	1	203,407	211.44	16,557			9,393		28,802			(4,105)		1,083		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/24/2025	07/23/2027	1	565,838	210.44	46,682			24,918		81,368			(11,590)		2,917		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	09/18/2025	09/17/2027	1	181,117	213.51	14,218			8,687		24,360			(3,530)		999		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/07/2025	08/06/2027	1	208,575	210.15	16,832			9,310		30,640			(4,179)		1,094		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/22/2025	08/23/2027	1	210,173	214.32	16,835			9,679		26,860			(4,168)		1,126		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2025	09/23/2027	1	143,783	213.55	11,330			6,988		19,396			(2,809)		798		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2025	09/24/2027	1	275,913	213.28	22,073			13,701		37,635			(5,480)		1,534		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/10/2027	1	252,943	213.45	19,755			11,897		33,894			(4,912)		1,384		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2025	09/07/2027	1	89,680	212.69	6,950			4,134		12,331			(1,719)		489		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/20/2027	1	348,870	209.51	28,677			15,126		51,772			(7,091)		1,792		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2025	07/21/2027	1	248,669	209.49	20,341			10,757		36,952			(5,043)		1,279		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/27/2027	2	146,925	210.44	12,183			6,554		21,201			(3,022)		761		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/17/2027	1	100,321	211.85	8,156			4,616		13,985			(2,017)		534		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2025	09/22/2027	1	58,514	212.71	4,611			2,837		8,128			(1,143)		324		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/01/2025	07/01/2027	1	225,638	209.26	18,277			9,163		33,282			(4,532)		1,130		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2025	09/10/2027	1	349,058	214.26	27,052			16,269		45,412			(6,717)		1,910		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	09/16/2025	09/16/2027	1	118,158	212.99	9,193			5,581		16,188			(2,279)		651		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	09/19/2025	09/17/2027	1	133,248	213.42	10,460			6,400		17,975			(2,601)		735		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	07/17/2025	07/16/2027	1	310,337	210	25,634			13,436		45,092			(6,365)		1,585		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	07/10/2025	07/09/2027	1	543,557	210.54	44,626			22,959		77,022			(11,080)		2,751		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	07/14/2025	07/14/2027	1	142,326	209.99	11,742			6,097		20,666			(2,911)		725		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	07/11/2025	07/09/2027	1	609,776	210.08	50,185			25,855		87,930			(12,477)		3,086		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	07/11/2025	07/13/2027	1	132,261	210.08	10,925			5,657		19,125			(2,701)		673		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	07/25/2025	07/26/2027	1	286,324	210.44	23,679			12,703		41,288			(5,863)		1,482		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	08/08/2025	08/09/2027	1	76,266	210.82	6,193			3,441		10,967			(1,533)		402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	07/18/2025	07/16/2027	2	312,744	209.51	25,722			13,509		46,255			(6,403)		1,598		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	08/11/2025	08/11/2027	1	110,673	210.52	8,987			5,012		16,103			(2,228)		584		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2025	08/04/2027	1	146,814	209.78	11,833			6,486		21,817			(2,934)		768		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	07/30/2027	1	180,922	209.12	14,600			7,946		27,410			(3,630)		941		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2025	07/02/2027	1	80,953	209.47	6,549			3,306		11,868			(1,624)		406		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2025	07/23/2027	1	185,276	210.59	15,193			8,076		26,513			(3,767)		955		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2025	09/03/2027	1	652,494	212.69	50,373			29,848		91,316			(12,524)		3,541		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2025	08/26/2027	1	137,648	213.18	10,998			6,360		18,403			(2,727)		740		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2025	08/12/2027	1	157,421	211.08	12,720			7,111		22,480			(3,154)		832		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2025	08/20/2027	1	321,189	213.11	26,209			15,002		42,847			(6,507)		1,714		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/20/2027	1	140,550	214.32	11,230			6,437		17,920			(2,792)		750		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2025	08/27/2027	1	217,998	213.36	17,353			10,114		28,994			(4,308)		1,173		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/13/2027	1	176,246	213.45	13,800			8,333		23,687			(3,417)		968		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2027	2	72,856	212.26	6,098			3,482		10,025			(1,515)		388		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2027	1	81,280	214.01	6,478			3,800		10,599			(1,600)		440		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2027	1	68,936	213.58	5,501			3,189		9,093			(1,364)		371		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2025	09/10/2027	1	57,394	213.01	4,471			2,678		7,817			(1,109)		314		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/25/2027	1	63,878	213.29	5,151			2,980		8,497			(1,281)		343		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/24/2027	1	125,528	214.12	10,017			6,226		16,607			(2,491)		698		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	09/09/2027	1	260,083	212.64	20,338			12,153		35,891			(5,043)		1,421		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/03/2027	1	116,157	213.22	9,200			5,444		15,611			(2,284)		630		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2027	1	81,187	214.38	6,438			4,033		10,692			(1,596)		454		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2025	07/07/2027	1	161,826	209.36	13,302			6,779		23,902			(3,298)		817		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2027	1	122,504	213.09	9,886			5,636		16,354			(2,451)		654		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/27/2027	1	115,712	214.12	9,257			5,768		15,343			(2,292)		645		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2027	1	176,395	210.68	14,517			7,837		25,277			(3,599)		916		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2027	1	67,825	209.83	5,568			2,853		9,869			(1,381)		343		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/24/2027	1	175,634	214.32	14,086			8,107		22,481			(3,483)		942		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/02/2027	1	205,298	209.12	16,629			9,081		31,164			(4,117)		1,072		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2027	1	156,210	209.63	12,872			6,542		22,838			(3,178)		787		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/20/2027	1	220,599	213.42	17,361			10,651		29,847			(4,299)		1,221		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/15/2027	1	99,079	212.93	7,738			4,688		13,594			(1,919)		545		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/19/2027	1	127,727	209.51	10,499			5,531		18,942			(2,600)		655		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/03/2027	1	107,953	214.74	8,539			6,133		14,790			(2,123)		645		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2027	1	58,364	215.4	4,646			3,389		7,879			(1,149)		352		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2025	10/15/2027	1	151,111	212.99	11,681			7,589		21,171			(2,900)		859		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2025	12/17/2027	1	236,456	215.41	18,233			13,429		36,000			(4,527)		1,431		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2025	11/26/2027	1	176,660	215.51	13,868			9,813		23,407			(3,438)		1,048		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2025	10/27/2027	1	84,537	214.06	6,628			4,397		11,514			(1,643)		487		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/22/2027	1	289,891	213.89	22,582			14,909		39,570			(5,615)		1,660		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2025	10/22/2027	1	187,679	214.12	14,620			9,639		25,412			(3,630)		1,075		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/04/2025	11/04/2027	1	65,833	210.41	5,253			3,543		10,224			(1,303)		382		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/19/2027	1	207,344	214.17	16,131			10,525		27,950			(3,989)		1,184		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/26/2027	1	95,380	213.89	7,459			4,938		13,058			(1,844)		549		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2025	10/08/2027	1	128,165	213.41	10,215			6,546		17,597			(2,536)		723		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2025	12/22/2027	1	53,636	215.37	4,237			3,137		7,295			(1,051)		326		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/28/2025	11/30/2027	1	120,085	216.05	9,463			6,720		17,679			(2,340)		715		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2025	12/17/2027	1	231,374	215.03	18,163			13,378		31,698			(4,510)		1,401		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2025	12/23/2027	1	19,702	215.73	1,564			1,167		2,646			(388)		120		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	11/02/2027	1	66,049	211.35	5,297			3,558		9,934			(1,310)		383		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2025	10/14/2027	1	57,555	213.68	4,501			2,906		7,862			(1,116)		327		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2025	10/11/2027	1	245,195	212.63	19,321			12,428		34,695			(4,784)		1,388		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2025	12/03/2027	1	140,410	215.67	11,008			7,863		18,604			(2,729)		839		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	11/12/2027	1	61,478	214.48	4,912			3,386		8,355			(1,221)		360		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2025	12/27/2027	1	110,770	215.69	8,762			6,556		17,324			(2,169)		677		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2025	11/12/2027	1	111,233	213.98	8,843			6,061		15,384			(2,193)		651		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2025	11/18/2027	1	151,167	214.37	12,033			8,347		20,725			(2,983)		890		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/09/2027	1	100,384	211.75	7,970			5,438		14,957			(1,971)		586		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2025	11/24/2027	1	136,334	215.22	10,675			7,514		18,214			(2,650)		807		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2025	12/23/2027	1	95,424	215.42	7,596			5,642		12,968			(1,883)		581		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2025	12/17/2027	1	64,152	214.78	5,042			3,719		8,872			(1,254)		388		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/05/2027	1	169,722	211.75	13,425			9,136		25,221			(3,338)		986		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/25/2027	1	179,360	213.89	14,008			9,268		24,537			(3,468)		1,031		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2025	10/08/2027	1	391,318	212.63	30,718			19,714		55,215			(7,637)		2,208		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2025	11/22/2027	1	84,510	214.79	6,668			4,668		11,451			(1,651)		499		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2025	12/10/2027	1	246,110	214.97	19,615			14,199		33,619			(4,863)		1,480		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	11/16/2027	1	45,983	214.48	3,688			2,548		6,267			(912)		270		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/05/2027	1	79,832	214.29	6,347			4,019		10,594			(1,569)		449		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/21/2025	11/19/2027	1	106,440	214.79	8,377			5,855		14,391			(2,083)		627		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/15/2025	10/15/2027	1	403,232	213.42	31,654			20,479		55,646			(7,848)		2,293		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/30/2025	10/29/2027	1	133,328	211.68	10,626			7,109		19,759			(2,638)		769		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/12/2025	12/10/2027	1	32,533	215.4	2,577			1,876		4,376			(641)		196		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/05/2025	11/05/2027	1	145,910	210.35	11,746			7,938		22,718			(2,912)		848		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/08/2025	10/08/2027	1	199,006	213.75	15,861			10,109		26,985			(3,933)		1,123		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/07/2025	11/08/2027	1	55,344	211.75	4,389			2,992		8,241			(1,087)		323		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/31/2025	10/29/2027	1	121,757	211.35	9,716			6,509		18,251			(2,416)		702		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/06/2025	11/05/2027	1	293,564	210.54	23,338			15,838		45,444			(5,795)		1,706		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/02/2025	12/02/2027	1	54,814	214.85	4,314			3,075		7,471			(1,070)		327		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/02/2025	10/01/2027	1	149,046	213.83	11,790			7,431		20,032			(2,927)		835		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2025	11/19/2027	1	246,809	213.34	19,523			13,625		35,096			(4,847)		1,454		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/18/2027	1	203,351	214.17	15,800			10,302		27,391			(3,912)		1,160		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2025	12/10/2027	1	141,696	215.24	11,194			8,137		19,171			(2,779)		852		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/15/2027	1	123,093	214.17	9,540			6,206		16,531			(2,372)		700		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2025	10/07/2027	1	60,112	214.25	4,779			3,039		8,001			(1,185)		339		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2025	11/12/2027	1	226,030	214.2	18,037			12,415		31,011			(4,478)		1,323		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2025	10/20/2027	1	222,492	214.67	17,310			11,318		29,480			(4,292)		1,272		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2025	10/13/2027	1	174,304	212.88	13,665			8,804		24,490			(3,388)		989		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/13/2027	1	29,329	215.4	2,332			1,700		3,956			(577)		177		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2025	12/06/2027	1	96,480	214.74	7,651			5,504		13,247			(1,894)		578		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2025	12/31/2027	1	57,679	215.43	4,539			3,431		7,885			(1,126)		354		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	12/01/2027	1	89,589	215.48	7,069			5,030		11,933			(1,753)		534		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	12/16/2027	1	69,249	214.56	5,457			3,995		9,639			(1,353)		419		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/01/2027	1	149,524	211.35	11,977			8,039		22,473			(2,966)		865		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2027	1	92,414	215.99	7,264			5,448		12,365			(1,801)		566		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/04/2027	1	222,341	214.29	17,654			11,170		29,482			(4,371)		1,249		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2025	12/03/2027	1	141,529	215.19	11,138			7,989		19,064			(2,765)		845		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2027	1	233,437	213.03	18,325			12,183		32,985			(4,544)		1,345		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/26/2027	1	91,051	216.05	7,148			5,064		11,828			(1,777)		540		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2027	1	179,956	214.51	13,965			9,150		23,988			(3,462)		1,030		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/01/2027	1	68,175	214.29	5,399			3,408		9,013			(1,342)		382		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2027	1	166,388	214.68	12,912			8,478		22,080			(3,201)		953		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	10/29/2025	10/29/2027	1	82,054	211.82	6,441			4,291		12,103			(1,597)		473		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	10/01/2025	10/01/2027	1	76,355	214.76	6,063			3,806		9,918			(1,503)		428		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	10/10/2025	10/12/2027	1	50,855	212.63	4,007			2,580		7,201			(991)		288		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	12/09/2025	12/09/2027	1	90,417	213.95	7,233			5,226		12,785			(1,793)		543		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	12/26/2025	12/23/2027	1	114,385	215.69	9,014			6,732		15,396			(2,244)		696		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	12/08/2025	12/08/2027	1	51,154	214.01	4,082			2,944		7,213			(1,012)		307		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	01/08/2026	01/07/2028	1	140,217	216.61	10,881			8,329		18,495			(2,582)		865		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	01/26/2026	01/26/2028	1	137,780	222.27	10,912			8,604		14,977			(2,317)		865		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	02/05/2026	02/04/2028	1	176,951	227.65	13,785			11,085		15,572			(2,742)		1,119		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	01/09/2026	01/10/2028	1	71,743	217.37	5,632			4,323		9,233			(1,325)		444		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	02/26/2026	02/25/2028	1	200,268	230.12	15,441			12,864		16,262			(2,626)		1,289		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/15/2026	01/14/2028	1	23,295	220.31		1,831		1,421		2,698			(417)		145		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2026	03/01/2028	1	58,738	231.53		4,505		3,764		4,511			(756)		380		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/27/2026	01/18/2028	1	61,487	220.54		5,389		4,242		7,087			(1,151)		383		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2026	02/18/2028	1	135,276	229.63		10,470		8,634		11,120			(1,870)		866		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2026	03/15/2028	1	134,395	228.35		10,873		9,292		12,096			(1,617)		879		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2026	03/10/2028	1	124,795	227.99		9,909		8,412		11,331			(1,507)		813		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2026	03/13/2028	1	227,876	228.35		18,390		15,708		22,601			(2,742)		1,487		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2026	03/10/2028	1	104,848	227.88		8,430		7,186		9,573			(1,272)		683		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/02/2026	03/02/2028	1	50,029	231.53		3,877		3,244		3,847			(636)		324		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2026	02/25/2028	1	67,712	231.53		5,173		4,316		5,160			(874)		436		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2026	03/03/2028	1	107,150	228.75		8,443		7,116		9,322			(1,355)		694		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/06/2028	1	71,190	228.38		5,546		4,684		6,322			(880)		462		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2026	03/29/2028	1	91,596	228.42		7,667		6,699		8,399			(994)		605		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2026	03/17/2028	1	434,919	226.94		35,837		30,894		41,665			(5,063)		2,848		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2026	01/14/2028	1	70,297	220.48		5,483		4,233		8,084			(1,254)		437		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2026	02/04/2028	1	116,665	227.58		9,205		7,371		10,301			(1,841)		738		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2026	03/24/2028	1	110,209	228.07		9,103		7,936		10,183			(1,199)		726		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2026	03/27/2028	1	125,365	228.42		10,468		9,143		11,471			(1,360)		827		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2026	02/18/2028	1	55,549	229.82		4,294		3,536		4,527			(772)		356		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2026	01/14/2028	1	99,736	220.54		7,879		6,125		11,450			(1,786)		619		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/09/2026	03/09/2028	1	103,193	228.42		8,111		6,865		9,184			(1,254)		671		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2026	03/24/2028	1	61,602	227.83		5,107		4,433		5,754			(679)		406		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2026	02/04/2028	1	60,885	228.79		4,743		3,819		5,102			(938)		385		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2026	02/22/2028	1	134,352	229.63		10,439		8,618		11,111			(1,854)		863		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2026	01/21/2028	1	180,011	221.28		14,293		11,217		20,233			(3,117)		1,125		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2026	02/09/2028	2	238,097	228.75		18,700		15,282		20,119			(3,434)		1,512		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/17/2026	02/10/2028	1	50,544	229.09		3,907		3,192		4,212			(719)		321		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/07/2026	01/07/2028	1	86,658	214.97		6,716		5,120		12,098			(1,601)		535		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2026	03/20/2028	1	128,303	226.04		10,713		9,254		12,792			(1,495)		842		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2026	01/25/2028	1	118,796	221.78		9,456		7,443		13,151			(2,041)		745		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2026	01/24/2028	1	87,058	221.78		6,921		5,445		9,629			(1,496)		545		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2026	01/31/2028	1	93,496	224.59		7,339		5,845		9,312			(1,516)		589		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2026	01/05/2028	1	58,857	216.19		4,550		3,456		10,765			(1,097)		363		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2026	01/12/2028	1	55,359	217.75		4,340		3,339		7,042			(1,005)		343		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2026	02/11/2028	1	66,107	229.94		5,123		4,175		5,308			(970)		421		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2026	02/15/2028	1	45,266	230.32		3,485		2,848		3,594			(652)		289		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/08/2028	1	169,349	228.38		13,226		11,176		15,072			(2,093)		1,101		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2026	02/08/2028	1	101,000	228.79		7,898		6,368		8,504			(1,554)		641		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/11/2026	02/11/2028	1	54,113	230.64		4,226		3,425		4,210			(805)		344		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2026	02/11/2028	1	117,439	230.32		9,008		7,351		9,278			(1,695)		747		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2026	01/28/2028	1	55,622	223.45		4,366		3,469		5,785			(910)		350		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2026	01/21/2028	1	172,364	221.78		13,651		10,729		18,995			(2,963)		1,077		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2026	01/04/2028	1	93,190	216.07		7,241		5,490		12,497			(1,771)		574		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2026	12/31/2027	1	132,918	216.07		10,288		7,787		17,758			(2,530)		815		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/30/2026	.01/28/2028	1	69,331	224.59		5,429		4,319		6,885			(1,126)		436		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/23/2026	.03/23/2028	1	72,669	226.82		6,046		5,233		7,049			(819)		478		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/16/2026	.01/11/2028	1	58,314	217.37		5,272		4,093		7,506			(1,200)		361		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/20/2026	.03/21/2028	1	110,598	226.04		9,246		7,989		11,038			(1,288)		727		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/06/2026	.04/06/2028	1	125,267	228.24		10,347		9,155		11,700			(1,203)		833		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/09/2026	.06/09/2028	1	62,869	231.37		5,577		5,424		5,558			(160)		438		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/22/2026	.05/25/2028	1	211,954	232.6		18,588		17,696		17,507			(988)		1,462		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/14/2026	.05/12/2028	1	239,063	230.2		20,296		19,065		21,444			(1,309)		1,634		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/29/2026	.05/30/2028	1	445,981	229.96		38,176		36,655		43,135			(1,669)		3,088		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/17/2026	.06/16/2028	1	155,280	230.52		13,603		13,434		14,301			(242)		1,088		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/04/2026	.05/04/2028	1	223,657	229.55		18,988		17,530		20,420			(1,481)		1,520		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/23/2026	04/21/2028	1	270,999	228.73		22,168		20,180		25,203			(2,068)		1,823		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/15/2026	06/15/2028	1	192,234	231.54		16,840		16,516		16,974			(346)		1,346		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/04/2026	06/02/2028	1	95,734	230.88		8,348		8,083		8,559			(298)		664		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/26/2026	06/28/2028	1	480,788	233.32		42,357		42,299		40,098			(231)		3,397		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/21/2026	05/19/2028	2	247,346	231.5		20,961		19,968		21,222			(1,094)		1,699		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/10/2026	06/09/2028	1	162,744	231.83		14,403		14,027		14,110			(395)		1,135		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/08/2026	05/10/2028	1	349,559	228.39		29,328		27,316		33,663			(2,121)		2,386		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/05/2026	06/05/2028	1	99,064	231.11		8,817		8,550		8,807			(302)		689		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ES0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/22/2026	06/22/2028	1	204,728	230.35		18,466		18,289		19,122			(202)		1,441		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ESD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/29/2026	06/29/2028	1	428,517	232.78		37,838		37,838		36,710			(52)		3,030		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ES2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/23/2026	06/23/2028	1	64,537	231.64		5,776		5,729		5,731			(55)		454		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2026	05/02/2028	1	119,840	230.23		10,007		9,223		10,630			(820)		813		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413DS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2026	06/02/2028	1	153,059	229.78		13,393		12,897		14,296			(513)		1,062		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2026	04/25/2028	1	142,904	228.04		11,704		10,675		13,733			(1,071)		964		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A5E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2026	03/31/2028	1	85,240	227.79		6,964		6,138		8,055			(850)		564		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413DS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2026	06/07/2028	1	259,585	231.11		23,155		22,456		24,854			(790)		1,808		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A5O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2026	04/12/2028	1	228,058	227.82		18,746		16,741		21,802			(2,072)		1,524		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C54 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/13/2026	05/12/2028	1	56,244	229.73		4,781		4,472		5,146			(314)		384		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413DSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2026	06/09/2028	1	334,938	231.7		29,675		29,021		29,207			(773)		2,336		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413DS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2026	06/06/2028	1	282,750	231.11		25,193		24,432		25,165			(860)		1,968		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C5A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2026	05/15/2028	1	100,270	230.2		8,673		8,160		9,034			(546)		687		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C5G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2026	05/19/2028	1	263,901	231.26		22,748		21,498		22,880			(1,278)		1,813		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2026	06/26/2028	1	149,385	233.32		13,131		13,113		12,444			(72)		1,054		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2026	06/27/2028	1	227,729	233.32		20,040		20,013		18,970			(110)		1,608		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2026	04/17/2028	1	188,649	227.87		15,205		13,720		18,091			(1,539)		1,265		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/01/2026	06/01/2028	1	395,253	228.94		34,782		33,446		38,102			(1,380)		2,741		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2026	05/26/2028	1	195,688	231.28		16,810		16,048		17,084			(783)		1,351		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2026	05/05/2028	1	96,556	229.43		8,053		7,455		8,873			(607)		657		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2026	04/26/2028	1	167,126	228.04		13,704		12,501		16,077			(1,253)		1,129		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/13/2026	04/13/2028	1	270,842	228.22		22,263		19,912		25,513			(2,376)		1,811		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2026	05/01/2028	1	147,910	230.23		12,336		11,369		13,105			(1,013)		1,003		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2026	06/13/2028	1	460,711	232.57		40,543		39,707		42,719			(997)		3,222		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2026	05/24/2028	1	422,807	232.6		37,038		35,257		36,115			(1,971)		2,915		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/02/2026	04/04/2028	1	83,991	227.79		6,896		6,082		7,971			(837)		558		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/08/2026	05/09/2028	1	145,401	228.39		12,185		11,348		13,988			(882)		992		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/16/2026	04/13/2028	1	246,408	227.29		20,082		18,085		23,704			(2,069)		1,648		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/24/2026	06/23/2028	1	221,122	231.51		19,636		19,501		19,746			(161)		1,557		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/15/2026	05/16/2028	1	181,965	230.2		15,758		14,827		16,413			(990)		1,247		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/15/2026	05/17/2028	1	170,414	230.2		14,775		13,903		16,801			(927)		1,169		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/29/2026	04/28/2028	1	461,649	228.96		38,455		35,233		42,887			(3,266)		3,123		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/10/2026	04/10/2028	1	167,227	227.82		13,713		12,241		15,953			(1,519)		1,116		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/27/2026	04/27/2028	1	121,895	227.43		10,008		9,143		12,019			(876)		824		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/02/2026	04/05/2028	1	91,103	227.79		7,489		6,606		8,655			(908)		606		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/17/2026	04/18/2028	1	110,439	227.87		8,912		8,043		10,602			(901)		741		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D5L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/12/2026	06/14/2028	1	441,462	232.57		38,893		38,093		40,825			(955)		3,089		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/08/2026	05/08/2028	1	104,460	228.39		8,743		8,142		10,039			(634)		712		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C5O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/22/2026	05/22/2028	1	308,770	232.6		26,986		25,685		25,443			(1,440)		2,126		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C5U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/28/2026	05/26/2028	1	177,096	230.93		15,159		14,532		15,673			(686)		1,223		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/30/2026	04/28/2028	1	307,001	230.78		25,542		23,499		26,494			(2,137)		2,077		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C5P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/22/2026	05/23/2028	1	59,365	232.6		5,194		4,944		4,898			(277)		409		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E56 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/25/2026	06/23/2028	1	406,058	232.13		35,733		35,635		35,368			(245)		2,859		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/07/2026	05/05/2028	1	259,716	228.65		21,764		20,233		24,621			(1,612)		1,766		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A5P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/10/2026	04/11/2028	1	82,164	227.82		6,746		6,023		7,847			(746)		549		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C5Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/26/2026	05/26/2028	1	77,690	231.47		6,720		6,407		6,728			(322)		536		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D5M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/12/2026	06/12/2028	1	323,970	232.57		28,477		27,889		27,375			(701)		2,264		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/14/2026	04/13/2028	1	56,432	227.79		4,599		4,119		5,406			(485)		377		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/30/2026	06/30/2028	1	256,176	231.82		22,672		22,672		22,827					1,813		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/29/2026	05/26/2028	1	265,382	229.96		22,611		21,705		24,415			(994)		1,832		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/18/2026	06/16/2028	1	487,656	230.1		43,353		42,874		45,645			(714)		3,417		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/08/2026	06/08/2028	1	154,610	230.7		13,776		13,379		14,008			(415)		1,077		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/20/2026	04/20/2028	1	188,636	227.53		15,279		13,812		18,392			(1,484)		1,268		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/16/2026	06/16/2028	1	151,227	231.87		13,202		12,967		14,337			(253)		1,060		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/19/2026	05/19/2028	1	236,646	231.73		20,659		19,497		20,139			(1,187)		1,626		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/29/2026	05/31/2028	1	214,560	229.96		18,388		17,656		21,844			(803)		1,487		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/01/2026	05/03/2028	1	278,830	230.23		23,310		21,488		24,760			(1,908)		1,893		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/09/2026	04/07/2028	1	202,090	228.97		16,430		14,640		18,350			(1,848)		1,345		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2028	1	250,897	231.24		21,703		20,452		21,728			(1,277)		1,722		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2028	1	109,104	227.87		8,816		7,957		10,485			(890)		733		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/13/2028	1	77,674	227.28		6,330		5,677		7,589			(660)		519		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2028	1	180,507	229.3		15,217		14,194		18,755			(1,041)		1,233		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2026	04/21/2028	1	198,777	226.78		16,240		14,703		19,977			(1,555)		1,337		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/20/2028	1	243,139	230.1		21,712		21,474		24,132			(355)		1,709		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/24/2028	1	140,661	228.04		11,506		10,493		13,503			(1,055)		949		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/21/2028	1	529,824	230.1		47,366		46,846		51,828			(774)		3,726		0001
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	48,708,872	2.215	440,815			426		426	(33,357)				169,117		0002
Purchased Call/S&P 500 INDEX/SPX821D$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	12/23/2022	08/11/2026	1	3,820,000	6000	113,910			3,533		1,532,346			(15,537)		6,479		0001
Purchased Call/S&P 500 INDEX/SPX821D$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	12/23/2022	09/22/2026	1	3,820,000	6200	99,240			6,039		1,371,273			(13,121)		9,163		0001
Purchased Call/S&P 500 INDEX/SPXI00O$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	01/13/2025	01/05/2029	1	5,825,000	6400	957,230			606,268		2,012,146			(119,242)		46,240		0001
Purchased Call/S&P 500 INDEX/SPXI00O$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	01/13/2025	11/10/2028	1	5,825,000	6600	818,850			506,572		1,827,086			(106,093)		44,810		0001
Purchased Call/S&P 500 INDEX/SPXI00U$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	02/27/2025	08/11/2028	1	6,000,000	7250	496,890			305,170		1,299,076			(71,322)		43,658		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	06/23/2025	09/15/2028	1	1,490,000	8000	57,715			39,538		219,141			(8,853)		11,084		0001
Purchased Call/S&P 500 INDEX/SPXJ005$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... OV6WI8S60X2D1J857QP30	05/07/2025	01/12/2029	1	4,218,750	7600	236,745			163,114		914,983			(31,836)		33,616		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	06/23/2025	03/20/2028	1	1,490,000	7200	95,433			59,992		296,329			(17,256)		9,780		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ005SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/07/2025	04/07/2028	1	4,218,750	.6600	383,220			232,669		1,218,827			(65,068)		28,084		0001
Purchased Call/S&P 500 INDEX/SPXD17S9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	03/03/2028	1	1,490,000	.7000	112,748			70,151		328,509			(20,739)		9,647		0001
Purchased Call/S&P 500 INDEX/SPXJ005SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/07/2025	05/19/2028	1	4,218,750	.7000	285,608			177,665		1,035,302			(46,656)		28,981		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/23/2025	06/09/2028	1	1,490,000	.7600	73,018			47,935		252,660			(12,215)		10,391		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/23/2025	02/23/2029	1	1,490,000	.8200	64,858			46,887		230,413			(8,754)		12,139		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/23/2025	01/26/2029	1	1,490,000	.7800	88,345			63,344		279,834			(12,179)		11,962		0001
Purchased Call/S&P 500 INDEX/SPXJ005SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/07/2025	02/18/2028	1	4,218,750	.6800	300,645			176,833		1,072,958			(53,507)		27,000		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/23/2025	02/09/2029	1	1,490,000	.8000	75,883			54,635		254,682			(10,350)		12,051		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/23/2025	03/23/2029	1	1,490,000	.8200	69,013			50,283		236,538			(9,124)		12,313		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/23/2025	02/16/2029	1	1,490,000	.7600	107,855			77,814		314,247			(14,634)		12,095		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/23/2025	08/18/2028	1	1,490,000	.7600	81,848			55,443		270,675			(12,860)		10,891		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/23/2025	04/13/2028	1	1,490,000	.7000	119,793			76,349		337,652			(21,154)		9,965		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/23/2025	03/31/2028	1	1,490,000	.7200	97,418			61,633		299,784			(17,423)		9,865		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/12/2025	05/25/2029	1	1,320,000	.7400	173,566			136,456		292,573			(23,253)		11,247		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/12/2025	04/20/2029	1	1,320,000	.4000	628,024			490,165		790,281			(86,377)		11,060		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/12/2025	04/13/2029	1	1,320,000	.4600	533,108			415,457		690,423			(73,715)		11,022		0001
Purchased Call/S&P 500 INDEX/SPXJ00MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/12/2025	04/20/2029	1	1,320,000	.7000	210,252			164,099		337,273			(28,918)		11,060		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/12/2025	05/04/2029	1	1,320,000	.6800	235,438			184,302		366,015			(32,041)		11,135		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/12/2025	05/22/2029	1	1,320,000	.7200	193,170			151,776		316,505			(25,938)		11,231		0001
Purchased Call/S&P 500 INDEX/SPXF177SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2026	08/19/2026	1	270,000	20		55,000		18,979		18,672			(36,164)		500		0001
Purchased Call/S&P 500 INDEX/SPXK000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	01/07/2026	07/13/2029	1	6,950,000	.8600		542,900		469,581		845,646			(73,628)		60,572		0001
Purchased Call/S&P 500 INDEX/SPXK005S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/26/2026	05/25/2029	1	3,450,000	.8000		384,650		335,816		554,863			(49,071)		29,396		0001
Purchased Call/S&P 500 INDEX/SPXK002S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/13/2026	05/11/2029	1	6,950,000	.9400		271,430		234,030		465,956			(37,562)		58,827		0001
Purchased Call/S&P 500 INDEX/SPXK002SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/13/2026	09/21/2029	1	6,950,000	10000		217,720		190,687		383,928			(27,154)		62,455		0001
Purchased Call/S&P 500 INDEX/SPXK002SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/13/2026	04/06/2029	1	6,950,000	.9000		356,500		305,918		584,078			(50,799)		57,834		0001
Purchased Call/S&P 500 INDEX/SPXK007S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/06/2026	10/16/2026	1	13,750,000	.6200		362,200		156,272		76,522			(206,971)		37,397		0001
Purchased Call/S&P 500 INDEX/SPXK005S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/26/2026	11/02/2029	1	3,450,000	.8000		450,325		399,852		630,027			(50,727)		31,550		0001
Purchased Call/S&P 500 INDEX/SPXK00SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/22/2026	09/04/2026	1	5,625,000	.7600		141,938		128,138		110,429			(15,345)		11,960		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	07/07/2026	1	4,705,000	.5900	327,240			1,155		1,604,535			(34,800)		3,258		0001
Purchased Call/S&P 500 INDEX/SPX161MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	07/31/2026	1	4,705,000	.5900	334,720			5,825		1,626,365			(35,101)		6,856		0001
Purchased Call/S&P 500 INDEX/SPX13HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	01/21/2028	1	2,460,000	.5400	362,105			142,095		1,265,416			(45,138)		15,371		0001
Purchased Call/S&P 500 INDEX/SPX13HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	07/21/2028	1	3,690,000	.5700	502,875			231,409		1,810,937			(55,704)		26,482		0001
Purchased Call/S&P 500 INDEX/SPXI00HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	01/15/2027	1	5,925,000	.7200	211,920			53,726		655,472			(48,863)		21,875		0001
Purchased Call/S&P 500 INDEX/SPXI00HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	11/16/2026	1	2,962,500	.6400	253,375			48,496		621,761			(63,256)		9,141		0001
Purchased Call/S&P 500 INDEX/SPXI00HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	10/06/2026	1	2,962,500	.6600	187,405			26,733		502,567			(49,591)		7,675		0001
Purchased Call/S&P 500 INDEX/SPXI00HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	01/22/2027	1	2,962,500	.6000	394,295			102,577		843,639			(90,110)		11,128		0001
Purchased Call/S&P 500 INDEX/SPXI00HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	12/08/2026	1	2,962,500	.6400	261,375			56,285		633,425			(63,332)		9,838		0001
Purchased Call/S&P 500 INDEX/SPXI000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	05/25/2029	1	5,825,000	.7000	756,050			503,241		1,714,949			(85,904)		49,633		0001
Purchased Call/S&P 500 INDEX/SPXI000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	05/07/2029	1	5,825,000	.6600	935,030			618,796		1,965,326			(107,454)		49,210		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	10/19/2029	1	1,488,750	.8000	113,540			86,829		311,627			(13,015)		13,536		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	12/07/2029	1	1,488,750	.8800	67,060			51,759		221,534			(7,456)		13,808		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	08/28/2029	1	1,488,750	.8200	90,838			68,739		272,074			(10,767)		13,241		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	11/09/2029	1	1,488,750	.7800	133,383			102,416		344,664			(15,089)		13,654		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	01/04/2030	1	1,488,750	.7800	140,895			109,292		357,087			(15,400)		13,961		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	11/30/2029	1	1,488,750	.8200	104,215			80,334		294,195			(11,637)		13,770		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	12/14/2029	1	1,488,750	.8200	106,168			82,047		297,429			(11,753)		13,847		0001
Purchased Call/S&P 500 INDEX/SPX013LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	05/03/2030	1	6,750,000	.8800	593,030			521,926		1,013,600			(67,213)		66,169		0001
Purchased Call/S&P 500 INDEX/SPX013LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	03/15/2030	1	6,750,000	.8600	632,300			554,082		1,064,468			(73,932)		65,003		0001
Purchased Call/S&P 500 INDEX/SPXF177SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2026	08/19/2026	1	270,000	20	55,000			18,979		18,672			(36,164)		500		0001
Purchased Call/S&P 500 INDEX/SPXK004SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/21/2026	08/03/2026	1	5,100,000	.6900	267,323			45,946		481,471			(220,472)		7,783		0001
Purchased Call/S&P 500 INDEX/SPXK001SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/09/2026	07/19/2030	1	5,212,500	.8500	648,450			581,952		911,142			(67,514)		52,481		0001
Purchased Call/S&P 500 INDEX/SPX0130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	03/29/2030	1	3,475,000	.7200	710,975			632,749		924,453			(79,408)		33,637		0001
Purchased Call/S&P 500 INDEX/SPXK001SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/09/2026	05/17/2030	1	5,212,500	.8400	647,933			578,847		909,311			(70,135)		51,352		0001
Purchased Call/S&P 500 INDEX/SPXK004S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/21/2026	07/07/2026	1	3,400,000	.6900	159,925			5,815		302,419			(153,222)		2,354		0001
Purchased Call/S&P 500 INDEX/SPXK005S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/26/2026	06/04/2029	1	3,450,000	.8400	299,455			261,748		452,903			(37,890)		29,535		0001
Purchased Call/S&P 500 INDEX/SPXP13MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	07/31/2026	1	14,950,000	.6000	9,180			9,180		6,189					21,784		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/09/2027	1	394,000	.5200	35,583			4,611		245,606			(3,738)		1,543		0001
Purchased Call/S&P 500 INDEX/SPXG13KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/07/2027	1	394,000	.5800	23,139			3,967		197,651			(2,314)		1,818		0001
Purchased Call/S&P 500 INDEX/SPXG13KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/10/2028	1	1,182,000	.6200	66,090			18,652		566,821			(5,726)		7,514		0001
Purchased Call/S&P 500 INDEX/SPXG13KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/13/2028	1	788,000	.6200	46,758			14,180		388,804			(3,933)		5,270		0001
Purchased Call/S&P 500 INDEX/SPXK13HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	08/31/2027	1	1,230,000	.5750	122,083			39,791		529,455			(16,881)		6,652		0001
Purchased Call/S&P 500 INDEX/SPXK13HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	05/19/2028	1	1,230,000	.5900	138,353			60,667		552,123			(15,940)		8,450		0001
Purchased Call/S&P 500 INDEX/SPXK13HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	07/19/2028	1	1,230,000	.5850	150,743			69,268		573,247			(16,718)		8,816		0001
Purchased Call/S&P 500 INDEX/SPXI00189	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/29/2026	1	1,760,000	5422.56	241,472			9,287		677,641			(59,872)		2,480		0001
Purchased Call/S&P 500 INDEX/SPXM131SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/21/2026	1	1,495,830	.5623	186,977			13,189		508,409			(46,680)		2,823		0001
Purchased Call/S&P 500 INDEX/SPXH00WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/06/2026	1	1,539,000	5533.79	208,535			1,434		546,598			(51,634)		987		0001
Purchased Call/S&P 500 INDEX/SPXH00YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/16/2026	1	1,554,000	5616.2	212,276			4,374		521,262			(52,633)		1,627		0001
Purchased Call/S&P 500 INDEX/SPXI0078D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/04/2026	1	1,480,067	.6585	46,720			4,206		267,584			(11,680)		3,147		0001
Purchased Call/S&P 500 INDEX/SPXH00YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/10/2026	1	1,513,410	.5568	210,789			2,624		527,562			(52,625)		1,253		0001
Purchased Call/S&P 500 INDEX/SPXI0029G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	1	1,623,000	5325.17	217,969			9,032		668,780			(54,193)		2,365		0001
Purchased Call/S&P 500 INDEX/SPXH00YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/15/2026	1	2,032,000	5594.62	273,507			5,260		693,560			(67,815)		2,060		0001
Purchased Call/S&P 500 INDEX/SPXI0078E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/04/2026	1	1,603,210	.6735	38,959			3,507		248,324			(9,740)		3,409		0001
Purchased Call/S&P 500 INDEX/SPXM130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/19/2026	1	1,536,661	.5608	193,660			13,071		527,294			(48,149)		2,844		0001
Purchased Call/S&P 500 INDEX/SPXM133S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	08/28/2026	1	1,533,841	.7178	18,095			1,454		119,903			(4,524)		3,083		0001
Purchased Call/S&P 500 INDEX/SPXM133S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	08/28/2026	1	2,464,139	.5588	296,523			23,820		856,036			(74,131)		4,954		0001
Purchased Call/S&P 500 INDEX/SPXL13TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	2,031,000	5437.26	274,185			8,710		773,544			(68,170)		2,604		0001
Purchased Call/S&P 500 INDEX/SPXM137SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2026	1	2,641,000	5718.57	327,484			37,787		850,116			(81,198)		6,372		0001
Purchased Call/S&P 500 INDEX/SPXL13ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/14/2026	1	1,544,000	5526.48	199,794			12,142		556,949			(49,674)		2,711		0001
Purchased Call/S&P 500 INDEX/SPXM136S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/16/2026	1	1,577,265	.5633	196,400			20,802		536,973			(48,763)		3,646		0001
Purchased Call/S&P 500 INDEX/SPXA217SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2024	09/25/2026	1	1,396,000	5729.56	177,711			21,109		445,907			(44,184)		3,408		0001
Purchased Call/S&P 500 INDEX/SPXA216SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2026	1	1,673,000	5674.04	212,973			24,281		552,012			(52,661)		4,013		0001
Purchased Call/S&P 500 INDEX/SPXA210S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2024	07/14/2026	1	2,063,000	5598.5	272,935			4,874		701,503			(67,488)		2,020		0001
Purchased Call/S&P 500 INDEX/SPXA216S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2026	1	1,743,000	5713.64	215,435			23,475		561,838			(53,489)		4,080		0001
Purchased Call/S&P 500 INDEX/SPXA214SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2024	09/04/2026	1	1,644,951	.6837	33,895			3,039		220,621			(8,416)		3,497		0001
Purchased Call/S&P 500 INDEX/SPXA215SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/13/2024	09/15/2026	1	2,145,000	5595.08	276,705			28,887		744,794			(68,420)		4,926		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00W9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	1	2,190,000	5567.19	288,204			399		764,696			(71,754)		811		0001
Purchased Call/S&P 500 INDEX/SPXA212S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2026	1	2,064,000	5330.52	275,338			12,859		846,210			(68,082)		3,196		0001
Purchased Call/S&P 500 INDEX/SPXA212S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	1,702,000	5311.33	228,579			11,665		708,642			(56,753)		2,746		0001
Purchased Call/S&P 500 INDEX/SPXI000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	1	1,493,000	5345.23	209,468			6,645		602,327			(52,008)		1,914		0001
Purchased Call/S&P 500 INDEX/SPXH00V$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2026	1	2,029,000	5500.75	272,495			375		740,417			(67,564)		751		0001
Purchased Call/S&P 500 INDEX/SPXI001SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J8570P30	08/01/2024	07/10/2026	1	11,100,000	.6700	333,900			4,269		1,611,855			(85,361)		9,186		0001
Purchased Call/S&P 500 INDEX/SPXH00XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2026	1	1,538,000	5525.48	212,090			2,039		548,367			(52,587)		1,138		0001
Purchased Call/S&P 500 INDEX/SPXA212S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,489,122	.5351	163,306			6,776		596,900			(40,770)		2,170		0001
Purchased Call/S&P 500 INDEX/SPXA214SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/30/2024	08/31/2026	1	1,695,000	5637.1	216,452			18,187		571,202			(53,595)		3,493		0001
Purchased Call/S&P 500 INDEX/SPXB050$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2026	1	1,688,000	5522.41	228,724			5,048		605,178			(56,789)		1,821		0001
Purchased Call/S&P 500 INDEX/SPXI008S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/16/2026	1	1,508,000	5593.66	195,738			20,703		525,987			(48,532)		3,486		0001
Purchased Call/S&P 500 INDEX/SPXB052QK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/11/2026	1	1,558,000	5309.42	211,421			11,907		645,720			(52,277)		2,642		0001
Purchased Call/S&P 500 INDEX/SPXA210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2024	07/06/2026	1	1,560,887	.7138	29,971			207		102,827			(7,472)		1,001		0001
Purchased Call/S&P 500 INDEX/SPXA213SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	2,063,000	5517.72	277,886			19,548		746,557			(68,995)		3,893		0001
Purchased Call/S&P 500 INDEX/SPXH002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/13/2026	1	1,489,709	.7168	22,350			372		94,383			(5,580)		1,406		0001
Purchased Call/S&P 500 INDEX/SPXI005S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2026	1	2,004,000	5589.53	263,326			19,894		695,003			(65,112)		3,925		0001
Purchased Call/S&P 500 INDEX/SPXB050SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/07/2026	1	1,579,000	5306.75	213,481			10,910		655,235			(53,077)		2,547		0001
Purchased Call/S&P 500 INDEX/SPXM131SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2026	1	1,849,000	5566.29	243,883			18,760		648,484			(60,470)		3,653		0001
Purchased Call/S&P 500 INDEX/SPXA212S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2024	08/03/2026	1	1,534,002	.6535	41,725			1,915		286,930			(10,475)		2,341		0001
Purchased Call/S&P 500 INDEX/SPXL13TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/27/2026	1	2,383,000	5459.1	316,224			11,309		898,468			(78,299)		3,241		0001
Purchased Call/S&P 500 INDEX/SPX815USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	09/26/2024	09/25/2026	1	1,533,809	.6840	50,614			6,004		206,112			(12,567)		3,744		0001
Purchased Call/S&P 500 INDEX/SPXL13XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2026	1	1,543,000	5290.95	209,694			12,098		645,549			(51,993)		2,648		0001
Purchased Call/S&P 500 INDEX/SPXL13RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2026	1	1,565,000	5552.96	206,893			6,252		552,537			(51,298)		1,964		0001
Purchased Call/S&P 500 INDEX/SPXM134SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2026	1	1,774,000	5476.29	229,556			22,388		667,644			(56,917)		3,940		0001
Purchased Call/S&P 500 INDEX/SPXD171SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2024	09/04/2026	1	2,132,138	.5524	264,669			23,729		779,117			(65,713)		4,533		0001
Purchased Call/S&P 500 INDEX/SPXD171SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	1,590,000	5338.11	218,307			20,691		647,687			(53,980)		3,482		0001
Purchased Call/S&P 500 INDEX/SPXA212S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,567,203	.5440	156,745			6,504		597,536			(39,132)		2,284		0001
Purchased Call/S&P 500 INDEX/SPXD173SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2026	1	1,569,000	5738.17	198,165			24,498		499,435			(49,000)		3,917		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA212S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2024	08/05/2026	1	1,563,000	5108.54	225,854			10,858		727,380			(55,999)		2,454		0001
Purchased Call/S&P 500 INDEX/SPXC17YW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	2,573,000	5505	344,525			9,465		937,781			(85,190)		3,086		0001
Purchased Call/S&P 500 INDEX/SPXA211SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2024	07/24/2026	1	1,951,523	6976	36,069			1,147		199,026			(9,005)		2,502		0001
Purchased Call/S&P 500 INDEX/SPXA213S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2026	1	1,712,000	5422.48	221,875			13,410		661,356			(55,013)		3,006		0001
Purchased Call/S&P 500 INDEX/SPXB050S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	1,650,000	5604.12	215,985			2,685		558,779			(53,700)		1,366		0001
Purchased Call/S&P 500 INDEX/SPXA216SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2024	09/18/2026	1	1,657,832	6646	67,811			7,410		277,782			(16,929)		3,881		0001
Purchased Call/S&P 500 INDEX/SPXA212S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,689,824	5522	154,013			6,391		612,136			(38,450)		2,462		0001
Purchased Call/S&P 500 INDEX/SPXC17YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	1,520,000	5436.19	215,536			5,921		572,955			(53,295)		1,823		0001
Purchased Call/S&P 500 INDEX/SPXA216SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/18/2026	1	1,817,000	5679.74	228,760			24,961		597,403			(56,876)		4,253		0001
Purchased Call/S&P 500 INDEX/SPXH00UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2026	1	2,066,000	5392.96	296,884					798,037			(73,611)		541		0001
Purchased Call/S&P 500 INDEX/SPXI000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/17/2026	1	2,006,751	7149	26,075			579		138,968			(6,528)		2,165		0001
Purchased Call/S&P 500 INDEX/SPXI007SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/04/2026	1	1,586,695	5426	208,263			18,724		620,343			(51,994)		3,374		0001
Purchased Call/S&P 500 INDEX/SPXA216SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2024	09/17/2026	1	1,683,366	5641	224,284			24,230		569,167			(56,071)		3,916		0001
Purchased Call/S&P 500 INDEX/SPXI000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	1	1,427,693	5484	184,925			5,867		530,394			(45,914)		1,830		0001
Purchased Call/S&P 500 INDEX/SPXH00WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2026	1	1,616,000	5550.49	216,059			1,781		569,297			(53,424)		1,119		0001
Purchased Call/S&P 500 INDEX/SPXI004S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	1	2,070,000	5496.1	273,861			16,621		762,401			(67,996)		3,634		0001
Purchased Call/S&P 500 INDEX/SPXI009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2026	1	1,496,295	5733	191,350			22,465		479,129			(47,575)		3,632		0001
Purchased Call/S&P 500 INDEX/SPXC17YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	1,678,755	5615	203,413			4,489		566,589			(50,504)		1,811		0001
Purchased Call/S&P 500 INDEX/SPXL13RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	2,238,000	5508.77	310,858			8,967		806,428			(77,076)		2,747		0001
Purchased Call/S&P 500 INDEX/SPXI008SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/11/2026	1	2,101,353	5589	273,784			27,265		740,039			(68,352)		4,699		0001
Purchased Call/S&P 500 INDEX/SPXL13US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/29/2026	1	1,669,029	5438	220,473			8,491		636,762			(54,740)		2,352		0001
Purchased Call/S&P 500 INDEX/SPXA212S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,516,562	7069	12,320			511		132,232			(3,076)		2,210		0001
Purchased Call/S&P 500 INDEX/SPXI007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/09/2026	1	1,521,000	5430.02	200,924			19,320		590,009			(49,818)		3,354		0001
Purchased Call/S&P 500 INDEX/SPXI004SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/13/2026	1	1,484,480	5435	219,558			13,076		573,487			(54,889)		2,577		0001
Purchased Call/S&P 500 INDEX/SPXM131SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/21/2026	1	1,600,021	7150	23,140			1,632		127,779			(5,777)		3,020		0001
Purchased Call/S&P 500 INDEX/SPXI00S5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2026	1	2,178,000	5623.34	276,824			19,500		741,805			(68,826)		4,110		0001
Purchased Call/S&P 500 INDEX/SPXB05SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	09/02/2026	1	1,482,000	5583.44	199,033			17,224		513,425			(49,147)		3,103		0001
Purchased Call/S&P 500 INDEX/SPXI002SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/03/2026	1	1,487,000	5338.54	197,622			8,970		609,123			(48,932)		2,269		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	1,601,000	5532.03	206,689			13,628		576,123			(51,108)		2,933		0001
Purchased Call/S&P 500 INDEX/SPXM131$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/24/2026	1	1,754,019	6851	43,674			3,248		224,101			(10,858)		3,404		0001
Purchased Call/S&P 500 INDEX/SPXI005$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/26/2024	08/21/2026	1	1,519,980	5583	198,408			13,996		529,772			(49,534)		2,869		0001
Purchased Call/S&P 500 INDEX/SPXI007$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	1	2,082,000	5408.42	268,370			24,094		824,498			(66,724)		4,427		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/07/2026	1	1,731,979	5233	251,772			12,885		758,127			(62,856)		2,794		0001
Purchased Call/S&P 500 INDEX/SPXI005$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/28/2026	1	1,863,000	5564	241,072			19,312		660,919			(59,855)		3,745		0001
Purchased Call/S&P 500 INDEX/SPXI009$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2026	1	2,206,000	5719.52	285,015			33,809		711,005			(70,765)		5,385		0001
Purchased Call/S&P 500 INDEX/SPXI007$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	1	1,632,000	5620.39	204,979			20,385		561,986			(50,963)		3,649		0001
Purchased Call/S&P 500 INDEX/SPXL13RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/17/2026	1	1,526,650	6732	49,275			1,092		215,935			(12,319)		1,647		0001
Purchased Call/S&P 500 INDEX/SPXL130$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2026	1	1,650,091	5566	230,702			2,539		573,815			(57,280)		1,296		0001
Purchased Call/S&P 500 INDEX/SPXD17A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/03/2026	1	3,956,107	6049	531,571			114,118		1,040,263			(132,893)		12,932		0001
Purchased Call/S&P 500 INDEX/SPXD170$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	2,013,000	5901.2	284,638			68,032		592,859			(70,382)		6,969		0001
Purchased Call/S&P 500 INDEX/SPXD17A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	1	2,698,000	6090.27	359,374			78,598		688,902			(88,983)		8,932		0001
Purchased Call/S&P 500 INDEX/SPXC052$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/18/2024	11/13/2026	1	2,166,259	5871	300,126			56,040		643,070			(74,928)		6,612		0001
Purchased Call/S&P 500 INDEX/SPXI00A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	1	1,406,911	6834	43,426			5,571		197,593			(10,782)		3,570		0001
Purchased Call/S&P 500 INDEX/SPXI00GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6W8S6QX2D1J8570P30	11/18/2024	09/03/2026	1	5,885,000	5600	941,630			92,430		1,934,920			(260,604)		12,417		0001
Purchased Call/S&P 500 INDEX/SPXI00J$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/02/2024	12/02/2026	1	1,802,000	6001.8	248,316			52,528		487,300			(61,569)		5,871		0001
Purchased Call/S&P 500 INDEX/SPXI00D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/29/2024	10/29/2026	1	2,333,000	5832.92	307,489			50,685		705,524			(76,241)		6,716		0001
Purchased Call/S&P 500 INDEX/SPXI00F$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2026	1	1,740,392	6001	231,423			42,337		471,254			(57,459)		5,273		0001
Purchased Call/S&P 500 INDEX/SPXM13C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/22/2026	1	1,732,187	5839	216,876			33,710		518,157			(53,847)		4,840		0001
Purchased Call/S&P 500 INDEX/SPX815W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/05/2026	1	1,532,431	5764	245,260			43,082		487,237			(60,978)		4,537		0001
Purchased Call/S&P 500 INDEX/SPX815X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/27/2026	1	1,628,000	6032.38	215,384			44,326		428,397			(53,550)		5,218		0001
Purchased Call/S&P 500 INDEX/SPX815W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/06/2026	1	1,559,338	5907	217,964			38,535		447,792			(54,117)		4,635		0001
Purchased Call/S&P 500 INDEX/SPX815W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/09/2026	1	1,781,000	5995.54	232,777			42,002		481,684			(57,637)		5,355		0001
Purchased Call/S&P 500 INDEX/SPX815Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/18/2026	1	1,714,340	5871	256,262			60,339		513,756			(63,977)		5,867		0001
Purchased Call/S&P 500 INDEX/SPX815X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	1,581,889	6077	209,128			47,018		405,925			(51,924)		5,302		0001
Purchased Call/S&P 500 INDEX/SPX815X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	1,564,782	7247	53,401			12,006		146,222			(13,259)		5,244		0001
Purchased Call/S&P 500 INDEX/SPX815Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/18/2026	1	1,586,430	7041	66,753			15,718		197,068			(16,665)		5,429		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/18/2026	1	1,496,853	.7282	36,265			8,623		139,359			(9,142)		5,123		0001
Purchased Call/S&P 500 INDEX/SPX815YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/28/2026	1	1,654,000	7135.15	58,221			14,415		186,417			(14,416)		5,824		0001
Purchased Call/S&P 500 INDEX/SPX815YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2024	12/24/2026	1	1,520,000	7266.24	50,160			12,194		144,692			(12,471)		5,292		0001
Purchased Call/S&P 500 INDEX/SPX815WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	1,761,000	5995.54	229,458			40,623		475,375			(57,049)		5,235		0001
Purchased Call/S&P 500 INDEX/SPXA217SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2024	10/02/2026	1	1,806,000	5699.94	233,516			29,954		591,773			(57,979)		4,583		0001
Purchased Call/S&P 500 INDEX/SPXA218SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2024	10/09/2026	1	1,684,000	5815.03	219,930			30,419		510,469			(54,680)		4,429		0001
Purchased Call/S&P 500 INDEX/SPX815WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/06/2026	1	2,193,000	5943.23	293,862			51,954		612,461			(72,962)		6,519		0001
Purchased Call/S&P 500 INDEX/SPXA218SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2024	10/13/2026	1	1,644,000	5815.03	216,186			30,926		498,484			(53,456)		4,409		0001
Purchased Call/S&P 500 INDEX/SPXA218ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2024	10/09/2026	1	1,539,302	.5766	221,770			30,674		482,630			(55,366)		4,049		0001
Purchased Call/S&P 500 INDEX/SPX815WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2024	10/30/2026	1	1,522,000	5705.45	205,774			34,343		503,890			(51,091)		4,400		0001
Purchased Call/S&P 500 INDEX/SPX815YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2024	12/31/2026	1	1,666,000	5858.1	229,408			57,746		505,526			(56,881)		5,914		0001
Purchased Call/S&P 500 INDEX/SPXA21GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/24/2026	1	1,643,000	6007.4	227,884			55,397		449,905			(56,658)		5,721		0001
Purchased Call/S&P 500 INDEX/SPXA219S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2026	1	1,511,968	.5787	207,974			30,324		466,166			(51,637)		4,093		0001
Purchased Call/S&P 500 INDEX/SPX815YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/15/2026	1	1,599,000	6051.09	216,345			49,629		419,563			(53,495)		5,424		0001
Purchased Call/S&P 500 INDEX/SPXA21ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2024	12/04/2026	1	1,448,121	.6072	190,421			41,087		374,146			(47,540)		4,749		0001
Purchased Call/S&P 500 INDEX/SPXA21HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2024	12/30/2026	1	1,785,000	5877.41	246,687			61,757		536,966			(61,165)		6,320		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/11/2026	1	1,730,646	.6051	213,645			48,300		457,392			(53,485)		5,800		0001
Purchased Call/S&P 500 INDEX/SPXB05YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2024	10/16/2026	1	1,618,664	.5836	213,913			31,658		484,320			(53,405)		4,402		0001
Purchased Call/S&P 500 INDEX/SPXA219S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/14/2026	1	1,816,554	.5840	237,249			34,313		539,874			(58,986)		4,895		0001
Purchased Call/S&P 500 INDEX/SPXA21HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/24/2026	1	1,884,000	5970.84	254,528			61,960		532,355			(63,370)		6,560		0001
Purchased Call/S&P 500 INDEX/SPXA21C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/27/2026	1	1,922,000	5998.74	255,626			52,536		523,760			(63,381)		6,161		0001
Purchased Call/S&P 500 INDEX/SPXD174SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/20/2026	1	1,642,000	5864.67	214,281			32,672		482,533			(52,985)		4,548		0001
Purchased Call/S&P 500 INDEX/SPXA21BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2024	11/20/2026	1	1,790,000	5933.84	244,335			47,856		508,141			(60,665)		5,602		0001
Purchased Call/S&P 500 INDEX/SPXA21HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/28/2026	1	2,342,000	5970.84	317,575			78,629		662,181			(78,634)		8,246		0001
Purchased Call/S&P 500 INDEX/SPXA21FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/18/2026	1	2,719,000	5930.85	377,125			88,552		787,400			(93,763)		9,305		0001
Purchased Call/S&P 500 INDEX/SPXA21ES$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2024	12/16/2026	1	1,570,000	6043.71	219,015			50,542		415,769			(54,304)		5,342		0001
Purchased Call/S&P 500 INDEX/SPXD176SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2024	10/30/2026	1	1,554,922	.5824	185,517			31,048		473,565			(46,315)		4,495		0001
Purchased Call/S&P 500 INDEX/SPXA21CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/25/2026	1	2,063,217	.5977	278,668			56,659		568,321			(69,284)		6,569		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/23/2026	1	1,716,000	5792.43	229,601			36,103		531,066			(57,007)		4,816		0001
Purchased Call/S&P 500 INDEX/SPXB05Y3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	1,797,000	5864.67	233,610			34,525		527,276			(58,082)		4,887		0001
Purchased Call/S&P 500 INDEX/SPXB05Y5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2024	10/21/2026	1	1,623,000	5821.78	218,780			33,659		489,564			(54,246)		4,515		0001
Purchased Call/S&P 500 INDEX/SPXA21ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2026	1	1,465,000	5855.35	208,616			48,917		446,481			(51,796)		5,014		0001
Purchased Call/S&P 500 INDEX/SPXA21ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2026	1	2,208,473	.6051	274,119			63,722		585,038			(68,060)		7,536		0001
Purchased Call/S&P 500 INDEX/SPXC052SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/13/2026	1	2,261,986	.5968	284,868			53,191		625,636			(71,119)		6,904		0001
Purchased Call/S&P 500 INDEX/SPXC052ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2026	1	1,724,000	5855.31	241,188			46,382		514,735			(59,801)		5,358		0001
Purchased Call/S&P 500 INDEX/SPXD176SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/02/2026	1	2,084,000	5728.8	278,631			47,524		679,105			(68,991)		6,098		0001
Purchased Call/S&P 500 INDEX/SPXD179S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/24/2026	1	2,957,000	5939.49	406,883			81,600		834,134			(100,609)		9,383		0001
Purchased Call/S&P 500 INDEX/SPXD173SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2026	1	1,617,000	5751.07	212,636			28,332		511,468			(52,578)		4,189		0001
Purchased Call/S&P 500 INDEX/SPX815XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/27/2024	11/27/2026	1	1,704,000	7123.5	63,900			13,133		181,423			(15,844)		5,462		0001
Purchased Call/S&P 500 INDEX/SPX815WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/16/2026	1	1,612,635	.6982	49,655			7,369		188,580			(12,431)		4,386		0001
Purchased Call/S&P 500 INDEX/SPXB05Z5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2026	1	2,365,000	5788.58	323,296			52,846		733,117			(80,160)		6,780		0001
Purchased Call/S&P 500 INDEX/SPXA21BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2026	1	1,617,000	5644.68	224,763			30,257		546,230			(55,729)		4,211		0001
Purchased Call/S&P 500 INDEX/SPX815WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2024	10/30/2026	1	1,639,718	.7287	26,409			4,420		132,336			(6,593)		4,740		0001
Purchased Call/S&P 500 INDEX/SPX815XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	2,052,000	6027.05	282,150			63,435		545,054			(70,054)		6,877		0001
Purchased Call/S&P 500 INDEX/SPX815YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/23/2026	1	1,762,351	.5948	232,236			56,446		498,931			(58,139)		6,119		0001
Purchased Call/S&P 500 INDEX/SPX815XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/10/2026	1	1,625,000	5953.57	220,025			39,950		450,479			(54,405)		4,905		0001
Purchased Call/S&P 500 INDEX/SPX815YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/24/2026	1	1,507,000	7499.38	27,578			6,713		104,602			(6,866)		5,247		0001
Purchased Call/S&P 500 INDEX/SPX815YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/24/2026	1	1,451,943	.6025	178,041			43,461		391,303			(44,510)		5,055		0001
Purchased Call/S&P 500 INDEX/SPXA21HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2026	1	1,693,000	5955.91	232,788			57,877		482,947			(57,561)		5,977		0001
Purchased Call/S&P 500 INDEX/SPX815XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/09/2026	1	1,893,547	.6025	261,840			58,307		502,657			(65,190)		6,307		0001
Purchased Call/S&P 500 INDEX/SPXI00GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	11/18/2024	08/07/2026	1	5,885,000	.6400	423,280			25,058		1,131,027			(122,191)		9,494		0001
Purchased Call/S&P 500 INDEX/SPXM13ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/28/2026	1	1,974,726	.5808	269,691			44,145		606,382			(66,960)		5,661		0001
Purchased Call/S&P 500 INDEX/SPXI00DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	1,548,000	5720.21	210,683			36,175		509,398			(52,095)		4,548		0001
Purchased Call/S&P 500 INDEX/SPXI00GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/16/2026	1	2,623,000	5870.62	358,564			68,063		779,294			(88,783)		8,093		0001
Purchased Call/S&P 500 INDEX/SPXI00AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2026	1	2,172,455	.5762	265,498			33,233		683,541			(65,919)		5,453		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	1	1,447,000	5802.31	192,017			30,235		447,803			(47,740)		4,061		0001
Purchased Call/S&P 500 INDEX/SPXI00ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	11/04/2026	1	1,695,000	5672.7	234,927			40,660		570,769			(58,249)		4,999		0001
Purchased Call/S&P 500 INDEX/SPXI001SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	11/25/2026	1	2,736,000	6000.55	371,549			75,231		740,577			(92,250)		8,711		0001
Purchased Call/S&P 500 INDEX/SPXI001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/19/2026	1	1,838,229	5888	267,861			52,311		537,753			(66,965)		5,733		0001
Purchased Call/S&P 500 INDEX/SPXI00JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2026	1	2,826,000	6032.38	375,010			78,814		752,078			(92,728)		9,178		0001
Purchased Call/S&P 500 INDEX/SPXI00ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2026	1	1,778,000	5972.02	240,919			44,345		491,209			(59,735)		5,407		0001
Purchased Call/S&P 500 INDEX/SPXI001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/20/2026	1	1,695,997	5904	243,726			47,869		490,966			(60,848)		5,308		0001
Purchased Call/S&P 500 INDEX/SPXM13NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	2,085,000	6034.91	280,641			62,450		556,629			(69,584)		6,967		0001
Purchased Call/S&P 500 INDEX/SPXI00DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/26/2026	1	1,825,000	5808.12	241,265			38,828		563,308			(59,739)		5,188		0001
Purchased Call/S&P 500 INDEX/SPXI00ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2024	10/02/2026	1	1,952,526	5686	252,232			32,355		642,785			(62,625)		4,954		0001
Purchased Call/S&P 500 INDEX/SPXI00GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	11/18/2024	09/11/2026	1	5,885,000	5500	1,019,460			111,214		2,038,068			(278,735)		13,159		0001
Purchased Call/S&P 500 INDEX/SPXM13JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/20/2026	1	1,616,019	7029	70,464			13,839		192,234			(17,592)		5,058		0001
Purchased Call/S&P 500 INDEX/SPXI00GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	11/18/2024	08/27/2026	1	5,885,000	6500	387,290			34,226		1,049,775			(108,345)		11,730		0001
Purchased Call/S&P 500 INDEX/SPXM13ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/09/2026	1	1,538,599	5781	217,484			30,081		477,453			(54,296)		4,047		0001
Purchased Call/S&P 500 INDEX/SPX815Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/11/2026	1	2,182,000	6051.09	294,352			66,270		571,592			(73,184)		7,313		0001
Purchased Call/S&P 500 INDEX/SPX815XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2024	11/11/2026	1	1,707,000	5941.34	237,785			43,442		476,376			(58,958)		5,171		0001
Purchased Call/S&P 500 INDEX/SPX815XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2024	12/04/2026	1	1,910,000	6075.11	255,558			54,989		488,982			(63,451)		6,263		0001
Purchased Call/S&P 500 INDEX/SPX9150S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/22/2027	1	1,679,838	6065	230,791			65,348		446,330			(57,381)		6,310		0001
Purchased Call/S&P 500 INDEX/SPX9151SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2027	1	1,848,000	6059.24	249,295			75,304		497,252			(61,896)		7,174		0001
Purchased Call/S&P 500 INDEX/SPX9153S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/04/2027	1	1,456,835	7194	53,488			16,172		166,354			(13,390)		5,642		0001
Purchased Call/S&P 500 INDEX/SPX9150SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/21/2027	1	1,456,511	6009	210,256			59,325		401,346			(52,347)		5,458		0001
Purchased Call/S&P 500 INDEX/SPX9150SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2027	1	1,907,000	6049.92	259,733			75,950		514,522			(64,488)		7,284		0001
Purchased Call/S&P 500 INDEX/SPXN138SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/25/2027	1	2,355,256	5773	287,673			106,089		798,519			(71,523)		10,091		0001
Purchased Call/S&P 500 INDEX/SPX9153S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2027	1	1,777,467	6048	240,905			74,226		489,141			(59,813)		6,978		0001
Purchased Call/S&P 500 INDEX/SPXC05HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/25/2027	1	1,628,287	5690	192,361			71,038		581,649			(47,892)		6,976		0001
Purchased Call/S&P 500 INDEX/SPXC05BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/20/2025	02/19/2027	1	1,483,000	6105.28	200,205			64,342		394,266			(49,708)		5,937		0001
Purchased Call/S&P 500 INDEX/SPX9151SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2027	1	1,693,000	6028.45	227,539			67,512		465,223			(56,263)		6,527		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2027	1	1,531,000	5629.72	213,268			75,874		560,851			(52,879)		6,461		0001
Purchased Call/S&P 500 INDEX/SPXC05A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2025	02/04/2027	1	1,717,446	6026	237,884			71,826		479,673			(59,471)		6,652		0001
Purchased Call/S&P 500 INDEX/SPXA21KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2025	01/15/2027	1	3,924,000	5996.66	525,424			143,892		1,105,458			(130,634)		14,487		0001
Purchased Call/S&P 500 INDEX/SPXN136S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/12/2027	1	1,733,767	5580	239,022			84,088		657,784			(59,756)		7,246		0001
Purchased Call/S&P 500 INDEX/SPXC059SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	2,095,583	6035	291,578			85,261		576,854			(72,394)		8,004		0001
Purchased Call/S&P 500 INDEX/SPXC05GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/24/2027	1	1,620,000	5730.08	217,890			79,614		559,919			(54,025)		6,928		0001
Purchased Call/S&P 500 INDEX/SPXA21JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,678,000	5894.58	231,228			60,666		503,204			(57,332)		6,085		0001
Purchased Call/S&P 500 INDEX/SPXA21PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2025	03/25/2027	1	1,548,006	5700	205,239			75,689		548,947			(51,028)		6,632		0001
Purchased Call/S&P 500 INDEX/SPXD17D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/03/2025	01/05/2027	1	2,711,000	5942.47	361,919			93,462		786,605			(89,491)		9,754		0001
Purchased Call/S&P 500 INDEX/SPXA21NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/24/2027	1	1,437,000	5917.43	202,904			66,334		432,167			(50,309)		5,814		0001
Purchased Call/S&P 500 INDEX/SPXA21LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	1,507,000	5976.59	207,665			61,900		433,941			(51,489)		5,823		0001
Purchased Call/S&P 500 INDEX/SPXI000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/13/2025	11/13/2026	1	23,300,000	6200	2,057,560			416,448		5,707,521			(556,679)		71,113		0001
Purchased Call/S&P 500 INDEX/SPXD17DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2027	1	2,320,000	5809.56	320,856			85,944		738,973			(79,337)		8,500		0001
Purchased Call/S&P 500 INDEX/SPXA210SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/26/2027	1	1,903,000	5954.5	256,334			84,973		565,507			(63,731)		7,732		0001
Purchased Call/S&P 500 INDEX/SPXA210SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/25/2027	1	1,518,589	5955	183,858			60,861		450,382			(45,964)		6,157		0001
Purchased Call/S&P 500 INDEX/SPXC05C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2027	1	1,817,000	5992.08	249,292			81,157		522,453			(61,642)		7,336		0001
Purchased Call/S&P 500 INDEX/SPXI00OYSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2025	03/19/2027	1	2,741,000	5662.89	365,375			131,535		993,633			(90,717)		11,611		0001
Purchased Call/S&P 500 INDEX/SPXC05ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	1,933,000	5638.94	262,308			92,728		708,644			(64,949)		8,126		0001
Purchased Call/S&P 500 INDEX/SPXA210SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/26/2027	1	2,115,022	5881	275,267			91,375		659,162			(68,722)		8,593		0001
Purchased Call/S&P 500 INDEX/SPXC05ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/05/2027	1	1,936,632	5747	231,364			79,151		662,018			(57,841)		7,982		0001
Purchased Call/S&P 500 INDEX/SPXM13US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/14/2027	1	2,662,183	5806	400,468			109,118		850,207			(99,567)		9,804		0001
Purchased Call/S&P 500 INDEX/SPXI00MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/03/2025	12/31/2026	1	1,465,000	5942.47	195,871			49,577		424,831			(48,766)		5,201		0001
Purchased Call/S&P 500 INDEX/SPXN134SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/04/2027	1	1,565,114	5818	174,487			59,534		510,620			(43,682)		6,438		0001
Purchased Call/S&P 500 INDEX/SPXC05ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2025	01/29/2027	1	1,469,483	6047	198,461			58,762		403,109			(50,030)		5,613		0001
Purchased Call/S&P 500 INDEX/SPXN135SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	1,470,000	5613.56	203,889			72,257		545,902			(50,415)		6,191		0001
Purchased Call/S&P 500 INDEX/SPXI000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/13/2025	12/04/2026	1	23,300,000	7000	734,600			166,566		2,973,641			(192,699)		76,406		0001
Purchased Call/S&P 500 INDEX/SPXN136SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/18/2027	1	2,456,970	5648	328,703			118,043		897,361			(81,724)		10,388		0001
Purchased Call/S&P 500 INDEX/SPX815YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2025	12/31/2026	1	1,522,000	7050.74	57,532			14,562		191,620			(14,324)		5,403		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9152SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2027	1	1,539,000	6013.94	207,149			63,454		429,252			(51,221)		6,028		0001
Purchased Call/S&P 500 INDEX/SPX9150S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2027	1	3,343,000	6101.24	448,965			128,892		868,561			(111,015)		12,679		0001
Purchased Call/S&P 500 INDEX/SPX815Z9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/22/2027	1	2,333,000	6118.71	311,689			88,133		598,146			(77,388)		8,763		0001
Purchased Call/S&P 500 INDEX/SPX9152SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/05/2027	1	2,454,000	6025.99	326,873			98,875		678,799			(81,269)		9,526		0001
Purchased Call/S&P 500 INDEX/SPX9156SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/09/2027	1	3,408,000	5770.2	464,851			160,272		1,149,038			(114,943)		14,159		0001
Purchased Call/S&P 500 INDEX/SPX9151SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/29/2027	1	2,917,000	6040.53	387,086			113,346		795,110			(96,240)		11,142		0001
Purchased Call/S&P 500 INDEX/SPX9153SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2027	1	1,595,918	.6115	211,877			66,322		416,292			(52,969)		6,293		0001
Purchased Call/S&P 500 INDEX/SPXA21MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/13/2025	02/12/2027	1	1,542,000	6115.07	206,782			64,548		406,708			(51,341)		6,080		0001
Purchased Call/S&P 500 INDEX/SPX9153SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2027	1	2,016,925	.6044	286,060			89,542		551,811			(71,515)		7,953		0001
Purchased Call/S&P 500 INDEX/SPXA210SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2025	03/12/2027	1	1,610,000	5504.96	222,824			78,065		639,254			(55,324)		6,729		0001
Purchased Call/S&P 500 INDEX/SPXA210SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	03/03/2027	1	1,736,000	5820.47	239,394			80,565		562,182			(59,357)		7,126		0001
Purchased Call/S&P 500 INDEX/SPXC05CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2027	1	1,947,000	5954.5	262,650			88,031		578,586			(64,945)		7,976		0001
Purchased Call/S&P 500 INDEX/SPXA21KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/08/2027	1	1,621,003	.7023	55,422			14,661		215,257			(13,855)		5,878		0001
Purchased Call/S&P 500 INDEX/SPXA21NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/19/2027	1	2,359,000	6013.13	317,521			102,186		670,502			(78,944)		9,444		0001
Purchased Call/S&P 500 INDEX/SPX9150S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/15/2027	1	2,174,782	.5910	342,140			94,482		641,069			(85,891)		8,029		0001
Purchased Call/S&P 500 INDEX/SPXA21JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/06/2027	1	1,792,614	.5966	213,390			55,937		511,441			(53,421)		6,467		0001
Purchased Call/S&P 500 INDEX/SPXA21PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	03/29/2027	1	3,174,000	5580.94	419,285			156,295		1,213,587			(103,818)		13,700		0001
Purchased Call/S&P 500 INDEX/SPXI00YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	03/20/2025	03/19/2027	1	2,060,130	.5663	274,421			98,791		745,144			(68,135)		8,727		0001
Purchased Call/S&P 500 INDEX/SPXA21PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2025	03/31/2027	1	2,094,000	5583.79	283,109			106,166		796,452			(70,195)		9,071		0001
Purchased Call/S&P 500 INDEX/SPXD17GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/25/2025	02/24/2027	1	1,722,666	.6002	223,125			73,045		494,021			(55,399)		6,970		0001
Purchased Call/S&P 500 INDEX/SPXN137SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	2,958,000	5667.56	390,456			142,130		1,069,467			(96,547)		12,626		0001
Purchased Call/S&P 500 INDEX/SPXC05ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	1,664,000	5558.14	230,963			80,266		639,156			(57,266)		6,941		0001
Purchased Call/S&P 500 INDEX/SPXC05ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	2,098,403	.6047	285,519			86,485		578,428			(71,281)		8,146		0001
Purchased Call/S&P 500 INDEX/SPXC05ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	1,651,000	6047.26	224,371			69,345		454,565			(55,632)		6,496		0001
Purchased Call/S&P 500 INDEX/SPXC05BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	3,119,000	6114.63	414,203			129,474		823,083			(102,982)		12,298		0001
Purchased Call/S&P 500 INDEX/SPXC05BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	2,987,000	6062.66	413,998			131,365		811,644			(102,229)		11,907		0001
Purchased Call/S&P 500 INDEX/SPXC059SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/29/2025	01/27/2027	1	1,972,028	.5972	277,619			80,303		565,390			(69,023)		7,497		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/25/2025	02/19/2027	1	2,707,354	.6139	304,907			98,398		704,069			(76,227)		10,839		0001
Purchased Call/S&P 500 INDEX/SPXC05ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	1,474,000	5589.29	207,392			71,789		554,264			(51,422)		6,136		0001
Purchased Call/S&P 500 INDEX/SPXD17DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2025	01/08/2027	1	2,163,879	.5907	273,128			72,154		644,821			(68,188)		7,847		0001
Purchased Call/S&P 500 INDEX/SPXJ004S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/25/2025	04/27/2027	1	2,574,000	5525.21	358,558			147,758		1,030,689			(88,660)		11,687		0001
Purchased Call/S&P 500 INDEX/SPXJ004SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/25/2025	04/27/2027	1	1,406,000	7000.44	37,118			15,296		242,297			(9,178)		6,384		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	03/25/2027	1	1,487,500	.7200	40,995			17,156		188,666			(11,594)		6,373		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	03/12/2027	1	1,487,500	.7150	42,803			17,395		193,279			(12,356)		6,217		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	03/05/2027	1	1,487,500	.7200	38,445			15,366		181,702			(11,223)		6,131		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	02/12/2027	1	1,487,500	.7400	24,608			9,315		138,785			(7,436)		5,865		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	04/02/2027	1	1,487,500	.7000	57,825			24,616		229,213			(16,152)		6,467		0001
Purchased Call/S&P 500 INDEX/SPXN13JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/28/2027	1	2,407,234	.5867	337,975			154,303		789,171			(83,914)		11,479		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	01/29/2027	1	1,487,500	.7400	23,253			8,455		133,245			(7,194)		5,682		0001
Purchased Call/S&P 500 INDEX/SPXJ003SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/24/2025	04/23/2027	1	2,126,000	5484.77	298,703			121,953		870,828			(74,164)		9,589		0001
Purchased Call/S&P 500 INDEX/SPXA21US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	05/21/2027	1	1,622,000	5842.01	223,836			100,170		541,276			(55,575)		7,653		0001
Purchased Call/S&P 500 INDEX/SPX9159S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/07/2027	1	1,597,021	.5663	253,975			108,897		593,121			(63,406)		7,371		0001
Purchased Call/S&P 500 INDEX/SPX9159SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/17/2027	1	3,116,000	5958.38	422,841			186,120		965,754			(104,698)		14,611		0001
Purchased Call/S&P 500 INDEX/SPXA21WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2025	06/11/2027	1	1,934,000	6045.26	258,189			122,862		573,011			(64,105)		9,415		0001
Purchased Call/S&P 500 INDEX/SPXC05WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/22/2027	1	1,560,077	.7562	45,903			22,696		164,147			(11,507)		7,714		0001
Purchased Call/S&P 500 INDEX/SPXC05WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	1,856,000	5663.94	262,067			112,056		687,363			(65,067)		8,566		0001
Purchased Call/S&P 500 INDEX/SPX915BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/30/2025	06/30/2027	1	2,967,000	6161.52	402,325			201,163		812,680			(99,755)		14,835		0001
Purchased Call/S&P 500 INDEX/SPX915A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2027	1	1,810,000	5906.63	251,228			117,124		582,447			(62,376)		8,722		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/10/2025	06/10/2027	1	1,666,000	6014.65	228,242			107,851		500,052			(56,592)		8,099		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	02/19/2027	1	2,975,000	.7800	23,285			8,982		160,185			(6,955)		11,910		0001
Purchased Call/S&P 500 INDEX/SPXA21TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2025	04/23/2027	1	1,449,000	5525.21	200,831			82,108		579,811			(49,932)		6,535		0001
Purchased Call/S&P 500 INDEX/SPXA21SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/09/2027	1	1,716,098	.5418	182,503			71,880		725,450			(46,007)		7,555		0001
Purchased Call/S&P 500 INDEX/SPXA21RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2027	1	3,653,000	5363.36	542,836			213,257		1,597,942			(134,226)		16,196		0001
Purchased Call/S&P 500 INDEX/SPXA21TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2025	05/14/2027	1	1,496,000	5916.93	203,755			89,090		474,922			(50,589)		6,982		0001
Purchased Call/S&P 500 INDEX/SPXA21SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/16/2027	1	2,633,362	.5288	322,841			129,047		1,201,166			(80,599)		11,736		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2027	1	1,663,000	7570.12	34,923			15,399		162,857			(8,635)		7,810		0001
Purchased Call/S&P 500 INDEX/SPXA21TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/04/2027	1	1,591,000	5686.67	223,536			94,266		579,745			(55,273)		7,308		0001
Purchased Call/S&P 500 INDEX/SPXA21XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/25/2027	1	2,765,000	6173.07	362,492			179,744		759,260			(90,125)		13,730		0001
Purchased Call/S&P 500 INDEX/SPXC05USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	1	2,994,000	5976.97	410,178			196,344		926,037			(101,563)		14,638		0001
Purchased Call/S&P 500 INDEX/SPXD17S89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2027	1	2,185,000	5967.84	294,975			144,246		682,878			(72,938)		10,805		0001
Purchased Call/S&P 500 INDEX/SPX915ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/02/2025	05/28/2027	1	1,537,164	5904	213,863			97,910		496,058			(53,392)		7,330		0001
Purchased Call/S&P 500 INDEX/SPXN13IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/20/2027	1	2,278,681	5950	287,878			127,902		709,065			(71,476)		10,734		0001
Purchased Call/S&P 500 INDEX/SPXA21TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2025	04/21/2027	1	1,862,110	5149	326,564			132,245		921,778			(81,192)		8,370		0001
Purchased Call/S&P 500 INDEX/SPXA21TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2025	04/28/2027	1	1,501,000	5501.11	211,791			87,567		606,992			(52,513)		6,827		0001
Purchased Call/S&P 500 INDEX/SPXN13CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/15/2027	1	2,074,222	5402	226,982			90,541		888,102			(56,746)		9,228		0001
Purchased Call/S&P 500 INDEX/SPXA21PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2025	04/01/2027	1	1,680,718	5621	226,540			85,381		627,932			(56,247)		7,294		0001
Purchased Call/S&P 500 INDEX/SPXA21TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2025	05/07/2027	1	1,541,000	5659.91	215,586			92,309		572,307			(53,600)		7,112		0001
Purchased Call/S&P 500 INDEX/SPXC05PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	1	1,999,000	5802.82	276,662			123,981		683,405			(68,785)		9,431		0001
Purchased Call/S&P 500 INDEX/SPXC05RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2025	06/02/2027	1	1,691,000	5882.52	240,460			110,982		547,830			(59,621)		8,124		0001
Purchased Call/S&P 500 INDEX/SPXC05RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	4,099,000	5911.69	560,743			256,362		1,314,131			(139,416)		19,547		0001
Purchased Call/S&P 500 INDEX/SPXC05VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2025	06/23/2027	1	1,547,000	6004.08	210,701			103,325		471,176			(52,242)		7,660		0001
Purchased Call/S&P 500 INDEX/SPX915ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/04/2027	1	1,838,000	6000.36	248,314			115,926		560,434			(61,737)		8,857		0001
Purchased Call/S&P 500 INDEX/SPXD17NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2025	07/02/2026	1	5,625,000	5400	325,360			777		20			(139,882)		2,082		0001
Purchased Call/S&P 500 INDEX/SPXN13ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/25/2027	1	1,537,000	5802.82	214,412			96,736		526,223			(53,017)		7,296		0001
Purchased Call/S&P 500 INDEX/SPXJ00BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/23/2025	02/26/2027	1	1,487,500	7400	25,960			10,197		143,671			(7,665)		6,044		0001
Purchased Call/S&P 500 INDEX/SPXJ005SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/07/2025	01/15/2027	1	11,250,000	7400	123,280			39,626		1,021,798			(36,106)		41,534		0001
Purchased Call/S&P 500 INDEX/SPXJ008S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/21/2025	05/14/2027	1	1,605,669	5917	209,274			92,011		508,522			(52,391)		7,494		0001
Purchased Call/S&P 500 INDEX/SPXJ001SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/14/2025	04/08/2027	1	2,360,253	4999	497,171			193,497		1,260,532			(124,293)		10,373		0001
Purchased Call/S&P 500 INDEX/SPXC05RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2027	1	1,512,000	5896.91	209,412			96,364		488,310			(51,781)		7,253		0001
Purchased Call/S&P 500 INDEX/SPXA21XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/28/2027	1	1,507,000	7852.15	27,126			13,507		114,290			(6,717)		7,514		0001
Purchased Call/S&P 500 INDEX/SPXA21PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2027	1	1,950,000	5396.52	260,130			98,670		834,736			(64,586)		8,478		0001
Purchased Call/S&P 500 INDEX/SPXA21TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2025	04/29/2027	1	1,545,911	5550	240,081			100,422		609,372			(60,020)		7,043		0001
Purchased Call/S&P 500 INDEX/SPXA21WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2025	06/17/2027	1	2,007,000	5968.91	257,699			124,934		625,075			(63,983)		9,855		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/25/2027	1	1,503,000	7369.58	33,216			14,986		187,597			(8,213)		7,135		0001
Purchased Call/S&P 500 INDEX/SPXC05PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/26/2027	1	1,853,000	5802.82	257,196			116,233		634,571			(63,510)		8,810		0001
Purchased Call/S&P 500 INDEX/SPXC05VMS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	2,079,037	5619	315,629			134,958		790,274			(78,366)		9,595		0001
Purchased Call/S&P 500 INDEX/SPXC05VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2027	1	1,580,675	6005	209,883			101,183		478,580			(52,111)		7,750		0001
Purchased Call/S&P 500 INDEX/SPXA21TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	04/30/2027	1	1,846,000	5686.67	257,517			107,773		672,389			(64,026)		8,423		0001
Purchased Call/S&P 500 INDEX/SPXJ005S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	05/07/2025	04/12/2027	1	11,250,000	6800	448,320			181,751		2,172,384			(115,101)		49,792		0001
Purchased Call/S&P 500 INDEX/SPXC05SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2027	1	1,701,000	5945.82	240,692			113,403		530,448			(59,678)		8,257		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	06/23/2025	03/19/2027	1	1,487,500	7200	40,098			16,559		186,481			(11,447)		6,301		0001
Purchased Call/S&P 500 INDEX/SPXD17USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2027	1	2,061,000	6173.07	271,846			135,550		566,802			(67,219)		10,291		0001
Purchased Call/S&P 500 INDEX/SPXN13CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/19/2027	1	3,565,000	5282.7	517,995			207,767		1,637,334			(128,083)		15,970		0001
Purchased Call/S&P 500 INDEX/SPXD17VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/25/2027	1	1,510,858	6089	209,605			103,934		437,834			(52,113)		7,502		0001
Purchased Call/S&P 500 INDEX/SPXN13ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/28/2027	1	1,411,892	5515	204,122			84,513		568,575			(50,680)		6,421		0001
Purchased Call/S&P 500 INDEX/SPX915BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2025	06/04/2027	1	2,533,124	5960	359,916			168,259		792,217			(89,855)		12,206		0001
Purchased Call/S&P 500 INDEX/SPXN13AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/06/2027	1	1,643,000	5074.08	230,677			88,405		845,070			(57,039)		7,195		0001
Purchased Call/S&P 500 INDEX/SPXC05RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	1,531,000	5946.49	212,197			98,228		478,690			(52,613)		7,366		0001
Purchased Call/S&P 500 INDEX/SPXA210S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2027	1	2,555,000	5074.08	358,467			136,158		1,314,125			(89,124)		11,109		0001
Purchased Call/S&P 500 INDEX/SPXC05KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/14/2025	04/09/2027	1	1,469,786	5263	248,070			96,758		680,316			(61,932)		6,471		0001
Purchased Call/S&P 500 INDEX/SPXD17NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2025	08/04/2026	1	2,812,500	5200	141,095			10,613		795			(56,252)		4,355		0001
Purchased Call/S&P 500 INDEX/SPX9159SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/13/2027	1	2,305,040	5865	335,807			146,770		757,738			(83,605)		10,741		0001
Purchased Call/S&P 500 INDEX/SPX915ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2027	1	1,560,000	5985.36	213,876			100,475		480,048			(52,885)		7,561		0001
Purchased Call/S&P 500 INDEX/SPX915BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/10/2025	06/09/2027	1	1,670,990	5989	234,762			110,761		513,340			(58,288)		8,111		0001
Purchased Call/S&P 500 INDEX/SPXA21TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2025	04/30/2027	1	1,874,018	5594	280,442			117,530		721,902			(70,014)		8,551		0001
Purchased Call/S&P 500 INDEX/SPXA21WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/17/2027	1	1,579,336	5982	210,809			102,343		488,773			(52,485)		7,755		0001
Purchased Call/S&P 500 INDEX/SPXA21WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/26/2025	06/25/2027	1	1,857,000	6125.67	246,610			122,114		524,743			(61,230)		9,221		0001
Purchased Call/S&P 500 INDEX/SPXA21TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2025	05/05/2027	1	2,164,096	5625	301,547			127,753		815,759			(74,870)		9,956		0001
Purchased Call/S&P 500 INDEX/SPXA21TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2025	04/22/2027	1	1,570,465	5273	246,522			100,033		724,426			(61,208)		7,071		0001
Purchased Call/S&P 500 INDEX/SPXA21TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2025	05/11/2027	1	2,361,000	5659.91	332,901			143,586		877,011			(82,316)		10,967		0001
Purchased Call/S&P 500 INDEX/SPXA21WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/17/2027	1	2,990,000	5967.84	403,351			195,818		933,724			(100,422)		14,681		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/04/2027	1	1,510,000	7193.64	40,317			17,002		217,602			(9,969)		6,935		0001
Purchased Call/S&P 500 INDEX/SPXJ0ONSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	09/19/2025	09/08/2027	1	13,280,000	7800	542,280			329,160		1,171,613			(136,513)		72,488		0001
Purchased Call/S&P 500 INDEX/SPXB212S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2025	09/17/2027	1	1,608,926	6648	211,796			129,952		337,974			(52,949)		8,873		0001
Purchased Call/S&P 500 INDEX/SPXD053SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/20/2027	1	2,319,125	6360	322,398			185,312		579,581			(80,600)		12,379		0001
Purchased Call/S&P 500 INDEX/SPXD053SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/25/2027	1	2,208,687	6415	293,382			169,491		533,748			(72,842)		11,860		0001
Purchased Call/S&P 500 INDEX/SPXB212SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/30/2027	1	1,669,000	6644.99	228,319			143,013		352,348			(56,611)		9,338		0001
Purchased Call/S&P 500 INDEX/SPXE175SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2025	08/09/2027	1	1,594,504	6310	218,760			121,734		406,681			(54,390)		8,398		0001
Purchased Call/S&P 500 INDEX/SPX915CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2025	07/16/2027	1	2,201,000	6297.36	292,293			153,202		560,614			(72,572)		11,244		0001
Purchased Call/S&P 500 INDEX/SPXA21YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/19/2027	1	1,555,000	6296.79	206,504			108,791		398,793			(51,132)		7,975		0001
Purchased Call/S&P 500 INDEX/SPX915CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/30/2027	1	2,137,000	6339.39	282,725			153,646		534,007			(70,196)		11,115		0001
Purchased Call/S&P 500 INDEX/SPX915ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2027	1	1,730,534	6426	236,292			137,728		412,046			(58,668)		9,315		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/30/2025	07/23/2027	1	1,610,005	6389	203,956			109,474		389,512			(51,060)		8,300		0001
Purchased Call/S&P 500 INDEX/SPX915CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2025	07/23/2027	1	2,729,877	6363	367,833			196,618		668,182			(91,453)		14,073		0001
Purchased Call/S&P 500 INDEX/SPX915CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2025	07/07/2027	1	1,447,000	6201.95	196,792			100,288		388,552			(48,794)		7,304		0001
Purchased Call/S&P 500 INDEX/SPX915DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2027	1	1,409,000	6379.31	188,102			106,970		345,279			(46,639)		7,512		0001
Purchased Call/S&P 500 INDEX/SPX915CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2025	07/27/2027	1	3,851,000	6388.64	505,636			271,571		926,755			(125,028)		19,954		0001
Purchased Call/S&P 500 INDEX/SPX915CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2025	07/23/2027	1	1,615,000	6343.01	215,926			114,785		399,717			(53,538)		8,326		0001
Purchased Call/S&P 500 INDEX/SPX915DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2025	08/12/2027	1	1,465,000	6419.98	193,234			108,030		347,976			(47,911)		7,744		0001
Purchased Call/S&P 500 INDEX/SPX915FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/13/2027	1	3,727,000	6584.29	482,274			291,222		811,106			(119,414)		20,460		0001
Purchased Call/S&P 500 INDEX/SPX915CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2025	07/09/2027	1	1,829,612	6266	243,116			125,425		473,810			(60,695)		9,260		0001
Purchased Call/S&P 500 INDEX/SPX915DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2027	1	1,564,976	6440	206,949			116,462		368,567			(51,382)		8,283		0001
Purchased Call/S&P 500 INDEX/SPX915DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2027	1	2,390,000	6468.54	309,505			174,177		552,188			(76,846)		12,650		0001
Purchased Call/S&P 500 INDEX/SPXB210SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/20/2027	1	1,706,000	6347.87	228,433			130,758		430,642			(56,717)		9,106		0001
Purchased Call/S&P 500 INDEX/SPX915CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2025	07/15/2027	1	1,660,840	6244	231,593			121,234		437,750			(57,580)		8,473		0001
Purchased Call/S&P 500 INDEX/SPXD055S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2027	1	1,480,000	6563.82	198,320			120,409		326,712			(49,172)		8,152		0001
Purchased Call/S&P 500 INDEX/SPXB211SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2025	09/14/2027	1	1,914,000	6584.29	247,289			149,460		419,153			(61,147)		10,519		0001
Purchased Call/S&P 500 INDEX/SPXD055SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2025	09/17/2027	1	1,915,000	6605.43	253,738			155,042		412,574			(62,999)		10,560		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB211SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/10/2027	1	1,588,653	.7764	64,356			38,810		149,033			(16,067)		8,691		0001
Purchased Call/S&P 500 INDEX/SPXD053S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	1	2,196,000	6440.08	288,994			167,124		521,935			(71,655)		11,806		0001
Purchased Call/S&P 500 INDEX/SPX915CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2025	07/16/2027	1	1,772,627	.6264	242,902			127,314		461,726			(60,309)		9,055		0001
Purchased Call/S&P 500 INDEX/SPXB211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2027	1	3,046,000	6582.2	404,204			244,854		664,880			(100,220)		16,760		0001
Purchased Call/S&P 500 INDEX/SPXB211SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/21/2027	1	2,412,000	6651.03	316,454			194,306		505,533			(78,249)		13,361		0001
Purchased Call/S&P 500 INDEX/SPXB212SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2027	1	1,769,000	6641.23	237,754			148,596		375,612			(58,950)		9,886		0001
Purchased Call/S&P 500 INDEX/SPXJ00PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/24/2025	06/11/2027	1	6,670,000	.7400	385,200			213,313		722,738			(111,554)		32,470		0001
Purchased Call/S&P 500 INDEX/SPXD054SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2027	1	2,729,617	.6499	359,440			215,071		630,484			(89,244)		14,917		0001
Purchased Call/S&P 500 INDEX/SPXB211SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/03/2027	1	1,639,508	.6480	212,178			125,898		383,628			(52,971)		8,898		0001
Purchased Call/S&P 500 INDEX/SPXB211S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	09/02/2027	1	1,460,126	.6424	188,185			110,789		353,651			(46,724)		7,915		0001
Purchased Call/S&P 500 INDEX/SPXD057SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2027	1	2,673,000	8238.19	65,489			40,840		155,860			(16,193)		14,922		0001
Purchased Call/S&P 500 INDEX/SPXD056S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2027	1	1,513,000	6610.32	206,827			127,562		325,017			(51,282)		8,400		0001
Purchased Call/S&P 500 INDEX/SPXC05Z96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	1	2,502,264	.6351	292,856			159,372		623,934			(72,812)		13,015		0001
Purchased Call/S&P 500 INDEX/SPXD052S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/24/2027	1	2,006,000	8212.98	32,297			18,588		112,201			(7,986)		10,759		0001
Purchased Call/S&P 500 INDEX/SPXD17Z5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/08/2027	1	1,712,649	.6228	235,095			121,129		456,436			(58,774)		8,657		0001
Purchased Call/S&P 500 INDEX/SPXB210SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2025	08/27/2027	1	1,750,000	6460.26	225,925			131,868		413,209			(56,171)		9,420		0001
Purchased Call/S&P 500 INDEX/SPXB211SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/20/2027	1	2,683,000	6647.7	354,156			217,268		562,374			(87,691)		14,846		0001
Purchased Call/S&P 500 INDEX/SPXB212S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2027	1	1,400,000	6666.98	185,920			114,412		289,871			(46,098)		7,764		0001
Purchased Call/S&P 500 INDEX/SPXB211S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/04/2025	09/03/2027	1	1,483,000	6414.3	204,506			121,011		357,844			(50,776)		8,048		0001
Purchased Call/S&P 500 INDEX/SPXJ00NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/19/2025	07/16/2027	1	9,960,000	.7600	466,995			268,469		959,176			(127,107)		50,880		0001
Purchased Call/S&P 500 INDEX/SPXD057S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/27/2027	1	2,984,000	6603.84	408,808			254,732		645,867			(101,223)		16,640		0001
Purchased Call/S&P 500 INDEX/SPXD052S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/16/2027	1	1,991,000	6436.9	260,622			147,339		472,027			(64,532)		10,577		0001
Purchased Call/S&P 500 INDEX/SPX915GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/24/2025	09/24/2027	1	2,190,000	6558.31	307,038			189,790		484,304			(76,129)		12,172		0001
Purchased Call/S&P 500 INDEX/SPX915DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/13/2027	1	1,797,000	6385.75	246,009			137,873		433,803			(60,997)		9,511		0001
Purchased Call/S&P 500 INDEX/SPX915DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/13/2027	1	1,602,000	6433.68	209,862			118,265		378,141			(52,177)		8,479		0001
Purchased Call/S&P 500 INDEX/SPXJ00NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/19/2025	05/28/2027	1	13,280,000	.7200	915,520			495,159		1,688,784			(269,008)		63,327		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/24/2025	05/14/2027	1	6,670,000	.7200	460,970			245,592		825,569			(139,758)		31,129		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0132S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/07/2027	1	1,446,000	7991.69	35,716			21,243		107,954			(8,831)		7,884		0001
Purchased Call/S&P 500 INDEX/SPXJ0ONSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/15/2027	1	1,454,245	.6610	191,706			116,933		314,360			(47,729)		8,002		0001
Purchased Call/S&P 500 INDEX/SPX0131S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2027	1	1,801,000	7965.5	44,485			26,092		136,726			(10,985)		9,751		0001
Purchased Call/S&P 500 INDEX/SPXB211$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/20/2027	1	1,647,000	7980.57	54,845			33,646		124,162			(13,580)		9,113		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/16/2027	1	1,667,000	6296.79	220,878			115,930		427,129			(54,916)		8,516		0001
Purchased Call/S&P 500 INDEX/SPXA21YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/20/2027	1	2,460,000	6296.79	326,934			172,449		631,303			(80,840)		12,632		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/30/2025	07/30/2027	1	1,965,000	6289.73	274,118			148,355		505,011			(67,966)		10,221		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/06/2025	08/06/2027	1	1,546,000	6297.47	208,246			114,707		398,496			(51,634)		8,112		0001
Purchased Call/S&P 500 INDEX/SPXB211$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2025	09/14/2027	1	1,753,000	8131.6	40,494			24,475		111,928			(10,013)		9,634		0001
Purchased Call/S&P 500 INDEX/SPXA21XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/02/2027	1	3,558,000	6279.35	465,742			235,444		914,639			(115,637)		17,839		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/01/2025	07/30/2027	1	2,329,000	6238.01	309,058			168,189		626,058			(76,840)		12,114		0001
Purchased Call/S&P 500 INDEX/SPXD052S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/18/2025	08/18/2027	1	1,701,000	6404.01	228,444			129,598		410,895			(56,642)		9,058		0001
Purchased Call/S&P 500 INDEX/SPXB211$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/21/2027	1	1,809,000	8257.14	42,692			26,214		100,359			(10,556)		10,021		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2025	08/06/2027	1	2,039,000	.6340	267,925			148,190		515,156			(66,522)		10,699		0001
Purchased Call/S&P 500 INDEX/SPXD052SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/22/2025	08/24/2027	1	4,428,000	6457.21	573,869			330,290		1,039,309			(141,899)		23,750		0001
Purchased Call/S&P 500 INDEX/SPXE179$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2027	1	2,394,000	6460.26	310,262			181,981		566,135			(76,613)		12,962		0001
Purchased Call/S&P 500 INDEX/SPXD052S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/15/2025	08/17/2027	1	1,517,000	6449.8	196,907			111,436		357,445			(48,689)		8,068		0001
Purchased Call/S&P 500 INDEX/SPXB212$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	09/28/2027	1	1,912,000	6597.19	261,944			163,355		416,489			(64,770)		10,674		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2027	1	2,221,000	6281.23	300,057			159,096		574,199			(74,398)		11,435		0001
Purchased Call/S&P 500 INDEX/SPXN13XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/09/2027	1	2,681,000	6389.45	348,262			193,532		655,431			(86,232)		14,120		0001
Purchased Call/S&P 500 INDEX/SPX915CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/11/2025	07/13/2027	1	4,138,000	6259.75	547,457			283,505		1,076,552			(135,369)		21,055		0001
Purchased Call/S&P 500 INDEX/SPX915HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/24/2027	1	2,002,873	.6654	263,833			164,211		419,504			(65,867)		11,132		0001
Purchased Call/S&P 500 INDEX/SPX915ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2027	1	2,199,000	6485.61	286,090			166,754		505,869			(71,032)		11,836		0001
Purchased Call/S&P 500 INDEX/SPX915CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/05/2025	08/04/2027	1	1,620,465	.6330	207,068			113,645		408,564			(51,412)		8,482		0001
Purchased Call/S&P 500 INDEX/SPXE179$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2027	1	1,854,000	6331.05	264,010			154,852		468,161			(65,192)		10,038		0001
Purchased Call/S&P 500 INDEX/SPXA21YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2025	07/09/2027	1	2,284,000	6280.46	299,889			154,288		588,753			(74,458)		11,560		0001
Purchased Call/S&P 500 INDEX/SPXD050SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/08/2025	08/10/2027	1	1,488,000	6389.45	193,291			107,532		363,867			(47,795)		7,847		0001
Purchased Call/S&P 500 INDEX/SPXB212$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	09/24/2027	1	2,934,000	6568.39	403,425			250,402		651,632			(100,165)		16,307		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/11/2025	08/11/2027	1	1,992,000	6319.28	270,314			150,752		506,608			(67,023)		10,517		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC	09/19/2025	08/27/2027	1	13,280,000	.7600	678,740			407,437		1,384,358			(173,765)		71,481		0001
Purchased Call/S&P 500 INDEX/SPXN13W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/06/2025	08/05/2027	1	2,362,790	.6318	314,508			173,044		604,388			(78,088)		12,383		0001
Purchased Call/S&P 500 INDEX/SPX915E$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/10/2025	09/10/2027	1	2,092,000	6483.05	279,491			167,388		484,384			(69,299)		11,445		0001
Purchased Call/S&P 500 INDEX/SPX915B$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/01/2025	06/25/2027	1	1,751,221	.6166	235,922			117,307		480,460			(58,980)		8,696		0001
Purchased Call/S&P 500 INDEX/SPX915E$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/09/2025	09/09/2027	1	1,713,000	6447.48	231,598			138,386		404,604			(57,424)		9,361		0001
Purchased Call/S&P 500 INDEX/SPX915B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/03/2025	07/02/2027	1	1,917,879	.6207	268,997			135,985		514,318			(66,788)		9,616		0001
Purchased Call/S&P 500 INDEX/SPXD055$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/17/2025	09/17/2027	1	1,635,000	6534.35	223,995			136,305		367,733			(55,538)		9,016		0001
Purchased Call/S&P 500 INDEX/SPXA21X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/03/2025	07/06/2027	1	1,531,000	6279.35	201,173			102,245		393,812			(49,676)		7,718		0001
Purchased Call/S&P 500 INDEX/SPXC05X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	07/28/2025	07/28/2027	1	2,129,000	6367.41	284,222			153,042		521,974			(70,471)		11,046		0001
Purchased Call/S&P 500 INDEX/SPX915F$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/15/2025	09/10/2027	1	1,831,019	.6586	240,940			145,297		397,973			(60,152)		10,017		0001
Purchased Call/S&P 500 INDEX/SPX915C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	07/23/2025	07/22/2027	1	1,936,134	.6307	265,874			141,166		491,292			(66,013)		9,968		0001
Purchased Call/S&P 500 INDEX/SPXE174$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	08/01/2025	08/03/2027	1	1,661,000	6238.01	219,584			120,047		447,236			(54,296)		8,683		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/14/2025	07/14/2027	1	2,024,000	6268.56	268,990			139,668		527,297			(66,695)		10,312		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/29/2025	07/29/2027	1	1,971,000	6323.08	269,239			145,344		496,591			(66,756)		10,239		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	07/21/2025	07/21/2027	1	1,665,000	6267.77	226,107			119,576		433,397			(56,062)		8,561		0001
Purchased Call/S&P 500 INDEX/SPXB211$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/05/2025	09/07/2027	1	1,701,000	6481.5	218,749			130,107		397,989			(54,089)		9,274		0001
Purchased Call/S&P 500 INDEX/SPXB211$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/03/2025	09/03/2027	1	2,252,000	6419.24	299,516			176,501		546,550			(74,264)		12,222		0001
Purchased Call/S&P 500 INDEX/SPXB210$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	08/29/2025	08/30/2027	1	1,873,000	6460.26	242,366			141,881		442,653			(60,011)		10,117		0001
Purchased Call/S&P 500 INDEX/SPXB211$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/11/2025	09/10/2027	1	1,764,000	6587.47	226,321			136,105		384,803			(56,192)		9,651		0001
Purchased Call/S&P 500 INDEX/SPXB211$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	09/05/2025	09/03/2027	1	4,545,000	6462.06	592,214			350,911		1,073,329			(147,240)		24,666		0001
Purchased Call/S&P 500 INDEX/SPXD05P$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	12/19/2025	12/21/2027	1	1,682,000	6820.83	227,406			168,056		335,690			(56,230)		10,220		0001
Purchased Call/S&P 500 INDEX/SPX915H$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC	10/06/2025	10/06/2027	1	1,752,000	6693.1	241,075			152,990		357,535			(59,773)		9,866		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	12/10/2025	12/10/2027	1	1,403,000	6797.15	204,557			148,079		278,902			(50,719)		8,437		0001
Purchased Call/S&P 500 INDEX/SPXB216$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	11/25/2025	11/24/2027	1	1,463,000	6711.75	208,624			146,841		307,099			(51,798)		8,664		0001
Purchased Call/S&P 500 INDEX/SPXB217$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	12/11/2025	12/09/2027	1	1,731,665	.6829	248,681			180,672		340,609			(61,829)		10,404		0001
Purchased Call/S&P 500 INDEX/SPXB213$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	10/03/2025	10/05/2027	1	1,754,000	.8294	46,832			29,656		96,398			(11,580)		9,867		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC	12/18/2025	08/06/2027	1	6,750,000	.7000	667,080			451,857		1,078,322			(202,586)		35,419		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB216S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2027	1	1,638,000	8352.78	45,536			31,901		98,629			(11,260)		9,691		0001
Purchased Call/S&P 500 INDEX/SPXB214S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/15/2027	1	2,336,000	6589.3	329,843			214,284		519,119			(81,895)		13,282		0001
Purchased Call/S&P 500 INDEX/SPXB215SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/10/2025	11/10/2027	1	1,895,000	6791.44	269,090			183,958		373,662			(66,720)		11,067		0001
Purchased Call/S&P 500 INDEX/SPXD05MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/10/2027	1	2,088,000	6817.17	287,726			209,436		415,001			(71,536)		12,557		0001
Purchased Call/S&P 500 INDEX/SPXD05MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2027	1	3,432,000	6776.2	487,344			355,467		698,682			(120,504)		20,717		0001
Purchased Call/S&P 500 INDEX/SPXD058S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	10/01/2027	1	1,437,000	6695.64	194,282			122,634		294,128			(48,304)		8,048		0001
Purchased Call/S&P 500 INDEX/SPXB213S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	10/08/2027	1	1,535,000	6681.23	214,593			137,529		317,915			(53,280)		8,663		0001
Purchased Call/S&P 500 INDEX/SPX013AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2027	1	1,627,000	6513.19	228,594			147,155		378,741			(56,524)		9,221		0001
Purchased Call/S&P 500 INDEX/SPXE171SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	2,128,000	8270.04	58,307			38,044		127,122			(14,417)		12,151		0001
Purchased Call/S&P 500 INDEX/SPXB214SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2025	10/15/2027	1	1,550,130	.6653	221,602			144,363		331,765			(55,324)		8,814		0001
Purchased Call/S&P 500 INDEX/SPXB218SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/17/2027	1	1,695,672	.6810	237,902			175,712		340,991			(59,393)		10,265		0001
Purchased Call/S&P 500 INDEX/SPXE170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	1	3,661,000	6829.18	516,201			371,551		715,919			(127,640)		21,953		0001
Purchased Call/S&P 500 INDEX/SPXB213ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/08/2027	1	1,929,000	6536.13	266,202			170,841		443,804			(66,185)		10,886		0001
Purchased Call/S&P 500 INDEX/SPXE17RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/20/2027	1	3,204,000	6793.49	443,754			327,780		648,608			(109,876)		19,449		0001
Purchased Call/S&P 500 INDEX/SPXD051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2027	1	2,308,654	.6646	325,679			225,781		505,861			(80,861)		13,578		0001
Purchased Call/S&P 500 INDEX/SPXD059SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2027	1	1,721,000	6624.77	237,154			152,782		372,714			(58,801)		9,765		0001
Purchased Call/S&P 500 INDEX/SPXD05MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/13/2027	1	3,021,000	6817.17	416,898			303,928		601,005			(103,226)		18,219		0001
Purchased Call/S&P 500 INDEX/SPXB218S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2027	1	1,943,000	6847.6	270,077			200,607		379,336			(66,964)		11,828		0001
Purchased Call/S&P 500 INDEX/SPXD058SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2027	1	2,305,000	6694.45	312,789			198,930		473,987			(77,554)		12,994		0001
Purchased Call/S&P 500 INDEX/SPXD05DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/25/2027	1	1,629,000	6774.71	218,938			144,854		321,486			(54,210)		9,360		0001
Purchased Call/S&P 500 INDEX/SPXE171SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	4,048,000	6644.02	557,814			363,959		870,308			(137,930)		23,114		0001
Purchased Call/S&P 500 INDEX/SPXB214S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/15/2027	1	2,267,000	6624.36	317,153			205,191		491,380			(78,637)		12,890		0001
Purchased Call/S&P 500 INDEX/SPXD05GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2027	1	2,002,000	6792.69	289,489			198,427		394,118			(71,777)		11,716		0001
Purchased Call/S&P 500 INDEX/SPX013HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/19/2027	1	2,827,000	6492.99	414,721			289,447		683,879			(102,969)		16,659		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6W8S6QX2D1J857QP30	12/18/2025	12/03/2027	1	13,500,000	.8200	453,780			331,878		953,155			(114,873)		80,645		0001
Purchased Call/S&P 500 INDEX/SPX013DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/29/2027	1	2,812,000	6771.17	398,179			266,368		556,121			(98,862)		16,224		0001
Purchased Call/S&P 500 INDEX/SPX915JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/26/2027	1	1,927,000	6802.39	264,577			187,211		381,211			(65,601)		11,434		0001
Purchased Call/S&P 500 INDEX/SPX915KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2025	12/23/2027	1	2,301,118	.6855	319,480			238,616		445,018			(79,540)		14,008		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB213$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	09/29/2027	1	1,679,459	.6665	232,616			146,391		351,787			(57,914)		9,386		0001
Purchased Call/S&P 500 INDEX/SPXB216$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	12/02/2027	1	1,392,367	.6812	196,026			139,941		275,658			(48,670)		8,310		0001
Purchased Call/S&P 500 INDEX/SPXB213$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2027	1	1,896,000	6676.05	267,905			170,753		392,717			(66,426)		10,700		0001
Purchased Call/S&P 500 INDEX/SPXD05LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	1,916,000	6815.7	268,432			193,580		379,139			(66,556)		11,500		0001
Purchased Call/S&P 500 INDEX/SPXD05D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/22/2027	1	1,942,000	6747.54	265,666			175,398		388,655			(66,051)		11,123		0001
Purchased Call/S&P 500 INDEX/SPXD05N$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2025	12/16/2027	1	1,647,000	6762.86	229,592			168,094		339,475			(56,926)		9,961		0001
Purchased Call/S&P 500 INDEX/SPXD051$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2027	1	1,710,000	6531.29	256,158			177,692		400,612			(63,513)		10,067		0001
Purchased Call/S&P 500 INDEX/SPXB217$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2027	1	1,845,000	6866.5	257,193			186,953		353,255			(63,857)		11,095		0001
Purchased Call/S&P 500 INDEX/SPXE17KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/05/2027	1	2,818,000	6700.16	396,211			268,877		592,411			(98,373)		16,375		0001
Purchased Call/S&P 500 INDEX/SPX013G$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/12/2027	1	2,608,082	6840	339,208			233,469		499,425			(84,220)		15,263		0001
Purchased Call/S&P 500 INDEX/SPX915J$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/24/2027	1	1,890,844	6684	287,502			203,200		404,262			(71,481)		11,197		0001
Purchased Call/S&P 500 INDEX/SPX915J$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/19/2027	1	1,460,128	6577	241,172			169,962		335,403			(60,376)		8,604		0001
Purchased Call/S&P 500 INDEX/SPX915K$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2025	12/30/2027	1	1,996,835	6909	255,831			193,287		376,556			(63,519)		12,234		0001
Purchased Call/S&P 500 INDEX/SPX915H$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/03/2025	10/05/2027	1	3,543,000	6682.21	485,745			307,594		729,161			(120,109)		19,930		0001
Purchased Call/S&P 500 INDEX/SPX915K$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2025	12/28/2027	1	2,129,000	6929.94	281,454			210,704		395,114			(69,594)		13,020		0001
Purchased Call/S&P 500 INDEX/SPXB214$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/14/2027	1	2,006,582	.6615	284,901			184,186		438,091			(70,737)		11,397		0001
Purchased Call/S&P 500 INDEX/SPXB212$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	09/24/2027	1	1,501,569	.7900	63,705			39,926		125,044			(15,970)		8,346		0001
Purchased Call/S&P 500 INDEX/SPXB21B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	12/15/2027	1	3,304,000	6792.65	458,265			334,886		668,176			(113,625)		19,963		0001
Purchased Call/S&P 500 INDEX/SPXB213$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/12/2027	1	1,743,000	8154.6	46,364			29,846		117,294			(11,464)		9,879		0001
Purchased Call/S&P 500 INDEX/SPXD05D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2027	1	1,446,000	6847.66	196,656			130,474		271,060			(48,760)		8,326		0001
Purchased Call/S&P 500 INDEX/SPXD05DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2027	1	1,427,000	8459.05	34,248			22,675		68,978			(8,468)		8,208		0001
Purchased Call/S&P 500 INDEX/SPXD05N$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2025	12/10/2027	1	1,532,517	.6872	194,411			141,904		293,627			(48,603)		9,216		0001
Purchased Call/S&P 500 INDEX/SPXD05ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2025	10/22/2027	1	1,798,602	.6762	270,541			179,111		358,652			(67,635)		10,302		0001
Purchased Call/S&P 500 INDEX/SPX9151$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/09/2027	1	2,338,000	6695.16	334,802			228,420		489,512			(82,786)		13,641		0001
Purchased Call/S&P 500 INDEX/SPX915K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2025	12/23/2027	1	3,116,000	6929.94	410,066			306,273		576,659			(102,093)		18,968		0001
Purchased Call/S&P 500 INDEX/SPXB213$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/08/2027	1	1,449,052	.6740	176,064			112,992		290,239			(43,774)		8,178		0001
Purchased Call/S&P 500 INDEX/SPXD05K$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2027	1	1,897,000	6747.91	271,461			193,155		389,399			(67,307)		11,310		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD058$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/06/2027	1	1,759,213	.6740	229,197			145,652		351,048			(56,906)		9,907		0001
Purchased Call/S&P 500 INDEX/SPX915I$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2025	10/22/2027	1	2,092,000	6694.64	288,278			190,064		432,227			(71,575)		11,983		0001
Purchased Call/S&P 500 INDEX/SPXB218$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2027	1	1,837,000	6844.52	252,588			190,049		361,247			(62,628)		11,254		0001
Purchased Call/S&P 500 INDEX/SPXB214$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2025	10/22/2027	1	2,630,200	.6688	368,135			242,715		551,029			(91,403)		15,065		0001
Purchased Call/S&P 500 INDEX/SPXB216$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	12/03/2027	1	2,109,000	6774.37	301,165			215,118		425,414			(74,672)		12,599		0001
Purchased Call/S&P 500 INDEX/SPXB215$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/05/2027	1	1,963,000	6705.25	278,550			189,552		410,874			(69,255)		11,407		0001
Purchased Call/S&P 500 INDEX/SPX915K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2025	12/27/2027	1	3,536,000	6905.69	474,885			355,347		664,670			(117,584)		21,604		0001
Purchased Call/S&P 500 INDEX/SPXE17K$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	1	2,188,405	.6762	298,877			202,824		439,906			(74,207)		12,717		0001
Purchased Call/S&P 500 INDEX/SPXB214$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/27/2027	1	1,397,198	.6883	186,102			124,498		256,351			(46,397)		8,045		0001
Purchased Call/S&P 500 INDEX/SPXB218$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2025	12/17/2027	1	1,787,900	.6656	263,537			194,109		394,923			(65,432)		10,823		0001
Purchased Call/S&P 500 INDEX/SPXD050$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2027	1	2,984,000	6874.66	403,437			302,578		576,081			(100,030)		18,265		0001
Purchased Call/S&P 500 INDEX/SPXE17K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/04/2027	1	1,713,202	.6748	236,666			160,502		347,629			(58,841)		9,945		0001
Purchased Call/S&P 500 INDEX/SPXD050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2027	1	2,035,000	6778.11	273,301			180,949		401,292			(67,578)		11,705		0001
Purchased Call/S&P 500 INDEX/SPXB218$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2027	1	2,200,000	6854.42	297,880			220,546		428,782			(73,858)		13,380		0001
Purchased Call/S&P 500 INDEX/SPX915J$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/26/2027	1	1,644,000	6724.05	237,887			168,325		339,349			(58,983)		9,755		0001
Purchased Call/S&P 500 INDEX/SPXD05F$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2025	11/02/2027	1	3,975,000	6809.42	566,040			380,211		767,593			(139,963)		23,028		0001
Purchased Call/S&P 500 INDEX/SPXD05B$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2027	1	1,938,000	6694.72	265,700			173,727		401,543			(65,879)		11,077		0001
Purchased Call/S&P 500 INDEX/SPXD05E$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2027	1	1,732,000	6838.91	244,039			162,581		326,516			(60,508)		9,993		0001
Purchased Call/S&P 500 INDEX/SPXE17K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	10/29/2027	1	1,413,383	.6828	199,300			133,693		270,970			(49,756)		8,155		0001
Purchased Call/S&P 500 INDEX/SPXD058$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2025	10/01/2027	1	1,747,000	6681.77	237,417			149,655		360,370			(58,947)		9,785		0001
Purchased Call/S&P 500 INDEX/SPX915J$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/19/2025	11/19/2027	1	1,649,000	6535.89	251,143			174,558		382,934			(62,270)		9,717		0001
Purchased Call/S&P 500 INDEX/SPXB217$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2027	1	1,965,000	6822.83	274,511			196,890		385,608			(68,157)		11,738		0001
Purchased Call/S&P 500 INDEX/SPX915H$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/15/2025	10/13/2027	1	1,948,140	.6604	280,760			181,373		427,064			(69,804)		11,053		0001
Purchased Call/S&P 500 INDEX/SPX915K$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/30/2027	1	2,183,000	6849.09	298,853			212,235		419,558			(73,897)		13,003		0001
Purchased Call/S&P 500 INDEX/SPXD05B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/18/2027	1	1,485,413	.7882	68,842			45,009		132,050			(17,140)		8,473		0001
Purchased Call/S&P 500 INDEX/SPXD05E$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2027	1	2,642,000	6839.21	368,295			244,855		497,002			(91,317)		15,227		0001
Purchased Call/S&P 500 INDEX/SPXD050$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	1	2,328,000	6740.89	321,031			236,456		488,177			(79,707)		14,092		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD058SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/06/2027	1	1,675,137	.8347	40,868			25,971		87,506			(10,147)		9,433		0001
Purchased Call/S&P 500 INDEX/SPXD05G$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2027	1	2,046,000	6700.43	295,852			203,628		430,610			(73,456)		11,973		0001
Purchased Call/S&P 500 INDEX/SPXB21$S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	10/01/2027	1	2,140,873	.6678	292,233			184,207		443,216			(72,557)		11,991		0001
Purchased Call/S&P 500 INDEX/SPX915KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/29/2027	1	2,723,000	6831.97	376,863			267,485		527,945			(93,314)		16,204		0001
Purchased Call/S&P 500 INDEX/SPXD05BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2027	1	1,728,000	6671.36	240,538			157,605		362,893			(59,640)		9,887		0001
Purchased Call/S&P 500 INDEX/SPXE17N$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2027	1	2,889,000	6583.18	416,883			292,047		663,115			(103,082)		17,092		0001
Purchased Call/S&P 500 INDEX/SPXD05J$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/19/2027	1	1,601,000	6589.78	227,982			159,336		365,617			(56,682)		9,434		0001
Purchased Call/S&P 500 INDEX/SPXD05PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2027	1	1,449,000	8638.81	30,429			22,487		66,701			(7,524)		8,804		0001
Purchased Call/S&P 500 INDEX/SPXD05N$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2025	12/15/2027	1	1,554,164	.6817	207,218			151,637		310,212			(51,449)		9,390		0001
Purchased Call/S&P 500 INDEX/SPX915JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/14/2025	11/16/2027	1	4,065,000	6713.91	580,482			401,075		845,297			(143,534)		23,884		0001
Purchased Call/S&P 500 INDEX/SPXE17K$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/03/2027	1	1,397,802	.6842	178,675			121,094		265,762			(44,485)		8,106		0001
Purchased Call/S&P 500 INDEX/SPXF177SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	08/19/2026	1	810,000	20	165,000			56,937		56,017			(108,493)		1,499		0001
Purchased Call/S&P 500 INDEX/SPXK00D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/17/2028	1	1,705,000	6560.24	259,501			223,708		424,375			(36,665)		11,164		0001
Purchased Call/S&P 500 INDEX/SPX915MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2026	02/10/2028	1	1,887,000	6893.22	264,369			213,892		368,603			(50,701)		11,996		0001
Purchased Call/S&P 500 INDEX/SPXK004SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	01/26/2026	10/23/2026	1	6,900,000	.7400	226,740			96,449		366,017			(130,166)		19,365		0001
Purchased Call/S&P 500 INDEX/SPXK001$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2028	1	1,442,000	6938.41	195,391			150,032		269,449			(45,912)		8,931		0001
Purchased Call/S&P 500 INDEX/SPXK004S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	01/26/2026	09/17/2027	1	6,900,000	.7600	447,750			332,250		716,545			(115,862)		38,051		0001
Purchased Call/S&P 500 INDEX/SPXK008SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/14/2028	1	3,200,000	6819.08	441,920			360,962		666,832			(82,822)		20,411		0001
Purchased Call/S&P 500 INDEX/SPX915LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/21/2028	1	2,084,865	.6825	310,591			244,434		421,509			(66,402)		13,027		0001
Purchased Call/S&P 500 INDEX/SPX915NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/18/2028	1	2,268,000	6817.29	322,736			265,757		469,440			(57,995)		14,515		0001
Purchased Call/S&P 500 INDEX/SPXD05XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2028	1	2,766,000	6882.47	391,666			317,421		548,096			(74,577)		17,598		0001
Purchased Call/S&P 500 INDEX/SPXB21B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/07/2028	1	3,728,000	6706.32	541,306			457,284		845,096			(85,781)		24,215		0001
Purchased Call/S&P 500 INDEX/SPXB21B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/03/2028	1	1,435,000	6749.28	214,246			179,813		312,105			(34,631)		9,291		0001
Purchased Call/S&P 500 INDEX/SPXB21A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2026	02/01/2028	1	2,087,000	6900.87	292,597			233,113		406,678			(60,358)		13,165		0001
Purchased Call/S&P 500 INDEX/SPXB219SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/16/2026	01/11/2028	1	1,574,568	.8933	28,309			21,979		53,982			(6,443)		9,752		0001
Purchased Call/S&P 500 INDEX/SPXB219SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/16/2026	01/19/2028	1	1,851,000	8886.68	35,539			27,680		68,923			(8,000)		11,545		0001
Purchased Call/S&P 500 INDEX/SPXB219S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	01/04/2028	1	2,507,000	6848.18	339,197			257,193		497,400			(82,946)		15,429		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB219SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/05/2026	12/31/2027	1	1,500,640	.6774		219,668		166,498		309,266			(53,326)		9,202		0001
Purchased Call/S&P 500 INDEX/SPXE052SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/13/2028	1	1,614,000	6608.98		238,065		203,354		389,572			(35,498)		10,535		0001
Purchased Call/S&P 500 INDEX/SPXE052SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/10/2028	1	1,868,157	.6769		263,638		223,803		408,059			(40,087)		12,164		0001
Purchased Call/S&P 500 INDEX/SPXE052SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2028	1	1,576,000	6599.03		234,194		200,141		382,574			(34,826)		10,303		0001
Purchased Call/S&P 500 INDEX/SPXB21ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2026	03/30/2028	1	1,830,000	6321.52		283,101		247,762		530,247			(35,630)		12,107		0001
Purchased Call/S&P 500 INDEX/SPXB21B9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2026	02/23/2028	1	1,483,449	.6868		197,005		164,718		301,823			(32,470)		9,534		0001
Purchased Call/S&P 500 INDEX/SPXB21A9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2026	02/04/2028	1	2,171,000	6793.24		317,183		254,008		452,889			(63,437)		13,731		0001
Purchased Call/S&P 500 INDEX/SPXE050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2026	02/18/2028	1	3,468,000	6909.51		475,116		391,774		683,568			(84,842)		22,195		0001
Purchased Call/S&P 500 INDEX/SPXB21DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2026	03/17/2028	1	2,188,000	6475.64		347,892		298,671		564,499			(49,563)		14,327		0001
Purchased Call/S&P 500 INDEX/SPXD05T9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2028	1	3,558,000	6913.35		483,176		379,210		684,791			(105,384)		22,231		0001
Purchased Call/S&P 500 INDEX/SPXB21DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2026	03/24/2028	1	1,450,108	.6554		207,234		180,651		366,314			(27,290)		9,548		0001
Purchased Call/S&P 500 INDEX/SPXB21DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2026	03/24/2028	1	1,562,000	6438.3		241,798		210,781		420,730			(31,842)		10,285		0001
Purchased Call/S&P 500 INDEX/SPXE050SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2026	02/23/2028	1	2,220,000	6786.47		315,462		260,863		471,873			(54,882)		14,267		0001
Purchased Call/S&P 500 INDEX/SPXD05TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2028	1	1,688,000	8803.57		35,279		27,768		70,475			(7,615)		10,584		0001
Purchased Call/S&P 500 INDEX/SPXB219SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/05/2026	01/05/2028	1	1,644,000	6850.28		227,530		172,835		324,059			(54,856)		10,127		0001
Purchased Call/S&P 500 INDEX/SPXE054SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2026	03/29/2028	1	1,478,000	6346.56		227,908		199,146		421,002			(29,538)		9,770		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/15/2028	1	1,381,718	.8768		27,714		22,675		64,858			(5,063)		8,821		0001
Purchased Call/S&P 500 INDEX/SPXB21C9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/10/2028	1	3,304,000	6659.27		482,384		411,191		775,483			(72,788)		21,513		0001
Purchased Call/S&P 500 INDEX/SPXB21CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2028	1	1,471,000	6679.28		214,031		183,203		341,309			(31,036)		9,624		0001
Purchased Call/S&P 500 INDEX/SPXF173S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/03/2028	1	1,612,866	.6811		219,862		185,547		341,895			(35,033)		10,442		0001
Purchased Call/S&P 500 INDEX/SPXB21A9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2026	01/27/2028	1	2,790,203	.6966		359,900		286,228		520,037			(74,752)		17,526		0001
Purchased Call/S&P 500 INDEX/SPXB21BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2028	1	1,279,000	6796.79		191,850		159,172		267,465			(32,851)		8,233		0001
Purchased Call/S&P 500 INDEX/SPXB21BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2028	1	1,796,000	6911.4		250,362		207,718		354,141			(42,870)		11,561		0001
Purchased Call/S&P 500 INDEX/SPXF176S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	4,737,000	6496.72		710,076		613,646		1,234,751			(98,810)		31,142		0001
Purchased Call/S&P 500 INDEX/SPXE17W4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/19/2028	1	2,073,000	6929.6		283,172		220,547		393,167			(63,743)		12,930		0001
Purchased Call/S&P 500 INDEX/SPXK004SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6II8S60X2D1J857QP30	01/26/2026	10/02/2026	1	6,900,000	.7200		301,950		113,690		476,690			(187,961)		17,508		0001
Purchased Call/S&P 500 INDEX/SPXK004SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/21/2026	08/23/2027	1	6,800,000	.7600		380,140		275,387		689,179			(105,047)		36,428		0001
Purchased Call/S&P 500 INDEX/SPXK00BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/25/2028	1	1,504,000	6878.88		206,499		172,273		304,442			(34,889)		9,682		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/14/2028	1	5,756,000	6926.13		784,543		609,838		1,092,293			(177,815)		35,744		0001
Purchased Call/S&P 500 INDEX/SPXE17X$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2026	01/28/2028	1	1,923,000	6927.2		270,758		215,113		367,297			(56,454)		12,089		0001
Purchased Call/S&P 500 INDEX/SPXD05S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2028	1	1,550,000	6755.3		227,850		178,086		325,915			(49,940)		9,685		0001
Purchased Call/S&P 500 INDEX/SPXF176$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/21/2028	1	2,725,000	6460.93		417,198		360,463		721,095			(58,134)		17,900		0001
Purchased Call/S&P 500 INDEX/SPXE050$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/22/2028	1	1,524,000	6909.51		209,093		172,616		300,701			(37,134)		9,786		0001
Purchased Call/S&P 500 INDEX/SPXE051$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2028	1	1,633,000	6867.86		227,150		190,071		332,782			(37,289)		10,564		0001
Purchased Call/S&P 500 INDEX/SPXE17X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/24/2028	1	1,873,000	6894.86		257,912		202,924		364,982			(55,746)		11,734		0001
Purchased Call/S&P 500 INDEX/SPXE17X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/25/2028	1	1,648,000	6891.41		227,754		179,262		322,065			(49,160)		10,333		0001
Purchased Call/S&P 500 INDEX/SPXE050$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2026	02/25/2028	1	2,371,000	6884.68		327,909		273,182		475,639			(55,776)		15,263		0001
Purchased Call/S&P 500 INDEX/SPXE17X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/03/2026	02/02/2028	1	2,329,700	.6975		301,893		241,265		433,710			(60,875)		14,709		0001
Purchased Call/S&P 500 INDEX/SPXE053$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2026	03/17/2028	1	2,055,000	6652.29		305,990		262,337		481,454			(43,952)		13,456		0001
Purchased Call/S&P 500 INDEX/SPXF178$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/28/2028	1	3,170,000	6330.64		492,935		430,641		909,739			(63,974)		20,939		0001
Purchased Call/S&P 500 INDEX/SPXE052$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/10/2028	1	1,802,363	.6768		239,078		204,075		394,374			(35,796)		11,736		0001
Purchased Call/S&P 500 INDEX/SPXE050$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	03/01/2028	1	1,977,000	6710.35		303,074		253,185		434,707			(50,857)		12,779		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2026	02/18/2028	1	2,812,000	6836.58		397,617		326,068		577,974			(71,898)		17,997		0001
Purchased Call/S&P 500 INDEX/SPXD05X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2028	1	3,110,000	.6930		431,668		348,655		597,462			(83,377)		19,753		0001
Purchased Call/S&P 500 INDEX/SPXF173$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/03/2028	1	1,650,993	.6827		222,376		187,668		345,984			(35,433)		10,689		0001
Purchased Call/S&P 500 INDEX/SPXB21B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2026	03/03/2028	1	1,588,000	6734.83		232,801		195,118		350,531			(37,898)		10,281		0001
Purchased Call/S&P 500 INDEX/SPX013T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/30/2026	01/31/2028	1	4,334,000	6921.68		599,826		477,715		833,364			(123,904)		27,317		0001
Purchased Call/S&P 500 INDEX/SPXB219$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2026	01/06/2028	1	1,469,000	6892.73		202,722		154,269		281,394			(48,598)		9,057		0001
Purchased Call/S&P 500 INDEX/SPXB21B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/06/2028	1	1,287,000	6719.8		185,071		156,304		289,607			(29,368)		8,353		0001
Purchased Call/S&P 500 INDEX/SPXD05W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2028	1	1,657,000	6845.17		238,939		191,020		333,592			(48,115)		10,471		0001
Purchased Call/S&P 500 INDEX/SPXB21B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/03/2028	1	2,038,000	6869.5		281,652		236,386		417,327			(45,527)		13,195		0001
Purchased Call/S&P 500 INDEX/SPXD05S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2026	01/14/2028	1	2,202,395	.6893		275,904		214,762		424,335			(61,354)		13,676		0001
Purchased Call/S&P 500 INDEX/SPXD05R$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/14/2028	1	2,012,000	6851.79		284,899		219,936		397,509			(65,176)		12,494		0001
Purchased Call/S&P 500 INDEX/SPXB21A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2026	02/17/2028	1	2,458,197	.6825		343,409		282,696		510,565			(61,795)		15,719		0001
Purchased Call/S&P 500 INDEX/SPXE050$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/24/2028	1	1,845,000	6859.06		257,378		213,185		375,379			(44,424)		11,867		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE052S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/09/2028	1	2,454,000	6768.81		357,057		302,201		534,406			(55,195)		15,966		0001
Purchased Call/S&P 500 INDEX/SPXE17Y5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2028	1	4,903,000	6918.44		677,104		545,962		951,765			(133,201)		31,115		0001
Purchased Call/S&P 500 INDEX/SPXF17636	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/20/2028	1	1,642,000	6467.44		250,241		216,164		433,002			(34,917)		10,778		0001
Purchased Call/S&P 500 INDEX/SPXB21BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2028	1	2,506,000	6719.8		361,115		305,139		564,544			(57,148)		16,291		0001
Purchased Call/S&P 500 INDEX/SPXB21DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/25/2026	03/24/2028	1	1,506,000	6460.06		242,617		210,623		394,821			(32,238)		9,916		0001
Purchased Call/S&P 500 INDEX/SPXD05RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/09/2026	01/07/2028	1	3,223,227	.6880		457,826		350,958		623,550			(108,168)		19,891		0001
Purchased Call/S&P 500 INDEX/SPXK00783	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/06/2026	10/16/2026	1	13,750,000	.6200		362,200		156,272		76,522			(206,971)		37,397		0001
Purchased Call/S&P 500 INDEX/SPXK00BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2028	1	2,717,000	6799.77		393,693		328,888		574,052			(66,063)		17,562		0001
Purchased Call/S&P 500 INDEX/SPXK00B5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2028	1	2,009,000	6878.88		276,639		231,102		407,815			(46,421)		12,986		0001
Purchased Call/S&P 500 INDEX/SPX915LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2026	01/21/2028	1	2,167,000	6905.24		296,012		232,639		416,398			(64,244)		13,540		0001
Purchased Call/S&P 500 INDEX/SPXK001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/07/2028	1	1,513,000	6900.7		205,012		156,940		289,944			(48,652)		9,337		0001
Purchased Call/S&P 500 INDEX/SPX013RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2026	01/13/2028	1	2,443,391	.6951		326,075		253,013		456,563			(74,352)		15,159		0001
Purchased Call/S&P 500 INDEX/SPXD05T3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2028	1	1,812,000	6795.82		265,639		208,481		371,119			(57,938)		11,322		0001
Purchased Call/S&P 500 INDEX/SPXD05RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/09/2026	01/10/2028	1	4,854,000	6952.35		656,261		503,705		897,380			(154,414)		30,035		0001
Purchased Call/S&P 500 INDEX/SPXD05V5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2028	1	1,393,000	.6828		209,229		165,544		279,551			(43,852)		8,757		0001
Purchased Call/S&P 500 INDEX/SPXD05SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2028	1	1,942,000	6875.62		263,724		206,125		383,510			(57,802)		12,134		0001
Purchased Call/S&P 500 INDEX/SPXD05US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2028	1	3,756,000	6925.9		516,450		407,201		716,512			(109,657)		23,571		0001
Purchased Call/S&P 500 INDEX/SPXD05Y9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2026	02/11/2028	1	3,468,000	6798.6		485,520		395,659		728,967			(91,909)		22,065		0001
Purchased Call/S&P 500 INDEX/SPX013TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2028	1	2,130,000	8868.08		43,452		34,618		84,270			(8,963)		13,437		0001
Purchased Call/S&P 500 INDEX/SPXD05V5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2028	1	1,587,000	6964.07		218,371		172,777		296,190			(45,768)		9,977		0001
Purchased Call/S&P 500 INDEX/SPXK00FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2026	03/24/2028	1	1,920,000	6591.9		285,504		247,855		474,245			(37,937)		12,642		0001
Purchased Call/S&P 500 INDEX/SPXE052SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/10/2028	1	1,796,000	6609.79		282,870		240,129		423,812			(43,012)		11,694		0001
Purchased Call/S&P 500 INDEX/SPXE052SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/14/2028	1	3,194,000	6599.03		474,309		405,248		775,025			(70,628)		20,864		0001
Purchased Call/S&P 500 INDEX/SPXK008SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/16/2028	1	3,072,000	6812.24		426,701		348,746		643,344			(79,752)		19,628		0001
Purchased Call/S&P 500 INDEX/SPXK00782	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/04/2028	1	3,128,000	6778.68		436,356		350,890		665,100			(86,792)		19,783		0001
Purchased Call/S&P 500 INDEX/SPXK00BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/29/2028	1	2,774,000	6878.88		382,257		319,248		562,610			(64,232)		17,916		0001
Purchased Call/S&P 500 INDEX/SPXK0026F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2026	01/12/2028	1	2,468,000	6952.85		335,401		258,001		457,300			(77,648)		15,299		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2026	03/10/2028	1	1,742,000	6652.63		268,094		227,273		403,567			(41,076)		11,343		0001
Purchased Call/S&P 500 INDEX/SPXB219$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	01/03/2028	1	2,897,000	6837.89		394,282		298,830		577,381			(96,548)		17,813		0001
Purchased Call/S&P 500 INDEX/SPXB21D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/23/2026	03/23/2028	1	1,681,000	6571.13		249,292		215,780		419,377			(33,762)		11,060		0001
Purchased Call/S&P 500 INDEX/SPXB21D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2026	03/17/2028	1	2,099,000	6624.7		304,145		261,114		506,149			(43,330)		13,744		0001
Purchased Call/S&P 500 INDEX/SPXB219$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	12/31/2027	1	2,702,000	6834.47		368,012		278,551		538,759			(90,487)		16,569		0001
Purchased Call/S&P 500 INDEX/SPXB219$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/05/2026	12/29/2027	1	1,772,027	.8791		33,934		25,698		69,189			(8,261)		10,846		0001
Purchased Call/S&P 500 INDEX/SPX915R$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/04/2026	05/04/2028	1	1,893,000	7186.35		272,781		251,827		330,497			(21,270)		12,862		0001
Purchased Call/S&P 500 INDEX/SPX915T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2026	06/02/2028	1	2,076,715	.7579		280,853		272,319		275,807			(9,645)		14,410		0001
Purchased Call/S&P 500 INDEX/SPX915Q$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	05/01/2028	1	1,500,000	7230.12		211,950		195,332		249,082			(17,397)		10,169		0001
Purchased Call/S&P 500 INDEX/SPXF17K$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/05/2028	1	1,841,000	7383.74		275,230		266,901		286,331			(9,413)		12,802		0001
Purchased Call/S&P 500 INDEX/SPXE05B$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/28/2028	1	1,860,000	7209.01		263,190		242,135		316,016			(22,023)		12,581		0001
Purchased Call/S&P 500 INDEX/SPXK00G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	03/31/2028	1	2,123,000	6559.65		318,238		280,488		535,089			(38,852)		14,056		0001
Purchased Call/S&P 500 INDEX/SPXF17K$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/07/2028	1	1,848,000	7383.74		276,830		268,476		288,050			(9,442)		12,869		0001
Purchased Call/S&P 500 INDEX/SPXF17L$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2028	1	1,456,000	7286.54		233,251		230,356		240,141			(4,154)		10,203		0001
Purchased Call/S&P 500 INDEX/SPXE057$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/29/2026	04/28/2028	1	2,140,000	7093.13		314,580		288,221		390,854			(26,718)		14,475		0001
Purchased Call/S&P 500 INDEX/SPXB21H$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2026	05/12/2028	1	4,278,000	7501.24		618,171		580,654		599,009			(39,855)		29,239		0001
Purchased Call/S&P 500 INDEX/SPXF17E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/25/2028	1	1,648,000	7007.45		255,605		233,134		312,838			(23,396)		11,122		0001
Purchased Call/S&P 500 INDEX/SPXE055$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/06/2026	03/31/2028	1	1,493,643	.6580		223,034		197,122		372,602			(26,149)		9,889		0001
Purchased Call/S&P 500 INDEX/SPXB21F$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/21/2028	1	1,620,000	6984.44		251,910		228,380		311,823			(23,811)		10,900		0001
Purchased Call/S&P 500 INDEX/SPXF17H$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/17/2028	1	3,110,000	7408.5		453,749		426,985		467,903			(28,475)		21,334		0001
Purchased Call/S&P 500 INDEX/SPXK00T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/26/2028	1	1,681,000	7320.93		255,848		255,496		276,344			(1,400)		11,862		0001
Purchased Call/S&P 500 INDEX/SPX915Q$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	05/03/2028	1	1,403,000	7230.12		198,384		182,873		233,356			(16,239)		9,526		0001
Purchased Call/S&P 500 INDEX/SPXF17K$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/10/2026	06/09/2028	1	1,878,179	.7388		261,033		254,221		291,917			(7,152)		13,098		0001
Purchased Call/S&P 500 INDEX/SPXK00K$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2026	05/03/2028	1	1,896,000	7103.59		289,709		267,057		341,850			(23,714)		12,873		0001
Purchased Call/S&P 500 INDEX/SPX915P$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/16/2026	04/13/2028	1	2,019,000	7016.64		291,140		262,187		381,591			(29,994)		13,503		0001
Purchased Call/S&P 500 INDEX/SPXK00G$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	04/03/2028	1	1,620,000	6539.9		245,916		216,865		412,251			(29,900)		10,751		0001
Purchased Call/S&P 500 INDEX/SPXB21G$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/24/2026	04/25/2028	1	3,423,000	7154.33		487,093		444,272		601,546			(44,584)		23,102		0001
Purchased Call/S&P 500 INDEX/SPX915Q$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2026	04/27/2028	1	2,888,000	7173.91		409,230		373,864		506,050			(35,829)		19,520		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/19/2028	1	2,539,000	7401.05		375,264		356,605		382,772			(20,591)		17,442		0001
Purchased Call/S&P 500 INDEX/SPX915T\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/01/2026	06/01/2028	1	1,962,000	7577.16		288,414		277,336		265,953			(11,442)		13,605		0001
Purchased Call/S&P 500 INDEX/SPX915T\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/30/2026	06/30/2028	1	1,997,000	7476.86		296,355		296,355		294,488					14,131		0001
Purchased Call/S&P 500 INDEX/SPX915PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2026	04/13/2028	1	2,127,000	6878.93		329,685		295,673		432,464			(34,370)		14,225		0001
Purchased Call/S&P 500 INDEX/SPX915RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/05/2026	05/05/2028	1	1,960,000	7179.37		293,020		270,913		340,942			(22,447)		13,327		0001
Purchased Call/S&P 500 INDEX/SPX915T\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2026	05/25/2028	1	1,456,000	7451.05		212,867		202,647		210,155			(11,310)		10,046		0001
Purchased Call/S&P 500 INDEX/SPX915SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2026	05/22/2028	1	2,198,000	7473.47		316,292		301,044		318,936			(16,875)		15,132		0001
Purchased Call/S&P 500 INDEX/SPXF17KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/11/2026	06/09/2028	1	1,543,000	7394.3		228,673		223,626		239,310			(5,960)		10,760		0001
Purchased Call/S&P 500 INDEX/SPX915T\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2026	05/19/2028	1	1,539,850	7403		235,841		224,424		229,848			(12,634)		10,578		0001
Purchased Call/S&P 500 INDEX/SPX915PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/20/2026	04/20/2028	1	3,436,000	7109.14		483,789		437,334		614,745			(46,989)		23,102		0001
Purchased Call/S&P 500 INDEX/SPX915PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2026	04/10/2028	1	1,922,949	.6819		300,981		269,430		413,087			(31,878)		12,831		0001
Purchased Call/S&P 500 INDEX/SPXB21LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2026	06/02/2028	1	1,588,006	.7587		229,814		221,607		212,422			(8,500)		11,019		0001
Purchased Call/S&P 500 INDEX/SPXB21FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/21/2028	1	2,213,000	7130.76		315,131		285,696		394,545			(29,786)		14,890		0001
Purchased Call/S&P 500 INDEX/SPXK00TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/28/2028	1	2,441,000	7324.6		371,764		371,254		401,414			(2,029)		17,249		0001
Purchased Call/S&P 500 INDEX/SPXB21GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2026	04/21/2028	1	1,519,000	7076.41		219,647		199,955		279,922			(20,488)		10,221		0001
Purchased Call/S&P 500 INDEX/SPXK00NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/19/2028	1	1,832,000	7305.81		274,250		258,826		294,943			(15,757)		12,585		0001
Purchased Call/S&P 500 INDEX/SPX915QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	05/02/2028	1	1,571,000	7099.98		240,363		221,543		285,405			(19,702)		10,658		0001
Purchased Call/S&P 500 INDEX/SPX915PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2026	04/13/2028	1	2,385,000	6911.64		348,687		312,286		480,850			(36,779)		15,950		0001
Purchased Call/S&P 500 INDEX/SPXP13MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	07/10/2026	1	11,212,500	.6700		2,850		2,850		605					9,279		0001
Purchased Call/S&P 500 INDEX/SPXB21GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2026	04/21/2028	1	1,397,973	.7096		200,057		182,121		255,049			(18,661)		9,406		0001
Purchased Call/S&P 500 INDEX/SPX915TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2026	05/24/2028	1	1,433,000	7436.1		211,081		200,933		208,551			(11,231)		9,880		0001
Purchased Call/S&P 500 INDEX/SPX915RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/17/2028	1	2,654,000	7286.26		415,351		390,852		430,463			(26,066)		18,206		0001
Purchased Call/S&P 500 INDEX/SPX915TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2026	05/26/2028	1	1,575,000	7487.99		237,983		228,135		220,236			(10,773)		10,874		0001
Purchased Call/S&P 500 INDEX/SPXB21ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/07/2028	1	1,635,000	6647.15		254,733		226,041		386,253			(28,963)		10,884		0001
Purchased Call/S&P 500 INDEX/SPXB21MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2028	1	2,964,000	7470.58		448,453		443,532		437,126			(7,332)		20,843		0001
Purchased Call/S&P 500 INDEX/SPXF17KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/07/2028	1	1,730,000	7309.9		270,053		261,903		280,879			(9,211)		12,047		0001
Purchased Call/S&P 500 INDEX/SPXF17BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/11/2028	1	2,816,000	6799.85		407,757		364,069		616,780			(45,121)		18,804		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/10/2026	06/09/2028	1	2,130,000	7212.49		329,724		321,119		370,969			(9,034)		14,854		0001
Purchased Call/S&P 500 INDEX/SPXE055S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/06/2026	04/06/2028	1	1,795,000	6605.22		265,301		234,731		441,793			(30,849)		11,940		0001
Purchased Call/S&P 500 INDEX/SPXF17BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/13/2026	04/13/2028	1	2,548,000	6872.47		366,402		327,701		534,759			(39,096)		17,040		0001
Purchased Call/S&P 500 INDEX/SPXF17MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/20/2028	1	2,635,000	7485.58		394,723		390,385		385,392			(6,462)		18,517		0001
Purchased Call/S&P 500 INDEX/SPXB21HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2026	05/05/2028	1	3,912,000	7324.61		568,414		526,251		615,049			(42,826)		26,600		0001
Purchased Call/S&P 500 INDEX/SPXF17KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/06/2028	1	2,154,000	7339.44		330,424		320,438		343,755			(11,285)		14,989		0001
Purchased Call/S&P 500 INDEX/SPXF17H5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/16/2028	1	2,202,000	7408.5		321,052		302,088		330,952			(20,175)		15,094		0001
Purchased Call/S&P 500 INDEX/SPXF17MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2026	06/23/2028	1	1,996,031	7395		289,778		287,787		311,503			(2,382)		14,056		0001
Purchased Call/S&P 500 INDEX/SPXF17BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/12/2028	1	2,337,000	6793.03		340,267		303,860		513,836			(37,601)		15,617		0001
Purchased Call/S&P 500 INDEX/SPXE056S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2026	04/19/2028	1	2,642,000	7012.04		398,414		359,611		498,904			(40,222)		17,750		0001
Purchased Call/S&P 500 INDEX/SPXE059S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2026	05/19/2028	1	3,693,000	7395.81		543,979		514,090		557,328			(30,552)		25,370		0001
Purchased Call/S&P 500 INDEX/SPXX00TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/23/2028	1	2,520,000	7342.78		380,268		379,219		408,709			(2,608)		17,746		0001
Purchased Call/S&P 500 INDEX/SPXE056S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2026	04/19/2028	1	2,854,000	7126.06		401,558		362,449		507,555			(40,539)		19,174		0001
Purchased Call/S&P 500 INDEX/SPXF17AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2028	1	1,908,000	6553.99		294,786		261,223		481,781			(33,874)		12,701		0001
Purchased Call/S&P 500 INDEX/SPXF17BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/10/2028	1	1,909,000	6816.89		273,178		243,869		414,369			(30,270)		12,738		0001
Purchased Call/S&P 500 INDEX/SPXE056ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2028	1	1,860,000	7014.56		272,862		247,036		355,367			(26,129)		12,515		0001
Purchased Call/S&P 500 INDEX/SPXF17LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2028	1	1,495,000	7420.1		222,456		219,694		229,167			(3,962)		10,477		0001
Purchased Call/S&P 500 INDEX/SPXE058SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/11/2026	05/05/2028	1	1,440,167	7224		235,540		219,577		242,700			(16,244)		9,792		0001
Purchased Call/S&P 500 INDEX/SPXF17BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/09/2026	04/07/2028	1	2,152,000	6800.77		311,825		277,847		469,949			(35,075)		14,326		0001
Purchased Call/S&P 500 INDEX/SPXE05BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2026	05/26/2028	1	2,280,559	7527		341,884		328,190		317,119			(15,028)		15,746		0001
Purchased Call/S&P 500 INDEX/SPXX00TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/27/2028	1	2,039,000	7302.54		314,006		313,575		338,924			(1,716)		14,398		0001
Purchased Call/S&P 500 INDEX/SPXK00GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	04/04/2028	1	3,219,000	6549.78		486,391		429,011		816,210			(59,057)		21,379		0001
Purchased Call/S&P 500 INDEX/SPX915PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2026	04/13/2028	1	2,433,000	7005.34		349,136		313,117		463,759			(36,398)		16,271		0001
Purchased Call/S&P 500 INDEX/SPXF17LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/14/2028	1	2,409,000	7401.73		363,759		356,274		371,400			(8,933)		16,858		0001
Purchased Call/S&P 500 INDEX/SPXE059S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2026	05/18/2028	1	2,467,000	7403.05		357,715		337,106		371,476			(21,042)		16,935		0001
Purchased Call/S&P 500 INDEX/SPXB21FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2026	04/13/2028	1	1,521,713	6917		236,051		212,577		311,011			(24,318)		10,177		0001
Purchased Call/S&P 500 INDEX/SPXF17LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/12/2028	1	1,364,000	7416.6		203,782		199,577		208,077			(5,018)		9,532		0001
Purchased Call/S&P 500 INDEX/SPX915RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2026	05/12/2028	1	1,643,013	7347		254,638		238,199		257,063			(16,743)		11,229		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2026	05/12/2028	1	1,834,000	7444.25		265,563		248,418		269,862			(17,462)		12,535		0001
Purchased Call/S&P 500 INDEX/SPX915QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	05/02/2028	1	2,042,000	7230.12		288,739		266,132		346,162			(23,667)		13,854		0001
Purchased Call/S&P 500 INDEX/SPX915SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2026	05/23/2028	1	2,522,000	7428.63		372,752		354,806		375,980			(19,860)		17,375		0001
Purchased Call/S&P 500 INDEX/SPXK00LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2026	05/10/2028	1	2,186,000	7361.94		318,282		296,452		336,310			(23,014)		14,919		0001
Purchased Call/S&P 500 INDEX/SPXP13HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/30/2028	1	3,542,000	7557.32		518,195		497,552		481,066			(22,653)		24,526		0001
Purchased Call/S&P 500 INDEX/SPXF17MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/16/2028	1	2,050,000	7478.08		308,115		304,710		300,813			(5,072)		14,366		0001
Purchased Call/S&P 500 INDEX/SPXP13QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/09/2028	1	3,617,000	7369.33		524,465		488,444		552,224			(37,974)		24,666		0001
Purchased Call/S&P 500 INDEX/SPXK00MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2026	05/12/2028	1	1,896,000	7317.7		295,018		275,971		297,984			(19,398)		12,958		0001
Purchased Call/S&P 500 INDEX/SPXE05BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/29/2026	05/31/2028	1	3,304,000	7549.74		485,358		466,050		451,190			(21,189)		22,894		0001
Purchased Call/S&P 500 INDEX/SPX915RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2026	05/11/2028	1	1,905,100	7412		283,792		265,445		286,758			(18,686)		13,011		0001
Purchased Call/S&P 500 INDEX/SPX915TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2026	06/16/2028	1	1,538,000	7481.3		230,085		225,982		221,560			(4,407)		10,778		0001
Purchased Call/S&P 500 INDEX/SPXP13BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/11/2028	1	2,132,000	6660.1		335,150		299,241		497,760			(37,086)		14,236		0001
Purchased Call/S&P 500 INDEX/SPXB21GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/24/2026	04/26/2028	1	2,549,000	7140		366,291		334,134		451,848			(33,481)		17,216		0001
Purchased Call/S&P 500 INDEX/SPXB21ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/07/2028	1	1,697,000	6782.81		242,841		215,488		376,121			(27,611)		11,297		0001
Purchased Call/S&P 500 INDEX/SPXB21FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/17/2028	1	1,542,000	7126.06		216,034		194,936		274,597			(21,869)		10,344		0001
Purchased Call/S&P 500 INDEX/SPXK00FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2026	03/31/2028	1	2,082,000	6486.55		325,417		285,634		542,625			(40,120)		13,785		0001
Purchased Call/S&P 500 INDEX/SPXK00GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	04/05/2028	1	1,616,000	6553.07		243,854		215,126		409,476			(29,568)		10,741		0001
Purchased Call/S&P 500 INDEX/SPXE057SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/28/2026	04/28/2028	1	3,045,000	7056.7		455,837		417,069		566,589			(39,285)		20,597		0001
Purchased Call/S&P 500 INDEX/SPXF17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/13/2028	1	2,359,000	7409.17		354,322		347,021		361,805			(8,713)		16,497		0001
Purchased Call/S&P 500 INDEX/SPXK00SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2026	06/23/2028	1	2,093,000	7325.11		321,485		319,277		342,696			(2,642)		14,739		0001
Purchased Call/S&P 500 INDEX/SPXF17JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2028	1	2,136,000	7497.03		324,458		312,871		303,983			(12,001)		14,822		0001
Purchased Call/S&P 500 INDEX/SPXF17HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/15/2028	1	1,542,000	7371.46		229,450		215,878		236,578			(14,439)		10,562		0001
SWDZ30S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	69,652,141	2.215	630,352			609		609	(47,700)				241,832		0002
SWDZ30S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	5,358,351	2.215	48,493			47		47	(3,670)				18,604		0002
Purchased Call/Merrill Lynch RPM Index/MLR2610S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2024	07/15/2026	3	909,944	224.27	33,150			638		67,342			(8,230)		922		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2024	07/24/2026	2	1,229,481	222.45	44,084			1,399		101,969			(10,951)		1,576		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2024	07/09/2026	2	2,838,924	222.03	98,593			1,083		241,310			(24,446)		2,229		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/23/2024	08/21/2026	2	1,359,382	227.99	47,795			3,367		77,146			(11,889)		2,565		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/23/2026	2	3,197,306	223.62	111,018			3,355		247,110			(27,528)		4,013		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2024	07/31/2026	2	1,197,873	225.72	41,152			1,706		80,619			(10,238)		1,745		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	08/06/2026	2	2,236,604	223.5	78,692			3,892		174,149			(19,513)		3,561		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/23/2024	08/21/2026	2	1,340,610	226.91	47,620			3,351		82,784			(11,826)		2,530		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2024	08/13/2026	2	3,515,530	225.79	123,727			7,308		235,478			(30,679)		6,103		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2025	08/12/2026	2	588,118	225.25	18,541			1,143		40,778			(4,912)		1,009		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/02/2026	2	1,182,303	221.57	41,102			57		103,276			(10,207)		438		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/10/2026	3	1,131,512	224.25	39,241			488		84,038			(9,755)		936		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2024	07/30/2026	2	2,251,785	224.16	78,789			3,139		168,224			(19,536)		3,228		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2024	08/21/2026	2	923,799	227.78	31,729			2,227		53,321			(7,872)		1,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	09/01/2026	1	841,065	227.88	29,690			2,532		48,015			(7,341)		1,747		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2024	09/02/2026	2	733,616	227.88	25,888			2,241		41,883			(6,398)		1,536		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2024	09/17/2026	2	5,051,700	229.36	178,945			19,174		255,944			(44,371)		11,751		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2024	09/03/2026	3	609,227	227.45	21,754			1,914		36,177			(5,398)		1,285		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2024	09/16/2026	2	1,164,817	229.77	40,861			4,324		56,610			(10,137)		2,692		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/27/2024	09/28/2026	1	2,490,494	231.99	88,413			10,824		97,413			(21,891)		6,183		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/27/2024	09/25/2026	2	2,864,556	231.99	100,747			11,969		112,540			(25,060)		6,993		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2612S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/27/2024	09/25/2026	2	2,647,233	231.9	93,740			11,120		105,009			(23,276)		6,462		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/02/2026	2	2,354,540	222.59	80,762			112		193,947			(20,126)		871		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/06/2026	1	2,756,595	222.59	95,654			658		226,371			(23,684)		1,767		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2024	07/01/2026	2	546,867	220.1	19,067					51,752			(4,729)		143		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/13/2026	1	2,910,932	224.68	101,300			1,672		209,741			(25,083)		2,747		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/10/2026	1	1,824,848	224.68	63,505			789		131,786			(15,789)		1,510		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2024	08/05/2026	2	535,528	223.61	18,791			904		41,318			(4,662)		841		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	08/31/2026	1	1,749,332	227.88	61,751			5,188		99,858			(15,290)		3,605		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	07/29/2026	3	982,580	223.74	35,197			1,356		75,200			(8,738)		1,385		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2026	2	1,204,013	223.42	42,842			2,179		94,211			(10,625)		1,942		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	07/28/2026	1	512,831	223.71	17,898			664		39,321			(4,426)		710		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	07/24/2026	2	2,069,726	223.71	72,020			2,288		159,066			(17,917)		2,654		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	08/07/2026	3	1,180,733	224.84	41,689			2,131		84,380			(10,374)		1,905		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	07/27/2026	1	1,816,277	223.71	63,388			2,267		139,264			(15,695)		2,470		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2024	08/27/2026	1	1,828,512	227.99	64,547			5,054		103,794			(16,004)		3,644		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2024	08/19/2026	2	653,283	227.33	22,939			1,544		38,936			(5,689)		1,209		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/17/2026	2	990,470	223.49	34,597			765		77,173			(8,608)		1,069		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/17/2026	2	1,700,032	224.79	58,743			1,297		121,881			(14,587)		1,834		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/20/2026	1	1,309,880	223.49	45,584			1,191		101,833			(11,287)		1,533		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2611ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2024	09/11/2026	1	765,642	227.76	27,104			2,681		44,315			(6,720)		1,712		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2024	09/23/2026	3	603,636	230.21	22,299			2,576		28,204			(5,535)		1,456		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	09/04/2026	2	3,787,544	226.94	134,661			12,091		233,865			(33,494)		8,053		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2024	09/25/2026	2	1,545,295	230.75	55,301			6,536		68,931			(13,714)		3,772		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2026	1	3,073,825	220.52	106,354			146		284,408			(26,370)		1,138		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2024	07/17/2026	2	1,481,793	225.57	51,300			1,128		100,755			(12,721)		1,599		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2024	07/31/2026	2	907,847	225.27	31,768			1,310		63,029			(7,879)		1,323		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2024	07/22/2026	3	1,837,107	223.9	63,636			1,841		139,199			(15,821)		2,255		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2024	08/20/2026	2	3,754,043	227.36	132,664			9,113		223,969			(32,900)		7,016		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/24/2026	1	825,458	222.94	28,808			910		66,501			(7,143)		1,058		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2026	1	745,581	229.31	26,468			2,763		37,760			(6,545)		1,712		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2024	09/04/2026	3	4,352,390	227.85	153,568			13,719		250,449			(38,084)		9,254		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2024	08/28/2026	3	1,959,891	227.86	68,879			5,520		112,430			(17,110)		3,940		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2024	08/28/2026	3	2,359,357	227.88	82,733			6,639		135,129			(20,591)		4,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2024	09/11/2026	2	2,641,806	229.31	93,890			9,339		134,273			(23,358)		5,907		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2024	09/30/2026	2	1,434,118	231.16	51,337			6,419		61,236			(12,732)		3,600		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2024	09/09/2026	3	1,146,831	227.72	41,184			3,967		66,342			(10,228)		2,529		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2024	09/10/2026	2	3,319,697	227.94	117,799			11,489		189,385			(29,209)		7,372		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2024	08/26/2026	2	1,233,272	227.88	43,594			3,356		70,386			(10,816)		2,437		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2611$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2024	08/14/2026	3	1,571,348	225.88	55,483			3,368		104,588			(13,779)		2,759		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/02/2024	08/04/2026	1	1,006,076	225.72	35,514			1,659		67,524			(8,782)		1,558		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/02/2024	08/03/2026	1	2,099,971	225.72	74,129			3,365		140,942			(18,355)		3,205		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/21/2026	1	514,860	223.49	17,969			494		40,026			(4,443)		617		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/14/2026	1	684,961	224.68	23,905			427		49,353			(5,911)		671		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2024	08/17/2026	1	3,459,375	226.9	121,770			7,872		213,085			(30,151)		6,272		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2024	09/18/2026	2	5,611,623	229.78	198,738			21,686		273,827			(49,415)		13,136		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2024	07/31/2026	2	592,389	225.44	20,949			867		40,652			(5,205)		863		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2024	09/11/2026	2	1,148,549	228.53	40,826			4,056		62,435			(10,143)		2,568		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2024	09/24/2026	1	2,760,318	231.39	97,991			11,441		115,429			(24,296)		6,699		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/27/2024	09/29/2026	1	1,222,003	231.99	43,381			5,363		47,834			(10,727)		3,051		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	08/10/2026	1	2,012,156	224.84	70,828			3,897		143,415			(17,537)		3,372		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2024	08/28/2026	2	1,675,689	227.73	59,181			4,718		97,131			(14,678)		3,369		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2024	08/14/2026	1	1,296,556	226.9	45,509			2,766		80,111			(11,315)		2,276		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2026	2	1,036,780	228.55	36,855			4,001		56,327			(9,139)		2,427		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2024	07/16/2026	2	2,111,683	225.69	73,471			1,514		142,386			(18,218)		2,211		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2024	08/07/2026	1	994,051	224.51	34,891			1,781		72,598			(8,663)		1,604		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2024	08/14/2026	2	2,209,247	225.72	77,857			4,709		148,709			(19,309)		3,879		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/23/2024	08/25/2026	1	1,051,307	227.99	37,111			2,804		59,465			(9,176)		2,059		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2610$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2024	07/10/2026	2	1,923,615	222.74	67,628			837		156,859			(16,771)		1,592		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2024	07/08/2026	1	189,292	222.05	6,568			63		16,042			(1,629)		140		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2024	09/21/2026	1	2,236,621	229.78	79,400			8,956		108,703			(19,660)		5,333		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	09/14/2026	1	2,269,382	229.31	80,563			8,311		114,912			(19,948)		5,178		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2026	1	1,243,700	229.78	44,151			5,034		60,458			(10,917)		2,983		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/23/2024	08/24/2026	1	2,585,167	227.99	91,256			6,778		146,216			(22,596)		5,018		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	08/11/2026	1	172,490	224.84	6,072			342		12,294			(1,501)		293		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2026	2	1,562,885	229.45	55,371			6,034		78,568			(13,749)		3,658		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/07/2026	1	699,015	222.59	24,256			200		57,401			(5,998)		484		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2026	1	1,533,761	226.94	54,449			5,161		94,243			(13,463)		3,358		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2024	08/18/2026	1	919,231	226.9	32,357			2,133		56,622			(8,001)		1,684		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2024	09/04/2026	2	1,027,872	227.86	36,072			3,235		59,100			(8,957)		2,185		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2024	11/05/2026	2	2,875,007	228.74	101,173			17,662		155,229			(25,093)		8,513		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2024	10/01/2026	3	2,950,785	231.86	102,866			13,066		117,900			(25,635)		7,447		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/26/2026	1	3,391,578	229.22	119,384			19,213		174,700			(29,560)		9,642		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	1	2,484,397	231.5	87,451			13,232		103,436			(21,653)		6,850		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	10/30/2026	2	4,102,342	227.51	143,660			24,011		243,645			(35,723)		11,859		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2026	2	2,373,201	230.35	83,846			12,210		110,721			(20,792)		6,425		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2024	11/11/2026	3	1,659,114	228.02	57,181			10,483		94,602			(14,226)		5,026		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2612SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2026	2	2,182,600	229.44	77,295			10,626		110,557			(19,171)		5,741		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2024	12/04/2026	2	1,256,831	228.54	44,069			9,448		69,498			(10,928)		4,121		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2025	11/20/2026	3	5,539,574	228.28	192,224			37,747		311,456			(47,854)		17,337		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/05/2026	1	2,475,043	230.95	87,369			11,537		108,094			(21,633)		6,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2024	10/21/2026	2	1,844,759	230.43	64,931			9,990		85,243			(16,100)		5,132		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2024	12/11/2026	2	6,077,253	226	211,892			47,707		404,825			(52,688)		20,368		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2024	12/09/2026	2	2,174,554	228.34	76,151			16,843		121,816			(18,884)		7,244		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2024	10/02/2026	2	2,446,917	232.14	86,367			11,035		94,969			(21,416)		6,209		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2024	11/13/2026	3	6,425,866	225.8	224,700			41,901		432,307			(55,875)		19,612		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/18/2026	2	4,353,654	222.45	151,741			35,866		361,615			(37,976)		14,900		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/16/2026	1	2,780,663	225.8	97,323			18,474		186,459			(24,098)		8,580		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2024	10/16/2026	2	1,466,669	231.02	51,532			7,577		64,271			(12,779)		3,989		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/16/2026	2	2,342,167	230.73	82,565			12,186		105,522			(20,501)		6,370		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2024	11/25/2026	2	1,135,597	228.32	39,791			8,045		63,851			(9,872)		3,616		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2024	12/16/2026	2	1,708,116	225.49	59,564			13,748		117,380			(14,772)		5,811		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	1	877,409	231.5	30,973			4,722		36,559			(7,659)		2,430		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2026	1	787,490	230.95	27,798			3,704		34,412			(6,874)		2,040		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/13/2026	1	1,106,430	230.4	39,057			5,587		51,101			(9,658)		2,967		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2024	12/24/2026	2	3,347,791	222.73	115,924			28,186		274,073			(28,827)		11,657		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2614$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2025	12/14/2026	3	2,824,747	226	90,046			23,011		187,537			(24,968)		9,553		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2024	11/13/2026	3	1,510,595	225.91	53,106			9,927		100,866			(13,238)		4,610		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2024	12/10/2026	2	2,326,572	227.97	81,524			18,144		134,638			(20,216)		7,774		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2026	1	844,936	227.11	29,573			5,768		51,879			(7,332)		2,644		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2026	2	3,948,071	226.78	138,487			26,638		247,297			(34,345)		12,269		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2024	11/12/2026	1	3,797,069	226.83	132,518			24,392		237,609			(32,857)		11,546		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2024	10/28/2026	3	1,947,370	229.22	68,030			11,126		100,397			(16,874)		5,583		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/27/2026	2	2,504,785	228.94	87,779			18,041		133,910			(21,767)		8,029		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/16/2026	2	5,859,173	231.5	205,313			30,344		244,925			(51,051)		15,936		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/20/2026	2	3,497,403	227.66	122,130			23,921		206,178			(30,324)		10,946		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2024	10/30/2026	2	1,185,548	229.13	41,182			6,849		61,895			(10,213)		3,427		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2024	11/13/2026	3	1,980,313	226.47	69,026			12,806		127,178			(17,118)		6,044		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	1	5,556,085	228.89	194,463			34,428		296,472			(48,349)		16,515		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2024	10/23/2026	1	2,478,642	229.92	87,000			13,680		120,608			(21,601)		6,956		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2024	11/19/2026	3	3,182,575	227.02	111,592			21,621		196,660			(27,677)		9,925		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2024	12/11/2026	2	2,002,217	226.84	69,731			15,679		125,845			(17,315)		6,711		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2024	12/24/2026	3	3,441,615	222.17	119,512			29,102		295,233			(29,768)		11,983		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2026	2	4,181,992	228.43	146,325			31,487		233,235			(36,332)		13,714		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/28/2026	1	7,093,916	222.17	248,287			61,474		597,094			(61,477)		24,977		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2614$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2026	2	2,640,296	228.32	92,724			19,743		148,438			(22,992)		8,631		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2024	10/07/2026	2	2,372,416	230.28	83,425			11,231		110,584			(20,686)		6,178		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2026	2	1,945,896	230.34	68,491			9,879		90,413			(16,984)		5,243		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/21/2026	1	2,896,950	222.45	101,393			24,128		239,962			(25,106)		10,001		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/17/2026	2	2,011,781	225.1	66,600			15,465		142,298			(16,518)		6,865		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2026	1	2,074,179	221.88	72,596			16,952		177,893			(18,000)		7,099		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2024	12/30/2026	2	2,990,930	221.8	104,644			26,205		258,117			(25,954)		10,589		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/23/2026	1	406,026	229.72	14,252			2,232		20,108			(3,534)		1,140		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2024	10/09/2026	2	2,951,522	229.41	103,862			14,347		149,896			(25,796)		7,763		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/10/2026	1	2,149,098	228.89	75,433			13,696		114,545			(18,652)		6,486		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2024	10/08/2026	1	4,404,337	229.63	155,033			21,083		219,335			(38,440)		11,527		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/18/2026	2	3,896,714	221.51	136,682			32,054		341,086			(33,940)		13,336		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2026	1	2,292,704	222.45	80,245			19,179		189,906			(19,842)		7,938		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2024	11/25/2026	3	3,239,039	228.41	113,897			23,082		180,851			(28,290)		10,313		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2024	12/02/2026	2	2,180,284	228.66	76,118			16,105		118,860			(18,876)		7,104		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2026	1	1,911,846	222.17	66,915			16,637		160,927			(16,546)		6,750		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/27/2026	1	4,412,830	229.4	154,449			31,786		227,248			(38,400)		14,144		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2026	1	1,549,794	228.26	54,398			11,956		87,307			(13,451)		5,146		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2024	10/02/2026	2	1,998,088	231.22	70,465			9,040		85,317			(17,500)		5,070		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2613$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2024	11/04/2026	2	2,856,528	227.83	100,526			17,400		165,049			(24,927)		8,425		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	1	2,404,539	228.26	84,399			18,459		135,398			(20,898)		7,960		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	2	3,024,793	230.4	106,391			14,715		140,519			(26,463)		7,956		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2024	10/23/2026	2	6,121,028	229.22	214,836			33,828		316,477			(53,417)		17,179		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	1	2,409,380	227.51	84,569			14,521		142,633			(20,911)		7,078		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	1	1,380,396	229.22	48,590			7,876		71,133			(12,015)		3,941		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/22/2026	2	3,014,685	230.46	104,871			16,282		139,635			(26,009)		8,424		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	1	3,442,829	228.89	120,499			21,743		183,422			(29,836)		10,352		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	11/06/2026	2	1,104,470	227.86	38,435			6,762		63,951			(9,534)		3,283		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2024	12/11/2026	2	1,677,037	227.71	58,713			13,148		98,980			(14,558)		5,621		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2024	11/06/2026	2	2,821,598	229.24	98,700			17,450		146,266			(24,507)		8,387		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/23/2026	1	2,180,619	228.28	76,322			15,222		122,172			(18,898)		6,896		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2024	12/23/2026	2	1,034,447	222.17	36,558			8,805		87,419			(9,070)		3,592		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2024	10/02/2026	2	5,624,671	230.95	197,852			25,415		246,681			(49,194)		14,272		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2025	10/29/2026	2	2,623,577	229.21	90,853			15,155		136,004			(22,790)		7,553		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/12/2026	2	3,150,736	230.4	108,924			15,665		145,447			(27,346)		8,409		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	1	1,994,380	229.4	69,803			14,594		102,320			(17,284)		6,456		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2026	1	2,736,606	228.03	96,055			16,031		156,161			(23,849)		7,911		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2024	12/31/2026	1	2,795,539	221.81	97,844			24,629		241,126			(24,260)		9,924		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2613$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	1	2,758,936	225.8	96,563			18,437		185,060			(23,877)		8,543		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/24/2026	1	482,325	228.28	16,881			3,386		27,088			(4,174)		1,530		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	2	6,468,769	228.26	226,268			48,758		365,530			(56,265)		21,213		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	12/01/2026	1	2,174,558	229.4	76,327			16,041		111,612			(18,873)		7,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	11/02/2026	1	3,132,584	227.51	109,954			18,754		185,397			(27,225)		9,166		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/15/2026	1	861,996	226	30,170			6,921		57,235			(7,460)		2,924		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2025	01/27/2027	2	2,192,167	223.94	76,242			22,001		166,760			(18,911)		8,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/12/2027	2	649,749	225.37	22,906			7,116		45,570			(5,680)		2,562		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2025	01/14/2027	2	2,372,943	220.45	83,184			22,512		220,139			(20,627)		8,739		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2025	02/19/2027	2	6,365,970	227.62	222,185			71,505		384,559			(55,244)		25,486		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/21/2027	2	298,482	223.63	10,309			2,890		23,187			(2,557)		1,118		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2025	02/04/2027	1	3,958,840	224.57	138,559			41,492		291,053			(34,355)		15,333		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2027	2	1,040,877	222.52	36,406			9,961		86,327			(9,043)		3,843		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2025	01/22/2027	5	4,985,053	223.61	177,218			50,649		387,734			(44,478)		18,725		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/25/2027	1	3,429,093	223.61	120,018			34,338		265,952			(29,717)		12,974		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	1	3,414,582	225.05	119,510			36,608		243,044			(29,551)		13,375		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2025	02/24/2027	3	1,609,890	227.7	56,601			18,508		96,486			(14,037)		6,514		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	1	2,428,405	225.05	84,994			25,954		172,820			(21,045)		9,491		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/22/2027	2	4,318,483	223.2	150,716			42,453		344,064			(37,373)		16,221		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2615$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2027	1	1,329,816	223.96	46,544			13,810		101,101			(11,509)		5,127		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2025	03/04/2027	2	1,960,173	227.76	69,604			23,526		117,705			(17,263)		8,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2025	02/25/2027	2	3,561,629	228.31	125,011			41,043		205,353			(30,997)		14,440		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2027	1	1,434,696	222.03	50,214			12,967		121,732			(12,416)		5,162		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2025	01/06/2027	2	2,917,800	221.34	101,706			26,407		257,151			(25,220)		10,526		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	12/31/2026	3	2,499,282	221.84	86,524			21,888		215,217			(21,539)		8,873		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2025	02/03/2027	3	3,506,050	224.07	123,615			36,858		264,836			(30,659)		13,548		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2027	2	1,354,634	228.56	47,594			16,151		76,937			(11,801)		5,583		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2025	03/17/2027	2	2,248,983	229.11	78,974			28,099		122,783			(19,583)		9,491		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/25/2027	2	2,632,040	229.34	92,378			34,069		142,618			(22,969)		11,277		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2027	1	1,477,952	229.43	51,876			18,675		79,220			(12,880)		6,261		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2027	1	4,108,724	223.19	143,394			40,546		327,543			(35,603)		15,433		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2025	02/19/2027	1	1,368,210	226.89	47,751			15,283		86,878			(11,840)		5,478		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	02/26/2027	3	2,101,147	228.34	73,260			24,163		120,938			(18,168)		8,537		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	1	6,307,709	223.96	220,770			65,290		483,415			(54,664)		24,262		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	02/26/2027	2	6,309,260	227.78	221,518			73,460		377,757			(55,099)		25,634		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2025	03/12/2027	1	3,041,555	227	106,759			37,402		192,698			(26,507)		12,711		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2025	02/10/2027	3	2,809,522	225.88	98,085			30,190		189,737			(24,328)		11,029		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/17/2027	1	2,516,702	226.17	88,085			27,950		166,914			(21,751)		10,032		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Merrill Lynch RPM Index/MLR2615$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2027	2	3,415,270	226.62	118,901			37,120		220,888			(29,525)		13,467		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2025	03/12/2027	2	536,158	226.48	19,202			6,705		35,149			(4,765)		2,241		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/18/2027	3	1,569,723	229.26	55,557			19,854		85,131			(13,782)		6,637		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/15/2027	1	2,074,634	227.92	73,027			25,816		123,112			(18,082)		8,721		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/05/2027	3	1,867,034	225.38	64,789			19,651		130,519			(16,189)		7,247		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2027	2	3,057,574	219.64	107,218			28,872		294,543			(26,590)		11,231		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2025	01/08/2027	4	3,896,188	221.42	134,663			35,350		342,830			(33,402)		14,129		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2025	01/15/2027	2	1,695,751	221.6	60,083			16,365		147,996			(14,903)		6,261		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/19/2027	1	2,230,889	222.64	78,081			21,695		182,400			(19,307)		8,319		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2025	02/19/2027	2	1,639,671	227.31	57,481			18,479		101,190			(14,276)		6,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/11/2027	1	1,741,797	219.78	60,789			16,221		166,606			(15,052)		6,366		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/18/2027	2	1,864,377	226.61	65,120			20,754		120,557			(16,147)		7,448		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2027	1	2,263,406	227.62	79,219			25,790		136,331			(19,588)		9,138		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/23/2027	1	2,797,507	228.61	98,472			35,845		158,629			(24,349)		11,941		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2025	01/15/2027	2	10,704,114	222.64	373,882			102,393		881,748			(92,965)		39,519		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2025	01/29/2027	2	1,423,205	223.25	50,075			14,586		113,124			(12,417)		5,436		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/07/2027	1	2,069,531	221.1	72,227			18,850		185,261			(17,908)		7,485		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2025	03/25/2027	2	1,960,608	228.53	69,068			25,335		112,537			(17,128)		8,400		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2025	12/31/2026	2	1,804,221	222.03	62,811			15,899		153,737			(15,641)		6,405		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2616$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2025	03/11/2027	3	2,683,788	227.03	95,015			33,039		169,656			(23,572)		11,194		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	01/29/2027	3	7,144,605	223.96	251,776			73,806		544,605			(62,693)		27,289		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	03/01/2027	1	3,046,404	227.78	107,233			35,843		181,806			(26,552)		12,454		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2025	03/12/2027	2	6,608,088	227.92	232,141			81,443		393,358			(57,719)		27,617		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/05/2027	2	4,483,071	225.05	156,724			47,409		319,981			(38,972)		17,402		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2025	02/11/2027	1	2,571,770	225.8	89,755			27,740		175,467			(22,254)		10,118		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2027	2	9,127,947	226.17	318,686			99,619		608,158			(79,241)		35,992		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/12/2027	1	2,681,123	219.78	93,571			25,064		256,459			(23,137)		9,824		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/05/2027	1	3,173,277	225.37	111,065			33,549		221,975			(27,576)		12,318		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	03/03/2027	1	1,557,376	228.4	54,664			18,397		89,044			(13,554)		6,393		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	02/26/2027	2	3,358,084	227.28	117,648			38,947		208,097			(29,211)		13,643		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/04/2027	1	5,753,351	222.03	201,367			51,796		488,139			(49,860)		20,645		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2027	1	4,791,973	224.62	167,719			49,043		350,920			(41,642)		18,303		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/20/2027	1	2,747,617	222.64	96,167			26,816		225,402			(23,746)		10,271		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/08/2027	2	5,292,952	219.78	184,157			48,584		507,491			(45,790)		19,194		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	2	774,022	229.72	27,019			9,691		40,612			(6,701)		3,279		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/25/2027	1	4,359,822	229.29	153,030			56,513		237,093			(38,100)		18,679		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2027	1	2,084,757	223.6	72,966			21,148		162,334			(18,092)		7,944		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/22/2027	2	3,533,212	227.62	122,599			39,878		212,744			(30,419)		14,235		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2616$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/22/2027	1	2,886,582	228.61	101,608			36,897		163,590			(25,159)		12,298		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/14/2025	02/16/2027	1	1,815,164	226.17	63,531			20,099		120,353			(15,709)		7,220		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/10/2025	03/10/2027	2	2,596,616	227.86	90,770			31,426		154,546			(22,510)		10,809		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/25/2025	03/24/2027	2	2,475,043	228.54	86,894			31,760		141,917			(21,552)		10,584		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/06/2025	03/05/2027	2	3,604,701	227.86	126,515			43,107		215,059			(31,418)		14,857		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/19/2027	2	5,589,045	228.61	196,133			70,708		317,777			(48,770)		23,676		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/07/2025	03/09/2027	1	2,367,949	228.38	83,352			28,738		135,851			(20,610)		9,838		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/26/2025	03/25/2027	2	1,011,230	228.69	35,568			13,066		57,396			(8,832)		4,333		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/24/2025	01/26/2027	1	1,383,924	223.61	48,437			13,906		107,357			(11,977)		5,249		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/14/2025	03/16/2027	1	2,085,399	227.92	73,406			26,015		123,800			(18,151)		8,783		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/28/2025	03/30/2027	1	1,147,474	229.29	40,506			15,134		62,128			(10,016)		4,962		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/07/2025	03/08/2027	1	3,969,068	228.38	139,711			48,044		227,572			(34,593)		16,457		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/07/2025	03/05/2027	2	5,134,899	228.38	179,943			61,393		295,397			(44,747)		21,163		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/28/2025	03/29/2027	1	4,258,276	229.29	149,891			55,874		233,388			(37,114)		18,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/01/2025	03/31/2027	2	2,506,262	230.38	88,348			33,133		125,326			(21,907)		10,857		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2025	03/02/2027	1	1,251,549	227.78	44,055			14,766		74,710			(10,893)		5,127		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/04/2025	06/04/2027	2	1,300,932	224.85	45,669			21,228		96,019			(11,328)		6,269		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/27/2025	05/27/2027	2	1,133,210	224.18	39,756			18,023		86,902			(9,859)		5,396		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2025	04/23/2027	1	493,376	223.63	17,416			7,081		38,718			(4,318)		2,225		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2618$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2025	05/06/2027	1	2,209,644	224.74	78,221			33,201		163,128			(19,395)		10,182		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/17/2027	1	2,311,312	223.85	81,358			35,811		179,339			(20,145)		10,838		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/25/2027	1	1,326,071	223.91	46,810			21,119		102,704			(11,575)		6,295		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/20/2027	2	2,868,769	224.24	100,797			44,724		218,607			(24,993)		13,514		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2027	2	2,025,164	223.95	71,536			28,992		156,039			(17,739)		9,119		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2027	1	1,398,394	224.32	49,363			24,139		106,390			(12,206)		6,915		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2025	05/05/2027	2	1,770,883	224.31	62,637			26,503		133,607			(15,532)		8,147		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	04/16/2027	3	6,876,926	223.83	242,479			96,786		533,056			(60,287)		30,649		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2025	06/09/2027	2	3,282,991	224.15	115,607			54,471		251,588			(28,665)		15,936		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/21/2027	2	2,535,321	223.35	89,429			40,024		203,015			(22,206)		11,962		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2027	1	1,212,499	224.38	42,680			20,167		92,016			(10,582)		5,894		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	04/08/2027	2	1,157,120	220.7	41,247			15,927		106,118			(10,229)		5,085		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	2	3,676,134	222.83	129,493			50,439		301,107			(32,198)		16,185		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2025	04/01/2027	2	2,129,359	230.88	75,140			28,282		103,002			(18,632)		9,241		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/06/2027	1	2,274,319	224.96	80,738			30,942		164,242			(19,964)		9,960		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/20/2027	1	2,645,640	223.83	93,656			37,642		204,574			(23,126)		11,872		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2025	05/12/2027	3	1,915,466	223.48	67,091			29,038		151,592			(16,640)		8,911		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2025	04/23/2027	2	5,914,059	223.99	208,867			85,395		454,731			(51,934)		26,674		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2027	2	1,899,613	223.69	66,901			29,254		149,076			(16,612)		8,865		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2618$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2025	05/14/2027	1	1,353,211	222.66	47,633			20,741		112,355			(11,810)		6,315		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2025	06/11/2027	2	1,276,364	224.82	45,091			21,376		94,502			(11,181)		6,213		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/28/2027	2	12,207,981	224.12	429,903			196,610		939,442			(106,921)		58,215		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/13/2027	1	1,556,394	222.83	54,941			21,584		127,174			(13,585)		6,901		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2027	2	5,360,386	224.07	189,264			79,211		410,721			(47,060)		24,460		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/03/2027	2	2,237,673	224.07	79,311			33,386		171,035			(19,641)		10,261		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/27/2027	1	2,025,804	223.99	71,713			29,552		155,396			(17,732)		9,198		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/04/2027	1	4,779,723	223.88	167,768			78,323		372,601			(41,712)		23,032		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/03/2027	2	2,172,110	224.2	76,171			35,297		166,327			(18,898)		10,451		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2025	05/13/2027	1	1,721,977	223.2	60,614			26,310		138,828			(15,029)		8,024		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2027	1	2,713,754	223.91	95,524			40,845		210,144			(23,717)		12,525		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2025	06/02/2027	2	1,814,233	224.38	63,799			29,449		137,040			(15,820)		8,716		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2025	04/19/2027	2	2,800,743	223.83	99,134			39,794		216,490			(24,533)		12,547		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	06/04/2027	3	2,207,643	224.57	82,240			40,053		165,563			(21,340)		10,638		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	2	2,040,176	222.33	72,175			28,077		171,737			(17,922)		8,982		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2027	1	1,137,567	223.88	40,042			18,811		88,476			(9,901)		5,514		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/04/2027	1	2,463,406	224.07	87,205			36,774		188,325			(21,563)		11,314		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2027	1	1,493,180	224.01	52,560			23,248		114,881			(13,032)		7,023		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2027	2	1,898,381	226.28	67,234			33,619		129,338			(16,671)		9,492		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2619$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/25/2027	1	1,664,232	225.52	58,747			28,970		118,728			(14,566)		8,264		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2027	1	7,410,239	224.76	260,099			123,942		550,532			(64,668)		36,074		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2025	04/29/2027	1	2,373,138	224.6	84,009			34,850		176,320			(20,830)		10,811		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	1	2,470,391	222.83	87,205			34,186		201,821			(21,592)		10,934		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2027	2	3,302,491	224.96	116,249			44,157		239,073			(28,905)		14,359		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2025	04/28/2027	1	2,977,811	224.41	105,415			43,585		222,987			(26,137)		13,543		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2027	2	4,117,422	230.38	144,200			54,705		207,003			(35,810)		17,902		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/05/2027	1	1,404,896	224.96	49,874			19,071		101,420			(12,349)		6,141		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2025	04/07/2027	2	1,255,121	221.36	44,686			17,206		110,942			(11,092)		5,506		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2025	04/15/2027	2	3,257,170	223.57	115,001			45,496		256,179			(28,515)		14,491		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/18/2027	1	2,939,213	223.85	103,460			45,619		228,122			(25,582)		13,803		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2025	04/09/2027	2	1,087,661	222.36	38,389			14,874		91,408			(9,519)		4,789		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/26/2027	1	3,081,878	223.99	109,098			44,870		236,335			(27,013)		13,970		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/14/2027	2	4,361,390	223.85	153,177			67,075		339,221			(38,096)		20,355		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2027	2	2,692,906	224.1	95,004			38,792		205,758			(23,591)		12,146		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2025	04/14/2027	2	458,746	223.5	16,205			6,390		36,114			(4,019)		2,037		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2027	1	1,827,108	225.54	64,680			32,251		129,928			(15,993)		9,123		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	2	3,721,158	225.54	131,556			65,236		265,165			(32,713)		18,478		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2027	2	2,194,097	225.25	77,645			38,079		158,396			(19,253)		10,865		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2619SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/21/2027	1	5,636,931	224.32	198,984			97,165		428,790			(49,270)		27,835		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/17/2027	1	3,102,104	224.32	109,194			53,011		240,793			(27,186)		15,232		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2027	2	1,304,726	224.63	45,855			22,054		97,924			(11,372)		6,397		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2027	2	2,541,513	225.82	89,672			44,098		178,134			(22,234)		12,603		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2027	1	855,745	224.24	30,122			13,752		65,410			(7,479)		4,081		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/17/2027	2	3,020,619	224.47	106,412			51,383		228,774			(26,388)		14,832		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2027	2	4,323,643	225.99	152,777			75,657		300,128			(37,935)		21,470		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/17/2027	1	3,866,239	224.28	136,092			65,978		295,943			(33,790)		18,984		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2027	2	1,444,242	223.75	51,020			20,266		112,460			(12,653)		6,437		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2027	2	1,992,691	224.71	70,523			29,361		147,142			(17,488)		9,093		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2027	1	2,462,954	223.91	86,942			39,291		190,840			(21,469)		11,709		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/10/2027	1	2,621,924	224.04	92,554			39,848		205,169			(22,917)		12,159		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2027	1	1,618,434	223.47	56,969			25,354		128,744			(14,125)		7,636		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	1	2,885,831	225.54	102,158			50,868		205,097			(25,295)		14,390		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2027	1	1,716,828	224.12	60,604			27,888		131,573			(14,985)		8,236		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/14/2027	1	3,111,155	224.76	109,513			52,421		230,545			(27,116)		15,211		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	1	1,635,129	224.07	57,884			24,191		125,286			(14,372)		7,461		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/07/2027	3	3,635,000	224.04	128,116			54,987		279,420			(31,933)		16,777		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/11/2027	1	3,007,537	224.04	106,166			45,791		230,633			(26,251)		13,970		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2617$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2025	04/21/2027	2	3,820,312	223.64	135,674			54,805		298,646			(33,648)		17,172		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2027	2	2,158,314	223.64	76,117			34,616		174,539			(18,874)		10,292		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/07/2027	1	2,322,918	223.88	81,767			38,353		180,607			(20,246)		11,243		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/11/2027	2	2,187,088	225.55	76,570			36,445		155,251			(19,020)		10,647		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/21/2027	1	4,630,887	223.91	162,544			72,841		359,497			(40,413)		21,849		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/15/2027	1	1,758,768	224.76	62,085			29,763		130,380			(15,351)		8,611		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2025	04/02/2027	2	914,425	230.81	32,114			12,136		44,498			(7,964)		3,976		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/24/2027	1	4,508,941	223.91	158,715			71,487		349,102			(39,299)		21,372		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	05/07/2027	1	1,509,814	224.75	53,296			22,695		111,419			(13,215)		6,968		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/02/2027	1	1,965,454	226.24	69,577			37,995		135,444			(17,228)		10,262		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	07/02/2027	2	321,812	226.21	11,342			5,728		22,138			(2,813)		1,613		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/16/2027	2	1,131,103	231.89	40,168			24,391		56,385			(9,961)		6,231		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/07/2027	2	2,157,149	225.28	76,169			38,820		155,989			(18,887)		10,889		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/13/2027	1	1,409,696	225.12	49,762			25,770		103,012			(12,305)		7,173		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2027	3	1,481,398	225.48	52,278			26,814		105,231			(12,973)		7,498		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2025	07/15/2027	2	1,766,730	224.52	62,719			32,658		133,951			(15,554)		9,013		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	2	2,558,058	226.43	90,024			48,058		174,438			(22,353)		13,187		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/08/2027	2	1,281,216	224.99	45,440			23,224		94,498			(11,269)		6,476		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2027	1	6,327,687	226.02	223,367			112,918		440,157			(55,459)		31,725		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/30/2027	2	3,727,169	225.02	131,654			71,553		275,899			(32,693)		19,387		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/10/2027	2	2,081,728	231.46	74,052			44,602		106,271			(18,420)		11,389		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2025	07/16/2027	2	1,190,526	225.25	42,170			22,031		86,699			(10,463)		6,082		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/03/2027	2	923,661	229.05	33,009			19,535		54,824			(8,197)		5,013		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/08/2027	3	1,935,488	230.8	69,152			41,251		102,613			(17,153)		10,565		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2025	07/14/2027	2	1,770,162	225.21	62,153			32,277		128,730			(15,413)		9,019		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2027	2	2,587,874	226.24	91,583			49,843		178,803			(22,775)		13,461		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2027	1	2,135,802	227.5	75,607			41,819		137,383			(18,772)		11,207		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2027	2	1,495,519	226.22	52,429			28,306		103,390			(13,001)		7,769		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2027	2	1,398,615	226.85	49,274			26,201		93,053			(12,218)		7,210		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2027	1	1,194,788	231.08	42,415			26,451		62,919			(10,488)		6,670		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2027	1	1,081,784	231.55	38,403			23,369		55,188			(9,522)		5,966		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/09/2027	2	3,536,948	225.66	124,713			64,165		251,219			(30,966)		17,901		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2027	1	1,563,474	225.62	55,347			29,194		111,239			(13,686)		8,029		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2027	2	2,985,110	226.43	105,569			52,948		202,613			(26,178)		14,946		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	2	879,000	227.48	30,971			17,664		56,902			(7,680)		4,692		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2027	3	2,589,829	226.99	91,781			52,215		172,435			(22,762)		13,808		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/13/2027	2	693,620	228.1	24,409			13,684		43,150			(6,053)		3,671		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/25/2027	2	1,687,675	227.58	60,033			34,650		108,448			(14,891)		9,063		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2027	1	611,325	228.41	21,702			12,491		37,364			(5,366)		3,279		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/23/2027	1	1,488,150	228.41	52,829			30,375		90,907			(13,081)		7,972		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2027	1	1,449,922	227.25	51,327			28,554		94,462			(12,692)		7,646		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/02/2027	2	273,199	228.11	9,896			5,821		17,146			(2,455)		1,481		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	1	4,195,646	226.88	148,106			84,778		281,264			(36,773)		22,396		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/16/2027	2	2,139,301	225.34	75,601			39,629		155,001			(18,772)		10,928		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/13/2027	1	3,340,422	227.02	118,251			66,547		221,560			(29,360)		17,680		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/17/2027	3	1,414,170	230.97	50,501			30,927		74,879			(12,568)		7,799		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/06/2027	2	1,734,955	227.25	61,075			33,832		113,269			(15,191)		9,104		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2027	2	778,613	231.36	27,484			16,997		40,343			(6,816)		4,327		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/16/2027	1	2,766,936	226.84	97,950			55,374		184,991			(24,253)		14,698		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/10/2027	2	2,906,385	232.03	103,002			61,947		142,918			(25,575)		15,901		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/13/2027	2	3,200,235	226.84	112,932			63,644		212,185			(28,081)		16,938		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2027	1	1,187,086	228.89	42,142			24,833		71,148			(10,449)		6,442		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2027	2	1,805,181	232.77	64,156			40,189		85,701			(15,908)		10,100		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/27/2027	1	2,006,381	231.08	71,227			44,382		105,592			(17,636)		11,188		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2027	2	1,855,315	232.17	66,038			41,278		91,201			(16,376)		10,369		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2027	1	1,334,342	230.97	47,503			29,167		70,486			(11,746)		7,391		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2027	1	1,708,513	230.7	60,652			36,241		91,568			(15,038)		9,337		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2027	1	2,090,142	226.84	73,991			41,264		139,561			(18,346)		11,036		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2027	2	1,591,920	226.7	56,482			32,047		107,413			(14,006)		8,477		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/07/2027	1	1,578,369	230.22	56,190			33,421		86,770			(13,894)		8,606		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/17/2027	2	4,630,870	231.07	164,374			100,441		243,644			(40,813)		25,537		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2027	2	996,647	227.97	35,407			20,534		62,837			(8,780)		5,365		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2027	1	857,790	227.82	30,366			17,560		54,540			(7,529)		4,612		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/27/2027	1	1,355,844	228.21	47,997			28,015		84,270			(11,933)		7,298		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/20/2027	2	2,153,538	230.97	76,705			47,065		113,731			(18,999)		11,916		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/27/2027	2	3,445,194	228.13	122,034			71,142		215,155			(30,304)		18,544		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2027	1	1,298,274	226.38	45,829			24,614		88,606			(11,332)		6,727		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2027	2	2,223,149	225.62	78,564			41,240		158,534			(19,540)		11,357		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2025	08/04/2027	2	1,001,466	227.07	35,427			19,421		65,819			(8,786)		5,242		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2027	2	3,107,806	225.12	109,418			56,375		227,628			(27,210)		15,729		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/20/2027	2	647,173	228.41	22,800			13,071		39,634			(5,671)		3,455		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2027	3	3,913,945	226.43	141,490			74,881		265,853			(35,107)		20,125		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/09/2027	1	3,011,535	227.25	106,608			59,243		196,110			(26,397)		15,861		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2027	1	1,811,236	228.21	64,299			37,714		112,419			(15,877)		9,807		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2025	07/28/2027	2	1,885,683	225.43	66,926			36,043		135,906			(16,597)		9,783		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	08/30/2027	2	2,769,962	228.21	99,151			58,094		171,736			(24,577)		14,962		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2027	2	1,924,527	228.21	68,507			40,151		119,389			(16,948)		10,408		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	1	2,449,150	226.38	86,210			46,082		167,498			(21,434)		12,626		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/15/2027	2	1,988,278	231.8	70,793			42,886		99,237			(17,554)		10,940		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2027	1	1,327,608	231.41	47,130			29,003		68,228			(11,686)		7,362		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2027	1	1,732,495	231.46	61,677			37,277		88,345			(15,251)		9,522		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/03/2027	2	5,846,679	230.22	207,629			123,031		322,776			(51,624)		31,730		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2027	2	3,241,027	230.66	114,787			71,249		175,529			(28,501)		18,013		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	1	1,848,356	231.08	65,432			40,669		97,492			(16,268)		10,273		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/19/2027	1	1,359,679	225.62	47,997			25,286		96,711			(11,884)		6,973		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/22/2027	2	1,924,808	227.26	67,669			35,887		124,919			(16,782)		9,910		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2027	1	507,296	231.02	18,060			10,816		26,645			(4,478)		2,775		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2027	1	2,611,355	227.05	92,442			51,681		172,849			(22,921)		13,804		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2027	1	458,294	227.12	16,224			8,936		30,151			(4,023)		2,405		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2027	1	1,627,081	226.84	57,599			32,597		108,844			(14,242)		8,654		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2027	1	1,772,041	227.02	62,730			34,467		117,211			(15,554)		9,287		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/03/2027	1	1,359,485	226.24	48,262			26,385		93,736			(11,934)		7,107		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2027	1	2,314,865	226.02	81,946			41,649		160,344			(20,235)		11,669		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2027	1	936,613	225.13	33,062			17,894		68,909			(8,198)		4,872		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/13/2027	1	2,898,051	231.46	103,171			62,300		147,688			(25,546)		15,909		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/26/2027	1	1,890,547	226.38	66,736			35,801		128,978			(16,524)		9,784		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/12/2027	1	3,510,662	225.12	123,926			64,094		256,459			(30,685)		17,840		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2027	1	1,748,224	231.91	62,062			38,277		87,357			(15,388)		9,706		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/05/2027	2	3,803,252	233.22	135,190			91,756		179,840			(33,568)		22,100		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2027	1	1,561,463	235.68	55,588			39,477		63,703			(13,745)		9,301		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/08/2027	1	1,571,439	233.65	55,786			38,036		72,090			(13,813)		9,159		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2027	2	1,887,224	236.04	67,188			43,711		72,404			(16,707)		10,730		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/03/2027	1	4,071,030	234.3	144,522			103,657		183,129			(35,883)		24,319		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2027	1	747,597	235.75	26,614			17,621		29,431			(6,581)		4,300		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2027	1	1,652,054	234.22	58,813			42,333		74,549			(14,543)		9,907		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/06/2027	3	2,058,392	233.59	73,314			46,548		92,547			(18,186)		11,592		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	11/02/2027	1	932,361	233.61	33,099			22,233		42,673			(8,184)		5,401		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/10/2027	1	4,635,821	234.56	164,572			119,627		206,060			(40,861)		27,878		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/23/2027	1	1,708,052	237.01	60,465			45,161		65,439			(15,054)		10,397		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/20/2027	1	2,011,453	234.75	71,608			52,893		88,665			(17,731)		12,210		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/29/2027	2	4,124,458	233.96	146,364			97,914		184,693			(36,341)		23,796		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/11/2027	1	1,124,871	232.69	40,045			25,759		53,864			(9,915)		6,369		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/01/2027	1	1,835,862	233.37	65,173			41,138		83,837			(16,204)		10,282		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/17/2025	11/17/2027	1	1,904,904	233.53	67,624			46,817		88,648			(16,767)		11,203		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2027	1	1,353,236	233.65	48,175			32,868		62,273			(11,912)		7,895		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/24/2025	11/24/2027	1	649,712	234.43	23,130			16,235		28,822			(5,735)		3,848		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/15/2027	4	3,157,738	236.52	112,584			73,159		117,060			(27,965)		17,954		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/22/2027	2	2,506,297	235.73	88,979			58,669		98,967			(22,094)		14,356		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2027	1	1,579,730	233.14	56,080			40,520		76,737			(13,905)		9,491		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2025	10/13/2027	2	1,329,097	234.26	48,005			30,964		57,413			(11,912)		7,541		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2027	1	726,888	233.65	25,877			18,128		33,757			(6,399)		4,300		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2027	1	801,093	235.75	28,439			19,493		32,226			(7,051)		4,688		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/26/2027	1	3,844,788	235.57	136,874			96,850		158,125			(33,937)		22,813		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2025	11/03/2027	2	2,551,843	233.64	90,214			60,730		116,696			(22,371)		14,799		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/13/2027	1	1,983,191	234	70,403			51,326		91,176			(17,432)		11,960		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/20/2027	2	1,348,833	237.76	47,313			30,940		45,712			(11,733)		7,710		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2027	1	417,647	234.86	14,868			10,620		18,117			(3,687)		2,495		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/04/2027	1	2,244,724	233.37	79,688			50,421		102,208			(19,731)		12,614		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2027	2	763,170	233.17	27,088			17,018		35,320			(6,718)		4,274		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2027	1	802,071	234.41	28,474			18,148		34,362			(7,060)		4,527		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/12/2027	1	1,509,622	232.69	53,743			34,596		72,354			(13,289)		8,556		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2027	2	3,397,050	233.15	120,669			76,068		157,426			(29,962)		19,026		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2027	1	859,512	233.02	30,513			20,579		41,144			(7,565)		4,990		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	1	1,029,712	234	38,152			28,101		47,692			(9,473)		6,233		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/27/2027	3	1,062,470	235.59	37,308			24,763		42,370			(9,254)		6,117		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/29/2027	1	2,857,288	235.68	101,719			72,197		116,383			(25,186)		17,003		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/28/2027	1	1,945,907	235.03	69,274			46,056		81,052			(17,176)		11,215		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/18/2027	1	2,461,671	236.04	87,636			57,138		94,224			(21,699)		14,041		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2027	1	935,436	235.56	33,302			21,545		37,125			(8,257)		5,319		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/26/2027	1	911,190	235.68	32,347			22,920		37,200			(8,042)		5,406		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/25/2027	1	1,717,954	235.75	61,159			40,464		67,565			(15,143)		9,871		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/22/2027	1	1,262,321	235.75	44,812			29,586		49,776			(11,142)		7,230		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2027	1	932,693	233.64	33,111			22,968		43,295			(8,210)		5,491		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2025	11/24/2027	1	577,092	235.06	20,487			14,420		24,566			(5,087)		3,417		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2027	1	648,049	233.3	23,006			15,990		30,771			(5,704)		3,819		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2025	10/29/2027	2	2,097,821	233.61	74,263			49,753		96,126			(18,469)		12,103		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2027	1	1,013,627	234.84	36,085			23,297		42,271			(8,947)		5,757		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2027	1	2,244,135	234.84	79,667			56,686		96,884			(19,753)		13,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/05/2027	1	3,729,338	233.65	132,391			90,092		171,505			(32,916)		21,671		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2027	1	1,243,446	234.16	44,142			30,499		55,500			(10,915)		7,306		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/06/2027	1	4,296,965	234.22	152,542			109,738		193,741			(37,770)		25,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/15/2027	1	2,228,627	234.16	79,116			54,630		99,461			(19,590)		13,081		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2027	1	952,664	236.04	33,915			22,129		36,522			(8,386)		5,440		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2027	1	2,682,529	233.86	95,230			60,565		119,215			(23,612)		15,123		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/27/2027	1	6,353,026	237.01	225,532			168,762		242,564			(55,843)		38,815		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2027	2	2,437,041	234.7	86,599			59,202		105,129			(21,472)		14,233		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/08/2027	2	3,716,577	232.69	135,225			86,808		178,641			(33,659)		20,975		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/17/2027	1	1,341,019	234.75	47,606			35,113		59,234			(11,836)		8,118		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2027	1	1,024,943	235.98	36,385			27,377		42,198			(9,022)		6,279		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2027	1	1,494,878	235.77	53,218			34,869		58,784			(13,195)		8,553		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2027	1	3,209,790	233.43	113,948			82,174		152,464			(28,253)		19,266		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2027	1	2,348,896	234.14	83,386			60,936		107,263			(20,675)		14,192		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/12/2027	1	961,248	234.16	34,028			23,453		42,995			(8,460)		5,625		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	11/12/2027	1	3,471,892	234.84	123,252			84,831		148,482			(30,602)		20,318		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2027	1	2,031,087	234	72,104			52,592		93,503			(17,829)		12,260		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/19/2027	1	1,961,054	233.65	69,617			48,655		91,062			(17,309)		11,556		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2027	1	467,698	233.96	16,603			12,019		21,599			(4,117)		2,813		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2027	1	1,780,028	234.63	63,191			45,050		78,292			(15,668)		10,623		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2027	1	2,629,296	233.04	93,340			59,820		123,507			(23,175)		14,838		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/22/2027	1	1,412,620	233.65	50,289			35,209		65,437			(12,452)		8,349		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2027	1	960,174	235.89	34,086			25,565		39,565			(8,452)		5,877		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2025	11/11/2027	1	1,611,903	235.42	57,223			39,144		66,206			(14,188)		9,424		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/10/2027	1	2,857,642	234	101,161			73,635		131,636			(25,151)		17,185		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2027	1	1,141,644	233.37	40,643			25,737		52,043			(10,050)		6,422		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	11/05/2027	1	1,077,753	233.09	38,260			25,857		51,389			(9,486)		6,263		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2027	1	796,653	233.85	28,281			18,841		35,934			(7,012)		4,596		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2027	2	1,728,814	235.43	61,630			45,657		73,505			(15,284)		10,514		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/22/2027	1	435,250	235.87	15,495			10,174		17,019			(3,842)		2,493		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2027	1	1,339,028	233.97	47,535			34,803		62,044			(11,786)		8,098		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2027	1	1,840,000	233.01	65,320			45,589		87,847			(16,218)		10,843		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	11/01/2027	1	1,266,786	233.61	44,971			30,187		57,921			(11,135)		7,331		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/03/2027	1	1,496,074	234.22	52,961			38,038		67,646			(13,168)		8,937		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2027	1	1,173,559	234.75	41,779			30,875		51,759			(10,331)		7,131		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2027	1	790,237	235.95	28,053			20,837		32,477			(6,956)		4,810		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	1	3,449,273	234.72	122,449			90,190		152,650			(30,402)		20,880		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2027	1	826,579	235.25	29,344			22,180		35,700			(7,276)		5,069		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2027	1	1,402,406	237.01	49,926			37,376		53,637			(12,345)		8,576		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2028	1	826,379	239.05		29,171		25,570		30,367			(3,631)		5,471		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2026	02/11/2028	1	3,793,589	243.7		134,672		109,747		96,190			(25,494)		24,136		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2026	01/28/2028	1	1,752,685	245		62,045		49,294		39,437			(12,937)		11,018		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2026	02/02/2028	1	2,343,847	240.62		83,207		66,405		72,765			(16,869)		14,798		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/10/2028	1	1,311,315	242.41		46,421		39,406		37,770			(7,058)		8,538		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/21/2028	1	1,455,511	237.76		51,380		44,392		57,101			(7,159)		9,561		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2028	1	682,146	242.99		24,216		20,529		18,877			(3,710)		4,442		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/28/2028	1	2,476,261	237.47		87,412		76,365		99,559			(11,344)		16,356		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/06/2028	1	1,241,884	242.61		44,087		37,234		34,877			(6,996)		8,060		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/29/2028	1	743,168	237.47		26,234		22,923		29,914			(3,400)		4,913		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/27/2028	1	1,298,172	237.47		45,825		40,026		52,143			(5,955)		8,568		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/08/2028	1	1,054,206	242.61		37,530		31,712		29,701			(5,939)		6,853		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2028	1	2,262,001	246.15		80,527		67,382		49,158			(13,219)		14,633		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/07/2028	1	1,721,017	242.61		61,096		51,613		48,385			(9,682)		11,179		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/25/2028	1	1,541,099	241.51		54,709		43,061		44,449			(11,809)		9,663		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/18/2028	1	1,232,345	238.59		43,748		34,060		43,213			(9,861)		7,680		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2026	02/24/2028	1	1,200,269	246.07		42,730		35,393		25,959			(7,375)		7,720		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/10/2028	1	3,365,871	240.83		118,815		101,280		107,846			(17,928)		21,916		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2026	02/03/2028	1	1,018,431	241.79		36,154		28,904		29,251			(7,280)		6,436		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2026	02/18/2028	1	3,104,934	244.3		110,225		90,765		76,287			(19,807)		19,871		0001
Purchased Call/Merrill Lynch RPM Index/MLR261EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/10/2028	1	2,217,528	238.15		78,722		60,422		79,554			(18,523)		13,721		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/28/2028	1	847,746	241.73		30,010		23,876		24,284			(6,225)		5,329		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/02/2026	12/31/2027	1	2,477,768	236.32		87,961		66,578		99,864			(21,628)		15,194		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/12/2026	01/12/2028	1	1,873,017	239.17		66,492		51,148		62,805			(15,393)		11,610		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/09/2026	01/07/2028	1	1,646,645	238.15		58,291		44,685		59,211			(13,772)		10,162		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/06/2026	01/06/2028	1	1,382,208	238.37		49,068		37,341		48,849			(11,763)		8,522		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/09/2026	01/11/2028	1	1,293,184	238.15		45,908		35,251		46,397			(10,787)		8,009		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/09/2026	03/09/2028	1	1,716,969	242.88		60,952		51,588		47,803			(9,422)		11,171		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/17/2026	02/17/2028	1	663,207	244.07		23,610		19,329		16,520			(4,302)		4,241		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/16/2026	01/14/2028	1	9,871,829	238.59		349,463		271,643		347,402			(79,205)		61,302		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/14/2026	01/14/2028	1	1,186,899	239.77		42,135		32,527		38,520			(9,639)		7,370		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/13/2026	02/15/2028	1	1,133,632	244.73		40,357		32,974		26,605			(7,553)		7,237		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/27/2026	02/28/2028	1	1,958,974	247.33		69,739		58,228		38,479			(11,735)		12,642		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/02/2026	01/04/2028	1	2,488,835	236.32		88,603		67,182		100,285			(21,666)		15,317		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/15/2026	01/14/2028	1	166,861	239.53		5,907		4,585		5,506			(1,345)		1,036		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/08/2026	01/07/2028	1	2,724,885	237.82		96,733		74,051		100,189			(22,956)		16,815		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/23/2026	01/21/2028	1	1,866,151	241.51		66,062		51,919		53,838			(14,338)		11,660		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/04/2026	02/04/2028	1	416,797	241.54		14,796		11,849		12,198			(2,959)		2,636		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/07/2026	01/07/2028	1	303,675	238.03		10,780		8,219		11,009			(2,570)		1,874		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/05/2026	01/05/2028	1	399,786	237.85		14,192		10,781		14,554			(3,422)		2,463		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/16/2026	01/19/2028	1	896,876	238.59		31,839		24,798		31,506			(7,167)		5,594		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2026	02/18/2028	1	689,206	244.29		24,467		20,064		16,946			(4,424)		4,411		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2026	02/25/2028	1	368,766	246.2		13,091		10,861		7,888			(2,242)		2,374		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2026	02/25/2028	1	2,711,199	246.48		96,248		80,184		56,776			(16,371)		17,453		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/30/2026	03/30/2028	1	1,865,278	237.91		65,844		57,625		73,464			(8,287)		12,340		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/29/2028	1	720,219	247.33		25,640		21,413		14,211			(4,308)		4,652		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/22/2028	1	1,677,433	245.25		59,717		49,299		38,206			(10,605)		10,771		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/14/2028	1	2,166,346	240.68		76,689		65,522		70,111			(11,419)		14,151		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2026	01/27/2028	1	790,249	243.8		28,054		22,158		19,425			(5,918)		4,964		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	02/01/2028	1	1,127,253	241.73		40,017		31,882		32,286			(8,255)		7,111		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/11/2028	1	1,549,807	244.73		55,018		44,897		36,423			(10,354)		9,860		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/14/2028	1	2,629,764	244.73		93,620		76,469		61,603			(17,546)		16,774		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/21/2028	1	3,182,895	240.79		112,674		88,430		96,657			(24,575)		19,888		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/04/2028	1	1,991,187	242.72		70,687		56,921		53,570			(13,982)		12,593		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2026	03/03/2028	1	668,811	243.68		23,743		19,900		17,431			(3,865)		4,330		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/18/2028	1	2,569,289	245.25		91,210		75,210		58,836			(16,287)		16,443		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2026	03/03/2028	1	1,548,602	243.88		54,975		46,140		39,788			(8,886)		10,026		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2026	02/09/2028	1	1,918,803	243.28		68,118		55,018		49,699			(13,157)		12,187		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2026	02/10/2028	1	950,167	243.66		33,731		27,291		24,077			(6,469)		6,040		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/16/2028	1	3,126,593	241.78		110,681		94,740		94,701			(16,050)		20,457		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2028	1	1,206,486	237.76		42,589		36,805		47,466			(5,926)		7,932		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/13/2028	1	1,777,036	240.68		62,907		53,735		57,425			(9,380)		11,599		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2028	1	2,099,290	240.68		74,315		63,509		67,992			(11,051)		13,724		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/07/2028	1	1,179,812	242.72		41,883		33,760		31,728			(8,251)		7,481		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/25/2028	1	3,202,578	247.33		113,692		94,848		62,838			(19,209)		20,616		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2026	02/04/2028	1	3,655,587	241.51		129,773		104,356		107,208			(25,812)		23,120		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/24/2028	1	1,600,812	241.51		56,829		44,713		46,103			(12,283)		10,029		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/21/2028	1	949,367	240.05		33,608		26,267		30,366			(7,366)		5,932		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/03/2028	1	2,911,395	236.32		103,355		78,333		117,141			(25,308)		17,902		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/13/2028	1	777,382	238.96		27,597		21,266		26,623			(6,351)		4,823		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/20/2026	01/20/2028	1	347,565	238.49		12,339		9,627		12,351			(2,721)		2,170		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2026	01/26/2028	1	2,027,619	242.24		71,778		56,594		55,614			(15,240)		12,725		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2028	1	571,300	244.82		20,224		16,001		13,033			(4,239)		3,592		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/31/2028	1	1,376,667	241.73		48,872		38,923		39,371			(10,095)		8,677		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/08/2028	1	1,683,709	242.72		59,940		48,331		45,340			(11,791)		10,685		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2026	02/11/2028	1	492,432	244.13		17,481		14,168		12,099			(3,329)		3,133		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	03/01/2028	1	1,213,741	247.33		43,331		36,198		23,957			(7,271)		7,845		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/20/2028	1	1,183,392	237.76		41,774		36,085		46,447			(5,829)		7,767		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2026	02/23/2028	1	934,716	245.8		33,276		27,517		20,509			(5,789)		6,007		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2028	1	1,160,083	237.94		40,835		35,401		45,364			(5,474)		7,639		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2026	03/24/2028	1	930,072	238.8		32,832		28,502		34,467			(4,363)		6,124		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2026	03/03/2028	1	2,623,638	242.5		92,877		78,273		74,298			(14,906)		16,986		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/16/2028	1	1,309,767	244.73		46,628		38,109		30,808			(8,715)		8,368		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/17/2028	1	1,115,057	240.44		39,473		33,888		36,978			(5,624)		7,301		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/17/2028	1	719,996	241.96		25,488		21,852		21,577			(3,661)		4,715		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/17/2028	1	2,162,569	239.64		76,122		65,623		75,541			(10,755)		14,161		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/24/2028	1	2,986,572	237.4		105,127		91,642		120,739			(13,844)		19,665		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/23/2026	03/23/2028	1	1,992,722	238.55		70,343		60,887		74,906			(9,527)		13,111		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/26/2028	1	1,072,966	241.25		37,661		37,609		37,270			(206)		7,571		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/05/2028	1	1,557,703	242.23		54,831		50,764		48,451			(4,131)		10,592		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/02/2028	1	1,452,427	241.06		51,271		47,256		48,277			(4,203)		9,854		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/12/2028	1	515,748	240.97		18,154		16,959		17,526			(1,217)		3,525		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/26/2026	05/26/2028	1	813,894	241.49		28,568		27,235		27,201			(1,368)		5,619		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	06/01/2028	1	1,406,712	240.54		49,376		47,479		49,976			(1,959)		9,754		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/20/2028	1	1,598,124	241		56,094		55,478		56,025			(918)		11,231		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/27/2028	1	1,633,008	241.25		57,319		57,240		56,791			(313)		11,531		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/14/2028	1	3,087,783	240.74		108,381		106,151		109,297			(2,661)		21,608		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/07/2028	1	1,445,285	239.12		50,730		49,199		56,053			(1,730)		10,065		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/12/2028	1	1,475,191	240.74		51,779		50,711		52,114			(1,275)		10,309		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/25/2028	1	881,802	240.49		30,951		29,465		31,301			(1,645)		6,084		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/06/2028	1	2,898,629	239.11		102,322		90,531		106,640			(11,898)		19,281		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/24/2028	1	1,086,422	240.49		38,133		36,300		38,264			(2,029)		7,490		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/08/2028	1	2,563,542	238.94		89,724		87,139		100,973			(2,700)		17,864		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/19/2028	1	1,992,660	240.25		69,942		66,099		71,254			(3,928)		13,689		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/08/2028	1	1,782,215	242.05		62,734		58,419		56,078			(4,548)		12,145		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/22/2028	1	1,558,835	240.49		54,715		52,077		54,710			(2,919)		10,732		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/06/2028	1	761,218	239.12		26,719		25,911		29,446			(913)		5,297		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/05/2028	1	1,107,964	239.14		39,222		34,601		40,498			(4,756)		7,364		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/15/2028	1	3,250,064	239.22		114,077		107,330		122,552			(7,179)		22,262		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2026	06/02/2028	1	780,793	240.51		27,406		26,427		27,844			(1,014)		5,418		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/12/2028	1	4,309,042	241.36		151,247		142,068		142,912			(9,751)		29,451		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	06/02/2028	1	459,274	241.05		16,121		15,523		15,851			(617)		3,187		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/04/2028	1	1,430,198	239.14		50,629		44,656		52,197			(6,147)		9,499		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/17/2028	1	1,299,201	242.3		45,992		41,500		39,187			(4,656)		8,715		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/21/2028	1	1,512,101	241		53,075		52,492		53,107			(868)		10,633		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2028	1	583,297	240.11		20,415		20,247		21,706			(195)		4,108		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2026	04/13/2028	1	2,297,131	240.77		81,089		72,524		76,749			(8,652)		15,363		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2028	1	1,535,092	240.73		54,189		49,580		52,169			(4,670)		10,384		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2028	1	1,449,210	242.3		51,302		46,306		43,872			(5,179)		9,736		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/10/2028	1	2,145,289	240.58		75,729		67,604		71,857			(8,391)		14,314		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/13/2028	1	1,176,734	241.23		41,539		37,253		38,170			(4,331)		7,870		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2028	1	1,175,727	240.39		41,268		40,756		42,869			(735)		8,239		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/05/2028	1	1,782,519	239.12		62,388		60,500		68,946			(2,134)		12,395		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2028	1	286,854	240.37		10,040		9,971		10,512			(83)		2,020		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/12/2028	2	2,038,039	241.21		71,752		67,129		68,229			(4,715)		13,929		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/28/2028	1	2,724,644	241.14		95,907		88,235		90,227			(8,025)		18,430		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/16/2028	1	711,598	241.45		24,977		24,532		24,342			(478)		4,987		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2028	1	2,614,269	242.05		92,284		85,954		82,561			(6,673)		17,841		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/03/2028	1	1,445,041	239.14		51,010		44,984		52,638			(6,202)		9,590		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2028	1	2,267,663	239.22		79,822		75,113		85,748			(5,009)		15,555		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2028	1	1,706,345	240.03		60,063		55,031		60,588			(5,101)		11,542		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/28/2028	1	2,304,656	241.25		80,893		80,782		80,211			(441)		16,285		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/09/2028	1	1,715,223	242.05		60,547		56,389		53,910			(4,384)		11,697		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/13/2028	1	3,007,916	241.3		106,179		95,620		97,127			(10,939)		20,116		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2026	06/09/2028	1	3,489,814	240.28		122,143		119,448		126,956			(3,183)		24,336		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/15/2028	1	1,974,734	241.57		69,313		67,982		67,030			(1,422)		13,829		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/19/2028	1	598,638	239.23		21,012		19,830		22,771			(1,207)		4,112		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2028	1	1,378,971	241.07		48,264		47,801		48,533			(528)		9,704		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/02/2028	1	5,183,181	240.83		181,930		176,158		181,292			(6,489)		35,966		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2028	1	814,065	241.23		28,574		27,278		27,647			(1,331)		5,621		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/18/2028	1	2,864,169	239.76		100,532		94,740		105,302			(5,914)		19,661		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/26/2028	1	841,837	241.39		29,801		27,185		27,210			(2,724)		5,686		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/03/2028	1	1,446,866	241.06		51,074		47,081		48,183			(4,181)		9,823		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/01/2028	1	2,784,676	241.06		98,299		90,592		92,466			(8,068)		18,878		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/24/2028	1	768,911	241.39		27,143		24,753		24,803			(2,488)		5,185		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/11/2028	1	1,592,195	240.58		56,204		50,183		53,428			(6,219)		10,632		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/23/2028	1	1,119,107	240.49		39,281		37,390		39,300			(2,093)		7,710		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2026	04/07/2028	1	3,307,493	240.81		116,755		104,032		109,349			(13,133)		22,018		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/07/2028	1	882,557	240.71		31,154		27,645		29,366			(3,542)		5,875		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/16/2028	1	1,771,675	239.22		62,186		58,513		66,905			(3,908)		12,144		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2026	06/29/2028	1	2,795,323	241.05		98,116		98,116		96,961			(134)		19,766		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/26/2028	1	2,500,173	240.83		87,756		84,241		87,025			(3,857)		17,262		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/13/2028	1	1,694,799	240.74		59,487		58,262		60,006			(1,463)		11,852		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/19/2028	1	2,698,633	240.42		94,722		90,012		95,501			(5,197)		18,539		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/16/2028	1	5,123,190	241		179,312		177,330		180,086			(2,952)		35,902		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/23/2028	1	4,747,506	240.85		166,163		165,704		169,079			(1,140)		33,432		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/21/2028	1	2,938,406	240.96		103,726		94,426		97,638			(9,675)		19,771		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/18/2028	1	1,602,805	242.3		56,739		51,206		48,413			(5,736)		10,760		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/21/2028	1	1,408,429	241.12		49,718		45,074		46,325			(4,699)		9,477		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2026	03/31/2028	1	1,144,459	239.32		40,399		35,460		41,345			(4,981)		7,577		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/20/2026	04/20/2028	1	2,776,261	241.91		98,280		88,843		86,745			(9,546)		18,666		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2028	1	941,193	238.73		32,942		32,082		37,532			(903)		6,563		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/05/2028	1	840,870	240.96		29,599		27,366		28,353			(2,267)		5,717		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2026	06/09/2028	1	677,681	239.52		23,787		23,134		25,796			(683)		4,726		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2028	1	666,112	240.89		23,381		23,381		23,339					4,713		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/11/2028	1	3,817,692	241.83		134,383		125,350		122,588			(9,192)		26,073		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/27/2028	1	2,920,921	241.05		103,109		94,198		96,998			(9,027)		19,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	03/31/2028	1	3,442,587	239.14		121,523		107,108		125,788			(14,836)		22,793		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/04/2026	05/04/2028	1	2,601,841	240.25		91,585		84,549		91,631			(7,141)		17,678		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/31/2028	1	1,644,684	240.83		57,893		55,590		57,168			(2,527)		11,396		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/12/2028	1	1,421,566	240.58		50,323		44,939		48,059			(5,561)		9,500		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/26/2028	1	500,294	241.1		17,560		16,834		17,128			(795)		3,454		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/30/2028	1	811,365	240.83		28,560		27,422		28,163			(1,249)		5,618		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/05/2028	1	3,640,244	241.6		128,137		119,123		117,877			(9,492)		24,752		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/25/2028	1	1,147,598	241.39		40,625		37,054		37,074			(3,718)		7,745		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/13/2028	1	914,939	241.56		32,297		28,926		29,051			(3,407)		6,119		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2026	04/07/2028	1	831,456	239.23		29,350		26,009		30,387			(3,373)		5,535		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/21/2028	1	969,029	240.76		34,207		30,969		32,611			(3,276)		6,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/07/2026	4	20,576,231	276.29	463,956			47,590		1,914,085			(230,294)		33,196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	08/28/2026	3	34,442,610	278.68	760,139			122,865		2,867,052			(378,413)		69,238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	09/02/2026	4	9,225,877	278.21	222,372			38,873		785,293			(110,679)		19,316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/21/2026	3	35,274,888	277.84	776,464			110,040		3,058,985			(386,505)		66,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2025	08/11/2026	3	18,208,489	276.56	432,455			48,940		1,673,697			(214,865)		30,883		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	315,610	277.87	6,975			717		27,431			(3,468)		509		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	5	18,445,792	275.31	418,208			23,098		1,795,220			(207,862)		22,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/27/2026	4	13,119,208	278	298,014			47,019		1,127,330			(147,995)		26,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/18/2026	5	21,613,450	284.18	491,996			108,157		1,356,809			(245,172)		50,593		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	136,283	278.02	3,012			367		11,750			(1,494)		239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/14/2026	4	12,321,505	283.95	273,649			56,558		778,425			(135,009)		28,112		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2025	08/25/2026	3	16,592,540	277.45	366,137			55,545		1,462,203			(181,790)		32,496		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	3	37,809,064	277.96	833,698			101,944		3,267,403			(415,045)		66,378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/21/2026	4	18,495,447	276.06	422,109			59,688		1,731,516			(209,564)		34,905		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	98,814	283.95	2,194			439		6,282			(1,091)		221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	09/16/2026	7	18,978,821	284.87	423,054			90,297		1,145,984			(211,002)		43,867		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/25/2026	4	38,205,802	284.77	856,768			204,815		2,318,415			(426,834)		93,264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/11/2026	3	36,184,261	283.95	808,697			161,806		2,300,456			(402,599)		80,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/29/2026	4	20,552,133	285.7	460,077			114,203		1,179,800			(228,395)		51,310		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	3	20,586,530	278.02	454,552			55,432		1,774,940			(225,569)		36,142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/13/2026	4	14,211,675	279.54	299,632			35,615		1,140,286			(148,784)		24,671		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	111,309	277.84	2,460			348		9,653			(1,223)		210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	5	37,273,728	284.32	839,598			184,748		2,321,264			(418,903)		87,251		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/23/2026	6	15,530,316	285.86	348,797			81,410		883,756			(174,384)		37,472		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/03/2026	3	13,389,299	278.96	301,934			53,334		1,098,477			(149,830)		28,251		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2025	08/20/2026	3	13,342,400	277.11	287,835			39,761		1,194,466			(142,878)		24,937		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2025	09/04/2026	4	12,620,790	280.08	287,702			51,858		982,420			(142,883)		26,834		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2025	09/21/2026	1	8,896,412	284.32	197,500			44,614		551,315			(97,405)		21,212		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/04/2026	6	44,588,974	281.39	997,732			180,240		3,248,699			(496,615)		94,803		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2025	09/18/2026	1	218,045	284.32	4,841			1,062		13,579			(2,407)		510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/17/2026	1	12,678,033	277.96	281,452			36,441		1,089,349			(138,809)		22,988		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	07/31/2026	6	30,922,427	274.58	689,041			57,464		3,092,641			(343,115)		45,058		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2025	08/28/2026	3	21,015,217	278.94	461,640			74,432		1,728,322			(229,175)		42,246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2025	08/19/2026	4	17,015,312	277.48	372,902			50,400		1,499,459			(185,102)		31,488		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2025	09/25/2026	4	18,995,005	284.31	425,769			101,512		1,181,365			(211,338)		46,368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2025	09/10/2026	3	9,712,644	283.01	219,104			42,949		651,264			(108,739)		21,569		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413OS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/28/2026	1	11,340,533	284.77	251,760			61,726		683,697			(124,165)		28,156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2025	09/22/2026	7	18,638,906	285.41	420,754			96,579		1,090,254			(209,442)		44,708		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2025	09/21/2026	1	112,701	284.32	2,502			565		6,984			(1,234)		269		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2025	09/15/2026	5	19,358,033	284.73	432,395			90,820		1,176,842			(215,075)		44,456		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/24/2026	1	8,090,562	277.84	179,610			26,719		698,365			(88,582)		15,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2025	09/24/2026	7	10,529,802	284.85	238,996			56,414		635,931			(119,275)		25,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2025	09/08/2026	4	15,941,635	282.67	353,514			67,335		1,088,157			(175,648)		34,906		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/06/2025	08/06/2026	4	12,066,178	276.02	270,869			26,968		1,135,718			(134,557)		19,208		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2025	07/28/2026	7	14,744,057	275.4	330,528			24,754		1,427,497			(165,013)		20,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2025	07/14/2026	3	17,575,480	274.16	375,900			13,481		1,796,234			(186,668)		17,211		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2025	08/25/2026	1	179,124	277.45	3,959			600		15,785			(1,963)		351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2025	08/04/2026	1	332,972	275.37	7,359			689		32,205			(3,649)		516		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2025	07/13/2026	3	11,392,441	274.72	251,681			8,326		1,134,764			(124,219)		10,750		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2025	09/17/2026	8	10,177,798	284.24	237,630			51,713		636,887			(119,146)		23,675		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2025	08/18/2026	6	17,700,756	277.89	385,180			51,019		1,533,213			(191,323)		32,427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/25/2026	1	141,668	284.77	3,131			748		8,597			(1,557)		346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/01/2025	07/01/2026	4	18,767,552	275.21	421,702					1,844,872			(209,312)		4,911		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	07/02/2026	4	47,572,252	275.38	1,041,756			2,903		4,639,175			(518,763)		17,607		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2025	07/09/2026	1	111,518	275.27	2,465			54		10,898			(1,222)		88		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2025	07/09/2026	3	19,549,630	275.27	430,931			9,509		1,910,470			(213,787)		15,349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2025	07/15/2026	4	25,182,874	273.32	560,233			21,633		2,656,963			(278,106)		25,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	07/06/2026	2	10,593,806	275.38	235,066			3,238		1,028,795			(115,624)		6,791		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2025	07/10/2026	5	41,063,233	274.72	900,834			22,531		4,106,831			(448,420)		33,984		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/17/2026	4	24,607,821	274.34	547,106			24,262		2,495,261			(271,474)		26,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2025	07/23/2026	1	57,334	276.97	1,267			77		5,202			(628)		72		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2025	07/07/2026	5	15,926,960	274.36	357,452			5,919		1,618,197			(177,584)		11,028		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2025	07/29/2026	4	16,639,499	275.82	364,534			28,137		1,582,724			(180,874)		23,451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	07/31/2026	3	17,974,079	274.52	398,489			33,142		1,801,335			(197,802)		26,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2025	08/04/2026	5	15,007,142	275.37	332,506			31,192		1,451,468			(165,131)		23,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2025	07/30/2026	3	16,582,852	275.13	362,125			28,989		1,622,110			(179,698)		23,771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2025	08/18/2026	1	66,129	277.89	1,461			193		5,728			(725)		121		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2025	08/18/2026	1	77,186	277.89	1,706			226		6,686			(846)		141		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2025	08/12/2026	3	14,410,930	278.1	326,089			37,774		1,238,165			(161,853)		24,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2025	08/26/2026	3	17,903,132	277.39	399,475			61,671		1,581,378			(198,207)		35,374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2025	08/31/2026	2	13,411,909	278.68	303,671			51,326		1,111,062			(150,306)		27,638		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2025	08/07/2026	4	29,832,679	277.87	652,262			67,066		2,592,844			(324,691)		48,129		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/31/2026	1	175,120	278.68	3,888			655		14,507			(1,917)		361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2025	09/08/2026	1	482,640	282.67	10,715			2,037		32,944			(5,313)		1,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2025	09/09/2026	5	16,405,625	282.46	369,958			71,459		1,131,312			(183,674)		36,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/11/2026	3	21,032,021	283.97	466,981			93,211		1,336,899			(231,780)		47,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2025	07/17/2026	3	37,074,266	274.76	822,579			36,570		3,696,347			(409,394)		40,005		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2025	07/08/2026	3	21,210,148	274.74	474,671			9,164		2,121,158			(235,655)		15,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2025	09/04/2026	1	166,307	281.39	3,692			667		12,117			(1,836)		354		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2025	07/10/2026	3	21,715,902	275.08	476,690			11,892		2,139,418			(236,545)		17,972		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2025	07/16/2026	3	17,716,791	273.52	398,596			16,513		1,855,068			(197,835)		18,547		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2025	07/22/2026	4	20,025,066	275.68	451,694			26,157		1,918,772			(224,202)		24,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/20/2026	1	11,512,779	274.76	254,432			13,317		1,142,210			(125,483)		13,475		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/24/2026	3	22,475,139	277.28	487,567			31,086		2,011,815			(241,974)		28,816		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/23/2026	3	14,621,301	276.97	323,736			19,656		1,326,504			(160,645)		18,351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	07/06/2026	1	106,429	275.38	2,363			33		10,336			(1,162)		68		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/27/2026	1	77,002	276.4	1,702			122		7,124			(839)		105		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/24/2026	1	138,056	276.4	3,051			195		12,829			(1,517)		177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	09/01/2026	1	8,935,495	278.68	198,368			33,881		740,129			(97,567)		18,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/27/2026	1	11,790,485	276.4	260,570			18,663		1,090,838			(128,510)		16,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2025	07/24/2026	3	38,096,905	276.4	835,621			53,400		3,540,121			(415,821)		48,845		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2025	08/05/2026	2	13,431,875	275.28	300,616			29,004		1,304,484			(149,171)		21,092		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/28/2026	1	170,304	278.68	3,764			608		14,176			(1,872)		342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2025	07/02/2026	2	16,056,922	276.06	351,452			977		1,522,493			(174,365)		5,943		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	08/03/2026	1	11,016,646	274.58	244,570			22,234		1,096,422			(120,619)		16,812		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/14/2026	1	77,397	277.96	1,710			209		6,689			(851)		136		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2025	08/07/2026	1	69,823	276.29	1,543			158		6,495			(765)		113		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/10/2026	1	9,806,187	277.87	217,697			23,989		847,491			(107,366)		16,433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2025	09/30/2026	4	14,476,672	286.01	326,484			81,953		816,641			(162,067)		36,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2025	09/25/2026	1	118,054	284.31	2,621			624		7,342			(1,300)		288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2025	09/18/2026	1	121,345	284.18	2,694			590		7,618			(1,336)		284		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	07/02/2026	1	271,993	275.38	6,011			17		26,524			(2,989)		101		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/17/2026	1	69,050	274.76	1,526			68		6,884			(759)		75		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	07/31/2026	1	102,693	274.58	2,270			189		10,271			(1,129)		150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2025	11/10/2026	6	20,780,583	295.3	473,128			172,631		628,394			(235,011)		62,720		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2025	12/11/2026	4	26,153,231	295.77	576,562			260,410		780,706			(286,007)		87,654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2025	10/09/2026	3	23,204,886	290.69	503,106			139,832		971,305			(249,643)		61,033		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2025	11/20/2026	5	29,041,230	292.98	643,471			253,326		1,048,852			(319,383)		90,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2025	12/04/2026	4	43,895,149	296.66	966,772			419,076		1,214,270			(481,111)		143,943		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2025	11/25/2026	4	13,926,691	294.92	313,536			128,495		437,848			(156,143)		44,341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2025	11/24/2026	3	9,485,084	293.22	213,894			86,359		337,821			(106,265)		30,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2025	11/13/2026	6	24,490,414	295.96	533,171			199,517		704,129			(264,596)		74,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2025	10/01/2026	4	12,776,365	286.71	291,679			74,315		691,340			(145,017)		32,246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2025	11/06/2026	4	42,965,085	293.84	962,700			343,382		1,445,059			(479,159)		127,713		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2025	11/11/2026	4	13,577,386	296.19	303,162			111,227		382,296			(150,488)		41,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/11/2026	5	49,684,717	294.88	1,101,129			498,991		1,586,625			(548,157)		166,521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2025	10/13/2026	1	67,554	291.93	1,500			430		2,587			(744)		181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2025	10/20/2026	5	19,060,565	296.23	398,382			122,096		525,142			(197,996)		52,792		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2025	12/02/2026	4	18,848,693	295.2	422,070			179,162		583,284			(209,396)		61,414		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2025	12/17/2026	4	15,879,159	294.1	354,916	1,682		167,488		537,218			(177,359)		54,185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/08/2025	12/08/2026	6	17,075,676	295.58	372,816	2,097		165,527		514,852			(186,182)		56,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2025	11/27/2026	6	38,585,842	296.07	849,569	5,805		354,374		1,113,248			(425,750)		123,679		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/28/2025	11/27/2026	1	98,544	296.07	2,188			905		2,843			(1,088)		316		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	12/14/2026	2	15,177,667	294.88	336,839			154,040		480,128			(166,133)		51,332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	84,193	286.97	1,869			482		4,480			(927)		214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	11/30/2026	3	14,896,949	296.07	330,202			138,332		424,011			(162,933)		48,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/04/2026	4	15,149,503	294.88	332,722			115,578		470,317			(165,099)		44,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/29/2026	4	20,211,446	296.04	450,999	2,028		226,344		597,510			(224,842)		71,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	190,594	292.77	4,231			1,258		6,880			(2,104)		518		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2025	10/07/2026	6	14,850,161	290.71	336,065			90,964		620,110			(167,003)		38,670		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2025	10/23/2026	3	40,335,695	294.83	899,456			284,909		1,247,717			(447,614)		113,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2025	11/25/2026	4	12,745,239	293.52	297,024			121,089		443,888			(147,605)		40,579		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	2	3,615,347	296.59	79,766			39,026		102,522			(39,628)		12,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/18/2026	4	44,778,313	294.84	999,989			472,426		1,438,901			(497,704)		153,246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	12/15/2026	5	23,556,587	294.63	515,933	1,506		238,269		766,519			(256,772)		79,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/22/2026	5	18,444,427	295.69	417,607			200,800		557,966			(207,397)		63,857		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	5	27,334,486	294.2	611,904			288,350		919,365			(303,657)		93,548		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2025	12/21/2026	1	15,440,895	294.84	344,332			164,103		491,543			(169,820)		53,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2025	10/27/2026	6	25,334,651	295.63	557,940			181,670		738,380			(277,109)		72,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/03/2026	4	22,240,909	296.03	477,692			164,683		630,557			(237,138)		65,337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	10/30/2026	3	24,020,151	295.05	537,548			180,264		733,563			(266,723)		69,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	10/30/2026	4	45,584,373	295.81	1,012,309			340,371		1,310,606			(503,831)		131,771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2025	10/28/2026	3	16,690,199	295.35	370,358			121,535		497,933			(183,785)		47,849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	11/13/2026	4	41,358,094	294.73	912,534			342,392		1,308,317			(454,258)		126,227		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/28/2025	11/27/2026	3	28,616,685	294.92	635,660			262,401		891,108			(314,415)		91,725		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2025	12/10/2026	3	11,068,730	295.47	246,191			110,026		337,056			(122,145)		36,984		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2025	11/05/2026	3	8,732,013	293.9	194,371			68,137		292,716			(96,452)		25,855		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/08/2025	12/08/2026	1	54,938	295.58	1,220			538		1,656			(605)		182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/15/2025	12/04/2026	5	21,522,555	296.53	477,587			206,483		601,834			(236,964)		70,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2025	12/16/2026	6	16,611,885	293.89	375,255	1,698		175,290		571,723			(187,540)		56,518		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/30/2025	12/30/2026	4	17,727,582	296.83	384,490	3,361		195,227		494,052			(192,384)		62,762		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2025	12/01/2026	5	18,520,503	295.49	409,030			172,645		560,164			(203,100)		60,150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2025	11/18/2026	3	18,137,003	292.73	403,436			155,706		667,519			(200,180)		56,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2025	11/17/2026	5	18,639,663	293.93	402,661			154,361		628,569			(199,898)		57,720		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2025	11/20/2026	3	47,016,984	292.61	1,049,749			414,498		1,748,704			(522,773)		147,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2025	11/06/2026	3	24,966,926	294.15	553,285			196,292		821,964			(274,460)		74,214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2025	12/07/2026	2	13,424,377	296.66	297,615			130,385		367,331			(146,807)		44,440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2025	12/03/2026	5	9,290,984	296.04	207,760			89,074		269,094			(103,265)		30,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2025	10/16/2026	5	26,008,577	294.38	566,203			167,995		827,940			(281,137)		70,738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/06/2026	12/31/2026	5	12,437,584	295.37	157,177	120,627		141,438		387,376			(137,331)		44,154		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/30/2025	12/24/2026	3	63,516,036	297.48	1,398,953			686,025		1,675,216			(698,007)		221,153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2025	10/09/2026	3	35,740,261	289.17	816,245			227,392		1,656,420			(406,540)		94,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2025	10/08/2026	4	10,733,602	291.7	229,205			62,906		418,284			(113,994)		28,091		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/02/2026	5	36,280,741	287.84	822,646			212,631		1,832,793			(409,573)		92,058		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2025	10/29/2026	1	77,880	295.47	1,676			559		2,299			(834)		224		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/16/2026	3	36,237,357	292.77	820,148			243,871		1,308,119			(408,246)		98,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/15/2026	6	12,189,337	292.57	280,809			82,316		446,113			(139,516)		32,999		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/26/2026	1	14,110,653	294.83	314,668			101,422		432,335			(155,190)		40,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/17/2025	10/29/2026	5	13,207,348	295.47	291,355			96,730		390,138			(144,881)		38,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2025	10/23/2026	5	26,074,217	294.41	583,118			184,410		832,637			(289,615)		73,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2025	10/21/2026	3	15,207,210	294.48	334,490			103,309		482,575			(166,007)		42,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2025	10/22/2026	3	11,993,148	293.94	270,615			84,575		397,232			(134,392)		33,513		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2025	10/06/2026	3	18,544,617	290.33	417,198			111,636		794,781			(207,168)		48,046		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2025	10/08/2026	1	60,049	291.7	1,235			341		2,334			(614)		157		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/02/2026	4	23,033,208	286.97	522,747			134,784		1,225,758			(259,520)		58,444		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2025	10/14/2026	3	17,845,096	291.17	413,737			119,872		722,383			(205,430)		48,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/19/2026	1	9,401,248	292.77	209,648			63,530		336,552			(103,396)		25,922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/23/2026	1	207,328	294.83	4,603			1,458		6,413			(2,289)		582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2025	11/12/2026	4	22,922,164	296.66	504,616			186,489		622,505			(250,342)		69,702		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/09/2026	1	17,633,183	293.84	391,457			141,660		587,674			(193,062)		53,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2025	11/19/2026	3	11,287,944	292.88	250,962			97,725		410,998			(124,555)		35,203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2025	12/09/2026	6	18,671,539	295.04	416,942			185,262		588,786			(207,039)		62,196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2025	12/04/2026	1	235,192	296.66	5,221			2,263		6,506			(2,596)		771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2025	12/04/2026	1	83,677	296.53	1,858			803		2,340			(921)		274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2025	10/28/2026	1	56,099	295.35	1,254			412		1,671			(623)		161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2025	11/03/2026	1	79,491	296.03	1,765			608		2,254			(875)		234		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	11/02/2026	1	128,566	295.81	2,854			975		3,658			(1,408)		376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	11/16/2026	1	22,707,491	294.73	504,106			191,644		711,641			(248,619)		70,065		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2025	10/13/2026	3	20,112,956	291.93	438,854			125,886		770,175			(217,889)		53,938		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2025	10/23/2026	1	113,901	294.41	2,529			799		3,637			(1,254)		320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2025	11/06/2026	1	419,494	294.15	9,313			3,302		13,811			(4,618)		1,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2025	12/23/2026	4	14,494,163	296.42	320,423	1,602		155,943		415,446			(159,783)		50,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	11/02/2026	2	14,091,597	295.81	312,623			106,815		400,923			(154,218)		41,232		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2025	11/23/2026	1	8,392,281	292.61	186,309			74,421		309,617			(91,885)		26,539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413OSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/05/2026	1	9,805,968	287.84	217,692			57,572		491,500			(107,363)		25,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2025	12/28/2026	3	19,253,432	297.48	425,986	3,515		213,068		503,845			(211,797)		67,791		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413OSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	10/12/2026	2	10,164,493	289.17	227,028			64,723		467,978			(112,183)		27,128		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2026	03/05/2027	7	20,843,122	300.19	458,476			314,050		475,441			(146,498)		85,904		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2026	03/09/2027	8	16,517,752	298.71	373,019			258,613		422,825			(114,879)		68,624		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/09/2026	02/26/2027	7	35,673,319	306.65	783,227			521,017		467,582			(265,653)		144,936		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2026	03/01/2027	3	25,120,532	307.24	554,244			371,160		301,403			(185,590)		102,695		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/05/2027	7	51,389,016	300.17	1,131,394			776,942		1,173,628			(359,378)		211,797		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2026	03/04/2027	8	22,380,462	301.3	483,671			328,686		466,136			(155,734)		92,054		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2026	03/25/2027	5	25,062,870	294.47	555,455			412,453		870,684			(145,831)		107,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/30/2026	03/19/2027	7	25,759,982	296.44	552,292			399,997		779,876			(154,936)		109,124		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2026	03/19/2027	10	49,359,374	295.01	1,084,236			787,150		1,646,498			(302,366)		209,095		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2026	03/11/2027	7	23,822,712	299.81	518,977			362,534		562,465			(157,168)		99,365		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/12/2027	7	53,452,669	297.73		1,186,710		837,778		1,474,270			(354,476)		223,390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2026	03/15/2027	2	15,553,888	297.73		345,416		244,563		429,085			(102,568)		65,384		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/16/2027	8	17,199,100	298.13		372,375		265,501		460,905			(107,360)		72,440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/24/2027	8	18,763,692	294.03		421,134		309,563		668,738			(112,337)		80,241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/22/2027	2	17,572,282	295.01		389,906		283,578		591,338			(108,346)		74,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/23/2027	8	16,971,661	293.45		384,953		281,942		628,526			(103,631)		72,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2026	03/02/2027	6	15,277,595	305.17		311,846		209,933		228,864			(102,256)		62,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	03/03/2027	6	21,934,916	301.85		480,450		324,637		437,250			(156,363)		90,038		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/10/2027	5	22,585,457	299.94		494,061		343,595		526,604			(151,127)		94,018		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2026	03/30/2027	5	17,734,697	294.45		402,936		302,954		617,877			(100,569)		76,688		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/12/2027	5	25,013,830	298.9		549,653		387,035		632,818			(165,143)		104,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2026	01/06/2027	4	11,573,449	298.56		251,812		131,352		283,464			(120,581)		41,751		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2026	12/31/2026	4	44,190,125	295.24		990,219		504,871		1,389,585			(488,000)		156,876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2026	01/05/2027	1	250,541	297.58		5,562		2,881		6,612			(2,682)		901		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/13/2026	01/08/2027	5	48,411,268	298.3		1,081,364		574,004		1,210,194			(510,453)		175,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/15/2026	01/12/2027	5	20,588,383	299.25		465,738		250,495		479,798			(215,391)		75,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2026	01/19/2027	2	11,041,223	299.71		246,040		136,925		246,267			(110,290)		41,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2026	01/04/2027	4	14,847,732	295.24		333,595		171,937		462,442			(162,589)		53,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/20/2026	01/15/2027	4	10,285,704	300.53		222,885		122,721		216,223			(101,198)		37,974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2026	01/11/2027	4	14,588,358	298.3		324,824		173,665		360,306			(152,146)		53,315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/21/2026	01/20/2027	3	6,871,051	298.08		163,277		91,715		177,219			(71,799)		25,684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2026	01/26/2027	4	18,121,490	301.54		405,768		233,786		355,685			(172,161)		68,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2026	01/29/2027	8	27,521,243	302.75		599,805		352,822		489,371			(249,093)		105,119		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2026	02/03/2027	6	18,997,266	301.34		423,211		253,636		382,374			(169,901)		73,408		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2026	01/22/2027	5	42,110,962	301.21		936,957		533,741		843,627			(406,328)		158,180		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2026	01/22/2027	4	30,950,064	300.6		690,569		392,375		653,717			(300,550)		116,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2026	02/01/2027	2	15,947,194	299.85		354,331		209,877		355,781			(145,765)		61,339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/17/2026	01/28/2027	5	9,491,257	302.96		208,904		121,705		164,686			(87,416)		36,167		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/10/2026	02/05/2027	5	29,754,211	299.87		668,077		405,575		679,907			(265,080)		115,500		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/09/2026	02/08/2027	2	11,988,590	301.62		267,707		163,727		232,979			(105,025)		46,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/23/2026	02/18/2027	8	11,700,495	304.47		261,048		167,433		183,331			(94,034)		46,742		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/20/2026	02/22/2027	3	14,983,845	304.65		334,201		217,300		227,201			(118,323)		60,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/12/2026	02/12/2027	1	275,761	303.67		6,122		3,843		4,619			(2,315)		1,087		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/24/2026	02/11/2027	5	11,558,223	304.42		253,572		157,720		179,946			(96,260)		45,475		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/06/2026	02/12/2027	6	29,910,618	303.67		664,106		417,232		501,042			(250,570)		117,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/18/2026	02/17/2027	8	21,848,337	303.32		497,058		317,510		379,097			(180,224)		87,094		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/04/2026	02/19/2027	8	53,877,991	304.65		1,198,381		776,168		834,231			(427,224)		215,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/06/2026	03/08/2027	3	17,555,004	300.17		389,368		268,177		397,124			(123,031)		72,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/10/2026	02/26/2027	8	49,420,302	307.24		1,074,093		716,353		608,424			(362,415)		200,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/23/2026	02/23/2027	1	57,036	304.66		1,266		827		888			(441)		230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/26/2026	02/24/2027	7	20,371,225	305.29		459,632		301,826		300,866			(158,295)		82,421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/20/2026	03/18/2027	8	25,415,111	298.59		547,106		392,406		660,747			(155,540)		107,457		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2026	02/05/2027	7	46,617,586	301.62		1,046,970		637,716		919,924			(413,151)		180,961		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/10/2027	7	19,696,593	304.47		435,401		269,035		306,429			(166,671)		77,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2026	02/19/2027	8	25,587,794	304.33		571,527		369,248		408,316			(204,566)		102,439		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/23/2027	8	19,896,633	304.66		448,341		293,266		309,652			(155,513)		80,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	03/29/2027	3	15,419,078	294.62		343,769		256,874		537,382			(88,715)		66,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/17/2027	8	24,070,446	298.53		526,053		375,900		628,195			(150,868)		101,577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	4	65,138,781	299.71		1,441,906		795,386		1,466,269			(653,292)		240,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2026	01/21/2027	7	17,002,862	299.13		386,912		218,005		403,041			(169,301)		63,712		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2026	01/13/2027	4	14,841,491	300.32		331,770		179,328		316,446			(152,558)		54,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/12/2027	5	65,986,545	303.56		1,464,418		922,179		1,112,329			(550,429)		260,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2026	01/26/2027	1	97,872	301.54		2,173		1,251		1,921			(923)		371		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	112,081	297.73		2,488		1,756		3,091			(745)		468		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2026	02/16/2027	8	19,027,993	303.56		426,273		270,506		315,045			(157,971)		75,687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2026	02/02/2027	6	23,133,541	299.29		530,542		316,222		548,495			(214,600)		89,186		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	01/27/2027	7	18,542,402	302.03		414,756		240,396		349,227			(174,634)		70,491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2026	01/05/2027	4	19,087,670	297.58		430,206		223,027		503,763			(207,240)		68,676		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	6	27,723,233	295.24		608,671		448,462		913,840			(161,267)		118,778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2026	03/25/2027	7	60,621,816	294.62		1,346,377		1,003,048		2,082,093			(350,148)		259,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	76,358	295.24		1,688		1,241		2,517			(448)		327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2026	01/08/2027	3	26,048,974	296.75		583,972		309,060		736,381			(276,688)		94,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	01/29/2027	4	47,551,319	299.85		1,054,508		621,109		1,075,132			(437,140)		181,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/25/2027	5	12,933,454	306.66		286,131		188,829		167,961			(97,763)		52,438		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2026	02/04/2027	7	12,251,645	300.9		274,262		165,254		255,244			(109,337)		47,450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	5	20,506,935	303.72		458,382		281,835		337,722			(176,876)		80,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2026	01/07/2027	5	9,448,769	297.77		209,664		110,199		246,485			(99,610)		34,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2026	01/25/2027	2	14,319,529	301.21		318,147		182,314		282,573			(136,938)		54,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2026	01/14/2027	2	11,423,438	300.94		252,328		137,187		232,143			(115,388)		42,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	03/31/2027	5	23,929,895	294.68		544,431		410,404		819,775			(134,798)		103,667		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/13/2026	04/09/2027	5	51,841,343	297.81		1,150,107		901,285		1,456,358			(255,131)		228,241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/13/2026	04/07/2027	8	20,808,810	296.67		468,124		362,053		629,992			(106,973)		91,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2026	04/12/2027	2	18,358,396	297.81		407,790		320,180		524,914			(89,974)		81,253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/14/2026	04/08/2027	7	27,001,709	297.25		605,512		470,314		787,781			(136,711)		118,670		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2026	04/16/2027	5	49,787,387	299.82		1,101,298		884,829		1,225,570			(222,723)		221,892		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2026	04/20/2027	8	16,704,704	299.92		372,624		301,584		411,204			(71,724)		74,961		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2026	04/23/2027	5	24,910,604	300.29		554,522		455,048		600,746			(102,819)		112,353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/11/2026	04/16/2027	5	28,851,080	300.05		639,085		512,153		698,660			(130,609)		128,583		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2026	04/14/2027	7	22,617,993	298.92		515,071		410,171		592,563			(106,050)		100,456		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/27/2026	04/23/2027	5	52,852,197	300.79		1,169,295		961,938		1,227,345			(214,256)		238,377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2026	04/15/2027	4	23,152,111	299.19		517,684		411,404		595,239			(107,480)		103,006		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/29/2026	04/28/2027	6	20,153,906	300.59		447,184		371,307		478,208			(76,750)		91,661		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/18/2026	05/05/2027	6	21,834,323	301.57		488,950		415,696		488,904			(74,323)		100,448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2026	04/29/2027	4	24,133,172	300.66		538,952		449,392		570,214			(91,044)		109,941		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2026	05/04/2027	9	17,058,415	301.32		383,139		324,904		387,701			(59,037)		78,350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2026	06/10/2027	5	23,778,306	300.75		537,823		511,167		582,246			(28,564)		115,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2026	05/12/2027	7	21,689,851	304.73		483,175		419,847		385,411			(64,377)		100,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/04/2026	04/30/2027	3	23,787,276	301.29		526,477		442,188		540,500			(87,633)		108,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/11/2026	05/11/2027	5	16,247,237	304.46		363,578		315,182		295,008			(49,242)		75,467		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2026	05/26/2027	7	21,282,237	305.68		462,626		420,400		360,882			(43,434)		101,181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2026	05/07/2027	6	21,017,678	303.34		469,370		403,567		414,931			(68,800)		97,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	06/15/2027	8	21,102,378	304.61		458,779		442,161		392,230			(18,071)		103,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2026	06/25/2027	1	271,099	302.14		5,991		5,958		6,082			(82)		1,346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2026	05/21/2027	5	27,857,083	303.7		627,657		565,451		540,501			(68,115)		131,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2026	05/07/2027	7	54,513,286	303.75		1,214,551		1,046,872		1,039,690			(175,233)		251,597		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	06/17/2027	1	72,043	304.52		1,592		1,557		1,358			(52)		354		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2026	06/11/2027	3	23,612,809	301.26		537,190		513,822		555,571			(27,313)		114,950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2026	05/25/2027	2	11,788,194	304.85		261,552		236,383		210,645			(27,666)		55,959		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2026	06/25/2027	4	23,926,528	302.14		519,449		517,032		498,929			(6,430)		118,810		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/16/2026	06/16/2027	5	21,349,491	304.2		467,564		452,668		411,017			(17,239)		104,680		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/30/2026	06/30/2027	1	25,233,110	302.44		557,652		557,652		556,970					126,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2026	06/03/2027	3	29,411,065	308.6		642,372		597,279		398,235			(47,195)		141,512		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/04/2026	06/01/2027	6	17,789,606	307.8		397,083		367,196		255,940			(30,857)		85,341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/01/2026	05/27/2027	6	19,253,919	304.89		436,039		397,655		344,052			(40,020)		91,676		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	06/17/2027	1	106,960	304.52		2,364		2,311		2,016			(78)		525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2026	06/02/2027	4	21,713,764	308.34		478,539		443,450		297,575			(36,328)		104,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2026	05/20/2027	6	24,187,553	302.62		542,757		484,115		506,761			(60,516)		113,943		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2026	06/14/2027	3	13,143,468	302.69		290,880		278,903		282,413			(14,220)		64,261		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/04/2026	06/04/2027	6	24,967,377	308.27		510,691		478,528		347,758			(35,880)		120,308		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	06/21/2027	2	16,825,385	304.52		371,813		363,623		317,378			(12,110)		83,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/01/2026	04/01/2027	4	22,283,081	296.4		495,035		375,026		683,277			(120,731)		96,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/07/2026	04/06/2027	7	13,515,145	296.66		301,038		231,835		410,953			(69,711)		59,187		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2026	04/09/2027	5	27,935,554	297.38		621,962		486,223		809,596			(139,158)		122,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2026	05/14/2027	5	55,326,679	303.96		1,221,929		1,076,460		1,043,630			(153,493)		258,209		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2026	04/19/2027	1	17,007,239	299.82		377,561		303,713		425,359			(76,129)		76,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/14/2026	04/02/2027	4	68,945,170	296.1		1,529,529		1,165,922		2,160,711			(371,564)		299,766		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2026	04/05/2027	3	15,475,890	296.1		343,998		262,780		494,750			(83,119)		67,652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2026	04/27/2027	5	17,091,841	301.14		373,832		309,330		392,209			(65,189)		77,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2026	05/14/2027	4	25,448,586	305.34		553,672		486,452		431,984			(71,008)		118,768		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/18/2026	05/18/2027	7	22,461,031	303.87		490,562		434,886		428,050			(56,826)		105,483		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/11/2026	05/06/2027	5	26,974,982	301.88		605,148		515,886		589,122			(90,838)		124,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2026	05/03/2027	2	15,657,513	301.38		347,766		293,201		354,295			(56,784)		71,798		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2026	04/13/2027	7	16,515,823	298.11		376,625		297,422		457,366			(79,877)		73,226		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2026	04/21/2027	4	25,162,638	299.7		566,468		459,572		629,470			(108,110)		113,107		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2026	04/30/2027	9	62,901,600	301.38		1,391,921		1,172,373		1,424,219			(227,890)		287,026		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2026	06/25/2027	3	61,515,466	301.01		1,365,343		1,362,006		1,327,805			(13,573)		305,463		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2026	04/26/2027	2	15,972,187	300.79		354,868		292,409		374,194			(64,658)		72,402		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/22/2026	04/22/2027	4	19,275,793	300.75		427,040		347,502		447,735			(80,497)		86,792		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2026	05/13/2027	5	26,662,770	305.42		587,592		512,258		450,848			(76,950)		124,239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2026	05/10/2027	3	15,642,142	303.75		347,633		299,773		298,187			(50,141)		72,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2026	05/24/2027	2	16,727,171	304.85		369,672		333,955		298,901			(39,224)		79,284		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2026	06/24/2027	4	27,695,633	300.76		623,933		616,693		677,077			(9,724)		137,335		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/26/2026	05/26/2027	1	148,980	305.68		3,292		2,984		2,512			(316)		708		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/23/2026	06/23/2027	4	22,004,705	301.96		478,280		470,799		464,190			(8,844)		108,963		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2026	05/28/2027	7	74,830,846	306.86		1,645,256		1,514,751		1,140,489			(142,051)		356,840		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/28/2026	05/28/2027	4	29,589,543	305.99		662,552		607,894		484,870			(59,345)		141,101		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2026	05/19/2027	5	25,346,160	303.39		556,453		494,095		503,012			(63,632)		119,217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/15/2026	06/11/2027	5	56,124,522	302.69		1,262,969		1,211,041		1,194,852			(60,715)		273,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/24/2026	06/22/2027	5	26,183,243	304.26		529,673		520,372		503,137			(10,761)		129,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/22/2026	06/17/2027	4	61,496,127	304.52		1,353,870		1,324,004		1,163,943			(43,565)		301,955		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/26/2026	05/21/2027	5	61,659,507	304.85		1,370,114		1,237,242		1,095,639			(144,661)		290,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2026	05/14/2027	1	155,539	305.34		3,437		3,018		2,640			(443)		726		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2026	06/14/2027	1	181,253	302.69		4,006		3,840		3,870			(196)		886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/08/2026	06/08/2027	6	21,430,082	303.03		464,645		438,354		444,582			(27,434)		103,871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2026	05/14/2027	1	96,000	303.96		2,122		1,868		1,811			(268)		448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2026	06/04/2027	1	50,940	304.1		1,126		1,057		976			(77)		245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/08/2026	06/04/2027	5	48,166,422	304.1		1,054,474		990,387		924,694			(71,534)		232,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/30/2026	06/29/2027	2	21,821,887	301.43		495,538		495,538		515,608			(781)		108,960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2026	05/21/2027	1	127,867	304.85		2,826		2,550		2,272			(303)		603		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2026	05/17/2027	1	18,202,890	303.96		404,104		356,235		345,080			(50,651)		85,353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2026	06/25/2027	1	223,920	301.01		4,949		4,935		5,424			(54)		1,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2026	06/07/2027	2	20,884,959	304.1		457,665		430,191		401,411			(30,917)		101,081		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	06/17/2027	4	31,145,536	303.9		694,220		677,442		614,523			(23,949)		152,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2026	06/11/2027	1	83,293	302.69		1,841		1,764		1,770			(91)		405		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/28/2027	2	18,761,841	301.01		414,726		413,593		452,909			(4,492)		93,552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/28/2027	1	56,234	301.01		1,243		1,239		1,368			(14)		280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/09/2027	4	25,782,014	302.34		550,761		521,149		566,285			(31,138)		125,147		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	101,478	303.03		2,243		2,113		2,105			(135)		492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	108,874	297.81		2,406		1,885		3,059			(535)		479		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	89,445	303.75		1,977		1,702		1,704			(288)		413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	113,096	303.75		2,499		2,152		2,155			(364)		522		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	1	77,027	304.85		1,702		1,536		1,369			(182)		363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	156,529	306.86		3,459		3,181		2,408			(304)		746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/21/2027	1	218,113	304.52		4,820		4,714		4,114			(157)		1,077		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	156,960	209.63	7,848			108		16,544			(3,860)		101		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/10/2026	2	622,084	210.08	30,813			771		64,386			(15,336)		515		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1	366,449	524.74	18,249			1,458		38,844			(9,050)		525		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	07/02/2026	1	685,341	209.63	33,993			95		71,961			(16,903)		254		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2025	07/09/2026	1	640,643	209.83	31,776			700		67,075			(15,757)		503		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130\$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2025	08/12/2026	1	177,422	211.08	8,640			1,000		18,044			(4,285)		304		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132\$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/25/2026	1	211,736	214.12	10,121			2,418		19,204			(5,033)		517		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131\$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2025	08/21/2026	1	386,251	213.11	19,004			2,685		35,574			(9,424)		729		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132\$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2025	09/15/2026	1	60,083	212.93	2,848			596		5,750			(1,412)		138		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130\$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2025	08/07/2026	1	247,839	210.15	12,119			1,242		26,296			(6,010)		400		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132\$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2025	09/21/2026	1	131,142	213.42	6,242			1,410		12,301			(3,079)		313		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z\$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2025	07/17/2026	1	293,789	210	14,660			650		30,730			(7,270)		317		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131\$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2025	09/09/2026	1	249,205	212.64	11,862			2,287		24,073			(5,882)		550		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132\$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2025	09/23/2026	1	212,318	213.55	10,085			2,334		19,830			(5,001)		512		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2025	08/25/2026	1	98,227	213.29	4,793			726		9,007			(2,377)		192		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	650,739	209.51	32,277			1,435		69,759			(16,050)		702		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	408,978	209.47	19,999			56		43,311			(9,917)		151		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2025	07/10/2026	2	349,414	210.54	17,033			425		35,291			(8,462)		289		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2025	07/15/2026	1	288,784	208.89	14,439			557		31,853			(7,160)		293		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	1	200,298	209.69	9,795			971		21,712			(4,857)		319		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	1	413,405	211.85	20,216			2,471		40,472			(10,052)		726		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	188,487	209.51	9,405			492		20,281			(4,639)		221		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	160,130	210.82	7,878			868		16,477			(3,886)		268		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	299,333	211.64	14,637			1,784		29,634			(7,259)		526		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	2	234,152	213.09	11,452			1,581		21,589			(5,683)		438		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	256,935	209.12	12,564			1,047		28,468			(6,248)		374		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	214,072	210.68	10,639			821		21,921			(5,276)		302		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	460,377	209	23,157			1,924		51,286			(11,483)		671		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	115,574	213.18	5,617			867		10,679			(2,785)		228		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/05/2025	08/05/2026	1	204,567	209.87	10,044			968		21,950			(4,981)		321		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	206,776	210.44	10,339			741		21,381			(5,099)		281		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/15/2025	08/17/2026	1	98,859	211.85	4,864			630		9,718			(2,399)		179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	306,194	210.44	15,248			972		31,569			(7,562)		393		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/01/2025	07/01/2026	1	394,793	209.26	19,384					42,203			(9,613)		103		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	556,008	210.44	27,634			1,765		57,324			(13,741)		713		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/16/2025	07/16/2026	1	266,421	209.63	13,241			547		28,374			(6,566)		279		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/24/2026	1	110,444	214.32	5,390			802		9,542			(2,658)		214		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	158,547	209.12	7,800			709		17,615			(3,847)		242		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	273,948	213.22	13,204			2,378		25,505			(6,548)		582		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	372,043	212.15	18,044			2,137		35,791			(8,948)		646		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	95,801	214.01	4,656			785		8,498			(2,296)		197		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	423,322	213.83	20,065			4,312		38,692			(9,950)		985		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	140,397	213.45	6,683			1,381		13,043			(3,296)		320		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	79,146	209.88	3,941			293		8,429			(1,955)		110		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	222,963	209.78	11,104			214		23,367			(5,506)		165		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	262,568	210.82	12,840			1,320		26,939			(6,385)		424		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2025	08/28/2026	1	187,826	213.36	9,110			1,468		17,224			(4,517)		378		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	09/01/2026	1	60,622	214.01	2,952			504		5,383			(1,452)		126		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2025	09/25/2026	1	126,446	213.28	6,057			1,443		12,012			(3,003)		309		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/28/2026	1	121,620	214.12	5,838			1,431		11,067			(2,879)		302		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2025	09/18/2026	1	210,602	213.51	9,983			2,185		19,586			(4,950)		493		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2025	07/23/2026	1	272,839	210.59	13,560			822		27,884			(6,724)		342		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/28/2026	1	397,018	214.01	19,176			3,098		35,096			(9,535)		798		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/03/2025	09/03/2026	1	263,721	212.93	12,738			2,246		24,922			(6,317)		556		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2025	09/04/2026	1	458,294	212.69	21,631			3,906		43,905			(10,756)		974		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2025	09/10/2026	1	335,446	213.01	15,900			3,110		31,800			(7,885)		745		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2025	09/11/2026	1	219,620	214.26	10,366			2,067		19,458			(5,140)		491		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2025	09/30/2026	1	104,646	214.38	4,971			1,246		9,408			(2,465)		263		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	252,797	213.58	12,261			1,925		22,853			(6,080)		504		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	74,928	212.71	3,559			814		7,298			(1,765)		180		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	370,595	214.32	17,974			2,546		31,908			(8,938)		699		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	383,537	213.42	18,141			3,981		35,861			(9,021)		898		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	109,158	210.08	5,447			180		11,331			(2,686)		103		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	176,040	210.16	8,732			505		18,361			(4,330)		216		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/19/2025	08/19/2026	1	108,864	212.26	5,334			720		10,495			(2,645)		201		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/24/2025	09/24/2026	1	413,752	213.67	19,695			4,612		38,438			(9,766)		1,004		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	435,555	213.45	20,602			4,120		40,332			(10,244)		974		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	105,650	212.99	4,997			1,060		10,090			(2,478)		244		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	90,418	213.77	4,322			1,072		8,400			(2,143)		226		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2025	11/27/2026	1	297,316	215.51	14,004			5,780		26,996			(6,925)		953		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2025	11/20/2026	1	394,389	213.34	18,655			7,338		39,754			(9,251)		1,234		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/28/2025	11/27/2026	1	331,763	216.05	15,560			6,440		29,228			(7,737)		1,063		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2025	10/22/2026	1	379,512	214.68	17,685			5,505		34,498			(8,770)		1,060		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2025	11/11/2026	1	113,039	213.86	5,347			1,959		10,987			(2,651)		342		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/05/2026	1	153,346	214.29	7,315			1,934		13,939			(3,607)		395		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2025	11/03/2026	1	102,884	210.25	4,908			1,690		11,811			(2,434)		302		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2025	10/23/2026	1	228,312	214.12	10,685			3,374		21,416			(5,299)		641		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/11/2026	1	279,595	215.4	13,057			5,912		25,974			(6,493)		937		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2025	11/13/2026	1	467,480	214.2	22,205			8,304		44,738			(11,011)		1,427		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2025	12/24/2026	1	60,999	215.73	2,849			1,393		5,661			(1,413)		212		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/14/2026	1	223,613	215.4	10,487			4,796		20,863			(5,172)		756		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2025	12/18/2026	1	463,803	214.78	21,567			10,184		44,896			(10,724)		1,587		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2025	12/21/2026	1	190,963	214.78	8,918			4,250		18,562			(4,398)		659		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	11/16/2026	1	271,411	214.48	12,973			4,932		25,675			(6,398)		837		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/26/2026	1	204,453	213.89	9,609			3,097		19,464			(4,739)		581		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/01/2025	12/01/2026	1	98,636	215.48	4,636			1,954		9,015			(2,299)		320		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2025	12/04/2026	1	345,694	214.74	16,178			7,011		32,979			(8,045)		1,134		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2025	10/02/2026	1	463,747	213.83	21,982			5,663		43,082			(10,900)		1,177		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/23/2026	1	189,271	213.89	8,839			2,799		17,962			(4,395)		531		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/05/2025	11/05/2026	1	675,314	210.35	32,280			11,294		77,323			(16,007)		2,000		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2025	12/28/2026	1	187,459	215.69	8,773			4,350		17,527			(4,327)		660		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2025	10/12/2026	1	181,951	212.63	8,624			2,454		18,213			(4,253)		486		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/15/2025	12/15/2026	1	133,741	215.81	6,246			2,873		12,224			(3,097)		454		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2025	10/01/2026	1	260,166	214.76	12,358			3,132		22,921			(6,128)		657		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2025	10/14/2026	1	103,831	213.68	4,880			1,412		9,864			(2,420)		280		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2025	10/15/2026	1	378,012	213.42	17,767			5,188		36,440			(8,810)		1,023		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2025	10/27/2026	1	69,758	214.06	3,272			1,064		6,592			(1,622)		199		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/17/2025	11/17/2026	1	93,240	213.92	4,448			1,703		9,100			(2,205)		289		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2025	10/20/2026	1	170,838	214.67	7,978			2,440		15,495			(3,956)		473		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2025	12/17/2026	1	532,252	215.41	24,042			11,286		49,788			(11,955)		1,816		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2025	12/24/2026	1	804,146	215.69	37,312			18,292		74,786			(18,605)		2,800		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2025	10/30/2026	1	334,169	211.68	15,906			5,332		35,723			(7,888)		966		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/19/2025	11/19/2026	1	354,164	213.85	16,787			6,521		34,743			(8,325)		1,105		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/09/2025	12/09/2026	1	83,227	213.95	3,920			1,739		8,314			(1,944)		277		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	148,047	211.75	7,017			2,539		15,945			(3,461)		445		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	111,109	214.25	5,278			1,425		10,155			(2,617)		289		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/04/2025	11/04/2026	1	60,487	210.41	2,873			997		6,902			(1,425)		178		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/06/2025	11/06/2026	1	251,318	210.54	11,912			4,224		28,575			(5,907)		747		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/29/2025	12/29/2026	1	141,214	215.99	6,566			3,274		13,020			(3,256)		499		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/25/2025	11/25/2026	1	114,699	215.22	5,379			2,184		10,541			(2,668)		365		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/16/2025	10/16/2026	1	228,859	212.99	10,665			3,161		22,588			(5,289)		622		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	43,857	214.18	2,066			831		4,254			(1,024)		139		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	78,240	212.88	3,693			1,058		7,746			(1,831)		210		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	1	203,043	214.79	9,543			3,764		19,005			(4,745)		635		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2025	12/04/2026	1	313,626	215.19	14,678			6,343		29,199			(7,279)		1,028		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	12/18/2026	1	323,390	215.03	15,038			7,081		30,884			(7,457)		1,107		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	1	402,318	215.43	18,668			9,489		38,260			(9,257)		1,428		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	117,006	215.37	5,452			2,614		11,034			(2,704)		405		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	423,691	211.35	20,168			6,779		46,055			(10,028)		1,225		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2025	10/06/2026	1	85,005	213.78	4,046			1,081		7,956			(2,006)		220		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	94,251	211.35	4,515			1,542		10,273			(2,227)		276		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	1	405,576	214.29	19,224			4,966		36,745			(9,559)		1,029		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	325,520	212.63	15,332			4,271		32,454			(7,624)		856		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	1	121,313	214.51	5,665			1,748		11,112			(2,809)		337		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	12/16/2026	1	100,196	214.56	4,669			2,161		9,779			(2,315)		341		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	359,408	214.17	16,748			4,978		33,317			(8,328)		978		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	1	66,953	214.85	3,133			1,329		6,334			(1,554)		218		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	1	400,267	211.82	18,813			6,219		42,468			(9,329)		1,152		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	207,260	214.17	9,700			2,939		19,275			(4,784)		571		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	1	140,090	213.03	6,584			2,158		13,981			(3,265)		402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2025	12/10/2026	1	344,365	214.97	16,151			7,208		32,680			(8,009)		1,151		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	1	338,670	211.75	15,985			5,699		36,339			(7,949)		1,007		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/07/2026	1	187,768	214.74	8,844			3,874		17,988			(4,362)		622		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2025	11/18/2026	1	99,526	214.37	4,728			1,823		9,495			(2,344)		309		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	238,734	214.48	11,340			4,252		22,513			(5,639)		729		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2025	11/12/2026	1	350,269	213.98	16,568			6,116		33,871			(8,216)		1,065		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2025	11/25/2026	1	692,195	215.51	32,464			13,293		62,644			(16,143)		2,204		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2025	12/11/2026	1	305,387	215.24	14,262			6,439		28,615			(7,072)		1,024		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/28/2025	11/30/2026	1	178,526	216.05	8,426			3,528		15,800			(4,156)		578		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2025	12/03/2026	1	128,886	215.67	6,019			2,570		11,690			(2,985)		421		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2025	10/08/2026	1	252,231	213.75	12,006			3,274		23,710			(5,954)		660		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2025	10/09/2026	1	325,309	213.41	15,485			4,301		31,165			(7,679)		856		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2026	02/09/2027	1	167,958	228.75	7,726			4,746		7,289			(2,985)		658		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2026	03/04/2027	1	176,982	229.79	8,212			5,565		7,539			(2,655)		728		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/07/2026	01/07/2027	1	266,710	214.97	12,242			6,408		26,164			(5,836)		965		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2026	01/28/2027	1	239,974	223.21	11,135			6,472		15,118			(4,667)		914		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2026	01/25/2027	1	181,165	221.78		8,460		4,848		12,464			(3,642)		685		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/11/2026	02/11/2027	1	301,237	230.64		13,917		8,626		11,236			(5,300)		1,185		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/17/2026	02/17/2027	1	105,207	229.35		4,840		3,080		4,450			(1,763)		419		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2026	03/01/2027	1	265,937	231.53		12,260		8,207		9,760			(4,109)		1,087		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2026	12/31/2026	1	314,677	216.07		14,381		7,331		28,950			(7,091)		1,117		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2026	01/05/2027	1	88,129	216.19		4,036		2,090		8,108			(1,946)		317		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2026	03/18/2027	1	272,251	226.85		12,850		9,204		15,028			(3,661)		1,151		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2026	01/19/2027	1	52,664	220.54		2,465		1,372		3,871			(1,105)		196		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2026	03/12/2027	1	350,038	227.88		16,487		11,600		17,677			(4,969)		1,463		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2026	03/29/2027	1	353,844	228.42		17,161		12,812		18,081			(4,442)		1,527		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2026	01/29/2027	1	246,563	223.45		11,391		6,690		15,336			(4,744)		942		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2026	02/05/2027	1	507,900	228.79		23,363		14,213		21,687			(9,243)		1,972		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/08/2027	1	198,563	228.38		9,213		6,345		9,531			(2,912)		823		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2026	02/26/2027	1	582,087	231.53		26,718		17,812		21,130			(9,028)		2,365		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2026	01/15/2027	1	633,092	220.54		29,375		16,202		46,216			(13,316)		2,337		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/25/2026	02/25/2027	1	525,528	230.39		24,332		16,020		20,916			(8,333)		2,131		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2026	02/03/2027	1	51,067	226.45		2,375		1,420		2,599			(956)		197		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2026	02/23/2027	1	73,346	230.42		3,381		2,208		2,897			(1,176)		296		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2026	01/22/2027	1	407,060	221.28		18,928		10,749		28,698			(8,245)		1,529		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2026	01/22/2027	1	267,722	221.78		12,422		7,074		18,312			(5,392)		1,006		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2026	01/08/2027	1	179,032	217.37		8,271		4,388		15,522			(3,908)		649		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2026	01/12/2027	1	52,510	217.75		2,431		1,306		4,484			(1,126)		192		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/27/2026	01/27/2027	1	36,567	223.18		1,697		982		2,307			(716)		139		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/20/2026	02/19/2027	1	366,430	229.63		16,892		10,933		15,243			(6,033)		1,467		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/30/2026	02/01/2027	1	114,835	224.59		5,328		3,156		6,649			(2,192)		442		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/21/2026	01/21/2027	1	84,319	221.13		3,912		2,199		5,995			(1,715)		316		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/27/2026	03/25/2027	1	403,357	228.42		19,401		14,430		20,410			(5,078)		1,728		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/02/2026	02/02/2027	1	142,369	224.66		6,606		3,931		8,229			(2,679)		549		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/18/2026	02/18/2027	1	286,880	229.91		13,196		8,434		11,619			(4,772)		1,146		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/13/2026	03/12/2027	1	211,506	228.35		9,962		7,029		10,321			(2,983)		884		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/23/2026	03/23/2027	1	273,204	226.82		13,196		9,633		15,299			(3,579)		1,166		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/19/2026	02/19/2027	1	364,140	229.82		16,750		10,811		14,893			(6,012)		1,458		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/15/2026	01/15/2027	1	202,992	220.31		9,419		5,180		15,021			(4,284)		749		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2026	01/14/2027	1	355,876	220.48		16,441		8,923		26,015			(7,523)		1,311		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2026	02/04/2027	1	210,374	227.58		9,761		5,862		9,867			(3,905)		815		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2026	02/08/2027	1	237,386	228.79		10,991		6,722		10,231			(4,313)		928		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2026	02/16/2027	1	93,162	230.32		4,304		2,727		3,633			(1,602)		371		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2026	02/26/2027	1	264,689	230.12		12,229		8,130		10,799			(4,154)		1,075		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2026	03/05/2027	1	380,853	228.75		17,748		12,143		17,633			(5,689)		1,570		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2026	01/11/2027	1	162,703	217.37		7,549		4,035		14,171			(3,538)		595		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2026	01/29/2027	1	323,604	224.59		14,918		8,785		18,607			(6,189)		1,236		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/02/2026	03/02/2027	1	247,331	231.53		11,427		7,681		9,102			(3,757)		1,013		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2026	03/15/2027	1	251,387	228.35		11,891		8,418		12,368			(3,532)		1,057		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/16/2026	03/16/2027	1	126,885	228.85		5,976		4,248		6,040			(1,736)		534		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/08/2026	.01/08/2027	1	131,292	216.61		6,026		3,188		11,856			(2,856)		476		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/09/2026	.03/09/2027	1	110,112	228.42		5,120		3,540		5,296			(1,585)		457		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/26/2026	.01/26/2027	1	120,064	222.27		5,583		3,214		8,020			(2,371)		455		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/05/2026	.02/05/2027	1	166,680	227.65		7,667		4,651		7,784			(3,046)		647		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/19/2026	.03/19/2027	1	258,661	226.94		12,416		8,976		14,200			(3,504)		1,096		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/20/2026	.03/22/2027	1	73,570	226.04		3,583		2,606		4,326			(996)		313		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/25/2026	.03/25/2027	1	255,199	227.83		12,301		9,048		13,423			(3,269)		1,093		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/20/2026	.03/19/2027	1	549,038	226.04		26,573		19,266		32,064			(7,446)		2,326		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/26/2026	.03/25/2027	1	290,538	228.07		13,975		10,365		15,050			(3,686)		1,245		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/30/2026	.03/30/2027	1	97,637	228.88		4,667		3,497		4,853			(1,176)		422		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/06/2026	.03/05/2027	1	683,501	228.38		31,509		21,619		32,603			(10,041)		2,817		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	56,475	216.07		2,598		1,338		5,218			(1,267)		203		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/12/2026	02/12/2027	1	448,761	229.94		20,643		12,959		17,816			(7,805)		1,770		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	777,422	230.32		35,606		22,415		29,931			(13,401)		3,065		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/31/2026	03/31/2027	1	54,584	229.18		2,604		1,958		2,664			(649)		236		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/20/2026	02/22/2027	1	186,349	229.63		8,647		5,621		7,827			(3,063)		751		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/11/2026	03/11/2027	1	209,368	227.99		9,778		6,815		10,447			(2,973)		873		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/08/2026	04/08/2027	1	299,230	228.62		14,273		11,049		15,470			(3,246)		1,315		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	380,864	228.39		18,358		15,829		21,443			(2,651)		1,766		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	648,417	227.82		30,930		24,228		35,468			(6,883)		2,855		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/17/2026	06/17/2027	1	446,363	230.52		22,140		21,586		23,791			(789)		2,192		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	801,968	230.93		39,056		35,810		39,858			(3,531)		3,824		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/22/2026	05/25/2027	1	87,973	232.6		4,363		3,943		3,880			(462)		418		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	176,374	228.94		8,748		8,073		10,053			(695)		846		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/22/2026	05/21/2027	2	750,071	232.6		36,516		33,032		32,703			(3,832)		3,539		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/15/2026	05/14/2027	1	599,753	230.2		29,148		25,666		30,288			(3,684)		2,799		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	476,360	230.88		23,532		22,033		24,151			(1,676)		2,295		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/16/2026	06/16/2027	1	139,192	231.87		6,890		6,643		6,806			(264)		682		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	1,142,133	233.32		57,107		56,948		51,739			(628)		5,671		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	909,204	227.79		43,369		33,037		49,097			(10,575)		3,953		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/05/2026	06/07/2027	1	347,468	231.11		17,408		16,353		17,478			(1,186)		1,682		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/12/2026	06/11/2027	1	812,546	232.57		40,140		38,467		37,458			(1,985)		3,956		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	72,075	231.64		3,647		3,587		3,633			(70)		357		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2026	04/16/2027	1	387,970	227.29		18,467		14,784		21,726			(3,795)		1,729		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	1	402,279	229.43		19,309		16,437		20,999			(2,910)		1,854		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/29/2026	06/29/2027	1	284,109	232.78		14,319		14,319		13,480			(39)		1,419		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/14/2027	1	171,681	232.57		8,550		8,196		7,966			(419)		839		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/28/2027	1	256,618	233.32		12,934		12,898		11,702			(141)		1,280		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	704,049	228.04		33,442		27,497		39,075			(6,156)		3,175		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	538,889	228.39		25,813		22,228		30,124			(3,758)		2,487		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	162,913	228.22		7,787		6,135		8,748			(1,664)		722		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	307,087	227.82		14,740		11,573		16,920			(3,253)		1,359		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2027	1	263,688	227.04		12,578		10,222		15,584			(2,378)		1,187		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	165,607	228.04		7,916		6,520		9,257			(1,445)		751		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/20/2026	04/20/2027	1	130,225	227.53		6,173		4,982		7,423			(1,201)		584		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413DSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2026	06/11/2027	1	291,439	231.7		14,543		13,898		14,222			(757)		1,419		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ASZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2026	04/19/2027	1	197,608	227.87		9,386		7,550		11,007			(1,893)		885		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ES3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/24/2026	06/24/2027	1	404,337	231.51		20,419		20,138		20,581			(336)		2,005		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2026	04/23/2027	1	261,899	228.73		12,493		10,243		13,907			(2,327)		1,181		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ESE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/30/2026	06/30/2027	1	93,762	231.82		4,735		4,735		4,746					469		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413CSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2026	05/24/2027	1	555,548	232.6		27,500		24,841		24,444			(2,922)		2,633		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413CS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/13/2026	05/13/2027	1	188,694	229.73		9,133		7,950		9,812			(1,201)		879		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413CSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2026	05/28/2027	1	1,290,006	229.96		62,565		57,525		68,241			(5,500)		6,152		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413CS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2026	05/17/2027	1	623,974	230.2		30,512		26,898		31,760			(3,824)		2,926		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ASU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/15/2026	04/15/2027	1	407,806	227.28		19,452		15,433		23,367			(4,050)		1,814		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2026	04/01/2027	1	206,373	227.71		9,844		7,430		11,165			(2,427)		896		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	1	202,350	231.24		9,854		8,714		9,612			(1,161)		950		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2026	04/29/2027	1	294,367	228.96		14,130		11,755		15,601			(2,400)		1,341		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	450,101	231.11		22,415		21,045		22,460			(1,539)		2,169		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2026	04/30/2027	1	346,073	230.78		16,577		13,914		16,265			(2,770)		1,579		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2026	04/07/2027	1	88,490	227.82		4,248		3,276		4,823			(978)		388		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2026	06/09/2027	1	67,288	231.37		3,351		3,166		3,337			(193)		327		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/14/2027	1	287,426	230.2		13,911		12,216		14,515			(1,791)		1,341		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2026	06/03/2027	1	431,988	230.09		21,427		19,892		22,982			(1,585)		2,079		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	271,811	230.23		13,101		11,044		13,373			(2,142)		1,246		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	203,000	230.7		10,130		9,544		10,495			(611)		984		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/04/2026	05/04/2027	1	147,971	229.55		7,177		6,069		7,621			(1,121)		680		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/22/2026	06/22/2027	1	73,597	230.35		3,746		3,674		4,018			(82)		364		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2026	06/02/2027	1	86,004	229.78		4,249		3,933		4,653			(326)		413		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2026	04/09/2027	1	242,195	228.97		11,528		9,006		12,255			(2,590)		1,066		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2026	05/21/2027	1	290,396	231.5		14,229		12,806		13,649			(1,559)		1,370		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/10/2026	06/10/2027	1	405,505	231.83		20,194		19,137		19,545			(1,107)		1,971		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2026	05/12/2027	1	193,068	229.78		9,345		8,109		9,982			(1,254)		898		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2026	04/16/2027	1	321,425	227.87		15,171		12,179		17,775			(3,084)		1,433		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2026	04/05/2027	1	300,794	227.79		14,438		11,027		16,333			(3,492)		1,315		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2026	04/06/2027	1	80,045	228.24		3,842		2,953		4,226			(895)		351		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/11/2026	05/11/2027	1	280,530	229.3		13,522		11,696		14,924			(1,852)		1,303		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2026	06/25/2027	1	461,398	232.13		23,208		23,080		22,608			(318)		2,291		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	1	120,062	228.65		5,775		4,959		6,603			(854)		554		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	142,395	231.54		7,049		6,777		7,091			(290)		697		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2026	05/05/2027	1	62,964	229.99		3,041		2,580		3,161			(467)		290		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2026	05/27/2027	1	267,622	231.28		13,033		11,848		12,953			(1,214)		1,274		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/17/2027	1	1,243,665	230.1		62,681		61,284		68,153			(2,066)		6,107		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	1	277,506	231.26		13,515		12,025		13,237			(1,518)		1,307		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/21/2027	1	431,906	230.1		21,984		21,500		23,841			(717)		2,133		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	887,941	230.23		42,532		35,798		43,331			(7,011)		4,052		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/10/2025	07/10/2026	1	259,300	157.24	9,490			237		412			(4,706)		215		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	55,203	158.79	2,043			225		268			(1,007)		93		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	408,591	161.38	15,077			1,843		962			(7,497)		717		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/27/2025	08/27/2026	1	264,939	161.76	9,776			1,535		672			(4,848)		528		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505QT ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2025	07/17/2026	1	286,868	154.87	10,499			465		2,167			(5,207)		310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2025	08/07/2026	1	200,819	158.03	7,410			760		1,067			(3,675)		324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	82,577	160.21	3,055			766		654			(1,515)		207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2025	09/04/2026	1	411,858	160.95	15,239			2,744		1,945			(7,557)		876		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2026	1	124,244	161.76	4,585			707		315			(2,273)		245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/04/2026	1	316,790	160.72	11,721			2,116		1,577			(5,828)		674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2025	08/28/2026	1	253,628	161.76	9,359			1,508		659			(4,641)		510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/21/2026	1	263,599	161.76	9,727			1,374		619			(4,823)		497		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	476,848	160.58	17,643			3,529		3,029			(8,773)		1,066		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/14/2026	1	242,393	160.58	8,993			1,858		1,615			(4,435)		553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2026	1	773,723	157.03	28,628			6,703		10,298			(14,196)		1,878		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	1	51,493	159.25	1,910			368		414			(947)		114		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2025	09/11/2026	1	363,531	163.73	13,487			2,690		1,110			(6,688)		813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	146,659	161.38	5,426			703		373			(2,676)		266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2026	1	34,025	156.92	1,262			268		444			(626)		79		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	554,772	159.23	20,305			1,297					(10,097)		711		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	151,159	154.89	5,578			507		1,571			(2,751)		231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2025	09/18/2026	1	162,395	157.14	6,025			1,318		2,067			(2,988)		380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/21/2026	1	48,972	156.76	1,817			410		672			(896)		117		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG505T$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2026	2	612,759	161.76	22,498			3,105		1,439			(11,164)		1,145		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2026	1	496,421	159.33	18,169			1,101					(9,010)		623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	715,467	154.89	26,401			2,200		6,421			(13,128)		1,043		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2026	1	668,967	161.76	24,685			2,924		1,282			(12,241)		1,161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/17/2026	1	827,997	154.89	30,305			1,347		6,201			(15,069)		893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/27/2026	1	167,889	159.23	6,162			441					(3,039)		228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/20/2026	1	155,403	154.89	5,703			299		1,234			(2,813)		182		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2025	07/09/2026	1	865,777	156.55	31,687			698		2,157			(15,714)		680		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/06/2026	1	180,292	158.2	6,617			91		46			(3,254)		116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2026	1	345,014	152.23	12,628			487		5,281			(6,262)		350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2026	1	924,833	158.2	33,849			94		58			(16,831)		342		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	150,529	157.72	5,570			1,366		1,823			(2,747)		374		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	274,818	157.72	10,168			2,429		3,293			(5,056)		671		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2025	09/25/2026	1	138,563	155.78	5,127			1,221		2,224			(2,542)		338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/13/2026	1	184,957	155.9	6,788			224		819			(3,348)		175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	145,610	155.54	5,329			443		1,039			(2,643)		212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2026	1	138,410	161.76	5,107			689		317			(2,533)		256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2026	1	299,252	158.46	10,953			634		113			(5,431)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/12/2026	1	284,025	159.19	10,481			1,213		1,320			(5,197)		487		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505T$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	453,206	161.76	16,723			2,369		1,065			(8,316)		855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2025	07/01/2026	1	403,326	157.19	14,802					26			(7,340)		106		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2026	1	558,420	157.33	20,438			1,633		1,420			(10,135)		800		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/31/2026	1	168,489	161.76	6,234			1,051		448			(3,075)		347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2025	07/02/2026	1	683,968	157.38	25,102			70		130			(12,448)		253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2026	1	377,727	157.46	13,938			1,382		2,255			(6,912)		601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/28/2026	1	440,611	161.76	16,303			2,634		1,144			(8,107)		886		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	1	625,884	156.76	23,158			5,082		8,464			(11,515)		1,465		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	1	507,106	157.38	18,814			4,043		6,186			(9,329)		1,180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2025	07/24/2026	2	146,212	158.97	5,776			387					(3,008)		187		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	1	730,992	155.9	26,754			669		2,766			(13,304)		605		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	413,365	157.75	15,336			3,000		4,455			(7,605)		918		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2026	1	517,048	154.16	18,924			782		4,796			(9,384)		541		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2026	1	292,070	158.39	10,690			825		148			(5,301)		412		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2026	1	598,865	156.62	21,918			423		1,300			(10,869)		443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/24/2026	1	162,194	161.76	6,001			893		401			(2,960)		315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/14/2026	1	308,189	161.47	11,372			1,386		706			(5,639)		541		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	712,638	158.79	26,296			2,703		3,007			(13,076)		1,150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	229,146	157.76	8,456			815		1,162			(4,193)		360		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6051$// ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/04/2026	1	344,440	149.57	12,744			5,523		13,702			(6,337)		1,130		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2025	12/04/2026	1	191,796	149.82	7,096			3,067		7,463			(3,519)		629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	1	369,230	151.28	13,735			5,685		12,301			(6,830)		1,183		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	11/02/2026	1	169,230	148.64	6,346			2,168		7,036			(3,130)		495		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/27/2026	1	314,595	150.83	11,703			4,830		10,929			(5,788)		1,008		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	228,808	148.8	8,466			3,339		9,580			(4,210)		716		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/07/2026	1	293,815	149.57	10,871			4,762		11,786			(5,362)		973		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/06/2026	1	336,196	149.66	12,473			4,447		12,872			(6,202)		999		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1	413,096	149.97	15,285			6,526		15,783			(7,579)		1,350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	558,022	154.44	20,758			6,462		12,321			(10,294)		1,559		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/09/2026	1	337,367	149.66	12,516			4,529		13,007			(6,173)		1,014		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	412,129	151.65	15,290			5,644		13,180			(7,582)		1,253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2025	10/02/2026	1	393,279	157.87	14,591			3,759		4,858			(7,235)		998		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	225,413	152.95	8,385			2,541		5,880			(4,136)		622		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2025	11/03/2026	1	71,721	147.52	2,661			916		3,311			(1,319)		211		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	305,843	147.79	11,347			4,023		13,907			(5,627)		909		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	124,105	153.55	4,604			2,207		3,516			(2,283)		430		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	60,937	151.36	2,261			828		2,001			(1,121)		185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	28,020	149.95	1,040			379		1,052			(515)		85		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2025	11/05/2026	1	559,373	148.54	20,753			7,261		23,725			(10,291)		1,656		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2026	1	148,552	152.23	5,526			1,812		4,225			(2,740)		426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	63,980	157.99	2,374			634		826			(1,177)		166		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2025	10/16/2026	1	241,585	151.69	8,963			2,657		7,215			(4,445)		657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	107,676	154.06	4,006			1,225		2,481			(1,986)		298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	251,884	150.11	9,320			3,495		9,346			(4,634)		769		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	10/30/2026	1	245,854	148.64	9,121			3,066		10,057			(4,536)		711		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	326,832	152.95	12,125			3,604		8,504			(6,029)		889		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	318,803	154.43	11,828			3,745		7,060			(5,881)		895		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	413,273	149.86	15,332			4,271		14,809			(7,624)		1,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/12/2026	1	367,377	149.86	13,630			3,878		13,238			(6,722)		981		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	240,943	151.28	8,963			3,753		8,027			(4,420)		780		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	338,135	152.7	12,511			5,665		10,297			(6,221)		1,133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/05/2026	1	271,462	159.9	10,071			2,663		2,580			(4,967)		700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	406,887	152.13	15,096			7,109		13,159			(7,486)		1,393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	219,035	151.66	8,104			3,827		7,380			(4,030)		750		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	615,825	152.72	22,621			10,619		18,831			(11,248)		2,101		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	1	490,281	147.29	18,189			6,013		22,735			(9,020)		1,411		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	647,898	159.9	24,037			6,210		5,794			(11,952)		1,644		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	224,216	148.63	8,318			2,788		9,172			(4,125)		648		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	158,577	151.66	5,883			2,804		5,343			(2,902)		547		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	217,984	157.03	8,087			2,206		3,304			(4,010)		570		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2025	12/31/2026	1	437,561	150.48	16,234			8,252		16,313			(8,050)		1,553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/09/2026	1	565,113	154.46	20,966			5,824		12,037			(10,397)		1,486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/19/2026	1	418,215	145.45	15,516			6,027		23,261			(7,694)		1,304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	203,157	152.7	7,517			3,437		6,213			(3,707)		687		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	1	435,950	154.43	16,217			5,227		9,683			(7,998)		1,239		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	1	227,040	159.08	8,423			2,135		2,269			(4,177)		573		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	70,360	146.64	2,610			1,000		3,555			(1,294)		218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	475,028	149.21	17,576			7,844		19,738			(8,716)		1,587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/25/2026	1	671,933	150.83	24,929			10,208		23,389			(12,396)		2,139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	73,515	150.03	2,720			1,146		2,764			(1,349)		239		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	928,572	154.82	34,357			16,844		24,584			(17,131)		3,233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	75,794	146.76	2,812			1,085		3,791			(1,394)		236		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	49,576	154.66	1,839			917		1,266			(912)		175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	119,053	144.52	4,417			1,737		7,134			(2,190)		373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	162,070	154.82	6,013			2,982		4,072			(2,965)		571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	301,250	152.36	11,146			5,033		9,471			(5,527)		1,010		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6051$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2025	11/24/2026	1	84,168	147.73	3,123			1,256		3,869			(1,548)		267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2026	1	801,580	153.87	29,739			8,684		18,702			(14,747)		2,170		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	28,071	154.61	1,044			339		610			(518)		80		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	136,839	154.36	5,090			1,608		3,058			(2,524)		384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	344,876	150.65	12,795			4,785		12,179			(6,345)		1,053		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	259,171	150.11	9,615			3,655		9,634			(4,742)		800		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2026	01/19/2027	1	59,291	156.5	2,170			1,208		1,353			(973)		221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	601,335	156.5	22,069			12,532		13,718			(9,614)		2,259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	222,737	155.93	8,174			4,391		5,314			(3,785)		816		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	02/01/2027	1	155,445	156.5	5,767			3,416		3,626			(2,373)		598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2026	02/26/2027	1	392,419	162.76	14,441			9,601		5,329			(4,906)		1,594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2026	02/19/2027	1	296,335	161.28	10,905			7,038		4,612			(3,914)		1,186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2026	02/05/2027	1	264,855	159.53	9,747			5,913		4,748			(3,872)		1,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	02/26/2027	1	226,122	162.76	8,344			5,563		3,070			(2,820)		919		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/22/2027	1	174,228	162.6	6,412			4,168		2,400			(2,271)		702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/19/2027	1	154,420	162.6	5,683			3,678		2,118			(2,030)		618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2026	01/05/2027	1	81,483	153.94	2,990			1,549		2,292			(1,442)		293		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	146,770	156.5	5,386			3,086		3,357			(2,319)		555		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/12/2027	1	237,917	159.98	8,755			5,496		4,164			(3,310)		938		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6055$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2026	01/15/2027	1	588,894	156.5		21,554		11,887		13,396			(9,770)		2,174		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	211,476	161.07		7,782		4,824		3,335			(2,964)		832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2026	01/29/2027	1	136,584	156.5		5,013		2,944		3,125			(2,087)		522		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2026	02/02/2027	1	115,686	156.1		4,257		2,533		2,816			(1,726)		446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/12/2027	1	294,529	162.5		10,839		6,823		4,042			(4,079)		1,161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2026	03/25/2027	1	235,564	146.33		8,622		6,342		12,766			(2,291)		1,009		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2026	03/12/2027	1	331,344	147.34		12,160		8,556		16,866			(3,665)		1,385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/16/2026	03/16/2027	1	92,520	148.35		3,395		2,413		4,378			(986)		390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	151,750	151.42		5,569		3,882		5,732			(1,694)		633		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2026	02/18/2027	1	324,722	162.03		11,950		7,637		4,710			(4,322)		1,297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	80,174	161.06		2,950		1,813		1,259			(1,140)		314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	1	293,289	147.49		10,734		7,574		14,775			(3,214)		1,226		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/23/2026	03/23/2027	1	224,507	146.46		8,217		5,999		12,079			(2,229)		958		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2026	03/04/2027	1	301,592	162.47		11,068		7,501		4,418			(3,578)		1,240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2027	1	50,733	145.61		1,852		1,347		2,895			(515)		216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2026	03/25/2027	1	368,242	145.97		13,441		9,969		20,459			(3,545)		1,578		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2026	02/25/2027	1	261,280	162.36		9,615		6,331		3,685			(3,293)		1,059		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	172,965	162.16		6,365		3,893		2,432			(2,497)		676		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/30/2026	03/30/2027	1	144,713	144.36		5,297		3,969		8,912			(1,335)		626		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6056$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	242,585	162.16		8,927		5,431		3,366			(3,532)		942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/23/2027	1	65,167	159.46		2,398		1,566		1,210			(834)		263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2026	01/07/2027	1	360,370	151.76		13,226		6,922		12,371			(6,305)		1,303		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2027	1	321,888	156.09		11,813		6,867		7,630			(4,952)		1,227		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	01/29/2027	1	290,740	156.5		10,670		6,284		6,651			(4,426)		1,110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1	124,247	156.5		4,560		2,508		2,826			(2,074)		459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/08/2027	1	337,081	155.86		12,337		6,546		8,024			(5,830)		1,222		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/11/2027	1	182,821	155.86		6,710		3,586		4,387			(3,145)		668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	12/31/2026	1	317,609	150.91		11,656		5,942		11,407			(5,748)		1,128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2026	03/05/2027	1	259,102	160.36		9,509		6,506		4,621			(3,048)		1,068		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2027	1	187,844	147.49		6,875		4,868		9,450			(2,042)		790		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	03/01/2027	1	285,635	162.76		10,654		7,132		3,984			(3,571)		1,168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/25/2027	1	342,379	142.3		12,497		9,294		24,181			(3,271)		1,467		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/16/2027	1	52,277	162.5		1,924		1,219		721			(716)		208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/09/2027	1	139,900	157.62		5,134		3,550		3,204			(1,590)		581		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	204,419	146.62		7,482		5,359		10,917			(2,132)		864		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/19/2027	1	478,936	145.61		17,481		12,674		27,367			(4,899)		2,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/29/2027	1	237,984	142.3		8,686		6,485		16,758			(2,249)		1,027		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2026	01/08/2027	1	275,428	155.13		10,108		5,348		7,031			(4,791)		999		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6055$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	123,968	156.5		4,537		2,584		2,828			(1,969)		466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/14/2027	1	344,180	156.5		12,631		6,855		7,808			(5,779)		1,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	93,858	156.5		3,445		1,983		2,147			(1,463)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2026	02/04/2027	1	212,515	160.73		7,821		4,697		3,385			(3,128)		823		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	01/04/2027	1	112,210	150.91		4,118		2,121		4,112			(2,009)		403		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2027	1	139,391	156.5		5,116		2,875		3,180			(2,242)		522		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/05/2027	1	418,307	159.04		15,352		10,533		8,417			(4,892)		1,724		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	1	63,554	163.01		2,332		1,568		873			(767)		260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2027	1	253,615	159.04		9,308		6,410		5,135			(2,942)		1,052		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2026	03/19/2027	1	524,889	146.49		19,211		13,889		28,234			(5,421)		2,224		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2026	06/03/2027	1	482,956	143.88		17,869		16,589		31,049			(1,322)		2,324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2026	04/23/2027	1	297,613	151.71		10,922		8,956		11,201			(2,035)		1,342		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2026	04/06/2027	1	75,704	149.19		2,778		2,135		3,405			(647)		332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/10/2027	1	268,417	150.56		9,905		9,386		11,321			(543)		1,305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$/ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	302,049	147.71		11,085		8,367		14,887			(2,733)		1,311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	06/17/2027	1	944,346	149.13		34,752		33,978		43,695			(1,146)		4,637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/19/2027	1	196,061	153.55		7,195		5,788		6,461			(1,451)		878		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/28/2027	1	249,986	153.37		9,224		9,199		8,655			(101)		1,246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2026	06/11/2027	1	448,832	151.78		16,562		15,872		20,271			(819)		2,185		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605BS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	04/05/2027	1	145,105	148.52		5,325		4,067		6,819			(1,288)		634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2026	05/21/2027	1	367,440	148.63		13,448		12,103		17,380			(1,474)		1,734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2026	05/28/2027	1	682,099	147.47		25,033		23,016		34,644			(2,201)		3,253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2026	05/07/2027	1	366,258	149.33		13,442		11,543		16,531			(1,989)		1,690		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C9L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/27/2026	04/27/2027	1	120,550	150		4,424		3,656		5,111			(776)		547		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	436,707	151.78		16,027		12,407		16,342			(3,645)		1,919		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2026	06/22/2027	1	186,707	148.98		6,889		6,757		8,698			(151)		923		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/29/2026	06/29/2027	1	152,765	153.37		5,637		5,637		5,308			(15)		763		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/11/2026	05/11/2027	1	191,620	145.28		7,032		6,083		11,291			(963)		890		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2026	05/14/2027	1	322,020	146.07		11,786		10,349		18,033			(1,518)		1,503		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C9N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2026	04/29/2027	1	392,376	149.39		14,400		11,980		19,281			(2,446)		1,788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2026	04/15/2027	1	258,398	152.17		9,483		7,524		9,424			(1,975)		1,150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2026	06/07/2027	1	479,029	151.42		17,676		16,605		19,076			(1,204)		2,318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/18/2026	05/18/2027	1	237,653	147.56		8,698		7,692		12,079			(1,025)		1,116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2026	05/13/2027	1	413,615	145.39		15,138		13,178		24,209			(1,991)		1,927		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C95 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2026	04/20/2027	1	113,660	153.55		4,171		3,367		3,745			(811)		510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2026	05/07/2027	1	440,804	146.7		16,133		13,893		23,678			(2,349)		2,034		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/13/2026	04/13/2027	1	97,056	152.1		3,562		2,806		3,561			(761)		430		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E95 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	376,849	149.84		13,755		12,425		16,398			(1,462)		1,786		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605F$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2026	06/24/2027	1	247,971	151.95		9,150		9,024		9,482			(150)		1,230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/17/2027	1	147,611	144.38		5,403		4,763		9,181			(677)		692		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2026	05/27/2027	1	121,689	148.28		4,454		4,049		5,868			(415)		579		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/12/2027	1	184,418	151.28		6,768		5,314		7,180			(1,494)		816		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	1	297,437	151.28		10,886		8,528		11,561			(2,422)		1,310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2026	04/16/2027	1	466,327	152.11		17,114		13,701		17,107			(3,517)		2,078		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2026	05/20/2027	1	379,862	148.23		13,903		12,371		18,451			(1,562)		1,789		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/26/2027	1	311,832	149.96		11,444		9,427		13,288			(2,089)		1,414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	307,229	152.44		11,275		9,464		10,944			(1,884)		1,402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2026	06/04/2027	1	448,997	148.68		16,613		15,554		21,381			(1,183)		2,164		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	519,494	149.84		18,962		17,113		22,639			(2,032)		2,451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/16/2027	1	409,959	153.55		15,046		12,078		13,509			(3,059)		1,827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2026	06/14/2027	1	387,096	151.78		14,284		13,694		15,047			(701)		1,893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2026	05/06/2027	1	105,496	150.63		3,872		3,296		4,349			(583)		486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/14/2027	1	450,269	144.38		16,480		14,511		28,067			(2,083)		2,101		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2026	04/22/2027	1	199,409	150.81		7,318		5,947		8,013			(1,383)		898		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2026	04/09/2027	1	286,542	152.28		10,516		8,215		10,350			(2,363)		1,262		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	1	250,486	149.84		9,143		8,261		10,899			(969)		1,189		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	05/03/2027	1	207,563	150.46		7,597		6,404		8,594			(1,242)		952		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605A$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	04/02/2027	1	748,292	148.52		27,462		20,920		34,915			(6,696)		3,253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/04/2026	05/04/2027	1	148,929	148.54		5,451		4,610		7,058			(851)		684		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	04/30/2027	1	768,803	150.46		28,138		23,683		32,873			(4,638)		3,508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2026	06/08/2027	1	108,315	147.98		3,997		3,766		5,409			(241)		525		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2026	06/25/2027	1	562,731	152.38		20,765		20,650		20,865			(284)		2,794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2026	05/28/2027	1	302,609	148.93		11,075		10,155		13,959			(1,001)		1,443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	06/21/2027	1	288,446	149.13		10,615		10,381		13,308			(346)		1,424		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2026	06/04/2027	1	621,252	151.42		22,924		21,523		24,658			(1,574)		2,994		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2026	06/11/2027	1	495,888	150.92		18,298		17,487		20,438			(953)		2,414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/23/2027	1	202,160	149.96		7,419		6,100		8,628			(1,366)		912		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2026	06/17/2027	1	572,821	149.54		21,194		20,665		25,780			(755)		2,813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2026	05/10/2027	1	115,852	146.7		4,240		3,656		6,231			(612)		537		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/25/2027	1	495,028	153.37		18,267		18,216		17,171			(201)		2,458		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2024	07/24/2026	1	581,258	187.94	22,553			713					(5,592)		745		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/20/2026	1	555,854	187.94	21,456			561					(5,313)		651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2024	07/16/2026	1	1,300,980	187.94	50,348			1,037					(12,484)		1,362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/07/2026	1	500,197	179	19,408			990					(4,819)		807		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/31/2026	1	806,845	191.75	31,467			2,644					(7,791)		1,663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/18/2026	1	955,267	189.77	37,638			4,107					(9,358)		2,236		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5055$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2026	1	1,882,736	190.46	74,368			8,683					(18,439)		4,569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2024	09/11/2026	1	249,402	184.51	9,801			973					(2,434)		558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2026	1	52,706	189.37	2,066			182					(512)		111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2026	1	337,458	186.7	13,330			1,575					(3,305)		824		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2024	09/25/2026	1	635,843	187.62	25,052			2,972					(6,220)		1,552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2026	1	397,240	183.31	15,651			1,548					(3,881)		888		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2024	07/01/2026	1	128,730	177.51	4,943								(1,226)		34		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2024	07/31/2026	1	458,016	187.94	17,771			732					(4,406)		667		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2026	1	1,733,612	184.11	68,304			6,662					(16,936)		3,850		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/14/2026	1	756,798	186.26	29,818			3,076					(7,383)		1,727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2026	1	1,416,215	187.94	54,808			1,656					(13,589)		1,778		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2026	1	723,700	179.96	28,224			1,706					(6,998)		1,271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2026	1	379,756	176.45	14,773			751					(3,663)		613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/07/2026	1	500,166	179.16	19,456			994					(4,837)		807		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/06/2026	1	816,688	178.06	31,524			217					(7,806)		524		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	07/17/2026	1	317,380	187.94	12,283			270					(3,045)		342		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/17/2026	2	594,577	187.94	22,203			492					(5,533)		642		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2024	09/18/2026	1	540,239	190.58	21,285			2,319					(5,285)		1,265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/03/2026	1	694,959	184.35	27,103			1,230					(6,711)		1,061		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5050$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2026	1	1,722,481	176.72	66,488			731					(16,485)		1,352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2026	1	617,496	187.94	23,897			527					(5,933)		666		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	07/31/2026	1	518,414	184.35	20,218			838					(5,027)		755		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2026	1	1,833,759	178.73	70,600			97					(17,505)		679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/24/2026	1	693,798	187.94	26,850			853					(6,676)		890		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/10/2026	1	284,491	179.16	11,067			609					(2,740)		477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2026	1	1,706,531	187.94	66,043			2,631					(16,375)		2,446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2024	07/10/2026	1	619,835	180.86	23,926			296					(5,932)		513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2026	1	990,587	187.16	38,732			3,086					(9,603)		1,991		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/28/2026	1	637,545	191.75	24,928			2,000					(6,198)		1,282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/28/2026	1	320,378	190.54	12,623			1,545					(3,126)		795		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2024	08/13/2026	1	1,397,431	179.27	54,500			3,219					(13,513)		2,426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/04/2026	1	1,133,077	181.6	44,530			3,998					(11,071)		2,409		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2024	07/31/2026	1	567,739	186.89	22,028			912					(5,469)		827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2024	08/06/2026	1	772,760	177.12	30,060			1,487					(7,453)		1,230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2026	1	269,108	187.39	10,603			1,151					(2,629)		630		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/24/2026	1	556,240	186.35	21,693			1,611					(5,371)		1,080		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/11/2026	1	811,462	186.26	31,972			3,180					(7,949)		1,814		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2024	08/21/2026	1	396,099	183.05	15,448			1,082					(3,830)		748		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5054$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2024	09/04/2026	1	141,882	185.98	5,562			499					(1,381)		302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/17/2026	1	516,878	181.46	20,107			1,300					(4,979)		937		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2026	1	1,877,024	181.9	73,204			5,028					(18,151)		3,508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2024	09/04/2026	1	1,558,975	189.1	61,268			5,470					(15,191)		3,315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/02/2026	1	625,296	178.06	24,136			33					(6,009)		231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/21/2026	1	585,878	186.35	22,849			1,610					(5,681)		1,106		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/13/2026	1	1,165,433	187.94	45,102			744					(11,168)		1,100		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/25/2026	1	721,349	190.54	28,421			3,376					(7,066)		1,761		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2026	1	194,077	187.94	7,511			93					(1,865)		161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/14/2026	1	734,934	181.46	28,589			1,737					(7,108)		1,290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/24/2026	1	286,337	187.94	11,053			351					(2,744)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/02/2026	1	98,797	177.99	3,804			5					(944)		37		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2024	08/14/2026	1	418,366	181.03	16,274			988					(4,041)		734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	276,223	187.94	10,690			133					(2,658)		229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/27/2026	1	771,686	187.94	29,864			1,068					(7,395)		1,049		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/21/2026	1	688,558	189.77	27,129			3,060					(6,717)		1,642		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2026	1	1,737,926	188.35	68,474			7,337					(16,978)		4,043		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2026	1	873,175	187.26	34,141			2,673					(8,465)		1,740		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2026	1	503,592	183.47	19,590			1,378					(4,864)		950		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5053$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2024	08/28/2026	1	524,871	188.96	20,470			1,640					(5,082)		1,055		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2026	1	625,827	183.05	24,845			4,152					(6,177)		1,809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/09/2026	1	839,298	191.87	33,404			6,027					(8,271)		2,524		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2026	1	626,120	196.87	24,669			3,626					(6,117)		1,703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2026	1	1,651,355	192.08	64,898			10,073					(16,091)		4,614		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2026	1	1,162,985	187.94	45,822			6,231					(11,361)		3,044		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	585,102	191.87	23,287			4,123					(5,790)		1,739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2026	1	708,323	191.87	28,120			5,236					(6,982)		2,162		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/14/2026	1	485,887	174.77	19,678			4,493		862			(4,872)		1,643		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2026	1	1,563,820	180.13	63,491			14,129		868			(15,742)		5,225		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/30/2026	1	467,748	184.49	18,336			3,060					(4,552)		1,352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2026	1	445,605	191.87	17,691			3,110					(4,386)		1,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/11/2026	1	599,063	175.82	24,262			5,455		852			(6,024)		2,008		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2026	1	780,735	189.47	30,839			3,956					(7,657)		1,981		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2024	10/16/2026	1	346,288	196.26	13,609			2,009					(3,379)		942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/04/2026	1	290,324	183.96	11,787			2,536		47			(2,927)		952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/24/2026	1	540,184	163.6	21,769			5,299		5,250			(5,420)		1,881		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2026	1	1,264,467	187.08	50,199			8,757					(12,447)		3,744		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	10/30/2026	2	580,599	186.38	15,435			2,653					(3,958)		1,678		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5058$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/13/2026	1	503,299	191.87	19,931			3,716					(4,955)		1,536		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/16/2026	1	664,301	191.87	26,306			4,994					(6,514)		2,050		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/20/2026	1	338,088	191.87	13,388			2,622					(3,324)		1,058		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/18/2026	1	446,964	163.06	18,013			4,229		4,578			(4,478)		1,530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/12/2026	1	438,977	192.9	17,296			2,454					(4,283)		1,172		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/11/2026	1	429,850	174.77	17,409			3,919		738			(4,328)		1,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/02/2026	1	659,301	183.05	26,174			4,464		10			(6,481)		1,929		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/21/2026	1	752,447	163.06	30,324			7,216		7,752			(7,508)		2,598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/23/2026	1	514,129	187.1	20,205			3,181					(5,024)		1,443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	619,276	162.09	25,019			5,842		7,106			(6,203)		2,119		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/28/2026	1	536,740	163.6	21,631			5,356		5,217			(5,356)		1,890		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	1	1,697,254	164.21	68,399			16,627		15,297			(17,006)		5,910		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2026	1	3,184,948	194.36	125,487			18,271					(31,114)		8,622		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/02/2026	1	992,225	192.16	39,094			5,022					(9,720)		2,518		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	5,771	182.01	235			52		2			(58)		19		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2026	1	888,923	191.87	35,290			6,544					(8,750)		2,713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2026	1	310,576	191.13	12,206			1,919					(3,030)		872		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2026	1	292,744	176.81	11,885			2,661		348			(2,947)		981		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/07/2026	1	854,126	182.01	34,763			7,603		282			(8,608)		2,828		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505A$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2026	1	676,577	182.01	27,537			5,933		186			(6,846)		2,219		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2026	1	1,215,977	162.9	49,125			12,366		12,914			(12,180)		4,317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/25/2026	1	2,525,396	191.87	100,258			20,300					(24,893)		8,041		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2026	1	938,529	191.44	37,260			4,709					(9,238)		2,369		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/19/2026	1	558,313	196.45	21,998			3,328					(5,447)		1,539		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2024	12/18/2026	1	462,966	160.01	18,565			4,353		6,742			(4,609)		1,584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2026	1	1,198,533	191.87	47,582			8,758					(11,798)		3,645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/27/2026	1	1,233,652	191.87	49,099			10,091					(12,174)		3,954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/27/2026	1	597,576	191.87	23,843			4,907					(5,928)		1,915		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2026	1	868,684	184.79	35,355			7,576		94			(8,766)		2,849		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/26/2026	1	1,889,787	187.1	74,269			11,952					(18,389)		5,373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	551,884	189.2	24,006			3,320					(5,969)		1,452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	491,318	192.14	19,309			3,024					(4,788)		1,379		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2026	1	1,196,264	185.2	47,013			7,749					(11,657)		3,444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2024	11/06/2026	1	368,698	191.87	14,637			2,588					(3,634)		1,096		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	723,362	196.45	28,500			4,212					(7,086)		1,967		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	417,044	192.9	16,432			2,273					(4,085)		1,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2026	1	989,857	191.08	39,198			5,007					(9,719)		2,512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2026	1	1,048,594	189.99	41,210			5,661					(10,218)		2,758		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5056$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/05/2026	1	791,175	192.16	31,172			4,116					(7,718)		2,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/30/2026	1	653,136	191.87	25,995			5,435					(6,436)		2,114		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2026	1	533,312	191.87	21,173			4,130					(5,250)		1,669		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2026	1	1,936,947	191.87	76,897			14,893					(19,066)		6,041		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	1	1,346,572	186.48	54,671			11,640		72			(13,555)		4,402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2026	1	1,775,366	170.26	71,725			16,650		6,778			(17,784)		6,058		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	251,379	164.31	9,829			3,630		3,198			(2,447)		1,077		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2027	1	861,007	166.81	33,751			12,379		8,620			(8,369)		3,689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2027	1	1,712,623	165.31	67,477			19,001		15,748			(16,731)		6,433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/22/2027	1	350,478	165.89	13,809			3,910		3,021			(3,433)		1,316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	410,483	165.5	16,091			5,592		4,589			(3,990)		1,712		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	279,451	165.48	10,927			3,833		3,141			(2,717)		1,168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2027	1	869,307	165.86	34,077			10,860		8,543			(8,449)		3,473		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2027	1	763,106	166.25	30,143			8,736		6,334			(7,474)		2,908		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	221,686	168.5	8,690			2,821		1,645			(2,152)		893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2027	1	325,366	169.12	12,819			4,226		2,270			(3,179)		1,322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	433,362	165.48	16,944			5,990		4,897			(4,196)		1,822		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2027	1	153,836	167.26	6,015			2,209		1,472			(1,493)		659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2027	1	173,595	165.12	6,857			1,997		1,640			(1,700)		663		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Janus SG Market Consensus Index II/JSG505F$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2027	1	581,061	167.42	22,778			7,290		4,824			(5,648)		2,326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/04/2027	1	242,029	163	9,536			2,453		2,673			(2,361)		869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2027	1	379,668	165.78	14,959			4,230		3,298			(3,714)		1,426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2027	1	217,367	165.1	8,543			2,570		2,225			(2,118)		844		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/05/2027	1	151,691	163.78	5,946			1,799		1,778			(1,478)		589		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2027	1	837,152	163.84	32,900			9,852		9,708			(8,157)		3,242		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/19/2027	1	354,907	166.36	13,877			4,996		3,691			(3,445)		1,503		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	230,232	164.31	9,002			3,356		2,929			(2,229)		994		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/19/2027	1	555,153	164.65	21,706			7,825		6,811			(5,397)		2,352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	71,029	164.65	2,777			1,009		876			(688)		303		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/15/2027	1	848,922	165.33	33,363			9,137		8,870			(8,295)		3,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	312,755	167.66	12,323			3,603		2,201			(3,060)		1,195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2027	1	150,620	164.38	5,889			2,055		1,888			(1,460)		629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2027	1	112,128	165.48	4,384			1,554		1,267			(1,084)		472		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	12/31/2026	1	290,690	163	11,453			2,899		3,050			(2,851)		1,032		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	403,225	165.66	15,927			4,664		3,578			(3,960)		1,540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2027	1	309,359	168.22	12,096			4,104		2,556			(2,999)		1,275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	249,665	165.89	9,837			2,814		2,152			(2,436)		945		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/26/2027	1	355,074	169.23	13,954			4,619		2,434			(3,465)		1,443		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505F$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	529,048	164.54	20,739			6,483		5,884			(5,156)		2,086		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2027	1	88,926	167.09	3,477			1,282		862			(864)		381		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/01/2027	1	288,778	172.28	11,464			3,832		1,458			(2,839)		1,181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2027	1	1,127,293	162.36	44,303			11,988		14,164			(10,985)		4,151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	515,134	168.73	20,193			6,490		3,694			(5,014)		2,062		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/05/2027	1	140,763	164.86	5,518			1,667		1,477			(1,370)		546		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2027	1	921,724	162.11	36,316			9,478		11,542			(9,004)		3,334		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/11/2027	1	484,921	156.8	19,057			5,085		10,638			(4,719)		1,772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2027	1	672,681	166.68	26,302			9,394		6,780			(6,521)		2,844		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	1	765,621	163	30,165			7,914		8,736			(7,479)		2,776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/08/2027	1	795,651	156.8	31,269			8,249		17,303			(7,774)		2,885		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/05/2027	1	476,405	167.23	18,627			6,346		4,387			(4,625)		1,963		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2027	1	582,375	166.32	22,829			7,714		5,848			(5,660)		2,395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/08/2027	1	530,671	163.78	20,802			6,352		6,318			(5,151)		2,074		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2026	1	180,518	162.29	7,112			1,798		2,058			(1,768)		641		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2027	1	215,555	163.8	8,450			2,623		2,593			(2,095)		850		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2027	1	891,494	171.8	35,125			11,531		4,566			(8,709)		3,614		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	267,694	172.28	10,574			3,505		1,290			(2,629)		1,088		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/12/2027	1	32,164	163.4	1,258			441		441			(312)		134		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG505H$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	347,298	168.93	13,579			4,670		2,714			(3,362)		1,440		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/12/2027	1	378,648	166.55	14,805			4,622		3,410			(3,676)		1,493		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2027	1	348,652	163.53	13,737			3,736		3,859			(3,406)		1,287		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/05/2027	1	250,389	168.93	9,790			3,340		1,927			(2,434)		1,032		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	406,334	167.2	15,888			5,696		3,888			(3,939)		1,721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	974,282	165.91	38,192			11,804		9,396			(9,469)		3,833		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	240,052	165.66	9,554			2,825		2,232			(2,366)		923		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	218,539	168.5	8,567			2,757		1,608			(2,130)		875		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2027	1	106,736	165.04	4,195			1,147		996			(1,041)		394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	361,646	155.18	14,104			6,712		11,116			(3,502)		1,761		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/26/2027	1	348,641	146.6	13,562			5,578		18,645			(3,358)		1,580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2027	1	452,840	158.77	17,615			6,682		9,583			(4,374)		1,969		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	275,529	150.06	10,663			4,772		11,843			(2,647)		1,300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	1	264,811	149.79	10,275			4,604		11,598			(2,555)		1,249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	887,405	152.63	34,609			16,021		32,385			(8,581)		4,270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	1	331,089	152.28	12,912			6,181		12,437			(3,197)		1,619		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/12/2027	1	137,987	145.2	5,354			2,099		8,154			(1,326)		611		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2027	1	529,313	166.35	20,537			7,730		5,600			(5,092)		2,297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2027	1	771,442	150.69	29,932			13,609		31,638			(7,421)		3,679		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505K$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	631,475	145.45	24,564			9,954		36,512			(6,091)		2,843		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/07/2027	1	283,482	149.15	10,999			4,710		12,943			(2,735)		1,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2027	1	772,299	147.58	30,120			12,495		38,620			(7,468)		3,518		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2027	1	152,153	145.56	5,934			2,254		8,697			(1,475)		662		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/16/2027	1	411,866	145.32	16,022			6,387		24,119			(3,978)		1,836		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/11/2027	1	271,500	152.28	10,589			5,046		10,199			(2,633)		1,322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/03/2027	1	230,675	149.23	8,973			3,777		10,403			(2,222)		1,058		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2027	1	26,268	151.69	1,027			477		1,023			(255)		127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2027	1	468,405	150.44	18,361			9,055		19,771			(4,553)		2,326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/11/2027	1	55,394	149.15	2,149			927		2,537			(531)		257		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2027	1	388,491	148	15,151			6,306		18,873			(3,757)		1,773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2027	1	381,326	145.02	14,834			5,889		22,771			(3,678)		1,699		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2025	04/23/2027	1	344,520	145.94	13,402			5,449		19,287			(3,323)		1,554		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/19/2027	1	369,591	145.32	14,377			5,767		21,593			(3,555)		1,656		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2027	1	370,719	167.71	14,384			5,433		3,470			(3,566)		1,612		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	559,949	142.55	21,782			8,408		39,163			(5,401)		2,461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/23/2027	1	174,120	146.6	6,773			2,769		9,336			(1,684)		785		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	298,458	149.2	11,580			4,952		13,582			(2,875)		1,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2027	1	318,223	150.66	12,347			5,495		13,138			(3,061)		1,501		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505N$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	652,213	149.79	25,306			11,398		28,477			(6,266)		3,091		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	628,691	154.82	24,519			11,586		19,816			(6,079)		3,056		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	487,710	151.8	18,874			8,617		18,538			(4,686)		2,326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	475,386	152.12	18,493			8,454		17,657			(4,598)		2,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2027	1	182,266	151.18	7,108			3,314		7,354			(1,765)		878		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/25/2027	1	699,490	152.25	27,420			13,596		26,188			(6,817)		3,473		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2027	1	59,731	153.92	2,312			1,019		1,960			(572)		281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS$ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2025	04/09/2027	1	520,564	146.11	20,302			7,864		28,966			(5,034)		2,292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/23/2027	1	55,359	146.93	2,148			877		2,905			(533)		250		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2027	1	234,071	147.8	9,129			3,815		11,529			(2,267)		1,068		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/13/2027	1	20,100	145.2	780			306		1,188			(193)		89		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2027	1	268,776	150.01	10,402			4,529		11,610			(2,579)		1,254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/17/2027	1	643,978	149.76	25,180			12,207		28,552			(6,252)		3,162		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/07/2027	1	478,871	153.19	18,628			8,738		16,880			(4,612)		2,318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	1	411,164	150.29	16,077			7,805		17,618			(4,003)		2,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/04/2027	1	344,041	153.19	13,383			6,248		12,082			(3,327)		1,658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	504,780	153.92	19,535			8,553		16,561			(4,857)		2,356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/28/2027	1	436,932	152.25	17,128			8,529		16,329			(4,241)		2,179		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/09/2027	1	119,830	145.2	4,649			1,811		7,073			(1,156)		528		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG505L$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	04/30/2027	1	158,801	149.23	6,177			2,585		7,098			(1,536)		725		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2027	1	732,804	151.67	28,433			12,888		28,120			(7,050)		3,489		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/27/2027	1	52,878	146.6	2,057			848		2,828			(509)		240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2027	1	312,246	148.56	12,146			5,172		14,839			(3,012)		1,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/10/2027	2	199,234	149.15	8,087			3,596		9,123			(2,068)		924		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2027	1	587,305	153.85	22,787			10,110		19,392			(5,650)		2,767		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	229,539	145.56	8,952			3,423		13,199			(2,217)		1,003		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2027	1	655,761	145.5	25,509			10,092		37,948			(6,325)		2,918		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	06/25/2027	1	270,153	151.77	10,563			5,231		10,449			(2,623)		1,341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505O$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2027	1	265,020	153.86	10,336			4,898		8,940			(2,563)		1,290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2027	1	224,461	152.52	8,687			3,798		8,153			(2,157)		1,048		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	530,968	150.29	20,761			10,138		22,716			(5,141)		2,622		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505O$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	949,593	150.04	37,034			17,880		41,391			(9,182)		4,663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2027	1	935,008	151.72	36,185			15,707		35,866			(8,972)		4,357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS/I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/09/2027	1	518,852	144.61	20,183			7,851		31,826			(5,011)		2,284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	518,563	153.92	20,068			8,833		17,047			(4,969)		2,432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	06/24/2027	2	685,483	153.32	27,451			13,643		23,874			(6,875)		3,399		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2027	1	605,977	147.9	23,573			10,005		30,074			(5,845)		2,792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	77,085	161.76	3,045			1,745		1,563			(757)		411		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505T$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2027	1	36,214	161.76	1,408			806		734			(350)		193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2027	1	90,955	159.33	3,565			1,895		2,129			(884)		469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2025	08/06/2027	1	88,520	158.03	3,488			1,929		2,313			(866)		464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2025	07/09/2027	1	754,846	156.55	29,590			15,161		21,456			(7,337)		3,820		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2027	1	535,076	156.62	20,975			10,718		15,100			(5,201)		2,705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2027	1	56,234	157.72	2,227			1,389		1,530			(551)		314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2025	09/29/2027	1	108,649	158.5	4,302			2,689		2,804			(1,067)		607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	124,728	158.79	4,927			2,729		3,095			(1,225)		654		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2027	1	473,995	158.39	18,581			10,030		11,820			(4,607)		2,462		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	1	130,747	161.76	5,178			2,994		2,643			(1,284)		703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2027	1	290,680	161.76	11,511			6,451		5,894			(2,854)		1,539		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2027	1	157,081	161.76	6,189			3,543		3,185			(1,537)		838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2027	1	319,651	155.54	12,530			6,810		9,700			(3,111)		1,663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2027	1	98,853	159.25	3,924			2,345		2,433			(973)		540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/10/2027	1	71,368	160.58	2,833			1,706		1,609			(704)		390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2027	1	104,150	157.38	4,135			2,516		2,912			(1,025)		574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2025	08/27/2027	1	122,054	161.76	4,833			2,802		2,467			(1,198)		657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2027	1	51,825	157.03	2,052			1,269		1,479			(509)		288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2025	09/10/2027	1	73,592	163.73	2,922			1,757		1,330			(725)		403		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505USA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/27/2027	1	155,048	161.76	6,140			3,584		3,134			(1,527)		835		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505QSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/09/2027	1	118,831	155.9	4,646			2,394		3,529			(1,155)		601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505QSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2027	1	570,724	152.23	22,315			11,617		21,783			(5,533)		2,912		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505SSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2027	1	1,127,674	157.76	44,543			24,474		29,950			(11,044)		5,910		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2025	07/01/2027	1	701,918	157.19	27,515			13,795		18,665			(6,822)		3,514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505SSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/12/2027	1	275,761	159.19	10,893			6,090		6,686			(2,701)		1,458		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2025	07/02/2027	1	276,718	157.38	10,875			5,490		7,279			(2,696)		1,387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/26/2027	1	341,996	159.23	13,372			7,173		8,054			(3,311)		1,770		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/13/2027	1	63,863	161.47	2,516			1,416		1,321			(625)		338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505SSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2027	1	153,097	157.46	6,047			3,331		4,161			(1,499)		803		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505USZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2027	1	86,547	157.75	3,436			2,058		2,359			(852)		473		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/23/2027	1	232,903	159.23	9,107			4,868		5,485			(2,264)		1,201		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	823,801	158.46	32,293			17,122		20,483			(8,007)		4,241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505QSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/12/2027	1	335,006	155.9	13,099			6,775		9,971			(3,243)		1,702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/16/2027	1	339,326	161.38	13,403			7,577		7,065			(3,319)		1,803		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2025	07/23/2027	1	744,190	158.97	29,098			15,532		17,836			(7,225)		3,836		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	1	112,420	161.38	4,441			2,502		2,341			(1,104)		595		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/17/2027	1	150,962	156.76	5,993			3,667		4,391			(1,490)		832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505QSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2025	07/16/2027	1	284,878	154.87	11,139			5,838		9,105			(2,766)		1,455		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505U$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2027	1	84,565	159.5	3,349			1,973		2,020			(830)		459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/09/2027	1	244,674	158.79	9,665			5,371		6,086			(2,393)		1,289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/03/2027	1	117,366	160.72	4,659			2,761		2,578			(1,158)		637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/07/2027	1	169,173	160.72	6,716			3,995		3,758			(1,661)		922		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/20/2027	1	83,266	156.76	3,306			2,028		2,422			(818)		461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/13/2027	1	295,662	160.58	11,738			7,088		6,665			(2,906)		1,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2027	1	375,044	154.16	14,702			7,674		12,578			(3,645)		1,916		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/14/2027	1	59,114	160.58	2,347			1,418		1,333			(580)		325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/21/2027	1	158,994	156.76	6,312			3,876		4,625			(1,561)		881		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2027	1	134,906	157.33	5,288			2,862		3,619			(1,311)		702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2025	09/17/2027	1	215,090	157.14	8,518			5,205		6,105			(2,115)		1,186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2027	1	556,103	158.2	21,744			10,992		13,815			(5,399)		2,788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2027	1	5,683	159.73	226			135		135			(56)		31		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2025	09/03/2027	1	81,570	160.95	3,230			1,911		1,764			(802)		443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2027	1	147,479	161.76	5,825			3,313		2,990			(1,444)		786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2027	1	112,274	156.92	4,457			2,706		3,234			(1,105)		618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/16/2027	1	594,337	154.89	23,298			12,228		18,994			(5,792)		3,036		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2025	09/24/2027	1	492,449	155.78	19,452			12,073		15,237			(4,830)		2,737		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	1	180,833	154.89	7,143			3,887		5,733			(1,776)		941		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505W8E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/27/2027	1	133,200	157.72	5,275			3,287		3,623			(1,306)		743		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S86 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	1	231,221	154.89	9,133			4,987		7,419			(2,261)		1,207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/19/2027	1	368,204	154.89	14,434			7,604		11,744			(3,574)		1,888		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2025	07/09/2027	1	359,223	157.24	14,046			7,226		9,709			(3,487)		1,818		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/22/2027	1	107,224	148.8	4,257			2,980		5,124			(1,054)		634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2027	1	281,303	148.63	11,168			7,471		13,495			(2,773)		1,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z3U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/05/2027	1	174,073	149.66	6,928			4,715		7,956			(1,723)		1,012		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2027	1	154,403	154.82	6,114			4,577		5,206			(1,512)		944		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z3O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2027	1	401,052	147.79	15,922			10,805		20,407			(3,953)		2,330		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z3Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2027	1	89,405	149.95	3,558			2,433		4,025			(882)		522		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/26/2027	1	62,471	151.28	2,493			1,766		2,581			(620)		371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052S0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/03/2027	1	103,026	149.57	4,070			2,923		4,711			(1,012)		615		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052SF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/10/2027	1	516,238	152.36	20,391			14,822		20,229			(5,063)		3,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505WSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/05/2027	1	55,134	159.9	2,194			1,390		1,321			(543)		310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	155,919	147.73	6,159			4,441		7,947			(1,527)		936		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505XSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2025	10/15/2027	1	358,245	151.69	14,258			9,263		14,477			(3,540)		2,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z3S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	11/01/2027	1	356,519	148.64	14,296			9,597		17,198			(3,540)		2,063		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2027	1	55,356	151.66	2,192			1,620		2,252			(542)		336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505XSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2027	1	172,134	154.46	6,851			4,391		5,862			(1,701)		971		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6050$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/15/2027	1	177,724	150.11	7,056			4,872		7,909			(1,747)		1,043		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/27/2027	1	956,760	154.82	37,888			28,351		32,259			(9,381)		5,846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2027	1	65,422	159.08	2,610			1,639		1,633			(647)		366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2027	1	183,167	152.95	7,308			4,769		6,838			(1,807)		1,046		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2027	1	128,823	157.99	5,127			3,254		3,498			(1,271)		725		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2027	1	471,202	144.52	18,707			13,056		28,594			(4,645)		2,777		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2027	1	69,725	147.06	2,754			1,990		3,684			(683)		419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/12/2027	1	124,142	150.11	4,928			3,397		5,533			(1,225)		726		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/26/2027	1	568,277	150.83	22,674			16,044		24,076			(5,622)		3,372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2027	1	55,354	150.11	2,198			1,518		2,460			(543)		325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2027	1	127,357	154.43	5,082			3,364		4,330			(1,256)		733		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2027	1	78,305	154.61	3,124			2,073		2,634			(775)		451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2027	1	504,261	150.65	20,019			13,779		21,791			(4,970)		2,951		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/06/2027	1	94,684	149.57	3,740			2,691		4,343			(926)		567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/18/2027	1	103,782	152.95	4,141			2,700		3,881			(1,025)		592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/11/2027	1	45,523	149.86	1,812			1,165		2,050			(449)		258		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/29/2027	1	70,947	151.28	2,824			2,004		2,922			(699)		422		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/04/2027	1	258,440	159.9	10,286			6,508		6,174			(2,547)		1,452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/15/2027	1	50,840	152.95	2,029			1,320		1,901			(504)		289		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6051$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2027	1	89,924	150.03	3,561			2,534		3,986			(883)		536		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2027	1	81,022	151.28	3,225			2,290		3,337			(797)		483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/20/2027	1	58,019	151.66	2,298			1,697		2,360			(569)		352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2027	1	637,725	154.36	25,381			16,734		21,814			(6,302)		3,653		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2027	1	276,656	153.75	10,956			8,006		10,004			(2,716)		1,672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2025	12/03/2027	1	204,104	149.82	8,062			5,782		9,196			(2,002)		1,219		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	1	543,391	152.13	21,464			15,809		21,575			(5,329)		3,289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/10/2027	1	228,898	152.7	9,041			6,581		8,799			(2,248)		1,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2027	1	128,012	154.66	5,069			3,802		4,354			(1,257)		784		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/19/2027	1	134,538	148.8	5,341			3,733		6,438			(1,328)		793		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/12/2027	1	118,063	149.86	4,699			3,025		5,318			(1,162)		669		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2027	1	89,525	154.06	3,572			2,336		3,126			(886)		512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2025	11/03/2027	1	187,060	147.52	7,445			5,011		9,650			(1,846)		1,085		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	11/02/2027	1	250,461	148.64	10,043			6,746		12,099			(2,483)		1,451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2025	10/01/2027	1	313,795	157.87	12,489			7,872		8,468			(3,101)		1,758		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/08/2027	1	197,278	149.86	7,852			5,039		8,886			(1,952)		1,113		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/07/2027	1	398,486	149.57	15,740			11,329		18,303			(3,892)		2,390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/09/2027	1	117,360	149.66	4,671			3,187		5,372			(1,155)		685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2027	1	205,817	153.55	8,150			6,034		7,493			(2,021)		1,252		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6050SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2027	1	117,228	146.64	4,654			3,222		6,340			(1,154)		689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052SM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2027	1	117,952	152.7	4,659			3,398		4,534			(1,152)		712		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X5T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2027	1	115,283	153.87	4,600			2,976		4,076			(1,140)		655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y5N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/25/2027	1	59,384	154.43	2,369			1,568		2,019			(587)		341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z5S8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	10/29/2027	1	55,946	148.64	2,227			1,492		2,680			(554)		323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052SK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/13/2027	1	61,439	152.7	2,427			1,769		2,362			(601)		371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X5O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2027	1	52,262	150.9	2,085			1,343		2,213			(517)		297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054S7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2026	01/05/2028	1	93,478	153.94	3,664			2,784		3,346			(883)		576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	01/04/2028	1	283,599	150.91	11,089			8,408		12,046			(2,712)		1,745		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057SI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/16/2028	1	131,639	162.5	5,147			4,207		2,884			(962)		841		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ASU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/30/2026	03/30/2028	1	364,987	144.36	14,125			12,362		21,744			(1,778)		2,415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG60595N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/13/2028	1	234,190	147.49	9,087			7,762		12,004			(1,355)		1,529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057SH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/15/2028	1	182,374	162.5	7,131			5,826		3,995			(1,335)		1,164		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2026	01/07/2028	1	141,711	151.76	5,555			4,235		5,761			(1,324)		875		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059SO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/14/2028	1	150,671	147.49	5,846			4,995		7,723			(871)		984		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058SB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2026	02/25/2028	1	577,696	162.76	22,588			18,818		12,423			(3,842)		3,719		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058SV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2026	03/03/2028	1	507,610	160.36	19,746			16,641		12,662			(3,169)		3,286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054SP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/11/2028	1	223,838	155.86	8,752			6,720		7,195			(2,056)		1,386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054SI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2026	03/24/2028	1	996,551	145.97	38,467			33,533		54,888			(5,066)		6,562		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG6055$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2028	1	915,136	156.5		35,690		28,011		28,303			(7,784)		5,718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2026	01/07/2028	1	1,378,172	155.13		53,887		41,251		46,198			(12,788)		8,505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2028	1	292,926	147.49		11,366		9,713		15,015			(1,690)		1,915		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/14/2028	2	183,040	162.5		7,098		5,814		4,010			(1,312)		1,168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2026	02/02/2028	1	399,287	156.1		15,612		12,460		12,611			(3,165)		2,521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2028	1	298,049	155.93		11,654		8,964		9,538			(2,698)		1,848		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2026	01/19/2028	1	265,653	156.5		10,360		8,069		8,216			(2,332)		1,657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2026	01/28/2028	1	202,708	156.5		7,926		6,297		6,243			(1,653)		1,274		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2028	1	58,100	161.07		2,272		1,841		1,389			(433)		370		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2026	01/14/2028	1	609,166	156.5		23,757		18,467		18,879			(5,385)		3,783		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/10/2028	1	96,268	155.86		3,764		2,889		3,094			(886)		596		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/14/2028	1	137,210	156.5		5,365		4,142		4,252			(1,227)		852		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/23/2028	1	168,363	159.46		6,600		5,458		4,413			(1,148)		1,082		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	03/01/2028	1	205,603	162.76		8,060		6,733		4,434			(1,352)		1,329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/29/2028	1	827,419	142.3		31,938		27,908		54,715			(4,139)		5,470		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/07/2028	1	74,556	159.04		2,900		2,450		2,025			(460)		484		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2026	03/10/2028	1	535,665	147.34		20,784		17,716		27,703			(3,136)		3,488		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2026	03/17/2028	1	970,764	146.49		37,569		32,387		52,351			(5,308)		6,357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/09/2028	1	240,889	157.62		9,371		7,931		7,106			(1,449)		1,567		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605A$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/28/2028	1	323,395	142.3		12,483		10,906		21,408			(1,620)		2,136		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/06/2028	1	160,770	159.04		6,254		5,282		4,357			(992)		1,043		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/16/2026	03/16/2028	1	679,981	148.35		26,383		22,583		33,276			(3,826)		4,449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/21/2028	1	223,348	145.61		8,621		7,449		12,578			(1,201)		1,467		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2028	1	213,889	163.01		8,342		6,980		4,553			(1,369)		1,384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/23/2026	03/23/2028	1	223,275	146.46		8,641		7,479		12,013			(1,170)		1,469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	01/03/2028	1	270,785	150.91		10,588		8,025		11,484			(2,593)		1,665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2028	1	105,308	156.5		4,118		3,247		3,243			(874)		661		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2026	01/18/2028	1	155,843	156.5		6,078		4,732		4,820			(1,370)		971		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	01/31/2028	1	185,865	156.5		7,267		5,788		5,713			(1,501)		1,171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/11/2028	1	518,921	159.98		20,290		16,535		13,234			(3,841)		3,302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/22/2028	1	202,408	162.6		7,914		6,534		4,407			(1,406)		1,300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2026	02/04/2028	1	407,672	159.53		15,940		12,818		10,580			(3,171)		2,578		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2028	1	244,187	162.16		9,548		7,699		5,451			(1,878)		1,550		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/18/2028	1	401,568	162.6		15,701		12,947		8,743			(2,804)		2,570		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/27/2028	1	141,931	142.3		5,479		4,785		9,396			(712)		937		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/11/2028	1	170,357	162.5		6,661		5,436		3,732			(1,254)		1,084		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	01/28/2028	1	105,696	156.5		4,143		3,296		3,255			(859)		664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/07/2028	1	553,886	155.86		21,657		16,602		17,769			(5,117)		3,418		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6056$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	02/01/2028	1	270,446	156.5		10,602		8,446		8,330			(2,187)		1,706		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/04/2028	1	85,837	162.16		3,356		2,703		1,906			(664)		543		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	12/31/2027	1	712,100	150.91		27,843		21,075		30,012			(6,846)		4,367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/21/2028	1	140,024	156.5		5,461		4,292		4,331			(1,185)		875		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2028	1	166,863	161.06		6,524		5,270		3,989			(1,260)		1,060		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2028	1	276,944	159.04		10,773		9,103		7,523			(1,705)		1,800		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	02/25/2028	1	249,595	162.76		9,809		8,183		5,367			(1,657)		1,607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2028	1	251,203	145.61		9,696		8,380		14,130			(1,349)		1,651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2026	02/18/2028	1	309,648	161.28		12,107		9,970		7,296			(2,176)		1,982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/20/2028	1	313,338	145.61		12,095		10,448		17,646			(1,688)		2,057		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2026	04/21/2028	1	1,271,009	151.71		49,188		44,778		51,859			(4,588)		8,552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2026	05/26/2028	1	899,454	147.47		34,809		33,415		45,440			(1,530)		6,210		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2026	05/19/2028	1	714,752	148.63		27,518		26,150		34,241			(1,510)		4,910		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2028	1	327,464	149.84		12,607		12,002		14,686			(670)		2,259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	05/01/2028	1	660,337	150.46		25,555		23,551		28,790			(2,098)		4,477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2026	06/02/2028	1	106,789	143.88		4,165		4,016		6,450			(154)		741		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/25/2028	1	447,869	149.96		17,377		15,850		19,980			(1,591)		3,023		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2026	05/08/2028	1	392,180	146.7		15,177		14,134		20,826			(1,100)		2,673		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	03/31/2028	1	917,573	148.52		35,510		31,298		44,049			(4,335)		6,075		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG605ESA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/23/2028	1	269,106	149.84		10,361		9,862		12,087			(552)		1,854		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ES9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2028	1	1,218,742	149.84		46,922		44,666		54,658			(2,497)		8,403		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/01/2026	06/01/2028	1	229,422	145.17		8,970		8,626		12,991			(356)		1,591		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2026	04/06/2028	1	261,628	149.19		10,125		8,958		12,223			(1,177)		1,740		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C8A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2026	04/21/2028	1	61,666	150.81		2,386		2,164		2,637			(226)		415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2026	06/08/2028	1	734,889	147.98		28,661		27,835		36,353			(863)		5,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2026	06/13/2028	1	380,506	151.78		14,878		14,571		15,518			(366)		2,661		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/26/2028	1	336,256	153.37		13,148		13,130		12,519			(72)		2,373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/28/2028	1	560,029	152.44		21,673		19,939		21,859			(1,814)		3,788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/13/2026	04/13/2028	1	416,641	152.1		16,124		14,421		16,709			(1,720)		2,786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/19/2028	1	283,507	153.55		11,000		9,929		10,487			(1,111)		1,905		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C86 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2026	04/20/2028	1	486,368	153.55		18,871		17,059		17,991			(1,833)		3,270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/15/2026	06/15/2028	1	310,839	151.07		12,154		11,920		13,127			(249)		2,177		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2026	05/31/2028	1	244,013	147.47		9,419		9,044		15,609			(411)		1,691		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/15/2028	1	742,550	144.38		28,662		26,967		44,178			(1,804)		5,086		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2026	05/05/2028	1	56,756	150.63		2,196		2,034		2,464			(165)		386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2026	06/07/2028	1	485,009	151.42		18,915		18,345		20,115			(645)		3,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	04/05/2028	1	406,106	148.52		15,716		13,865		19,632			(1,906)		2,699		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2026	06/05/2028	1	994,589	151.42		38,789		37,615		41,183			(1,327)		6,916		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605DSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/11/2026	05/11/2028	1	905,597	145.28		35,047		32,691		51,614			(2,397)		6,185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/16/2028	1	452,878	144.38		17,481		16,449		26,913			(1,099)		3,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	05/02/2028	1	339,800	150.46		13,150		12,121		14,838			(1,078)		2,305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/12/2028	1	202,259	151.28		7,848		7,008		8,477			(867)		1,352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2026	05/09/2028	1	122,915	146.7		4,757		4,430		6,527			(344)		838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2026	04/07/2028	1	476,828	152.28		18,501		16,485		18,945			(2,081)		3,174		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2026	06/12/2028	1	808,785	151.78		31,624		30,971		32,985			(779)		5,652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2026	05/19/2028	1	80,439	148.23		3,097		2,927		3,934			(174)		553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/17/2028	1	309,788	153.55		12,020		10,846		11,479			(1,217)		2,078		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/04/2026	05/04/2028	1	403,400	148.54		15,612		14,412		19,499			(1,217)		2,741		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2026	04/13/2028	1	844,504	152.11		32,682		29,432		33,867			(3,367)		5,648		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ES/ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2026	06/02/2028	1	1,404,431	148.68		54,913		53,171		66,691			(1,958)		9,745		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	06/16/2028	1	1,299,942	149.13		50,568		50,009		60,584			(832)		9,110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/18/2028	1	522,175	153.55		20,260		18,284		19,349			(2,048)		3,506		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	06/21/2028	1	464,635	149.13		18,074		17,876		21,592			(295)		3,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/18/2026	05/18/2028	1	1,023,593	147.56		39,511		37,234		51,819			(2,324)		7,027		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/27/2026	04/27/2028	1	339,386	150		13,168		12,030		15,091			(1,153)		2,294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2026	06/14/2028	1	441,457	151.78		17,261		16,906		17,975			(424)		3,089		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2026	05/12/2028	1	479,695	146.07		18,516		17,393		26,271			(1,194)		3,279		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605D$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2026	05/10/2028	1	291,366	146.7		11,276		10,502		15,472			(815)		1,988		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2026	05/30/2028	1	375,389	147.47		14,490		13,913		18,913			(633)		2,599		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2026	05/26/2028	1	76,756	148.28		3,670		3,660		3,722			(26)		530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	05/03/2028	1	349,612	150.46		13,530		12,472		15,289			(1,108)		2,374		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/24/2028	1	348,017	149.96		13,503		12,314		15,549			(1,238)		2,347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2026	06/22/2028	1	485,520	148.98		18,935		18,753		22,716			(207)		3,417		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	04/04/2028	1	208,798	148.52		8,080		7,127		10,094			(981)		1,387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/26/2028	1	286,515	149.96		11,117		10,141		12,782			(1,016)		1,935		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/11/2028	1	155,511	151.28		6,034		5,387		6,517			(668)		1,038		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/17/2028	1	977,412	144.38		37,728		35,503		58,083			(2,368)		6,705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2026	06/06/2028	1	238,157	151.42		9,288		9,007		9,877			(317)		1,657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/22/2028	1	354,595	149.84		13,652		12,994		15,926			(728)		2,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/10/2028	1	325,736	151.28		12,639		11,283		13,652			(1,400)		2,173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2026	05/05/2028	1	1,061,544	149.33		41,082		38,192		49,263			(3,043)		7,218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	04/03/2028	1	290,131	148.52		11,228		9,902		14,006			(1,365)		1,925		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/27/2028	1	79,725	153.37		3,117		3,113		2,968			(17)		563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	06/20/2028	1	423,398	149.13		16,470		16,289		19,676			(270)		2,975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2026	06/23/2028	1	1,708,603	152.38		66,636		66,452		67,165			(457)		12,032		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/28/2028	1	550,019	153.37		21,506		21,476		20,478			(117)		3,887		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Janus SG Market Consensus Index II/JSG605F$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2026	06/09/2028	1	864,007	150.92		33,610		32,868		36,812			(876)		6,025		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/29/2026	06/29/2028	1	747,203	153.37		29,216		29,216		28,060			(40)		5,284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2026	1	109,598	197.28	4,044			546		1,417			(2,005)		203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	1	276,515	188.46	10,120			253		8,217			(5,032)		229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	335,147	201.11	12,367			1,752		2,466			(6,149)		632		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2026	1	166,691	186.37	6,101			252		6,717			(3,025)		174		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2026	1	327,287	192.09	12,110			2,802		9,627			(6,005)		790		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/12/2026	1	187,003	192.34	6,900			798		4,258			(3,422)		321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2026	1	223,121	191.47	8,166			630		5,349			(4,050)		314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2025	08/20/2026	1	113,797	198.81	4,199			578		1,191			(2,082)		213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	217,690	194.98	8,033			982		3,483			(3,994)		382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2025	07/24/2026	1	37,486	192.13	1,372			87		786			(680)		48		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	1	82,244	192.45	3,051			656		2,252			(1,513)		191		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/04/2026	1	142,966	196.59	5,290			955		2,349			(2,630)		304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2026	1	102,296	192.02	3,785			886		3,037			(1,877)		248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2026	1	249,487	197.35	9,206			1,420		3,527			(4,565)		493		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	200,202	192.47	7,327			468		4,005			(3,644)		257		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2026	1	98,776	190.17	3,615			289		2,800			(1,793)		142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2025	07/01/2026	1	337,730	190.27	12,395					5,875			(6,146)		88		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505S$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	221,291	191.87	8,166			839		5,259			(4,060)		357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	127,022	192.95	4,713			922		3,186			(2,337)		282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	1	144,705	191.68	5,354			1,175		4,303			(2,662)		339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	220,953	187.19	8,153			679		8,735			(4,054)		322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2025	08/07/2026	1	124,777	190.92	4,604			472		3,327			(2,283)		201		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2025	08/28/2026	1	185,060	196.84	6,829			1,100		2,839			(3,386)		372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2025	09/29/2026	1	89,866	193.8	3,325			824		2,295			(1,649)		224		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2025	09/25/2026	1	142,698	190.49	5,280			1,258		4,869			(2,618)		348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/02/2025	09/02/2026	1	90,796	195.28	3,359			583		1,730			(1,666)		190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2026	1	411,982	195.09	15,243			2,688		8,046			(7,559)		869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/14/2026	1	218,290	195.08	8,055			982		3,446			(3,994)		383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	248,580	195.91	9,197			2,306		5,177			(4,561)		624		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2025	09/04/2026	1	72,615	196.87	2,687			484		1,151			(1,332)		154		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2025	08/27/2026	1	83,303	197.79	3,074			483		1,116			(1,524)		166		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2026	1	185,484	184.01	6,789			262		9,546			(3,366)		188		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2025	07/17/2026	1	56,411	187.23	2,065			92		2,079			(1,024)		61		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2025	09/11/2026	1	108,294	200.25	4,018			801		1,130			(1,992)		242		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/28/2026	1	456,359	197.88	16,840			2,721		6,088			(8,374)		917		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	60,703	191.39	2,246			514		1,897			(1,114)		146		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Janus SG Market Consensus Index II/JSG505Q3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2026	1	101,522	189.34	3,716			72		2,584			(1,843)		75		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2026	1	146,140	191.33	5,349			15		1,986			(2,660)		54		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2025	07/10/2026	1	164,990	190.11	6,039			151		3,784			(2,995)		137		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/17/2026	1	140,748	187.23	5,151			229		5,179			(2,562)		152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	1	346,246	194.78	12,846			2,477		7,128			(6,370)		764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	405,717	196.4	15,012			3,002		6,962			(7,465)		907		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2025	07/21/2026	1	53,668	186.5	1,964			108		2,207			(974)		64		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2025	07/09/2026	1	49,392	189.27	1,808			40		1,284			(896)		39		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/21/2026	1	143,852	197.8	5,308			750		1,789			(2,632)		271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	141,292	187.99	5,171			430		5,141			(2,564)		206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2025	09/18/2026	1	197,039	192.15	7,310			1,600		5,609			(3,625)		461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2026	1	53,084	196.78	1,959			232		642			(971)		92		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	215,755	190.56	7,961			768		5,978			(3,948)		339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2026	1	267,542	191.52	9,792			566		5,979			(4,856)		328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	74,975	197.45	2,767			419		1,033			(1,372)		147		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2026	1	109,079	192.57	3,992			242		2,119			(1,980)		137		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2026	1	214,712	191.89	7,966			1,690		6,154			(3,950)		496		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	295,816	192.86	10,945			2,615		8,160			(5,443)		722		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	220,537	183.74	8,182			3,068		12,819			(4,068)		673		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6051$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2025	11/25/2026	1	515,012	183.95	19,107			7,759		30,070			(9,475)		1,640		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	1	461,607	193.37	17,126			4,623		12,413			(8,492)		1,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	10/30/2026	1	234,820	181.98	8,688			2,920		15,381			(4,320)		679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/24/2025	12/24/2026	1	196,657	189.5	7,296			3,567		8,250			(3,618)		685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	58,488	184.65	2,170			622		3,148			(1,076)		157		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/19/2026	1	194,522	178.04	7,217			2,803		15,919			(3,579)		607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	51,269	179.49	1,902			728		3,853			(943)		159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	63,072	185.62	2,340			1,115		3,364			(1,154)		218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/06/2026	1	171,186	183.18	6,351			2,264		10,364			(3,158)		509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2025	12/23/2026	1	279,335	187.92	10,363			5,010		12,947			(5,139)		970		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	50,914	188.91	1,894			598		2,075			(939)		143		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2025	10/16/2026	1	51,865	185.66	1,924			570		2,623			(954)		141		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1	72,240	183.57	2,673			1,141		4,317			(1,325)		236		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	363,703	189.25	13,530			4,174		14,394			(6,709)		1,012		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	332,971	187.21	12,353			3,672		15,065			(6,143)		906		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	112,175	192.16	4,162			1,135		3,363			(2,064)		294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2026	1	327,104	188.34	12,136			3,544		13,512			(6,018)		886		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	208,866	195.66	7,749			2,002		4,484			(3,853)		530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2026	1	358,463	186.33	13,335			4,371		17,680			(6,613)		1,028		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/04/2025	11/04/2026	1	185,821	181.67	6,894			2,393		12,366			(3,419)		548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/27/2026	1	41,242	184.61	1,534			633		2,312			(759)		132		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	36,421	183.54	1,351			493		2,151			(670)		110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	140,671	189.23	5,233			1,701		5,627			(2,595)		402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2025	10/02/2026	1	219,757	193.16	8,153			2,100		5,984			(4,043)		558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	220,842	186.18	8,193			3,858		11,316			(4,063)		756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2025	11/05/2026	1	99,671	181.82	3,698			1,294		6,573			(1,834)		295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2025	11/03/2026	1	97,468	180.59	3,616			1,245		6,930			(1,793)		286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	121,602	186.48	4,499			2,032		6,045			(2,231)		408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	56,425	180.81	2,088			920		3,954			(1,035)		187		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	125,136	186.9	4,600			2,159		6,113			(2,287)		427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/04/2026	1	264,449	183.08	9,785			4,240		16,279			(4,865)		867		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	132,544	176.9	4,917			1,934		11,553			(2,438)		415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2026	1	305,174	188.17	11,352			5,223		13,639			(5,630)		1,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/16/2025	12/16/2026	1	253,676	185.72	9,386			4,344		13,304			(4,654)		863		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	188,520	180.86	6,994			2,480		13,154			(3,468)		560		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	76,324	184.39	2,832			1,059		4,255			(1,404)		233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2025	11/24/2026	1	270,498	180.82	10,035			4,036		19,029			(4,977)		858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	65,137	185.62	2,417			892		3,355			(1,198)		198		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505X$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/09/2026	1	82,026	189.02	3,043			845		3,194			(1,509)		216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	88,534	193.31	3,285			878		2,391			(1,629)		229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	1	138,185	180.31	5,127			1,695		10,024			(2,542)		398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/14/2025	10/14/2026	1	200,530	189.38	7,440			2,152		7,581			(3,689)		540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	73,749	189	2,743			854		2,977			(1,360)		206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	253,202	189	9,394			2,975		10,248			(4,671)		711		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	1	178,200	194.61	6,611			1,676		4,230			(3,278)		450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	92,655	188.55	3,447			1,054		3,853			(1,709)		257		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/25/2026	1	185,776	184.61	6,892			2,822		10,405			(3,427)		591		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	158,602	189.28	5,884			2,934		6,762			(2,918)		560		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	145,385	182.64	5,379			2,401		9,146			(2,668)		486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	473,001	179.63	17,548			6,768		35,337			(8,702)		1,470		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	85,752	181.98	3,181			1,066		5,612			(1,578)		248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	263,839	182.13	9,762			3,851		17,109			(4,854)		826		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	302,704	189.48	11,200			5,491		12,717			(5,585)		1,054		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2025	12/31/2026	1	326,418	184.15	12,110			6,156		19,037			(6,005)		1,159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	204,089	185.27	7,572			2,774		10,762			(3,755)		618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	221,591	179.99	8,199			3,636		16,239			(4,066)		738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	134,887	185.62	4,991			2,357		7,158			(2,482)		462		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6052$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	207,783	186.88	7,688			3,481		10,062			(3,823)		696		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	59,288	183.64	2,194			925		3,529			(1,088)		193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	131,959	183.4	4,896			1,364		7,756			(2,434)		347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/30/2025	12/30/2026	1	87,267	188.74	3,238			1,628		3,847			(1,605)		309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2025	12/04/2026	1	111,249	183.39	4,116			1,779		6,722			(2,041)		365		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	149,131	187.94	5,533			2,652		6,896			(2,744)		516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	228,325	182.8	8,448			3,584		14,289			(4,189)		744		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/29/2027	1	57,751	180.97	2,108			1,574		4,037			(546)		249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2026	01/08/2027	1	113,851	189.86	4,178			2,211		4,665			(1,980)		413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	145,838	192.46	5,338			3,040		5,175			(2,317)		548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2026	01/07/2027	1	235,280	185.76	8,635			4,520		12,438			(4,116)		851		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/23/2027	1	166,437	197.25	6,125			3,999		4,464			(2,131)		672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2027	1	85,406	202.05	3,134			2,159		1,678			(991)		354		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2026	03/25/2027	1	192,142	186.08	7,032			5,173		10,326			(1,869)		823		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2026	02/05/2027	1	157,949	197.71	5,813			3,526		3,978			(2,309)		613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	199,290	192.47	7,314			5,098		7,300			(2,224)		831		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	02/01/2027	1	109,720	193.95	4,027			2,385		3,564			(1,657)		422		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2026	01/05/2027	1	96,641	188.4	3,547			1,837		4,350			(1,710)		348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	151,536	193.47	5,561			3,202		5,068			(2,362)		575		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG6059$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2026	03/19/2027	1	52,936	186.25		1,937		1,401		2,800			(547)		224		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2026	01/15/2027	1	325,025	193.97		11,896		6,561		10,171			(5,392)		1,200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/24/2027	1	261,000	199.87		9,605		6,297		5,876			(3,316)		1,056		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2026	01/29/2027	1	166,106	192.04		6,096		3,580		6,098			(2,539)		634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1	135,970	193.5		4,990		2,745		4,392			(2,269)		502		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	446,597	192.7		16,390		9,307		15,621			(7,140)		1,678		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2026	02/04/2027	1	539,714	199.17		19,861		11,928		12,248			(7,945)		2,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	185,277	186.41		6,781		4,857		9,691			(1,932)		783		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2026	02/19/2027	1	186,355	199.48		6,858		4,426		4,232			(2,461)		746		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/16/2027	1	194,404	200.31		7,154		4,533		4,076			(2,663)		773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/19/2027	1	322,705	201.12		11,876		7,686		6,514			(4,241)		1,292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/11/2027	1	111,167	190.77		4,080		2,180		4,289			(1,912)		406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/17/2027	1	54,707	200.31		2,024		1,288		1,155			(738)		218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/19/2027	1	70,801	185.13		2,584		1,874		3,977			(724)		300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	12/31/2026	1	177,610	184.68		6,518		3,323		10,040			(3,214)		631		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2026	01/06/2027	1	165,515	191.23		6,074		3,163		6,206			(2,912)		597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2026	01/13/2027	1	153,878	190.8		5,647		3,049		5,919			(2,599)		565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2027	1	212,455	191		7,797		4,532		8,331			(3,268)		810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	100,393	193.97		3,694		2,209		3,255			(1,488)		388		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG6056$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	79,382	200.31		2,921		1,787		1,664			(1,146)		310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2026	03/25/2027	1	162,086	185.63		5,916		4,388		8,915			(1,560)		694		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2027	1	262,725	192.81		9,642		5,419		9,102			(4,227)		984		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/12/2027	1	477,130	200.31		17,558		11,053		10,004			(6,609)		1,881		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/22/2027	1	95,282	201.12		3,506		2,280		1,957			(1,242)		384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	195,225	193.45		7,165		4,145		6,540			(3,023)		742		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/12/2027	1	309,790	198.37		11,400		7,157		7,449			(4,310)		1,222		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	01/29/2027	1	209,662	193.95		7,674		4,519		6,800			(3,183)		801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	146,908	199.71		5,406		3,351		3,215			(2,059)		578		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	238,195	200.31		8,766		5,332		4,982			(3,468)		925		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2027	1	179,763	187.52		6,579		4,658		8,772			(1,954)		756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/08/2027	1	264,222	190.77		9,671		5,131		10,208			(4,570)		958		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/14/2027	1	396,745	192.61		14,561		7,902		13,533			(6,662)		1,461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	02/26/2027	1	346,950	206.99		12,768		8,512		4,693			(4,314)		1,410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/23/2026	03/23/2027	1	51,844	186.21		1,897		1,385		2,762			(515)		221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2026	03/03/2027	1	106,089	205.81		3,893		2,628		1,588			(1,269)		435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2026	03/04/2027	1	181,969	206.62		6,678		4,526		2,563			(2,159)		748		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2026	02/25/2027	1	222,934	200.77		8,204		5,402		4,730			(2,810)		904		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/25/2027	1	268,850	180.97		9,813		7,298		18,808			(2,568)		1,152		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6058$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2026	02/26/2027	1	74,337	205.63		2,736		1,819		1,113			(929)		302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	1	137,993	187.52		5,051		3,563		6,741			(1,512)		577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/05/2027	1	277,579	202.05		10,187		6,990		5,454			(3,246)		1,144		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2026	01/20/2027	1	142,356	190.89		5,224		2,922		5,571			(2,304)		532		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2026	02/10/2027	1	72,164	200.31		2,656		1,639		1,513			(1,019)		283		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2026	02/02/2027	1	66,216	193.49		2,437		1,450		2,214			(988)		255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	03/01/2027	1	215,622	206.99		7,935		5,312		2,938			(2,659)		881		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	104,075	199.58		3,830		2,353		2,300			(1,480)		408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2026	02/18/2027	1	352,604	200.41		12,976		8,293		7,442			(4,693)		1,409		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2026	03/12/2027	1	119,504	187.31		4,386		3,086		5,908			(1,322)		499		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/09/2027	1	165,653	200.24		6,079		4,204		3,690			(1,882)		688		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2026	03/05/2027	1	150,842	203.84		5,536		3,788		2,605			(1,775)		622		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2027	1	63,222	185.13		2,308		1,678		3,565			(641)		269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2026	04/15/2027	1	159,695	193.59		5,861		4,650		5,626			(1,220)		711		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2026	04/22/2027	1	94,980	191.94		3,486		2,833		3,741			(659)		428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/23/2027	1	206,342	190.85		7,573		6,226		8,650			(1,394)		931		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	127,129	194.02		4,666		3,916		5,098			(780)		580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	04/30/2027	1	186,470	191.45		6,825		5,744		8,525			(1,125)		851		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2026	06/04/2027	1	171,777	192.41		6,339		5,951		6,705			(435)		828		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605GS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/28/2027	1	113,639	197.18		4,193		4,182		3,579			(46)		567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2026	06/11/2027	1	194,518	192.87		7,178		6,879		7,383			(355)		947		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D8L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2026	05/14/2027	1	63,025	185.68		2,307		2,026		3,445			(297)		294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D86 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2026	05/07/2027	1	107,133	189.87		3,932		3,376		4,723			(582)		494		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	06/17/2027	1	118,108	189.48		4,346		4,250		5,230			(143)		580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2026	06/17/2027	1	204,891	190.02		7,581		7,391		8,907			(270)		1,006		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2026	06/07/2027	1	93,270	192.41		3,442		3,233		3,636			(234)		451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2026	06/04/2027	1	91,594	188.8		3,389		3,173		4,323			(241)		441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/12/2027	1	92,687	192.45		3,402		2,671		3,477			(751)		410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2026	06/11/2027	1	110,953	191.77		4,094		3,913		4,467			(213)		540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/19/2027	1	28,709	197.36		1,054		848		820			(212)		129		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E5E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2026	05/27/2027	1	67,723	188.5		2,479		2,253		3,255			(231)		322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2026	05/13/2027	1	398,598	184.84		14,589		12,700		22,751			(1,919)		1,857		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2026	04/29/2027	1	156,283	190.13		5,736		4,772		8,691			(974)		712		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	04/05/2027	1	67,132	188.88		2,464		1,882		3,092			(596)		293		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D8B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2026	05/07/2027	1	124,386	186.51		4,553		3,920		6,549			(663)		574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	215,043	193.09		7,892		6,109		7,785			(1,795)		945		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2026	04/06/2027	1	45,194	189.73		1,659		1,275		1,984			(386)		198		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E96 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	197,074	190.52		7,193		6,492		8,503			(771)		930		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605E$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2026	06/03/2027	1	148,744	182.69		5,504		5,109		9,501			(407)		716		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/16/2027	1	71,045	197.36		2,607		2,093		2,009			(530)		317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	04/02/2027	1	253,878	188.88		9,317		7,098		11,708			(2,272)		1,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2026	05/21/2027	1	145,507	188.96		5,326		4,793		6,815			(584)		687		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2026	04/16/2027	1	217,399	193.55		7,979		6,387		7,705			(1,639)		969		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	106,275	190.52		3,879		3,504		4,596			(412)		504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2026	06/14/2027	1	87,575	192.87		3,232		3,098		3,315			(158)		428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/26/2027	1	87,845	190.85		3,224		2,655		3,687			(589)		398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	100,757	187.82		3,698		2,791		4,925			(912)		437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/17/2027	1	221,973	183.56		8,124		7,162		13,580			(1,018)		1,041		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2026	05/28/2027	1	272,263	189.06		9,965		9,137		12,701			(901)		1,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2026	05/10/2027	1	170,961	186.51		6,257		5,395		8,983			(904)		793		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2026	06/24/2027	1	99,704	192.89		3,679		3,628		3,804			(60)		494		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	05/03/2027	1	84,914	191.45		3,108		2,620		3,442			(508)		389		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2026	04/09/2027	1	73,493	193.72		2,697		2,107		2,565			(606)		324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2026	05/20/2027	1	190,208	188.44		6,962		6,194		9,135			(782)		896		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	06/21/2027	1	141,883	189.48		5,221		5,106		6,297			(170)		701		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/10/2027	1	304,279	191.31		11,228		10,640		12,549			(615)		1,479		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/01/2026	06/01/2027	1	88,866	184.37		3,288		3,034		5,244			(261)		426		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605G$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/25/2027	1	257,147	197.18		9,489		9,462		8,099			(104)		1,277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2026	05/06/2027	1	233,727	191.49		8,578		7,302		9,447			(1,293)		1,077		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	1	144,497	192.45		5,289		4,143		5,428			(1,177)		636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2026	05/28/2027	1	256,563	187.2		9,390		8,634		13,171			(826)		1,223		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2026	06/25/2027	1	90,583	193.43		3,343		3,324		3,372			(46)		450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/14/2027	1	121,872	183.56		4,461		3,928		7,409			(564)		569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2026	1	59,092	217.55	2,328			291		41			(577)		148		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	39,317	215	1,549			177		38			(383)		94		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/17/2026	1	66,622	210.43	2,523			56					(633)		72		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2026	1	155,300	213.31	6,165			652		131			(1,529)		359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/02/2026	1	8,256	198.85	319					2			(79)		3		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2026	1	53,743	209.27	2,117			209		105			(525)		120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2026	1	68,214	201.09	2,654			135		339			(658)		110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2026	1	61,348	212.8	2,374			95					(589)		88		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2026	1	61,148	207.32	2,385			164		112			(591)		114		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2026	1	77,816	215.75	3,074			359		69			(762)		189		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2026	1	112,547	209.12	4,378			308		135			(1,087)		212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	63,165	204.62	2,444			30					(608)		52		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2026	1	101,119	213.31	3,964			348		47			(983)		213		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5050$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/02/2026	1	105,245	198.77	4,052			6		26			(1,006)		39		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2026	1	50,810	221.99	2,017			388		50			(500)		158		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2026	1	110,757	223.78	4,397			815		64			(1,090)		338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2026	1	59,811	218.91	2,434			525		139			(605)		196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/24/2026	1	72,833	196.38	2,935			715		1,891			(731)		254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	67,520	194.47	2,728			637		1,976			(676)		231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	52,767	218.59	2,079			288		31			(517)		139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2026	1	64,417	204.5	2,602			604		825			(645)		220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/14/2026	1	10,290	210.05	417			95		73			(103)		35		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2026	1	79,357	216.54	3,222			717		260			(799)		265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2026	1	60,728	217.45	2,387			375		89			(593)		170		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2026	1	241,441	195.53	9,754			2,455		6,717			(2,419)		857		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2024	12/02/2026	1	30,141	227.08	1,224			259		19			(303)		98		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/13/2026	1	59,729	221.23	2,365			441		57			(588)		182		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/11/2026	1	15,605	210.05	632			142		110			(157)		52		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/18/2026	1	227,415	195.79	9,165			2,152		6,040			(2,279)		778		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	1	281,361	197.14	11,339			2,756		6,893			(2,819)		980		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/28/2026	1	75,970	196.38	3,062			758		1,985			(758)		267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/21/2026	1	181,732	195.79	7,324			1,743		4,882			(1,813)		627		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505A$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/11/2026	1	64,519	211.26	2,613			587		397			(649)		216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2027	1	106,385	202.89	4,192			1,382		1,951			(1,039)		432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2027	1	50,822	192.72	1,997			538		1,722			(495)		187		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/22/2027	1	205,781	199.01	8,108			2,296		4,653			(2,016)		773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/12/2027	1	464,706	199.83	18,170			5,672		10,070			(4,511)		1,832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/05/2027	1	130,831	196.47	5,129			1,551		3,589			(1,275)		508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/26/2027	1	74,389	203.02	2,924			968		1,352			(726)		302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	76,179	198.74	3,001			879		1,779			(746)		291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	406,027	202.12	15,916			5,167		7,754			(3,941)		1,636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2027	1	304,009	198.85	11,887			4,147		7,430			(2,947)		1,271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/05/2027	1	203,232	202.32	7,946			2,707		3,918			(1,973)		838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2027	1	136,510	203.55	5,338			1,811		2,408			(1,323)		563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	250,458	198.75	9,793			3,650		6,427			(2,425)		1,081		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	173,143	200.18	6,787			2,381		3,875			(1,687)		724		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2027	1	125,429	202.13	4,904			1,809		2,569			(1,219)		537		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	172,136	198.74	6,782			2,006		4,028			(1,679)		662		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2027	1	630,241	196.57	24,768			7,417		17,185			(6,141)		2,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	375,973	199.01	14,813			4,238		8,558			(3,668)		1,423		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2027	1	244,553	198.07	9,611			2,891		6,000			(2,383)		949		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505F$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2027	1	699,744	198.98	27,430			8,741		16,353			(6,801)		2,795		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	106,395	202.24	4,160			1,491		2,120			(1,031)		451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2027	1	161,917	196.26	6,380			1,735		4,315			(1,582)		598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2027	1	164,740	194.47	6,491			1,694		4,956			(1,609)		596		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/05/2027	1	88,867	204.41	3,475			1,185		1,474			(864)		366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/15/2027	1	309,955	198.34	12,181			3,336		7,095			(3,029)		1,144		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/09/2027	1	55,304	196.47	2,168			664		1,517			(536)		217		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/05/2027	1	87,900	197.78	3,446			1,041		2,204			(856)		341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2027	1	743,755	201.62	29,081			10,386		15,383			(7,210)		3,145		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2027	1	457,366	201.78	17,929			6,576		9,588			(4,445)		1,960		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2027	1	199,068	200.84	7,803			2,498		4,104			(1,935)		797		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/11/2027	1	127,016	188.3	4,992			1,332		5,733			(1,236)		464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/08/2027	1	455,059	196.47	17,838			5,447		12,484			(4,417)		1,778		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2027	1	375,068	199.45	14,815			4,294		8,312			(3,673)		1,429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	12/31/2026	1	144,606	195.67	5,697			1,442		3,983			(1,418)		513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/19/2027	1	174,753	201.23	6,833			2,460		3,734			(1,696)		740		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2027	1	42,343	205.29	1,656			557		658			(411)		174		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	659,948	200.22	25,870			8,991		14,734			(6,414)		2,753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2027	1	420,410	196.5	16,480			5,116		11,511			(4,086)		1,658		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG505C$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/08/2027	1	264,641	188.3	10,400			2,744		11,960			(2,586)		960		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	65,573	201.15	2,584			755		1,284			(641)		250		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2026	1	16,619	194.8	655			166		487			(163)		59		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/01/2027	1	194,918	205.29	7,680			2,567		3,019			(1,902)		797		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	273,976	202.12	10,740			3,456		5,151			(2,670)		1,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2027	1	4,662	200.18	182			65		105			(45)		20		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	444,992	200.18	17,399			6,151		9,959			(4,308)		1,871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	258,175	202.38	10,120			3,253		4,758			(2,513)		1,034		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2027	1	42,374	198.88	1,670			472		967			(415)		159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2027	1	537,172	198.31	21,165			5,960		12,785			(5,248)		2,018		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2027	1	268,119	198.08	10,591			3,084		6,551			(2,626)		1,024		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2027	1	298,676	202.32	11,678			4,289		6,038			(2,900)		1,280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	507,306	197.39	19,937			6,232		13,056			(4,957)		2,000		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	1,039,365	199.01	40,743			12,592		23,920			(10,102)		4,089		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2027	1	97,239	197.99	3,822			1,045		2,284			(949)		359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	1	131,630	195.66	5,186			1,361		3,640			(1,286)		477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/19/2027	1	414,645	199.17	16,213			5,845		10,159			(4,031)		1,757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	488,913	205.29	19,263			6,386		7,502			(4,789)		1,986		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2027	1	467,221	194.88	18,362			4,969		13,618			(4,553)		1,721		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG505HSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/12/2027	1	73,092	197.67	2,858			1,001		1,934			(710)		305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505GSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2027	1	405,119	205.29	15,962			5,240		6,216			(3,958)		1,643		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505GSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2027	1	621,892	201.22	24,378			8,238		12,919			(6,044)		2,558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	105,589	204.41	4,129			1,420		1,756			(1,022)		438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	351,935	198.75	13,761			5,082		8,995			(3,426)		1,508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/09/2027	1	108,377	174.95	4,216			1,640		9,992			(1,047)		477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2025	04/09/2027	1	223,436	176.76	8,714			3,375		18,961			(2,161)		984		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2027	1	103,311	192.08	4,019			1,524		3,975			(998)		449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2027	1	294,683	183.63	11,522			5,350		17,990			(2,857)		1,420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2027	1	383,047	179.74	14,901			6,345		28,174			(3,695)		1,768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2027	1	145,669	179.06	5,681			2,365		11,121			(1,409)		665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2027	1	477,841	185.58	18,684			9,188		26,676			(4,633)		2,369		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	387,619	175.97	15,078			6,110		34,187			(3,739)		1,745		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2027	1	137,058	178.81	5,345			2,234		10,585			(1,327)		625		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/12/2027	1	108,615	175.66	4,214			1,652		9,670			(1,043)		481		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2027	1	234,001	184.58	9,056			3,960		13,514			(2,248)		1,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	243,725	187.8	9,505			4,523		12,043			(2,360)		1,186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	04/30/2027	1	263,437	180.54	10,248			4,289		18,735			(2,548)		1,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/17/2027	1	184,262	181.26	7,205			3,493		12,565			(1,789)		905		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG505MSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2027	1	719,025	183.26	27,826			12,078		44,374			(6,899)		3,350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	06/25/2027	1	194,868	183.72	7,619			3,773		11,890			(1,892)		968		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	90,819	186.61	3,515			1,539		4,735			(874)		424		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2027	1	179,063	202.87	6,948			2,624		3,522			(1,723)		779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/07/2027	1	391,851	180.42	15,204			6,510		27,887			(3,780)		1,809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/23/2027	1	180,990	177.35	7,041			2,878		14,991			(1,750)		816		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/25/2027	1	67,939	181.3	2,636			1,189		4,658			(652)		323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/09/2027	1	236,209	175.66	9,165			3,570		21,084			(2,279)		1,040		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2027	1	517,055	178.92	20,113			8,537		39,532			(4,987)		2,383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/23/2027	1	149,965	177.75	5,819			2,376		12,191			(1,445)		676		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	146,006	180.42	5,665			2,439		10,366			(1,403)		677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	560,263	184.15	21,738			9,938		33,467			(5,405)		2,672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	689,483	172.46	26,821			10,353		71,083			(6,650)		3,030		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/07/2027	1	163,527	185.45	6,361			2,984		9,109			(1,575)		791		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	77,031	180.49	2,989			1,278		5,467			(742)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/11/2027	1	575,787	184.27	22,456			10,701		33,903			(5,583)		2,803		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	352,671	181.3	13,684			6,163		24,180			(3,388)		1,672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2027	1	690,257	186.18	26,782			11,883		41,345			(6,640)		3,252		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2027	1	429,311	183.02	16,743			7,806		26,999			(4,157)		2,069		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505QG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2027	1	278,998	186.15	10,881			5,156		14,973			(2,698)		1,358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N5K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	199,250	183.72	7,711			3,520		12,158			(1,915)		950		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N5D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2027	1	272,340	183.58	10,567			4,790		16,734			(2,620)		1,297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/16/2027	1	185,813	175.81	7,228			2,881		16,445			(1,795)		828		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2027	1	244,042	178.55	9,518			3,948		19,081			(2,360)		1,112		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	224,591	176.1	8,759			3,349		19,717			(2,169)		982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/28/2027	1	328,011	184.31	12,858			6,402		19,452			(3,184)		1,636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q5Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	1	262,876	184.27	10,252			4,908		15,436			(2,538)		1,285		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	615,788	184.78	24,016			11,117		35,557			(5,955)		2,963		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/19/2027	1	49,555	175.81	1,928			773		4,400			(477)		222		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2027	1	110,520	181.56	4,277			1,862		7,408			(1,060)		516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2027	1	91,976	176.1	3,587			1,362		8,090			(892)		400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/26/2027	1	127,700	177.35	4,968			2,043		10,570			(1,230)		579		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	1,134,024	181.62	44,227			21,353		76,051			(10,966)		5,568		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	1	214,403	181.91	8,383			4,070		14,178			(2,087)		1,053		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2025	04/23/2027	1	49,671	176.56	1,932			786		4,265			(479)		224		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N5H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2027	1	427,542	182.37	16,589			7,542		27,851			(4,113)		2,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	264,105	186.61	10,221			4,499		13,870			(2,531)		1,238		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N52 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	165,582	181.63	6,408			2,868		11,167			(1,591)		781		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG505MSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2027	1	162,488	182.36	6,305			2,806		10,585			(1,563)		767		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	1	351,521	181.3	13,639			6,112		24,101			(3,391)		1,659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L9M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/03/2027	1	161,467	180.54	6,281			2,644		11,466			(1,555)		740		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/04/2027	1	346,349	185.45	13,473			6,290		19,348			(3,350)		1,669		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P5E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2027	1	203,179	182.08	7,965			3,928		13,390			(1,975)		1,009		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2027	1	361,147	201.23	14,013			5,274		7,915			(3,474)		1,567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	667,842	187.32	26,046			12,307		33,835			(6,458)		3,246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/25/2027	1	263,357	184.31	10,324			5,119		15,632			(2,567)		1,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2027	1	500,703	176.03	19,477			7,705		43,805			(4,829)		2,228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K9L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2027	1	66,020	174.92	2,568			1,037		6,107			(637)		297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K9D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2027	1	340,758	175.45	13,255			5,262		30,668			(3,287)		1,519		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P96 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	573,181	181.91	22,411			10,944		38,062			(5,549)		2,830		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2025	09/17/2027	1	614,863	192.15	24,349			14,878		25,088			(6,045)		3,391		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2027	1	377,357	192.95	14,981			8,972		14,726			(3,714)		2,065		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T5T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/23/2027	1	209,382	201.11	8,271			4,755		5,383			(2,048)		1,122		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2025	09/15/2027	1	82,901	193.32	3,299			1,999		3,178			(818)		456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2025	09/24/2027	1	239,230	190.49	9,450			5,865		10,637			(2,346)		1,330		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W81 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2027	1	943,962	192.09	37,475			23,113		38,871			(9,292)		5,241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R8X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2027	1	183,857	190.17	7,207			3,901		8,228			(1,787)		956		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2027	1	715,320	184.01	27,969			14,561		42,644			(6,935)		3,649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	747,138	191.52	29,288			15,529		31,248			(7,262)		3,847		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	1	220,573	187.19	8,713			4,758		11,383			(2,157)		1,152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505US$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2027	1	1,043,941	195.09	41,340			24,361		36,761			(10,250)		5,665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	1	110,841	187.19	4,378			2,383		5,732			(1,089)		577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/10/2027	1	253,162	196.4	10,051			6,053		8,314			(2,499)		1,385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2027	1	1,014,704	195.91	40,182			25,169		34,753			(9,963)		5,677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2027	1	233,794	187.99	9,141			4,968		11,628			(2,270)		1,216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/24/2027	1	321,490	192.86	12,731			7,913		12,769			(3,165)		1,787		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/13/2027	1	348,693	196.4	13,843			8,359		11,434			(3,428)		1,914		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2027	1	264,678	191.39	10,508			6,466		11,271			(2,605)		1,468		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2025	08/27/2027	1	304,904	197.79	12,074			6,999		9,373			(2,994)		1,641		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2027	1	41,844	196.78	1,657			929		1,327			(411)		221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	657,329	201.11	25,964			14,883		16,768			(6,455)		3,509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/12/2027	1	735,529	192.34	29,053			16,243		29,331			(7,204)		3,888		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2027	1	424,462	192.02	16,809			10,390		17,551			(4,168)		2,359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2027	1	383,932	197.8	15,127			8,659		11,685			(3,756)		2,049		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2025	08/06/2027	1	286,611	190.92	11,292			6,246		12,310			(2,804)		1,504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/16/2027	1	508,713	194.98	20,094			11,360		17,689			(4,975)		2,702		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505T$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2025	08/20/2027	2	375,149	198.81	14,713			8,402		10,831			(3,650)		2,003		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2025	07/09/2027	1	469,316	190.11	18,350			9,441		20,811			(4,556)		2,375		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/12/2027	1	399,751	188.46	15,630			8,084		19,218			(3,870)		2,031		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/19/2027	1	296,927	187.23	11,640			6,132		15,288			(2,882)		1,523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/09/2027	1	328,502	188.46	12,844			6,617		15,827			(3,193)		1,663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/16/2027	1	374,246	187.23	14,670			7,700		19,169			(3,647)		1,912		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2025	07/21/2027	1	62,526	186.5	2,451			1,296		3,343			(608)		321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2025	09/10/2027	1	254,904	200.25	10,120			6,086		6,874			(2,513)		1,395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2025	07/01/2027	1	817,036	190.27	32,028			16,058		36,113			(7,941)		4,091		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2027	1	315,442	190.21	12,460			6,863		14,030			(3,089)		1,655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2027	1	347,595	197.45	13,730			7,921		10,862			(3,404)		1,867		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2027	1	188,123	192.45	7,469			4,545		7,566			(1,852)		1,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2027	1	123,234	190.39	4,818			2,595		5,456			(1,195)		639		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2027	1	61,566	190.64	2,432			1,356		2,671			(603)		325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/27/2027	1	364,376	197.88	14,429			8,422		11,141			(3,588)		1,961		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2027	1	148,305	192.57	5,814			3,090		5,884			(1,441)		765		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/26/2027	1	453,668	192.47	17,738			9,516		18,102			(4,392)		2,348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2025	07/02/2027	1	234,511	190.32	9,216			4,653		10,326			(2,285)		1,176		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/20/2027	1	228,220	191.68	9,060			5,558		9,572			(2,243)		1,263		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505QSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2027	1	324,654	186.37	12,726			6,643		17,332			(3,155)		1,658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2025	07/23/2027	1	163,449	192.13	6,391			3,411		6,627			(1,587)		843		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2027	1	660,455	191.33	25,824			13,055		27,650			(6,412)		3,311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505QSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2025	07/16/2027	1	262,908	187.23	10,280			5,388		13,466			(2,552)		1,343		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2027	1	542,539	197.28	21,430			12,187		16,913			(5,314)		2,893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/13/2027	1	344,932	195.08	13,625			7,667		11,952			(3,383)		1,826		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505USW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2027	1	701,256	194.78	27,840			16,635		25,022			(6,903)		3,832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505USL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2025	09/03/2027	1	251,802	196.87	9,971			5,900		8,109			(2,476)		1,367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505USQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/03/2027	1	328,290	196.59	13,033			7,723		10,721			(3,240)		1,782		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	1	714,314	197.35	28,287			16,358		22,441			(7,014)		3,840		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505US6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2025	08/27/2027	1	117,835	196.84	4,654			2,713		3,801			(1,156)		634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2027	1	701,354	190.56	27,704			15,222		30,696			(6,869)		3,676		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505WSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/27/2027	1	361,666	192.86	14,322			8,924		14,365			(3,546)		2,017		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505WSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2025	09/29/2027	1	162,349	193.8	6,429			4,018		6,157			(1,594)		907		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2025	07/09/2027	1	383,501	189.27	15,033			7,702		17,729			(3,727)		1,941		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505USC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/30/2027	1	598,478	197.88	23,700			13,874		18,298			(5,868)		3,233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2027	1	1,165,964	191.89	46,289			28,104		48,002			(11,477)		6,423		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505US$ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2027	1	186,806	195.35	7,435			4,432		6,483			(1,843)		1,020		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	1	526,752	194.98	20,807			11,725		18,343			(5,173)		2,788		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505RSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/23/2027	1	527,615	192.47	20,630			11,027		21,026			(5,129)		2,720		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2027	1	389,531	189.34	15,270			7,803		17,960			(3,786)		1,969		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	232,512	191.87	9,184			5,087		9,525			(2,283)		1,220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505USE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/02/2025	09/02/2027	1	55,937	195.28	2,215			1,302		1,954			(549)		303		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2027	1	644,241	191.47	25,254			13,633		27,019			(6,262)		3,347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2025	08/04/2027	1	63,583	190.77	2,512			1,377		2,753			(623)		333		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/09/2027	1	291,735	191.87	11,524			6,404		11,921			(2,853)		1,537		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/17/2027	1	279,950	191.68	11,114			6,800		11,684			(2,763)		1,544		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2027	1	147,697	189.02	5,878			3,767		6,993			(1,460)		834		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2027	1	1,464,072	186.33	58,416			38,837		78,811			(14,484)		8,438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/14/2025	10/14/2027	1	453,424	189.38	18,092			11,680		21,021			(4,486)		2,575		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2027	1	208,307	188.91	8,291			5,466		9,991			(2,058)		1,193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2027	1	245,934	181.98	9,764			6,531		15,987			(2,424)		1,419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	10/29/2027	1	666,552	181.98	26,462			17,727		43,330			(6,579)		3,846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2027	1	239,487	180.86	9,508			6,452		16,247			(2,361)		1,392		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2025	11/03/2027	1	208,880	180.59	8,313			5,596		14,354			(2,061)		1,211		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/11/2027	1	363,336	183.4	14,461			9,302		22,109			(3,581)		2,057		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2027	1	107,378	180.31	4,284			2,854		7,492			(1,062)		620		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2027	1	330,119	183.57	13,073			9,338		19,889			(3,241)		1,972		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6050$// ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2027	1	613,914	176.9	24,372			17,010		48,897			(6,051)		3,618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/03/2027	1	473,596	183.08	18,707			13,436		29,154			(4,651)		2,829		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2025	10/01/2027	1	295,113	193.16	11,746			7,404		11,550			(2,916)		1,653		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2025	10/15/2027	1	316,620	185.66	12,601			8,187		17,429			(3,129)		1,800		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2027	1	71,098	183.54	2,830			1,934		4,284			(702)		415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2027	1	417,640	194.61	16,664			10,461		15,237			(4,132)		2,339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/10/2027	1	295,477	186.48	11,671			8,484		15,639			(2,898)		1,777		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/30/2025	12/30/2027	1	301,588	188.74	11,943			8,986		14,557			(2,961)		1,848		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/10/2027	1	464,665	186.88	18,354			13,360		24,168			(4,563)		2,794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$// ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2025	12/31/2027	1	435,264	184.15	17,236			13,028		25,551			(4,274)		2,669		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/16/2025	12/16/2027	1	624,437	185.72	24,728			18,104		34,160			(6,131)		3,776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	177,169	180.81	6,998			5,047		11,945			(1,735)		1,063		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2027	1	297,387	193.31	11,836			7,511		11,522			(2,935)		1,675		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/04/2025	11/04/2027	1	521,941	181.67	20,773			14,011		34,246			(5,151)		3,030		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2027	1	363,697	189.23	14,512			9,628		17,183			(3,598)		2,094		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$// ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/05/2027	1	203,078	183.18	8,083			5,500		12,483			(2,010)		1,180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2027	1	696,978	193.37	27,740			17,642		26,889			(6,878)		3,929		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/18/2027	1	332,663	187.21	13,273			8,654		17,166			(3,287)		1,897		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2027	1	440,313	187.94	17,436			12,910		22,023			(4,323)		2,678		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6051$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2025	11/24/2027	1	1,010,270	183.95	40,209			28,301		60,140			(9,983)		5,983		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2027	1	978,531	189.25	39,043			25,582		46,173			(9,681)		5,599		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/24/2025	12/23/2027	1	249,975	189.5	9,874			7,365		11,687			(2,452)		1,522		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2025	12/23/2027	1	817,078	187.92	32,356			24,034		40,916			(8,023)		4,974		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2025	12/03/2027	1	216,091	183.39	8,536			6,122		13,127			(2,119)		1,291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2027	1	629,609	185.27	25,058			17,142		35,173			(6,213)		3,681		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	1	383,915	189	15,318			10,058		18,322			(3,798)		2,199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/20/2027	1	108,695	185.62	4,304			3,179		6,002			(1,066)		660		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2027	1	718,714	179.63	28,533			19,793		51,133			(7,075)		4,231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2027	1	132,447	179.49	5,258			3,640		9,467			(1,304)		779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2027	1	376,992	183.64	14,929			10,622		22,684			(3,702)		2,248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2027	1	447,742	188.17	17,775			12,990		21,986			(4,407)		2,705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/08/2027	1	209,543	183.18	8,340			5,686		12,846			(2,065)		1,221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/19/2027	1	394,878	182.13	15,677			10,956		25,324			(3,898)		2,327		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2027	1	1,096,690	179.99	43,319			31,299		76,469			(10,741)		6,589		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2027	1	334,866	192.16	13,328			8,495		13,680			(3,305)		1,890		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2027	1	804,969	188.34	32,118			20,780		39,235			(7,964)		4,577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/08/2027	1	220,084	183.4	8,759			5,621		13,428			(2,178)		1,242		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/19/2027	1	349,920	178.04	13,927			9,680		26,611			(3,453)		2,062		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6050$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2027	1	300,434	184.39	11,927			8,209		17,417			(2,961)		1,758		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/25/2027	1	340,282	189	13,577			8,983		16,258			(3,362)		1,955		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/13/2027	1	21,864	186.88	864			630		1,135			(214)		132		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/22/2027	1	473,537	189	18,894			12,474		22,599			(4,698)		2,712		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2027	1	239,835	182.64	9,473			6,858		14,957			(2,349)		1,442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2025	11/24/2027	1	277,925	180.82	11,061			7,764		18,875			(2,743)		1,646		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/04/2027	1	635,708	195.66	25,301			16,009		21,996			(6,265)		3,572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/17/2027	1	135,871	185.62	5,381			3,968		7,481			(1,338)		822		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2027	1	515,913	189.28	20,430			15,323		24,313			(5,066)		3,158		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	1	236,519	186.9	9,314			6,860		12,326			(2,313)		1,432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/15/2027	1	308,911	187.21	12,326			8,018		15,857			(3,064)		1,756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/23/2027	1	314,661	189.48	12,461			9,307		14,730			(3,102)		1,915		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2027	1	278,964	188.55	11,131			7,278		13,582			(2,760)		1,595		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/22/2027	1	136,101	182.13	5,403			3,783		8,751			(1,338)		804		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/12/2027	1	468,467	183.74	18,645			12,851		27,943			(4,636)		2,741		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	11/01/2027	1	261,124	181.98	10,367			6,959		16,946			(2,567)		1,511		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2027	1	342,883	185.62	13,647			9,354		18,841			(3,384)		2,007		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/15/2027	1	176,501	183.74	7,007			4,838		10,499			(1,735)		1,036		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2025	11/05/2027	1	230,438	181.82	9,148			6,183		15,019			(2,268)		1,339		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6053$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	1	125,109	186.18	4,942			3,640		6,727			(1,227)		757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/26/2027	1	1,126,781	184.61	44,959			31,812		65,185			(11,147)		6,686		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2027	1	423,084	182.8	16,754			11,944		26,361			(4,154)		2,525		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/06/2027	1	119,702	183.08	4,728			3,401		7,349			(1,171)		717		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/27/2027	1	204,312	189.48	8,091			6,054		9,554			(2,003)		1,248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/01/2027	1	452,515	195.66	18,010			11,368		15,681			(4,478)		2,534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	12/31/2027	1	453,741	184.68		17,741		13,428		26,044			(4,362)		2,782		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2028	1	333,295	193.45		13,032		10,293		13,111			(2,749)		2,093		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/11/2028	1	319,399	198.37		12,489		10,177		9,999			(2,364)		2,032		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2026	01/07/2028	1	393,333	185.76		15,419		11,755		21,471			(3,675)		2,427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2026	02/02/2028	1	571,912	193.49		22,362		17,846		22,405			(4,534)		3,611		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2026	02/04/2028	1	335,173	199.17		13,105		10,495		10,164			(2,621)		2,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2026	03/10/2028	1	106,617	196.48		4,147		3,516		3,663			(635)		694		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/13/2028	1	54,817	187.52		2,127		1,817		2,754			(317)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2028	1	132,735	202.05		5,163		4,363		3,554			(817)		863		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2026	03/17/2028	1	59,890	186.41		2,318		1,990		3,161			(330)		392		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2026	02/18/2028	1	60,387	200.41		2,367		1,941		1,739			(428)		386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/10/2028	1	333,045	192.47		12,922		10,970		13,601			(1,965)		2,169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/23/2026	03/23/2028	1	109,400	186.21		4,234		3,665		5,846			(573)		720		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605A$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2026	03/17/2028	1	46,107	186.25		1,784		1,538		2,451			(252)		302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2028	1	876,395	192.81		34,267		26,783		35,408			(7,511)		5,476		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2026	01/13/2028	1	560,147	190.8		21,902		16,878		24,484			(5,040)		3,475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/24/2028	1	266,823	192.46		10,406		8,187		10,966			(2,249)		1,672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/27/2026	01/28/2028	2	638,130	193.95		24,691		19,940		24,545			(4,820)		4,012		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/16/2028	1	393,719	200.31		15,394		12,582		11,322			(2,877)		2,516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2026	03/03/2028	1	170,487	205.81		6,649		5,573		3,852			(1,082)		1,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2028	1	68,450	185.13		2,642		2,283		3,819			(368)		450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/11/2028	1	174,031	200.31		6,805		5,553		4,987			(1,281)		1,107		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2026	02/25/2028	1	219,024	205.63		8,564		7,135		4,996			(1,457)		1,410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2026	02/04/2028	1	701,123	197.71		27,414		22,045		22,731			(5,453)		4,434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2028	1	322,801	191		12,622		9,986		14,129			(2,645)		2,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2026	01/28/2028	1	297,563	192.04		11,635		9,244		12,442			(2,426)		1,871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	01/03/2028	1	332,152	184.68		12,987		9,843		19,029			(3,180)		2,042		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2028	1	228,652	192.7		8,917		6,999		9,291			(1,945)		1,429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2028	1	499,940	193.97		19,548		15,627		19,150			(3,936)		3,159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/30/2026	03/30/2028	1	143,956	183.56		5,571		4,876		8,540			(701)		952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/06/2028	1	125,047	202.05		4,864		4,108		3,354			(772)		812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2026	01/14/2028	1	385,930	193.97		15,051		11,700		14,644			(3,411)		2,397		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6056$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	01/31/2028	1	205,016	193.95		8,016		6,384		7,875			(1,656)		1,292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/14/2028	1	533,770	192.61		20,870		16,112		21,505			(4,774)		3,315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2026	01/20/2028	1	393,469	190.89		15,385		12,003		17,293			(3,393)		2,456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/07/2028	1	149,594	200.31		5,849		4,715		4,302			(1,152)		949		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/14/2028	1	76,211	200.31		2,980		2,434		2,180			(558)		486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/24/2028	1	582,855	199.87		22,848		18,925		17,293			(3,944)		3,749		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	03/01/2028	1	282,957	206.99		11,092		9,266		6,056			(1,861)		1,829		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2026	03/03/2028	1	93,990	206.62		3,656		3,069		2,042			(591)		609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	02/25/2028	1	243,441	206.99		9,543		7,961		5,210			(1,612)		1,567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2028	1	149,110	207.32		5,815		4,866		3,136			(955)		965		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/27/2028	1	144,652	180.97		5,584		4,877		9,520			(726)		955		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/17/2028	1	376,488	200.31		14,871		12,175		10,864			(2,709)		2,407		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2026	01/05/2028	1	190,291	188.4		7,459		5,666		9,282			(1,798)		1,172		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2026	01/06/2028	1	410,525	191.23		16,093		12,246		17,689			(3,858)		2,531		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/10/2028	1	105,154	190.77		4,112		3,156		4,614			(967)		651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/07/2028	1	301,639	190.77		11,794		9,041		13,250			(2,787)		1,861		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2026	02/10/2028	1	595,018	200.31		23,265		18,823		17,080			(4,462)		3,783		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2028	1	158,752	190.86		6,207		4,775		6,920			(1,437)		984		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2026	01/14/2028	1	368,502	193.5		14,372		11,156		14,283			(3,273)		2,288		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6055$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2028	1	977,726	193.47		38,229		30,142		38,459			(8,117)		6,136		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/09/2028	1	439,926	200.24		17,113		14,484		12,787			(2,645)		2,862		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2026	03/10/2028	1	123,762	187.31		4,802		4,093		6,284			(725)		806		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/21/2028	1	86,413	192.46		3,370		2,649		3,547			(731)		540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2028	1	73,311	187.52		2,844		2,431		3,687			(423)		479		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/20/2028	1	50,751	185.13		1,959		1,692		2,832			(273)		333		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2026	01/07/2028	1	125,333	189.86		4,901		3,751		5,730			(1,163)		773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/04/2028	1	400,456	200.31		15,658		12,608		11,535			(3,097)		2,533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/18/2028	1	172,686	201.12		6,752		5,568		4,808			(1,206)		1,105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ASJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2026	03/24/2028	1	6,928	185.63		267		233		379			(35)		46		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/29/2028	1	126,093	180.97		4,867		4,253		8,292			(631)		834		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2028	1	557,718	199.58		21,807		17,613		16,543			(4,212)		3,542		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2026	03/03/2028	1	114,942	203.84		4,471		3,768		2,842			(718)		744		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/16/2026	03/16/2028	1	183,728	188.61		7,165		6,133		8,845			(1,039)		1,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/23/2028	1	389,895	197.25		15,284		12,639		13,006			(2,659)		2,506		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2028	1	216,282	199.71		8,457		6,854		6,379			(1,610)		1,376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	04/05/2028	1	113,565	188.88		4,395		3,877		5,405			(533)		755		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	05/03/2028	1	66,688	191.45		2,581		2,379		2,853			(211)		453		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2026	04/06/2028	1	125,290	189.73		4,849		4,290		5,758			(564)		833		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605BSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/12/2028	1	56,906	192.45		2,208		1,972		2,324			(244)		380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/13/2026	04/13/2028	1	93,010	193.49		3,599		3,219		3,629			(384)		622		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/26/2026	05/26/2028	1	92,628	189.24		3,575		3,409		4,342			(171)		640		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ASY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2028	1	87,102	187.82		3,371		2,959		4,345			(416)		577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/29/2026	06/29/2028	1	72,368	195.1		2,830		2,830		2,712			(4)		512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ES2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2026	05/19/2028	1	107,185	188.96		4,127		3,921		5,071			(226)		736		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	03/31/2028	1	151,707	188.88		5,871		5,175		7,245			(717)		1,004		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/11/2026	05/11/2028	1	69,601	184.74		2,694		2,513		3,884			(184)		475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605EST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2026	06/02/2028	1	131,453	182.69		5,127		4,944		7,951			(190)		912		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2028	1	109,529	191.31		4,272		4,160		4,689			(117)		764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/26/2028	1	70,114	190.85		2,720		2,482		3,082			(249)		474		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2026	06/16/2028	1	54,659	190.02		2,132		2,105		2,428			(38)		383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2028	1	76,300	193.34		2,960		2,680		3,011			(283)		513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2026	05/26/2028	1	87,400	189.06		3,365		3,226		4,128			(152)		603		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	1,328,291	287.08	48,748			4,096		216,354			(12,070)		2,737		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/27/2026	4	1,925,290	287.15	69,865			5,484		313,184			(17,361)		3,837		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	4	2,677,187	283.51	99,177			5,075		476,210			(24,726)		4,319		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	4	3,349,286	296.26	122,450			2,710		427,453			(30,533)		3,614		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	4	2,798,780	282.88	104,229			5,323		505,189			(25,929)		4,515		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/24/2026	3	2,297,373	288.14	84,004			9,822		363,494			(20,850)		5,576		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/14/2026	5	3,976,434	285.17	149,781			9,116		679,637			(37,322)		6,981		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	2	2,488,768	285.87	91,122			6,009		418,145			(22,537)		4,559		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	3	1,767,858	287.08	63,349			5,495		287,912			(15,695)		3,701		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	3	1,076,855	286.2	40,921			4,395		178,912			(10,160)		2,505		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/23/2026	4	6,441,139	287.31	244,009			28,187		1,040,681			(60,568)		15,542		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	3	5,364,186	286.51	189,589			16,692		885,764			(47,067)		11,318		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/04/2026	3	3,256,102	284.35	121,591			10,927		566,256			(30,319)		6,923		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	2	990,291	284.15	36,433			3,556		172,930			(9,040)		2,199		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	2	1,562,505	289.18	57,645			7,057		240,661			(14,275)		3,879		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	4	4,866,556	284.8	175,632			16,911		836,961			(43,608)		10,732		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	2	2,523,603	286.55	98,222			10,700		415,685			(24,385)		5,907		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/07/2026	1	1,149,689	284.35	42,424			3,968		199,896			(10,504)		2,499		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/03/2026	2	2,998,541	296.79	108,034			298		352,086			(26,790)		1,359		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	4	4,273,218	292.47	126,072			5,256		701,210			(31,568)		6,227		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/01/2026	4	8,176,254	295.77	307,340					1,060,421			(76,298)		2,140		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	4	3,351,161	294.79	94,493			3,909		420,374			(23,466)		4,883		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/10/2026	3	2,010,818	299.59	72,065			897		231,628			(17,960)		1,664		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	5	2,300,362	296.79	86,143			119		289,414			(21,470)		851		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	3	2,237,928	296.26	85,377			940		285,840			(21,196)		1,757		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	4	4,097,125	299.22	148,818			1,850		477,600			(37,010)		3,391		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/24/2026	4	1,807,636	294.09	66,622			2,121		245,555			(16,638)		2,318		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	2	2,669,497	286.91	108,334			5,214		520,868			(26,891)		4,192		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/15/2026	3	5,894,135	299.29	215,542			4,151		685,146			(53,513)		5,974		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	2	1,162,176	294.79	46,227			1,844		154,658			(11,477)		1,666		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	3	1,431,308	284.53	53,961			3,272		248,403			(13,397)		2,513		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	3	3,386,885	292.47	104,830			4,341		480,928			(26,052)		4,935		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	3	3,192,203	295.56	111,116			3,520		415,607			(27,582)		4,093		0001
Purchased Call/Shiller Barclays Global Index/SBG117BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	2,771,872	283.51	101,728			5,597		492,955			(25,188)		4,645		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/17/2026	3	2,421,672	285.87	89,162			5,798		406,873			(22,215)		4,391		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/12/2026	6	7,560,619	283.68	286,593			16,580		1,338,977			(71,237)		12,975		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/13/2026	4	4,562,887	284.24	170,207			10,074		797,352			(42,262)		7,921		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/18/2026	4	3,976,430	287.19	147,137			16,084		644,670			(36,705)		9,308		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/21/2026	3	2,369,637	286.88	87,180			6,146		388,304			(21,729)		4,472		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	5	5,013,058	287.08	180,776			14,622		816,709			(45,421)		10,077		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	08/21/2026	4	3,919,315	286.07	143,849			10,139		655,019			(35,795)		7,397		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	1,820,108	285.23	67,344			7,030		309,615			(16,652)		4,180		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	4	3,208,793	285.58	116,302			10,417		541,916			(28,881)		6,822		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	08/28/2026	3	5,330,546	287.08	193,711			15,534		868,432			(48,205)		10,716		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	3	3,995,815	287.61	147,099			18,405		640,342			(36,507)		10,030		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	1,797,394	287.19	66,324			7,481		291,335			(16,422)		4,286		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	2	1,039,715	284.04	39,769			3,947		181,996			(9,872)		2,325		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	5	2,258,947	286.99	82,735			6,393		368,920			(20,607)		4,463		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	1,757,829	286.88	64,512			4,792		287,927			(15,974)		3,412		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/16/2026	3	7,784,498	285.57	293,724			31,097		1,313,355			(72,899)		17,993		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/16/2026	3	1,220,236	299.45	44,416			917		141,116			(11,034)		1,277		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	2,359,250	297.72	85,405			587		288,367			(21,147)		1,512		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/22/2026	4	7,220,087	297.81	257,884			7,455		878,606			(64,076)		8,863		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/14/2026	3	1,732,317	285.87	63,804			3,910		291,177			(16,038)		3,041		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	2	4,623,610	299.02	156,903			3,465		541,961			(38,981)		4,989		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/01/2026	3	2,244,606	287.08	82,074			7,002		365,527			(20,304)		4,663		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	1,506,596	294.09	54,840			1,961		204,608			(13,579)		2,049		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	4	2,739,609	284.92	102,106			10,149		469,711			(25,379)		6,126		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	1,473,387	284.35	54,368			5,153		256,125			(13,443)		3,226		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	2	5,319,609	283.02	195,835			9,998		957,086			(48,639)		8,582		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	2	2,741,217	282.04	103,729			5,135		504,434			(25,747)		4,364		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	3	3,778,471	286.03	143,883			10,134		632,104			(35,771)		7,131		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/19/2026	4	7,542,393	285.88	277,589			18,710		1,266,651			(68,919)		13,958		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	3,643,657	287.19	134,815			15,370		590,465			(33,335)		8,740		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/11/2026	2	2,955,634	285.23	109,913			10,938		502,987			(27,384)		6,609		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	2	3,644,547	288.53	136,536			16,207		570,940			(33,922)		8,897		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	3	3,607,913	287.74	131,332			14,324		577,034			(32,654)		8,445		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/03/2026	4	4,987,016	297.72	169,389			470		609,728			(42,361)		2,261		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/29/2026	5	6,574,934	294.37	242,781			9,351		885,601			(60,282)		9,266		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	3	4,429,160	297.06	158,119			1,524		552,262			(39,281)		3,279		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	2,819,343	297.72	102,060			841		344,604			(25,236)		1,952		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	3	2,528,141	299.71	90,047			1,982		289,837			(22,340)		2,728		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/04/2026	2	929,262	285.6	32,303			2,904		156,863			(8,042)		1,976		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/13/2026	2	2,457,872	299.59	86,440			1,431		283,041			(21,470)		2,319		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	3,455,780	292.47	126,827			5,757		566,828			(31,403)		5,274		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/20/2026	2	1,255,086	285.98	46,191			3,179		210,266			(11,471)		2,346		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	1,160,556	283.51	42,592			2,399		206,355			(10,532)		1,968		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	2,595,562	286.88	95,517			7,216		425,145			(23,618)		5,083		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	2,137,500	296.26	77,591			2,132		272,651			(19,186)		2,564		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	1,225,087	299.59	44,471			794		141,037			(10,996)		1,200		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	4	4,482,107	293.97	163,814			5,203		610,940			(40,727)		5,747		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays Global Index/SBG117BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	3	2,811,170	297.69	95,769			2,897		343,357			(23,764)		3,528		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	2,713,845	296.26	98,513			2,575		346,260			(24,392)		3,176		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	2	1,836,232	286.94	67,645			5,414		300,193			(16,803)		3,691		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	2	1,592,534	287.56	61,159			7,250		255,637			(15,182)		3,888		0001
Purchased Call/Shiller Barclays Global Index/SBG117CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	1,490,010	285.23	55,130			5,687		253,513			(13,651)		3,400		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	09/25/2026	5	4,807,724	289.18	167,008			19,909		740,823			(41,748)		11,736		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	4	1,635,751	297.47	61,543			763		201,424			(15,284)		1,354		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	3,016,457	292.47	111,006			5,184		494,769			(27,448)		4,670		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	1,952,673	294.09	71,077			2,636		265,123			(17,575)		2,704		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	1,555,431	289.18	57,551			7,115		239,570			(14,230)		3,883		0001
Purchased Call/Shiller Barclays Global Index/SBG117AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/03/2026	2	946,012	297.84	33,460			92		115,233			(8,330)		429		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/01/2026	3	3,825,056	287.54	139,512			17,650		613,915			(34,627)		9,654		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	10/09/2026	4	1,999,353	287.95	73,721			10,210		317,383			(18,360)		5,259		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/07/2026	4	5,789,940	288.23	206,101			27,781		912,794			(51,168)		15,077		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	10/30/2026	5	5,615,993	285.26	207,421			34,690		950,104			(51,644)		16,234		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	1,989,448	288.22	73,013			10,445		313,510			(18,054)		5,335		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	4	904,484	287.58	33,454			4,974		144,802			(8,376)		2,460		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	2,764,053	285.13	101,164			17,255		468,902			(25,049)		8,088		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	2	2,329,277	287.71	85,219			12,584		371,684			(21,170)		6,335		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	5	4,078,621	289.36	146,519			29,714		621,462			(36,436)		12,986		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	3	3,703,278	286.78	134,539			25,075		602,921			(33,433)		11,303		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/05/2026	2	3,185,103	286.48	121,320			21,218		522,889			(30,131)		9,431		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/28/2026	3	7,330,283	286	268,646			43,945		1,218,462			(66,658)		21,015		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/08/2026	3	1,739,186	287.29	64,634			8,811		280,712			(16,051)		4,552		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	4	1,066,540	291.48	39,755			10,055		153,132			(9,894)		3,786		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	4	1,392,084	286.11	49,996			8,260		230,775			(12,417)		4,008		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	3	3,705,434	287.64	137,470			17,650		593,222			(34,184)		9,402		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/06/2026	4	2,476,303	287.02	95,777			16,943		401,101			(23,827)		7,361		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/15/2026	5	1,643,098	287.74	59,245			8,683		262,048			(14,773)		4,448		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	2,005,647	287.88	73,808			9,746		319,087			(18,275)		5,170		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	2	765,797	286.74	28,510			5,575		124,695			(7,075)		2,397		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/09/2026	2	3,017,809	288.22	110,421			15,273		475,781			(27,492)		7,937		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	3	4,494,316	286.79	162,062			29,638		731,687			(40,223)		13,616		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/21/2026	3	5,219,024	286.95	189,934			29,259		848,283			(47,147)		14,520		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	2	2,452,493	285.94	89,745			14,138		408,520			(22,345)		6,883		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	2	3,836,836	286.85	139,608			24,716		624,113			(34,724)		11,405		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	1,630,730	290.59	59,685			13,118		240,296			(14,758)		5,415		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/02/2026	4	4,601,222	288.95	173,918			36,847		708,157			(43,189)		14,992		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/09/2026	3	3,620,527	291.8	133,203			29,487		516,523			(33,059)		12,060		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	4	2,886,024	287.67	102,848			15,234		460,988			(25,654)		7,849		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	1,679,089	285.94	61,623			9,917		279,574			(15,258)		4,774		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	2	6,141,301	290.55	224,237			48,260		906,346			(55,686)		20,139		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	3	3,463,015	289.97	124,477			26,538		518,909			(30,902)		11,320		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/01/2026	2	1,457,227	288.74	53,953			11,347		225,442			(13,360)		4,733		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	2	2,531,060	287.88	93,333			11,995		402,764			(23,241)		6,422		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/10/2026	2	3,084,580	292.04	113,958			25,385		437,166			(28,285)		10,307		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	11/27/2026	3	2,774,229	288.07	101,357			20,835		437,182			(25,141)		8,892		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2026	1	4,290,270	290.45	151,997			35,333		633,983			(37,739)		14,640		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	4	2,055,350	286.34	74,453			11,701		339,020			(18,489)		5,768		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/26/2026	1	1,968,747	289.05	68,248			13,951		302,346			(16,945)		6,289		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	2	4,658,126	292.72	170,230			38,292		647,987			(42,287)		15,612		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	1,520,574	286.37	55,501			10,597		249,926			(13,724)		4,709		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/18/2026	5	12,254,730	287.05	447,910			86,222		1,980,914			(111,167)		38,083		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	5	4,901,765	290.59	183,402			39,590		722,640			(45,720)		16,074		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	10/30/2026	4	2,029,902	285.13	76,239			12,778		344,496			(19,035)		5,868		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/23/2026	4	8,816,448	289.09	335,255			80,853		1,348,596			(83,271)		30,611		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/12/2026	4	1,541,094	286.51	55,823			10,304		252,589			(13,865)		4,686		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	3	2,155,205	285.89	76,921			12,826		359,140			(19,098)		6,230		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	2	1,582,585	289.09	57,739			11,524		242,898			(14,309)		5,005		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	11/27/2026	3	1,421,291	288.74	51,837			10,691		219,982			(12,920)		4,556		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/20/2026	4	5,292,050	289.09	194,847			38,340		812,415			(48,647)		16,562		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/19/2026	3	5,099,949	286.89	193,660			38,581		827,512			(49,345)		15,905		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	4	6,653,758	287.5	250,963			49,228		1,063,439			(62,412)		20,824		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	2,151,524	286.85	78,531			14,259		349,824			(19,418)		6,494		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/11/2026	4	6,597,905	292.84	237,270			54,743		914,747			(60,486)		22,113		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	2,502,304	292.84	91,334			20,952		346,755			(22,584)		8,488		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	4	5,254,909	289.89	179,738			42,163		787,805			(44,674)		17,984		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/25/2026	3	4,618,927	290.81	168,775			41,295		675,503			(42,011)		16,128		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	4	3,270,028	291.06	121,065			30,361		474,790			(30,073)		11,577		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/18/2026	4	5,466,023	288.63	204,716			48,210		846,514			(51,101)		18,707		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	3	3,452,428	288.21	124,574			17,985		544,201			(30,918)		9,303		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	3	3,096,913	286.37	114,480			21,365		509,248			(28,529)		9,452		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	2,392,604	292.84	87,330			19,941		331,635			(21,623)		8,092		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	2	3,641,770	290.81	132,624			32,841		532,472			(32,844)		12,823		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	3,377,289	285.13	123,609			21,224		572,931			(30,564)		9,921		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	3,316,515	286.85	121,053			21,843		539,245			(29,973)		9,972		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	2	3,858,956	288.9	137,042			24,237		596,141			(34,037)		11,471		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	2	2,800,650	286.1	102,273			16,088		464,686			(25,403)		7,860		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/29/2026	2	4,231,478	290.81	154,362			38,390		618,549			(38,184)		14,940		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	3	1,969,774	287.18	74,213			9,519		318,944			(18,428)		4,998		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	2,201,667	286.37	80,141			15,212		361,961			(19,843)		6,793		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	11/27/2026	3	1,784,774	288.07	67,775			13,956		280,970			(16,868)		5,721		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	2	1,588,706	289.61	59,700			12,827		240,273			(14,816)		5,210		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	3	5,722,726	285.45	216,777			37,560		963,315			(53,807)		16,878		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	378,239	289.09	13,768			2,761		58,040			(3,404)		1,200		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	3	3,180,675	286.08	119,089			22,166		526,773			(29,567)		9,708		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	2	3,513,798	292.84	121,364			28,030		495,561			(30,116)		11,955		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	2	1,643,398	290.59	60,334			13,197		242,218			(14,943)		5,440		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	4	8,474,810	288.07	312,809			73,416		1,331,224			(77,740)		29,004		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	3,118,566	288.22	114,451			16,238		491,556			(28,339)		8,323		0001
Purchased Call/Shiller Barclays Global Index/SBG117DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	2,134,146	287.67	78,323			11,851		340,817			(19,393)		5,884		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/25/2026	4	3,722,223	290.07	139,894			34,311		554,992			(34,895)		12,997		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	2,765,752	288.63	100,673			23,957		428,140			(24,927)		9,548		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	1,738,816	288.74	63,467			13,270		269,067			(15,715)		5,629		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	3	2,361,933	292.35	87,380			19,632		331,891			(21,693)		7,916		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	1,603,767	285.94	58,858			9,540		267,033			(14,554)		4,579		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	2	2,433,531	287.5	90,826			12,522		390,637			(22,553)		6,401		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	1,107,661	287.67	40,651			6,198		176,853			(10,052)		3,068		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	1,518,259	288.63	55,265			13,209		235,027			(13,665)		5,256		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	2	3,281,765	286.85	117,236			18,220		534,618			(29,104)		9,170		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,576,681	287.88	58,022			7,731		250,786			(14,347)		4,085		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	806,056	291.89	29,340			7,547		114,409			(7,265)		2,892		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	4	1,634,742	292.38	60,956			15,474		229,069			(15,237)		5,803		0001
Purchased Call/Shiller Barclays Global Index/SBG117FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	12/31/2026	3	3,609,132	291.89	131,938			33,412		512,517			(32,877)		12,813		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/08/2027	4	1,712,392	290.87	65,630			17,367		249,674			(16,397)		6,210		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	4	4,951,658	292.45	176,476			46,411		692,328			(43,818)		17,957		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/13/2027	3	4,062,640	291.78	147,924			39,863		577,832			(36,709)		14,923		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/21/2027	3	2,637,354	296.02	98,494			27,683		332,762			(24,492)		9,883		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/28/2027	3	1,651,386	297.89	62,944			18,294		196,964			(15,635)		6,293		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	01/29/2027	3	3,474,578	299.11	113,320			33,237		399,026			(28,282)		13,271		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	3	3,781,983	295.41	140,654			41,944		485,214			(34,890)		14,614		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/05/2027	4	2,634,011	298.37	96,021			29,132		309,420			(23,961)		10,225		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	3	2,703,096	297.01	99,526			28,171		331,186			(24,736)		10,154		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/04/2027	2	1,411,774	297.19	52,722			15,820		171,871			(13,093)		5,468		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	1	2,915,445	299.11	106,414			31,470		334,811			(26,349)		11,214		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/05/2027	3	5,374,976	298.33	200,183			60,618		632,209			(49,909)		20,865		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	01/22/2027	2	1,485,304	296.6	54,911			15,601		184,235			(13,702)		5,579		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	3	1,335,121	294.44	51,622			17,475		175,664			(12,823)		5,492		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	02/26/2027	7	2,846,167	298.61	102,351			34,228		331,501			(25,687)		11,564		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/19/2027	2	3,278,109	294.42	119,865			33,310		433,229			(29,649)		12,223		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	4	2,923,082	297.59	107,217			32,538		351,645			(26,761)		11,347		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/12/2027	3	3,761,641	295.82	143,434			50,416		475,578			(35,763)		15,721		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	1,218,007	290.87	44,335			11,876		177,506			(10,963)		4,463		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	2	2,171,412	299.94	78,774			24,359		242,813			(19,542)		8,543		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/22/2027	2	3,225,350	299.03	117,055			38,089		370,932			(29,052)		12,995		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/05/2027	4	3,305,594	298.1	113,419			38,743		390,885			(28,290)		13,624		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/03/2027	3	5,175,014	297.39	179,521			60,456		625,234			(44,541)		21,242		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	3	1,724,077	292.45	61,114			16,107		240,940			(15,198)		6,252		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	2	2,377,108	302.07	83,644			26,834		248,043			(20,755)		9,517		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	2	3,583,571	298.1	132,683			45,924		423,632			(32,935)		14,888		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	3	2,189,651	299.81	88,344			27,571		245,836			(21,937)		8,634		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	2,181,986	299.03	79,643			25,928		250,866			(19,693)		8,810		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/05/2027	4	5,589,837	297.6	203,443			69,355		670,933			(50,555)		23,038		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	3	5,581,044	302.54	199,921			62,457		573,343			(49,695)		22,007		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	3,982,588	298.33	144,966			44,406		468,305			(35,845)		15,600		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/15/2027	3	3,324,298	294.42	123,739			33,910		439,445			(30,824)		12,273		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	3	6,144,947	299.79	218,755			64,016		690,763			(54,358)		23,471		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	4	3,827,138	294.89	140,438			49,090		496,939			(35,008)		15,963		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	3	1,317,635	300.12	47,788			17,551		146,286			(11,864)		5,645		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/26/2027	3	3,779,449	299.95	135,882			50,108		421,732			(33,712)		16,223		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/19/2027	4	3,431,318	298.87	125,998			45,462		395,977			(31,397)		14,536		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	4	2,345,805	298.95	88,465			31,656		270,090			(21,967)		9,918		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	03/26/2027	4	4,197,726	299.32	144,833			53,876		477,667			(36,188)		18,018		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	3	1,202,404	299.88	43,411			15,592		134,522			(10,771)		5,094		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	4	6,144,137	299.52	220,150			80,593		694,996			(54,685)		26,275		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	2	915,601	302.71	32,631			10,409		93,522			(8,098)		3,658		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	3	4,648,848	301.81	173,888			55,217		489,403			(43,059)		18,532		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/15/2027	2	3,448,062	301.81	125,154			39,484		362,960			(30,997)		13,686		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	3	1,475,796	291.85	58,500			15,851		209,500			(14,522)		5,435		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	01/11/2027	2	1,930,788	290.87	71,163			19,024		281,449			(17,652)		7,056		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	01/06/2027	4	2,582,500	291.84	105,963			27,805		366,968			(26,539)		9,316		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2027	3	1,047,036	298.44	40,077			11,714		122,794			(9,950)		3,999		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	693,591	291.89	25,316			6,538		98,446			(6,260)		2,496		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/25/2027	1	3,542,088	297.42	128,932			36,888		428,618			(31,924)		13,402		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	1,355,055	294.42	49,460			13,792		173,482			(12,213)		5,065		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/27/2027	3	6,211,670	297.36	228,878			66,067		752,849			(56,787)		23,614		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	2	3,811,599	297.42	138,405			39,220		461,363			(34,493)		14,317		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	3	2,626,222	293.35	97,996			26,819		357,742			(24,351)		9,696		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	3	1,692,671	294.23	59,390			16,247		224,996			(14,754)		6,249		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	2,055,699	297.58	75,239			25,217		246,963			(18,604)		8,421		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	02/26/2027	6	5,714,395	297.58	206,997			68,925		686,695			(51,761)		23,217		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	3	3,371,581	300.89	116,996			37,629		365,631			(29,075)		13,498		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/19/2027	5	2,075,104	299.03	73,303			23,706		238,649			(18,339)		8,308		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/15/2027	2	2,160,370	295.82	79,323			28,043		273,059			(19,644)		9,082		0001
Purchased Call/Shiller Barclays Global Index/SBG117HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	2,129,760	295.82	78,162			27,700		269,190			(19,327)		8,970		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/19/2027	3	5,692,490	299.29	207,269			74,651		648,582			(51,487)		24,114		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/12/2027	3	932,569	295.31	36,089			12,634		119,654			(8,978)		3,897		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	3	3,178,257	298.53	115,414			38,162		371,023			(28,649)		12,913		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/17/2027	4	2,662,109	297.91	99,503			35,427		316,332			(24,688)		11,234		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	12/24/2026	1	313,808	289.97	12,262			3,048		46,925			(3,126)		1,093		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/24/2027	3	2,968,877	298.66	107,424			35,141		345,240			(26,652)		12,012		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	1,076,499	297.42	39,292			11,280		130,264			(9,716)		4,083		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/18/2027	3	2,233,239	294.42	82,347			22,931		295,141			(20,513)		8,307		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	1,668,209	299.11	60,890			18,066		191,578			(15,056)		6,431		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/25/2027	3	2,154,996	298.08	79,228			26,033		255,060			(19,656)		8,737		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	2	5,828,169	301.81	217,351			67,999		613,501			(54,223)		22,981		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/10/2027	4	3,339,265	298.95	124,419			38,322		385,140			(30,881)		13,109		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	1	1,487,133	301.81	54,280			17,173		156,543			(13,422)		5,915		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	3	1,808,016	296.34	68,586			23,329		225,256			(17,021)		7,452		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	4,023,360	298.87	147,657			53,749		464,302			(36,511)		17,173		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	03/22/2027	2	4,846,457	298.87	160,958			58,537		559,287			(39,921)		20,648		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/07/2027	4	1,882,557	293.85	65,262			17,112		253,119			(16,244)		6,809		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/29/2027	1	2,928,960	297.62	107,493			40,070		350,841			(26,616)		12,642		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	3,172,312	298.1	116,424			40,036		375,015			(28,827)		13,153		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/10/2027	5	4,455,519	296.69	160,144			55,553		549,335			(39,784)		18,547		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	1	855,139	297.58	31,298			10,461		102,733			(7,750)		3,496		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	03/31/2027	4	7,114,532	296.22	260,308			97,779		887,936			(64,645)		30,821		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/12/2027	3	6,069,061	294.42	224,039			78,505		798,572			(55,639)		25,364		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	1,217,836	297.62	44,695			16,699		145,877			(11,052)		5,266		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/26/2027	2	3,512,666	297.62	125,759			46,572		420,879			(31,307)		15,078		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	2,754,880	298.33	100,278			30,621		323,941			(24,829)		10,767		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/03/2027	3	2,577,037	285.72	95,150			40,076		422,742			(23,580)		11,817		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	3	5,058,780	286.35	187,938			80,400		817,074			(46,696)		23,348		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	4	2,622,950	285.63	99,306			42,277		431,050			(24,691)		12,086		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2027	5	6,156,598	284.63	217,372			82,658		1,039,762			(54,137)		26,768		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	3	3,909,382	291.55	138,220			52,443		555,265			(34,329)		16,998		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/17/2027	1	3,333,756	288.46	122,349			53,854		510,707			(30,294)		15,632		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/04/2027	2	2,248,847	288.79	82,545			38,549		341,076			(20,543)		10,836		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/18/2027	3	5,390,494	289.15	197,546			96,060		809,272			(49,137)		26,506		0001
Purchased Call/Shiller Barclays Global Index/SBG117JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	2	3,176,060	287.51	117,248			53,086		497,768			(29,010)		15,100		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	5	4,714,342	284.9	176,394			72,236		789,475			(43,947)		21,263		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	4,822,044	288.4	177,451			81,657		738,855			(43,878)		23,133		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	2	990,511	288.46	36,295			16,581		151,567			(9,017)		4,723		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	2	2,659,562	283.55	96,578			38,544		459,904			(24,036)		11,853		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/07/2027	1	3,204,810	288.79	117,617			55,168		485,954			(29,123)		15,511		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	4	3,152,097	287.51	117,927			52,915		494,231			(29,432)		14,872		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/23/2027	2	2,131,715	285.23	78,707			32,194		354,176			(19,596)		9,615		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	2	5,243,736	285.72	192,626			80,654		860,558			(47,960)		23,928		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/25/2027	2	1,929,695	287.51	71,203			32,154		302,431			(17,626)		9,160		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117K$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/16/2027	4	2,774,954	289.53	101,699			48,981		412,705			(25,242)		13,606		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	2	2,345,690	287.51	86,383			38,925		367,628			(21,412)		11,118		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	3	1,711,290	283.11	64,244			25,597		299,027			(15,958)		7,627		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/12/2027	2	3,553,771	282.14	131,510			51,600		635,204			(32,598)		15,729		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	3,097,439	282.14	113,986			44,780		553,529			(28,185)		13,733		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	3	4,574,233	282.14	171,244			66,801		817,766			(42,704)		20,139		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	3	1,770,462	287.95	64,974			28,328		274,777			(16,122)		8,263		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	5	2,399,534	284.49	90,457			36,936		405,697			(22,484)		10,823		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/22/2027	3	2,592,165	283.96	97,993			39,774		443,859			(24,335)		11,672		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	4	2,451,420	288.6	88,699			39,403		374,084			(22,011)		11,548		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	05/28/2027	3	2,858,226	288.4	104,575			47,829		438,051			(26,026)		13,630		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	3	2,738,364	285.14	101,671			42,403		455,593			(25,229)		12,495		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	2	3,590,276	285.21	133,088			55,638		596,429			(33,054)		16,383		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/14/2027	4	3,039,706	282.77	113,111			44,667		535,443			(28,092)		13,501		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/14/2027	4	4,729,430	288.05	173,845			76,058		732,113			(43,192)		22,072		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	2	3,064,564	289.22	112,274			53,325		459,547			(27,858)		14,919		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/02/2027	5	5,115,277	288.09	189,283			87,494		789,773			(47,000)		24,576		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	3	4,971,039	289.56	182,337			88,130		738,729			(45,234)		24,409		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	2,813,957	285.23	103,835			42,789		467,333			(25,675)		12,777		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/04/2027	2	2,591,083	288.37	95,291			44,433		397,148			(23,663)		12,485		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2027	3	4,271,468	289.62	154,573			75,238		633,746			(38,449)		21,003		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	2	2,312,178	288.42	83,552			36,296		354,657			(20,733)		10,774		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	3	2,585,939	288.52	94,959			42,046		395,438			(23,568)		12,163		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2025	04/02/2027	4	2,362,839	297.44	56,721			21,504		284,549			(14,091)		10,273		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	2	1,429,646	288.32	52,488			24,314		219,415			(13,023)		6,879		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/26/2027	2	2,294,602	285.23	86,308			35,636		381,160			(21,465)		10,401		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	3	5,064,146	283.55	188,443			75,450		875,849			(47,053)		22,570		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	3	4,506,590	288.1	167,056			76,153		695,937			(41,458)		21,490		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/11/2027	3	2,394,098	288.95	88,639			42,262		361,496			(22,072)		11,655		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/07/2027	4	3,588,270	280.08	135,570			52,202		671,963			(33,647)		15,742		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/10/2027	1	2,817,243	286.78	103,675			44,636		450,123			(25,670)		13,065		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	2	2,803,009	287.78	102,372			45,824		436,552			(25,424)		13,225		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	2	2,440,597	288.38	89,941			44,363		373,309			(22,302)		12,119		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/09/2027	4	7,170,508	289.07	262,470			123,716		1,079,532			(65,102)		34,806		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	2	3,090,030	288.95	113,345			54,268		466,365			(28,073)		15,108		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/11/2027	3	3,994,621	289.16	146,675			69,819		599,966			(36,437)		19,446		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/27/2027	2	1,787,577	288.37	64,734			29,381		274,177			(16,071)		8,511		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	3	3,518,265	288.34	129,203			60,169		539,690			(32,085)		16,953		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/10/2027	2	2,329,467	289.04	85,532			40,420		350,902			(21,209)		11,324		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	1	3,813,010	289.3	140,700			70,060		569,776			(34,838)		19,013		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	05/31/2027	2	6,776,375	288.4	248,975			114,471		1,038,307			(61,694)		32,460		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	2	4,014,224	288.91	146,864			72,074		606,071			(36,442)		19,878		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/25/2027	4	5,030,189	289.3	186,015			92,311		751,835			(46,329)		24,978		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	2	3,343,849	282.07	123,120			47,927		598,780			(30,593)		14,722		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	2	3,152,386	296.96	117,231			44,159		385,025			(29,091)		13,681		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	2,914,962	284.63	107,854			41,334		492,092			(26,669)		12,765		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	3	1,454,965	283.06	54,019			21,418		254,538			(13,410)		6,473		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	3	2,681,265	288.03	99,263			42,994		415,363			(24,637)		12,474		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	3	2,040,537	285.81	75,706			32,280		333,875			(18,780)		9,418		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	3	2,745,819	288.14	99,565			44,438		423,873			(24,706)		12,955		0001
Purchased Call/Shiller Barclays Global Index/SBG117IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	1,951,607	283.55	72,014			28,944		337,403			(17,783)		8,758		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/07/2027	2	1,679,069	286.78	62,992			26,987		268,388			(15,687)		7,749		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	3	2,209,337	281.46	83,092			32,275		401,115			(20,627)		9,727		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/21/2027	3	4,491,334	283.2	169,053			68,326		782,815			(41,949)		20,189		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/19/2027	1	3,068,731	283.55	113,236			45,419		530,694			(28,000)		13,747		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/14/2027	2	2,965,961	288.46	108,703			47,638		454,467			(27,099)		13,842		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	2	6,480,537	285.46	238,848			98,805		1,070,177			(59,252)		29,474		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	2,017,821	288.46	74,054			32,653		309,116			(18,311)		9,476		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/25/2027	2	4,949,258	288.88	183,390			90,852		747,666			(45,554)		24,576		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	1,682,918	288.79	61,763			29,015		255,185			(15,272)		8,157		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/24/2027	3	2,626,838	288.7	96,010			47,259		398,621			(23,824)		13,026		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	2,990,677	288.95	109,758			52,617		451,370			(27,140)		14,643		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	2	3,260,744	285.67	119,892			50,751		535,447			(29,743)		15,001		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	2	2,172,631	285.72	81,314			34,423		356,402			(20,193)		9,979		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/21/2027	1	4,952,065	289.15	182,236			88,987		743,280			(45,123)		24,453		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	1,791,483	289.15	65,927			32,239		268,893			(16,302)		8,859		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	06/30/2027	3	4,828,933	289.45	181,304			90,818		718,707			(45,002)		24,145		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	3	1,896,854	285.39	69,492			28,875		313,780			(17,250)		8,641		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	1,306,755	289.3	48,219			24,043		195,268			(11,923)		6,525		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2027	1	2,061,799	289.62	75,668			36,738		308,294			(18,762)		10,138		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	1	2,840,404	284.63	105,095			40,188		479,605			(26,022)		12,417		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	1,972,537	286.78	72,589			31,309		315,161			(17,949)		9,162		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	3	961,834	281.02	38,350			15,038		176,369			(9,650)		4,227		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	2	2,294,383	300.69	85,372			49,613		250,050			(21,181)		12,350		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/09/2027	4	2,970,165	301.99	110,205			65,976		311,288			(27,375)		16,231		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/10/2027	5	6,827,554	303.23	251,373			151,494		688,772			(62,566)		37,353		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	09/24/2027	5	5,522,061	302.19	208,179			129,303		575,613			(51,733)		30,691		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/10/2027	2	3,807,419	302.94	144,923			87,361		387,608			(36,139)		20,830		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/15/2027	2	6,269,508	303.86	230,998			139,987		620,431			(57,297)		34,496		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/08/2027	4	2,082,530	302.06	77,709			46,391		217,795			(19,288)		11,367		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	3	4,933,728	303.13	181,104			103,840		498,858			(45,063)		26,336		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2027	2	3,322,103	299.96	122,768			71,012		369,912			(30,442)		17,860		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/22/2027	3	1,975,710	301.24	74,297			45,749		211,908			(18,433)		10,956		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/20/2027	2	3,391,662	301.5	125,915			77,272		360,878			(31,198)		18,767		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/24/2027	3	3,302,479	304.01	117,825			73,382		325,457			(29,387)		18,355		0001
Purchased Call/Shiller Barclays Global Index/SBG117MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/13/2027	3	5,447,458	302.94	201,743			121,859		554,744			(49,979)		29,905		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	2	3,571,081	301.07	131,218			76,497		384,782			(32,585)		19,222		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	2	2,161,532	300.38	79,567			46,644		237,755			(19,696)		11,690		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/12/2027	1	3,387,662	291.98	124,666			64,476		471,986			(30,868)		17,214		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/25/2027	2	4,717,341	303.26	163,729			94,504		477,085			(40,615)		25,332		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/07/2027	3	5,691,116	290.12	216,306			110,343		832,317			(53,685)		28,727		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/03/2027	3	4,898,404	301.01	182,156			107,997		528,717			(45,328)		26,584		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	2	1,882,726	290.98	69,549			35,136		269,421			(17,257)		9,439		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/03/2027	3	2,783,632	300.68	103,977			61,579		303,468			(25,840)		15,107		0001
Purchased Call/Shiller Barclays Global Index/SBG117KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/01/2027	2	3,791,717	289.73	141,762			71,182		560,387			(35,162)		18,985		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	3	2,534,660	289.89	96,054			50,258		372,647			(23,844)		12,948		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/09/2027	4	5,319,473	291.76	196,672			101,274		745,704			(48,878)		26,923		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	3	4,500,238	291.7	163,469			84,912		631,608			(40,546)		22,929		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/05/2027	1	2,303,571	291.09	84,771			43,027		328,558			(20,961)		11,596		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	1	1,638,892	291.66	60,311			31,813		230,162			(14,913)		8,416		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	3	3,205,229	294.61	117,056			63,083		415,815			(29,045)		16,629		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/06/2027	3	2,113,309	293.98	78,776			43,657		267,793			(19,613)		11,089		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/11/2027	2	2,818,941	295.85	106,672			59,522		353,310			(26,463)		14,884		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	3	2,331,346	295.03	85,669			45,560		299,093			(21,245)		12,018		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	2	2,515,993	299.76	93,288			54,986		281,849			(23,132)		13,654		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/21/2027	3	3,773,115	291.65	140,181			74,161		530,034			(34,770)		19,401		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	3	2,934,071	294.26	104,757			56,807		384,284			(25,993)		15,261		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/24/2027	2	3,434,599	303.13	127,085			73,145		347,392			(31,426)		18,421		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/23/2027	4	2,770,305	294.82	101,342			54,123		357,447			(25,178)		14,281		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/17/2027	3	2,376,919	298.02	88,181			49,938		280,103			(21,823)		12,642		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	2	3,718,716	291.98	136,770			70,831		518,109			(33,824)		18,922		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	2	2,108,204	291.82	79,559			43,645		294,610			(19,745)		11,035		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/17/2027	3	4,549,475	302.76	162,081			99,124		465,826			(40,280)		25,089		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/13/2027	3	5,739,019	297.98	211,813			119,213		677,173			(52,598)		30,375		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	3	1,839,476	302.36	68,278			40,910		190,664			(16,932)		10,064		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/12/2027	3	4,142,302	297.33	154,543			86,474		503,961			(38,338)		21,898		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/17/2027	2	3,127,594	301.5	115,644			70,764		332,781			(28,757)		17,247		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	2	2,916,586	302.14	109,094			67,339		304,459			(27,071)		16,192		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	2	3,411,386	301.07	126,682			74,346		373,315			(31,301)		18,470		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	3	3,800,448	302.36	138,382			86,583		394,172			(34,349)		21,239		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	3	5,544,891	291.82	212,707			112,867		775,436			(52,768)		28,548		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	2	2,399,896	292.37	87,989			45,104		331,046			(21,820)		12,147		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	3	4,281,374	293.43	151,372			82,311		573,417			(37,611)		22,269		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/15/2027	2	4,497,174	290.49	163,557			85,184		651,147			(40,570)		22,943		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	07/30/2027	3	4,823,256	291.41	177,943			96,853		681,423			(44,263)		25,088		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/09/2027	3	4,291,695	291.98	154,873			79,864		598,082			(38,599)		21,721		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	3,085,607	293.98	113,859			63,342		390,897			(28,154)		16,271		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	2	5,938,487	291.1	219,417			115,045		846,403			(54,497)		30,336		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/30/2027	1	3,406,818	300.38	126,052			73,791		374,728			(31,211)		18,403		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	3	1,398,973	302.36	51,995			31,802		145,005			(12,947)		7,715		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	2	1,244,953	302.58	45,593			28,241		128,248			(11,312)		6,919		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	2	5,400,338	299.8	204,042			116,827		604,161			(50,674)		28,826		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	3	3,268,740	300.01	121,620			69,515		363,473			(30,185)		17,448		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	1	3,381,591	304.01	125,119			78,027		333,365			(30,938)		18,878		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/16/2027	3	3,848,442	303.53	140,865			85,571		384,807			(34,940)		21,199		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/16/2027	1	3,662,592	298.02	135,150			76,405		431,615			(33,464)		19,456		0001
Purchased Call/Shiller Barclays Global Index/SBG117LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	2	5,352,824	293.98	200,256			110,795		706,286			(49,735)		28,088		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/09/2027	2	3,659,761	293.98	135,622			75,378		463,633			(33,591)		19,275		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	3	5,957,137	299.89	219,722			125,045		664,663			(54,503)		31,760		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/02/2027	1	2,818,323	291.41	103,996			56,790		398,072			(25,750)		14,715		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/27/2027	1	3,496,125	304.01	129,007			80,385		344,656			(31,943)		19,496		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	2,213,820	302.94	82,133			49,641		225,445			(20,309)		12,167		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	2	5,327,450	301.5	196,987			120,961		566,848			(48,719)		29,511		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	09/30/2027	2	3,071,858	302.03	112,919			70,753		321,801			(28,007)		17,186		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/19/2027	1	2,422,288	291.66	89,140			46,961		340,180			(22,072)		12,423		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	4	3,995,490	294.39	147,005			79,463		521,408			(36,492)		20,756		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	2	3,515,994	293.17	130,712			72,060		474,085			(32,418)		18,449		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/26/2027	2	3,825,374	294.61	140,683			75,480		496,399			(34,842)		19,796		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/23/2027	4	4,118,486	294.61	152,600			81,852		534,434			(38,137)		21,231		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	2	2,557,532	292.53	94,983			52,205		350,762			(23,558)		13,403		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/16/2027	2	3,138,245	291.66	115,164			60,465		440,833			(28,660)		16,031		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/02/2027	4	5,129,570	291.09	187,538			94,915		732,012			(46,684)		25,718		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/13/2027	3	5,685,337	298.02	212,351			119,744		669,987			(52,875)		30,091		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/18/2027	3	3,343,919	298.41	124,458			70,624		389,625			(30,867)		17,807		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2025	08/27/2027	2	4,161,522	300.38	153,375			89,536		457,741			(38,158)		22,400		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/02/2027	2	1,585,628	300.22	57,910			34,069		175,241			(14,368)		8,595		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/07/2027	1	3,081,973	301.01	114,341			68,008		332,760			(28,273)		16,803		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/06/2027	1	1,879,937	301.01	69,746			41,444		202,914			(17,269)		10,238		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	2	2,964,090	298.6	106,911			60,098		343,564			(26,535)		15,688		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/23/2027	1	3,091,628	303.13	114,081			65,593		312,600			(28,247)		16,562		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	893,810	294.61	32,892			17,666		115,985			(8,133)		4,631		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/08/2027	4	1,687,980	291.07	63,932			32,719		240,900			(15,875)		8,532		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	2,657,331	291.09	97,790			49,701		379,045			(24,147)		13,395		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	775,878	291.41	28,630			15,652		109,588			(7,079)		4,056		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/27/2027	3	4,500,433	305.57	161,658			107,316		423,280			(40,106)		25,912		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	5	4,497,746	299.99	164,549			106,108		500,768			(40,833)		25,519		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2027	2	4,374,104	302.33	162,528			103,385		454,150			(40,306)		24,659		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2025	10/18/2027	3	6,604,279	299.63	250,189			163,546		743,017			(62,115)		37,670		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/05/2027	4	2,150,696	303.07	80,330			54,459		218,640			(19,956)		12,498		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	3	4,796,939	302.35	169,102			108,418		497,860			(42,031)		27,072		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/21/2027	4	3,787,309	302.6	144,024			94,524		390,370			(35,745)		21,670		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	2	2,314,628	298.26	86,307			55,628		270,839			(21,368)		13,119		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2025	10/20/2027	5	3,491,303	301.79	132,807			87,027		368,696			(33,001)		19,956		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	2	4,140,359	306.04	152,223			104,784		384,218			(37,799)		24,230		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/29/2027	4	5,244,771	303.19	194,008			129,930		531,066			(48,225)		30,260		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	3	2,911,263	303.39	107,561			71,698		293,055			(26,675)		16,797		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	11/24/2027	4	3,668,150	302.39	139,125			97,800		381,020			(34,529)		21,722		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2027	3	2,151,295	306.58	79,498			54,448		196,267			(19,731)		12,577		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/12/2027	3	3,150,750	305.13	114,768			79,118		300,898			(28,547)		18,438		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/26/2027	1	2,163,250	306.72	80,040			56,714		196,774			(19,900)		12,835		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	3	4,604,881	305.09	171,847			117,769		440,126			(42,708)		26,894		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	10/29/2027	2	3,478,011	303.11	129,896			87,046		353,068			(32,328)		20,067		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2027	2	5,539,745	304.24	200,158			134,791		543,339			(49,654)		32,126		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	4	5,767,890	300.4	217,782			152,099		634,965			(54,131)		33,989		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/17/2027	2	5,453,349	303.1	196,056			135,798		554,330			(48,635)		32,072		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	12/03/2027	3	3,496,574	307.15	128,945			92,631		313,969			(32,074)		20,887		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/22/2027	1	2,373,051	301.72	88,040			61,640		251,368			(21,799)		14,025		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	3	2,265,224	306.4	84,494			60,449		208,261			(20,974)		13,532		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/18/2027	3	2,462,407	301.48	89,075			61,884		262,673			(22,109)		14,496		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2027	3	2,193,618	303.76	90,150			63,787		218,670			(22,427)		13,003		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/03/2027	2	4,693,919	307.21	173,601			124,531		420,636			(43,109)		28,040		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/10/2027	3	4,453,112	308.14	161,024			117,323		387,589			(40,117)		26,780		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2027	4	6,932,951	308.96	257,186			192,325		588,816			(64,001)		42,242		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/26/2027	3	4,342,875	305.62	160,892			113,875		408,890			(39,907)		25,768		0001
Purchased Call/Shiller Barclays Global Index/SBG1170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	11/23/2027	2	2,072,253	301.72	77,433			54,275		219,505			(19,160)		12,260		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	3	1,736,281	300.81	64,423			44,847		188,859			(15,984)		10,232		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2027	3	2,793,416	308.03	103,564			76,396		244,219			(25,755)		16,910		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/20/2027	1	4,092,741	308.03	151,431			111,855		357,947			(37,495)		24,844		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/24/2027	1	333,872	309.27	12,490			9,346		28,068			(3,118)		2,034		0001
Purchased Call/Shiller Barclays Global Index/SBG117PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2026	12/30/2027	4	2,678,432	309.94	84,669	14,150		74,523		220,538			(24,460)		16,409		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/10/2027	4	4,637,047	308.71	167,274	2,556		123,599		396,248			(42,194)		27,886		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	1	6,026,263	308.14	222,972			162,635		524,907			(55,134)		36,377		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	12/09/2027	3	3,825,204	306.95	145,242			105,039		345,820			(36,044)		22,982		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2027	3	5,564,950	307.09	209,455			154,367		501,243			(52,045)		33,687		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	1	2,116,524	307.15	78,311			56,367		190,119			(19,364)		12,692		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/30/2027	4	1,330,475	309.1	15,000	38,667		40,648		112,560			(13,119)		8,151		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2025	12/08/2027	3	4,078,874	307.15	151,500			109,347		366,389			(37,595)		24,483		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2025	12/10/2027	3	2,220,325	308.15	82,501			59,807		193,247			(20,466)		13,352		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/08/2027	2	6,394,123	298.26	249,661			160,225		748,190			(62,258)		36,085		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	10/14/2027	2	2,688,954	299.35	100,606			64,979		304,961			(24,955)		15,273		0001
Purchased Call/Shiller Barclays Global Index/SBG117NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2025	10/15/2027	3	1,400,679	299.63	54,018			35,172		157,584			(13,455)		7,964		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/01/2027	3	4,077,563	301.47	147,225			92,680		434,446			(36,539)		22,838		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/22/2027	3	4,139,859	303.41	160,337			105,598		416,290			(39,798)		23,712		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	2	2,405,393	303.06	88,125			56,255		244,302			(21,859)		13,575		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	2	2,452,915	304.94	90,876			60,173		235,285			(22,474)		14,108		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2027	4	2,165,480	302.97	80,427			54,302		220,858			(19,957)		12,571		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	1	6,807,403	303.38	251,874			171,732		685,720			(62,365)		39,678		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/11/2027	2	2,393,401	298.26	89,336			57,484		280,056			(22,138)		13,551		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	3	4,092,818	304.07	150,136			99,867		403,400			(37,241)		23,589		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/05/2027	3	3,471,318	303.38	128,362			87,398		349,672			(31,935)		20,172		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2027	2	6,759,429	306.02	250,840			178,572		631,413			(62,226)		40,301		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2027	3	5,626,444	308.39	203,067			148,477		486,218			(50,375)		33,995		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/02/2027	3	4,909,679	306.1	181,834			129,646		455,521			(45,088)		29,301		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/13/2027	1	5,409,459	308.14	200,150			145,914		471,009			(49,558)		32,623		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2027	3	5,383,497	306.72	199,437			146,059		490,574			(49,457)		32,558		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/04/2027	3	5,700,283	301.51	212,896			135,150		606,687			(52,905)		32,031		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/06/2027	3	6,290,141	302.35	231,643			147,149		652,836			(57,491)		35,422		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/05/2027	3	7,006,421	303.05	261,126			177,360		712,779			(64,872)		40,714		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2025	10/22/2027	2	4,166,206	304.94	154,567			102,063		399,488			(38,446)		23,863		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	1	1,809,900	303.38	66,966			45,688		182,395			(16,559)		10,560		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2025	10/15/2027	4	5,116,203	300.01	192,545			124,822		569,058			(47,796)		29,090		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2025	10/15/2027	4	5,676,501	300.46	209,280			136,029		623,270			(51,998)		32,276		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/01/2027	2	5,199,407	303.11	192,305			129,095		527,986			(47,623)		30,091		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2027	1	4,062,239	308.96	150,303			112,521		345,138			(37,165)		24,842		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/29/2027	2	3,898,919	309.56	144,657			108,541		324,953			(35,875)		23,865		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/23/2027	3	2,635,360	309.19	97,955			72,964		222,120			(24,353)		16,042		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	1	2,134,876	301.51	78,990			50,020		227,217			(19,532)		12,009		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	2,192,443	299.63	81,340			53,072		246,662			(20,113)		12,519		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	2	7,109,009	304.79	263,126			173,493		685,034			(65,335)		40,719		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/27/2027	1	4,653,202	308.96	172,168			128,830		395,348			(42,630)		28,430		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/12/2027	4	3,493,191	306.76	125,722			86,384		316,796			(31,204)		20,442		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/30/2027	1	3,842,785	306.72	142,567			101,246		349,674			(35,252)		22,889		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	3,329,981	306.37	127,278			93,747		306,837			(31,601)		20,158		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/06/2027	1	2,175,261	307.15	80,485			57,900		195,324			(19,928)		13,032		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2025	12/22/2027	3	3,649,303	308.88	135,236			100,183		310,607			(33,539)		22,194		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/01/2027	3	6,140,120	300.7	228,990			144,389		669,348			(56,881)		34,390		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	10/25/2027	2	3,649,461	304.94	134,092			88,915		350,058			(33,275)		20,969		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/26/2027	3	2,001,034	305.62	74,656			52,873		188,371			(18,544)		11,873		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/15/2027	1	3,140,140	305.13	116,185			80,227		299,884			(28,768)		18,431		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	11/19/2027	2	3,125,591	301.72	117,085			81,881		331,083			(29,164)		18,419		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/29/2027	1	7,428,713	306.72	275,605			195,615		675,733			(68,242)		44,206		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/16/2027	2	2,844,786	305.13	104,959			72,523		271,771			(25,956)		16,714		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	1	1,722,149	303.11	63,720			42,801		174,880			(15,756)		9,977		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/01/2027	3	5,015,995	301.51	186,677			117,876		533,856			(46,460)		28,094		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2027	1	2,714,562	308.03	100,710			74,426		237,413			(24,902)		16,494		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	01/10/2028	2	6,567,940	315.12	243,772			187,208		454,786			(57,255)		40,640		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2026	01/14/2028	3	8,120,026	316.62	298,226			231,830		533,949			(67,544)		50,424		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/07/2028	3	4,869,520	313.7	184,892			141,631		354,078			(43,774)		30,050		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/23/2028	4	2,395,999	317.71	92,782			80,433		154,449			(12,479)		15,764		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2026	02/29/2028	2	5,515,159	326	204,655			170,924		259,855			(34,378)		35,620		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/21/2028	4	4,388,259	314.76	162,834			127,378		308,528			(35,622)		27,419		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2026	03/02/2028	5	3,344,903	326.39	116,094			97,410		155,363			(18,810)		21,639		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/21/2028	3	4,646,934	316.08	171,149			134,337		311,971			(37,309)		29,035		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2026	02/02/2028	3	3,257,623	315.49	124,111			99,096		223,963			(25,116)		20,568		0001
Purchased Call/Shiller Barclays Global Index/SBG1170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2026	02/04/2028	3	4,243,920	319.24	158,079			127,193		255,507			(31,352)		26,841		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2026	03/31/2028	3	3,828,477	321.11	147,773			129,795		219,376			(18,169)		25,348		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2026	01/14/2028	2	3,830,386	317.46		141,560		109,333		244,452			(32,371)		23,786		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2026	01/28/2028	5	3,154,316	315.78		117,360		93,348		214,363			(24,340)		19,830		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2026	01/31/2028	5	7,709,541	315.9		297,653		237,945		522,268			(60,613)		48,592		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	02/01/2028	1	1,781,910	315.9		65,931		52,527		120,712			(13,600)		11,241		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2026	03/09/2028	5	4,070,152	320.83		154,010		130,705		233,808			(23,452)		26,481		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/10/2028	3	4,145,804	323.2		153,582		124,287		215,756			(29,434)		26,355		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2026	03/03/2028	6	8,980,489	321.6		332,553		279,407		500,685			(53,483)		58,143		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2026	02/23/2028	5	4,245,763	323.71		157,255		130,733		217,856			(26,683)		27,286		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2026	03/10/2028	4	3,723,718	321.24		138,793		117,846		210,854			(21,149)		24,246		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2026	03/08/2028	2	2,964,372	321.88		109,041		92,216		163,838			(17,160)		19,271		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2026	02/18/2028	5	3,287,089	324.7		120,697		99,550		162,077			(21,466)		21,037		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2026	02/25/2028	3	6,189,917	325.13		223,985		186,813		300,995			(37,847)		39,846		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2026	02/16/2028	7	4,817,212	322.62		184,221		152,111		260,928			(32,443)		30,778		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/11/2028	2	3,223,640	322.21		119,139		97,231		174,283			(22,390)		20,510		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2026	02/09/2028	7	6,896,418	322.61		257,377		208,383		367,041			(49,331)		43,803		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/14/2028	4	5,552,706	322.21		206,329		168,583		300,547			(38,586)		35,418		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2026	03/03/2028	4	2,794,304	322.99		99,804		83,833		147,939			(16,070)		18,091		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/17/2028	4	2,315,784	321.81		88,545		72,559		127,371			(16,085)		14,808		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/04/2028	5	3,718,339	321.8		138,289		111,518		203,596			(27,176)		23,517		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/09/2026	02/08/2028	2	5,379,577	321.8		199,129		160,564		295,057			(39,165)		34,140		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/25/2028	2	3,423,371	315.56		126,783		99,841		234,329			(27,303)		21,465		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/28/2026	01/27/2028	5	3,283,306	315.72		121,123		95,877		223,587			(25,409)		20,623		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/27/2026	01/21/2028	3	2,511,328	315.56		92,450		72,679		171,740			(20,011)		15,691		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/09/2026	01/28/2028	4	3,177,806	315.9		119,706		95,351		215,072			(24,628)		19,977		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/06/2028	3	3,897,057	321.88		142,355		120,328		215,265			(22,373)		25,293		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/03/2028	3	3,579,774	321.75		131,690		111,017		198,376			(21,078)		23,177		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/24/2028	3	6,358,364	321.73		233,235		202,589		355,339			(30,951)		41,867		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/25/2028	5	3,481,593	324.56		130,945		108,867		173,135			(22,288)		22,412		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2026	03/20/2028	4	4,786,241	319.88		173,244		149,807		285,636			(23,910)		31,415		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/13/2028	2	4,648,544	320.76		172,157		147,078		268,107			(25,625)		30,341		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	02/25/2028	4	4,551,210	326		165,771		138,477		214,018			(27,744)		29,297		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	02/24/2028	7	5,913,630	323.97		226,314		188,100		300,638			(38,617)		38,036		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	02/21/2028	4	5,584,191	324.73		205,710		169,899		275,314			(36,413)		35,828		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2026	02/18/2028	4	2,731,763	324.21		102,024		83,841		137,258			(18,325)		17,483		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/20/2026	03/27/2028	4	5,641,177	321.16		207,177		181,364		322,141			(26,177)		37,232		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2026	03/17/2028	3	4,156,245	323.66		150,868		129,591		215,735			(21,445)		27,215		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/07/2028	3	6,420,522	321.88		237,507		200,669		354,657			(37,587)		41,705		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/07/2028	1	1,671,771	321.8		61,856		49,859		91,641			(12,185)		10,600		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2026	03/22/2028	2	2,954,289	319.88		108,805		94,067		176,400			(15,102)		19,422		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2026	03/30/2028	4	3,470,554	320.78		128,946		112,929		201,127			(16,150)		22,960		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2026	03/17/2028	4	4,760,671	320.74		171,690		148,167		275,186			(24,006)		31,173		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/15/2028	1	3,188,436	320.76		117,653		100,546		183,994			(17,496)		20,845		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2026	03/16/2028	5	5,965,462	320.3		231,715		198,652		350,145			(33,302)		39,031		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/29/2028	1	1,587,736	321.16		58,270		50,916		90,718			(7,552)		10,496		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/14/2028	1	4,411,577	320.76		162,787		139,085		254,577			(24,240)		28,818		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2026	03/17/2028	3	1,661,445	322.38		59,350		51,035		90,447			(8,386)		10,879		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	03/28/2028	3	4,741,709	321.16		191,980		169,739		270,925			(22,812)		31,320		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2026	01/28/2028	3	3,519,396	314.58		133,239		105,627		249,371			(27,836)		22,125		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2026	01/19/2028	2	2,403,849	317.2		88,858		69,220		158,270			(19,983)		14,994		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/03/2028	3	2,541,307	317.82		96,693		77,383		160,961			(19,417)		16,059		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2026	02/11/2028	4	2,381,589	323.99		87,583		71,249		120,333			(16,486)		15,152		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2026	01/26/2028	2	5,731,429	315.12		212,079		167,240		398,501			(45,006)		35,968		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2026	02/11/2028	2	3,231,917	322.62		119,667		97,542		172,004			(22,621)		20,563		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2026	03/01/2028	2	4,624,032	326		170,497		142,447		218,010			(28,579)		29,889		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2026	02/18/2028	3	4,881,640	324.73		179,722		148,229		240,376			(32,014)		31,242		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2026	03/10/2028	4	5,054,644	322.5		184,004		156,353		273,186			(27,876)		32,912		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2026	03/24/2028	6	5,069,308	320.28		191,539		166,278		298,510			(25,473)		33,379		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2026	03/24/2028	3	2,656,299	321.74		98,067		85,624		148,361			(12,695)		17,491		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	12/30/2027	2	3,257,389	310.02		121,162		91,679		267,509			(29,799)		19,956		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2026	01/11/2028	2	2,856,686	315.12		105,795		81,239		197,897			(24,851)		17,692		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2026	01/07/2028	4	3,044,574	315.12		112,948		86,640		210,721			(26,539)		18,788		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2026	01/04/2028	3	5,458,068	310.02		205,126		155,665		448,589			(49,994)		33,591		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2026	01/13/2028	3	4,110,717	316.34		154,233		118,919		272,887			(35,441)		25,504		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/15/2028	2	3,015,726	322.21		111,827		91,372		163,323			(20,917)		19,252		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/14/2028	3	1,222,709	317.2		42,810		33,275		78,751			(9,671)		7,593		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2026	02/04/2028	4	1,612,244	320.07		62,764		50,508		94,145			(12,315)		10,197		0001
Purchased Call/Shiller Barclays Global Index/SBG117RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/10/2028	4	2,811,873	321.71		102,290		87,266		156,453			(15,304)		18,309		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2026	01/06/2028	2	5,155,999	312.25		188,293		143,333		373,108			(45,095)		31,789		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2026	01/07/2028	2	1,130,172	312.59		42,300		32,280		85,326			(10,071)		6,974		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/21/2028	1	2,673,426	319.88		98,115		84,772		159,546			(13,672)		17,562		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2028	1	2,648,078	324.73		98,244		81,105		130,639			(17,448)		17,004		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	02/28/2028	1	3,216,491	326		119,332		99,635		151,451			(20,079)		20,757		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/17/2028	1	6,996,057	316.62		258,155		200,905		460,483			(58,270)		43,560		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2026	01/12/2028	3	4,472,789	315.21		167,148		128,658		308,913			(38,639)		27,726		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/18/2028	1	3,594,718	316.62		133,005		103,550		236,605			(29,981)		22,402		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2026	01/05/2028	3	4,220,718	312.25		160,918		122,665		322,248			(38,369)		25,999		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2026	01/20/2028	2	2,217,244	313.86		85,424		66,825		160,717			(18,753)		13,842		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2026	01/24/2028	1	4,931,756	315.56		181,982		143,182		337,421			(39,334)		30,896		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	01/03/2028	1	4,520,113	310.02		167,244		126,756		371,355			(40,953)		27,793		0001
Purchased Call/Shiller Barclays Global Index/SBG117TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2026	05/01/2028	2	3,609,049	331.33		132,764		122,368		142,257			(10,857)		24,467		0001
Purchased Call/Shiller Barclays Global Index/SBG117T5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/12/2028	3	9,727,910	335.31		356,523		336,233		328,412			(21,578)		66,487		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/07/2028	4	3,183,793	326.85		117,980		105,250		147,672			(13,115)		21,194		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2026	04/04/2028	3	5,090,818	323.28		188,664		166,499		269,913			(22,807)		33,811		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2026	03/31/2028	3	4,017,840	323.28		149,406		131,788		212,779			(18,036)		26,602		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2026	04/07/2028	4	8,109,670	326.61		300,570		267,061		379,649			(33,876)		53,986		0001
Purchased Call/Shiller Barclays Global Index/SBG117TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2026	05/05/2028	5	4,064,075	332.4		150,768		139,602		153,808			(11,351)		27,634		0001
Purchased Call/Shiller Barclays Global Index/SBG117TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2026	05/05/2028	2	8,829,909	332.34		324,142		300,153		334,963			(24,404)		60,039		0001
Purchased Call/Shiller Barclays Global Index/SBG117TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2026	04/27/2028	4	4,653,458	329.31		174,941		160,092		198,257			(15,054)		31,453		0001
Purchased Call/Shiller Barclays Global Index/SBG117US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/31/2028	2	6,125,799	338.82		224,352		215,435		181,160			(9,778)		42,447		0001
Purchased Call/Shiller Barclays Global Index/SBG117TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/03/2028	1	2,443,774	331.33		89,931		82,899		96,400			(7,361)		16,592		0001
Purchased Call/Shiller Barclays Global Index/SBG117TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2026	05/04/2028	3	2,928,936	332.1		107,798		99,560		112,183			(8,363)		19,900		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/21/2028	4	3,320,627	329.57		122,451		111,078		139,548			(11,609)		22,343		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2026	04/13/2028	5	5,071,157	327.92		187,946		168,581		226,402			(19,641)		33,915		0001
Purchased Call/Shiller Barclays Global Index/SBG117UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/26/2028	3	4,712,989	332.67		172,941		172,726		181,792			(868)		33,257		0001
Purchased Call/Shiller Barclays Global Index/SBG117US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2026	06/02/2028	4	4,055,871	340.08		147,983		142,595		113,895			(5,601)		28,144		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2026	05/19/2028	4	2,939,406	335.33		106,983		101,073		99,666			(6,046)		20,193		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/08/2028	2	2,991,233	333.77		110,103		102,539		107,364			(7,959)		20,384		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/27/2028	2	5,354,747	332.67		196,301		196,040		206,698			(1,041)		37,812		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2028	4	3,282,146	336.85		110,079		109,142		106,888			(1,098)		23,097		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2026	03/31/2028	2	6,375,762	323.07		237,477		208,835		340,033			(28,889)		42,213		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2026	06/29/2028	2	2,966,036	332.89		110,353		110,353		113,587			(95)		20,973		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2026	06/09/2028	4	6,670,703	334.86		246,284		240,110		233,672			(6,626)		46,518		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2026	06/23/2028	4	8,298,552	332.53		304,837		302,949		321,216			(2,372)		58,438		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2026	06/08/2028	3	5,234,998	336.24		194,819		190,015		173,285			(5,059)		36,481		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	05/23/2028	2	5,568,196	336.55		203,149		193,461		180,014			(10,725)		38,362		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2026	06/23/2028	6	3,503,829	333.81		128,460		127,832		129,045			(917)		24,674		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2026	04/14/2028	3	6,469,543	328.27		238,766		214,292		284,978			(24,802)		43,300		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/24/2028	2	3,209,988	329.01		118,971		108,596		138,151			(10,612)		21,648		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2026	04/19/2028	2	2,959,832	328.73		109,295		98,654		128,395			(11,025)		19,885		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2026	04/17/2028	3	4,725,604	328.73		175,434		158,392		204,848			(17,576)		31,700		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2026	04/28/2028	2	6,889,063	330.74		254,030		232,907		277,446			(21,522)		46,598		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/15/2026	06/15/2028	2	4,503,294	338.69		163,332		160,263		135,355			(3,284)		31,536		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	04/03/2028	3	3,840,672	323.28		141,766		125,053		203,631			(17,176)		25,488		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2026	06/02/2028	3	8,148,567	340.46		292,295		282,101		224,980			(10,714)		56,543		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117T$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/09/2028	2	6,300,378	333.77		231,569		215,679		226,139			(16,738)		42,966		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	04/28/2028	4	2,342,020	331.44		87,383		80,658		91,790			(7,028)		15,842		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/05/2028	4	5,487,214	332.5		208,379		194,034		206,946			(14,997)		37,310		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	04/28/2028	4	2,264,915	330.09		86,259		79,258		93,591			(7,186)		15,320		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/18/2028	1	3,974,359	328.73		146,654		132,351		172,404			(14,826)		26,681		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2026	04/14/2028	3	3,291,898	329.23		120,814		108,859		139,683			(12,372)		22,032		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/26/2028	1	2,217,201	329.01		81,593		74,430		95,492			(7,458)		14,975		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2026	04/21/2028	3	4,392,650	329.78		158,856		144,772		183,148			(14,575)		29,556		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2026	05/15/2028	4	3,561,156	335.18		130,962		123,321		121,121			(8,042)		24,393		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/07/2028	4	4,076,661	324.56		156,496		138,872		206,245			(17,853)		27,138		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/05/2028	1	4,715,735	323.28		174,011		153,511		250,180			(21,099)		31,344		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2026	04/06/2028	3	4,911,270	324.26		192,330		171,825		251,273			(20,715)		32,669		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2026	05/12/2028	4	2,969,213	335.46		108,638		101,595		99,664			(7,220)		20,294		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/02/2028	2	4,140,194	331.33		152,271		140,395		163,319			(12,436)		28,089		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2026	04/21/2028	3	7,875,188	329.72		289,750		262,993		329,128			(27,281)		52,989		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/10/2028	4	4,968,797	326.92		185,722		165,916		230,263			(20,292)		33,154		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/24/2028	3	3,129,201	336.55		114,610		109,253		101,257			(5,934)		21,574		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2026	06/09/2028	4	4,706,912	335.78		174,187		170,426		158,822			(4,445)		32,824		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/16/2028	3	5,714,704	335.18		210,660		198,710		194,537			(12,738)		39,172		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/26/2028	3	5,994,893	338.07		222,229		213,259		182,293			(9,836)		41,391		0001
Purchased Call/Shiller Barclays Global Index/SBG117US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/05/2028	2	5,363,794	336.65		195,508		189,611		174,146			(6,629)		37,299		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2026	05/18/2028	3	4,301,787	335.44		158,691		149,874		145,148			(9,011)		29,530		0001
Purchased Call/Shiller Barclays Global Index/SBG117US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/06/2028	1	3,986,891	336.65		145,522		141,124		129,554			(4,970)		27,744		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/17/2028	1	7,427,653	335.18		271,852		255,817		253,069			(17,060)		50,951		0001
Purchased Call/Shiller Barclays Global Index/SBG117US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2026	06/01/2028	2	3,944,993	338.94		146,266		140,704		116,159			(5,747)		27,355		0001
Purchased Call/Shiller Barclays Global Index/SBG117US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/07/2028	2	3,722,170	336.65		135,975		131,991		121,069			(4,528)		25,920		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2026	05/19/2028	5	12,419,230	334.96		456,099		431,568		427,495			(25,392)		85,315		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2026	05/22/2028	3	6,840,503	336.55		253,268		241,199		221,145			(12,980)		47,094		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2026	05/26/2028	3	4,172,030	336.99		155,226		148,415		132,717			(7,147)		28,806		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2026	05/19/2028	4	5,536,904	335.26		206,944		196,885		188,273			(11,029)		38,036		0001
Purchased Call/Shiller Barclays Global Index/SBG117US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2026	06/23/2028	3	5,164,113	334.56		185,539		185,089		184,609			(1,185)		36,365		0001
Purchased Call/Shiller Barclays Global Index/SBG117US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2026	05/29/2028	4	7,837,270	338.82		287,198		275,856		231,311			(12,315)		54,228		0001
Purchased Call/Shiller Barclays Global Index/SBG117US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2026	06/02/2028	4	6,139,646	339.34		215,929		209,177		177,842			(7,580)		42,603		0001
Purchased Call/Shiller Barclays Global Index/SBG117US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2026	06/16/2028	4	5,981,078	337.42		217,409		214,764		179,447			(3,783)		41,914		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2026	04/20/2028	4	3,768,962	329.58		138,738		125,483		158,269			(13,414)		25,341		0001
Purchased Call/Shiller Barclays Global Index/SBG117USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/20/2028	1	4,720,195	337.42		172,287		170,394		150,715			(2,821)		33,170		0001
Purchased Call/Shiller Barclays Global Index/SBG117US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/15/2026	06/12/2028	4	4,814,453	336.94		179,930		176,453		155,176			(3,961)		33,645		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2026	04/14/2028	4	4,458,740	328.03		166,339		149,348		198,314			(17,241)		29,842		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2026	05/12/2028	3	12,835,476	335.79		468,282		438,329		425,070			(30,694)		87,726		0001
Purchased Call/Shiller Barclays Global Index/SBG117USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2026	06/09/2028	2	1,728,072	336.07		62,752		61,038		57,642			(1,795)		12,051		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/30/2028	1	4,596,773	338.82		168,242		161,540		135,806			(7,355)		31,829		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2026	05/11/2028	3	6,996,981	335.11		257,859		240,819		238,028			(17,404)		47,787		0001
Purchased Call/Shiller Barclays Global Index/SBG117USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/21/2028	1	5,973,860	337.42		218,643		216,244		190,920			(3,575)		42,009		0001
Purchased Call/Shiller Barclays Global Index/SBG117USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2028	1	4,216,046	334.13		153,886		153,886		153,877					29,832		0001
Purchased Call/Shiller Barclays Global Index/SBG117USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/13/2028	1	3,881,845	336.94		142,076		139,148		125,232			(3,494)		27,146		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/12/2028	1	2,873,051	326.92		105,728		94,416		133,230			(11,683)		19,200		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2026	05/26/2028	3	4,828,036	337.49		176,153		168,096		150,353			(8,326)		33,335		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/11/2028	1	2,102,310	326.92		77,365		69,076		97,424			(8,561)		14,038		0001
Purchased Call/Shiller Barclays Global Index/SBG117TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/25/2028	1	9,395,003	329.01		345,736		315,342		404,344			(31,645)		63,406		0001
Purchased Call/Shiller Barclays Global Index/SBG117USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/16/2028	3	4,224,429	337.42		147,893		146,365		134,510			(2,156)		29,604		0001
Purchased Call/Shiller Barclays Global Index/SBG117USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2026	06/16/2028	2	3,794,392	338.05		138,101		135,786		115,157			(2,608)		26,590		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/10/2028	1	4,434,229	333.77		163,180		151,988		159,290			(11,799)		30,262		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/25/2028	1	671,837	336.55		24,589		23,409		21,763			(1,307)		4,635		0001
Purchased Call/Shiller Barclays Global Index/SBG117USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/19/2028	1	1,626,834	337.42		59,379		58,726		51,945			(973)		11,424		0001
Purchased Call/Shiller Barclays Global Index/SBG117USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/14/2028	1	3,391,119	336.94		124,115		121,561		109,501			(3,048)		23,731		0001
Purchased Call/Shiller Barclays Global Index/SBG117US$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/28/2028	1	4,822,062	332.67		176,487		176,245		186,116			(963)		34,074		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/24/2024	09/24/2026	2	1,210,366	290.39	46,485			5,433		502			(11,537)		2,938		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2024	07/24/2026	4	1,260,138	283.21	51,743			1,649		135			(12,922)		1,616		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/16/2026	2	986,447	284.03	39,545			815		11			(9,813)		1,033		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2024	07/02/2026	5	1,444,304	282.36	57,811			80					(14,392)		535		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/02/2026	3	1,262,697	282.63	49,762			69					(12,377)		467		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2024	07/13/2026	2	2,152,512	283.74	86,916			1,441		10			(21,625)		2,031		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/10/2026	3	1,083,909	283.74	42,496			529		1			(10,581)		897		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	07/24/2026	4	2,715,402	282.05	111,300			3,534		540			(27,664)		3,481		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2024	07/23/2026	2	1,587,697	282.38	61,681			1,866		233			(15,312)		1,993		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/28/2026	1	989,858	290.23	39,396			4,823		485			(9,755)		2,458		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2024	07/31/2026	3	2,655,410	286.83	102,725			4,251		110			(25,518)		3,869		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2024	07/31/2026	3	2,249,054	286.76	83,086			3,441		97			(20,651)		3,277		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2024	09/10/2026	3	825,625	282.62	31,894			3,116		1,558			(7,917)		1,833		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	07/29/2026	4	4,044,298	284.31	166,958			6,429		471			(41,445)		5,700		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	09/04/2026	4	832,931	284.82	31,039			2,789		772			(7,725)		1,771		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	08/17/2026	1	2,632,356	283.64	104,505			6,756		1,692			(25,876)		4,773		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/21/2026	3	1,910,586	283.91	75,544			5,311		1,355			(18,755)		3,606		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	09/04/2026	2	4,023,089	283.08	160,455			14,415		5,845			(39,972)		8,554		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2024	08/06/2026	2	1,939,197	282.55	77,259			3,823		983			(19,168)		3,087		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	07/30/2026	3	1,172,140	286.05	47,438			1,892		64			(11,777)		1,680		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/21/2026	4	2,747,148	283.62	114,011			8,039		2,130			(28,383)		5,184		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/16/2024	09/16/2026	2	3,470,472	285.85	142,281			15,063		3,547			(35,311)		8,022		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2024	09/03/2026	2	2,694,087	284.33	105,523			9,291		2,752			(26,201)		5,684		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/24/2026	1	2,140,714	284.75	85,414			6,344		1,334			(21,149)		4,155		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	08/03/2026	1	2,050,825	284.4	81,828			3,714		388			(20,261)		3,130		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2024	09/04/2026	4	3,091,571	284.09	122,108			10,938		3,469			(30,323)		6,573		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/21/2026	2	2,281,726	284.75	93,055			6,560		1,240			(23,193)		4,306		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2024	09/09/2026	4	4,534,159	283.45	176,257			16,969		6,868			(43,757)		9,999		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/23/2024	09/23/2026	4	4,361,603	290.54	172,307			19,910		1,678			(42,781)		10,524		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2024	07/31/2026	4	2,002,666	284.4	73,318			3,059		280			(18,381)		2,918		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/10/2026	4	3,146,993	283.26	126,284			1,570		4			(31,411)		2,604		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/09/2024	07/08/2026	4	2,920,977	281.77	115,474			1,112		6			(28,673)		2,162		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	07/15/2026	4	5,960,855	282.91	245,895			4,745		117			(61,157)		6,042		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/27/2026	4	2,448,732	284.1	96,472			7,567		2,090			(23,954)		4,881		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/13/2024	08/13/2026	3	3,233,916	283.28	125,481			7,419		1,906			(31,141)		5,614		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2024	07/17/2026	3	2,135,256	284.4	85,175			1,875		24			(21,133)		2,304		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/28/2026	2	1,775,557	283.48	73,033			5,837		1,873			(18,131)		3,569		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2024	09/18/2026	2	2,520,221	286.83	103,130			11,244		2,140			(25,620)		5,899		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/28/2024	08/26/2026	4	2,397,510	285.72	91,309			7,056		1,212			(22,744)		4,737		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/17/2026	3	2,047,707	284.18	80,174			1,773		27			(19,978)		2,210		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/02/2026	3	2,103,733	282.69	80,691			112					(20,145)		779		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	08/28/2026	3	2,442,286	285.16	94,269			7,570		1,594			(23,518)		4,910		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2024	08/14/2026	3	740,689	282.42	30,605			1,857		610			(7,600)		1,300		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2024	09/11/2026	2	1,496,378	281.4	61,781			6,126		3,802			(15,332)		3,346		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2024	08/05/2026	3	2,166,580	281.66	88,870			4,282		1,436			(22,079)		3,402		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/17/2026	2	3,682,734	284.72	143,864			3,178		32			(35,750)		3,974		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2024	07/24/2026	3	1,870,026	281.85	75,076			2,378		412			(18,631)		2,398		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/16/2024	09/11/2026	4	2,342,472	282.85	98,606			9,806		4,298			(24,534)		5,238		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2024	08/12/2026	5	4,389,100	283.45	173,904			10,058		2,309			(43,220)		7,532		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/28/2026	3	3,888,630	284.51	156,111			12,517		3,061			(38,814)		7,817		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/18/2026	2	2,348,424	288.57	95,957			10,476		1,281			(23,893)		5,497		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2024	08/14/2026	3	2,437,221	283.41	97,975			5,952		1,451			(24,365)		4,279		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/11/2026	3	2,532,647	284.31	104,516			10,421		3,284			(26,094)		5,663		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2024	09/25/2026	2	1,731,320	287.66	69,903			8,294		1,461			(17,360)		4,226		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/22/2026	1	2,791,968	288.57	111,120			12,669		1,729			(27,476)		6,697		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	09/25/2026	5	2,395,587	290.23	95,941			11,710		1,067			(24,533)		5,848		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/20/2026	1	1,103,733	284.18	43,818			1,145		32			(10,850)		1,292		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/19/2024	08/19/2026	3	3,964,068	284.52	149,113			10,047		2,106			(37,010)		7,336		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2024	08/07/2026	3	2,299,693	283.76	89,894			4,599		786			(22,398)		3,710		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/19/2024	08/14/2026	3	1,677,069	283.64	68,155			4,147		925			(17,000)		2,944		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	07/22/2026	2	4,303,133	283.87	164,583			4,751		228			(40,836)		5,282		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/14/2026	1	825,911	283.74	32,789			586		6			(8,108)		809		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/09/2026	3	1,177,666	281.71	47,392			521		5			(11,762)		925		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/10/2026	1	2,779,520	283.76	110,347			6,071		1,163			(27,323)		4,658		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/07/2026	2	3,770,015	283.38	150,008			7,657		1,491			(37,252)		6,082		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/06/2026	1	2,483,494	282.69	98,346			676					(24,351)		1,592		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2024	07/01/2026	3	7,535,247	281.44	308,336								(76,547)		1,972		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/20/2024	08/20/2026	2	2,036,595	282.9	83,246			5,722		1,878			(20,658)		3,806		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2024	07/27/2026	1	1,694,988	283.21	67,461			2,413		269			(16,704)		2,305		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	08/04/2026	1	3,159,774	284.4	126,075			5,888		654			(31,174)		4,892		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2026	2	2,262,407	282.19	90,931			1,126		11			(22,556)		1,872		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/21/2026	1	2,550,862	288.57	101,524			11,451		1,532			(25,138)		6,082		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/01/2024	09/30/2026	3	3,435,925	290.34	150,537			18,839		1,741			(37,367)		8,625		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	09/02/2026	3	1,045,958	285.16	40,901			3,544		825			(10,120)		2,190		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2024	09/25/2026	2	1,822,083	289.35	67,905			8,048		1,015			(16,855)		4,448		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2024	08/07/2026	3	2,200,099	282.65	89,402			4,557		1,145			(22,189)		3,549		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	08/18/2026	1	1,378,277	283.64	54,855			3,617		929			(13,564)		2,525		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/21/2026	1	2,094,229	284.18	83,141			2,284		75			(20,558)		2,512		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/07/2026	1	1,056,138	282.69	41,823			345					(10,341)		731		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2024	09/18/2026	3	1,313,011	286.83	52,466			5,708		1,114			(13,021)		3,074		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/25/2026	1	1,319,940	284.75	52,666			3,979		859			(13,023)		2,585		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/11/2026	1	912,969	283.76	36,336			2,046		406			(8,985)		1,548		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/31/2026	1	1,554,982	285.16	61,888			5,200		1,141			(15,324)		3,204		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/14/2026	1	1,519,578	284.31	60,479			6,239		2,130			(14,975)		3,467		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/17/2024	09/17/2026	3	951,737	286.94	37,616			4,040		764			(9,340)		2,214		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/01/2026	2	1,391,849	285.16	55,329			4,719		1,059			(13,687)		2,891		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2024	07/28/2026	1	1,404,058	283.21	55,881			2,073		250			(13,818)		1,944		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/15/2026	1	1,078,549	284.31	42,926			4,481		1,550			(10,614)		2,477		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	09/08/2026	1	1,408,996	283.08	55,937			5,302		2,277			(13,831)		3,085		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/29/2026	1	2,179,845	290.23	86,758			10,726		1,101			(21,452)		5,442		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/09/2026	3	701,794	289.85	27,861			3,851		511			(6,929)		1,846		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/02/2024	10/01/2026	2	1,942,109	293.13	77,756			9,834		500			(19,294)		4,902		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/17/2026	1	2,051,397	290.81	82,671			15,785		2,643			(20,442)		6,352		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/14/2024	10/14/2026	3	2,641,637	290.09	104,055			15,022		2,056			(25,824)		7,118		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/02/2026	3	2,913,712	293.11	116,334			14,934		780			(28,917)		7,393		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/30/2024	10/30/2026	3	1,334,780	286.64	55,422			9,236		2,776			(13,758)		3,858		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	11/25/2026	5	2,773,507	294.1	109,206			22,134		2,224			(27,143)		8,830		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2026	3	1,014,163	292.49	42,493			8,313		1,009			(10,548)		3,174		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/10/2026	1	3,023,297	290.25	121,839			22,122		3,856			(30,127)		9,125		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	11/20/2026	3	3,789,763	293.91	153,001			29,988		2,886			(38,017)		11,861		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2024	10/30/2026	3	3,491,292	288.38	136,098			22,732		5,270			(33,822)		10,092		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2024	11/06/2026	3	1,254,533	289.19	50,324			8,890		1,826			(12,500)		3,729		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/23/2026	2	1,613,427	289.87	63,905			10,050		1,600			(15,869)		4,528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/23/2024	10/23/2026	4	756,564	289.47	29,708			4,672		813			(7,381)		2,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/21/2026	2	2,161,471	289.79	83,882			12,917		2,089			(20,818)		6,013		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2024	10/30/2026	4	1,960,790	287.03	81,162			13,595		3,800			(20,254)		5,668		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/27/2026	3	4,352,587	294.09	175,684			36,119		3,622			(43,592)		13,951		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/13/2026	4	3,362,472	290.81	136,306			25,464		4,062			(33,988)		10,262		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/30/2026	1	1,022,474	294.09	41,206			8,615		825			(10,203)		3,310		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/25/2026	2	2,175,659	294.05	87,781			17,849		1,762			(21,829)		6,927		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/02/2026	3	4,491,859	292.83	186,375			39,450		5,077			(46,240)		14,636		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/24/2026	3	2,973,723	280.46	124,104			30,234		24,050			(30,933)		10,354		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2024	12/10/2026	2	813,997	288.13	34,243			7,622		2,195			(8,492)		2,720		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/24/2026	4	3,297,615	280.57	136,746			33,404		26,311			(34,165)		11,482		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/15/2026	1	870,173	286.51	36,721			8,424		3,128			(9,080)		2,952		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2026	3	2,848,939	284.36	103,476			24,051		14,033			(25,687)		9,721		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2024	12/11/2026	3	1,813,557	287.72	74,373			16,706		5,251			(18,463)		6,078		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2024	10/16/2026	2	2,187,183	290.87	87,077			12,856		1,503			(21,628)		5,949		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/19/2024	11/19/2026	3	2,356,424	291.8	97,012			18,811		2,615			(24,079)		7,349		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/16/2026	1	1,681,763	290.81	67,775			12,865		2,133			(16,782)		5,189		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/28/2024	10/28/2026	4	3,914,479	289.09	149,591			24,464		4,983			(37,106)		11,222		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/29/2024	10/29/2026	4	1,420,793	285.93	58,465			9,655		3,311			(14,517)		4,090		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2024	11/05/2026	3	1,664,743	288.29	68,929			12,049		2,810			(17,113)		4,929		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/13/2026	3	2,889,286	290.08	115,236			21,414		3,991			(28,593)		8,818		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/26/2026	1	2,625,651	288.8	104,501			16,818		3,416			(25,875)		7,465		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/19/2026	2	1,547,049	290.89	61,562			9,315		1,135			(15,246)		4,266		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/07/2026	1	1,738,911	289.33	73,556			16,087		3,764			(18,213)		5,757		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2024	10/16/2026	3	1,069,672	291.07	42,565			6,264		703			(10,559)		2,909		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	2	2,740,199	289.04	111,656			19,746		4,101			(27,731)		8,145		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/24/2024	12/18/2026	3	3,054,300	280.69	128,108			30,108		24,262			(31,893)		10,453		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/29/2026	1	2,548,987	280.46	107,312			26,681		21,197			(26,535)		9,000		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/08/2026	3	1,929,305	289.92	76,417			10,403		1,346			(18,962)		5,049		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/21/2024	10/15/2026	5	1,595,409	289.59	65,533			9,579		1,416			(16,308)		4,319		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/09/2026	1	3,562,609	290.25	143,573			25,906		4,470			(35,550)		10,712		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/08/2026	1	1,152,380	289.33	48,746			10,713		2,523			(12,053)		3,827		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2024	11/03/2026	1	2,656,142	287.03	107,308			18,425		5,460			(26,534)		7,803		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2024	11/13/2026	2	3,149,995	289.56	127,343			23,716		4,773			(31,622)		9,614		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/11/2024	11/06/2026	2	2,590,086	290.25	104,679			18,532		3,088			(26,037)		7,699		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/27/2026	1	1,036,164	288.8	41,343			6,701		1,372			(10,223)		2,958		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/09/2026	2	2,168,629	289.56	87,079			12,003		1,685			(21,621)		5,704		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/23/2026	3	2,253,167	288.8	88,586			13,962		2,774			(22,080)		6,324		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/07/2026	4	5,264,330	292.46	194,581			26,231		1,954			(48,314)		13,708		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/16/2026	3	1,645,325	290.89	64,049			9,472		1,125			(15,949)		4,475		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/20/2026	3	4,242,487	294.37	167,473			32,906		2,958			(41,750)		13,277		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2026	2	3,253,556	292.37	128,688			24,770		3,200			(31,937)		10,111		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/28/2026	1	2,700,290	280.46	113,682			28,147		22,333			(28,148)		9,508		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2024	12/18/2026	3	4,379,629	280.77	180,300			42,219		34,467			(44,751)		14,989		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2024	12/30/2026	5	3,532,799	279.88	151,018			37,883		31,604			(37,526)		12,507		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/11/2026	2	3,498,122	287.01	146,432			32,936		11,260			(36,373)		11,724		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/24/2024	12/23/2026	4	4,078,615	280.09	176,124			42,478		34,276			(43,746)		14,161		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	11/02/2026	2	2,288,299	287.03	92,677			15,809		4,637			(22,957)		6,696		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/02/2026	2	1,775,367	293.37	69,547			8,939		444			(17,321)		4,505		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/11/2026	3	3,670,004	286.51	152,122			34,257		12,717			(37,849)		12,300		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2026	2	1,073,692	288.98	43,456			6,753		1,249			(10,786)		3,000		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/02/2024	10/02/2026	3	1,176,538	293.01	47,412			6,079		323			(11,773)		2,985		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/05/2026	1	2,292,532	293.37	91,701			12,109		635			(22,706)		5,909		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/12/2026	1	1,436,181	289.95	57,304			8,130		1,098			(14,189)		3,833		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/23/2026	2	892,305	294.37	35,695			7,126		658			(8,849)		2,822		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2026	1	869,177	294.09	35,028			7,362		713			(8,661)		2,823		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/05/2024	11/04/2026	3	3,344,976	287.65	137,491			23,820		6,246			(34,123)		9,865		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/12/2026	3	1,278,086	289.17	52,598			9,706		2,047			(13,062)		3,886		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2024	12/04/2026	2	3,155,469	290.28	131,987			28,408		5,657			(32,780)		10,348		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/18/2026	4	7,180,468	280	306,207			71,869		62,057			(76,104)		24,574		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/11/2024	11/11/2026	3	3,275,658	291.49	123,738			22,627		3,366			(30,709)		9,924		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/04/2026	3	3,353,368	289.33	140,364			30,259		7,005			(34,938)		10,996		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/14/2024	10/09/2026	2	1,810,931	289.95	72,254			9,994		1,287			(18,000)		4,763		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/13/2026	1	1,262,743	289.95	50,383			7,208		989			(12,458)		3,386		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/27/2026	2	2,048,775	294.09	81,862			16,850		1,570			(20,358)		6,567		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2026	2	1,209,211	289.94	51,220			10,988		2,289			(12,704)		3,965		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/09/2024	12/09/2026	2	1,810,509	289.02	74,909			16,577		4,209			(18,586)		6,031		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/21/2026	1	2,176,079	280.69	91,613			21,801		17,590			(22,684)		7,512		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2024	12/16/2026	2	4,140,357	284.66	173,250			40,007		19,449			(42,984)		14,087		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/22/2026	1	1,574,920	280.69	66,304			15,847		12,803			(16,395)		5,453		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/14/2026	1	2,687,459	286.51	113,411			25,896		9,575			(28,081)		9,089		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/20/2026	1	1,552,253	290.89	61,935			9,443		1,164			(15,315)		4,299		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/24/2026	1	1,007,828	294.37	40,515			8,125		756			(10,018)		3,198		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/06/2026	1	716,429	293.37	28,657			3,818		205			(7,086)		1,856		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2024	12/03/2026	3	2,692,064	292.04	104,806			22,345		3,542			(26,018)		8,800		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2025	12/31/2026	4	548,304	281.06	22,647			5,762		4,480			(5,668)		1,946		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/07/2025	01/07/2027	2	513,373	281.12	20,423			5,337		4,326			(5,067)		1,857		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/08/2027	5	4,383,894	280.75	164,223			44,183		38,739			(41,687)		15,898		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/06/2025	01/04/2027	2	1,408,113	281.7	55,907			14,382		10,911			(13,846)		5,053		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2025	03/05/2027	3	1,623,695	280.5	63,504			21,594		18,609			(15,759)		6,692		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/19/2025	03/17/2027	3	4,128,380	282.86	163,351			58,150		39,248			(40,526)		17,422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2025	03/04/2027	3	1,049,756	281.68	40,515			13,720		10,678			(10,067)		4,318		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/24/2025	02/24/2027	3	1,988,771	285.42	78,093			25,546		13,187			(19,375)		8,047		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	02/26/2027	5	3,823,184	284.41	153,798			51,281		28,589			(38,493)		15,533		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2025	01/15/2027	2	1,878,159	284.83	78,385			21,397		10,647			(19,453)		6,934		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/25/2025	02/25/2027	3	1,855,979	283.67	74,410			24,461		14,941			(18,464)		7,525		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2025	01/22/2027	2	1,244,986	284	49,913			14,100		8,136			(12,389)		4,677		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/03/2027	3	2,286,580	285.26	93,187			27,794		13,801			(23,119)		8,836		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/21/2025	01/15/2027	3	1,961,667	286.57	78,990			21,630		8,945			(19,662)		7,242		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2025	03/05/2027	3	2,975,412	279.4	119,895			40,856		37,909			(29,776)		12,263		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2025	02/11/2027	2	750,745	285.27	29,775			9,207		4,730			(7,386)		2,954		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/25/2025	03/24/2027	4	2,886,702	284.82	116,931			42,806		23,191			(29,047)		12,345		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/22/2027	3	2,484,550	284.29	99,414			28,123		15,794			(24,698)		9,333		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	02/26/2027	6	1,721,921	282.94	71,126			23,824		15,031			(17,875)		6,996		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/03/2025	01/29/2027	4	3,921,599	284.28	161,087			47,698		25,775			(40,582)		14,979		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100H$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/23/2027	1	1,950,143	283.79	78,006			28,395		17,308			(19,288)		8,324		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/22/2027	1	2,478,104	285.17	100,363			32,580		16,723			(24,851)		9,984		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2025	01/29/2027	2	828,731	284.25	34,197			9,988		5,470			(8,487)		3,165		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/11/2025	02/05/2027	3	2,592,167	283.83	106,706			32,294		18,628			(26,570)		10,062		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100H$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2025	03/18/2027	3	1,657,276	282.29	69,121			24,733		16,723			(17,160)		7,007		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	02/10/2027	4	2,836,621	285.12	114,818			35,365		18,085			(28,497)		11,136		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100H$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/19/2027	3	964,630	283.62	38,649			13,882		8,571			(9,590)		4,086		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2025	02/19/2027	2	1,030,185	286.1	42,002			13,480		6,169			(10,424)		4,124		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2025	01/15/2027	3	5,914,919	287.01	234,257			64,172		25,478			(58,305)		21,837		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2025	02/19/2027	2	1,818,292	286.43	72,107			23,184		10,480			(17,911)		7,279		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/12/2027	4	4,482,360	280.01	181,399			63,570		55,169			(45,056)		18,733		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/05/2027	3	2,069,020	280.92	84,868			28,991		22,780			(21,169)		8,527		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/25/2027	3	2,182,362	285.07	86,300			31,746		15,409			(21,439)		9,350		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/28/2025	01/27/2027	3	2,794,202	285.54	102,298			29,541		15,649			(25,392)		10,622		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2025	03/03/2027	3	3,372,466	283.05	131,312			44,215		29,730			(32,575)		13,843		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	01/21/2027	3	1,635,841	287.24	55,815			15,742		7,146			(13,925)		6,130		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2027	1	1,483,569	284.41	60,381			20,238		11,304			(14,930)		6,077		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2025	03/25/2027	3	1,521,229	285.26	60,292			22,247		11,200			(15,002)		6,518		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/02/2025	12/31/2026	3	1,424,303	281.01	56,885			14,412		11,717			(14,196)		5,056		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/07/2025	12/31/2026	4	2,783,868	281.7	108,704			27,540		21,087			(27,116)		9,883		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2025	01/05/2027	1	895,687	281.7	35,648			9,206		6,978			(8,815)		3,223		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/14/2025	01/13/2027	2	3,372,661	282.19	137,837			37,146		25,919			(34,209)		12,389		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/11/2027	1	1,896,193	281.47	75,279			20,088		15,660			(18,639)		6,930		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/10/2025	02/05/2027	3	2,133,792	283.94	86,577			26,171		15,140			(21,519)		8,283		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	02/04/2027	3	1,413,326	286.04	54,436			16,329		7,825			(13,516)		5,474		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/05/2027	4	2,610,855	285.04	98,809			29,963		16,345			(24,644)		10,135		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/01/2027	1	2,808,487	284.41	114,305			38,207		21,301			(28,303)		11,481		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2025	02/16/2027	1	2,039,869	285.13	82,615			26,137		13,417			(20,428)		8,114		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/06/2027	3	2,908,898	280.77	116,261			30,203		25,385			(28,846)		10,494		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	02/12/2027	3	2,351,276	284.85	95,712			29,906		15,622			(23,793)		9,271		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/19/2025	02/17/2027	3	2,271,998	285.13	92,390			29,325		15,022			(22,835)		9,057		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2025	03/10/2027	4	4,313,879	282.24	169,782			58,876		42,486			(42,166)		17,958		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/19/2027	4	1,867,324	283.79	74,970			27,097		16,307			(18,717)		7,910		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2025	03/19/2027	3	2,054,359	284.08	82,122			29,581		17,421			(20,404)		8,703		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/15/2025	01/14/2027	2	567,178	283.19	23,419			6,342		3,895			(5,811)		2,089		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2025	02/12/2027	2	6,585,051	285.13	266,555			83,335		42,396			(66,314)		25,965		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	12/24/2026	1	191,257	281.34	7,777			1,933		1,454			(1,983)		666		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2025	01/19/2027	1	2,541,733	287.01	101,161			28,108		11,268			(25,014)		9,478		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/23/2027	1	1,234,751	285.17	50,007			16,280		8,374			(12,365)		4,985		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/28/2025	01/28/2027	3	1,116,481	283.23	46,871			13,621		8,235			(11,640)		4,254		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/22/2027	3	1,614,943	284.83	64,355			18,233		9,806			(16,022)		6,066		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/12/2027	1	1,425,625	281.47	56,597			15,160		11,835			(13,995)		5,223		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2025	01/20/2027	1	665,480	287.01	26,486			7,386		2,971			(6,540)		2,488		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2025	01/29/2027	2	2,821,461	285.46	110,916			32,441		16,148			(27,546)		10,777		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2025	02/12/2027	2	1,009,713	284.2	41,768			13,029		7,212			(10,369)		3,981		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/26/2027	1	915,393	284.83	36,433			10,459		5,552			(9,009)		3,472		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/08/2027	1	3,162,610	283.83	127,769			39,016		23,082			(31,636)		12,360		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/24/2025	02/19/2027	3	1,771,829	285.17	71,284			22,963		11,773			(17,759)		7,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/21/2025	01/08/2027	3	1,304,149	281.47	53,644			14,180		10,601			(13,384)		4,729		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/08/2027	1	3,472,800	280.92	138,565			47,649		38,658			(34,309)		14,399		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/09/2027	2	2,574,142	280.92	106,400			36,859		28,756			(26,434)		10,694		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	02/18/2027	2	605,562	285.62	24,899			7,944		3,806			(6,181)		2,419		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2027	2	562,427	280.89	22,879			7,996		6,367			(5,682)		2,350		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/29/2027	1	1,753,646	285.11	70,146			26,148		13,969			(17,369)		7,569		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/11/2027	4	1,189,723	280.88	44,428			15,608		13,428			(11,124)		4,962		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/31/2025	03/25/2027	2	1,869,009	285.11	75,606			27,933		14,637			(18,847)		8,008		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/15/2027	1	1,515,109	282.1	60,453			21,371		15,411			(14,968)		6,369		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/26/2027	3	1,598,995	283.2	65,224			21,554		13,585			(16,187)		6,496		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/30/2027	1	1,014,859	285.11	40,594			15,167		8,118			(10,038)		4,388		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/16/2027	1	2,125,820	282.1	84,820			30,060		21,703			(20,973)		8,954		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	02/01/2027	1	3,565,851	284.28	141,921			41,971		23,830			(35,140)		13,716		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/17/2025	03/12/2027	2	1,739,997	282.1	69,667			24,447		17,497			(17,334)		7,272		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/31/2025	03/31/2027	4	3,125,829	286.2	121,418			45,654		22,491			(30,179)		13,541		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/25/2027	1	3,281,838	284.83	130,289			37,277		19,869			(32,260)		12,417		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2025	03/25/2027	3	648,496	285.07	26,817			9,855		5,100			(6,659)		2,778		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	02/02/2027	1	1,366,524	284.28	54,388			16,137		9,182			(13,448)		5,268		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/09/2027	1	2,602,921	283.83	105,418			32,292		19,093			(26,067)		10,195		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/22/2027	1	2,979,650	283.79	119,186			43,281		26,341			(29,511)		12,694		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2025	06/15/2027	1	1,485,600	274.04	58,235			27,918		36,728			(14,400)		7,274		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2025	06/16/2027	4	2,260,990	272.7	88,781			42,744		61,381			(22,032)		11,086		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/07/2027	2	958,041	276.99	36,089			15,457		17,737			(8,980)		4,422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/07/2027	3	927,390	275.81	35,895			15,318		18,830			(8,907)		4,280		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/01/2025	04/01/2027	2	735,225	286.81	29,830			11,238		4,987			(7,403)		3,191		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/11/2027	1	1,009,248	276.99	38,755			16,716		18,846			(9,583)		4,688		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2025	04/02/2027	3	1,043,355	287.56	33,471			12,679		6,576			(8,308)		4,536		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2025	04/07/2027	2	2,558,347	275.34	99,814			38,410		50,731			(24,761)		11,224		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/15/2025	04/14/2027	3	1,483,601	275.5	57,607			22,826		29,473			(14,356)		6,589		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/15/2025	04/09/2027	3	1,496,583	275.89	57,485			22,313		28,490			(14,266)		6,589		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2025	04/02/2027	2	3,340,478	283.17	128,579			48,777		32,694			(31,928)		14,524		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/28/2025	04/23/2027	3	589,027	277	23,547			9,618		10,572			(5,865)		2,657		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2025	04/30/2027	3	2,069,218	275.81	81,226			33,863		41,423			(20,153)		9,442		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2025	04/30/2027	2	4,017,464	275.44	155,259			64,914		82,796			(38,564)		18,332		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/29/2025	04/29/2027	3	1,171,783	277.24	44,850			18,627		20,895			(11,130)		5,338		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/16/2027	2	5,379,857	277.3	211,318			84,301		92,682			(52,549)		23,977		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/28/2025	04/23/2027	3	3,477,645	277.11	138,047			56,372		61,833			(34,283)		15,685		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/19/2025	05/19/2027	1	1,213,757	274.42	46,487			20,562		27,968			(11,526)		5,709		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/23/2025	04/22/2027	3	1,370,131	277.6	53,205			21,592		23,344			(13,212)		6,169		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2025	05/03/2027	2	1,666,016	275.8	64,057			26,966		33,597			(15,865)		7,640		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/06/2027	4	1,241,315	276.39	46,763			19,901		24,028			(11,620)		5,720		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2025	05/14/2027	3	817,458	274.18	31,761			13,869		19,000			(7,886)		3,815		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2025	05/05/2027	2	2,191,597	275.05	86,122			36,455		46,986			(21,365)		10,082		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2025	05/21/2027	2	1,410,926	274.26	53,529			23,864		32,998			(13,278)		6,657		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/20/2027	4	1,593,535	274.52	60,470			26,872		36,503			(15,009)		7,507		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/09/2025	06/04/2027	2	1,768,418	270.81	69,283			32,353		53,674			(17,238)		8,521		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2025	06/10/2027	2	1,114,443	271.87	43,745			20,673		31,747			(10,847)		5,417		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/16/2027	2	1,741,871	275.96	71,183			28,310		33,482			(17,660)		7,763		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/14/2025	04/09/2027	3	2,887,418	275.05	114,991			44,858		58,809			(28,660)		12,712		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/21/2027	2	3,709,020	276.34	152,285			61,544		69,896			(37,786)		16,672		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2025	05/04/2027	1	855,643	275.8	32,942			13,892		17,289			(8,146)		3,930		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2025	06/14/2027	1	1,693,122	274.04	66,370			31,770		41,795			(16,434)		8,278		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/25/2027	1	1,759,632	275.1	67,394			30,406		38,966			(16,664)		8,353		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2025	04/15/2027	3	785,104	275.1	33,256			13,202		16,120			(8,261)		3,493		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	06/23/2027	2	2,213,624	272.51	85,253			41,818		61,487			(21,144)		10,961		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2025	06/17/2027	3	1,706,100	273.09	66,818			32,279		45,165			(16,577)		8,377		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/06/2027	1	2,580,053	277.13	103,202			39,551		44,038			(25,519)		11,299		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/20/2027	1	1,673,229	277.3	66,762			26,833		29,101			(16,486)		7,508		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/03/2025	06/25/2027	2	1,043,585	268.57	41,128			20,303		37,439			(10,205)		5,182		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2025	06/04/2027	3	2,775,063	271.64	106,626			49,655		79,669			(26,479)		13,372		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/16/2025	06/11/2027	3	3,112,014	272.27	122,956			58,531		86,448			(30,547)		15,150		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2025	04/08/2027	2	489,951	274.15	21,052			8,336		10,697			(5,346)		2,153		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/05/2025	04/30/2027	2	3,559,867	275.8	135,668			56,793		71,347			(33,757)		16,244		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2025	04/09/2027	2	2,564,020	274.26	103,506			40,284		55,609			(25,714)		11,289		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	06/01/2027	1	2,430,940	272.8	93,348			42,956		64,207			(23,082)		11,662		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/10/2027	1	3,012,810	276.99	115,692			49,810		56,144			(28,646)		13,972		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/16/2025	06/11/2027	2	1,036,198	274.04	40,155			19,138		25,456			(9,989)		5,044		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/27/2025	05/27/2027	2	346,772	274.2	12,730			5,776		8,226			(3,159)		1,651		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2025	06/25/2027	3	2,655,405	268.75	103,861			51,527		94,228			(25,842)		13,186		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/29/2025	04/28/2027	2	4,677,966	277.07	187,064			77,372		84,398			(46,398)		21,276		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/03/2025	06/03/2027	3	1,978,757	273.45	73,670			34,159		50,070			(18,287)		9,521		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/02/2027	2	2,964,239	277.13	115,539			43,901		50,094			(28,755)		12,888		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/12/2025	05/12/2027	3	1,868,969	275.39	70,443			30,510		39,554			(17,483)		8,695		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2025	06/11/2027	2	971,762	272.28	38,084			18,062		26,971			(9,445)		4,731		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/19/2027	1	1,289,525	277.3	51,452			20,637		22,376			(12,722)		5,777		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/27/2027	1	2,365,843	276.63	94,397			38,900		44,122			(23,341)		10,742		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/13/2027	2	1,845,285	275.05	69,605			30,226		40,141			(17,265)		8,598		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	05/28/2027	3	6,453,007	272.8	247,754			113,282		169,389			(61,616)		30,772		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/30/2025	06/30/2027	2	2,783,418	267.34	114,600			57,333		108,186			(28,431)		13,917		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/02/2025	06/02/2027	2	3,350,513	273.13	132,075			60,991		86,560			(32,765)		16,097		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2025	06/25/2027	2	3,747,204	269.08	146,425			72,542		130,296			(36,373)		18,607		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2025	05/07/2027	3	4,398,688	276.08	169,010			72,286		88,999			(41,979)		20,301		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/26/2027	1	2,106,549	275.1	80,891			36,557		46,730			(19,975)		10,015		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/28/2025	05/28/2027	3	2,421,612	272.91	92,822			42,279		63,069			(23,030)		11,548		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2025	05/28/2027	2	995,002	273	38,055			17,377		25,750			(9,450)		4,745		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/14/2027	2	1,813,498	275.01	68,007			29,801		39,621			(16,951)		8,464		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/26/2027	1	1,383,073	276.63	55,185			22,696		25,739			(13,664)		6,269		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/17/2027	2	3,308,989	273.61	128,737			62,510		84,519			(32,069)		16,248		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2025	04/13/2027	1	2,672,480	275.05	106,365			41,786		54,890			(26,301)		11,849		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2025	06/04/2027	2	1,672,938	271	65,487			30,535		50,150			(16,262)		8,061		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2025	06/09/2027	2	2,705,394	271.09	106,758			50,313		81,125			(26,477)		13,132		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2025	05/21/2027	2	2,790,786	273.65	107,752			48,231		68,198			(26,759)		13,167		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/18/2027	1	1,883,257	275.01	72,129			31,804		41,449			(17,835)		8,844		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2025	06/29/2027	1	1,151,799	268.75	45,381			22,628		41,045			(11,221)		5,751		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2025	06/08/2027	1	2,384,889	270.81	93,488			43,919		72,760			(23,116)		11,559		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/21/2027	1	2,907,295	273.61	114,257			55,792		74,716			(28,291)		14,356		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/24/2025	06/24/2027	2	1,637,305	270.52	62,563			30,777		51,881			(15,518)		8,119		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/05/2027	1	2,105,206	277.13	84,208			32,201		35,846			(20,850)		9,203		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2025	04/12/2027	1	1,771,692	275.05	70,513			27,643		36,315			(17,460)		7,841		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/23/2027	2	1,314,982	276.63	52,828			21,612		24,308			(13,160)		5,931		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/21/2027	3	1,327,974	275.1	49,775			22,324		29,195			(12,401)		6,265		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/17/2027	1	2,403,922	275.01	92,070			40,526		52,815			(22,797)		11,272		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2025	06/28/2027	1	2,183,472	268.75	86,029			42,837		77,732			(21,301)		10,887		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/17/2027	2	4,200,246	272.82	165,783			80,394		113,295			(41,183)		20,624		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/22/2027	1	990,397	273.61	38,923			19,034		25,490			(9,624)		4,897		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2025	06/07/2027	1	1,995,589	270.81	78,227			36,692		60,808			(19,369)		9,658		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/24/2027	1	2,382,076	275.1	91,234			41,093		52,658			(22,590)		11,291		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/14/2027	2	3,053,093	274.84	117,058			51,195		67,578			(29,071)		14,249		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/20/2027	2	2,808,213	271.13	112,793			64,592		91,151			(28,017)		14,990		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	08/03/2027	1	570,920	269.69	22,323			12,204		19,880			(5,520)		2,985		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/03/2025	09/02/2027	2	1,123,252	273.74	42,717			25,137		31,481			(10,601)		6,089		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/19/2025	08/18/2027	3	2,498,219	269.61	98,074			55,651		88,707			(24,322)		13,303		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/25/2025	08/20/2027	3	2,465,066	273.23	95,967			55,024		70,253			(23,875)		13,158		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/03/2027	2	4,467,171	272.66	177,041			104,909		134,044			(44,024)		24,243		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2025	08/05/2027	2	1,337,404	269.74	51,985			28,566		46,516			(12,891)		7,009		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/04/2025	08/04/2027	3	1,866,015	269.93	72,370			39,690		64,116			(17,955)		9,767		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/14/2025	08/13/2027	2	738,611	270.78	28,727			16,110		24,318			(7,124)		3,909		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2025	08/09/2027	2	3,571,397	268.3	139,471			77,514		135,848			(34,542)		18,810		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2025	08/16/2027	1	1,906,997	270.43	74,373			42,046		64,333			(18,415)		10,130		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/11/2025	08/11/2027	2	1,377,072	268.45	54,017			30,133		52,016			(13,397)		7,271		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/17/2025	09/15/2027	3	2,286,952	275.87	91,225			55,292		56,927			(22,632)		12,583		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2025	09/24/2027	3	2,956,627	276.9	118,681			73,697		69,671			(29,485)		16,433		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/17/2025	09/16/2027	3	1,355,421	276.07	54,013			32,813		33,344			(13,399)		7,466		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/24/2025	09/23/2027	2	2,416,262	275.55	96,502			59,527		61,987			(23,931)		13,414		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/24/2025	09/24/2027	2	689,470	277.38	27,052			16,748		15,747			(6,711)		3,832		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/03/2027	3	1,639,031	273.35	64,394			38,116		47,129			(15,995)		8,895		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/28/2025	07/23/2027	3	2,645,003	269.65	104,396			55,738		91,329			(25,927)		13,635		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2025	07/02/2027	2	709,438	270	27,844			14,064		23,454			(6,907)		3,557		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2025	07/15/2027	2	2,540,611	268.61	99,599			51,871		92,692			(24,704)		12,961		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2025	07/30/2027	3	1,548,192	269.33	61,832			33,529		54,880			(15,344)		8,053		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2025	07/09/2027	2	4,932,696	270.41	196,416			101,078		160,143			(48,779)		24,966		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2025	07/26/2027	1	2,649,215	268.85	105,174			56,421		96,319			(26,042)		13,710		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2025	07/29/2027	3	3,011,701	269.75	119,228			64,385		103,992			(29,570)		15,645		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2025	07/23/2027	3	2,320,914	268.85	92,129			49,332		84,126			(22,950)		11,965		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/03/2025	07/02/2027	2	4,243,523	269.36	168,098			84,992		145,989			(41,764)		21,276		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2025	07/09/2027	2	1,909,470	269.52	75,965			38,930		65,510			(18,837)		9,664		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/29/2025	07/28/2027	2	2,175,892	268.85	87,908			47,363		79,264			(21,809)		11,289		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2025	08/31/2027	2	1,418,670	273.36	55,139			32,327		40,623			(13,652)		7,672		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2025	07/30/2027	2	3,053,566	270.06	119,442			64,942		103,556			(29,670)		15,883		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2025	07/16/2027	3	1,826,526	267.81	72,705			38,022		69,980			(18,044)		9,331		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2025	09/01/2027	2	2,332,438	273.36	91,649			53,802		66,866			(22,652)		12,629		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2025	08/17/2027	1	958,596	270.43	37,385			21,158		32,370			(9,244)		5,098		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2025	08/19/2027	3	2,179,777	270.82	85,180			48,473		72,034			(21,129)		11,621		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/24/2027	1	1,043,813	273.23	40,813			23,490		29,895			(10,092)		5,598		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/26/2025	08/26/2027	2	998,680	272.68	39,092			22,608		29,666			(9,693)		5,369		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2025	08/13/2027	2	3,389,544	270.17	132,238			74,421		115,767			(32,834)		17,940		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2025	09/03/2027	2	1,703,550	272.52	67,565			39,822		51,564			(16,753)		9,245		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2025	08/27/2027	2	1,953,830	273.36	76,521			44,673		55,674			(19,041)		10,517		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2025	07/07/2027	2	3,165,192	269.04	126,166			64,306		111,645			(31,287)		15,977		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/22/2025	09/22/2027	4	2,742,467	273.82	91,273	19,676		70,537		78,264			(27,970)		15,209		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2025	09/21/2027	1	1,713,472	274.52	68,025			41,768		46,774			(16,820)		9,492		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2025	08/27/2027	2	3,464,727	272.99	135,692			79,102		101,083			(33,695)		18,649		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2025	07/23/2027	2	1,587,900	270.35	62,907			33,449		52,510			(15,599)		8,186		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/14/2025	07/09/2027	2	1,900,915	270.8	75,380			38,857		60,181			(18,773)		9,621		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/06/2027	2	1,203,045	268.3	46,959			26,018		45,631			(11,687)		6,313		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/09/2025	09/08/2027	3	1,582,900	271.76	63,443			37,843		50,445			(15,737)		8,640		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2025	09/10/2027	1	1,267,779	272.87	50,331			30,143		37,840			(12,479)		6,936		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2027	3	3,133,650	270.68	123,845			65,695		101,398			(30,715)		16,134		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2025	07/20/2027	1	1,058,234	268.65	42,118			22,216		38,732			(10,414)		5,434		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2025	08/06/2027	2	1,600,569	268.88	62,750			34,619		58,655			(15,567)		8,399		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2025	09/09/2027	2	1,462,240	272.38	58,253			34,816		44,925			(14,445)		7,991		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2025	09/17/2027	2	1,363,703	274.52	53,880			32,971		37,041			(13,399)		7,520		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/07/2027	1	2,459,443	272.66	97,886			58,221		74,149			(24,204)		13,409		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2025	07/21/2027	3	1,968,635	269.02	79,305			41,958		70,502			(19,672)		10,122		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2025	09/10/2027	3	2,812,360	274.24	113,672			68,480		77,117			(28,272)		15,386		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/15/2025	09/10/2027	2	2,619,941	275.19	105,014			63,275		67,633			(26,152)		14,334		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/30/2025	09/30/2027	2	1,663,147	276.69	65,846			41,252		40,032			(16,329)		9,305		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/17/2025	09/17/2027	2	1,204,828	276.55	47,246			28,773		28,764			(11,718)		6,644		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2025	09/17/2027	3	2,026,591	275.28	79,339			48,499		52,470			(19,709)		11,176		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/30/2025	09/29/2027	4	2,576,592	278.33	99,117			62,039		55,721			(24,612)		14,400		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/27/2027	2	1,307,727	273.15	51,065			29,626		37,771			(12,664)		7,039		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2025	09/27/2027	1	2,950,938	279.38	116,857			72,815		59,347			(28,935)		16,456		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/29/2025	09/24/2027	2	2,501,298	279.38	97,787			60,796		50,060			(24,332)		13,902		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	07/30/2027	3	4,057,096	269.69	157,694			85,853		140,685			(39,237)		21,103		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	08/02/2027	1	2,648,265	269.69	103,282			56,400		92,124			(25,573)		13,827		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/25/2025	08/25/2027	2	2,686,153	273.34	104,075			60,061		76,493			(25,812)		14,424		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2025	08/13/2027	2	2,900,019	270.43	112,428			63,364		97,517			(27,962)		15,349		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	09/14/2027	1	1,262,435	275.19	50,119			30,292		32,762			(12,393)		6,938		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2025	09/20/2027	1	1,785,311	274.52	70,877			43,482		48,678			(17,550)		9,879		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2025	07/08/2027	2	1,033,706	269.85	40,794			20,856		34,715			(10,120)		5,225		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2025	07/13/2027	1	1,868,914	270.8	74,196			38,423		59,447			(18,346)		9,510		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2025	08/06/2027	2	4,498,564	269.15	173,817			96,167		162,253			(43,169)		23,605		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2025	07/14/2027	2	2,521,378	270.89	98,847			51,332		79,838			(24,512)		12,846		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/23/2027	1	1,496,687	273.23	58,520			33,647		42,816			(14,490)		8,018		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2025	08/20/2027	3	1,522,717	270.95	60,709			34,670		49,966			(15,064)		8,128		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2025	07/19/2027	1	1,745,914	268.65	69,313			36,516		63,841			(17,162)		8,954		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2025	07/16/2027	2	2,936,124	268.65	116,822			61,328		107,036			(29,063)		14,999		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/03/2025	07/06/2027	1	1,871,843	269.36	74,499			37,864		64,684			(18,396)		9,436		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	09/13/2027	1	4,234,779	275.19	168,121			101,520		109,759			(41,628)		23,248		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2025	08/30/2027	1	2,164,912	273.36	84,648			49,553		61,919			(20,959)		11,694		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2025	07/27/2027	1	1,700,802	268.85	67,522			36,265		61,895			(16,696)		8,813		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/01/2025	07/01/2027	2	2,960,127	269.52	118,256			59,351		100,708			(29,328)		14,821		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2025	07/12/2027	1	2,036,026	270.8	80,830			41,805		64,691			(20,014)		10,346		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/10/2027	1	1,850,170	268.3	72,342			40,245		70,437			(17,888)		9,757		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/13/2025	08/12/2027	2	1,804,388	269.04	70,557			39,448		65,881			(17,495)		9,539		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2025	07/16/2027	2	3,585,103	267.88	144,141			75,587		136,853			(35,806)		18,314		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2025	09/28/2027	1	1,435,499	279.38	56,846			35,451		28,914			(14,056)		8,014		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/01/2025	10/01/2027	3	1,254,070	276.26	49,153			30,916		31,068			(12,196)		7,024		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2025	10/15/2027	3	1,775,055	275.66	69,902			45,296		46,464			(17,343)		10,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2025	11/04/2027	3	2,094,774	270.71	84,393			56,954		74,799			(20,934)		12,160		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2025	10/21/2027	2	1,184,021	274.8	48,020			31,470		32,896			(11,909)		6,775		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/06/2025	11/05/2027	3	3,582,222	271.3	144,312			98,007		123,851			(35,852)		20,816		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2025	10/29/2027	2	2,605,715	271.72	104,493			70,018		87,450			(26,002)		15,034		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2025	11/08/2027	1	4,240,440	272.77	170,042			115,937		135,274			(42,103)		24,716		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2025	10/15/2027	3	1,041,534	274.31	42,322			27,553		29,608			(10,539)		5,922		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2025	12/08/2027	3	2,573,850	269.75	104,478			75,363		99,557			(25,911)		15,449		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/07/2027	3	2,343,887	275.93	92,388			58,838		59,725			(22,923)		13,214		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2025	12/10/2027	2	961,664	271.19	38,903			28,182		34,467			(9,649)		5,783		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2025	11/12/2027	2	2,100,108	271.31	84,128			57,908		73,020			(20,889)		12,290		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/09/2025	12/03/2027	3	2,522,648	272.19	100,729			72,360		85,057			(25,054)		15,070		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2025	11/10/2027	1	2,702,353	272.57	108,094			73,897		87,350			(26,801)		15,783		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2025	11/24/2027	3	1,264,051	270.75	51,891			36,611		45,790			(12,896)		7,486		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2025	12/14/2027	1	2,930,289	271.82	118,384			86,349		101,836			(29,272)		17,688		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/23/2025	12/23/2027	3	1,361,356	270.85	55,025			40,938		50,191			(13,664)		8,287		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2025	11/09/2027	1	1,579,662	272.77	63,344			43,217		50,441			(15,663)		9,216		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/26/2025	12/28/2027	1	2,416,514	270.47	97,385			72,905		91,292			(24,080)		14,778		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2025	11/12/2027	3	2,415,413	272.11	95,464			65,531		80,292			(23,685)		14,135		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/15/2025	12/15/2027	2	1,813,511	272.62	72,794			53,201		60,345			(18,051)		10,957		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2025	11/23/2027	1	1,110,003	270.92	44,622			31,260		39,812			(11,034)		6,567		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2025	11/17/2027	4	4,011,341	271.78	161,199			111,665		136,464			(39,990)		23,592		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/02/2025	12/01/2027	2	4,391,191	272.48	174,089			123,900		145,500			(43,175)		26,181		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/26/2025	12/23/2027	3	3,280,979	270.47	132,825			99,334		123,444			(33,116)		19,972		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2025	12/03/2027	3	3,159,245	272.28	127,178			91,228		106,001			(31,582)		18,872		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2025	12/16/2027	2	2,347,167	270.99	94,989			69,558		85,462			(23,554)		14,195		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/23/2025	10/22/2027	2	817,953	275.07	33,127			21,763		22,373			(8,215)		4,685		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/28/2025	10/27/2027	3	3,009,495	274.58	117,196			77,791		85,307			(29,071)		17,328		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2025	11/05/2027	2	1,955,226	272.77	78,181			53,204		62,181			(19,440)		11,362		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/20/2025	10/20/2027	3	2,014,368	274.65	80,423			52,700		56,423			(19,984)		11,514		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/14/2025	10/14/2027	1	1,401,610	274.88	56,625			36,557		38,432			(14,040)		7,961		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/03/2025	11/03/2027	2	2,938,529	271.43	116,602			78,507		100,732			(28,920)		17,041		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/27/2025	10/22/2027	2	2,967,508	274.16	120,138			79,332		85,739			(29,885)		16,997		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2025	11/01/2027	1	3,470,887	271.72	139,877			93,893		116,830			(34,634)		20,087		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2025	12/10/2027	2	2,846,697	271.12	115,693			84,120		102,390			(28,733)		17,119		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/24/2025	11/24/2027	3	1,516,735	270.69	60,872			42,824		55,126			(15,116)		8,982		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/19/2025	11/18/2027	2	977,817	272.41	38,347			26,607		32,132			(9,510)		5,756		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2025	11/26/2027	3	3,827,861	271.54	152,969			108,299		132,988			(37,965)		22,712		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2025	12/30/2027	3	1,227,439	271.66	45,536	3,790		37,142		43,582			(12,225)		7,520		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/23/2025	12/17/2027	3	1,755,077	270.11	70,842			52,260		67,004			(17,619)		10,624		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2025	10/05/2027	1	1,432,152	275.43	57,859			36,639		37,585			(14,307)		8,056		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2025	10/01/2027	3	4,652,504	274.81	189,149			119,277		126,181			(46,988)		26,058		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/13/2027	4	1,887,825	273.62	78,200			50,438		55,832			(19,410)		10,711		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2025	10/01/2027	2	2,992,223	275.43	121,386			76,638		78,129			(30,200)		16,759		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/08/2027	3	4,075,922	273.82	163,493			104,812		118,397			(40,636)		23,003		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2025	10/25/2027	2	2,407,162	274.16	95,844			63,621		69,789			(23,809)		13,831		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100M$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/12/2027	1	2,143,261	272.46	86,588			55,740		67,815			(21,410)		12,147		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100N$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/05/2025	11/05/2027	1	818,019	271.42	32,721			22,113		28,103			(8,113)		4,753		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100N$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/11/2025	11/11/2027	2	692,345	273.76	27,250			18,662		20,916			(6,761)		4,048		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100N$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2025	10/29/2027	3	4,332,406	270.22	177,593			118,922		158,203			(44,158)		24,996		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100N$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/24/2025	11/19/2027	2	1,972,841	270.92	78,838			55,118		70,518			(19,621)		11,626		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100N$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/29/2025	10/28/2027	3	1,611,077	272.2	64,564			42,946		52,562			(16,014)		9,286		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100N$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2025	10/29/2027	2	1,551,610	271.94	62,592			41,720		51,431			(15,523)		8,952		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2025	12/03/2027	2	1,808,152	272.18	73,063			52,198		60,992			(18,117)		10,801		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2025	11/30/2027	1	2,238,554	272.91	89,318			63,431		72,331			(22,086)		13,334		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2025	12/20/2027	1	3,025,504	270.11	122,230			90,286		115,790			(30,265)		18,366		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2025	11/29/2027	1	4,303,027	272.91	171,260			121,555		138,909			(42,405)		25,606		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/26/2025	12/27/2027	1	3,197,139	270.47	128,845			96,412		120,692			(31,903)		19,534		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/23/2025	12/17/2027	4	1,142,716	272.23	41,636	3,151		33,060		38,908			(11,120)		6,917		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/02/2025	12/02/2027	2	1,406,736	271.03	57,112			40,721		50,511			(14,163)		8,395		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/08/2027	2	1,297,175	275.16	51,270			32,731		34,731			(12,717)		7,321		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2025	10/08/2027	3	4,265,293	272.46	177,193			113,752		134,390			(44,134)		24,071		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2025	10/04/2027	2	2,007,566	275.43	81,171			51,365		52,622			(20,103)		11,281		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2025	11/16/2027	1	1,037,968	271.84	41,623			28,758		35,169			(10,292)		6,098		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2025	12/07/2027	1	1,028,130	272.19	41,536			29,897		34,794			(10,271)		6,165		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2025	11/02/2027	1	1,231,189	271.72	49,740			33,411		41,480			(12,299)		7,133		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2025	10/15/2027	2	3,411,747	273.81	138,356			89,904		99,909			(34,359)		19,399		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2025	10/06/2027	2	1,828,632	276.4	73,390			46,587		45,206			(18,201)		10,298		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2025	11/22/2027	1	1,597,209	270.92	64,048			44,842		57,246			(15,859)		9,440		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2025	10/18/2027	1	2,688,007	274.31	108,864			70,979		76,681			(26,955)		15,332		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2025	12/09/2027	2	1,450,368	270.35	59,266			42,842		54,333			(14,702)		8,714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2025	11/19/2027	2	875,442	270.17	35,426			24,661		32,604			(8,791)		5,159		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2025	11/12/2027	3	1,536,757	271.84	61,242			42,220		51,873			(15,235)		8,993		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/18/2025	12/17/2027	1	1,607,266	272.34	64,564			47,555		54,405			(16,030)		9,729		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/15/2025	12/10/2027	3	2,549,160	271.82	101,508			73,995		88,274			(25,317)		15,330		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/30/2025	12/29/2027	2	2,626,125	270.93	106,288			79,728		96,909			(26,356)		16,074		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2025	12/21/2027	1	2,557,374	270.11	103,574			76,542		97,947			(25,610)		15,539		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/24/2025	12/22/2027	3	2,586,020	270.63	104,594			77,476		96,385			(25,939)		15,727		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2025	12/13/2027	1	2,745,372	271.82	110,913			80,858		95,329			(27,463)		16,557		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/11/2027	1	1,724,878	272.46	69,685			44,825		54,522			(17,254)		9,766		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/26/2027	1	1,953,886	274.16	79,132			52,393		56,708			(19,567)		11,238		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2025	12/06/2027	1	1,389,795	272.19	56,148			40,392		46,993			(13,903)		8,326		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2025	11/26/2027	1	1,745,603	272.91	69,475			49,227		56,183			(17,273)		10,357		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2025	11/19/2027	3	2,785,338	269.69	112,738			78,722		106,472			(28,007)		16,414		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/23/2025	10/22/2027	2	2,852,787	275.14	114,392			75,436		77,728			(28,408)		16,340		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2025	10/19/2027	1	787,966	274.31	31,913			20,822		22,503			(7,891)		4,499		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2025	11/15/2027	1	3,959,935	271.84	158,793			109,648		134,055			(39,318)		23,243		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/23/2026	01/21/2028	2	1,316,799	278.34		50,361		39,590		32,842			(10,898)		8,228		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/02/2026	02/02/2028	3	2,232,478	278.84		92,570		74,016		54,810			(18,683)		14,095		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2026	01/12/2028	3	4,096,260	274.56		159,457		122,724		125,530			(36,875)		25,392		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2026	01/28/2028	4	1,094,382	278.35		44,330		35,345		27,492			(9,031)		6,880		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2026	01/10/2028	1	4,268,582	274.43		164,340		126,137		131,555			(38,668)		26,413		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/10/2026	02/04/2028	3	1,215,506	283.45		47,649		38,381		22,722			(9,396)		7,688		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/19/2026	02/11/2028	2	781,626	285.87		31,808		25,996		12,697			(5,884)		4,973		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/11/2026	02/09/2028	4	3,444,263	283.09		139,991		113,254		66,274			(26,856)		21,876		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/10/2026	02/10/2028	1	1,090,702	284.06		42,865		34,680		19,797			(8,221)		6,934		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2026	02/25/2028	2	2,269,408	290.42		89,033		74,281		28,162			(15,027)		14,609		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/03/2026	02/25/2028	2	3,729,119	288.39		146,607		122,146		52,752			(24,925)		24,005		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2026	03/02/2028	4	1,073,389	289.77		41,575		34,902		14,036			(6,722)		6,944		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2026	03/03/2028	3	5,198,999	288.79		203,712		170,996		72,493			(32,911)		33,660		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2026	03/03/2028	5	2,248,944	289.06		86,338		72,551		30,827			(13,882)		14,561		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2026	02/11/2028	1	2,125,119	288.24		83,517		68,154		29,682			(15,717)		13,521		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/25/2026	03/24/2028	3	3,098,714	289.72		122,224		106,169		42,146			(16,215)		20,404		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/09/2026	03/03/2028	3	1,347,391	288.36		52,754		44,482		19,319			(8,426)		8,724		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/19/2026	03/17/2028	3	1,829,314	288.67		71,885		62,065		26,277			(9,993)		11,978		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/31/2026	03/31/2028	1	958,323	291.4		37,470		32,844		11,843			(4,665)		6,345		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/23/2026	01/25/2028	1	1,468,821	278.34		56,550		44,510		36,803			(12,206)		9,210		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/02/2026	12/31/2027	2	622,948	271.17		26,114		19,789		22,725			(6,353)		3,820		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2026	01/21/2028	2	3,778,538	277.78		145,510		114,217		97,378			(31,720)		23,609		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/06/2026	01/05/2028	2	695,835	273.26		26,140		19,864		22,774			(6,294)		4,286		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2026	01/28/2028	4	2,269,044	278.56		88,757		70,565		56,323			(18,445)		14,264		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2026	01/28/2028	3	1,636,515	280.1		64,308		51,200		37,100			(13,260)		10,288		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/01/2026	03/30/2028	3	1,312,175	293.21		50,075		43,838		14,401			(6,288)		8,681		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/30/2026	03/24/2028	3	1,839,655	289.66		72,036		62,556		25,105			(9,552)		12,113		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2026	03/22/2028	1	2,012,525	286.98		78,488		67,830		32,369			(10,922)		13,231		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/31/2026	03/20/2028	4	2,387,282	286.98		95,230		82,368		38,286			(13,136)		15,669		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2026	03/17/2028	3	2,646,222	288.55		103,150		88,621		38,296			(14,646)		17,328		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2026	03/15/2028	1	1,474,813	289.41		57,813		49,406		20,169			(8,597)		9,642		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2026	03/06/2028	2	1,591,987	288.79		61,996		52,376		22,320			(9,806)		10,332		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2026	03/08/2028	2	2,012,230	288.79		79,305		67,099		28,302			(12,442)		13,081		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/10/2026	03/09/2028	4	2,470,545	288.03		94,510		80,182		36,509			(14,424)		16,073		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2026	02/03/2028	3	750,549	282.11		29,974		23,982		15,201			(6,023)		4,743		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2026	02/15/2028	2	1,111,180	288.24		43,604		35,630		15,626			(8,149)		7,094		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2026	02/16/2028	3	3,011,788	288.24		117,739		96,254		42,421			(21,936)		19,243		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2026	02/25/2028	2	1,149,562	288.07		46,195		38,375		16,598			(7,886)		7,400		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/24/2026	02/18/2028	2	2,726,881	287.34		107,398		88,448		40,798			(19,280)		17,452		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2026	02/18/2028	1	1,898,314	286.84		74,604		61,179		29,321			(13,490)		12,149		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2026	02/24/2028	5	2,252,881	288.99		88,881		73,728		30,623			(15,267)		14,490		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/06/2026	02/07/2028	1	2,143,138	283.45		84,225		67,890		40,236			(16,592)		13,589		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/02/2026	01/04/2028	1	3,153,967	271.82		121,743		92,311		111,473			(29,771)		19,411		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100P$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2026	01/07/2028	2	1,767,600	274.43		68,064		52,179		54,314			(16,072)		10,908		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100P$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/20/2026	01/14/2028	3	8,600,158	276.98		330,330		256,789		230,243			(74,804)		53,405		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100P$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/15/2026	01/14/2028	3	498,795	277.33		19,012		14,772		13,092			(4,305)		3,097		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100Q$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/02/2026	01/03/2028	1	2,706,513	271.82		104,471		79,180		95,581			(25,582)		16,642		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100P$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2026	01/19/2028	1	317,205	276.98		12,244		9,536		8,539			(2,756)		1,979		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100P$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/23/2026	01/24/2028	1	1,101,965	278.34		42,426		33,380		27,580			(9,170)		6,903		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100P$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/20/2026	01/20/2028	2	485,054	277.01		18,759		14,647		13,051			(4,132)		3,028		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100P$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2026	02/01/2028	1	672,891	280.1		25,974		20,693		15,330			(5,358)		4,245		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100Q$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2026	02/17/2028	4	884,422	286.95		34,982		28,721		13,537			(6,318)		5,655		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100Q$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/15/2026	02/23/2028	5	2,303,405	288.24		91,313		75,896		32,803			(15,511)		14,803		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100Q$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2026	02/18/2028	4	7,340,265	287.25		288,512		237,935		110,447			(51,453)		46,977		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100Q$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/16/2026	03/10/2028	2	2,042,122	288.23		80,067		68,260		29,840			(12,062)		13,297		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100Q$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/10/2026	03/07/2028	2	2,622,238	288.79		102,781		86,835		36,823			(16,272)		17,033		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100Q$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2026	03/13/2028	1	2,482,829	289.41		97,079		82,924		33,846			(14,475)		16,206		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/10/2026	03/10/2028	1	1,144,177	287.15		44,852		38,022		17,885			(6,872)		7,450		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2026	01/13/2028	1	1,424,574	275.82		54,846		42,265		40,721			(12,622)		8,838		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/21/2026	01/21/2028	1	1,268,014	278.01		48,819		38,156		32,235			(10,700)		7,923		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/27/2026	01/26/2028	2	3,231,959	277.92		124,729		98,351		83,080			(26,476)		20,283		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/28/2026	01/27/2028	2	1,866,478	278.9		71,781		56,698		45,362			(15,140)		11,724		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2026	01/07/2028	2	3,180,322	273.15		124,866		95,632		104,827			(29,587)		19,626		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/14/2026	01/14/2028	2	1,200,036	277.28		46,205		35,681		31,575			(10,567)		7,452		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2026	02/04/2028	3	733,990	283.7		29,018		23,332		13,514			(5,737)		4,642		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2026	02/28/2028	1	2,056,305	290.42		81,018		67,645		25,657			(13,632)		13,270		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/03/2026	01/31/2028	3	4,013,353	280.1		170,445		136,564		91,326			(34,418)		25,296		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/19/2026	03/17/2028	2	898,575	289.91		35,009		30,030		11,940			(5,021)		5,884		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2026	03/27/2028	3	2,182,105	293.01		84,411		73,758		24,141			(10,907)		14,402		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/16/2026	03/10/2028	2	3,297,899	287.25		130,236		110,619		51,248			(19,742)		21,474		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2026	03/21/2028	1	1,343,836	286.98		52,410		45,282		21,583			(7,303)		8,828		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2026	03/28/2028	1	1,264,482	293.01		49,315		43,083		14,014			(6,400)		8,352		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2026	03/24/2028	3	1,432,883	291.26		55,963		48,824		17,668			(7,301)		9,435		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/23/2026	03/23/2028	4	1,595,026	288.19		65,307		56,640		23,834			(8,763)		10,494		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/16/2026	03/16/2028	5	3,930,316	289.53		151,033		129,483		53,384			(21,707)		25,715		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2026	01/11/2028	1	1,230,063	274.43		47,480		36,458		37,945			(11,157)		7,618		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2026	01/18/2028	1	2,614,163	276.98		100,645		78,357		70,301			(22,686)		16,291		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2026	01/07/2028	2	538,093	269.07		22,305		17,034		22,018			(5,307)		3,321		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/06/2026	01/06/2028	1	2,016,665	271.41		77,843		59,238		72,969			(18,661)		12,434		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2026	03/14/2028	1	1,937,437	289.41		75,754		64,724		26,454			(11,280)		12,656		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/17/2026	02/14/2028	2	2,928,438	288.24		114,782		93,760		41,113			(21,490)		18,679		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2026	03/01/2028	1	2,256,152	290.42		88,892		74,260		28,248			(14,916)		14,583		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2026	02/11/2028	1	1,797,845	286.8		70,476		57,432		27,547			(13,341)		11,439		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/25/2026	02/04/2028	2	3,364,759	283.28		132,544		106,657		63,546			(26,282)		21,281		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/02/2026	12/31/2027	1	1,995,758	271.82		76,837		58,158		70,295			(18,893)		12,238		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2026	03/29/2028	1	721,769	293.01		28,149		24,597		8,014			(3,648)		4,771		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/06/2026	02/08/2028	1	1,775,862	283.45		69,791		56,274		33,386			(13,729)		11,270		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2026	02/22/2028	1	1,767,087	287.25		69,447		57,332		26,763			(12,333)		11,347		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2026	02/29/2028	1	2,954,549	290.42		116,409		97,221		36,928			(19,561)		19,082		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2026	04/13/2028	3	3,380,846	284.65		129,229		116,408		64,353			(13,273)		22,610		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2026	04/11/2028	1	1,185,831	287.48		45,773		40,869		19,033			(5,065)		7,918		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/06/2026	03/31/2028	4	3,965,296	289.1		147,402		129,907		56,663			(17,678)		26,254		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2026	04/10/2028	4	2,915,933	287.48		111,616		99,671		46,735			(12,318)		19,456		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/23/2026	04/21/2028	3	3,883,121	282.14		150,615		136,600		86,170			(14,215)		26,128		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2026	06/28/2028	1	1,631,192	275.49		65,248		65,158		54,570			(356)		11,526		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2026	04/28/2028	4	3,617,780	283.15		139,154		127,562		76,384			(11,800)		24,471		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/06/2026	04/06/2028	2	2,527,109	289.09		97,321		86,123		36,482			(11,300)		16,810		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/28/2026	04/27/2028	3	2,373,643	282.48		92,443		84,631		52,000			(7,918)		16,044		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2026	04/07/2028	4	1,424,458	288.73		53,810		47,748		21,056			(6,142)		9,483		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2026	06/09/2028	2	1,108,026	274.83		44,230		43,020		37,762			(1,267)		7,727		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2026	06/27/2028	1	2,432,540	275.49		97,302		97,168		81,320			(532)		17,177		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2026	04/03/2028	2	2,115,315	288.95		81,831		72,171		30,665			(9,937)		14,038		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2026	05/23/2028	1	2,555,747	278.12		99,163		94,389		72,736			(5,283)		17,608		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/01/2026	06/01/2028	3	2,657,167	272.29		108,213		104,195		101,967			(4,163)		18,425		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/18/2026	05/18/2028	3	1,319,916	277.36		51,105		48,219		44,088			(2,948)		9,061		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2026	06/23/2028	2	2,324,869	275.11		93,023		92,788		78,943			(616)		16,372		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/22/2026	04/20/2028	3	2,342,614	283.12		90,155		81,533		49,096			(8,722)		15,751		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2026	05/02/2028	1	2,499,811	283.42		97,493		89,859		52,242			(7,991)		16,960		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/04/2026	05/26/2028	3	2,970,594	276.19		111,081		106,648		93,591			(4,866)		20,510		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2026	06/23/2028	5	1,410,725	273.84		56,116		55,814		52,809			(373)		9,934		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/30/2026	06/29/2028	2	2,419,034	274.24		95,338		95,338		89,229			(111)		17,105		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2026	05/12/2028	3	7,853,861	277.84		303,299		283,948		224,626			(19,853)		53,678		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/11/2026	05/08/2028	2	1,397,414	277.2		54,681		50,927		41,207			(3,945)		9,523		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2026	05/25/2028	1	467,427	278.12		18,136		17,265		13,322			(964)		3,225		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/29/2026	06/26/2028	3	2,469,918	275.49		97,943		97,818		85,570			(505)		17,429		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/01/2026	05/19/2028	4	2,031,149	277.43		77,077		73,360		59,727			(4,061)		13,953		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2026	04/28/2028	2	942,696	284.74		36,078		33,197		18,175			(3,014)		6,377		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/16/2026	06/08/2028	3	2,298,251	273.97		93,534		90,924		91,022			(2,731)		16,016		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/07/2026	05/05/2028	2	2,269,806	278.27		87,726		81,563		63,070			(6,490)		15,433		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/12/2026	05/12/2028	2	834,236	278.7		32,224		30,113		22,803			(2,154)		5,702		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2026	05/19/2028	3	4,139,594	277.08		160,951		152,201		123,906			(9,013)		28,437		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2026	05/10/2028	1	688,564	277.2		26,854		25,012		20,339			(1,942)		4,699		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2026	05/05/2028	1	4,163,877	280.34		161,975		149,960		115,811			(12,204)		28,312		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2026	05/05/2028	4	1,826,956	283.14		68,001		62,923		38,917			(5,163)		12,422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/22/2026	06/22/2028	4	1,749,815	273.02		70,888		70,273		65,699			(726)		12,314		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2026	05/12/2028	2	4,087,663	277.33		158,377		148,772		120,081			(10,204)		27,938		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/11/2026	05/11/2028	2	2,892,471	278.72		112,434		104,912		78,899			(7,655)		19,755		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/01/2026	05/26/2028	3	2,023,390	274.49		76,356		73,338		69,422			(3,246)		13,970		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2026	06/12/2028	2	2,130,238	276.49		84,437		82,705		66,991			(2,048)		14,887		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2026	06/16/2028	4	3,450,063	273.65		137,123		135,459		125,157			(2,372)		24,177		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2026	06/07/2028	1	937,956	274.98		37,424		36,295		31,689			(1,276)		6,532		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100R$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2026	04/12/2028	1	1,146,743	287.48		44,379		39,631		18,425			(4,904)		7,663		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/18/2026	05/15/2028	2	1,737,394	276.54		67,994		63,994		53,309			(4,213)		11,901		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2026	06/21/2028	1	2,195,417	272.73		87,817		86,853		83,555			(1,436)		15,439		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100R$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/15/2026	04/13/2028	3	2,683,439	285.27		101,659		91,156		49,251			(10,655)		17,946		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/19/2026	05/19/2028	2	1,913,045	277.38		73,624		69,525		56,389			(4,188)		13,142		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100R$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2026	04/26/2028	1	1,427,498	283.21		55,244		50,394		29,984			(5,050)		9,641		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2026	06/16/2028	1	4,608,846	272.73		183,432		181,405		182,264			(3,019)		32,298		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2026	06/02/2028	3	2,545,797	274.73		101,709		98,516		88,621			(3,585)		17,665		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2026	06/09/2028	4	2,604,111	275.02		103,914		101,314		94,766			(2,790)		18,160		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2026	06/20/2028	1	2,692,128	272.73		107,416		106,236		102,395			(1,759)		18,919		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2026	04/07/2028	3	3,724,766	287.68		143,329		127,231		58,700			(16,265)		24,796		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2026	04/18/2028	1	3,532,236	283.15		136,698		123,366		73,766			(13,819)		23,713		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2026	04/17/2028	2	2,507,400	283.15		96,979		87,517		52,303			(9,799)		16,820		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2026	06/06/2028	1	1,471,657	274.98		58,719		56,945		49,684			(2,005)		10,241		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2026	05/16/2028	1	2,336,618	276.54		90,661		85,306		71,754			(5,697)		16,017		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/22/2026	04/21/2028	3	886,441	282.89		34,014		30,824		18,846			(3,236)		5,965		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2026	05/26/2028	2	2,964,454	276.97		114,781		109,588		89,743			(5,341)		20,468		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/05/2026	05/04/2028	3	1,798,797	283.07		69,423		64,105		38,422			(5,399)		12,222		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/02/2026	06/02/2028	2	1,145,996	273.84		46,038		44,360		40,816			(1,750)		7,952		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2026	04/07/2028	2	956,290	287.53		36,853		32,854		15,212			(4,129)		6,366		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2026	05/01/2028	2	2,924,742	283.42		113,626		104,727		61,052			(9,298)		19,828		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2026	03/31/2028	2	1,731,800	288.95		66,879		58,979		24,986			(8,100)		11,466		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/27/2026	04/24/2028	2	1,304,679	283.21		50,162		45,753		27,342			(4,576)		8,799		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/26/2026	05/26/2028	2	2,269,155	276.87		88,123		84,037		69,052			(4,196)		15,667		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2026	04/19/2028	1	1,456,025	283.15		56,348		50,860		30,442			(5,689)		9,782		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2026	06/14/2028	1	1,497,574	276.49		59,903		58,670		47,167			(1,471)		10,480		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/15/2026	06/09/2028	4	1,098,228	275.14		43,869		42,932		36,862			(1,109)		7,659		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2026	06/13/2028	1	1,517,839	276.49		60,714		59,463		47,769			(1,493)		10,614		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2026	04/28/2028	2	4,580,826	283.18		179,064		164,213		96,607			(15,157)		30,985		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2026	04/04/2028	1	2,499,468	288.95		96,729		85,318		36,288			(11,745)		16,600		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/24/2026	06/23/2028	3	2,358,591	274.46		93,880		93,370		85,714			(663)		16,609		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/16/2026	06/15/2028	2	4,588,382	274.58		184,758		181,254		158,970			(3,747)		32,132		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/14/2026	04/13/2028	3	3,515,296	286.53		133,548		119,524		59,856			(14,168)		23,509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2026	04/13/2028	2	4,153,039	283.9		160,549		144,014		82,559			(16,728)		27,774		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/26/2026	05/22/2028	3	2,075,665	278.12		78,731		74,977		59,022			(4,057)		14,290		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2026	05/30/2028	1	512,219	274.49		19,874		19,082		17,630			(869)		3,547		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/23/2026	04/21/2028	3	2,575,562	283.67		97,596		88,925		52,394			(8,962)		17,330		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/08/2026	06/05/2028	2	1,612,257	274.98		64,048		62,117		58,376			(2,169)		11,211		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2026	04/05/2028	1	4,389,798	288.95		169,885		149,871		63,829			(20,599)		29,177		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2026	05/24/2028	1	1,139,272	278.12		44,204		42,079		32,451			(2,352)		7,855		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2026	05/03/2028	1	1,345,335	283.42		52,468		48,366		28,147			(4,295)		9,134		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2026	05/09/2028	1	2,223,177	277.2		86,482		80,542		65,612			(6,262)		15,161		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2026	05/17/2028	1	1,837,684	276.54		71,302		67,096		56,478			(4,475)		12,606		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/16/2026	06/16/2028	2	1,354,688	275.45		53,825		52,886		45,005			(1,026)		9,493		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2026	04/25/2028	1	2,252,307	283.21		87,164		79,502		47,255			(7,978)		15,201		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/03/2026	06/02/2028	1	4,258,248	274.68		169,904		163,836		145,494			(6,284)		29,548		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2026	05/31/2028	1	2,357,238	274.49		91,697		88,049		81,192			(4,003)		16,334		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/30/2026	06/30/2028	1	850,558	272.6		33,937		33,937		33,926					6,018		0001
Purchased Call/S&P 500 INDEX/SPXE17ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	146,997	6693.75	6,865			10,534		10,534	3,181				353		0001
Purchased Call/S&P 500 INDEX/SPXD17IWSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	3,096,087	6225.52	211,153			444,217		444,217	128,447				2,292		0001
Purchased Call/S&P 500 INDEX/SPXD052SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	3,669,931	6466.91	251,390			488,837		488,837	163,120				6,926		0001
Purchased Call/S&P 500 INDEX/SPXJ000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	2,728,000	6693.75	160,952			260,078		260,078	87,351				6,543		0001
Purchased Call/S&P 500 INDEX/SPXE171SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	3,170,461	6309.62	190,545			358,861		358,861	98,148				3,892		0001
Purchased Call/S&P 500 INDEX/SPXE175S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/07/2026	1	3,026,449	6389.45	176,139			322,728		322,728	90,297				4,883		0001
Purchased Call/S&P 500 INDEX/SPXE17BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	2,277,417	6495.15	111,821			183,435		183,435	48,167				4,987		0001
Purchased Call/S&P 500 INDEX/SPXE177SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	3,125,860	6466.91	180,050			327,037		327,037	100,456				5,899		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	243,463	6693.75	10,542			15,991		15,991	4,701				584		0001
Purchased Call/S&P 500 INDEX/SPXJ00OSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	4,028,000	6693.75	287,599			485,529		485,529	181,852				9,662		0001
Purchased Call/S&P 500 INDEX/SPXN13T3S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	1,469,449	6309.62	122,699			281,183		281,183	100,261				1,804		0001
Purchased Call/S&P 500 INDEX/SPXJ00DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	864,540	6225.52	46,945			86,719		86,719	20,445				640		0001
Purchased Call/S&P 500 INDEX/SPXD054S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	1,568,027	6495.15	95,650			169,129		169,129	49,918				3,433		0001
Purchased Call/S&P 500 INDEX/SPXE177SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	2,635,372	6466.91	171,563			328,842		328,842	108,846				4,974		0001
Purchased Call/S&P 500 INDEX/SPXE17BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	179,390	6495.15	8,342			13,512		13,512	3,478				393		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	4,400,556	6225.52	262,273			504,978		504,978	127,138				3,257		0001
Purchased Call/S&P 500 INDEX/SPXE177SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	3,803,303	6466.91	239,228			450,942		450,942	145,724				7,178		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	4,455,122	6309.62	305,621			626,511		626,511	193,446				5,469		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	4,768,858	6225.52	296,623			585,190		585,190	152,051				3,530		0001
Purchased Call/S&P 500 INDEX/SPXE177S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	653,776	6466.91	31,447			54,117		54,117	15,564				1,234		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,182,768	6495.15	70,020			122,369		122,369	35,123				2,590		0001
Purchased Call/S&P 500 INDEX/SPXD050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	1,549,419	6389.45	74,372			127,418		127,418	32,321				2,500		0001
Purchased Call/S&P 500 INDEX/SPXJ00OSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	639,808	6693.75	38,389			62,251		62,251	21,100				1,535		0001
Purchased Call/S&P 500 INDEX/SPXJ001SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/08/2025	08/07/2026	1	3,314,342	6389.45	255,204			566,001		566,001	206,495				5,347		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,879,447	6495.15	119,721			216,269		216,269	65,352				4,115		0001
Purchased Call/S&P 500 INDEX/SPXD054S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	1,795,404	6495.15	121,369			226,581		226,581	72,617				3,931		0001
Purchased Call/S&P 500 INDEX/SPXD053SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	4,238,638	6495.15	228,886			386,601		386,601	106,226				9,281		0001
Purchased Call/S&P 500 INDEX/SPXJ001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/08/2025	08/07/2026	1	5,254,547	6389.45	358,360			720,534		720,534	229,286				8,477		0001
Purchased Call/S&P 500 INDEX/SPXB212S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	2,704,474	6693.75	199,049			337,624		337,624	128,158				6,487		0001
Purchased Call/S&P 500 INDEX/SPXE17ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	1,978,574	6693.75	96,554			149,489		149,489	45,970				4,746		0001
Purchased Call/S&P 500 INDEX/SPXB212S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	3,237,839	6693.75	259,351			432,416		432,416	165,218				7,766		0001
Purchased Call/S&P 500 INDEX/SPXE177SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	1,746,747	6466.91	123,146			248,373		248,373	88,008				3,297		0001
Purchased Call/S&P 500 INDEX/SPXD17WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	2,710,332	6225.52	195,415			435,217		435,217	137,259				2,006		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	3,786,923	6309.62	302,954			712,512		712,512	265,263				4,649		0001
Purchased Call/S&P 500 INDEX/SPXJ001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/08/2025	08/07/2026	1	4,166,107	6389.45	268,297			518,667		518,667	155,921				6,721		0001
Purchased Call/S&P 500 INDEX/SPXD054S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	5,009,330	6495.15	355,662			685,982		685,982	230,579				10,969		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	1,907,000	6225.52	146,076			352,562		352,562	125,143				1,412		0001
Purchased Call/S&P 500 INDEX/SPXJ000$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	5,431,191	6693.75	292,198			461,149		461,149	147,457				13,027		0001
Purchased Call/S&P 500 INDEX/SPXB210$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	1,267,932	6466.91	103,970			212,207		212,207	74,985				2,393		0001
Purchased Call/S&P 500 INDEX/SPXD052$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	2,658,940	6466.91	203,143			424,555		424,555	156,452				5,018		0001
Purchased Call/S&P 500 INDEX/SPXE177$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	3,943,396	6466.91	213,338			369,291		369,291	103,652				7,442		0001
Purchased Call/S&P 500 INDEX/SPXD052$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	1,676,000	6466.91	133,577			279,044		279,044	101,983				3,163		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	3,235,442	6309.62	233,922			502,561		502,561	166,043				3,972		0001
Purchased Call/S&P 500 INDEX/SPXD054$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	1,002,258	6495.15	76,272			154,273		154,273	55,362				2,195		0001
Purchased Call/S&P 500 INDEX/SPXJ001$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/08/2025	08/07/2026	1	1,997,000	6389.45	148,377			320,062		320,062	112,625				3,222		0001
Purchased Call/S&P 500 INDEX/SPXJ001$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/08/2025	08/07/2026	1	3,423,000	6389.45	244,060			508,900		508,900	170,569				5,522		0001
Purchased Call/S&P 500 INDEX/SPXJ000$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	4,358,440	6693.75	294,195			491,021		491,021	178,304				10,454		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	3,122,000	6495.15	246,950			507,789		507,789	183,668				6,836		0001
Purchased Call/S&P 500 INDEX/SPXE171$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	2,263,566	6309.62	141,473			272,346		272,346	76,911				2,779		0001
Purchased Call/S&P 500 INDEX/SPXD050$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	3,357,073	6389.45	181,618			322,836		322,836	86,505				5,416		0001
Purchased Call/S&P 500 INDEX/SPXD052$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	2,869,000	6466.91	212,019			434,899		434,899	156,476				5,414		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	506,604	6309.62	27,863			50,518		50,518	13,032				622		0001
Purchased Call/S&P 500 INDEX/SPXJ000$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	2,952,000	6693.75	186,862			307,216		307,216	107,433				7,081		0001
Purchased Call/S&P 500 INDEX/SPXD17X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	3,982,000	6225.52	318,958			811,070		811,070	306,869				2,948		0001
Purchased Call/S&P 500 INDEX/SPXD054$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	2,079,766	6495.15	153,695			304,794		304,794	106,589				4,554		0001
Purchased Call/S&P 500 INDEX/SPXB212$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	2,074,000	6693.75	160,113			270,550		270,550	103,840				4,975		0001
Purchased Call/S&P 500 INDEX/SPXD05LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	199,937	6846.51	9,057			12,516		12,516	3,606				664		0001
Purchased Call/S&P 500 INDEX/SPXB217$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	4,006,449	6846.51	318,112			476,726		476,726	177,500				13,304		0001
Purchased Call/S&P 500 INDEX/SPXD059B6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	425,627	6753.72	21,622			32,608		32,608	10,379				1,114		0001
Purchased Call/S&P 500 INDEX/SPXD05PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	481,960	6878.49	26,508			37,036		37,036	11,510				1,669		0001
Purchased Call/S&P 500 INDEX/SPXD059$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	238,575	6753.72	9,615			14,055		14,055	4,122				624		0001
Purchased Call/S&P 500 INDEX/SPXB217$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	8,030,151	6846.51	546,050			802,521		802,521	276,421				26,666		0001
Purchased Call/S&P 500 INDEX/SPXD05C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,701,658	6699.4	149,406			239,827		239,827	87,570				4,755		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/22/2025	10/22/2026	1	65,160	6699.4	2,548			3,697		3,697	975				182		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	753,993	6602.99	45,617			70,090		70,090	17,283				2,360		0001
Purchased Call/S&P 500 INDEX/SPXD05JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	184,521	6602.99	7,805			11,659		11,659	2,733				577		0001
Purchased Call/S&P 500 INDEX/SPXE17SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2026	1	155,952	6878.49	7,158			9,685		9,685	2,796				540		0001
Purchased Call/S&P 500 INDEX/SPXE17LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	2,067,757	6728.8	128,821			197,506		197,506	61,991				6,146		0001
Purchased Call/S&P 500 INDEX/SPXB216S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	3,129,389	6602.99	216,241			353,951		353,951	102,019				9,794		0001
Purchased Call/S&P 500 INDEX/SPXD05CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	3,027,941	6699.4	184,704			289,766		289,766	91,743				8,461		0001
Purchased Call/S&P 500 INDEX/SPXB215S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	645,000	6728.8	16,125			4,285		4,285	(9,363)				1,917		0001
Purchased Call/S&P 500 INDEX/SPXE17PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	777,556	6846.51	40,977			57,758		57,758	17,549				2,582		0001
Purchased Call/S&P 500 INDEX/SPX915HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	35,516	6699.4	1,524			2,167		2,167	568				99		0001
Purchased Call/S&P 500 INDEX/SPXB217SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	3,491,043	6846.51	217,492			314,295		314,295	103,167				11,593		0001
Purchased Call/S&P 500 INDEX/SPXE17LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	7,177,551	6728.8	564,873			906,309		906,309	326,600				21,335		0001
Purchased Call/S&P 500 INDEX/SPXE17NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	2,876,703	6602.99	161,958			244,321		244,321	57,500				9,003		0001
Purchased Call/S&P 500 INDEX/SPXD05CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	2,072,897	6699.4	113,595			173,725		173,725	51,983				5,792		0001
Purchased Call/S&P 500 INDEX/SPXE17PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	2,658,000	6846.51	223,538			334,414		334,414	127,241				8,827		0001
Purchased Call/S&P 500 INDEX/SPXE17LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	5,223,965	6728.8	365,678			574,479		574,479	193,046				15,528		0001
Purchased Call/S&P 500 INDEX/SPXD05CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,465,706	6699.4	120,334			200,019		200,019	74,611				4,096		0001
Purchased Call/S&P 500 INDEX/SPXE17PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	2,596,755	6846.51	190,862			283,319		283,319	101,715				8,623		0001
Purchased Call/S&P 500 INDEX/SPXD05CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,958,303	6699.4	133,948			216,103		216,103	73,305				5,472		0001
Purchased Call/S&P 500 INDEX/SPXE17PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	146,703	6846.51	8,245			11,720		11,720	3,661				487		0001
Purchased Call/S&P 500 INDEX/SPXD05PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	1,883,164	6878.49	111,672			158,327		158,327	51,025				6,520		0001
Purchased Call/S&P 500 INDEX/SPXE17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	3,998,478	6728.8	225,114			339,195		339,195	101,174				11,885		0001
Purchased Call/S&P 500 INDEX/SPX9151SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	2,343,083	6728.8	117,154			168,466		168,466	46,122				6,965		0001
Purchased Call/S&P 500 INDEX/SPXE17NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	4,735,752	6602.99	292,669			452,208		452,208	113,137				14,821		0001
Purchased Call/S&P 500 INDEX/SPX915HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	1,824,323	6699.4	89,939			131,058		131,058	36,084				5,098		0001
Purchased Call/S&P 500 INDEX/SPXE17LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	2,854,836	6728.8	172,432			262,856		262,856	81,157				8,486		0001
Purchased Call/S&P 500 INDEX/SPXD05JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	1,498,825	6602.99	71,794			108,984		108,984	26,484				4,691		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	2,620,828	6753.72	179,003			284,395		284,395	104,160				6,859		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	6,695,493	6753.72	407,086			633,460		633,460	218,052				17,523		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2026	1	1,156,748	6846.51	101,215			149,001		149,001	55,827				3,841		0001
Purchased Call/S&P 500 INDEX/SPXB213$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	3,729,705	6753.72	320,755			482,299		482,299	181,101				9,761		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	2,141,794	6753.72	128,079			198,794		198,794	67,858				5,605		0001
Purchased Call/S&P 500 INDEX/SPXE17LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	480,217	6728.8	20,745			30,086		30,086	8,104				1,427		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	4,093,084	6878.49	252,953			361,709		361,709	118,494				14,171		0001
Purchased Call/S&P 500 INDEX/SPXB215$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	1,870,431	6728.8	169,835			262,018		262,018	95,429				5,560		0001
Purchased Call/S&P 500 INDEX/SPXD05C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	2,616,994	6699.4	199,415			330,473		330,473	119,851				7,313		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	4,121,225	6753.72	301,262			481,379		481,379	181,970				10,786		0001
Purchased Call/S&P 500 INDEX/SPXD05L$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	187,389	6846.51	8,058			11,072		11,072	3,137				622		0001
Purchased Call/S&P 500 INDEX/SPXE17PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	1,345,777	6846.51	93,532			137,686		137,686	47,942				4,469		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	4,896,479	6753.72	363,808			581,008		581,008	220,942				12,815		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	4,380,013	6878.49	294,337			429,870		429,870	147,681				15,164		0001
Purchased Call/S&P 500 INDEX/SPXE17LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,776,811	6728.8	148,541			238,656		238,656	88,226				5,282		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	2,247,083	6753.72	184,486			287,801		287,801	110,450				5,881		0001
Purchased Call/S&P 500 INDEX/SPXE17PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	2,561,599	6846.51	211,844			317,469		317,469	120,398				8,506		0001
Purchased Call/S&P 500 INDEX/SPXD05986	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	1,108,032	6753.72	51,080			75,947		75,947	23,275				2,900		0001
Purchased Call/S&P 500 INDEX/SPXB216S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	1,677,520	6602.99	144,267			254,157		254,157	86,795				5,250		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	2,830,111	6878.49	144,902			200,076		200,076	60,088				9,798		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	2,904,000	6878.49	203,861			301,352		301,352	106,299				10,054		0001
Purchased Call/S&P 500 INDEX/SPXE17LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,295,611	6728.8	111,293			177,811		177,811	65,991				3,851		0001
Purchased Call/S&P 500 INDEX/SPXB217$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	1,517,054	6846.51	90,720			130,228		130,228	41,850				5,038		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	2,502,808	6753.72	135,402			206,500		206,500	67,124				6,550		0001
Purchased Call/S&P 500 INDEX/SPXB216S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	2,183,493	6602.99	204,157			354,419		354,419	122,336				6,833		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	3,671,000	6753.72	233,109			366,015		366,015	128,982				9,607		0001
Purchased Call/S&P 500 INDEX/SPXB216S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	2,285,000	6602.99	173,432			292,988		292,988	90,813				7,151		0001
Purchased Call/S&P 500 INDEX/SPXE17LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	3,615,000	6728.8	272,210			433,767		433,767	152,408				10,745		0001
Purchased Call/S&P 500 INDEX/SPXD05P$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	3,591,000	6878.49	274,352			416,157		416,157	155,269				12,432		0001
Purchased Call/S&P 500 INDEX/SPXB216$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	4,540,000	6602.99	355,482			608,176		608,176	193,558				14,208		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	5,750,501	6699.4	426,112			702,182		702,182	250,613				16,069		0001
Purchased Call/S&P 500 INDEX/SPXD05P$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	2,449,000	6878.49	195,430			300,044		300,044	114,445				8,479		0001
Purchased Call/S&P 500 INDEX/SPXF176S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	1,872,909	6506.48		92,896		132,364		132,364	39,468				7,979		0001
Purchased Call/S&P 500 INDEX/SPXK009$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	1,949,697	6909.51		131,800		182,019		182,019	50,219				7,855		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	16,672	6932.3		610		785		785	175				65		0001
Purchased Call/S&P 500 INDEX/SPXF176S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	474,810	6506.48		20,607		28,990		28,990	8,383				2,023		0001
Purchased Call/S&P 500 INDEX/SPXE17U$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	2,177,090	6921.46		176,562		264,677		264,677	88,116				7,895		0001
Purchased Call/S&P 500 INDEX/SPXF174S$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	3,478,778	6740.02		267,518		401,343		401,343	133,825				14,424		0001
Purchased Call/S&P 500 INDEX/SPXE17U$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	3,045,000	6921.46		205,842		295,965		295,965	90,123				11,042		0001
Purchased Call/S&P 500 INDEX/SPXE17W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	26,028	6913.35		1,109		1,460		1,460	351				98		0001
Purchased Call/S&P 500 INDEX/SPXF177S$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	3,310,919	6506.48		230,440		348,474		348,474	118,034				14,106		0001
Purchased Call/S&P 500 INDEX/SPX915C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2026	03/22/2027	1	2,353,266	6506.48		205,911		339,631		339,631	133,720				10,026		0001
Purchased Call/S&P 500 INDEX/SPXB21A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	4,364,081	6932.3		284,102		391,806		391,806	107,705				17,056		0001
Purchased Call/S&P 500 INDEX/SPXB21A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	3,469,253	6932.3		303,213		451,980		451,980	148,767				13,558		0001
Purchased Call/S&P 500 INDEX/SPXB21C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	998,469	6740.02		55,115		76,164		76,164	21,048				4,140		0001
Purchased Call/S&P 500 INDEX/SPX915L$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2026	01/22/2027	1	1,738,005	6913.35		148,426		223,337		223,337	74,911				6,528		0001
Purchased Call/S&P 500 INDEX/SPX013V$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	10,307,398	6932.3		883,344		1,321,494		1,321,494	438,150				40,283		0001
Purchased Call/S&P 500 INDEX/SPXF177S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	3,780,066	6506.48		239,656		355,296		355,296	115,640				16,104		0001
Purchased Call/S&P 500 INDEX/SPXD05T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	3,234,626	6913.35		238,392		347,287		347,287	108,895				12,150		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	1,798,985	6932.3		108,659		147,707		147,707	39,049				7,031		0001
Purchased Call/S&P 500 INDEX/SPXB21D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2027	1	4,075,476	6506.48		414,068		819,096		819,096	405,028				17,363		0001
Purchased Call/S&P 500 INDEX/SPXB21C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	3,064,899	6740.02		204,735		293,564		293,564	88,829				12,708		0001
Purchased Call/S&P 500 INDEX/SPXE17X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	153,802	6913.35		6,983		9,251		9,251	2,269				578		0001
Purchased Call/S&P 500 INDEX/SPXK001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/08/2027	1	2,782,124	6921.46		193,636		280,150		280,150	86,514				10,089		0001
Purchased Call/S&P 500 INDEX/SPXF171$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	2,703,989	6909.51		165,484		223,752		223,752	58,268				10,894		0001
Purchased Call/S&P 500 INDEX/SPXE17W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	1,250,765	6913.35		70,668		96,440		96,440	25,772				4,698		0001
Purchased Call/S&P 500 INDEX/SPXF171$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	327,006	6909.51		14,944		19,467		19,467	4,522				1,318		0001
Purchased Call/S&P 500 INDEX/SPXE17U$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	1,878,656	6921.46		99,945		136,807		136,807	36,863				6,813		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF171$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	791,307	6909.51		38,062		49,730		49,730	11,669				3,188		0001
Purchased Call/S&P 500 INDEX/SPXD05II$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	209,302	6932.3		9,984		13,107		13,107	3,123				818		0001
Purchased Call/S&P 500 INDEX/SPXB21C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	2,059,140	6740.02		128,284		181,012		181,012	52,728				8,538		0001
Purchased Call/S&P 500 INDEX/SPXD05S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	1,076,704	6913.35		66,540		92,367		92,367	25,827				4,044		0001
Purchased Call/S&P 500 INDEX/SPXB21C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	2,198,000	6740.02		183,973		288,318		288,318	104,345				9,114		0001
Purchased Call/S&P 500 INDEX/SPXE17WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	1,891,489	6913.35		101,762		137,935		137,935	36,173				7,105		0001
Purchased Call/S&P 500 INDEX/SPXE17USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	104,524	6921.46		4,411		5,873		5,873	1,462				379		0001
Purchased Call/S&P 500 INDEX/SPXF176$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	316,960	6506.48		14,548		20,579		20,579	6,030				1,350		0001
Purchased Call/S&P 500 INDEX/SPXE17WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	4,997,000	6913.35		319,808		447,986		447,986	128,178				18,770		0001
Purchased Call/S&P 500 INDEX/SPXF177$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	2,387,008	6506.48		132,002		191,183		191,183	59,181				10,170		0001
Purchased Call/S&P 500 INDEX/SPXE17US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	4,260,742	6921.46		269,705		381,779		381,779	112,075				15,451		0001
Purchased Call/S&P 500 INDEX/SPXF176$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	3,334,794	6506.48		127,389		177,521		177,521	50,132				14,207		0001
Purchased Call/S&P 500 INDEX/SPXD05S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	2,320,761	6913.35		156,419		221,901		221,901	65,482				8,717		0001
Purchased Call/S&P 500 INDEX/SPXF171$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	1,029,058	6909.51		53,202		69,998		69,998	16,795				4,146		0001
Purchased Call/S&P 500 INDEX/SPXF174$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	548,513	6740.02		32,582		45,499		45,499	12,917				2,274		0001
Purchased Call/S&P 500 INDEX/SPXF177$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	326,938	6506.48		17,164		24,716		24,716	7,551				1,393		0001
Purchased Call/S&P 500 INDEX/SPXB21C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	1,178,543	6740.02		110,665		191,611		191,611	80,946				4,887		0001
Purchased Call/S&P 500 INDEX/SPX9150$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2026	03/22/2027	1	4,090,793	6506.48		323,991		505,494		505,494	181,503				17,428		0001
Purchased Call/S&P 500 INDEX/SPXB21A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2027	1	1,797,575	6909.51		159,265		244,375		244,375	85,109				7,242		0001
Purchased Call/S&P 500 INDEX/SPXE17US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	80,029	6921.46		3,601		4,818		4,818	1,217				290		0001
Purchased Call/S&P 500 INDEX/SPXE17YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	18,116	6932.3		971		1,294		1,294	323				71		0001
Purchased Call/S&P 500 INDEX/SPXE17YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	1,865,338	6932.3		105,019		141,014		141,014	35,995				7,290		0001
Purchased Call/S&P 500 INDEX/SPXF177$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	773,293	6506.48		45,779		67,078		67,078	21,299				3,295		0001
Purchased Call/S&P 500 INDEX/SPXK001$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/08/2027	1	1,645,026	6921.46		138,840		206,385		206,385	67,545				5,965		0001
Purchased Call/S&P 500 INDEX/SPXP130$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	1,664,576	6740.02		62,089		82,627		82,627	20,539				6,902		0001
Purchased Call/S&P 500 INDEX/SPXP131$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	2,400,161	6740.02		126,969		174,368		174,368	47,399				9,952		0001
Purchased Call/S&P 500 INDEX/SPXO13V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	1,426,388	6932.3		64,758		84,417		84,417	19,659				5,575		0001
Purchased Call/S&P 500 INDEX/SPXF171$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	3,440,064	6909.51		194,708		259,577		259,577	64,869				13,860		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	1,487,207	6921.46		88,191		123,054		123,054	34,863				5,393		0001
Purchased Call/S&P 500 INDEX/SPXE17US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	284,100	6921.46		15,597		21,443		21,443	5,846				1,030		0001
Purchased Call/S&P 500 INDEX/SPXE17YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	3,039,558	6932.3		209,426		292,460		292,460	83,035				11,879		0001
Purchased Call/S&P 500 INDEX/SPXF174S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	4,171,157	6740.02		285,724		411,848		411,848	126,123				17,295		0001
Purchased Call/S&P 500 INDEX/SPXE17YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	4,035,335	6932.3		291,351		411,721		411,721	120,370				15,771		0001
Purchased Call/S&P 500 INDEX/SPX013YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/22/2027	1	2,184,553	6909.51		83,887		107,282		107,282	23,395				8,802		0001
Purchased Call/S&P 500 INDEX/SPXP131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	934,687	6740.02		47,763		65,309		65,309	17,546				3,875		0001
Purchased Call/S&P 500 INDEX/SPXP131S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	421,306	6740.02		19,380		26,157		26,157	6,777				1,747		0001
Purchased Call/S&P 500 INDEX/SPX9150SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2026	03/22/2027	1	1,945,535	6506.48		148,055		227,410		227,410	79,355				8,289		0001
Purchased Call/S&P 500 INDEX/SPXD05T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	3,011,793	6913.35		211,729		304,037		304,037	92,308				11,313		0001
Purchased Call/S&P 500 INDEX/SPXE17YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	3,763,375	6932.3		280,371		400,472		400,472	120,101				14,708		0001
Purchased Call/S&P 500 INDEX/SPXK009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	3,650,399	6909.51		277,795		398,011		398,011	120,216				14,707		0001
Purchased Call/S&P 500 INDEX/SPXK009SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	1,579,053	6909.51		113,060		158,517		158,517	45,457				6,362		0001
Purchased Call/S&P 500 INDEX/SPXE17YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	5,625,393	6932.3		450,594		659,037		659,037	208,443				21,985		0001
Purchased Call/S&P 500 INDEX/SPXD05T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	2,407,143	6913.35		198,589		300,726		300,726	102,137				9,042		0001
Purchased Call/S&P 500 INDEX/SPXD05T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	4,200,896	6913.35		334,391		500,580		500,580	166,189				15,780		0001
Purchased Call/S&P 500 INDEX/SPXK009SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	2,274,000	6909.51		186,241		275,195		275,195	88,954				9,162		0001
Purchased Call/S&P 500 INDEX/SPXK009SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	4,903,039	6909.51		319,188		436,477		436,477	117,289				19,754		0001
Purchased Call/S&P 500 INDEX/SPXF177S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	2,544,072	6506.48		172,234		258,933		258,933	86,699				10,839		0001
Purchased Call/S&P 500 INDEX/SPXE17US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	2,469,000	6921.46		193,323		288,352		288,352	95,029				8,954		0001
Purchased Call/S&P 500 INDEX/SPX9150SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2026	03/22/2027	1	3,032,000	6506.48		244,076		384,124		384,124	140,048				12,917		0001
Purchased Call/S&P 500 INDEX/SPXE17US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	3,260,000	6921.46		240,588		353,889		353,889	113,301				11,822		0001
Purchased Call/S&P 500 INDEX/SPXF174S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	1,978,891	6740.02		147,823		219,006		219,006	71,183				8,205		0001
Purchased Call/S&P 500 INDEX/SPXB21C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	3,636,000	6740.02		229,795		325,465		325,465	95,669				15,076		0001
Purchased Call/S&P 500 INDEX/SPXB21C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	3,567,000	6740.02		278,583		421,108		421,108	142,526				14,790		0001
Purchased Call/S&P 500 INDEX/SPXB21NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	1,444,533	7472.79		127,408		125,957		125,957	(1,451)				7,143		0001
Purchased Call/S&P 500 INDEX/SPXK000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/21/2027	1	1,952,463	7473.47		175,722		168,654		168,654	(7,067)				9,212		0001
Purchased Call/S&P 500 INDEX/SPXB21G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	2,798,688	7137.9		164,283		196,423		196,423	32,140				12,602		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	1,999,966	6782.81		185,997		322,236		322,236	136,239				8,790		0001
Purchased Call/S&P 500 INDEX/SPX915PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	677,738	6782.81		37,614		49,752		49,752	12,137				2,979		0001
Purchased Call/S&P 500 INDEX/SPXB21JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	145,711	7405.73		5,887		6,156		6,156	269				706		0001
Purchased Call/S&P 500 INDEX/SPXF17BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	3,442,703	6782.81		206,218		278,535		278,535	72,317				15,130		0001
Purchased Call/S&P 500 INDEX/SPXB21NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	409,453	7472.79		22,029		22,057		22,057	28				2,025		0001
Purchased Call/S&P 500 INDEX/SPXF17DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	2,210,574	7137.9		90,855		105,363		105,363	14,508				9,953		0001
Purchased Call/S&P 500 INDEX/SPXE05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,630,793	7473.47		96,543		97,712		97,712	1,169				7,694		0001
Purchased Call/S&P 500 INDEX/SPXK00MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	05/08/2026	05/07/2027	1	5,065,298	7398.93		345,453		361,059		361,059	15,606				23,378		0001
Purchased Call/S&P 500 INDEX/SPXE05BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	3,732,373	7473.47		254,175		255,672		255,672	1,497				17,610		0001
Purchased Call/S&P 500 INDEX/SPXB21GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	1,321,602	7137.9		87,358		105,937		105,937	18,579				5,951		0001
Purchased Call/S&P 500 INDEX/SPXB21GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	2,511,716	7137.9		191,142		237,259		237,259	46,117				11,309		0001
Purchased Call/S&P 500 INDEX/SPXF17KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	7,941,835	7405.73		605,962		636,832		636,832	30,870				38,494		0001
Purchased Call/S&P 500 INDEX/SPXK00SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/22/2026	06/22/2027	1	388,080	7472.79		16,726		16,755		16,755	29				1,919		0001
Purchased Call/S&P 500 INDEX/SPXE05ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	884,853	7473.47		43,269		43,870		43,870	601				4,175		0001
Purchased Call/S&P 500 INDEX/SPXB21NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	5,053,576	7472.79		298,666		298,548		298,548	(119)				24,989		0001
Purchased Call/S&P 500 INDEX/SPXF17BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	2,020,964	6782.81		137,021		190,435		190,435	53,414				8,882		0001
Purchased Call/S&P 500 INDEX/SPXE05ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	2,561,183	7473.47		130,364		132,267		132,267	1,903				12,084		0001
Purchased Call/S&P 500 INDEX/SPXB21NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	2,184,000	7472.79		138,684		138,476		138,476	(208)				10,800		0001
Purchased Call/S&P 500 INDEX/SPXE05BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	322,116	7473.47		18,651		18,865		18,865	215				1,520		0001
Purchased Call/S&P 500 INDEX/SPXE055S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	4,125,340	6782.81		313,938		454,269		454,269	140,331				18,130		0001
Purchased Call/S&P 500 INDEX/SPXK00QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	06/08/2026	06/08/2027	1	4,470,206	7405.73		315,597		328,988		328,988	13,391				21,667		0001
Purchased Call/S&P 500 INDEX/SPXB21JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	412,647	7405.73		17,579		18,385		18,385	806				2,000		0001
Purchased Call/S&P 500 INDEX/SPXF17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	559,022	7398.93		25,044		26,340		26,340	1,296				2,580		0001
Purchased Call/S&P 500 INDEX/SPXE05BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	2,114,534	7473.47		130,467		131,765		131,765	1,298				9,977		0001
Purchased Call/S&P 500 INDEX/SPXE05AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	139,171	7473.47		5,386		5,469		5,469	83				657		0001
Purchased Call/S&P 500 INDEX/SPXF17KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	1,094,000	7405.73		95,944		100,559		100,559	4,616				5,303		0001
Purchased Call/S&P 500 INDEX/SPXE05AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	110,003	7473.47		4,895		4,973		4,973	78				519		0001
Purchased Call/S&P 500 INDEX/SPXB210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	355,944	7472.79		14,451		14,519		14,519	68				1,760		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	359,855	7472.79		17,669		17,709		17,709	40				1,779		0001
Purchased Call/S&P 500 INDEX/SPXK00MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	5,672,660	7398.93		338,091		353,857		353,857	15,767				26,181		0001
Purchased Call/S&P 500 INDEX/SPXK00MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	38,940	7398.93		2,282		2,387		2,387	105				180		0001
Purchased Call/S&P 500 INDEX/SPXK00MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	5,819,246	7398.93		424,805		443,473		443,473	18,668				26,858		0001
Purchased Call/S&P 500 INDEX/SPXK00SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFMBT61CT2L1QCEMIK50	06/22/2026	06/22/2027	1	2,572,089	7472.79		117,030		117,156		117,156	126				12,719		0001
Purchased Call/S&P 500 INDEX/SPXF17DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	2,974,489	7137.9		182,336		218,327		218,327	35,991				13,393		0001
Purchased Call/S&P 500 INDEX/SPXE055SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	3,777,498	6782.81		277,646		395,914		395,914	118,268				16,602		0001
Purchased Call/S&P 500 INDEX/SPXF17DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	5,046,376	7137.9		359,807		441,548		441,548	81,741				22,722		0001
Purchased Call/S&P 500 INDEX/SPXK00MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	421,517	7398.93		20,739		21,678		21,678	939				1,945		0001
Purchased Call/S&P 500 INDEX/SPXE055SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	1,149,014	6782.81		66,068		88,468		88,468	22,400				5,050		0001
Purchased Call/S&P 500 INDEX/SPXK00QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	1,982,179	7405.73		134,986		140,725		140,725	5,739				9,608		0001
Purchased Call/S&P 500 INDEX/SPXB21NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	4,610,000	7472.79		324,083		322,958		322,958	(1,125)				22,796		0001
Purchased Call/S&P 500 INDEX/SPXP13JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	2,841,361	7405.73		128,430		133,900		133,900	5,471				13,772		0001
Purchased Call/S&P 500 INDEX/SPXK00MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	4,808,836	7398.93		376,532		391,689		391,689	15,158				22,194		0001
Purchased Call/S&P 500 INDEX/SPXE05BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	3,703,147	7473.47		284,772		283,962		283,962	(810)				17,472		0001
Purchased Call/S&P 500 INDEX/SPXE05BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,882,994	7473.47		152,334		151,147		151,147	(1,188)				8,884		0001
Purchased Call/S&P 500 INDEX/SPXB21NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	4,826,134	7472.79		371,612		369,619		369,619	(1,993)				23,865		0001
Purchased Call/S&P 500 INDEX/SPXK00HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/08/2027	1	1,957,000	6782.81		174,564		284,567		284,567	110,002				8,601		0001
Purchased Call/S&P 500 INDEX/SPXK00MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	1,978,268	7398.93		100,892		105,625		105,625	4,734				9,130		0001
Purchased Call/S&P 500 INDEX/SPXF17KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	2,582,000	7405.73		156,211		163,996		163,996	7,785				12,515		0001
Purchased Call/S&P 500 INDEX/SPXF17KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	4,624,905	7405.73		286,282		300,623		300,623	14,342				22,417		0001
Purchased Call/S&P 500 INDEX/SPX9150S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/22/2027	1	641,281	7137.9		36,104		42,599		42,599	6,494				2,887		0001
Purchased Call/S&P 500 INDEX/SPXE05BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	4,506,182	7473.47		286,143		288,881		288,881	2,738				21,261		0001
Purchased Call/S&P 500 INDEX/SPXF17BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	5,060,808	6782.81		318,831		435,169		435,169	116,338				22,242		0001
Purchased Call/S&P 500 INDEX/SPXK00MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	1,386,464	7398.93		121,870		125,126		125,126	3,256				6,399		0001
Purchased Call/S&P 500 INDEX/SPXB21NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	4,627,000	7472.79		281,784		281,617		281,617	(167)				22,880		0001
Purchased Call/S&P 500 INDEX/SPX915PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	2,263,050	6782.81		93,690		119,652		119,652	25,962				9,946		0001
Purchased Call/S&P 500 INDEX/SPXB21GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	2,332,000	7137.9		201,018		259,065		259,065	58,047				10,500		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE055S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	3,084,000	6782.81		242,402		356,544		356,544	114,142				13,554		0001
Purchased Call/S&P 500 INDEX/SPXE05B39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,241,000	7473.47		104,492		103,072		103,072	(1,420)				5,855		0001
Purchased Call/S&P 500 INDEX/SPXE05ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	459,045	7473.47		24,926		25,231		25,231	305				2,166		0001
Purchased Call/S&P 500 INDEX/SPXK00MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	1,378,949	7398.93		124,105		126,249		126,249	2,144				6,364		0001
Purchased Call/S&P 500 INDEX/SPXK00MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	320,339	7398.93		16,786		17,578		17,578	792				1,478		0001
Purchased Call/S&P 500 INDEX/SPXK00MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	6,083,086	7398.93		385,059		402,847		402,847	17,788				28,076		0001
Purchased Call/S&P 500 INDEX/SPXK00QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	3,750,553	7405.73		223,908		233,035		233,035	9,127				18,179		0001
Purchased Call/S&P 500 INDEX/SPXP13JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	634,779	7405.73		33,580		35,102		35,102	1,522				3,077		0001
Purchased Call/S&P 500 INDEX/SPX915PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/22/2027	1	674,091	7137.9		34,042		39,691		39,691	5,650				3,035		0001
Purchased Call/S&P 500 INDEX/SPX915PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	1,457,290	6782.81		74,468		97,234		97,234	22,766				6,405		0001
Purchased Call/S&P 500 INDEX/SPXB21NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	2,835,000	7472.79		240,125		238,208		238,208	(1,916)				14,019		0001
Purchased Call/S&P 500 INDEX/SPXE055SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	1,135,722	6782.81		87,791		127,950		127,950	40,159				4,991		0001
Purchased Call/S&P 500 INDEX/SPXF17DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	3,855,000	7137.9		284,114		351,036		351,036	66,923				17,358		0001
Purchased Call/S&P 500 INDEX/SPXB21NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	5,831,265	7472.79		360,372		359,960		359,960	(412)				28,835		0001
Purchased Call/S&P 500 INDEX/SPXK00QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	2,360,000	7405.73		199,892		207,937		207,937	8,045				11,439		0001
Purchased Call/S&P 500 INDEX/SPXE05BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	3,190,660	7473.47		233,875		234,290		234,290	415				15,054		0001
Purchased Call/S&P 500 INDEX/SPXB21NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	3,856,000	7472.79		292,285		290,634		290,634	(1,651)				19,068		0001
Purchased Call/S&P 500 INDEX/SPXK00MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	2,355,000	7398.93		195,230		202,268		202,268	7,039				10,869		0001
Purchased Call/S&P 500 INDEX/SPXA210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2026	1	1,557,000	5572.85	206,770			539,657		539,657	144,513				1,153		0001
Purchased Call/S&P 500 INDEX/SPXA211SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	1,492,000	5564.41	183,218			477,283		477,283	121,359				1,831		0001
Purchased Call/S&P 500 INDEX/SPXA215S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	2,560,000	5408.42	331,264			1,010,231		1,010,231	246,368				5,605		0001
Purchased Call/S&P 500 INDEX/SPXB05USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	1,914,000	5702.55	153,503			283,671		283,671	44,141				4,591		0001
Purchased Call/S&P 500 INDEX/SPXL13RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,512,117	5564.41	200,204			529,799		529,799	139,431				1,856		0001
Purchased Call/S&P 500 INDEX/SPXM136SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	1,048,581	5702.55	130,129			341,145		341,145	90,357				2,515		0001
Purchased Call/S&P 500 INDEX/SPXM136SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	1,563,000	5702.55	183,496			466,313		466,313	117,017				3,749		0001
Purchased Call/S&P 500 INDEX/SPXL13NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	1,286,212	5572.85	154,989			397,606		397,606	99,764				952		0001
Purchased Call/S&P 500 INDEX/SPXM130SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	3,749,000	5570.64	480,997			1,321,141		1,321,141	341,141				7,075		0001
Purchased Call/S&P 500 INDEX/SPXA212SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	2,107,931	5319.31	281,830			874,513		874,513	210,671				3,401		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	1,797,178	5408.42	219,256			588,427		588,427	118,025				3,935		0001
Purchased Call/S&P 500 INDEX/SPXB05JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	1,017,394	5702.55	107,844			235,598		235,598	46,285				2,440		0001
Purchased Call/S&P 500 INDEX/SPXM130$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	1,474,957	5570.64	153,691			327,705		327,705	56,030				2,784		0001
Purchased Call/S&P 500 INDEX/SPXB05S$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	2,675,000	5408.42	289,970			644,467		644,467	98,463				5,857		0001
Purchased Call/S&P 500 INDEX/SPXB050$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/07/2026	1	2,005,000	5319.31	238,595			591,318		591,318	97,273				3,235		0001
Purchased Call/S&P 500 INDEX/SPXI00ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	1,805,985	5995.54	215,454			435,629		435,629	114,641				5,368		0001
Purchased Call/S&P 500 INDEX/SPX815XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	5,421,672	5995.54	710,239			1,463,559		1,463,559	423,088				16,116		0001
Purchased Call/S&P 500 INDEX/SPXA218$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	1,984,000	5751.13	262,682			628,269		628,269	167,540				5,192		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	4,439,536	6090.27	593,122			1,135,463		1,135,463	328,006				14,743		0001
Purchased Call/S&P 500 INDEX/SPXI00HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	1	4,013,741	5969.34	541,855			1,112,764		1,112,764	311,493				12,561		0001
Purchased Call/S&P 500 INDEX/SPXC055$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2026	1	1,480,000	5930.85	194,472			391,900		391,900	99,871				5,124		0001
Purchased Call/S&P 500 INDEX/SPXI00ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	1,285,000	5995.54	166,279			344,727		344,727	98,593				3,820		0001
Purchased Call/S&P 500 INDEX/SPXM13C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	1,750,333	5851.2	229,119			520,150		520,150	142,285				4,891		0001
Purchased Call/S&P 500 INDEX/SPXI00ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	1,037,000	5995.54	97,478			173,087		173,087	34,262				3,082		0001
Purchased Call/S&P 500 INDEX/SPXI00HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	1	1,200,000	5969.34	142,440			280,112		280,112	68,230				3,756		0001
Purchased Call/S&P 500 INDEX/SPXA21FS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	3,566,197	5930.85	496,771			1,034,082		1,034,082	283,433				12,347		0001
Purchased Call/S&P 500 INDEX/SPXA21E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	1,967,000	6090.27	248,235			479,262		479,262	135,251				6,532		0001
Purchased Call/S&P 500 INDEX/SPXC059$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	552,305	.6103	37,013			56,675		56,675	9,398				2,090		0001
Purchased Call/S&P 500 INDEX/SPXA21NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	2,392,113	6013.13	190,891			298,900		298,900	47,020				9,638		0001
Purchased Call/S&P 500 INDEX/SPX815ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2027	1	2,370,995	6086.37	314,868			622,457		622,457	176,241				8,906		0001
Purchased Call/S&P 500 INDEX/SPXC05G$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	2,782,930	5667.56	218,182			374,810		374,810	47,916				11,856		0001
Purchased Call/S&P 500 INDEX/SPXI00RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/08/2027	1	2,775,914	6025.99	373,916			777,486		777,486	218,449				10,849		0001
Purchased Call/S&P 500 INDEX/SPXC05D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,983,782	5770.2	261,463			618,291		618,291	146,889				8,225		0001
Purchased Call/S&P 500 INDEX/SPXA211ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,592,000	5918.25	210,303			450,918		450,918	118,705				5,773		0001
Purchased Call/S&P 500 INDEX/SPXC05CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	1,148,667	6013.13	150,131			313,034		313,034	84,435				4,628		0001
Purchased Call/S&P 500 INDEX/SPXA211$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	2,374,000	5918.25	322,864			703,127		703,127	191,444				8,609		0001
Purchased Call/S&P 500 INDEX/SPXA21NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	1,034,000	6013.13	65,349			98,509		98,509	14,505				4,166		0001
Purchased Call/S&P 500 INDEX/SPXA21PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2025	03/22/2027	1	1,261,000	5667.56	166,200			455,950		455,950	114,456				5,372		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/22/2027	1	1,482,000	6013.13	200,070			421,766		421,766	117,521				5,971		0001
Purchased Call/S&P 500 INDEX/SPXC05GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	4,322,000	5667.56	553,216			1,408,759		1,408,759	310,543				18,413		0001
Purchased Call/S&P 500 INDEX/SPXC05GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	3,143,000	5667.56	339,130			665,422		665,422	99,328				13,390		0001
Purchased Call/S&P 500 INDEX/SPXC05DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,259,000	5770.2	140,756			267,368		267,368	43,926				5,220		0001
Purchased Call/S&P 500 INDEX/SPXC05DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,088,080	5770.2	147,761			366,598		366,598	94,969				4,512		0001
Purchased Call/S&P 500 INDEX/SPXA21MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,689,000	6025.99	321,873			606,485		606,485	137,473				10,509		0001
Purchased Call/S&P 500 INDEX/SPXA21MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,139,000	6025.99	277,214			568,310		568,310	152,125				8,360		0001
Purchased Call/S&P 500 INDEX/SPXC05CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	2,465,000	6013.13	283,475			515,145		515,145	106,475				9,931		0001
Purchased Call/S&P 500 INDEX/SPXA211SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,856,000	5918.25	224,576			435,671		435,671	94,354				6,731		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2025	05/21/2027	1	2,369,854	5842.01	327,514			790,149		790,149	205,381				11,181		0001
Purchased Call/S&P 500 INDEX/SPXA21WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	947,217	5967.84	128,253			296,089		296,089	79,059				4,684		0001
Purchased Call/S&P 500 INDEX/SPXC05KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	1,507,000	5287.76	166,524			341,320		341,320	39,857				6,786		0001
Purchased Call/S&P 500 INDEX/SPXC05MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	1,488,000	5663.94	167,995			321,431		321,431	46,199				6,868		0001
Purchased Call/S&P 500 INDEX/SPXC05SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	1,006,220	6000.36	109,175			187,044		187,044	31,048				4,877		0001
Purchased Call/S&P 500 INDEX/SPXC05JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,763,288	4982.77	125,899			231,992		231,992	19,200				7,749		0001
Purchased Call/S&P 500 INDEX/SPXN131SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	1,276,405	5842.01	170,783			384,337		384,337	88,090				6,022		0001
Purchased Call/S&P 500 INDEX/SPXC05JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,376,000	4982.77	152,048			325,031		325,031	32,096				6,047		0001
Purchased Call/S&P 500 INDEX/SPXC05VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/22/2027	1	2,109,343	5967.84	229,707			390,580		390,580	62,120				10,430		0001
Purchased Call/S&P 500 INDEX/SPXC05JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,566,441	4982.77	227,291			847,972		847,972	178,661				6,884		0001
Purchased Call/S&P 500 INDEX/SPXC05KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	1,531,260	5287.76	203,045			498,873		498,873	71,701				6,895		0001
Purchased Call/S&P 500 INDEX/SPXC05PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	1,857,746	5842.01	185,589			313,468		313,468	44,885				8,765		0001
Purchased Call/S&P 500 INDEX/SPXC05MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	2,850,097	5663.94	386,473			943,309		943,309	201,826				13,154		0001
Purchased Call/S&P 500 INDEX/SPXC05JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,942,000	4982.77	266,248			741,928		741,928	95,321				8,535		0001
Purchased Call/S&P 500 INDEX/SPXC05SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	2,442,000	6000.36	331,379			742,459		742,459	200,775				11,836		0001
Purchased Call/S&P 500 INDEX/SPXC05SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	1,332,882	6000.36	180,072			401,444		401,444	107,991				6,460		0001
Purchased Call/S&P 500 INDEX/SPXC05MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	1,457,000	5663.94	133,898			234,285		234,285	30,031				6,725		0001
Purchased Call/S&P 500 INDEX/SPXC05KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	1,736,000	5287.76	158,150			299,429		299,429	32,005				7,817		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD052$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	1,057,000	6466.91	100,732			146,985		146,985	28,460				5,642		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2027	1	1,452,000	6309.62	192,245			369,982		369,982	108,209				7,476		0001
Purchased Call/S&P 500 INDEX/SPXC05X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	1,216,202	6309.62	155,917			288,843		288,843	78,576				6,262		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	3,377,000	6495.15	430,568			783,265		783,265	237,998				18,433		0001
Purchased Call/S&P 500 INDEX/SPX915C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2025	07/22/2027	1	1,310,489	6309.62	140,353			221,503		221,503	43,642				6,747		0001
Purchased Call/S&P 500 INDEX/SPXD052$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	3,950,082	6466.91	506,400			922,534		922,534	280,467				21,085		0001
Purchased Call/S&P 500 INDEX/SPXJ000$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2027	1	6,438,000	6693.75	838,228			1,313,563		1,313,563	422,609				35,702		0001
Purchased Call/S&P 500 INDEX/SPXD050$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	5,939,138	6389.45	772,088			1,450,248		1,450,248	432,217				31,164		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	1,339,607	6495.15	127,263			184,328		184,328	35,199				7,312		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2027	1	1,959,000	6225.52	259,959			523,022		523,022	149,725				9,902		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	1,376,000	6495.15	156,314			247,862		247,862	59,172				7,511		0001
Purchased Call/S&P 500 INDEX/SPX915D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2025	08/06/2027	1	2,416,000	6389.45	230,728			342,499		342,499	63,597				12,677		0001
Purchased Call/S&P 500 INDEX/SPXJ000$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2027	1	1,419,000	6693.75	177,659			270,577		270,577	82,156				7,869		0001
Purchased Call/S&P 500 INDEX/SPX915C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2025	07/08/2027	1	2,235,000	6225.52	262,166			451,735		451,735	96,132				11,297		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	1,335,000	6753.72	130,296			172,668		172,668	39,891				7,534		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2027	1	1,069,201	6728.8	109,379			144,494		144,494	32,272				6,232		0001
Purchased Call/S&P 500 INDEX/SPXB214$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/22/2027	1	5,289,000	6699.4	712,957			1,102,875		1,102,875	353,234				30,295		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	1	1,460,000	6878.49	180,164			247,757		247,757	74,543				8,879		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	1	5,594,000	6878.49	744,002			1,076,853		1,076,853	357,594				34,021		0001
Purchased Call/S&P 500 INDEX/SPXE17L$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/08/2027	1	6,614,000	6728.8	923,314			1,368,443		1,368,443	441,610				38,550		0001
Purchased Call/S&P 500 INDEX/SPXD05P$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2027	1	1,452,000	6878.49	159,139			207,849		207,849	53,218				8,831		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2027	1	4,408,000	6846.51	603,014			858,309		858,309	283,435				26,458		0001
Purchased Call/S&P 500 INDEX/SPX013GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/07/2025	11/08/2027	1	1,520,000	6728.8	207,784			304,868		304,868	95,730				8,859		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	5,713,946	6753.72	763,383			1,132,896		1,132,896	370,031				32,247		0001
Purchased Call/S&P 500 INDEX/SPX915I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2027	1	1,743,300	6699.4	171,541			230,019		230,019	51,464				9,985		0001
Purchased Call/S&P 500 INDEX/SPXD05L$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	1,646,630	6846.51	180,965			236,462		236,462	59,759				9,884		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	1,146,000	6602.99	156,429			246,485		246,485	71,514				6,773		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	5,823,884	6602.99	823,497			1,323,003		1,323,003	406,459				34,421		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2027	1	4,035,000	6846.51	533,427			746,415		746,415	234,596				24,219		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	1,138,000	6602.99	115,279			159,451		159,451	31,548				6,726		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	1	1,902,000	6878.49	244,217			345,390		345,390	108,606				11,567		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	1,917,000	6753.72	226,014			316,161		316,161	89,164				10,819		0001
Purchased Call/S&P 500 INDEX/SPXF177$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	1,122,602	6506.48		80,940		104,803		104,803	23,863				7,380		0001
Purchased Call/S&P 500 INDEX/SPXE17W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/07/2028	1	56,276	6917		3,739		4,382		4,382	643				347		0001
Purchased Call/S&P 500 INDEX/SPXD05RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2026	01/07/2028	1	1,702,000	6921.46		216,494		299,345		299,345	82,850				10,503		0001
Purchased Call/S&P 500 INDEX/SPXK007$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2028	1	2,097,000	6932.3		239,058		309,198		309,198	70,140				13,308		0001
Purchased Call/S&P 500 INDEX/SPXK009$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	6,100,234	6909.51		836,952		1,205,848		1,205,848	368,896				39,171		0001
Purchased Call/S&P 500 INDEX/SPXK004$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/21/2028	1	1,386,000	6913.35		154,262		198,618		198,618	44,357				8,660		0001
Purchased Call/S&P 500 INDEX/SPX915LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2026	01/21/2028	1	5,106,729	6913.35		690,430		977,282		977,282	286,852				31,908		0001
Purchased Call/S&P 500 INDEX/SPXD05XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2028	1	1,951,000	6932.3		249,338		337,854		337,854	88,516				12,381		0001
Purchased Call/S&P 500 INDEX/SPXK001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/07/2028	1	4,233,000	6921.46		565,106		802,030		802,030	236,924				26,122		0001
Purchased Call/S&P 500 INDEX/SPXK00DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	03/08/2028	1	2,302,000	6740.02		275,549		379,133		379,133	103,584				14,965		0001
Purchased Call/S&P 500 INDEX/SPXD05XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2028	1	5,389,730	6932.3		735,698		1,037,942		1,037,942	302,244				34,204		0001
Purchased Call/S&P 500 INDEX/SPXK00ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/22/2028	1	2,954,000	6506.48		362,751		522,399		522,399	159,648				19,420		0001
Purchased Call/S&P 500 INDEX/SPXK009$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	2,251,804	6909.51		258,057		334,856		334,856	76,799				14,459		0001
Purchased Call/S&P 500 INDEX/SPXB21C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2028	1	3,753,000	6740.02		532,926		837,198		837,198	304,272				24,397		0001
Purchased Call/S&P 500 INDEX/SPXD05XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2028	1	1,205,000	6932.3		158,699		219,708		219,708	61,009				7,647		0001
Purchased Call/S&P 500 INDEX/SPXK001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/07/2028	1	1,592,000	6921.46		173,846		226,593		226,593	52,747				9,824		0001
Purchased Call/S&P 500 INDEX/SPXF177S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	2,341,000	6506.48		351,852		607,569		607,569	255,717				15,390		0001
Purchased Call/S&P 500 INDEX/SPXK00ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/22/2028	1	1,192,000	6506.48		160,562		243,565		243,565	83,003				7,836		0001
Purchased Call/S&P 500 INDEX/SPXB21C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2028	1	1,037,000	6740.02		135,847		196,726		196,726	60,879				6,741		0001
Purchased Call/S&P 500 INDEX/SPXB21C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2028	1	1,321,000	6740.02		130,647		169,920		169,920	39,274				8,588		0001
Purchased Call/S&P 500 INDEX/SPXB21C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2028	1	1,379,000	6740.02		190,440		289,724		289,724	99,284				8,965		0001
Purchased Call/S&P 500 INDEX/SPXF177$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	1,886,000	6506.48		184,639		248,267		248,267	63,628				12,399		0001
Purchased Call/S&P 500 INDEX/SPXK009$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	1,826,000	6909.51		230,259		311,270		311,270	81,011				11,725		0001
Purchased Call/S&P 500 INDEX/SPXE05B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/22/2028	1	3,340,147	7473.47		396,141		398,379		398,379	2,237				22,995		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/07/2028	1	4,051,436	6782.81		576,114		890,937		890,937	314,823				26,970		0001
Purchased Call/S&P 500 INDEX/SPXF17MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2028	1	2,368,265	7472.79		342,688		338,117		338,117	(4,571)				16,666		0001
Purchased Call/S&P 500 INDEX/SPXK00QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2028	1	4,728,099	7405.73		569,263		584,370		584,370	15,107				32,948		0001
Purchased Call/S&P 500 INDEX/SPXK00MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/08/2028	1	6,789,305	7398.93		960,687		1,012,290		1,012,290	51,604				46,266		0001
Purchased Call/S&P 500 INDEX/SPXK00JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	2,434,000	7137.9		274,068		315,381		315,381	41,313				16,377		0001
Purchased Call/S&P 500 INDEX/SPXF17MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2028	1	2,294,917	7472.79		344,238		340,130		340,130	(4,108)				16,150		0001
Purchased Call/S&P 500 INDEX/SPXF17KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2028	1	3,669,477	7405.73		527,304		543,350		543,350	16,047				25,571		0001
Purchased Call/S&P 500 INDEX/SPXK00JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	2,089,820	7137.9		295,501		368,289		368,289	72,788				14,062		0001
Purchased Call/S&P 500 INDEX/SPXF17MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2028	1	3,966,000	7472.79		480,679		475,987		475,987	(4,692)				27,909		0001
Purchased Call/S&P 500 INDEX/SPXE05BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/22/2028	1	2,951,000	7473.47		413,140		413,118		413,118	(22)				20,316		0001
Purchased Call/S&P 500 INDEX/SPXK00JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	2,420,000	7137.9		318,714		382,952		382,952	64,238				16,283		0001
Purchased Call/S&P 500 INDEX/SPXK00HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/07/2028	1	4,150,000	6782.81		476,835		626,141		626,141	149,306				27,626		0001
Purchased Call/S&P 500 INDEX/SPXK00MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/08/2028	1	1,521,000	7398.93		187,083		196,123		196,123	9,040				10,365		0001
Purchased Call/S&P 500 INDEX/SPXK00MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/08/2028	1	1,803,000	7398.93		212,934		222,712		222,712	9,778				12,287		0001
Purchased Call/S&P 500 INDEX/SPXF17MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2028	1	1,864,000	7472.79		265,061		261,732		261,732	(3,329)				13,117		0001
Purchased Call/S&P 500 INDEX/SPXK00JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	2,458,000	7137.9		293,731		343,440		343,440	49,709				16,539		0001
Purchased Call/S&P 500 INDEX/SPXK00HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/07/2028	1	2,936,000	6782.81		386,671		548,538		548,538	161,867				19,545		0001
Purchased Call/S&P 500 INDEX/SPXK00QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/22/2028	1	1,903,736	7473.47		274,328		272,354		272,354	(1,975)				13,106		0001
Purchased Call/S&P 500 INDEX/SPXF17KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2028	1	2,538,000	7405.73		376,893		389,679		389,679	12,786				17,686		0001
Purchased Call/S&P 500 INDEX/SPXK00JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	1,678,000	7137.9		232,403		286,097		286,097	53,694				11,291		0001
Purchased Call/S&P 500 INDEX/SPXK00QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2028	1	3,244,000	7405.73		448,321		460,648		460,648	12,327				22,606		0001
Purchased Call/RTY Index/RTY0150SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	08/08/2025	08/07/2026	1	1,039,000	2218.42	64,938			152,263		152,263	48,605				1,676		0001
Purchased Call/RTY Index/RTY0050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	1,357,000	2463.34	83,048			179,629		179,629	97,537				3,255		0001
Purchased Call/RTY Index/RTY0050SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	1,079,477	2483.99	109,675			250,091		250,091	160,322				2,825		0001
Purchased Call/RTY Index/RTY0150SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	11/07/2025	11/06/2026	1	1,963,000	2432.82	116,602			234,562		234,562	112,043				5,835		0001
Purchased Call/RTY Index/RTY0210SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	1,149,000	2369.59	72,962			149,309		149,309	62,048				3,596		0001
Purchased Call/RTY Index/RTY0170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	3,935,570	2438.45		254,238		452,646		452,646	198,408				16,767		0001
Purchased Call/RTY Index/RTY0000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/22/2026	01/22/2027	1	1,112,562	2718.77		74,875		115,696		115,696	40,821				4,179		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RTY Index/RTY0210$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/08/2027	1	1,568,000	2603.91		137,043		271,776		271,776	134,732				5,686		0001
Purchased Call/RTY Index/RTY0150$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2026	03/08/2027	1	952,690	2525.3		77,930		145,452		145,452	67,522				3,950		0001
Purchased Call/RTY Index/RTY0170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	1,763,361	2620.46		154,823		261,983		261,983	107,159				7,750		0001
Purchased Call/RTY Index/RTY0210$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	1,085,812	3004.4		93,814		94,977		94,977	1,162				5,369		0001
Purchased Call/RTY Index/RTY0000$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/22/2027	1	1,307,000	2785.38		112,925		156,228		156,228	43,303				5,885		0001
Purchased Call/RTY Index/RTY0170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	1,340,537	2855.42		116,493		150,617		150,617	34,125				6,498		0001
Purchased Call/RTY Index/RTY0000$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2026	1	4,488,000	2395.55	516,569			1,263,145		1,263,145	819,382				4,843		0001
Purchased Call/RTY Index/RTY0050$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	1,111,000	2399.64	166,317			309,748		309,748	184,253				3,302		0001
Purchased Call/RTY Index/RTY0000$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	1,928,000	2663.78		299,033		472,858		472,858	173,825				12,380		0001
Purchased Call/RTY Index/RTY0050$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/22/2028	1	1,306,573	2869.23		206,047		252,697		252,697	46,650				8,995		0001
Purchased Call/RTY Index/RTY0000$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	04/08/2026	04/07/2028	1	1,214,000	2620.46		194,119		323,266		323,266	129,147				8,082		0001
Purchased Call/S&P 500 INDEX/SPX150K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	20,299,048	4271.78	5,168,138			16,922,205		16,922,205	3,009,753				136,584		0001
Purchased Call/S&P 500 INDEX/SPX6211$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	8,794,989	3509.44	1,605,086			10,120,258		10,120,258	1,526,437				26,143		0001
Purchased Call/S&P 500 INDEX/SPX7151$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	2,171,984	.3397	409,045			2,635,772		2,635,772	388,601				4,099		0001
Purchased Call/S&P 500 INDEX/SPX7159$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	9,670,766	3821.35	1,970,902			9,585,982		9,585,982	1,554,111				40,098		0001
Purchased Call/S&P 500 INDEX/SPX715A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	11,408,778	4097.17	2,229,275			9,855,040		9,855,040	1,698,470				50,140		0001
Purchased Call/S&P 500 INDEX/SPX715B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	7,806,953	4134.98	1,534,066			6,629,868		6,629,868	1,152,353				35,152		0001
Purchased Call/S&P 500 INDEX/SPX715H$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2021	08/06/2027	1	1,375,321	.4437	266,665			1,018,050		1,018,050	188,511				7,217		0001
Purchased Call/S&P 500 INDEX/SPX715M$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/24/2021	11/22/2027	1	2,439,812	.4683	512,607			1,622,872		1,622,872	321,115				14,420		0001
Purchased Call/S&P 500 INDEX/SPX715S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2022	05/22/2028	1	1,697,092	.3901	466,859			1,698,370		1,698,370	276,502				11,684		0001
Purchased Call/S&P 500 INDEX/SPX7210$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	2,997,668	.4123	707,306			2,692,715		2,692,715	463,288				20,428		0001
Purchased Call/S&P 500 INDEX/SPX721R$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	3,223,020	.3901	802,186			3,225,726		3,225,726	532,367				22,189		0001
Purchased Call/S&P 500 INDEX/SPX8215$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	2,344,986	.3758	587,596			2,546,472		2,546,472	407,318				17,520		0001
Purchased Call/S&P 500 INDEX/SPX9055$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	5,481,876	3702.25	989,479			5,710,180		5,710,180	898,441				18,204		0001
Purchased Call/S&P 500 INDEX/SPX9057$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	7,216,562	3841.47	1,373,312			7,043,062		7,043,062	1,151,581				27,107		0001
Purchased Call/S&P 500 INDEX/SPX9057$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	9,844,762	3915.59	1,927,604			9,265,831		9,265,831	1,537,485				38,475		0001
Purchased Call/S&P 500 INDEX/SPX9057$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	13,026,646	3876.5	2,628,777			12,524,986		12,524,986	2,062,603				52,484		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9059G2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	12,394,237	3940.59	2,514,791			11,562,347		11,562,347	1,926,801				52,804		0001
Purchased Call/S&P 500 INDEX/SPX905C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	7,977,532	4232.6	1,551,630			6,456,595		6,456,595	1,146,305				36,819		0001
Purchased Call/S&P 500 INDEX/SPX905D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	13,726,543	4155.86	2,690,403			11,570,031		11,570,031	2,022,948				64,763		0001
Purchased Call/S&P 500 INDEX/SPX905ES$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	14,673,377	4227.26	2,823,158			11,949,357		11,949,357	2,119,684				71,121		0001
Purchased Call/S&P 500 INDEX/SPX905FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	14,394,898	4246.44	2,782,534			11,630,621		11,630,621	2,071,949				71,181		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	23,198,630	4320.82	4,442,538			18,094,711		18,094,711	3,273,922				117,257		0001
Purchased Call/S&P 500 INDEX/SPX9051$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	13,566,856	4367.48	2,576,346			10,359,432		10,359,432	1,892,136				69,849		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	20,627,280	4436.52	3,939,811			15,261,660		15,261,660	2,827,912				108,238		0001
Purchased Call/S&P 500 INDEX/SPX905KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	21,934,736	4441.67	4,231,211			16,212,660		16,212,660	3,006,827				117,085		0001
Purchased Call/S&P 500 INDEX/SPX905KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	3,616,190	.4442	722,925			2,672,593		2,672,593	495,698				19,303		0001
Purchased Call/S&P 500 INDEX/SPX905MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	27,079,066	4395.64	5,386,026			20,578,330		20,578,330	3,772,127				150,169		0001
Purchased Call/S&P 500 INDEX/SPX905NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	36,269,801	4391.34	7,471,579			27,712,546		27,712,546	5,071,851				204,689		0001
Purchased Call/S&P 500 INDEX/SPX9050SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	23,678,233	4544.9	4,854,038			16,795,254		16,795,254	3,169,032				135,625		0001
Purchased Call/S&P 500 INDEX/SPX905PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	3,036,714	.4702	596,066			1,996,743		1,996,743	388,755				17,700		0001
Purchased Call/S&P 500 INDEX/SPX9050SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	27,109,102	4682.94	5,625,139			18,030,948		18,030,948	3,494,633				160,223		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	27,757,895	4701.21	5,759,763			18,343,730		18,343,730	3,561,276				166,611		0001
Purchased Call/S&P 500 INDEX/SPX905US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	28,306,948	4677.03	6,023,719			19,046,998		19,046,998	3,673,202				174,684		0001
Purchased Call/S&P 500 INDEX/SPX905V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	4,733,357	.4398	997,258			3,663,399		3,663,399	667,700				29,575		0001
Purchased Call/S&P 500 INDEX/SPX905IWS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,220,426	4521.54	5,465,266			18,426,436		18,426,436	3,438,228				160,053		0001
Purchased Call/S&P 500 INDEX/SPX905X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	29,502,657	4304.76	6,405,027			23,998,368		23,998,368	4,290,511				189,445		0001
Purchased Call/S&P 500 INDEX/SPX905YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	23,563,146	4170.7	5,379,466			20,496,227		20,496,227	3,566,062				153,179		0001
Purchased Call/S&P 500 INDEX/SPX905ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	25,136,507	4511.61	5,904,566			18,559,993		18,559,993	3,446,682				165,251		0001
Purchased Call/S&P 500 INDEX/SPX9210SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/20/2029	1	2,971,303	.4536	836,887			2,337,481		2,337,481	423,624				25,978		0001
Purchased Call/S&P 500 INDEX/SPX921ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	23,624,875	4604.37	6,418,878			18,388,910		18,388,910	3,333,969				219,123		0001
Purchased Call/S&P 500 INDEX/SPXA051S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	27,575,846	4488.28	6,780,901			20,660,511		20,660,511	3,815,568				183,571		0001
Purchased Call/S&P 500 INDEX/SPXA052SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	18,594,288	4123.34	4,756,419			16,688,536		16,688,536	2,871,665				126,712		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA053$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	16,962,013	3901.36	4,230,326			16,964,051		16,964,051	2,801,737				116,776		0001
Purchased Call/S&P 500 INDEX/SPXA054$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/08/2028	1	1,518,719	.4116	295,979			1,371,862		1,371,862	235,343				10,583		0001
Purchased Call/S&P 500 INDEX/SPXA054$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	17,766,327	3759.89	4,478,891			19,080,539		19,080,539	3,066,611				125,023		0001
Purchased Call/S&P 500 INDEX/SPXA054$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	20,349,535	3899.38	5,071,104			20,476,294		20,476,294	3,373,546				144,679		0001
Purchased Call/S&P 500 INDEX/SPXA055$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	21,340,831	3961.63	5,217,833			20,877,340		20,877,340	3,476,632				153,159		0001
Purchased Call/S&P 500 INDEX/SPXA055$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	24,483,610	4140.06	6,049,900			22,047,296		22,047,296	3,789,566				177,805		0001
Purchased Call/S&P 500 INDEX/SPXA056$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	20,562,308	4137.99	5,290,682			18,556,616		18,556,616	3,187,780				150,679		0001
Purchased Call/S&P 500 INDEX/SPXA056$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	1,750,758	.4138	448,704			1,579,982		1,579,982	271,420				12,829		0001
Purchased Call/S&P 500 INDEX/SPXA057$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	25,361,215	4006.18	6,629,422			24,411,678		24,411,678	4,088,144				187,849		0001
Purchased Call/S&P 500 INDEX/SPXA058$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	18,274,433	3757.99	5,009,022			19,832,276		19,832,276	3,176,503				136,536		0001
Purchased Call/S&P 500 INDEX/SPXA058$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	2,267,331	.3758	582,081			2,460,610		2,460,610	394,113				16,940		0001
Purchased Call/S&P 500 INDEX/SPXA059$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	19,615,548	3639.66	5,531,585			22,575,006		22,575,006	3,539,781				147,809		0001
Purchased Call/S&P 500 INDEX/SPXA05A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	2,297,740	.3640	641,458			2,644,219		2,644,219	414,640				17,314		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	19,076,050	3752.75	5,560,669			20,820,032		20,820,032	3,327,314				144,953		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	2,701,376	.3753	831,241			2,948,187		2,948,187	471,179				20,527		0001
Purchased Call/S&P 500 INDEX/SPXA05C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	19,869,040	4003.58	5,503,724			19,309,468		19,309,468	3,220,371				153,905		0001
Purchased Call/S&P 500 INDEX/SPXA05D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	29,002,463	3963.51	7,790,062			28,769,973		28,769,973	4,757,915				226,694		0001
Purchased Call/S&P 500 INDEX/SPXA05F$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	27,547,484	3822.39	7,457,104			29,257,027		29,257,027	4,718,103				217,005		0001
Purchased Call/S&P 500 INDEX/SPXA05F$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	16,105,259	3895.08	4,235,683			16,554,203		16,554,203	2,701,672				128,054		0001
Purchased Call/S&P 500 INDEX/SPXA05F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	2,287,176	.3895	610,490			2,350,973		2,350,973	383,677				18,185		0001
Purchased Call/S&P 500 INDEX/SPXA05G$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	14,358,713	3972.61	3,664,344			14,254,492		14,254,492	2,355,763				115,029		0001
Purchased Call/S&P 500 INDEX/SPXA051$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	31,302,032	3991.05	8,385,814			30,900,124		30,900,124	5,114,585				254,879		0001
Purchased Call/S&P 500 INDEX/SPXA05K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	24,406,649	3992.01	6,526,338			24,112,954		24,112,954	3,985,290				200,165		0001
Purchased Call/S&P 500 INDEX/SPXA05M$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	28,343,081	3936.97	7,275,669			28,762,171		28,762,171	4,706,279				234,099		0001
Purchased Call/S&P 500 INDEX/SPXA050$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	26,392,470	4105.02	6,603,396			24,838,451		24,838,451	4,179,346				219,624		0001
Purchased Call/S&P 500 INDEX/SPXA05P$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/06/2029	1	1,958,095	.4105	504,189			1,842,808		1,842,808	310,072				16,294		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	16,313,103	.4134	4,160,127			15,179,382		15,179,382	2,564,554				136,685		0001
Purchased Call/S&P 500 INDEX/SPXA05RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/20/2029	1	2,666,120	.4134	643,536			2,480,832		2,480,832	419,136				22,339		0001
Purchased Call/S&P 500 INDEX/SPXA05SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	24,902,450	4138.12	6,235,573			23,179,055		23,179,055	3,914,023				210,479		0001
Purchased Call/S&P 500 INDEX/SPXA05USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	23,362,353	4192.63	5,985,435			21,233,454		21,233,454	3,617,864				198,782		0001
Purchased Call/S&P 500 INDEX/SPXB050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	22,002,989	4536.34	5,976,012			17,265,570		17,265,570	3,104,083				192,370		0001
Purchased Call/S&P 500 INDEX/SPXB052SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	30,690,510	4387.55	8,841,936			25,838,884		25,838,884	4,518,165				272,262		0001
Purchased Call/S&P 500 INDEX/SPXB053SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	34,196,191	4457.49	9,578,353			27,966,497		27,966,497	4,936,925				305,467		0001
Purchased Call/S&P 500 INDEX/SPXB054SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	30,518,881	4320.06	8,679,570			26,578,503		26,578,503	4,578,932				274,252		0001
Purchased Call/S&P 500 INDEX/SPXB057S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/22/2029	1	4,143,901	.4224	1,224,249			3,781,041		3,781,041	639,350				37,725		0001
Purchased Call/S&P 500 INDEX/SPXB05ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	21,162,854	4556.62	5,811,320			16,734,462		16,734,462	2,983,663				195,033		0001
Purchased Call/S&P 500 INDEX/SPXB05ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	24,989,924	4754.63	6,747,279			18,210,019		18,210,019	3,343,085				233,072		0001
Purchased Call/S&P 500 INDEX/SPXB05GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	34,603,580	4763.54	9,218,394			25,182,848		25,182,848	4,620,506				325,014		0001
Purchased Call/S&P 500 INDEX/SPXB05HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	27,278,307	4850.43	7,307,858			19,166,965		19,166,965	3,560,659				257,600		0001
Purchased Call/S&P 500 INDEX/SPXB051SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	53,000,964	4997.91	14,326,161			35,084,197		35,084,197	6,660,500				503,767		0001
Purchased Call/S&P 500 INDEX/SPXB05KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	39,063,078	5123.69	10,617,345			24,597,513		24,597,513	4,745,986				375,209		0001
Purchased Call/S&P 500 INDEX/SPXB13VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	5,895,965	3276.02	1,048,892			7,615,668		7,615,668	1,097,836				7,237		0001
Purchased Call/S&P 500 INDEX/SPXB141SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	6,729,148	3351.28	1,199,134			8,360,699		8,360,699	1,223,105				10,856		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2026	1	7,348,170	3169.94	1,325,610			10,040,783		10,040,783	1,420,519				5,439		0001
Purchased Call/S&P 500 INDEX/SPXB176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	8,685,200	3315.57	1,611,105			11,024,637		11,024,637	1,600,083				20,833		0001
Purchased Call/S&P 500 INDEX/SPXB178S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026	1	6,478,341	3453.49	1,203,676			7,661,370		7,661,370	1,142,818				18,103		0001
Purchased Call/S&P 500 INDEX/SPXB179SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,417,269	.3509	272,579			1,630,860		1,630,860	246,325				4,213		0001
Purchased Call/S&P 500 INDEX/SPXB17ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026	1	6,179,954	3557.54	1,132,168			6,937,165		6,937,165	1,058,972				19,341		0001
Purchased Call/S&P 500 INDEX/SPXB17DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	8,870,265	3824.68	1,676,480			8,713,111		8,713,111	1,417,575				32,167		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	26,399,848	4696.56	5,493,808			17,525,196		17,525,196	3,406,821				160,554		0001
Purchased Call/S&P 500 INDEX/SPXC134SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	8,454,836	3397.16	1,521,025			10,253,468		10,253,468	1,513,416				15,956		0001
Purchased Call/S&P 500 INDEX/SPXC139SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	9,295,377	3331.84	1,756,826			11,686,765		11,686,765	1,702,763				20,353		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	11,458,723	3446.83	2,149,656			13,578,181		13,578,181	2,022,867				29,989		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	4,727,755	3687.26	847,214			4,971,991		4,971,991	782,252				16,368		0001
Purchased Call/S&P 500 INDEX/SPXE13X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	28,407,541	4514.07	5,567,878			20,292,649		20,292,649	3,812,980				155,061		0001
Purchased Call/S&P 500 INDEX/SPXF138$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027	1	1,540,721	4545	317,494			1,092,602		1,092,602	206,001				8,825		0001
Purchased Call/S&P 500 INDEX/SPXF13B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	49,054,416	4701.7	9,850,127			32,256,773		32,256,773	6,277,604				285,919		0001
Purchased Call/S&P 500 INDEX/SPXF13R$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/07/2028	1	2,118,695	4677	451,265			1,426,063		1,426,063	275,137				13,075		0001
Purchased Call/S&P 500 INDEX/SPXF13U$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	25,981,269	4397.94	5,549,599			20,117,921		20,117,921	3,666,966				162,338		0001
Purchased Call/S&P 500 INDEX/SPXG130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	33,097,472	4115.77	8,261,129			29,917,358		29,917,358	5,144,318				230,644		0001
Purchased Call/S&P 500 INDEX/SPXH004$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/22/2024	02/22/2030	1	50,694,110	5087.03	13,940,880			32,303,575		32,303,575	6,253,659				484,391		0001
Purchased Call/S&P 500 INDEX/SPXH00A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	03/22/2024	03/22/2030	1	33,957,679	5234.18	9,372,319			20,423,050		20,423,050	4,036,367				327,862		0001
Purchased Call/S&P 500 INDEX/SPXH13K$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	31,099,786	3828.11	8,919,419			32,816,604		32,816,604	5,329,373				238,965		0001
Purchased Call/S&P 500 INDEX/SPXI131$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	30,386,440	4117.86	7,821,470			28,283,499		28,283,499	4,817,969				245,628		0001
Purchased Call/S&P 500 INDEX/SPXI13HS$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	5,898,319	4133.52	1,498,173			5,495,330		5,495,330	934,754				49,421		0001
Purchased Call/S&P 500 INDEX/SPXI13T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	33,674,511	4293.93	8,755,373			29,335,905		29,335,905	5,112,027				288,820		0001
Purchased Call/S&P 500 INDEX/SPXI13X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	27,800,868	4381.89	7,425,612			23,313,959		23,313,959	4,117,603				239,992		0001
Purchased Call/S&P 500 INDEX/SPXJ131$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	22,662,139	4398.95	6,261,549			18,895,617		18,895,617	3,343,025				196,886		0001
Purchased Call/S&P 500 INDEX/SPXJ138$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	36,696,177	4499.38	10,300,617			29,398,756		29,398,756	5,276,267				323,551		0001
Purchased Call/S&P 500 INDEX/SPXJ13NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	34,970,398	4308.5	10,263,812			30,708,431		30,708,431	5,303,743				316,512		0001
Purchased Call/S&P 500 INDEX/SPXJ13R$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	22,607,754	4224.16	6,655,723			20,648,551		20,648,551	3,512,141				205,813		0001
Purchased Call/S&P 500 INDEX/SPXJ13V$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	34,895,477	4382.78	9,704,432			29,782,111		29,782,111	5,191,170				319,901		0001
Purchased Call/S&P 500 INDEX/SPX921V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	29,711,946	5307.01	8,444,135			17,642,334		17,642,334	3,521,295				293,227		0001
Purchased Call/S&P 500 INDEX/SPXC17X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	12/21/2029	1	5,289,000	6471.76	876,387			2,222,581		2,222,581	565,130				49,329		0001
Purchased Call/S&P 500 INDEX/SPXB05M$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	35,557,747	5010.6	10,375,750			23,674,298		23,674,298	4,457,254				347,198		0001
Purchased Call/S&P 500 INDEX/SPX9210$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	32,415,244	5202.39	9,257,794			19,947,971		19,947,971	3,944,388				314,918		0001
Purchased Call/S&P 500 INDEX/SPXB05M$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	44,820,590	5346.99	12,693,191			26,126,863		26,126,863	5,158,336				444,816		0001
Purchased Call/S&P 500 INDEX/SPX921Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	39,233,649	5464.62	11,024,655			21,940,181		21,940,181	4,460,554				391,260		0001
Purchased Call/S&P 500 INDEX/SPXB05M$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	36,215,740	5187.67	10,267,162			22,454,452		22,454,452	4,340,153				355,650		0001
Purchased Call/S&P 500 INDEX/SPXB050$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	24,911,888	5564.41	6,957,890			13,387,525		13,387,525	2,720,759				251,073		0001
Purchased Call/S&P 500 INDEX/SPXB050$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	35,087,180	5319.31	9,498,100			20,939,312		20,939,312	4,077,994				355,646		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05YN8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	27,883,444	5572.85	7,832,459			14,884,202		14,884,202	3,036,148				279,693		0001
Purchased Call/S&P 500 INDEX/SPXB05Q5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	31,320,602	5570.64	8,309,356			16,891,938		16,891,938	3,420,425				318,946		0001
Purchased Call/S&P 500 INDEX/SPXB05SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	32,571,655	5408.42	8,514,231			18,833,682		18,833,682	3,703,253				333,324		0001
Purchased Call/S&P 500 INDEX/SPXB05JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	22,136,547	5702.55	5,821,912			11,382,401		11,382,401	2,341,721				227,571		0001
Purchased Call/S&P 500 INDEX/SPXA216SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2024	09/20/2030	1	2,885,490	5703	771,832			1,490,775		1,490,775	309,026				29,664		0001
Purchased Call/S&P 500 INDEX/SPXB05W58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	35,931,116	5751.13	9,970,885			18,182,805		18,182,805	3,759,595				371,532		0001
Purchased Call/S&P 500 INDEX/SPXA21DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	47,235,853	6090.27	13,556,690			21,248,131		21,248,131	4,614,872				497,568		0001
Purchased Call/S&P 500 INDEX/SPXC055SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	45,879,482	5930.85	13,589,503			21,952,218		21,952,218	4,612,620				485,365		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	56,797,812	5995.54	16,249,854			26,244,191		26,244,191	5,615,867				593,098		0001
Purchased Call/S&P 500 INDEX/SPXC053SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	40,354,439	5969.34	11,662,433			18,894,383		18,894,383	4,017,485				423,241		0001
Purchased Call/S&P 500 INDEX/SPXA21ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2024	12/06/2030	1	2,515,282	6090	714,048			1,131,523		1,131,523	245,744				26,495		0001
Purchased Call/S&P 500 INDEX/SPXB05YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	36,355,952	5851.2	10,245,107			17,724,771		17,724,771	3,715,950				377,606		0001
Purchased Call/S&P 500 INDEX/SPXC05DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	37,955,056	5770.2	10,965,216			19,697,298		19,697,298	3,981,504				410,883		0001
Purchased Call/S&P 500 INDEX/SPXC05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	4,975,261	5668	1,471,433			2,695,400		2,695,400	534,445				54,080		0001
Purchased Call/S&P 500 INDEX/SPXC058SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	25,668,357	6086.37	7,613,235			11,631,752		11,631,752	2,492,642				274,277		0001
Purchased Call/S&P 500 INDEX/SPXC056SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	36,002,040	5918.25	10,642,203			17,384,733		17,384,733	3,633,849				383,078		0001
Purchased Call/S&P 500 INDEX/SPXC05FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	40,807,679	5667.56	11,528,169			22,110,097		22,110,097	4,383,700				443,568		0001
Purchased Call/S&P 500 INDEX/SPXD17ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	39,372,216	6025.99	11,480,938			18,362,257		18,362,257	3,934,190				422,723		0001
Purchased Call/S&P 500 INDEX/SPXA210SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2025	03/07/2031	1	1,909,936	5770	504,133			996,825		996,825	203,455				20,676		0001
Purchased Call/S&P 500 INDEX/SPXC05ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/07/2031	1	1,846,464	5770	491,648			958,290		958,290	193,697				19,989		0001
Purchased Call/S&P 500 INDEX/SPXC05CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	33,656,874	6013.13	9,878,293			15,820,334		15,820,334	3,331,278				362,859		0001
Purchased Call/S&P 500 INDEX/SPXN131SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/21/2031	1	2,892,316	6013	843,482			1,366,879		1,366,879	293,487				31,182		0001
Purchased Call/S&P 500 INDEX/SPX261RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	8,052,675	6000.36	2,302,260			3,750,735		3,750,735	659,136				89,463		0001
Purchased Call/S&P 500 INDEX/SPXC05PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	8,115,569	5842.01	2,304,010			3,967,401		3,967,401	669,007				89,785		0001
Purchased Call/S&P 500 INDEX/SPXC05KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	22,890,400	5287.76	6,677,130			14,488,478		14,488,478	2,697,891				251,109		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	55,799,496	4982.77	15,763,358			40,048,191		40,048,191	7,392,218				609,681		0001
Purchased Call/S&P 500 INDEX/SPXC05VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	35,166,826	5967.84	10,142,113			17,290,308		17,290,308	3,534,058				392,206		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC051SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	2,512,000	4982.77	685,274			1,539,300		1,539,300	194,203				27,447		0001
Purchased Call/S&P 500 INDEX/SPXC05LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	25,193,775	5663.94	7,283,520			13,810,578		13,810,578	2,715,050				277,633		0001
Purchased Call/S&P 500 INDEX/SPXC05P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	19,579,817	5842.01	5,715,349			10,039,421		10,039,421	2,024,802				216,618		0001
Purchased Call/S&P 500 INDEX/SPXC05LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	9,909,521	5663.94	2,795,476			5,114,759		5,114,759	818,100				109,202		0001
Purchased Call/S&P 500 INDEX/SPXC05KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	9,819,621	5287.76	2,758,331			5,639,722		5,639,722	794,427				107,722		0001
Purchased Call/S&P 500 INDEX/SPX261RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	15,833,830	6000.36	4,629,812			7,701,530		7,701,530	1,613,004				175,909		0001
Purchased Call/S&P 500 INDEX/SPXD052SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	45,618,525	6466.91	13,024,089			18,824,233		18,824,233	4,119,013				517,521		0001
Purchased Call/S&P 500 INDEX/SPX140VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/08/2031	1	1,333,000	6389.45	61,985			46,077		46,077	(10,008)				15,066		0001
Purchased Call/S&P 500 INDEX/SPXD050S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	45,656,000	6389.45	13,053,050			19,344,914		19,344,914	4,189,493				516,013		0001
Purchased Call/S&P 500 INDEX/SPXD056S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2025	09/22/2031	1	6,031,069	.6694	1,716,621			2,299,854		2,299,854	518,922				68,982		0001
Purchased Call/S&P 500 INDEX/SPXD053SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	8,472,000	6495.15	2,325,564			3,352,599		3,352,599	621,209				96,545		0001
Purchased Call/S&P 500 INDEX/SPXD053SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	1,568,000	6495.15	404,387			556,615		556,615	86,121				17,869		0001
Purchased Call/S&P 500 INDEX/SPX261VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	8,062,000	6693.75	2,257,360			2,932,102		2,932,102	555,940				92,211		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	35,339,720	6225.52	10,227,315			15,875,198		15,875,198	3,356,778				396,083		0001
Purchased Call/S&P 500 INDEX/SPXC05IWSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2031	1	36,195,000	6309.62	10,485,692			15,727,924		15,727,924	3,375,304				407,214		0001
Purchased Call/S&P 500 INDEX/SPX261SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	1	2,616,000	6225.52	735,619			1,117,764		1,117,764	197,168				29,320		0001
Purchased Call/S&P 500 INDEX/SPX261VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	39,915,000	6693.75	11,535,435			15,307,951		15,307,951	3,531,549				456,537		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	818,000	6309.62	40,409			28,741		28,741	(6,775)				9,203		0001
Purchased Call/S&P 500 INDEX/SPX261US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/22/2031	1	1,775,000	6466.91	89,638			64,151		64,151	(12,750)				20,137		0001
Purchased Call/S&P 500 INDEX/SPXA21XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	1,083,000	6225.52	52,959			37,045		37,045	(8,976)				12,138		0001
Purchased Call/S&P 500 INDEX/SPXC05IWSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2031	1	3,243,000	6309.62	908,040			1,351,608		1,351,608	243,014				36,486		0001
Purchased Call/S&P 500 INDEX/SPXD053SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	2,046,000	6495.15	105,369			74,680		74,680	(14,754)				23,316		0001
Purchased Call/S&P 500 INDEX/SPXD052SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	4,119,000	6466.91	1,138,904			1,637,747		1,637,747	304,485				46,728		0001
Purchased Call/S&P 500 INDEX/SPX0135SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	1	2,434,000	6693.75	119,266			92,136		92,136	(17,697)				27,839		0001
Purchased Call/S&P 500 INDEX/SPXD053ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	43,565,000	6495.15	12,372,460			17,847,581		17,847,581	3,908,644				496,456		0001
Purchased Call/S&P 500 INDEX/SPXD050S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	5,522,000	6389.45	1,532,907			2,247,791		2,247,791	410,991				62,411		0001
Purchased Call/S&P 500 INDEX/SPX0131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/21/2031	1	1,756,395	.6603	540,539			708,657		708,657	158,340				20,402		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	13,272,000	6602.99	3,846,226			5,041,840		5,041,840	989,749				154,168		0001
Purchased Call/S&P 500 INDEX/SPXB215SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/21/2031	1	803,000	6602.99	42,238			30,932		30,932	(6,333)				9,328		0001
Purchased Call/S&P 500 INDEX/SPXD059S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	14,909,000	6753.72	4,223,720			5,322,046		5,322,046	1,100,643				171,238		0001
Purchased Call/S&P 500 INDEX/SPXB213SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	1	1,466,000	6753.72	73,593			58,434		58,434	(11,953)				16,838		0001
Purchased Call/S&P 500 INDEX/SPX261XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2031	1	2,027,000	6846.51	524,588			619,841		619,841	110,945				23,647		0001
Purchased Call/S&P 500 INDEX/SPXD05FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/07/2031	1	31,503,000	6728.8	9,359,541			12,030,263		12,030,263	2,701,836				364,636		0001
Purchased Call/S&P 500 INDEX/SPXD05PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	1,447,000	6878.49	354,515			410,019		410,019	64,170				16,940		0001
Purchased Call/S&P 500 INDEX/SPX261XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2031	1	29,156,000	6846.51	8,603,936			10,792,584		10,792,584	2,518,312				340,134		0001
Purchased Call/S&P 500 INDEX/SPXD051SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	2,438,000	6602.99	616,570			759,050		759,050	111,906				28,320		0001
Purchased Call/S&P 500 INDEX/SPXD05PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	26,492,000	6878.49	7,690,628			9,675,532		9,675,532	2,205,890				310,143		0001
Purchased Call/S&P 500 INDEX/SPXB214SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/22/2031	1	31,272,000	6699.4	9,084,516			12,114,950		12,114,950	2,755,626				360,479		0001
Purchased Call/S&P 500 INDEX/SPXD05PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	8,648,000	6878.49	2,433,547			3,010,600		3,010,600	625,269				101,242		0001
Purchased Call/S&P 500 INDEX/SPXD05BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2031	1	11,320,000	6699.4	3,197,900			4,135,131		4,135,131	840,820				130,488		0001
Purchased Call/S&P 500 INDEX/SPXD05PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	1,811,000	6878.49	89,282			72,983		72,983	(12,813)				21,201		0001
Purchased Call/S&P 500 INDEX/SPXB214SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/22/2031	1	1,582,000	6699.4	81,789			62,278		62,278	(12,769)				18,236		0001
Purchased Call/S&P 500 INDEX/SPXD051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	23,091,000	6602.99	6,862,645			9,275,279		9,275,279	2,035,962				268,225		0001
Purchased Call/S&P 500 INDEX/SPXD059S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	1,683,000	6753.72	408,296			489,076		489,076	75,832				19,330		0001
Purchased Call/S&P 500 INDEX/SPXD05PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	8,290,000	6878.49	2,246,590			2,720,954		2,720,954	515,286				97,051		0001
Purchased Call/S&P 500 INDEX/SPXB215S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	877,000	6728.8	46,218			34,794		34,794	(7,018)				10,151		0001
Purchased Call/S&P 500 INDEX/SPX140XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/07/2031	1	11,419,000	6728.8	3,295,523			4,175,817		4,175,817	867,665				132,171		0001
Purchased Call/S&P 500 INDEX/SPXD05JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2025	11/21/2031	1	1,782,807	.6603	534,557			677,254		677,254	132,947				20,709		0001
Purchased Call/S&P 500 INDEX/SPXD058SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	33,099,000	6753.72	9,608,640			12,400,261		12,400,261	2,815,613				380,160		0001
Purchased Call/S&P 500 INDEX/SPX261XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2031	1	12,737,000	6846.51	3,658,066			4,495,969		4,495,969	970,868				148,590		0001
Purchased Call/S&P 500 INDEX/SPXB217SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2031	1	1,614,000	6846.51	80,377			65,964		65,964	(12,789)				18,829		0001
Purchased Call/S&P 500 INDEX/SPXD05SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	4,689,000	6913.35		1,298,853		1,532,413		1,532,413	233,560				55,318		0001
Purchased Call/S&P 500 INDEX/SPXB21ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/20/2032	1	935,000	6909.51		49,181		38,820		38,820	(10,361)				11,109		0001
Purchased Call/S&P 500 INDEX/SPXK00FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2026	03/22/2032	1	6,155,130	.6506		1,872,058		2,657,749		2,657,749	785,691				73,679		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/06/2032	1	5,005,121	6932		1,496,843		1,817,811		1,817,811	320,968				59,265		0001
Purchased Call/S&P 500 INDEX/SPXD05W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	1,536,000	6932.3		376,166		430,813		430,813	54,647				18,188		0001
Purchased Call/S&P 500 INDEX/SPXK00AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/20/2032	1	4,131,887	6910		1,189,398		1,530,061		1,530,061	340,663				49,092		0001
Purchased Call/S&P 500 INDEX/SPXD05W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	29,175,000	6932.3		8,577,450		10,595,360		10,595,360	2,017,910				345,456		0001
Purchased Call/S&P 500 INDEX/SPXE051$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	64,132,000	6740.02		18,918,940		25,517,481		25,517,481	6,598,541				765,105		0001
Purchased Call/S&P 500 INDEX/SPXD05W$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	3,896,000	6932.3		1,071,400		1,269,691		1,269,691	198,291				46,132		0001
Purchased Call/S&P 500 INDEX/SPXE051$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	1,622,000	6740.02		87,426		63,047		63,047	(24,378)				19,351		0001
Purchased Call/S&P 500 INDEX/SPX261X$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2032	1	6,260,000	6921.46		1,702,720		2,052,754		2,052,754	350,034				73,597		0001
Purchased Call/S&P 500 INDEX/SPXB219$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2026	01/22/2032	1	4,318,000	6913.35		215,036		179,278		179,278	(35,758)				50,941		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/20/2032	1	51,066,000	6909.51		14,901,059		18,763,698		18,763,698	3,862,639				606,729		0001
Purchased Call/S&P 500 INDEX/SPXE053$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	87,832,000	6506.48		26,850,242		38,173,544		38,173,544	11,323,301				1,051,374		0001
Purchased Call/S&P 500 INDEX/SPX261X$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2032	1	1,053,000	6921.46		257,459		297,603		297,603	40,145				12,380		0001
Purchased Call/S&P 500 INDEX/SPX261X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2032	1	24,692,000	6921.46		7,155,742		8,970,906		8,970,906	1,815,164				290,296		0001
Purchased Call/S&P 500 INDEX/SPXD05S$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	16,862,000	6913.35		4,989,466		6,133,699		6,133,699	1,144,233				198,927		0001
Purchased Call/S&P 500 INDEX/SPXD05S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	2,400,000	6913.35		691,200		831,190		831,190	139,990				28,314		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/06/2032	1	1,705,346	6932		487,395		619,365		619,365	131,970				20,193		0001
Purchased Call/S&P 500 INDEX/SPXD05S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	2,572,000	6913.35		690,839		804,224		804,224	113,385				30,343		0001
Purchased Call/S&P 500 INDEX/SPX261X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2032	1	3,136,000	6921.46		883,411		1,086,579		1,086,579	203,168				36,869		0001
Purchased Call/S&P 500 INDEX/SPXE050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/20/2032	1	5,444,694	6910		1,537,096		2,000,379		2,000,379	463,283				64,690		0001
Purchased Call/S&P 500 INDEX/SPXE054$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/23/2026	03/22/2032	1	11,796,248	6506		3,715,145		5,129,091		5,129,091	1,413,946				141,204		0001
Purchased Call/S&P 500 INDEX/SPXE051$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	1,811,000	6740.02		463,616		563,605		563,605	99,989				21,606		0001
Purchased Call/S&P 500 INDEX/SPXD05S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	1,719,000	6913.35		425,281		483,713		483,713	58,433				20,280		0001
Purchased Call/S&P 500 INDEX/SPXE052$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2026	03/08/2032	1	3,551,991	6740		1,078,922		1,412,989		1,412,989	334,067				42,376		0001
Purchased Call/S&P 500 INDEX/SPXE052$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/08/2032	1	7,791,463	6740		2,295,851		3,099,460		3,099,460	803,609				92,953		0001
Purchased Call/S&P 500 INDEX/SPXE053$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	2,947,000	6506.48		771,230		985,589		985,589	214,359				35,276		0001
Purchased Call/S&P 500 INDEX/SPXK007$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2026	06/20/2031	1	4,523,623	5968		1,842,455		2,229,942		2,229,942	387,486				50,451		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2032	1	4,092,000	7472.79		1,178,087		1,154,877		1,154,877	(23,210)				50,048		0001
Purchased Call/S&P 500 INDEX/SPXF17MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2032	1	2,735,000	7472.79		737,356		724,116		724,116	(13,240)				33,451		0001
Purchased Call/S&P 500 INDEX/SPXF171SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2032	1	1,117,000	7473.47		260,596		257,601		257,601	(2,995)				13,561		0001
Purchased Call/S&P 500 INDEX/SPXE055SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2032	1	4,362,000	6782.81		1,153,313		1,372,289		1,372,289	218,977				52,426		0001
Purchased Call/S&P 500 INDEX/SPXP13A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2032	1	1,402,000	7137.9		71,502		58,270		58,270	(13,232)				16,906		0001
Purchased Call/S&P 500 INDEX/SPXP13A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2032	1	3,315,000	7137.9		869,856		958,120		958,120	88,264				39,974		0001
Purchased Call/S&P 500 INDEX/SPXE055SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2032	1	135,137,000	6782.81		40,784,347		53,394,656		53,394,656	12,610,309				1,624,187		0001
Purchased Call/S&P 500 INDEX/SPXF17MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2032	1	4,007,000	7472.79		947,255		947,111		947,111	(144)				49,008		0001
Purchased Call/S&P 500 INDEX/SPXF171SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2032	1	104,437,000	7473.47		32,354,583		32,548,313		32,548,313	193,731				1,267,941		0001
Purchased Call/S&P 500 INDEX/SPXF17GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	4,176,000	7398.93		192,096		180,837		180,837	(11,259)				50,534		0001
Purchased Call/S&P 500 INDEX/SPXF17KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2032	1	2,644,000	7405.73		758,564		759,738		759,738	1,174				32,234		0001
Purchased Call/S&P 500 INDEX/SPXE05C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2026	06/08/2032	1	2,994,000	7405.73		138,922		133,658		133,658	(5,264)				36,501		0001
Purchased Call/S&P 500 INDEX/SPXF17MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2032	1	1,750,000	7472.79		79,625		76,820		76,820	(2,805)				21,404		0001
Purchased Call/S&P 500 INDEX/SPXP13A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2032	1	92,259,000	7137.9		28,037,510		31,869,762		31,869,762	3,832,252				1,112,519		0001
Purchased Call/S&P 500 INDEX/SPXB21E$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2032	1	2,128,000	6782.81		111,933		86,110		86,110	(25,823)				25,576		0001
Purchased Call/S&P 500 INDEX/SPXF17KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2032	1	6,045,000	7405.73		1,418,157		1,447,372		1,447,372	29,215				73,697		0001
Purchased Call/S&P 500 INDEX/SPXF17MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2032	1	109,582,000	7472.79		34,792,285		34,524,028		34,524,028	(268,257)				1,340,260		0001
Purchased Call/S&P 500 INDEX/SPXF17KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2032	1	4,888,000	7405.73		1,314,383		1,315,346		1,315,346	963				59,592		0001
Purchased Call/S&P 500 INDEX/SPXF17GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	5,535,000	7398.93		1,458,473		1,487,576		1,487,576	29,103				66,980		0001
Purchased Call/S&P 500 INDEX/SPXF17GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	115,026,000	7398.93		34,898,888		36,715,379		36,715,379	1,816,491				1,391,949		0001
Purchased Call/S&P 500 INDEX/SPXF17KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2032	1	127,385,000	7405.73		40,164,491		40,909,948		40,909,948	745,457				1,553,001		0001
Purchased Call/S&P 500 INDEX/SPXF171SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2032	1	2,512,000	7473.47		115,552		110,513		110,513	(5,039)				30,498		0001
Purchased Call/S&P 500 INDEX/SPXE059S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2032	1	3,615,000	7473.47		967,736		956,276		956,276	(11,459)				43,889		0001
Purchased Call/S&P 500 INDEX/SRM0130$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,737,356	100	797,926			2,228,257		2,228,257	559,879				21,092		0001
Purchased Call/S&P 500 INDEX/SRM0130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,368,385	100	296,119			855,362		855,362	219,080				8,684		0001
Purchased Call/S&P 500 INDEX/SRM0130$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	1,698,686	100	431,466			1,137,980		1,137,980	279,211				11,308		0001
Purchased Call/S&P 500 INDEX/SRM0130$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,806,782	100	487,831			1,580,499		1,580,499	338,300				12,967		0001
Purchased Call/S&P 500 INDEX/SRM0130$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,768,754	100	536,463			1,759,512		1,759,512	353,533				13,215		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0130$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	4,195,479	100	1,178,510			3,333,673		3,333,673	743,682				33,914		0001
Purchased Call/S&P 500 INDEX/SRM0130$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,503,986	100	696,108			2,269,776		2,269,776	494,422				20,682		0001
Purchased Call/S&P 500 INDEX/SRM0130$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,233,000	100	602,240			1,910,642		1,910,642	431,333				18,582		0001
Purchased Call/S&P 500 INDEX/SRM0130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,820,242	100	820,126			2,209,716		2,209,716	510,988				24,502		0001
Purchased Call/S&P 500 INDEX/SRM0130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	4,226,197	100	1,226,020			3,331,870		3,331,870	767,410				37,752		0001
Purchased Call/S&P 500 INDEX/SRM0130$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	2,214,483	100	643,529			1,766,125		1,766,125	416,903				20,408		0001
Purchased Call/S&P 500 INDEX/SRM0130$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	4,318,257	100	1,223,794			3,020,742		3,020,742	730,286				40,559		0001
Purchased Call/S&P 500 INDEX/SRM0130$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	4,480,036	100	1,295,178			3,032,662		3,032,662	751,826				42,582		0001
Purchased Call/S&P 500 INDEX/SRM0130$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	4,274,000	100	1,233,049			2,624,873		2,624,873	684,105				41,266		0001
Purchased Call/S&P 500 INDEX/SRM0170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	1,432,539	100	297,252			1,541,906		1,541,906	297,150				3,436		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,328,863	100	416,067			1,343,767		1,343,767	264,663				10,098		0001
Purchased Call/S&P 500 INDEX/SRM0210$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,946,267	100	901,558			2,759,689		2,759,689	565,813				22,639		0001
Purchased Call/S&P 500 INDEX/SRM0210$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	3,302,823	100	929,084			2,767,382		2,767,382	615,585				26,893		0001
Purchased Call/S&P 500 INDEX/SRM0210$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	2,296,000	100	663,544			1,940,272		1,940,272	431,518				18,830		0001
Purchased Call/S&P 500 INDEX/SRM0210$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	6,002,601	100	1,758,162			4,453,606		4,453,606	1,044,525				52,925		0001
Purchased Call/S&P 500 INDEX/SRM0210$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,940,640	100	1,192,044			3,146,739		3,146,739	722,402				34,958		0001
Purchased Call/S&P 500 INDEX/SRM0210$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,778,316	100	838,774			2,323,992		2,323,992	527,186				24,967		0001
Purchased Call/S&P 500 INDEX/SRM0210$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	2,661,628	100	832,025			2,425,342		2,425,342	536,725				24,231		0001
Purchased Call/S&P 500 INDEX/SRM0210$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,999,460	100	578,844			1,516,831		1,516,831	359,863				18,545		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	2,152,426	100	624,204			1,495,159		1,495,159	363,345				20,326		0001
Purchased Call/S&P 500 INDEX/SRM0210$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/22/2030	1	3,908,267	100	1,118,546			2,542,656		2,542,656	643,500				37,344		0001
Purchased Call/S&P 500 INDEX/SRM0210$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/08/2030	1	3,842,114	100	1,084,629			2,381,826		2,381,826	615,584				36,904		0001
Purchased Call/S&P 500 INDEX/SRM0400$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,307,007	100	278,000			925,187		925,187	207,107				4,909		0001
Purchased Call/S&P 500 INDEX/SRM0400$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,856,960	100	402,218			1,181,634		1,181,634	283,450				8,161		0001
Purchased Call/S&P 500 INDEX/SRM0400$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,931,434	100	413,906			1,154,642		1,154,642	287,413				8,914		0001
Purchased Call/S&P 500 INDEX/SRM0400$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,892,375	100	397,020			1,182,263		1,182,263	289,087				8,928		0001
Purchased Call/S&P 500 INDEX/SRM0400$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	2,285,171	100	469,603			1,337,042		1,337,042	333,598				11,076		0001
Purchased Call/S&P 500 INDEX/SRM0400$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,763,571	100	373,524			1,054,318		1,054,318	263,555				8,721		0001
Purchased Call/S&P 500 INDEX/SRM0400$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,810,304	100	379,802			1,078,686		1,078,686	269,029				9,150		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0400$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	2,123,317	100	437,191			1,207,180		1,207,180	309,301				11,142		0001
Purchased Call/S&P 500 INDEX/SRM0400$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	3,678,744	100	759,293			2,036,391		2,036,391	531,759				20,080		0001
Purchased Call/S&P 500 INDEX/SRM0400$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,760,451	100	575,002			1,621,953		1,621,953	410,507				15,308		0001
Purchased Call/S&P 500 INDEX/SRM0400$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	3,247,295	100	698,818			1,797,245		1,797,245	465,146				18,600		0001
Purchased Call/S&P 500 INDEX/SRM0400$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	3,296,000	100	699,741			1,660,442		1,660,442	444,818				19,211		0001
Purchased Call/S&P 500 INDEX/SRM0400$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,887,992	100	644,889			1,600,046		1,600,046	419,891				17,564		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,940,707	100	437,435			1,089,472		1,089,472	291,907				11,976		0001
Purchased Call/S&P 500 INDEX/SRM0400$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,494,588	100	577,248			1,729,343		1,729,343	424,406				16,018		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,487,689	100	355,706			1,137,964		1,137,964	260,014				9,671		0001
Purchased Call/S&P 500 INDEX/SRM0400$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	2,326,581	100	581,645			1,485,455		1,485,455	373,918				15,295		0001
Purchased Call/S&P 500 INDEX/SRM0400$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	1,710,000	100	394,668			1,035,022		1,035,022	235,790				11,242		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,433,332	100	390,153			1,159,225		1,159,225	260,295				9,768		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,210,432	100	593,943			1,743,839		1,743,839	392,758				15,404		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	2,312,381	100	618,793			1,834,154		1,834,154	395,150				16,793		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,612,868	100	741,532			2,317,632		2,317,632	484,616				19,353		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,434,518	100	752,266			2,538,482		2,538,482	496,569				18,345		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,727,527	100	505,647			1,513,210		1,513,210	326,224				13,503		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,258,722	100	365,785			1,123,116		1,123,116	245,481				10,008		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,552,443	100	431,734			1,310,061		1,310,061	286,604				12,437		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,863,427	100	774,557			2,383,726		2,383,726	541,431				23,992		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,943,844	100	527,754			1,642,960		1,642,960	373,572				16,430		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,850,902	100	790,555			2,355,130		2,355,130	535,359				24,257		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	3,563,904	100	983,638			2,812,786		2,812,786	627,634				30,567		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	5,038,471	100	1,423,872			3,943,707		3,943,707	917,188				43,495		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,524,299	100	435,645			1,101,521		1,101,521	262,179				13,327		0001
Purchased Call/S&P 500 INDEX/SRM0401$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	2,284,426	100	707,030			1,975,193		1,975,193	441,644				20,676		0001
Purchased Call/S&P 500 INDEX/SRM0401$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	3,209,760	100	930,509			2,778,160		2,778,160	635,391				29,425		0001
Purchased Call/S&P 500 INDEX/SRM0401$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/21/2029	1	2,256,000	100	654,240			1,550,718		1,550,718	374,963				21,041		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	1,253,033	100	255,619			1,453,718		1,453,718	286,536				928		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0500$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	709,629	100	141,997			770,888		770,888	155,640				871		0001
Purchased Call/S&P 500 INDEX/SRM0500$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2020	08/21/2026	1	1,245,000	100	262,073			1,272,683		1,272,683	260,989				2,350		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	1,971,773	100	408,157			1,170,764		1,170,764	302,853				10,152		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,833,137	100	384,042			1,068,509		1,068,509	273,739				9,785		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	2,777,002	100	608,719			1,473,563		1,473,563	400,174				16,413		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	3,185,928	100	696,125			1,726,544		1,726,544	469,433				19,123		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	2,044,575	100	465,141			1,340,027		1,340,027	336,928				12,775		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,326,056	100	358,035			970,453		970,453	227,599				8,922		0001
Purchased Call/S&P 500 INDEX/SRM0500$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	1,826,984	100	488,170			1,598,512		1,598,512	347,624				12,578		0001
Purchased Call/S&P 500 INDEX/SRM0500$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	2,175,314	100	582,984			1,975,148		1,975,148	416,436				15,466		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	2,716,107	100	745,571			2,219,135		2,219,135	482,429				19,903		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	1,781,341	100	542,240			1,538,298		1,538,298	329,594				13,798		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	1,579,638	100	464,729			1,469,087		1,469,087	310,039				12,444		0001
Purchased Call/S&P 500 INDEX/SRM0401$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	4,404,260	100	1,299,257			2,785,311		2,785,311	718,295				43,251		0001
Purchased Call/S&P 500 INDEX/SRM0130$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	4,521,262	100	1,386,219			3,093,357		3,093,357	774,338				44,147		0001
Purchased Call/S&P 500 INDEX/SRM0130$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	3,100,956	100	903,619			1,934,274		1,934,274	511,236				30,924		0001
Purchased Call/S&P 500 INDEX/SRM0210$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/07/2030	1	4,346,938	100	1,287,563			2,702,952		2,702,952	712,928				43,141		0001
Purchased Call/S&P 500 INDEX/SRM0130$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	2,126,777	100	629,101			1,297,557		1,297,557	341,318				20,989		0001
Purchased Call/S&P 500 INDEX/SRM0210$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,745,000	100	803,462			1,706,325		1,706,325	441,182				26,668		0001
Purchased Call/S&P 500 INDEX/SRM0210$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	1,821,000	100	518,985			1,150,120		1,150,120	294,379				18,458		0001
Purchased Call/S&P 500 INDEX/SRM0402$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,445,010	100	421,943			810,230		810,230	216,815				14,563		0001
Purchased Call/S&P 500 INDEX/SPXB05P$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			879,137		879,137	221,763				22,483		0001
Purchased Call/S&P 500 INDEX/SRM0210$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	4,218,181	100	1,169,280			2,412,572		2,412,572	654,358				42,955		0001
Purchased Call/S&P 500 INDEX/SRM0210$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	1,357,865	100	375,042			788,147		788,147	174,323				13,763		0001
Purchased Call/S&P 500 INDEX/SRM0130$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	3,362,000	100	907,404			2,036,320		2,036,320	537,019				34,405		0001
Purchased Call/S&P 500 INDEX/SRM0131$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,425,982	100	640,217			1,351,713		1,351,713	311,986				24,826		0001
Purchased Call/S&P 500 INDEX/SRM0210$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	1,945,303	100	514,144			990,093		990,093	243,291				19,998		0001
Purchased Call/S&P 500 INDEX/SRM0210$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	2,066,400	100	602,149			1,247,329		1,247,329	336,478				20,728		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0210$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	2,111,225	100	569,186			1,153,235		1,153,235	315,126				21,704		0001
Purchased Call/S&P 500 INDEX/SRM0210$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	3,201,919	100	916,389			1,774,087		1,774,087	483,624				33,108		0001
Purchased Call/S&P 500 INDEX/SRM0211$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	1,722,085	100	518,348			905,198		905,198	208,467				18,218		0001
Purchased Call/S&P 500 INDEX/SRM0402$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	1,866,718	100	586,149			977,639		977,639	257,376				19,578		0001
Purchased Call/S&P 500 INDEX/SRM0402$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	1,432,000	100	438,049			696,237		696,237	158,699				15,019		0001
Purchased Call/S&P 500 INDEX/SRM0211$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	3,202,000	100	921,215			1,516,214		1,516,214	374,288				33,729		0001
Purchased Call/S&P 500 INDEX/SRM0211$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	1,596,475	100	458,827			765,590		765,590	188,339				16,671		0001
Purchased Call/S&P 500 INDEX/SRM0211$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	2,124,000	100	622,757			1,082,006		1,082,006	292,078				22,179		0001
Purchased Call/S&P 500 INDEX/SRM0131$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	4,590,315	100	1,319,257			2,501,286		2,501,286	680,826				47,677		0001
Purchased Call/S&P 500 INDEX/SRM0211$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	2,390,807	100	741,868			1,358,153		1,358,153	354,251				25,293		0001
Purchased Call/S&P 500 INDEX/SRM0211$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	1,825,943	100	510,899			939,895		939,895	229,264				18,880		0001
Purchased Call/S&P 500 INDEX/SRM0211$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	3,949,410	100	1,161,522			1,984,843		1,984,843	538,561				41,602		0001
Purchased Call/S&P 500 INDEX/SRM0211$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	1,017,000	100	289,947			481,797		481,797	104,781				10,759		0001
Purchased Call/S&P 500 INDEX/SRM0211$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	2,120,389	100	596,677			961,897		961,897	202,866				22,860		0001
Purchased Call/S&P 500 INDEX/SRM0211$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	2,418,618	100	735,985			1,285,820		1,285,820	344,643				25,844		0001
Purchased Call/S&P 500 INDEX/SRM0211$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	2,271,000	100	688,794			1,237,529		1,237,529	335,125				24,484		0001
Purchased Call/S&P 500 INDEX/SRM0131$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	1,251,693	100	349,222			595,701		595,701	118,935				13,550		0001
Purchased Call/S&P 500 INDEX/SRM0211$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/07/2031	1	3,237,000	100	987,285			1,726,952		1,726,952	464,374				34,754		0001
Purchased Call/S&P 500 INDEX/SRM0131$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2031	1	2,381,000	100	732,872			1,345,144		1,345,144	351,750				25,335		0001
Purchased Call/S&P 500 INDEX/SRM0131$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	842,789	100	252,837			494,524		494,524	131,842				9,124		0001
Purchased Call/S&P 500 INDEX/SRM0211$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	1,261,000	100	353,584			564,937		564,937	128,140				13,474		0001
Purchased Call/S&P 500 INDEX/SRM0131$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/21/2031	1	3,431,000	100	1,012,145			2,069,366		2,069,366	544,833				37,294		0001
Purchased Call/S&P 500 INDEX/SRM0211$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/07/2031	1	3,421,000	100	965,748			1,532,680		1,532,680	323,048				36,730		0001
Purchased Call/S&P 500 INDEX/SRM0211$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	1,729,509	100	525,598			1,208,808		1,208,808	302,316				18,973		0001
Purchased Call/S&P 500 INDEX/SRM0211$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	3,799,575	100	1,139,113			3,049,182		3,049,182	722,288				41,515		0001
Purchased Call/S&P 500 INDEX/SRM0211$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	1,651,060	100	497,795			1,015,953		1,015,953	266,778				18,195		0001
Purchased Call/S&P 500 INDEX/SRM0131$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/20/2031	1	1,232,000	100	371,941			700,530		700,530	191,740				13,740		0001
Purchased Call/S&P 500 INDEX/SRM0211$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	1,502,106	100	408,423			857,815		857,815	118,672				16,412		0001
Purchased Call/S&P 500 INDEX/SRM0131$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	1,566,329	100	468,959			866,561		866,561	239,301				17,401		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0211$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	1,415,261	100	373,063			675,147		675,147	97,066				15,526		0001
Purchased Call/S&P 500 INDEX/SRM0610$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	1	1,414,000	100	428,442			837,286		837,286	225,884				15,644		0001
Purchased Call/S&P 500 INDEX/SRM0211$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	1,320,135	100	392,344			681,888		681,888	192,415				14,796		0001
Purchased Call/S&P 500 INDEX/SRM0000$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/22/2031	1	3,202,000	100	911,609			1,492,225		1,492,225	434,825				36,325		0001
Purchased Call/S&P 500 INDEX/SRM0170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/08/2031	1	1,923,000	100	559,978			980,542		980,542	281,331				21,734		0001
Purchased Call/S&P 500 INDEX/SRM0170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2031	1	1,942,000	100	552,305			896,128		896,128	260,943				22,131		0001
Purchased Call/S&P 500 INDEX/SRM0211$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	1,754,000	100	519,886			891,551		891,551	253,890				19,733		0001
Purchased Call/S&P 500 INDEX/SRM0131$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	1	1,543,000	100	406,735			550,637		550,637	127,902				17,648		0001
Purchased Call/S&P 500 INDEX/SRM0131$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	1	1,512,000	100	440,748			662,354		662,354	196,336				17,294		0001
Purchased Call/S&P 500 INDEX/SRM0211$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	2,581,000	100	775,591			1,056,372		1,056,372	315,166				30,216		0001
Purchased Call/S&P 500 INDEX/SRM0170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2031	1	1,947,000	100	572,418			854,585		854,585	254,426				22,443		0001
Purchased Call/S&P 500 INDEX/SRM0170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2031	1	1,342,000	100	397,232			575,148		575,148	171,972				15,414		0001
Purchased Call/S&P 500 INDEX/SRM0610$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/24/2025	11/21/2031	1	2,025,000	100	634,433			951,776		951,776	275,357				23,522		0001
Purchased Call/S&P 500 INDEX/SRM0170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2031	1	1,920,000	100	583,296			807,612		807,612	239,073				22,399		0001
Purchased Call/S&P 500 INDEX/SRM0170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2031	1	1,751,000	100	453,509			615,247		615,247	138,896				20,184		0001
Purchased Call/S&P 500 INDEX/SRM0170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2031	1	1,648,000	100	435,566			578,545		578,545	133,763				18,928		0001
Purchased Call/S&P 500 INDEX/SRM0610$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/21/2031	1	1,003,000	100	301,702			471,550		471,550	136,375				11,651		0001
Purchased Call/S&P 500 INDEX/SRM0131$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/07/2031	1	2,912,000	100	873,018			1,295,226		1,295,226	383,021				33,705		0001
Purchased Call/S&P 500 INDEX/SRM0610$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/06/2032	1	1,257,000	100		381,625		476,193		476,193	94,568				14,884		0001
Purchased Call/S&P 500 INDEX/SRM0211$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/08/2032	1	1,828,000	100		545,110		724,921		724,921	179,811				21,491		0001
Purchased Call/S&P 500 INDEX/SRM0170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/08/2032	1	1,289,000	100		333,980		405,125		405,125	71,145				15,154		0001
Purchased Call/S&P 500 INDEX/SRM0170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2032	1	1,074,000	100		307,808		422,339		422,339	114,530				12,856		0001
Purchased Call/S&P 500 INDEX/SRM0211$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2032	1	2,027,000	100		629,181		737,352		737,352	108,171				24,443		0001
Purchased Call/S&P 500 INDEX/SRM0610$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/08/2032	1	1,848,000	100		528,158		650,426		650,426	122,267				22,211		0001
Purchased Call/S&P 500 INDEX/SRM0610$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2032	1	1,625,000	100		507,000		554,993		554,993	47,993				19,664		0001
Purchased Call/S&P 500 INDEX/SRM0610$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/21/2032	1	2,208,000	100		703,248		746,258		746,258	43,010				26,807		0001
Purchased Call/S&P 500 INDEX/SRM0610$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2032	1	2,322,000	100		670,361		716,235		716,235	45,873				28,099		0001
Purchased Call/S&P 500 INDEX/SRM0170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2032	1	3,315,000	100		960,687		971,603		971,603	10,916				40,545		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2032	1	1,193,000	100		344,061		386,322		386,322	42,261				14,386		0001
Purchased Call/S&P 500 INDEX/SRM0610SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/08/2032	1	1,429,000	100		445,991		576,189		576,189	130,198				17,175		0001
Purchased Call/S&P 500 INDEX/SRM0170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2032	1	2,890,000	100		838,678		882,300		882,300	43,622				35,087		0001
Purchased Call/S&P 500 INDEX/SRM0610SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/08/2032	1	2,917,000	100		865,182		912,338		912,338	47,156				35,562		0001
Purchased Call/S&P 500 INDEX/SRM0610SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/08/2032	1	1,428,000	100		460,530		497,055		497,055	36,525				17,409		0001
Purchased Call/S&P 500 INDEX/SPXD17WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	209,685	6225.52	14,301			30,085		30,085	8,699				155		0001
Purchased Call/S&P 500 INDEX/SPXD052SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	832,069	6466.91	56,997			110,832		110,832	36,984				1,570		0001
Purchased Call/S&P 500 INDEX/SPXE171SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	20,218	6309.62	1,215			2,288		2,288	626				25		0001
Purchased Call/S&P 500 INDEX/SPXE17BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	335,630	6495.15	16,479			27,033		27,033	7,099				735		0001
Purchased Call/S&P 500 INDEX/SPXE177SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	117,140	6466.91	6,747			12,256		12,256	3,765				221		0001
Purchased Call/S&P 500 INDEX/SPXN13T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	71,551	6309.62	5,974			13,691		13,691	4,882				88		0001
Purchased Call/S&P 500 INDEX/SPXJ00DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	275,828	6225.52	14,977			27,667		27,667	6,523				204		0001
Purchased Call/S&P 500 INDEX/SPXD054S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	27,745	6495.15	1,692			2,993		2,993	883				61		0001
Purchased Call/S&P 500 INDEX/SPXE177SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	228,973	6466.91	14,906			28,571		28,571	9,457				432		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	124,302	6225.52	7,408			14,264		14,264	3,591				92		0001
Purchased Call/S&P 500 INDEX/SPXE177SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	127,469	6466.91	8,018			15,113		15,113	4,884				241		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	302,142	6225.52	18,793			37,076		37,076	9,634				224		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	62,043	6495.15	3,673			6,419		6,419	1,842				136		0001
Purchased Call/S&P 500 INDEX/SPXJ000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	46,135	6693.75	2,768			4,489		4,489	1,522				111		0001
Purchased Call/S&P 500 INDEX/SPXJ001SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/08/2025	08/07/2026	1	143,658	6389.45	11,062			24,533		24,533	8,950				232		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	333,510	6495.15	21,245			38,377		38,377	11,597				730		0001
Purchased Call/S&P 500 INDEX/SPXD054S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	85,596	6495.15	5,786			10,802		10,802	3,462				187		0001
Purchased Call/S&P 500 INDEX/SPXD053SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	742,335	6495.15	40,086			67,707		67,707	18,604				1,625		0001
Purchased Call/S&P 500 INDEX/SPXJ001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/08/2025	08/07/2026	1	82,453	6389.45	5,623			11,306		11,306	3,598				133		0001
Purchased Call/S&P 500 INDEX/SPXB212S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	294,526	6693.75	21,677			36,768		36,768	13,957				706		0001
Purchased Call/S&P 500 INDEX/SPXB212S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	146,161	6693.75	11,707			19,520		19,520	7,458				351		0001
Purchased Call/S&P 500 INDEX/SPXE177SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	153,253	6466.91	10,804			21,791		21,791	7,721				289		0001
Purchased Call/S&P 500 INDEX/SPXD17WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	357,668	6225.52	25,788			57,433		57,433	18,113				265		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	440,077	6309.62	35,206			82,801		82,801	30,826				540		0001
Purchased Call/S&P 500 INDEX/SPXJ001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/07/2026	1	501,633	6389.45	32,305			62,452		62,452	18,774				809		0001
Purchased Call/S&P 500 INDEX/SPXD054S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	192,670	6495.15	13,680			26,384		26,384	8,869				422		0001
Purchased Call/S&P 500 INDEX/SPXD052SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	96,060	6466.91	7,339			15,338		15,338	5,652				181		0001
Purchased Call/S&P 500 INDEX/SPXE177S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	302,604	6466.91	16,371			28,338		28,338	7,954				571		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	71,558	6309.62	5,174			11,115		11,115	3,672				88		0001
Purchased Call/S&P 500 INDEX/SPXD054S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	53,742	6495.15	4,090			8,272		8,272	2,969				118		0001
Purchased Call/S&P 500 INDEX/SPXJ000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	4,560	6693.75	308			514		514	187				11		0001
Purchased Call/S&P 500 INDEX/SPXE171SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	280,434	6309.62	17,527			33,741		33,741	9,529				344		0001
Purchased Call/S&P 500 INDEX/SPXD050SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	69,927	6389.45	3,783			6,725		6,725	1,802				113		0001
Purchased Call/S&P 500 INDEX/SPXD054S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	29,234	6495.15	2,160			4,284		4,284	1,498				64		0001
Purchased Call/S&P 500 INDEX/SPXB217$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	565,551	6846.51	44,905			67,295		67,295	25,056				1,878		0001
Purchased Call/S&P 500 INDEX/SPXD05PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	50,009	6878.49	2,750			3,843		3,843	1,194				173		0001
Purchased Call/S&P 500 INDEX/SPXB217SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	110,513	6846.51	7,515			11,045		11,045	3,804				367		0001
Purchased Call/S&P 500 INDEX/SPXD05CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	194,363	6699.4	17,065			27,393		27,393	10,002				543		0001
Purchased Call/S&P 500 INDEX/SPXE17LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	485,652	6728.8	30,256			46,388		46,388	14,560				1,444		0001
Purchased Call/S&P 500 INDEX/SPXB216$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	56,238	6602.99	3,886			6,361		6,361	1,833				176		0001
Purchased Call/S&P 500 INDEX/SPXD05CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	125,059	6699.4	7,629			11,968		11,968	3,789				349		0001
Purchased Call/S&P 500 INDEX/SPXB217SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	416,801	6846.51	25,967			37,524		37,524	12,317				1,384		0001
Purchased Call/S&P 500 INDEX/SPXE17LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	360,449	6728.8	28,367			45,514		45,514	16,402				1,071		0001
Purchased Call/S&P 500 INDEX/SPXD05CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	135,027	6699.4	7,399			11,316		11,316	3,386				377		0001
Purchased Call/S&P 500 INDEX/SPXD05CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	751,294	6699.4	61,681			102,526		102,526	38,244				2,099		0001
Purchased Call/S&P 500 INDEX/SPXE17PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	78,245	6846.51	5,751			8,537		8,537	3,065				260		0001
Purchased Call/S&P 500 INDEX/SPXD05CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	771,697	6699.4	52,784			85,158		85,158	28,887				2,156		0001
Purchased Call/S&P 500 INDEX/SPXE17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	73,886	6728.8	4,160			6,268		6,268	1,870				220		0001
Purchased Call/S&P 500 INDEX/SPXE17NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	554,248	6602.99	34,253			52,924		52,924	13,241				1,735		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	146,172	6753.72	9,984			15,862		15,862	5,809				383		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	520,507	6753.72	31,647			49,245		49,245	16,951				1,362		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2026	1	107,896	6846.51	9,441			13,898		13,898	5,207				358		0001
Purchased Call/S&P 500 INDEX/SPXB213$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	120,890	6753.72	10,397			15,633		15,633	5,870				316		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	558,383	6878.49	34,508			49,345		49,345	16,165				1,933		0001
Purchased Call/S&P 500 INDEX/SPXB215$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	184,047	6728.8	16,711			25,782		25,782	9,390				547		0001
Purchased Call/S&P 500 INDEX/SPXD05C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	79,006	6699.4	6,020			9,977		9,977	3,618				221		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	28,775	6753.72	2,103			3,361		3,361	1,271				75		0001
Purchased Call/S&P 500 INDEX/SPXE17PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	798,223	6846.51	55,476			81,666		81,666	28,436				2,651		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	677,521	6753.72	50,340			80,393		80,393	30,571				1,773		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	264,987	6878.49	17,807			26,007		26,007	8,935				917		0001
Purchased Call/S&P 500 INDEX/SPXE17LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	66,189	6728.8	5,533			8,890		8,890	3,287				197		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	14,917	6753.72	1,225			1,911		1,911	733				39		0001
Purchased Call/S&P 500 INDEX/SPXE17PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	96,401	6846.51	7,972			11,947		11,947	4,531				320		0001
Purchased Call/S&P 500 INDEX/SPXB216$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	67,480	6602.99	5,803			10,224		10,224	3,491				211		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	179,889	6878.49	9,210			12,717		12,717	3,819				623		0001
Purchased Call/S&P 500 INDEX/SPXE17LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	79,389	6728.8	6,820			10,895		10,895	4,044				236		0001
Purchased Call/S&P 500 INDEX/SPXD05C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	186,499	6699.4	13,820			22,773		22,773	8,128				521		0001
Purchased Call/S&P 500 INDEX/SPXF176$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	152,890	6506.48	7,583			10,805		10,805	3,222				651		0001
Purchased Call/S&P 500 INDEX/SPXK009$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	111,303	6909.51	7,524			10,391		10,391	2,867				448		0001
Purchased Call/S&P 500 INDEX/SPXE17US$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	357,910	6921.46	29,027			43,513		43,513	14,486				1,298		0001
Purchased Call/S&P 500 INDEX/SPXF174$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	189,222	6740.02	14,551			21,830		21,830	7,279				785		0001
Purchased Call/S&P 500 INDEX/SPXF177$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	13,562	6506.48	944			1,427		1,427	483				58		0001
Purchased Call/S&P 500 INDEX/SPX9150$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	03/20/2026	03/22/2027	1	470,734	6506.48	41,189			67,938		67,938	26,749				2,005		0001
Purchased Call/S&P 500 INDEX/SPXB21A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	324,810	6932.3	21,145			29,161		29,161	8,016				1,269		0001
Purchased Call/S&P 500 INDEX/SPXB21A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	227,227	6932.3	19,860			29,603		29,603	9,744				888		0001
Purchased Call/S&P 500 INDEX/SPXB21C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	29,904	6740.02	1,651			2,281		2,281	630				124		0001
Purchased Call/S&P 500 INDEX/SPX915L$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	01/22/2026	01/22/2027	1	524,570	6913.35	44,798			67,408		67,408	22,610				1,970		0001
Purchased Call/S&P 500 INDEX/SPX013VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	217,602	6932.3	18,648			27,898		27,898	9,250				850		0001
Purchased Call/S&P 500 INDEX/SPXD05T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	78,374	6913.35	5,776			8,415		8,415	2,639				294		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2027	1	437,399	6506.48		44,440		87,909		87,909	43,469				1,863		0001
Purchased Call/S&P 500 INDEX/SPXX001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/08/2027	1	132,877	6921.46		9,248		13,380		13,380	4,132				482		0001
Purchased Call/S&P 500 INDEX/SPXE17W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	48,064	6913.35		2,716		3,706		3,706	990				181		0001
Purchased Call/S&P 500 INDEX/SPXE17U$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	114,430	6921.46		6,088		8,333		8,333	2,245				415		0001
Purchased Call/S&P 500 INDEX/SPXF177$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	20,235	6506.48		1,119		1,621		1,621	502				86		0001
Purchased Call/S&P 500 INDEX/SPXE17U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	128,258	6921.46		8,119		11,492		11,492	3,374				465		0001
Purchased Call/S&P 500 INDEX/SPXF176$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	109,206	6506.48		4,172		5,813		5,813	1,642				465		0001
Purchased Call/S&P 500 INDEX/SPX9150$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2026	03/22/2027	1	427,207	6506.48		33,835		52,789		52,789	18,955				1,820		0001
Purchased Call/S&P 500 INDEX/SPXB21A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2027	1	102,842	6909.51		9,112		13,981		13,981	4,869				414		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	103,317	6932.3		5,817		7,810		7,810	1,994				404		0001
Purchased Call/S&P 500 INDEX/SPXF171$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	27,660	6909.51		1,566		2,087		2,087	522				111		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	71,442	6932.3		4,922		6,874		6,874	1,952				279		0001
Purchased Call/S&P 500 INDEX/SPXF174$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	156,843	6740.02		10,744		15,486		15,486	4,742				650		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	74,665	6932.3		5,391		7,618		7,618	2,227				292		0001
Purchased Call/S&P 500 INDEX/SPXP131$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	236,828	6740.02		12,102		16,548		16,548	4,446				982		0001
Purchased Call/S&P 500 INDEX/SPXP131$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	24,853	6740.02		1,143		1,543		1,543	400				103		0001
Purchased Call/S&P 500 INDEX/SPX9150$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2026	03/22/2027	1	12,465	6506.48		949		1,457		1,457	508				53		0001
Purchased Call/S&P 500 INDEX/SPXD05T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	485,207	6913.35		34,110		48,981		48,981	14,871				1,823		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	381,625	6932.3		28,431		40,610		40,610	12,179				1,491		0001
Purchased Call/S&P 500 INDEX/SPXX009$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	73,601	6909.51		5,601		8,025		8,025	2,424				297		0001
Purchased Call/S&P 500 INDEX/SPXX009$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	71,947	6909.51		5,151		7,223		7,223	2,071				290		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	149,607	6932.3		11,984		17,527		17,527	5,544				585		0001
Purchased Call/S&P 500 INDEX/SPXD05T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	187,857	6913.35		15,498		23,469		23,469	7,971				706		0001
Purchased Call/S&P 500 INDEX/SPXD05T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	468,104	6913.35		37,261		55,779		55,779	18,518				1,758		0001
Purchased Call/S&P 500 INDEX/SPXX009$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	986,961	6909.51		64,251		87,861		87,861	23,610				3,976		0001
Purchased Call/S&P 500 INDEX/SPXF177$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	172,928	6506.48		11,707		17,600		17,600	5,893				737		0001
Purchased Call/S&P 500 INDEX/SPXF174$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	367,109	6740.02		27,423		40,628		40,628	13,205				1,522		0001
Purchased Call/S&P 500 INDEX/SPXB21N$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	12,467	7472.79		1,100		1,087		1,087	(13)				62		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00QG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/21/2027	1	84,054	7473.47		7,565		7,261		7,261	(304)				397		0001
Purchased Call/S&P 500 INDEX/SPXB21G0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	62,540	7137.9		3,671		4,389		4,389	718				282		0001
Purchased Call/S&P 500 INDEX/SPX915PS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	257,625	6782.81		23,959		41,509		41,509	17,550				1,132		0001
Purchased Call/S&P 500 INDEX/SPXF17BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	319,015	6782.81		19,109		25,810		25,810	6,701				1,402		0001
Purchased Call/S&P 500 INDEX/SPXK00MC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	190,702	7398.93		13,006		13,593		13,593	588				880		0001
Purchased Call/S&P 500 INDEX/SPXB21G1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	348,249	7137.9		23,019		27,915		27,915	4,896				1,568		0001
Purchased Call/S&P 500 INDEX/SPXB21G2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	337,284	7137.9		25,667		31,860		31,860	6,193				1,519		0001
Purchased Call/S&P 500 INDEX/SPXF17KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2027	1	731,165	7405.73		55,788		58,630		58,630	2,842				3,544		0001
Purchased Call/S&P 500 INDEX/SPXE05A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	98,155	7473.47		4,800		4,866		4,866	67				463		0001
Purchased Call/S&P 500 INDEX/SPXB21NS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	393,206	7472.79		23,238		23,229		23,229	(9)				1,944		0001
Purchased Call/S&P 500 INDEX/SPXF17BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	14,036	6782.81		952		1,323		1,323	371				62		0001
Purchased Call/S&P 500 INDEX/SPXE055$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	109,660	6782.81		8,345		12,075		12,075	3,730				482		0001
Purchased Call/S&P 500 INDEX/SPXK00QS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	236,794	7405.73		16,718		17,427		17,427	709				1,148		0001
Purchased Call/S&P 500 INDEX/SPXE05BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	235,552	7473.47		14,534		14,678		14,678	145				1,111		0001
Purchased Call/S&P 500 INDEX/SPXB21NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	1,157,080	7472.79		56,813		56,941		56,941	128				5,722		0001
Purchased Call/S&P 500 INDEX/SPXK00MD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	229,754	7398.93		16,772		17,509		17,509	737				1,060		0001
Purchased Call/S&P 500 INDEX/SPXE055N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	250,502	6782.81		18,412		26,255		26,255	7,843				1,101		0001
Purchased Call/S&P 500 INDEX/SPXF17DS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	108,624	7137.9		7,745		9,504		9,504	1,760				489		0001
Purchased Call/S&P 500 INDEX/SPXE055M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	167,611	6782.81		9,638		12,905		12,905	3,268				737		0001
Purchased Call/S&P 500 INDEX/SPXK00QC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	171,821	7405.73		11,701		12,198		12,198	497				833		0001
Purchased Call/S&P 500 INDEX/SPXK00ME	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	53,164	7398.93		4,163		4,330		4,330	168				245		0001
Purchased Call/S&P 500 INDEX/SPXE05BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	32,853	7473.47		2,526		2,519		2,519	(7)				155		0001
Purchased Call/S&P 500 INDEX/SPXE05BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	126,006	7473.47		10,194		10,114		10,114	(79)				595		0001
Purchased Call/S&P 500 INDEX/SPXB21NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	204,866	7472.79		15,775		15,690		15,690	(85)				1,013		0001
Purchased Call/S&P 500 INDEX/SPXF17KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2027	1	339,095	7405.73		20,990		22,041		22,041	1,052				1,644		0001
Purchased Call/S&P 500 INDEX/SPX9150$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/22/2027	1	217,213	7137.9		12,229		14,429		14,429	2,200				978		0001
Purchased Call/S&P 500 INDEX/SPXE05BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	99,818	7473.47		6,338		6,399		6,399	61				471		0001
Purchased Call/S&P 500 INDEX/SPXK00MG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	36,536	7398.93		3,212		3,297		3,297	86				169		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	188,214	7398.93		11,914		12,464		12,464	550				869		0001
Purchased Call/S&P 500 INDEX/SPXK00QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	138,447	7405.73		8,265		8,602		8,602	337				671		0001
Purchased Call/S&P 500 INDEX/SPXP13JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	526,774	7405.73		27,866		29,129		29,129	1,263				2,553		0001
Purchased Call/S&P 500 INDEX/SPXE055SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	970,278	6782.81		75,002		109,311		109,311	34,309				4,264		0001
Purchased Call/S&P 500 INDEX/SPXB21NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	225,735	7472.79		13,950		13,935		13,935	(16)				1,116		0001
Purchased Call/S&P 500 INDEX/SPXE05BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,205,340	7473.47		88,351		88,508		88,508	157				5,687		0001
Purchased Call/S&P 500 INDEX/SPXL13RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	279,883	5564.41	37,056			98,062		98,062	25,808				344		0001
Purchased Call/S&P 500 INDEX/SPXM136SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	4,419	5702.55	548			1,438		1,438	381				11		0001
Purchased Call/S&P 500 INDEX/SPXL13NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	13,788	5572.85	1,661			4,262		4,262	1,069				10		0001
Purchased Call/S&P 500 INDEX/SPXA212SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	116,069	5319.31	15,518			48,153		48,153	11,600				187		0001
Purchased Call/S&P 500 INDEX/SPXB055SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	134,822	5408.42	16,448			44,143		44,143	8,854				295		0001
Purchased Call/S&P 500 INDEX/SPXB05USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	20,606	5702.55	2,184			4,772		4,772	937				49		0001
Purchased Call/S&P 500 INDEX/SPXM130SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	26,043	5570.64	2,714			5,786		5,786	989				49		0001
Purchased Call/S&P 500 INDEX/SPXI00ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	11/06/2026	1	40,015	5995.54	4,774			9,652		9,652	2,540				119		0001
Purchased Call/S&P 500 INDEX/SPXB15XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	40,328	5995.54	5,283			10,886		10,886	3,147				120		0001
Purchased Call/S&P 500 INDEX/SPXA21ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	49,464	6090.27	6,608			12,651		12,651	3,655				164		0001
Purchased Call/S&P 500 INDEX/SPXI00HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/20/2026	1	414,259	5969.34	55,925			114,849		114,849	32,149				1,296		0001
Purchased Call/S&P 500 INDEX/SPXM13CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	102,667	5851.2	13,439			30,510		30,510	8,346				287		0001
Purchased Call/S&P 500 INDEX/SPXA21FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	8,803	5930.85	1,226			2,553		2,553	700				30		0001
Purchased Call/S&P 500 INDEX/SPXA21NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	24,887	6013.13	1,986			3,110		3,110	489				100		0001
Purchased Call/S&P 500 INDEX/SPXB15ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2027	1	11,005	6086.37	1,461			2,889		2,889	818				41		0001
Purchased Call/S&P 500 INDEX/SPXC05G3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	6,070	5667.56	476			818		818	105				26		0001
Purchased Call/S&P 500 INDEX/SPXI00RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/08/2027	1	36,086	6025.99	4,861			10,107		10,107	2,840				141		0001
Purchased Call/S&P 500 INDEX/SPXC05DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	200,218	5770.2	26,389			62,402		62,402	14,825				830		0001
Purchased Call/S&P 500 INDEX/SPXC05CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	86,333	6013.13	11,284			23,528		23,528	6,346				348		0001
Purchased Call/S&P 500 INDEX/SPXC05DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	138,920	5770.2	18,865			46,805		46,805	12,125				576		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/22/2025	05/21/2027	1	71,146	5842.01	9,832			23,721		23,721	6,166				336		0001
Purchased Call/S&P 500 INDEX/SPXA21WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	181,783	5967.84	24,613			56,823		56,823	15,172				899		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	364,780	6000.36	39,579			67,808		67,808	11,256				1,768		0001
Purchased Call/S&P 500 INDEX/SPXC05JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	181,475	4982.77	12,957			23,876		23,876	1,976				798		0001
Purchased Call/S&P 500 INDEX/SPXN13I1S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	11,595	5842.01	1,551			3,491		3,491	800				55		0001
Purchased Call/S&P 500 INDEX/SPXC05VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/22/2027	1	20,657	5967.84	2,250			3,825		3,825	608				102		0001
Purchased Call/S&P 500 INDEX/SPXC05JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	38,559	4982.77	5,595			20,873		20,873	4,398				169		0001
Purchased Call/S&P 500 INDEX/SPXC05KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	8,740	5287.76	1,159			2,847		2,847	409				39		0001
Purchased Call/S&P 500 INDEX/SPXC05PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	27,254	5842.01	2,723			4,599		4,599	659				129		0001
Purchased Call/S&P 500 INDEX/SPXC05MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	46,903	5663.94	6,360			15,524		15,524	3,321				216		0001
Purchased Call/S&P 500 INDEX/SPXC05SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	5,118	6000.36	691			1,541		1,541	415				25		0001
Purchased Call/S&P 500 INDEX/SPXC05X96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	96,798	6309.62	12,410			22,989		22,989	6,254				498		0001
Purchased Call/S&P 500 INDEX/SPX915C8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2025	07/22/2027	1	12,511	6309.62	1,340			2,115		2,115	417				64		0001
Purchased Call/S&P 500 INDEX/SPXD052SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	159,918	6466.91	20,502			37,349		37,349	11,355				854		0001
Purchased Call/S&P 500 INDEX/SPXD050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	177,862	6389.45	23,122			43,431		43,431	12,944				933		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	481,393	6495.15	45,732			66,239		66,239	12,649				2,628		0001
Purchased Call/S&P 500 INDEX/SPXJ00VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2027	1	41,799	6728.8	4,276			5,649		5,649	1,262				244		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	60,054	6753.72	8,023			11,907		11,907	3,889				339		0001
Purchased Call/S&P 500 INDEX/SPX915I5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2027	1	151,700	6699.4	14,927			20,016		20,016	4,478				869		0001
Purchased Call/S&P 500 INDEX/SPXD05LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	127,370	6846.51	13,998			18,291		18,291	4,623				765		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	61,116	6602.99	8,642			13,884		13,884	4,265				361		0001
Purchased Call/S&P 500 INDEX/SPXK0096Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	41,766	6909.51	5,730			8,256		8,256	2,526				268		0001
Purchased Call/S&P 500 INDEX/SPX915LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2026	01/21/2028	1	184,271	6913.35	24,913			35,264		35,264	10,351				1,151		0001
Purchased Call/S&P 500 INDEX/SPXD05XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2028	1	328,270	6932.3	44,809			63,217		63,217	18,409				2,083		0001
Purchased Call/S&P 500 INDEX/SPXK0099R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	37,196	6909.51	4,263			5,531		5,531	1,269				239		0001
Purchased Call/S&P 500 INDEX/SPXE05BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/22/2028	1	148,853	7473.47	17,654			17,754		17,754	100				1,025		0001
Purchased Call/S&P 500 INDEX/SPXK00HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/07/2028	1	20,564	6782.81	2,924			4,522		4,522	1,598				137		0001
Purchased Call/S&P 500 INDEX/SPXF17M5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2028	1	293,735	7472.79	42,503			41,937		41,937	(567)				2,067		0001
Purchased Call/S&P 500 INDEX/SPXK00QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2028	1	354,901	7405.73	42,730			43,864		43,864	1,134				2,473		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00M8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/08/2028	1	1,179,695	7398.93		166,927		175,893		175,893	8,967				8,039		0001
Purchased Call/S&P 500 INDEX/SPXF17M8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2028	1	28,083	7472.79		4,212		4,162		4,162	(50)				198		0001
Purchased Call/S&P 500 INDEX/SPXF17K8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2028	1	17,523	7405.73		2,518		2,595		2,595	77				122		0001
Purchased Call/S&P 500 INDEX/SPXK00JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	1,016,180	7137.9		143,688		179,081		179,081	35,393				6,837		0001
Purchased Call/S&P 500 INDEX/SPXK000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/22/2028	1	123,264	7473.47		17,762		17,635		17,635	(128)				849		0001
Purchased Call/RTY Index/RTY0050$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	97,523	2483.99	9,908			22,594		22,594	14,484				255		0001
Purchased Call/RTY Index/RTY0170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	64,430	2438.45		4,162		7,410		7,410	3,248				274		0001
Purchased Call/RTY Index/RTY0000$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1	17,438	2718.77		1,174		1,813		1,813	640				66		0001
Purchased Call/RTY Index/RTY0150$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2026	03/08/2027	1	191,310	2525.3		15,649		29,208		29,208	13,559				793		0001
Purchased Call/RTY Index/RTY0170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	144,639	2620.46		12,699		21,489		21,489	8,790				636		0001
Purchased Call/RTY Index/RTY0210$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	17,188	3004.4		1,485		1,503		1,503	18				85		0001
Purchased Call/RTY Index/RTY0170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	239,463	2855.42		20,809		26,905		26,905	6,096				1,161		0001
Purchased Call/S&P 500 INDEX/SPX150K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,786,952	4271.78	454,958			1,489,684		1,489,684	264,953				12,024		0001
Purchased Call/S&P 500 INDEX/SPX621I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	520,011	3509.44	94,902			598,368		598,368	90,252				1,546		0001
Purchased Call/S&P 500 INDEX/SPX7151$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	301,149	3397	56,715			365,453		365,453	53,880				568		0001
Purchased Call/S&P 500 INDEX/SPX7159$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	484,234	3821.35	98,687			479,989		479,989	77,817				2,008		0001
Purchased Call/S&P 500 INDEX/SPX715A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	290,222	4097.17	56,709			250,697		250,697	43,206				1,275		0001
Purchased Call/S&P 500 INDEX/SPX715B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	390,047	4134.98	76,644			331,238		331,238	57,573				1,756		0001
Purchased Call/S&P 500 INDEX/SPX721R$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	163,361	3901	40,659			163,498		163,498	26,983				1,125		0001
Purchased Call/S&P 500 INDEX/SPX9055$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	333,124	3702.25	60,129			346,997		346,997	54,597				1,106		0001
Purchased Call/S&P 500 INDEX/SPX9057$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	388,438	3841.47	73,920			379,099		379,099	61,985				1,459		0001
Purchased Call/S&P 500 INDEX/SPX9057$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	1,072,238	3915.59	209,944			1,009,184		1,009,184	167,454				4,191		0001
Purchased Call/S&P 500 INDEX/SPX9057$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	245,354	3876.5	49,512			235,905		235,905	38,849				989		0001
Purchased Call/S&P 500 INDEX/SPX9059$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	703,763	3940.59	142,794			656,527		656,527	109,407				2,998		0001
Purchased Call/S&P 500 INDEX/SPX905C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	270,468	4232.6	52,606			218,902		218,902	38,864				1,248		0001
Purchased Call/S&P 500 INDEX/SPX905D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	577,457	4155.86	113,181			486,735		486,735	85,103				2,724		0001
Purchased Call/S&P 500 INDEX/SPX905E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	2,098,623	4227.26	403,775			1,709,027		1,709,027	303,163				10,172		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,595,102	4246.44	308,333			1,288,792		1,288,792	229,593				7,888		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,673,370	4320.82	320,450			1,305,212		1,305,212	236,155				8,458		0001
Purchased Call/S&P 500 INDEX/SPX9051SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	1,159,144	4367.48	220,121			885,103		885,103	161,663				5,968		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	636,720	4436.52	121,613			471,095		471,095	87,292				3,341		0001
Purchased Call/S&P 500 INDEX/SPX905KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,499,264	4441.67	289,208			1,108,154		1,108,154	205,520				8,003		0001
Purchased Call/S&P 500 INDEX/SPX905KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	270,272	.4442	54,031			199,748		199,748	37,048				1,443		0001
Purchased Call/S&P 500 INDEX/SPX905MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	540,934	4395.64	107,592			411,075		411,075	75,352				3,000		0001
Purchased Call/S&P 500 INDEX/SPX905NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	702,199	4391.34	144,653			536,527		536,527	98,193				3,963		0001
Purchased Call/S&P 500 INDEX/SPX9050SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	1,029,767	4544.9	211,102			730,426		730,426	137,821				5,898		0001
Purchased Call/S&P 500 INDEX/SPX905PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	466,053	.4702	91,480			306,445		306,445	59,663				2,716		0001
Purchased Call/S&P 500 INDEX/SPX9050SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	517,898	4682.94	107,464			344,467		344,467	66,762				3,061		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,642,105	4701.21	340,737			1,085,180		1,085,180	210,678				9,856		0001
Purchased Call/S&P 500 INDEX/SPX905US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	541,052	4677.03	115,136			364,060		364,060	70,209				3,339		0001
Purchased Call/S&P 500 INDEX/SPX905V86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	539,773	.4398	113,723			417,760		417,760	76,142				3,373		0001
Purchased Call/S&P 500 INDEX/SPX905III7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	31,574	4521.54	6,842			23,068		23,068	4,304				200		0001
Purchased Call/S&P 500 INDEX/SPX905XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	356,343	4304.76	77,362			289,860		289,860	51,822				2,288		0001
Purchased Call/S&P 500 INDEX/SPX905Y89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	3,482,854	4170.7	795,136			3,029,535		3,029,535	527,098				22,641		0001
Purchased Call/S&P 500 INDEX/SPX9052S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	1,490,493	4511.61	350,117			1,100,532		1,100,532	204,374				9,799		0001
Purchased Call/S&P 500 INDEX/SPX921ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,138,125	4604.37	309,229			885,883		885,883	160,614				10,556		0001
Purchased Call/S&P 500 INDEX/SPXA051S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	2,656,154	4488.28	653,148			1,990,057		1,990,057	367,522				17,682		0001
Purchased Call/S&P 500 INDEX/SPXA052SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	830,712	4123.34	212,496			745,571		745,571	128,293				5,661		0001
Purchased Call/S&P 500 INDEX/SPXA053S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	792,987	3901.36	197,771			793,082		793,082	130,983				5,459		0001
Purchased Call/S&P 500 INDEX/SPXA054SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	2,328,673	3759.89	587,059			2,500,930		2,500,930	401,948				16,387		0001
Purchased Call/S&P 500 INDEX/SPXA054S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	442,465	3899.38	110,262			445,221		445,221	73,352				3,146		0001
Purchased Call/S&P 500 INDEX/SPXA055S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	2,655,169	3961.63	649,189			2,597,503		2,597,503	432,553				19,056		0001
Purchased Call/S&P 500 INDEX/SPXA055SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,917,390	4140.06	473,787			1,726,594		1,726,594	296,773				13,924		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA056SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	589,692	4137.99	151,728			532,173		532,173	91,420				4,321		0001
Purchased Call/S&P 500 INDEX/SPXA056SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	165,131	.4138	42,322			149,024		149,024	25,600				1,210		0001
Purchased Call/S&P 500 INDEX/SPXA057SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	972,785	4006.18	254,286			936,363		936,363	156,810				7,205		0001
Purchased Call/S&P 500 INDEX/SPXA058SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	1,144,567	3757.99	313,726			1,242,138		1,242,138	198,951				8,552		0001
Purchased Call/S&P 500 INDEX/SPXA058SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	85,170	.3758	21,865			92,431		92,431	14,805				636		0001
Purchased Call/S&P 500 INDEX/SPXA059SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	1,435,452	3639.66	404,797			1,652,023		1,652,023	259,039				10,817		0001
Purchased Call/S&P 500 INDEX/SPXA05ASA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,108,982	.3640	309,593			1,276,207		1,276,207	200,122				8,357		0001
Purchased Call/S&P 500 INDEX/SPXA05ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	1,729,950	3752.75	504,280			1,888,107		1,888,107	301,744				13,145		0001
Purchased Call/S&P 500 INDEX/SPXA05ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	101,928	.3753	31,364			111,241		111,241	17,778				775		0001
Purchased Call/S&P 500 INDEX/SPXA05CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,754,960	4003.58	763,124			2,677,372		2,677,372	446,523				21,340		0001
Purchased Call/S&P 500 INDEX/SPXA05DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	710,537	3963.51	190,850			704,841		704,841	116,565				5,554		0001
Purchased Call/S&P 500 INDEX/SPXA05FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	729,516	3822.39	197,480			774,789		774,789	124,945				5,747		0001
Purchased Call/S&P 500 INDEX/SPXA05FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	414,741	3895.08	109,077			426,302		426,302	69,573				3,298		0001
Purchased Call/S&P 500 INDEX/SPXA05FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	209,570	.3895	55,938			215,416		215,416	35,156				1,666		0001
Purchased Call/S&P 500 INDEX/SPXA05G3F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	1,713,287	3972.61	437,231			1,700,851		1,700,851	281,091				13,725		0001
Purchased Call/S&P 500 INDEX/SPXA051SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	1,097,968	3991.05	294,146			1,083,871		1,083,871	179,402				8,940		0001
Purchased Call/S&P 500 INDEX/SPXA05KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	688,351	3992.01	184,065			680,067		680,067	112,399				5,645		0001
Purchased Call/S&P 500 INDEX/SPXA05MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	353,919	3936.97	90,851			359,152		359,152	58,767				2,923		0001
Purchased Call/S&P 500 INDEX/SPXA050SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	666,530	4105.02	166,766			627,284		627,284	105,547				5,546		0001
Purchased Call/S&P 500 INDEX/SPXA05R$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	894,741	.4134	228,175			832,558		832,558	140,661				7,497		0001
Purchased Call/S&P 500 INDEX/SPXA055SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	331,550	4138.12	83,020			308,605		308,605	52,111				2,802		0001
Purchased Call/S&P 500 INDEX/SPXA05JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	931,647	4192.63	238,688			846,751		846,751	144,274				7,927		0001
Purchased Call/S&P 500 INDEX/SPXB050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	393,011	4536.34	106,742			308,392		308,392	55,444				3,436		0001
Purchased Call/S&P 500 INDEX/SPXB052SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	755,490	4387.55	217,657			636,060		636,060	111,221				6,702		0001
Purchased Call/S&P 500 INDEX/SPXB053SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,875,809	4457.49	525,414			1,534,083		1,534,083	270,812				16,756		0001
Purchased Call/S&P 500 INDEX/SPXB054SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	812,119	4320.06	230,967			707,264		707,264	121,847				7,298		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	972,146	4556.62	266,951			768,721		768,721	137,059				8,959		0001
Purchased Call/S&P 500 INDEX/SPXB05ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	4,384,076	4754.63	1,183,701			3,194,652		3,194,652	586,490				40,889		0001
Purchased Call/S&P 500 INDEX/SPXB05GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	151,420	4763.54	40,338			110,196		110,196	20,219				1,422		0001
Purchased Call/S&P 500 INDEX/SPXB05HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	500,693	4850.43	134,136			351,809		351,809	65,356				4,728		0001
Purchased Call/S&P 500 INDEX/SPXB05ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	2,047,036	4997.91	553,314			1,355,043		1,355,043	257,246				19,457		0001
Purchased Call/S&P 500 INDEX/SPXB05KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	821,922	5123.69	223,398			517,554		517,554	99,860				7,895		0001
Purchased Call/S&P 500 INDEX/SPXB13VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	1,305,035	3276.02	232,166			1,685,680		1,685,680	242,999				1,602		0001
Purchased Call/S&P 500 INDEX/SPXB141$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	119,852	3351.28	21,358			148,912		148,912	21,785				193		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2026	1	430,830	3169.94	77,722			588,700		588,700	83,286				319		0001
Purchased Call/S&P 500 INDEX/SPXB176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	445,800	3315.57	82,696			565,880		565,880	82,130				1,069		0001
Purchased Call/S&P 500 INDEX/SPXB178S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026	1	933,659	3453.49	173,474			1,104,158		1,104,158	164,703				2,609		0001
Purchased Call/S&P 500 INDEX/SPXB179$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	56,695	3509	10,904			65,240		65,240	9,854				169		0001
Purchased Call/S&P 500 INDEX/SPXB17A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026	1	1,755,046	3557.54	321,524			1,970,087		1,970,087	300,738				5,493		0001
Purchased Call/S&P 500 INDEX/SPXB17D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	339,735	3824.68	64,210			333,716		333,716	54,294				1,232		0001
Purchased Call/S&P 500 INDEX/SPXB17R$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	2,101,152	4696.56	437,250			1,394,822		1,394,822	271,147				12,778		0001
Purchased Call/S&P 500 INDEX/SPXC134$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	681,164	3397.16	122,541			826,070		826,070	121,928				1,286		0001
Purchased Call/S&P 500 INDEX/SPXC1396D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	665,623	3331.84	125,803			836,865		836,865	121,931				1,457		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	427,277	3446.83	80,157			506,308		506,308	75,429				1,118		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,551,245	3687.26	277,983			1,631,382		1,631,382	256,668				5,371		0001
Purchased Call/S&P 500 INDEX/SPXE13X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	1,201,459	4514.07	235,486			858,251		858,251	161,265				6,558		0001
Purchased Call/S&P 500 INDEX/SPXF13B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	1,014,584	4701.7	203,728			667,161		667,161	129,839				5,914		0001
Purchased Call/S&P 500 INDEX/SPXF13U$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	945,731	4397.94	202,008			732,302		732,302	133,479				5,909		0001
Purchased Call/S&P 500 INDEX/SPXG130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	2,427,528	4115.77	605,911			2,194,283		2,194,283	377,309				16,917		0001
Purchased Call/S&P 500 INDEX/SPXH004$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/22/2024	02/22/2030	1	1,349,890	5087.03	371,220			860,184		860,184	166,523				12,898		0001
Purchased Call/S&P 500 INDEX/SPXH00A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/22/2024	03/22/2030	1	1,191,321	5234.18	328,805			716,492		716,492	141,606				11,502		0001
Purchased Call/S&P 500 INDEX/SPXH13K$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	676,214	3828.11	193,938			713,544		713,544	115,879				5,196		0001
Purchased Call/S&P 500 INDEX/SPXI131$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	904,560	4117.86	232,834			841,958		841,958	143,424				7,312		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	131,681	4133.52	33,447			122,684		122,684	20,869				1,103		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,596,489	4293.93	415,087			1,390,798		1,390,798	242,358				13,693		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,434,132	4381.89	383,057			1,202,671		1,202,671	212,410				12,380		0001
Purchased Call/S&P 500 INDEX/SPXJ131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	933,861	4398.95	258,026			778,650		778,650	137,759				8,113		0001
Purchased Call/S&P 500 INDEX/SPXJ138SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	1,433,823	4499.38	402,474			1,148,692		1,148,692	206,159				12,642		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	1,462,602	4308.5	429,274			1,284,350		1,284,350	221,824				13,238		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	1,913,246	4224.16	563,260			1,747,443		1,747,443	297,225				17,418		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	841,523	4382.78	234,028			718,212		718,212	125,188				7,715		0001
Purchased Call/S&P 500 INDEX/SPX921VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	730,054	5307.01	207,481			433,491		433,491	86,522				7,205		0001
Purchased Call/S&P 500 INDEX/SPXB05MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	1,655,253	5010.6	483,003			1,102,065		1,102,065	207,490				16,162		0001
Purchased Call/S&P 500 INDEX/SPX921QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	341,756	5202.39	97,605			210,313		210,313	41,586				3,320		0001
Purchased Call/S&P 500 INDEX/SPXB05MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	2,169,410	5346.99	614,377			1,264,595		1,264,595	249,674				21,530		0001
Purchased Call/S&P 500 INDEX/SPX921YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	963,351	5464.62	270,702			538,724		538,724	109,525				9,607		0001
Purchased Call/S&P 500 INDEX/SPXB05MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	778,260	5187.67	220,637			482,536		482,536	93,268				7,643		0001
Purchased Call/S&P 500 INDEX/SPXB050SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	3,572,113	5564.41	997,691			1,919,636		1,919,636	390,129				36,001		0001
Purchased Call/S&P 500 INDEX/SPXB050S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	2,679,820	5319.31	725,427			1,599,262		1,599,262	311,461				27,163		0001
Purchased Call/S&P 500 INDEX/SPXB05NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	518,556	5572.85	145,662			276,806		276,806	56,464				5,202		0001
Purchased Call/S&P 500 INDEX/SPXB05QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	1,040,398	5570.64	276,018			561,111		561,111	113,619				10,595		0001
Purchased Call/S&P 500 INDEX/SPXB05SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	1,136,345	5408.42	297,041			657,061		657,061	129,197				11,629		0001
Purchased Call/S&P 500 INDEX/SPXB05JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	1,020,453	5702.55	268,379			524,707		524,707	107,949				10,491		0001
Purchased Call/S&P 500 INDEX/SPXB05II8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	1,720,884	5751.13	477,545			870,847		870,847	180,062				17,794		0001
Purchased Call/S&P 500 INDEX/SPXA21DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	2,410,147	6090.27	691,712			1,084,158		1,084,158	235,468				25,388		0001
Purchased Call/S&P 500 INDEX/SPXC055SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,430,518	5930.85	719,919			1,162,944		1,162,944	244,359				25,713		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	2,469,188	5995.54	706,435			1,140,921		1,140,921	244,140				25,784		0001
Purchased Call/S&P 500 INDEX/SPXC053SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	3,671,561	5969.34	1,061,081			1,719,065		1,719,065	365,522				38,508		0001
Purchased Call/S&P 500 INDEX/SPXB05YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	1,809,048	5851.2	509,790			881,973		881,973	184,903				18,789		0001
Purchased Call/S&P 500 INDEX/SPXC05DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	2,443,944	5770.2	706,055			1,268,318		1,268,318	256,371				26,457		0001
Purchased Call/S&P 500 INDEX/SPXC05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	1,094,695	5668	323,756			593,063		593,063	117,593				11,899		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC058SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	1,935,643	6086.37	574,112			877,147		877,147	187,969				20,683		0001
Purchased Call/S&P 500 INDEX/SPXC056SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	588,960	5918.25	174,097			284,398		284,398	59,446				6,267		0001
Purchased Call/S&P 500 INDEX/SPXC05FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	3,764,321	5667.56	1,063,421			2,039,555		2,039,555	404,376				40,917		0001
Purchased Call/S&P 500 INDEX/SPXD17ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	1,748,784	6025.99	509,945			815,591		815,591	174,744				18,776		0001
Purchased Call/S&P 500 INDEX/SPXC05C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	1,229,126	6013.13	360,748			577,748		577,748	121,656				13,251		0001
Purchased Call/S&P 500 INDEX/SPX261RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	247,325	6000.36	70,710			115,198		115,198	20,244				2,748		0001
Purchased Call/S&P 500 INDEX/SPXC05PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,128,431	5842.01	320,362			551,648		551,648	93,022				12,484		0001
Purchased Call/S&P 500 INDEX/SPXC05KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	731,601	5287.76	213,408			463,067		463,067	86,227				8,026		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	1,195,504	4982.77	337,730			858,032		858,032	158,378				13,062		0001
Purchased Call/S&P 500 INDEX/SPXC05VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	498,174	5967.84	143,673			244,935		244,935	50,064				5,556		0001
Purchased Call/S&P 500 INDEX/SPXC05LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,649,225	5663.94	476,791			904,063		904,063	177,732				18,174		0001
Purchased Call/S&P 500 INDEX/SPXC05PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	127,183	5842.01	37,125			65,212		65,212	13,152				1,407		0001
Purchased Call/S&P 500 INDEX/SPXC05LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,609,479	5663.94	454,034			830,726		830,726	132,874				17,736		0001
Purchased Call/S&P 500 INDEX/SPXC05KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	254,379	5287.76	71,455			146,098		146,098	20,580				2,791		0001
Purchased Call/S&P 500 INDEX/SPX261RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	1,693,170	6000.36	495,083			823,553		823,553	172,484				18,811		0001
Purchased Call/S&P 500 INDEX/SPXD052SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	11,475	6466.91	3,276			4,735		4,735	1,036				130		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	33,280	6225.52	9,631			14,950		14,950	3,161				373		0001
Purchased Call/S&P 500 INDEX/SRM0130$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	1,018,644	100	217,480			607,328		607,328	152,599				5,749		0001
Purchased Call/S&P 500 INDEX/SRM0130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	172,615	100	37,354			107,900		107,900	27,636				1,095		0001
Purchased Call/S&P 500 INDEX/SRM0130$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	547,314	100	139,018			366,655		366,655	89,961				3,643		0001
Purchased Call/S&P 500 INDEX/SRM0130$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,218	100	5,729			18,561		18,561	3,973				152		0001
Purchased Call/S&P 500 INDEX/SRM0130$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	410,246	100	124,428			408,102		408,102	81,999				3,065		0001
Purchased Call/S&P 500 INDEX/SRM0130$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	209,521	100	58,855			166,483		166,483	37,139				1,694		0001
Purchased Call/S&P 500 INDEX/SRM0130$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,014	100	4,174			13,610		13,610	2,965				124		0001
Purchased Call/S&P 500 INDEX/SRM0130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	128,758	100	37,443			100,885		100,885	23,329				1,119		0001
Purchased Call/S&P 500 INDEX/SRM0130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	696,803	100	202,143			549,349		549,349	126,528				6,224		0001
Purchased Call/S&P 500 INDEX/SRM0130$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	37,517	100	10,903			29,921		29,921	7,063				346		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	212,743	100	60,291			148,820		148,820	35,978				1,998		0001
Purchased Call/S&P 500 INDEX/SRM0130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	113,964	100	32,947			77,145		77,145	19,125				1,083		0001
Purchased Call/S&P 500 INDEX/SRM0170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	27,461	100	5,698			29,557		29,557	5,696				66		0001
Purchased Call/S&P 500 INDEX/SRM0210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	375,137	100	117,456			379,345		379,345	74,714				2,851		0001
Purchased Call/S&P 500 INDEX/SRM0210S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	216,733	100	66,320			203,008		203,008	41,622				1,665		0001
Purchased Call/S&P 500 INDEX/SRM0210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	327,177	100	92,035			274,136		274,136	60,980				2,664		0001
Purchased Call/S&P 500 INDEX/SRM0210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	310,399	100	90,916			230,299		230,299	54,013				2,737		0001
Purchased Call/S&P 500 INDEX/SRM0210SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	158,360	100	47,904			126,456		126,456	29,031				1,405		0001
Purchased Call/S&P 500 INDEX/SRM0210SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	506,684	100	152,968			423,828		423,828	96,143				4,553		0001
Purchased Call/S&P 500 INDEX/SRM0210SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	665,372	100	207,995			606,304		606,304	134,174				6,057		0001
Purchased Call/S&P 500 INDEX/SRM0210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	322,540	100	93,375			244,685		244,685	58,051				2,992		0001
Purchased Call/S&P 500 INDEX/SRM0210SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	90,574	100	26,266			62,916		62,916	15,289				855		0001
Purchased Call/S&P 500 INDEX/SRM0210SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/22/2030	1	187,733	100	53,729			122,136		122,136	30,910				1,794		0001
Purchased Call/S&P 500 INDEX/SRM0210SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/08/2030	1	264,886	100	74,777			164,210		164,210	42,440				2,544		0001
Purchased Call/S&P 500 INDEX/SRM0400S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	792,993	100	168,670			561,334		561,334	125,657				2,979		0001
Purchased Call/S&P 500 INDEX/SRM0400S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	494,040	100	107,009			314,371		314,371	75,411				2,171		0001
Purchased Call/S&P 500 INDEX/SRM0400S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	109,566	100	23,480			65,500		65,500	16,304				506		0001
Purchased Call/S&P 500 INDEX/SRM0400S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	152,625	100	32,021			95,353		95,353	23,316				720		0001
Purchased Call/S&P 500 INDEX/SRM0400S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,134,829	100	233,207			663,983		663,983	165,667				5,500		0001
Purchased Call/S&P 500 INDEX/SRM0400SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	160,429	100	33,979			95,909		95,909	23,975				793		0001
Purchased Call/S&P 500 INDEX/SRM0400SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	840,696	100	176,378			500,936		500,936	124,936				4,249		0001
Purchased Call/S&P 500 INDEX/SRM0400SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	117,683	100	24,231			66,907		66,907	17,143				618		0001
Purchased Call/S&P 500 INDEX/SRM0400SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	894,256	100	184,574			495,021		495,021	129,264				4,881		0001
Purchased Call/S&P 500 INDEX/SRM0400SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	147,549	100	30,734			86,695		86,695	21,942				818		0001
Purchased Call/S&P 500 INDEX/SRM0400SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	70,705	100	15,216			39,132		39,132	10,128				405		0001
Purchased Call/S&P 500 INDEX/SRM0400SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	689,008	100	153,856			381,734		381,734	100,176				4,190		0001
Purchased Call/S&P 500 INDEX/SRM0400SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	63,293	100	14,266			35,531		35,531	9,520				391		0001
Purchased Call/S&P 500 INDEX/SRM0400ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	319,412	100	73,912			221,428		221,428	54,342				2,051		0001
Purchased Call/S&P 500 INDEX/SRM0400SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	122,311	100	29,245			93,558		93,558	21,377				795		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0400$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	363,419	100	90,855			232,033		232,033	58,407				2,389		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	119,668	100	32,574			96,783		96,783	21,732				815		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	197,568	100	53,086			155,864		155,864	35,105				1,377		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	287,619	100	76,967			228,136		228,136	49,150				2,089		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	218,132	100	61,906			193,485		193,485	40,458				1,616		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	359,482	100	111,080			374,833		374,833	73,323				2,709		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	295,473	100	86,485			258,817		258,817	55,797				2,310		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	31,278	100	9,089			27,908		27,908	6,100				249		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	35,557	100	9,889			30,006		30,006	6,564				285		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	650,573	100	175,980			541,584		541,584	123,014				5,451		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	187,156	100	50,813			158,186		158,186	35,968				1,582		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	127,098	100	35,244			104,996		104,996	23,867				1,081		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	136,096	100	37,563			107,413		107,413	23,968				1,167		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	656,529	100	185,535			513,878		513,878	119,513				5,668		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	125,701	100	35,925			90,837		90,837	21,621				1,099		0001
Purchased Call/S&P 500 INDEX/SRM0401$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	126,574	100	39,175			109,440		109,440	24,470				1,146		0001
Purchased Call/S&P 500 INDEX/SRM0401$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	172,240	100	49,932			149,080		149,080	34,096				1,579		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/08/2020	07/08/2026	1	410,967	100	83,837			476,787		476,787	93,977				304		0001
Purchased Call/S&P 500 INDEX/SRM0500$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/22/2020	07/22/2026	1	962,371	100	192,571			1,045,449		1,045,449	211,073				1,181		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/22/2021	07/22/2027	1	598,227	100	123,833			355,205		355,205	91,884				3,080		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	08/20/2021	08/20/2027	1	1,275,863	100	267,293			743,682		743,682	190,522				6,810		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	11/22/2021	11/22/2027	1	80,998	100	17,755			42,980		42,980	11,672				479		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	12/08/2021	12/08/2027	1	240,072	100	52,456			130,102		130,102	35,374				1,441		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/21/2022	01/21/2028	1	59,425	100	13,519			38,948		38,948	9,793				371		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/22/2022	04/21/2028	1	944,944	100	255,135			691,542		691,542	162,186				6,358		0001
Purchased Call/S&P 500 INDEX/SRM0500$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/20/2022	05/22/2028	1	115,016	100	30,732			100,633		100,633	21,884				792		0001
Purchased Call/S&P 500 INDEX/SRM0500$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/08/2022	07/07/2028	1	257,686	100	69,060			233,974		233,974	49,331				1,832		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	08/22/2022	08/22/2028	1	537,893	100	147,652			439,474		439,474	95,539				3,942		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	11/22/2022	11/22/2028	1	609,659	100	185,580			526,478		526,478	112,803				4,722		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0500$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	147,362	100	43,354			137,049		137,049	28,923				1,161		0001
Purchased Call/S&P 500 INDEX/SRM0401$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	365,740	100	107,893			231,299		231,299	59,649				3,592		0001
Purchased Call/S&P 500 INDEX/SRM0130$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	199,738	100	61,240			136,657		136,657	34,208				1,950		0001
Purchased Call/S&P 500 INDEX/SRM0130$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	60,044	100	17,497			37,453		37,453	9,899				599		0001
Purchased Call/S&P 500 INDEX/SRM0210$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/07/2030	1	185,062	100	54,815			115,073		115,073	30,351				1,837		0001
Purchased Call/S&P 500 INDEX/SRM0130$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	584,223	100	172,813			356,437		356,437	93,760				5,766		0001
Purchased Call/S&P 500 INDEX/SRM0402$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,150,990	100	336,089			645,370		645,370	172,699				11,600		0001
Purchased Call/S&P 500 INDEX/SRM0210$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	17,819	100	4,939			10,192		10,192	2,764				181		0001
Purchased Call/S&P 500 INDEX/SRM0210$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	14,135	100	3,904			8,204		8,204	1,815				143		0001
Purchased Call/S&P 500 INDEX/SRM0131$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	144,018	100	38,006			80,244		80,244	18,521				1,474		0001
Purchased Call/S&P 500 INDEX/SRM0210$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	323,697	100	85,553			164,751		164,751	40,483				3,328		0001
Purchased Call/S&P 500 INDEX/SRM0210$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	129,600	100	37,765			78,229		78,229	21,103				1,300		0001
Purchased Call/S&P 500 INDEX/SRM0210$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	5,775	100	1,557			3,155		3,155	862				59		0001
Purchased Call/S&P 500 INDEX/SRM0210$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	37,081	100	10,613			20,545		20,545	5,601				383		0001
Purchased Call/S&P 500 INDEX/SRM0211$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	797,915	100	240,172			419,417		419,417	96,592				8,441		0001
Purchased Call/S&P 500 INDEX/SRM0402$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	8,282	100	2,601			4,337		4,337	1,142				87		0001
Purchased Call/S&P 500 INDEX/SRM0211$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	256,525	100	73,725			123,017		123,017	30,263				2,679		0001
Purchased Call/S&P 500 INDEX/SRM0131$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	187,685	100	53,941			102,270		102,270	27,837				1,949		0001
Purchased Call/S&P 500 INDEX/SRM0211$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	265,193	100	82,289			150,649		150,649	39,294				2,806		0001
Purchased Call/S&P 500 INDEX/SRM0211$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	21,057	100	5,892			10,839		10,839	2,644				218		0001
Purchased Call/S&P 500 INDEX/SRM0211$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	32,590	100	9,585			16,378		16,378	4,444				343		0001
Purchased Call/S&P 500 INDEX/SRM0211$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,611	100	2,986			4,814		4,814	1,015				114		0001
Purchased Call/S&P 500 INDEX/SRM0211$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	14,382	100	4,376			7,646		7,646	2,049				154		0001
Purchased Call/S&P 500 INDEX/SRM0131$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	194,307	100	54,212			92,474		92,474	18,463				2,103		0001
Purchased Call/S&P 500 INDEX/SRM0131$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	397,211	100	119,163			233,072		233,072	62,138				4,300		0001
Purchased Call/S&P 500 INDEX/SRM0211$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	47,491	100	14,432			33,193		33,193	8,301				521		0001
Purchased Call/S&P 500 INDEX/SRM0211$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	22,425	100	6,723			17,996		17,996	4,263				245		0001
Purchased Call/S&P 500 INDEX/SRM0211$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	45,940	100	13,851			28,269		28,269	7,423				506		0001
Purchased Call/S&P 500 INDEX/SRM0211$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	6,894	100	1,874			3,937		3,937	545				75		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0131SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	171,671	100	51,398			94,976		94,976	26,227				1,907		0001
Purchased Call/S&P 500 INDEX/SRM0211SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	8,739	100	2,304			4,169		4,169	599				96		0001
Purchased Call/S&P 500 INDEX/SRM0211SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	87,865	100	26,113			45,385		45,385	12,807				985		0001
Purchased Call/AI Powered US Equity Index/AIP200QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/13/2026	1	5,348,029	2361.55	139,584			4,614		250,574			(68,841)		5,046		0001
Purchased Call/AI Powered US Equity Index/AIP200TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	08/28/2026	2	16,083,839	2389.74	407,905			65,964		580,621			(203,605)		32,332		0001
Purchased Call/AI Powered US Equity Index/AIP200USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/25/2026	1	207,134	2418.94	5,782			1,389		5,702			(2,907)		506		0001
Purchased Call/AI Powered US Equity Index/AIP200SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/18/2026	4	7,020,270	2387.02	179,408			23,759		257,389			(89,101)		12,861		0001
Purchased Call/AI Powered US Equity Index/AIP200SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/06/2026	3	3,886,920	2368.67	101,158			10,060		170,546			(50,212)		6,188		0001
Purchased Call/AI Powered US Equity Index/AIP200QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/02/2026	3	5,348,538	2360.1	140,600			391		254,207			(69,789)		1,980		0001
Purchased Call/AI Powered US Equity Index/AIP200TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/10/2026	3	2,701,435	2404.72	72,065			14,128		84,417			(35,766)		5,999		0001
Purchased Call/AI Powered US Equity Index/AIP200SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/24/2026	1	2,629,448	2393.82	68,892			10,248		90,155			(33,976)		5,104		0001
Purchased Call/AI Powered US Equity Index/AIP200SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/13/2026	4	4,254,257	2389.65	110,346			13,109		150,794			(54,796)		7,385		0001
Purchased Call/AI Powered US Equity Index/AIP200UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/29/2026	2	7,407,898	2421.61	197,431			48,999		199,202			(98,002)		18,494		0001
Purchased Call/AI Powered US Equity Index/AIP200US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	09/17/2026	5	3,679,356	2414.49	98,941			21,472		104,534			(49,457)		8,559		0001
Purchased Call/AI Powered US Equity Index/AIP200RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/31/2026	3	10,754,762	2350.73	286,028			23,852		555,264			(142,482)		15,671		0001
Purchased Call/AI Powered US Equity Index/AIP200USO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2026	1	4,322,869	2418.94	113,259			27,769		119,395			(55,858)		10,733		0001
Purchased Call/AI Powered US Equity Index/AIP200QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/16/2026	3	5,965,899	2360.82	156,871			6,498		281,341			(77,860)		6,245		0001
Purchased Call/AI Powered US Equity Index/AIP200RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2025	07/24/2026	3	13,321,012	2376.46	346,001			22,114		537,562			(172,219)		17,079		0001
Purchased Call/AI Powered US Equity Index/AIP200RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/17/2026	3	13,616,001	2364.34	354,544			15,762		620,952			(176,447)		14,693		0001
Purchased Call/AI Powered US Equity Index/AIP200SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/14/2026	3	6,323,430	2387.82	165,083			20,138		229,096			(81,936)		11,101		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/31/2026	2	3,502,983	2389.74	91,074			15,361		126,693			(45,021)		7,219		0001
Purchased Call/AI Powered US Equity Index/AIP200R$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2025	07/23/2026	3	5,523,804	2372.1	144,398			8,773		233,224			(71,671)		6,933		0001
Purchased Call/AI Powered US Equity Index/AIP200S$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/19/2026	3	7,456,459	2382.1	192,181			25,979		288,369			(95,379)		13,799		0001
Purchased Call/AI Powered US Equity Index/AIP200S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/21/2026	3	7,594,191	2372.55	208,472			29,485		323,722			(103,523)		14,332		0001
Purchased Call/AI Powered US Equity Index/AIP200Q$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	07/02/2026	3	17,038,050	2363.48	443,099			1,235		784,281			(220,598)		6,306		0001
Purchased Call/AI Powered US Equity Index/AIP200U$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2025	09/22/2026	4	7,682,840	2432.67	195,773			44,817		177,937			(97,191)		18,428		0001
Purchased Call/AI Powered US Equity Index/AIP200Q$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/09/2026	3	6,294,926	2362.13	164,379			3,629		293,363			(81,565)		4,942		0001
Purchased Call/AI Powered US Equity Index/AIP200U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/18/2026	4	7,788,402	2420.97	205,580			45,175		205,993			(102,407)		18,231		0001
Purchased Call/AI Powered US Equity Index/AIP200U$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/25/2026	4	9,807,352	2410.35	260,676			62,162		296,770			(129,419)		23,941		0001
Purchased Call/AI Powered US Equity Index/AIP200Q$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	07/07/2026	3	6,597,770	2360.43	171,384			2,837		312,561			(85,116)		4,568		0001
Purchased Call/AI Powered US Equity Index/AIP200U$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	09/30/2026	3	7,437,304	2428.23	196,644			49,339		186,046			(97,575)		18,669		0001
Purchased Call/AI Powered US Equity Index/AIP200R$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/21/2026	5	7,249,281	2366.29	189,358			10,460		324,412			(94,126)		8,694		0001
Purchased Call/AI Powered US Equity Index/AIP200U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/18/2026	6	13,000,459	2427.62	340,951			75,248		317,604			(170,713)		30,432		0001
Purchased Call/AI Powered US Equity Index/AIP200U$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2025	09/16/2026	5	6,397,797	2417.59	167,675			35,793		174,858			(83,636)		14,788		0001
Purchased Call/AI Powered US Equity Index/AIP200U$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2026	1	4,074,611	2427.62	106,755			24,115		99,951			(52,650)		9,715		0001
Purchased Call/AI Powered US Equity Index/AIP200T$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/04/2026	3	4,640,382	2396.32	120,261			21,670		157,759			(59,699)		9,866		0001
Purchased Call/AI Powered US Equity Index/AIP200T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/27/2026	3	3,762,842	2392	99,011			15,603		132,359			(49,145)		7,500		0001
Purchased Call/AI Powered US Equity Index/AIP200T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	09/08/2026	4	6,157,218	2394.14	165,927			31,604		214,687			(82,440)		13,482		0001
Purchased Call/AI Powered US Equity Index/AIP200T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/04/2026	3	14,740,021	2391.75	385,470			69,617		525,857			(191,803)		31,340		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/23/2026	3	5,181,749	2424.31	134,616			31,294		133,230			(67,047)		12,503		0001
Purchased Call/Al Powered US Equity Index/AIP200TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/11/2026	3	8,219,563	2414.53	214,708			42,845		230,459			(106,544)		18,380		0001
Purchased Call/Al Powered US Equity Index/AIP200QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/10/2026	5	13,621,057	2361.55	354,159			8,859		638,245			(176,294)		11,273		0001
Purchased Call/Al Powered US Equity Index/AIP200QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/14/2026	4	5,377,692	2362.49	138,480			4,966		249,709			(68,754)		5,266		0001
Purchased Call/Al Powered US Equity Index/AIP200QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2026	1	3,705,917	2372.64	97,095			10,699		156,606			(47,886)		6,210		0001
Purchased Call/Al Powered US Equity Index/AIP200QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/07/2026	3	10,797,520	2372.64	281,292			28,922		455,923			(140,022)		17,420		0001
Purchased Call/Al Powered US Equity Index/AIP200QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2025	07/01/2026	3	5,093,218	2357.37	134,183					248,258			(66,658)		1,333		0001
Purchased Call/Al Powered US Equity Index/AIP200RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	07/30/2026	4	4,998,163	2372.68	128,859			10,324		210,170			(64,001)		7,165		0001
Purchased Call/Al Powered US Equity Index/AIP200RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2025	07/29/2026	3	5,076,797	2371.9	132,411			10,222		215,115			(65,705)		7,155		0001
Purchased Call/Al Powered US Equity Index/AIP200RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/17/2026	3	7,176,483	2364.77	187,186			8,299		325,921			(92,860)		7,744		0001
Purchased Call/Al Powered US Equity Index/AIP200SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/14/2026	3	14,458,602	2388.11	376,667			46,050		522,170			(187,442)		25,384		0001
Purchased Call/Al Powered US Equity Index/AIP200RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2025	08/04/2026	4	5,884,373	2367.97	151,019			14,169		259,718			(75,004)		9,111		0001
Purchased Call/Al Powered US Equity Index/AIP200QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2025	07/08/2026	3	5,177,966	2359.4	135,735			2,621		247,644			(67,399)		3,833		0001
Purchased Call/Al Powered US Equity Index/AIP200RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2025	07/28/2026	4	6,738,392	2376.5	172,102			12,828		275,644			(85,521)		9,332		0001
Purchased Call/Al Powered US Equity Index/AIP200US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2025	09/15/2026	4	7,745,757	2417.65	202,374			42,494		210,827			(100,638)		17,788		0001
Purchased Call/Al Powered US Equity Index/AIP200RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/22/2026	5	5,301,907	2365.43	140,398			8,148		243,632			(69,814)		6,508		0001
Purchased Call/Al Powered US Equity Index/AIP200SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/05/2026	2	5,102,351	2361.79	135,239			13,050		238,894			(67,119)		8,012		0001
Purchased Call/Al Powered US Equity Index/AIP200QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/10/2026	2	8,110,755	2362.93	211,150			5,267		375,095			(104,762)		6,712		0001
Purchased Call/Al Powered US Equity Index/AIP200SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/12/2026	3	4,585,960	2383.52	120,872			13,998		173,581			(59,982)		7,870		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/11/2026	3	12,067,476	2411.68	316,524			63,341		349,676			(157,587)		26,984		0001
Purchased Call/Al Powered US Equity Index/AIP200S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/20/2026	2	4,307,351	2376.97	111,042			15,337		175,658			(55,115)		8,050		0001
Purchased Call/Al Powered US Equity Index/AIP200RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/27/2026	1	5,241,571	2376.46	136,805			9,799		211,624			(67,471)		7,128		0001
Purchased Call/Al Powered US Equity Index/AIP200T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2026	1	2,920,062	2389.74	76,506			13,067		105,804			(37,629)		6,066		0001
Purchased Call/Al Powered US Equity Index/AIP200T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/09/2026	3	4,594,954	2400.17	121,458			23,441		150,572			(60,270)		10,133		0001
Purchased Call/Al Powered US Equity Index/AIP200T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/26/2026	3	5,202,134	2389.24	136,662			21,107		188,141			(67,824)		10,279		0001
Purchased Call/Al Powered US Equity Index/AIP200T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/25/2026	3	7,361,088	2385.56	194,363			29,483		276,238			(96,494)		14,416		0001
Purchased Call/Al Powered US Equity Index/AIP200T$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/03/2026	4	4,302,056	2385.09	113,223			19,987		163,981			(56,188)		9,077		0001
Purchased Call/Al Powered US Equity Index/AIP200Q$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/06/2026	1	5,359,873	2363.48	140,429			1,934		246,700			(69,070)		3,436		0001
Purchased Call/Al Powered US Equity Index/AIP200RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/17/2026	1	50,000	2364.34	1,300			58		2,280			(646)		54		0001
Purchased Call/Al Powered US Equity Index/AIP200U$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/25/2026	3	14,757,138	2418.94	386,256			92,309		406,245			(192,286)		36,023		0001
Purchased Call/Al Powered US Equity Index/AIP200S$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2025	08/07/2026	3	7,532,317	2367.35	198,315			20,338		334,938			(98,410)		12,152		0001
Purchased Call/Al Powered US Equity Index/AIP200RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/24/2026	2	6,653,136	2372.5	174,642			11,133		279,847			(86,651)		8,530		0001
Purchased Call/Al Powered US Equity Index/AIP200U$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/24/2026	3	3,160,598	2418.39	81,280			19,138		87,272			(40,461)		7,671		0001
Purchased Call/Al Powered US Equity Index/AIP200S$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/11/2026	3	6,956,822	2369.98	191,319			21,644		301,996			(95,028)		11,799		0001
Purchased Call/Al Powered US Equity Index/AIP200S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/17/2026	1	3,807,951	2388.11	99,768			12,918		137,752			(49,205)		6,905		0001
Purchased Call/Al Powered US Equity Index/AIP200RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	07/31/2026	5	6,126,785	2367.74	154,190			12,873		270,769			(76,825)		8,928		0001
Purchased Call/Al Powered US Equity Index/AIP200Q$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/15/2026	1	53,659	2358.26	1,401			54		2,592			(694)		54		0001
Purchased Call/Al Powered US Equity Index/AIP200T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/14/2026	2	4,974,761	2411.68	130,400			26,956		144,605			(64,344)		11,350		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/21/2026	3	11,963,923	2393.82	309,355			43,850		409,354			(154,041)		22,579		0001
Purchased Call/Al Powered US Equity Index/AIP200QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/15/2026	3	8,865,159	2358.26	233,403			9,015		428,228			(115,894)		8,986		0001
Purchased Call/Al Powered US Equity Index/AIP200RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/20/2026	1	4,603,047	2364.34	120,140			6,288		209,924			(59,251)		5,387		0001
Purchased Call/Al Powered US Equity Index/AIP200T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	09/02/2026	4	3,861,275	2380.6	104,274			18,153		153,693			(51,833)		8,084		0001
Purchased Call/Al Powered US Equity Index/AIP200TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/04/2026	1	471,716	2396.32	11,870			2,143		16,037			(5,902)		1,003		0001
Purchased Call/Al Powered US Equity Index/AIP200TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	08/28/2026	3	8,537,642	2395.94	220,788			35,589		288,351			(109,544)		17,163		0001
Purchased Call/Al Powered US Equity Index/AIP200RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/03/2026	1	3,746,721	2350.73	97,789			8,890		193,467			(48,229)		5,718		0001
Purchased Call/Al Powered US Equity Index/AIP200VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2025	10/09/2026	3	13,527,345	2403.94	364,936			101,660		469,198			(181,683)		35,579		0001
Purchased Call/Al Powered US Equity Index/AIP200VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/09/2026	3	10,241,531	2448.95	261,864			72,754		205,901			(129,889)		26,937		0001
Purchased Call/Al Powered US Equity Index/AIP200VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/02/2026	3	14,701,044	2434.6	392,602			101,457		343,841			(195,403)		37,302		0001
Purchased Call/Al Powered US Equity Index/AIP200VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	10/14/2026	3	4,399,985	2426.78	117,089			33,924		115,824			(58,133)		11,856		0001
Purchased Call/Al Powered US Equity Index/AIP200VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2025	10/02/2026	3	8,306,273	2435.23	220,526			56,844		192,827			(109,443)		21,076		0001
Purchased Call/Al Powered US Equity Index/AIP200VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/16/2026	4	8,992,205	2422.15	243,883			72,384		250,287			(121,163)		24,457		0001
Purchased Call/Al Powered US Equity Index/AIP200VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2025	10/07/2026	3	6,126,086	2439.7	166,277			44,979		136,570			(82,551)		15,952		0001
Purchased Call/Al Powered US Equity Index/AIP200VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2025	10/21/2026	4	5,000,366	2441.94	131,320			40,554		113,138			(65,167)		13,911		0001
Purchased Call/Al Powered US Equity Index/AIP200VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2025	10/20/2026	3	6,504,390	2440.02	172,414			52,787		149,828			(85,603)		18,015		0001
Purchased Call/Al Powered US Equity Index/AIP200IISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	10/30/2026	3	19,503,266	2445.88	515,114			173,191		433,655			(256,384)		56,378		0001
Purchased Call/Al Powered US Equity Index/AIP200USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2025	10/01/2026	3	2,767,827	2433.06	74,300			18,925		65,667			(36,930)		6,986		0001
Purchased Call/Al Powered US Equity Index/AIP200VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/08/2026	2	3,158,035	2450.33	83,393			22,813		62,114			(41,385)		8,265		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Al Powered US Equity Index/AIP200I\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/02/2026	1	6,693,149	2445.88	177,368			60,589		149,418			(87,476)		19,584		0001
Purchased Call/Al Powered US Equity Index/AIP200Y\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/12/2026	2	4,390,129	2403.94	117,448			33,436		145,774			(57,967)		11,717		0001
Purchased Call/Al Powered US Equity Index/AIP200V\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	10/13/2026	3	7,475,039	2427.6	197,630			56,688		194,356			(98,117)		20,046		0001
Purchased Call/Al Powered US Equity Index/AIP200I\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/04/2026	4	5,993,222	2433.08	158,954			55,218		154,708			(78,869)		17,676		0001
Purchased Call/Al Powered US Equity Index/AIP200I\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/22/2026	3	3,795,546	2435.66	101,978			31,834		92,479			(50,623)		10,606		0001
Purchased Call/Al Powered US Equity Index/AIP200I\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/23/2026	3	10,032,861	2440.07	268,566			84,850		233,583			(133,263)		28,158		0001
Purchased Call/Al Powered US Equity Index/AIP200I\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2025	10/30/2026	3	9,588,092	2442.85	254,845			85,456		220,499			(126,440)		27,716		0001
Purchased Call/Al Powered US Equity Index/AIP200I\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2025	10/29/2026	3	3,571,117	2461.4	90,538			30,000		66,050			(44,934)		10,281		0001
Purchased Call/Al Powered US Equity Index/AIP200I\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/06/2026	3	9,620,949	2423.82	256,030			90,848		274,518			(127,021)		28,598		0001
Purchased Call/Al Powered US Equity Index/AIP200I\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2025	10/27/2026	3	11,122,533	2460.77	295,047			95,986		205,288			(146,426)		31,754		0001
Purchased Call/Al Powered US Equity Index/AIP200V\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/15/2026	4	4,546,756	2430.33	118,417			34,673		115,473			(58,788)		12,309		0001
Purchased Call/Al Powered US Equity Index/AIP200V\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/19/2026	1	4,446,541	2428.61	118,278			35,842		115,853			(58,333)		12,260		0001
Purchased Call/Al Powered US Equity Index/AIP200X\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/12/2026	3	7,008,941	2441.46	180,129			66,579		168,892			(89,364)		21,313		0001
Purchased Call/Al Powered US Equity Index/AIP200X\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/17/2026	3	7,657,124	2409.11	199,109			76,308		255,613			(98,821)		23,711		0001
Purchased Call/Al Powered US Equity Index/AIP200X\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/27/2026	1	7,212,787	2426.18	191,139			78,891		208,393			(94,525)		23,119		0001
Purchased Call/Al Powered US Equity Index/AIP200Y\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/04/2026	3	7,742,196	2434.77	205,466			88,824		208,617			(101,938)		25,389		0001
Purchased Call/Al Powered US Equity Index/AIP200I\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/06/2026	3	17,786,533	2427.7	475,033			169,414		488,072			(236,404)		52,870		0001
Purchased Call/Al Powered US Equity Index/AIP200Y\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/03/2026	4	2,684,528	2432.91	71,797			30,806		73,463			(35,699)		8,775		0001
Purchased Call/Al Powered US Equity Index/AIP200X\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/24/2026	3	2,959,479	2412.2	81,668			32,974		97,007			(40,574)		9,391		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2025	12/09/2026	4	5,136,723	2431.68	137,609			61,084		143,708			(68,287)		17,111		0001
Purchased Call/Al Powered US Equity Index/AIP200YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/02/2026	2	5,679,167	2429.85	151,033			64,103		159,661			(74,929)		18,504		0001
Purchased Call/Al Powered US Equity Index/AIP200YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/16/2026	2	3,159,357	2424.05	82,948			38,478		95,960			(41,180)		10,749		0001
Purchased Call/Al Powered US Equity Index/AIP200YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/10/2026	1	135,441	2439.16	3,589			1,602		3,536			(1,780)		453		0001
Purchased Call/Al Powered US Equity Index/AIP200YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2025	12/18/2026	6	7,835,477	2418.96	208,468	2,935		99,826		250,124			(104,859)		26,816		0001
Purchased Call/Al Powered US Equity Index/AIP200YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	12/15/2026	3	8,516,352	2425.37	225,064			103,631		255,007			(111,697)		28,889		0001
Purchased Call/Al Powered US Equity Index/AIP200YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2026	2	5,324,309	2411.35	149,697			70,280		181,244			(74,443)		18,168		0001
Purchased Call/Al Powered US Equity Index/AIP200YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/11/2026	3	15,140,715	2428.28	400,396			181,330		439,289			(199,217)		50,745		0001
Purchased Call/Al Powered US Equity Index/AIP200ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2025	12/23/2026	3	5,382,087	2438.53	143,441			69,512		144,869			(71,208)		18,687		0001
Purchased Call/Al Powered US Equity Index/AIP200IISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2025	11/05/2026	4	2,667,797	2436.87	68,910			24,174		66,375			(34,223)		7,899		0001
Purchased Call/Al Powered US Equity Index/AIP200IIS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/23/2026	2	13,385,746	2447.56	356,655			112,960		286,177			(177,438)		37,568		0001
Purchased Call/Al Powered US Equity Index/AIP200IIS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/09/2026	1	5,934,637	2427.7	157,861			57,127		163,328			(77,855)		17,844		0001
Purchased Call/Al Powered US Equity Index/AIP200IISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/03/2026	3	7,632,317	2447.07	193,774			66,794		168,798			(96,187)		22,422		0001
Purchased Call/Al Powered US Equity Index/AIP200XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/13/2026	4	6,775,626	2419.4	178,808			66,914		204,443			(88,735)		20,680		0001
Purchased Call/Al Powered US Equity Index/AIP200XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/19/2026	3	4,006,835	2405.89	101,066			39,364		138,240			(50,165)		12,496		0001
Purchased Call/Al Powered US Equity Index/AIP200XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2025	11/10/2026	4	9,149,471	2439.97	241,892			88,242		222,503			(120,092)		27,615		0001
Purchased Call/Al Powered US Equity Index/AIP200YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2025	12/01/2026	4	6,415,113	2426.89	171,237			72,292		185,039			(85,052)		20,835		0001
Purchased Call/Al Powered US Equity Index/AIP200ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/21/2026	1	4,662,584	2428.77	124,025			59,108		136,640			(61,168)		16,096		0001
Purchased Call/Al Powered US Equity Index/AIP200XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	11/25/2026	3	3,476,972	2426.18	93,075			38,146		100,219			(46,366)		11,070		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/25/2026	4	3,142,626	2420.52	84,271			34,304		95,572			(41,841)		10,006		0001
Purchased Call/Al Powered US Equity Index/AIP200XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2025	11/18/2026	3	5,287,498	2401.7	140,964			54,414		189,050			(69,958)		16,432		0001
Purchased Call/Al Powered US Equity Index/AIP200XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/20/2026	3	17,704,558	2398.48	474,119			187,090		653,198			(235,963)		55,408		0001
Purchased Call/Al Powered US Equity Index/AIP200XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/20/2026	2	10,342,676	2388.14	277,643			109,264		416,662			(137,746)		32,369		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/10/2026	3	1,900,720	2439.16	50,363			22,523		49,623			(24,993)		6,351		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/24/2026	3	1,131,644	2441.88	29,622			14,510		29,605			(14,742)		3,940		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2025	12/18/2026	3	14,455,373	2428.77	384,531			181,646		422,515			(191,378)		49,471		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2025	12/30/2026	2	5,064,137	2435.22	133,224			67,041		142,073			(66,084)		17,929		0001
Purchased Call/Al Powered US Equity Index/AIP200V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/16/2026	2	13,225,984	2428.61	353,091			104,974		343,428			(175,714)		35,972		0001
Purchased Call/Al Powered US Equity Index/AIP200X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	11/13/2026	4	14,924,259	2419.67	391,630			146,979		449,145			(194,974)		45,550		0001
Purchased Call/Al Powered US Equity Index/AIP200W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/28/2026	4	4,979,511	2461.47	130,869			42,981		91,588			(65,003)		14,276		0001
Purchased Call/Al Powered US Equity Index/AIP200V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/06/2026	4	8,866,319	2445.11	230,201			61,623		184,273			(114,352)		22,971		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/24/2026	3	24,071,270	2441.51	634,042			310,899		631,923			(316,306)		83,813		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/04/2026	3	15,084,488	2437.58	397,474			172,317		395,504			(197,893)		49,466		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/14/2026	1	6,138,478	2428.28	163,284			74,670		178,539			(80,529)		20,761		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/28/2026	1	6,384,537	2441.51	169,190			83,896		168,112			(83,443)		22,480		0001
Purchased Call/Al Powered US Equity Index/AIP200W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/26/2026	1	7,334,457	2447.56	195,097			62,882		157,482			(96,219)		20,851		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/31/2026	4	3,439,049	2427.21	68,188	23,615		46,724		103,951			(45,403)		12,209		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2026	12/29/2026	4	7,733,323	2437.2	199,827	3,447		101,577		212,551			(100,872)		27,304		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/11/2026	4	4,469,856	2441.83	117,326			43,026		106,945			(58,220)		13,542		0001
Purchased Call/Al Powered US Equity Index/AIP200XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/16/2026	1	10,522,087	2419.67	279,888			106,404		317,456			(138,037)		32,466		0001
Purchased Call/Al Powered US Equity Index/AIP200XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/30/2026	1	4,976,908	2431.27	132,386			55,434		137,290			(65,291)		16,111		0001
Purchased Call/Al Powered US Equity Index/AIP200XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/23/2026	1	3,757,941	2398.48	99,961			39,929		138,889			(49,300)		11,884		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2025	12/22/2026	4	6,894,889	2433.89	184,510			88,626		193,297			(91,594)		23,871		0001
Purchased Call/Al Powered US Equity Index/AIP200YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/07/2026	1	5,064,491	2437.58	134,715			59,008		133,170			(66,440)		16,766		0001
Purchased Call/Al Powered US Equity Index/AIP200YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2025	12/08/2026	3	6,293,711	2433.65	166,221			73,317		172,359			(82,485)		20,900		0001
Purchased Call/Al Powered US Equity Index/AIP200YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/11/2026	2	7,670,268	2441.77	200,941			90,754		195,752			(99,671)		25,707		0001
Purchased Call/Al Powered US Equity Index/AIP200YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/05/2026	1	3,603,194	2434.6	95,845			25,347		84,625			(47,270)		9,287		0001
Purchased Call/Al Powered US Equity Index/AIP200XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/27/2026	1	14,784,423	2431.27	391,787			162,156		406,710			(194,817)		47,389		0001
Purchased Call/Al Powered US Equity Index/AIP3003$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2026	03/24/2027	6	7,051,258	2372.16	180,079			132,377		351,928			(48,040)		30,154		0001
Purchased Call/Al Powered US Equity Index/AIP3003$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2026	03/19/2027	6	17,500,856	2363.84	456,644			331,243		919,466			(127,722)		74,137		0001
Purchased Call/Al Powered US Equity Index/AIP3003$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2026	03/23/2027	6	5,730,625	2374.89	146,481			107,276		280,792			(39,461)		24,461		0001
Purchased Call/Al Powered US Equity Index/AIP3003$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/25/2027	5	13,947,623	2344.88	367,089			273,592		826,125			(95,346)		59,757		0001
Purchased Call/Al Powered US Equity Index/AIP3003$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	03/12/2027	6	17,530,910	2384.98	457,179			322,798		796,983			(136,557)		73,265		0001
Purchased Call/Al Powered US Equity Index/AIP3003$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2026	03/25/2027	6	6,866,972	2362.96	174,870			129,879		363,834			(45,908)		29,421		0001
Purchased Call/Al Powered US Equity Index/AIP3003$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2026	03/25/2027	5	6,883,812	2380.78	176,364			129,804		324,907			(46,810)		29,493		0001
Purchased Call/Al Powered US Equity Index/AIP3001$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2026	02/16/2027	7	4,920,305	2424.19	129,291			82,153		162,753			(47,705)		19,571		0001
Purchased Call/Al Powered US Equity Index/AIP3001$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2026	02/17/2027	6	5,383,010	2423.54	142,069			90,660		179,339			(51,572)		21,458		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3001$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2026	02/18/2027	6	4,263,571	2429.96		111,546		71,829		135,136			(39,962)		17,032		0001
Purchased Call/Al Powered US Equity Index/AIP3001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2026	02/05/2027	9	15,170,022	2435.44		393,179		239,914		451,680			(154,623)		58,887		0001
Purchased Call/Al Powered US Equity Index/AIP3001$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2026	02/12/2027	8	10,213,852	2421.97		266,820		167,982		343,213			(100,291)		40,274		0001
Purchased Call/Al Powered US Equity Index/AIP3003$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/12/2027	4	5,821,735	2392.09		150,960		106,271		251,957			(45,403)		24,330		0001
Purchased Call/Al Powered US Equity Index/AIP3002$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2026	02/19/2027	8	9,697,091	2426.35		253,704		164,094		317,102			(90,602)		38,822		0001
Purchased Call/Al Powered US Equity Index/AIP3001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/05/2027	6	9,157,681	2410.41		254,431		154,869		334,105			(100,486)		35,548		0001
Purchased Call/Al Powered US Equity Index/AIP3001$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2026	02/11/2027	5	3,013,716	2439.55		69,934		43,851		87,460			(26,297)		11,857		0001
Purchased Call/Al Powered US Equity Index/AIP3001$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/04/2027	6	3,035,001	2427.46		78,133		47,194		96,364			(31,045)		11,755		0001
Purchased Call/Al Powered US Equity Index/AIP2002$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	01/04/2027	1	5,014,554	2428.55		130,880		67,423		150,160			(63,835)		17,994		0001
Purchased Call/Al Powered US Equity Index/AIP3000$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2026	01/20/2027	3	2,836,719	2416.34		80,578		45,312		96,550			(35,409)		10,604		0001
Purchased Call/Al Powered US Equity Index/AIP3000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2026	01/22/2027	4	13,012,631	2437.12		338,992		193,092		372,950			(147,032)		48,879		0001
Purchased Call/Al Powered US Equity Index/AIP3000$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2026	01/29/2027	7	8,940,343	2442.73		229,799		135,343		247,044			(95,196)		34,148		0001
Purchased Call/Al Powered US Equity Index/AIP3000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2026	01/15/2027	3	18,483,372	2441.53		477,699		263,489		504,280			(216,461)		68,239		0001
Purchased Call/Al Powered US Equity Index/AIP3003$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/15/2027	2	5,627,727	2384.98		146,748		103,916		256,156			(43,560)		23,657		0001
Purchased Call/Al Powered US Equity Index/AIP3003$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2026	03/17/2027	4	6,569,735	2399.88		165,351		118,143		270,234			(47,458)		27,724		0001
Purchased Call/Al Powered US Equity Index/AIP3003$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2026	03/18/2027	6	7,848,583	2382.99		198,040		142,234		363,296			(56,141)		33,184		0001
Purchased Call/Al Powered US Equity Index/AIP3003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2026	03/10/2027	4	6,900,190	2413.36		177,277		123,165		255,374			(54,338)		28,724		0001
Purchased Call/Al Powered US Equity Index/AIP3003$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/16/2027	7	5,178,990	2394.62		131,316		93,614		220,786			(37,899)		21,813		0001
Purchased Call/Al Powered US Equity Index/AIP3003$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/22/2027	2	4,973,116	2363.84		129,999		94,559		261,500			(36,103)		21,187		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP3002$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/09/2027	7	7,296,230	2415.15		183,505		127,278		265,993			(56,497)		30,313		0001
Purchased Call/AI Powered US Equity Index/AIP3003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/19/2027	7	7,881,712	2380.87		200,215		144,969		370,430			(56,185)		33,388		0001
Purchased Call/AI Powered US Equity Index/AIP3002$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2026	02/23/2027	8	5,823,304	2419.46		155,093		101,538		201,862			(53,722)		23,512		0001
Purchased Call/AI Powered US Equity Index/AIP3000$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2026	01/12/2027	3	5,806,732	2447.52		150,659		80,993		148,804			(69,697)		21,276		0001
Purchased Call/AI Powered US Equity Index/AIP3000$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2026	01/14/2027	2	2,087,106	2439.28		54,778		29,824		57,941			(25,039)		7,686		0001
Purchased Call/AI Powered US Equity Index/AIP200Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2026	01/07/2027	3	1,927,934	2439.73		50,456		26,472		52,611			(24,029)		6,973		0001
Purchased Call/AI Powered US Equity Index/AIP3000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2026	01/15/2027	3	2,869,215	2442.2		73,587		40,505		77,811			(33,414)		10,593		0001
Purchased Call/AI Powered US Equity Index/AIP3000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/22/2027	3	9,216,644	2437.42		239,685		136,232		263,463			(104,270)		34,620		0001
Purchased Call/AI Powered US Equity Index/AIP3002$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/19/2027	2	4,215,251	2441.53		109,877		61,148		115,320			(49,255)		15,718		0001
Purchased Call/AI Powered US Equity Index/AIP3000$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2026	01/28/2027	5	2,161,635	2445.01		54,029		31,673		58,389			(22,485)		8,237		0001
Purchased Call/AI Powered US Equity Index/AIP3001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2026	01/29/2027	3	12,356,852	2437.42		321,460		189,335		357,555			(133,274)		47,198		0001
Purchased Call/AI Powered US Equity Index/AIP3001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2026	02/09/2027	7	6,751,837	2442.38		170,993		105,450		190,435			(65,739)		26,447		0001
Purchased Call/AI Powered US Equity Index/AIP3001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2026	02/02/2027	8	6,370,877	2442.53		158,510		95,596		177,258			(63,018)		24,561		0001
Purchased Call/AI Powered US Equity Index/AIP3002$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	03/01/2027	2	7,028,224	2429.74		183,282		122,699		226,389			(61,415)		28,732		0001
Purchased Call/AI Powered US Equity Index/AIP3002$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2026	02/24/2027	5	6,141,561	2429.67		161,307		105,922		196,757			(55,579)		24,849		0001
Purchased Call/AI Powered US Equity Index/AIP3002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	03/03/2027	6	8,638,668	2419.24		224,860		152,318		303,214			(72,799)		35,460		0001
Purchased Call/AI Powered US Equity Index/AIP3002$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2026	02/19/2027	7	13,913,182	2433.33		359,676		233,119		430,006			(128,046)		55,700		0001
Purchased Call/AI Powered US Equity Index/AIP3002$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2026	03/02/2027	5	4,108,754	2430.46		103,041		69,430		131,858			(33,722)		16,831		0001
Purchased Call/AI Powered US Equity Index/AIP3001$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2026	02/12/2027	4	19,418,653	2424.19		504,773		317,929		642,763			(189,576)		76,569		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3001$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2026	02/10/2027	4	4,755,495	2439.49		121,825		75,385		137,798			(46,534)		18,669		0001
Purchased Call/Al Powered US Equity Index/AIP3002$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2026	03/05/2027	4	7,400,220	2421.08		189,759		129,932		256,989			(60,692)		30,500		0001
Purchased Call/Al Powered US Equity Index/AIP3002$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	03/05/2027	5	16,441,417	2406.57		428,635		294,344		636,851			(136,181)		67,762		0001
Purchased Call/Al Powered US Equity Index/AIP3004$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2026	03/31/2027	4	5,896,739	2365.61		155,575		117,208		307,993			(38,653)		25,545		0001
Purchased Call/Al Powered US Equity Index/AIP3002$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2026	02/26/2027	4	11,373,458	2434.55		295,614		196,593		351,749			(100,327)		46,209		0001
Purchased Call/Al Powered US Equity Index/AIP3002$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2026	03/04/2027	5	5,127,129	.2427		131,183		89,060		169,723			(42,295)		21,089		0001
Purchased Call/Al Powered US Equity Index/AIP3002$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	03/08/2027	1	5,177,745	2406.57		135,139		93,071		200,873			(42,714)		21,468		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	12/31/2026	2	16,975,988	2428.55		442,643		225,672		507,068			(218,170)		60,265		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2026	01/06/2027	3	4,955,644	2443.33		128,593		67,042		130,508			(61,603)		17,877		0001
Purchased Call/Al Powered US Equity Index/AIP3000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2026	01/08/2027	3	13,658,566	2446.67		355,153		188,459		350,712			(167,736)		49,531		0001
Purchased Call/Al Powered US Equity Index/AIP3001$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	02/01/2027	2	5,877,424	2437.42		150,469		89,947		170,487			(61,099)		22,607		0001
Purchased Call/Al Powered US Equity Index/AIP3000$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/25/2027	1	3,385,895	2437.12		88,372		50,637		97,287			(38,046)		12,811		0001
Purchased Call/Al Powered US Equity Index/AIP3000$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2026	01/21/2027	3	4,801,151	2430.63		126,493		71,252		145,198			(55,388)		17,991		0001
Purchased Call/Al Powered US Equity Index/AIP3002$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	02/26/2027	5	12,420,536	2429.74		321,384		214,389		399,262			(108,442)		50,463		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2026	01/08/2027	3	6,574,245	2439.79		172,772		91,452		179,803			(81,845)		23,841		0001
Purchased Call/Al Powered US Equity Index/AIP3002$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2026	02/25/2027	4	2,829,117	2439.82		72,687		47,965		83,622			(24,833)		11,470		0001
Purchased Call/Al Powered US Equity Index/AIP3001$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2026	02/03/2027	4	5,292,479	2432.67		135,371		81,117		160,588			(54,356)		20,451		0001
Purchased Call/Al Powered US Equity Index/AIP3000$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2026	01/26/2027	2	5,436,309	.2442		141,964		81,774		150,044			(60,249)		20,618		0001
Purchased Call/Al Powered US Equity Index/AIP3003$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2026	03/11/2027	5	6,890,214	2412.24		171,198		119,829		257,501			(51,642)		28,739		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3002$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2026	02/26/2027	1	87,099	2434.55		2,273		1,511		2,694			(772)		354		0001
Purchased Call/Al Powered US Equity Index/AIP3003$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/29/2027	1	5,524,545	2344.88		143,638		107,234		327,435			(37,182)		23,845		0001
Purchased Call/Al Powered US Equity Index/AIP3004$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2026	03/30/2027	4	6,676,734	2339.73		190,634		143,121		408,283			(47,801)		28,871		0001
Purchased Call/Al Powered US Equity Index/AIP2002$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2026	01/05/2027	3	5,033,041	2436.06		132,871		68,860		141,270			(64,025)		18,109		0001
Purchased Call/Al Powered US Equity Index/AIP3000$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2026	01/13/2027	3	3,866,945	2445.36		100,246		54,174		101,371			(46,113)		14,204		0001
Purchased Call/Al Powered US Equity Index/AIP3001$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/08/2027	1	5,022,342	2435.44		131,083		80,167		149,888			(51,433)		19,628		0001
Purchased Call/Al Powered US Equity Index/AIP3000$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2026	01/27/2027	3	4,684,458	2445.45		121,730		70,448		125,736			(51,341)		17,808		0001
Purchased Call/Al Powered US Equity Index/AIP3000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2026	01/11/2027	1	5,450,399	2446.67		142,255		76,026		140,366			(66,670)		19,919		0001
Purchased Call/Al Powered US Equity Index/AIP3002$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2026	02/22/2027	1	5,439,728	2433.33		141,977		92,305		168,490			(50,292)		21,917		0001
Purchased Call/Al Powered US Equity Index/AIP3004$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2026	04/01/2027	4	6,064,274	2372.21		160,694		121,618		303,849			(39,401)		26,319		0001
Purchased Call/Al Powered US Equity Index/AIP3004$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2026	04/02/2027	3	24,688,436	2373.28		650,119		495,424		1,229,509			(158,176)		107,342		0001
Purchased Call/Al Powered US Equity Index/AIP3004$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2026	04/06/2027	6	6,001,184	2376.42		161,541		124,421		293,399			(37,405)		26,281		0001
Purchased Call/Al Powered US Equity Index/AIP3004$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2026	04/09/2027	4	16,405,887	2396.09		432,768		339,055		705,758			(96,203)		72,230		0001
Purchased Call/Al Powered US Equity Index/AIP3005$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2026	05/03/2027	1	4,007,551	2438.34		105,799		89,186		130,619			(17,297)		18,377		0001
Purchased Call/Al Powered US Equity Index/AIP3005$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2026	04/21/2027	3	8,129,430	2423.08		213,012		172,634		292,512			(40,770)		36,542		0001
Purchased Call/Al Powered US Equity Index/AIP3005$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2026	04/22/2027	3	6,083,604	2429.91		159,704		129,881		208,603			(30,154)		27,392		0001
Purchased Call/Al Powered US Equity Index/AIP3005$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2026	04/19/2027	1	4,463,776	2428.61		117,844		94,794		153,821			(23,761)		19,997		0001
Purchased Call/Al Powered US Equity Index/AIP3004$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2026	04/16/2027	3	6,402,251	2419.38		170,176		136,326		235,514			(34,820)		28,534		0001
Purchased Call/Al Powered US Equity Index/AIP3004$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2026	04/16/2027	5	15,056,479	2428.61		395,704		318,005		517,997			(79,989)		67,104		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3006$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2026	05/19/2027	3	5,353,846	2444.44		142,815		126,779		170,152			(16,369)		25,182		0001
Purchased Call/Al Powered US Equity Index/AIP3005$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2026	04/27/2027	4	5,105,582	2430.17		132,787		109,917		175,554			(23,118)		23,182		0001
Purchased Call/Al Powered US Equity Index/AIP3005$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2026	04/30/2027	6	18,346,257	2438.34		485,747		409,680		596,942			(79,052)		83,716		0001
Purchased Call/Al Powered US Equity Index/AIP3004$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2026	04/13/2027	5	7,062,896	2403.77		193,003		152,409		288,937			(40,946)		31,315		0001
Purchased Call/Al Powered US Equity Index/AIP3004$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2026	04/07/2027	5	5,385,927	2376.75		147,205		113,819		263,003			(33,672)		23,629		0001
Purchased Call/Al Powered US Equity Index/AIP3007$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2026	05/27/2027	5	5,853,004	2468.34		155,251		141,841		157,348			(14,049)		27,869		0001
Purchased Call/Al Powered US Equity Index/AIP3006$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2026	05/11/2027	4	5,162,920	2458.81		134,532		116,557		145,896			(18,246)		23,981		0001
Purchased Call/Al Powered US Equity Index/AIP3006$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2026	05/07/2027	6	5,817,663	2451.98		154,756		133,138		172,466			(22,620)		26,850		0001
Purchased Call/Al Powered US Equity Index/AIP3006$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/24/2027	1	4,241,175	2464.03		111,543		100,758		117,150			(11,853)		20,102		0001
Purchased Call/Al Powered US Equity Index/AIP3006$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2026	05/21/2027	4	7,754,826	2459.64		205,875		185,631		220,976			(22,173)		36,588		0001
Purchased Call/Al Powered US Equity Index/AIP3004$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2026	04/15/2027	5	5,670,686	2418.15		150,467		119,638		210,164			(31,178)		25,229		0001
Purchased Call/Al Powered US Equity Index/AIP3007$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	05/28/2027	4	22,543,183	2474.85		593,390		545,855		577,692			(51,757)		107,500		0001
Purchased Call/Al Powered US Equity Index/AIP3008$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2026	06/30/2027	1	9,770,810	2472.95		255,995		255,995		256,376					48,854		0001
Purchased Call/Al Powered US Equity Index/AIP3008$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/28/2027	2	5,306,311	2454.67		140,016		139,649		156,538			(1,470)		26,459		0001
Purchased Call/Al Powered US Equity Index/AIP3008$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2026	06/23/2027	4	6,907,993	2453.55		181,315		178,492		213,340			(3,347)		34,207		0001
Purchased Call/Al Powered US Equity Index/AIP3006$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2026	05/21/2027	4	14,799,317	2464.03		389,771		351,958		409,295			(41,216)		69,824		0001
Purchased Call/Al Powered US Equity Index/AIP3008$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2026	06/24/2027	4	6,485,972	2454.84		169,758		167,709		196,939			(2,676)		32,162		0001
Purchased Call/Al Powered US Equity Index/AIP3008$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2026	06/17/2027	3	6,832,857	2459.91		182,893		178,484		200,428			(6,285)		33,550		0001
Purchased Call/Al Powered US Equity Index/AIP3007$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2026	06/01/2027	5	6,623,834	2478.78		173,294		160,156		165,034			(13,548)		31,776		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3007$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2026	06/03/2027	3	9,290,295	2473.63		244,716		227,542		241,751			(17,977)		44,700		0001
Purchased Call/Al Powered US Equity Index/AIP3007$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2026	06/11/2027	4	6,751,658	2457.84		182,244		174,433		199,734			(9,119)		32,868		0001
Purchased Call/Al Powered US Equity Index/AIP3008$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2026	06/25/2027	3	17,359,703	2454.67		459,047		457,924		478,430			(4,565)		86,202		0001
Purchased Call/Al Powered US Equity Index/AIP3008$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/25/2027	3	7,929,696	2453.51		209,428		208,397		235,794			(2,687)		39,376		0001
Purchased Call/Al Powered US Equity Index/AIP3005$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2026	04/23/2027	3	7,067,022	2425.95		186,603		153,079		249,752			(34,657)		31,874		0001
Purchased Call/Al Powered US Equity Index/AIP3008$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2026	06/15/2027	4	7,560,293	2478.04		195,372		188,082		193,281			(7,840)		37,017		0001
Purchased Call/Al Powered US Equity Index/AIP3004$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2026	04/09/2027	5	7,309,698	2397.64		193,228		151,111		311,145			(43,184)		32,182		0001
Purchased Call/Al Powered US Equity Index/AIP3004$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2026	04/08/2027	4	7,753,670	2394.19		207,530		161,217		337,528			(46,791)		34,077		0001
Purchased Call/Al Powered US Equity Index/AIP3005$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2026	04/29/2027	3	5,118,584	2424.98		135,961		113,270		183,220			(23,039)		23,318		0001
Purchased Call/Al Powered US Equity Index/AIP3005$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2026	04/23/2027	3	16,767,424	2429.96		440,426		362,250		575,585			(80,786)		75,625		0001
Purchased Call/Al Powered US Equity Index/AIP3005$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2026	05/06/2027	3	7,763,053	2456.76		203,039		173,097		221,554			(30,476)		35,771		0001
Purchased Call/Al Powered US Equity Index/AIP3006$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2026	05/12/2027	4	6,545,845	2454.96		173,136		150,376		190,814			(23,117)		30,453		0001
Purchased Call/Al Powered US Equity Index/AIP3006$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2026	05/07/2027	3	17,349,276	2459.1		455,597		392,461		487,252			(65,972)		80,073		0001
Purchased Call/Al Powered US Equity Index/AIP3005$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2026	04/28/2027	3	5,552,811	2426.96		146,027		121,188		195,714			(25,134)		25,255		0001
Purchased Call/Al Powered US Equity Index/AIP3005$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2026	05/04/2027	6	4,412,621	2435.25		120,025		102,033		147,350			(18,243)		20,267		0001
Purchased Call/Al Powered US Equity Index/AIP3005$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2026	04/30/2027	4	7,567,273	2432.79		200,971		168,998		256,422			(33,265)		34,530		0001
Purchased Call/Al Powered US Equity Index/AIP3006$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2026	05/14/2027	3	7,063,036	2465.46		182,393		160,245		190,751			(23,399)		32,963		0001
Purchased Call/Al Powered US Equity Index/AIP3006$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/17/2027	1	5,827,306	2453.37		153,841		135,617		172,805			(19,283)		27,324		0001
Purchased Call/Al Powered US Equity Index/AIP3007$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2026	06/08/2027	3	6,986,623	2455.96		183,090		172,694		208,518			(10,841)		33,864		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3007$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/10/2027	4	6,465,573	2441.43		175,515		166,698		214,731			(9,443)		31,430		0001
Purchased Call/Al Powered US Equity Index/AIP3007$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2026	05/28/2027	4	8,117,651	2473.58		213,673		196,134		210,060			(19,025)		38,710		0001
Purchased Call/Al Powered US Equity Index/AIP3008$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2026	06/29/2027	2	7,921,579	2464.32		211,988		211,988		221,677			(411)		39,554		0001
Purchased Call/Al Powered US Equity Index/AIP3007$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2026	05/26/2027	3	6,617,105	2470.9		172,957		156,961		174,162			(16,416)		31,459		0001
Purchased Call/Al Powered US Equity Index/AIP3006$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2026	05/13/2027	3	6,801,171	2458.98		180,271		157,177		192,643			(23,623)		31,691		0001
Purchased Call/Al Powered US Equity Index/AIP3006$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2026	05/14/2027	3	15,049,478	2453.37		394,900		347,832		445,454			(49,653)		70,236		0001
Purchased Call/Al Powered US Equity Index/AIP3008$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2026	06/16/2027	3	5,924,549	2472.78		152,146		147,130		157,825			(5,714)		29,049		0001
Purchased Call/Al Powered US Equity Index/AIP3007$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/11/2027	4	14,352,976	2464.96		379,876		364,214		404,599			(18,389)		69,872		0001
Purchased Call/Al Powered US Equity Index/AIP3006$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2026	05/20/2027	2	7,245,260	2456.88		191,011		170,207		210,402			(21,396)		34,131		0001
Purchased Call/Al Powered US Equity Index/AIP3007$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/04/2027	4	13,848,095	2454.5		363,256		341,186		418,585			(24,635)		66,729		0001
Purchased Call/Al Powered US Equity Index/AIP3007$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2026	06/02/2027	4	5,935,827	2479.01		154,469		143,112		147,944			(11,751)		28,518		0001
Purchased Call/Al Powered US Equity Index/AIP3006$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2026	05/18/2027	4	7,928,421	2453.37		204,666		181,287		235,539			(23,826)		37,234		0001
Purchased Call/Al Powered US Equity Index/AIP3007$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2026	06/04/2027	4	7,551,918	2478.34		191,977		179,862		191,350			(13,537)		36,390		0001
Purchased Call/Al Powered US Equity Index/AIP3008$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2026	06/22/2027	4	7,682,999	2465		192,339		188,988		218,086			(3,874)		37,992		0001
Purchased Call/Al Powered US Equity Index/AIP3005$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2026	04/20/2027	5	4,555,829	2428		118,669		96,012		157,944			(22,875)		20,444		0001
Purchased Call/Al Powered US Equity Index/AIP3005$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2026	05/05/2027	3	4,992,780	2443.7		133,603		113,493		156,950			(20,410)		22,969		0001
Purchased Call/Al Powered US Equity Index/AIP3006$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/21/2027	1	121,724	2464.03		3,189		2,878		3,356			(342)		574		0001
Purchased Call/Al Powered US Equity Index/AIP3008$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/17/2027	4	19,224,935	2469.92		500,398		489,423		527,738			(15,983)		94,397		0001
Purchased Call/Al Powered US Equity Index/AIP3006$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/25/2027	1	5,312,667	2464.03		140,254		126,731		147,031			(14,864)		25,219		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3004$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/05/2027	1	6,582,266	2373.28		173,772		132,716		328,108			(42,026)		28,774		0001
Purchased Call/Al Powered US Equity Index/AIP3004$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2026	04/14/2027	4	7,222,364	2412.24		192,464		152,414		278,832			(40,429)		32,077		0001
Purchased Call/Al Powered US Equity Index/AIP3007$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/07/2027	1	5,303,181	2454.5		139,474		131,021		161,446			(9,501)		25,667		0001
Purchased Call/Al Powered US Equity Index/AIP3005$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2026	04/26/2027	1	6,185,251	2429.96		163,291		134,501		212,668			(29,811)		28,038		0001
Purchased Call/Al Powered US Equity Index/AIP3007$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2026	06/09/2027	3	8,579,102	2457.45		218,630		206,799		256,278			(12,410)		41,643		0001
Purchased Call/Al Powered US Equity Index/AIP3004$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2026	04/12/2027	1	5,752,733	2396.09		151,872		119,238		247,769			(33,519)		25,461		0001
Purchased Call/Al Powered US Equity Index/AIP3006$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/10/2027	1	6,359,152	2459.1		167,882		144,757		178,954			(24,244)		29,491		0001
Purchased Call/Al Powered US Equity Index/AIP3005$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2026	05/05/2027	1	229,838	2443.7		6,045		5,129		7,225			(927)		1,057		0001
Purchased Call/Al Powered US Equity Index/AIP3007$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/14/2027	1	4,796,247	2464.96		126,141		120,929		134,931			(6,187)		23,450		0001
Purchased Call/Al Powered US Equity Index/AIP300BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/21/2027	1	5,781,910	2469.92		152,064		148,713		157,969			(4,959)		28,551		0001
Purchased Call/Al Powered US Equity Index/AIP2007$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/02/2026	5	3,201,467	2420.76	111,920			155		68,175			(27,839)		1,185		0001
Purchased Call/Al Powered US Equity Index/AIP2007$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/01/2026	4	2,560,974	2401.71	91,740					75,268			(22,771)		670		0001
Purchased Call/Al Powered US Equity Index/AIP2008$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/22/2026	4	3,645,494	2419.46	123,902			3,579		82,730			(30,761)		4,475		0001
Purchased Call/Al Powered US Equity Index/AIP2008$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2026	1	2,851,487	2424.66	98,947			815		56,164			(24,466)		1,974		0001
Purchased Call/Al Powered US Equity Index/AIP2008$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/23/2026	5	1,955,532	2417.7	58,836			1,781		45,869			(14,611)		2,454		0001
Purchased Call/Al Powered US Equity Index/AIP2009$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/24/2026	3	3,696,586	2381.47	128,493			4,066		141,248			(31,879)		4,739		0001
Purchased Call/Al Powered US Equity Index/AIP200A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/19/2026	4	3,727,644	2390.28	129,741			8,744		132,140			(32,205)		6,898		0001
Purchased Call/Al Powered US Equity Index/AIP2009$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/07/2026	3	4,367,181	2346.94	156,777			7,978		232,916			(38,890)		7,046		0001
Purchased Call/Al Powered US Equity Index/AIP2009$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/07/2026	4	2,880,755	2363.7	101,591			5,196		132,597			(25,296)		4,648		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP2009$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/03/2026	1	2,226,325	2365.32	78,144			3,547		100,759			(19,349)		3,397		0001
Purchased Call/Al Powered US Equity Index/AIP200A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/27/2026	4	1,602,215	2392.82	50,858			4,207		55,863			(13,297)		3,193		0001
Purchased Call/Al Powered US Equity Index/AIP200A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/14/2026	2	2,318,534	2373.17	83,318			5,046		97,783			(20,680)		4,070		0001
Purchased Call/Al Powered US Equity Index/AIP2009$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/30/2026	4	1,722,814	2380.27	62,523			2,495		66,886			(15,522)		2,470		0001
Purchased Call/Al Powered US Equity Index/AIP200A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/26/2026	4	3,523,453	2392.6	122,566			9,443		122,923			(30,435)		6,962		0001
Purchased Call/Al Powered US Equity Index/AIP2009$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/24/2026	3	2,673,996	2386.49	92,766			2,948		96,487			(23,083)		3,428		0001
Purchased Call/Al Powered US Equity Index/AIP200B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/10/2026	4	3,351,088	2433.05	118,659			1,474		55,659			(29,493)		2,773		0001
Purchased Call/Al Powered US Equity Index/AIP200A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	2	2,530,149	2386.58	90,396			7,218		94,395			(22,433)		5,086		0001
Purchased Call/Al Powered US Equity Index/AIP200A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/13/2026	4	1,529,447	2371.91	52,987			3,201		65,246			(13,432)		2,655		0001
Purchased Call/Al Powered US Equity Index/AIP2009$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/06/2026	2	956,752	2355.56	32,724			1,619		47,393			(8,119)		1,523		0001
Purchased Call/Al Powered US Equity Index/AIP2009$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/31/2026	3	2,336,900	2397.84	77,326			3,193		73,974			(19,187)		3,405		0001
Purchased Call/Al Powered US Equity Index/AIP2009$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2026	5	2,992,601	2349.05	108,303			5,220		156,793			(26,922)		4,699		0001
Purchased Call/Al Powered US Equity Index/AIP200B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/09/2026	3	2,859,818	2365.66	103,090			9,947		131,361			(25,639)		6,307		0001
Purchased Call/Al Powered US Equity Index/AIP200A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	3	3,505,790	2389.03	124,539			9,983		127,505			(30,945)		7,047		0001
Purchased Call/Al Powered US Equity Index/AIP200B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/10/2026	3	635,071	2364.25	23,291			2,276		29,555			(5,785)		1,410		0001
Purchased Call/Al Powered US Equity Index/AIP200B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	5	4,784,822	2359.02	171,425			15,405		232,419			(42,698)		10,173		0001
Purchased Call/Al Powered US Equity Index/AIP200A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	3	3,151,998	2395.52	107,248			8,608		106,946			(26,712)		6,336		0001
Purchased Call/Al Powered US Equity Index/AIP200C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2026	2	2,136,201	2397.46	77,251			9,147		73,920			(19,169)		5,215		0001
Purchased Call/Al Powered US Equity Index/AIP200B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2026	2	2,549,860	2398.37	90,115			9,822		86,511			(22,381)		5,969		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/15/2026	3	3,302,159	2380.89	117,588			12,287		132,549			(29,104)		7,583		0001
Purchased Call/Al Powered US Equity Index/AIP200C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/18/2026	2	4,279,570	2397.37	151,459			16,535		146,702			(37,717)		10,018		0001
Purchased Call/Al Powered US Equity Index/AIP200BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	09/03/2026	3	3,070,733	2379.79	106,541			9,381		123,330			(26,449)		6,479		0001
Purchased Call/Al Powered US Equity Index/AIP200BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/11/2026	2	1,684,433	2380.89	60,285			6,000		67,413			(15,024)		3,767		0001
Purchased Call/Al Powered US Equity Index/AIP200BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	09/02/2026	2	1,353,970	2395.52	46,505			4,027		46,239			(11,501)		2,835		0001
Purchased Call/Al Powered US Equity Index/AIP200BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/08/2026	2	1,963,677	2359.02	69,735			6,612		95,458			(17,254)		4,300		0001
Purchased Call/Al Powered US Equity Index/AIP200BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/14/2026	2	1,861,042	2380.89	66,062			6,817		74,593			(16,366)		4,246		0001
Purchased Call/Al Powered US Equity Index/AIP200BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/18/2026	3	2,158,783	2386.13	78,911			8,583		82,777			(19,586)		5,053		0001
Purchased Call/Al Powered US Equity Index/AIP2008SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/16/2026	4	3,218,010	2455.53	98,318			2,029		32,016			(24,404)		3,369		0001
Purchased Call/Al Powered US Equity Index/AIP2008SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/15/2026	5	4,479,621	2439.56	163,367			3,146		65,976			(40,567)		4,541		0001
Purchased Call/Al Powered US Equity Index/AIP2008S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/17/2026	3	2,289,823	2408.13	78,911			1,742		61,601			(19,605)		2,471		0001
Purchased Call/Al Powered US Equity Index/AIP2008ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/20/2026	1	1,138,040	2403.4	39,490			1,032		32,879			(9,778)		1,332		0001
Purchased Call/Al Powered US Equity Index/AIP2008S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/02/2026	5	4,431,849	2424.66	155,012			215		87,105			(38,677)		1,640		0001
Purchased Call/Al Powered US Equity Index/AIP2008S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/10/2026	2	2,602,506	2441.08	88,634			1,097		35,503			(21,987)		2,154		0001
Purchased Call/Al Powered US Equity Index/AIP2009S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/24/2026	3	3,001,197	2378.14	107,031			3,399		118,947			(26,606)		3,848		0001
Purchased Call/Al Powered US Equity Index/AIP2008SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/17/2026	3	2,900,642	2403.4	104,229			2,305		83,660			(25,962)		3,130		0001
Purchased Call/Al Powered US Equity Index/AIP2009S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/28/2026	1	2,174,527	2386.49	75,674			2,807		78,614			(18,712)		3,011		0001
Purchased Call/Al Powered US Equity Index/AIP2008S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/09/2026	4	3,385,741	2428.02	120,301			1,326		62,495			(29,905)		2,658		0001
Purchased Call/Al Powered US Equity Index/AIP2008SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/14/2026	1	1,744,067	2440.66	60,694			1,084		24,708			(15,008)		1,708		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP2009SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2026	1	1,486,204	2365.32	52,314			2,443		67,290			(12,936)		2,301		0001
Purchased Call/Al Powered US Equity Index/AIP2009SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	07/31/2026	3	3,459,191	2382.52	118,751			4,915		131,155			(29,492)		5,041		0001
Purchased Call/Al Powered US Equity Index/AIP200BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2026	3	3,271,238	2420.47	107,491			2,370		71,972			(26,682)		3,530		0001
Purchased Call/Al Powered US Equity Index/AIP200AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/14/2026	4	3,119,028	2385.01	109,829			6,678		116,491			(27,335)		5,476		0001
Purchased Call/Al Powered US Equity Index/AIP200ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/20/2026	3	1,961,726	2387.47	70,224			4,829		71,796			(17,430)		3,666		0001
Purchased Call/Al Powered US Equity Index/AIP2009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2026	1	1,070,701	2363.7	37,582			2,117		49,334			(9,293)		1,816		0001
Purchased Call/Al Powered US Equity Index/AIP2009SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	07/31/2026	2	3,097,053	2365.32	105,605			4,378		140,111			(26,286)		4,513		0001
Purchased Call/Al Powered US Equity Index/AIP2009SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/07/2026	3	3,518,031	2361.31	123,604			6,312		165,549			(30,717)		5,676		0001
Purchased Call/Al Powered US Equity Index/AIP200BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/17/2026	3	935,342	2386.73	33,142			3,554		35,600			(8,224)		2,176		0001
Purchased Call/Al Powered US Equity Index/AIP200CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/25/2026	3	2,759,583	2404.86	97,769			11,627		88,513			(24,351)		6,736		0001
Purchased Call/Al Powered US Equity Index/AIP200C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2026	2	3,102,528	2397.37	109,893			12,530		106,811			(27,179)		7,442		0001
Purchased Call/Al Powered US Equity Index/AIP200C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/30/2026	2	3,008,862	2404.63	104,749			13,104		97,448			(25,993)		7,553		0001
Purchased Call/Al Powered US Equity Index/AIP200BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/11/2026	4	2,471,565	2371.92	88,858			8,971		107,545			(22,453)		5,527		0001
Purchased Call/Al Powered US Equity Index/AIP200ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/21/2026	4	3,683,171	2394.94	127,650			9,112		124,458			(32,179)		6,951		0001
Purchased Call/Al Powered US Equity Index/AIP200ASA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/18/2026	3	2,318,160	2385.01	79,772			5,466		86,837			(20,495)		4,247		0001
Purchased Call/Al Powered US Equity Index/AIP200BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	5	1,661,102	2372.6	56,632			5,097		71,513			(14,115)		3,532		0001
Purchased Call/Al Powered US Equity Index/AIP200BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/06/2026	2	1,210,042	2424.66	41,900			288		23,797			(10,377)		776		0001
Purchased Call/Al Powered US Equity Index/AIP200AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/21/2026	5	2,585,807	2392.82	85,515			6,376		89,460			(22,518)		4,880		0001
Purchased Call/Al Powered US Equity Index/AIP200AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/17/2026	1	1,804,902	2385.01	63,352			4,096		67,511			(15,686)		3,273		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/24/2026	4	1,640,779	2400.1	58,085			6,800		55,161			(14,438)		3,982		0001
Purchased Call/Al Powered US Equity Index/AIP200A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/21/2026	4	3,148,320	2386.62	111,335			7,933		116,463			(27,997)		5,942		0001
Purchased Call/Al Powered US Equity Index/AIP200C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/23/2026	3	3,528,616	2398.67	125,584			14,506		120,137			(31,170)		8,514		0001
Purchased Call/Al Powered US Equity Index/AIP200A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/31/2026	2	2,820,116	2395.52	98,385			8,268		95,896			(24,374)		5,811		0001
Purchased Call/Al Powered US Equity Index/AIP200C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2026	2	3,078,484	2404.86	108,568			13,426		99,228			(26,864)		7,686		0001
Purchased Call/Al Powered US Equity Index/AIP2007$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/02/2026	2	1,305,069	2410.82	46,859			65		33,283			(11,630)		483		0001
Purchased Call/Al Powered US Equity Index/AIP200B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/08/2026	3	2,215,849	2429.73	76,358			735		39,196			(18,952)		1,640		0001
Purchased Call/Al Powered US Equity Index/AIP200B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/10/2026	3	2,977,707	2440.66	102,583			1,276		41,069			(25,574)		2,464		0001
Purchased Call/Al Powered US Equity Index/AIP2009$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/10/2026	1	3,098,410	2363.7	108,754			5,984		142,688			(26,928)		5,192		0001
Purchased Call/Al Powered US Equity Index/AIP2009$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/29/2026	4	2,888,658	2387.09	97,307			3,748		103,818			(24,161)		4,071		0001
Purchased Call/Al Powered US Equity Index/AIP2009$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/12/2026	3	3,549,856	2361.58	129,923			7,504		166,872			(32,251)		6,092		0001
Purchased Call/Al Powered US Equity Index/AIP200A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	3	2,184,429	2383.22	76,806			4,664		83,154			(19,082)		3,835		0001
Purchased Call/Al Powered US Equity Index/AIP200B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/21/2026	1	1,881,498	2403.4	65,476			1,799		54,458			(16,190)		2,257		0001
Purchased Call/Al Powered US Equity Index/AIP200B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/21/2026	2	2,298,252	2397.37	81,426			9,186		78,955			(20,168)		5,480		0001
Purchased Call/Al Powered US Equity Index/AIP200A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2026	3	1,531,372	2394.94	53,138			4,089		51,967			(13,384)		2,999		0001
Purchased Call/Al Powered US Equity Index/AIP200B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	09/01/2026	2	1,769,409	2395.52	61,296			5,229		60,297			(15,171)		3,676		0001
Purchased Call/Al Powered US Equity Index/AIP200B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/13/2026	1	3,609,667	2440.66	125,255			2,067		50,466			(31,014)		3,406		0001
Purchased Call/Al Powered US Equity Index/AIP200B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/04/2026	3	1,869,682	2377.24	64,879			5,803		77,063			(16,096)		3,975		0001
Purchased Call/Al Powered US Equity Index/AIP200B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2026	3	3,645,487	2385.11	129,671			13,728		140,745			(32,181)		8,426		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP2009S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/27/2026	1	5,198,529	2386.49	180,909			6,470		187,755			(44,794)		7,069		0001
Purchased Call/Al Powered US Equity Index/AIP200BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/11/2026	4	2,567,299	2373.91	93,263			9,277		109,698			(23,197)		5,741		0001
Purchased Call/Al Powered US Equity Index/AIP200CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/25/2026	3	4,033,762	2404.57	142,468			16,909		129,775			(35,404)		9,847		0001
Purchased Call/Al Powered US Equity Index/AIP200CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/28/2026	2	2,508,312	2404.86	88,498			10,837		80,654			(21,926)		6,228		0001
Purchased Call/Al Powered US Equity Index/AIP200A9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	08/24/2026	2	1,547,425	2394.94	53,159			4,078		52,401			(13,594)		3,003		0001
Purchased Call/Al Powered US Equity Index/AIP200FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/04/2026	3	4,256,640	2454.25	149,485			32,220		94,352			(37,200)		13,959		0001
Purchased Call/Al Powered US Equity Index/AIP200GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/16/2026	4	2,478,634	2436.01	83,805			19,366		67,404			(20,806)		8,433		0001
Purchased Call/Al Powered US Equity Index/AIP200HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	12/31/2026	4	2,542,633	2393.21	90,648			22,848		102,093			(22,498)		9,026		0001
Purchased Call/Al Powered US Equity Index/AIP200CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/06/2026	2	2,196,449	2403.62	78,523			10,465		72,527			(19,424)		5,691		0001
Purchased Call/Al Powered US Equity Index/AIP200DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/22/2026	3	1,645,290	2411.43	57,298			8,911		51,657			(14,226)		4,597		0001
Purchased Call/Al Powered US Equity Index/AIP200CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/09/2026	3	3,438,719	2406.16	124,232			17,169		111,421			(30,863)		9,044		0001
Purchased Call/Al Powered US Equity Index/AIP200D9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/23/2026	2	3,628,722	2405.33	129,712			20,332		121,176			(32,172)		10,184		0001
Purchased Call/Al Powered US Equity Index/AIP200DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	10/28/2026	4	3,080,881	2411.73	109,334			17,889		97,368			(27,134)		8,833		0001
Purchased Call/Al Powered US Equity Index/AIP200ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	10/30/2026	3	4,869,470	2408.17	171,187			28,510		159,941			(42,517)		14,076		0001
Purchased Call/Al Powered US Equity Index/AIP200ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/05/2026	4	1,362,363	2409.19	55,882			9,805		44,700			(13,917)		4,034		0001
Purchased Call/Al Powered US Equity Index/AIP200ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/06/2026	3	5,273,032	2440.13	188,749			33,385		127,134			(46,929)		15,674		0001
Purchased Call/Al Powered US Equity Index/AIP200FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/20/2026	3	4,580,454	2437.14	162,506			31,889		117,587			(40,423)		14,335		0001
Purchased Call/Al Powered US Equity Index/AIP200GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/14/2026	1	2,441,668	2435.42	86,679			19,792		66,422			(21,462)		8,258		0001
Purchased Call/Al Powered US Equity Index/AIP200ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	1	3,863,036	2425.17	137,138			26,184		110,792			(33,910)		11,962		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AI Powered US Equity Index/AIP200ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/11/2026	4	2,521,609	2445.57	88,515			16,187		57,969			(21,966)		7,639		0001
Purchased Call/AI Powered US Equity Index/AIP200ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/06/2026	3	3,357,974	2434.18	120,380			21,200		86,205			(29,860)		9,981		0001
Purchased Call/AI Powered US Equity Index/AIP200GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/11/2026	3	5,741,635	2436.47	203,663			45,798		154,219			(50,578)		19,243		0001
Purchased Call/AI Powered US Equity Index/AIP200GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/23/2026	3	2,688,442	2407.07	99,142			23,913		95,636			(24,626)		9,334		0001
Purchased Call/AI Powered US Equity Index/AIP200ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	11/04/2026	3	2,817,187	2396.02	104,443			18,108		104,134			(25,941)		8,309		0001
Purchased Call/AI Powered US Equity Index/AIP200FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/03/2026	4	1,564,351	2452.29	56,613			12,073		35,272			(14,054)		5,114		0001
Purchased Call/AI Powered US Equity Index/AIP200DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/23/2026	2	3,288,531	2408.23	116,944			18,392		106,782			(29,041)		9,229		0001
Purchased Call/AI Powered US Equity Index/AIP200ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/18/2026	3	3,762,716	2429.05	134,436			25,868		104,162			(33,351)		11,693		0001
Purchased Call/AI Powered US Equity Index/AIP200FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/20/2026	4	4,861,957	2432.11	173,043			33,766		131,258			(42,918)		15,216		0001
Purchased Call/AI Powered US Equity Index/AIP200FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/04/2026	3	3,246,361	2453.82	115,194			24,793		72,280			(28,609)		10,646		0001
Purchased Call/AI Powered US Equity Index/AIP200FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	12/02/2026	3	4,045,377	2452.31	143,880			30,465		90,899			(35,708)		13,181		0001
Purchased Call/AI Powered US Equity Index/AIP200CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/02/2026	5	3,832,368	2403.62	135,332			17,418		125,959			(33,770)		9,724		0001
Purchased Call/AI Powered US Equity Index/AIP200HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/30/2026	3	3,514,542	2395	123,911			31,055		138,905			(30,755)		12,443		0001
Purchased Call/AI Powered US Equity Index/AIP200DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/29/2026	3	1,213,264	2411.58	42,524			7,017		38,482			(10,553)		3,493		0001
Purchased Call/AI Powered US Equity Index/AIP200GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/18/2026	3	4,303,168	2389.77	154,207			36,169		175,451			(38,299)		14,727		0001
Purchased Call/AI Powered US Equity Index/AIP200CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/05/2026	3	2,802,983	2403.62	100,086			13,219		92,343			(24,793)		7,225		0001
Purchased Call/AI Powered US Equity Index/AIP200FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2026	3	3,311,511	2458.11	117,176			25,135		70,501			(29,064)		10,859		0001
Purchased Call/AI Powered US Equity Index/AIP200CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	10/01/2026	3	1,284,774	2397.07	46,293			5,856		44,992			(11,487)		3,243		0001
Purchased Call/AI Powered US Equity Index/AIP200GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/11/2026	4	4,871,500	2435.42	172,279			38,814		132,165			(42,890)		16,327		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/13/2026	2	3,446,574	2425.17	122,746			22,897		98,320			(30,555)		10,519		0001
Purchased Call/Al Powered US Equity Index/AIP200CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	3	3,143,055	2398.24	113,386			14,555		109,019			(28,222)		7,975		0001
Purchased Call/Al Powered US Equity Index/AIP200DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/16/2026	3	4,034,087	2420.85	142,863			21,119		113,836			(35,542)		10,972		0001
Purchased Call/Al Powered US Equity Index/AIP200ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2026	3	4,524,485	2442.48	159,005			29,520		108,206			(39,440)		13,809		0001
Purchased Call/Al Powered US Equity Index/AIP200HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	1	3,385,443	2407.76	120,183			29,881		120,442			(29,717)		11,953		0001
Purchased Call/Al Powered US Equity Index/AIP200FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/25/2026	3	1,838,884	2449.61	65,003			13,184		41,917			(16,154)		5,855		0001
Purchased Call/Al Powered US Equity Index/AIP200GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/18/2026	3	3,393,400	2403.14	120,804			28,392		124,082			(30,074)		11,613		0001
Purchased Call/Al Powered US Equity Index/AIP200DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	10/09/2026	4	4,730,800	2415.07	169,292			23,492		139,885			(42,292)		12,443		0001
Purchased Call/Al Powered US Equity Index/AIP200FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/30/2026	1	1,898,967	2451.23	67,603			14,134		42,853			(16,739)		6,147		0001
Purchased Call/Al Powered US Equity Index/AIP200ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	10/30/2026	3	4,992,137	2397.71	177,417			29,671		180,752			(44,168)		14,431		0001
Purchased Call/Al Powered US Equity Index/AIP200DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	1	2,801,643	2406.88	100,019			16,212		92,584			(24,731)		7,999		0001
Purchased Call/Al Powered US Equity Index/AIP200GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/09/2026	3	4,292,037	2444.54	150,336			33,269		106,018			(37,300)		14,297		0001
Purchased Call/Al Powered US Equity Index/AIP200CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/02/2026	2	2,580,314	2395.43	93,671			12,020		92,000			(23,266)		6,547		0001
Purchased Call/Al Powered US Equity Index/AIP200FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2026	1	3,935,307	2454.25	140,097			30,791		87,842			(34,641)		13,068		0001
Purchased Call/Al Powered US Equity Index/AIP200GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/10/2026	4	1,150,880	2437.33	41,427			9,234		30,582			(10,285)		3,845		0001
Purchased Call/Al Powered US Equity Index/AIP200DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2026	2	2,702,987	2420.79	96,383			14,183		76,322			(23,907)		7,352		0001
Purchased Call/Al Powered US Equity Index/AIP200DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	1	2,706,567	2420.85	96,624			14,620		76,604			(23,925)		7,463		0001
Purchased Call/Al Powered US Equity Index/AIP200GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2025	12/17/2026	4	2,803,334	2429.93	89,196			20,735		80,865			(22,144)		9,566		0001
Purchased Call/Al Powered US Equity Index/AIP200FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	1	4,052,833	2451.23	143,876			29,610		91,132			(35,771)		12,991		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Al Powered US Equity Index/AIP200D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/12/2026	2	2,269,174	2415.07	81,018			11,495		67,286			(20,063)		6,056		0001
Purchased Call/Al Powered US Equity Index/AIP200C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/08/2026	3	1,314,981	2400.94	48,311			6,583		44,781			(11,995)		3,441		0001
Purchased Call/Al Powered US Equity Index/AIP200D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	1	2,843,303	2420.85	101,790			15,520		80,708			(25,169)		7,875		0001
Purchased Call/Al Powered US Equity Index/AIP200E$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2026	3	2,437,897	2442.74	86,250			15,881		57,956			(21,392)		7,413		0001
Purchased Call/Al Powered US Equity Index/AIP200E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	11/09/2026	2	6,448,146	2444.29	229,487			41,435		149,211			(56,863)		19,389		0001
Purchased Call/Al Powered US Equity Index/AIP200FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	11/25/2026	4	2,629,100	2442.98	95,948			19,458		64,180			(23,853)		8,371		0001
Purchased Call/Al Powered US Equity Index/AIP200D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2026	2	4,121,618	2415.07	147,575			21,113		122,551			(36,502)		11,053		0001
Purchased Call/Al Powered US Equity Index/AIP200FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/23/2026	1	1,922,436	2440.29	68,246			13,612		47,950			(16,898)		6,079		0001
Purchased Call/Al Powered US Equity Index/AIP200E$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/06/2026	2	5,202,302	2444.29	184,813			32,719		119,935			(45,989)		15,464		0001
Purchased Call/Al Powered US Equity Index/AIP200DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2024	10/23/2026	3	2,536,282	2406.88	90,943			14,326		83,441			(22,640)		7,118		0001
Purchased Call/Al Powered US Equity Index/AIP200FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	1	3,900,048	2454.25	138,842			30,366		86,755			(34,378)		12,911		0001
Purchased Call/Al Powered US Equity Index/AIP200G$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2026	1	2,667,539	2403.14	94,698			22,634		97,903			(23,416)		9,235		0001
Purchased Call/Al Powered US Equity Index/AIP200GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/24/2026	4	7,385,719	2417.24	253,857			61,767		241,429			(63,181)		25,716		0001
Purchased Call/Al Powered US Equity Index/AIP200G$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2026	3	4,102,830	2393.96	144,877			33,869		161,762			(35,936)		14,041		0001
Purchased Call/Al Powered US Equity Index/AIP200G$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/24/2026	1	486,679	2416.83	17,228			4,171		15,965			(4,272)		1,695		0001
Purchased Call/Al Powered US Equity Index/AIP200G$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/11/2026	3	4,235,849	2441.45	149,961			33,603		108,440			(37,194)		14,197		0001
Purchased Call/Al Powered US Equity Index/AIP200CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/07/2026	3	3,272,290	2397.39	118,420			15,956		115,157			(29,389)		8,521		0001
Purchased Call/Al Powered US Equity Index/AIP200D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/26/2026	2	5,759,983	2406.88	205,709			33,107		189,926			(50,940)		16,375		0001
Purchased Call/Al Powered US Equity Index/AIP200D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	2	4,485,590	2420.12	160,237			23,655		127,552			(39,795)		12,200		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/09/2026	2	2,827,583	2406.47	103,328			14,243		91,334			(25,656)		7,437		0001
Purchased Call/Al Powered US Equity Index/AIP200D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/14/2026	3	2,506,485	2419.82	88,546			12,785		71,107			(21,975)		6,754		0001
Purchased Call/Al Powered US Equity Index/AIP200G$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/21/2026	1	3,076,448	2403.14	109,214			25,989		112,704			(27,042)		10,621		0001
Purchased Call/Al Powered US Equity Index/AIP200F$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	2	10,275,562	2446.31	365,061			75,029		243,170			(90,522)		32,936		0001
Purchased Call/Al Powered US Equity Index/AIP200F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/19/2026	3	1,625,101	2432.47	57,860			11,226		43,600			(14,371)		5,068		0001
Purchased Call/Al Powered US Equity Index/AIP200G$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/28/2026	2	4,011,974	2407.76	142,257			35,232		142,460			(35,235)		14,126		0001
Purchased Call/Al Powered US Equity Index/AIP200E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/13/2026	3	4,016,903	2436.84	141,048			26,272		101,883			(35,035)		12,260		0001
Purchased Call/Al Powered US Equity Index/AIP200E$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	1	3,426,994	2425.17	121,658			23,093		98,027			(30,123)		10,574		0001
Purchased Call/Al Powered US Equity Index/AIP200H$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2026	3	4,508,673	2407.76	156,457			38,114		159,780			(38,994)		15,699		0001
Purchased Call/Al Powered US Equity Index/AIP200E$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	1	3,945,447	2397.71	140,458			23,957		143,122			(34,778)		11,544		0001
Purchased Call/Al Powered US Equity Index/AIP200F$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/20/2026	4	4,328,562	2440.29	152,188			30,050		107,618			(38,130)		13,547		0001
Purchased Call/Al Powered US Equity Index/AIP200E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2026	1	4,943,554	2444.29	175,991			31,954		114,808			(43,517)		14,921		0001
Purchased Call/Al Powered US Equity Index/AIP200D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/21/2026	3	3,042,637	2412.7	107,748			16,644		94,118			(26,824)		8,465		0001
Purchased Call/Al Powered US Equity Index/AIP200G$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2026	1	2,649,439	2435.42	94,055			21,576		72,263			(23,257)		8,987		0001
Purchased Call/Al Powered US Equity Index/AIP200D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/15/2026	3	1,403,697	2416.12	50,690			7,388		41,502			(12,579)		3,800		0001
Purchased Call/Al Powered US Equity Index/AIP200E$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	3,615,012	2397.71	128,694			22,097		131,374			(31,822)		10,620		0001
Purchased Call/Al Powered US Equity Index/AIP200F$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2026	1	1,060,651	2440.29	37,653			7,551		26,535			(9,310)		3,366		0001
Purchased Call/Al Powered US Equity Index/AIP200E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2026	2	3,822,207	2395.59	136,225			22,739		141,076			(33,828)		11,049		0001
Purchased Call/Al Powered US Equity Index/AIP200F$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2026	1	2,911,634	2451.23	103,654			21,784		65,934			(25,630)		9,456		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/02/2025	.12/31/2026	2	3,391,925	2392.27	124,757			31,546		137,204			(31,030)		12,041		0001
Purchased Call/Al Powered US Equity Index/AIP200HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/17/2025	.01/19/2027	2	2,583,265	2423.21	93,390			25,950		82,862			(23,096)		9,633		0001
Purchased Call/Al Powered US Equity Index/AIP200ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/21/2025	.01/15/2027	3	5,413,355	2423.21	194,880			53,477		173,255			(48,569)		19,986		0001
Purchased Call/Al Powered US Equity Index/AIP200HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/14/2025	.01/13/2027	3	2,932,331	2386.75	107,726			29,036		125,195			(26,740)		10,771		0001
Purchased Call/Al Powered US Equity Index/AIP200HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/14/2025	.01/14/2027	2	1,088,103	2391.78	42,010			11,380		44,765			(10,427)		4,007		0001
Purchased Call/Al Powered US Equity Index/AIP200HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/16/2025	.01/15/2027	3	2,662,121	2413.1	97,452			26,663		92,680			(24,210)		9,828		0001
Purchased Call/Al Powered US Equity Index/AIP200IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/23/2025	.01/22/2027	5	5,117,002	2440.87	177,927			50,462		141,903			(44,314)		19,221		0001
Purchased Call/Al Powered US Equity Index/AIP200IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/03/2025	.01/29/2027	2	2,709,104	2429.91	96,571			28,287		83,564			(24,034)		10,348		0001
Purchased Call/Al Powered US Equity Index/AIP200LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/25/2025	.03/24/2027	4	3,432,500	2360.06	124,073			45,379		185,094			(30,792)		14,679		0001
Purchased Call/Al Powered US Equity Index/AIP200JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/27/2025	.02/26/2027	2	3,949,003	2397.73	139,543			46,048		161,993			(34,610)		16,044		0001
Purchased Call/Al Powered US Equity Index/AIP200KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/17/2025	.03/12/2027	4	4,035,780	2342.31	146,893			51,557		241,507			(36,558)		16,866		0001
Purchased Call/Al Powered US Equity Index/AIP200KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/19/2025	.03/18/2027	3	2,049,890	2341.19	76,119			27,208		123,812			(18,887)		8,667		0001
Purchased Call/Al Powered US Equity Index/AIP200LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/26/2025	.03/25/2027	2	3,597,910	2351.83	129,542			47,610		204,307			(32,171)		15,415		0001
Purchased Call/Al Powered US Equity Index/AIP200LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/01/2025	.03/31/2027	3	4,426,255	2337.24	161,819			60,744		274,812			(40,163)		19,175		0001
Purchased Call/Al Powered US Equity Index/AIP200LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/27/2025	.03/25/2027	4	3,430,210	2361.33	120,589			44,297		183,623			(29,943)		14,696		0001
Purchased Call/Al Powered US Equity Index/AIP200KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/13/2025	.03/12/2027	3	4,850,160	2327.46	179,181			62,802		316,885			(44,510)		20,270		0001
Purchased Call/Al Powered US Equity Index/AIP200LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/21/2025	.03/23/2027	1	1,372,467	2348.53	49,821			18,135		79,449			(12,319)		5,858		0001
Purchased Call/Al Powered US Equity Index/AIP200LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/28/2025	.03/29/2027	1	3,522,751	2337.85	127,876			47,668		217,690			(31,663)		15,205		0001
Purchased Call/Al Powered US Equity Index/AIP200HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/03/2025	.01/04/2027	2	3,222,942	.2407	115,946			29,834		116,016			(28,725)		11,565		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2027	1	3,125,786	2407	112,841			29,140		112,727			(27,902)		11,246		0001
Purchased Call/Al Powered US Equity Index/AIP200JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/05/2027	3	5,034,644	2431.16	181,972			55,065		155,376			(45,294)		19,544		0001
Purchased Call/Al Powered US Equity Index/AIP200IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	01/22/2027	4	2,667,974	2435.62	93,770			26,610		77,472			(23,413)		10,022		0001
Purchased Call/Al Powered US Equity Index/AIP200JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/17/2027	2	4,416,838	2459.85	159,472			50,633		108,395			(39,476)		17,607		0001
Purchased Call/Al Powered US Equity Index/AIP200HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	12/31/2026	4	3,673,582	2407	131,939			33,414		131,983			(32,881)		13,041		0001
Purchased Call/Al Powered US Equity Index/AIP200HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/15/2027	3	1,601,253	2409.77	58,563			15,976		57,278			(14,537)		5,912		0001
Purchased Call/Al Powered US Equity Index/AIP200HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/08/2027	2	3,315,833	2386.15	119,066			31,419		141,619			(29,625)		12,024		0001
Purchased Call/Al Powered US Equity Index/AIP200KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/03/2027	3	2,844,560	2372.21	98,542			33,191		139,933			(24,453)		11,676		0001
Purchased Call/Al Powered US Equity Index/AIP200JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/18/2027	3	1,354,636	2460.48	48,885			15,600		33,145			(12,135)		5,412		0001
Purchased Call/Al Powered US Equity Index/AIP200JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/25/2027	2	2,221,607	2398.74	80,147			26,328		90,327			(19,884)		9,007		0001
Purchased Call/Al Powered US Equity Index/AIP200KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/05/2027	3	2,957,021	2344.78	104,523			35,672		173,713			(26,011)		12,187		0001
Purchased Call/Al Powered US Equity Index/AIP200JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/12/2027	4	3,995,232	2431.93	147,018			45,699		123,839			(36,472)		15,754		0001
Purchased Call/Al Powered US Equity Index/AIP200ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/05/2027	3	5,167,113	2441.4	184,800			55,836		146,242			(45,897)		20,058		0001
Purchased Call/Al Powered US Equity Index/AIP200JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/12/2027	2	3,951,938	2452.83	143,329			44,753		102,595			(35,596)		15,583		0001
Purchased Call/Al Powered US Equity Index/AIP200JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/24/2027	4	4,357,430	2410.81	150,490			49,256		161,726			(37,349)		17,630		0001
Purchased Call/Al Powered US Equity Index/AIP200JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/16/2027	1	2,441,089	2459.85	88,123			27,879		59,738			(21,790)		9,710		0001
Purchased Call/Al Powered US Equity Index/AIP200KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2027	3	3,528,884	2339.78	128,350			43,752		213,722			(31,889)		14,544		0001
Purchased Call/Al Powered US Equity Index/AIP200ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2025	01/27/2027	5	3,095,213	2421.19	115,797			33,493		102,238			(28,789)		11,767		0001
Purchased Call/Al Powered US Equity Index/AIP200ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/03/2027	3	2,252,837	2423.11	83,476			24,904		73,993			(20,715)		8,705		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/26/2027	3	3,140,682	2393.02	110,336			36,587		131,959			(27,457)		12,760		0001
Purchased Call/Al Powered US Equity Index/AIP200KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/04/2027	2	1,648,764	2358.68	61,395			20,761		88,690			(15,233)		6,782		0001
Purchased Call/Al Powered US Equity Index/AIP200LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2027	2	3,569,973	2350.2	129,264			46,417		204,280			(32,067)		15,123		0001
Purchased Call/Al Powered US Equity Index/AIP200ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/25/2027	2	2,272,952	2437.51	81,300			23,286		65,087			(20,158)		8,600		0001
Purchased Call/Al Powered US Equity Index/AIP200LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2027	3	4,689,044	2350.17	169,465			61,029		268,364			(42,092)		19,864		0001
Purchased Call/Al Powered US Equity Index/AIP200ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/28/2027	5	2,339,670	2429.66	85,463			24,989		72,153			(21,350)		8,916		0001
Purchased Call/Al Powered US Equity Index/AIP200KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/12/2027	3	3,633,733	2334.86	130,106			45,449		227,353			(32,273)		15,186		0001
Purchased Call/Al Powered US Equity Index/AIP200HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/06/2027	3	2,995,778	2411.44	102,663			26,681		104,348			(25,481)		10,807		0001
Purchased Call/Al Powered US Equity Index/AIP200HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2027	1	2,675,390	2386.15	96,314			25,798		114,585			(23,815)		9,803		0001
Purchased Call/Al Powered US Equity Index/AIP200HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/11/2027	1	5,310,912	2386.15	191,193			51,020		227,149			(47,341)		19,409		0001
Purchased Call/Al Powered US Equity Index/AIP200KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/10/2027	3	3,473,155	2323.64	128,330			44,469		231,747			(31,853)		14,458		0001
Purchased Call/Al Powered US Equity Index/AIP200KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/17/2027	3	4,584,875	2348.37	163,179			58,126		265,011			(40,509)		19,348		0001
Purchased Call/Al Powered US Equity Index/AIP200HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2027	2	7,715,577	2400.35	273,125			71,734		295,121			(67,756)		27,980		0001
Purchased Call/Al Powered US Equity Index/AIP200HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/07/2027	2	500,136	2399.21	18,067			4,719		19,271			(4,483)		1,809		0001
Purchased Call/Al Powered US Equity Index/AIP200ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/29/2027	3	3,572,597	2427.72	129,824			37,844		112,241			(32,205)		13,646		0001
Purchased Call/Al Powered US Equity Index/AIP200IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/20/2027	1	1,630,030	2423.21	58,844			16,408		52,398			(14,530)		6,093		0001
Purchased Call/Al Powered US Equity Index/AIP200ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/05/2027	3	4,535,851	2438.49	164,409			49,513		131,609			(40,782)		17,607		0001
Purchased Call/Al Powered US Equity Index/AIP200IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	02/04/2027	3	1,347,742	2431.55	49,652			14,882		41,363			(12,321)		5,220		0001
Purchased Call/Al Powered US Equity Index/AIP200ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	01/22/2027	4	2,620,941	2437.51	92,546			26,228		74,862			(23,043)		9,845		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/11/2027	3	1,362,326	2429.82	49,657			15,367		42,868			(12,328)		5,360		0001
Purchased Call/Al Powered US Equity Index/AIP200LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/19/2027	2	5,055,632	2348.53	186,296			67,186		292,265			(46,374)		21,417		0001
Purchased Call/Al Powered US Equity Index/AIP200ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/01/2027	1	5,079,131	2429.91	183,357			54,225		157,024			(45,400)		19,536		0001
Purchased Call/Al Powered US Equity Index/AIP200JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/08/2027	1	3,777,191	2431.16	135,979			41,523		116,831			(33,669)		14,762		0001
Purchased Call/Al Powered US Equity Index/AIP200KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/01/2027	1	4,980,664	2393.02	180,300			60,265		211,666			(44,643)		20,361		0001
Purchased Call/Al Powered US Equity Index/AIP200JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2025	02/19/2027	3	4,423,050	2449.93	154,532			49,675		118,972			(38,379)		17,707		0001
Purchased Call/Al Powered US Equity Index/AIP200ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/29/2027	3	4,242,619	2435.83	152,019			44,461		124,451			(37,753)		16,205		0001
Purchased Call/Al Powered US Equity Index/AIP200JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	02/26/2027	4	4,920,537	2381.48	178,632			59,159		226,501			(44,375)		19,991		0001
Purchased Call/Al Powered US Equity Index/AIP200JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	5	2,301,178	2462.39	77,523			24,865		55,524			(19,247)		9,213		0001
Purchased Call/Al Powered US Equity Index/AIP200LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2027	1	3,114,190	2348.53	113,045			41,051		180,154			(27,991)		13,268		0001
Purchased Call/Al Powered US Equity Index/AIP200JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2027	1	1,688,320	2420.11	60,948			19,842		58,228			(15,071)		6,817		0001
Purchased Call/Al Powered US Equity Index/AIP200JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/22/2027	1	2,270,243	2420.11	81,956			26,605		78,153			(20,293)		9,147		0001
Purchased Call/Al Powered US Equity Index/AIP200JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/10/2027	3	4,426,044	2434.46	156,702			48,259		133,785			(38,888)		17,375		0001
Purchased Call/Al Powered US Equity Index/AIP200KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/11/2027	3	2,468,963	2327.2	91,137			31,697		161,449			(22,612)		10,298		0001
Purchased Call/Al Powered US Equity Index/AIP200LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/25/2027	2	4,315,754	2337.85	155,966			57,628		266,537			(38,893)		18,490		0001
Purchased Call/Al Powered US Equity Index/AIP200ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2027	1	2,535,718	2437.51	91,539			26,280		72,791			(22,635)		9,617		0001
Purchased Call/Al Powered US Equity Index/AIP200IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/21/2027	3	2,138,221	2431.98	78,163			21,929		63,918			(19,402)		8,012		0001
Purchased Call/Al Powered US Equity Index/AIP200JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	3	5,764,296	2420.11	205,029			66,001		198,059			(51,009)		23,077		0001
Purchased Call/Al Powered US Equity Index/AIP200LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/25/2027	3	4,212,038	2346.67	150,583			55,552		246,806			(37,454)		18,046		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/15/2027	2	2,698,664	2342.31	96,024			34,033		161,606			(23,837)		11,344		0001
Purchased Call/Al Powered US Equity Index/AIP200KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/16/2027	1	1,795,997	2342.31	65,195			23,105		107,626			(16,121)		7,564		0001
Purchased Call/Al Powered US Equity Index/AIP200KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/05/2027	2	4,525,193	2368.25	157,082			53,347		228,971			(38,960)		18,650		0001
Purchased Call/Al Powered US Equity Index/AIP200ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2027	1	3,928,369	2429.91	141,814			42,077		121,716			(35,066)		15,145		0001
Purchased Call/Al Powered US Equity Index/AIP200KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/02/2027	1	3,374,476	2393.02	122,493			41,056		143,600			(30,289)		13,823		0001
Purchased Call/Al Powered US Equity Index/AIP200KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2027	1	2,493,035	2344.78	90,497			31,120		146,564			(22,408)		10,337		0001
Purchased Call/Al Powered US Equity Index/AIP200JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/12/2027	3	6,674,109	2459.85	238,310			74,523		162,848			(59,295)		26,317		0001
Purchased Call/Al Powered US Equity Index/AIP200LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/30/2027	1	2,415,828	2337.85	87,695			32,765		149,372			(21,684)		10,446		0001
Purchased Call/Al Powered US Equity Index/AIP200KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/09/2027	2	3,369,711	2344.78	121,940			42,102		201,298			(30,196)		14,000		0001
Purchased Call/Al Powered US Equity Index/AIP200JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2027	1	2,836,482	2431.16	102,397			31,366		87,926			(25,319)		11,110		0001
Purchased Call/Al Powered US Equity Index/AIP200MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/16/2027	5	6,424,375	2307.69	227,891			90,946		472,351			(56,691)		28,632		0001
Purchased Call/Al Powered US Equity Index/AIP200LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/07/2027	4	4,333,264	2283.4	152,380			58,673		360,568			(37,822)		19,010		0001
Purchased Call/Al Powered US Equity Index/AIP200MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2025	04/09/2027	3	5,374,698	2303.25	194,175			75,570		404,010			(48,240)		23,663		0001
Purchased Call/Al Powered US Equity Index/AIP200PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2027	1	1,423,282	2343.65	50,954			24,917		87,613			(12,599)		7,038		0001
Purchased Call/Al Powered US Equity Index/AIP200PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/17/2027	4	4,468,803	2345.21	159,344			77,291		272,354			(39,602)		21,942		0001
Purchased Call/Al Powered US Equity Index/AIP200NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/13/2027	3	2,815,762	2341.27	100,409			43,633		173,451			(24,924)		13,120		0001
Purchased Call/Al Powered US Equity Index/AIP200MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	04/09/2027	3	3,379,694	2308.16	121,311			47,304		247,514			(30,226)		14,880		0001
Purchased Call/Al Powered US Equity Index/AIP200QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2025	05/14/2027	2	2,217,907	2344.83	79,145			34,675		133,947			(19,714)		10,351		0001
Purchased Call/Al Powered US Equity Index/AIP200MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/23/2027	3	5,537,507	2314.87	200,085			81,412		392,422			(49,623)		24,976		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP2000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/28/2027	2	3,003,339	2352.79	107,913			53,746		176,149			(26,727)		14,975		0001
Purchased Call/Al Powered US Equity Index/AIP200MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	04/23/2027	4	3,475,362	2322.02	125,259			51,237		236,904			(31,163)		15,675		0001
Purchased Call/Al Powered US Equity Index/AIP200PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/24/2027	3	1,878,330	2351.1	67,131			33,031		111,060			(16,653)		9,314		0001
Purchased Call/Al Powered US Equity Index/AIP200PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/23/2027	3	2,269,753	2345.55	82,737			40,609		138,351			(20,532)		11,239		0001
Purchased Call/Al Powered US Equity Index/AIP200NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/07/2027	5	3,546,614	2330.75	127,584			54,602		231,316			(31,716)		16,369		0001
Purchased Call/Al Powered US Equity Index/AIP200NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/07/2027	5	4,006,373	2330.29	146,215			62,682		261,969			(36,440)		18,491		0001
Purchased Call/Al Powered US Equity Index/AIP200NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	05/05/2027	2	3,006,613	2330.18	106,931			45,275		196,588			(26,533)		13,832		0001
Purchased Call/Al Powered US Equity Index/AIP200NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	04/30/2027	3	4,465,030	2331.69	159,354			66,730		289,074			(39,685)		20,374		0001
Purchased Call/Al Powered US Equity Index/AIP200NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/14/2027	4	4,232,642	2342.5	151,011			66,057		259,039			(37,514)		19,754		0001
Purchased Call/Al Powered US Equity Index/AIP2000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	06/01/2027	1	1,872,899	2342.13	67,050			30,854		115,478			(16,579)		8,985		0001
Purchased Call/Al Powered US Equity Index/AIP200MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2025	04/23/2027	3	3,239,735	2324.29	116,175			47,521		218,101			(28,925)		14,612		0001
Purchased Call/Al Powered US Equity Index/AIP2000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/19/2027	3	2,777,307	2345.29	98,348			43,550		167,585			(24,413)		13,063		0001
Purchased Call/Al Powered US Equity Index/AIP2000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2025	06/04/2027	4	2,749,589	2344.29	99,010			46,195		167,717			(24,604)		13,249		0001
Purchased Call/Al Powered US Equity Index/AIP2000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/25/2027	3	3,653,105	2352.79	132,343			65,667		214,101			(32,953)		18,140		0001
Purchased Call/Al Powered US Equity Index/AIP2000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/03/2027	3	2,491,799	2347.4	88,592			41,076		149,285			(21,990)		11,989		0001
Purchased Call/Al Powered US Equity Index/AIP2000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/04/2027	3	2,905,657	2347.03	103,299			48,033		174,527			(25,626)		14,001		0001
Purchased Call/Al Powered US Equity Index/AIP200PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/17/2027	3	1,923,986	2344.62	68,768			33,267		117,643			(17,064)		9,447		0001
Purchased Call/Al Powered US Equity Index/AIP200PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/17/2027	4	5,950,825	2343.65	213,315			103,615		365,826			(53,188)		29,219		0001
Purchased Call/Al Powered US Equity Index/AIP200NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	04/30/2027	3	3,469,659	2327.16	126,086			52,732		230,362			(31,331)		15,832		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2027	2	2,029,177	2347.86	72,599			34,108		121,455			(17,954)		9,835		0001
Purchased Call/Al Powered US Equity Index/AIP200S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/20/2027	4	1,966,524	2344.01	69,120			30,699		119,570			(17,150)		9,264		0001
Purchased Call/Al Powered US Equity Index/AIP200MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/26/2027	2	3,078,422	2324.29	110,548			45,469		207,336			(27,376)		13,954		0001
Purchased Call/Al Powered US Equity Index/AIP200MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/13/2027	1	1,428,314	2308.16	51,276			20,144		104,677			(12,679)		6,333		0001
Purchased Call/Al Powered US Equity Index/AIP2000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2027	3	1,459,204	2340.44	52,274			23,819		90,773			(12,972)		6,958		0001
Purchased Call/Al Powered US Equity Index/AIP2000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/24/2027	2	3,073,740	2335.54	109,810			49,464		196,173			(27,195)		14,569		0001
Purchased Call/Al Powered US Equity Index/AIP200MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/21/2027	4	2,405,995	2300.89	89,579			36,222		183,505			(22,236)		10,815		0001
Purchased Call/Al Powered US Equity Index/AIP2000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/25/2027	2	4,572,481	2353.81	163,400			80,955		266,452			(40,592)		22,705		0001
Purchased Call/Al Powered US Equity Index/AIP200PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2025	06/04/2027	2	3,030,630	2347.86	107,438			50,189		181,182			(26,763)		14,603		0001
Purchased Call/Al Powered US Equity Index/AIP200MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/15/2027	2	3,051,829	2310.36	108,446			42,922		226,450			(26,902)		13,578		0001
Purchased Call/Al Powered US Equity Index/AIP200LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2027	4	5,769,090	2315.56	197,940			75,109		405,274			(49,168)		25,083		0001
Purchased Call/Al Powered US Equity Index/AIP200PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2025	06/10/2027	3	2,803,851	2346.13	100,636			47,588		169,618			(24,969)		13,630		0001
Purchased Call/Al Powered US Equity Index/AIP200PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/11/2027	3	4,148,269	2348.22	147,909			70,410		248,139			(36,745)		20,194		0001
Purchased Call/Al Powered US Equity Index/AIP200NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/12/2027	3	2,855,683	2339.23	102,947			44,613		177,895			(25,564)		13,285		0001
Purchased Call/Al Powered US Equity Index/AIP2000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/02/2027	2	2,906,284	2344	105,375			48,684		177,423			(26,154)		13,963		0001
Purchased Call/Al Powered US Equity Index/AIP200LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2025	04/02/2027	3	2,597,472	2283.6	92,767			35,253		215,779			(23,095)		11,294		0001
Purchased Call/Al Powered US Equity Index/AIP200MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/09/2027	2	3,719,335	2318.25	129,752			50,321		257,896			(32,184)		16,375		0001
Purchased Call/Al Powered US Equity Index/AIP200NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/30/2027	2	2,542,283	2326.28	91,572			38,134		169,613			(22,709)		11,601		0001
Purchased Call/Al Powered US Equity Index/AIP2000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/17/2027	1	1,721,212	2344.83	61,447			27,047		104,011			(15,215)		8,071		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/08/2027	3	1,939,511	2277.52	78,178			30,209		166,150			(19,401)		8,524		0001
Purchased Call/Al Powered US Equity Index/AIP200PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/25/2027	2	2,835,811	2349.6	102,119			50,408		169,193			(25,328)		14,082		0001
Purchased Call/Al Powered US Equity Index/AIP200LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	04/01/2027	2	2,157,601	2341.57	78,790			29,681		130,636			(19,553)		9,364		0001
Purchased Call/Al Powered US Equity Index/AIP200NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/07/2027	3	3,348,759	2329.35	120,585			51,413		220,110			(29,915)		15,456		0001
Purchased Call/Al Powered US Equity Index/AIP2000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/21/2027	4	3,490,222	2335.54	126,825			57,120		222,638			(31,736)		16,467		0001
Purchased Call/Al Powered US Equity Index/AIP200NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2025	04/28/2027	4	3,803,553	2325.13	137,429			56,884		255,220			(34,112)		17,299		0001
Purchased Call/Al Powered US Equity Index/AIP200NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	04/29/2027	2	1,851,251	2326.83	66,409			27,561		123,088			(16,473)		8,434		0001
Purchased Call/Al Powered US Equity Index/AIP200PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/16/2027	4	3,975,508	2349.35	139,032			67,031		236,636			(34,525)		19,493		0001
Purchased Call/Al Powered US Equity Index/AIP200LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2027	3	4,547,590	2347.67	156,357			59,101		265,653			(38,777)		19,772		0001
Purchased Call/Al Powered US Equity Index/AIP200MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2027	2	1,964,005	2309.23	71,851			29,140		143,396			(17,830)		8,843		0001
Purchased Call/Al Powered US Equity Index/AIP200PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/07/2027	1	2,113,893	2347.86	75,677			35,497		126,452			(18,738)		10,231		0001
Purchased Call/Al Powered US Equity Index/AIP200MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/14/2027	3	2,830,395	2309.17	101,448			40,034		206,389			(25,178)		12,571		0001
Purchased Call/Al Powered US Equity Index/AIP200MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/20/2027	1	1,731,133	2307.69	62,148			24,978		127,370			(15,346)		7,768		0001
Purchased Call/Al Powered US Equity Index/AIP200NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/14/2027	2	2,700,803	2340.91	96,619			42,122		166,787			(23,966)		12,605		0001
Purchased Call/Al Powered US Equity Index/AIP2000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/18/2027	1	1,145,873	2344.83	41,022			18,088		69,284			(10,143)		5,381		0001
Purchased Call/Al Powered US Equity Index/AIP200PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/09/2027	3	3,001,913	2345.94	107,214			50,550		181,732			(26,602)		14,571		0001
Purchased Call/Al Powered US Equity Index/AIP200PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/11/2027	3	2,501,714	2348.38	89,226			42,353		149,512			(22,136)		12,179		0001
Purchased Call/Al Powered US Equity Index/AIP2000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2027	2	5,506,348	2342.13	196,879			90,030		339,314			(48,982)		26,258		0001
Purchased Call/Al Powered US Equity Index/AIP200NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	05/06/2027	3	2,464,656	2328.19	88,689			37,708		162,977			(22,026)		11,357		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2027	3	2,996,226	2338.13	106,841			47,622		188,393			(26,501)		14,136		0001
Purchased Call/Al Powered US Equity Index/AIP200PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/15/2027	1	3,630,519	2345.29	129,973			62,308		221,012			(32,138)		17,776		0001
Purchased Call/Al Powered US Equity Index/AIP200NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/10/2027	2	2,496,198	2330.29	89,456			38,530		163,302			(22,161)		11,576		0001
Purchased Call/Al Powered US Equity Index/AIP200S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/29/2027	1	1,671,925	2352.79	60,022			29,929		98,131			(14,842)		8,348		0001
Purchased Call/Al Powered US Equity Index/AIP200LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/05/2027	1	2,500,621	2283.6	89,772			34,328		207,779			(22,228)		10,931		0001
Purchased Call/Al Powered US Equity Index/AIP200MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/16/2027	2	3,539,941	2306.82	127,017			50,496		261,476			(31,509)		15,777		0001
Purchased Call/Al Powered US Equity Index/AIP200NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/11/2027	1	1,598,404	2330.29	57,223			24,681		104,618			(14,149)		7,424		0001
Purchased Call/Al Powered US Equity Index/AIP200LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/06/2027	1	1,598,498	2283.6	57,386			21,993		132,849			(14,190)		7,000		0001
Purchased Call/Al Powered US Equity Index/AIP200MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/19/2027	1	3,738,877	2307.69	134,226			53,838		274,997			(33,190)		16,749		0001
Purchased Call/Al Powered US Equity Index/AIP200DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/28/2027	2	3,060,600	2341.66	109,419			49,994		189,098			(27,188)		14,595		0001
Purchased Call/Al Powered US Equity Index/AIP200SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2025	05/21/2027	3	3,466,251	2337.66	124,723			56,155		218,518			(31,170)		16,354		0001
Purchased Call/Al Powered US Equity Index/AIP200PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/11/2027	3	3,598,171	2345.29	129,523			61,769		218,796			(32,262)		17,516		0001
Purchased Call/Al Powered US Equity Index/AIP200SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/27/2027	4	2,831,103	2342.29	100,315			45,549		174,232			(24,908)		13,480		0001
Purchased Call/Al Powered US Equity Index/AIP200PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/21/2027	1	2,568,075	2343.65	91,937			44,894		157,979			(22,764)		12,681		0001
Purchased Call/Al Powered US Equity Index/AIP200PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/14/2027	1	2,200,428	2345.29	78,775			37,708		133,879			(19,505)		10,758		0001
Purchased Call/Al Powered US Equity Index/AIP200S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	06/30/2027	4	5,659,196	2359.46	202,705			101,504		320,135			(50,323)		28,296		0001
Purchased Call/Al Powered US Equity Index/AIP200MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/12/2027	1	3,717,735	2308.16	133,095			52,176		272,368			(32,955)		16,455		0001
Purchased Call/Al Powered US Equity Index/AIP200NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/03/2027	1	2,305,334	2331.69	82,762			34,835		149,327			(20,492)		10,571		0001
Purchased Call/Al Powered US Equity Index/AIP2000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2027	1	1,291,105	2335.54	46,222			20,889		82,484			(11,414)		6,138		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/27/2027	1	2,421,323	2324.29	86,925			35,821		163,152			(21,494)		10,994		0001
Purchased Call/Al Powered US Equity Index/AIP200NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/04/2027	1	1,354,196	2331.69	48,751			20,558		87,761			(12,055)		6,220		0001
Purchased Call/Al Powered US Equity Index/AIP200QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/25/2027	1	1,828,620	2335.54	65,282			29,453		116,766			(16,142)		8,680		0001
Purchased Call/Al Powered US Equity Index/AIP200QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/02/2027	3	3,393,341	2360.1	123,524			62,392		191,477			(30,646)		17,013		0001
Purchased Call/Al Powered US Equity Index/AIP200QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/01/2027	4	3,273,595	2357.37	119,559			60,172		187,468			(29,691)		16,390		0001
Purchased Call/Al Powered US Equity Index/AIP200QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/19/2027	4	2,562,424	2382.1	91,568			52,154		130,915			(22,727)		13,662		0001
Purchased Call/Al Powered US Equity Index/AIP200QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/02/2027	3	8,355,943	2363.48	301,061			152,238		462,517			(74,832)		41,894		0001
Purchased Call/Al Powered US Equity Index/AIP200RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	07/21/2027	5	3,833,464	2366.29	138,650			73,437		210,734			(34,428)		19,711		0001
Purchased Call/Al Powered US Equity Index/AIP200SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	08/05/2027	3	1,896,274	2361.79	70,308			38,681		107,719			(17,451)		9,938		0001
Purchased Call/Al Powered US Equity Index/AIP200RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/19/2027	1	2,566,701	2364.34	92,658			48,814		142,434			(22,943)		13,163		0001
Purchased Call/Al Powered US Equity Index/AIP200SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/18/2027	4	3,806,704	2387.02	134,837			76,585		188,972			(33,472)		20,271		0001
Purchased Call/Al Powered US Equity Index/AIP200SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/06/2027	3	1,524,896	2368.67	55,229			30,503		83,438			(13,708)		8,002		0001
Purchased Call/Al Powered US Equity Index/AIP200QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/09/2027	4	4,056,839	2361.55	146,381			75,465		227,690			(36,447)		20,533		0001
Purchased Call/Al Powered US Equity Index/AIP200SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/11/2027	4	2,722,459	2369.98	102,614			57,280		148,234			(25,465)		14,374		0001
Purchased Call/Al Powered US Equity Index/AIP200RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	07/22/2027	4	2,524,896	2365.43	93,100			49,526		146,184			(23,157)		12,999		0001
Purchased Call/Al Powered US Equity Index/AIP200SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/06/2027	3	4,409,120	2372.64	158,980			88,095		235,941			(39,579)		23,136		0001
Purchased Call/Al Powered US Equity Index/AIP200TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	09/09/2027	3	2,049,311	2400.17	75,994			45,465		95,563			(18,859)		11,199		0001
Purchased Call/Al Powered US Equity Index/AIP200RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/04/2027	4	3,248,563	2367.97	115,465			63,367		178,217			(28,664)		17,004		0001
Purchased Call/Al Powered US Equity Index/AIP200USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/24/2027	4	1,228,857	2418.39	44,293			27,425		52,095			(10,992)		6,830		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/24/2027	3	4,328,957	2410.35	159,291			98,915		192,340			(39,570)		24,060		0001
Purchased Call/Al Powered US Equity Index/AIP200TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/25/2027	3	3,092,161	2385.56	113,563			65,576		155,448			(28,183)		16,605		0001
Purchased Call/Al Powered US Equity Index/AIP200SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/13/2027	3	4,637,447	2387.82	167,851			94,503		228,512			(41,699)		24,545		0001
Purchased Call/Al Powered US Equity Index/AIP200SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/17/2027	2	1,857,508	2388.11	67,256			38,071		91,549			(16,634)		9,879		0001
Purchased Call/Al Powered US Equity Index/AIP200TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	08/31/2027	3	2,298,094	2389.74	83,088			48,723		113,193			(20,577)		12,428		0001
Purchased Call/Al Powered US Equity Index/AIP200US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/10/2027	2	3,458,437	2411.68	126,843			76,421		150,947			(31,580)		18,921		0001
Purchased Call/Al Powered US Equity Index/AIP200TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	08/27/2027	2	2,835,153	2389.74	101,568			59,298		139,385			(25,278)		15,261		0001
Purchased Call/Al Powered US Equity Index/AIP200US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/24/2027	3	3,926,652	2418.94	143,083			88,988		165,926			(35,638)		21,824		0001
Purchased Call/Al Powered US Equity Index/AIP200USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/30/2027	3	1,751,617	2428.23	64,593			40,491		70,361			(16,025)		9,800		0001
Purchased Call/Al Powered US Equity Index/AIP200USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/29/2027	3	4,314,170	2421.61	159,305			99,693		180,063			(39,545)		24,110		0001
Purchased Call/Al Powered US Equity Index/AIP200QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	07/07/2027	3	3,245,201	2360.43	116,748			59,560		183,063			(28,975)		16,381		0001
Purchased Call/Al Powered US Equity Index/AIP200TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2025	09/03/2027	3	2,865,356	2385.09	106,652			62,983		145,224			(26,466)		15,550		0001
Purchased Call/Al Powered US Equity Index/AIP200USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/20/2027	1	1,586,489	2427.62	57,748			35,427		63,386			(14,299)		8,778		0001
Purchased Call/Al Powered US Equity Index/AIP200TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/30/2027	2	2,049,548	2389.74	74,343			43,523		100,858			(18,411)		11,071		0001
Purchased Call/Al Powered US Equity Index/AIP200QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/15/2027	3	2,910,901	2358.26	106,124			55,311		166,894			(26,339)		14,851		0001
Purchased Call/Al Powered US Equity Index/AIP200RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	07/30/2027	3	3,724,309	2372.68	131,651			71,420		198,479			(32,669)		19,372		0001
Purchased Call/Al Powered US Equity Index/AIP200RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/30/2027	3	2,272,577	2350.73	84,448			45,990		136,770			(21,030)		11,821		0001
Purchased Call/Al Powered US Equity Index/AIP200TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/27/2027	3	2,077,422	.2392	76,178			44,303		100,819			(18,905)		11,182		0001
Purchased Call/Al Powered US Equity Index/AIP200SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/12/2027	3	2,140,453	2383.52	78,949			44,196		108,022			(19,594)		11,315		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/16/2027	4	3,209,145	2360.82	117,417			61,454		181,503			(29,146)		16,394		0001
Purchased Call/Al Powered US Equity Index/AIP200RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/27/2027	1	2,629,832	2376.46	94,937			50,989		136,847			(23,475)		13,627		0001
Purchased Call/Al Powered US Equity Index/AIP200TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/02/2027	4	3,979,547	2380.6	151,301			89,226		206,673			(37,586)		21,572		0001
Purchased Call/Al Powered US Equity Index/AIP200USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/17/2027	4	4,706,205	2427.62	171,716			105,167		187,797			(42,769)		25,953		0001
Purchased Call/Al Powered US Equity Index/AIP200RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/29/2027	3	2,952,389	2371.9	106,616			57,585		157,918			(26,447)		15,337		0001
Purchased Call/Al Powered US Equity Index/AIP200US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2025	09/16/2027	3	2,090,637	2417.59	75,728			46,007		88,487			(18,786)		11,516		0001
Purchased Call/Al Powered US Equity Index/AIP200RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/23/2027	2	2,857,892	2372.5	104,348			55,742		151,863			(25,927)		14,733		0001
Purchased Call/Al Powered US Equity Index/AIP200SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/20/2027	2	2,707,286	2376.97	96,838			55,308		142,489			(24,026)		14,451		0001
Purchased Call/Al Powered US Equity Index/AIP200TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/08/2027	4	3,341,498	2394.14	125,784			75,117		161,188			(31,237)		18,239		0001
Purchased Call/Al Powered US Equity Index/AIP200RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/30/2027	4	4,589,057	2367.74	161,969			88,084		251,479			(40,249)		23,870		0001
Purchased Call/Al Powered US Equity Index/AIP200SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/13/2027	3	2,911,358	2388.11	104,782			59,083		143,218			(26,091)		15,409		0001
Purchased Call/Al Powered US Equity Index/AIP200QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/09/2027	3	2,241,856	2362.13	81,036			41,575		125,412			(20,102)		11,347		0001
Purchased Call/Al Powered US Equity Index/AIP200SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/20/2027	4	4,374,542	2372.55	162,246			92,916		235,988			(40,311)		23,351		0001
Purchased Call/Al Powered US Equity Index/AIP200TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/20/2027	4	4,733,047	2393.82	168,937			96,902		226,274			(42,057)		25,265		0001
Purchased Call/Al Powered US Equity Index/AIP200RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/16/2027	2	3,889,270	2364.77	140,314			73,560		215,130			(34,846)		19,868		0001
Purchased Call/Al Powered US Equity Index/AIP200QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/09/2027	3	3,468,423	2362.93	124,775			64,229		193,149			(30,998)		17,555		0001
Purchased Call/Al Powered US Equity Index/AIP200QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2025	07/14/2027	4	2,369,091	2362.49	84,351			43,880		132,572			(20,952)		12,070		0001
Purchased Call/Al Powered US Equity Index/AIP200QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/13/2027	1	1,891,193	2361.55	68,461			35,453		106,310			(16,928)		9,623		0001
Purchased Call/Al Powered US Equity Index/AIP200RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/03/2027	2	1,276,154	2350.73	47,115			25,802		76,906			(11,674)		6,671		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2027	1	1,996,794	2372.64	72,484			40,324		107,030			(17,923)		10,530		0001
Purchased Call/Al Powered US Equity Index/AIP200S$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/09/2027	3	1,738,608	2372.64	63,383			35,268		93,115			(15,722)		9,157		0001
Purchased Call/Al Powered US Equity Index/AIP200S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2027	3	3,482,065	2367.35	126,919			70,223		191,936			(31,524)		18,271		0001
Purchased Call/Al Powered US Equity Index/AIP200T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/03/2027	2	8,068,117	2391.75	293,198			173,754		393,786			(72,924)		43,785		0001
Purchased Call/Al Powered US Equity Index/AIP200S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	08/23/2027	3	2,264,467	2393.82	83,638			48,364		108,365			(20,835)		12,131		0001
Purchased Call/Al Powered US Equity Index/AIP200T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2027	1	1,799,272	2389.74	65,493			38,414		88,704			(16,172)		9,742		0001
Purchased Call/Al Powered US Equity Index/AIP200U$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/17/2027	3	3,673,184	2420.97	134,608			82,281		152,538			(33,437)		20,256		0001
Purchased Call/Al Powered US Equity Index/AIP200T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	08/27/2027	3	4,017,610	2395.94	144,619			84,319		190,599			(35,920)		21,625		0001
Purchased Call/Al Powered US Equity Index/AIP200U$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2027	1	1,799,945	2418.94	65,338			40,746		76,230			(16,156)		10,048		0001
Purchased Call/Al Powered US Equity Index/AIP200U$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2025	09/15/2027	3	5,941,147	2417.65	215,637			130,735		251,145			(53,511)		32,689		0001
Purchased Call/Al Powered US Equity Index/AIP200U$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/17/2027	5	1,996,098	2414.49	75,219			46,110		86,135			(18,755)		11,008		0001
Purchased Call/Al Powered US Equity Index/AIP200R$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/16/2027	2	3,152,507	2364.34	113,824			59,763		174,801			(28,330)		16,104		0001
Purchased Call/Al Powered US Equity Index/AIP200T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/10/2027	3	1,304,459	2404.72	49,190			29,558		59,302			(12,212)		7,137		0001
Purchased Call/Al Powered US Equity Index/AIP200R$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/26/2027	1	3,341,450	2376.46	120,626			64,710		173,725			(29,868)		17,292		0001
Purchased Call/Al Powered US Equity Index/AIP200R$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/28/2027	4	3,511,526	2376.5	125,126			67,441		182,844			(31,055)		18,219		0001
Purchased Call/Al Powered US Equity Index/AIP200T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/10/2027	3	2,598,760	2414.53	93,986			56,548		111,530			(23,349)		14,218		0001
Purchased Call/Al Powered US Equity Index/AIP200T$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/03/2027	4	2,335,432	2396.32	84,049			49,808		111,043			(20,909)		12,674		0001
Purchased Call/Al Powered US Equity Index/AIP200S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/13/2027	5	3,426,319	2389.65	123,076			69,181		167,054			(30,556)		18,135		0001
Purchased Call/Al Powered US Equity Index/AIP200U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	09/22/2027	5	3,870,257	2432.67	135,473			83,521		150,349			(33,644)		21,463		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200U$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2025	09/23/2027	2	3,551,545	2424.31	127,767			78,830		145,222			(31,691)		19,717		0001
Purchased Call/Al Powered US Equity Index/AIP200U$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/14/2027	2	1,583,426	2411.68	57,666			34,858		69,261			(14,263)		8,702		0001
Purchased Call/Al Powered US Equity Index/AIP200T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/26/2027	2	2,769,292	2389.24	101,041			58,469		136,421			(25,069)		14,888		0001
Purchased Call/Al Powered US Equity Index/AIP200T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/07/2027	1	1,258,337	2391.75	45,803			27,243		61,475			(11,326)		6,861		0001
Purchased Call/Al Powered US Equity Index/AIP200R$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/20/2027	1	2,175,256	2364.34	78,527			41,421		120,806			(19,417)		11,170		0001
Purchased Call/Al Powered US Equity Index/AIP200Q$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2027	2	1,699,117	2359.4	61,759			31,578		96,459			(15,323)		8,588		0001
Purchased Call/Al Powered US Equity Index/AIP200R$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2025	07/23/2027	2	3,070,752	2372.1	110,944			59,072		163,547			(27,523)		15,830		0001
Purchased Call/Al Powered US Equity Index/AIP200R$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2025	07/23/2027	2	3,536,986	2376.46	127,307			68,079		183,726			(31,694)		18,234		0001
Purchased Call/Al Powered US Equity Index/AIP200R$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/02/2027	1	1,960,585	2350.73	70,777			38,650		118,074			(17,525)		10,236		0001
Purchased Call/Al Powered US Equity Index/AIP200S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/16/2027	1	2,218,052	2388.11	80,294			45,393		109,217			(19,881)		11,783		0001
Purchased Call/Al Powered US Equity Index/AIP200S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/12/2027	1	2,568,808	2361.55	92,734			47,961		144,289			(22,961)		13,053		0001
Purchased Call/Al Powered US Equity Index/AIP200S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	08/24/2027	2	1,654,966	2393.82	61,941			35,952		79,274			(15,451)		8,876		0001
Purchased Call/Al Powered US Equity Index/AIP200U$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/13/2027	1	2,665,157	2411.68	97,012			58,581		116,452			(24,021)		14,631		0001
Purchased Call/Al Powered US Equity Index/AIP200U$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/27/2027	1	2,143,446	2418.94	77,807			48,482		90,677			(19,265)		11,953		0001
Purchased Call/Al Powered US Equity Index/AIP200U$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2027	1	2,313,690	2427.62	84,218			51,711		92,551			(20,824)		12,816		0001
Purchased Call/Al Powered US Equity Index/AIP200Q$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/06/2027	1	2,955,133	2363.48	106,976			54,370		163,708			(26,416)		14,897		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2025	12/29/2027	4	4,213,328	2437.2	151,490	2,980		115,980		171,688			(38,300)		25,789		0001
Purchased Call/Al Powered US Equity Index/AIP200V$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/07/2027	4	2,480,519	2439.7	92,955			59,258		93,558			(23,094)		13,984		0001
Purchased Call/Al Powered US Equity Index/AIP200V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/05/2027	1	2,721,678	2434.6	100,430			63,596		105,615			(24,833)		15,310		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/08/2027	6	4,832,893	2448.95	166,926			107,265		172,512			(41,563)		27,275		0001
Purchased Call/Al Powered US Equity Index/AIP200USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2025	10/01/2027	3	3,084,614	2433.06	114,607			72,169		120,513			(28,453)		17,277		0001
Purchased Call/Al Powered US Equity Index/AIP200VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2025	10/08/2027	4	4,422,661	2403.94	169,566			108,870		205,765			(42,233)		24,959		0001
Purchased Call/Al Powered US Equity Index/AIP200WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2025	10/29/2027	3	1,663,529	2461.4	57,721			38,544		56,111			(14,323)		9,598		0001
Purchased Call/Al Powered US Equity Index/AIP200XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2025	11/12/2027	3	3,964,367	2441.46	141,768			97,261		152,501			(35,162)		23,200		0001
Purchased Call/Al Powered US Equity Index/AIP200WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/01/2027	2	4,605,844	2445.88	169,520			113,795		170,853			(41,979)		26,656		0001
Purchased Call/Al Powered US Equity Index/AIP200WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	11/05/2027	4	3,507,946	2427.7	131,972			89,900		145,341			(32,884)		20,384		0001
Purchased Call/Al Powered US Equity Index/AIP200WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/05/2027	5	5,682,423	2423.82	209,194			142,145		240,712			(51,996)		33,020		0001
Purchased Call/Al Powered US Equity Index/AIP200VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/15/2027	3	4,029,968	2428.61	151,889			98,889		163,487			(37,825)		22,914		0001
Purchased Call/Al Powered US Equity Index/AIP200VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2025	10/13/2027	4	4,510,653	2427.6	165,505			106,764		183,711			(41,080)		25,592		0001
Purchased Call/Al Powered US Equity Index/AIP200WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	11/04/2027	4	2,779,113	2433.08	102,173			69,059		111,514			(25,366)		16,133		0001
Purchased Call/Al Powered US Equity Index/AIP200VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/19/2027	2	1,198,830	2428.61	44,472			29,019		48,746			(10,999)		6,845		0001
Purchased Call/Al Powered US Equity Index/AIP200XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/11/2027	3	2,559,046	2441.83	93,759			64,168		98,121			(23,256)		14,961		0001
Purchased Call/Al Powered US Equity Index/AIP200WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	11/08/2027	3	3,815,517	2427.7	139,879			95,417		158,259			(34,660)		22,239		0001
Purchased Call/Al Powered US Equity Index/AIP200WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/02/2027	1	1,754,010	2445.88	64,548			43,357		65,146			(15,961)		10,161		0001
Purchased Call/Al Powered US Equity Index/AIP200XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/19/2027	2	5,289,453	2388.14	197,692			138,029		274,784			(49,103)		31,170		0001
Purchased Call/Al Powered US Equity Index/AIP200XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2025	11/12/2027	3	3,825,049	2419.67	138,307			95,366		166,685			(34,421)		22,384		0001
Purchased Call/Al Powered US Equity Index/AIP200VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2025	12/01/2027	4	4,486,779	2426.89	167,359			119,215		189,928			(41,539)		26,751		0001
Purchased Call/Al Powered US Equity Index/AIP200YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/10/2027	3	1,508,731	2439.16	55,629			40,333		60,009			(13,801)		9,073		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/24/2027	4	1,032,183	2420.52	38,666			27,283		45,095			(9,614)		6,112		0001
Purchased Call/Al Powered US Equity Index/AIP200X$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/12/2027	5	4,449,363	2419.4	162,477			111,891		194,185			(40,368)		26,038		0001
Purchased Call/Al Powered US Equity Index/AIP200X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	11/18/2027	4	2,521,083	2401.7	93,719			65,091		121,728			(23,264)		14,842		0001
Purchased Call/Al Powered US Equity Index/AIP200X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2025	11/24/2027	4	2,866,690	2412.2	109,923			77,375		131,133			(27,300)		16,976		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/15/2027	2	4,594,990	2425.37	168,393			123,152		198,014			(41,785)		27,763		0001
Purchased Call/Al Powered US Equity Index/AIP200X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/16/2027	1	2,033,223	2419.67	74,823			51,698		88,781			(18,501)		11,946		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/02/2027	3	2,449,246	2429.85	90,617			64,640		102,054			(22,478)		14,617		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/13/2027	2	3,714,051	2428.28	136,587			99,582		157,184			(33,825)		22,398		0001
Purchased Call/Al Powered US Equity Index/AIP200X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/15/2027	4	6,023,088	2422.15	224,840			146,134		253,724			(55,855)		34,246		0001
Purchased Call/Al Powered US Equity Index/AIP200I$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2025	10/27/2027	7	7,481,984	2460.77	274,017			182,251		252,717			(68,104)		43,079		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/06/2027	3	4,526,540	2445.11	163,558			103,889		165,030			(40,589)		25,491		0001
Purchased Call/Al Powered US Equity Index/AIP200I$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2025	10/28/2027	3	2,674,616	2461.47	97,967			65,184		90,058			(24,306)		15,415		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/04/2027	2	3,514,877	2434.6	129,344			81,852		136,228			(32,030)		19,751		0001
Purchased Call/Al Powered US Equity Index/AIP200I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	10/29/2027	2	4,962,494	2445.88	182,378			122,212		183,848			(45,387)		28,631		0001
Purchased Call/Al Powered US Equity Index/AIP200I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/05/2027	3	1,568,323	2436.87	56,028			37,929		61,624			(13,900)		9,113		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/23/2027	3	2,488,924	2438.53	91,940			68,391		100,318			(22,815)		15,151		0001
Purchased Call/Al Powered US Equity Index/AIP200X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/10/2027	4	4,213,633	2439.97	155,449			106,287		163,172			(38,580)		24,609		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/30/2027	4	1,705,894	2435.22	55,503	6,352		46,659		70,345			(15,291)		10,451		0001
Purchased Call/Al Powered US Equity Index/AIP200X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/26/2027	3	5,024,267	2426.18	185,904			131,568		212,870			(46,111)		29,811		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/19/2027	4	4,582,112	2398.48	171,225			119,722		225,291			(42,608)		27,002		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/03/2027	2	3,048,104	2437.58	111,512			80,118		121,698			(27,752)		18,208		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/03/2027	4	1,848,448	2432.91	68,768			49,280		75,778			(17,085)		11,042		0001
Purchased Call/Al Powered US Equity Index/AIP200X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2025	11/19/2027	3	1,498,911	2405.89	52,167			36,345		70,803			(12,945)		8,833		0001
Purchased Call/Al Powered US Equity Index/AIP200W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2025	10/29/2027	2	5,724,473	2442.85	210,522			140,838		215,934			(52,273)		33,028		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/30/2027	1	12,008,020	2431.27	443,096			314,671		495,431			(109,563)		71,525		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	12/10/2027	3	3,913,649	2428.28	143,266			104,325		165,461			(35,660)		23,535		0001
Purchased Call/Al Powered US Equity Index/AIP200V$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/08/2027	2	1,724,176	2450.33	63,254			40,401		61,026			(15,692)		9,730		0001
Purchased Call/Al Powered US Equity Index/AIP200W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2025	10/21/2027	4	2,578,288	2441.94	93,469			61,319		97,100			(23,198)		14,753		0001
Purchased Call/Al Powered US Equity Index/AIP200W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/25/2027	2	3,424,017	2447.56	126,669			83,816		124,985			(31,370)		19,674		0001
Purchased Call/Al Powered US Equity Index/AIP200V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/12/2027	1	1,082,567	2403.94	39,838			25,646		50,464			(9,851)		6,136		0001
Purchased Call/Al Powered US Equity Index/AIP200W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/22/2027	3	3,407,332	2447.56	128,048			84,581		124,213			(31,878)		19,517		0001
Purchased Call/Al Powered US Equity Index/AIP200W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/03/2027	4	5,459,523	2447.07	191,865			129,300		201,593			(47,620)		31,661		0001
Purchased Call/Al Powered US Equity Index/AIP200V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	10/01/2027	3	3,244,321	2435.23	119,985			75,693		125,108			(29,825)		18,171		0001
Purchased Call/Al Powered US Equity Index/AIP200V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/18/2027	1	3,085,659	2428.61	114,169			74,438		125,324			(28,269)		17,600		0001
Purchased Call/Al Powered US Equity Index/AIP200V$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	10/15/2027	3	1,344,021	2430.33	48,017			31,161		53,976			(11,918)		7,642		0001
Purchased Call/Al Powered US Equity Index/AIP200V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/20/2027	4	4,437,484	2440.02	163,513			107,074		168,873			(40,604)		25,364		0001
Purchased Call/Al Powered US Equity Index/AIP200W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/09/2027	1	4,444,795	2427.7	164,013			111,899		184,558			(40,555)		25,933		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2025	12/23/2027	4	6,698,646	2441.51	241,655	2,070		182,092		265,527			(60,708)		40,776		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200Y9U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/16/2027	2	1,848,607	2424.05	67,384			49,421		80,304			(16,722)		11,180		0001
Purchased Call/Al Powered US Equity Index/AIP200XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/15/2027	2	3,527,363	2419.67	129,607			89,525		153,870			(32,105)		20,704		0001
Purchased Call/Al Powered US Equity Index/AIP200W4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/22/2027	4	7,575,167	2440.07	283,112			186,764		288,813			(70,337)		43,389		0001
Purchased Call/Al Powered US Equity Index/AIP200W9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/26/2027	1	2,028,049	2447.56	74,835			49,547		74,124			(18,504)		11,665		0001
Purchased Call/Al Powered US Equity Index/AIP200Y9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/03/2027	4	5,103,140	2434.77	181,603	5,646		134,707		207,020			(46,474)		30,485		0001
Purchased Call/Al Powered US Equity Index/AIP200XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2025	11/17/2027	3	3,579,682	2409.11	129,676			89,832		165,890			(32,173)		21,053		0001
Purchased Call/Al Powered US Equity Index/AIP200Z9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/27/2027	1	3,525,260	2441.51	129,025			96,547		139,909			(31,947)		21,538		0001
Purchased Call/Al Powered US Equity Index/AIP200YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/17/2027	2	3,096,849	2411.35	119,199			87,804		144,274			(29,598)		18,747		0001
Purchased Call/Al Powered US Equity Index/AIP200YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/10/2027	2	2,908,945	2441.77	105,764			76,895		114,001			(26,265)		17,493		0001
Purchased Call/Al Powered US Equity Index/AIP200XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2025	11/26/2027	2	3,158,686	2431.27	116,164			82,418		130,044			(28,928)		18,742		0001
Purchased Call/Al Powered US Equity Index/AIP200YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2025	11/29/2027	2	3,864,257	2431.27	142,538			101,171		159,265			(35,295)		22,995		0001
Purchased Call/Al Powered US Equity Index/AIP200Z3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2026	12/17/2027	4	2,467,843	2428.77	88,567	2,988		67,619		104,562			(22,775)		14,939		0001
Purchased Call/Al Powered US Equity Index/AIP200YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/06/2027	1	2,311,296	2437.58	85,287			61,355		92,383			(21,118)		13,847		0001
Purchased Call/Al Powered US Equity Index/AIP200YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/09/2027	4	2,693,308	2431.68	100,856			72,998		111,624			(25,032)		16,181		0001
Purchased Call/Al Powered US Equity Index/AIP200Z9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/17/2027	6	3,848,818	2418.96	137,179	7,904		107,226		172,084			(35,901)		23,298		0001
Purchased Call/Al Powered US Equity Index/AIP200YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/14/2027	1	2,345,280	2428.28	86,306			62,951		99,355			(21,341)		14,157		0001
Purchased Call/Al Powered US Equity Index/AIP200XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/22/2027	2	3,280,986	2398.48	121,347			84,963		161,456			(30,050)		19,392		0001
Purchased Call/Al Powered US Equity Index/AIP200YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/08/2027	4	2,943,506	2433.65	107,643			77,734		120,552			(26,724)		17,668		0001
Purchased Call/Al Powered US Equity Index/AIP200Z97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2025	12/22/2027	3	3,688,663	2433.89	137,286			101,775		152,385			(34,061)		22,433		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200V$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/11/2027	1	2,160,288	2403.94	79,499			51,138		100,606			(19,684)		12,231		0001
Purchased Call/Al Powered US Equity Index/AIP200V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2025	10/01/2027	3	3,640,755	2434.6	137,281			86,717		140,930			(34,202)		20,391		0001
Purchased Call/Al Powered US Equity Index/AIP200V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/14/2027	3	2,436,178	2426.78	90,275			58,337		99,791			(22,399)		13,837		0001
Purchased Call/Al Powered US Equity Index/AIP200W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/22/2027	3	2,338,037	2435.66	87,630			57,679		91,500			(21,746)		13,392		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/21/2027	1	3,516,688	2428.77	129,766			95,898		149,335			(32,087)		21,367		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/07/2027	1	2,619,364	2437.58	96,655			69,570		104,811			(23,900)		15,707		0001
Purchased Call/Al Powered US Equity Index/AIP200X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/23/2027	1	1,179,371	2398.48	43,519			30,487		58,078			(10,761)		6,977		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/20/2027	1	2,503,382	2428.77	92,375			68,233		106,188			(22,873)		15,196		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/28/2027	1	3,612,372	2441.51	132,213			98,978		143,537			(32,692)		22,091		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2026	12/31/2027	4	929,238	2427.21	12,239	22,156		26,045		40,085			(8,451)		5,698		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2025	12/23/2027	2	429,801	2441.88	15,496			11,580		17,001			(3,866)		2,616		0001
Purchased Call/Al Powered US Equity Index/AIP3000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/14/2028	3	786,888	2439.28		28,551		22,113		32,116			(6,502)		4,886		0001
Purchased Call/Al Powered US Equity Index/AIP3000$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2026	01/14/2028	3	1,285,102	2442.2		45,943		35,695		51,616			(10,424)		7,980		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2026	01/07/2028	3	1,410,773	2439.73		51,241		39,154		57,126			(12,178)		8,706		0001
Purchased Call/Al Powered US Equity Index/AIP3000$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2026	01/11/2028	1	2,385,665	2446.67		86,361		66,313		93,175			(20,292)		14,775		0001
Purchased Call/Al Powered US Equity Index/AIP3001$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/04/2028	4	1,366,574	2427.46		48,768		39,148		60,305			(9,691)		8,643		0001
Purchased Call/Al Powered US Equity Index/AIP3000$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2026	01/21/2028	3	4,773,008	2437.42		171,831		134,887		197,646			(37,444)		29,823		0001
Purchased Call/Al Powered US Equity Index/AIP3000$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2026	01/27/2028	3	1,648,128	2445.45		59,263		46,842		65,604			(12,469)		10,352		0001
Purchased Call/Al Powered US Equity Index/AIP3000$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2026	01/28/2028	3	1,292,339	2445.01		46,234		36,792		51,627			(9,499)		8,124		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2026	01/28/2028	6	4,334,335	2442.73		154,949		123,229		175,317			(32,159)		27,248		0001
Purchased Call/Al Powered US Equity Index/AIP3000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2026	01/13/2028	3	2,256,426	2445.36		80,859		62,361		88,953			(18,580)		14,000		0001
Purchased Call/Al Powered US Equity Index/AIP3000$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2026	01/14/2028	4	7,987,202	2441.53		284,873		221,519		321,990			(64,432)		49,599		0001
Purchased Call/Al Powered US Equity Index/AIP3000$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2026	01/21/2028	3	5,286,057	2437.12		191,074		150,202		219,248			(41,369)		33,029		0001
Purchased Call/Al Powered US Equity Index/AIP3001$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2026	02/03/2028	4	2,121,730	2432.67		74,553		59,694		90,979			(14,934)		13,408		0001
Purchased Call/Al Powered US Equity Index/AIP3001$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/04/2028	7	6,392,093	2410.41		233,314		188,063		308,293			(45,942)		40,427		0001
Purchased Call/Al Powered US Equity Index/AIP3001$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2026	02/10/2028	5	2,982,736	2439.49		105,696		85,689		123,956			(20,110)		18,961		0001
Purchased Call/Al Powered US Equity Index/AIP3002$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2026	02/18/2028	3	2,381,300	2429.96		85,601		70,334		104,714			(15,428)		15,240		0001
Purchased Call/Al Powered US Equity Index/AIP3002$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2026	03/02/2028	5	2,296,710	2430.46		80,125		67,174		101,498			(13,032)		14,858		0001
Purchased Call/Al Powered US Equity Index/AIP3001$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2026	02/09/2028	6	2,804,846	2442.38		99,592		80,582		114,668			(19,106)		17,815		0001
Purchased Call/Al Powered US Equity Index/AIP3001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2026	02/11/2028	6	2,196,722	2439.55		75,590		61,545		91,363			(14,158)		13,976		0001
Purchased Call/Al Powered US Equity Index/AIP3002$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2026	02/18/2028	4	7,155,800	2433.33		256,732		211,748		309,144			(45,740)		45,797		0001
Purchased Call/Al Powered US Equity Index/AIP3002$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2026	02/25/2028	7	1,870,022	2439.82		63,541		52,991		78,380			(10,671)		12,038		0001
Purchased Call/Al Powered US Equity Index/AIP3002$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2026	02/25/2028	7	6,018,790	2434.55		213,368		177,965		259,378			(36,037)		38,745		0001
Purchased Call/Al Powered US Equity Index/AIP3002$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2026	03/08/2028	2	1,823,029	2406.57		65,884		55,676		91,313			(10,417)		11,851		0001
Purchased Call/Al Powered US Equity Index/AIP3003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2026	03/17/2028	6	2,960,284	2380.87		104,327		90,018		168,859			(14,625)		19,384		0001
Purchased Call/Al Powered US Equity Index/AIP3004$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/27/2028	8	3,446,976	2344.88		133,269		117,183		232,847			(16,463)		22,750		0001
Purchased Call/Al Powered US Equity Index/AIP3001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/14/2028	2	2,148,533	2424.19		77,818		63,579		97,015			(14,561)		13,704		0001
Purchased Call/Al Powered US Equity Index/AIP3002$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2026	03/03/2028	6	2,122,725	2419.24		76,191		64,010		99,483			(12,280)		13,743		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2026	01/05/2028	3	3,316,670	2436.06		122,133		92,841		136,759			(29,378)		20,431		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2026	01/07/2028	2	3,225,063	2439.79		117,456		89,945		130,548			(27,843)		19,902		0001
Purchased Call/Al Powered US Equity Index/AIP3003$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2026	03/10/2028	6	5,093,818	2412.24		175,273		149,372		248,388			(26,142)		33,167		0001
Purchased Call/Al Powered US Equity Index/AIP3003$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/13/2028	6	5,507,450	2384.98		200,013		170,953		307,265			(29,627)		35,948		0001
Purchased Call/Al Powered US Equity Index/AIP3003$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2026	03/17/2028	5	4,240,898	2382.99		151,068		129,815		239,477			(21,427)		27,770		0001
Purchased Call/Al Powered US Equity Index/AIP3002$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2026	02/23/2028	6	3,697,313	2419.46		137,264		113,671		172,027			(23,735)		23,761		0001
Purchased Call/Al Powered US Equity Index/AIP3002$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	03/06/2028	4	3,085,737	2406.57		112,874		95,403		154,302			(17,751)		20,027		0001
Purchased Call/Al Powered US Equity Index/AIP3003$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2026	03/23/2028	7	2,721,044	2374.89		95,535		82,903		160,034			(12,761)		17,903		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	12/31/2027	2	5,746,813	2428.55		207,925		157,393		246,099			(51,086)		35,240		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2026	01/06/2028	3	1,623,180	2443.33		58,331		44,430		64,352			(13,943)		10,008		0001
Purchased Call/Al Powered US Equity Index/AIP3000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2026	01/20/2028	3	1,559,459	2416.34		61,453		48,144		72,207			(13,452)		9,735		0001
Purchased Call/Al Powered US Equity Index/AIP3000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2026	01/07/2028	3	3,171,015	2446.67		114,449		87,758		123,549			(26,975)		19,569		0001
Purchased Call/Al Powered US Equity Index/AIP3000$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2026	01/10/2028	1	2,768,560	2446.67		99,945		76,712		108,001			(23,516)		17,131		0001
Purchased Call/Al Powered US Equity Index/AIP3000$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2026	01/12/2028	4	4,062,177	2447.52		145,753		112,191		158,094			(33,679)		25,180		0001
Purchased Call/Al Powered US Equity Index/AIP3001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/15/2028	1	2,433,979	2424.19		88,110		71,991		110,011			(16,491)		15,538		0001
Purchased Call/Al Powered US Equity Index/AIP3001$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	01/28/2028	4	4,728,048	2437.42		170,433		135,645		196,829			(35,228)		29,723		0001
Purchased Call/Al Powered US Equity Index/AIP3001$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/11/2028	4	4,483,803	2421.97		161,474		131,696		204,616			(30,434)		28,528		0001
Purchased Call/Al Powered US Equity Index/AIP3001$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/16/2028	5	3,538,820	2424.19		128,350		105,078		160,102			(23,673)		22,610		0001
Purchased Call/Al Powered US Equity Index/AIP3001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2026	02/04/2028	7	3,951,217	2435.44		141,203		114,143		167,119			(27,419)		24,990		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2026	02/17/2028	5	2,849,244	2423.54		105,773		86,896		129,424			(19,073)		18,220		0001
Purchased Call/Al Powered US Equity Index/AIP3002$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2026	02/24/2028	6	2,396,844	2429.67		86,512		71,921		105,853			(14,692)		15,416		0001
Purchased Call/Al Powered US Equity Index/AIP3002$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	03/07/2028	1	2,980,375	2406.57		107,592		90,891		149,158			(17,050)		19,359		0001
Purchased Call/Al Powered US Equity Index/AIP3002$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2026	03/03/2028	6	2,726,330	2421.08		96,046		81,021		126,576			(15,306)		17,651		0001
Purchased Call/Al Powered US Equity Index/AIP3003$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2026	03/16/2028	6	1,767,061	2394.62		61,302		52,621		94,286			(8,760)		11,562		0001
Purchased Call/Al Powered US Equity Index/AIP3003$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2026	03/24/2028	7	3,463,435	2372.16		121,602		105,706		206,435			(16,070)		22,805		0001
Purchased Call/Al Powered US Equity Index/AIP3003$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2026	03/10/2028	5	3,306,567	2392.09		119,516		102,014		178,110			(17,822)		21,530		0001
Purchased Call/Al Powered US Equity Index/AIP3003$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2026	03/24/2028	5	4,845,811	2380.78		169,002		146,834		277,366			(22,375)		31,907		0001
Purchased Call/Al Powered US Equity Index/AIP3003$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2026	03/10/2028	4	2,109,086	2413.36		75,058		63,675		102,268			(11,469)		13,733		0001
Purchased Call/Al Powered US Equity Index/AIP3003$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2026	03/09/2028	6	3,572,941	2415.15		126,308		107,092		171,538			(19,356)		23,246		0001
Purchased Call/Al Powered US Equity Index/AIP3004$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2026	03/31/2028	4	2,609,358	2365.61		94,499		82,884		160,756			(11,719)		17,276		0001
Purchased Call/Al Powered US Equity Index/AIP3004$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2026	03/30/2028	5	2,163,980	2339.73		85,895		75,308		149,747			(10,691)		14,316		0001
Purchased Call/Al Powered US Equity Index/AIP3000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2026	01/26/2028	3	4,838,698	2442		174,745		137,821		196,091			(37,067)		30,366		0001
Purchased Call/Al Powered US Equity Index/AIP2002$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	01/04/2028	1	3,673,055	2428.55		132,965		100,819		157,637			(32,515)		22,605		0001
Purchased Call/Al Powered US Equity Index/AIP3000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/19/2028	2	1,612,801	2441.53		58,056		45,222		65,168			(13,056)		10,060		0001
Purchased Call/Al Powered US Equity Index/AIP3001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/02/2028	5	3,407,644	2442.53		119,302		95,802		138,452			(23,608)		21,515		0001
Purchased Call/Al Powered US Equity Index/AIP3002$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2026	02/18/2028	4	4,472,448	2426.35		161,918		133,379		200,413			(29,032)		28,623		0001
Purchased Call/Al Powered US Equity Index/AIP3002$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	03/01/2028	1	2,286,593	2429.74		82,775		69,149		101,352			(13,890)		14,780		0001
Purchased Call/Al Powered US Equity Index/AIP3002$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2026	02/25/2028	3	3,552,537	2429.74		128,174		106,974		156,997			(21,528)		22,869		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3003$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/20/2028	7	2,458,860	2363.84		89,795		77,771		152,013			(12,259)		16,139		0001
Purchased Call/Al Powered US Equity Index/AIP3002$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	03/03/2028	6	6,729,919	.2427		233,053		196,074		303,095			(37,388)		43,572		0001
Purchased Call/Al Powered US Equity Index/AIP3003$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2026	03/24/2028	7	3,694,324	2362.96		129,281		112,831		229,789			(16,853)		24,325		0001
Purchased Call/Al Powered US Equity Index/AIP2002$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	01/03/2028	1	2,985,169	2428.55		107,765		81,676		127,977			(26,388)		18,355		0001
Purchased Call/Al Powered US Equity Index/AIP3000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/18/2028	1	3,204,097	2441.53		115,668		90,052		129,320			(26,073)		19,967		0001
Purchased Call/Al Powered US Equity Index/AIP3000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/25/2028	1	2,169,315	2437.12		78,312		61,639		90,176			(16,903)		13,602		0001
Purchased Call/Al Powered US Equity Index/AIP3003$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/28/2028	1	2,743,502	2344.88		98,217		85,805		185,418			(12,747)		18,122		0001
Purchased Call/Al Powered US Equity Index/AIP3002$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	02/28/2028	1	1,896,746	2429.74		68,662		57,329		83,907			(11,553)		12,240		0001
Purchased Call/Al Powered US Equity Index/AIP3003$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/22/2028	1	2,408,784	2363.84		86,716		74,940		149,088			(12,067)		15,836		0001
Purchased Call/Al Powered US Equity Index/AIP3003$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2026	03/17/2028	5	2,472,967	2399.88		85,864		73,693		128,699			(12,266)		16,193		0001
Purchased Call/Al Powered US Equity Index/AIP3003$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/21/2028	1	4,155,650	2363.84		149,188		128,900		257,060			(20,788)		27,298		0001
Purchased Call/Al Powered US Equity Index/AIP3001$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2026	02/11/2028	2	2,502,094	2424.19		90,250		73,664		112,867			(16,922)		15,919		0001
Purchased Call/Al Powered US Equity Index/AIP3001$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	01/31/2028	1	2,756,911	2437.42		99,524		79,264		114,898			(20,558)		17,376		0001
Purchased Call/Al Powered US Equity Index/AIP3001$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/08/2028	1	1,933,438	2435.44		69,990		56,435		81,951			(13,769)		12,270		0001
Purchased Call/Al Powered US Equity Index/AIP3002$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2026	02/22/2028	1	1,240,566	2433.33		44,909		37,074		53,651			(7,976)		7,966		0001
Purchased Call/Al Powered US Equity Index/AIP3000$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/24/2028	1	3,598,358	2437.12		129,541		101,922		149,416			(27,999)		22,543		0001
Purchased Call/Al Powered US Equity Index/AIP3000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2026	01/21/2028	2	1,763,597	2430.63		64,484		50,488		75,760			(14,105)		11,019		0001
Purchased Call/Al Powered US Equity Index/AIP3003$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/14/2028	1	3,907,037	2384.98		140,653		120,174		218,132			(20,944)		25,522		0001
Purchased Call/Al Powered US Equity Index/AIP3003$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/15/2028	1	2,470,334	2384.98		88,932		76,001		138,019			(13,225)		16,150		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3001$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2026	02/07/2028	2	3,836,257	2435.44		138,610		111,784		162,432			(27,244)		24,325		0001
Purchased Call/Al Powered US Equity Index/AIP3001$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	02/01/2028	1	2,191,235	2437.42		79,104		63,022		91,422			(16,318)		13,823		0001
Purchased Call/Al Powered US Equity Index/AIP3002$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	02/29/2028	1	2,664,776	2429.74		96,465		80,564		117,999			(16,209)		17,210		0001
Purchased Call/Al Powered US Equity Index/AIP3004$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/29/2028	1	3,107,667	2344.88		111,254		97,214		210,132			(14,419)		20,543		0001
Purchased Call/Al Powered US Equity Index/AIP3005$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2026	04/28/2028	4	3,315,815	2426.96		120,642		110,522		154,323			(10,291)		22,429		0001
Purchased Call/Al Powered US Equity Index/AIP3005$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/04/2028	6	1,534,811	2435.25		58,296		54,047		68,776			(4,342)		10,428		0001
Purchased Call/Al Powered US Equity Index/AIP3006$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2026	05/18/2028	4	2,876,692	2453.37		102,011		96,266		118,733			(5,869)		19,747		0001
Purchased Call/Al Powered US Equity Index/AIP3006$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/25/2028	1	1,597,829	2464.03		57,682		54,912		62,762			(3,065)		11,024		0001
Purchased Call/Al Powered US Equity Index/AIP3007$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2026	05/26/2028	4	5,459,475	2473.58		196,980		188,926		204,402			(8,795)		37,695		0001
Purchased Call/Al Powered US Equity Index/AIP3005$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2026	04/24/2028	4	3,400,108	2429.96		123,290		112,505		155,419			(11,157)		22,930		0001
Purchased Call/Al Powered US Equity Index/AIP3007$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2026	05/26/2028	4	3,433,104	2468.34		125,637		120,251		132,039			(5,683)		23,704		0001
Purchased Call/Al Powered US Equity Index/AIP3006$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2026	05/12/2028	4	3,237,458	2454.96		118,039		110,368		132,072			(7,819)		22,127		0001
Purchased Call/Al Powered US Equity Index/AIP3007$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2026	05/31/2028	2	3,492,027	2474.85		126,150		121,149		130,164			(5,490)		24,197		0001
Purchased Call/Al Powered US Equity Index/AIP3006$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2026	05/05/2028	4	2,473,084	2451.98		90,058		83,754		101,962			(6,625)		16,816		0001
Purchased Call/Al Powered US Equity Index/AIP3007$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2026	05/26/2028	3	3,520,891	2470.9		126,338		120,545		133,651			(5,964)		24,310		0001
Purchased Call/Al Powered US Equity Index/AIP3004$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2026	04/06/2028	4	1,572,150	2376.42		58,105		51,472		92,331			(6,702)		10,458		0001
Purchased Call/Al Powered US Equity Index/AIP3004$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2026	04/07/2028	3	2,923,380	2376.75		110,894		98,374		171,523			(12,667)		19,461		0001
Purchased Call/Al Powered US Equity Index/AIP3004$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2026	04/07/2028	3	3,681,098	2394.19		133,903		118,886		198,925			(15,201)		24,505		0001
Purchased Call/Al Powered US Equity Index/AIP3005$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2026	04/17/2028	4	3,704,559	2428.61		133,937		120,915		169,787			(13,431)		24,851		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3004$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/20/2026	.04/13/2028	5	3,051,685	2403.77		116,728		104,637		157,891			(12,232)		20,409		0001
Purchased Call/Al Powered US Equity Index/AIP3004$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/16/2026	.04/13/2028	4	5,811,729	2418.15		212,531		190,841		280,319			(22,037)		38,867		0001
Purchased Call/Al Powered US Equity Index/AIP3005$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/17/2026	.04/18/2028	1	2,581,327	2428.61		93,702		84,564		118,409			(9,473)		17,329		0001
Purchased Call/Al Powered US Equity Index/AIP3007$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/12/2026	.06/09/2028	3	4,121,107	2457.84		151,531		148,284		168,538			(3,805)		28,739		0001
Purchased Call/Al Powered US Equity Index/AIP3005$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/17/2026	.04/19/2028	2	2,975,626	2428.61		108,007		97,509		136,614			(10,862)		19,991		0001
Purchased Call/Al Powered US Equity Index/AIP3005$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/01/2026	.04/28/2028	5	3,527,305	2432.79		128,976		118,764		159,486			(10,664)		23,859		0001
Purchased Call/Al Powered US Equity Index/AIP3005$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/27/2026	.04/27/2028	4	3,288,974	2430.17		117,568		107,561		150,537			(10,146)		22,230		0001
Purchased Call/Al Powered US Equity Index/AIP3007$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/10/2026	.06/08/2028	4	3,262,721	2455.96		117,263		114,009		134,572			(3,413)		22,737		0001
Purchased Call/Al Powered US Equity Index/AIP3007$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/05/2026	.06/02/2028	4	3,032,091	2479.01		107,464		103,592		110,827			(4,034)		21,040		0001
Purchased Call/Al Powered US Equity Index/AIP3005$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/01/2026	.04/28/2028	3	3,947,701	2424.98		143,973		132,007		185,535			(12,194)		26,703		0001
Purchased Call/Al Powered US Equity Index/AIP3008$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/16/2026	.06/15/2028	4	3,823,160	2478.04		135,274		132,815		141,696			(2,660)		26,773		0001
Purchased Call/Al Powered US Equity Index/AIP3008$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/22/2026	.06/16/2028	3	4,373,018	2459.91		159,250		157,328		177,767			(2,772)		30,645		0001
Purchased Call/Al Powered US Equity Index/AIP3007$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/11/2026	.06/09/2028	3	3,628,569	2441.43		132,894		129,565		160,935			(3,575)		25,304		0001
Purchased Call/Al Powered US Equity Index/AIP3005$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/21/2026	.04/21/2028	3	3,132,676	2423.08		114,456		103,704		148,039			(10,899)		21,078		0001
Purchased Call/Al Powered US Equity Index/AIP3004$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/17/2026	.04/11/2028	2	3,044,212	2396.09		111,426		99,538		163,251			(12,280)		20,328		0001
Purchased Call/Al Powered US Equity Index/AIP3008$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/26/2026	.06/26/2028	3	4,685,803	2454.67		172,105		171,944		185,769			(705)		33,065		0001
Purchased Call/Al Powered US Equity Index/AIP3007$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/03/2026	.06/01/2028	4	2,418,307	2478.78		87,047		83,796		88,407			(3,368)		16,769		0001
Purchased Call/Al Powered US Equity Index/AIP3008$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/30/2026	.06/30/2028	1	4,761,611	2472.95		171,418		171,418		171,413					33,693		0001
Purchased Call/Al Powered US Equity Index/AIP3007$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/05/2026	.06/02/2028	3	4,394,256	2473.63		159,004		153,515		165,126			(5,816)		30,492		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3008$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2026	06/23/2028	3	2,572,898	2453.55		92,828		92,149		108,309			(826)		18,118		0001
Purchased Call/Al Powered US Equity Index/AIP3007$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2026	05/26/2028	3	3,733,469	2474.85		135,588		130,231		138,868			(5,755)		25,777		0001
Purchased Call/Al Powered US Equity Index/AIP3006$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/22/2028	4	4,837,445	2464.03		176,440		168,070		189,504			(9,009)		33,304		0001
Purchased Call/Al Powered US Equity Index/AIP3007$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/13/2028	2	3,220,782	2464.96		115,900		113,615		127,342			(2,748)		22,523		0001
Purchased Call/Al Powered US Equity Index/AIP3006$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2026	05/05/2028	3	3,688,400	2456.76		132,873		123,155		148,402			(9,938)		25,079		0001
Purchased Call/Al Powered US Equity Index/AIP3006$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2026	05/19/2028	2	4,344,609	2456.88		157,122		148,739		176,326			(8,763)		29,846		0001
Purchased Call/Al Powered US Equity Index/AIP3006$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2026	05/11/2028	3	2,901,858	2458.81		104,014		97,113		115,973			(7,024)		19,819		0001
Purchased Call/Al Powered US Equity Index/AIP3005$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2026	05/05/2028	2	3,157,217	2443.7		116,849		108,082		135,736			(8,903)		21,467		0001
Purchased Call/Al Powered US Equity Index/AIP3007$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2026	05/30/2028	1	2,142,249	2474.85		77,335		74,255		79,768			(3,381)		14,833		0001
Purchased Call/Al Powered US Equity Index/AIP3006$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/12/2028	5	4,264,394	2458.98		154,303		144,528		170,439			(10,026)		29,146		0001
Purchased Call/Al Powered US Equity Index/AIP3007$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/02/2028	4	4,562,192	2478.34		157,101		152,212		167,332			(5,496)		31,657		0001
Purchased Call/Al Powered US Equity Index/AIP3008$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/20/2028	1	3,669,973	2469.92		132,119		130,667		142,025			(2,163)		25,790		0001
Purchased Call/Al Powered US Equity Index/AIP3008$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2026	06/23/2028	4	5,807,254	2454.84		208,824		207,624		240,758			(1,623)		40,894		0001
Purchased Call/Al Powered US Equity Index/AIP3006$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2026	05/19/2028	3	3,631,381	2459.64		131,708		125,226		145,330			(7,134)		24,946		0001
Purchased Call/Al Powered US Equity Index/AIP3008$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2026	06/16/2028	3	3,979,867	2472.78		138,288		136,226		151,650			(2,543)		27,890		0001
Purchased Call/Al Powered US Equity Index/AIP3008$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2026	06/12/2028	4	3,537,979	2464.96		130,400		127,798		139,748			(3,012)		24,724		0001
Purchased Call/Al Powered US Equity Index/AIP3004$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2026	04/13/2028	4	2,722,589	2412.24		100,435		90,046		135,185			(10,514)		18,208		0001
Purchased Call/Al Powered US Equity Index/AIP3005$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2026	04/21/2028	4	2,647,167	2425.95		96,317		87,726		123,331			(8,916)		17,812		0001
Purchased Call/Al Powered US Equity Index/AIP3004$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2026	03/31/2028	2	3,604,235	2373.28		131,260		115,812		214,309			(15,782)		23,863		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP3004$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2026	04/13/2028	5	3,569,973	2419.38		130,740		117,854		171,150			(13,320)		23,875		0001
Purchased Call/AI Powered US Equity Index/AIP3004$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2026	03/31/2028	4	4,496,529	2372.21		164,289		144,479		268,698			(20,015)		29,771		0001
Purchased Call/AI Powered US Equity Index/AIP3006$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2026	05/12/2028	3	3,246,509	2465.46		114,942		108,024		125,513			(7,356)		22,189		0001
Purchased Call/AI Powered US Equity Index/AIP3005$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2026	04/20/2028	4	2,430,340	.2428		87,348		79,047		111,991			(8,403)		16,340		0001
Purchased Call/AI Powered US Equity Index/AIP3006$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/16/2028	1	3,411,482	2453.37		123,154		115,880		140,569			(7,739)		23,385		0001
Purchased Call/AI Powered US Equity Index/AIP3005$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2026	05/02/2028	1	2,607,540	2438.34		94,654		87,243		114,879			(7,759)		17,690		0001
Purchased Call/AI Powered US Equity Index/AIP3005$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2026	05/01/2028	4	4,528,387	2438.34		163,271		150,601		199,327			(13,125)		30,699		0001
Purchased Call/AI Powered US Equity Index/AIP3005$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2026	04/25/2028	2	4,242,029	2429.96		153,986		140,455		194,070			(14,076)		28,629		0001
Purchased Call/AI Powered US Equity Index/AIP3006$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/17/2028	1	2,161,490	2453.37		78,246		73,631		89,148			(4,910)		14,827		0001
Purchased Call/AI Powered US Equity Index/AIP3006$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2026	05/15/2028	4	3,711,448	2453.37		133,552		125,816		152,784			(8,139)		25,422		0001
Purchased Call/AI Powered US Equity Index/AIP3006$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2026	05/08/2028	4	3,641,167	2459.1		131,324		122,392		144,902			(9,284)		24,813		0001
Purchased Call/AI Powered US Equity Index/AIP3008$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/27/2028	1	3,200,671	2454.67		115,544		115,386		126,958			(631)		22,601		0001
Purchased Call/AI Powered US Equity Index/AIP3007$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2026	06/09/2028	3	3,861,265	2457.45		134,583		131,009		158,219			(3,777)		26,927		0001
Purchased Call/AI Powered US Equity Index/AIP3007$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/05/2028	5	3,878,737	2454.5		139,659		135,519		160,737			(4,598)		26,972		0001
Purchased Call/AI Powered US Equity Index/AIP3008$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/22/2028	5	4,688,698	.2465		162,663		161,315		183,434			(1,576)		32,995		0001
Purchased Call/AI Powered US Equity Index/AIP3004$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2026	04/07/2028	3	2,603,644	2397.64		94,827		84,535		138,393			(10,594)		17,332		0001
Purchased Call/AI Powered US Equity Index/AIP3004$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/04/2028	1	2,462,824	2373.28		89,401		78,854		146,619			(10,855)		16,357		0001
Purchased Call/AI Powered US Equity Index/AIP3005$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2026	04/21/2028	2	3,581,779	2429.91		129,724		117,653		163,620			(12,246)		24,100		0001
Purchased Call/AI Powered US Equity Index/AIP3004$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2026	04/10/2028	3	2,839,357	2396.09		104,174		93,031		152,158			(11,462)		18,945		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP3004$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/03/2028	2	2,811,447	2373.28		102,309		90,265		167,273			(12,356)		18,658		0001
Purchased Call/AI Powered US Equity Index/AIP3007$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/06/2028	1	3,069,237	2454.5		110,493		107,153		127,308			(3,774)		21,358		0001
Purchased Call/AI Powered US Equity Index/AIP3008$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2026	06/29/2028	2	3,806,644	2464.32		139,861		139,861		143,530			(106)		26,917		0001
Purchased Call/AI Powered US Equity Index/AIP3008$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2026	06/23/2028	3	3,420,185	2453.51		123,713		123,441		137,548			(761)		24,085		0001
Purchased Call/AI Powered US Equity Index/AIP3005$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2026	05/03/2028	1	2,030,691	2438.34		73,714		67,950		89,545			(6,034)		13,787		0001
Purchased Call/AI Powered US Equity Index/AIP3007$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/23/2028	1	2,404,517	2464.03		86,563		82,395		94,290			(4,612)		16,566		0001
Purchased Call/AI Powered US Equity Index/AIP3007$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2026	06/07/2028	2	3,498,669	2454.5		125,896		122,168		145,254			(4,214)		24,364		0001
Purchased Call/AI Powered US Equity Index/AIP3006$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/09/2028	2	2,041,131	2459.1		73,781		68,724		81,308			(5,321)		13,920		0001
Purchased Call/AI Powered US Equity Index/AIP3004$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/05/2028	1	2,634,815	2373.28		95,907		84,609		156,953			(11,629)		17,513		0001
Purchased Call/AI Powered US Equity Index/AIP3006$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/24/2028	1	2,110,873	2464.03		76,203		72,539		82,857			(4,054)		14,553		0001
Purchased Call/AI Powered US Equity Index/AIP3008$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/21/2028	1	2,214,938	2469.92		79,959		79,082		85,800			(1,307)		15,576		0001
Purchased Call/AI Powered US Equity Index/AIP3004$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2026	04/12/2028	1	2,529,332	2396.09		92,068		82,217		135,692			(10,174)		16,903		0001
Purchased Call/AI Powered US Equity Index/AIP3006$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/10/2028	1	2,496,203	2459.1		90,363		84,165		99,535			(6,534)		17,036		0001
Purchased Call/AI Powered US Equity Index/AIP3006$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2026	05/19/2028	3	3,928,036	2444.44		144,575		136,527		169,701			(8,245)		26,984		0001
Purchased Call/AI Powered US Equity Index/AIP3005$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2026	04/26/2028	1	2,792,631	2429.96		101,373		92,473		127,870			(9,266)		18,861		0001
Purchased Call/AI Powered US Equity Index/AIP3008$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/28/2028	1	2,312,391	2454.67		83,477		83,363		97,070			(456)		16,340		0001
Purchased Call/AI Powered US Equity Index/AIP3008$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/16/2028	3	3,898,483	2469.92		139,073		137,582		150,714			(2,128)		27,320		0001
Purchased Call/AI Powered US Equity Index/AIP3007$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/14/2028	1	1,392,990	2464.96		50,287		49,252		55,129			(1,235)		9,748		0001
Purchased Call/Nasdaq FC Index/NFC2610$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/04/2026	7	32,499,346	262.65	1,245,818			225,108		685,587			(620,436)		69,099		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261R$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/18/2026	5	15,865,767	272.59	571,334			125,491		108,137			(284,495)		37,139		0001
Purchased Call/Nasdaq FC Index/NFC261R$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	09/16/2026	8	14,200,917	270.13	515,097			110,251		131,642			(257,576)		32,824		0001
Purchased Call/Nasdaq FC Index/NFC261R$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2026	5	14,396,438	273.9	513,028			117,632		83,798			(255,081)		34,532		0001
Purchased Call/Nasdaq FC Index/NFC261P$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2026	1	5,727,870	263.19	218,232			32,464		102,686			(107,629)		11,117		0001
Purchased Call/Nasdaq FC Index/NFC261P$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2026	4	11,592,717	260.89	440,262			60,848		266,631			(218,596)		21,667		0001
Purchased Call/Nasdaq FC Index/NFC261R$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	09/29/2026	4	18,610,160	272.85	702,215			174,398		139,411			(348,783)		46,462		0001
Purchased Call/Nasdaq FC Index/NFC261R$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/25/2026	4	32,453,786	272.07	1,227,046			293,380		262,420			(611,591)		79,222		0001
Purchased Call/Nasdaq FC Index/NFC261Q$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	08/28/2026	4	29,016,306	261.74	1,095,072			177,040		646,013			(545,707)		58,330		0001
Purchased Call/Nasdaq FC Index/NFC261R$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2025	09/23/2026	8	12,092,185	272.93	436,303			101,654		82,922			(217,754)		29,177		0001
Purchased Call/Nasdaq FC Index/NFC261Q$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	08/31/2026	3	7,977,507	261.74	300,423			50,726		178,558			(148,889)		16,439		0001
Purchased Call/Nasdaq FC Index/NFC261Q$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	08/28/2026	4	15,755,034	265.17	565,265			91,165		234,858			(280,692)		31,671		0001
Purchased Call/Nasdaq FC Index/NFC261Q$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/03/2026	4	12,963,753	260.58	506,428			89,490		333,430			(251,351)		27,353		0001
Purchased Call/Nasdaq FC Index/NFC261Q$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	5	16,766,233	270.53	603,164			126,576		144,278			(299,788)		38,504		0001
Purchased Call/Nasdaq FC Index/NFC261Q$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2026	2	5,827,745	261.74	222,837			38,074		131,501			(109,650)		12,106		0001
Purchased Call/Nasdaq FC Index/NFC261R$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/18/2026	5	24,229,851	273.43	880,835			193,911		145,670			(439,823)		56,718		0001
Purchased Call/Nasdaq FC Index/NFC261Q$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/09/2026	4	12,567,742	264.23	480,159			92,777		225,905			(238,452)		27,715		0001
Purchased Call/Nasdaq FC Index/NFC261R$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	09/25/2026	5	18,331,409	271.26	692,953			165,330		164,922			(344,188)		44,749		0001
Purchased Call/Nasdaq FC Index/NFC261R$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2026	7	8,609,115	272.26	311,844			73,421		66,157			(155,148)		20,894		0001
Purchased Call/Nasdaq FC Index/NFC261NS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/01/2026	5	14,302,141	261.41	550,176					156,131			(273,221)		3,743		0001
Purchased Call/Nasdaq FC Index/NFC261NSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2025	07/17/2026	6	16,018,000	268.58	588,144			26,096		28,210			(292,060)		17,284		0001
Purchased Call/Nasdaq FC Index/NFC261NSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/09/2026	4	13,047,451	265.78	475,180			10,508		36,452			(235,938)		10,244		0001
Purchased Call/Nasdaq FC Index/NFC261PSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	4	12,357,658	264.47	444,813			60,209		179,318			(220,971)		22,869		0001
Purchased Call/Nasdaq FC Index/NFC2610$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/21/2026	4	14,003,246	269.97	497,416			27,469		17,147			(247,216)		16,794		0001
Purchased Call/Nasdaq FC Index/NFC261NSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2025	07/16/2026	3	12,384,405	266.35	476,946			19,773		50,357			(236,778)		12,964		0001
Purchased Call/Nasdaq FC Index/NFC261NSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/08/2026	4	14,299,688	263.91	539,944			10,423		83,532			(268,003)		10,585		0001
Purchased Call/Nasdaq FC Index/NFC2610$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	3	15,523,873	270.07	578,791			36,910		26,773			(287,298)		19,903		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2610SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/10/2026	5	16,565,588	265.36	605,488			15,142		64,356			(301,246)		13,710		0001
Purchased Call/Nasdaq FC Index/NFC2610SI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	07/28/2026	7	12,426,965	271.88	445,883			33,292		12,174			(221,915)		17,209		0001
Purchased Call/Nasdaq FC Index/NFC2610SO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2025	07/17/2026	4	25,094,504	268.35	942,472			41,914		50,159			(469,451)		27,079		0001
Purchased Call/Nasdaq FC Index/NFC2610SQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	4	21,182,602	265.15	833,955			69,537		208,668			(415,324)		30,866		0001
Purchased Call/Nasdaq FC Index/NFC261PSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/13/2026	4	10,463,789	273.09	390,658			46,454		24,175			(193,994)		18,165		0001
Purchased Call/Nasdaq FC Index/NFC2610SU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/11/2026	3	23,695,590	266.94	915,148			183,149		318,683			(455,899)		52,985		0001
Purchased Call/Nasdaq FC Index/NFC2610SM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/08/2026	5	14,655,584	263.49	570,354			108,691		283,324			(283,516)		32,090		0001
Purchased Call/Nasdaq FC Index/NFC261PST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	08/21/2026	5	23,474,074	263.19	900,071			127,658		416,314			(448,561)		44,301		0001
Purchased Call/Nasdaq FC Index/NFC261PSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	08/25/2026	4	13,708,422	262.45	539,212			81,872		272,126			(267,949)		26,848		0001
Purchased Call/Nasdaq FC Index/NFC261RS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	09/17/2026	9	8,490,048	269.12	337,029			73,339		91,244			(168,739)		19,749		0001
Purchased Call/Nasdaq FC Index/NFC2610SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2026	4	14,241,252	266.89	557,574			53,825		107,027			(276,805)		22,363		0001
Purchased Call/Nasdaq FC Index/NFC2610S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/27/2026	3	13,739,160	263.65	540,267			85,377		242,065			(268,352)		27,384		0001
Purchased Call/Nasdaq FC Index/NFC2610SV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/04/2026	5	14,275,859	267.87	538,898			50,585		82,699			(267,796)		22,103		0001
Purchased Call/Nasdaq FC Index/NFC261PS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	5	16,335,170	269.11	630,540			64,678		81,965			(312,984)		26,353		0001
Purchased Call/Nasdaq FC Index/NFC261PSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/12/2026	4	14,367,670	273.08	537,275			62,254		30,889			(266,712)		24,657		0001
Purchased Call/Nasdaq FC Index/NFC261RSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	1	8,348,115	272.07	309,715			75,936		68,193			(152,748)		20,727		0001
Purchased Call/Nasdaq FC Index/NFC261PS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	3	14,606,592	269.55	604,141			68,390		72,419			(300,258)		24,774		0001
Purchased Call/Nasdaq FC Index/NFC261NSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/14/2026	4	13,875,670	265.53	521,932			18,726		64,621			(259,273)		13,588		0001
Purchased Call/Nasdaq FC Index/NFC261NSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2025	07/10/2026	5	32,146,352	264.71	1,210,288			30,280		163,340			(602,796)		26,604		0001
Purchased Call/Nasdaq FC Index/NFC261NSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	4	32,008,569	265.98	1,167,351			3,253		19,248			(581,519)		11,846		0001
Purchased Call/Nasdaq FC Index/NFC2610SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2025	07/24/2026	3	24,753,142	270.77	924,688			59,116		30,938			(460,631)		31,736		0001
Purchased Call/Nasdaq FC Index/NFC2610S7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/22/2026	4	19,144,871	268.27	723,631			41,930		56,152			(359,372)		23,501		0001
Purchased Call/Nasdaq FC Index/NFC2610SO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	7	13,785,757	270.32	483,781			40,277		35,850			(240,383)		20,088		0001
Purchased Call/Nasdaq FC Index/NFC261PSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	4	15,457,647	272.82	567,512			69,233		41,245			(281,746)		27,138		0001
Purchased Call/Nasdaq FC Index/NFC261PS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2026	1	4,458,091	270.67	168,516			18,569		15,963			(83,110)		7,471		0001
Purchased Call/Nasdaq FC Index/NFC2610S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2026	3	12,823,952	269.42	477,886			29,035		25,991			(237,181)		16,096		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2610SZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/06/2026	4	9,463,553	268.63	365,449			36,384		50,268			(181,523)		15,065		0001
Purchased Call/Nasdaq FC Index/NFC261PSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	3	14,111,342	259.85	569,126			80,499		367,452			(282,638)		26,631		0001
Purchased Call/Nasdaq FC Index/NFC2610SK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/29/2026	5	13,995,715	270.93	521,989			40,313		23,462			(259,107)		19,725		0001
Purchased Call/Nasdaq FC Index/NFC2610SO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/26/2026	3	12,678,836	263.29	487,049			75,223		230,448			(241,721)		25,052		0001
Purchased Call/Nasdaq FC Index/NFC2610SQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/10/2026	3	7,255,736	264.18	285,228			56,025		132,409			(141,658)		16,113		0001
Purchased Call/Nasdaq FC Index/NFC2610SM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	07/30/2026	6	13,345,504	271.58	487,504			39,168		19,266			(242,711)		19,130		0001
Purchased Call/Nasdaq FC Index/NFC2610SH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	4	8,238,502	262.53	315,582			56,889		176,018			(156,763)		17,516		0001
Purchased Call/Nasdaq FC Index/NFC261N$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/07/2026	3	15,007,491	263.79	558,881			9,255		84,351			(277,652)		10,392		0001
Purchased Call/Nasdaq FC Index/NFC261NSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2025	07/15/2026	4	26,563,031	265.95	996,889			38,497		115,031			(494,882)		26,924		0001
Purchased Call/Nasdaq FC Index/NFC261PS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/07/2026	4	22,421,670	270.67	849,395			87,369		75,942			(423,253)		36,173		0001
Purchased Call/Nasdaq FC Index/NFC2610SR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/03/2026	2	6,429,337	265.15	247,069			22,469		64,737			(121,897)		9,811		0001
Purchased Call/Nasdaq FC Index/NFC261PSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/14/2026	3	24,202,733	270.65	912,204			111,568		108,705			(454,396)		42,491		0001
Purchased Call/Nasdaq FC Index/NFC261PSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	1	6,500,829	270.65	246,381			31,901		30,367			(121,512)		11,787		0001
Purchased Call/Nasdaq FC Index/NFC261PSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/18/2026	4	12,909,551	270.5	425,107			56,300		65,010			(211,132)		23,650		0001
Purchased Call/Nasdaq FC Index/NFC2610SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2026	3	11,501,997	258.86	473,067			82,434		346,292			(235,202)		24,082		0001
Purchased Call/Nasdaq FC Index/NFC2610SV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	1	5,963,810	266.94	222,450			45,961		80,867			(109,710)		13,607		0001
Purchased Call/Nasdaq FC Index/NFC261NSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/13/2026	1	6,836,192	264.71	253,623			8,384		38,520			(125,084)		6,451		0001
Purchased Call/Nasdaq FC Index/NFC2610SE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2026	1	5,902,075	270.77	217,196			15,557		8,329			(107,119)		8,026		0001
Purchased Call/Nasdaq FC Index/NFC261NSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/06/2026	2	6,147,360	265.98	224,761			3,096		8,266			(110,568)		3,941		0001
Purchased Call/Nasdaq FC Index/NFC261NS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/02/2026	3	10,125,471	263.47	383,628			1,067		50,717			(190,499)		3,747		0001
Purchased Call/Nasdaq FC Index/NFC261RSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	09/30/2026	4	11,720,670	273.36	441,306			110,771		83,352			(219,048)		29,422		0001
Purchased Call/Nasdaq FC Index/NFC261RS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2026	1	7,190,004	273.43	258,840			58,471		43,979			(127,657)		17,143		0001
Purchased Call/Nasdaq FC Index/NFC2610SS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/11/2026	3	17,977,316	265.82	689,030			137,560		276,355			(342,078)		40,199		0001
Purchased Call/Nasdaq FC Index/NFC2610S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2026	1	5,345,470	268.35	196,713			10,296		12,103			(97,017)		6,256		0001
Purchased Call/Nasdaq FC Index/NFC261RSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/02/2026	6	17,371,321	274.86	639,768			165,101		104,555			(317,872)		44,078		0001
Purchased Call/Nasdaq FC Index/NFC261RST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2025	10/01/2026	6	8,676,496	274.15	329,031			83,872		56,265			(163,606)		21,898		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261S$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/08/2026	5	10,715,669	276.76	381,890			105,087		53,339			(190,204)		28,044		0001
Purchased Call/Nasdaq FC Index/NFC261S$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/09/2026	3	15,804,901	276.3	538,802			149,756		86,157			(267,356)		41,570		0001
Purchased Call/Nasdaq FC Index/NFC261R$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	5	28,012,161	273.59	1,070,726			276,833		200,732			(533,340)		71,078		0001
Purchased Call/Nasdaq FC Index/NFC261S$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2025	10/14/2026	3	13,664,678	268.58	535,578			155,280		194,181			(266,064)		36,819		0001
Purchased Call/Nasdaq FC Index/NFC261S$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2025	10/13/2026	4	18,353,624	269.48	696,012			199,742		235,306			(345,697)		49,220		0001
Purchased Call/Nasdaq FC Index/NFC261S$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/16/2026	5	25,031,837	269.69	975,599			290,144		324,509			(485,833)		68,081		0001
Purchased Call/Nasdaq FC Index/NFC261S$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/23/2026	5	18,972,496	270.97	747,293			236,294		226,427			(371,066)		53,247		0001
Purchased Call/Nasdaq FC Index/NFC261T$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/28/2026	3	13,665,043	279.61	490,916			161,326		60,841			(243,815)		39,176		0001
Purchased Call/Nasdaq FC Index/NFC261S$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/16/2026	5	18,383,707	268.84	720,151			213,782		260,097			(357,832)		50,000		0001
Purchased Call/Nasdaq FC Index/NFC261T$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	5	15,930,185	276.85	594,799			199,785		104,821			(295,688)		46,049		0001
Purchased Call/Nasdaq FC Index/NFC261U$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/13/2026	4	27,158,060	270.33	1,034,514			388,162		391,414			(515,217)		82,888		0001
Purchased Call/Nasdaq FC Index/NFC261T$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	11/04/2026	5	12,877,455	274.26	493,213			171,443		117,539			(244,856)		37,980		0001
Purchased Call/Nasdaq FC Index/NFC261T$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/05/2026	4	5,458,302	275.83	196,806			69,022		42,381			(97,688)		16,162		0001
Purchased Call/Nasdaq FC Index/NFC261U$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/17/2025	11/17/2026	4	14,304,346	268.54	531,610			203,803		244,032			(263,923)		44,295		0001
Purchased Call/Nasdaq FC Index/NFC261T$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2026	5	13,863,985	274.11	522,695			190,732		134,365			(259,748)		41,844		0001
Purchased Call/Nasdaq FC Index/NFC261U$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	11/13/2026	5	13,713,927	270.25	525,053			196,529		199,106			(260,669)		41,856		0001
Purchased Call/Nasdaq FC Index/NFC261USG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2025	11/20/2026	3	24,400,819	266.12	951,708			375,497		517,868			(473,589)		76,365		0001
Purchased Call/Nasdaq FC Index/NFC261T$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/06/2026	3	27,252,100	270.54	1,075,428			383,587		371,189			(535,437)		81,006		0001
Purchased Call/Nasdaq FC Index/NFC261U$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2026	2	7,369,867	271	278,754			116,778		106,492			(137,542)		23,858		0001
Purchased Call/Nasdaq FC Index/NFC261V$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2026	3	11,044,962	263.68	484,991			227,722		299,138			(241,217)		37,689		0001
Purchased Call/Nasdaq FC Index/NFC261V$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2026	3	12,972,452	267.12	503,271			231,778		272,242			(249,814)		44,005		0001
Purchased Call/Nasdaq FC Index/NFC261S$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/20/2026	6	13,174,619	271.51	496,963			152,363		142,855			(247,046)		36,490		0001
Purchased Call/Nasdaq FC Index/NFC261U$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	4	21,270,367	271	815,037			337,387		306,974			(405,370)		68,178		0001
Purchased Call/Nasdaq FC Index/NFC261S$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2025	10/09/2026	5	25,821,670	266.03	1,042,539			290,488		465,055			(519,841)		67,915		0001
Purchased Call/Nasdaq FC Index/NFC261U$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	4	14,146,767	272.13	534,263			226,817		188,198			(265,084)		46,094		0001
Purchased Call/Nasdaq FC Index/NFC261U$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	11/25/2026	3	8,991,502	270.09	348,716			142,949		139,338			(173,785)		28,628		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261S$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/06/2026	5	17,550,285	275.5	635,412			170,128		100,081			(315,686)		45,470		0001
Purchased Call/Nasdaq FC Index/NFC261U$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	11/25/2026	4	9,920,674	269.15	388,353			158,478		166,595			(193,311)		31,586		0001
Purchased Call/Nasdaq FC Index/NFC261U$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/20/2026	4	16,439,170	265.39	642,254			252,886		370,759			(318,938)		51,448		0001
Purchased Call/Nasdaq FC Index/NFC261V$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/04/2026	5	14,438,425	272.3	548,031			236,986		191,729			(271,974)		47,347		0001
Purchased Call/Nasdaq FC Index/NFC261S$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2026	5	13,555,234	269.35	521,874			153,236		179,548			(259,487)		36,696		0001
Purchased Call/Nasdaq FC Index/NFC261V$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/03/2026	5	6,599,204	272.58	249,826			107,253		84,510			(124,223)		21,571		0001
Purchased Call/Nasdaq FC Index/NFC261T$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	11/11/2026	4	10,678,353	273.7	405,117			148,645		108,656			(201,110)		32,350		0001
Purchased Call/Nasdaq FC Index/NFC261V$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/11/2026	4	29,186,262	268.06	1,129,274			511,455		567,256			(561,927)		97,819		0001
Purchased Call/Nasdaq FC Index/NFC261U$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/24/2026	3	6,619,660	268.52	259,717			104,990		116,318			(129,093)		21,005		0001
Purchased Call/Nasdaq FC Index/NFC261V$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2026	4	10,548,932	273.16	401,218			178,123		132,193			(199,111)		35,139		0001
Purchased Call/Nasdaq FC Index/NFC261W$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2026	3	10,888,347	269.6	422,590			203,201		193,098			(209,857)		37,697		0001
Purchased Call/Nasdaq FC Index/NFC261W$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2025	12/29/2026	4	14,637,306	269.21	544,940	2,369		273,446		274,052			(271,641)		51,680		0001
Purchased Call/Nasdaq FC Index/NFC261T$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2025	10/29/2026	5	9,024,137	280.38	308,717			102,588		36,851			(153,517)		25,979		0001
Purchased Call/Nasdaq FC Index/NFC261S$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	3	12,043,863	271.33	447,328			138,171		134,728			(222,027)		33,506		0001
Purchased Call/Nasdaq FC Index/NFC261S$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	10/12/2026	2	6,155,998	266.03	237,698			67,747		110,984			(117,426)		16,430		0001
Purchased Call/Nasdaq FC Index/NFC261S$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/22/2026	5	9,131,857	268.85	374,433			117,205		133,246			(186,193)		25,517		0001
Purchased Call/Nasdaq FC Index/NFC261T$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/06/2026	5	15,746,989	271.23	607,477			215,737		200,635			(301,669)		46,808		0001
Purchased Call/Nasdaq FC Index/NFC261T$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2025	10/30/2026	4	29,449,915	278.08	1,093,607			367,742		166,807			(544,354)		85,131		0001
Purchased Call/Nasdaq FC Index/NFC261T$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	11/12/2026	3	9,598,331	273.65	357,423			132,160		99,111			(177,353)		29,187		0001
Purchased Call/Nasdaq FC Index/NFC261T$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/27/2026	5	20,604,183	277.96	780,006			254,098		111,480			(387,573)		58,824		0001
Purchased Call/Nasdaq FC Index/NFC261U$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/01/2026	4	10,858,192	270.49	426,395			180,056		165,064			(211,838)		35,265		0001
Purchased Call/Nasdaq FC Index/NFC261V$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2026	1	6,421,000	268.06	246,566			112,755		124,982			(121,604)		21,716		0001
Purchased Call/Nasdaq FC Index/NFC261V$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/11/2026	2	14,354,344	272.23	538,171			243,051		198,423			(266,932)		48,109		0001
Purchased Call/Nasdaq FC Index/NFC261V$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/08/2026	5	11,834,687	272.71	448,057	2,170		198,783		153,340			(223,598)		39,300		0001
Purchased Call/Nasdaq FC Index/NFC261V$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/18/2026	3	18,982,580	266.64	744,198			350,700		418,382			(369,324)		64,965		0001
Purchased Call/Nasdaq FC Index/NFC261V$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	3	5,902,235	275.11	212,464			95,039		62,366			(105,446)		19,721		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261T$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	3	22,427,998	273.82	872,251			276,369		195,431			(434,374)		62,945		0001
Purchased Call/Nasdaq FC Index/NFC261V$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/16/2026	2	8,125,833	267.66	309,753			143,665		164,362			(153,767)		27,646		0001
Purchased Call/Nasdaq FC Index/NFC261T$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	11/02/2026	1	9,384,023	278.08	345,332			117,965		54,130			(170,314)		27,458		0001
Purchased Call/Nasdaq FC Index/NFC261T$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	11/03/2026	4	16,245,199	278.99	556,959			192,088		84,557			(276,578)		47,724		0001
Purchased Call/Nasdaq FC Index/NFC261S$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/07/2026	5	12,916,785	273.73	508,738			137,636		95,322			(252,673)		33,635		0001
Purchased Call/Nasdaq FC Index/NFC261U$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2026	3	11,706,889	266.26	455,929			176,028		242,873			(226,305)		36,381		0001
Purchased Call/Nasdaq FC Index/NFC261V$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/04/2026	3	23,382,441	273.55	877,043			380,289		277,219			(436,842)		76,677		0001
Purchased Call/Nasdaq FC Index/NFC261U$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/27/2026	1	13,909,440	270.09	527,168			217,584		217,251			(260,703)		44,584		0001
Purchased Call/Nasdaq FC Index/NFC261W$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2026	1	10,070,733	270.83	381,681			189,263		164,573			(188,240)		35,459		0001
Purchased Call/Nasdaq FC Index/NFC261W$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2025	12/24/2026	3	2,302,008	271.05	84,973			41,637		36,934			(42,367)		8,015		0001
Purchased Call/Nasdaq FC Index/NFC261U$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2026	1	7,691,147	270.33	294,571			111,986		111,266			(145,279)		23,731		0001
Purchased Call/Nasdaq FC Index/NFC261W$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/23/2026	5	11,676,734	270.53	441,108	1,751		214,563		193,424			(219,753)		40,542		0001
Purchased Call/Nasdaq FC Index/NFC261V$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	7,551,820	273.55	282,438			123,713		90,467			(139,295)		25,000		0001
Purchased Call/Nasdaq FC Index/NFC261U$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2026	1	3,201,082	266.12	122,601			48,973		68,085			(60,466)		10,123		0001
Purchased Call/Nasdaq FC Index/NFC261W$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/24/2026	3	34,332,429	270.83	1,304,133			639,519		560,554			(650,730)		119,540		0001
Purchased Call/Nasdaq FC Index/NFC261W$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	12/30/2026	3	10,493,761	267.99	381,213	4,137		194,133		216,420			(191,206)		37,152		0001
Purchased Call/Nasdaq FC Index/NFC261W$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	12/31/2026	4	8,130,538	264.04	133,092	174,334		156,560		222,000			(151,866)		28,864		0001
Purchased Call/Nasdaq FC Index/NFC261U$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2026	3	6,551,840	267.23	244,075			95,135		126,135			(121,179)		20,433		0001
Purchased Call/Nasdaq FC Index/NFC261RSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	1	5,403,326	273.59	203,165			53,730		39,187			(100,199)		13,927		0001
Purchased Call/Nasdaq FC Index/NFC261S$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2026	1	7,232,024	269.69	276,263			83,716		94,357			(136,250)		19,941		0001
Purchased Call/Nasdaq FC Index/NFC261T$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2026	1	8,678,466	273.82	326,310			105,174		76,214			(160,932)		24,672		0001
Purchased Call/Nasdaq FC Index/NFC261T$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2026	1	9,136,244	270.54	350,832			126,958		125,026			(173,026)		27,471		0001
Purchased Call/Nasdaq FC Index/NFC261V$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2026	1	8,129,138	268.92	309,720			147,608		151,244			(152,750)		28,064		0001
Purchased Call/Nasdaq FC Index/NFC261V$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/18/2026	3	25,834,915	268.92	997,122			471,004		481,009			(496,190)		88,416		0001
Purchased Call/Nasdaq FC Index/NFC261Z$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/09/2026	03/05/2027	4	26,438,878	251.6		1,033,730		709,749		1,557,179			(328,381)		108,966		0001
Purchased Call/Nasdaq FC Index/NFC3610$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/23/2027	8	7,559,207	248.11		280,553		205,569		522,526			(75,433)		32,266		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3610$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/24/2027	6	12,443,005	247.07		463,736		340,922		898,883			(123,582)		53,211		0001
Purchased Call/Nasdaq FC Index/NFC3610$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	03/19/2027	7	27,874,696	245.53		1,088,924		790,051		2,146,779			(304,059)		118,082		0001
Purchased Call/Nasdaq FC Index/NFC3610$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/25/2027	4	11,019,478	244.6		416,612		309,324		883,009			(109,364)		47,212		0001
Purchased Call/Nasdaq FC Index/NFC3610$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/30/2026	03/29/2027	3	6,377,985	241.84		246,965		184,388		569,071			(63,895)		27,529		0001
Purchased Call/Nasdaq FC Index/NFC261Y$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2026	02/04/2027	5	6,512,377	256.08		248,900		149,726		300,059			(99,433)		25,222		0001
Purchased Call/Nasdaq FC Index/NFC261X$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	02/01/2027	1	8,854,338	261.11		339,121		200,857		306,731			(139,529)		34,057		0001
Purchased Call/Nasdaq FC Index/NFC261X$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2026	01/25/2027	2	7,721,312	262.76		295,076		169,111		239,259			(126,974)		29,214		0001
Purchased Call/Nasdaq FC Index/NFC261X$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/22/2027	3	21,911,346	262.76		846,155		481,962		678,303			(366,992)		82,305		0001
Purchased Call/Nasdaq FC Index/NFC261Y$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2026	02/02/2027	6	12,339,427	262.29		456,264		271,798		399,708			(184,721)		47,572		0001
Purchased Call/Nasdaq FC Index/NFC261Y$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/17/2026	02/11/2027	5	8,441,390	257.46		303,142		188,781		364,639			(115,016)		33,212		0001
Purchased Call/Nasdaq FC Index/NFC261Y$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2026	02/05/2027	6	19,457,619	253.79		760,224		461,658		1,011,577			(301,489)		75,531		0001
Purchased Call/Nasdaq FC Index/NFC261Y$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2026	02/09/2027	7	11,346,195	257.9		426,124		262,343		477,095			(164,153)		44,442		0001
Purchased Call/Nasdaq FC Index/NFC261X$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2027	4	4,826,899	265.56		175,711		102,494		126,453			(73,499)		18,393		0001
Purchased Call/Nasdaq FC Index/NFC261X$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2026	01/29/2027	5	14,378,964	263.31		541,857		318,550		436,129			(225,165)		54,921		0001
Purchased Call/Nasdaq FC Index/NFC261Y$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/10/2027	6	12,319,002	256.99		469,813		290,289		544,901			(179,921)		48,360		0001
Purchased Call/Nasdaq FC Index/NFC261W$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/06/2027	4	9,049,238	266.18		344,475		179,660		215,601			(164,952)		32,645		0001
Purchased Call/Nasdaq FC Index/NFC261X$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2026	01/15/2027	4	6,978,939	263.18		264,350		145,557		208,750			(119,982)		25,766		0001
Purchased Call/Nasdaq FC Index/NFC261W$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2026	01/12/2027	5	12,351,765	267.03		463,168		249,155		282,315			(214,155)		45,256		0001
Purchased Call/Nasdaq FC Index/NFC261X$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/29/2027	3	26,723,599	261.11		1,035,520		609,899		924,858			(429,319)		102,072		0001
Purchased Call/Nasdaq FC Index/NFC261X$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/20/2026	01/15/2027	2	35,828,052	263.02		1,373,107		757,413		1,082,519			(622,028)		132,274		0001
Purchased Call/Nasdaq FC Index/NFC261X$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/27/2027	7	12,590,219	264.93		473,948		274,519		342,033			(199,712)		47,863		0001
Purchased Call/Nasdaq FC Index/NFC261X$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/20/2026	01/20/2027	3	4,288,105	258.88		178,540		100,353		166,440			(78,475)		16,029		0001
Purchased Call/Nasdaq FC Index/NFC261Z$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2026	02/25/2027	4	6,920,381	257.98		253,882		167,557		295,085			(86,758)		28,058		0001
Purchased Call/Nasdaq FC Index/NFC261X$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2026	01/21/2027	5	11,319,172	261.25		437,323		246,399		382,689			(191,327)		42,415		0001
Purchased Call/Nasdaq FC Index/NFC261Y$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2026	02/12/2027	6	17,678,631	253.51		679,873		427,165		938,806			(256,495)		69,708		0001
Purchased Call/Nasdaq FC Index/NFC261Y$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2026	02/17/2027	8	9,976,028	253.19		387,637		247,266		537,635			(140,724)		39,767		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261Y$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2026	02/12/2027	4	36,970,826	253.83		1,434,862		903,387		1,935,430			(539,859)		145,779		0001
Purchased Call/Nasdaq FC Index/NFC261Y$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/22/2027	1	7,473,839	255.33		284,753		185,129		363,659			(100,866)		30,112		0001
Purchased Call/Nasdaq FC Index/NFC261Y$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2026	02/05/2027	7	26,099,774	256.9		1,010,282		615,021		1,154,793			(399,061)		101,314		0001
Purchased Call/Nasdaq FC Index/NFC261Y$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2026	02/16/2027	6	9,809,976	253.83		375,484		238,402		511,807			(138,746)		39,021		0001
Purchased Call/Nasdaq FC Index/NFC261Z$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/26/2027	6	23,700,981	254.82		910,400		607,332		1,191,315			(306,929)		96,294		0001
Purchased Call/Nasdaq FC Index/NFC261Z$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	03/01/2027	1	13,936,294	254.82		532,366		356,378		700,332			(178,423)		56,973		0001
Purchased Call/Nasdaq FC Index/NFC261Z$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2026	03/02/2027	5	8,250,319	254.94		303,615		204,459		412,440			(99,519)		33,797		0001
Purchased Call/Nasdaq FC Index/NFC3610$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/16/2027	8	7,387,763	251.24		277,645		197,957		443,744			(80,058)		31,116		0001
Purchased Call/Nasdaq FC Index/NFC261Z$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/03/2027	6	13,105,928	252.09		504,333		341,085		752,358			(163,856)		53,797		0001
Purchased Call/Nasdaq FC Index/NFC3610$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/12/2027	4	29,699,680	249.64		1,159,990		818,749		1,968,266			(346,638)		124,121		0001
Purchased Call/Nasdaq FC Index/NFC261Z$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/12/2027	5	11,247,266	250.51		433,605		305,462		701,087			(130,011)		47,005		0001
Purchased Call/Nasdaq FC Index/NFC261Z$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2026	03/04/2027	6	12,763,607	253.97		484,885		329,100		669,895			(156,404)		52,498		0001
Purchased Call/Nasdaq FC Index/NFC261Z$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	5	13,814,111	252.97		526,154		365,577		763,782			(161,243)		57,505		0001
Purchased Call/Nasdaq FC Index/NFC261Z$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/05/2027	6	12,645,931	253.56		477,914		327,372		679,093			(152,705)		52,119		0001
Purchased Call/Nasdaq FC Index/NFC261Z$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2026	02/26/2027	6	17,198,237	255.4		652,332		433,979		839,923			(221,217)		69,874		0001
Purchased Call/Nasdaq FC Index/NFC3610$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	03/31/2027	5	13,984,707	245.49		543,714		409,569		1,081,602			(135,141)		60,583		0001
Purchased Call/Nasdaq FC Index/NFC3610$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2027	1	7,670,048	245.53		293,763		213,646		590,237			(81,645)		32,677		0001
Purchased Call/Nasdaq FC Index/NFC3610$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/25/2027	5	15,255,049	247.93		560,926		413,215		1,065,875			(148,692)		65,359		0001
Purchased Call/Nasdaq FC Index/NFC261W$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2027	3	12,978,085	264.81		508,420		269,228		342,798			(240,666)		47,064		0001
Purchased Call/Nasdaq FC Index/NFC261W$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2026	01/05/2027	3	9,225,232	264.59		363,138		188,258		244,087			(174,917)		33,192		0001
Purchased Call/Nasdaq FC Index/NFC261W$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	3	22,479,644	266.88		865,610		459,354		515,447			(408,739)		81,520		0001
Purchased Call/Nasdaq FC Index/NFC261X$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/19/2027	2	7,938,933	263.02		303,820		169,078		239,933			(136,198)		29,603		0001
Purchased Call/Nasdaq FC Index/NFC261X$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2026	01/26/2027	5	10,962,798	263.4		419,938		242,104		328,672			(178,040)		41,577		0001
Purchased Call/Nasdaq FC Index/NFC261X$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/22/2027	3	16,563,923	262.32		635,320		360,930		526,826			(276,558)		62,219		0001
Purchased Call/Nasdaq FC Index/NFC261Y$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2026	02/19/2027	7	15,732,152	253.84		606,302		391,881		824,491			(216,776)		62,982		0001
Purchased Call/Nasdaq FC Index/NFC261Z$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/23/2027	8	13,233,309	253.02		523,272		342,233		722,104			(181,537)		53,429		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261Z$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	02/24/2027	4	11,244,093	254.97		435,280		285,845		558,623			(149,942)		45,493		0001
Purchased Call/Nasdaq FC Index/NFC261Y$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2026	02/18/2027	6	8,901,677	254.51		341,608		218,992		449,845			(123,069)		35,561		0001
Purchased Call/Nasdaq FC Index/NFC261Y$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/19/2027	5	25,770,810	255.33		991,096		641,764		1,253,950			(353,438)		103,171		0001
Purchased Call/Nasdaq FC Index/NFC3610$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/17/2027	6	14,305,057	252.03		530,761		379,299		829,546			(152,252)		60,367		0001
Purchased Call/Nasdaq FC Index/NFC3610$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/18/2027	6	12,968,444	249.53		488,501		350,498		841,306			(138,765)		54,832		0001
Purchased Call/Nasdaq FC Index/NFC3610$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/19/2027	7	13,693,509	249.1		506,258		366,947		907,320			(141,738)		58,008		0001
Purchased Call/Nasdaq FC Index/NFC3610$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/30/2026	03/25/2027	6	31,313,180	241.84		1,219,029		907,320		2,800,779			(317,840)		134,158		0001
Purchased Call/Nasdaq FC Index/NFC261Y$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2026	02/03/2027	4	11,572,331	259.43		428,199		256,356		443,676			(172,201)		44,717		0001
Purchased Call/Nasdaq FC Index/NFC261W$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2027	1	7,796,768	266.88		297,057		158,758		179,340			(139,220)		28,494		0001
Purchased Call/Nasdaq FC Index/NFC261Z$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/11/2027	6	13,880,830	253.03		520,358		363,492		765,996			(157,651)		57,897		0001
Purchased Call/Nasdaq FC Index/NFC261Z$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/09/2027	6	9,973,536	253.09		378,898		262,657		548,295			(116,726)		41,436		0001
Purchased Call/Nasdaq FC Index/NFC261Z$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/08/2027	2	8,008,766	251.6		307,570		211,909		471,232			(97,115)		33,207		0001
Purchased Call/Nasdaq FC Index/NFC261W$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/07/2027	3	5,179,019	266.06		195,679		102,695		124,907			(93,187)		18,732		0001
Purchased Call/Nasdaq FC Index/NFC261X$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2027	3	5,718,907	262.12		222,735		121,303		181,619			(101,771)		21,061		0001
Purchased Call/Nasdaq FC Index/NFC261X$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/13/2027	3	10,672,299	266.26		394,300		213,032		258,045			(181,372)		39,203		0001
Purchased Call/Nasdaq FC Index/NFC261Y$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/08/2027	1	8,420,325	256.9		323,340		197,745		372,783			(126,869)		32,908		0001
Purchased Call/Nasdaq FC Index/NFC3610$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/30/2026	03/30/2027	5	8,564,190	240.25		370,419		278,201		811,428			(92,748)		37,033		0001
Purchased Call/Nasdaq FC Index/NFC261W$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2026	12/31/2026	3	27,542,145	262.88		1,075,218		548,240		812,029			(529,789)		97,775		0001
Purchased Call/Nasdaq FC Index/NFC3610$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2027	1	6,956,063	249.64		267,113		189,113		448,690			(79,333)		29,241		0001
Purchased Call/Nasdaq FC Index/NFC261W$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/04/2027	1	9,195,315	262.88		354,020		182,374		271,407			(172,669)		32,997		0001
Purchased Call/Nasdaq FC Index/NFC3614$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/04/2027	4	11,561,375	268.95		399,970		374,740		323,335			(28,185)		55,710		0001
Purchased Call/Nasdaq FC Index/NFC3615$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/25/2027	4	11,807,838	260.53		446,451		444,385		526,157			(5,572)		58,633		0001
Purchased Call/Nasdaq FC Index/NFC3613$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/26/2026	05/21/2027	4	32,437,529	266.14		1,233,682		1,114,179		1,021,782			(130,034)		153,043		0001
Purchased Call/Nasdaq FC Index/NFC3613$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/14/2027	3	29,369,962	265.21		1,087,399		957,815		958,867			(136,602)		137,069		0001
Purchased Call/Nasdaq FC Index/NFC3615$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2027	3	13,330,645	260.31		506,743		498,710		578,916			(9,446)		66,011		0001
Purchased Call/Nasdaq FC Index/NFC3614$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/03/2027	4	18,510,349	270.72		669,746		622,632		469,998			(49,229)		89,063		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3611$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/12/2027	1	8,572,078	251.88		315,452		247,669		509,109			(69,623)		37,940		0001
Purchased Call/Nasdaq FC Index/NFC3614$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/17/2027	4	31,430,250	264.59		1,193,997		1,167,709		1,135,219			(38,236)		154,327		0001
Purchased Call/Nasdaq FC Index/NFC3614$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/10/2027	4	14,630,322	258.46		579,597		550,600		680,747			(31,219)		71,119		0001
Purchased Call/Nasdaq FC Index/NFC3611$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/06/2027	5	8,039,164	247.68		310,138		238,984		569,573			(71,716)		35,206		0001
Purchased Call/Nasdaq FC Index/NFC3611$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2026	04/13/2027	6	9,111,168	253.04		354,419		280,031		514,345			(75,057)		40,396		0001
Purchased Call/Nasdaq FC Index/NFC3611$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2026	04/02/2027	4	38,392,065	247.02		1,467,276		1,118,465		2,795,067			(356,482)		166,924		0001
Purchased Call/Nasdaq FC Index/NFC3615$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/22/2027	4	10,485,786	264.29		360,438		354,131		378,768			(7,275)		51,851		0001
Purchased Call/Nasdaq FC Index/NFC3614$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/17/2027	3	17,062,320	261.61		663,907		647,657		696,070			(23,234)		83,779		0001
Purchased Call/Nasdaq FC Index/NFC3611$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	3	15,217,994	256.68		549,267		436,282		728,232			(114,152)		67,706		0001
Purchased Call/Nasdaq FC Index/NFC3614$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/11/2027	4	10,839,892	261.32		418,978		400,944		439,570			(21,118)		52,770		0001
Purchased Call/Nasdaq FC Index/NFC3614$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/04/2027	4	24,099,399	259.35		942,638		885,501		1,072,501			(63,557)		116,126		0001
Purchased Call/Nasdaq FC Index/NFC3611$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2026	04/09/2027	4	15,128,527	251.76		561,271		438,821		902,803			(125,442)		66,606		0001
Purchased Call/Nasdaq FC Index/NFC3610$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/01/2027	3	13,152,792	246.95		503,078		380,700		959,063			(123,264)		57,083		0001
Purchased Call/Nasdaq FC Index/NFC3611$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/08/2027	5	13,548,554	251.11		505,612		392,279		829,825			(114,452)		59,544		0001
Purchased Call/Nasdaq FC Index/NFC3615$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/25/2027	3	29,670,380	259.11		1,153,810		1,150,895		1,403,201			(11,804)		147,332		0001
Purchased Call/Nasdaq FC Index/NFC3611$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/14/2027	6	14,024,660	255		518,013		410,290		725,270			(108,752)		62,289		0001
Purchased Call/Nasdaq FC Index/NFC3611$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/16/2027	4	13,594,655	257.17		497,508		398,665		637,016			(101,654)		60,589		0001
Purchased Call/Nasdaq FC Index/NFC3611$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/20/2027	6	7,441,797	257.76		274,176		221,880		339,600			(52,794)		33,395		0001
Purchased Call/Nasdaq FC Index/NFC3611$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/16/2027	4	26,031,066	257.94		958,384		769,835		1,175,665			(193,858)		116,015		0001
Purchased Call/Nasdaq FC Index/NFC3612$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/04/2026	04/27/2027	5	6,503,169	259.67		236,366		195,695		272,210			(41,106)		29,528		0001
Purchased Call/Nasdaq FC Index/NFC3613$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/13/2027	4	17,459,244	265.89		639,001		556,875		548,696			(83,774)		81,354		0001
Purchased Call/Nasdaq FC Index/NFC3612$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/26/2027	1	8,907,674	259.67		326,021		268,541		375,784			(59,519)		40,378		0001
Purchased Call/Nasdaq FC Index/NFC3613$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/12/2027	5	12,923,370	265.37		473,762		411,645		416,165			(63,134)		60,123		0001
Purchased Call/Nasdaq FC Index/NFC3613$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/11/2027	4	7,781,427	265.85		282,205		244,620		243,876			(38,201)		36,144		0001
Purchased Call/Nasdaq FC Index/NFC3612$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/23/2027	5	16,172,750	258.26		605,142		496,731		723,736			(111,989)		72,943		0001
Purchased Call/Nasdaq FC Index/NFC3612$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/23/2027	4	29,989,882	259.67		1,108,436		911,913		1,253,761			(203,015)		135,262		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3612$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/07/2027	4	11,122,514	264.64		403,656		346,860		369,456			(59,393)		51,334		0001
Purchased Call/Nasdaq FC Index/NFC3612$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/05/2027	3	12,975,859	262.87		481,849		409,150		472,029			(73,701)		59,695		0001
Purchased Call/Nasdaq FC Index/NFC3612$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/06/2027	4	14,896,417	264.73		534,086		455,146		490,635			(80,278)		68,641		0001
Purchased Call/Nasdaq FC Index/NFC3613$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/18/2027	4	8,493,132	264.81		313,593		277,928		283,883			(36,361)		39,886		0001
Purchased Call/Nasdaq FC Index/NFC3613$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/19/2027	4	12,949,231	264.25		485,423		431,080		446,097			(55,478)		60,907		0001
Purchased Call/Nasdaq FC Index/NFC3613$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/14/2027	4	14,424,473	266.3		525,832		461,994		445,473			(67,409)		67,319		0001
Purchased Call/Nasdaq FC Index/NFC3612$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	04/30/2027	5	30,808,118	261.51		1,133,323		954,478		1,188,097			(185,702)		140,581		0001
Purchased Call/Nasdaq FC Index/NFC3614$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/08/2027	3	9,995,976	261.65		371,076		350,093		401,139			(21,886)		48,450		0001
Purchased Call/Nasdaq FC Index/NFC3613$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/26/2027	6	10,014,359	268.04		372,084		338,113		290,381			(34,932)		47,611		0001
Purchased Call/Nasdaq FC Index/NFC3614$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2026	06/01/2027	6	8,544,432	270.59		311,811		288,554		217,122			(24,052)		40,990		0001
Purchased Call/Nasdaq FC Index/NFC3613$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/28/2027	4	17,301,111	269.09		639,720		586,916		475,274			(57,329)		82,502		0001
Purchased Call/Nasdaq FC Index/NFC3614$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/11/2027	3	28,176,151	261.86		1,100,365		1,055,041		1,129,204			(53,020)		137,165		0001
Purchased Call/Nasdaq FC Index/NFC3613$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	05/28/2027	6	37,878,870	269.64		1,378,305		1,269,134		998,947			(118,809)		180,630		0001
Purchased Call/Nasdaq FC Index/NFC3614$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/07/2027	1	7,395,910	259.35		283,263		266,096		329,316			(19,296)		35,795		0001
Purchased Call/Nasdaq FC Index/NFC3615$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/28/2027	1	8,443,945	259.11		321,714		320,828		402,050			(3,506)		42,104		0001
Purchased Call/Nasdaq FC Index/NFC3614$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/16/2027	4	13,417,767	262.88		505,504		489,236		514,408			(18,740)		65,790		0001
Purchased Call/Nasdaq FC Index/NFC3615$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2026	06/29/2027	2	10,021,803	261.97		397,922		397,922		422,950			(539)		50,040		0001
Purchased Call/Nasdaq FC Index/NFC3615$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2027	1	14,063,654	264.21		527,387		527,387		540,002					70,318		0001
Purchased Call/Nasdaq FC Index/NFC3611$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/05/2027	1	8,440,522	247.02		318,208		243,027		614,257			(76,958)		36,897		0001
Purchased Call/Nasdaq FC Index/NFC3611$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2026	04/07/2027	4	13,911,369	247.66		542,362		418,952		990,430			(124,418)		61,030		0001
Purchased Call/Nasdaq FC Index/NFC3611$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/21/2027	6	16,056,541	257.42		599,192		485,970		745,440			(114,403)		72,175		0001
Purchased Call/Nasdaq FC Index/NFC3612$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/28/2027	3	12,626,219	258.62		471,259		391,037		557,144			(81,151)		57,425		0001
Purchased Call/Nasdaq FC Index/NFC3612$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	4	12,357,302	260.35		459,883		386,424		503,502			(76,413)		56,388		0001
Purchased Call/Nasdaq FC Index/NFC3612$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/07/2027	6	28,883,051	265.76		1,057,847		911,585		905,615			(152,907)		133,305		0001
Purchased Call/Nasdaq FC Index/NFC3611$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/09/2027	5	29,124,201	251.88		1,090,832		854,837		1,728,836			(242,001)		128,224		0001
Purchased Call/Nasdaq FC Index/NFC3612$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/04/2026	05/04/2027	9	6,833,679	261.14		265,524		225,515		268,673			(40,644)		31,387		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3612$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/22/2027	4	12,355,856	258.77		454,556		369,872		538,253			(85,639)		55,634		0001
Purchased Call/Nasdaq FC Index/NFC3614$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/21/2027	2	7,634,547	264.59		287,815		281,480		273,465			(9,355)		37,699		0001
Purchased Call/Nasdaq FC Index/NFC3613$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/27/2027	4	11,837,428	267.94		444,103		404,654		343,112			(41,006)		56,363		0001
Purchased Call/Nasdaq FC Index/NFC3615$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/24/2027	5	13,344,421	259.64		515,227		509,432		585,281			(7,881)		66,171		0001
Purchased Call/Nasdaq FC Index/NFC3613$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/20/2027	3	14,763,998	265.66		548,236		488,864		474,869			(61,300)		69,550		0001
Purchased Call/Nasdaq FC Index/NFC3614$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2026	06/09/2027	3	13,135,078	260.13		497,349		470,505		568,808			(28,200)		63,758		0001
Purchased Call/Nasdaq FC Index/NFC3612$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/29/2027	3	13,461,613	259.23		505,496		421,294		577,552			(85,565)		61,326		0001
Purchased Call/Nasdaq FC Index/NFC3613$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/21/2027	4	15,425,007	265.83		577,051		519,973		495,424			(62,452)		72,776		0001
Purchased Call/Nasdaq FC Index/NFC3614$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/15/2027	5	10,060,664	264.76		366,820		353,550		352,237			(14,476)		49,259		0001
Purchased Call/Nasdaq FC Index/NFC3614$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	06/02/2027	5	11,590,701	271.48		415,401		384,990		281,813			(31,489)		55,686		0001
Purchased Call/Nasdaq FC Index/NFC3613$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/25/2027	1	5,295,265	266.14		197,513		178,469		167,538			(20,932)		25,137		0001
Purchased Call/Nasdaq FC Index/NFC3613$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2027	1	8,429,945	265.21		309,379		272,731		275,868			(38,778)		39,528		0001
Purchased Call/Nasdaq FC Index/NFC3613$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/24/2027	1	6,579,324	266.14		244,751		221,087		207,731			(26,009)		31,185		0001
Purchased Call/Nasdaq FC Index/NFC3614$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/14/2027	1	6,900,167	261.86		262,896		252,033		281,646			(12,894)		33,736		0001
Purchased Call/Nasdaq FC Index/NFC3612$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/03/2027	1	7,736,027	261.51		282,365		238,027		300,514			(46,163)		35,474		0001
Purchased Call/Nasdaq FC Index/NFC3611$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2027	1	10,586,301	257.94		386,400		310,823		478,321			(77,912)		47,424		0001
Purchased Call/Nasdaq FC Index/NFC3612$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	1	7,054,792	265.76		255,383		220,207		221,406			(36,881)		32,717		0001
Purchased Call/Nasdaq FC Index/NFC2618$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2024	09/04/2026	6	10,947,870	256.62	531,641			47,783		406,640			(132,450)		23,277		0001
Purchased Call/Nasdaq FC Index/NFC2619$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2024	09/25/2026	4	4,911,847	269.86	226,648			26,810		53,823			(56,228)		11,990		0001
Purchased Call/Nasdaq FC Index/NFC2618$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2024	09/10/2026	3	1,693,452	259.74	85,052			8,305		48,594			(21,111)		3,761		0001
Purchased Call/Nasdaq FC Index/NFC2616$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2024	08/06/2026	3	2,463,806	257.81	113,660			5,628		74,210			(28,212)		3,922		0001
Purchased Call/Nasdaq FC Index/NFC2615$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/02/2026	5	7,704,525	277.51	337,963			468					(84,341)		2,851		0001
Purchased Call/Nasdaq FC Index/NFC2615$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2024	07/16/2026	4	4,694,840	275.74	186,052			3,840		1			(46,191)		4,915		0001
Purchased Call/Nasdaq FC Index/NFC2615$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	07/08/2026	4	5,801,432	277.83	255,814			2,463					(63,520)		4,294		0001
Purchased Call/Nasdaq FC Index/NFC2615$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/02/2026	3	3,670,628	272.98	174,298			241		4			(43,282)		1,359		0001
Purchased Call/Nasdaq FC Index/NFC2616$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	07/27/2026	2	6,033,822	263.12	278,793			9,971		78,895			(69,034)		8,205		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2617$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2024	08/14/2026	4	5,584,341	267.15	259,536			15,783		51,047			(64,628)		9,804		0001
Purchased Call/Nasdaq FC Index/NFC2615$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2026	5	8,569,594	275.53	382,143			7,360		266			(94,890)		8,686		0001
Purchased Call/Nasdaq FC Index/NFC2617$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2024	08/21/2026	3	6,117,642	266.18	286,127			20,138		72,945			(71,090)		11,545		0001
Purchased Call/Nasdaq FC Index/NFC2617$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2024	08/26/2026	3	5,645,798	266.44	261,270			20,116		68,794			(64,840)		11,155		0001
Purchased Call/Nasdaq FC Index/NFC2615$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/10/2026	4	5,520,114	279.09	236,666			2,931					(58,720)		4,568		0001
Purchased Call/Nasdaq FC Index/NFC2616$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	08/07/2026	4	8,624,783	256.99	416,819			21,230		284,932			(103,429)		13,914		0001
Purchased Call/Nasdaq FC Index/NFC2616$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2024	07/23/2026	5	4,343,146	268.96	175,856			5,327		10,875			(43,680)		5,451		0001
Purchased Call/Nasdaq FC Index/NFC2617$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2024	08/28/2026	3	6,506,857	264.43	314,129			25,138		107,264			(78,031)		13,080		0001
Purchased Call/Nasdaq FC Index/NFC2617$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2024	08/18/2026	3	3,775,892	267.15	171,058			11,534		36,134			(43,250)		6,917		0001
Purchased Call/Nasdaq FC Index/NFC2616$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2024	08/04/2026	3	4,569,847	259.8	213,192			9,958		108,089			(52,723)		7,076		0001
Purchased Call/Nasdaq FC Index/NFC2617$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2024	08/13/2026	5	2,524,297	262.75	120,164			7,200		44,246			(30,212)		4,382		0001
Purchased Call/Nasdaq FC Index/NFC2617$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2024	08/21/2026	6	5,364,461	269.99	231,075			16,689		34,185			(58,979)		10,124		0001
Purchased Call/Nasdaq FC Index/NFC2616$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	07/28/2026	2	4,691,232	263.12	216,367			8,026		62,794			(53,508)		6,497		0001
Purchased Call/Nasdaq FC Index/NFC2615$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/02/2026	6	8,555,100	275.12	389,018			538					(96,724)		3,166		0001
Purchased Call/Nasdaq FC Index/NFC2616$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	07/24/2026	3	6,647,924	263.25	301,876			9,554		83,164			(74,896)		8,523		0001
Purchased Call/Nasdaq FC Index/NFC2616$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2024	08/07/2026	7	5,088,991	259.72	243,069			12,573		128,121			(61,233)		8,210		0001
Purchased Call/Nasdaq FC Index/NFC2616$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2024	08/07/2026	4	8,286,780	259.26	389,160			19,875		215,546			(96,710)		13,369		0001
Purchased Call/Nasdaq FC Index/NFC2617$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2024	08/14/2026	3	4,372,393	262.82	212,578			12,874		77,303			(52,746)		7,676		0001
Purchased Call/Nasdaq FC Index/NFC2615$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/20/2026	1	3,105,273	266.88	143,153			3,741		12,597			(35,446)		3,634		0001
Purchased Call/Nasdaq FC Index/NFC2617$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2024	08/19/2026	6	7,180,960	269.44	321,329			21,697		47,215			(79,912)		13,289		0001
Purchased Call/Nasdaq FC Index/NFC2618$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2024	09/17/2026	3	1,314,211	264	61,144			6,559		25,814			(15,174)		3,057		0001
Purchased Call/Nasdaq FC Index/NFC2619$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/27/2024	09/25/2026	3	9,570,537	271.07	433,590			51,453		90,681			(107,720)		23,363		0001
Purchased Call/Nasdaq FC Index/NFC2618$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2024	09/16/2026	6	5,999,768	263.96	280,969			29,790		117,435			(69,832)		13,868		0001
Purchased Call/Nasdaq FC Index/NFC2618$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2024	09/04/2026	3	2,610,654	260.94	121,482			10,872		66,117			(30,146)		5,551		0001
Purchased Call/Nasdaq FC Index/NFC2618$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2024	09/15/2026	2	5,539,336	264.78	257,938			26,930		98,488			(63,793)		12,721		0001
Purchased Call/Nasdaq FC Index/NFC2618$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2024	09/11/2026	2	4,064,488	262.8	194,672			19,309		87,852			(48,314)		9,088		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2618$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2024	09/18/2026	4	5,419,532	262.81	274,642			29,890		121,186			(68,208)		12,686		0001
Purchased Call/Nasdaq FC Index/NFC2619$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/27/2024	09/28/2026	3	4,817,136	269.91	220,894			27,083		52,910			(54,795)		11,960		0001
Purchased Call/Nasdaq FC Index/NFC2618$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	08/28/2026	4	7,295,145	266.58	321,792			25,830		91,020			(80,158)		14,665		0001
Purchased Call/Nasdaq FC Index/NFC2618$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	09/01/2026	2	3,258,537	266.58	148,427			12,661		41,920			(36,722)		6,769		0001
Purchased Call/Nasdaq FC Index/NFC2618$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2026	3	9,114,614	268.92	416,584			45,436		104,378			(103,579)		21,336		0001
Purchased Call/Nasdaq FC Index/NFC2618$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2024	09/09/2026	4	7,068,776	258.43	343,320			33,051		226,576			(85,226)		15,588		0001
Purchased Call/Nasdaq FC Index/NFC2618$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	09/11/2026	4	6,209,010	264.78	289,133			28,792		108,784			(72,070)		13,884		0001
Purchased Call/Nasdaq FC Index/NFC2619$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2024	09/21/2026	2	3,422,546	268.59	157,022			17,713		41,186			(38,888)		8,160		0001
Purchased Call/Nasdaq FC Index/NFC2618$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	09/11/2026	4	5,518,838	264.11	261,262			26,030		104,013			(65,113)		12,340		0001
Purchased Call/Nasdaq FC Index/NFC2619$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2024	09/24/2026	3	4,153,374	269.66	191,282			22,363		45,720			(47,475)		10,080		0001
Purchased Call/Nasdaq FC Index/NFC2619$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2024	09/29/2026	2	4,283,936	269.91	196,019			24,238		47,722			(48,490)		10,695		0001
Purchased Call/Nasdaq FC Index/NFC2615$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/13/2026	1	4,453,687	275.01	200,416			3,308		85			(49,624)		4,203		0001
Purchased Call/Nasdaq FC Index/NFC2616$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	07/24/2026	3	4,819,255	263.12	224,131			7,124		61,808			(55,816)		6,179		0001
Purchased Call/Nasdaq FC Index/NFC2616$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/02/2024	07/31/2026	3	5,338,130	259.8	245,104			10,161		124,323			(61,012)		7,778		0001
Purchased Call/Nasdaq FC Index/NFC2616$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2024	07/30/2026	4	3,157,198	261.1	156,293			6,234		60,572			(38,791)		4,526		0001
Purchased Call/Nasdaq FC Index/NFC2617$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/23/2024	08/25/2026	2	3,029,912	268.62	137,694			10,403		25,960			(34,050)		5,934		0001
Purchased Call/Nasdaq FC Index/NFC2617$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	08/27/2026	5	3,126,265	267	133,302			10,614		35,913			(33,579)		6,231		0001
Purchased Call/Nasdaq FC Index/NFC2614$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2024	07/01/2026	5	6,081,920	270.44	290,812					36			(72,201)		1,592		0001
Purchased Call/Nasdaq FC Index/NFC2615$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2024	07/06/2026	5	3,239,497	277.51	138,599			971					(34,958)		2,077		0001
Purchased Call/Nasdaq FC Index/NFC2617$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2024	08/17/2026	2	4,565,875	267.15	206,644			13,360		42,609			(51,173)		8,279		0001
Purchased Call/Nasdaq FC Index/NFC2615$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/21/2026	2	4,240,096	266.88	196,476			5,398		18,694			(48,594)		5,085		0001
Purchased Call/Nasdaq FC Index/NFC2615$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2024	07/10/2026	4	6,538,408	273.49	304,673			3,786		660			(75,746)		5,411		0001
Purchased Call/Nasdaq FC Index/NFC2616$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	07/24/2026	2	5,091,616	261.62	240,641			7,639		87,066			(59,784)		6,528		0001
Purchased Call/Nasdaq FC Index/NFC2615$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	07/22/2026	4	7,459,413	269.56	333,345			9,628		13,155			(82,759)		9,157		0001
Purchased Call/Nasdaq FC Index/NFC2617$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	08/28/2026	3	7,418,248	264.19	349,697			28,032		125,931			(86,910)		14,912		0001
Purchased Call/Nasdaq FC Index/NFC2615$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2024	07/09/2026	5	2,458,392	277.89	109,120			1,202					(27,113)		1,930		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2615$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2024	07/17/2026	4	5,154,541	268.49	234,951			5,188		9,892			(58,375)		5,562		0001
Purchased Call/Nasdaq FC Index/NFC2618$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2024	09/02/2026	4	3,409,325	266.58	152,109			13,177		44,546			(37,622)		7,138		0001
Purchased Call/Nasdaq FC Index/NFC2618$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	08/31/2026	3	4,786,286	266.58	219,237			18,423		60,533			(54,303)		9,863		0001
Purchased Call/Nasdaq FC Index/NFC2616$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/02/2024	07/31/2026	4	5,415,413	265.42	235,726			9,745		51,598			(58,539)		7,891		0001
Purchased Call/Nasdaq FC Index/NFC2615$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/10/2026	3	6,438,271	275.01	294,703			3,666		39			(73,417)		5,328		0001
Purchased Call/Nasdaq FC Index/NFC2619$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2026	2	4,808,346	268.59	220,895			25,186		58,614			(54,628)		11,533		0001
Purchased Call/Nasdaq FC Index/NFC2616$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2024	07/29/2026	3	8,334,685	263.29	366,785			14,125		110,691			(91,055)		11,747		0001
Purchased Call/Nasdaq FC Index/NFC2617$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	08/10/2026	1	4,603,959	259.72	213,624			11,754		114,139			(52,895)		7,715		0001
Purchased Call/Nasdaq FC Index/NFC2618$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2024	09/04/2026	5	2,355,303	260.98	103,549			9,306		59,418			(25,779)		5,008		0001
Purchased Call/Nasdaq FC Index/NFC2618$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2026	2	3,270,031	256.62	154,706			14,666		124,287			(38,268)		7,160		0001
Purchased Call/Nasdaq FC Index/NFC2619$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2024	09/18/2026	3	8,038,582	268.59	373,187			40,745		95,856			(92,933)		18,817		0001
Purchased Call/Nasdaq FC Index/NFC2618$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2024	09/03/2026	3	4,878,888	261.26	226,704			19,963		118,268			(56,289)		10,294		0001
Purchased Call/Nasdaq FC Index/NFC2617$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/23/2024	08/12/2026	4	7,877,939	259.75	395,977			22,881		197,854			(98,331)		13,520		0001
Purchased Call/Nasdaq FC Index/NFC2616$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	08/05/2026	6	4,706,830	257.05	227,535			10,968		152,393			(56,558)		7,391		0001
Purchased Call/Nasdaq FC Index/NFC2619$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/27/2024	09/25/2026	3	4,988,927	269.91	231,216			27,474		54,339			(57,543)		12,178		0001
Purchased Call/Nasdaq FC Index/NFC2619$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2024	09/30/2026	4	5,574,430	270.39	242,394			30,336		59,420			(60,166)		13,993		0001
Purchased Call/Nasdaq FC Index/NFC2619$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2024	09/23/2026	4	7,197,498	268.94	334,634			38,663		85,916			(83,081)		17,367		0001
Purchased Call/Nasdaq FC Index/NFC2615$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/07/2026	2	4,149,227	277.51	180,923			1,491					(44,739)		2,873		0001
Purchased Call/Nasdaq FC Index/NFC2615$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/14/2026	1	3,824,413	275.01	172,481			3,080		149			(42,649)		3,745		0001
Purchased Call/Nasdaq FC Index/NFC2616$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2024	07/31/2026	3	4,957,391	262.42	226,489			9,376		79,833			(56,258)		7,224		0001
Purchased Call/Nasdaq FC Index/NFC2617$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/23/2024	08/21/2026	3	4,484,082	268.62	202,903			14,298		36,375			(50,493)		8,462		0001
Purchased Call/Nasdaq FC Index/NFC2617$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2024	08/20/2026	3	2,632,239	268.97	119,297			8,204		19,418			(29,607)		4,920		0001
Purchased Call/Nasdaq FC Index/NFC2617$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2024	08/14/2026	3	9,082,008	266.97	413,208			25,091		85,653			(102,657)		15,944		0001
Purchased Call/Nasdaq FC Index/NFC2616$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2025	08/11/2026	3	2,666,214	259.72	124,610			7,185		66,645			(31,550)		4,522		0001
Purchased Call/Nasdaq FC Index/NFC2618$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	09/14/2026	2	3,725,946	264.78	173,186			17,869		65,668			(42,893)		8,501		0001
Purchased Call/Nasdaq FC Index/NFC2615$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/17/2026	3	6,119,626	266.88	293,033			6,479		22,773			(72,972)		6,603		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2615$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/17/2026	3	6,179,847	269.35	281,324			6,195		7,755			(69,801)		6,668		0001
Purchased Call/Nasdaq FC Index/NFC2616$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/02/2024	08/03/2026	1	4,569,436	259.8	213,393			9,686		107,035			(52,837)		6,973		0001
Purchased Call/Nasdaq FC Index/NFC2617$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2024	08/24/2026	2	2,870,168	268.62	130,192			9,671		23,880			(32,239)		5,571		0001
Purchased Call/Nasdaq FC Index/NFC2619$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2024	10/06/2026	2	3,921,087	269.74	181,048			24,128		47,313			(44,784)		10,159		0001
Purchased Call/Nasdaq FC Index/NFC261B$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2024	10/29/2026	3	2,529,063	274.16	112,072			18,497		22,876			(27,820)		7,281		0001
Purchased Call/Nasdaq FC Index/NFC261A$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/13/2026	2	6,972,932	272.06	321,023			45,926		68,570			(79,396)		18,700		0001
Purchased Call/Nasdaq FC Index/NFC261A$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/16/2026	3	5,865,418	271.95	272,449			40,280		60,873			(67,800)		15,953		0001
Purchased Call/Nasdaq FC Index/NFC261A$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2024	10/16/2026	2	9,389,511	270.34	444,036			65,567		116,061			(110,303)		25,537		0001
Purchased Call/Nasdaq FC Index/NFC261A$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/23/2026	4	4,880,791	271.92	226,936			35,764		53,910			(56,511)		13,698		0001
Purchased Call/Nasdaq FC Index/NFC261A$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/23/2026	2	5,277,740	267.42	251,379			39,417		90,972			(62,356)		14,812		0001
Purchased Call/Nasdaq FC Index/NFC261A$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/23/2026	3	6,186,829	269.78	291,964			45,931		85,144			(72,544)		17,364		0001
Purchased Call/Nasdaq FC Index/NFC261A$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2024	10/27/2026	2	3,787,557	271.92	175,675			28,477		42,573			(43,446)		10,813		0001
Purchased Call/Nasdaq FC Index/NFC261A$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/26/2026	3	7,375,800	271.92	341,104			54,899		81,987			(84,469)		20,969		0001
Purchased Call/Nasdaq FC Index/NFC261B$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2024	11/03/2026	2	5,701,133	266.73	265,045			45,510		111,324			(65,540)		16,748		0001
Purchased Call/Nasdaq FC Index/NFC261C$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2024	11/18/2026	4	6,452,495	263.33	312,592			60,273		172,834			(77,711)		20,052		0001
Purchased Call/Nasdaq FC Index/NFC261B$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	10/30/2026	4	6,501,398	272.04	288,230			47,983		74,870			(71,545)		18,794		0001
Purchased Call/Nasdaq FC Index/NFC261C$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2024	11/20/2026	3	8,027,738	265.76	375,239			73,644		178,174			(93,417)		25,124		0001
Purchased Call/Nasdaq FC Index/NFC261B$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2024	11/13/2026	3	8,538,810	261.76	405,502			75,653		251,000			(100,951)		26,061		0001
Purchased Call/Nasdaq FC Index/NFC261B$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2024	11/02/2026	4	5,499,833	266.73	257,287			43,899		106,643			(63,740)		16,093		0001
Purchased Call/Nasdaq FC Index/NFC261B$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2024	11/17/2026	2	6,624,439	261.76	311,549			59,555		195,464			(77,126)		20,513		0001
Purchased Call/Nasdaq FC Index/NFC261BG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	4	5,782,995	273.27	270,666			47,688		61,585			(67,153)		17,190		0001
Purchased Call/Nasdaq FC Index/NFC261C$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2026	4	2,209,125	271.39	105,382			22,465		32,175			(26,154)		7,221		0001
Purchased Call/Nasdaq FC Index/NFC261C$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	11/25/2026	4	3,527,685	267.73	157,360			31,978		67,894			(39,162)		11,232		0001
Purchased Call/Nasdaq FC Index/NFC261DSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/17/2026	6	5,421,329	278.2	223,003			51,907		45,951			(55,424)		18,499		0001
Purchased Call/Nasdaq FC Index/NFC261D$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/15/2026	2	5,823,281	277.38	261,505			60,001		52,366			(64,677)		19,754		0001
Purchased Call/Nasdaq FC Index/NFC261C$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/27/2026	3	14,646,570	265.02	681,753			140,133		350,050			(169,087)		46,947		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261D$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2024	12/16/2026	4	6,033,523	278.64	264,704			61,144		48,588			(65,692)		20,528		0001
Purchased Call/Nasdaq FC Index/NFC261B$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2024	11/12/2026	4	5,732,424	275.39	258,301			47,561		50,834			(64,064)		17,431		0001
Purchased Call/Nasdaq FC Index/NFC261C$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2024	11/27/2026	3	7,177,385	267.48	336,930			69,361		142,709			(83,821)		23,006		0001
Purchased Call/Nasdaq FC Index/NFC261D$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2024	12/10/2026	4	3,666,141	272.98	183,065			40,787		48,231			(45,439)		12,250		0001
Purchased Call/Nasdaq FC Index/NFC261D$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2024	12/24/2026	3	1,260,400	274.59	56,328			13,667		15,473			(13,996)		4,389		0001
Purchased Call/Nasdaq FC Index/NFC261D$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2026	7	8,617,745	274.36	384,300			93,599		107,880			(95,749)		30,006		0001
Purchased Call/Nasdaq FC Index/NFC261D$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	3	7,448,485	276.59	327,572			70,614		67,996			(81,549)		24,425		0001
Purchased Call/Nasdaq FC Index/NFC261B$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2024	11/11/2026	4	6,366,143	275.83	286,537			52,385		53,299			(71,095)		19,286		0001
Purchased Call/Nasdaq FC Index/NFC261D$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/18/2026	5	8,410,874	270.4	395,743			92,874		141,923			(98,351)		28,785		0001
Purchased Call/Nasdaq FC Index/NFC2619$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/02/2026	5	6,805,678	269.74	311,748			40,103		80,526			(77,724)		17,269		0001
Purchased Call/Nasdaq FC Index/NFC2619$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2024	10/07/2026	3	6,478,524	267.14	317,353			42,757		104,079			(78,753)		16,870		0001
Purchased Call/Nasdaq FC Index/NFC261A$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2024	10/09/2026	3	6,699,583	271.71	309,182			42,714		67,435			(76,786)		17,621		0001
Purchased Call/Nasdaq FC Index/NFC261A$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2024	10/09/2026	3	6,924,276	272.06	323,321			44,722		66,897			(80,465)		18,212		0001
Purchased Call/Nasdaq FC Index/NFC261A$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	2	6,075,793	272.1	279,723			38,601		58,423			(69,483)		15,980		0001
Purchased Call/Nasdaq FC Index/NFC2619$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/05/2026	3	4,209,953	269.74	193,944			25,614		50,199			(48,038)		10,851		0001
Purchased Call/Nasdaq FC Index/NFC261E$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2024	12/30/2026	3	6,972,874	270.23	316,441			79,275		123,581			(78,514)		24,687		0001
Purchased Call/Nasdaq FC Index/NFC2619$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	10/02/2026	3	4,427,215	267.38	206,097			26,385		67,678			(51,173)		11,234		0001
Purchased Call/Nasdaq FC Index/NFC261A$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2024	10/21/2026	3	5,093,502	272.44	234,268			36,075		51,659			(58,139)		14,170		0001
Purchased Call/Nasdaq FC Index/NFC261E$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2024	12/31/2026	4	1,978,591	268.82	91,605			23,109		39,336			(22,750)		7,024		0001
Purchased Call/Nasdaq FC Index/NFC261B$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	11/04/2026	4	7,098,734	266.03	343,330			59,502		145,144			(85,241)		20,937		0001
Purchased Call/Nasdaq FC Index/NFC261C$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2024	11/20/2026	4	6,708,597	264.61	313,335			61,200		162,645			(77,745)		20,995		0001
Purchased Call/Nasdaq FC Index/NFC261C$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	2	4,548,396	267.48	210,847			44,084		89,920			(52,210)		14,724		0001
Purchased Call/Nasdaq FC Index/NFC261C$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	4	6,970,535	274.06	311,590			67,070		80,951			(77,393)		22,858		0001
Purchased Call/Nasdaq FC Index/NFC261B$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2024	10/30/2026	4	6,024,848	266.73	281,573			47,107		114,469			(70,123)		17,416		0001
Purchased Call/Nasdaq FC Index/NFC261A$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/12/2026	2	5,166,270	272.06	237,662			33,721		50,124			(58,853)		13,788		0001
Purchased Call/Nasdaq FC Index/NFC261A$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/14/2026	3	5,539,172	274.19	241,641			34,874		42,780			(59,952)		14,925		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2619SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2024	10/01/2026	4	2,926,366	267.06	140,880			17,880		46,687			(35,070)		7,386		0001
Purchased Call/Nasdaq FC Index/NFC261BSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2026	4	2,550,374	268.27	131,236			22,959		43,223			(32,617)		7,551		0001
Purchased Call/Nasdaq FC Index/NFC261C$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/19/2026	4	2,533,898	264.71	118,876			23,149		60,566			(29,630)		7,902		0001
Purchased Call/Nasdaq FC Index/NFC261BSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/13/2026	6	6,911,179	271.73	305,776			56,996		89,429			(76,009)		21,093		0001
Purchased Call/Nasdaq FC Index/NFC261C$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2024	12/02/2026	3	7,994,748	270.53	371,507			78,669		124,648			(92,208)		26,049		0001
Purchased Call/Nasdaq FC Index/NFC261BS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2024	10/30/2026	5	8,163,894	265.37	384,642			64,237		174,146			(95,578)		23,599		0001
Purchased Call/Nasdaq FC Index/NFC261BSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	4	7,603,137	275.87	344,229			60,890		61,544			(85,551)		22,600		0001
Purchased Call/Nasdaq FC Index/NFC2619$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2024	10/02/2026	4	6,202,367	267.22	293,124			37,644		96,402			(72,865)		15,738		0001
Purchased Call/Nasdaq FC Index/NFC261D$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/11/2026	4	8,734,487	277.38	397,728			89,587		77,528			(98,990)		29,274		0001
Purchased Call/Nasdaq FC Index/NFC261A$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2024	10/28/2026	4	7,539,809	271.78	359,321			58,789		87,036			(89,174)		21,616		0001
Purchased Call/Nasdaq FC Index/NFC261E$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/28/2026	1	6,941,639	272.58	320,010			79,232		100,909			(79,236)		24,441		0001
Purchased Call/Nasdaq FC Index/NFC261DSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2025	12/21/2026	3	7,962,640	271.84	366,968			87,353		120,123			(90,896)		27,489		0001
Purchased Call/Nasdaq FC Index/NFC261BSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	1	7,913,006	276.03	357,668			64,538		63,545			(88,561)		23,793		0001
Purchased Call/Nasdaq FC Index/NFC261BST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2024	11/13/2026	3	7,683,749	274.5	344,498			63,942		75,775			(85,443)		23,451		0001
Purchased Call/Nasdaq FC Index/NFC261D$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2024	12/23/2026	5	6,592,866	272.94	313,007			75,512		92,020			(77,769)		22,890		0001
Purchased Call/Nasdaq FC Index/NFC261D$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2024	12/11/2026	3	11,909,786	276.56	534,619			120,238		114,281			(132,785)		39,916		0001
Purchased Call/Nasdaq FC Index/NFC261D$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2024	12/08/2026	2	5,492,769	276.59	244,701			53,782		51,031			(60,511)		18,240		0001
Purchased Call/Nasdaq FC Index/NFC261D$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2024	12/11/2026	4	7,674,575	277.44	343,163			76,900		67,728			(85,120)		25,722		0001
Purchased Call/Nasdaq FC Index/NFC261C$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2024	12/01/2026	2	6,361,608	267.48	294,805			61,959		126,389			(72,899)		20,661		0001
Purchased Call/Nasdaq FC Index/NFC261D$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/18/2026	3	6,946,833	271.84	324,759			76,304		104,410			(80,815)		23,774		0001
Purchased Call/Nasdaq FC Index/NFC261D$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	2	5,640,174	276.59	250,771			54,847		51,807			(62,096)		18,671		0001
Purchased Call/Nasdaq FC Index/NFC261D$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2024	12/09/2026	3	6,805,532	274.15	302,040			66,850		80,063			(74,948)		22,670		0001
Purchased Call/Nasdaq FC Index/NFC261A$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/15/2026	3	3,304,729	270.25	153,992			22,442		40,630			(38,214)		8,946		0001
Purchased Call/Nasdaq FC Index/NFC261A$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2024	10/16/2026	3	4,620,065	270.35	215,089			31,656		57,047			(53,364)		12,566		0001
Purchased Call/Nasdaq FC Index/NFC261C$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/27/2024	11/25/2026	4	4,773,573	266.09	229,844			46,668		104,562			(57,201)		15,198		0001
Purchased Call/Nasdaq FC Index/NFC261C$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2024	11/20/2026	4	9,383,350	265.35	435,851			85,407		214,988			(108,270)		29,366		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261E$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2026	2	5,625,961	272.58	259,596			64,545		82,473			(64,194)		19,864		0001
Purchased Call/Nasdaq FC Index/NFC2619$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/08/2026	3	3,200,499	270.34	152,801			20,808		37,025			(37,930)		8,376		0001
Purchased Call/Nasdaq FC Index/NFC261A$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/22/2026	3	3,469,980	272.76	143,874			22,363		34,400			(35,712)		9,696		0001
Purchased Call/Nasdaq FC Index/NFC261B$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2024	11/10/2026	2	7,382,659	276.03	334,288			60,699		60,115			(82,675)		22,282		0001
Purchased Call/Nasdaq FC Index/NFC261A$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	1	4,676,899	271.95	216,073			32,693		48,945			(53,501)		12,896		0001
Purchased Call/Nasdaq FC Index/NFC261C$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/24/2026	2	1,196,330	265.76	55,544			11,145		26,725			(13,743)		3,796		0001
Purchased Call/Nasdaq FC Index/NFC261A$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	1	3,329,450	271.95	154,154			23,504		35,215			(38,117)		9,222		0001
Purchased Call/Nasdaq FC Index/NFC261D$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/14/2026	1	4,595,615	277.38	206,343			47,115		41,016			(51,092)		15,543		0001
Purchased Call/Nasdaq FC Index/NFC261B$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	3	10,639,014	276.03	483,930			85,678		84,985			(120,397)		31,624		0001
Purchased Call/Nasdaq FC Index/NFC261D$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2026	3	6,872,538	270.81	317,323			74,176		112,249			(78,707)		23,520		0001
Purchased Call/Nasdaq FC Index/NFC261E$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2024	12/24/2026	4	9,062,886	272.58	414,823			101,120		131,599			(103,440)		31,556		0001
Purchased Call/Nasdaq FC Index/NFC261D$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2026	1	5,270,172	271.84	243,482			58,195		79,977			(60,205)		18,246		0001
Purchased Call/Nasdaq FC Index/NFC261C$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2026	3	6,278,883	275	278,662			59,749		66,803			(69,107)		20,590		0001
Purchased Call/Nasdaq FC Index/NFC261C$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/16/2026	1	6,336,616	261.76	294,019			55,811		186,342			(72,801)		19,552		0001
Purchased Call/Nasdaq FC Index/NFC261C$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/23/2026	2	3,312,826	265.76	153,294			30,585		73,677			(37,970)		10,476		0001
Purchased Call/Nasdaq FC Index/NFC261E$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	01/15/2027	4	3,006,185	269.95	136,775			37,322		58,180			(33,947)		11,099		0001
Purchased Call/Nasdaq FC Index/NFC261E$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	12/31/2026	4	7,548,339	270.79	351,632			89,045		129,510			(87,631)		26,797		0001
Purchased Call/Nasdaq FC Index/NFC261E$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	12/31/2026	4	5,593,063	268.28	265,371			67,116		115,655			(66,021)		19,856		0001
Purchased Call/Nasdaq FC Index/NFC261F$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/20/2027	3	2,034,795	271.37	92,052			25,804		35,806			(22,864)		7,606		0001
Purchased Call/Nasdaq FC Index/NFC261F$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/05/2027	5	9,973,020	270.43	468,023			141,134		199,446			(116,221)		38,713		0001
Purchased Call/Nasdaq FC Index/NFC261G$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2025	02/19/2027	6	5,162,241	276.13	219,812			70,528		72,621			(54,567)		20,667		0001
Purchased Call/Nasdaq FC Index/NFC261H$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/04/2027	3	4,144,608	255.06	200,307			67,758		209,472			(49,715)		17,047		0001
Purchased Call/Nasdaq FC Index/NFC261G$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/18/2027	5	3,740,981	276.04	166,085			53,025		52,506			(41,244)		14,945		0001
Purchased Call/Nasdaq FC Index/NFC261E$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2025	01/14/2027	4	1,952,934	266.24	98,885			26,817		48,416			(24,569)		7,192		0001
Purchased Call/Nasdaq FC Index/NFC261G$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2025	02/10/2027	4	7,259,158	271.17	329,931			101,636		139,996			(81,897)		28,497		0001
Purchased Call/Nasdaq FC Index/NFC261F$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	01/22/2027	4	9,916,004	275.2	439,447			124,376		132,072			(109,215)		37,247		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261F$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2027	4	13,291,239	271.37	617,541			169,187		232,098			(153,700)		49,070		0001
Purchased Call/Nasdaq FC Index/NFC261I$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/30/2027	2	3,017,032	248.01	140,012			52,321		213,007			(34,628)		13,046		0001
Purchased Call/Nasdaq FC Index/NFC261H$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/05/2027	3	9,489,692	256.77	428,125			145,453		442,490			(106,205)		39,111		0001
Purchased Call/Nasdaq FC Index/NFC261G$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/16/2027	1	4,738,723	275.39	214,664			67,913		69,005			(53,080)		18,849		0001
Purchased Call/Nasdaq FC Index/NFC261G$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	1	6,572,890	269.1	303,668			92,729		144,170			(75,190)		25,688		0001
Purchased Call/Nasdaq FC Index/NFC261H$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2025	03/05/2027	3	7,440,053	254.28	329,891			112,618		391,760			(82,174)		30,664		0001
Purchased Call/Nasdaq FC Index/NFC261H$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/08/2027	2	6,046,957	254.28	281,572			96,838		318,264			(69,728)		25,072		0001
Purchased Call/Nasdaq FC Index/NFC261H$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/10/2027	5	8,423,833	250.48	395,963			137,302		529,323			(98,340)		35,067		0001
Purchased Call/Nasdaq FC Index/NFC261F$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2027	6	7,481,466	268.92	350,632			102,438		161,536			(87,134)		28,576		0001
Purchased Call/Nasdaq FC Index/NFC261F$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/05/2027	4	10,956,667	271.28	498,533			150,648		206,826			(123,834)		42,532		0001
Purchased Call/Nasdaq FC Index/NFC261G$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2025	02/26/2027	6	8,330,250	262.08	353,588			116,823		291,666			(87,768)		33,845		0001
Purchased Call/Nasdaq FC Index/NFC261I$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/25/2027	4	7,139,922	253.36	324,664			119,443		401,619			(80,664)		30,590		0001
Purchased Call/Nasdaq FC Index/NFC261F$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2027	1	4,880,867	273.87	223,056			64,037		72,837			(55,154)		18,511		0001
Purchased Call/Nasdaq FC Index/NFC261F$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/28/2027	5	4,061,851	269.22	189,162			55,057		85,403			(47,068)		15,478		0001
Purchased Call/Nasdaq FC Index/NFC261H$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2025	03/12/2027	4	7,394,304	251.78	346,424			121,594		439,538			(86,235)		30,902		0001
Purchased Call/Nasdaq FC Index/NFC261E$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2025	01/04/2027	4	7,014,723	270.79	323,656			83,271		120,839			(80,175)		25,172		0001
Purchased Call/Nasdaq FC Index/NFC261H$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2025	03/16/2027	2	4,174,075	251.78	194,136			68,802		248,195			(48,006)		17,581		0001
Purchased Call/Nasdaq FC Index/NFC261I$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2025	03/25/2027	4	6,358,134	256.33	272,711			100,310		309,498			(67,795)		27,241		0001
Purchased Call/Nasdaq FC Index/NFC261H$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/12/2027	4	11,161,457	249.46	541,710			189,932		712,034			(134,616)		46,646		0001
Purchased Call/Nasdaq FC Index/NFC261H$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/11/2027	3	4,578,318	250.19	217,693			75,728		291,611			(54,024)		19,096		0001
Purchased Call/Nasdaq FC Index/NFC261I$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/24/2027	4	6,608,147	255.56	304,198			111,298		332,212			(75,511)		28,259		0001
Purchased Call/Nasdaq FC Index/NFC261E$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2025	01/08/2027	4	14,682,259	269.68	666,871			175,189		281,392			(165,474)		53,244		0001
Purchased Call/Nasdaq FC Index/NFC261E$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2025	01/05/2027	2	4,442,231	270.79	205,354			53,032		77,890			(50,780)		15,983		0001
Purchased Call/Nasdaq FC Index/NFC261E$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/12/2027	1	4,248,639	266.98	196,712			52,691		99,400			(48,641)		15,567		0001
Purchased Call/Nasdaq FC Index/NFC261F$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/21/2027	3	5,630,172	272.24	272,355			76,439		93,285			(67,618)		21,097		0001
Purchased Call/Nasdaq FC Index/NFC261F$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/22/2027	3	5,071,055	274.59	231,263			65,226		70,846			(57,372)		19,048		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261E$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2025	01/06/2027	2	5,787,262	272.49	248,681			64,632		89,289			(61,727)		20,877		0001
Purchased Call/Nasdaq FC Index/NFC261E$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/08/2027	4	6,917,115	266.98	320,906			84,705		160,589			(79,898)		25,084		0001
Purchased Call/Nasdaq FC Index/NFC261F$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2025	01/27/2027	3	6,181,058	267.25	296,051			85,467		147,527			(73,462)		23,498		0001
Purchased Call/Nasdaq FC Index/NFC261F$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/03/2027	3	6,427,717	268.21	307,965			91,897		147,383			(76,441)		24,838		0001
Purchased Call/Nasdaq FC Index/NFC261F$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2025	01/29/2027	4	8,325,433	269.46	384,177			112,419		173,317			(95,461)		31,799		0001
Purchased Call/Nasdaq FC Index/NFC261F$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	01/22/2027	4	6,143,533	273.87	266,561			75,524		90,740			(66,369)		23,077		0001
Purchased Call/Nasdaq FC Index/NFC261G$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/12/2027	5	12,770,941	275.39	577,738			180,706		185,596			(143,840)		50,357		0001
Purchased Call/Nasdaq FC Index/NFC261I$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/25/2027	4	7,111,308	252.35	309,322			114,171		415,912			(76,990)		30,468		0001
Purchased Call/Nasdaq FC Index/NFC261F$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2027	3	5,976,613	269.36	276,613			82,105		126,327			(68,429)		23,041		0001
Purchased Call/Nasdaq FC Index/NFC261E$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/07/2027	3	1,864,337	269.64	86,440			22,584		35,565			(21,452)		6,743		0001
Purchased Call/Nasdaq FC Index/NFC261G$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2025	02/19/2027	3	9,115,271	273.96	396,273			127,405		149,662			(98,443)		36,492		0001
Purchased Call/Nasdaq FC Index/NFC261H$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2025	03/05/2027	5	6,801,194	253.53	320,027			109,144		371,127			(79,548)		28,031		0001
Purchased Call/Nasdaq FC Index/NFC261G$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/11/2027	4	4,482,449	270.48	208,069			64,384		90,951			(51,645)		17,636		0001
Purchased Call/Nasdaq FC Index/NFC261G$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2027	2	4,831,607	267.45	220,465			71,793		122,297			(54,529)		19,508		0001
Purchased Call/Nasdaq FC Index/NFC261H$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	03/02/2027	2	4,534,085	258.89	210,972			70,712		188,733			(52,169)		18,574		0001
Purchased Call/Nasdaq FC Index/NFC261I$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/25/2027	4	7,662,677	248.01	356,640			131,863		544,090			(88,998)		32,830		0001
Purchased Call/Nasdaq FC Index/NFC261H$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	03/01/2027	2	5,365,620	258.89	249,663			83,452		223,114			(61,822)		21,935		0001
Purchased Call/Nasdaq FC Index/NFC261G$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2025	02/17/2027	4	6,913,338	275.39	312,205			99,184		101,252			(77,398)		27,558		0001
Purchased Call/Nasdaq FC Index/NFC261I$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/23/2027	2	3,638,857	252.36	168,637			61,441		211,837			(41,736)		15,532		0001
Purchased Call/Nasdaq FC Index/NFC261H$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	02/26/2027	3	8,218,157	258.89	364,429			120,919		349,446			(90,809)		33,389		0001
Purchased Call/Nasdaq FC Index/NFC261G$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2025	02/24/2027	4	8,107,291	264.41	354,751			116,088		246,745			(88,036)		32,802		0001
Purchased Call/Nasdaq FC Index/NFC261E$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2025	01/13/2027	3	7,248,891	266.45	335,406			90,359		176,420			(83,215)		26,627		0001
Purchased Call/Nasdaq FC Index/NFC261I$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	3	7,858,692	252.36	385,704			139,149		457,122			(96,103)		33,291		0001
Purchased Call/Nasdaq FC Index/NFC261H$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	02/26/2027	5	7,927,049	256.31	380,544			126,087		375,735			(94,595)		32,206		0001
Purchased Call/Nasdaq FC Index/NFC261H$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/17/2027	4	7,332,472	252.37	329,905			117,523		424,917			(81,901)		30,943		0001
Purchased Call/Nasdaq FC Index/NFC261G$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/19/2027	3	8,014,985	267.45	367,633			118,342		201,772			(91,463)		32,087		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261I$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	4	9,663,961	251.6	456,846			164,587		581,696			(113,528)		40,938		0001
Purchased Call/Nasdaq FC Index/NFC261H$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/15/2027	3	4,733,737	251.78	215,009			76,137		281,357			(53,328)		19,899		0001
Purchased Call/Nasdaq FC Index/NFC261F$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2025	01/29/2027	3	7,710,302	269.36	356,242			104,429		161,602			(88,772)		29,450		0001
Purchased Call/Nasdaq FC Index/NFC261F$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/04/2027	2	2,197,902	269.85	102,595			30,749		45,400			(25,460)		8,512		0001
Purchased Call/Nasdaq FC Index/NFC261H$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	03/03/2027	3	9,337,505	255.59	432,528			145,699		459,767			(107,344)		38,328		0001
Purchased Call/Nasdaq FC Index/NFC261G$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2027	3	12,112,850	274.36	556,048			173,637		189,640			(138,112)		47,762		0001
Purchased Call/Nasdaq FC Index/NFC261H$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/09/2027	1	4,784,097	254.28	222,939			76,865		252,307			(55,126)		19,876		0001
Purchased Call/Nasdaq FC Index/NFC261G$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/05/2027	6	8,892,039	269.1	424,735			128,610		194,295			(105,802)		34,517		0001
Purchased Call/Nasdaq FC Index/NFC261E$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2027	3	5,785,025	268.87	271,120			74,170		120,843			(67,345)		21,358		0001
Purchased Call/Nasdaq FC Index/NFC261I$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/29/2027	1	5,679,239	248.01	266,924			99,500		390,533			(66,092)		24,513		0001
Purchased Call/Nasdaq FC Index/NFC261I$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2025	03/22/2027	4	5,185,984	252.36	240,330			87,445		301,645			(59,629)		22,094		0001
Purchased Call/Nasdaq FC Index/NFC261G$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2025	02/25/2027	4	4,761,379	261.47	214,547			70,568		171,479			(53,274)		19,305		0001
Purchased Call/Nasdaq FC Index/NFC261G$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/12/2027	6	6,965,782	270.76	328,525			102,223		139,871			(81,539)		27,467		0001
Purchased Call/Nasdaq FC Index/NFC261H$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2025	03/12/2027	4	5,721,217	251.15	262,801			91,897		349,863			(65,250)		23,910		0001
Purchased Call/Nasdaq FC Index/NFC261I$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2027	3	5,251,181	252.01	242,235			87,029		310,318			(60,105)		22,245		0001
Purchased Call/Nasdaq FC Index/NFC261H$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2027	3	5,352,402	250.52	256,959			91,870		337,037			(63,777)		22,630		0001
Purchased Call/Nasdaq FC Index/NFC261F$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/19/2027	2	6,662,082	271.37	305,244			84,815		116,737			(75,482)		24,842		0001
Purchased Call/Nasdaq FC Index/NFC261E$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/11/2027	1	7,675,142	266.98	354,592			94,623		178,812			(87,799)		28,050		0001
Purchased Call/Nasdaq FC Index/NFC261F$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/25/2027	3	4,563,168	273.87	203,983			58,382		67,703			(50,540)		17,265		0001
Purchased Call/Nasdaq FC Index/NFC261G$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/22/2027	1	5,742,209	267.45	266,439			86,492		144,893			(65,972)		23,135		0001
Purchased Call/Nasdaq FC Index/NFC261F$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	1	7,882,936	269.36	364,192			107,705		165,835			(90,176)		30,321		0001
Purchased Call/Nasdaq FC Index/NFC261I$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/31/2027	4	7,660,436	247.52	367,355			137,906		552,391			(91,180)		33,186		0001
Purchased Call/Nasdaq FC Index/NFC261G$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	1	6,178,645	269.1	285,453			87,440		136,093			(70,583)		24,201		0001
Purchased Call/Nasdaq FC Index/NFC261JSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2025	04/23/2027	2	9,031,347	245.28	419,056			171,168		718,698			(104,092)		40,734		0001
Purchased Call/Nasdaq FC Index/NFC261JSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/16/2027	5	12,373,473	240.94	566,293			226,120		1,157,890			(141,003)		55,146		0001
Purchased Call/Nasdaq FC Index/NFC261JSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2025	04/15/2027	4	3,607,709	242.45	160,823			63,745		311,652			(39,948)		16,051		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261JSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/27/2027	1	2,387,008	246.19	109,325			45,051		183,339			(27,033)		10,838		0001
Purchased Call/Nasdaq FC Index/NFC261KS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2025	04/28/2027	5	6,706,645	246.21	312,239			129,294		515,197			(77,533)		30,502		0001
Purchased Call/Nasdaq FC Index/NFC261KSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2027	5	6,073,176	249.95	279,415			119,565		407,728			(69,444)		28,030		0001
Purchased Call/Nasdaq FC Index/NFC261KSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2025	05/10/2027	2	2,743,579	249.94	125,626			54,094		182,747			(31,114)		12,723		0001
Purchased Call/Nasdaq FC Index/NFC261IST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2027	4	8,065,185	242.85	363,441			137,921		701,144			(90,289)		35,066		0001
Purchased Call/Nasdaq FC Index/NFC261JSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2025	04/14/2027	4	8,094,950	242.38	377,645			149,086		717,741			(93,758)		35,953		0001
Purchased Call/Nasdaq FC Index/NFC261KSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/07/2027	3	5,444,782	248.55	254,905			108,791		383,659			(63,262)		25,130		0001
Purchased Call/Nasdaq FC Index/NFC261KSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2025	05/14/2027	3	4,796,172	254.56	213,735			93,296		264,709			(53,056)		22,384		0001
Purchased Call/Nasdaq FC Index/NFC261KS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	3	5,940,923	246.96	276,579			115,295		444,215			(68,617)		27,109		0001
Purchased Call/Nasdaq FC Index/NFC261JS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2025	04/09/2027	4	6,112,440	242.9	280,034			108,687		531,143			(69,490)		26,911		0001
Purchased Call/Nasdaq FC Index/NFC261KSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2027	4	6,460,508	254.59	289,728			126,769		356,106			(71,995)		30,151		0001
Purchased Call/Nasdaq FC Index/NFC261LS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/20/2027	6	5,392,300	254.47	235,990			105,448		300,072			(58,907)		25,402		0001
Purchased Call/Nasdaq FC Index/NFC261MS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2027	3	4,817,661	256.99	220,161			104,567		246,220			(54,636)		23,453		0001
Purchased Call/Nasdaq FC Index/NFC261MSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/17/2027	4	6,536,309	255.16	302,926			146,955		363,018			(75,316)		32,094		0001
Purchased Call/Nasdaq FC Index/NFC261LSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2025	05/21/2027	3	6,933,324	250.06	344,063			154,314		463,860			(85,815)		32,712		0001
Purchased Call/Nasdaq FC Index/NFC261NS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	3	6,205,411	262.58	288,349			143,092		252,456			(71,827)		30,814		0001
Purchased Call/Nasdaq FC Index/NFC261LSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	05/28/2027	4	10,112,261	252.84	475,519			217,511		607,631			(118,391)		48,222		0001
Purchased Call/Nasdaq FC Index/NFC261MS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2025	06/07/2027	3	3,835,188	256.29	177,139			83,193		200,627			(43,922)		18,562		0001
Purchased Call/Nasdaq FC Index/NFC261KST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2025	05/13/2027	2	4,404,220	254.35	196,467			85,358		244,791			(48,758)		20,522		0001
Purchased Call/Nasdaq FC Index/NFC261LS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2025	05/19/2027	3	5,855,706	254.94	259,983			115,108		318,953			(64,526)		27,543		0001
Purchased Call/Nasdaq FC Index/NFC261NS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	1	4,427,546	262.58	200,568			99,870		183,366			(49,662)		22,077		0001
Purchased Call/Nasdaq FC Index/NFC261MSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2027	4	6,033,177	253.65	301,354			143,731		354,397			(75,105)		29,370		0001
Purchased Call/Nasdaq FC Index/NFC261LSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/03/2027	3	4,744,046	255.42	220,793			102,331		256,608			(54,811)		22,826		0001
Purchased Call/Nasdaq FC Index/NFC261LSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/24/2027	1	4,440,618	250.06	206,045			92,805		297,093			(51,018)		21,048		0001
Purchased Call/Nasdaq FC Index/NFC261ISP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2025	04/01/2027	3	3,869,069	248.5	177,965			67,078		268,150			(44,180)		16,792		0001
Purchased Call/Nasdaq FC Index/NFC261KS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/29/2027	3	4,530,793	246.8	209,195			86,909		340,249			(51,929)		20,640		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261JSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/20/2027	2	3,724,827	240.94	173,958			69,921		348,470			(42,960)		16,715		0001
Purchased Call/Nasdaq FC Index/NFC261JSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/22/2027	4	5,776,116	240.94	289,310			117,434		540,111			(71,839)		26,008		0001
Purchased Call/Nasdaq FC Index/NFC261JSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/07/2027	5	8,060,096	238.48	389,169			151,644		822,721			(97,752)		35,360		0001
Purchased Call/Nasdaq FC Index/NFC261L9K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2027	3	3,301,390	252.82	153,455			69,928		198,539			(38,078)		15,743		0001
Purchased Call/Nasdaq FC Index/NFC261KSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2025	05/05/2027	4	6,128,220	248.89	275,513			116,775		430,571			(68,433)		28,193		0001
Purchased Call/Nasdaq FC Index/NFC261JSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2025	04/23/2027	4	6,562,701	243.38	309,933			126,207		561,440			(76,893)		29,599		0001
Purchased Call/Nasdaq FC Index/NFC261JS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	3	5,661,808	242.17	264,589			103,142		505,711			(65,941)		24,927		0001
Purchased Call/Nasdaq FC Index/NFC261LSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2027	1	2,356,230	252.84	109,329			50,309		141,556			(27,034)		11,303		0001
Purchased Call/Nasdaq FC Index/NFC261LS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/18/2027	1	2,621,198	254.8	117,692			51,894		143,472			(29,101)		12,310		0001
Purchased Call/Nasdaq FC Index/NFC261JSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/19/2027	1	4,931,131	240.94	229,791			92,169		461,180			(56,820)		22,090		0001
Purchased Call/Nasdaq FC Index/NFC261LS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/17/2027	2	3,411,519	254.8	152,582			67,171		186,543			(37,791)		15,996		0001
Purchased Call/Nasdaq FC Index/NFC261JS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2025	04/08/2027	3	3,590,368	237.7	188,982			73,021		376,586			(46,903)		15,779		0001
Purchased Call/Nasdaq FC Index/NFC261JSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2025	04/21/2027	4	7,001,043	238.41	347,886			140,643		721,603			(86,345)		31,470		0001
Purchased Call/Nasdaq FC Index/NFC261MSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/17/2027	5	6,933,205	254.03	339,948			165,188		403,300			(84,827)		34,043		0001
Purchased Call/Nasdaq FC Index/NFC261KSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2025	05/12/2027	4	7,306,286	253.74	329,473			142,770		416,453			(81,807)		33,991		0001
Purchased Call/Nasdaq FC Index/NFC261LSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/28/2027	4	6,388,670	253.16	295,062			134,878		378,849			(73,357)		30,465		0001
Purchased Call/Nasdaq FC Index/NFC261MSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/11/2027	4	10,238,715	257.54	453,295			215,909		513,662			(112,665)		49,843		0001
Purchased Call/Nasdaq FC Index/NFC261MS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2027	2	3,085,262	256.29	141,955			66,691		161,605			(35,106)		14,954		0001
Purchased Call/Nasdaq FC Index/NFC261KSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2025	05/07/2027	5	5,707,357	249.94	279,136			119,655		380,273			(69,573)		26,341		0001
Purchased Call/Nasdaq FC Index/NFC261LSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	05/21/2027	3	7,234,596	252.02	331,293			148,687		447,029			(82,509)		34,133		0001
Purchased Call/Nasdaq FC Index/NFC261MST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2027	3	5,391,562	256.18	265,474			130,303		287,921			(65,883)		26,698		0001
Purchased Call/Nasdaq FC Index/NFC261LSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/04/2027	4	5,423,140	254.15	259,812			121,229		310,218			(64,575)		26,132		0001
Purchased Call/Nasdaq FC Index/NFC261KSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2027	5	7,014,504	249.53	315,040			131,996		473,234			(78,528)		32,008		0001
Purchased Call/Nasdaq FC Index/NFC261LSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	05/27/2027	6	6,590,677	253.55	303,371			138,263		383,211			(75,604)		31,381		0001
Purchased Call/Nasdaq FC Index/NFC261MSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/21/2027	2	3,976,544	254.03	185,771			90,718		234,895			(46,002)		19,636		0001
Purchased Call/Nasdaq FC Index/NFC261LSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/25/2027	1	2,059,498	250.06	95,767			43,207		137,891			(23,680)		9,776		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261LSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2025	06/02/2027	5	6,224,602	253.99	299,289			138,561		357,046			(74,418)		29,905		0001
Purchased Call/Nasdaq FC Index/NFC261MS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/04/2027	3	5,420,052	256.29	252,664			118,041		283,373			(62,948)		26,117		0001
Purchased Call/Nasdaq FC Index/NFC261MSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/25/2027	3	6,111,813	259.65	290,573			143,663		282,747			(72,136)		30,349		0001
Purchased Call/Nasdaq FC Index/NFC261MSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/15/2027	1	3,754,791	253.65	174,973			83,881		220,969			(43,265)		18,384		0001
Purchased Call/Nasdaq FC Index/NFC261MSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2027	3	7,237,154	261.81	333,010			165,011		304,718			(82,740)		35,937		0001
Purchased Call/Nasdaq FC Index/NFC261JS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	4	6,892,618	241.44	327,864			127,636		632,624			(81,488)		30,346		0001
Purchased Call/Nasdaq FC Index/NFC261JSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	1	4,128,050	242.17	193,193			75,736		368,686			(47,836)		18,271		0001
Purchased Call/Nasdaq FC Index/NFC261ISX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/05/2027	1	4,174,988	238.4	197,894			75,674		427,306			(49,000)		18,251		0001
Purchased Call/Nasdaq FC Index/NFC261ISW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2027	3	5,588,760	238.4	264,113			100,383		572,348			(65,784)		24,299		0001
Purchased Call/Nasdaq FC Index/NFC261JSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2027	3	7,793,426	246.19	360,398			147,433		598,659			(89,760)		35,150		0001
Purchased Call/Nasdaq FC Index/NFC261KSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/03/2027	1	3,073,365	249.53	138,301			58,212		207,373			(34,244)		14,093		0001
Purchased Call/Nasdaq FC Index/NFC261KSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/04/2027	1	1,600,813	249.53	72,197			30,446		108,087			(17,852)		7,353		0001
Purchased Call/Nasdaq FC Index/NFC261JSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2027	3	6,224,493	240.94	291,595			116,093		582,478			(72,374)		27,741		0001
Purchased Call/Nasdaq FC Index/NFC261LS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/14/2027	5	5,330,191	254.8	240,532			105,391		291,152			(59,906)		24,876		0001
Purchased Call/Nasdaq FC Index/NFC261KSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/11/2027	1	2,240,332	249.94	102,159			44,063		149,423			(25,261)		10,406		0001
Purchased Call/Nasdaq FC Index/NFC261KS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	3	7,674,803	248.18	356,650			149,179		546,812			(88,641)		35,021		0001
Purchased Call/Nasdaq FC Index/NFC261JSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2025	04/26/2027	2	3,233,642	246.19	147,946			60,853		248,235			(36,639)		14,658		0001
Purchased Call/Nasdaq FC Index/NFC261LS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/21/2027	3	6,286,550	251.77	289,607			129,319		392,459			(71,868)		29,660		0001
Purchased Call/Nasdaq FC Index/NFC261JSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/13/2027	1	3,434,517	242.17	159,705			62,741		306,789			(39,490)		15,228		0001
Purchased Call/Nasdaq FC Index/NFC261KSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2025	05/06/2027	2	4,403,382	248	204,084			86,703		316,541			(50,648)		20,290		0001
Purchased Call/Nasdaq FC Index/NFC261MSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/17/2027	4	4,008,919	255.29	188,007			91,076		221,460			(46,701)		19,684		0001
Purchased Call/Nasdaq FC Index/NFC261MS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2025	06/10/2027	2	6,027,860	257.91	270,760			128,078		295,370			(67,205)		29,302		0001
Purchased Call/Nasdaq FC Index/NFC261MS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/09/2027	3	7,663,047	256.55	361,800			170,634		397,475			(89,796)		37,197		0001
Purchased Call/Nasdaq FC Index/NFC261LSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2027	2	5,841,944	255.93	261,325			121,617		310,139			(64,845)		28,150		0001
Purchased Call/Nasdaq FC Index/NFC261MSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/24/2027	3	3,866,923	259.23	179,463			88,323		181,685			(44,529)		19,175		0001
Purchased Call/Nasdaq FC Index/NFC261NS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2027	1	2,922,925	262.58	132,701			66,168		119,189			(32,813)		14,595		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261MSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/14/2027	1	3,042,565	253.65	141,784			67,869		178,799			(35,106)		14,876		0001
Purchased Call/Nasdaq FC Index/NFC261MSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2027	4	7,820,602	257.36	345,948			166,713		394,970			(85,886)		38,346		0001
Purchased Call/Nasdaq FC Index/NFC261MSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2027	1	2,145,080	254.03	100,175			48,987		124,952			(24,770)		10,607		0001
Purchased Call/Nasdaq FC Index/NFC261ISY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/06/2027	1	2,707,923	238.4	127,543			48,880		277,213			(31,537)		11,859		0001
Purchased Call/Nasdaq FC Index/NFC261ISR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2027	3	5,712,308	249.31	242,677			91,814		386,533			(60,203)		24,836		0001
Purchased Call/Nasdaq FC Index/NFC261LSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2027	1	2,681,378	250.06	125,220			56,590		179,632			(30,921)		12,748		0001
Purchased Call/Nasdaq FC Index/NFC261NS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	06/30/2027	4	8,258,389	264.08	356,523			178,502		315,518			(88,497)		41,292		0001
Purchased Call/Nasdaq FC Index/NFC261NST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2025	07/14/2027	4	5,738,525	265.53	265,577			138,059		207,758			(65,918)		29,238		0001
Purchased Call/Nasdaq FC Index/NFC261NSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2025	07/15/2027	4	5,541,896	265.95	256,715			133,801		197,041			(63,712)		28,273		0001
Purchased Call/Nasdaq FC Index/NFC261NSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2027	4	4,806,674	266.35	228,567			119,619		168,263			(56,733)		24,554		0001
Purchased Call/Nasdaq FC Index/NFC2610SG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/26/2027	2	4,500,135	270.77	205,065			110,026		130,577			(50,792)		23,288		0001
Purchased Call/Nasdaq FC Index/NFC261PSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/20/2027	3	7,290,277	259.85	357,230			204,621		345,382			(88,770)		38,915		0001
Purchased Call/Nasdaq FC Index/NFC261PSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/19/2027	6	4,048,558	264.47	179,501			102,293		157,856			(44,576)		21,585		0001
Purchased Call/Nasdaq FC Index/NFC261PSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/16/2027	2	4,676,759	270.65	211,642			119,686		138,302			(52,431)		24,844		0001
Purchased Call/Nasdaq FC Index/NFC261NS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/01/2027	5	4,862,448	261.41	231,965			116,701		209,401			(57,582)		24,346		0001
Purchased Call/Nasdaq FC Index/NFC261PS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/06/2027	4	6,878,341	270.67	318,052			176,364		201,631			(79,254)		36,093		0001
Purchased Call/Nasdaq FC Index/NFC261PS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/09/2027	4	3,105,463	270.67	143,030			79,591		91,010			(35,476)		16,356		0001
Purchased Call/Nasdaq FC Index/NFC2610SW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	08/04/2027	5	6,042,027	267.87	278,010			152,665		200,299			(69,061)		31,625		0001
Purchased Call/Nasdaq FC Index/NFC261NSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/13/2027	1	2,564,341	264.71	117,447			60,821		96,155			(29,041)		13,048		0001
Purchased Call/Nasdaq FC Index/NFC261PSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/13/2027	5	5,956,598	270.65	275,042			155,093		176,171			(68,476)		31,527		0001
Purchased Call/Nasdaq FC Index/NFC2610SE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/02/2027	3	5,814,511	258.86	290,027			170,874		288,093			(72,017)		31,518		0001
Purchased Call/Nasdaq FC Index/NFC2610SP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2025	07/30/2027	3	7,126,846	270.32	315,046			171,292		210,609			(78,262)		37,070		0001
Purchased Call/Nasdaq FC Index/NFC261NSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/12/2027	1	3,910,225	264.71	179,088			92,623		146,459			(44,343)		19,870		0001
Purchased Call/Nasdaq FC Index/NFC261RSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	09/17/2027	6	7,740,413	273.43	352,147			215,745		209,698			(87,746)		42,685		0001
Purchased Call/Nasdaq FC Index/NFC2610SI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/03/2027	5	4,111,967	262.53	197,319			117,050		176,189			(49,137)		22,316		0001
Purchased Call/Nasdaq FC Index/NFC261RSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	09/27/2027	4	4,595,407	272.07	211,989			132,136		132,700			(52,522)		25,626		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261NSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2027	5	4,126,329	263.91	194,303			99,424		159,645			(48,233)		20,857		0001
Purchased Call/Nasdaq FC Index/NFC261RSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2025	09/22/2027	6	7,441,727	273.9	330,315			203,561		197,430			(82,010)		41,269		0001
Purchased Call/Nasdaq FC Index/NFC2610S3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/27/2027	3	4,247,466	263.65	202,942			117,989		172,807			(50,357)		22,862		0001
Purchased Call/Nasdaq FC Index/NFC2610SP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2027	3	3,654,074	264.23	170,970			102,234		145,824			(42,416)		19,968		0001
Purchased Call/Nasdaq FC Index/NFC261RSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	7	3,870,462	272.26	179,458			111,544		110,990			(44,709)		21,512		0001
Purchased Call/Nasdaq FC Index/NFC2610SW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/13/2027	1	4,912,611	266.94	226,963			137,052		175,547			(56,197)		26,969		0001
Purchased Call/Nasdaq FC Index/NFC261RSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	3	9,861,467	272.07	463,307			288,218		285,183			(115,464)		54,809		0001
Purchased Call/Nasdaq FC Index/NFC261RSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2027	2	4,783,032	272.93	215,507			132,983		132,694			(53,461)		26,554		0001
Purchased Call/Nasdaq FC Index/NFC2610SC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	3	5,270,026	270.07	243,365			130,004		156,408			(60,472)		27,168		0001
Purchased Call/Nasdaq FC Index/NFC2610SF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	3	5,223,695	270.77	242,145			129,531		150,015			(60,304)		26,929		0001
Purchased Call/Nasdaq FC Index/NFC2610S3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/19/2027	3	4,759,471	268.35	217,266			114,542		151,939			(53,845)		24,409		0001
Purchased Call/Nasdaq FC Index/NFC2610S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/16/2027	4	5,360,062	268.35	250,010			131,317		171,188			(62,275)		27,381		0001
Purchased Call/Nasdaq FC Index/NFC2610S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/27/2027	3	9,063,993	265.17	405,718			236,612		345,873			(100,806)		48,788		0001
Purchased Call/Nasdaq FC Index/NFC261NSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/02/2027	3	3,770,438	263.47	175,916			88,860		148,821			(43,647)		18,904		0001
Purchased Call/Nasdaq FC Index/NFC2610S8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/22/2027	5	5,369,937	268.27	251,503			133,729		172,706			(62,529)		27,647		0001
Purchased Call/Nasdaq FC Index/NFC261NSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	07/07/2027	5	5,617,534	263.79	258,106			131,797		218,288			(64,120)		28,356		0001
Purchased Call/Nasdaq FC Index/NFC2610SJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2025	07/28/2027	4	6,025,891	271.88	270,250			145,713		164,576			(67,096)		31,264		0001
Purchased Call/Nasdaq FC Index/NFC261NSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/16/2027	4	7,161,348	268.58	326,103			171,046		225,873			(81,044)		36,583		0001
Purchased Call/Nasdaq FC Index/NFC261NSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/02/2027	3	10,824,313	265.98	482,480			244,016		381,477			(120,001)		54,270		0001
Purchased Call/Nasdaq FC Index/NFC2610ST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2027	3	4,274,695	265.15	210,566			114,676		159,603			(52,465)		22,234		0001
Purchased Call/Nasdaq FC Index/NFC261PSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/12/2027	5	6,179,359	273.08	283,331			158,643		162,582			(70,340)		32,666		0001
Purchased Call/Nasdaq FC Index/NFC2610SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2027	3	4,696,966	270.93	216,886			117,175		134,353			(53,814)		24,400		0001
Purchased Call/Nasdaq FC Index/NFC2610SN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/30/2027	3	5,126,092	271.58	230,358			124,911		142,829			(57,154)		26,663		0001
Purchased Call/Nasdaq FC Index/NFC261PSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2027	3	3,932,598	268.63	185,692			102,506		126,552			(46,077)		20,636		0001
Purchased Call/Nasdaq FC Index/NFC2610S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2025	07/21/2027	5	7,127,744	269.97	315,298			166,950		211,660			(78,268)		36,650		0001
Purchased Call/Nasdaq FC Index/NFC2610SA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2027	2	3,339,966	269.42	153,608			81,766		106,034			(38,103)		17,218		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2610$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	08/27/2027	3	5,666,740	261.74	261,308			152,580		249,606			(65,068)		30,502		0001
Purchased Call/Nasdaq FC Index/NFC2610$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	08/31/2027	4	5,682,014	261.74	262,828			154,252		250,372			(65,224)		30,728		0001
Purchased Call/Nasdaq FC Index/NFC261P$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2027	3	6,254,729	269.55	308,812			172,378		193,465			(76,638)		33,024		0001
Purchased Call/Nasdaq FC Index/NFC261P$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/13/2027	5	4,173,714	273.09	190,715			107,116		110,241			(47,333)		22,091		0001
Purchased Call/Nasdaq FC Index/NFC2610$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/14/2027	2	2,637,223	266.94	122,349			73,956		94,325			(30,259)		14,494		0001
Purchased Call/Nasdaq FC Index/NFC2610$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/02/2027	1	4,437,352	265.15	208,556			113,888		165,660			(51,640)		23,168		0001
Purchased Call/Nasdaq FC Index/NFC261P$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/20/2027	3	8,457,495	263.19	395,961			227,117		349,065			(98,622)		45,145		0001
Purchased Call/Nasdaq FC Index/NFC2610$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/10/2027	4	6,114,265	265.82	290,523			174,849		228,922			(72,201)		33,451		0001
Purchased Call/Nasdaq FC Index/NFC2610$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	08/05/2027	5	4,352,973	266.89	213,135			117,377		150,972			(52,928)		22,813		0001
Purchased Call/Nasdaq FC Index/NFC2610$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/03/2027	5	12,956,994	262.65	614,295			364,252		552,443			(152,937)		70,317		0001
Purchased Call/Nasdaq FC Index/NFC2610$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/03/2027	4	3,877,327	260.58	188,919			111,604		179,846			(46,887)		21,042		0001
Purchased Call/Nasdaq FC Index/NFC261RS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/17/2027	4	7,958,534	272.59	360,199			220,345		223,930			(89,542)		43,888		0001
Purchased Call/Nasdaq FC Index/NFC261P$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/13/2027	3	6,820,728	272.82	309,831			174,450		182,450			(76,970)		36,101		0001
Purchased Call/Nasdaq FC Index/NFC2610$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2027	4	3,412,409	264.18	165,368			99,343		136,839			(41,055)		18,669		0001
Purchased Call/Nasdaq FC Index/NFC261RSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	4	9,794,290	271.26	453,847			281,809		293,555			(112,733)		54,436		0001
Purchased Call/Nasdaq FC Index/NFC261PSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2027	2	3,613,887	263.19	169,395			97,498		149,180			(41,890)		19,383		0001
Purchased Call/Nasdaq FC Index/NFC261NSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2027	3	6,573,436	265.78	296,376			152,161		234,482			(73,536)		33,270		0001
Purchased Call/Nasdaq FC Index/NFC261NSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2025	07/09/2027	5	5,671,714	264.71	267,101			137,912		212,336			(66,661)		28,706		0001
Purchased Call/Nasdaq FC Index/NFC261PSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/23/2027	2	3,647,227	263.19	170,636			98,113		150,416			(42,254)		19,539		0001
Purchased Call/Nasdaq FC Index/NFC261NSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2027	1	3,652,620	265.98	166,194			84,467		128,385			(41,038)		18,413		0001
Purchased Call/Nasdaq FC Index/NFC261PS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/10/2027	2	4,296,518	270.67	199,639			111,066		126,086			(49,369)		22,657		0001
Purchased Call/Nasdaq FC Index/NFC261PSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/18/2027	4	7,736,803	270.5	321,254			182,422		230,997			(79,728)		41,199		0001
Purchased Call/Nasdaq FC Index/NFC261RS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2027	3	3,714,094	273.43	167,769			103,033		100,459			(41,506)		20,574		0001
Purchased Call/Nasdaq FC Index/NFC261PS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/06/2027	2	6,473,333	269.11	306,135			169,387		203,822			(76,037)		33,968		0001
Purchased Call/Nasdaq FC Index/NFC2610$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2027	1	2,654,934	268.35	121,330			63,998		84,865			(30,001)		13,634		0001
Purchased Call/Nasdaq FC Index/NFC261RS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	09/16/2027	4	5,059,399	270.13	231,658			141,082		158,224			(57,582)		27,869		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2610$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/30/2027	1	3,885,452	261.74	182,228			106,676		171,043			(45,121)		20,988		0001
Purchased Call/Nasdaq FC Index/NFC261P$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/25/2027	4	6,855,943	262.45	329,865			190,658		292,301			(81,894)		36,816		0001
Purchased Call/Nasdaq FC Index/NFC2610$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/08/2027	5	8,117,718	263.49	385,935			230,392		337,046			(95,816)		44,310		0001
Purchased Call/Nasdaq FC Index/NFC2610$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/03/2027	2	4,973,987	265.15	235,366			128,729		185,878			(58,228)		26,002		0001
Purchased Call/Nasdaq FC Index/NFC261RSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/15/2027	3	9,949,782	270.53	446,639			270,827		305,157			(110,851)		54,745		0001
Purchased Call/Nasdaq FC Index/NFC261RS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/17/2027	8	5,755,232	269.12	283,961			173,917		188,699			(70,719)		31,738		0001
Purchased Call/Nasdaq FC Index/NFC261P$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2027	1	3,511,803	270.65	164,001			92,814		103,971			(40,552)		18,678		0001
Purchased Call/Nasdaq FC Index/NFC261RSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2027	2	4,043,496	272.07	186,253			116,163		116,924			(46,062)		22,573		0001
Purchased Call/Nasdaq FC Index/NFC261P$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2027	3	3,581,044	260.89	166,263			94,935		162,618			(41,247)		19,115		0001
Purchased Call/Nasdaq FC Index/NFC261NSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2027	3	6,317,117	265.36	287,227			147,859		229,668			(71,359)		31,973		0001
Purchased Call/Nasdaq FC Index/NFC2610$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2027	2	5,141,194	263.29	241,955			140,019		211,817			(60,033)		27,640		0001
Purchased Call/Nasdaq FC Index/NFC261RSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/20/2027	1	3,270,935	273.43	147,192			90,299		88,538			(36,446)		18,099		0001
Purchased Call/Nasdaq FC Index/NFC261RSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2027	4	4,404,604	273.36	206,156			129,331		120,505			(51,174)		24,643		0001
Purchased Call/Nasdaq FC Index/NFC261RSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2027	6	11,126,884	272.85	517,106			323,560		311,147			(128,357)		62,184		0001
Purchased Call/Nasdaq FC Index/NFC2610$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2027	1	2,982,513	270.77	136,003			73,045		85,772			(33,629)		15,454		0001
Purchased Call/Nasdaq FC Index/NFC2610$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/01/2027	2	4,396,905	261.74	208,726			122,572		193,951			(51,607)		23,806		0001
Purchased Call/Nasdaq FC Index/NFC2610$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/10/2027	2	6,262,720	266.94	304,730			183,629		223,641			(75,909)		34,263		0001
Purchased Call/Nasdaq FC Index/NFC2610$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/07/2027	1	5,236,158	262.65	245,576			146,064		223,077			(60,723)		28,548		0001
Purchased Call/Nasdaq FC Index/NFC261RSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	10/05/2027	2	4,021,980	273.59	186,142			118,037		109,493			(46,089)		22,625		0001
Purchased Call/Nasdaq FC Index/NFC261S$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2025	10/04/2027	2	4,666,757	273.59	216,277			136,853		127,008			(53,556)		26,223		0001
Purchased Call/Nasdaq FC Index/NFC261RSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2027	5	8,198,569	274.86	372,228			235,087		210,662			(92,620)		45,919		0001
Purchased Call/Nasdaq FC Index/NFC261SSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/18/2027	3	5,811,281	269.69	274,657			179,135		188,905			(68,039)		33,147		0001
Purchased Call/Nasdaq FC Index/NFC261SSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2027	4	4,897,077	269.35	229,479			148,909		161,650			(56,967)		27,844		0001
Purchased Call/Nasdaq FC Index/NFC261SS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/08/2027	4	7,880,609	276.3	336,958			216,130		191,049			(83,749)		44,474		0001
Purchased Call/Nasdaq FC Index/NFC261SS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2027	5	10,429,974	275.5	465,574			295,794		260,967			(115,567)		58,735		0001
Purchased Call/Nasdaq FC Index/NFC261SSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/22/2027	5	10,567,967	270.97	507,761			334,972		327,373			(126,156)		60,532		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261S$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2025	10/07/2027	3	4,186,648	273.73	204,338			130,104		113,523			(50,710)		23,602		0001
Purchased Call/Nasdaq FC Index/NFC261T$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2025	11/01/2027	2	5,754,632	278.08	262,488			176,198		131,239			(64,997)		33,304		0001
Purchased Call/Nasdaq FC Index/NFC261T$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/05/2027	7	7,046,232	270.54	344,624			234,793		225,586			(85,892)		40,945		0001
Purchased Call/Nasdaq FC Index/NFC261T$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/05/2027	5	3,794,401	275.83	166,870			113,046		96,815			(41,425)		22,049		0001
Purchased Call/Nasdaq FC Index/NFC261S$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/11/2027	2	3,423,594	266.03	161,916			104,159		129,332			(40,098)		19,383		0001
Purchased Call/Nasdaq FC Index/NFC261S$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/22/2027	5	3,242,872	268.85	162,711			107,263		109,838			(40,423)		18,575		0001
Purchased Call/Nasdaq FC Index/NFC261U$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2027	4	7,773,165	273.65	355,507			243,934		219,701			(88,181)		45,489		0001
Purchased Call/Nasdaq FC Index/NFC261T$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/22/2027	4	8,292,952	273.82	399,806			264,203		227,058			(99,581)		47,501		0001
Purchased Call/Nasdaq FC Index/NFC261T$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2025	11/10/2027	4	7,639,016	274.11	354,984			242,722		210,929			(88,108)		44,614		0001
Purchased Call/Nasdaq FC Index/NFC261S$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/21/2027	5	5,043,060	271.33	229,327			150,565		153,400			(56,958)		28,856		0001
Purchased Call/Nasdaq FC Index/NFC261T$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2027	4	3,218,078	280.38	137,182			91,658		65,989			(34,050)		18,567		0001
Purchased Call/Nasdaq FC Index/NFC261U$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/24/2025	11/15/2027	3	4,337,786	270.33	203,308			140,416		140,851			(50,355)		25,461		0001
Purchased Call/Nasdaq FC Index/NFC261T$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/27/2027	5	12,613,363	277.96	591,294			392,830		287,901			(146,802)		72,623		0001
Purchased Call/Nasdaq FC Index/NFC261U$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/17/2027	6	7,804,572	268.54	357,141			247,586		272,771			(88,665)		45,901		0001
Purchased Call/Nasdaq FC Index/NFC261T$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2027	2	5,112,564	270.54	241,232			164,586		163,773			(59,653)		29,829		0001
Purchased Call/Nasdaq FC Index/NFC261U$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2025	11/19/2027	5	8,857,361	265.39	423,111			295,505		351,951			(105,137)		52,195		0001
Purchased Call/Nasdaq FC Index/NFC261U$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/12/2027	6	7,060,269	270.25	330,601			227,690		230,169			(82,144)		41,317		0001
Purchased Call/Nasdaq FC Index/NFC261V$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2027	2	3,305,943	267.66	154,007			112,985		121,523			(38,224)		19,994		0001
Purchased Call/Nasdaq FC Index/NFC261V$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2027	4	2,680,399	272.58	124,572			89,292		80,076			(30,944)		16,012		0001
Purchased Call/Nasdaq FC Index/NFC261W$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2027	2	6,895,596	270.83	321,786			240,902		225,177			(79,572)		42,169		0001
Purchased Call/Nasdaq FC Index/NFC261V$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/10/2027	4	5,567,350	268.06	261,929			190,751		200,984			(65,197)		33,480		0001
Purchased Call/Nasdaq FC Index/NFC261W$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2027	5	5,181,536	270.53	238,922	2,812		180,082		170,903			(59,951)		31,541		0001
Purchased Call/Nasdaq FC Index/NFC261W$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/22/2027	3	5,804,271	269.6	275,829			204,608		198,588			(68,451)		35,299		0001
Purchased Call/Nasdaq FC Index/NFC261U$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/26/2027	4	9,473,466	270.09	445,102			315,048		311,689			(110,430)		56,210		0001
Purchased Call/Nasdaq FC Index/NFC261V$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2027	2	3,393,894	268.06	160,137			116,864		122,732			(39,617)		20,487		0001
Purchased Call/Nasdaq FC Index/NFC261U$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/01/2027	5	7,862,375	270.49	377,478			268,871		254,915			(93,689)		46,877		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261U$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/24/2027	6	5,038,848	268.52	240,913			169,699		176,428			(59,867)		29,839		0001
Purchased Call/Nasdaq FC Index/NFC261U$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	11/26/2027	3	4,757,933	271	224,230			159,004		150,794			(55,798)		28,231		0001
Purchased Call/Nasdaq FC Index/NFC261V$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/15/2027	4	7,289,975	267.12	343,021	2,663		252,856		274,067			(85,754)		44,047		0001
Purchased Call/Nasdaq FC Index/NFC261V$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/03/2027	4	4,753,798	273.55	219,594			157,812		136,358			(54,676)		28,398		0001
Purchased Call/Nasdaq FC Index/NFC261V$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/10/2027	4	6,089,927	272.23	279,403			203,155		185,713			(69,394)		36,623		0001
Purchased Call/Nasdaq FC Index/NFC261U$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2025	11/24/2027	4	1,866,258	269.15	89,681			63,313		63,694			(22,308)		11,052		0001
Purchased Call/Nasdaq FC Index/NFC261V$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/03/2027	5	8,255,316	272.3	379,406	3,634		275,109		249,522			(95,139)		49,315		0001
Purchased Call/Nasdaq FC Index/NFC261R$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2027	4	4,007,055	274.15	187,281			117,967		106,319			(46,515)		22,443		0001
Purchased Call/Nasdaq FC Index/NFC261S$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2027	4	4,766,340	276.76	212,692			135,982		113,152			(52,788)		26,899		0001
Purchased Call/Nasdaq FC Index/NFC261S$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/08/2027	3	9,393,461	266.03	467,237			299,884		355,106			(116,396)		53,012		0001
Purchased Call/Nasdaq FC Index/NFC261S$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/01/2027	3	6,640,079	273.59	317,196			200,398		180,675			(79,049)		37,190		0001
Purchased Call/Nasdaq FC Index/NFC261S$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/14/2027	4	5,678,186	268.58	271,316			175,511		193,544			(67,365)		32,251		0001
Purchased Call/Nasdaq FC Index/NFC261S$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2025	10/13/2027	4	9,977,240	269.48	464,377			299,430		327,086			(115,234)		56,609		0001
Purchased Call/Nasdaq FC Index/NFC261T$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/25/2027	2	5,728,413	273.82	267,417			176,949		156,742			(66,229)		32,914		0001
Purchased Call/Nasdaq FC Index/NFC261T$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2027	4	11,601,625	276.85	536,543			359,101		279,551			(133,281)		66,936		0001
Purchased Call/Nasdaq FC Index/NFC261T$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/28/2027	5	6,566,442	279.61	295,248			196,762		139,189			(73,363)		37,846		0001
Purchased Call/Nasdaq FC Index/NFC261T$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/26/2027	4	3,488,742	273.82	164,431			108,925		95,598			(40,696)		20,066		0001
Purchased Call/Nasdaq FC Index/NFC261S$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/15/2027	5	7,133,050	269.69	346,934			225,899		232,085			(86,430)		40,557		0001
Purchased Call/Nasdaq FC Index/NFC261T$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/08/2027	2	5,349,498	270.54	251,647			171,600		171,101			(62,320)		31,180		0001
Purchased Call/Nasdaq FC Index/NFC261S$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/20/2027	4	8,094,708	271.51	375,328			245,854		244,238			(93,230)		46,268		0001
Purchased Call/Nasdaq FC Index/NFC261S$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2027	5	9,868,998	268.84	471,599			306,658		332,877			(117,213)		56,114		0001
Purchased Call/Nasdaq FC Index/NFC261U$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2027	3	4,580,811	266.26	218,749			151,856		175,428			(54,276)		26,968		0001
Purchased Call/Nasdaq FC Index/NFC261T$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/03/2027	5	8,924,208	278.99	384,107			258,786		196,415			(95,314)		51,753		0001
Purchased Call/Nasdaq FC Index/NFC261V$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/06/2027	1	4,575,950	273.55	210,951			151,757		131,204			(52,233)		27,414		0001
Purchased Call/Nasdaq FC Index/NFC261T$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/04/2027	4	4,152,290	274.26	195,056			131,749		113,158			(48,412)		24,104		0001
Purchased Call/Nasdaq FC Index/NFC261T$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/05/2027	3	10,493,381	271.23	493,264			334,976		326,384			(122,521)		60,976		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261U$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/19/2027	4	5,607,423	266.12	270,287			188,995		218,266			(67,272)		33,044		0001
Purchased Call/Nasdaq FC Index/NFC261V$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/17/2027	2	4,288,141	263.68	221,501			163,156		184,667			(54,999)		25,958		0001
Purchased Call/Nasdaq FC Index/NFC261U$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/12/2027	3	7,527,624	270.33	348,905			240,596		244,593			(86,867)		44,052		0001
Purchased Call/Nasdaq FC Index/NFC261V$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/09/2027	4	3,755,274	273.16	175,261			126,783		110,018			(43,491)		22,562		0001
Purchased Call/Nasdaq FC Index/NFC261V$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/02/2027	6	4,375,925	272.13	202,016			144,316		132,784			(50,175)		26,115		0001
Purchased Call/Nasdaq FC Index/NFC261U$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2027	3	2,101,168	267.23	96,108			66,949		77,593			(23,849)		12,382		0001
Purchased Call/Nasdaq FC Index/NFC261T$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	10/29/2027	4	7,092,134	278.08	328,593			220,265		161,629			(81,839)		40,918		0001
Purchased Call/Nasdaq FC Index/NFC261U$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/24/2025	11/22/2027	3	4,980,145	266.12	237,045			166,007		191,829			(58,735)		29,434		0001
Purchased Call/Nasdaq FC Index/NFC261W$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2025	12/23/2027	2	977,282	271.05	44,069			32,951		31,570			(11,010)		5,949		0001
Purchased Call/Nasdaq FC Index/NFC261V$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/08/2027	5	7,416,655	272.71	344,881			248,965		221,306			(85,592)		44,517		0001
Purchased Call/Nasdaq FC Index/NFC261V$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/17/2027	4	6,496,830	268.92	305,703	2,734		227,680		228,322			(76,779)		39,328		0001
Purchased Call/Nasdaq FC Index/NFC261V$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2025	12/17/2027	5	6,732,977	266.64	322,120	3,196		239,898		258,829			(80,815)		40,757		0001
Purchased Call/Nasdaq FC Index/NFC261W$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2025	12/29/2027	3	6,462,776	269.21	297,826			223,637		225,347			(73,888)		39,558		0001
Purchased Call/Nasdaq FC Index/NFC261W$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/27/2027	1	5,555,906	270.83	258,905			193,734		182,748			(64,106)		33,945		0001
Purchased Call/Nasdaq FC Index/NFC261W$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2027	5	1,686,709	264.04	17,871	60,770		59,556		72,133			(19,295)		10,343		0001
Purchased Call/Nasdaq FC Index/NFC261W$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	12/30/2027	3	2,329,116	267.99	100,640	3,489		78,473		85,416			(25,824)		14,269		0001
Purchased Call/Nasdaq FC Index/NFC261S$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2027	1	1,512,154	269.69	71,222			46,471		49,220			(17,611)		8,634		0001
Purchased Call/Nasdaq FC Index/NFC261T$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/11/2027	3	3,627,842	273.7	169,160			115,818		102,000			(41,973)		21,209		0001
Purchased Call/Nasdaq FC Index/NFC261U$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2027	1	3,455,115	270.33	162,390			112,201		112,185			(40,154)		20,300		0001
Purchased Call/Nasdaq FC Index/NFC261V$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/20/2027	1	3,306,143	268.92	154,727			114,290		116,154			(38,311)		20,069		0001
Purchased Call/Nasdaq FC Index/NFC261V$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/13/2027	2	5,907,351	268.06	277,674			202,445		213,407			(68,763)		35,626		0001
Purchased Call/Nasdaq FC Index/NFC261U$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	11/29/2027	2	6,938,654	271	324,002			229,968		219,752			(80,228)		41,290		0001
Purchased Call/Nasdaq FC Index/NFC261V$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/21/2027	2	4,326,226	268.92	202,947			149,982		151,919			(50,185)		26,286		0001
Purchased Call/Nasdaq FC Index/NFC261U$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2027	1	2,004,102	266.12	94,393			66,127		77,236			(23,340)		11,856		0001
Purchased Call/Nasdaq FC Index/NFC261W$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/20/2026	12/23/2027	5	8,786,725	270.83	400,908	4,974		303,349		286,357			(101,110)		53,487		0001
Purchased Call/Nasdaq FC Index/NFC261V$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/10/2027	3	2,424,715	275.11	108,173			78,430		65,536			(26,836)		14,581		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261S$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/12/2027	1	2,186,717	266.03	103,213			66,443		82,695			(25,521)		12,394		0001
Purchased Call/Nasdaq FC Index/NFC261T$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	11/02/2027	2	3,105,867	278.08	141,996			95,382		71,105			(35,114)		17,993		0001
Purchased Call/Nasdaq FC Index/NFC261U$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2027	1	8,963,425	271	418,592			297,269		284,430			(103,504)		53,390		0001
Purchased Call/Nasdaq FC Index/NFC261V$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2027	1	3,785,868	273.55	174,907			125,895		108,823			(43,249)		22,702		0001
Purchased Call/Nasdaq FC Index/NFC3610$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/17/2028	5	4,594,690	249.1		209,329		180,616		337,922			(29,361)		30,086		0001
Purchased Call/Nasdaq FC Index/NFC3610$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/23/2026	03/20/2028	7	4,220,280	245.53		199,710		172,916		346,509			(27,322)		27,701		0001
Purchased Call/Nasdaq FC Index/NFC3610$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/24/2028	7	5,955,805	244.6		271,923		237,390		502,862			(35,319)		39,216		0001
Purchased Call/Nasdaq FC Index/NFC3610$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/24/2028	5	8,389,532	247.93		375,405		326,304		639,386			(49,586)		55,241		0001
Purchased Call/Nasdaq FC Index/NFC3610$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/27/2028	8	6,682,705	241.84		327,228		286,670		612,249			(41,397)		44,107		0001
Purchased Call/Nasdaq FC Index/NFC261W$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/04/2028	1	5,557,611	262.88		263,431		199,744		248,740			(64,418)		34,204		0001
Purchased Call/Nasdaq FC Index/NFC261W$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/06/2028	4	3,981,261	266.18		186,951		142,387		157,497			(44,703)		24,547		0001
Purchased Call/Nasdaq FC Index/NFC261W$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/07/2028	3	6,762,333	266.88		317,019		243,087		261,441			(74,707)		41,731		0001
Purchased Call/Nasdaq FC Index/NFC261W$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2026	01/07/2028	3	2,665,123	266.06		124,984		95,375		106,289			(29,755)		16,447		0001
Purchased Call/Nasdaq FC Index/NFC261X$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/24/2028	1	3,464,629	262.76		162,145		127,575		157,525			(35,046)		21,705		0001
Purchased Call/Nasdaq FC Index/NFC261Y$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/03/2028	5	4,684,849	259.43		203,040		162,707		240,808			(40,611)		29,604		0001
Purchased Call/Nasdaq FC Index/NFC261Y$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2026	02/09/2028	7	5,847,180	257.9		269,149		217,800		318,038			(51,609)		37,139		0001
Purchased Call/Nasdaq FC Index/NFC261X$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/20/2026	01/20/2028	3	2,980,491	258.88		150,435		117,735		155,586			(32,978)		18,607		0001
Purchased Call/Nasdaq FC Index/NFC261X$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2026	01/26/2028	3	6,561,635	263.4		310,684		245,101		292,142			(65,829)		41,178		0001
Purchased Call/Nasdaq FC Index/NFC261Y$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2026	02/02/2028	7	6,970,468	262.29		311,852		249,275		324,011			(62,875)		44,010		0001
Purchased Call/Nasdaq FC Index/NFC261Y$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/04/2028	6	6,435,223	256.9		303,553		244,677		361,760			(59,667)		40,700		0001
Purchased Call/Nasdaq FC Index/NFC261Y$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/18/2028	4	2,683,078	254.51		126,569		104,036		164,581			(22,746)		17,171		0001
Purchased Call/Nasdaq FC Index/NFC261X$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/28/2028	5	6,869,542	263.31		317,583		252,452		307,280			(66,016)		43,186		0001
Purchased Call/Nasdaq FC Index/NFC261Z$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/09/2026	02/25/2028	5	8,916,117	255.4		414,689		345,742		530,051			(70,188)		57,395		0001
Purchased Call/Nasdaq FC Index/NFC261Y$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/15/2028	1	2,637,842	253.83		125,034		102,160		164,901			(23,401)		16,840		0001
Purchased Call/Nasdaq FC Index/NFC261Y$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2026	02/18/2028	6	6,845,537	253.84		326,299		269,023		429,421			(58,163)		43,811		0001
Purchased Call/Nasdaq FC Index/NFC261Z$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	02/25/2028	6	2,592,943	257.98		115,800		96,345		141,219			(19,632)		16,691		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261Z$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2026	03/03/2028	6	3,938,427	252.09		188,901		158,681		262,015			(30,444)		25,499		0001
Purchased Call/Nasdaq FC Index/NFC261Y$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2026	02/17/2028	6	4,951,817	253.19		239,022		196,271		316,694			(43,167)		31,665		0001
Purchased Call/Nasdaq FC Index/NFC261Y$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/22/2028	2	2,472,707	255.33		116,422		96,117		147,269			(20,665)		15,878		0001
Purchased Call/Nasdaq FC Index/NFC261Z$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/03/2028	6	6,284,124	253.97		293,650		246,782		393,153			(47,217)		40,686		0001
Purchased Call/Nasdaq FC Index/NFC261X$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/28/2028	5	2,105,412	265.56		94,250		74,741		86,730			(19,656)		13,236		0001
Purchased Call/Nasdaq FC Index/NFC261Y$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/14/2028	1	5,514,409	253.83		260,280		212,598		344,813			(48,780)		35,174		0001
Purchased Call/Nasdaq FC Index/NFC261Z$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/09/2026	02/25/2028	5	5,556,421	254.82		258,488		216,038		336,803			(43,097)		35,768		0001
Purchased Call/Nasdaq FC Index/NFC261Z$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/09/2028	6	6,222,446	253.09		286,308		242,919		401,214			(43,779)		40,484		0001
Purchased Call/Nasdaq FC Index/NFC3610$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/13/2028	5	6,349,903	249.64		300,117		256,499		457,369			(44,505)		41,446		0001
Purchased Call/Nasdaq FC Index/NFC3610$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/16/2028	7	3,897,905	251.24		179,014		153,614		267,219			(25,616)		25,503		0001
Purchased Call/Nasdaq FC Index/NFC261Z$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/06/2028	4	4,865,793	251.6		232,952		196,911		329,167			(36,609)		31,580		0001
Purchased Call/Nasdaq FC Index/NFC3610$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/28/2028	1	4,707,973	241.84		220,804		192,900		431,278			(28,656)		31,098		0001
Purchased Call/Nasdaq FC Index/NFC3610$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2026	03/24/2028	7	5,460,637	247.07		242,793		211,187		427,443			(31,951)		35,956		0001
Purchased Call/Nasdaq FC Index/NFC261Z$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/10/2028	6	3,929,641	252.97		180,645		153,397		254,654			(27,501)		25,587		0001
Purchased Call/Nasdaq FC Index/NFC3610$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/23/2026	03/23/2028	8	4,506,573	248.11		201,141		174,558		341,087			(26,854)		29,650		0001
Purchased Call/Nasdaq FC Index/NFC261W$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2026	12/31/2027	3	8,413,733	262.88		400,489		303,220		375,824			(98,235)		51,594		0001
Purchased Call/Nasdaq FC Index/NFC261X$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/13/2028	2	3,881,046	266.26		176,416		135,993		153,875			(40,553)		24,079		0001
Purchased Call/Nasdaq FC Index/NFC261X$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/21/2028	4	3,043,627	261.25		145,933		114,369		145,978			(31,809)		19,017		0001
Purchased Call/Nasdaq FC Index/NFC261X$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/27/2028	6	3,328,217	264.93		152,263		120,512		139,961			(31,897)		20,905		0001
Purchased Call/Nasdaq FC Index/NFC261Y$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2026	02/04/2028	7	9,632,180	253.79		463,705		373,308		601,683			(91,729)		60,919		0001
Purchased Call/Nasdaq FC Index/NFC261Y$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2026	02/16/2028	7	6,091,379	253.83		286,336		234,343		380,872			(52,844)		38,919		0001
Purchased Call/Nasdaq FC Index/NFC261Z$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2026	02/23/2028	6	6,111,864	253.02		299,614		248,138		393,548			(51,791)		39,279		0001
Purchased Call/Nasdaq FC Index/NFC3610$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/17/2028	5	4,099,850	252.03		186,081		159,669		274,689			(26,620)		26,846		0001
Purchased Call/Nasdaq FC Index/NFC3610$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/30/2028	5	3,631,769	240.25		196,174		172,040		348,341			(24,361)		24,027		0001
Purchased Call/Nasdaq FC Index/NFC261W$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/03/2028	1	7,164,198	262.88		337,434		255,744		322,439			(82,627)		44,051		0001
Purchased Call/Nasdaq FC Index/NFC261W$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2026	01/05/2028	4	6,092,037	264.59		293,253		222,970		255,394			(70,509)		37,527		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261W/ST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2026	01/07/2028	3	6,296,564	264.81		302,663		231,821		263,183			(71,689)		38,857		0001
Purchased Call/Nasdaq FC Index/NFC261X$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/21/2028	3	6,697,973	262.32		314,841		247,162		309,065			(68,592)		41,851		0001
Purchased Call/Nasdaq FC Index/NFC261X$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/14/2028	3	1,556,676	263.18		71,695		55,704		69,482			(16,248)		9,667		0001
Purchased Call/Nasdaq FC Index/NFC261X$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2028	2	2,056,071	262.12		98,593		76,319		95,402			(22,504)		12,768		0001
Purchased Call/Nasdaq FC Index/NFC261X$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/28/2028	4	6,364,670	261.11		299,307		238,176		308,231			(61,950)		40,012		0001
Purchased Call/Nasdaq FC Index/NFC261Y$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/07/2028	1	6,500,534	256.9		306,175		246,793		365,332			(60,314)		41,218		0001
Purchased Call/Nasdaq FC Index/NFC261Y$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2026	02/11/2028	4	7,235,851	253.51		342,717		279,419		457,792			(64,692)		46,037		0001
Purchased Call/Nasdaq FC Index/NFC261Y$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2026	02/11/2028	5	3,219,193	257.46		142,086		115,540		178,193			(26,805)		20,482		0001
Purchased Call/Nasdaq FC Index/NFC261Y$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/11/2028	4	6,264,216	253.83		299,648		245,047		392,103			(55,643)		39,855		0001
Purchased Call/Nasdaq FC Index/NFC261Z$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2026	02/24/2028	9	3,599,519	254.97		171,720		142,730		217,050			(29,196)		23,152		0001
Purchased Call/Nasdaq FC Index/NFC261Z$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	03/01/2028	1	3,258,032	254.82		153,128		127,921		198,029			(25,695)		21,059		0001
Purchased Call/Nasdaq FC Index/NFC261Z$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/10/2028	9	5,681,943	253.03		257,854		219,541		367,486			(38,685)		36,997		0001
Purchased Call/Nasdaq FC Index/NFC261Z$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/07/2028	2	3,536,010	251.6		167,363		141,394		238,908			(26,507)		22,968		0001
Purchased Call/Nasdaq FC Index/NFC261Z$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/09/2026	03/03/2028	4	5,168,421	253.56		240,314		202,655		327,738			(38,366)		33,462		0001
Purchased Call/Nasdaq FC Index/NFC3610$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/17/2028	6	6,955,044	249.53		321,110		276,003		504,619			(45,521)		45,542		0001
Purchased Call/Nasdaq FC Index/NFC3610$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2028	1	4,314,038	249.64		202,760		173,278		310,899			(30,151)		28,203		0001
Purchased Call/Nasdaq FC Index/NFC261Z$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/10/2028	6	4,653,775	250.51		218,839		186,757		326,495			(32,690)		30,302		0001
Purchased Call/Nasdaq FC Index/NFC3610$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2026	03/31/2028	5	4,157,095	245.49		197,378		173,293		341,744			(24,316)		27,523		0001
Purchased Call/Nasdaq FC Index/NFC261X$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/12/2028	3	6,130,531	267.03		282,805		217,684		236,192			(65,330)		38,002		0001
Purchased Call/Nasdaq FC Index/NFC261W/$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2028	2	3,713,072	266.88		171,762		132,033		143,648			(40,187)		22,996		0001
Purchased Call/Nasdaq FC Index/NFC261X$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/14/2028	4	16,784,465	263.02		779,390		605,919		755,700			(176,371)		104,228		0001
Purchased Call/Nasdaq FC Index/NFC261X$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/19/2028	2	1,968,892	263.02		92,349		71,938		88,453			(20,756)		12,281		0001
Purchased Call/Nasdaq FC Index/NFC261X$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/21/2028	3	5,980,076	262.76		282,299		221,960		271,557			(61,036)		37,365		0001
Purchased Call/Nasdaq FC Index/NFC261X$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/25/2028	1	4,527,537	262.76		212,341		167,131		205,807			(45,833)		28,388		0001
Purchased Call/Nasdaq FC Index/NFC261Z$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/18/2028	6	11,077,416	255.33		519,462		428,647		661,061			(92,257)		70,895		0001
Purchased Call/Nasdaq FC Index/NFC261Y$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/08/2028	1	3,264,910	256.9		154,430		124,520		183,579			(30,380)		20,720		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261Z$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/28/2028	1	3,453,986	254.82		162,337		135,542		209,590			(27,315)		22,289		0001
Purchased Call/Nasdaq FC Index/NFC261Z$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2028	6	4,087,289	254.94		181,896		152,559		247,345			(29,566)		26,441		0001
Purchased Call/Nasdaq FC Index/NFC261Y$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2026	02/04/2028	6	2,110,618	256.08		98,195		79,007		122,024			(19,354)		13,349		0001
Purchased Call/Nasdaq FC Index/NFC2611$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/10/2028	2	4,652,558	266.88		217,632		167,060		179,849			(51,170)		28,789		0001
Purchased Call/Nasdaq FC Index/NFC261X$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/18/2028	1	4,896,738	263.02		229,657		178,798		219,631			(51,767)		30,516		0001
Purchased Call/Nasdaq FC Index/NFC261X$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	02/01/2028	1	3,307,381	261.11		156,108		124,372		160,093			(32,203)		20,864		0001
Purchased Call/Nasdaq FC Index/NFC261Y$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2026	02/10/2028	6	2,998,955	256.99		140,157		113,563		168,119			(26,748)		19,064		0001
Purchased Call/Nasdaq FC Index/NFC3610$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/29/2028	1	3,804,399	241.84		178,046		155,576		347,467			(23,076)		25,149		0001
Purchased Call/Nasdaq FC Index/NFC3610$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/14/2028	1	5,117,418	249.64		241,030		205,935		368,976			(35,891)		33,429		0001
Purchased Call/Nasdaq FC Index/NFC261X$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/31/2028	1	4,661,100	261.11		219,072		174,474		225,638			(45,253)		29,378		0001
Purchased Call/Nasdaq FC Index/NFC3610$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2028	1	4,403,208	245.53		206,070		178,085		361,311			(28,676)		28,947		0001
Purchased Call/Nasdaq FC Index/NFC261Z$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/08/2028	2	2,381,425	251.6		112,694		95,243		161,109			(17,801)		15,481		0001
Purchased Call/Nasdaq FC Index/NFC261Z$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/29/2028	1	3,579,668	254.82		168,960		141,110		217,862			(28,391)		23,119		0001
Purchased Call/Nasdaq FC Index/NFC3610$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/21/2028	1	3,960,752	245.53		185,759		160,498		324,503			(25,884)		26,018		0001
Purchased Call/Nasdaq FC Index/NFC3611$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/07/2028	5	4,845,849	247.66		237,381		210,778		373,042			(26,957)		32,259		0001
Purchased Call/Nasdaq FC Index/NFC3611$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/06/2028	5	3,034,109	247.68		143,036		126,745		233,301			(16,461)		20,182		0001
Purchased Call/Nasdaq FC Index/NFC3611$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/13/2028	5	5,462,696	257.17		251,604		226,888		310,867			(25,498)		36,533		0001
Purchased Call/Nasdaq FC Index/NFC3612$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/21/2028	7	5,135,581	257.42		242,400		220,177		289,719			(22,620)		34,555		0001
Purchased Call/Nasdaq FC Index/NFC3611$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/20/2026	04/20/2028	7	3,994,957	257.76		183,612		166,381		222,942			(17,453)		26,860		0001
Purchased Call/Nasdaq FC Index/NFC3611$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/17/2028	4	5,126,651	257.94		232,879		210,239		283,510			(23,347)		34,391		0001
Purchased Call/Nasdaq FC Index/NFC3611$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2026	04/10/2028	4	4,775,678	251.88		221,203		197,567		321,704			(24,289)		31,865		0001
Purchased Call/Nasdaq FC Index/NFC3611$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2026	03/31/2028	4	7,247,816	246.95		338,735		298,072		569,703			(41,158)		47,987		0001
Purchased Call/Nasdaq FC Index/NFC3611$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/20/2026	04/13/2028	6	4,990,383	253.04		240,860		215,840		324,611			(25,321)		33,374		0001
Purchased Call/Nasdaq FC Index/NFC3612$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/27/2028	4	4,148,405	259.67		186,132		170,240		216,912			(16,110)		28,039		0001
Purchased Call/Nasdaq FC Index/NFC3612$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/01/2028	6	7,235,949	261.51		329,678		304,371		356,142			(26,245)		49,055		0001
Purchased Call/Nasdaq FC Index/NFC3612$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/02/2028	1	3,495,567	261.51		158,699		146,273		171,944			(13,008)		23,715		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3614$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	06/02/2028	7	4,147,075	271.48		178,305		172,076		147,046			(6,511)		28,777		0001
Purchased Call/Nasdaq FC Index/NFC3612$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/21/2028	4	5,808,961	258.77		265,688		241,061		313,376			(25,020)		39,086		0001
Purchased Call/Nasdaq FC Index/NFC3611$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/13/2028	4	6,261,217	256.68		285,180		256,200		362,078			(29,459)		41,873		0001
Purchased Call/Nasdaq FC Index/NFC3612$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/21/2028	3	4,525,280	258.26		210,239		191,516		248,293			(19,427)		30,449		0001
Purchased Call/Nasdaq FC Index/NFC3613$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/26/2028	4	5,231,383	267.94		242,140		231,582		209,416			(11,081)		36,120		0001
Purchased Call/Nasdaq FC Index/NFC3612$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/05/2028	5	3,986,931	264.64		180,820		168,217		177,081			(13,243)		27,109		0001
Purchased Call/Nasdaq FC Index/NFC3613$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/18/2028	5	4,596,427	264.81		208,871		197,221		203,701			(11,919)		31,553		0001
Purchased Call/Nasdaq FC Index/NFC3613$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/12/2028	4	7,986,055	265.89		362,748		339,585		341,378			(23,733)		54,582		0001
Purchased Call/Nasdaq FC Index/NFC3611$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/13/2028	4	3,759,604	255		175,344		157,327		232,515			(18,285)		25,143		0001
Purchased Call/Nasdaq FC Index/NFC3614$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2026	06/02/2028	4	7,796,745	270.72		347,168		335,176		283,920			(12,694)		54,102		0001
Purchased Call/Nasdaq FC Index/NFC3613$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/26/2026	05/26/2028	5	5,505,492	268.04		250,532		239,141		219,629			(11,756)		38,012		0001
Purchased Call/Nasdaq FC Index/NFC3613$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/19/2028	3	7,185,077	265.66		328,774		311,205		309,379			(18,325)		49,359		0001
Purchased Call/Nasdaq FC Index/NFC3612$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/04/2026	04/28/2028	6	5,047,626	260.35		234,004		215,506		258,738			(19,301)		34,143		0001
Purchased Call/Nasdaq FC Index/NFC3613$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/19/2028	3	4,193,190	264.25		194,565		183,775		189,407			(11,067)		28,806		0001
Purchased Call/Nasdaq FC Index/NFC3613$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/15/2028	5	5,553,539	265.21		250,174		235,695		242,590			(15,241)		38,040		0001
Purchased Call/Nasdaq FC Index/NFC3612$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2028	4	3,103,473	258.62		144,500		132,375		168,490			(12,320)		20,992		0001
Purchased Call/Nasdaq FC Index/NFC3613$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/19/2028	3	5,675,087	265.83		260,642		247,845		242,944			(14,071)		38,986		0001
Purchased Call/Nasdaq FC Index/NFC3613$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/24/2028	1	4,145,573	266.14		189,453		180,344		175,839			(10,080)		28,582		0001
Purchased Call/Nasdaq FC Index/NFC3613$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/16/2028	2	6,866,425	265.21		311,543		293,156		300,137			(19,549)		47,067		0001
Purchased Call/Nasdaq FC Index/NFC3612$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/04/2028	6	5,123,827	261.14		242,174		223,925		255,990			(18,564)		34,814		0001
Purchased Call/Nasdaq FC Index/NFC3612$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2028	3	7,855,931	259.23		364,751		334,649		417,984			(30,794)		53,139		0001
Purchased Call/Nasdaq FC Index/NFC3613$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/11/2028	4	4,954,473	265.85		222,290		207,576		211,224			(14,990)		33,837		0001
Purchased Call/Nasdaq FC Index/NFC3614$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/02/2028	3	5,547,429	268.95		237,608		230,174		214,798			(8,371)		38,494		0001
Purchased Call/Nasdaq FC Index/NFC3613$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/12/2028	5	6,109,965	266.3		273,610		257,177		257,530			(17,420)		41,759		0001
Purchased Call/Nasdaq FC Index/NFC3615$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2026	06/23/2028	4	7,164,890	259.64		335,987		334,248		372,412			(2,511)		50,455		0001
Purchased Call/Nasdaq FC Index/NFC3612$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2028	2	2,892,538	265.76		130,409		121,473		124,068			(9,413)		19,740		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3612$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/05/2028	5	4,377,097	262.87		203,275		188,227		208,984			(15,326)		29,762		0001
Purchased Call/Nasdaq FC Index/NFC3614$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/08/2028	4	6,597,688	261.65		296,813		288,576		327,190			(8,630)		45,977		0001
Purchased Call/Nasdaq FC Index/NFC3615$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/22/2028	6	7,659,826	264.29		323,729		321,332		347,563			(3,001)		53,903		0001
Purchased Call/Nasdaq FC Index/NFC3614$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2028	3	7,669,881	261.61		363,615		359,218		382,597			(6,336)		53,749		0001
Purchased Call/Nasdaq FC Index/NFC3614$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/12/2028	4	7,395,429	261.86		354,614		347,546		366,753			(8,094)		51,681		0001
Purchased Call/Nasdaq FC Index/NFC3614$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2028	4	5,890,964	260.13		271,893		264,841		306,759			(7,539)		41,081		0001
Purchased Call/Nasdaq FC Index/NFC3614$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/09/2028	3	6,303,218	261.32		296,586		290,244		315,746			(7,465)		43,956		0001
Purchased Call/Nasdaq FC Index/NFC3614$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2028	3	7,812,722	258.46		372,359		363,024		429,442			(10,064)		54,482		0001
Purchased Call/Nasdaq FC Index/NFC3615$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/23/2028	3	5,173,919	260.31		238,971		237,217		268,905			(2,135)		36,434		0001
Purchased Call/Nasdaq FC Index/NFC3614$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/05/2028	5	5,496,389	259.35		260,681		252,955		302,756			(8,535)		38,221		0001
Purchased Call/Nasdaq FC Index/NFC3613$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/22/2028	6	7,037,675	266.14		331,662		316,086		297,304			(16,665)		48,451		0001
Purchased Call/Nasdaq FC Index/NFC3614$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	05/31/2028	2	4,508,419	269.64		203,669		195,624		170,025			(8,828)		31,240		0001
Purchased Call/Nasdaq FC Index/NFC3615$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/23/2028	4	4,631,724	260.53		213,225		212,801		241,873			(1,224)		32,616		0001
Purchased Call/Nasdaq FC Index/NFC3615$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/20/2028	1	5,615,433	264.59		259,433		256,582		253,741			(4,247)		39,462		0001
Purchased Call/Nasdaq FC Index/NFC3615$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/16/2028	4	5,709,897	264.59		260,878		258,086		258,300			(4,013)		40,014		0001
Purchased Call/Nasdaq FC Index/NFC3614$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	05/26/2028	5	6,001,487	269.64		260,987		252,324		230,955			(9,277)		41,437		0001
Purchased Call/Nasdaq FC Index/NFC3615$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/21/2028	1	4,592,510	264.59		211,255		208,937		217,009			(3,454)		32,296		0001
Purchased Call/Nasdaq FC Index/NFC3613$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	05/26/2028	5	7,674,559	269.09		349,773		335,469		295,190			(15,609)		52,988		0001
Purchased Call/Nasdaq FC Index/NFC3615$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/27/2028	1	6,213,950	259.11		289,570		289,172		345,142			(1,582)		43,879		0001
Purchased Call/Nasdaq FC Index/NFC3615$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2026	06/26/2028	2	6,790,102	259.11		323,235		322,920		370,984			(1,383)		47,915		0001
Purchased Call/Nasdaq FC Index/NFC3614$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/15/2028	4	6,362,941	264.76		285,382		280,205		285,404			(5,609)		44,559		0001
Purchased Call/Nasdaq FC Index/NFC3615$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/28/2028	1	4,157,787	259.11		193,337		193,072		224,704			(1,055)		29,380		0001
Purchased Call/Nasdaq FC Index/NFC3612$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/03/2028	1	4,618,362	261.51		209,212		192,854		230,294			(17,125)		31,356		0001
Purchased Call/Nasdaq FC Index/NFC3611$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/19/2028	2	3,777,879	257.94		171,810		155,088		209,028			(17,322)		25,381		0001
Purchased Call/Nasdaq FC Index/NFC3614$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/06/2028	2	3,861,855	259.35		179,929		174,552		205,653			(6,046)		26,874		0001
Purchased Call/Nasdaq FC Index/NFC3612$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/08/2028	6	7,990,215	265.76		361,924		337,609		341,790			(25,160)		54,450		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3614$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2026	06/01/2028	4	6,098,117	270.59		277,083		266,809		221,976			(10,625)		42,285		0001
Purchased Call/Nasdaq FC Index/NFC3613$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/12/2028	5	4,999,454	265.37		226,992		212,220		217,549			(15,082)		34,169		0001
Purchased Call/Nasdaq FC Index/NFC3614$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/07/2028	1	3,533,138	259.35		164,644		159,676		188,672			(5,615)		24,604		0001
Purchased Call/Nasdaq FC Index/NFC3612$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/05/2028	4	7,225,533	264.73		324,526		300,831		319,940			(24,294)		49,130		0001
Purchased Call/Nasdaq FC Index/NFC3611$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2026	04/07/2028	4	4,154,117	251.76		191,762		170,997		284,676			(21,349)		27,654		0001
Purchased Call/Nasdaq FC Index/NFC3612$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/09/2028	2	5,130,398	265.76		231,896		215,973		219,211			(16,778)		34,987		0001
Purchased Call/Nasdaq FC Index/NFC3612$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/24/2028	5	5,068,252	259.67		230,149		210,134		265,064			(20,646)		34,180		0001
Purchased Call/Nasdaq FC Index/NFC3614$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/13/2028	2	4,634,085	261.86		216,024		211,580		228,327			(5,297)		32,407		0001
Purchased Call/Nasdaq FC Index/NFC3613$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/25/2028	1	2,451,415	266.14		111,294		105,951		103,934			(5,913)		16,913		0001
Purchased Call/Nasdaq FC Index/NFC3611$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/07/2028	4	6,843,024	251.11		317,261		282,270		473,040			(35,674)		45,554		0001
Purchased Call/Nasdaq FC Index/NFC3611$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/03/2028	3	5,767,601	247.02		269,743		238,161		451,461			(32,270)		38,276		0001
Purchased Call/Nasdaq FC Index/NFC3612$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/26/2028	1	3,911,525	259.67		177,974		162,350		204,484			(16,268)		26,418		0001
Purchased Call/Nasdaq FC Index/NFC3611$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2026	03/31/2028	4	4,049,304	247.02		189,614		167,325		317,602			(22,780)		26,810		0001
Purchased Call/Nasdaq FC Index/NFC3611$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/12/2028	1	4,745,827	251.88		214,986		191,983		319,970			(23,757)		31,715		0001
Purchased Call/Nasdaq FC Index/NFC3612$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/25/2028	3	6,710,957	259.67		305,875		279,000		351,225			(27,963)		45,292		0001
Purchased Call/Nasdaq FC Index/NFC3611$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/11/2028	3	3,667,623	251.88		169,665		151,570		247,410			(18,664)		24,491		0001
Purchased Call/Nasdaq FC Index/NFC3613$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2028	1	3,218,773	265.21		145,810		137,210		140,586			(9,150)		22,080		0001
Purchased Call/Nasdaq FC Index/NFC3615$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/29/2028	2	6,811,153	261.97		325,903		325,903		340,742			(208)		48,162		0001
Purchased Call/Nasdaq FC Index/NFC3611$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/04/2028	1	2,690,758	247.02		124,851		110,123		210,770			(15,159)		17,871		0001
Purchased Call/Nasdaq FC Index/NFC3613$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/23/2028	2	5,445,431	266.14		249,707		237,702		230,100			(13,263)		37,517		0001
Purchased Call/Nasdaq FC Index/NFC3615$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2028	1	3,348,993	264.21		153,719		153,719		156,123					23,697		0001
Purchased Call/Nasdaq FC Index/NFC3614$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/14/2028	1	4,620,089	261.86		214,372		209,961		227,564			(5,264)		32,332		0001
Purchased Call/Nasdaq FC Index/NFC3614$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/16/2028	3	6,425,822	262.88		295,893		291,064		307,495			(5,547)		45,031		0001
Purchased Call/Nasdaq FC Index/NFC3613$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/30/2028	2	3,345,075	269.64		152,005		145,968		125,719			(6,615)		23,162		0001
Purchased Call/Nasdaq FC Index/NFC3611$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/05/2028	1	3,836,969	247.02		176,884		156,046		300,600			(21,448)		25,503		0001
Purchased Call/Nasdaq FC Index/NFC3611$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/18/2028	1	5,276,326	257.94		240,600		217,135		291,753			(24,323)		35,422		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB052$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2028	1	1,795,000	4387.55	464,905			199,463		1,439,581			(46,058)		13,154		0001
Purchased Call/S&P 500 INDEX/SPXB053$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2028	1	1,450,000	4457.49	361,775			158,760		1,127,866			(35,841)		10,740		0001
Purchased Call/S&P 500 INDEX/SPX921V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2029	1	1,417,000	5307.01	353,825			204,846		781,629			(35,072)		12,057		0001
Purchased Call/S&P 500 INDEX/SPXA211$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2024	07/20/2029	1	1,264,000	5564.41	310,818			190,209		629,412			(30,843)		11,051		0001
Purchased Call/S&P 500 INDEX/SPXM130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2029	1	1,319,000	5570.64	308,778			194,554		659,296			(30,607)		11,701		0001
Purchased Call/S&P 500 INDEX/SPXB05PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2029	1	5,575,000	6558	856,878			525,213		2,063,313			(84,937)		48,807		0001
Purchased Call/S&P 500 INDEX/SPXB050S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2029	1	1,084,000	5319.31	258,859			161,112		602,986			(25,659)		9,558		0001
Purchased Call/S&P 500 INDEX/SPXA218$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2029	1	1,160,000	5751.13	283,736			185,891		541,430			(28,125)		10,499		0001
Purchased Call/S&P 500 INDEX/SPXN134$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/08/2030	1	1,267,000	5770.2	321,818			237,612		608,448			(31,882)		12,170		0001
Purchased Call/S&P 500 INDEX/SPXA21MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2030	1	1,015,000	6025.99	264,002			190,869		434,962			(26,155)		9,647		0001
Purchased Call/S&P 500 INDEX/SPXE17ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/20/2030	1	1,544,170	6685	378,482			320,670		528,641			(37,599)		15,875		0001
Purchased Call/S&P 500 INDEX/SPXB211$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/12/2030	1	1,791,538	6587	451,781			380,578		642,228			(44,856)		18,370		0001
Purchased Call/S&P 500 INDEX/SPXD054$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2030	1	1,956,452	6500	487,352			409,290		721,110			(48,335)		20,041		0001
Purchased Call/S&P 500 INDEX/SPXE17BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/03/2030	1	2,115,029	6448	522,796			438,057		795,958			(51,878)		21,623		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/26/2025	08/23/2030	1	1,510,257	6454	375,600			312,278		564,376			(37,292)		15,384		0001
Purchased Call/S&P 500 INDEX/SPXB212$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/27/2030	1	1,564,450	6657	398,022			338,570		547,730			(39,518)		16,119		0001
Purchased Call/S&P 500 INDEX/SPXD052$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2030	1	1,674,923	6393	428,422			355,685		642,642			(42,513)		17,045		0001
Purchased Call/S&P 500 INDEX/SPXD057$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2025	09/26/2030	1	2,346,708	6629	600,320			510,322		823,672			(59,604)		24,172		0001
Purchased Call/S&P 500 INDEX/SPXB214$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2025	10/15/2030	1	1,498,949	6662	381,445			328,420		526,457			(37,852)		15,534		0001
Purchased Call/S&P 500 INDEX/SPXD05A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2030	1	1,534,836	6644	393,608			338,118		539,188			(39,037)		15,901		0001
Purchased Call/S&P 500 INDEX/SPXB214$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2025	10/28/2030	1	1,686,787	6885	422,586			366,860		542,329			(41,934)		17,553		0001
Purchased Call/S&P 500 INDEX/SPXB213$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/04/2030	1	1,522,524	6737	379,081			323,916		516,625			(37,638)		15,723		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/08/2025	10/08/2030	1	1,716,000	6753.72	431,746			369,256		579,438			(42,796)		17,744		0001
Purchased Call/S&P 500 INDEX/SPXB216$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	11/29/2030	1	1,690,528	6817	437,603			387,592		565,516			(43,472)		17,769		0001
Purchased Call/S&P 500 INDEX/SPXD05ES$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/22/2030	1	1,493,704	6728	408,611			353,770		507,908			(40,637)		15,514		0001
Purchased Call/S&P 500 INDEX/SPXB218$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2025	12/20/2030	1	1,608,334	6873	414,012			372,291		528,937			(41,174)		17,015		0001
Purchased Call/S&P 500 INDEX/SPXB213$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/13/2025	10/10/2030	1	1,452,953	6574	380,312			326,221		528,191			(37,760)		15,033		0001
Purchased Call/S&P 500 INDEX/SPXD05MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/06/2030	1	1,657,364	6849	435,772			387,645		543,655			(43,290)		17,458		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/12/2030	1	1,614,595	.6842	400,619			351,092		530,886			(39,754)		16,881		0001
Purchased Call/S&P 500 INDEX/SPXE17HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/11/2030	1	2,435,628	.6655	617,910			530,365		850,573			(61,350)		25,209		0001
Purchased Call/S&P 500 INDEX/SPXE17NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/19/2030	1	1,941,202	.6625	485,035			426,703		693,857			(48,105)		20,340		0001
Purchased Call/S&P 500 INDEX/SPXD059SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2030	1	1,495,571	.6737	379,189			325,019		503,691			(37,607)		15,464		0001
Purchased Call/S&P 500 INDEX/SPXD058SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2030	1	1,987,426	.6714	511,479			436,724		674,659			(50,811)		20,511		0001
Purchased Call/S&P 500 INDEX/SPXD05V3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/23/2031	1	1,404,637	.6885	380,068			348,118		461,147			(32,124)		15,014		0001
Purchased Call/S&P 500 INDEX/SPXE051S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/27/2026	02/24/2031	1	1,835,728	.6901	456,014			425,931		605,076			(30,768)		19,809		0001
Purchased Call/S&P 500 INDEX/SPXE17V3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/07/2031	1	1,544,300	.6925	393,684			357,324		494,970			(36,536)		16,427		0001
Purchased Call/S&P 500 INDEX/SPXE052S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2026	03/03/2031	1	1,462,316	.6833	374,547			351,666		496,667			(23,062)		15,812		0001
Purchased Call/S&P 500 INDEX/SPXK004SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/15/2031	1	1,499,805	.6944	379,629			346,999		484,095			(33,184)		15,992		0001
Purchased Call/S&P 500 INDEX/SPXK00FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2026	03/24/2031	1	1,586,321	.6555	416,755			395,460		609,443			(21,934)		17,258		0001
Purchased Call/S&P 500 INDEX/SPXE17Z35	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/11/2031	1	3,137,886	.6942	780,333			722,880		1,011,305			(59,006)		33,730		0001
Purchased Call/S&P 500 INDEX/SPXE059S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2026	05/08/2031	1	1,606,686	.7370	449,124			437,519		448,636			(11,839)		17,706		0001
Purchased Call/S&P 500 INDEX/SPXE057S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/23/2026	04/22/2031	1	2,139,081	.7107	564,739			544,581		660,818			(21,042)		23,466		0001
Purchased Call/S&P 500 INDEX/SPXE05C33	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2026	05/30/2031	1	1,411,202	.7587	388,764			383,000		363,861			(5,971)		15,648		0001
Purchased Call/S&P 500 INDEX/SPXB21FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/20/2026	04/15/2031	1	1,693,209	.6968	476,474			458,138		557,014			(18,578)		18,538		0001
Purchased Call/S&P 500 INDEX/SPXF17MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2026	06/20/2031	1	1,528,474	.7493	398,310			397,216		410,948			(1,312)		17,047		0001
Purchased Call/S&P 500 INDEX/SPXF171SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/27/2026	05/19/2031	1	2,216,266	.7412	626,375			614,993		609,269			(11,714)		24,499		0001
Purchased Call/S&P 500 INDEX/SPXK00NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/12/2031	1	1,389,301	.7429	372,785			364,373		383,062			(8,607)		15,327		0001
Purchased Call/S&P 500 INDEX/SPXF17ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/02/2031	1	1,897,522	.6543	522,012			497,919		729,375			(24,353)		20,697		0001
Purchased Call/S&P 500 INDEX/SPX140335	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2022	04/20/2029	1	1,812,000	100	314,201			126,124		672,036			(22,258)		15,183		0001
Purchased Call/S&P 500 INDEX/SPXB05PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			263,328		879,137			(32,110)		22,483		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00065K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/08/2026	1	189,191	3116.05	4,522			859		8,126			(2,242)		414		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00066E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/22/2026	1	249,906	3042.97	5,948			344		16,716			(2,949)		307		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00069L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/22/2026	1	483,008	3136.51	11,544			2,640		18,124			(5,724)		1,159		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM0006SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/21/2026	1	624,568	3056.09	14,865			2,106		38,848			(7,392)		1,179		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/07/2026	1	549,849	3044.69	13,086			1,345		36,382			(6,507)		887		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2026	1	539,661	3015.39	12,844			248		41,416			(6,369)		399		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/20/2026	1	893,465	3156.17	21,890			8,634		31,325			(10,885)		2,796		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/08/2026	1	284,045	3183.4	6,988			1,906		7,546			(3,465)		743		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/08/2026	1	557,640	3184.6	13,718			6,046		16,380			(6,803)		1,852		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/06/2026	1	537,919	3174.54	13,179			4,699		16,219			(6,553)		1,599		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/22/2026	1	243,173	3204.13	5,982			1,862		5,597			(2,966)		680		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2026	1	353,855	3192.65	8,705			4,173		10,057			(4,317)		1,225		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0007SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2026	01/22/2027	1	257,539	3241.51	6,078			3,451		5,520			(2,648)		967		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0007S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2026	02/22/2027	1	340,218	3261.17	8,063			5,242		6,840			(2,856)		1,371		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2026	01/08/2027	1	756,452	3203.67	17,852			9,445		20,578			(8,461)		2,743		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0007S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/08/2027	1	2,025,527	3244.87	48,005			29,358		36,743			(18,836)		7,916		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0007S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	03/08/2027	1	212,740	3218.3	5,042			3,472		5,877			(1,594)		882		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0007S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/22/2027	1	245,248	3158.56	5,788			4,209		9,790			(1,609)		1,045		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0007S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2026	04/08/2027	1	328,844	3199.15	7,794			6,033		10,692			(1,772)		1,445		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2026	04/22/2027	1	244,988	3226.03	5,806			4,719		6,963			(1,098)		1,103		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0007SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/21/2027	1	685,748	3235.63	16,184			14,606		19,270			(1,734)		3,235		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0007SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/07/2027	1	512,715	3244.36	12,151			10,464		13,412			(1,769)		2,366		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM00079F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2026	06/22/2027	1	689,857	3239.44		16,281		15,967		19,733			(357)		3,411		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00079D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2026	06/08/2027	1	1,497,655	3224.73		35,494		33,441		38,424			(2,139)		7,259		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00008C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/08/2026	1	198,642	3236.83	10,647			41		1,134			(1,055)		147		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00008H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/07/2026	1	139,270	3256.74	7,465			152		1,068			(740)		225		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00008K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/21/2026	1	197,977	3259.99	10,612			297		1,730			(1,051)		374		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00008N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2026	1	238,025	3298.5	12,734			482		1,381			(1,262)		521		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00008Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2026	1	237,206	3289.97	12,643			575		1,825			(1,253)		569		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00008S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/08/2026	1	82,754	3199.06	4,378			238		1,918			(434)		217		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00008V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/22/2026	2	237,737	3236.66	12,579			780		4,065			(1,248)		664		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00013 1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2026	1	225,051	3254.9	11,770			1,032		3,801			(1,167)		747		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00013 5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2027	1	56,280	3207.3	2,870			301		1,493			(284)		204		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00013 8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/22/2027	1	112,530	3185.12	5,717			643		3,551			(566)		423		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00013A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2027	1	84,403	3150.24	4,245			517		3,365			(421)		330		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00013D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2027	1	168,291	3138.44	8,448			1,093		7,266			(837)		678		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00013G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2027	1	406,383	3129.58	20,482			2,807		18,647			(2,030)		1,685		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00013J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/08/2027	1	129,197	3070.24	6,189			954		8,019			(613)		568		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00013L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/22/2027	1	76,544	3033.14	3,621			586		5,576			(359)		345		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00013O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/07/2027	1	64,100	2986.7	3,019			513		5,586			(299)		296		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00013R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/21/2027	1	89,524	2983.14	4,279			761		7,912			(425)		422		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM0001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2027	1	318,524	2925.69	14,779			2,885		34,145			(1,465)		1,575		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/22/2027	2	210,085	2809.37	8,303			2,564		31,081			(970)		1,203		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2022	11/08/2027	1	353,799	2825.1	14,930			4,052		50,242			(1,480)		2,062		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/07/2028	1	945,841	2892.35	46,062			14,023		112,136			(4,563)		5,837		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2028	1	315,167	2848.29	15,002			5,064		42,092			(1,486)		2,049		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2028	1	97,542	2879.32	4,780			1,650		12,017			(474)		641		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/07/2028	1	75,063	2899.18	4,196			1,486		8,768			(415)		500		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2028	1	105,056	2861.93	5,064			2,134		13,516			(502)		763		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2028	1	247,205	2816.72	11,742			5,038		35,498			(1,163)		1,812		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/08/2028	2	335,909	2830.92	16,034			7,038		46,589			(1,590)		2,488		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2028	1	105,987	2799.41	5,130			2,420		15,797			(508)		814		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2028	1	109,272	2833.32	5,322			2,556		15,036			(527)		846		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/08/2028	1	175,494	2855.55	8,669			4,237		22,893			(859)		1,372		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2028	1	91,150	2902.85	4,558			2,264		10,584			(452)		718		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/08/2029	2	156,948	2887.54	7,774			3,929		18,938			(770)		1,248		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/08/2029	1	306,721	2906.21	15,121			7,905		35,366			(1,498)		2,479		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2029	1	256,839	2959.26	12,662			7,234		26,037			(1,255)		2,171		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/20/2029	1	353,070	2938.51	17,230			9,684		37,677			(1,710)		2,958		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2029	1	150,225	2985.06	7,421			4,296		14,268			(736)		1,278		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM0005$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2029	1	411,161	3071.06	22,326			14,427		31,590			(2,212)		3,695		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2029	1	129,299	3057.84	6,943			4,602		10,337			(688)		1,177		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/20/2030	1	109,934	3192.65	6,761			6,060		6,680			(671)		1,163		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0007$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2026	04/08/2031	1	711,614	3199.15		40,135		38,331		43,420			(1,824)		7,775		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2028	1	150,086	3218.1	9,380			2,486		6,235			(664)		1,023		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2028	1	237,935	3204.75	14,847			4,017		10,477			(1,051)		1,638		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/08/2028	3	1,162,699	3244.5	41,808			12,004		36,905			(3,065)		8,102		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2028	1	9,513	3218.49	596			168		404			(42)		67		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/07/2028	1	421,949	3236.83	26,709			7,713		16,840			(1,891)		3,000		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/21/2028	1	53,824	3253.62	3,412			1,004		2,032			(242)		386		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/08/2028	1	427,177	3256.74	26,998			8,126		16,094			(1,910)		3,102		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/22/2028	2	2,006,782	3259.99	127,759			39,171		63,009			(9,041)		14,706		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/08/2028	3	820,192	3298.5	51,725			16,210		26,858			(3,664)		6,075		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	09/22/2028	2	556,571	3289.97	34,045			10,917		18,991			(2,425)		4,158		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/06/2028	1	794,988	3199.06	49,130			15,953		37,912			(3,480)		5,990		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/20/2028	1	273,972	3236.66	16,794			5,543		11,527			(1,190)		2,082		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/08/2028	1	574,471	3286	35,617			12,003		20,436			(2,521)		4,414		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/22/2028	2	526,681	3250.17	25,934			9,950		21,446			(2,056)		4,080		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2028	2	458,025	3254.9	28,041			9,792		18,477			(1,988)		3,580		0001

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Purchased Call/Al Powered Multi-Asset Index/AIM00010$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/22/2028	4	992,844	3255.4	57,734			20,521		35,074			(4,100)		7,821		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2022	01/08/2029	3	1,418,599	3207.3	84,177			30,395		68,083			(5,958)		11,279		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/22/2029	3	794,135	3185.12	44,505			16,352		41,174			(3,158)		6,362		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2029	1	224,033	3150.24	13,039			4,863		13,051			(923)		1,811		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2029	1	1,001,531	3138.44	58,289			22,061		60,724			(4,126)		8,155		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/08/2029	2	329,479	3129.58	18,809			7,226		20,601			(1,332)		2,702		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/22/2029	1	266,371	3093.43	15,077			5,871		18,603			(1,067)		2,200		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/06/2029	1	568,507	3070.24	32,007			12,672		42,560			(2,267)		4,731		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/20/2029	2	2,187,800	3033.14	113,886			50,597		182,064			(8,930)		18,331		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/08/2029	3	435,354	2986.7	23,499			9,586		41,113			(1,663)		3,680		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/22/2029	1	1,082,056	2983.14	60,379			24,955		103,285			(4,271)		9,207		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/08/2029	2	642,699	2985.47	34,860			14,648		61,069			(2,468)		5,512		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/22/2029	2	1,532,675	2925.69	82,594			35,145		169,434			(5,848)		13,231		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2022	07/06/2029	4	2,628,559	2920.83	136,553			59,005		294,214			(9,689)		22,837		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2022	07/20/2029	3	1,566,595	2943.86	81,806			35,766		165,870			(5,800)		13,697		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00020$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2022	08/08/2029	1	161,534	2967.36	8,524			3,794		16,157			(605)		1,424		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00020$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2022	08/22/2029	6	1,616,096	2930.75	81,341			36,644		177,070			(5,772)		14,337		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00020$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2022	09/07/2029	5	2,487,105	2898.09	124,889			57,014		294,721			(8,854)		22,217		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00020$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2022	09/21/2029	2	1,288,716	2861.33	61,801			28,533		166,304			(4,378)		11,581		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM0002S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2022	10/08/2029	4	2,466,899	2836.77	119,108			55,771		336,458			(8,434)		22,328		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2022	10/22/2029	3	2,133,976	2809.37	104,423			49,515		309,054			(7,405)		19,427		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2022	11/08/2029	2	2,193,194	2825.1	105,480			50,617		306,886			(7,467)		20,106		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/21/2029	1	1,749,772	2859.25	86,439			41,950		227,138			(6,121)		16,126		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2022	12/07/2029	1	159,130	2886.42	8,100			3,983		19,431			(574)		1,476		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2022	12/21/2029	1	2,186,646	2868.48	109,770			54,605		278,118			(7,773)		20,394		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/08/2030	1	12,224	2892.35	746			377		1,474			(53)		115		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/22/2030	3	822,254	2912.04	48,057			24,499		94,810			(3,405)		7,765		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/22/2030	1	1,215,949	2852.23	67,850			35,372		160,433			(4,803)		11,619		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2030	1	885,526	2848.29	49,147			25,891		117,870			(3,479)		8,506		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2030	1	1,126,881	2879.32	64,458			34,310		140,174			(4,563)		10,880		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2030	1	392,734	2899.18	26,038			14,033		46,766			(1,842)		3,815		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2023	05/08/2030	1	477,453	2875.51	31,369			17,274		59,967			(2,220)		4,689		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2023	05/22/2030	1	191,545	2860.21	12,374			6,882		24,879			(876)		1,890		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2023	06/07/2030	2	755,092	2877.74	48,466			27,302		94,437			(3,434)		7,494		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2023	06/21/2030	2	175,053	2867.15	10,367			5,939		22,406			(740)		1,746		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2023	07/08/2030	2	1,763,266	2843.1	96,878			55,685		237,621			(6,855)		17,687		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/22/2030	4	1,369,955	2887.07	74,733			43,430		168,066			(5,296)		13,807		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2030	1	870,978	2861.93	48,165			28,258		112,825			(3,409)		8,828		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0003$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2030	1	2,114,193	2816.72	114,378			67,731		301,088			(8,096)		21,529		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/06/2030	1	1,179,808	2830.92	64,300			38,514		163,168			(4,555)		12,074		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/20/2030	1	314,031	2799.46	16,989			10,269		46,322			(1,204)		3,228		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2030	1	970,949	2744.91	52,723			32,203		165,582			(3,729)		10,040		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2030	1	983,709	2754.5	52,432			32,300		164,655			(3,709)		10,217		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2030	1	2,404,461	2799.41	132,486			82,499		367,681			(9,378)		25,108		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2030	1	1,320,627	2833.32	73,427			46,179		181,862			(5,198)		13,851		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/06/2030	1	1,316,248	2855.55	74,631			47,365		173,160			(5,287)		13,865		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/20/2030	1	526,726	2902.85	30,445			19,497		62,767			(2,157)		5,572		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2031	1	306,009	2887.54	17,320			11,199		37,680			(1,226)		3,256		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	01/22/2031	2	881,252	2890.85	49,659			32,398		107,792			(3,517)		9,417		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/07/2031	2	1,652,192	2906.21	92,884			61,255		195,753			(6,582)		17,739		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/21/2031	1	124,614	2915.93	6,891			4,580		14,470			(488)		1,343		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/07/2031	1	370,324	2956.03	20,812			13,951		39,488			(1,474)		4,009		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2031	1	550,318	2961.47	30,543			20,641		58,043			(2,164)		5,982		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2031	1	2,162,712	2972.32	121,112			85,505		223,848			(8,580)		24,027		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2031	2	417,189	2995.77	23,417			16,662		41,084			(1,659)		4,653		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2031	1	482,104	2938.51	26,371			18,131		53,502			(1,867)		5,289		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/08/2031	2	674,568	2982.59	37,598			25,646		68,035			(2,663)		7,371		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM0004$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2031	1	923,819	2985.06	51,272			35,854		92,929			(3,631)		10,221		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2031	1	220,871	2959.26	12,214			8,474		23,469			(865)		2,434		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2031	1	1,260,177	3021.52	77,879			57,784		118,049			(5,511)		14,361		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/22/2031	2	1,245,211	3018.84	72,409			52,388		116,894			(5,129)		14,009		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2031	1	2,573,089	2991.02	156,444			114,268		256,850			(11,078)		29,082		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/08/2031	2	223,679	3013.75	13,504			9,704		21,208			(957)		2,507		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/22/2031	2	1,060,996	3028.13	65,334			48,085		97,866			(4,628)		12,037		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2031	2	929,609	3071.06	57,170			42,791		78,246			(4,051)		10,633		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2031	1	389,290	3057.84	23,669			17,969		33,840			(1,676)		4,487		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2031	1	922,655	3049.8	56,651			42,699		81,512			(4,012)		10,597		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2031	1	1,073,431	3078.92	65,157			50,667		89,510			(4,610)		12,523		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2031	1	203,889	3044.49	12,193			9,411		18,295			(864)		2,368		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2031	1	327,353	3066.62	19,707			15,108		27,960			(1,396)		3,789		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2032	1	1,243,080	3025.75	78,438			62,376		116,616			(5,555)		14,665		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/08/2032	2	241,402	3032.16	15,376			12,506		22,432			(1,088)		2,880		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2032	1	405,755	2995.17	25,522			20,156		40,543			(1,807)		4,770		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2032	1	284,085	3047.21	18,068			14,491		25,508			(1,280)		3,364		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2025	02/20/2032	2	739,356	3058.48	46,965			37,934		64,892			(3,329)		8,784		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2032	1	347,673	3035.39	22,494			18,417		32,130			(1,592)		4,162		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM00066S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2032	1	288,236	2983.26	19,427			16,135		29,723			(1,375)		3,476		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00066S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/08/2032	1	342,258	2937.42	23,308			19,230		38,664			(1,650)		4,114		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00066S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2032	1	403,183	3001.8	27,094			23,001		40,175			(1,916)		4,915		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00066S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2032	1	104,610	2988.36	6,957			5,866		10,700			(493)		1,270		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00066S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/07/2032	1	556,079	2992.3	37,702			31,571		56,368			(2,670)		6,729		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00066S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2032	1	153,457	3012.79	10,328			8,824		14,967			(730)		1,877		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00069G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2032	1	242,288	3044.69	17,202			15,024		22,224			(1,219)		2,994		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00066SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/22/2032	1	138,762	3042.97	9,769			8,461		12,753			(691)		1,709		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00066SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/20/2032	1	1,563,312	3056.09	110,370			97,001		148,224			(7,819)		19,377		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00066SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2032	1	403,296	3015.39	28,392			24,436		39,165			(2,010)		4,951		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00066SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2032	1	65,075	3192.65	5,108			4,730		4,455			(362)		829		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00069P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/22/2032	1	612,654	3204.13	48,890			44,106		40,577			(3,461)		7,700		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00069N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/08/2032	1	276,756	3183.4	21,864			19,605		19,123			(1,548)		3,468		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00069R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/08/2032	1	102,671	3174.54	8,111			7,377		7,260			(574)		1,295		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00066SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/08/2032	1	167,713	3184.6	13,182			12,135		11,659			(933)		2,129		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00073S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2026	01/21/2033	1	220,965	3241.51		15,799		14,833		13,690			(983)		2,831		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00066SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2026	01/07/2033	1	254,083	3203.67		18,319		17,099		17,032			(1,240)		3,246		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00073SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2026	06/22/2033	2	534,217	3239.44		35,505		35,417		33,974			(102)		7,059		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00073SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2026	06/08/2033	1	1,233,835	3224.73		82,667		81,987		80,756			(711)		16,258		0001

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Purchased Call/AI Powered Multi-Asset Index/AIM00078	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2026	04/08/2033	1	57,834	3199.15		3,973		3,846		3,961			(129)		753		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00079	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/06/2033	1	282,378	3244.36		19,202		18,825		17,662			(398)		3,697		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	555,377	238.21	14,218			3,251		1,725			(7,050)		1,332		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	213,673	238.2	5,449			105		1			(2,702)		158		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	572,747	240.57	14,605			2,069		381			(7,262)		1,081		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	347,587	238.18	8,863			911		306			(4,407)		561		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	154,677	239.76	3,944			228		13			(1,956)		190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	2	803,057	240.47	6,846	5,324		2,905		1,002			(7,105)		1,758		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	2	781,575	233.19	5,175	15,480		10,545		11,362			(9,984)		2,706		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	122,455	233.13	3,135			1,118		1,497			(1,559)		364		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	202,343	236.88	5,180			1,413		1,042			(2,569)		530		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	472,811	233.86	12,104			4,774		5,540			(6,019)		1,480		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	226,640	232.07	5,802			2,557		3,633			(2,877)		753		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/08/2027	1	609,511	235.16		15,603		8,256		7,309			(7,396)		2,210		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	222,979	236.28		5,731		3,947		2,831			(1,811)		925		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	122,383	239.29		3,145		1,924		967			(1,234)		478		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	82,842	240		2,129		1,384		632			(754)		334		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	213,343	236.47		5,462		3,101		2,274			(2,379)		801		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2027	1	617,869	230.37		15,756		14,844		16,790			(950)		2,995		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	104,848	230.63		2,684		2,078		2,564			(610)		461		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2027	1	133,442	229.6		3,403		3,337		3,929			(75)		660		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/21/2027	1	395,684	231.96		10,090		9,106		9,348			(1,081)		1,867		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	188,849	231		4,816		4,147		4,660			(701)		872		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/07/2026	1	66,862	244.9	4,099			83		3			(406)		108		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2026	1	84,749	242.97	5,170			235		73			(512)		203		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/08/2026	1	77,558	241.48	4,692			255		141			(465)		203		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/22/2026	2	221,882	244.83	13,344			828		227			(1,324)		620		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2027	1	105,028	235.04	6,207			698		1,345			(615)		395		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2027	1	76,136	236.45	4,439			540		866			(440)		298		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2027	1	60,245	234.08	3,512			454		947			(348)		243		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2027	1	285,834	232.21	16,693			2,288		5,675			(1,655)		1,185		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2027	1	121,465	235.97	6,778			1,045		1,740			(672)		534		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2027	1	72,042	234.29	3,977			644		1,270			(394)		324		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/07/2027	1	58,815	231.93	3,063			522		1,334			(304)		271		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2027	1	54,320	228.26	2,960			578		1,778			(293)		269		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2028	1	94,291	229.41	5,026			1,735		3,494			(498)		620		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017J$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2028	1	727,582	239.42	38,125			16,065		15,803			(3,777)		5,284		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017J$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2028	1	317,461	236.09	16,349			7,014		8,619			(1,620)		2,326		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2028	2	874,898	236.94	45,541			19,988		22,857			(4,513)		6,480		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017M$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2028	1	178,334	233.33	9,202			4,341		6,000			(912)		1,370		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/08/2029	1	50,648	240.41	2,600			1,314		1,176			(258)		403		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/08/2029	1	259,869	241.65	13,643			7,132		5,743			(1,352)		2,101		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/20/2029	1	164,099	240.13	8,369			4,704		4,169			(830)		1,375		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2029	1	78,645	243.05	4,050			2,345		1,734			(401)		669		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2029	1	113,488	241.88	5,845			3,339		2,646			(579)		959		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017II$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2029	1	522,740	248.45	28,332			18,308		9,321			(2,807)		4,697		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2029	1	62,370	243.73	3,324			2,069		1,400			(330)		550		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/21/2028	1	76,692	242.13	5,866			1,728		1,365			(416)		550		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2028	1	22,513	244.9	1,648			496		337			(117)		163		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2028	1	420,374	246.24	30,771			9,430		5,821			(2,176)		3,080		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2028	1	550,792	247.51	40,153			12,572		7,121			(2,842)		4,080		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2028	2	145,883	242.97	9,804			3,202		2,618			(711)		1,090		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2028	1	333,107	241.48	23,850			7,744		6,690			(1,690)		2,510		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2028	1	132,473	244.83	9,432			3,113		2,164			(668)		1,007		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/08/2028	1	150,070	245.27	10,775			3,631		2,429			(763)		1,153		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	11/22/2028	2	379,622	242.68	21,825			9,296		7,368			(1,920)		2,941		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2028	1	838,474	240.38	59,867			20,877		19,045			(4,238)		6,554		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2022	12/22/2028	4	767,076	241.12	53,162			18,929		16,829			(3,782)		6,043		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2029	1	427,511	240.67	30,054			10,850		9,788			(2,127)		3,399		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/22/2029	1	379,122	235.04	26,825			9,835		12,114			(1,900)		3,037		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2029	1	57,930	232.21	4,026			1,546		2,205			(285)		475		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2029	1	214,494	235.51	14,371			5,597		6,904			(1,017)		1,772		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2029	1	315,040	235.97	20,572			8,145		9,973			(1,457)		2,622		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/20/2029	2	491,183	234.29	33,480			17,602		17,128			(3,107)		4,116		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2029	1	217,053	231.93	13,848			5,648		8,619			(979)		1,835		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2029	1	55,438	229.85	3,620			1,496		2,455			(256)		472		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2029	2	677,658	231.68	42,653			17,921		27,612			(3,020)		5,812		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2029	1	841,055	228.26	53,155			22,614		40,679			(3,763)		7,260		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/06/2029	3	982,184	229.71	62,023			26,781		44,554			(4,399)		8,533		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/20/2029	2	207,599	231.16	13,344			5,835		8,828			(946)		1,815		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2029	1	162,151	233.36	10,572			4,692		6,247			(748)		1,430		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/07/2029	4	1,603,171	231.84	98,682			45,056		67,283			(6,996)		14,321		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2022	08/22/2029	1	81,533	233.38	5,045			2,285		3,155			(360)		723		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/21/2029	1	201,127	228.12	12,229			5,645		10,078			(866)		1,807		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/08/2029	2	568,375	226.1	33,946			15,900		31,348			(2,404)		5,144		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/22/2029	2	871,324	227.26	53,475			25,326		45,818			(3,788)		7,932		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2029	1	524,174	227.98	31,084			14,915		26,832			(2,200)		4,805		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/21/2029	1	636,756	230.45	38,842			18,851		29,289			(2,751)		5,868		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/07/2029	1	154,420	229.83	9,605			4,723		7,344			(680)		1,432		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/21/2029	1	335,161	228.03	20,646			10,270		17,329			(1,462)		3,126		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/08/2030	1	11,877	229.2	771			390		587			(55)		112		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2030	3	798,283	230.91	51,571			26,293		36,715			(3,654)		7,539		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2030	1	1,092,298	231.78	65,866			34,338		48,823			(4,662)		10,437		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2030	1	268,044	231.3	16,029			8,444		12,295			(1,135)		2,575		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2030	1	335,054	229.41	20,673			11,004		16,752			(1,463)		3,235		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2030	1	300,646	231.41	19,061			10,273		13,862			(1,348)		2,921		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2030	1	137,731	233.64	8,457			4,703		5,848			(599)		1,359		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2030	1	332,435	235.49	20,345			11,456		13,072			(1,441)		3,299		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2030	2	223,013	236.69	13,322			7,631		8,358			(950)		2,224		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2030	1	226,299	236.89	13,487			7,752		8,464			(954)		2,270		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/22/2030	2	1,316,925	239.45	79,867			46,346		44,164			(5,652)		13,273		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2030	1	896,241	239.42	53,954			31,654		30,322			(3,819)		9,084		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2030	1	356,673	236.09	20,972			12,419		14,050			(1,485)		3,632		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2030	1	310,739	236.94	18,365			11,000		11,856			(1,301)		3,180		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2030	1	645,939	233.19	37,077			22,647		29,223			(2,622)		6,679		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2030	1	255,766	231.16	14,579			8,981		12,636			(1,031)		2,656		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2030	1	1,047,698	233.33	61,395			38,231		47,596			(4,346)		10,940		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2030	1	287,305	236.75	16,980			10,679		11,359			(1,202)		3,013		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2030	1	151,095	237.14	9,035			5,734		5,906			(640)		1,592		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2030	1	654,403	240.26	40,180			25,731		22,498			(2,846)		6,923		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017OS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2031	1	199,891	240.41	12,113			7,832		6,884			(857)		2,127		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/07/2031	1	760,815	241.65	45,725			30,137		25,125			(3,238)		8,169		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017OS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/07/2031	1	236,583	243.55	14,266			9,563		7,285			(1,011)		2,561		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017OSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/21/2031	1	265,655	244.3	15,860			10,718		7,971			(1,124)		2,888		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/20/2031	2	421,161	243.98	25,264			17,976		13,292			(1,790)		4,697		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2031	2	506,090	243.97	29,896			20,393		15,517			(2,117)		5,530		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2031	1	1,013,606	243	59,701			42,149		33,119			(4,229)		11,261		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2031	1	124,267	243.05	7,295			5,101		4,029			(517)		1,375		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2031	1	659,437	241.88	38,643			26,811		22,329			(2,736)		7,267		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2031	2	1,019,789	247.02	59,351			42,947		28,692			(4,204)		11,473		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2031	2	307,220	245.79	18,505			13,299		9,049			(1,312)		3,443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2031	2	526,163	248.45	31,808			23,830		14,274			(2,256)		6,018		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2031	1	1,288,922	243.73	79,011			57,710		41,830			(5,595)		14,568		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2031	1	1,140,758	246.77	71,411			52,985		33,006			(5,053)		13,000		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2031	1	225,796	242.35	13,819			10,415		7,901			(979)		2,593		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2031	1	301,650	244.08	18,310			13,901		9,899			(1,297)		3,477		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2031	1	327,348	245.69	19,674			15,083		10,113			(1,394)		3,789		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/21/2031	1	260,503	247.23	15,552			12,004		7,597			(1,102)		3,026		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2031	1	719,271	247.6	43,588			33,894		20,799			(3,084)		8,391		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/08/2032	2	238,794	240.94	14,187			11,539		9,227			(1,004)		2,849		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/24/2025	02/20/2032	1	493,449	241.98	29,487			23,821		18,231			(2,091)		5,863		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2032	1	206,730	239.06	12,135			9,650		8,475			(859)		2,439		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2032	1	271,696	238.63	16,410			13,436		11,488			(1,161)		3,252		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2032	1	85,988	236.82	5,151			4,373		3,954			(364)		1,048		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2032	1	160,336	234.01	9,797			8,083		8,058			(693)		1,927		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2032	1	177,282	235.74	10,690			8,952		8,423			(757)		2,145		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2032	1	1,649,045	240.47	102,406			90,622		67,890			(7,249)		20,526		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2032	1	481,795	238.2	29,100			25,046		21,217			(2,060)		5,914		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2032	1	91,633	240.57	5,562			4,888		3,740			(394)		1,136		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2032	1	120,321	239.76	7,316			6,336		5,023			(518)		1,482		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2032	1	247,250	236.88	15,181			13,613		11,638			(1,075)		3,098		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2032	1	624,965	239.33	38,748			34,956		27,053			(2,743)		7,854		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2032	1	60,072	233.19	3,658			3,388		3,251			(259)		765		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/06/2033	1	330,348	231	19,755			19,368		19,607			(410)		4,325		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2033	1	227,453	229.6	13,465			13,428		14,206			(42)		3,005		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2033	1	154,272	230.63	9,349			9,049		9,231			(303)		2,008		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/02/2026	4	4,065,780	245.05	141,156			195					(35,082)		1,505		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	07/02/2026	5	3,670,786	245.09	129,250			179					(32,164)		1,359		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	07/22/2026	3	5,861,805	247.02	199,668			5,773					(49,617)		7,196		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	2,672,722	246.21	92,209			2,410					(22,831)		3,128		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	4	4,563,958	244.15	153,955			6,412		78			(38,522)		6,650		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	07/29/2026	4	4,786,846	245.1	166,191			6,399		29			(41,248)		6,746		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/07/2026	4	3,259,595	243.96	113,312			5,797		134			(28,234)		5,259		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/13/2026	3	2,515,170	244.32	88,524			5,239		206			(21,987)		4,366		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	4	4,407,107	246.24	149,433			207					(37,358)		1,631		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/06/2026	1	2,290,950	243.24	78,173			3,871		188			(19,409)		3,647		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	3	3,659,809	245.83	130,675			9,201		298			(32,478)		6,907		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	2	6,993,254	247	237,576			5,245					(59,011)		7,546		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/09/2026	3	2,089,953	246.12	74,551			821					(18,512)		1,641		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	4	6,266,435	245.82	210,700			8,720		31			(52,328)		9,131		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	3,429,248	244.15	119,681			5,589		140			(29,593)		5,310		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/14/2026	3	3,677,552	245	128,887			7,829		150			(32,039)		6,456		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	3	1,054,267	247.74	34,677			765					(8,610)		1,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	1,545,677	243.96	53,944			3,038		127			(13,339)		2,622		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/18/2026	5	3,209,944	248.45	112,421			12,291		388			(28,050)		7,514		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	3	3,274,285	242.65	117,254			5,647		270			(29,118)		5,142		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/27/2026	3	1,691,371	246.61	57,535			4,517		137			(14,299)		3,371		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/07/2026	3	3,178,561	242.93	115,513			5,902		262			(28,749)		5,128		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	4	4,125,347	247.96	149,424			14,850		333			(37,131)		9,225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	3	2,712,383	246.61	94,302			7,263		220			(23,409)		5,359		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	3	6,870,384	248.28	242,575			26,454		830			(60,284)		16,082		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/04/2026	2	6,795,818	246.77	242,478			21,785		826			(60,414)		14,449		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	08/28/2026	4	4,821,735	246.02	172,102			13,825		392			(42,963)		9,693		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/16/2026	3	4,663,600	250.29	156,781			16,603		186			(38,921)		10,779		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/14/2026	3	3,989,363	245.15	141,128			8,585		163			(35,181)		7,004		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/09/2026	3	4,328,958	247.45	155,954			15,011		525			(38,708)		9,546		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	1,253,284	246.55	43,740			3,305		102			(10,815)		2,455		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/10/2026	1	628,896	248.14	21,315			2,082		51			(5,292)		1,397		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	1,165,386	246.21	40,233			3,228		95			(10,003)		2,343		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	4	2,966,969	247.19	103,292			9,259		240			(25,659)		6,308		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/24/2026	2	1,044,065	248.58	33,944			3,973		168			(8,431)		2,534		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	4	10,348,709	248.71	360,533			41,637		1,248			(89,471)		24,970		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/08/2026	4	4,667,431	245.79	163,255			1,572					(40,532)		3,455		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	1,803,306	246.24	62,034			511					(15,339)		1,249		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/17/2026	3	1,910,598	246.21	67,375			1,490					(16,790)		2,062		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/01/2026	3	2,142,337	246.02	75,330			6,430		261			(18,650)		4,450		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	1,095,815	246.58	37,806			675					(9,348)		1,073		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	3	6,792,150	245.47	228,732			9,470		41			(56,822)		9,897		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/24/2026	4	3,410,879	244.66	119,382			3,797		7			(29,750)		4,373		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/02/2026	3	2,218,394	246.02	80,566			6,990		270			(19,980)		4,645		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/24/2026	4	4,982,222	243.55	178,506			5,709		35			(44,685)		6,388		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	2	1,978,531	244.66	68,538			2,543		12			(16,951)		2,740		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/11/2026	2	3,462,330	249.18	124,774			12,416		139			(31,078)		7,742		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	778,947	244.15	27,185			1,234		32			(6,731)		1,189		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	2,711,891	249.18	95,459			9,965		218			(23,604)		6,228		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	4	6,846,709	243.68	246,135			14,220		562			(61,105)		11,750		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	3	8,446,376	245.83	296,947			23,808		1,031			(73,852)		16,979		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	3	2,688,568	243.83	93,928			2,976		13			(23,318)		3,447		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	08/21/2026	4	2,371,009	245.84	82,224			5,804		193			(20,485)		4,475		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	2	1,718,869	243.96	65,038			3,744		141			(16,875)		2,880		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	2	776,597	244.38	28,050			1,703		64			(6,967)		1,363		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,548,597	246.24	53,272			366					(13,190)		993		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/07/2026	3	4,814,321	243.73	168,376			8,598		197			(41,829)		7,767		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	1,518,537	246.21	52,390			1,439					(12,954)		1,821		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	1,074,508	246.55	37,500			2,785		44			(9,285)		2,086		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/15/2026	4	7,429,012	246.87	263,778			5,088					(65,581)		7,530		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/01/2026	4	7,425,524	243.67	273,351								(67,862)		1,943		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/10/2026	3	2,913,985	246.58	101,065			1,257					(25,169)		2,412		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/20/2026	2	904,623	245.6	31,953			2,200		74			(7,936)		1,691		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	688,363	245.15	23,955			1,549		56			(5,931)		1,248		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	2	641,295	247.17	21,993			1,974		52			(5,467)		1,363		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	3	1,518,306	246.78	50,671			628					(12,577)		1,257		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	3	2,168,943	248.54	75,014			8,174		262			(18,626)		5,077		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/03/2026	2	3,645,966	246.35	133,621			11,770		444			(33,182)		7,693		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/18/2026	2	1,050,406	245.15	36,675			2,419		86			(9,074)		1,924		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	1,079,536	246.77	37,892			3,591		131			(9,369)		2,364		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	1,167,466	248.45	40,978			4,622		141			(10,146)		2,784		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	886,537	248.23	31,117			3,809		179			(7,705)		2,201		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/17/2026	2	655,608	249.52	21,512			2,313		53			(5,345)		1,525		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	5	5,338,974	248.23	182,564			21,752		860			(45,609)		13,033		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/02/2024	07/30/2026	2	1,414,925	245.43	49,701			1,983		7			(12,342)		2,028		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/21/2026	2	4,252,413	246.55	148,249			10,450		172			(36,937)		8,025		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2024	07/10/2026	3	3,868,514	246.06	135,207			1,680					(33,605)		3,202		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2024	07/23/2026	2	1,733,523	246.84	48,832			1,478					(12,125)		2,176		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2024	07/16/2026	1	840,928	248.14	28,263			583					(7,017)		880		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2024	09/25/2026	2	2,828,844	247.34	98,544			11,690		686			(24,471)		6,905		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2024	07/27/2026	2	1,644,769	244.66	56,672			2,094		8			(14,501)		2,237		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2024	08/19/2026	4	8,129,949	245.64	282,716			19,051		662			(70,178)		15,045		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/30/2024	08/31/2026	1	608,253	246.02	21,228			1,784		74			(5,256)		1,253		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/25/2026	2	4,271,718	247.21	153,493			18,218		1,037			(38,131)		10,428		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/13/2024	09/14/2026	1	1,379,646	249.18	48,426			4,996		111			(11,990)		3,148		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2026	2	4,484,024	248.23	154,927			19,191		903			(38,390)		11,195		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2026	1	2,275,128	248.45	80,085			9,131		275			(19,802)		5,457		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2024	09/30/2026	3	5,786,005	247.74	205,073			25,655		1,401			(50,889)		14,524		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	1,333,709	247.58	47,837			4,751		162			(11,877)		2,982		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	1,376,482	246.58	47,489			784					(11,758)		1,299		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	3	4,532,516	244.75	151,659			35,024		10,185			(37,631)		15,421		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/09/2026	3	3,921,983	246.7	134,885			29,859		5,564			(33,476)		13,064		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	2	1,737,416	247.02	53,363			6,847		563			(13,252)		4,409		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	3	4,668,299	245.12	159,542			20,471		2,857			(39,631)		11,845		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	2	3,319,314	244.59	116,370			17,180		3,121			(28,903)		9,028		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/01/2026	3	2,439,717	248.07	79,722			10,090		590			(19,795)		6,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	2	3,319,718	243.88	111,021			14,266		2,859			(27,634)		8,423		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	4	4,919,056	242.44	179,441			31,408		10,754			(44,985)		14,508		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	1,241,477	245.08	43,328			6,556		1,114			(10,728)		3,423		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/21/2026	4	4,833,230	243.9	169,314			26,078		6,143			(42,026)		13,446		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	10/30/2026	5	7,037,468	242.51	246,184			41,142		14,219			(61,237)		20,343		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	4	6,926,327	241.7	247,106			33,307		11,749			(61,347)		18,036		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	3,541,768	243.31	123,608			17,537		4,367			(30,606)		9,453		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	2	2,415,864	242.43	83,750			14,009		4,983			(20,878)		6,984		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	4	2,037,808	244.81	72,428			12,839		2,747			(18,037)		6,057		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/14/2026	4	6,925,285	243.86	247,880			35,790		7,668			(61,525)		18,660		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/22/2026	1	2,877,562	244.07	99,623			15,485		3,537			(24,735)		8,041		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/23/2026	3	2,569,222	243.29	90,701			14,292		3,907			(22,594)		7,211		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	2,827,154	245.08	98,668			15,044		2,538			(24,397)		7,830		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	2	2,732,174	244.16	93,620			14,727		3,357			(23,253)		7,668		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	1,098,857	243.29	38,350			6,216		1,762			(9,483)		3,137		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	12/11/2026	3	5,896,913	246.43	199,882			44,979		9,093			(49,673)		19,764		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/29/2026	2	1,336,290	243.45	47,411			7,828		2,141			(11,773)		3,847		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	2	3,317,772	244.99	116,512			20,607		4,198			(28,940)		9,862		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/15/2026	4	908,991	244.45	32,523			4,770		892			(8,116)		2,461		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/11/2026	3	6,534,301	245.92	223,216			40,824		7,174			(55,405)		19,796		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	2	3,347,783	245.69	115,234			20,941		3,815			(28,520)		10,104		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,640,663	243.88	57,423			7,651		1,547			(14,199)		4,251		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/28/2026	4	6,646,133	243.98	227,153			37,158		9,262			(56,361)		19,054		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	2	6,985,186	247.62	242,333			52,154		7,617			(60,180)		22,906		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	3	3,758,919	245.92	127,043			23,628		4,280			(31,533)		11,472		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	10/30/2026	5	4,484,684	243.88	146,690			24,589		6,620			(36,601)		12,964		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	1,256,986	244.64	43,617			8,328		2,055			(10,785)		3,892		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/13/2026	3	3,849,980	244.64	135,308			25,247		5,980			(33,705)		11,750		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/09/2026	4	3,283,260	242.15	118,376			16,361		5,152			(29,437)		8,636		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	2,314,387	245.69	80,309			14,491		2,638			(19,885)		6,959		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	2	5,162,336	245.69	178,866			31,666		5,673			(44,491)		15,345		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/08/2026	2	1,385,452	247.6	41,427			9,148		1,623			(10,295)		4,601		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	2	4,044,641	245.44	139,171			25,919		5,273			(34,559)		12,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	3	2,882,723	247.23	104,637			20,960		2,915			(26,005)		9,116		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	2,005,255	248.56	69,582			14,548		1,367			(17,229)		6,491		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/25/2026	4	3,808,484	248.49	130,828			26,518		2,912			(32,513)		12,126		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/25/2026	2	3,225,726	248.6	114,413			23,264		2,465			(28,450)		10,270		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/12/2026	2	1,564,098	245.64	54,519			10,062		1,910			(13,542)		4,756		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	4	3,677,605	247.6	124,371			26,831		4,010			(30,987)		12,060		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	1,288,506	245.32	44,711			10,257		2,574			(11,056)		4,371		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	2	663,750	245.51	24,633			4,827		946			(6,119)		2,077		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/24/2026	3	6,403,538	238.64	218,692			53,289		43,739			(54,527)		22,296		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	5	12,606,555	245.24	441,743			85,039		18,505			(109,642)		39,177		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	5	5,765,034	247.23	203,901			40,071		5,596			(50,856)		18,042		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	2,102,671	244.64	72,963			13,850		3,352			(18,066)		6,488		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	4	8,556,961	238.2	299,852			70,386		60,350			(74,534)		29,285		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	12/30/2026	5	4,666,846	238.16	162,266			40,700		35,467			(40,312)		16,522		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	2,015,909	238.71	69,750			16,598		13,428			(17,271)		6,959		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	2	4,201,906	238.64	145,201			35,955		29,405			(35,958)		14,795		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	1,081,405	245.32	37,525			8,568		2,160			(9,291)		3,657		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/03/2026	2	5,245,091	248.73	172,409			36,856		4,428			(42,844)		17,145		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	4	5,451,173	245.32	163,398			37,566		10,444			(41,512)		18,270		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/16/2026	4	2,490,035	245.08	81,619			12,100		2,134			(20,389)		6,772		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	2	2,065,509	246.6	70,531			15,859		3,099			(17,516)		6,923		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	3	7,283,767	248.98	253,287			52,071		5,266			(62,840)		23,347		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	1,720,605	243.31	60,049			8,590		2,192			(14,848)		4,614		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	1	2,158,751	248.56	74,693			15,372		1,472			(18,571)		6,919		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/08/2026	2	1,059,758	242.35	38,021			5,185		1,531			(9,446)		2,774		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	1	1,630,470	248.56	56,577			11,891		1,177			(13,990)		5,295		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/02/2026	4	4,968,379	248.98	169,510			35,907		3,791			(42,087)		16,188		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	12/17/2026	2	4,046,615	243.96	102,066			23,740		10,616			(25,356)		13,808		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	5,955,937	239.56	188,452			44,189		33,812			(46,790)		20,383		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/23/2026	2	9,405,601	238.73	331,221			79,878		63,039			(82,267)		32,656		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	2	2,438,741	239.12	81,955			19,947		15,502			(20,401)		8,491		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	4	7,194,714	238.71	248,448			58,480		47,019			(61,967)		24,623		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	2	3,527,067	243.31	124,137			17,170		4,059			(30,910)		9,277		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/05/2026	2	1,496,232	243.64	55,641			9,736		2,579			(13,820)		4,430		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/19/2026	3	4,130,069	245.46	109,061			21,746		5,721			(27,811)		12,880		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	3,165,895	242.43	110,173			18,792		6,791			(27,280)		9,263		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	3	10,118,959	246.5	357,148			70,000		11,494			(88,738)		31,668		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	3	1,443,992	244.01	50,281			7,909		1,834			(12,491)		4,053		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	3	1,720,571	247.6	54,614			12,000		1,946			(13,602)		5,696		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	2,326,217	242.43	80,952			13,900		5,086			(20,017)		6,834		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/10/2026	1	815,696	246.47	28,528			6,357		1,225			(7,083)		2,725		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	1,031,291	248.19	34,530			7,430		997			(8,573)		3,382		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	1,469,469	243.29	51,138			8,230		2,356			(12,662)		4,178		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	3	1,378,676	245.03	47,256			6,969		1,182			(11,731)		3,750		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	885,918	243.88	30,919			4,083		799			(7,656)		2,284		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	2,902,033	238.64	100,410			24,965		20,430			(24,828)		10,246		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	1,684,469	242.74	60,790			8,408		2,290			(15,114)		4,430		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	1,362,167	238.71	47,131			11,265		9,130			(11,654)		4,716		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	02/26/2027	3	2,394,576	241.94	82,950			27,454		14,252			(20,598)		9,729		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	1,305,993	243.03	44,656			14,352		6,449			(11,088)		5,228		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	3	6,719,119	240.72	235,027			70,153		42,427			(58,354)		25,964		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/04/2027	2	2,228,282	240.83	78,704			23,613		13,879			(19,544)		8,630		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/28/2027	2	1,998,522	240.45	69,593			20,230		12,717			(17,288)		7,616		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	3	5,112,030	242.85	170,831			54,961		25,892			(42,475)		20,466		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/21/2027	2	2,631,533	239.57	88,951			25,040		18,234			(22,152)		9,861		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/24/2027	3	2,444,688	242.17	86,305			28,241		14,032			(21,418)		9,891		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/19/2027	2	1,426,207	238.69	49,384			13,723		11,114			(12,215)		5,318		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/19/2027	5	3,296,734	241.98	115,371			37,188		18,937			(28,771)		13,198		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/10/2027	4	5,026,665	241.4	177,012			54,518		29,777			(43,932)		19,733		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	1,847,960	238.54	64,309			22,791		18,437			(15,902)		7,783		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/12/2027	4	6,387,454	237.53	223,624			78,360		70,993			(55,537)		26,694		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/05/2027	3	5,657,797	240.92	199,637			60,447		34,992			(49,770)		21,963		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	1,210,864	241.98	42,017			13,679		7,106			(10,389)		4,889		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	3	4,874,462	240.59	169,201			57,678		36,063			(42,048)		20,090		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	4	7,260,172	241.55	249,312			75,465		41,178			(62,066)		28,183		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/27/2027	3	5,987,560	240.82	204,831			59,128		35,803			(50,823)		22,762		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/25/2027	3	1,415,426	242.77	46,337			15,257		7,463			(11,513)		5,739		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	2	933,848	237.98	32,626			8,252		7,338			(8,117)		3,315		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	01/29/2027	4	5,467,415	240.66	190,004			55,742		33,850			(47,428)		20,883		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	3	4,173,617	243.08	143,009			44,667		19,574			(35,538)		16,457		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/15/2027	3	3,127,837	238.21	110,750			30,316		25,604			(27,548)		11,548		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	704,362	238.34	24,371			6,269		5,349			(6,034)		2,528		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	2	2,889,572	238.99	98,573			35,504		27,688			(24,486)		12,241		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/12/2027	3	1,064,130	238.5	38,586			13,557		10,530			(9,633)		4,447		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/17/2027	4	5,423,115	239.31	184,932			65,846		49,629			(45,889)		22,885		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	03/19/2027	4	2,283,122	238.63	83,264			30,110		22,770			(20,805)		9,672		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/19/2027	3	7,835,312	238.69	272,749			98,238		77,799			(67,756)		33,192		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	3	609,024	238.33	20,644			5,227		4,523			(5,142)		2,162		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	02/26/2027	5	3,876,052	242.98	129,133			43,038		20,100			(32,321)		15,748		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	1	3,233,134	238.54	112,513			39,774		32,122			(27,859)		13,591		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	4	7,114,636	237.86	230,696			60,727		58,925			(57,312)		25,800		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/06/2027	4	3,156,914	238.22	109,885			28,860		24,649			(27,544)		11,388		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	2	1,587,337	237.6	57,286			15,676		14,096			(14,234)		5,860		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	3	1,574,801	236.03	55,938			14,782		16,813			(13,949)		5,711		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/13/2027	4	4,364,052	236.59	153,309			41,324		44,084			(38,055)		16,030		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	678,655	238.34	23,549			6,081		5,182			(5,823)		2,442		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/15/2027	3	10,048,073	238.69	349,953			95,910		76,617			(87,183)		37,096		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	1,014,350	239.76	35,198			10,105		7,023			(8,703)		3,847		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	4	4,983,512	238.34	170,999			43,327		37,009			(42,689)		17,692		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/03/2027	3	6,469,081	242.31	217,427			73,215		37,644			(53,941)		26,554		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	1	1,267,611	236.03	43,733			11,670		13,695			(10,828)		4,633		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	2	683,284	240.25	24,721			7,231		4,494			(6,140)		2,610		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/25/2027	2	3,541,017	238.43	124,382			45,950		36,980			(31,001)		15,171		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	02/26/2027	6	2,859,164	241.54	98,793			32,906		18,111			(24,689)		11,616		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/07/2027	3	1,443,873	237.78	51,643			13,628		12,084			(12,931)		5,222		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	3	922,129	241.88	30,055			10,236		5,757			(7,463)		3,801		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/05/2027	3	1,754,704	240.94	57,460			19,627		12,381			(14,329)		7,232		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	3,370,391	241.98	116,616			37,856		19,639			(28,875)		13,579		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	2	1,467,932	239.06	51,812			14,646		10,991			(12,863)		5,514		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2025	03/31/2027	4	5,042,088	239.04	176,334			66,314		49,990			(43,838)		21,843		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	3	2,343,144	239.76	82,343			23,336		15,930			(20,510)		8,801		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	1	914,617	242.98	31,829			10,639		4,818			(7,881)		3,739		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	03/25/2027	4	3,793,248	240.19	123,699			45,940		32,060			(30,973)		16,252		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/04/2027	2	1,066,875	240.82	39,163			13,265		7,620			(9,733)		4,388		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	1	402,453	242.68	13,965			4,418		2,056			(3,453)		1,601		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/12/2027	2	3,562,151	238.54	125,628			44,093		35,092			(31,275)		14,887		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/11/2027	2	3,863,506	239.04	129,081			44,940		35,720			(32,053)		16,115		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/18/2027	2	2,210,550	238.63	78,390			28,047		22,047			(19,466)		9,346		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	3	2,518,685	240.1	87,219			32,116		21,505			(21,675)		10,791		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	4,182,284	238.63	145,962			53,132		42,237			(36,092)		17,852		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	2	1,459,645	241.5	55,048			17,188		8,643			(13,671)		5,756		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	2	4,060,652	240.15	140,979			51,872		34,494			(35,024)		17,397		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	01/29/2027	3	5,478,222	241.08	186,824			54,673		31,813			(46,425)		20,924		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	12/24/2026	1	274,423	239.1	8,069			2,006		1,745			(2,057)		955		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/14/2027	2	1,048,935	236.97	37,830			10,255		10,137			(9,394)		3,863		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	1,805,412	242.98	62,828			21,058		9,511			(15,535)		7,396		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/10/2027	4	4,071,390	239.79	137,685			47,725		34,128			(34,179)		16,948		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/05/2027	2	1,888,122	241.1	66,016			19,952		11,355			(16,400)		7,329		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	1,729,628	240.66	60,018			17,808		10,924			(14,841)		6,668		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	4	6,546,828	240.14	226,860			83,030		55,342			(56,343)		27,997		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	4	4,233,609	239.42	148,596			42,051		30,237			(36,935)		15,903		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	675,633	240.94	23,580			8,109		4,823			(5,838)		2,801		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	2,024,655	240.92	70,053			21,459		12,774			(17,322)		7,930		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	2	5,397,488	242.68	187,391			58,588		26,912			(46,629)		21,283		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	1,896,424	240.92	65,616			20,037		11,965			(16,247)		7,412		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	3	4,737,718	242.68	167,391			53,177		24,403			(41,523)		18,886		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/18/2027	1	896,421	243.11	30,825			9,837		4,351			(7,654)		3,581		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	1,129,853	236.03	39,093			10,471		12,254			(9,666)		4,140		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/25/2027	1	3,362,704	239.76	116,350			33,288		23,142			(28,809)		12,723		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	1,860,452	240.94	64,930			22,387		13,358			(16,055)		7,729		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/11/2027	2	3,144,772	242.05	112,909			35,093		17,150			(28,063)		12,373		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	804,673	238.43	28,083			10,493		8,538			(6,944)		3,480		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	03/22/2027	2	3,095,767	238.63	105,729			38,449		31,264			(26,221)		13,189		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	1	2,377,659	240.66	82,505			24,400		14,918			(20,429)		9,145		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	884,940	238.69	30,707			8,563		6,933			(7,583)		3,308		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/29/2027	1	1,034,098	238.43	36,090			13,453		10,930			(8,936)		4,463		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/19/2027	1	1,529,565	235.12	53,535			21,473		24,591			(13,237)		6,852		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/23/2027	2	1,364,075	235.58	47,797			19,558		21,134			(11,915)		6,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/15/2027	2	605,563	235.2	20,934			8,313		9,578			(5,202)		2,694		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/12/2027	1	2,248,583	235.07	78,476			30,764		35,776			(19,431)		9,952		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2025	04/01/2027	1	2,010,532	239.33	72,581			27,355		19,321			(18,021)		8,726		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/22/2027	2	2,134,366	235.13	75,395			30,602		34,494			(18,721)		9,610		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	3	2,841,905	236.84	99,613			46,967		42,957			(24,717)		13,795		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/02/2027	4	5,030,380	234.7	176,220			66,976		81,231			(43,878)		21,872		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	2,688,633	236.76	93,833			41,374		39,065			(23,202)		12,626		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/07/2027	3	5,532,496	235.74	193,460			82,754		87,070			(48,061)		25,534		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	2	3,287,648	234.94	115,236			44,843		52,757			(28,624)		14,474		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/28/2027	4	5,545,205	236.55	193,732			88,653		84,156			(48,226)		26,443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	2	1,109,941	236.42	38,788			17,713		17,042			(9,633)		5,293		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/17/2027	3	4,227,813	236.2	148,221			71,974		69,092			(36,925)		20,759		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	3	1,810,595	236.45	60,979			26,412		26,801			(15,135)		8,423		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/11/2027	3	1,808,802	236.46	63,387			30,224		28,456			(15,786)		8,805		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	2	560,989	236.18	19,876			8,696		8,575			(4,940)		2,618		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	05/13/2027	2	1,987,057	236.33	68,817			30,139		29,848			(17,215)		9,259		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/04/2027	2	2,367,401	236.75	81,694			38,116		35,699			(20,301)		11,408		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	2	4,849,429	236.46	164,555			62,440		65,013			(40,871)		21,085		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/21/2027	3	5,089,785	234.87	180,105			72,806		84,517			(44,700)		22,879		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	3	4,044,075	235.47	141,718			57,880		63,374			(35,204)		18,240		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	2,160,249	234.7	76,041			29,142		35,252			(18,802)		9,460		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/29/2027	2	790,425	235.77	27,744			11,529		12,170			(6,889)		3,601		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/07/2027	2	2,395,352	235.71	85,335			36,564		37,804			(21,261)		11,055		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	2	2,789,902	236.82	96,865			42,880		40,408			(24,037)		13,122		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	2	4,858,630	235.64	170,771			70,648		75,670			(42,367)		22,097		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/27/2027	1	711,634	236.56	24,457			11,102		10,769			(6,072)		3,388		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	1	2,524,708	234.7	88,617			33,887		41,092			(21,942)		11,037		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/07/2027	4	2,263,043	234.47	78,387			30,191		37,932			(19,459)		9,928		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	1,348,150	235.07	47,185			18,537		21,507			(11,667)		5,977		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/16/2027	2	1,129,817	234.88	40,231			16,061		18,519			(10,007)		5,035		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	2	5,012,661	235.7	177,340			74,165		77,838			(44,060)		22,873		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	2	1,142,196	235.78	40,095			16,765		17,585			(9,960)		5,212		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/17/2027	1	1,473,025	236.76	51,409			22,628		21,340			(12,729)		6,907		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/14/2027	4	4,719,424	236.4	164,926			72,157		70,472			(40,977)		22,026		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	04/30/2027	3	4,396,296	236.04	153,384			64,217		65,934			(38,178)		20,061		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	1,751,054	236.04	61,112			27,618		27,820			(15,090)		8,325		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	4	4,204,769	235.07	146,813			57,234		66,541			(36,570)		18,512		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/24/2027	2	1,420,724	237.47	47,711			23,507		20,820			(11,848)		7,045		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	2	6,565,535	235.12	228,180			91,054		104,996			(56,773)		29,261		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	1,215,530	236.04	42,544			17,941		18,436			(10,520)		5,583		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2025	05/20/2027	3	1,170,602	236.74	39,240			17,454		17,109			(9,746)		5,514		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	3	470,375	235.28	16,778			6,864		7,517			(4,180)		2,122		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	3	3,153,308	236.04	111,122			49,874		49,564			(27,745)		14,878		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	2	2,826,017	236.06	98,337			44,016		44,295			(24,420)		13,333		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/11/2027	3	2,609,426	237.02	90,569			43,118		38,973			(22,504)		12,703		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2025	06/01/2027	1	1,913,597	236.55	66,785			30,732		29,284			(16,514)		9,180		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/21/2027	1	881,812	236.2	30,775			15,028		14,523			(7,620)		4,354		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2025	06/11/2027	1	1,661,162	236.94	58,260			27,724		24,959			(14,465)		8,087		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/14/2027	5	3,673,606	235.25	128,293			50,877		57,622			(31,989)		16,316		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/25/2027	1	1,479,154	236.04	51,622			23,290		23,437			(12,765)		7,022		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/02/2027	3	1,457,670	239.9	37,619			14,290		13,124			(9,359)		6,338		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/10/2027	1	2,792,400	235.71	97,734			42,078		44,308			(24,200)		12,950		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2027	2	1,121,819	235.68	37,383			14,542		16,612			(9,282)		4,939		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/04/2027	2	1,359,939	236.82	47,324			22,101		20,386			(11,778)		6,553		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2027	2	4,461,098	237.27	158,548			78,564		66,934			(39,393)		22,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/07/2027	1	1,263,652	236.82	43,975			20,627		19,049			(10,888)		6,116		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/15/2027	1	683,842	236.46	23,866			11,441		10,845			(5,901)		3,348		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/04/2027	2	2,544,026	236.57	89,308			41,663		39,036			(22,188)		12,259		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/03/2027	2	858,638	236.04	29,972			12,619		12,987			(7,425)		3,937		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	1,208,433	237.78	42,416			21,150		17,381			(10,488)		6,034		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	2	1,072,734	236.35	37,604			18,237		17,292			(9,345)		5,267		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	849,152	235.12	29,805			11,979		13,688			(7,360)		3,811		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	2,353,136	236.35	82,436			37,636		36,439			(20,468)		11,221		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	569,525	236.2	19,933			9,748		9,404			(4,929)		2,816		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	2	392,123	236.78	13,958			6,899		6,161			(3,464)		1,947		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	2	3,518,453	237.01	125,002			61,350		53,887			(31,019)		17,423		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	1,261,488	235.71	44,152			19,044		20,070			(10,917)		5,860		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	1	1,730,058	237.78	60,552			30,151		24,811			(14,993)		8,627		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/14/2027	2	3,017,040	236.76	105,128			46,092		43,454			(26,244)		14,080		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	1	664,225	236.04	23,181			10,441		10,497			(5,740)		3,148		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/26/2027	1	873,828	235.58	30,584			12,579		13,613			(7,573)		3,961		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/06/2027	2	764,565	235.64	25,734			10,952		12,102			(6,392)		3,523		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	1,680,333	236.16	58,201			26,046		26,112			(14,451)		7,928		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/05/2027	2	3,009,703	235.95	104,272			44,145		46,049			(25,871)		13,846		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/16/2027	3	1,680,104	236.81	57,831			27,868		25,824			(14,362)		8,238		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	2,536,562	235.58	89,033			36,690		39,623			(22,015)		11,517		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	06/25/2027	4	4,442,000	237.78	156,369			77,620		63,330			(38,972)		22,057		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/03/2027	2	1,356,120	236.69	47,522			22,079		20,569			(11,812)		6,525		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	2	285,958	235.73	9,968			4,264		4,501			(2,476)		1,320		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/08/2027	1	490,542	234.01	18,992			7,341		8,637			(4,716)		2,156		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	2,122,026	236.82	74,059			34,791		32,078			(18,312)		10,285		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	2	3,299,930	236.35	114,171			55,407		53,196			(28,404)		16,203		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	3	2,654,857	236.65	92,683			42,811		40,275			(22,999)		12,755		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/10/2027	1	337,789	237.2	11,563			5,471		4,941			(2,871)		1,642		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	2	3,692,264	237.88	130,710			65,391		52,773			(32,426)		18,461		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	1,742,709	236.46	60,821			29,114		27,637			(15,060)		8,520		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/15/2027	2	1,207,079	237.59	42,618			22,204		18,290			(10,575)		6,158		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2027	3	1,036,772	237.93	36,686			19,200		15,208			(9,111)		5,296		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	3	4,234,089	238.18	147,945			75,435		59,552			(36,701)		21,372		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2027	3	2,682,056	239.38	92,759			56,714		38,878			(23,047)		14,791		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/10/2027	3	3,311,456	241.32	111,956			67,445		39,657			(27,845)		18,117		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	3	1,207,556	240.51	41,798			25,403		15,765			(10,371)		6,652		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/02/2027	3	1,479,144	239.29	52,592			30,959		21,017			(13,055)		8,018		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/26/2027	1	4,907,470	239.74	171,271			91,878		61,820			(42,408)		25,396		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/29/2027	3	2,363,549	238.87	79,783			43,108		32,553			(19,797)		12,278		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2027	2	1,753,250	240.07	60,989			37,153		23,881			(15,127)		9,668		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/07/2027	1	2,822,657	240.71	99,640			59,264		35,530			(24,638)		15,390		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	2	674,903	239.75	22,897			12,873		8,839			(5,683)		3,572		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	4	2,349,965	240.47	82,842			49,440		30,294			(20,556)		12,827		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/13/2027	3	3,400,594	239.34	116,665			65,828		46,319			(29,099)		17,999		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	07/30/2027	3	3,390,031	237.31	118,061			64,188		54,140			(29,331)		17,633		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	3	791,083	240.01	27,470			14,627		9,658			(6,816)		4,078		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/06/2027	3	1,279,985	238.18	45,811			25,408		19,131			(11,418)		6,716		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	07/23/2027	3	1,290,917	239.74	42,335			22,729		16,154			(10,595)		6,655		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/02/2027	1	1,423,213	236.83	49,955			27,279		23,857			(12,369)		7,431		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/10/2027	3	661,550	239.71	23,890			14,344		9,190			(5,930)		3,619		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	07/30/2027	3	2,121,822	237.96	71,771			38,958		31,922			(17,815)		11,036		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	2	840,543	239.58	29,188			16,671		11,332			(7,242)		4,487		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/22/2027	3	1,904,912	238.21	66,918			41,188		30,868			(16,595)		10,564		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/18/2027	3	2,472,900	238.72	87,181			49,474		35,946			(21,623)		13,168		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/17/2027	2	1,553,927	238.78	54,182			33,161		23,754			(13,481)		8,569		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	08/31/2027	2	2,778,798	240.09	97,462			57,124		36,573			(24,115)		15,028		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	2	1,167,339	238.78	41,065			25,222		17,942			(10,160)		6,466		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/02/2027	2	698,287	238.76	24,609			12,435		9,183			(6,107)		3,501		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/11/2027	2	2,208,367	238.04	78,868			44,007		33,770			(19,565)		11,660		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	2	4,014,754	238.19	140,441			73,640		57,477			(34,883)		20,509		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	2	2,070,880	238.2	72,565			37,091		29,124			(17,997)		10,467		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	1	2,496,318	240.57	87,621			50,430		30,922			(21,666)		13,389		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	07/30/2027	3	3,009,433	236.83	108,678			59,208		50,193			(27,088)		15,653		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	2	2,784,366	239.27	99,694			57,090		38,634			(24,763)		14,863		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/15/2027	3	4,065,632	240.57	142,729			86,515		52,728			(35,411)		22,370		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	2	1,724,187	237.89	60,370			33,207		26,382			(14,985)		9,036		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/17/2027	3	1,636,277	239.34	57,395			32,491		22,424			(14,200)		8,703		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/25/2027	2	2,772,489	239.95	96,541			55,728		36,511			(23,950)		14,888		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/28/2027	3	3,410,520	238.64	119,322			64,283		48,020			(29,600)		17,695		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/24/2027	2	4,596,131	237.12	162,622			101,107		81,991			(40,467)		25,545		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/20/2027	4	2,295,422	240.57	79,426			45,560		28,147			(19,774)		12,253		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/04/2027	2	1,892,245	237.89	66,295			36,373		28,954			(16,455)		9,904		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	4	1,161,515	239.41	40,762			23,256		15,865			(10,129)		6,193		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/23/2027	3	1,817,589	238.71	60,739			37,515		28,248			(15,073)		10,091		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2025	08/26/2027	2	244,134	239.65	8,610			4,981		3,311			(2,136)		1,313		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2027	3	3,608,253	240.09	125,205			73,103		47,039			(31,167)		19,422		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/30/2027	2	2,336,563	240.09	82,194			48,141		30,655			(20,364)		12,621		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2027	5	4,544,047	238.81	166,586			88,578		62,031			(41,510)		23,365		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	1	2,092,365	238.54	73,233			37,924		28,771			(18,108)		10,647		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	4	3,549,662	238.84	122,601			63,125		47,113			(30,471)		17,966		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/22/2027	3	3,541,278	239.76	124,580			66,107		44,162			(30,910)		18,232		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/12/2027	1	1,017,364	238.54	35,608			18,416		13,989			(8,817)		5,170		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	1,233,682	239.74	43,179			23,191		15,592			(10,677)		6,392		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/12/2027	2	1,634,715	238.93	59,247			33,154		23,057			(14,704)		8,642		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/09/2027	2	2,461,032	238.18	86,624			48,147		36,990			(21,457)		12,962		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	2	844,424	237.88	29,960			16,561		12,957			(7,437)		4,431		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	2,420,629	238.75	84,722			43,059		31,504			(20,920)		12,202		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	2	1,449,863	238.78	48,792			25,350		19,552			(12,105)		7,387		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/19/2027	1	1,146,888	238.32	40,141			21,147		16,314			(9,939)		5,882		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/06/2027	2	3,491,318	238.14	122,241			67,630		52,339			(30,359)		18,320		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	2	2,423,479	239.66	84,643			45,193		30,539			(21,021)		12,493		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/16/2027	2	1,168,300	238.32	41,212			21,642		16,520			(10,262)		5,968		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	1	3,784,335	237.12	132,830			82,836		67,988			(32,845)		21,126		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/23/2027	1	1,912,036	240.57	66,921			38,477		23,605			(16,570)		10,243		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	09/24/2027	6	4,492,979	236.23	160,700			99,914		86,348			(39,980)		24,972		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	2	1,291,284	237.5	44,144			27,325		22,291			(10,950)		7,177		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	2	1,705,438	239.95	59,550			34,634		22,531			(14,777)		9,180		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	3	2,810,177	237.98	98,057			61,363		46,997			(24,343)		15,705		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/27/2027	1	4,147,932	237.12	145,592			90,720		74,346			(36,050)		23,130		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	504,742	236.83	17,716			9,686		8,482			(4,381)		2,639		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/02/2027	3	4,647,186	238.75	160,201			81,026		59,898			(39,836)		23,299		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	2	344,400	238.49	12,241			6,293		4,722			(3,038)		1,743		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	1	1,512,365	238.32	52,933			27,921		21,576			(13,089)		7,766		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/13/2027	2	5,654,513	240.38	198,724			120,034		74,334			(49,229)		31,042		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	1,913,223	240.38	67,345			40,703		25,151			(16,652)		10,515		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	3	415,733	239.5	13,269			7,970		5,798			(3,350)		2,256		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	09/01/2027	2	3,054,737	240.09	105,963			62,358		40,205			(26,253)		16,539		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	2	5,546,461	239.81	196,346			114,525		74,243			(48,784)		29,854		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/03/2027	3	1,915,995	240.03	69,477			41,157		25,463			(17,271)		10,398		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/03/2027	2	4,196,206	240.71	147,367			87,336		52,297			(36,658)		22,773		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	2	1,595,293	238.22	55,515			34,801		26,184			(13,776)		8,925		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/01/2027	2	1,466,608	238.36	52,463			26,433		20,059			(13,024)		7,343		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/09/2027	2	2,147,031	238.54	75,468			38,911		29,342			(18,808)		10,867		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/13/2027	2	3,584,063	239.09	125,559			70,666		49,919			(31,177)		18,970		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/16/2027	1	3,457,795	239.34	121,023			68,419		47,243			(29,966)		18,368		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	842,438	238.18	29,570			16,450		12,698			(7,312)		4,442		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/10/2027	2	2,676,092	240.38	94,743			57,111		34,957			(23,625)		14,641		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	2	897,955	240.17	31,249			18,682		11,927			(7,752)		4,907		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/20/2027	1	2,721,439	238.78	95,795			58,768		41,829			(23,719)		15,058		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	4	5,287,953	236.74	188,912			120,037		99,174			(46,898)		29,778		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2027	5	2,854,602	239.3	97,655			63,959		44,138			(24,254)		16,317		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2027	3	5,737,716	232.81	201,322			135,619		151,571			(49,959)		33,274		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2027	3	1,511,120	237.21	52,265			33,276		27,265			(12,970)		8,519		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	1	4,131,176	233.1	145,417			106,067		111,298			(35,957)		24,938		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/03/2027	3	2,559,220	233.48	89,318			64,158		66,316			(22,212)		15,288		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/15/2027	4	4,272,858	237.89	152,110			98,873		73,822			(37,798)		24,295		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/22/2027	2	3,613,888	238.64	126,294			83,397		59,212			(31,406)		20,700		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/11/2027	2	3,012,330	235.7	107,478			69,158		61,984			(26,634)		17,055		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/12/2027	3	1,488,150	233.08	52,058			35,889		38,883			(12,948)		8,709		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	10/29/2027	4	3,870,789	233.58	134,145			89,841		96,117			(33,365)		22,333		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/18/2027	3	1,637,193	232.46	55,757			38,763		45,075			(13,844)		9,638		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/15/2027	1	3,137,327	232.55	110,434			76,256		85,531			(27,344)		18,415		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/28/2027	2	837,792	238.28	28,050			18,663		14,275			(6,958)		4,829		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	4	4,808,296	232.01	171,612			118,947		136,575			(42,596)		28,279		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	3	1,006,907	231.9	37,048			25,822		28,874			(9,198)		5,934		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/01/2027	3	4,748,004	238.18	165,135			104,151		78,344			(41,029)		26,593		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2027	1	776,372	232.44	27,251			18,417		21,109			(6,757)		4,511		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/29/2027	3	941,857	234.97	32,305			21,548		21,004			(8,014)		5,434		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	2	1,905,077	234.32	66,912			47,803		46,423			(16,591)		11,380		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	3	1,848,412	239.33	63,975			42,110		28,576			(15,876)		10,587		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	2	5,268,056	233.25	186,402			127,431		135,740			(46,226)		30,767		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	1	3,191,695	232.55	112,348			77,625		87,013			(27,780)		18,753		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/04/2027	3	1,365,662	232.82	47,407			32,011		36,074			(11,764)		7,928		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2027	3	3,811,729	232.07	132,903			95,883		109,885			(32,966)		22,879		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2027	4	2,969,537	234.47	100,607			69,073		69,911			(24,964)		17,378		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2025	12/09/2027	3	1,530,888	231.64	55,374			40,053		45,535			(13,743)		9,198		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/26/2027	3	4,463,517	235.4	156,417			110,707		101,445			(38,797)		26,484		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/13/2025	10/13/2027	3	4,100,739	236.34	149,864			96,613		80,161			(37,184)		23,267		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2027	2	1,572,132	236.88	53,367			34,125		29,202			(13,243)		8,872		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/08/2027	2	2,556,847	236	89,636			57,451		51,138			(22,257)		14,430		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/29/2027	2	3,266,668	233.44	112,774			75,585		81,864			(28,082)		18,847		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/02/2025	12/01/2027	3	4,140,083	234.13	144,932			103,211		102,030			(35,956)		24,684		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/19/2027	4	2,914,473	231.71	107,701			75,228		83,643			(26,766)		17,175		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2025	10/21/2027	3	1,844,314	239.32	64,884			42,526		28,515			(16,091)		10,553		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/25/2027	1	4,244,812	238.64	149,417			98,858		69,905			(36,997)		24,390		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/15/2027	5	2,932,118	237.87	104,441			67,848		50,662			(25,960)		16,672		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/27/2027	4	4,252,841	239.15	141,992			94,380		67,221			(35,271)		24,486		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2025	10/15/2027	3	1,056,476	238.17	38,256			24,911		17,832			(9,532)		6,007		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2027	4	716,526	234.29	24,411			16,745		17,096			(6,063)		4,189		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	4	2,096,793	232.64	71,845	2,339		54,706		58,223			(18,424)		12,693		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2027	2	2,288,646	234.05	68,037	14,168		61,949		58,378			(20,019)		13,996		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2027	3	1,661,495	234.08	59,970			42,182		40,814			(14,890)		9,839		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/03/2027	2	3,051,748	233.61	106,971			76,732		78,379			(26,565)		18,230		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/02/2027	3	493,070	233.93	17,454			12,456		12,352			(4,331)		2,943		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2025	12/10/2027	2	1,680,499	232.39	59,196			42,872		47,437			(14,681)		10,106		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/23/2027	4	3,909,553	234.05	135,157			101,091		99,222			(33,712)		23,798		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	2	6,882,188	233.48	239,512			175,070		180,399			(59,400)		41,583		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/22/2027	3	3,927,418	233.19	139,236			103,235		105,767			(34,543)		23,885		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2027	2	826,203	232.73	29,077			21,299		22,898			(7,212)		4,997		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	2	2,240,660	232.72	78,394			57,746		62,199			(19,466)		13,564		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/04/2027	2	3,823,935	237.94	134,488			85,100		64,605			(33,303)		21,487		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/18/2027	2	4,656,531	238.17	164,897			107,528		78,791			(40,841)		26,560		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/19/2027	2	2,404,541	233.86	85,089			59,518		59,739			(21,208)		14,170		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/12/2027	3	1,171,819	232.55	40,506			27,940		31,846			(10,089)		6,858		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	4	3,036,390	232.51	107,986			73,419		82,274			(26,858)		17,644		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	2	3,778,791	233.71	133,007			99,772		98,792			(32,981)		23,130		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/01/2027	3	3,088,142	237.94	106,775			67,422		51,914			(26,571)		17,296		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/13/2027	1	3,725,637	233.1	131,142			95,606		100,212			(32,472)		22,468		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2026	12/23/2027	5	2,598,180	233.22	74,349	16,088		69,039		69,963			(20,957)		15,816		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/06/2027	1	1,881,738	233.48	66,237			47,651		48,922			(16,401)		11,273		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/30/2027	5	1,689,880	233.71	43,109	16,658		45,112		44,179			(14,729)		10,353		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	3	2,576,479	237.71	91,325			59,155		45,089			(22,684)		14,634		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	1	1,297,141	233.44	45,659			30,670		32,674			(11,290)		7,515		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/08/2027	2	6,580,004	233.13	231,745			158,051		170,760			(57,398)		38,352		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	1	2,139,674	233.13	75,317			51,385		55,527			(18,623)		12,484		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/24/2027	2	1,445,090	235.12	51,624			36,513		32,821			(12,854)		8,558		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/22/2027	1	1,419,675	233.86	49,973			34,988		35,392			(12,374)		8,391		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	1	1,003,333	233.48	35,317			25,421		26,128			(8,733)		6,017		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2027	1	2,378,533	232.72	83,724			61,873		66,228			(20,702)		14,452		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/26/2027	1	2,655,952	235.4	93,490			66,243		59,231			(23,244)		15,759		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	1	1,765,823	237.94	62,157			39,360		29,908			(15,369)		9,933		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/01/2027	3	2,249,589	238	79,609			50,137		37,620			(19,761)		12,600		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	960,742	238.17	33,914			22,128		16,297			(8,386)		5,486		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/01/2027	1	4,859,017	233.44	171,037			114,809		122,185			(42,350)		28,121		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	1	2,109,063	235.7	74,239			47,791		43,398			(18,357)		11,954		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2027	1	1,803,297	233.86	63,476			44,468		45,033			(15,696)		10,668		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/30/2027	1	1,240,444	235.4	43,664			31,008		27,769			(10,797)		7,389		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2026	12/10/2027	3	3,269,179	232.9	112,572	2,794		83,971		88,992			(28,656)		19,660		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/27/2027	1	2,631,412	234.05	92,626			69,310		67,008			(22,935)		16,077		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/20/2027	1	2,716,862	232.72	95,634			70,640		75,532			(23,679)		16,492		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/29/2027	1	4,633,048	235.4	163,083			115,751		103,717			(40,380)		27,570		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2027	2	1,552,908	232.72	54,606			40,279		43,106			(13,580)		9,400		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/05/2027	2	2,858,587	233.13	100,346			68,287		73,939			(24,951)		16,611		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/10/2027	3	2,389,045	233.1	82,812			60,367		64,056			(20,651)		14,367		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/08/2027	1	2,426,653	235.7	85,176			54,663		49,727			(21,177)		13,695		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	1	1,853,421	238.64	65,426			43,318		30,523			(16,178)		10,660		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	2	5,110,875	238.9	179,606			118,432		81,937			(44,600)		29,274		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2026	12/31/2027	3	991,978	232.89	8,837	27,039		27,166		27,516			(8,777)		6,083		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2026	01/10/2028	2	8,566,566	236.12		303,800		233,557		190,112			(71,075)		53,007		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2026	01/13/2028	2	969,353	236.91		34,586		26,662		20,376			(7,950)		6,014		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	12/31/2027	2	2,299,645	233.34		80,780		61,147		61,893			(19,851)		14,102		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/07/2028	3	4,748,317	235.16		171,008		130,997		112,670			(40,488)		29,302		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2026	01/14/2028	2	769,999	238.01		26,744		20,706		14,914			(6,103)		4,782		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	02/01/2028	1	2,263,508	236.95		79,675		63,478		48,432			(16,436)		14,279		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/14/2028	1	3,507,833	240.1		123,476		100,856		60,194			(23,141)		22,375		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2026	02/17/2028	4	1,062,742	239.21		37,654		30,941		19,592			(6,788)		6,796		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2026	02/04/2028	3	1,056,088	239.36		35,859		28,790		18,928			(7,125)		6,679		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2028	1	1,585,238	240		55,800		46,066		27,675			(9,910)		10,179		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2026	01/14/2028	3	452,167	237.7		13,921		10,823		8,960			(3,139)		2,808		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2026	01/21/2028	3	845,352	236		29,976		23,469		19,163			(6,548)		5,282		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2026	01/26/2028	2	2,392,298	237.14		82,474		65,065		50,137			(17,474)		15,013		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2026	01/07/2028	2	1,020,895	234		36,579		27,917		26,351			(8,709)		6,300		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2026	01/20/2028	2	1,044,310	234.26		37,344		29,145		26,792			(8,228)		6,519		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2026	01/06/2028	2	1,141,099	234.73		39,935		30,395		27,953			(9,569)		7,035		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2026	01/07/2028	2	1,597,161	236.12		55,953		42,895		35,377			(13,211)		9,856		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2026	01/05/2028	2	2,567,815	233.62		92,673		70,433		68,038			(22,306)		15,818		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2026	01/21/2028	2	985,732	236.91		34,603		27,205		20,887			(7,482)		6,159		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/04/2028	3	1,706,452	239.29		59,995		48,324		30,737			(11,836)		10,793		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/03/2028	2	5,453,402	239.29		190,530		159,928		101,645			(30,788)		35,307		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2026	03/03/2028	3	1,926,895	238.77		68,233		57,229		37,365			(11,072)		12,475		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	02/25/2028	3	1,810,143	241.52		62,225		51,939		28,256			(10,476)		11,652		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/18/2028	5	7,207,548	240		251,833		207,777		125,229			(44,813)		46,128		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2026	02/25/2028	5	2,041,139	239.89		72,406		60,259		36,076			(12,264)		13,139		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2026	01/27/2028	3	1,876,466	236.59		65,660		51,884		41,005			(13,828)		11,786		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2026	01/25/2028	1	1,309,338	236.91		45,958		36,173		27,854			(9,920)		8,210		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2026	03/10/2028	4	3,452,076	235.07		116,991		99,420		87,671			(17,714)		22,478		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/17/2028	3	4,163,524	231.38		144,361		123,998		135,859			(20,520)		27,263		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2026	03/10/2028	2	1,333,181	236.28		42,851		36,386		31,146			(6,536)		8,681		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	03/24/2028	4	1,790,497	229.65		61,916		54,133		65,493			(7,917)		11,790		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2026	03/16/2028	6	2,821,895	232.88		92,259		79,218		83,488			(13,146)		18,463		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2026	03/24/2028	3	2,906,020	230.14		100,848		87,584		103,166			(13,385)		19,135		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2026	03/13/2028	3	2,473,774	231.9		86,452		73,873		77,872			(12,846)		16,147		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2026	03/30/2028	3	1,646,903	228.99		58,028		50,799		62,931			(7,289)		10,895		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2026	01/31/2028	2	4,488,986	236.95		158,434		126,214		95,861			(32,662)		28,293		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2026	02/09/2028	5	3,283,678	239.42		115,770		93,687		58,975			(22,192)		20,857		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2026	02/11/2028	2	1,786,539	239.59		62,635		51,048		31,766			(11,842)		11,367		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/16/2028	3	2,085,118	240.1		72,778		59,505		35,867			(13,535)		13,322		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2026	02/10/2028	2	837,425	239.65		29,609		23,959		14,781			(5,675)		5,323		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/17/2028	4	2,682,565	230.81		91,798		79,228		90,769			(12,811)		17,566		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2026	02/18/2028	3	2,290,257	239.26		78,341		64,830		42,022			(13,727)		14,657		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	02/24/2028	4	1,656,307	239.97		59,032		49,000		29,057			(10,114)		10,653		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2026	03/07/2028	3	3,267,709	236.28		114,759		96,964		76,063			(18,153)		21,225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2026	01/28/2028	2	3,625,926	236		128,288		101,581		82,811			(26,862)		22,795		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2026	03/09/2028	5	3,285,000	236.58		110,658		93,947		74,982			(16,822)		21,372		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2026	03/01/2028	2	2,435,069	241.52		85,573		71,491		38,212			(14,350)		15,740		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/15/2028	1	2,032,127	231.9		71,328		60,956		64,057			(10,607)		13,285		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	2,045,299	229.38		71,585		61,864		75,970			(9,961)		13,446		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2026	01/12/2028	3	3,394,626	236.49		120,130		92,477		73,494			(27,766)		21,042		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2026	01/14/2028	3	9,051,500	235.97		316,023		245,693		204,069			(71,557)		56,208		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/19/2028	1	595,459	235.97		20,901		16,278		13,501			(4,705)		3,714		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	01/28/2028	4	2,043,914	236.71		72,351		57,526		44,296			(15,027)		12,849		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2026	02/02/2028	4	2,769,869	237.65		98,526		78,774		56,296			(19,849)		17,488		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/07/2028	1	2,283,920	239.29		80,394		64,802		41,329			(15,837)		14,482		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2026	02/23/2028	6	2,847,881	239.48		95,061		78,991		51,731			(16,165)		18,302		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2026	02/25/2028	3	4,797,176	240.31		164,528		137,234		82,046			(27,744)		30,881		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2026	03/02/2028	5	2,578,349	239.9		84,744		71,070		45,893			(13,772)		16,680		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/11/2028	2	2,536,023	240.1		83,698		68,304		43,306			(15,742)		16,135		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	03/06/2028	5	1,879,474	236.28		64,765		54,839		43,669			(10,110)		12,198		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2028	2	2,152,543	236.28		74,023		62,617		50,105			(11,630)		13,993		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/15/2028	1	1,939,440	240.1		68,268		55,779		33,280			(12,777)		12,381		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2026	03/10/2028	3	1,495,988	232.3		52,213		44,527		45,787			(7,850)		9,741		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2026	01/24/2028	1	2,076,032	236.91		72,661		57,169		44,164			(15,705)		13,006		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2026	02/11/2028	2	1,179,595	240.39		40,950		33,235		19,726			(7,786)		7,505		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/23/2028	4	1,236,573	230.1		42,900		37,192		43,960			(5,764)		8,136		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/20/2028	3	1,345,940	229.38		47,804		41,384		49,934			(6,533)		8,834		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/29/2028	1	1,449,040	228.84		50,571		44,189		55,849			(6,554)		9,579		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2026	03/17/2028	3	965,776	232.99		32,368		27,772		28,394			(4,632)		6,324		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2026	02/03/2028	3	1,695,614	238.01		60,144		48,109		33,626			(12,093)		10,715		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2026	03/27/2028	4	2,111,837	228.84		75,050		65,670		81,302			(9,600)		13,938		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/14/2028	1	4,517,115	231.9		158,099		135,079		142,194			(23,542)		29,507		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/28/2028	1	1,948,257	228.84		67,994		59,402		75,090			(8,824)		12,869		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2026	01/21/2028	3	2,583,540	236.47		90,766		71,251		56,593			(19,777)		16,143		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	01/28/2028	3	1,951,354	236.95		68,896		54,826		41,588			(14,258)		12,267		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2028	1	2,846,448	239.29		100,195		80,789		51,508			(19,710)		18,064		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	01/03/2028	1	5,762,230	233.34		202,830		153,727		155,332			(49,667)		35,431		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2026	01/11/2028	1	967,041	236.12		34,040		26,138		21,502			(7,998)		5,989		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2026	02/04/2028	2	4,600,887	237.85		161,742		130,113		92,267			(32,115)		29,099		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	01/04/2028	1	3,312,678	233.34		116,606		88,416		89,441			(28,514)		20,388		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/18/2028	1	5,617,324	235.97		197,168		153,504		127,121			(44,444)		35,006		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2026	03/03/2028	4	1,325,643	237.77		45,115		38,058		27,654			(7,175)		8,583		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2026	03/31/2028	2	940,956	229.86		32,957		28,891		34,099			(4,100)		6,230		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	02/29/2028	1	1,741,518	241.52		61,476		51,342		27,329			(10,330)		11,248		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/30/2026	03/24/2028	3	969,746	229.88		33,649		29,219		34,971			(4,465)		6,385		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	02/18/2028	2	1,432,047	239.45		51,160		42,041		25,956			(9,180)		9,165		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	02/28/2028	1	956,153	241.52		33,657		28,101		14,965			(5,663)		6,170		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/21/2028	1	2,537,966	229.38		88,829		76,749		94,269			(12,378)		16,672		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2026	03/31/2028	3	4,362,244	230.05		152,202		133,680		156,246			(18,712)		28,882		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2026	04/07/2028	3	4,338,475	230.63		152,367		135,314		150,681			(17,228)		28,881		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/11/2028	1	1,418,360	230.65		49,643		44,324		49,319			(5,493)		9,471		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/26/2028	1	1,789,234	230.79		62,623		57,125		62,176			(5,724)		12,084		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/21/2028	3	3,680,583	231.41		128,667		116,708		122,787			(12,133)		24,765		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2026	04/28/2028	4	1,425,534	230.94		49,809		45,770		49,134			(4,127)		9,642		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/15/2028	3	1,328,924	230.39		47,066		44,349		47,876			(2,846)		9,103		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/16/2028	1	4,690,662	230.39		163,235		153,593		169,189			(10,258)		32,153		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/21/2028	4	990,888	231.42		34,483		31,288		33,012			(3,260)		6,667		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2026	05/08/2028	2	992,504	231		34,539		32,169		34,330			(2,489)		6,763		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2026	06/22/2028	4	1,338,776	229.6		44,917		44,556		51,603			(434)		9,421		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2026	05/05/2028	2	5,215,424	231.64		181,397		167,962		173,146			(13,660)		35,462		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/28/2028	1	2,456,315	231.52		85,480		85,363		84,877			(466)		17,357		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2026	05/19/2028	2	2,248,977	230.83		79,227		74,806		79,114			(4,517)		15,450		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2026	06/16/2028	4	3,924,395	229.83		135,357		133,739		148,899			(2,288)		27,501		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2026	06/01/2028	2	1,709,623	230.65		58,003		55,815		61,225			(2,261)		11,855		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2026	06/09/2028	3	2,350,060	231.51		81,612		79,823		80,296			(2,108)		16,388		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2028	3	2,271,190	230.37		81,012		78,758		83,010			(2,358)		15,827		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/17/2028	1	2,920,500	230.39		101,633		95,639		105,341			(6,378)		20,034		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/26/2028	2	2,310,779	231.88		77,818		74,736		76,534			(3,315)		15,955		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2026	04/21/2028	3	3,015,895	231.37		102,430		93,374		100,892			(9,353)		20,293		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/23/2028	6	1,933,491	230.03		66,990		66,649		72,706			(450)		13,616		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2026	06/09/2028	2	1,357,394	231.21		46,912		45,632		47,201			(1,341)		9,466		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2026	06/02/2028	4	1,366,971	229.95		48,244		46,540		51,064			(1,790)		9,486		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/29/2028	2	2,469,872	232.35		84,461		84,461		81,046			(88)		17,465		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/22/2028	3	2,759,970	231.96		95,843		91,277		92,095			(4,936)		19,001		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/09/2028	4	2,710,119	230.65		94,870		92,530		97,523			(2,532)		18,899		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2026	06/02/2028	4	3,208,695	231.2		110,023		106,595		111,306			(3,830)		22,265		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2026	05/26/2028	3	4,546,728	232.73		154,470		148,233		142,812			(6,838)		31,393		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2026	04/28/2028	2	1,072,550	231.55		37,305		34,323		35,620			(3,119)		7,255		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2026	05/12/2028	4	6,076,957	231.12		211,200		197,689		209,034			(13,830)		41,534		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/25/2028	1	3,544,835	230.79		124,069		113,162		123,183			(11,356)		23,924		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/30/2028	1	3,486,991	231.88		121,347		116,513		115,792			(5,305)		24,145		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	03/31/2028	2	1,332,688	230.03		46,497		40,988		47,797			(5,665)		8,824		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/19/2028	4	2,951,802	231.71		102,200		97,240		98,347			(5,432)		20,278		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/02/2028	1	4,222,293	231.36		147,358		135,820		142,165			(12,079)		28,646		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2026	04/07/2028	4	2,105,095	229.98		74,637		66,198		76,065			(8,533)		14,014		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/13/2028	4	2,633,714	230.86		92,999		83,611		90,466			(9,549)		17,614		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/12/2028	1	2,609,642	230.65		91,337		81,565		90,742			(10,093)		17,439		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/05/2028	3	2,468,621	231.33		85,069		79,143		83,452			(6,210)		16,785		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2026	05/05/2028	5	2,398,700	231		84,634		78,346		82,759			(6,393)		16,310		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2026	05/01/2028	2	1,771,449	231.36		61,595		56,776		59,645			(5,025)		12,009		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2026	05/26/2028	3	2,017,857	231.87		71,117		67,901		66,924			(3,326)		13,932		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2026	05/18/2028	2	1,888,747	230.98		65,475		61,713		65,743			(3,841)		12,966		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2026	04/13/2028	2	4,171,080	231.51		146,017		130,977		137,469			(15,215)		27,895		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2026	05/04/2028	3	2,290,755	230.96		80,118		73,985		79,249			(6,226)		15,564		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2026	05/19/2028	4	3,604,854	231.45		125,361		118,659		122,109			(6,941)		24,764		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2026	06/02/2028	1	4,489,716	229.65		155,793		150,229		170,871			(5,762)		31,154		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/12/2028	2	1,802,380	231.62		62,624		61,344		61,319			(1,506)		12,595		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2028	1	694,041	231.45		24,083		24,083		24,067					4,911		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2026	06/16/2028	3	1,696,258	231.78		56,852		55,943		57,230			(1,052)		11,887		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/23/2028	2	1,839,429	230.08		65,315		65,159		68,995			(424)		12,953		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/20/2028	1	2,665,613	229.95		92,497		91,480		100,620			(1,514)		18,732		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2026	04/10/2028	3	2,727,169	230.65		95,665		85,417		94,711			(10,562)		18,197		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2026	04/07/2028	2	1,411,058	230.76		49,196		43,844		48,614			(5,524)		9,393		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2026	05/11/2028	3	1,573,807	230.66		55,678		51,975		55,675			(3,774)		10,749		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/03/2028	1	1,588,889	231.36		55,452		51,116		53,567			(4,539)		10,788		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2026	04/28/2028	2	7,393,101	230.65		260,115		238,470		259,636			(22,042)		50,008		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2026	04/13/2028	4	1,128,840	231.6		39,762		35,836		36,995			(4,056)		7,549		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2026	06/05/2028	2	1,997,278	230.7		69,585		67,487		71,511			(2,364)		13,889		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2026	05/12/2028	3	1,167,575	231.24		40,590		37,937		39,888			(2,709)		7,980		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2026	04/13/2028	4	2,206,237	231.38		77,619		69,601		73,326			(8,128)		14,755		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/17/2028	3	2,170,146	232.18		75,140		67,842		68,794			(7,524)		14,558		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/14/2028	1	4,060,693	231.62		141,312		138,404		138,325			(3,470)		28,417		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/15/2026	06/15/2028	3	3,171,274	231.75		109,239		107,238		107,147			(2,177)		22,208		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2026	06/16/2028	2	2,831,863	229.95		98,010		96,935		106,650			(1,597)		19,845		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/26/2028	3	2,369,831	232.35		82,047		78,381		76,293			(3,797)		16,362		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/10/2028	1	3,746,537	231		130,754		121,786		129,753			(9,454)		25,569		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117F$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2026	06/26/2028	3	2,678,053	231.52		93,257		93,142		92,424			(470)		18,898		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/18/2028	1	4,766,233	232.18		166,818		150,549		151,090			(16,864)		31,997		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2026	04/27/2028	3	2,247,371	230.76		78,867		72,225		78,302			(6,732)		15,190		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	04/03/2028	2	2,163,928	230.03		75,713		66,781		77,798			(9,186)		14,361		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/04/2028	1	4,329,092	230.03		151,518		133,644		155,641			(18,397)		28,752		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/09/2028	1	4,748,781	231		165,732		154,350		164,258			(12,000)		32,385		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2026	04/20/2028	3	1,513,239	232.04		52,119		47,143		48,453			(5,033)		10,174		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/25/2028	1	1,236,811	231.96		43,041		40,975		41,323			(2,287)		8,533		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/19/2028	1	2,066,652	232.18		72,333		65,288		65,602			(7,302)		13,885		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117F$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2026	06/23/2028	3	3,350,652	230.21		117,348		116,663		124,732			(856)		23,595		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/21/2028	1	3,780,753	229.95		131,570		130,126		142,714			(2,151)		26,587		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/06/2028	1	2,345,190	230.7		81,613		79,146		83,968			(2,787)		16,320		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117F$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/27/2028	1	4,337,368	231.52		150,507		150,300		149,689			(822)		30,628		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	04/06/2028	1	1,758,319	230.07		60,988		54,035		63,128			(7,018)		11,696		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/05/2028	1	3,298,879	230.03		115,461		101,859		118,746			(14,000)		21,927		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/23/2028	1	2,430,015	231.96		84,565		80,493		81,085			(4,505)		16,742		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2026	04/24/2028	2	1,089,416	230.79		38,007		34,670		37,810			(3,455)		7,347		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/24/2028	1	2,703,441	231.96		94,080		89,557		90,325			(5,006)		18,639		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/13/2028	1	2,601,494	231.62		90,532		88,667		88,506			(2,226)		18,193		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/07/2028	1	1,418,936	230.7		49,379		47,889		50,865			(1,684)		9,881		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/31/2028	1	2,726,434	231.88		94,880		91,106		90,536			(4,142)		18,892		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/12/2028	2	3,472,764	231.14		120,672		113,353		119,294			(7,776)		23,735		0001
Purchased Call/Citi Grandmaster Fixed Index & Index/CGM040RSN	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/28/2026	1	1,059,374	321.97	26,026			2,088		39,735			(6,471)		2,130		0001
Purchased Call/Citi Grandmaster Fixed Index & Index/CGM040SSE	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2024	09/25/2026	3	3,540,799	323.07	86,444			10,257		121,924			(21,469)		8,643		0001
Purchased Call/Citi Grandmaster Fixed Index & Index/CGM040SS4	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2024	09/16/2026	3	4,410,577	321.75	107,953			11,432		167,823			(26,800)		10,194		0001
Purchased Call/Citi Grandmaster Fixed Index & Index/CGM040RSG	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/24/2026	1	1,666,505	322.22	40,496			3,008		61,176			(10,027)		3,235		0001
Purchased Call/Citi Grandmaster Fixed Index & Index/CGM040SS9	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/22/2026	1	2,395,184	322.26	58,442			6,663		87,464			(14,451)		5,745		0001
Purchased Call/Citi Grandmaster Fixed Index & Index/CGM040SS0	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/11/2026	4	3,262,516	321.51	79,917			7,943		126,794			(19,866)		7,295		0001
Purchased Call/Citi Grandmaster Fixed Index & Index/CGM040QSR	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2024	07/29/2026	4	4,963,821	322	119,575			4,606		187,781			(29,688)		6,996		0001
Purchased Call/Citi Grandmaster Fixed Index & Index/CGM040RS0	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2024	08/07/2026	4	1,224,041	319.31	30,738			1,569		56,718			(7,635)		1,975		0001
Purchased Call/Citi Grandmaster Fixed Index & Index/CGM040RS2	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/07/2026	4	3,191,201	320.12	77,958			3,989		139,543			(19,434)		5,148		0001
Purchased Call/Citi Grandmaster Fixed Index & Index/CGM040RSQ	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	09/02/2026	2	3,964,961	322.22	95,695			8,284		145,295			(23,647)		8,301		0001
Purchased Call/Citi Grandmaster Fixed Index & Index/CGM040QSM	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/24/2026	3	2,541,414	322.47	60,080			1,902		92,515			(14,908)		3,258		0001
Purchased Call/Citi Grandmaster Fixed Index & Index/CGM040SS7	Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2024	09/18/2026	2	6,333,828	322.5	153,887			16,774		226,284			(38,221)		14,826		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2024	07/17/2026	2	1,260,027	325.82	26,890			596		32,647			(6,706)		1,360		0001
Purchased Call/Citi Grandmaster Index/CGM040QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/17/2026	3	3,089,406	322.55	76,407			1,690		111,953			(19,040)		3,334		0001
Purchased Call/Citi Grandmaster Index/CGM040RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2024	08/19/2026	3	5,370,914	321.85	130,372			8,786		204,019			(32,367)		9,939		0001
Purchased Call/Citi Grandmaster Index/CGM040RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/14/2026	2	3,620,389	321.64	88,213			5,367		140,105			(22,011)		6,356		0001
Purchased Call/Citi Grandmaster Index/CGM040QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2024	07/31/2026	3	2,547,660	322.94	57,973			2,397		88,583			(14,391)		3,712		0001
Purchased Call/Citi Grandmaster Index/CGM040QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/15/2026	4	8,248,770	327.82	187,416			3,615		162,781			(46,593)		8,361		0001
Purchased Call/Citi Grandmaster Index/CGM040RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	09/03/2026	2	2,590,456	321.53	61,594			5,424		100,652			(15,294)		5,466		0001
Purchased Call/Citi Grandmaster Index/CGM040SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/25/2026	5	4,113,862	323.16	99,131			11,858		138,557			(24,852)		10,042		0001
Purchased Call/Citi Grandmaster Index/CGM040SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/15/2026	1	2,338,701	321.74	57,064			5,957		89,162			(14,110)		5,371		0001
Purchased Call/Citi Grandmaster Index/CGM040RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/21/2026	3	5,187,270	321.81	126,833			8,928		197,544			(31,514)		9,790		0001
Purchased Call/Citi Grandmaster Index/CGM040RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/11/2026	1	1,636,306	321.04	40,928			4,065		66,056			(10,162)		3,659		0001
Purchased Call/Citi Grandmaster Index/CGM040QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	07/31/2026	3	3,124,951	320.31	72,947			3,026		135,001			(18,174)		4,554		0001
Purchased Call/Citi Grandmaster Index/CGM040RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	08/28/2026	3	5,148,894	322.22	121,862			9,784		189,013			(30,384)		10,351		0001
Purchased Call/Citi Grandmaster Index/CGM040SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2024	09/18/2026	3	1,264,278	321.63	32,026			3,488		48,657			(7,951)		2,959		0001
Purchased Call/Citi Grandmaster Index/CGM040RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/27/2026	3	1,384,034	322.12	33,167			2,607		51,272			(8,251)		2,759		0001
Purchased Call/Citi Grandmaster Index/CGM040SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2024	09/17/2026	2	1,251,929	321.81	30,750			3,304		47,435			(7,639)		2,912		0001
Purchased Call/Citi Grandmaster Index/CGM040RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	08/12/2026	4	5,520,364	320.17	136,841			7,910		240,010			(33,986)		9,474		0001
Purchased Call/Citi Grandmaster Index/CGM040RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2024	09/04/2026	3	2,968,086	321.17	71,392			6,392		118,765			(17,720)		6,311		0001
Purchased Call/Citi Grandmaster Index/CGM040RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/10/2026	1	2,761,524	320.12	66,829			3,677		120,605			(16,547)		4,628		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/15/2024	07/10/2026	3	3,865,885	328.6	89,970			1,119		67,170			(22,424)		3,199		0001
Purchased Call/Citi Grandmaster Index/CGM040QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/02/2026	2	2,908,541	325.13	79,429			110		82,258			(19,766)		1,076		0001
Purchased Call/Citi Grandmaster Index/CGM040QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2024	07/02/2026	3	3,389,673	327.73	79,868			111		68,274			(19,927)		1,255		0001
Purchased Call/Citi Grandmaster Index/CGM040RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/04/2026	3	1,295,143	321.02	30,968			2,785		52,446			(7,712)		2,754		0001
Purchased Call/Citi Grandmaster Index/CGM040QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/14/2026	1	1,267,090	321.74	30,917			3,190		48,319			(7,655)		2,891		0001
Purchased Call/Citi Grandmaster Index/CGM040RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/09/2026	4	6,190,775	320.71	151,611			14,597		256,244			(37,639)		13,652		0001
Purchased Call/Citi Grandmaster Index/CGM040RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/14/2026	2	972,750	320.78	24,389			1,481		40,336			(6,057)		1,708		0001
Purchased Call/Citi Grandmaster Index/CGM040RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2024	09/08/2026	1	1,422,955	320.33	34,720			3,291		60,672			(8,585)		3,116		0001
Purchased Call/Citi Grandmaster Index/CGM040QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	07/24/2026	3	3,754,021	322.19	89,040			2,832		140,064			(22,212)		4,813		0001
Purchased Call/Citi Grandmaster Index/CGM040QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2026	1	1,406,967	327.73	33,627			277		28,257			(8,315)		974		0001
Purchased Call/Citi Grandmaster Index/CGM040QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2024	08/05/2026	3	3,212,780	318.44	79,740			3,837		158,259			(19,789)		5,045		0001
Purchased Call/Citi Grandmaster Index/CGM040RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/25/2026	1	930,511	322.22	22,611			1,708		34,198			(5,591)		1,822		0001
Purchased Call/Citi Grandmaster Index/CGM040QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/23/2024	07/22/2026	2	5,152,870	323.75	121,531			3,509		166,760			(30,161)		6,325		0001
Purchased Call/Citi Grandmaster Index/CGM040QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/10/2026	4	5,894,960	327.81	140,333			1,744		116,754			(34,893)		4,879		0001
Purchased Call/Citi Grandmaster Index/CGM040QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	07/24/2026	3	4,024,777	321.76	98,065			3,114		155,724			(24,371)		5,160		0001
Purchased Call/Citi Grandmaster Index/CGM040RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/17/2026	1	1,058,165	321.64	25,608			1,656		40,918			(6,341)		1,919		0001
Purchased Call/Citi Grandmaster Index/CGM040SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2024	09/25/2026	2	3,287,781	322.5	82,756			9,818		117,570			(20,551)		8,026		0001
Purchased Call/Citi Grandmaster Index/CGM040RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	09/01/2026	2	694,154	322.22	16,811			1,446		25,464			(4,194)		1,442		0001
Purchased Call/Citi Grandmaster Index/CGM040RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/28/2026	3	5,193,837	322.08	125,273			10,041		193,015			(31,138)		10,441		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2024	07/17/2026	2	5,505,686	324.59	122,759			2,711		163,895			(30,503)		5,941		0001
Purchased Call/Citi Grandmaster Index/CGM040RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2024	08/20/2026	1	1,126,629	321.91	27,509			1,892		42,562			(6,830)		2,106		0001
Purchased Call/Citi Grandmaster Index/CGM040QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/14/2026	1	2,319,835	328.6	55,676			994		40,253			(13,767)		2,272		0001
Purchased Call/Citi Grandmaster Index/CGM040QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2024	07/01/2026	3	4,763,731	324.89	115,169					138,435			(28,588)		1,247		0001
Purchased Call/Citi Grandmaster Index/CGM040QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/23/2026	2	1,948,275	323.39	44,203			1,343		65,206			(11,021)		2,445		0001
Purchased Call/Citi Grandmaster Index/CGM040QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/13/2026	1	2,400,369	328.6	57,609			951		41,645			(14,264)		2,265		0001
Purchased Call/Citi Grandmaster Index/CGM040SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/18/2026	2	1,765,300	322.26	43,152			4,712		64,387			(10,752)		4,132		0001
Purchased Call/Citi Grandmaster Index/CGM040QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	08/04/2026	1	5,865,477	320.31	142,531			6,657		253,180			(35,243)		9,082		0001
Purchased Call/Citi Grandmaster Index/CGM040RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/31/2026	1	654,389	322.22	15,902			1,336		23,982			(3,937)		1,349		0001
Purchased Call/Citi Grandmaster Index/CGM040RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/14/2026	3	5,129,194	321.38	124,820			7,580		202,772			(31,020)		9,005		0001
Purchased Call/Citi Grandmaster Index/CGM040SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2026	1	1,800,590	323.16	43,934			5,431		60,579			(10,864)		4,495		0001
Purchased Call/Citi Grandmaster Index/CGM040SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2024	09/24/2026	2	1,349,169	322.69	32,609			3,812		47,402			(8,095)		3,274		0001
Purchased Call/Citi Grandmaster Index/CGM040SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/21/2026	1	1,253,729	322.26	30,591			3,450		45,764			(7,575)		2,989		0001
Purchased Call/Citi Grandmaster Index/CGM040RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2024	08/26/2026	3	2,672,765	322.11	64,852			4,992		99,050			(16,092)		5,281		0001
Purchased Call/Citi Grandmaster Index/CGM040RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/11/2026	1	1,146,608	320.12	27,748			1,563		50,029			(6,861)		1,945		0001
Purchased Call/Citi Grandmaster Index/CGM040SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/30/2026	3	4,195,039	322.94	101,194			12,663		144,028			(25,117)		10,531		0001
Purchased Call/Citi Grandmaster Index/CGM040RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2024	09/10/2026	2	884,180	320.76	21,972			2,147		36,494			(5,456)		1,963		0001
Purchased Call/Citi Grandmaster Index/CGM040SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/11/2026	3	3,570,072	321.74	86,899			8,663		136,211			(21,691)		7,983		0001
Purchased Call/Citi Grandmaster Index/CGM040QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/02/2026	4	2,737,247	327.03	65,709			91		61,133			(16,342)		1,013		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2024	07/08/2026	3	2,673,802	327.38	61,792			595		56,550			(15,345)		1,979		0001
Purchased Call/Citi Grandmaster Index/CGM040RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/04/2026	2	6,088,070	320.33	149,450			13,426		259,926			(37,228)		12,944		0001
Purchased Call/Citi Grandmaster Index/CGM040SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	07/31/2026	3	4,632,486	321.83	106,527			4,412		177,499			(26,477)		6,750		0001
Purchased Call/Citi Grandmaster Index/CGM040SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/20/2026	1	1,294,530	322.55	31,069			812		46,850			(7,693)		1,515		0001
Purchased Call/Citi Grandmaster Index/CGM040RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/21/2026	2	4,179,312	322.22	100,812			7,107		153,688			(25,119)		7,887		0001
Purchased Call/Citi Grandmaster Index/CGM040RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/21/2026	3	2,202,721	322.07	52,720			3,705		82,014			(13,086)		4,157		0001
Purchased Call/Citi Grandmaster Index/CGM040QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/09/2026	3	2,207,021	326.67	57,077			628		51,536			(14,175)		1,733		0001
Purchased Call/Citi Grandmaster Index/CGM040RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/18/2026	1	988,018	321.64	23,910			1,576		38,189			(5,912)		1,810		0001
Purchased Call/Citi Grandmaster Index/CGM040RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2024	08/07/2026	2	7,051,347	320	170,831			8,721		311,078			(42,429)		11,376		0001
Purchased Call/Citi Grandmaster Index/CGM040SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/16/2026	1	965,126	327.85	20,519			423		18,931			(5,094)		1,010		0001
Purchased Call/Citi Grandmaster Index/CGM040QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2024	07/10/2026	2	2,865,664	328.12	68,035			843		54,031			(16,879)		2,372		0001
Purchased Call/Citi Grandmaster Index/CGM040QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/06/2026	1	3,288,746	327.73	78,601			541		66,045			(19,462)		2,108		0001
Purchased Call/Citi Grandmaster Index/CGM040SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2024	09/23/2026	4	10,295,242	322.37	253,135			29,233		371,968			(62,815)		24,841		0001
Purchased Call/Citi Grandmaster Index/CGM040QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/28/2026	1	1,618,200	322.19	38,837			1,440		60,226			(9,603)		2,241		0001
Purchased Call/Citi Grandmaster Index/CGM040QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/27/2026	2	2,170,238	322.19	51,056			1,882		80,830			(13,035)		2,951		0001
Purchased Call/Citi Grandmaster Index/CGM040RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	08/13/2026	2	1,796,006	320.6	44,038			2,605		75,580			(10,935)		3,118		0001
Purchased Call/Citi Grandmaster Index/CGM040QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2026	1	2,271,211	322.55	54,509			1,498		82,208			(13,478)		2,724		0001
Purchased Call/Citi Grandmaster Index/CGM040QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	07/30/2026	1	967,124	322.01	24,448			975		36,510			(6,070)		1,386		0001
Purchased Call/Citi Grandmaster Index/CGM040S$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/28/2026	1	1,193,624	323.16	29,124			3,565		40,166			(7,211)		2,964		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	08/03/2026	1	261,830	320.31	6,362			289		11,299			(1,575)		400		0001
Purchased Call/Citi Grandmaster Index/CGM040SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2024	08/06/2026	2	2,204,774	319.08	54,026			2,676		103,921			(13,414)		3,510		0001
Purchased Call/Citi Grandmaster Index/CGM040SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2024	10/02/2026	3	1,297,651	322.54	31,424			4,033		46,191			(7,805)		3,293		0001
Purchased Call/Citi Grandmaster Index/CGM040SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/06/2026	1	2,147,042	322.64	52,173			6,952		75,863			(12,901)		5,563		0001
Purchased Call/Citi Grandmaster Index/CGM040SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2024	10/09/2026	4	1,590,646	322.73	38,699			5,349		55,781			(9,623)		4,184		0001
Purchased Call/Citi Grandmaster Index/CGM040SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/12/2026	1	1,841,558	322.98	44,566			6,323		63,065			(11,035)		4,915		0001
Purchased Call/Citi Grandmaster Index/CGM040SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2024	10/15/2026	3	886,807	322.93	20,999			3,081		30,491			(5,245)		2,401		0001
Purchased Call/Citi Grandmaster Index/CGM040TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/30/2026	1	2,019,020	322.36	46,661			7,787		73,133			(11,585)		5,836		0001
Purchased Call/Citi Grandmaster Index/CGM040SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/14/2026	4	4,491,108	323.26	107,391			15,510		150,016			(26,659)		12,101		0001
Purchased Call/Citi Grandmaster Index/CGM040TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/25/2024	11/20/2026	2	3,314,337	322.51	80,731			15,843		118,970			(20,105)		10,373		0001
Purchased Call/Citi Grandmaster Index/CGM040TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/19/2026	1	1,061,979	323.1	25,700			3,889		35,988			(6,363)		2,928		0001
Purchased Call/Citi Grandmaster Index/CGM040TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2026	1	471,357	320.32	11,360			2,169		20,119			(2,809)		1,460		0001
Purchased Call/Citi Grandmaster Index/CGM040TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2024	10/30/2026	3	1,943,393	321.71	46,486			7,789		74,344			(11,600)		5,618		0001
Purchased Call/Citi Grandmaster Index/CGM040SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/09/2026	1	1,745,119	322.84	42,542			5,884		60,621			(10,577)		4,590		0001
Purchased Call/Citi Grandmaster Index/CGM040TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/28/2026	4	6,172,276	322.6	148,853			24,347		219,142			(36,928)		17,695		0001
Purchased Call/Citi Grandmaster Index/CGM040TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	11/02/2026	1	1,338,044	321.71	32,381			5,523		51,191			(8,018)		3,915		0001
Purchased Call/Citi Grandmaster Index/CGM040TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/13/2026	4	5,028,163	320.32	122,523			22,907		214,536			(30,574)		15,346		0001
Purchased Call/Citi Grandmaster Index/CGM040TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2026	1	1,748,672	322.44	42,318			6,859		62,975			(10,464)		4,992		0001
Purchased Call/Citi Grandmaster Index/CGM040TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/23/2026	2	2,594,294	322.44	62,909			9,912		94,860			(15,669)		7,281		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2024	12/02/2026	4	3,520,051	324.41	85,979			18,212		106,159			(21,346)		11,469		0001
Purchased Call/Citi Grandmaster Index/CGM040SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/08/2026	3	1,022,651	322.57	25,092			3,435		36,323			(6,259)		2,676		0001
Purchased Call/Citi Grandmaster Index/CGM040TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2024	11/19/2026	2	1,324,406	321.34	31,841			6,178		52,301			(7,907)		4,130		0001
Purchased Call/Citi Grandmaster Index/CGM040SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2024	10/02/2026	3	4,897,675	322.4	119,035			15,278		176,463			(29,586)		12,427		0001
Purchased Call/Citi Grandmaster Index/CGM040US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/23/2026	4	4,425,802	322.24	108,360			26,144		163,763			(26,924)		15,366		0001
Purchased Call/Citi Grandmaster Index/CGM040TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/26/2026	1	1,527,645	322.44	36,969			5,950		55,003			(9,154)		4,343		0001
Purchased Call/Citi Grandmaster Index/CGM040SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/01/2024	10/01/2026	3	1,946,992	322.67	47,203			5,972		68,493			(11,715)		4,914		0001
Purchased Call/Citi Grandmaster Index/CGM040TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2024	10/23/2026	2	265,737	322.33	6,480			1,019		9,657			(1,610)		746		0001
Purchased Call/Citi Grandmaster Index/CGM040TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	11/11/2026	3	6,451,783	322.87	150,765			27,560		224,203			(37,403)		19,546		0001
Purchased Call/Citi Grandmaster Index/CGM040US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/30/2026	1	2,055,660	324.26	49,541			10,358		62,903			(12,267)		6,655		0001
Purchased Call/Citi Grandmaster Index/CGM040TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2024	11/04/2026	3	3,754,852	321.64	91,435			15,833		144,444			(22,683)		11,074		0001
Purchased Call/Citi Grandmaster Index/CGM040TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2024	11/06/2026	3	6,438,554	322.69	155,122			27,463		226,927			(38,574)		19,138		0001
Purchased Call/Citi Grandmaster Index/CGM040US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/09/2026	2	4,800,650	325.81	115,320			25,521		125,067			(28,612)		15,991		0001
Purchased Call/Citi Grandmaster Index/CGM040TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/20/2026	2	1,105,608	321.26	28,009			5,490		44,005			(6,959)		3,460		0001
Purchased Call/Citi Grandmaster Index/CGM040TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2024	11/20/2026	3	7,994,010	321.84	193,080			37,832		303,637			(47,961)		25,018		0001
Purchased Call/Citi Grandmaster Index/CGM040TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/13/2026	2	4,704,128	321.18	113,106			21,062		187,995			(28,084)		14,357		0001
Purchased Call/Citi Grandmaster Index/CGM040US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2024	11/23/2026	2	1,773,229	322.51	43,082			8,600		63,559			(10,678)		5,607		0001
Purchased Call/Citi Grandmaster Index/CGM040US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/04/2026	2	4,652,988	325.37	112,161			24,137		126,752			(27,852)		15,258		0001
Purchased Call/Citi Grandmaster Index/CGM040TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/09/2026	1	3,210,228	322.69	77,366			13,960		114,596			(19,156)		9,653		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/18/2026	3	3,111,546	322.4	69,279			16,238		113,099			(17,199)		10,649		0001
Purchased Call/Citi Grandmaster Index/CGM040USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/04/2026	3	6,492,996	325.4	158,847			34,267		176,393			(39,621)		21,292		0001
Purchased Call/Citi Grandmaster Index/CGM040USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/07/2026	2	2,774,872	325.4	67,202			14,700		75,524			(16,645)		9,186		0001
Purchased Call/Citi Grandmaster Index/CGM040USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2026	3	4,485,975	325.35	105,040			24,260		123,168			(26,066)		15,262		0001
Purchased Call/Citi Grandmaster Index/CGM040USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/17/2026	2	3,323,620	324.67	69,704			16,208		98,180			(17,311)		11,341		0001
Purchased Call/Citi Grandmaster Index/CGM040TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/13/2026	3	2,666,306	321.13	63,935			11,875		107,003			(15,862)		8,138		0001
Purchased Call/Citi Grandmaster Index/CGM040USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/30/2024	12/24/2026	3	4,022,314	322.45	96,175			23,436		146,069			(23,981)		14,005		0001
Purchased Call/Citi Grandmaster Index/CGM040USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/30/2024	12/30/2026	4	6,823,453	322.3	163,307			40,948		251,824			(40,560)		24,158		0001
Purchased Call/Citi Grandmaster Index/CGM040USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/11/2026	3	5,287,148	325.85	126,706			28,501		137,274			(31,475)		17,720		0001
Purchased Call/Citi Grandmaster Index/CGM040USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/21/2026	1	1,454,748	322.24	35,059			8,343		53,697			(8,681)		5,022		0001
Purchased Call/Citi Grandmaster Index/CGM040USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/11/2026	2	2,682,300	325.57	64,310			14,485		71,850			(16,010)		8,990		0001
Purchased Call/Citi Grandmaster Index/CGM040UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/30/2024	12/24/2026	3	3,892,380	322.56	92,803			22,592		140,062			(23,107)		13,553		0001
Purchased Call/Citi Grandmaster Index/CGM040US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2024	12/03/2026	2	2,418,063	324.89	60,785			12,961		69,260			(15,092)		7,904		0001
Purchased Call/Citi Grandmaster Index/CGM040TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/30/2026	3	5,671,765	321.62	137,187			22,913		218,561			(34,104)		16,395		0001
Purchased Call/Citi Grandmaster Index/CGM040TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2024	11/06/2026	3	1,076,072	322.39	25,910			4,586		38,920			(6,444)		3,199		0001
Purchased Call/Citi Grandmaster Index/CGM040SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2024	10/07/2026	4	6,693,335	322.45	162,673			21,930		241,295			(40,392)		17,429		0001
Purchased Call/Citi Grandmaster Index/CGM040TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	11/03/2026	1	3,031,534	321.71	73,363			12,597		116,003			(18,140)		8,906		0001
Purchased Call/Citi Grandmaster Index/CGM040TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/29/2026	2	741,383	322.58	17,571			2,903		26,377			(4,364)		2,134		0001
Purchased Call/Citi Grandmaster Index/CGM040T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/16/2026	2	2,932,449	323.1	70,423			10,414		99,561			(17,540)		7,976		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/27/2026	3	7,380,583	322.67	179,495			36,898		261,341			(44,525)		23,657		0001
Purchased Call/Citi Grandmaster Index/CGM040T8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/06/2026	2	3,882,310	322.7	93,542			16,544		136,732			(23,233)		11,540		0001
Purchased Call/Citi Grandmaster Index/CGM040US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/24/2024	12/18/2026	3	5,839,944	322.24	140,201			32,942		215,187			(34,892)		19,986		0001
Purchased Call/Citi Grandmaster Index/CGM040US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2024	11/25/2026	2	2,204,954	323.19	52,368			10,642		74,484			(13,049)		7,020		0001
Purchased Call/Citi Grandmaster Index/CGM040USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2024	12/11/2026	2	1,780,353	326.21	41,809			9,405		44,371			(10,387)		5,967		0001
Purchased Call/Citi Grandmaster Index/CGM040USI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2026	1	1,344,879	325.57	32,412			7,435		36,136			(8,014)		4,562		0001
Purchased Call/Citi Grandmaster Index/CGM040SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/13/2026	1	1,063,449	322.98	25,735			3,682		36,418			(6,364)		2,852		0001
Purchased Call/Citi Grandmaster Index/CGM040T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	10/21/2026	2	3,208,429	322.82	77,243			11,894		111,629			(19,169)		8,926		0001
Purchased Call/Citi Grandmaster Index/CGM040SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2024	10/16/2026	3	1,462,173	322.89	35,324			5,219		50,590			(8,780)		3,977		0001
Purchased Call/Citi Grandmaster Index/CGM040US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/25/2026	1	2,899,204	323.08	68,110			13,848		99,489			(16,934)		9,231		0001
Purchased Call/Citi Grandmaster Index/CGM040T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2024	10/23/2026	2	4,061,652	322.5	98,264			15,452		145,420			(24,399)		11,399		0001
Purchased Call/Citi Grandmaster Index/CGM040US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/27/2026	1	1,578,944	324.26	38,053			7,831		48,187			(9,461)		5,061		0001
Purchased Call/Citi Grandmaster Index/CGM040USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/10/2026	1	349,028	325.7	8,669			1,932		9,212			(2,152)		1,166		0001
Purchased Call/Citi Grandmaster Index/CGM040SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/05/2026	2	2,689,737	322.64	65,054			8,605		94,876			(16,162)		6,933		0001
Purchased Call/Citi Grandmaster Index/CGM040T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/12/2026	2	2,805,957	321.68	65,395			12,065		107,839			(16,242)		8,532		0001
Purchased Call/Citi Grandmaster Index/CGM040SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/09/2026	2	3,508,436	322.98	85,376			11,809		120,320			(21,261)		9,228		0001
Purchased Call/Citi Grandmaster Index/CGM040US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2026	1	2,769,527	322.24	66,746			15,953		102,403			(16,504)		9,588		0001
Purchased Call/Citi Grandmaster Index/CGM040US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/18/2026	4	9,309,300	320.93	231,715			54,387		380,588			(57,590)		31,859		0001
Purchased Call/Citi Grandmaster Index/CGM040USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2025	12/28/2026	2	6,329,525	322.45	153,289			38,063		230,243			(38,068)		22,286		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2024	10/16/2026	2	4,901,733	322.91	118,846			17,544		169,282			(29,515)		13,332		0001
Purchased Call/Citi Grandmaster Index/CGM040TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2024	11/18/2026	2	5,311,374	320.89	129,678			24,957		217,759			(32,177)		16,506		0001
Purchased Call/Citi Grandmaster Index/CGM040TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2024	10/22/2026	1	719,775	322.69	17,042			2,649		25,306			(4,231)		2,011		0001
Purchased Call/Citi Grandmaster Index/CGM040TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/16/2026	1	2,164,299	320.32	52,160			9,901		92,464			(12,915)		6,678		0001
Purchased Call/Citi Grandmaster Index/CGM040SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/02/2026	2	3,151,189	322.64	75,910			9,755		111,159			(18,899)		7,996		0001
Purchased Call/Citi Grandmaster Index/CGM040USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/14/2026	1	1,624,517	325.57	39,151			8,940		43,612			(9,694)		5,494		0001
Purchased Call/Citi Grandmaster Index/CGM040USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2026	1	560,252	325.4	13,558			2,980		15,285			(3,352)		1,860		0001
Purchased Call/Citi Grandmaster Index/CGM040TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2024	11/05/2026	2	1,225,043	322	30,367			5,316		45,793			(7,543)		3,627		0001
Purchased Call/Citi Grandmaster Index/CGM040TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/20/2026	1	2,132,478	323.1	51,819			7,901		72,344			(12,813)		5,906		0001
Purchased Call/Citi Grandmaster Index/CGM040TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	11/10/2026	2	4,041,271	322.69	97,339			17,688		142,647			(24,089)		12,197		0001
Purchased Call/Citi Grandmaster Index/CGM040US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/04/2026	1	628,791	325.65	14,926			3,212		16,614			(3,706)		2,062		0001
Purchased Call/Citi Grandmaster Index/CGM040US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2026	1	1,866,877	324.26	44,992			9,456		57,146			(11,125)		6,063		0001
Purchased Call/Citi Grandmaster Index/CGM040USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/29/2026	1	5,651,018	322.45	136,190			33,860		205,905			(33,675)		19,952		0001
Purchased Call/Citi Grandmaster Index/CGM040WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2025	02/16/2027	1	730,015	327.56	17,593			5,566		16,980			(4,350)		2,904		0001
Purchased Call/Citi Grandmaster Index/CGM040WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/03/2027	2	6,114,851	326.13	146,375			49,279		167,067			(36,307)		25,100		0001
Purchased Call/Citi Grandmaster Index/CGM040VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	3	1,549,866	321.43	37,782			9,991		61,298			(9,432)		5,620		0001
Purchased Call/Citi Grandmaster Index/CGM040VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/21/2025	01/15/2027	4	9,058,052	324.34	220,423			61,120		280,945			(55,576)		33,441		0001
Purchased Call/Citi Grandmaster Index/CGM040VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/05/2027	2	2,060,207	326.39	51,866			15,668		53,272			(12,879)		7,997		0001
Purchased Call/Citi Grandmaster Index/CGM040VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/06/2027	3	4,091,766	322.75	97,493			25,325		145,592			(24,187)		14,761		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040V\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/04/2027	2	631,184	325.91	15,867			4,765		17,101			(3,942)		2,445		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2025	02/26/2027	4	4,245,617	325.96	102,230			33,985		116,645			(25,506)		17,249		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2025	02/19/2027	2	5,092,147	327.98	121,075			38,924		130,873			(30,071)		20,386		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/10/2027	4	4,205,971	326.99	101,536			31,277		115,807			(25,203)		16,511		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/15/2027	2	3,242,845	323.64	78,843			21,572		107,142			(19,585)		11,972		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/22/2027	2	3,649,787	325.47	87,510			24,749		101,961			(21,732)		13,710		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2025	01/19/2027	1	933,292	324.34	22,492			6,250		28,955			(5,562)		3,480		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/26/2027	4	2,867,552	326.07	68,785			22,809		78,023			(17,111)		11,650		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	01/04/2027	1	1,460,862	322.22	35,207			9,056		54,268			(8,717)		5,242		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/12/2027	2	324,071	323.24	8,192			2,876		11,417			(2,043)		1,354		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/13/2027	4	6,218,757	321.2	149,586			40,322		250,690			(37,133)		22,843		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/19/2027	3	3,159,424	327.27	75,060			24,179		85,775			(18,696)		12,649		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/08/2027	1	2,381,616	326.44	57,159			17,454		61,447			(14,153)		9,308		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/07/2027	2	739,809	322.42	17,351			4,542		27,054			(4,312)		2,676		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/13/2025	12/24/2026	1	427,617	322.63	9,331			2,320		15,295			(2,379)		1,489		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/29/2027	3	3,195,511	326.18	76,601			22,406		83,617			(19,027)		12,205		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	12/31/2026	3	3,269,347	322.22	78,493			19,885		121,244			(19,571)		11,606		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/05/2027	3	3,452,777	327.21	82,364			24,892		93,094			(20,466)		13,403		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	02/01/2027	1	1,717,125	325.86	41,383			12,238		46,566			(10,247)		6,605		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040W\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/04/2027	2	1,152,028	325.44	29,322			9,936		33,604			(7,290)		4,738		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/05/2027	3	3,167,478	325.37	72,454			24,744		92,793			(18,061)		13,055		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	01/29/2027	4	4,580,720	325.86	108,891			31,950		123,772			(27,179)		17,496		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/11/2027	3	2,394,707	322.97	59,144			20,636		85,990			(14,712)		9,988		0001
Purchased Call/Citi Grandmaster Index/CGM040U\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	12/31/2026	5	2,449,868	322.27	59,885			15,207		90,485			(14,983)		8,697		0001
Purchased Call/Citi Grandmaster Index/CGM040X\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2027	1	3,099,113	324.53	74,999			27,300		99,032			(18,545)		13,228		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/24/2027	3	2,983,228	326.91	71,205			23,296		74,863			(17,668)		12,070		0001
Purchased Call/Citi Grandmaster Index/CGM040X\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/29/2027	1	1,117,732	323.2	27,049			10,083		39,883			(6,698)		4,824		0001
Purchased Call/Citi Grandmaster Index/CGM040X\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	03/31/2027	2	5,329,235	322.93	131,706			49,414		194,644			(32,672)		23,087		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/05/2027	3	2,950,676	326.44	71,955			21,783		75,945			(17,929)		11,454		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2027	1	3,003,447	325.37	72,683			25,060		89,021			(17,972)		12,478		0001
Purchased Call/Citi Grandmaster Index/CGM040X\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	03/19/2027	4	2,888,245	324.53	69,041			24,944		92,086			(17,218)		12,235		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/12/2027	3	4,090,175	323.67	99,763			35,017		139,208			(24,832)		17,094		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/22/2027	1	1,538,277	327.27	37,072			12,035		37,185			(9,179)		6,198		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/29/2027	1	733,748	325.32	18,540			5,421		20,913			(4,603)		2,803		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/25/2027	1	2,794,538	325.34	67,348			19,269		79,303			(16,676)		10,573		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2027	1	3,372,839	326.44	81,285			24,899		87,122			(20,099)		13,211		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2027	2	1,624,972	325.35	39,216			11,082		45,945			(9,735)		6,104		0001
Purchased Call/Citi Grandmaster Index/CGM040X\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2027	4	4,079,181	324.95	98,431			36,030		125,912			(24,449)		17,444		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/25/2027	3	3,887,263	323.2	89,541			33,171		138,966			(22,377)		16,655		0001
Purchased Call/Citi Grandmaster Index/CGM040XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/25/2027	3	4,593,509	323.98	110,036			40,594		154,415			(27,371)		19,680		0001
Purchased Call/Citi Grandmaster Index/CGM040XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/19/2027	2	6,208,803	324.65	150,130			54,055		196,121			(37,281)		26,302		0001
Purchased Call/Citi Grandmaster Index/CGM040VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	01/05/2027	1	1,480,387	322.22	35,677			9,213		54,937			(8,822)		5,326		0001
Purchased Call/Citi Grandmaster Index/CGM040USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	12/31/2026	3	833,183	322.06	20,269			5,126		31,312			(5,043)		2,958		0001
Purchased Call/Citi Grandmaster Index/CGM040WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2025	03/05/2027	3	6,939,060	325.56	166,065			56,604		200,011			(41,264)		28,599		0001
Purchased Call/Citi Grandmaster Index/CGM040VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2027	4	8,542,979	322.27	195,773			52,920		315,956			(49,952)		30,980		0001
Purchased Call/Citi Grandmaster Index/CGM040VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/11/2027	1	4,851,816	321.43	116,444			31,073		192,078			(28,832)		17,731		0001
Purchased Call/Citi Grandmaster Index/CGM040VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/21/2027	2	1,730,136	325.09	42,318			11,890		50,008			(10,517)		6,483		0001
Purchased Call/Citi Grandmaster Index/CGM040XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/19/2027	2	502,953	324.97	11,901			4,287		15,454			(2,957)		2,131		0001
Purchased Call/Citi Grandmaster Index/CGM040WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/26/2027	3	2,248,159	326.67	53,132			17,560		57,772			(13,187)		9,134		0001
Purchased Call/Citi Grandmaster Index/CGM040XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2025	03/25/2027	2	1,035,438	325.36	23,555			8,655		31,050			(5,849)		4,436		0001
Purchased Call/Citi Grandmaster Index/CGM040XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2027	1	398,465	323.2	9,643			3,603		14,287			(2,384)		1,723		0001
Purchased Call/Citi Grandmaster Index/CGM040XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2025	03/25/2027	3	2,762,101	324.39	65,871			24,231		89,828			(16,366)		11,834		0001
Purchased Call/Citi Grandmaster Index/CGM040VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2027	3	4,342,087	325.12	107,000			31,919		126,845			(26,551)		16,778		0001
Purchased Call/Citi Grandmaster Index/CGM040VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/28/2027	1	470,735	325.33	11,330			3,288		13,409			(2,813)		1,794		0001
Purchased Call/Citi Grandmaster Index/CGM040WSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2027	1	1,041,702	327.27	25,105			8,173		25,226			(6,208)		4,206		0001
Purchased Call/Citi Grandmaster Index/CGM040WSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/11/2025	03/10/2027	3	5,334,416	324.13	125,910			43,624		174,787			(31,243)		22,206		0001
Purchased Call/Citi Grandmaster Index/CGM040VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/22/2027	2	3,657,489	325.34	87,436			24,763		103,494			(21,754)		13,739		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/11/2027	1	298,049	327.12	7,125			2,205		7,198			(1,769)		1,173		0001
Purchased Call/Citi Grandmaster Index/CGM040W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2025	02/12/2027	2	8,393,543	327.56	202,193			63,214		221,514			(50,307)		33,096		0001
Purchased Call/Citi Grandmaster Index/CGM040W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/12/2027	4	6,394,227	322.78	156,872			54,984		233,545			(38,971)		26,723		0001
Purchased Call/Citi Grandmaster Index/CGM040W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2025	02/19/2027	1	814,750	328.02	19,548			6,282		18,128			(4,853)		3,262		0001
Purchased Call/Citi Grandmaster Index/CGM040VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/27/2027	3	4,624,147	324.94	113,120			32,666		136,643			(28,077)		17,579		0001
Purchased Call/Citi Grandmaster Index/CGM040VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/15/2027	1	1,757,796	323.25	43,176			11,808		60,119			(10,720)		6,490		0001
Purchased Call/Citi Grandmaster Index/CGM040W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/18/2025	02/12/2027	3	6,195,138	327.7	148,406			46,356		161,693			(36,875)		24,428		0001
Purchased Call/Citi Grandmaster Index/CGM040W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/17/2027	2	4,309,356	324.43	103,608			36,889		138,456			(25,709)		18,185		0001
Purchased Call/Citi Grandmaster Index/CGM040W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/16/2027	2	4,076,568	323.67	98,712			34,984		139,441			(24,410)		17,170		0001
Purchased Call/Citi Grandmaster Index/CGM040VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2027	1	2,014,064	321.43	48,338			12,948		79,860			(11,952)		7,379		0001
Purchased Call/Citi Grandmaster Index/CGM040VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2025	01/20/2027	1	408,738	324.34	9,851			2,747		12,708			(2,432)		1,528		0001
Purchased Call/Citi Grandmaster Index/CGM040VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/26/2027	1	1,190,261	325.34	28,685			8,235		33,705			(7,093)		4,514		0001
Purchased Call/Citi Grandmaster Index/CGM040W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2025	02/18/2027	1	983,692	328.11	23,505			7,501		21,668			(5,836)		3,930		0001
Purchased Call/Citi Grandmaster Index/CGM040W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/08/2027	1	1,182,970	325.37	28,628			9,845		34,693			(7,088)		4,905		0001
Purchased Call/Citi Grandmaster Index/CGM040W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/25/2027	2	1,275,521	326.47	30,463			10,039		33,483			(7,570)		5,172		0001
Purchased Call/Citi Grandmaster Index/CGM040W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/05/2027	3	1,060,092	326.48	24,347			8,294		28,074			(6,046)		4,369		0001
Purchased Call/Citi Grandmaster Index/CGM040W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/01/2027	1	1,101,186	325.96	26,649			8,907		30,452			(6,598)		4,502		0001
Purchased Call/Citi Grandmaster Index/CGM040W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2025	02/17/2027	3	2,128,515	327.56	51,639			16,394		50,236			(12,772)		8,485		0001
Purchased Call/Citi Grandmaster Index/CGM040X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/22/2027	1	3,926,081	324.53	95,011			34,502		125,458			(23,525)		16,727		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/18/2027	2	1,032,442	324.28	25,675			9,201		33,592			(6,379)		4,365		0001
Purchased Call/Citi Grandmaster Index/CGM040W3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	1	1,074,018	327.06	26,697			8,334		26,162			(6,629)		4,235		0001
Purchased Call/Citi Grandmaster Index/CGM040VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	02/02/2027	1	2,040,476	325.86	49,175			14,591		55,295			(12,160)		7,867		0001
Purchased Call/Citi Grandmaster Index/CGM040WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2027	1	2,885,141	325.96	69,820			23,401		79,585			(17,264)		11,819		0001
Purchased Call/Citi Grandmaster Index/CGM040VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2027	1	520,133	321.11	14,027			3,801		21,133			(3,483)		1,915		0001
Purchased Call/Citi Grandmaster Index/CGM040WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/15/2027	1	1,862,245	323.67	45,066			15,931		63,487			(11,159)		7,828		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/22/2027	1	1,849,957	318.25	44,954			21,983		95,603			(11,116)		9,148		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2025	06/25/2027	3	2,820,677	318.52	68,532			34,010		143,182			(17,061)		14,006		0001
Purchased Call/Citi Grandmaster Index/CGM040YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2025	05/07/2027	3	7,283,094	316.02	177,270			75,816		420,275			(44,026)		33,614		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/11/2027	3	4,839,404	318.13	117,146			55,764		250,022			(29,101)		23,559		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2025	06/29/2027	1	1,585,184	318.52	38,679			19,286		80,184			(9,564)		7,915		0001
Purchased Call/Citi Grandmaster Index/CGM040Z96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2025	06/07/2027	1	2,558,619	317.75	61,919			29,043		134,639			(15,331)		12,383		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2025	06/25/2027	2	3,201,572	318.36	77,983			38,628		163,994			(19,369)		15,898		0001
Purchased Call/Citi Grandmaster Index/CGM040Z98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2025	06/04/2027	2	2,934,679	317.75	71,074			33,207		154,382			(17,712)		14,141		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2025	06/16/2027	3	1,254,504	318.31	30,344			14,630		64,009			(7,540)		6,151		0001
Purchased Call/Citi Grandmaster Index/CGM040YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2025	05/10/2027	1	959,243	316.26	23,310			10,036		54,309			(5,772)		4,449		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2025	06/04/2027	2	2,538,492	317.7	61,447			28,653		133,897			(15,260)		12,232		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2025	06/25/2027	1	192,733	318.03	4,782			2,368		10,053			(1,187)		957		0001
Purchased Call/Citi Grandmaster Index/CGM040XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/21/2027	3	6,002,572	316.7	148,276			59,928		331,466			(36,793)		26,982		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2027	3	5,525,584	317.15	127,943			48,611		295,756			(31,835)		24,025		0001
Purchased Call/Citi Grandmaster Index/CGM040XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/16/2027	3	9,455,311	317.07	227,679			90,860		510,033			(56,656)		42,140		0001
Purchased Call/Citi Grandmaster Index/CGM040YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2025	05/05/2027	2	3,275,968	315.94	80,471			34,068		188,736			(19,966)		15,071		0001
Purchased Call/Citi Grandmaster Index/CGM040YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/14/2027	3	3,535,273	315.43	85,592			37,447		209,414			(21,268)		16,499		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	05/28/2027	3	11,035,290	315.18	269,039			123,014		662,696			(66,909)		52,623		0001
Purchased Call/Citi Grandmaster Index/CGM040YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	04/30/2027	2	4,067,278	316.36	98,625			41,230		229,261			(24,494)		18,559		0001
Purchased Call/Citi Grandmaster Index/CGM040XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/08/2027	2	587,461	311.39	16,012			6,192		42,090			(3,976)		2,582		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2025	06/28/2027	1	1,357,838	318.52	32,995			16,430		68,879			(8,170)		6,771		0001
Purchased Call/Citi Grandmaster Index/CGM040YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/21/2027	2	5,427,520	314.87	133,433			59,729		332,003			(33,138)		25,607		0001
Purchased Call/Citi Grandmaster Index/CGM040YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2025	04/27/2027	1	2,391,283	316.98	58,108			23,946		129,932			(14,368)		10,858		0001
Purchased Call/Citi Grandmaster Index/CGM040XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2025	04/15/2027	2	870,952	315.37	23,079			9,161		51,578			(5,734)		3,875		0001
Purchased Call/Citi Grandmaster Index/CGM040XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2025	04/22/2027	2	1,673,526	317.17	38,548			15,649		90,049			(9,576)		7,535		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2025	06/11/2027	3	1,739,001	318.05	42,185			20,110		89,907			(10,497)		8,466		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2025	06/08/2027	1	3,438,735	317.75	83,217			39,094		180,733			(20,577)		16,667		0001
Purchased Call/Citi Grandmaster Index/CGM040XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2027	1	3,590,741	314.69	87,255			34,279		220,257			(21,575)		15,920		0001
Purchased Call/Citi Grandmaster Index/CGM040XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/07/2027	3	4,480,374	313.56	99,717			38,391		290,547			(24,748)		19,656		0001
Purchased Call/Citi Grandmaster Index/CGM040XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2027	2	967,693	324.02	18,494			7,017		32,516			(4,593)		4,207		0001
Purchased Call/Citi Grandmaster Index/CGM040YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2025	05/07/2027	2	1,904,941	316.26	45,905			19,663		108,156			(11,426)		8,792		0001
Purchased Call/Citi Grandmaster Index/CGM040XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2025	04/23/2027	3	655,691	316.2	17,181			7,034		37,087			(4,286)		2,957		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2025	04/23/2027	2	983,557	316.98	24,175			9,890		53,302			(6,021)		4,436		0001
Purchased Call/Citi Grandmaster Index/CGM040YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2025	05/06/2027	2	625,755	316.32	15,048			6,409		35,317			(3,739)		2,883		0001
Purchased Call/Citi Grandmaster Index/CGM040YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/20/2027	3	992,081	315.97	23,189			10,324		57,182			(5,761)		4,674		0001
Purchased Call/Citi Grandmaster Index/CGM040YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2025	05/19/2027	3	2,014,303	314.97	49,073			21,718		122,347			(12,172)		9,474		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2025	06/04/2027	2	1,699,195	317.98	40,569			18,907		88,213			(10,072)		8,188		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2025	06/17/2027	3	3,825,002	318.25	92,502			44,922		195,717			(23,050)		18,781		0001
Purchased Call/Citi Grandmaster Index/CGM040YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/28/2027	2	5,029,696	317.48	122,373			50,605		265,979			(30,347)		22,875		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/17/2027	2	3,506,174	318.47	84,329			40,914		177,196			(20,969)		17,216		0001
Purchased Call/Citi Grandmaster Index/CGM040YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/25/2027	1	1,802,492	316.39	43,801			19,761		101,525			(10,830)		8,556		0001
Purchased Call/Citi Grandmaster Index/CGM040YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/17/2027	1	2,596,245	315.34	62,829			27,655		154,810			(15,557)		12,174		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/24/2027	1	845,573	318.09	20,469			10,080		43,766			(5,082)		4,193		0001
Purchased Call/Citi Grandmaster Index/CGM040YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/21/2027	2	3,276,107	316.39	79,330			35,567		185,199			(19,761)		15,457		0001
Purchased Call/Citi Grandmaster Index/CGM040YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2025	05/11/2027	1	748,397	316.26	18,186			7,844		42,323			(4,497)		3,476		0001
Purchased Call/Citi Grandmaster Index/CGM040YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2027	1	1,259,628	315.93	30,609			12,908		72,514			(7,569)		5,786		0001
Purchased Call/Citi Grandmaster Index/CGM040YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/18/2027	1	2,518,958	315.34	60,959			26,879		149,879			(15,073)		11,830		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/21/2027	1	1,201,208	318.25	29,189			14,253		61,447			(7,227)		5,932		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2025	06/02/2027	3	3,868,235	317.41	94,778			43,775		207,196			(23,517)		18,585		0001
Purchased Call/Citi Grandmaster Index/CGM040YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2025	05/28/2027	2	1,106,749	315.82	26,612			12,153		64,333			(6,609)		5,278		0001
Purchased Call/Citi Grandmaster Index/CGM040XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/05/2027	1	1,166,767	317.15	28,469			10,886		62,472			(7,049)		5,100		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2027	2	5,544,789	321.38	132,085			50,106		226,760			(32,798)		24,108		0001
Purchased Call/Citi Grandmaster Index/CGM040YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2025	04/30/2027	2	1,535,978	316.57	36,713			15,349		85,604			(9,119)		7,009		0001
Purchased Call/Citi Grandmaster Index/CGM040YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2025	04/23/2027	3	4,533,467	317.44	109,963			44,903		239,287			(27,309)		20,447		0001
Purchased Call/Citi Grandmaster Index/CGM040XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2025	04/14/2027	5	3,732,438	315.34	91,777			36,452		221,489			(22,924)		16,577		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2025	06/11/2027	1	714,866	317.99	17,468			8,312		37,091			(4,337)		3,480		0001
Purchased Call/Citi Grandmaster Index/CGM040YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/21/2027	1	153,700	315.42	3,601			1,612		9,141			(894)		725		0001
Purchased Call/Citi Grandmaster Index/CGM040X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/06/2027	1	1,548,364	317.15	37,780			14,479		82,968			(9,342)		6,781		0001
Purchased Call/Citi Grandmaster Index/CGM040YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2027	1	2,853,065	316.39	69,329			31,332		161,757			(17,120)		13,564		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2027	1	1,517,382	318.05	36,872			17,676		78,485			(9,117)		7,429		0001
Purchased Call/Citi Grandmaster Index/CGM040XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/09/2027	2	3,529,655	313.52	88,222			34,337		229,172			(21,918)		15,540		0001
Purchased Call/Citi Grandmaster Index/CGM040YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/13/2027	1	817,618	316.39	18,581			8,076		46,044			(4,613)		3,810		0001
Purchased Call/Citi Grandmaster Index/CGM040YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/14/2027	2	1,080,963	315.35	26,407			11,554		64,286			(6,564)		5,045		0001
Purchased Call/Citi Grandmaster Index/CGM040XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/09/2027	3	4,982,669	314.69	122,072			47,571		305,275			(30,392)		21,937		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2025	06/03/2027	1	1,174,123	317.74	28,896			13,395		61,687			(7,175)		5,649		0001
Purchased Call/Citi Grandmaster Index/CGM040YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2025	05/27/2027	1	510,563	316.46	11,649			5,288		28,723			(2,892)		2,431		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2025	06/23/2027	2	2,270,211	318.18	55,031			27,003		118,040			(13,653)		11,242		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/14/2027	1	1,505,212	318.05	36,426			17,436		77,837			(9,019)		7,359		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2025	06/17/2027	2	429,134	318.33	10,369			5,037		21,864			(2,587)		2,107		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/09/2025	06/09/2027	2	6,079,617	317.82	147,220			69,375		318,553			(36,509)		29,511		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2025	05/14/2027	1	2,117,574	315.34	49,962			21,906		126,019			(12,473)		9,883		0001
Purchased Call/Citi Grandmaster Index/CGM040YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2025	05/12/2027	3	2,448,291	315.82	59,714			25,865		142,401			(14,822)		11,390		0001
Purchased Call/Citi Grandmaster Index/CGM040XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/09/2027	2	1,109,292	313.39	27,358			10,644		72,482			(6,796)		4,884		0001
Purchased Call/Citi Grandmaster Index/CGM040XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/19/2027	1	3,174,980	317.07	77,470			31,073		171,361			(19,156)		14,223		0001
Purchased Call/Citi Grandmaster Index/CGM040YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2025	04/26/2027	1	2,011,332	316.98	48,875			20,101		110,548			(12,102)		9,117		0001
Purchased Call/Citi Grandmaster Index/CGM040YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/24/2027	2	2,658,788	316.39	62,786			28,313		149,738			(15,592)		12,602		0001
Purchased Call/Citi Grandmaster Index/CGM040YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/03/2027	1	1,327,286	315.93	32,253			13,576		76,476			(7,986)		6,086		0001
Purchased Call/Citi Grandmaster Index/CGM040XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2025	04/01/2027	1	715,047	323.97	17,392			6,555		24,095			(4,318)		3,103		0001
Purchased Call/Citi Grandmaster Index/CGM040XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/20/2027	1	1,525,616	317.07	37,225			14,962		82,240			(9,192)		6,846		0001
Purchased Call/Citi Grandmaster Index/CGM040ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2025	06/30/2027	3	4,831,322	318.48	117,522			58,791		245,283			(29,152)		24,157		0001
Purchased Call/Citi Grandmaster Index/CGM040YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	04/30/2027	2	5,265,651	315.93	127,886			53,539		303,759			(31,828)		24,028		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/10/2027	1	717,902	317.9	17,524			8,338		37,462			(4,363)		3,490		0001
Purchased Call/Citi Grandmaster Index/CGM040XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/12/2027	1	2,928,889	314.69	71,172			27,901		179,587			(17,623)		12,963		0001
Purchased Call/Citi Grandmaster Index/CGM040YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/29/2027	2	608,882	317.58	13,908			5,787		31,985			(3,455)		2,774		0001
Purchased Call/Citi Grandmaster Index/CGM040YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	05/28/2027	2	1,096,859	315.47	26,832			12,254		64,909			(6,664)		5,231		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/01/2027	1	2,475,313	315.18	60,150			27,679		149,220			(14,873)		11,875		0001
Purchased Call/Citi Grandmaster Index/CGM040XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/16/2027	1	1,249,323	316.74	30,963			12,342		68,635			(7,688)		5,568		0001
Purchased Call/Citi Grandmaster Index/CGM040YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2025	05/07/2027	1	1,161,637	316.27	27,804			11,889		65,911			(6,903)		5,361		0001
Purchased Call/Citi Grandmaster Index/CGM1400$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2025	07/21/2027	4	4,559,900	319.56	111,179			58,864		219,180			(27,595)		23,446		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1401$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2025	09/17/2027	2	1,019,764	323.83	24,933			15,191		39,395			(6,185)		5,624		0001
Purchased Call/Citi Grandmaster Index/CGM1400$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2025	07/23/2027	2	2,858,665	319.58	69,409			37,054		137,837			(17,235)		14,737		0001
Purchased Call/Citi Grandmaster Index/CGM1402$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2025	09/24/2027	2	1,090,873	325.11	26,329			16,308		39,002			(6,533)		6,063		0001
Purchased Call/Citi Grandmaster Index/CGM1401$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/20/2025	08/19/2027	3	1,392,143	319.63	33,265			18,963		67,439			(8,261)		7,422		0001
Purchased Call/Citi Grandmaster Index/CGM1400$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2025	08/13/2027	2	529,847	320.53	12,734			7,153		24,316			(3,160)		2,804		0001
Purchased Call/Citi Grandmaster Index/CGM1400$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/13/2027	1	2,570,286	318.6	62,458			32,344		130,687			(15,444)		13,078		0001
Purchased Call/Citi Grandmaster Index/CGM1400$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	07/30/2027	3	5,305,872	318.55	125,093			68,035		271,469			(31,086)		27,598		0001
Purchased Call/Citi Grandmaster Index/CGM1401$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2025	08/26/2027	2	253,333	319.69	6,298			3,645		12,298			(1,563)		1,362		0001
Purchased Call/Citi Grandmaster Index/CGM1400$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2025	08/12/2027	2	1,072,270	319.57	26,289			14,699		52,113			(6,519)		5,668		0001
Purchased Call/Citi Grandmaster Index/CGM1401$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2025	08/25/2027	3	4,007,553	319.67	97,821			56,465		194,357			(24,267)		21,520		0001
Purchased Call/Citi Grandmaster Index/CGM1400$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2025	08/06/2027	2	5,273,755	319	128,981			71,364		264,405			(32,035)		27,673		0001
Purchased Call/Citi Grandmaster Index/CGM1401$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2025	08/20/2027	2	3,866,815	318.82	96,666			55,356		196,786			(24,011)		20,641		0001
Purchased Call/Citi Grandmaster Index/CGM1402$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2025	09/17/2027	2	1,903,056	323.62	46,570			28,499		74,456			(11,583)		10,495		0001
Purchased Call/Citi Grandmaster Index/CGM1401$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2025	08/20/2027	4	3,674,412	320.53	88,510			50,766		169,978			(22,032)		19,614		0001
Purchased Call/Citi Grandmaster Index/CGM1400$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2025	07/26/2027	1	2,511,565	319.45	61,031			32,740		121,813			(15,112)		12,997		0001
Purchased Call/Citi Grandmaster Index/CGM1401$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2025	09/03/2027	3	2,011,436	319.39	49,489			29,311		94,366			(12,301)		10,916		0001
Purchased Call/Citi Grandmaster Index/CGM1401$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/23/2027	1	2,150,110	320.53	52,463			30,164		99,153			(12,990)		11,518		0001
Purchased Call/Citi Grandmaster Index/CGM1401$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2025	09/17/2027	3	3,471,363	323.77	84,693			51,764		134,639			(21,036)		19,143		0001
Purchased Call/Citi Grandmaster Index/CGM1401$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2025	09/10/2027	2	3,057,042	322.87	79,756			48,078		124,512			(19,888)		16,725		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1402S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2025	09/28/2027	2	6,395,770	326.12	156,126			97,366		216,269			(38,607)		35,704		0001
Purchased Call/Citi Grandmaster Index/CGM1400S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2025	07/15/2027	3	1,354,287	318.32	33,218			17,321		70,684			(8,248)		6,909		0001
Purchased Call/Citi Grandmaster Index/CGM1400S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2027	3	3,756,684	318.76	91,521			50,194		189,788			(22,707)		19,663		0001
Purchased Call/Citi Grandmaster Index/CGM1401S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2025	08/13/2027	2	2,649,246	319.88	64,141			36,161		126,158			(15,967)		14,022		0001
Purchased Call/Citi Grandmaster Index/CGM1400SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2025	07/30/2027	2	1,643,914	319.41	39,570			21,431		80,203			(9,814)		8,551		0001
Purchased Call/Citi Grandmaster Index/CGM1401S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2025	09/08/2027	4	5,292,334	321.39	129,983			77,520		235,396			(32,239)		28,888		0001
Purchased Call/Citi Grandmaster Index/CGM1401SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/02/2025	09/02/2027	2	1,936,567	318.64	48,379			28,462		99,636			(12,004)		10,497		0001
Purchased Call/Citi Grandmaster Index/CGM1401S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2025	08/13/2027	2	3,727,739	320.1	90,528			50,949		175,316			(22,479)		19,730		0001
Purchased Call/Citi Grandmaster Index/CGM040Z5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/09/2025	07/07/2027	3	4,740,227	318.52	115,465			58,869		240,953			(28,642)		23,927		0001
Purchased Call/Citi Grandmaster Index/CGM1401SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2025	09/10/2027	3	3,703,481	322.57	91,788			55,298		153,552			(22,830)		20,262		0001
Purchased Call/Citi Grandmaster Index/CGM1401SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/07/2027	1	3,361,899	320.41	82,367			48,990		157,221			(20,367)		18,330		0001
Purchased Call/Citi Grandmaster Index/CGM040Z5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2025	07/02/2027	2	838,048	318.74	20,404			10,309		41,891			(5,063)		4,202		0001
Purchased Call/Citi Grandmaster Index/CGM1400SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/23/2025	07/23/2027	3	478,858	319.94	11,400			6,083		22,608			(2,831)		2,469		0001
Purchased Call/Citi Grandmaster Index/CGM1400S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2025	07/16/2027	3	638,866	318.27	16,094			8,458		32,979			(4,009)		3,264		0001
Purchased Call/Citi Grandmaster Index/CGM1400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2025	07/19/2027	1	1,656,707	319.01	40,258			21,209		82,279			(9,968)		8,496		0001
Purchased Call/Citi Grandmaster Index/CGM1400SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2025	07/23/2027	3	2,178,394	319.45	52,805			28,382		105,779			(13,210)		11,230		0001
Purchased Call/Citi Grandmaster Index/CGM1400SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2025	07/28/2027	2	4,873,619	319.33	119,352			64,297		237,673			(29,607)		25,285		0001
Purchased Call/Citi Grandmaster Index/CGM1400SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2025	07/20/2027	1	1,683,217	319.01	40,902			21,575		83,697			(10,114)		8,644		0001
Purchased Call/Citi Grandmaster Index/CGM1400S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/12/2027	1	1,667,731	318.6	40,526			20,960		84,385			(10,034)		8,475		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2025	07/06/2027	1	1,824,590	318.8	44,338			22,534		91,394			(10,948)		9,198		0001
Purchased Call/Citi Grandmaster Index/CGM1400$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/15/2025	07/14/2027	2	3,462,662	318.47	83,047			43,154		176,852			(20,607)		17,642		0001
Purchased Call/Citi Grandmaster Index/CGM1401$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2025	08/27/2027	2	6,372,981	320.67	154,612			90,135		292,629			(38,395)		34,303		0001
Purchased Call/Citi Grandmaster Index/CGM1401$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2025	08/27/2027	2	2,510,042	319.95	60,759			35,469		120,059			(15,114)		13,511		0001
Purchased Call/Citi Grandmaster Index/CGM1401$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2025	09/01/2027	1	2,660,140	319.95	64,907			38,071		127,616			(16,028)		14,403		0001
Purchased Call/Citi Grandmaster Index/CGM1400$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/23/2025	07/22/2027	3	2,543,727	319.62	62,571			33,230		121,945			(15,535)		13,096		0001
Purchased Call/Citi Grandmaster Index/CGM1401$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/03/2027	2	5,140,656	320.41	125,805			74,550		239,978			(31,286)		27,898		0001
Purchased Call/Citi Grandmaster Index/CGM1401$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2025	08/17/2027	1	2,196,162	319.88	53,586			30,326		104,802			(13,250)		11,681		0001
Purchased Call/Citi Grandmaster Index/CGM1402$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2025	09/27/2027	2	4,444,222	326.12	108,489			67,602		150,266			(26,864)		24,783		0001
Purchased Call/Citi Grandmaster Index/CGM1401$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2025	09/16/2027	3	1,204,764	324.68	28,392			17,266		44,065			(7,048)		6,636		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2025	07/02/2027	2	4,452,655	318.8	108,095			54,648		221,799			(26,846)		22,324		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2025	07/01/2027	2	1,026,753	318.5	25,296			12,745		52,035			(6,280)		5,141		0001
Purchased Call/Citi Grandmaster Index/CGM1400$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2025	08/11/2027	2	2,733,538	319.04	67,305			37,556		136,709			(16,697)		14,433		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2025	07/08/2027	2	608,785	318.64	14,882			7,610		30,805			(3,692)		3,077		0001
Purchased Call/Citi Grandmaster Index/CGM1401$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2025	09/03/2027	2	505,444	319.48	12,461			7,350		24,840			(3,091)		2,743		0001
Purchased Call/Citi Grandmaster Index/CGM1400$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/09/2027	2	2,954,200	318.6	71,437			36,824		149,230			(17,791)		14,952		0001
Purchased Call/Citi Grandmaster Index/CGM1402$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2025	09/24/2027	3	5,876,084	324.74	146,228			90,805		215,013			(36,327)		32,659		0001
Purchased Call/Citi Grandmaster Index/CGM1400$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2025	07/09/2027	3	5,148,573	318.86	124,235			63,953		256,282			(30,868)		26,058		0001
Purchased Call/Citi Grandmaster Index/CGM1400$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2025	08/06/2027	2	1,227,766	318.87	30,069			16,613		62,010			(7,463)		6,442		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1401$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2025	08/20/2027	2	1,260,186	319.51	30,194			17,241		61,735			(7,491)		6,727		0001
Purchased Call/Citi Grandmaster Index/CGM1401$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2025	08/18/2027	3	4,462,204	319.69	108,063			61,372		215,693			(26,823)		23,761		0001
Purchased Call/Citi Grandmaster Index/CGM1400$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2025	07/29/2027	2	1,680,153	319.76	39,800			21,520		80,159			(9,883)		8,728		0001
Purchased Call/Citi Grandmaster Index/CGM1402$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2025	09/22/2027	3	3,636,621	324.14	89,108			54,846		138,769			(22,098)		20,167		0001
Purchased Call/Citi Grandmaster Index/CGM1401$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2025	09/09/2027	3	1,364,795	321.46	33,789			20,203		60,092			(8,382)		7,458		0001
Purchased Call/Citi Grandmaster Index/CGM1401$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2025	09/10/2027	1	1,710,626	322.03	41,910			25,100		73,198			(10,391)		9,359		0001
Purchased Call/Citi Grandmaster Index/CGM1401$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/24/2027	1	1,438,814	320.53	35,107			20,206		66,513			(8,681)		7,717		0001
Purchased Call/Citi Grandmaster Index/CGM1402$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2025	09/24/2027	2	3,548,600	326.12	87,253			54,247		119,156			(21,712)		19,723		0001
Purchased Call/Citi Grandmaster Index/CGM1402$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2025	09/23/2027	2	3,193,899	324.85	78,526			48,464		116,309			(19,483)		17,732		0001
Purchased Call/Citi Grandmaster Index/CGM1400$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2025	07/16/2027	2	1,428,222	319.01	35,293			18,539		70,771			(8,796)		7,296		0001
Purchased Call/Citi Grandmaster Index/CGM1400$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2025	07/09/2027	2	502,698	318.87	12,204			6,275		25,009			(3,030)		2,544		0001
Purchased Call/Citi Grandmaster Index/CGM1400$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2025	07/16/2027	2	5,832,538	318.96	141,772			74,333		289,886			(35,212)		29,795		0001
Purchased Call/Citi Grandmaster Index/CGM1400$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2027	2	254,542	318.73	6,220			3,419		12,903			(1,543)		1,334		0001
Purchased Call/Citi Grandmaster Index/CGM1401$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2025	08/31/2027	2	2,644,383	319.95	64,124			37,596		126,856			(15,879)		14,301		0001
Purchased Call/Citi Grandmaster Index/CGM1400$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	08/02/2027	1	2,816,802	317.58	68,730			37,532		151,678			(17,018)		14,707		0001
Purchased Call/Citi Grandmaster Index/CGM1400$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	07/30/2027	3	4,382,547	317.58	111,444			60,727		236,148			(27,796)		22,795		0001
Purchased Call/Citi Grandmaster Index/CGM1400$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2025	08/06/2027	4	1,676,992	319.44	40,768			22,609		82,071			(10,165)		8,800		0001
Purchased Call/Citi Grandmaster Index/CGM1400$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/09/2027	1	3,825,958	319.44	93,353			51,877		186,753			(23,115)		20,151		0001
Purchased Call/Citi Grandmaster Index/CGM1402$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2025	09/20/2027	1	1,861,397	323.62	45,418			27,863		73,032			(11,246)		10,300		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1402$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2025	09/29/2027	3	5,812,401	326.84	142,272			89,039		188,036			(35,323)		32,483		0001
Purchased Call/Citi Grandmaster Index/CGM1400$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	08/03/2027	1	1,736,842	317.58	42,379			23,169		93,489			(10,479)		9,080		0001
Purchased Call/Citi Grandmaster Index/CGM1401$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2025	09/13/2027	2	4,556,160	322.87	112,447			67,943		186,465			(27,871)		25,012		0001
Purchased Call/Citi Grandmaster Index/CGM1400$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2025	07/27/2027	1	1,822,107	319.45	44,277			23,781		88,562			(10,948)		9,441		0001
Purchased Call/Citi Grandmaster Index/CGM1401$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2025	08/27/2027	2	1,052,066	320.21	26,302			15,325		49,597			(6,530)		5,663		0001
Purchased Call/Citi Grandmaster Index/CGM1401$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2025	09/15/2027	3	4,665,764	324.6	114,142			69,161		170,906			(28,308)		25,672		0001
Purchased Call/Citi Grandmaster Index/CGM1401$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2025	08/30/2027	1	1,746,525	319.95	42,615			24,947		83,688			(10,552)		9,434		0001
Purchased Call/Citi Grandmaster Index/CGM1401$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2025	09/21/2027	1	1,792,572	323.62	43,918			26,966		70,217			(10,860)		9,930		0001
Purchased Call/Citi Grandmaster Index/CGM1400$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/10/2027	1	1,679,598	319.44	40,982			22,799		81,851			(10,134)		8,857		0001
Purchased Call/Citi Grandmaster Index/CGM1401$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2025	08/16/2027	1	3,749,307	319.88	91,483			51,719		179,239			(22,652)		19,917		0001
Purchased Call/Citi Grandmaster Index/CGM1401$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2025	09/14/2027	1	2,400,877	322.87	58,821			35,551		97,804			(14,545)		13,195		0001
Purchased Call/Citi Grandmaster Index/CGM1402$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2025	09/30/2027	3	1,712,759	326.82	43,525			27,290		55,531			(10,801)		9,582		0001
Purchased Call/Citi Grandmaster Index/CGM1404$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2025	12/03/2027	2	2,888,084	331.49	70,093			50,353		73,835			(17,434)		17,253		0001
Purchased Call/Citi Grandmaster Index/CGM1404$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2025	12/10/2027	3	4,033,120	329.87	95,188			69,417		115,758			(23,757)		24,254		0001
Purchased Call/Citi Grandmaster Index/CGM1402$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2027	2	1,726,849	330.65	43,282			28,482		44,746			(10,739)		9,891		0001
Purchased Call/Citi Grandmaster Index/CGM1403$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2025	10/29/2027	3	4,672,773	331.7	114,143			76,367		113,561			(28,345)		26,960		0001
Purchased Call/Citi Grandmaster Index/CGM1402$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	10/21/2027	3	1,927,704	330.99	47,153			30,907		48,320			(11,695)		11,030		0001
Purchased Call/Citi Grandmaster Index/CGM1402$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/05/2025	10/20/2027	6	3,928,298	331.43	95,433			62,595		95,463			(23,727)		22,454		0001
Purchased Call/Citi Grandmaster Index/CGM1404$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/26/2025	12/23/2027	2	3,694,113	333.93	89,332			66,729		82,928			(22,248)		22,487		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1403$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	10/29/2027	2	3,888,768	331.92	95,140			63,752		93,071			(23,676)		22,436		0001
Purchased Call/Citi Grandmaster Index/CGM1403$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2025	11/03/2027	2	6,420,019	332.19	154,476			104,002		150,335			(38,312)		37,231		0001
Purchased Call/Citi Grandmaster Index/CGM1403$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2025	11/11/2027	4	1,409,253	331.33	34,089			23,369		35,424			(8,466)		8,239		0001
Purchased Call/Citi Grandmaster Index/CGM1404$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2025	12/10/2027	3	3,501,905	331.48	79,927	4,361		61,400		90,735			(20,932)		21,059		0001
Purchased Call/Citi Grandmaster Index/CGM1403$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/12/2027	3	1,729,904	330.53	41,641			28,719		45,995			(10,367)		10,123		0001
Purchased Call/Citi Grandmaster Index/CGM1403$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/23/2027	1	1,699,279	328.96	41,632			29,166		50,313			(10,294)		10,053		0001
Purchased Call/Citi Grandmaster Index/CGM1404$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2025	12/02/2027	3	4,800,665	330.78	117,745			83,954		128,882			(29,198)		28,650		0001
Purchased Call/Citi Grandmaster Index/CGM1404$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/24/2025	12/22/2027	2	3,815,918	330.95	93,575			69,307		103,361			(23,205)		23,207		0001
Purchased Call/Citi Grandmaster Index/CGM1404$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/13/2027	1	5,646,680	329.87	137,779			100,444		161,955			(34,115)		34,054		0001
Purchased Call/Citi Grandmaster Index/CGM1404$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2025	12/16/2027	2	1,432,075	328.99	35,119			25,724		43,611			(8,710)		8,661		0001
Purchased Call/Citi Grandmaster Index/CGM1404$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/26/2025	12/27/2027	1	4,558,822	333.93	111,691			83,576		102,142			(27,655)		27,853		0001
Purchased Call/Citi Grandmaster Index/CGM1402$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2025	10/08/2027	3	5,298,621	329.92	128,411			82,303		141,467			(31,887)		29,903		0001
Purchased Call/Citi Grandmaster Index/CGM1402$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2025	10/01/2027	3	3,091,154	328.07	75,565			47,571		92,891			(18,755)		17,313		0001
Purchased Call/Citi Grandmaster Index/CGM1402$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2025	10/07/2027	3	1,946,514	329.81	48,867			31,119		52,017			(12,129)		10,973		0001
Purchased Call/Citi Grandmaster Index/CGM1402$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2025	10/01/2027	2	4,226,152	328.78	103,201			65,144		121,156			(25,660)		23,670		0001
Purchased Call/Citi Grandmaster Index/CGM1402$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/14/2025	10/06/2027	4	3,687,185	329.7	90,036			57,220		99,364			(22,354)		20,764		0001
Purchased Call/Citi Grandmaster Index/CGM1404$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2025	12/17/2027	2	3,885,239	330.34	94,848			69,959		109,035			(23,583)		23,519		0001
Purchased Call/Citi Grandmaster Index/CGM1402$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2025	10/08/2027	1	2,101,246	327.33	51,270			32,904		66,632			(12,747)		11,858		0001
Purchased Call/Citi Grandmaster Index/CGM1403$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/27/2027	3	7,412,325	332.6	181,411			120,381		168,289			(44,988)		42,678		0001

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Purchased Call/Citi Grandmaster Index/CGM1402SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2025	10/22/2027	2	5,481,731	331.44	134,520			88,704		134,519			(33,404)		31,399		0001
Purchased Call/Citi Grandmaster Index/CGM1402SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2025	10/04/2027	2	4,441,420	328.78	108,646			68,753		127,845			(26,908)		24,957		0001
Purchased Call/Citi Grandmaster Index/CGM1402SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2025	10/18/2027	2	4,849,361	329.74	119,392			77,859		133,144			(29,574)		27,660		0001
Purchased Call/Citi Grandmaster Index/CGM1404SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/29/2025	12/29/2027	1	4,759,547	332.14	116,133			87,100		120,885			(28,795)		29,133		0001
Purchased Call/Citi Grandmaster Index/CGM1403SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2025	11/12/2027	3	4,108,820	331.58	99,193			68,071		101,778			(24,607)		24,045		0001
Purchased Call/Citi Grandmaster Index/CGM1404S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2025	12/07/2027	1	3,201,774	331.49	78,443			56,462		82,501			(19,397)		19,200		0001
Purchased Call/Citi Grandmaster Index/CGM1403S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/29/2025	10/28/2027	3	1,533,808	332.46	37,314			24,834		35,082			(9,258)		8,840		0001
Purchased Call/Citi Grandmaster Index/CGM1402SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2025	10/01/2027	3	5,381,479	328.02	133,769			84,371		162,201			(33,241)		30,141		0001
Purchased Call/Citi Grandmaster Index/CGM1403SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/24/2025	11/19/2027	2	3,860,546	328.96	94,872			66,331		114,933			(23,615)		22,750		0001
Purchased Call/Citi Grandmaster Index/CGM1403SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/16/2027	1	2,212,595	330.53	53,987			37,302		59,241			(13,349)		13,000		0001
Purchased Call/Citi Grandmaster Index/CGM1402SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2025	10/08/2027	2	1,750,230	330.62	42,544			27,131		44,554			(10,550)		9,877		0001
Purchased Call/Citi Grandmaster Index/CGM1402SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2025	10/15/2027	3	1,325,099	330.01	32,370			20,995		35,440			(8,035)		7,534		0001
Purchased Call/Citi Grandmaster Index/CGM1403S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	10/29/2027	4	1,668,358	332.58	40,624			27,085		38,111			(10,077)		9,626		0001
Purchased Call/Citi Grandmaster Index/CGM1402SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2025	10/13/2027	4	2,553,666	329.17	62,562			40,355		71,926			(15,529)		14,489		0001
Purchased Call/Citi Grandmaster Index/CGM1403SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2025	11/24/2027	2	515,915	329.71	13,198			9,333		14,668			(3,285)		3,055		0001
Purchased Call/Citi Grandmaster Index/CGM1403SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/05/2025	11/05/2027	1	1,049,940	330.83	25,619			17,314		27,293			(6,352)		6,101		0001
Purchased Call/Citi Grandmaster Index/CGM1403SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2025	11/10/2027	2	5,373,805	330.91	131,237			89,718		138,874			(32,541)		31,385		0001
Purchased Call/Citi Grandmaster Index/CGM1402SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	10/26/2027	1	2,803,674	331.76	68,690			45,479		67,348			(16,985)		16,126		0001
Purchased Call/Citi Grandmaster Index/CGM1403SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/10/2025	11/05/2027	2	4,115,944	329.86	100,640			68,489		114,067			(25,026)		23,918		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1404$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/30/2025	12/30/2027	1	848,395	333.91	20,701			15,575		19,179			(5,133)		5,198		0001
Purchased Call/Citi Grandmaster Index/CGM1403$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/22/2027	1	4,741,606	328.96	116,169			81,335		141,337			(28,764)		28,024		0001
Purchased Call/Citi Grandmaster Index/CGM1403$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/25/2025	11/19/2027	3	3,543,253	329.01	86,755			60,588		105,212			(21,557)		20,880		0001
Purchased Call/Citi Grandmaster Index/CGM1404$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2025	12/17/2027	1	2,988,278	329.6	73,437			54,090		87,813			(18,233)		18,089		0001
Purchased Call/Citi Grandmaster Index/CGM1404$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2025	12/09/2027	3	1,415,347	330.25	34,527			24,961		39,590			(8,564)		8,503		0001
Purchased Call/Citi Grandmaster Index/CGM1403$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2025	12/01/2027	2	8,366,615	330.94	203,977			145,161		222,361			(50,583)		49,884		0001
Purchased Call/Citi Grandmaster Index/CGM1404$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2025	12/15/2027	2	3,724,198	329.87	90,672			66,264		106,953			(22,483)		22,502		0001
Purchased Call/Citi Grandmaster Index/CGM1403$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2025	11/26/2027	1	2,835,644	330.91	69,190			49,025		74,759			(17,202)		16,825		0001
Purchased Call/Citi Grandmaster Index/CGM1403$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2025	11/26/2027	3	6,797,603	330.35	166,838			118,080		185,897			(41,386)		40,333		0001
Purchased Call/Citi Grandmaster Index/CGM1404$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2025	12/23/2027	1	1,520,034	332.58	37,089			27,549		37,168			(9,196)		9,253		0001
Purchased Call/Citi Grandmaster Index/CGM1404$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/14/2027	1	5,937,697	329.87	144,880			105,675		170,407			(35,824)		35,842		0001
Purchased Call/Citi Grandmaster Index/CGM1403$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/25/2025	11/05/2027	4	7,086,996	330.15	172,574			117,198		192,643			(42,873)		41,182		0001
Purchased Call/Citi Grandmaster Index/CGM1402$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2025	10/15/2027	4	7,077,644	330.16	173,232			112,579		187,353			(43,031)		40,242		0001
Purchased Call/Citi Grandmaster Index/CGM1402$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2025	10/12/2027	1	4,266,717	327.33	104,535			67,293		135,544			(25,848)		24,183		0001
Purchased Call/Citi Grandmaster Index/CGM1404$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2025	12/03/2027	2	4,368,037	331.24	106,649			76,498		113,562			(26,481)		26,093		0001
Purchased Call/Citi Grandmaster Index/CGM1403$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	11/17/2027	3	6,085,771	329.86	148,552			102,942		170,016			(36,863)		35,792		0001
Purchased Call/Citi Grandmaster Index/CGM1403$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	11/01/2027	1	6,372,126	331.92	155,480			104,366		152,614			(38,498)		36,878		0001
Purchased Call/Citi Grandmaster Index/CGM1404$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/26/2025	12/28/2027	2	8,302,981	333.93	203,267			152,172		186,633			(50,263)		50,775		0001
Purchased Call/Citi Grandmaster Index/CGM1403$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/19/2027	2	608,555	329.45	14,783			10,284		17,575			(3,667)		3,586		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1403$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	11/02/2027	1	2,413,615	331.92	58,892			39,558		57,735			(14,562)		13,983		0001
Purchased Call/Citi Grandmaster Index/CGM1403$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2025	11/30/2027	1	4,910,883	330.91	120,317			85,445		129,912			(29,750)		29,251		0001
Purchased Call/Citi Grandmaster Index/CGM1403$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/08/2027	1	4,650,365	329.86	113,469			77,365		129,399			(28,096)		27,105		0001
Purchased Call/Citi Grandmaster Index/CGM1403$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/24/2025	11/24/2027	3	2,434,592	329.46	60,161			42,353		70,319			(14,948)		14,417		0001
Purchased Call/Citi Grandmaster Index/CGM1404$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2025	12/10/2027	3	2,487,866	330.51	60,924			44,127		68,596			(15,109)		14,961		0001
Purchased Call/Citi Grandmaster Index/CGM1403$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/15/2027	1	6,781,883	330.53	165,478			114,264		180,681			(40,973)		39,807		0001
Purchased Call/Citi Grandmaster Index/CGM1404$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/20/2027	1	2,592,611	330.34	63,519			46,918		72,699			(15,728)		15,738		0001
Purchased Call/Citi Grandmaster Index/CGM1404$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2025	12/03/2027	2	2,390,565	331.07	58,596			41,868		62,818			(14,530)		14,280		0001
Purchased Call/Citi Grandmaster Index/CGM1403$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2025	11/18/2027	2	1,701,773	329.21	41,666			28,912		49,792			(10,334)		10,018		0001
Purchased Call/Citi Grandmaster Index/CGM1402$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	10/22/2027	2	4,607,173	331.76	113,419			74,894		110,608			(28,213)		26,389		0001
Purchased Call/Citi Grandmaster Index/CGM1402$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2025	10/05/2027	1	4,412,692	328.78	108,111			68,460		126,319			(26,732)		24,823		0001
Purchased Call/Citi Grandmaster Index/CGM1403$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/09/2027	1	4,363,502	329.86	106,906			72,937		126,819			(26,434)		25,459		0001
Purchased Call/Citi Grandmaster Index/CGM1402$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2025	10/11/2027	1	2,075,591	327.33	50,644			32,577		65,383			(12,540)		11,751		0001
Purchased Call/Citi Grandmaster Index/CGM1402$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/14/2025	10/14/2027	1	705,036	328.96	17,273			11,152		20,109			(4,283)		4,004		0001
Purchased Call/Citi Grandmaster Index/CGM1403$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2025	11/12/2027	3	3,802,128	331.01	92,025			63,478		97,910			(22,902)		22,250		0001
Purchased Call/Citi Grandmaster Index/CGM1403$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	10/25/2027	1	4,345,430	331.76	106,463			70,438		105,053			(26,361)		24,968		0001
Purchased Call/Citi Grandmaster Index/CGM1404$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2027	1	3,830,057	330.34	93,836			69,346		107,723			(23,203)		23,271		0001
Purchased Call/Citi Grandmaster Index/CGM1403$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2025	11/29/2027	1	10,665,688	330.91	261,309			185,469		281,774			(64,702)		63,468		0001
Purchased Call/Citi Grandmaster Index/CGM1404$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2025	12/17/2027	3	2,115,457	329.7	49,752	2,588		38,598		61,790			(12,991)		12,806		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1404$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/08/2027	2	4,859,237	330.91	118,207			85,254		129,919			(29,312)		29,167		0001
Purchased Call/Citi Grandmaster Index/CGM1402$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/19/2027	1	2,240,101	329.74	54,882			35,809		61,234			(13,571)		12,791		0001
Purchased Call/Citi Grandmaster Index/CGM1402$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2025	10/15/2027	3	1,538,398	329.74	38,696			25,198		41,906			(9,640)		8,747		0001
Purchased Call/Citi Grandmaster Index/CGM1403$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2025	11/04/2027	2	1,517,247	332.19	36,969			24,940		38,694			(9,168)		8,808		0001
Purchased Call/Citi Grandmaster Index/CGM1404$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2025	12/06/2027	1	2,983,687	331.49	72,802			52,373		76,950			(18,026)		17,875		0001
Purchased Call/Citi Grandmaster Index/CGM1405$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2026	01/07/2028	1	3,139,386	335.19		76,601		58,720		65,810			(18,098)		19,373		0001
Purchased Call/Citi Grandmaster Index/CGM1404$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2026	01/05/2028	2	2,496,966	333.99	61,555			46,767		56,419			(14,832)		15,381		0001
Purchased Call/Citi Grandmaster Index/CGM1405$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2026	02/10/2028	1	1,348,788	335.18	33,045			26,736		29,544			(6,337)		8,574		0001
Purchased Call/Citi Grandmaster Index/CGM1406$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2026	02/18/2028	1	4,144,034	334.86	101,114			83,263		93,871			(18,170)		26,521		0001
Purchased Call/Citi Grandmaster Index/CGM1404$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2026	12/31/2027	2	1,374,710	331.73	37,141			28,147		35,658			(9,028)		8,430		0001
Purchased Call/Citi Grandmaster Index/CGM1405$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2026	01/25/2028	2	2,034,198	334.68	49,723			39,142		44,771			(10,722)		12,755		0001
Purchased Call/Citi Grandmaster Index/CGM1405$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2026	01/26/2028	1	4,140,248	335.25	101,022			79,652		88,258			(21,450)		25,983		0001
Purchased Call/Citi Grandmaster Index/CGM1406$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2026	02/23/2028	1	1,275,967	335.29	31,261			25,851		28,118			(5,439)		8,200		0001
Purchased Call/Citi Grandmaster Index/CGM1405$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/21/2028	1	1,362,043	334.68	33,234			26,119		29,976			(7,213)		8,510		0001
Purchased Call/Citi Grandmaster Index/CGM1406$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2026	03/17/2028	1	682,286	335.91	16,648			14,273		14,941			(2,391)		4,468		0001
Purchased Call/Citi Grandmaster Index/CGM1406$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2026	03/10/2028	1	1,011,744	335.91	24,687			20,928		21,906			(3,782)		6,588		0001
Purchased Call/Citi Grandmaster Index/CGM1406$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/22/2028	1	4,683,743	334.43	113,815			98,359		112,413			(15,838)		30,792		0001
Purchased Call/Citi Grandmaster Index/CGM1406$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/02/2026	03/02/2028	1	2,028,780	335.92	49,705			41,591		43,348			(8,160)		13,124		0001
Purchased Call/Citi Grandmaster Index/CGM1406$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2026	03/03/2028	1	6,337,632	335.46	154,638			129,786		139,539			(24,996)		41,032		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1404$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2026	01/07/2028	2	3,280,396	333.78		80,814		61,876		75,562			(19,167)		20,244		0001
Purchased Call/Citi Grandmaster Index/CGM1405$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2026	01/10/2028	2	9,407,920	335.19		229,630		176,253		197,249			(54,021)		58,213		0001
Purchased Call/Citi Grandmaster Index/CGM1405$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2026	01/18/2028	2	5,643,033	335.37		137,544		107,349		117,849			(30,703)		35,166		0001
Purchased Call/Citi Grandmaster Index/CGM1405$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2026	02/09/2028	3	5,763,074	335.32		139,318		112,747		124,417			(26,780)		36,605		0001
Purchased Call/Citi Grandmaster Index/CGM1404$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2026	01/11/2028	1	1,474,893	335.19		35,987		27,633		31,029			(8,456)		9,134		0001
Purchased Call/Citi Grandmaster Index/CGM1405$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2026	01/12/2028	2	2,570,828	335.66		62,749		48,270		52,408			(14,525)		15,936		0001
Purchased Call/Citi Grandmaster Index/CGM1405$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2026	02/15/2028	1	1,951,906	334.5		47,822		39,073		44,693			(8,950)		12,461		0001
Purchased Call/Citi Grandmaster Index/CGM1406$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2026	03/01/2028	1	5,696,276	335.92		139,559		116,586		121,823			(23,418)		36,820		0001
Purchased Call/Citi Grandmaster Index/CGM1405$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2026	01/14/2028	1	12,899,562	335.37		314,749		244,660		269,075			(71,337)		80,104		0001
Purchased Call/Citi Grandmaster Index/CGM1405$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2026	02/11/2028	1	1,058,454	335.43		25,826		20,931		22,833			(4,918)		6,734		0001
Purchased Call/Citi Grandmaster Index/CGM1406$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/07/2028	1	5,204,482	335.82		126,989		107,278		112,387			(20,124)		33,806		0001
Purchased Call/Citi Grandmaster Index/CGM1406$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/11/2026	03/10/2028	1	5,689,022	336.01		138,812		117,838		122,350			(21,107)		37,043		0001
Purchased Call/Citi Grandmaster Index/CGM1406$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/14/2028	1	4,148,436	335.75		101,222		86,484		90,752			(15,073)		27,099		0001
Purchased Call/Citi Grandmaster Index/CGM1406$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/13/2028	1	4,465,581	335.75		108,514		92,692		98,080			(16,181)		29,147		0001
Purchased Call/Citi Grandmaster Index/CGM1406$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/17/2026	02/17/2028	1	1,306,329	334.09		32,005		26,202		30,903			(5,831)		8,353		0001
Purchased Call/Citi Grandmaster Index/CGM1406$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/22/2028	1	3,415,623	335.39		83,683		69,084		74,573			(14,862)		21,933		0001
Purchased Call/Citi Grandmaster Index/CGM1406$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/08/2028	1	2,847,189	335.82		69,756		58,943		61,388			(11,039)		18,509		0001
Purchased Call/Citi Grandmaster Index/CGM1406$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/06/2028	1	1,445,928	335.82		35,281		29,797		31,097			(5,599)		9,384		0001
Purchased Call/Citi Grandmaster Index/CGM1406$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2026	03/17/2028	1	3,901,380	335.61		94,804		81,390		87,047			(13,506)		25,546		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1405$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2026	02/04/2028	3	2,964,300	334.71		72,166		58,196		66,417			(14,198)		18,748		0001
Purchased Call/Citi Grandmaster Index/CGM1406$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/18/2028	1	8,123,887	335.39		198,223		163,452		177,916			(35,397)		51,992		0001
Purchased Call/Citi Grandmaster Index/CGM1406$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/09/2026	03/09/2028	1	1,088,263	335.98		26,554		22,474		23,363			(4,105)		7,080		0001
Purchased Call/Citi Grandmaster Index/CGM1406$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2026	02/11/2028	1	3,944,630	334.5		96,249		78,543		90,330			(18,113)		25,097		0001
Purchased Call/Citi Grandmaster Index/CGM1406$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2026	02/25/2028	1	2,580,335	335.92		63,218		52,740		54,478			(10,681)		16,610		0001
Purchased Call/Citi Grandmaster Index/CGM1406$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2026	03/10/2028	1	1,765,989	336.14		42,914		36,580		37,679			(6,475)		11,499		0001
Purchased Call/Citi Grandmaster Index/CGM1407$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/29/2028	1	2,391,443	334.01		58,112		50,778		60,231			(7,532)		15,809		0001
Purchased Call/Citi Grandmaster Index/CGM1407$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/27/2028	1	2,812,107	334.01		68,053		59,441		69,880			(8,844)		18,560		0001
Purchased Call/Citi Grandmaster Index/CGM1405$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/08/2028	1	3,405,379	334.71		83,432		67,273		76,018			(16,413)		21,611		0001
Purchased Call/Citi Grandmaster Index/CGM1405$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2026	02/03/2028	1	1,476,721	334.67		36,032		28,806		32,984			(7,256)		9,332		0001
Purchased Call/Citi Grandmaster Index/CGM1405$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2026	01/28/2028	2	4,705,861	335.38		114,781		91,194		99,797			(23,931)		29,584		0001
Purchased Call/Citi Grandmaster Index/CGM1405$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/07/2028	1	3,988,842	334.71		97,328		78,451		89,779			(19,173)		25,292		0001
Purchased Call/Citi Grandmaster Index/CGM1405$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2026	01/28/2028	1	3,767,583	335.62		91,929		72,735		78,672			(19,267)		23,685		0001
Purchased Call/Citi Grandmaster Index/CGM1405$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/24/2028	1	6,329,932	334.68		154,450		121,521		139,753			(33,383)		39,655		0001
Purchased Call/Citi Grandmaster Index/CGM1404$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2026	12/31/2027	1	2,319,535	331.73		56,597		42,838		61,441			(13,916)		14,224		0001
Purchased Call/Citi Grandmaster Index/CGM1405$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2026	01/21/2028	2	3,788,434	334.74		92,425		72,540		83,007			(20,156)		23,671		0001
Purchased Call/Citi Grandmaster Index/CGM1406$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2026	02/24/2028	1	1,155,234	335.48		28,303		23,443		25,206			(4,885)		7,430		0001
Purchased Call/Citi Grandmaster Index/CGM1405$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/17/2026	02/14/2028	2	5,006,529	334.5		122,526		100,086		114,260			(22,940)		31,934		0001
Purchased Call/Citi Grandmaster Index/CGM1406$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2026	02/25/2028	1	2,165,816	336.06		52,846		43,845		45,306			(9,049)		13,942		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1406$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2026	02/28/2028	1	1,742,653	335.92		42,695		35,648		37,247			(7,184)		11,246		0001
Purchased Call/Citi Grandmaster Index/CGM1407$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2026	03/24/2028	1	1,166,271	333.98		28,340		24,569		28,898			(3,799)		7,679		0001
Purchased Call/Citi Grandmaster Index/CGM1406$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/16/2026	03/16/2028	1	1,787,032	335.64		43,604		37,323		39,804			(6,323)		11,692		0001
Purchased Call/Citi Grandmaster Index/CGM1407$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2026	03/24/2028	1	1,368,520	333.88		33,118		28,870		34,125			(4,361)		9,011		0001
Purchased Call/Citi Grandmaster Index/CGM1407$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2026	03/28/2028	3	4,991,101	334.01		125,603		110,768		123,240			(15,213)		32,968		0001
Purchased Call/Citi Grandmaster Index/CGM1404$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2026	01/06/2028	1	1,678,345	335.38		40,952		31,164		34,650			(9,817)		10,348		0001
Purchased Call/Citi Grandmaster Index/CGM1405$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2026	01/14/2028	1	263,074	335.91		6,419		4,955		5,288			(1,468)		1,634		0001
Purchased Call/Citi Grandmaster Index/CGM1404$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2026	01/07/2028	1	1,338,688	334.37		32,664		24,902		29,651			(7,786)		8,261		0001
Purchased Call/Citi Grandmaster Index/CGM1405$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/13/2026	01/13/2028	1	1,860,382	335.93		45,393		34,980		37,317			(10,447)		11,542		0001
Purchased Call/Citi Grandmaster Index/CGM1405$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2026	01/19/2028	1	1,879,208	335.37		45,853		35,712		39,487			(10,322)		11,721		0001
Purchased Call/Citi Grandmaster Index/CGM1405$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2026	01/20/2028	1	1,014,692	332.88		24,758		19,317		25,047			(5,460)		6,335		0001
Purchased Call/Citi Grandmaster Index/CGM1405$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2026	02/04/2028	1	275,751	334.52		6,728		5,388		6,255			(1,346)		1,744		0001
Purchased Call/Citi Grandmaster Index/CGM1404$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2026	01/03/2028	1	5,738,938	331.73		140,604		106,565		152,831			(34,430)		35,288		0001
Purchased Call/Citi Grandmaster Index/CGM1405$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/21/2026	01/21/2028	1	945,651	333.79		23,074		18,034		22,050			(5,057)		5,909		0001
Purchased Call/Citi Grandmaster Index/CGM1405$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/14/2028	2	231,849	336.11		5,554		4,314		4,597			(1,262)		1,440		0001
Purchased Call/Citi Grandmaster Index/CGM1405$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	01/28/2028	1	2,102,884	334.93		51,310		40,822		45,962			(10,643)		13,220		0001
Purchased Call/Citi Grandmaster Index/CGM1405$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2026	02/04/2028	1	4,857,386	333.89		118,520		95,307		114,686			(23,574)		30,721		0001
Purchased Call/Citi Grandmaster Index/CGM1405$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	02/01/2028	1	2,164,003	334.93		52,802		42,067		47,387			(10,892)		13,651		0001
Purchased Call/Citi Grandmaster Index/CGM1406$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/18/2026	02/18/2028	1	1,880,162	334.94		46,064		37,775		42,367			(8,329)		12,033		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1405$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2026	02/02/2028	1	4,277,375	334.89		104,368		83,294		94,662			(21,160)		27,006		0001
Purchased Call/Citi Grandmaster Index/CGM1406$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2026	02/25/2028	1	4,855,329	335.76		118,470		98,698		103,578			(20,151)		31,255		0001
Purchased Call/Citi Grandmaster Index/CGM1406$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2026	03/03/2028	1	2,267,812	335.36		55,335		46,634		50,236			(8,881)		14,683		0001
Purchased Call/Citi Grandmaster Index/CGM1406$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2026	02/29/2028	1	1,689,679	335.92		41,397		34,573		36,124			(6,956)		10,913		0001
Purchased Call/Citi Grandmaster Index/CGM1406$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2026	03/03/2028	1	942,033	335.18		22,986		19,265		21,106			(3,742)		6,099		0001
Purchased Call/Citi Grandmaster Index/CGM1406$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/21/2028	1	4,072,438	334.43		98,960		85,503		97,894			(13,790)		26,752		0001
Purchased Call/Citi Grandmaster Index/CGM1407$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/30/2026	03/30/2028	1	1,620,158	334.31		39,370		34,455		39,553			(4,955)		10,718		0001
Purchased Call/Citi Grandmaster Index/CGM1406$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/23/2026	03/23/2028	1	475,374	333.66		11,552		9,999		12,024			(1,564)		3,128		0001
Purchased Call/Citi Grandmaster Index/CGM1404$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2026	01/04/2028	1	3,996,503	331.73		97,914		74,243		106,465			(23,944)		24,596		0001
Purchased Call/Citi Grandmaster Index/CGM1405$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2026	01/27/2028	1	2,563,657	335.61		62,553		49,407		53,503			(13,196)		16,103		0001
Purchased Call/Citi Grandmaster Index/CGM1405$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2026	01/31/2028	2	7,688,184	334.93		186,390		149,135		167,965			(37,865)		48,458		0001
Purchased Call/Citi Grandmaster Index/CGM1405$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2026	02/16/2028	1	3,225,582	334.5		79,027		64,589		74,284			(14,770)		20,609		0001
Purchased Call/Citi Grandmaster Index/CGM1406$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2026	03/17/2028	1	615,816	334.82		14,964		12,900		14,435			(2,114)		4,032		0001
Purchased Call/Citi Grandmaster Index/CGM1407$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2026	03/31/2028	1	1,162,538	334.83		28,250		24,762		27,363			(3,517)		7,697		0001
Purchased Call/Citi Grandmaster Index/CGM1407$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/24/2028	1	3,895,623	334.28		94,664		82,181		94,805			(12,579)		25,651		0001
Purchased Call/Citi Grandmaster Index/CGM1405$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2026	02/11/2028	1	5,649,811	334.43		137,855		112,341		129,981			(26,096)		35,946		0001
Purchased Call/Citi Grandmaster Index/CGM1406$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/15/2028	1	2,979,301	335.75		72,695		62,125		65,674			(10,810)		19,477		0001
Purchased Call/Citi Grandmaster Index/CGM1406$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/20/2028	1	1,561,528	334.43		37,945		32,778		37,501			(5,295)		10,249		0001
Purchased Call/Citi Grandmaster Index/CGM1409$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/29/2026	06/29/2028	1	2,674,909	333.7		64,465		64,465		66,094			(88)		18,914		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1409S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2026	06/23/2028	1	1,706,776	334.15		41,133		40,795		40,605			(394)		12,019		0001
Purchased Call/Citi Grandmaster Index/CGM1408SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2026	05/19/2028	1	2,590,372	336.39		62,428		59,324		58,866			(3,425)		17,795		0001
Purchased Call/Citi Grandmaster Index/CGM1409SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2026	06/16/2028	1	2,601,340	335.8		62,692		62,000		62,708			(1,032)		18,230		0001
Purchased Call/Citi Grandmaster Index/CGM1408SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2026	05/15/2028	1	1,712,226	336.24		41,436		38,985		39,161			(2,607)		11,728		0001
Purchased Call/Citi Grandmaster Index/CGM1409S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/11/2026	06/09/2028	1	3,618,373	334.61		87,203		85,278		92,645			(2,273)		25,233		0001
Purchased Call/Citi Grandmaster Index/CGM1409S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/09/2026	06/09/2028	1	1,029,037	335.14		24,800		24,119		25,572			(712)		7,176		0001
Purchased Call/Citi Grandmaster Index/CGM1408SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/26/2026	05/26/2028	1	1,845,829	336.87		44,669		42,586		40,748			(2,139)		12,744		0001
Purchased Call/Citi Grandmaster Index/CGM1408SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/23/2028	1	3,498,463	336.73		84,313		80,254		77,793			(4,492)		24,103		0001
Purchased Call/Citi Grandmaster Index/CGM1409S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2026	06/02/2028	1	2,643,449	337.38		63,707		61,686		57,484			(2,272)		18,343		0001
Purchased Call/Citi Grandmaster Index/CGM1408SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2026	05/12/2028	1	9,304,201	337.16		225,162		210,625		200,286			(14,805)		63,591		0001
Purchased Call/Citi Grandmaster Index/CGM1409S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/12/2028	1	1,696,278	335.38		40,880		40,037		41,816			(1,007)		11,854		0001
Purchased Call/Citi Grandmaster Index/CGM1409SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2026	06/23/2028	1	1,690,481	333.99		40,741		40,628		40,559			(279)		11,904		0001
Purchased Call/Citi Grandmaster Index/CGM1409S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2026	06/07/2028	1	2,103,638	335.69		50,698		49,168		50,803			(1,729)		14,649		0001
Purchased Call/Citi Grandmaster Index/CGM1408SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2026	05/17/2028	1	4,285,394	336.24		103,707		97,589		97,720			(6,508)		29,396		0001
Purchased Call/Citi Grandmaster Index/CGM1407SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2026	04/13/2028	1	1,780,330	336.19		43,262		38,960		39,389			(4,457)		11,906		0001
Purchased Call/Citi Grandmaster Index/CGM1407S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/06/2026	03/31/2028	2	2,404,524	335.54		58,441		51,542		54,192			(7,068)		15,920		0001
Purchased Call/Citi Grandmaster Index/CGM1407SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2026	04/07/2028	1	1,223,454	335.55		29,730		26,345		27,931			(3,416)		8,144		0001
Purchased Call/Citi Grandmaster Index/CGM1408SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2026	05/12/2028	1	3,246,191	337.33		78,558		73,790		69,116			(5,065)		22,187		0001
Purchased Call/Citi Grandmaster Index/CGM1409SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2026	06/30/2028	1	1,183,241	334.15		28,516		28,516		28,533					8,373		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1408SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/22/2028	1	3,452,215	336.73		83,198		79,187		77,031			(4,439)		23,767		0001
Purchased Call/Citi Grandmaster Index/CGM1408SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/24/2028	2	3,091,095	336.73		74,174		70,689		69,243			(3,861)		21,312		0001
Purchased Call/Citi Grandmaster Index/CGM1407SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/14/2026	04/13/2028	2	1,271,447	335.8		30,918		27,654		28,814			(3,297)		8,503		0001
Purchased Call/Citi Grandmaster Index/CGM1408S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2026	05/08/2028	1	1,593,259	336.38		38,557		35,905		35,724			(2,796)		10,857		0001
Purchased Call/Citi Grandmaster Index/CGM1407SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/10/2028	2	2,802,895	335.53		68,146		60,840		64,205			(7,542)		18,702		0001
Purchased Call/Citi Grandmaster Index/CGM1407SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/14/2026	04/13/2028	1	1,854,826	335.99		45,072		40,367		41,532			(4,754)		12,405		0001
Purchased Call/Citi Grandmaster Index/CGM1408SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2026	06/02/2028	1	3,431,423	337.72		83,040		79,965		73,129			(3,181)		23,811		0001
Purchased Call/Citi Grandmaster Index/CGM1407SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/05/2028	1	5,760,995	335.54		139,992		123,500		131,235			(16,975)		38,291		0001
Purchased Call/Citi Grandmaster Index/CGM1408SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2026	05/31/2028	1	6,843,770	336.98		165,619		159,031		151,852			(7,230)		47,422		0001
Purchased Call/Citi Grandmaster Index/CGM1407SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/24/2028	1	376,462	336.36		9,148		8,343		8,358			(838)		2,539		0001
Purchased Call/Citi Grandmaster Index/CGM1407SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2026	04/28/2028	1	1,478,566	336.1		35,929		32,873		33,460			(3,096)		10,001		0001
Purchased Call/Citi Grandmaster Index/CGM1409S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2026	06/06/2028	1	3,220,188	335.69		77,607		75,261		78,871			(2,650)		22,409		0001
Purchased Call/Citi Grandmaster Index/CGM1408SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/11/2026	05/11/2028	1	2,350,678	336.82		56,886		53,063		51,171			(3,891)		16,054		0001
Purchased Call/Citi Grandmaster Index/CGM1408SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2026	06/02/2028	1	6,941,355	337.42		167,287		161,312		151,032			(6,187)		48,167		0001
Purchased Call/Citi Grandmaster Index/CGM1408S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2026	05/05/2028	1	1,674,709	336.19		40,528		37,470		37,871			(3,105)		11,387		0001
Purchased Call/Citi Grandmaster Index/CGM1409SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2026	06/15/2028	1	1,861,831	336.17		45,056		44,191		43,960			(925)		13,038		0001
Purchased Call/Citi Grandmaster Index/CGM1409SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2026	06/16/2028	1	5,714,116	335.7		137,710		136,001		138,523			(2,452)		40,044		0001
Purchased Call/Citi Grandmaster Index/CGM1407SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/03/2028	1	2,609,649	335.54		63,414		55,923		59,195			(7,710)		17,319		0001
Purchased Call/Citi Grandmaster Index/CGM1409SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2026	06/23/2028	1	3,973,704	333.34		95,766		95,109		99,229			(787)		27,983		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1409SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/28/2028	1	4,085,668	333.42		98,873		98,738		101,094			(540)		28,870		0001
Purchased Call/Citi Grandmaster Index/CGM1409SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2026	06/22/2028	1	163,102	335.51		3,931		3,893		3,593			(43)		1,148		0001
Purchased Call/Citi Grandmaster Index/CGM1407SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2026	04/07/2028	1	1,998,982	335.64		48,575		43,282		45,363			(5,464)		13,307		0001
Purchased Call/Citi Grandmaster Index/CGM1407SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2026	04/17/2028	1	1,943,802	336.04		47,234		42,621		43,583			(4,782)		13,039		0001
Purchased Call/Citi Grandmaster Index/CGM1408SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2026	04/28/2028	1	5,073,436	336.12		122,777		112,490		114,680			(10,428)		34,317		0001
Purchased Call/Citi Grandmaster Index/CGM1408SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2026	05/09/2028	1	6,774,503	336.38		164,620		153,314		152,309			(11,919)		46,199		0001
Purchased Call/Citi Grandmaster Index/CGM1407SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2026	04/21/2028	1	2,406,780	336.37		58,485		53,241		53,325			(5,455)		16,194		0001
Purchased Call/Citi Grandmaster Index/CGM1407ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2026	04/21/2028	1	6,432,192	336.43		156,302		141,703		141,998			(14,774)		43,280		0001
Purchased Call/Citi Grandmaster Index/CGM1409SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/27/2028	1	5,137,029	333.42		124,316		124,145		127,576			(679)		36,274		0001
Purchased Call/Citi Grandmaster Index/CGM1409S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2026	06/05/2028	1	1,779,971	335.69		42,897		41,599		42,792			(1,467)		12,378		0001
Purchased Call/Citi Grandmaster Index/CGM1408SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/25/2028	1	2,069,592	336.73		50,084		47,680		46,680			(2,661)		14,279		0001
Purchased Call/Citi Grandmaster Index/CGM1408SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2026	05/19/2028	1	5,484,321	336.36		132,172		124,910		124,878			(7,423)		37,675		0001
Purchased Call/Citi Grandmaster Index/CGM1409SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/26/2028	1	3,080,672	333.42		74,244		74,142		76,136			(406)		21,739		0001
Purchased Call/Citi Grandmaster Index/CGM1408SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2026	05/26/2028	1	4,064,247	336.98		98,355		94,415		89,168			(4,323)		28,061		0001
Purchased Call/Citi Grandmaster Index/CGM1408SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2026	05/30/2028	1	649,759	336.98		15,724		15,098		14,460			(687)		4,499		0001
Purchased Call/Citi Grandmaster Index/CGM1409SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/13/2028	1	6,391,005	335.38		154,662		151,476		157,413			(3,803)		44,693		0001
Purchased Call/Citi Grandmaster Index/CGM1407SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2026	04/07/2028	1	4,150,167	335.57		100,849		89,490		94,616			(11,466)		27,627		0001
Purchased Call/Citi Grandmaster Index/CGM1407SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/26/2028	1	2,686,325	336.36		65,278		59,547		59,332			(5,967)		18,143		0001
Purchased Call/Citi Grandmaster Index/CGM1407SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2026	04/19/2028	1	3,257,318	336.04		79,479		71,738		72,797			(8,024)		21,884		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1407$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/27/2026	04/27/2028	1	2,540,068	336.29		61,724		56,390		56,567			(5,404)		17,168		0001
Purchased Call/Citi Grandmaster Index/CGM1407$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/25/2028	1	8,057,277	336.36		195,792		178,579		178,972			(17,921)		54,378		0001
Purchased Call/Citi Grandmaster Index/CGM140B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2026	06/01/2028	1	1,960,434	337.27		47,246		45,432		42,838			(1,874)		13,594		0001
Purchased Call/Citi Grandmaster Index/CGM1409$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2026	06/21/2028	1	5,325,147	335.8		128,336		126,928		128,907			(2,098)		37,448		0001
Purchased Call/Citi Grandmaster Index/CGM140B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2026	05/05/2028	1	2,261,358	336.15		54,725		50,875		51,739			(4,054)		15,376		0001
Purchased Call/Citi Grandmaster Index/CGM140B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/04/2026	05/04/2028	1	1,263,211	336.31		30,570		28,221		28,207			(2,384)		8,583		0001
Purchased Call/Citi Grandmaster Index/CGM1409$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2026	06/08/2028	1	1,829,938	335.62		44,102		42,831		44,189			(1,327)		12,752		0001
Purchased Call/Citi Grandmaster Index/CGM1407$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2026	03/31/2028	1	3,631,066	335.34		88,235		77,448		82,844			(10,878)		24,041		0001
Purchased Call/Citi Grandmaster Index/CGM140B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2026	05/26/2028	1	2,663,966	336.43		64,468		61,546		60,364			(3,003)		18,393		0001
Purchased Call/Citi Grandmaster Index/CGM140B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2026	05/05/2028	1	6,841,235	336.15		165,558		153,278		155,706			(12,474)		46,517		0001
Purchased Call/Citi Grandmaster Index/CGM140B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	05/02/2028	1	5,541,660	336.43		134,662		124,119		122,205			(11,038)		37,597		0001
Purchased Call/Citi Grandmaster Index/CGM1409$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/09/2028	1	2,596,274	334.26		62,570		60,937		67,791			(1,714)		18,105		0001
Purchased Call/Citi Grandmaster Index/CGM1409$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2026	06/20/2028	1	4,755,273	335.8		114,602		113,343		115,763			(1,876)		33,417		0001
Purchased Call/Citi Grandmaster Index/CGM140B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2026	04/28/2028	1	860,977	336.46		20,836		19,169		19,064			(1,743)		5,824		0001
Purchased Call/Citi Grandmaster Index/CGM1407$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/20/2026	04/20/2028	1	2,866,649	336.13		69,660		62,971		64,120			(6,766)		19,274		0001
Purchased Call/Citi Grandmaster Index/CGM1407$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2026	04/21/2028	1	647,387	335.99		15,731		14,243		14,681			(1,506)		4,356		0001
Purchased Call/Citi Grandmaster Index/CGM140B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2026	05/10/2028	1	2,676,254	336.38		65,033		60,573		60,245			(4,702)		18,264		0001
Purchased Call/Citi Grandmaster Index/CGM140B$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	05/01/2028	1	1,916,857	336.43		46,580		42,928		42,749			(3,823)		12,995		0001
Purchased Call/Citi Grandmaster Index/CGM1407$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2026	04/13/2028	1	4,914,935	336.03		119,433		107,112		109,832			(12,451)		32,870		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1407SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/04/2028	2	6,472,986	335.54		157,305		138,756		147,724			(19,083)		42,990		0001
Purchased Call/Citi Grandmaster Index/CGM1407SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/11/2028	1	2,987,176	335.53		72,588		64,811		68,552			(8,032)		19,947		0001
Purchased Call/Citi Grandmaster Index/CGM1407SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/06/2026	04/06/2028	1	2,479,551	335.64		60,253		53,310		56,225			(7,006)		16,494		0001
Purchased Call/Citi Grandmaster Index/CGM1408SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/18/2026	05/18/2028	1	1,299,308	336.45		31,443		29,632		26,818			(1,850)		8,919		0001
Purchased Call/Citi Grandmaster Index/CGM1408ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2026	05/26/2028	1	1,918,339	336.84		46,424		44,503		42,438			(2,101)		13,245		0001
Purchased Call/Citi Grandmaster Index/CGM1408SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2026	05/16/2028	1	6,615,472	336.24		160,094		150,638		151,763			(10,061)		45,347		0001
Purchased Call/Citi Grandmaster Index/CGM1407SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/12/2028	1	3,298,298	335.53		80,149		71,573		75,874			(8,857)		22,041		0001
Purchased Call/Citi Grandmaster Index/CGM1407SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2026	04/18/2028	1	5,113,577	336.04		124,771		112,603		114,066			(12,613)		34,329		0001
Purchased Call/Citi Grandmaster Index/CGM1409S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/14/2028	1	3,612,030	335.38		87,411		85,613		89,375			(2,147)		25,277		0001
Purchased Call/Citi Grandmaster Index/CGM1408SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2026	05/12/2028	1	2,096,542	336.79		50,736		47,396		46,134			(3,401)		14,329		0001
Purchased Call/Citi Grandmaster Index/CGM1408S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	05/03/2028	1	3,126,037	336.43		75,963		70,023		69,296			(6,218)		21,224		0001
Purchased Call/Citi Grandmaster Index/CGM1408SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2026	05/19/2028	1	2,983,038	336.14		71,891		67,848		68,802			(4,131)		20,492		0001
Purchased Call/Citi Grandmaster Index/CGM1409SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2026	06/16/2028	1	1,491,828	335.85		36,102		35,458		35,859			(691)		10,454		0001
Purchased Call/NDX Index/NDX0131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	1,601,433	23498.1	135,161			311,758		311,758	131,343				3,022		0001
Purchased Call/NDX Index/NDX0213SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	1,237,161	24761.1	110,726			235,604		235,604	124,047				2,967		0001
Purchased Call/NDX Index/NDX0000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,300,629	23762.3	108,993			241,602		241,602	102,523				2,848		0001
Purchased Call/NDX Index/NDX0212SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	1,805,265	23611.3	152,184			353,933		353,933	157,003				2,912		0001
Purchased Call/NDX Index/NDX0212SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	1,380,057	22702.3	130,001			373,154		373,154	173,726				1,022		0001
Purchased Call/NDX Index/NDX0131S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	1,176,001	23498.1	107,251			278,090		278,090	132,636				2,219		0001
Purchased Call/NDX Index/NDX0052SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	1,622,000	24761.1	133,977			268,777		268,777	132,436				3,891		0001
Purchased Call/NDX Index/NDX0212SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	1,433,252	23063.6	131,859			355,043		355,043	165,555				1,759		0001
Purchased Call/NDX Index/NDX0000SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,095,068	23762.3	95,818			223,798		223,798	100,561				2,398		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0212S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	1,735,000	23611.3	159,967			421,623		421,623	213,923				2,799		0001
Purchased Call/NDX Index/NDX0150S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2025	10/08/2026	1	1,598,799	25136.6	129,822			244,166		244,166	122,397				4,184		0001
Purchased Call/NDX Index/NDX0053S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	2,927,268	25628	271,065			495,810		495,810	261,187				9,721		0001
Purchased Call/NDX Index/NDX0213SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	1,224,972	25136.6	115,147			238,398		238,398	133,299				3,206		0001
Purchased Call/NDX Index/NDX0053S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	1,300,843	25461.7	118,377			223,976		223,976	112,868				4,504		0001
Purchased Call/NDX Index/NDX0213SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	1,463,055	25059.8	119,385			215,918		215,918	97,980				4,349		0001
Purchased Call/NDX Index/NDX0150S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	1,277,500	24879	125,451			266,012		266,012	144,676				3,570		0001
Purchased Call/NDX Index/NDX0213SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	1,466,000	25059.8	135,752			260,528		260,528	130,090				4,358		0001
Purchased Call/NDX Index/NDX0170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	1,423,000	25507.1	124,370			226,039		226,039	101,669				5,160		0001
Purchased Call/NDX Index/NDX0213S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	1,335,417	25075.8	122,858			226,479		226,479	103,621				5,219		0001
Purchased Call/NDX Index/NDX0214S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2027	1	1,093,000	25012.6	99,572			181,249		181,249	81,677				4,404		0001
Purchased Call/NDX Index/NDX0214S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	1,070,203	25075.8	104,024			202,693		202,693	98,669				4,183		0001
Purchased Call/NDX Index/NDX0150S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2026	03/08/2027	1	1,265,106	24643	118,161			210,422		210,422	92,261				5,246		0001
Purchased Call/NDX Index/NDX0214S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2027	1	2,432,000	23898.2	254,144			492,090		492,090	237,946				10,361		0001
Purchased Call/NDX Index/NDX0214S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2027	1	1,497,000	23898.2	141,167			252,856		252,856	111,689				6,378		0001
Purchased Call/NDX Index/NDX0214S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2027	1	1,873,770	23898.2	157,022			266,689		266,689	109,667				7,983		0001
Purchased Call/NDX Index/NDX0001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1	1,225,840	25518.3	111,061			203,289		203,289	92,228				4,605		0001
Purchased Call/NDX Index/NDX0170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	2,305,000	25507.1	213,443			408,033		408,033	194,590				8,359		0001
Purchased Call/NDX Index/NDX0214S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	1,065,000	25075.8	105,222			209,617		209,617	104,395				4,162		0001
Purchased Call/NDX Index/NDX0214SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	1,749,842	26937.3	145,762			211,974		211,974	66,212				7,879		0001
Purchased Call/NDX Index/NDX0214SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2027	1	2,071,000	24903.2	198,816			349,354		349,354	150,538				9,102		0001
Purchased Call/NDX Index/NDX0214SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	932,108	29414.3	61,612			67,529		67,529	5,917				4,518		0001
Purchased Call/NDX Index/NDX0131S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	2,462,237	29414.3	210,029			233,653		233,653	23,624				11,934		0001
Purchased Call/NDX Index/NDX0214S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	1,687,538	29414.3	163,185			181,515		181,515	18,330				8,179		0001
Purchased Call/NDX Index/NDX0214SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2027	1	2,865,000	24903.2	246,390			405,009		405,009	158,619				12,591		0001
Purchased Call/NDX Index/NDX0214SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2026	05/07/2027	1	1,678,000	29235	152,698			177,431		177,431	24,733				7,745		0001
Purchased Call/NDX Index/NDX0214SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	1,834,197	30347.1	156,090			152,788		152,788	(3,302)				9,070		0001
Purchased Call/NDX Index/NDX0001SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J8570P30	04/22/2026	04/22/2027	1	2,089,733	26937.3	192,673			299,236		299,236	106,562				9,409		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0001$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/21/2027	1	1,855,416	29481.6		175,337		199,958		199,958	24,621				8,754		0001
Purchased Call/NDX Index/NDX0053$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	998,021	29481.6		84,133		93,486		93,486	9,353				4,709		0001
Purchased Call/NDX Index/NDX0214$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2026	05/07/2027	1	1,815,000	29235		150,464		172,160		172,160	21,697				8,377		0001
Purchased Call/NDX Index/NDX0050$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	1,985,000	13291.6	583,789			2,845,822		2,845,822	759,434				16,777		0001
Purchased Call/NDX Index/NDX0050$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	1,505,000	15425.7	467,152			1,705,287		1,705,287	500,219				13,158		0001
Purchased Call/NDX Index/NDX0050$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,756,366	15280.2	566,077			2,042,910		2,042,910	599,688				15,689		0001
Purchased Call/NDX Index/NDX0050$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	2,271,965	14973.2	764,289			2,743,570		2,743,570	793,503				20,563		0001
Purchased Call/NDX Index/NDX0050$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2029	1	1,354,000	14560.9	459,412			1,715,073		1,715,073	487,711				12,326		0001
Purchased Call/NDX Index/NDX0050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	1,943,908	16001.4	618,163			2,113,031		2,113,031	635,404				17,915		0001
Purchased Call/NDX Index/NDX0050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,771,222	16777.4	886,791			2,788,991		2,788,991	848,537				25,846		0001
Purchased Call/NDX Index/NDX0050$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	1,532,366	16649.9	469,210			1,567,620		1,567,620	473,644				14,393		0001
Purchased Call/NDX Index/NDX0050$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	2,440,706	17330.4	751,737			2,332,837		2,332,837	722,918				23,049		0001
Purchased Call/NDX Index/NDX0050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	3,987,247	17783.2	1,225,281			3,649,312		3,649,312	1,149,292				37,898		0001
Purchased Call/NDX Index/NDX0050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	2,839,427	18018.5	877,099			2,547,560		2,547,560	808,064				27,273		0001
Purchased Call/NDX Index/NDX0130$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,833,000	12495.4	558,515			2,877,025		2,877,025	753,031				14,817		0001
Purchased Call/NDX Index/NDX0130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,702,614	13849.7	511,465			2,296,677		2,296,677	638,148				14,487		0001
Purchased Call/NDX Index/NDX0130$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,547,000	14484.5	475,857			1,944,146		1,944,146	553,187				13,268		0001
Purchased Call/NDX Index/NDX0130$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,734,000	15042.3	534,245			2,049,590		2,049,590	595,524				14,969		0001
Purchased Call/NDX Index/NDX0130$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,488,000	14909	483,302			1,799,568		1,799,568	517,788				13,200		0001
Purchased Call/NDX Index/NDX0130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	1,591,801	15313.2	514,152			1,860,445		1,860,445	540,031				14,593		0001
Purchased Call/NDX Index/NDX0130$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	3,653,959	18004.7	1,141,862			3,276,878		3,276,878	1,049,451				34,914		0001
Purchased Call/NDX Index/NDX0130$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	1,277,983	18339.4	357,963			770,203		770,203	128,565				12,339		0001
Purchased Call/NDX Index/NDX0150$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	1	2,019,000	14701.1	657,790			2,507,239		2,507,239	709,055				18,143		0001
Purchased Call/NDX Index/NDX0210$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	2,075,474	12890.5	619,322			3,052,334		3,052,334	823,405				15,209		0001
Purchased Call/NDX Index/NDX0210$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,748,000	11637.5	550,620			3,036,342		3,036,342	772,779				13,663		0001
Purchased Call/NDX Index/NDX0210$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,508,352	12567.2	457,483			2,354,934		2,354,934	619,945				12,458		0001
Purchased Call/NDX Index/NDX0210$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	2,136,154	15036.9	678,870			2,531,337		2,531,337	730,830				18,559		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0210$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,768,256	15273	553,995			2,051,453		2,051,453	597,124				15,591		0001
Purchased Call/NDX Index/NDX0210$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,717,840	16084.7	543,525			1,854,730		1,854,730	553,767				15,933		0001
Purchased Call/NDX Index/NDX0210$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	03/22/2030	1	1,778,000	18339.4	558,825			1,548,129		1,548,129	502,885				17,167		0001
Purchased Call/NDX Index/NDX0210$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	1,824,000	17210.9	599,914			1,788,782		1,788,782	555,286				17,810		0001
Purchased Call/NDX Index/NDX0130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	2,454,146	18085	783,118			2,210,455		2,210,455	705,538				24,100		0001
Purchased Call/NDX Index/NDX0050$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	831,217	19001	235,733			481,570		481,570	85,120				8,249		0001
Purchased Call/NDX Index/NDX0130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,433,344	18705.2	460,677			1,216,684		1,216,684	397,422				14,146		0001
Purchased Call/NDX Index/NDX0130$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,576,748	18705.2	443,855			928,154		928,154	158,679				15,561		0001
Purchased Call/NDX Index/NDX0210$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	1,267,936	19700.4	398,766			981,694		981,694	334,207				12,645		0001
Purchased Call/NDX Index/NDX0210$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,023,000	18100.2	644,123			1,809,472		1,809,472	582,147				19,654		0001
Purchased Call/NDX Index/NDX0050$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	2,452,000	19001	776,548			2,027,137		2,027,137	661,157				24,335		0001
Purchased Call/NDX Index/NDX0210$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	1,543,935	20439.5	483,097			1,116,059		1,116,059	389,774				15,487		0001
Purchased Call/NDX Index/NDX0050$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	2,273,395	18413.8	706,799			2,009,424		2,009,424	637,601				23,043		0001
Purchased Call/NDX Index/NDX0051$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	985,647	19791.5	294,511			767,579		767,579	255,478				10,133		0001
Purchased Call/NDX Index/NDX0130$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,404,821	18421.3	721,206			2,131,987		2,131,987	678,134				24,610		0001
Purchased Call/NDX Index/NDX0050$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	1,124,000	18413.8	309,887			667,554		667,554	105,254				11,393		0001
Purchased Call/NDX Index/NDX0211$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2029	1	5,296,200	24606.9	950,668			2,814,613		2,814,613	1,214,775				46,221		0001
Purchased Call/NDX Index/NDX0050$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	1,270,552	19822.9	399,716			977,127		977,127	327,484				12,805		0001
Purchased Call/NDX Index/NDX0211$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	1,577,790	19491.8	474,126			1,258,658		1,258,658	422,256				16,067		0001
Purchased Call/NDX Index/NDX0051$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/06/2030	1	2,388,491	21622.3	768,616			1,588,043		1,588,043	570,079				25,160		0001
Purchased Call/NDX Index/NDX0130$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/08/2030	1	2,059,126	21117.2	656,655			1,418,913		1,418,913	487,575				21,502		0001
Purchased Call/NDX Index/NDX0051$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	1,848,593	20776.2	599,314			1,326,347		1,326,347	462,788				19,388		0001
Purchased Call/NDX Index/NDX0130$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	1,824,442	20383.6	566,307			1,351,412		1,351,412	459,814				18,949		0001
Purchased Call/NDX Index/NDX0051$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,180,094	21289.2	735,346			1,498,481		1,498,481	530,265				23,063		0001
Purchased Call/NDX Index/NDX0130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2030	1	1,840,118	20107.8	562,156			1,394,850		1,394,850	470,721				19,027		0001
Purchased Call/NDX Index/NDX0170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	2,102,000	21491.3	682,940			1,423,945		1,423,945	499,568				22,568		0001
Purchased Call/NDX Index/NDX0051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	4,034,003	19754	1,295,722			3,241,890		3,241,890	1,070,043				43,848		0001
Purchased Call/NDX Index/NDX0051$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	2,827,122	20201.4	920,794			2,175,465		2,175,465	731,522				30,605		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0211$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2031	1	1,044,000	21181	316,750			538,524		538,524	111,043				11,109		0001
Purchased Call/NDX Index/NDX0051$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	1,838,075	21853	605,646			1,207,874		1,207,874	434,393				19,641		0001
Purchased Call/NDX Index/NDX0170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	1,392,007	21491.3	409,529			704,215		704,215	148,618				14,945		0001
Purchased Call/NDX Index/NDX0212$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	1,391,842	20201.4	405,861			751,901		751,901	135,153				15,067		0001
Purchased Call/NDX Index/NDX0212$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	1,916,494	21614.1	633,401			1,288,434		1,288,434	451,318				20,662		0001
Purchased Call/NDX Index/NDX0211$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	1,271,000	21853	377,360			631,565		631,565	139,275				13,581		0001
Purchased Call/NDX Index/NDX0051$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	3,563,000	21181	1,207,857			2,482,944		2,482,944	874,000				37,912		0001
Purchased Call/NDX Index/NDX0610$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	1,307,461	21761.8	427,017			886,435		886,435	305,831				14,525		0001
Purchased Call/NDX Index/NDX0052$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,038,000	20063.6	283,997			507,426		507,426	76,431				11,439		0001
Purchased Call/NDX Index/NDX0052$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,317,479	21112.5	438,852			946,788		946,788	326,373				14,576		0001
Purchased Call/NDX Index/NDX0170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	1	1,860,283	18276.4	607,382			1,718,970		1,718,970	533,259				20,407		0001
Purchased Call/NDX Index/NDX0000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	977,735	21626.4	318,253			672,791		672,791	232,697				10,904		0001
Purchased Call/NDX Index/NDX0052$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,838,533	20063.6	597,155			1,449,565		1,449,565	482,079				20,260		0001
Purchased Call/NDX Index/NDX0052$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	4,495,168	17090.4	1,450,141			4,666,501		4,666,501	1,399,878				49,115		0001
Purchased Call/NDX Index/NDX0052$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	1,666,000	17090.4	469,979			1,028,950		1,028,950	117,313				18,203		0001
Purchased Call/NDX Index/NDX0400$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	1,700,915	23498.1	493,265			777,614		777,614	181,212				19,296		0001
Purchased Call/NDX Index/NDX0400$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	2,079,000	23498.1	665,280			1,235,506		1,235,506	452,459				23,585		0001
Purchased Call/NDX Index/NDX0052$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2031	1	1,292,000	24761.1	420,675			694,692		694,692	266,854				14,778		0001
Purchased Call/NDX Index/NDX0212$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/08/2031	1	1,580,000	23611.3	507,338			921,267		921,267	336,920				17,857		0001
Purchased Call/NDX Index/NDX0000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	1,495,042	22702.3	490,224			938,341		938,341	336,071				16,756		0001
Purchased Call/NDX Index/NDX0213$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	1,692,000	23762.3	537,548			979,387		979,387	358,437				19,282		0001
Purchased Call/NDX Index/NDX0213$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	1,028,000	23762.3	296,064			463,570		463,570	109,664				11,715		0001
Purchased Call/NDX Index/NDX0052$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2031	1	1,361,000	24761.1	393,057			577,584		577,584	148,932				15,567		0001
Purchased Call/NDX Index/NDX0400$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/08/2031	1	1,183,000	23611.3	341,887			537,491		537,491	127,245				13,371		0001
Purchased Call/NDX Index/NDX0400$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2025	07/22/2031	1	1,755,000	23063.6	570,375			1,067,301		1,067,301	381,726				19,745		0001
Purchased Call/NDX Index/NDX0213$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	1,964,000	25461.7	646,549			1,018,998		1,018,998	393,547				22,993		0001
Purchased Call/NDX Index/NDX0000$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	10/08/2031	1	1,254,000	25136.6	413,945			651,728		651,728	249,430				14,403		0001
Purchased Call/NDX Index/NDX0053$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2031	1	2,022,000	25628	676,359			1,031,123		1,031,123	402,930				23,589		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0000$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	10/08/2031	1	1,304,000	25136.6	378,160			515,769		515,769	135,396				14,977		0001
Purchased Call/NDX Index/NDX0400$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2031	1	1,811,000	24879	588,394			971,667		971,667	370,031				20,876		0001
Purchased Call/NDX Index/NDX0400$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/07/2031	1	1,073,000	25059.8	305,269			411,892		411,892	100,879				12,420		0001
Purchased Call/NDX Index/NDX0213$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	1,535,000	25461.7	429,647			567,235		567,235	149,268				17,970		0001
Purchased Call/NDX Index/NDX0213$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	1,986,000	25059.8	667,693			1,044,344		1,044,344	394,254				22,987		0001
Purchased Call/NDX Index/NDX0053$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	1,131,000	23898.2		389,969		679,797		679,797	289,828				13,538		0001
Purchased Call/NDX Index/NDX0400$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	01/08/2032	1	2,245,000	25507.1		732,993		1,164,973		1,164,973	431,981				26,394		0001
Purchased Call/NDX Index/NDX0053$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	1,437,000	25075.8		392,732		513,122		513,122	120,390				17,015		0001
Purchased Call/NDX Index/NDX0053$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	1,593,000	23898.2		501,158		733,321		733,321	232,163				19,069		0001
Purchased Call/NDX Index/NDX0400$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2026	01/22/2032	1	1,708,000	25518.3		563,982		888,087		888,087	324,105				20,150		0001
Purchased Call/NDX Index/NDX0400$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/20/2032	1	1,485,000	25012.6		487,229		810,070		810,070	322,842				17,644		0001
Purchased Call/NDX Index/NDX0053$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	1,221,000	25075.8		406,593		660,515		660,515	253,922				14,458		0001
Purchased Call/NDX Index/NDX0053$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	1,065,000	24643		291,597		388,286		388,286	96,689				12,706		0001
Purchased Call/NDX Index/NDX0053$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	1,825,000	24643		605,718		1,029,181		1,029,181	423,464				21,773		0001
Purchased Call/NDX Index/NDX0170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2032	1	2,486,000	29235		776,875		843,860		843,860	66,985				30,084		0001
Purchased Call/NDX Index/NDX0170$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2032	1	3,426,000	29414.3		1,079,533		1,150,824		1,150,824	71,292				41,768		0001
Purchased Call/NDX Index/NDX0170$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2032	1	3,058,000	26937.3		1,043,695		1,437,012		1,437,012	393,317				36,875		0001
Purchased Call/NDX Index/NDX0170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2032	1	3,592,000	30347.1		1,149,081		1,136,020		1,136,020	(13,061)				43,933		0001
Purchased Call/NDX Index/NDX0170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/21/2032	1	2,899,000	29481.6		909,126		970,182		970,182	61,056				35,196		0001
Purchased Call/NDX Index/NDX0214$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2032	1	5,545,000	29414.3		2,016,717		2,158,466		2,158,466	141,750				67,601		0001
Purchased Call/NDX Index/NDX0170$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2032	1	2,121,000	29235		735,775		835,803		835,803	100,028				25,667		0001
Purchased Call/NDX Index/NDX0214$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2032	1	5,324,000	30347.1		1,937,404		1,932,935		1,932,935	(4,469)				65,116		0001
Purchased Call/NDX Index/NDX0170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2032	1	2,059,000	30347.1		579,403		576,911		576,911	(2,491)				25,183		0001
Purchased Call/NDX Index/NDX0170$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2032	1	1,620,000	29414.3		457,326		482,386		482,386	25,060				19,750		0001
Purchased Call/NDX Index/NDX0170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2032	1	2,712,000	24903.2		912,859		1,495,505		1,495,505	582,646				32,595		0001
Purchased Call/NDX Index/NDX0170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2032	1	1,763,000	24903.2		548,293		776,598		776,598	228,305				21,189		0001
Purchased Call/NDX Index/NDX0001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/22/2026	04/22/2032	1	2,244,000	26937.3		695,640		868,332		868,332	172,692				27,060		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/21/2032	1	3,676,000	29481.6		1,306,450		1,426,211		1,426,211	119,760				44,629		0001
Purchased Call/BXIIMSTN Index/SBM017NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	17,312	1655.04	1,170			1,401		1,401	423				28		0001
Purchased Call/BXIIMSTN Index/SBM0170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	82,162	1699.07	6,195			5,266		5,266	1,271				155		0001
Purchased Call/BXIIMSTN Index/SBM017NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	33,251	1650.29	2,663			2,760		2,760	716				25		0001
Purchased Call/BXIIMSTN Index/SBM0170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	87,944	1655.04	6,842			7,570		7,570	1,982				142		0001
Purchased Call/BXIIMSTN Index/SBM0170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	16,579	1655.04	1,217			1,404		1,404	398				27		0001
Purchased Call/BXIIMSTN Index/SBM0170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	5,461	1699.07	377			355		355	96				12		0001
Purchased Call/BXIIMSTN Index/SBM0170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	19,684	1699.07	1,488			1,332		1,332	332				43		0001
Purchased Call/BXIIMSTN Index/SBM0170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	104,101	1699.07	7,985			7,071		7,071	1,734				228		0001
Purchased Call/BXIIMSTN Index/SBM0170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	2,855	1696	216			204		204	52				7		0001
Purchased Call/BXIIMSTN Index/SBM0170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	110,139	1699.07	7,996			7,337		7,337	1,907				241		0001
Purchased Call/BXIIMSTN Index/SBM017NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	17,173	1681.61	1,321			1,136		1,136	273				21		0001
Purchased Call/BXIIMSTN Index/SBM0170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	11,061	1699.07	810			740		740	191				24		0001
Purchased Call/BXIIMSTN Index/SBM017NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	71,211	1655.04	5,611			6,141		6,141	1,576				115		0001
Purchased Call/BXIIMSTN Index/SBM0170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	20,021	1699.07	1,572			1,368		1,368	325				44		0001
Purchased Call/BXIIMSTN Index/SBM017PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	55,044	1696	4,222			3,967		3,967	992				132		0001
Purchased Call/BXIIMSTN Index/SBM017NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	7,401	1681.61	611			490		490	104				9		0001
Purchased Call/BXIIMSTN Index/SBM017NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	6,007	1650.29	442			498		498	148				4		0001
Purchased Call/BXIIMSTN Index/SBM017NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	22,298	1681.61	1,824			1,476		1,476	319				27		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	23,031	1655.04	1,674			1,943		1,943	556				37		0001
Purchased Call/BXIIMSTN Index/SBM017NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	135,303	1681.61	10,960			8,956		8,956	1,970				166		0001
Purchased Call/BXIIMSTN Index/SBM0170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	16,135	1655.04	1,347			1,398		1,398	320				26		0001
Purchased Call/BXIIMSTN Index/SBM0170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	9,504	1699.07	641			590		590	163				18		0001
Purchased Call/BXIIMSTN Index/SBM017NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	25,004	1655.04	1,893			2,139		2,139	583				40		0001
Purchased Call/BXIIMSTN Index/SBM0170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	35,447	1699.07	2,566			2,253		2,253	575				67		0001
Purchased Call/BXIIMSTN Index/SBM017NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	26,773	1650.29	1,912			2,221		2,221	693				20		0001
Purchased Call/BXIIMSTN Index/SBM0170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	43,557	1699.07	3,445			2,808		2,808	625				82		0001
Purchased Call/BXIIMSTN Index/SBM0170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	25,740	1699.07	2,044			1,763		1,763	412				56		0001
Purchased Call/BXIIMSTN Index/SBM017NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	122,111	1681.61	9,000			8,074		8,074	2,082				150		0001
Purchased Call/BXIIMSTN Index/SBM017PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	85,074	1696	5,862			5,773		5,773	1,546				204		0001
Purchased Call/BXIIMSTN Index/SBM017PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	11,164	1696	921			823		823	189				27		0001
Purchased Call/BXIIMSTN Index/SBM017NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	49,349	1650.29	4,269			4,095		4,095	949				37		0001
Purchased Call/BXIIMSTN Index/SBM017NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	28,912	1650.29	2,287			2,400		2,400	636				21		0001
Purchased Call/BXIIMSTN Index/SBM0170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	39,185	1699.07	3,194			2,696		2,696	603				86		0001
Purchased Call/BXIIMSTN Index/SBM017NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	17,141	1650.29	1,388			1,423		1,423	363				13		0001
Purchased Call/BXIIMSTN Index/SBM017PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	147,439	1692.35	12,739			12,173		12,173	2,829				412		0001
Purchased Call/BXIIMSTN Index/SBM017RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	194,120	1673.81	12,987			14,812		14,812	3,270				672		0001
Purchased Call/BXIIMSTN Index/SBM0170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	51,206	1650.79	3,620			4,409		4,409	962				170		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	2	60,534	1640.41	4,509			5,658		5,658	1,306				180		0001
Purchased Call/BXIIMSTN Index/SBM017PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	2	96,833	1677.64	8,005			8,351		8,351	2,008				253		0001
Purchased Call/BXIIMSTN Index/SBM017PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	14,479	1692.35	1,147			1,143		1,143	285				40		0001
Purchased Call/BXIIMSTN Index/SBM017PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	9,511	1677.64	791			823		823	196				25		0001
Purchased Call/BXIIMSTN Index/SBM017QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	2	57,111	1640.41	3,980			4,940		4,940	1,120				170		0001
Purchased Call/BXIIMSTN Index/SBM017QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	2	137,131	1646.31	9,570			11,646		11,646	2,585				429		0001
Purchased Call/BXIIMSTN Index/SBM017PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	14,764	1692.35	1,237			1,202		1,202	288				41		0001
Purchased Call/BXIIMSTN Index/SBM017PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	97,297	1677.64	6,859			7,513		7,513	1,943				255		0001
Purchased Call/BXIIMSTN Index/SBM017QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/06/2026	2	246,499	1640.41	22,108			27,849		27,849	6,388				733		0001
Purchased Call/BXIIMSTN Index/SBM017PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	11,266	1692.35	747			771		771	198				31		0001
Purchased Call/BXIIMSTN Index/SBM017PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	9,399	1692.35	733			734		734	184				26		0001
Purchased Call/BXIIMSTN Index/SBM017QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	11/20/2026	2	88,706	1646.31	8,059			9,926		9,926	2,269				278		0001
Purchased Call/BXIIMSTN Index/SBM017QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	11/20/2026	1	9,993	1646.31	672			26		26	(666)				31		0001
Purchased Call/BXIIMSTN Index/SBM017QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/06/2026	2	75,847	1640.41	5,415			6,746		6,746	1,540				225		0001
Purchased Call/BXIIMSTN Index/SBM017QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	19,857	1650.79	1,513			1,880		1,880	420				66		0001
Purchased Call/BXIIMSTN Index/SBM017QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	2	46,229	1640.41	4,063			5,139		5,139	1,192				137		0001
Purchased Call/BXIIMSTN Index/SBM017QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	41,537	1640.41	3,265			4,124		4,124	962				123		0001
Purchased Call/BXIIMSTN Index/SBM017QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	39,727	1646.31	3,138			3,879		3,879	889				124		0001
Purchased Call/BXIIMSTN Index/SBM017RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	17,175	1673.81	1,396			1,674		1,674	389				59		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	13,875	1646.31	1,235			1,525		1,525	351				43		0001
Purchased Call/BXIIMSTN Index/SBM017PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	2,882	1677.64	199			218		218	57				8		0001
Purchased Call/BXIIMSTN Index/SBM017RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	7,074	1673.81	597			724		724	168				24		0001
Purchased Call/BXIIMSTN Index/SBM017QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	52,143	1646.31	3,728			4,554		4,554	1,018				163		0001
Purchased Call/BXIIMSTN Index/SBM017PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	27,392	1677.64	1,843			2,028		2,028	526				72		0001
Purchased Call/BXIIMSTN Index/SBM017PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	8,107	1692.35	602			611		611	155				23		0001
Purchased Call/BXIIMSTN Index/SBM017QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	69,409	1650.79	5,379			6,702		6,702	1,504				230		0001
Purchased Call/BXIIMSTN Index/SBM017QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/06/2026	2	86,034	1640.41	6,865			8,688		8,688	2,032				256		0001
Purchased Call/BXIIMSTN Index/SBM017RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	186,509	1673.81	14,566			17,303		17,303	3,993				646		0001
Purchased Call/BXIIMSTN Index/SBM017RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	9,797	1673.81	686			790		790	177				34		0001
Purchased Call/BXIIMSTN Index/SBM017PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	55,054	1692.35	3,744			3,856		3,856	990				154		0001
Purchased Call/BXIIMSTN Index/SBM017PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	7,572	1677.64	497			546		546	142				20		0001
Purchased Call/BXIIMSTN Index/SBM017PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	2,295	1677.64	168			183		183	47				6		0001
Purchased Call/BXIIMSTN Index/SBM017PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	287,337	1692.35	20,487			20,966		20,966	5,365				803		0001
Purchased Call/BXIIMSTN Index/SBM017QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	41,360	1650.79	3,445			4,361		4,361	994				137		0001
Purchased Call/BXIIMSTN Index/SBM017RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	257,607	1673.81	19,630			23,146		23,146	5,310				892		0001
Purchased Call/BXIIMSTN Index/SBM017QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	218,344	1650.79	17,402			21,821		21,821	4,932				725		0001
Purchased Call/BXIIMSTN Index/SBM017PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	75,342	1677.64	5,621			6,099		6,099	1,559				197		0001
Purchased Call/BXIIMSTN Index/SBM017T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	18,534	1772.7		1,175		970		970	(205)				77		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	25,403	1737.75		2,004		1,875		1,875	(129)				95		0001
Purchased Call/BXIIMSTN Index/SBMO17SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	33,603	1780.9		3,041		2,239		2,239	(802)				131		0001
Purchased Call/BXIIMSTN Index/SBMO17SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	100,169	1797.02		6,040		4,515		4,515	(1,525)				404		0001
Purchased Call/BXIIMSTN Index/SBMO17SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	3,413	1780.9		204		162		162	(41)				13		0001
Purchased Call/BXIIMSTN Index/SBMO17RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	8,868	1737.75		597		557		557	(40)				33		0001
Purchased Call/BXIIMSTN Index/SBMO17SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	02/22/2027	2	27,993	1797.02		2,176		1,581		1,581	(595)				113		0001
Purchased Call/BXIIMSTN Index/SBMO17T$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	92,569	1772.7		7,239		5,867		5,867	(1,371)				384		0001
Purchased Call/BXIIMSTN Index/SBMO17SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	51,004	1797.02		3,540		2,592		2,592	(948)				205		0001
Purchased Call/BXIIMSTN Index/SBMO17SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	33,367	1797.02		2,923		2,036		2,036	(887)				134		0001
Purchased Call/BXIIMSTN Index/SBMO17RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/08/2027	1	8,551	1703.41		675		729		729	55				31		0001
Purchased Call/BXIIMSTN Index/SBMO17SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	39,735	1780.9		3,350		2,525		2,525	(825)				155		0001
Purchased Call/BXIIMSTN Index/SBMO17T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	11,985	1772.7		1,031		822		822	(208)				50		0001
Purchased Call/BXIIMSTN Index/SBMO17SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	16,488	1797.02		1,434		1,002		1,002	(433)				66		0001
Purchased Call/BXIIMSTN Index/SBMO17RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/08/2027	1	36,967	1703.41		2,769		2,974		2,974	205				134		0001
Purchased Call/BXIIMSTN Index/SBMO17RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/08/2027	1	16,503	1703.41		1,099		1,161		1,161	62				60		0001
Purchased Call/BXIIMSTN Index/SBMO17RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	2	272,241	1737.75		22,539		19,585		19,585	(2,954)				1,023		0001
Purchased Call/BXIIMSTN Index/SBMO17SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	36,788	1780.9		2,814		2,170		2,170	(644)				144		0001
Purchased Call/BXIIMSTN Index/SBMO17RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/08/2027	1	12,509	1703.41		1,060		1,149		1,149	90				45		0001
Purchased Call/BXIIMSTN Index/SBMO17SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	11,882	1797.02		1,017		713		713	(304)				48		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	202,369	1681.36		18,557		20,872		20,872	2,314				862		0001
Purchased Call/BXIIMSTN Index/SBMO17T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	6,762	1681.36		547		605		605	58				29		0001
Purchased Call/BXIIMSTN Index/SBMO17R$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/08/2027	1	72,633	1703.41		6,319		6,857		6,857	538				263		0001
Purchased Call/BXIIMSTN Index/SBMO17S$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	69,345	1780.9		4,750		3,722		3,722	(1,028)				271		0001
Purchased Call/BXIIMSTN Index/SBMO17R$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	169,113	1737.75		14,865		13,784		13,784	(1,081)				635		0001
Purchased Call/BXIIMSTN Index/SBMO17S$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	18,098	1797.02		1,406		1,009		1,009	(397)				73		0001
Purchased Call/BXIIMSTN Index/SBMO17S$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	40,122	1797.02		3,463		2,424		2,424	(1,039)				162		0001
Purchased Call/BXIIMSTN Index/SBMO17T$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	5,951	1681.36		450		493		493	43				25		0001
Purchased Call/BXIIMSTN Index/SBMO17T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	8,846	1772.7		705		570		570	(135)				37		0001
Purchased Call/BXIIMSTN Index/SBMO17S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	51,994	1797.02		3,972		2,860		2,860	(1,112)				209		0001
Purchased Call/BXIIMSTN Index/SBMO17S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	147,107	1737.75		11,739		10,980		10,980	(759)				553		0001
Purchased Call/BXIIMSTN Index/SBMO17S$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	60,843	1780.9		4,581		3,539		3,539	(1,042)				238		0001
Purchased Call/BXIIMSTN Index/SBMO17R$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	33,464	1737.75		2,774		2,589		2,589	(185)				126		0001
Purchased Call/BXIIMSTN Index/SBMO17S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	6,465	1797.02		538		380		380	(158)				26		0001
Purchased Call/BXIIMSTN Index/SBMO17R$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	21,609	1737.75		1,610		1,507		1,507	(102)				81		0001
Purchased Call/BXIIMSTN Index/SBMO17S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	76,344	1780.9		6,253		4,748		4,748	(1,505)				298		0001
Purchased Call/BXIIMSTN Index/SBMO17R$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/08/2027	1	69,209	1703.41		5,260		5,661		5,661	402				251		0001
Purchased Call/BXIIMSTN Index/SBMO17T$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	168,129	1681.36		15,249		17,102		17,102	1,853				716		0001
Purchased Call/BXIIMSTN Index/SBMO17T$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	60,897	1681.36		3,855		4,113		4,113	259				259		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/08/2027	1	1,709	1703.41		133		143		143	10				6		0001
Purchased Call/BXIIMSTN Index/SBMO17TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	28,678	1772.7		2,549		2,022		2,022	(528)				119		0001
Purchased Call/BXIIMSTN Index/SBMO17UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	73,512	1772.4		6,226		5,790		5,790	(437)				339		0001
Purchased Call/BXIIMSTN Index/SBMO17USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	33,206	1772.4		2,471		2,270		2,270	(200)				153		0001
Purchased Call/BXIIMSTN Index/SBMO17USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	49,253	1772.4		3,201		2,893		2,893	(308)				227		0001
Purchased Call/BXIIMSTN Index/SBMO17VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2027	1	104,802	1747.43		7,672		7,571		7,571	(101)				518		0001
Purchased Call/BXIIMSTN Index/SBMO17VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2027	1	24,437	1765.67		2,004		1,918		1,918	(86)				118		0001
Purchased Call/BXIIMSTN Index/SBMO17USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	11,763	1772.4		1,034		965		965	(69)				54		0001
Purchased Call/BXIIMSTN Index/SBMO17VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/21/2027	1	29,309	1796.4		1,970		1,681		1,681	(288)				138		0001
Purchased Call/BXIIMSTN Index/SBMO17USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	2,250	1784.43		178		149		149	(29)				10		0001
Purchased Call/BXIIMSTN Index/SBMO17USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	96,583	1772.4		7,437		6,851		6,851	(586)				446		0001
Purchased Call/BXIIMSTN Index/SBMO17VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2027	1	6,085	1765.67		549		535		535	(14)				29		0001
Purchased Call/BXIIMSTN Index/SBMO17VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2027	1	30,584	1747.43		2,331		2,323		2,323	(7)				151		0001
Purchased Call/BXIIMSTN Index/SBMO17USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	42,193	1784.43		2,970		2,484		2,484	(486)				190		0001
Purchased Call/BXIIMSTN Index/SBMO17US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	25,728	1736.11		2,020		1,938		1,938	(82)				113		0001
Purchased Call/BXIIMSTN Index/SBMO17VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/21/2027	1	13,720	1796.4		1,122		968		968	(154)				65		0001
Purchased Call/BXIIMSTN Index/SBMO17USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	23,207	1772.4		1,696		1,553		1,553	(143)				107		0001
Purchased Call/BXIIMSTN Index/SBMO17TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	98,963	1736.11		7,115		6,755		6,755	(360)				435		0001
Purchased Call/BXIIMSTN Index/SBMO17VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/21/2027	1	25,804	1796.4		1,974		1,698		1,698	(276)				122		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/21/2027	1	38,852	1796.4		2,821		2,420		2,420	(400)				183		0001
Purchased Call/BXIIMSTN Index/SBMO17T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	11,463	1736.11		917		881		881	(36)				50		0001
Purchased Call/BXIIMSTN Index/SBMO17T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	35,988	1736.11		2,519		2,386		2,386	(134)				158		0001
Purchased Call/BXIIMSTN Index/SBMO17U8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	21,551	1784.43		1,588		1,330		1,330	(259)				97		0001
Purchased Call/BXIIMSTN Index/SBMO17U8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	17,013	1784.43		1,480		1,240		1,240	(240)				77		0001
Purchased Call/BXIIMSTN Index/SBMO17VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2027	1	38,011	1765.67		2,167		1,980		1,980	(186)				184		0001
Purchased Call/BXIIMSTN Index/SBMO17VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/21/2027	1	191,951	1796.4		14,454		12,423		12,423	(2,031)				906		0001
Purchased Call/BXIIMSTN Index/SBMO17VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2027	1	14,408	1747.43		1,291		1,347		1,347	57				71		0001
Purchased Call/BXIIMSTN Index/SBMO17VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2027	1	10,122	1747.43		757		750		750	(7)				50		0001
Purchased Call/BXIIMSTN Index/SBMO17W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2027	1	27,561	1747.43		2,177		2,189		2,189	11				136		0001
Purchased Call/BXIIMSTN Index/SBMO17US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	6,111	1736.11		538		523		523	(15)				27		0001
Purchased Call/BXIIMSTN Index/SBMO17VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2027	1	154,908	1765.67		11,277		10,579		10,579	(698)				751		0001
Purchased Call/BXIIMSTN Index/SBMO17US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	107,529	1784.43		8,882		7,449		7,449	(1,433)				484		0001
Purchased Call/BXIIMSTN Index/SBMO17VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2027	1	179,891	1747.43		15,237		15,608		15,608	371				890		0001
Purchased Call/BXIIMSTN Index/SBMO17U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/08/2027	1	5,625	1736.11		419		6		6	(413)				25		0001
Purchased Call/BXIIMSTN Index/SBMO17U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	85,068	1784.43		5,836		4,878		4,878	(958)				383		0001
Purchased Call/BXIIMSTN Index/SBMO17U$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	53,894	1784.43		2,829		2,389		2,389	(440)				243		0001
Purchased Call/BXIIMSTN Index/SBMO17U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	2	135,126	1736.11		11,500		11,118		11,118	(382)				594		0001
Purchased Call/BXIIMSTN Index/SBMO17T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	28,789	1736.11		2,562		2,492		2,492	(70)				127		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	108,336	1736.11		8,169		7,795		7,795	(373)				476		0001
Purchased Call/BXIIMSTN Index/SBMO17US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	9,538	1736.11		776		747		747	(30)				42		0001
Purchased Call/BXIIMSTN Index/SBMO17VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/21/2027	1	70,883	1796.4		6,075		5,243		5,243	(832)				334		0001
Purchased Call/BXIIMSTN Index/SBMO17US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	39,335	1736.11		2,089		1,970		1,970	(119)				173		0001
Purchased Call/BXIIMSTN Index/SBMO17USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	27,745	1772.4		2,103		1,933		1,933	(170)				128		0001
Purchased Call/BXIIMSTN Index/SBMO17US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	6,938	1784.43		541		453		453	(88)				31		0001
Purchased Call/BXIIMSTN Index/SBMO17VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2027	1	74,137	1765.67		5,508		5,188		5,188	(321)				359		0001
Purchased Call/BXIIMSTN Index/SBMO17VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2027	1	77,530	1765.67		6,520		6,265		6,265	(255)				376		0001
Purchased Call/BXIIMSTN Index/SBMO17USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	151,352	1784.43		10,519		8,796		8,796	(1,723)				681		0001
Purchased Call/BXIIMSTN Index/SBMO17F$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	2	12,986	1474.67	1,669			2,763		2,763	624				25		0001
Purchased Call/BXIIMSTN Index/SBMO17FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	22,510	1416.99	2,735			5,078		5,078	1,049				36		0001
Purchased Call/BXIIMSTN Index/SBMO17E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	2	526,109	1455.36	68,114			120,539		120,539	27,734				646		0001
Purchased Call/BXIIMSTN Index/SBMO17E$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	119,123	1440.5	15,581			28,629		28,629	6,708				88		0001
Purchased Call/BXIIMSTN Index/SBMO17GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	187,075	1521.94	21,925			33,173		33,173	7,390				449		0001
Purchased Call/BXIIMSTN Index/SBMO17F$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	36,075	1474.67	4,859			7,858		7,858	1,593				68		0001
Purchased Call/BXIIMSTN Index/SBMO17FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	2	161,681	1416.99	20,780			39,624		39,624	8,632				261		0001
Purchased Call/BXIIMSTN Index/SBMO17E$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	211,035	1440.5	22,581			39,875		39,875	8,833				156		0001
Purchased Call/BXIIMSTN Index/SBMO17FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	2,829	1416.99	394			749		749	154				5		0001
Purchased Call/BXIIMSTN Index/SBMO17F$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	69,678	1478.12	9,379			15,134		15,134	3,077				153		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017ES$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	39,925	1455.36	5,446			9,161		9,161	1,896				49		0001
Purchased Call/BXIIMSTN Index/SBM017GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	45,953	1521.94	5,933			8,550		8,550	1,734				110		0001
Purchased Call/BXIIMSTN Index/SBM017F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	10,010	1478.12	1,197			1,997		1,997	435				22		0001
Purchased Call/BXIIMSTN Index/SBM017IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	8,935	1519.28	1,127			1,574		1,574	295				31		0001
Purchased Call/BXIIMSTN Index/SBM017HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	2	64,318	1589.92	9,270			9,747		9,747	1,925				201		0001
Purchased Call/BXIIMSTN Index/SBM017GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	10/22/2026	2	95,375	1536.18	13,544			17,361		17,361	3,311				267		0001
Purchased Call/BXIIMSTN Index/SBM017GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	31,467	1510.21	4,487			6,246		6,246	1,176				82		0001
Purchased Call/BXIIMSTN Index/SBM017HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	1	51,178	1589.92	6,290			7,371		7,371	1,598				160		0001
Purchased Call/BXIIMSTN Index/SBM017IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	5,309	1519.28	796			1,093		1,093	204				18		0001
Purchased Call/BXIIMSTN Index/SBM017HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	86,370	1568.02	12,273			14,088		14,088	2,741				257		0001
Purchased Call/BXIIMSTN Index/SBM017HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	66,776	1596.49	9,562			10,068		10,068	2,001				222		0001
Purchased Call/BXIIMSTN Index/SBM017HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	50,282	1568.02	6,637			8,095		8,095	1,695				149		0001
Purchased Call/BXIIMSTN Index/SBM017GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/08/2026	1	6,856	1510.21	874			1,253		1,253	267				18		0001
Purchased Call/BXIIMSTN Index/SBM017GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	34,490	1536.18	4,608			6,219		6,219	1,275				96		0001
Purchased Call/BXIIMSTN Index/SBM017HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	61,674	1568.02	7,512			9,520		9,520	2,056				183		0001
Purchased Call/BXIIMSTN Index/SBM017GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	10,221	1536.18	1,244			1,737		1,737	372				29		0001
Purchased Call/BXIIMSTN Index/SBM017HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	6,601	1568.02	900			1,072		1,072	217				20		0001
Purchased Call/BXIIMSTN Index/SBM017GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	231,888	1510.21	31,351			45,545		45,545	9,335				607		0001
Purchased Call/BXIIMSTN Index/SBM017JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	7,202	1580.95	958			1,204		1,204	248				29		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	1,207	1536.56	161			228		228	45				5		0001
Purchased Call/BXIIMSTN Index/SBM017ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	136,824	1536.56	19,771			27,479		27,479	5,326				514		0001
Purchased Call/BXIIMSTN Index/SBM017K5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	168,227	1535.38	23,552			34,946		34,946	6,861				717		0001
Purchased Call/BXIIMSTN Index/SBM017JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/08/2027	2	47,973	1566.01	5,919			7,630		7,630	1,493				187		0001
Purchased Call/BXIIMSTN Index/SBM017JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	142,493	1566.01	19,707			25,533		25,533	5,249				557		0001
Purchased Call/BXIIMSTN Index/SBM017JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	9,878	1580.95	1,428			1,745		1,745	353				40		0001
Purchased Call/BXIIMSTN Index/SBM017K5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	127,731	1535.38	15,570			22,176		22,176	3,880				544		0001
Purchased Call/BXIIMSTN Index/SBM017JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	35,336	1566.01	5,035			6,457		6,457	1,310				138		0001
Purchased Call/BXIIMSTN Index/SBM017JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	17,836	1580.95	2,181			2,740		2,740	542				72		0001
Purchased Call/BXIIMSTN Index/SBM017ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	35,938	1500.42	4,467			6,556		6,556	1,161				130		0001
Purchased Call/BXIIMSTN Index/SBM017KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	20,559	1575.01	2,950			3,719		3,719	765				85		0001
Purchased Call/BXIIMSTN Index/SBM017K5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	5,192	1535.38	508			677		677	102				22		0001
Purchased Call/BXIIMSTN Index/SBM017JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	13,261	1580.95	1,179			1,405		1,405	235				53		0001
Purchased Call/BXIIMSTN Index/SBM017ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	72,186	1536.56	10,027			14,151		14,151	2,839				271		0001
Purchased Call/BXIIMSTN Index/SBM017LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	5,157	1488.34	656			1,010		1,010	157				23		0001
Purchased Call/BXIIMSTN Index/SBM017K5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	12,139	1397.77	1,616			2,882		2,882	384				53		0001
Purchased Call/BXIIMSTN Index/SBM017LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	2	46,926	1488.34	6,556			10,382		10,382	1,767				211		0001
Purchased Call/BXIIMSTN Index/SBM017LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	41,083	1553.09	5,267			7,205		7,205	1,280				190		0001
Purchased Call/BXIIMSTN Index/SBM017MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	46,212	1609.91	6,678			8,172		8,172	1,734				224		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	51,703	1553.09	4,850			6,177		6,177	884				239		0001
Purchased Call/BXIIMSTN Index/SBMO17MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	2	53,322	1609.91	6,617			8,415		8,415	1,654				258		0001
Purchased Call/BXIIMSTN Index/SBMO17KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	76,118	1397.77	10,535			19,416		19,416	2,721				335		0001
Purchased Call/BXIIMSTN Index/SBMO17LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	7,798	1488.34	930			1,404		1,404	206				35		0001
Purchased Call/BXIIMSTN Index/SBMO17KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	41,487	1397.77	4,920			8,193		8,193	996				182		0001
Purchased Call/BXIIMSTN Index/SBMO17LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	25,823	1553.09	3,251			4,433		4,433	776				119		0001
Purchased Call/BXIIMSTN Index/SBMO17MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	58,796	1575.89	7,279			9,437		9,437	1,686				277		0001
Purchased Call/BXIIMSTN Index/SBMO17MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	35,160	1575.89	4,268			5,506		5,506	3,019				166		0001
Purchased Call/BXIIMSTN Index/SBMO17LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	30,051	1553.09	3,630			4,908		4,908	830				139		0001
Purchased Call/BXIIMSTN Index/SBMO17MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	25,219	1575.89	3,735			4,959		4,959	1,003				119		0001
Purchased Call/BXIIMSTN Index/SBMO17LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	13,047	1553.09	1,750			2,412		2,412	445				60		0001
Purchased Call/BXIIMSTN Index/SBMO17MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	16,945	1609.91	2,257			2,748		2,748	550				82		0001
Purchased Call/BXIIMSTN Index/SBMO17LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	45,857	1553.09	6,796			9,421		9,421	1,875				212		0001
Purchased Call/BXIIMSTN Index/SBMO17MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	9,202	1595.74	1,195			1,509		1,509	284				46		0001
Purchased Call/BXIIMSTN Index/SBMO17LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	56,210	1488.34	5,992			8,734		8,734	1,187				253		0001
Purchased Call/BXIIMSTN Index/SBMO17KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	37,093	1397.77	3,932			6,229		6,229	718				163		0001
Purchased Call/BXIIMSTN Index/SBMO17NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	2	113,405	1595.74	17,725			21,242		21,242	4,412				561		0001
Purchased Call/BXIIMSTN Index/SBMO17MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	13,984	1609.91	1,699			2,047		2,047	382				68		0001
Purchased Call/BXIIMSTN Index/SBMO17PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	1	107,149	1696	14,958			16,015		16,015	3,701				594		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2027	1	27,239	1699.07	3,743			3,964		3,964	922				149		0001
Purchased Call/BXIIMSTN Index/SBM017QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2027	1	4,857	1699.07	647			668		668	155				26		0001
Purchased Call/BXIIMSTN Index/SBM017NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2027	1	6,007	1650.29	766			863		863	179				30		0001
Purchased Call/BXIIMSTN Index/SBM017QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/06/2027	1	63,087	1655.04	7,962			9,085		9,085	1,847				331		0001
Purchased Call/BXIIMSTN Index/SBM017NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2027	1	110,104	1681.61	14,038			14,584		14,584	3,175				567		0001
Purchased Call/BXIIMSTN Index/SBM017QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2027	1	42,572	1699.07	5,854			6,069		6,069	1,417				227		0001
Purchased Call/BXIIMSTN Index/SBM017QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2027	1	110,139	1699.07	13,789			14,315		14,315	3,107				601		0001
Purchased Call/BXIIMSTN Index/SBM017NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2027	1	11,199	1650.29	1,551			1,755		1,755	386				57		0001
Purchased Call/BXIIMSTN Index/SBM017NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2027	1	7,420	1681.61	1,040			1,074		1,074	247				38		0001
Purchased Call/BXIIMSTN Index/SBM017QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2027	1	38,734	1699.07	4,927			5,061		5,061	1,128				207		0001
Purchased Call/BXIIMSTN Index/SBM017NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2027	1	13,822	1650.29	1,935			2,191		2,191	485				70		0001
Purchased Call/BXIIMSTN Index/SBM017NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	06/22/2027	1	2,761	1595.74	435			506		506	104				14		0001
Purchased Call/BXIIMSTN Index/SBM017QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2027	1	46,700	1699.07	5,847			6,000		6,000	1,322				249		0001
Purchased Call/BXIIMSTN Index/SBM017RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2027	1	17,528	1673.81	2,477			3,076		3,076	677				107		0001
Purchased Call/BXIIMSTN Index/SBM017PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2027	1	81,885	1692.35	11,734			12,814		12,814	2,929				469		0001
Purchased Call/BXIIMSTN Index/SBM017QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2027	1	20,220	1650.79	2,952			3,758		3,758	749				121		0001
Purchased Call/BXIIMSTN Index/SBM017QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	11/22/2027	1	9,993	1646.31	1,285			11		11	(1,299)				59		0001
Purchased Call/BXIIMSTN Index/SBM017RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2027	1	11,300	1673.81	1,432			1,637		1,637	301				69		0001
Purchased Call/BXIIMSTN Index/SBM017QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/22/2027	2	78,693	1646.31	11,815			14,616		14,616	3,124				465		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	51,503	1692.35	6,592			6,989		6,989	1,431				295		0001
Purchased Call/BXIIMSTN Index/SBMO17QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	1	55,184	1640.41	8,189			10,308		10,308	2,194				322		0001
Purchased Call/BXIIMSTN Index/SBMO17QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	1	17,130	1640.41	2,311			2,766		2,766	514				100		0001
Purchased Call/BXIIMSTN Index/SBMO17PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	1	16,139	1677.64	2,264			2,539		2,539	564				91		0001
Purchased Call/BXIIMSTN Index/SBMO17RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	20,006	1673.81	2,779			3,381		3,381	721				122		0001
Purchased Call/BXIIMSTN Index/SBMO17PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	1	20,249	1677.64	2,598			2,833		2,833	569				114		0001
Purchased Call/BXIIMSTN Index/SBMO17T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	158,690	1681.36	25,057			29,441		29,441	4,384				1,043		0001
Purchased Call/BXIIMSTN Index/SBMO17SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2028	1	6,249	1797.02	910			792		792	(118)				40		0001
Purchased Call/BXIIMSTN Index/SBMO17SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/21/2028	1	57,453	1737.75	8,245			8,531		8,531	287				359		0001
Purchased Call/BXIIMSTN Index/SBMO17SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/21/2028	1	5,977	1737.75	843			861		861	19				37		0001
Purchased Call/BXIIMSTN Index/SBMO17T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	171,533	1681.36	22,574			24,510		24,510	1,936				1,128		0001
Purchased Call/BXIIMSTN Index/SBMO17RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/07/2028	1	14,009	1703.41	1,991			2,283		2,283	292				86		0001
Purchased Call/BXIIMSTN Index/SBMO17SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2028	1	40,993	1797.02	5,206			4,455		4,455	(751)				263		0001
Purchased Call/BXIIMSTN Index/SBMO17T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2028	1	17,166	1772.7	2,544			2,334		2,334	(210)				112		0001
Purchased Call/BXIIMSTN Index/SBMO17T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2028	1	6,443	1772.7	749			676		676	(72)				42		0001
Purchased Call/BXIIMSTN Index/SBMO17T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	119,128	1681.36	14,009			14,896		14,896	887				783		0001
Purchased Call/BXIIMSTN Index/SBMO17SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2028	1	49,005	1797.02	5,293			4,514		4,514	(779)				315		0001
Purchased Call/BXIIMSTN Index/SBMO17SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2028	2	61,718	1780.9	8,974			8,116		8,116	(859)				392		0001
Purchased Call/BXIIMSTN Index/SBMO17SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2028	1	3,297	1780.9	360			318		318	(42)				21		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2028	1	53,088	1780.9		6,721		5,973		5,973	(747)				337		0001
Purchased Call/BXIIMSTN Index/SBMO17RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/07/2028	1	12,740	1703.41		1,779		2,011		2,011	232				79		0001
Purchased Call/BXIIMSTN Index/SBMO17SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2028	1	51,631	1797.02		7,383		6,358		6,358	(1,025)				332		0001
Purchased Call/BXIIMSTN Index/SBMO17SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2028	1	15,490	1780.9		2,206		1,981		1,981	(224)				98		0001
Purchased Call/BXIIMSTN Index/SBMO17TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2028	1	11,490	1772.7		1,728		1,602		1,602	(126)				75		0001
Purchased Call/BXIIMSTN Index/SBMO17TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	457,670	1681.36		69,200		78,484		78,484	9,284				3,009		0001
Purchased Call/BXIIMSTN Index/SBMO17VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/08/2028	1	357,755	1772.4		49,978		47,787		47,787	(2,191)				2,438		0001
Purchased Call/BXIIMSTN Index/SBMO17VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/22/2028	1	167,790	1796.4		22,601		20,379		20,379	(2,222)				1,155		0001
Purchased Call/BXIIMSTN Index/SBMO17US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/07/2028	2	158,994	1736.11		20,705		20,481		20,481	(224)				1,058		0001
Purchased Call/BXIIMSTN Index/SBMO17VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2028	1	28,165	1765.67		2,859		2,629		2,629	(230)				196		0001
Purchased Call/BXIIMSTN Index/SBMO17WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2028	1	98,106	1747.43		13,254		13,238		13,238	(16)				690		0001
Purchased Call/BXIIMSTN Index/SBMO17VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/22/2028	1	14,245	1796.4		2,157		1,987		1,987	(169)				98		0001
Purchased Call/BXIIMSTN Index/SBMO17VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2028	1	178,392	1765.67		24,029		23,022		23,022	(1,008)				1,243		0001
Purchased Call/BXIIMSTN Index/SBMO17USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/21/2028	1	273,859	1784.43		35,437		31,808		31,808	(3,629)				1,843		0001
Purchased Call/BXIIMSTN Index/SBMO17US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/07/2028	1	76,102	1736.11		6,811		6,378		6,378	(433)				507		0001
Purchased Call/BXIIMSTN Index/SBMO17VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/08/2028	1	10,717	1772.4		1,609		1,587		1,587	(22)				73		0001
Purchased Call/BXIIMSTN Index/SBMO17VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/22/2028	1	37,456	1796.4		5,551		5,065		5,065	(486)				258		0001
Purchased Call/BXIIMSTN Index/SBMO17VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2028	1	44,531	1765.67		6,956		6,921		6,921	(35)				310		0001
Purchased Call/BXIIMSTN Index/SBMO17WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2028	1	34,490	1747.43		5,432		5,716		5,716	284				243		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM0170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2028	1	845,635	1184.19	218,597			499,156		499,156	68,565				5,430		0001
Purchased Call/BXIIMSTN Index/SBM0170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028	1	465,280	1134.53	122,183			305,301		305,301	40,342				3,025		0001
Purchased Call/BXIIMSTN Index/SBM0170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2028	1	299,999	1210.43	80,610			168,824		168,824	23,700				1,972		0001
Purchased Call/BXIIMSTN Index/SBM0170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	8,738	1220.04	1,928			3,524		3,524	297				58		0001
Purchased Call/BXIIMSTN Index/SBM0170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	309,781	1220.04	86,584			171,601		171,601	24,275				2,062		0001
Purchased Call/BXIIMSTN Index/SBM0170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2028	1	177,687	1188.87	51,156			105,279		105,279	14,525				1,196		0001
Purchased Call/BXIIMSTN Index/SBM0171S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2028	2	490,369	1135.48	122,088			324,901		324,901	42,971				3,342		0001
Purchased Call/BXIIMSTN Index/SBM0171SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	02/08/2028	1	19,919	1225.76	4,248			10,739		10,739	1,525				126		0001
Purchased Call/BXIIMSTN Index/SBM0171SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2028	2	311,982	1063.09	90,896			239,734		239,734	29,973				2,148		0001
Purchased Call/BXIIMSTN Index/SBM0171SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2028	1	437,416	1124.64	126,151			297,915		297,915	39,038				3,048		0001
Purchased Call/BXIIMSTN Index/SBM0171SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2028	1	17,887	1029.49	5,255			14,768		14,768	1,798				126		0001
Purchased Call/BXIIMSTN Index/SBM0172S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2028	1	73,082	1068.03	21,347			56,037		56,037	7,026				520		0001
Purchased Call/BXIIMSTN Index/SBM0172SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2028	1	61,200	1104.09	17,528			43,785		43,785	5,642				439		0001
Purchased Call/BXIIMSTN Index/SBM0172SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2028	1	144,115	1158.51	41,130			92,821		92,821	12,471				1,047		0001
Purchased Call/BXIIMSTN Index/SBM0172SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2028	2	100,959	1163.03	29,061			64,622		64,622	8,708				740		0001
Purchased Call/BXIIMSTN Index/SBM0172SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/08/2028	2	119,894	1124.92	35,418			83,032		83,032	10,855				888		0001
Purchased Call/BXIIMSTN Index/SBM0173S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/22/2028	2	330,574	1050.54	100,368			265,527		265,527	32,781				2,470		0001
Purchased Call/BXIIMSTN Index/SBM0173SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	48,858	997.33	15,840			43,649		43,649	5,175				368		0001
Purchased Call/BXIIMSTN Index/SBM0173SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028	1	236,934	1026.27	78,781			200,384		200,384	24,265				1,800		0001

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Purchased Call/BXIIMSTN Index/SBM0173SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028	1	351,246	1045.86	116,052			286,641		286,641	35,199				2,699		0001
Purchased Call/BXIIMSTN Index/SBM0174S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2022	11/22/2028	2	191,788	1097.09	59,387			141,968		141,968	18,108				1,486		0001
Purchased Call/BXIIMSTN Index/SBM0174SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2028	2	337,303	1082.32	104,813			257,722		257,722	32,487				2,636		0001
Purchased Call/BXIIMSTN Index/SBM0174SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	12/22/2028	2	232,650	1032.94	73,934			195,927		195,927	23,779				1,833		0001
Purchased Call/BXIIMSTN Index/SBM0174SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2029	1	177,079	1060.04	54,434			141,830		141,830	17,560				1,408		0001
Purchased Call/BXIIMSTN Index/SBM0175S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2023	01/22/2029	2	184,429	1096.87	57,331			137,920		137,920	17,544				1,477		0001
Purchased Call/BXIIMSTN Index/SBM0175S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/08/2029	2	571,655	1159.68	167,685			380,101		380,101	50,658				4,621		0001
Purchased Call/BXIIMSTN Index/SBM0175SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2029	2	236,979	1117.91	73,171			171,046		171,046	22,065				1,930		0001
Purchased Call/BXIIMSTN Index/SBM0175SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2029	1	55,017	1110.9	17,198			40,330		40,330	5,171				451		0001
Purchased Call/BXIIMSTN Index/SBM0175SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	64,821	1075.45	19,407			50,938		50,938	6,357				535		0001
Purchased Call/BXIIMSTN Index/SBM0176SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/06/2029	1	38,853	1114.61	11,322			28,426		28,426	3,650				323		0001
Purchased Call/BXIIMSTN Index/SBM0176SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2029	1	182,125	1126.32	52,416			130,952		130,952	16,934				1,539		0001
Purchased Call/BXIIMSTN Index/SBM0177S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2029	1	148,353	1157.95	43,423			100,755		100,755	13,329				1,262		0001
Purchased Call/BXIIMSTN Index/SBM0177SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/08/2029	1	679,959	1190.49	198,548			435,945		435,945	64,868				5,832		0001
Purchased Call/BXIIMSTN Index/SBM0177SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/22/2029	1	247,049	1211.99	73,571			152,554		152,554	20,971				2,133		0001
Purchased Call/BXIIMSTN Index/SBM0177SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/06/2029	1	97,147	1217.58	29,737			59,526		59,526	8,209				844		0001
Purchased Call/BXIIMSTN Index/SBM0178SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/20/2029	2	159,445	1259.37	48,317			90,639		90,639	12,887				1,394		0001
Purchased Call/BXIIMSTN Index/SBM0178SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	08/08/2029	2	273,116	1262.29	84,826			154,971		154,971	22,050				2,408		0001
Purchased Call/BXIIMSTN Index/SBM0178SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	08/22/2029	2	275,888	1217.15	88,170			170,634		170,634	23,441				2,447		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM0178SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	368,835	1231.55	115,077			222,892		222,892	33,576				3,295		0001
Purchased Call/BXIIMSTN Index/SBM0179S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	09/21/2029	2	257,799	1205.15	81,897			163,954		163,954	22,272				2,317		0001
Purchased Call/BXIIMSTN Index/SBM0179SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/08/2029	2	278,539	1188.71	89,815			183,036		183,036	24,539				2,521		0001
Purchased Call/BXIIMSTN Index/SBM0179SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	10/22/2029	3	390,014	1166.36	130,006			267,598		267,598	35,263				3,551		0001
Purchased Call/BXIIMSTN Index/SBM0179SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2029	2	544,120	1205.27	169,346			348,752		348,752	47,211				4,988		0001
Purchased Call/BXIIMSTN Index/SBM017A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	2	174,000	1265.71	53,384			100,188		100,188	14,164				1,604		0001
Purchased Call/BXIIMSTN Index/SBM017A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/07/2029	1	169,589	1274.03	51,555			96,556		96,556	13,716				1,573		0001
Purchased Call/BXIIMSTN Index/SBM017A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/21/2029	1	344,220	1321.13	102,027			180,499		180,499	26,523				3,210		0001
Purchased Call/BXIIMSTN Index/SBM017A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2030	2	115,091	1325.92	33,325			60,034		60,034	8,842				1,081		0001
Purchased Call/BXIIMSTN Index/SBM017B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2030	1	192,365	1317.76	57,248			102,142		102,142	14,932				1,817		0001
Purchased Call/BXIIMSTN Index/SBM017B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	02/08/2030	3	581,999	1345.38	180,540			295,302		295,302	43,986				5,532		0001
Purchased Call/BXIIMSTN Index/SBM017B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/22/2030	2	811,513	1363.87	248,009			399,621		399,621	67,032				7,754		0001
Purchased Call/BXIIMSTN Index/SBM017B$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/22/2030	1	20,003	1363.87	5,821			9,028		9,028	1,075				191		0001
Purchased Call/BXIIMSTN Index/SBM017C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	311,089	1381.5	93,607			148,923		148,923	22,723				2,988		0001
Purchased Call/BXIIMSTN Index/SBM017C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	49,789	1381.5	14,255			21,950		21,950	2,687				478		0001
Purchased Call/BXIIMSTN Index/SBM017C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/22/2030	1	69,120	1394.12	19,900			29,973		29,973	3,732				667		0001
Purchased Call/BXIIMSTN Index/SBM017C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/22/2030	2	111,131	1394.12	34,145			52,188		52,188	8,026				1,073		0001
Purchased Call/BXIIMSTN Index/SBM017E$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	06/21/2030	2	65,610	1415.1	20,474			30,345		30,345	4,693				654		0001
Purchased Call/BXIIMSTN Index/SBM017D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	100,422	1400.41	31,251			47,499		47,499	7,279				997		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	99,735	1398.24	30,908			47,153		47,153	7,228				984		0001
Purchased Call/BXIIMSTN Index/SBMO17DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	6,255	1400.41	1,849			2,708		2,708	328				62		0001
Purchased Call/BXIIMSTN Index/SBMO17DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2030	1	189,418	1380.61	59,136			92,077		92,077	13,953				1,860		0001
Purchased Call/BXIIMSTN Index/SBMO17CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	2	250,829	1393.91	77,110			118,279		118,279	18,156				2,437		0001
Purchased Call/BXIIMSTN Index/SBMO17ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	2	164,103	1415.1	48,343			69,679		69,679	8,628				1,637		0001
Purchased Call/BXIIMSTN Index/SBMO17DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	272,856	1398.24	80,083			118,226		118,226	14,406				2,693		0001
Purchased Call/BXIIMSTN Index/SBMO17CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	2	70,108	1393.91	19,029			30,451		30,451	3,760				681		0001
Purchased Call/BXIIMSTN Index/SBMO17DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2030	1	128,494	1347.03	41,105			66,038		66,038	9,779				1,255		0001
Purchased Call/BXIIMSTN Index/SBMO17DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2030	1	55,647	1347.03	16,727			25,743		25,743	2,871				543		0001
Purchased Call/BXIIMSTN Index/SBMO17FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	73,883	1478.12	20,576			28,967		28,967	3,858				756		0001
Purchased Call/BXIIMSTN Index/SBMO17ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2030	1	129,077	1440.5	39,536			57,321		57,321	9,017				1,295		0001
Purchased Call/BXIIMSTN Index/SBMO17FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	109,013	1478.12	31,559			46,070		46,070	7,395				1,116		0001
Purchased Call/BXIIMSTN Index/SBMO17FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2030	1	87,542	1474.67	24,582			34,410		34,410	4,590				891		0001
Purchased Call/BXIIMSTN Index/SBMO17GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	09/20/2030	2	56,454	1521.94	16,233			22,194		22,194	3,673				580		0001
Purchased Call/BXIIMSTN Index/SBMO17FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2030	2	81,171	1416.99	25,259			37,834		37,834	5,828				823		0001
Purchased Call/BXIIMSTN Index/SBMO17FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2030	1	115,504	1416.99	33,242			49,093		49,093	5,956				1,171		0001
Purchased Call/BXIIMSTN Index/SBMO17ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2030	2	120,240	1455.36	35,988			52,213		52,213	8,290				1,212		0001
Purchased Call/BXIIMSTN Index/SBMO17ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2030	1	40,723	1455.36	11,887			16,394		16,394	2,149				410		0001
Purchased Call/BXIIMSTN Index/SBMO17FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2030	1	65,540	1474.67	19,125			27,735		27,735	4,449				667		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/08/2030	2	26,611	1440.5	7,878			10,922		10,922	1,405				267		0001
Purchased Call/BXIIMSTN Index/SBMO17GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	43,767	1521.94	12,128			16,133		16,133	2,284				450		0001
Purchased Call/BXIIMSTN Index/SBMO17IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	133,161	1519.28	42,784			53,930		53,930	8,801				1,409		0001
Purchased Call/BXIIMSTN Index/SBMO17GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/08/2030	2	230,470	1510.21	69,483			92,892		92,892	15,207				2,383		0001
Purchased Call/BXIIMSTN Index/SBMO17HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/08/2030	1	49,553	1568.02	15,287			18,240		18,240	3,103				517		0001
Purchased Call/BXIIMSTN Index/SBMO17GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2030	1	61,921	1510.21	17,945			23,280		23,280	3,216				640		0001
Purchased Call/BXIIMSTN Index/SBMO17GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	54,578	1536.18	16,548			21,116		21,116	3,517				567		0001
Purchased Call/BXIIMSTN Index/SBMO17ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	45,556	1519.28	14,086			17,099		17,099	2,319				482		0001
Purchased Call/BXIIMSTN Index/SBMO17HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/22/2030	1	80,219	1589.92	25,004			28,552		28,552	4,928				841		0001
Purchased Call/BXIIMSTN Index/SBMO17HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/06/2030	2	91,310	1596.49	25,261			30,498		30,498	4,638				962		0001
Purchased Call/BXIIMSTN Index/SBMO17HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/06/2030	1	100,695	1596.49	30,994			35,590		35,590	6,160				1,061		0001
Purchased Call/BXIIMSTN Index/SBMO17KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	11,010	1575.01	3,473			4,146		4,146	697				119		0001
Purchased Call/BXIIMSTN Index/SBMO17ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	1	33,249	1536.56	10,603			13,187		13,187	2,170				355		0001
Purchased Call/BXIIMSTN Index/SBMO17JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/21/2031	1	37,171	1580.95	11,114			12,718		12,718	1,783				401		0001
Purchased Call/BXIIMSTN Index/SBMO17ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	2	99,824	1536.56	30,312			36,145		36,145	4,797				1,067		0001
Purchased Call/BXIIMSTN Index/SBMO17KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	78,974	1575.01	23,590			27,301		27,301	3,769				855		0001
Purchased Call/BXIIMSTN Index/SBMO17JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/21/2031	1	43,755	1580.95	13,844			16,253		16,253	2,749				472		0001
Purchased Call/BXIIMSTN Index/SBMO17JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	66,048	1566.01	19,854			23,028		23,028	3,177				709		0001
Purchased Call/BXIIMSTN Index/SBMO17JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	254,244	1566.01	80,824			96,438		96,438	16,171				2,730		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2031	1	133,958	1500.42	43,215			56,256		56,256	9,040				1,425		0001
Purchased Call/BXIIMSTN Index/SBMO17I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2031	1	19,645	1500.42	6,031			7,447		7,447	935				209		0001
Purchased Call/BXIIMSTN Index/SBMO17K$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/21/2031	1	7,219	1535.38	2,128			2,635		2,635	178				78		0001
Purchased Call/BXIIMSTN Index/SBMO17K$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2031	1	105,062	1397.77	30,584			44,977		44,977	4,416				1,148		0001
Purchased Call/BXIIMSTN Index/SBMO17L$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	05/08/2031	2	36,234	1553.09	12,092			14,393		14,393	2,363				399		0001
Purchased Call/BXIIMSTN Index/SBMO17L$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	2	129,714	1488.34	41,615			57,085		57,085	8,983				1,423		0001
Purchased Call/BXIIMSTN Index/SBMO17NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/20/2031	1	29,024	1595.74	9,015			10,890		10,890	1,830				324		0001
Purchased Call/BXIIMSTN Index/SBMO17L$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	1	67,028	1488.34	19,854			25,997		25,997	3,031				735		0001
Purchased Call/BXIIMSTN Index/SBMO17LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2031	2	235,307	1397.77	74,518			119,781		119,781	17,764				2,571		0001
Purchased Call/BXIIMSTN Index/SBMO17MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/06/2031	1	3,966	1609.91	1,179			1,323		1,323	185				44		0001
Purchased Call/BXIIMSTN Index/SBMO17MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/06/2031	1	65,778	1609.91	20,621			24,012		24,012	4,084				731		0001
Purchased Call/BXIIMSTN Index/SBMO17MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2031	1	3,952	1575.89	1,243			1,519		1,519	253				44		0001
Purchased Call/BXIIMSTN Index/SBMO17LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2031	1	62,147	1553.09	18,371			22,288		22,288	2,890				685		0001
Purchased Call/BXIIMSTN Index/SBMO17KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	03/21/2031	1	4,053	1535.38	923			1,638		1,638	267				44		0001
Purchased Call/BXIIMSTN Index/SBMO17MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2031	1	45,835	1575.89	13,613			15,986		15,986	2,136				507		0001
Purchased Call/BXIIMSTN Index/SBMO170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/08/2031	1	200,259	1655.04	59,036			70,942		70,942	8,058				2,263		0001
Purchased Call/BXIIMSTN Index/SBMO170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/08/2031	1	61,574	1655.04	18,854			21,279		21,279	3,700				696		0001
Purchased Call/BXIIMSTN Index/SBMO17NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2031	2	53,964	1650.29	16,940			18,606		18,606	3,240				605		0001
Purchased Call/BXIIMSTN Index/SBMO170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2031	1	8,101	1699.07	2,440			2,632		2,632	470				92		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2031	1	2,638	1681.61	787			815		815	126				30		0001
Purchased Call/BXIIMSTN Index/SBM017QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/22/2031	1	204,307	1699.07	62,232			66,018		66,018	11,812				2,318		0001
Purchased Call/BXIIMSTN Index/SBM017PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2031	1	23,781	1696	7,355			7,796		7,796	1,385				272		0001
Purchased Call/BXIIMSTN Index/SBM017PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2031	1	25,163	1696	7,496			7,715		7,715	1,188				288		0001
Purchased Call/BXIIMSTN Index/SBM017NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2031	1	11,735	1681.61	3,639			3,861		3,861	686				132		0001
Purchased Call/BXIIMSTN Index/SBM017PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2031	1	22,594	1677.64	7,009			7,671		7,671	1,343				260		0001
Purchased Call/BXIIMSTN Index/SBM017PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2031	1	12,455	1692.35	3,810			4,148		4,148	732				144		0001
Purchased Call/BXIIMSTN Index/SBM017QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/21/2031	2	245,156	1646.31	75,978			88,696		88,696	15,107				2,848		0001
Purchased Call/BXIIMSTN Index/SBM017RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2031	1	42,650	1650.79	13,243			15,393		15,393	2,624				498		0001
Purchased Call/BXIIMSTN Index/SBM017RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2031	1	45,650	1673.81	13,855			15,951		15,951	2,756				534		0001
Purchased Call/BXIIMSTN Index/SBM017QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2031	1	6,913	1650.79	2,032			2,226		2,226	297				81		0001
Purchased Call/BXIIMSTN Index/SBM017QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/07/2031	1	15,955	1640.41	4,996			5,804		5,804	987				185		0001
Purchased Call/BXIIMSTN Index/SBM017RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/08/2032	1	144,246	1703.41		41,947		43,660		43,660	1,713				1,696		0001
Purchased Call/BXIIMSTN Index/SBM017T$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2032	1	37,860	1772.7		10,620		10,070		10,070	(550)				452		0001
Purchased Call/BXIIMSTN Index/SBM017T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	02/20/2032	2	28,519	1797.02		7,947		8,374		8,374	427				339		0001
Purchased Call/BXIIMSTN Index/SBM017T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2032	1	12,882	1681.36		3,679		3,796		3,796	117				154		0001
Purchased Call/BXIIMSTN Index/SBM017SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2032	1	200,761	1737.75		62,437		64,038		64,038	1,601				2,368		0001
Purchased Call/BXIIMSTN Index/SBM017T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/08/2032	2	113,899	1772.7		32,306		34,928		34,928	2,622				1,359		0001
Purchased Call/BXIIMSTN Index/SBM017T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/20/2032	1	42,118	1797.02		11,823		10,852		10,852	(971)				500		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2032	1	129,409	1703.41		39,522		43,373		43,373	3,852				1,521		0001
Purchased Call/BXIIMSTN Index/SBMO17RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2032	1	108,979	1703.41		29,457		29,681		29,681	224				1,281		0001
Purchased Call/BXIIMSTN Index/SBMO17USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2032	1	82,778	1736.11		26,100		27,134		27,134	1,034				995		0001
Purchased Call/BXIIMSTN Index/SBMO17USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2032	1	67,692	1784.43		21,506		20,692		20,692	(814)				816		0001
Purchased Call/BXIIMSTN Index/SBMO17US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2032	1	10,923	1736.11		3,103		3,040		3,040	(64)				131		0001
Purchased Call/BXIIMSTN Index/SBMO17VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2032	1	34,034	1796.4		9,798		8,904		8,904	(894)				413		0001
Purchased Call/BXIIMSTN Index/SBMO17VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	9,329	1772.4		2,663		2,502		2,502	(162)				113		0001
Purchased Call/BXIIMSTN Index/SBMO17USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2032	1	10,002	1784.43		2,871		2,643		2,643	(228)				121		0001
Purchased Call/BXIIMSTN Index/SBMO17VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2032	1	17,031	1796.4		5,499		5,164		5,164	(335)				207		0001
Purchased Call/BXIIMSTN Index/SBMO17VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	17,255	1772.4		5,484		5,406		5,406	(78)				209		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2022	03/08/2028	1	663,001	100	119,274			718,068		718,068	125,346				4,310		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/22/2022	03/22/2028	1	41,749	100	5,540			25,705		25,705	1,645				274		0001
Purchased Call/S&P 500 INDEX/SPXD00FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/22/2022	03/22/2028	1	771,000	100	162,296			706,960		706,960	132,338				5,069		0001
Purchased Call/S&P 500 INDEX/SPXD00JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/08/2022	04/07/2028	1	335,000	100	49,145			169,897		169,897	44,821				2,230		0001
Purchased Call/S&P 500 INDEX/SPXD00JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/08/2022	04/07/2028	1	900,456	100	205,934			828,826		828,826	153,137				5,994		0001
Purchased Call/S&P 500 INDEX/SPXD00MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/22/2022	04/21/2028	1	222,000	100	34,565			99,451		99,451	16,258				1,494		0001
Purchased Call/S&P 500 INDEX/SPXD00MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/25/2022	04/21/2028	2	751,552	100	179,049			769,779		769,779	135,019				5,057		0001
Purchased Call/S&P 500 INDEX/SPXD000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/06/2022	05/08/2028	1	112,000	100	17,730			84,403		84,403	9,848				763		0001
Purchased Call/S&P 500 INDEX/SPXD000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/10/2022	05/08/2028	2	754,326	100	179,919			849,970		849,970	147,362				5,140		0001
Purchased Call/S&P 500 INDEX/SPXD00USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/20/2022	05/22/2028	1	462,000	100	106,214			582,243		582,243	97,555				3,181		0001
Purchased Call/S&P 500 INDEX/SPXD00YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/08/2022	06/08/2028	1	192,000	100	31,181			161,264		161,264	25,320				1,338		0001
Purchased Call/S&P 500 INDEX/SPXD00YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/08/2022	06/08/2028	1	617,000	100	147,155			700,561		700,561	122,840				4,300		0001
Purchased Call/S&P 500 INDEX/SPXE001SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/22/2022	06/22/2028	1	190,000	100	45,714			257,385		257,385	42,380				1,337		0001
Purchased Call/S&P 500 INDEX/SPXE004SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/08/2022	07/07/2028	1	242,000	100	61,637			325,187		325,187	56,075				1,721		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE007S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2022	07/21/2028	1	55,000	100	10,445			59,977		59,977	10,198				395		0001
Purchased Call/S&P 500 INDEX/SPXE007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2022	07/21/2028	1	255,000	100	61,047			332,870		332,870	57,904				1,830		0001
Purchased Call/S&P 500 INDEX/SPXE00ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/08/2022	08/08/2028	1	50,000	100	9,945			50,235		50,235	8,822				363		0001
Purchased Call/S&P 500 INDEX/SPXE00DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/22/2022	08/22/2028	1	85,000	100	17,876			85,537		85,537	14,984				623		0001
Purchased Call/S&P 500 INDEX/SPXE00DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/22/2022	08/22/2028	1	233,000	100	61,489			280,232		280,232	50,005				1,707		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/08/2022	09/08/2028	1	106,915	100	23,414			114,801		114,801	19,510				792		0001
Purchased Call/S&P 500 INDEX/SPXE00GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/08/2022	09/08/2028	1	239,000	100	65,462			307,046		307,046	53,137				1,770		0001
Purchased Call/S&P 500 INDEX/SPXE00JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/23/2022	09/22/2028	3	674,138	100	188,921			976,705		976,705	161,128				5,037		0001
Purchased Call/S&P 500 INDEX/SPXE00NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/07/2022	10/06/2028	1	53,000	100	12,884			67,889		67,889	10,671				399		0001
Purchased Call/S&P 500 INDEX/SPXE00NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/07/2022	10/06/2028	1	206,000	100	61,903			316,213		316,213	51,091				1,552		0001
Purchased Call/S&P 500 INDEX/SPXE00QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/21/2022	10/20/2028	1	331,000	100	104,795			481,145		481,145	79,191				2,515		0001
Purchased Call/S&P 500 INDEX/SPXE00TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/08/2022	11/08/2028	1	267,964	100	68,786			314,880		314,880	50,936				2,059		0001
Purchased Call/S&P 500 INDEX/SPXE00TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/08/2022	11/08/2028	1	645,000	100	204,723			905,951		905,951	150,278				4,956		0001
Purchased Call/S&P 500 INDEX/SPXE00USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/22/2022	11/22/2028	1	806,000	100	195,294			872,369		872,369	146,382				6,243		0001
Purchased Call/S&P 500 INDEX/SPXE00USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/22/2022	11/22/2028	1	159,000	100	47,843			205,624		205,624	35,254				1,232		0001
Purchased Call/S&P 500 INDEX/SPXE00WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/08/2022	12/08/2028	1	98,000	100	22,285			108,260		108,260	17,938				766		0001
Purchased Call/S&P 500 INDEX/SPXE00WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/08/2022	12/08/2028	1	400,000	100	113,600			527,682		527,682	89,418				3,127		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/22/2022	12/22/2028	1	161,000	100	46,078			227,984		227,984	37,748				1,268		0001
Purchased Call/S&P 500 INDEX/SPXF001SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/06/2023	01/08/2029	1	90,000	100	20,088			103,105		103,105	16,910				716		0001
Purchased Call/S&P 500 INDEX/SPXF001S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/06/2023	01/08/2029	1	111,000	100	30,914			152,141		152,141	25,519				883		0001
Purchased Call/S&P 500 INDEX/SPXF003SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/20/2023	01/22/2029	1	250,000	100	67,550			330,401		330,401	55,889				2,003		0001
Purchased Call/S&P 500 INDEX/SPXF005SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/08/2023	02/08/2029	1	349,000	100	79,537			361,442		361,442	61,695				2,821		0001
Purchased Call/S&P 500 INDEX/SPXF005SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/08/2023	02/08/2029	2	686,007	100	191,949			848,927		848,927	147,484				5,545		0001
Purchased Call/S&P 500 INDEX/SPXF008S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/22/2023	02/22/2029	1	465,000	100	112,019			514,054		514,054	84,691				3,786		0001
Purchased Call/S&P 500 INDEX/SPXF008S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/22/2023	02/22/2029	1	307,000	100	90,872			409,027		409,027	68,751				2,500		0001
Purchased Call/S&P 500 INDEX/SPXF00ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/08/2023	03/08/2029	1	115,000	100	27,945			127,228		127,228	20,944				943		0001
Purchased Call/S&P 500 INDEX/SPXF00ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/08/2023	03/08/2029	1	249,000	100	74,127			332,324		332,324	56,098				2,042		0001
Purchased Call/S&P 500 INDEX/SPXF00CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/22/2023	03/22/2029	1	412,000	100	93,400			466,067		466,067	74,227				3,403		0001
Purchased Call/S&P 500 INDEX/SPXF00CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/22/2023	03/22/2029	1	167,000	100	46,793			226,232		226,232	35,552				1,379		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2023	04/06/2029	1	139,000	100	29,023			146,498		146,498	24,860				1,157		0001
Purchased Call/S&P 500 INDEX/SPXF00FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2023	04/06/2029	1	206,000	100	53,539			261,749		261,749	45,599				1,714		0001
Purchased Call/S&P 500 INDEX/SPXF00HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/25/2023	04/20/2029	4	415,584	100	108,719			521,469		521,469	92,195				3,482		0001
Purchased Call/S&P 500 INDEX/SPXF00HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/25/2023	04/20/2029	1	96,000	100	19,142			99,986		99,986	17,302				804		0001
Purchased Call/S&P 500 INDEX/SPXF00JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/08/2023	05/08/2029	1	170,000	100	44,778			213,762		213,762	37,692				1,437		0001
Purchased Call/S&P 500 INDEX/SPXF00LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2023	05/22/2029	1	77,000	100	17,456			78,637		78,637	13,868				655		0001
Purchased Call/S&P 500 INDEX/SPXF00LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2023	05/22/2029	1	236,000	100	65,844			289,944		289,944	52,043				2,008		0001
Purchased Call/S&P 500 INDEX/SPXF00QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/08/2023	06/08/2029	1	229,000	100	53,472			221,741		221,741	38,509				1,964		0001
Purchased Call/S&P 500 INDEX/SPXF00QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/08/2023	06/08/2029	1	865,000	100	247,304			1,011,976		1,011,976	185,660				7,419		0001
Purchased Call/S&P 500 INDEX/SPXF00SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/22/2023	06/22/2029	1	585,000	100	172,809			661,508		661,508	125,658				5,050		0001
Purchased Call/S&P 500 INDEX/SPXF00US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/07/2023	07/06/2029	1	212,000	100	54,399			197,888		197,888	36,883				1,842		0001
Purchased Call/S&P 500 INDEX/SPXF00US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/31/2025	07/06/2029	2	642,424	100	414,363			723,013		723,013	137,048				5,581		0001
Purchased Call/S&P 500 INDEX/SPXF00WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/21/2023	07/20/2029	1	451,000	100	112,164			392,464		392,464	72,026				3,943		0001
Purchased Call/S&P 500 INDEX/SPXF00WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/25/2023	07/20/2029	2	307,002	100	94,100			319,126		319,126	58,979				2,684		0001
Purchased Call/S&P 500 INDEX/SPXG00DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/08/2023	08/08/2029	1	75,000	100	19,320			66,795		66,795	12,096				661		0001
Purchased Call/S&P 500 INDEX/SPXG00DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/08/2023	08/08/2029	1	239,000	100	75,022			254,269		254,269	46,535				2,107		0001
Purchased Call/S&P 500 INDEX/SPXG003SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/23/2023	08/22/2029	2	635,769	100	209,416			722,610		722,610	135,039				5,640		0001
Purchased Call/S&P 500 INDEX/SPXG006SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2023	09/07/2029	1	118,000	100	30,987			107,326		107,326	19,333				1,054		0001
Purchased Call/S&P 500 INDEX/SPXG006SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2023	09/07/2029	1	188,922	100	60,153			205,430		205,430	37,479				1,688		0001
Purchased Call/S&P 500 INDEX/SPXG00ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/22/2023	09/21/2029	1	313,000	100	101,975			367,309		367,309	67,595				2,813		0001
Purchased Call/S&P 500 INDEX/SPXG00DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/06/2023	10/08/2029	1	200,000	100	56,080			196,802		196,802	35,114				1,810		0001
Purchased Call/S&P 500 INDEX/SPXG00DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/06/2023	10/08/2029	1	210,000	100	71,316			248,674		248,674	45,309				1,901		0001
Purchased Call/S&P 500 INDEX/SPXG00GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/20/2023	10/22/2029	1	105,000	100	29,547			107,518		107,518	18,763				956		0001
Purchased Call/S&P 500 INDEX/SPXG00GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/20/2023	10/22/2029	1	441,000	100	150,293			543,591		543,591	97,040				4,015		0001
Purchased Call/S&P 500 INDEX/SPXG00KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2023	11/08/2029	1	15,396	100	4,075			14,702		14,702	2,634				141		0001
Purchased Call/S&P 500 INDEX/SPXG00KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2023	11/08/2029	1	229,000	100	73,303			262,873		262,873	48,043				2,099		0001
Purchased Call/S&P 500 INDEX/SPXG00QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2023	11/21/2029	1	170,000	100	44,387			149,892		149,892	28,042				1,567		0001
Purchased Call/S&P 500 INDEX/SPXG00QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2023	11/21/2029	1	124,000	100	39,097			131,396		131,396	24,972				1,143		0001
Purchased Call/S&P 500 INDEX/SPXG00RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/08/2023	12/07/2029	1	50,000	100	12,620			43,226		43,226	8,115				464		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG00R8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/08/2023	12/07/2029	1	92,000	100	28,180			95,536		95,536	18,205				853		0001
Purchased Call/S&P 500 INDEX/SPXG00U8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/22/2023	12/21/2029	1	76,000	100	18,080			61,477		61,477	11,669				709		0001
Purchased Call/S&P 500 INDEX/SPXG00U8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/22/2023	12/21/2029	1	246,000	100	71,414			237,766		237,766	45,541				2,294		0001
Purchased Call/S&P 500 INDEX/SPXG00W8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/08/2024	01/08/2030	1	148,000	100	35,727			120,000		120,000	22,668				1,390		0001
Purchased Call/S&P 500 INDEX/SPXG00W8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/08/2024	01/08/2030	1	157,000	100	46,252			152,044		152,044	28,957				1,475		0001
Purchased Call/S&P 500 INDEX/SPXG00Z8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/22/2024	01/22/2030	1	571,000	100	141,380			446,496		446,496	87,771				5,392		0001
Purchased Call/S&P 500 INDEX/SPXG00Z8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/23/2024	01/22/2030	2	230,020	100	69,381			215,772		215,772	42,852				2,172		0001
Purchased Call/S&P 500 INDEX/SPXH002SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/08/2024	02/08/2030	1	247,000	100	62,096			181,496		181,496	36,323				2,348		0001
Purchased Call/S&P 500 INDEX/SPXH002SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/08/2024	02/08/2030	1	596,000	100	181,780			523,335		523,335	105,580				5,665		0001
Purchased Call/S&P 500 INDEX/SPXH004SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/22/2024	02/22/2030	1	145,032	100	35,330			96,200		96,200	19,731				1,386		0001
Purchased Call/S&P 500 INDEX/SPXH004SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/22/2024	02/22/2030	1	179,000	100	46,791			126,674		126,674	26,028				1,710		0001
Purchased Call/S&P 500 INDEX/SPXH004SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2024	02/22/2030	1	113,785	100	35,967			96,263		96,263	19,959				1,087		0001
Purchased Call/S&P 500 INDEX/SPXH008S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2024	03/08/2030	1	156,000	100	36,566			101,936		101,936	21,005				1,498		0001
Purchased Call/S&P 500 INDEX/SPXH008S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2024	03/08/2030	1	55,000	100	15,824			43,340		43,340	9,036				528		0001
Purchased Call/S&P 500 INDEX/SPXH008SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2024	03/08/2030	1	364,000	100	111,348			303,805		303,805	63,656				3,496		0001
Purchased Call/S&P 500 INDEX/SPXH00A8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/22/2024	03/22/2030	1	151,000	100	44,832			112,188		112,188	23,066				1,458		0001
Purchased Call/S&P 500 INDEX/SPXH00S8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/21/2024	06/21/2030	1	204,000	100	50,980			117,154		117,154	26,741				2,034		0001
Purchased Call/S&P 500 INDEX/SPXH00D8G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/11/2024	04/08/2030	2	729,417	100	185,236			462,569		462,569	97,384				7,086		0001
Purchased Call/S&P 500 INDEX/SPXH00D8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/08/2024	04/08/2030	1	71,104	100	22,028			54,392		54,392	11,596				691		0001
Purchased Call/S&P 500 INDEX/SPXH00S8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/24/2024	06/21/2030	2	430,638	100	131,298			297,968		297,968	68,417				4,295		0001
Purchased Call/S&P 500 INDEX/SPXH00S82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/22/2024	04/22/2030	1	256,000	100	67,072			177,661		177,661	35,845				2,500		0001
Purchased Call/S&P 500 INDEX/SPXH00L88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2024	05/22/2030	1	253,000	100	64,136			155,029		155,029	34,018				2,497		0001
Purchased Call/S&P 500 INDEX/SPXH00G83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/22/2024	04/22/2030	1	105,000	100	33,611			87,766		87,766	17,878				1,025		0001
Purchased Call/S&P 500 INDEX/SPXH00P8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/07/2024	06/07/2030	1	105,283	100	26,794			63,556		63,556	14,050				1,045		0001
Purchased Call/S&P 500 INDEX/SPXH00L89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2024	05/22/2030	1	134,007	100	41,422			98,830		98,830	21,765				1,323		0001
Purchased Call/S&P 500 INDEX/SPXH00P8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/07/2024	06/07/2030	1	334,000	100	103,507			242,861		242,861	54,020				3,315		0001
Purchased Call/S&P 500 INDEX/SPXH001SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/08/2024	05/08/2030	1	235,000	100	72,615			182,295		182,295	38,849				2,308		0001
Purchased Call/S&P 500 INDEX/SPXH001SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/08/2024	05/08/2030	1	310,000	100	78,492			199,836		199,836	42,412				3,044		0001
Purchased Call/S&P 500 INDEX/SPXI009S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/20/2024	09/20/2030	1	191,426	100	49,369			114,054		114,054	27,325				1,968		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/08/2024	07/08/2030	1	104,000	100	25,990			57,124		57,124	13,468				1,043		0001
Purchased Call/S&P 500 INDEX/SPXI000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	150,255	100	42,372			94,322		94,322	22,156				1,514		0001
Purchased Call/S&P 500 INDEX/SPXI004SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/22/2024	08/22/2030	1	156,000	100	33,384			78,010		78,010	18,007				1,589		0001
Purchased Call/S&P 500 INDEX/SPXH00XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/08/2024	07/08/2030	1	311,620	100	95,044			206,322		206,322	48,931				3,126		0001
Purchased Call/S&P 500 INDEX/SPXI000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	122,000	100	28,097			62,779		62,779	15,672				1,230		0001
Purchased Call/S&P 500 INDEX/SPXI003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/08/2024	08/08/2030	1	126,995	100	27,126			66,152		66,152	12,496				1,287		0001
Purchased Call/S&P 500 INDEX/SPXI000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	108,352	100	26,633			59,896		59,896	14,029				1,092		0001
Purchased Call/S&P 500 INDEX/SPXI007S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/06/2024	09/06/2030	1	569,786	100	115,781			283,336		283,336	45,415				5,831		0001
Purchased Call/S&P 500 INDEX/SPXI004SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/22/2024	08/22/2030	1	61,000	100	15,952			38,366		38,366	8,951				621		0001
Purchased Call/S&P 500 INDEX/SPXI007S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/06/2024	09/06/2030	2	309,809	100	79,125			210,142		210,142	46,883				3,170		0001
Purchased Call/S&P 500 INDEX/SPXI00MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/20/2024	12/20/2030	1	89,494	100	22,857			38,598		38,598	9,067				947		0001
Purchased Call/S&P 500 INDEX/SPXI00ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/08/2024	11/08/2030	1	718,360	100	211,844			378,509		378,509	96,679				7,501		0001
Purchased Call/S&P 500 INDEX/SPXI00MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/20/2024	12/20/2030	1	106,957	100	33,093			58,555		58,555	14,589				1,132		0001
Purchased Call/S&P 500 INDEX/SPXI00BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/08/2024	10/08/2030	1	290,715	100	65,324			135,728		135,728	32,312				3,006		0001
Purchased Call/S&P 500 INDEX/SPXI00CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2024	10/22/2030	1	107,885	100	30,823			60,477		60,477	14,967				1,121		0001
Purchased Call/S&P 500 INDEX/SPXI00CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2024	10/22/2030	1	17,698	100	4,134			7,965		7,965	1,939				184		0001
Purchased Call/S&P 500 INDEX/SPXI00BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/08/2024	10/08/2030	2	118,505	100	33,133			69,297		69,297	16,753				1,225		0001
Purchased Call/S&P 500 INDEX/SPXI00HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/22/2024	11/22/2030	1	219,000	100	65,766			117,065		117,065	29,642				2,297		0001
Purchased Call/S&P 500 INDEX/SPXI00KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/06/2024	12/06/2030	1	619,000	100	183,843			313,736		313,736	81,753				6,520		0001
Purchased Call/S&P 500 INDEX/SPXI00WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/11/2025	03/07/2031	2	145,099	100	37,880			82,622		82,622	19,357				1,571		0001
Purchased Call/S&P 500 INDEX/SPXI00PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/22/2025	01/22/2031	1	274,000	100	80,035			133,918		133,918	34,573				2,928		0001
Purchased Call/S&P 500 INDEX/SPXI00PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/22/2025	01/22/2031	1	53,000	100	12,270			19,430		19,430	4,425				566		0001
Purchased Call/S&P 500 INDEX/SPXI00NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/08/2025	01/08/2031	1	168,000	100	52,248			92,870		92,870	23,036				1,788		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/21/2025	03/21/2031	2	440,912	100	120,583			263,203		263,203	59,587				4,793		0001
Purchased Call/S&P 500 INDEX/SPXI00NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/08/2025	01/08/2031	1	221,000	100	65,328			116,278		116,278	28,860				2,352		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/21/2025	03/21/2031	1	105,000	100	22,271			41,709		41,709	3,481				1,141		0001
Purchased Call/S&P 500 INDEX/SPXI00TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/21/2025	02/21/2031	1	38,439	100	8,733			14,306		14,306	3,003				414		0001
Purchased Call/S&P 500 INDEX/SPXI00WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/07/2025	03/07/2031	1	176,844	100	38,269			69,337		69,337	9,572				1,914		0001
Purchased Call/S&P 500 INDEX/SPXI00NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/08/2025	01/08/2031	1	210,000	100	53,991			90,604		90,604	20,707				2,234		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	02/21/2025	02/21/2031	1	291,000	100	83,837			148,203		148,203	37,360				3,137		0001
Purchased Call/S&P 500 INDEX/SPXI00R$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	02/07/2025	02/07/2031	1	197,157	100	57,333			99,545		99,545	25,207				2,117		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	06/06/2025	06/06/2031	1	360,000	100	99,252			186,387		186,387	45,470				3,999		0001
Purchased Call/S&P 500 INDEX/SPXJ001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	188,715	100	40,460			116,153		116,153	27,943				2,062		0001
Purchased Call/S&P 500 INDEX/SPXJ001$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	350,954	100	95,459			286,501		286,501	54,192				3,835		0001
Purchased Call/S&P 500 INDEX/SPXJ006$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	05/08/2025	05/08/2031	1	50,718	100	13,374			30,463		30,463	7,000				559		0001
Purchased Call/S&P 500 INDEX/SPXJ003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	04/22/2025	04/22/2031	1	365,503	100	98,393			260,744		260,744	54,003				4,010		0001
Purchased Call/S&P 500 INDEX/SPXJ003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	04/22/2025	04/22/2031	1	136,000	100	36,094			95,763		95,763	19,816				1,492		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	06/20/2025	06/20/2031	1	384,000	100	109,709			217,740		217,740	54,100				4,283		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	06/06/2025	06/06/2031	1	146,000	100	43,012			80,439		80,439	19,548				1,622		0001
Purchased Call/S&P 500 INDEX/SPXJ001$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	56,000	100	15,025			45,123		45,123	8,521				612		0001
Purchased Call/S&P 500 INDEX/SPXJ003$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	04/22/2025	04/22/2031	1	74,000	100	15,399			40,551		40,551	8,683				812		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	05/22/2025	05/22/2031	1	358,000	100	98,235			199,638		199,638	48,121				3,961		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	08/22/2025	08/22/2031	1	642,000	100	182,392			292,872		292,872	79,578				7,283		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	09/22/2025	09/22/2031	1	1,373,000	100	377,712			548,582		548,582	155,042				15,704		0001
Purchased Call/S&P 500 INDEX/SPXJ00$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	09/22/2025	09/22/2031	1	297,000	100	71,072			97,549		97,549	25,664				3,397		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	09/22/2025	09/22/2031	1	198,000	100	57,400			82,002		82,002	23,569				2,265		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	07/22/2025	07/22/2031	1	249,000	100	71,936			120,866		120,866	31,617				2,801		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	09/08/2025	09/08/2031	1	1,474,000	100	408,298			675,163		675,163	180,552				16,797		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	07/08/2025	07/08/2031	1	68,000	100	19,666			34,118		34,118	8,733				762		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	10/22/2025	10/22/2031	1	1,002,000	100	272,143			397,746		397,746	108,771				11,550		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	10/22/2025	10/22/2031	1	81,000	100	17,496			24,539		24,539	6,406				934		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	12/22/2025	12/22/2031	1	493,000	100	106,340			141,201		141,201	39,522				5,772		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	10/09/2025	10/08/2031	2	1,443,796	100	399,158			564,256		564,256	161,676				16,583		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	12/08/2025	12/08/2031	1	146,000	100	32,120			42,203		42,203	11,684				1,703		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	11/07/2025	11/07/2031	1	410,000	100	114,308			161,608		161,608	46,749				4,746		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	12/22/2025	12/22/2031	1	470,000	100	128,075			174,895		174,895	52,280				5,502		0001
Purchased Call/S&P 500 INDEX/SPXJ00W$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	11/21/2025	11/21/2031	1	168,000	100	46,234			70,414		70,414	19,623				1,951		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International	W22LRO\IP2IHZNBB6K528	11/07/2025	11/07/2031	1	297,000	100	65,459			89,640		89,640	23,763				3,438		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	10/08/2025	10/08/2031	1	82,000	100	19,762			26,423		26,423	7,121				942		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	12/08/2025	12/08/2031	1	125,000	100	34,675			47,013		47,013	13,979				1,458		0001
Purchased Call/S&P 500 INDEX/SPXK001SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	01/08/2026	01/08/2032	1	153,000	100	37,975			51,737		51,737	13,763				1,799		0001
Purchased Call/S&P 500 INDEX/SPXK001SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	01/08/2026	01/08/2032	1	148,000	100	30,192			39,503		39,503	9,311				1,740		0001
Purchased Call/S&P 500 INDEX/SPXK007SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	02/06/2026	02/06/2032	1	142,000	100	29,025			38,172		38,172	9,147				1,681		0001
Purchased Call/S&P 500 INDEX/SPXK00QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	06/08/2026	06/08/2032	1	256,000	100	71,680			72,491		72,491	811				3,121		0001
Purchased Call/S&P 500 INDEX/SPXK00JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/22/2026	04/22/2032	1	53,000	100	13,849			16,784		16,784	2,935				639		0001
Purchased Call/S&P 500 INDEX/SPXK00JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/22/2026	04/22/2032	1	344,000	100	72,412			86,168		86,168	13,756				4,148		0001
Purchased Call/S&P 500 INDEX/SPXK00SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	06/22/2026	06/22/2032	1	75,000	100	20,985			20,650		20,650	(335)				917		0001
Purchased Call/S&P 500 INDEX/SPXK00HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/08/2026	04/08/2032	1	446,000	100	113,953			165,621		165,621	51,668				5,360		0001
Purchased Call/S&P 500 INDEX/SPXK00QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	06/08/2026	06/08/2032	1	143,000	100	31,989			32,071		32,071	82				1,743		0001
Purchased Call/S&P 500 INDEX/SPXK00MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	05/08/2026	05/07/2032	1	195,000	100	41,340			43,364		43,364	2,024				2,360		0001
Purchased Call/S&P 500 INDEX/SPXK00HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/08/2026	04/08/2032	1	203,000	100	41,656			59,164		59,164	17,509				2,440		0001
Purchased Call/S&P 500 INDEX/SPXK00MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	05/08/2026	05/07/2032	1	589,000	100	155,202			165,520		165,520	10,319				7,128		0001
Purchased Call/S&P 500 INDEX/SPXK000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	05/22/2026	05/21/2032	1	72,000	100	19,742			19,589		19,589	(154)				874		0001
Purchased Call/NDX Index/NDX0131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	101,567	23498.1	8,572			19,773		19,773	8,330				192		0001
Purchased Call/NDX Index/NDX0213SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	4,839	24761.1	433			921		921	485				12		0001
Purchased Call/NDX Index/NDX0000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	100,371	23762.3	8,411			18,645		18,645	7,912				220		0001
Purchased Call/NDX Index/NDX0212SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	236,735	23611.3	19,957			46,413		46,413	20,589				382		0001
Purchased Call/NDX Index/NDX0212SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	105,943	22702.3	9,980			28,646		28,646	13,336				78		0001
Purchased Call/NDX Index/NDX0131S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	86,999	23498.1	7,934			20,573		20,573	9,812				164		0001
Purchased Call/NDX Index/NDX0212SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	146,748	23063.6	13,501			36,352		36,352	16,951				180		0001
Purchased Call/NDX Index/NDX0000SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	53,932	23762.3	4,719			11,022		11,022	4,953				118		0001
Purchased Call/NDX Index/NDX0150S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2025	10/08/2026	1	30,201	25136.6	2,452			4,612		4,612	2,312				79		0001
Purchased Call/NDX Index/NDX0053S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	159,732	25628	14,791			27,055		27,055	14,252				530		0001
Purchased Call/NDX Index/NDX0213SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	410,028	25136.6	38,543			79,798		79,798	44,618				1,073		0001
Purchased Call/NDX Index/NDX0053S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	38,157	25461.7	3,472			6,570		6,570	3,311				132		0001
Purchased Call/NDX Index/NDX0213SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	35,945	25059.8	2,933			5,305		5,305	2,407				107		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0150$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	30,500	24879	2,995			6,351		6,351	3,454				85		0001
Purchased Call/NDX Index/NDX0213$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	118,583	25075.8		10,910		20,111		20,111	9,201				463		0001
Purchased Call/NDX Index/NDX0214$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	24,797	25075.8		2,410		4,696		4,696	2,286				97		0001
Purchased Call/NDX Index/NDX0150$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2026	03/08/2027	1	15,894	24643		1,484		2,644		2,644	1,159				66		0001
Purchased Call/NDX Index/NDX0214$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2027	1	14,230	23898.2		1,193		2,025		2,025	833				61		0001
Purchased Call/NDX Index/NDX0001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/22/2026	01/22/2027	1	14,160	25518.3		1,283		2,348		2,348	1,065				53		0001
Purchased Call/NDX Index/NDX0214$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	5,158	26937.3		430		625		625	195				23		0001
Purchased Call/NDX Index/NDX0214$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	141,892	29414.3		9,379		10,280		10,280	901				688		0001
Purchased Call/NDX Index/NDX0131$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	8,763	29414.3		747		832		832	84				42		0001
Purchased Call/NDX Index/NDX0214$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	57,462	29414.3		5,557		6,181		6,181	624				279		0001
Purchased Call/NDX Index/NDX0214$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	223,803	30347.1		19,046		18,643		18,643	(403)				1,107		0001
Purchased Call/NDX Index/NDX0001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	04/22/2026	04/22/2027	1	76,267	26937.3		7,032		10,921		10,921	3,889				343		0001
Purchased Call/NDX Index/NDX0001$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/22/2026	05/21/2027	1	218,584	29481.6		20,656		23,557		23,557	2,901				1,031		0001
Purchased Call/NDX Index/NDX0053$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	109,979	29481.6		9,271		10,302		10,302	1,031				519		0001
Purchased Call/NDX Index/NDX0050$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	192,634	15280.2	62,086			224,062		224,062	65,773				1,721		0001
Purchased Call/NDX Index/NDX0050$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	48,035	14973.2	16,159			58,006		58,006	16,777				435		0001
Purchased Call/NDX Index/NDX0050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	38,092	16001.4	12,113			41,406		41,406	12,451				351		0001
Purchased Call/NDX Index/NDX0050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	74,778	16777.4	23,929			75,258		75,258	22,897				697		0001
Purchased Call/NDX Index/NDX0050$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	90,634	16649.9	27,752			92,719		92,719	28,014				851		0001
Purchased Call/NDX Index/NDX0050$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	40,294	17330.4	12,411			38,513		38,513	11,935				381		0001
Purchased Call/NDX Index/NDX0050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	28,753	17783.2	8,836			26,316		26,316	8,288				273		0001
Purchased Call/NDX Index/NDX0050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	44,573	18018.5	13,769			39,991		39,991	12,685				428		0001
Purchased Call/NDX Index/NDX0130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	150,386	13849.7	45,176			202,857		202,857	56,365				1,280		0001
Purchased Call/NDX Index/NDX0130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,199	15313.2	4,586			16,595		16,595	4,817				130		0001
Purchased Call/NDX Index/NDX0130$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	85,041	18004.7	26,575			76,265		76,265	24,425				813		0001
Purchased Call/NDX Index/NDX0130$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	20,017	18339.4	5,607			12,064		12,064	2,014				193		0001
Purchased Call/NDX Index/NDX0210$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	57,526	12890.5	17,166			84,601		84,601	22,822				422		0001
Purchased Call/NDX Index/NDX0210$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	96,648	12567.2	29,313			150,893		150,893	39,723				798		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	143,846	15036.9	45,714			170,457		170,457	49,213				1,250		0001
Purchased Call/NDX Index/NDX0210SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	9,744	15273	3,053			11,305		11,305	3,290				86		0001
Purchased Call/NDX Index/NDX0210SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	70,160	16084.7	22,199			75,751		75,751	22,617				651		0001
Purchased Call/NDX Index/NDX0130SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	66,854	18085	21,333			60,215		60,215	19,220				657		0001
Purchased Call/NDX Index/NDX0050SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	372,783	19001	105,721			215,974		215,974	38,174				3,700		0001
Purchased Call/NDX Index/NDX0130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	157,656	18705.2	50,671			133,825		133,825	43,713				1,556		0001
Purchased Call/NDX Index/NDX0130SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	6,252	18705.2	1,760			3,680		3,680	629				62		0001
Purchased Call/NDX Index/NDX0210SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	55,064	19700.4	17,318			42,633		42,633	14,514				549		0001
Purchased Call/NDX Index/NDX0210SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	112,065	20439.5	35,065			81,008		81,008	28,291				1,124		0001
Purchased Call/NDX Index/NDX0050SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	82,605	18413.8	25,682			73,013		73,013	23,168				837		0001
Purchased Call/NDX Index/NDX0051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	263,353	19791.5	78,690			205,087		205,087	68,260				2,707		0001
Purchased Call/NDX Index/NDX0130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	218,179	18421.3	65,432			193,426		193,426	61,524				2,233		0001
Purchased Call/NDX Index/NDX0050SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	244,448	19822.9	76,903			187,994		187,994	63,006				2,464		0001
Purchased Call/NDX Index/NDX0211S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	27,210	19491.8	8,177			21,707		21,707	7,282				277		0001
Purchased Call/NDX Index/NDX0051SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/06/2030	1	160,509	21622.3	51,652			106,718		106,718	38,310				1,691		0001
Purchased Call/NDX Index/NDX0130SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/08/2030	1	52,874	21117.2	16,861			36,434		36,434	12,520				552		0001
Purchased Call/NDX Index/NDX0051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	660,407	20776.2	214,104			473,835		473,835	165,330				6,926		0001
Purchased Call/NDX Index/NDX0130SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	115,558	20383.6	35,869			85,597		85,597	29,124				1,200		0001
Purchased Call/NDX Index/NDX0051SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	167,906	21289.2	56,635			115,410		115,410	40,840				1,776		0001
Purchased Call/NDX Index/NDX0130SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2030	1	107,882	20107.8	32,958			81,777		81,777	27,597				1,116		0001
Purchased Call/NDX Index/NDX0051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	49,997	19754	16,059			40,180		40,180	13,262				543		0001
Purchased Call/NDX Index/NDX0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	150,878	20201.4	49,141			116,100		116,100	39,040				1,633		0001
Purchased Call/NDX Index/NDX0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	409,925	21853	135,070			269,379		269,379	96,878				4,380		0001
Purchased Call/NDX Index/NDX0170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	426,993	21491.3	125,621			216,015		216,015	45,588				4,584		0001
Purchased Call/NDX Index/NDX0212S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	85,158	20201.4	24,832			46,004		46,004	8,269				922		0001
Purchased Call/NDX Index/NDX0212S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,506	21614.1	3,472			7,063		7,063	2,474				113		0001
Purchased Call/NDX Index/NDX0610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	342,539	21761.8	111,873			232,235		232,235	80,124				3,805		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0052SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	97,521	21112.5	32,484			70,082		70,082	24,158				1,079		0001
Purchased Call/NDX Index/NDX0170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	1	398,717	18276.4	130,181			368,429		368,429	114,294				4,374		0001
Purchased Call/NDX Index/NDX0000SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	26,265	21626.4	8,549			18,073		18,073	6,251				293		0001
Purchased Call/NDX Index/NDX0052S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	82,467	20063.6	26,785			65,020		65,020	21,624				909		0001
Purchased Call/NDX Index/NDX0052S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	341,832	17090.4	110,275			354,861		354,861	106,453				3,735		0001
Purchased Call/NDX Index/NDX0400SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIIEFA76	08/22/2025	08/22/2031	1	7,085	23498.1	2,055			3,239		3,239	755				80		0001
Purchased Call/NDX Index/NDX0000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	27,958	22702.3	9,167			17,547		17,547	6,285				313		0001
Purchased Call/BXIIMSTN Index/SBM017NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	11,149	1681.61	943			738		738	151				14		0001
Purchased Call/BXIIMSTN Index/SBM017NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	27,870	1681.61	1,993			1,840		1,840	498				34		0001
Purchased Call/BXIIMSTN Index/SBM017NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	62,664	1655.04	4,236			5,072		5,072	1,531				101		0001
Purchased Call/BXIIMSTN Index/SBM017QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	116,544	1699.07	8,787			7,469		7,469	1,802				220		0001
Purchased Call/BXIIMSTN Index/SBM017QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	4,435	1696	335			318		318	80				11		0001
Purchased Call/BXIIMSTN Index/SBM017QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	65,548	1699.07	4,418			4,069		4,069	1,122				124		0001
Purchased Call/BXIIMSTN Index/SBM017NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	131,982	1655.04	9,991			11,291		11,291	3,078				213		0001
Purchased Call/BXIIMSTN Index/SBM017PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	74,146	1677.64	6,117			6,394		6,394	1,538				194		0001
Purchased Call/BXIIMSTN Index/SBM017QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	2	26,346	1640.41	1,836			2,279		2,279	517				78		0001
Purchased Call/BXIIMSTN Index/SBM017QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	18,194	1646.31	1,270			1,545		1,545	343				57		0001
Purchased Call/BXIIMSTN Index/SBM017QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	27,724	1650.79	2,509			3,196		3,196	714				92		0001
Purchased Call/BXIIMSTN Index/SBM017TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	211,962	1772.7	13,438			11,092		11,092	(2,347)				879		0001
Purchased Call/BXIIMSTN Index/SBM017TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	33,351	1681.36	1,544			1,652		1,652	108				142		0001
Purchased Call/BXIIMSTN Index/SBM017SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	244,018	1780.9	20,571			15,505		15,505	(5,066)				954		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	121,149	1772.7		10,419		8,313		8,313	(2,106)				502		0001
Purchased Call/BXIIMSTN Index/SBMO17S$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	13,987	1780.9		1,070		825		825	(245)				55		0001
Purchased Call/BXIIMSTN Index/SBMO17RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	2,653	1737.75		198		185		185	(13)				10		0001
Purchased Call/BXIIMSTN Index/SBMO17T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	183,987	1772.7		16,191		12,863		12,863	(3,328)				763		0001
Purchased Call/BXIIMSTN Index/SBMO17T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	139,108	1736.11		10,002		9,496		9,496	(506)				611		0001
Purchased Call/BXIIMSTN Index/SBMO17VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2027	1	112,315	1765.67		6,402		5,852		5,852	(550)				544		0001
Purchased Call/BXIIMSTN Index/SBMO17VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2027	1	239,554	1765.67		17,440		16,360		16,360	(1,079)				1,161		0001
Purchased Call/BXIIMSTN Index/SBMO17U$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	52,102	1784.43		2,735		2,310		2,310	(426)				235		0001
Purchased Call/BXIIMSTN Index/SBMO17LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	19,002	1553.09	2,816			3,904		3,904	777				88		0001
Purchased Call/BXIIMSTN Index/SBMO17MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	25,815	1575.89	3,408			4,473		4,473	843				122		0001
Purchased Call/BXIIMSTN Index/SBMO17WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2028	1	38,518	1747.43		6,067		6,384		6,384	317				271		0001
Purchased Call/BXIIMSTN Index/SBMO170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	21,903	1220.04	6,122			12,133		12,133	1,716				146		0001
Purchased Call/BXIIMSTN Index/SBMO171SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	06/22/2028	1	49,477	1029.49	15,512			40,849		40,849	4,975				348		0001
Purchased Call/BXIIMSTN Index/SBMO173SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	75,056	997.33	24,333			67,054		67,054	7,950				566		0001
Purchased Call/BXIIMSTN Index/SBMO175SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	20,015	1075.45	5,992			15,728		15,728	1,963				165		0001
Purchased Call/BXIIMSTN Index/SBMO178SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	472,720	1231.55	147,489			285,671		285,671	43,032				4,223		0001
Purchased Call/BXIIMSTN Index/SBMO17AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	1	24,008	1265.71	7,366			13,824		13,824	1,954				221		0001
Purchased Call/BXIIMSTN Index/SBMO17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	55,046	1415.1	16,998			25,459		25,459	3,937				549		0001
Purchased Call/BXIIMSTN Index/SBMO17D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	16,673	1398.24	5,167			7,883		7,883	1,208				165		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2030	1	155,489	1380.61	48,544			75,584		75,584	11,454				1,527		0001
Purchased Call/BXIIMSTN Index/SBM017ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	23,955	1440.5	7,337			10,638		10,638	1,673				240		0001
Purchased Call/BXIIMSTN Index/SBM017F$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	40,498	1478.12	11,724			17,114		17,114	2,747				414		0001
Purchased Call/BXIIMSTN Index/SBM017GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	28,381	1521.94	8,145			11,158		11,158	1,847				292		0001
Purchased Call/BXIIMSTN Index/SBM017E$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	14,218	1455.36	4,355			6,174		6,174	980				143		0001
Purchased Call/BXIIMSTN Index/SBM017I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	11,004	1519.28	3,536			4,457		4,457	727				116		0001
Purchased Call/BXIIMSTN Index/SBM017GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	2	19,692	1536.18	6,213			7,619		7,619	1,269				205		0001
Purchased Call/BXIIMSTN Index/SBM017I$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	6,006	1519.28	1,857			2,254		2,254	306				64		0001
Purchased Call/BXIIMSTN Index/SBM017KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	9,945	1575.01	3,137			3,745		3,745	629				108		0001
Purchased Call/BXIIMSTN Index/SBM017I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	1	13,759	1536.56	4,388			5,457		5,457	898				147		0001
Purchased Call/BXIIMSTN Index/SBM017KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	1	4,942	1397.77	1,439			2,116		2,116	208				54		0001
Purchased Call/BXIIMSTN Index/SBM017L$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	1	8,741	1488.34	2,589			3,390		3,390	395				96		0001
Purchased Call/BXIIMSTN Index/SBM017LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	1	22,024	1397.77	6,929			11,211		11,211	1,663				241		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/08/2022	03/08/2028	1	5,999	100	1,079			6,497		6,497	1,134				39		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/22/2022	03/22/2028	1	72,251	100	9,588			44,485		44,485	2,847				475		0001
Purchased Call/S&P 500 INDEX/SPXD00JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/08/2022	04/07/2028	1	26,544	100	6,071			24,432		24,432	4,514				177		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	09/08/2022	09/08/2028	1	50,085	100	10,969			53,780		53,780	9,140				371		0001
Purchased Call/S&P 500 INDEX/SPXE00TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	11/08/2022	11/08/2028	1	5,036	100	1,293			5,917		5,917	957				39		0001
Purchased Call/S&P 500 INDEX/SPXG006GS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	09/08/2023	09/07/2029	1	25,078	100	7,985			27,269		27,269	4,975				224		0001
Purchased Call/S&P 500 INDEX/SPXG00KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	11/08/2023	11/08/2029	1	68,604	100	18,159			65,509		65,509	11,735				629		0001
Purchased Call/S&P 500 INDEX/SPXH004S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	02/22/2024	02/22/2030	1	3,968	100	967			2,632		2,632	540				38		0001
Purchased Call/S&P 500 INDEX/SPXH00D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/08/2024	04/08/2030	1	99,896	100	30,948			76,416		76,416	16,292				970		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH0OPSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/07/2024	06/07/2030	1	27,717	100	7,054			16,732		16,732	3,699				275		0001
Purchased Call/S&P 500 INDEX/SPXH0OLS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/22/2024	05/22/2030	1	14,993	100	4,634			11,057		11,057	2,435				148		0001
Purchased Call/S&P 500 INDEX/SPXI00963	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/20/2024	09/20/2030	1	11,574	100	2,985			6,896		6,896	1,652				119		0001
Purchased Call/S&P 500 INDEX/SPXI000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	29,745	100	8,388			18,672		18,672	4,386				300		0001
Purchased Call/S&P 500 INDEX/SPXH00XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/08/2024	07/08/2030	1	244,380	100	74,536			161,802		161,802	38,373				2,451		0001
Purchased Call/S&P 500 INDEX/SPXI003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/08/2024	08/08/2030	1	17,005	100	3,632			8,858		8,858	1,673				172		0001
Purchased Call/S&P 500 INDEX/SPXI000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	14,648	100	3,601			8,098		8,098	1,897				148		0001
Purchased Call/S&P 500 INDEX/SPXI00784	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/06/2024	09/06/2030	1	18,214	100	3,701			9,057		9,057	1,452				186		0001
Purchased Call/S&P 500 INDEX/SPXI00MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/20/2024	12/20/2030	1	20,506	100	5,237			8,844		8,844	2,077				217		0001
Purchased Call/S&P 500 INDEX/SPXI00ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/08/2024	11/08/2030	1	168,640	100	49,732			88,858		88,858	22,696				1,761		0001
Purchased Call/S&P 500 INDEX/SPXI00MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/20/2024	12/20/2030	1	23,043	100	7,129			12,615		12,615	3,143				244		0001
Purchased Call/S&P 500 INDEX/SPXI00BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/08/2024	10/08/2030	1	25,285	100	5,682			11,805		11,805	2,810				261		0001
Purchased Call/S&P 500 INDEX/SPXI00CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2024	10/22/2030	1	13,115	100	3,747			7,352		7,352	1,819				136		0001
Purchased Call/S&P 500 INDEX/SPXI00CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2024	10/22/2030	1	40,302	100	9,415			18,138		18,138	4,416				419		0001
Purchased Call/S&P 500 INDEX/SPXI00WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/07/2025	03/07/2031	1	20,779	100	5,689			11,832		11,832	2,772				225		0001
Purchased Call/S&P 500 INDEX/SPXI00TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/21/2025	02/21/2031	1	112,561	100	25,574			41,893		41,893	8,794				1,214		0001
Purchased Call/S&P 500 INDEX/SPXI00WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/07/2025	03/07/2031	1	75,156	100	16,264			29,467		29,467	4,068				814		0001
Purchased Call/S&P 500 INDEX/SPXJ00AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/06/2025	06/06/2031	1	2,000	100	551			1,035		1,035	253				22		0001
Purchased Call/S&P 500 INDEX/SPXJ001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	8,285	100	1,776			5,100		5,100	1,227				91		0001
Purchased Call/S&P 500 INDEX/SPXJ001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	46,046	100	12,525			37,590		37,590	7,110				503		0001
Purchased Call/S&P 500 INDEX/SPXJ006S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/08/2025	05/08/2031	1	67,282	100	17,742			40,412		40,412	9,286				741		0001
Purchased Call/S&P 500 INDEX/SPXJ003SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/22/2025	04/22/2031	1	5,497	100	1,480			3,922		3,922	812				60		0001
Purchased Call/AIGO Index/AIG000V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	07/17/2026	3	4,961,814	1893.24	148,443			6,606		511,512		(74,081)			5,354		0001
Purchased Call/AIGO Index/AIG000VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/21/2026	4	4,082,459	1903.12	124,806			6,913		395,931		(62,189)			4,896		0001
Purchased Call/AIGO Index/AIG000WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/11/2026	3	3,445,926	1918.49	108,979			12,346		301,962		(54,203)			5,845		0001
Purchased Call/AIGO Index/AIG000V$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/24/2026	4	3,094,283	1910.31	84,917			5,437		287,339		(42,442)			3,967		0001
Purchased Call/AIGO Index/AIG000WSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2026	1	92,898	1923.16	2,703			298		7,897		(1,333)			156		0001
Purchased Call/AIGO Index/AIG000VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	07/31/2026	3	2,887,234	1892.9	88,419			7,362		297,122		(43,947)			4,207		0001
Purchased Call/AIGO Index/AIG000VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2025	08/04/2026	4	3,862,497	1916.92	112,502			10,576		342,192		(55,980)			5,980		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000V\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/27/2026	1	69,009	1910.31	2,001			143		6,380			(987)		94		0001
Purchased Call/AIGO Index/AIG000X\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/25/2026	4	3,940,232	1937.95	117,580			17,869		302,336			(58,482)		7,717		0001
Purchased Call/AIGO Index/AIG000W\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/13/2026	3	2,340,386	1940.48	62,385			7,437		176,393			(31,004)		4,063		0001
Purchased Call/AIGO Index/AIG000W\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/14/2026	3	5,350,229	1928.47	153,928			18,839		438,670			(76,817)		9,393		0001
Purchased Call/AIGO Index/AIG000X\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/27/2026	4	1,909,402	1942.28	59,874			9,545		142,007			(29,929)		3,806		0001
Purchased Call/AIGO Index/AIG000V\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2025	07/28/2026	4	2,914,526	1899.98	89,866			6,717		286,665			(44,784)		4,036		0001
Purchased Call/AIGO Index/AIG000V\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	07/29/2026	3	4,115,957	1908.26	114,063			8,813		385,220			(56,632)		5,801		0001
Purchased Call/AIGO Index/AIG000X\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/28/2026	2	3,785,685	1947.94	109,295			17,630		270,037			(54,263)		7,610		0001
Purchased Call/AIGO Index/AIG000V\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/23/2026	3	2,347,657	1914.91	66,484			4,049		210,962			(33,028)		2,947		0001
Purchased Call/AIGO Index/AIG000W\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/21/2026	5	5,089,627	1946.77	144,438			20,509		366,117			(72,097)		9,605		0001
Purchased Call/AIGO Index/AIG000W\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/20/2026	3	2,556,485	1927.32	72,315			10,029		211,150			(35,946)		4,778		0001
Purchased Call/AIGO Index/AIG000X\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/14/2026	2	895,329	2004.13	26,274			5,433		39,355			(12,977)		2,043		0001
Purchased Call/AIGO Index/AIG000W\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/07/2026	4	3,742,387	1923.16	106,901			11,021		318,181			(53,454)		6,038		0001
Purchased Call/AIGO Index/AIG000W\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/18/2026	4	3,972,709	1927.89	112,087			14,872		328,139			(55,772)		7,278		0001
Purchased Call/AIGO Index/AIG000V\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2025	07/22/2026	4	5,610,620	1909.02	163,645			9,476		523,173			(81,219)		6,887		0001
Purchased Call/AIGO Index/AIG000V\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2025	07/31/2026	3	2,798,338	1905.25	84,835			7,081		266,576			(42,375)		4,078		0001
Purchased Call/AIGO Index/AIG000W\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/21/2026	3	4,122,696	1921.99	131,738			18,643		352,709			(65,461)		7,780		0001
Purchased Call/AIGO Index/AIG000X\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	09/09/2026	3	3,215,898	1990.33	96,283			18,606		161,059			(47,814)		7,092		0001
Purchased Call/AIGO Index/AIG000X\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/08/2026	4	4,822,758	1993.44	139,229			26,561		234,190			(69,275)		10,560		0001
Purchased Call/AIGO Index/AIG000Y\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/16/2026	6	3,820,925	2015.61	110,666			23,620		149,710			(55,181)		8,832		0001
Purchased Call/AIGO Index/AIG000Y\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2025	09/15/2026	4	4,022,874	2013.15	118,682			24,924		161,999			(59,031)		9,239		0001
Purchased Call/AIGO Index/AIG000U\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2025	07/01/2026	3	5,811,511	1905.24	167,776					555,901			(83,400)		1,521		0001
Purchased Call/AIGO Index/AIG000X\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/26/2026	3	2,622,088	1941.74	76,345			11,796		195,801			(37,917)		5,181		0001
Purchased Call/AIGO Index/AIG000W\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/06/2026	3	2,037,773	1918.81	60,752			6,064		178,275			(30,195)		3,244		0001
Purchased Call/AIGO Index/AIG000U\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/14/2026	2	2,757,059	1890.17	74,357			2,671		287,389			(36,988)		2,700		0001
Purchased Call/AIGO Index/AIG000W\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/12/2026	3	3,935,108	1928.08	119,332			13,830		323,641			(59,263)		6,753		0001
Purchased Call/AIGO Index/AIG000Y\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/17/2026	5	1,841,523	2015.16	54,086			11,760		72,650			(27,043)		4,284		0001
Purchased Call/AIGO Index/AIG000V\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/24/2026	2	1,917,492	1910.94	55,239			3,525		176,602			(27,436)		2,458		0001
Purchased Call/AIGO Index/AIG000Y\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/25/2026	4	4,528,441	1997.79	133,592			31,891		214,674			(66,412)		11,054		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/04/2026	4	5,848,578	1980.08	173,725			31,404		321,147			(86,590)		12,435		0001
Purchased Call/AIGO Index/AIG000XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	08/28/2026	4	5,443,095	1946.85	161,544			26,171		391,438			(80,815)		10,942		0001
Purchased Call/AIGO Index/AIG000XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/11/2026	4	5,132,974	2011.91	146,088			29,176		207,781			(72,554)		11,478		0001
Purchased Call/AIGO Index/AIG000US\	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2025	07/10/2026	5	5,104,653	1890.76	146,635			3,677		532,318			(73,295)		4,225		0001
Purchased Call/AIGO Index/AIG000#\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/07/2026	3	4,401,763	1923.4	127,671			13,106		373,649			(63,427)		7,101		0001
Purchased Call/AIGO Index/AIG000XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/04/2026	4	2,394,157	1960.8	77,650			14,031		154,736			(38,674)		5,090		0001
Purchased Call/AIGO Index/AIG000YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/18/2026	4	3,892,627	2015.31	113,089			24,818		154,622			(56,252)		9,112		0001
Purchased Call/AIGO Index/AIG000US\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/09/2026	3	1,478,219	1899.97	42,344			938		145,747			(21,036)		1,161		0001
Purchased Call/AIGO Index/AIG000XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/03/2026	3	2,888,113	1955.06	86,716			15,334		195,247			(43,056)		6,094		0001
Purchased Call/AIGO Index/AIG000#\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/24/2026	1	1,034,176	1946.77	30,095			4,477		75,411			(14,842)		2,007		0001
Purchased Call/AIGO Index/AIG000US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2025	07/07/2026	3	4,041,854	1892.67	112,663			1,868		415,814			(56,042)		2,799		0001
Purchased Call/AIGO Index/AIG000US\	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/02/2026	4	2,391,858	1904.98	68,509			191		229,096			(34,063)		885		0001
Purchased Call/AIGO Index/AIG000YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/23/2026	5	2,307,804	2016.91	64,972			15,332		90,203			(32,827)		5,568		0001
Purchased Call/AIGO Index/AIG000YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	09/24/2026	5	2,366,253	2008.87	66,103			15,624		100,604			(32,982)		5,743		0001
Purchased Call/AIGO Index/AIG000XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/11/2026	3	4,937,104	2004.13	148,552			29,761		218,041			(74,214)		11,040		0001
Purchased Call/AIGO Index/AIG000YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/29/2026	3	5,840,624	2009.62	174,801			43,427		248,483			(86,858)		14,582		0001
Purchased Call/AIGO Index/AIG000VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/15/2026	3	5,248,275	1881.8	156,299			6,041		572,733			(77,641)		5,320		0001
Purchased Call/AIGO Index/AIG000VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/17/2026	3	3,099,478	1890.92	90,985			4,040		321,511			(45,207)		3,345		0001
Purchased Call/AIGO Index/AIG000VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/16/2026	2	2,285,839	1887.81	67,290			2,797		241,308			(33,432)		2,393		0001
Purchased Call/AIGO Index/AIG000YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/18/2026	7	5,398,863	2012.33	161,207			35,579		220,719			(80,785)		12,638		0001
Purchased Call/AIGO Index/AIG000XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/10/2026	3	1,485,570	1996.04	46,227			9,088		70,523			(22,972)		3,299		0001
Purchased Call/AIGO Index/AIG000VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	08/05/2026	3	3,704,893	1917.14	108,311			10,462		327,726			(53,793)		5,818		0001
Purchased Call/AIGO Index/AIG000YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/22/2026	5	4,608,279	2018.23	131,197			30,108		177,215			(65,292)		11,054		0001
Purchased Call/AIGO Index/AIG000US\M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/02/2026	2	5,122,156	1905.32	140,923			393		489,607			(70,392)		1,896		0001
Purchased Call/AIGO Index/AIG000XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	09/02/2026	4	2,476,796	1948.24	77,627			13,547		176,374			(38,656)		5,186		0001
Purchased Call/AIGO Index/AIG000#\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/14/2026	3	3,682,653	1928.1	106,867			13,046		303,794			(53,084)		6,465		0001
Purchased Call/AIGO Index/AIG000#\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/17/2026	1	392,744	1928.47	11,429			1,480		32,199			(5,637)		712		0001
Purchased Call/AIGO Index/AIG000US\P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/08/2026	4	4,696,669	1887.77	141,801			2,740		496,549			(70,453)		3,477		0001
Purchased Call/AIGO Index/AIG000YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2026	1	979,931	2012.33	28,516			6,442		39,991			(14,064)		2,336		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2025	09/25/2026	4	5,734,997	1999.63	175,298			41,988		268,148			(87,683)		14,000		0001
Purchased Call/AIGO Index/AIG000X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2025	08/31/2026	2	1,841,058	1946.85	55,518			9,386		132,421			(27,604)		3,794		0001
Purchased Call/AIGO Index/AIG000Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2026	1	1,674,864	1999.63	48,739			11,950		78,157			(24,037)		4,158		0001
Purchased Call/AIGO Index/AIG000V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	07/30/2026	4	2,378,800	1896.87	68,113			5,471		238,131			(33,850)		3,410		0001
Purchased Call/AIGO Index/AIG000X$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2026	1	1,048,999	1946.85	30,526			5,214		75,464			(15,014)		2,179		0001
Purchased Call/AIGO Index/AIG000W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/19/2026	3	3,592,036	1923.24	105,199			14,232		304,927			(52,250)		6,647		0001
Purchased Call/AIGO Index/AIG000U$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/10/2026	2	2,418,697	1899.14	66,371			1,658		239,586			(32,974)		2,002		0001
Purchased Call/AIGO Index/AIG000Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/30/2026	3	3,117,704	2014.75	94,883			23,834		125,964			(47,128)		7,826		0001
Purchased Call/AIGO Index/AIG1002$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/08/2026	5	3,941,412	2020.57	115,539			51,112		166,361			(57,478)		13,088		0001
Purchased Call/AIGO Index/AIG1003$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	12/23/2026	5	4,499,200	2034.99	126,947	8,167		65,984		170,224			(66,816)		15,621		0001
Purchased Call/AIGO Index/AIG1003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2026	12/31/2026	5	2,273,394	2023.79	30,916	38,755		35,524		95,634			(34,349)		8,071		0001
Purchased Call/AIGO Index/AIG1003$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2025	12/22/2026	4	8,005,128	2032.08	237,332			114,097		310,720			(117,873)		27,715		0001
Purchased Call/AIGO Index/AIG000Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	10/09/2026	4	5,848,407	2027.3	163,546			45,517		211,115			(81,281)		15,382		0001
Purchased Call/AIGO Index/AIG000Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/09/2026	3	6,108,219	2009.72	190,776			53,151		262,843			(95,153)		16,066		0001
Purchased Call/AIGO Index/AIG000Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	10/16/2026	6	5,400,632	2050.34	161,887			48,276		154,640			(80,921)		14,689		0001
Purchased Call/AIGO Index/AIG000Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2025	10/02/2026	6	5,853,152	2032.42	174,726			45,270		197,292			(87,332)		14,852		0001
Purchased Call/AIGO Index/AIG000Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/13/2026	3	3,532,983	2009.72	109,020			31,317		119,732			(54,204)		9,475		0001
Purchased Call/AIGO Index/AIG000Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/20/2026	3	3,907,537	2063.95	107,681			33,012		96,099			(53,535)		10,823		0001
Purchased Call/AIGO Index/AIG000Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2025	10/02/2026	4	7,105,961	2026.58	212,133			54,806		255,095			(105,554)		18,031		0001
Purchased Call/AIGO Index/AIG000Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/14/2026	3	4,782,344	2040.04	148,688			43,149		152,059			(73,910)		12,886		0001
Purchased Call/AIGO Index/AIG000Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2025	10/06/2026	5	5,359,051	2038.26	153,164			41,098		170,443			(76,251)		13,884		0001
Purchased Call/AIGO Index/AIG000Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/08/2026	3	2,249,310	2040.37	62,484			17,128		70,330			(31,026)		5,887		0001
Purchased Call/AIGO Index/AIG000Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	10/15/2026	4	2,590,196	2049.34	77,843			22,893		75,727			(38,719)		7,012		0001
Purchased Call/AIGO Index/AIG1000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/04/2026	5	3,351,229	2029.27	99,151			34,494		124,027			(49,254)		9,884		0001
Purchased Call/AIGO Index/AIG1000$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/06/2026	4	6,154,034	2031.26	184,111			65,762		225,062			(91,888)		18,293		0001
Purchased Call/AIGO Index/AIG1000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	10/27/2026	5	5,728,719	2063.5	165,435			54,055		144,725			(82,446)		16,355		0001
Purchased Call/AIGO Index/AIG1001$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/12/2026	3	4,587,343	2039.6	129,060			47,732		155,704			(64,042)		13,949		0001
Purchased Call/AIGO Index/AIG1000$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/06/2026	4	6,555,743	2027.59	194,216			68,995		247,681			(96,436)		19,487		0001
Purchased Call/AIGO Index/AIG1000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2025	10/30/2026	3	6,889,124	2039.88	203,067			68,113		227,444			(100,781)		19,914		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1002$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/10/2026	3	1,689,966	2027.96	50,097			22,443		66,792			(24,878)		5,647		0001
Purchased Call/AIGO Index/AIG1001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/11/2026	3	2,060,240	2044.64	58,566			21,503		66,311			(29,088)		6,242		0001
Purchased Call/AIGO Index/AIG1002$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/11/2026	2	4,121,448	2032.97	118,109			53,366		156,741			(58,610)		13,813		0001
Purchased Call/AIGO Index/AIG1002$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/18/2026	6	7,371,557	2020.31	213,192	8,859		105,232		314,725			(110,029)		25,228		0001
Purchased Call/AIGO Index/AIG000Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2025	10/21/2026	3	3,681,063	2054.81	105,884			32,744		101,074			(52,607)		10,241		0001
Purchased Call/AIGO Index/AIG1003$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/24/2026	6	15,059,748	2045.52	429,494	5,906		213,648		520,405			(217,307)		52,436		0001
Purchased Call/AIGO Index/AIG1003$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/24/2026	2	415,582	2039.76	11,441			5,620		15,105			(5,741)		1,447		0001
Purchased Call/AIGO Index/AIG1001$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/13/2026	5	4,916,137	2018.43	143,621			53,785		204,403			(71,337)		15,004		0001
Purchased Call/AIGO Index/AIG1002$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/04/2026	4	4,787,972	2031.02	139,813			60,468		182,606			(69,404)		15,701		0001
Purchased Call/AIGO Index/AIG1002$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/09/2026	4	3,441,840	2018.41	103,441			45,954		147,595			(51,358)		11,465		0001
Purchased Call/AIGO Index/AIG1001$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2025	11/19/2026	3	2,659,589	2004.25	75,458			29,444		126,051			(37,478)		8,294		0001
Purchased Call/AIGO Index/AIG1001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2025	11/17/2026	4	3,888,418	2006.26	115,811			44,455		170,702			(57,566)		12,041		0001
Purchased Call/AIGO Index/AIG1002$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	12/01/2026	4	5,429,295	2026.34	159,711			67,472		214,716			(79,381)		17,633		0001
Purchased Call/AIGO Index/AIG1001$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/30/2026	1	2,190,453	2042.34	64,618			27,058		74,480			(31,869)		7,091		0001
Purchased Call/AIGO Index/AIG1001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2025	11/13/2026	5	7,331,379	2020.16	206,801			77,684		300,062			(103,184)		22,376		0001
Purchased Call/AIGO Index/AIG1002$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2026	12/15/2026	4	5,375,812	2020.93	154,569	1,958		72,205		227,163			(77,760)		18,236		0001
Purchased Call/AIGO Index/AIG1000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/03/2026	4	5,125,113	2039.89	140,074			48,370		170,679			(69,644)		15,056		0001
Purchased Call/AIGO Index/AIG1000$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	11/10/2026	5	4,399,878	2038.75	131,651			48,037		150,438			(65,439)		13,280		0001
Purchased Call/AIGO Index/AIG000Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	10/07/2026	4	3,811,876	2032.73	114,704			31,101		129,219			(57,094)		9,926		0001
Purchased Call/AIGO Index/AIG000Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/22/2026	4	4,265,280	2050.18	130,412			40,910		123,784			(64,916)		11,919		0001
Purchased Call/AIGO Index/AIG1001$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/20/2026	5	7,328,399	2013.92	217,067	2,717		86,941		321,895			(109,632)		22,935		0001
Purchased Call/AIGO Index/AIG1000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/23/2026	5	7,701,149	2053.79	228,165			72,232		216,378			(113,484)		21,614		0001
Purchased Call/AIGO Index/AIG1000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/23/2026	3	6,517,665	2059.25	193,115			61,206		171,439			(96,256)		18,292		0001
Purchased Call/AIGO Index/AIG1000$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/02/2026	1	541,256	2041.58	15,967			5,454		17,612			(7,875)		1,584		0001
Purchased Call/AIGO Index/AIG000Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	10/16/2026	4	7,882,465	2053.19	231,872			68,821		217,876			(115,206)		21,439		0001
Purchased Call/AIGO Index/AIG1000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	10/30/2026	3	6,974,173	2041.58	203,365			68,414		226,243			(101,375)		20,160		0001
Purchased Call/AIGO Index/AIG1002$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/17/2026	2	3,794,885	2013.02	118,374			55,579		171,941			(58,872)		12,949		0001
Purchased Call/AIGO Index/AIG1001$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/20/2026	4	6,088,063	1995.52	192,809			76,058		310,649			(95,905)		19,053		0001
Purchased Call/AIGO Index/AIG1002$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/11/2026	3	8,820,277	2021.5	258,651			117,188		369,527			(128,842)		29,562		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1002S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/03/2026	4	3,076,906	2033.17	88,971			38,254		115,304			(44,286)		10,058		0001
Purchased Call/AIGO Index/AIG1002SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/14/2026	1	2,179,268	2021.5	64,288			29,399		91,472			(31,706)		7,370		0001
Purchased Call/AIGO Index/AIG1001SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/24/2026	4	3,340,021	2022.9	107,758			43,648		135,185			(53,645)		10,598		0001
Purchased Call/AIGO Index/AIG1003SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2025	12/30/2026	4	3,972,461	2032.26	109,825	4,799		57,784		155,222			(56,860)		14,064		0001
Purchased Call/AIGO Index/AIG1001SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/18/2026	3	4,290,065	2006.26	123,932			47,871		196,604			(61,540)		13,332		0001
Purchased Call/AIGO Index/AIG000YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/01/2026	4	3,331,901	2025.06	99,346			25,376		121,248			(49,424)		8,409		0001
Purchased Call/AIGO Index/AIG1000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	10/29/2026	3	2,081,438	2056.69	56,233			18,684		57,599			(27,937)		5,992		0001
Purchased Call/AIGO Index/AIG1003SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/29/2026	4	5,443,345	2031.58	158,335	2,138		80,265		213,559			(79,674)		19,219		0001
Purchased Call/AIGO Index/AIG1002S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/04/2026	3	7,281,770	2029.44	210,219			91,163		283,418			(104,730)		23,879		0001
Purchased Call/AIGO Index/AIG1002ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/16/2026	3	1,618,278	2018.15	48,223			22,470		70,143			(24,004)		5,506		0001
Purchased Call/AIGO Index/AIG1002S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/02/2026	4	3,877,600	2026.31	116,262			49,405		153,708			(57,729)		12,634		0001
Purchased Call/AIGO Index/AIG1000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/28/2026	4	2,827,209	2062.79	80,326			26,382		72,312			(39,892)		8,105		0001
Purchased Call/AIGO Index/AIG1001SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/23/2026	1	134,912	2013.92	3,980			1,590		5,903			(1,963)		427		0001
Purchased Call/AIGO Index/AIG1002SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/18/2026	3	7,448,557	2022.44	223,972			105,864		312,309			(111,667)		25,491		0001
Purchased Call/AIGO Index/AIG1001SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2025	11/25/2026	4	4,321,429	2034.9	128,731			52,404		156,916			(63,908)		13,759		0001
Purchased Call/AIGO Index/AIG000ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/05/2026	1	1,196,034	2032.42	35,283			9,331		40,439			(17,401)		3,083		0001
Purchased Call/AIGO Index/AIG1000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/05/2026	3	3,295,414	2031.85	95,376			33,499		119,196			(47,358)		9,757		0001
Purchased Call/AIGO Index/AIG1000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/26/2026	2	1,146,524	2059.25	33,460			10,798		30,283			(16,528)		3,259		0001
Purchased Call/AIGO Index/AIG1001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/16/2026	2	1,212,207	2020.16	34,857			13,258		49,715			(17,219)		3,740		0001
Purchased Call/AIGO Index/AIG1000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/09/2026	1	2,948,028	2031.26	86,967			31,471		100,655			(42,891)		8,864		0001
Purchased Call/AIGO Index/AIG1001SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/27/2026	2	4,512,984	2042.34	132,115			54,726		153,042			(65,755)		14,465		0001
Purchased Call/AIGO Index/AIG000ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/12/2026	1	764,371	2009.72	22,549			6,416		32,955			(11,121)		2,040		0001
Purchased Call/AIGO Index/AIG1002SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/07/2026	1	1,735,943	2029.44	51,210			22,431		67,305			(25,256)		5,747		0001
Purchased Call/AIGO Index/AIG1003SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/21/2026	1	1,578,150	2022.44	46,555			22,188		66,303			(22,961)		5,448		0001
Purchased Call/AIGO Index/AIG1001ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/27/2026	1	4,586,969	2041.96	135,316			55,850		156,679			(66,918)		14,703		0001
Purchased Call/AIGO Index/AIG000ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/19/2026	1	559,109	2050.34	16,494			4,998		16,024			(8,135)		1,542		0001
Purchased Call/AIGO Index/AIG1001SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/25/2026	3	4,180,871	2041.96	122,330			50,204		141,940			(61,046)		13,311		0001
Purchased Call/AIGO Index/AIG1003S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/28/2026	2	3,294,510	2045.52	95,664	1,434		48,175		114,459			(47,882)		11,600		0001
Purchased Call/AIGO Index/AIG1006SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2026	03/10/2027	6	6,046,705	2059.87		166,109		115,720		187,545			(50,620)		25,171		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1006S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2026	02/24/2027	6	4,678,967	2095.02		137,624		90,604		115,172			(47,244)		18,931		0001
Purchased Call/AIGO Index/AIG1005SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2026	02/17/2027	6	3,876,328	2088.74		113,016		72,159		99,851			(41,002)		15,452		0001
Purchased Call/AIGO Index/AIG1006SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2026	03/04/2027	7	6,070,222	2085.23		167,038		113,541		147,846			(53,744)		24,968		0001
Purchased Call/AIGO Index/AIG1006SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2026	03/09/2027	6	2,494,741	2061.02		66,386		46,244		76,491			(20,261)		10,365		0001
Purchased Call/AIGO Index/AIG1006SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2026	03/05/2027	6	11,682,110	2050.76		340,691		234,191		389,727			(107,835)		48,147		0001
Purchased Call/AIGO Index/AIG1007SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2026	03/11/2027	7	10,380,195	2054.72		291,025		203,500		337,180			(87,941)		43,296		0001
Purchased Call/AIGO Index/AIG1005SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2026	02/12/2027	6	10,325,577	2083.93		301,096		189,375		275,182			(113,256)		40,715		0001
Purchased Call/AIGO Index/AIG1005SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2026	02/18/2027	6	2,500,913	2092.82		72,257		46,452		62,002			(25,949)		9,991		0001
Purchased Call/AIGO Index/AIG1006SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2026	03/05/2027	6	5,777,937	2069.78		159,096		109,071		162,811			(50,695)		23,813		0001
Purchased Call/AIGO Index/AIG10075S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/15/2027	1	1,692,499	2028.76		48,913		34,630		68,509			(14,527)		7,115		0001
Purchased Call/AIGO Index/AIG1005SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2026	02/16/2027	6	3,687,867	2089.64		107,203		68,267		93,565			(39,317)		14,669		0001
Purchased Call/AIGO Index/AIG1005SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2026	02/19/2027	7	7,524,258	2090.39		217,584		140,706		191,370			(77,709)		30,123		0001
Purchased Call/AIGO Index/AIG1006SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	02/26/2027	5	12,875,910	2099.11		366,929		244,102		307,142			(124,425)		52,313		0001
Purchased Call/AIGO Index/AIG10075Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2026	03/30/2027	4	2,796,864	1997.76		96,214		72,444		144,662			(23,944)		12,094		0001
Purchased Call/AIGO Index/AIG10075H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2026	03/19/2027	9	10,147,961	2006.35		298,989		217,507		489,700			(82,852)		42,989		0001
Purchased Call/AIGO Index/AIG10075S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	03/25/2027	7	4,560,349	2012.13		128,936		96,028		211,637			(33,507)		19,538		0001
Purchased Call/AIGO Index/AIG10075M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/23/2027	7	3,193,686	2023.69		88,885		65,724		135,486			(23,395)		13,632		0001
Purchased Call/AIGO Index/AIG1003SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2026	01/05/2027	3	4,545,191	2041.51		134,254		69,627		164,950			(64,641)		16,353		0001
Purchased Call/AIGO Index/AIG1003SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	12/31/2026	3	10,214,410	2029.68		298,333		152,130		409,619			(146,955)		36,261		0001
Purchased Call/AIGO Index/AIG1004S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2026	01/13/2027	5	3,533,831	2054.14		105,108		56,983		116,327			(48,203)		12,981		0001
Purchased Call/AIGO Index/AIG1004S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/15/2027	3	1,577,096	2062.45		45,265		24,936		48,388			(20,539)		5,822		0001
Purchased Call/AIGO Index/AIG1004SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2026	01/29/2027	8	6,570,024	2099.03		181,034		107,071		146,654			(74,595)		25,095		0001
Purchased Call/AIGO Index/AIG1004S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2026	01/12/2027	4	4,276,482	2055.66		123,266		66,340		138,486			(56,967)		15,669		0001
Purchased Call/AIGO Index/AIG1004SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2026	01/28/2027	3	1,741,837	2101.68		49,187		28,928		37,730			(20,343)		6,637		0001
Purchased Call/AIGO Index/AIG1004ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2026	01/27/2027	5	4,330,275	2098.25		125,122		72,582		96,688			(52,643)		16,462		0001
Purchased Call/AIGO Index/AIG10079S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2026	03/17/2027	6	6,899,124	2045.86		192,933		138,051		243,367			(55,159)		29,114		0001
Purchased Call/AIGO Index/AIG10075D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2026	03/18/2027	7	6,029,099	2030.89		168,408		121,097		240,597			(47,646)		25,492		0001
Purchased Call/AIGO Index/AIG10075I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/22/2027	1	1,726,179	2006.35		49,887		36,281		83,464			(13,865)		7,354		0001
Purchased Call/AIGO Index/AIG10075N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2026	03/24/2027	7	4,649,030	2019.17		130,612		96,303		204,390			(34,597)		19,881		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1007$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2026	03/25/2027	5	6,260,422	2027.56		175,363		129,199		258,117			(46,423)		26,822		0001
Purchased Call/AIGO Index/AIG1004$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2026	01/22/2027	4	6,618,028	2080.82		192,248		109,546		173,135			(83,302)		24,859		0001
Purchased Call/AIGO Index/AIG1004$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/19/2027	2	2,266,835	2061.82		65,990		36,734		70,587			(29,556)		8,453		0001
Purchased Call/AIGO Index/AIG1004$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2026	01/21/2027	6	4,553,927	2071.19		136,675		77,235		130,036			(59,682)		17,064		0001
Purchased Call/AIGO Index/AIG1005$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2026	02/02/2027	7	4,917,732	2070.68		141,734		85,649		144,437			(56,196)		18,959		0001
Purchased Call/AIGO Index/AIG1005$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2026	02/09/2027	8	5,065,572	2092.56		144,228		89,076		123,443			(55,330)		19,842		0001
Purchased Call/AIGO Index/AIG1003$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2026	01/08/2027	3	5,651,740	2042.21		165,653		87,736		205,233			(78,429)		20,495		0001
Purchased Call/AIGO Index/AIG1004$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2026	01/26/2027	4	4,493,709	2082.49		133,807		77,173		116,497			(56,702)		17,043		0001
Purchased Call/AIGO Index/AIG1005$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2026	02/03/2027	5	4,497,235	2074.75		127,830		76,610		127,671			(51,345)		17,378		0001
Purchased Call/AIGO Index/AIG1005$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/05/2027	9	7,464,593	2052.2		222,461		135,627		236,911			(87,678)		28,976		0001
Purchased Call/AIGO Index/AIG1003$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2026	01/06/2027	3	2,103,263	2047.45		59,396		30,969		72,589			(28,443)		7,587		0001
Purchased Call/AIGO Index/AIG1004$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/22/2027	3	10,293,660	2078.31		298,316		169,525		276,449			(129,832)		38,666		0001
Purchased Call/AIGO Index/AIG1004$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2026	02/01/2027	2	3,231,168	2069.12		96,554		57,924		95,972			(39,003)		12,428		0001
Purchased Call/AIGO Index/AIG1005$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2026	01/29/2027	3	8,878,516	2069.12		256,567		151,132		263,327			(106,327)		33,912		0001
Purchased Call/AIGO Index/AIG1006$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2026	02/23/2027	5	4,550,650	2085.01		139,616		91,473		122,305			(48,289)		18,373		0001
Purchased Call/AIGO Index/AIG1006$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2026	03/02/2027	6	2,841,993	2091.3		69,176		46,790		73,272			(22,484)		11,642		0001
Purchased Call/AIGO Index/AIG1005$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2026	02/10/2027	7	4,339,446	2092.77		124,008		76,855		105,902			(47,248)		17,035		0001
Purchased Call/AIGO Index/AIG1006$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2026	02/19/2027	8	10,087,905	2095.09		288,577		187,178		245,675			(102,473)		40,386		0001
Purchased Call/AIGO Index/AIG1006$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2026	02/25/2027	4	2,206,902	2102.48		61,150		40,537		50,852			(20,788)		8,948		0001
Purchased Call/AIGO Index/AIG1007$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2026	03/19/2027	6	5,756,777	2031.68		160,385		116,189		228,492			(44,881)		24,387		0001
Purchased Call/AIGO Index/AIG1006$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2026	03/03/2027	5	4,266,415	2073.41		123,952		83,887		115,910			(40,261)		17,513		0001
Purchased Call/AIGO Index/AIG1007$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2026	03/12/2027	6	5,862,189	2036.59		164,883		116,462		222,089			(49,101)		24,499		0001
Purchased Call/AIGO Index/AIG1006$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	02/26/2027	7	12,114,267	2092.28		339,357		226,787		308,690			(113,918)		49,219		0001
Purchased Call/AIGO Index/AIG1006$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	03/08/2027	1	2,894,089	2050.76		83,929		57,802		96,909			(26,528)		12,000		0001
Purchased Call/AIGO Index/AIG1003$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2026	01/08/2027	3	10,086,742	2048.55		292,892		155,440		346,903			(138,274)		36,578		0001
Purchased Call/AIGO Index/AIG1004$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/15/2027	3	11,879,215	2061.82		340,798		188,019		367,023			(154,270)		43,857		0001
Purchased Call/AIGO Index/AIG1004$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/25/2027	1	2,270,110	2080.82		65,833		37,723		59,592			(28,342)		8,589		0001
Purchased Call/AIGO Index/AIG1007$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/29/2027	1	715,278	2000.73		20,672		15,432		38,797			(5,351)		3,087		0001
Purchased Call/AIGO Index/AIG1005$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2026	02/12/2027	6	11,264,039	2089.64		324,240		204,352		285,183			(121,781)		44,415		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1005$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2026	02/04/2027	6	2,422,349	2064.8		70,989		43,216		75,385			(27,922)		9,382		0001
Purchased Call/AIGO Index/AIG1005$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2026	02/11/2027	5	2,429,131	2094.94		66,453		41,515		58,262			(25,099)		9,557		0001
Purchased Call/AIGO Index/AIG1005$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	02/05/2027	7	8,525,712	2084.45		247,375		151,191		222,663			(97,064)		33,095		0001
Purchased Call/AIGO Index/AIG1003$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2026	01/07/2027	4	1,908,706	2039.7		56,732		29,984		70,688			(26,836)		6,904		0001
Purchased Call/AIGO Index/AIG1004$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2026	01/14/2027	2	1,751,323	2060.2		51,048		27,860		49,808			(23,318)		6,449		0001
Purchased Call/AIGO Index/AIG1007$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2026	03/25/2027	5	15,847,398	2000.73		460,429		342,692		799,977			(119,961)		67,897		0001
Purchased Call/AIGO Index/AIG1003$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2026	01/04/2027	2	3,923,243	2029.68		114,015		58,740		158,251			(55,599)		14,078		0001
Purchased Call/AIGO Index/AIG1003$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2026	01/11/2027	1	2,338,337	2048.55		67,812		36,241		80,499			(31,781)		8,546		0001
Purchased Call/AIGO Index/AIG1007$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2026	03/16/2027	6	2,291,423	2039.54		62,538		44,897		85,081			(17,748)		9,651		0001
Purchased Call/AIGO Index/AIG1006$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2026	02/22/2027	2	2,788,871	2095.09		80,864		52,579		68,151			(28,631)		11,236		0001
Purchased Call/AIGO Index/AIG1007$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2026	03/12/2027	7	12,791,566	2028.76		372,844		263,280		516,344			(111,214)		53,459		0001
Purchased Call/AIGO Index/AIG1004$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2026	01/20/2027	2	1,766,797	2052.41		61,436		34,678		59,651			(26,930)		6,604		0001
Purchased Call/AIGO Index/AIG1005$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/08/2027	1	2,476,427	2084.45		71,816		43,921		64,890			(28,179)		9,678		0001
Purchased Call/AIGO Index/AIG1008$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2026	03/31/2027	4	4,209,090	2018.8		124,340		93,797		186,581			(30,791)		18,234		0001
Purchased Call/AIGO Index/AIG1006$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2026	03/01/2027	2	6,692,330	2092.28		190,969		127,987		170,491			(63,828)		27,359		0001
Purchased Call/AIGO Index/AIG1008$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2026	04/09/2027	5	6,696,067	2048.12		195,085		152,589		237,757			(43,516)		29,481		0001
Purchased Call/AIGO Index/AIG1008$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2026	04/16/2027	4	6,192,540	2063.28		182,642		146,375		195,653			(37,288)		27,599		0001
Purchased Call/AIGO Index/AIG1008$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2026	04/13/2027	5	3,502,948	2053.78		108,365		85,836		119,293			(22,753)		15,531		0001
Purchased Call/AIGO Index/AIG1009$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2026	04/23/2027	4	5,151,100	2066.99		150,676		123,698		159,169			(27,868)		23,233		0001
Purchased Call/AIGO Index/AIG1009$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2026	04/20/2027	6	3,230,201	2073.3		89,096		72,405		94,270			(16,878)		14,495		0001
Purchased Call/AIGO Index/AIG1009$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2026	04/30/2027	8	11,665,656	2074.34		334,062		281,654		341,967			(54,176)		53,232		0001
Purchased Call/AIGO Index/AIG1008$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2026	04/07/2027	5	4,175,874	2027.94		127,323		98,542		173,591			(29,078)		18,320		0001
Purchased Call/AIGO Index/AIG1008$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2026	04/01/2027	4	6,168,900	2025.75		179,695		136,067		259,507			(43,966)		26,773		0001
Purchased Call/AIGO Index/AIG1009$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2026	04/27/2027	4	3,292,413	2072.89		89,622		74,337		97,320			(15,466)		14,949		0001
Purchased Call/AIGO Index/AIG1008$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2026	04/14/2027	4	6,181,580	2060.99		180,266		142,780		198,577			(37,827)		27,455		0001
Purchased Call/AIGO Index/AIG1009$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2026	04/29/2027	4	6,854,232	2059.93		202,087		168,430		226,066			(34,142)		31,225		0001
Purchased Call/AIGO Index/AIG1009$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2026	05/04/2027	8	2,217,624	2068.1		70,502		60,191		68,815			(10,505)		10,186		0001
Purchased Call/AIGO Index/AIG100A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2026	05/14/2027	5	6,231,972	2087.99		170,968		150,367		165,901			(21,736)		29,085		0001
Purchased Call/AIGO Index/AIG100A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2026	05/21/2027	5	4,890,471	2076.19		145,025		130,829		144,993			(15,490)		23,074		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG100A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/10/2027	2	1,627,876	2089.23		47,136		40,671		42,636			(6,754)		7,549		0001
Purchased Call/AIGO Index/AIG1009$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2026	05/07/2027	6	6,383,322	2083.56		186,130		160,240		174,731			(27,035)		29,461		0001
Purchased Call/AIGO Index/AIG100A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2026	05/21/2027	4	11,426,903	2080.35		340,101		307,404		327,415			(35,155)		53,913		0001
Purchased Call/AIGO Index/AIG100A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2026	05/12/2027	7	5,692,101	2088.32		163,866		142,638		150,676			(21,612)		26,481		0001
Purchased Call/AIGO Index/AIG100A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/14/2027	5	12,247,197	2071.6		351,148		309,556		373,784			(43,711)		57,158		0001
Purchased Call/AIGO Index/AIG100A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2026	05/28/2027	3	10,213,379	2099.93		294,636		270,394		250,636			(26,305)		48,704		0001
Purchased Call/AIGO Index/AIG100A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/24/2027	2	1,337,143	2080.35		39,413		35,965		38,460			(3,781)		6,338		0001
Purchased Call/AIGO Index/AIG100A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2026	05/11/2027	2	2,897,157	2092.52		81,000		70,314		73,869			(10,850)		13,457		0001
Purchased Call/AIGO Index/AIG100A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2026	05/26/2027	4	4,331,394	2092.75		126,285		114,866		112,655			(11,779)		20,592		0001
Purchased Call/AIGO Index/AIG100B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2026	05/28/2027	6	12,509,694	2099.08		358,400		331,356		344,333			(29,318)		59,654		0001
Purchased Call/AIGO Index/AIG100A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2026	05/19/2027	4	5,464,506	2058.54		169,138		150,683		186,247			(18,948)		25,703		0001
Purchased Call/AIGO Index/AIG100C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2026	06/17/2027	5	12,410,601	2095.76		355,157		347,560		324,562			(10,800)		60,938		0001
Purchased Call/AIGO Index/AIG100B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2026	06/10/2027	5	6,625,897	2068.49		203,575		193,770		213,844			(10,660)		32,209		0001
Purchased Call/AIGO Index/AIG1009$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2026	05/07/2027	4	9,996,184	2089.23		289,935		249,952		260,660			(41,505)		46,136		0001
Purchased Call/AIGO Index/AIG100B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2026	06/11/2027	4	11,215,520	2091.4		326,838		313,543		301,540			(15,445)		54,599		0001
Purchased Call/AIGO Index/AIG100B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2026	06/08/2027	4	3,733,911	2079.27		106,195		100,471		110,382			(6,003)		18,098		0001
Purchased Call/AIGO Index/AIG100B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/07/2027	1	849,941	2077.27		24,648		23,154		28,763			(1,679)		4,114		0001
Purchased Call/AIGO Index/AIG100B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2026	06/01/2027	3	2,998,210	2099.94		88,944		82,459		74,014			(6,694)		14,383		0001
Purchased Call/AIGO Index/AIG100B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2026	06/04/2027	4	9,607,207	2077.27		277,718		260,991		287,227			(18,481)		46,294		0001
Purchased Call/AIGO Index/AIG100B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2026	06/03/2027	5	8,354,634	2099.43		240,749		224,147		207,738			(17,503)		40,198		0001
Purchased Call/AIGO Index/AIG100B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2026	06/04/2027	5	5,391,069	2103.81		138,722		130,195		129,343			(9,459)		25,978		0001
Purchased Call/AIGO Index/AIG100B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2026	06/02/2027	5	6,753,940	2107.98		188,528		175,073		155,861			(14,103)		32,449		0001
Purchased Call/AIGO Index/AIG100C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2026	06/23/2027	4	4,285,340	2084.09		123,049		121,318		124,125			(2,137)		21,220		0001
Purchased Call/AIGO Index/AIG100B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2026	06/09/2027	3	7,306,806	2077.64		205,889		195,014		219,109			(11,505)		35,467		0001
Purchased Call/AIGO Index/AIG100B$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/15/2027	5	5,028,310	2097.2		140,987		136,244		129,575			(5,227)		24,620		0001
Purchased Call/AIGO Index/AIG100B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2026	06/17/2027	5	9,047,773	2088.22		265,332		259,044		251,637			(8,976)		44,426		0001
Purchased Call/AIGO Index/AIG100B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/14/2027	2	1,834,252	2091.4		53,049		50,926		49,512			(2,546)		8,968		0001
Purchased Call/AIGO Index/AIG100B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2026	04/16/2027	7	12,151,488	2072.74		348,930		280,529		354,410			(70,280)		54,157		0001
Purchased Call/AIGO Index/AIG1009$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2026	05/06/2027	4	8,141,041	2092.84		231,829		197,738		205,447			(34,764)		37,513		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG100B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2026	04/15/2027	7	6,422,338	2062.69		187,730		149,406		203,659			(38,792)		28,574		0001
Purchased Call/AIGO Index/AIG100B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2026	04/19/2027	2	1,455,328	2072.74		42,076		33,919		42,616			(8,403)		6,520		0001
Purchased Call/AIGO Index/AIG1009$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2026	04/21/2027	4	5,984,179	2065.71		175,958		142,904		186,419			(33,452)		26,899		0001
Purchased Call/AIGO Index/AIG100A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2026	05/27/2027	5	6,127,425	2093.29		181,321		165,798		158,866			(16,409)		29,175		0001
Purchased Call/AIGO Index/AIG100B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2026	04/02/2027	3	13,594,778	2026.77		393,494		300,229		567,881			(95,056)		59,109		0001
Purchased Call/AIGO Index/AIG100B$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2026	04/12/2027	1	3,187,996	2047.43		92,452		72,586		114,188			(20,405)		14,110		0001
Purchased Call/AIGO Index/AIG100B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2026	06/11/2027	3	4,730,993	2087.03		139,002		133,023		131,829			(7,004)		23,031		0001
Purchased Call/AIGO Index/AIG100C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2026	06/22/2027	4	6,566,734	2095.22		172,098		169,587		173,664			(3,062)		32,472		0001
Purchased Call/AIGO Index/AIG1009$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2026	05/03/2027	1	2,263,855	2074.34		65,652		55,343		66,623			(10,733)		10,381		0001
Purchased Call/AIGO Index/AIG100B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2026	04/09/2027	5	10,255,034	2047.43		300,485		235,601		366,156			(66,426)		45,150		0001
Purchased Call/AIGO Index/AIG1009$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2026	05/05/2027	5	4,076,231	2077.3		122,187		103,929		117,326			(18,522)		18,753		0001
Purchased Call/AIGO Index/AIG100C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/28/2027	2	1,548,652	2083.4		44,862		44,755		44,724			(424)		7,722		0001
Purchased Call/AIGO Index/AIG100C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/25/2027	4	5,662,371	2084.83		162,896		162,279		161,609			(1,814)		28,117		0001
Purchased Call/AIGO Index/AIG100A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2026	05/13/2027	4	6,669,248	2088.92		191,540		167,076		175,895			(25,039)		31,076		0001
Purchased Call/AIGO Index/AIG1009$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2026	04/26/2027	1	1,640,411	2070.7		47,572		39,185		49,326			(8,685)		7,436		0001
Purchased Call/AIGO Index/AIG1009$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2026	04/23/2027	4	10,499,780	2070.7		303,519		249,729		314,510			(55,473)		47,357		0001
Purchased Call/AIGO Index/AIG100B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2026	04/08/2027	6	8,311,077	2045.62		244,413		190,410		300,819			(54,744)		36,526		0001
Purchased Call/AIGO Index/AIG1009$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2026	04/22/2027	3	5,970,359	2074.05		171,878		139,863		173,594			(32,420)		26,882		0001
Purchased Call/AIGO Index/AIG1009$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2026	04/28/2027	5	5,673,277	2065.96		163,226		135,561		177,891			(28,007)		25,802		0001
Purchased Call/AIGO Index/AIG1009$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2026	04/30/2027	3	5,416,782	2073.02		156,573		131,565		160,564			(25,976)		24,717		0001
Purchased Call/AIGO Index/AIG100A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2026	05/20/2027	6	7,063,926	2071.71		206,801		184,624		216,954			(22,952)		33,277		0001
Purchased Call/AIGO Index/AIG100A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2026	05/18/2027	4	3,987,414	2067.41		112,337		100,005		126,501			(12,612)		18,726		0001
Purchased Call/AIGO Index/AIG100B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2026	06/16/2027	4	5,223,202	2094.21		147,939		143,425		138,148			(5,442)		25,610		0001
Purchased Call/AIGO Index/AIG100C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2026	06/24/2027	4	7,708,351	2081.91		224,524		222,207		250,373			(3,362)		38,224		0001
Purchased Call/AIGO Index/AIG100B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2026	04/06/2027	4	2,547,832	2027.98		78,228		60,473		105,794			(17,930)		11,158		0001
Purchased Call/AIGO Index/AIG100C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2026	06/29/2027	1	4,688,015	2085.62		135,721		135,721		135,104					23,408		0001
Purchased Call/AIGO Index/AIG100C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/21/2027	1	1,104,851	2095.76		32,041		31,335		33,158			(1,045)		5,456		0001
Purchased Call/AIGO Index/AIG100C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/25/2027	2	9,084,052	2083.4		262,762		262,245		265,182			(2,258)		45,108		0001
Purchased Call/AIGO Index/AIG100A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/17/2027	1	1,837,208	2071.6		53,279		46,968		56,276			(6,678)		8,615		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG100B96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/05/2027	1	1,887,240	2026.77		54,919		41,943		79,032			(13,282)		8,250		0001
Purchased Call/AIGO Index/AIG100CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2026	06/30/2027	1	6,356,320	2085.62		183,698		183,698		183,399					31,782		0001
Purchased Call/AIGO Index/AIG000GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/11/2026	4	1,956,541	1969.61	77,150			7,751		117,892			(19,386)		4,375		0001
Purchased Call/AIGO Index/AIG000HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2026	2	417,089	1988.6	15,986			1,716		21,367			(3,970)		970		0001
Purchased Call/AIGO Index/AIG000FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	2	1,291,338	1941.95	50,554			2,585		96,321			(12,588)		2,083		0001
Purchased Call/AIGO Index/AIG000ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/10/2026	3	2,294,257	1968.12	94,798			1,180		138,989			(23,614)		1,899		0001
Purchased Call/AIGO Index/AIG000FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	3	1,741,316	1954.69	67,440			4,095		117,817			(16,757)		3,057		0001
Purchased Call/AIGO Index/AIG000FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/13/2026	2	1,084,214	1953.01	42,311			2,504		74,336			(10,506)		1,882		0001
Purchased Call/AIGO Index/AIG000GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/04/2026	4	1,578,288	1964.44	58,892			5,307		99,050			(14,700)		3,356		0001
Purchased Call/AIGO Index/AIG000ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	07/22/2026	4	4,500,710	1967.36	163,408			4,872		274,133			(41,839)		5,525		0001
Purchased Call/AIGO Index/AIG000FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/06/2026	2	799,324	1936.3	30,425			1,508		62,120			(7,556)		1,272		0001
Purchased Call/AIGO Index/AIG000FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/12/2026	4	3,740,646	1943.93	153,043			8,850		274,933			(38,033)		6,420		0001
Purchased Call/AIGO Index/AIG000D5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/09/2026	2	1,891,352	1950.33	78,846			869		132,887			(19,586)		1,485		0001
Purchased Call/AIGO Index/AIG000D5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/02/2026	3	1,573,002	1945.1	62,994			87		115,132			(15,697)		582		0001
Purchased Call/AIGO Index/AIG000ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/10/2026	2	1,044,303	1964.12	41,043			510		65,518			(10,192)		864		0001
Purchased Call/AIGO Index/AIG000HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/11/2026	2	1,712,931	1977.41	70,503			7,013		96,589			(17,542)		3,830		0001
Purchased Call/AIGO Index/AIG000GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/27/2026	2	1,253,773	1969.73	47,585			3,740		75,105			(11,826)		2,499		0001
Purchased Call/AIGO Index/AIG000ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/16/2026	2	1,228,929	1992.33	42,335			874		58,608			(10,514)		1,286		0001
Purchased Call/AIGO Index/AIG000FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2026	6	2,339,273	1969.08	75,070			5,712		140,679			(20,154)		4,415		0001
Purchased Call/AIGO Index/AIG000ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/29/2026	2	3,519,048	1952.12	135,296			5,211		243,188			(33,594)		4,960		0001
Purchased Call/AIGO Index/AIG000FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/14/2026	2	1,531,146	1954.67	60,766			3,694		103,614			(15,116)		2,688		0001
Purchased Call/AIGO Index/AIG000FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/14/2026	5	1,421,779	1959.07	56,239			3,427		92,871			(14,054)		2,496		0001
Purchased Call/AIGO Index/AIG000D5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/02/2026	4	1,974,021	1952.62	76,733			106		136,329			(19,206)		731		0001
Purchased Call/AIGO Index/AIG000HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/18/2026	3	1,344,095	1999.67	52,565			5,736		62,129			(13,074)		3,146		0001
Purchased Call/AIGO Index/AIG000GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/28/2026	5	1,914,075	1965.49	73,688			5,916		118,873			(18,353)		3,848		0001
Purchased Call/AIGO Index/AIG000FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	4	935,713	1945.01	36,871			1,891		68,227			(9,222)		1,510		0001
Purchased Call/AIGO Index/AIG000D5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/08/2026	4	2,800,411	1953.03	105,589			1,017		192,687			(26,232)		2,073		0001
Purchased Call/AIGO Index/AIG000ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	07/31/2026	3	769,727	1953.77	28,809			1,196		52,479			(7,177)		1,122		0001
Purchased Call/AIGO Index/AIG000ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/31/2026	3	1,171,894	1962.84	42,252			1,749		74,162			(10,495)		1,708		0001

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Purchased Call/AIGO Index/AIG000HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2026	2	342,156	2000.54	13,620			1,539		15,709			(3,385)		816		0001
Purchased Call/AIGO Index/AIG000HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/25/2026	2	1,300,423	2005.65	50,220			5,974		57,176			(12,539)		3,174		0001
Purchased Call/AIGO Index/AIG000GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/31/2026	2	494,260	1966.95	18,567			1,563		30,339			(4,622)		1,019		0001
Purchased Call/AIGO Index/AIG000GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	4	1,475,338	1966.95	53,709			4,324		90,516			(13,456)		2,966		0001
Purchased Call/AIGO Index/AIG000ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/24/2026	1	631,623	1953.13	23,963			762		43,314			(5,983)		810		0001
Purchased Call/AIGO Index/AIG000ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/17/2026	2	1,979,559	1955.12	80,924			1,791		133,729			(20,205)		2,136		0001
Purchased Call/AIGO Index/AIG000GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	4	1,681,950	1954.89	68,621			6,176		113,875			(17,150)		3,576		0001
Purchased Call/AIGO Index/AIG000FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/20/2026	2	666,089	1963.88	26,079			1,795		41,849			(6,477)		1,245		0001
Purchased Call/AIGO Index/AIG000HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2026	2	361,196	1986.4	14,213			1,487		18,839			(3,531)		829		0001
Purchased Call/AIGO Index/AIG000FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/10/2026	1	77,261	1945.01	2,982			164		5,633			(738)		129		0001
Purchased Call/AIGO Index/AIG000GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/01/2026	1	402,104	1966.95	14,983			1,281		24,694			(3,730)		835		0001
Purchased Call/AIGO Index/AIG000GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2026	2	870,298	1960.75	34,132			3,061		56,270			(8,477)		1,850		0001
Purchased Call/AIGO Index/AIG000ESI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/23/2026	3	1,335,591	1965.55	44,836			1,359		82,625			(11,138)		1,676		0001
Purchased Call/AIGO Index/AIG000HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/24/2026	3	1,260,019	2006.24	48,382			5,668		54,987			(12,023)		3,058		0001
Purchased Call/AIGO Index/AIG000GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2026	1	227,340	1966.95	8,475			735		13,968			(2,107)		476		0001
Purchased Call/AIGO Index/AIG000FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/21/2026	3	1,409,694	1958.07	55,762			4,062		92,894			(14,342)		2,660		0001
Purchased Call/AIGO Index/AIG000HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/18/2026	1	2,257,348	2000.54	87,877			9,602		103,467			(21,939)		5,284		0001
Purchased Call/AIGO Index/AIG000FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2026	4	2,278,438	1931.42	90,967			4,386		183,293			(22,619)		3,578		0001
Purchased Call/AIGO Index/AIG000ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2026	4	3,901,175	1979.9	157,773			3,040		211,665			(39,188)		3,954		0001
Purchased Call/AIGO Index/AIG000FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	07/31/2026	2	811,111	1953.73	27,174			1,128		55,318			(6,786)		1,182		0001
Purchased Call/AIGO Index/AIG000FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/19/2026	3	2,696,285	1964.12	103,900			7,009		169,047			(25,812)		4,990		0001
Purchased Call/AIGO Index/AIG000ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	2	1,672,063	1945.73	64,341			2,042		121,435			(15,984)		2,144		0001
Purchased Call/AIGO Index/AIG000GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/03/2026	2	3,672,137	1954.97	147,629			13,001		248,423			(36,659)		7,748		0001
Purchased Call/AIGO Index/AIG000ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/10/2026	2	1,658,657	1977.37	64,936			809		92,265			(16,215)		1,373		0001
Purchased Call/AIGO Index/AIG000DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2026	4	3,682,899	1925.84	150,887					309,145			(37,499)		964		0001
Purchased Call/AIGO Index/AIG000GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/10/2026	3	855,281	1963.95	35,649			3,491		53,958			(8,872)		1,899		0001
Purchased Call/AIGO Index/AIG000FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	2	1,875,781	1932.89	76,453			3,902		149,295			(18,984)		3,026		0001
Purchased Call/AIGO Index/AIG000HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/23/2026	2	3,962,802	2000.93	159,104			18,384		181,835			(39,504)		9,562		0001
Purchased Call/AIGO Index/AIG000GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/21/2026	5	1,114,390	1972.83	39,013			2,892		64,866			(10,230)		2,103		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2026	1	1,429,285	1983.91	60,819			6,627		76,451			(15,101)		3,346		0001
Purchased Call/AIGO Index/AIG000GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/09/2026	4	2,872,832	1961.62	114,237			11,012		184,620			(28,394)		6,335		0001
Purchased Call/AIGO Index/AIG000ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	2	1,652,757	1966.21	59,391			1,313		101,722			(14,774)		1,783		0001
Purchased Call/AIGO Index/AIG000GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/24/2026	2	274,006	1972.83	5,574			634		15,958			(2,114)		532		0001
Purchased Call/AIGO Index/AIG000HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/25/2026	3	1,168,640	2009.62	44,403			5,277		49,406			(11,055)		2,853		0001
Purchased Call/AIGO Index/AIG000GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	08/25/2026	3	415,095	1972.83	13,472			1,131		24,187			(3,706)		813		0001
Purchased Call/AIGO Index/AIG000HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2026	2	404,625	2000.54	16,065			1,835		18,606			(3,985)		971		0001
Purchased Call/AIGO Index/AIG000ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	2	1,744,813	1977.73	61,654			1,361		96,630			(15,310)		1,883		0001
Purchased Call/AIGO Index/AIG000ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/24/2026	3	1,931,529	1942.68	78,558			2,497		143,522			(19,553)		2,476		0001
Purchased Call/AIGO Index/AIG000ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	07/30/2026	4	1,030,665	1952.35	42,121			1,710		71,076			(10,633)		1,477		0001
Purchased Call/AIGO Index/AIG000HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/16/2026	3	2,642,813	1990.43	101,696			10,773		132,996			(25,253)		6,109		0001
Purchased Call/AIGO Index/AIG000GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	2	1,982,781	1966.6	76,761			6,150		122,006			(19,075)		3,986		0001
Purchased Call/AIGO Index/AIG000HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/11/2026	1	1,405,093	1986.4	55,909			5,568		73,127			(13,958)		3,142		0001
Purchased Call/AIGO Index/AIG000HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/29/2026	3	891,741	2005.65	35,946			4,458		39,349			(8,934)		2,226		0001
Purchased Call/AIGO Index/AIG000DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	2	1,284,908	1935.51	51,852			72		100,874			(12,876)		476		0001
Purchased Call/AIGO Index/AIG000HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2026	2	1,951,407	2000.7	79,491			9,425		89,997			(19,734)		4,764		0001
Purchased Call/AIGO Index/AIG000GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/26/2026	3	2,314,450	1970.13	88,695			6,836		138,129			(22,033)		4,573		0001
Purchased Call/AIGO Index/AIG000FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/17/2026	2	143,192	1959.07	3,997			319		9,355			(1,221)		260		0001
Purchased Call/AIGO Index/AIG000FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2026	2	229,263	1959.07	4,117			464		14,981			(1,733)		420		0001
Purchased Call/AIGO Index/AIG000GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/08/2026	1	403,196	1954.89	16,554			1,573		27,307			(4,116)		883		0001
Purchased Call/AIGO Index/AIG000HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/14/2026	1	266,515	1986.4	10,493			1,086		13,886			(2,613)		608		0001
Purchased Call/AIGO Index/AIG000ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/15/2026	3	1,329,118	1992.95	56,791			8,287		67,079			(14,105)		3,598		0001
Purchased Call/AIGO Index/AIG000ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	1	1,148,335	1990.7	48,934			6,768		58,812			(12,166)		3,020		0001
Purchased Call/AIGO Index/AIG000ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	1	231,273	2003.82	9,459			1,431		10,625			(2,342)		638		0001
Purchased Call/AIGO Index/AIG000ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	10/16/2026	5	1,382,216	2003.82	51,095			7,571		63,393			(12,765)		3,759		0001
Purchased Call/AIGO Index/AIG000ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2026	2	1,880,914	2000.47	74,806			11,039		88,926			(18,572)		5,116		0001
Purchased Call/AIGO Index/AIG000JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/22/2026	2	1,238,951	1987.76	48,133			7,493		65,754			(11,957)		3,462		0001
Purchased Call/AIGO Index/AIG000IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/07/2026	3	2,694,110	1985.05	113,072			15,260		144,596			(28,103)		7,015		0001
Purchased Call/AIGO Index/AIG000HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/01/2026	3	817,394	2004.4	32,830			4,164		36,626			(8,164)		2,063		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000I9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/08/2026	3	1,479,980	1989.93	60,932			8,307		76,222			(15,136)		3,873		0001
Purchased Call/AIGO Index/AIG000I3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/09/2026	2	1,699,366	1989.94	72,161			9,993		87,613			(17,968)		4,470		0001
Purchased Call/AIGO Index/AIG000HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	3	1,599,595	2004.4	62,259			8,004		73,377			(15,494)		4,059		0001
Purchased Call/AIGO Index/AIG000I3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/21/2026	3	1,250,336	1987.72	49,517			7,663		66,317			(12,349)		3,478		0001
Purchased Call/AIGO Index/AIG000JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2026	4	2,200,851	1980.76	85,177			14,269		124,451			(21,268)		6,362		0001
Purchased Call/AIGO Index/AIG000JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	10/30/2026	5	2,149,992	1963.62	92,644			15,575		151,562			(23,217)		6,215		0001
Purchased Call/AIGO Index/AIG000JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	10/30/2026	4	1,672,174	1960.17	66,176			11,071		110,676			(16,472)		4,834		0001
Purchased Call/AIGO Index/AIG000JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	10/29/2026	2	901,598	1979.49	37,172			6,142		51,456			(9,239)		2,596		0001
Purchased Call/AIGO Index/AIG000JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	1	372,457	1963.62	15,196			2,592		26,270			(3,763)		1,090		0001
Purchased Call/AIGO Index/AIG000K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/13/2026	4	2,378,519	1967.35	94,715			17,631		150,295			(23,530)		7,259		0001
Purchased Call/AIGO Index/AIG000KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/23/2026	2	218,145	1970.95	9,212			1,843		13,483			(2,290)		690		0001
Purchased Call/AIGO Index/AIG000KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2026	4	1,336,070	1953.56	55,194			10,342		93,195			(13,818)		4,078		0001
Purchased Call/AIGO Index/AIG000KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	4	3,502,730	1983.22	149,263			30,819		197,841			(37,222)		11,227		0001
Purchased Call/AIGO Index/AIG000KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2026	3	2,319,940	1970.02	93,091			17,155		143,619			(23,104)		7,055		0001
Purchased Call/AIGO Index/AIG000KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/25/2026	2	1,263,836	1981.54	52,362			10,651		72,242			(13,030)		4,024		0001
Purchased Call/AIGO Index/AIG000KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/18/2026	4	2,564,300	1959.86	109,660			21,145		171,422			(27,261)		7,969		0001
Purchased Call/AIGO Index/AIG000LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/11/2026	3	1,895,961	1992.22	75,157			16,915		100,949			(18,686)		6,354		0001
Purchased Call/AIGO Index/AIG000I3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/16/2026	3	2,195,637	1995.74	92,756			13,707		108,271			(23,060)		5,972		0001
Purchased Call/AIGO Index/AIG000LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/11/2026	4	2,666,041	2006.47	105,366			23,624		126,722			(26,141)		8,935		0001
Purchased Call/AIGO Index/AIG000MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	1	746,286	1931.67	30,299			7,533		60,749			(7,492)		2,635		0001
Purchased Call/AIGO Index/AIG000I3I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/09/2026	2	990,878	1997.94	38,522			5,421		47,583			(9,782)		2,606		0001
Purchased Call/AIGO Index/AIG000LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/03/2026	3	1,434,849	1999.4	59,970			12,803		71,656			(14,898)		4,690		0001
Purchased Call/AIGO Index/AIG000MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2026	1	176,952	1931.18	7,184			1,717		14,431			(1,776)		613		0001
Purchased Call/AIGO Index/AIG000LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/30/2026	1	470,771	1996.18	19,160			4,006		24,039			(4,744)		1,524		0001
Purchased Call/AIGO Index/AIG000LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/09/2026	2	2,700,614	1998.9	106,717			23,634		136,127			(26,497)		8,996		0001
Purchased Call/AIGO Index/AIG000I3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/02/2026	3	2,396,857	1996.15	92,356			11,890		116,174			(23,077)		6,082		0001
Purchased Call/AIGO Index/AIG000LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2026	3	2,430,875	2004.23	98,431			21,142		116,860			(24,426)		7,971		0001
Purchased Call/AIGO Index/AIG000JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/28/2026	3	2,119,366	1978.7	86,190			14,115		121,627			(21,411)		6,076		0001
Purchased Call/AIGO Index/AIG000JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/23/2026	4	1,698,217	1977.6	69,931			11,038		98,035			(17,447)		4,766		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	1	761,895	1996.18	30,933			6,366		38,853			(7,691)		2,442		0001
Purchased Call/AIGO Index/AIG000LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/11/2026	3	2,060,420	1984.98	84,482			19,035		115,958			(21,053)		6,906		0001
Purchased Call/AIGO Index/AIG000KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2026	3	2,318,885	1964.65	95,119			18,581		149,949			(23,609)		7,257		0001
Purchased Call/AIGO Index/AIG000LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/14/2026	1	1,012,084	1984.98	41,192			9,406		57,020			(10,199)		3,423		0001
Purchased Call/AIGO Index/AIG000MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/24/2026	6	5,057,394	1939.85	196,386			48,022		390,950			(49,139)		17,609		0001
Purchased Call/AIGO Index/AIG000JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/26/2026	2	559,426	1977.44	22,892			3,687		32,367			(5,677)		1,590		0001
Purchased Call/AIGO Index/AIG000JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	2	1,374,820	1993.35	55,748			9,870		70,539			(13,895)		4,087		0001
Purchased Call/AIGO Index/AIG000JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	4	2,918,882	1977.44	119,225			18,802		168,717			(29,767)		8,192		0001
Purchased Call/AIGO Index/AIG000KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	11/25/2026	3	2,257,298	1983.2	91,066			18,509		127,395			(22,679)		7,187		0001
Purchased Call/AIGO Index/AIG000LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/04/2026	4	2,201,832	2002.43	90,512			19,515		107,421			(22,536)		7,220		0001
Purchased Call/AIGO Index/AIG000MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/23/2026	2	3,338,381	1932.28	138,838			33,505		270,432			(34,501)		11,591		0001
Purchased Call/AIGO Index/AIG000LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/15/2026	2	1,064,467	1984.98	41,587			9,552		60,033			(10,298)		3,611		0001
Purchased Call/AIGO Index/AIG000MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/18/2026	2	1,548,885	1931.18	63,196			14,881		126,213			(15,778)		5,301		0001
Purchased Call/AIGO Index/AIG000MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2026	4	2,408,664	1931.67	96,434			23,555		195,908			(24,106)		8,387		0001
Purchased Call/AIGO Index/AIG000KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	1	1,070,223	1953.56	43,558			8,317		74,736			(10,771)		3,314		0001
Purchased Call/AIGO Index/AIG000KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/13/2026	3	2,017,514	1962.47	79,831			14,877		132,106			(19,840)		6,158		0001
Purchased Call/AIGO Index/AIG000JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/09/2026	2	640,274	1993.35	25,186			4,549		32,894			(6,244)		1,925		0001
Purchased Call/AIGO Index/AIG000HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2026	2	2,157,954	2004.49	88,678			11,101		96,464			(22,020)		5,417		0001
Purchased Call/AIGO Index/AIG000IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/02/2026	3	1,378,255	1994.84	55,313			7,119		67,605			(13,790)		3,497		0001
Purchased Call/AIGO Index/AIG000ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/13/2026	2	375,327	1997.94	14,962			2,143		18,077			(3,717)		1,007		0001
Purchased Call/AIGO Index/AIG000JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2024	10/23/2026	3	1,617,784	1983.45	65,214			10,260		89,074			(16,202)		4,540		0001
Purchased Call/AIGO Index/AIG000ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/12/2026	1	72,765	1997.94	2,884			410		3,499			(718)		194		0001
Purchased Call/AIGO Index/AIG000JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/06/2026	3	1,245,682	1985.46	52,159			9,238		68,173			(12,974)		3,703		0001
Purchased Call/AIGO Index/AIG000KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/20/2026	3	1,604,032	1970.95	68,688			13,491		99,059			(17,138)		5,020		0001
Purchased Call/AIGO Index/AIG000JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/10/2026	2	400,821	1993.35	16,307			2,961		20,619			(4,035)		1,210		0001
Purchased Call/AIGO Index/AIG000KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/20/2026	3	1,562,831	1968.16	64,695			12,693		98,516			(16,093)		4,891		0001
Purchased Call/AIGO Index/AIG000JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/06/2026	4	3,070,220	1962.81	132,174			23,306		199,917			(32,808)		9,126		0001
Purchased Call/AIGO Index/AIG000JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/04/2026	2	2,256,546	1958.45	98,416			17,058		151,513			(24,436)		6,655		0001
Purchased Call/AIGO Index/AIG000KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/11/2026	2	1,699,685	1985.01	62,887			11,505		93,665			(15,615)		5,149		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2026	1	576,099	2005.03	23,505			5,166		27,595			(5,812)		1,913		0001
Purchased Call/AIGO Index/AIG000LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2026	3	1,961,220	1935.44	75,290			17,631		155,647			(18,687)		6,712		0001
Purchased Call/AIGO Index/AIG000LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/18/2026	3	1,574,032	1920.8	67,068			15,746		136,562			(16,675)		5,387		0001
Purchased Call/AIGO Index/AIG000LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/10/2026	4	1,375,285	1993.68	58,512			13,049		72,319			(14,532)		4,595		0001
Purchased Call/AIGO Index/AIG000LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	12/02/2026	2	3,251,472	1997.31	134,175			28,425		164,956			(33,317)		10,594		0001
Purchased Call/AIGO Index/AIG000LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/17/2026	4	2,440,062	1981.7	74,445			17,316		141,273			(18,492)		8,326		0001
Purchased Call/AIGO Index/AIG000LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	1	748,998	2005.03	30,559			6,683		35,824			(7,567)		2,480		0001
Purchased Call/AIGO Index/AIG000JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/05/2026	3	1,534,715	1970.59	61,873			10,834		94,249			(15,376)		4,544		0001
Purchased Call/AIGO Index/AIG000LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/04/2026	3	1,102,943	2005.03	43,220			9,325		52,674			(10,788)		3,617		0001
Purchased Call/AIGO Index/AIG000IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/05/2026	3	498,133	1996.15	19,456			2,574		24,179			(4,839)		1,284		0001
Purchased Call/AIGO Index/AIG000IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/06/2026	2	418,911	1996.15	16,769			2,238		20,363			(4,160)		1,085		0001
Purchased Call/AIGO Index/AIG000MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/30/2026	4	2,577,865	1929.67	102,145			25,625		212,423			(25,378)		9,127		0001
Purchased Call/AIGO Index/AIG000MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/28/2026	1	1,101,746	1931.67	44,731			11,075		89,648			(11,076)		3,879		0001
Purchased Call/AIGO Index/AIG000ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	1	308,270	2003.82	12,639			1,927		14,185			(3,125)		854		0001
Purchased Call/AIGO Index/AIG000ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/14/2026	2	1,785,467	2000.68	69,765			10,080		84,021			(17,325)		4,811		0001
Purchased Call/AIGO Index/AIG000JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	2	639,341	1977.44	26,183			4,246		37,025			(6,480)		1,825		0001
Purchased Call/AIGO Index/AIG000KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2026	1	152,346	1970.95	6,185			1,240		9,423			(1,529)		483		0001
Purchased Call/AIGO Index/AIG000KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	11/19/2026	2	796,652	1967.48	32,049			6,232		50,434			(7,976)		2,484		0001
Purchased Call/AIGO Index/AIG000HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/28/2026	1	417,035	2005.65	17,025			2,090		18,369			(4,239)		1,035		0001
Purchased Call/AIGO Index/AIG000JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	363,829	1963.62	14,844			2,549		25,674			(3,671)		1,069		0001
Purchased Call/AIGO Index/AIG000LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2026	1	457,879	1996.18	18,636			3,917		23,411			(4,608)		1,487		0001
Purchased Call/AIGO Index/AIG000KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	1	888,958	1953.56	36,181			6,868		62,043			(8,959)		2,743		0001
Purchased Call/AIGO Index/AIG000LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/16/2026	2	2,009,463	1988.76	73,987			17,101		110,253			(18,374)		6,837		0001
Purchased Call/AIGO Index/AIG000MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/21/2026	2	579,650	1931.18	23,262			5,560		47,252			(5,788)		2,001		0001
Purchased Call/AIGO Index/AIG000MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	12/31/2026	3	814,623	1926.46	31,562			7,990		68,455			(7,859)		2,892		0001
Purchased Call/AIGO Index/AIG000NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/28/2027	4	1,962,977	1944.9	77,647			22,718		142,267			(19,407)		7,480		0001
Purchased Call/AIGO Index/AIG000QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/29/2027	1	429,662	1928.75	16,886			6,294		36,315			(4,181)		1,855		0001
Purchased Call/AIGO Index/AIG000MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/07/2027	3	753,088	1919.95	29,187			7,629		65,836			(7,248)		2,724		0001
Purchased Call/AIGO Index/AIG000MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	12/31/2026	4	2,101,483	1931.84	79,072			20,052		170,949			(19,755)		7,460		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG00NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/27/2027	2	3,411,986	1943.93	133,960			38,697		248,795			(33,262)		12,971		0001
Purchased Call/AIGO Index/AIG00NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2027	1	901,284	1940.88	35,240			10,117		69,816			(8,714)		3,418		0001
Purchased Call/AIGO Index/AIG00NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/29/2027	5	3,040,961	1942.4	121,234			35,447		224,015			(30,141)		11,615		0001
Purchased Call/AIGO Index/AIG000PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/22/2027	1	567,537	1951.68	22,134			7,185		41,502			(5,481)		2,287		0001
Purchased Call/AIGO Index/AIG00NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2025	01/15/2027	3	2,207,585	1932.67	87,496			23,987		172,633			(21,806)		8,150		0001
Purchased Call/AIGO Index/AIG000QG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2027	2	1,300,856	1934.61	50,511			18,597		106,337			(12,552)		5,573		0001
Purchased Call/AIGO Index/AIG000PS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/11/2027	3	2,918,002	1922.97	114,708			39,906		243,370			(28,466)		12,171		0001
Purchased Call/AIGO Index/AIG000QK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/12/2027	5	2,446,872	1944.89	99,382			30,971		177,870			(24,692)		9,648		0001
Purchased Call/AIGO Index/AIG000Q9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/05/2027	4	1,563,834	1957.78	58,955			17,830		104,306			(14,660)		6,071		0001
Purchased Call/AIGO Index/AIG000Q3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	02/03/2027	2	2,418,439	1944.63	97,952			29,239		175,787			(24,321)		9,345		0001
Purchased Call/AIGO Index/AIG000PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2025	02/19/2027	2	1,787,788	1951.68	70,164			22,601		124,593			(17,492)		7,157		0001
Purchased Call/AIGO Index/AIG000QV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	5	2,206,761	1961.98	84,607			27,181		143,695			(21,025)		8,835		0001
Purchased Call/AIGO Index/AIG000PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	02/26/2027	4	2,106,837	1939.42	84,638			28,064		158,919			(21,062)		8,560		0001
Purchased Call/AIGO Index/AIG000Q7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/05/2027	3	3,383,808	1959.69	131,417			39,610		222,814			(32,606)		13,135		0001
Purchased Call/AIGO Index/AIG000Q3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/18/2027	3	2,539,175	1929.59	102,959			36,806		204,015			(25,550)		10,736		0001
Purchased Call/AIGO Index/AIG000PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2027	2	3,246,841	1949.89	123,421			40,765		229,279			(30,621)		13,191		0001
Purchased Call/AIGO Index/AIG000Q7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/19/2027	4	2,668,975	1939.91	103,480			37,322		201,606			(25,763)		11,306		0001
Purchased Call/AIGO Index/AIG000PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/10/2027	4	2,906,249	1923.84	113,876			39,502		241,140			(28,290)		12,098		0001
Purchased Call/AIGO Index/AIG000PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/12/2027	4	1,836,726	1929.67	73,250			25,756		147,394			(18,299)		7,676		0001
Purchased Call/AIGO Index/AIG000QR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/17/2027	2	1,716,951	1954.59	69,200			21,996		117,350			(17,185)		6,844		0001
Purchased Call/AIGO Index/AIG000Q2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/17/2027	3	3,394,823	1933.59	131,988			47,054		266,320			(32,791)		14,326		0001
Purchased Call/AIGO Index/AIG000Q5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2027	2	2,792,064	1929.59	109,864			39,513		211,613			(27,269)		11,828		0001
Purchased Call/AIGO Index/AIG000PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/05/2027	3	1,958,640	1939.76	70,965			24,241		147,607			(17,703)		8,072		0001
Purchased Call/AIGO Index/AIG000PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2027	1	526,969	1939.76	20,710			7,122		41,601			(5,128)		2,185		0001
Purchased Call/AIGO Index/AIG000PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2027	5	1,671,277	1946.92	61,183			20,861		120,452			(15,214)		6,888		0001
Purchased Call/AIGO Index/AIG000PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/12/2027	4	2,715,696	1923.81	107,702			37,748		225,414			(26,790)		11,349		0001
Purchased Call/AIGO Index/AIG00NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/01/2027	1	455,005	1946.67	17,791			5,261		34,073			(4,405)		1,750		0001
Purchased Call/AIGO Index/AIG000QE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/05/2027	3	3,165,341	1949.36	127,217			38,521		223,229			(31,724)		12,287		0001
Purchased Call/AIGO Index/AIG000QK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/25/2027	3	2,260,965	1928.75	90,879			33,603		182,720			(22,705)		9,687		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/25/2027	3	2,209,044	1931.98	85,493			31,563		175,162			(21,282)		9,464		0001
Purchased Call/AIGO Index/AIG000MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/04/2027	2	1,217,861	1931.84	47,443			12,205		99,111			(11,750)		4,370		0001
Purchased Call/AIGO Index/AIG000MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/06/2027	1	1,358,686	1930.83	49,455			12,857		111,341			(12,279)		4,901		0001
Purchased Call/AIGO Index/AIG000MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2027	1	643,354	1906.19	25,155			6,738		60,857			(6,220)		2,357		0001
Purchased Call/AIGO Index/AIG000QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/25/2027	3	3,096,099	1942.51	117,858			43,272		230,449			(29,249)		13,265		0001
Purchased Call/AIGO Index/AIG000NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/08/2027	3	2,794,424	1906.19	111,832			29,637		264,217			(27,994)		10,134		0001
Purchased Call/AIGO Index/AIG000NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2025	01/22/2027	7	2,407,668	1940.88	95,489			27,132		178,887			(23,871)		9,044		0001
Purchased Call/AIGO Index/AIG000NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/13/2027	2	2,727,142	1901.07	107,469			28,993		265,377			(26,701)		10,018		0001
Purchased Call/AIGO Index/AIG000NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/19/2027	1	221,046	1932.67	8,621			2,395		17,961			(2,132)		824		0001
Purchased Call/AIGO Index/AIG000PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/15/2027	1	526,151	1929.67	20,678			7,310		44,107			(5,120)		2,212		0001
Purchased Call/AIGO Index/AIG000QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/18/2027	3	1,638,182	1960.65	64,099			20,472		107,593			(15,922)		6,544		0001
Purchased Call/AIGO Index/AIG000QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	01/29/2027	4	3,594,129	1946.67	140,622			41,271		257,559			(35,114)		13,728		0001
Purchased Call/AIGO Index/AIG000NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/21/2027	2	3,699,584	1941.01	142,385			39,980		274,598			(35,360)		13,863		0001
Purchased Call/AIGO Index/AIG000PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/12/2027	4	2,315,776	1918.91	95,230			33,403		197,749			(23,678)		9,678		0001
Purchased Call/AIGO Index/AIG000NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2027	3	1,744,458	1929.47	68,628			18,781		139,169			(17,053)		6,440		0001
Purchased Call/AIGO Index/AIG000QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/10/2027	2	3,007,948	.1957	114,363			35,238		201,963			(28,396)		11,808		0001
Purchased Call/AIGO Index/AIG000NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/14/2027	3	1,138,930	1902.02	52,080			14,139		110,242			(12,952)		4,194		0001
Purchased Call/AIGO Index/AIG000QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2025	03/19/2027	3	1,892,524	1936.46	76,178			27,496		145,974			(19,009)		8,017		0001
Purchased Call/AIGO Index/AIG000QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/12/2027	5	3,057,955	1954.59	121,244			37,999		208,733			(30,298)		12,058		0001
Purchased Call/AIGO Index/AIG000PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/01/2027	1	1,383,457	1947.77	54,370			18,173		103,886			(13,462)		5,656		0001
Purchased Call/AIGO Index/AIG000PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/04/2027	2	2,030,457	1939.83	81,445			27,540		152,926			(20,208)		8,352		0001
Purchased Call/AIGO Index/AIG000PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/03/2027	2	1,969,093	1938.79	78,227			26,366		149,232			(19,425)		8,083		0001
Purchased Call/AIGO Index/AIG000QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/02/2027	2	971,111	1946.67	38,118			11,329		72,763			(9,440)		3,744		0001
Purchased Call/AIGO Index/AIG000PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/05/2027	3	1,986,615	1933.97	79,969			27,276		155,105			(19,880)		8,188		0001
Purchased Call/AIGO Index/AIG000QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/12/2027	3	1,472,080	1955.93	57,218			17,880		104,535			(14,226)		5,805		0001
Purchased Call/AIGO Index/AIG000PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/24/2027	3	3,779,871	1953.26	144,975			47,489		261,061			(36,007)		15,293		0001
Purchased Call/AIGO Index/AIG000MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	12/31/2026	3	3,151,024	1927.53	114,155			28,884		263,096			(28,415)		11,186		0001
Purchased Call/AIGO Index/AIG000MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2027	3	4,525,466	1920.4	170,121			44,741		394,687			(42,233)		16,411		0001
Purchased Call/AIGO Index/AIG000NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2027	3	1,805,794	1927.64	71,786			19,650		145,704			(17,841)		6,667		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000N$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	01/29/2027	3	1,849,880	1950.21	71,185			20,835		129,527			(17,694)		7,066		0001
Purchased Call/AIGO Index/AIG000O$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/16/2027	1	909,002	1954.59	35,542			11,244		65,138			(8,788)		3,616		0001
Purchased Call/AIGO Index/AIG000N$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/20/2027	1	60,106	1932.67	2,436			681		4,886			(606)		225		0001
Purchased Call/AIGO Index/AIG000N$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/22/2027	3	1,289,257	1937.48	51,157			14,482		101,863			(12,721)		4,843		0001
Purchased Call/AIGO Index/AIG000P$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/26/2027	3	2,411,358	1947.77	91,436			30,338		172,600			(22,790)		9,797		0001
Purchased Call/AIGO Index/AIG000N$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/11/2027	1	880,506	1906.19	34,428			9,187		83,272			(8,525)		3,218		0001
Purchased Call/AIGO Index/AIG000N$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/22/2027	3	1,955,607	1939.18	75,911			21,431		146,890			(18,843)		7,346		0001
Purchased Call/AIGO Index/AIG000O$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2027	1	726,281	1949.36	28,398			8,699		53,658			(7,022)		2,845		0001
Purchased Call/AIGO Index/AIG000P$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2027	1	590,160	1951.68	23,075			7,512		43,183			(5,706)		2,383		0001
Purchased Call/AIGO Index/AIG000O$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2027	1	615,137	1936.46	24,175			8,779		49,709			(5,986)		2,621		0001
Purchased Call/AIGO Index/AIG000O$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/11/2027	2	1,619,862	1953.17	60,021			18,580		111,579			(14,903)		6,373		0001
Purchased Call/AIGO Index/AIG000M$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2027	1	228,352	1931.84	8,929			2,306		18,591			(2,208)		822		0001
Purchased Call/AIGO Index/AIG000O$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	3	1,945,156	1962.21	72,664			23,376		126,464			(18,061)		7,787		0001
Purchased Call/AIGO Index/AIG000O$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/04/2027	1	1,072,890	1950.46	44,270			13,275		78,589			(10,991)		4,155		0001
Purchased Call/AIGO Index/AIG000P$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/25/2027	1	1,071,725	1951.11	41,642			13,690		78,772			(10,339)		4,345		0001
Purchased Call/AIGO Index/AIG000Q$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/24/2027	2	3,486,845	1941.71	135,648			49,650		260,753			(33,691)		14,911		0001
Purchased Call/AIGO Index/AIG000O$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/08/2027	1	728,326	1949.36	28,405			8,674		53,777			(7,033)		2,846		0001
Purchased Call/AIGO Index/AIG000N$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/25/2027	1	535,990	1940.88	20,957			5,996		41,499			(5,189)		2,028		0001
Purchased Call/AIGO Index/AIG000R$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/14/2027	2	2,695,782	1869.98	106,346			41,993		298,434			(26,411)		11,973		0001
Purchased Call/AIGO Index/AIG000T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/04/2027	4	1,958,074	1875.72	72,135			33,688		210,424			(17,946)		9,435		0001
Purchased Call/AIGO Index/AIG000S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/10/2027	1	443,498	1876.25	17,119			7,370		49,345			(4,239)		2,057		0001
Purchased Call/AIGO Index/AIG000T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/27/2027	3	2,297,915	1867.95	87,367			39,805		256,401			(21,767)		10,941		0001
Purchased Call/AIGO Index/AIG000R$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/23/2027	2	1,339,725	1881.56	51,983			21,244		140,005			(12,919)		6,043		0001
Purchased Call/AIGO Index/AIG000R$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2027	4	2,956,022	1876.35	114,635			46,536		317,048			(28,473)		13,310		0001
Purchased Call/AIGO Index/AIG000T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/02/2027	2	1,967,077	1871.66	75,514			34,911		215,584			(18,755)		9,451		0001
Purchased Call/AIGO Index/AIG000U$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/17/2027	4	3,318,534	1878.3	132,316			64,317		352,120			(33,044)		16,295		0001
Purchased Call/AIGO Index/AIG000T$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/04/2027	4	2,333,423	1879.94	87,429			40,767		245,660			(21,728)		11,244		0001
Purchased Call/AIGO Index/AIG000S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/07/2027	4	2,086,815	1876.23	79,341			33,977		223,855			(19,738)		9,631		0001
Purchased Call/AIGO Index/AIG000U$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/23/2027	2	1,750,013	1885.14	70,833			34,785		179,586			(17,588)		8,666		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000U8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/28/2027	1	706,516	1894.51	27,342			13,615		72,373			(6,770)		3,523		0001
Purchased Call/AIGO Index/AIG000T5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/16/2027	3	3,483,445	1872.83	137,379			66,289		379,500			(34,136)		17,080		0001
Purchased Call/AIGO Index/AIG000U51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/17/2027	4	1,820,780	1877.27	71,041			34,486		194,168			(17,686)		8,940		0001
Purchased Call/AIGO Index/AIG000S5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/20/2027	4	2,655,800	1867.25	97,608			43,374		297,407			(24,229)		12,511		0001
Purchased Call/AIGO Index/AIG000S5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2027	4	2,040,927	1855.38	84,618			38,248		241,635			(21,238)		9,629		0001
Purchased Call/AIGO Index/AIG000T55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2027	3	2,062,356	1864.18	81,324			37,064		234,257			(20,181)		9,835		0001
Purchased Call/AIGO Index/AIG000TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/04/2027	2	1,360,812	1866.14	52,776			24,664		153,101			(13,163)		6,557		0001
Purchased Call/AIGO Index/AIG000TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2027	2	2,175,187	1870.79	84,898			38,806		239,427			(21,104)		10,373		0001
Purchased Call/AIGO Index/AIG000S5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/14/2027	4	2,825,745	1865.41	108,208			47,407		319,315			(26,950)		13,188		0001
Purchased Call/AIGO Index/AIG000T5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/10/2027	3	2,846,353	1874.32	110,815			52,413		307,927			(27,500)		13,836		0001
Purchased Call/AIGO Index/AIG000RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/09/2027	3	1,458,731	1865.57	56,352			22,031		165,028			(14,069)		6,422		0001
Purchased Call/AIGO Index/AIG000RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/21/2027	3	3,011,136	1875.84	117,087			47,372		323,787			(29,080)		13,535		0001
Purchased Call/AIGO Index/AIG000U5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/25/2027	2	4,075,624	1895.68	156,623			77,642		396,856			(38,930)		20,238		0001
Purchased Call/AIGO Index/AIG000QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2027	3	2,233,418	1941.78	77,617			29,402		167,227			(19,263)		9,711		0001
Purchased Call/AIGO Index/AIG000RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/15/2027	3	2,938,925	1872.6	115,383			45,692		321,189			(28,635)		13,076		0001
Purchased Call/AIGO Index/AIG000QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2027	3	3,249,058	1920.23	104,845			39,814		276,037			(26,070)		14,127		0001
Purchased Call/AIGO Index/AIG000RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/09/2027	4	2,873,031	1878.59	103,877			40,386		304,866			(25,797)		12,649		0001
Purchased Call/AIGO Index/AIG000RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	04/30/2027	3	2,659,483	1881.65	100,156			41,913		277,756			(24,908)		12,135		0001
Purchased Call/AIGO Index/AIG000U5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/25/2027	4	2,188,719	1894.51	87,483			43,436		214,385			(21,820)		10,868		0001
Purchased Call/AIGO Index/AIG000RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	04/28/2027	3	3,982,052	1886.54	155,807			64,543		405,771			(38,703)		18,111		0001
Purchased Call/AIGO Index/AIG000RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/23/2027	3	1,675,221	1876.18	66,252			27,018		179,822			(16,445)		7,556		0001
Purchased Call/AIGO Index/AIG000RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/16/2027	4	5,077,043	1878.2	193,818			77,455		539,669			(48,353)		22,627		0001
Purchased Call/AIGO Index/AIG000U58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/24/2027	3	3,705,189	1892.93	140,999			69,407		365,802			(34,991)		18,373		0001
Purchased Call/AIGO Index/AIG000QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/01/2027	3	4,190,146	1938.9	145,684			54,979		319,176			(36,189)		18,185		0001
Purchased Call/AIGO Index/AIG000RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/08/2027	3	2,225,501	1850.72	94,672			36,577		270,109			(23,494)		9,781		0001
Purchased Call/AIGO Index/AIG000QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/07/2027	3	2,936,820	1862.2	105,634			40,697		337,711			(26,232)		12,884		0001
Purchased Call/AIGO Index/AIG000S52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	04/30/2027	3	2,003,776	1876.58	78,091			32,723		214,614			(19,487)		9,143		0001
Purchased Call/AIGO Index/AIG000TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/11/2027	3	2,099,748	1873.67	80,423			38,392		227,863			(20,082)		10,222		0001
Purchased Call/AIGO Index/AIG000TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	06/11/2027	3	2,204,003	1884.19	81,362			38,830		227,231			(20,258)		10,729		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/09/2027	2	2,476,541	1868.27	99,071			46,747		275,785			(24,601)		12,021		0001
Purchased Call/AIGO Index/AIG000RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	04/09/2027	4	2,284,888	1865.18	90,764			35,447		258,978			(22,683)		10,060		0001
Purchased Call/AIGO Index/AIG000S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/14/2027	3	2,044,391	1857.95	81,510			35,605		239,284			(20,232)		9,541		0001
Purchased Call/AIGO Index/AIG000S$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2025	05/06/2027	2	3,039,665	1883.62	117,852			50,073		314,326			(29,250)		14,007		0001
Purchased Call/AIGO Index/AIG000S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/19/2027	2	2,448,018	1863.68	96,064			42,551		278,839			(23,853)		11,514		0001
Purchased Call/AIGO Index/AIG000T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2025	05/28/2027	2	2,651,017	1873.3	101,410			46,398		288,295			(25,271)		12,642		0001
Purchased Call/AIGO Index/AIG000RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/16/2027	4	1,905,380	1876.62	74,327			29,644		204,133			(18,474)		8,492		0001
Purchased Call/AIGO Index/AIG000Q$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2027	3	2,370,495	1888.58	80,348			30,551		239,105			(20,034)		10,307		0001
Purchased Call/AIGO Index/AIG000TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/11/2027	3	1,603,940	1876.86	64,147			30,518		171,400			(15,926)		7,808		0001
Purchased Call/AIGO Index/AIG000S$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/07/2027	3	1,775,574	1884.24	65,764			28,100		183,037			(16,331)		8,195		0001
Purchased Call/AIGO Index/AIG000S$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/13/2027	3	2,617,060	1865.95	97,429			42,332		294,987			(24,179)		12,195		0001
Purchased Call/AIGO Index/AIG000RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/23/2027	3	2,444,066	1882.59	96,015			39,296		254,092			(23,943)		11,023		0001
Purchased Call/AIGO Index/AIG000RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/30/2027	2	2,106,654	1886.47	79,852			33,335		214,742			(19,819)		9,613		0001
Purchased Call/AIGO Index/AIG000T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2027	1	336,766	1862.82	12,999			5,875		39,902			(3,210)		1,601		0001
Purchased Call/AIGO Index/AIG000TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/03/2027	3	3,814,847	1871.02	153,061			70,939		419,366			(37,996)		18,355		0001
Purchased Call/AIGO Index/AIG000S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2025	05/14/2027	3	1,540,404	1867.46	58,122			25,481		172,374			(14,502)		7,189		0001
Purchased Call/AIGO Index/AIG000S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/21/2027	3	2,149,135	1856.69	82,526			36,840		252,910			(20,478)		10,140		0001
Purchased Call/AIGO Index/AIG000T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/21/2027	3	2,783,506	1862.82	109,884			49,309		318,311			(27,459)		13,133		0001
Purchased Call/AIGO Index/AIG000RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/12/2027	1	457,297	1865.18	17,652			6,920		53,514			(4,371)		2,024		0001
Purchased Call/AIGO Index/AIG000TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/17/2027	3	2,175,610	1875.75	84,314			40,810		233,717			(20,927)		10,683		0001
Purchased Call/AIGO Index/AIG000S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/07/2027	4	1,672,060	1876.25	60,639			26,012		179,345			(15,140)		7,717		0001
Purchased Call/AIGO Index/AIG000T$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/07/2027	1	533,827	1866.14	20,552			9,640		62,317			(5,089)		2,584		0001
Purchased Call/AIGO Index/AIG000S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	05/24/2027	3	868,037	1862.82	33,563			15,158		102,829			(8,337)		4,114		0001
Purchased Call/AIGO Index/AIG000RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/26/2027	2	707,215	1882.59	27,538			11,331		76,267			(6,825)		3,206		0001
Purchased Call/AIGO Index/AIG000Q$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/05/2027	1	450,349	1888.58	17,519			6,699		47,077			(4,338)		1,969		0001
Purchased Call/AIGO Index/AIG000S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/05/2027	2	2,672,356	1878.33	106,596			45,168		283,724			(26,468)		12,294		0001
Purchased Call/AIGO Index/AIG000U$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/21/2027	1	653,343	1878.3	25,219			12,315		72,182			(6,244)		3,226		0001
Purchased Call/AIGO Index/AIG000U$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/25/2027	3	1,770,525	1888.58	71,080			35,181		178,635			(17,649)		8,792		0001
Purchased Call/AIGO Index/AIG000S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/17/2027	1	374,872	1867.46	14,433			6,353		43,467			(3,574)		1,758		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	03/31/2027	2	3,763,616	1933.48	149,918			56,298		296,050			(37,223)		16,304		0001
Purchased Call/AIGO Index/AIG000SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/12/2027	2	3,682,466	1866.95	140,824			61,044		413,117			(34,980)		17,132		0001
Purchased Call/AIGO Index/AIG000RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/29/2027	3	3,217,738	1888.72	124,009			51,477		324,268			(30,766)		14,659		0001
Purchased Call/AIGO Index/AIG000RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/19/2027	1	532,903	1878.2	20,623			8,272		58,664			(5,099)		2,387		0001
Purchased Call/AIGO Index/AIG000T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/14/2027	1	575,356	1873.67	22,209			10,631		64,923			(5,499)		2,813		0001
Purchased Call/AIGO Index/AIG000SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/03/2027	1	369,373	1876.58	14,295			6,017		41,015			(3,539)		1,694		0001
Purchased Call/AIGO Index/AIG000W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2025	08/05/2027	6	2,270,204	1917.14	89,863			49,526		198,516			(22,343)		11,898		0001
Purchased Call/AIGO Index/AIG000VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	07/30/2027	3	2,149,121	1905.25	89,035			48,537		199,675			(22,227)		11,178		0001
Purchased Call/AIGO Index/AIG000VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/02/2027	1	540,924	1905.25	21,150			11,550		52,874			(5,237)		2,824		0001
Purchased Call/AIGO Index/AIG000XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	08/31/2027	3	1,675,895	1946.85	67,164			39,411		125,496			(16,660)		9,063		0001
Purchased Call/AIGO Index/AIG000VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/16/2027	2	2,496,591	1893.24	101,153			53,143		246,231			(25,222)		12,754		0001
Purchased Call/AIGO Index/AIG000W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/18/2027	4	4,179,471	1927.89	161,319			91,645		345,922			(40,054)		22,256		0001
Purchased Call/AIGO Index/AIG000W$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/13/2027	4	1,551,827	1940.48	57,109			32,118		119,941			(14,181)		8,214		0001
Purchased Call/AIGO Index/AIG000VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/30/2027	3	1,845,704	1896.87	70,937			38,512		178,858			(17,608)		9,600		0001
Purchased Call/AIGO Index/AIG000XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/27/2027	3	3,282,421	1947.94	128,023			74,664		244,143			(31,808)		17,668		0001
Purchased Call/AIGO Index/AIG000W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/13/2027	4	2,201,830	1928.47	85,663			48,332		181,565			(21,355)		11,654		0001
Purchased Call/AIGO Index/AIG000YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/24/2027	3	3,496,625	1999.63	141,738			88,180		194,538			(35,333)		19,434		0001
Purchased Call/AIGO Index/AIG000YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2025	09/29/2027	5	6,333,452	2009.62	255,089			159,696		332,266			(63,353)		35,395		0001
Purchased Call/AIGO Index/AIG000XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/20/2027	3	4,170,972	1946.77	159,414			91,429		311,830			(39,700)		22,264		0001
Purchased Call/AIGO Index/AIG000YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/17/2027	4	1,853,136	2015.16	72,634			44,371		93,411			(18,038)		10,219		0001
Purchased Call/AIGO Index/AIG000W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/04/2027	3	2,620,142	1916.92	102,781			56,433		229,357			(25,527)		13,714		0001
Purchased Call/AIGO Index/AIG000XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/09/2027	3	1,749,608	1990.33	70,125			41,951		102,350			(17,407)		9,561		0001
Purchased Call/AIGO Index/AIG000XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/10/2027	2	1,409,943	1996.04	59,080			35,491		79,721			(14,663)		7,714		0001
Purchased Call/AIGO Index/AIG000YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/16/2027	3	2,619,783	2015.61	102,564			62,323		131,621			(25,450)		14,431		0001
Purchased Call/AIGO Index/AIG000YSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/23/2027	2	2,425,094	2016.91	93,451			57,663		121,267			(23,181)		13,464		0001
Purchased Call/AIGO Index/AIG000XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/10/2027	3	5,446,964	2011.91	210,695			126,767		279,282			(52,341)		29,800		0001
Purchased Call/AIGO Index/AIG000XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	09/13/2027	2	1,147,093	2004.13	45,736			27,699		61,811			(11,358)		6,297		0001
Purchased Call/AIGO Index/AIG000W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/11/2027	4	2,634,261	1918.49	109,109			60,942		228,872			(27,092)		13,908		0001
Purchased Call/AIGO Index/AIG000XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2025	09/03/2027	4	2,421,268	1955.06	99,450			58,775		173,377			(24,696)		13,140		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000W\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/17/2027	1	433,165	1928.47	16,937			9,585		37,904			(4,188)		2,304		0001
Purchased Call/AIGO Index/AIG000W\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/06/2027	3	1,676,899	1923.4	65,346			36,218		141,919			(16,262)		8,799		0001
Purchased Call/AIGO Index/AIG000W\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	08/23/2027	2	1,223,911	1946.77	47,865			27,538		91,553			(11,861)		6,557		0001
Purchased Call/AIGO Index/AIG000W\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2027	3	2,485,638	1923.16	95,424			52,904		210,630			(23,790)		13,043		0001
Purchased Call/AIGO Index/AIG000W\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/09/2027	2	1,035,397	1923.16	40,588			22,584		87,768			(10,066)		5,453		0001
Purchased Call/AIGO Index/AIG000XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	08/27/2027	3	2,623,404	1946.85	103,060			60,200		196,299			(25,687)		14,121		0001
Purchased Call/AIGO Index/AIG000XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/08/2027	4	5,245,891	1993.44	205,244			122,542		301,083			(50,959)		28,634		0001
Purchased Call/AIGO Index/AIG000XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/03/2027	5	1,420,547	1960.8	61,822			36,676		98,496			(15,398)		7,709		0001
Purchased Call/AIGO Index/AIG000W\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/13/2027	4	2,127,902	1928.1	83,136			46,826		175,814			(20,662)		11,263		0001
Purchased Call/AIGO Index/AIG000XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/07/2027	1	2,534,925	1980.08	99,623			59,254		157,477			(24,633)		13,821		0001
Purchased Call/AIGO Index/AIG000XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/03/2027	3	5,648,372	1980.08	225,601			133,731		350,442			(56,153)		30,654		0001
Purchased Call/AIGO Index/AIG000YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/22/2027	6	4,002,614	2018.23	155,679			96,006		198,402			(38,678)		22,197		0001
Purchased Call/AIGO Index/AIG000YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/17/2027	4	4,122,786	2012.33	164,491			100,831		211,532			(41,019)		22,736		0001
Purchased Call/AIGO Index/AIG000YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/14/2027	2	648,800	2004.13	25,796			15,603		38,263			(6,387)		3,566		0001
Purchased Call/AIGO Index/AIG000YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/15/2027	3	3,806,019	2013.15	150,694			91,401		194,099			(37,411)		20,941		0001
Purchased Call/AIGO Index/AIG000YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/24/2027	3	6,489,092	1997.79	254,807			158,215		365,057			(63,294)		36,066		0001
Purchased Call/AIGO Index/AIG000VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/16/2027	4	1,794,261	1887.81	71,265			37,338		181,766			(17,698)		9,166		0001
Purchased Call/AIGO Index/AIG000VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/21/2027	5	2,730,730	1903.12	111,332			59,062		256,347			(27,686)		14,041		0001
Purchased Call/AIGO Index/AIG000VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	07/30/2027	5	1,721,109	1892.9	72,465			39,472		170,095			(18,043)		8,952		0001
Purchased Call/AIGO Index/AIG000US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	06/30/2027	3	4,992,580	1902.95	197,330			98,836		468,599			(49,002)		24,963		0001
Purchased Call/AIGO Index/AIG000VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	07/22/2027	6	2,614,736	1909.02	104,224			55,483		238,189			(25,943)		13,462		0001
Purchased Call/AIGO Index/AIG000VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/23/2027	2	2,631,826	1910.31	96,948			51,878		238,175			(24,182)		13,567		0001
Purchased Call/AIGO Index/AIG000VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/14/2027	2	1,943,359	1890.17	71,917			37,399		194,596			(17,859)		9,901		0001
Purchased Call/AIGO Index/AIG000USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2025	07/08/2027	3	2,041,078	1887.77	83,247			42,593		206,792			(20,662)		10,317		0001
Purchased Call/AIGO Index/AIG000USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/01/2027	3	3,643,382	1905.24	142,006			71,463		337,978			(35,245)		18,242		0001
Purchased Call/AIGO Index/AIG000USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2025	07/09/2027	4	2,532,757	1890.76	97,952			50,547		252,855			(24,443)		12,819		0001
Purchased Call/AIGO Index/AIG000USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/07/2027	4	4,613,837	1892.67	178,431			91,139		456,244			(44,336)		23,289		0001
Purchased Call/AIGO Index/AIG000USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/02/2027	3	2,336,501	1904.98	90,669			45,825		217,049			(22,513)		11,714		0001
Purchased Call/AIGO Index/AIG000VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/29/2027	3	2,821,727	1908.26	105,686			57,107		258,165			(26,224)		14,658		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/17/2027	5	3,347,484	2015.31	131,792			80,738		168,576			(32,813)		18,460		0001
Purchased Call/AIGO Index/AIG000USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/02/2027	3	4,342,110	1905.32	160,912			81,416		402,653			(40,079)		21,770		0001
Purchased Call/AIGO Index/AIG000YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/20/2027	2	1,715,749	2012.33	67,211			41,237		88,155			(16,645)		9,494		0001
Purchased Call/AIGO Index/AIG000XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/25/2027	3	2,813,167	1937.95	112,247			64,841		220,879			(27,867)		15,106		0001
Purchased Call/AIGO Index/AIG000XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/30/2027	1	1,633,336	1946.85	64,027			37,481		122,286			(15,853)		8,823		0001
Purchased Call/AIGO Index/AIG000VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/26/2027	1	380,434	1910.31	14,837			7,959		36,244			(3,674)		1,969		0001
Purchased Call/AIGO Index/AIG000WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/20/2027	3	1,701,532	1927.32	66,511			38,043		141,294			(16,513)		9,083		0001
Purchased Call/AIGO Index/AIG000XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/26/2027	2	2,120,739	1941.74	83,064			48,067		163,157			(20,609)		11,402		0001
Purchased Call/AIGO Index/AIG000XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/02/2027	4	2,905,180	1948.24	120,602			71,107		215,977			(29,965)		15,748		0001
Purchased Call/AIGO Index/AIG000VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/15/2027	3	2,470,052	1881.8	98,481			51,320		257,651			(24,440)		12,601		0001
Purchased Call/AIGO Index/AIG000WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/12/2027	4	3,199,518	1928.08	130,986			73,364		264,347			(32,527)		16,914		0001
Purchased Call/AIGO Index/AIG000YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/10/2027	2	3,406,827	2004.13	136,443			82,217		183,338			(33,984)		18,639		0001
Purchased Call/AIGO Index/AIG000WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/24/2027	1	698,491	1946.77	27,381			15,759		55,799			(6,770)		3,746		0001
Purchased Call/AIGO Index/AIG000XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2027	1	882,634	1946.85	34,599			20,294		70,661			(8,544)		4,779		0001
Purchased Call/AIGO Index/AIG000YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/24/2027	4	1,840,501	2008.87	69,649			43,193		96,790			(17,297)		10,229		0001
Purchased Call/AIGO Index/AIG000VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/19/2027	1	883,005	1893.24	34,437			18,142		91,207			(8,527)		4,528		0001
Purchased Call/AIGO Index/AIG000YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2025	09/30/2027	3	2,390,533	2014.75	98,169			61,567		121,563			(24,365)		13,374		0001
Purchased Call/AIGO Index/AIG000VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2025	07/28/2027	4	1,878,985	1899.98	77,147			41,654		179,263			(19,180)		9,749		0001
Purchased Call/AIGO Index/AIG000WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/19/2027	3	1,884,170	1923.24	74,802			42,595		159,832			(18,567)		10,045		0001
Purchased Call/AIGO Index/AIG000WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2027	1	198,386	1923.16	7,757			4,315		17,797			(1,918)		1,046		0001
Purchased Call/AIGO Index/AIG000YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2027	1	1,495,097	1999.63	58,608			36,549		83,313			(14,492)		8,346		0001
Purchased Call/AIGO Index/AIG000YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/27/2027	2	1,394,823	1999.63	55,114			34,354		77,694			(13,656)		7,778		0001
Purchased Call/AIGO Index/AIG000YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2027	1	895,355	2012.33	35,187			21,605		50,582			(8,701)		4,960		0001
Purchased Call/AIGO Index/AIG000XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/27/2027	3	1,611,733	1942.28	64,551			37,572		123,654			(16,023)		8,675		0001
Purchased Call/AIGO Index/AIG000VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/23/2027	2	1,973,247	1910.94	76,536			40,894		177,995			(19,021)		10,172		0001
Purchased Call/AIGO Index/AIG000VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/16/2027	2	1,561,615	1890.92	61,336			32,177		155,798			(15,242)		7,977		0001
Purchased Call/AIGO Index/AIG000UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/09/2027	3	2,044,632	1899.97	79,218			40,689		194,923			(19,659)		10,348		0001
Purchased Call/AIGO Index/AIG000WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/06/2027	3	2,058,194	1918.81	82,550			45,659		178,435			(20,499)		10,800		0001
Purchased Call/AIGO Index/AIG000WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/16/2027	1	1,110,188	1928.47	43,408			24,540		91,583			(10,748)		5,898		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000U8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/12/2027	1	621,451	1890.76	24,237			12,535		64,891			(6,001)		3,158		0001
Purchased Call/AIGO Index/AIG000WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/20/2027	4	3,447,719	1921.99	142,191			81,455		294,414			(35,341)		18,404		0001
Purchased Call/AIGO Index/AIG000V5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/23/2027	2	1,696,123	1914.91	65,009			34,649		149,880			(16,133)		8,744		0001
Purchased Call/AIGO Index/AIG000V5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/03/2027	1	70,119	1905.25	2,742			1,499		6,856			(678)		367		0001
Purchased Call/AIGO Index/AIG000U5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/09/2027	2	2,016,858	1899.14	75,713			38,988		193,084			(18,815)		10,208		0001
Purchased Call/AIGO Index/AIG1002SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/10/2027	3	5,198,952	2021.5	205,940			149,977		262,136			(51,272)		31,265		0001
Purchased Call/AIGO Index/AIG1003SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/23/2027	6	10,853,473	2045.52	416,303	7,068		316,427		476,391			(105,416)		66,068		0001
Purchased Call/AIGO Index/AIG1002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/10/2027	2	6,761,431	2032.97	265,095			192,743		318,254			(65,835)		40,661		0001
Purchased Call/AIGO Index/AIG1002SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/16/2027	2	1,854,407	2018.15	74,164			54,436		95,615			(18,412)		11,215		0001
Purchased Call/AIGO Index/AIG1002SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/10/2027	3	2,626,466	2027.96	105,616			76,634		127,418			(26,208)		15,795		0001
Purchased Call/AIGO Index/AIG1002SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2026	12/17/2027	3	4,378,157	2013.02	179,308	2,640		134,085		232,712			(45,169)		26,503		0001
Purchased Call/AIGO Index/AIG1003SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/29/2027	4	5,123,694	2031.58	199,145	5,020		153,360		245,420			(50,625)		31,362		0001
Purchased Call/AIGO Index/AIG000Z5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/19/2027	1	510,253	2050.34	20,359			13,284		23,494			(5,034)		2,913		0001
Purchased Call/AIGO Index/AIG000Z5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/08/2027	3	1,811,837	2040.37	68,242			43,641		78,659			(16,935)		10,225		0001
Purchased Call/AIGO Index/AIG000Z5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/13/2027	6	4,957,979	2009.72	201,745			130,531		224,745			(50,217)		28,130		0001
Purchased Call/AIGO Index/AIG000Z5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/08/2027	4	4,035,111	2009.72	170,410			109,487		212,388			(42,499)		22,772		0001
Purchased Call/AIGO Index/AIG000Z58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/07/2027	4	2,758,012	2032.73	111,368			71,035		125,694			(27,681)		15,548		0001
Purchased Call/AIGO Index/AIG000Z5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	10/15/2027	5	6,274,541	2053.19	248,889			161,807		251,597			(61,850)		35,676		0001
Purchased Call/AIGO Index/AIG000Z5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	10/15/2027	5	2,067,013	2049.34	84,275			54,803		85,008			(20,948)		11,753		0001
Purchased Call/AIGO Index/AIG000Z5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/12/2027	1	1,584,174	2009.72	63,050			40,588		83,529			(15,590)		8,979		0001
Purchased Call/AIGO Index/AIG1000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	10/27/2027	6	6,789,679	2063.5	265,892			176,909		256,419			(66,104)		39,093		0001
Purchased Call/AIGO Index/AIG000YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	10/01/2027	4	7,449,556	2026.58	300,455			189,660		351,902			(74,728)		41,724		0001
Purchased Call/AIGO Index/AIG1000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2025	10/29/2027	4	1,828,624	2056.69	67,893			45,364		72,339			(16,854)		10,550		0001
Purchased Call/AIGO Index/AIG000Z5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	10/14/2027	3	3,326,864	2040.04	137,784			89,098		145,251			(34,203)		18,896		0001
Purchased Call/AIGO Index/AIG1000SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/22/2027	3	2,536,488	2050.18	103,081			67,920		104,219			(25,591)		14,529		0001
Purchased Call/AIGO Index/AIG1000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	10/28/2027	4	2,605,035	2062.79	100,113			66,649		98,918			(24,849)		15,014		0001
Purchased Call/AIGO Index/AIG1000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	11/08/2027	2	2,910,268	2031.26	115,970			79,074		136,201			(28,719)		16,963		0001
Purchased Call/AIGO Index/AIG1000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	10/29/2027	3	3,900,079	2041.58	153,744			103,081		170,121			(38,299)		22,502		0001
Purchased Call/AIGO Index/AIG1000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/22/2027	5	6,605,061	2053.79	261,574			172,891		265,055			(65,123)		37,833		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1001$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/15/2027	2	2,650,399	2020.16	105,271			72,723		133,206			(26,080)		15,557		0001
Purchased Call/AIGO Index/AIG1001$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/22/2027	3	2,248,155	2013.92	90,124			63,174		117,648			(22,346)		13,287		0001
Purchased Call/AIGO Index/AIG1000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/05/2027	4	1,574,686	2031.85	61,856			41,926		73,309			(15,355)		9,150		0001
Purchased Call/AIGO Index/AIG1001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/12/2027	5	6,886,255	2018.43	271,968			187,296		349,250			(67,572)		40,299		0001
Purchased Call/AIGO Index/AIG1001$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2025	11/24/2027	5	2,228,202	2034.9	89,230			62,970		102,807			(22,195)		13,195		0001
Purchased Call/AIGO Index/AIG1002$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/01/2027	3	5,348,354	2026.34	212,950			151,650		260,887			(52,844)		31,888		0001
Purchased Call/AIGO Index/AIG1003$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2027	4	3,640,747	2032.08	143,540	3,504		109,198		173,289			(36,492)		22,142		0001
Purchased Call/AIGO Index/AIG1000$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2025	11/05/2027	4	7,516,882	2027.59	301,291			204,665		359,314			(74,875)		43,680		0001
Purchased Call/AIGO Index/AIG1002$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/03/2027	4	2,832,262	2033.17	111,121			79,682		132,683			(27,616)		16,919		0001
Purchased Call/AIGO Index/AIG1003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/21/2027	1	1,707,010	2022.44	67,939			50,208		86,003			(16,799)		10,372		0001
Purchased Call/AIGO Index/AIG1000$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/03/2027	4	4,767,055	2039.89	181,105			122,088		210,780			(44,962)		27,645		0001
Purchased Call/AIGO Index/AIG1003$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2025	12/23/2027	5	5,142,142	2034.99	203,540	2,568		153,514		240,621			(51,116)		31,302		0001
Purchased Call/AIGO Index/AIG1000$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2026	11/05/2027	8	4,673,177	2031.26	184,564	4,018		128,873		218,368			(47,085)		27,156		0001
Purchased Call/AIGO Index/AIG1002$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/08/2027	4	4,430,290	2020.57	174,872			126,331		224,421			(43,430)		26,592		0001
Purchased Call/AIGO Index/AIG1002$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/09/2027	4	2,188,285	2018.41	89,142			64,510		112,325			(22,128)		13,147		0001
Purchased Call/AIGO Index/AIG1002$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	12/02/2027	5	3,078,897	2026.31	124,002			88,508		150,287			(30,779)		18,375		0001
Purchased Call/AIGO Index/AIG1000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	10/29/2027	5	7,219,450	2039.88	285,857			191,465		318,327			(71,063)		41,653		0001
Purchased Call/AIGO Index/AIG1002$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/06/2027	1	1,728,467	2029.44	68,793			49,489		82,953			(17,034)		10,355		0001
Purchased Call/AIGO Index/AIG000Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2025	10/01/2027	4	3,661,433	2032.42	147,265			93,078		166,635			(36,711)		20,507		0001
Purchased Call/AIGO Index/AIG1000$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/22/2027	4	4,618,956	2059.25	185,175			122,348		178,804			(46,129)		26,457		0001
Purchased Call/AIGO Index/AIG000Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/04/2027	1	1,724,333	2032.42	68,628			43,424		78,609			(16,993)		9,689		0001
Purchased Call/AIGO Index/AIG1000$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/25/2027	1	1,918,241	2059.25	76,346			50,512		74,412			(18,904)		11,022		0001
Purchased Call/AIGO Index/AIG000Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/15/2027	3	2,883,817	2050.34	118,146			76,907		117,824			(29,426)		16,397		0001
Purchased Call/AIGO Index/AIG000Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/18/2027	2	1,878,203	2050.34	75,112			48,996		76,888			(18,609)		10,713		0001
Purchased Call/AIGO Index/AIG000Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/08/2027	3	5,181,173	2027.3	200,478			128,531		244,541			(49,801)		29,240		0001
Purchased Call/AIGO Index/AIG1001$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/11/2027	3	2,294,110	2044.64	88,398			60,552		98,890			(21,940)		13,412		0001
Purchased Call/AIGO Index/AIG1000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/02/2027	1	1,000,441	2041.58	39,818			26,746		43,740			(9,846)		5,796		0001
Purchased Call/AIGO Index/AIG1000$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	11/04/2027	5	3,239,705	2029.27	129,252			87,427		153,177			(32,103)		18,807		0001
Purchased Call/AIGO Index/AIG1001$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/12/2027	4	4,935,513	2020.16	190,348			131,271		247,713			(47,394)		28,883		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/10/2027	4	5,423,197	2038.75	218,083			149,110		242,482			(54,116)		31,673		0001
Purchased Call/AIGO Index/AIG1002$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/15/2027	4	6,484,115	2020.93	252,158	3,502		187,086		328,751			(63,427)		39,178		0001
Purchased Call/AIGO Index/AIG1003$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2025	12/17/2027	3	5,106,184	2022.44	206,181			152,151		256,810			(51,331)		30,910		0001
Purchased Call/AIGO Index/AIG1001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	11/23/2027	2	402,252	2013.92	16,048			11,326		23,317			(4,000)		2,380		0001
Purchased Call/AIGO Index/AIG1001$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2025	11/19/2027	3	1,585,979	2004.25	61,243			42,693		87,752			(15,201)		9,346		0001
Purchased Call/AIGO Index/AIG1001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	11/26/2027	4	7,411,206	2041.96	294,374			208,368		327,664			(73,034)		43,974		0001
Purchased Call/AIGO Index/AIG1003$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/31/2027	5	2,177,096	2023.79	20,769	68,127		67,329		109,299			(21,801)		13,350		0001
Purchased Call/AIGO Index/AIG000Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2025	10/06/2027	4	5,704,956	2038.26	221,847			140,939		250,778			(55,065)		32,127		0001
Purchased Call/AIGO Index/AIG000Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2025	10/01/2027	3	1,864,039	2025.06	74,722			47,077		88,905			(18,557)		10,440		0001
Purchased Call/AIGO Index/AIG000Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2025	10/21/2027	4	3,333,980	2054.81	130,255			85,488		132,809			(32,339)		19,077		0001
Purchased Call/AIGO Index/AIG1001$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/17/2027	3	5,083,043	2006.26	203,402			140,939		277,743			(50,475)		29,895		0001
Purchased Call/AIGO Index/AIG000Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/11/2027	2	3,240,200	2009.72	137,601			88,561		170,771			(34,146)		18,345		0001
Purchased Call/AIGO Index/AIG1001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/19/2027	2	8,618,524	1995.52	353,613			246,908		501,589			(87,836)		50,788		0001
Purchased Call/AIGO Index/AIG1001$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/26/2027	1	2,196,040	2042.34	87,183			61,775		96,861			(21,676)		13,030		0001
Purchased Call/AIGO Index/AIG1001$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/19/2027	5	5,644,979	2013.92	227,353			159,003		295,035			(56,598)		33,265		0001
Purchased Call/AIGO Index/AIG1002$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2027	7	6,341,530	2020.31	242,664	16,574		191,785		322,987			(64,026)		38,388		0001
Purchased Call/AIGO Index/AIG1003$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/30/2027	5	3,282,681	2032.26	100,031	27,865		96,497		156,673			(31,641)		20,111		0001
Purchased Call/AIGO Index/AIG1003$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/20/2027	1	2,432,899	2022.44	96,829			71,523		122,521			(23,976)		14,769		0001
Purchased Call/AIGO Index/AIG1003$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/27/2027	1	4,047,871	2045.52	161,105			120,552		178,054			(39,891)		24,731		0001
Purchased Call/AIGO Index/AIG1001$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/24/2027	5	4,537,243	2022.9	192,541			135,611		225,224			(47,833)		26,869		0001
Purchased Call/AIGO Index/AIG1002$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/03/2027	3	5,259,074	2031.02	207,573			148,949		249,617			(51,569)		31,416		0001
Purchased Call/AIGO Index/AIG000Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/20/2027	3	5,202,628	2063.95	199,242			130,419		194,901			(49,456)		29,738		0001
Purchased Call/AIGO Index/AIG1000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/01/2027	2	3,984,786	2041.58	157,103			105,482		174,119			(38,919)		23,061		0001
Purchased Call/AIGO Index/AIG1000$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/26/2027	1	1,773,033	2059.25	70,744			46,839		68,826			(17,493)		10,198		0001
Purchased Call/AIGO Index/AIG1001$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/16/2027	1	2,937,235	2020.16	116,902			80,772		147,690			(28,906)		17,257		0001
Purchased Call/AIGO Index/AIG1002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	11/29/2027	2	2,472,550	2042.34	98,185			69,692		109,237			(24,314)		14,713		0001
Purchased Call/AIGO Index/AIG1001$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2025	11/12/2027	4	4,799,473	2039.6	183,969			126,267		213,687			(45,642)		28,087		0001
Purchased Call/AIGO Index/AIG1002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/14/2027	1	1,758,417	2021.5	69,985			51,047		88,816			(17,305)		10,615		0001
Purchased Call/AIGO Index/AIG1003$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/23/2027	1	621,413	2039.76	23,428			17,522		31,767			(5,857)		3,783		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1002$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/13/2027	1	3,628,898	2021.5	144,067			105,028		183,212			(35,672)		21,885		0001
Purchased Call/AIGO Index/AIG000Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/05/2027	1	1,910,803	2032.42	76,050			48,158		87,159			(18,805)		10,749		0001
Purchased Call/AIGO Index/AIG1002$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/07/2027	1	2,590,942	2029.44	103,119			74,223		124,404			(25,498)		15,537		0001
Purchased Call/AIGO Index/AIG1001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/30/2027	1	10,010,482	2042.34	398,417			282,942		442,503			(98,516)		59,627		0001
Purchased Call/AIGO Index/AIG1003$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/28/2027	1	4,071,598	2045.52	162,050			121,315		179,195			(40,070)		24,899		0001
Purchased Call/AIGO Index/AIG1002$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/03/2027	3	4,024,703	2029.44	157,016			112,857		192,876			(39,098)		24,042		0001
Purchased Call/AIGO Index/AIG1001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/18/2027	3	3,346,507	2006.26	131,206			91,088		181,016			(32,555)		19,701		0001
Purchased Call/AIGO Index/AIG1000$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/09/2027	1	1,900,911	2031.26	75,656			51,617		89,008			(18,707)		11,091		0001
Purchased Call/AIGO Index/AIG1003$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	12/31/2027	3	6,477,587	2029.68	254,860			192,953		314,079			(62,525)		39,721		0001
Purchased Call/AIGO Index/AIG1003$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	01/04/2028	2	4,111,677	2029.68	160,693			121,852		199,729			(39,280)		25,305		0001
Purchased Call/AIGO Index/AIG1004$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2026	01/11/2028	3	3,885,911	2048.55	153,397			117,960		169,161			(35,823)		24,066		0001
Purchased Call/AIGO Index/AIG1004$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/14/2028	3	1,635,537	2062.45	63,201			49,105		65,484			(14,335)		10,156		0001
Purchased Call/AIGO Index/AIG1004$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2026	01/20/2028	2	1,585,569	2052.41	70,746			55,470		67,750			(15,462)		9,898		0001
Purchased Call/AIGO Index/AIG1003$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2026	01/07/2028	3	4,617,403	2042.21	181,690			139,172		208,430			(43,037)		28,494		0001
Purchased Call/AIGO Index/AIG1003$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2026	01/07/2028	3	1,538,213	2039.7	60,370			46,101		70,493			(14,362)		9,492		0001
Purchased Call/AIGO Index/AIG1004$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2026	01/07/2028	4	6,816,321	2048.55	267,506			205,158		296,094			(62,985)		42,064		0001
Purchased Call/AIGO Index/AIG1004$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2026	01/10/2028	2	5,373,544	2048.55	209,666			160,934		233,798			(49,319)		33,250		0001
Purchased Call/AIGO Index/AIG1004$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2026	01/21/2028	5	6,989,138	2078.31	271,328			213,188		254,454			(58,895)		43,670		0001
Purchased Call/AIGO Index/AIG1004$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	01/27/2028	3	2,310,735	2098.25	89,723			70,907		74,334			(18,894)		14,514		0001
Purchased Call/AIGO Index/AIG1004$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2026	01/28/2028	6	2,079,726	2101.68	78,373			62,451		65,474			(16,038)		13,074		0001
Purchased Call/AIGO Index/AIG1004$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	01/28/2028	6	8,625,975	2099.03	325,698			259,079		276,299			(67,547)		54,227		0001
Purchased Call/AIGO Index/AIG1005$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2026	02/10/2028	6	3,062,935	2092.77	118,532			96,111		103,132			(22,522)		19,471		0001
Purchased Call/AIGO Index/AIG1005$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2026	02/18/2028	5	2,156,594	2092.82	83,973			69,030		72,996			(15,072)		13,802		0001
Purchased Call/AIGO Index/AIG1006$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2026	02/25/2028	6	1,986,555	2102.48	74,591			62,125		63,546			(12,586)		12,788		0001
Purchased Call/AIGO Index/AIG1004$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2026	01/26/2028	3	5,418,144	2082.49	215,154			169,703		192,745			(45,622)		34,002		0001
Purchased Call/AIGO Index/AIG1005$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	01/31/2028	1	3,483,002	2069.12	135,489			107,906		135,175			(27,987)		21,953		0001
Purchased Call/AIGO Index/AIG1005$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2026	02/02/2028	8	4,352,545	2070.68	169,989			136,910		167,503			(33,249)		27,481		0001
Purchased Call/AIGO Index/AIG1005$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2026	02/04/2028	5	1,583,426	2064.8	62,353			50,375		63,261			(12,073)		10,014		0001
Purchased Call/AIGO Index/AIG1005$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2026	02/03/2028	6	2,657,048	2074.75	99,263			79,559		99,762			(19,811)		16,790		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG10056B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/04/2028	10	9,394,710	2052.2		377,261		304,428		405,147			(73,943)		59,417		0001
Purchased Call/AIGO Index/AIG10056W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2026	02/17/2028	6	3,061,442	2088.74		121,657		100,014		106,257			(21,901)		19,577		0001
Purchased Call/AIGO Index/AIG10056G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2026	02/04/2028	9	5,595,579	2084.45		218,381		176,503		197,798			(42,386)		35,390		0001
Purchased Call/AIGO Index/AIG10056I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2026	02/09/2028	8	5,249,337	2092.56		202,762		164,212		176,866			(38,766)		33,342		0001
Purchased Call/AIGO Index/AIG10056M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2026	02/11/2028	6	1,888,549	2094.94		69,951		57,167		62,756			(12,914)		12,016		0001
Purchased Call/AIGO Index/AIG10066F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	02/25/2028	4	5,588,728	2092.28		215,584		179,948		190,715			(36,201)		35,976		0001
Purchased Call/AIGO Index/AIG10066L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2026	03/02/2028	5	2,723,333	2091.3		95,093		79,779		93,892			(15,423)		17,618		0001
Purchased Call/AIGO Index/AIG10066C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	02/25/2028	7	10,690,933	2099.11		408,106		340,238		349,412			(69,108)		68,820		0001
Purchased Call/AIGO Index/AIG10066O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2026	03/03/2028	8	5,553,090	2085.23		207,897		174,849		198,951			(33,309)		35,953		0001
Purchased Call/AIGO Index/AIG10066Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2026	03/10/2028	5	3,498,824	2059.87		130,282		110,626		146,790			(19,840)		22,782		0001
Purchased Call/AIGO Index/AIG10073G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2026	03/13/2028	5	5,874,340	2028.76		232,223		198,573		295,415			(34,261)		38,342		0001
Purchased Call/AIGO Index/AIG10088S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	03/30/2028	4	2,894,415	1997.76		127,308		111,692		173,419			(15,781)		19,148		0001
Purchased Call/AIGO Index/AIG10073C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2026	03/16/2028	6	2,062,485	2039.54		76,799		66,057		97,692			(10,845)		13,494		0001
Purchased Call/AIGO Index/AIG10073G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2026	03/17/2028	8	5,314,126	2031.68		200,145		172,772		263,320			(27,945)		34,797		0001
Purchased Call/AIGO Index/AIG10073E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2026	03/17/2028	8	6,058,158	2030.89		230,733		198,640		301,527			(32,429)		39,669		0001
Purchased Call/AIGO Index/AIG10066U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	03/07/2028	3	3,918,010	2050.76		152,168		128,614		173,180			(24,036)		25,450		0001
Purchased Call/AIGO Index/AIG10073S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/10/2028	6	4,453,541	2036.59		172,961		147,631		213,970			(25,803)		28,998		0001
Purchased Call/AIGO Index/AIG10073S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/15/2028	1	1,640,591	2028.76		63,819		54,539		82,571			(9,490)		10,725		0001
Purchased Call/AIGO Index/AIG10073X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/28/2028	2	2,475,279	2000.73		100,398		88,048		145,898			(12,654)		16,350		0001
Purchased Call/AIGO Index/AIG10043S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2026	01/12/2028	4	4,012,372	2055.66		155,697		119,901		167,332			(35,923)		24,872		0001
Purchased Call/AIGO Index/AIG10033SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2026	01/03/2028	2	4,773,596	2029.68		186,306		141,206		231,777			(45,614)		29,352		0001
Purchased Call/AIGO Index/AIG10033ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2026	01/06/2028	3	1,553,654	2047.45		58,859		44,837		67,906			(14,070)		9,579		0001
Purchased Call/AIGO Index/AIG10056O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/11/2028	5	7,871,545	2083.93		306,066		249,654		280,471			(57,669)		50,081		0001
Purchased Call/AIGO Index/AIG10056S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2026	01/28/2028	5	5,630,550	2069.12		219,851		175,032		218,122			(45,422)		35,397		0001
Purchased Call/AIGO Index/AIG10066S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	02/24/2028	5	2,566,433	2095.02		101,464		84,171		86,022			(17,418)		16,507		0001
Purchased Call/AIGO Index/AIG10056U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2026	02/11/2028	5	4,752,366	2089.64		184,742		150,944		163,334			(34,504)		30,236		0001
Purchased Call/AIGO Index/AIG10066Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2026	03/09/2028	6	1,949,457	2061.02		71,472		60,723		81,187			(10,848)		12,683		0001
Purchased Call/AIGO Index/AIG10073S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2026	03/10/2028	9	5,874,751	2054.72		217,877		185,702		254,089			(32,468)		38,252		0001
Purchased Call/AIGO Index/AIG10066S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2026	02/18/2028	5	6,699,042	2090.39		262,602		216,404		230,259			(46,989)		42,873		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1007$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2026	03/17/2028	6	4,083,096	2045.86		150,344		129,083		186,589			(21,450)		26,736		0001
Purchased Call/AIGO Index/AIG1007$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2026	03/14/2028	3	2,665,455	2028.76		101,602		86,918		134,099			(15,011)		17,412		0001
Purchased Call/AIGO Index/AIG1007$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2026	03/20/2028	8	3,628,131	2006.35		147,173		127,555		206,989			(19,958)		23,814		0001
Purchased Call/AIGO Index/AIG1007$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2026	03/24/2028	8	4,225,904	2019.17		162,345		141,175		225,114			(21,384)		27,826		0001
Purchased Call/AIGO Index/AIG1007$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2026	03/24/2028	5	8,094,547	2027.56		305,199		265,244		411,608			(40,325)		53,299		0001
Purchased Call/AIGO Index/AIG1005$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/16/2028	4	3,819,981	2089.64		149,588		122,490		131,744			(27,560)		24,407		0001
Purchased Call/AIGO Index/AIG1006$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2026	02/22/2028	3	2,368,908	2095.09		91,765		75,794		79,257			(16,253)		15,211		0001
Purchased Call/AIGO Index/AIG1007$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2026	03/24/2028	7	4,429,380	2012.13		169,130		147,771		245,224			(21,868)		29,165		0001
Purchased Call/AIGO Index/AIG1004$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/14/2028	3	10,650,763	2061.82		412,092		320,365		428,097			(93,267)		66,139		0001
Purchased Call/AIGO Index/AIG1004$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2026	01/13/2028	4	3,061,032	2054.14		121,476		93,751		128,925			(27,851)		18,992		0001
Purchased Call/AIGO Index/AIG1003$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2026	01/05/2028	3	3,506,249	2041.51		139,506		106,070		158,777			(33,535)		21,598		0001
Purchased Call/AIGO Index/AIG1004$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/18/2028	1	2,592,428	2061.82		100,845		78,512		104,446			(22,732)		16,156		0001
Purchased Call/AIGO Index/AIG1005$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/15/2028	1	2,328,300	2089.64		91,037		74,382		80,245			(17,038)		14,863		0001
Purchased Call/AIGO Index/AIG1006$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	02/29/2028	1	3,359,515	2092.28		131,357		109,705		114,959			(22,072)		21,697		0001
Purchased Call/AIGO Index/AIG1004$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2026	01/21/2028	3	3,668,775	2080.82		144,509		113,653		131,460			(31,163)		22,924		0001
Purchased Call/AIGO Index/AIG1006$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2026	02/18/2028	5	10,084,282	2095.09		389,486		321,317		336,432			(69,300)		64,539		0001
Purchased Call/AIGO Index/AIG1006$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2026	02/23/2028	5	4,694,912	2085.01		189,756		157,159		167,468			(32,786)		30,172		0001
Purchased Call/AIGO Index/AIG1007$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/29/2028	1	1,201,095	2000.73		46,482		40,616		70,817			(6,024)		7,940		0001
Purchased Call/AIGO Index/AIG1007$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2026	03/23/2028	6	2,556,750	2023.69		95,958		83,333		132,790			(12,747)		16,822		0001
Purchased Call/AIGO Index/AIG1007$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/27/2028	5	4,956,132	2000.73		194,271		169,866		292,040			(24,904)		32,711		0001
Purchased Call/AIGO Index/AIG1006$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	03/06/2028	4	5,574,937	2050.76		221,299		187,550		246,295			(34,300)		36,183		0001
Purchased Call/AIGO Index/AIG1007$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/22/2028	1	2,177,396	2006.35		84,265		72,822		124,301			(11,726)		14,314		0001
Purchased Call/AIGO Index/AIG1004$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/25/2028	2	3,763,599	2080.82		146,237		115,117		135,222			(31,550)		23,598		0001
Purchased Call/AIGO Index/AIG1006$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	02/28/2028	1	4,191,542	2092.28		163,470		136,487		143,330			(27,506)		27,049		0001
Purchased Call/AIGO Index/AIG1006$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2026	03/03/2028	5	2,621,950	2073.41		101,765		85,492		101,016			(16,432)		16,976		0001
Purchased Call/AIGO Index/AIG1008$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2026	03/31/2028	6	4,721,708	2018.8		206,798		187,369		252,663			(19,685)		31,262		0001
Purchased Call/AIGO Index/AIG1007$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/21/2028	1	3,145,328	2006.35		121,724		105,171		179,501			(16,962)		20,661		0001
Purchased Call/AIGO Index/AIG1004$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2026	01/19/2028	4	2,454,482	2061.82		99,835		77,973		98,948			(22,167)		15,309		0001
Purchased Call/AIGO Index/AIG1005$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/14/2028	1	3,497,461	2089.64		136,401		111,413		120,456			(25,564)		22,308		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1006SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2026	03/03/2028	6	4,251,671	2069.78		159,406		134,504		167,444			(25,346)		27,527		0001
Purchased Call/AIGO Index/AIG1004S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2026	01/14/2028	2	1,502,338	2060.2		58,821		45,540		60,995			(13,424)		9,329		0001
Purchased Call/AIGO Index/AIG10055F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2026	02/07/2028	3	4,010,301	2084.45		156,423		126,590		142,049			(30,296)		25,428		0001
Purchased Call/AIGO Index/AIG1006SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	03/01/2028	2	2,786,736	2092.28		108,587		90,729		95,423			(18,204)		18,013		0001
Purchased Call/AIGO Index/AIG1004$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2026	01/21/2028	4	3,446,051	2071.19		138,774		108,829		131,215			(30,213)		21,532		0001
Purchased Call/AIGO Index/AIG1004$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2026	01/24/2028	2	3,840,015	2080.82		149,942		117,987		137,876			(32,381)		24,057		0001
Purchased Call/AIGO Index/AIG10053	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	02/01/2028	1	2,472,287	2069.12		96,419		76,817		96,006			(19,890)		15,596		0001
Purchased Call/AIGO Index/AIG10058E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2026	02/08/2028	3	2,957,248	2084.45		116,111		93,977		104,820			(22,406)		18,767		0001
Purchased Call/AIGO Index/AIG1006SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	03/08/2028	1	1,414,155	2050.76		55,152		46,603		62,537			(8,728)		9,193		0001
Purchased Call/AIGO Index/AIG100BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2026	06/16/2028	4	6,730,091	2088.22		261,216		258,119		252,150			(4,446)		47,163		0001
Purchased Call/AIGO Index/AIG100ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2026	05/26/2028	4	3,963,972	2093.29		155,594		148,985		142,465			(7,036)		27,369		0001
Purchased Call/AIGO Index/AIG100BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2026	04/18/2028	1	3,695,129	2072.74		143,002		129,055		146,719			(14,456)		24,807		0001
Purchased Call/AIGO Index/AIG1009SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2026	05/05/2028	5	6,597,675	2092.84		250,735		232,424		234,811			(18,760)		44,861		0001
Purchased Call/AIGO Index/AIG100CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2026	06/23/2028	4	2,899,027	2084.09		110,628		109,896		111,647			(932)		20,415		0001
Purchased Call/AIGO Index/AIG100BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2026	03/31/2028	4	5,328,174	2026.77		208,445		184,189		272,872			(24,810)		35,277		0001
Purchased Call/AIGO Index/AIG100BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2026	04/13/2028	4	2,941,168	2060.99		114,223		102,458		124,750			(11,933)		19,670		0001
Purchased Call/AIGO Index/AIG100ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2026	05/26/2028	4	6,461,662	2099.93		247,411		237,306		223,263			(11,035)		44,614		0001
Purchased Call/AIGO Index/AIG100BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/05/2028	4	5,761,155	2077.27		221,348		214,768		228,528			(7,294)		40,062		0001
Purchased Call/AIGO Index/AIG100BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2026	06/02/2028	5	4,041,095	2107.98		148,392		143,149		133,663			(5,486)		28,041		0001
Purchased Call/AIGO Index/AIG100CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2026	06/22/2028	5	4,746,176	2095.22		169,789		168,579		171,337			(1,487)		33,399		0001
Purchased Call/AIGO Index/AIG100CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/27/2028	1	3,127,472	2083.4		120,095		119,930		121,174			(656)		22,084		0001
Purchased Call/AIGO Index/AIG100BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2026	06/01/2028	3	3,668,973	2099.94		145,003		139,691		127,233			(5,496)		25,441		0001
Purchased Call/AIGO Index/AIG100BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2026	06/02/2028	3	6,886,337	2099.43		264,492		255,318		239,665			(9,688)		47,785		0001
Purchased Call/AIGO Index/AIG100ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/16/2028	1	2,445,450	2071.6		93,905		88,359		99,195			(5,901)		16,763		0001
Purchased Call/AIGO Index/AIG100BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/07/2028	1	1,689,028	2077.27		64,859		62,901		67,068			(2,212)		11,762		0001
Purchased Call/AIGO Index/AIG100CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2026	06/29/2028	1	3,459,418	2085.62		132,961		132,961		132,444					24,462		0001
Purchased Call/AIGO Index/AIG100CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/28/2028	1	1,250,215	2083.4		48,008		47,942		48,465			(262)		8,834		0001
Purchased Call/AIGO Index/AIG100BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2026	04/07/2028	7	4,332,323	2027.94		181,350		161,290		221,022			(20,355)		28,840		0001
Purchased Call/AIGO Index/AIG100BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2026	04/13/2028	4	3,216,609	2063.28		126,582		114,121		134,631			(12,824)		21,512		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG100BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2026	04/07/2028	4	4,148,577	2048.12		161,203		143,742		188,951			(17,959)		27,617		0001
Purchased Call/AIGO Index/AIG1009SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2026	05/05/2028	5	3,638,965	2077.3		145,488		134,741		141,981			(10,943)		24,743		0001
Purchased Call/AIGO Index/AIG1009SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2026	04/27/2028	3	2,714,698	2072.89		99,535		91,120		108,221			(8,540)		18,349		0001
Purchased Call/AIGO Index/AIG100ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2026	05/12/2028	6	5,115,262	2087.99		188,870		177,593		188,155			(11,941)		34,961		0001
Purchased Call/AIGO Index/AIG1009SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2026	04/28/2028	3	7,242,661	2059.93		281,614		258,175		311,384			(23,857)		48,990		0001
Purchased Call/AIGO Index/AIG100BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	03/31/2028	3	6,171,349	2025.75		238,659		209,772		317,849			(29,192)		40,860		0001
Purchased Call/AIGO Index/AIG100CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2026	06/26/2028	2	6,110,189	2083.4		235,503		235,302		236,617			(922)		43,117		0001
Purchased Call/AIGO Index/AIG100AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2026	05/12/2028	5	5,955,595	2088.92		226,709		212,347		217,868			(14,776)		40,704		0001
Purchased Call/AIGO Index/AIG1009SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2026	04/28/2028	5	3,579,828	2065.96		137,490		125,983		148,652			(11,707)		24,214		0001
Purchased Call/AIGO Index/AIG1008SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2026	04/11/2028	2	3,046,475	2047.43		118,313		105,669		139,556			(13,039)		20,343		0001
Purchased Call/AIGO Index/AIG100CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/16/2028	3	4,053,872	2095.76		154,494		152,855		145,388			(2,301)		28,409		0001
Purchased Call/AIGO Index/AIG1009S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2026	04/21/2028	4	4,145,912	2066.99		161,292		146,950		170,517			(14,865)		27,896		0001
Purchased Call/AIGO Index/AIG1008SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2026	04/17/2028	4	4,333,958	2072.74		166,107		150,014		171,989			(16,537)		29,073		0001
Purchased Call/AIGO Index/AIG100BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/09/2028	3	4,044,811	2087.03		156,588		153,224		151,992			(3,983)		28,207		0001
Purchased Call/AIGO Index/AIG1008SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2026	04/10/2028	4	5,166,223	2047.43		206,107		184,249		236,551			(22,323)		34,471		0001
Purchased Call/AIGO Index/AIG1008SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2026	04/13/2028	4	3,526,402	2053.78		142,987		128,230		155,927			(14,956)		23,584		0001
Purchased Call/AIGO Index/AIG100AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/22/2028	5	5,310,249	2080.35		211,449		201,532		205,406			(10,569)		36,559		0001
Purchased Call/AIGO Index/AIG1009SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2026	05/05/2028	3	3,593,806	2083.56		139,316		129,559		135,156			(10,264)		24,436		0001
Purchased Call/AIGO Index/AIG1009SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2026	04/24/2028	4	3,639,707	2070.7		140,840		128,604		146,724			(12,612)		24,546		0001
Purchased Call/AIGO Index/AIG1009S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2026	04/21/2028	3	5,393,271	2074.05		205,703		186,723		212,845			(19,361)		36,289		0001
Purchased Call/AIGO Index/AIG100AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2026	05/11/2028	4	3,248,323	2092.52		121,720		113,763		116,248			(8,117)		22,185		0001
Purchased Call/AIGO Index/AIG100CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/21/2028	1	1,231,044	2095.76		47,272		46,753		44,276			(773)		8,657		0001
Purchased Call/AIGO Index/AIG1008SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2026	04/07/2028	5	6,038,985	2045.62		235,607		209,827		279,001			(26,402)		40,201		0001
Purchased Call/AIGO Index/AIG1008SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2026	04/12/2028	1	1,770,820	2047.43		68,531		61,198		81,155			(7,573)		11,834		0001
Purchased Call/AIGO Index/AIG1009SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2026	04/25/2028	2	4,223,302	2070.7		163,204		148,874		170,343			(14,902)		28,503		0001
Purchased Call/AIGO Index/AIG1009S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2026	04/21/2028	4	3,380,883	2065.71		132,727		120,289		140,090			(12,618)		22,749		0001
Purchased Call/AIGO Index/AIG100AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/10/2028	3	1,346,191	2089.23		51,758		48,251		49,097			(3,695)		9,187		0001
Purchased Call/AIGO Index/AIG100BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2026	05/31/2028	1	1,630,175	2099.08		62,762		60,265		56,786			(2,740)		11,296		0001
Purchased Call/AIGO Index/AIG100CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2026	06/23/2028	4	7,050,776	2081.91		272,048		270,720		274,938			(2,028)		49,651		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG100BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2026	06/09/2028	4	6,217,736	2068.49		243,223		237,145		259,789			(6,536)		43,360		0001
Purchased Call/AIGO Index/AIG100ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2026	05/19/2028	3	3,680,232	2058.54		146,221		138,144		161,054			(8,297)		25,282		0001
Purchased Call/AIGO Index/AIG100BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/16/2028	3	4,250,995	2094.21		161,072		158,560		153,818			(2,990)		29,790		0001
Purchased Call/AIGO Index/AIG1009ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2026	05/04/2028	6	2,129,605	2068.1		87,092		80,681		87,612			(6,538)		14,469		0001
Purchased Call/AIGO Index/AIG1009SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2026	05/01/2028	6	5,138,282	2074.34		195,427		180,348		203,548			(15,605)		34,834		0001
Purchased Call/AIGO Index/AIG100ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2026	05/15/2028	3	5,251,152	2071.6		198,886		187,242		212,897			(12,186)		35,969		0001
Purchased Call/AIGO Index/AIG100ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2026	05/19/2028	3	5,336,964	2071.71		206,368		195,343		216,681			(11,510)		36,663		0001
Purchased Call/AIGO Index/AIG100AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2026	05/09/2028	3	3,139,194	2089.23		121,087		112,807		114,420			(8,723)		21,408		0001
Purchased Call/AIGO Index/AIG100ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2026	05/26/2028	4	2,971,148	2092.75		114,852		109,669		107,119			(5,345)		20,514		0001
Purchased Call/AIGO Index/AIG100AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/08/2028	5	5,540,233	2089.23		213,965		199,485		201,820			(14,989)		37,754		0001
Purchased Call/AIGO Index/AIG100BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2026	05/30/2028	1	2,441,319	2099.08		93,991		90,247		84,990			(4,109)		16,904		0001
Purchased Call/AIGO Index/AIG100BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2026	05/26/2028	5	5,222,441	2099.08		196,819		190,470		194,177			(6,776)		36,058		0001
Purchased Call/AIGO Index/AIG100ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2026	05/18/2028	4	2,914,200	2067.41		108,358		102,368		121,205			(6,129)		20,005		0001
Purchased Call/AIGO Index/AIG1009SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	04/28/2028	5	4,215,790	2073.02		163,059		150,173		168,020			(13,452)		28,516		0001
Purchased Call/AIGO Index/AIG100BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/04/2028	1	1,597,396	2026.77		61,819		54,526		81,932			(7,506)		10,609		0001
Purchased Call/AIGO Index/AIG1009S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2026	04/20/2028	3	2,257,554	2073.3		84,310		76,358		89,440			(8,053)		15,179		0001
Purchased Call/AIGO Index/AIG100BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/08/2028	4	2,983,399	2079.27		113,099		110,098		117,176			(3,162)		20,790		0001
Purchased Call/AIGO Index/AIG1008S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/03/2028	4	5,440,294	2026.77		210,853		186,186		278,929			(25,271)		36,104		0001
Purchased Call/AIGO Index/AIG1009SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2026	04/26/2028	1	2,220,843	2070.7		85,947		78,401		89,622			(7,856)		15,000		0001
Purchased Call/AIGO Index/AIG100BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2026	04/13/2028	4	6,734,762	2062.69		262,236		235,517		282,853			(27,160)		45,040		0001
Purchased Call/AIGO Index/AIG100BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2026	06/14/2028	2	1,043,670	2091.4		39,918		39,158		38,342			(929)		7,304		0001
Purchased Call/AIGO Index/AIG100ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/23/2028	1	2,662,483	2080.35		102,239		97,317		103,041			(5,447)		18,343		0001
Purchased Call/AIGO Index/AIG100BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2026	06/12/2028	4	4,360,365	2091.4		169,816		166,467		160,012			(3,794)		30,471		0001
Purchased Call/AIGO Index/AIG100BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/13/2028	1	2,157,200	2091.4		82,836		81,130		79,208			(2,037)		15,086		0001
Purchased Call/AIGO Index/AIG100CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/20/2028	1	3,318,709	2095.76		127,438		126,038		119,294			(2,086)		23,322		0001
Purchased Call/AIGO Index/AIG1008SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2026	04/06/2028	3	1,822,241	2027.98		72,681		64,446		92,909			(8,326)		12,121		0001
Purchased Call/AIGO Index/AIG1009SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2026	05/02/2028	1	2,800,178	2074.34		108,087		99,624		110,985			(8,860)		18,997		0001
Purchased Call/AIGO Index/AIG100ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/17/2028	1	1,182,348	2071.6		45,402		42,724		47,984			(2,849)		8,110		0001
Purchased Call/AIGO Index/AIG100BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2026	06/02/2028	5	4,489,518	2103.81		161,670		156,671		152,244			(5,609)		31,153		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG100BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2026	06/15/2028	3	3,894,668	2097.2		146,425		143,908		138,405			(2,780)		27,274		0001
Purchased Call/AIGO Index/AIG100CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2026	06/23/2028	4	4,648,295	2084.83		177,591		177,289		175,589			(935)		32,733		0001
Purchased Call/AIGO Index/AIG100ASO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/19/2028	3	5,777,570	2076.19		224,120		213,120		228,584			(12,091)		39,690		0001
Purchased Call/AIGO Index/AIG100BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/06/2028	1	3,129,752	2077.27		119,870		116,247		124,214			(4,094)		21,779		0001
Purchased Call/AIGO Index/AIG100AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2026	05/12/2028	6	3,876,448	2088.32		148,403		138,965		142,312			(9,692)		26,494		0001
Purchased Call/AIGO Index/AIG100CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2026	06/30/2028	1	2,034,090	2085.62		77,906		77,906		77,916					14,393		0001
Purchased Call/AIGO Index/AIG1009SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2026	04/19/2028	2	1,957,455	2072.74		75,329		68,016		77,764			(7,559)		13,151		0001
Purchased Call/AIGO Index/AIG1009SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2026	05/03/2028	1	1,382,317	2074.34		53,357		49,185		54,817			(4,368)		9,385		0001
Purchased Call/AIGO Index/AIG100ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/24/2028	1	2,105,208	2080.35		80,840		76,953		81,518			(4,301)		14,514		0001
Purchased Call/AIGO Index/AIG100BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2026	06/09/2028	3	5,319,006	2077.64		198,873		193,688		210,973			(5,506)		37,092		0001
Purchased Call/AIGO Index/AIG100BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/05/2028	1	1,235,530	2026.77		47,815		42,182		63,395			(5,798)		8,212		0001
Purchased Call/UBSIBAIV Index/UIB000V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2025	07/17/2026	4	2,998,352	522.95	87,844			3,900		2,492			(43,649)		3,235		0001
Purchased Call/UBSIBAIV Index/UIB000V$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/24/2026	3	2,937,579	525.25	86,355			5,515		2,794			(42,925)		3,766		0001
Purchased Call/UBSIBAIV Index/UIB000V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2025	07/17/2026	4	4,395,699	522.89	129,501			5,763		3,692			(64,599)		4,743		0001
Purchased Call/UBSIBAIV Index/UIB000V$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2025	07/30/2026	4	2,341,098	524.74	66,368			5,340		3,572			(32,998)		3,356		0001
Purchased Call/UBSIBAIV Index/UIB000USI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2025	07/02/2026	3	4,775,315	525.01	136,343			380					(68,255)		1,767		0001
Purchased Call/UBSIBAIV Index/UIB000V$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2025	07/31/2026	4	3,665,964	523.55	107,837			9,017		7,108			(53,810)		5,342		0001
Purchased Call/UBSIBAIV Index/UIB000V$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/21/2026	4	3,527,262	523.46	108,387			6,007		3,798			(54,037)		4,230		0001
Purchased Call/UBSIBAIV Index/UIB000V$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/22/2026	5	4,220,788	524.91	125,212			7,266		3,664			(62,270)		5,181		0001
Purchased Call/UBSIBAIV Index/UIB000USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2025	07/02/2026	4	2,417,769	524.26	71,561			199					(35,563)		895		0001
Purchased Call/UBSIBAIV Index/UIB000X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2025	09/04/2026	5	1,953,291	534	60,079			10,858		3,136			(29,938)		4,153		0001
Purchased Call/UBSIBAIV Index/UIB000USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2025	07/07/2026	3	4,349,074	523.86	128,852			2,136		289			(64,084)		3,011		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000US/I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2025	07/15/2026	4	4,645,675	523.3	136,285			5,266		2,790			(67,697)		4,709		0001
Purchased Call/UBSIBAIV Index/UIB000US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2025	07/10/2026	3	2,112,902	525.8	61,098			1,526		201			(30,357)		1,749		0001
Purchased Call/UBSIBAIV Index/UIB000V$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2025	07/29/2026	3	3,847,013	525.65	110,784			8,562		4,755			(55,016)		5,422		0001
Purchased Call/UBSIBAIV Index/UIB000V$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2025	07/23/2026	3	1,734,885	525.99	50,145			3,055		1,312			(24,915)		2,177		0001
Purchased Call/UBSIBAIV Index/UIB000V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2025	08/05/2026	3	3,846,631	523.98	113,224			10,930		8,617			(56,214)		6,040		0001
Purchased Call/UBSIBAIV Index/UIB000US/L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2025	07/08/2026	3	3,578,610	524.27	105,573			2,039		309			(52,414)		2,649		0001
Purchased Call/UBSIBAIV Index/UIB000V$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/24/2026	2	3,337,907	525.59	97,313			6,226		2,971			(48,595)		4,280		0001
Purchased Call/UBSIBAIV Index/UIB000US/Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2025	07/16/2026	2	3,007,328	523.43	87,554			3,629		1,986			(43,462)		3,148		0001
Purchased Call/UBSIBAIV Index/UIB000V/$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2025	08/06/2026	4	2,317,861	524.39	67,935			6,778		5,088			(33,770)		3,690		0001
Purchased Call/UBSIBAIV Index/UIB000U$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2025	07/10/2026	4	4,531,407	525.19	131,735			3,300		545			(65,768)		3,750		0001
Purchased Call/UBSIBAIV Index/UIB000V/$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2025	08/25/2026	4	3,157,036	531.56	97,707			14,856		5,092			(48,613)		6,183		0001
Purchased Call/UBSIBAIV Index/UIB000X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2025	08/28/2026	3	4,403,100	535.04	127,943			20,644		5,047			(63,559)		8,851		0001
Purchased Call/UBSIBAIV Index/UIB000V/$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2025	08/18/2026	3	3,190,126	526.09	98,430			13,069		8,239			(49,010)		5,844		0001
Purchased Call/UBSIBAIV Index/UIB000V/$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2025	08/14/2026	3	2,867,205	527.35	81,847			9,995		5,576			(40,692)		5,034		0001
Purchased Call/UBSIBAIV Index/UIB000V/$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2025	08/11/2026	4	4,171,673	524.49	132,601			15,036		10,717			(65,981)		7,076		0001
Purchased Call/UBSIBAIV Index/UIB000X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2025	09/02/2026	4	2,725,023	531.84	81,321			14,186		5,329			(40,485)		5,705		0001
Purchased Call/UBSIBAIV Index/UIB000X$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2025	09/15/2026	5	3,962,803	541.11	113,630			23,933		3,778			(56,680)		9,101		0001
Purchased Call/UBSIBAIV Index/UIB000Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2025	09/23/2026	2	2,688,787	538.04	78,217			18,113		4,395			(38,814)		6,488		0001
Purchased Call/UBSIBAIV Index/UIB000V/$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2025	08/19/2026	3	3,551,155	527.55	104,232			14,095		7,880			(51,755)		6,572		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000V$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2025	07/28/2026	5	3,892,210	525.55	113,818			8,502		4,610			(56,666)		5,390		0001
Purchased Call/UBSIBAIV Index/UIB000V#H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/17/2026	1	85,623	525.95	2,517			326		219			(1,242)		155		0001
Purchased Call/UBSIBAIV Index/UIB000X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2025	08/26/2026	4	3,833,724	533.51	113,502			17,544		4,988			(56,386)		7,575		0001
Purchased Call/UBSIBAIV Index/UIB000Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2025	09/30/2026	3	3,176,500	535.02	96,118			24,147		8,017			(47,742)		7,974		0001
Purchased Call/UBSIBAIV Index/UIB000Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2025	09/18/2026	5	3,580,379	538.63	102,883			22,681		4,894			(51,422)		8,381		0001
Purchased Call/UBSIBAIV Index/UIB000X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/04/2026	4	5,282,727	535.84	157,377			28,445		6,820			(78,459)		11,232		0001
Purchased Call/UBSIBAIV Index/UIB000Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2025	09/17/2026	5	2,022,187	538.7	58,581			12,725		2,676			(29,247)		4,704		0001
Purchased Call/UBSIBAIV Index/UIB000X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2025	09/09/2026	3	2,903,014	537.13	90,114			17,423		3,712			(44,764)		6,402		0001
Purchased Call/UBSIBAIV Index/UIB000X$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2025	09/08/2026	3	3,220,808	537.45	97,493			18,616		3,859			(48,549)		7,052		0001
Purchased Call/UBSIBAIV Index/UIB000X$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	09/01/2026	1	745,969	534.59	22,006			3,759		1,025			(10,824)		1,550		0001
Purchased Call/UBSIBAIV Index/UIB000V#4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2025	08/07/2026	3	4,016,355	524.56	117,987			12,145		8,930			(58,919)		6,480		0001
Purchased Call/UBSIBAIV Index/UIB000X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2025	08/31/2026	2	1,161,607	534.59	31,991			5,411		1,549			(15,928)		2,394		0001
Purchased Call/UBSIBAIV Index/UIB000Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	5	4,561,020	537.64	134,155			30,794		7,605			(66,783)		10,940		0001
Purchased Call/UBSIBAIV Index/UIB000Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2025	09/24/2026	1	179,999	536.78	4,809			1,135		342			(2,391)		437		0001
Purchased Call/UBSIBAIV Index/UIB000X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/28/2026	3	3,509,629	534.59	99,844			16,150		4,251			(49,835)		7,055		0001
Purchased Call/UBSIBAIV Index/UIB000Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	09/25/2026	5	3,644,018	533.86	108,976			26,029		9,403			(54,205)		8,895		0001
Purchased Call/UBSIBAIV Index/UIB000V$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/27/2026	1	59,792	525.59	1,758			126		66			(867)		81		0001
Purchased Call/UBSIBAIV Index/UIB000V#2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2025	08/07/2026	4	3,637,015	524.41	107,100			10,999		8,260			(53,249)		5,868		0001
Purchased Call/UBSIBAIV Index/UIB000V#U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/21/2026	4	4,457,919	533.51	126,579			17,971		4,847			(63,268)		8,413		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000I#SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2025	08/20/2026	3	1,749,779	528.01	50,188			6,957		3,778			(24,942)		3,270		0001
Purchased Call/UBSIBAIV Index/UIB000XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2025	08/27/2026	3	3,451,833	534.14	102,645			16,209		4,280			(50,976)		6,880		0001
Purchased Call/UBSIBAIV Index/UIB000I#SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2025	08/12/2026	4	2,564,898	526.94	79,882			9,265		4,916			(39,704)		4,402		0001
Purchased Call/UBSIBAIV Index/UIB000XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2025	09/03/2026	3	3,348,875	531.78	102,032			18,061		6,761			(50,680)		7,066		0001
Purchased Call/UBSIBAIV Index/UIB000XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2025	09/10/2026	3	1,660,606	540.64	50,125			9,874		1,441			(24,952)		3,688		0001
Purchased Call/UBSIBAIV Index/UIB000VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2025	07/31/2026	3	3,390,365	523.15	100,997			8,430		6,995			(50,439)		4,940		0001
Purchased Call/UBSIBAIV Index/UIB000YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2025	09/21/2026	1	505,646	537.38	14,917			3,370		848			(7,357)		1,206		0001
Purchased Call/UBSIBAIV Index/UIB000YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2025	09/16/2026	4	4,605,025	541.18	131,504			27,954		4,483			(65,345)		10,644		0001
Purchased Call/UBSIBAIV Index/UIB000YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2025	09/29/2026	3	4,905,097	536.32	139,864			34,760		10,750			(69,514)		12,246		0001
Purchased Call/UBSIBAIV Index/UIB000VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/24/2026	1	78,000	525.59	2,278			146		69			(1,133)		100		0001
Purchased Call/UBSIBAIV Index/UIB000XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2025	09/11/2026	3	3,686,541	542.56	104,657			20,903		2,607			(51,986)		8,243		0001
Purchased Call/UBSIBAIV Index/UIB000USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2025	07/01/2026	3	4,201,211	524.52	122,250								(60,807)		1,099		0001
Purchased Call/UBSIBAIV Index/UIB000USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2025	07/14/2026	2	2,652,546	525.33	72,683			2,611		778			(36,150)		2,597		0001
Purchased Call/UBSIBAIV Index/UIB000I#SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/13/2026	3	2,269,160	530.3	62,375			7,429		2,816			(30,993)		3,939		0001
Purchased Call/UBSIBAIV Index/UIB000I#SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2025	08/21/2026	3	3,907,357	526.6	132,804			18,806		10,305			(66,031)		7,374		0001
Purchased Call/UBSIBAIV Index/UIB000I#SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2025	08/14/2026	4	5,025,360	525.95	147,966			18,123		11,748			(73,983)		8,823		0001
Purchased Call/UBSIBAIV Index/UIB000YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/25/2026	3	5,138,168	535.16	152,563			36,503		11,697			(76,187)		12,543		0001
Purchased Call/UBSIBAIV Index/UIB000YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2025	09/24/2026	3	1,645,219	538.18	46,160			10,868		3,125			(22,955)		3,993		0001
Purchased Call/UBSIBAIV Index/UIB000YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2025	09/18/2026	7	4,272,778	537.38	125,345			27,685		6,692			(62,880)		10,002		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000V$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2025	08/04/2026	3	3,177,436	524.46	91,869			8,635		6,384			(45,710)		4,920		0001
Purchased Call/UBSIBAIV Index/UIB000X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/11/2026	2	4,684,325	540.1	139,214			27,876		4,472			(69,469)		10,474		0001
Purchased Call/UBSIBAIV Index/UIB000U$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2025	07/09/2026	3	2,197,243	524.82	65,476			1,451		220			(32,535)		1,725		0001
Purchased Call/UBSIBAIV Index/UIB000Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/28/2026	1	731,044	535.16	21,566			5,287		1,758			(10,636)		1,815		0001
Purchased Call/UBSIBAIV Index/UIB000I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2025	08/24/2026	1	473,489	533.51	13,921			2,071		575			(6,865)		919		0001
Purchased Call/UBSIBAIV Index/UIB000X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/14/2026	2	1,061,554	540.1	31,182			6,447		1,106			(15,396)		2,422		0001
Purchased Call/UBSIBAIV Index/UIB000Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2025	10/02/2026	3	3,740,028	538.54	111,164			28,690		6,992			(55,270)		9,490		0001
Purchased Call/UBSIBAIV Index/UIB1002$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/18/2026	3	5,434,627	529.99	163,175			77,127		43,363			(81,348)		18,599		0001
Purchased Call/UBSIBAIV Index/UIB1001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/25/2025	11/25/2026	3	3,115,171	532.12	92,754			37,788		18,667			(46,050)		9,918		0001
Purchased Call/UBSIBAIV Index/UIB1000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2025	10/29/2026	3	1,935,009	533.99	52,161			17,335		7,928			(25,915)		5,571		0001
Purchased Call/UBSIBAIV Index/UIB1003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2025	12/22/2026	4	2,803,988	532.43	84,172			40,618		19,843			(41,881)		9,708		0001
Purchased Call/UBSIBAIV Index/UIB1000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2025	11/04/2026	4	3,272,975	527.85	94,908			33,021		22,145			(47,133)		9,653		0001
Purchased Call/UBSIBAIV Index/UIB000Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/14/2025	10/14/2026	4	5,465,252	537.27	158,156			45,842		14,087			(78,550)		14,726		0001
Purchased Call/UBSIBAIV Index/UIB1001$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2025	11/20/2026	4	5,913,939	525.27	177,854			70,227		52,930			(88,626)		18,508		0001
Purchased Call/UBSIBAIV Index/UIB1000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2025	11/06/2026	4	6,587,636	528.74	195,841			69,936		42,624			(97,690)		19,582		0001
Purchased Call/UBSIBAIV Index/UIB1000$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/23/2026	3	4,803,357	536.24	143,161			45,386		15,324			(71,411)		13,481		0001
Purchased Call/UBSIBAIV Index/UIB000Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2025	10/07/2026	4	4,682,610	536.99	135,997			36,848		11,074			(67,587)		12,194		0001
Purchased Call/UBSIBAIV Index/UIB000Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/21/2025	10/20/2026	5	3,510,171	537.6	103,773			31,844		9,605			(51,630)		9,722		0001
Purchased Call/UBSIBAIV Index/UIB1001$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2025	11/13/2026	6	4,762,939	526.27	137,374			51,471		38,261			(68,284)		14,537		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2025	10/06/2026	5	4,843,188	538.87	136,126			36,487		9,444			(67,706)		12,548		0001
Purchased Call/UBSIBAIV Index/UIB1002$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/04/2026	2	4,082,329	529.3	118,986			51,446		31,165			(59,036)		13,387		0001
Purchased Call/UBSIBAIV Index/UIB1002$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/14/2026	1	1,515,154	529.4	44,697			20,440		12,225			(22,044)		5,124		0001
Purchased Call/UBSIBAIV Index/UIB1003$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/24/2025	12/23/2026	4	4,318,630	533.09	126,524	1,210		61,969		29,558			(63,424)		14,994		0001
Purchased Call/UBSIBAIV Index/UIB1002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2025	12/15/2026	4	4,938,831	529.37	142,081	2,177		66,587		40,143			(71,700)		16,753		0001
Purchased Call/UBSIBAIV Index/UIB1002$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/03/2026	4	2,063,757	530.48	58,592			25,225		14,557			(29,207)		6,746		0001
Purchased Call/UBSIBAIV Index/UIB1000$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/09/2026	1	1,864,684	528.74	55,008			19,906		12,359			(27,129)		5,607		0001
Purchased Call/UBSIBAIV Index/UIB1002$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/18/2026	4	4,550,557	528.62	136,910			64,589		39,314			(68,031)		15,573		0001
Purchased Call/UBSIBAIV Index/UIB1000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2025	11/03/2026	4	3,765,334	530.42	102,761			35,487		21,106			(51,092)		11,061		0001
Purchased Call/UBSIBAIV Index/UIB1002$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2025	12/09/2026	4	3,033,574	526.25	96,163			42,846		28,593			(47,826)		10,105		0001
Purchased Call/UBSIBAIV Index/UIB000Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2025	10/22/2026	3	2,684,084	537.12	78,521			24,558		7,859			(39,005)		7,500		0001
Purchased Call/UBSIBAIV Index/UIB1001$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2025	11/24/2026	4	3,088,881	527.99	101,487			41,086		23,960			(50,515)		9,801		0001
Purchased Call/UBSIBAIV Index/UIB1002$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2025	12/16/2026	2	3,079,338	528.94	90,133			41,880		25,824			(44,784)		10,477		0001
Purchased Call/UBSIBAIV Index/UIB1002$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2025	12/11/2026	3	5,284,832	529.4	155,106			70,289		41,886			(77,306)		17,712		0001
Purchased Call/UBSIBAIV Index/UIB1003$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/26/2025	12/24/2026	5	10,195,623	534.42	294,303	2,200		145,483		64,865			(148,094)		35,500		0001
Purchased Call/UBSIBAIV Index/UIB000Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/02/2026	6	5,773,643	539.52	167,018			43,254		9,807			(83,433)		14,650		0001
Purchased Call/UBSIBAIV Index/UIB000Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2025	10/09/2026	3	4,384,416	562.56	123,079			34,225		13,938			(61,131)		11,532		0001
Purchased Call/UBSIBAIV Index/UIB000Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	3	5,678,261	529.86	175,651			48,934		25,628			(87,645)		14,935		0001
Purchased Call/UBSIBAIV Index/UIB000Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2025	10/01/2026	2	2,413,908	536.68	73,802			18,818		5,300			(36,670)		6,092		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1000$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2025	11/10/2026	5	3,671,374	529.89	111,529			40,701		22,680			(55,453)		11,081		0001
Purchased Call/UBSIBAIV Index/UIB000Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/16/2026	4	4,025,992	534.3	123,017			36,618		13,765			(61,402)		10,950		0001
Purchased Call/UBSIBAIV Index/UIB000Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/21/2025	10/21/2026	3	2,823,471	538.48	81,225			25,121		7,270			(40,347)		7,855		0001
Purchased Call/UBSIBAIV Index/UIB1002$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	2	2,878,308	531.78	82,536			37,300		19,754			(40,965)		9,647		0001
Purchased Call/UBSIBAIV Index/UIB1000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/04/2025	10/30/2026	3	5,156,753	530.2	151,576			50,996		28,311			(75,587)		14,907		0001
Purchased Call/UBSIBAIV Index/UIB1002$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2025	12/04/2026	3	5,308,600	527.96	153,497			66,573		43,971			(76,493)		17,408		0001
Purchased Call/UBSIBAIV Index/UIB1002$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/17/2026	2	2,690,964	526.71	84,169			39,523		25,781			(41,865)		9,182		0001
Purchased Call/UBSIBAIV Index/UIB000Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/12/2026	1	187,954	529.86	5,545			1,578		879			(2,735)		502		0001
Purchased Call/UBSIBAIV Index/UIB1000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2025	10/28/2026	4	2,630,230	537.4	71,825			23,598		8,138			(35,680)		7,541		0001
Purchased Call/UBSIBAIV Index/UIB000Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2025	10/08/2026	3	2,713,785	537.55	75,773			20,773		6,200			(37,636)		7,102		0001
Purchased Call/UBSIBAIV Index/UIB1000$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2025	11/02/2026	1	406,944	530.2	12,005			4,101		2,297			(5,921)		1,191		0001
Purchased Call/UBSIBAIV Index/UIB1001$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2025	11/12/2026	3	3,356,498	531	94,267			34,878		19,548			(46,783)		10,206		0001
Purchased Call/UBSIBAIV Index/UIB1001$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2025	11/18/2026	3	4,102,893	525.29	116,072			44,823		36,228			(57,625)		12,750		0001
Purchased Call/UBSIBAIV Index/UIB1001$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2025	11/13/2026	4	4,926,588	525.07	146,332			54,946		42,706			(72,980)		15,036		0001
Purchased Call/UBSIBAIV Index/UIB1001$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/25/2026	3	2,452,349	533.45	68,790			28,207		13,455			(34,300)		7,808		0001
Purchased Call/UBSIBAIV Index/UIB1002$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2025	12/02/2026	4	3,691,443	527.62	111,606			47,423		30,818			(55,423)		12,028		0001
Purchased Call/UBSIBAIV Index/UIB1002$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2026	4	2,934,748	525.82	87,452			38,689		28,208			(43,516)		9,746		0001
Purchased Call/UBSIBAIV Index/UIB1001$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2025	11/19/2026	3	1,789,531	522.41	53,759			21,019		18,932			(26,728)		5,581		0001
Purchased Call/UBSIBAIV Index/UIB000Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/19/2026	1	159,392	534.3	4,702			1,425		566			(2,319)		439		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1003$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2025	12/29/2026	3	3,946,970	532.94	115,118			57,637		28,267			(57,196)		13,936		0001
Purchased Call/UBSIBAIV Index/UIB1001$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/02/2025	11/17/2026	4	3,088,014	526.27	88,723			34,096		25,486			(44,149)		9,562		0001
Purchased Call/UBSIBAIV Index/UIB1000$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2025	11/11/2026	3	1,815,556	531.89	52,024			19,101		9,852			(25,845)		5,500		0001
Purchased Call/UBSIBAIV Index/UIB1000$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/27/2025	10/27/2026	4	5,106,275	537.65	147,091			47,954		15,294			(73,151)		14,578		0001
Purchased Call/UBSIBAIV Index/UIB1001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/20/2026	3	4,863,242	522.58	148,368			58,451		51,197			(73,687)		15,220		0001
Purchased Call/UBSIBAIV Index/UIB1003$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/30/2025	12/30/2026	4	3,217,052	532.83	89,388	3,588		46,880		23,336			(46,123)		11,390		0001
Purchased Call/UBSIBAIV Index/UIB1003$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/26/2025	12/28/2026	1	1,572,170	534.42	46,379			22,998		10,260			(22,874)		5,536		0001
Purchased Call/UBSIBAIV Index/UIB1001$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/30/2026	1	756,450	530.53	22,315			9,344		5,211			(11,006)		2,449		0001
Purchased Call/UBSIBAIV Index/UIB1001$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/27/2026	2	2,350,763	530.53	68,966			28,588		15,857			(34,353)		7,535		0001
Purchased Call/UBSIBAIV Index/UIB1001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2025	12/01/2026	4	4,050,787	526	123,894			52,401		37,055			(61,650)		13,156		0001
Purchased Call/UBSIBAIV Index/UIB1001$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/20/2026	1	54,000	525.27	1,588			626		483			(789)		169		0001
Purchased Call/UBSIBAIV Index/UIB1000$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2025	11/05/2026	3	1,893,107	526.6	55,800			19,602		14,049			(27,709)		5,605		0001
Purchased Call/UBSIBAIV Index/UIB1002$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/07/2026	1	1,030,286	527.96	30,393			13,313		8,688			(14,990)		3,411		0001
Purchased Call/UBSIBAIV Index/UIB1002$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/21/2026	1	883,615	529.99	26,067			12,423		7,173			(12,856)		3,050		0001
Purchased Call/UBSIBAIV Index/UIB1003$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2026	12/31/2026	5	1,715,166	530.74	12,508	39,526		26,556		14,095			(25,618)		6,089		0001
Purchased Call/UBSIBAIV Index/UIB000YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2025	10/05/2026	1	490,223	539.52	14,462			3,825		883			(7,132)		1,264		0001
Purchased Call/UIB000ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/15/2026	4	3,415,989	536.45	97,475			28,624		9,597			(48,463)		9,248		0001
Purchased Call/UIB000ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/16/2026	4	6,201,079	534.5	183,204			54,404		20,850			(91,073)		16,866		0001
Purchased Call/UBSIBAIV Index/UIB1000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/26/2026	1	626,883	536.24	18,493			5,961		2,077			(9,121)		1,782		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/27/2025	10/23/2026	4	4,655,695	536.92	135,667			42,918		14,042			(67,417)		13,066		0001
Purchased Call/UBSIBAIV Index/UIB000Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2025	10/13/2026	4	2,974,007	534.16	94,594			27,182		9,883			(47,041)		7,976		0001
Purchased Call/UBSIBAIV Index/UIB1003$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/30/2025	12/24/2026	2	440,776	534.4	12,309			6,059		2,808			(6,193)		1,535		0001
Purchased Call/UBSIBAIV Index/UIB1000$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/06/2026	3	4,947,182	526.6	148,271			52,663		36,981			(73,606)		14,705		0001
Purchased Call/UBSIBAIV Index/UIB1001$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2025	11/27/2026	2	2,849,681	533.45	83,619			34,591		15,887			(41,449)		9,134		0001
Purchased Call/UBSIBAIV Index/UIB1002$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/10/2026	3	1,820,254	528.78	55,065			24,653		14,876			(27,337)		6,082		0001
Purchased Call/UBSIBAIV Index/UIB1000$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2025	10/30/2026	3	5,286,742	529.83	156,230			52,439		29,825			(77,593)		15,282		0001
Purchased Call/UBSIBAIV Index/UIB1001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/23/2026	1	90,200	525.27	2,661			1,063		822			(1,312)		285		0001
Purchased Call/UBSIBAIV Index/UIB1001$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/16/2026	1	673,082	525.07	19,856			7,549		5,948			(9,793)		2,077		0001
Purchased Call/UBSIBAIV Index/UIB1004$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2026	01/22/2027	4	6,452,609	530.64	189,081			107,715		59,530			(81,984)		24,238		0001
Purchased Call/UBSIBAIV Index/UIB1003$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	3	6,183,403	537.08	181,109			96,125		36,942			(85,480)		22,423		0001
Purchased Call/UBSIBAIV Index/UIB1004$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2026	01/12/2027	5	4,580,012	536.41	130,238			70,205		29,156			(60,114)		16,781		0001
Purchased Call/UBSIBAIV Index/UIB1004$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2026	01/14/2027	2	1,561,426	533.97	46,346			25,308		11,548			(21,166)		5,750		0001
Purchased Call/UBSIBAIV Index/UIB1006$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	03/03/2027	4	4,330,383	526.24	122,420			82,798		57,684			(39,801)		17,775		0001
Purchased Call/UBSIBAIV Index/UIB1004$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/28/2026	01/27/2027	4	3,309,186	530.48	97,238			56,321		31,490			(40,966)		12,580		0001
Purchased Call/UBSIBAIV Index/UIB1006$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2026	02/19/2027	5	7,399,025	532.98	215,410			139,593		68,466			(76,637)		29,621		0001
Purchased Call/UBSIBAIV Index/UIB1006$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/25/2027	5	1,243,403	532.5	36,461			24,170		12,073			(12,384)		5,041		0001
Purchased Call/UBSIBAIV Index/UIB1005$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2026	02/02/2027	6	3,042,716	529.25	84,307			50,948		31,632			(33,417)		11,730		0001
Purchased Call/UBSIBAIV Index/UIB1005$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2026	02/03/2027	4	2,992,639	528.56	88,000			52,745		32,334			(35,346)		11,564		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1005$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/12/2027	4	5,686,823	529.97		167,949		105,607		59,385			(63,290)		22,424		0001
Purchased Call/UBSIBAIV Index/UIB1005$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/16/2027	6	2,503,419	530.21		73,891		47,072		26,238			(27,066)		9,958		0001
Purchased Call/UBSIBAIV Index/UIB1003$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/07/2027	5	1,638,461	534.1		48,182		25,521		11,572			(22,750)		5,926		0001
Purchased Call/UBSIBAIV Index/UIB1004$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	3	8,562,654	533.05		247,587		136,581		67,021			(112,125)		31,612		0001
Purchased Call/UBSIBAIV Index/UIB1005$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/11/2027	6	1,998,866	534.07		53,925		33,803		16,905			(20,240)		7,864		0001
Purchased Call/UBSIBAIV Index/UIB1005$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2026	02/17/2027	6	2,564,534	529.13		78,348		50,160		28,436			(28,313)		10,223		0001
Purchased Call/UBSIBAIV Index/UIB1006$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/23/2027	6	3,590,770	530.42		109,424		71,701		38,280			(37,847)		14,498		0001
Purchased Call/UBSIBAIV Index/UIB1005$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	02/19/2027	6	5,517,101	531.44		162,668		105,177		54,362			(58,131)		22,087		0001
Purchased Call/UBSIBAIV Index/UIB1006$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2026	03/02/2027	4	1,700,355	531.99		38,966		26,328		17,259			(12,697)		6,965		0001
Purchased Call/UBSIBAIV Index/UIB1006$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2026	03/05/2027	5	7,852,373	515.86		234,450		161,137		164,049			(74,239)		32,363		0001
Purchased Call/UBSIBAIV Index/UIB1006$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	03/05/2027	6	4,067,203	520.24		115,734		79,326		70,878			(36,909)		16,763		0001
Purchased Call/UBSIBAIV Index/UIB1006$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2026	03/10/2027	5	3,182,122	519.39		90,422		62,892		58,193			(27,654)		13,246		0001
Purchased Call/UBSIBAIV Index/UIB1007$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2026	03/12/2027	7	8,068,283	511.06		238,825		168,716		206,219			(71,159)		33,719		0001
Purchased Call/UBSIBAIV Index/UIB1007$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/17/2027	6	4,264,771	514.38		121,363		86,724		96,858			(34,808)		17,997		0001
Purchased Call/UBSIBAIV Index/UIB1006$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2026	03/09/2027	7	2,761,839	515.97		83,438		58,127		57,949			(25,458)		11,474		0001
Purchased Call/UBSIBAIV Index/UIB1006$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2026	03/11/2027	4	6,043,041	518.13		171,717		119,905		116,651			(52,076)		25,206		0001
Purchased Call/UBSIBAIV Index/UIB1005$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2026	02/04/2027	3	1,535,928	529.12		44,026		26,534		16,203			(17,571)		5,949		0001
Purchased Call/UBSIBAIV Index/UIB1005$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2026	02/10/2027	7	3,101,334	532.62		89,406		55,558		28,124			(33,916)		12,175		0001
Purchased Call/UBSIBAIV Index/UIB1006$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/24/2027	5	3,219,615	532.38		94,907		62,364		31,331			(32,658)		13,026		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1006SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2026	03/04/2027	7	4,200,906	526.6		115,317		78,405		55,239			(37,071)		17,279		0001
Purchased Call/UBSIBAIV Index/UIB1004SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2026	01/28/2027	3	1,017,360	531.23		30,309		17,709		9,351			(12,654)		3,877		0001
Purchased Call/UBSIBAIV Index/UIB1007SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2026	03/19/2027	8	4,686,139	507.91		140,819		102,461		150,207			(38,976)		19,851		0001
Purchased Call/UBSIBAIV Index/UIB1007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/16/2027	5	1,773,660	513.41		48,900		35,086		41,739			(13,897)		7,470		0001
Purchased Call/UBSIBAIV Index/UIB1006S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2026	02/26/2027	4	7,645,357	533.06		222,752		148,217		72,545			(75,474)		31,062		0001
Purchased Call/UBSIBAIV Index/UIB1003ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/08/2027	2	3,559,431	535		106,206		56,230		24,004			(50,301)		12,908		0001
Purchased Call/UBSIBAIV Index/UIB1006SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2026	02/26/2027	5	6,852,855	533.47		192,702		128,676		63,706			(64,780)		27,842		0001
Purchased Call/UBSIBAIV Index/UIB1004S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2026	01/19/2027	2	1,242,213	533.05		36,126		20,113		9,926			(16,175)		4,632		0001
Purchased Call/UBSIBAIV Index/UIB1004SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/20/2027	2	1,743,368	526.5		56,635		31,974		19,740			(24,823)		6,517		0001
Purchased Call/UBSIBAIV Index/UIB1004SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2026	01/21/2027	5	3,063,664	528.24		92,656		52,308		31,871			(40,502)		11,480		0001
Purchased Call/UBSIBAIV Index/UIB1005SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2026	02/09/2027	7	3,416,605	532		100,451		61,968		31,836			(38,579)		13,383		0001
Purchased Call/UBSIBAIV Index/UIB1005SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/17/2026	02/05/2027	6	6,979,566	529.53		207,343		126,412		72,423			(81,632)		27,093		0001
Purchased Call/UBSIBAIV Index/UIB1007SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/18/2027	6	4,974,379	511.2		136,824		98,534		127,769			(38,601)		21,032		0001
Purchased Call/UBSIBAIV Index/UIB1007SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/30/2026	03/23/2027	7	2,783,671	509.67		81,260		59,701		76,279			(21,732)		11,882		0001
Purchased Call/UBSIBAIV Index/UIB1006SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2026	03/08/2027	2	1,402,901	515.86		41,198		28,389		29,497			(13,006)		5,817		0001
Purchased Call/UBSIBAIV Index/UIB1005SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2027	1	1,256,234	529.53		37,059		22,664		13,194			(14,541)		4,910		0001
Purchased Call/UBSIBAIV Index/UIB1004S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2026	01/13/2027	3	2,414,624	535.22		69,763		37,738		16,556			(32,057)		8,870		0001
Purchased Call/UBSIBAIV Index/UIB1005S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	3	6,561,901	530.21		191,692		120,739		67,696			(72,019)		25,874		0001
Purchased Call/UBSIBAIV Index/UIB1003SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2026	12/31/2026	3	8,033,962	530.76		241,801		123,345		65,957			(118,983)		28,521		0001

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Purchased Call/UBSIBAIV Index/UIB1003SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2027	1	1,357,595	537.08		40,049		21,404		8,263			(18,770)		4,961		0001
Purchased Call/UBSIBAIV Index/UIB1004SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2026	01/26/2027	3	3,034,369	529.69		90,069		51,916		29,948			(38,191)		11,508		0001
Purchased Call/UBSIBAIV Index/UIB1004SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	4	4,302,720	532.27		123,050		72,439		37,638			(51,051)		16,434		0001
Purchased Call/UBSIBAIV Index/UIB1007S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2026	03/15/2027	1	1,900,616	511.06		56,068		39,696		48,829			(16,652)		7,990		0001
Purchased Call/UBSIBAIV Index/UIB1007S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2026	03/12/2027	4	3,524,706	512.5		102,933		72,500		85,287			(30,911)		14,730		0001
Purchased Call/UBSIBAIV Index/UIB1007SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	6	3,392,959	509.26		98,452		71,439		93,820			(27,390)		14,373		0001
Purchased Call/UBSIBAIV Index/UIB1007SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/30/2026	03/24/2027	7	3,685,329	509.67		106,541		78,555		101,170			(28,222)		15,760		0001
Purchased Call/UBSIBAIV Index/UIB1007SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	5	9,343,636	507.07		272,669		203,087		282,031			(70,900)		40,032		0001
Purchased Call/UBSIBAIV Index/UIB1007SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/30/2026	03/25/2027	5	3,904,793	512.23		109,703		80,918		97,670			(28,974)		16,730		0001
Purchased Call/UBSIBAIV Index/UIB1007ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	1	144,540	507.07		4,235		3,150		4,363			(1,108)		619		0001
Purchased Call/UBSIBAIV Index/UIB1003SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2026	01/05/2027	3	3,357,485	534.21		102,289		53,076		23,285			(49,224)		12,080		0001
Purchased Call/UBSIBAIV Index/UIB1003SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2026	01/06/2027	3	2,822,844	535.99		80,755		42,106		17,764			(38,663)		10,183		0001
Purchased Call/UBSIBAIV Index/UIB1004SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	2	6,501,766	530.24		191,537		108,820		61,261			(83,385)		24,422		0001
Purchased Call/UBSIBAIV Index/UIB1004SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2026	01/25/2027	2	1,489,233	530.64		43,908		25,167		13,929			(18,888)		5,635		0001
Purchased Call/UBSIBAIV Index/UIB1005S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	02/05/2027	4	5,112,589	525.41		151,990		92,305		64,902			(60,272)		19,846		0001
Purchased Call/UBSIBAIV Index/UIB1005SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2026	02/18/2027	6	2,209,055	531.59		65,560		42,316		21,809			(23,384)		8,825		0001
Purchased Call/UBSIBAIV Index/UIB1007SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/29/2027	1	627,743	507.07		18,456		13,778		19,052			(4,777)		2,710		0001
Purchased Call/UBSIBAIV Index/UIB1004SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2026	01/29/2027	3	5,971,082	527		176,704		104,096		68,349			(73,203)		22,807		0001
Purchased Call/UBSIBAIV Index/UIB1005S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	300,000	525.41		8,820		5,351		3,808			(3,504)		1,165		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1007$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/31/2026	03/25/2027	6	3,655,495	509.59		103,179		76,777		100,775			(26,891)		15,662		0001
Purchased Call/UBSIBAIV Index/UIB1004$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/20/2026	01/15/2027	3	1,402,261	534.54		37,694		20,786		10,103			(17,054)		5,177		0001
Purchased Call/UBSIBAIV Index/UIB1008$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/31/2026	03/30/2027	4	2,589,481	505.69		77,881		58,881		82,583			(19,110)		11,197		0001
Purchased Call/UBSIBAIV Index/UIB1007$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2026	03/31/2027	4	2,838,975	506.5		83,318		62,939		88,129			(20,507)		12,299		0001
Purchased Call/UBSIBAIV Index/UIB1004$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	02/01/2027	1	1,460,486	527		43,084		25,518		16,913			(17,727)		5,618		0001
Purchased Call/UBSIBAIV Index/UIB1003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2026	01/04/2027	1	2,181,082	530.76		64,342		33,146		18,292			(31,382)		7,827		0001
Purchased Call/UBSIBAIV Index/UIB1007$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/22/2027	1	1,569,474	507.91		46,143		33,558		50,502			(12,824)		6,687		0001
Purchased Call/UBSIBAIV Index/UIB1006$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2027	1	4,278,982	533.47		126,230		84,501		40,265			(42,306)		17,493		0001
Purchased Call/UBSIBAIV Index/UIB1005$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/22/2027	2	2,302,032	532.98		67,843		44,117		21,568			(24,012)		9,275		0001
Purchased Call/UBSIBAIV Index/UIB100C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2026	06/22/2027	3	3,491,052	512.89		94,384		92,938		97,251			(1,724)		17,263		0001
Purchased Call/UBSIBAIV Index/UIB100C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/29/2026	06/25/2027	3	6,634,652	511.11		194,108		193,714		196,630			(1,660)		32,945		0001
Purchased Call/UBSIBAIV Index/UIB100C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/21/2027	1	667,664	512.87		19,629		19,197		18,590			(640)		3,297		0001
Purchased Call/UBSIBAIV Index/UIB100C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/28/2027	1	948,858	511.11		27,896		27,820		28,242			(304)		4,731		0001
Purchased Call/UBSIBAIV Index/UIB100C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2026	06/29/2027	1	2,437,414	510.87		73,189		73,189		73,164					12,170		0001
Purchased Call/UBSIBAIV Index/UIB1008$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2026	04/15/2027	4	5,486,526	512.69		161,610		128,535		139,685			(33,490)		24,410		0001
Purchased Call/UBSIBAIV Index/UIB1009$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	04/28/2027	4	4,167,484	512.13		122,352		101,596		110,438			(20,998)		18,954		0001
Purchased Call/UBSIBAIV Index/UIB1009$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2026	05/03/2027	1	1,602,884	513.42		47,125		39,725		40,889			(7,704)		7,350		0001
Purchased Call/UBSIBAIV Index/UIB1008$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/14/2027	4	4,089,673	512.75		120,086		95,176		103,731			(25,177)		18,164		0001
Purchased Call/UBSIBAIV Index/UIB1008$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/13/2027	4	3,435,568	512.54		101,393		80,242		87,663			(21,347)		15,232		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB10098	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2026	04/23/2027	3	7,285,122	512.72		212,806		175,129		187,616			(38,777)		32,858		0001
Purchased Call/UBSIBAIV Index/UIB10099F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2026	04/27/2027	4	2,218,068	512.54		64,297		53,376		57,850			(11,051)		10,071		0001
Purchased Call/UBSIBAIV Index/UIB10099M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	04/30/2027	7	8,328,767	513.42		245,409		207,044		211,482			(39,582)		38,005		0001
Purchased Call/UBSIBAIV Index/UIB10099B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2026	04/23/2027	4	3,856,665	512.83		113,043		92,804		98,925			(20,889)		17,395		0001
Purchased Call/UBSIBAIV Index/UIB10099A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/22/2027	3	6,807,998	512.78		200,117		162,826		174,702			(37,757)		30,654		0001
Purchased Call/UBSIBAIV Index/UIB100BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/09/2027	5	7,311,732	511.27		215,538		169,011		194,141			(47,648)		32,191		0001
Purchased Call/UBSIBAIV Index/UIB100A33	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2026	05/12/2027	5	3,233,034	516.34		94,845		82,506		75,385			(12,557)		15,041		0001
Purchased Call/UBSIBAIV Index/UIB100A3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/18/2027	3	3,203,035	516.61		93,663		83,176		74,694			(10,703)		15,042		0001
Purchased Call/UBSIBAIV Index/UIB100A39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/18/2026	05/14/2027	3	3,125,341	517.01		88,854		78,162		71,380			(11,272)		14,586		0001
Purchased Call/UBSIBAIV Index/UIB100BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/28/2027	3	7,287,977	514.29		213,717		196,634		187,220			(18,429)		34,754		0001
Purchased Call/UBSIBAIV Index/UIB10099Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/05/2027	3	3,427,485	514.93		98,863		84,018		83,102			(15,065)		15,768		0001
Purchased Call/UBSIBAIV Index/UIB10099S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2026	05/04/2027	7	2,489,697	513.83		75,570		64,371		62,695			(11,392)		11,435		0001
Purchased Call/UBSIBAIV Index/UIB10099W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/07/2027	4	3,106,944	512.5		93,324		80,339		82,400			(13,553)		14,340		0001
Purchased Call/UBSIBAIV Index/UIB100BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/17/2027	4	5,850,300	514.01		169,311		165,226		155,998			(5,853)		28,726		0001
Purchased Call/UBSIBAIV Index/UIB10099Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2026	05/07/2027	4	7,000,791	513.56		208,194		179,446		178,857			(29,901)		32,311		0001
Purchased Call/UBSIBAIV Index/UIB100A3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/26/2026	05/26/2027	3	3,070,845	515.53		88,203		80,185		75,330			(8,246)		14,600		0001
Purchased Call/UBSIBAIV Index/UIB100BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2026	06/03/2027	3	5,954,315	515.15		175,000		162,969		149,778			(12,749)		28,649		0001
Purchased Call/UBSIBAIV Index/UIB100BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/08/2027	4	2,803,894	513.67		83,440		78,938		74,715			(4,723)		13,590		0001
Purchased Call/UBSIBAIV Index/UIB10099Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2026	05/10/2027	1	496,881	513.56		12,844		11,075		11,212			(1,855)		2,026		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2026	06/09/2027	3	5,047,401	514.41		141,306		133,833		131,345			(7,888)		24,500		0001
Purchased Call/UBSIBAIV Index/UIB100BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/11/2027	4	3,832,571	514.58		113,051		108,430		93,914			(5,405)		18,657		0001
Purchased Call/UBSIBAIV Index/UIB100ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2026	05/27/2027	5	4,402,387	514.78		130,706		119,547		111,037			(11,821)		20,962		0001
Purchased Call/UBSIBAIV Index/UIB100BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/16/2026	06/16/2027	3	4,124,819	516.71		114,421		111,027		100,267			(4,191)		20,225		0001
Purchased Call/UBSIBAIV Index/UIB100ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/24/2027	1	999,787	516.08		29,394		26,552		23,990			(3,124)		4,739		0001
Purchased Call/UBSIBAIV Index/UIB100BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	04/02/2027	3	8,493,954	503.97		251,823		192,187		288,346			(60,719)		36,931		0001
Purchased Call/UBSIBAIV Index/UIB100BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2026	04/01/2027	2	5,385,118	506.29		155,425		117,906		168,625			(37,740)		23,371		0001
Purchased Call/UBSIBAIV Index/UIB100BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2026	04/06/2027	6	2,297,409	504.99		75,370		58,422		75,705			(17,152)		10,061		0001
Purchased Call/UBSIBAIV Index/UIB100BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2026	04/08/2027	5	5,152,419	510.81		153,223		119,195		138,885			(34,398)		22,644		0001
Purchased Call/UBSIBAIV Index/UIB100ASO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/26/2026	05/21/2027	3	5,458,085	516.08		158,032		142,823		130,352			(16,306)		25,752		0001
Purchased Call/UBSIBAIV Index/UIB100BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/15/2027	5	3,893,834	515.44		115,732		111,928		98,692			(4,226)		19,065		0001
Purchased Call/UBSIBAIV Index/UIB1009SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	04/30/2027	3	4,622,298	514.05		134,857		113,300		114,781			(22,422)		21,092		0001
Purchased Call/UBSIBAIV Index/UIB100BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/04/2027	5	5,602,291	516.62		156,609		146,880		134,157			(10,871)		26,995		0001
Purchased Call/UBSIBAIV Index/UIB100BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/04/2027	3	5,246,826	513.27		154,177		144,880		140,945			(10,244)		25,283		0001
Purchased Call/UBSIBAIV Index/UIB100BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	4	4,247,367	511.11		125,714		98,318		113,410			(28,039)		18,700		0001
Purchased Call/UBSIBAIV Index/UIB100ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/21/2027	3	3,849,304	515.65		113,097		101,980		93,307			(12,143)		18,161		0001
Purchased Call/UBSIBAIV Index/UIB100BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	5	4,321,061	515.41		125,352		116,332		107,579			(9,363)		20,760		0001
Purchased Call/UBSIBAIV Index/UIB1009SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/11/2026	05/06/2027	5	5,044,717	513.92		146,649		125,272		127,020			(21,870)		23,246		0001
Purchased Call/UBSIBAIV Index/UIB100ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2026	05/14/2027	5	5,503,905	515.21		163,549		144,313		134,041			(20,104)		25,687		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1009$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2026	04/21/2027	4	3,762,691	512.6		110,741		89,867		97,039			(21,106)		16,913		0001
Purchased Call/UBSIBAIV Index/UIB100C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	3	4,372,675	512.1		125,903		125,394		125,455			(1,504)		21,713		0001
Purchased Call/UBSIBAIV Index/UIB100A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2026	05/28/2027	3	5,772,183	515.88		166,842		153,100		140,329			(14,935)		27,525		0001
Purchased Call/UBSIBAIV Index/UIB100B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/16/2027	5	5,897,506	513.31		172,517		138,709		147,031			(34,631)		26,284		0001
Purchased Call/UBSIBAIV Index/UIB100B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/15/2026	06/10/2027	4	5,046,214	511.64		152,433		144,902		144,285			(8,134)		24,530		0001
Purchased Call/UBSIBAIV Index/UIB100A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2026	05/13/2027	4	5,526,597	516.51		162,008		141,274		128,300			(21,201)		25,752		0001
Purchased Call/UBSIBAIV Index/UIB100C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2026	06/24/2027	5	4,676,263	509.92		139,973		138,572		143,765			(1,975)		23,188		0001
Purchased Call/UBSIBAIV Index/UIB100B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2027	3	3,281,603	505.18		103,227		79,824		107,584			(23,630)		14,397		0001
Purchased Call/UBSIBAIV Index/UIB100B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2026	04/16/2027	4	3,579,089	512.58		105,965		84,944		91,626			(21,609)		15,951		0001
Purchased Call/UBSIBAIV Index/UIB100A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/17/2027	1	1,104,175	515.21		32,463		28,617		27,018			(4,069)		5,177		0001
Purchased Call/UBSIBAIV Index/UIB100A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2026	05/11/2027	3	1,847,311	515.27		55,933		48,554		44,682			(7,500)		8,581		0001
Purchased Call/UBSIBAIV Index/UIB1008$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	04/05/2027	1	925,960	503.97		27,316		20,862		31,544			(6,606)		4,048		0001
Purchased Call/UBSIBAIV Index/UIB100B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/11/2027	4	7,884,214	515.86		229,979		220,621		195,881			(10,895)		38,381		0001
Purchased Call/UBSIBAIV Index/UIB100A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/20/2027	3	4,582,449	515.97		133,953		119,513		109,658			(14,964)		21,587		0001
Purchased Call/UBSIBAIV Index/UIB1009$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2027	1	1,265,133	512.72		37,195		30,637		32,733			(6,790)		5,735		0001
Purchased Call/UBSIBAIV Index/UIB100C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	4	6,803,339	512.87		197,886		193,634		188,461			(5,979)		33,405		0001
Purchased Call/UBSIBAIV Index/UIB1008$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2026	04/12/2027	1	1,969,532	511.27		57,904		45,462		52,537			(12,780)		8,717		0001
Purchased Call/UBSIBAIV Index/UIB100B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/01/2027	2	1,928,521	514.41		58,180		53,863		49,624			(4,453)		9,252		0001
Purchased Call/UBSIBAIV Index/UIB100A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/21/2027	1	115,582	516.08		3,387		3,056		2,760			(363)		545		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1009SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	04/29/2027	3	4,314,314	511.65		129,085		107,632		116,478			(21,843)		19,654		0001
Purchased Call/UBSIBAIV Index/UIB100CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/23/2027	3	2,836,969	510.68		82,972		81,842		85,007			(1,435)		14,048		0001
Purchased Call/UBSIBAIV Index/UIB1008SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/19/2027	1	815,890	513.31		24,069		19,361		20,440			(4,853)		3,655		0001
Purchased Call/UBSIBAIV Index/UIB1009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/20/2027	3	1,936,379	513.53		55,190		44,710		48,205			(10,581)		8,689		0001
Purchased Call/UBSIBAIV Index/UIB100CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2026	06/30/2027	1	4,151,830	511.7		121,649		121,649		121,516					20,759		0001
Purchased Call/UBSIBAIV Index/UIB100BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/14/2027	1	578,624	515.86		17,012		16,309		14,439			(834)		2,829		0001
Purchased Call/UBSIBAIV Index/UIB100ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/19/2027	4	3,290,884	516.77		95,213		84,695		76,441			(10,781)		15,479		0001
Purchased Call/UBSIBAIV Index/UIB100BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/07/2027	1	1,206,002	513.27		35,456		33,308		32,529			(2,415)		5,837		0001
Purchased Call/UBSIBAIV Index/UIB000DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/12/2024	07/02/2026	4	1,996,968	538.57	75,423			105					(18,876)		739		0001
Purchased Call/UBSIBAIV Index/UIB000DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/10/2026	2	1,655,712	542.56	69,796			869					(17,429)		1,370		0001
Purchased Call/UBSIBAIV Index/UIB000ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/31/2026	2	642,639	545.52	21,214			879		13			(5,278)		936		0001
Purchased Call/UBSIBAIV Index/UIB000F$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/21/2026	4	1,160,451	540.49	45,409			3,340		454			(11,792)		2,190		0001
Purchased Call/UBSIBAIV Index/UIB000ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2024	07/31/2026	3	1,189,441	549.81	40,782			1,688		8			(10,129)		1,733		0001
Purchased Call/UBSIBAIV Index/UIB000F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2024	08/28/2026	4	2,227,547	541.42	87,963			7,064		1,068			(21,923)		4,478		0001
Purchased Call/UBSIBAIV Index/UIB000F$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/13/2026	2	1,236,905	536.94	48,843			2,890		546			(12,128)		2,147		0001
Purchased Call/UBSIBAIV Index/UIB000FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/26/2024	08/21/2026	5	1,223,324	543.78	43,953			3,236		283			(11,449)		2,309		0001
Purchased Call/UBSIBAIV Index/UIB000G$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/04/2026	3	1,466,526	540.93	53,673			4,823		1,000			(13,361)		3,118		0001
Purchased Call/UBSIBAIV Index/UIB000HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2024	09/25/2026	2	2,090,660	548.84	86,339			10,238		1,087			(21,434)		5,103		0001
Purchased Call/UBSIBAIV Index/UIB000F$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/19/2026	4	2,539,493	541.5	100,747			6,799		756			(25,034)		4,700		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/22/2026	2	374,210	547.16	15,240			1,740		216			(3,780)		898		0001
Purchased Call/UBSIBAIV Index/UIB000FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2024	08/21/2026	4	1,694,297	543.69	50,727			4,045		397			(14,260)		3,198		0001
Purchased Call/UBSIBAIV Index/UIB000GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	08/31/2026	2	419,685	543.07	15,716			1,324		182			(3,916)		865		0001
Purchased Call/UBSIBAIV Index/UIB000HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2024	09/24/2026	3	1,312,383	549.85	51,180			5,991		585			(12,715)		3,185		0001
Purchased Call/UBSIBAIV Index/UIB000GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2024	09/11/2026	4	1,928,082	541.47	76,630			7,741		1,559			(19,362)		4,311		0001
Purchased Call/UBSIBAIV Index/UIB000ES X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2024	08/07/2026	3	2,467,034	528	105,229			5,372		3,315			(26,135)		3,980		0001
Purchased Call/UBSIBAIV Index/UIB000GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2024	09/04/2026	4	1,490,182	537.16	62,410			5,618		1,639			(15,602)		3,168		0001
Purchased Call/UBSIBAIV Index/UIB000F$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2024	08/14/2026	3	1,539,973	539.15	60,861			3,699		499			(15,139)		2,704		0001
Purchased Call/UBSIBAIV Index/UIB000FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	08/14/2026	4	874,722	539.5	35,582			2,166		267			(8,883)		1,536		0001
Purchased Call/UBSIBAIV Index/UIB000FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/28/2026	1	1,608,286	541.75	64,806			5,199		735			(16,113)		3,233		0001
Purchased Call/UBSIBAIV Index/UIB000ES R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2024	07/31/2026	2	1,386,360	539.62	44,722			1,856		120			(11,168)		2,020		0001
Purchased Call/UBSIBAIV Index/UIB000GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2024	09/11/2026	1	1,478,761	543.66	59,433			5,919		912			(14,838)		3,307		0001
Purchased Call/UBSIBAIV Index/UIB000GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/15/2026	1	316,348	543.66	12,953			1,356		223			(3,220)		726		0001
Purchased Call/UBSIBAIV Index/UIB000ES W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2024	08/06/2026	2	601,529	531.63	22,527			1,118		427			(5,597)		958		0001
Purchased Call/UBSIBAIV Index/UIB000GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2024	09/08/2026	1	383,475	537.16	16,106			1,531		475			(4,004)		840		0001
Purchased Call/UBSIBAIV Index/UIB000FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2024	08/12/2026	4	2,981,644	533.35	126,481			7,315		2,228			(31,437)		5,117		0001
Purchased Call/UBSIBAIV Index/UIB000D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/12/2024	07/01/2026	3	2,608,524	534.08	107,706								(26,764)		683		0001
Purchased Call/UBSIBAIV Index/UIB000ES E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/24/2026	2	1,294,221	539.17	55,994			1,779		44			(13,926)		1,659		0001
Purchased Call/UBSIBAIV Index/UIB000D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2024	07/10/2026	2	1,062,399	537.9	43,429			539					(10,784)		879		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	07/22/2026	3	3,337,935	545.51	123,954			3,582		10			(30,790)		4,097		0001
Purchased Call/UBSIBAIV Index/UIB000ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2024	07/24/2026	1	788,367	544.33	31,052			988		6			(7,752)		1,011		0001
Purchased Call/UBSIBAIV Index/UIB000D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2024	07/08/2026	5	3,099,936	537.62	117,907			1,137					(29,311)		2,295		0001
Purchased Call/UBSIBAIV Index/UIB000ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2024	07/17/2026	2	1,772,060	551.11	62,758			1,385					(15,583)		1,912		0001
Purchased Call/UBSIBAIV Index/UIB000F$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	08/20/2026	2	1,021,174	541.7	40,554			2,794		312			(10,074)		1,909		0001
Purchased Call/UBSIBAIV Index/UIB000FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	08/07/2026	3	872,735	533.66	35,122			1,801		466			(8,785)		1,408		0001
Purchased Call/UBSIBAIV Index/UIB000D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2024	07/16/2026	2	1,140,225	551.2	43,158			891					(10,719)		1,194		0001
Purchased Call/UBSIBAIV Index/UIB000ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2024	07/23/2026	3	1,126,215	544.45	37,641			1,140		6			(9,350)		1,414		0001
Purchased Call/UBSIBAIV Index/UIB000ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2024	07/24/2026	2	1,392,774	537.37	57,821			1,835		78			(14,362)		1,786		0001
Purchased Call/UBSIBAIV Index/UIB000FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2024	08/07/2026	2	1,604,328	531.82	65,158			3,331		1,171			(16,215)		2,588		0001
Purchased Call/UBSIBAIV Index/UIB000ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2024	07/17/2026	2	1,703,341	547.28	62,024			1,371					(15,425)		1,838		0001
Purchased Call/UBSIBAIV Index/UIB000HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2024	09/23/2026	3	3,861,058	547.69	159,305			18,410		2,159			(39,561)		9,316		0001
Purchased Call/UBSIBAIV Index/UIB000D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2024	07/09/2026	1	1,373,928	535.91	55,377			609		0			(13,749)		1,079		0001
Purchased Call/UBSIBAIV Index/UIB000D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/03/2024	07/02/2026	2	900,816	536.91	36,393			50					(9,038)		333		0001
Purchased Call/UBSIBAIV Index/UIB000E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2024	08/05/2026	4	2,274,131	531.97	88,535			4,269		1,434			(22,015)		3,571		0001
Purchased Call/UBSIBAIV Index/UIB000GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2024	09/11/2026	2	2,453,376	542.04	101,018			10,052		1,851			(25,162)		5,486		0001
Purchased Call/UBSIBAIV Index/UIB000D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2024	07/15/2026	4	3,943,177	545.82	169,577			3,267					(42,124)		3,997		0001
Purchased Call/UBSIBAIV Index/UIB000ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2024	07/30/2026	3	1,380,581	546.31	55,442			2,214		19			(13,772)		1,979		0001
Purchased Call/UBSIBAIV Index/UIB000E$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2024	07/29/2026	3	3,108,127	545.16	123,134			4,744		50			(30,580)		4,380		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/27/2026	2	1,023,742	543.32	38,913			3,054		354			(9,665)		2,040		0001
Purchased Call/UBSIBAIV Index/UIB000F$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2024	08/14/2026	3	1,402,757	537.17	57,649			3,508		633			(14,351)		2,463		0001
Purchased Call/UBSIBAIV Index/UIB000D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2024	07/02/2026	3	1,660,898	539.18	63,340			88					(15,787)		615		0001
Purchased Call/UBSIBAIV Index/UIB000GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2024	09/10/2026	3	851,790	540.13	34,772			3,401		786			(8,638)		1,892		0001
Purchased Call/UBSIBAIV Index/UIB000GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/03/2026	3	2,441,948	539.39	99,327			8,755		1,961			(24,683)		5,152		0001
Purchased Call/UBSIBAIV Index/UIB000ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2024	07/17/2026	2	1,623,625	544.48	63,954			1,416		1			(15,969)		1,752		0001
Purchased Call/UBSIBAIV Index/UIB000D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2024	07/10/2026	3	1,959,307	540.27	85,630			1,066					(21,348)		1,622		0001
Purchased Call/UBSIBAIV Index/UIB000GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2024	09/09/2026	3	2,311,566	539.54	92,512			8,917		2,221			(22,994)		5,098		0001
Purchased Call/UBSIBAIV Index/UIB000GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2024	08/28/2026	3	1,479,481	543.07	53,907			4,339		558			(13,505)		2,974		0001
Purchased Call/UBSIBAIV Index/UIB000H$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2024	09/18/2026	1	1,582,440	547.16	62,990			6,883		802			(15,726)		3,704		0001
Purchased Call/UBSIBAIV Index/UIB000GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/18/2026	2	1,307,431	547.65	51,004			5,566		623			(12,687)		3,060		0001
Purchased Call/UBSIBAIV Index/UIB000F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2024	08/26/2026	3	2,160,972	543.26	84,438			6,507		717			(20,971)		4,270		0001
Purchased Call/UBSIBAIV Index/UIB000GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/17/2026	2	506,648	545.39	19,881			2,135		308			(4,938)		1,179		0001
Purchased Call/UBSIBAIV Index/UIB000HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/21/2026	2	342,162	547.16	14,020			1,584		191			(3,484)		816		0001
Purchased Call/UBSIBAIV Index/UIB000GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2024	09/16/2026	3	3,039,949	544.59	121,884			12,914		1,974			(30,272)		7,026		0001
Purchased Call/UBSIBAIV Index/UIB000GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/05/2024	09/04/2026	2	1,354,222	540.8	52,815			4,736		939			(13,115)		2,879		0001
Purchased Call/UBSIBAIV Index/UIB000GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/14/2026	1	222,160	543.66	9,092			941		151			(2,264)		507		0001
Purchased Call/UBSIBAIV Index/UIB000F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2024	08/24/2026	2	263,612	543.78	6,215			631		73			(2,107)		512		0001
Purchased Call/UBSIBAIV Index/UIB000H$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/25/2026	2	1,172,369	551.26	45,202			5,371		455			(11,249)		2,862		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000F$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2025	08/25/2026	2	192,388	543.78	4,829			478		56			(1,567)		377		0001
Purchased Call/UBSIBAIV Index/UIB000GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2024	09/18/2026	1	1,244,785	544.94	51,990			5,665		826			(12,908)		2,914		0001
Purchased Call/UBSIBAIV Index/UIB000GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/01/2026	1	407,766	543.07	15,212			1,301		185			(3,787)		847		0001
Purchased Call/UBSIBAIV Index/UIB000GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/02/2026	1	247,484	543.07	9,237			802		117			(2,297)		518		0001
Purchased Call/UBSIBAIV Index/UIB000H$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/29/2026	2	702,005	550.47	26,869			3,330		341			(6,678)		1,753		0001
Purchased Call/UBSIBAIV Index/UIB000H$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2024	09/25/2026	3	1,129,642	550.47	43,398			5,167		483			(10,842)		2,758		0001
Purchased Call/UBSIBAIV Index/UIB000H$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	10/02/2026	3	1,374,854	548.62	51,418			6,619		899			(12,814)		3,489		0001
Purchased Call/UBSIBAIV Index/UIB000L$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	12/23/2026	3	4,169,048	541.07	169,209			40,832		17,365			(42,050)		14,475		0001
Purchased Call/UBSIBAIV Index/UIB000K$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/20/2026	2	2,208,809	553.25	86,641			16,916		2,544			(21,489)		6,913		0001
Purchased Call/UBSIBAIV Index/UIB000L$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/26/2024	12/24/2026	5	3,951,512	543.99	148,561			36,167		13,694			(36,994)		13,759		0001
Purchased Call/UBSIBAIV Index/UIB000J$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	10/30/2026	4	2,010,525	543.18	76,268			12,833		3,954			(19,123)		5,812		0001
Purchased Call/UBSIBAIV Index/UIB000K$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2024	11/27/2026	3	2,361,853	559.52	91,736			18,867		1,779			(22,777)		7,570		0001
Purchased Call/UBSIBAIV Index/UIB000L$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2024	12/11/2026	4	1,906,499	554.35	72,775			16,328		2,719			(18,061)		6,390		0001
Purchased Call/UBSIBAIV Index/UIB000L$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/21/2026	1	454,190	540.08	17,668			4,204		1,986			(4,375)		1,568		0001
Purchased Call/UBSIBAIV Index/UIB000J$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2024	10/29/2026	2	884,361	542.95	35,420			5,855		1,747			(8,806)		2,546		0001
Purchased Call/UBSIBAIV Index/UIB000L$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2024	12/18/2026	2	1,312,288	540.08	52,122			12,274		5,600			(13,014)		4,491		0001
Purchased Call/UBSIBAIV Index/UIB000K$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/20/2026	3	1,344,726	558.59	51,743			10,163		971			(12,908)		4,208		0001
Purchased Call/UBSIBAIV Index/UIB000H$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	10/02/2026	3	954,488	545.86	38,183			4,922		844			(9,533)		2,422		0001
Purchased Call/UBSIBAIV Index/UIB000M$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/30/2024	12/24/2026	3	2,085,770	542.3	78,278			19,083		8,084			(19,531)		7,262		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000M$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2025	12/28/2026	2	1,081,949	542.3	42,130			10,446		4,333			(10,449)		3,810		0001
Purchased Call/UBSIBAIV Index/UIB000JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/03/2026	1	342,302	540.64	13,384			2,298		880			(3,309)		1,006		0001
Purchased Call/UBSIBAIV Index/UIB000H$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	10/01/2026	3	763,262	549.02	29,483			3,739		464			(7,332)		1,926		0001
Purchased Call/UBSIBAIV Index/UIB000JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2024	11/13/2026	3	1,412,867	552.76	55,930			10,441		1,512			(13,948)		4,312		0001
Purchased Call/UBSIBAIV Index/UIB000L$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	12/18/2026	3	1,630,204	540.39	61,752			14,462		6,817			(15,327)		5,579		0001
Purchased Call/UBSIBAIV Index/UIB000L$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2024	12/11/2026	4	2,244,449	551.19	86,053			19,406		4,081			(21,465)		7,522		0001
Purchased Call/UBSIBAIV Index/UIB000LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/08/2026	1	600,416	558.15	23,476			5,160		607			(5,805)		1,994		0001
Purchased Call/UBSIBAIV Index/UIB000K$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	11/25/2026	3	2,800,149	557.99	109,854			22,296		2,328			(27,313)		8,915		0001
Purchased Call/UBSIBAIV Index/UIB000K$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/20/2026	3	1,809,226	554.98	74,348			14,583		1,794			(18,488)		5,662		0001
Purchased Call/UBSIBAIV Index/UIB000L$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/15/2026	1	798,668	551.19	31,148			7,145		1,523			(7,702)		2,709		0001
Purchased Call/UBSIBAIV Index/UIB000LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/22/2026	1	176,952	540.08	6,883			1,645		780			(1,702)		613		0001
Purchased Call/UBSIBAIV Index/UIB0001$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2024	10/22/2026	2	1,571,888	543.38	58,508			9,107		2,673			(14,533)		4,392		0001
Purchased Call/UBSIBAIV Index/UIB0001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2024	10/23/2026	3	2,339,232	542.33	92,269			14,549		4,442			(23,033)		6,565		0001
Purchased Call/UBSIBAIV Index/UIB0001$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/23/2024	10/23/2026	4	1,883,288	540.63	77,085			12,187		4,151			(19,257)		5,286		0001
Purchased Call/UBSIBAIV Index/UIB000K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2024	11/18/2026	3	2,745,702	554.15	105,890			20,405		2,831			(26,308)		8,533		0001
Purchased Call/UBSIBAIV Index/UIB000K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/19/2026	2	1,025,396	553.66	40,097			7,798		1,121			(9,982)		3,198		0001
Purchased Call/UBSIBAIV Index/UIB0001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/20/2026	1	325,080	546.95	12,743			1,943		383			(3,151)		900		0001
Purchased Call/UBSIBAIV Index/UIB000HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2024	10/05/2026	2	455,740	546.76	17,360			2,297		394			(4,320)		1,175		0001
Purchased Call/UBSIBAIV Index/UIB0001$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2024	10/16/2026	1	1,178,728	547.17	45,023			6,645		1,253			(11,179)		3,206		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/07/2026	1	756,888	558.15	29,594			6,472		753			(7,328)		2,506		0001
Purchased Call/UBSIBAIV Index/UIB000JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/06/2026	3	2,720,603	553.91	106,354			18,748		2,313			(26,388)		8,087		0001
Purchased Call/UBSIBAIV Index/UIB0001SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2024	10/21/2026	1	1,467,500	544.14	56,446			8,696		2,289			(14,015)		4,083		0001
Purchased Call/UBSIBAIV Index/UIB000KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/30/2026	1	411,250	559.37	16,039			3,353		330			(3,971)		1,331		0001
Purchased Call/UBSIBAIV Index/UIB000LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2024	12/18/2026	3	1,868,878	538.44	74,992			17,609		8,870			(18,646)		6,396		0001
Purchased Call/UBSIBAIV Index/UIB000LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2024	12/11/2026	4	2,078,838	552.55	78,826			17,746		3,407			(19,607)		6,967		0001
Purchased Call/UBSIBAIV Index/UIB0001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/14/2026	2	2,017,728	546.46	79,059			11,421		2,206			(19,631)		5,437		0001
Purchased Call/UBSIBAIV Index/UIB000JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2024	11/13/2026	3	1,415,188	554.04	53,930			10,055		1,352			(13,410)		4,319		0001
Purchased Call/UBSIBAIV Index/UIB000LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	12/17/2026	4	1,974,629	549.44	63,790			14,842		4,375			(15,849)		6,738		0001
Purchased Call/UBSIBAIV Index/UIB000KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/23/2026	2	249,403	558.59	9,772			1,958		190			(2,431)		789		0001
Purchased Call/UBSIBAIV Index/UIB000MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/29/2026	1	687,161	542.3	26,731			6,646		2,774			(6,610)		2,426		0001
Purchased Call/UBSIBAIV Index/UIB000LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	12/16/2026	2	1,901,225	550.67	69,722			16,115		3,809			(17,314)		6,468		0001
Purchased Call/UBSIBAIV Index/UIB0001SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2024	10/15/2026	3	1,426,357	546.51	56,570			8,254		1,584			(14,050)		3,861		0001
Purchased Call/UBSIBAIV Index/UIB000HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2024	10/08/2026	2	1,304,179	545.95	50,928			6,944		1,318			(12,651)		3,413		0001
Purchased Call/UBSIBAIV Index/UIB000HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/28/2026	1	435,567	550.47	16,632			2,042		205			(4,141)		1,081		0001
Purchased Call/UBSIBAIV Index/UIB000KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2024	12/04/2026	3	1,685,392	558.67	65,297			14,024		1,533			(16,203)		5,527		0001
Purchased Call/UBSIBAIV Index/UIB000JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2024	11/06/2026	3	1,533,517	554.14	62,611			11,083		1,275			(15,579)		4,558		0001
Purchased Call/UBSIBAIV Index/UIB000JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2024	10/30/2026	5	1,953,837	540.64	75,789			12,805		4,760			(19,089)		5,648		0001
Purchased Call/UBSIBAIV Index/UIB000JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2024	10/30/2026	2	1,687,528	539.45	67,201			11,228		4,536			(16,704)		4,878		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000K$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	12/02/2026	2	3,351,109	559.51	129,980			27,536		2,749			(32,275)		10,919		0001
Purchased Call/UBSIBAIV Index/UIB000K$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2024	12/04/2026	3	2,067,894	558.11	80,233			17,282		1,972			(19,946)		6,781		0001
Purchased Call/UBSIBAIV Index/UIB000JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/04/2026	2	2,377,448	539.34	101,046			17,514		6,876			(25,090)		7,012		0001
Purchased Call/UBSIBAIV Index/UIB000JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/06/2026	3	1,382,964	556.34	54,690			9,683		936			(13,639)		4,111		0001
Purchased Call/UBSIBAIV Index/UIB000JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2024	11/13/2026	3	2,279,473	555.5	86,608			16,108		1,911			(21,496)		6,957		0001
Purchased Call/UBSIBAIV Index/UIB000JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/05/2026	2	1,508,892	543.06	72,931			12,758		3,269			(18,114)		4,468		0001
Purchased Call/UBSIBAIV Index/UIB000JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2024	11/11/2026	2	1,383,985	557.86	50,658			9,268		898			(12,578)		4,193		0001
Purchased Call/UBSIBAIV Index/UIB000K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	12/03/2026	3	1,169,874	559.33	44,744			9,557		991			(11,117)		3,824		0001
Purchased Call/UBSIBAIV Index/UIB000JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2024	11/10/2026	2	424,246	556.34	16,659			3,025		311			(4,123)		1,280		0001
Purchased Call/UBSIBAIV Index/UIB0001$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2024	10/28/2026	4	1,866,481	542.92	73,263			12,010		3,640			(18,213)		5,351		0001
Purchased Call/UBSIBAIV Index/UIB000K$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/24/2026	1	152,346	558.59	5,926			1,189		118			(1,465)		483		0001
Purchased Call/UBSIBAIV Index/UIB000L$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/14/2026	1	828,365	551.19	32,306			7,377		1,561			(7,999)		2,802		0001
Purchased Call/UBSIBAIV Index/UIB0001$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/14/2024	10/09/2026	2	1,001,826	546.45	39,144			5,415		983			(9,773)		2,635		0001
Purchased Call/UBSIBAIV Index/UIB0001$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/21/2024	10/16/2026	4	1,142,085	546.95	42,275			6,256		1,241			(10,546)		3,106		0001
Purchased Call/UBSIBAIV Index/UIB000H$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2024	10/02/2026	2	1,977,835	546.76	74,624			9,602		1,586			(18,637)		5,019		0001
Purchased Call/UBSIBAIV Index/UIB0001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2026	1	2,171,533	545.73	86,267			11,932		2,293			(21,448)		5,712		0001
Purchased Call/UBSIBAIV Index/UIB0001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2024	10/16/2026	3	1,613,476	546.07	64,220			9,495		1,909			(15,975)		4,388		0001
Purchased Call/UBSIBAIV Index/UIB000K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/27/2026	2	698,590	559.37	27,168			5,593		533			(6,760)		2,239		0001
Purchased Call/UBSIBAIV Index/UIB0001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/27/2026	2	464,046	542.33	18,220			2,955		938			(4,510)		1,325		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/23/2026	3	2,049,593	542.44	80,030			12,595		3,853			(19,890)		5,752		0001
Purchased Call/UBSIBAIV Index/UIB000LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/10/2024	12/10/2026	4	1,329,927	554.49	51,112			11,399		1,851			(12,694)		4,444		0001
Purchased Call/UBSIBAIV Index/UIB000HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/09/2024	10/07/2026	2	2,651,462	544.99	105,851			14,271		2,888			(26,285)		6,904		0001
Purchased Call/UBSIBAIV Index/UIB000J$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/09/2026	1	541,027	556.34	21,100			3,807		389			(5,224)		1,627		0001
Purchased Call/UBSIBAIV Index/UIB000I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/25/2024	10/26/2026	2	523,125	542.33	20,521			3,305		1,041			(5,090)		1,487		0001
Purchased Call/UBSIBAIV Index/UIB000JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/01/2024	11/02/2026	1	400,903	540.64	15,675			2,674		1,017			(3,881)		1,173		0001
Purchased Call/UBSIBAIV Index/UIB000JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/15/2024	11/17/2026	1	938,318	552.76	36,594			6,987		1,073			(9,049)		2,906		0001
Purchased Call/UBSIBAIV Index/UIB000K$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/27/2024	11/25/2026	2	1,050,446	558.37	41,779			8,499		845			(10,397)		3,344		0001
Purchased Call/UBSIBAIV Index/UIB000I$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/15/2024	10/12/2026	1	62,066	546.45	2,431			345		65			(605)		166		0001
Purchased Call/UBSIBAIV Index/UIB000HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/08/2024	10/06/2026	1	203,952	546.76	7,837			1,047		181			(1,949)		528		0001
Purchased Call/UBSIBAIV Index/UIB000I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/18/2024	10/19/2026	1	181,945	546.95	7,132			1,079		210			(1,766)		502		0001
Purchased Call/UBSIBAIV Index/UIB000K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/15/2024	11/16/2026	1	531,269	552.76	20,666			3,923		598			(5,117)		1,639		0001
Purchased Call/UBSIBAIV Index/UIB000K$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/29/2024	12/01/2026	1	435,788	559.37	16,996			3,572		356			(4,203)		1,415		0001
Purchased Call/UBSIBAIV Index/UIB000LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/10/2024	12/09/2026	2	2,080,580	555.51	79,357			17,575		2,637			(19,704)		6,931		0001
Purchased Call/UBSIBAIV Index/UIB000JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/12/2024	11/12/2026	3	1,755,973	555.09	68,470			12,614		1,499			(16,990)		5,340		0001
Purchased Call/UBSIBAIV Index/UIB000LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/09/2024	12/04/2026	1	737,094	558.15	27,073			5,841		700			(6,759)		2,417		0001
Purchased Call/UBSIBAIV Index/UIB000M$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/02/2025	12/30/2026	3	3,301,681	539.44	130,426			32,707		16,094			(32,394)		11,689		0001
Purchased Call/UBSIBAIV Index/UIB000I$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/11/2024	10/09/2026	1	1,329,769	544.91	53,736			7,432		1,526			(13,360)		3,498		0001
Purchased Call/UBSIBAIV Index/UIB000HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/01/2024	09/30/2026	1	1,999,098	549.57	77,916			9,753		1,110			(19,345)		5,018		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/13/2026	1	301,124	546.45	11,803			1,691		323			(2,935)		808		0001
Purchased Call/UBSIBAIV Index/UIB000PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2025	03/17/2027	3	3,253,547	546.29	128,396			45,770		17,207			(31,898)		13,730		0001
Purchased Call/UBSIBAIV Index/UIB000QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2025	03/19/2027	3	2,596,869	547.45	108,417			39,137		13,058			(27,063)		11,001		0001
Purchased Call/UBSIBAIV Index/UIB000NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/22/2027	6	2,031,751	552.48	78,551			22,286		5,194			(19,605)		7,632		0001
Purchased Call/UBSIBAIV Index/UIB000NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/05/2027	3	3,946,259	551.21	154,493			46,599		12,250			(38,340)		15,319		0001
Purchased Call/UBSIBAIV Index/UIB000MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	01/07/2027	3	626,327	542.13	24,256			6,340		2,738			(6,024)		2,265		0001
Purchased Call/UBSIBAIV Index/UIB000MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2025	01/15/2027	3	1,373,104	544.83	55,051			15,068		5,389			(13,681)		5,069		0001
Purchased Call/UBSIBAIV Index/UIB000MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2025	01/15/2027	3	1,645,194	545.46	65,648			17,965		6,237			(16,312)		6,074		0001
Purchased Call/UBSIBAIV Index/UIB000MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	12/31/2026	3	1,038,850	540.14	39,902			10,094		4,883			(9,930)		3,688		0001
Purchased Call/UBSIBAIV Index/UIB000NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	01/29/2027	3	2,794,432	551.13	104,901			30,753		8,254			(26,158)		10,673		0001
Purchased Call/UBSIBAIV Index/UIB000NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2025	01/22/2027	3	2,320,906	552.22	91,696			25,890		6,032			(22,761)		8,718		0001
Purchased Call/UBSIBAIV Index/UIB000MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/12/2027	1	630,190	539.17	24,514			6,566		3,419			(6,062)		2,309		0001
Purchased Call/UBSIBAIV Index/UIB000NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2025	01/29/2027	3	1,707,149	553.33	64,370			18,838		4,387			(15,998)		6,521		0001
Purchased Call/UBSIBAIV Index/UIB000QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2025	02/19/2027	4	1,782,505	557.73	68,241			21,905		4,139			(16,945)		7,136		0001
Purchased Call/UBSIBAIV Index/UIB000MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/08/2027	2	2,109,807	539.17	84,083			22,206		11,149			(20,974)		7,651		0001
Purchased Call/UBSIBAIV Index/UIB000MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	12/31/2026	4	2,054,664	541.44	79,605			20,191		8,900			(19,891)		7,294		0001
Purchased Call/UBSIBAIV Index/UIB000QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/26/2027	2	2,901,959	550.97	109,093			36,032		14,136			(27,066)		11,790		0001
Purchased Call/UBSIBAIV Index/UIB000QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/19/2027	3	2,228,465	557.72	82,640			26,587		5,201			(20,543)		8,921		0001
Purchased Call/UBSIBAIV Index/UIB000PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2025	03/11/2027	3	3,318,457	539.96	130,376			45,351		23,611			(32,353)		13,841		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2025	02/05/2027	4	1,437,414	551.69	56,085			16,963		4,333			(13,948)		5,580		0001
Purchased Call/UBSIBAIV Index/UIB000PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2025	03/05/2027	3	1,461,483	546.12	54,471			18,586		7,309			(13,554)		6,023		0001
Purchased Call/UBSIBAIV Index/UIB0000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/31/2025	03/25/2027	4	2,508,322	549.5	92,191			34,050		17,458			(22,970)		10,747		0001
Purchased Call/UBSIBAIV Index/UIB0000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/24/2027	2	3,461,942	553.36	129,772			42,487		10,867			(32,223)		14,007		0001
Purchased Call/UBSIBAIV Index/UIB000NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2025	01/21/2027	2	3,208,721	552.76	123,849			34,779		7,982			(30,758)		12,024		0001
Purchased Call/UBSIBAIV Index/UIB0000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/25/2027	3	2,276,866	545.74	89,979			33,272		12,907			(22,481)		9,755		0001
Purchased Call/UBSIBAIV Index/UIB0000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2025	02/10/2027	2	3,664,882	554.32	143,643			44,261		9,770			(35,666)		14,387		0001
Purchased Call/UBSIBAIV Index/UIB000NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	01/29/2027	5	2,913,127	551.53	113,986			33,324		8,391			(28,339)		11,127		0001
Purchased Call/UBSIBAIV Index/UIB000PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2025	03/12/2027	3	1,564,204	540.28	61,095			21,376		11,003			(15,164)		6,537		0001
Purchased Call/UBSIBAIV Index/UIB0000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/29/2027	1	447,985	545.74	17,561			6,546		2,590			(4,348)		1,934		0001
Purchased Call/UBSIBAIV Index/UIB000PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2025	03/10/2027	3	2,384,763	541.91	90,051			31,239		15,290			(22,374)		9,927		0001
Purchased Call/UBSIBAIV Index/UIB0000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2025	03/25/2027	3	3,168,965	553.2	120,320			44,181		12,117			(29,861)		13,577		0001
Purchased Call/UBSIBAIV Index/UIB0000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2025	03/22/2027	1	690,679	547.45	27,075			9,832		3,528			(6,704)		2,943		0001
Purchased Call/UBSIBAIV Index/UIB0000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2025	02/12/2027	5	1,868,413	553.95	74,356			23,175		5,177			(18,475)		7,367		0001
Purchased Call/UBSIBAIV Index/UIB000NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/26/2027	1	755,814	552.48	29,401			8,441		2,000			(7,270)		2,866		0001
Purchased Call/UBSIBAIV Index/UIB000PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2025	03/04/2027	2	2,044,459	543.4	82,597			27,932		11,764			(20,495)		8,409		0001
Purchased Call/UBSIBAIV Index/UIB0000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2025	02/12/2027	3	2,574,383	555.46	100,509			31,414		6,523			(24,989)		10,151		0001
Purchased Call/UBSIBAIV Index/UIB0000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2025	02/18/2027	3	1,720,832	557	67,163			21,454		4,145			(16,685)		6,874		0001
Purchased Call/UBSIBAIV Index/UIB0000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2025	02/17/2027	2	1,826,890	555.71	72,813			23,142		4,726			(18,081)		7,282		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2025	02/26/2027	3	2,229,120	547.43	88,111			29,208		9,960			(21,920)		9,057		0001
Purchased Call/UBSIBAIV Index/UIB000NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/15/2027	2	1,912,700	548.47	76,474			20,953		5,966			(19,051)		7,061		0001
Purchased Call/UBSIBAIV Index/UIB000PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2025	02/26/2027	3	1,932,015	549.13	72,702			24,118		7,847			(18,112)		7,850		0001
Purchased Call/UBSIBAIV Index/UIB0000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2025	02/12/2027	2	2,269,546	555.71	89,192			27,899		5,642			(22,236)		8,949		0001
Purchased Call/UBSIBAIV Index/UIB0000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2025	02/16/2027	1	1,197,805	555.71	46,595			14,741		3,075			(11,521)		4,764		0001
Purchased Call/UBSIBAIV Index/UIB0000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2025	02/05/2027	3	2,638,845	551.56	106,678			32,302		11,351			(26,603)		10,244		0001
Purchased Call/UBSIBAIV Index/UIB000NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/19/2027	1	224,729	548.47	8,742			2,429		724			(2,162)		838		0001
Purchased Call/UBSIBAIV Index/UIB000NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2025	01/27/2027	3	3,113,638	552.34	119,022			34,402		8,382			(29,570)		11,837		0001
Purchased Call/UBSIBAIV Index/UIB000NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2025	02/03/2027	2	2,480,370	547.9	102,765			30,685		9,275			(25,524)		9,584		0001
Purchased Call/UBSIBAIV Index/UIB0000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/25/2027	2	1,160,987	551.56	44,147			14,522		4,076			(10,963)		4,707		0001
Purchased Call/UBSIBAIV Index/UIB0000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2025	03/25/2027	3	1,741,674	551.31	65,837			24,255		7,372			(16,364)		7,462		0001
Purchased Call/UBSIBAIV Index/UIB000PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2025	03/18/2027	3	2,161,004	545.87	86,889			31,059		11,746			(21,560)		9,137		0001
Purchased Call/UBSIBAIV Index/UIB000PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2025	03/12/2027	3	3,167,031	539.69	135,131			47,417		22,947			(33,612)		13,236		0001
Purchased Call/UBSIBAIV Index/UIB000PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2025	03/12/2027	4	1,348,939	543.69	55,684			19,581		7,966			(13,911)		5,637		0001
Purchased Call/UBSIBAIV Index/UIB0000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2025	02/11/2027	2	1,876,166	554.8	71,501			22,133		4,894			(17,753)		7,382		0001
Purchased Call/UBSIBAIV Index/UIB000MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	01/06/2027	2	2,338,357	541.7	91,644			23,828		10,424			(22,757)		8,435		0001
Purchased Call/UBSIBAIV Index/UIB000MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2025	01/14/2027	2	834,456	543.63	33,293			9,027		3,501			(8,267)		3,073		0001
Purchased Call/UBSIBAIV Index/UIB0000SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/23/2027	1	642,311	554.79	24,986			8,134		1,839			(6,178)		2,593		0001
Purchased Call/UBSIBAIV Index/UIB000MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2025	01/13/2027	2	2,611,200	540.86	107,892			29,109		12,875			(26,808)		9,592		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/09/2027	1	802,804	551.56	31,229			9,566		2,515			(7,722)		3,145		0001
Purchased Call/UBSIBAIV Index/UIB000NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	02/02/2027	2	826,123	551.13	32,486			9,659		2,519			(8,048)		3,185		0001
Purchased Call/UBSIBAIV Index/UIB000NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/25/2027	1	738,104	552.48	28,712			8,215		1,937			(7,109)		2,793		0001
Purchased Call/UBSIBAIV Index/UIB000NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2025	02/04/2027	2	994,367	550.82	39,052			11,713		3,138			(9,697)		3,851		0001
Purchased Call/UBSIBAIV Index/UIB000PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2025	03/03/2027	2	3,227,684	546.23	119,144			40,155		15,866			(29,584)		13,249		0001
Purchased Call/UBSIBAIV Index/UIB000PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2025	03/19/2027	4	1,716,709	548.06	66,607			24,015		8,204			(16,569)		7,272		0001
Purchased Call/UBSIBAIV Index/UIB0000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2025	03/24/2027	3	3,378,098	550.8	137,745			50,413		14,613			(34,207)		14,446		0001
Purchased Call/UBSIBAIV Index/UIB000PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	03/15/2027	1	572,098	543.69	22,369			7,908		3,430			(5,539)		2,405		0001
Purchased Call/UBSIBAIV Index/UIB000PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2025	03/19/2027	2	2,082,900	548.68	81,080			29,151		9,813			(20,122)		8,824		0001
Purchased Call/UBSIBAIV Index/UIB000NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/20/2027	1	60,101	548.47	2,527			707		195			(628)		225		0001
Purchased Call/UBSIBAIV Index/UIB0000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/19/2027	3	2,466,533	554.79	93,358			30,079		6,853			(23,283)		9,875		0001
Purchased Call/UBSIBAIV Index/UIB000MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/08/2027	3	4,586,544	542.11	173,636			45,659		20,233			(43,106)		16,633		0001
Purchased Call/UBSIBAIV Index/UIB000PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2025	03/01/2027	1	1,074,190	549.13	42,001			14,039		4,446			(10,400)		4,391		0001
Purchased Call/UBSIBAIV Index/UIB000PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/07/2025	03/05/2027	3	1,780,618	545.08	65,927			22,515		9,418			(16,440)		7,339		0001
Purchased Call/UBSIBAIV Index/UIB000PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/07/2025	03/05/2027	3	2,787,777	543.92	111,146			37,911		15,734			(27,631)		11,490		0001
Purchased Call/UBSIBAIV Index/UIB000NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/28/2027	2	1,523,719	551.45	59,521			17,280		4,376			(14,780)		5,806		0001
Purchased Call/UBSIBAIV Index/UIB000MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	01/04/2027	2	1,253,101	541.44	48,795			12,554		5,594			(12,088)		4,497		0001
Purchased Call/UBSIBAIV Index/UIB000NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2025	01/22/2027	3	1,042,320	553.65	39,776			11,260		2,468			(9,891)		3,915		0001
Purchased Call/UBSIBAIV Index/UIB000MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	01/05/2027	1	225,807	541.44	8,784			2,268		1,015			(2,172)		812		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000M9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2025	12/31/2026	3	2,635,994	539.54	104,961			26,556		12,859			(26,125)		9,358		0001
Purchased Call/UBSIBAIV Index/UIB000MP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/11/2027	1	880,499	539.17	34,163			9,116		4,746			(8,459)		3,218		0001
Purchased Call/UBSIBAIV Index/UIB000PF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/07/2025	03/08/2027	1	635,272	545.08	24,903			8,564		3,415			(6,166)		2,634		0001
Purchased Call/UBSIBAIV Index/UIB000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/22/2027	1	490,626	554.79	19,085			6,196		1,394			(4,726)		1,977		0001
Purchased Call/UBSIBAIV Index/UIB000NP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	02/01/2027	1	722,023	551.13	28,087			8,306		2,184			(6,954)		2,777		0001
Purchased Call/UBSIBAIV Index/UIB000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/08/2027	1	594,975	551.56	23,145			7,068		3,346			(5,731)		2,325		0001
Purchased Call/UBSIBAIV Index/UIB000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2025	05/07/2027	4	1,988,849	519.61	78,608			33,720		40,772			(19,628)		9,179		0001
Purchased Call/UBSIBAIV Index/UIB000RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2025	04/16/2027	5	4,551,075	517.38	172,090			68,812		97,542			(42,948)		20,283		0001
Purchased Call/UBSIBAIV Index/UIB000SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2025	05/20/2027	4	2,343,079	521.75	89,051			39,574		45,452			(22,105)		11,038		0001
Purchased Call/UBSIBAIV Index/UIB000SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2025	05/06/2027	3	2,280,007	520.82	90,436			38,427		44,577			(22,447)		10,506		0001
Purchased Call/UBSIBAIV Index/UIB000RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2025	04/26/2027	2	616,903	519.58	24,382			10,033		12,394			(6,044)		2,796		0001
Purchased Call/UBSIBAIV Index/UIB000USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2025	06/25/2027	4	2,491,816	524.15	98,635			48,972		47,348			(24,602)		12,373		0001
Purchased Call/UBSIBAIV Index/UIB000RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2025	04/16/2027	3	2,047,472	516.85	80,475			32,084		44,765			(19,999)		9,125		0001
Purchased Call/UBSIBAIV Index/UIB000TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	06/11/2027	3	1,781,160	523.26	70,098			33,462		35,780			(17,503)		8,671		0001
Purchased Call/UBSIBAIV Index/UIB000TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/13/2025	06/10/2027	3	2,317,242	523.26	90,236			42,677		44,238			(22,392)		11,264		0001
Purchased Call/UBSIBAIV Index/UIB000RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2025	04/23/2027	3	1,471,458	517.46	59,408			24,223		31,854			(14,745)		6,637		0001
Purchased Call/UBSIBAIV Index/UIB000TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2025	06/11/2027	3	4,012,850	523.27	152,798			72,871		76,725			(38,019)		19,535		0001
Purchased Call/UBSIBAIV Index/UIB000SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2025	05/12/2027	2	3,979,884	520.04	157,126			68,117		81,044			(39,033)		18,516		0001
Purchased Call/UBSIBAIV Index/UIB000USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2025	06/25/2027	3	2,620,923	524.58	102,352			50,732		49,042			(25,439)		13,015		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2025	04/30/2027	3	2,692,512	521.23	104,642			43,851		51,209			(26,115)		12,286		0001
Purchased Call/UBSIBAIV Index/UIB000T5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	06/16/2027	3	4,790,111	522.31	183,248			88,410		95,680			(45,525)		23,487		0001
Purchased Call/UBSIBAIV Index/UIB000T5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2025	06/11/2027	3	1,416,306	522.93	55,737			26,510		27,415			(13,837)		6,895		0001
Purchased Call/UBSIBAIV Index/UIB000SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2025	05/21/2027	3	2,728,656	520.53	109,488			49,130		55,491			(27,358)		12,874		0001
Purchased Call/UBSIBAIV Index/UIB000T58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2025	06/02/2027	2	2,487,200	522.17	98,380			45,474		48,684			(24,428)		11,949		0001
Purchased Call/UBSIBAIV Index/UIB000RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/23/2025	04/21/2027	3	3,071,313	514.97	126,737			51,277		72,663			(31,476)		13,806		0001
Purchased Call/UBSIBAIV Index/UIB000T59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2025	06/03/2027	3	3,436,932	522.6	135,060			62,592		66,349			(33,526)		16,537		0001
Purchased Call/UBSIBAIV Index/UIB000RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2025	04/23/2027	3	2,907,443	519.58	115,452			47,258		58,069			(28,797)		13,113		0001
Purchased Call/UBSIBAIV Index/UIB000SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2025	05/21/2027	4	3,138,393	519.62	123,973			55,401		65,972			(30,774)		14,807		0001
Purchased Call/UBSIBAIV Index/UIB000T5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2025	05/27/2027	2	4,777,827	521.93	185,324			84,134		93,300			(46,015)		22,749		0001
Purchased Call/UBSIBAIV Index/UIB000SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2025	05/14/2027	4	1,841,404	521.78	72,673			31,827		35,264			(18,076)		8,594		0001
Purchased Call/UBSIBAIV Index/UIB000RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2025	04/29/2027	2	3,247,342	520.85	127,141			52,777		62,534			(31,544)		14,794		0001
Purchased Call/UBSIBAIV Index/UIB000RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2025	05/03/2027	1	389,130	521.23	15,332			6,453		7,446			(3,796)		1,784		0001
Purchased Call/UBSIBAIV Index/UIB0000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2025	04/09/2027	3	2,687,691	517.23	100,270			38,968		57,156			(24,891)		11,833		0001
Purchased Call/UBSIBAIV Index/UIB000RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2025	04/30/2027	2	3,081,845	520.23	121,517			50,771		60,879			(30,168)		14,063		0001
Purchased Call/UBSIBAIV Index/UIB000RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2025	04/23/2027	2	2,112,347	519.29	83,439			34,106		42,656			(20,741)		9,527		0001
Purchased Call/UBSIBAIV Index/UIB0000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2025	04/02/2027	3	1,872,669	551.54	59,733			22,619		8,187			(14,823)		8,142		0001
Purchased Call/UBSIBAIV Index/UIB000RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2025	04/22/2027	4	2,446,492	516.91	97,337			39,506		53,954			(24,169)		11,016		0001
Purchased Call/UBSIBAIV Index/UIB0000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2025	04/01/2027	3	3,299,548	550.28	125,614			47,335		15,331			(31,180)		14,320		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2025	04/09/2027	4	2,308,455	515.59	93,460			36,500		52,259			(23,352)		10,163		0001
Purchased Call/UBSIBAIV Index/UIB000SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2025	05/13/2027	3	3,536,693	520.36	137,788			59,874		71,292			(34,199)		16,480		0001
Purchased Call/UBSIBAIV Index/UIB000SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2025	05/19/2027	3	3,148,823	521.96	122,367			54,222		60,489			(30,395)		14,811		0001
Purchased Call/UBSIBAIV Index/UIB000RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2025	04/28/2027	4	5,052,295	520.09	202,463			83,870		99,956			(50,293)		22,978		0001
Purchased Call/UBSIBAIV Index/UIB000SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/27/2025	05/21/2027	4	2,555,315	520.14	101,173			45,465		52,711			(25,233)		12,056		0001
Purchased Call/UBSIBAIV Index/UIB000QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2025	04/08/2027	3	2,536,410	510.5	109,603			42,356		69,127			(27,204)		11,147		0001
Purchased Call/UBSIBAIV Index/UIB000QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2025	04/02/2027	3	1,568,381	522.43	54,656			20,780		26,733			(13,626)		6,819		0001
Purchased Call/UBSIBAIV Index/UIB000QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2025	04/09/2027	3	1,722,762	514.36	70,059			27,386		40,837			(17,489)		7,585		0001
Purchased Call/UBSIBAIV Index/UIB000SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	05/24/2027	3	698,331	520.53	27,571			12,443		14,280			(6,845)		3,310		0001
Purchased Call/UBSIBAIV Index/UIB000QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2025	04/02/2027	3	2,964,212	539.21	85,094			32,307		24,039			(21,150)		12,888		0001
Purchased Call/UBSIBAIV Index/UIB000RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2025	04/15/2027	4	2,643,348	517.31	103,222			40,953		56,687			(25,667)		11,761		0001
Purchased Call/UBSIBAIV Index/UIB000QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2025	04/07/2027	2	3,860,812	515.4	135,173			52,064		87,694			(33,563)		16,938		0001
Purchased Call/UBSIBAIV Index/UIB000SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2025	05/10/2027	2	493,695	519.61	19,432			8,369		10,178			(4,815)		2,290		0001
Purchased Call/UBSIBAIV Index/UIB000TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2025	06/09/2027	2	2,925,341	522.79	115,603			54,547		56,705			(28,705)		14,200		0001
Purchased Call/UBSIBAIV Index/UIB000TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	06/04/2027	5	2,329,887	522.74	91,685			42,749		44,829			(22,786)		11,227		0001
Purchased Call/UBSIBAIV Index/UIB000TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2025	05/28/2027	2	2,614,863	522.07	102,484			46,900		50,888			(25,555)		12,469		0001
Purchased Call/UBSIBAIV Index/UIB000TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	06/04/2027	2	2,045,726	523.15	79,302			37,066		38,767			(19,786)		9,858		0001
Purchased Call/UBSIBAIV Index/UIB000TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2025	06/04/2027	4	2,659,980	522.99	104,117			48,623		50,703			(25,899)		12,817		0001
Purchased Call/UBSIBAIV Index/UIB000TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2025	05/28/2027	3	2,175,114	521.85	85,672			39,205		42,687			(21,325)		10,372		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2025	05/28/2027	3	1,919,012	521.51	75,503			34,407		38,123			(18,736)		9,151		0001
Purchased Call/UBSIBAIV Index/UIB000T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2025	06/21/2027	2	781,411	520.67	30,827			15,056		16,684			(7,636)		3,859		0001
Purchased Call/UBSIBAIV Index/UIB000U$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2025	06/28/2027	1	638,335	524.15	25,150			12,523		12,195			(6,227)		3,183		0001
Purchased Call/UBSIBAIV Index/UIB000RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2025	04/12/2027	1	344,246	515.59	13,529			5,304		7,836			(3,350)		1,524		0001
Purchased Call/UBSIBAIV Index/UIB000RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2025	04/30/2027	3	4,994,606	520.23	200,176			83,772		98,667			(49,775)		22,791		0001
Purchased Call/UBSIBAIV Index/UIB000SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/09/2025	05/07/2027	4	1,881,712	519.88	73,488			31,473		38,190			(18,283)		8,685		0001
Purchased Call/UBSIBAIV Index/UIB000SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2025	05/07/2027	2	1,640,854	521.55	62,801			26,816		31,258			(15,585)		7,573		0001
Purchased Call/UBSIBAIV Index/UIB000U$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2025	06/23/2027	2	2,029,151	522.8	82,484			40,509		40,321			(20,482)		10,048		0001
Purchased Call/UBSIBAIV Index/UIB000T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2025	06/17/2027	4	2,395,382	520.66	94,738			45,993		50,832			(23,592)		11,762		0001
Purchased Call/UBSIBAIV Index/UIB000U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2025	06/17/2027	3	3,509,223	520.67	142,331			69,174		74,430			(35,542)		17,231		0001
Purchased Call/UBSIBAIV Index/UIB000RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2025	05/05/2027	2	2,668,393	520.81	104,798			44,407		52,083			(26,022)		12,276		0001
Purchased Call/UBSIBAIV Index/UIB000T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	06/17/2027	3	2,005,359	522.3	77,995			37,751		41,688			(19,358)		9,847		0001
Purchased Call/UBSIBAIV Index/UIB000QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2025	03/31/2027	2	4,320,897	547.39	180,089			67,628		23,186			(44,715)		18,719		0001
Purchased Call/UBSIBAIV Index/UIB000U$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2025	06/24/2027	3	2,596,875	524.4	101,344			49,878		48,805			(25,145)		12,877		0001
Purchased Call/UBSIBAIV Index/UIB000SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2025	05/14/2027	3	2,480,719	522.82	95,194			41,733		45,674			(23,756)		11,577		0001
Purchased Call/UBSIBAIV Index/UIB000QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2025	04/05/2027	1	476,919	522.43	18,838			7,204		8,187			(4,664)		2,085		0001
Purchased Call/UBSIBAIV Index/UIB000T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/13/2025	06/14/2027	1	574,838	523.26	22,534			10,786		11,609			(5,579)		2,810		0001
Purchased Call/UBSIBAIV Index/UIB000RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2025	04/14/2027	2	3,424,424	517.11	134,684			53,188		73,857			(33,451)		15,209		0001
Purchased Call/UBSIBAIV Index/UIB000RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2025	04/19/2027	1	432,885	517.38	17,056			6,841		9,330			(4,217)		1,939		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000U86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2025	06/25/2027	3	1,693,908	523.62	67,676			33,488		32,807			(16,802)		8,411		0001
Purchased Call/UBSIBAIV Index/UIB000SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2025	05/17/2027	1	394,924	522.82	15,481			6,814		7,315			(3,833)		1,852		0001
Purchased Call/UBSIBAIV Index/UIB000T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	06/07/2027	1	543,084	523.15	21,289			9,986		10,350			(5,271)		2,628		0001
Purchased Call/UBSIBAIV Index/UIB000SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2025	05/14/2027	1	1,798,943	520.11	73,049			31,940		36,671			(18,137)		8,396		0001
Purchased Call/UBSIBAIV Index/UIB000SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	05/26/2027	1	304,515	520.53	11,937			5,395		6,249			(2,948)		1,448		0001
Purchased Call/UBSIBAIV Index/UIB000U8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2025	07/01/2027	5	3,435,901	524.52	134,602			67,793		65,112			(33,442)		17,203		0001
Purchased Call/UBSIBAIV Index/UIB000USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2025	07/07/2027	3	2,803,748	523.86	111,236			56,791		54,978			(27,625)		14,153		0001
Purchased Call/UBSIBAIV Index/UIB000USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2025	07/08/2027	3	2,429,904	524.27	96,453			49,354		47,047			(23,941)		12,282		0001
Purchased Call/UBSIBAIV Index/UIB000V$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2025	07/21/2027	5	3,190,919	523.46	129,879			68,893		64,952			(32,295)		16,407		0001
Purchased Call/UBSIBAIV Index/UIB000V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2025	07/16/2027	3	1,127,997	522.95	44,221			23,197		23,181			(10,990)		5,762		0001
Purchased Call/UBSIBAIV Index/UIB000XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/13/2027	1	799,205	540.1	31,649			19,111		10,007			(7,836)		4,387		0001
Purchased Call/UBSIBAIV Index/UIB000XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2025	09/14/2027	2	780,589	540.1	30,749			18,596		9,794			(7,611)		4,290		0001
Purchased Call/UBSIBAIV Index/UIB000XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2025	09/10/2027	2	1,220,864	540.64	49,762			29,891		14,898			(12,350)		6,679		0001
Purchased Call/UBSIBAIV Index/UIB000YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2025	09/17/2027	4	2,928,910	537.38	115,812			71,019		40,735			(28,896)		16,152		0001
Purchased Call/UBSIBAIV Index/UIB000XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2025	08/31/2027	3	1,464,867	534.59	55,226			32,432		21,749			(13,726)		7,922		0001
Purchased Call/UBSIBAIV Index/UIB000W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/17/2027	1	287,991	525.95	11,347			6,422		5,625			(2,806)		1,532		0001
Purchased Call/UBSIBAIV Index/UIB000V$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2025	08/05/2027	4	2,352,121	523.98	93,151			51,243		48,179			(23,122)		12,327		0001
Purchased Call/UBSIBAIV Index/UIB000V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2025	07/16/2027	3	1,542,647	522.89	61,060			32,088		31,751			(15,228)		7,880		0001
Purchased Call/UBSIBAIV Index/UIB000V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2025	07/29/2027	3	2,572,802	525.65	99,894			53,974		49,205			(24,786)		13,365		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000V$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2025	07/22/2027	4	2,677,799	524.91	106,408			56,503		51,926			(26,418)		13,787		0001
Purchased Call/UBSIBAIV Index/UIB000I#S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2025	08/11/2027	4	2,475,710	524.49	102,962			57,508		50,304			(25,565)		13,071		0001
Purchased Call/UBSIBAIV Index/UIB000X$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/27/2027	3	1,863,768	534.59	71,306			41,659		27,458			(17,778)		10,032		0001
Purchased Call/UBSIBAIV Index/UIB000X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2025	09/10/2027	4	3,298,749	542.56	127,065			76,487		37,519			(31,584)		18,047		0001
Purchased Call/UBSIBAIV Index/UIB000X$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2025	09/02/2027	4	3,323,964	531.84	133,323			78,597		54,532			(33,122)		18,018		0001
Purchased Call/UBSIBAIV Index/UIB000I#SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2025	08/25/2027	3	2,706,825	531.56	111,090			64,177		44,194			(27,582)		14,535		0001
Purchased Call/UBSIBAIV Index/UIB000X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/26/2025	08/26/2027	2	3,156,599	533.51	125,534			72,660		48,222			(31,153)		16,971		0001
Purchased Call/UBSIBAIV Index/UIB000I#S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2025	08/06/2027	4	2,830,872	524.56	113,296			62,969		56,946			(28,320)		14,854		0001
Purchased Call/UBSIBAIV Index/UIB000V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2025	08/02/2027	1	522,326	523.15	20,580			11,238		10,951			(5,096)		2,727		0001
Purchased Call/UBSIBAIV Index/UIB000I#SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2025	08/12/2027	4	2,878,755	526.94	118,896			66,581		53,915			(29,523)		15,218		0001
Purchased Call/UBSIBAIV Index/UIB000Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/24/2027	3	4,783,385	535.16	191,240			118,992		72,811			(47,691)		26,586		0001
Purchased Call/UBSIBAIV Index/UIB000I#SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2025	08/13/2027	5	2,059,733	530.3	76,337			42,946		34,385			(18,962)		10,902		0001
Purchased Call/UBSIBAIV Index/UIB000I#SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2025	08/24/2027	1	439,425	533.51	17,357			9,990		6,686			(4,292)		2,357		0001
Purchased Call/UBSIBAIV Index/UIB000Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2025	09/24/2027	4	1,614,830	538.18	61,470			38,114		23,240			(15,265)		8,975		0001
Purchased Call/UBSIBAIV Index/UIB000U$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2025	07/14/2027	2	3,157,788	525.33	118,266			61,521		59,513			(29,378)		16,089		0001
Purchased Call/UBSIBAIV Index/UIB000I#SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/26/2025	08/20/2027	4	3,051,763	526.6	128,817			73,805		58,591			(32,023)		16,290		0001
Purchased Call/UBSIBAIV Index/UIB000X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/09/2027	3	1,775,210	537.13	73,018			43,670		24,512			(18,119)		9,701		0001
Purchased Call/UBSIBAIV Index/UIB000Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2025	09/24/2027	3	4,408,967	533.86	176,306			109,513		70,150			(43,812)		24,505		0001
Purchased Call/UBSIBAIV Index/UIB000Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2025	09/23/2027	3	2,662,090	538.04	103,723			64,015		36,593			(25,733)		14,779		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2025	09/15/2027	4	4,041,859	541.11	157,230			95,415		49,002			(39,049)		22,239		0001
Purchased Call/UBSIBAIV Index/UIB000UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2025	07/09/2027	4	2,205,437	525.19	85,566			44,164		41,401			(21,354)		11,162		0001
Purchased Call/UBSIBAIV Index/UIB000V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2025	08/18/2026	1	135,689	539.5	2,417			295		53			(1,102)		249		0001
Purchased Call/UBSIBAIV Index/UIB000V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2025	07/28/2027	3	2,296,966	525.55	90,037			48,591		44,005			(22,374)		11,917		0001
Purchased Call/UBSIBAIV Index/UIB000USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2025	07/09/2027	3	2,528,028	524.82	100,749			51,773		48,088			(25,006)		12,795		0001
Purchased Call/UBSIBAIV Index/UIB000USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2025	07/02/2027	4	1,985,749	524.26	78,839			39,844		38,052			(19,574)		9,956		0001
Purchased Call/UBSIBAIV Index/UIB000USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2025	07/02/2027	3	4,442,891	525.01	171,625			86,835		82,886			(42,752)		22,275		0001
Purchased Call/UBSIBAIV Index/UIB000Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2025	09/17/2027	6	1,915,691	538.7	74,319			45,495		25,424			(18,496)		10,564		0001
Purchased Call/UBSIBAIV Index/UIB000USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2025	07/09/2027	3	2,411,352	525.8	93,621			48,216		44,292			(23,270)		12,204		0001
Purchased Call/UBSIBAIV Index/UIB000Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2025	09/17/2027	5	2,201,650	538.63	85,508			52,455		29,291			(21,320)		12,141		0001
Purchased Call/UBSIBAIV Index/UIB000W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2025	08/18/2027	4	2,812,800	526.09	114,917			65,329		54,751			(28,552)		14,978		0001
Purchased Call/UBSIBAIV Index/UIB000X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2025	09/08/2027	5	5,365,138	537.45	214,555			128,159		73,113			(53,295)		29,285		0001
Purchased Call/UBSIBAIV Index/UIB000Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2025	09/22/2027	6	4,160,772	537.64	163,345			100,765		57,890			(40,585)		23,074		0001
Purchased Call/UBSIBAIV Index/UIB000USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2025	07/12/2027	1	630,615	525.19	24,783			12,818		11,901			(6,136)		3,204		0001
Purchased Call/UBSIBAIV Index/UIB000W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2025	08/20/2027	3	3,229,007	533.51	124,956			71,671		48,752			(31,123)		17,236		0001
Purchased Call/UBSIBAIV Index/UIB000Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/14/2025	09/16/2027	4	3,086,928	541.18	117,391			71,447		37,414			(29,174)		17,004		0001
Purchased Call/UBSIBAIV Index/UIB000V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2025	07/30/2027	4	2,108,536	523.55	82,420			44,853		43,409			(20,494)		10,967		0001
Purchased Call/UBSIBAIV Index/UIB000Y$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2025	09/29/2027	5	6,492,224	536.32	250,036			156,541		95,836			(62,100)		36,283		0001
Purchased Call/UBSIBAIV Index/UIB000X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	09/01/2027	1	574,465	534.59	22,691			13,309		8,546			(5,603)		3,110		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000V$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/26/2027	1	421,470	525.59	16,564			8,886		8,036			(4,101)		2,181		0001
Purchased Call/UBSIBAIV Index/UIB000V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2025	08/04/2027	3	3,043,453	524.46	118,741			65,201		61,231			(29,491)		15,930		0001
Purchased Call/UBSIBAIV Index/UIB000Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/27/2027	1	914,250	535.16	36,113			22,502		13,992			(8,942)		5,098		0001
Purchased Call/UBSIBAIV Index/UIB000X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/27/2027	3	2,446,923	534.14	97,937			57,030		36,620			(24,312)		13,171		0001
Purchased Call/UBSIBAIV Index/UIB000X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2025	09/03/2027	4	4,387,844	535.84	175,198			103,866		62,683			(43,614)		23,813		0001
Purchased Call/UBSIBAIV Index/UIB000W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/13/2027	4	2,550,975	525.95	101,243			57,132		49,505			(25,251)		13,502		0001
Purchased Call/UBSIBAIV Index/UIB000W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2025	08/06/2027	3	1,211,873	524.39	47,761			26,412		24,521			(11,859)		6,359		0001
Purchased Call/UBSIBAIV Index/UIB000V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2025	07/30/2027	3	1,401,983	523.15	56,323			30,687		29,258			(14,050)		7,292		0001
Purchased Call/UBSIBAIV Index/UIB000V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/23/2027	3	2,107,599	525.59	82,395			44,095		39,980			(20,555)		10,865		0001
Purchased Call/UBSIBAIV Index/UIB000X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2025	09/03/2027	4	2,116,567	534	87,100			51,635		32,265			(21,677)		11,487		0001
Purchased Call/UBSIBAIV Index/UIB000U$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2025	06/30/2027	4	5,334,222	524.73	208,727			104,554		100,166			(51,833)		26,671		0001
Purchased Call/UBSIBAIV Index/UIB000W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2025	08/23/2027	1	824,486	533.51	32,485			18,678		12,521			(8,043)		4,417		0001
Purchased Call/UBSIBAIV Index/UIB000V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2025	07/19/2027	1	966,380	522.89	37,979			20,008		19,987			(9,404)		4,956		0001
Purchased Call/UBSIBAIV Index/UIB000V$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2025	07/23/2027	2	1,908,978	525.99	74,283			39,575		35,712			(18,432)		9,841		0001
Purchased Call/UBSIBAIV Index/UIB000V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2025	07/16/2027	2	2,019,456	523.43	78,583			41,147		40,815			(19,505)		10,316		0001
Purchased Call/UBSIBAIV Index/UIB000V$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2025	08/17/2026	1	89,853	539.5	1,599			192		33			(731)		163		0001
Purchased Call/UBSIBAIV Index/UIB000V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/23/2027	2	2,214,565	525.25	87,341			46,673		42,505			(21,709)		11,416		0001
Purchased Call/UBSIBAIV Index/UIB000W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/13/2027	3	2,195,209	527.35	84,505			47,608		40,609			(21,006)		11,619		0001
Purchased Call/UBSIBAIV Index/UIB000X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2025	08/27/2027	3	3,525,507	535.04	137,868			80,425		51,151			(34,263)		18,976		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/05/2025	09/07/2027	1	599,726	535.84	23,749			14,126		8,635			(5,872)		3,270		0001
Purchased Call/UBSIBAIV Index/UIB000I#SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2025	08/20/2027	3	1,579,916	528.01	61,577			35,206		28,906			(15,284)		8,433		0001
Purchased Call/UBSIBAIV Index/UIB000I#SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2025	08/19/2027	3	1,969,010	527.55	77,609			44,175		36,532			(19,255)		10,498		0001
Purchased Call/UBSIBAIV Index/UIB000XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/10/2027	2	2,599,524	540.1	103,730			62,511		32,341			(25,844)		14,222		0001
Purchased Call/UBSIBAIV Index/UIB000Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2025	09/30/2027	3	2,019,791	535.02	81,539			51,123		31,227			(20,234)		11,300		0001
Purchased Call/UBSIBAIV Index/UIB000Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2025	09/21/2027	1	401,670	537.38	15,906			9,767		5,630			(3,933)		2,225		0001
Purchased Call/UBSIBAIV Index/UIB000V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2025	07/30/2027	3	1,908,264	524.74	73,544			39,919		37,726			(18,256)		9,926		0001
Purchased Call/UBSIBAIV Index/UIB000I#S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2025	08/09/2027	1	641,200	524.56	25,263			14,039		12,960			(6,255)		3,377		0001
Purchased Call/UBSIBAIV Index/UIB000I#S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2025	08/06/2027	2	1,341,142	524.41	52,903			29,296		27,118			(13,151)		7,037		0001
Purchased Call/UBSIBAIV Index/UIB000XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2025	09/03/2027	3	2,227,947	531.78	91,329			53,976		36,689			(22,670)		12,091		0001
Purchased Call/UBSIBAIV Index/UIB000YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/28/2027	1	497,488	535.16	19,651			12,255		7,627			(4,859)		2,777		0001
Purchased Call/UBSIBAIV Index/UIB000XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/30/2027	1	1,005,456	534.59	39,716			23,249		14,899			(9,834)		5,431		0001
Purchased Call/UBSIBAIV Index/UIB000YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2025	09/20/2027	1	903,266	537.38	35,679			21,888		12,636			(8,834)		4,998		0001
Purchased Call/UBSIBAIV Index/UIB000I#S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2025	08/10/2027	1	146,492	524.56	5,772			3,211		2,966			(1,427)		773		0001
Purchased Call/UBSIBAIV Index/UIB000U$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2025	07/15/2027	3	2,222,109	523.3	87,237			45,460		45,039			(21,649)		11,337		0001
Purchased Call/UBSIBAIV Index/UIB000I#SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/16/2027	1	708,545	525.95	27,917			15,782		13,817			(6,912)		3,764		0001
Purchased Call/UBSIBAIV Index/UIB1003$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2025	12/29/2027	3	3,978,167	532.94	156,790			117,774		75,439			(38,905)		24,350		0001
Purchased Call/UBSIBAIV Index/UIB1003$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2025	12/31/2027	5	1,951,683	530.74	18,840	60,005		59,723		39,649			(19,326)		11,968		0001
Purchased Call/UBSIBAIV Index/UIB000Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/12/2027	1	367,243	529.86	14,506			9,338		6,874			(3,587)		2,081		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2025	10/05/2027	2	1,320,186	539.52	49,491			31,462		17,643			(12,278)		7,426		0001
Purchased Call/UBSIBAIV Index/UIB000Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/15/2027	5	4,214,576	534.5	166,345			108,186		68,043			(41,355)		23,963		0001
Purchased Call/UBSIBAIV Index/UIB000Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/22/2027	3	2,205,723	537.12	86,893			57,248		33,014			(21,571)		12,634		0001
Purchased Call/UBSIBAIV Index/UIB000Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2025	10/20/2027	4	3,361,328	537.6	133,779			87,647		49,336			(33,236)		19,213		0001
Purchased Call/UBSIBAIV Index/UIB1000$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/26/2027	1	974,109	536.24	38,575			25,540		15,118			(9,538)		5,603		0001
Purchased Call/UBSIBAIV Index/UIB000Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/14/2025	10/14/2027	3	2,560,411	537.27	99,594			64,388		37,590			(24,718)		14,543		0001
Purchased Call/UBSIBAIV Index/UIB1000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2025	10/29/2027	4	2,062,392	533.99	76,146			50,885		34,645			(18,903)		11,899		0001
Purchased Call/UBSIBAIV Index/UIB1001$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2025	11/17/2027	6	4,278,705	526.27	166,942			115,806		94,169			(41,472)		25,164		0001
Purchased Call/UBSIBAIV Index/UIB000Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2025	10/07/2027	4	2,915,452	536.99	113,974			72,688		42,668			(28,322)		16,436		0001
Purchased Call/UBSIBAIV Index/UIB1002$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/03/2027	3	4,340,662	529.3	169,790			121,830		88,889			(42,175)		25,930		0001
Purchased Call/UBSIBAIV Index/UIB1002$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/14/2027	1	1,377,182	529.4	54,399			39,678		28,516			(13,451)		8,313		0001
Purchased Call/UBSIBAIV Index/UIB000Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2025	10/08/2027	4	1,711,669	537.55	64,263			41,126		24,621			(15,961)		9,660		0001
Purchased Call/UBSIBAIV Index/UIB1001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/12/2027	4	3,046,366	525.07	121,281			83,656		69,097			(30,212)		17,828		0001
Purchased Call/UBSIBAIV Index/UIB1001$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/19/2027	4	3,287,638	525.27	133,304			93,243		74,752			(33,204)		19,374		0001
Purchased Call/UBSIBAIV Index/UIB1000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2025	11/04/2027	5	2,063,403	527.85	80,712			54,528		42,531			(20,036)		11,978		0001
Purchased Call/UBSIBAIV Index/UIB1002$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/03/2027	3	3,378,288	527.96	131,173			94,273		72,065			(32,665)		20,181		0001
Purchased Call/UBSIBAIV Index/UIB1000$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/04/2025	11/03/2027	5	3,672,115	530.42	137,088			92,455		69,708			(34,046)		21,295		0001
Purchased Call/UBSIBAIV Index/UIB1000$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/09/2027	1	1,571,889	528.74	62,247			42,468		31,727			(15,392)		9,171		0001
Purchased Call/UBSIBAIV Index/UIB000Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/18/2027	1	1,040,677	534.3	41,211			26,869		16,998			(10,204)		5,936		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1002$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/15/2027	4	4,081,416	529.37	157,395	3,269		117,620		84,680			(39,860)		24,660		0001
Purchased Call/UBSIBAIV Index/UIB1000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/27/2025	10/22/2027	4	3,635,634	536.24	144,809			95,702		56,041			(36,088)		20,824		0001
Purchased Call/UBSIBAIV Index/UIB000Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/08/2027	3	3,236,525	529.86	135,681			87,086		60,213			(33,823)		18,265		0001
Purchased Call/UBSIBAIV Index/UIB1000$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2025	11/05/2027	6	3,726,758	528.74	149,997			102,330		74,813			(37,453)		21,656		0001
Purchased Call/UBSIBAIV Index/UIB1002$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/15/2025	12/10/2027	3	3,437,202	529.4	135,331			98,559		70,811			(33,694)		20,670		0001
Purchased Call/UBSIBAIV Index/UIB1001$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2025	11/12/2027	5	3,588,411	526.27	140,261			96,635		78,479			(34,868)		21,000		0001
Purchased Call/UBSIBAIV Index/UIB1000$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2025	10/27/2027	5	5,363,157	537.65	204,006			135,682		79,560			(50,705)		30,879		0001
Purchased Call/UBSIBAIV Index/UIB1002$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2025	12/10/2027	2	3,250,241	531.78	126,369			91,892		62,269			(31,387)		19,546		0001
Purchased Call/UBSIBAIV Index/UIB1002$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2027	4	3,614,506	525.82	144,128			104,161		82,700			(35,805)		21,695		0001
Purchased Call/UBSIBAIV Index/UIB1002$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/17/2027	5	3,390,351	528.62	137,215			101,208		72,136			(34,124)		20,523		0001
Purchased Call/UBSIBAIV Index/UIB1001$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2025	11/19/2027	2	5,337,749	522.58	217,151			151,661		131,534			(53,953)		31,455		0001
Purchased Call/UBSIBAIV Index/UIB1001$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2025	11/26/2027	3	5,057,220	533.45	197,447			139,751		90,176			(48,984)		30,007		0001
Purchased Call/UBSIBAIV Index/UIB1000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2025	10/29/2027	2	3,373,913	530.2	133,199			89,293		64,038			(33,188)		19,466		0001
Purchased Call/UBSIBAIV Index/UIB1003$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2026	12/22/2027	4	2,871,948	532.43	111,774	3,500		85,629		54,810			(28,606)		17,466		0001
Purchased Call/UBSIBAIV Index/UIB1002$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/06/2027	1	1,090,664	527.96	43,081			30,992		23,353			(10,667)		6,534		0001
Purchased Call/UBSIBAIV Index/UIB1003$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/26/2025	12/27/2027	1	2,730,472	534.42	107,854			80,705		49,365			(26,705)		16,682		0001
Purchased Call/UBSIBAIV Index/UIB1002$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/16/2027	2	1,977,386	528.94	77,822			57,133		41,620			(19,322)		11,959		0001
Purchased Call/UBSIBAIV Index/UIB1003$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2025	12/23/2027	5	4,369,631	533.09	171,813	1,903		129,368		81,826			(43,088)		26,599		0001
Purchased Call/UBSIBAIV Index/UIB1003$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	12/23/2027	6	7,474,812	534.42	285,720	6,746		218,618		134,395			(72,805)		45,501		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1003$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2025	12/30/2027	5	2,689,044	532.83	93,457	10,804		78,628		51,244			(25,820)		16,474		0001
Purchased Call/UBSIBAIV Index/UIB1000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/23/2025	10/22/2027	3	5,760,881	536.92	226,722			149,572		86,794			(56,330)		32,997		0001
Purchased Call/UBSIBAIV Index/UIB000Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2025	10/01/2027	3	2,997,274	539.52	116,973			73,898		39,744			(29,153)		16,787		0001
Purchased Call/UBSIBAIV Index/UIB000Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2025	10/08/2027	4	3,595,268	562.56	135,170			86,878		58,281			(33,676)		20,290		0001
Purchased Call/UBSIBAIV Index/UIB1000$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2025	11/05/2027	3	4,599,942	526.6	184,354			125,216		98,685			(45,797)		26,730		0001
Purchased Call/UBSIBAIV Index/UIB000Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/15/2027	3	3,173,880	534.3	130,791			85,174		51,585			(32,603)		18,046		0001
Purchased Call/UBSIBAIV Index/UIB1001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/15/2027	2	1,607,768	525.07	63,764			44,063		36,600			(15,803)		9,437		0001
Purchased Call/UBSIBAIV Index/UIB1001$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/16/2027	1	2,412,386	525.07	95,289			65,839		54,984			(23,562)		14,174		0001
Purchased Call/UBSIBAIV Index/UIB1000$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2025	11/11/2027	3	1,914,360	531.89	74,182			50,797		35,090			(18,408)		11,192		0001
Purchased Call/UBSIBAIV Index/UIB000Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2025	10/01/2027	3	1,606,633	536.68	65,467			41,234		23,511			(16,253)		8,999		0001
Purchased Call/UBSIBAIV Index/UIB1001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/12/2027	3	3,617,292	531	138,295			94,903		68,309			(34,304)		21,169		0001
Purchased Call/UBSIBAIV Index/UIB1000$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2025	10/29/2027	3	5,417,981	529.83	214,186			143,352		104,074			(53,208)		31,259		0001
Purchased Call/UBSIBAIV Index/UIB1001$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2025	12/01/2027	4	4,680,010	526	190,175			135,472		105,633			(47,205)		27,903		0001
Purchased Call/UBSIBAIV Index/UIB1001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/30/2027	1	1,049,857	530.53	41,574			29,525		20,625			(10,280)		6,253		0001
Purchased Call/UBSIBAIV Index/UIB1000$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2025	11/10/2027	3	3,914,277	529.89	158,611			108,438		76,311			(39,363)		22,861		0001
Purchased Call/UBSIBAIV Index/UIB1000$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/25/2027	1	1,548,296	536.24	61,313			40,566		23,988			(15,181)		8,896		0001
Purchased Call/UBSIBAIV Index/UIB1001$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	2	1,587,508	525.27	63,210			44,262		36,226			(15,658)		9,383		0001
Purchased Call/UBSIBAIV Index/UIB1001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/02/2025	11/26/2027	2	1,146,565	530.53	44,937			31,850		22,404			(11,179)		6,803		0001
Purchased Call/UBSIBAIV Index/UIB000Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/06/2027	5	3,867,961	538.87	147,618			93,833		52,960			(36,659)		21,782		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2025	10/13/2027	4	4,198,839	534.16	173,833			112,122		68,331			(43,149)		23,823		0001
Purchased Call/UBSIBAIV Index/UIB1000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2025	11/01/2027	2	2,198,883	530.2	86,711			58,209		41,917			(21,474)		12,726		0001
Purchased Call/UBSIBAIV Index/UIB000Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/21/2027	4	2,478,306	538.48	95,714			62,818		35,368			(23,762)		14,181		0001
Purchased Call/UBSIBAIV Index/UIB1000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/05/2027	3	1,854,789	526.6	73,452			49,777		39,797			(18,229)		10,778		0001
Purchased Call/UBSIBAIV Index/UIB1001$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2025	11/19/2027	3	1,605,970	522.41	64,033			44,640		39,782			(15,894)		9,464		0001
Purchased Call/UBSIBAIV Index/UIB1001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2025	11/18/2027	3	3,008,888	525.29	114,778			79,683		68,295			(28,479)		17,714		0001
Purchased Call/UBSIBAIV Index/UIB000Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/15/2027	2	1,577,390	536.45	59,643			38,753		23,851			(14,811)		8,969		0001
Purchased Call/UBSIBAIV Index/UIB1002$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2025	12/09/2027	4	3,976,455	526.25	163,937			118,624		89,924			(40,698)		23,890		0001
Purchased Call/UBSIBAIV Index/UIB1001$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/29/2027	1	1,370,487	530.53	54,271			38,520		26,888			(13,438)		8,155		0001
Purchased Call/UBSIBAIV Index/UIB1002$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2025	12/02/2027	3	2,575,376	527.62	103,921			74,146		55,424			(25,782)		15,370		0001
Purchased Call/UBSIBAIV Index/UIB1003$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2025	12/17/2027	3	3,371,440	529.99	136,655			100,873		68,841			(34,048)		20,409		0001
Purchased Call/UBSIBAIV Index/UIB1002$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2025	12/10/2027	3	2,080,012	528.78	84,071			60,967		43,657			(20,858)		12,509		0001
Purchased Call/UBSIBAIV Index/UIB1000$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2025	10/28/2027	4	2,552,967	537.4	95,128			63,327		38,247			(23,611)		14,714		0001
Purchased Call/UBSIBAIV Index/UIB1002$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2025	12/03/2027	4	2,586,433	530.48	100,140			71,910		51,095			(24,926)		15,451		0001
Purchased Call/UBSIBAIV Index/UIB000Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/11/2027	1	1,530,903	529.86	60,471			38,898		28,611			(14,973)		8,668		0001
Purchased Call/UBSIBAIV Index/UIB000Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2025	10/01/2027	3	3,734,526	538.54	148,710			93,837		51,241			(36,982)		20,917		0001
Purchased Call/UBSIBAIV Index/UIB1001$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2025	11/24/2027	4	2,901,875	527.99	124,977			88,043		61,134			(31,055)		17,185		0001
Purchased Call/UBSIBAIV Index/UIB1002$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/07/2027	1	1,161,147	527.96	45,981			33,097		24,893			(11,370)		6,963		0001
Purchased Call/UBSIBAIV Index/UIB1001$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/25/2025	11/24/2027	4	2,942,242	532.12	117,846			83,175		54,547			(29,292)		17,424		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2027	1	2,066,503	528.74	81,627			55,655		41,654			(20,211)		12,045		0001
Purchased Call/UBSIBAIV Index/UIB1003S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/26/2025	12/28/2027	1	1,836,476	534.42	72,724			54,443		33,248			(17,982)		11,231		0001
Purchased Call/UBSIBAIV Index/UIB1002SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/20/2027	1	1,507,632	529.99	59,702			44,099		30,901			(14,783)		9,152		0001
Purchased Call/UBSIBAIV Index/UIB1002SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/17/2027	2	4,462,825	526.71	184,305			135,763		100,500			(45,764)		27,015		0001
Purchased Call/UBSIBAIV Index/UIB1000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2025	11/02/2027	1	959,584	530.2	37,904			25,460		18,318			(9,372)		5,559		0001
Purchased Call/UBSIBAIV Index/UIB1002SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/13/2027	1	3,143,714	529.4	124,177			90,528		65,011			(30,747)		18,959		0001
Purchased Call/UBSIBAIV Index/UIB000ZSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2025	10/04/2027	1	1,745,667	539.52	68,954			43,630		23,284			(17,073)		9,809		0001
Purchased Call/UBSIBAIV Index/UIB000ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/19/2027	1	322,681	534.3	12,778			8,337		5,279			(3,160)		1,842		0001
Purchased Call/UBSIBAIV Index/UIB1003SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2025	12/23/2027	1	497,758	534.4	18,983			14,198		8,955			(4,746)		3,030		0001
Purchased Call/UBSIBAIV Index/UIB1002SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/21/2027	1	1,167,378	529.99	46,228			34,163		23,957			(11,431)		7,093		0001
Purchased Call/UBSIBAIV Index/UIB1006SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/09/2026	03/03/2028	6	3,035,091	520.24	115,430			97,408		88,393			(18,346)		19,650		0001
Purchased Call/UBSIBAIV Index/UIB1006SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	03/07/2028	2	2,576,272	515.86	102,056			86,237		84,379			(16,137)		16,734		0001
Purchased Call/UBSIBAIV Index/UIB1006SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2026	03/03/2028	7	4,846,123	526.6	180,321			151,644		118,880			(28,914)		31,376		0001
Purchased Call/UBSIBAIV Index/UIB1006ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	03/06/2028	4	3,461,103	515.86	139,968			118,341		113,277			(21,945)		22,463		0001
Purchased Call/UBSIBAIV Index/UIB1006S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2026	02/18/2028	5	5,931,762	532.98	231,241			190,826		119,722			(41,051)		37,963		0001
Purchased Call/UBSIBAIV Index/UIB1005SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2026	02/18/2028	5	3,356,810	531.44	133,311			109,909		70,269			(23,793)		21,483		0001
Purchased Call/UBSIBAIV Index/UIB1005S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/04/2028	6	7,320,836	525.41	291,667			235,783		180,503			(56,770)		46,301		0001
Purchased Call/UBSIBAIV Index/UIB1006SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2026	03/09/2028	8	3,195,726	515.97	129,432			109,918		104,548			(19,676)		20,792		0001
Purchased Call/UBSIBAIV Index/UIB1005SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2026	02/18/2028	3	1,938,312	531.59	76,931			63,196		40,717			(13,865)		12,405		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1005$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/15/2028	1	1,295,264	530.21		51,292		41,909		28,207			(9,600)		8,269		0001
Purchased Call/UBSIBAIV Index/UIB1006$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2026	03/03/2028	5	1,789,885	526.24		67,482		56,655		44,339			(10,923)		11,588		0001
Purchased Call/UBSIBAIV Index/UIB1006$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2026	02/23/2028	6	3,669,590	530.42		148,625		123,104		80,156			(25,677)		23,583		0001
Purchased Call/UBSIBAIV Index/UIB1005$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2026	02/04/2028	4	1,211,724	529.12		47,926		38,499		26,898			(9,488)		7,664		0001
Purchased Call/UBSIBAIV Index/UIB1004$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2026	01/14/2028	3	8,323,365	533.05		323,058		251,157		160,644			(73,086)		51,686		0001
Purchased Call/UBSIBAIV Index/UIB1004$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2026	01/21/2028	3	3,394,856	530.64		132,981		104,578		70,972			(28,697)		21,212		0001
Purchased Call/UBSIBAIV Index/UIB1004$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/20/2028	2	1,923,543	526.5		81,157		63,592		45,273			(17,751)		12,008		0001
Purchased Call/UBSIBAIV Index/UIB1004$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/14/2028	3	1,394,029	534.54		53,049		41,223		25,728			(12,026)		8,657		0001
Purchased Call/UBSIBAIV Index/UIB1004$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2026	01/13/2028	4	2,813,800	535.22		109,288		84,352		50,808			(25,041)		17,458		0001
Purchased Call/UBSIBAIV Index/UIB1003$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2026	01/06/2028	3	1,788,502	535.99		68,232		52,094		31,249			(16,187)		11,027		0001
Purchased Call/UBSIBAIV Index/UIB1003$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2026	01/05/2028	3	2,862,481	534.21		116,047		88,239		52,724			(27,891)		17,633		0001
Purchased Call/UBSIBAIV Index/UIB1005$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/17/2028	6	2,710,472	529.13		112,749		92,701		60,999			(20,287)		17,332		0001
Purchased Call/UBSIBAIV Index/UIB1004$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2026	01/28/2028	5	1,612,774	531.23		63,020		49,981		33,409			(13,130)		10,139		0001
Purchased Call/UBSIBAIV Index/UIB1004$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/18/2028	1	1,592,940	533.05		62,921		48,987		30,901			(14,183)		9,927		0001
Purchased Call/UBSIBAIV Index/UIB1007$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/16/2028	6	1,767,673	513.41		67,286		57,841		62,020			(9,529)		11,566		0001
Purchased Call/UBSIBAIV Index/UIB1007$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2026	03/24/2028	7	3,275,749	509.67		128,032		111,284		126,757			(16,931)		21,569		0001
Purchased Call/UBSIBAIV Index/UIB1005$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/17/2026	02/11/2028	3	4,811,725	529.97		190,018		154,881		105,057			(35,916)		30,614		0001
Purchased Call/UBSIBAIV Index/UIB1005$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	02/01/2028	1	1,623,557	527		64,130		51,093		38,159			(13,229)		10,242		0001
Purchased Call/UBSIBAIV Index/UIB1004$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2026	01/28/2028	4	5,649,275	532.27		218,794		173,910		113,536			(45,486)		35,514		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1003$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2026	01/07/2028	3	1,257,391	534.1		50,209		38,352		23,303			(11,941)		7,759		0001
Purchased Call/UBSIBAIV Index/UIB1006$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2026	03/10/2028	7	5,173,754	518.13		195,493		166,232		160,155			(29,538)		33,688		0001
Purchased Call/UBSIBAIV Index/UIB1007$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/17/2028	8	4,246,612	511.2		162,645		140,064		157,551			(22,803)		27,807		0001
Purchased Call/UBSIBAIV Index/UIB1007$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/17/2028	7	3,993,681	509.26		154,788		133,570		155,447			(21,691)		26,151		0001
Purchased Call/UBSIBAIV Index/UIB1007$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/21/2028	1	1,893,197	507.91		74,213		64,121		81,589			(10,341)		12,436		0001
Purchased Call/UBSIBAIV Index/UIB1007$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/23/2028	6	2,284,220	509.67		89,591		77,797		88,331			(11,909)		15,029		0001
Purchased Call/UBSIBAIV Index/UIB1007$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2026	03/17/2028	6	2,707,572	514.38		101,479		87,138		92,772			(14,479)		17,729		0001
Purchased Call/UBSIBAIV Index/UIB1008$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2026	03/30/2028	3	2,406,593	505.69		95,736		84,014		102,840			(11,821)		15,921		0001
Purchased Call/UBSIBAIV Index/UIB1007$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2026	03/24/2028	5	5,062,043	512.23		193,293		168,009		183,901			(25,525)		33,331		0001
Purchased Call/UBSIBAIV Index/UIB1005$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2026	02/03/2028	4	2,649,212	528.56		104,681		83,844		59,692			(20,958)		16,741		0001
Purchased Call/UBSIBAIV Index/UIB1004$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2026	01/14/2028	3	1,314,955	533.97		52,085		40,358		24,685			(11,865)		8,166		0001
Purchased Call/UBSIBAIV Index/UIB1003$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/07/2028	2	3,769,693	535		150,666		115,381		67,965			(35,711)		23,263		0001
Purchased Call/UBSIBAIV Index/UIB1004$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2026	01/24/2028	1	3,047,513	530.64		120,072		94,472		63,937			(25,953)		19,092		0001
Purchased Call/UBSIBAIV Index/UIB1003$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2026	12/31/2027	3	5,048,140	530.76		203,392		154,010		102,502			(49,832)		30,956		0001
Purchased Call/UBSIBAIV Index/UIB1004$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2026	01/19/2028	2	818,845	533.05		31,646		24,660		15,904			(7,092)		5,107		0001
Purchased Call/UBSIBAIV Index/UIB1006$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2028	1	1,097,737	533.47		43,580		36,406		22,152			(7,313)		7,096		0001
Purchased Call/UBSIBAIV Index/UIB1005$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2026	02/16/2028	6	3,077,410	530.21		122,446		100,289		67,092			(22,561)		19,662		0001
Purchased Call/UBSIBAIV Index/UIB1005$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/11/2028	5	3,076,360	530.21		120,202		98,234		66,697			(22,394)		19,573		0001
Purchased Call/UBSIBAIV Index/UIB1004$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2026	01/12/2028	4	3,985,283	536.41		154,511		118,994		69,298			(35,652)		24,704		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1006$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	02/25/2028	5	1,692,518	532.5		66,099		55,031		34,916			(11,161)		10,895		0001
Purchased Call/UBSIBAIV Index/UIB1007$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/31/2026	03/20/2028	8	2,703,440	507.91		109,644		95,104		116,447			(14,781)		17,745		0001
Purchased Call/UBSIBAIV Index/UIB1007$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/29/2028	1	767,882	507.07		30,101		26,302		31,733			(3,901)		5,076		0001
Purchased Call/UBSIBAIV Index/UIB1007$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2026	03/31/2028	6	4,544,407	506.5		192,773		174,592		190,567			(18,409)		30,088		0001
Purchased Call/UBSIBAIV Index/UIB1006$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2026	02/24/2028	5	2,684,234	532.38		106,527		88,385		55,512			(18,280)		17,265		0001
Purchased Call/UBSIBAIV Index/UIB1006$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2026	02/25/2028	3	4,093,905	533.47		159,796		133,368		82,137			(26,835)		26,354		0001
Purchased Call/UBSIBAIV Index/UIB1007$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/16/2026	03/13/2028	6	4,015,891	511.06		160,629		137,378		149,137			(23,645)		26,212		0001
Purchased Call/UBSIBAIV Index/UIB1007$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2026	03/24/2028	6	3,807,510	509.59		144,590		126,304		147,599			(18,721)		25,071		0001
Purchased Call/UBSIBAIV Index/UIB1005$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	02/11/2028	5	1,429,290	534.07		51,353		42,054		27,717			(9,401)		9,094		0001
Purchased Call/UBSIBAIV Index/UIB1005$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/14/2028	1	1,877,834	530.21		74,362		60,739		40,849			(13,937)		11,978		0001
Purchased Call/UBSIBAIV Index/UIB1006$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/02/2026	02/25/2028	5	6,670,241	533.06		260,585		217,225		135,442			(44,144)		42,938		0001
Purchased Call/UBSIBAIV Index/UIB1006$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2026	03/02/2028	5	1,736,690	531.99		56,741		47,652		36,602			(9,164)		11,235		0001
Purchased Call/UBSIBAIV Index/UIB1005$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2026	02/10/2028	4	2,477,536	532.62		98,488		79,744		50,060			(18,835)		15,750		0001
Purchased Call/UBSIBAIV Index/UIB1006$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/29/2028	1	2,241,860	533.47		88,778		74,144		45,189			(14,918)		14,479		0001
Purchased Call/UBSIBAIV Index/UIB1006$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2026	03/10/2028	5	2,688,071	519.39		102,362		86,884		80,530			(15,609)		17,503		0001
Purchased Call/UBSIBAIV Index/UIB1007$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2026	03/10/2028	5	3,509,902	512.5		137,850		117,624		125,509			(20,626)		22,854		0001
Purchased Call/UBSIBAIV Index/UIB1007$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2026	03/14/2028	2	1,893,863	511.06		74,613		63,764		70,376			(11,085)		12,371		0001
Purchased Call/UBSIBAIV Index/UIB1007$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/22/2028	1	1,565,818	507.91		61,380		53,044		67,516			(8,541)		10,294		0001
Purchased Call/UBSIBAIV Index/UIB1003$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2026	01/04/2028	1	2,685,101	530.76		106,330		80,624		54,792			(26,001)		16,525		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB10055$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2026	02/02/2028	7	3,569,124	529.25		135,631		109,134		78,761			(26,631)		22,534		0001
Purchased Call/UBSIBAIV Index/UIB1004$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2026	01/21/2028	3	5,863,722	530.24		231,056		181,413		124,033			(50,284)		36,638		0001
Purchased Call/UBSIBAIV Index/UIB1004$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2026	01/25/2028	1	1,647,991	530.64		65,096		51,236		34,615			(14,051)		10,333		0001
Purchased Call/UBSIBAIV Index/UIB1004$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	01/28/2028	4	4,528,659	527		180,323		143,582		105,988			(37,211)		28,470		0001
Purchased Call/UBSIBAIV Index/UIB1004$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	01/31/2028	1	2,497,456	527		98,650		78,567		58,637			(20,378)		15,741		0001
Purchased Call/UBSIBAIV Index/UIB1003$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2026	01/03/2028	1	2,342,265	530.76		92,519		70,121		47,737			(22,655)		14,402		0001
Purchased Call/UBSIBAIV Index/UIB1003$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2026	01/10/2028	2	3,115,439	537.08		122,483		94,037		52,926			(28,765)		19,277		0001
Purchased Call/UBSIBAIV Index/UIB1003$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/07/2028	3	5,094,109	537.08		199,368		152,914		86,174			(46,869)		31,436		0001
Purchased Call/UBSIBAIV Index/UIB10055$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2026	02/04/2028	4	3,437,518	529.53		136,175		109,950		75,412			(26,572)		21,741		0001
Purchased Call/UBSIBAIV Index/UIB1003$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2028	1	2,199,370	537.08		86,875		66,708		37,416			(20,413)		13,621		0001
Purchased Call/UBSIBAIV Index/UIB1004$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2026	01/26/2028	3	3,612,049	529.69		143,292		113,040		78,086			(30,366)		22,668		0001
Purchased Call/UBSIBAIV Index/UIB10055$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2026	02/09/2028	7	3,242,074	532		128,233		103,792		66,617			(24,565)		20,592		0001
Purchased Call/UBSIBAIV Index/UIB1004$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2026	01/21/2028	3	2,420,757	528.24		97,321		76,227		54,254			(21,256)		15,126		0001
Purchased Call/UBSIBAIV Index/UIB1004$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2026	01/27/2028	3	2,210,378	530.48		87,033		68,784		46,753			(18,327)		13,884		0001
Purchased Call/UBSIBAIV Index/UIB10066$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	2	1,021,091	532.98		40,367		33,334		20,705			(7,150)		6,557		0001
Purchased Call/UBSIBAIV Index/UIB10066$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2026	03/08/2028	2	1,215,961	515.86		48,196		40,731		39,855			(7,617)		7,905		0001
Purchased Call/UBSIBAIV Index/UIB10059$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/07/2028	1	3,022,911	529.53		119,405		96,247		66,538			(23,522)		19,168		0001
Purchased Call/UBSIBAIV Index/UIB10066$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/28/2028	1	2,585,235	533.47		102,375		85,477		52,050			(17,226)		16,683		0001
Purchased Call/UBSIBAIV Index/UIB10075$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2026	03/15/2028	1	1,056,039	511.06		41,608		35,558		39,267			(6,187)		6,904		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1007$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2026	03/27/2028	6	3,828,404	507.07		150,299		131,683		158,036			(19,011)		25,268		0001
Purchased Call/UBSIBAIV Index/UIB1007$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/28/2028	1	1,753,324	507.07		68,730		60,045		72,416			(8,920)		11,581		0001
Purchased Call/UBSIBAIV Index/UIB1005$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2028	1	2,093,834	529.53		82,706		66,688		46,139			(16,270)		13,288		0001
Purchased Call/UBSIBAIV Index/UIB1008$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/13/2028	4	2,973,997	512.58		117,504		105,911		108,465			(11,951)		19,889		0001
Purchased Call/UBSIBAIV Index/UIB1009$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2026	05/03/2028	1	751,951	513.42		29,552		27,241		27,202			(2,419)		5,105		0001
Purchased Call/UBSIBAIV Index/UIB100A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/26/2026	05/26/2028	3	2,506,224	515.53		96,690		92,303		87,374			(4,522)		17,304		0001
Purchased Call/UBSIBAIV Index/UIB1008$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2026	04/06/2028	3	1,280,741	504.99		53,071		47,075		55,843			(6,071)		8,519		0001
Purchased Call/UBSIBAIV Index/UIB1008$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/13/2028	4	5,329,996	512.69		209,865		188,511		193,876			(21,725)		35,646		0001
Purchased Call/UBSIBAIV Index/UIB100B$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/09/2026	06/09/2028	3	3,967,994	514.41		149,259		145,384		143,326			(4,124)		27,671		0001
Purchased Call/UBSIBAIV Index/UIB100B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/14/2028	1	720,369	515.86		28,166		27,587		25,213			(692)		5,041		0001
Purchased Call/UBSIBAIV Index/UIB100A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/26/2026	05/22/2028	5	4,003,443	516.08		153,754		146,602		137,402			(7,582)		27,562		0001
Purchased Call/UBSIBAIV Index/UIB1008$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/07/2028	4	4,005,987	511.11		158,459		141,307		150,895			(17,630)		26,668		0001
Purchased Call/UBSIBAIV Index/UIB100A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2026	05/11/2028	3	2,454,871	515.27		98,313		91,869		85,322			(6,568)		16,766		0001
Purchased Call/UBSIBAIV Index/UIB100A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/27/2026	05/19/2028	3	3,448,521	515.65		134,488		127,913		119,347			(7,212)		23,690		0001
Purchased Call/UBSIBAIV Index/UIB1008$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2026	04/17/2028	4	3,253,352	513.31		127,719		115,333		116,840			(12,740)		21,824		0001
Purchased Call/UBSIBAIV Index/UIB100A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/09/2026	05/26/2028	4	5,527,008	515.88		212,928		204,252		191,083			(9,473)		38,161		0001
Purchased Call/UBSIBAIV Index/UIB100B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2026	06/02/2028	5	2,977,374	515.41		115,392		111,309		104,560			(4,276)		20,660		0001
Purchased Call/UBSIBAIV Index/UIB100B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/08/2028	4	2,255,923	513.67		89,012		86,647		82,889			(2,494)		15,721		0001
Purchased Call/UBSIBAIV Index/UIB100C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/23/2028	4	3,143,100	512.1		121,016		120,786		120,840			(691)		22,134		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2026	05/15/2028	4	3,438,087	515.21		136,385		128,469		119,971			(8,261)		23,550		0001
Purchased Call/UBSIBAIV Index/UIB100BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/26/2028	3	3,878,965	514.29		151,492		145,520		139,351			(6,396)		26,782		0001
Purchased Call/UBSIBAIV Index/UIB1008$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2026	04/11/2028	1	2,186,981	511.27		85,948		76,740		82,264			(9,511)		14,604		0001
Purchased Call/UBSIBAIV Index/UIB1008$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/13/2028	4	2,673,081	512.75		104,881		94,077		97,091			(10,962)		17,877		0001
Purchased Call/UBSIBAIV Index/UIB100A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2026	05/08/2028	4	3,384,352	513.56		135,466		126,271		122,419			(9,544)		23,063		0001
Purchased Call/UBSIBAIV Index/UIB100BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2026	06/02/2028	4	2,799,994	516.62		105,844		102,572		95,502			(3,675)		19,429		0001
Purchased Call/UBSIBAIV Index/UIB100BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/06/2028	1	1,720,937	513.27		67,117		65,088		63,764			(2,292)		11,976		0001
Purchased Call/UBSIBAIV Index/UIB1009$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/04/2028	7	1,871,559	513.83		75,197		69,751		67,078			(5,572)		12,716		0001
Purchased Call/UBSIBAIV Index/UIB100A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2026	05/19/2028	3	4,009,582	515.97		156,110		147,737		137,687			(8,714)		27,544		0001
Purchased Call/UBSIBAIV Index/UIB1008$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	04/05/2028	1	897,519	503.97		35,362		31,196		40,060			(4,288)		5,966		0001
Purchased Call/UBSIBAIV Index/UIB100A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/17/2028	1	653,911	515.21		25,568		24,060		22,847			(1,605)		4,486		0001
Purchased Call/UBSIBAIV Index/UIB100BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/08/2026	06/05/2028	5	3,740,634	513.27		146,365		142,056		138,517			(4,746)		26,012		0001
Purchased Call/UBSIBAIV Index/UIB100BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	04/03/2028	2	3,157,217	503.97		124,748		110,091		140,784			(15,010)		20,952		0001
Purchased Call/UBSIBAIV Index/UIB1008$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2026	04/13/2028	4	3,213,145	512.54		126,866		113,765		117,306			(13,258)		21,489		0001
Purchased Call/UBSIBAIV Index/UIB1009$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2026	04/21/2028	3	3,133,186	512.78		123,122		111,688		114,288			(11,607)		21,082		0001
Purchased Call/UBSIBAIV Index/UIB100CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2026	06/22/2028	4	2,727,029	512.89		100,667		99,941		99,859			(881)		19,190		0001
Purchased Call/UBSIBAIV Index/UIB100CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/27/2028	1	2,561,959	511.11		100,173		100,035		101,085			(547)		18,091		0001
Purchased Call/UBSIBAIV Index/UIB100BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2026	06/01/2028	4	2,554,706	514.41		101,783		98,077		91,846			(3,842)		17,715		0001
Purchased Call/UBSIBAIV Index/UIB100BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2026	06/15/2028	3	2,857,441	515.44		113,944		111,972		101,076			(2,166)		20,010		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100C9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2026	06/26/2028	3	3,678,513	511.11		143,423		143,311		145,064			(506)		25,958		0001
Purchased Call/UBSIBAIV Index/UIB10099G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	04/27/2028	3	2,458,575	512.54		95,319		87,268		90,535			(8,172)		16,618		0001
Purchased Call/UBSIBAIV Index/UIB100C98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/23/2028	4	3,004,222	510.68		117,402		116,662		117,326			(975)		21,156		0001
Purchased Call/UBSIBAIV Index/UIB1008S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2026	03/31/2028	2	4,228,733	506.29		164,264		144,509		178,227			(19,926)		27,998		0001
Purchased Call/UBSIBAIV Index/UIB10099Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/23/2026	04/21/2028	5	3,008,727	512.83		117,912		107,476		109,600			(10,813)		20,244		0001
Purchased Call/UBSIBAIV Index/UIB10099Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/20/2028	4	2,898,031	513.53		111,618		101,129		103,717			(10,620)		19,485		0001
Purchased Call/UBSIBAIV Index/UIB10099E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	04/28/2028	4	2,603,645	512.13		102,374		93,774		96,886			(8,741)		17,611		0001
Purchased Call/UBSIBAIV Index/UIB10099R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/05/2028	4	2,240,584	514.93		86,734		80,276		78,217			(6,571)		15,235		0001
Purchased Call/UBSIBAIV Index/UIB10099I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	04/28/2028	3	4,859,125	511.65		192,355		176,384		182,957			(16,285)		32,868		0001
Purchased Call/UBSIBAIV Index/UIB10099N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2026	05/01/2028	5	4,630,475	513.42		182,496		168,435		167,304			(14,514)		31,391		0001
Purchased Call/UBSIBAIV Index/UIB10099V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2026	05/05/2028	4	4,815,797	513.92		187,250		173,575		172,329			(14,021)		32,745		0001
Purchased Call/UBSIBAIV Index/UIB100B9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/16/2026	06/16/2028	3	4,323,248	516.71		163,286		160,828		148,438			(3,006)		30,297		0001
Purchased Call/UBSIBAIV Index/UIB100BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2026	04/19/2028	2	1,789,024	513.31		70,387		63,544		64,332			(7,081)		12,019		0001
Purchased Call/UBSIBAIV Index/UIB100A9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/23/2028	1	1,807,400	516.08		70,489		67,095		62,071			(3,756)		12,452		0001
Purchased Call/UBSIBAIV Index/UIB100B93	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/30/2028	1	1,749,214	514.29		68,394		65,670		62,992			(2,990)		12,112		0001
Purchased Call/UBSIBAIV Index/UIB100A94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2026	05/12/2028	5	3,053,862	516.34		119,499		111,806		103,466			(7,876)		20,872		0001
Purchased Call/UBSIBAIV Index/UIB100B99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/02/2028	4	5,209,238	515.15		204,528		197,491		184,072			(7,454)		36,147		0001
Purchased Call/UBSIBAIV Index/UIB100BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2026	06/09/2028	2	5,317,477	511.64		209,988		204,675		205,106			(5,698)		37,082		0001
Purchased Call/UBSIBAIV Index/UIB100C9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2026	06/30/2028	1	1,985,073	511.7		77,418		77,418		77,372					14,046		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2026	06/16/2028	4	6,065,593	514.01		234,416		231,614		222,085			(4,038)		42,507		0001
Purchased Call/UBSIBAIV Index/UIB100C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/23/2028	4	5,665,562	509.92		224,851		223,686		229,127			(1,697)		39,897		0001
Purchased Call/UBSIBAIV Index/UIB100B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2026	06/12/2028	4	3,599,523	515.86		140,119		137,343		125,832			(3,180)		25,154		0001
Purchased Call/UBSIBAIV Index/UIB100B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	03/31/2028	3	3,498,844	503.97		139,691		123,526		155,788			(16,530)		23,165		0001
Purchased Call/UBSIBAIV Index/UIB1008$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2028	5	2,866,381	505.18		120,978		107,547		124,495			(13,609)		19,081		0001
Purchased Call/UBSIBAIV Index/UIB1008$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2026	04/07/2028	5	3,688,615	510.81		145,856		129,951		139,979			(16,304)		24,555		0001
Purchased Call/UBSIBAIV Index/UIB1008$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/10/2028	4	3,537,166	511.27		140,434		125,517		132,972			(15,288)		23,601		0001
Purchased Call/UBSIBAIV Index/UIB1009$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2028	1	967,616	512.72		38,027		34,689		35,453			(3,476)		6,535		0001
Purchased Call/UBSIBAIV Index/UIB1009$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	04/28/2028	4	3,656,824	514.05		142,485		131,217		129,887			(11,774)		24,735		0001
Purchased Call/UBSIBAIV Index/UIB1009$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2026	05/02/2028	1	1,889,810	513.42		74,270		68,454		68,323			(6,088)		12,821		0001
Purchased Call/UBSIBAIV Index/UIB100A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2026	05/26/2028	4	3,956,780	514.78		156,541		149,862		140,484			(7,114)		27,319		0001
Purchased Call/UBSIBAIV Index/UIB100A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2026	05/12/2028	6	3,664,140	517.01		140,555		132,188		122,122			(8,862)		25,043		0001
Purchased Call/UBSIBAIV Index/UIB100A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/18/2028	3	3,203,412	516.61		125,065		118,063		108,237			(7,160)		21,990		0001
Purchased Call/UBSIBAIV Index/UIB1009$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2026	04/21/2028	3	3,273,097	512.6		128,863		116,824		119,925			(12,241)		22,023		0001
Purchased Call/UBSIBAIV Index/UIB100A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2026	05/09/2028	2	2,295,659	513.56		90,191		84,005		83,089			(6,513)		15,655		0001
Purchased Call/UBSIBAIV Index/UIB100A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/19/2028	3	2,886,699	516.77		111,871		105,658		97,227			(6,372)		19,831		0001
Purchased Call/UBSIBAIV Index/UIB1008$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	04/04/2028	1	1,255,734	503.97		49,350		43,528		56,022			(5,992)		8,340		0001
Purchased Call/UBSIBAIV Index/UIB100B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2026	06/09/2028	3	4,006,828	514.58		157,782		154,392		144,159			(3,996)		27,942		0001
Purchased Call/UBSIBAIV Index/UIB1009$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/05/2028	3	2,910,999	512.5		114,778		106,766		107,846			(8,434)		19,793		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/13/2028	1	1,162,599	515.86		45,341		44,407		40,667			(1,115)		8,130		0001
Purchased Call/UBSIBAIV Index/UIB10099C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2026	04/24/2028	4	3,339,855	512.72		130,812		119,451		122,220			(11,678)		22,523		0001
Purchased Call/UBSIBAIV Index/UIB100A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2026	05/12/2028	5	4,266,275	516.51		166,535		156,001		143,948			(10,834)		29,158		0001
Purchased Call/UBSIBAIV Index/UIB100C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/21/2028	1	1,061,287	512.87		41,390		40,936		40,036			(677)		7,463		0001
Purchased Call/UBSIBAIV Index/UIB100C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/16/2028	3	3,529,212	512.87		136,826		135,385		132,765			(1,999)		24,732		0001
Purchased Call/UBSIBAIV Index/UIB10099B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/25/2028	1	3,004,336	512.72		118,070		107,691		110,009			(10,807)		20,276		0001
Purchased Call/UBSIBAIV Index/UIB100A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2026	05/10/2028	1	772,223	513.56		30,271		28,195		27,967			(2,189)		5,270		0001
Purchased Call/UBSIBAIV Index/UIB100C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/28/2028	1	1,093,656	511.11		42,762		42,703		45,275			(233)		7,728		0001
Purchased Call/UBSIBAIV Index/UIB100C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/20/2028	1	2,139,101	512.87		83,425		82,508		80,651			(1,366)		15,032		0001
Purchased Call/UBSIBAIV Index/UIB100B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/31/2028	1	1,427,473	514.29		55,814		53,594		51,436			(2,437)		9,891		0001
Purchased Call/UBSIBAIV Index/UIB100C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2026	06/29/2028	1	2,077,558	510.87		82,554		82,554		82,492					14,691		0001
Purchased Call/UBSIBAIV Index/UIB100B$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/07/2028	1	914,008	513.27		35,646		34,571		33,885			(1,216)		6,365		0001
Purchased Call/UBSIBAIV Index/UIB100B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/18/2028	1	2,035,350	513.31		80,193		72,372		73,143			(8,107)		13,664		0001
Purchased Call/UBSIBAIV Index/UIB100A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/16/2028	1	1,693,878	515.21		66,231		62,319		59,145			(4,162)		11,611		0001
Purchased Call/UBSIBAIV Index/UIB100B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2026	04/12/2028	1	812,479	511.27		31,930		28,514		30,580			(3,528)		5,429		0001
Purchased Call/UBSIBAIV Index/UIB100A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/24/2028	1	781,513	516.08		30,479		29,014		26,857			(1,622)		5,388		0001
Purchased Call/SPXFCDUE Index/SFC1614$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/27/2026	3	9,634,784	497.72	469,286			74,362		219,090			(233,311)		19,203		0001
Purchased Call/SPXFCDUE Index/SFC1614$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/25/2026	5	12,113,602	494.75	599,007			91,031		313,863			(297,929)		23,724		0001
Purchased Call/SPXFCDUE Index/SFC1615$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	08/28/2026	4	9,226,465	499.49	413,699			66,780		193,529			(205,660)		18,547		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1615$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/04/2026	5	7,080,606	495.23	334,352			60,357		193,712			(166,425)		15,054		0001
Purchased Call/SPXFCDUE Index/SFC1613$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	3	9,994,039	496.66	489,762			56,821		210,323			(243,318)		17,151		0001
Purchased Call/SPXFCDUE Index/SFC1613$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/13/2026	4	7,489,996	498.23	362,377			43,200		145,105			(180,101)		13,003		0001
Purchased Call/SPXFCDUE Index/SFC1615$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/03/2026	5	9,907,810	490.56	496,817			87,980		331,361			(246,848)		20,905		0001
Purchased Call/SPXFCDUE Index/SFC1616$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	280,072	502.22	12,147			2,429		5,662			(6,040)		626		0001
Purchased Call/SPXFCDUE Index/SFC1615$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	5	8,125,529	495.6	402,242			77,847		221,976			(200,054)		17,919		0001
Purchased Call/SPXFCDUE Index/SFC1615$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	1	283,825	497.72	12,298			1,931		6,454			(6,099)		566		0001
Purchased Call/SPXFCDUE Index/SFC1614$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/19/2026	6	11,569,005	491.99	548,596			74,582		331,494			(273,688)		21,409		0001
Purchased Call/SPXFCDUE Index/SFC1613$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	72,244	492.57	3,302			339		1,865			(1,642)		117		0001
Purchased Call/SPXFCDUE Index/SFC1615$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/02/2026	4	8,607,472	488.39	447,519			78,132		313,639			(222,769)		18,021		0001
Purchased Call/SPXFCDUE Index/SFC1614$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/21/2026	5	11,887,911	496.4	561,766			80,572		275,057			(283,516)		22,435		0001
Purchased Call/SPXFCDUE Index/SFC1615$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	4	12,409,124	494.65	557,933			90,274		333,878			(278,932)		24,945		0001
Purchased Call/SPXFCDUE Index/SFC1615$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2026	3	2,847,690	494.65	128,164			21,694		77,360			(63,892)		5,868		0001
Purchased Call/SPXFCDUE Index/SFC1616$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/18/2026	10	11,509,046	509.92	535,735			119,786		165,305			(272,012)		26,941		0001
Purchased Call/SPXFCDUE Index/SFC1616$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2025	09/17/2026	8	5,135,198	502.67	256,870			56,033		105,686			(128,861)		11,945		0001
Purchased Call/SPXFCDUE Index/SFC1616$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	09/18/2026	9	9,901,838	506.48	486,310			107,070		170,368			(242,834)		23,178		0001
Purchased Call/SPXFCDUE Index/SFC1616$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2026	1	683,025	509.92	33,065			7,469		9,947			(16,307)		1,629		0001
Purchased Call/SPXFCDUE Index/SFC1617$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	6	16,054,530	501.09	797,629			190,964		377,141			(397,638)		39,190		0001
Purchased Call/SPXFCDUE Index/SFC1617$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/29/2026	1	281,945	504.88	14,196			3,529		5,667			(7,059)		704		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC16173G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	1	179,649	507.65	7,795			1,954		3,198			(3,865)		451		0001
Purchased Call/SPXFCDUE Index/SFC1616SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	568,880	502.67	24,695			5,306		11,707			(12,246)		1,323		0001
Purchased Call/SPXFCDUE Index/SFC16173G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/25/2026	4	17,186,497	503.71	841,263			201,355		358,117			(420,551)		41,954		0001
Purchased Call/SPXFCDUE Index/SFC1612SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	59,114	501.93	2,698			172		595			(1,342)		76		0001
Purchased Call/SPXFCDUE Index/SFC1611SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/16/2026	3	5,666,849	486.2	285,398			11,850		176,679			(141,758)		5,932		0001
Purchased Call/SPXFCDUE Index/SFC1611SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2025	07/14/2026	2	914,930	486.88	40,819			1,466		26,826			(20,301)		896		0001
Purchased Call/SPXFCDUE Index/SFC1612S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/17/2026	4	10,398,138	489.82	507,155			22,585		258,144			(253,499)		11,220		0001
Purchased Call/SPXFCDUE Index/SFC1612SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2025	07/24/2026	4	8,699,397	501.93	410,788			26,294		88,166			(205,287)		11,154		0001
Purchased Call/SPXFCDUE Index/SFC1612SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/22/2026	3	11,929,976	491.65	603,129			34,946		276,904			(299,485)		14,644		0001
Purchased Call/SPXFCDUE Index/SFC1611S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/07/2026	3	8,813,612	483.52	424,241			7,035		306,624			(211,063)		6,103		0001
Purchased Call/SPXFCDUE Index/SFC1613SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/04/2026	4	8,654,878	489.09	410,455			38,603		262,537			(204,323)		13,400		0001
Purchased Call/SPXFCDUE Index/SFC1614SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2026	7	8,990,484	496.77	391,161			51,955		197,323			(194,781)		16,470		0001
Purchased Call/SPXFCDUE Index/SFC1614S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/14/2026	5	12,579,496	496.86	595,990			72,990		268,748			(297,877)		22,085		0001
Purchased Call/SPXFCDUE Index/SFC1614SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/14/2026	1	67,066	496.86	3,175			389		1,433			(1,592)		118		0001
Purchased Call/SPXFCDUE Index/SFC1613S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	07/31/2026	5	8,669,963	486.92	424,807			35,469		289,604			(212,140)		12,633		0001
Purchased Call/SPXFCDUE Index/SFC1614SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/21/2026	3	2,361,689	487.66	117,328			16,594		84,124			(58,284)		4,457		0001
Purchased Call/SPXFCDUE Index/SFC1613S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/03/2026	2	286,895	486.92	14,135			1,297		9,666			(7,036)		438		0001
Purchased Call/SPXFCDUE Index/SFC1611SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/10/2026	5	14,105,313	486.34	680,483			17,048		418,386			(339,671)		11,674		0001
Purchased Call/SPXFCDUE Index/SFC1612S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	229,099	501.93	10,887			696		2,306			(5,413)		294		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1613$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2026	4	868,464	496.81	34,065			2,761		15,621			(17,114)		1,245		0001
Purchased Call/SPXFCDUE Index/SFC1613$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/31/2026	5	7,563,681	495.96	322,680			26,897		147,570			(160,521)		11,021		0001
Purchased Call/SPXFCDUE Index/SFC1616$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/22/2026	7	9,251,065	512.94	395,056			90,931		115,871			(197,134)		22,190		0001
Purchased Call/SPXFCDUE Index/SFC1612$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	4	7,095,045	499.08	353,597			22,596		94,300			(175,918)		9,097		0001
Purchased Call/SPXFCDUE Index/SFC1615$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	3	9,327,201	502.35	450,178			89,915		187,314			(223,594)		20,856		0001
Purchased Call/SPXFCDUE Index/SFC1610$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	5	9,670,785	481.83	478,949					388,025			(238,162)		2,531		0001
Purchased Call/SPXFCDUE Index/SFC1613$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2026	1	139,440	492.57	6,734			742		3,639			(3,321)		234		0001
Purchased Call/SPXFCDUE Index/SFC1615$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/08/2026	5	9,343,939	494.01	470,318			89,736		272,206			(234,046)		20,460		0001
Purchased Call/SPXFCDUE Index/SFC1614$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/14/2026	4	8,395,511	498.64	395,664			48,306		161,062			(196,644)		14,739		0001
Purchased Call/SPXFCDUE Index/SFC1616$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/15/2026	7	12,094,465	504.39	581,875			122,302		223,475			(289,617)		27,775		0001
Purchased Call/SPXFCDUE Index/SFC1614$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	08/26/2026	3	219,401	496.14	10,958			1,720		5,353			(5,528)		434		0001
Purchased Call/SPXFCDUE Index/SFC1612$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/21/2026	4	9,215,966	491.04	458,145			25,332		218,534			(227,977)		11,053		0001
Purchased Call/SPXFCDUE Index/SFC1614$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2026	3	8,671,138	490.23	407,448			56,444		272,601			(202,461)		16,206		0001
Purchased Call/SPXFCDUE Index/SFC1612$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/28/2026	3	684,747	501.11	29,153			2,179		8,048			(14,521)		948		0001
Purchased Call/SPXFCDUE Index/SFC1611$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/09/2026	3	6,318,963	486.65	309,612			6,862		181,532			(153,848)		4,961		0001
Purchased Call/SPXFCDUE Index/SFC1613$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	5	6,782,859	489.03	339,067			34,825		211,838			(168,656)		10,943		0001
Purchased Call/SPXFCDUE Index/SFC1613$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2026	1	288,103	487.71	13,728			1,324		9,462			(6,808)		452		0001
Purchased Call/SPXFCDUE Index/SFC1615$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/02/2026	1	99,998	488.39	5,225			920		3,644			(2,613)		209		0001
Purchased Call/SPXFCDUE Index/SFC1615$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	1	272,141	495.23	11,797			2,124		7,445			(5,850)		579		0001

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Purchased Call/SPXFCDUE Index/SFC1616$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2025	09/16/2026	8	11,754,013	504.36	559,442			119,417		220,004			(278,950)		27,168		0001
Purchased Call/SPXFCDUE Index/SFC1613$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	5	13,004,812	492.57	620,868			63,947		335,764			(310,280)		20,981		0001
Purchased Call/SPXFCDUE Index/SFC1612$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/22/2026	2	616,627	491.65	32,397			1,886		14,223			(16,127)		757		0001
Purchased Call/SPXFCDUE Index/SFC1610$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	07/01/2026	3	1,045,597	480.94	53,949					41,953			(26,950)		274		0001
Purchased Call/SPXFCDUE Index/SFC1610$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/02/2026	4	5,252,887	483.17	268,900			749		185,972			(133,845)		1,944		0001
Purchased Call/SPXFCDUE Index/SFC1611$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2025	07/09/2026	2	289,860	486.66	13,418			299		8,327			(6,713)		228		0001
Purchased Call/SPXFCDUE Index/SFC1611$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	187,110	488.69	8,893			25		4,450			(4,422)		69		0001
Purchased Call/SPXFCDUE Index/SFC1611$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/08/2026	5	9,045,926	483.28	448,294			8,659		320,509			(222,637)		6,696		0001
Purchased Call/SPXFCDUE Index/SFC1611$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/10/2026	4	7,686,870	488.45	356,724			8,915		196,540			(177,398)		6,362		0001
Purchased Call/SPXFCDUE Index/SFC1617$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	1	259,273	501.09	11,245			2,679		6,089			(5,576)		633		0001
Purchased Call/SPXFCDUE Index/SFC1613$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/05/2026	6	9,931,971	487.71	491,024			47,465		326,192			(244,091)		15,596		0001
Purchased Call/SPXFCDUE Index/SFC1612$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/28/2026	5	7,162,901	501.11	323,069			24,125		84,186			(160,808)		9,920		0001
Purchased Call/SPXFCDUE Index/SFC1612$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2025	07/21/2026	2	184,435	491.04	8,991			497		4,373			(4,475)		221		0001
Purchased Call/SPXFCDUE Index/SFC1616$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	1	228,840	504.36	9,934			2,107		4,283			(4,926)		529		0001
Purchased Call/SPXFCDUE Index/SFC1613$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2026	4	8,136,678	496.81	385,337			30,887		146,349			(191,331)		11,664		0001
Purchased Call/SPXFCDUE Index/SFC1614$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	91,010	496.86	4,160			508		1,944			(2,069)		160		0001
Purchased Call/SPXFCDUE Index/SFC1611$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/17/2026	4	5,656,969	490.44	269,978			11,988		134,359			(134,145)		6,104		0001
Purchased Call/SPXFCDUE Index/SFC1611$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/15/2026	1	79,994	484.81	4,148			162		2,684			(2,068)		81		0001
Purchased Call/SPXFCDUE Index/SFC1616$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	09/23/2026	8	8,103,900	507.83	373,477			87,156		134,928			(186,643)		19,554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1613$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/01/2025	07/31/2026	3	875,660	495.97	34,734			2,902		17,084			(17,390)		1,276		0001
Purchased Call/SPXFCDUE Index/SFC1611$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/16/2025	07/14/2026	4	5,995,781	486.88	276,180			9,927		175,798			(137,455)		5,871		0001
Purchased Call/SPXFCDUE Index/SFC1614$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/22/2025	08/21/2026	2	993,080	496.4	47,114			6,676		22,977			(23,446)		1,874		0001
Purchased Call/SPXFCDUE Index/SFC1611$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/09/2025	07/08/2026	1	1,001,864	483.28	49,815			963		35,497			(24,771)		742		0001
Purchased Call/SPXFCDUE Index/SFC1612$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/18/2025	07/16/2026	1	99,977	486.2	4,989			208		3,117			(2,487)		105		0001
Purchased Call/SPXFCDUE Index/SFC1614$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/27/2025	08/26/2026	4	8,466,415	496.14	414,235			64,051		206,573			(205,761)		16,729		0001
Purchased Call/SPXFCDUE Index/SFC1612$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/29/2025	07/29/2026	3	8,257,022	498.76	389,896			30,122		123,800			(193,593)		11,637		0001
Purchased Call/SPXFCDUE Index/SFC1612$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/21/2025	07/17/2026	2	995,279	490.44	46,514			2,072		23,639			(23,286)		1,074		0001
Purchased Call/SPXFCDUE Index/SFC1611$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/11/2025	07/10/2026	1	4,241,195	486.34	201,542			5,039		125,801			(100,217)		3,510		0001
Purchased Call/SPXFCDUE Index/SFC1614$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/19/2025	08/19/2026	1	211,730	491.99	10,091			1,362		6,067			(5,004)		392		0001
Purchased Call/SPXFCDUE Index/SFC1613$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/07/2025	08/06/2026	1	149,999	489.92	7,008			701		4,424			(3,485)		239		0001
Purchased Call/SPXFCDUE Index/SFC1612$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/21/2025	07/17/2026	1	129,518	489.82	6,150			274		3,215			(3,084)		140		0001
Purchased Call/SPXFCDUE Index/SFC1616$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/25/2025	09/24/2026	7	7,169,858	505.09	327,539			77,322		138,310			(163,148)		17,401		0001
Purchased Call/SPXFCDUE Index/SFC1615$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/11/2025	09/10/2026	4	5,679,284	497.24	291,125			57,279		144,850			(144,764)		12,612		0001
Purchased Call/SPXFCDUE Index/SFC1616$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/19/2025	09/17/2026	1	50,001	502.67	2,739			595		1,029			(1,366)		116		0001
Purchased Call/SPXFCDUE Index/SFC1612$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/18/2025	07/17/2026	1	125,963	489.82	5,986			266		3,127			(2,976)		136		0001
Purchased Call/SPXFCDUE Index/SFC1613$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/30/2025	07/29/2026	1	189,968	498.76	8,490			657		2,848			(4,222)		268		0001
Purchased Call/SPXFCDUE Index/SFC1616$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/19/2025	09/18/2026	1	150,148	509.92	6,512			1,429		2,157			(3,238)		351		0001
Purchased Call/SPXFCDUE Index/SFC1617$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/03/2025	09/30/2026	5	12,168,094	507.65	601,223			151,079		216,669			(298,760)		30,545		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1616$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/11/2026	3	11,239,401	502.22	549,229			110,037		227,206			(274,235)		25,132		0001
Purchased Call/SPXFCDUE Index/SFC1617$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	1	2,042,093	503.71	98,796			24,223		42,920			(48,725)		5,070		0001
Purchased Call/SPXFCDUE Index/SFC1615$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/04/2026	6	14,047,301	493.04	686,479			124,166		424,822			(342,662)		29,867		0001
Purchased Call/SPXFCDUE Index/SFC1615$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2026	2	1,896,658	494.65	92,700			15,875		51,930			(45,724)		3,940		0001
Purchased Call/SPXFCDUE Index/SFC1611$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/02/2026	4	14,754,683	488.69	670,998			1,872		350,893			(335,346)		5,461		0001
Purchased Call/SPXFCDUE Index/SFC1613$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2026	5	6,187,904	489.91	296,716			29,668		182,508			(147,800)		9,851		0001
Purchased Call/SPXFCDUE Index/SFC1611$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/02/2026	1	104,966	488.69	4,352			12		2,496			(2,188)		39		0001
Purchased Call/SPXFCDUE Index/SFC1614$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	3	10,208,027	487.66	537,704			76,124		363,614			(267,458)		19,265		0001
Purchased Call/SPXFCDUE Index/SFC1614$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	1	81,805	487.66	4,335			616		2,914			(2,173)		154		0001
Purchased Call/SPXFCDUE Index/SFC1611$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/15/2026	4	15,478,253	484.81	757,376			29,264		519,348			(376,177)		15,689		0001
Purchased Call/SPXFCDUE Index/SFC1611$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/10/2026	1	200,000	488.45	9,518			237		5,114			(4,720)		166		0001
Purchased Call/SPXFCDUE Index/SFC1615$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	76,322	494.65	3,492			564		2,054			(1,736)		153		0001
Purchased Call/SPXFCDUE Index/SFC1611$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	1	1,801,495	490.44	85,697			3,798		42,788			(42,496)		1,944		0001
Purchased Call/SPXFCDUE Index/SFC1613$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/13/2026	1	156,036	498.23	7,441			881		3,023			(3,690)		271		0001
Purchased Call/SPXFCDUE Index/SFC1611$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2026	1	369,591	486.65	17,589			388		10,618			(8,722)		290		0001
Purchased Call/SPXFCDUE Index/SFC1612$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/24/2026	1	312,994	499.08	14,889			949		4,160			(7,383)		401		0001
Purchased Call/SPXFCDUE Index/SFC1615$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	1	166,681	495.6	7,232			1,395		4,553			(3,586)		368		0001
Purchased Call/SPXFCDUE Index/SFC1617$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	241,297	503.71	10,458			2,498		5,027			(5,200)		589		0001
Purchased Call/SPXFCDUE Index/SFC1617$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/29/2026	4	12,810,762	504.88	649,395			161,442		257,508			(322,877)		31,983		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1615$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/04/2026	1	271,482	493.04	11,777			2,126		8,210			(5,856)		577		0001
Purchased Call/SPXFCDUE Index/SFC1617$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	1	56,833	507.65	2,273			570		1,010			(1,127)		143		0001
Purchased Call/SPXFCDUE Index/SFC1617$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2026	1	157,502	505.09	6,910			1,632		3,038			(3,436)		382		0001
Purchased Call/SPXFCDUE Index/SFC1610$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/02/2026	2	229,332	483.17	11,434			32		8,119			(5,706)		85		0001
Purchased Call/SPXFCDUE Index/SFC1613$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/11/2026	3	9,027,291	491.07	489,505			55,502		258,006			(243,646)		15,311		0001
Purchased Call/SPXFCDUE Index/SFC1615$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/04/2026	2	593,047	495.23	27,621			4,981		16,225			(13,717)		1,261		0001
Purchased Call/SPXFCDUE Index/SFC1610$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	1	127,124	481.83	6,054					5,101			(3,002)		33		0001
Purchased Call/SPXFCDUE Index/SFC1611$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/10/2026	1	107,026	486.34	5,021			126		3,175			(2,497)		89		0001
Purchased Call/SPXFCDUE Index/SFC1612$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2026	1	321,894	497.41	15,460			945		4,824			(7,688)		404		0001
Purchased Call/SPXFCDUE Index/SFC1612$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2026	3	5,346,291	497.41	261,756			15,928		80,128			(129,988)		6,710		0001
Purchased Call/SPXFCDUE Index/SFC1612$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/24/2026	1	276,965	501.93	12,018			772		2,788			(6,042)		355		0001
Purchased Call/SPXFCDUE Index/SFC1613$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/07/2026	1	136,909	489.03	6,764			697		4,276			(3,391)		221		0001
Purchased Call/SPXFCDUE Index/SFC1612$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	260,286	501.93	12,207			780		2,620			(6,070)		334		0001
Purchased Call/SPXFCDUE Index/SFC1612$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	2	577,441	499.08	27,859			1,785		7,675			(13,966)		740		0001
Purchased Call/SPXFCDUE Index/SFC1615$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	1	162,651	499.49	7,757			1,250		3,412			(3,847)		327		0001
Purchased Call/SPXFCDUE Index/SFC1616$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	1	155,691	506.48	6,759			1,479		2,679			(3,352)		364		0001
Purchased Call/SPXFCDUE Index/SFC1614$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/20/2026	2	329,778	490.23	16,941			2,358		10,367			(8,442)		616		0001
Purchased Call/SPXFCDUE Index/SFC1616$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	1	159,124	504.36	7,601			1,612		2,978			(3,769)		368		0001
Purchased Call/SPXFCDUE Index/SFC1616$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/18/2026	1	50,000	506.48	2,549			559		860			(1,267)		117		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1614$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	1	647,844	496.86	31,284			4,051		13,988			(15,429)		1,175		0001
Purchased Call/SPXFCDUE Index/SFC1615$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2026	1	503,314	490.56	21,819			3,847		16,832			(10,820)		1,062		0001
Purchased Call/SPXFCDUE Index/SFC1614$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2026	1	525,447	496.4	25,390			3,777		12,333			(12,522)		1,020		0001
Purchased Call/SPXFCDUE Index/SFC1616$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	1	1,402,128	502.22	67,877			14,024		28,606			(33,476)		3,199		0001
Purchased Call/SPXFCDUE Index/SFC1613$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/07/2026	1	347,882	492.57	17,833			1,843		8,982			(8,966)		561		0001
Purchased Call/SPXFCDUE Index/SFC1614$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	1	50,624	494.75	2,413			366		1,312			(1,197)		99		0001
Purchased Call/SPXFCDUE Index/SFC1616$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	75,001	502.35	3,568			714		1,506			(1,774)		168		0001
Purchased Call/SPXFCDUE Index/SFC1616$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	1	185,720	507.83	8,060			1,865		3,092			(3,997)		448		0001
Purchased Call/SPXFCDUE Index/SFC1611$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/07/2026	1	240,126	483.52	11,869			197		8,354			(5,918)		166		0001
Purchased Call/SPXFCDUE Index/SFC1612$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2026	1	79,723	501.93	3,843			275		841			(1,896)		108		0001
Purchased Call/SPXFCDUE Index/SFC1611$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/06/2026	1	82,882	488.69	3,541			49		1,986			(1,766)		53		0001
Purchased Call/SPXFCDUE Index/SFC1611$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2026	1	242,056	483.28	11,515			222		8,576			(5,710)		179		0001
Purchased Call/SPXFCDUE Index/SFC1618$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/09/2026	4	12,253,481	510.97	489,398			136,171		200,880			(243,146)		32,229		0001
Purchased Call/SPXFCDUE Index/SFC1619$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	1	333,285	507.82	15,034			4,970		7,146			(7,455)		959		0001
Purchased Call/SPXFCDUE Index/SFC161C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/03/2026	5	5,318,758	491.4	257,772			110,944		226,603			(128,270)		17,386		0001
Purchased Call/SPXFCDUE Index/SFC1619$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/22/2026	1	83,738	497.52	4,161			1,306		2,583			(2,069)		234		0001
Purchased Call/SPXFCDUE Index/SFC1619$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/29/2026	2	235,847	507.82	9,451			3,153		5,053			(4,703)		679		0001
Purchased Call/SPXFCDUE Index/SFC1618$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2026	1	1,405,174	496.56	68,123			20,643		44,155			(33,597)		3,874		0001
Purchased Call/SPXFCDUE Index/SFC1618$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	10/15/2026	6	9,244,046	496.43	440,796			129,814		288,330			(219,521)		25,025		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161B$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	11/13/2026	1	199,134	492.9	8,977			3,357		7,735			(4,452)		608		0001
Purchased Call/SPXFCDUE Index/SFC161B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2025	11/25/2026	1	589,564	488.27	26,601			10,802		27,035			(13,191)		1,877		0001
Purchased Call/SPXFCDUE Index/SFC161A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2025	11/03/2026	4	9,216,119	504.84	397,587			137,361		227,246			(197,746)		27,074		0001
Purchased Call/SPXFCDUE Index/SFC161C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/04/2026	3	9,110,293	492.15	434,038			188,272		380,819			(216,373)		29,875		0001
Purchased Call/SPXFCDUE Index/SFC1619$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/20/2026	5	9,535,954	499.7	457,576			140,500		267,692			(227,820)		26,412		0001
Purchased Call/SPXFCDUE Index/SFC1617$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	1	56,163	509.08	2,248			607		983			(1,115)		146		0001
Purchased Call/SPXFCDUE Index/SFC161B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2026	1	60,049	513.55	2,720			750		860			(1,352)		157		0001
Purchased Call/SPXFCDUE Index/SFC1619$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/23/2026	3	10,725,815	502.63	534,732			169,541		275,830			(266,770)		30,102		0001
Purchased Call/SPXFCDUE Index/SFC161A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2025	11/11/2026	1	127,472	500.24	5,748			2,106		3,837			(2,850)		386		0001
Purchased Call/SPXFCDUE Index/SFC161A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2025	10/30/2026	3	10,920,195	505.23	523,918			176,250		261,897			(261,190)		31,567		0001
Purchased Call/SPXFCDUE Index/SFC161A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/10/2026	5	7,605,547	499.42	369,710			134,913		235,002			(183,852)		22,955		0001
Purchased Call/SPXFCDUE Index/SFC161C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	11/27/2026	1	429,869	491.01	18,359			7,641		18,153			(9,230)		1,378		0001
Purchased Call/SPXFCDUE Index/SFC161B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2025	10/16/2026	5	11,707,306	494.98	580,829			172,577		387,906			(288,917)		31,841		0001
Purchased Call/SPXFCDUE Index/SFC1619$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/23/2026	2	454,542	502.63	20,435			6,479		11,613			(10,199)		1,276		0001
Purchased Call/SPXFCDUE Index/SFC1617$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	1	914,471	510.27	44,288			11,712		14,826			(21,842)		2,357		0001
Purchased Call/SPXFCDUE Index/SFC161C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2026	1	1,661,020	491.4	74,962			32,008		70,520			(37,173)		5,430		0001
Purchased Call/SPXFCDUE Index/SFC161C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	4	7,085,200	489.49	347,975			147,143		317,410			(173,114)		23,011		0001
Purchased Call/SPXFCDUE Index/SFC161B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/16/2026	2	685,468	496.56	30,756			9,157		21,386			(15,369)		1,864		0001
Purchased Call/SPXFCDUE Index/SFC1618$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2026	2	555,988	495.83	24,285			7,035		17,632			(12,060)		1,498		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1617$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	6	10,001,022	512.67	453,288			121,512		146,066			(225,461)		25,911		0001
Purchased Call/SPXFCDUE Index/SFC161ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2025	11/06/2026	4	9,720,214	493.84	483,169			172,552		359,961			(241,088)		28,893		0001
Purchased Call/SPXFCDUE Index/SFC161C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	1,530,043	492.15	74,146			32,477		64,139			(36,568)		5,065		0001
Purchased Call/SPXFCDUE Index/SFC161C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/25/2026	1	165,988	490.03	7,330			3,010		7,192			(3,665)		528		0001
Purchased Call/SPXFCDUE Index/SFC161D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2026	1	1,239,357	488.72	60,072			27,471		58,173			(29,627)		4,192		0001
Purchased Call/SPXFCDUE Index/SFC161B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/17/2025	11/17/2026	4	8,772,513	489.03	407,698			156,588		387,530			(202,781)		27,165		0001
Purchased Call/SPXFCDUE Index/SFC161C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/08/2026	6	6,238,335	490.15	292,930	8,803		133,724		278,095			(150,105)		20,716		0001
Purchased Call/SPXFCDUE Index/SFC161C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	3	7,978,002	490.38	387,559			164,571		349,352			(192,335)		25,995		0001
Purchased Call/SPXFCDUE Index/SFC161D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/15/2026	1	124,999	488.22	5,333			2,460		5,890			(2,652)		424		0001
Purchased Call/SPXFCDUE Index/SFC161A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/05/2026	4	3,709,052	501.27	171,103			60,048		105,624			(84,958)		10,982		0001
Purchased Call/SPXFCDUE Index/SFC161B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	11/25/2026	4	6,927,701	488.27	340,354			138,850		318,676			(169,251)		22,057		0001
Purchased Call/SPXFCDUE Index/SFC161B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/13/2026	4	8,123,763	492.9	389,393			145,826		316,015			(193,458)		24,794		0001
Purchased Call/SPXFCDUE Index/SFC161D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/09/2026	4	6,269,179	490.19	311,396			138,325		280,203			(154,599)		20,883		0001
Purchased Call/SPXFCDUE Index/SFC161D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/11/2026	4	7,146,677	495.09	332,914			150,442		278,136			(165,258)		23,952		0001
Purchased Call/SPXFCDUE Index/SFC161D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2026	2	6,543,712	480.19	350,700			164,660		389,054			(174,414)		22,329		0001
Purchased Call/SPXFCDUE Index/SFC161ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/22/2026	5	5,389,567	491.55	265,637	8,878		132,931		237,379			(136,512)		18,659		0001
Purchased Call/SPXFCDUE Index/SFC161D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/16/2026	3	4,863,837	487.28	231,550			107,572		239,033			(115,051)		16,548		0001
Purchased Call/SPXFCDUE Index/SFC161ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/22/2026	1	119,058	491.55	5,416			2,610		5,176			(2,693)		412		0001
Purchased Call/SPXFCDUE Index/SFC161D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	1	1,610,810	487.28	72,696			33,644		78,706			(36,049)		5,480		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161ES$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2026	6	9,700,775	494.04	468,627	2,815		228,672		398,926			(234,038)		33,681		0001
Purchased Call/SPXFCDUE Index/SFC161DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2026	1	65,580	480.19	3,254			1,528		3,866			(1,618)		224		0001
Purchased Call/SPXFCDUE Index/SFC161DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/18/2026	1	2,344,347	485.18	105,824			49,834		121,729			(52,477)		8,023		0001
Purchased Call/SPXFCDUE Index/SFC1617SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/01/2026	4	7,322,943	509.96	354,798			90,537		117,812			(176,440)		18,482		0001
Purchased Call/SPXFCDUE Index/SFC1617SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/02/2026	6	13,600,955	510.27	664,987			172,176		218,224			(332,266)		34,511		0001
Purchased Call/SPXFCDUE Index/SFC1617SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2025	10/07/2026	5	10,599,073	509.08	530,040			143,482		185,922			(263,412)		27,600		0001
Purchased Call/SPXFCDUE Index/SFC1619SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2026	5	6,855,200	507.82	312,157			103,856		147,012			(155,337)		19,735		0001
Purchased Call/SPXFCDUE Index/SFC161BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2025	10/13/2026	4	10,158,061	496.84	482,152			138,532		308,543			(239,737)		27,241		0001
Purchased Call/SPXFCDUE Index/SFC1617SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	6	10,836,136	510.09	523,968			135,400		175,307			(260,752)		27,496		0001
Purchased Call/SPXFCDUE Index/SFC161BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2026	6	9,695,799	513.55	411,963			113,976		138,877			(205,961)		25,375		0001
Purchased Call/SPXFCDUE Index/SFC161BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/09/2026	4	13,465,314	492.6	676,238			188,430		475,610			(337,851)		35,416		0001
Purchased Call/SPXFCDUE Index/SFC161BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/13/2026	5	12,969,462	493.37	602,640			226,252		496,963			(300,580)		39,584		0001
Purchased Call/SPXFCDUE Index/SFC161ASA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2026	1	366,569	498.98	16,525			5,736		11,267			(8,195)		1,081		0001
Purchased Call/SPXFCDUE Index/SFC161ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/06/2026	1	946,829	494.8	42,693			15,138		33,919			(21,171)		2,814		0001
Purchased Call/SPXFCDUE Index/SFC1619SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	10/28/2026	5	8,272,144	508.29	392,517			128,992		172,660			(194,986)		23,715		0001
Purchased Call/SPXFCDUE Index/SFC1619S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/22/2026	3	7,638,069	497.52	380,731			119,336		235,582			(189,313)		21,343		0001
Purchased Call/SPXFCDUE Index/SFC1619S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	4	8,766,799	499.87	416,339			128,778		246,181			(206,857)		24,390		0001
Purchased Call/SPXFCDUE Index/SFC1619SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/27/2026	5	11,929,238	507.16	584,014			190,394		258,435			(290,390)		34,057		0001
Purchased Call/SPXFCDUE Index/SFC161A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/04/2026	2	352,445	498.98	14,392			5,043		10,815			(7,172)		1,039		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/09/2026	2	361,739	510.97	14,260			3,963		5,929			(7,076)		951		0001
Purchased Call/SPXFCDUE Index/SFC161BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/20/2026	3	10,052,772	481.28	499,612			196,960		559,224			(248,580)		31,461		0001
Purchased Call/SPXFCDUE Index/SFC1619$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/30/2026	5	9,505,931	503.31	465,700			156,340		245,385			(231,349)		27,479		0001
Purchased Call/SPXFCDUE Index/SFC161B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2026	1	568,159	486.39	25,613			9,878		27,157			(12,701)		1,766		0001
Purchased Call/SPXFCDUE Index/SFC161A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2026	6	8,222,203	498.98	399,126			138,839		252,946			(198,263)		24,250		0001
Purchased Call/SPXFCDUE Index/SFC161B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/16/2026	7	10,387,502	496.56	511,236			152,515		324,568			(255,794)		28,252		0001
Purchased Call/SPXFCDUE Index/SFC161D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/18/2026	4	9,824,969	485.18	485,343	3,775		230,860		513,685			(242,820)		33,624		0001
Purchased Call/SPXFCDUE Index/SFC161E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	1	1,659,273	488.53	74,817			35,330		78,723			(37,203)		5,679		0001
Purchased Call/SPXFCDUE Index/SFC161BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/24/2026	4	5,524,058	485.9	280,088			113,425		271,458			(139,392)		17,528		0001
Purchased Call/SPXFCDUE Index/SFC161C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/01/2026	1	234,936	489.49	10,362			4,380		10,428			(5,153)		763		0001
Purchased Call/SPXFCDUE Index/SFC161C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/03/2026	1	235,847	491.4	9,969			4,316		9,959			(5,012)		771		0001
Purchased Call/SPXFCDUE Index/SFC161C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	3	5,133,792	491.01	247,143			102,398		218,472			(123,097)		16,455		0001
Purchased Call/SPXFCDUE Index/SFC161D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/11/2026	1	106,048	495.09	4,010			1,821		4,090			(2,010)		355		0001
Purchased Call/SPXFCDUE Index/SFC161E$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/24/2026	6	15,541,752	495.71	730,438	6,672		361,800		611,114			(368,187)		54,114		0001
Purchased Call/SPXFCDUE Index/SFC161C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	1	1,297,452	492.15	58,476			25,340		54,049			(29,077)		4,255		0001
Purchased Call/SPXFCDUE Index/SFC161D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/11/2026	5	10,548,352	488.72	507,446			230,055		494,104			(252,934)		35,353		0001
Purchased Call/SPXFCDUE Index/SFC161C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	1	2,034,315	490.03	91,687			37,543		88,584			(45,591)		6,477		0001
Purchased Call/SPXFCDUE Index/SFC161E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	3	11,074,025	488.53	541,147			255,702		531,435			(269,540)		37,899		0001
Purchased Call/SPXFCDUE Index/SFC161E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/30/2026	1	139,375	492.16	5,389			2,732		6,028			(2,680)		493		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/20/2026	4	12,336,630	482.64	618,382			244,668		660,647			(308,835)		38,609		0001
Purchased Call/SPXFCDUE Index/SFC1619S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/22/2026	2	937,989	497.52	41,637			13,026		28,879			(20,682)		2,621		0001
Purchased Call/SPXFCDUE Index/SFC161B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2025	10/14/2026	3	10,868,055	495.83	526,563			152,812		345,108			(261,735)		29,284		0001
Purchased Call/SPXFCDUE Index/SFC1617$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2025	10/02/2026	1	156,835	510.09	6,810			1,754		2,536			(3,377)		398		0001
Purchased Call/SPXFCDUE Index/SFC1619$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	1	191,943	503.31	8,653			2,900		4,952			(4,291)		555		0001
Purchased Call/SPXFCDUE Index/SFC161A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/06/2026	5	8,987,903	494.8	433,554			154,069		322,361			(215,351)		26,716		0001
Purchased Call/SPXFCDUE Index/SFC1619$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/28/2026	1	448,544	508.29	20,234			6,633		9,360			(10,034)		1,286		0001
Purchased Call/SPXFCDUE Index/SFC161B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/09/2026	2	669,427	492.6	29,526			8,231		23,614			(14,729)		1,761		0001
Purchased Call/SPXFCDUE Index/SFC161B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	1	349,936	494.98	15,652			4,652		11,576			(7,783)		952		0001
Purchased Call/SPXFCDUE Index/SFC1617$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	2	271,827	510.11	13,372			3,461		4,398			(6,685)		690		0001
Purchased Call/SPXFCDUE Index/SFC161B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2026	5	4,238,556	487.31	182,478	7,690		74,769		198,045			(95,022)		13,219		0001
Purchased Call/SPXFCDUE Index/SFC161C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	1	308,811	491.33	13,626			5,905		13,106			(6,776)		1,013		0001
Purchased Call/SPXFCDUE Index/SFC161C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	1	55,000	490.03	2,306			944		2,367			(1,146)		175		0001
Purchased Call/SPXFCDUE Index/SFC161B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/20/2026	1	1,438,902	481.28	64,894			25,526		79,714			(32,181)		4,503		0001
Purchased Call/SPXFCDUE Index/SFC161B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/13/2026	1	1,883,584	493.37	84,799			31,800		72,071			(42,167)		5,749		0001
Purchased Call/SPXFCDUE Index/SFC161A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	1	617,492	500.47	27,843			10,278		18,530			(13,807)		1,878		0001
Purchased Call/SPXFCDUE Index/SFC161B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	11/12/2026	1	214,967	500.47	8,015			2,983		6,439			(3,985)		654		0001
Purchased Call/SPXFCDUE Index/SFC161D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/11/2026	1	69,379	488.72	2,973			1,350		3,210			(1,490)		233		0001
Purchased Call/SPXFCDUE Index/SFC161D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/16/2026	1	575,600	487.28	23,932			11,199		27,896			(11,933)		1,958		0001

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Purchased Call/SPXFCDUE Index/SFC1619SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/23/2026	2	273,165	499.49	12,415			3,929		7,871			(6,170)		767		0001
Purchased Call/SPXFCDUE Index/SFC1618SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	1	871,957	509.08	37,852			10,219		15,289			(18,770)		2,271		0001
Purchased Call/SPXFCDUE Index/SFC1618SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	10/12/2026	2	781,044	492.6	37,780			10,860		27,677			(18,820)		2,085		0001
Purchased Call/SPXFCDUE Index/SFC161DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2026	3	7,982,159	488.22	381,193			175,662		381,012			(189,336)		27,077		0001
Purchased Call/SPXFCDUE Index/SFC1619SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/28/2026	1	84,102	508.29	3,620			1,190		1,754			(1,800)		241		0001
Purchased Call/SPXFCDUE Index/SFC161BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2026	4	8,678,124	486.39	422,177			163,423		415,924			(210,081)		26,969		0001
Purchased Call/SPXFCDUE Index/SFC161BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2026	1	398,292	487.31	17,959			6,976		18,559			(8,906)		1,242		0001
Purchased Call/SPXFCDUE Index/SFC161C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	11/27/2026	2	5,382,284	490.03	259,982			107,394		235,856			(128,680)		17,252		0001
Purchased Call/SPXFCDUE Index/SFC161ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/18/2026	1	165,192	488.53	7,568			3,584		7,770			(3,794)		565		0001
Purchased Call/SPXFCDUE Index/SFC1618SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2025	10/15/2026	3	459,670	496.43	19,777			5,808		14,318			(9,830)		1,244		0001
Purchased Call/SPXFCDUE Index/SFC1617SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	1	1,209,392	510.27	52,463			13,553		19,397			(26,088)		3,069		0001
Purchased Call/SPXFCDUE Index/SFC1618SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/13/2026	1	379,939	496.84	16,166			4,644		11,528			(8,039)		1,019		0001
Purchased Call/SPXFCDUE Index/SFC161ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/30/2026	3	6,972,189	492.16	316,739	6,180		162,794		306,079			(160,256)		24,684		0001
Purchased Call/SPXFCDUE Index/SFC161ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/11/2026	1	99,968	500.24	4,353			1,599		3,003			(2,164)		303		0001
Purchased Call/SPXFCDUE Index/SFC1619SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	4	9,769,055	499.49	486,649			153,891		281,968			(241,704)		27,417		0001
Purchased Call/SPXFCDUE Index/SFC161ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2025	12/24/2026	2	1,525,971	496.12	71,078			34,843		59,285			(35,483)		5,313		0001
Purchased Call/SPXFCDUE Index/SFC1618S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/09/2026	1	349,999	510.97	10,679			2,975		5,738			(5,310)		921		0001
Purchased Call/SPXFCDUE Index/SFC161CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	1	199,547	491.33	9,004			3,891		8,516			(4,465)		654		0001
Purchased Call/SPXFCDUE Index/SFC161A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/12/2026	4	5,974,070	500.47	272,134			100,759		179,444			(135,112)		18,166		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/20/2026	1	2,247,597	482.64	101,277			39,948		119,903			(50,360)		7,034		0001
Purchased Call/SPXFCDUE Index/SFC1619$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/30/2026	1	849,791	505.23	38,258			12,859		20,370			(19,024)		2,456		0001
Purchased Call/SPXFCDUE Index/SFC161A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/11/2026	4	5,451,633	500.24	257,240			94,514		164,269			(127,817)		16,516		0001
Purchased Call/SPXFCDUE Index/SFC161A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	11/03/2026	1	328,681	504.84	12,709			4,388		8,091			(6,319)		966		0001
Purchased Call/SPXFCDUE Index/SFC1619$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	1	62,166	499.87	2,491			769		1,734			(1,235)		173		0001
Purchased Call/SPXFCDUE Index/SFC161C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	11/24/2026	1	299,951	485.9	14,328			5,960		14,603			(7,305)		952		0001
Purchased Call/SPXFCDUE Index/SFC161C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2026	1	863,621	491.01	41,851			17,524		36,868			(20,640)		2,796		0001
Purchased Call/SPXFCDUE Index/SFC161D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/10/2026	3	3,580,062	494.63	171,818			76,925		140,770			(85,303)		11,962		0001
Purchased Call/SPXFCDUE Index/SFC1619$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	389,727	502.63	17,569			5,563		9,969			(8,736)		1,094		0001
Purchased Call/SPXFCDUE Index/SFC161D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	1	960,441	494.63	43,316			19,331		37,635			(21,480)		3,209		0001
Purchased Call/SPXFCDUE Index/SFC161E$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2026	3	6,484,795	492.85	308,355			154,420		280,704			(153,230)		22,896		0001
Purchased Call/SPXFCDUE Index/SFC161B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2026	1	565,974	482.64	27,421			10,953		30,392			(13,524)		1,790		0001
Purchased Call/SPXFCDUE Index/SFC161B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	1	534,841	488.27	24,011			9,832		24,396			(11,939)		1,703		0001
Purchased Call/SPXFCDUE Index/SFC161D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/10/2026	1	537,430	494.63	23,567			10,605		20,948			(11,719)		1,796		0001
Purchased Call/SPXFCDUE Index/SFC1617$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/02/2026	1	122,222	510.28	5,514			1,432		1,961			(2,772)		310		0001
Purchased Call/SPXFCDUE Index/SFC1619$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/27/2026	1	194,937	507.16	8,648			2,819		4,219			(4,300)		557		0001
Purchased Call/SPXFCDUE Index/SFC161A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	11/02/2026	1	734,249	505.23	35,538			12,140		17,724			(17,527)		2,148		0001
Purchased Call/SPXFCDUE Index/SFC161B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	1	52,239	496.56	2,092			622		1,621			(1,040)		142		0001
Purchased Call/SPXFCDUE Index/SFC1619$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/21/2026	2	651,008	499.87	27,907			8,618		18,253			(13,850)		1,811		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2026	1	207,371	513.55	9,002			2,455		2,970			(4,464)		543		0001
Purchased Call/SPXFCDUE Index/SFC1619$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2026	1	425,804	502.63	20,643			6,654		10,961			(10,181)		1,211		0001
Purchased Call/SPXFCDUE Index/SFC161A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2025	10/30/2026	1	166,117	503.31	7,393			2,492		4,281			(3,707)		480		0001
Purchased Call/SPXFCDUE Index/SFC161A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/06/2026	1	124,976	493.84	5,990			2,142		4,611			(3,003)		371		0001
Purchased Call/SPXFCDUE Index/SFC161A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2026	1	2,837,103	493.84	137,429			49,733		102,927			(67,778)		8,531		0001
Purchased Call/SPXFCDUE Index/SFC161A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	11/05/2026	1	419,660	501.27	18,910			6,616		11,943			(9,377)		1,243		0001
Purchased Call/SPXFCDUE Index/SFC161C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	3	6,962,377	490.03	339,047			139,041		304,030			(169,100)		22,167		0001
Purchased Call/SPXFCDUE Index/SFC161B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2026	1	1,287,073	493.37	62,307			23,687		49,505			(30,729)		3,971		0001
Purchased Call/SPXFCDUE Index/SFC161C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	1	707,109	491.01	31,869			13,190		30,010			(15,847)		2,266		0001
Purchased Call/SPXFCDUE Index/SFC161C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	3	7,908,068	491.33	383,631			165,916		338,693			(190,407)		25,932		0001
Purchased Call/SPXFCDUE Index/SFC161D$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/11/2026	1	507,625	495.09	22,904			10,342		19,687			(11,358)		1,701		0001
Purchased Call/SPXFCDUE Index/SFC161C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	1	1,789,598	490.38	80,747			34,256		78,091			(40,041)		5,831		0001
Purchased Call/SPXFCDUE Index/SFC161C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/27/2026	1	1,105,200	490.03	49,911			20,600		48,292			(24,683)		3,542		0001
Purchased Call/SPXFCDUE Index/SFC161E$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2025	12/24/2026	1	685,052	496.12	30,910			15,111		26,494			(15,328)		2,385		0001
Purchased Call/SPXFCDUE Index/SFC161E$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2026	1	2,386,780	495.71	115,711			57,377		94,035			(57,067)		8,404		0001
Purchased Call/SPXFCDUE Index/SFC161E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/23/2026	1	140,624	494.04	5,943			2,913		5,713			(2,996)		488		0001
Purchased Call/SPXFCDUE Index/SFC161E$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2026	1	922,801	492.16	41,655			20,943		40,235			(20,656)		3,267		0001
Purchased Call/SPXFCDUE Index/SFC161E$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	12/31/2026	4	6,483,536	486.32	126,493	188,201		160,274		334,510			(155,436)		23,017		0001
Purchased Call/SPXFCDUE Index/SFC1619$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/20/2026	1	599,900	499.7	24,995			7,685		16,816			(12,463)		1,662		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1617SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2026	1	149,997	509.97	7,174			1,833		2,413			(3,567)		379		0001
Purchased Call/SPXFCDUE Index/SFC161DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/08/2026	1	323,131	490.15	14,029			6,201		14,253			(6,976)		1,073		0001
Purchased Call/SPXFCDUE Index/SFC161DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2026	1	250,001	480.19	11,907			5,590		14,567			(5,921)		853		0001
Purchased Call/SPXFCDUE Index/SFC161BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2026	1	571,751	487.31	21,940			8,593		26,516			(10,910)		1,783		0001
Purchased Call/SPXFCDUE Index/SFC161DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	1	50,000	494.63	2,097			936		1,934			(1,040)		167		0001
Purchased Call/SPXFCDUE Index/SFC161DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2026	1	403,163	490.19	18,183			8,064		17,942			(9,017)		1,343		0001
Purchased Call/SPXFCDUE Index/SFC161BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/17/2026	1	473,391	489.03	19,506			7,490		20,783			(9,699)		1,466		0001
Purchased Call/SPXFCDUE Index/SFC161ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/06/2026	1	355,316	494.8	16,725			5,980		12,699			(8,385)		1,056		0001
Purchased Call/SPXFCDUD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/11/2026	1	1,283,345	488.72	57,853			26,195		59,819			(28,768)		4,301		0001
Purchased Call/SPXFCDUE Index/SFC161ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/06/2026	1	945,506	493.84	42,595			15,187		34,970			(21,181)		2,810		0001
Purchased Call/SPXFCDUE Index/SFC161ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2026	1	1,993,062	488.53	96,624			46,049		95,274			(47,654)		6,880		0001
Purchased Call/SPXFCDUE Index/SFC161ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	1	745,927	486.32	33,671			17,116		38,137			(16,697)		2,648		0001
Purchased Call/SPXFCDUE Index/SFC161ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2026	1	595,215	494.04	26,856			12,983		24,359			(13,318)		2,067		0001
Purchased Call/SPXFCDUE Index/SFC161ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/24/2026	1	171,045	495.71	7,005			3,444		6,647			(3,522)		596		0001
Purchased Call/SPXFCDUE Index/SFC161ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/24/2026	1	242,473	495.71	10,921			5,354		9,490			(5,445)		844		0001
Purchased Call/SPXFCDUE Index/SFC161FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	3	7,036,229	491.2	353,259			187,156		324,233			(167,082)		25,516		0001
Purchased Call/SPXFCDUE Index/SFC161GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/20/2026	01/15/2027	2	18,071,840	491.65	841,288			464,160		827,372			(380,710)		66,719		0001
Purchased Call/SPXFCDUE Index/SFC161ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2026	12/31/2026	3	11,024,008	486.24	536,936			273,829		569,974			(264,447)		39,136		0001
Purchased Call/SPXFCDUE Index/SFC161FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2027	3	4,667,121	489.25	229,026			124,907		227,002			(104,608)		17,187		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/02/2026	01/21/2027	5	9,807,776	482.79		476,856		268,912		567,437			(208,474)		36,751		0001
Purchased Call/SPXFCDUE Index/SFC161GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/27/2026	01/26/2027	4	4,814,925	486.18		236,090		136,219		257,572			(99,987)		18,261		0001
Purchased Call/SPXFCDUE Index/SFC161HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/30/2026	01/29/2027	1	95,462	484.06		4,257		2,507		5,317			(1,766)		365		0001
Purchased Call/SPXFCDUE Index/SFC161HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/09/2026	02/09/2027	8	6,940,574	481.69		322,520		199,101		421,622			(123,788)		27,186		0001
Purchased Call/SPXFCDUE Index/SFC161IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/27/2026	02/12/2027	5	12,297,182	474.43		593,998		373,309		886,319			(224,022)		48,489		0001
Purchased Call/SPXFCDUE Index/SFC161GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2026	01/21/2027	1	99,981	482.79		4,446		2,520		5,622			(1,942)		375		0001
Purchased Call/SPXFCDUE Index/SFC161GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/02/2026	01/22/2027	5	12,982,416	484.28		634,127		361,611		725,395			(274,290)		48,765		0001
Purchased Call/SPXFCDUE Index/SFC161GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/28/2026	01/27/2027	5	7,165,086	487.72		344,043		199,385		369,492			(144,865)		27,239		0001
Purchased Call/SPXFCDUE Index/SFC161HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/29/2026	01/29/2027	8	9,044,127	485.33		433,180		254,974		497,463			(179,606)		34,545		0001
Purchased Call/SPXFCDUE Index/SFC161HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/29/2026	01/29/2027	1	91,751	485.33		3,849		2,260		4,822			(1,603)		350		0001
Purchased Call/SPXFCDUE Index/SFC161IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/12/2026	02/11/2027	1	94,790	480.46		3,638		2,280		5,728			(1,379)		373		0001
Purchased Call/SPXFCDUE Index/SFC161FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/08/2026	01/08/2027	1	358,377	491.2		16,174		8,557		16,265			(7,666)		1,300		0001
Purchased Call/SPXFCDUE Index/SFC161GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/21/2026	01/21/2027	1	924,995	482.79		41,717		23,444		52,783			(18,287)		3,466		0001
Purchased Call/SPXFCDUE Index/SFC161ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/17/2026	02/17/2027	1	110,228	474.71		5,273		3,356		7,894			(1,922)		439		0001
Purchased Call/SPXFCDUE Index/SFC161HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/04/2026	02/02/2027	8	6,168,499	486.11		275,919		165,480		334,143			(110,632)		23,781		0001
Purchased Call/SPXFCDUE Index/SFC161IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/11/2026	02/11/2027	5	6,498,382	480.46		298,585		185,926		407,618			(113,360)		25,567		0001
Purchased Call/SPXFCDUE Index/SFC161HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/17/2026	02/05/2027	6	13,621,050	480.87		653,979		398,564		841,745			(257,723)		52,874		0001
Purchased Call/SPXFCDUE Index/SFC161IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/18/2026	02/17/2027	7	7,482,227	474.71		366,001		233,691		536,794			(132,712)		29,826		0001
Purchased Call/SPXFCDUE Index/SFC161JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/05/2026	02/26/2027	6	15,191,124	475.6		725,281		484,059		1,080,777			(244,102)		61,719		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/20/2026	01/15/2027	1	914,125	491.65		31,459		17,399		41,062			(14,069)		3,375		0001
Purchased Call/SPXFCDUE Index/SFC161GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2026	01/22/2027	4	12,106,756	484.12		586,166		333,197		679,172			(254,946)		45,476		0001
Purchased Call/SPXFCDUE Index/SFC161HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/03/2027	4	7,603,493	481.15		360,647		215,977		465,277			(144,992)		29,381		0001
Purchased Call/SPXFCDUE Index/SFC161I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2026	02/10/2027	5	9,505,615	480.43		455,921		281,761		596,019			(174,579)		37,316		0001
Purchased Call/SPXFCDUE Index/SFC161I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2026	02/24/2027	6	9,407,153	477.35		447,564		294,815		642,192			(153,331)		38,061		0001
Purchased Call/SPXFCDUE Index/SFC161JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2026	03/02/2027	7	3,269,844	476		134,831		91,283		231,040			(43,793)		13,395		0001
Purchased Call/SPXFCDUE Index/SFC161JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2026	03/03/2027	6	10,342,122	469.39		499,573		337,724		841,930			(162,478)		42,452		0001
Purchased Call/SPXFCDUE Index/SFC161I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2026	02/19/2027	6	9,386,718	475.31		457,106		295,619		667,172			(163,152)		37,579		0001
Purchased Call/SPXFCDUE Index/SFC161I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/19/2027	5	14,526,187	478.25		695,662		450,592		966,900			(247,750)		58,154		0001
Purchased Call/SPXFCDUE Index/SFC161JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/05/2027	7	6,953,209	469.11		324,192		222,364		570,503			(103,221)		28,657		0001
Purchased Call/SPXFCDUE Index/SFC161I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/18/2027	6	6,233,619	476.85		300,249		192,822		427,153			(107,987)		24,902		0001
Purchased Call/SPXFCDUE Index/SFC161JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	1	262,716	466.13		12,558		8,718		22,876			(3,853)		1,094		0001
Purchased Call/SPXFCDUE Index/SFC161KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/11/2027	1	68,999	465.96		2,759		1,939		5,614			(834)		288		0001
Purchased Call/SPXFCDUE Index/SFC161KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	6	8,978,217	458.7		424,119		307,650		909,908			(118,448)		38,033		0001
Purchased Call/SPXFCDUE Index/SFC161JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/09/2027	7	3,811,908	466.7		177,144		123,290		328,928			(54,154)		15,837		0001
Purchased Call/SPXFCDUE Index/SFC161KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/17/2027	7	14,870,774	463.6		702,424		502,190		1,370,760			(201,251)		62,754		0001
Purchased Call/SPXFCDUE Index/SFC161KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/23/2026	03/19/2027	6	15,862,340	453.58		780,325		566,877		1,764,704			(216,495)		67,196		0001
Purchased Call/SPXFCDUE Index/SFC161I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2026	02/23/2027	8	5,674,408	473.57		287,472		188,344		419,974			(99,425)		22,910		0001
Purchased Call/SPXFCDUE Index/SFC161KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/12/2027	5	7,845,188	462.13		377,411		265,811		742,333			(113,309)		32,787		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/09/2026	03/05/2027	7	15,037,892	465.59		726,016		498,932		1,325,057			(229,900)		61,978		0001
Purchased Call/SPXFCDUE Index/SFC161KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/11/2026	03/11/2027	8	9,963,913	465.96		472,067		330,257		874,079			(142,574)		41,559		0001
Purchased Call/SPXFCDUE Index/SFC161KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/19/2026	03/12/2027	5	18,229,970	460.23		886,284		625,971		1,788,843			(264,091)		76,187		0001
Purchased Call/SPXFCDUE Index/SFC1611SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/13/2026	02/12/2027	1	110,000	474.21		5,257		3,309		7,954			(1,979)		434		0001
Purchased Call/SPXFCDUE Index/SFC161JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/06/2026	03/05/2027	1	65,498	465.59		2,921		2,004		5,489			(931)		270		0001
Purchased Call/SPXFCDUE Index/SFC161KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/17/2026	03/16/2027	6	2,985,995	462.95		136,096		97,448		278,469			(38,860)		12,577		0001
Purchased Call/SPXFCDUE Index/SFC161KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/18/2026	03/18/2027	1	1,127,656	459.65		53,846		38,567		111,553			(15,342)		4,768		0001
Purchased Call/SPXFCDUE Index/SFC161KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/18/2026	03/18/2027	1	101,884	459.65		4,540		3,252		9,489			(1,294)		431		0001
Purchased Call/SPXFCDUE Index/SFC161KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/11/2026	03/10/2027	8	10,766,899	466.13		513,888		357,378		940,747			(157,237)		44,820		0001
Purchased Call/SPXFCDUE Index/SFC161KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/20/2026	03/19/2027	1	525,511	453.58		25,014		18,135		58,058			(7,010)		2,226		0001
Purchased Call/SPXFCDUE Index/SFC161LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/30/2026	03/25/2027	7	20,950,889	448.27		1,047,235		781,983		2,562,462			(269,937)		89,762		0001
Purchased Call/SPXFCDUE Index/SFC161LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/30/2026	03/25/2027	5	9,428,351	457.12		436,219		321,624		986,617			(115,494)		40,395		0001
Purchased Call/SPXFCDUE Index/SFC161LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/26/2026	03/24/2027	6	9,507,602	455.87		445,742		327,843		1,016,912			(118,769)		40,658		0001
Purchased Call/SPXFCDUE Index/SFC161FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/06/2026	01/06/2027	1	985,133	494.02		44,459		23,148		41,192			(21,316)		3,554		0001
Purchased Call/SPXFCDUE Index/SFC161FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/07/2026	01/07/2027	1	249,576	491.39		11,263		5,895		11,241			(5,369)		903		0001
Purchased Call/SPXFCDUE Index/SFC161FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/06/2026	12/18/2026	1	124,958	485.18		6,310		3,118		6,426			(3,191)		428		0001
Purchased Call/SPXFCDUE Index/SFC161ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/02/2026	01/04/2027	1	2,708,530	486.24		131,337		67,658		140,250			(64,058)		9,719		0001
Purchased Call/SPXFCDUE Index/SFC161FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/08/2026	01/07/2027	2	3,985,003	491.39		192,371		100,977		180,922			(91,611)		14,413		0001
Purchased Call/SPXFCDUE Index/SFC161FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/08/2026	01/07/2027	1	213,401	491.39		9,241		4,877		9,527			(4,392)		772		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	1	840,948	496.24		37,902		20,109		33,227			(17,910)		3,050		0001
Purchased Call/SPXFCDUE Index/SFC161GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2026	01/15/2027	1	674,164	491.43		30,405		16,723		30,777			(13,828)		2,489		0001
Purchased Call/SPXFCDUE Index/SFC161FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/20/2026	01/15/2027	4	3,715,745	491.43		174,130		95,947		171,123			(78,927)		13,718		0001
Purchased Call/SPXFCDUE Index/SFC161FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/12/2027	5	5,878,146	496.91		272,052		146,489		230,709			(125,640)		21,537		0001
Purchased Call/SPXFCDUE Index/SFC161FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2027	1	1,281,571	489.25		57,824		31,381		61,743			(26,457)		4,720		0001
Purchased Call/SPXFCDUE Index/SFC161GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2026	01/26/2027	1	185,983	486.18		8,301		4,793		9,684			(3,512)		705		0001
Purchased Call/SPXFCDUE Index/SFC161FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/12/2027	1	124,978	496.91		5,158		2,779		4,832			(2,381)		458		0001
Purchased Call/SPXFCDUE Index/SFC161FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	1	51,398	496.24		2,155		1,143		1,994			(1,018)		186		0001
Purchased Call/SPXFCDUE Index/SFC161FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2026	01/13/2027	3	5,980,675	494.36		280,028		151,367		252,781			(128,760)		21,969		0001
Purchased Call/SPXFCDUE Index/SFC161HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	02/01/2027	1	1,629,963	484.06		78,988		46,784		92,651			(32,499)		6,269		0001
Purchased Call/SPXFCDUE Index/SFC161HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/05/2027	4	11,434,172	473.55		566,553		343,966		835,587			(224,700)		44,385		0001
Purchased Call/SPXFCDUE Index/SFC161GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/20/2027	2	2,353,100	481		120,069		67,727		142,040			(52,647)		8,796		0001
Purchased Call/SPXFCDUE Index/SFC161HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2026	01/29/2027	1	506,421	485.33		22,845		13,416		27,466			(9,513)		1,934		0001
Purchased Call/SPXFCDUE Index/SFC161HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2026	01/29/2027	3	13,456,788	484.06		651,125		383,567		763,682			(269,766)		51,399		0001
Purchased Call/SPXFCDUE Index/SFC161HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2026	02/04/2027	5	6,205,983	478.91		298,768		180,068		400,990			(119,033)		24,036		0001
Purchased Call/SPXFCDUE Index/SFC161GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/22/2027	1	135,496	484.12		5,900		3,360		7,395			(2,561)		509		0001
Purchased Call/SPXFCDUE Index/SFC161HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/04/2027	2	366,950	478.91		15,283		9,268		22,848			(6,076)		1,421		0001
Purchased Call/SPXFCDUE Index/SFC161IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2026	02/10/2027	2	425,546	480.43		17,455		10,856		25,717			(6,652)		1,671		0001
Purchased Call/SPXFCDUE Index/SFC161IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2026	02/10/2027	1	120,696	480.43		5,775		3,564		7,560			(2,215)		474		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/25/2027	2	1,590,410	484.28		77,406		44,372		89,007			(33,289)		6,017		0001
Purchased Call/SPXFCDUE Index/SFC161GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/17/2026	01/28/2027	5	4,971,846	487.72		233,904		136,558		256,995			(97,760)		18,946		0001
Purchased Call/SPXFCDUE Index/SFC161GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/15/2027	1	1,481,038	491.65		66,721		36,799		67,219			(30,244)		5,468		0001
Purchased Call/SPXFCDUE Index/SFC1611SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/17/2026	02/16/2027	9	5,286,410	474.21		257,984		164,618		383,012			(94,194)		21,028		0001
Purchased Call/SPXFCDUE Index/SFC1611SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/22/2027	2	2,433,516	478.25		117,877		76,646		162,249			(41,734)		9,805		0001
Purchased Call/SPXFCDUE Index/SFC161JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2026	02/25/2027	4	5,804,128	480.88		270,268		178,666		366,597			(92,080)		23,532		0001
Purchased Call/SPXFCDUE Index/SFC1611SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/12/2027	4	20,453,723	474.21		989,158		622,960		1,481,379			(371,483)		80,651		0001
Purchased Call/SPXFCDUE Index/SFC1611SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2026	02/24/2027	1	753,789	477.35		36,054		23,639		51,368			(12,446)		3,050		0001
Purchased Call/SPXFCDUE Index/SFC161JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/26/2027	5	11,078,079	477.8		529,860		352,492		750,889			(179,702)		45,009		0001
Purchased Call/SPXFCDUE Index/SFC161JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2026	03/04/2027	6	11,171,160	471.18		530,513		360,362		876,664			(171,033)		45,948		0001
Purchased Call/SPXFCDUE Index/SFC161JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2026	03/04/2027	1	174,756	471.18		8,355		5,662		13,680			(2,701)		719		0001
Purchased Call/SPXFCDUE Index/SFC161KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	1	137,526	460.23		6,123		4,320		12,681			(1,833)		575		0001
Purchased Call/SPXFCDUE Index/SFC161KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2027	1	1,861,352	453.58		89,885		65,371		207,164			(24,982)		7,930		0001
Purchased Call/SPXFCDUE Index/SFC161JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/08/2027	2	2,164,626	465.59		104,434		72,055		190,738			(32,852)		8,975		0001
Purchased Call/SPXFCDUE Index/SFC161KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	5	9,282,174	459.65		441,752		317,038		923,049			(125,405)		39,246		0001
Purchased Call/SPXFCDUE Index/SFC161LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	4	9,550,145	456.11		467,162		352,054		1,020,016			(115,953)		41,372		0001
Purchased Call/SPXFCDUE Index/SFC161LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2027	1	1,058,174	455.87		50,422		36,948		112,378			(13,538)		4,525		0001
Purchased Call/SPXFCDUE Index/SFC161FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2026	01/08/2027	3	11,600,186	496.24		560,494		297,553		461,372			(264,344)		42,067		0001
Purchased Call/SPXFCDUE Index/SFC161FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2026	01/05/2027	3	5,313,487	490.11		265,955		137,921		248,668			(128,062)		19,118		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/20/2027	1	99,966	481		4,487		2,516		5,858			(1,972)		374		0001
Purchased Call/SPXFCDUE Index/SFC161GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/22/2027	1	642,102	484.28		28,927		16,472		35,404			(12,556)		2,412		0001
Purchased Call/SPXFCDUE Index/SFC161FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2026	01/14/2027	1	52,291	489.25		2,364		1,297		2,492			(1,078)		193		0001
Purchased Call/SPXFCDUE Index/SFC161FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2026	01/06/2027	3	4,751,915	494.02		225,070		117,343		200,087			(107,782)		17,142		0001
Purchased Call/SPXFCDUE Index/SFC161FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2027	1	2,488,620	496.24		120,599		64,452		99,268			(56,520)		9,095		0001
Purchased Call/SPXFCDUE Index/SFC161GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2026	01/27/2027	2	1,536,705	487.72		66,908		38,855		78,275			(28,083)		5,842		0001
Purchased Call/SPXFCDUE Index/SFC161HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/08/2027	1	2,396,062	480.87		116,161		71,041		148,224			(45,578)		9,364		0001
Purchased Call/SPXFCDUE Index/SFC161HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/05/2027	1	127,584	480.87		6,096		3,708		7,877			(2,412)		495		0001
Purchased Call/SPXFCDUE Index/SFC161HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2026	02/04/2027	1	804,834	478.91		38,479		23,109		51,952			(15,392)		3,117		0001
Purchased Call/SPXFCDUE Index/SFC161ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2026	02/23/2027	1	65,708	473.57		3,064		2,006		4,611			(1,060)		265		0001
Purchased Call/SPXFCDUE Index/SFC161JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2026	03/02/2027	1	108,423	476		4,091		2,757		7,273			(1,337)		444		0001
Purchased Call/SPXFCDUE Index/SFC161KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/12/2027	1	51,177	462.13		2,281		1,605		4,566			(687)		214		0001
Purchased Call/SPXFCDUE Index/SFC161JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2026	03/03/2027	1	74,976	469.39		3,228		2,203		5,721			(1,040)		308		0001
Purchased Call/SPXFCDUE Index/SFC161KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/17/2027	1	179,424	463.6		8,569		6,114		16,471			(2,465)		757		0001
Purchased Call/SPXFCDUE Index/SFC161ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/19/2027	1	307,898	478.25		14,708		9,520		20,460			(5,253)		1,233		0001
Purchased Call/SPXFCDUE Index/SFC161KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2027	1	2,422,377	460.23		117,219		82,990		237,792			(34,814)		10,183		0001
Purchased Call/SPXFCDUE Index/SFC161LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/25/2027	4	7,480,377	452.79		348,830		259,115		845,942			(91,389)		32,049		0001
Purchased Call/SPXFCDUE Index/SFC161LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	03/23/2027	10	3,931,672	457.31		183,771		135,926		409,383			(48,266)		16,782		0001
Purchased Call/SPXFCDUE Index/SFC161FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2026	01/08/2027	1	149,998	496.24		6,565		3,493		5,876			(3,074)		544		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2026	01/29/2027	2	183,749	484.06		7,777		4,601		10,122			(3,181)		702		0001
Purchased Call/SPXFCDUE Index/SFC161HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2026	01/29/2027	1	117,139	485.33		5,141		3,036		6,258			(2,108)		447		0001
Purchased Call/SPXFCDUE Index/SFC161G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/19/2027	2	1,817,999	491.65		87,429		48,662		83,401			(39,175)		6,779		0001
Purchased Call/SPXFCDUE Index/SFC161FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/13/2027	1	328,488	494.36		14,818		8,001		13,781			(6,820)		1,207		0001
Purchased Call/SPXFCDUE Index/SFC161G$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2026	01/27/2027	1	999,831	487.72		41,349		24,187		50,242			(17,314)		3,801		0001
Purchased Call/SPXFCDUE Index/SFC161HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/05/2027	1	145,321	473.56		7,218		4,391		10,138			(2,855)		564		0001
Purchased Call/SPXFCDUE Index/SFC161I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2026	02/18/2027	1	223,800	476.85		9,419		6,070		14,655			(3,390)		894		0001
Purchased Call/SPXFCDUE Index/SFC161HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2026	02/09/2027	1	97,012	481.69		4,111		2,532		5,688			(1,581)		380		0001
Purchased Call/SPXFCDUE Index/SFC161KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	1	153,354	460.23		7,313		5,160		14,977			(2,190)		641		0001
Purchased Call/SPXFCDUE Index/SFC161KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/19/2027	1	107,950	458.7		4,177		3,029		9,929			(1,171)		457		0001
Purchased Call/SPXFCDUE Index/SFC161HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/29/2027	1	642,133	484.06		28,941		17,043		35,908			(12,006)		2,453		0001
Purchased Call/SPXFCDUE Index/SFC161LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/30/2026	03/30/2027	6	4,096,856	446.95		245,232		184,931		500,533			(60,759)		17,716		0001
Purchased Call/SPXFCDUE Index/SFC161LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2027	1	198,322	455.87		8,917		6,534		19,883			(2,394)		848		0001
Purchased Call/SPXFCDUE Index/SFC161LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	1	174,857	456.11		7,870		5,919		17,476			(1,962)		757		0001
Purchased Call/SPXFCDUE Index/SFC161LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/25/2027	1	499,925	452.79		19,576		14,559		50,321			(5,123)		2,142		0001
Purchased Call/SPXFCDUE Index/SFC161LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/29/2027	1	76,971	448.27		3,430		2,561		8,562			(888)		332		0001
Purchased Call/SPXFCDUE Index/SFC161G$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/22/2027	1	1,767,402	484.12		79,692		45,255		97,831			(34,715)		6,639		0001
Purchased Call/SPXFCDUE Index/SFC161ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	12/31/2026	1	1,074,783	486.24		48,419		24,682		55,065			(23,876)		3,816		0001
Purchased Call/SPXFCDUE Index/SFC161FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2026	01/13/2027	1	249,919	494.36		9,792		5,302		10,388			(4,493)		918		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/11/2026	02/11/2027	1	200,354	480.46		9,581		5,939		12,554			(3,649)		788		0001
Purchased Call/SPXFCDUE Index/SFC161JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/27/2026	03/01/2027	2	4,804,320	475.6		232,375		155,715		342,143			(77,717)		19,640		0001
Purchased Call/SPXFCDUE Index/SFC161JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/02/2026	02/26/2027	1	115,427	477.8		4,817		3,220		7,454			(1,601)		469		0001
Purchased Call/SPXFCDUE Index/SFC161JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/10/2026	03/09/2027	1	147,272	466.7		6,318		4,380		11,827			(1,944)		612		0001
Purchased Call/SPXFCDUE Index/SFC161LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/26/2026	03/25/2027	1	99,779	452.79		4,481		3,323		10,506			(1,182)		427		0001
Purchased Call/SPXFCDUE Index/SFC161JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/26/2026	02/26/2027	1	351,757	477.8		16,825		11,185		23,801			(5,716)		1,429		0001
Purchased Call/SPXFCDUE Index/SFC161JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/03/2026	03/03/2027	1	192,512	469.39		9,204		6,212		15,630			(3,001)		790		0001
Purchased Call/SPXFCDUE Index/SFC161LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/27/2026	03/25/2027	1	531,174	448.27		23,844		17,734		59,914			(6,240)		2,276		0001
Purchased Call/SPXFCDUE Index/SFC161KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/19/2026	03/19/2027	1	101,069	458.7		4,820		3,485		10,187			(1,360)		428		0001
Purchased Call/SPXFCDUE Index/SFC161KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/20/2026	03/19/2027	1	50,496	453.58		2,244		1,627		5,192			(629)		214		0001
Purchased Call/SPXFCDUE Index/SFC161HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/29/2026	01/28/2027	1	149,948	487.73		6,204		3,636		7,548			(2,591)		571		0001
Purchased Call/SPXFCDUE Index/SFC161HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/03/2026	02/03/2027	1	85,401	481.15		4,083		2,441		5,221			(1,644)		330		0001
Purchased Call/SPXFCDUE Index/SFC161JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/26/2026	02/25/2027	1	51,541	480.88		1,996		1,325		3,010			(680)		209		0001
Purchased Call/SPXFCDUE Index/SFC161LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/30/2026	03/25/2027	1	884,459	448.27		39,856		29,725		104,428			(10,185)		3,789		0001
Purchased Call/SPXFCDUE Index/SFC161LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/25/2026	03/25/2027	1	406,591	457.12		18,089		13,305		39,491			(4,807)		1,742		0001
Purchased Call/SPXFCDUE Index/SFC161LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/27/2026	03/29/2027	1	913,653	448.27		44,139		32,952		111,768			(11,426)		3,944		0001
Purchased Call/SPXFCDUE Index/SFC161KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/13/2026	03/12/2027	1	107,963	462.13		4,507		3,180		9,410			(1,349)		451		0001
Purchased Call/SPXFCDUE Index/SFC161MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/07/2026	04/07/2027	1	174,196	459.61		7,841		6,048		16,441			(1,804)		764		0001
Purchased Call/SPXFCDUE Index/SFC1610SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/01/2026	04/30/2027	1	220,603	490.17		10,510		8,846		12,114			(1,732)		1,007		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161N$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/16/2027	4	8,072,762	478.36		398,356		319,521		564,393			(80,884)		35,979		0001
Purchased Call/SPXFCDUE Index/SFC161S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2026	06/25/2027	3	17,646,545	493.36		856,758		854,708		970,172			(8,385)		87,626		0001
Purchased Call/SPXFCDUE Index/SFC1610$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	3	8,622,471	488.46		419,301		352,311		492,776			(69,626)		39,345		0001
Purchased Call/SPXFCDUE Index/SFC1610$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/04/2026	04/30/2027	7	15,577,435	490.17		747,388		630,719		857,360			(120,773)		71,081		0001
Purchased Call/SPXFCDUE Index/SFC1610$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	3	10,207,080	482.76		492,570		408,822		656,629			(84,717)		46,422		0001
Purchased Call/SPXFCDUE Index/SFC161NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/23/2027	1	951,732	481.39		42,847		35,132		60,625			(7,982)		4,293		0001
Purchased Call/SPXFCDUE Index/SFC161NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/23/2027	5	7,607,057	481.39		374,872		307,890		502,507			(69,202)		34,310		0001
Purchased Call/SPXFCDUE Index/SFC1610$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	1	74,197	488.46		3,492		2,931		4,207			(584)		339		0001
Purchased Call/SPXFCDUE Index/SFC1610$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/06/2027	1	820,586	499.58		36,926		31,433		35,885			(5,564)		3,781		0001
Purchased Call/SPXFCDUE Index/SFC161MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2026	04/09/2027	4	8,385,509	469.21		410,132		321,027		702,430			(91,060)		36,919		0001
Purchased Call/SPXFCDUE Index/SFC1610$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/05/2027	1	79,189	491.49		3,962		3,371		4,040			(599)		364		0001
Purchased Call/SPXFCDUE Index/SFC1610$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	04/29/2027	3	10,328,970	482.12		519,876		433,818		674,413			(87,838)		47,055		0001
Purchased Call/SPXFCDUE Index/SFC161NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	1	318,153	482.74		15,173		12,180		20,211			(3,085)		1,418		0001
Purchased Call/SPXFCDUE Index/SFC161NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	4	13,090,319	482.74		625,759		502,690		833,905			(126,446)		58,341		0001
Purchased Call/SPXFCDUE Index/SFC161NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/21/2027	5	10,458,754	478.9		514,770		417,509		725,814			(98,298)		47,013		0001
Purchased Call/SPXFCDUE Index/SFC1610$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/06/2027	4	13,215,545	499.58		633,217		539,785		592,615			(95,070)		60,896		0001
Purchased Call/SPXFCDUE Index/SFC1610$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/03/2027	1	2,854,100	490.17		137,967		116,303		157,319			(22,556)		13,088		0001
Purchased Call/SPXFCDUE Index/SFC161PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/12/2027	6	8,869,190	501.95		437,419		380,338		379,229			(58,088)		41,262		0001
Purchased Call/SPXFCDUE Index/SFC161N$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/15/2027	1	94,121	477.53		4,496		3,607		6,253			(917)		419		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1610S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/04/2026	04/27/2027	4	3,051,840	485.23		139,986		116,149		186,049			(24,103)		13,857		0001
Purchased Call/SPXFCDUE Index/SFC1610SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/04/2027	7	4,858,256	486.97		262,108		222,865		287,811			(39,897)		22,314		0001
Purchased Call/SPXFCDUE Index/SFC161PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	5	7,825,356	497.13		385,234		331,698		372,211			(55,979)		36,117		0001
Purchased Call/SPXFCDUE Index/SFC1610SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/21/2027	1	227,780	504.08		10,234		9,211		9,179			(1,122)		1,075		0001
Purchased Call/SPXFCDUE Index/SFC161PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	7	19,539,280	502.38		937,502		826,531		830,824			(116,768)		91,190		0001
Purchased Call/SPXFCDUE Index/SFC1610SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/03/2027	1	328,046	490.17		15,681		13,218		18,040			(2,564)		1,504		0001
Purchased Call/SPXFCDUE Index/SFC161PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	5	16,315,821	501.7		788,994		680,061		697,863			(113,512)		75,303		0001
Purchased Call/SPXFCDUE Index/SFC161PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/11/2027	4	5,156,470	502.53		250,290		217,448		217,275			(33,420)		23,951		0001
Purchased Call/SPXFCDUE Index/SFC1610SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/21/2027	5	18,754,096	505.56		912,404		824,332		748,778			(95,241)		88,483		0001
Purchased Call/SPXFCDUE Index/SFC161PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/07/2027	1	443,775	497.13		19,965		17,145		20,543			(2,954)		2,048		0001
Purchased Call/SPXFCDUE Index/SFC1610SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/28/2027	3	12,286,403	511.42		595,668		546,578		433,331			(53,332)		58,589		0001
Purchased Call/SPXFCDUE Index/SFC161RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/10/2027	5	8,891,286	492.39		443,746		422,357		489,966			(23,510)		43,221		0001
Purchased Call/SPXFCDUE Index/SFC161SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2027	4	5,382,844	502.13		245,544		237,476		241,567			(9,176)		26,355		0001
Purchased Call/SPXFCDUE Index/SFC161RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	06/02/2027	5	8,679,627	514.73		404,072		374,800		284,015			(30,418)		41,700		0001
Purchased Call/SPXFCDUE Index/SFC161RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/04/2027	1	1,015,702	512.73		47,342		44,326		34,829			(3,372)		4,894		0001
Purchased Call/SPXFCDUE Index/SFC161PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	1	2,248,296	502.38		100,971		88,911		93,320			(12,760)		10,493		0001
Purchased Call/SPXFCDUE Index/SFC161RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/11/2027	4	15,935,767	497.51		780,686		748,816		788,489			(37,006)		77,577		0001
Purchased Call/SPXFCDUE Index/SFC161PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	465,216	501.7		22,163		19,085		19,863			(3,227)		2,147		0001
Purchased Call/SPXFCDUE Index/SFC1610SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/27/2027	4	10,527,196	508.49		518,336		472,781		396,586			(47,691)		50,125		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/08/2027	3	6,351,747	498.7		282,860		267,508		303,782			(16,115)		30,787		0001
Purchased Call/SPXFCDUE Index/SFC161RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/04/2027	4	15,356,265	500.24		728,281		684,314		707,628			(48,664)		73,996		0001
Purchased Call/SPXFCDUE Index/SFC161RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/03/2027	4	15,558,852	510.39		748,895		696,680		566,449			(54,857)		74,862		0001
Purchased Call/SPXFCDUE Index/SFC1610SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/28/2027	9	20,841,891	512.78		987,909		910,318		703,220			(84,097)		99,387		0001
Purchased Call/SPXFCDUE Index/SFC1610SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/19/2027	4	9,468,935	498.53		465,670		413,731		442,955			(53,109)		44,538		0001
Purchased Call/SPXFCDUE Index/SFC161RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/04/2027	4	7,655,900	512.73		339,116		317,812		264,628			(23,739)		36,891		0001
Purchased Call/SPXFCDUE Index/SFC161SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/17/2027	4	20,021,994	500.29		955,155		934,271		960,075			(30,106)		98,311		0001
Purchased Call/SPXFCDUE Index/SFC161SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/23/2027	4	12,554,353	494.32		598,228		589,209		677,290			(10,797)		62,167		0001
Purchased Call/SPXFCDUE Index/SFC161SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2026	06/25/2027	3	7,722,817	492.99		373,678		372,143		408,953			(4,496)		38,349		0001
Purchased Call/SPXFCDUE Index/SFC161SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2026	06/24/2027	5	13,520,318	493.21		658,534		651,760		744,672			(9,087)		67,044		0001
Purchased Call/SPXFCDUE Index/SFC161TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2027	1	1,399,812	500.36		65,133		65,133		65,107					6,999		0001
Purchased Call/SPXFCDUE Index/SFC161LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/02/2027	4	22,362,730	458.48		1,084,949		827,729		2,289,856			(262,405)		97,231		0001
Purchased Call/SPXFCDUE Index/SFC161MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/01/2027	1	189,979	458.3		8,896		6,771		19,008			(2,175)		825		0001
Purchased Call/SPXFCDUE Index/SFC161LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/02/2027	1	51,132	458.48		2,277		1,734		4,860			(555)		222		0001
Purchased Call/SPXFCDUE Index/SFC161MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2026	04/08/2027	1	62,917	467.75		3,025		2,361		5,312			(681)		277		0001
Purchased Call/SPXFCDUE Index/SFC161MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/15/2027	5	13,009,946	477.53		639,701		509,230		923,977			(132,285)		57,883		0001
Purchased Call/SPXFCDUE Index/SFC161NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	1	66,891	482.74		3,010		2,416		4,125			(612)		298		0001
Purchased Call/SPXFCDUE Index/SFC161PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/11/2027	1	99,998	502.53		4,603		3,992		4,176			(620)		464		0001
Purchased Call/SPXFCDUE Index/SFC161MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/07/2027	6	9,376,125	459.61		477,479		369,386		942,023			(109,199)		41,134		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/13/2027	6	4,173,711	471.34		220,578		174,632		335,863			(46,381)		18,505		0001
Purchased Call/SPXFCDUE Index/SFC1610SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/29/2027	1	481,081	482.12		21,649		18,011		30,255			(3,677)		2,192		0001
Purchased Call/SPXFCDUE Index/SFC161PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	1,402,340	501.7		63,035		54,280		58,544			(9,178)		6,472		0001
Purchased Call/SPXFCDUE Index/SFC1610SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/29/2027	1	74,989	482.12		3,948		3,312		4,827			(662)		342		0001
Purchased Call/SPXFCDUE Index/SFC1610ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/27/2027	1	361,028	508.49		17,764		16,284		13,483			(1,610)		1,719		0001
Purchased Call/SPXFCDUE Index/SFC1610SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/26/2027	5	4,694,525	507.98		228,350		207,888		175,915			(21,080)		22,319		0001
Purchased Call/SPXFCDUE Index/SFC161MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/06/2027	4	2,749,725	459.44		140,680		108,735		277,044			(32,282)		12,042		0001
Purchased Call/SPXFCDUE Index/SFC161MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/14/2027	4	9,729,268	474.77		480,951		381,069		730,975			(100,917)		43,212		0001
Purchased Call/SPXFCDUE Index/SFC161NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/23/2027	3	14,771,451	484.58		707,511		582,323		914,608			(128,936)		66,623		0001
Purchased Call/SPXFCDUE Index/SFC161MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2026	04/08/2027	5	12,065,654	467.75		588,742		457,206		1,038,774			(132,933)		53,027		0001
Purchased Call/SPXFCDUE Index/SFC1610SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/27/2027	1	670,401	508.49		30,135		27,395		24,672			(2,807)		3,192		0001
Purchased Call/SPXFCDUE Index/SFC161PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/18/2027	5	4,118,118	501.81		189,646		168,514		178,279			(21,581)		19,340		0001
Purchased Call/SPXFCDUE Index/SFC161NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/22/2027	4	8,605,805	483.44		412,510		336,001		542,828			(77,631)		38,749		0001
Purchased Call/SPXFCDUE Index/SFC161PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	4	10,002,424	509.57		463,891		407,643		358,389			(59,378)		46,681		0001
Purchased Call/SPXFCDUE Index/SFC161PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/13/2027	5	13,419,287	505.15		656,229		572,519		533,026			(85,774)		62,529		0001
Purchased Call/SPXFCDUE Index/SFC1610SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/21/2027	1	88,597	504.08		4,164		3,748		3,640			(456)		418		0001
Purchased Call/SPXFCDUE Index/SFC161RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	06/01/2027	5	4,967,345	513.82		236,979		219,770		165,705			(17,864)		23,830		0001
Purchased Call/SPXFCDUE Index/SFC161RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/04/2027	1	209,811	512.73		9,995		9,359		7,239			(712)		1,011		0001
Purchased Call/SPXFCDUE Index/SFC1610ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/05/2027	1	475,023	491.49		21,367		18,129		24,803			(3,278)		2,185		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1610SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	1	811,987	488.46		36,539		30,669		44,955			(6,107)		3,705		0001
Purchased Call/SPXFCDUE Index/SFC161NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/23/2027	1	238,714	481.39		11,391		9,340		15,723			(2,122)		1,077		0001
Purchased Call/SPXFCDUE Index/SFC161PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/13/2027	1	187,476	505.15		9,490		8,330		7,388			(1,225)		874		0001
Purchased Call/SPXFCDUE Index/SFC1610S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/20/2027	1	101,560	503.07		4,775		4,249		4,265			(536)		478		0001
Purchased Call/SPXFCDUE Index/SFC161RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2026	06/11/2027	4	8,807,194	496.36		430,754		412,416		440,215			(21,381)		42,875		0001
Purchased Call/SPXFCDUE Index/SFC161RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/14/2027	2	1,513,246	497.51		72,839		69,904		74,967			(3,511)		7,399		0001
Purchased Call/SPXFCDUE Index/SFC161LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/01/2027	3	10,527,570	458.3		508,952		385,312		1,080,918			(124,750)		45,690		0001
Purchased Call/SPXFCDUE Index/SFC161SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/16/2027	4	9,983,024	500.92		462,695		448,263		460,819			(16,932)		48,948		0001
Purchased Call/SPXFCDUE Index/SFC161RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	06/02/2027	1	1,391,144	514.73		62,518		57,868		44,608			(4,796)		6,684		0001
Purchased Call/SPXFCDUE Index/SFC161SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/21/2027	1	144,881	500.29		6,912		6,760		6,797			(225)		715		0001
Purchased Call/SPXFCDUE Index/SFC161MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/14/2027	1	183,981	474.77		8,281		6,547		13,264			(1,747)		817		0001
Purchased Call/SPXFCDUE Index/SFC161MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/08/2027	1	82,052	467.75		3,694		2,860		6,723			(840)		361		0001
Purchased Call/SPXFCDUE Index/SFC161NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	1	340,914	477.53		15,181		12,044		23,124			(3,161)		1,517		0001
Purchased Call/SPXFCDUE Index/SFC161SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/21/2027	1	2,682,231	500.29		129,418		126,565		126,163			(4,220)		13,245		0001
Purchased Call/SPXFCDUE Index/SFC161NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2027	1	1,637,399	482.74		79,234		63,736		104,420			(15,976)		7,335		0001
Purchased Call/SPXFCDUE Index/SFC161MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/13/2027	1	123,746	471.34		6,180		4,883		9,781			(1,307)		549		0001
Purchased Call/SPXFCDUE Index/SFC161NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/21/2027	1	483,110	478.9		21,750		17,615		32,278			(4,171)		2,172		0001
Purchased Call/SPXFCDUE Index/SFC161NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/21/2027	1	60,983	478.9		2,772		2,270		3,963			(519)		274		0001
Purchased Call/SPXFCDUE Index/SFC161TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2027	1	8,040,499	500.36		386,587		386,587		386,386					40,202		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2026	04/07/2027	1	53,629	459.61		2,197		1,694		4,574			(506)		235		0001
Purchased Call/SPXFCDUE Index/SFC161PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	1	2,672,910	501.7		129,182		111,388		114,549			(18,656)		12,396		0001
Purchased Call/SPXFCDUE Index/SFC1610SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/21/2027	1	127,997	505.56		6,086		5,493		5,101			(652)		604		0001
Purchased Call/SPXFCDUE Index/SFC161RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2026	06/09/2027	1	699,827	495.18		32,598		30,802		35,689			(1,875)		3,397		0001
Purchased Call/SPXFCDUE Index/SFC1610SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/04/2027	1	183,432	486.97		9,323		7,906		10,725			(1,434)		843		0001
Purchased Call/SPXFCDUE Index/SFC161PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/06/2027	1	79,988	499.58		3,300		2,832		3,427			(490)		369		0001
Purchased Call/SPXFCDUE Index/SFC161SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/11/2027	1	1,106,680	497.51		51,505		49,359		54,015			(2,547)		5,387		0001
Purchased Call/SPXFCDUE Index/SFC1610SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/21/2027	1	502,923	505.56		22,566		20,366		19,597			(2,418)		2,373		0001
Purchased Call/SPXFCDUE Index/SFC161NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	2	160,825	478.36		7,820		6,297		11,084			(1,552)		717		0001
Purchased Call/SPXFCDUE Index/SFC1610SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/24/2027	1	1,661,109	505.56		79,252		71,589		66,328			(8,422)		7,873		0001
Purchased Call/SPXFCDUE Index/SFC161PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2027	1	3,126,486	502.38		150,947		133,066		133,322			(18,920)		14,660		0001
Purchased Call/SPXFCDUE Index/SFC161RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2026	06/11/2027	1	146,664	496.36		6,830		6,527		7,335			(356)		714		0001
Purchased Call/SPXFCDUE Index/SFC161MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/12/2027	1	1,572,527	468.71		76,016		59,682		133,190			(16,777)		6,960		0001
Purchased Call/SPXFCDUE Index/SFC161MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2026	04/02/2027	1	125,408	458.48		5,966		4,583		12,510			(1,392)		545		0001
Purchased Call/SPXFCDUE Index/SFC161LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/02/2027	1	834,234	458.48		37,549		28,604		80,203			(9,156)		3,627		0001
Purchased Call/SPXFCDUE Index/SFC1610S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/20/2027	3	11,278,178	503.07		546,349		487,647		476,465			(60,967)		53,129		0001
Purchased Call/SPXFCDUE Index/SFC1610SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/21/2027	3	9,332,490	504.08		456,082		411,121		385,686			(48,987)		44,031		0001
Purchased Call/SPXFCDUE Index/SFC161MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/09/2027	1	79,153	468.71		3,521		2,758		6,319			(783)		348		0001
Purchased Call/SPXFCDUE Index/SFC161NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/20/2026	04/16/2027	1	124,397	482.74		5,643		4,543		7,829			(1,110)		554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/20/2027	4	2,735,686	481.55		128,472		104,178		179,288			(24,532)		12,276		0001
Purchased Call/SPXFCDUE Index/SFC1610S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	1	805,631	482.76		36,261		30,068		49,980			(6,259)		3,664		0001
Purchased Call/SPXFCDUE Index/SFC161NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/22/2027	1	594,389	483.44		28,358		23,046		37,392			(5,361)		2,676		0001
Purchased Call/SPXFCDUE Index/SFC1610SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	04/30/2027	1	779,102	490.17		35,028		29,482		41,602			(5,774)		3,555		0001
Purchased Call/SPXFCDUE Index/SFC161PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/14/2027	1	729,174	509.57		32,791		28,794		25,611			(4,222)		3,403		0001
Purchased Call/SPXFCDUE Index/SFC161NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/16/2027	1	283,459	478.36		12,761		10,216		19,093			(2,622)		1,263		0001
Purchased Call/SPXFCDUE Index/SFC1610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/23/2027	1	224,981	484.58		10,595		8,736		13,708			(1,878)		1,015		0001
Purchased Call/SPXFCDUE Index/SFC161PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/12/2027	1	281,041	501.95		12,638		10,967		11,733			(1,697)		1,307		0001
Purchased Call/SPXFCDUE Index/SFC161S88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/16/2027	1	572,834	500.92		26,688		25,733		26,122			(1,024)		2,809		0001
Purchased Call/SPXFCDUE Index/SFC161SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/22/2027	3	6,941,386	498.69		302,569		297,711		338,811			(5,689)		34,324		0001
Purchased Call/SPXFCDUE Index/SFC161SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2027	1	305,512	494.32		14,212		13,978		16,098			(273)		1,513		0001
Purchased Call/SPXFCDUE Index/SFC1610SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/28/2027	1	1,907,312	512.78		85,657		78,757		63,724			(7,530)		9,095		0001
Purchased Call/SPXFCDUE Index/SFC161RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2026	06/03/2027	1	170,301	510.39		8,110		7,529		6,189			(600)		819		0001
Purchased Call/SPXFCDUE Index/SFC161RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2027	3	8,981,605	495.18		423,863		401,189		464,626			(23,864)		43,597		0001
Purchased Call/SPXFCDUE Index/SFC161SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/17/2027	4	13,450,963	496.04		661,173		645,200		694,808			(22,884)		66,046		0001
Purchased Call/SPXFCDUE Index/SFC1610SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/20/2027	1	114,569	503.07		5,885		5,339		4,795			(559)		540		0001
Purchased Call/SPXFCDUE Index/SFC161RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/07/2027	1	3,978,348	500.24		191,876		180,247		183,606			(13,071)		19,255		0001
Purchased Call/SPXFCDUE Index/SFC161SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/25/2027	1	488,991	493.36		22,738		22,675		26,344			(250)		2,428		0001
Purchased Call/SPXFCDUE Index/SFC161SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/25/2027	1	216,517	492.99		10,079		10,023		11,753			(138)		1,075		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/29/2027	1	4,829,911	497		247,812		247,812		248,069					24,116		0001
Purchased Call/SPXFCDUE Index/SFC161T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/28/2027	1	1,484,391	493.36		71,577		71,380		85,192			(780)		7,402		0001
Purchased Call/SPXFCDUE Index/SFC161N$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/21/2027	1	135,955	478.9		6,930		5,628		9,301			(1,314)		611		0001
Purchased Call/SPXFCDUE Index/SFC161PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/13/2027	1	425,867	505.15		20,297		17,669		16,893			(2,669)		1,984		0001
Purchased Call/SPXFCDUE Index/SFC161MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/09/2027	3	14,524,552	468.71		705,847		553,169		1,228,702			(156,450)		63,947		0001
Purchased Call/SPXFCDUE Index/SFC1610$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/05/2027	3	10,834,511	491.49		539,684		458,484		585,570			(82,408)		49,844		0001
Purchased Call/SPXFCDUE Index/SFC161NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/23/2027	1	934,667	484.58		42,041		34,567		55,795			(7,738)		4,216		0001
Purchased Call/SPXFCDUE Index/SFC161NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	1	51,065	478.36		2,403		1,929		3,343			(489)		228		0001
Purchased Call/SPXFCDUE Index/SFC161MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/09/2027	1	675,711	468.71		30,380		23,798		54,452			(6,760)		2,975		0001
Purchased Call/SPXFCDUE Index/SFC161NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	1	518,635	477.53		24,744		19,632		36,710			(5,152)		2,307		0001
Purchased Call/SPXFCDUE Index/SFC161PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	1	110,162	501.7		5,266		4,540		4,713			(760)		511		0001
Purchased Call/SPXFCDUE Index/SFC1610$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2027	1	248,329	508.6		11,538		10,486		9,225			(1,078)		1,181		0001
Purchased Call/SPXFCDUE Index/SFC1610$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/28/2027	1	329,167	512.78		15,665		14,403		11,217			(1,377)		1,570		0001
Purchased Call/SPXFCDUE Index/SFC161NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/22/2027	1	338,537	483.44		15,238		12,383		20,643			(2,881)		1,524		0001
Purchased Call/SPXFCDUE Index/SFC161PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/06/2027	1	409,940	499.58		18,176		15,601		18,212			(2,696)		1,889		0001
Purchased Call/SPXFCDUE Index/SFC161MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	03/31/2027	1	72,494	456.11		3,552		2,701		7,531			(871)		314		0001
Purchased Call/SPXFCDUE Index/SFC161PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/12/2027	1	126,757	501.95		6,801		5,967		5,371			(881)		590		0001
Purchased Call/SPXFCDUE Index/SFC161RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/04/2027	1	2,371,359	500.24		110,316		103,574		107,994			(7,577)		11,427		0001
Purchased Call/SPXFCDUE Index/SFC161MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	1	314,356	477.53		14,152		11,228		21,495			(2,947)		1,399		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/17/2027	1	480,426	500.29		22,325		21,828		22,262			(736)		2,359		0001
Purchased Call/SPXFCDUE Index/SFC1610$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	1	54,646	488.46		2,607		2,188		3,115			(436)		249		0001
Purchased Call/SPXFCDUE Index/SFC1610$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/28/2027	1	545,499	511.42		24,520		22,482		18,815			(2,217)		2,601		0001
Purchased Call/SPXFCDUE Index/SFC161PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/13/2027	1	162,427	505.15		7,304		6,359		6,311			(961)		757		0001
Purchased Call/SPXFCDUE Index/SFC1610$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/20/2027	1	585,642	503.07		26,325		23,424		24,111			(2,957)		2,759		0001
Purchased Call/SPXFCDUE Index/SFC161LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/05/2027	1	1,925,070	458.48		93,193		71,175		197,196			(22,538)		8,415		0001
Purchased Call/SPXFCDUE Index/SFC161S$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/24/2027	1	146,639	493.21		6,823		6,729		7,913			(112)		727		0001
Purchased Call/SPXFCDUE Index/SFC161M$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/01/2027	1	50,156	458.3		2,239		1,704		4,780			(547)		218		0001
Purchased Call/SPXFCDUE Index/SFC161M$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/02/2027	1	96,235	458.48		4,236		3,245		8,884			(997)		418		0001
Purchased Call/SPXFCDUE Index/SFC161NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/26/2027	1	2,010,244	484.58		97,215		80,075		124,053			(17,748)		9,112		0001
Purchased Call/SPXFCDUE Index/SFC1610$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/19/2027	2	867,811	498.53		44,388		39,673		40,167			(4,953)		4,082		0001
Purchased Call/SPXFCDUE Index/SFC1610$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/19/2027	1	405,162	498.53		18,204		16,148		18,421			(2,095)		1,906		0001
Purchased Call/SPXFCDUE Index/SFC1610$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/24/2027	1	2,376,214	505.56		114,629		103,546		95,079			(12,181)		11,263		0001
Purchased Call/SPXFCDUE Index/SFC1610$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/20/2027	1	120,053	503.07		5,719		5,089		5,062			(642)		566		0001
Purchased Call/SPXFCDUE Index/SFC161S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/17/2027	1	169,895	496.03		8,241		8,057		8,426			(272)		834		0001
Purchased Call/SPXFCDUE Index/SFC161S$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2027	1	61,782	502.13		2,711		2,613		2,689			(104)		302		0001
Purchased Call/SPXFCDUE Index/SFC161RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/10/2027	1	243,313	492.39		11,334		10,740		13,199			(621)		1,183		0001
Purchased Call/SPXFCDUE Index/SFC161S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/17/2027	1	117,288	496.04		5,464		5,328		5,948			(195)		576		0001
Purchased Call/SPXFCDUE Index/SFC161RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/11/2027	1	233,691	497.51		11,114		10,651		11,526			(550)		1,138		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/18/2026	06/17/2027	1	240,682	500.29		11,430		11,175		11,261			(377)		1,182		0001
Purchased Call/SPXFCDUE Index/SFC161MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/08/2026	04/07/2027	1	320,780	459.61		17,560		13,582		31,388			(4,004)		1,407		0001
Purchased Call/SPXFCDUE Index/SFC061HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/24/2024	09/21/2026	2	236,087	487.58	15,621			1,764		9,417			(3,878)		563		0001
Purchased Call/SPXFCDUE Index/SFC061HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/25/2024	09/25/2026	2	2,093,504	488.13	141,147			16,938		83,355			(35,451)		5,110		0001
Purchased Call/SPXFCDUE Index/SFC061G$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/13/2024	09/14/2026	2	220,405	483.01	14,428			1,491		10,189			(3,586)		503		0001
Purchased Call/SPXFCDUE Index/SFC061ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/07/2024	08/05/2026	5	3,352,116	471.4	222,216			10,717		213,219			(55,259)		5,264		0001
Purchased Call/SPXFCDUE Index/SFC061DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/16/2024	07/10/2026	2	1,760,020	491.11	114,969			1,431		36,318			(28,707)		1,457		0001
Purchased Call/SPXFCDUE Index/SFC061ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/31/2024	07/30/2026	3	1,008,078	476.16	68,980			2,754		53,628			(17,134)		1,445		0001
Purchased Call/SPXFCDUE Index/SFC061FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/12/2024	08/07/2026	2	2,187,354	473.84	143,482			7,334		128,716			(35,696)		3,529		0001
Purchased Call/SPXFCDUE Index/SFC061EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/02/2024	07/31/2026	1	358,766	476.69	22,067			914		18,790			(5,486)		523		0001
Purchased Call/SPXFCDUE Index/SFC061FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/09/2024	08/07/2026	2	1,551,793	470.38	106,029			5,412		102,318			(26,328)		2,504		0001
Purchased Call/SPXFCDUE Index/SFC061ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/30/2024	07/24/2026	2	1,550,821	477.28	99,342			3,162		77,761			(24,815)		1,988		0001
Purchased Call/SPXFCDUE Index/SFC061FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/13/2024	08/07/2026	5	1,732,850	474.73	116,089			5,954		98,882			(29,043)		2,796		0001
Purchased Call/SPXFCDUE Index/SFC061ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/16/2024	07/15/2026	2	4,955,166	491.99	334,271			6,438		101,655			(83,006)		5,023		0001
Purchased Call/SPXFCDUE Index/SFC061D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/10/2024	07/02/2026	3	3,074,091	484.77	198,413			275		98,365			(49,632)		1,138		0001
Purchased Call/SPXFCDUE Index/SFC061GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/03/2024	08/28/2026	2	1,388,173	490.84	79,268			6,368		44,655			(19,818)		2,791		0001
Purchased Call/SPXFCDUE Index/SFC061D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/11/2024	07/02/2026	2	1,607,709	479.79	110,768			153		68,621			(27,591)		595		0001
Purchased Call/SPXFCDUE Index/SFC061D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/11/2024	07/10/2026	2	2,070,565	493.75	120,140			1,492		33,264			(29,834)		1,714		0001
Purchased Call/SPXFCDUE Index/SFC061FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/22/2024	08/19/2026	4	6,585,530	488.17	426,601			28,818		226,610			(106,142)		12,187		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2024	09/16/2026	4	5,057,845	483.39	331,480			35,139		232,257			(82,347)		11,691		0001
Purchased Call/SPXFCDUE Index/SFC061GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2024	09/03/2026	3	2,383,794	482.87	151,449			13,344		108,297			(37,617)		5,030		0001
Purchased Call/SPXFCDUE Index/SFC061GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2024	09/10/2026	3	924,587	477.13	62,812			6,148		51,792			(15,622)		2,053		0001
Purchased Call/SPXFCDUE Index/SFC061HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2024	09/18/2026	2	1,780,251	482.2	127,422			13,888		85,790			(31,644)		4,167		0001
Purchased Call/SPXFCDUE Index/SFC061HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2024	09/17/2026	2	957,767	483.13	62,236			6,680		44,521			(15,454)		2,228		0001
Purchased Call/SPXFCDUE Index/SFC061ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2024	07/16/2026	3	2,086,248	496.22	116,352			2,411		30,015			(28,989)		2,184		0001
Purchased Call/SPXFCDUE Index/SFC061GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2026	2	250,228	483.01	16,391			1,714		11,608			(4,067)		575		0001
Purchased Call/SPXFCDUE Index/SFC061HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2024	09/18/2026	4	3,411,113	488.57	221,809			24,232		130,504			(55,287)		7,985		0001
Purchased Call/SPXFCDUE Index/SFC061GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2024	09/11/2026	3	1,531,257	483.01	100,989			10,063		70,543			(25,225)		3,424		0001
Purchased Call/SPXFCDUE Index/SFC061GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2024	09/04/2026	2	1,157,166	482.45	71,978			6,454		53,641			(17,873)		2,460		0001
Purchased Call/SPXFCDUE Index/SFC061HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2024	09/29/2026	2	344,438	489.77	21,137			2,620		13,023			(5,254)		860		0001
Purchased Call/SPXFCDUE Index/SFC061HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2024	09/23/2026	2	4,118,661	488.28	272,986			31,542		161,442			(67,780)		9,938		0001
Purchased Call/SPXFCDUE Index/SFC061HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2024	09/25/2026	2	1,330,117	489.77	89,234			10,628		49,834			(22,301)		3,247		0001
Purchased Call/SPXFCDUE Index/SFC061DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/01/2026	4	4,108,412	471.22	282,137					252,913			(70,080)		1,075		0001
Purchased Call/SPXFCDUE Index/SFC061ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2024	08/06/2026	2	1,678,805	471.89	108,139			5,363		105,152			(26,862)		2,673		0001
Purchased Call/SPXFCDUE Index/SFC061GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2024	08/31/2026	2	308,169	490.84	18,495			1,557		9,988			(4,599)		635		0001
Purchased Call/SPXFCDUE Index/SFC061HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/27/2024	09/24/2026	3	1,891,061	489.11	122,434			14,324		72,200			(30,406)		4,590		0001
Purchased Call/SPXFCDUE Index/SFC061DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/02/2026	2	1,629,881	475.45	111,398			154		85,062			(27,661)		603		0001
Purchased Call/SPXFCDUE Index/SFC061FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2024	08/14/2026	3	1,445,068	485.23	97,034			5,907		55,839			(24,226)		2,537		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2024	08/28/2026	3	2,092,142	487.13	142,245			11,414		78,997			(35,379)		4,206		0001
Purchased Call/SPXFCDUE Index/SFC061FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2024	08/20/2026	2	1,158,945	487.87	76,178			5,242		40,645			(18,918)		2,166		0001
Purchased Call/SPXFCDUE Index/SFC061FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2024	08/21/2026	2	1,338,214	485.05	93,456			6,584		53,332			(23,249)		2,526		0001
Purchased Call/SPXFCDUE Index/SFC061GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	09/11/2026	2	1,422,731	478.56	96,377			9,574		76,325			(23,940)		3,181		0001
Purchased Call/SPXFCDUE Index/SFC061FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2024	08/21/2026	2	1,044,091	490.28	66,161			4,666		32,989			(16,510)		1,970		0001
Purchased Call/SPXFCDUE Index/SFC061ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2024	07/31/2026	3	1,146,208	473.27	71,921			2,986		67,979			(17,965)		1,670		0001
Purchased Call/SPXFCDUE Index/SFC061DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2024	07/09/2026	4	1,579,214	485.51	111,557			1,230		49,000			(27,749)		1,240		0001
Purchased Call/SPXFCDUE Index/SFC061GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	09/09/2026	3	2,439,272	475.16	165,251			15,920		145,152			(41,050)		5,379		0001
Purchased Call/SPXFCDUE Index/SFC061FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2024	08/12/2026	3	3,492,346	474.43	243,907			14,097		203,010			(60,582)		5,993		0001
Purchased Call/SPXFCDUE Index/SFC061FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2024	08/13/2026	4	1,772,192	478.95	122,272			7,274		87,873			(30,488)		3,077		0001
Purchased Call/SPXFCDUE Index/SFC061ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	07/24/2026	3	1,581,184	474.9	105,178			3,343		87,021			(26,163)		2,027		0001
Purchased Call/SPXFCDUE Index/SFC061ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/17/2026	2	2,123,336	488.55	127,101			2,805		57,496			(31,559)		2,291		0001
Purchased Call/SPXFCDUE Index/SFC061ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/23/2026	3	2,279,494	484.88	128,573			3,899		80,028			(31,968)		2,861		0001
Purchased Call/SPXFCDUE Index/SFC061FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2024	08/14/2026	3	1,955,674	480.11	133,529			8,098		93,166			(33,147)		3,433		0001
Purchased Call/SPXFCDUE Index/SFC061ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2024	07/31/2026	2	2,141,869	481.65	127,629			5,282		91,695			(31,691)		3,121		0001
Purchased Call/SPXFCDUE Index/SFC061FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2024	08/14/2026	3	1,674,781	484.4	110,098			6,691		67,073			(27,381)		2,940		0001
Purchased Call/SPXFCDUE Index/SFC061ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	07/24/2026	2	2,587,686	476.76	162,061			5,142		132,492			(40,243)		3,318		0001
Purchased Call/SPXFCDUE Index/SFC061FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2024	08/26/2026	3	2,096,462	488.59	135,738			10,465		73,292			(33,726)		4,142		0001
Purchased Call/SPXFCDUE Index/SFC061ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2024	07/17/2026	2	3,259,535	480.52	225,344			4,987		138,489			(56,260)		3,517		0001

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Purchased Call/SPXFCDUE Index/SFC061ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/22/2024	07/17/2026	4	2,252,113	484.14	137,020			3,047		79,544			(34,304)		2,430		0001
Purchased Call/SPXFCDUE Index/SFC061DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/12/2024	07/10/2026	3	1,421,329	486.85	97,590			1,214		40,735			(24,284)		1,176		0001
Purchased Call/SPXFCDUE Index/SFC061GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/10/2024	09/08/2026	1	192,402	473.08	13,368			1,271		12,178			(3,324)		421		0001
Purchased Call/SPXFCDUE Index/SFC061GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/10/2024	09/04/2026	3	1,519,901	473.08	103,280			9,293		96,081			(25,807)		3,232		0001
Purchased Call/SPXFCDUE Index/SFC061ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/24/2024	07/22/2026	3	3,882,125	485.78	243,353			7,032		128,876			(60,445)		4,765		0001
Purchased Call/SPXFCDUE Index/SFC061GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/16/2024	09/11/2026	3	1,919,413	480.96	129,230			12,920		95,005			(32,322)		4,292		0001
Purchased Call/SPXFCDUE Index/SFC061FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/17/2025	08/21/2026	3	1,818,432	489.37	110,837			8,146		59,947			(28,756)		3,432		0001
Purchased Call/SPXFCDUE Index/SFC061HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/27/2024	09/25/2026	2	2,459,694	490.27	160,541			19,076		90,433			(39,955)		6,004		0001
Purchased Call/SPXFCDUE Index/SFC061FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/03/2024	08/27/2026	2	716,697	489.45	44,757			3,511		24,316			(11,119)		1,428		0001
Purchased Call/SPXFCDUE Index/SFC061GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/06/2024	09/04/2026	2	1,129,756	480.17	66,680			5,985		56,777			(16,575)		2,402		0001
Purchased Call/SPXFCDUE Index/SFC061GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/04/2024	09/02/2026	1	180,379	490.84	10,323			896		5,921			(2,567)		378		0001
Purchased Call/SPXFCDUE Index/SFC061ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/01/2024	07/29/2026	4	4,355,179	477.91	273,502			10,539		215,409			(67,929)		6,138		0001
Purchased Call/SPXFCDUE Index/SFC061DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/10/2024	07/08/2026	2	3,895,735	484.59	257,300			2,478		127,455			(63,898)		2,884		0001
Purchased Call/SPXFCDUE Index/SFC061HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/22/2026	3	385,514	487.58	25,716			2,942		15,443			(6,386)		925		0001
Purchased Call/SPXFCDUE Index/SFC061GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/30/2024	08/28/2026	2	2,250,037	486.32	151,786			12,180		87,831			(37,782)		4,523		0001
Purchased Call/SPXFCDUE Index/SFC061HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/18/2026	2	1,314,653	487.58	86,687			9,472		52,224			(21,639)		3,077		0001
Purchased Call/SPXFCDUE Index/SFC061GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/04/2024	09/01/2026	1	245,121	490.84	14,018			1,199		7,994			(3,490)		509		0001
Purchased Call/SPXFCDUE Index/SFC061FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/27/2024	08/25/2026	1	63,295	490.28	4,059			307		2,036			(1,009)		124		0001
Purchased Call/SPXFCDUE Index/SFC0611SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/08/2024	10/06/2026	1	149,064	488.51	9,682			1,294		6,022			(2,407)		386		0001

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Purchased Call/SPXFCDUE Index/SFC061I$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/11/2024	10/09/2026	1	1,908,587	491.09	130,817			18,094		71,227			(32,525)		5,020		0001
Purchased Call/SPXFCDUE Index/SFC061JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2024	10/23/2026	3	1,450,119	489.5	94,605			14,923		59,635			(23,586)		4,070		0001
Purchased Call/SPXFCDUE Index/SFC061JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2024	10/22/2026	2	2,356,212	497.98	134,063			20,848		71,443			(33,291)		6,584		0001
Purchased Call/SPXFCDUE Index/SFC061IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/08/2024	10/01/2026	3	2,041,702	485.65	135,799			17,267		90,111			(33,872)		5,153		0001
Purchased Call/SPXFCDUE Index/SFC061KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/08/2024	11/09/2026	1	248,727	498.89	16,080			2,902		7,787			(3,982)		748		0001
Purchased Call/SPXFCDUE Index/SFC061MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/26/2024	11/25/2026	3	2,119,345	500.13	132,582			26,957		67,367			(32,972)		6,748		0001
Purchased Call/SPXFCDUE Index/SFC061KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/29/2024	10/28/2026	3	3,917,209	493.35	254,816			41,722		143,078			(63,285)		11,230		0001
Purchased Call/SPXFCDUE Index/SFC061ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/09/2024	10/08/2026	2	2,289,276	488.7	156,945			21,379		92,537			(38,972)		5,991		0001
Purchased Call/SPXFCDUE Index/SFC061KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/26/2024	11/06/2026	3	1,406,632	497.71	92,030			16,302		45,690			(22,896)		4,181		0001
Purchased Call/SPXFCDUE Index/SFC0610SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2024	12/24/2026	3	2,497,534	482.95	156,076			38,150		139,581			(39,047)		8,696		0001
Purchased Call/SPXFCDUE Index/SFC061LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/20/2024	11/19/2026	2	1,357,289	491.04	90,008			17,605		56,673			(22,537)		4,233		0001
Purchased Call/SPXFCDUE Index/SFC061LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2024	11/13/2026	3	1,496,069	494.56	91,249			17,005		55,158			(22,678)		4,566		0001
Purchased Call/SPXFCDUE Index/SFC061KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/08/2024	10/29/2026	2	1,006,388	494.26	63,327			10,463		35,769			(15,734)		2,897		0001
Purchased Call/SPXFCDUE Index/SFC0611$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/07/2024	10/02/2026	3	2,173,460	488.51	135,979			17,506		87,161			(33,976)		5,515		0001
Purchased Call/SPXFCDUE Index/SFC061HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/01/2024	09/30/2026	4	2,411,505	491.51	144,230			18,076		85,842			(35,846)		6,053		0001
Purchased Call/SPXFCDUE Index/SFC061NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2024	12/18/2026	3	2,010,473	481.25	133,587			31,383		116,556			(33,238)		6,880		0001
Purchased Call/SPXFCDUE Index/SFC061LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2024	11/16/2026	1	429,377	487.95	27,721			5,262		19,540			(6,864)		1,325		0001
Purchased Call/SPXFCDUE Index/SFC061JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/25/2024	10/23/2026	3	1,416,053	491.78	93,172			14,690		53,915			(23,249)		3,974		0001
Purchased Call/SPXFCDUE Index/SFC061NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/23/2024	12/18/2026	3	1,280,686	483.09	83,770			19,720		70,778			(20,902)		4,383		0001

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Purchased Call/SPXFCDUE Index/SFC0610SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2024	12/28/2026	1	869,836	482.95	56,087			13,887		48,667			(13,887)		3,063		0001
Purchased Call/SPXFCDUE Index/SFC061KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/05/2024	11/04/2026	2	3,714,768	478.12	261,223			45,276		220,462			(64,861)		10,956		0001
Purchased Call/SPXFCDUE Index/SFC061NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2024	12/16/2026	3	3,429,931	503.8	175,725			40,656		103,046			(43,680)		11,669		0001
Purchased Call/SPXFCDUE Index/SFC061LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2024	11/13/2026	3	2,041,984	497.79	125,912			23,427		67,621			(31,256)		6,232		0001
Purchased Call/SPXFCDUE Index/SFC061KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/31/2024	10/30/2026	2	1,334,752	480.57	85,355			14,260		73,470			(21,214)		3,858		0001
Purchased Call/SPXFCDUE Index/SFC061IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/03/2024	10/02/2026	4	1,415,695	485.77	90,712			11,663		62,472			(22,581)		3,592		0001
Purchased Call/SPXFCDUE Index/SFC061NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/13/2024	12/11/2026	4	1,918,155	501.81	123,964			27,962		60,649			(30,935)		6,429		0001
Purchased Call/SPXFCDUE Index/SFC061ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/15/2024	10/13/2026	1	176,785	494.85	11,271			1,615		5,791			(2,802)		474		0001
Purchased Call/SPXFCDUE Index/SFC061MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/27/2024	11/27/2026	2	2,686,966	497.7	180,453			37,121		92,899			(44,827)		8,613		0001
Purchased Call/SPXFCDUE Index/SFC061LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/03/2024	11/20/2026	3	1,661,399	494	109,424			21,469		63,497			(27,218)		5,200		0001
Purchased Call/SPXFCDUE Index/SFC061KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/01/2024	10/30/2026	3	2,134,749	479.64	138,314			23,154		120,678			(34,526)		6,171		0001
Purchased Call/SPXFCDUE Index/SFC061NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/12/2024	12/11/2026	3	1,969,791	506.44	123,742			27,767		53,565			(30,708)		6,602		0001
Purchased Call/SPXFCDUE Index/SFC061NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/13/2024	12/15/2026	1	433,439	501.81	28,018			6,427		13,811			(6,928)		1,470		0001
Purchased Call/SPXFCDUE Index/SFC061JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/25/2024	10/26/2026	2	303,631	491.78	19,875			3,201		11,599			(4,929)		863		0001
Purchased Call/SPXFCDUE Index/SFC061KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/08/2024	11/10/2026	1	212,630	498.89	13,753			2,497		6,693			(3,401)		642		0001
Purchased Call/SPXFCDUE Index/SFC061LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2024	11/17/2026	1	1,101,266	487.95	71,131			13,581		50,262			(17,588)		3,410		0001
Purchased Call/SPXFCDUE Index/SFC061ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/08/2024	10/05/2026	3	288,758	488.51	18,320			2,423		11,621			(4,554)		744		0001
Purchased Call/SPXFCDUE Index/SFC061JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/17/2024	10/16/2026	2	1,321,991	496.98	85,582			12,629		40,660			(21,248)		3,596		0001
Purchased Call/SPXFCDUE Index/SFC061KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/08/2024	11/06/2026	3	2,071,284	495.42	136,562			24,093		72,758			(33,890)		6,157		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2024	12/17/2026	4	3,106,035	501.04	144,603			33,666		102,221			(35,944)		10,599		0001
Purchased Call/SPXFCDUE Index/SFC061MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/29/2024	12/01/2026	1	261,521	501.77	16,915			3,555		7,990			(4,183)		849		0001
Purchased Call/SPXFCDUE Index/SFC0610S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2024	12/24/2026	5	4,314,868	487.42	259,281			63,156		214,242			(64,618)		15,024		0001
Purchased Call/SPXFCDUE Index/SFC061LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2024	11/13/2026	3	1,659,620	487.95	108,997			20,359		75,294			(27,208)		5,065		0001
Purchased Call/SPXFCDUE Index/SFC061JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2024	10/21/2026	2	4,574,910	497	297,173			45,787		143,133			(73,792)		12,728		0001
Purchased Call/SPXFCDUE Index/SFC061JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2024	10/23/2026	3	1,830,207	491.27	119,611			18,831		70,908			(29,749)		5,137		0001
Purchased Call/SPXFCDUE Index/SFC061K96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/31/2024	10/30/2026	3	2,254,872	492.04	136,205			22,672		86,902			(33,790)		6,518		0001
Purchased Call/SPXFCDUE Index/SFC0611SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/07/2024	10/02/2026	3	869,224	484.08	59,280			7,619		40,607			(14,759)		2,206		0001
Purchased Call/SPXFCDUE Index/SFC061JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/15/2026	2	2,357,579	493.83	160,461			23,401		80,980			(39,844)		6,382		0001
Purchased Call/SPXFCDUE Index/SFC061M$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/13/2024	11/25/2026	4	3,340,389	496.84	224,570			45,575		118,174			(55,852)		10,635		0001
Purchased Call/SPXFCDUE Index/SFC061MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/29/2024	11/27/2026	2	1,038,128	501.77	67,523			13,918		31,409			(16,840)		3,328		0001
Purchased Call/SPXFCDUE Index/SFC061N$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/10/2024	12/10/2026	4	1,587,325	499.16	112,373			25,050		54,318			(27,904)		5,304		0001
Purchased Call/SPXFCDUE Index/SFC061LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2024	11/12/2026	3	1,420,174	497.85	90,570			16,690		46,691			(22,478)		4,318		0001
Purchased Call/SPXFCDUE Index/SFC061MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/09/2024	12/04/2026	1	869,700	507.76	51,436			11,098		22,010			(12,841)		2,852		0001
Purchased Call/SPXFCDUE Index/SFC061MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/06/2024	12/04/2026	3	1,309,754	507.49	83,880			18,012		33,459			(20,813)		4,295		0001
Purchased Call/SPXFCDUE Index/SFC061LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/21/2024	11/20/2026	3	1,615,168	491.08	106,291			20,776		67,610			(26,387)		5,055		0001
Purchased Call/SPXFCDUE Index/SFC061LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/22/2024	11/24/2026	1	99,406	495.47	6,414			1,286		3,658			(1,586)		315		0001
Purchased Call/SPXFCDUE Index/SFC061MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/04/2024	12/03/2026	3	739,038	502.86	50,802			10,846		22,002			(12,620)		2,416		0001
Purchased Call/SPXFCDUE Index/SFC061NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/13/2024	12/11/2026	3	1,373,402	502.69	88,149			19,845		42,219			(21,927)		4,603		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2024	11/05/2026	2	1,011,418	483.51	77,648			13,580		51,540			(19,284)		2,995		0001
Purchased Call/SPXFCDUE Index/SFC061MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2024	12/02/2026	2	3,107,341	502.51	203,137			43,037		93,184			(50,443)		10,125		0001
Purchased Call/SPXFCDUE Index/SFC061JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	1	281,815	491.78	18,290			2,965		10,810			(4,522)		805		0001
Purchased Call/SPXFCDUE Index/SFC061JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	1	98,286	499.42	6,388			966		2,771			(1,582)		271		0001
Purchased Call/SPXFCDUE Index/SFC061LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/11/2026	2	1,506,688	498.9	95,401			17,466		47,571			(23,701)		4,565		0001
Purchased Call/SPXFCDUE Index/SFC061JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2024	10/16/2026	3	2,955,197	496.82	198,402			29,323		91,440			(49,339)		8,038		0001
Purchased Call/SPXFCDUE Index/SFC061ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	1	2,921,530	492.43	196,319			27,153		103,839			(48,810)		7,684		0001
Purchased Call/SPXFCDUE Index/SFC061LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2024	11/18/2026	3	2,791,217	489.15	184,337			35,598		123,193			(45,893)		8,674		0001
Purchased Call/SPXFCDUE Index/SFC061LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2024	11/20/2026	3	1,214,680	495.47	79,480			15,606		44,297			(19,818)		3,801		0001
Purchased Call/SPXFCDUE Index/SFC061KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2024	11/06/2026	4	2,036,662	498.89	129,627			22,974		63,487			(32,393)		6,054		0001
Purchased Call/SPXFCDUE Index/SFC061LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2024	10/12/2026	1	58,848	494.85	3,505			523		1,918			(917)		157		0001
Purchased Call/SPXFCDUE Index/SFC061ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2024	10/07/2026	2	2,960,298	483.75	209,744			28,285		141,047			(52,098)		7,709		0001
Purchased Call/SPXFCDUE Index/SFC061JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	1	172,126	499.42	11,193			1,707		4,884			(2,768)		477		0001
Purchased Call/SPXFCDUE Index/SFC061JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2024	10/16/2026	3	991,694	499.42	61,156			9,052		27,779			(15,261)		2,697		0001
Purchased Call/SPXFCDUE Index/SFC061ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/09/2026	3	1,216,799	494.85	82,615			11,430		39,514			(20,632)		3,200		0001
Purchased Call/SPXFCDUE Index/SFC061JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/14/2026	2	2,995,707	499.6	179,009			25,858		82,252			(44,452)		8,072		0001
Purchased Call/SPXFCDUE Index/SFC061NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/14/2026	1	689,642	501.81	44,551			10,173		21,877			(11,031)		2,332		0001
Purchased Call/SPXFCDUE Index/SFC061LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/23/2026	1	108,401	495.47	6,990			1,394		3,972			(1,731)		343		0001
Purchased Call/SPXFCDUE Index/SFC061MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2026	2	1,239,803	506.03	80,782			17,390		33,301			(20,066)		4,066		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	1	1,057,213	507.76	68,476			14,976		26,889			(16,955)		3,500		0001
Purchased Call/SPXFCDUE Index/SFC061NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2024	12/09/2026	2	2,363,110	502	147,258			32,614		73,609			(36,565)		7,872		0001
Purchased Call/SPXFCDUE Index/SFC0610S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2024	12/23/2026	3	4,699,254	484.76	311,284			75,070		249,777			(77,317)		16,316		0001
Purchased Call/SPXFCDUE Index/SFC061NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/18/2026	3	1,898,973	481.62	122,059			28,588		109,045			(30,295)		6,499		0001
Purchased Call/SPXFCDUE Index/SFC0610SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	12/30/2026	2	2,996,914	480.28	188,346			47,222		180,177			(46,768)		10,610		0001
Purchased Call/SPXFCDUE Index/SFC061NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2026	1	89,247	483.09	5,758			1,376		4,948			(1,424)		309		0001
Purchased Call/SPXFCDUE Index/SFC0610SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/21/2026	1	424,609	483.09	27,383			6,516		23,506			(6,780)		1,466		0001
Purchased Call/SPXFCDUE Index/SFC061KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	1	201,652	479.64	13,061			2,243		11,449			(3,230)		592		0001
Purchased Call/SPXFCDUE Index/SFC061KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	11/02/2026	1	215,937	479.64	13,980			2,384		12,230			(3,461)		632		0001
Purchased Call/SPXFCDUE Index/SFC061HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2024	09/28/2026	1	242,960	489.77	14,872			1,826		9,143			(3,703)		603		0001
Purchased Call/SPXFCDUE Index/SFC061MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2026	1	601,788	507.76	38,996			8,571		15,398			(9,642)		1,998		0001
Purchased Call/SPXFCDUE Index/SFC061MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	1	233,217	501.77	15,075			3,152		7,092			(3,733)		755		0001
Purchased Call/SPXFCDUE Index/SFC0610SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2026	1	501,435	482.95	32,348			8,042		28,134			(7,999)		1,770		0001
Purchased Call/SPXFCDUE Index/SFC0610SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/27/2027	3	2,996,553	478.86	199,862			57,745		191,964			(49,629)		11,392		0001
Purchased Call/SPXFCDUE Index/SFC061PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2025	01/15/2027	4	2,809,722	482.31	185,026			50,742		163,686			(46,180)		10,373		0001
Purchased Call/SPXFCDUE Index/SFC0610SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/28/2027	4	1,990,569	481.16	125,615			36,641		120,985			(31,318)		7,585		0001
Purchased Call/SPXFCDUE Index/SFC0610S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/25/2027	1	1,156,321	486.53	74,594			21,342		61,158			(18,470)		4,375		0001
Purchased Call/SPXFCDUE Index/SFC0610SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2027	5	2,784,128	479.46	181,458			53,037		176,485			(45,080)		10,634		0001
Purchased Call/SPXFCDUE Index/SFC061PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	01/21/2027	2	4,203,123	484.31	278,376			78,147		234,165			(69,126)		15,750		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/08/2027	3	2,463,726	474.93	159,478			42,152		170,072			(39,805)		8,934		0001
Purchased Call/SPXFCDUE Index/SFC061SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/27/2025	02/24/2027	3	5,570,507	471.19	341,932			111,968		434,710			(84,909)		22,538		0001
Purchased Call/SPXFCDUE Index/SFC061PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/15/2025	01/14/2027	2	804,876	475.08	57,159			15,526		55,645			(14,226)		2,964		0001
Purchased Call/SPXFCDUE Index/SFC061PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/14/2025	01/13/2027	2	3,070,660	475.03	198,696			53,575		212,279			(49,339)		11,279		0001
Purchased Call/SPXFCDUE Index/SFC061R$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/11/2025	02/05/2027	5	3,276,306	477.42	217,475			65,924		219,417			(54,301)		12,718		0001
Purchased Call/SPXFCDUE Index/SFC061RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/05/2025	02/11/2027	2	2,435,067	479.58	149,315			46,308		155,901			(37,150)		9,581		0001
Purchased Call/SPXFCDUE Index/SFC061TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/12/2025	03/12/2027	4	2,671,341	451.46	169,208			59,278		307,833			(42,033)		11,164		0001
Purchased Call/SPXFCDUE Index/SFC061RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/18/2025	02/12/2027	3	2,143,612	482.8	138,543			43,300		127,529			(34,444)		8,452		0001
Purchased Call/SPXFCDUE Index/SFC061QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/03/2025	01/29/2027	4	3,651,084	479.41	227,026			66,635		231,713			(56,726)		13,946		0001
Purchased Call/SPXFCDUE Index/SFC061T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/13/2025	03/12/2027	4	3,753,031	448.97	260,037			91,238		451,741			(64,672)		15,685		0001
Purchased Call/SPXFCDUE Index/SFC061SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/27/2025	02/26/2027	4	3,595,869	461.43	242,923			80,540		342,682			(60,426)		14,610		0001
Purchased Call/SPXFCDUE Index/SFC0610SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	12/31/2026	4	1,641,606	480.75	104,882			26,595		97,751			(26,209)		5,828		0001
Purchased Call/SPXFCDUE Index/SFC061RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/12/2025	02/05/2027	4	2,094,389	480.48	128,838			38,987		130,624			(32,056)		8,130		0001
Purchased Call/SPXFCDUE Index/SFC061RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/24/2025	02/19/2027	4	1,890,357	482.57	109,101			35,111		113,944			(27,139)		7,568		0001
Purchased Call/SPXFCDUE Index/SFC061SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/06/2025	03/05/2027	4	4,093,730	455.34	266,356			90,916		439,060			(66,263)		16,872		0001
Purchased Call/SPXFCDUE Index/SFC061SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/13/2025	03/10/2027	5	4,741,431	451.53	309,734			109,147		545,390			(78,157)		19,738		0001
Purchased Call/SPXFCDUE Index/SFC061RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/19/2025	02/18/2027	3	2,122,544	483.11	134,814			43,103		125,964			(33,525)		8,479		0001
Purchased Call/SPXFCDUE Index/SFC061TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/24/2025	03/19/2027	2	3,349,465	453.89	233,595			84,335		370,574			(58,324)		14,189		0001
Purchased Call/SPXFCDUE Index/SFC061USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/25/2025	03/25/2027	4	2,428,778	450.08	162,761			60,238		287,977			(40,714)		10,406		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0610SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/04/2027	2	856,751	480.75	55,110			14,179		51,075			(13,652)		3,074		0001
Purchased Call/SPXFCDUE Index/SFC0610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2027	4	1,022,681	487.46	64,442			18,245		52,730			(16,025)		3,841		0001
Purchased Call/SPXFCDUE Index/SFC0610SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	12/31/2026	3	2,327,653	477.65	153,330			38,789		149,613			(38,159)		8,263		0001
Purchased Call/SPXFCDUE Index/SFC0610SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2025	01/29/2027	4	3,242,599	481.16	203,576			59,631		197,422			(50,637)		12,385		0001
Purchased Call/SPXFCDUE Index/SFC061PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2025	01/08/2027	3	3,787,052	479.31	233,334			61,427		235,464			(57,960)		13,733		0001
Purchased Call/SPXFCDUE Index/SFC0610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	1	425,479	479.41	27,469			8,124		27,035			(6,801)		1,637		0001
Purchased Call/SPXFCDUE Index/SFC0610SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2027	2	634,415	479.41	41,177			12,246		40,389			(10,204)		2,446		0001
Purchased Call/SPXFCDUE Index/SFC061RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/12/2027	5	3,112,982	478.28	210,940			65,841		205,756			(52,401)		12,275		0001
Purchased Call/SPXFCDUE Index/SFC0610SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/05/2027	2	3,378,216	479.25	220,134			66,364		216,854			(54,620)		13,114		0001
Purchased Call/SPXFCDUE Index/SFC061RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2027	5	3,141,458	483.08	196,694			61,639		185,658			(49,178)		12,387		0001
Purchased Call/SPXFCDUE Index/SFC061RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	1	463,679	477.42	29,917			9,164		31,109			(7,397)		1,816		0001
Purchased Call/SPXFCDUE Index/SFC061RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2025	02/19/2027	5	4,595,585	485.08	278,922			89,656		261,084			(69,294)		18,398		0001
Purchased Call/SPXFCDUE Index/SFC061TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2027	3	3,179,762	454.79	204,668			73,647		346,157			(50,812)		13,470		0001
Purchased Call/SPXFCDUE Index/SFC061TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2025	03/17/2027	3	4,112,646	455.12	257,365			91,739		444,461			(63,935)		17,355		0001
Purchased Call/SPXFCDUE Index/SFC061SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	02/26/2027	3	2,725,004	465.36	163,244			54,181		240,277			(40,730)		11,071		0001
Purchased Call/SPXFCDUE Index/SFC061SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	03/01/2027	2	985,962	465.36	62,162			20,788		86,987			(15,406)		4,031		0001
Purchased Call/SPXFCDUE Index/SFC061TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2025	03/18/2027	3	3,995,410	452.23	267,643			95,726		454,836			(66,445)		16,893		0001
Purchased Call/SPXFCDUE Index/SFC061RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/19/2027	3	2,462,491	473.28	153,873			49,581		182,968			(38,390)		9,858		0001
Purchased Call/SPXFCDUE Index/SFC061SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/22/2027	1	499,581	473.28	32,243			10,467		37,170			(7,984)		2,013		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061S$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/06/2025	03/04/2027	4	1,814,143	455.96	120,325			40,748		192,164			(29,889)		7,462		0001
Purchased Call/SPXFCDUE Index/SFC061S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/11/2025	03/05/2027	3	2,417,009	455.73	146,787			50,145		257,371			(36,636)		9,962		0001
Purchased Call/SPXFCDUE Index/SFC061RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/24/2025	02/17/2027	3	2,816,139	483.08	179,341			57,011		166,905			(44,546)		11,226		0001
Purchased Call/SPXFCDUE Index/SFC061PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/23/2025	01/15/2027	2	956,601	480.39	61,870			16,934		58,422			(15,376)		3,532		0001
Purchased Call/SPXFCDUE Index/SFC061PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/17/2025	01/15/2027	3	1,538,404	479.99	101,579			27,810		94,873			(25,278)		5,680		0001
Purchased Call/SPXFCDUE Index/SFC0610S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/24/2025	01/26/2027	1	767,368	486.53	49,526			14,218		40,690			(12,246)		2,910		0001
Purchased Call/SPXFCDUE Index/SFC0610SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/07/2025	01/07/2027	2	699,287	478.92	45,235			11,818		43,818			(11,228)		2,529		0001
Purchased Call/SPXFCDUE Index/SFC0610SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/03/2025	12/31/2026	3	1,011,281	478.67	65,021			16,452		63,404			(16,183)		3,590		0001
Purchased Call/SPXFCDUE Index/SFC0610ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/05/2025	02/03/2027	3	2,325,898	476.76	154,285			46,122		157,693			(38,365)		8,988		0001
Purchased Call/SPXFCDUE Index/SFC061PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/23/2025	01/22/2027	3	2,613,665	486.07	170,709			48,252		139,612			(42,404)		9,818		0001
Purchased Call/SPXFCDUE Index/SFC0610SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/07/2025	01/06/2027	1	2,500,155	481.81	153,908			40,012		145,650			(38,213)		9,019		0001
Purchased Call/SPXFCDUE Index/SFC061PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2025	01/19/2027	3	724,186	482.31	45,530			12,791		42,240			(11,397)		2,700		0001
Purchased Call/SPXFCDUE Index/SFC061PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/11/2027	1	662,743	474.93	42,634			11,377		45,810			(10,556)		2,422		0001
Purchased Call/SPXFCDUE Index/SFC061TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/20/2025	03/12/2027	4	2,506,018	453.36	162,429			57,239		279,175			(40,671)		10,473		0001
Purchased Call/SPXFCDUE Index/SFC0610S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/30/2025	01/22/2027	3	2,116,900	486.53	123,261			34,950		111,765			(30,754)		7,952		0001
Purchased Call/SPXFCDUE Index/SFC061TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/26/2025	03/24/2027	2	3,760,661	458.86	243,714			89,181		380,826			(60,517)		16,082		0001
Purchased Call/SPXFCDUE Index/SFC061US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/03/2025	03/25/2027	4	2,298,743	455.38	137,795			50,888		248,248			(34,311)		9,849		0001
Purchased Call/SPXFCDUE Index/SFC061S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/07/2025	03/05/2027	3	2,567,328	458.6	158,238			53,901		259,102			(39,287)		10,581		0001
Purchased Call/SPXFCDUE Index/SFC061S$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/27/2025	02/26/2027	4	3,694,366	468.07	220,120			72,808		308,302			(54,654)		15,010		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061S$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2025	02/25/2027	3	2,524,155	468.22	156,443			51,515		209,847			(38,882)		10,234		0001
Purchased Call/SPXFCDUE Index/SFC061U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/29/2027	1	219,187	450.08	14,241			5,308		25,994			(3,526)		946		0001
Purchased Call/SPXFCDUE Index/SFC061T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/22/2027	2	623,186	453.89	40,586			14,743		68,976			(10,055)		2,655		0001
Purchased Call/SPXFCDUE Index/SFC061S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2025	03/11/2027	4	2,952,577	450.96	192,255			66,928		343,138			(47,733)		12,315		0001
Purchased Call/SPXFCDUE Index/SFC061U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2027	4	2,702,996	459.1	167,571			61,618		272,736			(41,632)		11,581		0001
Purchased Call/SPXFCDUE Index/SFC0610$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/04/2027	1	2,336,673	478.26	153,120			45,915		153,275			(38,018)		9,050		0001
Purchased Call/SPXFCDUE Index/SFC0610$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2027	1	264,060	480.75	17,045			4,402		15,769			(4,215)		950		0001
Purchased Call/SPXFCDUE Index/SFC061P$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/12/2027	1	741,136	474.93	47,707			12,779		51,296			(11,796)		2,715		0001
Purchased Call/SPXFCDUE Index/SFC061R$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2025	02/10/2027	2	4,212,794	479.49	270,328			83,316		269,987			(67,137)		16,538		0001
Purchased Call/SPXFCDUE Index/SFC061S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2027	1	525,450	473.28	33,928			11,045		39,134			(8,389)		2,122		0001
Purchased Call/SPXFCDUE Index/SFC061S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/08/2027	1	302,598	455.73	19,654			6,759		32,217			(4,866)		1,255		0001
Purchased Call/SPXFCDUE Index/SFC061S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2025	03/03/2027	2	5,018,926	460.14	305,151			102,847		491,159			(75,772)		20,602		0001
Purchased Call/SPXFCDUE Index/SFC061R$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/16/2027	1	633,839	483.08	40,914			12,944		37,504			(10,117)		2,521		0001
Purchased Call/SPXFCDUE Index/SFC061T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/15/2027	1	484,753	453.36	31,436			11,113		54,015			(7,784)		2,038		0001
Purchased Call/SPXFCDUE Index/SFC061T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2025	03/19/2027	3	3,295,777	454.19	217,672			78,503		362,681			(54,189)		13,961		0001
Purchased Call/SPXFCDUE Index/SFC061R$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	1	771,718	477.42	49,760			15,195		51,720			(12,321)		3,016		0001
Purchased Call/SPXFCDUE Index/SFC061U$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2025	03/25/2027	3	1,752,771	456.15	110,656			40,796		186,676			(27,513)		7,510		0001
Purchased Call/SPXFCDUE Index/SFC061X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2027	4	2,345,741	461.61	153,803			67,315		231,244			(38,238)		10,948		0001
Purchased Call/SPXFCDUE Index/SFC061V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2025	04/09/2027	4	2,708,906	445.23	179,737			70,031		341,357			(44,723)		11,926		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/SPXFCDUE Index/SFC061W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/25/2025	04/26/2027	2	332,223	448.83	21,747			8,948		40,533			(5,390)		1,506		0001
Purchased Call/SPXFCDUE Index/SFC1610S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/20/2025	06/17/2027	4	3,710,049	462.2	256,888			124,880		367,837			(64,184)		18,217		0001
Purchased Call/SPXFCDUE Index/SFC1610SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/27/2025	06/24/2027	3	2,482,113	471.94	161,556			79,536		207,093			(40,098)		12,308		0001
Purchased Call/SPXFCDUE Index/SFC061W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/02/2025	05/03/2027	1	207,215	452.45	13,513			5,688		23,846			(3,346)		950		0001
Purchased Call/SPXFCDUE Index/SFC061W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/01/2025	04/30/2027	3	2,415,477	450.32	161,905			67,756		288,078			(40,260)		11,022		0001
Purchased Call/SPXFCDUE Index/SFC061W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/05/2025	04/30/2027	2	2,772,301	452.45	176,122			73,821		311,476			(43,976)		12,650		0001
Purchased Call/SPXFCDUE Index/SFC061U$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/07/2025	04/01/2027	3	2,889,469	453.07	191,792			72,278		325,866			(47,615)		12,540		0001
Purchased Call/SPXFCDUE Index/SFC061Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/17/2025	06/16/2027	3	5,667,686	467.61	348,643			168,145		509,679			(86,592)		27,790		0001
Purchased Call/SPXFCDUE Index/SFC1610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/18/2025	06/17/2027	4	1,827,381	463.71	118,331			57,468		176,441			(29,480)		8,973		0001
Purchased Call/SPXFCDUE Index/SFC061Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/06/2025	06/07/2027	1	280,321	466.8	18,193			8,533		25,439			(4,505)		1,357		0001
Purchased Call/SPXFCDUE Index/SFC061X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/22/2025	05/14/2027	4	2,225,072	462.47	147,813			64,735		215,977			(36,764)		10,384		0001
Purchased Call/SPXFCDUE Index/SFC061U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/03/2025	03/31/2027	4	5,630,797	452.42	368,940			138,586		642,124			(91,625)		24,393		0001
Purchased Call/SPXFCDUE Index/SFC061Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/16/2025	06/11/2027	3	2,780,085	463.17	189,914			90,608		270,243			(47,378)		13,534		0001
Purchased Call/SPXFCDUE Index/SFC061W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/02/2025	04/23/2027	3	1,924,756	445.54	129,744			52,949		242,084			(32,216)		8,681		0001
Purchased Call/SPXFCDUE Index/SFC061X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/19/2025	05/07/2027	4	1,965,609	450.3	132,756			56,787		235,166			(32,998)		9,072		0001
Purchased Call/SPXFCDUE Index/SFC061XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/14/2025	05/13/2027	3	3,213,082	461.54	209,010			90,855		316,755			(51,889)		14,972		0001
Purchased Call/SPXFCDUE Index/SFC061V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/17/2025	04/16/2027	4	4,309,265	444.49	270,009			107,927		550,491			(67,382)		19,206		0001
Purchased Call/SPXFCDUE Index/SFC061Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/23/2025	05/24/2027	3	719,068	455.19	48,719			22,011		79,595			(12,118)		3,408		0001
Purchased Call/SPXFCDUE Index/SFC061X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/15/2025	05/07/2027	4	1,762,658	451.27	127,787			54,799		207,481			(31,894)		8,135		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/17/2027	2	424,628	464.44	27,402			12,073		39,805			(6,798)		1,991		0001
Purchased Call/SPXFCDUE Index/SFC061X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/14/2027	4	2,320,594	464.44	149,873			65,744		217,320			(37,427)		10,830		0001
Purchased Call/SPXFCDUE Index/SFC061Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	05/27/2027	4	4,174,208	461.32	269,347			122,678		416,236			(67,099)		19,875		0001
Purchased Call/SPXFCDUE Index/SFC061Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/28/2027	4	4,603,124	461.22	303,373			138,890		460,275			(75,719)		21,951		0001
Purchased Call/SPXFCDUE Index/SFC061Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/19/2027	3	2,395,274	464.61	151,400			67,078		224,310			(37,596)		11,266		0001
Purchased Call/SPXFCDUE Index/SFC1610$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	06/25/2027	3	2,446,639	478.11	167,136			83,011		182,022			(41,720)		12,149		0001
Purchased Call/SPXFCDUE Index/SFC061Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2025	06/11/2027	3	2,158,086	467.47	139,375			66,323		194,239			(34,613)		10,506		0001
Purchased Call/SPXFCDUE Index/SFC061Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2027	4	3,169,938	461.04	207,289			94,817		317,976			(51,578)		15,116		0001
Purchased Call/SPXFCDUE Index/SFC061Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/14/2027	1	350,884	463.17	22,807			10,917		34,135			(5,647)		1,716		0001
Purchased Call/SPXFCDUE Index/SFC061Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/20/2027	5	1,997,256	463.32	122,140			54,308		191,635			(30,339)		9,409		0001
Purchased Call/SPXFCDUE Index/SFC061W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/29/2027	3	3,163,357	449.86	205,496			85,368		379,719			(51,012)		14,411		0001
Purchased Call/SPXFCDUE Index/SFC061W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2027	3	3,589,348	448.83	234,816			96,134		438,137			(58,605)		16,189		0001
Purchased Call/SPXFCDUE Index/SFC061Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	06/17/2027	4	3,291,082	464.07	215,214			104,388		315,751			(53,479)		16,160		0001
Purchased Call/SPXFCDUE Index/SFC061Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2025	05/21/2027	4	3,098,652	455.19	218,861			98,255		343,023			(54,714)		14,620		0001
Purchased Call/SPXFCDUE Index/SFC061Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/04/2027	4	1,825,217	462.21	125,435			58,591		179,777			(31,212)		8,795		0001
Purchased Call/SPXFCDUE Index/SFC061W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2027	3	2,773,989	449.25	184,201			76,965		336,821			(45,736)		12,658		0001
Purchased Call/SPXFCDUE Index/SFC061W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/28/2027	2	4,308,232	449.03	285,319			118,137		524,286			(70,845)		19,594		0001
Purchased Call/SPXFCDUE Index/SFC061W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	05/06/2027	3	2,623,839	449.91	172,779			73,505		315,769			(42,934)		12,090		0001
Purchased Call/SPXFCDUE Index/SFC061X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/07/2027	4	1,712,487	451.61	112,409			48,129		200,424			(27,956)		7,904		0001

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Purchased Call/SPXFCDUE Index/SFC061W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/24/2025	04/23/2027	3	1,740,129	447.99	114,724			46,901		215,404			(28,524)		7,848		0001
Purchased Call/SPXFCDUE Index/SFC061VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/14/2025	04/09/2027	4	2,427,977	447.1	153,642			59,756		296,621			(38,160)		10,690		0001
Purchased Call/SPXFCDUE Index/SFC061VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2025	04/09/2027	3	2,867,652	446.55	187,440			73,150		353,559			(46,816)		12,625		0001
Purchased Call/SPXFCDUE Index/SFC061XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/14/2025	05/12/2027	4	5,113,422	459.46	342,542			148,485		523,075			(85,081)		23,789		0001
Purchased Call/SPXFCDUE Index/SFC061V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2025	04/22/2027	4	3,763,806	444.35	250,900			101,870		482,524			(62,314)		16,947		0001
Purchased Call/SPXFCDUE Index/SFC1610$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/25/2025	06/25/2027	3	1,917,059	471.52	134,012			66,418		161,352			(33,324)		9,519		0001
Purchased Call/SPXFCDUE Index/SFC061U$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/04/2025	04/05/2027	2	735,582	440.3	51,041			19,896		102,773			(12,898)		3,216		0001
Purchased Call/SPXFCDUE Index/SFC061U$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/08/2025	04/07/2027	3	4,335,183	440.82	275,642			106,197		586,628			(68,458)		19,019		0001
Purchased Call/SPXFCDUE Index/SFC061YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/29/2025	05/28/2027	3	3,028,771	459.94	199,063			90,774		309,743			(49,407)		14,443		0001
Purchased Call/SPXFCDUE Index/SFC061Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/23/2025	05/26/2027	1	333,314	455.19	21,692			9,803		36,956			(5,356)		1,585		0001
Purchased Call/SPXFCDUE Index/SFC061Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/06/2025	06/04/2027	3	1,666,553	466.8	108,441			50,693		151,174			(27,066)		8,030		0001
Purchased Call/SPXFCDUE Index/SFC061Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/10/2025	06/09/2027	2	3,709,433	467.1	246,574			116,345		335,287			(61,226)		18,006		0001
Purchased Call/SPXFCDUE Index/SFC061U$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/02/2025	04/02/2027	3	2,602,786	454.95	142,639			54,088		284,076			(35,414)		11,317		0001
Purchased Call/SPXFCDUE Index/SFC061USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/10/2025	04/08/2027	3	1,948,828	437.81	140,242			54,195		276,638			(34,809)		8,565		0001
Purchased Call/SPXFCDUE Index/SFC061Y$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/03/2025	06/03/2027	3	6,393,222	464.59	415,914			192,829		603,031			(103,280)		30,761		0001
Purchased Call/SPXFCDUE Index/SFC061YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/30/2025	05/21/2027	3	1,812,983	458.2	115,828			52,102		190,557			(28,916)		8,554		0001
Purchased Call/SPXFCDUE Index/SFC061Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/10/2025	06/10/2027	2	4,193,661	468.76	267,594			126,593		368,293			(66,426)		20,386		0001
Purchased Call/SPXFCDUE Index/SFC061US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/03/2025	04/02/2027	4	2,597,251	444.43	160,444			60,940		331,124			(39,899)		11,293		0001
Purchased Call/SPXFCDUE Index/SFC061Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/22/2025	05/21/2027	3	3,607,400	458.26	234,056			104,683		378,766			(58,111)		17,020		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2025	04/21/2027	3	3,279,287	441.64	224,030			90,623		439,021			(55,635)		14,741		0001
Purchased Call/SPXFCDUE Index/SFC061V$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/17/2025	04/14/2027	3	4,692,106	446.86	302,291			119,378		590,246			(75,077)		20,840		0001
Purchased Call/SPXFCDUE Index/SFC061W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/06/2025	05/05/2027	2	3,549,127	451.23	226,394			95,924		407,685			(56,213)		16,328		0001
Purchased Call/SPXFCDUE Index/SFC061V$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2025	04/15/2027	3	2,577,062	446.62	163,413			64,740		325,468			(40,566)		11,466		0001
Purchased Call/SPXFCDUE Index/SFC061Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/03/2025	06/02/2027	2	3,609,002	462.18	243,275			112,445		354,999			(60,407)		17,339		0001
Purchased Call/SPXFCDUE Index/SFC061X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/09/2025	05/10/2027	2	360,887	451.27	24,493			10,553		42,479			(6,074)		1,674		0001
Purchased Call/SPXFCDUE Index/SFC1610$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/20/2025	06/21/2027	1	464,765	462.2	30,252			14,772		46,099			(7,490)		2,295		0001
Purchased Call/SPXFCDUE Index/SFC061V$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/17/2025	04/16/2027	4	2,738,306	444.5	177,564			70,784		349,750			(44,112)		12,204		0001
Purchased Call/SPXFCDUE Index/SFC061U$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/04/2025	04/02/2027	5	2,368,680	440.3	158,211			60,441		322,948			(39,636)		10,299		0001
Purchased Call/SPXFCDUE Index/SFC061Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/05/2025	06/04/2027	3	1,907,359	464.63	119,664			55,792		179,940			(29,713)		9,191		0001
Purchased Call/SPXFCDUE Index/SFC1610$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/26/2025	06/25/2027	2	2,272,093	476.01	152,348			75,530		179,618			(37,871)		11,282		0001
Purchased Call/SPXFCDUE Index/SFC061Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/13/2025	06/11/2027	3	2,928,477	468.93	175,319			83,546		256,648			(43,602)		14,256		0001
Purchased Call/SPXFCDUE Index/SFC1610$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/27/2025	06/28/2027	1	410,767	478.11	26,827			13,358		30,596			(6,643)		2,048		0001
Purchased Call/SPXFCDUE Index/SFC061V$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/17/2025	04/19/2027	1	179,243	444.49	11,701			4,693		23,457			(2,893)		803		0001
Purchased Call/SPXFCDUE Index/SFC061V$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2025	04/12/2027	1	438,376	446.55	28,538			11,188		55,395			(7,066)		1,940		0001
Purchased Call/SPXFCDUE Index/SFC1610$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/24/2025	06/23/2027	2	3,248,214	466.56	229,378			112,641		298,604			(56,953)		16,085		0001
Purchased Call/SPXFCDUE Index/SFC1613$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/08/2025	08/05/2027	5	3,104,150	487.71	207,463			114,297		197,779			(51,532)		16,268		0001
Purchased Call/SPXFCDUE Index/SFC1616$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/12/2025	09/10/2027	2	3,056,680	502.22	204,579			123,325		151,616			(51,019)		16,723		0001
Purchased Call/SPXFCDUE Index/SFC1613$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/05/2025	08/04/2027	5	5,242,991	489.09	339,584			186,639		324,941			(84,414)		27,443		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1612$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/24/2025	07/22/2027	5	2,894,414	491.65	200,401			106,691		168,217			(49,879)		14,902		0001
Purchased Call/SPXFCDUE Index/SFC1613$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/12/2025	08/06/2027	5	3,066,322	492.57	199,508			110,804		177,884			(49,852)		16,090		0001
Purchased Call/SPXFCDUE Index/SFC1611$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/15/2025	07/09/2027	5	3,573,073	486.34	231,389			119,630		228,569			(57,884)		18,084		0001
Purchased Call/SPXFCDUE Index/SFC1613$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/01/2025	08/02/2027	1	531,074	486.92	34,700			18,949		34,240			(8,592)		2,773		0001
Purchased Call/SPXFCDUE Index/SFC1611$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/17/2025	08/18/2026	1	83,537	485.23	4,614			564		3,257			(2,104)		153		0001
Purchased Call/SPXFCDUE Index/SFC1615$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/03/2025	09/02/2027	2	4,665,124	488.39	321,137			189,287		300,095			(79,765)		25,288		0001
Purchased Call/SPXFCDUE Index/SFC1611$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/15/2025	07/14/2027	3	2,527,857	486.88	159,745			83,078		160,508			(39,668)		12,879		0001
Purchased Call/SPXFCDUE Index/SFC1615$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/03/2025	09/03/2027	4	2,414,323	490.56	165,748			98,047		149,430			(41,185)		13,102		0001
Purchased Call/SPXFCDUE Index/SFC1613$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/07/2025	08/06/2027	2	2,971,065	489.03	198,625			109,933		184,741			(49,348)		15,590		0001
Purchased Call/SPXFCDUE Index/SFC1616$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/19/2025	09/17/2027	4	4,780,117	506.48	314,270			192,719		219,823			(78,325)		26,360		0001
Purchased Call/SPXFCDUE Index/SFC1610$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/02/2025	06/30/2027	3	4,487,553	481.83	290,664			145,644		311,879			(72,184)		22,438		0001
Purchased Call/SPXFCDUE Index/SFC1611$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/22/2025	07/15/2027	5	3,782,778	484.81	251,988			131,422		253,400			(62,579)		19,299		0001
Purchased Call/SPXFCDUE Index/SFC1611$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/03/2025	07/02/2027	3	3,131,891	488.69	193,332			97,830		190,408			(48,173)		15,702		0001
Purchased Call/SPXFCDUE Index/SFC1614$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/21/2025	08/20/2027	3	1,694,781	490.23	108,186			61,903		104,230			(26,860)		9,047		0001
Purchased Call/SPXFCDUE Index/SFC1612$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/18/2025	07/16/2027	3	2,809,192	489.82	185,772			97,646		168,653			(46,371)		14,351		0001
Purchased Call/SPXFCDUE Index/SFC1616$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/12/2025	09/14/2027	3	882,676	502.22	58,590			35,453		43,918			(14,510)		4,851		0001
Purchased Call/SPXFCDUE Index/SFC1610$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/03/2025	07/02/2027	2	2,063,517	483.17	143,580			72,566		139,979			(35,640)		10,346		0001
Purchased Call/SPXFCDUE Index/SFC1615$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/08/2025	09/08/2027	4	5,650,370	494.01	380,920			227,475		328,044			(94,602)		30,842		0001
Purchased Call/SPXFCDUE Index/SFC1612$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/18/2025	07/16/2027	4	2,583,027	490.44	167,017			87,717		153,160			(41,571)		13,195		0001

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Purchased Call/SPXFCDUE Index/SFC1612$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	3	1,982,768	501.93	126,987			67,975		93,542			(31,690)		10,221		0001
Purchased Call/SPXFCDUE Index/SFC1612$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/28/2027	3	3,500,774	501.11	217,583			117,371		168,922			(54,041)		18,163		0001
Purchased Call/SPXFCDUE Index/SFC1615$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/03/2027	4	2,102,714	495.23	135,239			80,148		119,042			(33,642)		11,411		0001
Purchased Call/SPXFCDUE Index/SFC1614$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/18/2027	6	3,719,546	496.77	227,662			129,492		201,087			(56,595)		19,807		0001
Purchased Call/SPXFCDUE Index/SFC1613$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/12/2027	4	3,818,649	496.66	253,327			141,941		205,445			(62,909)		20,187		0001
Purchased Call/SPXFCDUE Index/SFC1614$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/13/2027	4	2,545,167	498.23	166,588			93,690		132,961			(41,363)		13,471		0001
Purchased Call/SPXFCDUE Index/SFC1616$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2027	3	1,346,014	509.92	88,629			54,435		57,847			(21,931)		7,456		0001
Purchased Call/SPXFCDUE Index/SFC1616$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/22/2027	5	4,387,934	512.94	267,941			165,184		177,695			(66,542)		24,334		0001
Purchased Call/SPXFCDUE Index/SFC1613$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2027	4	1,840,660	486.92	123,676			67,549		118,566			(30,937)		9,574		0001
Purchased Call/SPXFCDUE Index/SFC1611$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2027	5	3,458,100	483.28	235,216			120,401		234,563			(58,408)		17,479		0001
Purchased Call/SPXFCDUE Index/SFC1613$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/30/2027	4	4,681,690	495.96	268,597			146,193		252,057			(66,805)		24,351		0001
Purchased Call/SPXFCDUE Index/SFC1611$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/09/2027	3	3,318,901	486.65	220,561			113,409		210,969			(54,754)		16,798		0001
Purchased Call/SPXFCDUE Index/SFC1611$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/12/2027	1	415,773	486.34	27,083			14,007		26,630			(6,706)		2,113		0001
Purchased Call/SPXFCDUE Index/SFC1613$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/11/2027	4	2,969,710	491.07	209,410			116,980		178,076			(52,005)		15,680		0001
Purchased Call/SPXFCDUE Index/SFC1612$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/21/2027	4	3,093,262	491.04	205,482			108,944		181,789			(51,070)		15,905		0001
Purchased Call/SPXFCDUE Index/SFC1614$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2027	1	675,329	496.4	44,207			25,443		36,953			(10,931)		3,622		0001
Purchased Call/SPXFCDUE Index/SFC1613$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2027	3	2,297,408	489.91	148,677			82,214		140,401			(36,914)		12,055		0001
Purchased Call/SPXFCDUE Index/SFC1614$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2027	1	327,543	496.86	21,408			12,116		17,641			(5,294)		1,742		0001
Purchased Call/SPXFCDUE Index/SFC1611$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/09/2027	2	2,009,973	488.45	127,427			65,631		123,290			(31,673)		10,173		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1614$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/13/2027	4	3,201,664	498.64	204,243			115,077		165,885			(50,783)		16,946		0001
Purchased Call/SPXFCDUE Index/SFC1614$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/19/2027	3	2,842,148	491.99	179,529			102,334		168,681			(44,578)		15,153		0001
Purchased Call/SPXFCDUE Index/SFC1615$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/27/2027	3	2,955,486	497.72	197,276			114,923		158,300			(48,975)		15,908		0001
Purchased Call/SPXFCDUE Index/SFC1612$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/26/2027	2	601,181	501.93	38,501			20,673		28,409			(9,551)		3,111		0001
Purchased Call/SPXFCDUE Index/SFC1612$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/29/2027	5	2,323,481	498.76	146,028			78,981		117,876			(36,260)		12,070		0001
Purchased Call/SPXFCDUE Index/SFC1615$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/27/2027	3	4,747,524	499.49	299,375			174,617		245,553			(74,385)		25,554		0001
Purchased Call/SPXFCDUE Index/SFC1614$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/23/2027	2	800,317	496.4	51,914			29,872		43,745			(12,866)		4,287		0001
Purchased Call/SPXFCDUE Index/SFC1615$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	08/31/2027	2	1,584,418	494.65	98,600			57,903		90,307			(24,513)		8,569		0001
Purchased Call/SPXFCDUE Index/SFC1615$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/01/2027	3	1,270,595	494.65	85,663			50,555		72,512			(21,308)		6,879		0001
Purchased Call/SPXFCDUE Index/SFC1616$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2027	7	3,200,431	502.67	206,751			127,411		158,758			(51,779)		17,649		0001
Purchased Call/SPXFCDUE Index/SFC1614$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/13/2027	4	2,635,414	496.86	168,945			95,309		141,500			(42,114)		13,949		0001
Purchased Call/SPXFCDUE Index/SFC1615$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2027	4	1,253,938	497.24	87,319			52,513		68,564			(21,697)		6,860		0001
Purchased Call/SPXFCDUE Index/SFC1615$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/03/2027	5	6,161,293	493.04	409,524			242,976		363,813			(102,100)		33,437		0001
Purchased Call/SPXFCDUE Index/SFC1614$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/16/2027	2	1,516,512	496.86	98,627			55,767		81,505			(24,427)		8,056		0001
Purchased Call/SPXFCDUE Index/SFC1614$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	08/26/2027	4	2,678,563	496.14	179,224			103,900		147,650			(44,537)		14,401		0001
Purchased Call/SPXFCDUE Index/SFC1613$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/03/2027	1	118,229	486.92	7,730			4,226		7,631			(1,911)		618		0001
Purchased Call/SPXFCDUE Index/SFC1612$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2025	07/23/2027	3	2,084,532	499.08	140,077			74,860		104,366			(34,824)		10,746		0001
Purchased Call/SPXFCDUE Index/SFC1613$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2027	2	2,368,246	496.81	152,230			82,694		125,353			(37,791)		12,318		0001
Purchased Call/SPXFCDUE Index/SFC1614$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/25/2027	3	3,773,828	494.75	251,450			145,257		213,518			(62,427)		20,265		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1612$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/19/2027	1	570,476	489.82	37,178			19,586		34,285			(9,205)		2,926		0001
Purchased Call/SPXFCDUE Index/SFC1614$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/20/2027	3	3,893,563	496.4	249,754			143,393		212,405			(62,348)		20,783		0001
Purchased Call/SPXFCDUE Index/SFC1614$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	3	4,442,737	487.66	314,101			180,000		286,949			(78,105)		23,715		0001
Purchased Call/SPXFCDUE Index/SFC1617$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	09/24/2027	6	3,366,060	505.09	213,078			132,356		160,131			(52,976)		18,708		0001
Purchased Call/SPXFCDUE Index/SFC1616$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/17/2027	5	3,959,304	509.92	261,238			160,112		169,859			(65,147)		21,834		0001
Purchased Call/SPXFCDUE Index/SFC1617$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/27/2027	2	1,195,935	503.71	78,515			48,931		58,510			(19,447)		6,669		0001
Purchased Call/SPXFCDUE Index/SFC1617$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/28/2027	2	1,719,766	503.71	112,875			70,401		84,260			(27,917)		9,601		0001
Purchased Call/SPXFCDUE Index/SFC1616$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/16/2027	6	3,530,637	504.36	227,242			138,434		168,981			(56,510)		19,448		0001
Purchased Call/SPXFCDUE Index/SFC1617$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2027	4	6,833,409	504.88	461,602			288,881		328,268			(114,602)		38,189		0001
Purchased Call/SPXFCDUE Index/SFC1616$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2027	6	4,999,316	504.39	326,611			198,417		238,674			(81,207)		27,507		0001
Purchased Call/SPXFCDUE Index/SFC1615$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2027	3	1,762,160	495.6	118,989			71,222		99,278			(29,537)		9,630		0001
Purchased Call/SPXFCDUE Index/SFC1617$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2027	3	3,734,527	507.65	250,929			157,389		170,100			(62,289)		20,894		0001
Purchased Call/SPXFCDUE Index/SFC1617$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	3	4,601,565	503.71	304,919			189,709		224,930			(76,007)		25,575		0001
Purchased Call/SPXFCDUE Index/SFC1615$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/07/2027	1	927,511	493.04	60,965			36,261		54,797			(15,075)		5,057		0001
Purchased Call/SPXFCDUE Index/SFC1616$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/10/2027	3	4,181,781	502.35	273,863			164,849		206,890			(68,063)		22,878		0001
Purchased Call/SPXFCDUE Index/SFC1610$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2027	5	4,054,869	481.83	273,103			137,601		286,894			(67,818)		20,302		0001
Purchased Call/SPXFCDUE Index/SFC1611$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/07/2027	4	4,040,375	483.52	264,528			135,063		272,495			(65,702)		20,395		0001
Purchased Call/SPXFCDUE Index/SFC1615$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	08/27/2027	3	3,472,239	494.65	216,654			126,589		197,488			(54,030)		18,690		0001
Purchased Call/SPXFCDUE Index/SFC1612$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2027	2	1,509,209	497.41	100,088			53,382		78,207			(24,844)		7,780		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1616$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/13/2027	1	1,161,822	502.22	76,216			46,023		57,737			(18,871)		6,378		0001
Purchased Call/SPXFCDUE Index/SFC1617$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	3	5,115,181	501.09	339,610			210,923		263,137			(84,379)		28,430		0001
Purchased Call/SPXFCDUE Index/SFC1611$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2027	3	3,543,364	486.2	246,013			128,988		228,554			(61,102)		18,101		0001
Purchased Call/SPXFCDUE Index/SFC1612$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2027	1	50,372	501.93	3,282			1,763		2,385			(812)		261		0001
Purchased Call/SPXFCDUE Index/SFC1613$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/09/2027	1	739,163	492.57	48,282			26,831		42,933			(11,955)		3,893		0001
Purchased Call/SPXFCDUE Index/SFC1613$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2027	1	556,563	492.57	36,377			20,237		32,365			(8,995)		2,935		0001
Purchased Call/SPXFCDUE Index/SFC1612$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	08/17/2026	1	70,834	485.23	3,908			469		2,748			(1,786)		128		0001
Purchased Call/SPXFCDUE Index/SFC1615$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/30/2027	1	1,729,480	494.65	113,246			66,294		98,407			(28,040)		9,342		0001
Purchased Call/SPXFCDUE Index/SFC1616$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/20/2027	1	1,072,077	509.92	70,285			43,119		46,063			(17,403)		5,932		0001
Purchased Call/SPXFCDUE Index/SFC1616$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2025	09/23/2027	2	2,576,899	507.83	165,076			101,887		115,843			(40,960)		14,306		0001
Purchased Call/SPXFCDUE Index/SFC161A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/02/2027	2	786,257	505.23	50,467			33,950		38,885			(12,500)		4,555		0001
Purchased Call/SPXFCDUE Index/SFC161B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2027	2	206,257	482.64	13,759			9,734		15,545			(3,438)		1,220		0001
Purchased Call/SPXFCDUE Index/SFC161A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	11/04/2027	4	3,188,728	498.98	206,382			139,585		177,949			(51,258)		18,511		0001
Purchased Call/SPXFCDUE Index/SFC161A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	10/29/2027	3	4,705,678	505.23	303,975			203,834		231,865			(75,788)		27,150		0001
Purchased Call/SPXFCDUE Index/SFC161D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2027	4	5,856,915	490.15	383,988			277,250		392,503			(95,323)		35,155		0001
Purchased Call/SPXFCDUE Index/SFC161A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	11/03/2027	6	4,610,468	504.84	275,424			185,888		230,005			(68,458)		26,737		0001
Purchased Call/SPXFCDUE Index/SFC161D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/10/2027	4	3,164,876	488.72	205,924			150,007		217,626			(51,292)		19,033		0001
Purchased Call/SPXFCDUE Index/SFC161C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2027	5	4,570,819	489.49	302,899			215,835		307,956			(75,205)		27,252		0001
Purchased Call/SPXFCDUE Index/SFC161E$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/20/2027	2	1,327,430	488.53	87,232			64,473		92,201			(21,614)		8,058		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/11/2025	12/03/2027	4	2,359,971	492.15	151,601			109,011		152,348			(37,797)		14,098		0001
Purchased Call/SPXFCDUE Index/SFC161C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/05/2025	12/07/2027	1	3,518,685	492.15	230,720			166,068		227,341			(57,050)		21,100		0001
Purchased Call/SPXFCDUE Index/SFC161B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/26/2025	11/24/2027	4	2,103,654	488.27	140,548			99,249		143,983			(34,955)		12,458		0001
Purchased Call/SPXFCDUE Index/SFC161A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/12/2025	11/12/2027	4	3,902,105	500.47	245,932			168,795		213,467			(61,009)		22,835		0001
Purchased Call/SPXFCDUE Index/SFC1618$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2025	10/18/2027	5	3,691,466	496.56	245,513			160,472		211,405			(60,960)		21,056		0001
Purchased Call/SPXFCDUE Index/SFC1619$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/30/2025	10/28/2027	3	3,890,068	508.29	245,384			163,831		180,450			(61,051)		22,421		0001
Purchased Call/SPXFCDUE Index/SFC161D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2025	12/17/2027	5	5,886,528	485.18	385,290	12,567		293,750		432,541			(98,633)		35,634		0001
Purchased Call/SPXFCDUE Index/SFC161D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/11/2025	12/10/2027	3	3,737,807	494.63	244,184			177,307		231,879			(60,609)		22,478		0001
Purchased Call/SPXFCDUE Index/SFC1619$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/21/2025	10/20/2027	4	6,954,967	499.7	451,688			296,035		376,831			(112,259)		39,754		0001
Purchased Call/SPXFCDUE Index/SFC161E$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/24/2025	12/22/2027	3	4,355,015	491.55	295,284			219,283		287,730			(73,315)		26,486		0001
Purchased Call/SPXFCDUE Index/SFC1619$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2025	10/22/2027	4	3,749,346	497.52	253,727			167,317		211,984			(63,023)		21,476		0001
Purchased Call/SPXFCDUE Index/SFC1619$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2025	10/22/2027	4	4,118,303	502.63	277,458			183,789		211,534			(69,341)		23,589		0001
Purchased Call/SPXFCDUE Index/SFC1619$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/23/2025	10/22/2027	4	6,195,714	499.49	415,114			273,884		337,656			(103,160)		35,488		0001
Purchased Call/SPXFCDUE Index/SFC161E$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/22/2025	12/17/2027	4	3,588,108	488.53	239,036			176,523		249,074			(59,568)		21,720		0001
Purchased Call/SPXFCDUE Index/SFC1618$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/16/2025	10/14/2027	5	4,215,240	495.83	278,151			179,944		244,484			(69,083)		23,942		0001
Purchased Call/SPXFCDUE Index/SFC1618$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/15/2025	10/15/2027	4	3,225,090	496.43	208,452			135,484		184,962			(51,782)		18,337		0001
Purchased Call/SPXFCDUE Index/SFC1617$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/03/2025	10/01/2027	5	5,457,470	510.09	355,055			224,520		237,458			(88,468)		30,567		0001
Purchased Call/SPXFCDUE Index/SFC1619$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/27/2025	10/27/2027	8	9,870,120	507.16	649,841			432,085		467,257			(161,458)		56,829		0001
Purchased Call/SPXFCDUE Index/SFC161E$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/29/2025	12/23/2027	5	3,653,323	494.04	237,779	3,568		180,073		231,219			(59,919)		22,239		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2027	3	3,594,624	492.85	233,856			175,662		233,074			(58,027)		22,002		0001
Purchased Call/SPXFCDUE Index/SFC161ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2027	6	2,164,715	486.32	13,840	129,739		108,740		157,061			(35,214)		13,274		0001
Purchased Call/SPXFCDUE Index/SFC161B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/13/2027	7	8,139,322	496.84	532,526			344,086		463,267			(132,414)		46,181		0001
Purchased Call/SPXFCDUE Index/SFC161BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/24/2025	11/19/2027	5	4,085,036	482.64	272,937			190,959		307,582			(67,993)		24,073		0001
Purchased Call/SPXFCDUE Index/SFC161A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/05/2027	6	4,205,607	493.84	286,583			195,268		258,113			(71,463)		24,439		0001
Purchased Call/SPXFCDUE Index/SFC161BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/18/2027	3	2,551,602	486.39	167,912			116,584		179,995			(41,668)		15,021		0001
Purchased Call/SPXFCDUE Index/SFC161A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/10/2027	5	5,602,515	499.42	367,107			251,149		311,331			(91,181)		32,721		0001
Purchased Call/SPXFCDUE Index/SFC161B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2025	11/17/2027	4	4,378,726	489.03	280,423			194,329		294,560			(69,596)		25,752		0001
Purchased Call/SPXFCDUE Index/SFC161TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2027	4	1,943,505	509.96	127,983			80,655		84,800			(31,798)		10,885		0001
Purchased Call/SPXFCDUE Index/SFC161A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/05/2027	4	5,885,568	494.8	384,860			261,563		355,006			(95,658)		34,201		0001
Purchased Call/SPXFCDUE Index/SFC161BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2027	3	1,633,588	487.31	99,694			69,541		113,561			(24,753)		9,627		0001
Purchased Call/SPXFCDUE Index/SFC161B$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	10/08/2027	6	5,476,203	492.6	376,180			242,070		335,938			(94,052)		30,905		0001
Purchased Call/SPXFCDUE Index/SFC161BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2027	1	1,522,296	493.37	99,741			68,914		94,714			(24,663)		8,944		0001
Purchased Call/SPXFCDUE Index/SFC161C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/29/2027	1	2,004,997	491.01	131,568			93,382		131,018			(32,577)		11,931		0001
Purchased Call/SPXFCDUE Index/SFC1617ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2027	1	816,058	510.27	53,533			33,900		35,508			(13,237)		4,591		0001
Purchased Call/SPXFCDUE Index/SFC1619SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2027	5	6,039,043	503.31	396,458			265,458		308,587			(98,527)		34,843		0001
Purchased Call/SPXFCDUE Index/SFC161C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/03/2027	3	2,181,629	491.4	143,573			102,959		142,690			(35,673)		13,032		0001
Purchased Call/SPXFCDUE Index/SFC161BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/15/2027	2	1,960,774	493.37	127,917			88,357		122,115			(31,686)		11,509		0001
Purchased Call/SPXFCDUE Index/SFC161B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/12/2027	3	4,656,572	493.37	289,915			200,024		289,716			(72,282)		27,251		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/03/2027	5	5,209,144	491.33	330,000	9,339		243,990		341,122			(84,200)		31,118		0001
Purchased Call/SPXFCDUE Index/SFC1618$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/15/2027	3	3,842,576	496.56	260,189			169,465		219,843			(64,895)		21,848		0001
Purchased Call/SPXFCDUE Index/SFC1618$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2027	4	7,104,867	494.98	472,977			307,640		418,581			(117,584)		40,397		0001
Purchased Call/SPXFCDUE Index/SFC161D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/13/2027	3	2,435,785	488.72	161,337			118,065		167,756			(40,088)		14,690		0001
Purchased Call/SPXFCDUE Index/SFC161D$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2027	2	1,857,260	487.28	118,991			87,436		131,414			(29,557)		11,232		0001
Purchased Call/SPXFCDUE Index/SFC161C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2025	12/02/2027	6	2,306,874	490.38	152,292			108,837		153,217			(37,838)		13,767		0001
Purchased Call/SPXFCDUE Index/SFC161D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2027	3	2,418,549	490.19	163,786			118,517		162,023			(40,659)		14,531		0001
Purchased Call/SPXFCDUE Index/SFC161A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/08/2027	2	2,694,254	493.84	176,164			120,150		165,419			(43,638)		15,704		0001
Purchased Call/SPXFCDUE Index/SFC161C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/26/2027	4	7,466,130	490.03	493,183			349,249		496,190			(122,476)		44,300		0001
Purchased Call/SPXFCDUE Index/SFC161B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/17/2025	11/12/2027	6	3,692,014	492.9	239,590			165,117		231,640			(59,575)		21,606		0001
Purchased Call/SPXFCDUE Index/SFC161A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/05/2027	5	2,896,059	501.27	177,393			120,312		155,124			(44,057)		16,829		0001
Purchased Call/SPXFCDUE Index/SFC1618$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2027	3	2,571,416	509.08	175,891			112,038		114,956			(43,662)		14,496		0001
Purchased Call/SPXFCDUE Index/SFC161B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2027	4	6,756,049	481.28	448,370			313,226		526,408			(111,439)		39,813		0001
Purchased Call/SPXFCDUE Index/SFC161A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2027	1	1,375,207	493.84	90,227			61,558		84,560			(22,310)		8,024		0001
Purchased Call/SPXFCDUE Index/SFC161B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2025	11/24/2027	5	4,339,608	485.9	295,860			208,456		309,522			(73,533)		25,699		0001
Purchased Call/SPXFCDUE Index/SFC161AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	11/01/2027	2	1,813,378	505.23	117,355			78,800		89,577			(29,077)		10,495		0001
Purchased Call/SPXFCDUE Index/SFC16195U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2027	4	2,913,032	507.82	180,934			121,015		136,608			(44,934)		16,807		0001
Purchased Call/SPXFCDUE Index/SFC161D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/10/2027	3	4,814,510	495.09	308,400			224,270		296,265			(76,604)		28,953		0001
Purchased Call/SPXFCDUE Index/SFC161C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/06/2027	2	1,197,285	492.15	78,342			56,363		77,301			(19,402)		7,173		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/28/2027	2	2,004,109	495.71	130,689			97,855		123,595			(32,332)		12,256		0001
Purchased Call/SPXFCDUE Index/SFC161ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2026	12/23/2027	5	6,889,910	495.71	440,854	4,302		332,690		423,527			(110,929)		41,941		0001
Purchased Call/SPXFCDUE Index/SFC161DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/15/2027	3	4,007,170	488.22	259,476			189,857		279,138			(64,405)		24,212		0001
Purchased Call/SPXFCDUE Index/SFC161ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2027	3	1,535,026	492.16	90,666	5,845		72,756		100,753			(23,932)		9,404		0001
Purchased Call/SPXFCDUE Index/SFC161ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/27/2027	1	2,746,998	495.71	180,093			134,760		169,127			(44,592)		16,783		0001
Purchased Call/SPXFCDUE Index/SFC161A5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2025	11/11/2027	4	1,736,418	500.24	110,867			75,991		95,149			(27,526)		10,151		0001
Purchased Call/SPXFCDUE Index/SFC1617SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/06/2027	4	5,540,250	512.67	345,315			219,454		230,172			(85,741)		31,199		0001
Purchased Call/SPXFCDUE Index/SFC161B54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2027	5	4,191,719	513.55	248,444			159,117		171,731			(61,706)		23,656		0001
Purchased Call/SPXFCDUE Index/SFC161DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2027	1	2,577,902	488.72	169,007			123,273		177,835			(41,790)		15,561		0001
Purchased Call/SPXFCDUE Index/SFC1617SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/01/2027	3	2,647,371	510.27	175,609			110,974		114,797			(43,793)		14,828		0001
Purchased Call/SPXFCDUE Index/SFC1619SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2027	1	715,458	502.63	47,013			31,127		36,835			(11,625)		4,115		0001
Purchased Call/SPXFCDUE Index/SFC161E54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2027	1	956,205	488.53	62,746			46,370		66,415			(15,515)		5,810		0001
Purchased Call/SPXFCDUE Index/SFC1619S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2027	5	3,435,879	499.87	224,639			147,750		185,595			(55,898)		19,660		0001
Purchased Call/SPXFCDUE Index/SFC1618S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2027	4	5,690,479	510.97	328,888			210,986		245,486			(81,770)		32,114		0001
Purchased Call/SPXFCDUE Index/SFC161B5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/12/2027	1	731,941	492.6	48,052			30,933		44,990			(11,882)		4,148		0001
Purchased Call/SPXFCDUE Index/SFC161DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	2	3,291,453	480.19	232,585			171,322		262,846			(57,751)		19,925		0001
Purchased Call/SPXFCDUE Index/SFC1617SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/04/2027	2	1,113,462	510.27	73,304			46,391		48,356			(18,160)		6,257		0001
Purchased Call/SPXFCDUE Index/SFC1618SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/11/2027	1	1,457,142	492.6	95,603			61,497		89,450			(23,672)		8,250		0001
Purchased Call/SPXFCDUE Index/SFC161B5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/24/2025	11/22/2027	2	1,296,203	482.64	85,253			59,694		97,606			(21,114)		7,661		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161C8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/26/2027	1	1,028,907	491.01	67,404			47,760		67,214			(16,758)		6,105		0001
Purchased Call/SPXFCDUE Index/SFC161C8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2027	1	6,568,108	491.01	431,262			306,267		430,126			(106,637)		39,123		0001
Purchased Call/SPXFCDUE Index/SFC1619SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/25/2027	2	2,030,225	502.63	133,616			88,410		104,411			(33,089)		11,665		0001
Purchased Call/SPXFCDUE Index/SFC161ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/23/2027	1	1,915,698	496.12	119,123			89,095		116,915			(29,781)		11,661		0001
Purchased Call/SPXFCDUE Index/SFC1618SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2027	1	364,969	496.56	23,997			15,657		20,934			(5,934)		2,084		0001
Purchased Call/SPXFCDUE Index/SFC161FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/03/2028	2	2,529,746	486.24	166,181			126,048		183,969			(40,576)		15,555		0001
Purchased Call/SPXFCDUE Index/SFC161FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2026	01/05/2028	4	3,078,452	490.11	209,431			159,333		209,797			(50,269)		18,963		0001
Purchased Call/SPXFCDUE Index/SFC161FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2026	01/07/2028	3	3,639,749	491.2	244,470			187,275		244,560			(57,892)		22,461		0001
Purchased Call/SPXFCDUE Index/SFC161GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/19/2028	4	1,002,962	491.65	63,236			49,467		67,269			(13,930)		6,256		0001
Purchased Call/SPXFCDUE Index/SFC161GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/20/2028	2	1,432,788	481	97,603			76,499		114,686			(21,341)		8,945		0001
Purchased Call/SPXFCDUE Index/SFC161GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2026	01/21/2028	4	2,248,132	482.79	149,189			117,004		174,981			(32,485)		14,047		0001
Purchased Call/SPXFCDUE Index/SFC161GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2028	7	1,559,224	487.72	98,072			78,182		112,335			(20,077)		9,802		0001
Purchased Call/SPXFCDUE Index/SFC161HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/28/2028	4	3,603,823	484.06	235,344			187,314		275,733			(48,630)		22,656		0001
Purchased Call/SPXFCDUE Index/SFC161HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/02/2028	7	5,335,249	486.11	327,546			262,830		396,128			(65,032)		33,685		0001
Purchased Call/SPXFCDUE Index/SFC161FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2026	01/12/2028	4	3,809,824	496.91	241,947			186,303		232,669			(55,835)		23,616		0001
Purchased Call/SPXFCDUE Index/SFC161HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2026	02/04/2028	4	1,000,635	478.91	62,388			50,163		83,362			(12,379)		6,329		0001
Purchased Call/SPXFCDUE Index/SFC161HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/04/2028	7	7,136,339	473.55	481,813			388,422		646,705			(94,803)		45,134		0001
Purchased Call/SPXFCDUE Index/SFC161FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/10/2028	1	2,090,757	496.24	136,945			105,110		128,944			(32,222)		12,937		0001
Purchased Call/SPXFCDUE Index/SFC161FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2026	01/07/2028	3	1,431,699	491.39	93,937			71,780		95,887			(22,322)		8,835		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2026	01/06/2028	4	2,258,488	494.02		142,848		109,005		144,215			(33,955)		13,925		0001
Purchased Call/SPXFCDUE Index/SFC161GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/18/2028	1	3,002,982	491.65		196,545		153,019		201,033			(44,303)		18,714		0001
Purchased Call/SPXFCDUE Index/SFC161GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/26/2028	4	4,158,541	486.18		273,427		215,830		307,095			(57,814)		26,097		0001
Purchased Call/SPXFCDUE Index/SFC161ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2026	02/18/2028	6	4,302,286	475.31		282,142		232,627		382,978			(50,224)		27,534		0001
Purchased Call/SPXFCDUE Index/SFC161ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/16/2028	7	3,176,385	474.21		211,397		173,270		286,657			(38,658)		20,295		0001
Purchased Call/SPXFCDUE Index/SFC161IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2026	02/18/2028	4	6,370,424	478.25		414,189		341,697		541,685			(73,612)		40,770		0001
Purchased Call/SPXFCDUE Index/SFC161JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2026	03/02/2028	5	2,841,477	476		167,101		140,262		251,093			(27,054)		18,382		0001
Purchased Call/SPXFCDUE Index/SFC161ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/22/2028	2	1,164,215	478.25		76,351		63,039		98,876			(13,544)		7,476		0001
Purchased Call/SPXFCDUE Index/SFC161ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2026	02/23/2028	6	3,448,527	473.57		236,039		195,679		315,252			(40,625)		22,162		0001
Purchased Call/SPXFCDUE Index/SFC161JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	02/25/2028	5	1,749,704	480.88		108,283		90,227		142,586			(18,300)		11,263		0001
Purchased Call/SPXFCDUE Index/SFC161JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	03/01/2028	1	1,040,802	475.6		68,454		57,185		92,497			(11,487)		6,728		0001
Purchased Call/SPXFCDUE Index/SFC161JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/09/2026	03/03/2028	6	5,786,706	471.18		368,776		310,213		550,095			(59,179)		37,465		0001
Purchased Call/SPXFCDUE Index/SFC161FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/11/2028	2	2,285,333	496.24		146,641		112,738		140,878			(34,292)		14,154		0001
Purchased Call/SPXFCDUE Index/SFC161GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2026	01/21/2028	5	6,044,297	484.12		393,257		309,119		460,353			(85,207)		37,766		0001
Purchased Call/SPXFCDUE Index/SFC161HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/04/2028	8	3,912,753	480.87		251,998		203,567		315,933			(49,010)		24,746		0001
Purchased Call/SPXFCDUE Index/SFC161HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/07/2028	2	3,198,718	480.87		209,343		168,765		258,982			(41,219)		20,282		0001
Purchased Call/SPXFCDUE Index/SFC161JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/08/2028	2	1,286,416	465.59		84,448		71,373		133,281			(13,334)		8,363		0001
Purchased Call/SPXFCDUE Index/SFC161LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2028	6	3,497,416	455.87		219,712		191,133		418,899			(28,905)		23,029		0001
Purchased Call/SPXFCDUE Index/SFC161HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2026	02/09/2028	8	4,331,383	481.69		276,152		223,686		346,422			(52,775)		27,511		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/10/2028	9	5,155,320	465.96		331,847		283,759		532,290			(48,634)		33,568		0001
Purchased Call/SPXFCDUE Index/SFC161KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/13/2028	6	4,194,826	460.23		276,794		236,766		471,209			(40,702)		27,380		0001
Purchased Call/SPXFCDUE Index/SFC161KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/16/2028	7	1,626,996	462.95		100,007		86,027		176,036			(14,119)		10,645		0001
Purchased Call/SPXFCDUE Index/SFC161JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2026	03/03/2028	5	3,251,476	469.39		213,216		179,312		317,538			(34,197)		21,051		0001
Purchased Call/SPXFCDUE Index/SFC161JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/06/2028	4	4,113,032	465.59		271,266		229,397		425,703			(42,366)		26,695		0001
Purchased Call/SPXFCDUE Index/SFC161IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/17/2026	02/11/2028	6	1,418,170	480.46		86,496		70,564		116,014			(16,122)		9,023		0001
Purchased Call/SPXFCDUE Index/SFC161IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2026	02/11/2028	6	5,904,317	474.43		387,717		316,229		530,913			(73,032)		37,565		0001
Purchased Call/SPXFCDUE Index/SFC161K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/10/2028	7	2,700,975	466.13		170,728		145,212		278,179			(25,799)		17,587		0001
Purchased Call/SPXFCDUE Index/SFC161JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2026	02/18/2028	7	2,599,139	476.85		169,264		139,581		225,900			(29,997)		16,634		0001
Purchased Call/SPXFCDUE Index/SFC161JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/25/2028	6	5,976,009	477.8		383,992		320,206		511,123			(64,908)		38,469		0001
Purchased Call/SPXFCDUE Index/SFC161KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/17/2028	7	4,904,730	459.65		311,986		268,468		556,884			(43,997)		32,116		0001
Purchased Call/SPXFCDUE Index/SFC161KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/10/2028	6	3,735,525	462.13		244,002		208,354		407,922			(36,240)		24,323		0001
Purchased Call/SPXFCDUE Index/SFC161KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	03/20/2028	7	2,946,798	453.58		195,266		169,157		354,945			(26,562)		19,342		0001
Purchased Call/SPXFCDUE Index/SFC161FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2028	3	1,513,009	489.25		101,099		78,405		105,404			(23,021)		9,395		0001
Purchased Call/SPXFCDUE Index/SFC161G$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/14/2028	4	9,431,448	491.65		600,072		466,602		631,037			(135,598)		58,567		0001
Purchased Call/SPXFCDUE Index/SFC161KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/17/2028	7	3,777,776	458.7		241,331		208,369		434,762			(33,546)		24,737		0001
Purchased Call/SPXFCDUE Index/SFC161H$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2026	01/28/2028	7	5,013,624	485.33		323,948		258,014		375,720			(66,819)		31,518		0001
Purchased Call/SPXFCDUE Index/SFC161JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/28/2028	1	2,030,739	475.6		133,399		111,380		180,112			(22,446)		13,105		0001
Purchased Call/SPXFCDUE Index/SFC161HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/03/2028	4	2,528,850	481.15		158,512		126,975		203,042			(31,725)		15,980		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/27/2028	6	2,757,560	487.72		175,952		139,528		198,423			(36,584)		17,320		0001
Purchased Call/SPXFCDUE Index/SFC161ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2026	02/11/2028	5	2,954,068	474.21		193,187		157,942		266,536			(35,928)		18,795		0001
Purchased Call/SPXFCDUE Index/SFC161HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/08/2028	1	1,492,116	480.87		97,853		78,901		120,774			(19,250)		9,469		0001
Purchased Call/SPXFCDUE Index/SFC1611SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2026	02/17/2028	6	3,922,624	474.71		264,577		217,333		351,567			(47,701)		25,083		0001
Purchased Call/SPXFCDUE Index/SFC161JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/09/2028	8	3,145,094	466.7		199,411		169,421		320,879			(30,265)		20,462		0001
Purchased Call/SPXFCDUE Index/SFC161JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/03/2028	5	2,823,369	469.11		180,343		152,186		276,892			(28,623)		18,280		0001
Purchased Call/SPXFCDUE Index/SFC161JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2026	02/24/2028	7	2,455,110	477.35		161,893		134,475		211,718			(27,640)		15,791		0001
Purchased Call/SPXFCDUE Index/SFC161LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/24/2028	5	3,619,423	452.79		229,785		200,554		441,023			(29,896)		23,832		0001
Purchased Call/SPXFCDUE Index/SFC161GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/25/2028	2	1,535,314	484.28		100,690		79,262		116,747			(21,713)		9,627		0001
Purchased Call/SPXFCDUE Index/SFC161JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/25/2028	4	3,551,193	475.6		231,008		192,913		314,306			(38,608)		22,860		0001
Purchased Call/SPXFCDUE Index/SFC161KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/23/2026	03/14/2028	2	2,019,912	460.23		131,740		112,588		227,000			(19,580)		13,195		0001
Purchased Call/SPXFCDUE Index/SFC161LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/29/2028	1	870,274	448.27		56,646		49,497		115,891			(7,342)		5,753		0001
Purchased Call/SPXFCDUE Index/SFC161LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2026	03/30/2028	4	2,761,820	446.95		208,286		182,685		364,212			(25,867)		18,271		0001
Purchased Call/SPXFCDUE Index/SFC161LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/30/2026	03/23/2028	7	2,653,505	457.31		167,232		145,741		311,264			(21,720)		17,458		0001
Purchased Call/SPXFCDUE Index/SFC161FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/04/2028	2	2,545,921	486.24		167,472		127,026		185,457			(40,903)		15,669		0001
Purchased Call/SPXFCDUE Index/SFC1611S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2026	02/10/2028	6	2,193,723	480.43		139,678		113,341		179,055			(26,523)		13,945		0001
Purchased Call/SPXFCDUE Index/SFC161KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/17/2028	5	3,103,273	463.6		192,916		165,682		332,910			(27,483)		20,320		0001
Purchased Call/SPXFCDUE Index/SFC161FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2026	01/07/2028	3	4,896,577	496.24		320,622		245,883		301,781			(75,458)		30,217		0001
Purchased Call/SPXFCDUE Index/SFC161HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/31/2028	1	2,578,195	484.06		168,846		134,473		197,354			(34,878)		16,250		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/24/2028	5	6,822,082	457.12		434,884		377,914		802,877			(57,489)		44,920		0001
Purchased Call/SPXFCDUE Index/SFC161JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/07/2028	2	1,411,832	465.59		92,594		78,248		146,115			(14,631)		9,171		0001
Purchased Call/SPXFCDUE Index/SFC1611SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/14/2028	1	2,243,250	474.21		147,292		120,309		202,293			(27,605)		14,309		0001
Purchased Call/SPXFCDUE Index/SFC1611SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/15/2028	1	1,039,381	474.21		68,287		55,795		93,757			(12,781)		6,635		0001
Purchased Call/SPXFCDUE Index/SFC161KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2026	03/21/2028	2	2,704,111	453.58		178,556		154,451		325,783			(24,589)		17,763		0001
Purchased Call/SPXFCDUE Index/SFC161LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/27/2028	7	3,452,562	448.27		239,731		210,204		447,186			(30,111)		22,787		0001
Purchased Call/SPXFCDUE Index/SFC161LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/28/2028	1	1,267,278	448.27		82,436		72,019		168,704			(10,699)		8,371		0001
Purchased Call/SPXFCDUE Index/SFC161FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2026	12/31/2027	2	5,067,109	486.24		336,169		254,536		368,139			(82,395)		31,072		0001
Purchased Call/SPXFCDUE Index/SFC161FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2026	01/13/2028	4	1,708,677	494.36		107,432		82,934		109,008			(24,607)		10,601		0001
Purchased Call/SPXFCDUE Index/SFC161LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2028	1	1,567,765	453.58		102,077		88,215		188,920			(14,204)		10,307		0001
Purchased Call/SPXFCDUE Index/SFC161LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2026	03/31/2028	5	2,830,133	456.11		190,280		167,375		330,192			(23,120)		18,738		0001
Purchased Call/SPXFCDUE Index/SFC161KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2028	1	1,996,240	460.23		130,454		111,486		224,148			(19,399)		13,051		0001
Purchased Call/SPXFCDUE Index/SFC161GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2026	01/14/2028	3	1,565,518	491.43		100,520		78,125		105,135			(22,761)		9,722		0001
Purchased Call/SPXFCDUE Index/SFC161HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	02/01/2028	1	1,977,950	484.06		129,595		103,249		151,530			(26,733)		12,477		0001
Purchased Call/SPXFCDUE Index/SFC161JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/29/2028	1	1,981,039	475.6		130,214		108,750		176,109			(21,880)		12,795		0001
Purchased Call/SPXFCDUE Index/SFC161GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2026	01/21/2028	3	3,763,683	484.28		248,360		195,303		285,905			(53,637)		23,517		0001
Purchased Call/SPXFCDUE Index/SFC161GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/24/2028	1	2,648,530	484.28		173,214		136,284		201,305			(37,439)		16,592		0001
Purchased Call/SPXFCDUE Index/SFC161NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/21/2028	4	3,557,260	481.39		236,311		215,296		296,040			(21,806)		23,935		0001
Purchased Call/SPXFCDUE Index/SFC161M9O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	03/31/2028	5	4,465,144	458.48		293,415		258,976		516,938			(35,188)		29,563		0001

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Purchased Call/SPXFCDUE Index/SFC161R$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	05/26/2028	5	3,460,196	512.78		214,784		207,625		181,563			(7,572)		23,891		0001
Purchased Call/SPXFCDUE Index/SFC161MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/10/2028	5	3,729,500	468.71		256,038		229,052		373,060			(27,570)		24,885		0001
Purchased Call/SPXFCDUE Index/SFC161NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/13/2028	4	5,025,538	477.53		332,773		299,024		441,919			(34,342)		33,610		0001
Purchased Call/SPXFCDUE Index/SFC161MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2026	04/07/2028	4	2,981,937	469.21		195,354		174,210		296,060			(21,762)		19,851		0001
Purchased Call/SPXFCDUE Index/SFC161NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/13/2028	5	3,464,820	478.36		234,048		211,156		300,886			(23,559)		23,172		0001
Purchased Call/SPXFCDUE Index/SFC1610$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/01/2028	8	6,563,140	490.17		432,563		400,186		479,616			(33,502)		44,493		0001
Purchased Call/SPXFCDUE Index/SFC161MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/07/2028	5	2,424,744	459.61		174,645		155,290		276,416			(19,675)		16,141		0001
Purchased Call/SPXFCDUE Index/SFC1610$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/22/2028	6	3,680,764	505.56		245,422		234,036		213,166			(12,111)		25,340		0001
Purchased Call/SPXFCDUE Index/SFC1610$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	04/24/2028	6	2,820,046	484.58		185,083		169,301		223,541			(16,224)		19,018		0001
Purchased Call/SPXFCDUE Index/SFC161NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/21/2028	7	4,390,993	478.9		303,352		275,962		379,447			(27,976)		29,545		0001
Purchased Call/SPXFCDUE Index/SFC161RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/09/2028	4	5,795,555	492.39		382,876		373,519		417,892			(10,246)		40,415		0001
Purchased Call/SPXFCDUE Index/SFC1610$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/04/2028	5	2,970,371	486.97		211,068		195,373		228,411			(15,998)		20,182		0001
Purchased Call/SPXFCDUE Index/SFC161RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2026	06/05/2028	5	4,457,576	500.24		284,313		275,916		283,664			(9,240)		30,997		0001
Purchased Call/SPXFCDUE Index/SFC1610$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/05/2028	4	5,246,138	499.58		338,390		313,695		331,614			(25,332)		35,671		0001
Purchased Call/SPXFCDUE Index/SFC161PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/05/2028	4	3,688,865	497.13		244,710		227,625		242,429			(17,965)		25,082		0001
Purchased Call/SPXFCDUE Index/SFC161PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/12/2028	5	4,353,419	509.57		262,852		247,168		235,765			(16,612)		29,754		0001
Purchased Call/SPXFCDUE Index/SFC161MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/05/2028	1	1,169,560	458.48		76,349		67,354		135,462			(9,258)		7,774		0001
Purchased Call/SPXFCDUE Index/SFC161SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/16/2028	3	3,394,779	500.92		210,459		207,468		215,931			(3,824)		23,790		0001
Purchased Call/SPXFCDUE Index/SFC1610$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/25/2028	2	2,444,998	484.58		158,917		144,989		193,960			(14,461)		16,501		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161R$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	06/01/2028	3	3,890,085	513.82		249,299		240,179		198,818			(9,437)		26,974		0001
Purchased Call/SPXFCDUE Index/SFC161S$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/16/2028	3	3,362,221	500.29		213,743		211,519		215,932			(3,023)		23,562		0001
Purchased Call/SPXFCDUE Index/SFC161S$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2028	3	3,298,221	502.13		209,065		205,448		205,484			(3,969)		23,097		0001
Purchased Call/SPXFCDUE Index/SFC1610$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	04/28/2028	5	4,092,282	488.46		269,434		248,187		306,930			(22,144)		27,681		0001
Purchased Call/SPXFCDUE Index/SFC161P$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2028	2	1,294,279	501.7		84,242		78,474		79,507			(6,072)		8,833		0001
Purchased Call/SPXFCDUE Index/SFC161PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/12/2028	4	4,397,871	505.15		288,441		270,197		255,811			(18,803)		30,058		0001
Purchased Call/SPXFCDUE Index/SFC1610$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/19/2028	3	4,274,915	504.08		281,455		267,797		253,924			(14,899)		29,367		0001
Purchased Call/SPXFCDUE Index/SFC161RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2026	06/09/2028	2	4,567,140	496.36		296,729		290,317		309,813			(7,598)		31,849		0001
Purchased Call/SPXFCDUE Index/SFC161S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/20/2028	1	1,758,030	500.29		113,745		112,495		112,996			(1,862)		12,354		0001
Purchased Call/SPXFCDUE Index/SFC161S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/16/2028	3	5,489,107	496.04		360,495		356,167		376,454			(6,230)		38,467		0001
Purchased Call/SPXFCDUE Index/SFC161S$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/22/2028	4	3,904,035	498.69		235,483		233,767		253,783			(2,084)		27,473		0001
Purchased Call/SPXFCDUE Index/SFC161S$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/14/2028	2	795,799	497.51		51,349		50,364		53,117			(1,202)		5,569		0001
Purchased Call/SPXFCDUE Index/SFC161MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/12/2028	1	1,875,820	468.71		122,360		109,268		187,999			(13,521)		12,535		0001
Purchased Call/SPXFCDUE Index/SFC161PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/11/2028	3	3,177,477	502.53		206,133		192,618		192,259			(13,770)		21,701		0001
Purchased Call/SPXFCDUE Index/SFC161MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/13/2028	5	3,355,861	471.34		236,973		212,634		323,645			(24,662)		22,443		0001
Purchased Call/SPXFCDUE Index/SFC161PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/08/2028	6	4,780,813	501.7		316,281		295,215		293,088			(21,692)		32,579		0001
Purchased Call/SPXFCDUE Index/SFC161P$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/12/2028	5	3,150,952	501.95		212,402		198,832		192,910			(13,932)		21,536		0001
Purchased Call/SPXFCDUE Index/SFC161MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/13/2028	3	2,194,247	474.77		147,231		132,097		201,108			(15,372)		14,675		0001
Purchased Call/SPXFCDUE Index/SFC1610$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/26/2028	4	2,306,985	508.49		153,331		146,834		128,038			(6,923)		15,928		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	03/31/2028	2	5,047,490	458.3		328,869		288,917		571,553			(40,461)		33,419		0001
Purchased Call/SPXFCDUE Index/SFC161MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2026	04/03/2028	3	3,758,028	458.48		246,503		217,698		434,693			(29,378)		24,940		0001
Purchased Call/SPXFCDUE Index/SFC161PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/09/2028	3	2,193,109	501.7		142,709		132,925		134,105			(10,291)		14,956		0001
Purchased Call/SPXFCDUE Index/SFC161PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/15/2028	6	3,574,558	502.38		229,564		216,557		217,017			(13,647)		24,484		0001
Purchased Call/SPXFCDUE Index/SFC1610S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/28/2028	3	1,942,652	482.76		128,179		117,487		158,997			(10,912)		13,140		0001
Purchased Call/SPXFCDUE Index/SFC1610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/19/2028	4	2,843,698	498.53		192,414		181,981		184,506			(10,828)		19,535		0001
Purchased Call/SPXFCDUE Index/SFC161NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/18/2028	1	2,010,390	482.74		131,359		118,548		163,410			(13,279)		13,496		0001
Purchased Call/SPXFCDUE Index/SFC161S5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2028	3	2,721,680	494.32		173,661		172,542		192,022			(1,446)		19,166		0001
Purchased Call/SPXFCDUE Index/SFC161MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/06/2028	4	1,635,087	459.44		114,061		101,245		186,814			(12,989)		10,876		0001
Purchased Call/SPXFCDUE Index/SFC1610SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/05/2028	4	2,707,188	491.49		187,914		174,216		194,316			(14,036)		18,407		0001
Purchased Call/SPXFCDUE Index/SFC1610S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/27/2028	3	2,380,626	485.23		149,184		136,538		187,189			(12,828)		16,091		0001
Purchased Call/SPXFCDUE Index/SFC1610SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/24/2028	2	1,577,946	505.56		102,313		97,403		91,537			(5,421)		10,879		0001
Purchased Call/SPXFCDUE Index/SFC161SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/13/2028	2	1,390,732	497.51		90,241		88,391		92,934			(2,200)		9,726		0001
Purchased Call/SPXFCDUE Index/SFC161RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/08/2028	3	2,648,272	498.7		161,935		157,531		173,434			(4,625)		18,455		0001
Purchased Call/SPXFCDUE Index/SFC161RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	05/31/2028	2	1,633,993	512.78		104,742		100,713		84,916			(4,419)		11,322		0001
Purchased Call/SPXFCDUE Index/SFC161MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/11/2028	2	1,367,289	468.71		90,820		81,140		137,071			(9,966)		9,130		0001
Purchased Call/SPXFCDUE Index/SFC161TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2026	06/26/2028	2	3,635,624	493.36		241,180		241,011		259,533			(835)		25,655		0001
Purchased Call/SPXFCDUE Index/SFC161TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/29/2028	1	3,025,035	497		205,240		205,240		205,143					21,390		0001
Purchased Call/SPXFCDUE Index/SFC1610SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/26/2026	05/26/2028	5	3,830,856	507.98		249,799		238,635		212,236			(11,556)		26,450		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/21/2028	3	3,192,149	483.44		207,284		188,108		257,481			(19,517)		21,479		0001
Purchased Call/SPXFCDUE Index/SFC1610S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/19/2028	2	5,541,256	503.07		359,702		340,322		340,080			(20,107)		38,066		0001
Purchased Call/SPXFCDUE Index/SFC161SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2028	3	4,704,700	493.21		303,762		302,364		337,554			(2,234)		33,130		0001
Purchased Call/SPXFCDUE Index/SFC161SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/23/2028	3	3,807,595	492.99		248,289		247,872		272,860			(1,367)		26,813		0001
Purchased Call/SPXFCDUE Index/SFC161R$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/30/2028	1	1,751,472	512.78		113,636		109,109		90,931			(4,968)		12,128		0001
Purchased Call/SPXFCDUE Index/SFC161RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/02/2028	4	3,767,100	512.73		221,732		214,883		196,549			(7,710)		26,140		0001
Purchased Call/SPXFCDUE Index/SFC161NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/17/2028	4	2,741,800	482.74		176,430		159,340		222,762			(17,568)		18,393		0001
Purchased Call/SPXFCDUE Index/SFC161MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/07/2028	3	5,151,065	467.75		337,733		300,191		522,466			(38,189)		34,290		0001
Purchased Call/SPXFCDUE Index/SFC161NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/20/2028	4	2,662,981	481.55		173,597		157,338		221,046			(16,472)		17,905		0001
Purchased Call/SPXFCDUE Index/SFC1610S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/28/2028	3	5,371,816	482.12		368,197		338,186		443,939			(30,947)		36,336		0001
Purchased Call/SPXFCDUE Index/SFC1610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/02/2028	1	1,611,974	490.17		104,907		96,693		117,852			(8,599)		10,936		0001
Purchased Call/SPXFCDUE Index/SFC161SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/12/2028	3	3,736,428	497.51		248,716		243,763		249,312			(5,642)		26,111		0001
Purchased Call/SPXFCDUE Index/SFC161TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2028	1	1,005,490	500.36		65,045		65,045		64,970					7,115		0001
Purchased Call/SPXFCDUE Index/SFC161RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/02/2028	6	2,502,837	514.73		151,366		146,117		126,414			(5,495)		17,367		0001
Purchased Call/SPXFCDUE Index/SFC161RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/06/2028	1	2,251,152	500.24		145,559		141,161		143,092			(4,971)		15,665		0001
Purchased Call/SPXFCDUE Index/SFC1610SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/26/2028	4	5,110,237	511.42		331,930		318,350		270,494			(14,843)		35,283		0001
Purchased Call/SPXFCDUE Index/SFC161RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2026	06/09/2028	4	4,049,612	495.18		257,179		250,606		279,763			(7,042)		28,240		0001
Purchased Call/SPXFCDUE Index/SFC161RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/07/2028	1	931,194	500.24		60,248		58,430		59,379			(2,055)		6,485		0001
Purchased Call/SPXFCDUE Index/SFC1610SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/23/2028	1	1,674,221	505.56		108,356		103,139		96,802			(5,773)		11,535		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/18/2028	4	2,791,193	501.81		175,206		165,474		171,660			(9,959)		19,161		0001
Purchased Call/SPXFCDUE Index/SFC161PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/16/2028	1	1,526,567	502.38		98,906		93,064		92,901			(6,215)		10,464		0001
Purchased Call/SPXFCDUE Index/SFC161T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/28/2028	1	1,418,442	493.36		91,929		91,803		101,873			(502)		10,023		0001
Purchased Call/SPXFCDUE Index/SFC161LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/04/2028	1	977,149	458.48		63,749		56,229		113,138			(7,740)		6,490		0001
Purchased Call/SPXFCDUE Index/SFC161S$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/21/2028	1	868,183	500.29		56,198		55,581		55,801			(919)		6,105		0001
Purchased Call/SPXFCDUE Index/SFC161RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/02/2028	3	6,351,436	510.39		416,186		402,110		344,165			(15,128)		44,073		0001
Purchased Call/SPXFCDUE Index/SFC161PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2028	1	1,360,325	502.38		88,190		82,988		82,802			(5,534)		9,331		0001
Purchased Call/SPXFCDUE Index/SFC1610SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/03/2028	1	1,456,967	490.17		94,863		87,446		106,630			(7,765)		9,892		0001
Purchased Call/SPXFCDUE Index/SFC161NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2028	1	1,007,535	482.74		65,873		59,457		81,987			(6,650)		6,769		0001
Purchased Call/SPXFCDUE Index/SFC161T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/27/2028	1	1,762,200	493.36		114,138		113,981		126,349			(624)		12,444		0001
Purchased Call/SPXFCDUE Index/SFC1610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/26/2028	1	1,055,350	484.58		68,872		62,826		83,686			(6,295)		7,128		0001
Purchased Call/S&P 500 INDEX/SPXE17CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	1,075,875	6585	55,147			11,060		87,186			(27,650)		2,406		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	347,472	6280	17,771			446		32,035			(8,910)		288		0001
Purchased Call/S&P 500 INDEX/SPX915CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	697,365	6238	40,979			3,424		69,468			(20,546)		1,016		0001
Purchased Call/S&P 500 INDEX/SPXC05XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/28/2025	07/24/2026	1	90,008	6363	4,518			289		7,825			(2,265)		115		0001
Purchased Call/S&P 500 INDEX/SPX915G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	420,896	6600	23,746			5,145		36,880			(11,808)		979		0001
Purchased Call/S&P 500 INDEX/SPXE171SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	336,258	6297	16,702			744		28,885			(8,374)		363		0001
Purchased Call/S&P 500 INDEX/SPX915FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	385,101	6600	19,803			4,291		30,161			(9,847)		896		0001
Purchased Call/S&P 500 INDEX/SPXE178SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	486,833	6439	24,919			3,786		41,353			(12,391)		953		0001
Purchased Call/S&P 500 INDEX/SPX915B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	863,697	6227	47,570			133		83,434			(23,654)		320		0001
Purchased Call/S&P 500 INDEX/SPX915FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	108,030	6615	5,431			1,140		8,450			(2,701)		248		0001
Purchased Call/S&P 500 INDEX/SPX915ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	110,718	6481	5,676			901		9,141			(2,822)		221		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	96,785	.6330	4,802			451		8,523			(2,388)		150		0001
Purchased Call/S&P 500 INDEX/SPX915ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	276,029	.6481	15,510			2,463		25,637			(7,712)		550		0001
Purchased Call/S&P 500 INDEX/SPXC05XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	970,070	.6389	52,106			3,338		95,084			(26,125)		1,244		0001
Purchased Call/S&P 500 INDEX/SPX915HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	1,106,034	.6644	55,715			13,347		84,764			(27,935)		2,700		0001
Purchased Call/S&P 500 INDEX/SPXC05YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/28/2026	1	520,488	.6390	25,676			1,920		46,337			(12,803)		721		0001
Purchased Call/S&P 500 INDEX/SPXE170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	192,419	.6244	10,264			397		18,085			(5,104)		195		0001
Purchased Call/S&P 500 INDEX/SPX915GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2025	09/18/2026	1	1,287,789	.6664	66,471			14,668		103,632			(33,420)		3,014		0001
Purchased Call/S&P 500 INDEX/SPXE179SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/27/2026	1	226,824	.6481	12,050			1,919		20,932			(6,008)		452		0001
Purchased Call/S&P 500 INDEX/SPXD17W8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/01/2026	1	292,545	.6198	15,506					27,548			(7,710)		77		0001
Purchased Call/S&P 500 INDEX/SPXE17A5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	94,134	.6416	4,801			836		7,949			(2,387)		197		0001
Purchased Call/S&P 500 INDEX/SPX915GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/17/2026	1	433,360	.6600	24,489			5,321		37,181			(12,211)		1,008		0001
Purchased Call/S&P 500 INDEX/SPXC05YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2026	1	90,044	.6363	4,633			373		7,989			(2,304)		129		0001
Purchased Call/S&P 500 INDEX/SPXC05XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	476,723	.6306	26,081			1,441		47,234			(12,969)		572		0001
Purchased Call/S&P 500 INDEX/SPXD17XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	1,161,559	.6226	62,846			1,215		112,656			(31,250)		860		0001
Purchased Call/S&P 500 INDEX/SPXE17ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	224,822	.6694	10,866			2,491		17,430			(5,403)		539		0001
Purchased Call/S&P 500 INDEX/SPX915BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/01/2026	1	234,322	.6198	12,258					20,592			(6,112)		61		0001
Purchased Call/S&P 500 INDEX/SPXE17ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/03/2026	1	426,503	.6448	24,459			4,348		40,239			(12,163)		900		0001
Purchased Call/S&P 500 INDEX/SPXE172SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	258,988	.6359	12,805			783		22,093			(6,367)		325		0001
Purchased Call/S&P 500 INDEX/SPXD051SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	470,239	.6389	23,382			2,410		40,731			(11,724)		759		0001
Purchased Call/S&P 500 INDEX/SPXE178SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	1,427,558	.6467	77,436			11,001		135,977			(38,825)		2,694		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	400,844	.6280	20,948			524		38,795			(10,417)		332		0001
Purchased Call/S&P 500 INDEX/SPXD051SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/13/2026	1	253,630	.6463	13,977			1,670		24,522			(6,950)		440		0001
Purchased Call/S&P 500 INDEX/SPXD051SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	420,166	.6373	22,245			2,519		36,543			(11,061)		713		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	89,995	.6280	4,292			107		7,699			(2,134)		74		0001
Purchased Call/S&P 500 INDEX/SPXD050SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	457,375	.6341	24,164			2,484		40,559			(12,016)		738		0001
Purchased Call/S&P 500 INDEX/SPXD053SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	1	60,724	.6497	3,003			487		5,503			(1,510)		122		0001
Purchased Call/S&P 500 INDEX/SPXD17W8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	653,407	.6230	31,910			529		56,551			(15,867)		452		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD057$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	1,044,369	.6605	54,112			12,927		82,956			(26,907)		2,549		0001
Purchased Call/S&P 500 INDEX/SPXE171$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	1,160,485	.6297	62,812			2,799		111,652			(31,493)		1,252		0001
Purchased Call/S&P 500 INDEX/SPXE175$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/12/2026	1	500,598	.6446	25,432			2,951		43,094			(12,646)		859		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	708,556	.6299	38,644			3,736		65,849			(19,216)		1,113		0001
Purchased Call/S&P 500 INDEX/SPXD051$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	755,172	.6389	41,005			4,226		73,606			(20,559)		1,218		0001
Purchased Call/S&P 500 INDEX/SPXE177$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	154,641	.6370	9,253			1,311		15,019			(4,601)		292		0001
Purchased Call/S&P 500 INDEX/SPXE17A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	08/31/2026	1	89,970	.6460	4,442			753		7,607			(2,221)		185		0001
Purchased Call/S&P 500 INDEX/SPXD051$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	660,506	.6373	38,377			4,347		64,806			(19,083)		1,120		0001
Purchased Call/S&P 500 INDEX/SPXD055$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	214,210	.6607	11,726			2,494		19,268			(5,831)		495		0001
Purchased Call/S&P 500 INDEX/SPXD055$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	2,192,442	.6607	109,527			23,297		175,680			(54,462)		5,068		0001
Purchased Call/S&P 500 INDEX/SPXD052$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	164,422	.6455	9,009			1,104		15,861			(4,517)		289		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	08/27/2025	08/26/2026	1	345,927	.6464	17,559			2,716		29,174			(8,731)		684		0001
Purchased Call/S&P 500 INDEX/SPXD052$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	783,114	.6453	41,117			5,039		71,174			(20,615)		1,375		0001
Purchased Call/S&P 500 INDEX/SPXE176$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/19/2026	1	1,180,787	.6411	61,526			8,328		106,439			(30,594)		2,185		0001
Purchased Call/S&P 500 INDEX/SPX915G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	1,043,069	.6641	50,902			12,019		80,030			(25,311)		2,532		0001
Purchased Call/S&P 500 INDEX/SPX915G$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	1,006,235	.6632	51,301			11,258		77,694			(25,510)		2,355		0001
Purchased Call/S&P 500 INDEX/SPXD17W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	703,260	.6227	35,057			98		62,957			(17,626)		260		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	08/27/2025	08/26/2026	1	900,886	.6465	50,065			7,745		85,565			(24,895)		1,780		0001
Purchased Call/S&P 500 INDEX/SPX915F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/16/2026	1	144,104	.6607	7,372			1,581		11,284			(3,676)		333		0001
Purchased Call/S&P 500 INDEX/SPXC05X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	414,400	.6306	21,626			1,195		38,496			(10,754)		497		0001
Purchased Call/S&P 500 INDEX/SPXC05X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/22/2026	1	600,757	.6308	32,929			1,910		57,042			(16,374)		737		0001
Purchased Call/S&P 500 INDEX/SPXE177$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2026	1	1,337,049	.6396	71,019			9,891		114,373			(35,412)		2,499		0001
Purchased Call/S&P 500 INDEX/SPXC05X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	457,097	.6389	22,209			1,423		39,119			(11,135)		586		0001
Purchased Call/S&P 500 INDEX/SPXE175$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	90,095	.6345	4,459			446		7,873			(2,217)		143		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	502,528	.6371	25,241			1,952		44,760			(12,551)		708		0001
Purchased Call/S&P 500 INDEX/SPXD172$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	136,228	.6260	7,282			183		13,035			(3,651)		113		0001
Purchased Call/S&P 500 INDEX/SPXC05X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	564,651	.6362	28,554			1,824		48,605			(14,199)		724		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	614,323	.6502	30,002			5,417		50,980			(14,918)		1,306		0001
Purchased Call/S&P 500 INDEX/SPX915D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	114,111	.6468	5,713			698		9,625			(2,841)		200		0001
Purchased Call/S&P 500 INDEX/SPXD054$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	306,431	.6513	15,458			2,989		25,132			(7,687)		676		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	47,721	.6339	2,208			184		4,256			(1,098)		70		0001
Purchased Call/S&P 500 INDEX/SPXE173$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	122,035	.6363	6,591			421		11,482			(3,278)		156		0001
Purchased Call/S&P 500 INDEX/SPXE171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	2,020,518	.6297	100,712			4,476		177,350			(50,079)		2,180		0001
Purchased Call/S&P 500 INDEX/SPXE177$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	326,140	.6370	18,392			2,613		29,828			(9,221)		616		0001
Purchased Call/S&P 500 INDEX/SPXD056$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	1,107,252	.6668	54,091			12,552		86,583			(26,897)		2,672		0001
Purchased Call/S&P 500 INDEX/SPXD17X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	335,251	.6226	16,524			320		28,757			(8,216)		248		0001
Purchased Call/S&P 500 INDEX/SPXE177$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	1,726,946	.6467	88,773			12,611		153,069			(44,510)		3,259		0001
Purchased Call/S&P 500 INDEX/SPX915D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	123,178	.6468	6,772			828		11,720			(3,367)		216		0001
Purchased Call/S&P 500 INDEX/SPXN13S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/15/2026	1	517,933	.6260	26,249			1,027		44,540			(13,125)		525		0001
Purchased Call/S&P 500 INDEX/SPX915F$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/11/2026	1	445,969	.6585	24,987			5,011		39,538			(12,528)		997		0001
Purchased Call/S&P 500 INDEX/SPXE17A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	163,968	.6460	7,853			1,272		13,688			(3,948)		330		0001
Purchased Call/S&P 500 INDEX/SPX915E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	186,358	.6449	9,037			1,198		15,734			(4,493)		341		0001
Purchased Call/S&P 500 INDEX/SPXD053$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/03/2025	08/31/2026	1	96,469	.6460	5,192			880		9,194			(2,596)		199		0001
Purchased Call/S&P 500 INDEX/SPXE170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	694,268	.6244	38,141			1,475		67,894			(18,966)		704		0001
Purchased Call/S&P 500 INDEX/SPXE170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	300,515	.6264	16,606			692		28,971			(8,257)		315		0001
Purchased Call/S&P 500 INDEX/SPXD055$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	1,327,022	.6587	73,480			14,696		120,000			(36,538)		2,967		0001
Purchased Call/S&P 500 INDEX/SPXE17C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	547,261	.6532	31,466			6,206		50,410			(15,647)		1,215		0001
Purchased Call/S&P 500 INDEX/SPXE175$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/12/2026	1	1,018,947	.6446	56,522			6,558		98,528			(28,106)		1,749		0001
Purchased Call/S&P 500 INDEX/SPXE17A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	1,187,476	.6460	62,482			10,123		112,415			(31,414)		2,387		0001
Purchased Call/S&P 500 INDEX/SPXC05X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	1	337,955	.6390	17,484			1,304		31,245			(8,694)		468		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	1	178,847	.6269	9,111			327		16,373			(4,531)		175		0001
Purchased Call/S&P 500 INDEX/SPX915E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2025	09/03/2026	1	316,340	.6435	16,721			2,973		26,199			(8,314)		667		0001
Purchased Call/S&P 500 INDEX/SPXD055$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	368,146	.6587	18,661			3,732		29,779			(9,279)		823		0001
Purchased Call/S&P 500 INDEX/SPXE17C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	343,594	.6532	18,012			3,552		28,204			(8,957)		763		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	616,967	6486	30,865			5,588		50,730			(15,475)		1,312		0001
Purchased Call/S&P 500 INDEX/SPXD17YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	756,718	6263	40,912			909		73,850			(20,343)		594		0001
Purchased Call/S&P 500 INDEX/SPXE172SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	606,035	6359	32,488			1,985		57,506			(16,155)		761		0001
Purchased Call/S&P 500 INDEX/SPXD054SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	379,773	6513	21,061			4,073		35,165			(10,473)		837		0001
Purchased Call/S&P 500 INDEX/SPXD17WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	90,058	6279	4,487			13		8,568			(2,256)		33		0001
Purchased Call/S&P 500 INDEX/SPXE179SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	612,391	6502	32,522			5,254		57,550			(16,172)		1,231		0001
Purchased Call/S&P 500 INDEX/SPXE17BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	99,071	6502	5,286			954		9,240			(2,628)		211		0001
Purchased Call/S&P 500 INDEX/SPXD05C9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	630,292	6699	32,236			10,119		46,906			(16,030)		1,761		0001
Purchased Call/S&P 500 INDEX/SPXE17H9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/09/2026	1	451,408	6553	24,398			6,815		35,717			(12,267)		1,187		0001
Purchased Call/S&P 500 INDEX/SPXD05A96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	1,105,803	6553	58,698			16,350		87,552			(29,430)		2,908		0001
Purchased Call/S&P 500 INDEX/SPXD058S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	833,513	6715	41,926			10,831		63,714			(20,848)		2,115		0001
Purchased Call/S&P 500 INDEX/SPXE17FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/30/2026	1	556,717	6688	28,644			7,201		43,081			(14,243)		1,397		0001
Purchased Call/S&P 500 INDEX/SPXD05K90	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	630,525	6813	31,874			13,088		44,397			(15,937)		2,008		0001
Purchased Call/S&P 500 INDEX/SPXD051SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	89,845	6617	4,253			1,645		6,287			(2,115)		279		0001
Purchased Call/S&P 500 INDEX/SPXE17FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/29/2026	1	253,609	6661	13,932			3,473		20,909			(6,947)		633		0001
Purchased Call/S&P 500 INDEX/SPXD051SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/18/2026	1	135,000	6617	6,566			2,561		10,131			(3,274)		420		0001
Purchased Call/S&P 500 INDEX/SPX9151SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2025	10/30/2026	1	212,673	6822	10,696			3,595		14,766			(5,319)		615		0001
Purchased Call/S&P 500 INDEX/SPXE17KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	365,934	6852	17,149			5,922		25,739			(8,527)		1,075		0001
Purchased Call/S&P 500 INDEX/SPX915HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	121,671	6735	5,813			1,787		8,756			(2,898)		337		0001
Purchased Call/S&P 500 INDEX/SPX9151SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	210,933	6875	10,619			3,461		14,383			(5,280)		602		0001
Purchased Call/S&P 500 INDEX/SPX9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	1,273,090	6735	61,084			18,899		91,933			(30,374)		3,542		0001
Purchased Call/S&P 500 INDEX/SPXE170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/24/2026	1	123,782	6705	5,944			2,404		8,424			(2,956)		393		0001
Purchased Call/S&P 500 INDEX/SPXE17KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	164,170	6852	8,474			2,926		12,892			(4,214)		482		0001
Purchased Call/S&P 500 INDEX/SPX915KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2025	12/18/2026	1	985,358	6835	54,478			25,942		71,485			(27,390)		3,372		0001
Purchased Call/S&P 500 INDEX/SPXE170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	912,473	6827	50,825			23,077		72,670			(25,483)		3,058		0001
Purchased Call/S&P 500 INDEX/SPX9151SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	321,202	6772	16,464			5,731		22,674			(8,187)		947		0001
Purchased Call/S&P 500 INDEX/SPX9151SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2025	10/28/2026	1	90,102	6883	4,231			1,402		5,988			(2,110)		258		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/11/2026	1	1,036,447	6827	51,364			23,321		72,074			(25,753)		3,474		0001
Purchased Call/S&P 500 INDEX/SPXD05FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	1,881,684	6789	91,367			32,232		136,620			(45,433)		5,572		0001
Purchased Call/S&P 500 INDEX/SPXE17RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	724,625	6775	33,780			15,952		45,631			(16,797)		2,480		0001
Purchased Call/S&P 500 INDEX/SPXD05MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	319,147	6899	15,153			6,861		21,362			(7,535)		1,070		0001
Purchased Call/S&P 500 INDEX/SPX9151SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	468,325	6720	23,217			8,278		34,080			(11,544)		1,392		0001
Purchased Call/S&P 500 INDEX/SPX915KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/18/2026	1	1,394,237	6835	70,831			33,541		94,325			(35,513)		4,772		0001
Purchased Call/S&P 500 INDEX/SPXD05ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2025	10/27/2026	1	273,539	6875	15,146			4,937		21,333			(7,531)		781		0001
Purchased Call/S&P 500 INDEX/SPXD051S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	99,171	6672	4,862			1,867		7,408			(2,418)		307		0001
Purchased Call/S&P 500 INDEX/SPXD051ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	561,196	6642	26,753			10,478		41,643			(13,303)		1,750		0001
Purchased Call/S&P 500 INDEX/SPXE17RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2026	1	98,880	6721	5,287			2,489		7,117			(2,636)		337		0001
Purchased Call/S&P 500 INDEX/SPXD05HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	909,232	6737	45,126			16,922		66,063			(22,439)		2,775		0001
Purchased Call/S&P 500 INDEX/SPXD050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	322,375	6721	18,162			8,526		25,713			(9,031)		1,100		0001
Purchased Call/S&P 500 INDEX/SPXE170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/01/2026	1	155,096	6813	7,700			3,291		10,703			(3,850)		504		0001
Purchased Call/S&P 500 INDEX/SPXD051S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	1	390,707	6734	18,189			6,859		28,471			(9,145)		1,192		0001
Purchased Call/S&P 500 INDEX/SPXD05HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	616,323	6735	28,638			10,769		44,893			(14,359)		1,881		0001
Purchased Call/S&P 500 INDEX/SPX915JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	99,997	6766	4,925			2,017		6,682			(2,449)		318		0001
Purchased Call/S&P 500 INDEX/SPXD051S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	1	844,522	6734	43,067			16,240		68,573			(21,653)		2,578		0001
Purchased Call/S&P 500 INDEX/SPX9151SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2025	11/06/2026	1	328,480	6729	19,274			6,891		26,428			(9,664)		976		0001
Purchased Call/S&P 500 INDEX/SPXD05MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	1,288,478	6841	65,979			29,344		88,614			(32,808)		4,292		0001
Purchased Call/S&P 500 INDEX/SPX915JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/24/2026	1	739,993	6705	42,427			17,159		60,342			(21,097)		2,348		0001
Purchased Call/S&P 500 INDEX/SPXE17JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	1	169,615	6822	9,489			3,198		13,576			(4,758)		490		0001
Purchased Call/S&P 500 INDEX/SPXD05MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	1,737,082	6847	95,007			41,992		134,098			(47,243)		5,768		0001
Purchased Call/S&P 500 INDEX/SPX915JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	489,616	6766	25,405			10,402		34,784			(12,633)		1,559		0001
Purchased Call/S&P 500 INDEX/SPXE17TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/30/2026	1	551,804	6896	26,483			13,426		37,049			(13,169)		1,954		0001
Purchased Call/S&P 500 INDEX/SPXD05MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2025	12/09/2026	1	299,751	6843	14,879			6,673		19,951			(7,419)		998		0001
Purchased Call/S&P 500 INDEX/SPX915JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	135,039	6832	6,684			2,437		9,249			(3,323)		408		0001
Purchased Call/S&P 500 INDEX/SPXB214SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2025	10/15/2026	1	912,423	6671	45,970			13,573		69,888			(22,921)		2,470		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD050$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	85,337	.6721	4,417			2,074		6,170			(2,197)		291		0001
Purchased Call/S&P 500 INDEX/SPXD05KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	232,265	.6813	12,625			5,336		17,867			(6,278)		754		0001
Purchased Call/S&P 500 INDEX/SPXD05LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	2,508,610	.6868	133,179			57,872		191,420			(66,774)		8,226		0001
Purchased Call/S&P 500 INDEX/SPXD05KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	1	1,010,972	.6826	50,610			21,530		70,199			(25,166)		3,294		0001
Purchased Call/S&P 500 INDEX/SPXD050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	102,622	.6721	5,074			2,382		7,043			(2,523)		350		0001
Purchased Call/S&P 500 INDEX/SPXD05A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	607,678	.6735	28,100			7,827		45,626			(14,089)		1,598		0001
Purchased Call/S&P 500 INDEX/SPXE17K$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	10/30/2026	1	1,943,195	.6840	92,291			31,193		138,475			(46,402)		5,617		0001
Purchased Call/S&P 500 INDEX/SPXD059$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	539,842	.6737	24,541			6,836		40,206			(12,203)		1,420		0001
Purchased Call/S&P 500 INDEX/SPXD05ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	164,136	.6775	9,544			3,031		13,456			(4,785)		461		0001
Purchased Call/S&P 500 INDEX/SPXE170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/11/2026	1	90,036	.6900	3,935			1,787		5,612			(1,973)		302		0001
Purchased Call/S&P 500 INDEX/SPXE17R$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	489,945	.6775	25,348			11,970		34,666			(12,604)		1,677		0001
Purchased Call/S&P 500 INDEX/SPXD05B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	109,506	.6664	6,358			1,895		9,418			(3,188)		298		0001
Purchased Call/S&P 500 INDEX/SPXD059$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/06/2026	1	310,887	.6740	15,634			4,201		23,445			(7,796)		805		0001
Purchased Call/S&P 500 INDEX/SPXD05GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	442,421	.6728	23,467			8,390		32,532			(11,766)		1,315		0001
Purchased Call/S&P 500 INDEX/SPXD05ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	1,457,513	.6792	75,853			24,087		106,148			(38,032)		4,091		0001
Purchased Call/S&P 500 INDEX/SPXD050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	89,976	.6803	4,360			2,041		6,291			(2,174)		306		0001
Purchased Call/S&P 500 INDEX/SPXD05GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/11/2026	1	337,657	.6847	16,668			6,124		23,854			(8,288)		1,023		0001
Purchased Call/S&P 500 INDEX/SPXD05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/10/2026	1	397,715	.6833	19,530			7,141		27,829			(9,738)		1,200		0001
Purchased Call/S&P 500 INDEX/SPXD05MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	135,860	.6847	6,687			2,956		9,306			(3,325)		451		0001
Purchased Call/S&P 500 INDEX/SPXD051SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	542,776	.6617	27,762			10,737		41,489			(13,805)		1,687		0001
Purchased Call/S&P 500 INDEX/SPXD050$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	179,837	.6928	8,646			4,251		11,865			(4,347)		626		0001
Purchased Call/S&P 500 INDEX/SPXD05BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	789,762	.6629	40,455			12,024		60,599			(20,116)		2,148		0001
Purchased Call/S&P 500 INDEX/SPXD05ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	1,424,358	.6891	69,599			22,879		98,720			(34,608)		4,084		0001
Purchased Call/S&P 500 INDEX/SPXD05KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2025	11/30/2026	1	1,632,443	.6830	88,867			37,314		128,148			(44,190)		5,285		0001
Purchased Call/S&P 500 INDEX/SPXE17T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/29/2026	1	456,512	.6906	22,259			11,160		30,296			(11,068)		1,612		0001
Purchased Call/S&P 500 INDEX/SPXB217$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	1	119,302	.6857	5,941			2,574		8,169			(2,954)		391		0001
Purchased Call/S&P 500 INDEX/SPXE17S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2025	12/23/2026	1	551,657	.6910	27,677			13,492		36,672			(13,763)		1,915		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD059SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	1,027,914	.6715	52,643			14,252		78,032			(26,177)		2,677		0001
Purchased Call/S&P 500 INDEX/SPXD051SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	122,306	.6672	6,385			2,452		9,828			(3,175)		379		0001
Purchased Call/S&P 500 INDEX/SPXD05BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	1,315,629	.6664	68,986			20,561		100,420			(34,588)		3,578		0001
Purchased Call/S&P 500 INDEX/SPXD058SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	710,560	.6716	36,146			9,364		54,198			(18,123)		1,803		0001
Purchased Call/S&P 500 INDEX/SPX915HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2025	10/01/2026	1	657,428	.6711	33,163			8,475		48,904			(16,491)		1,659		0001
Purchased Call/S&P 500 INDEX/SPXD05JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	211,202	.6539	11,049			4,358		15,983			(5,494)		661		0001
Purchased Call/S&P 500 INDEX/SPXD05AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	913,979	.6645	46,704			13,547		70,439			(23,224)		2,463		0001
Purchased Call/S&P 500 INDEX/SPXD05GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	357,113	.6851	16,181			6,023		25,177			(8,046)		1,086		0001
Purchased Call/S&P 500 INDEX/SPXD05KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	11/27/2026	1	259,411	.6849	12,724			5,296		18,073			(6,397)		831		0001
Purchased Call/S&P 500 INDEX/SPXD05LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	836,141	.6867	40,298			17,511		57,110			(20,205)		2,742		0001
Purchased Call/S&P 500 INDEX/SPXB216SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	932,607	.6603	49,017			19,389		69,986			(24,577)		2,919		0001
Purchased Call/S&P 500 INDEX/SPXD05KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	321,477	.6813	15,180			6,416		21,104			(7,548)		1,044		0001
Purchased Call/S&P 500 INDEX/SPXD050SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	1,806,003	.6909	88,210			43,245		117,735			(43,984)		6,288		0001
Purchased Call/S&P 500 INDEX/SPXD05FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2026	1	679,539	.6891	31,774			10,591		46,542			(15,800)		1,956		0001
Purchased Call/S&P 500 INDEX/SPXB217SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	1,080,645	.6850	53,530			23,047		75,247			(26,618)		3,532		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/22/2026	1	269,547	.6705	14,381			4,527		20,343			(7,171)		753		0001
Purchased Call/S&P 500 INDEX/SPXD05JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	888,060	.6539	51,686			20,387		75,856			(25,701)		2,779		0001
Purchased Call/S&P 500 INDEX/SPXB213SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	152,888	.6716	7,568			1,966		11,635			(3,805)		388		0001
Purchased Call/S&P 500 INDEX/SPXE170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2026	1	365,562	.6817	17,967			8,289		25,614			(8,934)		1,240		0001
Purchased Call/S&P 500 INDEX/SPXD059SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	577,919	.6747	28,366			7,822		43,292			(14,105)		1,512		0001
Purchased Call/S&P 500 INDEX/SPX915HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	148,256	.6735	8,167			2,504		12,034			(4,061)		411		0001
Purchased Call/S&P 500 INDEX/SPXB217SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	1	417,358	.6887	20,820			9,369		28,223			(10,353)		1,395		0001
Purchased Call/S&P 500 INDEX/SPXD05NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2025	12/16/2026	1	2,075,769	.6806	96,533			44,800		142,650			(48,001)		7,062		0001
Purchased Call/S&P 500 INDEX/SPX915NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/25/2027	1	1,205,599	.6946		58,481		38,825		76,517			(19,922)		4,888		0001
Purchased Call/S&P 500 INDEX/SPXF174SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2026	03/05/2027	1	703,276	.6831		34,739		23,968		46,682			(10,808)		2,899		0001
Purchased Call/S&P 500 INDEX/SPXF174SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/05/2027	1	709,446	.6831		34,129		23,416		47,091			(10,876)		2,924		0001
Purchased Call/S&P 500 INDEX/SPXB21ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2026	02/04/2027	1	1,428,603	.6883		72,564		44,311		92,912			(28,298)		5,533		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9150$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/17/2027	1	831,824	.6716		40,429		28,926		56,722			(11,551)		3,510		0001
Purchased Call/S&P 500 INDEX/SPX915N$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2026	02/19/2027	1	188,207	.6910		9,303		6,055		12,232			(3,256)		753		0001
Purchased Call/S&P 500 INDEX/SPX915N$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/18/2027	1	901,361	.6881		44,344		28,577		59,200			(15,959)		3,601		0001
Purchased Call/S&P 500 INDEX/SPXD05X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	258,276	.6798		13,724		8,349		17,685			(5,429)		1,003		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	90,075	.6833		4,570		2,885		6,135			(1,688)		355		0001
Purchased Call/S&P 500 INDEX/SPXD05V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/02/2026	01/29/2027	1	458,583	.6974		22,763		13,442		29,437			(9,332)		1,752		0001
Purchased Call/S&P 500 INDEX/SPXE054$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/30/2026	03/25/2027	1	572,267	.6369		28,851		21,518		44,059			(7,373)		2,452		0001
Purchased Call/S&P 500 INDEX/SPXE051$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	1,525,427	.6879		75,601		50,541		100,106			(25,130)		6,198		0001
Purchased Call/S&P 500 INDEX/SPXE17X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	02/03/2027	1	175,266	.6918		8,659		5,191		11,643			(3,473)		677		0001
Purchased Call/S&P 500 INDEX/SPX915M$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2026	02/09/2027	1	218,398	.6965		10,696		6,589		13,794			(4,114)		855		0001
Purchased Call/S&P 500 INDEX/SPXE052$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/09/2027	1	501,838	.6796		24,643		17,134		33,923			(7,535)		2,085		0001
Purchased Call/S&P 500 INDEX/SPXB21D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	1,041,093	.6632		54,678		38,686		73,420			(16,055)		4,351		0001
Purchased Call/S&P 500 INDEX/SPXE054$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	1	140,146	.6581		7,074		5,179		9,900			(1,905)		598		0001
Purchased Call/S&P 500 INDEX/SPXE052$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/10/2027	1	797,953	.6781		39,754		27,674		54,474			(12,123)		3,322		0001
Purchased Call/S&P 500 INDEX/SPXE050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2026	02/19/2027	1	489,930	.6910		23,403		15,189		32,497			(8,233)		1,961		0001
Purchased Call/S&P 500 INDEX/SPXE051$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	03/01/2027	1	2,832,905	.6879		154,196		103,507		206,628			(50,834)		11,581		0001
Purchased Call/S&P 500 INDEX/SPXE052$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/05/2027	1	1,178,149	.6740		58,909		40,531		81,398			(18,440)		4,856		0001
Purchased Call/S&P 500 INDEX/SPXE17US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/06/2027	1	746,017	.6945		36,386		18,997		49,040			(17,393)		2,691		0001
Purchased Call/S&P 500 INDEX/SPXE051$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	2,156,401	.6909		102,282		68,378		136,247			(34,000)		8,761		0001
Purchased Call/S&P 500 INDEX/SPX915X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/05/2026	01/04/2027	1	1,363,742	.6858		77,200		39,879		102,979			(37,327)		4,894		0001
Purchased Call/S&P 500 INDEX/SPXE17V$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/08/2027	1	883,406	.6921		47,993		25,534		62,715			(22,467)		3,204		0001
Purchased Call/S&P 500 INDEX/SPXE17V$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/08/2027	1	1,184,221	.6966		58,330		31,033		76,560			(27,307)		4,294		0001
Purchased Call/S&P 500 INDEX/SPXE17T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	12/31/2026	1	376,561	.6858		17,537		8,989		22,763			(8,548)		1,337		0001
Purchased Call/S&P 500 INDEX/SPXE17U$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/07/2027	1	1,202,907	.6921		58,790		31,028		79,883			(27,942)		4,351		0001
Purchased Call/S&P 500 INDEX/SPXB21D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	1,005,310	.6477		49,069		36,494		75,032			(12,842)		4,307		0001
Purchased Call/S&P 500 INDEX/SPX915M$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2026	02/17/2027	1	441,326	.6843		22,438		14,318		29,522			(8,137)		1,759		0001
Purchased Call/S&P 500 INDEX/SPXE053$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/16/2026	03/12/2027	1	2,662,134	.6632		153,012		108,259		207,645			(44,929)		11,126		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2026	02/19/2027	1	1,274,966	.6869		68,438		44,542		89,284			(23,953)		5,104		0001
Purchased Call/S&P 500 INDEX/SPXE17XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	1,635,332	.6969		90,306		53,180		122,807			(37,462)		6,246		0001
Purchased Call/S&P 500 INDEX/SPXE17VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/12/2027	1	180,026	.6977		8,660		4,665		11,586			(3,997)		660		0001
Purchased Call/S&P 500 INDEX/SPXE17XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	01/29/2027	1	98,891	.6939		4,521		2,685		6,088			(1,839)		378		0001
Purchased Call/S&P 500 INDEX/SPXF175SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	1,022,371	.6673		51,397		36,264		72,784			(15,391)		4,273		0001
Purchased Call/S&P 500 INDEX/SPXD05USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/23/2026	01/22/2027	1	1,931,025	.6913		96,767		55,103		129,094			(42,003)		7,253		0001
Purchased Call/S&P 500 INDEX/SPXE17YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/04/2027	1	291,092	.6883		13,901		8,418		19,558			(5,538)		1,127		0001
Purchased Call/S&P 500 INDEX/SPX9150SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2026	03/11/2027	1	113,559	.6776		4,905		3,476		6,650			(1,435)		474		0001
Purchased Call/S&P 500 INDEX/SPXF173SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/04/2027	1	89,851	.6870		4,262		2,921		5,975			(1,362)		370		0001
Purchased Call/S&P 500 INDEX/SPX9150S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2026	02/26/2027	1	1,122,560	.6879		54,810		36,847		70,814			(18,016)		4,561		0001
Purchased Call/S&P 500 INDEX/SPXF173S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	02/26/2027	1	152,385	.6879		7,175		4,810		9,766			(2,372)		619		0001
Purchased Call/S&P 500 INDEX/SPXD05T5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/22/2026	01/20/2027	1	174,603	.6797		9,276		5,245		12,047			(4,063)		653		0001
Purchased Call/S&P 500 INDEX/SPXD05T5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/22/2026	01/21/2027	1	808,039	.6876		40,604		23,009		53,813			(17,736)		3,028		0001
Purchased Call/S&P 500 INDEX/SPXD05V5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/27/2026	01/26/2027	1	90,000	.6950		4,569		2,638		5,876			(1,933)		341		0001
Purchased Call/S&P 500 INDEX/SPXD05V5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/27/2026	01/22/2027	1	1,974,070	.6915		113,310		64,884		146,390			(48,471)		7,415		0001
Purchased Call/S&P 500 INDEX/SPXB21D3S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	710,841	.6673		36,244		25,643		49,138			(10,642)		2,971		0001
Purchased Call/S&P 500 INDEX/SPXD05W54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/03/2026	01/29/2027	1	150,413	.6963		6,985		4,136		9,498			(2,852)		575		0001
Purchased Call/S&P 500 INDEX/SPX915LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/22/2027	1	1,966,206	.6915		99,652		56,904		127,094			(42,787)		7,386		0001
Purchased Call/S&P 500 INDEX/SPXK007SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2026	02/05/2027	1	821,616	.6798		47,555		29,091		60,177			(18,494)		3,189		0001
Purchased Call/S&P 500 INDEX/SPXD05SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/21/2026	01/20/2027	1	252,907	.6797		13,039		7,312		16,984			(5,731)		945		0001
Purchased Call/S&P 500 INDEX/SPXD05W5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/06/2026	02/02/2027	1	1,193,022	.6976		64,078		38,770		88,965			(25,560)		4,599		0001
Purchased Call/S&P 500 INDEX/SPXB21D5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/10/2027	1	67,755	.6780		2,759		1,947		3,798			(815)		282		0001
Purchased Call/S&P 500 INDEX/SPXD05VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/27/2026	01/22/2027	1	188,167	.6915		9,757		5,587		12,462			(4,174)		707		0001
Purchased Call/S&P 500 INDEX/SPXF175SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/11/2027	1	171,112	.6777		7,815		5,508		11,428			(2,347)		714		0001
Purchased Call/S&P 500 INDEX/SPXD05YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/11/2026	02/10/2027	1	495,089	.6942		24,777		15,331		32,352			(9,461)		1,944		0001
Purchased Call/S&P 500 INDEX/SPX915NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/24/2027	1	350,741	.6890		17,687		11,725		22,716			(6,042)		1,419		0001
Purchased Call/S&P 500 INDEX/SPX9150SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/16/2027	1	123,100	.6699		5,970		4,267		8,299			(1,711)		518		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/05/2027	1	1,870,007	.6932		95,395		58,194		123,055			(37,260)		7,259		0001
Purchased Call/S&P 500 INDEX/SPX915NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	02/26/2027	1	825,147	.6909		40,522		27,015		54,402			(13,693)		3,352		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	1,526,620	.6836		84,831		53,552		115,471			(31,340)		6,020		0001
Purchased Call/S&P 500 INDEX/SPXD05YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/09/2027	1	232,698	.6965		10,986		6,786		14,379			(4,207)		911		0001
Purchased Call/S&P 500 INDEX/SPXD05II$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/01/2027	1	1,205,618	.6939		61,144		36,415		83,294			(24,761)		4,637		0001
Purchased Call/S&P 500 INDEX/SPXK006S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	01/29/2027	1	2,148,293	.6939		109,810		64,846		140,842			(45,019)		8,206		0001
Purchased Call/S&P 500 INDEX/SPXD05YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/10/2027	1	642,611	.6947		30,003		18,826		41,253			(11,355)		2,523		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	1,234,490	.6836		62,653		39,552		84,203			(23,147)		4,868		0001
Purchased Call/S&P 500 INDEX/SPXF171$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/19/2027	1	464,035	.6867		23,931		15,489		31,026			(8,547)		1,858		0001
Purchased Call/S&P 500 INDEX/SPXF173SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2026	03/03/2027	1	539,970	.6817		28,186		19,076		36,587			(9,137)		2,216		0001
Purchased Call/S&P 500 INDEX/SPXK000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	12/31/2026	1	456,741	.6856		20,508		10,483		27,213			(10,026)		1,621		0001
Purchased Call/S&P 500 INDEX/SPXK000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	12/31/2026	1	807,529	.6856		41,224		21,073		55,512			(20,154)		2,867		0001
Purchased Call/S&P 500 INDEX/SPXK005SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/27/2027	1	237,267	.6979		11,376		6,655		15,119			(4,764)		902		0001
Purchased Call/S&P 500 INDEX/SPXD05YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/12/2027	1	545,135	.6833		27,649		17,406		36,643			(10,407)		2,150		0001
Purchased Call/S&P 500 INDEX/SPXF177ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2026	03/24/2027	1	1,013,106	.6556		52,783		38,786		72,907			(14,066)		4,332		0001
Purchased Call/S&P 500 INDEX/SPXE17XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	01/29/2027	1	196,460	.6969		9,405		5,539		12,524			(3,902)		750		0001
Purchased Call/S&P 500 INDEX/SPXE17XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2026	01/28/2027	1	1,370,738	.6978		66,786		39,144		88,743			(27,889)		5,223		0001
Purchased Call/S&P 500 INDEX/SPXK00D8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2026	03/12/2027	1	623,666	.6632		32,537		23,085		43,270			(9,490)		2,606		0001
Purchased Call/S&P 500 INDEX/SPXK00D8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/18/2027	1	1,000,279	.6625		51,966		37,531		72,346			(14,705)		4,229		0001
Purchased Call/S&P 500 INDEX/SPXE17TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2026	01/05/2027	1	98,140	.6902		4,975		2,583		6,602			(2,392)		353		0001
Purchased Call/S&P 500 INDEX/SPXF174SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2026	03/11/2027	1	1,422,540	.6776		68,366		48,046		96,936			(20,660)		5,933		0001
Purchased Call/S&P 500 INDEX/SPXD05RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/13/2027	1	1,165,137	.6968		55,125		29,847		75,101			(25,291)		4,280		0001
Purchased Call/S&P 500 INDEX/SPXD05SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2026	01/15/2027	1	2,392,072	.6940		106,204		58,738		155,547			(47,497)		8,831		0001
Purchased Call/S&P 500 INDEX/SPXD05SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2026	01/15/2027	1	3,053,232	.6940		148,847		82,323		222,219			(66,568)		11,272		0001
Purchased Call/S&P 500 INDEX/SPXE050SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/23/2027	1	99,076	.6838		5,144		3,368		6,723			(1,781)		400		0001
Purchased Call/S&P 500 INDEX/SPXK00CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/04/2027	1	1,508,208	.6870		75,679		51,714		104,408			(24,325)		6,203		0001
Purchased Call/S&P 500 INDEX/SPXF179S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2026	03/25/2027	1	632,155	.6369		35,808		26,781		49,801			(9,077)		2,708		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	424,086	.6606		20,545		14,895		29,882			(5,757)		1,797		0001
Purchased Call/S&P 500 INDEX/SPXK00EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	1,532,867	.6610		79,772		57,996		112,125			(21,876)		6,493		0001
Purchased Call/S&P 500 INDEX/SPXP132S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/10/2027	1	208,065	.6785		9,837		6,905		14,007			(2,981)		866		0001
Purchased Call/S&P 500 INDEX/SPXP135SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/30/2026	03/25/2027	1	361,865	.6477		16,755		12,496		26,266			(4,282)		1,550		0001
Purchased Call/S&P 500 INDEX/SPX013V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2026	01/29/2027	1	63,002	.6975		2,478		1,484		3,541			(1,004)		241		0001
Purchased Call/S&P 500 INDEX/SPXE050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/24/2026	02/23/2027	1	1,308,961	.6838		64,639		42,319		84,024			(22,375)		5,285		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/11/2027	1	762,485	.6941		35,971		22,607		49,475			(13,576)		3,000		0001
Purchased Call/S&P 500 INDEX/SPXP135S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/23/2027	1	515,467	.6581		26,074		19,140		36,173			(6,967)		2,200		0001
Purchased Call/S&P 500 INDEX/SPXP135SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	964,075	.6592		42,855		31,872		67,755			(11,215)		4,130		0001
Purchased Call/S&P 500 INDEX/SPXP135SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	1,052,362	.6592		50,520		37,469		74,549			(13,324)		4,509		0001
Purchased Call/S&P 500 INDEX/SPXE17VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/14/2027	1	987,524	.6946		47,702		26,176		62,861			(21,754)		3,637		0001
Purchased Call/S&P 500 INDEX/SPXE17VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/08/2027	1	180,205	.6943		8,877		4,736		11,775			(4,142)		653		0001
Purchased Call/S&P 500 INDEX/SPXE17VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/14/2027	1	640,483	.6929		32,522		17,846		42,844			(14,831)		2,359		0001
Purchased Call/S&P 500 INDEX/SPXK007SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2026	02/05/2027	1	181,458	.6798		8,185		4,993		10,100			(3,197)		704		0001
Purchased Call/S&P 500 INDEX/SPXK009SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/17/2027	1	135,025	.6843		7,028		4,535		9,132			(2,524)		538		0001
Purchased Call/S&P 500 INDEX/SPXE050SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/23/2026	02/19/2027	1	2,128,129	.6910		110,085		71,448		154,927			(38,728)		8,520		0001
Purchased Call/S&P 500 INDEX/SPXF173SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/02/2027	1	483,080	.6882		23,767		16,064		31,386			(7,726)		1,979		0001
Purchased Call/S&P 500 INDEX/SPX013XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/16/2027	1	506,301	.6835		25,301		16,120		33,555			(9,201)		2,014		0001
Purchased Call/S&P 500 INDEX/SPXK00ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	4,177,160	.6506		237,424		172,612		326,114			(65,111)		17,695		0001
Purchased Call/S&P 500 INDEX/SPX013PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	1,078,012	.6846		52,840		26,935		73,189			(26,056)		3,827		0001
Purchased Call/S&P 500 INDEX/SPX0130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/08/2027	1	625,628	.6920		31,394		16,656		40,830			(14,834)		2,269		0001
Purchased Call/S&P 500 INDEX/SPX9150$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2026	03/16/2027	1	296,802	.6699		15,125		10,780		20,322			(4,363)		1,250		0001
Purchased Call/S&P 500 INDEX/SPX915NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/25/2026	02/24/2027	1	1,056,719	.6890		54,707		35,967		68,637			(18,787)		4,275		0001
Purchased Call/S&P 500 INDEX/SPX915LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	1,580,357	.6944		78,703		43,407		101,810			(35,676)		5,835		0001
Purchased Call/S&P 500 INDEX/SPX915MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2026	02/08/2027	1	3,357,573	.6932		187,613		115,055		239,364			(72,674)		13,122		0001
Purchased Call/S&P 500 INDEX/SPXP131SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	03/08/2027	1	2,197,247	.6740		117,787		81,345		163,904			(36,566)		9,110		0001
Purchased Call/S&P 500 INDEX/SPXB211S$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/03/2027	1	270,275	.7554		12,619		11,846		12,964			(869)		1,300		0001
Purchased Call/S&P 500 INDEX/SPX915PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	954,234	.6583		49,929		38,246		68,600			(11,756)		4,149		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915Q0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/28/2027	1	862,307	.7139		44,983		37,403		52,787			(7,662)		3,922		0001
Purchased Call/S&P 500 INDEX/SPX915S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/18/2027	1	284,262	.7403		14,259		12,644		15,078			(1,645)		1,335		0001
Purchased Call/S&P 500 INDEX/SPX915Q$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2026	04/29/2027	1	734,732	.7136		40,336		33,838		45,033			(6,760)		3,347		0001
Purchased Call/S&P 500 INDEX/SPX915RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2026	05/07/2027	1	477,559	.7337		25,419		21,889		26,401			(3,701)		2,204		0001
Purchased Call/S&P 500 INDEX/SPX915RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/12/2027	1	193,155	.7402		10,292		9,031		10,222			(1,333)		899		0001
Purchased Call/S&P 500 INDEX/SPX915PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	225,611	.6583		12,098		9,268		16,715			(2,849)		981		0001
Purchased Call/S&P 500 INDEX/SPX9150$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/01/2027	1	466,183	.6575		24,580		18,813		33,713			(5,804)		2,023		0001
Purchased Call/S&P 500 INDEX/SPXB21HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	888,061	.7580		43,863		40,442		40,565			(3,524)		4,235		0001
Purchased Call/S&P 500 INDEX/SPXF17B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/09/2027	1	139,163	.6817		8,346		6,593		9,869			(1,767)		613		0001
Purchased Call/S&P 500 INDEX/SPX915Q$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2026	04/23/2027	1	275,057	.7108		15,020		12,384		17,222			(2,663)		1,241		0001
Purchased Call/S&P 500 INDEX/SPX915QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	846,702	.7108		46,262		38,038		53,280			(8,515)		3,819		0001
Purchased Call/S&P 500 INDEX/SPXB21LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/11/2027	1	1,977,883	.7431		103,213		99,188		100,384			(4,289)		9,629		0001
Purchased Call/S&P 500 INDEX/SPXB21G$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2026	04/21/2027	1	822,782	.7064		41,190		33,732		48,663			(7,716)		3,698		0001
Purchased Call/S&P 500 INDEX/SPXB21HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/19/2027	1	1,143,792	.7354		58,457		51,998		60,537			(6,584)		5,380		0001
Purchased Call/S&P 500 INDEX/SPX915PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	745,422	.6583		37,562		28,773		51,360			(8,844)		3,241		0001
Purchased Call/S&P 500 INDEX/SPX915RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	04/30/2027	1	1,063,490	.7209		56,979		47,957		63,574			(9,392)		4,853		0001
Purchased Call/S&P 500 INDEX/SPXE056$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	515,000	.7126		26,853		21,617		32,393			(5,281)		2,295		0001
Purchased Call/S&P 500 INDEX/SPXB21HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	1,226,814	.7580		65,485		60,378		60,239			(5,261)		5,850		0001
Purchased Call/S&P 500 INDEX/SPXF17G$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/06/2027	1	1,181,658	.7365		58,244		50,132		61,055			(8,504)		5,445		0001
Purchased Call/S&P 500 INDEX/SPXB210$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/23/2027	1	650,745	.7365		31,438		31,004		33,547			(518)		3,222		0001
Purchased Call/S&P 500 INDEX/SPXF17F$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2026	04/30/2027	1	179,893	.7230		9,325		7,893		10,311			(1,451)		821		0001
Purchased Call/S&P 500 INDEX/SPXB21G$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	1	831,373	.7174		38,810		32,163		45,850			(6,717)		3,775		0001
Purchased Call/S&P 500 INDEX/SPXF17B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/09/2027	1	1,089,307	.6825		57,780		45,261		75,722			(12,858)		4,796		0001
Purchased Call/S&P 500 INDEX/SPXF171$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	1,190,925	.7473		58,644		53,074		58,134			(5,701)		5,619		0001
Purchased Call/S&P 500 INDEX/SPXB21HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/18/2027	1	275,784	.7403		14,298		12,714		14,812			(1,615)		1,295		0001
Purchased Call/S&P 500 INDEX/SPXB21LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/11/2027	1	742,154	.7431		41,673		40,048		40,432			(1,732)		3,613		0001
Purchased Call/S&P 500 INDEX/SPXB21JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/04/2027	1	782,379	.7384		38,254		36,016		39,425			(2,331)		3,770		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/12/2027	1	89,958	7401		3,838		3,340		3,929			(506)		419		0001
Purchased Call/S&P 500 INDEX/SPXE05B3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2026	05/27/2027	1	339,475	7520		17,698		16,223		16,955			(1,604)		1,616		0001
Purchased Call/S&P 500 INDEX/SPX915TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/30/2026	06/28/2027	1	4,391,718	7354		246,942		246,942		244,715					21,898		0001
Purchased Call/S&P 500 INDEX/SPXB21KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/10/2027	1	880,637	7267		46,693		44,618		49,496			(2,437)		4,281		0001
Purchased Call/S&P 500 INDEX/SPXF17GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/06/2027	1	1,980,408	7365		100,385		86,164		109,392			(14,892)		9,126		0001
Purchased Call/S&P 500 INDEX/SPXB21LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/11/2027	1	195,963	7394		9,466		9,071		9,841			(468)		954		0001
Purchased Call/S&P 500 INDEX/SPXE05BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/27/2027	1	700,115	7174		36,995		31,002		41,915			(6,234)		3,179		0001
Purchased Call/S&P 500 INDEX/SPX915RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/04/2026	04/30/2027	1	1,280,454	7230		65,901		55,621		75,613			(10,405)		5,843		0001
Purchased Call/S&P 500 INDEX/SPX915PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/07/2026	04/02/2027	1	1,085,013	6583		58,382		44,847		82,047			(13,622)		4,718		0001
Purchased Call/S&P 500 INDEX/SPXB21ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/08/2027	1	306,142	6783		16,750		13,074		21,738			(3,773)		1,345		0001
Purchased Call/S&P 500 INDEX/SPXE056SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	166,361	7041		8,737		7,053		10,400			(1,699)		741		0001
Purchased Call/S&P 500 INDEX/SPXE057S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/20/2027	1	453,839	7109		23,571		19,078		28,497			(4,533)		2,037		0001
Purchased Call/S&P 500 INDEX/SPXE059S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2026	05/11/2027	1	941,790	7413		48,172		41,900		49,322			(6,370)		4,375		0001
Purchased Call/S&P 500 INDEX/SPXF17CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/14/2027	1	90,178	6967		5,181		4,154		6,000			(1,059)		401		0001
Purchased Call/S&P 500 INDEX/SPXB210S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/17/2027	1	988,990	7420		52,422		51,397		52,591			(1,165)		4,856		0001
Purchased Call/S&P 500 INDEX/SPXF17KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	260,040	7584		12,434		11,675		12,759			(854)		1,253		0001
Purchased Call/S&P 500 INDEX/SPXF171S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/19/2027	1	89,962	7354		4,868		4,379		4,973			(536)		423		0001
Purchased Call/S&P 500 INDEX/SPXF170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/29/2027	1	377,963	7440		20,545		20,545		20,405					1,887		0001
Purchased Call/S&P 500 INDEX/SPXF17JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/01/2027	1	90,101	7600		4,601		4,270		4,331			(342)		432		0001
Purchased Call/S&P 500 INDEX/SPXF17KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	822,763	7554		44,088		41,272		41,142			(3,149)		3,959		0001
Purchased Call/S&P 500 INDEX/SPXE057S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/27/2026	04/26/2027	1	890,311	7165		47,291		39,061		55,007			(8,315)		4,036		0001
Purchased Call/S&P 500 INDEX/SPXE05BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/26/2027	1	338,771	7519		17,250		15,678		16,910			(1,611)		1,611		0001
Purchased Call/S&P 500 INDEX/SPXE05BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/21/2027	1	269,714	7473		14,006		12,711		13,772			(1,326)		1,273		0001
Purchased Call/S&P 500 INDEX/SPX9150S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/21/2027	1	1,038,219	7064		55,913		45,410		65,042			(10,599)		4,667		0001
Purchased Call/S&P 500 INDEX/SPXE055S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2027	1	2,118,838	6529		114,171		86,101		159,260			(28,229)		9,179		0001
Purchased Call/S&P 500 INDEX/SPXE05CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2026	05/28/2027	1	2,536,747	7564		130,721		120,190		124,101			(11,492)		12,097		0001
Purchased Call/S&P 500 INDEX/SPXF17LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	813,808	7511		41,655		40,611		41,705			(1,488)		3,990		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,294,803	.7446		67,737		61,133		68,034			(7,258)		6,109		0001
Purchased Call/S&P 500 INDEX/SPXF171$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	987,243	.7473		51,887		46,960		51,393			(5,045)		4,658		0001
Purchased Call/S&P 500 INDEX/SPXE05C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2026	05/27/2027	1	1,274,711	.7520		64,971		59,722		62,017			(5,727)		6,069		0001
Purchased Call/S&P 500 INDEX/SPX915S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	940,601	.7408		46,817		41,340		49,710			(5,577)		4,390		0001
Purchased Call/S&P 500 INDEX/SPXF17BS$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/14/2027	1	1,599,122	.6967		83,876		66,499		101,424			(17,513)		7,102		0001
Purchased Call/S&P 500 INDEX/SPXF17D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	132,064	.7041		7,332		5,886		8,589			(1,491)		589		0001
Purchased Call/S&P 500 INDEX/SPXB21N$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	262,203	.7420		13,028		12,738		12,986			(430)		1,287		0001
Purchased Call/S&P 500 INDEX/SPX00Q$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2026	06/10/2027	1	108,878	.7267		6,156		5,883		6,506			(321)		529		0001
Purchased Call/S&P 500 INDEX/SPXF17N$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	864,618	.7358		41,888		41,772		44,745			(460)		4,293		0001
Purchased Call/S&P 500 INDEX/SPX00S$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/17/2027	1	408,991	.7501		19,866		19,532		21,088			(387)		2,008		0001
Purchased Call/S&P 500 INDEX/SPXF17D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	2,463,816	.7041		130,772		104,981		152,600			(26,586)		10,981		0001
Purchased Call/S&P 500 INDEX/SPXF17J$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	05/28/2027	1	234,163	.7564		12,183		11,233		11,291			(979)		1,117		0001
Purchased Call/S&P 500 INDEX/SPXE059$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2026	05/12/2027	1	686,274	.7401		35,738		31,098		36,610			(4,713)		3,193		0001
Purchased Call/S&P 500 INDEX/SPXX001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2026	04/19/2027	1	1,558,537	.7126		77,377		62,415		92,747			(15,093)		6,982		0001
Purchased Call/S&P 500 INDEX/SPXE05C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2027	1	108,967	.7387		5,351		5,070		6,071			(294)		529		0001
Purchased Call/S&P 500 INDEX/SPXF17J$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2027	1	615,249	.7610		29,214		27,116		27,584			(2,167)		2,956		0001
Purchased Call/S&P 500 INDEX/SPX915R$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/13/2027	1	310,126	.7444		16,204		14,223		16,051			(2,092)		1,445		0001
Purchased Call/S&P 500 INDEX/SPXF17D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/22/2027	1	1,176,916	.7138		60,777		49,804		72,905			(11,354)		5,299		0001
Purchased Call/S&P 500 INDEX/SPXF17K$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/04/2027	1	778,778	.7384		42,381		39,902		43,632			(2,583)		3,753		0001
Purchased Call/S&P 500 INDEX/SPXF17K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	357,089	.7584		16,154		15,166		16,589			(1,109)		1,721		0001
Purchased Call/S&P 500 INDEX/SPXX00S$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	1	699,590	.7420		38,584		37,725		38,482			(1,272)		3,435		0001
Purchased Call/S&P 500 INDEX/SPX915Q$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/20/2027	1	267,947	.7109		14,324		11,626		16,834			(2,723)		1,202		0001
Purchased Call/S&P 500 INDEX/SPXE05C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2027	1	100,933	.7387		4,413		4,182		4,976			(242)		490		0001
Purchased Call/S&P 500 INDEX/SPXE058$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/28/2027	1	89,977	.7139		4,928		4,131		5,560			(828)		409		0001
Purchased Call/S&P 500 INDEX/SPXF171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/20/2027	1	740,885	.7433		38,455		34,599		39,289			(4,226)		3,490		0001
Purchased Call/S&P 500 INDEX/SPX915Q$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2026	04/23/2027	1	1,253,973	.7165		62,621		51,632		72,142			(11,102)		5,656		0001
Purchased Call/S&P 500 INDEX/SPXX00S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/16/2027	1	728,788	.7511		37,309		36,475		37,158			(1,233)		3,573		0001
Purchased Call/S&P 500 INDEX/SPXX00H$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/02/2027	1	1,532,689	.6583		84,417		65,027		107,252			(19,517)		6,664		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/10/2027	1	149,230	.7267		8,483		8,128		8,774			(421)		725		0001
Purchased Call/S&P 500 INDEX/SPXE058SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/11/2026	05/07/2027	1	870,756	.7399		44,403		38,343		46,529			(6,150)		4,019		0001
Purchased Call/S&P 500 INDEX/SPXK00JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/24/2026	04/22/2027	1	332,778	.7138		17,558		14,428		20,479			(3,241)		1,498		0001
Purchased Call/S&P 500 INDEX/SPXK00H8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/08/2026	04/07/2027	1	669,720	.6617		38,349		29,662		49,232			(8,744)		2,938		0001
Purchased Call/S&P 500 INDEX/SPXF17DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/15/2027	1	1,086,641	.7023		61,246		49,133		71,586			(12,485)		4,835		0001
Purchased Call/S&P 500 INDEX/SPXK00KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/24/2026	04/23/2027	1	778,763	.7108		40,929		33,653		47,419			(7,534)		3,512		0001
Purchased Call/S&P 500 INDEX/SPXK00SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/23/2026	06/22/2027	1	318,286	.7473		14,432		14,192		15,244			(278)		1,574		0001
Purchased Call/S&P 500 INDEX/SPXP1398E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/08/2027	1	90,102	.6783		4,755		3,722		6,131			(1,061)		396		0001
Purchased Call/S&P 500 INDEX/SPXK00I$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/14/2026	04/09/2027	1	539,417	.6819		30,426		23,967		36,882			(6,508)		2,375		0001
Purchased Call/S&P 500 INDEX/SPXF17KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/02/2027	1	562,168	.7610		28,246		26,436		26,219			(2,023)		2,701		0001
Purchased Call/S&P 500 INDEX/SPXK00S8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/22/2026	06/17/2027	1	4,128,759	.7501		219,077		214,793		219,937			(4,868)		20,273		0001
Purchased Call/S&P 500 INDEX/SPXF17CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/15/2027	1	680,436	.7023		35,899		28,719		43,854			(7,397)		3,027		0001
Purchased Call/S&P 500 INDEX/SPXK00HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/13/2026	04/09/2027	1	270,128	.6825		14,624		11,487		18,741			(3,160)		1,189		0001
Purchased Call/S&P 500 INDEX/SPXB21ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/01/2027	1	1,703,008	.6575		90,013		68,510		127,552			(22,009)		7,391		0001
Purchased Call/S&P 500 INDEX/SPXF17NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/24/2027	1	89,882	.7358		4,767		4,753		5,108			(53)		446		0001
Purchased Call/S&P 500 INDEX/SPXF17KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	1,350,264	.7554		66,731		62,468		62,507			(4,767)		6,497		0001
Purchased Call/S&P 500 INDEX/SPXK00TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/25/2026	06/24/2027	1	1,154,980	.7358		57,375		57,057		61,203			(788)		5,727		0001
Purchased Call/S&P 500 INDEX/SPX915SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	352,183	.7501		17,764		15,642		17,943			(2,245)		1,644		0001
Purchased Call/S&P 500 INDEX/SPXK00I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/13/2026	04/09/2027	1	1,943,074	.6817		106,037		83,294		135,640			(22,911)		8,555		0001
Purchased Call/S&P 500 INDEX/SPXF17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/15/2027	1	112,424	.7554		5,565		5,425		5,569			(199)		550		0001
Purchased Call/S&P 500 INDEX/SPXE05C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2026	06/21/2027	1	1,705,139	.7501		83,000		81,395		83,087			(1,824)		8,420		0001
Purchased Call/S&P 500 INDEX/SPXF17NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	198,951	.7357		10,566		10,537		11,326			(116)		988		0001
Purchased Call/S&P 500 INDEX/SPXK00HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/08/2026	04/06/2027	1	134,842	.6612		6,955		5,375		8,845			(1,590)		591		0001
Purchased Call/S&P 500 INDEX/SPX915SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	1,074,486	.7409		55,677		49,163		58,928			(6,632)		5,015		0001
Purchased Call/S&P 500 INDEX/SPXK00TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/25/2026	06/24/2027	1	197,256	.7358		10,529		10,471		11,261			(145)		978		0001
Purchased Call/S&P 500 INDEX/SPX915TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/12/2026	06/11/2027	1	54,449	.7394		2,923		2,801		3,006			(145)		265		0001
Purchased Call/S&P 500 INDEX/SPX915SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	718,697	.7501		35,066		30,877		35,477			(4,431)		3,354		0001
Purchased Call/S&P 500 INDEX/SPXF17CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/13/2027	1	205,807	.6886		11,805		9,431		14,046			(2,446)		912		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP137SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/07/2027	1	157,491	.6616		9,311		7,262		11,574			(2,103)		691		0001
Purchased Call/S&P 500 INDEX/SPXE058SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/07/2027	1	90,404	.7399		4,591		3,975		4,857			(625)		417		0001
Purchased Call/S&P 500 INDEX/SPXK00LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/05/2027	1	641,319	.7259		34,041		29,205		36,784			(5,064)		2,950		0001
Purchased Call/S&P 500 INDEX/SPX140QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	1	1,189,000	100		26,396		8,240		18,557			(6,554)		4,688		0001
Purchased Call/S&P 500 INDEX/SPXB212SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	09/28/2026	1	1,785,000	46247.3		46,946		11,510		87,537			(23,153)		4,432		0001
Purchased Call/S&P 500 INDEX/SPX915HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	1,182,000	46590.4		30,732		9,567		56,486			(15,240)		3,303		0001
Purchased Call/S&P 500 INDEX/SPXB214SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	1,559,000	47632		39,755		13,142		67,001			(19,714)		4,488		0001
Purchased Call/S&P 500 INDEX/SPXJ00IISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/26/2025	11/27/2026	1	1,079,000	47427.1		28,378		11,713		48,221			(14,034)		3,459		0001
Purchased Call/S&P 500 INDEX/SPXB21M9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	1,029,000	51564.7		26,445		25,856		27,944			(872)		5,053		0001
Purchased Call/S&P 500 INDEX/SPXN13VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	439,211	6339.39		7,467		620		11,264			(3,703)		640		0001
Purchased Call/S&P 500 INDEX/SPXD17VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	562,882	6198.01		11,708				18,282			(5,806)		147		0001
Purchased Call/S&P 500 INDEX/SPXE174SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	791,998	6345.06		12,910		1,280		19,469			(6,402)		1,261		0001
Purchased Call/S&P 500 INDEX/SPXN13XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	34,335	6389.45		450		50		673			(222)		58		0001
Purchased Call/S&P 500 INDEX/SPXE174SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	129,845	.6340		2,116		217		3,190			(1,050)		209		0001
Purchased Call/S&P 500 INDEX/SPXO130S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	508,352	6481.4		8,235		1,293		12,179			(4,084)		1,013		0001
Purchased Call/S&P 500 INDEX/SPXE17BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	23,052	6587.47		396		79		571			(197)		52		0001
Purchased Call/S&P 500 INDEX/SPXE17D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	1,497	6664.36		29		7		42			(14)		4		0001
Purchased Call/S&P 500 INDEX/SPXE177S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	471,160	6466.91		8,575		1,276		12,708			(4,229)		914		0001
Purchased Call/S&P 500 INDEX/SPXD051SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	53,551	6449.8		707		92		1,041			(349)		97		0001
Purchased Call/S&P 500 INDEX/SPXA212SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2025	08/12/2026	1	238,428	6445.76		4,029		466		6,048			(1,998)		409		0001
Purchased Call/S&P 500 INDEX/SPXE176S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	583,211	6395.78		9,565		1,317		14,155			(4,743)		1,090		0001
Purchased Call/S&P 500 INDEX/SPXN13WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	1	358,252	6299.19		5,696		549		8,646			(2,825)		563		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/01/2025	08/03/2026	1	936,184	6238.01		20,222		1,838		31,418			(9,973)		1,429		0001
Purchased Call/S&P 500 INDEX/SPXN13TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	402,241	6363.35		6,557		418		9,965			(3,251)		516		0001
Purchased Call/S&P 500 INDEX/SPXN13SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	208,976	6296.79		3,469		182		5,300			(1,711)		245		0001
Purchased Call/S&P 500 INDEX/SPXN13VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1	598,781	6362.9		9,820		785		14,772			(4,870)		858		0001
Purchased Call/S&P 500 INDEX/SPXN13PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	779,215	6227.42		12,545		35		19,465			(6,221)		288		0001
Purchased Call/S&P 500 INDEX/SPXD054SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	74,172	6532.04		1,187		232		1,712			(588)		165		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	30,605	6449.8	453			59		669			(223)		55		0001
Purchased Call/S&P 500 INDEX/SPXN13USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	671,105	6370.86	10,939			844		16,577			(5,425)		946		0001
Purchased Call/S&P 500 INDEX/SPXE17EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	1	205,915	6637.97	3,315			776		4,720			(1,644)		500		0001
Purchased Call/S&P 500 INDEX/SPXN13SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	776,150	6309.62	12,884			745		19,657			(6,389)		953		0001
Purchased Call/S&P 500 INDEX/SPXN13VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	51,510	6238.01	670			61		1,018			(330)		79		0001
Purchased Call/S&P 500 INDEX/SPXO131$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	153,967	6502.08	2,417			435		3,507			(1,199)		327		0001
Purchased Call/S&P 500 INDEX/SPXO133$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	1	22,432	6615.28	294			62		417			(146)		52		0001
Purchased Call/S&P 500 INDEX/SPXN130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	247,114	6263.26	3,979			88		6,166			(1,973)		194		0001
Purchased Call/S&P 500 INDEX/SPXN13T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	680,095	6358.91	11,630			705		17,872			(5,767)		854		0001
Purchased Call/S&P 500 INDEX/SPXN13PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	307,473	6279.35	4,981			69		7,679			(2,450)		197		0001
Purchased Call/S&P 500 INDEX/SPXN13RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	1	289,009	6297.36	4,711			209		7,188			(2,336)		312		0001
Purchased Call/S&P 500 INDEX/SPXE173$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2026	1	45,773	6362.9	1,002			80		1,535			(497)		66		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	203,333	6468.54	3,497			426		5,234			(1,734)		357		0001
Purchased Call/S&P 500 INDEX/SPXB210$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	1	556,867	6370.17	9,912			1,400		14,864			(4,915)		1,051		0001
Purchased Call/S&P 500 INDEX/SPXD051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	220,894	6449.8	4,153			538		6,215			(2,048)		401		0001
Purchased Call/S&P 500 INDEX/SPXB210$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	174,653	6411.37	2,847			384		4,241			(1,412)		323		0001
Purchased Call/S&P 500 INDEX/SPXD17X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	1	50,927	6263.26	1,125			25		1,779			(558)		40		0001
Purchased Call/S&P 500 INDEX/SPXE177$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	1	82,537	6466.91	1,089			162		1,593			(537)		160		0001
Purchased Call/S&P 500 INDEX/SPXE178$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/28/2026	1	467,497	6501.86	8,041			1,295		11,844			(3,987)		940		0001
Purchased Call/S&P 500 INDEX/SPXE175$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2026	1	848,872	6466.58	13,752			1,629		20,641			(6,819)		1,474		0001
Purchased Call/S&P 500 INDEX/SPXD172$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2026	1	388,604	6263.7	6,334			262		9,674			(3,141)		407		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/15/2026	1	312,246	6243.76	5,277			204		8,096			(2,617)		316		0001
Purchased Call/S&P 500 INDEX/SPXO130$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	580,907	6460.26	9,411			1,586		13,906			(4,641)		1,197		0001
Purchased Call/S&P 500 INDEX/SPXN130$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	429,095	6280.46	6,908			172		10,704			(3,426)		355		0001
Purchased Call/S&P 500 INDEX/SPXN13X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	493,657	6389.45	7,997			881		12,083			(3,944)		827		0001
Purchased Call/S&P 500 INDEX/SPXN13VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	213,146	6238.01	3,432			312		5,263			(1,692)		325		0001
Purchased Call/S&P 500 INDEX/SPXO133$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	125,669	6600.35	1,960			421		2,799			(972)		292		0001
Purchased Call/S&P 500 INDEX/SPXO136$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	254,428	6604.72	4,096			976		5,853			(2,031)		621		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0133SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	14,617	6584.29	237			49		341			(117)		33		0001
Purchased Call/S&P 500 INDEX/SPX0134S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	147,978	6631.96	2,530			554		3,615			(1,255)		346		0001
Purchased Call/S&P 500 INDEX/SPXN13TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	616,341	6388.64	10,046			720		15,247			(4,955)		838		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	619,123	6465.94	10,463			1,614		15,464			(5,189)		1,223		0001
Purchased Call/S&P 500 INDEX/SPXB211SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2026	1	111,961	6615.28	1,825			382		2,602			(905)		257		0001
Purchased Call/S&P 500 INDEX/SPXD05CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/23/2025	10/23/2026	1	29,864	6738.44	660			208		913			(327)		84		0001
Purchased Call/S&P 500 INDEX/SPXD05DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/18/2025	12/17/2026	1	88,470	6721	1,172			550		1,511			(583)		302		0001
Purchased Call/S&P 500 INDEX/SPXB215S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	1	127,460	6734.11	2,651			1,008		3,671			(1,308)		393		0001
Purchased Call/S&P 500 INDEX/SPXD05CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/23/2025	10/23/2026	1	11,243	6738.44	181			57		247			(90)		32		0001
Purchased Call/S&P 500 INDEX/SPXD05HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/18/2025	11/18/2026	1	25,874	6617.32	329			127		457			(163)		80		0001
Purchased Call/S&P 500 INDEX/SPXE17HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/16/2026	1	79,816	6629.07	1,636			485		2,326			(811)		217		0001
Purchased Call/S&P 500 INDEX/SPXE17KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	1	50,010	6720.32	765			271		1,047			(379)		149		0001
Purchased Call/S&P 500 INDEX/SPXE17MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2026	1	266,835	6734.11	3,869			1,471		5,311			(1,908)		823		0001
Purchased Call/S&P 500 INDEX/SPXE17MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	85,292	6737.49	1,083			405		1,480			(537)		260		0001
Purchased Call/S&P 500 INDEX/SPXE170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	1	325,366	6812.61	5,173			2,135		6,862			(2,558)		1,043		0001
Purchased Call/S&P 500 INDEX/SPXE17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2026	1	462,819	6602.99	8,331			3,328		11,776			(4,109)		1,464		0001
Purchased Call/S&P 500 INDEX/SPXE170QC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	23,446	6800.26	300			139		393			(149)		80		0001
Purchased Call/S&P 500 INDEX/SPXE17MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	267,207	6737.49	4,035			1,509		5,549			(2,001)		816		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/22/2025	10/22/2026	1	67,743	6699.4	1,456			453		2,030			(722)		189		0001
Purchased Call/S&P 500 INDEX/SPXD05PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/19/2025	12/21/2026	1	628,910	6834.5	13,710			6,534		18,029			(6,762)		2,171		0001
Purchased Call/S&P 500 INDEX/SPXE17MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	1	212,106	6642.16	4,327			1,681		6,099			(2,146)		661		0001
Purchased Call/S&P 500 INDEX/SPXE170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	1	9,681	6774.76	124			58		163			(61)		33		0001
Purchased Call/S&P 500 INDEX/SPXE170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	1	33,060	6812.61	721			297		968			(356)		106		0001
Purchased Call/S&P 500 INDEX/SPXD05PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/19/2025	12/21/2026	1	152,659	6834.5	2,290			1,091		2,967			(1,129)		527		0001
Purchased Call/S&P 500 INDEX/SPXE17MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	1	415,884	6850.92	8,401			3,101		11,341			(4,166)		1,265		0001
Purchased Call/S&P 500 INDEX/SPXD05JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/28/2025	11/30/2026	1	192,853	6849.09	3,279			1,373		4,265			(1,617)		624		0001
Purchased Call/S&P 500 INDEX/SPXE17NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2026	1	70,381	6602.99	1,577			630		2,245			(778)		223		0001
Purchased Call/S&P 500 INDEX/SPXD05MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/11/2025	12/11/2026	1	161,232	6901	3,160			1,427		4,061			(1,567)		540		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD051SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	91,705	6538.76	1,440			566		2,038			(714)		287		0001
Purchased Call/S&P 500 INDEX/SPXD05PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	25,680	6834.5	329			157		426			(162)		89		0001
Purchased Call/S&P 500 INDEX/SPXD050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	226,807	6721	3,640			1,709		4,719			(1,810)		774		0001
Purchased Call/S&P 500 INDEX/SPXE17LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2025	11/11/2026	1	200,793	6846.61	3,173			1,162		4,249			(1,573)		608		0001
Purchased Call/S&P 500 INDEX/SPXD05MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	341,367	6886.68	7,510			3,352		9,711			(3,724)		1,141		0001
Purchased Call/S&P 500 INDEX/SPXE17MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	489,084	6642.16	7,238			2,812		10,070			(3,589)		1,525		0001
Purchased Call/S&P 500 INDEX/SPXE17KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	380,256	6720.32	8,099			2,872		11,204			(4,016)		1,130		0001
Purchased Call/S&P 500 INDEX/SPXE17MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	161,030	6538.76	3,237			1,273		4,180			(1,605)		504		0001
Purchased Call/S&P 500 INDEX/SPXE17PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	556,343	6816.51	8,512			3,916		11,118			(4,221)		1,887		0001
Purchased Call/S&P 500 INDEX/SPXE17LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	275,225	6850.92	3,908			1,443		5,241			(1,938)		837		0001
Purchased Call/S&P 500 INDEX/SPXE17MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	182,964	6737.49	3,641			1,362		5,038			(1,806)		558		0001
Purchased Call/S&P 500 INDEX/SPXE17NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	63,653	6765.88	713			290		954			(354)		203		0001
Purchased Call/S&P 500 INDEX/SPX013ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	7,876	6849.09	102			42		132			(51)		25		0001
Purchased Call/S&P 500 INDEX/SPXD05MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	46,077	6886.68	608			271		778			(302)		154		0001
Purchased Call/S&P 500 INDEX/SPX013ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	282,473	6849.09	4,265			1,765		5,560			(2,121)		905		0001
Purchased Call/S&P 500 INDEX/SPXB216SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	34,236	6849.09	733			303		965			(364)		110		0001
Purchased Call/S&P 500 INDEX/SPX013NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	1	69,543	6896.24	897			451		1,132			(445)		246		0001
Purchased Call/S&P 500 INDEX/SPX013JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/07/2026	1	76,797	6870.4	1,175			515		1,525			(579)		254		0001
Purchased Call/S&P 500 INDEX/SPXD059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	336,414	6753.72	5,416			1,477		7,465			(2,686)		880		0001
Purchased Call/S&P 500 INDEX/SPXB218S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/17/2026	1	257,067	6721.43	6,350			2,956		8,619			(3,149)		877		0001
Purchased Call/S&P 500 INDEX/SPXD05MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	153,380	6886.68	2,684			1,198		3,453			(1,331)		512		0001
Purchased Call/S&P 500 INDEX/SPXB216SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/30/2026	1	86,167	6849.09	1,930			808		2,531			(952)		279		0001
Purchased Call/S&P 500 INDEX/SPX013ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	636,691	6671.06	9,805			2,863		13,695			(4,862)		1,724		0001
Purchased Call/S&P 500 INDEX/SPX013JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	184,295	6849.72	2,801			1,196		3,686			(1,389)		602		0001
Purchased Call/S&P 500 INDEX/SPX013DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	26,643	6791.69	445			143		601			(219)		76		0001
Purchased Call/S&P 500 INDEX/SPX013ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	715,839	6840.2	15,605			5,331		21,203			(7,696)		2,095		0001
Purchased Call/S&P 500 INDEX/SPX013CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	270,401	6699.4	4,164			1,296		5,755			(2,065)		756		0001
Purchased Call/S&P 500 INDEX/SPX013GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	173,824	6728.8	2,660			962		3,632			(1,312)		523		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	328,549	6822.34	5,717			1,916		7,742			(2,835)		950		0001
Purchased Call/S&P 500 INDEX/SPXE17GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	56,366	6735.11	902			251		1,254			(447)		148		0001
Purchased Call/S&P 500 INDEX/SPXE17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	1	290,553	6711.2	6,014			1,524		8,456			(2,983)		733		0001
Purchased Call/S&P 500 INDEX/SPX013NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	237,279	6929.94	3,796			1,883		4,770			(1,872)		835		0001
Purchased Call/S&P 500 INDEX/SPX013ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	57,987	6840.2	928			317		1,238			(458)		170		0001
Purchased Call/S&P 500 INDEX/SPXD05KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	451,009	6812.63	7,036			2,965		9,306			(3,489)		1,465		0001
Purchased Call/S&P 500 INDEX/SPX013DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	1	191,734	6890.59	4,122			1,363		5,534			(2,044)		552		0001
Purchased Call/S&P 500 INDEX/SPXD05KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	90,106	6829.37	1,424			604		1,887			(706)		294		0001
Purchased Call/S&P 500 INDEX/SPXD05HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	572,701	6617.32	8,991			3,468		12,606			(4,459)		1,780		0001
Purchased Call/S&P 500 INDEX/SPXE171SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2026	1	215,315	6791.69	4,371			1,409		5,949			(2,156)		612		0001
Purchased Call/S&P 500 INDEX/SPX0139SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	163,699	6552.51	2,881			820		4,114			(1,421)		437		0001
Purchased Call/S&P 500 INDEX/SPX013ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	18,799	6671.06	243			71		338			(120)		51		0001
Purchased Call/S&P 500 INDEX/SPX0138SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	1	31,043	6715.79	435			115		600			(214)		80		0001
Purchased Call/S&P 500 INDEX/SPX013BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	1	23,716	6629.07	379			112		534			(188)		65		0001
Purchased Call/S&P 500 INDEX/SPX013BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	6,397	6664.01	107			32		149			(53)		18		0001
Purchased Call/S&P 500 INDEX/SPXD050SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	40,848	6721	824			387		1,077			(410)		139		0001
Purchased Call/S&P 500 INDEX/SPX013KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	262,445	6901	4,330			1,955		5,567			(2,147)		880		0001
Purchased Call/S&P 500 INDEX/SPX013LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	87,615	6827.41	1,341			613		1,749			(661)		296		0001
Purchased Call/S&P 500 INDEX/SPX013BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	18,869	6715.35	340			88		474			(168)		48		0001
Purchased Call/S&P 500 INDEX/SPXD05LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	664,738	6840.51	10,636			4,717		13,810			(5,274)		2,214		0001
Purchased Call/S&P 500 INDEX/SPX013JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	254,827	6849.72	5,020			2,144		6,644			(2,489)		833		0001
Purchased Call/S&P 500 INDEX/SPX013FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	213,789	6796.29	3,207			1,122		4,324			(1,590)		633		0001
Purchased Call/S&P 500 INDEX/SPX013NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	239,191	6929.94	5,238			2,597		6,662			(2,583)		842		0001
Purchased Call/S&P 500 INDEX/SPXD05FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	160,634	6720.32	2,072			735		2,812			(1,028)		477		0001
Purchased Call/S&P 500 INDEX/SPX013MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	1	556,766	6932.05	13,919			6,805		17,628			(6,902)		1,939		0001
Purchased Call/S&P 500 INDEX/SPX013FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	11,393	6796.29	147			51		197			(73)		34		0001
Purchased Call/S&P 500 INDEX/SPXE17NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	276,172	6765.88	4,778			1,940		6,462			(2,369)		879		0001
Purchased Call/S&P 500 INDEX/SPX013GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	36,432	6728.8	466			169		636			(230)		110		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	1	100,347	6774.76	2,328			1,096		3,121			(1,154)		343		0001
Purchased Call/S&P 500 INDEX/SPXD05NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	199,260	6827.41	4,085			1,868		5,349			(2,015)		674		0001
Purchased Call/S&P 500 INDEX/SPX013FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	191,897	6796.29	4,030			1,410		5,489			(1,998)		568		0001
Purchased Call/S&P 500 INDEX/SPXD05NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	543,518	6774.76	9,783			4,607		12,946			(4,851)		1,860		0001
Purchased Call/S&P 500 INDEX/SPX0130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	1	314,299	6845.5	5,217			2,652		6,701			(2,587)		1,116		0001
Purchased Call/S&P 500 INDEX/SPX013BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	67,713	6664.01	1,456			441		2,049			(718)		187		0001
Purchased Call/S&P 500 INDEX/SPXE170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	401,839	6800.26	6,148			2,845		8,052			(3,049)		1,367		0001
Purchased Call/S&P 500 INDEX/SPX0137SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	588,496	6711.2	7,709			1,954		10,625			(3,823)		1,485		0001
Purchased Call/S&P 500 INDEX/SPX013A8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	268,182	6671.06	5,820			1,699		8,239			(2,886)		726		0001
Purchased Call/S&P 500 INDEX/SPX013HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	1	40,449	6734.11	514			195		702			(253)		125		0001
Purchased Call/S&P 500 INDEX/SPX013FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	1	495,200	6771.55	7,725			2,681		10,503			(3,831)		1,461		0001
Purchased Call/S&P 500 INDEX/SPX013MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	1	452,380	6932.05	6,017			2,941		7,492			(2,984)		1,575		0001
Purchased Call/S&P 500 INDEX/SPX013MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	491,194	6909.79	6,533			3,158		8,181			(3,240)		1,705		0001
Purchased Call/S&P 500 INDEX/SPX0130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	1	486,743	6845.5	10,416			5,295		13,477			(5,165)		1,728		0001
Purchased Call/S&P 500 INDEX/SPXB214SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	51,200	6890.59	891			295		1,188			(442)		147		0001
Purchased Call/S&P 500 INDEX/SPXB218SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	51,176	6845.5	665			338		843			(330)		182		0001
Purchased Call/S&P 500 INDEX/SPXB218SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	1	211,002	6896.24	3,693			1,856		4,687			(1,831)		747		0001
Purchased Call/S&P 500 INDEX/SPXB217SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	41,930	6857.12	939			406		1,240			(466)		137		0001
Purchased Call/S&P 500 INDEX/SPXB216SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	35,337	6857.12	625			270		819			(310)		116		0001
Purchased Call/S&P 500 INDEX/SPX013MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	8,285	6909.79	166			80		210			(82)		29		0001
Purchased Call/S&P 500 INDEX/SPXD05LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	1,654,000	6846.51	28,945			12,758		37,748			(14,354)		5,493		0001
Purchased Call/S&P 500 INDEX/SPXD050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/28/2026	1	1,390,000	6905.74	25,576			12,717		32,505			(12,718)		4,894		0001
Purchased Call/S&P 500 INDEX/SPX013ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/02/2026	1	1,077,000	6851.97	15,509			5,312		20,679			(7,712)		3,151		0001
Purchased Call/S&P 500 INDEX/SPX013MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	1,927,000	6878.49	31,410			15,056		40,120			(15,576)		6,672		0001
Purchased Call/S&P 500 INDEX/SPXB21BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	489,367	6869.5		8,075		5,472		10,058			(2,610)		2,013		0001
Purchased Call/S&P 500 INDEX/SPXF172ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	03/01/2027	1	154,824	6878.88		2,446		1,638		3,059			(820)		633		0001
Purchased Call/S&P 500 INDEX/SPXF171S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	195,481	6909.51		3,225		2,097		3,999			(1,143)		788		0001
Purchased Call/S&P 500 INDEX/SPXE053SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	297,914	6624.7		5,124		3,670		6,730			(1,460)		1,260		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	227,613	6913.35		4,530		2,572		5,701			(1,973)		855		0001
Purchased Call/S&P 500 INDEX/SPXE17U8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	130,627	6921.46		2,338		1,237		2,981			(1,108)		474		0001
Purchased Call/S&P 500 INDEX/SPXF175$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	261,584	6632.19		4,081		2,889		5,382			(1,212)		1,100		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	76,421	6832.76		1,322		830		1,688			(500)		301		0001
Purchased Call/S&P 500 INDEX/SPXB21B$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	225,988	6946.13		4,814		3,169		5,939			(1,648)		916		0001
Purchased Call/S&P 500 INDEX/SPXE17X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/25/2027	1	53,372	6915.61		1,041		596		1,314			(448)		202		0001
Purchased Call/S&P 500 INDEX/SPXE17V$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	22,436	6926.6		406		220		510			(186)		83		0001
Purchased Call/S&P 500 INDEX/SPXB21B$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2026	03/01/2027	1	240,394	6878.88		4,952		3,315		6,237			(1,660)		983		0001
Purchased Call/S&P 500 INDEX/SPXK0059$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/29/2026	01/29/2027	1	415,088	6969.01		7,887		4,632		9,725			(3,284)		1,585		0001
Purchased Call/S&P 500 INDEX/SPX013V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	456,447	6932.3		7,623		4,662		9,513			(2,991)		1,784		0001
Purchased Call/S&P 500 INDEX/SPXD05X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	378,342	6941.47		8,134		5,042		10,152			(3,098)		1,489		0001
Purchased Call/S&P 500 INDEX/SPXB21C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/12/2027	1	233,224	6672.62		4,408		3,101		5,807			(1,328)		975		0001
Purchased Call/S&P 500 INDEX/SPXB21B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	130,189	6946.13		2,070		1,363		2,537			(709)		528		0001
Purchased Call/S&P 500 INDEX/SPXK002$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/09/2026	01/11/2027	1	37,972	6966.28		623		333		781			(292)		139		0001
Purchased Call/S&P 500 INDEX/SPXF176$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	120,679	6506.48		2,172		1,580		2,922			(604)		514		0001
Purchased Call/S&P 500 INDEX/SPXB21C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/11/2026	03/11/2027	1	411,805	6775.8		7,083		4,937		9,088			(2,154)		1,718		0001
Purchased Call/S&P 500 INDEX/SPXE17V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/15/2027	1	224,931	6944.47		4,206		2,313		5,257			(1,913)		830		0001
Purchased Call/S&P 500 INDEX/SPXE17W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	801,186	6913.35		12,098		6,870		15,078			(5,270)		3,009		0001
Purchased Call/S&P 500 INDEX/SPXK00F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/27/2026	03/29/2027	1	104,343	6368.85		1,659		1,239		2,307			(429)		450		0001
Purchased Call/S&P 500 INDEX/SPXB219$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	01/04/2027	1	597,577	6858.47		9,920		5,110		12,683			(4,838)		2,144		0001
Purchased Call/S&P 500 INDEX/SPXF170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	405,811	6861.89		7,061		4,557		7,867			(2,534)		1,625		0001
Purchased Call/S&P 500 INDEX/SPXF172$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	308,571	6908.86		6,202		4,123		7,709			(2,107)		1,254		0001
Purchased Call/S&P 500 INDEX/SPXD05R$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2026	01/07/2027	1	186,293	6920.93		2,664		1,394		3,370			(1,270)		674		0001
Purchased Call/S&P 500 INDEX/SPXP130$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	345,410	6740.02		5,665		3,901		7,278			(1,790)		1,432		0001
Purchased Call/S&P 500 INDEX/SPXE17T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	137,235	6920.93		2,772		1,451		3,559			(1,322)		496		0001
Purchased Call/S&P 500 INDEX/SPXK006$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/05/2026	02/05/2027	1	314,222	6798.4		6,442		3,908		8,394			(2,559)		1,220		0001
Purchased Call/S&P 500 INDEX/SPXK00C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/05/2026	03/05/2027	1	149,210	6830.71		2,462		1,685		3,090			(789)		615		0001
Purchased Call/S&P 500 INDEX/SPX013W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	10,110	6836.17		205		130		262			(76)		40		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17U8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	98,624	6921.46		2,337		1,237		3,011			(1,108)		358		0001
Purchased Call/S&P 500 INDEX/SPX013T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	1	167,201	6978.03		3,060		1,779		3,772			(1,283)		637		0001
Purchased Call/S&P 500 INDEX/SPX013USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	169,771	6939.03		2,801		1,659		3,479			(1,153)		653		0001
Purchased Call/S&P 500 INDEX/SPX013W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	1	742,612	6964.82		13,516		8,303		16,742			(5,221)		2,909		0001
Purchased Call/S&P 500 INDEX/SPX013T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	1	257,135	6978.03		5,477		3,184		6,765			(2,296)		980		0001
Purchased Call/S&P 500 INDEX/SPXP130ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	24,960	6740.02		504		347		654			(159)		103		0001
Purchased Call/S&P 500 INDEX/SPX013US$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	1	293,865	6882.72		5,172		3,106		6,553			(2,069)		1,138		0001
Purchased Call/S&P 500 INDEX/SPX013PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	413,040	6858.47		8,756		4,511		11,387			(4,271)		1,482		0001
Purchased Call/S&P 500 INDEX/SPXE17XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/25/2027	1	12,671	6915.61		198		113		248			(85)		48		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	215,349	6836.17		3,467		2,197		4,411			(1,291)		857		0001
Purchased Call/S&P 500 INDEX/SPXP135$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	159,217	6477.16		2,834		2,102		3,873			(747)		682		0001
Purchased Call/S&P 500 INDEX/SPXK002S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/09/2026	01/11/2027	1	54,698	6966.28		1,220		652		1,542			(572)		200		0001
Purchased Call/S&P 500 INDEX/SPXE17V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	104,668	6926.6		2,229		1,210		2,822			(1,020)		385		0001
Purchased Call/S&P 500 INDEX/SPX013V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2026	02/05/2027	1	12,118	6798.4		161		98		208			(64)		47		0001
Purchased Call/S&P 500 INDEX/SPXE17VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/15/2027	1	131,667	6944.47		1,778		978		2,212			(808)		486		0001
Purchased Call/S&P 500 INDEX/SPXE17W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/19/2027	1	155,922	6940.01		2,838		1,579		3,527			(1,272)		581		0001
Purchased Call/S&P 500 INDEX/SPXP134$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	143,908	6591.9		2,389		1,757		3,146			(635)		617		0001
Purchased Call/S&P 500 INDEX/SPXP133$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	305,924	6606.49		4,772		3,450		6,314			(1,347)		1,296		0001
Purchased Call/S&P 500 INDEX/SPX013U$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	116,517	6939.03		2,540		1,504		3,185			(1,045)		448		0001
Purchased Call/S&P 500 INDEX/SPXE051$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	03/01/2027	1	1,830,000	6881.62		32,940		22,112		41,090			(10,859)		7,481		0001
Purchased Call/S&P 500 INDEX/SPXB21HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2026	06/03/2027	1	30,831	7553.68		438		406		426			(32)		148		0001
Purchased Call/S&P 500 INDEX/SPXP13FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	1	467,487	7432.97		8,181		7,280		8,367			(919)		2,202		0001
Purchased Call/S&P 500 INDEX/SPXB21$S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2026	06/04/2027	1	296,379	7584.31		4,653		4,357		4,460			(331)		1,428		0001
Purchased Call/S&P 500 INDEX/SPXP137S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2026	04/08/2027	1	23,559	6782.81		229		177		282			(52)		104		0001
Purchased Call/S&P 500 INDEX/SPXE05AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	1,705,823	7473.47		29,340		26,503		29,603			(3,118)		8,085		0001
Purchased Call/S&P 500 INDEX/SPXB21ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	601,064	6824.66		10,519		8,217		12,984			(2,363)		2,646		0001
Purchased Call/S&P 500 INDEX/SPXB21FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	529,436	7137.9		8,312		6,755		9,396			(1,571)		2,384		0001
Purchased Call/S&P 500 INDEX/SPXB21NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	139,568	7472.79		2,149		2,108		2,168			(47)		690		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	117,630	7599.96		2,423		2,236		2,300			(193)		564		0001
Purchased Call/S&P 500 INDEX/SPXP13BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	393,391	7165.08		3,855		3,176		4,258			(704)		1,783		0001
Purchased Call/S&P 500 INDEX/SPXB21LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2026	06/03/2027	1	844,523	7553.68		15,201		14,113		14,847			(1,124)		4,063		0001
Purchased Call/S&P 500 INDEX/SPXF17ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2026	04/30/2027	1	584,943	7209.01		10,763		9,034		11,896			(1,799)		2,669		0001
Purchased Call/S&P 500 INDEX/SPXP13KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	24,007	7554.29		370		355		365			(15)		118		0001
Purchased Call/S&P 500 INDEX/SPXP13FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	279,253	7445.72		4,636		4,172		4,718			(508)		1,318		0001
Purchased Call/S&P 500 INDEX/SPXB21KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	122,609	7431.46		1,913		1,834		1,977			(94)		599		0001
Purchased Call/S&P 500 INDEX/SPXB21JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	226,671	7405.73		3,763		3,545		3,911			(227)		1,099		0001
Purchased Call/S&P 500 INDEX/SPXE056S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/20/2026	04/20/2027	1	126,408	7109.14		2,098		1,694		2,394			(408)		567		0001
Purchased Call/S&P 500 INDEX/SPXP13HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	1,435,586	7599.96		22,969		21,198		21,728			(1,825)		6,887		0001
Purchased Call/S&P 500 INDEX/SPXF17FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2026	05/07/2027	1	568,075	7337.11		11,475		9,854		12,262			(1,698)		2,622		0001
Purchased Call/S&P 500 INDEX/SPXB21MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	457,160	7420.1		7,177		6,998		7,405			(256)		2,245		0001
Purchased Call/S&P 500 INDEX/SPXB21NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	25,435	7500.58		514		502		511			(17)		126		0001
Purchased Call/S&P 500 INDEX/SPXB21JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	739,830	7266.99		11,541		10,937		12,685			(632)		3,596		0001
Purchased Call/S&P 500 INDEX/SPXP13GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	470,027	7563.63		7,332		6,723		7,114			(663)		2,241		0001
Purchased Call/S&P 500 INDEX/SPXB210SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	283,053	7440.43		4,472		4,472		4,543			(12)		1,413		0001
Purchased Call/S&P 500 INDEX/SPXB21KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	432,094	7394.3		6,438		6,153		6,803			(335)		2,103		0001
Purchased Call/S&P 500 INDEX/SPXB210SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	20,820	7440.43		421		421		429			(1)		104		0001
Purchased Call/S&P 500 INDEX/SPXE054SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/01/2026	04/01/2027	1	763,828	6575.32		12,909		9,744		17,291			(3,183)		3,315		0001
Purchased Call/S&P 500 INDEX/SPXB211SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	208,548	7383.74		3,149		2,958		3,300			(215)		1,009		0001
Purchased Call/S&P 500 INDEX/SPXB210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	364,819	7358.22		6,311		6,224		6,625			(104)		1,809		0001
Purchased Call/S&P 500 INDEX/SPXB21KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	212,771	7394.3		4,383		4,189		4,609			(228)		1,036		0001
Purchased Call/S&P 500 INDEX/SPXB21NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	285,211	7500.58		4,478		4,379		4,464			(146)		1,408		0001
Purchased Call/S&P 500 INDEX/SPXP13BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/27/2026	04/27/2027	1	89,664	7173.91		1,614		1,334		1,810			(283)		407		0001
Purchased Call/S&P 500 INDEX/SPXP139SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	54,713	7022.9		536		425		618			(112)		243		0001
Purchased Call/S&P 500 INDEX/SPXE057SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/29/2026	04/29/2027	1	15,412	7135.95		223		186		251			(38)		70		0001
Purchased Call/S&P 500 INDEX/SPXP13ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/14/2027	1	590,006	7501.24		10,030		8,808		10,066			(1,292)		2,754		0001
Purchased Call/S&P 500 INDEX/SPXP13EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	1	338,124	7408.5		5,275		4,650		5,491			(661)		1,585		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP139$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	102,859	7165.08		1,646		1,356		1,835			(300)		466		0001
Purchased Call/S&P 500 INDEX/SPXP13CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	145,494	7230.12		2,939		2,477		3,217			(480)		667		0001
Purchased Call/S&P 500 INDEX/SPXP13DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	52,937	7398.93		847		730		881			(122)		245		0001
Purchased Call/S&P 500 INDEX/SPXP13MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/28/2027	1	110,874	7354.02		1,752		1,747		1,830			(19)		553		0001
Purchased Call/S&P 500 INDEX/SPXP13B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2026	04/23/2027	1	913,114	7108.4		15,158		12,428		17,228			(2,824)		4,118		0001
Purchased Call/S&P 500 INDEX/SPXP139$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	137,361	6886.24		2,198		1,732		2,655			(470)		609		0001
Purchased Call/S&P 500 INDEX/SPXP13CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2026	04/30/2027	1	17,385	7209.01		224		188		246			(37)		79		0001
Purchased Call/S&P 500 INDEX/SPXP13CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	1	247,043	7337.11		3,977		3,415		4,217			(588)		1,140		0001
Purchased Call/S&P 500 INDEX/SPXP139S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	345,714	6816.89		5,497		4,316		6,789			(1,213)		1,530		0001
Purchased Call/S&P 500 INDEX/SPXP139$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	224,027	7022.9		3,584		2,844		4,178			(746)		997		0001
Purchased Call/S&P 500 INDEX/SPXF17ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	288,840	6782.81		4,766		3,689		5,946			(1,084)		1,269		0001
Purchased Call/S&P 500 INDEX/SPXP13CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	60,073	7230.12		979		825		1,067			(160)		275		0001
Purchased Call/S&P 500 INDEX/SPXP13FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	1	262,628	7403.05		4,517		3,995		4,683			(532)		1,233		0001
Purchased Call/S&P 500 INDEX/SPXF17BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	647,904	7041.28		10,755		8,610		12,528			(2,210)		2,888		0001
Purchased Call/S&P 500 INDEX/SPXP13ASI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2027	1	524,719	7126.06		8,396		6,753		9,494			(1,693)		2,351		0001
Purchased Call/S&P 500 INDEX/SPXK00K$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	04/29/2027	1	239,372	7135.95		4,835		4,023		5,490			(821)		1,090		0001
Purchased Call/S&P 500 INDEX/SPXP13LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2026	06/25/2027	1	362,289	7357.49		5,507		5,476		5,743			(75)		1,799		0001
Purchased Call/S&P 500 INDEX/SPXP13CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	1	357,611	7365.12		6,187		5,266		6,489			(932)		1,648		0001
Purchased Call/S&P 500 INDEX/SPXP13ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2026	05/13/2027	1	188,495	7444.25		2,714		2,363		2,784			(357)		878		0001
Purchased Call/S&P 500 INDEX/SPXP136$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	153,131	6582.69		2,818		2,146		3,775			(687)		666		0001
Purchased Call/S&P 500 INDEX/SPXP136$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	184,268	6582.69		2,727		2,077		3,646			(665)		801		0001
Purchased Call/S&P 500 INDEX/SPXC055$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	310,230	5872.16	15,698			3,666		23,816			(3,892)		1,062		0001
Purchased Call/S&P 500 INDEX/SPXA21D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	11/27/2026	1	541,236	.6008	30,669			6,320		46,626			(7,657)		1,735		0001
Purchased Call/S&P 500 INDEX/SPXI00H$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2026	1	58,931	5917.11	3,495			682		5,650			(866)		184		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	242,058	5797.42	12,926			2,024		20,827			(3,205)		679		0001
Purchased Call/S&P 500 INDEX/SPXC054$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/20/2026	1	338,336	.5965	19,709			3,882		30,201			(4,927)		1,059		0001
Purchased Call/S&P 500 INDEX/SPXI00J$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2026	1	171,657	6032.38	9,973			2,096		15,674			(2,466)		557		0001
Purchased Call/S&P 500 INDEX/SPXA21A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/04/2024	10/30/2026	1	196,818	.5721	12,754			2,135		21,001			(3,184)		569		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/12/2024	11/11/2026	1	359,503	.5926	17,867			3,269		27,214			(4,436)		1,089		0001
Purchased Call/S&P 500 INDEX/SPXM13MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	234,676	.6088	13,918			3,003		21,871			(3,475)		770		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	94,526	.5985	4,639			864		7,315			(1,152)		288		0001
Purchased Call/S&P 500 INDEX/SPXA219SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2024	10/23/2026	1	39,535	5808.12	1,925			303		3,049			(479)		111		0001
Purchased Call/S&P 500 INDEX/SPXM13QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/24/2024	12/24/2026	1	92,659	6040.04	4,624			1,119		6,914			(1,146)		323		0001
Purchased Call/S&P 500 INDEX/SPXI100DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2024	10/30/2026	1	151,546	.5831	6,644			1,109		10,845			(1,650)		438		0001
Purchased Call/S&P 500 INDEX/SPXI100EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	63,423	.5985	4,003			709		6,527			(999)		189		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/18/2024	10/16/2026	1	44,158	.5848	2,037			301		3,213			(506)		120		0001
Purchased Call/S&P 500 INDEX/SPXA21HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2024	12/24/2026	1	254,887	.5994	16,989			4,147		27,166			(4,247)		887		0001
Purchased Call/S&P 500 INDEX/SPXC054SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/03/2024	12/03/2026	1	84,428	6049.88	3,715			791		5,604			(921)		276		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/06/2024	11/06/2026	1	96,394	5929.04	5,350			941		8,463			(1,326)		287		0001
Purchased Call/S&P 500 INDEX/SPXM13HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/15/2024	11/17/2026	1	29,557	5870.62	1,490			284		2,339			(368)		92		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	261,718	6084.19	14,133			3,164		21,531			(3,504)		877		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	46,435	6050.61	2,419			562		3,655			(600)		158		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	106,948	6034.91	5,005			1,114		7,566			(1,241)		357		0001
Purchased Call/S&P 500 INDEX/SPXM13QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	26,295	6037.59	1,207			293		1,788			(300)		92		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/28/2024	10/23/2026	1	215,559	.5813	10,626			1,676		16,723			(2,653)		605		0001
Purchased Call/S&P 500 INDEX/SPXM13IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/19/2024	11/18/2026	1	98,382	.5915	4,601			886		7,211			(1,142)		306		0001
Purchased Call/S&P 500 INDEX/SPXA21JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/08/2027	1	26,570	5827.04	1,576			416		2,457			(392)		96		0001
Purchased Call/S&P 500 INDEX/SPXA21NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2025	02/25/2027	1	240,942	.5956	14,276			4,693		21,603			(3,545)		977		0001
Purchased Call/S&P 500 INDEX/SPXC05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/13/2025	02/11/2027	1	372,863	.6064	24,932			7,759		37,369			(6,199)		1,467		0001
Purchased Call/S&P 500 INDEX/SPXC05BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/20/2025	02/19/2027	1	48,964	.6133	1,929			620		2,780			(479)		196		0001
Purchased Call/S&P 500 INDEX/SPXA21NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/19/2027	1	190,723	.6125	12,654			4,078		20,206			(3,159)		764		0001
Purchased Call/S&P 500 INDEX/SPXC05GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/17/2027	1	5,781	.5672	246			88		393			(61)		24		0001
Purchased Call/S&P 500 INDEX/SPXC056GS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/07/2025	01/04/2027	1	453,024	.5961	28,373			7,318		45,098			(7,064)		1,626		0001
Purchased Call/S&P 500 INDEX/SPXA21MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2025	02/03/2027	1	290,263	.6015	19,134			5,743		28,521			(4,764)		1,122		0001
Purchased Call/S&P 500 INDEX/SPXC059SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/24/2025	01/25/2027	1	173,458	6101.24	11,969			3,424		18,318			(2,963)		656		0001
Purchased Call/S&P 500 INDEX/SPXC05BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/14/2025	02/17/2027	1	59,691	6114.63	3,510			1,114		5,235			(867)		238		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/29/2027	1	275,436	.6042	17,950			5,249		26,845			(4,457)		1,052		0001
Purchased Call/S&P 500 INDEX/SPXC059SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	673,634	.6103	45,144			12,916		69,125			(11,178)		2,549		0001
Purchased Call/S&P 500 INDEX/SPXC05HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	99,830	.5705	6,262			2,313		10,941			(1,559)		428		0001
Purchased Call/S&P 500 INDEX/SPXC05HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	26,995	5580.94	1,050			391		1,650			(260)		117		0001
Purchased Call/S&P 500 INDEX/SPXC05ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	248,496	.6070	17,547			5,315		27,111			(4,381)		965		0001
Purchased Call/S&P 500 INDEX/SPXC05FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	100,655	5675.29	6,049			2,169		9,847			(1,500)		426		0001
Purchased Call/S&P 500 INDEX/SPXM13USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/08/2027	1	80,543	.5912	3,730			994		5,614			(935)		292		0001
Purchased Call/S&P 500 INDEX/SPXA21KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/15/2027	1	469,061	.5981	33,018			9,055		50,003			(8,254)		1,732		0001
Purchased Call/S&P 500 INDEX/SPXC05ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	87,630	5572.07	3,698			1,285		5,865			(917)		366		0001
Purchased Call/S&P 500 INDEX/SPXC05ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	88,385	6040.53	5,162			1,526		7,807			(1,278)		340		0001
Purchased Call/S&P 500 INDEX/SPXC05GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	142,845	.5672	8,912			3,197		14,846			(2,222)		603		0001
Purchased Call/S&P 500 INDEX/SPXC05ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/05/2027	1	165,993	.5762	10,255			3,504		18,524			(2,560)		684		0001
Purchased Call/S&P 500 INDEX/SPXC05ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	491,863	5614.56	26,462			9,160		42,955			(6,561)		2,048		0001
Purchased Call/S&P 500 INDEX/SPXI00YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/18/2025	03/12/2027	1	439,007	.5601	28,075			9,877		46,380			(7,019)		1,835		0001
Purchased Call/S&P 500 INDEX/SPXN137SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	40,384	5776.65	1,797			659		2,755			(446)		173		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	15,750	.6050	627			189		915			(156)		61		0001
Purchased Call/S&P 500 INDEX/SPXN137S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	5,663	5667.56	189			69		294			(47)		24		0001
Purchased Call/S&P 500 INDEX/SPXD17US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	242,977	6141.02	11,080			5,486		15,354			(2,751)		1,207		0001
Purchased Call/S&P 500 INDEX/SPXC05KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/14/2025	04/09/2027	1	23,719	.5363	1,568			611		2,588			(391)		104		0001
Purchased Call/S&P 500 INDEX/SPXA21PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	03/25/2027	1	56,396	.5772	2,865			1,067		5,595			(719)		242		0001
Purchased Call/S&P 500 INDEX/SPXC05MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	44,234	5659.91	2,871			1,236		4,706			(711)		205		0001
Purchased Call/S&P 500 INDEX/SPXA21SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	36,789	.5268	2,249			876		3,677			(559)		162		0001
Purchased Call/S&P 500 INDEX/SPXC051SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	34,711	5074.08	1,156			442		1,936			(286)		152		0001
Purchased Call/S&P 500 INDEX/SPXC05USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	281,992	.6024	18,378			8,745		27,203			(4,563)		1,373		0001
Purchased Call/S&P 500 INDEX/SPXA21PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	03/29/2027	1	262,260	.5598	15,485			5,820		27,982			(3,866)		1,132		0001
Purchased Call/S&P 500 INDEX/SPXC05VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	06/14/2027	1	51,901	.5978	3,504			1,691		5,222			(874)		254		0001
Purchased Call/S&P 500 INDEX/SPXC05VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2025	06/17/2027	1	104,610	.5973	7,171			3,486		10,524			(1,793)		514		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/25/2025	06/25/2027	1	4,882	6092.16	224			110		317			(55)		24		0001
Purchased Call/S&P 500 INDEX/SPXA21XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/25/2027	1	51,869	6141	3,492			1,732		5,062			(868)		258		0001
Purchased Call/S&P 500 INDEX/SPXC05VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	23,643	5967.84	960			469		1,374			(238)		117		0001
Purchased Call/S&P 500 INDEX/SPXA21USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/17/2027	1	479,496	5955	28,161			12,447		44,069			(7,021)		2,248		0001
Purchased Call/S&P 500 INDEX/SPXA21USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2027	1	25,659	5844.61	1,742			775		2,671			(432)		121		0001
Purchased Call/S&P 500 INDEX/SPXC05TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2025	06/04/2027	1	99,370	5990	6,706			3,135		10,025			(1,674)		479		0001
Purchased Call/S&P 500 INDEX/SPXA21SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/16/2027	1	11,366	5282	453			181		816			(113)		51		0001
Purchased Call/S&P 500 INDEX/SPXN13EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	1	5,762	5686.67	233			98		358			(58)		26		0001
Purchased Call/S&P 500 INDEX/SPXC05TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	24,352	6038.81	1,006			475		1,438			(249)		118		0001
Purchased Call/S&P 500 INDEX/SPXA210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2027	1	3,101	5397	130			49		249			(32)		13		0001
Purchased Call/S&P 500 INDEX/SPXN13JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	1	26,960	5843	1,130			508		1,601			(283)		127		0001
Purchased Call/S&P 500 INDEX/SPXN13HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	13,305	5916.93	367			161		533			(91)		62		0001
Purchased Call/S&P 500 INDEX/SPXN13DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2027	1	34,831	5525.21	1,275			525		2,008			(315)		158		0001
Purchased Call/S&P 500 INDEX/SPXJ003$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	04/21/2025	04/16/2027	1	76,729	5281	4,240			1,695		8,007			(1,059)		342		0001
Purchased Call/S&P 500 INDEX/SPXN13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	38,698	5890	1,376			601		1,989			(342)		181		0001
Purchased Call/S&P 500 INDEX/SPXN13FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2027	1	26,028	5617	1,051			449		1,577			(261)		120		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	1	18,867	6173.07	745			372		1,030			(184)		94		0001
Purchased Call/S&P 500 INDEX/SPXN130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	1	138,000	5525.21	8,321			3,402		13,736			(2,069)		622		0001
Purchased Call/S&P 500 INDEX/SPXN13KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	05/28/2027	1	283,489	5911	18,566			8,500		27,933			(4,635)		1,352		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/14/2027	1	8,142	5976.97	324			155		467			(80)		40		0001
Purchased Call/S&P 500 INDEX/SPXC05LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	04/30/2027	1	15,494	5582	635			267		991			(159)		71		0001
Purchased Call/S&P 500 INDEX/SPXC05VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	31,305	5982.72	1,324			639		1,908			(328)		154		0001
Purchased Call/S&P 500 INDEX/SPXC050SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	277,168	5877	17,674			7,739		26,488			(4,394)		1,294		0001
Purchased Call/S&P 500 INDEX/SPXC05LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2025	05/03/2027	1	100,485	5687	5,702			2,403		9,198			(1,418)		461		0001
Purchased Call/S&P 500 INDEX/SPXO136SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/23/2027	1	100,094	6667	3,303			2,040		4,066			(820)		556		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2027	1	20,815	6238.01	1,010			552		1,387			(250)		109		0001
Purchased Call/S&P 500 INDEX/SPXD052S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	1	33,822	6461	2,293			1,292		3,108			(570)		179		0001
Purchased Call/S&P 500 INDEX/SPXD053$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/20/2027	1	46,739	6464	3,113			1,789		4,221			(778)		249		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	1	58,391	6449.8	2,353			1,332		3,054			(582)		311		0001
Purchased Call/S&P 500 INDEX/SPXD052SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/23/2027	1	23,963	6466.91	889			511		1,148			(220)		128		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2027	1	303,215	6432	19,110			10,882		26,236			(4,745)		1,617		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	1	47,264	6238.01	1,692			924		2,282			(419)		247		0001
Purchased Call/S&P 500 INDEX/SPXA21YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2025	07/15/2027	1	149,240	6253	10,437			5,463		14,416			(2,595)		761		0001
Purchased Call/S&P 500 INDEX/SPXC05YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/29/2027	1	185,707	6375	12,457			6,762		17,074			(3,097)		965		0001
Purchased Call/S&P 500 INDEX/SPXN13VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/30/2027	1	39,448	6361	1,552			846		2,098			(387)		205		0001
Purchased Call/S&P 500 INDEX/SPXN13QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/01/2027	1	20,762	6194	854			431		1,145			(212)		104		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/11/2025	07/09/2027	1	2,816	6259.75	109			56		149			(27)		14		0001
Purchased Call/S&P 500 INDEX/SPXN13USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2027	1	10,540	6370.86	423			228		557			(105)		55		0001
Purchased Call/S&P 500 INDEX/SPXN13RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/16/2027	1	34,591	6296.79	1,494			784		2,006			(372)		177		0001
Purchased Call/S&P 500 INDEX/SPXO1319R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/03/2027	1	130,616	6438	4,905			2,903		6,167			(1,218)		709		0001
Purchased Call/S&P 500 INDEX/SPXN13XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2027	1	12,478	6445.76	460			257		597			(114)		66		0001
Purchased Call/S&P 500 INDEX/SPXN13WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/05/2027	1	138,774	6309	5,806			3,208		7,753			(1,444)		727		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/13/2027	1	14,453	6464	583			329		773			(146)		76		0001
Purchased Call/S&P 500 INDEX/SPXN13US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/26/2027	1	28,196	6388.64	1,086			582		1,424			(269)		146		0001
Purchased Call/S&P 500 INDEX/SPXN13RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	1	377,713	6250	25,238			13,020		35,504			(6,301)		1,912		0001
Purchased Call/S&P 500 INDEX/SPXN13XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2027	1	34,181	6389.45	1,388			772		1,835			(343)		180		0001
Purchased Call/S&P 500 INDEX/SPXN13SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2027	1	14,240	6309.62	575			305		767			(143)		73		0001
Purchased Call/S&P 500 INDEX/SPXO1315S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/30/2027	1	2,730	6460.26	99			58		128			(25)		15		0001
Purchased Call/S&P 500 INDEX/SPXD053SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2025	08/25/2027	1	27,824	6455	1,171			681		1,479			(292)		149		0001
Purchased Call/S&P 500 INDEX/SPXN13US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	4,800	6362	199			107		262			(50)		25		0001
Purchased Call/S&P 500 INDEX/SPXN13YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2027	1	20,046	6411.37	682			388		885			(169)		107		0001
Purchased Call/S&P 500 INDEX/SPXD054SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/03/2027	1	10,102	6487	353			210		442			(88)		55		0001
Purchased Call/S&P 500 INDEX/SPXN13RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/16/2027	1	43,211	6257	1,785			936		2,378			(443)		221		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/23/2025	07/19/2027	1	224,720	6302	14,941			7,904		20,484			(3,725)		1,152		0001
Purchased Call/S&P 500 INDEX/SPXN13QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2027	1	3,773	6279.35	169			85		231			(42)		19		0001
Purchased Call/S&P 500 INDEX/SPXN13RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	1	13,752	6249	563			290		762			(140)		70		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02RNE8IBXP4R0TD8PU41	11/14/2025	11/11/2027	1	71,429	.6843	4,134			2,848		5,224			(1,029)		418		0001
Purchased Call/S&P 500 INDEX/SPXD05FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2027	1	819,733	6832.43	38,118			26,058		45,698			(9,451)		4,788		0001
Purchased Call/S&P 500 INDEX/SPXB21BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	12/17/2025	12/15/2027	1	50,302	.6820	3,150			2,308		3,993			(783)		304		0001
Purchased Call/S&P 500 INDEX/SPX013MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2027	1	112,291	6878.49	3,930			2,910		4,563			(974)		683		0001
Purchased Call/S&P 500 INDEX/SPXD051SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02RNE8IBXP4R0TD8PU41	11/18/2025	11/15/2027	1	356,761	.6710	12,921			8,947		16,104			(3,217)		2,094		0001
Purchased Call/S&P 500 INDEX/SPX013ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	10/13/2025	10/08/2027	1	175,775	.6740	5,860			3,761		7,330			(1,463)		992		0001
Purchased Call/S&P 500 INDEX/SPX013BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	10/17/2025	10/15/2027	1	180,677	.6657	5,844			3,802		7,160			(1,453)		1,027		0001
Purchased Call/S&P 500 INDEX/SPXE052SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02RNE8IBXP4R0TD8PU41	03/11/2026	03/09/2028	1	6,823	.6792	234			199		280			(36)		44		0001
Purchased Call/S&P 500 INDEX/SPXD05US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02RNE8IBXP4R0TD8PU41	01/26/2026	01/20/2028	1	6,241	.6843	209			164		236			(45)		39		0001
Purchased Call/S&P 500 INDEX/SPX013SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/20/2026	01/12/2028	1	28,764	.6964	836			651		1,003			(187)		178		0001
Purchased Call/S&P 500 INDEX/SPXP130SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	03/05/2026	03/03/2028	1	34,764	.6877	1,117			941		1,339			(179)		225		0001
Purchased Call/S&P 500 INDEX/SPX013QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2027	1	83,197	6858.47	2,754			2,084		3,221			(677)		510		0001
Purchased Call/S&P 500 INDEX/SPX013YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/24/2026	02/18/2028	1	12,759	.6859	414			342		479			(72)		82		0001
Purchased Call/S&P 500 INDEX/SPX013QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/13/2026	01/10/2028	1	68,815	.6934	2,260			1,740		2,585			(522)		426		0001
Purchased Call/S&P 500 INDEX/SPXB21FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/17/2026	04/17/2028	1	12,827	7126.06	717			647		790			(73)		86		0001
Purchased Call/S&P 500 INDEX/SPXB21US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	06/05/2026	06/02/2028	1	222,985	.7565	11,961			11,598		12,068			(411)		1,547		0001
Purchased Call/S&P 500 INDEX/SPXP137SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	04/09/2026	04/07/2028	1	43,939	6824.66	1,481			1,319		1,708			(167)		292		0001
Purchased Call/S&P 500 INDEX/SPXK00JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2028	1	51,653	7165.08	1,859			1,696		2,006			(170)		349		0001
Purchased Call/S&P 500 INDEX/SPXF17MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	G5GSEF7VJP5I7OUK5573	06/24/2026	06/20/2028	1	10,672	.7510	600			596		625			(5)		75		0001
Purchased Call/S&P 500 INDEX/SPXP13HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	05/29/2026	05/30/2028	1	13,283	7580.06	510			490		498			(22)		92		0001
Purchased Call/S&P 500 INDEX/SPXK00LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	05/07/2026	05/05/2028	1	80,388	7337.11	5,113			4,753		5,365			(379)		547		0001
Purchased Call/S&P 500 INDEX/SPXK000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	05/21/2026	05/19/2028	1	52,078	7445.72	3,583			3,405		3,654			(197)		358		0001
Purchased Call/S&P 500 INDEX/SPXP13GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	05/26/2026	05/19/2028	1	18,708	.7455	1,135			1,082		1,126			(55)		129		0001
Purchased Call/S&P 500 INDEX/SPXP131SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2028	1	12,665	7383.74	470			456		479			(16)		88		0001
Purchased Call/S&P 500 INDEX/SPXP138S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	04/10/2026	04/03/2028	1	72,110	.6581	4,791			4,272		5,530			(536)		479		0001
Purchased Call/S&P 500 INDEX/SPXE057SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	02RNE8IBXP4R0TD8PU41	04/29/2026	04/28/2028	1	12,899	.7152	416			381		450			(35)		87		0001
Purchased Call/S&P 500 INDEX/SPXP139SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	04/14/2026	04/13/2028	1	54,678	.6847	2,021			1,810		2,235			(213)		366		0001
Purchased Call/S&P 500 INDEX/SPXK00NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	05/15/2026	05/12/2028	1	118,214	.7419	7,255			6,824		7,435			(458)		808		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13I$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/01/2028	1	10,696	7586		366		353		354			(14)		74		0001
Purchased Call/S&P 500 INDEX/SPXA21XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/06/2026	1	338,969	100	6,068			84		8,466			(2,984)		217		0001
Purchased Call/S&P 500 INDEX/SPXB212$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/28/2026	1	309,000	100	6,582			1,618		8,704			(3,273)		767		0001
Purchased Call/S&P 500 INDEX/SPXE172$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	1	366,800	100	6,162			373		8,559			(3,056)		460		0001
Purchased Call/S&P 500 INDEX/SPXE173$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2026	1	334,086	100	5,512			425		7,607			(2,734)		471		0001
Purchased Call/S&P 500 INDEX/SPXB212S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2025	09/24/2026	1	280,930	100	4,944			1,158		6,519			(2,452)		682		0001
Purchased Call/S&P 500 INDEX/SPXB211$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/18/2025	09/18/2026	1	217,721	100	3,832			839		5,000			(1,900)		510		0001
Purchased Call/S&P 500 INDEX/SPXE175$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2026	1	220,718	100	2,891			335		3,895			(1,434)		379		0001
Purchased Call/S&P 500 INDEX/SPXB210$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/17/2026	1	552,694	100	8,014			1,038		11,057			(3,952)		1,002		0001
Purchased Call/S&P 500 INDEX/SPXO134$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	220,082	100	3,235			695		4,298			(1,604)		512		0001
Purchased Call/S&P 500 INDEX/SPXN130$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	358,875	100	5,921			114		8,426			(2,936)		266		0001
Purchased Call/S&P 500 INDEX/SPXO130$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	411,589	100	6,997			1,179		9,560			(3,451)		848		0001
Purchased Call/S&P 500 INDEX/SPXA21YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2025	07/13/2026	1	423,000	100	8,249			273		11,608			(4,102)		399		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2025	08/05/2026	1	193,749	100	3,255			314		4,500			(1,614)		304		0001
Purchased Call/S&P 500 INDEX/SPXE174$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2026	1	599,377	100	11,268			900		15,714			(5,588)		859		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2025	08/03/2026	1	250,000	100	4,650			424		6,431			(2,312)		382		0001
Purchased Call/S&P 500 INDEX/SPXB210$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/24/2026	1	421,273	100	6,193			921		8,574			(3,054)		818		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2025	07/16/2026	1	402,817	100	6,848			283		9,637			(3,396)		422		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/13/2025	08/13/2026	1	252,542	100	3,460			410		4,813			(1,716)		438		0001
Purchased Call/S&P 500 INDEX/SPXA21YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2025	07/13/2026	1	328,661	100	4,897			162		7,051			(2,415)		310		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2025	07/20/2026	1	580,000	100	11,774			618		16,464			(5,855)		679		0001
Purchased Call/S&P 500 INDEX/SPXA21YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/15/2026	1	245,582	100	3,708			143		5,266			(1,839)		249		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	305,009	100	4,911			284		6,821			(2,435)		374		0001
Purchased Call/S&P 500 INDEX/SPXO130$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	179,178	100	2,419			380		3,212			(1,200)		357		0001
Purchased Call/S&P 500 INDEX/SPXJ00JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/20/2025	08/20/2026	1	216,523	100	3,248			447		4,421			(1,611)		405		0001
Purchased Call/S&P 500 INDEX/SPXE179$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2025	09/01/2026	1	441,000	100	6,703			1,148		8,954			(3,333)		916		0001
Purchased Call/S&P 500 INDEX/SPXO132$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	331,288	100	5,466			1,039		7,474			(2,711)		725		0001
Purchased Call/S&P 500 INDEX/SPXO135$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	373,999	100	5,722			1,308		7,487			(2,838)		897		0001
Purchased Call/S&P 500 INDEX/SPXE175$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/10/2026	1	416,000	100	7,821			864		10,849			(3,889)		697		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	1,411,507	100	27,383			603		38,752			(13,579)		1,108		0001
Purchased Call/S&P 500 INDEX/SPXE174S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2025	08/03/2026	1	274,127	100	4,112			374		5,698			(2,028)		418		0001
Purchased Call/S&P 500 INDEX/SPXE173SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/28/2025	07/27/2026	1	553,000	100	11,171			802		15,623			(5,555)		752		0001
Purchased Call/S&P 500 INDEX/SPXA21XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/02/2025	07/02/2026	1	437,226	100	8,264			23		11,798			(4,098)		162		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2025	07/24/2026	1	213,412	100	3,756			239		5,194			(1,863)		274		0001
Purchased Call/S&P 500 INDEX/SPXN13YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/17/2026	1	358,000	100	6,516			846		8,758			(3,240)		649		0001
Purchased Call/S&P 500 INDEX/SPXN13QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	309,291	100	4,639			116		6,486			(2,301)		256		0001
Purchased Call/S&P 500 INDEX/SPX0133SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/14/2026	1	758,000	100	14,175			2,937		19,369			(7,048)		1,729		0001
Purchased Call/S&P 500 INDEX/SPX0130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	253,544	100	4,133			638		5,661			(2,049)		501		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2025	08/21/2026	1	174,265	100	2,631			372		3,578			(1,305)		329		0001
Purchased Call/S&P 500 INDEX/SPXN13WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	286,860	100	3,758			414		5,368			(1,853)		481		0001
Purchased Call/S&P 500 INDEX/SPXE174SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	417,831	100	7,061			700		9,888			(3,502)		665		0001
Purchased Call/S&P 500 INDEX/SPXA21XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2025	07/06/2026	1	346,000	100	6,678			92		9,506			(3,321)		222		0001
Purchased Call/S&P 500 INDEX/SPXB216SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	254,977	100	3,825			1,583		4,653			(1,902)		817		0001
Purchased Call/S&P 500 INDEX/SPXB218S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/17/2026	1	220,781	100	3,820			1,778		4,806			(1,894)		753		0001
Purchased Call/S&P 500 INDEX/SPX013FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/02/2026	1	1,105,000	100	17,570			6,018		22,869			(8,736)		3,233		0001
Purchased Call/S&P 500 INDEX/SPXB213SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	379,564	100	6,415			1,749		8,223			(3,181)		993		0001
Purchased Call/S&P 500 INDEX/SPXB218S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	12/14/2026	1	571,000	100	11,077			5,080		13,709			(5,508)		1,931		0001
Purchased Call/S&P 500 INDEX/SPX0131SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	397,007	100	6,035			2,491		7,599			(2,984)		1,273		0001
Purchased Call/S&P 500 INDEX/SPX013KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	12/07/2026	1	618,000	100	11,804			5,185		14,880			(5,869)		2,046		0001
Purchased Call/S&P 500 INDEX/SPX0131S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/23/2026	1	538,000	100	8,716			3,491		11,688			(4,334)		1,701		0001
Purchased Call/S&P 500 INDEX/SPX013JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	11/30/2026	1	557,000	100	9,692			4,069		12,446			(4,819)		1,803		0001
Purchased Call/S&P 500 INDEX/SPX013FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	305,084	100	5,369			1,879		6,891			(2,663)		903		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2025	10/22/2026	1	774,416	100	11,926			3,713		15,388			(5,914)		2,164		0001
Purchased Call/S&P 500 INDEX/SPX013ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	617,872	100	12,481			4,263		16,358			(6,155)		1,808		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/17/2025	11/16/2026	1	676,000	100	11,154			4,252		14,703			(5,546)		2,086		0001
Purchased Call/S&P 500 INDEX/SPX013LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	1	183,684	100	2,186			1,006		2,698			(1,084)		623		0001
Purchased Call/S&P 500 INDEX/SPX013KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	1	231,781	100	2,828			1,254		3,525			(1,402)		772		0001
Purchased Call/S&P 500 INDEX/SPXB214S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/15/2026	1	395,751	100	5,976			1,745		7,946			(2,963)		1,071		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00Y9$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2025	12/11/2026	1	250,159	100	4,453			2,011		5,336			(2,208)		838		0001
Purchased Call/S&P 500 INDEX/SPXB216$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2025	12/01/2026	1	885,607	100	13,993			5,898		17,229			(6,939)		2,876		0001
Purchased Call/S&P 500 INDEX/SPXB212$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/01/2025	10/01/2026	1	708,859	100	12,192			3,090		15,938			(6,046)		1,789		0001
Purchased Call/S&P 500 INDEX/SPX013A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/12/2026	1	454,000	100	8,671			2,467		11,779			(4,312)		1,212		0001
Purchased Call/S&P 500 INDEX/SPX013M$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/21/2026	1	258,984	100	3,833			1,827		4,818			(1,890)		894		0001
Purchased Call/S&P 500 INDEX/SPXB215$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/13/2025	11/13/2026	1	266,563	100	4,318			1,615		5,624			(2,141)		814		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2025	12/10/2026	1	255,260	100	4,773			2,130		5,874			(2,367)		853		0001
Purchased Call/S&P 500 INDEX/SPXE17LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/09/2026	1	1,202,000	100	21,636			7,851		27,241			(10,759)		3,614		0001
Purchased Call/S&P 500 INDEX/SPX013MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/21/2026	1	717,000	100	16,204			7,744		20,142			(8,058)		2,475		0001
Purchased Call/S&P 500 INDEX/SPX013MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	414,019	100	6,003			2,878		7,455			(2,977)		1,433		0001
Purchased Call/S&P 500 INDEX/SPXE17RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	1	686,013	100	15,367			7,236		19,086			(7,620)		2,348		0001
Purchased Call/S&P 500 INDEX/SPX013HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	1	266,024	100	4,682			1,819		6,175			(2,322)		830		0001
Purchased Call/S&P 500 INDEX/SPX013NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/28/2026	1	307,000	100	6,355			3,160		7,915			(3,160)		1,081		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2025	11/20/2026	1	338,795	100	5,929			2,332		7,899			(2,940)		1,060		0001
Purchased Call/S&P 500 INDEX/SPX0130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	349,006	100		5,759		2,967		7,071			(2,809)		1,252		0001
Purchased Call/S&P 500 INDEX/SPXP13L$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	06/21/2027	1	944,000	100		17,842		17,497		17,382			(392)		4,661		0001
Purchased Call/S&P 500 INDEX/SPXE17D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/18/2026	1	160,009	6631.96	3,472			760		4,997			(1,722)		375		0001
Purchased Call/S&P 500 INDEX/SPXD057$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	62,294	6643.7	1,352			331		1,926			(667)		155		0001
Purchased Call/S&P 500 INDEX/SPXN13V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	6	6339.39													0001
Purchased Call/S&P 500 INDEX/SPXE17A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2025	09/04/2026	1	17,932	6502.08	402			72		594			(199)		38		0001
Purchased Call/S&P 500 INDEX/SPXD17V$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2026	1	68,069	6198.01	1,416					2,211			(702)		18		0001
Purchased Call/S&P 500 INDEX/SPX0133$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	32,240	6606.76	593			126		851			(294)		75		0001
Purchased Call/S&P 500 INDEX/SPXD17X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	1	95,434	6280.46	2,109			53		3,332			(1,046)		79		0001
Purchased Call/S&P 500 INDEX/SPX0134$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	36,213	6600.35	797			171		1,153			(395)		84		0001
Purchased Call/S&P 500 INDEX/SPX0130$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	107,066	6460.26	2,388			402		3,578			(1,178)		221		0001
Purchased Call/S&P 500 INDEX/SPX0131$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	470,437	6502.08	4,234			762		6,048			(2,100)		1,000		0001
Purchased Call/S&P 500 INDEX/SPX0135$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	491,160	6664.36	10,462			2,296		15,030			(5,202)		1,150		0001
Purchased Call/S&P 500 INDEX/SPXN13X$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	5	6389.45													0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	216,258	6363.35	4,563			291		7,069			(2,263)		277		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	1	207,997	6449.8	4,139			506		6,258			(2,058)		365		0001
Purchased Call/S&P 500 INDEX/SPX0131$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2025	09/03/2026	1	802,232	6448.26	7,701			1,358		11,134			(3,819)		1,693		0001
Purchased Call/S&P 500 INDEX/SPX0130$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	1,696,801	6460.26	15,780			2,549		22,839			(7,847)		3,411		0001
Purchased Call/S&P 500 INDEX/SPXN13X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	51,181	6466.58	1,013			120		1,540			(503)		89		0001
Purchased Call/S&P 500 INDEX/SPXN13T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	593,662	6388.64	11,814			755		18,222			(5,874)		761		0001
Purchased Call/S&P 500 INDEX/SPX0133$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	1,137,957	6600.35	10,583			2,274		14,849			(5,248)		2,647		0001
Purchased Call/S&P 500 INDEX/SPX0135$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	9	6693.75													0001
Purchased Call/S&P 500 INDEX/SPX0132$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	547,498	6481.5	10,567			1,908		15,590			(5,254)		1,164		0001
Purchased Call/S&P 500 INDEX/SPXE176$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2026	1	331	6395.78	4			1		6			(2)		1		0001
Purchased Call/S&P 500 INDEX/SPX0133$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	24,726	6584.29	324			65		463			(161)		55		0001
Purchased Call/S&P 500 INDEX/SPX0137$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	6,463	6643.7	85			20		119			(42)		16		0001
Purchased Call/S&P 500 INDEX/SPXE174$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/31/2026	1	176,677	6339.39	3,975			330		6,097			(1,971)		257		0001
Purchased Call/S&P 500 INDEX/SPXD17N$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	36,355	6225.52	796			15		1,252			(395)		27		0001
Purchased Call/S&P 500 INDEX/SPX0132$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2025	09/10/2026	1	15,609	6532.04	325			64		476			(161)		35		0001
Purchased Call/S&P 500 INDEX/SPX0137$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	736,996	6661.21	7,517			1,864		10,450			(3,728)		1,840		0001
Purchased Call/S&P 500 INDEX/SPXN13X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2025	08/11/2026	1	750,553	6373.45	7,205			814		10,666			(3,573)		1,273		0001
Purchased Call/S&P 500 INDEX/SPX0130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	852,227	6481.4	7,926			1,245		11,467			(3,930)		1,699		0001
Purchased Call/S&P 500 INDEX/SPX0135$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	877,572	6664.36	7,898			1,784		10,923			(3,895)		2,092		0001
Purchased Call/S&P 500 INDEX/SPX0130$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	4	6460.26													0001
Purchased Call/S&P 500 INDEX/SPXN13T$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	997,783	6363.35	8,581			547		12,862			(4,255)		1,279		0001
Purchased Call/S&P 500 INDEX/SPX0135$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	2,980	6664.36	39			9		55			(19)		7		0001
Purchased Call/S&P 500 INDEX/SPX0133$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	302,472	6584.29	6,019			1,204		8,743			(2,993)		676		0001
Purchased Call/S&P 500 INDEX/SPX0130$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2025	08/28/2026	1	650,583	6501.86	6,050			975		8,730			(3,000)		1,308		0001
Purchased Call/S&P 500 INDEX/SPXE178$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2026	1	56,684	6465.94	1,264			195		1,903			(627)		112		0001
Purchased Call/S&P 500 INDEX/SPXE17A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2026	1	5,297	6448.26	111			20		164			(55)		11		0001
Purchased Call/S&P 500 INDEX/SPXE17B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/11/2026	1	58,030	6587.47	998			199		1,437			(495)		130		0001
Purchased Call/S&P 500 INDEX/SPX0137$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	2	6688.46													0001
Purchased Call/S&P 500 INDEX/SPXE17D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2026	1	106,804	6664.36	2,093			473		2,977			(1,032)		255		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE177$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	42,478	6466.91	773			115		1,146			(381)		82		0001
Purchased Call/S&P 500 INDEX/SPXE17E$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	47,860	6637.97	1,034			242		1,485			(513)		116		0001
Purchased Call/S&P 500 INDEX/SPXD053$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	187,108	6439.32	4,004			607		6,034			(1,986)		366		0001
Purchased Call/S&P 500 INDEX/SPXD053$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	767,555	6439.32	7,676			1,163		11,131			(3,806)		1,503		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	39,576	6243.76	518			20		789			(257)		40		0001
Purchased Call/S&P 500 INDEX/SPXN13US$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	790,812	6370.86	7,355			567		10,948			(3,647)		1,115		0001
Purchased Call/S&P 500 INDEX/SPXE176$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	4,094	6466.91	54			8		90			(27)		8		0001
Purchased Call/S&P 500 INDEX/SPXJ00J$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/22/2025	08/21/2026	1	155,073	6466.91	3,365			477		5,081			(1,673)		293		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	816,660	6449.15	8,167			1,080		11,900			(4,050)		1,496		0001
Purchased Call/S&P 500 INDEX/SPXO131$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	22	6502.08													0001
Purchased Call/S&P 500 INDEX/SPXE174$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	20,399	6345.06	437			43		671			(216)		32		0001
Purchased Call/S&P 500 INDEX/SPXO131$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	1,872,052	6481.5	18,533			3,346		26,775			(9,216)		3,980		0001
Purchased Call/S&P 500 INDEX/SPXO132$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2025	09/11/2026	1	700,748	6587.47	6,097			1,216		8,556			(3,023)		1,567		0001
Purchased Call/S&P 500 INDEX/SPXO130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	538,626	6460.26	5,386			908		7,756			(2,656)		1,110		0001
Purchased Call/S&P 500 INDEX/SPXO131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	17	6460.26													0001
Purchased Call/S&P 500 INDEX/SPXN13R$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	180,754	6259.75	3,832			127		6,039			(1,890)		171		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	985,876	6468.54	8,577			1,045		12,471			(4,253)		1,731		0001
Purchased Call/S&P 500 INDEX/SPXN13VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	870,563	6329.94	8,096			758		12,016			(4,015)		1,348		0001
Purchased Call/S&P 500 INDEX/SPXN13W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	3,699	6389.45	48			5		73			(24)		6		0001
Purchased Call/S&P 500 INDEX/SPXO137$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	585,714	6688.46	5,799			1,454		7,995			(2,875)		1,470		0001
Purchased Call/S&P 500 INDEX/SPXN13X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	1	544,302	6445.76	4,899			567		7,174			(2,429)		934		0001
Purchased Call/S&P 500 INDEX/SPXD056$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	554,008	6643.7	11,191			2,673		15,916			(5,565)		1,352		0001
Purchased Call/S&P 500 INDEX/SPXO135$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	1,649,160	6664.36	16,327			3,583		22,826			(8,118)		3,860		0001
Purchased Call/S&P 500 INDEX/SPXN13X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	59,820	6389.45	1,328			146		2,047			(655)		100		0001
Purchased Call/S&P 500 INDEX/SPXN13W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	1	678,710	6345.06	6,516			646		9,681			(3,231)		1,080		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/01/2025	08/03/2026	1	140,438	6238.01	3,033			276		4,713			(1,496)		214		0001
Purchased Call/S&P 500 INDEX/SPXD051$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	1,445,140	6449.8	14,596			1,784		21,116			(7,258)		2,537		0001
Purchased Call/S&P 500 INDEX/SPXE17B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	80,190	6495.15	1,788			340		2,654			(887)		176		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE176SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	1,594,827	6466.91	15,470			2,192		26,487			(7,692)		3,010		0001
Purchased Call/S&P 500 INDEX/SPX0131$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	124,758	6415.54	2,221			385		3,286			(1,101)		261		0001
Purchased Call/S&P 500 INDEX/SPXN13RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	1,934	6259.75	25			1		39			(13)		2		0001
Purchased Call/S&P 500 INDEX/SPXN13PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	768,239	6227.42	6,607			18		9,979			(3,276)		284		0001
Purchased Call/S&P 500 INDEX/SPXN130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	1,183,226	6280.46	9,347			233		14,168			(4,635)		979		0001
Purchased Call/S&P 500 INDEX/SPXN13T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	534,053	6358.91	5,127			311		7,683			(2,542)		670		0001
Purchased Call/S&P 500 INDEX/SPXN130G3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2025	07/07/2026	1	663,880	6229.98	5,909			98		8,952			(2,930)		460		0001
Purchased Call/S&P 500 INDEX/SPXN13X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	611,206	6389.45	5,868			647		8,689			(2,894)		1,024		0001
Purchased Call/S&P 500 INDEX/SPXN13T$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	34,265	6358.91	764			46		1,189			(379)		43		0001
Purchased Call/S&P 500 INDEX/SPXN13S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	208,427	6305.6	4,460			246		6,938			(2,212)		250		0001
Purchased Call/S&P 500 INDEX/SPXN13T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	6	6358.91													0001
Purchased Call/S&P 500 INDEX/SPXN13V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	757,140	6339.39	7,117			591		10,466			(3,529)		1,103		0001
Purchased Call/S&P 500 INDEX/SPXN13S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	701,300	6296.79	6,312			330		9,418			(3,113)		821		0001
Purchased Call/S&P 500 INDEX/SPXN13RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	136,585	6268.56	3,046			109		4,765			(1,510)		134		0001
Purchased Call/S&P 500 INDEX/SPXN13S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	1,615,485	6296.79	15,024			668		22,505			(7,471)		1,743		0001
Purchased Call/S&P 500 INDEX/SPXN13S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	146,145	6296.79	2,426			127		3,706			(1,196)		171		0001
Purchased Call/S&P 500 INDEX/SPX0135$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	647,628	6656.92	6,412			1,484		8,938			(3,179)		1,563		0001
Purchased Call/S&P 500 INDEX/SPX0133$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	551,788	6606.76	5,518			1,170		7,716			(2,736)		1,275		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/27/2025	08/27/2026	1	42,773	6481.4	915			144		1,370			(454)		85		0001
Purchased Call/S&P 500 INDEX/SPXN13PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	227	6279.35	3					5			(1)				0001
Purchased Call/S&P 500 INDEX/SPXN13Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	1,001,535	6465.94	10,015			1,545		14,472			(4,967)		1,979		0001
Purchased Call/S&P 500 INDEX/SPXN13I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	1,840,174	6389.45	17,114			1,759		25,286			(8,510)		2,969		0001
Purchased Call/S&P 500 INDEX/SPXN13T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	878,928	6388.64	7,910			567		11,749			(3,901)		1,195		0001
Purchased Call/S&P 500 INDEX/SPX0130$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	298,160	6460.26	5,486			886		8,140			(2,728)		599		0001
Purchased Call/S&P 500 INDEX/SPXN13PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	532,219	6279.35	10,698			30		16,752			(5,319)		197		0001
Purchased Call/S&P 500 INDEX/SPXN13P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	17,713	6227.42	397			1		628			(197)		7		0001
Purchased Call/S&P 500 INDEX/SPXN13V$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	42,099	6329.94	960			90		1,491			(476)		65		0001
Purchased Call/S&P 500 INDEX/SPXN13X$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	1	73,105	6445.76	1,477			171		2,241			(732)		125		0001
Purchased Call/S&P 500 INDEX/SPXN13X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	845,124	6466.58	7,860			931		11,524			(3,898)		1,467		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	101,888	6389.77	1,651			123		2,518			(819)		141		0001
Purchased Call/S&P 500 INDEX/SPXN13VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	665,339	6238.01	5,922			538		8,878			(2,920)		1,015		0001
Purchased Call/S&P 500 INDEX/SPXN13SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	22,615	6309.62	504			29		786			(250)		28		0001
Purchased Call/S&P 500 INDEX/SPXD054SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	843,949	6532.04	8,439			1,651		11,966			(4,185)		1,874		0001
Purchased Call/S&P 500 INDEX/SPXN13SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	6	6309.62													0001
Purchased Call/S&P 500 INDEX/SPXO135SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	22,019	6656.92	449			104		642			(223)		53		0001
Purchased Call/S&P 500 INDEX/SPXN13RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	1,297,133	6259.75	11,934			395		18,115			(5,886)		1,224		0001
Purchased Call/S&P 500 INDEX/SPXN13RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	1,041,479	6268.56	9,373			336		14,019			(4,648)		1,020		0001
Purchased Call/S&P 500 INDEX/SPXO135SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	536,988	6693.75	5,316			1,216		7,379			(2,636)		1,288		0001
Purchased Call/S&P 500 INDEX/SPXO133SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	900,951	6584.29	8,649			1,787		12,247			(4,266)		2,056		0001
Purchased Call/S&P 500 INDEX/SPXO131SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	603,323	6415.54	5,973			1,037		8,695			(2,962)		1,263		0001
Purchased Call/S&P 500 INDEX/SPXN13SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	276,414	6296.79	5,501			244		8,523			(2,735)		298		0001
Purchased Call/S&P 500 INDEX/SPXN13VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	29	6329.94						1							0001
Purchased Call/S&P 500 INDEX/SPXN13SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	760,446	6305.6	7,528			415		11,340			(3,733)		912		0001
Purchased Call/S&P 500 INDEX/SPXO134S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	894,969	6631.96	8,055			1,763		11,207			(3,994)		2,095		0001
Purchased Call/S&P 500 INDEX/SPXN13QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	37,386	6263.26	602			13		933			(298)		29		0001
Purchased Call/S&P 500 INDEX/SPXN13SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	769,223	6309.62	7,615			441		11,464			(3,776)		944		0001
Purchased Call/S&P 500 INDEX/SPXN13PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	11,113	6279.35	146			2		222			(72)		7		0001
Purchased Call/S&P 500 INDEX/SPXN13RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/16/2026	1	1,159,892	6263.7	10,439			431		15,598			(5,177)		1,214		0001
Purchased Call/S&P 500 INDEX/SPXO137SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	12	6643.7													0001
Purchased Call/S&P 500 INDEX/SPXD172SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	8,817	6263.7	195			8		303			(97)		9		0001
Purchased Call/S&P 500 INDEX/SPXE173SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	70,878	6362.9	1,552			124		2,377			(770)		102		0001
Purchased Call/S&P 500 INDEX/SPXD172SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	768,229	6243.76	7,375			284		11,101			(3,657)		779		0001
Purchased Call/S&P 500 INDEX/SPXD17YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	237,862	6259.75	4,781			120		7,474			(2,377)		197		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	227,313	6468.54	3,910			477		5,852			(1,939)		399		0001
Purchased Call/S&P 500 INDEX/SPXE174SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	267,975	.6340	5,681			582		8,681			(2,817)		432		0001
Purchased Call/S&P 500 INDEX/SPXE176S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2025	08/18/2026	1	125,839	6449.15	2,253			298		3,355			(1,117)		231		0001
Purchased Call/S&P 500 INDEX/SPXE176S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	677,564	6395.78	6,572			905		9,556			(3,259)		1,266		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB210SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	1	130,385	6370.17	2,321			328		3,480			(1,151)		246		0001
Purchased Call/S&P 500 INDEX/SPXD051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	58,090	6449.8	1,092			141		1,634			(539)		105		0001
Purchased Call/S&P 500 INDEX/SPXB210SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	119,924	6411.37	2,243			303		3,375			(1,112)		222		0001
Purchased Call/S&P 500 INDEX/SPXB211SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2026	1	89,864	6615.28	2,004			420		2,910			(994)		206		0001
Purchased Call/S&P 500 INDEX/SPXB210SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	678,707	6411.37	6,787			916		9,907			(3,366)		1,256		0001
Purchased Call/S&P 500 INDEX/SPXE178SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	33,877	6512.61	735			142		1,086			(365)		75		0001
Purchased Call/S&P 500 INDEX/SPXD171SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	51,077	6229.98	1,103			18		1,734			(547)		35		0001
Purchased Call/S&P 500 INDEX/SPXE178SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	150,313	6501.86	2,585			417		3,808			(1,282)		302		0001
Purchased Call/S&P 500 INDEX/SPX0132SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	09/09/2026	1	744,775	6512.61	7,448			1,436		10,593			(3,693)		1,642		0001
Purchased Call/S&P 500 INDEX/SPX0133S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	1,427,917	6584.29	14,136			2,827		20,108			(7,029)		3,193		0001
Purchased Call/S&P 500 INDEX/SPXB212SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	09/25/2026	1	87,882	6604.72	1,819			433		2,622			(902)		215		0001
Purchased Call/S&P 500 INDEX/SPXA21YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/15/2026	1	57,533	6243.76	972			38		1,492			(482)		58		0001
Purchased Call/S&P 500 INDEX/SPXE176SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	33	6370.17						1							0001
Purchased Call/S&P 500 INDEX/SPXB212SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2026	1	134,386	6661.21	3,037			753		4,323			(1,506)		336		0001
Purchased Call/S&P 500 INDEX/SPX0135SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	976	6656.92	13			3		18			(6)		2		0001
Purchased Call/S&P 500 INDEX/SPXN13RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	1,649,291	6259.75	15,833			396		23,864			(7,873)		1,365		0001
Purchased Call/S&P 500 INDEX/SPXD050SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	74,280	6373.45	1,322			149		2,000			(656)		126		0001
Purchased Call/S&P 500 INDEX/SPXN13QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	521,184	6263.26	4,586			101		7,023			(2,274)		409		0001
Purchased Call/S&P 500 INDEX/SPXN13QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	621,394	6225.52	5,903			114		8,998			(2,927)		460		0001
Purchased Call/S&P 500 INDEX/SPXN13PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	159,083	6279.35	3,293			45		5,165			(1,620)		102		0001
Purchased Call/S&P 500 INDEX/SPX0132SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	689,457	6495.15	6,412			1,219		9,181			(3,180)		1,510		0001
Purchased Call/S&P 500 INDEX/SPX0135SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	32	6664.36						1							0001
Purchased Call/S&P 500 INDEX/SPX0137SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	48,586	6688.46	1,049			263		1,486			(520)		122		0001
Purchased Call/S&P 500 INDEX/SPXN13US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	935,316	6389.77	8,418			626		12,494			(4,174)		1,295		0001
Purchased Call/S&P 500 INDEX/SPXD051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	920,138	6449.8	8,649			1,120		12,536			(4,266)		1,668		0001
Purchased Call/S&P 500 INDEX/SPXE170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	148,977	6297.36	3,307			147		5,118			(1,640)		161		0001
Purchased Call/S&P 500 INDEX/SPXN13VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	1,791	6238.01	23			2		35			(12)		3		0001
Purchased Call/S&P 500 INDEX/SPXN13TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	1,629,649	6388.64	15,156			968		22,613			(7,536)		2,089		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	432,130	6389.45	8,686			893		13,330			(4,319)		697		0001
Purchased Call/S&P 500 INDEX/SPXN13PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,086,988	6279.35	19,409			54		29,195			(9,651)		772		0001
Purchased Call/S&P 500 INDEX/SPXN13PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	2	6227.42													0001
Purchased Call/S&P 500 INDEX/SPXN13PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	525,697	6279.35	5,047			70		7,615			(2,482)		337		0001
Purchased Call/S&P 500 INDEX/SPXE176SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	1	1,030,775	6370.17	9,380			1,325		13,551			(4,651)		1,945		0001
Purchased Call/S&P 500 INDEX/SPXE177S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	1	974,415	6466.91	8,867			1,319		12,715			(4,373)		1,891		0001
Purchased Call/S&P 500 INDEX/SPXB210SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	16,316	6466.91	1,338			190		2,731			(665)		31		0001
Purchased Call/S&P 500 INDEX/SPX0133SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	1	997,944	6615.28	9,281			1,943		13,033			(4,602)		2,292		0001
Purchased Call/S&P 500 INDEX/SPX0137SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	633,811	6643.7	6,085			1,492		8,442			(3,001)		1,574		0001
Purchased Call/S&P 500 INDEX/SPXB210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	3,586	6449.8	47			6		70			(24)		6		0001
Purchased Call/S&P 500 INDEX/SPXN13WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	1	437,321	6299.19	4,329			417		6,467			(2,147)		687		0001
Purchased Call/S&P 500 INDEX/SPXN130SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2025	07/01/2026	1	701,834	6198.01	6,457					9,820			(3,202)		184		0001
Purchased Call/S&P 500 INDEX/SPXN13USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1	611,701	6362.9	5,750			459		8,459			(2,851)		877		0001
Purchased Call/S&P 500 INDEX/SPXN13WSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	1	826,623	.6340	7,440			763		10,971			(3,689)		1,334		0001
Purchased Call/S&P 500 INDEX/SPXN13VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	1,875,788	6238.01	18,570			1,548		27,832			(9,234)		2,733		0001
Purchased Call/S&P 500 INDEX/SPX0131S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	755,508	6460.26	7,253			1,239		10,505			(3,567)		1,569		0001
Purchased Call/S&P 500 INDEX/SPX0133SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	101,451	6584.29	2,201			455		3,207			(1,086)		231		0001
Purchased Call/S&P 500 INDEX/SPX0136SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/24/2026	1	954,411	6637.97	8,494			1,989		11,879			(4,212)		2,316		0001
Purchased Call/S&P 500 INDEX/SPXE173SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	1	99,164	6388.64	2,162			155		3,335			(1,066)		135		0001
Purchased Call/S&P 500 INDEX/SPXC05Z57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	80,109	6299.19	1,546			149		2,367			(767)		126		0001
Purchased Call/S&P 500 INDEX/SPX0135SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	23,669	6693.75	518			119		739			(257)		57		0001
Purchased Call/S&P 500 INDEX/SPX0131S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	117,044	6460.26	2,470			422		3,685			(1,215)		243		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	13,281	6395.78	296			41		450			(147)		25		0001
Purchased Call/S&P 500 INDEX/SPXN13VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	275,753	6238.01	5,543			462		8,584			(2,756)		402		0001
Purchased Call/S&P 500 INDEX/SPX0131SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	240	6415.54	3			1		5			(2)		1		0001
Purchased Call/S&P 500 INDEX/SPXN13RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	1	110,971	6297.36	1,465			65		2,208			(726)		120		0001
Purchased Call/S&P 500 INDEX/SPXN13USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	51,087	6370.86	1,052			81		1,614			(522)		72		0001
Purchased Call/S&P 500 INDEX/SPXN13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	30	6305.6						1							0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0136SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	734,918	6604.72	6,320			1,506		8,840			(3,134)		1,794		0001
Purchased Call/S&P 500 INDEX/SPX0137$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	1,833,426	6643.7	17,601			4,205		24,453			(8,752)		4,476		0001
Purchased Call/S&P 500 INDEX/SPXD05C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/23/2025	10/23/2026	1	170,198	6738.44	3,761			1,188		5,201			(1,865)		478		0001
Purchased Call/S&P 500 INDEX/SPXB216$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	1	521	6829.37	7			3		9			(3)		2		0001
Purchased Call/S&P 500 INDEX/SPXD05GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/11/2025	11/11/2026	1	455,931	6846.61	4,149			1,520		5,451			(2,057)		1,381		0001
Purchased Call/S&P 500 INDEX/SPXB218$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	885,858	6845.5	7,353			3,738		9,171			(3,646)		3,145		0001
Purchased Call/S&P 500 INDEX/SPXD05C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/22/2025	10/22/2026	1	8,410	6699.4	738			230		1,185			(366)		23		0001
Purchased Call/S&P 500 INDEX/SPXB215$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	1	147,951	6734.11	3,077			1,170		4,262			(1,518)		457		0001
Purchased Call/S&P 500 INDEX/SPXD058$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/06/2025	10/06/2026	1	53,902	6740.28	1,207			323		1,695			(599)		140		0001
Purchased Call/S&P 500 INDEX/SPXE17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	234,112	6728.8	5,127			1,828		7,084			(2,549)		696		0001
Purchased Call/S&P 500 INDEX/SPXE17K$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	1	23	6771.55													0001
Purchased Call/S&P 500 INDEX/SPXD05D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/27/2025	10/27/2026	1	154,683	6875.16	3,589			1,167		4,812			(1,780)		442		0001
Purchased Call/S&P 500 INDEX/SPXD05L$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/09/2025	12/09/2026	1	696,427	6840.51	6,825			3,027		8,752			(3,384)		2,320		0001
Purchased Call/S&P 500 INDEX/SPXE17HS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/16/2026	1	91,967	6629.07	1,885			559		2,680			(935)		250		0001
Purchased Call/S&P 500 INDEX/SPXE170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/04/2026	1	2,692	6857.12	34			15		45			(17)		9		0001
Purchased Call/S&P 500 INDEX/SPX013HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	1	787,506	6734.11	7,560			2,874		10,280			(3,729)		2,430		0001
Purchased Call/S&P 500 INDEX/SPXE170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/25/2026	1	3,271	6812.61	62			25		83			(31)		10		0001
Purchased Call/S&P 500 INDEX/SPXE170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	1	142,685	6870.4	2,711			1,175		3,526			(1,348)		468		0001
Purchased Call/S&P 500 INDEX/SPXE17MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	1	908,511	6642.16	8,449			3,282		11,596			(4,190)		2,833		0001
Purchased Call/S&P 500 INDEX/SPXE17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2026	1	99,146	6602.99	1,785			713		2,523			(880)		314		0001
Purchased Call/S&P 500 INDEX/SPXE170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	653	6800.26	8			4		11			(4)		2		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/22/2025	10/22/2026	1	21,782	6699.4	468			146		653			(232)		61		0001
Purchased Call/S&P 500 INDEX/SPXE17NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	39	6602.99						1							0001
Purchased Call/S&P 500 INDEX/SPXD05PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/19/2025	12/21/2026	1	77,320	6834.5	1,686			803		2,216			(831)		267		0001
Purchased Call/S&P 500 INDEX/SPXE17MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	1	48,229	6642.16	984			382		1,387			(488)		150		0001
Purchased Call/S&P 500 INDEX/SPXD05PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/19/2025	12/21/2026	1	960,496	6834.5	9,317			4,440		11,996			(4,595)		3,316		0001
Purchased Call/S&P 500 INDEX/SPXE170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	1	1,017,048	6774.76	8,238			3,879		10,739			(4,085)		3,481		0001
Purchased Call/S&P 500 INDEX/SPXE170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	1	29,603	6774.76	379			178		498			(188)		101		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	273,656	6834.5	5,336			2,520		6,980			(2,653)		937		0001
Purchased Call/S&P 500 INDEX/SPXE17GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2025	10/07/2026	1	202,946	6714.59	4,059			1,096		5,697			(2,013)		528		0001
Purchased Call/S&P 500 INDEX/SPXE17GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	161,156	6812.61	3,513			1,450		4,720			(1,737)		517		0001
Purchased Call/S&P 500 INDEX/SPXE17ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	115,011	6890.89	2,358			773		3,141			(1,169)		330		0001
Purchased Call/S&P 500 INDEX/SPXE17MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	10,851	6850.92	219			81		296			(109)		33		0001
Purchased Call/S&P 500 INDEX/SPXE17NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	1,026,525	6602.99	9,855			3,936		13,607			(4,860)		3,246		0001
Purchased Call/S&P 500 INDEX/SPXD05PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	13,586	6834.5	174			82		226			(86)		46		0001
Purchased Call/S&P 500 INDEX/SPXD05JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	228,109	6849.09	3,878			1,624		5,045			(1,913)		738		0001
Purchased Call/S&P 500 INDEX/SPXB216SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	1	114,384	6829.37	2,288			971		3,047			(1,134)		373		0001
Purchased Call/S&P 500 INDEX/SPXD05MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	91,708	6901	1,797			812		2,310			(891)		307		0001
Purchased Call/S&P 500 INDEX/SPXD05PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	28	6834.5													0001
Purchased Call/S&P 500 INDEX/SPXD05HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	1,274,613	6672.41	11,472			4,393		15,682			(5,689)		3,947		0001
Purchased Call/S&P 500 INDEX/SPXE17NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	4,934	6602.99	62			25		87			(31)		16		0001
Purchased Call/S&P 500 INDEX/SPXE17GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2026	1	23,513	6753.72	503			137		705			(250)		62		0001
Purchased Call/S&P 500 INDEX/SPXD05NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2026	1	793,918	6816.51	7,780			3,579		9,989			(3,858)		2,693		0001
Purchased Call/S&P 500 INDEX/SPXD05QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	2,147,621	6929.94	21,261			10,423		26,179			(10,601)		7,478		0001
Purchased Call/S&P 500 INDEX/SPXD05PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	1,590,202	6834.5	15,425			7,284		19,881			(7,670)		5,442		0001
Purchased Call/S&P 500 INDEX/SPXE17KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	744,357	6720.32	6,550			2,323		8,822			(3,248)		2,213		0001
Purchased Call/S&P 500 INDEX/SPXE17KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	164,556	6771.55	3,604			1,251		4,945			(1,787)		485		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/08/2025	12/08/2026	1	4,035	6846.51	353			156		520			(175)		13		0001
Purchased Call/S&P 500 INDEX/SPXD05QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	996,904	6905.74	9,770			4,871		12,203			(4,845)		3,520		0001
Purchased Call/S&P 500 INDEX/SPXD05LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	85,353	6846.51	1,792			790		2,357			(889)		283		0001
Purchased Call/S&P 500 INDEX/SPXE17KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	141,665	6720.32	3,017			1,070		4,174			(1,496)		421		0001
Purchased Call/S&P 500 INDEX/SPXB213S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	4,657	6753.72	401			109		602			(199)		12		0001
Purchased Call/S&P 500 INDEX/SPXD05QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	12	6905.74													0001
Purchased Call/S&P 500 INDEX/SPXE17MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	154,473	6538.76	3,105			1,221		4,010			(1,540)		483		0001
Purchased Call/S&P 500 INDEX/SPXE17LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	775	6850.92	11			4		15			(5)		2		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	78,216	6737.49	1,557			582		2,154			(772)		239		0001
Purchased Call/S&P 500 INDEX/SPXE17SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	376,718	6929.94	7,158			3,509		9,063			(3,569)		1,312		0001
Purchased Call/S&P 500 INDEX/SPXE17NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	537,212	6765.88	6,017			2,443		8,055			(2,984)		1,710		0001
Purchased Call/S&P 500 INDEX/SPXE17NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	395,642	6602.99	8,071			3,184		10,480			(4,013)		1,238		0001
Purchased Call/S&P 500 INDEX/SPXE17GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	1,239,251	6735.11	10,162			2,823		13,888			(5,039)		3,259		0001
Purchased Call/S&P 500 INDEX/SPXE17LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	44,766	6728.8	954			345		1,315			(470)		135		0001
Purchased Call/S&P 500 INDEX/SPX0131SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	1	516,500	6849.09	5,113			2,141		6,528			(2,522)		1,672		0001
Purchased Call/S&P 500 INDEX/SPX013CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	1	31	6735.35						1							0001
Purchased Call/S&P 500 INDEX/SPX0131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	12	6849.09													0001
Purchased Call/S&P 500 INDEX/SPXD05B89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	570,129	6740.28	5,644			1,508		7,679			(2,799)		1,477		0001
Purchased Call/S&P 500 INDEX/SPX013DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	1	924,661	6890.89	9,062			2,971		11,839			(4,494)		2,651		0001
Purchased Call/S&P 500 INDEX/SPXD05HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	196,504	6672.41	3,085			1,181		4,291			(1,530)		608		0001
Purchased Call/S&P 500 INDEX/SPXE17GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	199,494	6715.79	4,010			1,036		5,621			(1,994)		506		0001
Purchased Call/S&P 500 INDEX/SPXD05MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,968	6886.68	39			17		50			(19)		10		0001
Purchased Call/S&P 500 INDEX/SPXD05BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	854,121	6735.35	8,200			2,530		10,992			(4,066)		2,376		0001
Purchased Call/S&P 500 INDEX/SPXB216SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	215,997	6849.09	4,622			1,913		6,091			(2,298)		692		0001
Purchased Call/S&P 500 INDEX/SPXD05CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	420,175	6791.69	8,908			2,821		12,162			(4,429)		1,179		0001
Purchased Call/S&P 500 INDEX/SPXD05MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	34,245	6886.68	599			267		771			(297)		114		0001
Purchased Call/S&P 500 INDEX/SPXB218S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	12/15/2026	1	49,347	6816.51	1,081			497		1,425			(536)		167		0001
Purchased Call/S&P 500 INDEX/SPXD05LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	31,681	6840.51	694			308		914			(344)		106		0001
Purchased Call/S&P 500 INDEX/SPXE170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	108,066	6800.26	2,140			990		2,825			(1,061)		368		0001
Purchased Call/S&P 500 INDEX/SPXE170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2025	12/01/2026	1	186,733	6812.63	3,791			1,598		5,076			(1,880)		606		0001
Purchased Call/S&P 500 INDEX/SPXD05BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	98,215	6735.13	1,974			604		2,720			(979)		272		0001
Purchased Call/S&P 500 INDEX/SPXB215SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	9,410	6728.8	854			305		1,318			(425)		28		0001
Purchased Call/S&P 500 INDEX/SPXE170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2025	12/01/2026	1	22	6812.63													0001
Purchased Call/S&P 500 INDEX/SPXE170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	650,142	6800.26	6,306			2,919		8,196			(3,127)		2,212		0001
Purchased Call/S&P 500 INDEX/SPXD05B9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	81,054	6735.35	1,702			525		2,346			(844)		225		0001
Purchased Call/S&P 500 INDEX/SPX1398K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	1,551,457	6552.51	15,359			4,278		21,406			(7,638)		4,081		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	199,228	6664.01	4,224			1,255		5,950			(2,100)		542		0001
Purchased Call/S&P 500 INDEX/SPX013ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	54,478	6851.97	1,111			383		1,496			(551)		160		0001
Purchased Call/S&P 500 INDEX/SPX013C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	1	486,608	6738.44	4,623			1,460		6,245			(2,292)		1,366		0001
Purchased Call/S&P 500 INDEX/SPX013C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	13	6791.69													0001
Purchased Call/S&P 500 INDEX/SPX0138$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	1	590,730	6753.72	5,435			1,482		7,391			(2,695)		1,546		0001
Purchased Call/S&P 500 INDEX/SPX0138$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	607,381	6715.35	5,406			1,393		7,418			(2,681)		1,541		0001
Purchased Call/S&P 500 INDEX/SPX013D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	1	4,473	6890.89	58			19		76			(29)		13		0001
Purchased Call/S&P 500 INDEX/SPX013G$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	190,940	6832.43	3,036			1,107		4,057			(1,505)		576		0001
Purchased Call/S&P 500 INDEX/SPX013A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	681,702	6644.31	6,476			1,873		8,953			(3,211)		1,837		0001
Purchased Call/S&P 500 INDEX/SPX013I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	1	15	6849.09													0001
Purchased Call/S&P 500 INDEX/SPX013G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	1	2,067,100	6728.8	20,051			7,149		27,185			(9,970)		6,144		0001
Purchased Call/S&P 500 INDEX/SPX013D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	188,826	6822.34	3,286			1,101		4,450			(1,629)		546		0001
Purchased Call/S&P 500 INDEX/SPX013G$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/13/2026	1	814,160	6737.49	7,083			2,649		9,579			(3,512)		2,485		0001
Purchased Call/S&P 500 INDEX/SPX013M$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	48,962	6878.49	994			476		1,271			(493)		170		0001
Purchased Call/S&P 500 INDEX/SPX013C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	6,320	6735.13	82			25		112			(41)		18		0001
Purchased Call/S&P 500 INDEX/SPX013B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	733,221	6664.01	7,186			2,177		9,896			(3,544)		2,022		0001
Purchased Call/S&P 500 INDEX/SPXE17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	1	9,432	6711.2	195			49		274			(97)		24		0001
Purchased Call/S&P 500 INDEX/SPXE17GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	62,832	6735.11	1,326			368		1,862			(657)		165		0001
Purchased Call/S&P 500 INDEX/SPX013E$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	1,339,442	6840.2	12,993			4,367		17,321			(6,461)		3,872		0001
Purchased Call/S&P 500 INDEX/SPX013N$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	65,857	6929.94	1,054			523		1,324			(520)		232		0001
Purchased Call/S&P 500 INDEX/SPXE17GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	143,532	6715.79	3,057			809		4,289			(1,508)		370		0001
Purchased Call/S&P 500 INDEX/SPX013FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	1	651,458	6771.55	6,319			2,193		8,516			(3,134)		1,921		0001
Purchased Call/S&P 500 INDEX/SPX013ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	146,800	6840.2	2,349			802		3,134			(1,158)		430		0001
Purchased Call/S&P 500 INDEX/SPX013G$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	591,594	6728.8	5,561			2,012		7,514			(2,743)		1,779		0001
Purchased Call/S&P 500 INDEX/SPX013C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	777,823	6699.4	7,078			2,203		9,714			(3,510)		2,173		0001
Purchased Call/S&P 500 INDEX/SPX013D$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	1	849,291	6875.16	7,813			2,540		10,208			(3,875)		2,425		0001
Purchased Call/S&P 500 INDEX/SPX013K$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	1,642,044	6827.41	15,928			7,212		20,659			(7,920)		5,503		0001
Purchased Call/S&P 500 INDEX/SPX013ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	616	6851.97	8			3		11			(4)		2		0001
Purchased Call/S&P 500 INDEX/SPX013K$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	420,238	6827.41	8,825			3,996		11,628			(4,388)		1,408		0001

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Purchased Call/S&P 500 INDEX/SPX0139SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	1	1,062,471	6850.92	8,925			3,295		11,778			(4,426)		3,231		0001
Purchased Call/S&P 500 INDEX/SPX013HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	1	1,570,365	6602.99	15,076			5,946		20,863			(7,496)		4,915		0001
Purchased Call/S&P 500 INDEX/SPX0131S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	32,471	6705.12	578			232		798			(287)		103		0001
Purchased Call/S&P 500 INDEX/SPX013JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	629,118	6849.72	5,914			2,525		7,662			(2,933)		2,056		0001
Purchased Call/S&P 500 INDEX/SPX013MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	9	6878.49													0001
Purchased Call/S&P 500 INDEX/SPX0139SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	498,296	6552.51	4,933			1,404		6,867			(2,433)		1,330		0001
Purchased Call/S&P 500 INDEX/SPXE17ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2026	1	260,735	6791.69	5,293			1,706		7,204			(2,610)		741		0001
Purchased Call/S&P 500 INDEX/SPX0139SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	117,073	6552.51	2,060			586		2,942			(1,016)		312		0001
Purchased Call/S&P 500 INDEX/SPX0138SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	1	242	6715.79	3			1		5			(2)		1		0001
Purchased Call/S&P 500 INDEX/SPXE17MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	1,796	6538.76	23			9		27			(11)		6		0001
Purchased Call/S&P 500 INDEX/SPXD050SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	96,923	6905.74	2,064			1,029		2,643			(1,024)		342		0001
Purchased Call/S&P 500 INDEX/SPX013KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	765,789	6901	7,198			3,250		9,157			(3,570)		2,567		0001
Purchased Call/S&P 500 INDEX/SPXD050SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	41,824	6721	844			396		1,103			(419)		143		0001
Purchased Call/S&P 500 INDEX/SPX0138SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	10,281	6714.59	134			36		185			(66)		27		0001
Purchased Call/S&P 500 INDEX/SPX0139SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	357,612	6552.51	6,509			1,813		9,320			(3,236)		941		0001
Purchased Call/S&P 500 INDEX/SPX0139S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	720,117	6832.43	6,985			2,547		9,255			(3,464)		2,173		0001
Purchased Call/S&P 500 INDEX/SPX0138S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	86,632	6715.35	1,559			402		2,175			(773)		220		0001
Purchased Call/S&P 500 INDEX/SPX013JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	26,856	6849.72	529			226		700			(262)		88		0001
Purchased Call/S&P 500 INDEX/SPX013DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	805,722	6822.34	7,574			2,539		10,115			(3,756)		2,329		0001
Purchased Call/S&P 500 INDEX/SPX0139SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	1,589,334	6664.01	15,575			4,629		21,480			(7,745)		4,323		0001
Purchased Call/S&P 500 INDEX/SPX0138S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	2	6715.35													0001
Purchased Call/S&P 500 INDEX/SPX013ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	370,799	6840.2	7,638			2,567		10,388			(3,798)		1,072		0001
Purchased Call/S&P 500 INDEX/SPX013LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	228	6827.41	3			1		4			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPX013NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	41	6929.94	1					1							0001
Purchased Call/S&P 500 INDEX/SPX013JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/07/2026	1	965,891	6870.4	8,790			3,850		11,283			(4,335)		3,198		0001
Purchased Call/S&P 500 INDEX/SPX0131SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	1,201,082	6849.09	11,891			4,921		15,196			(5,913)		3,850		0001
Purchased Call/S&P 500 INDEX/SPXD05HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	575,579	6617.32	5,526			2,131		7,641			(2,740)		1,789		0001
Purchased Call/S&P 500 INDEX/SPX0138SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	1	1,115,907	6715.79	10,266			2,715		14,108			(5,063)		2,876		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	734	6720.32	9			3		13			(5)		2		0001
Purchased Call/S&P 500 INDEX/SPX013CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	6	6699.4													0001
Purchased Call/S&P 500 INDEX/SPXD05GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	83,792	6846.61	1,626			596		2,187			(806)		254		0001
Purchased Call/S&P 500 INDEX/SPX013NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	1	630,580	6896.24	6,180			3,107		7,733			(3,064)		2,232		0001
Purchased Call/S&P 500 INDEX/SPXE17NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	51,838	6765.88	897			364		1,213			(445)		165		0001
Purchased Call/S&P 500 INDEX/SPX013GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	247	6728.8	3			1		4			(2)		1		0001
Purchased Call/S&P 500 INDEX/SPXD05MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	987,390	6886.68	9,676			4,318		12,261			(4,798)		3,299		0001
Purchased Call/S&P 500 INDEX/SPX013CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	1,977,761	6791.69	19,382			6,138		25,983			(9,638)		5,551		0001
Purchased Call/S&P 500 INDEX/SPXD05NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	217,481	6827.41	4,458			2,039		5,838			(2,199)		736		0001
Purchased Call/S&P 500 INDEX/SPX013FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	588,720	6796.29	5,711			1,998		7,649			(2,832)		1,743		0001
Purchased Call/S&P 500 INDEX/SPX013JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	1	368,065	6829.37	3,460			1,468		4,509			(1,716)		1,199		0001
Purchased Call/S&P 500 INDEX/SPX013IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	1,051,970	6705.12	9,152			3,681		12,361			(4,538)		3,338		0001
Purchased Call/S&P 500 INDEX/SPXE17PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	100,278	6870.4	2,016			883		2,635			(994)		332		0001
Purchased Call/S&P 500 INDEX/SPX013FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	20,238	6796.29	425			149		579			(211)		60		0001
Purchased Call/S&P 500 INDEX/SPX013JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	1,575,989	6870.4	14,342			6,215		18,431			(7,131)		5,168		0001
Purchased Call/S&P 500 INDEX/SPX013BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	767,617	6735.13	7,523			2,300		10,227			(3,730)		2,126		0001
Purchased Call/S&P 500 INDEX/SPXD05NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	84,028	6774.76	1,513			712		2,001			(750)		288		0001
Purchased Call/S&P 500 INDEX/SPX013QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	1	59,480	6845.5	987			502		1,268			(490)		211		0001
Purchased Call/S&P 500 INDEX/SPX013ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	1	609,934	6812.61	5,733			2,348		7,530			(2,851)		1,942		0001
Purchased Call/S&P 500 INDEX/SPX013BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	172,086	6664.01	3,700			1,121		5,208			(1,825)		474		0001
Purchased Call/S&P 500 INDEX/SPX0137SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	622,769	6711.2	5,979			1,515		8,178			(2,965)		1,572		0001
Purchased Call/S&P 500 INDEX/SPX013ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	1,217,247	6840.2	10,834			3,701		14,165			(5,343)		3,562		0001
Purchased Call/S&P 500 INDEX/SPX013CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	24	6791.69													0001
Purchased Call/S&P 500 INDEX/SPX013IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	745	6705.12	9			4		13			(5)		2		0001
Purchased Call/S&P 500 INDEX/SPX013JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	12/01/2026	1	551,886	6812.63	5,353			2,256		7,024			(2,655)		1,792		0001
Purchased Call/S&P 500 INDEX/SPX013ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	594,189	6671.06	5,645			1,648		7,762			(2,799)		1,609		0001
Purchased Call/S&P 500 INDEX/SPX013BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	1	1,867,927	6715.79	18,492			4,777		25,323			(9,195)		4,740		0001
Purchased Call/S&P 500 INDEX/SPX0137SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	2	6711.2													0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013A9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	133,122	6644.31	2,929			847		4,173			(1,452)		359		0001
Purchased Call/S&P 500 INDEX/SPX013A9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	90,089	6671.06	1,955			571		2,768			(969)		244		0001
Purchased Call/S&P 500 INDEX/SPX013A9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	37,503	6654.72	799			229		1,142			(396)		101		0001
Purchased Call/S&P 500 INDEX/SPX013HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/20/2026	1	1,063,092	6538.76	9,568			3,764		13,306			(4,745)		3,327		0001
Purchased Call/S&P 500 INDEX/SPX013GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	1,179,959	6734.11	11,328			4,248		15,421			(5,633)		3,601		0001
Purchased Call/S&P 500 INDEX/SPX013LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	838,604	6827.41	8,134			3,720		10,539			(4,012)		2,836		0001
Purchased Call/S&P 500 INDEX/SPX013NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	981,532	6929.94	8,932			4,429		11,166			(4,405)		3,456		0001
Purchased Call/S&P 500 INDEX/SPX013CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	733,949	6791.69	6,973			2,247		9,312			(3,439)		2,087		0001
Purchased Call/S&P 500 INDEX/SPX013CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	1	20,408	6738.44	265			84		360			(132)		57		0001
Purchased Call/S&P 500 INDEX/SPX013J6I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2025	12/04/2026	1	664,166	6857.12	6,044			2,612		7,792			(2,997)		2,178		0001
Purchased Call/S&P 500 INDEX/SPX0131SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	1,015,490	6812.61	8,530			3,521		11,243			(4,218)		3,255		0001
Purchased Call/S&P 500 INDEX/SPX013MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	580,318	6909.79	5,339			2,581		6,640			(2,648)		2,015		0001
Purchased Call/S&P 500 INDEX/SPX013ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	926,547	6851.97	8,432			2,903		11,135			(4,181)		2,722		0001
Purchased Call/S&P 500 INDEX/SPX013MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	868,847	6878.49	8,602			4,123		10,734			(4,265)		3,008		0001
Purchased Call/S&P 500 INDEX/SPX013MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	6	6909.79													0001
Purchased Call/S&P 500 INDEX/SPX013KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	1	1,188,071	6846.51	10,455			4,608		13,448			(5,185)		3,945		0001
Purchased Call/S&P 500 INDEX/SPXB214SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	15,007	6890.59	261			86		348			(129)		43		0001
Purchased Call/S&P 500 INDEX/SPXB218SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	169	6845.5	2			1		3			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPXB218SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	1	99,954	6896.24	1,749			879		2,220			(867)		354		0001
Purchased Call/S&P 500 INDEX/SPXB214S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	892,032	6629.07	7,315			2,168		10,121			(3,627)		2,426		0001
Purchased Call/S&P 500 INDEX/SPXB214SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	1,095,530	6890.59	9,969			3,296		13,105			(4,944)		3,154		0001
Purchased Call/S&P 500 INDEX/SPXB214SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	225	6840.2	3			1		4			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPXB216SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	59,375	6857.12	1,051			454		1,376			(521)		195		0001
Purchased Call/S&P 500 INDEX/SPXB215SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/18/2025	11/18/2026	1	196,121	6617.32	4,177			1,611		5,931			(2,072)		609		0001
Purchased Call/S&P 500 INDEX/SPXB215SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	366,427	6734.11	7,622			2,858		10,567			(3,790)		1,118		0001
Purchased Call/S&P 500 INDEX/SPXB216S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	15,537	6602.99	1,453			573		2,522			(722)		49		0001
Purchased Call/S&P 500 INDEX/SPX013AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	528,175	6654.72	5,123			1,468		7,171			(2,541)		1,416		0001
Purchased Call/S&P 500 INDEX/SPX013BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	709,754	6714.59	6,956			1,878		9,588			(3,449)		1,848		0001
Purchased Call/S&P 500 INDEX/SPX013MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	47,038	6909.79	941			455		1,191			(467)		163		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	12/17/2026	1	650,689	.6721	6,369			2,990		8,180			(3,167)		2,220		0001
Purchased Call/S&P 500 INDEX/SPXB21ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	15,919	6932.3		1,391		851		2,074			(546)		62		0001
Purchased Call/S&P 500 INDEX/SPXD05V3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	14,193	6917.81		211		126		265			(85)		55		0001
Purchased Call/S&P 500 INDEX/SPXB21CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/12/2027	1	476	6672.62		6		4		8			(2)		2		0001
Purchased Call/S&P 500 INDEX/SPXF175SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	208,278	6632.19		4,353		3,082		5,797			(1,293)		876		0001
Purchased Call/S&P 500 INDEX/SPX915LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2026	01/22/2027	1	5,370	6913.35		459		260		690			(200)		20		0001
Purchased Call/S&P 500 INDEX/SPXE051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	1	169,925	6881.62		2,906		1,953		3,616			(955)		696		0001
Purchased Call/S&P 500 INDEX/SPXE17ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/12/2027	1	337,800	6836.17		6,655		4,189		8,516			(2,505)		1,332		0001
Purchased Call/S&P 500 INDEX/SPXB21DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2027	1	6,197	6506.48		630		458		1,246			(175)		26		0001
Purchased Call/S&P 500 INDEX/SPXF171S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	157,238	6909.51		2,594		1,687		3,216			(919)		634		0001
Purchased Call/S&P 500 INDEX/SPXE053SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	108,436	6624.7		1,865		1,336		2,450			(531)		458		0001
Purchased Call/S&P 500 INDEX/SPXB21DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2026	03/30/2027	1	172,941	6343.72		3,372		2,527		4,780			(850)		748		0001
Purchased Call/S&P 500 INDEX/SPXE17WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	37,730	6913.35		751		426		945			(327)		142		0001
Purchased Call/S&P 500 INDEX/SPXE17VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	154,140	6926.6		2,081		1,129		2,599			(952)		568		0001
Purchased Call/S&P 500 INDEX/SPXB21DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/29/2027	1	145,889	6368.85		2,947		2,200		4,144			(763)		630		0001
Purchased Call/S&P 500 INDEX/SPXE17WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	47,602	6875.62		714		401		904			(313)		178		0001
Purchased Call/S&P 500 INDEX/SPXB21AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2026	01/27/2027	1	121,852	6978.6		2,303		1,332		2,847			(972)		463		0001
Purchased Call/S&P 500 INDEX/SPXE051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	1	44	6881.62		1				1							0001
Purchased Call/S&P 500 INDEX/SPXE17U8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	55,776	6921.46		998		528		1,273			(473)		202		0001
Purchased Call/S&P 500 INDEX/SPXE17YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	12,265	6832.76		212		133		271			(80)		48		0001
Purchased Call/S&P 500 INDEX/SPXB21BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	13,728	6946.13		292		193		361			(100)		56		0001
Purchased Call/S&P 500 INDEX/SPXE17XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/25/2027	1	166,662	6915.61		3,250		1,862		4,104			(1,399)		631		0001
Purchased Call/S&P 500 INDEX/SPXE17VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	11,676	6926.6		211		115		265			(97)		43		0001
Purchased Call/S&P 500 INDEX/SPXF170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/17/2026	02/17/2027	1	61,349	6843.22		1,294		824		1,660			(472)		245		0001
Purchased Call/S&P 500 INDEX/SPXE17TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	1	16,830	6944.82		301		157		382			(144)		61		0001
Purchased Call/S&P 500 INDEX/SPXB219SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	1	31,553	6963.74		577		312		720			(266)		116		0001
Purchased Call/S&P 500 INDEX/SPXD05RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	614,348	6977.27		5,959		3,201		7,340			(2,759)		2,251		0001
Purchased Call/S&P 500 INDEX/SPXD05T3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	7,308	6915.61		94		54		117			(41)		27		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/08/2027	1	1,229,591	6966.28		11,927		6,328		14,751			(5,636)		4,459		0001
Purchased Call/S&P 500 INDEX/SPX013RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2026	01/15/2027	1	433,446	6944.47		4,118		2,265		5,039			(1,873)		1,600		0001
Purchased Call/S&P 500 INDEX/SPXD05US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	13	6915.61													0001
Purchased Call/S&P 500 INDEX/SPXF170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/19/2027	1	30	6909.51													0001
Purchased Call/S&P 500 INDEX/SPXB21BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2026	03/01/2027	1	92,539	6878.88		1,906		1,276		2,401			(639)		378		0001
Purchased Call/S&P 500 INDEX/SPXB21CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	1	245,269	6699.38		5,028		3,574		6,556			(1,460)		1,033		0001
Purchased Call/S&P 500 INDEX/SPXD05VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	162,648	6917.81		3,351		2,003		4,226			(1,349)		628		0001
Purchased Call/S&P 500 INDEX/SPXK00ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/23/2027	1	124,865	6581		2,547		1,860		3,394			(691)		533		0001
Purchased Call/S&P 500 INDEX/SPXD05SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2026	01/20/2027	1	90,910	6796.86		1,991		1,113		2,595			(878)		340		0001
Purchased Call/S&P 500 INDEX/SPX013USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	102,088	6976.44		2,205		1,312		2,720			(894)		394		0001
Purchased Call/S&P 500 INDEX/SPXK005S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	42,535	6969.01		808		475		997			(337)		162		0001
Purchased Call/S&P 500 INDEX/SPX013VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	70,741	6932.3		1,181		723		1,474			(464)		276		0001
Purchased Call/S&P 500 INDEX/SPXK001SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	296,498	6966.28		6,019		3,193		7,582			(2,844)		1,075		0001
Purchased Call/S&P 500 INDEX/SPXD05USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	48,830	6950.23		840		484		1,039			(357)		185		0001
Purchased Call/S&P 500 INDEX/SPX013WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	15,801	6836.17		152		96		192			(56)		63		0001
Purchased Call/S&P 500 INDEX/SPXP132SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2026	03/16/2027	1	676,521	6699.38		6,495		4,616		8,308			(1,886)		2,849		0001
Purchased Call/S&P 500 INDEX/SPXP135SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	1,679,649	6368.85		15,621		11,618		21,577			(4,088)		7,196		0001
Purchased Call/S&P 500 INDEX/SPXP132S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/12/2027	1	669,852	6672.62		5,761		4,053		7,457			(1,736)		2,799		0001
Purchased Call/S&P 500 INDEX/SPXP134SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	563,822	6591.9		5,356		3,940		7,020			(1,423)		2,416		0001
Purchased Call/S&P 500 INDEX/SPXF179SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2026	03/31/2027	1	316,849	6528.52		6,464		4,861		8,779			(1,612)		1,373		0001
Purchased Call/S&P 500 INDEX/SPXD05TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	1,755,698	6915.61		17,206		9,798		21,208			(7,468)		6,595		0001
Purchased Call/S&P 500 INDEX/SPXP134S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/22/2027	1	934,252	6506.48		8,875		6,455		11,804			(2,467)		3,980		0001
Purchased Call/S&P 500 INDEX/SPXP132ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/15/2027	1	890,905	6632.19		8,464		5,992		11,077			(2,514)		3,745		0001
Purchased Call/S&P 500 INDEX/SPX013SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2026	01/22/2027	1	136,013	6913.35		1,755		996		2,180			(764)		511		0001
Purchased Call/S&P 500 INDEX/SPX013WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	1	680,817	6964.82		6,604		4,057		8,042			(2,551)		2,667		0001
Purchased Call/S&P 500 INDEX/SPXD05US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	896,062	6915.61		8,781		5,032		10,814			(3,781)		3,390		0001
Purchased Call/S&P 500 INDEX/SPXD05XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	13,298	6941.47		286		177		357			(109)		52		0001
Purchased Call/S&P 500 INDEX/SPXD05VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	308,162	6978.6		3,790		2,193		4,613			(1,599)		1,172		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF179$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	58	6528.52		1		1		1							0001
Purchased Call/S&P 500 INDEX/SPXD05RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/13/2026	01/13/2027	1	603,011	6963.74		5,910		3,191		7,226			(2,720)		2,215		0001
Purchased Call/S&P 500 INDEX/SPXD05RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	169,886	6977.27		3,449		1,853		4,320			(1,597)		622		0001
Purchased Call/S&P 500 INDEX/SPXF175$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	415,070	6632.19		8,094		5,711		10,728			(2,424)		1,735		0001
Purchased Call/S&P 500 INDEX/SPXK000$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2027	1	609,675	6902.05		5,975		3,094		7,457			(2,881)		2,194		0001
Purchased Call/S&P 500 INDEX/SPXD05X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2026	02/10/2027	1	333,758	6941.81		4,072		2,513		5,008			(1,562)		1,310		0001
Purchased Call/S&P 500 INDEX/SPXD05X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2026	02/10/2027	1	120,466	6941.81		2,445		1,509		3,054			(938)		473		0001
Purchased Call/S&P 500 INDEX/SPXK000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2027	1	148,305	6902.05		2,581		1,336		3,290			(1,244)		534		0001
Purchased Call/S&P 500 INDEX/SPXB21C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/12/2027	1	41,733	6672.62		789		555		1,039			(238)		174		0001
Purchased Call/S&P 500 INDEX/SPXB21D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2026	03/24/2027	1	612	6556.37		9		6		11			(2)		3		0001
Purchased Call/S&P 500 INDEX/SPXF172$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	32,057	6908.86		430		286		530			(146)		130		0001
Purchased Call/S&P 500 INDEX/SPXF172$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/25/2026	02/25/2027	1	77,518	6946.13		992		653		1,212			(340)		314		0001
Purchased Call/S&P 500 INDEX/SPXK002$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2027	1	259,202	6966.28		4,251		2,272		5,334			(1,992)		947		0001
Purchased Call/S&P 500 INDEX/SPXK005$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	816	6969.01		11		6		13			(4)		3		0001
Purchased Call/S&P 500 INDEX/SPXK009$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/24/2027	1	870,615	6890.07		7,923		5,194		9,721			(2,735)		3,522		0001
Purchased Call/S&P 500 INDEX/SPXK00D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	285,905	6506.48		5,975		4,332		8,107			(1,674)		1,211		0001
Purchased Call/S&P 500 INDEX/SPXK00D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/22/2027	1	6	6506.48													0001
Purchased Call/S&P 500 INDEX/SPXB219$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	12/31/2026	1	103	6858.47		1		1		2			(1)				0001
Purchased Call/S&P 500 INDEX/SPXB21B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	39,248	6869.5		848		575		1,063			(274)		161		0001
Purchased Call/S&P 500 INDEX/SPXF176$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	285,673	6506.48		5,142		3,740		6,918			(1,429)		1,217		0001
Purchased Call/S&P 500 INDEX/SPXB21C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	14,048	6740.02		1,319		908		2,284			(417)		58		0001
Purchased Call/S&P 500 INDEX/SPXE17V$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	334,380	6926.6		3,177		1,724		3,914			(1,453)		1,231		0001
Purchased Call/S&P 500 INDEX/SPXK00D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/19/2027	1	21,359	6606.49		442		320		587			(125)		90		0001
Purchased Call/S&P 500 INDEX/SPXB21C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/11/2026	03/11/2027	1	123,589	6775.8		2,126		1,482		2,728			(646)		515		0001
Purchased Call/S&P 500 INDEX/SPXE17V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/15/2027	1	20,584	6944.47		385		212		481			(175)		76		0001
Purchased Call/S&P 500 INDEX/SPXE17X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/22/2027	1	102,212	6915.61		2,024		1,152		2,558			(878)		384		0001
Purchased Call/S&P 500 INDEX/SPX013O$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	1,687,886	6858.47		15,866		8,088		20,199			(7,824)		5,992		0001
Purchased Call/S&P 500 INDEX/SPX013O$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	254,477	6858.47		5,013		2,555		6,521			(2,472)		903		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2026	01/08/2027	1	972,318	6921.46		8,167		4,321		10,247			(3,871)		3,526		0001
Purchased Call/S&P 500 INDEX/SPXB21ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2027	1	746	6909.51		66		43		101			(23)		3		0001
Purchased Call/S&P 500 INDEX/SPX013TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	139	6939.03		2		1		2			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPXB219S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	01/04/2027	1	115,663	6858.47		1,920		989		2,455			(936)		415		0001
Purchased Call/S&P 500 INDEX/SPXE053SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2026	03/17/2027	1	209,047	6716.09		4,097		2,923		5,313			(1,179)		882		0001
Purchased Call/S&P 500 INDEX/SPXE054S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2026	03/24/2027	1	45,760	6556.37		920		674		1,229			(247)		196		0001
Purchased Call/S&P 500 INDEX/SPXK00BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	1	340,454	6878.88		6,435		4,290		8,052			(2,174)		1,383		0001
Purchased Call/S&P 500 INDEX/SPXF170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2026	02/19/2027	1	11,357	6861.89		198		128		220			(71)		45		0001
Purchased Call/S&P 500 INDEX/SPXF172S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2026	02/26/2027	1	402,901	6908.86		8,098		5,384		10,066			(2,751)		1,637		0001
Purchased Call/S&P 500 INDEX/SPXD05RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2026	01/07/2027	1	16,145	6920.93		231		121		292			(110)		58		0001
Purchased Call/S&P 500 INDEX/SPXK00D5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	2,818	6506.48		36		26		47			(10)		12		0001
Purchased Call/S&P 500 INDEX/SPXD05USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	608,474	6950.23		5,963		3,433		7,276			(2,532)		2,308		0001
Purchased Call/S&P 500 INDEX/SPXD05VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2027	1	360,408	6978.03		3,532		2,053		4,272			(1,481)		1,373		0001
Purchased Call/S&P 500 INDEX/SPX013WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	1,923,242	6836.17		11,732		7,433		14,862			(4,368)		7,650		0001
Purchased Call/S&P 500 INDEX/SPX013VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	1,194,835	6932.3		11,590		7,051		14,255			(4,585)		4,638		0001
Purchased Call/S&P 500 INDEX/SPX013XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/17/2026	02/17/2027	1	572,927	6843.22		5,500		3,500		6,939			(2,004)		2,284		0001
Purchased Call/S&P 500 INDEX/SPX013YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/22/2027	1	516,721	6909.51		5,012		3,259		6,150			(1,775)		2,082		0001
Purchased Call/S&P 500 INDEX/SPX013VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	101,251	6932.3		1,296		788		1,603			(513)		393		0001
Purchased Call/S&P 500 INDEX/SPX013PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	668,149	6858.47		6,548		3,373		8,259			(3,194)		2,398		0001
Purchased Call/S&P 500 INDEX/SPXE17TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2026	01/07/2027	1	12,712	6920.93		257		134		330			(122)		46		0001
Purchased Call/S&P 500 INDEX/SPX013ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	03/01/2027	1	16	6878.88													0001
Purchased Call/S&P 500 INDEX/SPX0130SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/11/2027	1	1,061,773	6966.28		10,299		5,504		12,725			(4,827)		3,880		0001
Purchased Call/S&P 500 INDEX/SPXK006SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	48,997	6798.4		1,004		609		1,309			(399)		190		0001
Purchased Call/S&P 500 INDEX/SPXF173SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/05/2027	1	350,661	6740.02		7,539		5,173		9,750			(2,403)		1,445		0001
Purchased Call/S&P 500 INDEX/SPX013WSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	176,582	6836.17		3,585		2,271		4,581			(1,334)		702		0001
Purchased Call/S&P 500 INDEX/SPX013WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/12/2027	1	122,091	6832.76		1,563		981		1,972			(591)		481		0001
Purchased Call/S&P 500 INDEX/SPXE050SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/24/2027	1	56,063	6890.07		919		603		1,151			(317)		227		0001
Purchased Call/S&P 500 INDEX/SPXE17WS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/15/2027	1	268,628	6940.01		4,970		2,741		6,184			(2,253)		992		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013Y\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	1	9	6837.75													0001
Purchased Call/S&P 500 INDEX/SPX013Y\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	1	808,038	6837.75		7,272		4,748		9,124			(2,530)		3,262		0001
Purchased Call/S&P 500 INDEX/SPX013Z\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	03/01/2027	1	697,187	6878.88		6,763		4,527		8,327			(2,267)		2,850		0001
Purchased Call/S&P 500 INDEX/SPX013Z\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/03/2027	1	193,941	6816.63		3,549		2,395		4,485			(1,157)		796		0001
Purchased Call/S&P 500 INDEX/SPX013Y\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2026	02/26/2027	1	511,357	6908.86		4,653		3,094		5,670			(1,581)		2,078		0001
Purchased Call/S&P 500 INDEX/SPXP131\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	627,167	6781.48		6,021		4,180		7,607			(1,847)		2,611		0001
Purchased Call/S&P 500 INDEX/SPX013Z\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/02/2026	03/02/2027	1	973,806	6881.62		8,764		5,891		10,849			(2,881)		3,989		0001
Purchased Call/S&P 500 INDEX/SPXX00FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	1	494,682	6368.85		9,300		6,917		13,026			(2,434)		2,119		0001
Purchased Call/S&P 500 INDEX/SPX013S\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/19/2027	1	649,058	6940.01		6,361		3,540		7,803			(2,852)		2,420		0001
Purchased Call/S&P 500 INDEX/SPX013U\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	195,701	6939.03		3,229		1,913		4,010			(1,329)		753		0001
Purchased Call/S&P 500 INDEX/SPX013W\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	1	124,499	6964.82		2,266		1,392		2,807			(875)		488		0001
Purchased Call/S&P 500 INDEX/SPXP130\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	540,776	6740.02		5,191		3,575		6,622			(1,641)		2,242		0001
Purchased Call/S&P 500 INDEX/SPXP131\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	03/09/2027	1	109,500	6795.99		1,818		1,257		2,322			(563)		455		0001
Purchased Call/S&P 500 INDEX/SPXP134\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/19/2027	1	1,257,844	6506.48		11,950		8,663		15,904			(3,348)		5,328		0001
Purchased Call/S&P 500 INDEX/SPX013Y\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/22/2027	1	3	6909.51													0001
Purchased Call/S&P 500 INDEX/SPX013R\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	1	1,902,839	6940.01		18,648		10,285		22,899			(8,453)		7,025		0001
Purchased Call/S&P 500 INDEX/SPX013T\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	1	29,324	6978.03		625		363		771			(262)		112		0001
Purchased Call/S&P 500 INDEX/SPX013W\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2026	02/11/2027	1	204,532	6941.47		2,925		1,813		3,615			(1,114)		805		0001
Purchased Call/S&P 500 INDEX/SPXP132\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2026	03/11/2027	1	545,312	6775.8		5,235		3,649		6,614			(1,592)		2,274		0001
Purchased Call/S&P 500 INDEX/SPX013X\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	10,857	6881.31		204		130		257			(74)		43		0001
Purchased Call/S&P 500 INDEX/SPXP131\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	83,805	6781.48		1,576		1,094		2,011			(483)		349		0001
Purchased Call/S&P 500 INDEX/SPXP133\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2026	03/18/2027	1	559,656	6624.7		5,373		3,848		6,951			(1,531)		2,366		0001
Purchased Call/S&P 500 INDEX/SPX013Y\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2026	02/25/2027	1	364,757	6946.13		3,538		2,330		4,293			(1,212)		1,479		0001
Purchased Call/S&P 500 INDEX/SPX013X\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	11,947	6881.31		153		98		190			(55)		48		0001
Purchased Call/S&P 500 INDEX/SPXP131\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	03/09/2027	1	774,024	6795.99		7,431		5,138		9,368			(2,300)		3,216		0001
Purchased Call/S&P 500 INDEX/SPX013Z\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2026	03/04/2027	1	640,868	6869.5		6,216		4,213		7,652			(2,010)		2,636		0001
Purchased Call/S&P 500 INDEX/SPXP130\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	52,155	6740.02		1,054		726		1,367			(333)		216		0001
Purchased Call/S&P 500 INDEX/SPX013U\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	2	6976.44													0001
Purchased Call/S&P 500 INDEX/SPX013V\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	2,011	6932.3		26		16		32			(10)		8		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013Y\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/23/2026	02/23/2027	1	62,688	6837.75		1,273		831		1,620			(443)		253		0001
Purchased Call/S&P 500 INDEX/SPX013Z\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/27/2026	02/26/2027	1	1,813,742	6878.88		17,593		11,729		21,681			(5,945)		7,369		0001
Purchased Call/S&P 500 INDEX/SPXP135\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/27/2026	03/25/2027	1	12	6368.85													0001
Purchased Call/S&P 500 INDEX/SPXP134\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/24/2026	03/24/2027	1	465,599	6556.37		4,563		3,344		6,023			(1,225)		1,991		0001
Purchased Call/S&P 500 INDEX/SPX013T\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/30/2026	01/29/2027	1	1,527,677	6939.03		14,818		8,726		18,260			(6,147)		5,835		0001
Purchased Call/S&P 500 INDEX/SPX013U\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/04/2026	02/04/2027	1	16,994	6882.72		299		180		379			(120)		66		0001
Purchased Call/S&P 500 INDEX/SPX013S\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/22/2026	01/22/2027	1	582,223	6913.35		5,473		3,108		6,799			(2,384)		2,187		0001
Purchased Call/S&P 500 INDEX/SPX013W\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/11/2026	02/11/2027	1	812,811	6941.47		7,315		4,534		9,007			(2,786)		3,198		0001
Purchased Call/S&P 500 INDEX/SPX013P\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/06/2026	01/06/2027	1	706,597	6944.82		6,854		3,569		8,537			(3,286)		2,549		0001
Purchased Call/S&P 500 INDEX/SPX013W\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/13/2026	02/16/2027	1	632,634	6836.17		7,086		4,489		8,952			(2,638)		2,516		0001
Purchased Call/S&P 500 INDEX/SPX013T\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/28/2026	01/28/2027	1	125,350	6978.03		1,617		940		1,969			(678)		478		0001
Purchased Call/S&P 500 INDEX/SPX013Z\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/03/2026	03/03/2027	1	500,160	6816.63		5,002		3,376		6,245			(1,631)		2,053		0001
Purchased Call/S&P 500 INDEX/SPX013U\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/30/2026	02/01/2027	1	15	6939.03													0001
Purchased Call/S&P 500 INDEX/SPX013U\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/04/2026	02/04/2027	1	497,746	6882.72		4,828		2,900		6,012			(1,931)		1,928		0001
Purchased Call/S&P 500 INDEX/SPXP133\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/19/2026	03/19/2027	1	547,085	6606.49		5,033		3,639		6,587			(1,420)		2,318		0001
Purchased Call/S&P 500 INDEX/SPX013V\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/05/2026	02/05/2027	1	453,685	6798.4		4,219		2,560		5,395			(1,676)		1,761		0001
Purchased Call/S&P 500 INDEX/SPX013V\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/06/2026	02/08/2027	1	575,939	6932.3		5,356		3,276		6,639			(2,102)		2,251		0001
Purchased Call/S&P 500 INDEX/SPXE17W\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2026	01/21/2027	1	13,170	6875.62		277		155		354			(121)		49		0001
Purchased Call/S&P 500 INDEX/SPXP136\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/31/2026	03/31/2027	1	783,005	6528.52		7,282		5,477		9,824			(1,815)		3,392		0001
Purchased Call/S&P 500 INDEX/SPXE17Y\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2026	02/12/2027	1	568,159	6832.76		5,113		3,210		6,454			(1,933)		2,240		0001
Purchased Call/S&P 500 INDEX/SPXP134\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/23/2026	03/23/2027	1	945,105	.6581		8,411		6,141		11,020			(2,281)		4,034		0001
Purchased Call/S&P 500 INDEX/SPXF170\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/19/2027	1	252,471	6909.51		4,999		3,235		6,259			(1,785)		1,011		0001
Purchased Call/S&P 500 INDEX/SPXP135\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/26/2026	03/25/2027	1	383,646	6477.16		3,606		2,675		4,859			(951)		1,644		0001
Purchased Call/S&P 500 INDEX/SPXP135\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/26/2026	03/25/2027	1	42,296	6477.16		753		558		1,029			(199)		181		0001
Purchased Call/S&P 500 INDEX/SPX013U\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/30/2026	01/29/2027	1	357,723	6939.03		7,083		4,171		8,840			(2,938)		1,366		0001
Purchased Call/S&P 500 INDEX/SPXP135\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/30/2026	03/30/2027	1	588,123	6343.72		5,411		4,054		7,568			(1,364)		2,543		0001
Purchased Call/S&P 500 INDEX/SPXE17W\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2026	01/20/2027	1	499,682	6796.86		4,847		2,711		6,207			(2,138)		1,868		0001
Purchased Call/S&P 500 INDEX/SPXE17W\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2026	01/21/2027	1	724,867	6875.62		6,814		3,829		8,558			(2,987)		2,716		0001
Purchased Call/S&P 500 INDEX/SPX013T\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/29/2026	01/29/2027	1	658,480	6969.01		6,190		3,635		7,553			(2,578)		2,515		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	410,645	6939.03		3,983		2,359		4,904			(1,639)		1,579		0001
Purchased Call/S&P 500 INDEX/SPX013US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2026	02/03/2027	1	929,909	6917.81		8,741		5,225		10,781			(3,520)		3,593		0001
Purchased Call/S&P 500 INDEX/SPX013YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	279,665	6932.3		5,677		3,454		7,113			(2,246)		1,086		0001
Purchased Call/S&P 500 INDEX/SPX013XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2026	02/19/2027	1	200,815	6861.89		1,948		1,257		2,419			(699)		804		0001
Purchased Call/S&P 500 INDEX/SPXE17IWC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/19/2027	1	96,688	6940.01		1,760		979		2,187			(789)		361		0001
Purchased Call/S&P 500 INDEX/SPX013ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2026	03/05/2027	1	751,353	6830.71		6,762		4,627		8,446			(2,168)		3,097		0001
Purchased Call/S&P 500 INDEX/SPXP134SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	156,581	6591.9		2,599		1,912		3,423			(691)		671		0001
Purchased Call/S&P 500 INDEX/SPXP132SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	1,304,390	6632.19		12,392		8,743		16,231			(3,711)		5,451		0001
Purchased Call/S&P 500 INDEX/SPX013ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	112	6878.88		1		1		2							0001
Purchased Call/S&P 500 INDEX/SPXP130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	2,080,347	6740.02		19,971		13,703		25,497			(6,364)		8,574		0001
Purchased Call/S&P 500 INDEX/SPX013YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	1,543,575	6909.51		14,510		9,391		17,783			(5,182)		6,180		0001
Purchased Call/S&P 500 INDEX/SPX013XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	504,993	6881.31		4,747		3,034		5,859			(1,717)		2,017		0001
Purchased Call/S&P 500 INDEX/SPXP133S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/17/2027	1	680,343	6716.09		6,327		4,514		8,049			(1,820)		2,871		0001
Purchased Call/S&P 500 INDEX/SPXP135SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/29/2027	1	18,762	6368.85		242		181		336			(63)		81		0001
Purchased Call/S&P 500 INDEX/SPXP134SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	1	6	6581													0001
Purchased Call/S&P 500 INDEX/SPXP135SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/29/2027	1	869,781	6368.85		8,089		6,039		11,165			(2,094)		3,754		0001
Purchased Call/S&P 500 INDEX/SPX013PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2026	01/07/2027	1	506,345	6920.93		4,861		2,544		6,149			(2,317)		1,831		0001
Purchased Call/S&P 500 INDEX/SPX013USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	724,194	6976.44		7,097		4,223		8,558			(2,878)		2,792		0001
Purchased Call/S&P 500 INDEX/SPXX000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/22/2026	05/21/2027	1	9,672	7473.47		870		786		835			(93)		46		0001
Purchased Call/S&P 500 INDEX/SPX915PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	7,692	6782.81		715		554		1,239			(163)		34		0001
Purchased Call/S&P 500 INDEX/SPXB21MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	352	7500.58		4		4		4					2		0001
Purchased Call/S&P 500 INDEX/SPXB21JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	524,135	7266.99		4,979		4,719		5,457			(273)		2,548		0001
Purchased Call/S&P 500 INDEX/SPXB21HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2026	05/12/2027	1	136,464	7400.96		2,538		2,203		2,665			(341)		635		0001
Purchased Call/S&P 500 INDEX/SPXP13FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	1	20,377	7432.97		357		317		365			(40)		96		0001
Purchased Call/S&P 500 INDEX/SPXP13BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2026	04/23/2027	1	6	7108.4													0001
Purchased Call/S&P 500 INDEX/SPXP137S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2026	04/08/2027	1	814,588	6782.81		7,902		6,117		9,744			(1,797)		3,580		0001
Purchased Call/S&P 500 INDEX/SPXB21HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2026	05/17/2027	1	917	7408.5		26		23		27			(3)		4		0001
Purchased Call/S&P 500 INDEX/SPXB21KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/11/2027	1	363,566	7431.46		7,199		6,899		7,425			(356)		1,770		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE054$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	17	6575.32													0001
Purchased Call/S&P 500 INDEX/SPXP137$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	1	648,583	6824.66		5,902		4,611		7,183			(1,326)		2,856		0001
Purchased Call/S&P 500 INDEX/SPXF17H$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/14/2027	1	68,943	7501.24		1,448		1,271		1,458			(186)		322		0001
Purchased Call/S&P 500 INDEX/SPXE057$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/27/2026	04/27/2027	1	808,647	7173.91		7,844		6,483		8,751			(1,375)		3,672		0001
Purchased Call/S&P 500 INDEX/SPXP13L$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	267,252	7365.46		4,543		4,468		4,733			(87)		1,323		0001
Purchased Call/S&P 500 INDEX/SPXP13E$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	1	796,459	7408.5		7,566		6,670		7,881			(948)		3,735		0001
Purchased Call/S&P 500 INDEX/SPXP13L$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	740,701	7365.46		7,111		6,993		7,404			(136)		3,668		0001
Purchased Call/S&P 500 INDEX/SPXB21G$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2026	05/05/2027	1	157,112	7259.22		3,158		2,679		3,456			(485)		723		0001
Purchased Call/S&P 500 INDEX/SPXB21E$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/05/2027	1	226,318	6582.69		4,549		3,474		6,125			(1,100)		989		0001
Purchased Call/S&P 500 INDEX/SPXB21E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	106,517	6824.66		1,864		1,456		2,301			(419)		469		0001
Purchased Call/S&P 500 INDEX/SPXB21F$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	3	7137.9													0001
Purchased Call/S&P 500 INDEX/SPXP13C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	1,417,630	7230.12		13,893		11,693		15,015			(2,290)		6,469		0001
Purchased Call/S&P 500 INDEX/SPXP13H$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	83,744	7599.96		1,725		1,592		1,638			(137)		402		0001
Purchased Call/S&P 500 INDEX/SPXP131$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	2	7609.78													0001
Purchased Call/S&P 500 INDEX/SPXP13H$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	731,273	7599.96		7,020		6,479		6,646			(558)		3,508		0001
Purchased Call/S&P 500 INDEX/SPXB21N$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	6	7472.79													0001
Purchased Call/S&P 500 INDEX/SPXB21F$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	397,848	7126.06		8,514		6,835		9,746			(1,731)		1,773		0001
Purchased Call/S&P 500 INDEX/SPXP137$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2026	04/08/2027	1	14,654	6782.81		308		238		386			(70)		64		0001
Purchased Call/S&P 500 INDEX/SPXP13B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	709,125	7165.08		6,949		5,724		7,676			(1,269)		3,214		0001
Purchased Call/S&P 500 INDEX/SPXP137$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2026	04/07/2027	1	964,864	6616.85		8,780		6,773		11,507			(2,021)		4,233		0001
Purchased Call/S&P 500 INDEX/SPXP13L$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2026	06/25/2027	1	739,792	7357.49		6,954		6,916		7,172			(95)		3,674		0001
Purchased Call/S&P 500 INDEX/SPXB21F$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2026	04/16/2027	1	125,078	7041.28		2,689		2,153		3,144			(553)		557		0001
Purchased Call/S&P 500 INDEX/SPXB21I$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2026	06/03/2027	1	37,196	7553.68		670		622		654			(50)		179		0001
Purchased Call/S&P 500 INDEX/SPXB21K$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	726,565	7431.46		6,902		6,617		7,138			(339)		3,552		0001
Purchased Call/S&P 500 INDEX/SPXB21I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2026	06/04/2027	1	25,938	7584.31		537		503		514			(38)		125		0001
Purchased Call/S&P 500 INDEX/SPXF17E$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2026	04/30/2027	1	74,995	7209.01		1,380		1,158		1,525			(231)		342		0001
Purchased Call/S&P 500 INDEX/SPXF17N$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	143,414	7354.02		2,911		2,903		3,056			(32)		715		0001
Purchased Call/S&P 500 INDEX/SPXE05A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	1	168,485	7473.47		2,898		2,619		2,924			(307)		800		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	07/15/2026	1	3,737,500	.7600		49,295		49,295		49,443					3,788		0001
Purchased Call/S&P 500 INDEX/SPXB21JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	223,205	7386.65		3,906		3,691		4,090			(225)		1,083		0001
Purchased Call/S&P 500 INDEX/SPXB21JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	5	7266.99													0001
Purchased Call/S&P 500 INDEX/SPXB210SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	829,508	7440.43		7,714		7,714		7,843			(21)		4,142		0001
Purchased Call/S&P 500 INDEX/SPXB21JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	242,029	7405.73		4,018		3,785		4,176			(242)		1,173		0001
Purchased Call/S&P 500 INDEX/SPXB21JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	483,656	7386.65		4,595		4,342		4,837			(264)		2,348		0001
Purchased Call/S&P 500 INDEX/SPXB21MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	1,914,708	7500.58		18,381		17,972		18,284			(606)		9,402		0001
Purchased Call/S&P 500 INDEX/SPXF17DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	122,763	7137.9		2,517		2,045		2,857			(476)		553		0001
Purchased Call/S&P 500 INDEX/SPXE056S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/20/2027	1	174,674	7109.14		2,900		2,340		3,308			(564)		784		0001
Purchased Call/S&P 500 INDEX/SPXB21KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	13,493	7431.46		170		163		175			(8)		66		0001
Purchased Call/S&P 500 INDEX/SPXB21MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	443,226	7500.58		8,820		8,624		8,777			(291)		2,176		0001
Purchased Call/S&P 500 INDEX/SPXB21MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	690,900	7420.1		6,633		6,467		6,814			(236)		3,392		0001
Purchased Call/S&P 500 INDEX/SPXF17FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	22,505	7337.11		455		390		486			(67)		104		0001
Purchased Call/S&P 500 INDEX/SPXF17NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	195,077	7499.36		3,414		3,414		3,400					975		0001
Purchased Call/S&P 500 INDEX/SPXB21NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	72,124	7500.58		1,457		1,425		1,449			(48)		356		0001
Purchased Call/S&P 500 INDEX/SPXF171SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/26/2027	1	135,708	7519.12		2,714		2,460		2,691			(260)		645		0001
Purchased Call/S&P 500 INDEX/SPXB211SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	98,849	7383.74		1,987		1,866		2,091			(135)		478		0001
Purchased Call/S&P 500 INDEX/SPXP13GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	3,341	7563.63		52		48		51			(5)		16		0001
Purchased Call/S&P 500 INDEX/SPXB211S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	57	7383.74		1		1		1							0001
Purchased Call/S&P 500 INDEX/SPXB210S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	603,812	7358.22		5,797		5,717		6,083			(95)		2,994		0001
Purchased Call/S&P 500 INDEX/SPXB211SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	412,698	7383.74		8,089		7,595		8,479			(556)		1,989		0001
Purchased Call/S&P 500 INDEX/SPXB210SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	86,685	7440.43		1,751		1,751		1,788			(5)		433		0001
Purchased Call/S&P 500 INDEX/SPXB21MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	758,418	7500.58		7,281		7,120		7,240			(237)		3,745		0001
Purchased Call/S&P 500 INDEX/SPXE054SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	72,213	6575.32		1,220		921		1,635			(301)		313		0001
Purchased Call/S&P 500 INDEX/SPXE058S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/04/2026	05/04/2027	1	155,409	7200.75		2,766		2,340		3,062			(432)		714		0001
Purchased Call/S&P 500 INDEX/SPXB21JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	532,455	7405.73		5,431		5,117		5,633			(327)		2,581		0001
Purchased Call/S&P 500 INDEX/SPXB21MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	74,019	7420.1		1,451		1,414		1,496			(52)		363		0001
Purchased Call/S&P 500 INDEX/SPXB21LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	126,506	7511.35		2,163		2,086		2,157			(83)		620		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/19/2027	1	125,384	7126.06		2,646		2,128		3,027			(533)		562		0001
Purchased Call/S&P 500 INDEX/SPXB210SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2026	06/25/2027	1	215,788	7357.49		4,381		4,356		4,602			(60)		1,072		0001
Purchased Call/S&P 500 INDEX/SPXB21NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	199,398	7472.79		4,028		3,950		4,055			(88)		986		0001
Purchased Call/S&P 500 INDEX/SPXB21JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	24,786	7266.99		488		463		539			(27)		120		0001
Purchased Call/S&P 500 INDEX/SPXE05A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	128,392	7473.47		2,581		2,331		2,610			(274)		609		0001
Purchased Call/S&P 500 INDEX/SPXB21KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	61,354	7431.46		1,227		1,176		1,271			(60)		300		0001
Purchased Call/S&P 500 INDEX/SPXF17A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	150,457	6616.85		3,009		2,321		3,977			(693)		660		0001
Purchased Call/S&P 500 INDEX/SPXB210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	73,106	7358.22		1,265		1,247		1,328			(21)		363		0001
Purchased Call/S&P 500 INDEX/SPXB21KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	723,587	7394.3		6,657		6,362		6,977			(347)		3,523		0001
Purchased Call/S&P 500 INDEX/SPXB21KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	11,027	7394.3		227		217		239			(12)		54		0001
Purchased Call/S&P 500 INDEX/SPXB21MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	41	7500.58		1		1		1							0001
Purchased Call/S&P 500 INDEX/SPXE056$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	97,465	7064.01		1,735		1,405		2,008			(333)		438		0001
Purchased Call/S&P 500 INDEX/SPXB21LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	376,051	7511.35		3,572		3,445		3,571			(137)		1,844		0001
Purchased Call/S&P 500 INDEX/SPXE056$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	34	7064.01						1							0001
Purchased Call/S&P 500 INDEX/SPXP13GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/26/2026	05/26/2027	1	942,709	7519.12		8,484		7,690		8,315			(814)		4,482		0001
Purchased Call/S&P 500 INDEX/SPXP13BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/27/2026	04/27/2027	1	135,919	7173.91		2,447		2,022		2,744			(429)		617		0001
Purchased Call/S&P 500 INDEX/SPXP139SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	528,599	7022.9		5,180		4,110		5,971			(1,079)		2,352		0001
Purchased Call/S&P 500 INDEX/SPXE059SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	421,936	7473.47		7,257		6,550		7,324			(778)		1,991		0001
Purchased Call/S&P 500 INDEX/SPXP13C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2026	05/05/2027	1	941,600	7259.22		9,134		7,750		9,865			(1,401)		4,332		0001
Purchased Call/S&P 500 INDEX/SPXP13C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	1	10,768	7337.11		137		117		145			(20)		50		0001
Purchased Call/S&P 500 INDEX/SPXP13C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2026	05/05/2027	1	856	7259.22		14		12		15			(2)		4		0001
Purchased Call/S&P 500 INDEX/SPXP13ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/14/2027	1	526,543	7408.5		10,689		9,412		11,145			(1,351)		2,457		0001
Purchased Call/S&P 500 INDEX/SPXP13BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2026	04/28/2027	1	115,249	7138.8		2,259		1,873		2,551			(390)		524		0001
Purchased Call/S&P 500 INDEX/SPXP13GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2026	05/27/2027	1	68,317	7520.36		1,271		1,155		1,254			(118)		325		0001
Purchased Call/S&P 500 INDEX/SPXP139SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	771,534	6816.89		7,561		5,936		9,156			(1,669)		3,415		0001
Purchased Call/S&P 500 INDEX/SPXP137S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2026	04/06/2027	1	435,533	6611.83		8,711		6,695		11,541			(2,029)		1,907		0001
Purchased Call/S&P 500 INDEX/SPXP13C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/04/2026	05/04/2027	1	651,555	7200.75		6,125		5,180		6,731			(956)		2,993		0001
Purchased Call/S&P 500 INDEX/SPXP13A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/20/2026	04/20/2027	1	1,249,651	7109.14		11,372		9,179		12,868			(2,212)		5,608		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	1	1,102,516	7473.47		10,584		9,552		10,616			(1,134)		5,202		0001
Purchased Call/S&P 500 INDEX/SPXP13BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2026	04/29/2027	1	599,059	7135.95		5,871		4,884		6,531			(997)		2,729		0001
Purchased Call/S&P 500 INDEX/SPXP13FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	875,165	7445.72		8,139		7,325		8,248			(892)		4,129		0001
Purchased Call/S&P 500 INDEX/SPXP13ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2026	05/13/2027	1	583,061	7444.25		5,597		4,873		5,688			(736)		2,717		0001
Purchased Call/S&P 500 INDEX/SPXP1399S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	04/14/2027	1	166,778	6967.38		2,535		2,004		2,973			(535)		741		0001
Purchased Call/S&P 500 INDEX/SPXP13ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	1	50,772	7408.5		1,046		922		1,090			(131)		238		0001
Purchased Call/S&P 500 INDEX/SPXP1398P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	04/14/2027	1	874,186	6967.38		8,305		6,566		9,692			(1,752)		3,883		0001
Purchased Call/S&P 500 INDEX/SPXP13BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2026	04/23/2027	1	888,545	7108.4		8,441		6,921		9,462			(1,573)		4,008		0001
Purchased Call/S&P 500 INDEX/SPXP13BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	1,851,690	6816.89		18,147		14,215		21,990			(4,038)		8,152		0001
Purchased Call/S&P 500 INDEX/SPXP13DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2027	1	645,060	7412.84		6,193		5,357		6,379			(848)		2,996		0001
Purchased Call/S&P 500 INDEX/SPXP1396S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	70,712	6816.89		1,450		1,138		1,795			(320)		313		0001
Purchased Call/S&P 500 INDEX/SPXP13ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2027	1	132,723	7412.84		2,469		2,135		2,563			(338)		616		0001
Purchased Call/S&P 500 INDEX/SPXP1398L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	154,696	6886.24		3,187		2,511		3,863			(681)		686		0001
Purchased Call/S&P 500 INDEX/SPXP13BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	279,643	7165.08		5,565		4,584		6,237			(1,016)		1,268		0001
Purchased Call/S&P 500 INDEX/SPXP13ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/14/2027	1	807,930	7501.24		7,675		6,740		7,688			(988)		3,771		0001
Purchased Call/S&P 500 INDEX/SPXP131SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	1,231,691	7383.74		10,962		10,292		11,467			(753)		5,935		0001
Purchased Call/S&P 500 INDEX/SPXP13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	2,031,890	7580.06		19,506		17,935		18,650			(1,715)		9,689		0001
Purchased Call/S&P 500 INDEX/SPXP13KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	1	916,460	7431.46		8,431		8,080		8,667			(417)		4,461		0001
Purchased Call/S&P 500 INDEX/SPXP13FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	1	647,150	7432.97		6,213		5,528		6,334			(698)		3,049		0001
Purchased Call/S&P 500 INDEX/SPXP13CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	125,347	7230.12		2,532		2,134		2,772			(414)		575		0001
Purchased Call/S&P 500 INDEX/SPXP13HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	104	7580.06		1		1		1					0		0001
Purchased Call/S&P 500 INDEX/SPXP13GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2026	05/27/2027	1	604,040	7520.36		6,161		5,601		6,063			(574)		2,876		0001
Purchased Call/S&P 500 INDEX/SPXP13CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	34,471	7230.12		445		374		484			(73)		157		0001
Purchased Call/S&P 500 INDEX/SPXP13BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	594,499	7165.08		12,187		10,021		13,671			(2,243)		2,681		0001
Purchased Call/S&P 500 INDEX/SPXP13ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/14/2027	1	1,084,275	7408.5		10,301		9,070		10,731			(1,302)		5,060		0001
Purchased Call/S&P 500 INDEX/SPXP13IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	517,638	7609.78		4,969		4,600		4,681			(381)		2,487		0001
Purchased Call/S&P 500 INDEX/SPXP13KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	708,059	7554.29		6,656		6,399		6,570			(274)		3,467		0001
Purchased Call/S&P 500 INDEX/SPXP13LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	9	7365.46													0001
Purchased Call/S&P 500 INDEX/SPXP13FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	40,965	7445.72		840		756		853			(92)		193		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13L$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2026	06/25/2027	1	1,213	7357.49		16		15		16					6		0001
Purchased Call/S&P 500 INDEX/SPXP13A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2026	04/21/2027	1	661,004	7064.01		6,412		5,193		7,374			(1,230)		2,971		0001
Purchased Call/S&P 500 INDEX/SPXP13A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2027	1	909,332	7126.06		8,911		7,168		9,979			(1,797)		4,074		0001
Purchased Call/S&P 500 INDEX/SPXP13C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	1	817,307	7337.11		7,356		6,317		7,784			(1,088)		3,772		0001
Purchased Call/S&P 500 INDEX/SPXP13B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2026	04/28/2027	1	795,615	7138.8		7,717		6,399		8,672			(1,332)		3,619		0001
Purchased Call/S&P 500 INDEX/SPXP13C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2026	04/30/2027	1	54	7209.01		1		1		1							0001
Purchased Call/S&P 500 INDEX/SPXP13E$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	1	1,164,860	7403.05		11,183		9,889		11,547			(1,317)		5,470		0001
Purchased Call/S&P 500 INDEX/SPXP139$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	5,316	6816.89		69		54		84			(15)		24		0001
Purchased Call/S&P 500 INDEX/SPXP131$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	757,219	7584.31		6,739		6,310		6,484			(480)		3,649		0001
Purchased Call/S&P 500 INDEX/SPXP137$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2026	04/06/2027	1	958,440	6611.83		9,105		6,998		11,838			(2,120)		4,197		0001
Purchased Call/S&P 500 INDEX/SPXP13A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/16/2027	1	139,690	7126.06		1,802		1,447		2,034			(366)		623		0001
Purchased Call/S&P 500 INDEX/SPXP13C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	988,056	7230.12		9,683		8,162		10,461			(1,583)		4,531		0001
Purchased Call/S&P 500 INDEX/SPXP13D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	1,556,792	7398.93		14,945		12,869		15,492			(2,176)		7,185		0001
Purchased Call/S&P 500 INDEX/SPXP13D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	367,684	7398.93		6,324		5,446		6,579			(921)		1,697		0001
Purchased Call/S&P 500 INDEX/SPXP13F$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	1	745,567	7353.61		7,157		6,349		7,528			(824)		3,507		0001
Purchased Call/S&P 500 INDEX/SPXP13F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	1	168,326	7403.05		2,895		2,560		3,001			(341)		790		0001
Purchased Call/S&P 500 INDEX/SPXP139$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	644,300	6886.24		6,314		4,975		7,530			(1,349)		2,857		0001
Purchased Call/S&P 500 INDEX/SPXP13M$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/28/2027	1	749,264	7354.02		7,193		7,173		7,517			(78)		3,736		0001
Purchased Call/S&P 500 INDEX/SPXP13M$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	542,542	7499.36		5,208		5,208		5,173					2,713		0001
Purchased Call/S&P 500 INDEX/SPXP139$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	15,380	6886.24		198		156		239			(42)		68		0001
Purchased Call/S&P 500 INDEX/SPXP13G$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/24/2027	1	497,903	7473.47		4,780		4,318		4,794			(508)		2,360		0001
Purchased Call/S&P 500 INDEX/SPXP13M$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	55	7499.36		1		1		1							0001
Purchased Call/S&P 500 INDEX/SPXP13C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2026	04/30/2027	1	978,468	7209.01		9,198		7,720		10,092			(1,537)		4,465		0001
Purchased Call/S&P 500 INDEX/SPXP13K$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	190,698	7554.29		3,776		3,630		3,715			(155)		934		0001
Purchased Call/S&P 500 INDEX/SPXP139$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	128,406	7022.9		2,761		2,190		3,228			(575)		571		0001
Purchased Call/S&P 500 INDEX/SPXF17D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2026	04/23/2027	1	37,450	7108.4		794		651		906			(148)		169		0001
Purchased Call/S&P 500 INDEX/SPXP13A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2026	04/16/2027	1	550,258	7041.28		5,393		4,317		6,186			(1,108)		2,452		0001
Purchased Call/S&P 500 INDEX/SPXP13A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/16/2027	1	1,454,676	7126.06		14,256		11,444		15,973			(2,898)		6,483		0001
Purchased Call/S&P 500 INDEX/SPXP13D$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	872,650	7398.93		8,377		7,224		8,682			(1,210)		4,047		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP136SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	2,298,041	6582.69		21,602		16,456		28,558			(5,267)		9,992		0001
Purchased Call/S&P 500 INDEX/SPXP136SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	116,708	6582.69		1,447		1,102		1,929			(353)		507		0001
Purchased Call/S&P 500 INDEX/SPXP138SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	456,390	6816.89		8,808		6,900		10,897			(1,960)		2,009		0001
Purchased Call/S&P 500 INDEX/SPXP13DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	59,994	7398.93		1,224		1,055		1,276			(177)		278		0001
Purchased Call/S&P 500 INDEX/SPXP13CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	7,207	7230.12		93		78		101			(15)		33		0001
Purchased Call/S&P 500 INDEX/SPXP13GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	1	13	7473.47													0001
Purchased Call/S&P 500 INDEX/SPXF17MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	316,480	7354.02		6,393		6,375		6,744			(70)		1,572		0001
Purchased Call/S&P 500 INDEX/SPXP136S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2026	04/01/2027	1	540,688	6575.32		5,082		3,836		6,730			(1,253)		2,347		0001
Purchased Call/S&P 500 INDEX/SPXP13GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	326,379	7563.63		3,101		2,843		3,019			(280)		1,556		0001
Purchased Call/S&P 500 INDEX/SPXK00KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	04/29/2027	1	29,598	7135.95		598		497		679			(102)		135		0001
Purchased Call/S&P 500 INDEX/SPXP13FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	36,211	7445.72		460		414		467			(50)		171		0001
Purchased Call/S&P 500 INDEX/SPXP13CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	370,332	7230.12		7,592		6,390		8,315			(1,251)		1,690		0001
Purchased Call/S&P 500 INDEX/SPXP13BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/27/2026	04/27/2027	1	160	7173.91		2		2		2					1		0001
Purchased Call/S&P 500 INDEX/SPXP13HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	2,048	7599.96		26		24		25			(2)		10		0001
Purchased Call/S&P 500 INDEX/SPXP13MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	1,179,925	7354.02		11,327		11,296		11,840			(124)		5,859		0001
Purchased Call/S&P 500 INDEX/SPXP13GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/25/2027	1	711,251	7473.47		6,828		6,170		6,847			(724)		3,376		0001
Purchased Call/S&P 500 INDEX/SPXP13CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/04/2026	05/04/2027	1	1,235	7200.75		16		13		17			(2)		6		0001
Purchased Call/S&P 500 INDEX/SPXK00MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2026	05/13/2027	1	17,215	7444.25		360		313		370			(47)		80		0001
Purchased Call/S&P 500 INDEX/SPXK00MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	05/08/2026	05/07/2027	1	17,639	7398.93		1,588		1,367		1,615			(231)		81		0001
Purchased Call/S&P 500 INDEX/SPXP13CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	1	48,622	7365.12		841		716		882			(127)		224		0001
Purchased Call/S&P 500 INDEX/SPXK00NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/19/2027	1	117,593	7353.61		2,375		2,107		2,523			(273)		553		0001
Purchased Call/S&P 500 INDEX/SPXP13ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2027	1	13,986	7126.06		180		145		204			(36)		63		0001
Purchased Call/S&P 500 INDEX/SPXP13ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2026	05/12/2027	1	517,870	7400.96		5,127		4,449		5,312			(688)		2,409		0001
Purchased Call/S&P 500 INDEX/SPXP13JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2027	1	650,798	7383.74		5,987		5,624		6,269			(408)		3,150		0001
Purchased Call/S&P 500 INDEX/SPXP13BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2027	1	591,851	7137.9		5,741		4,666		6,462			(1,085)		2,665		0001
Purchased Call/S&P 500 INDEX/SPXP13CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	1	633,168	7365.12		6,142		5,228		6,384			(925)		2,918		0001
Purchased Call/S&P 500 INDEX/SPXP13HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	340,926	7580.06		6,137		5,642		5,889			(539)		1,626		0001
Purchased Call/S&P 500 INDEX/SPXP13LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	06/22/2027	1	592,455	7472.79		5,510		5,404		5,506			(121)		2,930		0001
Purchased Call/S&P 500 INDEX/SPXP13ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2026	06/03/2027	1	606,526	7553.68		5,762		5,349		5,633			(426)		2,918		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP131SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	5,607	7584.31		71		66		68			(5)		27		0001
Purchased Call/S&P 500 INDEX/SPXP136SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	479,004	6582.69		8,814		6,714		11,809			(2,149)		2,083		0001
Purchased Call/S&P 500 INDEX/SPXP137SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/05/2027	1	731,690	6582.69		6,878		5,253		9,086			(1,663)		3,199		0001
Purchased Call/S&P 500 INDEX/SPXP130SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2027	1	10,233	7412.84		129		112		134			(18)		48		0001
Purchased Call/S&P 500 INDEX/SPXP13GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/25/2027	1	6,507	7473.47		82		74		83			(9)		31		0001
Purchased Call/S&P 500 INDEX/SPXP13BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	1,224,357	7165.08		11,999		9,866		13,260			(2,209)		5,522		0001
Purchased Call/S&P 500 INDEX/SPXP13KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	1	22	7431.46													0001
Purchased Call/S&P 500 INDEX/SPXP131S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	109,104	7609.78		1,931		1,788		1,825			(148)		524		0001
Purchased Call/S&P 500 INDEX/SPXN13WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	1,273,000	7037.98	6,620			680		765			(3,292)		2,054		0001
Purchased Call/S&P 500 INDEX/SPXO134ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	1,258,000	7344.12	7,296			1,648		12			(3,598)		2,999		0001
Purchased Call/S&P 500 INDEX/SPXN13VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	580,000	6976.5	3,016			251		1,523			(1,496)		845		0001
Purchased Call/S&P 500 INDEX/SPXD053SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/05/2025	09/04/2026	1	1,214,000	7175.02	5,220			943		125			(2,596)		2,581		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/27/2026	1	638,000	7174.91	2,743			431		7			(1,360)		1,272		0001
Purchased Call/S&P 500 INDEX/SPXD055SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/17/2025	09/17/2026	1	586,000	7290.09	3,047			655		13			(1,511)		1,363		0001
Purchased Call/S&P 500 INDEX/SPXO132SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	1,026,000	7275.64	4,822			964		13			(2,398)		2,294		0001
Purchased Call/S&P 500 INDEX/SPXD055SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/18/2025	09/18/2026	1	536,000	7328.32	2,680			586		7			(1,329)		1,255		0001
Purchased Call/S&P 500 INDEX/SPXN13PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	1,004,000	7001.48	4,819			13					(2,396)		372		0001
Purchased Call/S&P 500 INDEX/SPXN13VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	1,008,000	6924.19	5,242			437		11,926			(2,606)		1,469		0001
Purchased Call/S&P 500 INDEX/SPXO136SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/24/2026	1	629,000	7318.36	4,089			957		17			(2,027)		1,527		0001
Purchased Call/S&P 500 INDEX/SPXN130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	1,095,000	6942.06	6,242			156		1			(3,104)		906		0001
Purchased Call/S&P 500 INDEX/SPXO137S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	1,542,000	7334.64	9,252			2,210		41			(4,601)		3,764		0001
Purchased Call/S&P 500 INDEX/SPXB216SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	12/01/2026	1	2,520	6820	59			25		92			(30)		8		0001
Purchased Call/S&P 500 INDEX/SPXB214S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/14/2026	1	603	6647	14			4		24			(7)		2		0001
Purchased Call/S&P 500 INDEX/SPXB218S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2025	12/15/2026	1	15,643	6817	478			221		823			(238)		53		0001
Purchased Call/S&P 500 INDEX/SPXO131SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	766,000	7565.4	4,826			1,992		205			(2,387)		2,455		0001
Purchased Call/S&P 500 INDEX/SPXO13BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	1	497,000	7301.92	4,175			1,237		438			(2,070)		1,352		0001
Purchased Call/S&P 500 INDEX/SPXO139SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	1,398,000	7201.21	12,163			3,388		5,976			(6,048)		3,677		0001
Purchased Call/S&P 500 INDEX/SPXO13DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	614,000	7528.45	4,605			1,544		28			(2,284)		1,775		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD050ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	1,130,000	7613.63	4,520			2,134		933			(2,248)		3,867		0001
Purchased Call/S&P 500 INDEX/SPXD05MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	443,000	7598.91	2,215			1,003		273			(1,101)		1,485		0001
Purchased Call/S&P 500 INDEX/SPXD05MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	690,000	7671.76	3,450			1,540		178			(1,711)		2,306		0001
Purchased Call/S&P 500 INDEX/SPXD050S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	900,000	7758.07	3,060			1,500		238			(1,526)		3,134		0001
Purchased Call/S&P 500 INDEX/SPX013LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2025	12/17/2026	1	496,000	7480.95	2,331			1,085		1,861			(1,156)		1,693		0001
Purchased Call/S&P 500 INDEX/SPXD050S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	813,000	7751.14	2,846			1,411		239			(1,403)		2,863		0001
Purchased Call/S&P 500 INDEX/SPX013KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	615,000	7711.87	2,583			1,166		118			(1,281)		2,061		0001
Purchased Call/S&P 500 INDEX/SPX013GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	1	521,000	7518.88	4,845			1,789		82			(2,403)		1,584		0001
Purchased Call/S&P 500 INDEX/SPXE17NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	1,267,000	7319.41	11,910			4,698		6,792			(5,922)		3,965		0001
Purchased Call/S&P 500 INDEX/SPXD05NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	671,000	7609.15	3,355			1,534		479			(1,655)		2,269		0001
Purchased Call/S&P 500 INDEX/SPXD050SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	515,000	7557.24	2,266			1,067		909			(1,124)		1,762		0001
Purchased Call/S&P 500 INDEX/SPXD05ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	1	782,000	7583.09	6,412			2,120		23			(3,180)		2,251		0001
Purchased Call/S&P 500 INDEX/SPXJ000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	10/02/2026	1	520,000	7403.67	3,120			804		13			(1,547)		1,319		0001
Purchased Call/S&P 500 INDEX/SPX013BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	1	1,253,000	7380.65	8,771			2,266		39			(4,361)		3,179		0001
Purchased Call/S&P 500 INDEX/SPX013CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	548,000	7391.81	4,165			1,274		50			(2,065)		1,518		0001
Purchased Call/S&P 500 INDEX/SPXD05JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	1,353,000	7588.79	9,336			3,909		380			(4,604)		4,380		0001
Purchased Call/S&P 500 INDEX/SPXD05KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2025	12/04/2026	1	638,000	7604.55	3,764			1,627		218			(1,867)		2,092		0001
Purchased Call/S&P 500 INDEX/SPX013JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	1,449,000	7626.14	8,694			3,767		408			(4,323)		4,752		0001
Purchased Call/S&P 500 INDEX/SPXD050GX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	1,174,000	7464.76	9,627			3,660		812			(4,748)		3,622		0001
Purchased Call/S&P 500 INDEX/SPXD05NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	591,000	7633.04	2,660			1,204		274			(1,322)		1,981		0001
Purchased Call/S&P 500 INDEX/SPX0137SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	508,000	7415.88	2,794			708		8			(1,386)		1,282		0001
Purchased Call/S&P 500 INDEX/SPX013NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	1	557,000	7727.52	1,838			917		228			(911)		1,967		0001
Purchased Call/S&P 500 INDEX/SPXD050S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	579,000	7744.21	2,027			993		176			(1,010)		2,016		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/23/2026	1	566,000	7453.88	4,075			1,290		59			(2,026)		1,589		0001
Purchased Call/S&P 500 INDEX/SPXD05ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	1,529,000	7343.74	13,608			4,124		522			(6,711)		4,216		0001
Purchased Call/S&P 500 INDEX/SPXD050SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	975,000	7637.55	3,608			1,719		679			(1,779)		3,366		0001
Purchased Call/S&P 500 INDEX/SPXD051SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	504,000	7235.14	5,141			2,022		5,570			(2,549)		1,577		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	1,239,000	7531.06	11,151			3,748		76			(5,545)		3,582		0001
Purchased Call/S&P 500 INDEX/SPXB21AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2026	01/28/2027	1	20,438	6978.03		462		268		649			(194)		78		0001
Purchased Call/S&P 500 INDEX/SPXD05TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	1,066,000	7759.31		3,731		2,125		1,417			(1,620)		4,004		0001
Purchased Call/S&P 500 INDEX/SPX0130S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/11/2027	1	1,050,000	7760.44		4,725		2,525		787			(2,214)		3,837		0001
Purchased Call/S&P 500 INDEX/SPXP133SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	952,000	7323.29		8,949		6,470		45,485			(2,525)		4,033		0001
Purchased Call/S&P 500 INDEX/SPXK00785	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/05/2027	1	1,203,000	7722.58		5,293		3,220		1,925			(2,094)		4,670		0001
Purchased Call/S&P 500 INDEX/SPXK00D8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2026	03/12/2027	1	1,330,000	7321.94		15,162		10,698		54,267			(4,540)		5,558		0001
Purchased Call/S&P 500 INDEX/SPX013RT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	1	628,000	7765.87		2,261		1,247		617			(1,025)		2,319		0001
Purchased Call/S&P 500 INDEX/SPXD05TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	526,000	7732.58		1,999		1,135		841			(871)		1,976		0001
Purchased Call/S&P 500 INDEX/SPXK00CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	03/05/2027	1	1,177,000	7467.94		9,769		6,703		24,685			(3,113)		4,851		0001
Purchased Call/S&P 500 INDEX/SPX013RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	1	762,000	7772.81		2,743		1,513		781			(1,243)		2,813		0001
Purchased Call/S&P 500 INDEX/SPXP134SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	1	643,000	7288.46		6,559		4,788		33,710			(1,779)		2,745		0001
Purchased Call/S&P 500 INDEX/SPXP132SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/12/2027	1	731,000	7396.6		6,945		4,886		25,758			(2,093)		3,055		0001
Purchased Call/S&P 500 INDEX/SPXE054SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2026	03/25/2027	1	1,489,000	7050.32		19,953		14,839		128,150			(5,222)		6,379		0001
Purchased Call/S&P 500 INDEX/SPXK00BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	1	1,033,000	7652.75		5,372		3,581		6,003			(1,815)		4,197		0001
Purchased Call/S&P 500 INDEX/SPX013PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2026	01/08/2027	1	575,000	7745.11		2,185		1,156		411			(1,036)		2,085		0001
Purchased Call/S&P 500 INDEX/SPX0130SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	1,385,000	7684.92		4,848		2,471		1,290			(2,390)		4,917		0001
Purchased Call/S&P 500 INDEX/SPX013TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	1,088,000	7757.84		4,461		2,627		2,142			(1,850)		4,156		0001
Purchased Call/S&P 500 INDEX/SPX915PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/16/2026	04/15/2027	1	4,095	7023		101		80		137			(21)		18		0001
Purchased Call/S&P 500 INDEX/SPX915QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/22/2027	1	2,671	7128		63		52		78			(12)		12		0001
Purchased Call/S&P 500 INDEX/SPXE055SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/06/2026	04/06/2027	1	514,000	7382.11		3,598		2,765		24,257			(838)		2,251		0001
Purchased Call/S&P 500 INDEX/SPXP131SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	526,000	8536.14		2,735		2,561		961			(195)		2,535		0001
Purchased Call/S&P 500 INDEX/SPXP13AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2027	1	1,292,000	7956.25		6,977		5,612		10,122			(1,407)		5,788		0001
Purchased Call/S&P 500 INDEX/SPXP13LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	1,009,000	8203.41		6,861		6,842		9,135			(75)		5,010		0001
Purchased Call/S&P 500 INDEX/SPXP13AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2026	04/16/2027	1	531,000	7872.15		2,708		2,168		5,818			(556)		2,367		0001
Purchased Call/S&P 500 INDEX/SPXP13BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	1,018,000	8024.89		5,192		4,269		6,525			(956)		4,591		0001
Purchased Call/S&P 500 INDEX/SPXP13BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	1,178,000	7576.97		7,186		5,642		34,563			(1,586)		5,214		0001
Purchased Call/S&P 500 INDEX/SPXP13JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/11/2027	1	502,000	8233.55		3,916		3,742		3,276			(204)		2,444		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2026	04/30/2027	1	454,000	8074.09		2,088		1,753		2,781			(349)		2,072		0001
Purchased Call/S&P 500 INDEX/SPXP137$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2026	04/08/2027	1	719,000	7549.27		4,098		3,173		22,149			(932)		3,160		0001
Purchased Call/S&P 500 INDEX/SPXP13G$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	1,056,000	8542.73		5,491		5,049		1,684			(483)		5,036		0001
Purchased Call/S&P 500 INDEX/SPXP13J$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/14/2027	1	508,000	8352.96		3,150		3,019		2,284			(154)		2,484		0001
Purchased Call/S&P 500 INDEX/SPXP136$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	1,405,000	7346.28		11,381		8,669		72,405			(2,775)		6,109		0001
Purchased Call/S&P 500 INDEX/SPX140V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2026	1	52,690	100	717			69		2,012			(355)		83		0001
Purchased Call/S&P 500 INDEX/SPX140V$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2026	1	72,907	100	656			63		1,793			(325)		114		0001
Purchased Call/S&P 500 INDEX/SPX140V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	07/02/2026	1	2,535	100	37					32			(18)		1		0001
Purchased Call/S&P 500 INDEX/SPX140W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/24/2026	1	229,054	100	2,084			310					(1,028)		445		0001
Purchased Call/S&P 500 INDEX/SPX140V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	07/31/2026	1	163,700	100	1,441			120		567			(716)		239		0001
Purchased Call/S&P 500 INDEX/SPX140V$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2025	08/13/2026	1	193,958	100	1,726			204		4,409			(856)		337		0001
Purchased Call/S&P 500 INDEX/SPX261T$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	199,579	100	1,816			116					(903)		256		0001
Purchased Call/S&P 500 INDEX/SPX261T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	1	84,513	100	1,327			154		2,181			(658)		145		0001
Purchased Call/S&P 500 INDEX/SPX261T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	146,654	100	1,335			137		4,498			(664)		237		0001
Purchased Call/S&P 500 INDEX/SPX261T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	241,467	100	2,173			97		4,450			(1,081)		261		0001
Purchased Call/S&P 500 INDEX/SPX261T$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/31/2026	1	165,706	100	1,524			127		45			(756)		241		0001
Purchased Call/S&P 500 INDEX/SPX140W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	306,054	100	2,754			497		5,756			(1,370)		651		0001
Purchased Call/S&P 500 INDEX/SPXD17W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	45,469	100	755			12		2,432			(374)		31		0001
Purchased Call/S&P 500 INDEX/SPX261U$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	192,421	100	1,751			283					(871)		387		0001
Purchased Call/S&P 500 INDEX/SPX261V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	1	160,945	100	1,368			335					(675)		400		0001
Purchased Call/S&P 500 INDEX/SPX261T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	230,770	100	2,031			248		7,565			(1,010)		405		0001
Purchased Call/S&P 500 INDEX/SPX261T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	103,569	100	942			60					(469)		133		0001
Purchased Call/S&P 500 INDEX/SPX140W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	281,999	100	2,538			458		3,956			(1,262)		600		0001
Purchased Call/S&P 500 INDEX/SPX261T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	122,087	100	1,074			131		3,128			(534)		214		0001
Purchased Call/S&P 500 INDEX/SPX261S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	1	89,209	100	785					298			(389)		23		0001
Purchased Call/S&P 500 INDEX/SPX261T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	1	136,327	100	1,227			139		3,138			(608)		231		0001
Purchased Call/S&P 500 INDEX/SPX261T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	1	272,133	100	2,449			135		1,516			(1,215)		326		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	1	173,416	100	1,578			254					(783)		349		0001
Purchased Call/S&P 500 INDEX/SPX261USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2026	1	292,414	100	2,661			462		487			(1,320)		612		0001
Purchased Call/S&P 500 INDEX/SPX261SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	147,973	100	1,347			60		3,206			(670)		160		0001
Purchased Call/S&P 500 INDEX/SPX261USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	250,560	100	2,255			451		1,628			(1,121)		560		0001
Purchased Call/S&P 500 INDEX/SPX261VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	1	239,316	100	1,962			454					(973)		577		0001
Purchased Call/S&P 500 INDEX/SPXD051$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/13/2025	08/13/2026	1	103,219	100	1,920			227		4,996			(952)		179		0001
Purchased Call/S&P 500 INDEX/SPX261USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2026	1	248,802	100	2,239			377		35			(1,104)		513		0001
Purchased Call/S&P 500 INDEX/SPXE172ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	95,959	100	1,679			120					(828)		130		0001
Purchased Call/S&P 500 INDEX/SPXE172SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	9,198	100	154			10		105			(76)		12		0001
Purchased Call/S&P 500 INDEX/SPXD050$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/08/2025	08/10/2026	1	170,405	100	1,534			169		3,302			(756)		286		0001
Purchased Call/S&P 500 INDEX/SPX261SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2026	1	278,881	100	2,538			35		5,177			(1,248)		179		0001
Purchased Call/S&P 500 INDEX/SPX140VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/15/2025	07/15/2026	1	23,603	100	208			8		845			(103)		24		0001
Purchased Call/S&P 500 INDEX/SPXD17WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	63,109	100	543			9		1,780			(269)		44		0001
Purchased Call/S&P 500 INDEX/SPXE175S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/10/2026	1	30,640	100	512			56		1,073			(252)		51		0001
Purchased Call/S&P 500 INDEX/SPXC05WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/11/2025	07/10/2026	1	87,488	100	1,172			29		2,753			(583)		72		0001
Purchased Call/S&P 500 INDEX/SPX140VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2025	07/29/2026	1	180,584	100	1,643			127					(815)		255		0001
Purchased Call/S&P 500 INDEX/SPXD056$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/19/2025	09/18/2026	1	267,062	100	2,297			504					(1,142)		625		0001
Purchased Call/S&P 500 INDEX/SPX140VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2025	07/28/2026	1	189,324	100	1,704			127					(845)		262		0001
Purchased Call/S&P 500 INDEX/SPX140VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	07/31/2026	1	226,197	100	1,991			166		633			(990)		330		0001
Purchased Call/S&P 500 INDEX/SPXD17X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	938	100	14					43			(7)		1		0001
Purchased Call/S&P 500 INDEX/SPX140IWS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/21/2026	1	147,055	100	1,338			190					(665)		278		0001
Purchased Call/S&P 500 INDEX/SPX261USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2026	1	430,460	100	3,874			662		838			(1,905)		894		0001
Purchased Call/S&P 500 INDEX/SPX261TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	1	44,830	100	861			69		222			(427)		64		0001
Purchased Call/S&P 500 INDEX/SPX261TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2026	1	136,957	100	1,219			74					(604)		172		0001
Purchased Call/S&P 500 INDEX/SPX261SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	209,822	100	2,896			8		9,238			(1,440)		78		0001
Purchased Call/S&P 500 INDEX/SPX261TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	1	21,281	100	400			45		859			(198)		36		0001
Purchased Call/S&P 500 INDEX/SPX261T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	1	203,541	100	1,832			212		2,117			(908)		349		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	115,357	100	1,050			108		3,550			(522)		186		0001
Purchased Call/S&P 500 INDEX/SPX261USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2026	1	242,981	100	2,187			416		5,241			(1,084)		532		0001
Purchased Call/S&P 500 INDEX/SPX261U$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2026	1	88,574	100	292			52					(145)		187		0001
Purchased Call/S&P 500 INDEX/SPX261US$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	1	237,525	100	2,161			417		5,135			(1,072)		524		0001
Purchased Call/S&P 500 INDEX/SPX261S$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	499,077	100	4,542			13		14,642			(2,258)		185		0001
Purchased Call/S&P 500 INDEX/SPX261VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	323,361	100	2,910			582		5,087			(1,447)		723		0001
Purchased Call/S&P 500 INDEX/SPX261USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	1	168,641	100	1,552			279		1,240			(769)		359		0001
Purchased Call/S&P 500 INDEX/SPX261VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	1	155,734	100	1,308			328					(649)		391		0001
Purchased Call/S&P 500 INDEX/SPX261VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	16,782	100	144			31		333			(72)		39		0001
Purchased Call/S&P 500 INDEX/SPX261TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	104,808	100	1,771			113		1,925			(881)		134		0001
Purchased Call/S&P 500 INDEX/SPX261VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	1	229,637	100	2,044			422		3,153			(1,008)		524		0001
Purchased Call/S&P 500 INDEX/SPX261VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	1	269,164	100	2,261			539		99			(1,121)		657		0001
Purchased Call/S&P 500 INDEX/SPX261TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	1	126,791	100	1,991			110		2,225			(987)		152		0001
Purchased Call/S&P 500 INDEX/SPX261VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2026	1	210,153	100	1,786			443					(886)		525		0001
Purchased Call/S&P 500 INDEX/SPX261TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/24/2026	1	217,194	100	1,955			125					(969)		278		0001
Purchased Call/S&P 500 INDEX/SPX261VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	340,410	100	1,055			227		2,062			(523)		792		0001
Purchased Call/S&P 500 INDEX/SPX261SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	1	9,831	100	154			7		573			(77)		11		0001
Purchased Call/S&P 500 INDEX/SPX261US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2026	1	248,213	100	2,259			299		3,556			(1,120)		455		0001
Purchased Call/S&P 500 INDEX/SPX261TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2026	1	119,259	100	1,073			106		1,392			(532)		190		0001
Purchased Call/S&P 500 INDEX/SPX261US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	1	193,745	100	1,744			235		2,317			(865)		359		0001
Purchased Call/S&P 500 INDEX/SPX261TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	117,740	100	1,990			127		1,017			(989)		151		0001
Purchased Call/S&P 500 INDEX/SPX140VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/10/2026	1	129,148	100	1,137			28		4,300			(565)		107		0001
Purchased Call/S&P 500 INDEX/SPX140VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2026	1	25,018	100	368			34		590			(182)		39		0001
Purchased Call/S&P 500 INDEX/SPXD17W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	132,833	100	1,169			23		5,648			(580)		98		0001
Purchased Call/S&P 500 INDEX/SPXE171SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	219,078	100	1,950			113					(967)		269		0001
Purchased Call/S&P 500 INDEX/SPX140VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/14/2026	1	187,537	100	1,650			59		5,559			(818)		184		0001
Purchased Call/S&P 500 INDEX/SPX140W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2025	09/03/2026	1	24,905	100	247			43		204			(122)		53		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	1	54,756	100	893					1,371			(443)		14		0001
Purchased Call/S&P 500 INDEX/SPX261T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	1	60,642	100	461			37					(229)		87		0001
Purchased Call/S&P 500 INDEX/SPX140V$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2025	07/08/2026	1	43,131	100	591			11		2,480			(293)		32		0001
Purchased Call/S&P 500 INDEX/SPX261S$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2026	1	260,376	100	2,369			170					(1,169)		354		0001
Purchased Call/S&P 500 INDEX/SPX261T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	1	424,857	100	3,739			484		11,971			(1,844)		770		0001
Purchased Call/S&P 500 INDEX/SPX261S$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	1	370,450	100	3,334			148		14,598			(1,653)		400		0001
Purchased Call/S&P 500 INDEX/SPX261U$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	1	230,821	100	2,124			333					(1,053)		460		0001
Purchased Call/S&P 500 INDEX/SPX261V$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	228,896	100	1,946			465					(967)		559		0001
Purchased Call/S&P 500 INDEX/SPX261U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	1	267,386	100	2,406			365		180			(1,193)		524		0001
Purchased Call/S&P 500 INDEX/SPX261V$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2026	1	164,054	100	1,345			315					(667)		398		0001
Purchased Call/S&P 500 INDEX/SPX261T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/14/2026	1	207,876	100	1,850			226		4,244			(917)		365		0001
Purchased Call/S&P 500 INDEX/SPX140V$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2025	08/21/2026	1	324,030	100	2,851			403		1,035			(1,414)		612		0001
Purchased Call/S&P 500 INDEX/SPX261V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	1	231,179	100	2,011			427		5,448			(997)		534		0001
Purchased Call/S&P 500 INDEX/SPX261V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	1	388,030	100	3,376			707		6,954			(1,674)		891		0001
Purchased Call/S&P 500 INDEX/SPX261U$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2026	1	186,099	100	1,694			331		2,507			(840)		413		0001
Purchased Call/S&P 500 INDEX/SPXE174$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2026	1	64,665	100	1,138			113		1,940			(564)		103		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2026	1	83,688	100	1,356			49		4,870			(672)		82		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	15,824	100	267			22		272			(133)		23		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	21,787	100	392			33		513			(195)		32		0001
Purchased Call/S&P 500 INDEX/SPXD055$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	1	316,354	100	2,721			597		2,048			(1,353)		741		0001
Purchased Call/S&P 500 INDEX/SPXD056$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/21/2026	1	299,319	100	2,544			575		426			(1,255)		714		0001
Purchased Call/S&P 500 INDEX/SPXD17X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	1	299,310	100	2,604			65		8,992			(1,291)		248		0001
Purchased Call/S&P 500 INDEX/SPXD17X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	1	309,946	100	2,759			61		13,193			(1,368)		243		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	1	51,698	100	889			34		3,352			(441)		52		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/20/2026	1	155,365	100	2,579			135		2,220			(1,272)		182		0001
Purchased Call/S&P 500 INDEX/SPXD17X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	1	12,745	100	208			5		879			(103)		10		0001
Purchased Call/S&P 500 INDEX/SPXE171$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	68,494	100	1,116			65		661			(554)		84		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE171SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	21,604	100	356			22		217			(177)		27		0001
Purchased Call/S&P 500 INDEX/SPX140VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2026	1	264,985	100	2,358			221		3,057			(1,169)		410		0001
Purchased Call/S&P 500 INDEX/SPXC05WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/13/2026	1	140,544	100	1,167			39		4,628			(575)		133		0001
Purchased Call/S&P 500 INDEX/SPXD17VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	77,321	100	680			2		77			(337)		29		0001
Purchased Call/S&P 500 INDEX/SPX261USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/11/2026	1	265,304	100	2,388			476		4,166			(1,184)		593		0001
Purchased Call/S&P 500 INDEX/SPX261US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2026	1	131,071	100	1,180			162					(585)		245		0001
Purchased Call/S&P 500 INDEX/SPX261TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2026	1	88,559	100	655			34					(323)		104		0001
Purchased Call/S&P 500 INDEX/SPXC05YSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	130,242	100	1,094			99		1,134			(540)		199		0001
Purchased Call/S&P 500 INDEX/SPX261VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	1	228,226	100	1,986			435		2,155			(985)		534		0001
Purchased Call/S&P 500 INDEX/SPX140WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	160,999	100	1,449			262		1,383			(721)		342		0001
Purchased Call/S&P 500 INDEX/SPXC05WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	1	186,186	100	1,620			41		3,041			(805)		154		0001
Purchased Call/S&P 500 INDEX/SPX140VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2025	07/16/2026	1	182,918	100	1,335			55		6,712			(662)		191		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2025	07/31/2026	1	38,651	100	738			62		1,079			(367)		56		0001
Purchased Call/S&P 500 INDEX/SPX261VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2026	1	339,437	100	2,817			644					(1,397)		814		0001
Purchased Call/S&P 500 INDEX/SPX261US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	231,191	100	2,104			340					(1,046)		465		0001
Purchased Call/S&P 500 INDEX/SPX261TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	126,161	100	1,741			179		5,579			(866)		204		0001
Purchased Call/S&P 500 INDEX/SPXD17YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	105,171	100	1,788			59		6,694			(882)		99		0001
Purchased Call/S&P 500 INDEX/SPX261VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	321,528	100	2,733			653					(1,359)		785		0001
Purchased Call/S&P 500 INDEX/SPX261TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/07/2026	1	301,737	100	2,655			272		5,735			(1,317)		487		0001
Purchased Call/S&P 500 INDEX/SPX261US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2026	1	50,784	100	858			128		326			(423)		99		0001
Purchased Call/S&P 500 INDEX/SPXD052SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	305,208	100	2,777			393					(1,381)		576		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2025	07/10/2026	1	91,797	100	1,322			33		4,309			(657)		76		0001
Purchased Call/S&P 500 INDEX/SPXE17ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	80,836	100	873			204		14			(433)		196		0001
Purchased Call/S&P 500 INDEX/SPX261USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2026	1	243,893	100	2,219			342					(1,101)		482		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2025	08/03/2026	1	26,293	100	452			41		747			(223)		40		0001
Purchased Call/S&P 500 INDEX/SPX140XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	490,822	100	3,141			1,239		3,151			(1,562)		1,536		0001
Purchased Call/S&P 500 INDEX/SPX013LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/16/2025	12/16/2026	1	138,938	100	1,653			765		2,931			(820)		473		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	1	24,285	100	277			118		164			(137)		79		0001
Purchased Call/S&P 500 INDEX/SPX140Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2026	1	75,038	100	915			436		756			(451)		259		0001
Purchased Call/S&P 500 INDEX/SPX140XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	1	199,324	100	1,475			654		2,710			(731)		664		0001
Purchased Call/S&P 500 INDEX/SPX140W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2025	10/16/2026	1	365,663	100	2,669			791		8,305			(1,324)		995		0001
Purchased Call/S&P 500 INDEX/SPX140Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	122,418	100	979			462		1,285			(487)		419		0001
Purchased Call/S&P 500 INDEX/SPX140W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/19/2026	1	465,937	100	3,495			1,059		4,506			(1,723)		1,285		0001
Purchased Call/S&P 500 INDEX/SPXE17K$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	1	301,499	100	2,080			738		1,351			(1,032)		896		0001
Purchased Call/S&P 500 INDEX/SPXE17K$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	976	100	9			3		18			(5)		3		0001
Purchased Call/S&P 500 INDEX/SPX140Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	127,443	100	1,555			734		1,199			(773)		436		0001
Purchased Call/S&P 500 INDEX/SPX140XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	1	332,597	100	2,262			806		6,101			(1,125)		989		0001
Purchased Call/S&P 500 INDEX/SPX140XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	240,969	100	2,482			979		1,935			(1,234)		754		0001
Purchased Call/S&P 500 INDEX/SPX140XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	1	240,030	100	1,728			738		1,143			(857)		785		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/17/2025	11/17/2026	1	40,227	100	491			188		1,041			(243)		125		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2025	11/25/2026	1	135,673	100	977			397		242			(484)		432		0001
Purchased Call/S&P 500 INDEX/SPX140W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2026	1	226,640	100	1,677			550					(832)		650		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	1	228,830	100	1,739			484		2,738			(865)		602		0001
Purchased Call/S&P 500 INDEX/SPX140XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2025	11/20/2026	1	21,375	100	271			107		341			(135)		67		0001
Purchased Call/S&P 500 INDEX/SPX140XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/23/2026	1	237,908	100	1,523			608		747			(751)		752		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2025	12/29/2026	1	34,583	100	553			276		29			(274)		122		0001
Purchased Call/S&P 500 INDEX/SPX140W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2025	10/13/2026	1	134,778	100	1,024			293		1,453			(508)		361		0001
Purchased Call/S&P 500 INDEX/SPX140Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	113,016	100	1,481			699		1,804			(736)		387		0001
Purchased Call/S&P 500 INDEX/SPX140XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	1	71,244	100	948			420		1,492			(470)		237		0001
Purchased Call/S&P 500 INDEX/SPXE17L$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2026	1	7,168	100	89			33		117			(44)		22		0001
Purchased Call/S&P 500 INDEX/SPX140W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	400,306	100	3,002			892		3,706			(1,493)		1,089		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/12/2026	1	177,051	100	1,346			383		1,637			(664)		473		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	137,899	100	1,820			753					(905)		442		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2025	10/09/2026	1	273,594	100	2,134			593		4,174			(1,058)		720		0001
Purchased Call/S&P 500 INDEX/SPX140XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	11/17/2026	1	369,875	100	2,441			935		5,490			(1,211)		1,145		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/27/2026	1	22,661	100	299			123		5			(148)		73		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2025	10/07/2026	1	234,987	100	1,856			501		1,906			(921)		612		0001
Purchased Call/S&P 500 INDEX/SPXJ00X5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2025	12/04/2026	1	147,458	100	2,094			907		2,167			(1,041)		484		0001
Purchased Call/S&P 500 INDEX/SPX261W5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2025	11/16/2026	1	220,652	100	1,368			520		2,895			(675)		681		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	1	115,317	100	876			397		564			(436)		386		0001
Purchased Call/S&P 500 INDEX/SPXJ00US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2025	11/02/2026	1	19	100													0001
Purchased Call/S&P 500 INDEX/SPXJ00V5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/13/2026	1	5,100	100	54			20		80			(27)		16		0001
Purchased Call/S&P 500 INDEX/SPXJ00V96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/10/2025	11/10/2026	1	17,068	100	203			74		270			(101)		52		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	220,657	100	1,743			475		3,353			(864)		577		0001
Purchased Call/S&P 500 INDEX/SPX261W5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/26/2025	11/25/2026	1	182,732	100	1,096			449					(545)		582		0001
Purchased Call/S&P 500 INDEX/SPX261W5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/04/2025	12/04/2026	1	17,412	100	230			99		105			(114)		57		0001
Purchased Call/S&P 500 INDEX/SPX261W5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/12/2025	11/12/2026	1	201,816	100	1,352			499		1,251			(671)		614		0001
Purchased Call/S&P 500 INDEX/SPX140XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	10/30/2026	1	190,741	100	1,335			449		56			(664)		551		0001
Purchased Call/S&P 500 INDEX/SPX261XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/17/2025	12/17/2026	1	142,415	100	1,068			497		1,447			(530)		486		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	43,550	100	501			207					(249)		140		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	1	245,548	100	1,866			845		1,892			(928)		823		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2025	10/22/2026	1	281,433	100	2,167			675		42			(1,075)		786		0001
Purchased Call/S&P 500 INDEX/SPXJ00XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/30/2026	1	135,678	100	1,560			653		18			(770)		439		0001
Purchased Call/S&P 500 INDEX/SPX261W5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/03/2025	10/02/2026	1	290,904	100	2,385			616		1,339			(1,186)		738		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	12/17/2026	1	60,258	100	886			416		1,334			(440)		206		0001
Purchased Call/S&P 500 INDEX/SPX261W5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/28/2025	11/27/2026	1	151,446	100	1,121			464					(557)		485		0001
Purchased Call/S&P 500 INDEX/SPX140YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2025	12/11/2026	1	222,933	100	1,717			775		3,218			(851)		747		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/15/2025	12/15/2026	1	32,139	100	437			201		517			(217)		109		0001
Purchased Call/S&P 500 INDEX/SPX261W5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/02/2025	12/02/2026	1	42,035	100	555			235		225			(275)		137		0001
Purchased Call/S&P 500 INDEX/SPX261W57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/14/2025	10/14/2026	1	243,793	100	1,853			536		2,343			(919)		657		0001
Purchased Call/S&P 500 INDEX/SPX261XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/29/2025	12/29/2026	1	234,119	100	1,850			922					(917)		827		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	1	87,105	100	1,106			501		1,334			(550)		292		0001
Purchased Call/S&P 500 INDEX/SPXD05BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/20/2025	10/20/2026	1	203,110	100	1,584			484					(786)		563		0001
Purchased Call/S&P 500 INDEX/SPXE17JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2025	10/29/2026	1	215,748	100	1,424			471		(706)					621		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00Y$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/18/2026	1	4,873	100	66			31		87			(33)		17		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/14/2026	1	151,107	100	1,148			525		647			(566)		511		0001
Purchased Call/S&P 500 INDEX/SPXX00$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2025	12/30/2026	1	71,996	100	1,008			507		46			(500)		255		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/22/2026	1	54,518	100	943			452		514			(468)		189		0001
Purchased Call/S&P 500 INDEX/SPXE17J$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/30/2026	1	10,518	100	74			25					(37)		30		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	12/11/2026	1	15,688	100	201			91		272			(100)		53		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/19/2025	11/19/2026	1	102,187	100	1,165			453		2,263			(578)		319		0001
Purchased Call/S&P 500 INDEX/SPX140X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	15,216	100	163			61		293			(81)		46		0001
Purchased Call/S&P 500 INDEX/SPXE17K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	1	9,721	100	123			44		105			(61)		29		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2025	10/21/2026	1	116,693	100	1,622			500		723			(804)		325		0001
Purchased Call/S&P 500 INDEX/SPX261W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	1	136,505	100	1,078			333		151			(535)		380		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2025	11/19/2026	1	254,518	100	1,705			662		2,546			(846)		794		0001
Purchased Call/S&P 500 INDEX/SPX261W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2026	1	232,390	100	1,836			592					(905)		661		0001
Purchased Call/S&P 500 INDEX/SPX261V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	1	172,136	100	1,429			362		194			(708)		434		0001
Purchased Call/S&P 500 INDEX/SPXJ00W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/25/2026	1	58,207	100	763			312		121			(379)		185		0001
Purchased Call/S&P 500 INDEX/SPX140Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	151,527	100	1,212			572		797			(603)		519		0001
Purchased Call/S&P 500 INDEX/SPX140X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	6,790	100	79			30		109			(39)		21		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/23/2025	12/23/2026	1	160,401	100	1,331			644		212			(660)		557		0001
Purchased Call/S&P 500 INDEX/SPX261W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	1	33,352	100	474			200		246			(235)		108		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2026	1	48,108	100	722			318		1,157			(358)		160		0001
Purchased Call/S&P 500 INDEX/SPX261W$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/27/2026	1	222,454	100	1,713			557					(849)		635		0001
Purchased Call/S&P 500 INDEX/SPX261W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2026	1	201,376	100	1,490			624					(735)		652		0001
Purchased Call/S&P 500 INDEX/SPX261W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	175,073	100	1,401			444					(696)		491		0001
Purchased Call/S&P 500 INDEX/SPX261V$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	1	166,877	100	1,368			354		587			(680)		423		0001
Purchased Call/S&P 500 INDEX/SPXJ00W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2025	11/24/2026	1	370,604	100	2,594			1,043		289			(1,286)		1,176		0001
Purchased Call/S&P 500 INDEX/SPX140X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/16/2026	1	63,646	100	681			259		1,612			(336)		196		0001
Purchased Call/S&P 500 INDEX/SPX261W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/23/2026	1	228,733	100	1,830			578					(907)		642		0001
Purchased Call/S&P 500 INDEX/SPX140Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2026	1	104,862	100	839			400		931			(414)		362		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	1	170,176	100	1,259			521					(626)		545		0001
Purchased Call/S&P 500 INDEX/SPX261W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	1	178,766	100	1,323			573		921			(658)		586		0001
Purchased Call/S&P 500 INDEX/SPX261X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	1	35,402	100	280			142		39			(139)		126		0001
Purchased Call/S&P 500 INDEX/SPX261W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	277,219	100	2,190			694		55			(1,089)		778		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/15/2025	12/15/2026	1	325,885	100	2,509			1,154		2,223			(1,244)		1,105		0001
Purchased Call/S&P 500 INDEX/SPX261X$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2026	1	360,818	100	2,959			1,418		686			(1,467)		1,249		0001
Purchased Call/S&P 500 INDEX/SPX261X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2026	1	210,216	100	1,535			676		2,468			(761)		698		0001
Purchased Call/S&P 500 INDEX/SPX261W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	1	270,539	100	1,244			417					(617)		782		0001
Purchased Call/S&P 500 INDEX/SPX261W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	1	124,676	100	923			389		224			(458)		405		0001
Purchased Call/S&P 500 INDEX/SPX261X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	41,102	100	543			238		436			(268)		136		0001
Purchased Call/S&P 500 INDEX/SPX261X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	178,041	100	1,318			577		931			(650)		589		0001
Purchased Call/S&P 500 INDEX/SPX261X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	1	304,953	100	2,348			1,087		3,227			(1,164)		1,038		0001
Purchased Call/S&P 500 INDEX/SPX261W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/27/2026	1	206,273	100	1,238			511					(612)		661		0001
Purchased Call/S&P 500 INDEX/SPX261W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	1	174,840	100	1,294			561		707			(643)		573		0001
Purchased Call/S&P 500 INDEX/SPX261X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	1	213,621	100	1,624			725		1,273			(805)		714		0001
Purchased Call/S&P 500 INDEX/SPXJ00J$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/09/2026	1	241,217	100	1,496			541		3,413			(738)		725		0001
Purchased Call/S&P 500 INDEX/SPXJ00J$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/04/2025	11/04/2026	1	197,905	100	1,366			474		723			(677)		584		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2025	10/27/2026	1	29,146	100	428			139					(212)		83		0001
Purchased Call/S&P 500 INDEX/SPX140X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	11/02/2026	1	495,838	100	3,421			1,169		1,375			(1,687)		1,451		0001
Purchased Call/S&P 500 INDEX/SPX140W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2025	10/15/2026	1	168,038	100	1,277			373		2,524			(633)		455		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	132,720	100	1,659			813		78			(827)		462		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/28/2026	1	81,565	100	938			465					(463)		287		0001
Purchased Call/S&P 500 INDEX/SPXJ00W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2025	11/25/2026	1	108,401	100	1,301			528		735			(645)		345		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2025	11/18/2026	1	105,821	100	709			273		1,175			(352)		329		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	413,884	100	3,435			1,684					(1,713)		1,441		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2025	12/04/2026	1	53,008	100	657			285		514			(327)		174		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2025	10/02/2026	1	222,593	100	1,825			470		199			(905)		565		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	1	281,453	100	2,280			603		3,242			(1,124)		725		0001
Purchased Call/S&P 500 INDEX/SPX261W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	1	267,046	100	2,136			571		1,206			(1,059)		692		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/18/2026	1	234,862	100	1,785			841		1,835			(885)		804		0001
Purchased Call/S&P 500 INDEX/SPX140W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	194,683	100	1,460			434		3,063			(726)		529		0001
Purchased Call/S&P 500 INDEX/SPXJ00VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/13/2026	1	223,686	100	1,499			560		1,803			(743)		683		0001
Purchased Call/S&P 500 INDEX/SPX140YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/14/2026	1	93,366	100	1,176			538		1,044			(580)		316		0001
Purchased Call/S&P 500 INDEX/SPX140XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2025	11/20/2026	1	300,922	100	1,926			758		1,809			(955)		942		0001
Purchased Call/S&P 500 INDEX/SPX140XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	1	175,594	100	1,194			426		1,598			(594)		522		0001
Purchased Call/S&P 500 INDEX/SPX140XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	171,913	100	1,083			427		1,224			(539)		538		0001
Purchased Call/S&P 500 INDEX/SPX261W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	1	77,796	100	568			241		98			(282)		253		0001
Purchased Call/S&P 500 INDEX/SPXJ00US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2025	10/28/2026	1	150,580	100	1,852			607					(918)		432		0001
Purchased Call/S&P 500 INDEX/SPX261W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	1	335,031	100	2,446			1,057		690			(1,213)		1,099		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2025	12/30/2026	1	323,961	100	2,624			1,319					(1,301)		1,147		0001
Purchased Call/S&P 500 INDEX/SPXD05QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	141,802	100	1,134			563					(559)		499		0001
Purchased Call/S&P 500 INDEX/SPXE17KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2026	1	342,603	100	2,432			851		1,975			(1,206)		1,014		0001
Purchased Call/S&P 500 INDEX/SPX261XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	1	12,712	100	160			71		146			(79)		42		0001
Purchased Call/S&P 500 INDEX/SPXE17J6L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	1	256,272	100	1,743			600		360			(864)		753		0001
Purchased Call/S&P 500 INDEX/SPXE17LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2026	1	224,142	100	1,591			580		1,320			(789)		677		0001
Purchased Call/S&P 500 INDEX/SPXJ00VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/18/2025	11/18/2026	1	28,067	100	365			141		773			(181)		87		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/23/2025	12/23/2026	1	25,194	100	436			211		206			(216)		87		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	84,683	100	1,135			556		1			(566)		295		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	1	249,242	100	1,894			528		4,603			(942)		656		0001
Purchased Call/S&P 500 INDEX/SPXD05PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	320,990	100	2,600			1,275					(1,296)		1,118		0001
Purchased Call/S&P 500 INDEX/SPX140XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	354,122	100	2,443			916		2,654			(1,215)		1,081		0001
Purchased Call/S&P 500 INDEX/SPX140YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/11/2026	1	179,887	100	2,123			961		1,967			(1,055)		603		0001
Purchased Call/S&P 500 INDEX/SPX140XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	10/30/2026	1	189,580	100	1,327			446		193			(660)		548		0001
Purchased Call/S&P 500 INDEX/SPX140XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2026	1	135,053	100	905			332		1,959			(449)		409		0001
Purchased Call/S&P 500 INDEX/SPX140XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	289,543	100	1,998			749		3,155			(993)		884		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	1	401,907	100		3,135		1,663		1,615			(1,481)		1,457		0001
Purchased Call/S&P 500 INDEX/SPX261X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2026	01/12/2027	1	141,966	100		1,107		595		731			(513)		520		0001
Purchased Call/S&P 500 INDEX/SPX261Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2027	1	27,654	100		404		271		192			(133)		113		0001
Purchased Call/S&P 500 INDEX/SPX261Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	1	171,330	100		1,251		904		3,152			(353)		726		0001
Purchased Call/S&P 500 INDEX/SPX261Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/19/2027	1	84,441	100		608		441		1,463			(170)		358		0001
Purchased Call/S&P 500 INDEX/SPX002SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/12/2026	01/12/2027	1	171,374	100		3,068		1,648		3,138			(1,420)		628		0001
Purchased Call/S&P 500 INDEX/SPX000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2026	01/07/2027	1	4,631	100		76		40		62			(36)		17		0001
Purchased Call/S&P 500 INDEX/SPX005SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2027	1	131,189	100		1,023		609		101			(415)		506		0001
Purchased Call/S&P 500 INDEX/SPX00FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/30/2026	03/30/2027	1	119,512	100		789		591		1,612			(199)		517		0001
Purchased Call/S&P 500 INDEX/SPX261YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/11/2027	1	38,840	100		509		355		932			(155)		162		0001
Purchased Call/S&P 500 INDEX/SPX000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	01/04/2027	1	32,741	100		544		280		346			(265)		117		0001
Purchased Call/S&P 500 INDEX/SPX140Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/08/2027	1	49,198	100		802		490		993			(315)		192		0001
Purchased Call/S&P 500 INDEX/SPX140Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/19/2027	1	27,228	100		441		285		323			(158)		109		0001
Purchased Call/S&P 500 INDEX/SPX2400$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2026	02/24/2027	1	43,955	100		796		522		528			(275)		178		0001
Purchased Call/S&P 500 INDEX/SPX140Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/25/2027	1	62,029	100		490		281		217			(211)		235		0001
Purchased Call/S&P 500 INDEX/SPX140Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2026	02/23/2027	1	32,076	100		500		327		418			(174)		130		0001
Purchased Call/S&P 500 INDEX/SPX140Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2026	02/23/2027	1	203,403	100		1,424		930		820			(495)		821		0001
Purchased Call/S&P 500 INDEX/SPX261X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/04/2027	1	139,578	100		1,117		575		343			(545)		501		0001
Purchased Call/S&P 500 INDEX/SPX261X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/22/2027	1	24,536	100		297		169		104			(129)		92		0001
Purchased Call/S&P 500 INDEX/SPX261YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/16/2027	1	142,515	100		1,040		739		2,582			(302)		600		0001
Purchased Call/S&P 500 INDEX/SPX261YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/11/2027	1	92,621	100		685		478		1,375			(208)		386		0001
Purchased Call/S&P 500 INDEX/SPX261YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/25/2027	1	125,756	100		905		672		1,212			(239)		539		0001
Purchased Call/S&P 500 INDEX/SPX261YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2027	1	239,257	100		1,842		1,238		513			(606)		980		0001
Purchased Call/S&P 500 INDEX/SPX261YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2027	1	122,438	100		882		641		1,849			(245)		522		0001
Purchased Call/S&P 500 INDEX/SPX003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	46,625	100		844		465		951			(383)		172		0001
Purchased Call/S&P 500 INDEX/SPXE17VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/13/2027	1	73,888	100		1,175		634		732			(541)		271		0001
Purchased Call/S&P 500 INDEX/SPX002SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2026	01/14/2027	1	59,158	100		456		247		170			(208)		218		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK008S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	1	171,581	100		1,287		810		1,527			(484)		677		0001
Purchased Call/S&P 500 INDEX/SPXK005SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	01/29/2027	1	184,394	100		1,401		825		117			(581)		704		0001
Purchased Call/S&P 500 INDEX/SPXE17VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	143,118	100		1,589		862		815			(727)		527		0001
Purchased Call/S&P 500 INDEX/SPXK003S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	212,021	100		1,675		924		1,181			(759)		783		0001
Purchased Call/S&P 500 INDEX/SPXK008S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2026	02/18/2027	1	305,587	100		2,292		1,465		2,401			(829)		1,221		0001
Purchased Call/S&P 500 INDEX/SPX140YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/22/2027	1	111,493	100		1,784		1,016		939			(774)		419		0001
Purchased Call/S&P 500 INDEX/SPX140ZSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/19/2027	1	283,818	100		2,100		1,359		987			(750)		1,136		0001
Purchased Call/S&P 500 INDEX/SPX140ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2026	02/04/2027	1	192,072	100		1,402		842		1,097			(561)		744		0001
Purchased Call/S&P 500 INDEX/SPX2400SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/12/2027	1	48,311	100		570		402		1,115			(171)		202		0001
Purchased Call/S&P 500 INDEX/SPX140YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	01/08/2027	1	390,033	100		2,964		1,568		4,415			(1,405)		1,414		0001
Purchased Call/S&P 500 INDEX/SPX140ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2026	02/12/2027	1	212,208	100		1,422		893		2,551			(538)		837		0001
Purchased Call/S&P 500 INDEX/SPX2400S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2026	02/25/2027	1	29,296	100		378		249		161			(129)		119		0001
Purchased Call/S&P 500 INDEX/SPX2401S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/25/2027	1	32,421	100		340		253		469			(89)		139		0001
Purchased Call/S&P 500 INDEX/SPX2400SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/19/2027	1	30,635	100		331		240		812			(93)		130		0001
Purchased Call/S&P 500 INDEX/SPX140YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2026	01/07/2027	1	176,110	100		1,356		710		1,535			(646)		637		0001
Purchased Call/S&P 500 INDEX/SPX140ZSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2026	02/19/2027	1	102,913	100		772		498		954			(277)		412		0001
Purchased Call/S&P 500 INDEX/SPX261XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2027	1	105,274	100		832		483					(349)		401		0001
Purchased Call/S&P 500 INDEX/SPX261YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	1	96,910	100		698		492		1,269			(209)		405		0001
Purchased Call/S&P 500 INDEX/SPX2400SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1	190,042	100		1,387		952		2,251			(442)		783		0001
Purchased Call/S&P 500 INDEX/SPX261YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/12/2027	1	14,291	100		161		114		374			(49)		60		0001
Purchased Call/S&P 500 INDEX/SPX2401SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2026	03/24/2027	1	176,650	100		2,809		2,058		5,067			(754)		755		0001
Purchased Call/S&P 500 INDEX/SPX140YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/15/2027	1	25,060	100		431		237		402			(196)		93		0001
Purchased Call/S&P 500 INDEX/SPX140ZS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	02/01/2027	1	47,168	100		788		467		323			(324)		181		0001
Purchased Call/S&P 500 INDEX/SPX140ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/08/2027	1	84,968	100		646		395		857			(253)		332		0001
Purchased Call/S&P 500 INDEX/SPXD05RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/05/2026	01/05/2027	1	29,446	100		489		253		328			(236)		106		0001
Purchased Call/S&P 500 INDEX/SPX261YSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2027	1	102,900	100		741		525		1,735			(220)		433		0001
Purchased Call/S&P 500 INDEX/SPXK003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	108,459	100		1,963		1,083		2,402			(890)		400		0001
Purchased Call/S&P 500 INDEX/SPXK003SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/19/2027	1	135,453	100		1,896		1,055		1,655			(850)		505		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX008S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	1	70,283	100		527		332		410			(198)		277		0001
Purchased Call/S&P 500 INDEX/SPXX004SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2026	01/21/2027	1	168,272	100		1,329		747		574			(583)		631		0001
Purchased Call/S&P 500 INDEX/SPXX004SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2026	01/21/2027	1	37,421	100		625		351		427			(274)		140		0001
Purchased Call/S&P 500 INDEX/SPXX00F$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/27/2026	03/29/2027	1	209,353	100		1,465		1,094		2,486			(379)		904		0001
Purchased Call/S&P 500 INDEX/SPX2401$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/25/2027	1	26,359	100		316		233		556			(84)		113		0001
Purchased Call/S&P 500 INDEX/SPXX005$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	253,003	100		1,923		1,129					(801)		966		0001
Purchased Call/S&P 500 INDEX/SPXX002SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2026	01/13/2027	1	195,011	100		1,521		821		644			(700)		716		0001
Purchased Call/S&P 500 INDEX/SPX140Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	01/29/2027	1	43,016	100		632		372		192			(262)		164		0001
Purchased Call/S&P 500 INDEX/SPX140Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2026	02/10/2027	1	99,861	100		759		468		656			(291)		392		0001
Purchased Call/S&P 500 INDEX/SPX140Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2026	02/10/2027	1	31,402	100		371		229		337			(142)		123		0001
Purchased Call/S&P 500 INDEX/SPX2400$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2026	02/26/2027	1	2,196	100		30		20		7			(10)		9		0001
Purchased Call/S&P 500 INDEX/SPX2400$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2026	03/05/2027	1	175,968	100		1,320		903		1,429			(423)		725		0001
Purchased Call/S&P 500 INDEX/SPX2400$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/12/2027	1	11,911	100		161		113		354			(48)		50		0001
Purchased Call/S&P 500 INDEX/SPX140ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/17/2026	02/17/2027	1	885	100		14		9		24			(5)		4		0001
Purchased Call/S&P 500 INDEX/SPX140ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/22/2027	1	108,186	100		801		520		279			(284)		436		0001
Purchased Call/S&P 500 INDEX/SPX140YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2026	01/20/2027	1	123,411	100		950		531		1,089			(419)		461		0001
Purchased Call/S&P 500 INDEX/SPX140YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/22/2027	1	178,287	100		1,408		802		513			(611)		670		0001
Purchased Call/S&P 500 INDEX/SPX140Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2026	02/11/2027	1	34,150	100		434		269		541			(165)		134		0001
Purchased Call/S&P 500 INDEX/SPX2400$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/08/2027	1	183,479	100		1,339		922		3,306			(423)		761		0001
Purchased Call/S&P 500 INDEX/SPX140ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/05/2027	1	147,032	100		1,117		680		670			(442)		571		0001
Purchased Call/S&P 500 INDEX/SPX140ZSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/05/2027	1	250,894	100		1,907		1,160		1,357			(754)		974		0001
Purchased Call/S&P 500 INDEX/SPX2400$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2026	03/03/2027	1	22,325	100		279		188		237			(91)		92		0001
Purchased Call/S&P 500 INDEX/SPX2400$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2026	03/05/2027	1	21,230	100		261		179		318			(84)		87		0001
Purchased Call/S&P 500 INDEX/SPX2400$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/09/2026	03/09/2027	1	36,275	100		468		324		922			(145)		151		0001
Purchased Call/S&P 500 INDEX/SPX140ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/19/2027	1	136,633	100		1,011		654		513			(361)		547		0001
Purchased Call/S&P 500 INDEX/SPX261YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	1	62,223	100		890		618		1,248			(273)		259		0001
Purchased Call/S&P 500 INDEX/SPX2400$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/22/2027	1	117,967	100		1,463		1,064		3,191			(407)		503		0001
Purchased Call/S&P 500 INDEX/SPX2400$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/15/2027	1	155,702	100		1,837		1,301		4,472			(546)		655		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/23/2026	03/23/2027	1	214,332	100		1,565		1,142		2,513			(424)		915		0001
Purchased Call/S&P 500 INDEX/SPX261YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/19/2027	1	273,858	100		1,972		1,430		4,915			(553)		1,160		0001
Purchased Call/S&P 500 INDEX/SPX140ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2026	02/24/2027	1	141,903	100		1,078		707		376			(372)		574		0001
Purchased Call/S&P 500 INDEX/SPX2400SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2026	03/24/2027	1	111,637	100		804		589		1,455			(216)		477		0001
Purchased Call/S&P 500 INDEX/SPX2401SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/30/2026	03/30/2027	1	38,938	100		514		385		959			(130)		168		0001
Purchased Call/S&P 500 INDEX/SPX261XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	1	111,568	100		1,450		770		1,460			(685)		405		0001
Purchased Call/S&P 500 INDEX/SPX261XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	12/31/2026	1	95,856	100		757		386		291			(373)		340		0001
Purchased Call/S&P 500 INDEX/SPX140YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/22/2027	1	298,774	100		2,360		1,344		888			(1,025)		1,122		0001
Purchased Call/S&P 500 INDEX/SPX140YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2026	01/26/2027	1	202,364	100		1,599		920		81			(679)		767		0001
Purchased Call/S&P 500 INDEX/SPX140YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/15/2027	1	44,712	100		353		194		307			(161)		165		0001
Purchased Call/S&P 500 INDEX/SPX140ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2026	02/19/2027	1	4,402	100		71		46		98			(26)		18		0001
Purchased Call/S&P 500 INDEX/SPX140ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/22/2027	1	16,123	100		245		159		142			(87)		65		0001
Purchased Call/S&P 500 INDEX/SPX2400SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1	107,485	100		785		538		1,140			(250)		443		0001
Purchased Call/S&P 500 INDEX/SPX2401S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/29/2027	1	33,809	100		460		343		744			(119)		146		0001
Purchased Call/S&P 500 INDEX/SPX2400SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1	29,923	100		386		265		594			(123)		123		0001
Purchased Call/S&P 500 INDEX/SPX2401S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/25/2027	1	2,295	100		37		27		61			(10)		10		0001
Purchased Call/S&P 500 INDEX/SPX2401S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2026	03/25/2027	1	8,882	100		117		87		191			(31)		38		0001
Purchased Call/S&P 500 INDEX/SPX140ZSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2026	02/11/2027	1	176,342	100		1,340		831		1,773			(510)		694		0001
Purchased Call/S&P 500 INDEX/SPX261YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	1	301,887	100		2,264		1,572		3,172			(695)		1,257		0001
Purchased Call/S&P 500 INDEX/SPX261XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2027	1	94,755	100		1,222		653		1,153			(573)		346		0001
Purchased Call/S&P 500 INDEX/SPX261YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/17/2027	1	172,086	100		1,273		909		2,892			(366)		726		0001
Purchased Call/S&P 500 INDEX/SPX261YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	1	262,990	100		1,815		1,365		2,929			(452)		1,139		0001
Purchased Call/S&P 500 INDEX/SPX261YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	1	206,781	100		1,489		1,050		3,265			(446)		864		0001
Purchased Call/S&P 500 INDEX/SPX261YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	1	108,306	100		1,224		877		2,944			(349)		458		0001
Purchased Call/S&P 500 INDEX/SPX261YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2027	1	42,552	100		634		369		8			(266)		162		0001
Purchased Call/S&P 500 INDEX/SPX2400S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2026	02/26/2027	1	252,022	100		1,966		1,307		124			(668)		1,024		0001
Purchased Call/S&P 500 INDEX/SPX261YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/12/2027	1	236,420	100		1,750		1,231		4,298			(527)		988		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF1778F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/23/2027	1	36,575	100		523		382		820			(142)		156		0001
Purchased Call/S&P 500 INDEX/SPX261X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2027	1	278,539	100		2,173		1,161		1,939			(1,018)		1,018		0001
Purchased Call/S&P 500 INDEX/SPX261X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	1	145,817	100		1,137		603		1,113			(537)		529		0001
Purchased Call/S&P 500 INDEX/SPX261X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2026	01/05/2027	1	185,795	100		1,468		760		826			(708)		668		0001
Purchased Call/S&P 500 INDEX/SPX261Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2026	03/04/2027	1	171,419	100		1,354		918		471			(438)		705		0001
Purchased Call/S&P 500 INDEX/SPX261Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/16/2027	1	59,296	100		824		586		1,932			(239)		250		0001
Purchased Call/S&P 500 INDEX/SPX261X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/22/2027	1	389,927	100		3,041		1,727		660			(1,325)		1,465		0001
Purchased Call/S&P 500 INDEX/SPX261Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/09/2026	03/09/2027	1	158,275	100		1,155		799		2,333			(358)		658		0001
Purchased Call/S&P 500 INDEX/SPX261YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	1	112,291	100		1,190		895		1,949			(297)		486		0001
Purchased Call/S&P 500 INDEX/SPXK003$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	141,501	100		1,118		617		1,092			(507)		522		0001
Purchased Call/S&P 500 INDEX/SPXK003$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/19/2027	1	117,904	100		920		512		582			(412)		440		0001
Purchased Call/S&P 500 INDEX/SPXK003$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	114,558	100		1,501		828		1,372			(680)		423		0001
Purchased Call/S&P 500 INDEX/SPXK004$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2026	01/25/2027	1	43,562	100		736		422		369			(317)		165		0001
Purchased Call/S&P 500 INDEX/SPXK006$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2026	02/03/2027	1	187,210	100		1,404		839		429			(565)		723		0001
Purchased Call/S&P 500 INDEX/SPXK005$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	01/29/2027	1	365,192	100		2,775		1,634					(1,151)		1,395		0001
Purchased Call/S&P 500 INDEX/SPXK00B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	02/26/2027	1	121,825	100		926		617		6			(313)		495		0001
Purchased Call/S&P 500 INDEX/SPXK00FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/25/2027	1	159,093	100		1,098		816		1,844			(287)		682		0001
Purchased Call/S&P 500 INDEX/SPXD05R$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/06/2026	01/06/2027	1	204,717	100		1,576		821		359			(756)		739		0001
Purchased Call/S&P 500 INDEX/SPXK00B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	02/26/2027	1	194,179	100		1,476		984					(499)		789		0001
Purchased Call/S&P 500 INDEX/SPXK005$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	02/01/2027	1	71,148	100		541		320		75			(222)		274		0001
Purchased Call/S&P 500 INDEX/SPXK008$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	1	130,484	100		979		616		1,014			(368)		515		0001
Purchased Call/S&P 500 INDEX/SPXP133$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/17/2027	1	44,979	100		616		440		1,394			(177)		190		0001
Purchased Call/S&P 500 INDEX/SPXK006$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	184,593	100		1,311		795		1,637			(521)		717		0001
Purchased Call/S&P 500 INDEX/SPXK007$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2026	02/09/2027	1	165,092	100		1,271		781		1,373			(491)		647		0001
Purchased Call/S&P 500 INDEX/SPXK005$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2026	01/27/2027	1	150,925	100		1,192		690					(503)		574		0001
Purchased Call/S&P 500 INDEX/SPXK00B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	03/01/2027	1	96,889	100		736		493		261			(247)		396		0001
Purchased Call/S&P 500 INDEX/SPX140Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/17/2026	02/17/2027	1	112,474	100		832		530		1,535			(303)		448		0001
Purchased Call/S&P 500 INDEX/SPX2400$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2026	02/25/2027	1	120,443	100		939		619		233			(322)		488		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2400S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2026	03/03/2027	1	176,618	100		1,342		906		977			(438)		725		0001
Purchased Call/S&P 500 INDEX/SPXK00FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	03/25/2026	03/25/2027	1	202,005	100		1,495		1,100		2,534			(397)		865		0001
Purchased Call/S&P 500 INDEX/SPX2400SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1	26,339	100		340		233		482			(108)		109		0001
Purchased Call/S&P 500 INDEX/SPXK003S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/16/2026	01/15/2027	1	314,982	100		2,488		1,372		2,590			(1,128)		1,163		0001
Purchased Call/S&P 500 INDEX/SPXK008S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2026	02/12/2027	1	13,754	100		199		126		255			(75)		54		0001
Purchased Call/S&P 500 INDEX/SPXK008S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	02/13/2026	02/16/2027	1	245,936	100		1,845		1,169		3,172			(687)		978		0001
Purchased Call/S&P 500 INDEX/SPX140ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/05/2027	1	35,856	100		584		356		439			(231)		139		0001
Purchased Call/S&P 500 INDEX/SPXK00QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	12/31/2026	1	31,195	100		384		196		142			(189)		111		0001
Purchased Call/S&P 500 INDEX/SPXK000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	12/31/2026	1	63,099	100		1,054		537		751			(520)		224		0001
Purchased Call/S&P 500 INDEX/SPXK00FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/25/2027	1	57,970	100		406		302		575			(106)		248		0001
Purchased Call/S&P 500 INDEX/SPX261YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	1	14,199	100		158		114		387			(44)		60		0001
Purchased Call/S&P 500 INDEX/SPX261YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	1	176,126	100		1,286		921		3,226			(366)		745		0001
Purchased Call/S&P 500 INDEX/SPX2403SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/25/2027	1	221,576	100		1,618		1,613		2,359			(18)		1,100		0001
Purchased Call/S&P 500 INDEX/SPXF17NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	07/15/2026	1	1,868,750	7600		24,648		24,648		24,722					1,894		0001
Purchased Call/S&P 500 INDEX/SPX2401SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/12/2027	1	173,653	100		2,171		1,704		3,774			(479)		769		0001
Purchased Call/S&P 500 INDEX/SPX2403SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/29/2026	06/29/2027	1	191,757	100		1,477		1,477		428			(4)		957		0001
Purchased Call/S&P 500 INDEX/SPX261ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2027	1	74,724	100		927		745		1,598			(187)		335		0001
Purchased Call/S&P 500 INDEX/SPXF17GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2026	05/12/2027	1	128,941	100		941		817		1,346			(126)		600		0001
Purchased Call/S&P 500 INDEX/SPX2403SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2026	06/24/2027	1	113,283	100		1,393		1,374		1,885			(23)		562		0001
Purchased Call/S&P 500 INDEX/SPXF17HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2026	05/13/2027	1	97,018	100		902		785		1,108			(119)		452		0001
Purchased Call/S&P 500 INDEX/SPX261ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/05/2027	1	183,655	100		1,451		1,231		2,466			(223)		845		0001
Purchased Call/S&P 500 INDEX/SPX3610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	1	278,962	100		1,981		1,744		2,715			(250)		1,302		0001
Purchased Call/S&P 500 INDEX/SPXF17KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2026	06/10/2027	1	63,178	100		619		587		799			(34)		307		0001
Purchased Call/S&P 500 INDEX/SPX261ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/11/2027	1	139,356	100		1,658		1,434		2,104			(227)		647		0001
Purchased Call/S&P 500 INDEX/SPX261ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/14/2027	1	275,654	100		2,315		1,831		2,690			(488)		1,224		0001
Purchased Call/S&P 500 INDEX/SPXF17JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2026	06/01/2027	1	47,562	100		656		606		459			(52)		228		0001
Purchased Call/S&P 500 INDEX/SPXF17ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/23/2027	1	51,359	100		570		469		593			(105)		232		0001
Purchased Call/S&P 500 INDEX/SPXK00FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/01/2026	04/01/2027	1	76,365	100		565		427		991			(139)		331		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/09/2026	06/09/2027	1	112,571	100		822		776		1,389			(47)		546		0001
Purchased Call/S&P 500 INDEX/SPXK00FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	244,877	100		1,812		1,380		3,780			(442)		1,065		0001
Purchased Call/S&P 500 INDEX/SPXP13MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/29/2026	06/29/2027	1	77,601	100		1,071		1,071		1,094			(3)		387		0001
Purchased Call/S&P 500 INDEX/SPX2402SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2026	06/04/2027	1	132,189	100		965		904		1,005			(69)		637		0001
Purchased Call/S&P 500 INDEX/SPXK00HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/13/2026	04/13/2027	1	61,728	100		1,093		861		1,755			(233)		274		0001
Purchased Call/S&P 500 INDEX/SPXK00RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	1	149,594	100		1,152		1,126		1,371			(38)		735		0001
Purchased Call/S&P 500 INDEX/SPX2401SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2026	04/09/2027	1	11,524	100		165		129		268			(37)		51		0001
Purchased Call/S&P 500 INDEX/SPX2402ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/25/2027	1	124,540	100		884		799		928			(94)		591		0001
Purchased Call/S&P 500 INDEX/SPX2402SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	05/03/2027	1	223,571	100		1,744		1,470		2,457			(285)		1,025		0001
Purchased Call/S&P 500 INDEX/SPX2403SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/25/2027	1	78,090	100		570		568		829			(6)		388		0001
Purchased Call/S&P 500 INDEX/SPX2402SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/21/2027	1	151,211	100		1,074		969		1,524			(115)		713		0001
Purchased Call/S&P 500 INDEX/SPX2402SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2026	05/20/2027	1	129,822	100		922		820		1,559			(104)		612		0001
Purchased Call/S&P 500 INDEX/SPX3610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2027	1	239,786	100		1,702		1,501		2,325			(213)		1,124		0001
Purchased Call/S&P 500 INDEX/SPX2403SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/28/2027	1	82,127	100		739		737		1,024			(8)		410		0001
Purchased Call/S&P 500 INDEX/SPX261ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	1	6,103	100		76		61		116			(15)		27		0001
Purchased Call/S&P 500 INDEX/SPX2402S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2026	04/21/2027	1	67,678	100		440		356		857			(84)		304		0001
Purchased Call/S&P 500 INDEX/SPX2403S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/11/2027	1	85,260	100		946		907		1,308			(47)		415		0001
Purchased Call/S&P 500 INDEX/SPX261ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/13/2027	1	79,269	100		563		490		710			(74)		369		0001
Purchased Call/S&P 500 INDEX/SPX2402SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2026	05/28/2027	1	92,659	100		658		603		485			(59)		442		0001
Purchased Call/S&P 500 INDEX/SPX2402S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/23/2027	1	124,380	100		995		818		1,227			(183)		561		0001
Purchased Call/S&P 500 INDEX/SPX261Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/20/2026	04/20/2027	1	106,130	100		838		677		1,464			(163)		476		0001
Purchased Call/S&P 500 INDEX/SPX261ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	153,885	100		1,139		981		1,485			(166)		710		0001
Purchased Call/S&P 500 INDEX/SPX2402SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2026	05/19/2027	1	283,493	100		2,070		1,836		3,485			(238)		1,333		0001
Purchased Call/S&P 500 INDEX/SPX261ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/05/2027	1	35,803	100		605		513		987			(93)		165		0001
Purchased Call/S&P 500 INDEX/SPX261ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	1	17,496	100		196		169		187			(28)		81		0001
Purchased Call/S&P 500 INDEX/SPX2403SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2026	06/30/2027	1	213,229	100		1,642		1,642		353					1,066		0001
Purchased Call/S&P 500 INDEX/SPX2403SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2026	06/17/2027	1	238,870	100		1,792		1,747		2,479			(64)		1,173		0001
Purchased Call/S&P 500 INDEX/SPX261Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/11/2027	1	90,378	100		651		563		837			(89)		420		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	13,294	100		213		183		276			(31)		61		0001
Purchased Call/S&P 500 INDEX/SPXF17DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/21/2026	04/21/2027	1	36,574	100		347		281		556			(67)		164		0001
Purchased Call/S&P 500 INDEX/SPX2403SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2026	06/16/2027	1	110,483	100		818		788		1,031			(31)		542		0001
Purchased Call/S&P 500 INDEX/SPXE059S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2026	05/14/2027	1	137,247	100		1,496		1,317		1,712			(189)		641		0001
Purchased Call/S&P 500 INDEX/SPX261ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	1	74,378	100		922		732		1,457			(192)		331		0001
Purchased Call/S&P 500 INDEX/SPX261ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/03/2027	1	76,763	100		1,297		1,094		1,566			(212)		352		0001
Purchased Call/S&P 500 INDEX/SPX261ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	04/30/2027	1	26,694	100		376		317		391			(62)		122		0001
Purchased Call/S&P 500 INDEX/SPXK00QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/28/2027	1	140,667	100		985		905		988			(87)		671		0001
Purchased Call/S&P 500 INDEX/SPX2402SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2026	05/21/2027	1	292,885	100		2,079		1,872		3,388			(228)		1,382		0001
Purchased Call/S&P 500 INDEX/SPXF17ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2027	1	4,754	100		64		58		64			(7)		22		0001
Purchased Call/S&P 500 INDEX/SPXK00GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/05/2027	1	192,831	100		1,427		1,090		3,998			(345)		843		0001
Purchased Call/S&P 500 INDEX/SPXF17ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	191,719	100		2,090		1,759		2,005			(344)		875		0001
Purchased Call/S&P 500 INDEX/SPXF17MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2027	1	25,714	100		365		357		330			(12)		126		0001
Purchased Call/S&P 500 INDEX/SPXE058SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2026	05/07/2027	1	119,537	100		1,434		1,235		1,420			(209)		552		0001
Purchased Call/S&P 500 INDEX/SPXF17HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/18/2026	05/18/2027	1	65,876	100		856		757		1,090			(101)		309		0001
Purchased Call/S&P 500 INDEX/SPXF17HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/20/2027	1	124,979	100		1,625		1,446		1,885			(183)		589		0001
Purchased Call/S&P 500 INDEX/SPX261ZSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	305,421	100		2,260		1,946		3,122			(329)		1,410		0001
Purchased Call/S&P 500 INDEX/SPXF17CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2027	1	239,075	100		1,889		1,519		3,459			(381)		1,071		0001
Purchased Call/S&P 500 INDEX/SPX261ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/23/2027	1	146,028	100		1,197		982		1,279			(223)		659		0001
Purchased Call/S&P 500 INDEX/SPXK00RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/21/2027	1	218,155	100		1,680		1,643		1,995			(55)		1,077		0001
Purchased Call/S&P 500 INDEX/SPXF17FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	26,480	100		368		316		486			(54)		122		0001
Purchased Call/S&P 500 INDEX/SPXK00JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2026	04/23/2027	1	9,877	100		180		148		242			(33)		45		0001
Purchased Call/S&P 500 INDEX/SPXK00QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/07/2027	1	43,273	100		320		301		476			(22)		209		0001
Purchased Call/S&P 500 INDEX/SPXK00GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/06/2026	04/06/2027	1	210,569	100		1,600		1,230		3,699			(373)		922		0001
Purchased Call/S&P 500 INDEX/SPXF17HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2027	1	43,408	100		577		512		721			(66)		204		0001
Purchased Call/S&P 500 INDEX/SPXF17KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	70,625	100		1,003		942		1,118			(69)		340		0001
Purchased Call/S&P 500 INDEX/SPXF17HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	39,357	100		547		492		602			(60)		186		0001
Purchased Call/S&P 500 INDEX/SPXE0598C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2026	05/17/2027	1	83,896	100		982		865		997			(123)		393		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	226,677	100		1,791		1,438		2,954			(364)		1,010		0001
Purchased Call/S&P 500 INDEX/SPXF17C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	151,146	100		1,194		959		2,194			(243)		674		0001
Purchased Call/S&P 500 INDEX/SPXK00F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	99,282	100		735		560		1,293			(179)		432		0001
Purchased Call/S&P 500 INDEX/SPXE05C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2026	06/07/2027	1	149,339	100		1,732		1,627		1,701			(118)		723		0001
Purchased Call/S&P 500 INDEX/SPXE059$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	79,616	100		876		790		614			(94)		376		0001
Purchased Call/S&P 500 INDEX/SPXE055$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2026	04/16/2027	1	79,713	100		1,523		1,222		2,527			(310)		355		0001
Purchased Call/S&P 500 INDEX/SPXK00G$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/05/2027	1	12,406	100		128		98		347			(31)		54		0001
Purchased Call/S&P 500 INDEX/SPXK00G$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/07/2026	04/07/2027	1	208,049	100		1,560		1,204		3,908			(359)		913		0001
Purchased Call/S&P 500 INDEX/SPXK00G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	77,151	100		918		699		1,739			(224)		335		0001
Purchased Call/S&P 500 INDEX/SPX2402$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2026	06/01/2027	1	124,613	100		922		851		879			(73)		598		0001
Purchased Call/S&P 500 INDEX/SPX2402$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2026	06/03/2027	1	69,419	100		507		470		583			(37)		334		0001
Purchased Call/S&P 500 INDEX/SPXK00Q$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2026	06/14/2027	1	170,736	100		2,049		1,964		3,109			(100)		835		0001
Purchased Call/S&P 500 INDEX/SPXP13G$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2026	05/27/2027	1	76,493	100		933		848		838			(87)		364		0001
Purchased Call/S&P 500 INDEX/SPXK00R$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/15/2026	06/15/2027	1	157,096	100		2,168		2,084		2,743			(89)		769		0001
Purchased Call/S&P 500 INDEX/SPXP136$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2026	04/01/2027	1	16,450	100		283		214		383			(70)		71		0001
Purchased Call/S&P 500 INDEX/SPX2403$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/14/2027	1	105,499	100		738		708		1,096			(36)		516		0001
Purchased Call/S&P 500 INDEX/SPX2401$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	227,082	100		1,862		1,459		3,152			(414)		1,000		0001
Purchased Call/S&P 500 INDEX/SPXK00R$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/16/2026	06/16/2027	1	70,411	100		922		889		1,235			(35)		345		0001
Purchased Call/S&P 500 INDEX/SPX2402$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/24/2027	1	53,051	100		377		340		397			(40)		251		0001
Purchased Call/S&P 500 INDEX/SPXK00R$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	1	122,372	100		930		909		1,117			(31)		601		0001
Purchased Call/S&P 500 INDEX/SPX2402$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/21/2027	1	96,166	100		683		616		740			(73)		454		0001
Purchased Call/S&P 500 INDEX/SPXK00R$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/17/2027	1	99,627	100		1,275		1,247		1,656			(42)		489		0001
Purchased Call/S&P 500 INDEX/SPXP13L$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	07/02/2026	1	1,875,000	7600		20,770		2,596		23,744			(16,616)		694		0001
Purchased Call/S&P 500 INDEX/SPX2402$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/23/2027	1	174,963	100		1,400		1,151		1,731			(258)		789		0001
Purchased Call/S&P 500 INDEX/SPX2402$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/26/2027	1	206,274	100		1,650		1,359		1,715			(301)		935		0001
Purchased Call/S&P 500 INDEX/SPXP13L$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	07/13/2026	1	750,000	7550		6,951		4,390		7,010			(2,648)		708		0001
Purchased Call/S&P 500 INDEX/SPXP13J$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	65,183	100		919		866		995			(55)		316		0001
Purchased Call/S&P 500 INDEX/SPX2402$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/26/2026	05/26/2027	1	155,536	100		1,089		987		969			(104)		739		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2403SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2026	06/22/2027	1	43,970	100		554		543		675			(12)		217		0001
Purchased Call/S&P 500 INDEX/SPX2403SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2026	06/25/2027	1	107,108	100		793		788		1,139			(11)		532		0001
Purchased Call/S&P 500 INDEX/SPX2403SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2026	06/22/2027	1	107,057	100		803		787		1,045			(18)		529		0001
Purchased Call/S&P 500 INDEX/SPXK00QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2026	06/11/2027	1	6,805	100		87		83		134			(4)		33		0001
Purchased Call/S&P 500 INDEX/SPXK00R9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/15/2026	07/13/2026	1	1,887,500	7500		14,518		6,700		12,574			(7,777)		1,781		0001
Purchased Call/S&P 500 INDEX/SPXK00MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2026	05/14/2027	1	42,900	100		498		437		652			(64)		200		0001
Purchased Call/S&P 500 INDEX/SPX2402SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2026	05/27/2027	1	77,668	100		544		494		480			(51)		370		0001
Purchased Call/S&P 500 INDEX/SPX261ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/27/2027	1	65,466	100		1,231		1,017		1,282			(216)		297		0001
Purchased Call/S&P 500 INDEX/SPX2402S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2026	04/22/2027	1	157,195	100		1,273		1,035		2,046			(241)		708		0001
Purchased Call/S&P 500 INDEX/SPXP13MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	11	100													0001
Purchased Call/S&P 500 INDEX/SPX261ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/07/2027	1	200,799	100		1,506		1,293		2,403			(223)		927		0001
Purchased Call/S&P 500 INDEX/SPX261ZSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/06/2027	1	92,732	100		686		584		1,021			(103)		427		0001
Purchased Call/S&P 500 INDEX/SPX2401SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	21,658	100		290		227		367			(65)		95		0001
Purchased Call/S&P 500 INDEX/SPXK00PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	1	67,980	100		489		453		448			(38)		327		0001
Purchased Call/S&P 500 INDEX/SPX3610S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	1	321,370	100		2,282		2,009		3,401			(288)		1,500		0001
Purchased Call/S&P 500 INDEX/SPXF17E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/26/2027	1	61,327	100		987		813		851			(180)		278		0001
Purchased Call/S&P 500 INDEX/SPX261ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/14/2027	1	45,902	100		675		533		807			(142)		204		0001
Purchased Call/S&P 500 INDEX/SPXP13JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2026	06/09/2027	1	58,069	100		749		708		895			(43)		282		0001
Purchased Call/S&P 500 INDEX/SPXK00SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/23/2027	1	120,524	100		916		901		1,235			(18)		597		0001
Purchased Call/S&P 500 INDEX/SPXK00QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2026	06/10/2027	1	142,253	100		1,010		957		1,603			(55)		692		0001
Purchased Call/S&P 500 INDEX/SPXE05C9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2026	06/21/2027	1	58,967	100		743		727		586			(24)		291		0001
Purchased Call/S&P 500 INDEX/SPXF17HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/14/2027	1	2,149	100		27		24		33			(3)		10		0001
Purchased Call/S&P 500 INDEX/SPXF17HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/12/2026	05/12/2027	1	3,618	100		46		40		56			(6)		17		0001
Purchased Call/S&P 500 INDEX/SPXP131SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	12,692	100		193		181		172			(14)		61		0001
Purchased Call/S&P 500 INDEX/SPXP13LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	20,232	100		277		273		332			(5)		100		0001
Purchased Call/S&P 500 INDEX/SPXF17JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	16,284	100		213		198		173			(16)		78		0001
Purchased Call/S&P 500 INDEX/SPXF17LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	1	114,961	100		1,184		1,155		1,279			(42)		564		0001
Purchased Call/S&P 500 INDEX/SPX2403SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/28/2027	1	76,039	100		555		554		804			(6)		379		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF171SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/25/2027	1	59,412	100		755		682		592			(80)		282		0001
Purchased Call/S&P 500 INDEX/SPXF17ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2026	04/30/2027	1	44,214	100		486		408		494			(81)		202		0001
Purchased Call/S&P 500 INDEX/SPXK00GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/07/2026	04/07/2027	1	59,492	100		773		597		1,755			(178)		261		0001
Purchased Call/S&P 500 INDEX/SPXK000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/28/2027	1	205,111	100		1,436		1,320		1,440			(126)		978		0001
Purchased Call/S&P 500 INDEX/SPXP13I$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	84,601	100		1,066		987		393			(82)		406		0001
Purchased Call/S&P 500 INDEX/SPXK00GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/06/2026	04/06/2027	1	62,212	100		821		631		1,746			(191)		272		0001
Purchased Call/S&P 500 INDEX/SPX261Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2026	04/13/2027	1	135,530	100		1,138		897		1,619			(243)		601		0001
Purchased Call/S&P 500 INDEX/SPX3610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/18/2027	1	196,920	100		1,457		1,289		2,109			(172)		925		0001
Purchased Call/S&P 500 INDEX/SPXK000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/28/2026	05/28/2027	1	46,759	100		781		716		700			(71)		223		0001
Purchased Call/S&P 500 INDEX/SPXF171SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	11,820	100		157		145		108			(14)		56		0001
Purchased Call/S&P 500 INDEX/SPXP13GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	20,961	100		388		357		353			(34)		100		0001
Purchased Call/S&P 500 INDEX/SPXF17BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	232,790	100		1,886		1,510		3,325			(387)		1,037		0001
Purchased Call/S&P 500 INDEX/SPXK00RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/17/2027	1	17,147	100		219		215		286			(7)		84		0001
Purchased Call/S&P 500 INDEX/SPX2401$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/02/2027	1	12,841	100		186		142		302			(45)		56		0001
Purchased Call/S&P 500 INDEX/SPX2403$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2026	06/15/2027	1	102,343	100		737		708		886			(30)		501		0001
Purchased Call/S&P 500 INDEX/SPX2402$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2026	04/29/2027	1	137,513	100		1,059		881		1,164			(180)		626		0001
Purchased Call/S&P 500 INDEX/SPXK00RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	1	163,561	100		1,259		1,231		1,506			(42)		803		0001
Purchased Call/S&P 500 INDEX/SPXP13HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	122,229	100		1,455		1,337		1,311			(128)		583		0001
Purchased Call/S&P 500 INDEX/SPX2401SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2026	04/08/2027	1	160,716	100		1,286		995		2,421			(292)		706		0001
Purchased Call/S&P 500 INDEX/SPX2403SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/25/2027	1	47,915	100		652		650		849			(7)		238		0001
Purchased Call/S&P 500 INDEX/SPX2401SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2026	04/08/2027	1	132,553	100		1,882		1,457		3,184			(428)		583		0001
Purchased Call/S&P 500 INDEX/SPX2403SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2026	06/24/2027	1	93,891	100		676		667		996			(11)		466		0001
Purchased Call/S&P 500 INDEX/SPX2401SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	95,087	100		1,189		931		1,898			(264)		419		0001
Purchased Call/S&P 500 INDEX/SPX2402SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/04/2026	05/04/2027	1	227,055	100		1,771		1,498		2,268			(277)		1,043		0001
Purchased Call/S&P 500 INDEX/SPX2402SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	04/30/2027	1	193,056	100		1,506		1,267		1,784			(248)		881		0001
Purchased Call/S&P 500 INDEX/SPX2402SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	04/30/2027	1	177,596	100		1,385		1,166		1,653			(228)		810		0001
Purchased Call/S&P 500 INDEX/SPX2402SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2026	04/29/2027	1	17,074	100		208		173		225			(35)		78		0001
Purchased Call/S&P 500 INDEX/SPX2403S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/11/2026	06/11/2027	1	284,241	100		1,961		1,874		3,104			(102)		1,384		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2402S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/04/2026	05/04/2027	1	6,054	100		79		67		96			(12)		28		0001
Purchased Call/S&P 500 INDEX/SPX2403S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/11/2027	1	155,427	100		1,088		1,043		1,629			(54)		757		0001
Purchased Call/S&P 500 INDEX/SPXF17DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	42,763	100		654		536		654			(122)		193		0001
Purchased Call/S&P 500 INDEX/SPXK00PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/04/2027	1	169,119	100		1,251		1,175		1,913			(86)		815		0001
Purchased Call/S&P 500 INDEX/SPX2402S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2026	04/16/2027	1	14,002	100		175		140		319			(36)		62		0001
Purchased Call/S&P 500 INDEX/SPX2401SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	429,390	100		3,521		2,758		4,402			(784)		1,890		0001
Purchased Call/S&P 500 INDEX/SPX261ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	1	34,827	100		488		404		423			(84)		158		0001
Purchased Call/S&P 500 INDEX/SPX261ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	1	116,949	100		865		746		760			(125)		542		0001
Purchased Call/S&P 500 INDEX/SPX2401SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/12/2027	1	109,876	100		901		707		1,702			(199)		486		0001
Purchased Call/S&P 500 INDEX/SPX2403S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2026	06/08/2027	1	200,867	100		1,486		1,400		2,210			(90)		974		0001
Purchased Call/S&P 500 INDEX/SPXF17DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	115,444	100		1,755		1,426		2,152			(332)		520		0001
Purchased Call/S&P 500 INDEX/SPXK00QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/28/2027	1	157,638	100		1,103		1,015		939			(97)		752		0001
Purchased Call/S&P 500 INDEX/SPX261ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/27/2027	1	156,637	100		1,237		1,023		1,091			(217)		711		0001
Purchased Call/S&P 500 INDEX/SPX2403S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/11/2027	1	198,243	100		1,388		1,330		2,094			(69)		965		0001
Purchased Call/S&P 500 INDEX/SPXK00FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	201,832	100		1,494		1,138		2,838			(364)		878		0001
Purchased Call/S&P 500 INDEX/SPX261ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	1	323,047	100		2,132		1,692		3,386			(444)		1,437		0001
Purchased Call/S&P 500 INDEX/SPX2401S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2026	04/09/2027	1	282,229	100		2,258		1,764		4,055			(507)		1,243		0001
Purchased Call/S&P 500 INDEX/SPX261ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	1	185,819	100		1,449		1,202		1,087			(250)		845		0001
Purchased Call/S&P 500 INDEX/SPX2401SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/02/2027	1	13,493	100		184		140		338			(45)		59		0001
Purchased Call/S&P 500 INDEX/SPX2402SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2026	04/30/2027	1	221,108	100		1,747		1,466		2,149			(292)		1,009		0001
Purchased Call/S&P 500 INDEX/SPX2403S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/11/2026	06/11/2027	1	61,639	100		734		701		1,050			(38)		300		0001
Purchased Call/S&P 500 INDEX/SPX2402SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2026	05/14/2027	1	259,231	100		1,789		1,571		2,221			(230)		1,210		0001
Purchased Call/S&P 500 INDEX/SPXF171SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/26/2027	1	229,131	100		3,047		2,762		2,077			(292)		1,089		0001
Purchased Call/S&P 500 INDEX/SPXE059SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	11,582	100		138		124		96			(15)		55		0001
Purchased Call/S&P 500 INDEX/SPXK00Q0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/04/2027	1	177,593	100		1,314		1,234		1,977			(90)		856		0001
Purchased Call/S&P 500 INDEX/SPXP13LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	29,494	100		563		562		585			(6)		146		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/25/2026	06/25/2027	1	19,741	100		318		316		380			(4)		98		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2025	09/25/2026	1	315,896	4686.01	979			233		2,615			(486)		771		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2025	08/07/2026	1	197,553	4639.2	612			63		1,491			(305)		319		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/14/2025	08/14/2026	1	122,514	4684.55	380			46		464			(188)		215		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/14/2025	07/14/2026	1	120,679	4624.95	398			14		554			(197)		118		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/21/2025	08/21/2026	1	170,752	4681.3	546			77		835			(271)		322		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2025	09/29/2026	1	113,356	4713.22	340			84		691			(169)		283		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/28/2025	08/28/2026	1	179,926	4692.4	540			87		870			(268)		362		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/19/2025	09/18/2026	1	283,184	4705.57	821			180		1,641			(408)		663		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/27/2025	08/27/2026	1	147,404	4694.49	442			69		656			(219)		294		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/22/2025	08/24/2026	1	251,926	4712.94	806			120		693			(398)		489		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2025	07/24/2026	1	103,128	4652.57	340			22		379			(169)		132		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/22/2025	08/21/2026	1	148,345	4712.94	460			65		393			(229)		280		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/18/2025	07/17/2026	1	133,497	4613.53	427			19		963			(212)		144		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/01/2025	07/31/2026	1	270,506	4604.15	839			70		3,166			(417)		394		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/25/2025	08/25/2026	1	139,981	4690.11	434			66		616			(215)		274		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2025	08/28/2026	1	242,382	4691.83	727			117		1,183			(362)		487		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/03/2025	07/02/2026	1	302,162	4616.23	937			3		858			(466)		112		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/07/2025	07/07/2026	1	127,133	4601.5	407			7		809			(202)		88		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/04/2025	09/04/2026	1	143,382	4690.32	444			80		835			(220)		305		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/18/2025	07/20/2026	1	134,067	4613.53	442			23		1,006			(218)		157		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2025	08/31/2026	1	160,054	4691.83	496			84		796			(245)		330		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/18/2025	09/18/2026	1	217,334	4710.77	652			143		1,170			(323)		509		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/05/2025	09/04/2026	1	293,931	4699.19	882			159		1,491			(438)		625		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/12/2025	09/14/2026	1	148,936	4692.97	432			89		938			(213)		340		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/24/2025	11/24/2026	1	248,466	4806.12	646			260		1,153			(320)		788		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/21/2025	11/20/2026	1	167,378	4805.91	469			185		756			(233)		524		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2025	11/06/2026	1	191,099	4754.99	535			190		1,231			(265)		568		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/26/2025	11/27/2026	1	165,985	4851.31	432			178		491			(213)		532		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/05/2025	12/07/2026	1	185,003	4878.35	500			219		457			(246)		612		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ES$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/17/2025	10/19/2026	1	213,230	4737.77	597			181		1,282			(294)		588		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ES$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/02/2025	10/02/2026	1	192,431	4759.92	558			144		665			(277)		488		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/30/2025	12/30/2026	1	105,492	4908.14	285			143		264			(141)		373		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/12/2025	12/11/2026	1	240,617	4900.86	650			294		508			(323)		806		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/27/2025	10/27/2026	1	140,446	4801.47	393			128		446			(195)		401		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/24/2025	10/26/2026	1	137,005	4780.86	384			124		546			(189)		389		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/20/2025	11/20/2026	1	166,691	4758.15	483			190		1,238			(240)		522		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/13/2025	10/13/2026	1	414,240	4710.22	1,118			320		3,194			(555)		1,111		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/13/2025	11/13/2026	1	203,030	4795.77	670			251		920			(332)		620		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/12/2025	11/12/2026	1	125,704	4807.48	365			135		490			(181)		382		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/09/2025	10/09/2026	1	126,474	4739.1	379			105		666			(188)		333		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/03/2025	10/05/2026	1	204,707	4763.18	594			157		698			(293)		528		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/04/2025	12/04/2026	1	112,396	4873.96	292			126		287			(145)		369		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/19/2025	11/19/2026	1	124,882	4774.68	362			141		762			(180)		389		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/28/2025	11/27/2026	1	163,565	4859.3	425			176		443			(211)		524		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/19/2025	12/18/2026	1	288,317	4896.67	778			368		713			(387)		987		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/31/2025	11/02/2026	1	175,173	4778.02	526			180		811			(259)		513		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/22/2025	12/22/2026	1	140,079	4907.75	364			175		321			(181)		485		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/18/2025	12/18/2026	1	233,395	4890.18	630			297		618			(312)		799		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/26/2025	12/28/2026	1	277,719	4914.18	778			386		628			(384)		978		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/14/2025	11/13/2026	1	155,037	4790.42	450			169		746			(224)		473		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/19/2025	12/21/2026	1	145,759	4896.67	394			188		365			(194)		503		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/03/2025	10/02/2026	1	125,471	4763.18	364			94		414			(181)		318		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/26/2025	12/24/2026	1	435,339	4914.18	1,175			576		962			(586)		1,516		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/20/2025	10/20/2026	1	114,580	4755.65	309			95		562			(153)		317		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/16/2025	10/16/2026	1	163,718	4728.56	426			126		1,082			(211)		445		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/05/2025	12/04/2026	1	106,103	4878.35	286			124		258			(142)		348		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/24/2025	10/23/2026	1	381,230	4780.86	1,029			326		1,482			(512)		1,070		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/31/2025	10/30/2026	1	244,590	4778.02	709			238		1,101			(353)		707		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/03/2025	11/03/2026	1	154,934	4764.11	465			160		851			(230)		455		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/05/2025	11/05/2026	1	148,907	4765.83	447			156		844			(222)		441		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/23/2025	10/23/2026	1	155,703	4778.95	436			138		620			(216)		437		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/01/2025	12/01/2026	1	179,917	4851.36	468			197		553			(232)		584		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2025	11/06/2026	1	160,602	4763.5	450			160		943			(224)		477		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/30/2025	10/30/2026	1	164,209	4774.38	493			165		772			(244)		475		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516I$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/06/2026	02/05/2027	1	146,211	5071.24		409		249		105			(162)		568		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/23/2026	03/23/2027	1	120,245	5016.18		361		263		265			(98)		513		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/23/2026	01/22/2027	1	246,468	4984.67		690		393		361			(300)		926		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/28/2026	01/28/2027	1	106,220	4993.88		308		179		155			(129)		405		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/30/2026	03/30/2027	1	163,186	5011.03		490		367		402			(123)		706		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/13/2026	02/12/2027	1	216,475	5090.58		584		368		144			(220)		854		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/26/2026	02/26/2027	1	102,242	5092.98		297		197		79			(101)		415		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2026	02/26/2027	1	100,537	5118.34		282		188		59			(95)		408		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/12/2026	01/12/2027	1	139,666	4955.35		391		210		245			(181)		512		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/30/2026	01/29/2027	1	125,295	5004.73		363		214		166			(151)		479		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/06/2026	03/05/2027	1	165,964	5078.68		465		319		162			(148)		684		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/26/2026	03/25/2027	1	114,763	5027.3		367		272		239			(97)		492		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/29/2026	01/29/2027	1	154,482	5005.1		448		263		204			(187)		590		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/05/2026	03/05/2027	1	223,826	5082.67		649		444		209			(208)		922		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/19/2026	03/19/2027	1	123,873	5020.17		384		278		259			(108)		525		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/08/2026	01/08/2027	1	138,822	4946.85		389		206		255			(184)		503		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/20/2026	02/19/2027	1	192,623	5092.25		520		337		136			(186)		771		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/27/2026	03/25/2027	1	261,660	5003.22		811		603		676			(212)		1,121		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/13/2026	03/12/2027	1	167,350	5031.05		502		354		286			(150)		699		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/06/2026	03/08/2027	1	140,291	5078.68		407		280		141			(129)		582		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/12/2026	03/12/2027	1	102,966	5038.8		319		225		163			(96)		430		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/16/2026	01/15/2027	1	356,428	4962.69		1,069		590		635			(485)		1,316		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2026	12/31/2026	1	375,836	4902.67		1,015		517		1,011			(500)		1,334		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/20/2026	03/19/2027	1	166,232	5000.23		532		386		417			(149)		704		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/09/2026	01/08/2027	1	157,243	4959.71		440		234		252			(208)		570		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/28/2026	04/28/2027	1	118,357	5036.78		379		314		315			(65)		538		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2026	04/09/2027	1	154,040	5028.39		478		374		368			(106)		678		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/07/2026	05/07/2027	1	144,003	5060.97		461		396		346			(68)		665		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/04/2026	05/04/2027	1	111,185	5044.07		356		301		289			(56)		511		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/06/2026	04/06/2027	1	189,842	5032.11		589		452		417			(137)		831		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/01/2026	04/30/2027	1	145,694	5055.55		466		392		338			(77)		665		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/29/2026	05/28/2027	1	193,046	5150.26		656		603		275			(58)		921		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/08/2026	05/07/2027	1	320,771	5065.29		1,026		884		743			(149)		1,480		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/02/2026	04/02/2027	1	353,147	5031.08		1,095		834		757			(267)		1,535		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516K$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/15/2026	05/14/2027	1	100,256	5025.6		341		300		344			(43)		468		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516L$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/18/2026	06/17/2027	1	121,150	5086.31		412		403		349			(14)		595		0001
Purchased Call/S&P 500 INDEX/SPXA21X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/06/2026	1	41,031	100	734			10		1,025			(361)		26		0001
Purchased Call/S&P 500 INDEX/SPXE172S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	100,200	100	1,683			102		2,338			(835)		126		0001
Purchased Call/S&P 500 INDEX/SPXE173ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/29/2025	07/29/2026	1	48,914	100	807			62		1,114			(400)		69		0001
Purchased Call/S&P 500 INDEX/SPXB212S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2025	09/24/2026	1	90,070	100	1,585			371		2,090			(786)		219		0001
Purchased Call/S&P 500 INDEX/SPXB211S$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/18/2025	09/18/2026	1	70,279	100	1,237			271		1,614			(613)		165		0001
Purchased Call/S&P 500 INDEX/SPXE175$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	231,282	100	3,030			351		4,081			(1,502)		397		0001
Purchased Call/S&P 500 INDEX/SPXB210$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/17/2026	1	36,306	100	526			68		726			(260)		66		0001
Purchased Call/S&P 500 INDEX/SPXO134$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	106,918	100	1,572			338		2,088			(779)		249		0001
Purchased Call/S&P 500 INDEX/SPXN13QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	22,125	100	365			7		519			(181)		16		0001
Purchased Call/S&P 500 INDEX/SPXO130$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	71,411	100	1,214			205		1,659			(599)		147		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2025	08/05/2026	1	56,251	100	945			91		1,307			(469)		88		0001
Purchased Call/S&P 500 INDEX/SPXE174S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	100,623	100	1,892			151		2,638			(938)		144		0001
Purchased Call/S&P 500 INDEX/SPXB210$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/24/2026	1	126,727	100	1,863			277		2,579			(919)		246		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2025	07/16/2026	1	85,183	100	1,448			60		2,038			(718)		89		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/13/2025	08/13/2026	1	173,458	100	2,376			282		3,306			(1,178)		301		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2025	07/13/2026	1	145,339	100	2,166			72		3,118			(1,068)		137		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/15/2026	1	108,418	100	1,637			63		2,325			(812)		110		0001
Purchased Call/S&P 500 INDEX/SPXJJ0OFSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	92,991	100	1,497			87		2,079			(742)		114		0001
Purchased Call/S&P 500 INDEX/SPXO130$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	149,822	100	2,023			318		2,686			(1,003)		299		0001
Purchased Call/S&P 500 INDEX/SPXJJ0OJSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/20/2025	08/20/2026	1	151,477	100	2,272			313		3,093			(1,127)		283		0001
Purchased Call/S&P 500 INDEX/SPXO132$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	65,712	100	1,084			206		1,482			(538)		144		0001
Purchased Call/S&P 500 INDEX/SPXO135$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	32,001	100	490			112		641			(243)		77		0001
Purchased Call/S&P 500 INDEX/SPXD17X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	34,493	100	669			15		947			(332)		27		0001
Purchased Call/S&P 500 INDEX/SPXE174$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2025	08/03/2026	1	45,873	100	688			63		953			(339)		70		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/02/2025	07/02/2026	1	66,774	100	1,262			4		1,802			(626)		25		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2025	07/24/2026	1	81,588	100	1,436			91		1,986			(712)		105		0001
Purchased Call/S&P 500 INDEX/SPXN13QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	192,709	100	2,891			72		4,041			(1,433)		159		0001
Purchased Call/S&P 500 INDEX/SPX0130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	61,456	100	1,002			155		1,372			(497)		121		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2025	08/21/2026	1	91,735	100	1,385			196		1,884			(687)		173		0001
Purchased Call/S&P 500 INDEX/SPXN13HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	98,140	100	1,286			142		1,837			(634)		164		0001
Purchased Call/S&P 500 INDEX/SPXE174SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	18,169	100	307			30		430			(152)		29		0001
Purchased Call/S&P 500 INDEX/SPXB216SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	127,023	100	1,905			789		2,318			(947)		407		0001
Purchased Call/S&P 500 INDEX/SPXB218S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/17/2026	1	84,219	100	1,457			678		1,833			(723)		287		0001
Purchased Call/S&P 500 INDEX/SPXB213SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	55,436	100	937			256		1,201			(465)		145		0001
Purchased Call/S&P 500 INDEX/SPX013ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	58,993	100	897			370		1,129			(443)		189		0001
Purchased Call/S&P 500 INDEX/SPX013FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	72,916	100	1,283			449		1,647			(636)		216		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2025	10/22/2026	1	31,584	100	486			151		628			(241)		88		0001
Purchased Call/S&P 500 INDEX/SPX013ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	91,128	100	1,841			629		2,413			(908)		267		0001
Purchased Call/S&P 500 INDEX/SPX013LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	1	172,316	100	2,051			943		2,531			(1,017)		585		0001
Purchased Call/S&P 500 INDEX/SPX013KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	1	133,219	100	1,625			721		2,026			(806)		444		0001
Purchased Call/S&P 500 INDEX/SPXB214S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/15/2026	1	79,249	100	1,197			349		1,591			(593)		215		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2025	12/11/2026	1	64,841	100	1,154			521		1,383			(572)		217		0001
Purchased Call/S&P 500 INDEX/SPXB216SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2025	12/01/2026	1	35,393	100	559			236		689			(277)		115		0001
Purchased Call/S&P 500 INDEX/SPXB212SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/01/2025	10/01/2026	1	60,141	100	1,034			262		1,352			(513)		152		0001
Purchased Call/S&P 500 INDEX/SPX013MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/21/2026	1	85,016	100	1,258			600		1,582			(621)		293		0001
Purchased Call/S&P 500 INDEX/SPXB215SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/13/2025	11/13/2026	1	126,437	100	2,048			766		2,667			(1,016)		386		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2025	12/10/2026	1	66,740	100	1,248			557		1,536			(619)		223		0001
Purchased Call/S&P 500 INDEX/SPX013MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	52,981	100	768			368		954			(381)		183		0001
Purchased Call/S&P 500 INDEX/SPXE17RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	98,987	100	2,217			1,044		2,754			(1,100)		339		0001
Purchased Call/S&P 500 INDEX/SPX013GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	292,000	100	2,015			756		2,596			(1,002)		891		0001
Purchased Call/S&P 500 INDEX/SPX013HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	1	102,976	100	1,812			704		2,390			(899)		321		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2025	11/20/2026	1	70,205	100	1,229			483		1,637			(609)		220		0001
Purchased Call/S&P 500 INDEX/SPX0130SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	10,994	100		181		93		223			(88)		39		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13M$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	66,650	100		2,906		2,906		2,822					333		0001
Purchased Call/S&P 500 INDEX/SPXB21G$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/24/2026	04/23/2027	1	143,744	100		5,721		4,704		6,233			(1,053)		648		0001
Purchased Call/S&P 500 INDEX/SPXB21J$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	30,212	100		1,366		1,290		1,381			(79)		147		0001
Purchased Call/S&P 500 INDEX/SPXK00L$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/05/2027	1	72,459	100		2,884		2,447		3,079			(442)		333		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/24/2026	1	66,239	6466.91	1,676			249		2,545			(827)		129		0001
Purchased Call/S&P 500 INDEX/SPXE17E$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	42,083	6637.97	1,056			247		1,530			(524)		102		0001
Purchased Call/S&P 500 INDEX/SPXE172$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	22,121	6363.35	684			44		1,094			(339)		28		0001
Purchased Call/S&P 500 INDEX/SPXD05D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/24/2025	10/23/2026	1	59,359	6791.69	1,484			470		2,040			(738)		167		0001
Purchased Call/S&P 500 INDEX/SPXF177$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2026	03/24/2027	1	11,659	6556.37		284		208		384			(76)		50		0001
Purchased Call/S&P 500 INDEX/SPXF172$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/24/2026	02/24/2027	1	26,953	6890.07		898		588		1,150			(310)		109		0001
Purchased Call/S&P 500 INDEX/SPXB210$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	31,128	7358.22		657		648		693			(11)		154		0001
Purchased Call/S&P 500 INDEX/SPXK00J$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	16,183	7165.08		403		331		456			(74)		73		0001
Purchased Call/S&P 500 INDEX/SPXE05A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	05/24/2027	1	7,832	7473.47		157		142		159			(17)		37		0001
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	4,724,147	2.215	42,754			41		41	(3,235)				16,402		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	193,536,624	2.215	1,751,506			1,692		1,692	(132,540)				671,959		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	2,204,017	2.215	19,946			19		19	(1,509)				7,652		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	478,250	2.215	4,328			4		4	(328)				1,660		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	5,411,142	2.215	48,971			47		47	(3,706)				18,787		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	1,726,706	2.215	15,627			15		15	(1,183)				5,995		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	219,222,860	2.215	1,983,967			1,916		1,916	(150,130)				761,141		0002
Purchased Call/S&P 500 INDEX/SPXB05P$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			263,328		879,137			(32,110)		22,483		0001
Purchased Call/S&P 500 INDEX/SPXB050$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/08/2024	08/08/2031	1	1,002,000	5319.31	304,007			222,049		645,833			(21,528)		11,325		0001
Purchased Call/S&P 500 INDEX/SPXA210$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2030	1	5,656,000	6894.72	990,366			667,784		2,123,028			(81,815)		56,888		0001
Purchased Call/S&P 500 INDEX/SPXB055$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2031	1	1,694,000	5408.42	496,850			368,650		1,059,082			(35,156)		19,304		0001
Purchased Call/S&P 500 INDEX/SPXA218$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2031	1	1,264,000	5751.13	393,989			296,957		694,947			(27,900)		14,518		0001
Purchased Call/S&P 500 INDEX/SPXN13A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2032	1	1,459,000	4982.77	464,400			383,152		1,112,676			(32,873)		17,535		0001
Purchased Call/S&P 500 INDEX/SPXC05K$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/22/2025	04/22/2032	1	1,290,000	5287.76	418,734			347,770		880,104			(29,641)		15,556		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2032	1	1,206,000	6495.15	379,287			335,643		542,064			(26,848)		15,011		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2032	1	1,024,000	6728.8	342,938			311,908		432,102			(24,266)		12,917		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2025	10/22/2032	1	1,521,000	6699.4	496,607			448,015		645,847			(35,153)		19,115		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2032	1	1,981,000	6753.72	649,174			582,097		820,240			(45,952)		24,821		0001
Purchased Call/S&P 500 INDEX/SPXB21E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2033	1	1,164,000	6782.81		396,226		383,509		504,817			(12,861)		15,152		0001
Purchased Call/NDX Index/NDX0053$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2028	1	1,225,000	25075.8		200,778		411,271		411,271	210,494				7,774		0001
Purchased Call/NDX Index/NDX0001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	05/22/2026	05/22/2028	1	1,195,159	29481.6		175,091		193,131		193,131	18,040				8,228		0001
Purchased Call/NDX Index/NDX0131$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2028	1	1,832,000	29414.3		274,250		295,807		295,807	21,556				12,767		0001
Purchased Call/NDX Index/NDX0001$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	1,064,000	26937.3		143,427		209,193		209,193	65,766				7,159		0001
Purchased Call/S&P 500 INDEX/SPXC053$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2026	1	85,786	5987.37	4,169			842		6,448			(1,034)		273		0001
Purchased Call/S&P 500 INDEX/SPXI00H$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2026	1	73,928	5917.11	4,384			855		7,087			(1,087)		231		0001
Purchased Call/S&P 500 INDEX/SPXC054$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/20/2026	1	80,635	.5965	4,697			925		7,198			(1,174)		252		0001
Purchased Call/S&P 500 INDEX/SPXA21A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/10/2026	1	43,350	5995.54	1,894			344		2,913			(468)		131		0001
Purchased Call/S&P 500 INDEX/SPXI00J$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	700,101	6032.38	40,676			8,549		63,926			(10,058)		2,274		0001
Purchased Call/S&P 500 INDEX/SPXC051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2026	1	54,408	.5926	2,704			495		4,119			(671)		165		0001
Purchased Call/S&P 500 INDEX/SPXM13M$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	46,824	.6088	2,777			599		4,364			(693)		154		0001
Purchased Call/S&P 500 INDEX/SPXM130$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	209,201	6051.09	9,037			2,035		13,556			(2,247)		701		0001
Purchased Call/S&P 500 INDEX/SPXM13H$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	13,325	.5985	654			122		1,031			(162)		41		0001
Purchased Call/S&P 500 INDEX/SPXI00C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2026	1	57,340	5851.2	2,007			312		3,119			(498)		160		0001
Purchased Call/S&P 500 INDEX/SPXI00E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	16,647	.5985	1,051			186		1,713			(262)		49		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	212,481	.5848	9,800			1,448		15,463			(2,437)		578		0001
Purchased Call/S&P 500 INDEX/SPXM13N$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	244,371	6084.19	13,196			2,955		20,104			(3,272)		819		0001
Purchased Call/S&P 500 INDEX/SPXA21E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	146,982	6050.61	7,658			1,778		11,570			(1,899)		502		0001
Purchased Call/S&P 500 INDEX/SPXM13M$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	39,408	6034.91	1,844			410		2,788			(457)		132		0001
Purchased Call/S&P 500 INDEX/SPXM130$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	86,978	6037.59	3,992			971		5,915			(993)		303		0001
Purchased Call/S&P 500 INDEX/SPXC05B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	119,943	.6133	4,725			1,518		6,811			(1,173)		480		0001
Purchased Call/S&P 500 INDEX/SPXC05G$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	205,269	.5672	8,734			3,133		13,938			(2,177)		866		0001
Purchased Call/S&P 500 INDEX/SPXC056$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/04/2027	1	67,833	.5961	4,248			1,096		6,753			(1,058)		243		0001
Purchased Call/S&P 500 INDEX/SPXC05H$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	180,619	5580.94	7,026			2,619		11,042			(1,740)		780		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21JS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/13/2027	1	26,875	5836.22	879			237		1,309			(218)		99		0001
Purchased Call/S&P 500 INDEX/SPXM13VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2027	1	173,640	5996.66	6,511			1,816		9,669			(1,608)		649		0001
Purchased Call/S&P 500 INDEX/SPXM13XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	1	646,694	6085	23,319			6,603		33,627			(5,798)		2,429		0001
Purchased Call/S&P 500 INDEX/SPXN132SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/25/2027	1	193,429	5959	7,100			2,334		10,427			(1,763)		784		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	1	12,290	6025.99	474			145		686			(117)		48		0001
Purchased Call/S&P 500 INDEX/SPXM13T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2027	1	66,095	5942.47	2,346			606		3,476			(580)		238		0001
Purchased Call/S&P 500 INDEX/SPXA21LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	236,221	5994.57	9,071			2,704		13,237			(2,249)		913		0001
Purchased Call/S&P 500 INDEX/SPXC05BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	52,225	6114.63	2,099			656		3,037			(522)		206		0001
Purchased Call/S&P 500 INDEX/SPXC05D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	40,180	5770.2	1,483			510		2,265			(367)		167		0001
Purchased Call/S&P 500 INDEX/SPXC05ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	18,148	5572.07	766			266		1,215			(190)		76		0001
Purchased Call/S&P 500 INDEX/SPXN131SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2027	1	95,691	6013.13	3,387			1,103		4,944			(838)		386		0001
Purchased Call/S&P 500 INDEX/SPXM13XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	241,131	6101.24	9,284			2,656		13,459			(2,299)		912		0001
Purchased Call/S&P 500 INDEX/SPXM13XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/28/2027	1	130,262	6048	4,696			1,363		6,818			(1,166)		496		0001
Purchased Call/S&P 500 INDEX/SPXN135SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	309,439	5638.94	10,954			3,882		17,141			(2,709)		1,303		0001
Purchased Call/S&P 500 INDEX/SPXN137SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	25,956	5776.65	1,155			424		1,771			(286)		111		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	90,087	6050	3,583			1,082		5,234			(890)		350		0001
Purchased Call/S&P 500 INDEX/SPXN133S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	1	29,368	5954.5	993			332		1,469			(246)		120		0001
Purchased Call/S&P 500 INDEX/SPXN137S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	395,329	5667.56	13,204			4,806		20,547			(3,265)		1,687		0001
Purchased Call/S&P 500 INDEX/SPXC05PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	42,365	5802.82	1,716			773		2,548			(425)		201		0001
Purchased Call/S&P 500 INDEX/SPXA21RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2025	04/09/2027	1	437,779	5268.05	16,285			6,334		26,744			(4,043)		1,927		0001
Purchased Call/S&P 500 INDEX/SPXC051SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	305,609	5074.08	10,177			3,892		17,045			(2,520)		1,336		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/25/2025	06/25/2027	1	10,264	6092.16	470			232		666			(117)		51		0001
Purchased Call/S&P 500 INDEX/SPXC050S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	25,446	5958.38	1,038			457		1,521			(257)		119		0001
Purchased Call/S&P 500 INDEX/SPXC05MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	16,157	5659.91	666			287		1,038			(165)		75		0001
Purchased Call/S&P 500 INDEX/SPXA21RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	26,481	5363.36	935			364		1,501			(232)		117		0001
Purchased Call/S&P 500 INDEX/SPXC05VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	81,389	5967.84	3,304			1,614		4,731			(818)		402		0001
Purchased Call/S&P 500 INDEX/SPXN13EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	1	4,237	5686.67	171			72		263			(42)		19		0001
Purchased Call/S&P 500 INDEX/SPXC05RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	10,336	5911.69	393			180		574			(98)		49		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	1	40,715	.5843	1,706			767		2,417			(427)		192		0001
Purchased Call/S&P 500 INDEX/SPXN13HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	782,573	5916.93	21,599			9,444		31,360			(5,363)		3,652		0001
Purchased Call/S&P 500 INDEX/SPXN13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	363,323	.5890	12,915			5,647		18,679			(3,207)		1,696		0001
Purchased Call/S&P 500 INDEX/SPXN13FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2027	1	9,175	.5617	371			158		556			(92)		42		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	1	262,561	6173.07	10,371			5,171		14,335			(2,564)		1,311		0001
Purchased Call/S&P 500 INDEX/SPXC050S0C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	34,932	.5907	1,344			614		1,972			(334)		167		0001
Purchased Call/S&P 500 INDEX/SPXC05LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	04/30/2027	1	119,862	.5582	4,914			2,062		7,665			(1,228)		547		0001
Purchased Call/S&P 500 INDEX/SPXJ002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/17/2025	04/16/2027	1	30,660	5282.7	987			394		1,617			(245)		137		0001
Purchased Call/S&P 500 INDEX/SPXN130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/01/2027	1	3,018	.6194	124			63		166			(31)		15		0001
Purchased Call/State Street Lifetime Income B/SLI0130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/13/2026	1	4,627,000	183.42	110,585			31,683		244,518			(54,391)		12,408		0001
Purchased Call/State Street Lifetime Income B/SLI0130S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2026	02/10/2027	1	6,596,000	191.15	156,325			96,465		151,203			(59,960)		25,894		0001
Purchased Call/State Street Lifetime Income B/SLI0130S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2026	01/11/2027	1	4,020,000	189.55	93,666			50,197		109,665			(43,488)		14,692		0001
Purchased Call/State Street Lifetime Income B/SLI0130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	1,328,000	189.51	31,474			21,849		39,193			(9,658)		5,528		0001
Purchased Call/State Street Lifetime Income B/SLI0130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	18,131,000	189.4	429,705			337,371		561,581			(94,839)		80,247		0001
Purchased Call/NDX Index/NDX0001SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/22/2028	1	32,841	29481.6	4,811			5,307		5,307	496				226		0001
Purchased Call/MSCI EAFE/MXE0170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	1,216,000	2618.67	128,531			285,544		285,544	87,931				5,894		0001
Purchased Call/MSCI EAFE/MXE0170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	1	1,120,000	2762.85	110,768			209,238		209,238	74,257				5,978		0001
Purchased Call/MSCI EAFE/MXE0170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2028	1	1,480,000	2964.26	171,680			224,497		224,497	52,817				9,621		0001
Purchased Call/MSCI EAFE/MXE0610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2028	1	1,637,578	2840.61	200,276			304,952		304,952	104,676				10,766		0001
Purchased Call/MSCI EAFE/MXE0170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2028	1	1,715,000	3141.5	180,418			184,563		184,563	4,145				11,013		0001
Purchased Call/MSCI EAFE/MXE0610S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/08/2028	1	3,004,000	3057.92	317,523			377,167		377,167	59,644				19,064		0001
Purchased Call/MSCI EAFE/MXE0170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/21/2028	1	1,647,000	2986.74	172,112			231,412		231,412	59,300				10,291		0001
Purchased Call/MSCI EAFE/MXE0210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2028	1	1,850,000	3142.43	226,810			210,351		210,351	(16,459)				13,019		0001
Purchased Call/MSCI EAFE/MXE000AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/22/2026	04/21/2028	1	1,709,804	3042.18	201,757			229,665		229,665	27,908				11,505		0001
Purchased Call/MSCI EAFE/MXE0210S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/07/2028	1	3,425,000	3042.45	419,220			452,486		452,486	33,266				22,800		0001
Purchased Call/MSCI EAFE/MXE000AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/22/2028	1	1,515,946	3086.86	184,945			187,737		187,737	2,791				10,437		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI EAFE/MXE0170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2028	1	1,402,650	3046.2		174,209		189,518		189,518	15,309				9,775		0001
Purchased Call/MSCI EAFE/MXE0402SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	05/08/2026	05/08/2028	1	2,396,000	3076.29		279,374		305,603		305,603	26,229				16,328		0001
Purchased Call/S&P 500 INDEX/SPXE17C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	1,753,032	.6585	89,856			18,021		142,061			(45,053)		3,920		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	345,676	.6280	17,679			443		31,870			(8,864)		286		0001
Purchased Call/S&P 500 INDEX/SPXC05X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/28/2025	07/24/2026	1	1,479,592	.6363	74,271			4,758		128,636			(37,238)		1,897		0001
Purchased Call/S&P 500 INDEX/SPX915C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	149,837	.6339	7,765			649		13,927			(3,893)		218		0001
Purchased Call/S&P 500 INDEX/SPXC05X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2025	07/21/2026	1	1,722,062	.6306	83,626			4,620		145,527			(41,583)		2,065		0001
Purchased Call/S&P 500 INDEX/SPXE177$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	1,423,170	.6370	77,128			10,927		122,014			(38,352)		2,686		0001
Purchased Call/S&P 500 INDEX/SPXE171$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	988,270	.6297	49,089			2,188		84,895			(24,612)		1,066		0001
Purchased Call/S&P 500 INDEX/SPX915FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	1,512,011	.6600	77,750			16,846		118,418			(38,661)		3,517		0001
Purchased Call/S&P 500 INDEX/SPXE178SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	1,688,637	.6439	86,434			13,132		143,438			(42,979)		3,307		0001
Purchased Call/S&P 500 INDEX/SPXC05X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/29/2025	07/28/2026	1	785,784	.6390	38,108			2,842		66,663			(18,949)		1,088		0001
Purchased Call/S&P 500 INDEX/SPX915FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	2,794,680	.6615	140,510			29,499		218,609			(69,869)		6,418		0001
Purchased Call/S&P 500 INDEX/SPX915ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	1,506,975	.6481	77,253			12,266		124,418			(38,414)		3,004		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/05/2025	08/04/2026	1	1,047,602	.6330	51,973			4,881		92,256			(25,844)		1,622		0001
Purchased Call/S&P 500 INDEX/SPX915DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/11/2026	1	940,095	.6373	50,956			5,787		81,809			(25,408)		1,594		0001
Purchased Call/S&P 500 INDEX/SPX915DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2026	1	1,996,419	.6456	100,795			12,039		169,292			(50,120)		3,466		0001
Purchased Call/S&P 500 INDEX/SPX915HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	2,671,348	.6644	134,567			32,236		204,725			(67,470)		6,521		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/30/2025	07/28/2026	1	621,473	.6390	30,658			2,293		55,328			(15,287)		861		0001
Purchased Call/S&P 500 INDEX/SPX915GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2025	09/18/2026	1	132,223	.6664	6,825			1,506		10,640			(3,431)		310		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	778,651	.6260	38,509			965		67,207			(19,308)		644		0001
Purchased Call/S&P 500 INDEX/SPXD050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/08/2025	08/05/2026	1	200,280	.6299	11,736			1,147		19,635			(5,868)		314		0001
Purchased Call/S&P 500 INDEX/SPXE179SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/27/2026	1	98,881	.6481	5,253			836		9,125			(2,619)		197		0001
Purchased Call/S&P 500 INDEX/SPXE17A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	1,631,159	.6416	83,191			14,478		137,739			(41,367)		3,415		0001
Purchased Call/S&P 500 INDEX/SPXE179ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	1,612,090	.6502	78,375			12,662		134,752			(38,972)		3,241		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	2,546,592	.6263	123,543			2,745		215,334			(61,432)		1,999		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/31/2025	07/30/2026	1	1,073,511	.6363	55,237			4,450		95,245			(27,467)		1,539		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17ES\M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	2,426,551	.6694	117,279			26,890		188,130			(58,317)		5,820		0001
Purchased Call/S&P 500 INDEX/SPX915B\V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/01/2026	1	921,667	.6198	48,214					80,994			(24,041)		241		0001
Purchased Call/S&P 500 INDEX/SPXE172\Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	691,088	.6359	34,169			2,088		58,953			(16,991)		867		0001
Purchased Call/S&P 500 INDEX/SPXD051\C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	1,747,515	.6389	86,894			8,956		151,365			(43,567)		2,819		0001
Purchased Call/S&P 500 INDEX/SPXE17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	1,142,835	.6664	58,404			12,852		90,062			(29,283)		2,675		0001
Purchased Call/S&P 500 INDEX/SPXD051\G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	1,648,414	.6373	87,272			9,884		143,367			(43,396)		2,796		0001
Purchased Call/S&P 500 INDEX/SPXD17Z\O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	618,407	.6280	29,491			737		52,901			(14,665)		512		0001
Purchased Call/S&P 500 INDEX/SPXD050\P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	724,827	.6341	38,294			3,936		64,276			(19,042)		1,169		0001
Purchased Call/S&P 500 INDEX/SPXD053\F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	1	830,049	.6497	41,047			6,650		75,227			(20,638)		1,669		0001
Purchased Call/S&P 500 INDEX/SPXD17W\U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	1,049,608	.6230	51,259			850		90,841			(25,489)		727		0001
Purchased Call/S&P 500 INDEX/SPXD17W\M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	1,460,132	.6279	67,238			188		124,750			(33,806)		540		0001
Purchased Call/S&P 500 INDEX/SPXD057\G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	1,575,524	.6605	81,633			19,501		125,147			(40,592)		3,846		0001
Purchased Call/S&P 500 INDEX/SPXE170\1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	651,278	.6244	31,761			1,228		54,495			(15,793)		660		0001
Purchased Call/S&P 500 INDEX/SPXE176\C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/18/2026	1	834,792	.6449	40,531			5,389		71,416			(20,210)		1,529		0001
Purchased Call/S&P 500 INDEX/SPXE175\0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/12/2026	1	1,076,810	.6446	54,706			6,347		92,697			(27,203)		1,848		0001
Purchased Call/S&P 500 INDEX/SPXD055\P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	931,083	.6615	45,913			9,666		74,017			(22,893)		2,138		0001
Purchased Call/S&P 500 INDEX/SPXC05Z\W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	377,074	.6299	20,565			1,988		35,043			(10,226)		592		0001
Purchased Call/S&P 500 INDEX/SPXE17A\C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	08/31/2026	1	704,735	.6460	34,791			5,895		59,587			(17,396)		1,452		0001
Purchased Call/S&P 500 INDEX/SPXD055\U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	1,157,482	.6607	57,824			12,300		92,749			(28,753)		2,675		0001
Purchased Call/S&P 500 INDEX/SPXJ00K\0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	1,738,196	.6464	88,228			13,648		146,591			(43,871)		3,434		0001
Purchased Call/S&P 500 INDEX/SPXD057\T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	1	4,626,347	.6661	236,193			58,722		361,871			(117,447)		11,550		0001
Purchased Call/S&P 500 INDEX/SPXD052\C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	1,049,345	.6453	55,095			6,753		95,371			(27,624)		1,842		0001
Purchased Call/S&P 500 INDEX/SPXE176\E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/19/2026	1	1,025,741	.6411	53,447			7,235		92,463			(26,577)		1,898		0001
Purchased Call/S&P 500 INDEX/SPX915G\O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	1,891,915	.6641	92,327			21,799		145,158			(45,910)		4,592		0001
Purchased Call/S&P 500 INDEX/SPX915G\9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	466,591	.6632	23,788			5,220		36,026			(11,829)		1,092		0001
Purchased Call/S&P 500 INDEX/SPXD17W\J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	596,664	.6227	29,743			83		53,415			(14,954)		221		0001
Purchased Call/S&P 500 INDEX/SPXD054\0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	3,151,728	.6495	162,586			31,076		262,511			(81,069)		6,901		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/16/2026	1	1,275,884	.6607	65,270			13,999		99,906			(32,545)		2,949		0001
Purchased Call/S&P 500 INDEX/SPX915C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	1,059,339	.6238	56,501			4,722		93,185			(28,329)		1,544		0001
Purchased Call/S&P 500 INDEX/SPXE177$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2026	1	1,086,951	.6396	57,735			8,041		92,979			(28,788)		2,032		0001
Purchased Call/S&P 500 INDEX/SPXC05X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	300,169	.6389	14,584			934		25,689			(7,312)		385		0001
Purchased Call/S&P 500 INDEX/SPXE175$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	1,029,886	.6345	50,971			5,097		89,999			(25,346)		1,640		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	596,080	.6371	29,939			2,316		53,092			(14,887)		840		0001
Purchased Call/S&P 500 INDEX/SPXC05X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	323,690	.6362	16,369			1,046		27,863			(8,139)		415		0001
Purchased Call/S&P 500 INDEX/SPXE17B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	1,219,731	.6502	59,568			10,755		101,219			(29,620)		2,593		0001
Purchased Call/S&P 500 INDEX/SPX915D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	1,672,167	.6468	83,711			10,231		141,045			(41,625)		2,936		0001
Purchased Call/S&P 500 INDEX/SPX915E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/20/2026	1	2,180,722	.6400	108,993			15,138		185,029			(54,197)		4,076		0001
Purchased Call/S&P 500 INDEX/SPXD054$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	1,746,023	.6513	88,081			17,032		143,202			(43,799)		3,850		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	924,608	.6339	42,777			3,565		82,468			(21,271)		1,347		0001
Purchased Call/S&P 500 INDEX/SPXE171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	720,080	.6297	35,892			1,595		63,205			(17,847)		777		0001
Purchased Call/S&P 500 INDEX/SPXE177$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	748,354	.6370	42,202			5,995		68,442			(21,159)		1,412		0001
Purchased Call/S&P 500 INDEX/SPXD056$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	962,392	.6668	47,015			10,910		75,255			(23,378)		2,322		0001
Purchased Call/S&P 500 INDEX/SPXE172$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/22/2026	1	426,171	.6310	22,957			1,343		38,793			(11,447)		523		0001
Purchased Call/S&P 500 INDEX/SPXD17X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	1,199,098	.6226	59,100			1,143		102,854			(29,388)		888		0001
Purchased Call/S&P 500 INDEX/SPXE177$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	310,699	.6467	15,971			2,269		27,539			(8,008)		586		0001
Purchased Call/S&P 500 INDEX/SPXN13S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/15/2026	1	1,535,289	.6260	77,809			3,043		132,028			(38,904)		1,556		0001
Purchased Call/S&P 500 INDEX/SPXE170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	1,387,454	.6264	69,617			2,901		118,005			(34,617)		1,452		0001
Purchased Call/S&P 500 INDEX/SPXE17A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	754,462	.6460	36,133			5,854		62,980			(18,167)		1,517		0001
Purchased Call/S&P 500 INDEX/SPX915E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	2,033,788	.6449	98,619			13,077		171,707			(49,038)		3,726		0001
Purchased Call/S&P 500 INDEX/SPXE172$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	1,137,889	.6310	56,721			3,290		95,822			(28,205)		1,397		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/01/2025	07/30/2026	1	414,744	.6363	16,212			1,310		30,610			(8,084)		595		0001
Purchased Call/S&P 500 INDEX/SPXE178$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/26/2026	1	581,824	.6466	32,030			5,010		52,970			(15,971)		1,150		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	1	734,842	.6269	37,436			1,344		67,272			(18,615)		720		0001
Purchased Call/S&P 500 INDEX/SPX915E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2025	09/03/2026	1	1,570,904	.6435	83,033			14,761		130,101			(41,288)		3,315		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD055S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	1,614,260	6587	81,825			16,365		130,576			(40,688)		3,610		0001
Purchased Call/S&P 500 INDEX/SPXE17CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2026	1	2,706,855	6532	141,902			27,986		222,194			(70,561)		6,011		0001
Purchased Call/S&P 500 INDEX/SPXE17BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/04/2026	1	1,306,789	6486	65,375			11,837		107,449			(32,778)		2,778		0001
Purchased Call/S&P 500 INDEX/SPXD05D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	749,691	6720	41,222			13,090		56,599			(20,668)		2,104		0001
Purchased Call/S&P 500 INDEX/SPXD05ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	988,137	6891	41,230			13,553		57,592			(20,502)		2,833		0001
Purchased Call/S&P 500 INDEX/SPXD059S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	229,907	6715	9,982			2,702		14,471			(4,963)		599		0001
Purchased Call/S&P 500 INDEX/SPXE171S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	1	414,963	6671	16,939			4,988		26,043			(8,423)		1,123		0001
Purchased Call/S&P 500 INDEX/SPXE17HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/09/2026	1	280,393	6553	15,155			4,233		22,186			(7,619)		737		0001
Purchased Call/S&P 500 INDEX/SPXD05A9$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	2,325,591	6553	123,447			34,386		184,128			(61,894)		6,117		0001
Purchased Call/S&P 500 INDEX/SPXD058S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	2,462,257	6715	123,853			31,995		188,217			(61,586)		6,248		0001
Purchased Call/S&P 500 INDEX/SPXD05RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	220,937	6930	8,809			4,331		11,807			(4,429)		769		0001
Purchased Call/S&P 500 INDEX/SPXE171SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	1	1,598,775	6671	77,563			22,838		122,588			(38,568)		4,328		0001
Purchased Call/S&P 500 INDEX/SPXE17FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	09/30/2026	1	1,655,992	6688	85,203			21,418		128,146			(42,367)		4,157		0001
Purchased Call/S&P 500 INDEX/SPXD050S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	3,821,574	6801	161,611			75,629		228,039			(80,583)		13,002		0001
Purchased Call/S&P 500 INDEX/SPXE17FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	09/29/2026	1	485,269	6661	26,659			6,646		40,008			(13,293)		1,212		0001
Purchased Call/S&P 500 INDEX/SPX9151SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2025	10/30/2026	1	99,989	6822	5,029			1,690		6,942			(2,501)		289		0001
Purchased Call/S&P 500 INDEX/SPX9151SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	910,851	6875	40,477			13,194		54,100			(20,127)		2,600		0001
Purchased Call/S&P 500 INDEX/SPXD05CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/21/2026	1	224,718	6735	11,078			3,456		16,352			(5,524)		625		0001
Purchased Call/S&P 500 INDEX/SPXE17KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	1	1,010,670	6852	47,364			16,355		71,089			(23,552)		2,969		0001
Purchased Call/S&P 500 INDEX/SPX915HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	910,568	6735	43,504			13,376		65,526			(21,692)		2,522		0001
Purchased Call/S&P 500 INDEX/SPX9151SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	1,579,342	6875	79,507			25,917		107,693			(39,535)		4,509		0001
Purchased Call/S&P 500 INDEX/SPX9151ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	231,695	6720	9,702			3,459		13,916			(4,824)		689		0001
Purchased Call/S&P 500 INDEX/SPX9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	1,553,742	6735	74,550			23,065		112,200			(37,070)		4,323		0001
Purchased Call/S&P 500 INDEX/SPX915JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/24/2026	1	120,680	6705	6,206			2,510		8,686			(3,086)		383		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/23/2026	1	276,972	6738	14,459			4,579		20,628			(7,190)		777		0001
Purchased Call/S&P 500 INDEX/SPXE170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/02/2026	1	110,391	6829	5,539			2,376		7,746			(2,762)		360		0001
Purchased Call/S&P 500 INDEX/SPX915KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/18/2026	1	738,953	6834	31,931			15,121		41,604			(16,010)		2,529		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	408,671	.6772	20,947			7,291		28,849			(10,416)		1,205		0001
Purchased Call/S&P 500 INDEX/SPX915IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	1,203,220	.6772	52,466			18,262		70,916			(26,089)		3,549		0001
Purchased Call/S&P 500 INDEX/SPXD05JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	749,318	.6813	32,362			13,288		44,336			(16,181)		2,386		0001
Purchased Call/S&P 500 INDEX/SPXD05FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	143,760	.6789	6,980			2,463		10,438			(3,471)		426		0001
Purchased Call/S&P 500 INDEX/SPXJ00TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/23/2026	1	1,133,118	.6738	49,931			15,811		69,841			(24,828)		3,180		0001
Purchased Call/S&P 500 INDEX/SPXE17RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	1,073,419	.6775	50,040			23,630		67,596			(24,882)		3,674		0001
Purchased Call/S&P 500 INDEX/SPX915IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	155,037	.6735	6,343			1,962		9,297			(3,154)		431		0001
Purchased Call/S&P 500 INDEX/SPX915ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	550,110	.6720	27,271			9,723		40,031			(13,561)		1,635		0001
Purchased Call/S&P 500 INDEX/SPX915JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	907,408	.6832	38,398			14,001		52,229			(19,093)		2,739		0001
Purchased Call/S&P 500 INDEX/SPXD05I1S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	237,358	.6672	11,637			4,468		17,730			(5,787)		735		0001
Purchased Call/S&P 500 INDEX/SPXD05IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	128,670	.6642	6,134			2,402		9,548			(3,050)		401		0001
Purchased Call/S&P 500 INDEX/SPXD050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	632,752	.6721	28,202			13,239		38,677			(14,024)		2,159		0001
Purchased Call/S&P 500 INDEX/SPXD05JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	1,524,423	.6539	67,838			26,758		96,462			(33,733)		4,771		0001
Purchased Call/S&P 500 INDEX/SPXD05HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	14,317	.6737	711			266		1,040			(353)		44		0001
Purchased Call/S&P 500 INDEX/SPXD05KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	1	969,297	.6827	41,533			17,669		56,699			(20,652)		3,158		0001
Purchased Call/S&P 500 INDEX/SPXD05HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	230,044	.6737	9,718			3,644		13,959			(4,832)		702		0001
Purchased Call/S&P 500 INDEX/SPX915JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	1,659,144	.6766	73,930			30,272		99,133			(36,762)		5,282		0001
Purchased Call/S&P 500 INDEX/SPX915HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	1,263,180	.6735	63,017			19,323		91,298			(31,335)		3,499		0001
Purchased Call/S&P 500 INDEX/SPX915HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	208,739	.6735	8,522			2,620		12,506			(4,249)		578		0001
Purchased Call/S&P 500 INDEX/SPXD05GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/06/2026	1	573,261	.6729	25,788			9,220		35,077			(12,965)		1,704		0001
Purchased Call/S&P 500 INDEX/SPXE17SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2025	12/22/2026	1	320,279	.6878	14,182			6,893		18,354			(7,072)		1,109		0001
Purchased Call/S&P 500 INDEX/SPXD05IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	1	102,164	.6734	4,756			1,794		7,445			(2,391)		312		0001
Purchased Call/S&P 500 INDEX/SPXE170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/11/2026	1	134,682	.6827	6,462			2,942		9,245			(3,249)		451		0001
Purchased Call/S&P 500 INDEX/SPXD05HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	578,059	.6735	26,860			10,101		42,106			(13,467)		1,764		0001
Purchased Call/S&P 500 INDEX/SPXD05ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/28/2026	1	212,857	.6891	8,579			2,844		12,384			(4,278)		610		0001
Purchased Call/S&P 500 INDEX/SPXE171S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/14/2026	1	628,182	.6645	31,086			9,092		48,616			(15,500)		1,693		0001
Purchased Call/S&P 500 INDEX/SPXB217SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	1	759,498	.6856	31,832			13,794		43,007			(15,829)		2,491		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB216$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	567,030	.6603	25,237			9,982		35,430			(12,653)		1,775		0001
Purchased Call/S&P 500 INDEX/SPXB214$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2025	10/15/2026	1	13,430	.6671	677			200		1,029			(337)		36		0001
Purchased Call/S&P 500 INDEX/SPXE17K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	1	566,440	.6840	28,161			9,491		40,031			(14,119)		1,637		0001
Purchased Call/S&P 500 INDEX/SPXE170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/11/2026	1	819,254	.6827	34,046			15,458		46,791			(17,070)		2,746		0001
Purchased Call/S&P 500 INDEX/SPXB217$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	533,336	.6850	22,354			9,624		30,809			(11,115)		1,743		0001
Purchased Call/S&P 500 INDEX/SPXD05A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	239,945	.6735	11,095			3,091		18,016			(5,563)		631		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2025	10/06/2026	1	229,981	.6740	9,492			2,544		14,308			(4,720)		596		0001
Purchased Call/S&P 500 INDEX/SPXE17J$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	1	154,620	.6840	6,506			2,193		9,098			(3,262)		447		0001
Purchased Call/S&P 500 INDEX/SPXD059$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	2,155,986	.6737	98,009			27,300		160,572			(48,735)		5,671		0001
Purchased Call/S&P 500 INDEX/SPXE17T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/30/2026	1	1,010,967	.6897	41,084			20,828		56,188			(20,429)		3,579		0001
Purchased Call/S&P 500 INDEX/SPXE17I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/14/2026	1	220,644	.6644	9,201			2,691		14,009			(4,588)		595		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/09/2026	1	113,787	.6736	4,428			1,233		7,059			(2,202)		299		0001
Purchased Call/S&P 500 INDEX/SPXD051$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	1,047,098	.6617	44,895			17,363		65,608			(22,324)		3,254		0001
Purchased Call/S&P 500 INDEX/SPXD059$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/06/2026	1	306,700	.6740	15,424			4,144		23,130			(7,691)		795		0001
Purchased Call/S&P 500 INDEX/SPXD05G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	294,794	.6728	15,636			5,591		21,677			(7,840)		876		0001
Purchased Call/S&P 500 INDEX/SPXD05ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	50,005	.6792	2,602			826		3,642			(1,305)		140		0001
Purchased Call/S&P 500 INDEX/SPXE17K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	1	2,062,829	.6852	84,747			29,264		125,150			(42,141)		6,060		0001
Purchased Call/S&P 500 INDEX/SPXE17S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/22/2026	1	1,077,476	.6878	49,247			23,737		65,097			(24,488)		3,730		0001
Purchased Call/S&P 500 INDEX/SPXD05M$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	876,669	.6841	38,233			17,004		50,563			(19,011)		2,920		0001
Purchased Call/S&P 500 INDEX/SPXD051$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	2,188,798	.6672	93,825			36,027		140,387			(46,655)		6,778		0001
Purchased Call/S&P 500 INDEX/SPXD05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/10/2026	1	153,492	.6833	7,537			2,756		10,740			(3,758)		463		0001
Purchased Call/S&P 500 INDEX/SPXE17S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/29/2026	1	1,181,637	.6908	50,127			25,133		67,124			(24,926)		4,172		0001
Purchased Call/S&P 500 INDEX/SPXD05M$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	1,067,409	.6900	43,595			19,739		60,360			(21,678)		3,577		0001
Purchased Call/S&P 500 INDEX/SPXD05B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	1,541,633	.6629	78,969			23,471		118,291			(39,268)		4,193		0001
Purchased Call/S&P 500 INDEX/SPXD05E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	690,367	.6891	33,733			11,089		47,848			(16,774)		1,979		0001
Purchased Call/S&P 500 INDEX/SPXD05K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	404,135	.6813	17,181			7,261		23,631			(8,543)		1,313		0001
Purchased Call/S&P 500 INDEX/SPXD05B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	26,574	.6629	1,155			343		1,691			(574)		72		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/23/2026	1	558,938	.6910	23,618			11,513		30,722			(11,744)		1,941		0001
Purchased Call/S&P 500 INDEX/SPXD05BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	370,579	.6664	16,415			4,892		23,367			(8,230)		1,008		0001
Purchased Call/S&P 500 INDEX/SPXE17QS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	469,846	.6817	19,829			9,148		27,706			(9,860)		1,594		0001
Purchased Call/S&P 500 INDEX/SPXD05BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	151,893	.6629	6,958			2,074		9,798			(3,489)		413		0001
Purchased Call/S&P 500 INDEX/SPXD05ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	862,518	.6792	37,959			12,054		52,178			(19,032)		2,421		0001
Purchased Call/S&P 500 INDEX/SPXD05GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/11/2026	1	119,558	.6843	5,426			2,010		8,433			(2,706)		362		0001
Purchased Call/S&P 500 INDEX/SPXD05FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	442,089	.6793	18,163			6,408		26,562			(9,032)		1,309		0001
Purchased Call/S&P 500 INDEX/SPXB216SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2026	1	1,451,034	.6705	63,154			25,542		88,491			(31,404)		4,604		0001
Purchased Call/S&P 500 INDEX/SPXD059SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	5,106,918	.6715	261,545			70,805		387,683			(130,054)		13,298		0001
Purchased Call/S&P 500 INDEX/SPXD05GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	625,075	.6851	24,211			9,012		36,879			(12,039)		1,901		0001
Purchased Call/S&P 500 INDEX/SPXD05BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	818,161	.6664	42,901			12,787		62,449			(21,510)		2,225		0001
Purchased Call/S&P 500 INDEX/SPXD051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	887,694	.6637	36,587			14,330		55,286			(18,193)		2,768		0001
Purchased Call/S&P 500 INDEX/SPXD05HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	1,444,743	.6734	57,122			21,480		87,447			(28,640)		4,409		0001
Purchased Call/S&P 500 INDEX/SPXD059SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	133,569	.6735	5,065			1,411		7,945			(2,539)		351		0001
Purchased Call/S&P 500 INDEX/SPXD05CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/21/2026	1	626,031	.6728	26,335			8,216		37,984			(13,131)		1,742		0001
Purchased Call/S&P 500 INDEX/SPXD058SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	5,320,759	.6716	270,665			70,117		405,838			(135,707)		13,501		0001
Purchased Call/S&P 500 INDEX/SPXD059SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	259,948	.6749	10,821			2,984		16,139			(5,381)		680		0001
Purchased Call/S&P 500 INDEX/SPX915HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2025	10/01/2026	1	3,254,498	.6711	164,170			41,955		242,092			(81,634)		8,214		0001
Purchased Call/S&P 500 INDEX/SPXD05JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	90,851	.6539	4,753			1,875		6,875			(2,363)		284		0001
Purchased Call/S&P 500 INDEX/SPXD05AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	4,889,848	.6645	249,868			72,475		376,854			(124,247)		13,176		0001
Purchased Call/S&P 500 INDEX/SPXD05GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	430,600	.6851	19,511			7,262		30,358			(9,702)		1,309		0001
Purchased Call/S&P 500 INDEX/SPXD05QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	770,013	.6928	31,780			15,624		42,713			(15,978)		2,681		0001
Purchased Call/S&P 500 INDEX/SPXB216SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	150,019	.6603	7,885			3,119		11,258			(3,953)		470		0001
Purchased Call/S&P 500 INDEX/SPXD05LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	716,470	.6866	29,542			12,837		41,098			(14,812)		2,349		0001
Purchased Call/S&P 500 INDEX/SPXE17HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	3,017,433	.6655	153,236			44,024		233,507			(76,197)		8,092		0001
Purchased Call/S&P 500 INDEX/SPXB217SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	1	473,390	.6887	19,948			8,976		26,592			(9,919)		1,582		0001
Purchased Call/S&P 500 INDEX/SPXD05ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	149,071	.6644	6,434			1,866		9,470			(3,199)		402		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB214$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	184,041	.6822	7,813			2,626		10,915			(3,885)		532		0001
Purchased Call/S&P 500 INDEX/SPXD05Q$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	100,852	.6909	4,926			2,415		6,575			(2,456)		351		0001
Purchased Call/S&P 500 INDEX/SPXD05M$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/08/2026	1	247,003	.6845	10,233			4,586		13,947			(5,131)		820		0001
Purchased Call/S&P 500 INDEX/SPXD05M$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	1,184,009	.6847	50,957			22,523		69,884			(25,339)		3,932		0001
Purchased Call/S&P 500 INDEX/SPXD05G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	991,640	.6728	44,437			15,888		60,589			(22,280)		2,948		0001
Purchased Call/S&P 500 INDEX/SPX915HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	362,017	.6735	15,313			4,695		21,649			(7,614)		1,003		0001
Purchased Call/S&P 500 INDEX/SPXD05F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2026	1	159,250	.6891	6,392			2,131		9,206			(3,178)		458		0001
Purchased Call/S&P 500 INDEX/SPXD05FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2026	1	1,317,716	.6891	61,614			20,538		90,252			(30,638)		3,793		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/22/2026	1	227,974	.6705	12,163			3,829		17,205			(6,065)		637		0001
Purchased Call/S&P 500 INDEX/SPX915HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/13/2026	1	1,350,908	.6655	68,785			20,208		101,242			(34,972)		3,623		0001
Purchased Call/S&P 500 INDEX/SPXJ000$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2025	10/06/2026	1	5,091,259	.6740	248,396			66,559		384,342			(123,516)		13,191		0001
Purchased Call/S&P 500 INDEX/SPX915HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/14/2025	09/18/2026	1	1,289,417	.6646	65,128			15,267		99,522			(34,773)		3,018		0001
Purchased Call/S&P 500 INDEX/SPXB213$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	3,020,788	.6716	149,529			38,844		229,876			(75,180)		7,665		0001
Purchased Call/S&P 500 INDEX/SPXD058$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	1,504,820	.6715	76,521			19,823		114,667			(38,367)		3,818		0001
Purchased Call/S&P 500 INDEX/SPXD05K$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	81,298	.6813	4,099			1,733		5,743			(2,038)		264		0001
Purchased Call/S&P 500 INDEX/SPXD059$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	4,860,960	.6747	238,587			65,794		364,133			(118,638)		12,722		0001
Purchased Call/S&P 500 INDEX/SPX0133$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/11/2026	1	1,276,769	.6840	50,359			18,657		75,983			(25,110)		3,868		0001
Purchased Call/S&P 500 INDEX/SPXD05A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	394,702	.6553	19,051			5,307		28,018			(9,552)		1,038		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/22/2026	1	954,380	.6705	43,598			13,723		60,586			(21,739)		2,667		0001
Purchased Call/S&P 500 INDEX/SPX915HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/14/2025	09/16/2026	1	1,293,597	.6611	66,963			15,391		101,011			(35,965)		2,990		0001
Purchased Call/S&P 500 INDEX/SPXD0584	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	09/25/2026	1	1,908,764	.6605	103,427			25,198		151,152			(52,438)		4,659		0001
Purchased Call/S&P 500 INDEX/SPXF174$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/09/2027	1	157,690	.6796		6,744		4,676		8,816			(2,075)		655		0001
Purchased Call/S&P 500 INDEX/SPXB21A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2026	02/09/2027	1	782,337	.6965		32,318		19,908		41,531			(12,430)		3,064		0001
Purchased Call/S&P 500 INDEX/SPXD05X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/03/2027	1	179,675	.6918		7,614		4,615		9,992			(3,029)		694		0001
Purchased Call/S&P 500 INDEX/SPX915NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/18/2027	1	259,881	.6871		10,875		7,009		14,117			(3,914)		1,038		0001
Purchased Call/S&P 500 INDEX/SPXE050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/19/2027	1	144,752	.6910		6,066		3,948		7,958			(2,123)		580		0001
Purchased Call/S&P 500 INDEX/SPXE054$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	1	477,056	.6581		20,212		14,796		27,853			(5,442)		2,036		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF174SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/05/2027	1	577,700	.6740		25,082		17,305		32,368			(7,803)		2,381		0001
Purchased Call/S&P 500 INDEX/SPXE052SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/09/2027	1	1,327,112	.6796		55,465		38,564		75,049			(16,960)		5,514		0001
Purchased Call/S&P 500 INDEX/SPXE17XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	02/03/2027	1	343,741	.6918		13,597		8,151		17,862			(5,454)		1,328		0001
Purchased Call/S&P 500 INDEX/SPXE051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	57,909	.6879		2,439		1,631		3,178			(811)		235		0001
Purchased Call/S&P 500 INDEX/SPXF173SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	399,651	.6831		16,318		11,196		22,102			(5,200)		1,647		0001
Purchased Call/S&P 500 INDEX/SPXB21B5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2026	02/25/2027	1	997,526	.6946		41,082		27,274		53,612			(13,995)		4,044		0001
Purchased Call/S&P 500 INDEX/SPXE052S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/05/2027	1	129,995	.6740		5,413		3,724		7,344			(1,694)		536		0001
Purchased Call/S&P 500 INDEX/SPXF173S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/26/2027	1	438,851	.6909		18,099		12,066		24,112			(6,116)		1,783		0001
Purchased Call/S&P 500 INDEX/SPXF173SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/02/2027	1	288,796	.6882		11,814		7,963		15,804			(3,862)		1,183		0001
Purchased Call/S&P 500 INDEX/SPXF175SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/11/2027	1	287,679	.6776		11,207		7,898		16,056			(3,365)		1,200		0001
Purchased Call/S&P 500 INDEX/SPXE17Y54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/04/2027	1	329,119	.6883		12,386		7,500		16,923			(4,934)		1,275		0001
Purchased Call/S&P 500 INDEX/SPXB21B5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2026	02/24/2027	1	1,605,597	.6890		69,082		45,798		88,943			(23,598)		6,496		0001
Purchased Call/S&P 500 INDEX/SPXE17V5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/08/2027	1	590,250	.6966		24,913		13,255		32,218			(11,663)		2,140		0001
Purchased Call/S&P 500 INDEX/SPXE17T5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	12/31/2026	1	941,309	.6858		43,837		22,471		56,902			(21,369)		3,342		0001
Purchased Call/S&P 500 INDEX/SPXE050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/19/2027	1	90,699	.6862		3,766		2,451		4,862			(1,318)		363		0001
Purchased Call/S&P 500 INDEX/SPXF179S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/25/2027	1	656,199	.6369		26,862		20,034		40,053			(6,865)		2,811		0001
Purchased Call/S&P 500 INDEX/SPXE17XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	393,511	.6969		16,056		9,455		21,013			(6,661)		1,503		0001
Purchased Call/S&P 500 INDEX/SPX013Y5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	500,064	.6872		21,740		14,071		27,689			(7,764)		2,002		0001
Purchased Call/S&P 500 INDEX/SPXD05XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/04/2027	1	472,703	.6883		19,973		12,129		25,886			(7,923)		1,831		0001
Purchased Call/S&P 500 INDEX/SPXK00286	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/09/2026	01/08/2027	1	728,060	.6921		31,275		16,593		40,256			(14,778)		2,640		0001
Purchased Call/S&P 500 INDEX/SPXD05YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2026	02/11/2027	1	407,728	.6942		16,081		10,107		21,585			(6,069)		1,604		0001
Purchased Call/S&P 500 INDEX/SPXF177SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/24/2027	1	405,220	.6556		17,518		12,872		23,824			(4,668)		1,733		0001
Purchased Call/S&P 500 INDEX/SPXD05SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/20/2026	01/15/2027	1	364,358	.6940		13,762		7,611		19,654			(6,155)		1,345		0001
Purchased Call/S&P 500 INDEX/SPXE17V5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/14/2027	1	1,007,889	.6927		43,138		23,672		55,817			(19,673)		3,712		0001
Purchased Call/S&P 500 INDEX/SPXF175SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	343,008	.6673		14,253		10,056		19,781			(4,268)		1,433		0001
Purchased Call/S&P 500 INDEX/SPXD05RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2026	01/13/2027	1	711,011	.6965		29,781		16,125		39,906			(13,663)		2,612		0001
Purchased Call/S&P 500 INDEX/SPXD05VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/26/2027	1	518,765	.6950		21,708		12,533		27,438			(9,184)		1,967		0001
Purchased Call/S&P 500 INDEX/SPXD05USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/22/2027	1	468,693	.6915		20,090		11,472		25,669			(8,626)		1,761		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	01/29/2027	1	412,782	.6963		19,168		11,351		26,067			(7,827)		1,577		0001
Purchased Call/S&P 500 INDEX/SPXB21D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	103,612	.6477		4,121		3,065		6,160			(1,079)		444		0001
Purchased Call/S&P 500 INDEX/SPXB21D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	683,093	.6632		30,287		21,429		40,113			(8,893)		2,855		0001
Purchased Call/S&P 500 INDEX/SPXF173$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/03/2027	1	277,012	.6817		11,864		8,030		15,136			(3,846)		1,137		0001
Purchased Call/S&P 500 INDEX/SPXF179$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/25/2027	1	109,119	.6369		4,797		3,587		6,550			(1,216)		468		0001
Purchased Call/S&P 500 INDEX/SPXD05V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/27/2027	1	230,044	.6979		9,658		5,602		12,314			(4,059)		875		0001
Purchased Call/S&P 500 INDEX/SPXD05W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/02/2027	1	630,039	.6973		25,577		15,261		34,330			(10,329)		2,429		0001
Purchased Call/S&P 500 INDEX/SPXD05V$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/22/2027	1	260,761	.6916		11,290		6,465		14,198			(4,830)		979		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	462,827	.6833		19,536		12,333		25,732			(7,217)		1,825		0001
Purchased Call/S&P 500 INDEX/SPXD05X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	1,717,031	.6798		77,206		46,967		98,088			(30,543)		6,665		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/09/2027	1	172,898	.6965		8,163		5,042		10,684			(3,126)		677		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/16/2027	1	243,095	.6836		10,323		6,559		13,609			(3,772)		967		0001
Purchased Call/S&P 500 INDEX/SPXK005$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/28/2027	1	678,240	.6978		27,615		16,185		36,006			(11,531)		2,584		0001
Purchased Call/S&P 500 INDEX/SPXD05X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/05/2027	1	406,426	.6932		16,894		10,306		21,395			(6,598)		1,578		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/05/2027	1	100,014	.6932		3,818		2,342		4,865			(1,478)		388		0001
Purchased Call/S&P 500 INDEX/SPXD05V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2026	01/29/2027	1	419,623	.6971		17,629		10,410		22,422			(7,227)		1,603		0001
Purchased Call/S&P 500 INDEX/SPXB21A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2026	02/05/2027	1	218,334	.6932		9,140		5,591		11,662			(3,555)		848		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/11/2027	1	499,442	.6941		20,120		12,610		27,075			(7,628)		1,965		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	899,044	.6836		38,327		24,195		50,573			(14,160)		3,545		0001
Purchased Call/S&P 500 INDEX/SPXK000$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	12/31/2026	1	386,130	.6856		17,338		8,863		23,006			(8,476)		1,371		0001
Purchased Call/S&P 500 INDEX/SPXB219$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/12/2027	1	948,558	.6977		38,774		20,887		50,878			(17,896)		3,475		0001
Purchased Call/S&P 500 INDEX/SPX013U$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/30/2026	01/28/2027	1	190,496	.6978		7,896		4,641		10,260			(3,285)		726		0001
Purchased Call/S&P 500 INDEX/SPXE050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/19/2027	1	504,664	.6865		20,507		13,310		27,431			(7,214)		2,020		0001
Purchased Call/S&P 500 INDEX/SPXK00E$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	519,920	.6606		21,241		15,400		30,321			(5,952)		2,202		0001
Purchased Call/S&P 500 INDEX/SPXE052$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/05/2027	1	282,454	.6831		11,177		7,690		15,565			(3,499)		1,164		0001
Purchased Call/S&P 500 INDEX/SPXD05T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/20/2027	1	264,114	.6797		11,877		6,716		15,186			(5,202)		987		0001
Purchased Call/S&P 500 INDEX/SPXD05T$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2027	1	237,075	.6876		9,929		5,627		12,910			(4,337)		888		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	360,049	.6913		15,417		8,779		20,203			(6,692)		1,352		0001
Purchased Call/S&P 500 INDEX/SPXK00A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	02/24/2027	1	808,724	.6890		35,622		23,420		44,819			(12,233)		3,272		0001
Purchased Call/S&P 500 INDEX/SPXK00ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	289,360	.6506		12,790		9,299		17,209			(3,507)		1,226		0001
Purchased Call/S&P 500 INDEX/SPXE050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/23/2027	1	831,434	.6838		36,128		23,653		46,430			(12,506)		3,357		0001
Purchased Call/S&P 500 INDEX/SPXP133S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/12/2027	1	463,946	.6632		20,505		14,548		26,943			(5,981)		1,939		0001
Purchased Call/S&P 500 INDEX/SPXE17US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/06/2027	1	530,665	.6945		22,261		11,622		29,517			(10,641)		1,914		0001
Purchased Call/S&P 500 INDEX/SPXP133SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/17/2027	1	329,732	.6713		13,366		9,643		18,614			(3,793)		1,391		0001
Purchased Call/S&P 500 INDEX/SPX9150SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/16/2027	1	242,853	.6699		10,001		7,147		13,641			(2,865)		1,023		0001
Purchased Call/S&P 500 INDEX/SPXP134$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/17/2027	1	143,920	.6716		5,487		3,969		8,178			(1,546)		607		0001
Purchased Call/S&P 500 INDEX/SPX915MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2026	02/17/2027	1	1,026,294	.6843		44,396		28,330		57,186			(16,100)		4,091		0001
Purchased Call/S&P 500 INDEX/SPXK00CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/04/2027	1	269,756	.6870		10,916		7,459		14,667			(3,509)		1,110		0001
Purchased Call/S&P 500 INDEX/SPX013ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/01/2027	1	287,194	.6879		11,802		7,944		15,722			(3,869)		1,174		0001
Purchased Call/S&P 500 INDEX/SPXP133SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/18/2027	1	600,177	.6625		25,697		18,559		34,907			(7,271)		2,538		0001
Purchased Call/S&P 500 INDEX/SPXP133S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/16/2027	1	247,131	.6699		10,325		7,359		13,733			(2,978)		1,041		0001
Purchased Call/S&P 500 INDEX/SPX9150SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/17/2027	1	954,478	.6716		39,328		28,138		53,972			(11,237)		4,028		0001
Purchased Call/S&P 500 INDEX/SPXK00CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/03/2027	1	344,144	.6817		14,287		9,750		18,931			(4,605)		1,413		0001
Purchased Call/S&P 500 INDEX/SPXE17TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/05/2027	1	488,482	.6902		20,510		10,652		26,716			(9,861)		1,758		0001
Purchased Call/S&P 500 INDEX/SPXP134$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	03/19/2027	1	230,319	.6616		9,649		7,035		13,543			(2,627)		976		0001
Purchased Call/S&P 500 INDEX/SPXK00A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	02/23/2027	1	241,775	.6838		10,792		7,085		13,438			(3,716)		976		0001
Purchased Call/S&P 500 INDEX/SPXP135$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	89,661	.6592		3,385		2,518		5,242			(886)		384		0001
Purchased Call/S&P 500 INDEX/SPXP135SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	439,118	.6592		17,724		13,145		25,671			(4,674)		1,881		0001
Purchased Call/S&P 500 INDEX/SPXK007$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2026	02/05/2027	1	85,868	.6798		3,873		2,363		4,779			(1,513)		333		0001
Purchased Call/S&P 500 INDEX/SPXP132S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/10/2027	1	168,882	.6784		6,696		4,700		9,360			(2,029)		703		0001
Purchased Call/S&P 500 INDEX/SPXF179S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/30/2027	1	2,568,713	.6344		121,327		91,163		165,255			(30,332)		11,108		0001
Purchased Call/S&P 500 INDEX/SPX013PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	313,754	.6846		12,745		6,497		17,286			(6,284)		1,114		0001
Purchased Call/S&P 500 INDEX/SPX915LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	1,058,242	.6943		44,467		24,525		56,310			(20,157)		3,907		0001
Purchased Call/S&P 500 INDEX/SPX9150S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	1,867,499	7165.08		85,531		70,326		98,246			(15,743)		8,423		0001
Purchased Call/S&P 500 INDEX/SPXB211$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/03/2027	1	403,932	.7554		18,860		17,704		19,375			(1,299)		1,944		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	566,775	.7501		22,565		19,869		22,919			(2,852)		2,645		0001
Purchased Call/S&P 500 INDEX/SPX915RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/13/2027	1	494,052	.7444		20,978		18,414		20,890			(2,709)		2,302		0001
Purchased Call/S&P 500 INDEX/SPXB21HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/20/2027	1	574,578	7432.97		25,799		22,956		26,632			(2,898)		2,707		0001
Purchased Call/S&P 500 INDEX/SPXB21HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/19/2027	1	475,218	.7354		20,417		18,161		21,121			(2,300)		2,235		0001
Purchased Call/S&P 500 INDEX/SPXB21HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	213,466	.7580		10,543		9,721		9,751			(847)		1,018		0001
Purchased Call/S&P 500 INDEX/SPX9150SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/01/2027	1	193,124	.6575		8,273		6,332		11,119			(1,953)		838		0001
Purchased Call/S&P 500 INDEX/SPXB21ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/01/2027	1	846,449	.6575		35,604		27,099		49,396			(8,705)		3,674		0001
Purchased Call/S&P 500 INDEX/SPXB21FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	514,369	7126.06		23,610		18,953		27,845			(4,800)		2,292		0001
Purchased Call/S&P 500 INDEX/SPX915PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/22/2027	1	219,037	7137.9		10,054		8,170		11,650			(1,901)		986		0001
Purchased Call/S&P 500 INDEX/SPXB21ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/08/2027	1	536,373	.6783		23,434		18,292		29,768			(5,279)		2,357		0001
Purchased Call/S&P 500 INDEX/SPXB21ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	03/31/2027	1	130,138	.6529		5,559		4,227		7,626			(1,363)		564		0001
Purchased Call/S&P 500 INDEX/SPXB21LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/11/2027	1	363,719	.7431		18,980		18,240		18,460			(789)		1,771		0001
Purchased Call/S&P 500 INDEX/SPXB21GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/23/2027	1	181,402	.7165		7,456		6,164		8,713			(1,305)		818		0001
Purchased Call/S&P 500 INDEX/SPX9150SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/29/2027	1	526,265	7135.95		24,208		20,140		27,996			(4,112)		2,397		0001
Purchased Call/S&P 500 INDEX/SPXB21GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2026	04/21/2027	1	295,155	.7064		12,718		10,416		14,878			(2,382)		1,327		0001
Purchased Call/S&P 500 INDEX/SPXE058ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/12/2026	05/12/2027	1	892,018	7400.96		40,408		35,065		42,476			(5,425)		4,150		0001
Purchased Call/S&P 500 INDEX/SPXB21FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/21/2027	1	387,584	.7064		17,065		13,860		19,849			(3,235)		1,742		0001
Purchased Call/S&P 500 INDEX/SPXF17A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/06/2027	1	400,278	.6612		16,521		12,733		23,040			(3,812)		1,753		0001
Purchased Call/S&P 500 INDEX/SPXE057S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/21/2026	04/20/2027	1	880,692	.7109		37,283		30,177		44,328			(7,170)		3,952		0001
Purchased Call/S&P 500 INDEX/SPXB21FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/20/2027	1	52,249	.7109		2,200		1,786		2,576			(418)		234		0001
Purchased Call/S&P 500 INDEX/SPXE05CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/09/2026	06/08/2027	1	1,185,579	.7406		56,766		53,630		60,370			(3,275)		5,746		0001
Purchased Call/S&P 500 INDEX/SPXB210SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/23/2027	1	830,577	.7365		40,126		39,571		42,818			(661)		4,113		0001
Purchased Call/S&P 500 INDEX/SPXE056SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/21/2026	04/16/2027	1	131,697	.7039		5,775		4,662		6,785			(1,123)		587		0001
Purchased Call/S&P 500 INDEX/SPXF171S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/20/2027	1	269,194	.7433		11,270		10,140		11,491			(1,238)		1,268		0001
Purchased Call/S&P 500 INDEX/SPXE05552	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/01/2026	03/30/2027	1	283,462	.6344		13,079		9,854		17,275			(3,243)		1,226		0001
Purchased Call/S&P 500 INDEX/SPXF17D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/22/2027	1	711,855	.7138		29,587		24,245		34,856			(5,527)		3,205		0001
Purchased Call/S&P 500 INDEX/SPXB21GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	1	708,859	.7174		33,091		27,423		39,094			(5,727)		3,219		0001
Purchased Call/S&P 500 INDEX/SPXE05B8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/27/2026	05/27/2027	1	596,109	7520.36		28,554		25,958		28,182			(2,660)		2,838		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	1,770,297	7511.35		83,381		80,395		82,523			(3,198)		8,680		0001
Purchased Call/S&P 500 INDEX/SPXB21JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/04/2027	1	441,266	7384		21,575		20,313		22,236			(1,315)		2,126		0001
Purchased Call/S&P 500 INDEX/SPXF17HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/12/2027	1	546,711	7401		23,325		20,296		23,875			(3,076)		2,543		0001
Purchased Call/S&P 500 INDEX/SPXE05BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/07/2027	1	81,561	7399		3,288		2,847		3,472			(447)		376		0001
Purchased Call/S&P 500 INDEX/SPXB21QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	695,045	7358.22		35,656		35,165		38,039			(586)		3,447		0001
Purchased Call/S&P 500 INDEX/SPXE056SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	339,289	7126		14,432		11,618		17,112			(2,838)		1,512		0001
Purchased Call/S&P 500 INDEX/SPXE055S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2027	1	766,263	6529		33,332		25,137		45,659			(8,242)		3,320		0001
Purchased Call/S&P 500 INDEX/SPXB21LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/11/2027	1	1,685,476	7394		81,414		78,022		84,638			(4,026)		8,205		0001
Purchased Call/S&P 500 INDEX/SPXB21MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	2,655,967	7500.58		125,893		123,087		124,932			(4,150)		13,041		0001
Purchased Call/S&P 500 INDEX/SPXE057SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/27/2026	04/23/2027	1	276,816	7165		11,808		9,736		13,570			(2,093)		1,249		0001
Purchased Call/S&P 500 INDEX/SPXF17FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2026	05/05/2027	1	1,012,716	7259.22		46,180		39,183		51,397			(7,085)		4,659		0001
Purchased Call/S&P 500 INDEX/SPXE05C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2026	06/09/2027	1	2,343,913	7386.65		111,336		105,202		117,572			(6,406)		11,377		0001
Purchased Call/S&P 500 INDEX/SPXF17FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	472,665	7365.12		21,364		18,186		22,685			(3,219)		2,178		0001
Purchased Call/S&P 500 INDEX/SPXF17FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2027	1	178,457	7259		7,880		6,705		8,331			(1,191)		821		0001
Purchased Call/S&P 500 INDEX/SPXF17NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/25/2027	1	742,690	7354		38,220		38,220		39,246			(106)		3,688		0001
Purchased Call/S&P 500 INDEX/SPXF17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	1,269,792	7398.93		56,887		48,986		59,830			(8,283)		5,861		0001
Purchased Call/S&P 500 INDEX/SPXF17NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	1,895,041	7354.02		90,393		90,142		96,890			(993)		9,410		0001
Purchased Call/S&P 500 INDEX/SPXF17HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/11/2027	1	100,125	7413		4,164		3,622		4,261			(551)		465		0001
Purchased Call/S&P 500 INDEX/SPXE05AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	2,326,722	7473.47		103,539		93,445		105,185			(11,093)		10,978		0001
Purchased Call/S&P 500 INDEX/SPXF17GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	933,698	7337.11		42,110		36,161		45,558			(6,230)		4,309		0001
Purchased Call/S&P 500 INDEX/SPXE05BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/26/2027	1	317,048	7519		13,103		11,909		12,904			(1,224)		1,507		0001
Purchased Call/S&P 500 INDEX/SPXE05AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,066,177	7446		45,445		41,015		45,719			(4,869)		5,030		0001
Purchased Call/S&P 500 INDEX/SPXB21KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/10/2027	1	1,395,973	7267		69,662		66,566		73,798			(3,636)		6,786		0001
Purchased Call/S&P 500 INDEX/SPXE057SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/29/2026	04/28/2027	1	363,262	7139		15,450		12,846		17,949			(2,632)		1,652		0001
Purchased Call/S&P 500 INDEX/SPXB21NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	990,685	7420		49,225		48,128		49,065			(1,623)		4,864		0001
Purchased Call/S&P 500 INDEX/SPXF17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	1,183,392	7209		51,538		43,378		57,267			(8,495)		5,400		0001
Purchased Call/S&P 500 INDEX/SPXF17NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	798,222	7358		38,671		38,564		41,309			(425)		3,964		0001
Purchased Call/S&P 500 INDEX/SPXF17FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2027	1	1,817,215	7259		96,015		81,692		101,894			(14,508)		8,360		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	1	2,152,366	7420.1		97,717		95,274		106,637			(3,480)		10,568		0001
Purchased Call/S&P 500 INDEX/SPXF17JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	349,636	7564		14,463		13,298		13,839			(1,271)		1,667		0001
Purchased Call/S&P 500 INDEX/SPXF170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	1,395,421	7499.36		66,701		66,701		66,516					6,977		0001
Purchased Call/S&P 500 INDEX/SPXE059$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/11/2027	1	260,724	7413		10,656		9,243		11,256			(1,435)		1,211		0001
Purchased Call/S&P 500 INDEX/SPXE058$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/28/2027	1	241,301	7139		10,525		8,824		11,738			(1,769)		1,097		0001
Purchased Call/S&P 500 INDEX/SPXE056$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	334,253	7126		13,993		11,296		16,716			(2,721)		1,490		0001
Purchased Call/S&P 500 INDEX/SPXF17JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2027	1	12,487	7610		593		550		560			(44)		60		0001
Purchased Call/S&P 500 INDEX/SPXF17K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	502,017	7584		22,710		21,322		23,322			(1,560)		2,419		0001
Purchased Call/S&P 500 INDEX/SPXE05C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2027	1	1,134,354	7387		49,599		46,996		55,928			(2,725)		5,506		0001
Purchased Call/S&P 500 INDEX/SPXK00S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/16/2027	1	320,185	7511		16,391		16,025		16,325			(542)		1,570		0001
Purchased Call/S&P 500 INDEX/SPXK00HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	56,462	6817		2,440		1,916		3,051			(527)		249		0001
Purchased Call/S&P 500 INDEX/SPXE056$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	92,958	7037		4,118		3,315		4,803			(810)		414		0001
Purchased Call/S&P 500 INDEX/SPXK00LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/06/2027	1	249,733	7365		10,316		8,855		11,159			(1,530)		1,151		0001
Purchased Call/S&P 500 INDEX/SPXF17KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/11/2026	06/11/2027	1	1,956,023	7394.3		89,390		85,428		94,362			(4,653)		9,522		0001
Purchased Call/S&P 500 INDEX/SPXF17JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	70,656	7584.31		3,561		3,334		3,342			(254)		340		0001
Purchased Call/S&P 500 INDEX/SPXK00SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	1,050,386	7357.49		48,528		48,259		51,499			(665)		5,216		0001
Purchased Call/S&P 500 INDEX/SPXP13HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/29/2026	05/28/2027	1	1,390,585	7580.06		61,742		56,768		58,744			(5,428)		6,631		0001
Purchased Call/S&P 500 INDEX/SPXK00QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2026	06/10/2027	1	1,447,009	7266.99		71,772		68,015		80,565			(3,933)		7,034		0001
Purchased Call/S&P 500 INDEX/SPXK00I$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/13/2027	1	582,964	6886		28,220		22,296		34,308			(5,970)		2,585		0001
Purchased Call/S&P 500 INDEX/SPXK00PS$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/01/2027	1	507,907	7600		23,695		21,927		21,914			(1,823)		2,437		0001
Purchased Call/S&P 500 INDEX/SPXK000S$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2026	05/27/2027	1	100,013	7520		4,226		3,874		4,070			(383)		476		0001
Purchased Call/S&P 500 INDEX/SPXK00LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/04/2027	1	938,832	7201		41,549		35,237		45,574			(6,392)		4,312		0001
Purchased Call/S&P 500 INDEX/SPXK00H$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2027	1	358,660	6617		16,434		12,711		20,758			(3,747)		1,573		0001
Purchased Call/S&P 500 INDEX/SPX915$$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	917,998	7408		37,238		32,881		39,445			(4,436)		4,284		0001
Purchased Call/S&P 500 INDEX/SPXF17L$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	2,732,844	7431.46		128,990		123,616		133,715			(6,379)		13,304		0001
Purchased Call/S&P 500 INDEX/SPXK00S$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/22/2027	1	1,318,665	7473		59,791		58,800		63,157			(1,150)		6,521		0001
Purchased Call/S&P 500 INDEX/SPXF17MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	773,431	7365.46		34,727		34,153		36,728			(666)		3,830		0001
Purchased Call/S&P 500 INDEX/SPX915$$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/19/2027	1	1,242,897	7353.61		55,930		49,613		59,719			(6,436)		5,846		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	276,643	7501.24		12,200		10,713		12,109			(1,571)		1,291		0001
Purchased Call/S&P 500 INDEX/SPX915TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2026	05/28/2027	1	969,610	7563.63		43,148		39,562		40,836			(3,901)		4,624		0001
Purchased Call/S&P 500 INDEX/SPXE057ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	1,139,869	7209.01		52,320		43,914		59,362			(8,744)		5,201		0001
Purchased Call/S&P 500 INDEX/SPXK001$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/16/2027	1	458,742	7041		20,493		16,451		23,727			(4,166)		2,045		0001
Purchased Call/S&P 500 INDEX/SPXF17KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	194,743	7554		9,624		9,010		9,015			(687)		937		0001
Purchased Call/S&P 500 INDEX/SPXF17FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/04/2026	04/30/2027	1	1,014,231	7230		44,646		37,682		50,864			(7,049)		4,628		0001
Purchased Call/S&P 500 INDEX/SPXF17LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	1,594,424	7511		74,097		72,239		74,241			(2,646)		7,818		0001
Purchased Call/S&P 500 INDEX/SPXK00T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/24/2027	1	550,247	7358		27,334		27,182		29,158			(375)		2,729		0001
Purchased Call/S&P 500 INDEX/SPX915OSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	558,718	6583		23,953		18,348		32,270			(5,640)		2,429		0001
Purchased Call/S&P 500 INDEX/SPXE05B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/11/2026	05/07/2027	1	209,504	7399		8,735		7,543		9,146			(1,210)		967		0001
Purchased Call/S&P 500 INDEX/SPXF17ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	1,661,050	7230.12		75,744		63,751		85,514			(12,485)		7,580		0001
Purchased Call/S&P 500 INDEX/SPXP139SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	412,605	6825		17,540		13,740		22,431			(3,903)		1,817		0001
Purchased Call/S&P 500 INDEX/SPX915SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/18/2027	1	569,874	7403		23,468		20,810		24,735			(2,708)		2,676		0001
Purchased Call/S&P 500 INDEX/SPXK001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/15/2027	1	148,525	7023		6,592		5,288		7,611			(1,344)		661		0001
Purchased Call/S&P 500 INDEX/SPXK00HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	54,987	6825		2,394		1,880		3,002			(517)		242		0001
Purchased Call/S&P 500 INDEX/SPXK00K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	217,133	7108		9,505		7,815		10,907			(1,750)		979		0001
Purchased Call/S&P 500 INDEX/SPXF171SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	2,089,685	7473		92,731		83,924		91,999			(9,016)		9,859		0001
Purchased Call/S&P 500 INDEX/SPX915RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	720,182	7408.5		32,120		28,284		33,497			(4,059)		3,361		0001
Purchased Call/S&P 500 INDEX/SPXF17GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/07/2027	1	179,108	7337		7,661		6,616		8,003			(1,061)		827		0001
Purchased Call/S&P 500 INDEX/SPXF17BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/13/2027	1	4,748	6886		212		168		250			(44)		21		0001
Purchased Call/S&P 500 INDEX/SPXF17CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/14/2027	1	152,601	6967		6,659		5,324		7,901			(1,376)		678		0001
Purchased Call/S&P 500 INDEX/SPXF17A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/02/2027	1	427,112	6583		17,890		13,704		24,317			(4,212)		1,857		0001
Purchased Call/S&P 500 INDEX/SPXF17JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	2,470,000	7553.68		115,843		107,546		111,466			(8,569)		11,884		0001
Purchased Call/S&P 500 INDEX/SPXK00K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	04/29/2027	1	124,114	7136		5,492		4,607		6,147			(920)		565		0001
Purchased Call/S&P 500 INDEX/SPXF17FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/29/2027	1	133,331	7136		6,006		5,052		6,621			(993)		607		0001
Purchased Call/S&P 500 INDEX/SPXP13JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	2,156,524	7383.74		102,219		95,972		108,114			(7,021)		10,391		0001
Purchased Call/S&P 500 INDEX/SPXP13FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	1,061,660	7445.72		47,669		42,902		48,751			(5,224)		5,009		0001
Purchased Call/S&P 500 INDEX/SPXF170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	830,077	7108.4		38,267		31,376		45,093			(7,129)		3,744		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/14/2027	1	602,568	6967		26,635		21,116		31,771			(5,561)		2,676		0001
Purchased Call/S&P 500 INDEX/SPXE05C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2026	06/21/2027	1	511,097	7501		24,878		24,397		24,904			(547)		2,524		0001
Purchased Call/S&P 500 INDEX/SPXP13I$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	1,364,654	7609.78		60,727		56,210		56,497			(4,659)		6,556		0001
Purchased Call/S&P 500 INDEX/SPXF17GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	760,551	7337		32,802		28,246		34,312			(4,776)		3,510		0001
Purchased Call/S&P 500 INDEX/SPXF17ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2026	04/28/2027	1	1,082,110	7138.8		49,669		41,185		58,013			(8,573)		4,922		0001
Purchased Call/S&P 500 INDEX/SPXE17C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	742,975	6585	38,083			7,638		60,209			(19,094)		1,661		0001
Purchased Call/S&P 500 INDEX/SPXC05X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	209,781	6363	10,530			675		18,238			(5,280)		269		0001
Purchased Call/S&P 500 INDEX/SPXC05X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	93,088	6306	4,520			250		7,867			(2,248)		112		0001
Purchased Call/S&P 500 INDEX/SPXE177SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	359,806	6370	19,500			2,762		30,848			(9,696)		679		0001
Purchased Call/S&P 500 INDEX/SPXE171SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	253,277	6297	12,581			561		21,757			(6,308)		273		0001
Purchased Call/S&P 500 INDEX/SPX915FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	120,169	6600	6,179			1,339		9,411			(3,073)		280		0001
Purchased Call/S&P 500 INDEX/SPXE178SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	1,711,358	6439	87,597			13,309		145,368			(43,558)		3,352		0001
Purchased Call/S&P 500 INDEX/SPXC05X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	1	189,320	6390	9,181			685		16,061			(4,565)		262		0001
Purchased Call/S&P 500 INDEX/SPX915FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	566,017	6615	28,458			5,975		44,276			(14,151)		1,300		0001
Purchased Call/S&P 500 INDEX/SPX915ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	299,793	6481	15,368			2,440		24,751			(7,642)		598		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	299,832	6330	14,875			1,397		26,404			(7,397)		464		0001
Purchased Call/S&P 500 INDEX/SPX915DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/11/2026	1	314,765	6373	17,061			1,938		27,392			(8,507)		534		0001
Purchased Call/S&P 500 INDEX/SPX915DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2026	1	306,903	6456	15,495			1,851		26,025			(7,705)		533		0001
Purchased Call/S&P 500 INDEX/SPX915HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	1,015,256	6644	51,143			12,251		77,807			(25,642)		2,478		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/28/2026	1	151,890	6390	7,493			560		13,522			(3,736)		210		0001
Purchased Call/S&P 500 INDEX/SPX915GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2025	09/18/2026	1	242,689	6664	12,527			2,764		19,530			(6,298)		568		0001
Purchased Call/S&P 500 INDEX/SPXE17ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	401,497	6416	20,477			3,564		33,903			(10,182)		841		0001
Purchased Call/S&P 500 INDEX/SPXE179ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	530,682	6502	25,800			4,168		44,359			(12,829)		1,067		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	158,728	6263	7,700			171		13,422			(3,829)		125		0001
Purchased Call/S&P 500 INDEX/SPXE17ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	198,507	6694	9,594			2,200		15,390			(4,771)		476		0001
Purchased Call/S&P 500 INDEX/SPX915B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/01/2026	1	532,084	6198	27,834					46,759			(13,879)		139		0001
Purchased Call/S&P 500 INDEX/SPXE172$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	121,872	6359	6,026			368		10,396			(2,996)		153		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD051$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	783,892	.6389	38,978			4,017		67,899			(19,543)		1,265		0001
Purchased Call/S&P 500 INDEX/SPXE17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/18/2026	1	434,313	.6664	22,195			4,884		34,226			(11,128)		1,017		0001
Purchased Call/S&P 500 INDEX/SPXD051$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	968,036	.6373	51,251			5,805		84,193			(25,485)		1,642		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	1	737,339	.6280	35,163			879		63,075			(17,485)		610		0001
Purchased Call/S&P 500 INDEX/SPXD050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	39,968	.6341	2,112			217		3,544			(1,050)		64		0001
Purchased Call/S&P 500 INDEX/SPXD053$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	1	135,081	.6497	6,680			1,082		12,242			(3,359)		272		0001
Purchased Call/S&P 500 INDEX/SPXD17W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/07/2026	1	872,145	.6230	42,592			706		75,482			(21,179)		604		0001
Purchased Call/S&P 500 INDEX/SPXD057$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	251,301	.6605	13,021			3,110		19,961			(6,475)		613		0001
Purchased Call/S&P 500 INDEX/SPXE170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/15/2026	1	279,066	.6244	13,609			526		23,351			(6,767)		283		0001
Purchased Call/S&P 500 INDEX/SPXE176$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/18/2026	1	319,102	.6449	15,493			2,060		27,299			(7,725)		585		0001
Purchased Call/S&P 500 INDEX/SPXD055$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	499,266	.6615	24,620			5,183		39,690			(12,276)		1,147		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	215,293	.6299	11,742			1,135		20,008			(5,839)		338		0001
Purchased Call/S&P 500 INDEX/SPXE17A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	08/31/2026	1	549,140	.6460	27,110			4,594		46,431			(13,555)		1,132		0001
Purchased Call/S&P 500 INDEX/SPXD055$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	284,718	.6607	14,224			3,025		22,814			(7,073)		658		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	70,008	.6464	3,553			550		5,904			(1,767)		138		0001
Purchased Call/S&P 500 INDEX/SPXD057$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	1	2,136,005	.6661	109,051			27,112		167,077			(54,226)		5,333		0001
Purchased Call/S&P 500 INDEX/SPXD052$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	286,083	.6453	15,021			1,841		26,001			(7,531)		502		0001
Purchased Call/S&P 500 INDEX/SPXE176$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/19/2026	1	184,912	.6411	9,635			1,304		16,668			(4,791)		342		0001
Purchased Call/S&P 500 INDEX/SPX915GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	825,345	.6641	40,277			9,510		63,325			(20,028)		2,003		0001
Purchased Call/S&P 500 INDEX/SPX915G$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	761,648	.6632	38,831			8,521		58,808			(19,309)		1,783		0001
Purchased Call/S&P 500 INDEX/SPXD054$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	903,911	.6495	46,629			8,913		75,288			(23,250)		1,979		0001
Purchased Call/S&P 500 INDEX/SPX915FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/16/2026	1	304,535	.6607	15,579			3,341		23,846			(7,768)		704		0001
Purchased Call/S&P 500 INDEX/SPX915C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	249,029	.6238	13,282			1,110		21,906			(6,659)		363		0001
Purchased Call/S&P 500 INDEX/SPXC05XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	433,362	.6389	21,055			1,349		37,087			(10,557)		556		0001
Purchased Call/S&P 500 INDEX/SPXE175$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2026	1	313,466	.6345	15,514			1,551		27,393			(7,714)		499		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	70,072	.6371	3,520			272		6,241			(1,750)		99		0001
Purchased Call/S&P 500 INDEX/SPXC05X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	47,952	.6362	2,425			155		4,128			(1,206)		61		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	49,997	6502	2,442			441		4,149			(1,214)		106		0001
Purchased Call/S&P 500 INDEX/SPX915D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	63,361	6468	3,172			388		5,344			(1,577)		111		0001
Purchased Call/S&P 500 INDEX/SPX915ES$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/20/2026	1	444,882	6400	22,235			3,088		37,747			(11,057)		831		0001
Purchased Call/S&P 500 INDEX/SPXD054$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	666,051	6513	33,600			6,497		54,627			(16,708)		1,469		0001
Purchased Call/S&P 500 INDEX/SPXE171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	248,915	6297	12,407			551		21,848			(6,169)		269		0001
Purchased Call/S&P 500 INDEX/SPXD056$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	754,840	6668	36,875			8,557		59,025			(18,336)		1,821		0001
Purchased Call/S&P 500 INDEX/SPXD17X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	824,998	6226	40,662			786		70,765			(20,219)		611		0001
Purchased Call/S&P 500 INDEX/SPXE170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	364,511	6264	18,290			762		31,002			(9,095)		382		0001
Purchased Call/S&P 500 INDEX/SPXE17A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	261,786	6460	12,538			2,031		21,853			(6,304)		526		0001
Purchased Call/S&P 500 INDEX/SPX915ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	209,460	6449	10,157			1,347		17,684			(5,050)		384		0001
Purchased Call/S&P 500 INDEX/SPXE172$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	417,172	6310	20,795			1,206		35,130			(10,340)		512		0001
Purchased Call/S&P 500 INDEX/SPX915E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2025	09/03/2026	1	154,889	6435	8,187			1,455		12,828			(4,071)		327		0001
Purchased Call/S&P 500 INDEX/SPXE17BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	999,893	6486	50,022			9,057		82,215			(25,080)		2,126		0001
Purchased Call/S&P 500 INDEX/SPXD05C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	250,435	6699	12,808			4,020		18,637			(6,369)		700		0001
Purchased Call/S&P 500 INDEX/SPXD05C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	101,639	6699	4,428			1,390		6,309			(2,202)		284		0001
Purchased Call/S&P 500 INDEX/SPXD05E$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	1	92,671	6875	3,884			1,270		5,405			(1,937)		265		0001
Purchased Call/S&P 500 INDEX/SPXE171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	1	67,489	6671	2,755			811		4,236			(1,370)		183		0001
Purchased Call/S&P 500 INDEX/SPXE17H$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/09/2026	1	957,448	6553	51,748			14,455		75,757			(26,018)		2,518		0001
Purchased Call/S&P 500 INDEX/SPXD05A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	446,701	6553	23,712			6,605		35,367			(11,889)		1,175		0001
Purchased Call/S&P 500 INDEX/SPXD058$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	426,976	6715	21,477			5,548		32,638			(10,680)		1,083		0001
Purchased Call/S&P 500 INDEX/SPXD05R$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	305,404	6930	12,177			5,987		16,320			(6,123)		1,063		0001
Purchased Call/S&P 500 INDEX/SPXE171$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	1	174,954	6671	8,488			2,499		13,415			(4,221)		474		0001
Purchased Call/S&P 500 INDEX/SPXE17F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/30/2026	1	786,120	6688	40,447			10,168		60,833			(20,112)		1,973		0001
Purchased Call/S&P 500 INDEX/SPXD050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	16,242	6801	687			321		969			(342)		55		0001
Purchased Call/S&P 500 INDEX/SPX9151$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	140,438	6875	6,241			2,034		8,341			(3,103)		401		0001
Purchased Call/S&P 500 INDEX/SPXD05C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/21/2026	1	100,195	6735	4,939			1,541		7,291			(2,463)		279		0001
Purchased Call/S&P 500 INDEX/SPX915H$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	125,709	6735	6,006			1,847		9,046			(2,995)		348		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9151$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	612,454	.6875	30,832			10,050		41,762			(15,331)		1,749		0001
Purchased Call/S&P 500 INDEX/SPX9151ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	20,010	.6720	838			299		1,202			(417)		59		0001
Purchased Call/S&P 500 INDEX/SPX9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	231,065	.6735	11,087			3,430		16,686			(5,513)		643		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/24/2025	10/23/2026	1	409,422	.6738	21,374			6,768		30,493			(10,628)		1,149		0001
Purchased Call/S&P 500 INDEX/SPX915K$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/18/2026	1	121,494	.6834	5,250			2,486		6,840			(2,632)		416		0001
Purchased Call/S&P 500 INDEX/SPX9151$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	13,392	.6772	686			239		945			(341)		39		0001
Purchased Call/S&P 500 INDEX/SPX9151$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	199,868	.6772	8,715			3,033		11,780			(4,334)		589		0001
Purchased Call/S&P 500 INDEX/SPXD05JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	438,438	.6813	18,936			7,775		25,942			(9,468)		1,396		0001
Purchased Call/S&P 500 INDEX/SPX9151SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2025	10/28/2026	1	462,469	.6883	21,715			7,198		30,736			(10,828)		1,326		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/24/2025	10/23/2026	1	87,464	.6738	3,854			1,220		5,391			(1,916)		245		0001
Purchased Call/S&P 500 INDEX/SPXE17R$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	393,547	.6775	18,346			8,663		24,783			(9,123)		1,347		0001
Purchased Call/S&P 500 INDEX/SPX915JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	375,649	.6832	15,896			5,796		21,622			(7,904)		1,134		0001
Purchased Call/S&P 500 INDEX/SPXD05JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	131,200	.6539	5,839			2,303		8,302			(2,903)		411		0001
Purchased Call/S&P 500 INDEX/SPXD05HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	299,950	.6737	14,887			5,583		21,794			(7,403)		915		0001
Purchased Call/S&P 500 INDEX/SPXD05KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	1	22,751	.6827	975			415		1,331			(485)		74		0001
Purchased Call/S&P 500 INDEX/SPXD05HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	320,097	.6737	13,522			5,071		19,423			(6,724)		977		0001
Purchased Call/S&P 500 INDEX/SPX915JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	357,876	.6766	15,947			6,530		21,383			(7,929)		1,139		0001
Purchased Call/S&P 500 INDEX/SPX915HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	615,826	.6735	30,722			9,420		44,510			(15,277)		1,706		0001
Purchased Call/S&P 500 INDEX/SPXE17SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2025	12/22/2026	1	362,121	.6878	16,035			7,794		20,751			(7,996)		1,254		0001
Purchased Call/S&P 500 INDEX/SPXD05HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	74,791	.6735	3,475			1,307		5,448			(1,742)		228		0001
Purchased Call/S&P 500 INDEX/SPXE171S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/14/2026	1	581,538	.6645	28,778			8,417		45,006			(14,349)		1,567		0001
Purchased Call/S&P 500 INDEX/SPX0131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/24/2026	1	1,629,343	.6705	75,668			30,945		101,057			(37,939)		5,170		0001
Purchased Call/S&P 500 INDEX/SPXB217$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	1	15,159	.6856	635			275		858			(316)		50		0001
Purchased Call/S&P 500 INDEX/SPX915JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	284,630	.6832	14,088			5,137		19,495			(7,005)		859		0001
Purchased Call/S&P 500 INDEX/SPXB216$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	398,730	.6603	17,746			7,019		24,914			(8,898)		1,248		0001
Purchased Call/S&P 500 INDEX/SPXB214$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2025	10/15/2026	1	99,841	.6671	5,030			1,485		7,647			(2,508)		270		0001
Purchased Call/S&P 500 INDEX/SPXE170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/11/2026	1	103,552	.6827	4,303			1,954		5,914			(2,158)		347		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB217$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	288,615	.6850	12,097			5,208		16,672			(6,015)		943		0001
Purchased Call/S&P 500 INDEX/SPXD05A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	49,907	.6735	2,308			643		3,747			(1,157)		131		0001
Purchased Call/S&P 500 INDEX/SPXE17J$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	1	178,172	.6840	7,497			2,527		10,484			(3,759)		515		0001
Purchased Call/S&P 500 INDEX/SPXD059$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	664,064	.6737	30,188			8,409		49,458			(15,011)		1,747		0001
Purchased Call/S&P 500 INDEX/SPXE17T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/30/2026	1	114,554	.6897	4,655			2,360		6,367			(2,315)		406		0001
Purchased Call/S&P 500 INDEX/SPXE17I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/14/2026	1	52,060	.6644	2,171			635		3,305			(1,082)		140		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/10/2025	10/09/2026	1	116,193	.6736	4,522			1,260		7,208			(2,248)		306		0001
Purchased Call/S&P 500 INDEX/SPXD05E$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	1	112,648	.6875	5,640			1,843		7,986			(2,812)		322		0001
Purchased Call/S&P 500 INDEX/SPXD051$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	249,134	.6617	10,682			4,131		15,610			(5,312)		774		0001
Purchased Call/S&P 500 INDEX/SPXD059$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/06/2026	1	498,731	.6740	25,081			6,739		37,612			(12,506)		1,292		0001
Purchased Call/S&P 500 INDEX/SPXD05G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	545,609	.6728	28,940			10,347		40,119			(14,510)		1,622		0001
Purchased Call/S&P 500 INDEX/SPXE17K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	1	665,261	.6852	27,331			9,437		40,361			(13,590)		1,954		0001
Purchased Call/S&P 500 INDEX/SPXE17S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/22/2026	1	245,238	.6878	11,209			5,403		14,816			(5,574)		849		0001
Purchased Call/S&P 500 INDEX/SPXD05MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	411,648	.6841	17,953			7,984		23,742			(8,927)		1,371		0001
Purchased Call/S&P 500 INDEX/SPXD051$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	692,082	.6672	29,667			11,391		44,389			(14,752)		2,143		0001
Purchased Call/S&P 500 INDEX/SPXE17S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/29/2026	1	1,619,039	.6908	68,683			34,436		91,971			(34,153)		5,716		0001
Purchased Call/S&P 500 INDEX/SPXD051$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	32,159	.6617	1,645			636		2,458			(818)		100		0001
Purchased Call/S&P 500 INDEX/SPXD05MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	93,258	.6900	3,809			1,725		5,274			(1,894)		313		0001
Purchased Call/S&P 500 INDEX/SPXD05B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	1,304,282	.6629	66,811			19,858		100,079			(33,222)		3,547		0001
Purchased Call/S&P 500 INDEX/SPXD05E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	150,060	.6891	7,332			2,410		10,400			(3,646)		430		0001
Purchased Call/S&P 500 INDEX/SPXD05KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	319,264	.6813	13,573			5,736		18,668			(6,749)		1,037		0001
Purchased Call/S&P 500 INDEX/SPXD05B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	44,995	.6629	1,955			581		2,864			(972)		122		0001
Purchased Call/S&P 500 INDEX/SPXE17S$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2025	12/23/2026	1	185,040	.6910	7,819			3,811		10,171			(3,888)		642		0001
Purchased Call/S&P 500 INDEX/SPXD05B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	117,603	.6664	5,209			1,553		7,416			(2,612)		320		0001
Purchased Call/S&P 500 INDEX/SPXE170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2026	1	409,385	.6817	17,277			7,971		24,140			(8,591)		1,389		0001
Purchased Call/S&P 500 INDEX/SPXD05E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	460,090	.6792	20,248			6,430		27,833			(10,152)		1,291		0001
Purchased Call/S&P 500 INDEX/SPXD05F$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	50,065	.6793	2,057			726		3,008			(1,023)		148		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB216SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2026	1	216,629	.6705	9,428			3,813		13,211			(4,688)		687		0001
Purchased Call/S&P 500 INDEX/SPXD059SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	1,486,538	.6715	76,131			20,610		112,848			(37,857)		3,871		0001
Purchased Call/S&P 500 INDEX/SPXD05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	185,932	.6851	7,202			2,681		10,970			(3,581)		565		0001
Purchased Call/S&P 500 INDEX/SPXD05BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	418,865	.6664	21,963			6,546		31,971			(11,012)		1,139		0001
Purchased Call/S&P 500 INDEX/SPXD051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	833,020	.6637	34,333			13,447		51,881			(17,072)		2,598		0001
Purchased Call/S&P 500 INDEX/SPXD05HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	682,848	.6734	26,998			10,153		41,331			(13,537)		2,084		0001
Purchased Call/S&P 500 INDEX/SPXD058SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	322,909	.6716	16,426			4,255		24,630			(8,236)		819		0001
Purchased Call/S&P 500 INDEX/SPXD059SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	24,837	.6749	1,034			285		1,542			(514)		65		0001
Purchased Call/S&P 500 INDEX/SPX915HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2025	10/01/2026	1	2,537,121	.6711	127,983			32,707		188,729			(63,640)		6,403		0001
Purchased Call/S&P 500 INDEX/SPXD05ASI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	836,524	.6645	42,746			12,399		64,470			(21,255)		2,254		0001
Purchased Call/S&P 500 INDEX/SPXB216SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	65,793	.6603	3,458			1,368		4,937			(1,734)		206		0001
Purchased Call/S&P 500 INDEX/SPXD05LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	465,659	.6866	19,200			8,343		26,711			(9,627)		1,527		0001
Purchased Call/S&P 500 INDEX/SPXE17HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	2,654,682	.6655	134,814			38,731		205,436			(67,037)		7,119		0001
Purchased Call/S&P 500 INDEX/SPXB217SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	1	20,001	.6887	843			379		1,124			(419)		67		0001
Purchased Call/S&P 500 INDEX/SPXD05ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	71,975	.6644	3,106			901		4,572			(1,545)		194		0001
Purchased Call/S&P 500 INDEX/SPXD05MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	931,563	.6847	40,093			17,720		54,984			(19,936)		3,093		0001
Purchased Call/S&P 500 INDEX/SPXD05GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	298,648	.6728	13,383			4,785		18,247			(6,710)		888		0001
Purchased Call/S&P 500 INDEX/SPX915HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	100,016	.6735	4,231			1,297		5,981			(2,104)		277		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	10/07/2025	10/06/2026	1	3,343,756	.6740	163,138			43,714		252,422			(81,121)		8,663		0001
Purchased Call/S&P 500 INDEX/SPXB213SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	301,344	.6716	14,916			3,875		22,932			(7,500)		765		0001
Purchased Call/S&P 500 INDEX/SPXD058SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	100,001	.6715	5,085			1,317		7,620			(2,550)		254		0001
Purchased Call/S&P 500 INDEX/SPXD059SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	374,668	.6747	18,390			5,071		28,066			(9,144)		981		0001
Purchased Call/S&P 500 INDEX/SPX013GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	11/13/2025	11/11/2026	1	1,442,505	.6840	56,896			21,078		85,846			(28,370)		4,370		0001
Purchased Call/S&P 500 INDEX/SPX915HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/14/2025	09/16/2026	1	788,828	.6611	40,833			9,386		61,596			(21,931)		1,823		0001
Purchased Call/S&P 500 INDEX/SPXF174SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/09/2027	1	69,655	.6796	2,979			2,065		3,894			(917)		289		0001
Purchased Call/S&P 500 INDEX/SPXB21ASO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2026	02/09/2027	1	229,522	.6965	9,481			5,841		12,184			(3,647)		899		0001
Purchased Call/S&P 500 INDEX/SPX915NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/18/2027	1	325,683	.6871	13,629			8,783		17,692			(4,905)		1,301		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE054$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	1	32,999	.6581		1,398		1,024		1,927			(376)		141		0001
Purchased Call/S&P 500 INDEX/SPXE054$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/19/2027	1	89,960	.6506		3,966		2,892		5,383			(1,080)		381		0001
Purchased Call/S&P 500 INDEX/SPXE052$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/09/2027	1	458,524	.6796		19,163		13,324		25,930			(5,860)		1,905		0001
Purchased Call/S&P 500 INDEX/SPXF173$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	199,810	.6831		8,159		5,598		11,050			(2,600)		824		0001
Purchased Call/S&P 500 INDEX/SPXF173$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/26/2027	1	199,927	.6909		8,246		5,497		10,985			(2,786)		812		0001
Purchased Call/S&P 500 INDEX/SPXF173$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/02/2027	1	84,225	.6882		3,445		2,322		4,609			(1,126)		345		0001
Purchased Call/S&P 500 INDEX/SPXF175$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/11/2027	1	1,108,796	.6776		43,194		30,441		61,885			(12,970)		4,625		0001
Purchased Call/S&P 500 INDEX/SPXE17V$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/08/2027	1	364,225	.6966		15,373		8,179		19,881			(7,197)		1,321		0001
Purchased Call/S&P 500 INDEX/SPXE050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/19/2027	1	131,864	.6862		5,475		3,563		7,069			(1,916)		528		0001
Purchased Call/S&P 500 INDEX/SPXE17X$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	100,086	.6969		4,084		2,405		5,345			(1,694)		382		0001
Purchased Call/S&P 500 INDEX/SPX013Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	423,800	.6872		18,424		11,925		23,466			(6,580)		1,697		0001
Purchased Call/S&P 500 INDEX/SPXK002$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	66,623	.6921		2,862		1,518		3,684			(1,352)		242		0001
Purchased Call/S&P 500 INDEX/SPXF177$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/24/2027	1	578,259	.6556		24,999		18,369		33,997			(6,662)		2,473		0001
Purchased Call/S&P 500 INDEX/SPXE17V$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/14/2027	1	22,496	.6927		963		528		1,246			(439)		83		0001
Purchased Call/S&P 500 INDEX/SPXF175$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	161,658	.6673		6,717		4,739		9,323			(2,011)		676		0001
Purchased Call/S&P 500 INDEX/SPXD05V$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/26/2027	1	20,971	.6950		878		507		1,109			(371)		80		0001
Purchased Call/S&P 500 INDEX/SPXD05U$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/22/2027	1	79,898	.6915		3,425		1,956		4,376			(1,470)		300		0001
Purchased Call/S&P 500 INDEX/SPXB21D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	64,468	.6477		2,564		1,907		3,833			(671)		276		0001
Purchased Call/S&P 500 INDEX/SPXB21D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	571,441	.6632		25,337		17,926		33,557			(7,440)		2,388		0001
Purchased Call/S&P 500 INDEX/SPXD05W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/02/2027	1	550,590	.6973		22,351		13,337		30,001			(9,026)		2,123		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	119,979	.6833		5,064		3,197		6,671			(1,871)		473		0001
Purchased Call/S&P 500 INDEX/SPXD05X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	224,986	.6798		10,116		6,154		12,853			(4,002)		873		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/16/2027	1	36,751	.6836		1,561		992		2,057			(570)		146		0001
Purchased Call/S&P 500 INDEX/SPXD05X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/05/2027	1	126,786	.6932		5,270		3,215		6,674			(2,058)		492		0001
Purchased Call/S&P 500 INDEX/SPXB21A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2026	02/05/2027	1	189,468	.6932		7,932		4,852		10,120			(3,085)		735		0001
Purchased Call/S&P 500 INDEX/SPXB219$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/12/2027	1	209,148	.6977		8,549		4,605		11,218			(3,946)		766		0001
Purchased Call/S&P 500 INDEX/SPX013U$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/28/2027	1	144,268	.6978		5,980		3,515		7,770			(2,487)		550		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE052S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/05/2027	1	288,925	.6831		11,433		7,866		15,922			(3,579)		1,191		0001
Purchased Call/S&P 500 INDEX/SPXF174SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/11/2027	1	41,467	.6776		1,626		1,142		2,252			(491)		173		0001
Purchased Call/S&P 500 INDEX/SPXD05T S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/20/2027	1	717,273	.6797		32,254		18,238		41,241			(14,128)		2,681		0001
Purchased Call/S&P 500 INDEX/SPXD05T S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2027	1	221,656	.6876		9,284		5,261		12,070			(4,055)		831		0001
Purchased Call/S&P 500 INDEX/SPXD05U SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	75,011	.6913		3,212		1,829		4,209			(1,394)		282		0001
Purchased Call/S&P 500 INDEX/SPXK00A SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	02/24/2027	1	499,806	.6890		22,015		14,474		27,699			(7,560)		2,022		0001
Purchased Call/S&P 500 INDEX/SPXK00ES R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	48,861	.6506		2,160		1,570		2,906			(592)		207		0001
Purchased Call/S&P 500 INDEX/SPXE050S P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/23/2027	1	198,783	.6838		8,638		5,655		11,101			(2,990)		803		0001
Purchased Call/S&P 500 INDEX/SPXE17U S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/06/2027	1	564,143	.6945		23,665		12,356		31,379			(11,313)		2,035		0001
Purchased Call/S&P 500 INDEX/SPX9150S L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/16/2027	1	439,707	.6699		18,107		12,941		24,699			(5,188)		1,852		0001
Purchased Call/S&P 500 INDEX/SPX915M SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2026	02/17/2027	1	149,973	.6843		6,488		4,140		8,357			(2,353)		598		0001
Purchased Call/S&P 500 INDEX/SPXK00C SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/04/2027	1	599,459	.6870		24,258		16,576		32,593			(7,797)		2,466		0001
Purchased Call/S&P 500 INDEX/SPX0132S T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/01/2027	1	445,108	.6879		18,291		12,312		24,368			(5,996)		1,820		0001
Purchased Call/S&P 500 INDEX/SPXP133S X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/18/2027	1	56,805	.6625		2,432		1,757		3,304			(688)		240		0001
Purchased Call/S&P 500 INDEX/SPXP133S 8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/16/2027	1	399,809	.6699		16,704		11,905		22,217			(4,818)		1,684		0001
Purchased Call/S&P 500 INDEX/SPXE17T S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/05/2027	1	2,636	.6902		111		57		144			(53)		9		0001
Purchased Call/S&P 500 INDEX/SPXP135S F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	150,153	.6592		6,060		4,495		8,778			(1,598)		643		0001
Purchased Call/S&P 500 INDEX/SPXF179S S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/30/2027	1	324,023	.6344		15,304		11,499		20,846			(3,826)		1,401		0001
Purchased Call/S&P 500 INDEX/SPX013P SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	75,037	.6846		3,048		1,554		4,134			(1,503)		266		0001
Purchased Call/S&P 500 INDEX/SPX9150S 5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	55,765	7165.08		2,554		2,100		2,934			(470)		252		0001
Purchased Call/S&P 500 INDEX/SPX915S SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	135,678	.7501		5,402		4,756		5,487			(683)		633		0001
Purchased Call/S&P 500 INDEX/SPX915R SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/13/2027	1	578,432	.7444		24,561		21,559		24,458			(3,171)		2,695		0001
Purchased Call/S&P 500 INDEX/SPXB21H SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/20/2027	1	120,274	7432.97		5,400		4,805		5,575			(607)		567		0001
Purchased Call/S&P 500 INDEX/SPXB21H SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/19/2027	1	138,069	.7354		5,932		5,277		6,137			(668)		649		0001
Purchased Call/S&P 500 INDEX/SPXB21H SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	479,978	.7580		23,707		21,858		21,924			(1,904)		2,289		0001
Purchased Call/S&P 500 INDEX/SPX9150S X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/01/2027	1	99,936	.6575		4,281		3,277		5,754			(1,011)		434		0001
Purchased Call/S&P 500 INDEX/SPXB21ES C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/01/2027	1	250,057	.6575		10,518		8,006		14,593			(2,572)		1,085		0001
Purchased Call/S&P 500 INDEX/SPXB21F SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	86,023	7126.06		3,948		3,170		4,657			(803)		383		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/08/2027	1	1,572	.6783		69		54		87			(15)		7		0001
Purchased Call/S&P 500 INDEX/SPX915QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/29/2027	1	26,884	7135.95		1,237		1,029		1,430			(210)		122		0001
Purchased Call/S&P 500 INDEX/SPXE058ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	224,910	7400.96		10,188		8,841		10,710			(1,368)		1,046		0001
Purchased Call/S&P 500 INDEX/SPXB21F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/21/2027	1	456,582	.7064		20,103		16,327		23,383			(3,811)		2,052		0001
Purchased Call/S&P 500 INDEX/SPXF17ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/06/2027	1	143,819	.6612		5,936		4,575		8,278			(1,370)		630		0001
Purchased Call/S&P 500 INDEX/SPXE057$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/20/2027	1	222,089	.7109		9,402		7,610		11,178			(1,808)		997		0001
Purchased Call/S&P 500 INDEX/SPXB21FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/20/2027	1	157,201	.7109		6,620		5,373		7,749			(1,258)		705		0001
Purchased Call/S&P 500 INDEX/SPXE05C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2026	06/08/2027	1	89,942	.7406		4,306		4,069		4,580			(248)		436		0001
Purchased Call/S&P 500 INDEX/SPXE056SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	200,029	.7039		8,771		7,080		10,306			(1,705)		891		0001
Purchased Call/S&P 500 INDEX/SPXF171S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/20/2027	1	108,656	.7433		4,549		4,093		4,638			(500)		512		0001
Purchased Call/S&P 500 INDEX/SPXE055S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/30/2027	1	73,661	.6344		3,399		2,561		4,489			(843)		319		0001
Purchased Call/S&P 500 INDEX/SPXB21GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	1	18,492	.7174		863		715		1,020			(149)		84		0001
Purchased Call/S&P 500 INDEX/SPXE05BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/27/2027	1	598,528	7520.36		28,669		26,063		28,296			(2,671)		2,850		0001
Purchased Call/S&P 500 INDEX/SPXB21LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	119,790	7511.35		5,642		5,440		5,584			(216)		587		0001
Purchased Call/S&P 500 INDEX/SPXB210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	174,763	7358.22		8,965		8,842		9,565			(147)		867		0001
Purchased Call/S&P 500 INDEX/SPXE056SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	282,854	.7126		12,032		9,686		14,265			(2,366)		1,261		0001
Purchased Call/S&P 500 INDEX/SPXB21LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/11/2027	1	134,813	.7394		6,512		6,241		6,770			(322)		656		0001
Purchased Call/S&P 500 INDEX/SPXB21MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	386,517	7500.58		18,321		17,913		18,181			(604)		1,898		0001
Purchased Call/S&P 500 INDEX/SPXE057SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/27/2026	04/23/2027	1	253,118	.7165		10,797		8,902		12,408			(1,914)		1,142		0001
Purchased Call/S&P 500 INDEX/SPXE05CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2026	06/09/2027	1	160,932	7386.65		7,644		7,223		8,072			(440)		781		0001
Purchased Call/S&P 500 INDEX/SPXF17FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	91,601	7365.12		4,140		3,524		4,396			(624)		422		0001
Purchased Call/S&P 500 INDEX/SPXF17FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2027	1	215,263	.7259		9,506		8,088		10,049			(1,436)		990		0001
Purchased Call/S&P 500 INDEX/SPXF17NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/25/2027	1	168,612	.7354		8,677		8,677		8,910			(24)		837		0001
Purchased Call/S&P 500 INDEX/SPXF17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	196,145	7398.93		8,787		7,567		9,242			(1,279)		905		0001
Purchased Call/S&P 500 INDEX/SPXF17NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	427,947	7354.02		20,413		20,356		21,880			(224)		2,125		0001
Purchased Call/S&P 500 INDEX/SPXE05AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	323,176	7473.47		14,381		12,979		14,610			(1,541)		1,525		0001
Purchased Call/S&P 500 INDEX/SPXE05BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/26/2027	1	261,969	.7519		10,827		9,840		10,662			(1,011)		1,245		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	05/21/2027	1	311,205	.7446		13,265		11,972		13,345			(1,421)		1,468		0001
Purchased Call/S&P 500 INDEX/SPXB21K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/10/2027	1	541,204	.7267		27,007		25,807		28,611			(1,410)		2,631		0001
Purchased Call/S&P 500 INDEX/SPXB21N$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	676,338	.7420		33,606		32,857		33,496			(1,108)		3,321		0001
Purchased Call/S&P 500 INDEX/SPXF17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	84,986	.7209		3,701		3,115		4,113			(610)		388		0001
Purchased Call/S&P 500 INDEX/SPXF17NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	677,209	.7358		32,809		32,718		35,046			(361)		3,363		0001
Purchased Call/S&P 500 INDEX/SPXF17LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	1	3,509	7420.1		159		155		174			(6)		17		0001
Purchased Call/S&P 500 INDEX/SPXF170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	64,159	7499.36		3,067		3,067		3,058					321		0001
Purchased Call/S&P 500 INDEX/SPXE058S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/30/2026	04/28/2027	1	15,415	.7139		672		564		750			(113)		70		0001
Purchased Call/S&P 500 INDEX/SPXF17JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2027	1	199,827	.7610		9,489		8,807		8,959			(704)		960		0001
Purchased Call/S&P 500 INDEX/SPXX00LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/06/2027	1	169,649	.7365		7,008		6,015		7,581			(1,040)		782		0001
Purchased Call/S&P 500 INDEX/SPXF17KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/11/2026	06/11/2027	1	108,508	7394.3		4,959		4,739		5,235			(258)		528		0001
Purchased Call/S&P 500 INDEX/SPXF17JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	10,261	7584.31		517		484		485			(37)		49		0001
Purchased Call/S&P 500 INDEX/SPXX00SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	29,532	7357.49		1,364		1,357		1,448			(19)		147		0001
Purchased Call/S&P 500 INDEX/SPXP13HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	987,188	7580.06		43,831		40,300		41,703			(3,853)		4,708		0001
Purchased Call/S&P 500 INDEX/SPXF17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	33,274	7354.02		1,521		1,516		1,625			(17)		166		0001
Purchased Call/S&P 500 INDEX/SPXX001SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/13/2027	1	207,182	.6886		10,029		7,924		12,193			(2,122)		919		0001
Purchased Call/S&P 500 INDEX/SPXX00PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/01/2027	1	118,390	.7600		5,523		5,111		5,108			(425)		568		0001
Purchased Call/S&P 500 INDEX/SPXX000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2026	05/27/2027	1	42,515	.7520		1,796		1,647		1,730			(163)		202		0001
Purchased Call/S&P 500 INDEX/SPXX00LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/04/2027	1	863,182	.7201		38,201		32,397		41,902			(5,877)		3,965		0001
Purchased Call/S&P 500 INDEX/SPXX00HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2027	1	151,614	.6617		6,947		5,373		8,775			(1,584)		665		0001
Purchased Call/S&P 500 INDEX/SPX915SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	05/18/2026	05/14/2027	1	14,996	.7408		608		537		644			(72)		70		0001
Purchased Call/S&P 500 INDEX/SPXF17LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	43,213	7431.46		2,040		1,955		2,114			(101)		210		0001
Purchased Call/S&P 500 INDEX/SPXX00SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/22/2027	1	2,520,438	.7473		114,281		112,387		120,715			(2,198)		12,463		0001
Purchased Call/S&P 500 INDEX/SPX915SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	05/19/2026	05/19/2027	1	588,634	7353.61		26,489		23,497		28,283			(3,048)		2,769		0001
Purchased Call/S&P 500 INDEX/SPX915RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	05/14/2026	05/14/2027	1	39,473	7501.24		1,741		1,529		1,728			(224)		184		0001
Purchased Call/S&P 500 INDEX/SPX915TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	05/28/2026	05/28/2027	1	300,044	7563.63		13,352		12,242		12,636			(1,207)		1,431		0001
Purchased Call/S&P 500 INDEX/SPXE057ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/30/2026	04/30/2027	1	43,015	7209.01		1,974		1,657		2,240			(330)		196		0001
Purchased Call/S&P 500 INDEX/SPXF17KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	164,839	.7554		8,147		7,626		7,631			(582)		793		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/04/2026	04/30/2027	1	946,868	.7230		41,681		35,179		47,486			(6,581)		4,321		0001
Purchased Call/S&P 500 INDEX/SPXF17LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	354,636	.7511		16,481		16,068		16,513			(589)		1,739		0001
Purchased Call/S&P 500 INDEX/SPXK00TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/24/2027	1	231,042	.7358		11,477		11,414		12,243			(158)		1,146		0001
Purchased Call/S&P 500 INDEX/SPX9150SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	529,470	.6583		22,699		17,388		30,581			(5,345)		2,302		0001
Purchased Call/S&P 500 INDEX/SPXE058SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/11/2026	05/07/2027	1	105,270	.7399		4,389		3,790		4,596			(608)		486		0001
Purchased Call/S&P 500 INDEX/SPXP1398F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	10,003	.6825		425		333		544			(95)		44		0001
Purchased Call/S&P 500 INDEX/SPX915SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/18/2027	1	428,733	.7403		17,656		15,656		18,609			(2,037)		2,013		0001
Purchased Call/S&P 500 INDEX/SPXK001SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/15/2027	1	349,716	.7023		15,522		12,452		17,920			(3,164)		1,556		0001
Purchased Call/S&P 500 INDEX/SPXK00HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	202,197	.6825		8,803		6,915		11,038			(1,902)		890		0001
Purchased Call/S&P 500 INDEX/SPXK00KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	186,996	.7108		8,186		6,730		9,393			(1,507)		843		0001
Purchased Call/S&P 500 INDEX/SPXF17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	70,147	.7473		3,113		2,817		3,088			(303)		331		0001
Purchased Call/S&P 500 INDEX/SPX915RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	318,868	7408.5		14,222		12,523		14,831			(1,797)		1,488		0001
Purchased Call/S&P 500 INDEX/SPXF17GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/07/2027	1	99,875	.7337		4,272		3,689		4,462			(592)		461		0001
Purchased Call/S&P 500 INDEX/SPXF17CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/14/2027	1	17,051	.6967		744		595		883			(154)		76		0001
Purchased Call/S&P 500 INDEX/SPXK00KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	04/29/2027	1	249,961	.7136		11,060		9,278		12,379			(1,853)		1,139		0001
Purchased Call/S&P 500 INDEX/SPXE05C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2026	06/21/2027	1	420,365	.7501		20,462		20,066		20,483			(450)		2,076		0001
Purchased Call/S&P 500 INDEX/SPXP131$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	288,243	7609.78		12,827		11,873		11,933			(984)		1,385		0001
Purchased Call/S&P 500 INDEX/SPXK00HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/06/2027	1	431,770	.6612		22,270		17,212		28,322			(5,092)		1,891		0001
Purchased Call/S&P 500 INDEX/SPXK00HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2026	04/07/2027	1	1,436,686	.6616		69,673		54,341		85,459			(15,739)		6,303		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/21/2026	1	1,080,832	100	56,095			3,099		80,056			(27,893)		1,296		0001
Purchased Call/S&P 500 INDEX/SPXE178SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/27/2026	1	914,664	100	51,313			8,147		69,404			(25,515)		1,823		0001
Purchased Call/S&P 500 INDEX/SPXO134$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/15/2026	1	326,231	100	16,638			3,532		22,676			(8,319)		749		0001
Purchased Call/S&P 500 INDEX/SPXB212$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	977,743	100	51,820			12,884		68,281			(25,768)		2,441		0001
Purchased Call/S&P 500 INDEX/SPXD17W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/03/2025	07/01/2026	1	1,025,000	100	58,733					76,852			(29,285)		268		0001
Purchased Call/S&P 500 INDEX/SPXB211$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/02/2025	08/28/2026	1	923,000	100	50,396			8,165		71,245			(25,338)		1,855		0001
Purchased Call/S&P 500 INDEX/SPXE178SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/26/2026	1	815,000	100	46,863			7,330		63,159			(23,367)		1,610		0001
Purchased Call/S&P 500 INDEX/SPXO135$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/22/2026	1	349,324	100	16,837			3,861		23,419			(8,372)		838		0001
Purchased Call/S&P 500 INDEX/SPXO137$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/25/2026	1	626,249	100	33,442			8,011		44,472			(16,767)		1,529		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2025	07/15/2026	1	307,083	100	15,569			602		22,359			(7,742)		311		0001
Purchased Call/S&P 500 INDEX/SPXE174S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/28/2026	1	430,970	100	22,324			1,670		30,439			(11,131)		597		0001
Purchased Call/S&P 500 INDEX/SPXB211S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	08/31/2026	1	824,000	100	45,567			7,721		63,526			(22,784)		1,698		0001
Purchased Call/S&P 500 INDEX/SPXA21YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	604,373	100	29,796			1,324		42,757			(14,816)		652		0001
Purchased Call/S&P 500 INDEX/SPXO136ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/24/2026	1	1,121,016	100	60,759			14,346		83,394			(30,213)		2,721		0001
Purchased Call/S&P 500 INDEX/SPXO134S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/16/2026	1	387,846	100	20,168			4,290		27,362			(10,029)		896		0001
Purchased Call/S&P 500 INDEX/SPXE176SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/18/2026	1	338,921	100	17,963			2,388		24,584			(8,957)		621		0001
Purchased Call/S&P 500 INDEX/SPXN13HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	18,074	100	887			91		1,211			(441)		29		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2025	08/04/2026	1	349,059	100	17,348			1,629		25,019			(8,626)		540		0001
Purchased Call/S&P 500 INDEX/SPXB211S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	09/02/2026	1	789,000	100	44,342			7,717		60,856			(22,049)		1,652		0001
Purchased Call/S&P 500 INDEX/SPXE175SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/13/2026	1	582,607	100	32,451			3,876		44,465			(16,136)		1,011		0001
Purchased Call/S&P 500 INDEX/SPXB210SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2025	08/21/2026	1	605,000	100	33,578			4,770		46,963			(16,835)		1,142		0001
Purchased Call/S&P 500 INDEX/SPXD17XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	465,482	100	24,624			476		34,403			(12,244)		345		0001
Purchased Call/S&P 500 INDEX/SPXO136SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/23/2026	1	520,150	100	27,984			6,494		38,138			(13,915)		1,255		0001
Purchased Call/S&P 500 INDEX/SPXD17XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/07/2026	1	618,542	100	32,226			536		45,107			(16,069)		428		0001
Purchased Call/S&P 500 INDEX/SPXE174S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/24/2026	1	533,000	100	27,769			1,789		39,663			(14,001)		683		0001
Purchased Call/S&P 500 INDEX/SPXN130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	53,054	100	2,525			63		3,523			(1,256)		44		0001
Purchased Call/S&P 500 INDEX/SPXE17B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/08/2026	1	764,000	100	43,777			8,344		58,543			(21,768)		1,673		0001
Purchased Call/S&P 500 INDEX/SPXB213S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	1	750,132	100	40,807			10,571		53,256			(20,460)		1,903		0001
Purchased Call/S&P 500 INDEX/SPXE17PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2025	12/08/2026	1	441,530	100	18,942			8,372		23,891			(9,419)		1,466		0001
Purchased Call/S&P 500 INDEX/SPXB213SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/06/2026	1	1,117,000	100	52,164			14,213		74,765			(26,154)		2,894		0001
Purchased Call/S&P 500 INDEX/SPXB213S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	1	477,103	100	25,000			6,476		32,694			(12,535)		1,211		0001
Purchased Call/S&P 500 INDEX/SPXB214SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/20/2026	1	1,132,202	100	60,686			18,608		79,639			(30,176)		3,136		0001
Purchased Call/S&P 500 INDEX/SPXB212SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	09/30/2026	1	674,000	100	37,474			9,499		49,505			(18,686)		1,692		0001
Purchased Call/S&P 500 INDEX/SPXO13A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/13/2026	1	1,432,948	100	75,660			21,736		102,652			(37,622)		3,843		0001
Purchased Call/S&P 500 INDEX/SPXO13HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/18/2026	1	318,775	100	13,612			5,264		18,275			(6,768)		991		0001
Purchased Call/S&P 500 INDEX/SPXB216SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/25/2026	1	1,200,000	100	56,040			23,011		70,236			(28,020)		3,821		0001
Purchased Call/S&P 500 INDEX/SPXB213S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/06/2026	1	865,332	100	44,132			11,825		59,568			(21,945)		2,242		0001
Purchased Call/S&P 500 INDEX/SPXB213S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2025	10/01/2026	1	794,571	100	42,271			10,833		55,265			(21,077)		2,005		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB214ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	669,749	100	31,210			10,490		40,585			(15,519)		1,936		0001
Purchased Call/S&P 500 INDEX/SPXB21BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/22/2026	1	271,843	100	11,200			5,398		13,249			(5,569)		941		0001
Purchased Call/S&P 500 INDEX/SPX013ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	09/16/2026	1	1,153,000	100	63,992			14,708		87,165			(34,369)		2,665		0001
Purchased Call/S&P 500 INDEX/SPXB214SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/28/2025	10/27/2026	1	934,367	100	44,289			14,437		56,131			(22,023)		2,668		0001
Purchased Call/S&P 500 INDEX/SPX0130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/24/2026	1	2,970,000	100	137,214			67,836		167,601			(69,180)		10,341		0001
Purchased Call/S&P 500 INDEX/SPXB213SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/07/2026	1	1,080,094	100	57,245			15,497		75,237			(28,465)		2,813		0001
Purchased Call/S&P 500 INDEX/SPX013MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/22/2026	1	1,030,000	100	47,998			23,329		58,090			(23,933)		3,566		0001
Purchased Call/S&P 500 INDEX/SPXB213SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/08/2026	1	565,000	100	28,646			7,922		40,799			(14,283)		1,479		0001
Purchased Call/S&P 500 INDEX/SPX013GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/10/2026	1	797,451	100	39,155			14,277		51,485			(19,470)		2,407		0001
Purchased Call/S&P 500 INDEX/SPXK00A9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2026	02/25/2027	1	1,081,000	100		48,429		32,151		58,495			(16,498)		4,383		0001
Purchased Call/S&P 500 INDEX/SPXK009SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/19/2027	1	990,341	100		43,773		28,489		53,365			(15,321)		3,965		0001
Purchased Call/S&P 500 INDEX/SPXB219SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/12/2026	01/08/2027	1	548,128	100		24,392		12,977		29,011			(11,419)		1,988		0001
Purchased Call/S&P 500 INDEX/SPXF170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/19/2027	1	626,000	100		28,483		18,435		34,216			(10,173)		2,506		0001
Purchased Call/S&P 500 INDEX/SPXK003SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/14/2027	1	764,205	100		35,612		19,597		42,159			(16,187)		2,814		0001
Purchased Call/S&P 500 INDEX/SPXP13LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	06/17/2027	1	637,552	100		31,113		30,504		30,666			(691)		3,130		0001
Purchased Call/S&P 500 INDEX/SPXP13MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	362,877	100		15,821		15,821		15,363					1,814		0001
Purchased Call/S&P 500 INDEX/SPXP13JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2026	06/08/2027	1	1,241,000	100		62,671		59,208		63,898			(3,616)		6,015		0001
Purchased Call/S&P 500 INDEX/SPXB21GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/24/2026	04/23/2027	1	586,176	100		23,330		19,182		25,419			(4,294)		2,644		0001
Purchased Call/S&P 500 INDEX/SPXB21FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2026	04/14/2027	1	1,163,000	100		58,383		46,674		65,477			(12,063)		5,165		0001
Purchased Call/S&P 500 INDEX/SPXP13MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	770,262	100		37,589		37,484		39,145			(413)		3,825		0001
Purchased Call/S&P 500 INDEX/SPXB21LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/11/2027	1	850,000	100		43,860		42,150		42,654			(1,822)		4,138		0001
Purchased Call/S&P 500 INDEX/SPXP13CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2026	05/04/2027	1	756,850	100		37,086		31,451		39,559			(5,705)		3,476		0001
Purchased Call/S&P 500 INDEX/SPXB21LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/15/2027	1	1,174,000	100		58,817		56,705		56,016			(2,262)		5,748		0001
Purchased Call/S&P 500 INDEX/SPXB21HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2026	06/02/2027	1	346,243	100		14,819		13,717		13,800			(1,137)		1,663		0001
Purchased Call/S&P 500 INDEX/SPXF17MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/17/2027	1	679,563	100		32,959		32,224		31,443			(1,087)		3,337		0001
Purchased Call/S&P 500 INDEX/SPXK000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2026	06/03/2027	1	1,266,000	100		56,590		53,570		61,507			(3,161)		6,091		0001
Purchased Call/S&P 500 INDEX/SPXF17LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2026	06/16/2027	1	1,546,446	100		76,704		74,781		74,534			(2,739)		7,582		0001
Purchased Call/S&P 500 INDEX/SPXB21IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	689,052	100		33,901		31,830		34,938			(2,328)		3,320		0001
Purchased Call/S&P 500 INDEX/SPXF17KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/04/2027	1	800,483	100		38,663		36,301		37,920			(2,655)		3,857		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/18/2026	05/14/2027	1	1,254,762	100		60,731		53,626		60,898			(7,234)		5,856		0001
Purchased Call/S&P 500 INDEX/SPXB21JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	412,460	100		18,643		17,616		18,851			(1,073)		2,002		0001
Purchased Call/S&P 500 INDEX/SPXX00QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2026	05/20/2027	1	907,000	100		44,352		39,905		44,713			(4,874)		4,273		0001
Purchased Call/S&P 500 INDEX/SPXP13C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2026	04/29/2027	1	986,000	100		49,497		41,523		53,641			(8,295)		4,492		0001
Purchased Call/S&P 500 INDEX/SPXP13FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/19/2027	1	938,199	100		45,127		40,141		45,416			(5,083)		4,413		0001
Purchased Call/S&P 500 INDEX/SPXF17MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2026	06/24/2027	1	676,000	100		34,476		34,284		35,019			(474)		3,352		0001
Purchased Call/S&P 500 INDEX/SPXF17MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2026	06/25/2027	1	631,989	100		31,220		31,047		32,408			(428)		3,138		0001
Purchased Call/S&P 500 INDEX/SPXX00LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/05/2027	1	227,615	100		9,059		7,686		9,673			(1,390)		1,047		0001
Purchased Call/S&P 500 INDEX/SPXP13BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2026	04/28/2027	1	1,182,000	100		55,909		46,359		62,083			(9,650)		5,376		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/21/2026	1	62,859	100	3,262			180		4,656			(1,622)		75		0001
Purchased Call/S&P 500 INDEX/SPXE178SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/27/2026	1	126,336	100	7,087			1,125		9,586			(3,524)		252		0001
Purchased Call/S&P 500 INDEX/SPXO134$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/15/2026	1	341,769	100	17,430			3,700		23,756			(8,715)		785		0001
Purchased Call/S&P 500 INDEX/SPXB212$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	383,023	100	20,300			5,047		26,748			(10,094)		956		0001
Purchased Call/S&P 500 INDEX/SPXO135$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/22/2026	1	630,676	100	30,399			6,970		42,281			(15,116)		1,513		0001
Purchased Call/S&P 500 INDEX/SPXO137$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/25/2026	1	211,149	100	11,275			2,701		14,994			(5,653)		515		0001
Purchased Call/S&P 500 INDEX/SPXE177SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	130,049	.6467	5,150			732		8,345			(2,582)		245		0001
Purchased Call/S&P 500 INDEX/SPXA21YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2025	07/15/2026	1	94,917	100	4,812			186		6,911			(2,393)		96		0001
Purchased Call/S&P 500 INDEX/SPXO134$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/15/2026	1	568,414	100	26,659			5,612		36,235			(13,293)		1,305		0001
Purchased Call/S&P 500 INDEX/SPXE174S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/28/2026	1	253,030	100	13,107			980		17,871			(6,535)		350		0001
Purchased Call/S&P 500 INDEX/SPXA21YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	405,627	100	19,997			889		28,696			(9,944)		438		0001
Purchased Call/S&P 500 INDEX/SPXO136$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/24/2026	1	13,994	100	758			179		1,041			(377)		34		0001
Purchased Call/S&P 500 INDEX/SPXO134$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/16/2026	1	281,154	100	14,620			3,110		19,835			(7,270)		650		0001
Purchased Call/S&P 500 INDEX/SPXE176SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/18/2026	1	283,079	100	15,003			1,995		20,533			(7,481)		519		0001
Purchased Call/S&P 500 INDEX/SPXN13W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	38,375	100	1,884			194		2,571			(937)		62		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2025	08/04/2026	1	496,652	100	24,684			2,318		35,598			(12,274)		769		0001
Purchased Call/S&P 500 INDEX/SPXE175$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/13/2026	1	109,393	100	6,093			728		8,349			(3,030)		190		0001
Purchased Call/S&P 500 INDEX/SPXD17XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	62,518	100	3,307			64		4,621			(1,645)		46		0001
Purchased Call/S&P 500 INDEX/SPXO136SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/23/2026	1	71,850	100	3,866			897		5,268			(1,922)		173		0001
Purchased Call/S&P 500 INDEX/SPXD17XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/07/2026	1	167,458	100	8,725			145		12,212			(4,350)		116		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13QS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	383,946	100	18,276			457		25,496			(9,088)		318		0001
Purchased Call/S&P 500 INDEX/SPXB213S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	1	160,868	100	8,751			2,267		11,421			(4,388)		408		0001
Purchased Call/S&P 500 INDEX/SPXE17PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2025	12/08/2026	1	127,738	100	5,480			2,422		6,912			(2,725)		424		0001
Purchased Call/S&P 500 INDEX/SPXB213S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	1	234,092	100	12,266			3,178		16,042			(6,150)		594		0001
Purchased Call/S&P 500 INDEX/SPXB214SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/20/2026	1	34,798	100	1,865			572		2,448			(927)		96		0001
Purchased Call/S&P 500 INDEX/SPXO13ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/13/2026	1	184,572	100	9,745			2,800		13,222			(4,846)		495		0001
Purchased Call/S&P 500 INDEX/SPXO13HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/18/2026	1	325,026	100	13,879			5,367		18,634			(6,901)		1,010		0001
Purchased Call/S&P 500 INDEX/SPXB213S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/06/2026	1	138,018	100	7,039			1,886		9,501			(3,500)		358		0001
Purchased Call/S&P 500 INDEX/SPXB213S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2025	10/01/2026	1	357,429	100	19,015			4,873		24,860			(9,481)		902		0001
Purchased Call/S&P 500 INDEX/SPXB214ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	40,013	100	1,865			627		2,425			(927)		116		0001
Purchased Call/S&P 500 INDEX/SPXB218SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/22/2026	1	691,157	100	28,476			13,725		33,687			(14,160)		2,393		0001
Purchased Call/S&P 500 INDEX/SPXB214SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/28/2025	10/27/2026	1	230,129	100	10,908			3,556		13,825			(5,424)		657		0001
Purchased Call/S&P 500 INDEX/SPXB213SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/07/2026	1	229,906	100	12,185			3,299		16,015			(6,059)		599		0001
Purchased Call/S&P 500 INDEX/SPXK009SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/19/2027	1	86,659	100	3,830			2,493		4,670			(1,341)		347		0001
Purchased Call/S&P 500 INDEX/SPXB219SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/12/2026	01/08/2027	1	118,872	100	5,290			2,814		6,292			(2,476)		431		0001
Purchased Call/S&P 500 INDEX/SPXK003SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/14/2027	1	23,795	100	1,109			610		1,313			(504)		88		0001
Purchased Call/S&P 500 INDEX/SPXP13LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	06/17/2027	1	55,448	100	2,706			2,653		2,667			(60)		272		0001
Purchased Call/S&P 500 INDEX/SPXP13MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	455,473	100	19,859			19,859		19,283					2,277		0001
Purchased Call/S&P 500 INDEX/SPXB21GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/24/2026	04/23/2027	1	193,552	100	7,703			6,334		8,393			(1,418)		873		0001
Purchased Call/S&P 500 INDEX/SPXP13MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	239,738	100	11,699			11,667		12,183			(129)		1,190		0001
Purchased Call/S&P 500 INDEX/SPXP13CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2026	05/04/2027	1	14,692	100	720			611		768			(111)		67		0001
Purchased Call/S&P 500 INDEX/SPXB21HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2026	06/02/2027	1	545,757	100	23,358			21,621		21,751			(1,792)		2,622		0001
Purchased Call/S&P 500 INDEX/SPXF17MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2027	1	792,838	100	38,453			37,596		36,684			(1,268)		3,893		0001
Purchased Call/S&P 500 INDEX/SPXF17LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	195,278	100	9,686			9,443		9,412			(346)		957		0001
Purchased Call/S&P 500 INDEX/SPXB211S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	42,948	100	2,113			1,984		2,178			(145)		207		0001
Purchased Call/S&P 500 INDEX/SPXF17KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	52,517	100	2,537			2,382		2,488			(174)		253		0001
Purchased Call/S&P 500 INDEX/SPXF17HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/18/2026	05/14/2027	1	128,397	100	6,214			5,487		6,232			(740)		599		0001
Purchased Call/S&P 500 INDEX/SPXB21JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	173,904	100	7,860			7,427		7,948			(452)		844		0001
Purchased Call/S&P 500 INDEX/SPXP13FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/19/2027	1	75,801	100	3,646			3,243		3,669			(411)		357		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2026	06/25/2027	1	21,264	100		1,050		1,045		1,090			(14)		106		0001
Purchased Call/S&P 500 INDEX/SPXK00LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/05/2026	05/05/2027	1	725,926	100		28,892		24,514		30,849			(4,433)		3,340		0001
Purchased Call/MSCI EAFE/MXE0610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/08/2027	1	167,901	3057.92		12,022		12,708		12,708	686				656		0001
Purchased Call/MSCI EAFE/MXE0170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	67,798	2964.26		5,546		7,212		7,212	1,666				281		0001
Purchased Call/MSCI EAFE/MXE0210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/21/2027	1	167,988	3086.86		13,557		13,761		13,761	204				793		0001
Purchased Call/MSCI EAFE/MXE0170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	248,960	3046.2		17,004		19,606		19,606	2,602				1,207		0001
Purchased Call/MSCI EAFE/MXE0610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/22/2027	1	80,637	3042.18		6,491		7,138		7,138	647				363		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/21/2026	1	14,309	100	743			41		1,060			(369)		17		0001
Purchased Call/S&P 500 INDEX/SPXB212S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	121,234	100	6,425			1,597		8,466			(3,195)		303		0001
Purchased Call/S&P 500 INDEX/SPX0137SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/25/2026	1	75,603	100	4,037			967		5,369			(2,024)		185		0001
Purchased Call/S&P 500 INDEX/SPX0134S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/15/2026	1	270,586	100	12,691			2,672		17,249			(6,328)		621		0001
Purchased Call/S&P 500 INDEX/SPX0136ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/24/2026	1	24,990	100	1,354			320		1,859			(674)		61		0001
Purchased Call/S&P 500 INDEX/SPXN13WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	468,551	100	23,006			2,364		31,395			(11,440)		756		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2025	08/04/2026	1	20,289	100	1,008			95		1,454			(501)		31		0001
Purchased Call/S&P 500 INDEX/SPXE17PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2025	12/08/2026	1	76,733	100	3,292			1,455		4,152			(1,637)		255		0001
Purchased Call/S&P 500 INDEX/SPXB213SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/06/2026	1	1,117,000	100	52,164			14,213		74,765			(26,154)		2,894		0001
Purchased Call/S&P 500 INDEX/SPXB213S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	1	72,805	100	3,815			988		4,989			(1,913)		185		0001
Purchased Call/S&P 500 INDEX/SPX013ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/13/2026	1	73,480	100	3,880			1,115		5,264			(1,929)		197		0001
Purchased Call/S&P 500 INDEX/SPX013HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/18/2026	1	191,199	100	8,164			3,157		10,961			(4,060)		594		0001
Purchased Call/S&P 500 INDEX/SPXB213S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/06/2026	1	283,650	100	14,466			3,876		19,526			(7,193)		735		0001
Purchased Call/S&P 500 INDEX/SPXB214ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	9,239	100	431			145		560			(214)		27		0001
Purchased Call/S&P 500 INDEX/SPXB214SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/28/2025	10/27/2026	1	114,504	100	5,428			1,769		6,879			(2,699)		327		0001
Purchased Call/S&P 500 INDEX/SPX0137GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/10/2026	1	21,549	100	1,058			386		1,391			(526)		65		0001
Purchased Call/S&P 500 INDEX/SPXB21GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/24/2026	04/23/2027	1	19,528	100		777		639		847			(143)		88		0001
Purchased Call/S&P 500 INDEX/SPXP13CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2026	05/04/2027	1	69,458	100	3,403			2,886		3,630			(524)		319		0001
Purchased Call/S&P 500 INDEX/SPXF17MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2027	1	6,599	100	320			313		305			(11)		32		0001
Purchased Call/S&P 500 INDEX/SPXF17LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	6,276	100	311			303		302			(11)		31		0001
Purchased Call/S&P 500 INDEX/SPXF17HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/18/2026	05/14/2027	1	35,840	100		1,735		1,532		1,739			(207)		167		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	558,424	100		25,241		23,850		25,522			(1,452)		2,711		0001
Purchased Call/S&P 500 INDEX/SPXF17M5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2026	06/25/2027	1	53,746	100		2,655		2,640		2,756			(36)		267		0001
Purchased Call/MSCI EAFE/MXE0610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/08/2027	1	956,099	3057.92		68,457		72,365		72,365	3,908				3,737		0001
Purchased Call/MSCI EAFE/MXE0170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	986,202	2964.26		80,671		104,906		104,906	24,235				4,089		0001
Purchased Call/MSCI EAFE/MXE0170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	1,035,000	3141.5		74,831		64,001		64,001	(10,829)				4,170		0001
Purchased Call/MSCI EAFE/MXE0170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	1,804,000	2840.61		157,128		262,906		262,906	105,778				7,686		0001
Purchased Call/MSCI EAFE/MXE0210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/21/2027	1	882,012	3086.86		71,178		72,251		72,251	1,073				4,161		0001
Purchased Call/MSCI EAFE/MXE0170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	912,040	3046.2		62,292		71,823		71,823	9,531				4,421		0001
Purchased Call/MSCI EAFE/MXE0610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/22/2027	1	918,363	3042.18		73,928		81,294		81,294	7,366				4,135		0001
Purchased Call/MSCI EAFE/MXE0210S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2027	1	1,153,000	3042.45		96,160		102,016		102,016	5,856				5,067		0001
Purchased Call/S&P 500 INDEX/SPXJ007SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/16/2025	05/17/2030	1	1,870,000	681.07		93,874		72,916		178,415			(9,300)		18,423		0001
Purchased Call/S&P 500 INDEX/SPXK00PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/04/2026	06/01/2027	1	267,796	336		12,668		11,854		11,525			(910)		1,285		0001
Purchased Call/S&P 500 INDEX/SPXB211SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	1	2,404,000	70	701,728			721,644		721,644	13,091				27,496		0001
Purchased Call/S&P 500 INDEX/SPX140WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	560,000	90	183,344			207,271		207,271	11,068				6,353		0001
Purchased Call/S&P 500 INDEX/SPXB211SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	1,704,000	70	504,384			524,554		524,554	8,843				19,418		0001
Purchased Call/S&P 500 INDEX/SPXA21ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/08/2031	1	905,000	80	278,650			308,950		308,950	12,056				10,228		0001
Purchased Call/S&P 500 INDEX/SPXB212S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	1	1,363,000	80	435,070			463,519		463,519	20,951				15,590		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	1,600,000	70	458,880			490,838		490,838	11,337				18,001		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/08/2031	1	915,000	70	251,168			267,397		267,397	5,251				10,342		0001
Purchased Call/S&P 500 INDEX/SPXB211SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	972,000	90	348,851			388,006		388,006	22,197				11,077		0001
Purchased Call/S&P 500 INDEX/SPXB212S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	1	2,054,000	90	683,571			743,977		743,977	45,040				23,493		0001
Purchased Call/S&P 500 INDEX/SPXA21XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	511,000	70	151,358			163,620		163,620	6,268				5,727		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	741,000	80	208,962			228,275		228,275	4,776				8,337		0001
Purchased Call/S&P 500 INDEX/SPXA21XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	734,000	80	245,450			273,510		273,510	5,974				8,227		0001
Purchased Call/S&P 500 INDEX/SPXB210S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/22/2031	1	1,840,000	70	545,376			570,551		570,551	11,463				20,874		0001
Purchased Call/S&P 500 INDEX/SPXB210SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/22/2031	1	1,331,000	80	409,149			443,882		443,882	18,788				15,100		0001
Purchased Call/S&P 500 INDEX/SPXB211SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	768,000	80	241,843			256,822		256,822	6,209				8,752		0001
Purchased Call/S&P 500 INDEX/SPXB213SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	1	1,014,000	90	336,851			362,592		362,592	21,797				11,646		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB213SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	1	2,002,000	80	584,784			617,127		617,127	27,493				22,994		0001
Purchased Call/S&P 500 INDEX/SPX140IISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TIIEFA76	10/22/2025	10/22/2031	1	2,781,000	80	775,899			832,485		832,485	39,086				32,057		0001
Purchased Call/S&P 500 INDEX/SPXB218SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	818,000	70	228,140			232,795		232,795	4,783				9,576		0001
Purchased Call/S&P 500 INDEX/SPXB217SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2031	1	2,546,000	80	695,567			726,081		726,081	34,447				29,702		0001
Purchased Call/S&P 500 INDEX/SPXB218SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	3,578,000	80	971,427			1,025,297		1,025,297	49,079				41,888		0001
Purchased Call/S&P 500 INDEX/SPX140IISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TIIEFA76	10/22/2025	10/22/2031	1	985,000	90	321,110			351,895		351,895	20,049				11,354		0001
Purchased Call/S&P 500 INDEX/SPXB215S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	2,119,000	80	635,700			678,271		678,271	30,950				24,527		0001
Purchased Call/S&P 500 INDEX/SPXB216S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/21/2031	1	2,313,000	80	625,898			678,294		678,294	29,738				26,868		0001
Purchased Call/S&P 500 INDEX/SPXB213SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	1	2,221,000	70	632,985			647,374		647,374	11,791				25,509		0001
Purchased Call/S&P 500 INDEX/SPXB215S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	422,000	70	113,434			117,104		117,104	5,107				4,885		0001
Purchased Call/S&P 500 INDEX/SPXB219SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/08/2032	1	763,000	70	183,425			185,729		185,729	2,304				8,970		0001
Purchased Call/S&P 500 INDEX/SPXB21DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2032	1	3,175,000	80	825,500			892,983		892,983	67,483				38,006		0001
Purchased Call/S&P 500 INDEX/SPXX009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2026	02/20/2032	1	203,000	90	58,687			61,901		61,901	3,214				2,412		0001
Purchased Call/S&P 500 INDEX/SPXB21ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/20/2032	1	688,000	70	178,742			182,486		182,486	3,744				8,174		0001
Purchased Call/S&P 500 INDEX/SPXB21DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2032	1	502,000	70	126,052			134,023		134,023	7,971				6,009		0001
Purchased Call/S&P 500 INDEX/SPXB219SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2026	01/22/2032	1	3,069,000	80	854,103			903,830		903,830	49,727				36,206		0001
Purchased Call/S&P 500 INDEX/SPXX009SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	02/24/2026	02/20/2032	1	688,000	80	183,490			192,476		192,476	8,986				8,174		0001
Purchased Call/S&P 500 INDEX/SPXB21AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/20/2032	1	2,348,000	80	605,080			639,915		639,915	34,835				27,897		0001
Purchased Call/S&P 500 INDEX/SPXX001S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/08/2026	01/08/2032	1	2,475,000	80	658,598			682,029		682,029	23,431				29,098		0001
Purchased Call/S&P 500 INDEX/SPXB21DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/23/2026	03/22/2032	1	675,000	80	173,070			183,935		183,935	10,865				8,080		0001
Purchased Call/S&P 500 INDEX/SPXB21ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/06/2032	1	573,000	70	151,845			155,091		155,091	3,246				6,785		0001
Purchased Call/S&P 500 INDEX/SPXB21ASI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/06/2032	1	4,403,000	80	1,150,944			1,217,064		1,217,064	66,120				52,135		0001
Purchased Call/S&P 500 INDEX/SPXX001S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/08/2026	01/08/2032	1	975,000	90	267,833			289,184		289,184	21,352				11,463		0001
Purchased Call/S&P 500 INDEX/SPXB21BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2032	1	1,574,000	80	416,323			445,873		445,873	29,550				18,778		0001
Purchased Call/S&P 500 INDEX/SPXB21DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/08/2032	1	945,000	80	243,432			254,019		254,019	10,587				11,274		0001
Purchased Call/S&P 500 INDEX/SPXB21ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/06/2032	1	702,000	90	199,789			214,436		214,436	14,647				8,312		0001
Purchased Call/S&P 500 INDEX/SPXX004SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/22/2026	01/22/2032	1	503,000	90	138,878			145,855		145,855	6,977				5,934		0001
Purchased Call/S&P 500 INDEX/SPXX00JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/22/2026	04/22/2032	1	250,000	90	76,375			78,329		78,329	1,954				3,015		0001
Purchased Call/S&P 500 INDEX/SPXP13FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2032	1	2,800,000	80	825,160			823,183		823,183	(1,977)				33,994		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2032	1	829,000	70		195,976		197,831		197,831	1,855				9,997		0001
Purchased Call/S&P 500 INDEX/SPXB21ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2032	1	4,362,000	80		1,265,852		1,282,594		1,282,594	16,741				53,179		0001
Purchased Call/S&P 500 INDEX/SPXB21ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2032	1	1,068,000	90		329,798		336,896		336,896	7,098				13,020		0001
Purchased Call/S&P 500 INDEX/SPXK00GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2026	04/08/2032	1	1,050,000	90		298,620		326,341		326,341	27,721				12,620		0001
Purchased Call/S&P 500 INDEX/SPXB21HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/21/2032	1	993,000	90		310,313		314,661		314,661	4,348				12,056		0001
Purchased Call/S&P 500 INDEX/SPXB21HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2026	05/07/2032	1	3,320,000	80		967,116		995,622		995,622	28,506				40,176		0001
Purchased Call/S&P 500 INDEX/SPXB21NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2032	1	4,666,000	80		1,344,275		1,373,838		1,373,838	29,564				57,068		0001
Purchased Call/S&P 500 INDEX/SPXB21FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2032	1	2,038,000	80		542,108		554,379		554,379	12,271				24,576		0001
Purchased Call/S&P 500 INDEX/SPXB21HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2026	05/07/2032	1	541,000	90		156,511		157,184		157,184	673				6,547		0001
Purchased Call/S&P 500 INDEX/SPXB21ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2032	1	629,000	70		169,641		166,175		166,175	(3,466)				7,668		0001
Purchased Call/S&P 500 INDEX/SPXB21ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2032	1	4,072,000	80		1,059,942		1,129,789		1,129,789	69,847				48,941		0001
Purchased Call/S&P 500 INDEX/SPXA21YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	466,000	90	41,567			51,668		51,668	4,395				345		0001
Purchased Call/S&P 500 INDEX/SPXA21YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	448,000	80	29,792			33,791		33,791	1,617				332		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	834,000	90	71,474			87,517		87,517	10,414				1,826		0001
Purchased Call/S&P 500 INDEX/SPXB210SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	784,000	90	69,070			84,070		84,070	9,921				1,480		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	775,000	80	50,685			56,824		56,824	4,497				1,859		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,908,000	80	123,257			138,914		138,914	9,442				4,178		0001
Purchased Call/S&P 500 INDEX/SPXA212Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	375,000	80	26,588			30,095		30,095	1,597				460		0001
Purchased Call/S&P 500 INDEX/SPX013KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	1	1,305,000	80	79,605			87,795		87,795	7,532				4,334		0001
Purchased Call/S&P 500 INDEX/SPXB21BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2026	1	624,000	100	44,491			54,848		54,848	12,287				2,160		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2025	10/22/2026	1	976,000	90	71,443			86,571		86,571	11,857				2,727		0001
Purchased Call/S&P 500 INDEX/SPX013WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	816,000	80	51,490			55,597		55,597	4,108				3,189		0001
Purchased Call/S&P 500 INDEX/SPXB21NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	628,000	90	47,414			47,339		47,339	(75)				3,105		0001
Purchased Call/S&P 500 INDEX/SPXP13JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	1,669,000	90	125,509			128,341		128,341	2,833				8,090		0001
Purchased Call/S&P 500 INDEX/SPXB21NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	1,513,000	80	92,747			92,594		92,594	(153)				7,482		0001
Purchased Call/S&P 500 INDEX/SPXP13JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	849,000	80	55,015			56,145		56,145	1,129				4,115		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/30/2025	12/29/2027	1	116,506	541.41	9,589			7,211		12,985			(2,381)		713		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0050$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2025	12/22/2027	1	119,858	539.66	10,210			7,580		13,577			(2,535)		729		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/15/2027	2	231,786	535.18	19,096			14,002		27,515			(4,747)		1,400		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/10/2027	1	124,041	541.97	9,601			6,989		13,613			(2,387)		746		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2027	2	259,683	537.88	22,108			15,983		29,817			(5,495)		1,559		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2026	12/23/2027	2	222,040	542.05	11,835	6,437		13,727		24,500			(4,525)		1,352		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/17/2027	1	342,536	531.74	29,941			22,084		42,278			(7,444)		2,074		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2025	12/17/2027	1	62,010	536.37	5,466			4,048		7,271			(1,367)		375		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/10/2027	1	99,751	536.15	8,166			5,952		11,688			(2,039)		600		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	1	169,764	527.61	14,778			10,885		21,922			(3,669)		1,028		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/23/2027	1	108,399	543.49	8,764			6,555		11,768			(2,191)		660		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2025	12/30/2027	2	168,564	540.6	6,655	6,778		10,156		18,964			(3,321)		1,033		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/10/2027	1	67,500	540.91	5,669			4,121		7,497			(1,408)		406		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/13/2027	1	64,467	536.15	5,072			3,728		7,564			(1,266)		389		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2026	02/09/2028	5	1,663,382	543.9	137,478			116,444		183,862			(21,199)		10,565		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/11/2028	2	506,506	541.99	38,670			31,569		57,212			(7,209)		3,223		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/21/2028	2	557,774	540.84	48,505			38,220		63,209			(10,329)		3,485		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/21/2028	1	132,431	541	11,530			9,086		14,981			(2,452)		827		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/09/2028	4	883,077	529.61	71,669			61,060		114,985			(10,701)		5,745		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/16/2026	03/10/2028	3	198,118	519.9	16,031			13,710		28,519			(2,348)		1,290		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2026	02/02/2028	2	233,424	545.18		17,406		13,945		25,360			(3,493)		1,474		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2026	02/11/2028	2	208,319	533.48		18,499		15,248		25,788			(3,268)		1,325		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2026	03/01/2028	1	148,200	536.49		11,588		9,707		17,898			(1,892)		958		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	02/25/2028	2	469,481	538.84		36,582		30,700		55,187			(5,972)		3,022		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2026	02/18/2028	2	174,370	535.55		15,389		13,325		21,173			(2,104)		1,116		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/23/2028	4	1,077,447	533.44		84,965		71,248		134,055			(13,827)		6,924		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2026	03/02/2028	5	738,985	536.55		54,773		46,264		89,235			(8,581)		4,781		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/03/2028	3	393,621	540.54		30,718		24,986		45,010			(5,840)		2,487		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2026	03/03/2028	2	443,178	531.44		38,282		32,152		56,498			(6,181)		2,869		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2026	01/07/2028	2	193,111	545.68		15,683		12,057		20,603			(3,637)		1,192		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2026	01/20/2028	2	470,966	531.84		42,848		33,589		58,844			(9,367)		2,940		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050SII	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2026	01/28/2028	1	102,340	542.43		8,726		6,952		11,433			(1,781)		643		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	12/31/2027	2	569,445	536.6		48,196		36,520		67,005			(11,801)		3,492		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/26/2028	1	396,023	543.51		33,619		26,544		43,682			(7,102)		2,485		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/27/2028	2	284,971	545.67		23,504		18,617		30,708			(4,924)		1,790		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	02/16/2028	3	303,176	533.76		25,619		21,043		37,494			(4,610)		1,937		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2026	02/04/2028	3	257,847	537.73		21,018		16,999		30,411			(4,051)		1,631		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2028	3	950,683	512.31		75,043		65,157		148,232			(10,012)		6,255		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2026	03/10/2028	2	184,094	527.99		13,940		11,899		24,386			(2,072)		1,199		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0052$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2026	03/24/2028	2	390,628	513.06		27,240		23,761		60,468			(3,572)		2,572		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2026	01/14/2028	2	1,050,449	543.66		84,280		65,528		115,023			(19,037)		6,523		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/04/2028	2	170,924	541.5		14,412		11,628		19,352			(2,796)		1,081		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/16/2028	4	1,397,974	521.86		107,190		92,714		197,590			(14,798)		9,147		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2026	03/17/2028	2	353,661	523.12		25,254		21,835		49,366			(3,463)		2,316		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2026	03/17/2028	3	517,546	514.5		39,521		34,261		78,834			(5,332)		3,389		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/18/2028	2	163,956	537.05		13,778		11,399		19,590			(2,423)		1,049		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/31/2026	03/20/2028	3	714,203	506.66		61,951		53,668		117,690			(8,346)		4,688		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2026	03/27/2028	4	952,831	495.6		89,485		78,881		175,051			(10,740)		6,289		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2026	01/28/2028	1	54,714	544.8		4,542		3,619		5,955			(927)		344		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2026	01/07/2028	1	109,758	542.23		9,107		6,971		12,172			(2,161)		677		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2026	02/11/2028	2	121,137	533.76		10,143		8,310		14,951			(1,853)		771		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2026	02/18/2028	2	624,163	539.22		51,386		42,508		72,867			(8,925)		3,995		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	02/25/2028	3	930,147	541.81		71,373		59,600		105,906			(11,934)		5,988		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/03/2028	4	692,891	532.44		52,565		44,504		87,412			(8,181)		4,486		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/30/2026	03/24/2028	3	701,938	504.07		55,616		48,668		118,742			(7,021)		4,622		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/03/2028	1	532,709	535.51		39,094		32,993		65,058			(6,229)		3,449		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/17/2028	2	192,630	515.95		14,524		12,560		28,916			(1,992)		1,261		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2026	02/17/2028	2	426,089	534.12		36,464		29,918		52,507			(6,594)		2,725		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0051$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/13/2026	03/24/2028	4	1,424,252	510.34		118,172		103,437		226,501			(15,017)		9,378		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/07/2028	1	180,405	525.38		15,377		13,044		24,528			(2,348)		1,172		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2026	03/06/2028	2	884,157	525.38		76,297		64,577		120,175			(11,792)		5,738		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2026	03/13/2028	2	248,577	516.76		20,727		17,772		36,972			(2,975)		1,622		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2026	01/07/2028	2	188,727	542.21		16,306		12,509		20,933			(3,827)		1,165		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	02/24/2028	3	729,992	537.49		61,037		50,802		87,030			(10,359)		4,695		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2026	01/14/2028	1	668,164	542.31		56,232		43,649		74,269			(12,804)		4,149		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2026	01/06/2028	1	361,019	544.17		29,324		22,346		39,156			(6,999)		2,226		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2026	01/14/2028	1	143,369	543.29		10,302		8,019		15,765			(2,291)		890		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2026	01/12/2028	1	103,361	546.39		8,463		6,519		10,968			(1,950)		641		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2026	01/28/2028	1	112,625	545.56		9,255		7,353		12,155			(1,930)		708		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/13/2028	1	96,520	545.28		7,741		5,973		10,375			(1,773)		599		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2026	02/04/2028	1	56,799	531.08		5,262		4,339		7,195			(928)		359		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/10/2028	2	833,381	528.47		64,967		55,267		109,852			(9,821)		5,426		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/31/2026	03/30/2028	2	444,162	493.47		44,047		38,679		83,320			(5,452)		2,938		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/16/2026	03/08/2028	1	138,916	525.38		10,965		9,368		18,892			(1,608)		903		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2026	02/25/2028	2	162,181	536.49		13,537		11,544		19,550			(2,006)		1,044		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2026	01/05/2028	1	366,154	540.84		31,542		23,993		41,196			(7,572)		2,255		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/07/2028	2	312,795	530.43		26,692		23,841		40,784			(2,897)		2,082		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0052ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2026	05/05/2028	2	922,006	562.71		82,955		76,848		86,694			(6,204)		6,269		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2026	05/19/2028	1	96,393	569.43		8,430		7,967		8,498			(473)		662		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2026	04/13/2028	3	1,372,174	541.27		121,794		109,893		160,269			(12,271)		9,177		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/17/2028	2	444,545	553.44		35,021		31,675		45,745			(3,385)		2,982		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/12/2028	3	1,801,900	576.68		153,054		143,812		146,263			(9,782)		12,315		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/13/2028	2	602,657	546.92		53,016		47,838		66,335			(5,313)		4,030		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/28/2028	3	472,402	553.76		42,737		39,596		48,694			(3,312)		3,195		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2026	05/18/2028	3	817,150	573.29		67,456		64,651		69,059			(2,968)		5,609		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2026	04/07/2028	3	817,724	527.21		77,133		68,976		110,186			(8,285)		5,444		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	04/28/2028	2	770,912	553.47		67,586		62,191		79,714			(5,644)		5,215		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/18/2026	05/15/2028	1	595,606	573.89		48,488		45,683		49,920			(2,864)		4,080		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2028	1	762,681	571.01		56,232		54,764		66,864			(1,541)		5,319		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2026	06/23/2028	4	1,181,420	568.6		96,710		96,376		107,038			(626)		8,319		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2026	06/16/2028	3	1,049,378	579.37		79,734		79,111		84,494			(782)		7,354		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2026	06/02/2028	2	307,895	588.53		24,581		23,780		22,250			(884)		2,137		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2026	06/29/2028	1	2,453,512	573.98		210,779		210,779		210,735					17,349		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2026	06/16/2028	3	748,448	573.22		63,143		62,497		64,344			(894)		5,245		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/23/2028	2	618,586	567.87		52,384		52,353		56,475			(165)		4,356		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/07/2028	2	931,570	514.37		89,194		79,190		142,823			(10,127)		6,201		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0053$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2026	05/26/2028	3	748,878	585.23		62,397		59,963		55,856			(2,634)		5,171		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2026	05/16/2028	1	512,857	573.89		39,973		37,716		43,011			(2,306)		3,515		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/21/2028	2	1,202,932	551.7		104,204		95,052		126,333			(9,413)		8,094		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/13/2028	2	118,076	545.56		10,265		9,251		13,185			(1,051)		790		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	06/16/2028	3	845,648	580.34		65,527		64,776		67,379			(1,081)		5,926		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/07/2026	04/03/2028	1	97,824	511.98		8,285		7,336		15,343			(957)		649		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/11/2026	05/08/2028	1	145,448	573.42		12,074		11,259		12,203			(829)		991		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/21/2028	2	1,945,896	554.05		159,588		145,368		199,313			(14,799)		13,093		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/13/2028	5	1,555,221	535.01		148,227		133,613		193,832			(14,885)		10,401		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	03/31/2028	3	1,083,122	511.43		96,555		86,123		170,676			(10,668)		7,171		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2026	06/09/2028	3	715,870	561.7		66,057		64,869		69,242			(1,488)		4,992		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/07/2026	04/06/2028	1	626,567	514.03		51,878		45,963		96,369			(5,969)		4,168		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2026	06/08/2028	2	2,477,063	572.53		203,605		198,417		213,557			(5,453)		17,262		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/27/2026	04/24/2028	1	611,015	556.06		50,645		46,250		61,348			(4,452)		4,121		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2026	04/21/2028	2	859,427	548.37		73,774		67,126		93,486			(6,893)		5,783		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/04/2026	05/01/2028	1	138,519	560.67		11,073		10,219		13,284			(867)		939		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/19/2028	2	1,101,849	576.51		92,483		88,026		89,981			(4,903)		7,569		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2026	05/09/2028	1	157,501	573.42		12,923		12,069		13,223			(870)		1,074		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/15/2026	06/12/2028	2	902,375	574.3		79,989		78,503		76,520			(1,591)		6,306		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0052$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2026	05/04/2028	2	484,008	558.23		43,473		40,331		47,713			(3,219)		3,289		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2026	06/27/2028	1	164,405	567.54		15,095		15,095		15,092					1,161		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2026	05/19/2028	4	1,462,051	575.52		123,390		117,441		120,694			(6,476)		10,044		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2026	05/05/2028	1	634,193	568.61		54,875		51,085		55,968			(3,995)		4,312		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/12/2028	2	1,281,838	581.04		97,326		92,910		99,187			(4,719)		8,761		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2028	1	839,021	507.83		72,266		63,431		136,998			(8,909)		5,555		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2026	05/22/2028	2	1,426,212	578.62		120,917		115,273		114,024			(5,795)		9,819		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/04/2026	04/27/2028	2	248,422	556.55		20,410		18,771		24,849			(1,662)		1,679		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2026	06/26/2028	2	685,356	567.54		61,170		61,170		62,883			(50)		4,836		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2026	06/02/2028	2	1,067,356	586.53		73,279		71,064		78,833			(2,483)		7,406		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2026	06/05/2028	2	1,262,451	571.02		104,820		101,797		110,433			(3,159)		8,779		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2026	06/01/2028	1	274,099	587.83		22,657		21,817		19,948			(869)		1,901		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2026	05/26/2028	1	414,488	581.95		35,192		33,736		32,044			(1,593)		2,862		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2026	05/26/2028	3	1,367,774	581.91		113,503		108,493		105,772			(5,226)		9,444		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/15/2026	06/09/2028	2	1,036,259	571.48		90,265		88,437		90,411			(2,107)		7,226		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2026	06/22/2028	2	1,876,078	576.96		139,865		138,734		155,527			(1,331)		13,202		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2026	03/31/2028	2	306,722	511.98		31,402		28,246		48,071			(3,231)		2,031		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2026	06/02/2028	1	1,350,088	584.13		113,530		109,928		102,367			(4,049)		9,368		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	04/28/2028	2	347,838	559.09		29,323		27,043		33,876			(2,360)		2,353		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0053SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/01/2026	05/26/2028	1	1,314,802	586.46		109,047		104,824		96,739			(4,362)		9,078		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/20/2028	1	338,279	551.94		26,826		24,284		35,419			(2,572)		2,274		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2026	05/12/2028	2	817,219	573.37		70,006		65,528		68,770			(4,590)		5,585		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/13/2026	04/10/2028	2	669,542	529.81		59,934		53,604		87,931			(6,396)		4,467		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2026	05/11/2028	2	829,146	574.34		67,437		63,027		68,992			(4,505)		5,663		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2026	05/05/2028	1	357,877	570.85		28,738		26,716		30,826			(2,129)		2,433		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2026	06/15/2028	2	593,277	583.71		46,065		45,301		45,565			(869)		4,155		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/23/2028	1	117,367	567.98		9,567		9,554		10,704			(53)		826		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2025	12/29/2027	1	212,506	416.89	9,818			7,383		13,403			(2,438)		1,301		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2025	12/23/2027	2	438,696	420.34	18,064			13,534		25,264			(4,520)		2,670		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/10/2025	12/08/2027	1	101,796	418.38	4,273			3,090		6,125			(1,062)		611		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	12/10/2027	1	78,125	416.69	3,281			2,385		4,917			(815)		470		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	12/17/2027	1	125,401	420.64	5,172			3,810		7,145			(1,284)		759		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/10/2025	12/09/2027	1	407,280	419.69	16,507			11,943		23,693			(4,098)		2,447		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2025	12/30/2027	2	271,985	418.69	4,270	7,396		8,821		16,392			(2,881)		1,666		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	12/17/2027	1	103,730	418.18	4,740			3,496		6,303			(1,179)		628		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/10/2027	1	418,507	414.93	20,082			14,617		27,551			(4,993)		2,517		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	12/15/2027	2	204,487	416.31	9,250			6,791		13,020			(2,301)		1,236		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	12/13/2027	1	108,864	418.29	4,771			3,507		6,578			(1,191)		657		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/23/2025	12/22/2027	1	183,159	421.19	8,075			5,995		10,307			(2,005)		1,114		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/18/2025	12/16/2027	1	57,501	415.56	2,713			1,998		3,734			(675)		348		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/24/2025	12/23/2027	2	120,997	421.27	5,018			3,747		6,799			(1,249)		737		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/12/2026	01/07/2028	2	323,241	418.89		14,654		11,241		19,457			(3,439)		1,995		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/03/2026	01/28/2028	3	451,445	425.45		18,713		15,000		23,121			(3,728)		2,838		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/13/2026	02/03/2028	3	547,716	422.78		26,815		21,786		30,184			(5,097)		3,461		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/09/2026	01/07/2028	2	325,173	420.37		13,728		10,513		18,840			(3,253)		2,007		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/05/2026	01/28/2028	2	158,601	432.05		5,606		4,477		6,783			(1,146)		997		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/06/2026	03/03/2028	2	278,401	432.44		15,510		13,129		12,058			(2,425)		1,802		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/21/2026	01/14/2028	1	84,729	419.14		4,443		3,463		5,084			(983)		526		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/21/2026	01/20/2028	2	583,100	424.07		28,291		22,167		30,833			(6,188)		3,640		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/05/2026	02/04/2028	2	189,675	425.51		7,663		6,203		9,738			(1,475)		1,200		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/05/2026	02/02/2028	1	178,848	422.38		7,944		6,383		9,952			(1,584)		1,129		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/14/2026	02/18/2028	3	204,477	424.12		10,342		8,825		10,971			(1,539)		1,309		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/02/2026	02/25/2028	3	265,481	429.79		12,866		10,988		12,299			(1,891)		1,709		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/10/2026	03/06/2028	3	403,433	442.55		16,161		13,988		13,145			(2,206)		2,618		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/23/2026	02/17/2028	2	542,793	421.99		25,314		20,770		30,743			(4,567)		3,471		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/06/2026	03/03/2028	3	658,165	436.44		32,807		27,726		25,518			(5,132)		4,261		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/19/2026	03/17/2028	2	592,260	441.53		26,716		23,092		20,100			(3,672)		3,878		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/24/2026	03/17/2028	3	860,027	442.23		38,450		33,271		28,605			(5,226)		5,631		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/26/2026	03/23/2028	3	536,352	441.82		26,374		22,940		18,140			(3,498)		3,529		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/26/2026	02/23/2028	4	2,337,275	424.81		115,872		97,224		123,342			(18,781)		15,021		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/20/2026	03/17/2028	2	474,591	441.69		22,272		19,248		16,033			(3,079)		3,108		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/06/2026	12/31/2027	1	76,820	416.89		3,573		2,712		4,851			(864)		471		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/14/2026	01/07/2028	1	112,919	418.62		4,863		3,744		6,844			(1,123)		697		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/26/2026	01/21/2028	2	487,757	430.25		21,972		17,304		21,828			(4,686)		3,048		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/29/2026	01/27/2028	2	714,817	431.77		32,865		26,052		30,783			(6,878)		4,490		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/02/2026	12/31/2027	2	537,480	419.15		22,633		17,159		32,032			(5,530)		3,296		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/27/2026	01/21/2028	3	901,447	428.84		41,703		32,815		41,943			(8,966)		5,633		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/27/2026	01/26/2028	1	277,325	430.91		12,460		9,838		12,220			(2,632)		1,740		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/23/2026	02/18/2028	3	574,063	423.86		25,990		21,504		31,009			(4,509)		3,674		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/24/2026	02/18/2028	4	432,381	424.14		24,478		21,255		23,187			(3,276)		2,767		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/17/2026	02/11/2028	1	58,171	422.72		2,511		2,052		3,225			(461)		370		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/19/2026	02/11/2028	3	259,412	422.86		13,062		11,107		14,328			(1,980)		1,650		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/16/2026	01/14/2028	1	68,153	417.99		3,088		2,400		4,211			(700)		423		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/02/2026	02/25/2028	2	276,237	427.28		13,644		11,402		13,684			(2,254)		1,778		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/10/2026	03/09/2028	4	1,282,994	442.11		50,568		43,146		42,503			(7,483)		8,347		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/01/2026	03/24/2028	2	843,039	449.24		38,570		33,764		22,967			(4,846)		5,551		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/25/2026	02/24/2028	4	1,085,415	424.73		52,825		43,991		57,442			(8,938)		6,981		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/07/2026	01/06/2028	1	186,593	419		8,524		6,495		11,193			(2,034)		1,150		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/25/2026	02/09/2028	3	2,076,798	423.87		101,105		86,544		111,573			(14,665)		13,191		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/14/2026	01/13/2028	1	135,265	420.98		5,485		4,232		7,735			(1,256)		839		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/25/2026	02/04/2028	1	58,170	422.78		2,697		2,224		3,208			(475)		368		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/13/2026	01/12/2028	1	523,512	421.68		22,608		17,414		29,374			(5,210)		3,245		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/09/2026	03/03/2028	4	242,871	434.04		12,292		10,487		10,067			(1,828)		1,572		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/16/2026	03/10/2028	2	547,004	437.88		25,993		22,200		20,477			(3,837)		3,562		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/17/2026	03/10/2028	2	225,381	441.17		10,097		8,626		7,682			(1,498)		1,468		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/18/2026	03/16/2028	2	1,800,589	441.07		80,765		69,424		61,846			(11,421)		11,781		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/26/2026	03/24/2028	3	711,246	443.21		32,534		28,682		23,140			(3,916)		4,683		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/06/2026	01/05/2028	1	323,834	417.99		14,674		11,162		19,921			(3,522)		1,995		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/12/2026	02/11/2028	1	285,381	423.76		12,230		9,966		15,399			(2,315)		1,816		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/16/2026	01/14/2028	2	558,821	418.48		26,456		20,579		34,101			(5,941)		3,470		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/11/2026	02/10/2028	1	72,283	423.45		3,213		2,603		3,929			(613)		459		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/24/2026	03/02/2028	4	937,514	431.17		48,250		40,940		41,994			(7,373)		6,065		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/23/2026	03/20/2028	3	480,873	445.74		21,372		18,606		14,457			(2,789)		3,156		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/31/2026	03/27/2028	2	628,728	449.38		30,214		26,435		17,083			(3,809)		4,150		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/27/2026	03/24/2028	2	372,173	443.57		18,668		16,287		11,983			(2,445)		2,451		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/18/2026	02/16/2028	2	404,855	422.86		18,933		15,568		22,408			(3,391)		2,587		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/03/2026	03/01/2028	1	382,199	429.79		18,710		15,673		17,753			(3,054)		2,470		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/12/2026	03/10/2028	1	256,531	437.37		12,358		10,534		9,742			(1,865)		1,670		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/10/2026	02/04/2028	2	290,813	423.74		12,780		10,311		15,642			(2,480)		1,839		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/17/2026	03/13/2028	1	67,795	442.24		2,920		2,501		2,243			(422)		443		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/29/2026	01/28/2028	1	204,373	435.54		8,188		6,505		7,918			(1,707)		1,285		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/10/2026	03/07/2028	1	164,660	442.55		6,299		5,336		5,372			(969)		1,070		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/31/2026	03/30/2028	3	435,712	454.33		16,970		14,893		10,232			(2,094)		2,883		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/26/2026	02/25/2028	2	687,573	425.16		32,898		27,430		36,010			(5,551)		4,426		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/06/2026	03/31/2028	2	664,809	450.3		28,016		24,770		17,674			(3,276)		4,402		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/24/2026	04/21/2028	3	562,995	438.49		23,519		21,351		21,377			(2,211)		3,788		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/09/2026	04/07/2028	5	1,187,393	444.68		46,642		41,713		37,498			(5,032)		7,904		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/13/2026	04/10/2028	2	421,769	438.63		19,629		17,575		15,820			(2,075)		2,814		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/27/2026	04/24/2028	1	303,310	432.75		13,093		11,956		13,452			(1,151)		2,045		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/13/2026	04/07/2028	2	802,358	440.74		34,749		31,032		28,345			(3,788)		5,341		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/21/2026	04/20/2028	2	829,497	438.92		35,922		32,523		31,094			(3,439)		5,577		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/04/2026	04/27/2028	2	1,016,778	432.71		44,892		41,289		45,261			(3,655)		6,872		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/11/2026	06/09/2028	3	683,969	432.2		27,394		26,834		31,633			(674)		4,770		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/29/2026	04/28/2028	3	1,046,738	436.17		43,254		39,860		42,542			(3,504)		7,080		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/15/2026	04/13/2028	4	1,263,906	441.59		49,026		44,214		43,797			(4,924)		8,453		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/07/2026	04/06/2028	2	971,889	449.15		41,518		36,789		26,897			(4,773)		6,465		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/22/2026	05/19/2028	2	743,548	431.6		30,448		29,001		34,530			(1,564)		5,108		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/16/2026	04/13/2028	4	1,275,158	439.03		58,452		52,647		47,457			(5,938)		8,528		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/23/2026	06/16/2028	2	481,872	427.62		21,356		21,102		25,084			(357)		3,377		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/16/2026	04/13/2028	1	233,526	441.04		10,733		9,665		8,218			(1,106)		1,562		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/11/2026	05/08/2028	1	137,117	433.53		5,563		5,188		6,010			(382)		934		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/22/2026	05/19/2028	3	1,019,342	431.76		44,716		42,560		47,144			(2,367)		7,003		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/15/2026	05/12/2028	1	249,911	426.84		11,253		10,585		13,044			(711)		1,708		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/28/2026	05/26/2028	2	813,366	427.57		33,812		32,289		41,984			(1,572)		5,616		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/08/2026	06/05/2028	1	324,006	432.06		13,761		13,363		14,990			(416)		2,253		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/06/2026	05/04/2028	3	483,773	431.69		19,401		17,985		22,211			(1,447)		3,287		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/29/2026	05/26/2028	2	1,094,177	428.38		54,974		52,808		55,348			(2,381)		7,555		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/26/2026	05/22/2028	1	497,065	431.48		19,469		18,556		23,173			(937)		3,422		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/24/2026	04/21/2028	2	1,328,300	438.14		50,818		46,266		50,922			(4,736)		8,938		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/01/2026	03/31/2028	1	79,502	450.46		3,325		2,919		2,103			(410)		526		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/30/2026	06/29/2028	1	1,083,787	435.59		46,502		46,502		46,435					7,664		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/28/2026	05/26/2028	2	757,757	425.62		38,927		37,349		41,046			(1,729)		5,232		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/07/2026	05/05/2028	3	716,192	429.05		31,533		29,261		35,222			(2,320)		4,870		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/20/2026	05/19/2028	2	511,852	432.75		21,093		19,964		23,076			(1,155)		3,516		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/09/2026	06/08/2028	2	1,608,642	431.18		69,473		67,589		76,286			(1,974)		11,210		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/04/2026	06/02/2028	3	621,197	432.92		24,717		23,978		28,091			(818)		4,311		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/26/2026	06/23/2028	5	1,544,387	431.21		71,818		71,609		73,695			(352)		10,875		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/05/2026	04/28/2028	2	292,731	433.63		12,245		11,293		12,730			(987)		1,980		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/08/2026	05/05/2028	1	1,000,672	432.28		45,140		42,023		45,282			(3,286)		6,804		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/15/2026	06/12/2028	2	513,495	428.23		21,683		21,295		26,256			(432)		3,588		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/30/2026	06/26/2028	2	519,604	436.18		22,130		22,130		21,888			(20)		3,667		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/06/2026	04/03/2028	2	166,129	450.3		6,976		6,174		4,424			(809)		1,102		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/21/2026	04/17/2028	2	655,522	439.67		27,939		25,270		23,991			(2,701)		4,397		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/08/2026	04/07/2028	3	822,234	448.59		31,398		27,897		23,168			(3,556)		5,474		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/18/2026	05/15/2028	1	1,029,187	428.2		50,306		47,395		51,951			(2,971)		7,050		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/30/2026	04/28/2028	2	1,083,348	435.05		45,656		42,015		45,369			(3,808)		7,328		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/12/2026	05/11/2028	1	730,120	430.79		31,524		29,446		34,451			(2,116)		4,986		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/19/2026	05/18/2028	2	663,388	432.97		28,455		27,059		29,713			(1,454)		4,554		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/13/2026	05/12/2028	2	529,241	430.4		21,122		19,778		25,244			(1,382)		3,617		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/17/2026	04/13/2028	1	674,885	442.96		27,120		24,457		22,498			(2,760)		4,513		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/01/2026	05/26/2028	1	952,094	434.78		43,709		42,016		40,895			(1,748)		6,574		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/23/2026	06/16/2028	3	1,052,153	427.92		46,297		45,850		54,366			(588)		7,373		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/04/2026	06/02/2028	1	219,410	429.71		9,696		9,389		10,765			(346)		1,523		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/26/2026	06/23/2028	2	1,157,993	431.17		56,552		56,505		55,349			(217)		8,155		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/02/2026	05/30/2028	1	367,006	434.78		15,177		14,613		15,776			(584)		2,541		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/30/2026	06/27/2028	1	123,304	436.18		5,204		5,204		5,197					871		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/09/2026	06/02/2028	3	2,569,640	430.3		116,373		112,855		124,216			(3,950)		17,831		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/15/2026	06/09/2028	1	187,958	430.16		7,533		7,387		9,153			(156)		1,311		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/02/2026	06/01/2028	1	508,439	437.04		19,847		19,111		20,636			(761)		3,526		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/22/2026	06/16/2028	2	159,904	427.06		7,145		7,084		8,439			(71)		1,121		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/04/2026	05/01/2028	1	244,835	433.49		10,189		9,403		10,696			(798)		1,660		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/10/2026	06/09/2028	1	110,294	431.07		4,938		4,809		5,249			(135)		769		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/24/2026	04/21/2028	1	1,037,185	433.2		44,844		40,880		45,416			(4,127)		6,979		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/23/2026	06/22/2028	3	1,236,685	426.02		61,980		61,511		67,066			(566)		8,703		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/07/2026	05/05/2028	1	100,663	428.26		4,842		4,501		5,051			(359)		684		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/12/2026	05/09/2028	1	79,999	433.53		3,213		3,000		3,510			(216)		546		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/06/2026	03/31/2028	1	1,010,633	448.62		44,560		39,383		28,250			(5,224)		6,691		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/16/2026	06/15/2028	1	671,189	427.09		29,608		29,079		35,371			(568)		4,700		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/14/2026	05/12/2028	2	860,639	427.22		37,471		35,217		44,495			(2,385)		5,882		0001
Purchased Call/MSCI EAFE/MXE0610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2028	1	9,422	2840.61		1,152		1,755		1,755	602				62		0001
Purchased Call/MSCI EAFE/MXE000AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/22/2026	04/21/2028	1	762,196	3042.18		89,939		102,380		102,380	12,441				5,129		0001
Purchased Call/MSCI EAFE/MXE000AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/22/2026	05/22/2028	1	73,054	3086.86		8,913		9,047		9,047	135				503		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI EAFE/MXE0170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2028	1	175,350	3046.2		21,778		23,692		23,692	1,914				1,222		0001
Purchased Call/RAHARVEY/GRH0001$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/20/2026	02/18/2028	3	241,702	99.71		8,642		7,326		17,005			(1,337)		1,547		0001
Purchased Call/RAHARVEY/GRH0000$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/17/2026	02/11/2028	2	213,356	99.54		7,980		6,789		15,296			(1,199)		1,357		0001
Purchased Call/RAHARVEY/GRH0000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/28/2026	01/27/2028	2	268,645	98.16		8,505		6,743		22,432			(1,780)		1,687		0001
Purchased Call/RAHARVEY/GRH0001$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/25/2026	02/23/2028	5	2,007,108	99.7		70,208		58,966		141,513			(11,318)		12,899		0001
Purchased Call/RAHARVEY/GRH0000$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/09/2026	02/04/2028	2	160,702	99.21		4,950		3,993		11,955			(961)		1,016		0001
Purchased Call/RAHARVEY/GRH0000$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/11/2026	02/10/2028	2	153,277	99.08		5,121		4,158		11,579			(973)		974		0001
Purchased Call/RAHARVEY/GRH0000$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/06/2026	12/09/2027	1	627,801	99.32		14,981		11,257		45,814			(3,735)		3,772		0001
Purchased Call/RAHARVEY/GRH0000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/12/2026	12/31/2027	1	125,150	97.81		4,056		3,104		10,834			(955)		767		0001
Purchased Call/RAHARVEY/GRH0000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/14/2026	01/13/2028	1	75,720	98.19		2,298		1,773		6,296			(526)		470		0001
Purchased Call/RAHARVEY/GRH0000$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/11/2026	02/09/2028	4	1,152,167	99.17		36,994		30,116		86,164			(6,909)		7,318		0001
Purchased Call/RAHARVEY/GRH0001$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/12/2026	03/10/2028	2	410,454	99.85		13,764		11,756		28,499			(2,030)		2,673		0001
Purchased Call/RAHARVEY/GRH0001$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/24/2026	03/23/2028	2	303,487	101.31		11,195		9,732		17,738			(1,489)		1,997		0001
Purchased Call/RAHARVEY/GRH0001$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/04/2026	03/02/2028	5	1,090,940	100.4		34,956		29,533		70,918			(5,471)		7,057		0001
Purchased Call/RAHARVEY/GRH0001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/06/2026	03/03/2028	2	428,495	100.25		12,532		10,605		28,361			(1,962)		2,774		0001
Purchased Call/RAHARVEY/GRH0000$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/02/2026	01/28/2028	2	317,336	98.32		9,885		7,895		26,045			(2,006)		1,995		0001
Purchased Call/RAHARVEY/GRH0001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/26/2026	02/25/2028	3	537,500	100.03		17,205		14,353		36,470			(2,891)		3,460		0001
Purchased Call/RAHARVEY/GRH0001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/11/2026	03/07/2028	2	247,315	99.62		7,790		6,605		17,628			(1,192)		1,606		0001
Purchased Call/RAHARVEY/GRH0000$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/06/2026	12/23/2027	1	743,922	98.22		21,510		16,268		61,580			(5,257)		4,528		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RAHARVEY/GRH0000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/08/2026	01/07/2028	2	311,251	98.09		9,515		7,287		26,156			(2,255)		1,921		0001
Purchased Call/RAHARVEY/GRH0000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/26/2026	01/21/2028	2	431,096	98.1		13,169		10,352		36,217			(2,852)		2,694		0001
Purchased Call/RAHARVEY/GRH0001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/03/2026	03/01/2028	1	380,250	100.38		11,592		9,710		24,779			(1,892)		2,458		0001
Purchased Call/RAHARVEY/GRH0001SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/09/2026	03/06/2028	3	789,112	99.62		27,238		23,466		56,240			(3,821)		5,122		0001
Purchased Call/RAHARVEY/GRH0001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/02/2026	02/25/2028	2	135,846	100.38		4,173		3,492		8,843			(685)		874		0001
Purchased Call/RAHARVEY/GRH0001SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/24/2026	03/17/2028	3	781,492	102.03		24,391		21,104		41,651			(3,318)		5,117		0001
Purchased Call/RAHARVEY/GRH0001SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/16/2026	03/10/2028	3	447,318	100.42		14,145		12,094		29,049			(2,077)		2,913		0001
Purchased Call/RAHARVEY/GRH0001SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/30/2026	03/24/2028	3	1,006,463	102.66		27,625		24,224		49,520			(3,436)		6,627		0001
Purchased Call/RAHARVEY/GRH0000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/16/2026	01/14/2028	1	80,954	98.02		2,486		1,932		6,856			(563)		503		0001
Purchased Call/RAHARVEY/GRH0000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/26/2026	01/21/2028	2	509,573	97.97		16,165		12,726		43,412			(3,451)		3,184		0001
Purchased Call/RAHARVEY/GRH0000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/07/2026	01/06/2028	1	112,808	97.82		3,667		2,795		9,758			(875)		696		0001
Purchased Call/RAHARVEY/GRH0000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/21/2026	01/20/2028	1	275,311	97.37		9,274		7,246		24,982			(2,035)		1,719		0001
Purchased Call/RAHARVEY/GRH0001S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/26/2026	02/24/2028	3	571,892	99.84		18,718		15,564		39,670			(3,192)		3,678		0001
Purchased Call/RAHARVEY/GRH0000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/27/2026	01/26/2028	1	642,299	98.09		20,168		15,924		54,046			(4,260)		4,031		0001
Purchased Call/RAHARVEY/GRH0000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/03/2026	01/31/2028	1	449,419	98.09		15,074		12,038		37,828			(3,048)		2,833		0001
Purchased Call/RAHARVEY/GRH0001S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/25/2026	02/04/2028	1	30,052	98.33		1,195		985		2,465			(211)		190		0001
Purchased Call/RAHARVEY/GRH0001SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/04/2026	02/25/2028	1	64,104	100.12		2,030		1,700		4,304			(331)		413		0001
Purchased Call/RAHARVEY/GRH0001SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/09/2026	03/03/2028	2	310,162	100.09		9,179		7,754		20,920			(1,439)		2,008		0001
Purchased Call/RAHARVEY/GRH0001SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/19/2026	03/17/2028	2	673,010	100.87		25,530		22,081		41,460			(3,486)		4,407		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RAHARVEY/GRH0001$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/26/2026	03/24/2028	2	205,121	102.18		6,520		5,687		10,744			(855)		1,351		0001
Purchased Call/RAHARVEY/GRH0001$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2026	03/30/2028	2	419,011	101.66		13,909		12,209		23,485			(1,715)		2,772		0001
Purchased Call/RAHARVEY/GRH0001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/23/2026	03/20/2028	3	736,115	101.82		22,981		19,925		40,340			(3,079)		4,832		0001
Purchased Call/RAHARVEY/GRH0001$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/31/2026	03/27/2028	2	386,365	102.1		11,301		9,887		20,469			(1,425)		2,550		0001
Purchased Call/RAHARVEY/GRH0000$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/09/2026	01/07/2028	2	412,607	97.89		13,315		10,212		35,428			(3,130)		2,546		0001
Purchased Call/RAHARVEY/GRH0000$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/05/2026	02/02/2028	2	401,916	98.37		12,643		10,135		32,826			(2,534)		2,538		0001
Purchased Call/RAHARVEY/GRH0000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/02/2026	01/28/2028	4	662,482	98.09		22,624		18,095		55,740			(4,552)		4,165		0001
Purchased Call/RAHARVEY/GRH0001$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/01/2026	03/24/2028	4	418,553	102.37		13,119		11,485		21,391			(1,674)		2,756		0001
Purchased Call/RAHARVEY/GRH0000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/12/2026	12/15/2027	1	240,557	98.09		7,382		5,610		20,193			(1,777)		1,453		0001
Purchased Call/RAHARVEY/GRH0000$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/13/2026	01/12/2028	1	542,468	98.09		17,199		13,248		45,609			(3,964)		3,363		0001
Purchased Call/RAHARVEY/GRH0001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/29/2026	02/18/2028	3	322,144	99.63		16,488		14,725		22,875			(1,810)		2,062		0001
Purchased Call/RAHARVEY/GRH0000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/06/2026	12/31/2027	1	113,186	97.72		3,567		2,708		9,893			(862)		694		0001
Purchased Call/RAHARVEY/GRH0000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/20/2026	01/14/2028	2	450,724	98.07		13,230		10,289		37,970			(2,977)		2,799		0001
Purchased Call/RAHARVEY/GRH0000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/04/2026	02/03/2028	1	72,960	98.56		2,354		1,885		5,836			(471)		461		0001
Purchased Call/RAHARVEY/GRH0001$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/25/2026	02/18/2028	2	381,637	99.75		12,247		10,136		26,726			(2,122)		2,442		0001
Purchased Call/RAHARVEY/GRH0001$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/04/2026	03/03/2028	3	164,126	100.24		5,804		5,028		10,876			(781)		1,063		0001
Purchased Call/RAHARVEY/GRH0001$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/11/2026	03/09/2028	2	739,632	99.89		22,376		18,984		51,110			(3,414)		4,812		0001
Purchased Call/RAHARVEY/GRH0001$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/20/2026	03/17/2028	2	255,153	101.21		8,942		7,729		15,078			(1,233)		1,671		0001
Purchased Call/RAHARVEY/GRH0000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/06/2026	12/10/2027	1	304,880	98.95		7,765		5,837		23,228			(1,933)		1,833		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index			Goldman Sachs																		
S	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	02/05/2026	02/04/2028	1	136,374	98.78		3,948		3,175		10,647			(785)		863		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index			Goldman Sachs																		
X	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	02/17/2026	02/16/2028	3	366,765	99.54		11,751		9,649		26,317			(2,117)		2,343		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index			Goldman Sachs																		
C	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	01/13/2026	12/30/2027	1	217,242	97.98		6,940		5,317		18,466			(1,628)		1,331		0001
Purchased Call/RAHARVEY/GRH0001S	Fixed Index & Index			Goldman Sachs																		
K	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	03/20/2026	03/16/2028	3	2,509,934	100.34		90,413		77,710		164,720			(12,806)		16,422		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index			Goldman Sachs																		
A	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	01/12/2026	12/29/2027	1	191,108	98.11		5,902		4,513		16,020			(1,393)		1,170		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index			Goldman Sachs																		
9	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	01/12/2026	12/22/2027	1	212,866	98.18		6,461		4,926		17,701			(1,540)		1,295		0001
Purchased Call/RAHARVEY/GRH0001S	Fixed Index & Index			Goldman Sachs																		
J	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	03/17/2026	03/13/2028	1	120,611	100.26		4,102		3,514		7,988			(592)		787		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index			Goldman Sachs																		
W	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	02/12/2026	02/11/2028	1	289,179	99.54		8,599		7,008		20,732			(1,628)		1,840		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index			Goldman Sachs																		
Z	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	02/23/2026	02/17/2028	2	552,307	99.48		17,822		14,623		39,896			(3,215)		3,532		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index			Goldman Sachs																		
M	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	01/29/2026	01/28/2028	1	185,626	98.22		5,878		4,670		15,401			(1,226)		1,167		0001
Purchased Call/RAHARVEY/GRH0000S	Fixed Index & Index			Goldman Sachs																		
4	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	01/06/2026	01/05/2028	1	413,516	97.77		12,985		9,877		35,968			(3,117)		2,547		0001
Purchased Call/RAHARVEY/GRH0002S	Fixed Index & Index			Goldman Sachs																		
T	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	05/19/2026	05/18/2028	2	734,152	105.66		23,410		22,320		24,374			(1,144)		5,040		0001
Purchased Call/RAHARVEY/GRH0003S	Fixed Index & Index			Goldman Sachs																		
6	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	06/08/2026	06/05/2028	1	221,463	106.6		6,960		6,758		6,468			(210)		1,540		0001
Purchased Call/RAHARVEY/GRH0003S	Fixed Index & Index			Goldman Sachs																		
5	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	06/05/2026	06/02/2028	2	1,047,194	106.39		33,399		32,394		31,492			(1,117)		7,267		0001
Purchased Call/RAHARVEY/GRH0002S	Fixed Index & Index			Goldman Sachs																		
B	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	04/23/2026	04/21/2028	2	1,439,981	103.51		45,336		41,277		63,870			(4,223)		9,689		0001
Purchased Call/RAHARVEY/GRH0003S	Fixed Index & Index			Goldman Sachs																		
D	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	06/23/2026	06/16/2028	3	541,370	106.32		17,757		17,569		14,980			(264)		3,794		0001
Purchased Call/RAHARVEY/GRH0003S	Fixed Index & Index			Goldman Sachs																		
K	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	06/30/2026	06/27/2028	1	172,624	106.07		5,533		5,533		5,518					1,219		0001
Purchased Call/RAHARVEY/GRH0002S	Fixed Index & Index			Goldman Sachs																		
D	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	04/27/2026	04/24/2028	1	326,059	103.4		10,312		9,417		14,697			(907)		2,199		0001
Purchased Call/RAHARVEY/GRH0002S	Fixed Index & Index			Goldman Sachs																		
Q	Linked Annuity Hedge	N/A	Equity/Index	International W22LRO/IP2IHZNBB6K528	05/14/2026	05/12/2028	2	973,453	105.39		31,003		29,124		33,503			(1,996)		6,653		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RAHARVEY/GRH0001$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2026	04/03/2028	2	154,398	102.24		5,093		4,508		8,050			(591)		1,025		0001
Purchased Call/RAHARVEY/GRH0002$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/22/2026	04/20/2028	2	700,283	103.06		22,939		20,768		32,975			(2,196)		4,708		0001
Purchased Call/RAHARVEY/GRH0002$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/27/2026	05/19/2028	2	652,553	105.53		19,831		18,773		22,090			(1,082)		4,483		0001
Purchased Call/RAHARVEY/GRH0002$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/20/2026	04/17/2028	2	638,924	102.84		21,209		19,182		30,946			(2,051)		4,286		0001
Purchased Call/RAHARVEY/GRH0003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/05/2026	05/26/2028	2	1,556,990	105.68		50,974		49,017		51,763			(2,028)		10,750		0001
Purchased Call/RAHARVEY/GRH0003$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/24/2026	06/22/2028	3	1,765,338	107.36		50,034		49,646		46,462			(467)		12,423		0001
Purchased Call/RAHARVEY/GRH0002$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/15/2026	04/13/2028	4	999,174	102.84		32,232		29,136		48,321			(3,171)		6,682		0001
Purchased Call/RAHARVEY/GRH0002$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/24/2026	04/21/2028	2	2,004,371	103.63		60,621		55,300		87,470			(5,466)		13,487		0001
Purchased Call/RAHARVEY/GRH0003$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/15/2026	06/09/2028	2	466,339	106.57		14,678		14,388		13,712			(323)		3,252		0001
Purchased Call/RAHARVEY/GRH0002$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/14/2026	04/13/2028	3	514,343	102.96		15,755		14,131		24,484			(1,649)		3,440		0001
Purchased Call/RAHARVEY/GRH0002$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/06/2026	05/05/2028	3	583,657	105.08		17,929		16,664		20,930			(1,296)		3,969		0001
Purchased Call/RAHARVEY/GRH0002$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/15/2026	05/12/2028	1	79,106	105.62		2,397		2,254		2,633			(151)		541		0001
Purchased Call/RAHARVEY/GRH0002$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/05/2026	04/28/2028	3	541,980	104.74		16,792		15,477		20,333			(1,366)		3,666		0001
Purchased Call/RAHARVEY/GRH0003$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/02/2026	06/01/2028	1	620,112	106.09		19,990		19,249		19,484			(767)		4,300		0001
Purchased Call/RAHARVEY/GRH0002$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2026	05/19/2028	2	1,370,578	105.65		45,675		43,474		45,594			(2,422)		9,415		0001
Purchased Call/RAHARVEY/GRH0003$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/16/2026	06/08/2028	2	2,077,805	106.75		60,888		59,232		59,428			(1,735)		14,479		0001
Purchased Call/RAHARVEY/GRH0002$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/14/2026	05/12/2028	3	525,791	105.4		16,368		15,334		18,070			(1,067)		3,594		0001
Purchased Call/RAHARVEY/GRH0002$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/05/2026	05/04/2028	2	598,679	104.97		18,771		17,356		21,799			(1,437)		4,068		0001
Purchased Call/RAHARVEY/GRH0003$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/29/2026	06/23/2028	5	1,669,203	106.86		48,531		48,363		47,390			(276)		11,754		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RAHARVEY/GRH0002$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/27/2026	05/26/2028	2	1,143,735	105.79		34,440		32,889		37,420			(1,601)		7,897		0001
Purchased Call/RAHARVEY/GRH0003$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/26/2026	06/23/2028	2	1,102,660	106.61		33,061		33,046		32,492			(90)		7,765		0001
Purchased Call/RAHARVEY/GRH0001$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/08/2026	04/06/2028	2	1,011,346	102.66		31,492		27,905		49,966			(3,620)		6,727		0001
Purchased Call/RAHARVEY/GRH0001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/07/2026	03/31/2028	3	535,079	102.24		17,643		15,603		27,867			(2,059)		3,543		0001
Purchased Call/RAHARVEY/GRH0002$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/29/2026	04/28/2028	3	1,095,682	103.81		39,910		36,902		46,787			(3,130)		7,411		0001
Purchased Call/RAHARVEY/GRH0002$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/17/2026	04/13/2028	1	909,935	103.13		26,999		24,348		42,348			(2,748)		6,085		0001
Purchased Call/RAHARVEY/GRH0002$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/09/2026	04/07/2028	3	1,210,579	102.8		37,552		33,589		58,739			(4,037)		8,059		0001
Purchased Call/RAHARVEY/GRH0003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/29/2026	06/26/2028	2	527,280	106.07		17,458		17,458		16,844			(19)		3,721		0001
Purchased Call/RAHARVEY/GRH0003$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/11/2026	06/09/2028	3	765,820	106.25		25,372		24,866		23,612			(613)		5,340		0001
Purchased Call/RAHARVEY/GRH0002$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/14/2026	04/10/2028	2	464,768	102.7		14,864		13,293		22,876			(1,587)		3,101		0001
Purchased Call/RAHARVEY/GRH0003$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/03/2026	06/02/2028	3	759,887	106.41		23,924		23,208		22,784			(796)		5,273		0001
Purchased Call/RAHARVEY/GRH0001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2026	03/31/2028	1	71,923	102.01		2,447		2,162		3,858			(287)		476		0001
Purchased Call/RAHARVEY/GRH0003$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/04/2026	06/02/2028	1	320,540	106.62		9,560		9,257		9,313			(341)		2,224		0001
Purchased Call/RAHARVEY/GRH0002$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/23/2026	04/21/2028	3	605,870	103.42		19,039		17,286		27,201			(1,788)		4,077		0001
Purchased Call/RAHARVEY/GRH0002$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/18/2026	05/15/2028	1	797,288	105.52		25,085		23,634		26,976			(1,482)		5,461		0001
Purchased Call/RAHARVEY/GRH0003$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/23/2026	06/16/2028	3	1,192,998	106.79		37,342		36,983		34,088			(478)		8,360		0001
Purchased Call/RAHARVEY/GRH0001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2026	03/31/2028	1	1,272,921	101.96		43,696		38,619		68,712			(5,123)		8,428		0001
Purchased Call/RAHARVEY/GRH0002$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/10/2026	04/07/2028	2	199,874	102.81		6,251		5,583		9,685			(680)		1,331		0001
Purchased Call/RAHARVEY/GRH0002$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/16/2026	04/13/2028	1	247,103	102.8		8,053		7,252		12,013			(830)		1,653		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RAHARVEY/GRH0003$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/11/2026	06/09/2028	2	123,443	106.41		3,783		3,691		3,717			(102)		861		0001
Purchased Call/RAHARVEY/GRH0002$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/27/2026	05/22/2028	2	776,641	106.27		22,090		21,063		23,623			(1,055)		5,347		0001
Purchased Call/RAHARVEY/GRH0003$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/29/2026	05/26/2028	1	1,154,876	105.77		35,158		33,750		37,895			(1,545)		7,974		0001
Purchased Call/RAHARVEY/GRH0002$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/09/2026	04/07/2028	2	584,298	102.68		18,470		16,418		28,801			(2,090)		3,890		0001
Purchased Call/RAHARVEY/GRH0002$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/04/2026	04/27/2028	2	660,453	103.55		23,067		21,195		29,202			(1,899)		4,464		0001
Purchased Call/RAHARVEY/GRH0002$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/11/2026	05/08/2028	1	142,470	105.07		4,529		4,223		5,125			(311)		971		0001
Purchased Call/RAHARVEY/GRH0003$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/15/2026	06/12/2028	1	557,669	106.88		16,592		16,272		15,684			(342)		3,897		0001
Purchased Call/RAHARVEY/GRH0003$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/30/2026	06/29/2028	1	990,150	106.65		29,152		29,152		29,110					7,001		0001
Purchased Call/RAHARVEY/GRH0002$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/21/2026	05/19/2028	3	1,073,426	105.41		35,599		33,896		36,974			(1,868)		7,374		0001
Purchased Call/RAHARVEY/GRH0002$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/08/2026	05/05/2028	1	1,162,961	104.78		37,515		34,924		43,528			(2,731)		7,908		0001
Purchased Call/RAHARVEY/GRH0003$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/22/2026	06/16/2028	1	150,089	106.95		4,884		4,836		4,187			(54)		1,052		0001
Purchased Call/RAHARVEY/GRH0002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/12/2026	05/11/2028	1	1,117,335	105.25		35,245		32,921		39,221			(2,366)		7,631		0001
Purchased Call/RAHARVEY/GRH0002$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/07/2026	05/05/2028	1	88,685	104.93		2,688		2,499		3,249			(199)		603		0001
Purchased Call/RAHARVEY/GRH0002$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/30/2026	04/28/2028	1	441,204	104.61		13,876		12,766		16,860			(1,161)		2,984		0001
Purchased Call/RAHARVEY/GRH0002$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/04/2026	05/01/2028	1	222,576	104.67		7,166		6,613		8,447			(561)		1,509		0001
Purchased Call/RAHARVEY/GRH0003$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/16/2026	06/15/2028	1	935,133	106.66		27,442		26,952		27,227			(526)		6,549		0001
Purchased Call/RAHARVEY/GRH0002$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/28/2026	05/26/2028	2	854,785	105.63		26,735		25,647		28,625			(1,192)		5,902		0001
Purchased Call/Missing Reference/BMF0610$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/19/2027	1	89,190	666.34		2,547		1,847		2,733			(714)		378		0001
Purchased Call/Missing Reference/BMF0610$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/09/2027	2	186,676	670.46		7,204		6,136		5,242			(1,083)		822		0001
Purchased Call/Missing Reference/BMF0612$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/11/2027	2	165,034	680.75		5,333		5,119		3,822			(239)		803		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BMF0610SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/23/2027	2	171,317	676.58		4,747		3,921		4,146			(834)		773		0001
Purchased Call/Missing Reference/BMF0611S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/26/2026	05/21/2027	1	251,998	683.05		8,175		7,399		5,321			(795)		1,189		0001
Purchased Call/Missing Reference/BMF0611SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/12/2027	2	307,414	682.49		10,473		9,170		6,482			(1,362)		1,430		0001
Purchased Call/Missing Reference/BMF0612S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2026	06/08/2027	1	157,499	682.61		4,529		4,279		3,451			(261)		763		0001
Purchased Call/Missing Reference/BMF0611S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/14/2027	1	206,811	681.04		6,161		5,441		4,564			(734)		965		0001
Purchased Call/Missing Reference/BMF0611SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/26/2027	2	287,988	685.8		8,993		8,222		5,680			(824)		1,369		0001
Purchased Call/Missing Reference/BMF0612S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2027	2	418,958	679.95		13,407		12,870		9,869			(571)		2,034		0001
Purchased Call/Missing Reference/BMF0611SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/13/2027	1	189,001	685.68		5,146		4,530		3,644			(652)		881		0001
Purchased Call/Missing Reference/BMF0610SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	04/30/2027	2	325,320	671.22		10,485		8,869		9,179			(1,636)		1,484		0001
Purchased Call/Missing Reference/BMF0612SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2027	1	493,049	683.67		15,058		14,681		10,625			(538)		2,418		0001
Purchased Call/Missing Reference/BMF0612S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2027	1	178,667	684.05		5,428		5,233		3,805			(209)		875		0001
Purchased Call/Missing Reference/BMF0612SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2027	1	88,135	683.48		2,676		2,639		1,925			(44)		436		0001
Purchased Call/Missing Reference/BMF0612SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/24/2027	1	333,197	683.13		10,374		10,317		7,360			(143)		1,652		0001
Purchased Call/Missing Reference/BMF0610SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/04/2027	3	222,028	670.09		8,307		7,082		6,477			(1,256)		1,020		0001
Purchased Call/Missing Reference/BMF0611S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/03/2027	1	151,681	673.42		5,478		4,656		4,042			(832)		696		0001
Purchased Call/Missing Reference/BMF0612SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/29/2027	1	137,195	683.82		4,318		4,318		4,317					685		0001
Purchased Call/Missing Reference/BMF0610SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/22/2027	1	455,624	675.93		13,549		11,103		11,202			(2,531)		2,052		0001
Purchased Call/Missing Reference/BMF0611SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/03/2027	1	420,799	687.4		13,002		12,172		8,009			(929)		2,025		0001
Purchased Call/Missing Reference/BMF0610SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/29/2027	3	426,348	669.79		14,058		11,837		12,472			(2,312)		1,942		0001
Purchased Call/Missing Reference/BMF0611S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/07/2027	1	515,996	683.9		15,233		13,191		10,387			(2,073)		2,381		0001
Purchased Call/Missing Reference/BMF0610SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/23/2027	1	232,255	674.59		7,461		6,134		5,938			(1,373)		1,048		0001
Purchased Call/Missing Reference/BMF0610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/01/2027	1	251,549	666.62		7,083		5,421		7,756			(1,672)		1,092		0001
Purchased Call/Missing Reference/BMF0611S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/05/2027	2	386,461	674.7		13,579		11,568		9,999			(2,047)		1,778		0001
Purchased Call/Missing Reference/BMF0611SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/28/2027	1	296,562	688.67		9,073		8,366		5,411			(729)		1,414		0001
Purchased Call/Missing Reference/BMF0611S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	54,730	680.55		1,809		1,558		1,212			(263)		253		0001
Purchased Call/Missing Reference/BMF0610ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/27/2027	1	68,383	675.12		1,907		1,598		1,728			(321)		310		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BMF0612SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/22/2027	1	101,853	685.51		2,970		2,921		2,102			(57)		504		0001
Purchased Call/Missing Reference/BMF0611S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/11/2027	1	219,776	684.32		6,455		5,599		4,388			(869)		1,021		0001
Purchased Call/Missing Reference/BMF0610SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/13/2027	1	55,139	671.04		1,786		1,411		1,531			(378)		244		0001
Purchased Call/Missing Reference/BMF0612S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/04/2027	1	75,537	687.76		2,042		1,922		1,427			(124)		364		0001
Purchased Call/Missing Reference/BMF0610S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/02/2027	1	78,740	662.85		2,428		1,860		2,684			(572)		342		0001
Purchased Call/Missing Reference/BMF0610S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2026	04/06/2027	1	57,800	663.22		1,785		1,376		1,957			(412)		253		0001
Purchased Call/Missing Reference/BMF0610SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/16/2027	1	98,943	674.09		2,928		2,364		2,539			(569)		441		0001
Purchased Call/Missing Reference/BMF0611SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	1	284,114	687.76		7,366		6,486		5,175			(931)		1,326		0001
Purchased Call/Missing Reference/BMF0612S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/11/2027	2	290,471	682		9,265		8,912		6,506			(377)		1,414		0001
Purchased Call/Missing Reference/BMF0610SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	04/30/2027	1	142,550	673.42		4,466		3,780		3,793			(695)		650		0001
Purchased Call/Missing Reference/BMF0610SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2027	1	157,684	671.31		4,665		3,879		4,425			(795)		717		0001
Purchased Call/Missing Reference/BMF0610SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/20/2027	1	169,331	675.38		4,887		3,955		4,209			(940)		760		0001
Purchased Call/Missing Reference/BMF0611SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/27/2027	1	90,491	685.02		2,923		2,680		1,828			(265)		431		0001
Purchased Call/Missing Reference/BMF0611SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/28/2027	1	133,628	687.35		4,213		3,884		2,531			(338)		637		0001
Purchased Call/Missing Reference/BMF0612S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2026	06/10/2027	1	344,398	677.03		11,466		10,956		8,782			(598)		1,674		0001
Purchased Call/Missing Reference/BMF0611SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/18/2027	1	156,296	679.99		4,553		4,038		3,566			(525)		734		0001
Purchased Call/Missing Reference/BMF0611S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/06/2027	1	315,001	680.95		9,580		8,223		6,881			(1,421)		1,451		0001
Purchased Call/Missing Reference/SPF0610SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/25/2027	1	306,939	241.85		10,813		8,087		19,585			(2,741)		1,315		0001
Purchased Call/Missing Reference/SPF0610SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/23/2027	1	157,579	254.11		4,440		3,671		4,651			(777)		711		0001
Purchased Call/Missing Reference/SPF0611SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2027	1	68,053	260.69		1,945		1,875		1,321			(75)		333		0001
Purchased Call/Missing Reference/SPF0611SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/22/2027	1	78,749	259.47		2,118		2,083		1,693			(41)		389		0001
Purchased Call/Missing Reference/SPF0610SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/22/2027	1	4,785	253.59		136		111		146			(25)		22		0001
Purchased Call/Missing Reference/SPF0611S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/14/2027	1	63,535	260.58		1,863		1,645		1,175			(222)		297		0001
Purchased Call/Missing Reference/SPF0610S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/02/2027	1	59,054	245.74		1,778		1,362		3,011			(419)		257		0001
Purchased Call/Missing Reference/SPF0611SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/03/2027	1	53,888	262.83		1,218		1,143		861			(84)		259		0001
Purchased Call/Missing Reference/SPF0610SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/05/2027	1	90,001	256.64		3,125		2,659		2,234			(472)		414		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/SPF0611$A .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/26/2026	05/21/2027	1	252,000	261.62		7,831		7,087		4,339			(761)		1,189		0001
Purchased Call/Missing Reference/SPF0610$O .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/04/2027	2	117,777	255.06		4,141		3,516		3,281			(632)		541		0001
Purchased Call/Missing Reference/SPF0610$8 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/09/2027	2	135,616	249.07		7,292		6,226		5,610			(1,082)		597		0001
Purchased Call/Missing Reference/SPF0611$2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	1	87,086	262.94		2,209		1,945		1,322			(279)		406		0001
Purchased Call/Missing Reference/SPF0611$B .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2027	1	149,930	262.51		4,438		4,033		2,424			(415)		713		0001
Purchased Call/Missing Reference/SPF0611$E .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/27/2027	1	55,688	262.52		1,744		1,598		903			(158)		265		0001
Purchased Call/Missing Reference/SPF0611$H .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/28/2027	1	114,000	263.48		3,531		3,255		1,710			(284)		544		0001
Purchased Call/Missing Reference/SPF0610$X .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/11/2027	1	175,019	260.53		5,059		4,388		3,221			(681)		813		0001
Purchased Call/Missing Reference/SPF0610$H .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2027	1	124,699	253.35		3,677		3,057		3,905			(626)		567		0001
Purchased Call/Missing Reference/SPF0610$Q .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	04/30/2027	1	73,197	255.97		2,631		2,233		1,899			(403)		334		0001
Purchased Call/Missing Reference/SPF0610$A .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/13/2027	1	77,345	249.88		2,560		2,028		3,040			(536)		343		0001
Purchased Call/Missing Reference/SPF0611$L .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/04/2027	1	56,654	263.74		1,263		1,189		842			(77)		273		0001
Purchased Call/Missing Reference/SPF0611$M .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2026	06/08/2027	1	105,001	259.39		2,902		2,742		2,221			(167)		509		0001
Purchased Call/Missing Reference/SPF0610$C .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/20/2027	1	76,373	253		2,134		1,727		2,430			(410)		343		0001
Purchased Call/Missing Reference/SPF0610$N .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	04/30/2027	1	25,642	255.35		816		691		697			(127)		117		0001
Purchased Call/Missing Reference/SPF0610$2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/01/2027	1	67,160	245.72		1,993		1,517		3,427			(487)		291		0001
Purchased Call/Missing Reference/SPF0611$0 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/12/2027	2	139,188	260.13		4,671		4,085		2,653			(609)		648		0001
Purchased Call/Missing Reference/SPF0611$I .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/28/2027	1	285,422	263.83		8,655		7,980		4,158			(695)		1,361		0001
Purchased Call/Missing Reference/SPF0611$T .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2027	1	57,070	260.14		1,544		1,506		1,158			(55)		280		0001
Purchased Call/Missing Reference/SPF0611$7 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/18/2027	1	117,221	260.48		3,258		2,889		2,196			(376)		551		0001
Purchased Call/Missing Reference/SPF0610$J .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/27/2027	1	54,292	254.26		1,710		1,433		1,590			(288)		247		0001
Purchased Call/Missing Reference/SPF0612$0 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/29/2027	1	93,742	258.97		2,918		2,918		2,923					468		0001
Purchased Call/Missing Reference/SPF0611$O .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/11/2027	1	149,293	259.13		4,828		4,640		3,243			(201)		727		0001
Purchased Call/Missing Reference/SPF0611$Y .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/24/2027	1	249,900	257.85		7,366		7,325		6,076			(101)		1,239		0001
Purchased Call/Missing Reference/SPF0611$N .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2027	2	388,655	258.32		12,365		11,881		8,931			(516)		1,887		0001
Purchased Call/Missing Reference/BQ0610$O .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/23/2028	1	62,002	332.27		2,441		2,116		5,084			(328)		408		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BQ00610S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/27/2028	1	397,829	328.76		18,176		15,919		36,061			(2,275)		2,626		0001
Purchased Call/Missing Reference/BQ00610SK .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/24/2028	1	223,402	346.73		8,408		7,689		11,708			(729)		1,507		0001
Purchased Call/Missing Reference/BQ00611SY .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2028	1	73,424	358.99		2,868		2,832		2,558			(51)		515		0001
Purchased Call/Missing Reference/BQ00611SB .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/18/2028	1	107,631	355.97		4,176		3,940		4,130			(240)		739		0001
Purchased Call/Missing Reference/BQ00610S8 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/07/2028	1	63,213	336.51		2,594		2,315		4,575			(289)		421		0001
Purchased Call/Missing Reference/BQ00611S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/12/2028	1	56,645	358.76		2,109		1,984		1,958			(133)		387		0001
Purchased Call/Missing Reference/BQ00612S0 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/22/2028	1	101,350	360.29		3,781		3,750		3,386			(36)		713		0001
Purchased Call/Missing Reference/BQ00610SP .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/04/2026	04/28/2028	1	129,675	347.19		5,412		4,993		6,709			(425)		877		0001
Purchased Call/Missing Reference/BQ00610SV .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/04/2028	1	79,435	348.37		3,895		3,605		3,957			(294)		540		0001
Purchased Call/Missing Reference/BQ00611SM .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/02/2028	1	63,430	362.87		2,456		2,378		1,902			(88)		440		0001
Purchased Call/Missing Reference/BQ00611SH .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/26/2028	1	71,738	360.02		2,991		2,867		2,383			(135)		495		0001
Purchased Call/Missing Reference/BQ00610SX .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/05/2028	1	71,605	354.71		3,280		3,054		2,859			(239)		487		0001
Purchased Call/Missing Reference/BQ00611ST .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/12/2028	1	181,854	357.6		7,913		7,760		6,640			(163)		1,271		0001
Purchased Call/Missing Reference/BQ00611SV .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2028	1	171,666	360.22		6,638		6,520		5,724			(127)		1,202		0001
Purchased Call/Missing Reference/BQ00611SD .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/19/2028	1	79,558	356.97		3,218		3,058		2,945			(177)		547		0001
Purchased Call/Missing Reference/BQ00610SF .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/20/2028	1	186,642	342.38		7,408		6,706		11,290			(710)		1,255		0001
Purchased Call/Missing Reference/BQ00611S1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/11/2028	1	107,452	359.36		3,926		3,667		3,621			(264)		734		0001
Purchased Call/Missing Reference/BQ00611SF .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2028	1	78,189	360.17		3,130		2,989		2,583			(146)		540		0001
Purchased Call/Missing Reference/BQ00610S4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	03/31/2028	1	93,440	334.12		3,686		3,249		7,270			(450)		619		0001
Purchased Call/Missing Reference/BQ00610SU .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/01/2028	1	56,506	348.8		2,731		2,528		2,769			(207)		383		0001
Purchased Call/Missing Reference/BQ00611S9 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/15/2028	1	86,384	356.43		3,417		3,220		3,248			(202)		592		0001
Purchased Call/Missing Reference/BQ00610S1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/25/2027	1	315,274	328.76		11,000		8,227		28,953			(2,788)		1,351		0001
Purchased Call/Missing Reference/BQ00610SQ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/04/2027	2	195,892	348.37		6,759		5,738		8,228			(1,035)		900		0001
Purchased Call/Missing Reference/BQ00611S3 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/12/2027	2	139,188	356.38		4,485		3,922		3,916			(585)		648		0001
Purchased Call/Missing Reference/BQ00611SE .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/26/2027	2	195,778	360.17		5,956		5,445		4,547			(546)		931		0001
Purchased Call/Missing Reference/BQ00611SX .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2027	1	477,069	358.99		13,555		13,215		12,145			(484)		2,339		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BQ00610S9 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/09/2027	2	142,115	336.98		8,715		7,428		9,701			(1,306)		626		0001
Purchased Call/Missing Reference/BQ00611SR .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/11/2027	1	125,663	357.24		3,778		3,620		3,494			(187)		612		0001
Purchased Call/Missing Reference/BQ00610SN .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/29/2027	1	364,501	345.63		11,580		9,714		17,345			(1,941)		1,661		0001
Purchased Call/Missing Reference/BQ00611SG .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/27/2027	1	71,932	360.02		2,240		2,053		1,689			(203)		342		0001
Purchased Call/Missing Reference/BQ00611SL .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/03/2027	1	152,852	362.87		4,284		4,010		3,069			(306)		735		0001
Purchased Call/Missing Reference/BQ00612S1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2027	1	63,001	358.04		1,828		1,803		1,698			(30)		312		0001
Purchased Call/Missing Reference/BQ00610ST .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/05/2027	1	299,999	350.72		10,530		8,959		11,261			(1,591)		1,380		0001
Purchased Call/Missing Reference/BQ00610S3 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/01/2027	2	229,163	334.12		6,612		5,053		17,430			(1,577)		995		0001
Purchased Call/Missing Reference/BQ00610SZ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/07/2027	1	192,747	359		5,009		4,338		4,660			(682)		890		0001
Purchased Call/Missing Reference/BQ00611S0 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2026	06/08/2027	1	104,999	357.81		2,720		2,570		2,818			(157)		509		0001
Purchased Call/Missing Reference/BQ00611S0 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/11/2027	1	173,919	359.36		4,467		3,875		4,131			(601)		808		0001
Purchased Call/Missing Reference/BQ00611SJ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/28/2027	1	111,124	361.19		3,486		3,214		2,445			(280)		530		0001
Purchased Call/Missing Reference/BQ00611SA .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/18/2027	1	117,221	355.97		3,303		2,929		3,392			(381)		550		0001
Purchased Call/Missing Reference/BQ00610SH .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/23/2027	1	230,549	343.58		7,838		6,444		12,004			(1,443)		1,040		0001
Purchased Call/Missing Reference/BQ00612S5 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/29/2027	1	426,240	359.32		13,416		13,416		13,427					2,128		0001
Purchased Call/Missing Reference/BQ00611SS .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/11/2027	1	149,294	357.6		4,922		4,730		4,073			(205)		727		0001
Purchased Call/Missing Reference/BQ00611SN .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/04/2027	1	56,656	361.67		1,400		1,319		1,222			(85)		273		0001
Purchased Call/Missing Reference/BQ00611SP .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2027	1	181,655	355.01		5,158		4,887		5,655			(283)		882		0001
Purchased Call/Missing Reference/BQ00611SU .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2027	1	173,053	360.22		4,843		4,669		4,114			(186)		847		0001
Purchased Call/Missing Reference/BQ00612S3 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/24/2027	1	249,901	357.64		7,567		7,525		6,891			(104)		1,239		0001
Purchased Call/Missing Reference/BQ00610SS .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	04/30/2027	1	73,199	348.8		2,779		2,358		3,007			(426)		334		0001
Purchased Call/Missing Reference/BQ00611S8 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/14/2027	1	63,537	356.43		1,836		1,621		1,789			(219)		297		0001
Purchased Call/Missing Reference/BQ00610SB .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/13/2027	1	77,345	337.78		2,642		2,093		5,119			(553)		343		0001
Purchased Call/Missing Reference/BQ00611S5 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	1	255,086	358.76		6,769		5,960		6,311			(855)		1,190		0001
Purchased Call/Missing Reference/BQ00610SI .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/23/2027	1	157,578	346.73		4,204		3,476		7,113			(736)		711		0001
Purchased Call/Missing Reference/BQ00611SZ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/22/2027	1	315,189	360.29		8,390		8,250		7,519			(161)		1,559		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BQ00610SJ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/27/2027	1	76,224	346.6		2,056		1,704		3,466			(356)		346		0001
Purchased Call/Missing Reference/BQ00610SE .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/20/2027	1	143,872	342.38		4,147		3,357		7,880			(798)		646		0001
Purchased Call/Missing Reference/BQ00610SD .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/16/2027	1	94,459	341.4		2,839		2,292		5,393			(552)		421		0001
Purchased Call/Missing Reference/BQ00610SL .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2027	1	124,698	344.65		3,861		3,210		6,199			(658)		567		0001
Purchased Call/Missing Reference/BQ00610SG .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/22/2027	1	121,499	344.59		3,434		2,814		6,043			(642)		547		0001
Purchased Call/Missing Reference/BQ00610S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/02/2027	1	59,053	333.37		1,773		1,358		4,619			(418)		257		0001
Purchased Call/Missing Reference/SPF0610S1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/27/2028	1	397,817	241.85		18,291		16,021		27,031			(2,290)		2,626		0001
Purchased Call/Missing Reference/SPF0610ST .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/04/2028	1	79,433	255.06		3,837		3,552		2,949			(289)		540		0001
Purchased Call/Missing Reference/SPF0611SJ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/02/2028	1	63,431	262.83		2,650		2,566		1,599			(95)		440		0001
Purchased Call/Missing Reference/SPF0611SW .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/22/2028	1	95,225	259.47		3,578		3,549		2,905			(34)		670		0001
Purchased Call/Missing Reference/SPF0610SV .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/05/2028	1	65,291	258.66		2,812		2,618		2,015			(205)		444		0001
Purchased Call/Missing Reference/SPF0611SR .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2028	1	101,249	260.69		3,977		3,906		2,882			(76)		709		0001
Purchased Call/Missing Reference/SPF0611S3 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/12/2028	1	56,645	262.94		2,044		1,923		1,399			(129)		387		0001
Purchased Call/Missing Reference/SPF0610S7 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/07/2028	1	63,215	248.8		2,584		2,306		3,149			(288)		421		0001
Purchased Call/Missing Reference/SPF0611SC .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2028	1	190,690	262.51		7,671		7,323		4,865			(357)		1,317		0001
Purchased Call/Missing Reference/SPF0610SM .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/04/2026	04/28/2028	1	129,674	255.35		5,139		4,741		4,732			(404)		877		0001
Purchased Call/Missing Reference/SPF0611SU .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2028	1	73,425	260.14		2,775		2,740		2,151			(49)		515		0001
Purchased Call/Missing Reference/SPF0610SS .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/01/2028	1	56,508	255.97		2,627		2,431		1,999			(199)		383		0001
Purchased Call/Missing Reference/SPF0610SY .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/11/2028	1	107,453	260.53		4,252		3,972		3,012			(285)		734		0001
Purchased Call/Missing Reference/SPF0610SD .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/20/2028	1	99,143	253		3,852		3,487		4,058			(369)		667		0001
Purchased Call/Missing Reference/SPF0611S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/15/2028	1	86,385	260.58		3,451		3,251		2,419			(204)		592		0001
Purchased Call/Missing Reference/SPF0610SG .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/24/2028	1	223,401	254.11		8,730		7,983		8,648			(757)		1,507		0001
Purchased Call/Missing Reference/SPF0611SP .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/12/2028	1	181,855	259.13		7,804		7,653		5,584			(161)		1,271		0001
Purchased Call/Missing Reference/SPF0611SF .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/26/2028	1	71,736	262.52		3,003		2,879		1,829			(136)		495		0001
Purchased Call/Missing Reference/SPF0611S8 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/18/2028	1	98,029	260.48		3,767		3,555		2,767			(217)		673		0001
Purchased Call/Missing Reference/SPF0610S3 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	03/31/2028	1	93,440	245.72		3,780		3,332		5,363			(461)		619		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BMF0610S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/21/2031	1	82,151	662.4		5,221		4,943		4,382			(281)		893		0001
Purchased Call/Missing Reference/BMF0612S0 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/03/2031	1	50,290	687.4		2,981		2,945		1,981			(41)		558		0001
Purchased Call/Missing Reference/BMF0610SJ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/10/2031	1	58,347	671.04		3,805		3,660		2,789			(147)		638		0001
Purchased Call/Missing Reference/BMF0610SE .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/10/2031	2	125,027	670.46		8,581		8,292		6,020			(294)		1,367		0001
Purchased Call/Missing Reference/BMF0611SR .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2026	05/22/2031	2	273,213	683.05		17,429		17,144		17,447			(298)		3,023		0001
Purchased Call/Missing Reference/BMF0611SN .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/16/2031	1	126,097	679.99		7,733		7,559		5,437			(178)		1,393		0001
Purchased Call/Missing Reference/BMF0611SU .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/28/2031	2	343,751	687.35		21,995		21,652		21,052			(364)		3,809		0001
Purchased Call/Missing Reference/BMF0611SM .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/15/2031	1	182,001	681.04		11,042		10,794		7,738			(255)		2,010		0001
Purchased Call/Missing Reference/BMF0610SW .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/04/2026	05/01/2031	1	66,002	673.42		4,061		3,936		3,083			(127)		726		0001
Purchased Call/Missing Reference/BMF0610S8 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/03/2031	1	278,251	662.85		17,866		17,042		21,502			(833)		3,036		0001
Purchased Call/Missing Reference/BMF0611SH .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2031	1	265,716	687.76		15,647		15,278		16,151			(394)		2,933		0001
Purchased Call/Missing Reference/BMF0612SB .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/13/2031	1	217,501	684.05		13,695		13,597		8,953			(105)		2,421		0001
Purchased Call/Missing Reference/BMF0612SI .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2031	2	604,825	683.48		38,286		38,214		38,736			(115)		6,751		0001
Purchased Call/Missing Reference/BMF0610SP .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/25/2031	1	64,400	675.12		3,957		3,822		2,934			(137)		707		0001
Purchased Call/Missing Reference/BMF0612SK .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/24/2031	1	121,802	683.13		7,774		7,765		5,084			(21)		1,360		0001
Purchased Call/Missing Reference/BMF0611SB .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/09/2031	1	221,959	684.32		13,817		13,453		9,029			(371)		2,447		0001
Purchased Call/Missing Reference/BMF0610SF .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/14/2031	1	108,128	673.4		6,985		6,697		5,027			(291)		1,183		0001
Purchased Call/Missing Reference/BMF0610SS .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2031	1	377,202	671.31		23,695		22,902		26,938			(805)		4,145		0001
Purchased Call/Missing Reference/BMF0610SK .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/18/2031	1	140,000	675.38		8,754		8,422		6,365			(336)		1,534		0001
Purchased Call/Missing Reference/BMF0612SN .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/27/2031	1	80,745	683.82		5,173		5,173		5,159					902		0001
Purchased Call/Missing Reference/BMF0610SB .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2026	04/09/2031	1	62,557	670.42		4,033		3,862		3,017			(173)		684		0001
Purchased Call/Missing Reference/BMF0611S7 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2031	1	59,990	680.55		3,954		3,845		2,563			(115)		661		0001
Purchased Call/Missing Reference/BMF0611SX .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/29/2031	1	316,251	688.67		19,949		19,642		19,116			(317)		3,506		0001
Purchased Call/Missing Reference/BMF0612SL .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2026	06/26/2031	1	54,997	684.55		3,459		3,459		3,487			(2)		614		0001
Purchased Call/Missing Reference/BMF0610SZ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/02/2031	1	290,002	670.09		19,311		18,727		20,978			(593)		3,190		0001
Purchased Call/Missing Reference/BMF0612SG .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/20/2031	2	242,136	685.51		14,939		14,895		15,187			(52)		2,700		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BMF0610S7 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/01/2031	1	412,704	666.62		25,476		24,300		30,716			(1,189)		4,500		0001
Purchased Call/Missing Reference/BMF0610S1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/23/2028	1	74,401	662.4		3,124		2,707		3,197			(419)		490		0001
Purchased Call/Missing Reference/BMF0611SQ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2028	1	216,747	685.8		9,026		8,617		6,183			(420)		1,497		0001
Purchased Call/Missing Reference/BMF0610SA .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/07/2028	1	84,285	670.58		3,563		3,179		3,128			(396)		561		0001
Purchased Call/Missing Reference/BMF0610S0 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/24/2028	2	239,401	676.58		9,424		8,615		7,991			(820)		1,614		0001
Purchased Call/Missing Reference/BMF0610SR .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2028	1	58,860	671.31		2,429		2,225		2,182			(206)		398		0001
Purchased Call/Missing Reference/BMF0611S3 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/04/2028	1	105,914	670.09		5,311		4,916		4,018			(401)		720		0001
Purchased Call/Missing Reference/BMF0611SD .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/12/2028	1	63,001	682.49		2,797		2,616		1,901			(184)		431		0001
Purchased Call/Missing Reference/BMF0611SZ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/02/2028	1	83,959	687.4		3,558		3,445		2,332			(127)		583		0001
Purchased Call/Missing Reference/BMF0611SJ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/15/2028	1	115,177	681.04		4,764		4,489		3,571			(281)		789		0001
Purchased Call/Missing Reference/BMF0611SG .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/12/2028	1	75,530	687.76		2,834		2,666		2,054			(179)		516		0001
Purchased Call/Missing Reference/BMF0612SA .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2028	1	269,769	684.05		11,295		11,093		8,045			(217)		1,889		0001
Purchased Call/Missing Reference/BMF0611SA .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/11/2028	1	143,269	684.32		5,868		5,481		4,155			(394)		978		0001
Purchased Call/Missing Reference/BMF0612SF .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/22/2028	2	168,807	685.51		6,855		6,801		4,924			(63)		1,188		0001
Purchased Call/Missing Reference/BMF0610S1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/20/2028	1	219,688	675.38		8,922		8,077		7,500			(856)		1,477		0001
Purchased Call/Missing Reference/BMF0611SL .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/18/2028	1	130,708	679.99		5,311		5,012		4,143			(306)		897		0001
Purchased Call/Missing Reference/BMF0612S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/09/2028	1	55,293	677.03		2,520		2,467		1,874			(62)		386		0001
Purchased Call/Missing Reference/BMF0610S5 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	03/31/2028	1	124,591	666.62		4,970		4,392		4,975			(583)		825		0001
Purchased Call/Missing Reference/BMF0610S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/03/2028	1	48,004	662.85		2,043		1,807		2,769			(239)		319		0001
Purchased Call/Missing Reference/BMF0611S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/05/2028	1	77,372	680.55		3,448		3,210		2,409			(251)		526		0001
Purchased Call/Missing Reference/BMF0611S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/01/2028	1	60,008	673.42		2,851		2,638		2,136			(216)		407		0001
Purchased Call/Missing Reference/BMF0612S8 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/12/2028	1	242,471	682		10,549		10,345		7,493			(217)		1,694		0001
Purchased Call/Missing Reference/BMF0612SD .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2028	1	95,926	683.67		4,033		3,982		2,884			(72)		672		0001
Purchased Call/Missing Reference/BMF0611ST .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/26/2028	1	95,649	685.02		4,185		4,012		2,770			(189)		660		0001
Purchased Call/Missing Reference/SPF0610S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/03/2031	1	59,624	245.74		3,506		3,344		3,803			(163)		651		0001
Purchased Call/Missing Reference/SPF0610S4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/01/2031	1	309,529	245.72		18,089		17,235		25,564			(882)		3,375		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/SPF0610SU .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/01/2031	1	72,504	255.97		4,608		4,472		3,336			(139)		797		0001
Purchased Call/Missing Reference/SPF0610SK .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/25/2031	1	55,825	254.26		3,337		3,231		2,715			(112)		613		0001
Purchased Call/Missing Reference/SPF0611SG .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/28/2031	2	429,686	263.48		25,093		24,698		22,244			(425)		4,762		0001
Purchased Call/Missing Reference/SPF0610SW .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2031	1	59,991	258.66		3,632		3,532		2,525			(105)		661		0001
Purchased Call/Missing Reference/SPF0611SD .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/23/2031	1	185,301	262.51		10,666		10,472		6,869			(199)		2,051		0001
Purchased Call/Missing Reference/SPF0611SX .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/20/2031	1	120,851	259.47		6,656		6,637		4,947			(22)		1,348		0001
Purchased Call/Missing Reference/SPF0610SZ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/09/2031	1	166,468	260.53		9,514		9,263		6,573			(256)		1,835		0001
Purchased Call/Missing Reference/SPF0611SZ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/24/2031	1	91,351	257.85		5,268		5,262		3,985			(14)		1,020		0001
Purchased Call/Missing Reference/SPF0611S4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2031	1	225,066	262.94		12,103		11,817		8,205			(305)		2,484		0001
Purchased Call/Missing Reference/SPF0610SB .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/14/2031	1	81,098	250.9		4,848		4,649		4,383			(202)		888		0001
Purchased Call/Missing Reference/SPF0611S9 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/16/2031	1	94,575	260.48		5,261		5,143		3,754			(121)		1,045		0001
Purchased Call/Missing Reference/SPF0610SI .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2031	1	310,701	253.35		18,015		17,413		21,060			(612)		3,414		0001
Purchased Call/Missing Reference/SPF0612S1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/27/2031	1	60,560	258.97		3,576		3,576		3,566					677		0001
Purchased Call/Missing Reference/SPF0611SS .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/13/2031	1	163,124	260.69		9,273		9,207		6,443			(71)		1,816		0001
Purchased Call/Missing Reference/SPF0610SP .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/02/2031	1	217,500	255.06		13,149		12,752		10,304			(404)		2,393		0001
Purchased Call/Missing Reference/SPF0611S1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/12/2031	1	144,999	260.13		8,651		8,428		5,826			(228)		1,600		0001
Purchased Call/Missing Reference/SPF0610S9 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/10/2031	1	54,225	249.07		3,335		3,196		3,108			(141)		593		0001
Purchased Call/Missing Reference/BQ0610S7 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/03/2031	1	59,627	333.37		3,502		3,341		4,810			(163)		651		0001
Purchased Call/Missing Reference/BQ0610SM .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2031	1	310,702	344.65		18,418		17,801		19,586			(626)		3,414		0001
Purchased Call/Missing Reference/BQ0611S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/09/2031	1	166,470	359.36		9,056		8,818		7,465			(243)		1,835		0001
Purchased Call/Missing Reference/BQ0611S7 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2031	1	225,065	358.76		12,334		12,042		10,256			(311)		2,484		0001
Purchased Call/Missing Reference/BQ0610SR .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/02/2031	1	217,501	348.37		13,199		12,800		12,595			(405)		2,393		0001
Purchased Call/Missing Reference/BQ0610SW .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/01/2031	1	72,505	348.8		4,727		4,587		4,164			(143)		797		0001
Purchased Call/Missing Reference/BQ0610SY .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2031	1	59,989	354.71		3,778		3,674		3,003			(110)		661		0001
Purchased Call/Missing Reference/BQ0610SC .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/14/2031	1	81,099	339.54		4,877		4,677		5,713			(203)		888		0001
Purchased Call/Missing Reference/BQ0611SI .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/28/2031	2	429,686	361.19		25,158		24,762		24,373			(426)		4,762		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BQ00611SQ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2026	06/03/2031	1	50,355	362.87		2,578		2,556		2,083			(27)		559		0001
Purchased Call/Missing Reference/BQ00611SK .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	05/30/2031	1	114,669	362.6		6,698		6,599		4,787			(103)		1,271		0001
Purchased Call/Missing Reference/BQ00610SA .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/10/2031	1	87,975	336.98		5,422		5,196		6,553			(229)		962		0001
Purchased Call/Missing Reference/BQ00611SW .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/13/2031	1	163,126	360.22		9,184		9,118		7,200			(71)		1,816		0001
Purchased Call/Missing Reference/BQ00612S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/20/2031	1	120,852	360.29		6,605		6,586		5,300			(22)		1,348		0001
Purchased Call/Missing Reference/BQ00610S5 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/01/2031	1	309,529	334.12		17,805		16,965		24,577			(868)		3,375		0001
Purchased Call/Missing Reference/BQ00612S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/27/2031	1	60,560	359.32		3,592		3,592		3,582					677		0001
Purchased Call/Missing Reference/BQ00610S0 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/25/2031	1	55,827	346.6		3,279		3,175		3,365			(110)		613		0001
Purchased Call/Missing Reference/BQ00611SC .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/16/2031	1	94,574	355.97		5,287		5,168		4,605			(122)		1,045		0001
Purchased Call/Missing Reference/BQ00612S4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/24/2031	1	91,348	357.64		5,331		5,325		4,301			(15)		1,020		0001
Purchased Call/Missing Reference/BQ00611S4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/12/2031	1	72,498	356.38		4,298		4,188		3,498			(113)		800		0001
Purchased Call/RTY Index/RTY0050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/22/2028	1	16,427	2869.23		2,591		3,177		3,177	587				113		0001
Purchased Call/Missing Reference/CVT0400S0 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/11/2026	05/10/2027	1	2,798,000	1164.9		124,511		107,657		55,154			(17,103)		12,976		0001
ROC CAPITAL HOLDINGS LLC	First Warrant - ROC 2	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/27/2023	01/31/3100	30		0				185,580		185,580	185,580						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/27/2023	01/31/3100	2		0				13,464		13,464	13,464						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/27/2023	01/31/3100	3		0				14,173		14,173	14,173						0001
Office Properties Income Trust	Office Properties Warrant	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/17/2026	01/31/3100	36,563		0				228,805		228,805							0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/27/2023	01/31/3100	2		0				10,902		10,902	10,902						0001
Office Properties Income Trust	Office Properties Warrant	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/17/2026	01/31/3100	7,326		0				45,845		45,845							0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/27/2023	01/31/3100			0				2,126		2,126	2,126						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/27/2023	01/31/3100	33		0				180,047		180,047	180,047						0001
BD Capital	BD Capital Warrant ...	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/01/2025	01/31/3100			0				402,005		402,005	402,005						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/27/2023	01/31/3100	2		0				10,684		10,684	10,684						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/27/2023	01/31/3100	12		0				65,085		65,085	65,085						0001
BD Capital	BD Capital Warrant ...	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/01/2025	01/31/3100			0				315,085		315,085	315,085						0001
BD Capital	BD Capital Warrant ...	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/01/2025	01/31/3100			0				76,055		76,055	76,055						0001
0159999999. Subtotal - purchased options - hedging other - call options and warrants										3,245,978,164	1,738,363,074		5,446,377,064	XXX	8,134,283,181	707,757,264		(943,536,190)		399,473,696	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										3,245,978,164	1,738,363,074		5,446,377,064	XXX	8,134,283,181	707,757,264		(943,536,190)		399,473,696	XXX	XXX
0289999999. Subtotal - purchased options - replications														XXX							XXX	XXX
0359999999. Subtotal - purchased options - income generation														XXX							XXX	XXX
0429999999. Subtotal - purchased options - other														XXX							XXX	XXX
0439999999. Total purchased options - call options and warrants										3,245,978,164	1,738,363,074		5,446,377,064	XXX	8,134,283,181	707,757,264		(943,536,190)		399,473,696	XXX	XXX

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0449999999. Total purchased options - put options														XXX							XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors														XXX							XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options										3,245,978,164	1,738,363,074		5,446,377,064	XXX	8,134,283,181	707,757,264		(943,536,190)		399,473,696	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
Written Call/S&P 500 INDEX/SPXF174S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2026	09/16/2026	1	750,000	35		60,250		(24,546)		(23,887)			35,645		(1,734)		0001
Written Call/S&P 500 INDEX/SPXF177SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2026	08/19/2026	1	1,080,000	34		94,400		(32,575)		(27,161)			62,071		(1,999)		0001
Written Call/S&P 500 INDEX/SPXK001S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	01/08/2026	07/29/2026	1	6,900,000	.6400		711,870		(100,668)		(1,090,369)			609,671		(9,725)		0001
Written Call/S&P 500 INDEX/SPXF172S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2026	07/22/2026	1	1,000,000	28		124,000		(18,083)		(15,002)			105,315		(1,228)		0001
Written Call/S&P 500 INDEX/SPXK00A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6I/I8S6QX2D1J857QP30	02/26/2026	07/02/2026	1	3,437,500	.6400		59,050		(484)		(41)			58,113		(1,272)		0001
Written Call/S&P 500 INDEX/SPXK001S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	01/08/2026	07/02/2026	1	10,350,000	.6400		1,041,915		(6,093)		(1,654,308)			1,030,007		(3,831)		0001
Written Call/S&P 500 INDEX/SPXK00A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6I/I8S6QX2D1J857QP30	02/26/2026	08/14/2026	1	6,875,000	.6500		170,820		(45,552)		(15,008)			125,335		(12,070)		0001
Written Call/S&P 500 INDEX/SPXK002SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6I/I8S6QX2D1J857QP30	01/13/2026	07/02/2026	1	13,900,000	.6300		224,760		(1,338)		(121)			222,116		(5,144)		0001
Written Call/S&P 500 INDEX/SPXK002SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6I/I8S6QX2D1J857QP30	01/12/2026	08/14/2026	1	6,925,000	.6250		132,460		(27,492)		(10,848)			104,606		(12,158)		0001
Written Call/S&P 500 INDEX/SPXF17B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2026	07/22/2026	1	1,440,000	25		195,200		(42,260)		(32,173)			151,822		(1,768)		0001
Written Call/S&P 500 INDEX/SPXP13KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2026	08/19/2026	1	850,000	20		119,000		(100,534)		(92,815)			24,556		(1,573)		0001
Written Call/S&P 500 INDEX/SPXF179$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	07/22/2026	1	540,000	35		47,200		(9,264)		(3,600)			37,845		(663)		0001
Written Call/S&P 500 INDEX/SPXF17MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	10/21/2026	1	170,000	27		20,900		(19,671)		(18,229)			1,382		(473)		0001
Written Call/S&P 500 INDEX/SPXF174S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2026	09/16/2026	1	750,000	35		60,250		(24,546)		(23,887)			35,645		(1,734)		0001
Written Call/S&P 500 INDEX/SPXF177SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2026	08/19/2026	1	540,000	34		47,200		(16,287)		(13,580)			31,036		(999)		0001
Written Call/S&P 500 INDEX/SPXF172S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2026	07/22/2026	1	1,000,000	28		124,000		(18,083)		(15,002)			105,315		(1,228)		0001
Written Call/S&P 500 INDEX/SPXK00BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6I/I8S6QX2D1J857QP30	03/02/2026	08/11/2026	1	6,825,000	.6000		117,060		(29,997)		(7,841)			86,711		(11,576)		0001
Written Call/S&P 500 INDEX/SPXK13LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	01/21/2028	1	2,500,000	.5400	49,795			(19,717)		(84,381)			6,263		(15,621)		0001
Written Call/S&P 500 INDEX/SPXK13LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	07/21/2028	1	3,750,000	.5700	67,215			(31,179)		(118,304)			7,505		(26,913)		0001
Written Call/S&P 500 INDEX/SPXI000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6I/I8S6QX2D1J857QP30	01/13/2025	07/07/2026	1	5,825,000	.5950	554,100			(6,180)		(1,545,769)			185,726		(4,033)		0001
Written Call/S&P 500 INDEX/SPXF174S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2026	09/16/2026	1	750,000	35		60,250		(24,546)		(23,887)			35,645		(1,734)		0001
Written Call/S&P 500 INDEX/SPXF177SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2026	08/19/2026	1	540,000	34		47,200		(16,287)		(13,580)			31,036		(999)		0001
Written Call/S&P 500 INDEX/SPXF172S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2026	07/22/2026	1	1,000,000	28		124,000		(18,083)		(15,002)			105,315		(1,228)		0001
Written Call/S&P 500 INDEX/SPXF172S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	07/07/2026	1	3,425,000	.6900		115,055		(5,479)		(242,475)			108,860		(2,372)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXK01SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/09/2026	07/31/2026	1	13,900,000	.6000		2,223,300		(335,171)		(3,031,327)			1,883,781		(20,254)		0001
Written Call/S&P 500 INDEX/SPXF17BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/14/2026	07/22/2026	1	180,000	25		24,400		(5,282)		(4,022)			18,978		(221)		0001
Written Call/S&P 500 INDEX/SPXP13KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/17/2026	08/19/2026	1	1,020,000	20		142,800		(120,641)		(111,379)			29,467		(1,888)		0001
Written Call/S&P 500 INDEX/SPXF17MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	10/21/2026	1	1,700,000	27		209,000		(196,706)		(182,290)			13,818		(4,729)		0001
Written Call/S&P 500 INDEX/SPXF17LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/15/2026	09/16/2026	1	1,020,000	23		145,800		(123,369)		(113,379)			23,516		(2,358)		0001
Written Call/S&P 500 INDEX/SPXO136SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/24/2025	11/13/2026	1	26,680,000	.6200	3,489,880			(1,140,760)		(5,315,268)			1,522,092		(81,429)		0001
Written Call/S&P 500 INDEX/SPXF174S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2026	09/16/2026	1	450,000	35		36,150		(14,728)		(14,332)			21,387		(1,040)		0001
Written Call/S&P 500 INDEX/SPXF177SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	08/19/2026	1	1,620,000	34		141,600		(48,862)		(40,741)			93,107		(2,998)		0001
Written Call/S&P 500 INDEX/SPXF172S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	07/22/2026	1	600,000	28		74,400		(10,850)		(9,001)			63,189		(737)		0001
Written Call/S&P 500 INDEX/SPXK00BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	03/02/2026	07/10/2026	1	10,237,500	.6700		324,135		(22,791)		(11,252)			299,202		(8,473)		0001
Written Call/S&P 500 INDEX/SPXK00BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	03/02/2026	08/07/2026	1	6,825,000	.6400		174,180		(41,312)		(11,040)			132,289		(11,011)		0001
Written Call/S&P 500 INDEX/SPXK00BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	03/02/2026	08/27/2026	1	6,825,000	.6500		210,490		(68,170)		(20,477)			141,903		(13,603)		0001
Written Call/S&P 500 INDEX/SPXP13KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/17/2026	08/19/2026	1	680,000	20		95,200		(80,428)		(74,252)			19,644		(1,258)		0001
Written Call/S&P 500 INDEX/SPXF179SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	07/22/2026	1	1,080,000	35		94,400		(18,527)		(7,200)			75,690		(1,326)		0001
Written Call/S&P 500 INDEX/SPXF17MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	10/21/2026	1	680,000	27		83,600		(78,682)		(72,916)			5,527		(1,892)		0001
Written Call/S&P 500 INDEX/SPXF17LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/15/2026	09/16/2026	1	680,000	23		97,200		(82,246)		(75,586)			15,677		(1,572)		0001
Written Call/S&P 500 INDEX/SPXD050SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	15,419,997	5750.51	433,302			(8,810)		(8,810)	207,632				(24,877)		0001
Written Call/S&P 500 INDEX/SPXD052SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	17,059,230	5820.22	470,835			(17,123)		(17,123)	257,437				(32,195)		0001
Written Call/S&P 500 INDEX/SPXA21ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	11,087,692	5678.66	322,652			(2,079)		(2,079)	131,014				(13,610)		0001
Written Call/S&P 500 INDEX/SPXA21YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	11,779,472	4980.42	186,116			(36)		(36)	64,915				(8,719)		0001
Written Call/S&P 500 INDEX/SPXJ00MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	10,796,436	5196.12	170,584			(9,828)		(9,828)	91,724				(23,640)		0001
Written Call/S&P 500 INDEX/SPXA21YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	11,469,434	5602.97	333,761			(182)		(182)	116,396				(8,490)		0001
Written Call/S&P 500 INDEX/SPXJ00MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	14,783,138	5845.64	422,798			(25,928)		(25,928)	235,301				(32,370)		0001
Written Call/S&P 500 INDEX/SPXJ00QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	17,045,827	6024.38	511,375			(49,525)		(49,525)	320,484				(40,887)		0001
Written Call/S&P 500 INDEX/SPXN13ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/22/2025	08/21/2026	1	11,761,175	5173.53	179,946			(5,941)		(5,941)	96,418				(22,196)		0001
Written Call/S&P 500 INDEX/SPXD050SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	13,231,315	5111.56	206,409			(3,776)		(3,776)	94,591				(21,346)		0001
Written Call/S&P 500 INDEX/SPXJ00QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	1,594,000	6693.75	35,546			(6,407)		(6,407)	24,867				(3,823)		0001
Written Call/S&P 500 INDEX/SPXJ00MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,902,000	6495.15	42,224			(4,243)		(4,243)	26,290				(4,165)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXJ003SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	13,899,775	.5355	232,126			(20,430)		(20,430)	137,568				(33,340)		0001
Written Call/S&P 500 INDEX/SPXN13TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	9,687,445	5047.7	156,937			(927)		(927)	62,338				(11,892)		0001
Written Call/S&P 500 INDEX/SPXD05LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	11,682,551	6161.86	391,365			(101,084)		(101,084)	254,572				(38,795)		0001
Written Call/S&P 500 INDEX/SPXD05PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	12,083,142	5502.79	206,622			(62,629)		(62,629)	151,254				(41,833)		0001
Written Call/S&P 500 INDEX/SPXD05LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	17,752,682	5477.21	335,526			(79,855)		(79,855)	215,658				(58,952)		0001
Written Call/S&P 500 INDEX/SPXJ00WS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/20/2026	1	10,646,503	5282.39	233,158			(35,944)		(35,944)	110,413				(33,319)		0001
Written Call/S&P 500 INDEX/SPXE17LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	17,236,920	5383.04	339,567			(52,952)		(52,952)	189,279				(51,236)		0001
Written Call/S&P 500 INDEX/SPXD05CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	10,692,018	6029.46	359,252			(50,590)		(50,590)	208,986				(29,877)		0001
Written Call/S&P 500 INDEX/SPX915KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/22/2026	1	2,130,103	6878.49	50,483			(23,930)		(23,930)	28,672				(7,375)		0001
Written Call/S&P 500 INDEX/SPXJ00RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	20,891,728	5402.98	376,051			(43,356)		(43,356)	221,773				(54,676)		0001
Written Call/S&P 500 INDEX/SPXJ00RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	13,484,292	6078.35	428,800			(54,919)		(54,919)	269,399				(35,290)		0001
Written Call/S&P 500 INDEX/SPXJ00ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	11,080,465	6190.64	342,386			(109,933)		(109,933)	244,661				(38,362)		0001
Written Call/S&P 500 INDEX/SPXB215S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	15,681,229	6055.92	542,571			(91,676)		(91,676)	315,682				(46,612)		0001
Written Call/S&P 500 INDEX/SPXD05CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	10,659,784	5359.52	203,602			(26,463)		(26,463)	112,300				(29,787)		0001
Written Call/S&P 500 INDEX/SPXJ00RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	1,153,000	6753.72	26,634			(6,275)		(6,275)	17,976				(3,018)		0001
Written Call/S&P 500 INDEX/SPXE17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,135,000	6728.8	27,240			(7,658)		(7,658)	16,339				(3,374)		0001
Written Call/S&P 500 INDEX/SPXJ00WSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/20/2026	1	13,150,536	5942.69	497,090			(81,695)		(81,695)	245,819				(41,156)		0001
Written Call/S&P 500 INDEX/SPXE17YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	1,951,668	6932.3		47,816		(24,052)		(24,052)	23,764				(7,627)		0001
Written Call/S&P 500 INDEX/SPXK004SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1	14,517,335	6222.02		455,844		(176,996)		(176,996)	278,849				(54,531)		0001
Written Call/S&P 500 INDEX/SPXK007S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2027	1	17,817,292	5545.84		340,310		(130,124)		(130,124)	210,186				(69,633)		0001
Written Call/S&P 500 INDEX/SPXD05Y9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2026	02/08/2027	1	1,067,574	.6239		38,018		(14,359)		(14,359)	23,659				(4,172)		0001
Written Call/S&P 500 INDEX/SPXF171SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	13,075,517	6218.56		456,336		(185,999)		(185,999)	270,336				(52,681)		0001
Written Call/S&P 500 INDEX/SPXF176SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	17,674,431	5855.83		754,698		(224,235)		(224,235)	530,463				(75,299)		0001
Written Call/S&P 500 INDEX/SPXF176SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	1,372,000	6506.48		37,456		(12,950)		(12,950)	24,505				(5,845)		0001
Written Call/S&P 500 INDEX/SPXF176SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	17,018,270	5205.18		423,755		(127,314)		(127,314)	296,441				(72,504)		0001
Written Call/S&P 500 INDEX/SPXB21CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	14,073,250	6066.02		551,671		(191,918)		(191,918)	359,754				(58,352)		0001
Written Call/S&P 500 INDEX/SPXD05RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2026	01/08/2027	1	10,797,137	5537.17		190,030		(64,477)		(64,477)	125,552				(39,155)		0001
Written Call/S&P 500 INDEX/SPXD05RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2026	01/08/2027	1	11,626,862	6229.31		369,734		(131,489)		(131,489)	238,245				(42,163)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXD05S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	10,080,980	5530.68		176,417		(65,573)		(65,573)	110,845				(37,867)		0001
Written Call/S&P 500 INDEX/SPXC009$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	13,260,086	5527.61		262,550		(103,251)		(103,251)	159,298				(53,425)		0001
Written Call/S&P 500 INDEX/SPXK007$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2027	1	21,351,550	6239.07		723,818		(288,420)		(288,420)	435,398				(83,446)		0001
Written Call/S&P 500 INDEX/SPXD05S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	1,910,000	6913.35		45,076		(22,019)		(22,019)	23,057				(7,174)		0001
Written Call/S&P 500 INDEX/SPXD05X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2026	02/08/2027	1	1,483,512	.5546		27,995		(10,806)		(10,806)	17,190				(5,798)		0001
Written Call/S&P 500 INDEX/SPXF171$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	2,085,000	6909.51		51,291		(26,029)		(26,029)	25,262				(8,400)		0001
Written Call/S&P 500 INDEX/SPXB21C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	19,103,935	5392.02		439,391		(147,360)		(147,360)	292,031				(79,211)		0001
Written Call/S&P 500 INDEX/SPXB219$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/08/2027	1	1,983,570	6921.46		47,407		(22,252)		(22,252)	25,156				(7,193)		0001
Written Call/S&P 500 INDEX/SPXB21HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/21/2027	1	994,846	7473.47		23,976		(22,575)		(22,575)	1,401				(4,694)		0001
Written Call/S&P 500 INDEX/SPXK000$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/21/2027	1	15,452,271	6726.12		500,654		(433,736)		(433,736)	66,917				(72,905)		0001
Written Call/S&P 500 INDEX/SPXK00H$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	04/08/2026	04/08/2027	1	15,102,654	6104.53		554,267		(247,027)		(247,027)	307,240				(66,374)		0001
Written Call/S&P 500 INDEX/SPXK00LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	16,603,239	6659.04		564,510		(431,314)		(431,314)	133,196				(76,630)		0001
Written Call/S&P 500 INDEX/SPXK00H$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	04/08/2026	04/08/2027	1	18,779,892	5426.25		386,866		(177,551)		(177,551)	209,314				(82,536)		0001
Written Call/S&P 500 INDEX/SPXB21J$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	643,170	7405.73		15,565		(13,990)		(13,990)	1,574				(3,117)		0001
Written Call/S&P 500 INDEX/SPXK00S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/22/2026	06/22/2027	1	22,743,254	5978.23		420,750		(392,151)		(392,151)	28,599				(112,463)		0001
Written Call/S&P 500 INDEX/SPXF17B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	1,100,000	6782.81		27,940		(13,732)		(13,732)	14,208				(4,834)		0001
Written Call/S&P 500 INDEX/SPXP13G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	1	12,948,164	5978.78		238,246		(202,171)		(202,171)	36,076				(61,090)		0001
Written Call/S&P 500 INDEX/SPXK00LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	19,397,408	5919.14		378,249		(277,845)		(277,845)	100,404				(89,526)		0001
Written Call/S&P 500 INDEX/SPXK00LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	980,928	7398.93		23,640		(20,985)		(20,985)	2,655				(4,527)		0001
Written Call/S&P 500 INDEX/SPXK00Q$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	19,050,003	5924.58		365,760		(305,231)		(305,231)	60,529				(92,335)		0001
Written Call/S&P 500 INDEX/SPXK00J$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	04/22/2026	04/22/2027	1	12,819,404	5710.32		253,824		(152,696)		(152,696)	101,128				(57,721)		0001
Written Call/S&P 500 INDEX/SPXK00S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/22/2026	06/22/2027	1	18,017,871	6725.51		583,779		(551,961)		(551,961)	31,818				(89,097)		0001
Written Call/S&P 500 INDEX/SPXB21FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	12,526,662	6424.11		434,675		(263,893)		(263,893)	170,782				(56,403)		0001
Written Call/S&P 500 INDEX/SPXF17M$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2027	1	622,226	7472.79		14,498		(14,463)		(14,463)	35				(3,077)		0001
Written Call/S&P 500 INDEX/SPXK00Q$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	16,493,020	6665.16		552,516		(470,697)		(470,697)	81,819				(79,941)		0001
Written Call/S&P 500 INDEX/SPXA212$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	2,338,362	4255.45	65,240			(291)		(291)	10,135				(3,772)		0001
Written Call/S&P 500 INDEX/SPXA215$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	3,180,163	4867.58	150,740			(2,457)		(2,457)	24,631				(6,963)		0001
Written Call/S&P 500 INDEX/SPXB05S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	4,549,205	4326.74	132,382			(2,097)		(2,097)	22,652				(9,961)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB05USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	3,462,384	5132.3	151,652			(4,806)		(4,806)	32,817				(8,305)		0001
Written Call/S&P 500 INDEX/SPXA213SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	4,067,047	5013.58	171,629			(2,026)		(2,026)	32,845				(7,675)		0001
Written Call/S&P 500 INDEX/SPXL13RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,948,523	4451.53	43,062			(96)		(96)	8,406				(2,392)		0001
Written Call/S&P 500 INDEX/SPXL13NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	2,032,217	5015.57	71,737			(11)		(11)	13,048				(1,504)		0001
Written Call/S&P 500 INDEX/SPXB05USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	2,302,405	4562.04	62,395			(1,889)		(1,889)	13,460				(5,523)		0001
Written Call/S&P 500 INDEX/SPXL13NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	1,273,000	4458.28	26,478			(2)		(2)	4,969				(942)		0001
Written Call/S&P 500 INDEX/SPXA213SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	2,630,000	4456.51	67,591			(761)		(761)	13,456				(4,963)		0001
Written Call/S&P 500 INDEX/SPXA212SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	3,607,496	4787.38	165,223			(863)		(863)	23,687				(5,820)		0001
Written Call/S&P 500 INDEX/SPXA211S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	2,251,619	5007.97	84,211			(227)		(227)	15,681				(2,764)		0001
Written Call/S&P 500 INDEX/SPXA21FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	2,586,413	5337.77	106,302			(13,300)		(13,300)	32,438				(8,954)		0001
Written Call/S&P 500 INDEX/SPXC054SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	3,998,164	4872.22	93,957			(12,303)		(12,303)	31,743				(13,277)		0001
Written Call/S&P 500 INDEX/SPXA21C57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	2,833,190	5372.41	109,644			(11,316)		(11,316)	35,258				(8,867)		0001
Written Call/S&P 500 INDEX/SPXA21FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	3,376,000	4744.68	85,413			(10,635)		(10,635)	25,574				(11,688)		0001
Written Call/S&P 500 INDEX/SPXA21C56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	2,244,814	4775.47	52,529			(5,421)		(5,421)	16,663				(7,025)		0001
Written Call/S&P 500 INDEX/SPXC051SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	5,555,995	4796.43	128,899			(11,821)		(11,821)	40,245				(16,515)		0001
Written Call/S&P 500 INDEX/SPXC051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	3,214,590	5395.99	123,440			(11,213)		(11,213)	39,955				(9,555)		0001
Written Call/S&P 500 INDEX/SPXA218SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	2,032,000	5176.02	90,830			(3,915)		(3,915)	20,702				(5,318)		0001
Written Call/S&P 500 INDEX/SPX815VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	1,396,699	5266.08	58,103			(1,972)		(1,972)	15,985				(3,903)		0001
Written Call/S&P 500 INDEX/SPXA218S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	1,738,000	4600.9	48,316			(2,038)		(2,038)	10,923				(4,549)		0001
Written Call/S&P 500 INDEX/SPX815VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	1,500,596	4680.96	38,865			(804)		(804)	9,715				(4,193)		0001
Written Call/S&P 500 INDEX/SPXA21DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	2,835,749	5481.24	109,743			(14,292)		(14,292)	38,750				(9,417)		0001
Written Call/S&P 500 INDEX/SPXC05DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	2,821,000	4616.16	79,552			(14,152)		(14,152)	20,374				(11,697)		0001
Written Call/S&P 500 INDEX/SPXA21NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	2,879,677	4810.5	73,432			(14,524)		(14,524)	23,681				(11,602)		0001
Written Call/S&P 500 INDEX/SPXC05DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,917,868	5193.18	88,605			(14,792)		(14,792)	22,835				(7,952)		0001
Written Call/S&P 500 INDEX/SPXA21KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	1,955,618	5477.73	78,225			(13,830)		(13,830)	27,269				(7,346)		0001
Written Call/S&P 500 INDEX/SPXC05GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	5,003,929	5100.8	222,174			(39,576)		(39,576)	56,596				(21,319)		0001
Written Call/S&P 500 INDEX/SPXA21NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	4,744,116	5411.82	200,202			(38,461)		(38,461)	64,474				(19,114)		0001
Written Call/S&P 500 INDEX/SPXA21MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	5,103,893	4820.79	126,066			(23,878)		(23,878)	41,779				(19,947)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA21ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	2,178,000	5326.43	91,912			(12,553)		(12,553)	27,368				(7,898)		0001
Written Call/S&P 500 INDEX/SPXA21MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,525,000	5423.39	102,768			(19,097)		(19,097)	34,272				(9,868)		0001
Written Call/S&P 500 INDEX/SPXC05GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	6,991,000	4534.05	183,863			(36,471)		(36,471)	48,464				(29,784)		0001
Written Call/S&P 500 INDEX/SPXA21KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	1,045,000	4869.1	25,394			(4,506)		(4,506)	8,703				(3,925)		0001
Written Call/S&P 500 INDEX/SPXC056SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	1	3,640,000	4734.6	94,640			(13,399)		(13,399)	27,092				(13,200)		0001
Written Call/S&P 500 INDEX/SPXN13I8G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	1,874,000	4673.61	55,470			(13,963)		(13,963)	15,152				(8,842)		0001
Written Call/S&P 500 INDEX/SPXC05SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	2,990,046	5400.32	139,037			(38,947)		(38,947)	42,373				(14,493)		0001
Written Call/S&P 500 INDEX/SPXC05MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	4,611,098	4531.15	152,166			(29,995)		(29,995)	32,833				(21,282)		0001
Written Call/S&P 500 INDEX/SPXA210SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	3,128,284	3986.22	118,562			(13,373)		(13,373)	16,483				(13,748)		0001
Written Call/S&P 500 INDEX/SPXC05MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	2,264,320	5097.55	120,235			(22,151)		(22,151)	26,169				(10,451)		0001
Written Call/S&P 500 INDEX/SPXA21SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	2,128,261	4758.98	123,439			(16,115)		(16,115)	19,833				(9,583)		0001
Written Call/S&P 500 INDEX/SPXA21WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	2,049,000	4774.27	62,290			(17,546)		(17,546)	17,838				(10,132)		0001
Written Call/S&P 500 INDEX/SPXC055SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	2,802,000	4800.29	80,698			(23,559)		(23,559)	24,271				(13,581)		0001
Written Call/S&P 500 INDEX/SPXN13I8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	3,928,421	5257.81	187,779			(45,266)		(45,266)	50,456				(18,535)		0001
Written Call/S&P 500 INDEX/SPXA21SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	2,978,000	4230.21	108,995			(15,342)		(15,342)	18,075				(13,409)		0001
Written Call/S&P 500 INDEX/SPXA210SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	3,851,505	4484.49	229,165			(23,648)		(23,648)	30,177				(16,927)		0001
Written Call/S&P 500 INDEX/SPXA21WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	3,038,082	5371.06	147,955			(40,353)		(40,353)	42,933				(15,023)		0001
Written Call/S&P 500 INDEX/SPXD050ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	4,476,017	5111.56	127,119			(52,980)		(52,980)	49,109				(23,487)		0001
Written Call/S&P 500 INDEX/SPXC05X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	1,806,249	5047.7	52,201			(19,810)		(19,810)	18,874				(9,299)		0001
Written Call/S&P 500 INDEX/SPXJ00MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	3,861,694	5845.64	181,500			(83,192)		(83,192)	71,627				(21,079)		0001
Written Call/S&P 500 INDEX/SPXD052SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	2,720,520	5173.53	76,719			(34,662)		(34,662)	31,289				(14,522)		0001
Written Call/S&P 500 INDEX/SPXD052SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	4,267,000	5820.22	191,588			(87,010)		(87,010)	77,997				(22,777)		0001
Written Call/S&P 500 INDEX/SPXA21YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2027	1	2,289,000	5602.97	104,150			(36,520)		(36,520)	37,107				(11,570)		0001
Written Call/S&P 500 INDEX/SPXD050SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	5,635,691	5750.51	254,733			(106,361)		(106,361)	98,990				(29,572)		0001
Written Call/S&P 500 INDEX/SPXA21YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2027	1	2,850,000	4980.42	80,370			(28,595)		(28,595)	28,551				(14,405)		0001
Written Call/S&P 500 INDEX/SPXJ000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2027	1	3,913,000	6024.38	185,476			(96,036)		(96,036)	79,267				(21,700)		0001
Written Call/S&P 500 INDEX/SPXC05X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	3,017,488	5678.66	139,408			(52,540)		(52,540)	50,846				(15,535)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXJ00M$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	2,657,000	5196.12	78,913			(35,821)		(35,821)	31,023				(14,503)		0001
Written Call/S&P 500 INDEX/SPXJ000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2027	1	5,005,000	5355	151,151			(76,114)		(76,114)	64,400				(27,756)		0001
Written Call/S&P 500 INDEX/SPXJ00R$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	3,878,000	6078.35	195,839			(101,371)		(101,371)	80,565				(21,886)		0001
Written Call/S&P 500 INDEX/SPXJ00V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2027	1	5,783,000	5383.04	202,983			(98,991)		(98,991)	77,213				(33,707)		0001
Written Call/S&P 500 INDEX/SPXJ00W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	4,599,500	5942.69	267,231			(121,548)		(121,548)	90,899				(27,184)		0001
Written Call/S&P 500 INDEX/SPXJ00R$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	5,514,909	5402.98	179,786			(89,440)		(89,440)	73,355				(31,123)		0001
Written Call/S&P 500 INDEX/SPXJ00Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	1	6,526,000	5502.79	216,011			(129,398)		(129,398)	94,413				(39,689)		0001
Written Call/S&P 500 INDEX/SPXD05L$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	3,619,650	6161.86	193,289			(110,446)		(110,446)	77,864				(21,726)		0001
Written Call/S&P 500 INDEX/SPXJ00Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	1	3,497,000	6190.64	180,096			(110,253)		(110,253)	76,675				(21,267)		0001
Written Call/S&P 500 INDEX/SPXD05C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	1	5,784,314	6029.46	304,833			(151,542)		(151,542)	117,503				(33,132)		0001
Written Call/S&P 500 INDEX/SPXD05C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	1	2,084,592	5359.52	71,085			(34,071)		(34,071)	27,472				(11,940)		0001
Written Call/S&P 500 INDEX/SPXD05L$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	6,832,000	5477.21	236,387			(130,554)		(130,554)	97,445				(41,008)		0001
Written Call/S&P 500 INDEX/SPXJ00V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2027	1	3,392,000	6055.92	182,829			(92,596)		(92,596)	70,053				(19,771)		0001
Written Call/S&P 500 INDEX/SPXJ00W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	3,215,000	5282.39	122,813			(53,843)		(53,843)	41,004				(19,002)		0001
Written Call/S&P 500 INDEX/SPXB21A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2026	02/22/2028	1	1,416,450	5528		54,409		(31,334)		(31,334)	23,075				(9,095)		0001
Written Call/S&P 500 INDEX/SPXK004$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/21/2028	1	2,861,155	5530.68		94,132		(60,245)		(60,245)	33,887				(17,877)		0001
Written Call/S&P 500 INDEX/SPXK00C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	03/08/2028	1	4,624,000	6066.02		273,278		(151,731)		(151,731)	121,547				(30,060)		0001
Written Call/S&P 500 INDEX/SPXK007$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2028	1	5,441,146	6239.07		298,175		(186,824)		(186,824)	111,351				(34,530)		0001
Written Call/S&P 500 INDEX/SPXK004$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/21/2028	1	4,095,000	6222.02		210,483		(136,325)		(136,325)	74,158				(25,587)		0001
Written Call/S&P 500 INDEX/SPXK009$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	3,856,806	6218.56		214,053		(133,330)		(133,330)	80,722				(24,766)		0001
Written Call/S&P 500 INDEX/SPXF177$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	4,195,000	5855.83		252,120		(128,061)		(128,061)	124,059				(27,578)		0001
Written Call/S&P 500 INDEX/SPXK009$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	7,756,038	5527.61		277,666		(170,825)		(170,825)	106,841				(49,804)		0001
Written Call/S&P 500 INDEX/SPXF177$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	6,228,000	5205.18		246,006		(124,267)		(124,267)	121,739				(40,944)		0001
Written Call/S&P 500 INDEX/SPXK007$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2028	1	4,478,000	5545.84		158,073		(97,566)		(97,566)	60,507				(28,418)		0001
Written Call/S&P 500 INDEX/SPXB219$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/07/2028	1	3,937,000	6229.31		207,086		(130,128)		(130,128)	76,959				(24,296)		0001
Written Call/S&P 500 INDEX/SPXB219$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/07/2028	1	3,634,000	5537.17		122,466		(75,418)		(75,418)	47,048				(22,426)		0001
Written Call/S&P 500 INDEX/SPXK00C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	03/08/2028	1	5,131,000	5392.02		198,057		(108,456)		(108,456)	89,600				(33,356)		0001
Written Call/S&P 500 INDEX/SPXK00S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/22/2026	06/22/2028	1	8,185,808	5978.23		270,950		(261,772)		(261,772)	9,178				(57,604)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXK00J86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	3,129,768	6424.11		169,633		(128,290)		(128,290)	41,344				(21,059)		0001
Written Call/S&P 500 INDEX/SPXK00H84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/07/2028	1	4,073,720	6104.53		230,165		(142,030)		(142,030)	88,135				(27,119)		0001
Written Call/S&P 500 INDEX/SPXK00QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2028	1	10,029,075	5924.58		341,991		(308,221)		(308,221)	33,771				(69,889)		0001
Written Call/S&P 500 INDEX/SPXK00MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/08/2028	1	6,387,603	5919.14		222,927		(188,904)		(188,904)	34,023				(43,529)		0001
Written Call/S&P 500 INDEX/SPXK00QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2028	1	4,598,459	6665.16		240,499		(220,075)		(220,075)	20,424				(32,045)		0001
Written Call/S&P 500 INDEX/SPXK00QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/22/2028	1	5,242,635	5978.78		171,434		(160,338)		(160,338)	11,097				(36,093)		0001
Written Call/S&P 500 INDEX/SPXK00MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/08/2028	1	5,187,185	6659.04		276,477		(240,331)		(240,331)	36,146				(35,348)		0001
Written Call/S&P 500 INDEX/SPXK00QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/22/2028	1	3,751,000	6726.12		189,050		(181,660)		(181,660)	7,390				(25,824)		0001
Written Call/S&P 500 INDEX/SPXK00J85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	8,703,000	5710.32		308,086		(228,589)		(228,589)	79,498				(58,559)		0001
Written Call/S&P 500 INDEX/SPXK00H83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/07/2028	1	8,489,000	5426.25		310,697		(191,586)		(191,586)	119,111				(56,511)		0001
Written Call/S&P 500 INDEX/SPXK00SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/22/2026	06/22/2028	1	3,980,092	6725.51		202,985		(197,915)		(197,915)	5,070				(28,008)		0001
Written Call/RTY Index/RTY0150S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2025	07/08/2026	1	1,132,871	2005.86	44,182			(113)		(113)	12,425				(839)		0001
Written Call/RTY Index/RTY0050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	2,497,642	.2217	98,407			(5,306)		(5,306)	69,399				(5,991)		0001
Written Call/RTY Index/RTY0210S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	2,370,828	1996.58	90,091			(529)		(529)	33,629				(3,825)		0001
Written Call/RTY Index/RTY0000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/22/2025	08/21/2026	1	1,467,664	2125.75	56,065			(522)		(522)	30,706				(2,770)		0001
Written Call/RTY Index/RTY0150S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2025	09/08/2026	1	1,732,287	2155.4	65,827			(5,498)		(5,498)	39,191				(3,793)		0001
Written Call/RTY Index/RTY0150S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2025	07/22/2026	1	1,379,727	2023.88	54,361			(6,633)		(6,633)	11,068				(1,694)		0001
Written Call/RTY Index/RTY0050SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,089,836	2206.4	46,972			(3,922)		(3,922)	31,223				(3,045)		0001
Written Call/RTY Index/RTY0050SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	1,444,351	2268.88	62,107			(10,128)		(10,128)	49,745				(4,796)		0001
Written Call/RTY Index/RTY0150SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2025	11/20/2026	1	1,707,412	2132.63	80,078			(9,313)		(9,313)	43,638				(5,344)		0001
Written Call/RTY Index/RTY0170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	1,575,000	2432.82	50,873			(6,691)		(6,691)	37,057				(4,682)		0001
Written Call/RTY Index/RTY0170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	2,343,543	2189.54	103,350			(9,749)		(9,749)	66,707				(6,966)		0001
Written Call/RTY Index/RTY0050SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	2,120,400	2235.59	86,936			(6,580)		(6,580)	63,500				(5,549)		0001
Written Call/RTY Index/RTY0000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	1,289,418	2302.9	51,577			(11,053)		(11,053)	47,763				(4,464)		0001
Written Call/RTY Index/RTY0050SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2026	01/08/2027	1	2,819,547	2343.51	114,474			(29,206)		(29,206)	85,268				(10,225)		0001
Written Call/RTY Index/RTY0050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	2,979,515	2403.3	130,503			(41,344)		(41,344)	89,159				(11,645)		0001
Written Call/RTY Index/RTY0000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1	1,915,040	2446.89	79,283			(27,239)		(27,239)	52,044				(7,193)		0001
Written Call/RTY Index/RTY0170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	6,169,340	2194.61	340,548			(71,749)		(71,749)	268,798				(26,284)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/RTY Index/RTY0170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	2,429,283	2397.4		112,233		(35,842)		(35,842)	76,391				(9,788)		0001
Written Call/RTY Index/RTY0170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	2,631,786	2272.77		134,221		(32,763)		(32,763)	101,458				(10,912)		0001
Written Call/RTY Index/RTY0000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/22/2027	1	2,676,676	2506.84		126,339		(63,032)		(63,032)	63,307				(12,052)		0001
Written Call/RTY Index/RTY0000$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/21/2027	1	1,934,586	2582.3		83,381		(57,112)		(57,112)	26,269				(9,128)		0001
Written Call/RTY Index/RTY0000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	05/08/2026	05/07/2027	1	2,422,670	2575.09		109,262		(67,573)		(67,573)	41,689				(11,181)		0001
Written Call/RTY Index/RTY0050$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	3,163,126	2358.41		153,728		(52,847)		(52,847)	100,881				(13,902)		0001
Written Call/RTY Index/RTY0000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	06/22/2026	06/22/2027	1	1,899,465	2703.96		79,398		(74,099)		(74,099)	5,298				(9,393)		0001
Written Call/RTY Index/RTY0210$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	2,919,976	2569.88		129,063		(89,145)		(89,145)	39,918				(14,153)		0001
Written Call/RTY Index/RTY0130$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2026	1	4,488,000	2395.55	512,530			(1,156)		(1,156)	199,966				(4,843)		0001
Written Call/RTY Index/RTY0210$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2026	1	1,296,000	2005.1	74,002			(1,610)		(1,610)	22,315				(3,109)		0001
Written Call/RTY Index/RTY0050$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	1,498,000	2159.68	75,799			(5,944)		(5,944)	39,632				(4,453)		0001
Written Call/RTY Index/RTY0050$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2027	1	1,008,000	2302.9	63,806			(30,753)		(30,753)	39,572				(6,130)		0001
Written Call/RTY Index/RTY0170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	1,221,000	2194.61	93,040			(36,767)		(36,767)	56,273				(8,027)		0001
Written Call/RTY Index/RTY0170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2028	1	2,034,000	2397.4	144,414			(75,604)		(75,604)	68,810				(13,061)		0001
Written Call/RTY Index/RTY0000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/22/2028	1	1,961,571	2582.3	126,129			(102,087)		(102,087)	24,042				(13,505)		0001
Written Call/RTY Index/RTY0000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	04/08/2026	04/07/2028	1	2,068,000	2358.41	147,242			(77,421)		(77,421)	69,820				(13,767)		0001
Written Call/RTY Index/RTY0000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/21/2028	1	982,508	2506.84	68,383			(45,413)		(45,413)	22,970				(6,611)		0001
Written Call/RTY Index/RTY0170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/08/2028	1	1,221,000	2575.09	80,952			(61,365)		(61,365)	19,587				(8,321)		0001
Written Call/RTY Index/RTY0130$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2028	1	1,331,000	2569.88	86,249			(69,056)		(69,056)	17,192				(9,275)		0001
Written Call/S&P 500 INDEX/SPX150K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	12,741,725	3417.42	1,047,370			(120,777)		(120,777)	60,222				(85,734)		0001
Written Call/S&P 500 INDEX/SPX150K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	4,107,702	3844.6	449,793			(52,417)		(52,417)	27,052				(27,639)		0001
Written Call/S&P 500 INDEX/SPX621G$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	6,203,579	2652.46	820,113			(1,210)		(1,210)	14,637				(14,880)		0001
Written Call/S&P 500 INDEX/SPX621I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	6,514,807	2807.55	794,806			(4,078)		(4,078)	17,368				(19,365)		0001
Written Call/S&P 500 INDEX/SPX621W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2021	08/06/2027	1	1,020,400	3549	109,133			(5,718)		(5,718)	4,620				(5,354)		0001
Written Call/S&P 500 INDEX/SPX7151$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	1,551,417	2718	193,473						601				(2,928)		0001
Written Call/S&P 500 INDEX/SPX721A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	19,555,580	3757.25	2,016,180			(170,307)		(170,307)	110,918				(118,930)		0001
Written Call/S&P 500 INDEX/SPX721Q$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	1,884,366	3299	162,363			(17,232)		(17,232)	9,219				(12,841)		0001
Written Call/S&P 500 INDEX/SPX721S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/22/2028	1	1,966,285	3121	144,608			(17,073)		(17,073)	8,854				(13,537)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX8215$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	1,939,123	.3006	160,430			(19,153)		(19,153)	8,646				(14,488)		0001
Written Call/S&P 500 INDEX/SPX9054$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	4,577,917	2846.03	564,457			(3,641)		(3,641)	12,925				(14,327)		0001
Written Call/S&P 500 INDEX/SPX9055$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	4,060,265	2961.8	487,232			(4,307)		(4,307)	12,156				(13,483)		0001
Written Call/S&P 500 INDEX/SPX9057$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	5,551,202	3073.18	703,337			(9,754)		(9,754)	17,500				(20,852)		0001
Written Call/S&P 500 INDEX/SPX9057$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	7,573,171	3132.47	968,609			(15,488)		(15,488)	24,692				(29,597)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	10,020,270	3101.2	1,271,572			(22,129)		(22,129)	32,353				(40,372)		0001
Written Call/S&P 500 INDEX/SPX9058$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	7,439,490	3057.08	873,396			(17,603)		(17,603)	23,674				(30,846)		0001
Written Call/S&P 500 INDEX/SPX9059$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	9,533,664	3152.47	1,080,164			(25,851)		(25,851)	31,873				(40,617)		0001
Written Call/S&P 500 INDEX/SPX9059$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	8,775,758	3277.74	927,598			(27,800)		(27,800)	31,123				(38,568)		0001
Written Call/S&P 500 INDEX/SPX905B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	6,005,935	3307.98	644,437			(20,793)		(20,793)	21,588				(27,043)		0001
Written Call/S&P 500 INDEX/SPX905C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	6,136,935	3386.08	653,584			(23,619)		(23,619)	23,001				(28,324)		0001
Written Call/S&P 500 INDEX/SPX905D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	10,558,806	3324.69	1,135,072			(42,117)		(42,117)	38,637				(49,817)		0001
Written Call/S&P 500 INDEX/SPX905E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	10,869,427	3381.81	1,159,768			(47,690)		(47,690)	40,997				(52,684)		0001
Written Call/S&P 500 INDEX/SPX905F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	10,662,487	3397.15	1,125,959			(49,594)		(49,594)	40,651				(52,725)		0001
Written Call/S&P 500 INDEX/SPX905H$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	17,183,514	3456.66	1,879,876			(86,584)		(86,584)	68,204				(86,854)		0001
Written Call/S&P 500 INDEX/SPX9051$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	10,049,387	3493.98	1,103,423			(53,906)		(53,906)	41,101				(51,739)		0001
Written Call/S&P 500 INDEX/SPX905J$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	15,279,359	3549.22	1,647,115			(87,944)		(87,944)	65,114				(80,175)		0001
Written Call/S&P 500 INDEX/SPX905K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	16,248,403	3553.34	1,800,323			(97,919)		(97,919)	70,298				(86,732)		0001
Written Call/S&P 500 INDEX/SPX905K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	2,678,047	3553	289,904			(16,135)		(16,135)	11,583				(14,295)		0001
Written Call/S&P 500 INDEX/SPX905M$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	20,058,313	3516.51	2,282,636			(130,267)		(130,267)	87,196				(111,235)		0001
Written Call/S&P 500 INDEX/SPX905N$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	26,865,865	3513.07	3,049,276			(181,330)		(181,330)	118,554				(151,618)		0001
Written Call/S&P 500 INDEX/SPX9050$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	17,539,219	3635.92	1,839,864			(129,088)		(129,088)	84,130				(100,462)		0001
Written Call/S&P 500 INDEX/SPX905P$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	2,250,022	3761	240,081			(18,116)		(18,116)	11,786				(13,114)		0001
Written Call/S&P 500 INDEX/SPX905R$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	20,561,614	3760.97	2,138,408			(177,379)		(177,379)	110,972				(123,417)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	20,968,219	3741.62	2,109,403			(190,180)		(190,180)	114,170				(129,396)		0001
Written Call/S&P 500 INDEX/SPX905V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	3,509,553	3518	365,723			(29,705)		(29,705)	16,895				(21,929)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX905V6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	19,493,741	3617.23	1,846,057			(177,483)		(177,483)	100,293				(123,711)		0001
Written Call/S&P 500 INDEX/SPX905X8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	18,490,918	3443.81	1,813,959			(160,555)		(160,555)	86,777				(118,735)		0001
Written Call/S&P 500 INDEX/SPX905X9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	5,627,000	3874.28	742,764			(65,621)		(65,621)	38,126				(36,133)		0001
Written Call/S&P 500 INDEX/SPX905Y7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	14,510,786	3336.56	1,498,964			(124,022)		(124,022)	64,555				(94,332)		0001
Written Call/S&P 500 INDEX/SPX905Y8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	4,708,249	3753.63	644,088			(53,727)		(53,727)	29,940				(30,607)		0001
Written Call/S&P 500 INDEX/SPX905Z9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	15,356,656	3609.29	1,326,815			(150,589)		(150,589)	80,439				(100,957)		0001
Written Call/S&P 500 INDEX/SPX905Z0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	5,516,010	4060.45	641,512			(73,275)		(73,275)	42,279				(36,263)		0001
Written Call/S&P 500 INDEX/SPX921ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	9,781,208	3683.5	552,638			(192,500)		(192,500)	52,032				(90,722)		0001
Written Call/S&P 500 INDEX/SPX921ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	8,703,174	4143.93	671,885			(230,233)		(230,233)	65,937				(80,723)		0001
Written Call/S&P 500 INDEX/SPXA051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	18,689,039	3590.62	1,541,846			(186,846)		(186,846)	97,539				(124,412)		0001
Written Call/S&P 500 INDEX/SPXA051S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	4,398,630	4039.45	482,530			(59,468)		(59,468)	33,508				(29,281)		0001
Written Call/S&P 500 INDEX/SPXA052SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	10,687,532	3298.67	877,446			(99,432)		(99,432)	47,728				(72,831)		0001
Written Call/S&P 500 INDEX/SPXA052SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	4,230,867	3711.01	461,588			(52,329)		(52,329)	26,955				(28,832)		0001
Written Call/S&P 500 INDEX/SPXA053S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	11,012,232	3121.09	963,570			(97,627)		(97,627)	44,695				(75,814)		0001
Written Call/S&P 500 INDEX/SPXA053S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	2,947,505	3511.22	342,205			(34,443)		(34,443)	16,853				(20,292)		0001
Written Call/S&P 500 INDEX/SPXA054S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	10,010,225	3007.91	818,836			(88,865)		(88,865)	38,403				(70,443)		0001
Written Call/S&P 500 INDEX/SPXA054SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	4,872,556	3383.9	529,160			(56,687)		(56,687)	26,183				(34,289)		0001
Written Call/S&P 500 INDEX/SPXA054S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	10,177,108	3119.5	810,098			(96,387)		(96,387)	41,967				(72,356)		0001
Written Call/S&P 500 INDEX/SPXA054SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	5,388,622	3509.44	578,738			(67,144)		(67,144)	31,363				(38,312)		0001
Written Call/S&P 500 INDEX/SPXA055S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	11,136,852	3169.3	973,361			(109,791)		(109,791)	47,643				(79,927)		0001
Written Call/S&P 500 INDEX/SPXA055S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	5,622,897	3565.47	652,818			(73,060)		(73,060)	34,055				(40,355)		0001
Written Call/S&P 500 INDEX/SPXA055ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	12,896,714	3312.05	1,102,669			(137,907)		(137,907)	60,517				(93,659)		0001
Written Call/S&P 500 INDEX/SPXA055SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	6,268,187	3726.05	715,200			(88,897)		(88,897)	41,962				(45,521)		0001
Written Call/S&P 500 INDEX/SPXA056SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	9,916,270	3310.39	835,942			(108,152)		(108,152)	46,884				(72,666)		0001
Written Call/S&P 500 INDEX/SPXA056SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	5,907,684	3724.19	659,298			(85,418)		(85,418)	39,823				(43,291)		0001
Written Call/S&P 500 INDEX/SPXA057SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	12,266,436	3204.94	987,448			(131,175)		(131,175)	54,932				(90,857)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA057SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	7,741,873	3605.56	828,380			(109,147)		(109,147)	49,151				(57,344)		0001
Written Call/S&P 500 INDEX/SPXA058SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	8,313,427	3006.39	648,447			(83,642)		(83,642)	33,328				(62,113)		0001
Written Call/S&P 500 INDEX/SPXA058SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	5,887,098	3382.19	605,782			(77,418)		(77,418)	33,122				(43,985)		0001
Written Call/S&P 500 INDEX/SPXA059SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	9,994,117	2911.73	787,536			(98,457)		(98,457)	38,065				(75,309)		0001
Written Call/S&P 500 INDEX/SPXA059SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	5,510,349	3275.69	570,321			(70,690)		(70,690)	29,317				(41,522)		0001
Written Call/S&P 500 INDEX/SPXA05AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,190,457	2912	93,711			(11,730)		(11,730)	4,535				(8,970)		0001
Written Call/S&P 500 INDEX/SPXA05AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	9,540,852	3002.2	744,186			(99,377)		(99,377)	38,612				(72,498)		0001
Written Call/S&P 500 INDEX/SPXA05ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	5,575,936	3377.48	571,533			(75,835)		(75,835)	31,685				(42,370)		0001
Written Call/S&P 500 INDEX/SPXA05C5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	8,114,484	3202.86	632,118			(95,457)		(95,457)	37,562				(62,855)		0001
Written Call/S&P 500 INDEX/SPXA05C5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	7,125,050	3603.22	737,443			(110,234)		(110,234)	46,712				(55,190)		0001
Written Call/S&P 500 INDEX/SPXA05D5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	12,667,456	3170.81	1,019,730			(150,034)		(150,034)	57,860				(99,014)		0001
Written Call/S&P 500 INDEX/SPXA05D5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	9,871,057	3567.16	1,054,229			(153,448)		(153,448)	63,788				(77,156)		0001
Written Call/S&P 500 INDEX/SPXA05F$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	12,091,873	3057.91	996,370			(139,062)		(139,062)	51,621				(95,254)		0001
Written Call/S&P 500 INDEX/SPXA05F$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	9,381,753	3440.15	1,024,487			(140,929)		(140,929)	56,457				(73,905)		0001
Written Call/S&P 500 INDEX/SPXA05FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	6,409,136	3116.06	506,322			(76,434)		(76,434)	28,235				(50,959)		0001
Written Call/S&P 500 INDEX/SPXA05FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	6,139,348	3505.57	645,859			(95,887)		(95,887)	38,208				(48,814)		0001
Written Call/S&P 500 INDEX/SPXA05GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	6,543,902	3178.09	510,424			(80,964)		(80,964)	29,796				(52,424)		0001
Written Call/S&P 500 INDEX/SPXA05GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	4,682,964	3575.35	487,497			(76,101)		(76,101)	30,185				(37,516)		0001
Written Call/S&P 500 INDEX/SPXA051SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	15,091,143	3192.84	1,020,161			(193,664)		(193,664)	68,693				(122,881)		0001
Written Call/S&P 500 INDEX/SPXA051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	9,690,450	3591.95	879,893			(163,533)		(163,533)	62,494				(78,905)		0001
Written Call/S&P 500 INDEX/SPXA05KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	9,851,067	3193.61	631,453			(128,248)		(128,248)	44,630				(80,791)		0001
Written Call/S&P 500 INDEX/SPXA05KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	9,178,983	3592.81	795,818			(157,181)		(157,181)	58,935				(75,279)		0001
Written Call/S&P 500 INDEX/SPXA05MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	13,055,000	3149.58	980,431			(169,354)		(169,354)	57,365				(107,828)		0001
Written Call/S&P 500 INDEX/SPXA05MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	9,333,876	3543.27	934,321			(159,000)		(159,000)	58,076				(77,093)		0001
Written Call/S&P 500 INDEX/SPXA050SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	12,312,557	3284.02	976,386			(170,427)		(170,427)	58,318				(102,458)		0001
Written Call/S&P 500 INDEX/SPXA050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	8,522,963	3694.52	902,582			(155,846)		(155,846)	57,342				(70,923)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA050S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	7,497,160	.3307	568,936			(106,060)		(106,060)	35,826				(62,818)		0001
Written Call/S&P 500 INDEX/SPXA05R$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	5,226,148	.3720	531,387			(97,758)		(97,758)	35,483				(43,789)		0001
Written Call/S&P 500 INDEX/SPXA05S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	10,433,522	3310.5	777,297			(150,100)		(150,100)	49,668				(88,185)		0001
Written Call/S&P 500 INDEX/SPXA055$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	9,567,980	3724.31	953,928			(182,101)		(182,101)	64,747				(80,870)		0001
Written Call/S&P 500 INDEX/SPXA05J$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	10,421,604	3354.1	731,597			(154,635)		(154,635)	50,734				(88,674)		0001
Written Call/S&P 500 INDEX/SPXA05J$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	8,175,215	3773.37	769,288			(160,806)		(160,806)	56,617				(69,560)		0001
Written Call/S&P 500 INDEX/SPXB050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	10,287,971	3629.07	654,315			(178,253)		(178,253)	57,303				(89,947)		0001
Written Call/S&P 500 INDEX/SPXB050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	7,181,032	4082.71	613,978			(167,055)		(167,055)	57,160				(62,783)		0001
Written Call/S&P 500 INDEX/SPXB052$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	12,967,724	3510.04	794,921			(220,580)		(220,580)	66,857				(115,040)		0001
Written Call/S&P 500 INDEX/SPXB052$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	11,350,889	3948.8	931,908			(257,702)		(257,702)	83,462				(100,696)		0001
Written Call/S&P 500 INDEX/SPXB053$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	15,378,995	3565.99	898,133			(270,579)		(270,579)	81,206				(137,377)		0001
Written Call/S&P 500 INDEX/SPXB053$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	11,663,063	4011.74	923,715			(274,528)		(274,528)	87,911				(104,184)		0001
Written Call/S&P 500 INDEX/SPXB054$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	12,305,958	3456.05	719,899			(209,752)		(209,752)	60,708				(110,585)		0001
Written Call/S&P 500 INDEX/SPXB054$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	11,592,725	3888.05	916,985			(263,019)		(263,019)	81,521				(104,176)		0001
Written Call/S&P 500 INDEX/SPXB05A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	9,862,207	3645.3	544,394			(189,673)		(189,673)	52,805				(90,888)		0001
Written Call/S&P 500 INDEX/SPXB05A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	7,068,629	4100.96	531,561			(182,301)		(182,301)	54,104				(65,143)		0001
Written Call/S&P 500 INDEX/SPXB05E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	11,516,593	3803.7	780,825			(240,607)		(240,607)	66,246				(107,411)		0001
Written Call/S&P 500 INDEX/SPXB05E$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	8,421,559	4279.17	762,993			(237,364)		(237,364)	69,505				(78,545)		0001
Written Call/S&P 500 INDEX/SPXB05G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	13,446,525	3810.83	841,752			(284,340)		(284,340)	77,744				(126,297)		0001
Written Call/S&P 500 INDEX/SPXB05G$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	13,744,000	4287.19	1,166,866			(392,093)		(392,093)	113,926				(129,091)		0001
Written Call/S&P 500 INDEX/SPXB05H$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	12,859,796	3880.34	766,444			(281,433)		(281,433)	77,165				(121,440)		0001
Written Call/S&P 500 INDEX/SPXB05H$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	8,763,855	4365.39	710,749			(259,427)		(259,427)	75,461				(82,761)		0001
Written Call/S&P 500 INDEX/SPXB051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	23,286,943	3998.33	1,352,971			(538,671)		(538,671)	148,590				(221,339)		0001
Written Call/S&P 500 INDEX/SPXB051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	18,471,891	4498.12	1,483,293			(580,484)		(580,484)	169,409				(175,573)		0001
Written Call/S&P 500 INDEX/SPXB05J$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	22,494,915	4069.62	1,270,963			(539,271)		(539,271)	148,996				(214,943)		0001
Written Call/S&P 500 INDEX/SPXB05J$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	17,436,484	4578.33	1,316,455			(569,248)		(569,248)	166,095				(166,609)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB05KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	20,704,191	4098.95	1,231,899			(506,644)		(506,644)	139,210				(198,868)		0001
Written Call/S&P 500 INDEX/SPXB05KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	11,330,189	4611.32	926,809			(377,849)		(377,849)	109,504				(108,829)		0001
Written Call/S&P 500 INDEX/SPXB05LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	19,259,946	4187.34	1,092,039			(491,509)		(491,509)	135,389				(185,955)		0001
Written Call/S&P 500 INDEX/SPXB05LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	9,654,084	4710.76	759,776			(336,712)		(336,712)	97,586				(93,210)		0001
Written Call/S&P 500 INDEX/SPXB13RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2020	07/08/2026	1	5,248,288	2535.95	674,405						8,090				(3,885)		0001
Written Call/S&P 500 INDEX/SPXB13VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	4,210,936	2620.82	538,579			(12)		(12)	7,311				(5,169)		0001
Written Call/S&P 500 INDEX/SPXB141S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	4,806,394	2681.02	641,654			(119)		(119)	9,553				(7,754)		0001
Written Call/S&P 500 INDEX/SPXB179S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2020	11/06/2026	1	1,049,323	2808	121,215			(630)		(630)	2,871				(3,119)		0001
Written Call/S&P 500 INDEX/SPXC134SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	6,039,433	2717.73	780,295			(367)		(367)	13,140				(11,398)		0001
Written Call/S&P 500 INDEX/SPXC1396E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	6,639,555	2665.47	883,725			(833)		(833)	15,355				(14,538)		0001
Written Call/S&P 500 INDEX/SPXC13HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	8,488,478	2757.46	1,068,699			(3,182)		(3,182)	22,510				(22,215)		0001
Written Call/S&P 500 INDEX/SPXC13LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/22/2026	1	4,799,321	2762.79	599,435			(2,546)		(2,546)	12,551				(13,411)		0001
Written Call/S&P 500 INDEX/SPXD130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	3,501,957	2949.81	424,437			(4,576)		(4,576)	10,017				(12,124)		0001
Written Call/S&P 500 INDEX/SPXD134SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/08/2027	1	6,823,651	3059.74	820,885			(10,946)		(10,946)	20,523				(24,745)		0001
Written Call/S&P 500 INDEX/SPXE13XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	21,042,054	3611.26	2,356,710			(133,559)		(133,559)	99,536				(114,857)		0001
Written Call/S&P 500 INDEX/SPXF138S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027	1	1,140,770	3636	119,875			(8,232)		(8,232)	5,724				(6,534)		0001
Written Call/S&P 500 INDEX/SPXF138SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	36,337,439	3761.36	3,822,699			(288,274)		(288,274)	198,942				(211,796)		0001
Written Call/S&P 500 INDEX/SPXF13ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2027	1	20,080,380	3746.35	2,018,078			(163,803)		(163,803)	110,561				(118,681)		0001
Written Call/S&P 500 INDEX/SPXF13FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/22/2027	1	1,807,615	3746	179,193			(14,742)		(14,742)	9,950				(10,684)		0001
Written Call/S&P 500 INDEX/SPXF13RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/07/2028	1	1,566,805	3742	153,038			(14,075)		(14,075)	8,864				(9,669)		0001
Written Call/S&P 500 INDEX/SPXF13US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	19,245,456	3518.35	1,934,168			(160,358)		(160,358)	96,242				(120,251)		0001
Written Call/S&P 500 INDEX/SPXG13LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/22/2028	1	2,375,928	3511	250,951			(27,388)		(27,388)	14,055				(16,357)		0001
Written Call/S&P 500 INDEX/SPXG130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	20,196,242	3292.62	1,633,876			(192,942)		(192,942)	94,682				(140,740)		0001
Written Call/S&P 500 INDEX/SPXG130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	6,945,806	3704.19	748,758			(89,445)		(89,445)	46,040				(48,403)		0001
Written Call/S&P 500 INDEX/SPXH13KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	14,048,030	3062.49	1,047,983			(150,638)		(150,638)	59,158				(107,943)		0001
Written Call/S&P 500 INDEX/SPXH13KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	10,304,863	3445.3	1,018,120			(146,573)		(146,573)	60,578				(79,181)		0001
Written Call/S&P 500 INDEX/SPXI131SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	9,766,701	3294.29	686,599			(127,438)		(127,438)	46,523				(78,949)		0001
Written Call/S&P 500 INDEX/SPXI131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	13,497,416	3706.07	1,271,457			(236,125)		(236,125)	90,762				(109,106)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXI13HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	2,289,000	3306.82	165,953			(32,206)		(32,206)	10,667				(19,179)		0001
Written Call/S&P 500 INDEX/SPXI13HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	2,308,607	3720.17	224,397			(43,556)		(43,556)	15,253				(19,344)		0001
Written Call/S&P 500 INDEX/SPXI13T3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	16,807,200	3435.14	1,085,745			(261,187)		(261,187)	82,873				(144,152)		0001
Written Call/S&P 500 INDEX/SPXI13T3O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	10,130,130	3864.54	876,256			(212,099)		(212,099)	71,251				(86,884)		0001
Written Call/S&P 500 INDEX/SPXI13X3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	14,164,209	3505.51	916,424			(229,454)		(229,454)	72,326				(122,273)		0001
Written Call/S&P 500 INDEX/SPXI13X3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	8,153,654	3943.7	712,629			(178,412)		(178,412)	59,532				(70,387)		0001
Written Call/S&P 500 INDEX/SPXJ131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	8,885,543	3519.16	540,241			(146,335)		(146,335)	45,514				(77,197)		0001
Written Call/S&P 500 INDEX/SPXJ131SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	9,282,333	3959.06	763,008			(206,547)		(206,547)	68,034				(80,644)		0001
Written Call/S&P 500 INDEX/SPXJ138SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	17,290,981	3599.5	1,123,914			(302,473)		(302,473)	91,689				(152,455)		0001
Written Call/S&P 500 INDEX/SPXJ138SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	11,820,603	4049.44	1,028,392			(280,060)		(280,060)	89,935				(104,222)		0001
Written Call/S&P 500 INDEX/SPXJ13NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	15,303,134	3446.8	881,461			(263,418)		(263,418)	72,968				(138,506)		0001
Written Call/S&P 500 INDEX/SPXJ13NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	12,159,042	3877.65	945,973			(281,645)		(281,645)	83,031				(110,050)		0001
Written Call/S&P 500 INDEX/SPXJ13RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	10,279,236	3379.33	580,777			(173,718)		(173,718)	46,881				(93,579)		0001
Written Call/S&P 500 INDEX/SPXJ13RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	8,056,536	3801.74	613,102			(182,757)		(182,757)	52,564				(73,344)		0001
Written Call/S&P 500 INDEX/SPXJ13VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,620,449	3506.22	815,821			(264,157)		(264,157)	71,350				(134,031)		0001
Written Call/S&P 500 INDEX/SPXJ13VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	13,087,666	3944.5	994,663			(318,670)		(318,670)	91,670				(119,980)		0001
Written Call/S&P 500 INDEX/SPXB05MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	13,306,355	4668.9	1,001,969			(468,179)		(468,179)	131,649				(130,672)		0001
Written Call/S&P 500 INDEX/SPXB05MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	16,215,771	4008.48	895,111			(393,122)		(393,122)	104,473				(158,336)		0001
Written Call/S&P 500 INDEX/SPX921VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	12,603,786	4776.31	915,035			(460,350)		(460,350)	134,278				(124,387)		0001
Written Call/S&P 500 INDEX/SPXB05MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	21,176,283	4277.59	1,107,520			(583,051)		(583,051)	155,619				(210,161)		0001
Written Call/S&P 500 INDEX/SPX921VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	12,248,288	4245.61	639,361			(328,165)		(328,165)	87,451				(120,878)		0001
Written Call/S&P 500 INDEX/SPXC17UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2030	1	12,495,635	4682.15	939,672			(440,071)		(440,071)	126,581				(121,397)		0001
Written Call/S&P 500 INDEX/SPXC17YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	14,100,932	4918.16	1,058,980			(558,312)		(558,312)	155,618				(140,622)		0001
Written Call/S&P 500 INDEX/SPXB05MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	15,608,004	4812.29	1,119,094			(587,654)		(587,654)	164,013				(154,900)		0001
Written Call/S&P 500 INDEX/SPX261LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/24/2024	12/21/2029	1	5,289,000	6471.76	869,512			(440,377)		(440,377)	138,386				(49,329)		0001
Written Call/S&P 500 INDEX/SPXC17YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	18,313,783	4371.7	1,005,427			(535,220)		(535,220)	144,752				(182,635)		0001
Written Call/S&P 500 INDEX/SPXB05MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	16,823,427	4150.14	942,112			(434,283)		(434,283)	116,272				(165,211)		0001
Written Call/S&P 500 INDEX/SPXC17USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2030	1	14,516,373	4161.91	798,400			(378,369)		(378,369)	105,374				(141,028)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB05JM$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	13,057,794	4509.54	997,615			(429,493)		(429,493)	120,310				(127,501)		0001
Written Call/S&P 500 INDEX/SPXB05J$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	18,605,155	4456.51	1,080,959			(568,401)		(568,401)	148,337				(189,461)		0001
Written Call/S&P 500 INDEX/SPXB05Q$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	13,080,034	4787.38	1,128,807			(502,194)		(502,194)	135,219				(132,580)		0001
Written Call/S&P 500 INDEX/SPXB05S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	16,134,599	4326.74	1,027,774			(473,273)		(473,273)	121,088				(165,115)		0001
Written Call/S&P 500 INDEX/SPXB05N$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	12,573,590	4458.28	705,378			(375,276)		(375,276)	100,380				(126,123)		0001
Written Call/S&P 500 INDEX/SPXB05Q$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	8,583,989	5013.58	701,312			(359,522)		(359,522)	97,247				(87,413)		0001
Written Call/S&P 500 INDEX/SPXB05J$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	6,665,174	5132.3	567,206			(294,353)		(294,353)	78,586				(68,520)		0001
Written Call/S&P 500 INDEX/SPXB05N$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	10,527,969	5015.57	784,334			(431,610)		(431,610)	119,974				(105,604)		0001
Written Call/S&P 500 INDEX/SPXB05T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	12,704,636	4562.04	773,712			(408,616)		(408,616)	105,774				(130,608)		0001
Written Call/S&P 500 INDEX/SPXB050$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	7,476,652	5007.97	579,441			(307,679)		(307,679)	84,779				(75,353)		0001
Written Call/S&P 500 INDEX/SPXB050$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	14,160,070	4451.53	783,052			(424,556)		(424,556)	112,640				(142,712)		0001
Written Call/S&P 500 INDEX/SPXB050$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	16,925,047	4255.45	1,049,353			(476,507)		(476,507)	123,005				(171,553)		0001
Written Call/S&P 500 INDEX/SPXB05S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	11,741,577	4867.58	1,025,040			(470,182)		(470,182)	125,074				(120,158)		0001
Written Call/S&P 500 INDEX/SPXC055$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	17,433,580	5337.77	1,211,634			(855,334)		(855,334)	217,347				(184,432)		0001
Written Call/S&P 500 INDEX/SPXC051$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	22,284,870	5395.99	1,573,312			(1,095,593)		(1,095,593)	285,648				(232,705)		0001
Written Call/S&P 500 INDEX/SPXC050$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	26,729,496	4796.43	1,344,494			(953,964)		(953,964)	244,097				(279,117)		0001
Written Call/S&P 500 INDEX/SPXA21D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	24,631,915	4872.22	1,231,596			(900,238)		(900,238)	247,344				(259,465)		0001
Written Call/S&P 500 INDEX/SPXC053$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	16,226,327	5372.41	1,090,409			(796,909)		(796,909)	206,005				(170,183)		0001
Written Call/S&P 500 INDEX/SPXC055$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	23,268,145	4744.68	1,207,617			(831,341)		(831,341)	207,290				(246,157)		0001
Written Call/S&P 500 INDEX/SPXA21D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	16,623,181	5481.24	1,160,298			(840,160)		(840,160)	239,688				(175,104)		0001
Written Call/S&P 500 INDEX/SPXC053$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	19,112,728	4775.47	997,684			(682,215)		(682,215)	173,059				(200,456)		0001
Written Call/S&P 500 INDEX/SPXB05Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	16,717,421	4680.96	919,458			(569,101)		(569,101)	146,021				(173,633)		0001
Written Call/S&P 500 INDEX/SPXB05W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	19,914,638	4600.9	1,174,964			(654,894)		(654,894)	168,425				(205,919)		0001
Written Call/S&P 500 INDEX/SPXB05Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	14,501,522	5266.08	1,125,318			(678,862)		(678,862)	178,541				(150,618)		0001
Written Call/S&P 500 INDEX/SPXB05W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	11,581,878	5176.02	950,872			(523,085)		(523,085)	138,426				(119,758)		0001
Written Call/S&P 500 INDEX/SPXD17E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	13,783,928	5423.39	996,578			(701,381)		(701,381)	175,800				(147,992)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC056ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/08/2025	01/08/2031	1	20,864,132	4734.6	1,018,170			(748,244)		(748,244)	184,455				(222,004)		0001
Written Call/S&P 500 INDEX/SPXC05D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2025	03/07/2031	1	12,794,818	5193.18	1,118,267			(616,083)		(616,083)	148,648				(138,510)		0001
Written Call/S&P 500 INDEX/SPXC058ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/22/2025	01/22/2031	1	14,054,517	4869.1	704,131			(530,552)		(530,552)	130,522				(150,178)		0001
Written Call/S&P 500 INDEX/SPXC05GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/24/2025	03/21/2031	1	3,861,700	.4534	203,907			(133,507)		(133,507)	31,029				(41,976)		0001
Written Call/S&P 500 INDEX/SPXC05DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2025	03/07/2031	1	21,860,734	4616.16	1,285,411			(772,017)		(772,017)	182,255				(236,654)		0001
Written Call/S&P 500 INDEX/SPXC05C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/21/2025	02/21/2031	1	10,283,047	5411.82	743,464			(527,972)		(527,972)	128,850				(110,863)		0001
Written Call/S&P 500 INDEX/SPXN134$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/07/2031	1	1,765,681	.5193	148,863			(85,874)		(85,874)	19,726				(19,114)		0001
Written Call/S&P 500 INDEX/SPXC05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/21/2025	02/21/2031	1	20,789,299	4810.5	1,060,254			(779,225)		(779,225)	187,455				(224,132)		0001
Written Call/S&P 500 INDEX/SPXC05GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/24/2025	03/21/2031	1	876,048	.5101	64,112			(41,197)		(41,197)	9,811				(9,522)		0001
Written Call/S&P 500 INDEX/SPXC05F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/21/2031	1	27,639,724	4534.05	1,575,464			(955,589)		(955,589)	222,094				(300,436)		0001
Written Call/S&P 500 INDEX/SPXC05FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/21/2031	1	10,123,077	5100.8	815,920			(475,998)		(475,998)	113,355				(110,035)		0001
Written Call/S&P 500 INDEX/SPXC056$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/08/2025	01/08/2031	1	11,484,551	5326.43	777,504			(564,869)		(564,869)	141,912				(122,201)		0001
Written Call/S&P 500 INDEX/SPXN134$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/07/2031	1	2,054,191	.4616	122,453			(73,619)		(73,619)	16,308				(22,238)		0001
Written Call/S&P 500 INDEX/SPXC058$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/22/2025	01/22/2031	1	9,163,142	5477.73	635,006			(475,257)		(475,257)	118,405				(97,912)		0001
Written Call/S&P 500 INDEX/SPXD17ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	22,368,459	4820.79	1,198,949			(841,278)		(841,278)	206,998				(240,161)		0001
Written Call/S&P 500 INDEX/SPXC05KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/22/2025	04/22/2031	1	10,062,068	4758.98	905,586			(427,885)		(427,885)	98,754				(110,382)		0001
Written Call/S&P 500 INDEX/SPXC051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/08/2025	04/08/2031	1	19,818,197	4484.49	1,827,238			(763,980)		(763,980)	175,144				(216,539)		0001
Written Call/S&P 500 INDEX/SPXC051$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/08/2025	04/08/2031	1	33,459,646	3986.22	2,248,488			(961,615)		(961,615)	211,735				(365,589)		0001
Written Call/S&P 500 INDEX/SPXC05LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2025	05/08/2031	1	12,426,322	5097.55	1,081,090			(594,189)		(594,189)	137,202				(136,937)		0001
Written Call/S&P 500 INDEX/SPX261RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	6,107,676	5400.32	478,231			(325,503)		(325,503)	74,783				(67,854)		0001
Written Call/S&P 500 INDEX/SPXC05PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2025	05/22/2031	1	10,794,349	5257.81	858,151			(546,306)		(546,306)	125,316				(119,421)		0001
Written Call/S&P 500 INDEX/SPXC05VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/20/2025	06/20/2031	1	13,060,431	5371.06	1,060,507			(690,723)		(690,723)	155,436				(145,660)		0001
Written Call/S&P 500 INDEX/SPXC05PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2025	05/22/2031	1	14,615,612	4673.61	850,629			(544,257)		(544,257)	122,721				(161,697)		0001
Written Call/S&P 500 INDEX/SPXC05LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2025	05/08/2031	1	19,966,769	4531.15	1,275,877			(703,813)		(703,813)	158,855				(220,032)		0001
Written Call/S&P 500 INDEX/SPXC05VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/20/2025	06/20/2031	1	17,606,990	4774.27	1,049,377			(685,018)		(685,018)	152,226				(196,366)		0001
Written Call/S&P 500 INDEX/SPXC05KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/22/2025	04/22/2031	1	20,378,625	4230.21	1,349,065			(642,449)		(642,449)	143,517				(223,555)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX261RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	16,179,935	4800.29	930,346			(636,085)		(636,085)	139,563				(179,754)		0001
Written Call/S&P 500 INDEX/SPXJ00D3T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	21,319,000	4980.42	1,213,051			(885,969)		(885,969)	195,276				(238,941)		0001
Written Call/S&P 500 INDEX/SPXJ00D3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	11,630,375	5602.97	907,169			(655,429)		(655,429)	157,518				(130,352)		0001
Written Call/S&P 500 INDEX/SPXD053SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	14,000,000	5845.64	1,159,200			(871,337)		(871,337)	185,098				(159,540)		0001
Written Call/S&P 500 INDEX/SPX261VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	12,100,000	4685.63	490,050			(419,183)		(419,183)	84,267				(138,397)		0001
Written Call/S&P 500 INDEX/SPX261VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	25,098,000	5355	1,443,135			(1,215,660)		(1,215,660)	256,602				(287,064)		0001
Written Call/S&P 500 INDEX/SPX261VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	14,492,000	6024.38	1,169,504			(954,607)		(954,607)	198,495				(165,756)		0001
Written Call/S&P 500 INDEX/SPXC05ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	29,920,000	5111.56	1,714,416			(1,318,462)		(1,318,462)	287,181				(338,162)		0001
Written Call/S&P 500 INDEX/SPX261SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	1	3,473,000	4357.86	138,573			(105,246)		(105,246)	20,883				(38,925)		0001
Written Call/S&P 500 INDEX/SPXD052SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	8,166,000	4526.84	328,273			(262,547)		(262,547)	55,582				(92,640)		0001
Written Call/S&P 500 INDEX/SPXD053SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	12,158,000	4546.61	515,499			(395,966)		(395,966)	83,046				(138,549)		0001
Written Call/S&P 500 INDEX/SPXC05Z3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	8,088,000	4472.62	326,755			(253,712)		(253,712)	53,996				(91,412)		0001
Written Call/S&P 500 INDEX/SPXD0569S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/23/2025	09/22/2031	1	4,705,706	4686	198,232			(161,278)		(161,278)	33,751				(53,823)		0001
Written Call/S&P 500 INDEX/SPXJ00FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/22/2031	1	9,020,000	5678.66	717,090			(521,882)		(521,882)	125,529				(101,480)		0001
Written Call/S&P 500 INDEX/SPXD052SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	26,086,000	5173.53	1,492,119			(1,178,478)		(1,178,478)	254,670				(295,934)		0001
Written Call/S&P 500 INDEX/SPXJ00FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/22/2031	1	8,267,000	4416.73	330,680			(252,933)		(252,933)	52,046				(93,008)		0001
Written Call/S&P 500 INDEX/SPXD052SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	16,244,375	5820.22	1,291,428			(999,280)		(999,280)	214,755				(184,285)		0001
Written Call/S&P 500 INDEX/SPXD053SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	27,270,000	5196.12	1,630,746			(1,247,315)		(1,247,315)	266,731				(310,762)		0001
Written Call/S&P 500 INDEX/SPXJ00FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/22/2031	1	22,123,000	5047.7	1,272,073			(943,289)		(943,289)	207,930				(248,896)		0001
Written Call/S&P 500 INDEX/SPXD050SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	12,606,000	5750.51	1,003,438			(756,575)		(756,575)	164,369				(142,476)		0001
Written Call/S&P 500 INDEX/SPX140WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2031	1	18,251,000	6029.46	1,545,860			(1,177,113)		(1,177,113)	275,483				(210,383)		0001
Written Call/S&P 500 INDEX/SPXB2154A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	18,136,000	6055.92	1,547,001			(1,207,098)		(1,207,098)	268,743				(209,918)		0001
Written Call/S&P 500 INDEX/SPXD051SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	13,423,000	5942.69	1,193,305			(874,803)		(874,803)	176,490				(155,922)		0001
Written Call/S&P 500 INDEX/SPXB2152Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	2,714,000	4710.16	119,687			(93,002)		(93,002)	20,035				(31,414)		0001
Written Call/S&P 500 INDEX/SPXD05KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2031	1	15,784,000	6161.86	1,302,180			(1,094,083)		(1,094,083)	216,573				(184,136)		0001
Written Call/S&P 500 INDEX/SPXD05PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	29,634,000	5502.79	1,778,040			(1,531,858)		(1,531,858)	306,518				(346,926)		0001
Written Call/S&P 500 INDEX/SPXD058SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	8,925,000	4727.6	370,388			(311,911)		(311,911)	64,721				(102,509)		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB216S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/21/2031	1	2,443,106	.5282	151,308			(115,425)		(115,425)	25,627				(28,379)		0001
Written Call/S&P 500 INDEX/SPXD05K$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2031	1	2,787,000	4792.56	119,284			(101,548)		(101,548)	20,355				(32,513)		0001
Written Call/S&P 500 INDEX/SPXD051$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	22,388,000	5282.39	1,482,086			(1,076,337)		(1,076,337)	219,688				(260,059)		0001
Written Call/S&P 500 INDEX/SPXD05K$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2031	1	24,759,000	5477.21	1,483,064			(1,265,544)		(1,265,544)	255,361				(288,839)		0001
Written Call/S&P 500 INDEX/SPXB215S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	22,004,000	5383.04	1,373,050			(1,067,771)		(1,067,771)	239,735				(254,689)		0001
Written Call/S&P 500 INDEX/SPXD051$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	2,448,000	4622.09	114,322			(84,050)		(84,050)	16,919				(28,436)		0001
Written Call/S&P 500 INDEX/SPXD058$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	14,874,000	6078.35	1,198,844			(994,649)		(994,649)	205,477				(170,836)		0001
Written Call/S&P 500 INDEX/SPXD05PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	14,519,000	6190.64	1,196,366			(1,017,049)		(1,017,049)	199,425				(169,975)		0001
Written Call/S&P 500 INDEX/SPX140II$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	10/22/2025	10/22/2031	1	21,896,000	5359.52	1,364,121			(1,039,547)		(1,039,547)	252,041				(252,400)		0001
Written Call/S&P 500 INDEX/SPX140II$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	10/22/2025	10/22/2031	1	3,561,000	4689.58	157,396			(119,715)		(119,715)	29,921				(41,048)		0001
Written Call/S&P 500 INDEX/SPXD058$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	28,617,000	5402.98	1,665,509			(1,406,625)		(1,406,625)	295,124				(328,682)		0001
Written Call/S&P 500 INDEX/SPXD05PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	2,165,000	4814.94	91,580			(79,819)		(79,819)	15,888				(25,346)		0001
Written Call/S&P 500 INDEX/SPXD055$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	10,402,000	6222.02	852,964			(736,770)		(736,770)	116,194				(122,716)		0001
Written Call/S&P 500 INDEX/SPXB21A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2026	02/20/2032	1	3,993,697	.5528	276,290			(207,726)		(207,726)	68,564				(47,450)		0001
Written Call/S&P 500 INDEX/SPXK00A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/20/2032	1	1,506,273	.6219	137,462			(104,108)		(104,108)	33,354				(17,896)		0001
Written Call/S&P 500 INDEX/SPX261X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2032	1	19,106,000	5537.17	1,182,661			(1,006,312)		(1,006,312)	176,349				(224,623)		0001
Written Call/S&P 500 INDEX/SPXB21A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2026	02/06/2032	1	1,060,642	.5546	68,942			(55,285)		(55,285)	13,656				(12,559)		0001
Written Call/S&P 500 INDEX/SPXD05II$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	22,088,000	5545.84	1,409,214			(1,164,022)		(1,164,022)	245,192				(261,540)		0001
Written Call/S&P 500 INDEX/SPXE051$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	3,497,000	4718.01	176,249			(127,610)		(127,610)	48,639				(41,720)		0001
Written Call/S&P 500 INDEX/SPXD05X$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/09/2026	02/06/2032	1	1,455,783	.5546	90,882			(76,724)		(76,724)	14,157				(17,238)		0001
Written Call/S&P 500 INDEX/SPXK007$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/09/2026	02/06/2032	1	3,064,077	.6239	263,246			(216,507)		(216,507)	46,739				(36,281)		0001
Written Call/S&P 500 INDEX/SPXE052$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/08/2032	1	2,540,988	.6066	239,908			(174,187)		(174,187)	65,721				(30,314)		0001
Written Call/S&P 500 INDEX/SPXE051$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	21,584,000	6066.02	2,020,262			(1,479,617)		(1,479,617)	540,646				(257,501)		0001
Written Call/S&P 500 INDEX/SPXD05IV$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	2,837,000	4852.61	129,935			(106,892)		(106,892)	23,042				(33,592)		0001
Written Call/S&P 500 INDEX/SPXB21B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2026	02/20/2032	1	1,368,083	.6219	128,298			(97,163)		(97,163)	31,135				(16,255)		0001
Written Call/S&P 500 INDEX/SPXD05ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2026	02/20/2032	1	25,283,000	5527.61	1,671,206			(1,329,713)		(1,329,713)	341,493				(300,394)		0001
Written Call/S&P 500 INDEX/SPXD055$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	17,800,000	5530.68	1,068,000			(931,852)		(931,852)	136,148				(209,993)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXE052$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2026	03/08/2032	1	2,466,847	5392		157,409		(125,428)		(125,428)	31,981				(29,430)		0001
Written Call/S&P 500 INDEX/SPXE054$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/23/2026	03/22/2032	1	2,036,528	5856		182,770		(132,597)		(132,597)	50,173				(24,378)		0001
Written Call/S&P 500 INDEX/SPX261Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/22/2032	1	5,732,209	5205		381,103		(280,206)		(280,206)	100,897				(68,616)		0001
Written Call/S&P 500 INDEX/SPX261X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2032	1	3,080,000	4845.02		136,136		(116,334)		(116,334)	19,802				(36,211)		0001
Written Call/S&P 500 INDEX/SPXD05S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	2,386,000	4839.35		102,598		(89,231)		(89,231)	13,367				(28,149)		0001
Written Call/S&P 500 INDEX/SPX261X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2032	1	15,116,000	6229.31		1,259,163		(1,076,242)		(1,076,242)	182,921				(177,714)		0001
Written Call/S&P 500 INDEX/SPXB21A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2026	11/08/2028	1	8,039,031	3828		7,050,603		(8,486,946)		(8,486,946)	(1,436,343)				(61,770)		0001
Written Call/S&P 500 INDEX/SPXE051$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	39,384,000	5392.02		2,756,880		(2,002,515)		(2,002,515)	754,365				(469,857)		0001
Written Call/S&P 500 INDEX/SPXE052$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/08/2032	1	5,169,595	5392		360,559		(262,850)		(262,850)	97,709				(61,674)		0001
Written Call/S&P 500 INDEX/SPXD05Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/20/2032	1	1,797,000	4836.66		86,615		(67,647)		(67,647)	18,969				(21,351)		0001
Written Call/S&P 500 INDEX/SPXD05W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	13,173,000	6239.07		1,147,368		(938,461)		(938,461)	208,907				(155,979)		0001
Written Call/S&P 500 INDEX/SPXE053$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	3,536,000	4554.54		178,214		(123,237)		(123,237)	54,978				(42,327)		0001
Written Call/S&P 500 INDEX/SPXE053$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	24,267,000	5855.83		2,251,978		(1,579,889)		(1,579,889)	672,089				(290,483)		0001
Written Call/S&P 500 INDEX/SPXE053$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/23/2026	03/22/2032	1	9,792,252	5205		648,535		(473,915)		(473,915)	174,619				(117,216)		0001
Written Call/S&P 500 INDEX/SPXD05Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/20/2032	1	24,528,000	6218.56		2,214,878		(1,742,308)		(1,742,308)	472,571				(291,424)		0001
Written Call/S&P 500 INDEX/SPXE053$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	62,868,000	5205.18		4,212,156		(3,042,882)		(3,042,882)	1,169,274				(752,548)		0001
Written Call/S&P 500 INDEX/SPXK009$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/20/2032	1	3,102,370	5528		209,975		(157,280)		(157,280)	52,694				(36,860)		0001
Written Call/S&P 500 INDEX/SPXE055$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2032	1	92,951,000	5426.25		6,088,291		(4,803,474)		(4,803,474)	1,284,816				(1,117,161)		0001
Written Call/S&P 500 INDEX/SPXK00S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/22/2026	06/22/2032	1	33,782,000	6725.51		2,702,560		(2,749,041)		(2,749,041)	(46,481)				(413,176)		0001
Written Call/S&P 500 INDEX/SPXK00Q$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/08/2026	06/08/2032	1	3,371,000	7331.67		343,842		(345,161)		(345,161)	(1,319)				(41,097)		0001
Written Call/S&P 500 INDEX/SPXE059$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2032	1	28,865,000	6726.12		2,288,995		(2,341,273)		(2,341,273)	(52,278)				(350,442)		0001
Written Call/S&P 500 INDEX/SPXE055$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2032	1	5,520,000	4747.97		262,752		(205,047)		(205,047)	57,705				(66,344)		0001
Written Call/S&P 500 INDEX/SPXE059$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2032	1	71,742,000	5978.78		4,139,513		(4,325,258)		(4,325,258)	(185,745)				(871,000)		0001
Written Call/S&P 500 INDEX/SPXE055$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2032	1	39,440,000	6104.53		3,510,160		(2,743,364)		(2,743,364)	766,796				(474,022)		0001
Written Call/S&P 500 INDEX/SPXF17G$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	39,117,000	6659.04		3,293,651		(3,039,430)		(3,039,430)	254,221				(473,362)		0001
Written Call/S&P 500 INDEX/SPXF17G$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	3,958,000	5179.25		173,756		(166,347)		(166,347)	7,409				(47,896)		0001
Written Call/S&P 500 INDEX/SPXP13A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/22/2026	04/22/2032	1	3,936,000	4996.53		177,514		(156,556)		(156,556)	20,958				(47,463)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXP13A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2032	1	64,490,000	5710.32		4,127,360		(3,573,694)		(3,573,694)	553,666				(777,662)		0001
Written Call/S&P 500 INDEX/SPXP13A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2032	1	25,092,000	6424.11		2,172,967		(1,870,247)		(1,870,247)	302,720				(302,576)		0001
Written Call/S&P 500 INDEX/SPXK00Q$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/08/2026	06/08/2032	1	39,264,000	6665.16		3,121,488		(3,145,011)		(3,145,011)	(23,523)				(478,683)		0001
Written Call/S&P 500 INDEX/SPX3610$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2032	1	68,866,000	5978.23		4,111,300		(4,215,960)		(4,215,960)	(104,660)				(842,277)		0001
Written Call/S&P 500 INDEX/SPX3610$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/08/2032	1	4,552,000	5184.01		188,908		(197,441)		(197,441)	(8,533)				(55,495)		0001
Written Call/S&P 500 INDEX/SPX3610$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2032	1	4,420,000	5230.95		189,618		(194,767)		(194,767)	(5,149)				(54,060)		0001
Written Call/S&P 500 INDEX/SPXF17G$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	75,213,000	5919.14		4,678,249		(4,362,580)		(4,362,580)	315,669				(910,165)		0001
Written Call/S&P 500 INDEX/SPXB21N$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2032	1	3,756,000	7398.06		383,863		(391,953)		(391,953)	(8,090)				(45,938)		0001
Written Call/S&P 500 INDEX/SPXE059$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2032	1	5,173,000	5231.43		213,128		(223,626)		(223,626)	(10,498)				(62,804)		0001
Written Call/S&P 500 INDEX/SPX3610$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/08/2032	1	83,734,000	5924.58		4,864,945		(5,047,184)		(5,047,184)	(182,239)				(1,020,834)		0001
Written Call/S&P 500 INDEX/SRM0130$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,114,202	90	333,842			(137)		(137)	7,309				(17,575)		0001
Written Call/S&P 500 INDEX/SRM0130$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,685,934	90	180,395			(14,795)		(14,795)	(7,508)				(10,699)		0001
Written Call/S&P 500 INDEX/SRM0130$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	2,072,068	90	191,666			(19,560)		(19,560)	(9,248)				(13,794)		0001
Written Call/S&P 500 INDEX/SRM0130$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,537,788	90	136,248			(13,224)		(13,224)	7,504				(11,036)		0001
Written Call/S&P 500 INDEX/SRM0130$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,554,794	90	126,871			(12,737)		(12,737)	6,622				(11,616)		0001
Written Call/S&P 500 INDEX/SRM0130$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	3,405,391	90	261,193			(25,162)		(25,162)	10,621				(27,527)		0001
Written Call/S&P 500 INDEX/SRM0130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,215,988	90	167,972			(13,537)		(13,537)	5,416				(18,303)		0001
Written Call/S&P 500 INDEX/SRM0130$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,054,000	90	150,969			(13,887)		(13,887)	5,437				(17,092)		0001
Written Call/S&P 500 INDEX/SRM0130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,434,619	90	152,407			(19,518)		(19,518)	6,958				(21,152)		0001
Written Call/S&P 500 INDEX/SRM0130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	3,609,990	90	216,599			(28,104)		(28,104)	10,866				(32,247)		0001
Written Call/S&P 500 INDEX/SRM0130$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	1,999,987	90	112,999			(16,230)		(16,230)	6,340				(18,432)		0001
Written Call/S&P 500 INDEX/SRM0130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	3,801,790	90	227,347			(34,733)		(34,733)	15,188				(35,708)		0001
Written Call/S&P 500 INDEX/SRM0130$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	3,813,817	90	266,967			(38,710)		(38,710)	18,245				(36,250)		0001
Written Call/S&P 500 INDEX/SRM0130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	3,901,000	90	206,363			(46,726)		(46,726)	20,605				(37,664)		0001
Written Call/S&P 500 INDEX/SRM0170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/22/2030	1	3,354,679	90	181,153			(35,939)		(35,939)	17,240				(32,055)		0001
Written Call/S&P 500 INDEX/SRM0170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/08/2030	1	3,396,495	90	187,826			(40,527)		(40,527)	17,152				(32,624)		0001
Written Call/S&P 500 INDEX/SRM0210$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,087,912	90	83,334			(8,355)		(8,355)	4,461				(8,267)		0001
Written Call/S&P 500 INDEX/SRM0210$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,492,566	90	186,444			(22,225)		(22,225)	(3,366)				(19,152)		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0210$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	2,797,204	90	198,881			(19,519)		(19,519)	8,185				(22,776)		0001
Written Call/S&P 500 INDEX/SRM0210$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	1,936,000	90	132,035			(23,865)		(23,865)	(4,991)				(15,878)		0001
Written Call/S&P 500 INDEX/SRM0210$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	5,012,684	90	332,842			(44,352)		(44,352)	14,622				(44,197)		0001
Written Call/S&P 500 INDEX/SRM0210$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,404,347	90	204,601			(26,465)		(26,465)	8,467				(30,201)		0001
Written Call/S&P 500 INDEX/SRM0210$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,386,739	90	143,204			(16,791)		(16,791)	6,895				(21,448)		0001
Written Call/S&P 500 INDEX/SRM0210$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	2,240,258	90	133,295			(13,984)		(13,984)	5,760				(20,395)		0001
Written Call/S&P 500 INDEX/SRM0210$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,750,937	90	104,531			(15,140)		(15,140)	5,876				(16,240)		0001
Written Call/S&P 500 INDEX/SRM0210$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	1,885,912	90	123,150			(17,745)		(17,745)	7,887				(17,809)		0001
Written Call/S&P 500 INDEX/SRM0400$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	1,101,878	90	136,412			(67)		(67)	1,108				(2,643)		0001
Written Call/S&P 500 INDEX/SRM0400$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,136,474	90	125,694			(2,047)		(2,047)	2,978				(4,269)		0001
Written Call/S&P 500 INDEX/SRM0400$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,614,473	90	165,806			(5,891)		(5,891)	4,627				(7,095)		0001
Written Call/S&P 500 INDEX/SRM0400$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,679,714	90	175,866			(7,935)		(7,935)	5,631				(7,752)		0001
Written Call/S&P 500 INDEX/SRM0400$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,645,302	90	165,353			(7,940)		(7,940)	5,266				(7,763)		0001
Written Call/S&P 500 INDEX/SRM0400$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,904,309	90	196,334			(10,720)		(10,720)	(8,271)				(9,230)		0001
Written Call/S&P 500 INDEX/SRM0400$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,469,337	90	150,754			(8,453)		(8,453)	5,376				(7,266)		0001
Written Call/S&P 500 INDEX/SRM0400$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,508,473	90	171,664			(9,072)		(9,072)	5,485				(7,625)		0001
Written Call/S&P 500 INDEX/SRM0400$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	1,768,957	90	185,917			(12,475)		(12,475)	7,059				(9,282)		0001
Written Call/S&P 500 INDEX/SRM0400$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,300,060	90	250,707			(18,310)		(18,310)	(12,125)				(12,755)		0001
Written Call/S&P 500 INDEX/SRM0400$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	2,706,079	90	284,409			(24,341)		(24,341)	(14,236)				(15,500)		0001
Written Call/S&P 500 INDEX/SRM0400$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	2,746,000	90	294,097			(4,383)		(4,383)	10,042				(16,005)		0001
Written Call/S&P 500 INDEX/SRM0400$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,406,794	90	266,914			(3,201)		(3,201)	8,248				(14,637)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,617,256	90	162,211			(17,804)		(17,804)	(9,574)				(9,980)		0001
Written Call/S&P 500 INDEX/SRM0400$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,813,180	90	301,854			(2,602)		(2,602)	7,503				(18,064)		0001
Written Call/S&P 500 INDEX/SRM0400$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,692,628	90	192,283			(15,243)		(15,243)	4,022				(11,003)		0001
Written Call/S&P 500 INDEX/SRM0400$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	3,733,017	90	359,490			(6,607)		(6,607)	11,632				(24,541)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,596,990	90	145,007			(15,711)		(15,711)	3,541				(10,883)		0001
Written Call/S&P 500 INDEX/SRM0401$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,145,138	90	185,769			(6,410)		(6,410)	6,036				(14,949)		0001
Written Call/S&P 500 INDEX/SRM0401$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	1,925,828	90	171,014			(9,729)		(9,729)	5,758				(13,986)		0001
Written Call/S&P 500 INDEX/SRM0401$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,263,545	90	195,118			(10,987)		(10,987)	5,627				(16,766)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0401$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,000,455	90	162,237			(19,814)		(19,814)	2,058				(15,074)		0001
Written Call/S&P 500 INDEX/SRM0401$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,540,618	90	136,191			(20,291)		(20,291)	(6,676)				(12,042)		0001
Written Call/S&P 500 INDEX/SRM0401$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,103,974	90	91,851			(14,310)		(14,310)	2,734				(8,778)		0001
Written Call/S&P 500 INDEX/SRM0401$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,296,560	90	106,837			(18,145)		(18,145)	3,735				(10,387)		0001
Written Call/S&P 500 INDEX/SRM0401$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,491,604	90	190,608			(18,159)		(18,159)	7,151				(20,877)		0001
Written Call/S&P 500 INDEX/SRM0401$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,628,516	90	126,699			(11,919)		(11,919)	4,920				(13,764)		0001
Written Call/S&P 500 INDEX/SRM0401$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,332,342	90	169,095			(17,602)		(17,602)	7,114				(19,845)		0001
Written Call/S&P 500 INDEX/SRM0401$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	2,921,129	90	195,131			(22,937)		(22,937)	8,641				(25,054)		0001
Written Call/S&P 500 INDEX/SRM0401$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	4,215,767	90	282,456			(33,427)		(33,427)	12,824				(36,393)		0001
Written Call/S&P 500 INDEX/SRM0401$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,241,410	90	78,209			(11,415)		(11,415)	4,081				(10,854)		0001
Written Call/S&P 500 INDEX/SRM0401$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	1,908,756	90	110,708			(12,642)		(12,642)	5,408				(17,276)		0001
Written Call/S&P 500 INDEX/SRM0401$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	2,823,588	90	167,439			(20,098)		(20,098)	7,525				(25,885)		0001
Written Call/S&P 500 INDEX/SRM0401$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/21/2029	1	1,945,000	90	112,810			(19,403)		(19,403)	7,504				(18,140)		0001
Written Call/S&P 500 INDEX/SRM0500$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/08/2020	07/08/2026	1	963,872	90	114,701						805				(713)		0001
Written Call/S&P 500 INDEX/SRM0500$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/22/2020	07/22/2026	1	545,803	90	62,222						586				(670)		0001
Written Call/S&P 500 INDEX/SRM0500$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	08/21/2020	08/21/2026	1	957,000	90	112,160			(11)		(11)	1,408				(1,806)		0001
Written Call/S&P 500 INDEX/SRM0500$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/22/2021	07/22/2027	1	1,643,400	90	178,473			(7,946)		(7,946)	(5,338)				(8,461)		0001
Written Call/S&P 500 INDEX/SRM0500$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	08/20/2021	08/20/2027	1	1,527,712	90	165,757			(8,335)		(8,335)	(4,922)				(8,155)		0001
Written Call/S&P 500 INDEX/SRM0500$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/08/2021	09/08/2027	1	3,065,754	90	326,503			(19,297)		(19,297)	(9,189)				(16,734)		0001
Written Call/S&P 500 INDEX/SRM0500$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	11/22/2021	11/22/2027	1	2,313,521	90	236,905			(18,883)		(18,883)	(7,943)				(13,674)		0001
Written Call/S&P 500 INDEX/SRM0500$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	12/08/2021	12/08/2027	1	2,654,940	90	280,096			(21,954)		(21,954)	(9,521)				(15,936)		0001
Written Call/S&P 500 INDEX/SRM0500$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/21/2022	01/21/2028	1	1,703,489	90	174,608			(13,036)		(13,036)	(7,416)				(10,644)		0001
Written Call/S&P 500 INDEX/SRM0500$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/22/2022	04/21/2028	1	1,343,303	90	120,226			(11,016)		(11,016)	(4,963)				(9,039)		0001
Written Call/S&P 500 INDEX/SRM0500$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/20/2022	05/22/2028	1	2,097,942	90	196,577			(15,234)		(15,234)	(6,889)				(14,443)		0001
Written Call/S&P 500 INDEX/SRM0500$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/08/2022	07/07/2028	1	1,949,637	90	173,713			(14,562)		(14,562)	(4,251)				(13,861)		0001
Written Call/S&P 500 INDEX/SRM0500$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	08/22/2022	08/22/2028	1	2,270,669	90	196,867			(20,642)		(20,642)	(2,662)				(16,639)		0001
Written Call/S&P 500 INDEX/SRM0500$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	11/22/2022	11/22/2028	1	1,575,207	90	128,537			(16,076)		(16,076)	(2,598)				(12,202)		0001
Written Call/S&P 500 INDEX/SRM0500$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	12/22/2022	12/22/2028	1	1,322,165	90	107,624			(13,331)		(13,331)	9,177				(10,415)		0001
Written Call/S&P 500 INDEX/SRM0130$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	3,902,558	90	217,763			(40,040)		(40,040)	15,720				(38,106)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0401$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	4,051,774	90	200,968			(47,033)		(47,033)	18,687				(39,790)		0001
Written Call/S&P 500 INDEX/SRM0130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	2,934,955	90	146,748			(34,844)		(34,844)	14,199				(29,269)		0001
Written Call/S&P 500 INDEX/SRM0170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	3,900,156	90	195,788			(47,278)		(47,278)	19,797				(38,707)		0001
Written Call/S&P 500 INDEX/SRM0130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,942,044	90	101,569			(24,039)		(24,039)	9,508				(19,166)		0001
Written Call/S&P 500 INDEX/SRM0210$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,448,000	90	139,046			(29,281)		(29,281)	12,267				(23,783)		0001
Written Call/S&P 500 INDEX/SRM0130$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	5,349,979	90	319,394			(67,741)		(67,741)	24,631				(54,749)		0001
Written Call/S&P 500 INDEX/SRM0210$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	3,781,315	90	204,191			(56,935)		(56,935)	19,285				(38,873)		0001
Written Call/S&P 500 INDEX/SRM0210$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	1,862,000	90	89,748			(24,251)		(24,251)	9,694				(18,677)		0001
Written Call/S&P 500 INDEX/SRM0401$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,745,245	90	86,215			(25,531)		(25,531)	9,274				(17,589)		0001
Written Call/S&P 500 INDEX/SRM0210$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	2,947,860	90	165,965			(35,189)		(35,189)	12,505				(29,880)		0001
Written Call/S&P 500 INDEX/SPXB05P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(205,046)		(205,046)	54,347				(22,483)		0001
Written Call/S&P 500 INDEX/SRM0402$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/22/2030	1	4,345,150	90	231,162			(59,902)		(59,902)	21,291				(44,248)		0001
Written Call/S&P 500 INDEX/SRM0211$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	6,636,661	90	292,677			(114,170)		(114,170)	39,236				(69,909)		0001
Written Call/S&P 500 INDEX/SRM0211$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	3,444,413	90	154,654			(55,638)		(55,638)	19,781				(35,967)		0001
Written Call/S&P 500 INDEX/SRM0131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	4,856,040	90	271,938			(73,627)		(73,627)	25,897				(50,437)		0001
Written Call/S&P 500 INDEX/SRM0402$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	3,054,799	90	130,745			(48,208)		(48,208)	16,468				(32,039)		0001
Written Call/S&P 500 INDEX/SRM0402$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/20/2030	1	4,822,524	90	200,135			(69,714)		(69,714)	23,259				(51,018)		0001
Written Call/S&P 500 INDEX/SRM0210$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	4,609,705	90	235,095			(68,542)		(68,542)	24,206				(47,665)		0001
Written Call/S&P 500 INDEX/SRM0131$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/21/2031	1	3,763,000	90	211,481			(68,065)		(68,065)	22,081				(40,903)		0001
Written Call/S&P 500 INDEX/SRM0211$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	3,898,492	90	168,805			(68,150)		(68,150)	22,307				(41,657)		0001
Written Call/S&P 500 INDEX/SRM0211$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	4,148,389	90	171,743			(74,165)		(74,165)	26,044				(44,724)		0001
Written Call/S&P 500 INDEX/SRM0131$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	2,004,047	90	98,198			(35,015)		(35,015)	12,187				(21,695)		0001
Written Call/S&P 500 INDEX/SRM0131$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2031	1	3,099,000	90	139,455			(47,548)		(47,548)	15,727				(32,975)		0001
Written Call/S&P 500 INDEX/SRM0402$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/07/2031	1	6,368,000	90	261,088			(114,045)		(114,045)	37,425				(68,370)		0001
Written Call/S&P 500 INDEX/SRM0131$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2031	1	3,299,243	90	179,149			(51,633)		(51,633)	15,817				(36,193)		0001
Written Call/S&P 500 INDEX/SRM0402$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2031	1	5,277,143	90	289,187			(62,502)		(62,502)	18,312				(57,660)		0001
Written Call/S&P 500 INDEX/SRM0211$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	2,703,252	90	135,974			(50,567)		(50,567)	15,206				(29,790)		0001
Written Call/S&P 500 INDEX/SRM0610$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	1	1,879,850	90	94,180			(38,997)		(38,997)	11,377				(20,797)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0131$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	2,028,479	90	107,712			(47,314)		(47,314)	13,406				(22,536)		0001
Written Call/S&P 500 INDEX/SRM0131$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/20/2031	1	2,008,000	90	102,006			(46,688)		(46,688)	12,367				(22,395)		0001
Written Call/S&P 500 INDEX/SRM0170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2031	1	2,562,000	90	128,356			(84,021)		(84,021)	20,780				(29,196)		0001
Written Call/S&P 500 INDEX/SRM0610$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	1	1,490,147	90	69,590			(39,306)		(39,306)	10,456				(16,701)		0001
Written Call/S&P 500 INDEX/SRM0000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/22/2031	1	3,513,000	90	191,107			(112,848)		(112,848)	29,277				(39,853)		0001
Written Call/S&P 500 INDEX/SRM0170$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	1	2,601,000	90	124,848			(73,972)		(73,972)	18,818				(29,397)		0001
Written Call/S&P 500 INDEX/SRM0131$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	1	2,918,000	90	145,900			(100,759)		(100,759)	24,952				(33,375)		0001
Written Call/S&P 500 INDEX/SRM0000$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/22/2031	1	1,812,000	90	92,412			(49,803)		(49,803)	12,677				(20,386)		0001
Written Call/S&P 500 INDEX/SRM0131$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/07/2031	1	3,069,000	90	168,795			(112,801)		(112,801)	27,216				(35,523)		0001
Written Call/S&P 500 INDEX/SRM0000$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2031	1	2,578,000	90	134,572			(101,019)		(101,019)	25,687				(30,075)		0001
Written Call/S&P 500 INDEX/SRM0000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	11/21/2031	1	1,763,000	90	100,315			(62,916)		(62,916)	14,818				(20,479)		0001
Written Call/S&P 500 INDEX/SRM0170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2031	1	3,521,000	90	191,542			(129,126)		(129,126)	31,087				(40,587)		0001
Written Call/S&P 500 INDEX/SRM0170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2031	1	2,868,000	90	143,400			(102,663)		(102,663)	26,062				(32,941)		0001
Written Call/S&P 500 INDEX/SRM0610$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2031	1	3,134,000	90	164,535			(127,795)		(127,795)	32,406				(36,690)		0001
Written Call/S&P 500 INDEX/SRM0000$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/24/2025	11/21/2031	1	1,850,000	90	101,195			(66,108)		(66,108)	15,557				(21,490)		0001
Written Call/S&P 500 INDEX/SRM0000$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/22/2026	01/22/2032	1	1,037,000	90		54,339		(56,035)		(56,035)	(1,696)				(12,234)		0001
Written Call/S&P 500 INDEX/SRM0610$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2032	1	3,026,000	90		154,326		(127,882)		(127,882)	26,444				(35,576)		0001
Written Call/S&P 500 INDEX/SRM0000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2026	03/22/2032	1	1,465,000	90		89,219		(58,402)		(58,402)	30,816				(17,536)		0001
Written Call/S&P 500 INDEX/SRM0000$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2026	03/08/2032	1	1,514,000	90		94,625		(64,222)		(64,222)	30,403				(18,062)		0001
Written Call/S&P 500 INDEX/SRM0610$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/06/2032	1	2,106,000	90		114,777		(95,402)		(95,402)	19,375				(24,937)		0001
Written Call/S&P 500 INDEX/SRM0211$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2032	1	3,953,000	90		213,067		(217,277)		(217,277)	(4,210)				(48,348)		0001
Written Call/S&P 500 INDEX/SRM0610$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/08/2032	1	3,209,000	90		182,913		(145,316)		(145,316)	37,597				(38,568)		0001
Written Call/S&P 500 INDEX/SRM0000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/21/2032	1	4,993,000	90		262,632		(259,042)		(259,042)	3,590				(60,619)		0001
Written Call/S&P 500 INDEX/SRM0000$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/22/2026	04/22/2032	1	3,124,000	90		182,754		(152,832)		(152,832)	29,922				(37,671)		0001
Written Call/S&P 500 INDEX/SRM0000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2026	05/07/2032	1	3,870,000	90		211,689		(198,732)		(198,732)	12,957				(46,832)		0001
Written Call/S&P 500 INDEX/SRM0000$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/08/2026	06/08/2032	1	4,277,000	90		243,361		(220,193)		(220,193)	23,169				(52,143)		0001
Written Call/S&P 500 INDEX/SPXD050$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	296,003	5750.51	8,318			(169)		(169)	3,986				(478)		0001
Written Call/S&P 500 INDEX/SPXD052$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	1,075,770	5820.22	29,691			(1,080)		(1,080)	16,234				(2,030)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA21ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	812,308	5678.66	23,638			(152)		(152)	9,598				(997)		0001
Written Call/S&P 500 INDEX/SPXA21YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	677,528	4980.42	10,705			(2)		(2)	3,734				(502)		0001
Written Call/S&P 500 INDEX/SPXJ00MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	624,564	5196.12	9,868			(569)		(569)	5,306				(1,368)		0001
Written Call/S&P 500 INDEX/SPXA21YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	532,566	5602.97	15,498			(8)		(8)	5,405				(394)		0001
Written Call/S&P 500 INDEX/SPXJ00MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,362,862	5845.64	38,978			(2,390)		(2,390)	21,692				(2,984)		0001
Written Call/S&P 500 INDEX/SPXJ00QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	180,173	6024.38	5,405			(523)		(523)	3,387				(432)		0001
Written Call/S&P 500 INDEX/SPXN13ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	781,825	5173.53	11,962			(395)		(395)	6,409				(1,475)		0001
Written Call/S&P 500 INDEX/SPXD050S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	501,685	5111.56	7,826			(143)		(143)	3,587				(809)		0001
Written Call/S&P 500 INDEX/SPXJ000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	345,225	5355	5,765			(507)		(507)	3,417				(828)		0001
Written Call/S&P 500 INDEX/SPXN13TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	71,555	5047.7	1,159			(7)		(7)	460				(88)		0001
Written Call/S&P 500 INDEX/SPXD05LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	1,061,449	6161.86	35,559			(9,184)		(9,184)	23,130				(3,525)		0001
Written Call/S&P 500 INDEX/SPXD05PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	562,858	5502.79	9,625			(2,917)		(2,917)	7,046				(1,949)		0001
Written Call/S&P 500 INDEX/SPXD05LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	1,105,318	5477.21	20,891			(4,972)		(4,972)	13,427				(3,670)		0001
Written Call/S&P 500 INDEX/SPXJ00IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/20/2026	1	610,497	5282.39	13,370			(2,061)		(2,061)	6,331				(1,911)		0001
Written Call/S&P 500 INDEX/SPXE17LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	846,080	5383.04	16,668			(2,599)		(2,599)	9,291				(2,515)		0001
Written Call/S&P 500 INDEX/SPXD05CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,076,982	6029.46	36,187			(5,096)		(5,096)	21,051				(3,009)		0001
Written Call/S&P 500 INDEX/SPX915KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/22/2026	1	179,897	6878.49	4,264			(2,021)		(2,021)	2,421				(623)		0001
Written Call/S&P 500 INDEX/SPXJ00RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	1,061,272	5402.98	19,103			(2,202)		(2,202)	11,266				(2,777)		0001
Written Call/S&P 500 INDEX/SPXJ00RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	578,708	6078.35	18,403			(2,357)		(2,357)	11,562				(1,515)		0001
Written Call/S&P 500 INDEX/SPXJ00Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	310,535	6190.64	9,596			(3,081)		(3,081)	6,857				(1,075)		0001
Written Call/S&P 500 INDEX/SPXB215S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	394,771	6055.92	13,659			(2,308)		(2,308)	7,947				(1,173)		0001
Written Call/S&P 500 INDEX/SPXD05CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,162,216	5359.52	22,198			(2,885)		(2,885)	12,244				(3,248)		0001
Written Call/S&P 500 INDEX/SPXJ00IWA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/20/2026	1	67,464	5942.69	2,550			(419)		(419)	1,261				(211)		0001
Written Call/S&P 500 INDEX/SPXE17YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	103,332	6932.3	2,532			(1,273)		(1,273)	1,258				(404)		0001
Written Call/S&P 500 INDEX/SPXK0049H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1	1,185,665	6222.02	37,230			(14,456)		(14,456)	22,774				(4,454)		0001
Written Call/S&P 500 INDEX/SPXK0077S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2027	1	693,708	5545.84	13,250			(5,066)		(5,066)	8,184				(2,711)		0001
Written Call/S&P 500 INDEX/SPXF171SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	129,483	6218.56	4,519			(1,842)		(1,842)	2,677				(522)		0001
Written Call/S&P 500 INDEX/SPXF176SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	937,569	5855.83	40,034			(11,895)		(11,895)	28,139				(3,994)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXF176SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	874,730	5205.18		21,781		(6,544)		(6,544)	15,237				(3,727)		0001
Written Call/S&P 500 INDEX/SPXB21C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	186,750	6066.02		7,321		(2,547)		(2,547)	4,774				(774)		0001
Written Call/S&P 500 INDEX/SPXD05RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2026	01/08/2027	1	132,863	5537.17		2,338		(793)		(793)	1,545				(482)		0001
Written Call/S&P 500 INDEX/SPXD05RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2026	01/08/2027	1	486,138	6229.31		15,459		(5,498)		(5,498)	9,961				(1,763)		0001
Written Call/S&P 500 INDEX/SPXD05S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	602,020	5530.68		10,535		(3,916)		(3,916)	6,619				(2,261)		0001
Written Call/S&P 500 INDEX/SPXK009$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	1,243,914	5527.61		24,629		(9,686)		(9,686)	14,944				(5,012)		0001
Written Call/S&P 500 INDEX/SPXK007$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2027	1	751,450	6239.07		25,474		(10,151)		(10,151)	15,323				(2,937)		0001
Written Call/S&P 500 INDEX/SPXB21C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	793,065	5392.02		18,241		(6,117)		(6,117)	12,123				(3,288)		0001
Written Call/S&P 500 INDEX/SPXB219$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/08/2027	1	114,430	6921.46		2,735		(1,284)		(1,284)	1,451				(415)		0001
Written Call/S&P 500 INDEX/SPXB21HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/21/2027	1	98,154	7473.47		2,366		(2,227)		(2,227)	138				(463)		0001
Written Call/S&P 500 INDEX/SPXK000$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/21/2027	1	342,729	6726.12		11,104		(9,620)		(9,620)	1,484				(1,617)		0001
Written Call/S&P 500 INDEX/SPXK00HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/08/2027	1	558,346	6104.53		20,491		(9,133)		(9,133)	11,359				(2,454)		0001
Written Call/S&P 500 INDEX/SPXK00LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	138,761	6659.04		4,718		(3,605)		(3,605)	1,113				(640)		0001
Written Call/S&P 500 INDEX/SPXK00HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/08/2027	1	1,554,108	5426.25		32,015		(14,693)		(14,693)	17,322				(6,830)		0001
Written Call/S&P 500 INDEX/SPXB21JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	526,830	7405.73		12,749		(11,460)		(11,460)	1,290				(2,554)		0001
Written Call/S&P 500 INDEX/SPXK00S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/22/2026	06/22/2027	1	225,746	5978.23		4,176		(3,892)		(3,892)	284				(1,116)		0001
Written Call/S&P 500 INDEX/SPXP13G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	1	1,440,836	5978.78		26,511		(22,497)		(22,497)	4,014				(6,798)		0001
Written Call/S&P 500 INDEX/SPXK00LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	509,592	5919.14		9,937		(7,299)		(7,299)	2,638				(2,352)		0001
Written Call/S&P 500 INDEX/SPXK00LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	50,072	7398.93		1,207		(1,071)		(1,071)	136				(231)		0001
Written Call/S&P 500 INDEX/SPXK00QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	1,026,997	5924.58		19,718		(16,455)		(16,455)	3,263				(4,978)		0001
Written Call/S&P 500 INDEX/SPXK00J$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/22/2027	1	851,596	5710.32		16,862		(10,144)		(10,144)	6,718				(3,834)		0001
Written Call/S&P 500 INDEX/SPXK00S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/22/2026	06/22/2027	1	634,129	6725.51		20,546		(19,426)		(19,426)	1,120				(3,136)		0001
Written Call/S&P 500 INDEX/SPXB21FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	222,338	6424.11		7,715		(4,684)		(4,684)	3,031				(1,001)		0001
Written Call/S&P 500 INDEX/SPXF17M$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2027	1	1,156,774	7472.79		26,953		(26,888)		(26,888)	65				(5,720)		0001
Written Call/S&P 500 INDEX/SPXK00QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	612,980	6665.16		20,535		(17,494)		(17,494)	3,041				(2,971)		0001
Written Call/S&P 500 INDEX/SPXA212$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	74,638	4255.45	2,082			(9)		(9)	324				(120)		0001
Written Call/S&P 500 INDEX/SPXA2153$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	519,837	4867.58	24,640			(402)		(402)	4,026				(1,138)		0001
Written Call/S&P 500 INDEX/SPXB05S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	134,795	4326.74	3,923			(62)		(62)	671				(295)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB05JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2026	1	24,616	5132.3	1,078			(34)		(34)	233				(59)		0001
Written Call/S&P 500 INDEX/SPXA213SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	113,953	5013.58	4,809			(57)		(57)	920				(215)		0001
Written Call/S&P 500 INDEX/SPXL13RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	29,477	4451.53	651			(1)		(1)	127				(36)		0001
Written Call/S&P 500 INDEX/SPXL13NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	13,783	5015.57	487						88				(10)		0001
Written Call/S&P 500 INDEX/SPXB05JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2026	1	20,595	4562.04	558			(17)		(17)	120				(49)		0001
Written Call/S&P 500 INDEX/SPXA212SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	105,504	4787.38	4,832			(25)		(25)	693				(170)		0001
Written Call/S&P 500 INDEX/SPXA211S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	298,381	5007.97	11,159			(30)		(30)	2,078				(366)		0001
Written Call/S&P 500 INDEX/SPXA21FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	319,587	5337.77	13,135			(1,643)		(1,643)	4,008				(1,106)		0001
Written Call/S&P 500 INDEX/SPXC054SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2026	1	541,836	4872.22	12,733			(1,667)		(1,667)	4,302				(1,799)		0001
Written Call/S&P 500 INDEX/SPXA21CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	214,810	5372.41	8,313			(858)		(858)	2,673				(672)		0001
Written Call/S&P 500 INDEX/SPXA21C86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	131,186	4775.47	3,070			(317)		(317)	974				(411)		0001
Written Call/S&P 500 INDEX/SPXC051SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/06/2026	1	40,005	4796.43	928			(85)		(85)	290				(119)		0001
Written Call/S&P 500 INDEX/SPXC051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/06/2026	1	38,410	5395.99	1,475			(134)		(134)	477				(114)		0001
Written Call/S&P 500 INDEX/SPX815VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	85,301	5266.08	3,549			(120)		(120)	976				(238)		0001
Written Call/S&P 500 INDEX/SPX815VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	23,404	4680.96	606			(13)		(13)	152				(65)		0001
Written Call/S&P 500 INDEX/SPXA21DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	39,251	5481.24	1,519			(198)		(198)	536				(130)		0001
Written Call/S&P 500 INDEX/SPXA21NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	86,323	4810.5	2,201			(435)		(435)	710				(348)		0001
Written Call/S&P 500 INDEX/SPXC05DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2025	03/08/2027	1	355,132	5193.18	16,407			(2,739)		(2,739)	4,228				(1,472)		0001
Written Call/S&P 500 INDEX/SPXA21KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	19,382	5477.73	775			(137)		(137)	270				(73)		0001
Written Call/S&P 500 INDEX/SPXC05GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/22/2027	1	6,071	5100.8	270			(48)		(48)	69				(26)		0001
Written Call/S&P 500 INDEX/SPXA21NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	24,884	5411.82	1,050			(202)		(202)	338				(100)		0001
Written Call/S&P 500 INDEX/SPXA21MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	33,107	4820.79	818			(155)		(155)	271				(129)		0001
Written Call/S&P 500 INDEX/SPXC055SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/06/2025	06/08/2027	1	369,954	5400.32	17,203			(4,819)		(4,819)	5,243				(1,793)		0001
Written Call/S&P 500 INDEX/SPXC05MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2025	05/07/2027	1	46,902	4531.15	1,548			(305)		(305)	334				(216)		0001
Written Call/S&P 500 INDEX/SPXA210SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	472,716	3986.22	17,916			(2,021)		(2,021)	2,491				(2,078)		0001
Written Call/S&P 500 INDEX/SPXC05MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2025	05/07/2027	1	46,680	5097.55	2,479			(457)		(457)	540				(215)		0001
Written Call/S&P 500 INDEX/SPXA21SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	8,739	4758.98	507			(66)		(66)	81				(39)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXN13I$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	108,579	5257.81	5,190			(1,251)		(1,251)	1,395				(512)		0001
Written Call/S&P 500 INDEX/SPXA210$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	217,495	4484.49	12,941			(1,335)		(1,335)	1,704				(956)		0001
Written Call/S&P 500 INDEX/SPXA21W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	612,918	5371.06	29,849			(8,141)		(8,141)	8,661				(3,031)		0001
Written Call/S&P 500 INDEX/SPXD050$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	104,983	5111.56	2,982			(1,243)		(1,243)	1,152				(551)		0001
Written Call/S&P 500 INDEX/SPXC05X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	96,751	5047.7	2,796			(1,061)		(1,061)	1,011				(498)		0001
Written Call/S&P 500 INDEX/SPXJ00M$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	481,306	5845.64	22,621			(10,369)		(10,369)	8,927				(2,627)		0001
Written Call/S&P 500 INDEX/SPXD052$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	149,480	5173.53	4,215			(1,905)		(1,905)	1,719				(798)		0001
Written Call/S&P 500 INDEX/SPXD050$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	57,309	5750.51	2,590			(1,082)		(1,082)	1,007				(301)		0001
Written Call/S&P 500 INDEX/SPXC05X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	12,512	5678.66	578			(218)		(218)	211				(64)		0001
Written Call/S&P 500 INDEX/SPXJ00M$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	48,500	5942.69	2,818			(1,282)		(1,282)	958				(287)		0001
Written Call/S&P 500 INDEX/SPXJ00R$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	55,091	5402.98	1,796			(893)		(893)	733				(311)		0001
Written Call/S&P 500 INDEX/SPXD05L$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	127,350	6161.86	6,801			(3,886)		(3,886)	2,740				(764)		0001
Written Call/S&P 500 INDEX/SPXD05C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	1	151,686	6029.46	7,994			(3,974)		(3,974)	3,081				(869)		0001
Written Call/S&P 500 INDEX/SPXD05C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	1	315,408	5359.52	10,755			(5,155)		(5,155)	4,157				(1,807)		0001
Written Call/S&P 500 INDEX/SPXK004$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/21/2028	1	173,845	5530.68	5,720			(3,661)		(3,661)	2,059				(1,086)		0001
Written Call/S&P 500 INDEX/SPXK007$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2028	1	275,854	6239.07	15,117			(9,472)		(9,472)	5,645				(1,751)		0001
Written Call/S&P 500 INDEX/SPXK009$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	37,194	6218.56	2,064			(1,286)		(1,286)	778				(239)		0001
Written Call/S&P 500 INDEX/SPXK009$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	595,962	5527.61	21,335			(13,126)		(13,126)	8,210				(3,827)		0001
Written Call/S&P 500 INDEX/SPXK00S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/22/2026	06/22/2028	1	282,192	5978.23	9,341			(9,024)		(9,024)	316				(1,986)		0001
Written Call/S&P 500 INDEX/SPXK00J$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	907,232	6424.11	49,172			(37,188)		(37,188)	11,984				(6,104)		0001
Written Call/S&P 500 INDEX/SPXK00H$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	04/08/2026	04/07/2028	1	17,280	6104.53	976			(602)		(602)	374				(115)		0001
Written Call/S&P 500 INDEX/SPXK00S$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/08/2026	06/08/2028	1	354,925	5924.58	12,103			(10,908)		(10,908)	1,195				(2,473)		0001
Written Call/S&P 500 INDEX/SPXK00M$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/08/2028	1	69,397	5919.14	2,422			(2,052)		(2,052)	370				(473)		0001
Written Call/S&P 500 INDEX/SPXK00Q$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/08/2026	06/08/2028	1	224,541	6665.16	11,743			(10,746)		(10,746)	997				(1,565)		0001
Written Call/S&P 500 INDEX/SPXK00G$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/22/2028	1	267,365	5978.78	8,743			(8,177)		(8,177)	566				(1,841)		0001
Written Call/S&P 500 INDEX/SPXK00M$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/08/2028	1	1,083,815	6659.04	57,767			(50,215)		(50,215)	7,552				(7,386)		0001
Written Call/S&P 500 INDEX/SPXK00S$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/22/2026	06/22/2028	1	317,908	6725.51	16,213			(15,808)		(15,808)	405				(2,237)		0001
Written Call/RTY Index/RTY0150$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2025	07/08/2026	1	86,129	2005.86	3,359			(9)		(9)	945				(64)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/RTY Index/RTY0050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/22/2025	09/22/2026	1	4,358	2217	172			(9)		(9)	121				(10)		0001
Written Call/RTY Index/RTY0210$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	152,172	1996.58	5,783			(34)		(34)	2,158				(245)		0001
Written Call/RTY Index/RTY0000$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/22/2025	08/21/2026	1	246,336	2125.75	9,410			(88)		(88)	5,154				(465)		0001
Written Call/RTY Index/RTY0150$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2025	09/08/2026	1	517,713	2155.4	19,673			(1,643)		(1,643)	11,713				(1,134)		0001
Written Call/RTY Index/RTY0150$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2025	07/22/2026	1	349,273	2023.88	13,761			(1,679)		(1,679)	2,802				(429)		0001
Written Call/RTY Index/RTY0050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/22/2025	10/22/2026	1	139,164	2206.4	5,998			(501)		(501)	3,987				(389)		0001
Written Call/RTY Index/RTY0050$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/08/2025	12/08/2026	1	476,649	2268.88	20,496			(3,342)		(3,342)	16,416				(1,583)		0001
Written Call/RTY Index/RTY0150$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2025	11/20/2026	1	36,588	2132.63	1,716			(200)		(200)	935				(115)		0001
Written Call/RTY Index/RTY0170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	85,458	2189.54	3,769			(356)		(356)	2,432				(254)		0001
Written Call/RTY Index/RTY0050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/08/2025	10/08/2026	1	150,600	2235.59	6,175			(467)		(467)	4,510				(394)		0001
Written Call/RTY Index/RTY0000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	187,582	2302.9	7,503			(1,608)		(1,608)	6,948				(649)		0001
Written Call/RTY Index/RTY0050$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/08/2026	01/08/2027	1	41,453	2343.51	1,683			(429)		(429)	1,254				(150)		0001
Written Call/RTY Index/RTY0050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/06/2026	02/08/2027	1	343,485	2403.3	15,045			(4,766)		(4,766)	10,278				(1,342)		0001
Written Call/RTY Index/RTY0000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1	73,960	2446.89	3,062			(1,052)		(1,052)	2,010				(278)		0001
Written Call/RTY Index/RTY0170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	102,660	2194.61	5,667			(1,194)		(1,194)	4,473				(437)		0001
Written Call/RTY Index/RTY0170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	29,717	2397.4	1,373			(438)		(438)	934				(120)		0001
Written Call/RTY Index/RTY0170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	243,214	2272.77	12,404			(3,028)		(3,028)	9,376				(1,008)		0001
Written Call/RTY Index/RTY0000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/22/2027	1	173,324	2506.84	8,181			(4,082)		(4,082)	4,099				(780)		0001
Written Call/RTY Index/RTY0000$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/21/2027	1	248,414	2582.3	10,707			(7,333)		(7,333)	3,373				(1,172)		0001
Written Call/RTY Index/RTY0000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	80,330	2575.09	3,623			(2,241)		(2,241)	1,382				(371)		0001
Written Call/RTY Index/RTY0050$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/08/2026	04/08/2027	1	216,874	2358.41	10,540			(3,623)		(3,623)	6,917				(953)		0001
Written Call/RTY Index/RTY0000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/22/2026	06/22/2027	1	97,535	2703.96	4,077			(3,805)		(3,805)	272				(482)		0001
Written Call/RTY Index/RTY0050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/21/2026	10/20/2026	1	27,936,000	2880	917,911			(425,788)		(425,788)	492,123				(77,374)		0001
Written Call/RTY Index/RTY0210$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	402,024	2569.88	17,769			(12,274)		(12,274)	5,496				(1,949)		0001
Written Call/S&P 500 INDEX/SPX150K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	813,276	3417.42	66,851			(7,709)		(7,709)	3,844				(5,472)		0001
Written Call/S&P 500 INDEX/SPX150K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	630,298	3844.6	69,018			(8,043)		(8,043)	4,151				(4,241)		0001
Written Call/S&P 500 INDEX/SPX621G$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	318,421	2652.46	42,095			(62)		(62)	751				(764)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX621ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	385,193	2807.55	46,994			(241)		(241)	1,027				(1,145)		0001
Written Call/S&P 500 INDEX/SPX7151S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	215,106	2718	26,825						83				(406)		0001
Written Call/S&P 500 INDEX/SPX721AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	1,556,420	3757.25	160,467			(13,555)		(13,555)	8,828				(9,466)		0001
Written Call/S&P 500 INDEX/SPX9054SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	1,300,083	2846.03	160,300			(1,034)		(1,034)	3,670				(4,069)		0001
Written Call/S&P 500 INDEX/SPX9055SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	246,735	2961.8	29,608			(262)		(262)	739				(819)		0001
Written Call/S&P 500 INDEX/SPX9057S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	298,798	3073.18	37,858			(525)		(525)	942				(1,122)		0001
Written Call/S&P 500 INDEX/SPX9057SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	824,829	3132.47	105,496			(1,687)		(1,687)	2,689				(3,224)		0001
Written Call/S&P 500 INDEX/SPX9057SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	188,730	3101.2	23,950			(417)		(417)	609				(760)		0001
Written Call/S&P 500 INDEX/SPX9058SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	372,510	3057.08	43,733			(881)		(881)	1,185				(1,545)		0001
Written Call/S&P 500 INDEX/SPX9059S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	541,336	3152.47	61,333			(1,468)		(1,468)	1,810				(2,306)		0001
Written Call/S&P 500 INDEX/SPX9059SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	223,242	3277.74	23,597			(707)		(707)	792				(981)		0001
Written Call/S&P 500 INDEX/SPX905BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	300,065	3307.98	32,197			(1,039)		(1,039)	1,079				(1,351)		0001
Written Call/S&P 500 INDEX/SPX905CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	208,065	3386.08	22,159			(801)		(801)	780				(960)		0001
Written Call/S&P 500 INDEX/SPX905DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	444,194	3324.69	47,751			(1,772)		(1,772)	1,625				(2,096)		0001
Written Call/S&P 500 INDEX/SPX905EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	1,554,573	3381.81	165,873			(6,821)		(6,821)	5,863				(7,535)		0001
Written Call/S&P 500 INDEX/SPX905FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,181,513	3397.15	124,768			(5,495)		(5,495)	4,505				(5,842)		0001
Written Call/S&P 500 INDEX/SPX905HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,239,486	3456.66	135,600			(6,245)		(6,245)	4,920				(6,265)		0001
Written Call/S&P 500 INDEX/SPX9051SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	858,613	3493.98	94,276			(4,606)		(4,606)	3,512				(4,421)		0001
Written Call/S&P 500 INDEX/SPX905JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	471,641	3549.22	50,843			(2,715)		(2,715)	2,010				(2,475)		0001
Written Call/S&P 500 INDEX/SPX905KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,110,597	3553.34	123,054			(6,693)		(6,693)	4,805				(5,928)		0001
Written Call/S&P 500 INDEX/SPX905KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	200,155	3553	21,667			(1,206)		(1,206)	866				(1,068)		0001
Written Call/S&P 500 INDEX/SPX905MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	400,687	3516.51	45,598			(2,602)		(2,602)	1,742				(2,222)		0001
Written Call/S&P 500 INDEX/SPX905NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	520,135	3513.07	59,035			(3,511)		(3,511)	2,295				(2,935)		0001
Written Call/S&P 500 INDEX/SPX9050SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	762,781	3635.92	80,016			(5,614)		(5,614)	3,659				(4,369)		0001
Written Call/S&P 500 INDEX/SPX905PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	345,317	3761	36,846			(2,780)		(2,780)	1,809				(2,013)		0001
Written Call/S&P 500 INDEX/SPX905RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,216,386	3760.97	126,504			(10,493)		(10,493)	6,565				(7,301)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX905T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	400,781	3741.62	40,319			(3,635)		(3,635)	2,182				(2,473)		0001
Written Call/S&P 500 INDEX/SPX905V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	400,216	3518	41,706			(3,387)		(3,387)	1,927				(2,501)		0001
Written Call/S&P 500 INDEX/SPX905W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,259	3617.23	2,392			(230)		(230)	130				(160)		0001
Written Call/S&P 500 INDEX/SPX905X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	285,082	3443.81	27,967			(2,475)		(2,475)	1,338				(1,831)		0001
Written Call/S&P 500 INDEX/SPX905Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	333,214	3336.56	34,421			(2,848)		(2,848)	1,482				(2,166)		0001
Written Call/S&P 500 INDEX/SPX905Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	2,215,751	3753.63	303,115			(25,285)		(25,285)	14,090				(14,404)		0001
Written Call/S&P 500 INDEX/SPX905Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	900,344	3609.29	77,790			(8,829)		(8,829)	4,716				(5,919)		0001
Written Call/S&P 500 INDEX/SPX905Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	393,990	4060.45	45,821			(5,234)		(5,234)	3,020				(2,590)		0001
Written Call/S&P 500 INDEX/SPX921ES$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	484,792	3683.5	27,391			(9,541)		(9,541)	2,579				(4,496)		0001
Written Call/S&P 500 INDEX/SPX921ES$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	379,826	4143.93	29,323			(10,048)		(10,048)	2,878				(3,523)		0001
Written Call/S&P 500 INDEX/SPXA051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	460,961	3590.62	38,029			(4,609)		(4,609)	2,406				(3,069)		0001
Written Call/S&P 500 INDEX/SPXA051$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	1,539,370	4039.45	168,869			(20,812)		(20,812)	11,727				(10,248)		0001
Written Call/S&P 500 INDEX/SPXA052$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	48,468	3298.67	3,979			(451)		(451)	216				(330)		0001
Written Call/S&P 500 INDEX/SPXA052$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	550,133	3711.01	60,019			(6,804)		(6,804)	3,505				(3,749)		0001
Written Call/S&P 500 INDEX/SPXA053$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	443,768	3121.09	38,830			(3,934)		(3,934)	1,801				(3,055)		0001
Written Call/S&P 500 INDEX/SPXA053$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	234,495	3511.22	27,225			(2,740)		(2,740)	1,341				(1,614)		0001
Written Call/S&P 500 INDEX/SPXA054$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	687,775	3007.91	56,260			(6,106)		(6,106)	2,639				(4,840)		0001
Written Call/S&P 500 INDEX/SPXA054$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	1,180,444	3383.9	128,196			(13,733)		(13,733)	6,343				(8,307)		0001
Written Call/S&P 500 INDEX/SPXA054$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	126,892	3119.5	10,101			(1,202)		(1,202)	523				(902)		0001
Written Call/S&P 500 INDEX/SPXA054$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	203,378	3509.44	21,843			(2,534)		(2,534)	1,184				(1,446)		0001
Written Call/S&P 500 INDEX/SPXA055$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	440,148	3169.3	38,469			(4,339)		(4,339)	1,883				(3,159)		0001
Written Call/S&P 500 INDEX/SPXA055$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	1,485,103	3565.47	172,420			(19,296)		(19,296)	8,994				(10,658)		0001
Written Call/S&P 500 INDEX/SPXA055$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	314,286	3312.05	26,871			(3,361)		(3,361)	1,475				(2,282)		0001
Written Call/S&P 500 INDEX/SPXA055$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,072,813	3726.05	122,408			(15,215)		(15,215)	7,182				(7,791)		0001
Written Call/S&P 500 INDEX/SPXA056$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	243,730	3310.39	20,546			(2,658)		(2,658)	1,152				(1,786)		0001
Written Call/S&P 500 INDEX/SPXA056$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	192,316	3724.19	21,462			(2,781)		(2,781)	1,296				(1,409)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA057$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	421,564	3204.94	33,936			(4,508)		(4,508)	1,888				(3,123)		0001
Written Call/S&P 500 INDEX/SPXA057$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	359,127	3605.56	38,427			(5,063)		(5,063)	2,280				(2,660)		0001
Written Call/S&P 500 INDEX/SPXA058$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	281,573	3006.39	21,963			(2,833)		(2,833)	1,129				(2,104)		0001
Written Call/S&P 500 INDEX/SPXA058$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	536,902	3382.19	55,247			(7,060)		(7,060)	3,021				(4,011)		0001
Written Call/S&P 500 INDEX/SPXA059$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	487,883	2911.73	38,445			(4,806)		(4,806)	1,858				(3,676)		0001
Written Call/S&P 500 INDEX/SPXA059$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	610,651	3275.69	63,202			(7,834)		(7,834)	3,249				(4,601)		0001
Written Call/S&P 500 INDEX/SPXA05A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	727,644	.2912	57,279			(7,170)		(7,170)	2,772				(5,483)		0001
Written Call/S&P 500 INDEX/SPXA05A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	715,148	3002.2	55,782			(7,449)		(7,449)	2,894				(5,434)		0001
Written Call/S&P 500 INDEX/SPXA05A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	705,064	3377.48	72,269			(9,589)		(9,589)	4,006				(5,358)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,027,516	3202.86	157,943			(23,851)		(23,851)	9,385				(15,705)		0001
Written Call/S&P 500 INDEX/SPXA05C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	152,950	3603.22	15,830			(2,366)		(2,366)	1,003				(1,185)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	99,544	3170.81	8,013			(1,179)		(1,179)	455				(778)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	413,943	3567.16	44,209			(6,435)		(6,435)	2,675				(3,236)		0001
Written Call/S&P 500 INDEX/SPXA05F$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	87,127	3057.91	7,179			(1,002)		(1,002)	372				(686)		0001
Written Call/S&P 500 INDEX/SPXA05F$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	442,247	3440.15	48,293			(6,643)		(6,643)	2,661				(3,484)		0001
Written Call/S&P 500 INDEX/SPXA05F$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	48,864	3116.06	3,860			(583)		(583)	215				(389)		0001
Written Call/S&P 500 INDEX/SPXA05F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	275,652	3505.57	28,999			(4,305)		(4,305)	1,716				(2,192)		0001
Written Call/S&P 500 INDEX/SPXA05G$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	321,098	3178.09	25,046			(3,973)		(3,973)	1,462				(2,572)		0001
Written Call/S&P 500 INDEX/SPXA05G$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	988,036	3575.35	102,855			(16,056)		(16,056)	6,369				(7,915)		0001
Written Call/S&P 500 INDEX/SPXA05I$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	173,857	3192.84	11,753			(2,231)		(2,231)	791				(1,416)		0001
Written Call/S&P 500 INDEX/SPXA05I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	675,550	3591.95	61,340			(11,400)		(11,400)	4,357				(5,501)		0001
Written Call/S&P 500 INDEX/SPXA05K$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	417,933	3193.61	26,790			(5,441)		(5,441)	1,893				(3,428)		0001
Written Call/S&P 500 INDEX/SPXA05K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	100,017	3592.81	8,671			(1,713)		(1,713)	642				(820)		0001
Written Call/S&P 500 INDEX/SPXA05M$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	290,124	3543.27	29,041			(4,942)		(4,942)	1,805				(2,396)		0001
Written Call/S&P 500 INDEX/SPXA050$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	494,443	3284.02	39,209			(6,844)		(6,844)	2,342				(4,114)		0001
Written Call/S&P 500 INDEX/SPXA050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	27,037	3694.52	2,863			(494)		(494)	182				(225)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA050SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	335,861	.3307	25,487			(4,751)		(4,751)	1,605				(2,814)		0001
Written Call/S&P 500 INDEX/SPXA05R$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	362,371	.3720	36,845			(6,778)		(6,778)	2,460				(3,036)		0001
Written Call/S&P 500 INDEX/SPXA05S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	61,478	3310.5	4,580			(884)		(884)	.293				(520)		0001
Written Call/S&P 500 INDEX/SPXA05S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	182,020	3724.31	18,147			(3,464)		(3,464)	1,232				(1,538)		0001
Written Call/S&P 500 INDEX/SPXA05U$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	74,396	3354.1	5,223			(1,104)		(1,104)	.362				(633)		0001
Written Call/S&P 500 INDEX/SPXA05U$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	575,785	3773.37	54,181			(11,326)		(11,326)	3,988				(4,899)		0001
Written Call/S&P 500 INDEX/SPXB050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	30,029	3629.07	1,910			(520)		(520)	.167				(263)		0001
Written Call/S&P 500 INDEX/SPXB050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	294,968	4082.71	25,220			(6,862)		(6,862)	2,348				(2,579)		0001
Written Call/S&P 500 INDEX/SPXB052$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	290,276	3510.04	17,794			(4,938)		(4,938)	1,497				(2,575)		0001
Written Call/S&P 500 INDEX/SPXB052$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	315,111	3948.8	25,871			(7,154)		(7,154)	2,317				(2,795)		0001
Written Call/S&P 500 INDEX/SPXB053$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,185,005	3565.99	69,204			(20,849)		(20,849)	6,257				(10,585)		0001
Written Call/S&P 500 INDEX/SPXB053$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	440,937	4011.74	34,922			(10,379)		(10,379)	3,324				(3,939)		0001
Written Call/S&P 500 INDEX/SPXB054$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	345,042	3456.05	20,185			(5,881)		(5,881)	1,702				(3,101)		0001
Written Call/S&P 500 INDEX/SPXB054$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	261,275	3888.05	20,667			(5,928)		(5,928)	1,837				(2,348)		0001
Written Call/S&P 500 INDEX/SPXB05A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	222,793	3645.3	12,298			(4,285)		(4,285)	1,193				(2,053)		0001
Written Call/S&P 500 INDEX/SPXB05A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	498,371	4100.96	37,477			(12,853)		(12,853)	3,815				(4,593)		0001
Written Call/S&P 500 INDEX/SPXB05E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	209,407	3803.7	14,198			(4,375)		(4,375)	1,205				(1,953)		0001
Written Call/S&P 500 INDEX/SPXB05E$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,840,441	4279.17	257,344			(80,059)		(80,059)	23,443				(26,492)		0001
Written Call/S&P 500 INDEX/SPXB05G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	116,475	3810.83	7,291			(2,463)		(2,463)	.673				(1,094)		0001
Written Call/S&P 500 INDEX/SPXB05H$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	28,204	3880.34	1,681			(617)		(617)	.169				(266)		0001
Written Call/S&P 500 INDEX/SPXB05H$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	336,145	4365.39	27,261			(9,951)		(9,951)	2,894				(3,174)		0001
Written Call/S&P 500 INDEX/SPXB051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	761,057	3998.33	44,217			(17,605)		(17,605)	4,856				(7,234)		0001
Written Call/S&P 500 INDEX/SPXB051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	793,109	4498.12	63,687			(24,924)		(24,924)	7,274				(7,538)		0001
Written Call/S&P 500 INDEX/SPXB05JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	551,085	4069.62	31,136			(13,211)		(13,211)	3,650				(5,266)		0001
Written Call/S&P 500 INDEX/SPXB05J$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	525,516	4578.33	39,676			(17,156)		(17,156)	5,006				(5,021)		0001
Written Call/S&P 500 INDEX/SPXB05K$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	337,809	4098.95	20,100			(8,266)		(8,266)	2,271				(3,245)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB05KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	353,811	4611.32	28,942			(11,799)		(11,799)	3,420				(3,398)		0001
Written Call/S&P 500 INDEX/SPXB05LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	225,054	4187.34	12,761			(5,743)		(5,743)	1,582				(2,173)		0001
Written Call/S&P 500 INDEX/SPXB05LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	680,916	4710.76	53,588			(23,749)		(23,749)	6,883				(6,574)		0001
Written Call/S&P 500 INDEX/SPXB13RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2020	07/08/2026	1	307,712	2535.95	39,541						474				(228)		0001
Written Call/S&P 500 INDEX/SPXB13VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	932,064	2620.82	119,211			(3)		(3)	1,618				(1,144)		0001
Written Call/S&P 500 INDEX/SPXB141SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	85,606	2681.02	11,428			(2)		(2)	170				(138)		0001
Written Call/S&P 500 INDEX/SPXC134SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	486,567	2717.73	62,864			(30)		(30)	1,059				(918)		0001
Written Call/S&P 500 INDEX/SPXC139SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	475,445	2665.47	63,282			(60)		(60)	1,100				(1,041)		0001
Written Call/S&P 500 INDEX/SPXC13HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	316,522	2757.46	39,850			(119)		(119)	839				(828)		0001
Written Call/S&P 500 INDEX/SPXC13LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/22/2026	1	691,679	2762.79	86,391			(367)		(367)	1,809				(1,933)		0001
Written Call/S&P 500 INDEX/SPXD130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,149,043	2949.81	139,264			(1,502)		(1,502)	3,287				(3,978)		0001
Written Call/S&P 500 INDEX/SPXD134SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/08/2027	1	261,349	3059.74	31,440			(419)		(419)	786				(948)		0001
Written Call/S&P 500 INDEX/SPXE13XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	889,946	3611.26	99,674			(5,649)		(5,649)	4,210				(4,858)		0001
Written Call/S&P 500 INDEX/SPXF13BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	751,561	3761.36	79,064			(5,962)		(5,962)	4,115				(4,381)		0001
Written Call/S&P 500 INDEX/SPXF13ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2027	1	383,620	3746.35	38,554			(3,129)		(3,129)	2,112				(2,267)		0001
Written Call/S&P 500 INDEX/SPXF13US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	700,544	3518.35	70,405			(5,837)		(5,837)	3,503				(4,377)		0001
Written Call/S&P 500 INDEX/SPXG130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	934,758	3292.62	75,622			(8,930)		(8,930)	4,382				(6,514)		0001
Written Call/S&P 500 INDEX/SPXG130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	921,194	3704.19	99,305			(11,863)		(11,863)	6,106				(6,419)		0001
Written Call/S&P 500 INDEX/SPXH13KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	128,970	3062.49	9,621			(1,383)		(1,383)	543				(991)		0001
Written Call/S&P 500 INDEX/SPXH13KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	396,137	3445.3	39,138			(5,635)		(5,635)	2,329				(3,044)		0001
Written Call/S&P 500 INDEX/SPXI131SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	328,299	3294.29	23,079			(4,284)		(4,284)	1,564				(2,654)		0001
Written Call/S&P 500 INDEX/SPXI131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	402,584	3706.07	37,923			(7,043)		(7,043)	2,707				(3,254)		0001
Written Call/S&P 500 INDEX/SPXI13HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	96,393	3720.17	9,369			(1,819)		(1,819)	637				(808)		0001
Written Call/S&P 500 INDEX/SPXI13TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	24,800	3435.14	1,602			(385)		(385)	122				(213)		0001
Written Call/S&P 500 INDEX/SPXI13TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,129,870	3864.54	97,734			(23,657)		(23,657)	7,947				(9,691)		0001
Written Call/S&P 500 INDEX/SPXI13XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	978,791	3505.51	63,328			(15,856)		(15,856)	4,998				(8,449)		0001
Written Call/S&P 500 INDEX/SPXI13XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	122,346	3943.7	10,693			(2,677)		(2,677)	893				(1,056)		0001
Written Call/S&P 500 INDEX/SPXJ131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	279,457	3519.16	16,991			(4,602)		(4,602)	1,431				(2,428)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXJ131SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	444,667	3959.06	36,552			(9,895)		(9,895)	3,259				(3,863)		0001
Written Call/S&P 500 INDEX/SPXJ138SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	695,019	3599.5	45,176			(12,158)		(12,158)	3,685				(6,128)		0001
Written Call/S&P 500 INDEX/SPXJ138SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	493,397	4049.44	42,926			(11,690)		(11,690)	3,754				(4,350)		0001
Written Call/S&P 500 INDEX/SPXJ13NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	246,866	3446.8	14,219			(4,249)		(4,249)	1,177				(2,234)		0001
Written Call/S&P 500 INDEX/SPXJ13NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	816,958	3877.65	63,559			(18,924)		(18,924)	5,579				(7,394)		0001
Written Call/S&P 500 INDEX/SPXJ13RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	855,764	3379.33	48,351			(14,462)		(14,462)	3,903				(7,791)		0001
Written Call/S&P 500 INDEX/SPXJ13RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	606,464	3801.74	46,152			(13,757)		(13,757)	3,957				(5,521)		0001
Written Call/S&P 500 INDEX/SPXJ13VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	190,551	3506.22	10,633			(3,443)		(3,443)	930				(1,747)		0001
Written Call/S&P 500 INDEX/SPXJ13VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	429,334	3944.5	32,629			(10,454)		(10,454)	3,007				(3,936)		0001
Written Call/S&P 500 INDEX/SPXB05MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	308,645	4668.9	23,241			(10,860)		(10,860)	3,054				(3,031)		0001
Written Call/S&P 500 INDEX/SPXB05MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	1,104,229	4008.48	60,953			(26,770)		(26,770)	7,114				(10,782)		0001
Written Call/S&P 500 INDEX/SPX921VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	328,214	4776.31	23,828			(11,988)		(11,988)	3,497				(3,239)		0001
Written Call/S&P 500 INDEX/SPXB05MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	294,717	4277.59	15,414			(8,114)		(8,114)	2,166				(2,925)		0001
Written Call/S&P 500 INDEX/SPX921VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	302,712	4245.61	15,802			(8,111)		(8,111)	2,161				(2,987)		0001
Written Call/S&P 500 INDEX/SPXC17UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2030	1	138,365	4682.15	10,405			(4,873)		(4,873)	1,402				(1,344)		0001
Written Call/S&P 500 INDEX/SPXC17YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	304,068	4918.16	22,836			(12,039)		(12,039)	3,356				(3,032)		0001
Written Call/S&P 500 INDEX/SPXB05MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	1,481,996	4812.29	106,259			(55,798)		(55,798)	15,573				(14,708)		0001
Written Call/S&P 500 INDEX/SPXC17YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	533,217	4371.7	29,274			(15,583)		(15,583)	4,215				(5,318)		0001
Written Call/S&P 500 INDEX/SPXB05MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	307,573	4150.14	17,224			(7,940)		(7,940)	2,126				(3,020)		0001
Written Call/S&P 500 INDEX/SPXC17USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2030	1	172,627	4161.91	9,495			(4,500)		(4,500)	1,253				(1,677)		0001
Written Call/S&P 500 INDEX/SPXB05MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	238,206	4509.54	18,199			(7,835)		(7,835)	2,195				(2,326)		0001
Written Call/S&P 500 INDEX/SPXB05QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	475,845	4456.51	27,647			(14,537)		(14,537)	3,794				(4,846)		0001
Written Call/S&P 500 INDEX/SPXB05QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	1,461,966	4787.38	126,168			(56,131)		(56,131)	15,114				(14,819)		0001
Written Call/S&P 500 INDEX/SPXB055SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	390,401	4326.74	24,869			(11,452)		(11,452)	2,930				(3,995)		0001
Written Call/S&P 500 INDEX/SPXB05NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	350,410	4458.28	19,658			(10,458)		(10,458)	2,797				(3,515)		0001
Written Call/S&P 500 INDEX/SPXB05QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	409,011	5013.58	33,416			(17,131)		(17,131)	4,634				(4,165)		0001
Written Call/S&P 500 INDEX/SPXB05USO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	723,826	5132.3	61,598			(31,966)		(31,966)	8,534				(7,441)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB05N$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	82,031	5015.57	6,111			(3,363)		(3,363)	935				(823)		0001
Written Call/S&P 500 INDEX/SPXB05T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	95,364	4562.04	5,808			(3,067)		(3,067)	794				(980)		0001
Written Call/S&P 500 INDEX/SPXB050$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	758,348	5007.97	58,772			(31,207)		(31,207)	8,599				(7,643)		0001
Written Call/S&P 500 INDEX/SPXB050$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	2,214,930	4451.53	122,486			(66,409)		(66,409)	17,619				(22,323)		0001
Written Call/S&P 500 INDEX/SPXB050$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	752,953	4255.45	46,683			(21,199)		(21,199)	5,472				(7,632)		0001
Written Call/S&P 500 INDEX/SPXB055$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	623,423	4867.58	54,425			(24,964)		(24,964)	6,641				(6,380)		0001
Written Call/S&P 500 INDEX/SPXC055$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	469,420	5337.77	32,625			(23,031)		(23,031)	5,852				(4,966)		0001
Written Call/S&P 500 INDEX/SPXC051$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	703,130	5395.99	49,641			(34,568)		(34,568)	9,013				(7,342)		0001
Written Call/S&P 500 INDEX/SPXC050$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	1,457,504	4796.43	73,312			(52,018)		(52,018)	13,310				(15,220)		0001
Written Call/S&P 500 INDEX/SPXA21D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	1,009,085	4872.22	50,454			(36,880)		(36,880)	10,133				(10,629)		0001
Written Call/S&P 500 INDEX/SPXC053$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	2,075,673	5372.41	139,485			(101,941)		(101,941)	26,352				(21,770)		0001
Written Call/S&P 500 INDEX/SPXC055$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	1,637,855	4744.68	85,005			(58,518)		(58,518)	14,591				(17,327)		0001
Written Call/S&P 500 INDEX/SPXA21D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	1,032,819	5481.24	72,091			(52,200)		(52,200)	14,892				(10,879)		0001
Written Call/S&P 500 INDEX/SPXC053$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	891,272	4775.47	46,524			(31,813)		(31,813)	8,070				(9,348)		0001
Written Call/S&P 500 INDEX/SPXB05Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	1,521,579	4680.96	83,687			(51,798)		(51,798)	13,291				(15,804)		0001
Written Call/S&P 500 INDEX/SPXB05W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	1,009,362	4600.9	59,552			(33,193)		(33,193)	8,537				(10,437)		0001
Written Call/S&P 500 INDEX/SPXB05Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	41,478	5266.08	3,219			(1,942)		(1,942)	511				(431)		0001
Written Call/S&P 500 INDEX/SPXB05W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	427,122	5176.02	35,067			(19,291)		(19,291)	5,105				(4,416)		0001
Written Call/S&P 500 INDEX/SPXD17E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	230,072	5423.39	16,634			(11,707)		(11,707)	2,934				(2,470)		0001
Written Call/S&P 500 INDEX/SPXC056$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	296,868	4734.6	14,487			(10,646)		(10,646)	2,625				(3,159)		0001
Written Call/S&P 500 INDEX/SPXC05D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	959,182	5193.18	83,832			(46,186)		(46,186)	11,144				(10,384)		0001
Written Call/S&P 500 INDEX/SPXC058$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	924,483	4869.1	46,317			(34,899)		(34,899)	8,586				(9,878)		0001
Written Call/S&P 500 INDEX/SPXC05G$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	354,964	4534	18,743			(12,272)		(12,272)	2,852				(3,858)		0001
Written Call/S&P 500 INDEX/SPXC05D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	1,132,266	4616.16	66,577			(39,986)		(39,986)	9,440				(12,257)		0001
Written Call/S&P 500 INDEX/SPXC05C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	77,953	5411.82	5,636			(4,002)		(4,002)	977				(840)		0001
Written Call/S&P 500 INDEX/SPXC05B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	1,044,701	4810.5	53,280			(39,158)		(39,158)	9,420				(11,263)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC05GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	705,201	5101	51,609			(33,163)		(33,163)	7,897				(7,665)		0001
Written Call/S&P 500 INDEX/SPXC05FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	1,978,276	4534.05	112,762			(68,395)		(68,395)	15,896				(21,503)		0001
Written Call/S&P 500 INDEX/SPXC05FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	1,445,923	5100.8	116,541			(67,989)		(67,989)	16,191				(15,717)		0001
Written Call/S&P 500 INDEX/SPXC056SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	273,449	5326.43	18,512			(13,450)		(13,450)	3,379				(2,910)		0001
Written Call/S&P 500 INDEX/SPXC058SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	793,858	5477.73	55,014			(41,174)		(41,174)	10,258				(8,483)		0001
Written Call/S&P 500 INDEX/SPXD17ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	1,461,541	4820.79	78,339			(54,969)		(54,969)	13,525				(15,692)		0001
Written Call/S&P 500 INDEX/SPXC05KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	593,932	4758.98	53,454			(25,257)		(25,257)	5,829				(6,515)		0001
Written Call/S&P 500 INDEX/SPXC051SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	679,803	4484.49	62,678			(26,206)		(26,206)	6,008				(7,428)		0001
Written Call/S&P 500 INDEX/SPXC051SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	414,354	3986.22	27,845			(11,908)		(11,908)	2,622				(4,527)		0001
Written Call/S&P 500 INDEX/SPXC05LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	822,678	5097.55	71,573			(39,338)		(39,338)	9,083				(9,066)		0001
Written Call/S&P 500 INDEX/SPX261RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	870,324	5400.32	68,146			(46,383)		(46,383)	10,656				(9,669)		0001
Written Call/S&P 500 INDEX/SPXC05PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	87,651	5257.81	6,968			(4,436)		(4,436)	1,018				(970)		0001
Written Call/S&P 500 INDEX/SPXC05VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	285,569	5371.06	23,188			(15,103)		(15,103)	3,399				(3,185)		0001
Written Call/S&P 500 INDEX/SPXC05PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,148,388	4673.61	66,836			(42,764)		(42,764)	9,643				(12,705)		0001
Written Call/S&P 500 INDEX/SPXC05LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	2,211,231	4531.15	141,298			(77,944)		(77,944)	17,592				(24,368)		0001
Written Call/S&P 500 INDEX/SPXC05VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	143,010	4774.27	8,523			(5,564)		(5,564)	1,236				(1,595)		0001
Written Call/S&P 500 INDEX/SPXC05KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	282,375	4230.21	18,693			(8,902)		(8,902)	1,989				(3,098)		0001
Written Call/S&P 500 INDEX/SPX261RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	802,065	4800.29	46,119			(31,532)		(31,532)	6,918				(8,911)		0001
Written Call/S&P 500 INDEX/SPXJO0DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	26,625	5602.97	2,077			(1,500)		(1,500)	361				(298)		0001
Written Call/S&P 500 INDEX/SPXD052SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	10,625	5820.22	845			(654)		(654)	140				(121)		0001
Written Call/S&P 500 INDEX/SRM0130SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	848,798	90	90,991			(37)		(37)	1,992				(4,790)		0001
Written Call/S&P 500 INDEX/SRM0130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	150,066	90	16,057			(1,317)		(1,317)	(668)				(952)		0001
Written Call/S&P 500 INDEX/SRM0130S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	500,932	90	46,336			(4,729)		(4,729)	(2,236)				(3,335)		0001
Written Call/S&P 500 INDEX/SRM0130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,212	90	1,879			(182)		(182)	104				(152)		0001
Written Call/S&P 500 INDEX/SRM0130S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	328,206	90	26,782			(2,689)		(2,689)	1,398				(2,452)		0001
Written Call/S&P 500 INDEX/SRM0130SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	167,609	90	12,856			(1,238)		(1,238)	523				(1,355)		0001
Written Call/S&P 500 INDEX/SRM0130SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,012	90	1,138			(92)		(92)	37				(124)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	109,381	90	6,847			(877)		(877)	313				(950)		0001
Written Call/S&P 500 INDEX/SRM0130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	567,010	90	34,021			(4,414)		(4,414)	1,707				(5,065)		0001
Written Call/S&P 500 INDEX/SRM0130$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	30,013	90	1,696			(244)		(244)	95				(277)		0001
Written Call/S&P 500 INDEX/SRM0130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	170,210	90	10,179			(1,555)		(1,555)	680				(1,599)		0001
Written Call/S&P 500 INDEX/SRM0130$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	91,183	90	6,383			(926)		(926)	436				(867)		0001
Written Call/S&P 500 INDEX/SRM0170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/22/2030	1	159,321	90	8,603			(1,707)		(1,707)	819				(1,522)		0001
Written Call/S&P 500 INDEX/SRM0170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/08/2030	1	215,505	90	11,917			(2,571)		(2,571)	1,088				(2,070)		0001
Written Call/S&P 500 INDEX/SRM0210$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	300,088	90	22,987			(2,305)		(2,305)	1,230				(2,280)		0001
Written Call/S&P 500 INDEX/SRM0210$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	183,434	90	13,721			(1,636)		(1,636)	(248)				(1,409)		0001
Written Call/S&P 500 INDEX/SRM0210$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	261,796	90	18,614			(1,827)		(1,827)	766				(2,132)		0001
Written Call/S&P 500 INDEX/SRM0210$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	248,316	90	16,488			(2,197)		(2,197)	724				(2,189)		0001
Written Call/S&P 500 INDEX/SRM0210$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	133,653	90	8,033			(1,039)		(1,039)	332				(1,186)		0001
Written Call/S&P 500 INDEX/SRM0210$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	405,261	90	24,316			(2,851)		(2,851)	1,171				(3,642)		0001
Written Call/S&P 500 INDEX/SRM0210$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	557,742	90	33,186			(3,481)		(3,481)	1,434				(5,078)		0001
Written Call/S&P 500 INDEX/SRM0210$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	258,063	90	15,406			(2,231)		(2,231)	866				(2,394)		0001
Written Call/S&P 500 INDEX/SRM0210$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	83,088	90	5,426			(782)		(782)	347				(785)		0001
Written Call/S&P 500 INDEX/SRM0400$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	21,122	90	2,615			(1)		(1)	21				(51)		0001
Written Call/S&P 500 INDEX/SRM0400$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	689,526	90	76,262			(1,242)		(1,242)	1,807				(2,590)		0001
Written Call/S&P 500 INDEX/SRM0400$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	429,527	90	44,112			(1,567)		(1,567)	1,231				(1,888)		0001
Written Call/S&P 500 INDEX/SRM0400$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	95,286	90	9,977			(450)		(450)	319				(440)		0001
Written Call/S&P 500 INDEX/SRM0400$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	132,698	90	13,336			(640)		(640)	425				(626)		0001
Written Call/S&P 500 INDEX/SRM0400$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	945,691	90	97,501			(5,323)		(5,323)	(4,107)				(4,584)		0001
Written Call/S&P 500 INDEX/SRM0400$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	133,663	90	13,714			(769)		(769)	489				(661)		0001
Written Call/S&P 500 INDEX/SRM0400$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	700,527	90	79,720			(4,213)		(4,213)	2,547				(3,541)		0001
Written Call/S&P 500 INDEX/SRM0400$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	98,043	90	10,304			(691)		(691)	391				(514)		0001
Written Call/S&P 500 INDEX/SRM0400$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	122,940	90	13,400			(979)		(979)	(648)				(682)		0001
Written Call/S&P 500 INDEX/SRM0400$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	58,921	90	6,193			(530)		(530)	(310)				(337)		0001
Written Call/S&P 500 INDEX/SRM0400$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	574,206	90	63,679			(764)		(764)	1,968				(3,492)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	52,744	90	5,290			(581)		(581)	(312)				(325)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0400$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	277,820	90	29,810			(257)		(257)	741				(1,784)		0001
Written Call/S&P 500 INDEX/SRM0400$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	106,372	90	12,084			(958)		(958)	253				(691)		0001
Written Call/S&P 500 INDEX/SRM0400$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	315,983	90	30,429			(559)		(559)	985				(2,077)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	104,010	90	9,444			(1,023)		(1,023)	231				(709)		0001
Written Call/S&P 500 INDEX/SRM0401$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	221,862	90	19,213			(663)		(663)	624				(1,546)		0001
Written Call/S&P 500 INDEX/SRM0401$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	230,172	90	20,439			(1,163)		(1,163)	688				(1,672)		0001
Written Call/S&P 500 INDEX/SRM0401$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	184,455	90	15,900			(895)		(895)	459				(1,366)		0001
Written Call/S&P 500 INDEX/SRM0401$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	287,545	90	23,320			(2,848)		(2,848)	296				(2,167)		0001
Written Call/S&P 500 INDEX/SRM0401$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	236,382	90	20,896			(3,113)		(3,113)	(1,024)				(1,848)		0001
Written Call/S&P 500 INDEX/SRM0401$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	25,026	90	2,082			(324)		(324)	62				(199)		0001
Written Call/S&P 500 INDEX/SRM0401$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	28,440	90	2,343			(398)		(398)	82				(228)		0001
Written Call/S&P 500 INDEX/SRM0401$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	520,396	90	39,810			(3,793)		(3,793)	1,494				(4,360)		0001
Written Call/S&P 500 INDEX/SRM0401$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	153,484	90	11,941			(1,123)		(1,123)	464				(1,297)		0001
Written Call/S&P 500 INDEX/SRM0401$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	101,658	90	7,370			(767)		(767)	310				(865)		0001
Written Call/S&P 500 INDEX/SRM0401$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	108,871	90	7,273			(855)		(855)	322				(934)		0001
Written Call/S&P 500 INDEX/SRM0401$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	525,233	90	35,191			(4,165)		(4,165)	1,598				(4,534)		0001
Written Call/S&P 500 INDEX/SRM0401$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	100,590	90	6,337			(925)		(925)	331				(879)		0001
Written Call/S&P 500 INDEX/SRM0401$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	101,244	90	5,872			(671)		(671)	287				(916)		0001
Written Call/S&P 500 INDEX/SRM0401$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	151,412	90	8,979			(1,078)		(1,078)	404				(1,388)		0001
Written Call/S&P 500 INDEX/SRM0500$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/08/2020	07/08/2026	1	316,128	90	37,619						264				(234)		0001
Written Call/S&P 500 INDEX/SRM0500$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/22/2020	07/22/2026	1	740,197	90	84,382						795				(909)		0001
Written Call/S&P 500 INDEX/SRM0500$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/22/2021	07/22/2027	1	498,600	90	54,148			(2,411)		(2,411)	(1,619)				(2,567)		0001
Written Call/S&P 500 INDEX/SRM0500$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	08/20/2021	08/20/2027	1	1,063,288	90	115,367			(5,801)		(5,801)	(3,426)				(5,676)		0001
Written Call/S&P 500 INDEX/SRM0500$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/08/2021	09/08/2027	1	745,246	90	79,369			(4,691)		(4,691)	(2,234)				(4,068)		0001
Written Call/S&P 500 INDEX/SRM0500$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	11/22/2021	11/22/2027	1	67,479	90	6,910			(551)		(551)	(232)				(399)		0001
Written Call/S&P 500 INDEX/SRM0500$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	12/08/2021	12/08/2027	1	200,060	90	21,106			(1,654)		(1,654)	(717)				(1,201)		0001
Written Call/S&P 500 INDEX/SRM0500$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/21/2022	01/21/2028	1	49,511	90	5,075			(379)		(379)	(216)				(309)		0001
Written Call/S&P 500 INDEX/SRM0500$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/22/2022	04/21/2028	1	821,697	90	73,542			(6,738)		(6,738)	(3,036)				(5,529)		0001
Written Call/S&P 500 INDEX/SRM0500$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/20/2022	05/22/2028	1	100,058	90	9,375			(727)		(727)	(329)				(689)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0500$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	216,363	90	19,278			(1,616)		(1,616)	(472)				(1,538)		0001
Written Call/S&P 500 INDEX/SRM0500$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	430,331	90	37,310			(3,912)		(3,912)	(505)				(3,153)		0001
Written Call/S&P 500 INDEX/SRM0500$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	487,793	90	39,804			(4,978)		(4,978)	(805)				(3,778)		0001
Written Call/S&P 500 INDEX/SRM0500$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	117,835	90	9,592			(1,188)		(1,188)	818				(928)		0001
Written Call/S&P 500 INDEX/SRM0130$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	166,442	90	9,287			(1,708)		(1,708)	670				(1,625)		0001
Written Call/S&P 500 INDEX/SRM0401$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	315,226	90	15,635			(3,659)		(3,659)	1,454				(3,096)		0001
Written Call/S&P 500 INDEX/SRM0130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	50,045	90	2,502			(594)		(594)	242				(499)		0001
Written Call/S&P 500 INDEX/SRM0170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	158,844	90	7,974			(1,926)		(1,926)	806				(1,576)		0001
Written Call/S&P 500 INDEX/SRM0130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	486,956	90	25,468			(6,028)		(6,028)	2,384				(4,806)		0001
Written Call/S&P 500 INDEX/SRM0130$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	144,021	90	8,598			(1,824)		(1,824)	663				(1,474)		0001
Written Call/S&P 500 INDEX/SRM0210$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	328,685	90	17,749			(4,949)		(4,949)	1,676				(3,379)		0001
Written Call/S&P 500 INDEX/SRM0210$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	108,000	90	5,206			(1,407)		(1,407)	562				(1,083)		0001
Written Call/S&P 500 INDEX/SRM0401$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,001,755	90	49,487			(14,655)		(14,655)	5,323				(10,096)		0001
Written Call/S&P 500 INDEX/SRM0210$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	14,140	90	796			(169)		(169)	60				(143)		0001
Written Call/S&P 500 INDEX/SRM0402$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/22/2030	1	14,850	90	790			(205)		(205)	73				(151)		0001
Written Call/S&P 500 INDEX/SRM0211$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	28,339	90	1,250			(488)		(488)	168				(299)		0001
Written Call/S&P 500 INDEX/SRM0211$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	256,588	90	11,521			(4,145)		(4,145)	1,474				(2,679)		0001
Written Call/S&P 500 INDEX/SRM0131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	238,960	90	13,382			(3,623)		(3,623)	1,274				(2,482)		0001
Written Call/S&P 500 INDEX/SRM0402$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	7,201	90	308			(114)		(114)	39				(76)		0001
Written Call/S&P 500 INDEX/SRM0402$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/20/2030	1	1,028,476	90	42,682			(14,868)		(14,868)	4,960				(10,880)		0001
Written Call/S&P 500 INDEX/SRM0210$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	53,295	90	2,718			(792)		(792)	280				(551)		0001
Written Call/S&P 500 INDEX/SRM0211$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	12,508	90	542			(219)		(219)	72				(134)		0001
Written Call/S&P 500 INDEX/SRM0211$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,611	90	439			(190)		(190)	67				(114)		0001
Written Call/S&P 500 INDEX/SRM0131$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	548,953	90	26,899			(9,591)		(9,591)	3,338				(5,943)		0001
Written Call/S&P 500 INDEX/SRM0131$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2031	1	51,757	90	2,810			(810)		(810)	248				(568)		0001
Written Call/S&P 500 INDEX/SRM0402$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2031	1	31,857	90	1,746			(377)		(377)	111				(348)		0001
Written Call/S&P 500 INDEX/SRM0211$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	43,748	90	2,201			(818)		(818)	246				(482)		0001
Written Call/S&P 500 INDEX/SRM0610$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	1	190,150	90	9,527			(3,945)		(3,945)	1,151				(2,104)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0131$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	163,521	90	8,683			(3,814)		(3,814)	1,081				(1,817)		0001
Written Call/S&P 500 INDEX/SRM0610$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	1	79,853	90	3,729			(2,106)		(2,106)	560				(895)		0001
Written Call/S&P 500 INDEX/SPXB05P$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2029	1	5,575,000	6558	859,665			(526,922)		(433,514)			85,213		(48,807)		0001
Written Call/S&P 500 INDEX/SPXB05P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(263,782)		(205,046)			32,165		(22,483)		0001
Written Call/NDX Index/NDX0212$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	2,432,052	20432	90,472			(128)		(128)	31,777				(1,800)		0001
Written Call/NDX Index/NDX0213$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2026	1	2,857,752	21386.1	103,451			(6,846)		(6,846)	58,797				(6,257)		0001
Written Call/NDX Index/NDX0052$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	3,316,883	22285	125,378			(13,316)		(13,316)	83,822				(7,956)		0001
Written Call/NDX Index/NDX0213$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	2,776,499	21148.3	98,010			(3,865)		(3,865)	52,519				(5,240)		0001
Written Call/NDX Index/NDX0212$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	3,540,253	21250.1	126,387			(3,149)		(3,149)	65,167				(5,711)		0001
Written Call/NDX Index/NDX0212$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	2,108,901	20757.2	77,608			(581)		(581)	32,328				(2,589)		0001
Written Call/NDX Index/NDX0213$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	4,023,083	22553.8	184,257			(34,392)		(34,392)	108,753				(11,959)		0001
Written Call/NDX Index/NDX0001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	3,309,057	22623	134,348			(19,427)		(19,427)	89,822				(8,660)		0001
Written Call/NDX Index/NDX0170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	1,947,000	21815.6	92,872			(16,222)		(16,222)	45,986				(6,093)		0001
Written Call/NDX Index/NDX0052$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	2,223,448	22391.1	95,386			(14,976)		(14,976)	58,167				(6,213)		0001
Written Call/NDX Index/NDX0053$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	4,527,552	23065.2	191,968			(56,113)		(56,113)	133,447				(15,035)		0001
Written Call/NDX Index/NDX0053$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	2,711,839	22915.5	109,558			(36,413)		(36,413)	77,528				(9,389)		0001
Written Call/NDX Index/NDX0213$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/08/2027	1	5,252,000	22956.4	216,908			(80,239)		(80,239)	136,668				(19,046)		0001
Written Call/NDX Index/NDX0170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	6,589,543	21508.3	344,633			(110,961)		(110,961)	233,672				(28,074)		0001
Written Call/NDX Index/NDX0214$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	3,348,490	22178.7	166,085			(59,234)		(59,234)	106,852				(13,884)		0001
Written Call/NDX Index/NDX0053$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	4,568,819	22568.2	202,399			(75,518)		(75,518)	126,881				(17,856)		0001
Written Call/NDX Index/NDX0170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	3,429,000	22511.4	158,420			(59,267)		(59,267)	99,153				(13,815)		0001
Written Call/NDX Index/NDX0001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1	2,182,384	22966.5	87,732			(35,293)		(35,293)	52,439				(8,198)		0001
Written Call/NDX Index/NDX0214$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	2,802,764	27312.4	146,865			(144,148)		(144,148)	2,717				(13,859)		0001
Written Call/NDX Index/NDX0001$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	05/08/2026	05/07/2027	1	4,574,714	26311.5	209,522			(188,975)		(188,975)	20,547				(21,114)		0001
Written Call/NDX Index/NDX0001$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/22/2027	1	4,301,756	24243.5	192,719			(124,846)		(124,846)	67,873				(19,369)		0001
Written Call/NDX Index/NDX0053$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	2,935,248	26533.5	132,086			(127,898)		(127,898)	4,188				(13,849)		0001
Written Call/NDX Index/NDX0214$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	5,084,661	26472.8	255,758			(228,213)		(228,213)	27,545				(24,645)		0001
Written Call/NDX Index/NDX0214$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2027	1	6,444,425	22412.8	299,021			(135,472)		(135,472)	163,549				(28,323)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0050$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	1,773,000	11962.5	178,187			(41,838)		(41,838)	3,082				(14,986)		0001
Written Call/NDX Index/NDX0050$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	1,395,000	13883.1	117,599			(42,763)		(42,763)	4,377				(12,196)		0001
Written Call/NDX Index/NDX0050$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,620,131	13752.2	135,443			(51,289)		(51,289)	4,355				(14,472)		0001
Written Call/NDX Index/NDX0050$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	2,052,971	13475.9	165,469			(65,015)		(65,015)	4,571				(18,581)		0001
Written Call/NDX Index/NDX0050$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2029	1	1,202,000	13104.8	97,723			(37,222)		(37,222)	2,147				(10,943)		0001
Written Call/NDX Index/NDX0050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	1,750,913	14401.3	138,497			(62,671)		(62,671)	4,922				(16,136)		0001
Written Call/NDX Index/NDX0050$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,591,961	15099.7	240,534			(100,969)		(100,969)	8,520				(24,174)		0001
Written Call/NDX Index/NDX0050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	1,451,402	14984.9	123,514			(56,437)		(56,437)	4,434				(13,632)		0001
Written Call/NDX Index/NDX0050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	2,196,963	15597.3	181,469			(90,630)		(90,630)	7,859				(20,747)		0001
Written Call/NDX Index/NDX0050$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	3,589,993	16004.9	287,558			(154,706)		(154,706)	13,852				(34,122)		0001
Written Call/NDX Index/NDX0050$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	3,461,489	16216.6	293,188			(154,127)		(154,127)	13,375				(33,248)		0001
Written Call/NDX Index/NDX0050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	2,869,974	16505.5	231,607			(131,782)		(131,782)	11,682				(27,710)		0001
Written Call/NDX Index/NDX0130$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,666,000	11245.8	163,768			(31,195)		(31,195)	4,088				(13,467)		0001
Written Call/NDX Index/NDX0130$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,484,478	12464.8	139,244			(37,245)		(37,245)	2,861				(12,631)		0001
Written Call/NDX Index/NDX0130$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,395,000	13036.1	129,317			(38,044)		(38,044)	2,931				(11,965)		0001
Written Call/NDX Index/NDX0130$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,529,000	13538.1	133,788			(44,608)		(44,608)	3,564				(13,199)		0001
Written Call/NDX Index/NDX0130$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,343,000	13418.1	110,529			(41,048)		(41,048)	2,287				(11,914)		0001
Written Call/NDX Index/NDX0130$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	1,448,806	13781.9	118,223			(49,184)		(49,184)	1,846				(13,282)		0001
Written Call/NDX Index/NDX0130$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	3,515,692	16204.2	277,037			(158,398)		(158,398)	8,459				(33,593)		0001
Written Call/NDX Index/NDX0150$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	1	1,805,000	13231	150,718			(52,192)		(52,192)	3,128				(16,220)		0001
Written Call/NDX Index/NDX0210$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	1,828,987	11601.5	201,920			(27,687)		(27,687)	7,739				(13,403)		0001
Written Call/NDX Index/NDX0210$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,565,000	10473.8	169,333			(23,907)		(23,907)	5,218				(12,233)		0001
Written Call/NDX Index/NDX0210$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,396,941	11310.4	142,767			(26,431)		(26,431)	5,886				(11,538)		0001
Written Call/NDX Index/NDX0210$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	1,896,969	13533.2	158,017			(50,527)		(50,527)	12,025				(16,481)		0001
Written Call/NDX Index/NDX0210$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,565,526	13745.8	133,539			(43,847)		(43,847)	10,168				(13,803)		0001
Written Call/NDX Index/NDX0210$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,590,986	14476.2	128,233			(52,866)		(52,866)	10,510				(14,757)		0001
Written Call/NDX Index/NDX0130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	3,088,911	16276.5	236,611			(145,681)		(145,681)	4,937				(30,334)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0050$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	3,060,201	17100.9	228,597			(152,656)		(152,656)	12,466				(30,371)		0001
Written Call/NDX Index/NDX0210$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	2,350,489	15489.8	188,274			(94,377)		(94,377)	13,752				(22,951)		0001
Written Call/NDX Index/NDX0130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	2,879,433	16834.7	213,942			(142,973)		(142,973)	5,861				(28,417)		0001
Written Call/NDX Index/NDX0210$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,760,412	16290.2	218,073			(117,965)		(117,965)	18,898				(26,818)		0001
Written Call/NDX Index/NDX0130$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	1,897,969	17730.4	147,282			(102,173)		(102,173)	5,123				(18,928)		0001
Written Call/NDX Index/NDX0050$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	1,798,805	17840.6	143,185			(96,531)		(96,531)	8,285				(18,129)		0001
Written Call/NDX Index/NDX0050$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	3,189,924	16572.4	290,921			(156,797)		(156,797)	9,221				(32,333)		0001
Written Call/NDX Index/NDX0051$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	1,354,663	17812.3	123,003			(74,372)		(74,372)	5,385				(13,926)		0001
Written Call/NDX Index/NDX0130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,827,513	16579.2	267,483			(144,418)		(144,418)	1,535				(28,936)		0001
Written Call/NDX Index/NDX0211$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	1,958,599	17542.7	173,728			(100,703)		(100,703)	11,026				(19,945)		0001
Written Call/NDX Index/NDX0130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2030	1	1,737,128	18395.6	133,064			(98,770)		(98,770)	5,775				(17,425)		0001
Written Call/NDX Index/NDX0211$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2029	1	5,296,200	24606.9	934,779			(516,234)		(516,234)	168,405				(46,221)		0001
Written Call/NDX Index/NDX0051$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	2,597,679	19005.5	200,541			(157,841)		(157,841)	13,188				(27,126)		0001
Written Call/NDX Index/NDX0051$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,469,212	19160.2	189,882			(153,900)		(153,900)	12,046				(26,122)		0001
Written Call/NDX Index/NDX0211$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2030	1	2,165,679	18345.3	177,586			(121,867)		(121,867)	11,839				(22,494)		0001
Written Call/NDX Index/NDX0211$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	2,996,671	19460	230,744			(185,978)		(185,978)	18,545				(31,566)		0001
Written Call/NDX Index/NDX0051$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	2,480,413	18698.6	188,759			(148,446)		(148,446)	11,239				(26,015)		0001
Written Call/NDX Index/NDX0051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	2,522,254	18097	218,427			(142,336)		(142,336)	10,552				(26,080)		0001
Written Call/NDX Index/NDX0051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	4,182,357	17778.6	356,337			(243,066)		(243,066)	11,056				(45,461)		0001
Written Call/NDX Index/NDX0211$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	2,984,997	19667.7	222,681			(190,495)		(190,495)	17,677				(31,896)		0001
Written Call/NDX Index/NDX0051$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	2,508,178	19452.7	188,615			(161,628)		(161,628)	12,474				(27,041)		0001
Written Call/NDX Index/NDX0051$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	4,345,000	19062.9	328,482			(270,170)		(270,170)	20,247				(46,233)		0001
Written Call/NDX Index/NDX0212$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	4,034,789	18181.2	355,465			(236,021)		(236,021)	14,448				(43,679)		0001
Written Call/NDX Index/NDX0170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	3,348,945	19342.2	256,864			(211,004)		(211,004)	17,016				(35,956)		0001
Written Call/NDX Index/NDX0052$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	2,855,521	18057.2	256,711			(171,229)		(171,229)	7,883				(31,468)		0001
Written Call/NDX Index/NDX0212$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	2,766,664	16448.8	259,513			(145,248)		(145,248)	3,800				(30,350)		0001
Written Call/NDX Index/NDX0000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	1,216,978	19463.8	105,877			(80,908)		(80,908)	6,450				(13,573)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0212$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/06/2031	1	1,427,478	19585.6	121,907			(94,102)		(94,102)	6,491				(15,859)		0001
Written Call/NDX Index/NDX0052$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,944,480	19001.2	165,086			(124,567)		(124,567)	7,556				(21,512)		0001
Written Call/NDX Index/NDX0052$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	6,494,387	15381.4	625,409			(319,471)		(319,471)	823				(70,959)		0001
Written Call/NDX Index/NDX0052$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2031	1	2,664,000	22285	229,370			(212,898)		(212,898)	20,614				(30,470)		0001
Written Call/NDX Index/NDX0400$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/08/2031	1	2,688,000	21250.1	231,168			(201,483)		(201,483)	14,779				(30,380)		0001
Written Call/NDX Index/NDX0212$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	2,156,000	20757.2	180,026			(154,239)		(154,239)	12,643				(24,256)		0001
Written Call/NDX Index/NDX0000$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	2,155,379	20432	182,992			(152,598)		(152,598)	14,017				(24,157)		0001
Written Call/NDX Index/NDX0000$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/22/2031	1	3,679,917	21148.3	314,633			(274,316)		(274,316)	27,190				(41,747)		0001
Written Call/NDX Index/NDX0213$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	2,639,000	21386.1	232,496			(197,699)		(197,699)	17,115				(30,073)		0001
Written Call/NDX Index/NDX0000$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	10/08/2031	1	2,498,000	22623	218,575			(204,051)		(204,051)	23,074				(28,691)		0001
Written Call/NDX Index/NDX0400$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/21/2031	1	1,395,000	21815.6	138,105			(110,101)		(110,101)	7,919				(16,204)		0001
Written Call/NDX Index/NDX0052$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/07/2025	11/07/2031	1	2,965,000	22553.8	276,635			(242,154)		(242,154)	23,072				(34,319)		0001
Written Call/NDX Index/NDX0213$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	3,432,000	22915.5	304,762			(284,625)		(284,625)	27,974				(40,179)		0001
Written Call/NDX Index/NDX0001$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2031	1	2,857,000	23065.2	257,416			(241,053)		(241,053)	27,619				(33,330)		0001
Written Call/NDX Index/NDX0052$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2031	1	2,928,000	22391.1	263,227			(236,534)		(236,534)	22,457				(33,752)		0001
Written Call/NDX Index/NDX0053$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	3,084,000	22178.7	308,708			(250,368)		(250,368)	58,340				(36,793)		0001
Written Call/NDX Index/NDX0053$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	2,647,000	22568.2	240,348			(218,592)		(218,592)	21,756				(31,343)		0001
Written Call/NDX Index/NDX0213$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/08/2032	1	3,214,000	22956.4	283,153			(267,461)		(267,461)	15,692				(37,786)		0001
Written Call/NDX Index/NDX0053$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	2,621,000	21508.3	256,858			(205,590)		(205,590)	51,268				(31,374)		0001
Written Call/NDX Index/NDX0001$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2026	02/20/2032	1	2,021,000	22511.4	195,835			(166,938)		(166,938)	28,897				(24,012)		0001
Written Call/NDX Index/NDX0053$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	2,265,000	22966.5	194,337			(190,841)		(190,841)	3,496				(26,721)		0001
Written Call/NDX Index/NDX0053$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2032	1	4,229,000	22412.8	408,521			(348,712)		(348,712)	59,809				(50,828)		0001
Written Call/NDX Index/NDX0610$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2032	1	2,607,000	24277.7	210,124			(221,188)		(221,188)	(11,064)				(31,885)		0001
Written Call/NDX Index/NDX0610$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/08/2032	1	3,222,000	23531.4	235,850			(246,573)		(246,573)	(10,723)				(39,281)		0001
Written Call/NDX Index/NDX0001$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/22/2026	04/22/2032	1	5,024,000	24243.5	482,806			(457,014)		(457,014)	25,792				(60,583)		0001
Written Call/NDX Index/NDX0214$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/21/2032	1	2,060,000	23585.3	142,140			(159,324)		(159,324)	(17,184)				(25,010)		0001
Written Call/NDX Index/NDX0610$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2032	1	7,224,000	27312.4	750,574			(747,409)		(747,409)	3,164				(88,354)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0214SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/21/2032	1	4,892,000	26533.5		443,215		(490,041)		(490,041)	(46,826)				(59,392)		0001
Written Call/NDX Index/NDX0170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2032	1	4,365,000	26311.5		412,493		(442,375)		(442,375)	(29,883)				(52,822)		0001
Written Call/NDX Index/NDX0001SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/08/2026	06/08/2032	1	6,654,000	26472.8		636,122		(675,712)		(675,712)	(39,590)				(81,122)		0001
Written Call/BXIIMSTN Index/SBMO17NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	161,433	1485.26	4,197			(9)		(9)	2,529				(119)		0001
Written Call/BXIIMSTN Index/SBMO17PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	154,137	1526.4	4,115			(701)		(701)	3,244				(370)		0001
Written Call/BXIIMSTN Index/SBMO170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	170,670	1529.16	4,233			(365)		(365)	3,573				(322)		0001
Written Call/BXIIMSTN Index/SBMO170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	335,392	1529.16	8,586			(1,160)		(1,160)	7,094				(734)		0001
Written Call/BXIIMSTN Index/SBMO170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	257,216	1489.54	6,482			(268)		(268)	4,571				(415)		0001
Written Call/BXIIMSTN Index/SBMO17NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	304,286	1513.45	7,972			(136)		(136)	5,623				(374)		0001
Written Call/BXIIMSTN Index/SBMO170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/06/2026	2	613,790	1476.37	19,883			(4,211)		(4,211)	11,301				(1,824)		0001
Written Call/BXIIMSTN Index/SBMO17QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	400,176	1485.71	12,165			(3,809)		(3,809)	7,489				(1,329)		0001
Written Call/BXIIMSTN Index/SBMO170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	2	341,592	1481.68	11,588			(2,771)		(2,771)	6,362				(1,069)		0001
Written Call/BXIIMSTN Index/SBMO17RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	672,282	1506.43	18,622			(7,630)		(7,630)	13,155				(2,328)		0001
Written Call/BXIIMSTN Index/SBMO17PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	2	318,738	1509.88	9,053			(1,752)		(1,752)	6,414				(834)		0001
Written Call/BXIIMSTN Index/SBMO17PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	547,845	1523.11	16,764			(3,830)		(3,830)	11,441				(1,531)		0001
Written Call/BXIIMSTN Index/SBMO17SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	2	357,439	1617.32	11,355			(7,951)		(7,951)	3,404				(1,440)		0001
Written Call/BXIIMSTN Index/SBMO17TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	160,612	1595.43	5,814			(3,523)		(3,523)	2,291				(666)		0001
Written Call/BXIIMSTN Index/SBMO17SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	2	677,944	1563.98	18,824			(11,094)		(11,094)	7,730				(2,547)		0001
Written Call/BXIIMSTN Index/SBMO17RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/08/2027	1	218,081	1533.06	6,237			(2,977)		(2,977)	3,260				(791)		0001
Written Call/BXIIMSTN Index/SBMO17TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	444,108	1513.22	17,009			(8,030)		(8,030)	8,979				(1,892)		0001
Written Call/BXIIMSTN Index/SBMO17SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	320,071	1602.81	9,890			(6,412)		(6,412)	3,478				(1,251)		0001
Written Call/BXIIMSTN Index/SBMO17USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	315,269	1595.16	9,773			(8,404)		(8,404)	1,370				(1,455)		0001
Written Call/BXIIMSTN Index/SBMO17WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2027	1	367,368	1572.69	10,837			(10,360)		(10,360)	478				(1,817)		0001
Written Call/BXIIMSTN Index/SBMO17VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/21/2027	1	370,519	1616.76	10,893			(10,881)		(10,881)	12				(1,748)		0001
Written Call/BXIIMSTN Index/SBMO17US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/08/2027	2	504,949	1562.5	16,781			(11,198)		(11,198)	5,584				(2,219)		0001
Written Call/BXIIMSTN Index/SBMO17USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	487,788	1605.98	15,365			(12,839)		(12,839)	2,526				(2,196)		0001
Written Call/BXIIMSTN Index/SBMO17VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2027	1	375,108	1589.1	11,403			(10,678)		(10,678)	725				(1,818)		0001
Written Call/BXIIMSTN Index/SBMO17ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	07/22/2026	2	566,034	1309.82	18,443			(99)		(99)	5,002				(695)		0001
Written Call/BXIIMSTN Index/SBMO17ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	330,158	1296.45	10,301			(5)		(5)	2,571				(244)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/21/2026	2	49,032	1327.2	1,813			(42)		(42)	522				(93)		0001
Written Call/BXIIMSTN Index/SBMO17GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2026	1	233,028	1369.75	9,088			(550)		(550)	3,011				(559)		0001
Written Call/BXIIMSTN Index/SBMO17FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/07/2026	2	187,020	1275.29	7,681			(79)		(79)	1,600				(302)		0001
Written Call/BXIIMSTN Index/SBMO17FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	79,688	1330.31	3,403			(118)		(118)	889				(174)		0001
Written Call/BXIIMSTN Index/SBMO17HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	194,991	1411.21	6,669			(1,046)		(1,046)	2,994				(580)		0001
Written Call/BXIIMSTN Index/SBMO17GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/08/2026	2	268,280	1359.19	10,664			(816)		(816)	3,438				(702)		0001
Written Call/BXIIMSTN Index/SBMO171S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	13,633	1367.35	511			(97)		(97)	187				(47)		0001
Written Call/BXIIMSTN Index/SBMO17HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/20/2026	2	108,081	1430.93	3,668			(725)		(725)	1,759				(338)		0001
Written Call/BXIIMSTN Index/SBMO17GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2026	2	133,850	1382.56	4,848			(538)		(538)	1,870				(374)		0001
Written Call/BXIIMSTN Index/SBMO17HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2026	1	59,094	1436.84	2,021			(472)		(472)	976				(196)		0001
Written Call/BXIIMSTN Index/SBMO17JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	48,079	1422.85	1,817			(584)		(584)	760				(194)		0001
Written Call/BXIIMSTN Index/SBMO17JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/08/2027	2	224,832	1409.41	8,210			(2,435)		(2,435)	3,444				(879)		0001
Written Call/BXIIMSTN Index/SBMO171SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2027	1	35,938	1350.37	1,315			(271)		(271)	472				(130)		0001
Written Call/BXIIMSTN Index/SBMO17KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/08/2027	1	20,559	1417.51	857			(264)		(264)	320				(85)		0001
Written Call/BXIIMSTN Index/SBMO17KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	1	301,150	1381.84	11,895			(3,732)		(3,732)	4,306				(1,283)		0001
Written Call/BXIIMSTN Index/SBMO171SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2027	1	197,778	1382.9	7,041			(1,806)		(1,806)	2,829				(743)		0001
Written Call/BXIIMSTN Index/SBMO17LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2027	2	116,225	1339.5	6,192			(1,469)		(1,469)	1,496				(523)		0001
Written Call/BXIIMSTN Index/SBMO17MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/21/2027	1	118,925	1418.3	5,233			(2,054)		(2,054)	1,827				(561)		0001
Written Call/BXIIMSTN Index/SBMO17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	207,564	1397.78	10,046			(3,236)		(3,236)	3,056				(958)		0001
Written Call/BXIIMSTN Index/SBMO17MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/08/2027	2	130,736	1448.92	5,671			(2,577)		(2,577)	2,136				(634)		0001
Written Call/BXIIMSTN Index/SBMO17NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2027	2	125,368	1436.17	4,884			(2,489)		(2,489)	1,996				(620)		0001
Written Call/BXIIMSTN Index/SBMO17KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	1	166,837	1257.99	9,093			(1,616)		(1,616)	1,751				(733)		0001
Written Call/BXIIMSTN Index/SBMO170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/06/2027	1	63,087	1489.54	2,587			(1,602)		(1,602)	1,109				(331)		0001
Written Call/BXIIMSTN Index/SBMO17PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2027	1	97,408	1526.4	4,120			(2,970)		(2,970)	1,800				(540)		0001
Written Call/BXIIMSTN Index/SBMO170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2027	1	130,453	1529.16	5,336			(3,756)		(3,756)	2,438				(696)		0001
Written Call/BXIIMSTN Index/SBMO17NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2027	1	31,028	1485.26	1,275			(728)		(728)	543				(157)		0001
Written Call/BXIIMSTN Index/SBMO170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2027	1	136,844	1529.16	5,747			(4,089)		(4,089)	2,547				(747)		0001
Written Call/BXIIMSTN Index/SBMO17NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2027	1	117,524	1513.45	4,913			(3,056)		(3,056)	2,155				(605)		0001
Written Call/BXIIMSTN Index/SBMO17QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2027	1	20,220	1485.71	989			(643)		(643)	253				(121)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2027	1	36,388	1509.88	1,641			(1,101)		(1,101)	654				(205)		0001
Written Call/BXIIMSTN Index/SBMO17PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2027	1	124,704	1523.11	5,936			(3,983)		(3,983)	2,282				(714)		0001
Written Call/BXIIMSTN Index/SBMO17RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2027	1	47,890	1506.43	2,246			(1,623)		(1,623)	846				(291)		0001
Written Call/BXIIMSTN Index/SBMO17QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	11/22/2027	2	82,440	1481.68	4,280			(2,528)		(2,528)	1,415				(487)		0001
Written Call/BXIIMSTN Index/SBMO17QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/08/2027	1	65,807	1476.37	3,304			(1,948)		(1,948)	1,121				(384)		0001
Written Call/BXIIMSTN Index/SBMO17RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/07/2028	1	25,248	1533.06	1,204			(925)		(925)	280				(156)		0001
Written Call/BXIIMSTN Index/SBMO17SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/08/2028	2	130,655	1602.81	6,504			(5,714)		(5,714)	791				(829)		0001
Written Call/BXIIMSTN Index/SBMO17SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/21/2028	1	62,557	1563.98	2,915			(2,483)		(2,483)	432				(391)		0001
Written Call/BXIIMSTN Index/SBMO17TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2028	1	34,552	1595.43	1,869			(1,537)		(1,537)	332				(225)		0001
Written Call/BXIIMSTN Index/SBMO17TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	895,266	1513.22	49,061			(34,564)		(34,564)	14,496				(5,886)		0001
Written Call/BXIIMSTN Index/SBMO17SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2028	1	147,415	1617.32	7,444			(6,730)		(6,730)	714				(947)		0001
Written Call/BXIIMSTN Index/SBMO17WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2028	1	130,083	1572.69	5,984			(6,118)		(6,118)	(134)				(915)		0001
Written Call/BXIIMSTN Index/SBMO17VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/08/2028	1	367,587	1595.16	17,791			(17,250)		(17,250)	541				(2,505)		0001
Written Call/BXIIMSTN Index/SBMO17US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/07/2028	2	235,096	1562.5	11,864			(10,146)		(10,146)	1,719				(1,565)		0001
Written Call/BXIIMSTN Index/SBMO17VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/22/2028	1	218,315	1616.76	9,933			(10,786)		(10,786)	(852)				(1,503)		0001
Written Call/BXIIMSTN Index/SBMO17VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2028	1	248,010	1589.1	11,557			(11,858)		(11,858)	(301)				(1,728)		0001
Written Call/BXIIMSTN Index/SBMO17US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/21/2028	1	273,859	1605.98	13,446			(12,938)		(12,938)	509				(1,843)		0001
Written Call/BXIIMSTN Index/SBMO17QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2028	1	768,759	1065.77	90,483			(13,126)		(13,126)	6,509				(4,936)		0001
Written Call/BXIIMSTN Index/SBMO17QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2028	1	422,982	1021.08	52,492			(6,840)		(6,840)	3,231				(2,750)		0001
Written Call/BXIIMSTN Index/SBMO17QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2028	1	272,726	1089.39	28,473			(4,613)		(4,613)	2,184				(1,793)		0001
Written Call/BXIIMSTN Index/SBMO17QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028	1	290,357	1098.03	28,513			(5,702)		(5,702)	2,625				(1,933)		0001
Written Call/BXIIMSTN Index/SBMO17QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/21/2028	1	161,534	1069.98	15,669			(2,760)		(2,760)	1,234				(1,087)		0001
Written Call/BXIIMSTN Index/SBMO1715S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2028	2	445,788	1021.93	51,056			(7,144)		(7,144)	3,058				(3,038)		0001
Written Call/BXIIMSTN Index/SBMO1715SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2022	02/08/2028	1	18,104	1103.18	2,184			(291)		(291)	150				(115)		0001
Written Call/BXIIMSTN Index/SBMO1715SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2022	05/22/2028	2	283,617	956.78	28,788			(4,147)		(4,147)	1,686				(1,953)		0001
Written Call/BXIIMSTN Index/SBMO1715SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2028	1	397,651	1012.18	37,936			(6,594)		(6,594)	2,662				(2,771)		0001
Written Call/BXIIMSTN Index/SBMO1715SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2028	1	16,261	926.54	1,551			(237)		(237)	91				(114)		0001
Written Call/BXIIMSTN Index/SBMO1728S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/07/2028	1	60,902	961.22	5,828			(967)		(967)	365				(433)		0001
Written Call/BXIIMSTN Index/SBMO1728SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/21/2028	1	51,000	993.68	5,319			(874)		(874)	327				(366)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO172SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2028	1	120,096	1042.66	12,274			(2,296)		(2,296)	850				(872)		0001
Written Call/BXIIMSTN Index/SBMO172SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/22/2028	2	89,969	1046.72	8,973			(1,766)		(1,766)	640				(659)		0001
Written Call/BXIIMSTN Index/SBMO172SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/08/2028	2	107,650	1012.42	10,166			(2,041)		(2,041)	712				(797)		0001
Written Call/BXIIMSTN Index/SBMO173S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2022	09/22/2028	2	275,478	945.49	26,021			(4,751)		(4,751)	1,594				(2,058)		0001
Written Call/BXIIMSTN Index/SBMO173SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/06/2028	2	154,675	897.6	13,519			(2,507)		(2,507)	818				(1,166)		0001
Written Call/BXIIMSTN Index/SBMO173SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/20/2028	1	201,672	923.64	17,566			(3,480)		(3,480)	1,118				(1,532)		0001
Written Call/BXIIMSTN Index/SBMO173SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2028	1	300,255	941.28	26,062			(5,466)		(5,466)	1,719				(2,307)		0001
Written Call/BXIIMSTN Index/SBMO174S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2028	2	159,820	987.38	15,104			(3,197)		(3,197)	995				(1,238)		0001
Written Call/BXIIMSTN Index/SBMO174SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/08/2028	2	286,381	974.09	27,413			(5,720)		(5,720)	1,735				(2,238)		0001
Written Call/BXIIMSTN Index/SBMO174SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2028	2	193,875	929.65	18,220			(3,651)		(3,651)	1,084				(1,527)		0001
Written Call/BXIIMSTN Index/SBMO174SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2029	1	147,566	954.04	13,679			(2,924)		(2,924)	862				(1,173)		0001
Written Call/BXIIMSTN Index/SBMO175S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2023	01/22/2029	2	163,057	987.18	13,986			(3,458)		(3,458)	1,011				(1,306)		0001
Written Call/BXIIMSTN Index/SBMO175S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2029	2	483,405	1043.71	40,352			(11,439)		(11,439)	3,326				(3,908)		0001
Written Call/BXIIMSTN Index/SBMO175SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2029	2	197,475	1006.12	15,770			(4,450)		(4,450)	1,269				(1,608)		0001
Written Call/BXIIMSTN Index/SBMO175SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2029	1	47,516	999.81	3,573			(1,073)		(1,073)	302				(390)		0001
Written Call/BXIIMSTN Index/SBMO175SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	1	58,188	967.9	4,917			(1,263)		(1,263)	349				(481)		0001
Written Call/BXIIMSTN Index/SBMO176SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/06/2029	1	35,504	1003.15	3,249			(824)		(824)	227				(295)		0001
Written Call/BXIIMSTN Index/SBMO176SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2029	1	153,856	1013.69	13,539			(3,724)		(3,724)	1,000				(1,300)		0001
Written Call/BXIIMSTN Index/SBMO177S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2029	1	127,795	1042.16	10,454			(3,274)		(3,274)	873				(1,087)		0001
Written Call/BXIIMSTN Index/SBMO177SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/08/2029	1	625,158	1071.44	48,637			(17,020)		(17,020)	4,490				(5,362)		0001
Written Call/BXIIMSTN Index/SBMO177SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/22/2029	1	207,960	1090.79	15,909			(5,901)		(5,901)	1,543				(1,795)		0001
Written Call/BXIIMSTN Index/SBMO177SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/06/2029	1	83,040	1095.82	5,912			(2,400)		(2,400)	621				(721)		0001
Written Call/BXIIMSTN Index/SBMO178SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2023	07/20/2029	2	136,209	1133.44	10,243			(4,218)		(4,218)	1,084				(1,191)		0001
Written Call/BXIIMSTN Index/SBMO178SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	08/08/2029	2	238,028	1136.06	18,164			(7,498)		(7,498)	1,898				(2,099)		0001
Written Call/BXIIMSTN Index/SBMO178SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2029	2	231,991	1095.44	17,006			(6,929)		(6,929)	1,725				(2,058)		0001
Written Call/BXIIMSTN Index/SBMO178SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	308,614	1108.39	21,850			(9,510)		(9,510)	2,340				(2,757)		0001
Written Call/BXIIMSTN Index/SBMO179S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/06/2023	09/21/2029	2	219,644	1084.63	15,454			(6,588)		(6,588)	1,597				(1,974)		0001
Written Call/BXIIMSTN Index/SBMO179S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2029	2	238,382	1069.84	16,136			(7,064)		(7,064)	1,689				(2,158)		0001
Written Call/BXIIMSTN Index/SBMO179SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2023	10/22/2029	3	340,636	1049.72	21,458			(9,882)		(9,882)	2,330				(3,101)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO179SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2029	2	487,650	1084.74	31,650			(15,102)		(15,102)	3,528				(4,470)		0001
Written Call/BXIIMSTN Index/SBMO17AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	1	132,907	1139.14	8,719			(4,503)		(4,503)	1,048				(1,225)		0001
Written Call/BXIIMSTN Index/SBMO17ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/07/2029	1	163,586	1146.63	11,729			(5,662)		(5,662)	1,302				(1,517)		0001
Written Call/BXIIMSTN Index/SBMO17ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/21/2029	1	300,505	1189.02	23,560			(11,164)		(11,164)	2,550				(2,803)		0001
Written Call/BXIIMSTN Index/SBMO17ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2030	2	106,063	1193.33	7,732			(3,991)		(3,991)	905				(996)		0001
Written Call/BXIIMSTN Index/SBMO17BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2030	1	163,278	1185.98	11,642			(6,125)		(6,125)	1,376				(1,542)		0001
Written Call/BXIIMSTN Index/SBMO17BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	02/08/2030	3	487,333	1210.84	32,958			(19,134)		(19,134)	4,257				(4,632)		0001
Written Call/BXIIMSTN Index/SBMO17BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	02/22/2030	2	701,212	1227.48	46,945			(28,402)		(28,402)	6,269				(6,700)		0001
Written Call/BXIIMSTN Index/SBMO17CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	309,030	1243.35	22,219			(12,893)		(12,893)	2,823				(2,968)		0001
Written Call/BXIIMSTN Index/SBMO17CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/22/2030	2	167,928	1254.71	11,246			(7,168)		(7,168)	1,557				(1,621)		0001
Written Call/BXIIMSTN Index/SBMO17DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2030	1	172,198	1242.55	10,952			(7,366)		(7,366)	1,561				(1,691)		0001
Written Call/BXIIMSTN Index/SBMO17ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	197,194	1273.59	12,995			(8,978)		(8,978)	1,855				(1,967)		0001
Written Call/BXIIMSTN Index/SBMO17CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	2	282,612	1254.52	19,428			(12,151)		(12,151)	2,615				(2,746)		0001
Written Call/BXIIMSTN Index/SBMO17DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	363,524	1258.41	22,829			(15,999)		(15,999)	3,363				(3,588)		0001
Written Call/BXIIMSTN Index/SBMO17DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2030	1	172,460	1212.32	11,227			(7,022)		(7,022)	1,499				(1,684)		0001
Written Call/BXIIMSTN Index/SBMO17ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	97,548	1260.37	6,077			(4,336)		(4,336)	903				(968)		0001
Written Call/BXIIMSTN Index/SBMO17GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/20/2030	1	80,035	1369.75	5,947			(4,283)		(4,283)	839				(823)		0001
Written Call/BXIIMSTN Index/SBMO17ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2030	1	129,975	1309.82	8,617			(6,289)		(6,289)	1,278				(1,310)		0001
Written Call/BXIIMSTN Index/SBMO17ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2030	1	123,600	1296.45	8,009			(5,842)		(5,842)	1,196				(1,240)		0001
Written Call/BXIIMSTN Index/SBMO17FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2030	2	189,286	1275.29	13,752			(8,813)		(8,813)	1,773				(1,919)		0001
Written Call/BXIIMSTN Index/SBMO17FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2030	1	147,124	1327.2	10,461			(7,376)		(7,376)	1,472				(1,498)		0001
Written Call/BXIIMSTN Index/SBMO17FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	172,986	1330.31	13,493			(8,756)		(8,756)	1,733				(1,770)		0001
Written Call/BXIIMSTN Index/SBMO17HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/22/2030	1	72,926	1430.93	4,405			(4,297)		(4,297)	811				(765)		0001
Written Call/BXIIMSTN Index/SBMO17HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/06/2030	2	182,819	1436.84	12,088			(10,892)		(10,892)	2,040				(1,926)		0001
Written Call/BXIIMSTN Index/SBMO171SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/20/2030	1	166,611	1367.35	10,330			(9,160)		(9,160)	1,714				(1,763)		0001
Written Call/BXIIMSTN Index/SBMO17HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/08/2030	1	45,048	1411.21	2,811			(2,580)		(2,580)	491				(470)		0001
Written Call/BXIIMSTN Index/SBMO17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2030	2	271,442	1359.19	19,103			(14,419)		(14,419)	2,803				(2,807)		0001
Written Call/BXIIMSTN Index/SBMO17GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2030	1	49,616	1382.56	3,304			(2,727)		(2,727)	525				(515)		0001
Written Call/BXIIMSTN Index/SBMO171SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	01/22/2031	2	130,019	1382.9	8,071			(7,348)		(7,348)	1,359				(1,389)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/21/2031	1	76,948	1422.85	5,009			(4,603)		(4,603)	839				(830)		0001
Written Call/BXIIMSTN Index/SBMO17ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2031	1	141,425	1350.37	8,698			(7,646)		(7,646)	1,424				(1,505)		0001
Written Call/BXIIMSTN Index/SBMO17KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/21/2031	2	10,904	1381.84	918			(626)		(626)	32				(119)		0001
Written Call/BXIIMSTN Index/SBMO17KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	88,983	1417.51	6,264			(5,311)		(5,311)	964				(963)		0001
Written Call/BXIIMSTN Index/SBMO17JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	297,179	1409.41	18,663			(17,423)		(17,423)	3,198				(3,191)		0001
Written Call/BXIIMSTN Index/SBMO17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/08/2031	2	318,989	1257.99	27,034			(15,869)		(15,869)	2,853				(3,485)		0001
Written Call/BXIIMSTN Index/SBMO17LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	05/08/2031	2	95,094	1397.78	6,929			(5,634)		(5,634)	1,003				(1,048)		0001
Written Call/BXIIMSTN Index/SBMO17LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	04/22/2031	2	184,934	1339.5	15,186			(10,187)		(10,187)	1,828				(2,029)		0001
Written Call/BXIIMSTN Index/SBMO17MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/06/2031	1	61,322	1448.92	4,194			(3,881)		(3,881)	682				(681)		0001
Written Call/BXIIMSTN Index/SBMO17MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2031	1	49,428	1418.3	3,490			(3,010)		(3,010)	533				(547)		0001
Written Call/BXIIMSTN Index/SBMO17NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	1	25,238	1436.17	1,827			(1,581)		(1,581)	277				(281)		0001
Written Call/BXIIMSTN Index/SBMO17QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	1	253,802	1489.54	17,639			(17,050)		(17,050)	2,921				(2,869)		0001
Written Call/BXIIMSTN Index/SBMO17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2031	2	46,924	1485.26	3,196			(3,115)		(3,115)	540				(526)		0001
Written Call/BXIIMSTN Index/SBMO17QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/22/2031	1	177,658	1529.16	12,454			(12,488)		(12,488)	2,120				(2,015)		0001
Written Call/BXIIMSTN Index/SBMO17NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2031	1	12,842	1513.45	895			(882)		(882)	152				(144)		0001
Written Call/BXIIMSTN Index/SBMO17QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2031	1	7,044	1529.16	512			(497)		(497)	84				(80)		0001
Written Call/BXIIMSTN Index/SBMO17PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2031	1	45,842	1526.4	3,287			(3,233)		(3,233)	544				(524)		0001
Written Call/BXIIMSTN Index/SBMO17RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2031	1	44,325	1485.71	3,249			(3,041)		(3,041)	502				(517)		0001
Written Call/BXIIMSTN Index/SBMO17QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2031	1	10,925	1523.11	812			(773)		(773)	129				(126)		0001
Written Call/BXIIMSTN Index/SBMO17QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/07/2031	1	13,996	1476.37	1,055			(945)		(945)	157				(162)		0001
Written Call/BXIIMSTN Index/SBMO17RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2031	1	40,812	1506.43	2,979			(2,868)		(2,868)	470				(478)		0001
Written Call/BXIIMSTN Index/SBMO17QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/21/2031	2	215,053	1481.68	15,859			(14,648)		(14,648)	2,428				(2,498)		0001
Written Call/BXIIMSTN Index/SBMO17PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2031	1	19,819	1509.88	1,425			(1,378)		(1,378)	231				(228)		0001
Written Call/BXIIMSTN Index/SBMO17TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	02/20/2032	3	68,768	1617.32	5,779			(5,431)		(5,431)	348				(817)		0001
Written Call/BXIIMSTN Index/SBMO17RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2032	1	368,081	1533.06	26,980			(26,615)		(26,615)	366				(4,327)		0001
Written Call/BXIIMSTN Index/SBMO17SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2032	1	187,627	1563.98	13,397			(14,020)		(14,020)	(623)				(2,214)		0001
Written Call/BXIIMSTN Index/SBMO17TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2032	1	12,882	1513.22	1,045			(923)		(923)	122				(154)		0001
Written Call/BXIIMSTN Index/SBMO17TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2032	2	144,318	1595.43	12,836			(11,184)		(11,184)	1,651				(1,722)		0001
Written Call/BXIIMSTN Index/SBMO17VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2032	1	49,951	1616.76	3,422			(3,981)		(3,981)	(559)				(606)		0001

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Written Call/BXIIMSTN Index/SBMO17U8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2032	1	73,266	1605.98		5,554		(5,762)		(5,762)	(208)				(883)		0001
Written Call/BXIIMSTN Index/SBMO17U8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2032	1	88,286	1562.5		6,825		(6,649)		(6,649)	176				(1,061)		0001
Written Call/BXIIMSTN Index/SBMO17VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	25,455	1595.16		1,904		(1,984)		(1,984)	(80)				(308)		0001
Written Call/NDX Index/NDX0212$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	105,948	20432	3,941			(6)		(6)	1,384				(78)		0001
Written Call/NDX Index/NDX0213$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2026	1	167,248	21386.1	6,054			(401)		(401)	3,441				(366)		0001
Written Call/NDX Index/NDX0052$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	66,117	22285	2,499			(265)		(265)	1,671				(159)		0001
Written Call/NDX Index/NDX0213$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	188,501	21148.3	6,654			(262)		(262)	3,566				(356)		0001
Written Call/NDX Index/NDX0212$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	236,747	21250.1	8,452			(211)		(211)	4,358				(382)		0001
Written Call/NDX Index/NDX0212$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	263,099	20757.2	9,682			(72)		(72)	4,033				(323)		0001
Written Call/NDX Index/NDX0213$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	79,917	22553.8	3,660			(683)		(683)	2,160				(238)		0001
Written Call/NDX Index/NDX0001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/08/2025	10/08/2026	1	455,943	22623	18,511			(2,677)		(2,677)	12,376				(1,193)		0001
Written Call/NDX Index/NDX0170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	141,000	21815.6	6,726			(1,175)		(1,175)	3,330				(441)		0001
Written Call/NDX Index/NDX0052$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	85,552	22391.1	3,670			(576)		(576)	2,238				(239)		0001
Written Call/NDX Index/NDX0053$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	227,448	23065.2	9,644			(2,819)		(2,819)	6,704				(755)		0001
Written Call/NDX Index/NDX0053$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	38,161	22915.5	1,542			(512)		(512)	1,091				(132)		0001
Written Call/NDX Index/NDX0170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	50,457	21508.3	2,639			(850)		(850)	1,789				(215)		0001
Written Call/NDX Index/NDX0214$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	122,510	22178.7	6,077			(2,167)		(2,167)	3,909				(508)		0001
Written Call/NDX Index/NDX0053$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	171,181	22568.2	7,583			(2,829)		(2,829)	4,754				(669)		0001
Written Call/NDX Index/NDX0001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/22/2026	01/22/2027	1	36,616	22966.5	1,472			(592)		(592)	880				(138)		0001
Written Call/NDX Index/NDX0214$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	236,236	27312.4	12,379			(12,150)		(12,150)	229				(1,168)		0001
Written Call/NDX Index/NDX0001$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	25,286	26311.5	1,158			(1,045)		(1,045)	114				(117)		0001
Written Call/NDX Index/NDX0001$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	04/22/2026	04/22/2027	1	245,244	24243.5	10,987			(7,117)		(7,117)	3,869				(1,104)		0001
Written Call/NDX Index/NDX0053$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	563,752	26533.5	25,369			(24,564)		(24,564)	804				(2,660)		0001
Written Call/NDX Index/NDX0214$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	225,339	26472.8	11,335			(10,114)		(10,114)	1,221				(1,092)		0001
Written Call/NDX Index/NDX0214$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2027	1	297,575	22412.8	13,807			(6,256)		(6,256)	7,552				(1,308)		0001
Written Call/NDX Index/NDX0050$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	188,869	13752.2	15,789			(5,979)		(5,979)	508				(1,687)		0001
Written Call/NDX Index/NDX0050$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	45,029	13475.9	3,629			(1,426)		(1,426)	100				(408)		0001
Written Call/NDX Index/NDX0050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	35,087	14401.3	2,775			(1,256)		(1,256)	99				(323)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0050$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	65,039	15099.7	6,036			(2,534)		(2,534)	214				(607)		0001
Written Call/NDX Index/NDX0050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	90,599	14984.9	7,710			(3,523)		(3,523)	277				(851)		0001
Written Call/NDX Index/NDX0050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	35,037	15597.3	2,894			(1,445)		(1,445)	125				(331)		0001
Written Call/NDX Index/NDX0050$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	25,007	16004.9	2,003			(1,078)		(1,078)	96				(238)		0001
Written Call/NDX Index/NDX0050$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	40,511	16216.6	3,431			(1,804)		(1,804)	157				(389)		0001
Written Call/NDX Index/NDX0050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	20,026	16505.5	1,616			(920)		(920)	82				(193)		0001
Written Call/NDX Index/NDX0130$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	140,522	12464.8	13,181			(3,526)		(3,526)	271				(1,196)		0001
Written Call/NDX Index/NDX0130$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,194	13781.9	1,158			(482)		(482)	18				(130)		0001
Written Call/NDX Index/NDX0130$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	82,308	16204.2	6,486			(3,708)		(3,708)	198				(786)		0001
Written Call/NDX Index/NDX0210$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	50,013	11601.5	5,521			(757)		(757)	212				(366)		0001
Written Call/NDX Index/NDX0210$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	84,059	11310.4	8,591			(1,590)		(1,590)	354				(694)		0001
Written Call/NDX Index/NDX0210$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	129,032	13533.2	10,748			(3,437)		(3,437)	818				(1,121)		0001
Written Call/NDX Index/NDX0210$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	8,474	13745.8	723			(237)		(237)	55				(75)		0001
Written Call/NDX Index/NDX0210$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	61,014	14476.2	4,918			(2,027)		(2,027)	403				(566)		0001
Written Call/NDX Index/NDX0130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	141,089	16276.5	10,807			(6,654)		(6,654)	226				(1,386)		0001
Written Call/NDX Index/NDX0050$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	372,799	17100.9	27,848			(18,597)		(18,597)	1,519				(3,700)		0001
Written Call/NDX Index/NDX0210$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	246,511	15489.8	19,746			(9,898)		(9,898)	1,442				(2,407)		0001
Written Call/NDX Index/NDX0130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	149,567	16834.7	11,113			(7,426)		(7,426)	304				(1,476)		0001
Written Call/NDX Index/NDX0210$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	34,588	16290.2	2,732			(1,478)		(1,478)	237				(336)		0001
Written Call/NDX Index/NDX0130$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	50,031	17730.4	3,882			(2,693)		(2,693)	135				(499)		0001
Written Call/NDX Index/NDX0050$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	222,195	17840.6	17,687			(11,924)		(11,924)	1,023				(2,239)		0001
Written Call/NDX Index/NDX0050$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	75,076	16572.4	6,847			(3,690)		(3,690)	217				(761)		0001
Written Call/NDX Index/NDX0051$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	239,337	17812.3	21,732			(13,140)		(13,140)	951				(2,460)		0001
Written Call/NDX Index/NDX0130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	249,487	16579.2	23,602			(12,743)		(12,743)	135				(2,553)		0001
Written Call/NDX Index/NDX0211$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	209,401	17542.7	18,574			(10,767)		(10,767)	1,179				(2,132)		0001
Written Call/NDX Index/NDX0130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2030	1	101,872	18395.6	7,803			(5,792)		(5,792)	339				(1,022)		0001
Written Call/NDX Index/NDX0051$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	79,321	19005.5	6,124			(4,820)		(4,820)	403				(828)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0051$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	177,788	19160.2	13,672			(11,081)		(11,081)	867				(1,881)		0001
Written Call/NDX Index/NDX0211$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2030	1	199,321	18345.3	16,344			(11,216)		(11,216)	1,090				(2,070)		0001
Written Call/NDX Index/NDX0211$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	156,329	19460	12,037			(9,702)		(9,702)	967				(1,647)		0001
Written Call/NDX Index/NDX0051$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	628,587	18698.6	47,835			(37,619)		(37,619)	2,848				(6,593)		0001
Written Call/NDX Index/NDX0051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	125,746	18097	10,890			(7,096)		(7,096)	526				(1,300)		0001
Written Call/NDX Index/NDX0051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	778,643	17778.6	66,340			(45,252)		(45,252)	2,058				(8,464)		0001
Written Call/NDX Index/NDX0211$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	383,003	19667.7	28,572			(24,442)		(24,442)	2,268				(4,093)		0001
Written Call/NDX Index/NDX0051$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	9,822	19452.7	739			(633)		(633)	49				(106)		0001
Written Call/NDX Index/NDX0212$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	226,211	18181.2	19,929			(13,232)		(13,232)	810				(2,449)		0001
Written Call/NDX Index/NDX0170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	427,055	19342.2	32,755			(26,907)		(26,907)	2,170				(4,585)		0001
Written Call/NDX Index/NDX0052$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	82,479	18057.2	7,415			(4,946)		(4,946)	228				(909)		0001
Written Call/NDX Index/NDX0212$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	399,336	16448.8	37,458			(20,965)		(20,965)	548				(4,381)		0001
Written Call/NDX Index/NDX0000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	25,022	19463.8	2,177			(1,664)		(1,664)	133				(279)		0001
Written Call/NDX Index/NDX0212$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/06/2031	1	328,522	19585.6	28,056			(21,657)		(21,657)	1,494				(3,650)		0001
Written Call/NDX Index/NDX0052$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	97,520	19001.2	8,279			(6,247)		(6,247)	379				(1,079)		0001
Written Call/NDX Index/NDX0052$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	320,613	15381.4	30,875			(15,772)		(15,772)	41				(3,503)		0001
Written Call/NDX Index/NDX0000$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	26,621	20432	2,260			(1,885)		(1,885)	173				(298)		0001
Written Call/NDX Index/NDX0000$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/22/2031	1	7,083	21148.3	606			(528)		(528)	52				(80)		0001
Written Call/BXIIMSTN Index/SBM017P$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	4,435	1526.4	118			(20)		(20)	93				(11)		0001
Written Call/BXIIMSTN Index/SBM0170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	182,092	1529.16	4,516			(390)		(390)	3,812				(344)		0001
Written Call/BXIIMSTN Index/SBM0170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	194,646	1489.54	4,905			(203)		(203)	3,459				(314)		0001
Written Call/BXIIMSTN Index/SBM017N$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	39,019	1513.45	1,022			(17)		(17)	721				(48)		0001
Written Call/BXIIMSTN Index/SBM0170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/06/2026	2	26,346	1476.37	853			(181)		(181)	485				(78)		0001
Written Call/BXIIMSTN Index/SBM0170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	27,724	1485.71	843			(264)		(264)	519				(92)		0001
Written Call/BXIIMSTN Index/SBM0170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	18,194	1481.68	620			(148)		(148)	339				(57)		0001
Written Call/BXIIMSTN Index/SBM017P$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	74,146	1509.88	2,106			(408)		(408)	1,492				(194)		0001
Written Call/BXIIMSTN Index/SBM017T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	517,098	1595.43		18,719		(11,343)		(11,343)	7,376				(2,144)		0001
Written Call/BXIIMSTN Index/SBM017S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	2,653	1563.98		76		(43)		(43)	32				(10)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	33,351	1513.22		1,277		(603)		(603)	674				(142)		0001
Written Call/BXIIMSTN Index/SBMO17S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	258,005	1602.81		7,972		(5,169)		(5,169)	2,803				(1,008)		0001
Written Call/BXIIMSTN Index/SBMO17U$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	139,108	1562.5		4,632		(3,085)		(3,085)	1,547				(611)		0001
Written Call/BXIIMSTN Index/SBMO17U$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	52,102	1605.98		1,641		(1,371)		(1,371)	270				(235)		0001
Written Call/BXIIMSTN Index/SBMO17V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	351,869	1589.1		10,697		(10,017)		(10,017)	680				(1,705)		0001
Written Call/BXIIMSTN Index/SBMO17M$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/21/2027	1	25,815	1418.3	1,136			(446)		(446)	397				(122)		0001
Written Call/BXIIMSTN Index/SBMO17L$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	19,002	1397.78	920			(296)		(296)	280				(88)		0001
Written Call/BXIIMSTN Index/SBMO17W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2028	1	37,396	1572.69		1,720		(1,759)		(1,759)	(39)				(263)		0001
Written Call/BXIIMSTN Index/SBMO170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028	1	19,912	1098.03	1,955			(391)		(391)	180				(133)		0001
Written Call/BXIIMSTN Index/SBMO171$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2022	06/22/2028	1	44,979	926.54	4,075			(657)		(657)	251				(317)		0001
Written Call/BXIIMSTN Index/SBMO173$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2028	1	62,547	897.6	5,592			(1,014)		(1,014)	331				(471)		0001
Written Call/BXIIMSTN Index/SBMO175$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	1	20,015	967.9	1,691			(434)		(434)	120				(165)		0001
Written Call/BXIIMSTN Index/SBMO178$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	393,933	1108.39	27,890			(12,139)		(12,139)	2,986				(3,519)		0001
Written Call/BXIIMSTN Index/SBMO17AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2029	1	20,007	1139.14	1,312			(678)		(678)	158				(184)		0001
Written Call/BXIIMSTN Index/SBMO17D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2030	1	141,354	1242.55	8,990			(6,047)		(6,047)	1,281				(1,388)		0001
Written Call/BXIIMSTN Index/SBMO17E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	50,042	1273.59	3,298			(2,278)		(2,278)	471				(499)		0001
Written Call/BXIIMSTN Index/SBMO17D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2030	1	15,157	1258.41	952			(667)		(667)	140				(150)		0001
Written Call/BXIIMSTN Index/SBMO17G$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	25,801	1369.75	1,917			(1,381)		(1,381)	271				(265)		0001
Written Call/BXIIMSTN Index/SBMO17E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	12,925	1309.82	857			(625)		(625)	127				(130)		0001
Written Call/BXIIMSTN Index/SBMO17E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	21,777	1296.45	1,411			(1,029)		(1,029)	211				(218)		0001
Written Call/BXIIMSTN Index/SBMO17F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	36,816	1330.31	2,872			(1,863)		(1,863)	369				(377)		0001
Written Call/BXIIMSTN Index/SBMO171$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	16,010	1367.35	993			(880)		(880)	165				(169)		0001
Written Call/BXIIMSTN Index/SBMO17G$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	5,724	1382.56	381			(315)		(315)	61				(59)		0001
Written Call/BXIIMSTN Index/SBMO171$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	1	12,508	1382.9	770			(707)		(707)	131				(134)		0001
Written Call/BXIIMSTN Index/SBMO17K$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	9,041	1417.51	636			(540)		(540)	98				(98)		0001
Written Call/BXIIMSTN Index/SBMO17L$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	1	24,964	1257.99	2,124			(1,242)		(1,242)	223				(273)		0001
Written Call/BXIIMSTN Index/SBMO17L$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	1	8,741	1339.5	719			(481)		(481)	86				(96)		0001
Written Call/S&P 500 INDEX/SPXF17D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/21/2026	10/20/2026	1	93,600,000	7200		1,742,520		(1,074,554)		(871,483)			670,200		(259,244)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA210$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2030	1	5,656,000	6894.72	972,266			(655,580)		(530,759)			80,320		(56,888)		0001
Written Call/S&P 500 INDEX/SPXB05PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(263,782)		(205,046)			32,165		(22,483)		0001
Written Call/NDX Index/NDX0051$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	1,002,000	19005.5	48,998			(4,126)		(4,126)	13,686				(2,978)		0001
Written Call/NDX Index/NDX0211$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	1,303,508	19342.2	67,391			(12,801)		(12,801)	19,866				(5,094)		0001
Written Call/NDX Index/NDX0052$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	1,490,000	17778.6	84,930			(14,112)		(14,112)	16,781				(6,348)		0001
Written Call/NDX Index/NDX0170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	1,336,000	15381.4	97,662			(9,649)		(9,649)	9,901				(5,872)		0001
Written Call/NDX Index/NDX0212$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	1,148,260	16448.8	80,378			(10,838)		(10,838)	10,610				(5,170)		0001
Written Call/NDX Index/NDX0212$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/07/2027	1	1,061,000	18057.2	69,920			(13,380)		(13,380)	13,041				(4,897)		0001
Written Call/NDX Index/NDX0213$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2027	1	1,639,600	21386.1	94,441			(45,133)		(45,133)	34,824				(8,950)		0001
Written Call/NDX Index/NDX0052$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	1,273,000	21148.3	71,925			(32,727)		(32,727)	25,358				(6,795)		0001
Written Call/NDX Index/NDX0053$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	1,108,000	23065.2	71,244			(44,996)		(44,996)	27,256				(6,651)		0001
Written Call/NDX Index/NDX0001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	1,136,935	22623	69,580			(39,574)		(39,574)	27,110				(6,416)		0001
Written Call/NDX Index/NDX0214$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2028	1	1,234,000	22178.7	86,874			(50,039)		(50,039)	36,835				(8,022)		0001
Written Call/NDX Index/NDX0214$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2028	1	2,556,297	21508.3	184,309			(97,957)		(97,957)	86,352				(16,805)		0001
Written Call/NDX Index/NDX0214$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2028	1	1,140,000	22511.4	76,608			(47,011)		(47,011)	29,597				(7,320)		0001
Written Call/NDX Index/NDX0053$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2028	1	1,645,000	22568.2	110,215			(68,715)		(68,715)	41,500				(10,439)		0001
Written Call/NDX Index/NDX0001$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/21/2028	1	1,587,979	24343.5	106,712			(84,648)		(84,648)	22,064				(10,685)		0001
Written Call/NDX Index/NDX0214$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/22/2028	1	1,632,385	26533.5	108,227			(111,343)		(111,343)	(3,116)				(11,238)		0001
Written Call/NDX Index/NDX0214$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2026	05/08/2028	1	1,749,599	26311.5	117,573			(115,501)		(115,501)	2,072				(11,923)		0001
Written Call/NDX Index/NDX0214$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2028	1	2,074,000	26472.8	149,743			(142,464)		(142,464)	7,279				(14,453)		0001
Written Call/NDX Index/NDX0001$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Americas LLC 0V6WI8S6QX2D1J8570P30	04/08/2026	04/07/2028	1	2,477,596	22412.8	170,954			(108,093)		(108,093)	62,862				(16,493)		0001
Written Call/NDX Index/NDX0211$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	52,492	19342.2	2,714			(515)		(515)	800				(205)		0001
Written Call/NDX Index/NDX0212$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	8,740	16448.8	612			(82)		(82)	81				(39)		0001
Written Call/NDX Index/NDX0213$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2027	1	3,400	21386.1	196			(94)		(94)	72				(19)		0001
Written Call/NDX Index/NDX0001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	33,065	22623	2,024			(1,151)		(1,151)	788				(187)		0001
Written Call/NDX Index/NDX0214$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2028	1	6,703	21508.3	483			(257)		(257)	226				(44)		0001
Written Call/NDX Index/NDX0001$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/21/2028	1	311,021	24343.5	20,901			(16,579)		(16,579)	4,322				(2,093)		0001
Written Call/NDX Index/NDX0214$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/22/2028	1	175,615	26533.5	11,643			(11,979)		(11,979)	(335)				(1,209)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0214SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2026	05/08/2028	1	204,401	26311.5		13,736		(13,494)		(13,494)	242				(1,393)		0001
Written Call/NDX Index/NDX0001SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	04/08/2026	04/07/2028	1	7,404	22412.8		511		(323)		(323)	188				(49)		0001
Written Call/MSCI EAFE/MXE0008SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/08/2027	1	1,360,000	2356.8	52,360			(18,336)		(18,336)	11,822				(6,592)		0001
Written Call/MSCI EAFE/MXE0009S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/20/2027	1	1,272,000	2486.57	46,428			(25,361)		(25,361)	13,999				(6,790)		0001
Written Call/MSCI EAFE/MXE0009S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/08/2025	09/08/2027	1	1,188,000	2468.65	45,144			(23,979)		(23,979)	12,538				(6,485)		0001
Written Call/MSCI EAFE/MXE0009S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/08/2025	08/06/2027	1	1,145,000	2411.78	43,510			(19,675)		(19,675)	10,965				(6,008)		0001
Written Call/MSCI EAFE/MXE0009SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2027	1	1,226,606	2543.62	51,517			(32,586)		(32,586)	14,342				(7,362)		0001
Written Call/MSCI EAFE/MXE0170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	1,253,680	2522.25	56,666			(30,443)		(30,443)	11,882				(7,181)		0001
Written Call/MSCI EAFE/MXE0402S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/08/2027	1	1,252,000	2497.46	53,961			(30,153)		(30,153)	11,380				(7,297)		0001
Written Call/MSCI EAFE/MXE0009SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/22/2026	01/21/2028	1	1,222,000	2688.07		51,935		(42,047)		(42,047)	9,888				(7,635)		0001
Written Call/MSCI EAFE/MXE0210S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2028	1	1,531,000	2827.35		67,364		(68,965)		(68,965)	(1,601)				(9,831)		0001
Written Call/MSCI EAFE/MXE0170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	1,373,547	2556.55		74,309		(43,713)		(43,713)	30,596				(9,030)		0001
Written Call/MSCI EAFE/MXE0210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2028	1	1,222,000	2667.83		65,010		(45,542)		(45,542)	19,468				(7,944)		0001
Written Call/MSCI EAFE/MXE0210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2028	1	2,041,000	2752.13		86,743		(82,335)		(82,335)	4,408				(12,953)		0001
Written Call/MSCI EAFE/MXE0170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/21/2028	1	1,501,748	2737.96		78,391		(63,329)		(63,329)	15,063				(10,105)		0001
Written Call/MSCI EAFE/MXE0138SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/08/2028	1	1,921,000	2768.66		94,705		(83,280)		(83,280)	11,425				(13,091)		0001
Written Call/MSCI EAFE/MXE000ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/22/2026	06/22/2028	1	1,698,297	2828.19		81,518		(84,153)		(84,153)	(2,635)				(11,951)		0001
Written Call/MSCI EAFE/MXE000AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/22/2028	1	1,339,551	2778.17		65,638		(60,737)		(60,737)	4,901				(9,222)		0001
Written Call/MSCI EAFE/MXE0170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/07/2028	1	2,769,000	2738.21		141,219		(114,936)		(114,936)	26,283				(18,433)		0001
Written Call/MSCI EAFE/MXE0210SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2028	1	1,244,455	2741.58		61,352		(57,415)		(57,415)	3,937				(8,672)		0001
Written Call/MSCI EAFE/MXE0170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	272,190	2486.57	5,634			(387)		(387)	2,907				(514)		0001
Written Call/MSCI EAFE/MXE0009SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/22/2025	09/22/2026	1	88,984	2480.86	2,002			(210)		(210)	894				(213)		0001
Written Call/MSCI EAFE/MXE0170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	73,066	2468.65	1,571			(151)		(151)	766				(160)		0001
Written Call/MSCI EAFE/MXE0009SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	11/20/2026	1	35,223	2450.93	1,039			(172)		(172)	359				(110)		0001
Written Call/MSCI EAFE/MXE0009SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	10/08/2026	1	126,266	2523.2	3,030			(447)		(447)	1,462				(330)		0001
Written Call/MSCI EAFE/MXE0170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	455,672	2543.62	11,255			(3,574)		(3,574)	5,608				(1,513)		0001
Written Call/MSCI EAFE/MXE0402S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	1	77,760	2497.46	2,068			(413)		(413)	809				(231)		0001
Written Call/MSCI EAFE/MXE000AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2026	03/22/2027	1	24,405	2556.55		932		(321)		(321)	611				(104)		0001
Written Call/MSCI EAFE/MXE0210S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	226,495	2752.13		5,957		(4,162)		(4,162)	1,795				(885)		0001

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Written Call/MSCI EAFE/MXE0009SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/08/2026	01/08/2027	1	38,827	2641.46		885		(412)		(412)	473				(141)		0001
Written Call/MSCI EAFE/MXE0210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2027	1	6,196	2827.35		172		(142)		(142)	30				(25)		0001
Written Call/MSCI EAFE/MXE0210S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	276,489	2667.83		9,926		(4,901)		(4,901)	5,025				(1,146)		0001
Written Call/MSCI EAFE/MXE0009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/22/2026	01/22/2027	1	120,274	2688.07		2,899		(1,548)		(1,548)	1,351				(452)		0001
Written Call/MSCI EAFE/MXE000A5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/22/2026	06/22/2027	1	76,925	2828.19		2,346		(2,397)		(2,397)	(51)				(380)		0001
Written Call/MSCI EAFE/MXE0210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	359,158	2741.58		11,457		(9,898)		(9,898)	1,559				(1,741)		0001
Written Call/MSCI EAFE/MXE0170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	160,517	2738.21		5,779		(3,427)		(3,427)	2,352				(705)		0001
Written Call/MSCI EAFE/MXE000AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/21/2027	1	185,684	2778.17		5,942		(4,938)		(4,938)	1,004				(876)		0001
Written Call/MSCI EAFE/MXE0170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	106,233	2737.96		3,771		(2,389)		(2,389)	1,382				(478)		0001
Written Call/MSCI EAFE/MXE0170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	43,584	2768.66		1,399		(1,101)		(1,101)	298				(201)		0001
Written Call/MSCI EAFE/MXE0170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	1,092,810	2486.57	22,621			(1,554)		(1,554)	11,672				(2,062)		0001
Written Call/MSCI EAFE/MXE0009SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/22/2025	09/22/2026	1	1,287,016	2480.86	28,958			(3,045)		(3,045)	12,935				(3,087)		0001
Written Call/MSCI EAFE/MXE0137SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	1,547,000	2411.78	33,261			(1,595)		(1,595)	13,405				(2,496)		0001
Written Call/MSCI EAFE/MXE0170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	1,240,934	2468.65	26,680			(2,566)		(2,566)	13,006				(2,717)		0001
Written Call/MSCI EAFE/MXE0009SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	11/20/2026	1	1,014,777	2450.93	29,936			(4,950)		(4,950)	10,356				(3,176)		0001
Written Call/MSCI EAFE/MXE0009SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	10/08/2026	1	1,049,734	2523.2	25,194			(3,713)		(3,713)	12,158				(2,747)		0001
Written Call/MSCI EAFE/MXE0170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	1,028,328	2543.62	25,400			(8,065)		(8,065)	12,657				(3,415)		0001
Written Call/MSCI EAFE/MXE0402S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TWEFA76	11/07/2025	11/06/2026	1	1,078,240	2497.46	28,681			(5,732)		(5,732)	11,213				(3,205)		0001
Written Call/MSCI EAFE/MXE000AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2026	03/22/2027	1	2,289,595	2556.55	87,463			(30,147)		(30,147)	57,316				(9,754)		0001
Written Call/MSCI EAFE/MXE0210S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	1,604,505	2752.13	42,198			(29,480)		(29,480)	12,718				(6,271)		0001
Written Call/MSCI EAFE/MXE0009SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/08/2026	01/08/2027	1	1,273,173	2641.46	29,028			(13,511)		(13,511)	15,517				(4,617)		0001
Written Call/MSCI EAFE/MXE0210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2027	1	1,316,804	2827.35	36,607			(30,155)		(30,155)	6,452				(5,305)		0001
Written Call/MSCI EAFE/MXE0210S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	1,679,511	2667.83	60,294			(29,773)		(29,773)	30,522				(6,964)		0001
Written Call/MSCI EAFE/MXE0009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/22/2026	01/22/2027	1	1,267,726	2688.07	30,552			(16,313)		(16,313)	14,239				(4,762)		0001
Written Call/MSCI EAFE/MXE000A5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/22/2026	06/22/2027	1	1,254,075	2828.19	38,249			(39,079)		(39,079)	(830)				(6,201)		0001
Written Call/MSCI EAFE/MXE0210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	1,943,842	2741.58	62,009			(53,571)		(53,571)	8,438				(9,422)		0001
Written Call/MSCI EAFE/MXE0170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	2,268,483	2738.21	81,665			(48,430)		(48,430)	33,236				(9,970)		0001
Written Call/MSCI EAFE/MXE000AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/21/2027	1	1,523,316	2778.17	48,746			(40,506)		(40,506)	8,240				(7,187)		0001
Written Call/MSCI EAFE/MXE0170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	1,845,767	2737.96	65,525			(41,515)		(41,515)	24,010				(8,311)		0001

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Written Call/MSCI EAFE/MXE0170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	1,762,416	2768.66		56,574		(44,542)		(44,542)	12,032				(8,134)		0001
Written Call/S&P 500 INDEX/SPXB211$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	2,046,000	80		75,702		(61,056)		(61,056)	3,000				(23,316)		0001
Written Call/S&P 500 INDEX/SPX140I$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	1,775,000	80		62,125		(51,737)		(51,737)	11,547				(20,137)		0001
Written Call/S&P 500 INDEX/SPXA21Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	818,000	80		27,976		(22,800)		(22,800)	1,164				(9,203)		0001
Written Call/S&P 500 INDEX/SPXA21X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	1,083,000	80		36,497		(29,267)		(29,267)	1,564				(12,138)		0001
Written Call/S&P 500 INDEX/SPX140V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/08/2031	1	1,333,000	80		48,121		(37,157)		(37,157)	3,227				(15,066)		0001
Written Call/S&P 500 INDEX/SPXB211$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	1	2,434,000	80		88,354		(77,268)		(77,268)	3,901				(27,839)		0001
Written Call/S&P 500 INDEX/SPXB213$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	1	1,466,000	80		45,739		(39,941)		(39,941)	9,255				(16,838)		0001
Written Call/S&P 500 INDEX/SPXB217$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2031	1	1,614,000	80		52,616		(45,370)		(45,370)	10,594				(18,829)		0001
Written Call/S&P 500 INDEX/SPXB215$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	877,000	80		32,449		(28,312)		(28,312)	1,022				(10,151)		0001
Written Call/S&P 500 INDEX/SPXB218$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	1,811,000	80		65,558		(51,336)		(51,336)	11,945				(21,201)		0001
Written Call/S&P 500 INDEX/SPXB216$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/21/2031	1	803,000	80		31,156		(25,076)		(25,076)	5,889				(9,328)		0001
Written Call/S&P 500 INDEX/SPXB214$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/22/2031	1	1,582,000	80		56,794		(42,363)		(42,363)	10,098				(18,236)		0001
Written Call/S&P 500 INDEX/SPXB219$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2026	01/22/2032	1	4,318,000	80		157,175		(123,732)		(123,732)	33,443				(50,941)		0001
Written Call/S&P 500 INDEX/SPXB21B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2032	1	1,622,000	80		64,393		(44,498)		(44,498)	19,895				(19,351)		0001
Written Call/S&P 500 INDEX/SPXB21A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/20/2032	1	935,000	80		33,754		(26,746)		(26,746)	7,008				(11,109)		0001
Written Call/S&P 500 INDEX/SPXP13A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/22/2026	04/22/2032	1	1,402,000	80		48,930		(47,639)		(47,639)	1,291				(16,906)		0001
Written Call/S&P 500 INDEX/SPXB21I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2032	1	2,994,000	80		93,413		(97,413)		(97,413)	(4,000)				(36,501)		0001
Written Call/S&P 500 INDEX/SPXB21HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2026	05/07/2032	1	4,176,000	80		157,018		(135,545)		(135,545)	21,473				(50,534)		0001
Written Call/S&P 500 INDEX/SPXB21N$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2032	1	1,750,000	80		62,650		(57,983)		(57,983)	4,667				(21,404)		0001
Written Call/S&P 500 INDEX/SPXP13F$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/22/2026	05/21/2032	1	2,512,000	80		84,654		(93,048)		(93,048)	(8,393)				(30,498)		0001
Written Call/S&P 500 INDEX/SPXB21E$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2032	1	2,128,000	80		79,800		(59,231)		(59,231)	20,569				(25,576)		0001
Written Call/S&P 500 INDEX/SPXD05RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	09/25/2026	1	99,037,500	.6600		139,080		(41,013)		(41,013)	98,067				(241,759)		0001
Written Call/S&P 500 INDEX/SPXO13RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/15/2026	07/23/2026	1	99,037,500	.6300		53,438		(1,673)		(1,673)	51,765				(124,304)		0001
Written Call/S&P 500 INDEX/SPXD05RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	11/20/2026	1	76,450,000	.6700		123,970		(56,282)		(56,282)	67,688				(239,259)		0001
Written Call/S&P 500 INDEX/SPXD05RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	08/25/2026	1	94,659,000	.6450		107,870		(16,221)		(16,221)	91,650				(185,387)		0001
Written Call/S&P 500 INDEX/SPXD05RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	12/18/2026	1	83,400,000	.6750		143,760		(73,430)		(73,430)	70,330				(285,422)		0001
Written Call/S&P 500 INDEX/SPXD05RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	10/20/2026	1	99,037,500	.6650		149,340		(55,800)		(55,800)	93,540				(274,304)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/MSCI EAFE/MXE0009SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2027	1	76,394	2543.62	3,209			(2,030)		(2,030)	893				(459)		0001
Written Call/MSCI EAFE/MXE0170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	122,320	2522.25	5,529			(2,970)		(2,970)	1,159				(701)		0001
Written Call/MSCI EAFE/MXE0170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	6,453	2556.55		349		(205)		(205)	144				(42)		0001
Written Call/MSCI EAFE/MXE0170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/21/2028	1	544,252	2737.96		28,410		(22,951)		(22,951)	5,459				(3,662)		0001
Written Call/MSCI EAFE/MXE000ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/22/2026	06/22/2028	1	75,703	2828.19		3,634		(3,751)		(3,751)	(117)				(533)		0001
Written Call/MSCI EAFE/MXE000AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/22/2028	1	62,449	2778.17		3,060		(2,832)		(2,832)	228				(430)		0001
Written Call/MSCI EAFE/MXE0210SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2028	1	156,545	2741.58		7,718		(7,222)		(7,222)	495				(1,091)		0001
Written Call/S&P 500 INDEX/SPXB215SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	645,000	90	11,675			(2,672)		(2,672)	7,586				(1,917)		0001
Written Call/RTY Index/RTY0000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/22/2026	05/22/2028	1	16,429	2582.3		1,056		(855)		(855)	201				(113)		0001
Written Call/RTY Index/RTY0000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	04/22/2026	04/21/2028	1	181,492	2506.84		12,632		(8,389)		(8,389)	4,243				(1,221)		0001
Written Call/S&P 500 INDEX/SPXE053SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	113,600,000	4000		18,151,576		(19,453,107)		(19,453,107)	(1,301,531)				(1,359,824)		0001
Written Call/S&P 500 INDEX/SPX261Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/06/2032	1	57,300,000	5000		1,659,408		(1,314,708)		(1,314,708)	344,700				(678,480)		0001
Written Call/S&P 500 INDEX/SPX261Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/06/2032	1	45,840,000	4000		7,669,605		(7,926,671)		(7,926,671)	(257,066)				(542,784)		0001
Written Call/S&P 500 INDEX/SPXD052$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2026	02/20/2032	1	74,000,000	5000		2,233,616		(1,744,933)		(1,744,933)	488,683				(879,213)		0001
Written Call/S&P 500 INDEX/SPXE051$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	94,950,000	5000		3,034,032		(2,245,083)		(2,245,083)	788,949				(1,132,769)		0001
Written Call/S&P 500 INDEX/SPXD052$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2026	02/20/2032	1	59,200,000	4000		9,849,844		(10,183,255)		(10,183,255)	(333,411)				(703,371)		0001
Written Call/S&P 500 INDEX/SPXE053$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	142,000,000	5000		4,649,932		(3,365,445)		(3,365,445)	1,284,487				(1,699,780)		0001
Written Call/S&P 500 INDEX/SPXE053$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/23/2026	03/22/2032	1	19,000,000	5000		618,640		(450,306)		(450,306)	168,334				(227,435)		0001
Written Call/S&P 500 INDEX/SPXE053$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/23/2026	03/22/2032	1	15,200,000	4000		2,439,600		(2,602,881)		(2,602,881)	(163,281)				(181,948)		0001
Written Call/S&P 500 INDEX/SPXE051$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	75,960,000	4000		12,459,909		(13,035,619)		(13,035,619)	(575,711)				(906,215)		0001
Written Call/S&P 500 INDEX/SPXE058SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2026	05/07/2032	1	196,500,000	5000		4,903,854		(4,677,191)		(4,677,191)	226,663				(2,377,880)		0001
Written Call/S&P 500 INDEX/SPXE055SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2032	1	175,200,000	4000		28,614,978		(29,922,063)		(29,922,063)	(1,307,085)				(2,105,697)		0001
Written Call/S&P 500 INDEX/SPXE059SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2032	1	197,500,000	5000		4,570,545		(4,712,421)		(4,712,421)	(141,876)				(2,397,794)		0001
Written Call/S&P 500 INDEX/SPXE059SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2032	1	158,000,000	4000		26,562,170		(26,815,155)		(26,815,155)	(252,985)				(1,918,235)		0001
Written Call/S&P 500 INDEX/SPXE05CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2026	06/08/2032	1	260,000,000	5000		6,096,480		(6,217,827)		(6,217,827)	(121,347)				(3,169,763)		0001
Written Call/S&P 500 INDEX/SPXE05CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2026	06/22/2032	1	225,000,000	5000		5,197,050		(5,387,535)		(5,387,535)	(190,485)				(2,751,898)		0001
Written Call/S&P 500 INDEX/SPXE05CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2026	06/22/2032	1	180,000,000	4000		30,289,050		(30,414,935)		(30,414,935)	(125,885)				(2,201,519)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXF17D8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2032	1	126,320,000	4000		21,157,337		(21,608,682)		(21,608,682)	(451,345)				(1,523,248)		0001
Written Call/S&P 500 INDEX/SPXE058SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2026	05/07/2032	1	157,200,000	4000		26,526,714		(26,737,725)		(26,737,725)	(211,011)				(1,902,304)		0001
Written Call/S&P 500 INDEX/SPXE05C8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2026	06/08/2032	1	208,000,000	4000		34,868,080		(35,215,891)		(35,215,891)	(347,811)				(2,535,810)		0001
Written Call/S&P 500 INDEX/SPXE055SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2032	1	219,000,000	5000		6,726,804		(5,198,622)		(5,198,622)	1,528,182				(2,632,122)		0001
Written Call/S&P 500 INDEX/SPXF17D8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2032	1	157,900,000	5000		4,345,408		(3,584,229)		(3,584,229)	761,179				(1,904,060)		0001
0649999999. Subtotal - written options - hedging other - call options and warrants										320,459,324	386,764,600		(473,268,229)	XXX	(483,883,723)	55,238,959		8,566,873		(91,780,391)	XXX	XXX
0709999999. Subtotal - written options - hedging other										320,459,324	386,764,600		(473,268,229)	XXX	(483,883,723)	55,238,959		8,566,873		(91,780,391)	XXX	XXX
0779999999. Subtotal - written options - replications														XXX							XXX	XXX
0849999999. Subtotal - written options - income generation														XXX							XXX	XXX
0919999999. Subtotal - written options - other														XXX							XXX	XXX
0929999999. Total written options - call options and warrants										320,459,324	386,764,600		(473,268,229)	XXX	(483,883,723)	55,238,959		8,566,873		(91,780,391)	XXX	XXX
0939999999. Total written options - put options														XXX							XXX	XXX
0949999999. Total written options - caps														XXX							XXX	XXX
0959999999. Total written options - floors														XXX							XXX	XXX
0969999999. Total written options - collars														XXX							XXX	XXX
0979999999. Total written options - other														XXX							XXX	XXX
0989999999. Total written options										320,459,324	386,764,600		(473,268,229)	XXX	(483,883,723)	55,238,959		8,566,873		(91,780,391)	XXX	XXX
Interest Rate Swap/Rec:USD Fixed 4.22/Pay:USD SOFR	2303 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/20/2026	07/12/2028		1,000,000,000	4.22/SOFR			(1,161,682)			(10,903,521)					7,133,751		100/100
Interest Rate Swap/Rec:USD Fixed 4.15/Pay:USD SOFR	SAFA 2302	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/07/2026	03/13/2028		750,000,000	4.15/SOFR			94,503			(2,968,186)					4,895,307		100/100
Interest Rate Swap/Rec:USD Fixed 1.65/Pay:USD SOFR	SAFA 2008	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/07/2026	05/13/2030		150,000,000	1.65/SOFR			12,810			(896,112)					1,475,658		100/100
Interest Rate Swap/Rec:USD Fixed 5.58/Pay:USD SOFR	FABNIA048	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2026	01/09/2029		750,000,000	5.58/SOFR			204,415			(571,521)					5,966,515		100/100
Interest Rate Swap/Rec:USD Fixed 1.47/Pay:USD SOFR	linked to 2007	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2026	05/04/2028		100,000,000	1.47/SOFR			8,886			(125,510)					679,444		100/100
Interest Rate Swap/Rec:USD Fixed 5.75/Pay:USD SOFR	FABNIA084	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/23/2026	06/24/2029		977,838,332	5.75/SOFR			71,135			1,604,539					8,448,972		100/100
Interest Rate Swap/Rec:USD Fixed 5.34/Pay:USD SOFR	FABNIA049	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/11/2024	01/15/2027		300,000,000	5.34/SOFR			74,148			(206,996)					1,107,570		100/100
Interest Rate Swap/Rec:USD Fixed 3.91/Pay:USD SOFR	SAFA 2602	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/08/2026	01/27/2031		2,200,000,000	3.91/SOFR			102,002			(16,050,251)					23,543,138		100/100
Interest Rate Swap/Rec:USD Fixed 4.83/Pay:USD SOFR	SAFA 2304	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2026	09/28/2028		725,000,000	4.83/SOFR			203,403			(689,980)					5,436,672		100/100
Interest Rate Swap/Rec:USD Fixed 5.54/Pay:USD SOFR	FABNIA115	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2026	08/22/2035		600,000,000	5.54/SOFR			106,317			2,570,312					9,075,029		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 2.55/Pay:USD SOFR	FABNIA001	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/15/2026	11/19/2030		162,500,000	2.55/SOFR			17,558			47,951					1,702,722		100/100
Interest Rate Swap/Rec:USD Fixed 1.65/Pay:USD SOFR	linked to FABNIA2002	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/16/2026	04/02/2030		75,000,000	1.65/SOFR			5,731			(30,820)					727,046		100/100
Interest Rate Swap/Rec:USD Fixed 5.58/Pay:USD SOFR	FABNIA087	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/16/2026	01/21/2032		100,000,000	5.58/SOFR			12,839			53,323					1,179,447		100/100
Interest Rate Swap/Rec:USD Fixed 5.32/Pay:USD SOFR	FABNIA096	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/23/2026	06/24/2029		490,106,426	5.32/SOFR			35,034			802,807					4,234,744		100/100
Interest Rate Swap/Rec:USD Fixed 5.34/Pay:USD SOFR	FABNIA049	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	01/11/2024	01/15/2027		250,000,000	5.34/SOFR			47,095			(188,048)					922,975		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD SOFR	2201 SAFA	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	02/04/2022	02/02/2027		300,000,000	1.99/SOFR			(3,091,915)	(976,309)		(4,574,496)		814,341			1,156,577		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD SOFR	2202 SAFA	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	03/30/2022	03/29/2029		175,000,000	2.94/SOFR			(1,297,341)			(8,088,923)					1,450,481		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD SOFR	2203 SAFA	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	03/30/2022	03/29/2029		20,000,000	2.94/SOFR			(148,268)			(924,448)					165,769		100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD SOFR	2301 SAFA	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	02/03/2023	02/02/2028		250,000,000	3.84/SOFR			(260,237)			(2,243,140)					1,578,429		100/100
Interest Rate Swap/Rec:USD Fixed 5.56/Pay:USD SOFR	FABNIA056	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	03/12/2024	08/22/2032		1,001,507,201	5.56/SOFR			(34,437)			(8,293,524)					12,418,976		100/100
Interest Rate Swap/Rec:USD Fixed 5.52/Pay:USD SOFR	FABNIA057	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	03/21/2024	03/25/2027		1,000,000,000	5.52/SOFR			2,938,123			2,173,133					4,284,408		100/100
Interest Rate Swap/Rec:USD Fixed 3.78/Pay:USD SOFR	2505 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	04/04/2025	04/03/2030		1,350,000,000	3.78/SOFR			(2,137,262)			(24,243,125)					13,091,595		100/100
Interest Rate Swap/Rec:USD Fixed 4.52/Pay:USD SOFR	2501 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	11/14/2025	01/07/2030		700,000,000	4.52/SOFR			(1,120,537)			(12,051,340)					6,572,201		100/100
Interest Rate Swap/Rec:USD Fixed 2.72/Pay:USD SOFR	FABNIA032	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	01/06/2022	01/07/2029		450,000,000	2.72/SOFR			(4,999,120)			(26,968,153)					3,576,033		100/100
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD SOFR	ACRA Floating rate hedges IRS SOFFR Sep 2026	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	07/08/2022	09/15/2026		127,000,000	2.90/SOFR			(484,760)			(220,083)					291,657		100/100
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD SOFR	ACRA Floating rate hedges IRS SOFFR Aug 2026	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	07/08/2022	08/15/2026		37,000,000	2.90/SOFR			(131,904)			(38,646)					65,676		100/100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD SOFR	ACRA Floating rate hedges IRS SOFFR July 2026	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	07/08/2022	07/15/2026		104,000,000	2.84/SOFR			(425,300)			(35,198)					105,414		100/100
Interest Rate Swap/Rec:USD Fixed 3.21/Pay:USD SOFR	FABNIA036	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	03/03/2022	03/08/2027		239,895,000	3.21/SOFR			(2,526,945)	(1,060,251)		(3,845,588)		764,564			994,676		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD SOFR	FABNIA023, FABNIA025	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/15/2022	08/19/2028		625,000,000	1.99/SOFR			(1,747,457)			(10,872,279)					4,571,188		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 2.67/Pay:USD SOFR	FABNIA015, FABNIA020	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	06/09/2031		600,000,000	2.67/SOFR			(1,825,307)			(22,094,675)					6,671,345		100/100
Interest Rate Swap/Rec:USD Fixed 1.73/Pay:USD SOFR	FABNIA027	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/16/2022	10/02/2026		528,155,000	1.73/SOFR			(1,395,307)			(876,293)					1,340,135		100/100
Interest Rate Swap/Rec:USD Fixed 2.65/Pay:USD SOFR	FABNIA028	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/16/2022	10/04/2031		448,387,000	2.65/SOFR			(1,332,388)			(17,933,477)					5,144,619		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD SOFR	ACRA Floating rate hedges IRS SOFFR July 2027	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/07/2022	07/15/2027		250,000,000	2.76/SOFR			(1,128,568)			(3,064,991)					1,275,426		100/100
Interest Rate Swap/Rec:USD Fixed 2.81/Pay:USD SOFR	ACRA Floating rate hedges IRS SOFFR July 2027	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/08/2022	07/15/2027		5,000,000	2.81/SOFR			(21,226)			(58,649)					25,509		100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD SOFR	ACRA Floating rate hedges IRS SOFFR July 2026	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/11/2022	07/15/2026		180,000,000	2.79/SOFR			(782,252)			(60,634)					182,447		100/100
Interest Rate Swap/Rec:USD Fixed 4.95/Pay:USD SOFR	FABNIA081	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/10/2025	01/07/2027		1,100,000,000	4.95/SOFR			2,940,082			1,517,502					3,978,622		100/100
Interest Rate Swap/Rec:USD Fixed 3.48/Pay:USD SOFR	2409 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2025	06/10/2031		500,000,000	3.48/SOFR						(5,771,956)					5,560,994		100/100
Interest Rate Swap/Rec:USD Fixed 3.56/Pay:USD SOFR	2412 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2025	06/28/2032		200,000,000	3.56/SOFR						(2,276,694)					2,449,490		100/100
Interest Rate Swap/Rec:USD Fixed 4.07/Pay:USD SOFR	2509 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/14/2025	11/12/2032		650,000,000	4.07/SOFR			(545,412)			(13,688,096)					8,206,068		100/100
Interest Rate Swap/Rec:USD Fixed 4.00/Pay:USD SOFR	2508 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/14/2025	03/12/2032		575,000,000	4.00/SOFR			(598,119)			(11,830,921)					6,866,442		100/100
Interest Rate Swap/Rec:USD Fixed 4.16/Pay:USD SOFR	2409 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/14/2024	06/10/2027		500,000,000	4.16/SOFR			1,282,365			1,066,361					2,430,541		100/100
Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD SOFR	2411 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/28/2024	06/26/2027		400,000,000	4.19/SOFR			1,091,262			998,275					1,989,011		100/100
Interest Rate Swap/Rec:USD Fixed 4.18/Pay:USD SOFR	2412 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/28/2024	06/26/2027		200,000,000	4.18/SOFR			538,089			484,412					994,505		100/100
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD SOFR	2413 SAFA	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/09/2024	07/29/2032		300,000,000	4.44/SOFR			(230,589)			(5,745,946)					3,700,148		100/100
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD SOFR	2413 SAFA	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/09/2024	07/29/2032		300,000,000	4.44/SOFR			(238,130)			(5,828,173)					3,700,148		100/100
Interest Rate Swap/Rec:USD Fixed 3.53/Pay:USD SOFR	2411 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2025	06/26/2031		400,000,000	3.53/SOFR						(3,845,406)					4,468,458		100/100
Interest Rate Swap/Rec:USD Fixed 3.73/Pay:USD SOFR	2507 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/14/2025	08/13/2027		325,000,000	3.73/SOFR			(445,096)			(2,064,112)					1,720,158		100/100
Interest Rate Swap/Rec:USD Fixed 3.71/Pay:USD SOFR	2510 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/14/2025	11/12/2027		750,000,000	3.71/SOFR			(1,149,697)			(6,193,960)					4,389,043		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 4.83/Pay:USD SOFR	linked to FHLB2305	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2026	09/28/2028		300,000,000	4.83/SOFR			24,790			(393,930)					2,249,657		100/100
Interest Rate Swap/Rec:USD Fixed 2.45/Pay:USD SOFR	linked to FABNDE020	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2026	08/20/2027		310,816,000	2.45/SOFR			32,412			(406,884)					1,659,104		100/100
Interest Rate Swap/Rec:USD Fixed 2.45/Pay:USD SOFR	linked to FABNDE021	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2026	08/20/2027		100,000,000	2.45/SOFR			10,428			(130,908)					533,790		100/100
Interest Rate Swap/Rec:USD Fixed 3.85/Pay:USD TSFR3M	ACRA 2A rates hedge-floating assets to fixed	D1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2026	01/15/2036		250,000,000	3.85/TSFR3M			193,683			(2,080,375)					3,863,023		100/100
Interest Rate Swap/Rec:USD Fixed 5.03/Pay:USD SOFR	FABNIA110	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/20/2026	07/17/2030		850,000,000	5.03/SOFR			(101,974)			(7,624,352)					8,552,237		100/100
Interest Rate Swap/Rec:USD Fixed 3.52/Pay:USD TSFR3M	Float to Fixed Asset Hedge 6YR Trade	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/10/2024	11/28/2030		500,000,000	3.52/TSFR3M			(548,901)			(6,824,890)					5,253,831		100/100
Interest Rate Swap/Rec:USD Fixed 3.34/Pay:USD TSFR3M	ACRA 2A Float to Fixed Hedge 11/15/2025	D1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/29/2025	11/15/2030		200,000,000	3.34/TSFR3M			(363,908)			(4,184,038)					2,093,041		100/100
Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD TSFR3M	Float to Fixed Asset Hedge 5YR	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/29/2024	07/20/2029		350,000,000	4.30/TSFR3M			1,062,147			4,191,421					3,060,016		100/100
Interest Rate Swap/Rec:USD Fixed 4.22/Pay:USD TSFR3M	Float to Fixed Asset Hedge 7YR	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	05/29/2024	07/15/2031		500,000,000	4.22/TSFR3M			1,319,669			8,210,702					5,614,621		100/100
Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD TSFR3M	Float to Fixed Asset Hedge 5YR 2	Exhibit 5 & 7	Interest Rate	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/29/2024	07/15/2029		300,000,000	4.30/TSFR3M			920,764			3,660,877					2,616,988		100/100
Interest Rate Swap/Rec:USD Fixed 4.32/Pay:USD TSFR3M	Float to Fixed Asset Hedge 5YR 3	Exhibit 5 & 7	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2024	07/20/2029		350,000,000	4.32/TSFR3M			1,097,341			4,346,194					3,060,016		100/100
Interest Rate Swap/Rec:USD Fixed 4.57/Pay:USD TSFR3M	Float to Fixed Asset Hedge 3YR	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/29/2024	07/20/2027		500,000,000	4.57/TSFR3M			2,191,075			3,085,050					2,567,579		100/100
Interest Rate Swap/Rec:USD Fixed 3.58/Pay:USD TSFR3M	Float to Fixed Asset Hedge 4YR	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/09/2024	10/20/2028		500,000,000	3.58/TSFR3M			(290,134)			(3,866,166)					3,799,333		100/100
Interest Rate Swap/Rec:USD Fixed 3.58/Pay:USD TSFR3M	Float to Fixed Asset Hedge 4YR Trade 2	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/25/2028		500,000,000	3.58/TSFR3M			(356,733)			(4,010,865)					3,810,583		100/100
Interest Rate Swap/Rec:USD Fixed 3.60/Pay:USD TSFR1M	Float to Fixed Asset Hedge 3YR Trade	Exhibit 5 & 7	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/11/2024	10/15/2027		750,000,000	3.60/TSFR1M			(235,964)			(3,470,856)					4,264,378		100/100
Interest Rate Swap/Rec:USD Fixed 3.66/Pay:USD TSFR1M	ACRA2A Rate Hedge April 2025	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/15/2029		1,000,000,000	3.66/TSFR1M			(30,670)			(6,379,240)					8,358,409		100/100
Interest Rate Swap/Rec:USD Fixed 3.88/Pay:USD TSFR3M	May 2025 10yr ACRA2 Float-Fix	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2035		500,000,000	3.88/TSFR3M			365,471			(2,417,332)					7,449,602		100/100
Interest Rate Swap/Rec:USD Fixed 3.76/Pay:USD TSFR3M	June 2025 7yr ACRA1 Float-Fix	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/15/2025	06/15/2032		370,000,000	3.76/TSFR3M			111,280			(2,017,663)					4,518,086		100/100
Interest Rate Swap/Rec:USD Fixed 3.74/Pay:USD TSFR1M	May 2025 7yr ACRA2A Float-Fix	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/15/2025	05/15/2032		130,000,000	3.74/TSFR1M			51,679			(769,923)					1,576,093		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 3.38/Pay:USD TSFR3M	ACRA 2A Float to Fixed Hedge 11/15/2025	D1	Interest Rate	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/30/2025	11/15/2030		300,000,000	3.38/TSFR3M			(503,272)			(5,776,384)					3,139,562		100/100
Interest Rate Swap/Rec:USD Fixed 3.36/Pay:USD TSFR1M	ACRA 2A Float to Fixed Hedge 3.357% 11/15/2025	D1	Interest Rate	Bank of Montreal 549300047C63MPGNXE075	10/30/2025	11/15/2030		250,000,000	3.36/TSFR1M			(384,751)			(4,975,642)					2,616,301		100/100
Interest Rate Swap/Rec:USD Fixed 3.36/Pay:USD TSFR1M	ACRA 2A Float to Fixed Hedge 3.3565% 11/15/2025	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/30/2025	11/15/2030		250,000,000	3.36/TSFR1M			(385,379)			(4,950,992)					2,616,301		100/100
Interest Rate Swap/Rec:USD Fixed 3.69/Pay:USD TSFR3M	ACRA 2A Float to Fixed Hedge 3.6935% 12/15/2035	D1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	12/15/2035		200,000,000	3.69/TSFR3M			234			(4,199,106)					3,076,646		100/100
Interest Rate Swap/Rec:USD Fixed 3.69/Pay:USD TSFR3M	ACRA 2A Float to Fixed Hedge 3.687% 11/15/2035	D1	Interest Rate	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/05/2025	11/15/2035		50,000,000	3.69/TSFR3M			(4,706)			(1,053,063)					765,815		100/100
Interest Rate Swap/Rec:USD Fixed 3.86/Pay:USD TSFR3M	ACRA 2A rates hedge-floating assets to fixed	D1	Interest Rate	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	01/28/2026	01/15/2036		250,000,000	3.86/TSFR3M			202,655			(1,969,697)					3,863,023		100/100
Interest Rate Swap/Rec:USD Fixed 3.90/Pay:USD TSFR3M	ACRA rates hedge-floating assets to fixed May 202	D1	Interest Rate	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/15/2026	07/15/2030		500,000,000	3.90/TSFR3M			871,749								5,027,322		100/100
Interest Rate Swap/Rec:USD Fixed 3.91/Pay:USD TSFR3M	ACRA rates hedge-floating assets to fixed May 202	D1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/15/2026	07/15/2030		500,000,000	3.91/TSFR3M			833,474								5,027,322		100/100
Interest Rate Swap/Rec:USD Fixed 3.91/Pay:USD TSFR3M	ACRA rates hedge-floating assets to fixed May 202	D1	Interest Rate	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/15/2026	07/15/2030		500,000,000	3.91/TSFR3M			847,117								5,027,322		100/100
Interest Rate Swap/Rec:USD Fixed 3.66/Pay:USD TSFR3M	Catalina Rate Hedge March 2025	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/03/2028		90,000,000	3.66/TSFR3M			(26,269)			(456,396)					582,696		100/100
Interest Rate Swap/Rec:USD Fixed 3.81/Pay:USD TSFR3M	Floating asset to Fixed for Catalina	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/05/2024	01/15/2030		470,000,000	3.81/TSFR3M			188,525			(972,072)					4,426,458		100/100
Interest Rate Swap/Rec:USD Fixed 3.82/Pay:USD TSFR3M	Floating asset to Fixed for Catalina Trade 2	Exhibit 5 & 7	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2024	11/28/2029		75,000,000	3.82/TSFR3M			29,885			(133,966)					693,135		100/100
Interest Rate Swap/Rec:USD Fixed 3.83/Pay:USD TSFR1M	Floating asset to Fixed for Catalina Trade 3	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/15/2027		380,000,000	3.83/TSFR1M			312,708			(719,959)					2,230,443		100/100
Interest Rate Swap/Rec:USD Fixed 5.38/Pay:USD SOFR	FABNIA083	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/08/2026	01/07/2030		750,000,000	5.38/SOFR			17,389			(5,505,434)					7,041,644		100/100
Interest Rate Swap/Rec:USD Fixed 5.53/Pay:USD SOFR	FABNIA067	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2026	07/11/2031		500,000,000	5.53/SOFR			162,749			1,881,658					5,608,518		100/100
Interest Rate Swap/Rec:USD Fixed 4.72/Pay:USD SOFR	FABNIA076	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2026	10/08/2029		600,000,000	4.72/SOFR			170,015			240,351					5,430,507		100/100
Interest Rate Swap/Rec:USD Fixed 5.13/Pay:USD SOFR	linked to FABNIA126	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2026	06/01/2029		1,000,000,000	5.13/SOFR			123,723			(819,798)					8,548,811		100/100
Interest Rate Swap/Rec:USD Fixed 4.83/Pay:USD SOFR	FABNIA101	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2026	05/09/2028		558,000,000	4.83/SOFR			70,557			(799,832)					3,805,332		100/100
Interest Rate Swap/Rec:USD Fixed 4.83/Pay:USD SOFR	FABNIA119	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2026	05/09/2028		200,000,000	4.83/SOFR			25,289			(286,678)					1,363,918		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 5.35/Pay:USD SOFR	linked to FABNIA066	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/16/2026	07/09/2027		500,000,000	5.35/SOFR			56,417			(626,264)					2,530,634		100/100
Interest Rate Swap/Rec:USD Fixed 5.58/Pay:USD SOFR	FABNIA063	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	05/28/2024	01/09/2029		400,000,000	5.58/SOFR			1,384,660			3,705,975					3,182,141		100/100
Interest Rate Swap/Rec:USD Fixed 3.85/Pay:USD SOFR	SAFA 2414	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	05/15/2026	08/20/2029		800,000,000	3.85/SOFR			226,968			140,778					7,090,800		100/100
Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD SOFR	SAFA 2603 Restrike	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/04/2026	03/30/2033		1,900,000,000	4.30/SOFR			444,504			4,398,510					24,687,983		100/100
Interest Rate Swap/Rec:USD Fixed 4.68/Pay:USD SOFR	SAFA-2406 4.684% 6/10/2030 restrike	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/04/2026	06/10/2030		400,000,000	4.68/SOFR			119,492			(260,065)					3,973,887		100/100
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD SOFR	SAFA-2502 4.391% 1/7/2030 Restrike	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/04/2026	01/30/2030		500,000,000	4.39/SOFR			82,192			(309,578)					4,736,191		100/100
Interest Rate Swap/Rec:USD Fixed 5.32/Pay:USD SOFR	FABN FABNIA079 restrike	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/04/2026	11/13/2031		650,000,000	5.32/SOFR			205,164			385,840					7,535,055		100/100
Interest Rate Swap/Rec:USD Fixed 4.75/Pay:USD SOFR	linked to 2407	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/15/2026	06/10/2032		500,000,000	4.75/SOFR			47,570			891,413					6,098,506		100/100
Interest Rate Swap/Rec:USD Fixed 4.71/Pay:USD SOFR	FABNIA121	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/16/2026	12/11/2030		90,000,000	4.71/SOFR			9,928			(68,538)					949,495		100/100
Interest Rate Swap/Rec:USD Fixed 4.71/Pay:USD SOFR	FABNIA120	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/16/2026	11/11/2030		90,000,000	4.71/SOFR			9,928			(71,141)					940,690		100/100
Interest Rate Swap/Rec:USD Fixed 5.18/Pay:USD SOFR	FABNIA070	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/23/2026	06/24/2029		1,551,730,011	5.18/SOFR			112,130			2,750,119					13,407,659		100/100
Interest Rate Swap/Rec:USD Fixed 4.70/Pay:USD SOFR	2405 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/14/2024	06/12/2028		500,000,000	4.70/SOFR			863,802			624,037					3,494,124		100/100
Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD SOFR	2410 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/28/2024	06/26/2027		200,000,000	4.19/SOFR			544,123			496,192					994,505		100/100
Interest Rate Swap/Rec:USD Fixed 3.62/Pay:USD SOFR	SAFA 2415 Restrike	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/04/2026	10/02/2028		800,000,000	3.62/SOFR			121,495			(1,527,008)					6,013,682		100/100
Interest Rate Swap/Rec:USD Fixed 4.21/Pay:USD SOFR	SAFA 2417 Restrike	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/04/2026	10/30/2028		800,000,000	4.21/SOFR			127,880			(1,406,767)					6,114,882		100/100
Interest Rate Swap/Rec:USD Fixed 3.96/Pay:USD SOFR	FHLB 2506 Restrike	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/04/2026	06/25/2029		1,000,000,000	3.96/SOFR			195,302			(1,609,040)					8,644,422		100/100
Interest Rate Swap/Rec:USD Fixed 4.52/Pay:USD SOFR	SAFA-2501 4.52% 1/7/2030 restrike	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/04/2026	01/07/2030		600,000,000	4.52/SOFR			75,791			(574,802)					5,633,315		100/100
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												(9,394,310)	(2,036,561)	XXX	(267,133,445)		1,578,905			443,764,615	XXX	XXX
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		23,518,850	3.45/1.38			231,107	(1,044,999)		(212,038)		700,843			269,565		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032		8,562,000	2.56/1.35			50,767	(6,784)		(81,154)		244,480			107,627		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		9,134,400	2.65/1.45			53,626	(5,637)		(56,170)		260,779			139,435		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040		6,854,400	3.08/1.83			41,476	(628)		29,420		195,584			129,719		100/100
Currency Swap/Rec:USD 2.71/Pay:EUR 1.06	592688D*3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2020	03/19/2036		13,050,500	2.71/1.06			110,108	768,576		1,082,938		350,421			203,500		100/100
Currency Swap/Rec:USD 4.24/Pay:EUR 2.02	F1000#AD0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2041		16,660,000	4.24/2.02			187,308	664,936		2,488,304		456,363			320,432		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		24,360,000	3.55/1.84			216,171	1,509,908		2,773,626		651,947			471,945		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		36,540,000	3.29/1.56			327,023	2,264,862		3,399,046		977,920			731,113		100/100
Currency Swap/Rec:USD 5.25/Pay:COU 6.05	69313QAA7	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	06/10/2021	06/15/2035		13,951,594	5.25/6.05			(227,377)	(8,621,150)		(8,211,543)		(3,062,795)			208,859		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710@AB6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028		20,000,000	3.44/2.78			86,632	2,566,716		2,021,820		928,497			152,513		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2395174639	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2031		1,541,678	SOFR/3MEUR			12,474	(83,971)		(83,852)		46,292			16,439		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2339006483	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2024	06/22/2029		9,564,656	SOFR/3MEUR			78,171	(523,660)		(512,566)		287,835			82,567		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2320698728	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		10,248,525	SOFR/3MEUR			77,832	(548,143)		(564,694)		308,045			76,241		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	03/20/2029		4,261,704	SOFR/3MEUR			34,063	(237,480)		(234,514)		128,368			35,164		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2420714177	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/27/2024	04/18/2030		3,942,016	SOFR/3MEUR			29,411	(262,984)		(264,961)		120,470			38,436		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2848257130	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	01/15/2033		6,527,000	SOFR/3MEUR			50,349	(442,278)		(472,859)		198,844			83,527		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2848256751	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		6,120,673	SOFR/3MEUR			47,347	(419,023)		(437,521)		186,587			75,253		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2848257304	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	07/15/2033		6,227,400	SOFR/3MEUR			47,413	(421,977)		(475,548)		189,717			82,654		100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.50	XS2848256918	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		3,635,620	7.05/5.50			18,820	(248,896)		(293,203)		110,831			44,700		100/100
Currency Swap/Rec:USD 3.48/Pay:EUR 2.10	XS2370637246	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/09/2024	07/15/2028		4,668,391	3.48/2.10			28,272	(259,231)		(275,399)		140,592			33,370		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2854986515	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/15/2033		10,419,840	SOFR/3MEUR			82,588	(548,204)		(617,614)		312,934			138,299		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	04/25/2031		4,666,360	SOFR/3MEUR			35,080	(246,410)		(265,671)		140,169			51,234		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2084073928	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/08/2024	01/20/2029		2,180,400	SOFR/3MEUR			16,450	(104,609)		(106,427)		65,195			17,449		100/100
Currency Swap/Rec:USD 3.52/Pay:EUR 2.20	XS2373707327	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/12/2024	05/15/2028		2,456,100	3.52/2.20			14,246	(114,535)		(124,449)		73,344			16,823		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2022420496	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028		6,554,400	SOFR/3MEUR			51,394	(300,628)		(307,050)		195,584			44,895		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	02/15/2028		2,474,100	SOFR/3MEUR			18,994	(96,535)		(97,177)		73,344			15,794		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		2,221,800	SOFR/3MEUR			18,130	(63,209)		(62,154)		65,195			17,733		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2084075386	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/28/2024	07/20/2029		4,446,800	SOFR/3MEUR			34,953	(123,218)		(126,010)		130,389			38,878		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2298980942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/06/2024	02/22/2029		3,335,080	SOFR/3MEUR			27,528	(103,859)		(102,130)		98,118			27,156		100/100
Currency Swap/Rec:USD 2.77/Pay:EUR 1.65	XS2296332872	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2028		18,204,450	2.77/1.65			92,835	(646,876)		(806,957)		537,856			137,919		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2296333250	D1	Currency	MIZUHO CAPITAL MARKETS LLC	09/10/2024	04/15/2029		17,090,300	SOFR/3MEUR			135,527	(618,521)		(621,075)		505,259			142,848		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2296333508	D1	Currency	MIZUHO CAPITAL MARKETS LLC	09/10/2024	10/15/2029		7,332,290	SOFR/3MEUR			57,550	(265,366)		(273,358)		216,772			66,557		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2863282880	D1	Currency	Royal Bank of Canada	09/19/2024	10/15/2033		1,556,520	SOFR/3MEUR			13,195	(43,548)		(46,601)		45,628			21,025		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2861759459	D1	Currency	BNP Paribas SA	09/27/2024	07/15/2029		3,355,200	SOFR/3MEUR			27,742	(72,450)		(71,167)		98,759			29,268		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2904847741	D1	Currency	Bank of Montreal	09/27/2024	10/15/2033		3,864,926	SOFR/3MEUR			33,609	(84,712)		(79,102)		112,689			52,207		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2373314942	D1	Currency	Royal Bank of Canada	09/27/2024	06/20/2029		1,342,920	SOFR/3MEUR			11,268	(28,096)		(27,801)		39,195			11,582		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2871502709	D1	Currency	Bank of Montreal	09/27/2024	01/20/2033		1,565,200	SOFR/3MEUR			13,322	(34,780)		(31,587)		45,793			20,051		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2444281856	D1	Currency	BNP Paribas SA	09/27/2024	07/25/2030		2,684,160	SOFR/3MEUR			22,261	(57,955)		(55,384)		78,976			27,080		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2905439837	D1	Currency	Barclays PLC	09/30/2024	10/15/2032		11,460,420	SOFR/3MEUR			98,371	(261,677)		(247,703)		334,449			143,811		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2905440256	D1	Currency	MIZUHO CAPITAL MARKETS LLC	09/30/2024	04/15/2033		9,323,072	SOFR/3MEUR			79,613	(228,266)		(215,619)		272,514			121,533		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2905440686	D1	Currency	BNP Paribas SA	09/30/2024	07/15/2033		8,454,732	SOFR/3MEUR			73,339	(205,453)		(206,901)		247,088			112,217		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 5.25 ...	XS2905440090	D1	Currency	Deutsche Bank AG	09/30/2024	10/15/2032		4,245,360	6.64/5.25			24,392	(96,157)		(146,151)		123,870			53,273		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2331768429	D1	Currency	Credit Agricole SA	10/04/2024	01/20/2029		6,430,178	SOFR/3MEUR			49,594	(266,001)		(273,855)		192,822			51,458		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2305548468	D1	Currency	Credit Agricole SA	10/04/2024	10/15/2029		1,097,300	SOFR/3MEUR			8,626	(45,475)		(47,356)		33,011			9,961		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2907992445	D1	Currency	Citibank NA	10/07/2024	07/15/2032		24,147,200	SOFR/3MEUR			199,801	(987,901)		(1,011,653)		717,142			296,887		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2907992874	D1	Currency	Societe Generale SA	10/07/2024	01/15/2033		20,854,400	SOFR/3MEUR			172,188	(853,187)		(871,414)		619,349			266,877		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2907995547	D1	Currency	BNP Paribas SA	10/07/2024	07/15/2033		26,456,980	SOFR/3MEUR			220,117	(1,077,381)		(1,148,178)		785,596			351,155		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2917066735	D1	Currency	Barclays PLC	10/18/2024	01/14/2034		3,525,925	SOFR/3MEUR			28,080	(187,215)		(214,443)		105,941			48,435		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2925927365	D1	Currency	BNP Paribas SA	10/22/2024	06/24/2033		5,402,000	SOFR/3MEUR			43,447	(310,523)		(331,434)		162,987			71,406		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2925927522	D1	Currency	Societe Generale SA	10/22/2024	09/24/2033		6,481,800	SOFR/3MEUR			52,039	(373,228)		(414,177)		195,584			87,210		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2929409634	D1	Currency	BNP Paribas SA	10/30/2024	05/20/2033		6,382,620	SOFR/3MEUR			51,053	(358,157)		(388,663)		192,324			83,787		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988634056	D1	Currency	Royal Bank of Canada	01/27/2025	10/26/2033		6,749,463	SOFR/3MEUR			45,250	(591,130)		(686,622)		209,438			91,360		100/100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.70 ...	XS2988633835	D1	Currency	Goldman Sachs Group Inc/The	01/27/2025	04/26/2033		3,120,419	6.63/4.70			21,142	(271,677)		(231,399)		96,782			40,767		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.60 ...	XS2990401601	D1	Currency	Deutsche Bank AG	02/03/2025	04/25/2033		3,077,400	6.69/4.60			21,569	(350,114)		(288,587)		97,792			40,197		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2990401866	D1	Currency	Wells Fargo & Co	02/03/2025	10/25/2033		1,539,000	SOFR/3MEUR			9,628	(174,757)		(199,668)		48,896			20,828		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2990402088	D1	Currency	Morgan Stanley	02/03/2025	04/25/2034		11,477,760	SOFR/3MEUR			67,673	(1,318,292)		(1,523,880)		365,090			160,531		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988590761	D1	Currency	BNP Paribas SA	02/05/2025	04/15/2033		9,753,920	SOFR/3MEUR			66,211	(928,498)		(1,042,095)		304,785			127,150		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988590928	D1	Currency	Credit Agricole SA	02/05/2025	10/15/2033		8,023,400	SOFR/3MEUR			53,300	(773,885)		(899,560)		251,000			108,380		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2991887956	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	04/15/2033		3,595,245	SOFR/3MEUR			24,194	(346,396)		(394,887)		112,461			46,867		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2991888178	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2025	10/15/2033		8,008,000	SOFR/3MEUR			52,178	(789,285)		(884,006)		251,000			108,172		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2980877661	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	01/20/2033		10,104,183	SOFR/3MEUR			66,409	(943,836)		(1,066,079)		315,216			129,440		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2980877828	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/18/2025	07/20/2033		5,483,625	SOFR/3MEUR			35,800	(514,524)		(594,053)		171,136			72,853		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2995376253	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/18/2025	07/15/2033		14,187,444	SOFR/3MEUR			93,745	(1,331,196)		(1,549,450)		442,770			188,306		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2995385593	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/18/2025	07/15/2034		10,167,850	SOFR/3MEUR			65,950	(948,720)		(1,179,995)		317,172			144,213		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2989698316	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/21/2025	01/15/2033		30,409,400	SOFR/3MEUR			203,958	(2,723,233)		(3,121,402)		945,323			389,154		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2989698746	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/21/2025	07/15/2033		11,521,400	SOFR/3MEUR			76,601	(1,046,151)		(1,216,000)		358,571			152,920		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3006147873	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/28/2025	07/15/2033		18,738,000	SOFR/3MEUR			118,925	(1,827,083)		(2,121,251)		586,752			248,704		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3006391430	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	10/25/2033		12,873,910	SOFR/3MEUR			82,251	(1,263,442)		(1,473,703)		403,360			174,227		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3006391604	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/28/2025	01/25/2034		15,146,550	SOFR/3MEUR			94,003	(1,476,892)		(1,798,643)		474,291			208,480		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3019793390	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2025	04/15/2034		6,064,800	SOFR/3MEUR			42,699	(333,226)		(454,636)		182,545			84,675		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3019793044	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/10/2025	01/15/2034		4,550,700	SOFR/3MEUR			32,409	(247,819)		(315,788)		136,909			62,523		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3019792665	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	03/10/2025	07/15/2033		4,482,754	SOFR/3MEUR			32,197	(241,503)		(294,051)		134,790			59,498		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3004566009	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2025	01/15/2033		25,848,000	SOFR/3MEUR			190,276	(1,572,110)		(1,790,186)		782,336			330,781		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3004566264	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2025	04/15/2033		18,122,160	SOFR/3MEUR			133,574	(1,071,917)		(1,240,493)		547,635			236,236		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036672700	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		40,851,300	SOFR/3MEUR			331,580	(1,135,744)		(1,231,568)		1,197,952			542,207		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036675711	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		40,851,300	SOFR/3MEUR			331,580	(1,135,744)		(1,231,568)		1,197,952			542,207		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036677923	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		32,681,040	SOFR/3MEUR			265,264	(908,595)		(985,254)		958,362			433,765		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3037637322	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		27,231,750	SOFR/3MEUR			225,994	(759,613)		(853,645)		798,635			374,144		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3037636787	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		23,897,250	SOFR/3MEUR			198,321	(666,599)		(749,117)		700,843			328,330		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3037638304	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		18,450,900	SOFR/3MEUR			153,122	(514,676)		(578,388)		541,116			253,502		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 5.10	XS3054655421	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/02/2025	01/15/2033		3,260,250	6.75/5.10			24,553	(24,451)		(7,010)		93,717			41,722		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3054655777	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/02/2025	07/15/2033		9,582,642	SOFR/3MEUR			85,192	(82,947)		(77,453)		275,774			127,187		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3054655934	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2025	01/15/2034		7,491,990	SOFR/3MEUR			69,309	(48,540)		(35,908)		215,142			102,934		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3067928492	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	05/07/2025	07/21/2033		8,233,100	SOFR/3MEUR			72,398	(50,058)		(38,303)		236,331			109,403		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3067928658	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/07/2025	01/21/2034		6,814,200	SOFR/3MEUR			62,686	(40,828)		(22,243)		195,584			93,724		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3067928146	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	04/21/2033		11,922,750	SOFR/3MEUR			104,384	(73,548)		(60,369)		342,272			155,610		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3046362540	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/13/2025	01/15/2034		15,042,352	SOFR/3MEUR			126,757	(404,310)		(461,565)		440,716			206,671		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3046362896	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2025	04/15/2034		10,134,670	SOFR/3MEUR			87,667	(262,122)		(313,529)		296,636			141,498		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076293136	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	04/15/2034		4,627,670	SOFR/3MEUR			41,846	(56,599)		(46,957)		133,649			64,611		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		1,300,454	SOFR/3MEUR			12,062	(11,141)		(6,345)		37,422			18,157		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3079940386	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	10/15/2033		2,377,200	SOFR/3MEUR			20,679	(22,060)		(32,061)		68,454			32,111		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3079940626	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	04/15/2034		4,355,890	SOFR/3MEUR			38,843	(42,753)		(60,399)		125,500			60,816		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 4.60	XS3086801852	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/02/2025	07/15/2033		5,564,325	6.33/4.60			45,110	(5,385)		68,418		158,912			73,854		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3086802074	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/02/2025	10/15/2033		17,200,248	SOFR/3MEUR			155,086	(28,721)		13,369		491,568			232,341		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3086802660	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	04/15/2034		20,780,760	SOFR/3MEUR			193,435	(12,824)		75,229		593,272			290,137		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076314312	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	10/15/2033		21,066,630	SOFR/3MEUR			198,551	(98,268)		(34,163)		603,866			284,568		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076314585	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	06/06/2025	01/15/2034		20,213,700	SOFR/3MEUR			196,604	(65,757)		16,625		578,603			277,721		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3124351795	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/21/2025	10/15/2033		7,367,850	SOFR/3MEUR			69,767	170,071		210,679		205,363			99,525		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3124351951	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/21/2025	04/15/2034		7,999,380	SOFR/3MEUR			78,519	184,649		248,942		222,966			111,686		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3117287840	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	04/25/2033		2,046,275	SOFR/3MEUR			18,829	46,892		56,043		57,045			26,728		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3117288061	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/22/2025	10/25/2033		9,937,774	SOFR/3MEUR			91,703	221,915		257,552		277,208			134,491		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3133400823	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/31/2025	10/15/2034		10,337,460	SOFR/3MEUR			92,402	(13,632)		(44,019)		295,332			148,897		100/100
Currency Swap/Rec:USD 6.46/Pay:EUR 5.00	XS3133401128	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/15/2033		8,849,520	6.46/5.00			62,623	109,360		102,388		249,370			117,457		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3145351469	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	08/04/2025	04/15/2032		5,497,292	SOFR/3MEUR			50,402	74,965		92,593		154,707			66,181		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3141253396	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2025	07/26/2033		8,952,790	SOFR/3MEUR			85,056	155,505		197,113		251,000			119,081		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3141253636	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/07/2025	01/26/2034		4,877,040	SOFR/3MEUR			46,807	78,521		102,716		136,909			67,140		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3170927175	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/17/2025	10/15/2033		21,442,077	SOFR/3MEUR			(9,714)	774,169		882,268		589,686			289,639		100/100
Currency Swap/Rec:USD 5.77/Pay:EUR 4.50	XS3134523011	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2025	04/28/2034		28,171,200	5.77/4.50			177,249	751,090		371,655		782,336			394,218		100/100
Currency Swap/Rec:USD 5.60/Pay:EUR 4.34	XS3104529048	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	09/24/2025	07/15/2035		24,572,100	5.60/4.34			179,762	579,503		204,880		729,562			369,534		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3183183873	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2025	01/15/2034		12,137,469	SOFR/3MEUR			112,302	272,558		317,876		338,523			166,760		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3183184251	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	04/15/2034		7,506,144	SOFR/3MEUR			70,671	157,554		187,786		209,666			104,799		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3130029187	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/02/2025	11/15/2033		3,943,632	SOFR/3MEUR			36,725	106,155		114,484		110,698			53,580		100/100
Currency Swap/Rec:USD 5.27/Pay:GBP 5.63	BMWGM36	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/23/2025	01/03/2053		26,660,000	5.27/5.63			(44,186)	129,970		246,745		408,354			686,612		100/100
Currency Swap/Rec:USD 5.40/Pay:GBP 5.75	BPY1D93	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	10/23/2025	04/28/2050		26,666,000	5.40/5.75			(43,278)	142,143		230,336		430,719			651,052		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.03/Pay:GBP 6.38	BRJWKJ4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2025	01/03/2050		26,642,600	6.03/6.38			(45,977)	124,284		263,032		450,534			646,169		100/100
Currency Swap/Rec:USD 3.99/Pay:GBP 4.30	B89KPJ0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	09/25/2042		26,640,000	3.99/4.30			(40,821)	101,936		73,007		367,561			536,935		100/100
Currency Swap/Rec:USD 5.88/Pay:GBP 6.25	BGNKK04	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2025	10/20/2048		19,984,500	5.88/6.25			(40,010)	86,509		162,441		302,647			472,109		100/100
Currency Swap/Rec:USD 6.53/Pay:GBP 6.88	B2RK0H3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2025	05/20/2038		13,349,500	6.53/6.88			(16,419)	87,428		64,590		215,017			230,215		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 4.58	05594KAE6	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/10/2025	05/10/2055		57,817,000	6.01/4.58			408,990	701,711		81,367		1,651,533			1,553,531		100/100
Currency Swap/Rec:USD 6.57/Pay:GBP 6.80	G2973*AB8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/31/2050		52,592,924	6.57/6.80			(70,066)	713,633		1,360,489		841,116			1,302,154		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2026	12/31/2050		52,692,677	6.67/6.80			(37,675)	813,385		1,960,385		813,385			1,304,624		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	12/31/2050		52,567,497	6.67/6.80			(37,880)	688,205		1,944,799		688,205			1,301,525		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2326455800	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	01/08/2026	07/15/2029		6,235,960	SOFR/3MEUR			49,911	123,560		122,994		123,560			54,398		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2320767986	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	10/15/2029		8,751,000	SOFR/3MEUR			70,593	182,216		185,005		182,216			79,435		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2320767473	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2026	07/15/2029		14,577,500	SOFR/3MEUR			115,759	296,193		298,877		296,193			127,164		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2360920974	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/09/2026	04/16/2030		1,162,000	SOFR/3MEUR			9,158	19,495		20,146		19,495			11,322		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2309360563	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	01/09/2026	01/18/2029		3,082,480	SOFR/3MEUR			23,195	54,843		55,372		54,843			24,641		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2331769401	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/09/2026	10/20/2029		8,017,800	SOFR/3MEUR			63,947	134,518		140,627		134,518			72,931		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2334573966	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	01/09/2026	10/15/2029		5,525,200	SOFR/3MEUR			44,510	98,303		105,120		98,303			50,154		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2331769153	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/09/2026	01/20/2029		5,810,000	SOFR/3MEUR			45,425	97,477		98,530		97,477			46,495		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2360921600	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/09/2026	01/16/2031		3,224,550	SOFR/3MEUR			25,864	54,100		58,010		54,100			34,394		100/100
Currency Swap/Rec:USD 6.71/Pay:GBP 6.80	G2973*AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/09/2026	12/31/2050		52,465,789	6.71/6.80			(30,031)	586,497		2,031,311		586,497			1,299,006		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2314307682	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2026	07/20/2030		6,702,775	SOFR/3MEUR			52,826	133,374		147,585		133,374			67,508		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2314307096	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/14/2026	10/20/2029		7,459,200	SOFR/3MEUR			57,277	147,171		149,675		147,171			67,850		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2333702749	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2028		12,787,500	SOFR/3MEUR			90,348	219,949		224,153		219,949			79,478		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2322245098	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/16/2026	10/24/2029		3,485,700	SOFR/3MEUR			26,915	58,186		64,249		58,186			31,759		100/100
Currency Swap/Rec:USD 3.35/Pay:EUR 2.10	XS2366819394	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	02/09/2026	10/21/2029		4,465,875	3.35/2.10			20,721	122,543		145,794		122,543			40,639		100/100
Currency Swap/Rec:USD 5.08/Pay:EUR 3.85	BMHFPF1	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	03/02/2026	09/03/2044		21,067,200	5.08/3.85			84,777	468,016		87,662		468,016			449,277		100/100
Currency Swap/Rec:USD 6.03/Pay:EUR 4.75	XS3216167638	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/02/2026	07/30/2033		40,960,500	6.03/4.75			172,909	998,522		458,100		998,522			545,239		100/100
Currency Swap/Rec:USD 3.80/Pay:EUR 2.70	XS2334258857	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	03/11/2026	06/15/2029		1,448,125	3.80/2.70			4,661	19,994		1,543		19,994			12,461		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2334259400	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	03/11/2026	12/15/2029		7,761,950	SOFR/3MEUR			39,083	107,169		107,425		107,169			72,222		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2336489146	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/14/2026	07/15/2031		5,897,000	SOFR/3MEUR			21,195	184,477		203,239		184,477			66,219		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2336489062	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	04/14/2026	10/15/2030		5,897,000	SOFR/3MEUR			20,779	184,477		197,141		184,477			61,112		100/100
Currency Swap/Rec:USD 5.14/Pay:EUR 3.85	BMHFPF1	D1	Currency	SMBC Capital Markets Inc	TVJ8SHLIZLORGWGDTN03	05/08/2026	09/03/2044		8,121,300	5.14/3.85			14,570	220,684		146,820		220,684			173,194		100/100
Currency Swap/Rec:USD 5.30/Pay:EUR 4.00	BV6FYW5	D1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	05/08/2026	01/08/2045		10,832,080	5.30/4.00			19,706	317,617		229,821		317,617			233,203		100/100
Currency Swap/Rec:USD 5.23/Pay:EUR 3.95	BQ9D4B0	D1	Currency	Goldman Sachs Group Inc/The	KD3XUN7O6T14HNAYLU02	05/08/2026	09/22/2043		58,855,000	5.23/3.95			105,344	1,641,128		1,111,016		1,641,128			1,221,900		100/100
Currency Swap/Rec:USD 4.95/Pay:EUR 3.70	478160DF8	D1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	05/11/2026	08/26/2054		7,772,820	4.95/3.70			13,342	210,542		174,179		210,542			206,292		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2335992397	D1	Currency	Bank of Montreal ..	549300O47C63MPGNXE075	05/12/2026	07/15/2031		6,453,150	SOFR/3MEUR			14,090	169,375		189,759		169,375			72,464		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2335992124	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	05/12/2026	10/15/2030		12,322,800	SOFR/3MEUR			26,271	326,502		351,857		326,502			127,704		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2339925773	D1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	05/13/2026	10/25/2030		7,023,600	SOFR/3MEUR			15,276	168,572		157,027		168,572			73,019		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2339926078	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/13/2026	07/25/2031		6,816,415	SOFR/3MEUR			15,146	161,326		174,454		161,326			76,751		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 4.13	FR001400MCE2	D1	Currency	SMBC Capital Markets Inc	TVJ8SHLIZLORGWGDTN03	05/21/2026	02/01/2034		9,619,700	5.56/4.13			15,170	141,277		108,527		141,277			132,575		100/100
Currency Swap/Rec:USD 5.17/Pay:EUR 3.75	XS3266594285	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	05/21/2026	01/12/2036		19,123,500	5.17/3.75			29,655	273,664		260,045		273,664			295,371		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 4.58	05594KAE6	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI	JB0NEPAGQXF4OP29B387	06/03/2026	05/10/2055		9,678,570	6.01/4.58			8,691	151,809		38,884		151,809			260,061		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2339007028	D1	Currency	Bank of Montreal ..	549300O47C63MPGNXE075	06/05/2026	06/22/2031		6,945,000	SOFR/3MEUR			4,632	89,972		99,261		89,972			77,498		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2355605853	D1	Currency	Wells Fargo & Co ..	PBLDOEJDB5FWOLXP3B76	06/05/2026	06/22/2031		1,155,200	SOFR/3MEUR			418	12,695		13,625		12,695			12,891		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2345832807	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	06/05/2026	07/22/2030		4,044,250	SOFR/3MEUR			3,003	45,484		45,463		45,484			40,760		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2345834928	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/05/2026	10/22/2031		18,656,625	SOFR/3MEUR			14,509	233,738		260,914		233,738			215,059		100/100
Currency Swap/Rec:USD 5.15/Pay:GBP 5.50	BPQTGK7	D1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	06/12/2026	10/15/2043		10,678,206	5.15/5.50			(1,652)	101,913		109,643		101,913			222,097		100/100
Currency Swap/Rec:USD 4.38/Pay:EUR 6MEUR ...	L0175#AD4	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	11/18/2016	12/31/2028		31,770,000	4.38/6MEUR			90,249	(2,505,138)		(3,565,170)		977,920			251,508		100/100
Currency Swap/Rec:USD 6.34/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	02/07/2017	02/07/2027		2,989,440	6.34/4.88			16,345	(193,498)		(172,423)		51,825			11,657		100/100
Currency Swap/Rec:USD 8.71/Pay:GBP 6.88	B2RKOH3	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/15/2017	05/20/2038		1,032,960	8.71/6.88			8,807	(23,446)		174,924		21,163			17,814		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.21	48021PA87	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2029		11,264,000	4.10/2.21			102,632	(161,046)		(43,471)		325,973			97,460		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 2.21	48021PA87	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/07/2017	06/27/2029		7,882,000	4.11/2.21			72,100	(115,532)		(39,515)		228,181			68,198		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD NFIX3	Q7724#AK4	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		2,934,000	3.62/NFIX3			1,901	663,195		499,941		31,194			26,985		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		5,882,500	4.00/2.02			58,904	169,977		249,626		162,987			53,729		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	10/18/2017	10/30/2029		5,886,000	4.00/2.02			59,062	173,477		256,195		162,987			53,761		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		5,879,000	4.10/2.12			58,386	166,477		251,299		162,987			54,723		100/100
Currency Swap/Rec:USD 7.14/Pay:EUR 4.88	BJQY826	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	11/07/2017	08/16/2033		11,568,000	7.14/4.88			126,564	301,744		656,010		381,583			154,491		100/100
Currency Swap/Rec:USD 8.83/Pay:GBP 7.00	B2QPOK2	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	11/20/2017	04/07/2038		13,248,000	8.83/7.00			129,450	180,122		2,594,261		294,111			227,330		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 8.67/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	05/20/2038		2,005,800	8.67/6.88			19,088	43,679		417,238		41,245			34,590		100/100
Currency Swap/Rec:USD 4.66/Pay:GBP 3.30	BF42BT2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2017	04/19/2029		5,355,600	4.66/3.30			35,942	54,919		241,313		86,757			44,852		100/100
Currency Swap/Rec:USD 4.68/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/19/2017	04/19/2029		13,346,000	4.68/3.30			89,985	93,413		579,423		216,860			111,770		100/100
Currency Swap/Rec:USD 6.23/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2017	02/07/2027		4,004,400	6.23/4.88			26,833	27,951		53,588		63,973			15,615		100/100
Currency Swap/Rec:USD 6.33/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2018	03/07/2032		6,795,500	6.33/4.88			50,205	212,059		715,673		117,113			81,052		100/100
Currency Swap/Rec:USD 3.95/Pay:GBP 2.63	BD0XQG7	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/18/2018	12/30/2028		6,937,000	3.95/2.63			50,923	308,109		512,107		107,513			54,887		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2018	03/07/2032		6,969,500	6.51/4.88			61,718	410,810		971,415		116,185			83,127		100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030		2,860,000	4.31/2.90			22,927	207,586		347,840		43,003			27,532		100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030		2,860,000	4.31/2.90			22,927	207,586		347,840		43,003			27,532		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		5,716,400	4.46/3.02			46,714	411,571		931,380		86,007			74,036		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		4,287,300	4.46/3.02			35,036	308,678		698,535		64,505			55,527		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		11,436,000	4.62/3.11			98,067	826,343		2,620,582		172,014			195,712		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		2,859,000	4.62/3.11			24,517	206,586		655,145		43,003			48,928		100/100
Currency Swap/Rec:USD 6.09/Pay:GBP 4.63	BMNB2M9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2018	05/23/2029		9,880,500	6.09/4.63			81,700	653,404		1,001,452		152,221			84,110		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2018	03/07/2032		11,299,200	6.45/4.88			99,940	806,146		1,705,071		183,525			134,769		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BD0XQG7	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/05/2018	12/30/2028		11,209,600	3.96/2.63			84,224	598,632		941,551		171,854			88,692		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.63	BD0XQG7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2018	12/30/2028		15,185,500	3.91/2.63			107,575	592,724		1,051,060		236,090			120,151		100/100
Currency Swap/Rec:USD 4.64/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/13/2018	04/19/2029		6,948,000	4.64/3.30			50,267	317,641		564,017		107,469			58,188		100/100
Currency Swap/Rec:USD 4.73/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/21/2018	04/19/2029		6,977,000	4.73/3.30			53,997	348,034		609,597		107,532			58,431		100/100
Currency Swap/Rec:USD 8.73/Pay:GBP 6.63	B54SDZ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	12/16/2039		1,790,750	8.73/6.63			20,288	124,336		534,754		39,016			32,863		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	02/07/2027		2,479,500	6.51/4.88			21,869	94,212		113,818		37,768			9,669		100/100
Currency Swap/Rec:USD 8.95/Pay:GBP 6.88	B2RK0H3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	05/20/2038		1,377,500	8.95/6.88			16,373	79,436		373,740		26,824			23,755		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BD0XQG7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/02/2018	12/30/2028		6,886,500	3.96/2.63			50,360	253,642		461,998		107,327			54,487		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BYXR3S4	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/09/2018	02/07/2027		1,386,700	6.45/4.88			12,034	61,684		73,930		20,890			5,407		100/100
Currency Swap/Rec:USD 8.85/Pay:GBP 6.88	B2RK0H3	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2018	05/20/2038		1,109,600	8.85/6.88			12,901	72,832		301,859		21,468			19,135		100/100
Currency Swap/Rec:USD 5.50/Pay:GBP 4.00	B89QR81	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2018	12/11/2029		4,156,500	5.50/4.00			33,755	197,312		382,086		66,101			38,613		100/100
Currency Swap/Rec:USD 9.78/Pay:GBP 8.00	BYZMS04	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/20/2018	11/23/2026		3,783,510	9.78/8.00			43,124	208,861		233,366		52,300			11,965		100/100
Currency Swap/Rec:USD 6.48/Pay:GBP 4.88	BYXR3S4	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/20/2018	02/07/2027		4,484,160	6.48/4.88			40,692	244,117		281,134		66,712			17,486		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		14,139,000	4.08/2.61			112,498	876,928		2,743,207		215,017			223,557		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		7,069,500	4.08/2.61			56,249	438,464		1,371,603		107,509			111,779		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BL2764076	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		9,694,975	6.09/3.44			135,888	283,506		808,747		266,199			157,169		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2018	06/30/2042		7,568,881	4.45/4.12			21,033	629,806		309,200		230,130			151,429		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2018	06/30/2042		7,568,881	4.45/4.12			21,033	629,806		309,200		230,130			151,429		100/100
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033		2,965,490	4.10/3.75			9,002	246,549		172,200		82,641			38,540		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G7898#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030		6,577,500	4.20/2.74			46,635	(53,536)		342,472		107,509			67,772		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G7898#AB5	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/27/2018	09/27/2033		19,740,000	4.34/2.87			140,927	(153,108)		1,886,669		322,526			265,745		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G8287#AA4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030		9,208,500	4.20/2.74			65,289	(74,950)		479,460		150,512			94,881		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G8287#AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/27/2018	09/27/2033		17,108,000	4.34/2.87			122,137	(132,693)		1,635,113		279,522			230,313		100/100
Currency Swap/Rec:USD 8.66/Pay:GBP 6.63	B54SDZ0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2018	12/16/2039		3,945,000	8.66/6.63			37,207	23,366		931,995		92,426			72,397		100/100
Currency Swap/Rec:USD 7.65/Pay:GBP 5.88	3147540	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	04/05/2033		2,626,000	7.65/5.88			23,577	(7,122)		269,673		51,779			34,163		100/100
Currency Swap/Rec:USD 8.89/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	05/20/2038		3,151,200	8.89/6.88			31,390	(11,591)		647,711		61,609			54,343		100/100
Currency Swap/Rec:USD 6.56/Pay:GBP 4.88	BK3F528	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2018	03/07/2032		19,537,500	6.56/4.88			145,939	(306,294)		1,422,414		349,422			233,029		100/100
Currency Swap/Rec:USD 4.27/Pay:NZD NFIX3	Q7724#AM0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030		19,758,000	4.27/NFIX3			48,776	2,726,964		1,730,430		233,958			208,574		100/100
Currency Swap/Rec:USD 4.68/Pay:EUR 2.06	N7891*AF9	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/21/2018	12/30/2028		3,523,500	4.68/2.06			46,231	95,986		183,027		97,792			27,879		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		17,161,300	4.67/3.21			120,588	(79,393)		1,756,674		279,522			235,569		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G66556AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2018	01/10/2031		11,901,600	4.40/2.97			82,416	(34,265)		720,776		193,515			126,715		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		9,020,848	4.91/1.16	(17,716)		183,094	2,793,145		3,228,634		236,988			93,575		100/100
Currency Swap/Rec:USD 5.25/Pay:JPY 1.49	001055AW2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/18/2033		11,754,230	5.25/1.49			244,925	3,635,150		4,799,313		308,963			158,865		100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2018	10/18/2038		4,898,032	5.51/1.75	(11,805)		103,656	1,515,082		2,421,231		128,734			85,924		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	N8505*AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/24/2018	01/24/2031		5,701,500	4.29/1.83			68,310	(11,023)		229,905		162,987			60,959		100/100
Currency Swap/Rec:USD 4.32/Pay:GBP 2.89	G1746#AC0	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2019	03/19/2034		10,264,000	4.32/2.89			66,251	(345,657)		748,298		172,014			142,622		100/100
Currency Swap/Rec:USD 4.49/Pay:GBP 2.99	G1746#AD8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2019	03/19/2039		10,256,000	4.49/2.99			69,571	(353,657)		1,494,893		172,014			182,934		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		22,304,833	4.29/3.88			54,242	1,149,766		319,567		704,450			361,592		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		26,022,305	4.34/3.94			62,026	1,341,394		306,086		821,858			460,240		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		24,860,031	4.40/2.37			248,884	(297,365)		1,500,315		717,778			597,399		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		11,411,504	4.52/2.50			113,645	(136,499)		667,053		329,482			274,224		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		2,067,985	4.27/2.22			20,959	(24,736)		127,838		59,708			49,695		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	F2977#AA3	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029		22,442,000	5.13/2.70			260,261	(408,092)		110,568		651,947			188,405		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	G4378*AH2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		32,587,500	4.23/2.92			200,964	(567,680)		4,090,665		537,543			541,747		100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034		11,160,000	3.77/1.64			113,656	(265,046)		352,003		325,973			157,203		100/100
Currency Swap/Rec:USD 4.01/Pay:GBP 2.71	G6655@AC0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2019	06/26/2039		18,990,000	4.01/2.71			108,549	(903,108)		2,285,455		322,526			342,311		100/100
Currency Swap/Rec:USD 8.05/Pay:GBP 6.34	BH57VG7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2019	12/19/2043		10,499,500	8.05/6.34			70,611	(508,020)		2,060,369		178,464			219,501		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2019	08/12/2031		33,855,000	3.96/1.70			368,294	(420,138)		877,023		977,920			383,046		100/100
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	07/23/2019	09/05/2029		16,731,000	3.98/1.55			196,362	(406,569)		72,671		488,960			149,326		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031		8,013,608	3.75/1.15			118,139	2,797,714		2,851,745		198,485			90,717		100/100
Currency Swap/Rec:USD 3.73/Pay:JPY 1.15	219350BM6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2019	08/14/2031		18,900	3.73/1.15			276	6,598		6,704		468			214		100/100
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039		3,024,003	4.30/1.51			49,086	1,055,741		1,310,632		74,900			54,780		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.76	G9000#AB6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2040		1,213,800	3.91/2.76			5,282	(112,407)		87,757		21,502			22,343		100/100
Currency Swap/Rec:USD 4.15/Pay:GBP 2.89	G9000#AC4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2045		12,142,000	4.15/2.89			58,409	(1,120,072)		1,541,234		215,017			261,539		100/100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2050		36,408,000	3.97/2.79			162,513	(3,378,215)		2,740,756		645,051			883,628		100/100
Currency Swap/Rec:USD 3.82/Pay:JPY 1.11	BHNG1F5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	09/05/2019	09/13/2049		9,342,302	3.82/1.11			142,391	3,191,484		4,518,448		234,063			225,099		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	BKRT2K3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		4,400,000	3.02/0.88			45,646	(170,018)		(5,133)		130,389			50,444		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	BJLBK93	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2049		9,900,000	4.11/1.88			103,525	(382,541)		1,373,344		293,376			238,789		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AD7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		9,560,271	3.43/2.55			36,517	(339,706)		238,301		174,117			175,714		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		19,200,000	4.20/3.02			97,491	(693,108)		3,436,891		322,526			475,375		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688C82	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		17,760,000	3.22/1.30			165,348	(520,074)		304,563		521,557			256,737		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	10/29/2019	11/01/2049		5,554,500	3.61/1.70			50,911	(158,581)		586,679		162,137			134,220		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		23,095,800	3.46/2.61			84,423	(775,929)		1,090,244		387,031			338,003		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		28,237,000	3.84/2.81			126,452	(939,558)		4,050,557		473,038			608,495		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		3,255,000	3.01/1.15			28,890	(172,514)		(79,734)		97,792			39,454		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		5,204,800	3.00/2.19			20,187	(100,029)		167,275		86,007			63,087		100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	L0175*AB2	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	02/18/2020	03/31/2027		5,397,500	5.64/3.53			48,792	(315,023)		(294,567)		162,987			23,383		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		5,407,500	3.00/1.10			49,449	(305,023)		(201,027)		162,987			53,310		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936@AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032		6,490,200	3.13/1.25			58,283	(364,828)		(171,593)		195,584			78,759		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency.....	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035	.....	9,378,400	3.08/1.70	.....	.....	65,263	238,363	.....	290,532	.....	260,779	.....	.....	143,285	.....	100/100 .....
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040	.....	12,907,400	3.46/1.98	.....	.....	96,449	339,849	.....	685,637	.....	358,571	.....	.....	244,411	.....	100/100 .....
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	G7304*AJ0	D1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036	.....	13,060,000	3.68/2.93	.....	.....	44,665	(202,072)	.....	839,042	.....	215,017	.....	.....	201,978	.....	100/100 .....
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031	.....	11,690,000	2.78/1.37	.....	.....	81,704	264,954	.....	244,666	.....	325,973	.....	.....	125,249	.....	100/100 .....
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035	.....	29,441,760	4.14/2.55	.....	.....	240,433	993,396	.....	1,578,792	.....	811,674	.....	.....	452,450	.....	100/100 .....
Currency Swap/Rec:USD 2.72/Pay:NZD NFIX3 ...	Q3793#AC7	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/24/2020	03/23/2036	.....	29,958,100	2.72/NFIX3	.....	.....	(159,217)	5,546,948	.....	(1,492,349)	.....	335,340	.....	.....	467,408	.....	100/100 .....
Currency Swap/Rec:USD 3.73/Pay:AUD 4.06	Q9469*AB3	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/28/2021	04/15/2036	.....	32,214,000	3.73/4.06	.....	.....	21,125	3,141,617	.....	3,829,260	.....	(1,049,965)	.....	.....	504,229	.....	100/100 .....
Currency Swap/Rec:USD 2.93/Pay:EUR 1.24	L8367#AG8	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2021	07/23/2031	.....	18,138,000	2.93/1.24	.....	.....	155,614	1,000,431	.....	1,180,169	.....	488,960	.....	.....	204,118	.....	100/100 .....
Currency Swap/Rec:USD 3.10/Pay:GBP 2.47	G9000#AE0	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036	.....	22,671,688	3.10/2.47	.....	.....	86,439	1,397,114	.....	2,106,550	.....	344,923	.....	.....	359,354	.....	100/100 .....
Currency Swap/Rec:USD 3.55/Pay:GBP 2.75	G9000#AF7	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036	.....	10,599,750	3.55/2.75	.....	.....	50,087	653,196	.....	1,497,908	.....	161,263	.....	.....	168,010	.....	100/100 .....
Currency Swap/Rec:USD 3.88/Pay:GBP 2.96	G9000#AG5	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2041	.....	14,137,000	3.88/2.96	.....	.....	76,454	874,928	.....	2,617,352	.....	215,017	.....	.....	274,236	.....	100/100 .....
Currency Swap/Rec:USD 3.99/Pay:GBP 2.99	G9000#AH3	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2046	.....	10,599,750	3.99/2.99	.....	.....	61,713	653,196	.....	2,400,385	.....	161,263	.....	.....	237,342	.....	100/100 .....
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029	.....	12,188,000	3.03/1.42	.....	.....	101,090	762,954	.....	778,569	.....	325,973	.....	.....	104,874	.....	100/100 .....
Currency Swap/Rec:USD 2.94/Pay:GBP 2.34	G1320*AB0	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031	.....	18,180,500	2.94/2.34	.....	.....	62,566	939,807	.....	1,483,188	.....	279,522	.....	.....	207,998	.....	100/100 .....
Currency Swap/Rec:USD 2.94/Pay:EUR 1.33	G1320*AF1	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031	.....	9,566,400	2.94/1.33	.....	.....	78,260	426,363	.....	497,268	.....	260,779	.....	.....	109,447	.....	100/100 .....
Currency Swap/Rec:USD 2.77/Pay:GBP 2.02	G6655@AD8	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/30/2021	09/23/2036	.....	26,275,100	2.77/2.02	.....	.....	105,375	1,077,164	.....	3,057,090	.....	408,533	.....	.....	420,424	.....	100/100 .....
Currency Swap/Rec:USD 3.66/Pay:EUR 2.07	E5444#AJ3	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/04/2021	10/01/2031	.....	4,675,118	3.66/2.07	.....	.....	37,891	162,705	.....	196,396	.....	128,746	.....	.....	53,599	.....	100/100 .....
Currency Swap/Rec:USD 3.80/Pay:EUR 2.13	BM9VCW3	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2021	07/25/2032	.....	316,707	3.80/2.13	.....	.....	2,623	4,541	.....	8,769	.....	8,749	.....	.....	3,903	.....	100/100 .....
Currency Swap/Rec:USD 3.82/Pay:EUR 2.13	BM9VCW3	D1	Currency.....	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2021	07/25/2032	.....	211,193	3.82/2.13	.....	.....	1,762	3,140	.....	5,991	.....	5,868	.....	.....	2,602	.....	100/100 .....
Currency Swap/Rec:USD 3.81/Pay:EUR 2.13	BM9VCW3	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	10/19/2021	07/25/2032	.....	634,380	3.81/2.13	.....	.....	5,282	11,337	.....	19,513	.....	17,568	.....	.....	7,817	.....	100/100 .....
Currency Swap/Rec:USD 2.92/Pay:EUR 1.27	F9731#AJ6	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/21/2021	11/30/2031	.....	17,462,250	2.92/1.27	.....	.....	144,602	324,681	.....	538,868	.....	488,960	.....	.....	203,304	.....	100/100 .....
Currency Swap/Rec:USD 6.23/Pay:GBP 5.63	BJK0PN0	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/27/2021	03/24/2031	.....	1,098,720	6.23/5.63	.....	.....	4,005	40,719	.....	74,868	.....	18,115	.....	.....	11,953	.....	100/100 .....
Currency Swap/Rec:USD 5.10/Pay:EUR 3.38	BN721T5	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2021	07/13/2029	.....	4,249,700	5.10/3.38	.....	.....	36,970	97,480	.....	110,571	.....	121,741	.....	.....	37,038	.....	100/100 .....
Currency Swap/Rec:USD 3.63/Pay:EUR 1.88	BDGHWM1	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2021	08/06/2037	.....	11,437,000	3.63/1.88	.....	.....	98,569	21,225	.....	500,220	.....	334,189	.....	.....	190,604	.....	100/100 .....
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043	.....	54,756,508	3.70/2.90	.....	.....	225,701	696,749	.....	5,699,350	.....	877,219	.....	.....	1,120,893	.....	100/100 .....
Currency Swap/Rec:USD 3.34/Pay:AUD 4.18	Q8059@AC7	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	03/15/2052	.....	6,527,700	3.34/4.18	.....	.....	(19,962)	297,904	.....	(18,343)	.....	(224,993)	.....	.....	165,545	.....	100/100 .....
Currency Swap/Rec:USD 3.34/Pay:EUR 1.52	L8749#AD4	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/23/2021	07/30/2049	.....	12,633,374	3.34/1.52	.....	.....	113,452	(202,276)	.....	542,231	.....	366,220	.....	.....	303,587	.....	100/100 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.07/Pay:EUR 1.48	G4936@AD4	D1	Currency	Canadian Imperial Bank of Comm	12/02/2021	03/02/2037		26,091,200	3.07/1.48			201,830	(186,406)		603,831		749,739			426,323		100/100
Currency Swap/Rec:USD 3.38/Pay:GBP 2.75	BD5GP42	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/28/2022	06/28/2033		2,012,550	3.38/2.75			1,434	24,150		122,145		23,707			26,624		100/100
Currency Swap/Rec:USD 2.37/Pay:EUR 0.75	BKKDGZ5	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	02/18/2022	07/13/2026		12,480,600	2.37/0.75			98,991	(86,951)		(88,035)		358,695			11,777		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2934534038	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	11/26/2024	04/20/2033		10,920,000	SOFR/3MEUR			72,884	(962,048)		(1,081,313)		339,012			142,494		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2934530713	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	11/26/2024	10/20/2032		13,045,285	SOFR/3MEUR			89,220	(1,156,047)		(1,279,598)		405,185			163,877		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2934536249	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	11/26/2024	07/20/2033		6,720,640	SOFR/3MEUR			45,000	(591,389)		(689,826)		208,623			89,288		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3025439095	D1	Currency	Bank of Montreal	54930047C63MPGNXE075	03/26/2025	07/15/2033		4,528,440	SOFR/3MEUR			33,305	(270,079)		(312,804)		136,909			60,105		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3025439251	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/26/2025	01/15/2034		13,965,280	SOFR/3MEUR			102,310	(830,155)		(1,009,223)		422,136			191,873		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3093412016	D1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	07/09/2025	10/15/2033		9,371,200	SOFR/3MEUR			88,286	231,163		285,075		260,779			126,586		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3093412446	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	07/09/2025	04/15/2034		5,268,150	SOFR/3MEUR			(73,562)	126,879		170,810		146,688			73,553		100/100
Currency Swap/Rec:USD 4.43/Pay:EUR 2.82	BMC4B33	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	02/14/2022	04/07/2032		4,524,800	4.43/2.82			36,555	(39,622)		(12,671)		139,739			54,370		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.53	BJH8G56	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	02/14/2022	04/30/2030		2,262,000	4.14/2.53			17,677	(22,749)		(17,761)		65,756			22,150		100/100
Currency Swap/Rec:USD 3.30/Pay:EUR 1.75	BKWGSS9	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	02/14/2022	07/08/2030		3,394,800	3.30/1.75			25,249	(34,244)		(22,477)		95,526			34,052		100/100
Currency Swap/Rec:USD 3.43/Pay:EUR 1.88	BMTCQR9	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	02/14/2022	06/17/2030		3,393,000	3.43/1.88			24,800	(35,753)		(27,785)		95,955			33,790		100/100
Currency Swap/Rec:USD 3.70/Pay:EUR 2.00	BMFHS49	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	02/16/2022	08/22/2026		5,687,000	3.70/2.00			46,232	(25,310)		(23,376)		163,487			10,835		100/100
Currency Swap/Rec:USD 3.37/Pay:EUR 1.90	F3152*AJ3	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/02/2022	07/10/2032		27,695,000	3.37/1.90			189,748	(867,615)		(762,238)		814,934			340,121		100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 2.23	F3152*AL8	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	03/02/2022	07/10/2037		16,629,000	3.63/2.23			107,243	(508,569)		(306,951)		488,960			276,207		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041		2,616,000	2.56/1.47			17,864	(178,700)		(178,774)		349,880			51,060		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMorgan Chase & Co	8I5DZWZKVSZI1NJHU748	10/31/2022	09/21/2041		2,578,500	2.58/1.47			17,690	(205,363)		(221,460)		365,474			50,328		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2057851839	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		1,483,939	SOFR/3MEUR			26,913	(57,901)		(57,410)		218,663			5,225		100/100
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		2,640,480	3.15/1.80			26,092	(101,531)		(105,842)		258,672			9,297		100/100
Currency Swap/Rec:USD 5.37/Pay:GBP 5.63	7748927	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	08/30/2023	01/23/2034		3,822,300	5.37/5.63			(11,104)	(161,073)		(177,616)		66,670			52,592		100/100
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028		18,526,753	5.44/5.25			11,014	845,805		492,369		848,367			137,825		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2334258188	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	10/05/2023	06/15/2029		4,205,600	SOFR/3MEUR			32,793	(364,418)		(357,647)		130,389			36,188		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2305385739	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		3,963,750	SOFR/3MEUR			31,675	(320,642)		(317,768)		122,240			26,549		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS1861235817	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027		4,735,360	SOFR/3MEUR			38,361	(383,061)		(382,408)		146,036			21,068		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS1861236039	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	10/10/2023	01/15/2028		1,677,644	SOFR/3MEUR			13,518	(127,513)		(124,204)		51,504			10,427		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2355094231	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	11/03/2023	08/18/2029		10,698,000	SOFR/3MEUR			89,247	(727,046)		(694,172)		325,973			94,739		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2355094827	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		10,710,000	SOFR/3MEUR			87,706	(715,046)		(709,986)		325,973			102,182		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS1655107552	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	07/15/2027		1,668,450	SOFR/3MEUR			14,175	(45,307)		(43,692)		48,896			8,512		100/100
Currency Swap/Rec:USD 3.68/Pay:EUR 2.00	XS2353414092	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2024	05/15/2027		4,822,200	3.68/2.00			35,992	(319,071)		(312,611)		146,688			22,541		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2115127768	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/29/2024	07/15/2029		6,982,290	SOFR/3MEUR			56,009	(215,489)		(218,566)		205,363			60,909		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2114941409	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	10/15/2028		2,769,250	SOFR/3MEUR			22,470	(87,012)		(86,961)		81,493			20,980		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/04/2024	10/20/2028		4,224,713	SOFR/3MEUR			33,608	(145,368)		(142,669)		124,685			32,102		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2298981320	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	08/22/2029		8,830,696	SOFR/3MEUR			72,489	(254,501)		(269,028)		259,214			78,339		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2930114355	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/12/2024	01/15/2033		10,625,000	SOFR/3MEUR			75,609	(800,046)		(913,890)		325,973			135,970		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2930114512	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/12/2024	07/15/2033		7,434,000	SOFR/3MEUR			53,555	(563,532)		(640,965)		228,181			98,669		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2930114785	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	11/12/2024	10/15/2033		9,558,900	SOFR/3MEUR			67,761	(723,641)		(857,745)		293,376			129,122		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988521444	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	07/20/2033		10,517,000	SOFR/3MEUR			70,402	(908,046)		(1,049,552)		325,973			139,725		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988521105	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/27/2025	04/20/2033		7,359,100	SOFR/3MEUR			49,757	(638,432)		(725,212)		228,181			96,028		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3029439661	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	10/15/2033		29,022,000	SOFR/3MEUR			240,971	(968,746)		(1,019,823)		855,680			392,029		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3085111543	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/30/2025	07/15/2033		13,918,905	SOFR/3MEUR			123,480	(116,764)		(95,369)		400,458			184,741		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3085111899	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	01/15/2034		15,966,860	SOFR/3MEUR			145,225	(148,167)		(124,076)		459,786			219,373		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		53,892,000	6.79/6.88			(27,324)	843,713		1,692,420		860,069			808,134		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		53,836,000	6.78/6.88			(30,484)	787,713		1,598,125		860,069			807,294		100/100
Currency Swap/Rec:USD 6.76/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		26,940,000	6.76/6.88			(16,543)	415,856		790,267		430,034			403,977		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		134,780,000	6.75/6.88			(87,061)	2,159,282		3,921,229		2,150,171			2,021,084		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3133401474	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	01/15/2035		17,474,715	SOFR/3MEUR			162,164	211,471		259,637		492,546			255,494		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3133401631	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	04/15/2035		14,839,812	SOFR/3MEUR			141,526	152,915		212,163		419,039			220,076		100/100
Currency Swap/Rec:USD 5.20/Pay:EUR 3.85	BMHFPF1	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/23/2025	09/03/2044		34,800,000	5.20/3.85			232,361	513,460		261,990		959,833			742,142		100/100
Currency Swap/Rec:USD 5.36/Pay:EUR 4.00	BV6FYW5	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	01/08/2045		11,601,000	5.36/4.00			78,411	175,500		142,766		326,564			249,757		100/100
Currency Swap/Rec:USD 5.91/Pay:EUR 4.50	BNHTQV3	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	10/23/2025	08/20/2042		34,818,000	5.91/4.50			234,434	585,522		343,269		1,053,076			699,631		100/100
Currency Swap/Rec:USD 5.30/Pay:EUR 3.95	BQ9D4B0	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/23/2025	09/22/2043		11,604,000	5.30/3.95			78,226	180,672		107,601		330,578			240,913		100/100
Currency Swap/Rec:USD 4.94/Pay:GBP 5.25	B7KPHK2	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/24/2025	07/15/2042		7,977,600	4.94/5.25			(12,153)	20,357		40,064		129,010			159,811		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3047445617	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/24/2025	10/15/2033		21,162,960	SOFR/3MEUR			183,306	369,376		275,279		593,272			285,869		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	04/15/2028		10,149,498	SOFR/3MEUR			87,562	175,433		171,130		284,575			67,981		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3047445708	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2025	01/15/2034		15,132,000	SOFR/3MEUR			133,597	279,440		236,627		423,765			207,902		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2025	05/31/2034		278,760,000	6.37/5.00			1,937,129	4,558,896		1,901,074		7,823,362			3,923,315		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	05/31/2034		278,256,000	6.38/5.00			1,941,280	4,054,896		1,439,396		7,823,362			3,916,221		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/17/2025	05/31/2034		278,280,000	6.38/5.00			1,939,252	4,078,896		1,633,986		7,823,362			3,916,559		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 5.00	L0187*AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2025	05/31/2034		278,280,000	6.36/5.00			1,908,471	4,078,896		1,401,049		7,823,362			3,916,559		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 5.00	L0187*AA0	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/18/2025	05/31/2034		55,665,600	6.33/5.00			375,004	825,379		152,576		1,564,672			783,447		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/19/2025	05/31/2034		277,344,000	6.37/5.00			1,893,191	3,142,896		386,693		7,823,362			3,903,386		100/100
Currency Swap/Rec:USD 6.32/Pay:GBP 6.50	YU9059038	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	05/08/2064		4,021,500	6.32/6.50			(3,630)	42,540		262,913		63,997			123,759		100/100
Currency Swap/Rec:USD 5.96/Pay:EUR 4.58	05594KAE6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2026	05/10/2055		6,466,280	5.96/4.58			6,352	114,420		69,048		114,420			173,748		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.42	G9006@AL0	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/13/2016	05/04/2036		36,128,000	4.14/2.42			300,760	(432,147)		749,808		1,043,115			566,993		100/100
Currency Swap/Rec:USD 8.80/Pay:GBP 6.88	B2RKOH3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/20/2038		1,118,560	8.80/6.88			12,990	83,221		305,697		21,326			19,290		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	02/07/2027		1,398,200	6.41/4.88			12,145	73,292		83,525		20,805			5,452		100/100
Currency Swap/Rec:USD 9.82/Pay:GBP 8.00	BYZMSO4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	11/23/2026		4,457,920	9.82/8.00			50,700	221,117		244,605		62,272			14,097		100/100
Currency Swap/Rec:USD 8.97/Pay:GBP 6.88	B2RKOH3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	05/20/2038		2,786,200	8.97/6.88			34,457	196,435		795,313		53,240			48,049		100/100
Currency Swap/Rec:USD 4.80/Pay:GBP 3.29	G7304*AE1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2018	08/30/2030		12,682,000	4.80/3.29			82,889	(580,072)		201,085		215,017			129,485		100/100
Currency Swap/Rec:USD 6.29/Pay:GBP 4.63	BMNB2M9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2018	05/23/2029		10,504,000	6.29/4.63			79,827	(91,599)		381,514		177,034			89,417		100/100
Currency Swap/Rec:USD 5.04/Pay:EUR 3.38	BN721T5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/29/2021	07/13/2029		3,908,688	5.04/3.38			32,674	75,355		79,085		112,442			34,066		100/100
Currency Swap/Rec:USD 5.36/Pay:GBP 3.82	L0808#AE7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2017	04/01/2032		20,397,891	5.36/3.82			128,859	(1,360,196)		78,352		414,755			244,751		100/100
Currency Swap/Rec:USD 4.50/Pay:EUR 2.76	G7605#AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2036		32,138,100	4.50/2.76			287,320	1,290,476		2,045,231		880,128			515,954		100/100
Currency Swap/Rec:USD 4.42/Pay:GBP 3.12	G6076#AA3	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/18/2017	12/31/2042		23,012,172	4.42/3.12			143,183	(182,012)		2,541,410		383,258			467,593		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045		5,260,800	4.71/3.34			33,925	(44,029)		819,443		86,007			116,208		100/100
Currency Swap/Rec:USD 5.08/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2017	08/05/2027		1,229,171	5.08/2.75			14,247	(89,081)		(80,833)		57,613			6,442		100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		5,834,724	5.10/2.75	(1)		68,119	(426,971)		(393,247)		274,266			30,578		100/100
Currency Swap/Rec:USD 5.12/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		5,834,724	5.12/2.75			68,641	(426,970)		(392,386)		274,266			30,578		100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2017	08/05/2027		1,229,171	5.10/2.75			14,350	(89,081)		(80,663)		57,613			6,442		100/100
Currency Swap/Rec:USD 5.66/Pay:EUR 3.91	L5124@AA3	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/06/2022	09/30/2042		8,468,000	5.66/3.91			56,046	(672,037)		(545,633)		260,779			170,746		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/20/2023	05/12/2030		2,489,800	6.79/7.16			(10,248)	(162,614)		(204,811)		43,003			24,485		100/100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/20/2023	05/12/2033		3,735,900	7.01/7.32			(14,473)	(242,722)		(317,599)		64,505			48,965		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/20/2023	05/12/2035		3,735,000	7.16/7.44			(14,050)	(243,622)		(312,814)		64,505			55,623		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		5,531,789	6.55/6.30			9,792	243,023		(67,194)		176,112			96,522		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2339006483	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/23/2024	06/22/2029		2,708,000	SOFR/3MEUR			22,132	(147,829)		(145,121)		81,054			23,377		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2406902259	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2024	04/15/2029		740,860	SOFR/3MEUR			5,959	(36,085)		(35,822)		22,239			6,192		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2112473553	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2024	04/20/2029		3,449,028	SOFR/3MEUR			25,707	(195,562)		(200,935)		103,986			28,899		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2373314942	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2024	03/20/2029		4,911,300	SOFR/3MEUR			39,001	(230,455)		(238,033)		147,356			40,524		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2403120343	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	10/15/2029		1,638,900	SOFR/3MEUR			12,945	(74,817)		(76,311)		48,874			14,877		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2022420496	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028		12,016,400	SOFR/3MEUR			94,222	(551,151)		(562,925)		358,571			82,308		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		920,936	SOFR/3MEUR			7,468	(26,200)		(25,763)		27,023			7,350		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2112473470	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	07/20/2029		4,829,370	SOFR/3MEUR			37,968	(140,525)		(144,696)		141,798			42,223		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2296466480	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/30/2024	08/15/2029		4,489,470	SOFR/3MEUR			32,376	(254,315)		(269,448)		137,745			39,706		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2366713050	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/31/2024	01/15/2030		4,351,600	SOFR/3MEUR			32,802	(219,020)		(231,172)		131,142			40,983		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2905507427	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/20/2032		9,783,000	SOFR/3MEUR			75,431	(499,541)		(534,585)		293,376			122,896		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2905507930	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2024	04/20/2033		11,963,600	SOFR/3MEUR			92,663	(603,951)		(661,080)		358,571			156,112		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2905508151	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/01/2024	10/20/2033		14,131,000	SOFR/3MEUR			109,661	(721,560)		(814,287)		423,765			191,060		100/100
Currency Swap/Rec:JPY TONAR/Pay:USD SOFR	FABNIA088	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/24/2030		97,402,597	TONAR/SOFR			(1,716,102)	(5,140,327)		(6,065,494)		(3,510,938)			141,759,960		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3237160562	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	01/15/2034		17,904,726	SOFR/3MEUR			163,260	321,580		340,052		501,673			245,998		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2360920974	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/09/2026	04/16/2030		6,972,000	SOFR/3MEUR			54,967	116,972		120,878		116,972			67,930		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2345834332	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/05/2026	04/22/2031		19,494,000	SOFR/3MEUR			14,719	214,235		229,942		214,235			213,851		100/100
Currency Swap/Rec:USD 7.39/Pay:GBP 7.63	4055028	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/08/2026	06/15/2030		3,340,000	7.39/7.63			(519)	27,507		9,651		27,507			33,239		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.96	48021PA*9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2027		10,134,000	3.96/1.96			98,045	(148,541)		(108,409)		293,376			50,461		100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	L0175*AB2	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027		10,795,000	5.64/3.53			98,123	(630,046)		(589,134)		325,973			46,765		100/100
Currency Swap/Rec:USD 2.77/Pay:EUR 1.45	L9619@AA7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		7,630,350	2.77/1.45			50,804	204,070		173,842		211,883			96,041		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		5,861,500	3.08/1.70			40,790	148,977		181,583		162,987			89,553		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		5,867,000	3.46/1.98			43,840	154,477		311,653		162,987			111,096		100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	G7304*AJ0	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036		39,180,000	3.68/2.93			133,996	(606,215)		2,517,126		645,051			605,934		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB@5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		21,042,000	2.78/1.37			147,067	476,917		440,400		586,752			225,449		100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.62	03063#AD6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/30/2020	01/07/2031		11,697,000	3.07/1.62			84,807	271,954		262,316		325,973			124,424		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.16/Pay:EUR 1.65	03063#AE4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2020	01/07/2033		17,547,000	3.16/1.65			132,371	409,431		531,179		488,960			224,176		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035		11,824,000	4.14/2.55			96,560	398,954		634,053		325,973			181,707		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FABNIA002	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027		132,230,000	1.75/2.17			(282,513)	392,061		(223,081)		(2,146,944)			592,186		100/100
Currency Swap/Rec:EUR 0.63/Pay:USD SOFR	FABNIA006	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2021	01/12/2028		613,150,000	0.63/SOFR			(13,989,488)	(41,897,701)		(71,432,680)		(16,298,671)			3,099,381		100/100
Currency Swap/Rec:NOK 2.73/Pay:USD SOFR	FABNIA012	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/13/2021	04/16/2031		117,205,813	2.73/SOFR			(1,566,950)	(16,151,820)		(29,672,092)		1,797,425			10,951,324		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029		24,376,000	3.03/1.42			202,180	1,525,908		1,557,137		651,947			209,748		100/100
Currency Swap/Rec:USD 2.23/Pay:NZD NFIX3	Q9582*AC3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029		6,832,000	2.23/NFIX3			(37,295)	1,154,988		649,334		77,986			54,556		100/100
Currency Swap/Rec:EUR 2.86/Pay:USD SOFR	FA4	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2030		29,325,000	2.86/SOFR			(835,756)	(762,385)		(4,363,961)		(814,934)			264,316		100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.57	F9731#AK3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/21/2021	11/30/2036		11,637,000	3.25/1.57			97,798	211,954		608,655		325,973			187,888		100/100
Currency Swap/Rec:USD 3.69/Pay:EUR 2.01	N2319#AD7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/05/2021	12/01/2028		5,762,000	3.69/2.01			48,002	49,477		67,825		162,987			44,861		100/100
Currency Swap/Rec:GBP 5.15/Pay:USD SOFR	FABNIA059	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/25/2024	07/28/2027		379,200,000	5.15/SOFR			1,288,492	18,623,022		18,999,295		(6,422,816)			1,556,471		100/100
Currency Swap/Rec:CAD 4.09/Pay:USD 5.22	FABNIA103	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2025	05/23/2030		574,341,302	4.09/5.22			(3,338,716)	(10,168,674)		(9,348,811)		(18,726,593)			7,897,979		100/100
Currency Swap/Rec:CAD 4.09/Pay:USD 5.02	FABNIA109	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2025	05/23/2030		329,308,452	4.09/5.02			(1,698,574)	(11,982,452)		(9,349,755)		(10,566,743)			4,442,613		100/100
Currency Swap/Rec:AUD 4.76/Pay:USD SOFR	FABNIA039	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/14/2022	04/21/2027		224,010,000	4.76/SOFR			(1,348,587)	(16,339,378)		(19,212,208)		7,486,595			1,348,515		100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.89	E5444#AH7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2022	10/01/2031		6,054,551	3.16/1.89			29,187	(839,177)		(859,464)		196,688			69,413		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		15,855,000	SOFR/3MEUR			126,638	(1,282,569)		(1,271,074)		488,960			106,197		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1861236112	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2023	04/15/2028		12,233,760	SOFR/3MEUR			94,337	(962,168)		(953,156)		376,499			81,942		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2305241064	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027		2,909,705	SOFR/3MEUR			23,762	(217,330)		(213,863)		89,219			16,701		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2355094231	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2023	08/18/2029		14,067,870	SOFR/3MEUR			117,303	(956,065)		(912,836)		428,655			124,582		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2355094827	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		13,012,650	SOFR/3MEUR			106,522	(868,781)		(862,634)		396,058			124,151		100/100
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR	FABNIA052	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/20/2024	02/23/2027		538,600,000	3MEUR/SOFR			(4,485,774)	32,645,415		32,233,765		(16,283,337)			2,018,747		100/100
Currency Swap/Rec:JPY 1.23/Pay:USD SOFR	FABNIA061	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2024	04/10/2029		58,584,725	1.23/SOFR			(1,137,029)	(3,985,233)		(6,237,151)		(2,074,099)			73,998,835		100/100
Currency Swap/Rec:JPY TONAR/Pay:USD SOFR	FABNIA062	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	04/16/2029		54,775,392	TONAR/SOFR			(1,017,405)	(3,615,333)		(4,334,423)		(1,943,756)			69,542,597		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2360086818	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	10/25/2030		6,128,640	SOFR/3MEUR			42,237	(384,838)		(426,834)		186,901			63,715		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2941197100	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	11/14/2024	01/15/2033		5,274,500	SOFR/3MEUR			34,986	(438,023)		(511,593)		162,987			67,499		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2941197365	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	07/15/2033		5,276,500	SOFR/3MEUR			34,626	(436,023)		(504,181)		162,987			70,033		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2941197522	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2033		5,271,000	SOFR/3MEUR			34,096	(441,523)		(557,198)		162,987			71,201		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:CHF 1.31/Pay:USD SOFR	FABNIA093	Exhibit 5 & 7	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.03/04/2025	.03/18/2030	.....	112,157,918	..... 1.31/SOFR	.....	.....	....(2,052,424)	11,606,044	.....	12,426,478	.....	.....(2,469,489)	.....	.....	964,081	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3029439406	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.04/08/2025	.04/15/2033	.....	 21,679,253	..... SOFR/3MEUR	.....	.....	168,544	.....(1,028,026)	.....	.....(1,067,649)	.....	647,872	.....	.....	282,606	.....	100/100 .....
Currency Swap/Rec:EUR 3.72/Pay:USD 5.16	FABNIA114	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.08/19/2025	.08/22/2032	.....	992,290,000	..... 3.72/5.16	.....	.....	....(7,098,068)	... (21,067,038)	.....	... (18,525,899)	.....	... (27,596,490)	.....	.....	10,540,243	.....	100/100 .....
Currency Swap/Rec:CAD 4.61/Pay:USD 5.32	FABNIA118	D1	Currency.....	Bank of Montreal .. 549300047C63MPGNXE075	.09/16/2025	.09/19/2035	.....	363,953,996	..... 4.61/5.32	.....	.....	....(1,284,650)	... (11,323,812)	.....	.....(6,258,516)	.....	... (11,694,794)	.....	.....	7,594,158	.....	100/100 .....
Currency Swap/Rec:USD 3.35/Pay:EUR 2.13	BK7YHL4	D1	Currency.....	Citibank NA E57ODZIWZ7FF32TIWEFA76	.10/24/2025	.10/13/2031	.....	 18,601,600	..... 3.35/2.13	.....	.....	112,537	321,526	.....	101,352	.....	521,557	.....	.....	213,927	.....	100/100 .....
Currency Swap/Rec:CAD 2.47/Pay:USD SOFR	FABNIA016	Exhibit 5 & 7	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.06/04/2021	.06/09/2028	.....	248,436,918	..... 2.47/SOFR	.....	.....	....(3,410,209)	... (36,886,251)	.....	... (43,169,146)	.....	.....(7,044,495)	.....	.....	2,092,059	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2373314942	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.03/22/2024	.03/20/2029	.....	1,419,846	..... SOFR/3MEUR	.....	.....	 1,101	.....(79,120)	.....	.....(78,132)	.....	.....(79,120)	.....	.....	11,715	.....	100/100 .....
Currency Swap/Rec:USD 3.49/Pay:EUR 2.10	XS2259184229	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.07/09/2024	.04/15/2028	.....	5,953,420	..... 3.49/2.10	.....	.....	36,384	..... (330,355)	.....	..... (346,416)	.....	179,285	.....	.....	39,876	.....	100/100 .....
Currency Swap/Rec:USD 3.48/Pay:EUR 2.10	XS2370637246	D1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.07/09/2024	.07/15/2028	.....	1,555,409	..... 3.48/2.10	.....	.....	 5,658	..... (86,370)	.....	.....(91,757)	.....	..... (86,370)	.....	.....	11,118	.....	100/100 .....
Currency Swap/Rec:USD 3.52/Pay:EUR 2.20	XS2373707327	D1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.08/12/2024	.05/15/2028	.....	818,700	..... 3.52/2.20	.....	.....	 2,861	..... (38,178)	.....	.....(41,483)	.....	..... (38,178)	.....	.....	 5,608	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2885239165	D1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.08/20/2024	.10/15/2032	.....	 5,161,500	..... SOFR/3MEUR	.....	.....	25,621	..... (151,146)	.....	..... (143,699)	.....	..... (151,146)	.....	.....	64,769	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2112473470	D1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.09/05/2024	.07/20/2029	.....	 4,773,860	..... SOFR/3MEUR	.....	.....	37,531	..... (138,910)	.....	..... (143,033)	.....	140,169	.....	.....	41,737	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2360920974	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.01/09/2026	.04/16/2030	.....	 6,391,000	..... SOFR/3MEUR	.....	.....	50,387	107,225	.....	 110,805	.....	107,225	.....	.....	62,269	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2360921600	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.01/09/2026	.01/16/2031	.....	3,224,550	..... SOFR/3MEUR	.....	.....	26,045	54,100	.....	58,010	.....	54,100	.....	.....	34,394	.....	100/100 .....
Currency Swap/Rec:USD 3.35/Pay:EUR 2.10	XS2366819394	D1	Currency.....	Bank of Montreal .. 549300047C63MPGNXE075	.02/09/2026	.10/21/2029	.....	1,488,625	..... 3.35/2.10	.....	.....	 5,720	115,662	.....	 48,598	.....	115,169	.....	.....	 13,546	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	50496484	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.04/23/2026	.04/27/2029	.....	 8,858,051	..... SOFR/3MEUR	.....	.....	26,741	195,581	.....	216,159	.....	195,581	.....	.....	74,473	.....	100/100 .....
Currency Swap/Rec:USD 3.13/Pay:EUR 1.52	G22708AB6	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/13/2021	.10/07/2031	.....	 29,497,500	..... 3.13/1.52	.....	.....	240,506	934,885	.....	 1,171,252	.....	814,934	.....	.....	338,707	.....	100/100 .....
Currency Swap/Rec:USD 2.23/Pay:NZD NFIX3 ...	Q9582*AC3	D1	Currency.....	Citibank NA E57ODZIWZ7FF32TIWEFA76	.08/19/2021	.01/16/2029	.....	 17,080,000	..... 2.23/NFIX3	.....	.....	.....(93,238)	2,887,470	.....	 1,623,336	.....	194,965	.....	.....	136,391	.....	100/100 .....
Currency Swap/Rec:EUR 0.37/Pay:USD SOFR	FABNIA024	Exhibit 5 & 7	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.09/02/2021	.09/10/2026	.....	712,020,000	..... 0.37/SOFR	.....	.....	....(15,635,335)	... (26,517,241)	.....	... (30,727,421)	.....	... (19,558,405)	.....	.....	 1,332,419	.....	100/100 .....
Currency Swap/Rec:NOK 2.64/Pay:USD 2.50	FABNIA026	Exhibit 5 & 7	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.09/24/2021	.10/01/2031	.....	116,169,654	..... 2.64/2.50	.....	.....	..... (118,244)	... (15,080,686)	.....	... (14,191,272)	.....	1,789,604	.....	.....	11,464,657	.....	100/100 .....
Currency Swap/Rec:CAD 2.47/Pay:USD SOFR	FABNIA029	Exhibit 5 & 7	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.10/06/2021	.06/09/2028	.....	198,586,067	..... 2.47/SOFR	.....	.....	....(2,693,466)	....(22,293,845)	.....	... (27,547,496)	.....	.....(5,870,413)	.....	.....	1,743,383	.....	100/100 .....
Currency Swap/Rec:USD 2.72/Pay:EUR 1.13	BNVTB25	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.10/07/2021	.07/18/2033	.....	 23,114,000	..... 2.72/1.13	.....	.....	182,039	262,171	.....	609,123	.....	650,665	.....	.....	306,964	.....	100/100 .....
Currency Swap/Rec:USD 3.26/Pay:EUR 1.63	BNVT9T8	D1	Currency.....	Citibank NA E57ODZIWZ7FF32TIWEFA76	.10/07/2021	.04/18/2041	.....	4,042,500	..... 3.26/1.63	.....	.....	32,350	41,217	.....	238,234	.....	112,242	.....	.....	77,788	.....	100/100 .....
Currency Swap/Rec:USD 3.79/Pay:EUR 2.00	BNVT9W1	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.10/07/2021	.04/18/2051	.....	 10,748,010	..... 3.79/2.00	.....	.....	94,536	120,091	.....	 1,290,265	.....	301,129	.....	.....	267,712	.....	100/100 .....
Currency Swap/Rec:EUR 0.83/Pay:USD SOFR	FABNIA033	Exhibit 5 & 7	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.01/05/2022	.01/08/2027	.....	566,750,000	..... 0.83/SOFR	.....	.....	... (11,372,827)	4,518,723	.....	.....(3,404,519)	.....	... (16,299,477)	.....	.....	 1,813,193	.....	100/100 .....
Currency Swap/Rec:USD 3.62/Pay:EUR 1.88	BLH07S6	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.01/12/2022	.06/15/2027	.....	3,428,400	..... 3.62/1.88	.....	.....	28,653	412	.....	3,869	.....	97,261	.....	.....	16,786	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2057851839	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.07/27/2023	.12/28/2026	.....	440,361	..... SOFR/3MEUR	.....	.....	 5,218	..... (17,182)	.....	..... (17,036)	.....	13,019	.....	.....	 1,550	.....	100/100 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		880,160	3.15/1.80			8,697	(33,844)		(35,281)		86,224			3,099		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2378719954	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030		5,894,560	SOFR/3MEUR			47,181	(503,466)		(501,126)		182,545			58,133		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		1,321,250	SOFR/3MEUR			6,100	(106,881)		(105,923)		(106,881)			8,850		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1861235817	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027		1,580,215	SOFR/3MEUR			7,416	(127,829)		(127,612)		(127,829)			7,031		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2355094827	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		5,355,000	SOFR/3MEUR			43,853	(357,523)		(354,993)		162,987			51,091		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1655107552	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/27/2023	07/15/2027		556,150	SOFR/3MEUR			2,749	(15,102)		(14,564)		(15,102)			2,837		100/100
Currency Swap/Rec:USD 3.68/Pay:EUR 2.00	XS2353414092	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2024	05/15/2027		1,607,400	3.68/2.00			11,998	(106,357)		(104,204)		48,896			7,514		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2437416964	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	04/15/2029		8,921,600	SOFR/3MEUR			72,378	(218,437)		(224,798)		260,779			74,570		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2437417186	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	10/15/2029		11,152,000	SOFR/3MEUR			90,193	(273,046)		(291,569)		325,973			101,230		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2114941409	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	10/15/2028		1,107,700	SOFR/3MEUR			8,988	(34,805)		(34,785)		32,597			8,392		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		1,408,238	SOFR/3MEUR			6,480	(48,456)		(47,556)		(48,456)			10,701		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FABNIA002	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027		528,920,000	1.75/2.17			(1,130,051)	1,568,242		(892,324)		(8,587,776)			2,368,746		100/100
Currency Swap/Rec:CHF 0.50/Pay:USD SOFR	FABNIA007	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2021	01/15/2027		227,300,000	0.50/SOFR			(5,181,741)	20,286,036		19,232,265		(4,971,105)			738,380		100/100
Currency Swap/Rec:GBP 1.88/Pay:USD SOFR	FABNIA009	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2021	11/30/2028		342,775,000	1.88/SOFR			(5,549,139)	(11,223,205)		(38,398,865)		(5,375,429)			1,945,314		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/25/2024	04/25/2031		2,387,440	SOFR/3MEUR			17,948	(126,449)		(135,925)		72,127			26,213		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2862971889	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	01/15/2033		13,676,040	SOFR/3MEUR			109,223	(719,518)		(744,148)		410,727			175,014		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2868166658	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2024	07/15/2032		12,960,000	SOFR/3MEUR			102,774	(750,055)		(762,634)		391,168			159,342		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2848256751	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/02/2024	04/15/2032		2,809,620	SOFR/3MEUR			22,483	(138,529)		(141,156)		84,686			33,824		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2848257130	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/02/2024	01/15/2033		1,960,200	SOFR/3MEUR			15,719	(96,840)		(101,037)		59,291			25,085		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2871502378	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	08/05/2024	07/20/2032		5,222,625	SOFR/3MEUR			42,168	(204,272)		(200,289)		154,837			64,284		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2864521328	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2024	10/15/2032		7,040,859	SOFR/3MEUR			60,174	(191,195)		(176,607)		206,341			88,352		100/100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.25	XS2864521591	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	10/15/2032		4,449,600	6.62/5.25			24,460	(120,418)		(180,831)		130,389			55,836		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2905439837	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2024	10/15/2032		17,190,630	SOFR/3MEUR			146,714	(392,516)		(371,554)		501,673			215,717		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2912340465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	01/26/2033		11,474,690	SOFR/3MEUR			91,942	(544,458)		(528,909)		342,924			147,181		100/100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.00	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/15/2024	01/26/2033		2,835,300	6.62/5.00			17,242	(135,212)		(141,460)		84,753			36,367		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2950716568	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/10/2025	10/18/2033		574,504	SOFR/3MEUR			3,237	(65,299)		(80,131)		18,255			7,765		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2950716303	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	01/10/2025	04/18/2033		902,704	SOFR/3MEUR			5,262	(102,700)		(120,631)		28,686			11,775		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2950716139	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/18/2033		1,078,350	SOFR/3MEUR			6,461	(121,280)		(139,685)		34,227			13,808		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.71/Pay:EUR 4.60	XS2998763655	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/07/2025	01/15/2033		4,152,400	6.71/4.60			31,734	(417,618)		(327,140)		130,389			53,139		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2989698316	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/21/2025	01/15/2033		24,327,520	SOFR/3MEUR			161,901	(2,178,587)		(2,497,122)		756,258			311,323		100/100
Currency Swap/Rec:USD 7.39/Pay:GBP 7.63	4055028	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/08/2026	06/15/2030		10,020,000	7.39/7.63			(1,556)	82,522		28,954		82,522			99,718		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2988521105	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/27/2025	04/20/2033		7,359,100	SOFR/3MEUR			49,614	(638,432)		(725,212)		228,181			96,028		100/100
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR	FABNIA097	Exhibit 5 & 7	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/10/2025	02/23/2027		271,250,000	3MEUR/SOFR			(2,072,884)	14,395,173		14,499,305		(8,190,457)			1,009,373		100/100
Currency Swap/Rec:USD 6.47/Pay:GBP 6.88	XS2485268150	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	12/15/2031		16,168,750	6.47/6.88			(50,824)	(403,561)		(671,965)		265,224			188,957		100/100
Currency Swap/Rec:USD 3.51/Pay:EUR 2.13	BM8Z5D8	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/08/2025	05/31/2032		13,681,250	3.51/2.13			84,249	(534,688)		(622,623)		336,780			166,486		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.88	XS2485268150	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/08/2025	12/15/2031		15,981,250	6.67/6.88			(41,325)	(579,445)		(722,753)		259,841			186,766		100/100
Currency Swap/Rec:USD 6.68/Pay:GBP 6.88	XS2485268150	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/10/2025	12/15/2031		16,133,750	6.68/6.88			(35,226)	(428,839)		(539,602)		258,557			188,548		100/100
Currency Swap/Rec:USD 5.97/Pay:EUR 4.55	XS3372006646	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/20/2026	08/28/2031		27,120,600	5.97/4.55			37,565	385,630		242,065		385,630			308,162		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 4.13	BQXSVB0	D1	Currency	Toronto-Dominion Bank/The PT3QB789TSUIDF371261	06/08/2026	04/02/2031		21,589,150	5.56/4.13			18,634	232,722		94,662		232,722			235,483		100/100
Currency Swap/Rec:USD 4.41/Pay:GBP 3.29	L0808#AD9	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/14/2019	06/25/2034		5,734,414	4.41/3.29			26,280	(299,880)		76,458		113,130			81,055		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		3,654,000	3.55/1.84			32,426	226,486		416,044		97,792			70,792		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		3,654,000	3.29/1.56			32,702	226,486		339,905		97,792			73,111		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/05/2018	06/30/2042		11,353,322	4.45/4.12			31,550	944,709		463,800		345,195			227,144		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BL2764076	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036		3,227,351	6.06/3.44	(31,343)		51,498	60,830		238,464		89,429			52,320		100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/11/2018	10/18/2038		4,898,032	5.51/1.75	(11,805)		103,656	1,515,082		2,421,231		128,734			85,924		100/100
Currency Swap/Rec:USD 5.74/Pay:EUR 3.00	BHJYDR9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2018	08/21/2030		5,655,000	5.74/3.00			75,277	(57,770)		197,886		162,672			57,567		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		3,717,472	4.29/3.88			9,040	191,628		53,261		117,408			60,265		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		3,107,504	4.40/2.37			31,110	(37,171)		187,539		89,722			74,675		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		2,074,819	4.52/2.50			20,663	(24,818)		121,282		59,906			49,859		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/26/2019	07/30/2049		1,033,992	4.27/2.22			10,480	(12,368)		63,919		29,854			24,847		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	F2977#AA3	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/28/2019	04/24/2029		5,610,500	5.13/2.70			65,065	(102,023)		27,642		162,987			47,101		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	G4378*AH2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		6,517,500	4.23/2.92			40,193	(113,536)		818,133		107,509			108,349		100/100
Currency Swap/Rec:USD 4.00/Pay:JPY 0.90	59156RBW7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2031		9,134,923	4.00/0.90			153,949	2,984,105		3,212,260		234,063			101,091		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034		5,115,557	4.35/1.19			90,099	1,671,099		1,987,751		131,075			71,898		100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034		4,464,000	3.77/1.64			45,462	(106,018)		140,801		130,389			62,881		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031		5,008,505	3.75/1.15			73,837	1,748,571		1,782,341		124,053			56,698		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.08/05/2019	.08/12/2039	.....	2,079,002	..... 4.30/1.51	.....	.....	33,747	725,822	.....	901,059	.....	51,494	.....	.....	37,661	.....	100/100 .....
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688C82	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.10/24/2019	.11/06/2034	.....	2,220,000	..... 3.22/1.30	.....	.....	20,669	.....(65,009)	.....	38,070	.....	65,195	.....	.....	32,092	.....	100/100 .....
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.10/29/2019	.11/01/2049	.....	3,332,700	..... 3.61/1.70	.....	.....	30,547	.....(95,149)	.....	352,008	.....	97,282	.....	.....	80,532	.....	100/100 .....
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.02/14/2020	.05/14/2032	.....	 1,085,000	..... 3.01/1.15	.....	.....	 9,630	.....(57,505)	.....	.....(26,578)	.....	 32,597	.....	.....	13,151	.....	100/100 .....
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.02/14/2020	.05/14/2032	.....	2,602,400	..... 3.00/2.19	.....	.....	 10,093	.....(50,014)	.....	83,638	.....	43,003	.....	.....	31,544	.....	100/100 .....
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/20/2020	.05/19/2030	.....	3,244,500	..... 3.00/1.10	.....	.....	 29,669	..... (183,014)	.....	..... (120,616)	.....	97,792	.....	.....	31,986	.....	100/100 .....
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25 ...	76721RAA6	D1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.10/25/2021	.09/20/2032	.....	3,734,818	..... 2.45/12.25	.....	.....	..... (199,630)	..... (312,664)	.....	..... (508,627)	.....	..... (230,317)	.....	.....	46,611	.....	100/100 .....
Currency Swap/Rec:USD 3.25/Pay:EUR 1.75	BK1XFT1	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/28/2021	.12/19/2026	.....	 1,167,000	..... 3.25/1.75	.....	.....	..... (9,862)	24,664	.....	23,527	.....	 32,634	.....	.....	 4,006	.....	100/100 .....
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVYO3	D1	Currency.....	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	.11/04/2021	.06/17/2029	.....	1,623,480	..... 3.83/3.38	.....	.....	 3,482	33,280	.....	53,566	.....	26,445	.....	.....	13,982	.....	100/100 .....
Currency Swap/Rec:USD 3.22/Pay:EUR 1.75	BK1XFT1	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	.10/29/2021	.12/19/2026	.....	 1,163,200	..... 3.22/1.75	.....	.....	 8,780	20,844	.....	20,259	.....	 32,647	.....	.....	 3,992	.....	100/100 .....
Currency Swap/Rec:USD 5.83/Pay:EUR 4.63	BK8VWP3	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.12/18/2025	.03/24/2029	.....	 6,189,058	..... 5.83/4.63	.....	.....	37,861	158,151	.....	104,210	.....	173,824	.....	.....	51,170	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2402444116	D1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	.01/08/2026	.04/15/2031	.....	3,499,200	..... SOFR/3MEUR	.....	.....	28,180	71,686	.....	74,642	.....	71,686	.....	.....	38,310	.....	100/100 .....
Currency Swap/Rec:USD 5.74/Pay:EUR 4.50	BT6M5G3	D1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.03/02/2026	.08/19/2034	.....	 15,801,750	..... 5.74/4.50	.....	.....	64,159	389,999	.....	124,341	.....	389,999	.....	.....	225,452	.....	100/100 .....
Currency Swap/Rec:USD 5.38/Pay:EUR 4.13	XS3271042098	D1	Currency.....	Bank of Montreal .. 54930047C63MPGNXE075	.03/02/2026	.10/14/2031	.....	 21,045,600	..... 5.38/4.13	.....	.....	86,558	484,329	.....	235,779	.....	484,329	.....	.....	242,096	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2331214796	D1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.05/13/2026	.05/22/2031	.....	 5,148,880	..... SOFR/3MEUR	.....	.....	 9,762	 121,860	.....	134,837	.....	 121,860	.....	.....	56,964	.....	100/100 .....
Currency Swap/Rec:USD 7.03/Pay:GBP 6.88	XS2485268150	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.09/12/2022	.12/15/2031	.....	5,143,600	..... 7.03/6.88	.....	.....	.....(21,422)	..... (653,748)	.....	..... (715,036)	.....	86,117	.....	.....	60,111	.....	100/100 .....
Currency Swap/Rec:USD 7.10/Pay:GBP 6.88	XS2485268150	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.09/13/2022	.12/15/2031	.....	 1,267,750	..... 7.10/6.88	.....	.....	..... (5,548)	..... (182,500)	.....	..... (195,382)	.....	21,837	.....	.....	14,816	.....	100/100 .....
Currency Swap/Rec:USD 5.19/Pay:EUR 3.63	BL57PQ3	D1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.09/13/2022	.03/22/2029	.....	5,503,850	..... 5.19/3.63	.....	.....	27,876	..... (748,956)	.....	..... (810,817)	.....	162,578	.....	.....	45,459	.....	100/100 .....
Currency Swap/Rec:USD 5.10/Pay:GBP 5.63	BJKOPN0	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.09/26/2022	.03/24/2031	.....	 9,197,000	..... 5.10/5.63	.....	.....	.....(85,439)	.....(1,886,472)	.....	.....(2,370,957)	.....	150,138	.....	.....	 100,056	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2348330494	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	.10/05/2023	.04/19/2030	.....	3,260,580	..... SOFR/3MEUR	.....	.....	24,793	..... (277,098)	.....	..... (275,541)	.....	98,262	.....	.....	31,803	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2414936521	D1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.08/08/2024	.04/25/2030	.....	3,242,750	..... SOFR/3MEUR	.....	.....	25,410	..... (156,122)	.....	..... (156,458)	.....	96,907	.....	.....	31,697	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2310114553	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.01/14/2026	.04/17/2029	.....	3,264,800	..... SOFR/3MEUR	.....	.....	24,918	65,787	.....	67,122	.....	65,787	.....	.....	27,315	.....	100/100 .....
Currency Swap/Rec:USD 6.55/Pay:GBP 6.10	G2973*AA0	D1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.01/06/2026	.12/31/2048	.....	6,475,113	..... 6.55/6.10	.....	.....	12,453	123,529	.....	621,571	.....	123,529	.....	.....	153,641	.....	100/100 .....
Currency Swap/Rec:USD 5.84/Pay:GBP 5.63	BJKOPN0	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.09/15/2022	.03/24/2031	.....	 1,146,000	..... 5.84/5.63	.....	.....	.....(4,184)	..... (167,182)	.....	..... (176,657)	.....	18,597	.....	.....	12,468	.....	100/100 .....
Currency Swap/Rec:USD 3.57/Pay:EUR 2.05	XS2393318311	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.01/30/2024	.04/17/2029	.....	 1,083,800	..... 3.57/2.05	.....	.....	 7,336	.....(56,022)	.....	.....(57,856)	.....	 29,196	.....	.....	 9,068	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2441621773	D1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.01/31/2024	.01/15/2030	.....	 3,801,000	..... SOFR/3MEUR	.....	.....	31,826	..... (196,762)	.....	..... (188,110)	.....	112,869	.....	.....	35,798	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2334573453	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.01/31/2024	.10/15/2028	.....	5,649,280	..... SOFR/3MEUR	.....	.....	46,635	..... (290,653)	.....	..... (279,764)	.....	167,993	.....	.....	42,799	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2314651972	D1	Currency.....	Bank of Montreal .. 54930047C63MPGNXE075	.02/02/2024	.12/15/2028	.....	5,821,200	..... SOFR/3MEUR	.....	.....	46,182	..... (347,410)	.....	..... (339,993)	.....	175,123	.....	.....	45,679	.....	100/100 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2303851062	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/08/2024	04/28/2029		5,380,000	SOFR/3MEUR			39,685	(331,412)		(342,656)		161,853			45,254		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	BZ3GCF8	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	02/09/2024	04/16/2028		2,910,600	SOFR/3MEUR			21,936	(173,892)		(174,334)		87,729			19,510		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2390490287	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	01/15/2031		4,474,530	SOFR/3MEUR			35,990	(265,166)		(266,652)		133,708			47,712		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2320698728	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		2,602,800	SOFR/3MEUR			19,767	(139,211)		(143,414)		78,234			19,363		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2406902259	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/21/2024	04/15/2029		1,040,473	SOFR/3MEUR			8,370	(50,619)		(50,308)		31,130			8,697		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2420714177	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	03/25/2024	04/18/2030		1,083,200	SOFR/3MEUR			8,644	(58,938)		(57,767)		32,208			10,562		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2409272411	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2024	07/15/2029		3,234,600	SOFR/3MEUR			25,302	(193,148)		(196,124)		98,056			28,216		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2370603776	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/03/2024	04/15/2029		1,078,200	SOFR/3MEUR			8,423	(64,257)		(63,901)		32,553			9,012		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2389541934	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/05/2024	04/20/2029		3,245,400	SOFR/3MEUR			24,821	(182,221)		(180,823)		97,944			27,193		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2418763228	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	10/15/2028		3,156,360	SOFR/3MEUR			24,608	(157,340)		(158,586)		95,191			23,913		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2400777285	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	01/15/2030		2,176,200	SOFR/3MEUR			17,477	(108,796)		(107,999)		65,192			20,495		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2369735142	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2024	10/15/2029		2,176,200	SOFR/3MEUR			17,339	(109,021)		(110,779)		65,484			19,754		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2401572503	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	04/10/2024	05/20/2029		1,074,800	SOFR/3MEUR			8,563	(67,694)		(67,480)		32,602			9,136		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2423745335	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	07/20/2029		4,301,200	SOFR/3MEUR			32,959	(268,937)		(267,499)		130,540			37,605		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2766728435	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2024	05/21/2031		2,125,200	SOFR/3MEUR			16,387	(160,979)		(168,987)		66,107			23,505		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2296466480	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	05/15/2029		2,125,400	SOFR/3MEUR			15,431	(160,184)		(164,323)		65,696			18,024		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2776628922	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	01/15/2033		12,643,750	SOFR/3MEUR			102,021	(952,055)		(957,323)		387,908			161,804		100/100
Currency Swap/Rec:USD 7.82/Pay:EUR 5.70	XS2801340402	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2024	01/15/2033		5,583,638	7.82/5.70			43,538	(414,512)		(311,176)		171,136			71,455		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2809737344	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/24/2024	05/15/2032		8,554,400	SOFR/3MEUR			69,390	(585,637)		(580,322)		260,779			103,712		100/100
Currency Swap/Rec:USD 7.85/Pay:EUR 5.85	XS2809737690	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/24/2024	05/15/2032		6,842,240	7.85/5.85			49,182	(469,789)		(401,996)		208,623			82,954		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2809737856	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	11/15/2032		5,133,600	SOFR/3MEUR			41,798	(350,422)		(355,189)		156,467			64,852		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2809738078	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	02/15/2033		13,689,600	SOFR/3MEUR			110,505	(934,459)		(989,714)		417,246			176,320		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2420714177	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/27/2024	04/18/2030		5,913,024	SOFR/3MEUR			44,116	(394,476)		(397,442)		180,706			57,654		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2369837732	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/27/2024	04/15/2029		3,374,280	SOFR/3MEUR			25,375	(226,073)		(226,298)		104,059			28,204		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2848257130	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	01/15/2033		9,790,500	SOFR/3MEUR			75,524	(663,417)		(709,288)		298,266			125,291		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2848256751	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		9,181,010	SOFR/3MEUR			71,021	(628,535)		(656,281)		279,881			112,880		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2848257304	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	07/15/2033		9,341,100	SOFR/3MEUR			71,119	(632,965)		(713,322)		284,575			123,982		100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.50	XS2848256918	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		5,453,430	7.05/5.50			28,229	(373,343)		(439,805)		166,246			67,049		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2418763491	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	10/15/2028		2,987,424	SOFR/3MEUR			21,281	(165,889)		(173,405)		89,969			22,633		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2854410300	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/12/2024	04/20/2033		18,788,700	SOFR/3MEUR			145,583	(919,504)		(969,847)		562,304			245,172		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2854410565	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/12/2024	10/20/2033		16,342,500	SOFR/3MEUR			127,251	(795,069)		(903,692)		488,960			220,961		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2396623154	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2024	03/15/2030		4,365,600	SOFR/3MEUR			33,152	(205,261)		(213,736)		131,473			42,041		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2859421955	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	10/15/2033		10,644,075	SOFR/3MEUR			86,687	(495,345)		(520,570)		317,824			143,780		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2857241637	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/16/2024	06/15/2032		13,057,200	SOFR/3MEUR			101,393	(652,855)		(670,285)		391,168			159,442		100/100
Currency Swap/Rec:USD 6.70/Pay:EUR 5.20	XS2857241553	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	06/15/2032		3,914,280	6.70/5.20			22,415	(198,737)		(237,824)		117,350			47,797		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2857241710	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	03/15/2033		8,915,860	SOFR/3MEUR			70,285	(452,678)		(479,554)		267,298			115,497		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2857241983	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2024	09/15/2033		10,880,000	SOFR/3MEUR			86,186	(545,046)		(600,714)		325,973			146,137		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2856814483	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/16/2024	10/17/2032		19,582,200	SOFR/3MEUR			154,047	(982,883)		(1,010,116)		586,752			245,835		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2856814996	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/16/2024	04/17/2033		9,791,100	SOFR/3MEUR			78,058	(491,441)		(513,353)		293,376			127,686		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2854985202	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2024	10/15/2032		18,017,640	SOFR/3MEUR			143,504	(947,936)		(984,410)		541,116			226,095		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 5.20	XS2854985541	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/24/2024	10/15/2032		4,887,000	6.71/5.20			27,151	(254,271)		(295,946)		146,688			61,325		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2854986275	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/24/2024	04/15/2033		14,986,800	SOFR/3MEUR			118,307	(779,763)		(818,036)		449,843			195,365		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2854986515	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/15/2033		15,629,760	SOFR/3MEUR			123,883	(822,306)		(926,421)		469,402			207,449		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2862971616	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2024	07/15/2032		30,388,400	SOFR/3MEUR			244,088	(1,601,729)		(1,644,263)		912,726			373,622		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2862972002	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/15/2033		16,172,460	SOFR/3MEUR			128,140	(850,859)		(960,442)		485,700			214,652		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2373315592	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	07/26/2024	06/20/2030		2,826,200	SOFR/3MEUR			21,933	(145,095)		(153,221)		85,617			28,175		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2361288140	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/26/2024	07/27/2030		2,851,800	SOFR/3MEUR			20,763	(147,392)		(154,997)		85,725			28,790		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2866433290	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	03/15/2033		7,567,700	SOFR/3MEUR			58,895	(429,832)		(462,579)		228,181			98,033		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2866432995	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/29/2024	09/15/2032		6,920,320	SOFR/3MEUR			53,093	(391,709)		(405,194)		208,623			86,271		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2112473553	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2024	04/20/2029		1,146,072	SOFR/3MEUR			8,564	(65,014)		(66,768)		34,597			9,603		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2308745814	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	10/15/2029		1,113,480	SOFR/3MEUR			8,220	(64,558)		(67,842)		33,747			10,107		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2868167037	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2033		9,072,000	SOFR/3MEUR			71,634	(525,039)		(560,718)		273,818			116,096		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2868166906	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/30/2024	04/15/2033		11,028,240	SOFR/3MEUR			87,719	(625,307)		(672,811)		332,493			143,762		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS1796988118	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/31/2024	10/16/2028		1,887,030	SOFR/3MEUR			14,166	(100,817)		(103,306)		56,611			14,305		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2352783752	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/31/2024	10/15/2029		941,346	SOFR/3MEUR			7,292	(50,424)		(51,627)		28,392			8,545		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2403120343	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	10/15/2029		2,185,200	SOFR/3MEUR			17,260	(99,750)		(101,748)		65,156			19,836		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2411211191	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/08/2024	05/15/2030		1,362,500	SOFR/3MEUR			10,857	(65,593)		(65,837)		40,707			13,413		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2414936521	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/08/2024	04/25/2030		1,389,750	SOFR/3MEUR			10,890	(66,909)		(67,053)		41,532			13,585		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2259185036	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	01/15/2029		2,730,250	SOFR/3MEUR			20,929	(126,290)		(131,915)		81,975			21,791		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/09/2024	04/25/2031		1,638,000	SOFR/3MEUR			12,580	(75,887)		(81,364)		49,099			17,984		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1861236039	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	07/15/2028		1,638,600	SOFR/3MEUR			12,656	(75,245)		(77,493)		49,068			11,713		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2357478044	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2024	10/15/2029		1,091,840	SOFR/3MEUR			8,585	(50,714)		(51,335)		32,689			9,911		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2885239678	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/20/2024	04/15/2033		2,995,920	SOFR/3MEUR			25,664	(88,842)		(85,966)		88,013			39,054		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2885239835	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2024	10/15/2033		8,323,275	SOFR/3MEUR			71,901	(245,509)		(247,763)		244,480			112,431		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2864521757	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/21/2024	04/15/2033		2,834,325	SOFR/3MEUR			24,143	(79,062)		(75,419)		83,123			36,948		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2864522052	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/21/2024	10/15/2033		7,202,520	SOFR/3MEUR			61,878	(200,910)		(203,753)		211,231			97,292		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2883294519	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2024	04/15/2033		2,333,730	SOFR/3MEUR			20,070	(65,530)		(63,070)		68,454			30,422		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2883294782	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	07/15/2033		7,010,640	SOFR/3MEUR			60,885	(187,139)		(189,492)		205,363			93,050		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2315798343	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	04/15/2029		2,276,115	SOFR/3MEUR			18,496	(66,019)		(68,330)		66,825			19,025		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		920,936	SOFR/3MEUR			7,515	(26,200)		(25,763)		27,023			7,350		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2092260814	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	01/17/2029		555,900	SOFR/3MEUR			4,419	(15,352)		(15,183)		16,299			4,441		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2092261465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	04/17/2029		3,082,799	SOFR/3MEUR			23,953	(85,138)		(87,038)		90,386			25,793		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2439756110	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/06/2024	01/20/2031		1,108,800	SOFR/3MEUR			9,000	(33,799)		(33,935)		32,875			11,841		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2880781062	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	10/15/2032		8,931,870	SOFR/3MEUR			39,483	(322,417)		(324,939)		(322,417)			112,082		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2880781575	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	04/15/2033		7,360,523	SOFR/3MEUR			61,270	(265,696)		(271,607)		217,587			95,950		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2880781732	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2024	10/15/2033		7,281,780	SOFR/3MEUR			60,742	(258,750)		(280,210)		215,142			98,362		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2887785157	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/10/2024	10/15/2033		4,686,475	SOFR/3MEUR			38,950	(169,170)		(188,325)		138,539			63,305		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2887786718	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/10/2024	04/15/2033		4,686,475	SOFR/3MEUR			38,973	(169,170)		(175,449)		138,539			61,092		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2439756110	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2024	10/20/2030		4,435,600	SOFR/3MEUR			35,421	(135,322)		(156,112)		132,665			46,041		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2420714508	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/13/2024	04/18/2031		7,763,000	SOFR/3MEUR			62,311	(235,380)		(241,452)		230,421			85,064		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2417097016	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	04/15/2030		1,080,432	SOFR/3MEUR			8,736	(28,940)		(28,811)		31,652			10,523		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2856814483	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	10/17/2032		2,447,280	SOFR/3MEUR			20,261	(66,913)		(65,187)		71,955			30,723		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2339925773	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2024	07/25/2029		2,311,550	SOFR/3MEUR			18,725	(59,296)		(58,998)		68,305			20,255		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2857241637	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2024	09/15/2032		4,456,000	SOFR/3MEUR			37,472	(114,154)		(108,228)		130,863			55,550		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901462916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	07/15/2033		13,440,000	SOFR/3MEUR			117,093	(270,055)		(277,992)		391,168			178,385		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901463211	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	10/15/2033		1,680,000	SOFR/3MEUR			14,790	(33,757)		(36,862)		48,896			22,693		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901462759	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/25/2024	01/15/2033		12,871,950	SOFR/3MEUR			111,249	(266,853)		(244,676)		374,869			164,724		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901462247	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		27,422,850	SOFR/3MEUR			234,986	(568,513)		(509,419)		798,635			337,161		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2861759459	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/15/2029		2,236,800	SOFR/3MEUR			18,380	(48,300)		(47,445)		65,840			19,512		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2904847741	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/27/2024	10/15/2033		2,576,990	SOFR/3MEUR			22,278	(56,483)		(52,742)		75,137			34,810		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2373314942	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2024	06/20/2029		895,280	SOFR/3MEUR			7,512	(18,731)		(18,534)		26,130			7,721		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2444281856	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/25/2030		1,789,440	SOFR/3MEUR			14,841	(38,637)		(36,922)		52,650			18,053		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 5.25 ...	XS2905440090	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/30/2024	10/15/2032		6,368,040	6.64/5.25			36,588	(144,236)		(219,227)		185,805			79,910		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2405874756	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	04/24/2031		1,103,200	SOFR/3MEUR			8,681	(39,591)		(41,988)		33,154			12,109		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988634056	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	10/26/2033		6,749,463	SOFR/3MEUR			45,250	(591,130)		(686,622)		209,438			91,360		100/100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.70 ...	XS2988633835	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	01/27/2025	04/26/2033		3,120,419	6.63/4.70			21,142	(271,677)		(231,399)		96,782			40,767		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988634213	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/26/2034		5,245,000	SOFR/3MEUR			33,425	(467,523)		(577,675)		162,987			72,206		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.60 ...	XS2990401601	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/03/2025	04/25/2033		2,461,920	6.69/4.60			17,256	(280,091)		(230,869)		78,234			32,158		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988590761	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	04/15/2033		9,753,920	SOFR/3MEUR			65,682	(928,498)		(1,042,095)		304,785			127,150		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988590928	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/05/2025	10/15/2033		8,023,400	SOFR/3MEUR			53,300	(773,885)		(899,560)		251,000			108,380		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2991887956	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	04/15/2033		3,595,245	SOFR/3MEUR			23,999	(346,396)		(394,887)		112,461			46,867		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2991888178	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2025	10/15/2033		8,008,000	SOFR/3MEUR			51,742	(789,285)		(884,006)		251,000			108,172		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2980878123	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/18/2025	01/20/2034		6,995,470	SOFR/3MEUR			44,868	(659,311)		(790,583)		218,402			96,200		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2980877661	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/18/2025	01/20/2033		10,104,183	SOFR/3MEUR			66,409	(943,836)		(1,066,079)		315,216			129,440		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2980877828	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	02/18/2025	07/20/2033		5,483,625	SOFR/3MEUR			35,800	(514,524)		(594,053)		171,136			72,853		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2995376253	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/18/2025	07/15/2033		14,186,399	SOFR/3MEUR			93,738	(1,331,098)		(1,549,336)		442,737			188,292		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2995377657	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	01/15/2034		6,927,124	SOFR/3MEUR			46,004	(649,967)		(755,713)		216,186			95,174		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2989698746	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	07/15/2033		9,217,120	SOFR/3MEUR			60,783	(836,920)		(972,800)		286,857			122,336		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2989699041	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	01/15/2034		5,237,500	SOFR/3MEUR			33,288	(475,023)		(590,220)		162,987			71,959		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3006148178	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/28/2025	01/15/2034		7,256,930	SOFR/3MEUR			44,920	(712,040)		(881,457)		227,366			99,705		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3006147873	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/28/2025	07/15/2033		9,369,000	SOFR/3MEUR			58,953	(913,541)		(1,060,625)		293,376			124,352		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3006391430	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	10/25/2033		6,437,995	SOFR/3MEUR			41,132	(631,823)		(736,971)		201,712			87,127		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3006391604	D1	Currency	Goldman Sachs Group Inc/The	KD3XUN7C6T14HNAYLU02	02/28/2025	01/25/2034		7,573,275	SOFR/3MEUR			47,001	(738,446)		(899,322)		237,146			104,240		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3019793044	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	03/10/2025	01/15/2034		4,334,000	SOFR/3MEUR			30,638	(236,018)		(300,750)		130,389			59,546		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3004566009	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/26/2025	01/15/2033		12,924,000	SOFR/3MEUR			94,456	(786,055)		(895,093)		391,168			165,390		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3004566264	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	03/26/2025	04/15/2033		9,061,080	SOFR/3MEUR			66,310	(535,959)		(620,247)		273,818			118,118		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3043418402	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	04/03/2025	07/15/2033		1,846,985	SOFR/3MEUR			14,870	(55,286)		(64,233)		54,275			24,514		100/100
Currency Swap/Rec:USD 6.13/Pay:EUR 4.50	BSFVHR9	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	04/08/2025	12/15/2030		19,126,625	6.13/4.50			142,958	(866,724)		(894,040)		569,335			202,033		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 4.25	BR4XY89	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/08/2025	05/28/2030		19,075,000	5.83/4.25			121,237	(918,828)		(993,225)		567,370			188,648		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 4.50	BSHT6B8	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/08/2025	10/14/2032		19,075,000	6.01/4.50			115,749	(897,852)		(1,084,123)		548,926			239,311		100/100
Currency Swap/Rec:USD 5.99/Pay:EUR 4.50	BT6M5G3	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	04/08/2025	08/19/2034		19,108,250	5.99/4.50			117,332	(874,016)		(1,022,615)		556,861			272,627		100/100
Currency Swap/Rec:USD 6.68/Pay:EUR 5.13	BSLTP40	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	04/08/2025	03/14/2033		19,110,000	6.68/5.13			119,184	(915,152)		(1,057,806)		599,464			247,502		100/100
Currency Swap/Rec:USD 8.10/Pay:EUR 6.38	BM8VBH2	D1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	04/09/2025	09/12/2030		7,753,900	8.10/6.38			54,481	(246,652)		(257,287)		233,028			79,506		100/100
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Bank of Montreal	54930047C63MPGNXE075	04/09/2025	07/16/2033		4,634,700	8.09/6.38			32,110	(168,201)		(174,852)		142,441			61,527		100/100
Currency Swap/Rec:USD 5.42/Pay:GBP 5.63	BJK0PN0	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	04/09/2025	03/24/2031		8,174,706	5.42/5.63			(19,623)	(291,529)		(355,746)		123,469			88,934		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2366820301	D1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	04/10/2025	04/21/2030		838,875	SOFR/3MEUR			6,908	(17,708)		(19,319)		23,504			8,188		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036672700	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		17,507,700	SOFR/3MEUR			141,207	(486,747)		(527,815)		513,408			232,374		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036675711	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		17,507,700	SOFR/3MEUR			141,207	(486,747)		(527,815)		513,408			232,374		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036677923	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		14,006,160	SOFR/3MEUR			112,966	(389,398)		(422,252)		410,727			185,899		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036672965	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		9,986,400	SOFR/3MEUR			82,859	(296,141)		(337,058)		293,376			139,428		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036675984	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		9,986,400	SOFR/3MEUR			82,859	(296,141)		(337,058)		293,376			139,428		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036678145	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		7,989,120	SOFR/3MEUR			66,287	(236,913)		(269,647)		234,701			111,542		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3037637322	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		11,670,750	SOFR/3MEUR			96,256	(325,548)		(365,848)		342,272			160,347		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3037636787	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		11,670,750	SOFR/3MEUR			96,256	(325,548)		(365,848)		342,272			160,347		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3037638304	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		9,336,600	SOFR/3MEUR			77,005	(260,439)		(292,678)		273,818			128,278		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2395174639	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	04/25/2025	07/15/2031		710,450	SOFR/3MEUR			6,172	(3,615)		(2,705)		20,373			7,978		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 5.10	XS3054655421	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	05/02/2025	01/15/2033		1,842,750	6.75/5.10			13,878	(13,820)		(3,962)		52,971			23,582		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3054655777	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2033		5,589,875	SOFR/3MEUR			50,151	(48,386)		(45,181)		160,868			74,193		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3054655934	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	05/02/2025	01/15/2034		1,697,049	SOFR/3MEUR			15,838	(10,995)		(8,134)		48,733			23,316		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3067928492	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	05/07/2025	07/21/2033		3,406,800	SOFR/3MEUR			29,958	(20,714)		(15,849)		97,792			45,270		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3067928658	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	01/21/2034		2,839,250	SOFR/3MEUR			26,119	(17,012)		(9,268)		81,493			39,052		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3067928146	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	04/21/2033		5,109,750	SOFR/3MEUR			44,736	(31,521)		(25,873)		146,688			66,690		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3046362540	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/13/2025	01/15/2034		6,942,624	SOFR/3MEUR			58,513	(186,605)		(213,030)		203,407			95,386		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988683186	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/16/2025	07/15/2033		2,350,740	SOFR/3MEUR			19,615	(48,520)		(63,324)		68,454			31,201		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076293136	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	04/15/2034		4,740,540	SOFR/3MEUR			42,627	(57,979)		(48,102)		136,909			66,186		100/100
Currency Swap/Rec:USD 6.47/Pay:EUR 4.70 ...	XS3076935421	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	07/15/2033		3,055,860	6.47/4.70			24,852	(28,902)		18,388		88,013			40,559		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076935348	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	10/15/2033		1,188,390	SOFR/3MEUR			10,520	(11,240)		(7,976)		34,227			16,053		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		2,033,376	SOFR/3MEUR			18,860	(17,420)		(9,921)		58,512			28,390		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3079940386	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	10/15/2033		1,018,800	SOFR/3MEUR			8,862	(9,454)		(13,741)		29,338			13,762		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3079940626	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	04/15/2034		1,866,810	SOFR/3MEUR			16,647	(18,323)		(25,885)		53,786			26,064		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 4.60 ...	XS3086801852	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/02/2025	07/15/2033		2,568,150	6.33/4.60			20,820	(2,485)		31,577		73,344			34,086		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3086801936	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2025	07/15/2033		3,870,702	SOFR/3MEUR			33,448	(2,389)		7,598		110,505			51,375		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3086802074	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/02/2025	10/15/2033		7,938,576	SOFR/3MEUR			69,320	(13,256)		6,170		226,877			107,234		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3086802660	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	04/15/2034		5,023,920	SOFR/3MEUR			45,335	(3,100)		18,187		143,428			70,143		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076314312	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	10/15/2033		9,723,060	SOFR/3MEUR			91,639	(45,354)		(15,768)		278,707			131,339		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3124351795	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2025	10/15/2033		3,157,650	SOFR/3MEUR			29,745	72,888		90,291		88,013			42,653		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3117287840	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	04/25/2033		876,975	SOFR/3MEUR			8,070	20,097		24,019		24,448			11,455		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3117288061	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/22/2025	10/25/2033		3,506,969	SOFR/3MEUR			32,361	78,312		90,888		97,825			47,461		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3132972509	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2025	10/15/2033		6,020,175	SOFR/3MEUR			56,119	22,026		35,282		171,136			81,320		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3132972764	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2025	04/15/2034		4,335,660	SOFR/3MEUR			40,953	16,993		31,704		123,218			60,534		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3133400823	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/31/2025	10/15/2034		4,963,350	SOFR/3MEUR			44,365	(6,545)		(21,135)		141,798			71,490		100/100
Currency Swap/Rec:USD 6.46/Pay:EUR 5.00 ...	XS3133401128	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/15/2033		4,685,040	6.46/5.00			33,154	57,896		54,205		132,019			62,183		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3141253396	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2025	07/26/2033		3,836,910	SOFR/3MEUR			36,452	66,645		84,477		107,571			51,035		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3141253636	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2025	01/26/2034		2,090,160	SOFR/3MEUR			20,060	33,652		44,021		58,675			28,774		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3048771896	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/11/2025	07/15/2033		4,291,743	SOFR/3MEUR			38,403	70,188		85,841		120,447			56,963		100/100
Currency Swap/Rec:USD 5.16/Pay:EUR 3.88 ...	BPCPL59	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/02/2035		3,171,960	5.16/3.88	4		20,134	87,604		48,489		88,406			48,055		100/100
Currency Swap/Rec:USD 5.49/Pay:EUR 4.20 ...	585055CA2	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2025	04/15/2045		11,822,000	5.49/4.20			79,062	396,545		242,144		325,638			256,332		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3170927175	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/17/2025	10/15/2033		9,600,930	SOFR/3MEUR			(4,350)	346,643		395,045		264,038			129,689		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.77/Pay:EUR 4.50	XS3134523011	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2025	04/28/2034		18,780,800	5.77/4.50			118,166	500,726		247,770		521,557			262,812		100/100
Currency Swap/Rec:USD 5.60/Pay:EUR 4.34	XS3104529048	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	09/24/2025	07/15/2035		16,381,400	5.60/4.34			119,841	386,336		136,586		486,374			246,356		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3183183873	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2025	01/15/2034		5,434,688	SOFR/3MEUR			50,156	122,041		142,332		151,578			74,669		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3183184251	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	04/15/2034		3,360,960	SOFR/3MEUR			31,478	70,547		84,083		93,880			46,925		100/100
Currency Swap/Rec:USD 7.10/Pay:EUR 5.88	XS2868952719	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	11/06/2031		49,266,000	7.10/5.88			321,673	1,280,807		560,688		1,369,088			570,091		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3130029187	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/02/2025	11/15/2033		1,690,128	SOFR/3MEUR			15,739	45,495		49,065		47,442			22,963		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3178582303	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	01/15/2034		15,290,880	SOFR/3MEUR			137,780	209,819		254,939		430,285			210,085		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3203009322	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/15/2033		696,780	SOFR/3MEUR			6,424	11,277		13,120		19,558			9,412		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3194975101	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	01/15/2034		12,622,613	SOFR/3MEUR			113,812	197,875		238,697		354,496			173,425		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3207996359	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/28/2025	07/19/2035		4,186,800	SOFR/3MEUR			39,469	73,783		45,656		117,350			63,002		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3207995625	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	10/28/2025	04/19/2035		13,768,736	SOFR/3MEUR			128,102	241,482		309,895		385,953			204,319		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3215519714	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	01/15/2034		22,197,120	SOFR/3MEUR			200,702	261,032		303,186		625,869			304,972		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3237160562	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	01/15/2034		12,525,164	SOFR/3MEUR			114,255	224,960		237,882		350,943			172,086		100/100
Currency Swap/Rec:USD 6.57/Pay:GBP 6.80	G2973*AB8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/31/2050		79,448,522	6.57/6.80			(105,845)	1,078,036		2,055,197		1,270,616			1,967,075		100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.20	G6992#AH9	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	01/07/2026	01/13/2036		36,846,810	6.03/6.20			(29,321)	641,354		1,016,452		641,354			569,197		100/100
Currency Swap/Rec:USD 6.15/Pay:GBP 6.31	G6992#AK2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2026	03/17/2038		8,494,920	6.15/6.31			(3,698)	139,815		275,725		139,815			145,413		100/100
Currency Swap/Rec:USD 6.15/Pay:GBP 6.31	G6992#AJ5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2026	01/13/2038		33,979,680	6.15/6.31			(24,287)	559,259		1,088,131		559,259			577,353		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/07/2026	12/31/2050		79,599,211	6.67/6.80			(56,914)	1,228,725		2,961,419		1,228,725			1,970,806		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	12/31/2050		79,410,111	6.67/6.80			(57,222)	1,039,625		2,937,875		1,039,625			1,966,124		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2315799077	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	01/08/2026	10/15/2029		1,165,500	SOFR/3MEUR			9,398	22,995		24,578		22,995			10,580		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2402444116	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	01/08/2026	04/15/2031		291,600	SOFR/3MEUR			2,348	5,974		6,220		5,974			3,192		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2309360563	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	01/09/2026	01/18/2029		814,240	SOFR/3MEUR			6,127	14,487		14,627		14,487			6,509		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2331769401	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/09/2026	10/20/2029		2,905,000	SOFR/3MEUR			23,169	48,739		50,952		48,739			26,424		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2334573966	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	01/09/2026	10/15/2029		581,600	SOFR/3MEUR			4,685	10,348		11,065		10,348			5,279		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2331769153	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/09/2026	01/20/2029		871,500	SOFR/3MEUR			6,814	14,622		14,779		14,622			6,974		100/100
Currency Swap/Rec:USD 6.71/Pay:GBP 6.80	G2973*AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/09/2026	12/31/2050		79,256,467	6.71/6.80			(45,365)	885,981		3,068,562		885,981			1,962,320		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2333702749	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/15/2028		2,325,000	SOFR/3MEUR			16,427	39,991		40,755		39,991			14,451		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2322245098	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/16/2026	10/24/2029		1,742,850	SOFR/3MEUR			13,458	29,093		32,124		29,093			15,879		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.06/Pay:EUR 4.75	XS3303020385	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	02/20/2026	11/26/2035		7,244,776	6.06/4.75			32,552	206,948		121,224		206,948			111,141		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2334259400	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	03/11/2026	12/15/2029		579,250	SOFR/3MEUR			2,917	7,998		8,017		7,998			5,390		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	50496484	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/23/2026	04/27/2029		10,421,236	SOFR/3MEUR			31,460	230,095		254,304		230,095			87,616		100/100
Currency Swap/Rec:USD 5.14/Pay:EUR 3.85	BMHFPF1	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	05/08/2026	09/03/2044		27,188,700	5.14/3.85			48,779	738,812		491,527		738,812			579,824		100/100
Currency Swap/Rec:USD 5.67/Pay:GBP 6.13	B6276Z7	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	05/08/2026	07/06/2039		36,691,347	5.67/6.13			(23,173)	994,050		682,925		994,050			662,090		100/100
Currency Swap/Rec:USD 5.30/Pay:EUR 4.00	BV6FYW5	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	01/08/2045		36,263,920	5.30/4.00			65,973	1,063,325		769,399		1,063,325			780,722		100/100
Currency Swap/Rec:USD 4.95/Pay:EUR 3.70	478160DF8	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/11/2026	08/26/2054		15,781,180	4.95/3.70			27,087	427,464		353,635		427,464			418,836		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2335992397	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	05/12/2026	07/15/2031		586,650	SOFR/3MEUR			1,281	15,398		17,251		15,398			6,588		100/100
Currency Swap/Rec:USD 6.13/Pay:GBP 6.75	B3L28N4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/12/2026	01/27/2039		18,120,820	6.13/6.75			(15,180)	370,616		(91,288)		370,616			321,438		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 4.13	FR001400MCE2	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	05/21/2026	02/01/2034		19,355,300	5.56/4.13			30,523	284,256		218,362		284,256			266,746		100/100
Currency Swap/Rec:USD 5.41/Pay:EUR 4.00	BN12QK7	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/21/2026	10/16/2039		7,761,950	5.41/4.00			11,973	106,549		109,218		106,549			141,558		100/100
Currency Swap/Rec:USD 5.28/Pay:EUR 3.88	XS2895631641	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2026	06/05/2038		7,759,940	5.28/3.88			11,965	104,945		97,437		104,945			134,068		100/100
Currency Swap/Rec:USD 5.17/Pay:EUR 3.75	XS3266594285	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	01/12/2036		38,826,500	5.17/3.75			60,208	555,622		527,970		555,622			599,692		100/100
Currency Swap/Rec:USD 6.36/Pay:GBP 6.63	BMTYHJ4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	05/31/2033		10,014,000	6.36/6.63			(1,604)	72,339		45,771		72,339			131,745		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043		16,291,500	7.11/6.23			29,855	(846,069)		(2,199,414)		488,960			335,966		100/100
Currency Swap/Rec:USD 7.83/Pay:EUR 6.84	E5000*AC8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2023	06/30/2047		27,125,000	7.83/6.84			56,708	(1,437,615)		(4,885,619)		814,934			621,714		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2309361967	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/02/2023	04/18/2029		1,574,250	SOFR/3MEUR			12,119	(137,776)		(136,478)		47,627			13,178		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	00262#AB5	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/26/2024	06/17/2029		15,922,950	SOFR/3MEUR			134,219	(357,741)		(371,156)		464,512			137,139		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3025439095	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/26/2025	07/15/2033		1,940,760	SOFR/3MEUR			14,171	(115,748)		(134,059)		58,675			25,759		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3025439251	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/26/2025	01/15/2034		5,985,120	SOFR/3MEUR			43,532	(355,781)		(432,524)		180,915			82,231		100/100
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA	CML Platinum 7410008	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	01/26/2027		208,193,536	SOFR/SONIA			3,845,349	1,214,318		(4,896,575)		3,548,675			789,588		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/20/2023	05/12/2030		19,918,400	6.79/7.16			(81,980)	(1,300,915)		(1,638,486)		344,027			195,882		100/100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/20/2023	05/12/2033		18,679,500	7.01/7.32			(72,367)	(1,213,608)		(1,587,997)		322,526			244,823		100/100
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/20/2023	05/12/2035		18,675,000	7.16/7.44			(70,248)	(1,218,108)		(1,564,069)		322,526			278,114		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 6.00	00238*AA2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2023	05/31/2028		208,943,563	6.75/6.00			583,985	(7,216,993)		(11,257,667)		6,376,367			1,447,810		100/100
Currency Swap/Rec:USD 6.76/Pay:EUR 6.00	00238*AA2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2023	05/31/2028		96,703,514	6.76/6.00			275,094	(3,349,181)		(5,148,098)		2,951,493			670,077		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		16,595,368	6.55/6.30			29,376	729,068		(201,583)		528,337			289,565		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2296466217	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/14/2023	11/15/2028		1,706,560	SOFR/3MEUR			13,753	(120,237)		(118,225)		50,987			13,166		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028		14,821,402	5.44/5.25			21,813	676,644		393,895		446,629			110,260		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2440262900	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031		8,951,040	SOFR/3MEUR			72,128	(630,668)		(619,980)		260,555			95,732		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2331769153	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029		1,903,500	SOFR/3MEUR			14,894	(151,409)		(148,580)		57,341			15,233		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2259185036	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028		2,220,750	SOFR/3MEUR			17,133	(178,918)		(175,889)		68,863			15,874		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028		4,441,752	SOFR/3MEUR			33,953	(352,709)		(352,546)		132,867			28,355		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2409273146	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	04/15/2030		2,091,000	SOFR/3MEUR			16,672	(190,386)		(188,548)		62,844			20,366		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2334258188	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/05/2023	06/15/2029		630,840	SOFR/3MEUR			4,919			(53,647)					5,428		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/05/2023	04/19/2030		2,208,780	SOFR/3MEUR			16,795	(182,537)		(186,657)		63,009			21,544		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2378719954	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030		3,157,800	SOFR/3MEUR			25,271	(262,180)		(268,461)		92,502			31,142		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2305241064	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027		956,790	SOFR/3MEUR			7,814	(71,464)		(70,324)		29,338			5,492		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2305384922	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	10/16/2023	07/15/2027		1,899,360	SOFR/3MEUR			15,365	(155,652)		(153,833)		56,777			9,690		100/100
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA	G1339#AA7	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2023	07/13/2027		54,720,000	SOFR/SONIA			(159,620)	(4,945,079)		(5,048,534)		956,129			278,430		100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.22	L9619*AA9	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/19/2023	11/15/2053		44,381,400	7.05/5.22			290,771	(3,603,793)		(3,397,402)		1,369,088			1,161,514		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2348330148	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/22/2024	01/19/2029		4,358,400	SOFR/3MEUR			35,082	(210,204)		(208,961)		128,315			34,860		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2441621773	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/15/2030		11,105,760	SOFR/3MEUR			92,069	(544,499)		(521,907)		328,062			104,594		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2366712672	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	01/29/2024	01/15/2029		5,837,940	SOFR/3MEUR			47,489	(329,769)		(320,251)		173,853			46,593		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2766727890	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/15/2024	02/21/2031		17,330,040	SOFR/3MEUR			143,892	(1,064,284)		(1,038,066)		524,817			186,838		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2766728435	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/15/2024	08/21/2031		18,764,160	SOFR/3MEUR			154,805	(1,115,420)		(1,126,575)		567,194			212,814		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2766727544	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/15/2024	05/21/2030		23,370,900	SOFR/3MEUR			193,579	(1,421,450)		(1,389,303)		707,362			230,566		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 5.50	XS2766727627	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2024	05/21/2030		6,882,560	7.29/5.50			45,463	(429,469)		(425,690)		208,623			67,900		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		63,680,000	6.41/6.17			(38,613)	(2,630,359)		(2,249,347)		1,075,086			543,367		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2854410136	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	10/20/2032		36,767,250	SOFR/3MEUR			288,665	(1,792,280)		(1,859,632)		1,100,160			461,877		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		1,104,500	SOFR/3MEUR			8,786	(38,005)		(37,299)		32,597			8,393		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2308745574	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	04/15/2029		1,432,340	SOFR/3MEUR			11,282	(52,916)		(52,742)		42,377			11,972		100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15	G8403#AC9	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/12/2024	09/27/2034		52,220,000	6.03/6.15			(66,165)	(828,287)		(534,820)		860,069			749,922		100/100
Currency Swap/Rec:USD 7.34/Pay:PEN 10.10	224939AA6	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	12/15/2043		60,642,718	7.34/10.10			(1,214,533)	(6,160,136)		(14,535,738)		1,229,975			1,267,390		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2988521444	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	07/20/2033		10,517,000	SOFR/3MEUR			70,402	(908,046)		(1,049,552)		325,973			139,725		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.41/Pay:EUR 5.88	BRX9VG5	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/08/2025	03/23/2035		32,823,000	7.41/5.88			185,772	(1,370,224)		(1,872,041)		898,035			485,021		100/100
Currency Swap/Rec:USD 8.06/Pay:EUR 6.38	BM8VBH2	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/08/2025	09/12/2030		22,974,000	8.06/6.38			147,592	(1,031,112)		(1,115,330)		698,139			235,567		100/100
Currency Swap/Rec:USD 8.00/Pay:EUR 6.38	BPRSM61	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	07/16/2033		22,995,000	8.00/6.38			143,349	(1,017,725)		(1,214,599)		704,168			305,265		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3029439406	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	04/15/2033		7,226,418	SOFR/3MEUR			56,167	(342,675)		(355,883)		215,957			94,202		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3029439661	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	10/15/2033		9,674,000	SOFR/3MEUR			79,825	(322,915)		(339,941)		285,227			130,676		100/100
Currency Swap/Rec:USD 5.45/Pay:GBP 5.63	BJK0PN0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/10/2025	03/24/2031		4,571,910	5.45/5.63			(8,797)	(110,724)		(143,958)		67,380			49,739		100/100
Currency Swap/Rec:USD 8.11/Pay:EUR 6.38	BM8VBH2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	09/12/2030		2,230,652	8.11/6.38			16,207	(59,314)		(57,911)		66,025			22,872		100/100
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		6,822,016	8.09/6.38			49,088	(184,443)		(180,570)		204,662			90,564		100/100
Currency Swap/Rec:USD 7.39/Pay:EUR 5.75	BTJWWY7	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	09/22/2033		38,930,500	7.39/5.75			261,949	(998,430)		(1,154,140)		1,029,994			523,598		100/100
Currency Swap/Rec:USD 6.58/Pay:EUR 4.88	BPGM8J9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/10/2025	06/29/2029		4,007,520	6.58/4.88			28,517	(103,340)		(98,867)		111,665			34,706		100/100
Currency Swap/Rec:USD 7.63/Pay:EUR 5.75	BVOW6B5	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/20/2025	09/11/2034		25,272,000	7.63/5.75			208,779	(431,085)		6,993		714,406			361,961		100/100
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38	BNLY9P9	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	05/22/2025	09/22/2034		12,635,840	8.33/6.38			108,799	(162,549)		96,900		376,723			181,310		100/100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.75	BVOW6B5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2025	09/11/2034		15,808,800	7.65/5.75			134,760	(186,200)		145,353		445,350			226,423		100/100
Currency Swap/Rec:USD 8.30/Pay:EUR 6.38	BNLY9P9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	09/22/2034		17,010,000	8.30/6.38			146,774	(128,467)		200,168		504,703			244,074		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3085111543	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	07/15/2033		6,424,110	SOFR/3MEUR			56,854	(53,891)		(44,017)		184,827			85,265		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3085111899	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/30/2025	01/15/2034		7,369,320	SOFR/3MEUR			69,314	(68,385)		(57,266)		212,209			101,249		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		102,664,260	6.79/6.88			(52,052)	1,607,273		3,224,060		1,638,431			1,539,495		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		67,564,180	6.78/6.88			(37,576)	988,580		2,005,647		1,126,417			1,013,154		100/100
Currency Swap/Rec:USD 6.76/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		51,320,700	6.76/6.88			(31,515)	792,206		1,505,458		819,215			769,576		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		256,755,900	6.75/6.88			(165,851)	4,113,432		7,469,942		4,096,077			3,850,166		100/100
Currency Swap/Rec:USD 6.77/Pay:CAD 5.89	29759BAA5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/22/2030		13,566,316	6.77/5.89			61,387	467,804		345,773		436,172			136,728		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3133401474	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	01/15/2035		8,847,225	SOFR/3MEUR			79,725	107,065		131,451		249,370			129,353		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3133401631	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	04/15/2035		3,711,396	SOFR/3MEUR			34,398	38,244		53,061		104,800			55,040		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3048772357	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	01/15/2034		8,097,498	SOFR/3MEUR			73,210	122,816		149,397		227,529			111,254		100/100
Currency Swap/Rec:USD 7.09/Pay:EUR 5.75	BTJWWY7	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/05/2025	09/22/2033		9,405,600	7.09/5.75			64,599	273,139		183,144		267,941			126,501		100/100
Currency Swap/Rec:USD 7.90/Pay:EUR 6.50	XS3037646661	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	05/20/2031		20,511,040	7.90/6.50			141,883	429,758		282,047		609,628			226,793		100/100
Currency Swap/Rec:USD 7.54/Pay:EUR 6.13	BQJRDV5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/20/2025	01/28/2035		14,562,500	7.54/6.13			93,385	299,555		179,837		432,956			213,358		100/100
Currency Swap/Rec:USD 7.15/Pay:EUR 5.75	BVOW6B5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2025	09/11/2034		5,824,500	7.15/5.75			40,976	115,409		65,294		167,788			83,422		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Wells Fargo & Co / PBLD0EJDB5FWOLXP3B76	11/14/2025	05/31/2034		187,626,923	6.37/5.00			1,303,837	3,068,488		1,279,569		5,265,724			2,640,693		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Citibank NA / E57ODZWZ7FF32TWEFA76	11/17/2025	05/31/2034		187,287,692	6.38/5.00			1,306,631	2,729,257		968,824		5,265,724			2,635,918		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Goldman Sachs Group Inc/The / KD3XUN7C6T14HNAYLU02	11/17/2025	05/31/2034		187,303,846	6.38/5.00			1,305,265	2,745,411		1,099,798		5,265,724			2,636,146		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 5.00	L0187*AA0	D1	Currency	BNP Paribas SA / R0MUWSFPU8MPR08K5P83	11/18/2025	05/31/2034		187,303,846	6.36/5.00			1,284,548	2,745,411		943,014		5,265,724			2,636,146		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 5.00	L0187*AA0	D1	Currency	Credit Agricole SA / 969500TJ5KRTCJQWXH05	11/18/2025	05/31/2034		37,467,231	6.33/5.00			252,407	555,544		102,696		1,053,145			527,320		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Deutsche Bank AG / 7LTWFZYICNSX8D621K86	11/19/2025	05/31/2034		186,673,846	6.37/5.00			1,274,263	2,115,411		260,274		5,265,724			2,627,279		100/100
Currency Swap/Rec:USD 6.31/Pay:GBP 6.63	BS9G7G9	D1	Currency	Bank of Montreal / 549300047C63MPGNXE075	03/02/2026	10/01/2034		13,407,000	6.31/6.63			(11,894)	156,101		96,130		156,101			192,663		100/100
Currency Swap/Rec:USD 6.18/Pay:GBP 6.75	B3L28N4	D1	Currency	Natixis NA / KX1WK48MPD4Y2NCUIZ63	05/15/2026	01/27/2039		17,891,680	6.18/6.75			(12,369)	127,352		(261,810)		127,352			317,373		100/100
Currency Swap/Rec:USD 5.18/Pay:EUR 3.85	BMHFPF1	D1	Currency	Royal Bank of Canada / ES7IP3U3RHIGC71XBU11	05/18/2026	09/03/2044		17,479,500	5.18/3.85			27,367	313,835		245,058		313,835			372,766		100/100
Currency Swap/Rec:USD 4.85/Pay:GBP 5.25	BT9NCJ5	D1	Currency	JPMorgan Chase & Co / 8I5DZWZKVSZI1NUHU748	05/19/2026	07/31/2036		17,953,320	4.85/5.25			(8,263)	178,891		36,124		178,891			285,186		100/100
Currency Swap/Rec:USD 5.32/Pay:GBP 5.75	B4KBJD6	D1	Currency	Natixis NA / KX1WK48MPD4Y2NCUIZ63	05/19/2026	09/14/2040		22,424,900	5.32/5.75			(11,083)	204,882		19,175		204,882			422,803		100/100
Currency Swap/Rec:USD 5.45/Pay:GBP 5.88	B28RLV4	D1	Currency	Bank of America NA / B4TYDEB6GKMZO031MB27	05/19/2026	10/30/2037		22,423,225	5.45/5.88			(11,095)	208,280		(16,656)		208,280			377,591		100/100
Currency Swap/Rec:USD 5.33/Pay:GBP 5.75	B1YXWQ1	D1	Currency	Deutsche Bank AG / 7LTWFZYICNSX8D621K86	05/19/2026	06/22/2037		15,266,017	5.33/5.75			(7,186)	162,334		8,482		162,334			253,001		100/100
Currency Swap/Rec:USD 4.95/Pay:EUR 3.63	BQC9608	D1	Currency	Societe Generale SA / O2RNE8IBXP4R0TD8PU41	05/19/2026	08/03/2044		19,451,775	4.95/3.63			29,702	283,892		226,181		283,892			413,857		100/100
Currency Swap/Rec:USD 5.39/Pay:EUR 4.00	BN12QK7	D1	Currency	Bank of Montreal / 549300047C63MPGNXE075	05/20/2026	10/16/2039		23,295,900	5.39/4.00			36,452	325,522		282,817		325,522			424,857		100/100
Currency Swap/Rec:USD 5.52/Pay:GBP 5.88	B28RLV4	D1	Currency	Goldman Sachs Group Inc/The / KD3XUN7C6T14HNAYLU02	05/20/2026	10/30/2037		13,462,980	5.52/5.88			(5,399)	135,041		82,137		135,041			226,707		100/100
Currency Swap/Rec:USD 4.92/Pay:GBP 5.25	BT9NCJ5	D1	Currency	Barclays PLC / G5GSEF7VJP5I7OUK5573	05/20/2026	07/31/2036		22,361,300	4.92/5.25			(8,201)	209,355		125,532		209,355			355,206		100/100
Currency Swap/Rec:USD 4.94/Pay:EUR 3.63	BQC9608	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUC / 0Z3V05H2G7GRS05BHJ91	06/05/2026	08/03/2044		41,156,090	4.94/3.63			34,025	540,488		418,195		540,488			875,640		100/100
Currency Swap/Rec:USD 4.77/Pay:EUR 3.38	BSY4TW8	D1	Currency	Wells Fargo & Co / PBLD0EJDB5FWOLXP3B76	06/08/2026	06/06/2032		17,325,000	4.77/3.38			14,583	189,713		108,574		189,713			211,119		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3043418667	D1	Currency	Wells Fargo & Co / PBLD0EJDB5FWOLXP3B76	04/03/2025	01/15/2034		5,539,000	SOFR/3MEUR			44,793	(173,523)		(213,838)		162,987			76,102		100/100
Currency Swap/Rec:USD 6.68/Pay:EUR 5.13	BSLTP40	D1	Currency	Credit Agricole SA / 969500TJ5KRTCJQWXH05	04/08/2025	03/14/2033		8,190,000	6.68/5.13			51,079	(392,208)		(453,345)		256,913			106,072		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3076935348	D1	Currency	Morgan Stanley / IGJSJL3JD5P30I6NJZ34	05/23/2025	10/15/2033		509,310	SOFR/3MEUR			4,512	(4,817)		(3,418)		14,669			6,880		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The / KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		968,544	SOFR/3MEUR			8,984	(8,297)		(4,726)		27,871			13,523		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3076314585	D1	Currency	Bank of Montreal / 549300047C63MPGNXE075	06/06/2025	01/15/2034		5,694,000	SOFR/3MEUR			52,089	(18,523)		4,683		162,987			78,231		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 4.25	B96W8K8	D1	Currency	Morgan Stanley / IGJSJL3JD5P30I6NJZ34	10/24/2025	12/01/2042		6,674,750	3.96/4.25			(9,853)	43,714		52,021		107,509			135,289		100/100
Currency Swap/Rec:USD 6.65/Pay:EUR 5.50	XS3322440945	D1	Currency	Canadian Imperial Bank of Comm / 2IGI19DL770X0HC3ZE78	04/15/2026	08/01/2033		11,783,000	6.65/5.50			27,651	357,954		117,038		357,954			156,908		100/100
Currency Swap/Rec:USD 5.28/Pay:EUR 3.88	XS2895631641	D1	Currency	Royal Bank of Canada / ES7IP3U3RHIGC71XBU11	05/21/2026	06/05/2038		3,822,060	5.28/3.88			5,893	51,689		47,992		51,689			66,034		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2348330148	D1	Currency	Credit Agricole SA / 969500TJ5KRTCJQWXH05	01/22/2024	01/19/2029		1,525,440	SOFR/3MEUR			12,279	(73,571)		(73,136)		44,910			12,201		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.77/Pay:CAD 5.89	29759BAA5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/22/2030		7,303,535	6.77/5.89			33,048	251,846		186,150		234,817			73,608		100/100
Currency Swap/Rec:USD 6.33/Pay:AUD 6.49	29478DAA1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	11/24/2030		12,815,587	6.33/6.49			(40,602)	(797,672)		(683,432)		(487,760)			134,495		100/100
Currency Swap/Rec:USD 5.50/Pay:EUR 4.13	BTZJB55	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/23/2025	11/19/2044		11,604,000	5.50/4.13			79,146	184,075		119,399		336,100			248,897		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2025	05/31/2034		5,360,769	6.37/5.00			37,252	87,671		36,559		150,449			75,448		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	05/31/2034		5,351,077	6.38/5.00			37,332	77,979		27,681		150,449			75,312		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/17/2025	05/31/2034		5,351,538	6.38/5.00			37,293	78,440		31,423		150,449			75,318		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 5.00	L0187*AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2025	05/31/2034		5,351,538	6.36/5.00			36,701	78,440		26,943		150,449			75,318		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 5.00	L0187*AA0	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/18/2025	05/31/2034		1,070,492	6.33/5.00			7,212	15,873		2,934		30,090			15,066		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2025	05/31/2034		5,333,538	6.37/5.00			36,408	60,440		7,436		150,449			75,065		100/100
Currency Swap/Rec:USD 5.39/Pay:EUR 4.00	BN12QK7	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	05/20/2026	10/16/2039		11,474,100	5.39/4.00			17,954	160,332		139,298		160,332			209,258		100/100
Currency Swap/Rec:USD 5.29/Pay:EUR 3.88	BN2SBM1	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	06/12/2026	03/24/2032		9,828,550	5.29/3.88			6,231	119,213		72,382		119,213			117,707		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 4.55	XS3372006646	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	06/12/2026	08/28/2031		24,838,643	6.01/4.55			15,886	311,571		230,432		311,571			282,233		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/09/2024	04/25/2031		1,092,000	SOFR/3MEUR			8,387	(50,592)		(54,242)		32,733			11,990		100/100
Currency Swap/Rec:USD 4.93/Pay:GBP 5.25	20030NEN7	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2025	06/26/2040		6,674,750	4.93/5.25			(10,625)	43,714		43,689		107,509			124,873		100/100
Currency Swap/Rec:USD 6.57/Pay:GBP 6.80	G2973*AB8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/31/2050		1,501,437	6.57/6.80			(2,000)	20,373		38,840		24,012			37,174		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/07/2026	12/31/2050		1,504,284	6.67/6.80			(1,076)	23,221		55,966		23,221			37,245		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	12/31/2050		1,500,711	6.67/6.80			(1,081)	19,647		55,521		19,647			37,156		100/100
Currency Swap/Rec:USD 6.71/Pay:GBP 6.80	G2973*AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/09/2026	12/31/2050		1,497,807	6.71/6.80			(857)	16,743		57,990		16,743			37,084		100/100
Currency Swap/Rec:USD 4.85/Pay:GBP 4.88	00206RBE1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/13/2026	06/01/2044		27,814,558	4.85/4.88			(2,959)	376,881		1,408,225		376,881			588,957		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		3,687,860	6.55/6.30			6,528	162,015		(44,796)		117,408			64,348		100/100
Currency Swap/Rec:USD 6.47/Pay:GBP 6.88	XS2485268150	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	04/04/2025	12/15/2031		9,701,250	6.47/6.88			(11,841)	(242,137)		(403,179)		(242,448)			113,374		100/100
Currency Swap/Rec:USD 3.51/Pay:EUR 2.13	BM8Z5D8	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/08/2025	05/31/2032		13,681,250	3.51/2.13			32,583	(534,688)		(622,623)		(520,679)			166,486		100/100
Currency Swap/Rec:USD 8.00/Pay:EUR 6.38	BPRSM61	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	07/16/2033		4,927,500	8.00/6.38			30,718	(218,084)		(260,271)		150,893			65,414		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.88	XS2485268150	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/08/2025	12/15/2031		6,392,500	6.67/6.88			(6,419)	(231,778)		(289,101)		(231,980)			74,706		100/100
Currency Swap/Rec:USD 6.68/Pay:GBP 6.88	XS2485268150	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/10/2025	12/15/2031		6,453,500	6.68/6.88			(5,476)	(171,536)		(215,841)		(171,753)			75,419		100/100
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		10,233,024	8.09/6.38			34,985	(276,664)		(270,855)		(193,991)			135,846		100/100
Currency Swap/Rec:USD 7.39/Pay:EUR 5.75	BTJWWY7	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	09/22/2033		13,903,750	7.39/5.75			37,388	(356,582)		(412,193)		(348,446)			186,999		100/100
Currency Swap/Rec:USD 6.18/Pay:GBP 6.75	B3L28N4	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/15/2026	01/27/2039		8,812,320	6.18/6.75			(6,092)	62,726		(128,951)		62,726			156,318		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.56/Pay:EUR 4.13	BQXSVB0	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	06/08/2026	04/02/2031		2,309,000	5.56/4.13			1,993	24,890		10,124		24,890			25,185		100/100
Currency Swap/Rec:USD 5.94/Pay:EUR 4.50	XS3134523011	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2026	04/28/2034		9,718,800	5.94/4.50			6,133	126,241		78,174		126,241			136,001		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2320698728	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		650,700	SOFR/3MEUR			4,942	(34,803)		(35,854)		19,558			4,841		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2369837732	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/27/2024	04/15/2029		2,249,520	SOFR/3MEUR			16,904	(150,716)		(150,865)		69,373			18,802		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2418763491	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	10/15/2028		746,856	SOFR/3MEUR			5,320	(41,472)		(43,351)		22,492			5,658		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2092261465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	04/17/2029		770,700	SOFR/3MEUR			5,988	(21,284)		(21,760)		22,596			6,448		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2314651972	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2024	03/15/2029		2,605,915	SOFR/3MEUR			20,594	(78,917)		(83,903)		76,497			21,448		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2901462247	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		5,596,500	SOFR/3MEUR			47,956	(116,023)		(103,963)		162,987			68,808		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2989699041	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	01/15/2034		12,570,000	SOFR/3MEUR			15,865	(1,140,055)		(1,416,528)		(1,140,055)			172,702		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3006148178	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/28/2025	01/15/2034		14,513,859	SOFR/3MEUR			89,869	(1,424,080)		(1,762,914)		454,733			199,410		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3004566421	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2025	10/15/2033		14,880,540	SOFR/3MEUR			107,351	(886,023)		(1,022,918)		449,843			201,006		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3004566777	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2025	10/15/2033		1,940,940	SOFR/3MEUR			13,863	(115,568)		(137,856)		58,675			26,218		100/100
Currency Swap/Rec:USD 6.13/Pay:EUR 4.50	BSFVHR9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	12/15/2030		8,197,125	6.13/4.50			61,268	(371,453)		(383,160)		244,001			86,586		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 4.25	BR4XY89	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	05/28/2030		8,175,000	5.83/4.25			51,959	(393,783)		(425,668)		243,159			80,849		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 4.50	BSHT6B8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	10/14/2032		8,175,000	6.01/4.50			49,607	(384,794)		(464,624)		235,254			102,562		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3029439828	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	01/15/2034		17,234,188	SOFR/3MEUR			132,415	(788,823)		(967,129)		514,223			236,785		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3036672965	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		23,301,600	SOFR/3MEUR			193,384	(690,997)		(786,469)		684,544			325,332		100/100
Currency Swap/Rec:USD 5.65/Pay:EUR 4.38	BR85C21	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	09/10/2025	08/19/2031		21,097,800	5.65/4.38			55,410	561,445		314,941		559,594			239,154		100/100
Currency Swap/Rec:USD 5.19/Pay:EUR 3.88	BQFK3N0	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/10/2025	08/27/2029		21,097,800	5.19/3.88			142,234	553,083		361,330		609,404			187,570		100/100
Currency Swap/Rec:USD 5.42/Pay:EUR 4.12	BT6M5D0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2025	11/19/2029		21,096,540	5.42/4.12			52,715	551,578		376,718		551,070			194,265		100/100
Currency Swap/Rec:USD 3.06/Pay:EUR 1.88	BLD2ZX7	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2025	01/02/2031		24,615,150	3.06/1.88			56,979	554,156		344,122		562,745			261,440		100/100
Currency Swap/Rec:USD 9.63/Pay:EUR 8.25	BQXJCH6	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2025	03/13/2029		29,277,500	9.63/8.25			216,174	800,821		607,550		906,627			240,722		100/100
Currency Swap/Rec:USD 7.34/Pay:EUR 5.88	BMH5TG0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/15/2025	10/09/2027		41,128,500	7.34/5.88			310,685	1,183,038		1,098,025		1,179,929			232,359		100/100
Currency Swap/Rec:USD 7.10/Pay:EUR 5.88	XS2868952719	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	11/06/2031		32,844,000	7.10/5.88			65,164	853,871		373,792		853,871			380,061		100/100
Currency Swap/Rec:USD 3.39/Pay:EUR 1.88	BLH07S6	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/14/2025	06/15/2027		10,230,600	3.39/1.88			76,758	119,434		109,931		288,486			50,091		100/100
Currency Swap/Rec:USD 3.38/Pay:EUR 2.37	XS2406737036	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2025	11/23/2026		3,607,160	3.38/2.37			5,278	65,396		58,506		65,396			11,407		100/100
Currency Swap/Rec:USD 7.85/Pay:EUR 6.50	XS3037646661	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	05/20/2031		2,790,240	7.85/6.50			7,153	48,229		26,550		48,229			30,852		100/100
Currency Swap/Rec:USD 5.65/Pay:EUR 4.50	DE000DL19V55	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2025	11/30/2026		3,723,520	5.65/4.50			6,232	67,505		62,715		67,505			12,054		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.55/Pay:GBP 6.10	G2973*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	01/06/2026	12/31/2048		30,172,939	6.55/6.10			58,028	575,625		2,896,416		575,625			715,941		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2326455800	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	01/08/2026	07/15/2029		582,800	SOFR/3MEUR			4,665	11,548		11,495		11,548			5,084		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2335992397	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	05/12/2026	07/15/2031		2,933,250	SOFR/3MEUR			6,405	76,989		86,254		76,989			32,938		100/100
Currency Swap/Rec:USD 6.34/Pay:GBP 6.63	BS9G7G9	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/12/2026	10/01/2034		9,653,472	6.34/6.63			(1,182)	108,945		101,809		108,945			138,724		100/100
Currency Swap/Rec:USD 5.57/Pay:EUR 3.10	BDRKGC7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2017	07/06/2027		3,689,350	5.57/3.10			15,096	(309,511)		(285,672)		(309,472)			18,598		100/100
Currency Swap/Rec:USD 5.85/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	06/30/2027		5,020,540	5.85/3.50			19,434	(349,428)		(324,051)		(348,310)			25,103		100/100
Currency Swap/Rec:USD 5.53/Pay:EUR 3.10	BDRKGC7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2017	07/06/2027		2,991,800	5.53/3.10			12,280	(207,396)		(185,424)		(206,934)			15,081		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	09/27/2028		5,768,280	7.29/4.75			18,080	(400,363)		(321,325)		(402,177)			43,229		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.63	BYWOG96	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	01/13/2028		3,708,950	7.29/4.63			12,321	(289,570)		(246,509)		(290,309)			23,011		100/100
Currency Swap/Rec:USD 5.90/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	06/30/2027		2,967,160	5.90/3.50			11,587	(231,885)		(212,816)		(231,395)			14,836		100/100
Currency Swap/Rec:USD 7.33/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	09/27/2028		1,907,460	7.33/4.75			5,988	(148,726)		(119,707)		(149,576)			14,295		100/100
Currency Swap/Rec:USD 7.18/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2017	09/27/2028		1,385,150	7.18/4.75			4,095	(99,635)		(82,590)		(101,351)			10,381		100/100
Currency Swap/Rec:USD 5.24/Pay:EUR 3.10	BDRKGC7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2017	07/06/2027		2,842,580	5.24/3.10			10,509	(127,374)		(117,841)		(128,666)			14,329		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.50	BZ6RY96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/10/2027		2,282,700	6.71/4.50			6,757	(115,821)		(109,658)		(117,775)			11,096		100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/30/2027		1,413,100	5.61/3.50			5,009	(71,986)		(67,946)		(72,416)			7,066		100/100
Currency Swap/Rec:USD 6.96/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/27/2028		1,866,090	6.96/4.75			5,329	(74,329)		(58,235)		(77,949)			13,985		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.63	BYWOG96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	01/13/2028		3,024,000	6.84/4.63			9,267	(58,402)		(42,318)		(61,695)			18,762		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	03/31/2027		2,240,000	6.64/4.38			7,183	(44,104)		(37,886)		(45,506)			9,704		100/100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.38	BD584Y1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2027		7,280,000	5.51/3.38			21,710	(143,209)		(113,288)		(147,631)			40,685		100/100
Currency Swap/Rec:USD 6.55/Pay:EUR 4.50	BZ6RY96	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/10/2027		450,680	6.55/4.50			1,338	(5,980)		(4,820)		(6,450)			2,191		100/100
Currency Swap/Rec:USD 5.46/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/30/2027		2,253,400	5.46/3.50			7,894	(30,819)		(24,980)		(31,914)			11,267		100/100
Currency Swap/Rec:USD 5.47/Pay:EUR 3.38	BD584Y1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	09/29/2027		3,380,100	5.47/3.38			9,960	(45,704)		(30,120)		(47,961)			18,890		100/100
Currency Swap/Rec:USD 5.16/Pay:EUR 3.10	BDRKGC7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2017	07/06/2027		1,686,000	5.16/3.10			6,273	(26,952)		(22,700)		(28,095)			8,499		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2017	03/31/2027		896,800	6.69/4.38			2,948	(16,798)		(14,020)		(17,415)			3,885		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.63	BYWOG96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2017	01/13/2028		783,300	6.89/4.63			2,450	(15,641)		(11,169)		(16,790)			4,860		100/100
Currency Swap/Rec:USD 8.21/Pay:GBP 6.75	B3D0FP7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2017	09/11/2028		11,486,900	8.21/6.75			31,885	272,605		564,801		228,355			85,242		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.50	BWNGPD6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2017	06/30/2027		2,361,600	5.92/3.50			11,166	80,056		94,289		77,095			11,808		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 3.38	BD584Y1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2017	09/29/2027		2,361,600	5.83/3.38			8,829	79,867		99,287		77,191			13,198		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.84/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2017	03/31/2027		2,363,000	6.84/4.38			9,117	81,730		93,353		78,431			10,237		100/100
Currency Swap/Rec:USD 7.03/Pay:EUR 4.50	BZ6RY96	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2017	06/10/2027		2,363,000	7.03/4.50			9,477	84,158		98,448		78,987			11,487		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	09/27/2028		2,358,800	7.29/4.75			9,148	86,398		120,278		76,645			17,678		100/100
Currency Swap/Rec:USD 5.43/Pay:EUR 3.10	BDRKGC7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/14/2017	07/06/2027		3,061,500	5.43/3.10			13,899	95,575		111,018		91,611			15,433		100/100
Currency Swap/Rec:USD 6.98/Pay:EUR 4.63	BYWOG96	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2017	01/13/2028		2,728,950	6.98/4.63			10,045	110,562		131,630		103,549			16,931		100/100
Currency Swap/Rec:USD 8.41/Pay:GBP 6.75	B3D0FP7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2018	09/11/2028		5,743,875	8.41/6.75			18,178	142,407		308,320		115,183			42,624		100/100
Currency Swap/Rec:USD 5.50/Pay:EUR 3.10	BDRKGC7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	07/06/2027		2,803,700	5.50/3.10			13,699	180,193		195,497		177,284			14,133		100/100
Currency Swap/Rec:USD 8.42/Pay:GBP 6.75	B3D0FP7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/15/2018	09/11/2028		5,923,650	8.42/6.75			21,240	332,671		503,668		307,723			43,958		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.38	BD584Y1	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2018	09/29/2027		4,786,860	5.92/3.38			19,470	336,160		386,332		332,868			26,752		100/100
Currency Swap/Rec:USD 7.42/Pay:EUR 4.63	BYWOG96	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2018	01/13/2028		3,559,750	7.42/4.63			16,255	259,187		310,447		251,123			22,086		100/100
Currency Swap/Rec:USD 5.97/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	06/30/2027		2,737,460	5.97/3.50			14,151	227,805		245,607		225,433			13,687		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2018	03/31/2027		2,737,240	6.89/4.38			11,674	228,238		244,474		225,415			11,858		100/100
Currency Swap/Rec:USD 6.00/Pay:EUR 3.50	BWNGPD6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	06/30/2027		1,968,770	6.00/3.50			9,363	26,114		42,433		26,509			9,844		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 3.10	BDRKGC7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	07/06/2027		3,705,920	5.56/3.10			17,376	50,887		78,825		49,912			18,681		100/100
Currency Swap/Rec:USD 4.05/Pay:EUR 1.63	BYQM7D9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2018	02/21/2028		2,084,040	4.05/1.63			7,238	27,439		53,434		27,516			13,371		100/100
Currency Swap/Rec:USD 6.85/Pay:GBP 5.56	BYYTRZ4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2019	07/20/2035		5,072,000	6.85/5.56			7,403	(232,829)		339,996		(232,829)			76,334		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 4.63	BDZSRK8	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2021	06/27/2028		1,159,700	6.37/4.63			2,285	19,930		19,167		17,978			8,189		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 5.75	B3RS4H2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2021	07/05/2040		4,955,040	6.63/5.75			8,964	231,227		827,128		218,379			92,782		100/100
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2021	06/29/2028		11,564,000	4.82/3.10			37,593	139,741		162,329		139,160			81,770		100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 4.25	BM9JM27	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/04/2021	09/11/2028		6,360,750	6.05/4.25			21,580	85,749		102,243		78,845			47,202		100/100
Currency Swap/Rec:USD 5.78/Pay:EUR 4.00	BLPJHJ6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/15/2021	12/23/2027		5,492,160	5.78/4.00			18,501	12,887		17,466		7,955			33,432		100/100
Currency Swap/Rec:USD 3.85/Pay:EUR 2.60	BJK11G8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	11/19/2037		12,443,750	3.85/2.60			(97,751)	(1,580,300)		(1,899,632)		(1,540,756)			210,049		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041		2,363,000	2.56/1.47			2,681	(348,794)		(431,774)		(249,597)			46,121		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041		2,363,000	2.58/1.47			2,733	(351,458)		(436,960)		(264,421)			46,121		100/100
Currency Swap/Rec:USD 6.22/Pay:GBP 5.88	B28RLV4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	10/30/2037		10,120,000	6.22/5.88			(7,554)	(1,523,757)		(1,160,939)		(1,522,970)			170,414		100/100
Currency Swap/Rec:USD 6.17/Pay:GBP 5.75	B1YXWQ1	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	06/22/2037		2,289,800	6.17/5.75			(1,960)	(346,890)		(261,047)		(346,234)			37,948		100/100
Currency Swap/Rec:USD 6.49/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/01/2022	06/02/2034		4,814,460	6.49/6.13			(5,243)	(772,861)		(664,824)		(773,232)			67,783		100/100
Currency Swap/Rec:USD 6.43/Pay:GBP 6.00	B5KP6X4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/02/2022	11/24/2034		5,728,500	6.43/6.00			(3,721)	(855,521)		(747,660)		(853,662)			83,054		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.55/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2022	06/02/2034		5,040,200	6.55/6.13			(5,077)	(815,787)		(672,966)		(816,334)			70,961		100/100
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3NX1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S60X2D1J857QP30	12/08/2022	07/27/2026		1,814,623	7.71/6.00			2,814	(151,069)		(150,668)		(151,069)			2,468		100/100
Currency Swap/Rec:USD 4.85/Pay:GBP 5.13	XS2523960719	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/30/2023	08/23/2032		2,546,400	4.85/5.13			(1,996)	(96,924)		(129,255)		(97,603)			31,583		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2334573701	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	04/15/2029		3,411,200	SOFR/3MEUR			27,745	(242,770)		(237,186)		102,386			28,512		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2331769153	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029		1,269,000	SOFR/3MEUR			9,929	(100,939)		(99,053)		38,228			10,155		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2259185036	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028		1,480,500	SOFR/3MEUR			11,413	(119,279)		(117,259)		45,909			10,583		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028		2,961,168	SOFR/3MEUR			22,635	(235,139)		(235,031)		88,578			18,904		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2305384922	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	10/16/2023	07/15/2027		1,266,240	SOFR/3MEUR			10,236	(103,768)		(102,555)		37,851			6,460		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2332243240	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	07/15/2029		1,053,100	SOFR/3MEUR			8,334	(87,581)		(88,652)		31,206			9,187		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		12,736,000	6.41/6.17			(7,723)	(526,072)		(449,869)		215,017			108,673		100/100
Currency Swap/Rec:USD 5.63/Pay:GBP 5.75	BL6HXB3	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/10/2025	04/26/2028		20,917,480	5.63/5.75			(33,178)	(484,867)		(554,974)		330,080			141,277		100/100
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38	BNLY9P9	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	05/22/2025	09/22/2034		3,384,600	8.33/6.38			29,143	(43,540)		25,955		100,908			48,565		100/100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.75	BVOWI6B5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2025	09/11/2034		5,646,000	7.65/5.75			48,128	(66,500)		51,912		159,054			80,865		100/100
Currency Swap/Rec:USD 8.30/Pay:EUR 6.38	BNLY9P9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	09/22/2034		4,536,000	8.30/6.38			39,140	(34,258)		53,378		134,587			65,087		100/100
Currency Swap/Rec:USD 6.33/Pay:AUD 6.49	29478DAA1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	11/24/2030		28,835,070	6.33/6.49			(91,354)	(1,794,762)		(1,537,723)		(1,097,461)			302,613		100/100
Currency Swap/Rec:USD 7.09/Pay:EUR 5.75	BTJWWY7	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	09/05/2025	09/22/2033		8,229,900	7.09/5.75			56,524	238,997		160,251		234,448			110,688		100/100
Currency Swap/Rec:USD 5.65/Pay:EUR 4.37	BT20ZJ4	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/10/2025	10/01/2030		21,076,200	5.65/4.37			51,948	524,457		311,874		524,768			217,441		100/100
Currency Swap/Rec:USD 5.55/Pay:EUR 4.25	BSHT6C9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2025	01/14/2030		21,078,000	5.55/4.25			51,931	528,298		324,972		528,303			198,436		100/100
Currency Swap/Rec:USD 7.38/Pay:EUR 5.88	BMH5TG0	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/14/2025	10/09/2027		14,351,760	7.38/5.88			104,850	184,703		156,216		404,207			81,081		100/100
Currency Swap/Rec:USD 5.37/Pay:GBP 5.75	BMTD111	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	10/14/2025	06/20/2027		14,606,809	5.37/5.75			(30,222)	31,792		(21,321)		236,304			72,027		100/100
Currency Swap/Rec:USD 6.13/Pay:EUR 4.63	BZ1HJV8	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	10/15/2025	10/19/2027		9,598,120	6.13/4.63			70,669	161,032		146,150		269,254			54,804		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2025	05/31/2034		13,401,923	6.37/5.00			93,131	219,178		91,398		376,123			188,621		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	05/31/2034		13,377,692	6.38/5.00			93,331	194,947		69,202		376,123			188,280		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/17/2025	05/31/2034		13,378,846	6.38/5.00			93,233	196,101		78,557		376,123			188,296		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 5.00	L0187*AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2025	05/31/2034		13,378,846	6.36/5.00			91,753	196,101		67,358		376,123			188,296		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 5.00	L0187*AA0	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/18/2025	05/31/2034		2,676,231	6.33/5.00			18,029	39,682		7,335		75,225			37,666		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2025	05/31/2034		13,333,846	6.37/5.00			91,019	151,101		18,591		376,123			187,663		100/100
Currency Swap/Rec:USD 5.49/Pay:GBP 5.75	BMTD111	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	12/18/2025	06/20/2027		12,150,530	5.49/5.75			(33,726)	148,728		120,470		195,145			59,915		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.09/Pay:EUR 5.75	XS3085146929	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/13/2026	.06/02/2030	.....	 14,349,180	..... 7.09/5.75	.....	.....	89,055	311,436	.....	203,647	.....	311,436	.....	.....	142,159	.....	100/100 .....
Currency Swap/Rec:USD 5.18/Pay:EUR 3.88	BK96PY7	D1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.01/13/2026	.12/10/2029	.....	 10,033,620	..... 5.18/3.88	.....	.....	 60,465	207,821	.....	130,728	.....	207,821	.....	.....	 93,174	.....	100/100 .....
Currency Swap/Rec:USD 5.61/Pay:EUR 4.24	BTTM7M0	D1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.06/12/2026	.05/14/2045	.....	 20,309,896	..... 5.61/4.24	.....	.....	 12,148	245,635	.....	103,131	.....	245,635	.....	.....	441,302	.....	100/100 .....
Currency Swap/Rec:USD 5.70/Pay:EUR 4.25	BSHT6C9	D1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.06/12/2026	.01/14/2030	.....	9,912,062	..... 5.70/4.25	.....	.....	 6,305	121,925	.....	 73,352	.....	121,925	.....	.....	 93,316	.....	100/100 .....
Currency Swap/Rec:USD 5.48/Pay:EUR 4.13	BTZJB55	D1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.06/12/2026	.11/19/2044	.....	 10,420,966	..... 5.48/4.13	.....	.....	 6,178	122,451	.....	 52,807	.....	122,451	.....	.....	223,521	.....	100/100 .....
Currency Swap/Rec:USD 5.28/Pay:EUR 3.88	BTRFQV3	D1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.06/12/2026	.11/12/2033	.....	 18,708,690	..... 5.28/3.88	.....	.....	 11,502	232,670	.....	152,941	.....	232,670	.....	.....	254,041	.....	100/100 .....
Currency Swap/Rec:USD 6.33/Pay:EUR 4.88	BTGTSV0	D1	Currency.....	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	.06/12/2026	.01/21/2034	.....	 14,727,216	..... 6.33/4.88	.....	.....	 9,413	198,853	.....	132,418	.....	198,853	.....	.....	202,561	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2835875761	D1	Currency.....	Morgan Stanley IGJSJL3JD5P3016NJZ34	.06/04/2024	.10/15/2031	.....	 26,068,704	..... SOFR/3MEUR	.....	.....	41,866	.....(1,290,853)	.....	.....(1,372,853)	.....	.....(1,290,853)	.....	.....	299,957	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2835877205	D1	Currency.....	Morgan Stanley IGJSJL3JD5P3016NJZ34	.06/04/2024	.01/15/2032	.....	5,443,000	..... SOFR/3MEUR	.....	.....	 8,582	..... (269,523)	.....	..... (299,582)	.....	..... (269,523)	.....	.....	 64,102	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2403120343	D1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.08/07/2024	.10/15/2029	.....	5,463,000	..... SOFR/3MEUR	.....	.....	 43,149	..... (249,374)	.....	..... (254,369)	.....	162,890	.....	.....	 49,589	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2334258188	D1	Currency.....	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	.09/06/2024	.06/15/2029	.....	3,270,960	..... SOFR/3MEUR	.....	.....	 25,983	..... (100,513)	.....	..... (102,347)	.....	 98,615	.....	.....	 28,146	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901462916	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.09/25/2024	.07/15/2033	.....	 13,440,000	..... SOFR/3MEUR	.....	.....	 24,273	..... (270,055)	.....	..... (277,992)	.....	..... (270,055)	.....	.....	178,385	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2917066651	D1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.10/18/2024	.10/14/2033	.....	 12,909,179	..... SOFR/3MEUR	.....	.....	 21,224	..... (672,915)	.....	..... (746,223)	.....	..... (672,915)	.....	.....	174,344	.....	100/100 .....
Currency Swap/Rec:USD 5.42/Pay:GBP 5.63	BJK0PN0	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.04/09/2025	.03/24/2031	.....	2,909,144	..... 5.42/5.63	.....	.....	..... (2,609)	..... (103,747)	.....	..... (126,600)	.....	..... (103,978)	.....	.....	 31,649	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036675984	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.04/10/2025	.04/15/2034	.....	 23,301,600	..... SOFR/3MEUR	.....	.....	193,337	..... (690,997)	.....	..... (786,469)	.....	684,544	.....	.....	325,332	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036678145	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.04/10/2025	.04/15/2034	.....	 18,641,280	..... SOFR/3MEUR	.....	.....	154,670	..... (552,797)	.....	..... (629,175)	.....	547,635	.....	.....	260,266	.....	100/100 .....
Currency Swap/Rec:USD 7.03/Pay:GBP 7.50	BMHF2J4	D1	Currency.....	Morgan Stanley IGJSJL3JD5P3016NJZ34	.10/10/2025	.06/27/2030	.....	 17,957,492	..... 7.03/7.50	.....	.....	..... (15,686)	 40,433	.....	..... (188,506)	.....	 40,433	.....	.....	179,452	.....	100/100 .....
Currency Swap/Rec:USD 4.52/Pay:EUR 3.10	BM9KZX2	D1	Currency.....	Morgan Stanley IGJSJL3JD5P3016NJZ34	.10/10/2025	.06/29/2028	.....	 15,272,400	..... 4.52/3.10	.....	.....	 104,107	191,339	.....	146,970	.....	430,285	.....	.....	107,992	.....	100/100 .....
Currency Swap/Rec:USD 7.34/Pay:GBP 7.75	BNRM504	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.10/16/2025	.09/30/2032	.....	5,958,793	..... 7.34/7.75	.....	.....	..... (2,487)	 83,695	.....	 28,047	.....	 83,695	.....	.....	 74,530	.....	100/100 .....
Currency Swap/Rec:USD 7.62/Pay:GBP 7.75	BNRM504	D1	Currency.....	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	.01/13/2026	.09/30/2032	.....	6,467,045	..... 7.62/7.75	.....	.....	..... (64)	 95,441	.....	 117,885	.....	 95,502	.....	.....	 80,887	.....	100/100 .....
Currency Swap/Rec:USD 5.88/Pay:EUR 4.63	BVMF4N0	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.03/02/2026	.03/18/2033	.....	 15,813,900	..... 5.88/4.63	.....	.....	 38,482	411,747	.....	 160,730	.....	411,920	.....	.....	204,980	.....	100/100 .....
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25 ...	76721RAA6	D1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.10/25/2021	.09/20/2032	.....	5,223,718	..... 2.45/12.25	.....	.....	..... (78,861)	.....(1,711,382)	.....	..... (711,393)	.....	..... (215,924)	.....	.....	 65,193	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3025439418	D1	Currency.....	Bank of Montreal .. 54930047C63MPGNXE075	.03/26/2025	.07/15/2034	.....	 12,830,580	..... SOFR/3MEUR	.....	.....	 92,495	..... (765,225)	.....	..... (985,016)	.....	387,908	.....	.....	181,979	.....	100/100 .....
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.10/28/2022	.09/21/2041	.....	2,489,500	..... 2.56/1.47	.....	.....	 3,973	..... (263,747)	.....	..... (305,274)	.....	..... (249,492)	.....	.....	 48,590	.....	100/100 .....
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.10/31/2022	.09/21/2041	.....	2,470,750	..... 2.58/1.47	.....	.....	 3,949	..... (278,410)	.....	..... (329,210)	.....	..... (264,354)	.....	.....	 48,225	.....	100/100 .....
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.05/22/2024	.05/28/2029	.....	 24,835,200	..... 6.41/6.17	.....	.....	..... (4,266)	.....(1,025,840)	.....	..... (877,245)	.....	.....(1,025,840)	.....	.....	211,913	.....	100/100 .....
Currency Swap/Rec:USD 5.45/Pay:GBP 5.63	BJK0PN0	D1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.04/10/2025	.03/24/2031	.....	1,627,290	..... 5.45/5.63	.....	.....	..... (1,163)	..... (39,410)	.....	..... (51,239)	.....	..... (39,540)	.....	.....	 17,704	.....	100/100 .....
Currency Swap/Rec:USD 8.11/Pay:EUR 6.38	BM8VBH2	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.04/10/2025	.09/12/2030	.....	 663,408	..... 8.11/6.38	.....	.....	 1,860	..... (17,640)	.....	..... (17,223)	.....	..... (17,661)	.....	.....	 6,802	.....	100/100 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.58/Pay:EUR 4.88	BPGM8J9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/10/2025	06/29/2029		1,335,840	6.58/4.88			3,578	(34,447)		(32,956)		(33,986)			11,569		100/100
Currency Swap/Rec:USD 6.77/Pay:CAD 5.89	29759BAA5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/22/2030		11,466,550	6.77/5.89			7,716	395,398		292,255		395,398			115,565		100/100
Currency Swap/Rec:USD 6.33/Pay:AUD 6.49	29478DAA1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	11/24/2030		64,718,713	6.33/6.49			(98,762)	(4,028,245)		(3,451,334)		(3,718,333)			679,198		100/100
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	BQWR237	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2025	10/23/2029		21,051,000	6.60/5.25			135,582	529,093		342,313		637,672			191,720		100/100
Currency Swap/Rec:USD 8.46/Pay:EUR 7.13	BNTD561	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/15/2025	10/30/2029		29,400,000	8.46/7.13			57,480	917,701		688,364		909,155			268,531		100/100
Currency Swap/Rec:USD 7.90/Pay:EUR 6.50	XS3037646661	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	05/20/2031		14,450,960	7.90/6.50			(18,630)	302,784		198,715		300,261			159,786		100/100
Currency Swap/Rec:USD 7.54/Pay:EUR 6.13	BQJRDV5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/20/2025	01/28/2035		14,562,500	7.54/6.13			26,927	299,555		179,837		297,802			213,358		100/100
Currency Swap/Rec:USD 5.43/Pay:GBP 5.75	B4KBJD6	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	09/14/2040		36,158,400	5.43/5.75			(37,565)	361,579		464,092		361,579			681,736		100/100
Currency Swap/Rec:USD 6.54/Pay:GBP 6.88	B2RK0H3	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/02/2026	05/20/2038		30,188,250	6.54/6.88			(33,353)	376,643		438,583		376,643			520,603		100/100
Currency Swap/Rec:USD 5.79/Pay:GBP 6.13	B6276Z7	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	03/02/2026	07/06/2039		30,147,750	5.79/6.13			(33,303)	331,980		323,767		331,980			544,011		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 4.50	BT6M5G3	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	06/12/2026	08/19/2034		24,374,804	5.92/4.50			15,199	298,290		163,143		298,290			347,768		100/100
Currency Swap/Rec:USD 5.52/Pay:EUR 4.13	XS3193906180	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/12/2026	07/02/2035		10,027,722	5.52/4.13			6,150	122,473		70,521		122,473			150,507		100/100
Currency Swap/Rec:USD 6.76/Pay:EUR 5.25	BR86K20	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	06/12/2026	03/28/2029		6,710,020	6.76/5.25			4,444	87,630		66,490		87,630			55,588		100/100
Currency Swap/Rec:USD 5.65/Pay:EUR 4.20	XS3216166663	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	06/12/2026	10/30/2030		9,938,630	5.65/4.20			6,332	126,218		88,491		126,218			103,488		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2835875761	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	10/15/2031		1,962,746	SOFR/3MEUR			15,424	(97,190)		(103,364)		58,773			22,584		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2835877205	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	01/15/2032		1,088,600	SOFR/3MEUR			8,489	(53,905)		(59,916)		32,597			12,820		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2849654426	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/25/2024	04/15/2033		1,712,640	SOFR/3MEUR			13,377	(115,367)		(120,726)		52,156			22,326		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2849654699	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2024	07/15/2033		2,887,110	SOFR/3MEUR			22,121	(197,652)		(218,171)		88,013			38,320		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2849653964	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	07/15/2032		2,675,500	SOFR/3MEUR			20,856	(180,762)		(186,364)		81,493			32,895		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2334258188	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	06/15/2029		3,271,550	SOFR/3MEUR			25,771	(98,940)		(104,434)		96,413			28,151		100/100
Currency Swap/Rec:USD 5.42/Pay:GBP 5.63	BJK0PN0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/09/2025	03/24/2031		532,301	5.42/5.63			(1,278)	(18,983)		(23,165)		8,040			5,791		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 5.10	XS3054655421	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/02/2025	01/15/2033		567,000	6.75/5.10			4,270	(4,252)		(1,219)		16,299			7,256		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3054655777	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/02/2025	07/15/2033		798,554	SOFR/3MEUR			7,169	(6,912)		(6,454)		22,981			10,599		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3054655934	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2025	01/15/2034		624,333	SOFR/3MEUR			5,830	(4,045)		(2,992)		17,929			8,578		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3046362540	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/13/2025	01/15/2034		1,157,104	SOFR/3MEUR			9,752	(31,101)		(35,505)		33,901			15,898		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3046362896	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2025	04/15/2034		779,590	SOFR/3MEUR			6,749	(20,163)		(24,118)		22,818			10,884		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076293136	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	04/15/2034		790,090	SOFR/3MEUR			7,109	(9,663)		(8,017)		22,818			11,031		100/100
Currency Swap/Rec:USD 7.62/Pay:EUR 5.75	BVOWI6B5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	09/11/2034		1,135,000	7.62/5.75			9,710	(7,619)		15,514		31,722			16,256		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.33/Pay:EUR 4.60	XS3086801852	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/02/2025	07/15/2033		428,025	6.33/4.60			3,470	(414)		5,263		12,224			5,681		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3086801936	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2025	07/15/2033		645,117	SOFR/3MEUR			5,579	(398)		1,266		18,418			8,562		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3086802074	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/02/2025	10/15/2033		1,323,096	SOFR/3MEUR			11,553	(2,209)		1,028		37,813			17,872		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3086802660	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	04/15/2034		1,598,520	SOFR/3MEUR			14,425	(986)		5,787		45,636			22,318		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3076314312	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	10/15/2033		1,620,510	SOFR/3MEUR			14,336	(7,559)		(2,628)		46,451			21,890		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3076314585	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/06/2025	01/15/2034		1,992,900	SOFR/3MEUR			18,231	(6,483)		1,639		57,045			27,381		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3170927175	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/17/2025	10/15/2033		960,093	SOFR/3MEUR			(902)	34,664		39,505		26,404			12,969		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3170927332	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	04/15/2034		710,820	SOFR/3MEUR			(1,304)	25,317		30,128		19,558			9,924		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3170927506	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	07/15/2034		284,496	SOFR/3MEUR			(1,135)	10,295		12,905		7,823			4,035		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3183183873	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2025	01/15/2034		543,469	SOFR/3MEUR			5,019	12,204		14,233		15,158			7,467		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3183184251	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	04/15/2034		336,096	SOFR/3MEUR			3,150	7,055		8,408		9,388			4,693		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3178582303	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	01/15/2034		1,529,088	SOFR/3MEUR			13,742	20,982		25,494		43,028			21,009		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3178582725	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/09/2025	03/15/2034		684,341	SOFR/3MEUR			6,181	10,263		12,572		19,232			9,502		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3178583459	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/09/2025	09/15/2034		290,050	SOFR/3MEUR			2,716	4,424		5,287		8,149			4,157		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3194975440	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2025	07/15/2034		564,003	SOFR/3MEUR			5,147	8,746		10,278		15,842			7,999		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3194975101	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	01/15/2034		1,262,842	SOFR/3MEUR			11,386	19,797		23,881		35,466			17,351		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3194975879	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/21/2025	10/15/2034		290,200	SOFR/3MEUR			2,723	4,574		(21,815)		8,149			4,180		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3207996516	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/19/2035		698,040	SOFR/3MEUR			6,784	12,537		17,203		19,558			10,649		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3207996359	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/28/2025	07/19/2035		314,010	SOFR/3MEUR			2,960	5,534		3,424		8,801			4,725		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3207995625	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	10/28/2025	04/19/2035		1,032,655	SOFR/3MEUR			9,608	18,111		23,242		28,946			15,324		100/100
Currency Swap/Rec:USD 5.37/Pay:EUR 4.00	02079KBF3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2025	05/06/2044		516,510	5.37/4.00			3,499	2,345		311		14,521			10,915		100/100
Currency Swap/Rec:USD 5.63/Pay:EUR 4.38	02079KBG1	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/05/2025	05/06/2064		516,150	5.63/4.38			3,219	1,967		(10,196)		14,389			15,883		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3215519714	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	01/15/2034		1,664,784	SOFR/3MEUR			15,053	19,577		22,739		46,940			22,873		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3215519987	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	10/15/2034		728,595	SOFR/3MEUR			6,764	8,817		11,034		20,536			10,494		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3237160562	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	01/15/2034		981,910	SOFR/3MEUR			8,951	17,636		18,649		27,512			13,491		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3237160729	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/09/2025	07/15/2034		726,250	SOFR/3MEUR			6,716	12,185		14,406		20,373			10,301		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3237161024	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2025	10/15/2034		290,535	SOFR/3MEUR			2,749	4,909		6,069		8,149			4,185		100/100
Currency Swap/Rec:USD 6.57/Pay:GBP 6.80	G2973*AB8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/31/2050		5,588,047	6.57/6.80			(7,445)	75,824		144,553		89,369			138,355		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.55/Pay:GBP 6.10	G2973*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	01/06/2026	12/31/2048		4,046,795	6.55/6.10			7,783	77,203		388,467		77,203			96,022		100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.20	G6992#AH9	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	01/07/2026	01/13/2036		2,631,915	6.03/6.20			(2,094)	45,811		72,604		45,811			40,657		100/100
Currency Swap/Rec:USD 6.15/Pay:GBP 6.31	G6992#AK2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2026	03/17/2038		606,780	6.15/6.31			(264)	9,987		19,695		9,987			10,387		100/100
Currency Swap/Rec:USD 6.15/Pay:GBP 6.31	G6992#AJ5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2026	01/13/2038		2,427,120	6.15/6.31			(1,735)	39,947		77,724		39,947			41,240		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2026	12/31/2050		5,598,646	6.67/6.80			(4,003)	86,423		208,293		86,423			138,618		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	12/31/2050		5,585,345	6.67/6.80			(4,025)	73,122		206,637		73,122			138,288		100/100
Currency Swap/Rec:USD 6.71/Pay:GBP 6.80	G2973*AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/09/2026	12/31/2050		5,574,539	6.71/6.80			(3,191)	62,316		215,829		62,316			138,021		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 4.75	XS3303020385	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	02/20/2026	11/26/2035		564,528	6.06/4.75			2,537	16,126		9,446		16,126			8,660		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	50496484	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/23/2026	04/27/2029		1,563,185	SOFR/3MEUR			4,719	34,514		38,146		34,514			13,142		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	00262#AB5	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029		3,463,940	SOFR/3MEUR			29,193	(77,824)		(80,743)		101,052			29,834		100/100
Currency Swap/Rec:USD 8.39/Pay:GBP 8.50	BQ3PSP4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	03/27/2028		16,341,480	8.39/8.50			3,044	448,322		434,077		268,682			107,856		100/100
Currency Swap/Rec:USD 6.96/Pay:EUR 5.00	BPLQR11	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/25/2025	05/19/2027		13,941,600	6.96/5.00			134,947	233,183		277,331		393,681			65,575		100/100
Currency Swap/Rec:USD 12.04/Pay:EUR 10.00	BNNPHF6	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/25/2025	12/01/2027		13,952,400	12.04/10.00			139,081	270,252		321,487		429,205			83,187		100/100
Currency Swap/Rec:USD 6.15/Pay:EUR 4.25	BP093L3	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/25/2025	10/09/2027		13,941,600	6.15/4.25			129,997	228,516		271,162		387,491			78,764		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3047445617	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/08/2025	10/15/2033		1,639,120	SOFR/3MEUR			15,267	39,614		44,427		45,636			22,141		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3047445708	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	01/15/2034		1,170,700	SOFR/3MEUR			11,263	28,195		36,118		32,597			16,085		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3047445880	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	04/15/2034		292,675	SOFR/3MEUR			2,920	7,049		9,717		8,149			4,086		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3093412016	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2025	10/15/2033		1,874,240	SOFR/3MEUR			17,070	46,233		57,015		52,156			25,317		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3093412446	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2025	04/15/2034		1,053,630	SOFR/3MEUR			(14,719)	25,376		34,162		29,338			14,711		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		14,646,400	6.41/6.17			(8,881)	(604,983)		(517,350)		247,270			124,974		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2835787800	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/04/2024	07/15/2031		2,629,695	SOFR/3MEUR			20,542	(134,024)		(143,185)		78,853			29,529		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2946210833	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	01/15/2033		3,612,000	SOFR/3MEUR			25,073	(318,216)		(353,187)		112,135			46,223		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2946211484	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	07/15/2033		2,780,645	SOFR/3MEUR			19,222	(246,992)		(279,806)		86,383			36,907		100/100
Currency Swap/Rec:USD 6.81/Pay:EUR 4.85	XS2946210916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/26/2024	01/15/2033		1,049,400	6.81/4.85			7,371	(93,105)		(80,383)		32,597			13,429		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2946211054	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	11/26/2024	10/15/2033		1,995,000	SOFR/3MEUR			13,581	(175,759)		(206,641)		61,935			26,948		100/100
Currency Swap/Rec:USD 8.03/Pay:EUR 5.88	XS2868952719	D1	Currency	Bank of Montreal 549300C7C63MPGNXE075	12/05/2024	11/06/2031		39,547,500	8.03/5.88			312,287	(3,337,090)		(2,861,815)		1,246,067			457,632		100/100
Currency Swap/Rec:USD 5.45/Pay:GBP 5.63	BJK0PN0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/10/2025	03/24/2031		258,300	5.45/5.63			(497)	(6,256)		(8,133)		3,807			2,810		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 8.11/Pay:EUR 6.38	BM8VBH2	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/10/2025	09/12/2030		222,620	8.11/6.38			1,618	(5,920)		(5,780)		6,589			2,283		100/100
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		1,392,225	8.09/6.38			10,018	(37,641)		(36,850)		41,767			18,482		100/100
Currency Swap/Rec:USD 7.39/Pay:EUR 5.75	BTJWWY7	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	09/22/2033		2,780,750	7.39/5.75			18,711	(71,316)		(82,439)		73,571			37,400		100/100
Currency Swap/Rec:USD 6.58/Pay:EUR 4.88	BPGM8J9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/10/2025	06/29/2029		222,640	6.58/4.88			1,584	(5,741)		(5,493)		6,204			1,928		100/100
Currency Swap/Rec:USD 7.63/Pay:EUR 5.75	BVOW6B5	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/20/2025	09/11/2034		1,684,800	7.63/5.75			13,919	(28,739)		466		47,627			24,131		100/100
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38	BNLY9P9	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	05/22/2025	09/22/2034		902,560	8.33/6.38			7,771	(11,611)		6,921		26,909			12,951		100/100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.75	BVOW6B5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2025	09/11/2034		1,129,200	7.65/5.75			9,626	(13,300)		10,382		31,811			16,173		100/100
Currency Swap/Rec:USD 8.30/Pay:EUR 6.38	BNLY9P9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	09/22/2034		1,134,000	8.30/6.38			9,785	(8,564)		13,345		33,647			16,272		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3085111543	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/30/2025	07/15/2033		1,070,685	SOFR/3MEUR			9,476	(8,982)		(7,336)		30,804			14,211		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3085111899	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	05/30/2025	01/15/2034		1,228,220	SOFR/3MEUR			11,552	(11,397)		(9,544)		35,368			16,875		100/100
Currency Swap/Rec:USD 7.62/Pay:PEN 9.70	224939AB4	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2025	03/05/2045		1,639,209	7.62/9.70			(20,669)	(102,595)		(210,375)		28,872			35,436		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		8,083,800	6.79/6.88			(4,099)	126,557		253,863		129,010			121,220		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		8,075,400	6.78/6.88			(4,573)	118,157		239,719		129,010			121,094		100/100
Currency Swap/Rec:USD 6.76/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		4,041,000	6.76/6.88			(2,481)	62,378		118,540		64,505			60,597		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		20,217,000	6.75/6.88			(13,059)	323,892		588,184		322,526			303,163		100/100
Currency Swap/Rec:USD 10.06/Pay:EUR 8.25 ..	BQXJCH6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/25/2025	03/13/2029		13,920,000	10.06/8.25			126,628	239,458		282,757		434,368			114,451		100/100
Currency Swap/Rec:USD 6.77/Pay:CAD 5.89	29759BAA5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/22/2030		2,070,552	6.77/5.89			9,369	71,398		52,773		66,570			20,868		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2025	05/31/2034		16,082,308	6.37/5.00			111,757	263,013		109,677		451,348			226,345		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	05/31/2034		16,053,231	6.38/5.00			111,997	233,936		83,042		451,348			225,936		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/17/2025	05/31/2034		16,054,615	6.38/5.00			111,880	235,321		94,268		451,348			225,955		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 5.00	L0187*AA0	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/18/2025	05/31/2034		16,054,615	6.36/5.00			110,104	235,321		80,830		451,348			225,955		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 5.00	L0187*AA0	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/18/2025	05/31/2034		3,211,477	6.33/5.00			21,635	47,618		8,802		90,270			45,199		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/19/2025	05/31/2034		16,000,615	6.37/5.00			109,223	181,321		22,309		451,348			225,195		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		3,281,700	3.45/1.38			32,247	(145,814)		(29,587)		97,792			37,614		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032		1,141,600	2.56/1.35			6,769	(905)		(10,821)		32,597			14,350		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		2,283,600	2.65/1.45			13,406	(1,409)		(14,043)		65,195			34,859		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/17/2020	10/23/2040		1,142,400	3.08/1.83			6,913	(105)		4,903		32,597			21,620		100/100
Currency Swap/Rec:USD 3.28/Pay:EUR 1.28	B7000*AB9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2021	06/23/2031		21,420,000	3.28/1.28			215,272	854,917		1,364,352		586,752			239,089		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.25/Pay:GBP 2.34	G5600#AL6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2033		17,380,000	3.25/2.34			86,948	802,410		1,878,822		268,771			229,375		100/100
Currency Swap/Rec:USD 3.42/Pay:GBP 2.43	G5600#AP7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2021	04/28/2036		20,850,000	3.42/2.43			112,651	956,892		2,900,991		322,526			326,947		100/100
Currency Swap/Rec:USD 3.44/Pay:GBP 2.43	G5600#AQ5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2036		20,863,500	3.44/2.43			114,582	970,392		2,984,384		322,526			329,383		100/100
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2036		23,800,000	3.59/1.50			251,210	949,908		2,442,584		651,947			372,425		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		6,090,000	3.55/1.84			54,043	377,477		693,407		162,987			117,986		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		6,090,000	3.29/1.56			54,504	377,477		566,508		162,987			121,852		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710@AB6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028		10,000,000	3.44/2.78			43,316	1,283,358		1,010,910		464,249			76,257		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2334573453	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/31/2024	10/15/2028		1,444,912	SOFR/3MEUR			11,928	(74,340)		(71,555)		42,967			10,947		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2320698058	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2024	06/15/2028		17,355,200	SOFR/3MEUR			134,663	(924,874)		(916,217)		521,557			121,537		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2315798343	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/14/2024	04/15/2029		3,270,300	SOFR/3MEUR			26,137	(157,367)		(155,604)		98,093			27,335		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2776628922	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	01/15/2033		5,418,750	SOFR/3MEUR			43,723	(408,023)		(410,281)		166,246			69,345		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2776629490	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/15/2024	01/15/2034		6,378,000	SOFR/3MEUR			51,878	(477,028)		(503,991)		195,584			87,629		100/100
Currency Swap/Rec:USD 7.82/Pay:EUR 5.70	XS2801340402	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2024	01/15/2033		2,392,988	7.82/5.70			18,659	(177,648)		(133,361)		73,344			30,623		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2809737344	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/24/2024	05/15/2032		2,138,600	SOFR/3MEUR			17,348	(146,409)		(145,081)		65,195			25,928		100/100
Currency Swap/Rec:USD 7.85/Pay:EUR 5.85	XS2809737690	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/24/2024	05/15/2032		1,710,560	7.85/5.85			12,295	(117,447)		(100,499)		52,156			20,738		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2809737856	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	11/15/2032		1,283,400	SOFR/3MEUR			10,449	(87,606)		(88,797)		39,117			16,213		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2809738078	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	02/15/2033		3,422,400	SOFR/3MEUR			27,626	(233,615)		(247,428)		104,311			44,080		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2348330221	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2024	10/19/2029		3,127,610	SOFR/3MEUR			23,708	(210,700)		(213,316)		94,242			28,437		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2352783919	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/23/2024	07/15/2030		2,165,600	SOFR/3MEUR			16,641	(119,528)		(123,992)		65,382			21,774		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2849654426	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/25/2024	04/15/2033		22,906,560	SOFR/3MEUR			179,049	(1,543,038)		(1,614,707)		697,583			298,605		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2849654699	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2024	07/15/2033		13,473,180	SOFR/3MEUR			103,310	(922,378)		(1,018,132)		410,727			178,825		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2849653964	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/25/2024	07/15/2032		23,116,320	SOFR/3MEUR			180,329	(1,561,779)		(1,610,181)		704,103			284,213		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2854410300	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	07/12/2024	04/20/2033		12,525,800	SOFR/3MEUR			97,056	(613,003)		(646,565)		374,869			163,448		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2859421955	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/15/2024	10/15/2033		7,096,050	SOFR/3MEUR			57,791	(330,230)		(347,047)		211,883			95,853		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2857241637	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	07/16/2024	06/15/2032		19,585,800	SOFR/3MEUR			152,090	(979,283)		(1,005,428)		586,752			239,163		100/100
Currency Swap/Rec:USD 6.70/Pay:EUR 5.20	XS2857241553	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/16/2024	06/15/2032		5,871,420	6.70/5.20			33,623	(298,105)		(356,736)		176,026			71,696		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2857241710	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/16/2024	03/15/2033		13,373,790	SOFR/3MEUR			105,428	(679,017)		(719,331)		400,947			173,245		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2857241983	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	09/15/2033		16,320,000	SOFR/3MEUR			129,278	(817,569)		(901,072)		488,960			219,206		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2856814483	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	07/16/2024	10/17/2032		13,054,800	SOFR/3MEUR			102,698	(655,255)		(673,411)		391,168			163,890		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2856814996	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	07/16/2024	04/17/2033		6,527,400	SOFR/3MEUR			52,039	(327,628)		(342,236)		195,584			85,124		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2854985202	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2024	10/15/2032		27,026,460	SOFR/3MEUR			215,256	(1,421,905)		(1,476,615)		811,674			339,143		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 5.20	XS2854985541	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	07/24/2024	10/15/2032		3,258,000	6.71/5.20			18,100	(169,514)		(197,298)		97,792			40,883		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2854986275	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	07/24/2024	04/15/2033		9,991,200	SOFR/3MEUR			78,871	(519,842)		(545,357)		299,896			130,243		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/25/2024	04/25/2031		1,736,320	SOFR/3MEUR			13,053	(91,687)		(98,854)		52,156			19,064		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2862971616	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2024	07/15/2032		20,349,375	SOFR/3MEUR			163,452	(1,072,586)		(1,101,069)		611,200			250,193		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2862972002	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/15/2033		10,691,190	SOFR/3MEUR			84,710	(562,480)		(634,923)		321,084			141,901		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2862971889	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	01/15/2033		9,117,360	SOFR/3MEUR			73,293	(479,679)		(496,099)		273,818			116,676		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2866433290	D1	Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	07/29/2024	03/15/2033		6,789,308	SOFR/3MEUR			52,837	(385,621)		(415,000)		204,711			87,949		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2866432995	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	07/29/2024	09/15/2032		10,380,480	SOFR/3MEUR			79,639	(587,564)		(607,792)		312,934			129,407		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2866433613	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/29/2024	09/15/2033		3,892,320	SOFR/3MEUR			30,250	(220,697)		(252,800)		117,350			52,281		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2868166658	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/15/2032		8,640,000	SOFR/3MEUR			68,971	(500,037)		(508,423)		260,779			106,228		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2868167037	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWIXH05	07/30/2024	01/15/2033		6,048,000	SOFR/3MEUR			47,756	(350,026)		(373,812)		182,545			77,397		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2871502378	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	08/05/2024	07/20/2032		5,497,500	SOFR/3MEUR			44,490	(215,023)		(210,831)		162,987			67,668		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2420714508	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	01/18/2031		819,000	SOFR/3MEUR			6,359	(37,832)		(39,085)		24,407			8,741		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2411211191	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	08/08/2024	05/15/2030		2,997,500	SOFR/3MEUR			23,886	(144,305)		(144,841)		89,555			29,509		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2298979696	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWIXH05	08/08/2024	11/22/2028		7,792,785	SOFR/3MEUR			62,646	(375,251)		(382,641)		231,924			60,363		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/09/2024	04/25/2031		2,719,080	SOFR/3MEUR			20,883	(125,973)		(135,063)		81,504			29,854		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2357478044	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2024	10/15/2029		2,129,088	SOFR/3MEUR			16,740	(98,893)		(100,103)		63,744			19,326		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2022420496	D1	Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	08/12/2024	05/15/2028		2,184,800	SOFR/3MEUR			17,131	(100,209)		(102,350)		65,195			14,965		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2885239678	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/20/2024	04/15/2033		6,990,480	SOFR/3MEUR			59,882	(207,299)		(200,586)		205,363			91,126		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2885239835	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2024	10/15/2033		19,420,975	SOFR/3MEUR			167,768	(572,855)		(578,113)		570,453			262,338		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2885239165	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	10/15/2032		12,043,500	SOFR/3MEUR			102,778	(352,675)		(335,297)		353,681			151,128		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2864521328	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2024	10/15/2032		16,428,671	SOFR/3MEUR			141,247	(446,122)		(412,083)		481,463			206,156		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2864521757	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	08/21/2024	04/15/2033		6,613,425	SOFR/3MEUR			56,333	(184,477)		(175,978)		193,954			86,211		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2864522052	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	08/21/2024	10/15/2033		16,805,880	SOFR/3MEUR			144,382	(468,790)		(475,423)		492,872			227,014		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2883294519	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/22/2024	04/15/2033		5,445,370	SOFR/3MEUR			46,830	(152,903)		(147,163)		159,727			70,985		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2883294782	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	07/15/2033		16,358,160	SOFR/3MEUR			142,066	(436,658)		(442,148)		479,181			217,117		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2084075386	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/28/2024	07/20/2029		5,558,500	SOFR/3MEUR			43,691	(154,023)		(157,513)		162,987			48,597		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2298980942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/06/2024	02/22/2029		2,216,000	SOFR/3MEUR			18,291	(69,009)		(67,860)		65,195			18,044		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2880781062	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	10/15/2032		20,841,030	SOFR/3MEUR			172,961	(752,307)		(758,191)		616,090			261,524		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2880781575	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	04/15/2033		17,174,553	SOFR/3MEUR			142,963	(619,957)		(633,750)		507,704			223,884		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2880781906	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2024	01/15/2034		3,309,900	SOFR/3MEUR			27,547	(117,614)		(139,719)		97,792			45,476		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2887785157	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2024	10/15/2033		4,686,475	SOFR/3MEUR			38,950	(169,170)		(188,325)		138,539			63,305		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2887786718	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2024	04/15/2033		4,686,475	SOFR/3MEUR			38,973	(169,170)		(175,449)		138,539			61,092		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2334573453	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	09/13/2024	04/15/2029		1,109,000	SOFR/3MEUR			8,980	(33,603)		(33,425)		32,888			9,269		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2339925773	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/24/2024	07/25/2029		2,311,550	SOFR/3MEUR			18,725	(59,296)		(58,998)		68,305			20,255		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901463211	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	10/15/2033		1,680,000	SOFR/3MEUR			14,790	(33,757)		(36,862)		48,896			22,693		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901462759	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2024	01/15/2033		12,871,950	SOFR/3MEUR			111,906	(266,853)		(244,676)		374,869			164,724		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901462247	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		21,826,350	SOFR/3MEUR			188,143	(452,490)		(405,456)		635,648			268,353		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2912340465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	01/26/2033		11,474,690	SOFR/3MEUR			91,942	(544,458)		(528,909)		342,924			147,181		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2912340978	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	07/26/2033		11,786,040	SOFR/3MEUR			95,510	(553,010)		(561,766)		352,051			156,767		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2912340895	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/15/2024	10/26/2033		11,781,720	SOFR/3MEUR			94,838	(557,330)		(598,464)		352,051			159,476		100/100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.00 ...	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2024	01/26/2033		4,252,950	6.62/5.00			25,862	(202,818)		(212,190)		127,130			54,551		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2917066149	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/18/2024	01/14/2033		36,620,661	SOFR/3MEUR			289,877	(1,916,019)		(2,022,039)		1,099,508			468,542		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2917066578	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	07/14/2033		21,698,000	SOFR/3MEUR			172,659	(1,152,092)		(1,221,918)		651,947			287,935		100/100
Currency Swap/Rec:USD 6.70/Pay:EUR 5.00 ...	XS2925927449	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/22/2024	12/24/2032		5,238,485	6.70/5.00			34,191	(302,662)		(287,746)		158,097			66,729		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2925926987	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/22/2024	12/24/2032		9,724,500	SOFR/3MEUR			77,085	(558,041)		(606,262)		293,376			123,872		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2925927365	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	06/24/2033		17,988,660	SOFR/3MEUR			144,679	(1,034,042)		(1,103,674)		542,746			237,781		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2925927522	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	09/24/2033		20,633,730	SOFR/3MEUR			165,658	(1,188,108)		(1,318,463)		622,609			277,619		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2950716139	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	01/18/2033		22,049,875	SOFR/3MEUR			148,099	(1,885,596)		(2,144,187)		682,914			282,353		100/100
Currency Swap/Rec:USD 6.92/Pay:EUR 4.90 ...	XS2958384005	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	01/15/2033		2,217,821	6.92/4.90			16,344	(192,864)		(155,937)		68,780			28,382		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2958383882	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	01/15/2033		6,193,230	SOFR/3MEUR			41,706	(547,547)		(627,956)		192,324			79,256		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2958384344	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/15/2033		10,400,940	SOFR/3MEUR			69,844	(909,856)		(1,074,211)		322,714			138,048		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2958384690	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	10/15/2033		8,880,105	SOFR/3MEUR			58,799	(774,059)		(949,080)		275,448			119,952		100/100

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Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2957488005	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	01/25/2033		9,451,800	SOFR/3MEUR			62,282	(830,741)		(956,524)		293,376			121,209		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2957488187	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	12/17/2024	07/25/2033		8,403,200	SOFR/3MEUR			54,945	(736,837)		(867,865)		260,779			111,750		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2957488260	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	12/17/2024	10/25/2033		8,403,200	SOFR/3MEUR			53,799	(736,837)		(897,615)		260,779			113,723		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2751620431	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2025	04/20/2033		3,503,020	SOFR/3MEUR			20,047	(388,268)		(463,134)		113,726			45,711		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2950716568	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	10/18/2033		4,596,032	SOFR/3MEUR			25,986	(522,389)		(641,044)		146,036			62,118		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2950716303	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	01/10/2025	04/18/2033		7,221,632	SOFR/3MEUR			42,238	(821,600)		(965,051)		229,485			94,196		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2950716139	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/18/2033		8,626,800	SOFR/3MEUR			51,859	(970,239)		(1,117,482)		273,818			110,468		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2998763812	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/07/2025	07/15/2033		10,426,540	SOFR/3MEUR			67,486	(1,044,206)		(1,166,986)		327,277			138,388		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.60	XS2998763655	D1 Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/07/2025	01/15/2033		4,152,400	6.71/4.60			31,734	(417,618)		(327,140)		130,389			53,139		100/100
Currency Swap/Rec:JPY TONAR/Pay:USD SOFR ...	FABNIA100		Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/17/2030		82,637,707	TONAR/SOFR			(1,527,018)	(7,962,916)		(9,149,533)		(2,834,951)			118,296,843		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988683186	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/16/2025	07/15/2033		5,485,060	SOFR/3MEUR			45,769	(113,213)		(147,755)		159,727			72,802		100/100
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	FABNIA102	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/21/2027		562,950,000	3MEUR/SOFR			(4,743,314)	8,300,143		7,944,056		(16,279,495)			2,359,038		100/100
Currency Swap/Rec:USD 6.47/Pay:EUR 4.70	XS3076935421	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	07/15/2033		3,734,940	6.47/4.70			30,374	(35,325)		22,474		107,571			49,573		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076935348	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	10/15/2033		2,263,600	SOFR/3MEUR			20,279	(21,409)		(15,192)		65,195			30,577		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		2,475,168	SOFR/3MEUR			22,958	(21,205)		(12,077)		71,225			34,558		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3086801936	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2025	07/15/2033		8,386,521	SOFR/3MEUR			74,857	(5,175)		16,462		239,427			111,312		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3132972509	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2025	10/15/2033		14,047,075	SOFR/3MEUR			121,930	51,394		82,324		399,317			189,748		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3132972764	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2025	04/15/2034		10,116,540	SOFR/3MEUR			89,004	39,649		73,976		287,509			141,245		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3132980353	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/30/2025	07/15/2034		8,854,043	SOFR/3MEUR			80,731	39,620		86,478		251,488			125,579		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3048771896	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/11/2025	07/15/2033		10,017,938	SOFR/3MEUR			92,209	163,835		200,374		281,152			132,965		100/100
Currency Swap/Rec:USD 5.49/Pay:EUR 4.20	585055CA2	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2025	04/15/2045		17,733,000	5.49/4.20			118,592	594,818		363,216		488,457			384,498		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3178582303	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	01/15/2034		34,149,632	SOFR/3MEUR			307,709	468,596		569,364		960,970			469,190		100/100
Currency Swap/Rec:USD 5.15/Pay:GBP 5.63	BMWGM36	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/14/2025	01/03/2053		11,024,890	5.15/5.63			(25,419)	17,370		(153,373)		178,464			283,939		100/100
Currency Swap/Rec:USD 7.93/Pay:EUR 6.50	BTVL1C3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/20/2025	04/02/2035		11,653,000	7.93/6.50			84,612	244,912		148,174		348,713			172,465		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3203009322	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/15/2033		1,045,170	SOFR/3MEUR			9,636	16,916		19,680		29,338			14,118		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3194975440	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2025	07/15/2034		12,583,302	SOFR/3MEUR			114,829	195,124		229,314		353,453			178,472		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3194975101	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	01/15/2034		28,189,921	SOFR/3MEUR			254,174	441,912		533,078		791,692			387,308		100/100
Currency Swap/Rec:USD 4.79/Pay:GBP 5.13	B3SSQP3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2025	09/22/2050		33,310,000	4.79/5.13			(54,758)	133,488		297,057		452,257			820,106		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.27/Pay:GBP 5.63	BPTJR67	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/23/2025	07/25/2052		33,325,000	5.27/5.63			(76,780)	158,771		358,972		495,108			851,055		100/100
Currency Swap/Rec:USD 5.40/Pay:GBP 5.75	B4KBJD6	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/23/2025	09/14/2040		26,686,000	5.40/5.75			(46,383)	162,250		139,293		430,462			503,142		100/100
Currency Swap/Rec:USD 3.12/Pay:GBP 3.38	BYYB857	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2025	08/08/2049		26,631,000	3.12/3.38			(34,072)	78,332		209,096		294,637			640,298		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3207996359	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/28/2025	07/19/2035		5,966,190	SOFR/3MEUR			56,243	105,141		65,060		167,224			89,778		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3207995625	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	10/28/2025	04/19/2035		19,620,449	SOFR/3MEUR			182,546	344,111		441,600		549,982			291,154		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3215519714	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	01/15/2034		31,630,896	SOFR/3MEUR			286,670	371,970		432,040		891,863			434,585		100/100
Currency Swap/Rec:USD 6.57/Pay:GBP 6.80	G2973*AB8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/31/2050		56,529,091	6.57/6.80			(75,310)	767,042		1,462,311		904,067			1,399,610		100/100
Currency Swap/Rec:USD 6.55/Pay:GBP 6.10	G2973*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	01/06/2026	12/31/2048		41,417,401	6.55/6.10			102,056	790,142		3,975,815		790,142			982,748		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/07/2026	12/31/2050		40,472,309	6.67/6.80			(34,916)	624,746		1,505,737		624,746			1,002,058		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	12/31/2050		56,501,761	6.67/6.80			(40,715)	739,712		2,090,352		739,712			1,398,933		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2402444116	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	01/08/2026	04/15/2031		5,832,000	SOFR/3MEUR			46,966	119,477		124,404		119,477			63,850		100/100
Currency Swap/Rec:USD 6.71/Pay:GBP 6.80	G2973*AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/09/2026	12/31/2050		56,392,441	6.71/6.80			(32,278)	630,392		2,183,338		630,392			1,396,227		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2333702152	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/16/2026	10/15/2028		8,714,250	SOFR/3MEUR			61,811	145,466		151,174		145,466			66,020		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2314652277	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/10/2026	09/15/2030		3,574,800	SOFR/3MEUR			25,230	147,286		151,366		147,286			36,690		100/100
Currency Swap/Rec:USD 6.96/Pay:EUR 5.63	BRJV8X1	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/02/2026	05/02/2034		15,763,950	6.96/5.63			69,448	381,470		163,002		381,470			220,749		100/100
Currency Swap/Rec:USD 5.78/Pay:EUR 4.50	BNHTQV3	D1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	03/02/2026	08/20/2042		26,363,250	5.78/4.50			110,682	677,870		172,032		677,870			529,742		100/100
Currency Swap/Rec:USD 5.22/Pay:EUR 4.00	BMX7DV3	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	03/02/2026	08/10/2042		15,815,250	5.22/4.00			63,538	378,166		96,998		378,166			317,521		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	50496484	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/23/2026	04/27/2029		31,263,708	SOFR/3MEUR			94,381	690,285		762,913		690,285			262,848		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2335992124	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/12/2026	10/15/2030		11,736,000	SOFR/3MEUR			25,020	310,954		335,102		310,954			121,623		100/100
Currency Swap/Rec:USD 6.13/Pay:GBP 6.75	B3L28N4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/12/2026	01/27/2039		8,925,180	6.13/6.75			(7,477)	182,542		(44,963)		182,542			158,320		100/100
Currency Swap/Rec:USD 6.36/Pay:GBP 6.63	BMTYHJ4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	05/31/2033		3,338,000	6.36/6.63			(535)	24,113		15,257		24,113			43,915		100/100
Currency Swap/Rec:JPY TONAR/Pay:USD SOFR ...	AGF FABN JPY Jun 2031 5yr	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/12/2026	06/18/2031		218,517,825	TONAR/SOFR			(259,004)	(3,230,826)		628,984		(3,230,826)			390,130,817		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD NFIX3 ...	Q7724#AK4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		13,203,000	3.62/NFIX3			8,556	2,984,378		2,249,734		140,375			121,431		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		11,765,000	4.00/2.02			117,807	339,954		499,252		325,973			107,458		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2017	10/30/2029		11,772,000	4.00/2.02			118,124	346,954		512,391		325,973			107,522		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		4,703,200	4.10/2.12			46,709	133,182		201,039		130,389			43,779		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		1,429,100	4.46/3.02			11,679	102,893		232,845		21,502			18,509		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		4,288,500	4.62/3.11			36,775	309,878		982,718		64,505			73,392		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		21,208,500	4.08/2.61			168,746	1,315,392		4,114,810		322,526			335,336		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BL2764076	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		16,158,292	6.09/3.44			226,480	472,510		1,347,912		443,664			261,948		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2018	06/30/2042		2,269,763	4.45/4.12			6,307	188,867		92,723		69,012			45,411		100/100
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033		1,779,294	4.10/3.75			5,401	147,929		103,320		49,584			23,124		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BL2764076	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036		9,765,538	6.06/3.44	(8,950)		157,350	264,824		798,878		268,396			158,313		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		7,920,600	4.67/3.21			55,656	(36,643)		810,772		129,010			108,724		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655@AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031		17,191,200	4.40/2.97			119,046	(49,493)		1,041,121		279,522			183,033		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		16,037,063	4.91/1.16	(21,653)		325,501	4,965,591		5,739,795		421,313			166,355		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	N8505*AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031		11,403,000	4.29/1.83			136,621	(22,046)		459,810		325,973			121,919		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		3,717,472	4.29/3.88			9,040	191,628		53,261		117,408			60,265		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		11,152,416	4.34/3.94			26,582	574,883		131,180		352,225			197,246		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		6,215,008	4.40/2.37			62,221	(74,341)		375,079		179,444			149,350		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		4,149,638	4.52/2.50			41,325	(49,636)		242,565		119,811			99,718		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		2,067,985	4.27/2.22			20,959	(24,736)		127,838		59,708			49,695		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	F2977#AA3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029		8,976,800	5.13/2.70			104,104	(163,237)		44,227		260,779			75,362		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034		5,206,906	4.35/1.19			91,708	1,700,940		2,023,246		133,416			73,181		100/100
Currency Swap/Rec:USD 4.57/Pay:JPY 1.39	59156RBY3	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2039		5,027,422	4.57/1.39			90,631	1,644,472		2,254,347		128,734			90,298		100/100
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034		16,979,177	4.09/1.75			195,523	(412,600)		637,108		517,109			242,942		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	BKRT2K3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		2,200,000	3.02/0.88			22,823	(85,009)		(2,566)		65,195			25,222		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AD7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		4,306,810	3.43/2.55			16,231	(153,034)		107,352		75,331			79,157		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		8,960,000	4.20/3.02			45,496	(323,450)		1,603,883		150,512			221,842		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688C82	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		8,880,000	3.22/1.30			82,674	(260,037)		152,281		260,779			128,368		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		12,219,900	3.61/1.70			112,005	(348,878)		1,290,695		356,701			295,283		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		6,415,500	3.46/2.61			23,451	(215,536)		302,846		107,509			93,890		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		6,417,500	3.84/2.81			28,739	(213,536)		920,581		107,509			138,294		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		1,085,000	3.01/1.15			9,630	(57,505)		(26,578)		32,597			13,151		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		1,301,200	3.00/2.19			5,047	(25,007)		41,819		21,502			15,772		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		3,244,500	3.00/1.10			29,669	(183,014)		(120,616)		97,792			31,986		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G49368AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032		3,245,100	3.13/1.25			29,141	(182,414)		(85,797)		97,792			39,380		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		5,861,500	3.08/1.70			40,790	148,977		181,583		162,987			89,553		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		5,867,000	3.46/1.98			43,840	154,477		311,653		162,987			111,096		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			81,704	264,954		244,666		325,973			125,249		100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2021	06/17/2029		4,058,700	3.83/3.38			8,706	83,200		133,914		66,113			34,956		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043		10,861,000	7.11/6.23			19,903	(564,046)		(1,466,276)		325,973			223,977		100/100
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR	FABNIA075	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/12/2024	02/23/2027		176,624,000	3MEUR/SOFR			(1,454,271)	6,175,823		6,120,295		(5,214,158)			645,999		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	00262#AB5	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029		15,951,857	SOFR/3MEUR			134,463	(358,390)		(371,829)		465,355			137,388		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2947876749	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/27/2024	07/20/2033		8,862,000	SOFR/3MEUR			60,893	(735,039)		(842,176)		273,818			117,737		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2947877044	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	10/20/2033		15,910,890	SOFR/3MEUR			107,899	(1,295,229)		(1,572,993)		490,916			215,126		100/100
Currency Swap/Rec:GBP 5.15/Pay:USD 5.29	FABNIA090	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	11/01/2029		630,100,000	5.15/5.29			413,612	33,003,590		30,456,898		(10,750,857)			4,570,602		100/100
Currency Swap/Rec:EUR 2.88/Pay:USD 3.00	700MM 3yr EUR Fixed to Fixed July 2025	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/25/2026	07/21/2028		816,340,000	2.88/3.00			(1,507,299)	(16,586,781)		6,953,333		(16,586,781)			5,023,778		100/100
Currency Swap/Rec:USD 5.02/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2022	03/07/2032		6,135,000	5.02/4.88			(10,593)	(492,504)		(417,736)		106,381			73,174		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2352783752	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/22/2023	07/15/2026		6,612,739	SOFR/3MEUR			58,245	(270,787)		(270,119)		193,753			6,703		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2440262900	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031		5,967,360	SOFR/3MEUR			48,085	(420,445)		(413,320)		173,703			63,821		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/05/2023	04/19/2030		2,629,500	SOFR/3MEUR			19,994	(226,762)		(222,210)		81,493			25,648		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2366712672	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	01/29/2024	01/15/2029		1,459,485	SOFR/3MEUR			11,872	(82,442)		(80,063)		43,463			11,648		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2766727544	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	05/21/2030		5,815,800	SOFR/3MEUR			48,172	(353,725)		(345,725)		176,026			57,376		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 5.50	XS2766727627	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2024	05/21/2030		1,720,640	7.29/5.50			11,366	(107,367)		(106,423)		52,156			16,975		100/100
Currency Swap/Rec:CAD 5.11/Pay:USD SOFR	FABNIA055	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2024	03/07/2029		368,351,260	5.11/SOFR			(489,987)	(15,732,730)		(8,966,380)		(11,720,020)			4,098,529		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2835787800	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/04/2024	07/15/2031		34,929,610	SOFR/3MEUR			273,062	(1,780,205)		(1,901,893)		1,047,385			392,233		100/100
Currency Swap/Rec:JPY 1.41/Pay:USD 5.27	FABNIA068	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/18/2029		104,015,634	1.41/5.27			(2,002,624)	(2,519,385)		(6,354,375)		(3,856,329)			144,128,563		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2854410136	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	10/20/2032		24,511,500	SOFR/3MEUR			192,443	(1,194,853)		(1,239,755)		733,440			307,918		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2437416964	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	04/15/2029		4,070,480	SOFR/3MEUR			33,014	(99,662)		(102,564)		118,980			34,023		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2437417186	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	10/15/2029		4,460,800	SOFR/3MEUR			36,068	(109,218)		(116,627)		130,389			40,492		100/100
Currency Swap/Rec:JPY TONAR/Pay:USD SOFR	FABNIA074	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	08/24/2029		104,311,544	TONAR/SOFR			(1,946,975)	(12,049,273)		(13,502,093)		(3,510,938)			133,184,121		100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15	G8403#AC9	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/12/2024	09/27/2034		52,220,000	6.03/6.15			(66,165)	(828,287)		(534,820)		860,069			749,922		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	FABNIA078	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/07/2024	02/23/2027		98,847,000	3MEUR/SOFR			(813,160)	3,977,153		3,941,033		(2,931,162)			363,374		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2930114355	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/12/2024	01/15/2033		34,796,875	SOFR/3MEUR			247,618	(2,620,151)		(2,992,989)		1,067,563			445,301		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2930114512	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/12/2024	07/15/2033		15,930,000	SOFR/3MEUR			114,761	(1,207,569)		(1,373,497)		488,960			211,434		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2930114785	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	11/12/2024	10/15/2033		20,179,900	SOFR/3MEUR			143,052	(1,527,687)		(1,810,795)		619,349			272,590		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2941197100	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	11/14/2024	01/15/2033		14,241,150	SOFR/3MEUR			95,228	(1,182,662)		(1,381,302)		440,064			182,246		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2941197365	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	07/15/2033		5,461,178	SOFR/3MEUR			36,132	(451,284)		(521,827)		168,691			72,485		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2941197522	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2033		9,540,510	SOFR/3MEUR			62,226	(799,157)		(1,008,529)		295,006			128,873		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2946210833	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	01/15/2033		19,866,000	SOFR/3MEUR			138,972	(1,750,187)		(1,942,527)		616,742			254,228		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2946211484	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	07/15/2033		15,319,780	SOFR/3MEUR			106,729	(1,360,787)		(1,541,574)		475,921			203,335		100/100
Currency Swap/Rec:USD 6.81/Pay:EUR 4.85	XS2946210916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/26/2024	01/15/2033		2,623,500	6.81/4.85			18,427	(232,762)		(200,959)		81,493			33,573		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2946211054	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/26/2024	10/15/2033		10,920,000	SOFR/3MEUR			74,930	(962,048)		(1,131,086)		339,012			147,507		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2943592225	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	01/15/2033		9,296,304	SOFR/3MEUR			66,567	(746,311)		(830,021)		286,531			118,966		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2943592571	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	07/15/2033		9,182,241	SOFR/3MEUR			64,015	(757,549)		(840,822)		283,597			121,873		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2943592738	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	10/15/2033		6,337,800	SOFR/3MEUR			44,487	(517,228)		(614,631)		195,584			85,611		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2944934764	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/02/2024	10/15/2033		12,602,400	SOFR/3MEUR			89,273	(1,107,655)		(1,257,624)		391,168			170,233		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2944934921	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2024	04/15/2034		13,774,688	SOFR/3MEUR			96,708	(1,220,685)		(1,433,099)		427,840			192,319		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2944934251	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	07/15/2033		10,161,720	SOFR/3MEUR			71,857	(920,575)		(1,022,820)		316,194			134,873		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2961114068	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	04/25/2033		5,766,750	SOFR/3MEUR			38,238	(517,025)		(599,886)		179,285			75,325		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2961114225	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/16/2024	07/25/2033		5,770,600	SOFR/3MEUR			38,087	(513,175)		(598,033)		179,285			76,740		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2961114571	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/16/2024	01/25/2034		3,671,500	SOFR/3MEUR			23,765	(327,266)		(410,827)		114,091			50,535		100/100
Currency Swap/Rec:EUR 3.41/Pay:USD 5.41	FABNIA091	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/25/2030		678,925,000	3.41/5.41			(5,696,227)	63,578,211		55,807,906		(21,111,446)			6,217,848		100/100
Currency Swap/Rec:GBP SONIA/Pay:USD SOFR ...	FABNIA094	Exhibit 5 & 7	Currency	Bank of Montreal .. 549300047C63MPGNXE075	03/04/2025	03/05/2027		318,375,000	SONIA/SOFR			382,580	13,172,188		13,365,421		(5,367,562)			1,030,361		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3085111543	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2025	07/15/2033		1,254,825	SOFR/3MEUR			11,379	(1,930)		2,238		35,857			16,655		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		94,311,000	6.79/6.88			(47,817)	1,476,497		2,961,735		1,505,120			1,414,234		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		44,414,700	6.78/6.88			(24,179)	649,863		1,318,453		776,486			666,018		100/100
Currency Swap/Rec:USD 6.76/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		47,145,000	6.76/6.88			(28,951)	727,749		1,382,966		752,560			706,960		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		235,865,000	6.75/6.88			(152,357)	3,778,743		6,862,151		3,762,800			3,536,898		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3048772357	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	01/15/2034		18,898,029	SOFR/3MEUR			175,699	286,629		348,664		531,011			259,645		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3048772514	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2025	04/15/2034		10,840,938	SOFR/3MEUR			104,350	169,945		239,251		304,459			151,359		100/100
Currency Swap/Rec:GBP 5.86/Pay:USD 5.33	FABNIA117	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	09/16/2025	09/19/2035		545,800,000	5.86/5.33			1,285,058	(15,256,091)		(5,669,659)		(8,567,818)			6,075,326		100/100
Currency Swap/Rec:USD 5.91/Pay:GBP 6.50	YU9059038	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	05/08/2064		19,912,500	5.91/6.50			(52,995)	19,392		(500,283)		322,526			612,792		100/100
Currency Swap/Rec:USD 2.09/Pay:EUR 1.13	BKBS3L4	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2025	06/09/2049		11,597,000	2.09/1.13			55,496	77,587		91,393		164,982			277,838		100/100
Currency Swap/Rec:USD 5.95/Pay:EUR 4.60	F9103*AL5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/13/2025	11/25/2037		43,008,800	5.95/4.60			290,384	736,130		412,533		1,206,102			726,508		100/100
Currency Swap/Rec:USD 5.19/Pay:GBP 5.50	BPQTGK7	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2026	10/15/2043		30,105,000	5.19/5.50			(30,930)	256,154		387,264		256,154			626,157		100/100
Currency Swap/Rec:USD 4.96/Pay:GBP 5.27	BQXN3J7	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	10/18/2042		30,134,250	4.96/5.27			(31,108)	277,823		321,018		277,823			608,539		100/100
Currency Swap/Rec:USD 6.29/Pay:GBP 6.63	BQ2MWW1	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	03/02/2026	07/05/2043		36,176,220	6.29/6.63			(39,368)	400,173		647,846		400,173			746,333		100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 4.24	BTTM7M0	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	05/18/2026	05/14/2045		17,464,500	5.61/4.24			28,187	317,484		244,458		317,484			379,476		100/100
Currency Swap/Rec:USD 4.95/Pay:EUR 3.63	BQC9608	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2026	08/03/2044		9,580,725	4.95/3.63			14,629	139,827		111,403		139,827			203,840		100/100
Currency Swap/Rec:USD 4.92/Pay:GBP 5.25	BT9NCJ5	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2026	07/31/2036		11,113,700	4.92/5.25			(4,076)	104,051		62,390		104,051			176,540		100/100
Currency Swap/Rec:USD 4.94/Pay:EUR 3.63	BQC9608	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	06/05/2026	08/03/2044		20,270,910	4.94/3.63			16,759	266,210		205,977		266,210			431,285		100/100
Currency Swap/Rec:USD 4.77/Pay:EUR 3.38	BSY4TW8	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/08/2026	06/06/2032		5,775,000	4.77/3.38			4,861	63,238		36,191		63,238			70,373		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 4.13	BQXSVB0	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	06/08/2026	04/02/2031		4,964,350	5.56/4.13			4,285	53,514		21,767		53,514			54,148		100/100
Currency Swap/Rec:USD 5.29/Pay:EUR 3.88	YI3989914	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	06/12/2026	05/02/2033		18,614,521	5.29/3.88			11,562	231,235		155,519		231,235			243,485		100/100
Currency Swap/Rec:USD 4.21/Pay:EUR 2.29	G7605#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2032		6,059,709	4.21/2.29			59,336	243,322		351,095		165,950			76,090		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2017	12/31/2045		13,152,000	4.71/3.34			84,814	(110,072)		2,048,608		215,017			290,521		100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										(103,270)		(19,937,945)	(190,760,122)	XXX	(168,566,202)		84,502,767			1,421,106,928	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										(103,270)		(29,332,255)	(192,796,682)	XXX	(435,699,647)		86,081,672			1,864,871,542	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3 3/4 06/30/30 Govt	D1	Interest Rate	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2026	06/30/2030		49,000,000	0.00/0.00				(632,677)		(632,677)	(632,677)				490,168		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875% 7/31/2030	D1	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/02/2026	07/31/2030		500,000,000	0.00/0.00				(4,941,243)		(4,941,243)	(4,941,243)				5,054,497		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 4 05/31/30 Govt	D1	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/02/2026	05/31/2030		302,000,000	0.00/0.00				(2,970,161)		(2,970,161)	(2,970,161)				2,989,856		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875 7/31/2030 Govt	D1	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	07/31/2030		300,000,000	0.00/0.00				(2,838,645)		(2,838,645)	(2,838,645)				3,032,698		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875 6/30/2030 Govt	D1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2026	06/30/2030		300,000,000	0.00/0.00				(2,816,110)		(2,816,110)	(2,816,110)				3,001,027		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875 06/30/30 Govt	D1	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/03/2026	06/30/2030		500,000,000	0.00/0.00				(4,539,036)		(4,539,036)	(4,539,036)				5,001,712		0002
Interest Rate Swap/Rec:USD Fixed 4.45/Pay:USD UST Curve	CMT Swap	B1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2026	05/04/2028		1,000,000,000	4.45/UST Curve			463,861	(1,420,689)		(1,420,689)	(1,420,689)				6,794,437		0002
Interest Rate Swap/Rec:USD Fixed 4.46/Pay:USD UST Curve	CMT Swap 3	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	03/31/2028		500,000,000	4.46/UST Curve			23,833	(450,561)		(450,561)	(450,561)				3,310,423		0002
Interest Rate Swap/Rec:USD Fixed 4.37/Pay:USD UST Curve	CMT Swap 4	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/05/2026	03/31/2028		125,000,000	4.37/UST Curve			(21,290)	(363,330)		(363,330)	(363,330)				827,606		0002
Interest Rate Swap/Rec:USD Fixed 4.38/Pay:USD UST Curve	CMT Swap 5	B1	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2026	03/31/2028		125,000,000	4.38/UST Curve			(20,556)	(357,691)		(357,691)	(357,691)				827,606		0002
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD UST Curve	CMT Swap 6	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	03/31/2028		500,000,000	4.39/UST Curve			(68,167)	(1,064,754)		(1,064,754)	(1,064,754)				3,310,423		0002
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD UST Curve	CMT Swap 7	B1	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	03/31/2028		250,000,000	4.39/UST Curve			(34,083)	(661,444)		(661,444)	(661,444)				1,655,211		0002
Interest Rate Swap/Rec:USD Fixed 4.21/Pay:USD UST Curve	CMT Swap 8	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2026	03/31/2028		500,000,000	4.21/UST Curve			(299,444)	(3,097,992)		(3,097,992)	(3,097,992)				3,310,423		0002
Interest Rate Swap/Rec:USD Fixed 4.22/Pay:USD UST Curve	CMT Swap 9	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/19/2026	03/31/2028		500,000,000	4.22/UST Curve			(276,700)	(2,923,421)		(2,923,421)	(2,923,421)				3,310,423		0002
Interest Rate Swap/Rec:USD Fixed 4.57/Pay:USD SOFR	4NC3y Callable Range accrual on 10Y CMT (daily)	B1	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/23/2026	06/25/2030		375,000,000	4.57/SOFR			58,558	198,018		198,018	198,018				3,744,859		0002
Interest Rate Swap/Rec:USD Fixed 4.45/Pay:USD SOFR	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2026	06/25/2030		125,000,000	4.45/SOFR			17,040	(249,485)		(249,485)	(249,485)				1,248,286		0002
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD SOFR	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2026	06/26/2030		187,500,000	4.44/SOFR			21,028	(272,215)		(272,215)	(272,215)				1,873,072		0002
Interest Rate Swap/Rec:USD Fixed 4.46/Pay:USD SOFR	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/24/2026	06/26/2030		187,500,000	4.46/SOFR			21,484	(497,315)		(497,315)	(497,315)				1,873,072		0002
Interest Rate Swap/Rec:USD Fixed 4.47/Pay:USD SOFR	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	06/25/2026	06/29/2030		250,000,000	4.47/SOFR			11,456	(1,348,491)		(1,348,491)	(1,348,491)				2,500,000		0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD SOFR	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/30/2030		187,500,000	4.39/SOFR			3,708	(521,792)		(521,792)	(521,792)				1,875,642		0002
Interest Rate Swap/Rec:USD Fixed 4.37/Pay:USD SOFR	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/30/2030		187,500,000	4.37/SOFR			3,594	(933,938)		(933,938)	(933,938)				1,875,642		0002
Interest Rate Swap/Rec:USD Fixed 1.01/Pay:USD FEDL1	IRS Rho hedging December 2026	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/03/2021	12/03/2026		1,000,000	1.01/FEDL1			(3,628)	(11,957)		(11,957)					3,269		0002
Interest Rate Swap/Rec:USD Fixed 1.77/Pay:USD FEDL1	IRS Rho hedging December 2026	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/11/2022	12/15/2026		3,000,000	1.77/FEDL1			(11,392)	(28,583)		(28,583)					10,177		0002
Interest Rate Swap/Rec:USD SOFR/Pay:USD Fixed 1.05	IRS Rho hedging Sept 2027	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/21/2023	09/30/2027		3,500,000	SOFR/1.05			72,910	172,734		172,734					19,582		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3 3/4 06/30/30 Govt	D1	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/05/2026	06/30/2030		49,000,000	0.00/0.00				(632,677)		(632,677)	(632,677)				490,168		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 4 5/31/30 Govt	D1	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/03/2026	05/31/2030		250,000,000	0.00/0.00				(2,353,994)		(2,353,994)	(2,353,994)				2,475,046		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3 3/4 05/31/30	D1	Interest Rate	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	02/03/2026	05/31/2030		500,000,000	0.00/0.00				(4,681,334)		(4,681,334)	(4,681,334)				4,950,093		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 4 05/31/30 Govt	D1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/03/2026	05/31/2030		250,000,000	0.00/0.00				(2,288,859)		(2,288,859)	(2,288,859)				2,475,046		0002
Interest Rate Swap/Rec:USD Fixed 4.46/Pay:USD UST Curve	CMT Swap 2	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	02/03/2026	03/31/2028		1,000,000,000	4.46/UST Curve			40,000	(952,305)		(952,305)	(952,305)				6,620,846		0002
Interest Rate Swap/Rec:USD Fixed 4.46/Pay:USD UST Curve	CMT Swap 3	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	03/31/2028		500,000,000	4.46/UST Curve			23,833	(450,561)		(450,561)	(450,561)				3,310,423		0002
Interest Rate Swap/Rec:USD Fixed 4.37/Pay:USD UST Curve	CMT Swap 4	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/05/2026	03/31/2028		125,000,000	4.37/UST Curve			(21,290)	(363,330)		(363,330)	(363,330)				827,606		0002
Interest Rate Swap/Rec:USD Fixed 4.38/Pay:USD UST Curve	CMT Swap 5	B1	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2026	03/31/2028		125,000,000	4.38/UST Curve			(20,556)	(357,691)		(357,691)	(357,691)				827,606		0002
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD UST Curve	CMT Swap 6	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	03/31/2028		500,000,000	4.39/UST Curve			(68,167)	(1,064,754)		(1,064,754)	(1,064,754)				3,310,423		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD UST Curve	CMT Swap 7	B1	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	03/31/2028		250,000,000	4.39/UST Curve			(34,083)	(661,444)		(661,444)	(661,444)				1,655,211		0002
Interest Rate Swap/Rec:USD Fixed 4.21/Pay:USD UST Curve	CMT Swap 8	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2026	03/31/2028		500,000,000	4.21/UST Curve			(299,444)	(3,097,992)		(3,097,992)	(3,097,992)				3,310,423		0002
Interest Rate Swap/Rec:USD Fixed 4.22/Pay:USD UST Curve	CMT Swap 9	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/19/2026	03/31/2028		500,000,000	4.22/UST Curve			(276,700)	(2,923,421)		(2,923,421)	(2,923,421)				3,310,423		0002
Interest Rate Swap/Rec:USD SOFR/Pay:USD Fixed 2.93	IRS Rho hedging Aug 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		7,530,162	SOFR/2.93			119,192	164,551		164,551					55,496		0002
Interest Rate Swap/Rec:USD SOFR/Pay:USD Fixed 2.93	IRS Rho hedging Aug 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		4,474,152	SOFR/2.93			70,820	97,770		97,770					32,974		0002
Interest Rate Swap/Rec:USD SOFR/Pay:USD Fixed 2.93	IRS Rho hedging Aug 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		8,327,833	SOFR/2.93			131,818	181,982		181,982					61,375		0002
Interest Rate Swap/Rec:USD SOFR/Pay:USD Fixed 2.93	IRS Rho hedging Aug 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		2,600,000	SOFR/2.93			41,154	56,816		56,816					19,162		0002
Interest Rate Swap/Rec:USD SOFR/Pay:USD Fixed 3.88	IRS 3.8825% 4/1/2036	Exhibit 5 & 7	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2011	04/01/2036		5,000,000	SOFR/3.88			(619)	159,654		159,654	77,169				78,109		0002
Interest Rate Swap/Rec:USD Fixed 4.57/Pay:USD SOFR	4NC3y Callable Range accrual on 10Y CMT (daily)	B1	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	06/23/2026	06/25/2030		375,000,000	4.57/SOFR			58,558	198,018		198,018	198,018				3,744,859		0002
Interest Rate Swap/Rec:USD Fixed 4.45/Pay:USD SOFR	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2026	06/25/2030		125,000,000	4.45/SOFR			17,040	(249,485)		(249,485)	(249,485)				1,248,286		0002
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD SOFR	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2026	06/26/2030		187,500,000	4.44/SOFR			21,028	(272,215)		(272,215)	(272,215)				1,873,072		0002
Interest Rate Swap/Rec:USD Fixed 4.46/Pay:USD SOFR	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	06/24/2026	06/26/2030		187,500,000	4.46/SOFR			21,484	(497,315)		(497,315)	(497,315)				1,873,072		0002
Interest Rate Swap/Rec:USD Fixed 4.47/Pay:USD SOFR	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUC OZ3VO5H2G7GRS05BHJ91	06/25/2026	06/29/2030		250,000,000	4.47/SOFR			11,456	(1,348,491)		(1,348,491)	(1,348,491)				2,500,000		0002
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD SOFR	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/30/2030		187,500,000	4.39/SOFR			3,708	(521,792)		(521,792)	(521,792)				1,875,642		0002
Interest Rate Swap/Rec:USD Fixed 4.37/Pay:USD SOFR	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/30/2030		187,500,000	4.37/SOFR			3,594	(933,938)		(933,938)	(933,938)				1,875,642		0002
1119999999. Subtotal - swaps - hedging other - interest rate												(194,961)	(55,363,589)	XXX	(55,363,589)	(56,079,385)				106,741,116	XXX	XXX
Currency Swap/Rec:USD 5.51/Pay:EUR 3.63	BD97392	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2016	05/27/2028		2,878,200	5.51/3.63	(24,465)		25,467	(81,755)		(81,755)	(24,418)	84,963			19,887		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.99/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2016	06/16/2043		4,496,500	7.99/7.00	(528,339)		18,015	721,499		721,499	132,182	80,077			92,623		0003
Currency Swap/Rec:USD 5.33/Pay:EUR 3.63	BD97392	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2016	05/27/2028		2,813,750	5.33/3.63	(142,531)		23,129	(43,566)		(43,566)	(23,380)	82,548			19,441		0003
Currency Swap/Rec:USD 5.73/Pay:EUR 3.63	BD97392	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2016	05/27/2028		1,340,760	5.73/3.63			13,551	(19,762)		(19,762)	(13,381)	39,651			9,264		0003
Currency Swap/Rec:USD 8.50/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2016	06/16/2043		2,073,490	8.50/7.00			7,383	234,690		234,690	64,618	41,281			42,712		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Apr 2027 CLO IO Swap 3 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/14/2024	04/25/2027		3,200,000	3MEUR/SOFR			(5,332)	(7,769)		(7,769)	(11,269)				14,481		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2079889361	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		3,048,798	SOFR/3MEUR			24,516	(80,159)		(80,159)	8,574	89,317			18,949		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2060909368	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/18/2024	04/17/2028		2,227,200	SOFR/3MEUR			17,710	(56,467)		(56,467)	(572)	65,195			14,941		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2391580995	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	10/20/2028		5,564,000	SOFR/3MEUR			8,697	(152,559)		(152,559)	(4,036)	(148,523)			42,279		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS1796875695	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	04/16/2027		2,296,944	SOFR/3MEUR			18,416	(61,225)		(61,225)	636	67,248			10,237		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Apr 2027 CLO IO Swap 1 Offset 1	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/02/2024	04/15/2027		500,000	3MEUR/SOFR			(662)	(667)		(667)	(1,459)				2,225		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2027 CLO IO Swap 1 Offset 1	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/02/2024	10/15/2027		1,000,000	3MEUR/SOFR			(1,395)	(2,120)		(2,120)	(39,276)	32,597			5,686		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2027 CLO IO Swap 2 Offset 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2024	10/25/2027		24,500,000	3MEUR/SOFR			37,713	112,570		112,570	(306,263)				140,771		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	July 2028 CLO IO Swap 2 Offset 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/22/2028		12,700,000	3MEUR/SOFR			140,696	240,125		240,125	(200,655)				91,206		0003
Currency Swap/Rec:EUR 7.50/Pay:USD 7.79	Jul 2028 Fixed CLO IO Swap 1 Offset 1	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/16/2024	07/19/2028		6,500,000	7.50/7.79			20,047	68,183		68,183	(38,171)				46,587		0003
Currency Swap/Rec:EUR 7.00/Pay:USD 7.26	Jul 2028 Fixed CLO IO Swap 1 Offset 2	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	01/09/2025	07/19/2028		2,000,000	7.00/7.26			7,408	26,034		26,034	(17,418)				14,335		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Feb 2027 CLO IO Swap 1 Offset 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2025	02/26/2027		1,000,000	3MEUR/SOFR			2,760	4,175		4,175	(5,649)				4,063		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Apr 2027 CLO IO Swap 1 Offset 2	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	03/12/2025	04/15/2027		1,500,000	3MEUR/SOFR			1,138	2,862		2,862	(7,381)				6,674		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Jan 2028 CLO IO Swap 1 Offset 1	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	01/15/2028		2,000,000	3MEUR/SOFR			914	6,827		6,827	(21,487)				12,431		0003
Currency Swap/Rec:USD 7.07/Pay:EUR 5.12	RML Project Hamburg .	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/17/2025	04/20/2027		14,308,560	7.07/5.12			128,694	(46,653)		(46,653)	(52,587)	410,727			64,209		0003
Currency Swap/Rec:USD 5.59/Pay:EUR 3.61	RML Project Hamburg .	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/17/2025	10/20/2026		3,403,200	5.59/3.61			31,840	(18,375)		(18,375)	(7,750)	97,792			9,426		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	CLO IO swap offset XS1846662861	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	01/15/2028		3,950,000	3MEUR/SOFR			(40)	7,289		7,289	(41,818)				24,550		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Jan 2027 CLO IO Swap 2 Offset 1	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/23/2025	01/18/2027		24,000,000	3MEUR/SOFR			36,663	51,583		51,583	(145,562)				89,271		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	July 2027 CLO IO Swap 1 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2025	07/16/2027		5,630,000	3MEUR/SOFR			(6,451)	(10,968)		(10,968)	(49,469)				28,760		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Apr 2027 CLO IO Swap 1 Offset 3	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/21/2025	04/15/2027		5,060,000	3MEUR/SOFR			167	2,669		2,669	(36,177)				22,512		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Jan 2027 CLO IO Swap 1 Offset 3	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/21/2025	01/15/2027		6,920,000	3MEUR/SOFR			4,049	6,986		6,986	(36,903)				25,548		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	March 2028 CLO IO Swap 1 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/31/2025	10/22/2026		29,000,000	3MEUR/SOFR			7,195	9,763		9,763	(95,012)				81,035		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	May 2027 CLO IO Swap 2 Offset 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/31/2025	05/20/2027		3,250,000	3MEUR/SOFR			(2,999)	(2,472)		(2,472)	(23,330)				15,310		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Nov 2026 CLO IO Swap 1 Offset 2	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/14/2025	11/15/2026		17,000,000	3MEUR/SOFR			99,966	(1,313)		(1,313)	(52,909)				52,265		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 14.43/Pay:EUR 5.12 ...	RML Project Hamburg .	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	05/06/2026	04/20/2027		26,196,000	14.43/5.12			462,989	348,617		348,617	1,572,728	770,411			117,553		0003
Currency Swap/Rec:USD 15.89/Pay:EUR 5.12 ...	RML Project Hamburg .	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	04/20/2027		12,950,400	15.89/5.12			265,092	163,386		163,386	923,041	(759,655)			58,114		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2026 CLO IO Swap 1 Oct 2026 CLO IO Swap 2 Offs	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/08/2026	10/15/2026		9,500,000	3MEUR/SOFR			(2,424)	(8,486)		(8,486)	(8,486)				25,718		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Pool Mont 7200452	B1	Currency	Wells Fargo & Co . PBLD0EJDB5FWOLXP3B76	05/18/2026	06/30/2027		120,064,964	SOFR/3MEUR			231,319	2,410,536		2,410,536	152,832	2,257,704			600,325		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	CML Sunbeam IO 7200439	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/19/2026	05/17/2027		69,383,442	SOFR/STB3M			11,369	283,528		283,528	283,528				325,336		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	CML Sunbeam IO 7200439	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2026	05/17/2027		69,616,272	SOFR/STB3M			9,980	279,173		279,173	279,173				326,428		0003
Currency Swap/Rec:USD 9.02/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/16/2043		1,423,400	9.02/7.00			11,893	365,655		365,655	34,269	28,937			29,320		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2017	10/31/2029		13,280,000	4.18/3.07			72,495	496,865		496,865	(150,785)	215,017			121,345		0003
Currency Swap/Rec:USD 8.96/Pay:GBP 7.00	B9GWFV8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	06/16/2043		2,005,800	8.96/7.00			18,519	582,969		582,969	30,137	41,718			41,317		0003
Currency Swap/Rec:USD 5.95/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/14/2017	05/27/2028		3,532,500	5.95/3.63			42,866	148,592		148,592	(39,234)	100,424			24,407		0003
Currency Swap/Rec:USD 6.04/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2018	05/27/2028		2,685,100	6.04/3.63			35,326	210,712		210,712	(31,341)	72,837			18,552		0003
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	05/27/2028		1,232,100	6.01/3.63			16,276	108,044		108,044	(14,768)	33,046			8,513		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q84388AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/01/2021	01/05/2051		54,178,128	3.65/4.30			(94,449)	3,539,254		3,539,254	(249,648)	(1,817,430)			1,341,777		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q84388AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		54,185,362	3.67/4.30			(90,424)	4,066,314		4,066,314	(226,616)	(1,817,441)			1,341,956		0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G30298AA0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	10/20/2048		100,233,750	5.08/4.00	4,972,928		523,360	14,168,748		14,168,748	796,061	1,619,764			2,367,898		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA ...	G6970*AW6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029		20,376,000	3.45/SONIA			(170,145)	(699,812)		(699,812)	(289,989)	322,526			188,914		0003
Currency Swap/Rec:USD 13.10/Pay:EUR 3.61 ..	RML Project Hamburg .	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/19/2025	10/20/2026		59,070,600	13.10/3.61	(4,152,366)		2,728,430	(1,196,523)		(1,196,523)	(2,286,256)	1,760,256			163,608		0003
Currency Swap/Rec:USD 8.22/Pay:GBP 8.81	50494018	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/31/2026	03/25/2036		22,506,641	8.22/8.81			(24,873)	(705,035)		(705,035)	(573,474)	(131,561)			351,249		0003
Currency Swap/Rec:USD 4.06/Pay:CAD 4.56	C68028AA0	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		24,350,419	4.06/4.56			(15,945)	(644,469)		(644,469)	(311,901)	710,115			608,961		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037		26,638,000	3.86/3.27			76,753	2,076,956		2,076,956	80,190	430,034			441,081		0003
Currency Swap/Rec:USD 10.60/Pay:EUR 9.40 ..	F9094#AA6	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/01/2023	12/30/2031		8,461,125	10.60/9.40			22,343	(572,371)		(572,371)	55,971	286,703			99,253		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	RML Project Hamburg .	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028		22,906,800	3.89/3.24			48,687	(1,476,360)		(1,476,360)	(46,426)	684,544			154,014		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	RML Project Hamburg .	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029		19,616,400	4.38/3.68			41,881	(1,425,550)		(1,425,550)	(110,200)	586,752			164,363		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	RML Project Hamburg .	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030		29,411,100	4.30/3.62			60,497	(2,391,019)		(2,391,019)	(222,726)	880,128			286,974		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	BTKHC74	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/05/2023	09/10/2031		8,008,229	SOFR/SONIA			(61,755)	(439,314)		(439,314)	(52,298)	5,668,868			91,308		0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	RML Project Hamburg .	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028		25,900,800	4.87/3.24			177,724	(1,509,103)		(1,509,103)	(168,603)	782,336			174,144		0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	RML Project Hamburg .	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2023	04/20/2030		9,711,900	5.24/3.62			63,791	(560,711)		(560,711)	(106,498)	293,376			94,762		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		35,154,180	SOFR/3MEUR			2,705	(11,553)		(11,553)	158,597	(82,189)			95,168		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jul 2026 CLO IO Swap 2	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		30,188,301	SOFR/3MEUR			(9,204)	(267)		(267)	253,537	(211,901)			38,705		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		31,395,400	SOFR/3MEUR			(2,371)	(10,991)		(10,991)	91,273	(10,412)			87,729		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 2	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/11/2024	10/15/2026		30,754,156	SOFR/3MEUR			7,997	(5,028)		(5,028)	22,981	42,530			83,257		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jul 2026 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		28,140,310	SOFR/3MEUR			1,731	299		299	222,468	(196,017)			28,523		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Nov 2026 CLO IO Swap 1	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		22,978,200	SOFR/3MEUR			13,829	3,986		3,986	49,505	6,893			70,645		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Nov 2026 CLO IO Swap 2	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	11/20/2026		23,636,880	SOFR/3MEUR			12,993	2,702		2,702	29,759	41,227			73,974		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Nov 2026 CLO IO Swap 3	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	11/06/2026		2,188,600	SOFR/3MEUR			749	227		227	1,341	1,396			6,506		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Aug 2026 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/17/2024	08/20/2026		2,735,500	SOFR/3MEUR			1,492	299		299	8,665	(6,999)			5,113		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Sep 2026 CLO IO Swap 1	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/18/2024	09/15/2026		9,347,520	SOFR/3MEUR			3,293	(3,698)		(3,698)	32,917	(21,632)			21,467		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Dec 2026 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		2,885,055	SOFR/3MEUR			935	(926)		(926)	11,586	(3,189)			9,845		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 1	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		95,883,219	SOFR/3MEUR			19,850	(65,868)		(65,868)	297,672	43,732			353,991		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 2	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	01/18/2027		26,052,000	SOFR/3MEUR			122	(13,664)		(13,664)	85,677	15,281			96,904		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 3	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/25/2024	01/25/2027		41,734,000	SOFR/3MEUR			(4,028)	(21,192)		(21,192)	172,407	8,479			157,902		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 1	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/25/2024	04/15/2027		60,341,006	SOFR/3MEUR			6,488	(33,713)		(33,713)	218,028	141,595			268,463		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 4	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	01/29/2027		26,572,700	SOFR/3MEUR			(2,609)	(4,256)		(4,256)	91,970	31,184			101,496		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 2	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		1,792,230	SOFR/3MEUR			364	(529)		(529)	8,666	2,123			8,070		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		3,476,160	SOFR/3MEUR			574	(374)		(374)	14,063	7,030			15,731		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	July 2027 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		7,202,169	SOFR/3MEUR			805	(3,325)		(3,325)	18,456	39,292			36,792		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2027 CLO IO Swap 2	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	10/25/2027		34,646,400	SOFR/3MEUR			(6,901)	(40,858)		(40,858)	158,169	195,145			199,070		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2027 CLO IO Swap 1	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		5,921,760	SOFR/3MEUR			2,208	(2,470)		(2,470)	30,439	22,644			33,670		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Feb 2027 CLO IO Swap 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	02/26/2027		1,084,500	SOFR/3MEUR			(222)	(688)		(688)	5,941	(391)			4,406		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Nov 2027 CLO IO Swap 1	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		1,096,800	SOFR/3MEUR			2,319	4,797		4,797	(203)	6,746			6,438		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	May 2027 CLO IO Swap 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		34,285,968	SOFR/3MEUR			73,213	98,958		98,958	18,388	157,380			161,515		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	June 2027 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2024	06/15/2027		50,204,400	SOFR/3MEUR			75,979	108,006		108,006	110,907	184,740			245,810		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	September 2027 CLO IO Swap 1	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	09/15/2027		32,222,850	SOFR/3MEUR			45,681	70,431		70,431	94,880	148,342			177,296		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2028 CLO IO Swap 1	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	01/15/2028		4,305,105	SOFR/3MEUR			5,898	9,407		9,407	19,004	20,142			26,758		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	April 2028 CLO IO Swap 2	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/19/2028		3,272,445	SOFR/3MEUR			4,227	6,022		6,022	14,222	17,291			21,986		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	July 2028 CLO IO Swap 2	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		11,694,030	SOFR/3MEUR			11,873	11,919		11,919	41,405	106,880			83,982		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	August 2028 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		2,459,025	SOFR/3MEUR			3,507	4,939		4,939	14,903	13,507			17,939		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	March 2028 CLO IO Swap 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2024	03/16/2028		4,595,220	SOFR/3MEUR			4,518	5,479		5,479	15,144	39,498			30,066		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	Jan 2027 Fixed CLO IO Swap 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		2,465,775	2.12/2.08			(1,276)	(907)		(907)	75,856	(73,344)			9,103		0003
Currency Swap/Rec:USD 2.46/Pay:EUR 2.41	Apr 2027 Fixed CLO IO Swap 1	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2024	04/15/2027		25,201,100	2.46/2.41			(14,486)	(15,150)		(15,150)	784,089	(749,739)			112,122		0003
Currency Swap/Rec:USD 7.59/Pay:EUR 7.38	Jul 2028 Fixed CLO IO Swap 1	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/15/2024	07/19/2028		9,327,050	7.59/7.38			(14,093)	(42,005)		(42,005)	337,053	(277,077)			66,850		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Aug 2026 Fixed CLO IO Swap 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2026		4,949,100	2.13/2.10			(2,690)	(369)		(369)	3,541				8,785		0003
Currency Swap/Rec:USD 2.18/Pay:EUR 2.15	Sep 2026 Fixed CLO IO Swap 1	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	09/15/2026		3,300,000	2.18/2.15			(1,677)	(385)		(385)	100,425	(97,792)			7,578		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Dec 2026 Fixed CLO IO Swap 1	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	12/15/2026		4,331,800	2.13/2.10			(1,783)	(1,134)		(1,134)	132,499	(128,368)			14,694		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	Jul 2026 Fixed CLO IO Swap 1	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/19/2024	07/15/2026		14,063,250	1.96/1.93			(6,278)	(251)		(251)	848,927	(840,949)			14,254		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	Oct 2026 Fixed CLO IO Swap 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		2,758,750	2.03/2.00			(1,449)	(406)		(406)	83,589	(81,493)			7,810		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2027 CLO IO Swap 1 Offset 1	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/12/2024	10/15/2027		2,375,000	3MEUR/SOFR			8,228	24,368		24,368	(103,636)	77,419			13,504		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2027 CLO IO Swap 1 Offset 2	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	10/15/2027		2,100,000	3MEUR/SOFR			6,773	20,415		20,415	(22,280)				11,940		0003
Currency Swap/Rec:USD 8.32/Pay:GBP 8.81	50494018	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/25/2026	03/25/2036		91,153,174	8.32/8.81			(82,976)	(507,945)		(507,945)	(1,108,315)	600,370			1,422,578		0003
Currency Swap/Rec:USD 8.24/Pay:GBP 8.81	50494018	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	03/25/2036		78,437,250	8.24/8.81			(83,805)	(1,771,067)		(1,771,067)	(1,729,219)	(41,848)			1,224,128		0003
Currency Swap/Rec:USD 8.27/Pay:GBP 8.81	50494018	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2026	03/25/2036		37,446,768	8.27/8.81			(37,568)	(464,604)		(464,604)	(658,223)	193,619			584,412		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Swiss Life Italian Campsite 105000157 ..	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/16/2026	03/05/2029		16,486,400	SOFR/3MEUR			26,787	504,146		504,146	12,810	491,336			135,002		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML The Whiteley 7410036	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/23/2026	04/29/2027		24,136,953	SOFR/SONIA			(5,186)	411,908		411,908	21,691	390,217			109,958		0003
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/27/2028		1,364,000	6.01/3.63			18,149	127,211		127,211	(16,865)	36,296			9,424		0003
Currency Swap/Rec:USD 9.27/Pay:GBP 7.00	B9GWFV8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	06/16/2043		3,064,820	9.27/7.00			37,352	1,162,811		1,162,811	38,907	58,204			63,132		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2079889361	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		1,377,523	SOFR/3MEUR			11,069	(36,218)		(36,218)	3,874	40,356			8,562		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/20/2024	11/30/2027		2,654,791	SOFR/STB3M			19,545	(140,527)		(140,527)	8,481	145,086			15,813		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Saint James Albany Paris 7410021	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2024	09/25/2029		24,240,345	SOFR/3MEUR			198,924	(600,446)		(600,446)	80,378	708,445			218,200		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2024	06/30/2028		2,264,096	SOFR/3MEUR			17,210	(78,412)		(78,412)	5,948	66,754			16,021		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/23/2024	11/30/2027		561,991	SOFR/STB3M			3,330	(55,623)		(55,623)	1,612	32,747			3,347		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	11/30/2027		403,305	SOFR/STB3M			1,924	(55,283)		(55,283)	1,310	24,284			2,402		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/14/2025	11/30/2027		625,978	SOFR/STB3M			2,519	(103,369)		(103,369)	2,571	38,569			3,729		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Feb 2027 CLO IO Swap 1 Offset 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2025	02/26/2027		1,250,000	3MEUR/SOFR			3,449	5,219		5,219	(7,062)				5,079		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Jan 2028 CLO IO Swap 1 Offset 1	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	01/15/2028		880,000	3MEUR/SOFR			452	3,004		3,004	(9,454)				5,469		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/06/2025	11/30/2027		2,568,979	SOFR/STB3M			22,961	16,054		16,054	3,601	134,737			15,302		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	A&O Hostels	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2025	12/22/2028		3,321,312	SOFR/3MEUR			30,666	(58,383)		(58,383)	(14,433)	91,480			26,164		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	July 2027 CLO IO Swap 1 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2025	07/16/2027		462,000	3MEUR/SOFR			(529)	(900)		(900)	(4,059)				2,360		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/09/2025	11/30/2027		904,180	SOFR/STB3M			8,769	31,536		31,536	167	46,565			5,386		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Corus Hotel 7410018	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	11/15/2027		5,223,473	SOFR/SONIA			845	130,721		130,721	(5,800)	82,584			30,660		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Corus Hotel 7410018	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/22/2025	11/15/2027		41,389,450	SOFR/SONIA			455,634	(697,038)		(697,038)	(536,237)	704,181			242,939		0003
Currency Swap/Rec:USD SOFR/Pay:DKK CIB3M ...	EQT Nordics Denmark-7410016	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	11/29/2027		10,601,447	SOFR/CIB3M			280,059	(84,318)		(84,318)	(135,317)	327,553			63,086		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostels	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	12/22/2028		1,948,887	SOFR/3MEUR			17,213	12,394		12,394	3,752	55,314			15,352		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	A&O Hostels Excluding Italy 7410006	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	12/22/2028		411,471	SOFR/3MEUR			3,645	2,614		2,614	791	11,679			3,241		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	A&O Hostels Excluding Italy 7410006	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/17/2025	12/22/2028		3,580,893	SOFR/3MEUR			3,934	60,132		60,132	12,151	99,292			28,208		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	EQT Poland Dec 2025 funding 7410017	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/11/2025	06/30/2028		2,664,866	SOFR/3MEUR			23,992	74,140		74,140	1,056	73,942			18,856		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	Corus Hotel Feb 2026 Funding 7410018	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/26/2026	11/15/2027		4,323,158	SOFR/SONIA			(472)	135,029		135,029	(106)	135,135			25,375		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Waterfall 7410032	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	04/14/2026	04/03/2028		22,846,725	SOFR/SONIA			(4,862)	523,125		523,125	(3,533)	526,658			151,619		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Testa Homes 7410067	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/14/2026	12/16/2030		102,087,594	SOFR/3MEUR			356,125	3,505,774		3,505,774	295,380	3,210,394			1,078,674		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Testa Homes 7410067	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	12/16/2030		102,130,866	SOFR/3MEUR			356,341	3,538,623		3,538,623	284,957	3,253,666			1,079,131		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Saint James Albany Paris 7410021	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2026	09/25/2029		4,607,045	SOFR/3MEUR			19,475	204,280		204,280	54,488	149,792			41,470		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML GreyKite Germany 7410059	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/15/2026	12/24/2029		28,973,394	SOFR/3MEUR			84,166	950,684		950,684	60,972	889,712			270,544		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/17/2026	12/15/2028		82,116,650	SOFR/SONIA			24,211	2,568,718		2,568,718	687,602	1,881,116			644,369		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML A&O Hostel 7410076	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JBONEPAGQXF4QP29B387	04/17/2026	12/22/2027		12,688,984	SOFR/SONIA			(557)	295,868		295,868	14,881	280,987			77,170		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A2a Portfolio 7200532	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/21/2026	06/30/2027		62,536,017	SOFR/3MEUR			131,303	1,853,975		1,853,975	67,628	1,786,347			312,680		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	04/21/2026	08/29/2027		42,573,059	SOFR/SONIA			(7,011)	807,622		807,622	(13,832)	821,453			229,696		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2026	12/15/2028		40,003,329	SOFR/SONIA			5,635	961,314		961,314	256,282	705,031			313,906		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/24/2026	12/15/2028		39,982,587	SOFR/SONIA			4,458	917,269		917,269	232,980	684,289			313,743		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostel 2026 funding 7410006	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/24/2026	12/22/2027		8,375,403	SOFR/3MEUR			24,213	217,531		217,531	13,722	203,809			50,936		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Corus Hotel 7410018	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGIIGDTN03	04/28/2026	11/15/2027		3,667,350	SOFR/SONIA			(205)	65,188		65,188	(11,659)	76,847			21,526		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Partners Group Darlington 1050000294	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGIIGDTN03	05/05/2026	05/15/2028		24,191,309	SOFR/SONIA			(4,111)	536,646		536,646	29,757	506,889			165,702		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Pool Mont 7200452	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/18/2026	06/30/2027		64,835,081	SOFR/3MEUR			124,912	1,301,690		1,301,690	82,529	1,219,160			324,175		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	CML Sunbeam IO 7200439	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2026	05/17/2027		49,184,406	SOFR/STB3M			8,059	200,987		200,987	200,987				230,623		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio May 2026 funding 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	05/20/2026	08/29/2027		2,217,665	SOFR/SONIA			(242)	24,658		24,658	(1,113)	25,771			11,965		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	CML Sunbeam IO 7200439	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/20/2026	05/17/2027		49,349,454	SOFR/STB3M			7,075	197,900		197,900	197,900				231,397		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML A&O Hostel 7410076	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGIIGDTN03	06/22/2026	12/22/2027		4,075,488	SOFR/SONIA			(63)	660		660	1,297	(637)			24,786		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail 7410057	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/25/2026	12/22/2028		1,589,390	SOFR/3MEUR			362	(7,804)		(7,804)	(530)	(7,273)			12,520		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA ...	G6970*AW6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029		13,584,000	3.45/SONIA			(113,430)	(466,541)		(466,541)	(193,326)	215,017			125,943		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR ...	L1304@AA4	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	06/20/2025	06/25/2028		34,500,000	7.20/3MEUR			305,049	39,151		39,151	(484,091)	977,920			243,283		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostels 50187947 & 50188919 .	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	12/22/2028		5,976,723	SOFR/3MEUR	(624,559)		137,286	(72,481)		(72,481)	(68,126)	185,424			47,082		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostels	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	12/22/2028		64,163,255	SOFR/3MEUR	(4,074,690)		1,089,588	(132,795)		(132,795)	(346,825)	1,916,744			505,445		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	7410013	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/06/2026	08/29/2027		60,235,817	SOFR/SONIA			256,230	1,362,310		1,362,310	1,608,907	1,500,182			324,992		0003
Currency Swap/Rec:USD 22.85/Pay:EUR 6.04 ...	ASR Media & Sponsorship EUR AAIA 5yr Restrike	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/06/2026	10/30/2027		9,688,000	22.85/6.04			254,886	65,204		65,204	1,802,250	321,004			55,953		0003
Currency Swap/Rec:USD 13.65/Pay:EUR 6.00 ..	00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/07/2026	11/30/2027		70,406,281	13.65/6.00			2,877,318	(731,003)		(731,003)	5,195,512	2,057,215			419,372		0003
Currency Swap/Rec:USD 13.73/Pay:EUR 6.00 ..	00240#AA4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/07/2026	11/30/2027		65,903,433	13.73/6.00			2,722,858	(623,801)		(623,801)	4,977,966	1,927,108			392,551		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		2,272,200	SOFR/3MEUR			55	(747)		(747)	13,352	(8,414)			6,151		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		2,362,257	SOFR/3MEUR			17,189	(117,140)		(117,140)	8,686	68,635			16,715		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 3	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		7,046,000	SOFR/3MEUR			(680)	(3,578)		(3,578)	20,579	9,960			26,659		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	July 2027 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		501,871	SOFR/3MEUR			56	(232)		(232)	2,156	1,868			2,564		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Feb 2027 CLO IO Swap 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	02/26/2027		1,355,625	SOFR/3MEUR			(278)	(860)		(860)	7,427	(489)			5,508		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Nov 2027 CLO IO Swap 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		1,096,800	SOFR/3MEUR			2,319	4,797		4,797	(203)	6,746			6,438		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	June 2027 CLO IO Swap 2	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/06/2024	06/25/2027		11,519,545	SOFR/3MEUR			13,583	21,135		21,135	21,110	51,809			57,202		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2028 CLO IO Swap 1	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	01/15/2028		959,112	SOFR/3MEUR			1,264	2,096		2,096	3,290	5,431			5,961		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/09/2024	11/30/2027		3,536,514	SOFR/STB3M			22,095	(321,804)		(321,804)	9,253	204,703			21,065		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	February 2028 CLO IO Swap 1	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/12/2024	02/15/2028		7,315,060	SOFR/3MEUR			10,059	16,789		16,789	45,704	24,851			46,698		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	May 2028 CLO IO Swap 1	B1	Currency.....	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.08/12/2024	.05/15/2028	.....	7,369,650	.....SOFR/3MEUR	.....	.....	10,317	17,223	.....	17,223	25,394	52,994	.....	.....	50,480	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	August 2028 CLO IO Swap 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.08/13/2024	.08/15/2028	.....	 7,650,300	.....SOFR/3MEUR	.....	.....	10,911	15,366	.....	15,366	46,364	42,023	.....	.....	55,810	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.09/06/2024	.06/30/2028	.....	4,251,631	.....SOFR/3MEUR	.....	.....	32,807	..... (130,891)	.....	..... (130,891)	11,947	123,903	.....	.....	30,084	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.11/12/2024	.11/30/2027	.....	 526,559	.....SOFR/STB3M	.....	.....	 2,732	.....(66,733)	.....	.....(66,733)	 1,753	31,426	.....	.....	 3,136	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.12/16/2024	.06/26/2029	.....	4,986,920	.....SOFR/3MEUR	.....	.....	29,450	..... (490,096)	.....	..... (490,096)	18,382	153,171	.....	.....	43,129	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.03/31/2025	.06/26/2029	.....	 2,870,706	.....SOFR/3MEUR	.....	.....	19,441	..... (188,941)	.....	..... (188,941)	12,406	82,215	.....	.....	24,827	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.04/29/2025	.06/30/2028	.....	 941,985	.....SOFR/3MEUR	.....	.....	 7,851	..... (2,442)	.....	..... (2,442)	 774	26,916	.....	.....	 6,665	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	A&O Hostels	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.06/24/2025	.12/22/2028	.....	1,439,114	.....SOFR/3MEUR	.....	.....	13,212	29,801	.....	29,801	 2,854	39,746	.....	.....	11,337	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency.....	Bank of America NA B4TYDEB6GKMZO031MB27	.10/22/2025	.06/30/2028	.....	 25,560,258	.....SOFR/3MEUR	.....	.....	597,552	..... (263,307)	.....	..... (263,307)	..... (323,479)	 780,731	.....	.....	 180,862	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf 7410029	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.03/27/2026	.07/22/2030	.....	 22,761,948	.....SOFR/SONIA	.....	.....	..... (6,337)	127,750	.....	127,750	44,083	83,668	.....	.....	229,405	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf 7410029	B1	Currency.....	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	.03/30/2026	.07/22/2030	.....	 32,553,844	.....SOFR/SONIA	.....	.....	.....(10,583)	..... (108,225)	.....	..... (108,225)	56,506	..... (164,731)	.....	.....	328,093	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail Senior Loan 7410057 .	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/02/2026	.12/22/2028	.....	 18,867,553	.....SOFR/3MEUR	.....	.....	11,277	174,212	.....	174,212	 5,710	168,502	.....	.....	148,629	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus Pan-European Logistics Pool B&C EUR 74100 ...	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.04/07/2026	.01/21/2031	.....	 95,504,263	.....SOFR/3MEUR	.....	.....	374,838	 1,113,621	.....	 1,113,621	.....(33,967)	 1,147,587	.....	.....	 1,020,196	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cerberus Pan-European Logistics 7710080 7410080	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/07/2026	.01/21/2031	.....	 113,561,324	.....SOFR/SONIA	.....	.....	.....(27,620)	..... (335,926)	.....	..... (335,926)	..... (232,463)	..... (103,463)	.....	.....	 1,213,086	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Spanish Multifamily 7410071 .	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.04/09/2026	.03/24/2030	.....	 68,183,397	.....SOFR/3MEUR	.....	.....	246,942	 1,597,334	.....	 1,597,334	123,158	 1,474,176	.....	.....	658,795	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Windmill 105000001	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.04/10/2026	.10/16/2028	.....	 18,124,510	.....SOFR/3MEUR	.....	.....	64,600	521,984	.....	521,984	40,258	481,726	.....	.....	137,395	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Old Spitafields Market 7410048	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/16/2026	.12/18/2028	.....	28,831,076	.....SOFR/SONIA	.....	.....	532	685,373	.....	685,373	120,713	564,661	.....	.....	226,614	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML The Whiteley 7410036	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.04/23/2026	.04/29/2027	.....	 28,522,922	.....SOFR/SONIA	.....	.....	.....(6,128)	486,757	.....	486,757	25,633	461,124	.....	.....	129,939	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Opseo Holding BV TL	B1	Currency.....	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.04/30/2026	.01/21/2033	.....	 16,846,275	.....SOFR/3MEUR	.....	.....	13,767	449,887	.....	449,887	69,475	380,413	.....	.....	215,855	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.06/25/2026	.06/19/2030	.....	4,391,833	.....SOFR/Warsaw Interbank 3M	.....	.....	.....(67)	.....(7,806)	.....	.....(7,806)	.....(6,655)	.....(1,151)	.....	.....	43,768	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.06/26/2026	.06/19/2030	.....	4,398,733	.....SOFR/Warsaw Interbank 3M	.....	.....	.....(73)	.....(3,862)	.....	.....(3,862)	.....(9,509)	 5,647	.....	.....	43,836	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2079889361	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.09/16/2024	.01/15/2028	.....	1,012,557	.....SOFR/3MEUR	.....	.....	 4,722	.....(26,622)	.....	.....(26,622)	500	.....(27,122)	.....	.....	 6,293	.....	0003 .....
Currency Swap/Rec:USD 3.13/Pay:EUR 2.00	XS2391579633	D1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.09/18/2024	.01/20/2028	.....	 1,113,000	..... 3.13/2.00	.....	.....	 5,666	.....(37,209)	.....	.....(37,209)	.....(5,094)	 32,597	.....	.....	 6,948	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2391580219	D1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.09/18/2024	.07/20/2028	.....	4,743,936	.....SOFR/3MEUR	.....	.....	37,544	..... (121,051)	.....	..... (121,051)	 1,123	138,865	.....	.....	34,024	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2391580995	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.09/18/2024	.10/20/2028	.....	5,174,520	.....SOFR/3MEUR	.....	.....	40,294	..... (141,880)	.....	..... (141,880)	10,421	151,578	.....	.....	39,319	.....	0003 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS1796875695	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	04/16/2027		764,906	SOFR/3MEUR			3,547	(20,389)		(20,389)	(394)	(19,995)			3,409		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Apr 2027 CLO IO Swap 1 Offset 1	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/02/2024	04/15/2027		2,500,000	3MEUR/SOFR			(3,314)	(3,336)		(3,336)	(7,294)				11,123		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Apr 2027 CLO IO Swap 1 Offset 3	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/21/2025	04/15/2027		5,200,000	3MEUR/SOFR			159	2,743		2,743	(37,178)				23,135		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	March 2028 CLO IO Swap 1 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/31/2025	10/22/2026		2,500,000	3MEUR/SOFR			620	842		842	(8,191)				6,986		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Nov 2026 CLO IO Swap 1 Offset 2	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/15/2026		25,000,000	3MEUR/SOFR			146,949	(1,930)		(1,930)	(77,807)				76,860		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Waterfall 7410032	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/14/2026	04/03/2028		4,569,345	SOFR/SONIA			(972)	104,625		104,625	(707)	105,332			30,324		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2026	12/15/2028		66,672,216	SOFR/SONIA			9,392	1,602,189		1,602,189	427,137	1,175,052			523,177		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/24/2026	12/15/2028		66,637,645	SOFR/SONIA			7,430	1,528,782		1,528,782	388,301	1,140,481			522,905		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2026 CLO IO Swap 1 Oct 2026 CLO IO Swap 2 Offs	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	10/15/2026		59,500,000	3MEUR/SOFR			(15,179)	(53,152)		(53,152)	(53,152)				161,076		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - France 7200569	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	12/16/2027		32,328,559	SOFR/3MEUR			76,569	1,035,839		1,035,839	48,415	987,424			195,515		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Italy 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	12/16/2027		77,347,703	SOFR/3MEUR			183,195	2,478,297		2,478,297	115,835	2,362,462			467,780		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Spain 7200570	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	12/16/2027		124,459,937	SOFR/3MEUR			294,383	3,918,117		3,918,117	137,167	3,780,950			752,703		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Pool Mont 7200452	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/18/2026	06/30/2027		36,019,489	SOFR/3MEUR			69,396	723,161		723,161	45,850	677,311			180,097		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Spain 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/23/2026	12/16/2027		6,302,087	SOFR/3MEUR			1,873	(27,691)		(27,691)	(8,300)	(19,391)			38,113		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Italy 7200563	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/23/2026	12/16/2027		5,283,821	SOFR/3MEUR			1,571	(23,217)		(23,217)	(6,959)	(16,258)			31,955		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	EQT France -7200569 .	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/22/2025	12/16/2027		23,885,853	SOFR/3MEUR	(2,483,490)		732,051	(482,485)		(482,485)	(441,188)	740,692			144,456		0003
Currency Swap/Rec:GBP 400.00/Pay:USD 452.11 ...	Heylo Flow hedging 50095149 CYSP22036 Offset 7	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/31/2026	07/01/2048		93,947	400.00/452.11			(16,809)	(942,526)		(942,526)	52,510				2,204		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 6 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		1,908,333	10.88/9.00				593,334		593,334	79,562	29,864			43,743		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 7 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		1,908,333	10.88/9.00				602,707		602,707	82,176	29,864			44,264		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 8 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,908,333	10.88/9.00				600,115		600,115	82,431	29,864			44,774		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 9 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		1,918,195	3.92/3.00			9,706	363,079		363,079	33,234	29,864			44,231		0003

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Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 5 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,918,195	4.33/3.00				399,719		399,719	42,852	29,864			45,005		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 10 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,918,195	4.33/3.00				411,507		411,507	45,180	29,864			45,005		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 4 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		1,908,333	3.89/3.00			9,198	347,740		347,740	33,521	29,864			44,004		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo Flow hedging IO CCS 12- 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2022	07/01/2048		131,709	452.11/400.00			40,562	915,140		915,140	152,834				3,090		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Oct 2026 CLO IO Swap 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		43,496,400	SOFR/3MEUR			3,435	(14,295)		(14,295)	177,966	(83,427)			117,752		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Jul 2026 CLO IO Swap 2	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		24,629,150	SOFR/3MEUR			(7,509)	(218)		(218)	188,469	(154,501)			31,577		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Oct 2026 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		12,233,380	SOFR/3MEUR			(909)	(4,283)		(4,283)	49,282	(17,774)			34,184		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Oct 2026 CLO IO Swap 2	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/11/2024	10/15/2026		50,675,700	SOFR/3MEUR			13,280	(8,285)		(8,285)	33,433	74,512			137,188		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Jul 2026 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		3,156,940	SOFR/3MEUR			201	34		34	9,408	(6,441)			3,200		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Nov 2026 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/17/2024	11/15/2026		27,355,000	SOFR/3MEUR			16,518	4,745		4,745	59,011	8,129			84,101		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Sep 2026 CLO IO Swap 1	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/18/2024	09/15/2026		60,060,000	SOFR/3MEUR			21,279	(23,762)		(23,762)	228,220	(155,710)			137,928		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Jan 2027 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2024	01/15/2027		2,715,500	SOFR/3MEUR			568	(1,865)		(1,865)	5,784	3,885			10,025		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Apr 2027 CLO IO Swap 1	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/25/2024	04/15/2027		44,448,100	SOFR/3MEUR			4,869	(24,834)		(24,834)	159,801	105,103			197,754		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Apr 2027 CLO IO Swap 2	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		15,206,800	SOFR/3MEUR			3,110	(4,490)		(4,490)	51,828	39,719			68,471		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Apr 2027 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		4,345,200	SOFR/3MEUR			718	(468)		(468)	17,866	8,500			19,664		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Oct 2027 CLO IO Swap 2	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	10/25/2027		8,120,250	SOFR/3MEUR			(1,618)	(9,576)		(9,576)	45,103	37,705			46,657		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	September 2027 CLO IO Swap 1	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	09/15/2027		37,411,275	SOFR/3MEUR			53,112	81,771		81,771	105,956	176,429			205,843		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	August 2028 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		6,120,240	SOFR/3MEUR			8,729	12,292		12,292	37,091	33,618			44,648		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	March 2028 CLO IO Swap 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2024	03/16/2028		2,516,430	SOFR/3MEUR			2,468	3,000		3,000	8,527	21,396			16,464		0003
Currency Swap/Rec:USD 2.46/Pay:EUR 2.41	Apr 2027 Fixed CLO IO Swap 1	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2024	04/15/2027		15,887,650	2.46/2.41			(9,133)	(9,551)		(9,551)	494,317	(472,661)			70,686		0003
Currency Swap/Rec:USD 2.15/Pay:EUR 2.10	Sep 2027 Fixed CLO IO Swap 1	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/15/2024	09/15/2027		12,072,500	2.15/2.10			(5,227)	(8,489)		(8,489)	375,307	(358,571)			66,425		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	Oct 2026 Fixed CLO IO Swap 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		2,427,700	2.03/2.00			(1,275)	(358)		(358)	73,558	(71,714)			6,872		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Jul 2026 Fixed CLO IO Swap 2	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/19/2024	07/24/2026		13,456,600	2.13/2.10			(7,595)	(421)		(421)	764,867	(756,477)			17,253		0003
Currency Swap/Rec:USD 2.10/Pay:EUR 2.07	Oct 2026 Fixed CLO IO Swap 1	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/19/2024	10/15/2026		2,979,450	2.10/2.07			(1,336)	(405)		(405)	90,288	(88,013)			8,066		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22028 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2047		1,388,889	9.00/10.88				(547,016)		(547,016)	77,009	3,900			31,836		0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22030 Offset 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2048		1,388,889	9.00/10.88				(567,627)		(567,627)	74,292	3,900			32,587		0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22029 Offset 2	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	01/01/2048		1,388,889	9.00/10.88				(557,412)		(557,412)	75,640	3,900			32,215		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 3.92	Heylo Flow hedging 50095149 CYSP22031 Offset 4	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	10/01/2047		1,388,889	3.00/3.92			(5,013)	(388,070)		(388,070)	(7,121)	3,900			32,026		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33	Heylo Flow hedging 50095149 CYSP22032 Offset 5	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2048		1,388,889	3.00/4.33				(347,428)		(347,428)	64,845	3,900			32,587		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33	Heylo Flow hedging 50095149 CYSP22033 Offset 6	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2048		1,388,889	3.00/4.33				(347,428)		(347,428)	64,845	3,900			32,587		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 3.89	Heylo Flow hedging 50095149 CYSP22034 Offset 7	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	10/01/2047		1,388,889	3.00/3.89			(4,759)	(369,680)		(369,680)	(6,757)	3,900			32,026		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML The Whiteley 7410036	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/23/2026	04/29/2027		31,937,370	SOFR/SONIA			(6,862)	545,026		545,026	28,702	516,324			145,494		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Broad Street Senior Credit Partners II Investments	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2026	10/31/2027		98,656,750	SOFR/3MEUR			263,509	2,370,665		2,370,665	(30,073)	2,400,738			570,375		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BALDUR LENDCO 5.836625% 08 May 30 .	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2026	10/31/2027		10,866,400	SOFR/SONIA			(2,181)	264,735		264,735	7,992	256,743			62,823		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/25/2026	06/19/2030		10,644,907	SOFR/Warsaw Interbank 3M			(163)	(18,920)		(18,920)	(16,131)	(2,789)			106,084		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/26/2026	06/19/2030		10,661,631	SOFR/Warsaw Interbank 3M			(176)	(9,360)		(9,360)	(23,047)	13,687			106,251		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2859421443	D1	Currency	Royal Bank of Canada ES71P3U3RHIGC71XBU11	08/07/2024	01/15/2033		2,731,000	SOFR/3MEUR			22,180	(128,118)		(128,118)	12,192	81,147			34,949		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Solar Project 7410024	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/21/2025	02/20/2028		11,375,573	SOFR/3MEUR			47,241	79,145		79,145	4,035	322,643			72,924		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Testa Homes 7410067	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/14/2026	12/16/2030		97,251,221	SOFR/3MEUR			339,230	3,339,689		3,339,689	281,387	3,058,302			1,027,572		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Testa Homes 7410067	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	12/16/2030		97,292,443	SOFR/3MEUR			339,435	3,370,981		3,370,981	271,457	3,099,524			1,028,008		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A2a Portfolio 7200532	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/21/2026	06/30/2027		29,530,897	SOFR/3MEUR			62,004	875,488		875,488	31,936	843,553			147,654		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3VC5H2G7GRS05BHJ91	04/21/2026	08/29/2027		19,675,133	SOFR/SONIA			(3,240)	373,242		373,242	(6,392)	379,634			106,154		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Pool Mont 7200452	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/18/2026	06/30/2027		30,616,566	SOFR/3MEUR			58,986	614,687		614,687	38,972	575,715			153,083		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio May 2026 funding 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3VC5H2G7GRS05BHJ91	05/20/2026	08/29/2027		408,233	SOFR/SONIA			(44)	4,539		4,539	(205)	4,744			2,203		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Solar 50236676	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	02/20/2028		16,346,338	SOFR/3MEUR	(1,728,813)		475,960	(345,982)		(345,982)	(304,981)	507,715			104,790		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Valor French Logistics	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/21/2024	10/22/2029		23,145,267	SOFR/3MEUR			164,927	(1,330,468)		(1,330,468)	67,284	695,817			210,707		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.95/Pay:GBP 6.30	GTR Data Center	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/28/2030		38,738,783	5.95/6.30			(74,541)	128,679		128,679	(104,146)	617,390			395,268		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	CML Ares Spanish Multifamily 7410071	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/09/2026	03/24/2030		113,733,934	SOFR/3MEUR			411,913	2,664,448		2,664,448	205,435	2,459,013			1,098,908		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA	CML The Whiteley 7410036	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/23/2026	04/29/2027		49,674,587	SOFR/SONIA			(10,672)	847,720		847,720	44,642	803,078			226,297		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	CML Broad Street Senior Credit Partners II Investments	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2026	10/31/2027		39,462,700	SOFR/3MEUR			105,404	948,266		948,266	(12,029)	960,295			228,150		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA	CML BALDUR LENDCO 5.836625% 08 May 30	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2026	10/31/2027		4,346,560	SOFR/SONIA			(872)	105,894		105,894	3,197	102,697			25,129		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	CML Project Solar 50236676	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2026	02/20/2028		8,923,374	SOFR/3MEUR			7,739	209,516		209,516	(187)	209,702			57,204		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR	Oct 2026 CLO IO Swap Offset 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2025	10/15/2026		2,100,000	3MEUR/SOFR			2,415	1,993		1,993	(5,436)				5,685		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR	Oct 2026 CLO IO Swap 1 Oct 2026 CLO IO Swap 2 Offs	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	10/15/2026		16,000,000	3MEUR/SOFR			(4,082)	(14,293)		(14,293)	(14,293)				43,315		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/01/2021	01/05/2051		3,736,423	3.65/4.30			(6,444)	244,086		244,086	(17,217)	(125,340)			92,536		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		3,736,922	3.67/4.30			(6,167)	280,435		280,435	(15,629)	(125,341)			92,549		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Oct 2026 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		5,413,000	SOFR/3MEUR			(409)	(1,895)		(1,895)	25,115	(11,174)			15,126		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR	March 2028 CLO IO Swap 1 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/31/2025	10/22/2026		3,000,000	3MEUR/SOFR			744	1,010		1,010	(9,829)				8,383		0003
Currency Swap/Rec:USD 3.07/Pay:EUR 1.12	980745F*9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	09/23/2026		6,744,000	3.07/1.12	(587,502)		64,108	(103,257)		(103,257)	(18,707)	195,584			16,272		0003
Currency Swap/Rec:USD 3.39/Pay:GBP 2.62	G1745*AR2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	11/10/2026		13,912,560	3.39/2.62	(2,145,682)		39,132	(1,032,457)		(1,032,457)	(79,394)	242,969			41,991		0003
Currency Swap/Rec:USD 3.53/Pay:GBP 2.62	G3663#AA9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	12/15/2026		6,582,600	3.53/2.62	(879,877)		23,320	(414,609)		(414,609)	(46,750)	113,959			22,329		0003
Currency Swap/Rec:USD 3.22/Pay:GBP 2.52	G1591#AV4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	02/20/2027		5,197,750	3.22/2.52	(875,613)		11,544	(417,758)		(417,758)	(36,418)	91,382			20,853		0003
Currency Swap/Rec:USD 4.50/Pay:GBP 3.23	G55608AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2018	08/17/2027		12,468,750	4.50/3.23	(576,768)		72,214	27,954		27,954	(131,685)	204,266			66,316		0003
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G2616#AM3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	09/13/2027		6,396,540	4.00/1.96	(578,431)		63,527	(88,637)		(88,637)	(49,741)	185,805			35,115		0003
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/01/2018	10/31/2027		11,288,000	4.05/2.96	(450,476)		60,361	173,154		173,154	(110,632)	182,765			65,261		0003
Currency Swap/Rec:USD 3.19/Pay:EUR 1.31	N9651*AA6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	09/23/2028		4,158,800	3.19/1.31	(369,952)		37,966	(41,784)		(41,784)	(50,234)	120,610			31,091		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	02/27/2029		5,850,280	4.18/3.04	(569,130)		28,040	(69,518)		(69,518)	(73,451)	98,908			47,759		0003
Currency Swap/Rec:USD 3.53/Pay:AUD 4.30	Q2762#AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	07/26/2027		8,533,760	3.53/4.30	(497,630)		(16,616)	681,755		681,755	(26,977)	(282,491)			44,162		0003
Currency Swap/Rec:USD 3.32/Pay:GBP 2.59	031100J*2	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/01/2018	11/23/2028		28,705,250	3.32/2.59	(5,110,141)		75,883	(1,916,199)		(1,916,199)	(270,547)	505,290			222,477		0003
Currency Swap/Rec:USD 3.96/Pay:EUR 1.83	N5276#AB3	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/01/2018	12/08/2028		5,290,000	3.96/1.83	(791,573)		51,565	(347,026)		(347,026)	(69,302)	162,987			41,349		0003
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	10/31/2029		11,288,000	4.17/3.07	(501,249)		61,169	416,408		416,408	(157,375)	182,765			103,144		0003
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/06/2020	10/31/2027		664,000	4.05/2.96	(20,796)		3,551	10,186		10,186	(6,508)	10,751			3,839		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2020	02/27/2029		508,720	4.18/3.04	7,978		2,438	(6,045)		(6,045)	(6,387)	8,601			4,153		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2020	10/31/2029		664,000	4.17/3.07	(23,045)		3,598	24,495		24,495	(9,257)	10,751			6,067		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	66302*AB1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037		6,659,500	3.86/3.27			19,188	519,239		519,239	20,048	107,509			110,270		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Oct 2026 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		3,247,800	SOFR/3MEUR			(245)	(1,137)		(1,137)	13,208	(4,843)			9,075		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Jul 2026 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		1,850,620	SOFR/3MEUR			114	20		20	28,281	(26,542)			1,876		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Apr 2027 CLO IO Swap 1	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	07/25/2024	04/15/2027		10,841,000	SOFR/3MEUR			1,166	(6,057)		(6,057)	37,920	26,690			48,233		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	February 2028 CLO IO Swap 1	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	08/12/2024	02/15/2028		2,183,600	SOFR/3MEUR			3,003	5,012		5,012	13,643	7,418			13,940		0003
Currency Swap/Rec:USD 2.10/Pay:EUR 2.07	Oct 2026 Fixed CLO IO Swap 1	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/19/2024	10/15/2026		6,952,050	2.10/2.07			(3,116)	(946)		(946)	210,672	(205,363)			18,820		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR	Jan 2027 CLO IO Swap 1 Offset 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/15/2027		1,666,175	3MEUR/SOFR			6,069	7,331		7,331	(10,283)				6,151		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR	Oct 2026 CLO IO Swap 1 Oct 2026 CLO IO Swap 2 Offs	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	10/15/2026		5,000,000	3MEUR/SOFR			(1,276)	(4,467)		(4,467)	(4,467)				13,536		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA	CML Alban Gate IO 720037526	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	05/19/2026	03/31/2027		11,795,543	SOFR/SONIA			2,935	38,510		38,510	38,510				51,099		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	CML Ares Polish Retail 7410057	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/25/2026	12/22/2028		794,695	SOFR/3MEUR			181	(3,902)		(3,902)	(265)	(3,637)			6,260		0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L0004@AA9	D1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	10/30/2023	12/31/2028		30,432,366	8.01/6.00			226,744	(2,331,172)		(2,331,172)	(198,410)	990,246			240,918		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Oct 2026 CLO IO Swap 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		5,410,000	SOFR/3MEUR			416	(1,778)		(1,778)	23,078	(11,319)			14,646		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Oct 2026 CLO IO Swap 4	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	07/10/2024	10/25/2026		3,628,050	SOFR/3MEUR			(666)	(790)		(790)	18,320	(8,170)			10,270		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Jul 2026 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		10,886,000	SOFR/3MEUR			670	116		116	43,342	(33,110)			11,034		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Nov 2026 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		3,282,600	SOFR/3MEUR			1,975	569		569	7,618	439			10,092		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Sep 2026 CLO IO Swap 2	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	09/22/2026		2,939,490	SOFR/3MEUR			438	(868)		(868)	12,327	(6,760)			7,051		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Jan 2027 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		6,154,599	SOFR/3MEUR			1,274	(4,228)		(4,228)	16,769	5,146			22,722		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Jan 2027 CLO IO Swap 2	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	01/18/2027		2,171,000	SOFR/3MEUR			10	(1,139)		(1,139)	5,768	2,645			8,075		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	CML Ares Polish Retail Senior Loan 7410057	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	12/22/2028		9,433,776	SOFR/3MEUR			5,638	87,106		87,106	2,855	84,251			74,314		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2391580219	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		5,501,184	SOFR/3MEUR			43,639	(140,374)		(140,374)	1,302	161,031			39,455		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	Jan 2027 CLO IO Swap 2	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	01/18/2027		1,411,150	SOFR/3MEUR			7	(740)		(740)	5,768	(299)			5,249		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	April 2028 CLO IO Swap 1	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	04/15/2028		8,174,250	SOFR/3MEUR			5,619	942		942	41,642	62,028			54,751		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA	CML Alban Gate IO 720037526	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	05/19/2026	03/31/2027		37,858,075	SOFR/SONIA			9,420	123,599		123,599	123,599				164,005		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR	L1304@AA4	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	06/20/2025	06/25/2028		6,900,000	7.20/3MEUR			61,010	7,830		7,830	(96,818)	195,584			48,657		0003
Currency Swap/Rec:GBP 400.00/Pay:USD 452.11	Heylo Flow hedging 50095149 CYSP22036 Offset 7	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/31/2026	07/01/2048		750,901	400.00/452.11			(134,351)	(7,533,425)		(7,533,425)	419,700				17,618		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 6 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		15,266,667	10.88/9.00	5,193,835			4,746,672		4,746,672	636,496	238,908			349,940		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 7 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		15,266,667	10.88/9.00	5,274,438			4,821,656		4,821,656	657,411	238,908			354,112		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 8 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,266,667	10.88/9.00	5,354,247			4,800,923		4,800,923	659,452	238,908			358,191		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 9 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		15,345,555	3.92/3.00	1,585,543		77,647	2,904,634		2,904,634	265,870	238,908			353,851		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 5 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,345,555	4.33/3.00	1,097,219			3,197,748		3,197,748	342,813	238,908			360,042		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 10 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,345,555	4.33/3.00	3,279,723			3,292,053		3,292,053	361,439	238,908			360,042		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 4 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		15,266,667	3.89/3.00	3,596,813		73,582	2,781,921		2,781,921	268,169	238,908			352,032		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo Flow hedging IO CCS 12- 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,052,728	452.11/400.00	12,270,629		324,203	7,314,538		7,314,538	1,221,570				24,699		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jul 2026 CLO IO Swap 2	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		1,299,120	SOFR/3MEUR			(396)	(11)		(11)	11,667	(9,875)			1,666		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jul 2026 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		1,632,900	SOFR/3MEUR			100	17		17	10,641	(9,107)			1,655		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Sep 2026 CLO IO Swap 1	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	07/18/2024	09/15/2026		753,480	SOFR/3MEUR			231	(298)		(298)	4,164	(3,254)			1,730		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Dec 2026 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		2,122,965	SOFR/3MEUR			688	(682)		(682)	8,525	(2,347)			7,244		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	August 2028 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		819,675	SOFR/3MEUR			1,169	1,646		1,646	4,968	4,502			5,980		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	Jan 2027 Fixed CLO IO Swap 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		821,925	2.12/2.08			(425)	(302)		(302)	25,285	(24,448)			3,034		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Aug 2026 Fixed CLO IO Swap 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2026		1,649,700	2.13/2.10			(897)	(123)		(123)	1,180				2,928		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	Jul 2026 Fixed CLO IO Swap 1	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/19/2024	07/15/2026		3,584,750	1.96/1.93			(1,600)	(64)		(64)	216,393	(214,360)			3,633		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	Oct 2026 Fixed CLO IO Swap 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		1,379,375	2.03/2.00			(724)	(203)		(203)	41,794	(40,747)			3,905		0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22028 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2047		11,111,111	9.00/10.88				(4,376,131)		(4,376,131)	616,071	31,202			254,687		0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22030 Offset 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2048		11,111,111	9.00/10.88				(4,541,012)		(4,541,012)	594,338	31,202			260,692		0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22029 Offset 2	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	01/01/2048		11,111,111	9.00/10.88				(4,459,298)		(4,459,298)	605,118	31,202			257,724		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 3.92	Heylo Flow hedging 50095149 CYSP22031 Offset 4	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	10/01/2047		11,111,111	3.00/3.92			(40,103)	(3,104,557)		(3,104,557)	(56,967)	31,202			256,210		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33	Heylo Flow hedging 50095149 CYSP22032 Offset 5	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.03/31/2026	.07/01/2048	.....	 11,111,111	..... 3.00/4.33	.....	.....	.....	.....(2,779,427)	.....	.....(2,779,427)	518,757	31,202	.....	.....	260,692	.....	0003 .....
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33	Heylo Flow hedging 50095149 CYSP22033 Offset 6	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.03/31/2026	.07/01/2048	.....	 11,111,111	..... 3.00/4.33	.....	.....	.....	.....(2,779,427)	.....	.....(2,779,427)	518,757	31,202	.....	.....	260,692	.....	0003 .....
Currency Swap/Rec:GBP 3.00/Pay:USD 3.89	Heylo Flow hedging 50095149 CYSP22034 Offset 7	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.03/31/2026	.10/01/2047	.....	 11,111,111	..... 3.00/3.89	.....	.....	..... (38,071)	.....(2,957,438)	.....	.....(2,957,438)	.....(54,060)	31,202	.....	.....	256,210	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Nexus 7410034	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	.04/09/2026	.05/15/2028	.....	 7,710,671	..... SOFR/SONIA	.....	.....	.....(1,197)	90,271	.....	90,271	 5,782	84,489	.....	.....	52,815	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2859421443	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	.07/15/2024	.04/15/2033	.....	 15,385,920	..... SOFR/3MEUR	.....	.....	123,496	..... (741,714)	.....	..... (741,714)	44,890	459,623	.....	.....	200,567	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Apr 2027 CLO IO Swap 3 Offset 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.08/14/2024	.04/25/2027	.....	800,000	.....3MEUR/SOFR	.....	.....	.....(1,333)	.....(1,942)	.....	.....(1,942)	.....(2,817)	.....	.....	.....	 3,620	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	G8403#AA3	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.09/12/2024	.09/27/2030	.....	 26,124,000	..... SOFR/SONIA	.....	.....	..... (17,062)	..... (364,926)	.....	..... (364,926)	.....(10,541)	430,034	.....	.....	269,172	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2079889361	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.09/16/2024	.01/15/2028	.....	734,382	..... SOFR/3MEUR	.....	.....	 5,905	.....(19,308)	.....	.....(19,308)	 2,065	21,514	.....	.....	 4,564	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	.09/20/2024	.11/30/2027	.....	3,982,168	..... SOFR/STB3M	.....	.....	29,364	..... (210,790)	.....	..... (210,790)	 12,722	217,629	.....	.....	 23,720	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Saint James Albany Paris 7410021	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.09/26/2024	.09/25/2029	.....	 24,240,345	..... SOFR/3MEUR	.....	.....	198,875	..... (600,446)	.....	..... (600,446)	80,378	708,445	.....	.....	218,200	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.10/02/2024	.06/30/2028	.....	6,475,092	..... SOFR/3MEUR	.....	.....	49,256	..... (224,250)	.....	..... (224,250)	17,011	190,911	.....	.....	45,817	.....	0003 .....
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35	RML Sorel Foundation 50163204	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	.10/07/2024	.10/22/2026	.....	 52,280,000	..... 5.11/5.35	.....	.....	..... (105,303)	..... (814,791)	.....	..... (814,791)	 12,857	 860,069	.....	.....	 146,087	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	.10/23/2024	.11/30/2027	.....	842,983	..... SOFR/STB3M	.....	.....	 4,994	.....(83,434)	.....	.....(83,434)	 2,418	 49,121	.....	.....	 5,021	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Dec 2026 CLO IO Swap 1 Offset 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/29/2024	.12/17/2026	.....	 1,689,300	.....3MEUR/SOFR	.....	.....	 3,031	 4,331	.....	 4,331	.....(6,274)	.....	.....	.....	 5,764	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.12/11/2024	.11/30/2027	.....	604,953	..... SOFR/STB3M	.....	.....	 2,885	.....(82,923)	.....	.....(82,923)	 1,965	 36,426	.....	.....	 3,603	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	RML Pepper Australian 50250099	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.12/11/2024	.12/12/2028	.....	2,797,520	.....SOFR/BBS1M	.....	.....	.....(14,960)	..... (261,657)	.....	..... (261,657)	.....(4,658)	..... (109,996)	.....	.....	21,915	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	.01/14/2025	.11/30/2027	.....	938,961	..... SOFR/STB3M	.....	.....	 3,778	..... (155,052)	.....	..... (155,052)	 3,857	 57,852	.....	.....	 5,593	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Macbeth 7410009 .	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.04/11/2025	.11/08/2027	.....	4,063,931	..... SOFR/3MEUR	.....	.....	34,597	.....(13,002)	.....	.....(13,002)	 14,580	 116,511	.....	.....	23,687	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	.06/06/2025	.11/30/2027	.....	3,853,451	..... SOFR/STB3M	.....	.....	34,486	24,082	.....	24,082	 5,402	202,105	.....	.....	22,953	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	A&O Hostels	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.07/28/2025	.12/22/2028	.....	5,666,823	..... SOFR/3MEUR	.....	.....	52,530	.....(99,614)	.....	.....(99,614)	.....(24,625)	156,083	.....	.....	44,640	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	July 2028 CLO IO Swap 2 Offset 2	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/04/2025	.07/22/2028	.....	2,975,000	.....3MEUR/SOFR	.....	.....	.....(5,934)	.....(14,242)	.....	.....(14,242)	.....(38,962)	.....	.....	.....	21,365	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	BL5084837	D1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.08/18/2025	.08/21/2032	.....	4,685,740	..... SOFR/SONIA	.....	.....	 1,631	104,359	.....	104,359	 9,399	 74,225	.....	.....	58,092	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:NOK NIB3M ...	BL5084852	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/18/2025	.08/21/2032	.....	4,774,874	..... SOFR/NIB3M	.....	.....	.....(22,540)	..... (187,046)	.....	..... (187,046)	.....(26,835)	.....(87,234)	.....	.....	59,197	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.09/09/2025	.11/30/2027	.....	1,356,261	..... SOFR/STB3M	.....	.....	 13,154	 47,304	.....	 47,304	251	 69,846	.....	.....	 8,079	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:DKK CIB3M ...	EQT Nordics Denmark-7410016	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/22/2025	.11/29/2027	.....	 15,902,101	.....SOFR/CIB3M	.....(1,154,567)	.....	420,289	..... (126,476)	.....	..... (126,476)	..... (202,975)	491,328	.....	.....	 94,629	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	March 2028 CLO IO Swap 1 Offset 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/31/2025	.10/22/2026	.....	 2,500,000	.....3MEUR/SOFR	.....	.....	 620	 842	.....	 842	.....(8,191)	.....	.....	.....	 6,986	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	May 2027 CLO 10 Swap 2 Offset 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/31/2025	05/20/2027		1,400,000	3MEUR/SOFR			(1,292)	(1,065)		(1,065)	(10,050)				6,595		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostels	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	12/22/2028		3,325,191	SOFR/3MEUR			29,369	21,147		21,147	6,401	94,377			26,194		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	A&O Hostels Excluding Italy 7410006	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	12/22/2028		702,053	SOFR/3MEUR			6,220	4,460		4,460	1,350	19,926			5,530		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	A&O Hostels Excluding Italy 7410006	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/17/2025	12/22/2028		6,109,720	SOFR/3MEUR			6,711	102,596		102,596	20,733	169,412			48,129		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS3M ...	Proj Bunk Aud Nov 2025 funding 610008101	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/25/2025	09/30/2026		2,180,825	SOFR/BBS3M			(24,275)	(157,659)		(157,659)	865	(84,394)			5,474		0003
Currency Swap/Rec:USD SOFR/Pay:NZD NFIX3 ...	Proj Bunk Nzd Nov 2025 funding 610008101NZD	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2025	09/30/2026		1,542,472	SOFR/NFIX3			(597)	(24,002)		(24,002)	1,149	21,496			3,872		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	EQT Poland Dec 2025 funding 7410017	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/11/2025	06/30/2028		7,621,253	SOFR/3MEUR			68,614	212,033		212,033	3,019	211,468			53,927		0003
Currency Swap/Rec:USD 5.62/Pay:EUR 4.15	Behrens 012227 64mm	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/15/2025	01/22/2027		60,211,200	5.62/4.15			441,476	1,701,487		1,701,487	31,873	1,668,984			226,170		0003
Currency Swap/Rec:USD 5.36/Pay:EUR 4.15	Behrens 012229 197mm	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	01/22/2029		185,258,800	5.36/4.15			1,121,876	3,767,771		3,767,771	(1,190,240)	5,137,341			1,484,131		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	L1304@AA4	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	03/30/2026	06/25/2028		3,434,700	SOFR/3MEUR			15,292	11,579		11,579	4,393	7,186			24,220		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Pista Italian Retail 7410060	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/02/2026	11/27/2028		24,546,120	SOFR/3MEUR			99,344	225,873		225,873	15,101	210,772			190,675		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML TCP Poland 105000003	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	04/14/2026	04/17/2030		4,530,432	SOFR/3MEUR			16,086	155,904		155,904	13,358	142,546			44,157		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Waterfall 7410032	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/14/2026	04/03/2028		15,992,708	SOFR/SONIA			(3,404)	366,188		366,188	(2,473)	368,661			106,133		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Saint James Albany Paris 7410021	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2026	09/25/2029		4,607,045	SOFR/3MEUR			19,475	204,280		204,280	54,488	149,792			41,470		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Lone Star Brasilia 7410046	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2026	11/13/2029		52,393,684	SOFR/SONIA			(7,012)	1,198,426		1,198,426	32,168	1,166,259			481,291		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML GreyKite UK 7410040	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/15/2026	07/24/2028		8,651,128	SOFR/SONIA			(1,674)	200,926		200,926	10,851	190,075			62,211		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/17/2026	12/15/2028		64,132,425	SOFR/SONIA			18,909	2,006,147		2,006,147	537,012	1,469,136			503,247		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML A&O Hostel 7410076	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	04/17/2026	12/22/2027		21,649,945	SOFR/SONIA			(950)	504,811		504,811	25,390	479,420			131,667		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Signature Care Homes 7410012	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2026	08/07/2029		27,012,193	SOFR/SONIA			(839)	634,909		634,909	113,705	521,204			238,062		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Lonestar Pbsa Portfolio 7410039	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	04/22/2026	08/29/2029		16,021,002	SOFR/SONIA			(1,983)	329,940		329,940	29,182	300,758			142,558		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Park Tower 7410047	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2026	10/09/2028		39,899,559	SOFR/SONIA			(2,200)	738,919		738,919	9,603	729,316			301,199		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostel Italy 7410007	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	12/22/2027		2,480,762	SOFR/3MEUR			5,259	61,179		61,179	4,123	57,056			15,087		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostel non Italy 7410006	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	12/22/2027		55,458,602	SOFR/3MEUR			117,557	1,367,688		1,367,688	92,178	1,275,510			337,279		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2026	12/15/2028		56,671,383	SOFR/SONIA			7,983	1,361,861		1,361,861	363,067	998,794			444,700		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/24/2026	12/15/2028		56,641,998	SOFR/SONIA			6,315	1,299,464		1,299,464	330,055	969,409			444,469		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostel 2026 funding 7410006	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/24/2026	12/22/2027		14,290,114	SOFR/3MEUR			42,301	371,151		371,151	23,412	347,739			86,907		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cameron House 7410083	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/27/2026	04/30/2031		17,467,870	SOFR/SONIA			(3,858)	356,057		356,057	(7,846)	363,904			192,060		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Partners Group Darlington 1050000294	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	05/05/2026	05/15/2028		8,870,606	SOFR/SONIA			(1,507)	196,781		196,781	10,912	185,869			60,761		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Four Season Rome 7410014	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	03/30/2028		23,746,624	SOFR/3MEUR			56,242	862,869		862,869	210,072	652,798			157,100		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Oberbaum City 7200336	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/06/2026	06/06/2030		301,909	SOFR/3MEUR			731	8,109		8,109	(241)	8,349			2,995		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	CML Pepper Australian Trade 5 50250099 Restrike	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2026	12/12/2026		5,785,780	SOFR/BBS1M			246,948	41,304		41,304	554,541	286,644			19,450		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	CML Pepper Australian Trade 2 50250099 Restrike	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/06/2026	12/12/2027		3,818,400	SOFR/BBS1M			60,023	130,865		130,865	465,663	188,996			23,006		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML GreenPoint Partners Belfast 105000443	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	05/19/2026	05/22/2028		5,668,745	SOFR/SONIA			(601)	58,426		58,426	4,161	54,266			39,027		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Alban Gate IO 720037526	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	05/19/2026	03/31/2027		32,179,364	SOFR/SONIA			8,007	105,059		105,059	105,059				139,404		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Locabox 7200644	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2026	09/10/2028		1,579,023	SOFR/3MEUR			1,389	21,563		21,563	1,781	19,783			11,710		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML A&O Hostel 7410076	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	06/22/2026	12/22/2027		6,953,597	SOFR/SONIA			(107)	1,126		1,126	2,213	(1,086)			42,289		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Lavington 7410033	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	06/24/2026	03/06/2029		612,565	SOFR/SONIA			(1)	(5,265)		(5,265)	(138)	(5,127)			5,019		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail 7410057	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	06/25/2026	12/22/2028		2,416,430	SOFR/3MEUR			550	(11,865)		(11,865)	(806)	(11,058)			19,035		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Zebrabox Draw June 2026 105000006	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	06/25/2026	12/05/2029		1,268,031	SOFR/3MEUR			67	(6,569)		(6,569)	(767)	(5,803)			11,752		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Phoenix 7410026	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	10/02/2028		93,511,683	SOFR/3MEUR			773,144	(2,432,705)		(2,432,705)	187,648	2,704,417			702,937		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Phoenix 7410020	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2024	10/02/2028		54,506,146	SOFR/SONIA			(8,590)	317,203		317,203	(153,404)	870,412			409,728		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50 ...	L0009*AA6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		140,443,539	6.97/5.50			1,035,771	(5,921,263)		(5,921,263)	(1,231,331)	4,143,064			1,315,014		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR ...	L13046AA4	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/20/2025	06/25/2028		60,375,000	7.20/3MEUR			533,836	68,514		68,514	(847,160)	1,711,360			425,744		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML LOCABOX 7200644	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	09/10/2028		59,395,749	SOFR/3MEUR	(6,069,699)		1,496,153	(724,111)		(724,111)	(896,359)	1,838,867			440,491		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML LOCABOX 7200644	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	09/10/2028		7,799,545	SOFR/3MEUR	(756,411)		189,833	(84,299)		(84,299)	(110,928)	240,329			57,843		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Phoenix 7410026	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/02/2028		26,248,608	SOFR/3MEUR	(1,582,751)		455,085	(81,102)		(81,102)	(189,782)	781,759			197,313		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostels 50187947 & 50188919	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	12/22/2028		10,197,485	SOFR/3MEUR	(1,065,623)		234,719	(123,668)		(123,668)	(116,236)	316,371			80,331		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostels	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	12/22/2028		109,475,352	SOFR/3MEUR	(6,952,236)		1,864,058	(226,575)		(226,575)	(591,753)	3,270,350			862,390		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Macbeth 7410009	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/22/2025	11/08/2027		27,267,918	SOFR/3MEUR	(2,119,460)		736,241	(279,482)		(279,482)	(444,971)	825,466			158,934		0003
Currency Swap/Rec:USD 12.05/Pay:EUR 6.25 ...	00238#AA8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	07/25/2026		288,189,698	12.05/6.25			7,632,641	(4,510,363)		(4,510,363)	(5,301,183)	8,369,759			377,113		0003
Currency Swap/Rec:USD 8.22/Pay:GBP 8.81 ...	50494018	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/31/2026	03/25/2036		32,285,623	8.22/8.81			(35,680)	(1,011,368)		(1,011,368)	(822,645)	(188,723)			503,864		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Fidenza 7200644	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/06/2026	12/15/2026		90,627,600	SOFR/3MEUR			3,204,273	(158,172)		(158,172)	5,184,614	2,696,437			307,424		0003
Currency Swap/Rec:USD 13.53/Pay:EUR 6.00 ...	00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2026	11/30/2027		94,546,460	13.53/6.00			3,804,475	(742,435)		(742,435)	6,942,527	2,755,199			563,162		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 13.65/Pay:EUR 6.00 ..	00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/07/2026	11/30/2027		135,783,541	13.65/6.00			5,549,114	(1,409,791)		(1,409,791)	10,019,915	3,967,486			808,790		0003
Currency Swap/Rec:USD 13.73/Pay:EUR 6.00 ..	00240#AA4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/07/2026	11/30/2027		146,987,165	13.73/6.00			6,072,903	(1,391,290)		(1,391,290)	11,102,563	4,298,110			875,524		0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L0004@AA9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2023	12/31/2028		284,114,659	8.01/6.00			2,106,459	(21,703,838)		(21,703,838)	(2,207,881)	9,240,759			2,249,198		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2060910705	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	01/17/2029		1,346,250	SOFR/3MEUR			9,999	(83,182)		(83,182)	3,794	41,011			10,756		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	50213830	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/24/2031		27,738,234	SOFR/SONIA			(75,053)	(1,597,599)		(1,597,599)	(34,595)	466,589			309,698		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		4,869,000	SOFR/3MEUR			119	(1,600)		(1,600)	23,841	(13,258)			13,181		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jul 2026 CLO IO Swap 2	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		671,212	SOFR/3MEUR			(205)	(6)		(6)	5,978	(5,052)			861		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		2,706,500	SOFR/3MEUR			(204)	(948)		(948)	5,786	1,185			7,563		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 2	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		5,419,575	SOFR/3MEUR			1,409	(886)		(886)	5,952	5,592			14,672		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jul 2026 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		5,334,140	SOFR/3MEUR			328	57		57	21,231	(16,218)			5,407		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		6,755,823	SOFR/3MEUR			49,159	(335,010)		(335,010)	24,840	196,290			47,804		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Aug 2026 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/17/2024	08/20/2026		1,969,560	SOFR/3MEUR			1,074	215		215	6,811	(5,612)			3,681		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Dec 2026 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		1,839,141	SOFR/3MEUR			596	(590)		(590)	7,300	(1,947)			6,276		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		8,678,738	SOFR/3MEUR			1,342	(5,962)		(5,962)	25,162	5,739			32,041		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 3	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		3,934,920	SOFR/3MEUR			(380)	(1,998)		(1,998)	20,734	(3,680)			14,888		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		869,040	SOFR/3MEUR			144	(94)		(94)	3,516	1,758			3,933		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2027 CLO IO Swap 1	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		757,120	SOFR/3MEUR			282	(316)		(316)	3,809	2,978			4,305		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	May 2027 CLO IO Swap 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		1,535,520	SOFR/3MEUR			3,279	4,432		4,432	1,744	6,128			7,234		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	April 2028 CLO IO Swap 2	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/19/2028		3,702,600	SOFR/3MEUR			4,783	6,813		6,813	16,091	19,564			24,876		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/09/2024	11/30/2027		5,304,737	SOFR/STB3M			33,204	(482,702)		(482,702)	13,880	307,053			31,597		0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.25	G29716AB8	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	07/31/2040		261,403,244	6.71/5.25			1,363,606	(16,626,263)		(16,626,263)	(2,711,101)	7,813,893			4,907,126		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	July 2028 CLO IO Swap 2	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		3,797,828	SOFR/3MEUR			3,856	3,871		3,871	16,931	31,227			27,274		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	Jan 2027 Fixed CLO IO Swap 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		3,835,650	2.12/2.08			(1,985)	(1,411)		(1,411)	117,998	(114,091)			14,161		0003
Currency Swap/Rec:USD 2.18/Pay:EUR 2.15	Sep 2026 Fixed CLO IO Swap 1	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	09/15/2026		1,100,000	2.18/2.15			(559)	(128)		(128)	33,475	(32,597)			2,526		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Dec 2026 Fixed CLO IO Swap 1	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	12/15/2026		1,443,200	2.13/2.10			(594)	(378)		(378)	44,144	(42,768)			4,896		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	Jul 2026 Fixed CLO IO Swap 1	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/19/2024	07/15/2026		1,103,000	1.96/1.93			(492)	(20)		(20)	66,583	(65,957)			1,118		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	Oct 2026 Fixed CLO IO Swap 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		1,379,375	2.03/2.00			(724)	(203)		(203)	41,794	(40,747)			3,905		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:AUD BBS3M ...	CML Project Bunk AUD 50224268	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/06/2024	09/30/2026		19,432,600	SOFR/BBS3M			(45,434)	(553,374)		(553,374)	5,052	(719,960)			48,781		0003
Currency Swap/Rec:USD SOFR/Pay:NZD NFIX3 ...	CML Project Bunk NZD 50230331	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/30/2026		4,201,962	SOFR/NFIX3			36,594	365,248		365,248	(5,861)	54,034			10,548		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		12,159,246	SOFR/3MEUR			93,891	(374,336)		(374,336)	34,167	354,351			86,038		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	L0009*AB4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		13,424,303	6.20/4.75			97,326	(589,625)		(589,625)	(126,439)	396,481			125,696		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.50	L0009*AA6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		114,721,520	6.98/5.50			849,513	(5,167,861)		(5,167,861)	(964,200)	3,389,790			1,074,171		0003
Currency Swap/Rec:USD 6.04/Pay:EUR 4.50	RML Behrens Finance Amortizer	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/07/2024	10/22/2028		107,944,800	6.04/4.50			671,556	(4,820,485)		(4,820,485)	(483,311)	3,207,578			821,209		0003
Currency Swap/Rec:USD 5.75/Pay:GBP 6.00	RML Sorel Foundation 50163204	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/07/2024	10/22/2028		46,027,520	5.75/6.00			(98,569)	(944,777)		(944,777)	(157,241)	756,860			350,162		0003
Currency Swap/Rec:USD 5.54/Pay:GBP 5.80	RML Sorel Foundation 50163204	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/07/2024	10/22/2027		4,184,320	5.54/5.80			(9,090)	(78,227)		(78,227)	(8,624)	68,805			23,967		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Madonna 50234178	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/22/2024	10/25/2031		14,541,771	SOFR/SONIA			(17,935)	(389,788)		(389,788)	33,115	236,342			167,756		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Phoenix 7410020 Upsize	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/23/2024	10/02/2028		41,541,475	SOFR/3MEUR			302,714	(2,626,541)		(2,626,541)	96,600	1,256,861			312,272		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	11/12/2024	11/30/2027		789,836	SOFR/STB3M			4,097	(100,100)		(100,100)	2,630	47,139			4,705		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2027 CLO IO Swap 1 Offset 2	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/21/2024	10/15/2027		700,000	3MEUR/SOFR			2,258	6,805		6,805	(7,427)				3,980		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	RML Pepper Australian 50250099	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		9,411,912	SOFR/BBS1M			(50,586)	(906,312)		(906,312)	(47,197)	(369,988)			87,470		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		14,262,098	SOFR/3MEUR			84,303	(1,401,627)		(1,401,627)	52,571	438,053			123,344		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	50266480	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/07/2025	03/19/2032		5,062,320	SOFR/3MEUR			36,064	(340,970)		(340,970)	49,220	148,820			60,554		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	06/26/2029		8,209,936	SOFR/3MEUR			55,646	(540,353)		(540,353)	35,481	235,127			71,003		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/29/2025	06/30/2028		2,693,984	SOFR/3MEUR			22,453	(6,983)		(6,983)	2,214	76,978			19,062		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	A&O Hostels	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	12/22/2028		2,455,417	SOFR/3MEUR			22,633	50,847		50,847	4,869	67,815			19,343		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	BL5078011	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/18/2025	08/21/2032		6,172,038	SOFR/3MEUR			60,407	170,871		170,871	40,613	171,472			76,518		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	06/30/2028		73,099,819	SOFR/3MEUR	(6,349,959)		1,709,346	(753,031)		(753,031)	(925,118)	2,232,815			517,248		0003
Currency Swap/Rec:USD 5.44/Pay:EUR 4.15	RML Behrens Finance Amortizer 50162263	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	12/15/2025	01/22/2028		52,675,840	5.44/4.15			340,609	1,283,588		1,283,588	(193,465)	1,460,361			329,422		0003
Currency Swap/Rec:USD 5.32/Pay:EUR 4.15	RML Behrens Finance Amortizer 50162263	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	01/22/2030		235,200,000	5.32/4.15			1,380,130	4,233,716		4,233,716	(2,307,265)	6,519,468			2,221,091		0003
Currency Swap/Rec:USD 8.32/Pay:GBP 8.81	50494018	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/25/2026	03/25/2036		130,758,609	8.32/8.81			(119,028)	(728,644)		(728,644)	(1,589,870)	861,226			2,040,679		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf 7410029	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	07/22/2030		27,769,576	SOFR/SONIA			(7,732)	155,855		155,855	53,781	102,075			279,875		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf 7410029	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4OP29B387	03/30/2026	07/22/2030		39,715,689	SOFR/SONIA			(12,911)	(132,035)		(132,035)	68,938	(200,972)			400,273		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	7410029	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	03/31/2026	11/27/2028		16,709,868	SOFR/3MEUR			58,147	179,984		179,984	25,007	154,976			129,803		0003
Currency Swap/Rec:USD 8.24/Pay:GBP 8.81	50494018	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	03/25/2036		112,517,701	8.24/8.81			(120,218)	(2,540,583)		(2,540,583)	(2,480,553)	(60,030)			1,756,003		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Lavington 7410033	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/01/2026	03/06/2029		63,373,930	SOFR/SONIA			(9,132)	180,470		180,470	(47,734)	228,204			519,215		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Porto and Comporta Hotels 50469401	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/01/2026	.11/20/2028	.....	36,423,628	.....SOFR/3MEUR	.....	.....	88,229	 669,070	.....	 669,070	67,531	601,539	.....	.....	281,814	.....	0003 .....
Currency Swap/Rec:USD 8.27/Pay:GBP 8.81	50494018	D1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.04/01/2026	.03/25/2036	.....	 26,715,136	.....8.27/8.81	.....	.....	.....(26,802)	..... (331,456)	.....	..... (331,456)	..... (469,587)	138,131	.....	.....	416,929	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Aermont Biggleswade Beford 7410050	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	.04/02/2026	.01/08/2030	.....	 49,629,349	.....SOFR/SONIA	.....	.....	.....(21,474)	..... (194,786)	.....	..... (194,786)	..... (10,467)	..... (184,319)	.....	.....	466,144	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail Senior Loan 7410057 .	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/02/2026	.12/22/2028	.....	 28,685,284	.....SOFR/3MEUR	.....	.....	 17,145	264,863	.....	264,863	 8,681	256,182	.....	.....	225,968	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Nut Pinebridge - 105000030	B1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.04/07/2026	.09/01/2029	.....	9,910,266	.....SOFR/3MEUR	.....	.....	 41,957	115,827	.....	115,827	..... (1,562)	117,389	.....	.....	 88,298	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus Pan-European Logistics Pools A EUR 741007 ..	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.04/07/2026	.01/21/2031	.....	 14,209,570	.....SOFR/3MEUR	.....	.....	55,770	165,690	.....	165,690	..... (5,054)	170,743	.....	.....	151,790	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus Pan-European Logistics Pool B&C EUR 74100 ...	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.04/07/2026	.01/21/2031	.....	 68,630,636	.....SOFR/3MEUR	.....	.....	269,364	800,263	.....	800,263	.....(24,409)	824,672	.....	.....	733,127	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus Pan-European Logistics Pools A 7410072	B1	Currency.....	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	.04/07/2026	.01/21/2031	.....	 14,219,646	.....SOFR/3MEUR	.....	.....	55,798	199,876	.....	199,876	 19,057	 180,819	.....	.....	151,897	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cerberus Pan-European Logistics 7710080 7410080	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/07/2026	.01/21/2031	.....	 84,603,925	.....SOFR/SONIA	.....	.....	.....(21,028)	..... (250,267)	.....	..... (250,267)	..... (173,186)	..... (77,081)	.....	.....	903,757	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML ZebraBox 50460335	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.04/09/2026	.12/05/2029	.....	8,495,233	.....SOFR/3MEUR	.....	.....	 32,306	209,611	.....	209,611	 27,733	 181,877	.....	.....	 78,731	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Nexus 7410034	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	.04/09/2026	.05/15/2028	.....	 26,986,437	.....SOFR/SONIA	.....	.....	.....(4,189)	315,937	.....	315,937	 20,235	295,702	.....	.....	184,848	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Windmill 105000001	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.04/10/2026	.10/16/2028	.....	 12,083,007	.....SOFR/3MEUR	.....	.....	 43,067	347,989	.....	347,989	 26,839	321,150	.....	.....	 91,597	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Shinfield Studios 7410041	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/10/2026	.06/04/2028	.....	 69,867,082	.....SOFR/SONIA	.....	.....	.....(15,279)	1,043,470	.....	1,043,470	..... (4,371)	1,047,841	.....	.....	485,502	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Swiss Life Italian Campsite 105000157 ..	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.04/16/2026	.03/05/2029	.....	8,227,891	.....SOFR/3MEUR	.....	.....	 13,369	251,605	.....	251,605	 6,393	245,212	.....	.....	 67,376	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Old Spitafields Market 7410048	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/16/2026	.12/18/2028	.....	 32,623,941	.....SOFR/SONIA	.....	.....	602	775,537	.....	775,537	136,593	638,944	.....	.....	256,427	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Acq-Euro 7410077	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.04/17/2026	.04/22/2030	.....	 41,552,981	.....SOFR/3MEUR	.....	.....	137,554	1,584,757	.....	1,584,757	179,332	1,405,425	.....	.....	405,738	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Apache 105000057	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	.04/17/2026	.12/05/2028	.....	4,100,563	.....SOFR/3MEUR	.....	.....	 4,368	149,830	.....	149,830	 11,473	138,357	.....	.....	 31,998	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	XS3032970900	D1	Currency.....	Toronto-Dominion Bank/The PT30B789TSUIDF371261	.04/17/2026	.05/17/2030	.....	7,909,785	.....SOFR/SONIA	.....	.....	..... (976)	189,432	.....	189,432	 6,528	182,904	.....	.....	 77,924	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Oberbaum City 7200336	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.04/21/2026	.06/06/2030	.....	 41,469,547	.....SOFR/3MEUR	.....	.....	 84,970	1,311,435	.....	1,311,435	106,313	1,205,123	.....	.....	411,416	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf Upsize project lindy	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/21/2026	.07/22/2030	.....	 58,451,147	.....SOFR/SONIA	.....	.....	.....(5,565)	1,132,538	.....	1,132,538	21,675	1,110,862	.....	.....	589,097	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Stonegate Upsize Project Lindy 7410029	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.04/22/2026	.12/31/2028	.....	 36,981,933	.....SOFR/SONIA	.....	.....	.....(4,632)	683,872	.....	683,872	..... (10,916)	694,788	.....	.....	292,768	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cerberus ALMCOR IOS GBP - Pools 1&2 7410044	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.04/22/2026	.08/05/2028	.....	 20,281,790	.....SOFR/SONIA	.....	.....	.....(3,530)	391,731	.....	391,731	 7,748	383,983	.....	.....	147,003	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus ALMCOR IOS EUR 741004401	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.04/22/2026	.08/05/2028	.....	 447,650	.....SOFR/3MEUR	.....	.....	 916	 12,269	.....	 12,269	 445	 11,824	.....	.....	 3,245	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Porto and Comporta Hotels 50469401	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/22/2026	.11/20/2028	.....	3,165,829	.....SOFR/3MEUR	.....	.....	10,206	 82,740	.....	 82,740	 3,067	 79,674	.....	.....	24,494	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Opseo Holding BV TL	B1	Currency.....	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.04/30/2026	.01/21/2033	.....	 12,864,428	.....SOFR/3MEUR	.....	.....	 10,513	343,550	.....	343,550	 53,053	290,497	.....	.....	164,834	.....	0003 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EdgeConnex TL Capex 1	B1	Currency	Canadian Imperial Bank of Comm	05/14/2026	03/16/2033		30,760,763	SOFR/3MEUR			78,055	754,198		754,198	69,869	684,329			398,559		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	06/25/2026	06/19/2030		22,108,653	SOFR/Warsaw Interbank 3M			(338)	(39,296)		(39,296)	(33,504)	(5,792)			220,328		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	06/26/2026	06/19/2030		22,143,387	SOFR/Warsaw Interbank 3M			(366)	(19,440)		(19,440)	(47,866)	28,427			220,674		0003
Currency Swap/Rec:USD 6.69/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/08/2016	11/13/2028		2,135,430	6.69/6.13			1,873	(29,459)		(29,459)	45,418	(53,307)			16,456		0003
Currency Swap/Rec:USD 6.64/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/11/2016	11/13/2028		1,488,905	6.64/6.13			1,168	(21,571)		(21,571)	33,343	(36,646)			11,474		0003
Currency Swap/Rec:USD 7.32/Pay:EUR 5.50	BYQ6128	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/25/2016	10/27/2027		3,621,750	7.32/5.50			10,418	(152,794)		(152,794)	30,430	(149,716)			20,853		0003
Currency Swap/Rec:USD 6.63/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/25/2016	11/13/2028		3,676,400	6.63/6.13			3,470	1,306		1,306	108,006	(37,625)			28,331		0003
Currency Swap/Rec:USD 5.05/Pay:EUR 3.50	BYYM2H0	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	08/26/2016	10/01/2026		2,821,000	5.05/3.50			6,013	(38,057)		(38,057)	5,437	(57,879)			7,120		0003
Currency Swap/Rec:USD 7.68/Pay:EUR 5.50	BYQ6128	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	10/24/2016	10/27/2027		1,958,400	7.68/5.50			6,820	(90,005)		(90,005)	7,300	(98,965)			11,276		0003
Currency Swap/Rec:USD 5.63/Pay:EUR 3.50	BYYM2H0	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/26/2016	10/01/2026		1,854,700	5.63/3.50			5,219	(87,035)		(87,035)	299	(87,671)			4,681		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2027 CLO IO Swap 1 Offset 1	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/02/2024	10/15/2027		250,000	3MEUR/SOFR			(336)	(530)		(530)	(9,819)	8,149			1,421		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Macbeth 7410009	B1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	04/11/2025	11/08/2027		2,713,272	SOFR/3MEUR			23,099	(8,681)		(8,681)	9,734	77,788			15,815		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	March 2028 CLO IO Swap 1 Offset 1	B1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	10/31/2025	10/22/2026		1,500,000	3MEUR/SOFR			372	505		505	(4,914)				4,191		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML GreyKite UK 7410040	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	04/15/2026	07/24/2028		13,594,630	SOFR/SONIA			(2,630)	315,741		315,741	17,052	298,689			97,761		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC	0Z3V05H2G7GRS05BHJ91	04/21/2026	08/29/2027		251,220	SOFR/SONIA			(41)	4,766		4,766	(82)	4,847			1,355		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Park Tower 7410047	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/22/2026	10/09/2028		98,575,380	SOFR/SONIA			(5,434)	1,825,564		1,825,564	23,725	1,801,839			744,138		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML GreenPoint Partners Belfast 105000443	B1	Currency	SMBC Capital Markets Inc	TVJ8SHLIZLORGWGDTN03	05/19/2026	05/22/2028		14,285,238	SOFR/SONIA			(1,514)	147,234		147,234	10,485	136,750			98,348		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio May 2026 funding 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC	0Z3V05H2G7GRS05BHJ91	05/20/2026	08/29/2027		374,356	SOFR/SONIA			(41)	4,163		4,163	(188)	4,350			2,020		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Lavington 7410033	B1	Currency	SMBC Capital Markets Inc	TVJ8SHLIZLORGWGDTN03	06/24/2026	03/06/2029		424,645	SOFR/SONIA			(1)	(3,650)		(3,650)	(96)	(3,554)			3,479		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail 7410057	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	06/25/2026	12/22/2028		1,986,738	SOFR/3MEUR			453	(9,755)		(9,755)	(663)	(9,092)			15,650		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Zebrabox Draw June 2026 105000006	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J8570P30	06/25/2026	12/05/2029		1,030,638	SOFR/3MEUR			54	(5,340)		(5,340)	(623)	(4,716)			9,552		0003
Currency Swap/Rec:USD 5.54/Pay:EUR 3.50	BYYM2H0	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	06/06/2017	10/01/2026		2,704,080	5.54/3.50			7,728	(34,647)		(34,647)	2,409	(38,041)			6,825		0003
Currency Swap/Rec:USD 7.71/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	12/14/2017	11/13/2028		3,220,800	7.71/6.13			10,614	152,669		152,669	103,759	39,820			24,820		0003
Currency Swap/Rec:USD 6.07/Pay:EUR 3.50	BYYM2H0	D1	Currency	Barclays PLC	G5GSEF7VJP5I70UK5573	02/28/2018	10/01/2026		244,000	6.07/3.50			994	16,075		16,075	407	15,550			616		0003
Currency Swap/Rec:USD 7.75/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/09/2018	11/13/2028		1,386,700	7.75/6.13			5,204	114,512		114,512	47,854	63,169			10,686		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.09/Pay:EUR 3.50	BYYM2H0	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.03/26/2018	.10/01/2026	.....	2,736,580	..... 6.09/3.50	.....	.....	11,487	228,163	.....	228,163	 3,485	223,644	.....	.....	6,907	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Macbeth 7410009 .	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/22/2025	.11/08/2027	.....	 18,205,346	.....SOFR/3MEUR	.....(1,415,051)	.....	490,628	..... (186,596)	.....	..... (186,596)	..... (297,083)	551,120	.....	.....	 106,112	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	7410013	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.05/06/2026	.08/29/2027	.....	 16,664,280	.....SOFR/SONIA	.....	.....	70,886	376,884	.....	376,884	445,105	415,026	.....	.....	89,909	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 3	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.07/10/2024	.10/22/2026	.....	1,623,900	.....SOFR/3MEUR	.....	.....	..... (123)	..... (569)	.....	..... (569)	 3,472	711	.....	.....	 4,538	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jul 2026 CLO IO Swap 1	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.07/11/2024	.07/15/2026	.....	 544,300	.....SOFR/3MEUR	.....	.....	 33	 6	.....	 6	 1,678	.....(1,166)	.....	.....	552	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 1	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/23/2024	.01/15/2027	.....	 760,340	.....SOFR/3MEUR	.....	.....	122	.....(522)	.....	.....(522)	 1,672	 1,035	.....	.....	 2,807	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2027 CLO IO Swap 1	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.07/29/2024	.10/15/2027	.....	 270,400	.....SOFR/3MEUR	.....	.....	88	..... (113)	.....	..... (113)	 1,395	 1,029	.....	.....	 1,537	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	April 2028 CLO IO Swap 1	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.08/08/2024	.04/15/2028	.....	 544,950	.....SOFR/3MEUR	.....	.....	349	63	.....	63	 3,619	 3,292	.....	.....	 3,650	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	July 2028 CLO IO Swap 2	B1	Currency.....	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	.08/12/2024	.07/22/2028	.....	2,123,505	.....SOFR/3MEUR	.....	.....	 2,156	 2,164	.....	 2,164	 4,502	 22,425	.....	.....	 15,250	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Lavington 7410033	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.04/01/2026	.03/06/2029	.....	43,932,344	.....SOFR/SONIA	.....	.....	.....(6,330)	125,106	.....	125,106	.....(33,090)	158,197	.....	.....	359,932	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail Senior Loan 7410057 .	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/02/2026	.12/22/2028	.....	 23,584,441	.....SOFR/3MEUR	.....	.....	14,096	217,765	.....	217,765	 7,137	210,627	.....	.....	 185,786	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Spanish Multifamily 7410071 .	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.04/09/2026	.03/24/2030	.....	 22,727,799	.....SOFR/3MEUR	.....	.....	82,314	532,445	.....	532,445	 41,053	491,392	.....	.....	219,598	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML ZebraBox 50460335	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.04/09/2026	.12/05/2029	.....	6,904,805	.....SOFR/3MEUR	.....	.....	26,258	170,369	.....	170,369	 22,541	147,827	.....	.....	 63,992	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Shinfield Studios 7410041	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/10/2026	.06/04/2028	.....	 69,450,380	.....SOFR/SONIA	.....	.....	..... (15,188)	1,037,246	.....	 1,037,246	..... (4,345)	1,041,592	.....	.....	482,606	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Acq-Euro 7410077	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.04/17/2026	.04/22/2030	.....	 47,316,000	.....SOFR/3MEUR	.....	.....	156,632	1,804,548	.....	 1,804,548	204,203	 1,600,345	.....	.....	462,010	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Broad Street Senior Credit Partners II Investments	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/30/2026	.10/31/2027	.....	 49,328,375	.....SOFR/3MEUR	.....	.....	131,755	 1,185,332	.....	 1,185,332	.....(15,036)	 1,200,369	.....	.....	285,187	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BALDUR LENDCO 5.836625% 08 May 30 .	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.04/30/2026	.10/31/2027	.....	5,433,200	.....SOFR/SONIA	.....	.....	612	132,368	.....	132,368	 3,996	128,371	.....	.....	 31,412	.....	0003 .....
Currency Swap/Rec:USD 7.72/Pay:GBP 6.13	BZ6VLX1	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.03/13/2018	.11/13/2028	.....	1,258,380	.....7.72/6.13	.....	.....	 4,773	 111,970	.....	 111,970	41,195	67,662	.....	.....	 9,697	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Apr 2027 CLO IO Swap 3 Offset 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.08/14/2024	.04/25/2027	.....	641,000	.....3MEUR/SOFR	.....	.....	.....(1,068)	.....(1,556)	.....	.....(1,556)	.....(2,257)	.....	.....	.....	 2,901	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Pista Italian Retail 7410060	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.04/02/2026	.11/27/2028	.....	 46,636,810	.....SOFR/3MEUR	.....	.....	188,749	429,150	.....	429,150	 28,690	400,460	.....	.....	362,277	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	.04/17/2026	.12/15/2028	.....	 13,573,000	.....SOFR/SONIA	.....	.....	 4,002	424,581	.....	424,581	113,653	310,928	.....	.....	 106,507	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Park Tower 7410047	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/22/2026	.10/09/2028	.....	 42,246,592	.....SOFR/SONIA	.....	.....	.....(2,329)	782,384	.....	782,384	 10,168	772,217	.....	.....	318,916	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 3	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.07/26/2024	.04/25/2027	.....	696,318	.....SOFR/3MEUR	.....	.....	115	.....(75)	.....	.....(75)	 2,043	 2,182	.....	.....	 3,151	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	7410029	D1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.03/31/2026	.11/27/2028	.....	31,748,181	.....SOFR/3MEUR	.....	.....	 110,476	341,963	.....	341,963	47,513	294,450	.....	.....	246,621	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Nexus 7410034	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	.04/09/2026	.05/15/2028	.....	 38,553,354	.....SOFR/SONIA	.....	.....	.....(5,985)	451,354	.....	451,354	 28,908	422,446	.....	.....	264,077	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Shinfield Studios 7410041	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/10/2026	.06/04/2028	.....	 27,780,152	.....SOFR/SONIA	.....	.....	.....(6,075)	414,899	.....	414,899	.....(1,738)	416,637	.....	.....	193,042	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Apache 105000057	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	.04/17/2026	.12/05/2028	.....	6,150,845	.....SOFR/3MEUR	.....	.....	 6,552	224,745	.....	224,745	 17,209	207,536	.....	.....	 47,996	.....	0003 .....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 10/02/2024	. 06/30/2028	.....	 783,040	.....SOFR/3MEUR	.....	.....	 5,957	.....(27,119)	.....	.....(27,119)	 2,057	23,087	.....	.....	 5,541	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	RML Pepper Australian 50250099	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 12/11/2024	. 12/12/2028	.....	2,797,520	.....SOFR/BBS1M	.....	.....	.....(14,960)	..... (261,657)	.....	..... (261,657)	.....(4,658)	..... (109,996)	.....	.....	21,915	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Solar Project 7410024	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	. 11/21/2025	. 02/20/2028	.....	 5,687,786	.....SOFR/3MEUR	.....	.....	23,573	39,572	.....	39,572	2,017	161,321	.....	.....	36,462	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	EQT Poland Dec 2025 funding 7410017	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	. 12/11/2025	. 06/30/2028	.....	921,647	.....SOFR/3MEUR	.....	.....	8,298	25,641	.....	25,641	365	 25,573	.....	.....	6,521	.....	0003 .....
Currency Swap/Rec:USD 7.17/Pay:EUR 6.00	L0004@AA9	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	. 03/30/2026	. 12/31/2028	.....	7,679,390	.....7.17/6.00	.....	.....	22,738	.....(59,755)	.....	.....(59,755)	.....(86,139)	26,384	.....	.....	60,794	.....	0003 .....
Currency Swap/Rec:USD 7.26/Pay:EUR 6.00	00240#AA4	D1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	. 03/30/2026	. 11/30/2027	.....	 38,195,872	.....7.26/6.00	.....	.....	121,268	.....(84,190)	.....	.....(84,190)	..... (234,195)	150,005	.....	.....	227,512	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	L1304@AA4	D1	Currency.....	Bank of Montreal .. 54930047C63MPGNXE075	. 03/30/2026	. 06/25/2028	.....	515,205	.....SOFR/3MEUR	.....	.....	 2,294	 1,737	.....	 1,737	659	 1,078	.....	.....	 3,633	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Pista Italian Retail 7410060	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	. 04/02/2026	. 11/27/2028	.....	2,455,430	.....SOFR/3MEUR	.....	.....	 9,938	 22,595	.....	 22,595	 1,511	21,084	.....	.....	19,074	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	CML Project Forest 7410056	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	. 04/10/2026	. 10/07/2030	.....	4,547,993	.....SOFR/STB3M	.....	.....	19,501	234,959	.....	234,959	 12,534	222,424	.....	.....	47,012	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Waterfall 7410032	B1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	. 04/14/2026	. 04/03/2028	.....	2,284,673	.....SOFR/SONIA	.....	.....	..... (486)	 52,313	.....	 52,313	.....(353)	 52,666	.....	.....	15,162	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Testa Homes 7410067	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	. 04/14/2026	. 12/16/2030	.....	9,117,539	.....SOFR/3MEUR	.....	.....	31,806	313,104	.....	313,104	26,381	286,723	.....	.....	96,337	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Testa Homes 7410067	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 04/14/2026	. 12/16/2030	.....	9,121,404	.....SOFR/3MEUR	.....	.....	31,825	316,038	.....	316,038	25,450	290,588	.....	.....	96,378	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Lone Star Brasilia 7410046	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 04/15/2026	. 11/13/2029	.....	4,490,887	.....SOFR/SONIA	.....	.....	..... (601)	102,722	.....	102,722	 2,757	 99,965	.....	.....	41,254	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML GreyKite UK 7410040	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	. 04/15/2026	. 07/24/2028	.....	1,235,875	.....SOFR/SONIA	.....	.....	.....(239)	28,704	.....	28,704	 1,550	 27,154	.....	.....	 8,887	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML GreyKite Germany 7410059	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	. 04/15/2026	. 12/24/2029	.....	1,962,694	.....SOFR/3MEUR	.....	.....	 5,702	 64,401	.....	 64,401	 4,130	 60,270	.....	.....	18,327	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	. 04/17/2026	. 12/15/2028	.....	 9,161,775	.....SOFR/SONIA	.....	.....	 2,701	286,592	.....	286,592	76,716	209,877	.....	.....	71,892	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A2a Portfolio 7200532	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	. 04/21/2026	. 06/30/2027	.....	5,211,335	.....SOFR/3MEUR	.....	.....	 10,942	154,498	.....	154,498	 5,636	148,862	.....	.....	26,057	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Signature Care Homes 7410012	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 04/21/2026	. 08/07/2029	.....	 4,766,858	.....SOFR/SONIA	.....	.....	.....(148)	112,043	.....	112,043	20,066	 91,977	.....	.....	42,011	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio 7410013	B1	Currency.....	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	. 04/21/2026	. 08/29/2027	.....	3,673,055	.....SOFR/SONIA	.....	.....	.....(605)	 69,679	.....	 69,679	.....(1,193)	 70,872	.....	.....	19,817	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Lonestar Pbsa Portfolio 7410039	B1	Currency.....	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	. 04/22/2026	. 08/29/2029	.....	2,827,236	.....SOFR/SONIA	.....	.....	.....(350)	 58,225	.....	 58,225	 5,150	 53,075	.....	.....	25,157	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Park Tower 7410047	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 04/22/2026	. 10/09/2028	.....	7,041,099	.....SOFR/SONIA	.....	.....	.....(388)	130,397	.....	130,397	 1,695	128,703	.....	.....	 53,153	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostel Italy 7410007	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 04/23/2026	. 12/22/2027	.....	 437,782	.....SOFR/3MEUR	.....	.....	 928	 10,796	.....	 10,796	728	 10,069	.....	.....	 2,662	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostel non Italy 7410006	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 04/23/2026	. 12/22/2027	.....	9,789,097	.....SOFR/3MEUR	.....	.....	20,750	241,413	.....	241,413	16,271	225,143	.....	.....	59,534	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 04/23/2026	. 12/15/2028	.....	 10,000,832	.....SOFR/SONIA	.....	.....	 1,409	240,328	.....	240,328	64,071	176,258	.....	.....	78,476	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	. 04/24/2026	. 12/15/2028	.....	9,995,647	.....SOFR/SONIA	.....	.....	 1,114	229,317	.....	229,317	58,245	 171,072	.....	.....	78,436	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cameron House 7410083	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	. 04/27/2026	. 04/30/2031	.....	 1,637,613	.....SOFR/SONIA	.....	.....	.....(362)	 33,380	.....	 33,380	..... (736)	 34,116	.....	.....	18,006	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Partners Group Darlington 1050000294	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	. 05/05/2026	. 05/15/2028	.....	 1,209,106	.....SOFR/SONIA	.....	.....	..... (205)	 26,822	.....	 26,822	 1,487	 25,335	.....	.....	 8,282	.....	0003 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Oberbaum City 7200336	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/06/2026	06/06/2030		53,278	SOFR/3MEUR			129	1,431		1,431	(43)	1,473			529		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	CML Pepper Australian Trade 5 50250099 Restrike	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2026	12/12/2026		5,785,780	SOFR/BBS1M			246,948	41,304		41,304	554,541	286,644			19,450		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	CML Pepper Australian Trade 2 50250099 Restrike	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/06/2026	12/12/2027		3,818,400	SOFR/BBS1M			60,023	130,865		130,865	465,663	188,996			23,006		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Pool Mont 7200452	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/18/2026	06/30/2027		5,402,923	SOFR/3MEUR			10,409	108,474		108,474	6,877	101,597			27,015		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio May 2026 funding 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	05/20/2026	08/29/2027		371,526	SOFR/SONIA			(40)	4,131		4,131	(186)	4,317			2,005		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Lavington 7410033	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	06/24/2026	03/06/2029		87,509	SOFR/SONIA				(752)		(752)	(20)	(732)			717		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail 7410057	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/25/2026	12/22/2028		362,460	SOFR/3MEUR			83	(1,780)		(1,780)	(121)	(1,659)			2,855		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Zebrabox Draw June 2026 105000006	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/25/2026	12/05/2029		108,689	SOFR/3MEUR			6	(563)		(563)	(66)	(497)			1,007		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50	L0009*AA6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		40,126,639	6.97/5.50			295,934	(1,691,786)		(1,691,786)	(351,808)	1,183,730			375,717		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR ...	L13048AA4	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/20/2025	06/25/2028		8,625,000	7.20/3MEUR			76,262	9,788		9,788	(121,023)	244,480			60,821		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Solar 50236676	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	02/20/2028		8,173,169	SOFR/3MEUR	(864,407)		237,970	(172,991)		(172,991)	(152,490)	253,858			52,395		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/06/2026	08/29/2027		13,331,424	SOFR/SONIA			56,709	301,507		301,507	356,084	332,021			71,927		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		816,990	SOFR/3MEUR			5,945	(40,513)		(40,513)	3,004	23,738			5,781		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		1,470,432	SOFR/3MEUR			11,354	(45,269)		(45,269)	4,132	42,852			10,405		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	L0009*AB4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		3,835,358	6.20/4.75			27,806	(168,457)		(168,457)	(36,124)	113,276			35,912		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.50	L0009*AA6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		32,777,506	6.98/5.50			242,717	(1,476,528)		(1,476,528)	(275,485)	968,509			306,905		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Valor French Logistics	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/21/2024	10/22/2029		9,258,107	SOFR/3MEUR			65,928	(532,187)		(532,187)	26,914	278,327			84,283		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	RML Pepper Australian 50250099	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		9,411,912	SOFR/BBS1M			(50,593)	(906,312)		(906,312)	(47,197)	(369,988)			87,470		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		1,724,732	SOFR/3MEUR			10,195	(169,500)		(169,500)	6,357	52,974			14,916		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	50266480	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/07/2025	03/19/2032		562,480	SOFR/3MEUR			4,007	(37,886)		(37,886)	5,469	16,536			6,728		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	06/26/2029		992,837	SOFR/3MEUR			6,729	(65,345)		(65,345)	4,291	28,434			8,586		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/29/2025	06/30/2028		325,787	SOFR/3MEUR			2,715	(844)		(844)	268	9,309			2,305		0003
Currency Swap/Rec:USD 7.11/Pay:EUR 5.25	G29718AB8	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/09/2025	07/31/2040		3,716,058	7.11/5.25			31,469	94,577		94,577	(46,845)	106,986			69,759		0003
Currency Swap/Rec:USD 5.95/Pay:GBP 6.30	GTR Data Center	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/28/2030		3,320,467	5.95/6.30			(6,389)	11,030		11,030	(8,927)	52,919			33,880		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	06/30/2028		8,840,047	SOFR/3MEUR			206,713	(91,065)		(91,065)	(111,876)	270,017			62,551		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf 7410029	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	07/22/2030		13,884,788	SOFR/SONIA			(3,866)	77,928		77,928	26,890	51,037			139,937		0003

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Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf 7410029	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	03/30/2026	07/22/2030		19,857,845	SOFR/SONIA			(6,456)	(66,017)		(66,017)	34,469	(100,486)			200,136		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	7410029	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	03/31/2026	11/27/2028		1,671,555	SOFR/3MEUR			5,817	18,004		18,004	2,502	15,503			12,985		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	7410029	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6W8S6QX2D1J857QP30	03/31/2026	12/31/2027		1,526,644	SOFR/3MEUR			4,372	13,985		13,985	1,928	12,058			9,362		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Lavington 7410033	B1	Currency	Barclays PLC ... G5GSEF7VJP5I7OUK5573	04/01/2026	03/06/2029		9,053,418	SOFR/SONIA			(1,305)	25,781		25,781	(6,819)	32,601			74,174		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Aermont Biggleswade Beford 7410050	B1	Currency	SMBC Capital Markets Inc ... TVJ8SHLIZLORGWGDTN03	04/02/2026	01/08/2030		3,722,102	SOFR/SONIA			(1,610)	(14,609)		(14,609)	(785)	(13,824)			34,960		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail Senior Loan 7410057 .	B1	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	04/02/2026	12/22/2028		4,302,745	SOFR/3MEUR			2,572	39,729		39,729	1,302	38,427			33,895		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Nut Pinebridge - 105000030	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/07/2026	09/01/2029		1,415,752	SOFR/3MEUR			5,994	16,547		16,547	(223)	16,770			12,614		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus Pan-European Logistics Pools A EUR 741007 ..	B1	Currency	Goldman Sachs Group Inc/The ... KD3XUN7O6T14HNAYLU02	04/07/2026	01/21/2031		1,647,421	SOFR/3MEUR			6,466	19,210		19,210	(586)	19,796			17,598		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus Pan-European Logistics Pool B&C EUR 74100 ...	B1	Currency	Goldman Sachs Group Inc/The ... KD3XUN7O6T14HNAYLU02	04/07/2026	01/21/2031		6,434,122	SOFR/3MEUR			25,253	75,025		75,025	(2,288)	77,313			68,731		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus Pan-European Logistics Pool D EUR 7410074 ...	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	04/07/2026	01/21/2031		6,362,848	SOFR/3MEUR			24,968	89,438		89,438	8,527	80,911			67,969		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus Pan-European Logistics Pools A 7410072	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	04/07/2026	01/21/2031		1,648,589	SOFR/3MEUR			6,469	23,173		23,173	2,209	20,964			17,611		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cerberus Pan-European Logistics 7710080 7410080	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/07/2026	01/21/2031		7,998,119	SOFR/SONIA			(1,988)	(23,659)		(23,659)	(16,372)	(7,287)			85,438		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Spanish Multifamily 7410071 .	B1	Currency	Barclays PLC ... G5GSEF7VJP5I7OUK5573	04/09/2026	03/24/2030		11,373,393	SOFR/3MEUR			41,191	266,445		266,445	20,543	245,901			109,891		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML ZebraBox 50460335	B1	Currency	Natixis NA ... KX1WK48MPD4Y2NCUIZ63	04/09/2026	12/05/2029		728,164	SOFR/3MEUR			2,769	17,967		17,967	2,377	15,590			6,748		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Nexus 7410034	B1	Currency	SMBC Capital Markets Inc ... TVJ8SHLIZLORGWGDTN03	04/09/2026	05/15/2028		3,856,246	SOFR/SONIA			(599)	45,146		45,146	2,892	42,255			26,414		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Bedford Commercial Park 7410053	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	04/10/2026	09/18/2028		2,886,816	SOFR/SONIA			(633)	46,272		46,272	2,976	43,295			21,516		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Shinfield Studios 7410041	B1	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	04/10/2026	06/04/2028		10,973,160	SOFR/SONIA			(2,400)	163,885		163,885	(687)	164,571			76,252		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Swiss Life Italian Campsite 105000157 ..	B1	Currency	Natixis NA ... KX1WK48MPD4Y2NCUIZ63	04/16/2026	03/05/2029		1,234,125	SOFR/3MEUR			2,005	37,739		37,739	959	36,780			10,106		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Old Spitafields Market 7410048	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/16/2026	12/18/2028		3,262,394	SOFR/SONIA			60	77,554		77,554	13,659	63,894			25,643		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 20 Dering St 7410042	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2026	09/19/2029		1,527,986	SOFR/SONIA			(54)	31,931		31,931	2,226	29,704			13,719		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Acq-Euro 7410077	B1	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	04/17/2026	04/22/2030		4,492,214	SOFR/3MEUR			14,871	171,325		171,325	19,387	151,938			43,864		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	XS3032971114	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6W8S6QX2D1J857QP30	04/17/2026	05/17/2030		857,020	SOFR/SONIA			(106)	21,669		21,669	1,728	19,941			8,443		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	XS3032970900	D1	Currency	Toronto-Dominion Bank/The ... PT30B789TSUIDF371261	04/17/2026	05/17/2030		1,120,554	SOFR/SONIA			(138)	26,836		26,836	925	25,911			11,039		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Oberbaum City 7200336	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/21/2026	06/06/2030		7,318,155	SOFR/3MEUR			14,995	231,430		231,430	18,761	212,669			72,603		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf Upsize project lindy	B1	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	04/21/2026	07/22/2030		10,314,908	SOFR/SONIA			(982)	199,860		199,860	3,825	196,035			103,958		0003

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Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Stonegate Upsize Project Lindy 7410029	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/22/2026	12/31/2028		6,526,224	SOFR/SONIA			(817)	120,683		120,683	(1,926)	122,610			51,665		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cerberus ALMCOR IOS GBP - Pools 1&2 7410044	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/22/2026	08/05/2028		3,579,140	SOFR/SONIA			(623)	69,129		69,129	1,367	67,762			25,942		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus ALMCOR IOS EUR 741004401	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/22/2026	08/05/2028		78,997	SOFR/3MEUR			162	2,165		2,165	79	2,087			573		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML The Whiteley 7410036	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/23/2026	04/29/2027		6,399,736	SOFR/SONIA			(1,375)	109,214		109,214	5,751	103,463			29,155		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Opseo Holding BV TL	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2026	01/21/2033		918,888	SOFR/3MEUR			751	24,539		24,539	3,790	20,750			11,774		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Broad Street Senior Credit Partners II Investments	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2026	10/31/2027		9,865,675	SOFR/3MEUR			26,351	237,066		237,066	(3,007)	240,074			57,037		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BALDUR LENDCO 5.836625% 08 May 30 .	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2026	10/31/2027		1,086,640	SOFR/SONIA			(218)	26,474		26,474	799	25,674			6,282		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Solar 50236676	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2026	02/20/2028		4,461,687	SOFR/3MEUR			3,869	104,758		104,758	(93)	104,851			28,602		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EdgeConnex TL Capex 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2026	03/16/2033		3,417,863	SOFR/3MEUR			8,673	83,800		83,800	7,763	76,037			44,284		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M ...	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/25/2026	06/19/2030		2,456,517	SOFR/Warsaw Interbank 3M			(38)	(4,366)		(4,366)	(3,723)	(644)			24,481		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M ...	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/26/2026	06/19/2030		2,460,376	SOFR/Warsaw Interbank 3M			(41)	(2,160)		(2,160)	(5,318)	3,159			24,519		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2859421443	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	07/15/2024	04/15/2033		10,257,280	SOFR/3MEUR			82,330	(494,476)		(494,476)	29,927	306,415			133,712		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	G8403#AA3	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2024	09/27/2030		26,124,000	SOFR/SONIA			(17,062)	(364,926)		(364,926)	(10,541)	430,034			269,172		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2391580219	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		5,568,000	SOFR/3MEUR			44,169	(142,079)		(142,079)	1,318	162,987			39,934		0003
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35 ...	RML Sorel Foundation 50163204	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	10/07/2024	10/22/2026		13,070,000	5.11/5.35			(26,326)	(203,698)		(203,698)	3,214	215,017			36,522		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	RML Pepper Australian 50250099	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2028		13,987,600	SOFR/BBS1M			(74,799)	(1,308,283)		(1,308,283)	(23,289)	(549,982)			109,577		0003
Currency Swap/Rec:USD 7.07/Pay:EUR 5.12 ...	RML Project Hamburg .	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	04/17/2025	04/20/2027		9,539,040	7.07/5.12			85,796	(31,102)		(31,102)	(35,058)	273,818			42,806		0003
Currency Swap/Rec:USD 5.59/Pay:EUR 3.61 ...	RML Project Hamburg .	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/17/2025	10/20/2026		2,268,800	5.59/3.61			21,227	(12,250)		(12,250)	(5,166)	65,195			6,284		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	CLO IO swap offset XS1846663240	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/15/2028		2,000,000	3MEUR/SOFR			(531)	3,103		3,103	(25,531)				13,396		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Jan 2027 CLO IO Swap 2 Offset 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2025	01/18/2027		4,200,000	3MEUR/SOFR			6,416	9,027		9,027	(25,473)				15,622		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	July 2028 CLO IO Swap 2 Offset 2	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/22/2028		6,225,000	3MEUR/SOFR			(12,416)	(29,801)		(29,801)	(81,526)				44,705		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	BL5084837	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2025	08/21/2032		7,028,610	SOFR/SONIA			2,446	156,538		156,538	14,098	111,337			87,137		0003
Currency Swap/Rec:USD SOFR/Pay:NOK NIB3M ...	BL5084852	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/18/2025	08/21/2032		7,162,310	SOFR/NIB3M			(33,809)	(280,569)		(280,569)	(40,252)	(130,851)			88,795		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Nov 2026 CLO IO Swap 1 Offset 2	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/15/2026		8,000,000	3MEUR/SOFR			47,043	(618)		(618)	(24,898)				24,595		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Solar Project 7410024	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/21/2025	02/20/2028		11,375,573	SOFR/3MEUR			47,228	79,145		79,145	4,035	322,643			72,924		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS3M ...	Proj Bunk Aud Nov 2025 funding 610008101	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/25/2025	09/30/2026		5,088,592	SOFR/BBS3M			(56,643)	(367,871)		(367,871)	2,018	(196,920)			12,774		0003
Currency Swap/Rec:USD SOFR/Pay:NZD NFIX3 ...	Proj Bunk Nzd Nov 2025 funding 610008101NZD	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2025	09/30/2026		3,599,102	SOFR/NFIX3			(1,392)	(56,005)		(56,005)	2,680	50,157			9,035		0003
Currency Swap/Rec:USD 5.62/Pay:EUR 4.15	Behrens 012227 64mm Behrens	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/15/2025	01/22/2027		15,052,800	5.62/4.15			110,369	425,372		425,372	7,968	417,246			56,542		0003
Currency Swap/Rec:USD 5.36/Pay:EUR 4.15	Behrens 012229 197mm Behrens	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	01/22/2029		46,314,700	5.36/4.15			280,469	941,943		941,943	(297,560)	1,284,335			371,033		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Testa Homes 7410067	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/14/2026	12/16/2030		54,219,429	SOFR/3MEUR			200,453	1,861,941		1,861,941	156,879	1,705,062			572,891		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Testa Homes 7410067	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	12/16/2030		54,242,411	SOFR/3MEUR			200,572	1,879,387		1,879,387	151,343	1,728,044			573,134		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Lone Star Brasilia 7410046	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2026	11/13/2029		68,282,835	SOFR/SONIA			(9,139)	1,561,867		1,561,867	41,923	1,519,943			627,250		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A2a Portfolio 7200532	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/21/2026	06/30/2027		41,690,678	SOFR/3MEUR			87,536	1,235,984		1,235,984	45,086	1,190,898			208,453		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Signature Care Homes 7410012	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2026	08/07/2029		95,337,150	SOFR/SONIA			(2,960)	2,240,854		2,240,854	401,311	1,839,544			840,219		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	04/21/2026	08/29/2027		27,776,658	SOFR/SONIA			(4,574)	526,930		526,930	(9,024)	535,955			149,864		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Lonestar Pbsa Portfolio 7410039	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	04/22/2026	08/29/2029		56,544,714	SOFR/SONIA			(6,998)	1,164,494		1,164,494	102,996	1,061,498			503,147		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostel Italy 7410007	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	12/22/2027		8,755,632	SOFR/3MEUR			18,560	215,926		215,926	14,553	201,374			53,249		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostel non Italy 7410006	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	12/22/2027		195,736,244	SOFR/3MEUR			414,908	4,827,135		4,827,135	325,335	4,501,800			1,190,397		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2026	12/15/2028		160,013,318	SOFR/SONIA			22,541	3,845,254		3,845,254	1,025,130	2,820,124			1,255,624		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/24/2026	12/15/2028		159,930,348	SOFR/SONIA			17,832	3,669,076		3,669,076	931,921	2,737,155			1,254,973		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Four Season Rome 7410014	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	03/30/2028		35,619,936	SOFR/3MEUR			84,363	1,294,304		1,294,304	315,108	979,197			235,650		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Oberbaum City 7200336	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/06/2026	06/06/2030		1,065,562	SOFR/3MEUR			2,581	28,619		28,619	(850)	29,469			10,571		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	CML Pepper Australian Trade 5 50250099 Restrike	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2026	12/12/2026		28,928,900	SOFR/BBS1M			1,234,739	206,521		206,521	2,772,703	1,433,221			97,252		0003
Currency Swap/Rec:USD 14.43/Pay:EUR 5.12 ...	RML Project Hamburg .	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	05/06/2026	04/20/2027		17,464,000	14.43/5.12			308,660	232,411		232,411	1,048,485	513,607			78,368		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	CML Pepper Australian Trade 2 50250099 Restrike	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/06/2026	12/12/2027		19,092,000	SOFR/BBS1M			300,116	654,325		654,325	2,328,313	944,981			115,030		0003
Currency Swap/Rec:USD 15.89/Pay:EUR 5.12 ...	RML Project Hamburg .	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	04/20/2027		8,633,600	15.89/5.12			176,728	108,924		108,924	615,361	(506,437)			38,743		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - France 7200569	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	12/16/2027		32,328,559	SOFR/3MEUR			76,434	1,035,839		1,035,839	48,415	987,424			195,515		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Italy 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	12/16/2027		77,347,703	SOFR/3MEUR			182,871	2,478,297		2,478,297	115,835	2,362,462			467,780		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Spain 7200570	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	12/16/2027		124,459,936	SOFR/3MEUR			293,862	3,918,117		3,918,117	137,167	3,780,950			752,703		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Pool Mont 7200452	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	05/18/2026	06/30/2027		43,223,387	SOFR/3MEUR			83,275	867,793		867,793	55,020	812,773			216,117		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Alban Gate IO 720037526	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	05/19/2026	03/31/2027		119,252,936	SOFR/SONIA			29,672	389,338		389,338	389,338				516,616		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	CML Sunbeam IO 7200439	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2026	05/17/2027		9,345,037	SOFR/STB3M			1,531	38,188		38,188	38,188				43,818		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio May 2026 funding 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	05/20/2026	08/29/2027		576,329	SOFR/SONIA			(63)	6,408		6,408	(289)	6,697			3,109		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	CML Sunbeam IO 7200439	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2026	05/17/2027		9,376,396	SOFR/STB3M			1,344	37,601		37,601	37,601				43,966		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Spain 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/23/2026	12/16/2027		6,302,087	SOFR/3MEUR			1,873	(27,691)		(27,691)	(8,300)	(19,391)			38,113		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Italy 7200563	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/23/2026	12/16/2027		5,283,821	SOFR/3MEUR			1,571	(23,217)		(23,217)	(6,959)	(16,258)			31,955		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Lavington 7410033	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	06/24/2026	03/06/2029		450,448	SOFR/SONIA			(1)	(3,872)		(3,872)	(102)	(3,770)			3,690		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail 7410057	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/25/2026	12/22/2028		2,515,835	SOFR/3MEUR			573	(12,353)		(12,353)	(839)	(11,513)			19,818		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Zebrabox Draw June 2026 105000006	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/25/2026	12/05/2029		1,034,439	SOFR/3MEUR			54	(5,359)		(5,359)	(625)	(4,734)			9,587		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2017	10/31/2029		26,560,000	4.18/3.07			144,990	993,729		993,729	(301,570)	430,034			242,691		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/01/2021	01/05/2051		3,736,423	3.65/4.30			(6,444)	244,086		244,086	(17,217)	(125,340)			92,536		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		3,738,971	3.67/4.30			(6,009)	280,589		280,589	(15,630)	(125,185)			92,599		0003
Currency Swap/Rec:USD 4.16/Pay:GBP 3.23	G2018*AA7	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/24/2021	12/31/2047		26,656,000	4.16/3.23			117,533	3,354,708		3,354,708	204,101	430,034			618,250		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Phoenix 7410026	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	10/02/2028		93,511,683	SOFR/3MEUR			773,144	(2,432,705)		(2,432,705)	187,648	2,704,417			702,937		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Phoenix 7410020	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/25/2024	10/02/2028		54,506,146	SOFR/SONIA			(8,590)	317,203		317,203	(153,404)	870,412			409,728		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50	L0009*AA6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		140,442,931	6.97/5.50			1,035,767	(5,921,237)		(5,921,237)	(1,231,326)	4,143,046			1,315,008		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR ...	L1304@AA4	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	06/20/2025	06/25/2028		60,375,000	7.20/3MEUR			533,836	68,514		68,514	(847,160)	1,711,360			425,744		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	EQT France -7200569 .	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/22/2025	12/16/2027		23,885,853	SOFR/3MEUR	(2,483,490)		732,041	(482,485)		(482,485)	(441,188)	740,692			144,456		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Solar 50236676	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	02/20/2028		16,346,338	SOFR/3MEUR	(1,728,813)		476,057	(345,982)		(345,982)	(304,981)	507,715			104,790		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Phoenix 7410026	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/02/2028		26,248,608	SOFR/3MEUR	(1,582,751)		455,085	(81,102)		(81,102)	(189,782)	781,759			197,313		0003
Currency Swap/Rec:USD 13.10/Pay:EUR 3.61 ..	RML Project Hamburg .	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/19/2025	10/20/2026		39,380,400	13.10/3.61	(2,768,244)		1,516,662	(797,682)		(797,682)	(1,524,171)	1,173,504			109,072		0003
Currency Swap/Rec:USD 8.22/Pay:GBP 8.81	50494018	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/31/2026	03/25/2036		31,950,498	8.22/8.81			(35,310)	(1,000,870)		(1,000,870)	(814,106)	(186,764)			498,634		0003
Currency Swap/Rec:GBP 400.00/Pay:USD 452.11	Heylo Flow hedging 50095149 CYSP22036 Offset 7	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/31/2026	07/01/2048		469,398	400.00/452.11			(83,985)	(4,709,238)		(4,709,238)	262,360				11,013		0003
Currency Swap/Rec:USD 22.85/Pay:EUR 6.04 ...	ASR Media & Sponsorship EUR AAIA 5yr Restrike	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/06/2026	10/30/2027		14,532,000	22.85/6.04			382,329	97,807		97,807	2,703,376	481,507			83,929		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Fidenza 7200644 .	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/06/2026	12/15/2026		22,656,900	SOFR/3MEUR			801,068	(39,543)		(39,543)	1,296,154	674,109			76,856		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 13.53/Pay:EUR 6.00 ...	00240#AA4	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.05/07/2026	.11/30/2027	.....	 88,243,362	.....13.53/6.00	.....	.....	3,550,844	..... (692,939)	.....	..... (692,939)	6,479,692	2,571,519	.....	.....	525,618	.....	0003 .....
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 6 - 50095149	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.07/01/2047	.....	9,541,667	.....10.88/9.00	2,596,918	.....	.....	2,966,670	.....	2,966,670	397,810	149,317	.....	.....	218,713	.....	0003 .....
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 7 - 50095149	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.01/01/2048	.....	9,541,667	.....10.88/9.00	2,637,219	.....	.....	3,013,535	.....	3,013,535	410,882	149,317	.....	.....	221,320	.....	0003 .....
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 8 - 50095149	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.07/01/2048	.....	9,541,667	.....10.88/9.00	2,677,124	.....	.....	3,000,577	.....	3,000,577	412,157	149,317	.....	.....	223,869	.....	0003 .....
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 9 - 50095149	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.10/01/2047	.....	9,590,972	..... 3.92/3.00	792,772	.....	48,529	1,815,396	.....	1,815,396	 166,169	149,317	.....	.....	221,157	.....	0003 .....
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 5 - 50095149	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.07/01/2048	.....	9,590,972	..... 4.33/3.00	548,610	.....	.....	1,998,593	.....	1,998,593	214,258	149,317	.....	.....	225,026	.....	0003 .....
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 10 - 50095149	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.07/01/2048	.....	9,590,972	..... 4.33/3.00	1,639,862	.....	.....	2,057,533	.....	2,057,533	225,900	149,317	.....	.....	225,026	.....	0003 .....
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 4 - 50095149	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.10/01/2047	.....	9,541,667	..... 3.89/3.00	1,798,407	.....	45,988	1,738,701	.....	1,738,701	 167,606	149,317	.....	.....	220,020	.....	0003 .....
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo Flow hedging IO CCS 12- 50095149	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.07/01/2048	.....	526,364	.. 452.11/400.00	6,135,315	.....	6,897	3,657,269	.....	3,657,269	620,631	.....	.....	.....	 12,350	.....	0003 .....
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo Flow hedging IO CCS 12- 50095149	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/29/2022	.07/01/2048	.....	 131,709	.. 452.11/400.00	.....	.....	195,767	915,140	.....	915,140	142,987	.....	.....	.....	 3,090	.....	0003 .....
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	RML Project Hamburg .	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/05/2023	.04/20/2028	.....	 15,271,200	..... 3.89/3.24	.....	.....	32,458	..... (984,240)	.....	..... (984,240)	.....(30,951)	456,363	.....	.....	 102,676	.....	0003 .....
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	RML Project Hamburg .	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/06/2023	.04/20/2029	.....	 13,077,600	..... 4.38/3.68	.....	.....	27,921	..... (950,367)	.....	..... (950,367)	.....(73,467)	391,168	.....	.....	109,576	.....	0003 .....
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	RML Project Hamburg .	B1	Currency.....	Bank of America NA B4TYDEB6GKMZO031MB27	.04/06/2023	.04/20/2030	.....	 19,607,400	..... 4.30/3.62	.....	.....	40,331	.....(1,594,013)	.....	.....(1,594,013)	..... (148,484)	586,752	.....	.....	191,316	.....	0003 .....
Currency Swap/Rec:USD 8.02/Pay:EUR 6.00	L0004@AA9	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/30/2023	.12/31/2028	.....	 131,841,943	..... 8.02/6.00	.....	.....	981,212	... (10,143,097)	.....	... (10,143,097)	..... (954,685)	 4,291,474	.....	.....	 1,043,729	.....	0003 .....
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	RML Project Hamburg .	B1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.12/06/2023	.04/20/2028	.....	 17,267,200	..... 4.87/3.24	.....	.....	118,483	.....(1,006,069)	.....	.....(1,006,069)	..... (112,402)	521,557	.....	.....	 116,096	.....	0003 .....
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	RML Project Hamburg .	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.12/06/2023	.04/20/2030	.....	 6,474,600	..... 5.24/3.62	.....	.....	42,527	..... (373,807)	.....	..... (373,807)	.....(70,999)	195,584	.....	.....	63,175	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	50213830	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.06/27/2024	.06/24/2031	.....	 13,053,287	..... SOFR/SONIA	.....	.....	.....(35,319)	..... (751,811)	.....	..... (751,811)	..... (16,280)	219,571	.....	.....	145,740	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 1	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/09/2024	.10/15/2026	.....	 31,810,800	..... SOFR/3MEUR	.....	.....	 2,448	.....(10,455)	.....	.....(10,455)	134,305	.....(65,164)	.....	.....	86,117	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 3	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.07/10/2024	.10/22/2026	.....	5,413,000	..... SOFR/3MEUR	.....	.....	..... (409)	.....(1,895)	.....	.....(1,895)	25,115	..... (11,174)	.....	.....	15,126	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 2	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.07/11/2024	.10/15/2026	.....	5,449,000	..... SOFR/3MEUR	.....	.....	 1,417	..... (891)	.....	..... (891)	11,112	495	.....	.....	14,751	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Nov 2026 CLO IO Swap 1	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/17/2024	.11/15/2026	.....	 14,224,600	..... SOFR/3MEUR	.....	.....	 8,561	 2,467	.....	 2,467	35,634	..... (721)	.....	.....	43,732	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 1	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/23/2024	.01/15/2027	.....	 36,930,800	..... SOFR/3MEUR	.....	.....	7,646	.....(25,370)	.....	.....(25,370)	 117,138	14,358	.....	.....	136,345	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 2	B1	Currency.....	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	.07/23/2024	.01/18/2027	.....	4,559,100	..... SOFR/3MEUR	.....	.....	21	.....(2,391)	.....	.....(2,391)	18,631	..... (963)	.....	.....	16,958	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 3	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		2,222,200	SOFR/3MEUR			(214)	(1,128)		(1,128)	6,452	3,180			8,408		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 4	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/25/2024	01/29/2027		10,846,000	SOFR/3MEUR			(1,065)	(1,737)		(1,737)	52,854	(2,587)			41,427		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 2	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		14,229,220	SOFR/3MEUR			2,893	(4,201)		(4,201)	48,160	37,503			64,069		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		4,345,200	SOFR/3MEUR			718	(468)		(468)	17,866	8,500			19,664		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	July 2027 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		1,086,300	SOFR/3MEUR			121	(502)		(502)	5,643	3,067			5,549		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Nov 2027 CLO IO Swap 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		548,400	SOFR/3MEUR			1,159	2,398		2,398	(102)	3,373			3,219		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	May 2027 CLO IO Swap 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		5,484,000	SOFR/3MEUR			11,710	15,828		15,828	5,238	22,876			25,834		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	June 2027 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/06/2024	06/15/2027		10,914,000	SOFR/3MEUR			16,517	23,480		23,480	31,689	32,582			53,437		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	June 2027 CLO IO Swap 2	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/06/2024	06/25/2027		12,666,040	SOFR/3MEUR			14,935	23,238		23,238	38,473	41,703			62,895		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	April 2028 CLO IO Swap 1	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	04/15/2028		2,179,800	SOFR/3MEUR			1,498	251		251	13,548	14,097			14,600		0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.25	G29718AB8	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	07/31/2040		133,442,382	6.71/5.25			696,179	(8,491,638)		(8,491,638)	(1,271,945)	3,986,680			2,505,013		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	July 2028 CLO IO Swap 2	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		6,803,303	SOFR/3MEUR			6,908	6,934		6,934	34,287	51,982			48,859		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	February 2028 CLO IO Swap 1	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/12/2024	02/15/2028		5,459,000	SOFR/3MEUR			7,506	12,529		12,529	34,108	18,545			34,849		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	May 2028 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/12/2024	05/15/2028		6,550,800	SOFR/3MEUR			9,171	15,310		15,310	32,281	37,397			44,871		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	June 2028 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/13/2024	06/23/2028		1,367,625	SOFR/3MEUR			1,950	3,679		3,679	5,391	9,783			9,631		0003
Currency Swap/Rec:USD 2.15/Pay:EUR 2.10	Sep 2027 Fixed CLO IO Swap 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/15/2024	09/15/2027		5,487,500	2.15/2.10			(2,376)	(3,859)		(3,859)	170,594	(162,987)			30,193		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS3M ...	CML Project Bunk AUD 50224268	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/06/2024	09/30/2026		45,342,735	SOFR/BBS3M			(106,012)	(1,291,206)		(1,291,206)	11,789	(1,679,906)			113,822		0003
Currency Swap/Rec:USD SOFR/Pay:NZD NFIX3 ...	CML Project Bunk NZD 50230331	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/06/2024	09/30/2026		9,804,579	SOFR/NFIX3			85,386	852,246		852,246	(13,675)	126,079			24,612		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	L0009*AB4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		13,423,199	6.20/4.75			97,318	(589,577)		(589,577)	(126,429)	396,449			125,685		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.50	L0009*AA6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		114,721,023	6.98/5.50			849,509	(5,167,838)		(5,167,838)	(964,196)	3,389,776			1,074,166		0003
Currency Swap/Rec:USD 6.04/Pay:EUR 4.50	RML Behrens Finance Amortizer	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/07/2024	10/22/2028		26,986,200	6.04/4.50			167,889	(1,205,121)		(1,205,121)	(120,828)	801,895			205,302		0003
Currency Swap/Rec:USD 5.75/Pay:GBP 6.00	RML Sorel Foundation 50163204	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/07/2024	10/22/2028		11,506,880	5.75/6.00			(24,642)	(236,194)		(236,194)	(39,310)	189,215			87,541		0003
Currency Swap/Rec:USD 5.54/Pay:GBP 5.80	RML Sorel Foundation 50163204	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/07/2024	10/22/2027		1,046,080	5.54/5.80			(2,272)	(19,557)		(19,557)	(2,156)	17,201			5,992		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Valor French Logistics	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/21/2024	10/22/2029		50,919,588	SOFR/3MEUR			362,840	(2,927,030)		(2,927,030)	148,026	1,530,797			463,555		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Madonna 50234178	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/22/2024	10/25/2031		14,541,771	SOFR/SONIA			(17,935)	(389,788)		(389,788)	33,115	236,342			167,756		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Phoenix 7410020 Upsize	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/23/2024	10/02/2028		41,541,475	SOFR/3MEUR			302,714	(2,626,541)		(2,626,541)	96,600	1,256,861			312,272		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	RML Pepper Australian 50250099	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		47,059,560	SOFR/BBS1M			(252,928)	(4,531,558)		(4,531,558)	(235,986)	(1,849,939)			437,350		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	50266480	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/07/2025	03/19/2032		5,624,800	SOFR/3MEUR			40,072	(378,856)		(378,856)	54,689	165,356			67,282		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	BL5078011	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OX0HC3ZE78	08/18/2025	08/21/2032		9,258,057	SOFR/3MEUR			90,611	256,307		256,307	60,919	257,207			114,777		0003
Currency Swap/Rec:USD 5.95/Pay:GBP 6.30	GTR Data Center	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/28/2030		63,088,875	5.95/6.30			(121,396)	209,562		209,562	(169,608)	1,005,464			643,722		0003
Currency Swap/Rec:USD 5.44/Pay:EUR 4.15	RML Behrens Finance Amortizer 50162263 ...	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	12/15/2025	01/22/2028		13,168,960	5.44/4.15			85,152	320,897		320,897	(48,366)	365,090			82,356		0003
Currency Swap/Rec:USD 5.32/Pay:EUR 4.15	RML Behrens Finance Amortizer 50162263 ...	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	01/22/2030		58,800,000	5.32/4.15			345,033	1,058,429		1,058,429	(576,816)	1,629,867			555,273		0003
Currency Swap/Rec:USD 8.32/Pay:GBP 8.81	50494018	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/25/2026	03/25/2036		129,401,333	8.32/8.81			(117,792)	(721,080)		(721,080)	(1,573,367)	852,287			2,019,497		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf 7410029	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	07/22/2030		18,892,417	SOFR/SONIA			(5,260)	106,033		106,033	36,589	69,444			190,406		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf 7410029	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	03/30/2026	07/22/2030		27,019,691	SOFR/SONIA			(8,784)	(89,827)		(89,827)	46,900	(136,727)			272,317		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	7410029	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/31/2026	12/31/2027		27,677,774	SOFR/3MEUR			79,263	253,550		253,550	34,949	218,601			169,723		0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22028 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2047		6,944,445	9.00/10.88				(2,735,082)		(2,735,082)	385,045	19,501			159,179		0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22030 Offset 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2048		6,944,445	9.00/10.88				(2,838,132)		(2,838,132)	371,461	19,501			162,933		0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22029 Offset 2	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	01/01/2048		6,944,445	9.00/10.88				(2,787,061)		(2,787,061)	378,199	19,501			161,077		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 3.92	Heylo Flow hedging 50095149 CYSP22031 Offset 4	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	10/01/2047		6,944,445	3.00/3.92			(25,065)	(1,940,348)		(1,940,348)	(35,605)	19,501			160,131		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33	Heylo Flow hedging 50095149 CYSP22032 Offset 5	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2048		6,944,445	3.00/4.33				(1,737,142)		(1,737,142)	324,223	19,501			162,933		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33	Heylo Flow hedging 50095149 CYSP22033 Offset 6	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2048		6,944,445	3.00/4.33				(1,737,142)		(1,737,142)	324,223	19,501			162,933		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 3.89	Heylo Flow hedging 50095149 CYSP22034 Offset 7	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	10/01/2047		6,944,445	3.00/3.89			(23,794)	(1,848,399)		(1,848,399)	(33,787)	19,501			160,131		0003
Currency Swap/Rec:USD 8.24/Pay:GBP 8.81	50494018	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	03/25/2036		111,349,766	8.24/8.81			(118,970)	(2,514,212)		(2,514,212)	(2,454,805)	(59,407)			1,737,776		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Lavington 7410033	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/01/2026	03/06/2029		46,601,841	SOFR/SONIA			(6,715)	132,708		132,708	(35,101)	167,809			381,803		0003
Currency Swap/Rec:USD 8.27/Pay:GBP 8.81	50494018	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2026	03/25/2036		26,437,832	8.27/8.81			(26,523)	(328,016)		(328,016)	(464,713)	136,697			412,601		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Aermont Biggleswade Beford 7410050	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/02/2026	01/08/2030		70,721,381	SOFR/SONIA			(30,600)	(277,568)		(277,568)	(14,916)	(262,652)			664,251		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail Senior Loan 7410057 .	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	12/22/2028		29,865,321	SOFR/3MEUR			17,850	275,759		275,759	9,038	266,721			235,264		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Nut Pinebridge - 105000030	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/07/2026	09/01/2029		25,955,458	SOFR/3MEUR			109,886	303,357		303,357	(4,090)	307,447			231,257		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Spanish Multifamily 7410071 .	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/09/2026	03/24/2030		125,183,279	SOFR/3MEUR			453,380	2,932,672		2,932,672	226,116	2,706,556			1,209,533		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML ZebraBox 50460335	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/09/2026	12/05/2029		6,930,274	SOFR/3MEUR			26,354	170,997		170,997	22,624	148,373			64,228		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Shinfield Studios 7410041	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	06/04/2028		31,669,373	SOFR/SONIA			(6,926)	472,984		472,984	(1,981)	474,966			220,068		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Acq-Euro 7410077	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/22/2030		18,944,160	SOFR/3MEUR			62,711	722,497		722,497	81,758	640,739			184,977		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	XS3032970900	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	04/17/2026	05/17/2030		9,056,704	SOFR/SONIA			(1,118)	216,899		216,899	7,474	209,425			89,223		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Oberbaum City 7200336	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/21/2026	06/06/2030		146,363,107	SOFR/3MEUR			299,894	4,628,595		4,628,595	375,221	4,253,374			1,452,057		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf Upsize project lindy	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2026	07/22/2030		206,298,167	SOFR/SONIA			(19,642)	3,997,192		3,997,192	76,501	3,920,691			2,079,168		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Stonegate Upsize Project Lindy 7410029	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/22/2026	12/31/2028		130,524,470	SOFR/SONIA			(16,347)	2,413,666		2,413,666	(38,527)	2,452,193			1,033,299		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cerberus ALMCOR IOS GBP - Pools 1&2 7410044	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	04/22/2026	08/05/2028		71,582,788	SOFR/SONIA			(12,457)	1,382,581		1,382,581	27,347	1,355,234			518,836		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus ALMCOR IOS EUR 741004401	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/22/2026	08/05/2028		1,579,941	SOFR/3MEUR			3,232	43,301		43,301	1,571	41,731			11,451		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML The Whiteley 7410036	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/23/2026	04/29/2027		19,015,281	SOFR/SONIA			(4,085)	324,505		324,505	17,089	307,416			86,626		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Solar 50236676	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2026	02/20/2028		8,923,374	SOFR/3MEUR			7,739	209,516		209,516	(187)	209,702			57,204		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/25/2026	06/19/2030		42,281,990	SOFR/Warsaw Interbank 3M			(646)	(75,152)		(75,152)	(64,075)	(11,077)			421,369		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/26/2026	06/19/2030		42,348,416	SOFR/Warsaw Interbank 3M			(699)	(37,177)		(37,177)	(91,542)	54,365			422,031		0003
1139999999. Subtotal - swaps - hedging other - foreign exchange										(3,171,002)		90,754,048	21,850,044	XXX	21,850,044	51,444,918	300,699,852			143,279,300	XXX	XXX
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	TRS SPTR 6000u 7282026	D1	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/28/2026	07/28/2026		12,421,354	SP500TR/FEDL1			554,248	778,191		778,191					17,202		0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	TRS SPTR 6000u 7282026	D1	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/28/2026	07/28/2026		51,238,087	SP500TR/FEDL1			2,286,272	3,210,038		3,210,038					70,957		0001
Total Return Swap/Rec:USD BXIIC10T/Pay:USD	TRS BXIIC10T 14500u 072226	D1	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2026	07/22/2026		10,672,854	FEDL1/BXIIC10T			86,077	48,277		48,277					13,101		0001
Total Return Swap/Rec:USD BXIIC10T/Pay:USD	TRS BXIIC10T 10500u 082626	D1	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2026	08/26/2026		7,677,964	FEDL1/BXIIC10T			(33,546)	(38,270)		(38,270)					15,171		0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	TRS SPTR 6000u 7282026	D1	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/28/2026	07/28/2026		29,500,717	SP500TR/FEDL1			1,316,339	1,848,204		1,848,204					40,854		0001
Total Return Swap/Rec:USD /Pay:USD	TRS MAD5 1650000u 090926	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	09/09/2026		298,809,132	/-0.40			4,425,387	165,094		165,094					658,940		0001
Total Return Swap/Rec:USD /Pay:USD FEDL1	TRS SP5LVIT 1600u 072226	D1	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2026	07/22/2026		54,441,600	/FEDL1			683,862	899,949		899,949					66,829		0001

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Total Return Swap/Rec:USD /Pay:USD FEDL1	TRS SP5LVIT 350u 082626	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2026	08/26/2026		12,109,034	/FEDL1			17,234	25,508		25,508					23,926		0001
Total Return Swap/Rec:USD /Pay:USD	TRS MAD5 1650000u 090926	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	09/09/2026		200,056,488	/-0.40			2,962,852	110,533		110,533					441,169		0001
1149999999. Subtotal - swaps - hedging other - total return												12,298,724	7,047,525	XXX	7,047,525					1,348,148	XXX	XXX
1169999999. Subtotal - swaps - hedging other										(3,171,002)		102,857,812	(26,466,020)	XXX	(26,466,020)	(4,634,467)	300,699,852			251,368,564	XXX	XXX
Rate Hedge RSAT October 2025 IRS 2	Rate Hedge RSAT October 2025 IRS 2	N/A	Equity/Index	Bank of Montreal 549300047C63MPGNXE075	10/02/2025	10/20/2028		150,000,000	Bank of Montreal/TSFR3M			(311,028)			(2,160,306)					1,139,800		0003
Rate Hedge RSAT October 2025 IRS 1	Rate Hedge RSAT October 2025 IRS 1	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	10/20/2028		150,000,000	Royal Bank of Canada/TSFR3M			(315,176)			(2,186,317)					1,139,800		0003
Rate Hedge RSAT March 2026 IRS 1	Rate Hedge RSAT March 2026 IRS 1	N/A	Equity/Index	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/04/2026	03/20/2031		60,000,000	JPMorgan Chase & Co/TSFR3M			(65,847)			(1,344,348)					651,994		0003
Rate Hedge RSAT March 2026 IRS 2	Rate Hedge RSAT March 2026 IRS 2	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/20/2032		50,000,000	Royal Bank of Canada/TSFR3M			(46,504)			(1,211,393)					598,228		0003
Rate Hedge RSAT March 2026 IRS 3	Rate Hedge RSAT March 2026 IRS 3	N/A	Equity/Index	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	03/04/2026	03/20/2033		30,000,000	Wells Fargo & Co/TSFR3M			(21,321)	(720,172)							389,019		0003
Rate Hedge RSAT March 2026 IRS 4	Rate Hedge RSAT March 2026 IRS 4	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2026	03/20/2034		20,000,000	Bank of America NA/TSFR3M			(11,614)	(542,968)							277,957		0003
Rate Hedge RSAT March 2026 IRS 5	Rate Hedge RSAT March 2026 IRS 5	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2026	03/20/2036		40,000,000	BNP Paribas SA/TSFR3M			(8,538)	(1,135,138)							623,819		0003
6Y3M NC1.75Y Callable Swap 1	6Y3M NC1.75Y Callable Swap 1	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/26/2025	12/30/2031		1,000,000,000	Deutsche Bank AG/SOFR			2,020,153	(12,326,333)							11,730,419		0003
6Y3M NC1.75Y Callable Swap 2	6Y3M NC1.75Y Callable Swap 2	N/A	Equity/Index	NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	08/27/2025	12/30/2031		1,000,000,000	NOMURA ASSET SECURITIES CORPOR/SOFR			1,954,792	(12,468,401)							11,730,419		0003
6Y6M NC1.75Y Callable Swap 1	6Y6M NC1.75Y Callable Swap 1	N/A	Equity/Index	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/28/2025	03/30/2032		1,000,000,000	Credit Agricole SA/SOFR			1,879,375	(15,317,414)							11,993,148		0003
6Y6M NC1.75Y Callable Swap 2	6Y6M NC1.75Y Callable Swap 2	N/A	Equity/Index	NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	08/28/2025	03/30/2032		1,000,000,000	NOMURA ASSET SECURITIES CORPOR/SOFR			1,979,931	(13,163,071)							11,993,148		0003
6Y6M NC1.75Y Callable Swap 4	6Y6M NC1.75Y Callable Swap 4	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/02/2025	03/30/2032		1,000,000,000	Deutsche Bank AG/SOFR			2,030,209	(13,098,455)							11,993,148		0003
6Y6M NC1.75Y Callable Swap 5	6Y6M NC1.75Y Callable Swap 5	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	03/30/2032		1,000,000,000	BNP Paribas SA/SOFR			2,030,209	(12,556,848)							11,993,148		0003
6Y6M NC1.75Y Callable Swap 3	6Y6M NC1.75Y Callable Swap 3	N/A	Equity/Index	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/02/2025	03/30/2032		1,000,000,000	Goldman Sachs Group Inc/The/SOFR			2,150,875	(13,098,867)							11,993,148		0003
6Y6M NC1.75Y Callable Swap 6	6Y6M NC1.75Y Callable Swap 6	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	03/30/2032		500,000,000	Barclays PLC/SOFR			1,040,313	(6,457,170)							5,996,574		0003
6Y9M NC1.75Y Callable Swap 1	6Y9M NC1.75Y Callable Swap 1	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/04/2025	06/30/2032		500,000,000	MIZUHO CAPITAL MARKETS LLC/SOFR			994,993	(7,667,125)							6,126,520		0003
7Y3M NC1.5Y Callable Swap 1	7Y3M NC1.5Y Callable Swap 1	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/05/2025	12/30/2032		500,000,000	MIZUHO CAPITAL MARKETS LLC/SOFR			1,015,104	(8,608,407)							6,377,132		0003
7Y3M NC1.5Y Callable Swap 2	7Y3M NC1.5Y Callable Swap 2	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/05/2025	12/30/2032		500,000,000	MIZUHO CAPITAL MARKETS LLC/SOFR			1,027,674	(8,527,072)							6,377,132		0003
7Y3M NC1.5Y Callable Swap 4	7Y3M NC1.5Y Callable Swap 4	N/A	Equity/Index	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/05/2025	12/30/2032		250,000,000	Goldman Sachs Group Inc/The/SOFR			517,608	(4,143,408)							3,188,566		0003
7Y3M NC1.5Y Callable Swap 3	7Y3M NC1.5Y Callable Swap 3	N/A	Equity/Index	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/05/2025	12/30/2032		500,000,000	Natixis NA/SOFR			977,402	(8,937,698)							6,377,132		0003
7Y3M NC1.5Y Callable Swap 5	7Y3M NC1.5Y Callable Swap 5	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	12/30/2032		250,000,000	Citibank NA/SOFR			496,243	(4,137,755)							3,188,566		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1179999999. Subtotal - swaps - replication - interest rate												19,334,856		XXX	(149,808,666)					125,878,815	XXX	XXX
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	12/20/2030		100,000,000	BNP Paribas SA/			1,611,111	12,387,990		14,519,740					1,057,912		0003
ITRAXX_XOVER_S44_V1_5Y _20-35%	ITRAXX_XOVER_S44_V1_5Y _20-35%	N/A	Equity/Index	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/12/2026	12/20/2030		25,000,000	Goldman Sachs Group Inc/The/			170,139	3,130,001		3,555,000					264,478		0003
ITRAXX_XOVER_S44_V1_5Y _20-35%	ITRAXX_XOVER_S44_V1_5Y _20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	12/20/2030		50,000,000	BNP Paribas SA/			680,556	4,667,997		7,110,000					528,956		0003
ITRAXX_XOVER_S44_V1_5Y _20-35%	ITRAXX_XOVER_S44_V1_5Y _20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	12/20/2030		50,000,000	BNP Paribas SA/			666,667	4,693,305		7,110,000					528,956		0003
ITRAXX_XOVER_S44_V1_5Y _20-35%	ITRAXX_XOVER_S44_V1_5Y _20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	12/20/2030		25,000,000	BNP Paribas SA/			333,333	2,275,140		3,555,000					264,478		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	12/20/2030		100,000,000	BNP Paribas SA/	14,000,000		2,513,889	13,012,650		14,519,740					1,057,912		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2025	12/20/2030		50,000,000	Citibank NA/	7,050,000		1,256,944	6,551,403		7,284,813					528,956		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	12/20/2030		50,000,000	BNP Paribas SA/	7,015,278		1,256,944	6,522,346		7,259,870					528,956		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	12/20/2030		50,000,000	Citibank NA/	7,000,000		1,256,944	6,511,169		7,284,813					528,956		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	12/20/2030		50,000,000	BNP Paribas SA/	6,972,222		1,256,944	6,487,881		7,259,870					528,956		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2025	12/20/2030		50,000,000	BNP Paribas SA/	6,900,000		1,256,944	6,473,357		7,259,870					528,956		0003
ITRAXX_XOVER_S44_V1_5Y _20-35%	ITRAXX_XOVER_S44_V1_5Y _20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	12/20/2030		50,000,000	BNP Paribas SA/			756,944	5,108,138		7,110,000					528,956		0003
Calculus ABS Resecuritization 2006-A2	Calculus ABS Resecuritization 2006-A2	N/A	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/16/2006	01/25/2037		10,000,000	MERRILL LYNCH INTERNATIONAL/			17,597			(275,632)					162,641		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2025	12/20/2030		50,000,000	Citibank NA/	6,875,000		1,256,944	6,451,960		7,284,813					528,956		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/18/2025	12/20/2030		100,000,000	JPMorgan Chase & Co/	13,800,000		2,513,889	12,946,714		14,503,258					1,057,912		0003
ITRAXX_XOVER_S44_V1_5Y _20-35%	ITRAXX_XOVER_S44_V1_5Y _20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	12/20/2030		50,000,000	BNP Paribas SA/			784,722	5,139,698		7,110,000					528,956		0003
ITRAXX_XOVER_S44_V1_5Y _20-35%	ITRAXX_XOVER_S44_V1_5Y _20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	12/20/2030		100,000,000	BNP Paribas SA/			1,430,556	9,527,688		14,220,000					1,057,912		0003
ITRAXX_XOVER_S44_V1_5Y _20-35%	ITRAXX_XOVER_S44_V1_5Y _20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	12/20/2030		25,000,000	BNP Paribas SA/			329,861	2,131,973		3,555,000					264,478		0003
ITRAXX_XOVER_S44_V1_5Y _20-35%	ITRAXX_XOVER_S44_V1_5Y _20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	12/20/2030		25,000,000	BNP Paribas SA/			329,861	2,119,986		3,555,000					264,478		0003
1189999999. Subtotal - swaps - replication - credit default										69,612,500		19,680,792	116,139,397	XXX	143,781,154					10,741,762	XXX	XXX
1229999999. Subtotal - swaps - replication										69,612,500		39,015,648	116,139,397	XXX	(6,027,512)					136,620,576	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate												9,745,585	(57,400,150)	XXX	(472,305,700)	(56,079,385)	1,578,905			676,384,545	XXX	XXX
1369999999. Total swaps - credit default										69,612,500		19,680,792	116,139,397	XXX	143,781,154					10,741,762	XXX	XXX
1379999999. Total swaps - foreign exchange										(3,274,272)		70,816,104	(168,910,077)	XXX	(146,716,158)	51,444,918	385,202,619			1,564,386,228	XXX	XXX
1389999999. Total swaps - total return												12,298,724	7,047,525	XXX	7,047,525					1,348,148	XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps										66,338,228		112,541,205	(103,123,305)	XXX	(468,193,180)	(4,634,467)	386,781,524			2,252,860,683	XXX	XXX
BRL/L 886725.93 USD- S 7046988.31BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2030		886,726	7.95				(115,064)		(115,064)		(115,064)			8,637		0003
BRL/L 966611.70 USD- S 6666817.55BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/17/2028		966,612	6.90				(146,976)		(146,976)		(146,976)			6,484		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BRL/L 985545.02 USD- S 7292934.59BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/16/2029		985,545	7.40				(137,338)		(137,338)		(137,338)			8,242		0003
EUR/L 12415180.00 USD- S 10000000.00EUR	CLO ReInv6m MDPKE 16A C1 XS2332503841	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		12,415,180	0.81				986,175		986,175		986,175			12,584		0003
EUR/L 16047057.92 USD- S 12800000.00EUR	CLO ReInv6m PRVD 3A CR XS2356225990	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		16,047,058	0.80				1,417,696		1,417,696		1,417,696			16,265		0003
EUR/L 8202350.00 USD- S 6500000.00EUR	CLO ReInv6m BBAME 2A D XS2385782649	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2021	01/15/2027		8,202,350	0.79				699,677		699,677		699,677			30,282		0003
EUR/L 11442250.00 USD- S 9250000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		11,442,250	0.81				803,446		803,446		803,446			35,559		0003
EUR/L 14684392.00 USD- S 11740000.00EUR	CLO ReInv6m AVOCA 25A C XS2400441619	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026		14,684,392	0.80				1,200,962		1,200,962		1,200,962			40,489		0003
EUR/L 6498450.00 USD- S 5250000.00EUR	CLO ReInv6m AQUE 2021-6A PTC XS2408966724	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		6,498,450	0.81				393,309		393,309		393,309			31,818		0003
EUR/L 23276250.00 USD- S 18750000.00EUR	CLO ReInv6m RRME 11A BN XS2446267770	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/16/2022	09/30/2027		23,276,250	0.81				1,351,356		1,351,356		1,351,356			130,225		0003
EUR/L 5151300.00 USD- S 4200000.00EUR	CLO ReInv6m CRNCL 2022-15A C XS2440777733	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		5,151,300	0.82				284,416		284,416		284,416			22,919		0003
EUR/L 10336665.00 USD- S 9500000.00EUR	CLO ReInv6m HARVT 29A C XS2498563639	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		10,336,665	0.92				(667,706)		(667,706)		(667,706)			52,665		0003
EUR/L 3342000.00 USD- S 3000000.00EUR	CLO ReInv6m FICLO 2022-1A C XS2511429552	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2022	10/15/2027		3,342,000	0.90				(149,214)		(149,214)		(149,214)			19,002		0003
EUR/L 7738500.00 USD- S 7500000.00EUR	CLO ReInv6m BABSE 2020-1A BR XS2401844191	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		7,738,500	0.97				(856,965)		(856,965)		(856,965)			21,529		0003
EUR/L 2775742.50 USD- S 2650000.00EUR	CLO ReInv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		2,775,743	0.95				(267,651)		(267,651)		(267,651)			9,416		0003
EUR/L 1939540.00 USD- S 1850000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027		1,939,540	0.95				(187,533)		(187,533)		(187,533)			7,161		0003
EUR/L 1941988.80 USD- S 1860000.00EUR	CLO ReInv6m DRYD 2020-88A B1 XS2337313402	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026		1,941,989	0.96				(183,577)		(183,577)		(183,577)			2,273		0003
BRL/L 990777.44 USD- S 6173137.92BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2026		990,777	6.23				(175,055)		(175,055)		(175,055)			2,682		0003
BRL/L 331376.01 USD- S 3045975.11BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2032		331,376	9.19				(39,046)		(39,046)		(39,046)			3,989		0003
EUR/L 9402573.00 USD- S 7500000.00EUR	CLO ReInv6m PRVD 3A DR XS2356226618	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		9,402,573	0.80				830,681		830,681		830,681			9,530		0003
EUR/L 7066640.00 USD- S 5600000.00EUR	CLO ReInv6m BBAME 2A C XS2385781161	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2021	01/15/2027		7,066,640	0.79				602,799		602,799		602,799			26,089		0003
EUR/L 12047774.10 USD- S 9650000.00EUR	CLO ReInv6m BECLO 10A DR XS2398805254	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		12,047,774	0.80				967,377		967,377		967,377			32,615		0003
EUR/L 10656816.00 USD- S 8520000.00EUR	CLO ReInv6m AVOCA 25A D XS2400441700	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026		10,656,816	0.80				871,567		871,567		871,567			29,384		0003
EUR/L 15856925.00 USD- S 12550000.00EUR	CLO ReInv6m PENTA 2021-10A D XS2401708768	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		15,856,925	0.79				1,271,421		1,271,421		1,271,421			74,699		0003
EUR/L 26651937.50 USD- S 21500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2021	10/21/2026		26,651,938	0.81				1,959,244		1,959,244		1,959,244			74,147		0003
EUR/L 12416000.00 USD- S 10000000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		12,416,000	0.81				875,313		875,313		875,313			46,297		0003
EUR/L 16413952.00 USD- S 13220000.00EUR	CLO ReInv6m BECLO 12A D XS2404588456	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		16,413,952	0.81				1,157,164		1,157,164		1,157,164			61,205		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 18592500.00 USD-S 15000000.00EUR	CLO ReInv6m HARVT 25A DR XS2405860375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		18,592,500	0.81				1,280,368		1,280,368		1,280,368			69,669		0003
EUR/L 6357520.00 USD-S 5200000.00EUR	CLO ReInv6m LOGIC 1A D XS2434370677	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		6,357,520	0.82				332,481		332,481		332,481			28,285		0003
EUR/L 13241800.00 USD-S 11000000.00EUR	CLO ReInv6m AVOCA 26A D XS2437855708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		13,241,800	0.83				502,915		502,915		502,915			58,914		0003
EUR/L 4349600.00 USD-S 4000000.00EUR	CLO ReInv6m JUBIL 2021-25A B1 XS2402444033	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2022	11/16/2026		4,349,600	0.92				(241,797)		(241,797)		(241,797)			13,421		0003
EUR/L 16187800.00 USD-S 14500000.00EUR	CLO ReInv6m TIKEH 7A B1 XS2513943774	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027		16,187,800	0.90				(691,295)		(691,295)		(691,295)			92,527		0003
EUR/L 11164000.00 USD-S 10000000.00EUR	CLO ReInv6m TIKEH 7A C XS2513944152	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027		11,164,000	0.90				(476,755)		(476,755)		(476,755)			63,812		0003
EUR/L 6627200.00 USD-S 6400000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		6,627,200	0.97				(802,137)		(802,137)		(802,137)			38,899		0003
EUR/L 2365987.50 USD-S 2250000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2022	05/17/2027		2,365,988	0.95				(232,115)		(232,115)		(232,115)			11,094		0003
EUR/L 570157.50 USD-S 550000.00EUR	CLO ReInv6m NEUBE 2021-2A C XS2374582224	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/07/2022	10/15/2026		570,158	0.96				(60,078)		(60,078)		(60,078)			1,544		0003
EUR/L 6259991.40 USD-S 6000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		6,259,991	0.96				(702,026)		(702,026)		(702,026)			35,781		0003
EUR/L 3327574.40 USD-S 3200000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027		3,327,574	0.96				(363,602)		(363,602)		(363,602)			15,084		0003
EUR/L 1038050.00 USD-S 1000000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2022	05/17/2027		1,038,050	0.96				(116,198)		(116,198)		(116,198)			4,867		0003
EUR/L 261575.00 USD-S 250000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		261,575	0.96				(24,094)		(24,094)		(24,094)			282		0003
EUR/L 2646750.00 USD-S 2500000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026		2,646,750	0.94				(211,297)		(211,297)		(211,297)			3,794		0003
EUR/L 7546800.00 USD-S 7125000.00EUR	CLO ReInv6m ARBR 11A C XS2501344019	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		7,546,800	0.94				(594,403)		(594,403)		(594,403)			7,649		0003
EUR/L 9233125.00 USD-S 8500000.00EUR	CLO ReInv6m ARESE 16A B1 XS2465009590	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		9,233,125	0.92				(678,384)		(678,384)		(678,384)			57,539		0003
EUR/L 6973248.00 USD-S 6400000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		6,973,248	0.92				(534,617)		(534,617)		(534,617)			49,979		0003
EUR/L 3501477.00 USD-S 3150000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		3,501,477	0.90				(150,359)		(150,359)		(150,359)			17,840		0003
EUR/S 2497275.00 USD-L 2250000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		2,497,275	0.90				132,596		132,596		132,596			16,036		0003
EUR/L 865488.00 USD-S 780000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2022	01/19/2027		865,488	0.90				(32,476)		(32,476)		(32,476)			3,227		0003
EUR/L 3372536.50 USD-S 3005000.00EUR	CLO TERM BECLO 3A CR XS2348330221	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	04/28/2028		3,372,537	0.89				(150,215)		(150,215)		(150,215)			22,812		0003
EUR/L 2288400.00 USD-S 2000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028		2,288,400	0.87				(55,486)		(55,486)		(55,486)			14,961		0003
EUR/S 3379350.00 USD-L 3000000.00EUR	CLO ReInv6m FICLO 2022-1A C XS2511429552	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/15/2027		3,379,350	0.89				113,755		113,755		113,755			19,214		0003
EUR/L 7750746.00 USD-S 6920000.00EUR	CLO ReInv6m DRYD 2013-29A XS1735593300	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/21/2023	01/15/2027		7,750,746	0.89				(216,079)		(216,079)		(216,079)			28,615		0003
BRL/L 384842.80 USD-S 3287558.14BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2031		384,843	8.54				(46,882)		(46,882)		(46,882)			4,213		0003
BRL/L 357220.52 USD-S 3166724.18BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2031		357,221	8.86				(42,807)		(42,807)		(42,807)			4,110		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 8504398.30 USD-S 6850000.00EUR	CLO Reinv6m MDPKE 16A D XS2332503924	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		8,504,398	0.81				675,530		675,530		675,530			8,620		0003
EUR/L 5351780.00 USD-S 4300000.00EUR	CLO Reinv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	08/12/2021	01/15/2027		5,351,780	0.80				390,037		390,037		390,037			19,758		0003
EUR/L 9586750.00 USD-S 7750000.00EUR	CLO Reinv6m RRME 10A CN XS2395275741	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,586,750	0.81				673,157		673,157		673,157			29,792		0003
EUR/L 24756000.00 USD-S 20000000.00EUR	CLO Reinv6m AQUE 2021-6A C XS2406747340	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		24,756,000	0.81				1,498,321		1,498,321		1,498,321			121,210		0003
EUR/L 9979605.00 USD-S 8100000.00EUR	CLO Reinv6m BBAME 3A D XS2441622078	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		9,979,605	0.81				592,083		592,083		592,083			44,400		0003
EUR/L 13345050.00 USD-S 10750000.00EUR	CLO Reinv6m RRME 11A CN XS2446268075	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	02/16/2022	09/30/2027		13,345,050	0.81				774,778		774,778		774,778			74,662		0003
EUR/L 4401360.00 USD-S 3600000.00EUR	CLO Reinv6m LOGIC 1A C XS2434369828	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		4,401,360	0.82				230,179		230,179		230,179			19,582		0003
EUR/L 7703675.00 USD-S 7000000.00EUR	CLO Reinv6m MDPKE 20A C XS2507607013	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		7,703,675	0.91				(322,457)		(322,457)		(322,457)			20,855		0003
EUR/L 11286450.00 USD-S 10500000.00EUR	CLO Reinv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		11,286,450	0.93				(919,335)		(919,335)		(919,335)			65,385		0003
EUR/L 6879360.00 USD-S 6400000.00EUR	CLO Reinv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		6,879,360	0.93				(560,356)		(560,356)		(560,356)			39,854		0003
EUR/L 13923900.00 USD-S 13500000.00EUR	CLO Reinv6m RFTE 2021-2A B XS2405874087	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027		13,923,900	0.97				(1,598,063)		(1,598,063)		(1,598,063)			52,681		0003
EUR/L 7720656.06 USD-S 7400000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,720,656	0.96				(865,833)		(865,833)		(865,833)			44,130		0003
EUR/L 3112800.00 USD-S 3000000.00EUR	CLO Reinv6m ICGE 2021-1A B2E XS2369927301	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026		3,112,800	0.96				(321,165)		(321,165)		(321,165)			6,864		0003
EUR/L 261575.00 USD-S 250000.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		261,575	0.96				(24,094)		(24,094)		(24,094)			282		0003
EUR/L 1588350.00 USD-S 1500000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026		1,588,350	0.94				(127,530)		(127,530)		(127,530)			2,880		0003
BRL/S 1037490.34 USD-L 7292934.59BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/16/2029		1,037,490	7.03				90,828		90,828		90,828			8,676		0003
BRL/S 820378.69 USD-L 5951191.12BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2029		820,379	7.25				65,271		65,271		65,271			7,447		0003
EUR/L 676057.08 USD-S 602331.69EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	11/16/2026		676,057	0.89				(15,635)		(15,635)		(15,635)			2,086		0003
EUR/L 276291.08 USD-S 243406.82EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	08/16/2027		276,291	0.88				(6,524)		(6,524)		(6,524)			1,468		0003
EUR/S 2648925.00 USD-L 2250000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/22/2028		2,648,925	0.85				(9,332)		(9,332)		(9,332)			17,010		0003
EUR/S 7347367.50 USD-L 6225000.00EUR	CLO Reinv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	05/04/2028		7,347,368	0.85				(22,497)		(22,497)		(22,497)			49,921		0003
EUR/S 10407062.50 USD-L 9125000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		10,407,063	0.88				200,671		200,671		200,671			55,752		0003
EUR/S 8433706.00 USD-L 7400000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		8,433,706	0.88				189,272		189,272		189,272			48,206		0003
EUR/S 8913060.00 USD-L 7800000.00EUR	CLO Reinv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		8,913,060	0.88				179,019		179,019		179,019			51,212		0003
EUR/S 2529780.00 USD-L 2200000.00EUR	CLO Reinv6m ARESE 16A C XS2465009830	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		2,529,780	0.87				44,036		44,036		44,036			15,765		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 5897482.50 USD-L 5250000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		5,897,483	0.89				104,475		104,475		104,475			5,978		0003
EUR/S 2311011.00 USD-L 2060000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		2,311,011	0.89				78,036		78,036		78,036			11,775		0003
EUR/S 8974800.00 USD-L 8000000.00EUR	CLO ReInv6m HARVT 29A D XS2498563712	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		8,974,800	0.89				303,052		303,052		303,052			45,727		0003
EUR/S 4837070.00 USD-L 4300000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	01/15/2027		4,837,070	0.89				119,050		119,050		119,050			17,858		0003
EUR/L 104348.22 USD-S 93267.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		104,348	0.89				(2,283)		(2,283)		(2,283)			109		0003
EUR/S 1132000.00 USD-L 1000000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	10/12/2027		1,132,000	0.88				32,515		32,515		32,515			6,416		0003
EUR/S 3382500.00 USD-L 3000000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/13/2024	07/19/2028		3,382,500	0.89				145,780		145,780		145,780			24,243		0003
BRL/L 998916.22 USD-S 6654480.19BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2018	10/15/2027		998,916	6.66				(158,086)		(158,086)		(158,086)			5,680		0003
BRL/L 413372.82 USD-S 3408754.97BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2018	10/15/2030		413,373	8.25				(52,294)		(52,294)		(52,294)			4,284		0003
BRL/L 891683.55 USD-S 6374467.33BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2018	10/16/2028		891,684	7.15				(130,785)		(130,785)		(130,785)			6,760		0003
EUR/L 10054400.00 USD-S 8000000.00EUR	CLO ReInv6m RRME 9A C XS2388493657	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		10,054,400	0.80				867,841		867,841		867,841			27,219		0003
EUR/L 9856400.00 USD-S 8000000.00EUR	CLO ReInv6m BBAME 3A C XS2441621856	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,856,400	0.81				584,773		584,773		584,773			43,852		0003
EUR/L 6547690.00 USD-S 5630000.00EUR	CLO ReInv6m MDPKE 15A DR XS2472845242	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/02/2022	07/15/2027		6,547,690	0.86				8,664		8,664		8,664			33,404		0003
EUR/L 4352280.00 USD-S 4000000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		4,352,280	0.92				(281,139)		(281,139)		(281,139)			22,175		0003
EUR/L 10138787.50 USD-S 9125000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		10,138,788	0.90				(456,868)		(456,868)		(456,868)			54,315		0003
EUR/L 2204000.00 USD-S 2000000.00EUR	CLO ReInv6m PENTA 2021-2A C XS2393698803	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2022	11/04/2026		2,204,000	0.91				(91,061)		(91,061)		(91,061)			6,500		0003
EUR/L 2476181.25 USD-S 2250000.00EUR	CLO ReInv6m MDPKE 20A B1 XS2507606809	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		2,476,181	0.91				(103,647)		(103,647)		(103,647)			6,703		0003
EUR/L 9747457.50 USD-S 9075000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		9,747,458	0.93				(798,640)		(798,640)		(798,640)			56,006		0003
EUR/L 4112965.34 USD-S 3938000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	09/21/2026		4,112,965	0.96				(396,763)		(396,763)		(396,763)			9,807		0003
EUR/L 2167243.60 USD-S 2060000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	07/14/2027		2,167,244	0.95				(215,944)		(215,944)		(215,944)			11,042		0003
EUR/L 1552035.00 USD-S 1500000.00EUR	CLO ReInv6m RRME 9A A2E XS2388492501	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	10/15/2026		1,552,035	0.97				(166,757)		(166,757)		(166,757)			4,202		0003
EUR/L 5230421.40 USD-S 5000000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026		5,230,421	0.96				(485,481)		(485,481)		(485,481)			7,498		0003
EUR/L 1576800.00 USD-S 1500000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95				(147,942)		(147,942)		(147,942)			5,821		0003
EUR/L 793425.00 USD-S 750000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026		793,425	0.95				(63,542)		(63,542)		(63,542)			804		0003
EUR/L 24787519.01 USD-S 22700000.00EUR	CLO ReInv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		24,787,519	0.92				(1,844,650)		(1,844,650)		(1,844,650)			177,422		0003
EUR/L 7082205.00 USD-S 6500000.00EUR	CLO ReInv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/08/2022	07/19/2028		7,082,205	0.92				(542,970)		(542,970)		(542,970)			50,760		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 5031000.00 USD-S 4500000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		5,031,000	0.89				(231,079)		(231,079)		(231,079)			32,305		0003
EUR/L 1671600.00 USD-S 1500000.00EUR	CLO ReInv6m CGMSE 2021-2A C XS2391834848	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2022	10/15/2026		1,671,600	0.90				(48,516)		(48,516)		(48,516)			4,525		0003
EUR/L 2990520.00 USD-S 2700000.00EUR	CLO ReInv6m ARBR 10A D XS2417698870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/06/2023	01/14/2027		2,990,520	0.90				(117,096)		(117,096)		(117,096)			11,013		0003
EUR/S 5821987.50 USD-L 5250000.00EUR	CLO ReInv6m AQUE 2021-6A PTC XS2408966724	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	01/06/2023	06/15/2027		5,821,988	0.90				257,718		257,718		257,718			28,506		0003
EUR/L 4786110.00 USD-S 4260000.00EUR	CLO ReInv6m CADOG 11A CN XS1833626317	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	03/21/2023	05/17/2027		4,786,110	0.89				(143,515)		(143,515)		(143,515)			22,442		0003
EUR/L 431876.72 USD-S 386294.03EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	08/14/2026		431,877	0.89				(10,074)		(10,074)		(10,074)			758		0003
EUR/L 1247135.88 USD-S 1104686.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2026		1,247,136	0.89				(19,889)		(19,889)		(19,889)			3,392		0003
EUR/S 2031230.00 USD-L 1774000.00EUR	CLO ReInv6m ALME 5A C1R XS1852482758	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/23/2024	07/15/2027		2,031,230	0.87				27,897		27,897		27,897			10,363		0003
EUR/S 4440488.80 USD-L 3938000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	09/21/2026		4,440,489	0.89				74,510		74,510		74,510			10,587		0003
EUR/S 363107.16 USD-L 320341.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		363,107	0.88				8,587		8,587		8,587			1,855		0003
EUR/S 1332828.22 USD-L 1172479.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	01/15/2027		1,332,828	0.88				18,556		18,556		18,556			4,921		0003
EUR/S 1331437.53 USD-L 1164088.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	07/16/2027		1,331,438	0.87				19,749		19,749		19,749			6,802		0003
EUR/S 443231.29 USD-L 387148.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/16/2027		443,231	0.87				6,766		6,766		6,766			2,355		0003
EUR/S 1161000.00 USD-L 1000000.00EUR	CLO ReInv6m CORDA 6A DR XS1803166047	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	10/15/2027		1,161,000	0.86				5,118		5,118		5,118			6,601		0003
EUR/S 10880429.98 USD-L 9250000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	11/12/2025	11/18/2026		10,880,430	0.85				(246,962)		(246,962)		(246,962)			33,813		0003
EUR/L 1929161.50 USD-S 1850000.00EUR	CLO ReInv6m JUBIL 2013-10A BRRE XS2332242192	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	07/15/2026		1,929,162	0.96				(184,649)		(184,649)		(184,649)			1,955		0003
EUR/L 1931955.00 USD-S 1850000.00EUR	CLO ReInv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		1,931,955	0.96				(188,086)		(188,086)		(188,086)			5,230		0003
EUR/L 5243096.70 USD-S 5013000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		5,243,097	0.96				(501,730)		(501,730)		(501,730)			14,194		0003
EUR/L 1714350.00 USD-S 1650000.00EUR	CLO ReInv6m SNDPE 2A B1R XS2439760062	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2022	04/21/2027		1,714,350	0.96				(188,510)		(188,510)		(188,510)			7,706		0003
EUR/L 7042490.33 USD-S 6750000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,042,490	0.96				(789,780)		(789,780)		(789,780)			40,254		0003
EUR/L 3105000.00 USD-S 3000000.00EUR	CLO ReInv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026		3,105,000	0.97				(322,765)		(322,765)		(322,765)			3,147		0003
EUR/L 4085281.20 USD-S 3938000.00EUR	CLO ReInv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		4,085,281	0.96				(436,617)		(436,617)		(436,617)			13,858		0003
EUR/L 1812597.50 USD-S 1750000.00EUR	CLO ReInv6m ARBR 3A CRR XS2366713050	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026		1,812,598	0.97				(187,914)		(187,914)		(187,914)			2,598		0003
EUR/L 1570473.68 USD-S 1500000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026		1,570,474	0.96				(143,436)		(143,436)		(143,436)			1,592		0003
EUR/L 3140735.25 USD-S 3000000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026		3,140,735	0.96				(290,849)		(290,849)		(290,849)			5,695		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2624250.00 USD-S 2500000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.95				(241,937)		(241,937)		(241,937)			7,461		0003
EUR/L 1208765.00 USD-S 1150000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2022	10/15/2026		1,208,765	0.95				(109,185)		(109,185)		(109,185)			3,272		0003
EUR/L 8389689.00 USD-S 7700000.00EUR	CLO ReInv6m DRYD 2021-103A C XS2552866175	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		8,389,689	0.92				(643,211)		(643,211)		(643,211)			60,131		0003
EUR/L 2649360.00 USD-S 2400000.00EUR	CLO ReInv6m VOYE 2A CR XS2357478044	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2022	07/15/2026		2,649,360	0.91				(93,102)		(93,102)		(93,102)			2,685		0003
EUR/L 2517240.00 USD-S 2200000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	01/17/2023	03/15/2028		2,517,240	0.87				(61,035)		(61,035)		(61,035)			16,457		0003
EUR/S 2069696.50 USD-L 1835000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027		2,069,697	0.89				67,869		67,869		67,869			11,892		0003
EUR/L 1988121.80 USD-S 1774000.00EUR	CLO ReInv6m ALME 5A C1R XS1852482758	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/20/2023	07/15/2027		1,988,122	0.89				(69,244)		(69,244)		(69,244)			10,143		0003
BRL/L 894750.77 USD-S 5762642.34BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2027		894,751	6.44				(150,100)		(150,100)		(150,100)			3,981		0003
EUR/L 14151200.00 USD-S 11200000.00EUR	CLO ReInv6m PENTA 2021-10A C XS2401708685	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/21/2021	05/20/2027		14,151,200	0.79				1,134,655		1,134,655		1,134,655			66,664		0003
EUR/L 30074975.00 USD-S 24500000.00EUR	CLO ReInv6m CORDA 18A DR XS2410159631	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027		30,074,975	0.81				1,793,495		1,793,495		1,793,495			114,873		0003
EUR/L 11719200.00 USD-S 9500000.00EUR	CLO ReInv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.81				708,688		708,688		708,688			52,140		0003
EUR/L 10232300.00 USD-S 8500000.00EUR	CLO ReInv6m AVOCA 26A B2 XS2437855377	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		10,232,300	0.83				388,616		388,616		388,616			45,525		0003
EUR/L 10232300.00 USD-S 8500000.00EUR	CLO ReInv6m AVOCA 26A C XS2437855534	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		10,232,300	0.83				388,616		388,616		388,616			45,525		0003
EUR/L 1099450.00 USD-S 1000000.00EUR	CLO ReInv6m PENTA 2019-6A B1R XS2362602596	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/19/2022	07/27/2026		1,099,450	0.91				(43,750)		(43,750)		(43,750)			1,495		0003
EUR/L 11613600.00 USD-S 11250000.00EUR	CLO ReInv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026		11,613,600	0.97				(1,277,048)		(1,277,048)		(1,277,048)			31,440		0003
EUR/L 3130500.00 USD-S 3000000.00EUR	CLO ReInv6m CGMSE 2017-1A A2AR XS2348313722	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026		3,130,500	0.96				(297,304)		(297,304)		(297,304)			3,173		0003
EUR/L 3575902.00 USD-S 3404000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027		3,575,902	0.95				(338,062)		(338,062)		(338,062)			13,202		0003
EUR/L 3933675.00 USD-S 3750000.00EUR	CLO ReInv6m BBAME 2A B1 XS2385779181	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	01/15/2027		3,933,675	0.95				(378,005)		(378,005)		(378,005)			14,523		0003
EUR/L 11152447.18 USD-S 10571000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		11,152,447	0.95				(1,163,998)		(1,163,998)		(1,163,998)			71,255		0003
EUR/L 5560800.00 USD-S 5250000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		5,560,800	0.94				(437,981)		(437,981)		(437,981)			5,636		0003
EUR/L 6789062.50 USD-S 6250000.00EUR	CLO ReInv6m ARESE 16A D XS2465010093	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		6,789,063	0.92				(498,811)		(498,811)		(498,811)			42,308		0003
EUR/L 31020825.00 USD-S 28500000.00EUR	CLO ReInv6m CORDA 26A C XS2553242681	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		31,020,825	0.92				(2,408,171)		(2,408,171)		(2,408,171)			222,038		0003
EUR/L 2349270.00 USD-S 2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		2,349,270	0.89				(96,356)		(96,356)		(96,356)			13,554		0003
EUR/S 1675050.00 USD-L 1500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026		1,675,050	0.90				39,147		39,147		39,147			1,807		0003
EUR/S 1090766.60 USD-L 1000000.00EUR	CLO ReInv6m CORDA 10A C XS1730938377	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	02/24/2027		1,090,767	0.92				63,820		63,820		63,820			4,413		0003
EUR/S 7436000.00 USD-L 6500000.00EUR	CLO ReInv6m RRME 7A C XS2368577354	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	09/01/2026		7,436,000	0.87				10,180		10,180		10,180			15,447		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 12060270.00 USD-L 10000000.00EUR	CLO Relnv6m BECLO 12A C1 XS2404588613	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	01/19/2027		12,060,270	0.83				(532,409)		(532,409)		(532,409)			44,971		0003
EUR/L 37626343.83 USD-S 29566512.52EUR	RME Alkaios November 2025 50450446	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/20/2025	05/31/2034		37,626,344	0.79				(46,249)		(46,249)		(46,249)			529,559		0003
JPY/S 642324.87 EUR-L 551686.41JPY	Castleforbes 7410004 CML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	01/20/2026	11/22/2027		642,325	0.86				(2,491)		(2,491)		(2,491)			3,796		0003
EUR/S 646464.58 JPY-L 551686.41EUR	Castleforbes 7410004 CML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	01/20/2026	11/22/2027		646,465	0.85				2,241		2,241		2,241			3,821		0003
EUR/L 12518834.32 USD-S 10551675.00EUR	Coupon Hedge RML	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	07/20/2026		12,518,834	0.84				453,292		453,292		453,292			14,652		0003
EUR/L 1407231.52 USD-S 1189594.09EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/11/2026	08/12/2026		1,407,232	0.85				45,633		45,633		45,633			2,415		0003
EUR/S 14737418.57 USD-L 12550000.00EUR	CLO Relnv6m PENTA 2021-10A D XS2401708768	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/21/2026	05/20/2027		14,737,419	0.85				(194,014)		(194,014)		(194,014)			69,425		0003
EUR/L 31059285.26 USD-S 27155647.37EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	08/04/2026		31,059,285	0.87				(12,205)		(12,205)		(12,205)			48,089		0003
BRL/L 662753.06 USD-S 4861956.45BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/16/2029		662,753	7.34				(86,434)		(86,434)		(86,434)			5,542		0003
BRL/L 278302.06 USD-S 2272503.30BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2030		278,302	8.17				(32,563)		(32,563)		(32,563)			2,884		0003
EUR/L 18798000.00 USD-S 15000000.00EUR	CLO Relnv6m AVOCA 10A CRR XS2305548468	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2021	07/15/2026		18,798,000	0.80				1,654,227		1,654,227		1,654,227			19,054		0003
GBP/L 12962610.37 USD-S 9415711.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		12,962,610	0.73				462,908		462,908		462,908			47,373		0003
EUR/L 3633000.00 USD-S 3000000.00EUR	CLO Relnv6m DUNEP 1A CR XS2401573493	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2022	11/20/2026		3,633,000	0.83				183,392		183,392		183,392			11,370		0003
EUR/L 4936800.00 USD-S 4000000.00EUR	CLO Relnv6m BECLO 8A B2R XS2439755906	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/04/2022	02/22/2027		4,936,800	0.81				313,058		313,058		313,058			19,890		0003
GBP/L 159282.48 USD-S 129790.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		159,282	0.81				(12,620)		(12,620)		(12,620)			582		0003
EUR/L 24681098.01 USD-S 20981833.00EUR	65 Rue Paul Meurice - 7200420	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/19/2025	02/01/2027		24,681,098	0.85				479,893		479,893		479,893			94,932		0003
GBP/L 20693426.74 USD-S 15244675.00GBP	Project Jaguar - AAIA	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/17/2026	07/20/2026		20,693,427	0.74				476,366		476,366		476,366			24,220		0003
SEK/L 157991038.74 USD-S 1445697000.01SEK	Sunbeam Upsize - Project Lindy	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	05/12/2026	05/17/2027		157,991,039	9.15				6,028,875		6,028,875		6,028,875			740,813		0003
BRL/L 668251.34 USD-S 4436320.17BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2027		668,251	6.64				(103,200)		(103,200)		(103,200)			3,800		0003
BRL/L 596483.24 USD-S 4249644.84BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/16/2028		596,483	7.12				(85,340)		(85,340)		(85,340)			4,522		0003
BRL/L 241558.58 USD-S 2111149.52BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2031		241,559	8.74				(25,764)		(25,764)		(25,764)			2,779		0003
BRL/L 223450.38 USD-S 2030650.02BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2032		223,450	9.09				(24,012)		(24,012)		(24,012)			2,690		0003
EUR/L 8056750.00 USD-S 6500000.00EUR	CLO Relnv6m HARVT 25A DR XS2405860375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		8,056,750	0.81				554,826		554,826		554,826			30,190		0003
EUR/L 4443120.00 USD-S 3600000.00EUR	CLO Relnv6m BECLO 8A DR XS2439756037	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/04/2022	02/22/2027		4,443,120	0.81				281,752		281,752		281,752			17,901		0003
EUR/L 2005920.00 USD-S 1800000.00EUR	CLO Relnv6m ALME 5A B1R XS1852482089	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/20/2023	10/15/2026		2,005,920	0.90				(58,219)		(58,219)		(58,219)			5,430		0003
EUR/L 3382200.00 USD-S 3000000.00EUR	CLO Relnv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028		3,382,200	0.89				(134,483)		(134,483)		(134,483)			22,706		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 676557.38 USD- S 555648.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/13/2023	01/11/2027		676,557	0.82				(59,267)		(59,267)		(59,267)			2,473		0003
EUR/L 1887112.50 USD- S 1625000.00EUR	CLO ACLO 3A C XS1582974348	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027		1,887,113	0.86				(1,084)		(1,084)		(1,084)			9,766		0003
BRL/S 629136.89 USD- L 3841761.53BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2027		629,137	6.11				68,439		68,439		68,439			2,799		0003
EUR/L 333517.83 USD- S 292034.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	02/22/2024	07/16/2027		333,518	0.88				(5,433)		(5,433)		(5,433)			1,704		0003
GBP/L 60514.99 USD- S 47559.72GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2026		60,515	0.79				(2,524)		(2,524)		(2,524)			206		0003
GBP/L 60485.37 USD- S 47536.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2027		60,485	0.79				(2,519)		(2,519)		(2,519)			223		0003
EUR/L 1127000.00 USD- S 1000000.00EUR	CLO Relnv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		1,127,000	0.89				(38,768)		(38,768)		(38,768)			6,615		0003
EUR/L 3327275.50 USD- S 2950000.00EUR	CLO Relnv6m ANCHE 1X CE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028		3,327,276	0.89				(120,044)		(120,044)		(120,044)			20,735		0003
EUR/L 1127890.00 USD- S 1000000.00EUR	CLO Relnv6m ANCHE 1X CE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028		1,127,890	0.89				(40,693)		(40,693)		(40,693)			7,029		0003
EUR/L 1157500.00 USD- S 1000000.00EUR	CLO Relnv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027		1,157,500	0.86				(8,298)		(8,298)		(8,298)			6,560		0003
EUR/L 2371060.00 USD- S 2060000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/27/2023	09/28/2026		2,371,060	0.87				9,378		9,378		9,378			5,887		0003
BRL/S 440800.58 USD- L 3408754.97BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2030		440,801	7.73				29,107		29,107		29,107			4,568		0003
BRL/S 358620.03 USD- L 3045975.11BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2032		358,620	8.49				17,336		17,336		17,336			4,317		0003
EUR/L 1476844.22 USD- S 1402511.13EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/27/2023	12/15/2027		1,476,844	0.95				(154,085)		(154,085)		(154,085)			8,923		0003
EUR/L 347138.30 USD- S 308101.80EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	02/16/2027		347,138	0.89				(8,083)		(8,083)		(8,083)			1,381		0003
EUR/L 543353.19 USD- S 480503.35EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	05/14/2027		543,353	0.88				(12,733)		(12,733)		(12,733)			2,536		0003
EUR/S 15967000.00 USD- L 14000000.00EUR	CLO Relnv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		15,967,000	0.88				307,878		307,878		307,878			85,537		0003
EUR/L 1262552.38 USD- S 1109789.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	02/22/2024	04/16/2027		1,262,552	0.88				(20,465)		(20,465)		(20,465)			5,627		0003
EUR/L 1695293.02 USD- S 1484429.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	02/22/2024	07/16/2027		1,695,293	0.88				(27,618)		(27,618)		(27,618)			8,660		0003
EUR/L 1256249.82 USD- S 1108439.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	02/22/2024	01/15/2027		1,256,250	0.88				(20,179)		(20,179)		(20,179)			4,638		0003
EUR/S 11283653.70 USD- L 9900000.00EUR	CLO Relnv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		11,283,654	0.88				264,258		264,258		264,258			66,230		0003
EUR/S 3395775.00 USD- L 3000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		3,395,775	0.88				59,369		59,369		59,369			12,662		0003
EUR/S 7186875.00 USD- L 6250000.00EUR	CLO Relnv6m ARESE 16A D XS2465010093	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		7,186,875	0.87				125,103		125,103		125,103			44,787		0003
GBP/L 75040.49 USD- S 64829.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/14/2022	01/11/2027		75,040	0.86				(10,731)		(10,731)		(10,731)			274		0003
GBP/L 315235.56 USD- S 256722.16GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	12/13/2022	01/11/2027		315,236	0.81				(24,786)		(24,786)		(24,786)			1,152		0003
GBP/L 499323.38 USD- S 406714.49GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		499,323	0.81				(39,358)		(39,358)		(39,358)			1,825		0003

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EUR/L 7891142.00 USD-S 7000000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		7,891,142	0.89				(348,560)		(348,560)		(348,560)			57,567		0003
EUR/L 429855.40 USD-S 377000.00EUR	CLO Reinv6m CORDA 3A DRR XS1823358350	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2023	04/03/2028		429,855	0.88				(12,160)		(12,160)		(12,160)			2,853		0003
GBP/L 565023.44 USD-S 468525.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027		565,023	0.83				(55,315)		(55,315)		(55,315)			2,065		0003
EUR/L 508691.24 USD-S 439892.11EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		508,691	0.86				5,738		5,738		5,738			692		0003
BRL/S 279127.03 USD-L 2191705.42BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2031		279,127	7.85				12,544		12,544		12,544			3,056		0003
EUR/L 330982.40 USD-S 290935.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2027		330,982	0.88				(5,365)		(5,365)		(5,365)			1,475		0003
GBP/L 60531.92 USD-S 47610.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2026		60,532	0.79				(2,582)		(2,582)		(2,582)			165		0003
GBP/L 60442.59 USD-S 47536.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/15/2027		60,443	0.79				(2,560)		(2,560)		(2,560)			223		0003
GBP/L 153248.94 USD-S 119819.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2024	01/11/2027		153,249	0.78				(5,575)		(5,575)		(5,575)			560		0003
GBP/L 230254.35 USD-S 180026.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2024	01/11/2027		230,254	0.78				(8,376)		(8,376)		(8,376)			841		0003
EUR/L 133559.03 USD-S 108118.70EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2032		133,559	0.81				(830)		(830)		(830)			1,631		0003
EUR/L 92164.43 USD-S 73613.76EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2033		92,164	0.80				(494)		(494)		(494)			1,216		0003
AUD/L 329450.00 USD-S 500000.00AUD	Sapphire 2024-1 C 50208083	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026		329,450	1.52				(16,554)		(16,554)		(16,554)			323		0003
AUD/L 68178.42 USD-S 102972.99AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	06/15/2027		68,178	1.51				(2,670)		(2,670)		(2,670)			334		0003
EUR/S 3857130.00 USD-L 3400000.00EUR	CLO Reinv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/16/2023	07/19/2028		3,857,130	0.88				143,450		143,450		143,450			27,645		0003
EUR/L 3352800.00 USD-S 3000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		3,352,800	0.89				(101,422)		(101,422)		(101,422)			12,502		0003
EUR/L 1161300.00 USD-S 1000000.00EUR	CLO ACLO 3A CNE XS1582975741	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027		1,161,300	0.86				(667)		(667)		(667)			6,010		0003
BRL/S 1039389.00 USD-L 6654480.19BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2027		1,039,389	6.40				119,663		119,663		119,663			5,910		0003
BRL/S 934042.63 USD-L 6374467.33BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/16/2028		934,043	6.82				92,127		92,127		92,127			7,081		0003
BRL/S 384951.22 USD-L 3166724.18BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2031		384,951	8.23				20,263		20,263		20,263			4,429		0003
EUR/L 755784.27 USD-S 676014.55EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	08/14/2026		755,784	0.89				(17,629)		(17,629)		(17,629)			1,327		0003
EUR/L 310487.54 USD-S 274573.35EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	05/14/2027		310,488	0.88				(7,276)		(7,276)		(7,276)			1,449		0003
EUR/L 483509.39 USD-S 425961.94EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	08/16/2027		483,509	0.88				(11,417)		(11,417)		(11,417)			2,568		0003
EUR/L 1551395.56 USD-S 1360753.94EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	11/15/2027		1,551,396	0.88				(35,888)		(35,888)		(35,888)			9,106		0003
EUR/L 1235176.55 USD-S 1098374.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		1,235,177	0.89				(20,571)		(20,571)		(20,571)			1,293		0003
EUR/S 2555325.00 USD-L 2250000.00EUR	CLO Reinv6m MDPKE 20A B1 XS2507606809	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		2,555,325	0.88				25,379		25,379		25,379			6,918		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 8033375.00 USD-L 7000000.00EUR	CLO ReInv6m JUBIL 2022-26A C XS2494465649	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	03/20/2024	09/13/2027		8,033,375	0.87				113,730		113,730		113,730			44,101		0003
EUR/S 7692907.50 USD-L 6750000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		7,692,908	0.88				172,647		172,647		172,647			43,972		0003
EUR/S 7294483.20 USD-L 6400000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		7,294,483	0.88				170,833		170,833		170,833			42,816		0003
EUR/S 8003726.25 USD-L 7125000.00EUR	CLO ReInv6m ARBR 11A C XS2501344019	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		8,003,726	0.89				141,787		141,787		141,787			8,113		0003
EUR/L 64456.54 USD-S 57026.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		64,457	0.88				(1,458)		(1,458)		(1,458)			287		0003
GBP/L 60500.15 USD-S 47585.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	11/16/2026		60,500	0.79				(2,577)		(2,577)		(2,577)			187		0003
GBP/L 988986.73 USD-S 756742.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		988,987	0.77				(5,920)		(5,920)		(5,920)			12,077		0003
AUD/L 395340.00 USD-S 600000.00AUD	Sapphire 2024-1 D 50208084	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026		395,340	1.52				(19,864)		(19,864)		(19,864)			387		0003
GBP/L 283472.31 USD-S 225802.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		283,472	0.80				(15,725)		(15,725)		(15,725)			1,036		0003
EUR/L 1145366.46 USD-S 1015305.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		1,145,366	0.89				(23,702)		(23,702)		(23,702)			4,229		0003
EUR/L 22682.33 USD-S 20206.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		22,682	0.89				(511)		(511)		(511)			62		0003
EUR/S 53198.02 USD-L 47236.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		53,198	0.89				1,246		1,246		1,246			196		0003
EUR/S 48322.74 USD-L 42631.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		48,323	0.88				610		610		610			131		0003
GBP/S 1454037.06 USD-L 1137121.34GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		1,454,037	0.78				52,868		52,868		52,868			7,119		0003
GBP/S 2230615.16 USD-L 1762148.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	07/20/2026		2,230,615	0.79				106,296		106,296		106,296			2,611		0003
GBP/S 48111.29 USD-L 37935.18GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2026		48,111	0.79				2,198		2,198		2,198			50		0003
EUR/S 481593.88 USD-L 439892.11EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026		481,594	0.91				21,559		21,559		21,559			655		0003
GBP/L 189499.97 USD-S 150807.33GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		189,500	0.80				(10,524)		(10,524)		(10,524)			693		0003
EUR/S 442786.50 USD-L 377000.00EUR	CLO ReInv6m CORDA 3A DRR XS1823358350	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/10/2025	04/03/2028		442,787	0.85				111		111		111			2,938		0003
EUR/S 3592080.00 USD-L 3000000.00EUR	CLO ReInv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/18/2028		3,592,080	0.84				(60,766)		(60,766)		(60,766)			24,115		0003
GBP/S 6836543.27 USD-L 5134124.17GBP	60 Curzon July 2022 - 7200568	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	07/20/2026		6,836,543	0.75				(27,812)		(27,812)		(27,812)			8,002		0003
GBP/S 669754.50 USD-L 500000.00GBP	7410018 - Corus Hotel CML	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/13/2026	11/15/2027		669,755	0.75				(6,617)		(6,617)		(6,617)			3,931		0003
GBP/S 127584.99 USD-L 95072.88GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	01/15/2027		127,585	0.75				(1,484)		(1,484)		(1,484)			471		0003
EUR/L 798450.00 USD-S 750000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2022	01/15/2027		798,450	0.94				(64,132)		(64,132)		(64,132)			2,948		0003
EUR/L 20245170.00 USD-S 18600000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		20,245,170	0.92				(1,571,649)		(1,571,649)		(1,571,649)			144,909		0003
EUR/L 1678050.00 USD-S 1500000.00EUR	CLO ReInv6m MILPK 1X B XS1823315624	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2023	04/15/2027		1,678,050	0.89				(55,126)		(55,126)		(55,126)			7,466		0003
EUR/L 5685861.28 USD-S 5060000.00EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,685,861	0.89				(161,500)		(161,500)		(161,500)			25,297		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1591562.50 USD-S 1375000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027		1,591,563	0.86				(11,410)		(11,410)		(11,410)			9,021		0003
EUR/L 1730850.00 USD-S 1500000.00EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/27/2023	12/28/2026		1,730,850	0.87				4,269		4,269		4,269			6,094		0003
BRL/S 1026802.71 USD-L 6173137.92BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2026		1,026,803	6.01				139,429		139,429		139,429			2,780		0003
BRL/S 941997.39 USD-L 7046988.31BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2030		941,997	7.48				67,427		67,427		67,427			9,175		0003
EUR/L 886511.75 USD-S 777573.68EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	11/15/2027		886,512	0.88				(20,508)		(20,508)		(20,508)			5,203		0003
EUR/S 12443124.10 USD-L 10571000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/16/2028		12,443,124	0.85				(44,711)		(44,711)		(44,711)			79,502		0003
EUR/S 5673362.49 USD-L 5013000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2024	10/15/2026		5,673,362	0.88				76,226		76,226		76,226			15,359		0003
EUR/L 2595617.55 USD-S 2250000.00EUR	CLO ReInv6m DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	08/15/2028		2,595,618	0.87				(57,676)		(57,676)		(57,676)			18,935		0003
EUR/S 1306055.00 USD-L 1150000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		1,306,055	0.88				12,972		12,972		12,972			3,536		0003
EUR/L 1123000.00 USD-S 1000000.00EUR	CLO ReInv6m CORDA 10A C XS1730938377	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2024	02/24/2027		1,123,000	0.89				(30,229)		(30,229)		(30,229)			4,544		0003
EUR/S 6838140.00 USD-L 6000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		6,838,140	0.88				153,464		153,464		153,464			39,086		0003
EUR/S 11863950.00 USD-L 10500000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		11,863,950	0.89				372,181		372,181		372,181			68,731		0003
EUR/S 2509568.60 USD-L 2200000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028		2,509,569	0.88				68,198		68,198		68,198			16,406		0003
EUR/S 7231360.00 USD-L 6400000.00EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		7,231,360	0.89				226,853		226,853		226,853			41,893		0003
EUR/L 86523.11 USD-S 77080.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		86,523	0.89				(1,951)		(1,951)		(1,951)			235		0003
EUR/L 72122.35 USD-S 64040.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		72,122	0.89				(1,690)		(1,690)		(1,690)			266		0003
EUR/S 2281426.00 USD-L 2000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028		2,281,426	0.88				61,998		61,998		61,998			14,915		0003
EUR/S 1330473.45 USD-L 1166815.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	04/16/2027		1,330,473	0.88				18,566		18,566		18,566			5,930		0003
EUR/S 16592350.00 USD-L 14500000.00EUR	CLO ReInv6m TIKEH 7A B1 XS2513943774	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/20/2027		16,592,350	0.87				307,447		307,447		307,447			94,840		0003
EUR/S 11449800.00 USD-L 10000000.00EUR	CLO ReInv6m TIKEH 7A C XS2513944152	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2024	10/20/2027		11,449,800	0.87				205,580		205,580		205,580			65,446		0003
EUR/S 1719150.00 USD-L 1500000.00EUR	CLO ReInv6m RRME 9A A2E XS2388492501	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		1,719,150	0.87				2,487		2,487		2,487			4,654		0003
EUR/S 15931063.74 USD-L 13220000.00EUR	CLO ReInv6m BECLO 12A D XS2404588456	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	07/22/2025	01/19/2027		15,931,064	0.83				(691,232)		(691,232)		(691,232)			59,404		0003
EUR/S 8268721.84 USD-L 6920000.00EUR	CLO ReInv6m DRYD 2013-29A XS1735593300	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	01/15/2027		8,268,722	0.84				(292,826)		(292,826)		(292,826)			30,527		0003
GBP/L 155003577.24 USD-S 116763083.56GBP	Patrizia London - 7200445	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	10/28/2025	12/01/2026		155,003,577	0.75				142,774		142,774		142,774			503,414		0003
EUR/S 3516330.00 USD-L 3000000.00EUR	CLO ReInv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	07/15/2026		3,516,330	0.85				(86,640)		(86,640)		(86,640)			3,564		0003
GBP/S 36385717.78 USD-L 27148455.72GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2025	12/01/2026		36,385,718	0.75				(379,203)		(379,203)		(379,203)			118,172		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 6247517.64 USD-L 5200000.00EUR	CLO Reinv6m LOGIC 1A D XS2434370677	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	02/06/2026	04/15/2027		6,247,518	0.83				(230,666)		(230,666)		(230,666)			27,796		0003
AUD/L 9563277.45 USD-S 13583429.14AUD	Hurstville - 1BAN0PDR5	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	03/16/2026	09/14/2026		9,563,277	1.42				173,961		173,961		173,961			21,819		0003
AUD/L 6273178.89 USD-S 8910259.21AUD	Project Perth - 1BAN0V91P	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	03/16/2026	09/14/2026		6,273,179	1.42				114,112		114,112		114,112			14,313		0003
EUR/S 787491.43 USD-L 665886.00EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	04/22/2026	12/28/2026		787,491	0.85				(20,600)		(20,600)		(20,600)			2,773		0003
AUD/L 19421.87 USD-S 29373.67AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	06/15/2028		19,422	1.51				(674)		(674)		(674)			136		0003
GBP/L 312759.72 USD-S 244494.43GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/21/2024	01/11/2027		312,760	0.78				(11,325)		(11,325)		(11,325)			1,143		0003
GBP/L 328586.38 USD-S 257896.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		328,586	0.78				(13,237)		(13,237)		(13,237)			1,201		0003
EUR/S 352879.14 USD-L 312393.01EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026		352,879	0.89				4,273		4,273		4,273			369		0003
EUR/S 331811.56 USD-L 290935.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2027		331,812	0.88				4,562		4,562		4,562			1,479		0003
EUR/S 111205.20 USD-L 97113.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	08/16/2027		111,205	0.87				1,675		1,675		1,675			591		0003
EUR/S 33295.84 USD-L 29253.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	02/16/2027		33,296	0.88				439		439		439			132		0003
GBP/L 320990.19 USD-S 248492.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		320,990	0.77				(8,598)		(8,598)		(8,598)			1,173		0003
SEK/L 70384.69 USD-S 678825.16SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	11/30/2027		70,385	9.64				(1,559)		(1,559)		(1,559)			419		0003
EUR/L 14292712.23 USD-S 12084816.29EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		14,292,712	0.85				(231,135)		(231,135)		(231,135)			133,827		0003
GBP/L 106752001.08 USD- S 81888894.83GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026		106,752,001	0.77				(1,846,759)		(1,846,759)		(1,846,759)			124,943		0003
EUR/S 91295.79 USD-L 73613.76EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2033		91,296	0.81				1,154		1,154		1,154			1,205		0003
GBP/S 2014519.10 USD-L 1569918.25GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		2,014,519	0.78				27,978		27,978		27,978			28,426		0003
GBP/S 14870767.70 USD-L 11747653.91GBP	60 Curzon July 2022 - 7200568	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2024	07/20/2026		14,870,768	0.79				708,642		708,642		708,642			17,405		0003
GBP/L 260010.33 USD-S 206334.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/19/2025	01/11/2027		260,010	0.79				(13,662)		(13,662)		(13,662)			950		0003
GBP/S 138046.85 USD-L 107155.69GBP	60 Curzon July 2022 - 7200568	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	07/20/2026		138,047	0.78				4,060		4,060		4,060			162		0003
GBP/L 168531.16 USD-S 130262.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/18/2025	01/11/2027		168,531	0.77				(4,243)		(4,243)		(4,243)			616		0003
EUR/S 3630080.00 USD-L 3200000.00EUR	CLO Reinv6m CORDA 23A B1 XS2441239964	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		3,630,080	0.88				70,811		70,811		70,811			16,455		0003
EUR/S 577250.00 USD-L 500000.00EUR	CLO Reinv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	04/15/2027		577,250	0.87				1,029		1,029		1,029			2,568		0003
EUR/S 2345910.00 USD-L 2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/21/2024	10/29/2027		2,345,910	0.90				99,541		99,541		99,541			13,535		0003
EUR/S 7328750.00 USD-L 6500000.00EUR	CLO Reinv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028		7,328,750	0.89				315,856		315,856		315,856			52,527		0003
EUR/S 25566556.00 USD-L 22700000.00EUR	CLO Reinv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/17/2028		25,566,556	0.89				1,126,860		1,126,860		1,126,860			182,998		0003
EUR/S 2255360.00 USD-L 2000000.00EUR	CLO Reinv6m CORDA 26A B2 XS2553242418	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/17/2028		2,255,360	0.89				96,703		96,703		96,703			16,143		0003

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EUR/S 20950296.00 USD-L 18600000.00EUR	CLO Reinv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		20,950,296	0.89				921,960		921,960		921,960			149,956		0003
EUR/S 8668660.00 USD-L 7700000.00EUR	CLO Reinv6m DRYD 2021-103A C XS2552866175	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	12/16/2024	07/19/2028		8,668,660	0.89				386,227		386,227		386,227			62,131		0003
EUR/S 1669800.00 USD-L 1500000.00EUR	CLO Reinv6m MILPK 1X B XS1823315624	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/05/2025	04/15/2027		1,669,800	0.90				65,830		65,830		65,830			7,429		0003
EUR/S 2229285.20 USD-L 2000000.00EUR	CLO Reinv6m PENTA 2021-2A C XS2393698803	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	11/04/2026		2,229,285	0.90				68,355		68,355		68,355			6,575		0003
EUR/L 5313564.95 USD-S 4581105.70EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2025	11/15/2027		5,313,565	0.86				(35,063)		(35,063)		(35,063)			31,188		0003
EUR/S 6065532.31 USD-L 5060000.00EUR	CLO Reinv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	04/15/2027		6,065,532	0.83				(210,673)		(210,673)		(210,673)			26,986		0003
EUR/S 3869183.50 USD-L 3250000.00EUR	CLO Reinv6m OTOPK 1A B XS2446379575	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	05/17/2027		3,869,184	0.84				(103,451)		(103,451)		(103,451)			18,142		0003
CAD/L 21862617.71 USD-S 29687183.00CAD	Tourmaline Oil Corp Tou	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/16/2026	09/14/2026		21,862,618	1.36				855,177		855,177		855,177			49,881		0003
EUR/L 31675942.49 USD-S 27155647.37EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	07/01/2026		31,675,942	0.86				650,490		650,490		650,490			8,289		0003
GBP/L 4034103.90 USD-S 3000000.00GBP	Heylo Flow 3 Draw	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2026	09/16/2026		4,034,104	0.74				55,546		55,546		55,546			9,324		0003
EUR/L 8886289.50 USD-S 7649489.45EUR	Irish RPL UPB	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/12/2026	09/16/2026		8,886,290	0.86				117,817		117,817		117,817			20,540		0003
EUR/L 87255.22 USD-S 74906.04EUR	Testa Home CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/26/2026	07/17/2026		87,255	0.86				1,613		1,613		1,613			94		0003
EUR/L 117892.24 USD-S 100841.46EUR	Cerberus Pan-European Logistics Pool B&C EUR 7410073	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2026	09/14/2026		117,892	0.86				2,309		2,309		2,309			269		0003
GBP/S 738835.44 USD-L 556142.60GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2028		738,835	0.75				(1,693)		(1,693)		(1,693)			5,174		0003
PLN/L 34505844.27 USD-S 129822028.00PLN	Group Mousquetaires CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/25/2026	12/29/2026		34,505,844	3.76				(38,288)		(38,288)		(38,288)			121,829		0003
EUR/L 64260590.16 USD-S 56184097.98EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	08/04/2026		64,260,590	0.87				(25,251)		(25,251)		(25,251)			99,495		0003
EUR/L 36470400.00 USD-S 29000000.00EUR	CLO Reinv6m RRME 7A B XS2368576463	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		36,470,400	0.80				3,243,076		3,243,076		3,243,076			75,759		0003
EUR/L 9105120.00 USD-S 7200000.00EUR	CLO Reinv6m ALBAC 1A B2R XS2368817099	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2021	07/20/2026		9,105,120	0.79				873,924		873,924		873,924			10,657		0003
GBP/L 506410.75 USD-S 367843.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		506,411	0.73				18,084		18,084		18,084			1,851		0003
EUR/L 4960800.00 USD-S 4000000.00EUR	CLO Reinv6m NEUBE 2022-3A C XS2440262736	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.81				321,096		321,096		321,096			22,487		0003
EUR/L 23279062.50 USD-S 18750000.00EUR	CLO Reinv6m RRME 11A BN XS2446267770	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027		23,279,063	0.81				1,354,031		1,354,031		1,354,031			130,241		0003
EUR/L 4279100.00 USD-S 3500000.00EUR	CLO Reinv6m LOGIC 1A C XS2434369828	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		4,279,100	0.82				223,785		223,785		223,785			19,038		0003
EUR/S 848136.77 USD-L 697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		848,137	0.82				(43,637)		(43,637)		(43,637)			3,100		0003
GBP/L 44450.66 USD-S 38402.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/14/2022	01/11/2027		44,451	0.86				(6,357)		(6,357)		(6,357)			162		0003
EUR/L 2579500.00 USD-S 2500000.00EUR	CLO Reinv6m BABSE 2020-1A BR XS2401844191	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		2,579,500	0.97				(285,655)		(285,655)		(285,655)			7,176		0003
EUR/L 733215.00 USD-S 700000.00EUR	CLO Reinv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		733,215	0.95				(70,700)		(70,700)		(70,700)			2,487		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1296750.00 USD-S 1250000.00EUR	CLO ReInv6m ALBAC 3A B1 XS2396622776	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/07/2022	12/15/2026		1,296,750	0.96				(138,591)		(138,591)		(138,591)			4,399		0003
EUR/L 2070100.00 USD-S 2000000.00EUR	Eqt France - 7200569	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		2,070,100	0.97				(214,551)		(214,551)		(214,551)			1,433		0003
EUR/S 1345912.03 USD-L 1191642.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	07/16/2026		1,345,912	0.89				16,467		16,467		16,467			1,409		0003
EUR/S 1556500.00 USD-L 1375000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	10/12/2027		1,556,500	0.88				44,708		44,708		44,708			8,822		0003
EUR/S 32092710.00 USD-L 28500000.00EUR	CLO ReInv6m CORDA 26A C XS2553242681	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		32,092,710	0.89				1,420,558		1,420,558		1,420,558			229,710		0003
EUR/S 4711402.00 USD-L 3950000.00EUR	CLO ReInv6m ANCHE 1X CE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	01/18/2028		4,711,402	0.84				(79,974)		(79,974)		(79,974)			29,361		0003
EUR/L 1204481.74 USD-S 1038447.49EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2025	11/15/2027		1,204,482	0.86				(7,948)		(7,948)		(7,948)			7,070		0003
EUR/S 6725260.76 USD-L 5630000.00EUR	CLO ReInv6m MDPKE 15A DR XS2472845242	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/04/2025	07/15/2027		6,725,261	0.84				(185,306)		(185,306)		(185,306)			34,310		0003
EUR/S 2473221.58 USD-L 2060000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2025	09/28/2026		2,473,222	0.83				(110,701)		(110,701)		(110,701)			6,141		0003
EUR/S 8851230.00 USD-L 7500000.00EUR	CLO ReInv6m BABSE 2020-1A BR XS2401844191	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/21/2026		8,851,230	0.85				(240,656)		(240,656)		(240,656)			24,624		0003
EUR/S 25375181.50 USD-L 21500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/21/2026		25,375,182	0.85				(691,535)		(691,535)		(691,535)			70,595		0003
EUR/S 4325004.00 USD-L 3600000.00EUR	CLO ReInv6m LOGIC 1A C XS2434369828	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/05/2026	04/15/2027		4,325,004	0.83				(159,492)		(159,492)		(159,492)			19,242		0003
EUR/L 866857.78 USD-S 748864.00EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/16/2026	09/14/2026		866,858	0.86				8,520		8,520		8,520			1,978		0003
EUR/L 119123267.37 USD-S 101192468.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/10/2026	07/15/2026		119,123,267	0.85				3,437,005		3,437,005		3,437,005			120,743		0003
EUR/L 7166764.79 USD-S 6058398.89EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	05/11/2026	08/12/2026		7,166,765	0.85				232,374		232,374		232,374			12,299		0003
EUR/L 14364109.89 USD-S 12238871.48EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2026	08/18/2026		14,364,110	0.85				352,012		352,012		352,012			26,315		0003
EUR/S 13152118.56 USD-L 11200000.00EUR	CLO ReInv6m PENTA 2021-10A C XS2401708685	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/21/2026	05/20/2027		13,152,119	0.85				(173,144)		(173,144)		(173,144)			61,957		0003
EUR/L 8140075.69 USD-S 6984332.15EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2026	09/17/2026		8,140,076	0.86				133,728		133,728		133,728			18,935		0003
EUR/S 7010461.88 USD-L 6150000.00EUR	CLO ReInv6m BECLO 10A CR XS2398805098	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2026	10/15/2026		7,010,462	0.88				48,249		48,249		48,249			18,978		0003
BRL/L 667232.82 USD-S 4115425.31BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2026		667,233	6.17				(110,063)		(110,063)		(110,063)			1,806		0003
BRL/L 595443.82 USD-S 4697992.20BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2030		595,444	7.89				(73,009)		(73,009)		(73,009)			5,799		0003
CHF/S 49325.02 USD-L 40000.00CHF	CHF 6 Year deal	BA1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2027		49,325	0.81				(903)		(903)		(903)			182		0003
EUR/L 9399000.00 USD-S 7500000.00EUR	CLO ReInv6m AVOCA 10A B2RR XS2305548039	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2021	07/15/2026		9,399,000	0.80				827,114		827,114		827,114			9,527		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 13050350.00 USD-S 10550000.00EUR	CLO Reinv6m HNLY 3A DR XS2414937255	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027		13,050,350	0.81				782,242		782,242		782,242			63,897		0003
EUR/L 7573876.38 USD-S 6750000.00EUR	CLO TERM AQUE 2019-3A DR XS2340857866	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028		7,573,876	0.89				(348,411)		(348,411)		(348,411)			52,481		0003
EUR/L 7542860.00 USD-S 6700000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		7,542,860	0.89				(293,277)		(293,277)		(293,277)			48,152		0003
EUR/L 8097.05 USD-S 7001.95EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		8,097	0.86				91		91		91			11		0003
GBP/L 184345.39 USD-S 149038.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		184,345	0.81				(13,079)		(13,079)		(13,079)			674		0003
GBP/L 104342.25 USD-S 84357.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		104,342	0.81				(7,403)		(7,403)		(7,403)			381		0003
BRL/S 703296.13 USD-L 4861956.45BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/16/2029		703,296	6.91				50,134		50,134		50,134			5,881		0003
BRL/S 637664.36 USD-L 4697992.20BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2030		637,664	7.37				36,620		36,620		36,620			6,211		0003
GBP/L 147665.32 USD-S 117115.69GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		147,665	0.79				(7,531)		(7,531)		(7,531)			540		0003
EUR/L 323805.73 USD-S 287942.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		323,806	0.89				(5,393)		(5,393)		(5,393)			339		0003
GBP/L 60609.90 USD-S 47641.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2026		60,610	0.79				(2,552)		(2,552)		(2,552)			140		0003
GBP/L 60570.00 USD-S 47610.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2026		60,570	0.79				(2,545)		(2,545)		(2,545)			165		0003
GBP/L 60542.97 USD-S 47585.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	11/16/2026		60,543	0.79				(2,534)		(2,534)		(2,534)			187		0003
GBP/L 60670.48 USD-S 47726.93GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2026		60,670	0.79				(2,624)		(2,624)		(2,624)			64		0003
GBP/L 54491.04 USD-S 40853.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		54,491	0.75				305		305		305			199		0003
SEK/S 217875.40 USD-L 1978830.21SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/09/2025	11/30/2027		217,875	9.08				(7,767)		(7,767)		(7,767)			1,298		0003
GBP/L 60270.09 USD-S 45167.79GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	01/11/2027		60,270	0.75				362		362		362			220		0003
SEK/L 101319595.71 USD-S 926486647.06SEK	Sunbeam March 2021 - 7200439	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2026	05/17/2027		101,319,596	9.14				3,933,411		3,933,411		3,933,411			475,083		0003
EUR/S 1135669.11 USD-L 972380.22EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	10/16/2026		1,135,669	0.86				(19,560)		(19,560)		(19,560)			3,089		0003
EUR/L 65536432.70 USD-S 56184097.98EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	07/01/2026		65,536,433	0.86				1,345,842		1,345,842		1,345,842			17,149		0003
GBP/S 1126839.69 USD-L 846484.14GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2027		1,126,840	0.75				(3,754)		(3,754)		(3,754)			5,517		0003
EUR/L 348038.75 USD-S 299058.89EUR	Coupon Hedge CLO MUSD	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2026	09/17/2026		348,039	0.86				5,219		5,219		5,219			810		0003
EUR/L 3638920.00 USD-S 2900000.00EUR	CLO Reinv6m HARVT 26A D XS2359406639	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2021	07/15/2026		3,638,920	0.80				324,450		324,450		324,450			3,688		0003
EUR/L 13796200.00 USD-S 11000000.00EUR	CLO Reinv6m CONTE 9A D XS2356405386	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		13,796,200	0.80				1,224,083		1,224,083		1,224,083			13,984		0003
EUR/L 5656050.00 USD-S 4500000.00EUR	CLO Reinv6m AQUE 2020-5A CR XS2389542239	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		5,656,050	0.80				487,185		487,185		487,185			15,666		0003
EUR/L 3387744.00 USD-S 2700000.00EUR	CLO Reinv6m ARBR 8A B2R XS2388929452	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		3,387,744	0.80				287,342		287,342		287,342			9,171		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 9979605.00 USD-S 8100000.00EUR	CLO ReInv6m BBAME 3A D XS2441622078	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,979,605	0.81				592,083		592,083		592,083			44,400		0003
EUR/L 4132995.00 USD-S 3721742.46EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/01/2022	07/07/2026		4,132,995	0.90				(118,644)		(118,644)		(118,644)			2,862		0003
EUR/L 4444400.00 USD-S 4000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		4,444,400	0.90				(200,271)		(200,271)		(200,271)			23,809		0003
EUR/L 2148200.00 USD-S 2000000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		2,148,200	0.93				(176,009)		(176,009)		(176,009)			12,343		0003
EUR/L 2086663.80 USD-S 2000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,086,664	0.96				(234,009)		(234,009)		(234,009)			11,927		0003
EUR/L 5166507.78 USD-S 4439419.63EUR	Coupon Hedge CLO MJSD	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2026	09/17/2026		5,166,508	0.86				77,469		77,469		77,469			12,018		0003
EUR/L 11592100.00 USD-S 9250000.00EUR	CLO ReInv6m AVOCA 10A DRR XS2305548971	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2021	07/15/2026		11,592,100	0.80				1,020,107		1,020,107		1,020,107			11,750		0003
EUR/L 597170.33 USD-S 495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		597,170	0.83				25,664		25,664		25,664			2,182		0003
GBP/L 128059.37 USD-S 102051.54GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027		128,059	0.80				(7,162)		(7,162)		(7,162)			468		0003
GBP/L 404326.02 USD-S 341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027		404,326	0.84				(47,793)		(47,793)		(47,793)			1,478		0003
EUR/L 518133.00 USD-S 462000.00EUR	CLO ReInv6m WILPK 1A C XS1699705643	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/20/2023	07/15/2027		518,133	0.89				(17,679)		(17,679)		(17,679)			2,643		0003
BRL/S 683607.89 USD-L 4444545.03BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/17/2028		683,608	6.50				61,513		61,513		61,513			4,586		0003
BRL/S 633688.95 USD-L 4249644.84BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/16/2028		633,689	6.71				51,385		51,385		51,385			4,804		0003
BRL/S 260433.18 USD-L 2111149.52BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2031		260,433	8.11				10,420		10,420		10,420			2,997		0003
GBP/L 91033.33 USD-S 74869.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2023	01/11/2027		91,033	0.82				(8,110)		(8,110)		(8,110)			333		0003
GBP/L 251794.35 USD-S 198771.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/17/2024	01/11/2027		251,794	0.79				(11,633)		(11,633)		(11,633)			920		0003
EUR/L 111054.66 USD-S 97113.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	08/16/2027		111,055	0.87				(1,819)		(1,819)		(1,819)			590		0003
EUR/L 329330.16 USD-S 290581.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/15/2027		329,330	0.88				(5,290)		(5,290)		(5,290)			1,216		0003
EUR/S 2036124.00 USD-L 1800000.00EUR	CLO ReInv6m ALME 5A B1R XS1852482089	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	10/15/2026		2,036,124	0.88				28,349		28,349		28,349			5,512		0003
GBP/L 60610.94 USD-S 47680.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	08/17/2026		60,611	0.79				(2,620)		(2,620)		(2,620)			110		0003
EUR/L 129555.92 USD-S 111206.80EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		129,556	0.86				(1,395)		(1,395)		(1,395)			907		0003
GBP/L 878983.52 USD-S 670928.57GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		878,984	0.76				(1,147)		(1,147)		(1,147)			11,598		0003
EUR/L 5230421.40 USD-S 5000000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026		5,230,421	0.96				(485,481)		(485,481)		(485,481)			7,498		0003
EUR/S 1588350.00 USD-L 1500000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026		1,588,350	0.94				127,530		127,530		127,530			2,880		0003
EUR/L 5843177.60 USD-S 5200000.00EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,843,178	0.89				(165,968)		(165,968)		(165,968)			25,997		0003
EUR/L 875357.43 USD-S 787419.24EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		875,357	0.90				(24,174)		(24,174)		(24,174)			606		0003
EUR/L 399988.43 USD-S 348012.73EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026		399,988	0.87				2,417		2,417		2,417			277		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 449093.51 USD- S 396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		449,094	0.88				(3,704)		(3,704)		(3,704)			311		0003
GBP/L 335375.55 USD- S 268827.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	01/11/2027		335,376	0.80				(20,788)		(20,788)		(20,788)			1,226		0003
EUR/L 957740.53 USD- S 851665.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		957,741	0.89				(15,950)		(15,950)		(15,950)			1,003		0003
EUR/L 180102.49 USD- S 159927.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		180,102	0.89				(2,670)		(2,670)		(2,670)			125		0003
GBP/L 85246.67 USD- S 67007.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2026		85,247	0.79				(3,581)		(3,581)		(3,581)			232		0003
GBP/L 85388.08 USD- S 67171.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2026		85,388	0.79				(3,693)		(3,693)		(3,693)			89		0003
GBP/L 85304.29 USD- S 67105.33GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	08/17/2026		85,304	0.79				(3,688)		(3,688)		(3,688)			155		0003
GBP/L 324061.68 USD- S 253371.13GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2024	01/11/2027		324,062	0.78				(11,788)		(11,788)		(11,788)			1,184		0003
EUR/L 441191.31 USD- S 393376.41EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		441,191	0.89				(8,376)		(8,376)		(8,376)			305		0003
GBP/L 398961.05 USD- S 317795.96GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		398,961	0.80				(22,131)		(22,131)		(22,131)			1,458		0003
EUR/L 483227.15 USD- S 434253.75EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		483,227	0.90				(13,057)		(13,057)		(13,057)			335		0003
EUR/L 15038142.38 USD- S 13239549.57EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		15,038,142	0.88				(318,445)		(318,445)		(318,445)			75,806		0003
EUR/L 131776.61 USD- S 109749.82EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/17/2030		131,777	0.83				(1,084)		(1,084)		(1,084)			1,312		0003
EUR/L 136832.23 USD- S 112350.96EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/16/2031		136,832	0.82				(966)		(966)		(966)			1,524		0003
GBP/L 2539213.38 USD- S 1983605.48GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		2,539,213	0.78				(89,551)		(89,551)		(89,551)			12,432		0003
GBP/L 1360568.01 USD- S 1055194.67GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		1,360,568	0.78				(34,447)		(34,447)		(34,447)			11,707		0003
GBP/L 985507.05 USD- S 759601.55GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		985,507	0.77				(17,014)		(17,014)		(17,014)			9,814		0003
GBP/L 978225.26 USD- S 750979.01GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		978,225	0.77				(10,840)		(10,840)		(10,840)			10,898		0003
GBP/L 2060831.69 USD- S 1569918.25GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2034		2,060,832	0.76				5,791		5,791		5,791			29,080		0003
AUD/L 790680.00 USD- S 1200000.00AUD	Sapphire 2024-1 B 50208082	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026		790,680	1.52				(39,729)		(39,729)		(39,729)			774		0003
GBP/L 449929.11 USD- S 351864.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/20/2024	01/11/2027		449,929	0.78				(16,474)		(16,474)		(16,474)			1,644		0003
GBP/L 342255.52 USD- S 263862.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		342,256	0.77				(7,719)		(7,719)		(7,719)			1,251		0003
EUR/L 27355.24 USD- S 24450.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		27,355	0.89				(599)		(599)		(599)			29		0003
EUR/S 54616.41 USD- L 48816.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		54,616	0.89				1,195		1,195		1,195			57		0003
EUR/S 351163.19 USD- L 309804.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		351,163	0.88				4,434		4,434		4,434			955		0003
EUR/S 330390.78 USD- L 290581.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		330,391	0.88				4,529		4,529		4,529			1,220		0003
EUR/S 334087.30 USD- L 292034.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2027		334,087	0.87				4,887		4,887		4,887			1,707		0003
EUR/S 53135.85 USD- L 47039.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026		53,136	0.89				643		643		643			56		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 46074.04 USD- L 40522.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		46,074	0.88				632		632		632			170		0003
EUR/S 1415.10 USD- L 1239.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	07/27/2026		1,415	0.88				2		2		2			2		0003
EUR/S 793425.00 USD- L 750000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026		793,425	0.95				63,542		63,542		63,542			804		0003
EUR/L 6312913.60 USD- S 5600000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		6,312,914	0.89				(278,848)		(278,848)		(278,848)			46,054		0003
GBP/L 795218.18 USD- S 659406.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027		795,218	0.83				(77,851)		(77,851)		(77,851)			2,906		0003
GBP/L 439540.03 USD- S 353868.47GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/17/2023	01/11/2027		439,540	0.81				(29,253)		(29,253)		(29,253)			1,606		0003
GBP/L 259449.08 USD- S 209757.52GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		259,449	0.81				(18,408)		(18,408)		(18,408)			948		0003
EUR/S 6163057.60 USD- L 5600000.00EUR	CLO ReInv6m CORDA 9A DR XS2378719954	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2023	08/20/2026		6,163,058	0.91				244,744		244,744		244,744			11,519		0003
EUR/L 89366.29 USD- S 79428.94EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		89,366	0.89				(1,409)		(1,409)		(1,409)			62		0003
EUR/L 67426.30 USD- S 59928.63EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		67,426	0.89				(1,063)		(1,063)		(1,063)			47		0003
GBP/L 85148.36 USD- S 66972.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	11/16/2026		85,148	0.79				(3,626)		(3,626)		(3,626)			263		0003
GBP/L 85067.35 USD- S 66903.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/15/2027		85,067	0.79				(3,604)		(3,604)		(3,604)			314		0003
EUR/L 75055.78 USD- S 65425.19EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		75,056	0.87				(803)		(803)		(803)			367		0003
EUR/L 1098502.41 USD- S 979450.23EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		1,098,502	0.89				(20,856)		(20,856)		(20,856)			761		0003
EUR/S 2279380.00 USD- L 2000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,279,380	0.88				51,155		51,155		51,155			13,029		0003
EUR/S 2849407.50 USD- L 2500000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		2,849,408	0.88				66,732		66,732		66,732			16,725		0003
EUR/S 14791224.78 USD- L 13239549.57EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		14,791,225	0.90				339,503		339,503		339,503			10,242		0003
EUR/S 25165383.90 USD- L 22525406.28EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		25,165,384	0.90				577,621		577,621		577,621			17,425		0003
EUR/S 442811.24 USD- L 396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		442,811	0.90				10,164		10,164		10,164			307		0003
EUR/L 529598.22 USD- S 470795.82EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		529,598	0.89				(16,273)		(16,273)		(16,273)			2,670		0003
EUR/L 4212600.78 USD- S 3779473.16EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026		4,212,601	0.90				(106,744)		(106,744)		(106,744)			2,917		0003
EUR/L 631109.87 USD- S 564095.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		631,110	0.89				(13,808)		(13,808)		(13,808)			661		0003
EUR/L 608814.74 USD- S 538631.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		608,815	0.88				(13,769)		(13,769)		(13,769)			2,713		0003
EUR/S 135687.77 USD- L 120120.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026		135,688	0.89				1,643		1,643		1,643			142		0003
GBP/L 509690.01 USD- S 388598.72GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/18/2024	01/11/2027		509,690	0.76				(5,729)		(5,729)		(5,729)			1,863		0003
GBP/L 627769.13 USD- S 478624.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/18/2024	01/11/2027		627,769	0.76				(7,056)		(7,056)		(7,056)			2,294		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 528247.38 USD- S 405372.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	01/11/2027		528,247	0.77				(9,420)		(9,420)		(9,420)			1,931		0003
EUR/S 1910663.32 USD- L 1700000.00EUR	CLO ReInv6m DRYD 2017-62A C XS1826187723	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	05/10/2027		1,910,663	0.89				56,036		56,036		56,036			8,861		0003
EUR/L 658864.86 USD- S 585605.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		658,865	0.89				(16,096)		(16,096)		(16,096)			2,432		0003
EUR/L 2548137.90 USD- S 2236974.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		2,548,138	0.88				(57,958)		(57,958)		(57,958)			14,488		0003
EUR/S 2765925.00 USD- L 2500000.00EUR	CLO ReInv6m CORDA 6A CR XS1803165668	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/21/2024	04/15/2027		2,765,925	0.90				126,792		126,792		126,792			12,306		0003
EUR/L 885815.38 USD- S 799429.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		885,815	0.90				(46,357)		(46,357)		(46,357)			5,357		0003
GBP/L 207516.70 USD- S 170171.17GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		207,517	0.82				(18,190)		(18,190)		(18,190)			758		0003
EUR/S 33176000.00 USD- L 29000000.00EUR	CLO ReInv6m RRME 7A B XS2368576463	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	09/01/2026		33,176,000	0.87				45,416		45,416		45,416			68,916		0003
EUR/S 29744000.00 USD- L 26000000.00EUR	CLO ReInv6m RRME 7A C XS2368577354	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	09/01/2026		29,744,000	0.87				40,718		40,718		40,718			61,786		0003
GBP/L 265189.65 USD- S 200557.69GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2025	01/11/2027		265,190	0.76				(821)		(821)		(821)			969		0003
GBP/L 418483.96 USD- S 327142.50GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	01/11/2027		418,484	0.78				(15,153)		(15,153)		(15,153)			1,529		0003
GBP/L 457022.23 USD- S 358702.01GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		457,022	0.78				(18,410)		(18,410)		(18,410)			1,670		0003
GBP/L 189759.55 USD- S 155609.67GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		189,760	0.82				(16,634)		(16,634)		(16,634)			694		0003
GBP/L 237192.00 USD- S 183332.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		237,192	0.77				(5,971)		(5,971)		(5,971)			867		0003
GBP/L 76691.07 USD- S 57496.93GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		76,691	0.75				430		430		430			280		0003
EUR/L 434879.31 USD- S 356080.77EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2025	12/16/2027		434,879	0.82				18,546		18,546		18,546			2,630		0003
GBP/L 15214023.06 USD- S 11224250.85GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/13/2025	08/26/2026		15,214,023	0.74				328,933		328,933		328,933			30,061		0003
GBP/L 65989.47 USD- S 48680.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/15/2025	01/11/2027		65,989	0.74				1,422		1,422		1,422			241		0003
GBP/S 15182875.76 USD- L 11224250.85GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2026	08/26/2026		15,182,876	0.74				(297,786)		(297,786)		(297,786)			30,000		0003
EUR/L 231773.91 USD- S 200218.70EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	03/31/2026	07/07/2026		231,774	0.86				2,955		2,955		2,955			160		0003
GBP/L 20693426.74 USD- S 15244675.00GBP	Project Jaguar - AAIA	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/17/2026	07/20/2026		20,693,427	0.74				476,366		476,366		476,366			24,220		0003
EUR/S 5881504.69 USD- L 4979262.35EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2026	07/07/2026		5,881,505	0.85				(190,989)		(190,989)		(190,989)			4,072		0003
EUR/S 77087992.14 USD- L 65272937.69EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	07/07/2026		77,087,992	0.85				(2,491,265)		(2,491,265)		(2,491,265)			53,378		0003
EUR/S 2647991.52 USD- L 2236974.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/22/2026	10/15/2027		2,647,992	0.84				(39,328)		(39,328)		(39,328)			15,056		0003
GBP/L 1867200.90 USD- S 1390000.00GBP	Heylo Flow hedging IO CCS 11 - 50095149	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/15/2026	09/16/2026		1,867,201	0.74				23,802		23,802		23,802			4,316		0003
GBP/L 12694373.53 USD- S 9450070.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/15/2026	09/16/2026		12,694,374	0.74				161,822		161,822		161,822			29,341		0003
PLN/L 2228368.17 USD- S 8385928.80PLN	Ares Polish Retail (aka Project Oak)	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/25/2026	07/31/2026		2,228,368	3.76				(1,656)		(1,656)		(1,656)			3,247		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 291769.95 USD- S 232411.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		291,770	0.80				(16,185)		(16,185)		(16,185)			1,066		0003
EUR/L 53189661.13 USD- S 47155000.00EUR	Project Physicus - 7200542	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2027		53,189,661	0.89				(1,199,110)		(1,199,110)		(1,199,110)			215,653		0003
EUR/L 1151747.29 USD- S 1029448.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2026		1,151,747	0.89				(25,199)		(25,199)		(25,199)			1,206		0003
GBP/L 297343.86 USD- S 232443.35GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2024	01/11/2027		297,344	0.78				(10,767)		(10,767)		(10,767)			1,087		0003
EUR/S 53165.35 USD- L 47363.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		53,165	0.89				1,199		1,199		1,199			145		0003
GBP/L 464719.81 USD- S 359759.59GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		464,720	0.77				(12,448)		(12,448)		(12,448)			1,698		0003
EUR/S 976064.60 USD- L 829000.00EUR	CLO ReInv6m SNDPE 3A CE XS2113704832	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2024	01/16/2029		976,065	0.85				8,500		8,500		8,500			7,794		0003
GBP/S 971682.30 USD- L 759601.55GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		971,682	0.78				28,851		28,851		28,851			9,677		0003
EUR/L 45768.48 USD- S 40853.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		45,768	0.89				(1,124)		(1,124)		(1,124)			124		0003
EUR/L 16832.57 USD- S 14939.70EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	02/16/2027		16,833	0.89				(411)		(411)		(411)			67		0003
EUR/S 1871.65 USD- L 1709.58EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026		1,872	0.91				84		84		84			3		0003
GBP/L 181961.77 USD- S 144808.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		181,962	0.80				(10,105)		(10,105)		(10,105)			665		0003
GBP/S 169855.75 USD- L 137535.02GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		169,856	0.81				12,539		12,539		12,539			199		0003
GBP/S 1132000.39 USD- L 916599.51GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		1,132,000	0.81				83,568		83,568		83,568			1,325		0003
EUR/S 987360.00 USD- L 880000.00EUR	CLO ReInv6m MILPK 1A CE XS1823316788	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/05/2025	01/18/2028		987,360	0.89				40,679		40,679		40,679			6,153		0003
GBP/L 188954.11 USD- S 142902.26GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/17/2025	01/11/2027		188,954	0.76				(585)		(585)		(585)			691		0003
GBP/L 126772.42 USD- S 93977.47GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/18/2025	01/11/2027		126,772	0.74				2,125		2,125		2,125			463		0003
GBP/L 375333.66 USD- S 288028.04GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2024	01/11/2027		375,334	0.77				(6,693)		(6,693)		(6,693)			1,372		0003
EUR/L 14148.11 USD- S 12577.22EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2027		14,148	0.89				(424)		(424)		(424)			69		0003
EUR/S 37682.67 USD- L 32925.00EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2028		37,683	0.87				1,037		1,037		1,037			264		0003
EUR/S 135068.32 USD- L 112350.96EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/16/2031		135,068	0.83				2,419		2,419		2,419			1,505		0003
EUR/S 132034.56 USD- L 108118.70EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2032		132,035	0.82				2,037		2,037		2,037			1,612		0003
EUR/S 57591.30 USD- L 45711.01EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2034		57,591	0.79				515		515		515			813		0003
GBP/S 962079.21 USD- L 750979.01GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		962,079	0.78				24,140		24,140		24,140			10,718		0003
EUR/L 50426.00 USD- S 44819.12EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		50,426	0.89				(1,232)		(1,232)		(1,232)			186		0003
GBP/S 10198542.88 USD- L 8257929.46GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		10,198,543	0.81				752,892		752,892		752,892			11,936		0003
EUR/S 286537.15 USD- L 250000.00EUR	CLO ReInv6m CORDA 3A B1RR XS1823355927	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/10/2025	10/05/2026		286,537	0.87				270		270		270			739		0003
GBP/L 188424.23 USD- S 142501.52GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/17/2025	01/11/2027		188,424	0.76				(583)		(583)		(583)			689		0003

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GBP/L 709133.65 USD- S 533127.07GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/02/2025	01/11/2027		709,134	0.75				2,019		2,019		2,019			2,592		0003
GBP/L 131653.54 USD- S 98703.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		131,654	0.75				738		738		738			481		0003
GBP/L 72287.02 USD- S 53894.14GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	01/11/2027		72,287	0.75				804		804		804			264		0003
GBP/L 683683.05 USD- S 500000.00GBP	7410018 - Corus Hotel CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	01/26/2026	11/15/2027		683,683	0.73				20,546		20,546		20,546			4,013		0003
EUR/L 17707401.33 USD- S 15042029.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/10/2026	07/15/2026		17,707,401	0.85				510,903		510,903		510,903			17,948		0003
EUR/L 6939195.26 USD- S 5848798.00EUR	Coupon Hedge RML	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	07/20/2026		6,939,195	0.84				251,260		251,260		251,260			8,122		0003
GBP/L 1647655.08 USD- S 1214074.75GBP	Coupon Hedge RML	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2026	07/20/2026		1,647,655	0.74				37,583		37,583		37,583			1,928		0003
EUR/L 524219.97 USD- S 429233.23EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2025	12/16/2027		524,220	0.82				22,356		22,356		22,356			3,170		0003
GBP/L 128036.76 USD- S 95458.78GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	01/11/2027		128,037	0.75				1,425		1,425		1,425			468		0003
EUR/L 1023456.95 USD- S 865947.87EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	07/07/2026		1,023,457	0.85				33,814		33,814		33,814			709		0003
EUR/L 369950.21 USD- S 314246.02EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/24/2025	07/07/2026		369,950	0.85				10,816		10,816		10,816			256		0003
GBP/L 84824.56 USD- S 63569.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	01/11/2027		84,825	0.75				509		509		509			310		0003
EUR/L 232467.75 USD- S 193294.64EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	01/27/2026	07/07/2026		232,468	0.83				11,562		11,562		11,562			161		0003
GBP/S 47793526.01 USD- L 35032179.00GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/02/2026	01/11/2027		47,793,526	0.73				(1,328,502)		(1,328,502)		(1,328,502)			174,667		0003
EUR/S 6247517.64 USD- L 5200000.00EUR	CLO ReInv6m LOGIC 1A D XS2434370677	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/06/2026	04/15/2027		6,247,518	0.83				(230,666)		(230,666)		(230,666)			27,796		0003
EUR/L 294504.71 USD- S 254408.92EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	03/31/2026	07/07/2026		294,505	0.86				3,755		3,755		3,755			204		0003
SEK/L 52663679.58 USD- S 481899000.01SEK	Sunbeam Upsize - Project Lindy	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	05/12/2026	05/17/2027		52,663,680	9.15				2,009,625		2,009,625		2,009,625			246,938		0003
EUR/L 226418.47 USD- S 192918.78EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2026	08/18/2026		226,418	0.85				5,549		5,549		5,549			415		0003
GBP/S 180149.17 USD- L 134102.84GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	09/16/2026		180,149	0.74				(2,304)		(2,304)		(2,304)			416		0003
EUR/S 1771148.21 USD- L 1491744.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/15/2027		1,771,148	0.84				(27,059)		(27,059)		(27,059)			10,701		0003
PLN/L 26588357.16 USD- S 96675479.34PLN	Ares Polish Retail (aka Project Oak)	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2026	07/31/2026		26,588,357	3.64				879,981		879,981		879,981			38,743		0003
GBP/L 18657084.83 USD- S 13888890.00GBP	Heylo Flow hedging CCS unwind- 50095149	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/15/2026	09/16/2026		18,657,085	0.74				237,832		237,832		237,832			43,124		0003
GBP/L 1867200.90 USD- S 1390000.00GBP	Heylo Flow hedging IO CCS 12- 50095149	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/15/2026	09/16/2026		1,867,201	0.74				23,802		23,802		23,802			4,316		0003
EUR/L 623848.60 USD- S 529945.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/10/2026	07/15/2026		623,849	0.85				18,000		18,000		18,000			632		0003
GBP/L 139038.85 USD- S 103257.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	01/11/2027		139,039	0.74				2,083		2,083		2,083			508		0003
GBP/S 1485068.71 USD- L 1107194.35GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/28/2025	07/20/2026		1,485,069	0.75				(16,739)		(16,739)		(16,739)			1,738		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 2500371.30 USD-L 2100000.00EUR	CLO ReInv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	10/15/2026		2,500,371	0.84				(90,080)		(90,080)		(90,080)			6,769		0003
GBP/L 49655.93 USD-S 36631.11GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/15/2025	01/11/2027		49,656	0.74				1,070		1,070		1,070			181		0003
GBP/S 33958558.66 USD-L 24891285.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/02/2026	01/11/2027		33,958,559	0.73				(943,936)		(943,936)		(943,936)			124,105		0003
GBP/L 10170946.00 USD-S 7450914.98GBP	Ares UK Industrial Platform - 7200418	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/12/2026	02/12/2027		10,170,946	0.73				287,770		287,770		287,770			40,105		0003
EUR/L 416538.75 USD-S 355000.00EUR	CLO ReInv6m AVOCA 26A B1 XS2437855021	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/09/2026	07/17/2026		416,539	0.85				10,658		10,658		10,658			449		0003
EUR/L 131338.72 USD-S 111975.00EUR	Saint James Albany Paris- 50229626	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/09/2026	07/15/2026		131,339	0.85				3,326		3,326		3,326			133		0003
GBP/L 157373.06 USD-S 116393.75GBP	Project Madonna 50234178	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	07/23/2026		157,373	0.74				3,016		3,016		3,016			198		0003
EUR/L 2209551.50 USD-S 1882637.84EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2026	08/18/2026		2,209,552	0.85				54,148		54,148		54,148			4,048		0003
GBP/L 346397.51 USD-S 259433.47GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/15/2026	08/18/2026		346,398	0.75				2,349		2,349		2,349			635		0003
EUR/S 380342.46 USD-L 324121.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	05/22/2026	02/16/2027		380,342	0.85				(6,245)		(6,245)		(6,245)			1,513		0003
PLN/L 39882535.74 USD-S 145013219.02PLN	Ares Polish Retail (aka Project Oak)	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2026	07/31/2026		39,882,536	3.64				1,319,971		1,319,971		1,319,971			58,115		0003
EUR/L 48717493.88 USD-S 41936958.66EUR	Irish RPL EPF	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/12/2026	09/16/2026		48,717,494	0.86				645,913		645,913		645,913			112,604		0003
EUR/L 119504.27 USD-S 104079.48EUR	Testa Home CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/18/2026	07/17/2026		119,504	0.87				507		507		507			129		0003
EUR/L 6983200.00 USD-S 5600000.00EUR	CLO ReInv6m CORDA 9A DR XS2378719954	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/19/2021	08/20/2026		6,983,200	0.80				571,127		571,127		571,127			13,052		0003
EUR/L 4391520.00 USD-S 3500000.00EUR	CLO ReInv6m ARBR 8A DR XS2388929882	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,391,520	0.80				372,481		372,481		372,481			11,889		0003
PLN/L 33299193.36 USD-S 119006322.20PLN	Ares Polish VAT	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2026	07/07/2026		33,299,193	3.57				1,652,074		1,652,074		1,652,074			23,057		0003
GBP/S 16725924.31 USD-L 12354590.86GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/27/2026	07/20/2026		16,725,924	0.74				(341,612)		(341,612)		(341,612)			19,576		0003
GBP/S 127772.65 USD-L 95170.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	11/16/2026		127,773	0.74				(1,551)		(1,551)		(1,551)			394		0003
EUR/S 1139731.24 USD-L 972365.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	05/22/2026	01/15/2027		1,139,731	0.85				(18,996)		(18,996)		(18,996)			4,208		0003
EUR/S 92779.59 USD-L 78281.80EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2028		92,780	0.84				(550)		(550)		(550)			650		0003
EUR/S 78436.34 USD-L 65282.01EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2029		78,436	0.83				(329)		(329)		(329)			675		0003
GBP/L 5209052.48 USD-S 3879706.10GBP	WOLAND FINANCE NO 1 12/1/50 50083105	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/15/2026	09/16/2026		5,209,052	0.74				63,840		63,840		63,840			12,040		0003
EUR/L 117026454.58 USD-S 100737415.90EUR	35 RUE DE LA GARE - 7200419	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	06/17/2026	07/22/2026		117,026,455	0.86				1,826,321		1,826,321		1,826,321			143,653		0003
PLN/S 29396014.89 USD-L 109106983.76PLN	Ares Polish Retail (aka Project Oak)	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	07/31/2026		29,396,015	3.71				(381,797)		(381,797)		(381,797)			42,834		0003
EUR/L 469529.23 USD-S 409834.03EUR	Saint James Albany Paris- 50229626	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2026	07/15/2026		469,529	0.87				995		995		995			476		0003
EUR/L 4387867.40 USD-S 3500000.00EUR	CLO ReInv6m PRVD 3A DR XS2356226618	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		4,387,867	0.80				387,651		387,651		387,651			4,448		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 6271000.00 USD-S 5000000.00EUR	CLO Reinv6m CONTE 9A C XS2356404736	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		6,271,000	0.80				556,401		556,401		556,401			6,356		0003
EUR/L 41533800.00 USD-S 33000000.00EUR	CLO Reinv6m RRME 8A B XS2379454254	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026		41,533,800	0.79				3,638,587		3,638,587		3,638,587			112,439		0003
EUR/L 33352900.00 USD-S 26500000.00EUR	CLO Reinv6m RRME 8A C XS2379454841	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026		33,352,900	0.79				2,921,895		2,921,895		2,921,895			90,292		0003
EUR/L 2504200.00 USD-S 2000000.00EUR	CLO Reinv6m CGMSE 2021-2A B XS2391834418	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026		2,504,200	0.80				207,664		207,664		207,664			6,779		0003
EUR/L 17972750.00 USD-S 14500000.00EUR	CLO Reinv6m DERPK 1A DR XS2393984641	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		17,972,750	0.81				1,324,888		1,324,888		1,324,888			48,655		0003
EUR/L 9586750.00 USD-S 7750000.00EUR	CLO Reinv6m RRME 10A CN XS2395275741	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,586,750	0.81				673,157		673,157		673,157			29,792		0003
EUR/S 11000155.63 USD-L 9650000.00EUR	CLO Reinv6m BECLO 10A DR XS2398805254	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2026	10/15/2026		11,000,156	0.88				75,708		75,708		75,708			29,779		0003
EUR/S 31016257.13 USD-L 27155647.37EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	07/01/2026		31,016,257	0.88				9,195		9,195		9,195			8,116		0003
BRL/L 645680.98 USD-S 4444545.03BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/17/2028		645,681	6.88				(96,799)		(96,799)		(96,799)			4,331		0003
GBP/L 82967.54 USD-S 61791.57GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		82,968	0.74				980		980		980			303		0003
GBP/L 85032.13 USD-S 66054.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027		85,032	0.78				(2,536)		(2,536)		(2,536)			311		0003
GBP/L 374214.64 USD-S 341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/14/2022	01/11/2027		374,215	0.91				(77,285)		(77,285)		(77,285)			1,368		0003
GBP/L 265511.60 USD-S 219240.82GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2023	01/11/2027		265,512	0.83				(24,791)		(24,791)		(24,791)			970		0003
EUR/L 2349165.00 USD-S 2100000.00EUR	CLO Reinv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2023	10/15/2026		2,349,165	0.89				(59,096)		(59,096)		(59,096)			6,360		0003
EUR/L 282275.00 USD-S 250000.00EUR	CLO Reinv6m CORDA 3A B1RR XS1823355927	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2023	10/05/2026		282,275	0.89				(4,330)		(4,330)		(4,330)			728		0003
BRL/S 693556.46 USD-L 4115425.31BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2026		693,556	5.93				84,031		84,031		84,031			1,878		0003
BRL/S 555620.07 USD-L 3967460.69BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2029		555,620	7.14				35,870		35,870		35,870			5,044		0003
EUR/L 958904.30 USD-S 829000.00EUR	CLO Reinv6m SNDPE 3A CE XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2023	01/16/2029		958,904	0.86				(24,011)		(24,011)		(24,011)			7,657		0003
GBP/L 238293.14 USD-S 191008.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	01/11/2027		238,293	0.80				(14,770)		(14,770)		(14,770)			871		0003
GBP/L 277596.82 USD-S 218193.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	01/11/2027		277,597	0.79				(11,594)		(11,594)		(11,594)			1,015		0003
EUR/L 326940.91 USD-S 289597.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2026		326,941	0.89				(5,214)		(5,214)		(5,214)			889		0003
GBP/L 60713.43 USD-S 47726.93GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2026		60,713	0.79				(2,581)		(2,581)		(2,581)			64		0003
GBP/L 60567.02 USD-S 47641.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2026		60,567	0.79				(2,594)		(2,594)		(2,594)			140		0003
EUR/L 57040.99 USD-S 48351.27EUR	Testa Home CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/21/2026	07/17/2026		57,041	0.85				1,760		1,760		1,760			62		0003
EUR/L 9912640.00 USD-S 8000000.00EUR	CLO Reinv6m OCPE 2022-5A C XS2423746655	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		9,912,640	0.81				636,658		636,658		636,658			44,482		0003
EUR/L 9257250.00 USD-S 7500000.00EUR	CLO Reinv6m SCULE 9A D XS2437462562	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2022	04/12/2027		9,257,250	0.81				566,039		566,039		566,039			40,972		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 55479691.49 USD-S 49920090.96EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		55,479,691	0.90				(1,547,990)		(1,547,990)		(1,547,990)			38,415		0003
GBP/L 194091.56 USD-S 158154.92GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		194,092	0.81				(15,378)		(15,378)		(15,378)			709		0003
EUR/L 1656800.00 USD-S 1600000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		1,656,800	0.97				(200,534)		(200,534)		(200,534)			9,725		0003
EUR/L 3140735.25 USD-S 3000000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026		3,140,735	0.96				(290,849)		(290,849)		(290,849)			5,695		0003
EUR/L 1570473.68 USD-S 1500000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026		1,570,474	0.96				(143,436)		(143,436)		(143,436)			1,592		0003
EUR/L 1788160.00 USD-S 1600000.00EUR	CLO PALMP 1A ONE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		1,788,160	0.89				(54,092)		(54,092)		(54,092)			6,668		0003
EUR/L 2809220.00 USD-S 2500000.00EUR	CLO ReInv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		2,809,220	0.89				(79,792)		(79,792)		(79,792)			12,499		0003
GBP/L 5320733.20 USD-S 4315606.80GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		5,320,733	0.81				(402,329)		(402,329)		(402,329)			3,684		0003
GBP/L 540343.76 USD-S 428062.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027		540,344	0.79				(26,917)		(26,917)		(26,917)			1,975		0003
GBP/S 3553622.14 USD-L 2797246.65GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		3,553,622	0.79				155,969		155,969		155,969			2,461		0003
EUR/L 447756.18 USD-S 404294.52EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		447,756	0.90				(14,100)		(14,100)		(14,100)			310		0003
GBP/L 249835.35 USD-S 205473.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	01/11/2027		249,835	0.82				(22,258)		(22,258)		(22,258)			913		0003
EUR/L 560400.05 USD-S 491191.21EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		560,400	0.88				(737)		(737)		(737)			388		0003
EUR/L 515049.98 USD-S 456200.16EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		515,050	0.89				(6,109)		(6,109)		(6,109)			357		0003
GBP/L 834550.03 USD-S 654446.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	01/11/2027		834,550	0.78				(32,884)		(32,884)		(32,884)			3,050		0003
EUR/L 3146000.00 USD-S 2500000.00EUR	CLO ReInv6m ANCHE 5A D XS2390691421	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027		3,146,000	0.79				260,540		260,540		260,540			11,615		0003
EUR/L 4462200.00 USD-S 3600000.00EUR	CLO ReInv6m DERPK 1A CR XS2393984484	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		4,462,200	0.81				328,938		328,938		328,938			12,080		0003
EUR/L 13659800.00 USD-S 11000000.00EUR	CLO ReInv6m RRME 11A A2B2N XS2446267341	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027		13,659,800	0.81				796,980		796,980		796,980			76,423		0003
EUR/L 9292125.00 USD-S 7500000.00EUR	CLO ReInv6m SNDPE 8A D XS2444282581	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.81				512,418		512,418		512,418			53,390		0003
EUR/L 1226500.00 USD-S 1000000.00EUR	CLO ReInv6m CRNCL 2022-15A C XS2440777733	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		1,226,500	0.82				67,718		67,718		67,718			5,457		0003
EUR/L 840461.96 USD-S 697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2022	01/11/2027		840,462	0.83				36,120		36,120		36,120			3,072		0003
GBP/L 944281.27 USD-S 697710.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		944,281	0.74				18,380		18,380		18,380			3,451		0003
GBP/L 216566.48 USD-S 175964.97GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		216,566	0.81				(16,505)		(16,505)		(16,505)			791		0003
EUR/L 1719840.00 USD-S 1600000.00EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		1,719,840	0.93				(140,089)		(140,089)		(140,089)			9,963		0003
EUR/L 2588750.00 USD-S 2500000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		2,588,750	0.97				(313,335)		(313,335)		(313,335)			15,195		0003
EUR/L 516470.00 USD-S 500000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	07/27/2026		516,470	0.97				(55,039)		(55,039)		(55,039)			702		0003
EUR/L 2506054.54 USD-S 2242151.11EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		2,506,055	0.89				(55,343)		(55,343)		(55,343)			1,735		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1487460.00 USD-S 1300000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028		1,487,460	0.87				(36,066)		(36,066)		(36,066)			9,724		0003
GBP/L 702751.46 USD-S 572413.02GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		702,751	0.81				(55,392)		(55,392)		(55,392)			2,568		0003
EUR/L 4733638.05 USD-S 4315606.80EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		4,733,638	0.91				(196,378)		(196,378)		(196,378)			3,278		0003
EUR/L 298344.72 USD-S 264127.06EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		298,345	0.89				(3,392)		(3,392)		(3,392)			207		0003
EUR/L 1960610.00 USD-S 1700000.00EUR	CLO ReInv6m DRYD 2017-62A C XS1826187723 Coupon Hedge: Portman Square 2023-1 A	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/12/2023	05/10/2027		1,960,610	0.87				(7,770)		(7,770)		(7,770)			9,092		0003
EUR/S 4526.51 USD-L 4053.12EUR	JPMorgan Chase & Co XS2651000585	D1	Currency	8I5DZWZKVSZI1NUHU748	05/08/2024	07/27/2026		4,527	0.90				109		109		109			6		0003
GBP/L 324726.33 USD-S 254867.22GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		324,726	0.78				(13,081)		(13,081)		(13,081)			1,187		0003
GBP/L 356866.75 USD-S 275126.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		356,867	0.77				(8,048)		(8,048)		(8,048)			1,304		0003
GBP/L 362148.15 USD-S 276109.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/18/2024	01/11/2027		362,148	0.76				(4,071)		(4,071)		(4,071)			1,324		0003
EUR/L 3246385.88 USD-S 2748612.21EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		3,246,386	0.85				(56,402)		(56,402)		(56,402)			30,397		0003
GBP/L 16013509.62 USD-S 12283878.45GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026		16,013,510	0.77				(277,026)		(277,026)		(277,026)			18,742		0003
GBP/L 232355.28 USD-S 178307.58GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	01/11/2027		232,355	0.77				(4,143)		(4,143)		(4,143)			849		0003
EUR/S 49804.15 USD-L 42801.78EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		49,804	0.86				1,227		1,227		1,227			429		0003
GBP/S 14077279.16 USD-L 11060739.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026		14,077,279	0.79				591,163		591,163		591,163			16,476		0003
GBP/L 147446.07 USD-S 120911.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/11/2027		147,446	0.82				(12,925)		(12,925)		(12,925)			539		0003
GBP/L 134829.16 USD-S 110564.77GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/11/2027		134,829	0.82				(11,819)		(11,819)		(11,819)			493		0003
EUR/S 1363458.25 USD-L 1250000.00EUR	CLO ReInv6m CORDA 10A C XS1730938377	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	02/24/2027		1,363,458	0.92				79,775		79,775		79,775			5,517		0003
SEK/L 133624.01 USD-S 1300005.05SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/10/2025	11/30/2027		133,624	9.73				(4,089)		(4,089)		(4,089)			796		0003
GBP/L 158605.49 USD-S 122590.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/18/2025	01/11/2027		158,605	0.77				(3,993)		(3,993)		(3,993)			580		0003
GBP/L 90973.48 USD-S 67825.97GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/21/2025	01/11/2027		90,973	0.75				1,012		1,012		1,012			332		0003
GBP/L 46887.25 USD-S 34588.66GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/15/2025	01/11/2027		46,887	0.74				1,010		1,010		1,010			171		0003
GBP/L 970787.82 USD-S 743367.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	11/19/2025	01/11/2027		970,788	0.77				(15,180)		(15,180)		(15,180)			3,548		0003
EUR/L 908296.34 USD-S 801638.36EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		908,296	0.88				(7,491)		(7,491)		(7,491)			629		0003
EUR/L 103685.62 USD-S 93926.64EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		103,686	0.91				(3,614)		(3,614)		(3,614)			72		0003
GBP/L 430032.92 USD-S 344701.95GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	01/11/2027		430,033	0.80				(26,655)		(26,655)		(26,655)			1,572		0003
EUR/L 149663.26 USD-S 131180.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		149,663	0.88				(197)		(197)		(197)			104		0003
EUR/L 461207.10 USD-S 403894.47EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		461,207	0.88				(202)		(202)		(202)			319		0003

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EUR/L 253000.59 USD- S 221561.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		253,001	0.88				(111)		(111)		(111)			175		0003
GBP/L 390691.82 USD- S 307087.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	01/11/2027		390,692	0.79				(16,318)		(16,318)		(16,318)			1,428		0003
GBP/L 354377.24 USD- S 279753.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/11/2027		354,377	0.79				(16,372)		(16,372)		(16,372)			1,295		0003
GBP/L 85302.82 USD- S 67051.42GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2026		85,303	0.79				(3,591)		(3,591)		(3,591)			197		0003
EUR/L 656563.13 USD- S 590022.73EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		656,563	0.90				(17,740)		(17,740)		(17,740)			455		0003
EUR/L 2085786.16 USD- S 1856672.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		2,085,786	0.89				(45,323)		(45,323)		(45,323)			5,673		0003
EUR/L 2080744.52 USD- S 1844468.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		2,080,745	0.89				(43,058)		(43,058)		(43,058)			7,682		0003
EUR/L 1375653.53 USD- S 1209046.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2027		1,375,654	0.88				(27,423)		(27,423)		(27,423)			7,027		0003
EUR/S 1811080.00 USD- L 1600000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		1,811,080	0.88				31,664		31,664		31,664			6,753		0003
EUR/L 606855.22 USD- S 533344.37EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		606,855	0.88				(11,814)		(11,814)		(11,814)			3,059		0003
GBP/L 502256.91 USD- S 387215.26GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		502,257	0.77				(11,327)		(11,327)		(11,327)			1,836		0003
GBP/L 481692.95 USD- S 371361.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		481,693	0.77				(10,863)		(10,863)		(10,863)			1,760		0003
GBP/L 172708.22 USD- S 136977.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		172,708	0.79				(8,808)		(8,808)		(8,808)			631		0003
GBP/L 207825.25 USD- S 164829.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		207,825	0.79				(10,599)		(10,599)		(10,599)			760		0003
EUR/S 4562000.00 USD- L 4000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		4,562,000	0.88				87,965		87,965		87,965			24,439		0003
GBP/L 85109.00 USD- S 66935.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2026		85,109	0.79				(3,611)		(3,611)		(3,611)			290		0003
EUR/L 80723.36 USD- S 71974.82EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		80,723	0.89				(1,533)		(1,533)		(1,533)			56		0003
EUR/L 14278153.42 USD- S 12649526.84EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026		14,278,153	0.89				(178,271)		(178,271)		(178,271)			9,887		0003
EUR/S 2096854.50 USD- L 1835000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		2,096,855	0.88				42,115		42,115		42,115			12,048		0003
EUR/L 450203.31 USD- S 396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		450,203	0.88				(9,533)		(9,533)		(9,533)			2,269		0003
EUR/L 1088671.59 USD- S 973070.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2026		1,088,672	0.89				(23,819)		(23,819)		(23,819)			1,140		0003
GBP/L 633232.62 USD- S 495215.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/20/2024	01/11/2027		633,233	0.78				(23,186)		(23,186)		(23,186)			2,314		0003
GBP/L 462454.90 USD- S 362965.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		462,455	0.78				(18,629)		(18,629)		(18,629)			1,690		0003
EUR/L 442044.28 USD- S 394052.61EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		442,044	0.89				(14,797)		(14,797)		(14,797)			2,228		0003
EUR/S 1807840.00 USD- L 1600000.00EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		1,807,840	0.89				56,713		56,713		56,713			10,473		0003
EUR/L 346545.83 USD- S 305811.71EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2027		346,546	0.88				(8,149)		(8,149)		(8,149)			1,749		0003
GBP/L 451763.96 USD- S 349729.91GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		451,764	0.77				(12,101)		(12,101)		(12,101)			1,651		0003
GBP/L 654050.10 USD- S 506328.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		654,050	0.77				(17,520)		(17,520)		(17,520)			2,390		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 28867100.00 USD-S 25400000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/18/2024	07/07/2026		28,867,100	0.88				(161,115)		(161,115)		(161,115)			19,988		0003
EUR/L 611673.34 USD-S 539632.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		611,673	0.88				(14,465)		(14,465)		(14,465)			3,125		0003
EUR/S 116858.04 USD-L 102777.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		116,858	0.88				1,602		1,602		1,602			431		0003
EUR/L 618971.07 USD-S 555031.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		618,971	0.90				(15,584)		(15,584)		(15,584)			648		0003
EUR/S 27824626.60 USD-L 25472263.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026		27,824,627	0.92				1,286,174		1,286,174		1,286,174			19,266		0003
GBP/L 266703.64 USD-S 212247.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		266,704	0.80				(14,811)		(14,811)		(14,811)			975		0003
GBP/L 998039.92 USD-S 750326.98GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/02/2025	01/11/2027		998,040	0.75				2,842		2,842		2,842			3,647		0003
GBP/L 178420.43 USD-S 132264.58GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027		178,420	0.74				2,991		2,991		2,991			652		0003
EUR/L 722882.99 USD-S 591455.39EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/09/2025	12/16/2027		722,883	0.82				31,347		31,347		31,347			4,372		0003
EUR/L 21609899.67 USD-S 18109618.31EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		21,609,900	0.84				869,386		869,386		869,386			42,699		0003
GBP/L 101737.29 USD-S 75851.01GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	01/11/2027		101,737	0.75				1,132		1,132		1,132			372		0003
EUR/S 121220.48 USD-L 101686.18EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	07/07/2026		121,220	0.84				(5,009)		(5,009)		(5,009)			84		0003
GBP/L 69886.13 USD-S 51554.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/15/2025	01/11/2027		69,886	0.74				1,506		1,506		1,506			255		0003
EUR/S 14779668.78 USD-L 12388513.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/17/2026	08/26/2026		14,779,669	0.84				(591,400)		(591,400)		(591,400)			29,203		0003
EUR/S 8351663.76 USD-L 7200000.00EUR	CLO ReInv6m ALBAC 1A B2R XS2368817099	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	04/02/2026	07/20/2026		8,351,664	0.86				(118,667)		(118,667)		(118,667)			9,775		0003
GBP/S 179698.85 USD-L 133871.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/16/2026		179,699	0.74				(2,145)		(2,145)		(2,145)			611		0003
EUR/S 3326661.79 USD-L 2838153.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JBONEPAGQXF4QP29B387	05/22/2026	01/15/2027		3,326,662	0.85				(55,446)		(55,446)		(55,446)			12,282		0003
EUR/L 525194.73 USD-S 451283.52EUR	Coupon Hedge CLO MJSD	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2026	09/17/2026		525,195	0.86				7,875		7,875		7,875			1,222		0003
EUR/L 613848.31 USD-S 523346.52EUR	Saint James Albany Paris- 50229626	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/09/2026	07/15/2026		613,848	0.85				15,543		15,543		15,543			622		0003
EUR/S 59877.68 USD-S 50755.81EUR	Testa Home CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/21/2026	07/17/2026		59,878	0.85				1,847		1,847		1,847			65		0003
EUR/S 1805230.19 USD-L 1537993.12EUR	Testa Home CML	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JBONEPAGQXF4QP29B387	04/30/2026	07/17/2026		1,805,230	0.85				(46,802)		(46,802)		(46,802)			1,948		0003
GBP/L 542208.65 USD-S 406085.68GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/15/2026	08/18/2026		542,209	0.75				3,676		3,676		3,676			993		0003
GBP/L 262531.88 USD-S 195371.31GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	07/16/2026		262,532	0.74				3,435		3,435		3,435			275		0003
GBP/S 128086.52 USD-L 95360.20GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	08/17/2026		128,087	0.74				(1,624)		(1,624)		(1,624)			232		0003
GBP/S 128000.73 USD-L 95283.60GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	09/16/2026		128,001	0.74				(1,637)		(1,637)		(1,637)			296		0003
GBP/S 127680.76 USD-L 95119.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/16/2026		127,681	0.74				(1,524)		(1,524)		(1,524)			434		0003
EUR/S 394733.77 USD-L 337696.78EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2027		394,734	0.86				(2,959)		(2,959)		(2,959)			1,933		0003
EUR/S 5976.44 USD-L 4909.59EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/17/2030		5,976	0.82				(21)		(21)		(21)			60		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 4065750.00 USD-S 3250000.00EUR	CLO Reinv6m VENDM 1A CR XS2348059838	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2021	07/20/2026		4,065,750	0.80				350,368		350,368		350,368			4,759		0003
EUR/L 4516992.00 USD-S 3600000.00EUR	CLO Reinv6m ARBR 8A CR XS2388929619	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,516,992	0.80				383,123		383,123		383,123			12,228		0003
GBP/L 18243673.84 USD-S 13251742.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		18,243,674	0.73				651,500		651,500		651,500			66,673		0003
EUR/L 7434480.00 USD-S 6000000.00EUR	CLO Reinv6m OCPE 2022-5A D XS2423747208	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.81				477,494		477,494		477,494			33,362		0003
EUR/L 9856400.00 USD-S 8000000.00EUR	CLO Reinv6m BBAME 3A C XS2441621856	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,856,400	0.81				584,773		584,773		584,773			43,852		0003
EUR/L 19244025.00 USD-S 15500000.00EUR	CLO Reinv6m RRME 11A CN XS2446268075	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027		19,244,025	0.81				1,119,332		1,119,332		1,119,332			107,666		0003
EUR/L 6357520.00 USD-S 5200000.00EUR	CLO Reinv6m LOGIC 1A D XS2434370677	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		6,357,520	0.82				332,481		332,481		332,481			28,285		0003
EUR/L 644185.48 USD-S 575011.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		644,185	0.89				(15,819)		(15,819)		(15,819)			1,752		0003
EUR/L 1703721.36 USD-S 1491744.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027		1,703,721	0.88				(38,560)		(38,560)		(38,560)			10,294		0003
EUR/L 28572874.33 USD-S 25472263.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		28,572,874	0.89				(1,148,910)		(1,148,910)		(1,148,910)			172,802		0003
GBP/L 705885.97 USD-S 558763.53GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/18/2024	01/11/2027		705,886	0.79				(35,232)		(35,232)		(35,232)			2,580		0003
EUR/S 3592080.00 USD-L 3000000.00EUR	CLO Reinv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/18/2028		3,592,080	0.84				(60,766)		(60,766)		(60,766)			24,115		0003
GBP/L 265935.43 USD-S 201121.71GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	01/11/2027		265,935	0.76				(823)		(823)		(823)			972		0003
EUR/L 416057.70 USD-S 340414.11EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/09/2025	12/16/2027		416,058	0.82				18,042		18,042		18,042			2,516		0003
EUR/L 14783002.53 USD-S 12388513.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		14,783,003	0.84				594,734		594,734		594,734			29,209		0003
EUR/S 6233353.36 USD-L 5200000.00EUR	CLO Reinv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	04/15/2027		6,233,353	0.83				(216,502)		(216,502)		(216,502)			27,733		0003
EUR/S 2950410.00 USD-L 2500000.00EUR	CLO Reinv6m BABSE 2020-1A BR XS2401844191	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/21/2026		2,950,410	0.85				(80,219)		(80,219)		(80,219)			8,208		0003
EUR/L 397825.28 USD-S 337923.88EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/24/2025	07/07/2026		397,825	0.85				11,631		11,631		11,631			275		0003
EUR/S 20290531.58 USD-L 17250000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/12/2025	11/18/2026		20,290,532	0.85				(460,551)		(460,551)		(460,551)			63,056		0003
EUR/L 430193.26 USD-S 369034.94EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	07/07/2026		430,193	0.86				8,444		8,444		8,444			298		0003
EUR/L 439717.34 USD-S 370513.56EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/23/2025	07/07/2026		439,717	0.84				16,278		16,278		16,278			304		0003
EUR/L 422685.88 USD-S 356162.55EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/23/2025	07/07/2026		422,686	0.84				15,648		15,648		15,648			293		0003
EUR/L 432679.91 USD-S 359769.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	01/27/2026	07/07/2026		432,680	0.83				21,520		21,520		21,520			300		0003
EUR/L 327351.29 USD-S 275727.70EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/23/2026	07/07/2026		327,351	0.84				12,238		12,238		12,238			227		0003
GBP/L 325844.10 USD-S 255063.87GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		325,844	0.78				(11,027)		(11,027)		(11,027)			2,804		0003
EUR/S 2271400.00 USD-L 2000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		2,271,400	0.88				22,559		22,559		22,559			6,149		0003
GBP/S 7969010.28 USD-L 5951000.00GBP	LMMC 2021-FL2 B - 50136230	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2026	08/17/2026		7,969,010	0.75				(77,065)		(77,065)		(77,065)			14,449		0003
EUR/L 6025360.00 USD-S 5000000.00EUR	CLO Reinv6m AVOCA 26A D XS2437855708	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027		6,025,360	0.83				234,761		234,761		234,761			26,807		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 6284000.00 USD-S 5000000.00EUR	CLO ReInv6m RRME 9A B XS2388492923	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		6,284,000	0.80				542,401		542,401		542,401			17,012		0003
EUR/L 2284800.00 USD-S 2000000.00EUR	CLO ReInv6m HNLY 6A D XS2401084376	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2022	12/10/2026		2,284,800	0.88				(14,910)		(14,910)		(14,910)			7,634		0003
PLN/L 24214627.68 USD-S 91103178.00PLN	Group Mousquetaires CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/25/2026	12/29/2026		24,214,628	3.76				(26,868)		(26,868)		(26,868)			85,494		0003
EUR/L 1628345.66 USD-S 1406700.69EUR	Motive Capital Fund Ii-b	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/16/2026	09/14/2026		1,628,346	0.86				16,004		16,004		16,004			3,715		0003
EUR/L 113842.79 USD-S 99148.75EUR	Testa Home CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/18/2026	07/17/2026		113,843	0.87				483		483		483			123		0003
EUR/S 2233000.00 USD-L 2000000.00EUR	CLO ReInv6m CADOG 9A DR XS2346595379	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	07/15/2026		2,233,000	0.90				52,423		52,423		52,423			2,263		0003
EUR/S 3410186.00 USD-L 3100000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2023	07/20/2026		3,410,186	0.91				132,774		132,774		132,774			3,991		0003
GBP/L 279822.58 USD-S 218594.31GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		279,823	0.78				(9,869)		(9,869)		(9,869)			1,370		0003
GBP/L 275936.10 USD-S 214970.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		275,936	0.78				(8,617)		(8,617)		(8,617)			1,932		0003
GBP/L 288224.21 USD-S 220540.37GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		288,224	0.77				(1,725)		(1,725)		(1,725)			3,520		0003
GBP/L 708873.34 USD-S 540011.69GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2034		708,873	0.76				1,992		1,992		1,992			10,003		0003
GBP/S 274066.89 USD-L 214248.66GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		274,067	0.78				8,138		8,138		8,138			2,729		0003
GBP/S 288493.37 USD-L 224928.56GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		288,493	0.78				5,086		5,086		5,086			3,807		0003
GBP/L 374607.97 USD-S 278746.02GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/26/2026	03/31/2027		374,608	0.74				4,834		4,834		4,834			1,623		0003
EUR/L 3071844.18 USD-S 2648000.00EUR	Dommi 2021-1 Class B RMBS Oct 2022 - 50135713	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2026	09/15/2026		3,071,844	0.86				36,616		36,616		36,616			7,055		0003
EUR/L 875615.09 USD-S 752388.85EUR	Coupon Hedge CLO MJSD	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2026	09/17/2026		875,615	0.86				13,129		13,129		13,129			2,037		0003
EUR/L 8542500.00 USD-S 7500000.00EUR	CLO ReInv6m PENTA 2023-14A C XS2580301849	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2023	04/18/2028		8,542,500	0.88				(255,272)		(255,272)		(255,272)			57,348		0003
GBP/L 326943.65 USD-S 255944.62GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		326,944	0.78				(11,726)		(11,726)		(11,726)			2,290		0003
GBP/S 341968.83 USD-L 256887.64GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2027		341,969	0.75				(1,139)		(1,139)		(1,139)			1,674		0003
GBP/S 340022.43 USD-L 255944.62GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2028		340,022	0.75				(779)		(779)		(779)			2,381		0003
GBP/S 4017313.20 USD-L 3000000.00GBP	LMMC 2021-FL1 B - 50136439	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2026	08/17/2026		4,017,313	0.75				(38,850)		(38,850)		(38,850)			7,284		0003
EUR/L 2110580.60 USD-S 1700000.00EUR	CLO ReInv6m MDPKE 16A C1 XS2332503841	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		2,110,581	0.81				167,650		167,650		167,650			2,139		0003
EUR/L 7904736.00 USD-S 6300000.00EUR	CLO ReInv6m ARBR 8A B2R XS2388929452	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		7,904,736	0.80				670,466		670,466		670,466			21,399		0003
EUR/L 4247130.00 USD-S 3350000.00EUR	CLO ReInv6m HNLY 5A C XS2366719172	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/02/2021	10/26/2026		4,247,130	0.79				397,481		397,481		397,481			12,074		0003
EUR/L 3396600.00 USD-S 2700000.00EUR	CLO ReInv6m AVDPK 1A DR XS2373315592	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/09/2021	09/21/2026		3,396,600	0.79				299,686		299,686		299,686			8,099		0003
EUR/L 3762900.00 USD-S 3000000.00EUR	CLO ReInv6m AVOCA 24A CR XS2344781500	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2021	07/15/2026		3,762,900	0.80				334,140		334,140		334,140			3,814		0003
EUR/L 3723300.00 USD-S 3000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026		3,723,300	0.81				273,051		273,051		273,051			11,488		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 447040.00 USD- S 400000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		447,040	0.89				(13,523)		(13,523)		(13,523)			1,667		0003
GBP/L 116769.11 USD- S 86965.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		116,769	0.74				1,380		1,380		1,380			427		0003
GBP/L 119674.84 USD- S 92965.77GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027		119,675	0.78				(3,570)		(3,570)		(3,570)			437		0003
GBP/L 180231.72 USD- S 143628.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027		180,232	0.80				(10,080)		(10,080)		(10,080)			659		0003
EUR/L 28267617.59 USD- S 25431954.65EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		28,267,618	0.90				(785,325)		(785,325)		(785,325)			19,573		0003
GBP/L 105612.55 USD- S 91241.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/14/2022	01/11/2027		105,613	0.86				(15,103)		(15,103)		(15,103)			386		0003
EUR/L 724612.00 USD- S 700000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2022	07/27/2026		724,612	0.97				(75,505)		(75,505)		(75,505)			985		0003
EUR/L 521395.00 USD- S 500000.00EUR	CLO ReInv6m JUBIL 2013-10A BRRE XS2332242192	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	07/15/2026		521,395	0.96				(49,905)		(49,905)		(49,905)			528		0003
EUR/L 9478992.35 USD- S 9158004.30EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		9,478,992	0.97				(982,430)		(982,430)		(982,430)			6,563		0003
GBP/L 569051.43 USD- S 480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027		569,051	0.84				(67,265)		(67,265)		(67,265)			2,080		0003
GBP/L 443664.86 USD- S 361312.67GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/13/2022	01/11/2027		443,665	0.81				(34,885)		(34,885)		(34,885)			1,621		0003
GBP/L 373682.98 USD- S 308561.15GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2023	01/11/2027		373,683	0.83				(34,891)		(34,891)		(34,891)			1,366		0003
EUR/L 1144200.00 USD- S 1000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028		1,144,200	0.87				(27,743)		(27,743)		(27,743)			7,480		0003
EUR/S 524473.50 USD- L 465000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027		524,474	0.89				17,198		17,198		17,198			3,014		0003
EUR/L 3252918.13 USD- S 2797246.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		3,252,918	0.86				57,300		57,300		57,300			2,252		0003
GBP/L 85448.54 USD- S 67171.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2026		85,449	0.79				(3,633)		(3,633)		(3,633)			89		0003
GBP/L 85208.63 USD- S 66972.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	11/16/2026		85,209	0.79				(3,567)		(3,567)		(3,567)			263		0003
GBP/L 85127.56 USD- S 66903.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2027		85,128	0.79				(3,545)		(3,545)		(3,545)			314		0003
EUR/L 131989.01 USD- S 111174.23EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/23/2026	07/07/2026		131,989	0.84				4,934		4,934		4,934			91		0003
EUR/L 45206376.34 USD- S 38401774.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/10/2026	07/15/2026		45,206,376	0.85				1,304,317		1,304,317		1,304,317			45,821		0003
GBP/L 18344597.11 USD- S 13472352.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/01/2026	08/10/2026		18,344,597	0.73				478,178		478,178		478,178			30,741		0003
EUR/S 44898634.33 USD- L 37559506.72EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2026	07/06/2027		44,898,634	0.84				(1,285,179)		(1,285,179)		(1,285,179)			226,331		0003
GBP/S 180269.93 USD- L 134210.66GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	08/17/2026		180,270	0.74				(2,286)		(2,286)		(2,286)			327		0003
GBP/S 179828.19 USD- L 133944.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	11/16/2026		179,828	0.74				(2,183)		(2,183)		(2,183)			555		0003
GBP/L 8337005.29 USD- S 6272152.01GBP	Motive Capital Fund li-b	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/16/2026	09/14/2026		8,337,005	0.75				18,987		18,987		18,987			19,021		0003
EUR/L 83121.52 USD- S 71357.38EUR	Testa Home CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/26/2026	07/17/2026		83,122	0.86				1,537		1,537		1,537			90		0003

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EUR/L 1119594.97 USD-S 1056420.99EUR	AP Starlight (Luxembourg) - Tranche A Note	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/30/2023	01/02/2029		1,119,595	0.94				(122,673)		(122,673)		(122,673)			8,873		0003
EUR/L 28665.19 USD-S 24605.31EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		28,665	0.86				(309)		(309)		(309)			201		0003
GBP/L 273224.41 USD-S 211900.43GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		273,224	0.78				(6,917)		(6,917)		(6,917)			2,351		0003
EUR/L 31316.70 USD-S 26913.63EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		31,317	0.86				(772)		(772)		(772)			269		0003
GBP/S 282732.75 USD-L 220540.37GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		282,733	0.78				6,072		6,072		6,072			3,452		0003
EUR/L 7650595.01 USD-S 6411383.56EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		7,650,595	0.84				307,790		307,790		307,790			15,117		0003
GBP/L 12669289.75 USD-S 9398792.07GBP	Alban Gate- 7200375	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		12,669,290	0.74				201,199		201,199		201,199			54,885		0003
EUR/L 771067.86 USD-S 666783.00EUR	Coupon Hedge RMBS	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	09/16/2026		771,068	0.86				6,747		6,747		6,747			1,782		0003
EUR/S 3082428.76 USD-L 2648000.00EUR	Dommi 2021-1 Class B RMBS Oct 2022 - 50135713	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/17/2026	09/15/2026		3,082,429	0.86				(47,200)		(47,200)		(47,200)			7,079		0003
GBP/L 334751.23 USD-S 253042.17GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/30/2026	03/31/2027		334,751	0.76				(925)		(925)		(925)			1,450		0003
GBP/L 328482.22 USD-S 256887.64GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		328,482	0.78				(11,943)		(11,943)		(11,943)			1,608		0003
GBP/S 338189.19 USD-L 255063.87GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2029		338,189	0.75				43		43		43			2,910		0003
GBP/S 218013.60 USD-L 164812.22GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/17/2030		218,014	0.76				107		107		107			2,171		0003
GBP/S 26376.65 USD-L 19989.88GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/16/2031		26,377	0.76				10		10		10			294		0003
GBP/S 2410387.92 USD-L 1800000.00GBP	LWMC 2021-FL1 C - 50136442	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2026	08/17/2026		2,410,388	0.75				(23,310)		(23,310)		(23,310)			4,370		0003
EUR/L 3718875.00 USD-S 3000000.00EUR	CLO ReInv6m BABSE 2020-1A CR XS2401845081	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2021	10/21/2026		3,718,875	0.81				273,383		273,383		273,383			10,346		0003
EUR/L 4013760.00 USD-S 3200000.00EUR	CLO ReInv6m AVOCA 24A DR XS2344781336	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2021	07/15/2026		4,013,760	0.80				356,416		356,416		356,416			4,068		0003
EUR/L 5881720.00 USD-S 5200000.00EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/23/2023	01/19/2027		5,881,720	0.88				(107,104)		(107,104)		(107,104)			21,932		0003
EUR/L 239068.48 USD-S 208393.03EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		239,068	0.87				(2,559)		(2,559)		(2,559)			1,171		0003
GBP/L 277966.22 USD-S 214248.66GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		277,966	0.77				(4,799)		(4,799)		(4,799)			2,768		0003
GBP/L 294678.90 USD-S 224928.56GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		294,679	0.76				(384)		(384)		(384)			3,888		0003
EUR/L 194046.79 USD-S 172501.37EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2027		194,047	0.89				(5,820)		(5,820)		(5,820)			950		0003
GBP/S 274603.28 USD-L 214970.47GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		274,603	0.78				9,849		9,849		9,849			1,923		0003
EUR/L 12965939.79 USD-S 10865770.98EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		12,965,940	0.84				521,632		521,632		521,632			25,619		0003
EUR/L 5471637.68 USD-S 4648030.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/10/2026	07/15/2026		5,471,638	0.85				157,870		157,870		157,870			5,546		0003
EUR/S 32336.73 USD-L 26913.63EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2029		32,337	0.83				(136)		(136)		(136)			278		0003
GBP/L 210827.79 USD-S 164812.22GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		210,828	0.78				(6,260)		(6,260)		(6,260)			2,100		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 6284500.00 USD-S 5000000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		6,284,500	0.80				541,317		541,317		541,317			17,406		0003
GBP/L 4055627.10 USD-S 3000000.00GBP	LVMC 2021-FL1 B - 50136439	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	08/17/2026		4,055,627	0.74				77,164		77,164		77,164			7,354		0003
EUR/S 3540492.00 USD-L 3000000.00EUR	CLO ReInv6m BABSE 2020-1A CR XS2401845081	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/21/2026		3,540,492	0.85				(96,262)		(96,262)		(96,262)			9,850		0003
EUR/L 3497110.00 USD-S 3100000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIIXH05	01/23/2023	07/20/2026		3,497,110	0.89				(46,025)		(46,025)		(46,025)			4,093		0003
EUR/L 9025000.00 USD-S 8000000.00EUR	CLO ReInv6m VOYE 5A D XS2372436928	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2023	10/15/2026		9,025,000	0.89				(150,166)		(150,166)		(150,166)			24,432		0003
EUR/L 1860284.39 USD-S 1666175.00EUR	CLO ARESE 7A BR XS1650058990	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIIXH05	03/20/2023	01/15/2027		1,860,284	0.90				(57,817)		(57,817)		(57,817)			6,868		0003
EUR/S 452770.00 USD-L 400000.00EUR	CLO PALMP 1A ONE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		452,770	0.88				7,916		7,916		7,916			1,688		0003
GBP/S 279516.54 USD-L 218594.31GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		279,517	0.78				10,163		10,163		10,163			1,369		0003
GBP/S 277742.97 USD-L 216800.38GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		277,743	0.78				6,969		6,969		6,969			3,094		0003
EUR/S 3551486.70 USD-L 3000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2026	11/16/2026		3,551,487	0.84				(103,113)		(103,113)		(103,113)			10,958		0003
EUR/S 12959850.61 USD-L 10865770.98EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/17/2026	08/26/2026		12,959,851	0.84				(515,542)		(515,542)		(515,542)			25,607		0003
BRL/L 775702.70 USD-S 5951191.12BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2029		775,703	7.67				(104,516)		(104,516)		(104,516)			7,041		0003
EUR/L 8174400.00 USD-S 6500000.00EUR	CLO ReInv6m RRME 7A C XS2368577354	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		8,174,400	0.80				726,896		726,896		726,896			16,980		0003
EUR/L 7678115.10 USD-S 6150000.00EUR	CLO ReInv6m BECLO 10A CR XS2398805098	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		7,678,115	0.80				616,515		616,515		616,515			20,786		0003
EUR/L 27000000.00 USD-S 21600000.00EUR	CLO ReInv6m DUNEP 1A DR XS2401573147	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2021	11/20/2026		27,000,000	0.80				2,150,213		2,150,213		2,150,213			84,500		0003
EUR/L 12395000.00 USD-S 10000000.00EUR	CLO ReInv6m HARVT 25A CR XS2405860292	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		12,395,000	0.81				853,579		853,579		853,579			46,446		0003
EUR/L 30365300.00 USD-S 24500000.00EUR	CLO ReInv6m RRME 5A BRN XS2406903067	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		30,365,300	0.81				2,097,583		2,097,583		2,097,583			112,106		0003
EUR/L 32182800.00 USD-S 26000000.00EUR	CLO ReInv6m AQUE 2021-6A D XS2406748074	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		32,182,800	0.81				1,947,817		1,947,817		1,947,817			157,573		0003
EUR/L 6160250.00 USD-S 5000000.00EUR	CLO ReInv6m BBAME 3A B2 XS2441621930	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		6,160,250	0.81				365,483		365,483		365,483			27,408		0003
EUR/L 9292125.00 USD-S 7500000.00EUR	CLO ReInv6m SNDPE 8A D XS2444282581	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.81				512,418		512,418		512,418			53,390		0003
EUR/L 8704560.00 USD-S 8000000.00EUR	CLO ReInv6m HARVT 29A D XS2498563712	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		8,704,560	0.92				(562,279)		(562,279)		(562,279)			44,350		0003
EUR/L 15555400.00 USD-S 14000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		15,555,400	0.90				(700,948)		(700,948)		(700,948)			83,332		0003
EUR/L 7769510.00 USD-S 7000000.00EUR	CLO ReInv6m JUBIL 2022-26A C XS2494465649	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/27/2022	09/13/2027		7,769,510	0.90				(365,127)		(365,127)		(365,127)			42,652		0003
EUR/L 8377980.00 USD-S 7800000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		8,377,980	0.93				(686,434)		(686,434)		(686,434)			48,138		0003
EUR/L 10251450.00 USD-S 9900000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		10,251,450	0.97				(1,240,806)		(1,240,806)		(1,240,806)			60,172		0003
EUR/L 2173836.00 USD-S 2100000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2022	07/27/2026		2,173,836	0.97				(226,516)		(226,516)		(226,516)			2,956		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1549410.00 USD-S 1500000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	07/27/2026		1,549,410	0.97				(165,118)		(165,118)		(165,118)			2,107		0003
EUR/L 1550850.00 USD-S 1500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026		1,550,850	0.97				(163,135)		(163,135)		(163,135)			1,673		0003
GBP/L 85242.47 USD- S 67051.42GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2026		85,242	0.79				(3,651)		(3,651)		(3,651)			197		0003
GBP/L 85193.07 USD- S 67007.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2026		85,193	0.79				(3,634)		(3,634)		(3,634)			232		0003
EUR/L 1318205.75 USD-S 1170541.89EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		1,318,206	0.89				(19,540)		(19,540)		(19,540)			913		0003
EUR/S 1823620.80 USD-L 1600000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		1,823,621	0.88				42,708		42,708		42,708			10,704		0003
EUR/S 2285400.00 USD-L 2000000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		2,285,400	0.88				45,902		45,902		45,902			13,131		0003
EUR/L 32711275.00 USD-S 29000000.00EUR	Project Physicus - 7200542	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2027		32,711,275	0.89				(737,444)		(737,444)		(737,444)			132,625		0003
EUR/L 31168186.87 USD-S 27431954.65EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		31,168,187	0.88				(650,590)		(650,590)		(650,590)			157,117		0003
EUR/L 25585482.72 USD-S 22525406.28EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		25,585,483	0.88				(541,793)		(541,793)		(541,793)			128,975		0003
EUR/L 235130.51 USD- S 208135.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	02/16/2027		235,131	0.89				(4,851)		(4,851)		(4,851)			935		0003
EUR/L 1374778.29 USD-S 1213717.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027		1,374,778	0.88				(28,203)		(28,203)		(28,203)			6,127		0003
GBP/L 440180.34 USD- S 344103.27GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	01/11/2027		440,180	0.78				(15,939)		(15,939)		(15,939)			1,609		0003
EUR/L 35889214.86 USD-S 31777240.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		35,889,215	0.89				(962,724)		(962,724)		(962,724)			181,159		0003
EUR/L 577966.43 USD- S 514892.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		577,966	0.89				(13,032)		(13,032)		(13,032)			1,572		0003
EUR/L 575327.11 USD- S 510856.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		575,327	0.89				(13,480)		(13,480)		(13,480)			2,124		0003
GBP/L 327018.55 USD- S 250951.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	01/11/2027		327,019	0.77				(5,832)		(5,832)		(5,832)			1,195		0003
EUR/L 268554.17 USD- S 248993.26EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	07/07/2026		268,554	0.93				(16,006)		(16,006)		(16,006)			186		0003
GBP/L 256094.34 USD- S 203804.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		256,094	0.80				(14,222)		(14,222)		(14,222)			936		0003
GBP/L 365940.46 USD- S 290396.65GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	01/11/2027		365,940	0.79				(19,228)		(19,228)		(19,228)			1,337		0003
GBP/L 223222.53 USD- S 172534.71GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		223,223	0.77				(5,619)		(5,619)		(5,619)			816		0003
EUR/L 3407008.42 USD-S 3016000.00EUR	EQT Exeter Logistic Spain - 7200570	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	12/16/2027		3,407,008	0.89				(113,515)		(113,515)		(113,515)			20,605		0003
EUR/S 30371650.00 USD-L 26500000.00EUR	CLO ReInv6m RRME 8A C XS2379454841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		30,371,650	0.87				43,933		43,933		43,933			82,221		0003
GBP/L 209140.19 USD- S 155318.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	01/11/2027		209,140	0.74				3,133		3,133		3,133			764		0003
EUR/S 9136528.48 USD-L 7750000.00EUR	CLO ReInv6m RRME 10A CN XS2395275741	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/12/2025	11/18/2026		9,136,528	0.85				(227,407)		(227,407)		(227,407)			28,393		0003
GBP/L 1366293.97 USD-S 1046221.29GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2025	01/11/2027		1,366,294	0.77				(21,364)		(21,364)		(21,364)			4,993		0003
GBP/L 1201391.73 USD-S 919949.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2025	01/11/2027		1,201,392	0.77				(18,786)		(18,786)		(18,786)			4,391		0003
EUR/S 3842977.13 USD-L 3250000.00EUR	CLO ReInv6m VENDM 1A CR XS2348059838	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	01/21/2026	07/20/2026		3,842,977	0.85				(126,694)		(126,694)		(126,694)			4,498		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 4204865.00 USD-L 3500000.00EUR	CLO Reinv6m LOGIC 1A C XS2434369828	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/05/2026	04/15/2027		4,204,865	0.83				(155,061)		(155,061)		(155,061)			18,708		0003
EUR/S 21599751.04 USD-L 18109618.31EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	02/17/2026	08/26/2026		21,599,751	0.84				(859,237)		(859,237)		(859,237)			42,679		0003
PLN/L 19556669.14 USD-S 69892602.00PLN	Ares Polish VAT	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2026	07/07/2026		19,556,669	3.57				970,266		970,266		970,266			13,541		0003
EUR/S 38355288.32 USD-L 32083051.71EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2026	07/07/2027		38,355,288	0.84				(1,099,419)		(1,099,419)		(1,099,419)			193,607		0003
EUR/S 3314810.18 USD-L 2838199.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2026	10/16/2026		3,314,810	0.86				(57,093)		(57,093)		(57,093)			9,016		0003
EUR/S 2631051.96 USD-L 2237199.48EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/22/2026	04/16/2027		2,631,052	0.85				(42,306)		(42,306)		(42,306)			11,726		0003
GBP/S 180523.86 USD-L 134342.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2026	07/16/2026		180,524	0.74				(2,362)		(2,362)		(2,362)			189		0003
GBP/L 163576.60 USD-S 122510.25GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/15/2026	08/18/2026		163,577	0.75				1,109		1,109		1,109			300		0003
EUR/L 2201050.00 USD-S 2000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		2,201,050	0.91				(92,131)		(92,131)		(92,131)			5,959		0003
EUR/L 1305703.49 USD-S 1109165.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/10/2026	07/15/2026		1,305,703	0.85				37,673		37,673		37,673			1,323		0003
GBP/L 8045012.29 USD-S 5951000.00GBP	LMC 2021-FL2 B - 50136230	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/12/2026	08/17/2026		8,045,012	0.74				153,067		153,067		153,067			14,587		0003
EUR/L 6025360.00 USD-S 5000000.00EUR	CLO Reinv6m AVOCA 26A C XS2437855534	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027		6,025,360	0.83				234,761		234,761		234,761			26,807		0003
EUR/L 2251600.00 USD-S 2000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		2,251,600	0.89				(87,545)		(87,545)		(87,545)			14,374		0003
EUR/L 3392021.47 USD-S 2881444.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/10/2026	07/15/2026		3,392,021	0.85				97,868		97,868		97,868			3,438		0003
EUR/S 122617.10 USD-L 104475.32EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2026	08/18/2026		122,617	0.85				(3,005)		(3,005)		(3,005)			225		0003
EUR/S 2240200.00 USD-L 2000000.00EUR	CLO Reinv6m HNLY 6A D XS2401084376	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/16/2023	12/10/2026		2,240,200	0.89				58,746		58,746		58,746			7,485		0003
GBP/S 692943.00 USD-L 540011.69GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		692,943	0.78				9,624		9,624		9,624			9,778		0003
EUR/S 1780707.20 USD-L 1666175.00EUR	CLO ARESE 7A BR XS1650058990	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/17/2025	01/15/2027		1,780,707	0.94				139,703		139,703		139,703			6,574		0003
EUR/S 7648869.71 USD-L 6411383.56EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	02/17/2026	08/26/2026		7,648,870	0.84				(306,065)		(306,065)		(306,065)			15,113		0003
GBP/S 9109725.44 USD-L 6734550.50GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2026	08/26/2026		9,109,725	0.74				(178,672)		(178,672)		(178,672)			18,000		0003
EUR/S 153681.98 USD-L 129667.55EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2028		153,682	0.84				(911)		(911)		(911)			1,076		0003
GBP/S 334646.09 USD-L 253042.17GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/30/2026	07/01/2026		334,646	0.76				940		940		940			88		0003
EUR/S 8627482.50 USD-L 7500000.00EUR	CLO Reinv6m PENTA 2023-14A C XS2580301849	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	04/18/2028		8,627,483	0.87				176,214		176,214		176,214			57,919		0003
EUR/L 1576800.00 USD-S 1500000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95				(147,942)		(147,942)		(147,942)			5,821		0003
EUR/L 1117600.00 USD-S 1000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		1,117,600	0.89				(33,807)		(33,807)		(33,807)			4,167		0003
EUR/S 1135700.00 USD-L 1000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		1,135,700	0.88				11,280		11,280		11,280			3,075		0003
EUR/S 2667908.75 USD-L 2375000.00EUR	CLO Reinv6m ARBR 11A C XS2501344019	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		2,667,909	0.89				47,262		47,262		47,262			2,704		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 17101382.86 USD-L 13509802.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	07/20/2026		17,101,383	0.79				814,938		814,938		814,938			20,016		0003
GBP/S 7862024.77 USD-L 5904242.80GBP	60 Curzon July 2022 - 7200568	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	07/20/2026		7,862,025	0.75				(31,983)		(31,983)		(31,983)			9,202		0003
GBP/L 2791391.47 USD-S 2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2026	09/14/2026		2,791,391	0.74				38,236		38,236		38,236			6,369		0003
EUR/L 1197570.00 USD-S 1140000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027		1,197,570	0.95				(113,217)		(113,217)		(113,217)			4,421		0003
EUR/L 1361068.80 USD-S 1312000.00EUR	CLO ReInv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		1,361,069	0.96				(145,465)		(145,465)		(145,465)			4,617		0003
EUR/L 40485.25 USD-S 35009.73EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		40,485	0.86				457		457		457			55		0003
EUR/L 2652590.00 USD-S 2300000.00EUR	CLO ReInv6m ARBR 10A D XS2417698870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2023	01/14/2027		2,652,590	0.87				3,164		3,164		3,164			9,768		0003
EUR/L 2848199.56 USD-S 2704842.89EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/27/2023	12/15/2027		2,848,200	0.95				(297,163)		(297,163)		(297,163)			17,209		0003
EUR/L 10453004.02 USD-S 9859929.28EUR	AP Starlight (Luxembourg) - Tranche A Note	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2023	01/02/2029		10,453,004	0.94				(1,141,824)		(1,141,824)		(1,141,824)			82,842		0003
EUR/L 281700.00 USD-S 250000.00EUR	CLO ReInv6m AVOCA 25A C XS2400441619	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	10/19/2026		281,700	0.89				(5,069)		(5,069)		(5,069)			777		0003
EUR/S 22632.51 USD-L 20265.60EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/08/2024	07/27/2026		22,633	0.90				547		547		547			31		0003
EUR/L 6251708.58 USD-S 5293123.85EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		6,251,709	0.85				(108,617)		(108,617)		(108,617)			58,537		0003
EUR/S 1901232.15 USD-L 1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	12/22/2026		1,901,232	0.89				43,778		43,778		43,778			6,582		0003
GBP/S 153406.64 USD-L 120092.87GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		153,407	0.78				5,502		5,502		5,502			1,074		0003
GBP/S 154478.86 USD-L 120762.09GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		154,479	0.78				4,587		4,587		4,587			1,538		0003
EUR/L 101464.14 USD-S 90568.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		101,464	0.89				(2,492)		(2,492)		(2,492)			276		0003
EUR/L 102183.02 USD-S 90451.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		102,183	0.89				(2,482)		(2,482)		(2,482)			455		0003
EUR/S 9358.22 USD-L 8547.88EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026		9,358	0.91				419		419		419			13		0003
EUR/S 1172110.00 USD-L 1000000.00EUR	CLO ReInv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	07/15/2026		1,172,110	0.85				(28,880)		(28,880)		(28,880)			1,188		0003
GBP/L 2198880.00 USD-S 1600000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	01/30/2026	08/24/2026		2,198,880	0.73				77,033		77,033		77,033			4,268		0003
GBP/L 2197920.00 USD-S 1600000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	01/30/2026	12/22/2026		2,197,920	0.73				75,829		75,829		75,829			7,609		0003
GBP/L 2197760.00 USD-S 1600000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	01/30/2026	01/22/2027		2,197,760	0.73				75,549		75,549		75,549			8,255		0003
AUD/L 39597900.37 USD-S 57354181.38AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	04/02/2026	07/15/2026		39,597,900	1.45				(90,832)		(90,832)		(90,832)			40,136		0003
EUR/L 718089.34 USD-S 612000.00EUR	CLO BCCE 2018-2A D XS1890839555	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/09/2026	07/17/2026		718,089	0.85				18,373		18,373		18,373			775		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 8519810.41 USD-L 7234051.75EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2026	07/07/2026		8,519,810	0.85				(252,424)		(252,424)		(252,424)			5,899		0003
EUR/L 47992557.67 USD-S 40451200.00EUR	Coupon Hedge RML	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	07/20/2026		47,992,558	0.84				1,737,753		1,737,753		1,737,753			56,171		0003
EUR/L 550996.73 USD-S 468685.56EUR	Project Waystone EUR DDTL	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/28/2026	07/30/2026		550,997	0.85				14,841		14,841		14,841			790		0003
EUR/L 14119473.60 USD-S 12000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/30/2026	07/07/2026		14,119,474	0.85				405,356		405,356		405,356			9,777		0003
EUR/S 24322704.00 USD-L 20213333.33EUR	Four Seasons Rome-7410014	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	03/30/2028		24,322,704	0.83				(584,551)		(584,551)		(584,551)			160,911		0003
EUR/L 80828.56 USD-S 63911.25EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	09/30/2032		80,829	0.79				759		759		759			1,011		0003
EUR/S 104858.64 USD-L 90110.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	07/16/2026		104,859	0.86				(1,837)		(1,837)		(1,837)			110		0003
AUD/L 52177.65 USD-S 73042.68AUD	CML Project Bunk AUD 50224268	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/28/2026	07/07/2026		52,178	1.40				1,625		1,625		1,625			36		0003
GBP/L 4706454.55 USD-S 3500000.00GBP	Heylo Flow 3 Draw	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/04/2026	09/16/2026		4,706,455	0.74				64,803		64,803		64,803			10,878		0003
EUR/S 6320540.24 USD-L 5476310.56EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/11/2026	07/07/2026		6,320,540	0.87				(61,976)		(61,976)		(61,976)			4,376		0003
GBP/S 1042813.41 USD-L 783363.44GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2027		1,042,813	0.75				(3,474)		(3,474)		(3,474)			5,106		0003
GBP/S 146529.68 USD-L 110772.36GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/17/2030		146,530	0.76				72		72		72			1,459		0003
EUR/S 15820.42 USD-L 12832.92EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/16/2031		15,820	0.81				(47)		(47)		(47)			176		0003
GBP/S 30206.19 USD-L 22975.73GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2032		30,206	0.76				38		38		38			369		0003
GBP/L 335284000.00 USD- S 250000000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/17/2026	07/22/2026		335,284,000	0.75				3,741,878		3,741,878		3,741,878			411,571		0003
GBP/L 2113564.32 USD-S 1600000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/25/2026	07/22/2026		2,113,564	0.76				(8,305)		(8,305)		(8,305)			2,594		0003
EUR/L 50262687.20 USD-S 44000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	07/07/2026		50,262,687	0.88				(22,409)		(22,409)		(22,409)			34,803		0003
EUR/S 3689.33 USD-L 3134.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/10/2026	07/15/2026		3,689	0.85				(106)		(106)		(106)			4		0003
EUR/L 2347496.78 USD-S 2250000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,347,497	0.96				(263,260)		(263,260)		(263,260)			13,418		0003
GBP/L 2204566.68 USD-S 2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026		2,204,567	0.94				(539,810)		(539,810)		(539,810)			7,298		0003
EUR/L 516950.00 USD-S 500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026		516,950	0.97				(54,378)		(54,378)		(54,378)			558		0003
EUR/L 326968.75 USD-S 312500.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		326,969	0.96				(30,118)		(30,118)		(30,118)			353		0003
EUR/S 798450.00 USD-L 750000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2022	01/15/2027		798,450	0.94				64,132		64,132		64,132			2,948		0003
EUR/S 1479411.20 USD-L 1312000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	03/22/2024	09/21/2026		1,479,411	0.89				24,824		24,824		24,824			3,527		0003
EUR/S 1131925.00 USD-L 1000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		1,131,925	0.88				19,790		19,790		19,790			4,221		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 122765510.83 USD- S 94172773.38GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026		122,765,511	0.77				(2,123,785)		(2,123,785)		(2,123,785)			143,685		0003
EUR/S 62348.30 USD- L 53123.57EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2026	08/18/2026		62,348	0.85				(1,528)		(1,528)		(1,528)			114		0003
EUR/L 647329.60 USD- S 620000.00EUR	CLO ReInv6m DRYD 2020-88A B1 XS2337313402 .	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026		647,330	0.96				(61,192)		(61,192)		(61,192)			758		0003
EUR/L 2683590.00 USD- S 2600000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,683,590	0.97				(306,152)		(306,152)		(306,152)			10,226		0003
EUR/L 1326250.00 USD- S 1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/31/2022	10/26/2026		1,326,250	0.94				(107,017)		(107,017)		(107,017)			3,770		0003
EUR/L 21376.90 USD- S 19000.00EUR	ESPAI BARCA FT 6/30/2043	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		21,377	0.89				(486)		(486)		(486)			76		0003
EUR/L 21430.10 USD- S 19000.00EUR	ESPAI BARCA FT 6/30/2043	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		21,430	0.89				(601)		(601)		(601)			107		0003
EUR/L 4713738.39 USD- S 4125088.29EUR	Venovia CCS TopUp Apr 2023	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028		4,713,738	0.88				(134,064)		(134,064)		(134,064)			32,662		0003
EUR/L 2317680.00 USD- S 2000000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/13/2023	10/21/2026		2,317,680	0.86				22,579		22,579		22,579			6,448		0003
EUR/L 586500.00 USD- S 500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		586,500	0.85				(3,297)		(3,297)		(3,297)			4,198		0003
GBP/L 1127110.42 USD- S 880486.23GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		1,127,110	0.78				(39,750)		(39,750)		(39,750)			5,519		0003
EUR/L 3446240.00 USD- S 2975000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	07/24/2028		3,446,240	0.86				(60,492)		(60,492)		(60,492)			24,782		0003
EUR/L 5345885.03 USD- S 4662176.80EUR	Four Seasons Rome-7410014 Cpn	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	10/25/2024	03/30/2028		5,345,885	0.87				(121,587)		(121,587)		(121,587)			35,367		0003
EUR/L 15427.74 USD- S 12832.92EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/16/2031		15,428	0.83				(276)		(276)		(276)			172		0003
GBP/S 161892.93 USD- L 126370.25GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		161,893	0.78				4,062		4,062		4,062			1,804		0003
GBP/S 71829.04 USD- L 56002.68GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		71,829	0.78				1,266		1,266		1,266			948		0003
EUR/S 781970.00 USD- L 700000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/21/2024	10/29/2027		781,970	0.90				33,180		33,180		33,180			4,512		0003
EUR/S 563180.00 USD- L 500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		563,180	0.89				24,784		24,784		24,784			4,031		0003
GBP/L 2198720.00 USD- S 1600000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	01/30/2026	09/22/2026		2,198,720	0.73				76,805		76,805		76,805			5,274		0003
GBP/L 2198560.00 USD- S 1600000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	01/30/2026	10/22/2026		2,198,560	0.73				76,583		76,583		76,583			6,143		0003
AUD/S 653880.22 USD- L 947487.03AUD	CML Project Bunk AUD 50224268	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	04/02/2026	07/07/2026		653,880	1.45				1,879		1,879		1,879			453		0003
EUR/L 613848.31 USD- S 523346.52EUR	Saint James Albany Paris- 50229626	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/09/2026	07/15/2026		613,848	0.85				15,543		15,543		15,543			622		0003
EUR/L 131338.72 USD- S 111975.00EUR	Saint James Albany Paris- 50229626	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/09/2026	07/15/2026		131,339	0.85				3,326		3,326		3,326			133		0003
EUR/L 14197423.74 USD- S 12060384.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	04/10/2026	07/15/2026		14,197,424	0.85				409,631		409,631		409,631			14,390		0003
EUR/L 7059736.80 USD- S 6000000.00EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	04/30/2026	07/07/2026		7,059,737	0.85				202,678		202,678		202,678			4,888		0003
GBP/L 172290.46 USD- S 126531.43GBP	LoneStar Pbsa Project Lindy	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/07/2026	08/14/2026		172,290	0.73				4,490		4,490		4,490			302		0003

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EUR/S 8797289.64 USD-L 7452944.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	05/08/2026	07/07/2026		8,797,290	0.85				(279,744)		(279,744)		(279,744)			6,091		0003
EUR/L 37321.48 USD- S 30273.75EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	09/30/2030		37,321	0.81				416		416		416			385		0003
EUR/L 58823.24 USD- S 47092.50EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	09/30/2031		58,823	0.80				629		629		629			674		0003
EUR/L 16120.11 USD- S 13162.50EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	04/01/2030		16,120	0.82				181		181		181			156		0003
EUR/S 106716.43 USD- L 90433.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	05/22/2026	07/16/2027		106,716	0.85				(1,662)		(1,662)		(1,662)			545		0003
GBP/L 75446.21 USD- S 56009.56GBP	LoneStar Pbsa Project Lindy	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2026	08/14/2026		75,446	0.74				1,169		1,169		1,169			132		0003
EUR/S 641117.16 USD- L 554000.00EUR	CLO ReInv6m PENTA 2018-5A DR XS2289568219	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	06/10/2026	07/17/2026		641,117	0.86				(7,714)		(7,714)		(7,714)			692		0003
EUR/L 184915.30 USD- S 159906.00EUR	Coupon Hedge RMBS	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	09/16/2026		184,915	0.86				1,618		1,618		1,618			427		0003
AUD/S 688205.64 USD- L 985397.47AUD	RML Pepper Australian	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/11/2026	07/15/2026		688,206	1.43				(6,317)		(6,317)		(6,317)			698		0003
GBP/S 167957.76 USD- L 126426.62GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2028		167,958	0.75				(385)		(385)		(385)			1,176		0003
GBP/L 335333750.00 USD- S 250000000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/17/2026	07/22/2026		335,333,750	0.75				3,791,628		3,791,628		3,791,628			411,632		0003
EUR/L 2816602.39 USD-S 2447810.81EUR	AP Pistachio LP	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	06/26/2026	12/22/2026		2,816,602	0.87				(1,734)		(1,734)		(1,734)			9,751		0003
EUR/L 723583.54 USD- S 568586.78EUR	RWE Alkaios November 2025 50450446	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	11/20/2025	05/31/2034		723,584	0.79				(889)		(889)		(889)			10,184		0003
GBP/L 2204566.68 USD-S 2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026		2,204,567	0.94				(539,810)		(539,810)		(539,810)			7,298		0003
EUR/L 577700.00 USD- S 500000.00EUR	CLO ReInv6m MDPKE 16A D XS2332503924	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/13/2023	07/15/2026		577,700	0.87				6,315		6,315		6,315			586		0003
EUR/L 1173000.00 USD-S 1000000.00EUR	CLO ReInv6m CORDA 26A D2 XS2553603296	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		1,173,000	0.85				(6,595)		(6,595)		(6,595)			8,396		0003
EUR/S 1770246.00 USD-L 1500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/21/2026		1,770,246	0.85				(48,131)		(48,131)		(48,131)			4,925		0003
EUR/L 1097283.01 USD-S 925952.22EUR	CML Macbeth 50198969	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/14/2026	07/15/2026		1,097,283	0.84				38,707		38,707		38,707			1,112		0003
EUR/L 122436.25 USD- S 105205.67EUR	Coupon Hedge CLO MJSD	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2026	09/17/2026		122,436	0.86				1,836		1,836		1,836			285		0003
EUR/L 1718100.00 USD-S 1500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2024	10/21/2026		1,718,100	0.87				(2,990)		(2,990)		(2,990)			4,780		0003
EUR/S 1691250.00 USD-L 1500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/13/2024	07/19/2028		1,691,250	0.89				72,890		72,890		72,890			12,122		0003
EUR/S 1689540.00 USD-L 1500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		1,689,540	0.89				74,352		74,352		74,352			12,093		0003
EUR/L 780276.82 USD- S 665000.00EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	04/09/2026	07/17/2026		780,277	0.85				19,965		19,965		19,965			842		0003
EUR/L 890506.36 USD- S 751461.87EUR	CML Macbeth 50198969 FX	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/14/2026	07/15/2026		890,506	0.84				31,413		31,413		31,413			903		0003
GBP/L 150002.38 USD- S 112343.87GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	05/15/2026	08/18/2026		150,002	0.75				1,017		1,017		1,017			275		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 2791391.47 USD-S 2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2026	09/14/2026		2,791,391	0.74				38,236		38,236		38,236			6,369		0003
EUR/L 447684.07 USD-S 387136.00EUR	Coupon Hedge RMBS	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	09/16/2026		447,684	0.86				3,917		3,917		3,917			1,035		0003
EUR/S 8073165.92 USD-L 6935259.12EUR	Domi 2021-1 Class A-50136220	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/17/2026	09/16/2026		8,073,166	0.86				(123,403)		(123,403)		(123,403)			18,660		0003
GBP/L 2060157.39 USD-S 1544728.00GBP	Coupon Hedge RMBS	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	09/16/2026		2,060,157	0.75				11,561		11,561		11,561			4,762		0003
GBP/L 6537870.64 USD-S 4942000.00GBP	Canada Square 2021-1 Class B 50136719	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2026	09/16/2026		6,537,871	0.76				(16,141)		(16,141)		(16,141)			15,111		0003
EUR/L 2321261.00 USD-S 2075000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028		2,321,261	0.89				(111,245)		(111,245)		(111,245)			15,772		0003
EUR/S 558350.00 USD-L 500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026		558,350	0.90				13,049		13,049		13,049			602		0003
EUR/S 4148100.40 USD-L 3524000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/16/2028		4,148,100	0.85				(14,905)		(14,905)		(14,905)			26,503		0003
EUR/S 1889989.10 USD-L 1670000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2024	10/15/2026		1,889,989	0.88				25,393		25,393		25,393			5,117		0003
GBP/S 368839.02 USD-L 290825.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2026		368,839	0.79				16,847		16,847		16,847			386		0003
GBP/S 11385526.75 USD-L 8488490.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/28/2025	07/20/2026		11,385,527	0.75				(128,329)		(128,329)		(128,329)			13,326		0003
GBP/L 390798.82 USD-S 290825.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	07/16/2026		390,799	0.74				5,113		5,113		5,113			409		0003
GBP/L 101544435.70 USD-S 75620570.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/15/2026	09/16/2026		101,544,436	0.74				1,257,489		1,257,489		1,257,489			234,707		0003
EUR/L 1311225.00 USD-S 1250000.00EUR	CLO ReInv6m BBAME 2A B1 XS2385779181	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	01/15/2027		1,311,225	0.95				(126,002)		(126,002)		(126,002)			4,841		0003
EUR/L 9631578.98 USD-S 8429528.25EUR	Venovia CCS TopUp Apr 2023	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028		9,631,579	0.88				(274,738)		(274,738)		(274,738)			66,739		0003
EUR/L 2657236.00 USD-S 2300000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2023	01/15/2027		2,657,236	0.87				7,597		7,597		7,597			9,810		0003
EUR/L 2002590.00 USD-S 1800000.00EUR	CLO ReInv6m BILB 3A BR XS2332238166	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/14/2023	08/17/2026		2,002,590	0.90				(56,939)		(56,939)		(56,939)			3,631		0003
EUR/L 3975825.00 USD-S 3500000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2024	01/15/2027		3,975,825	0.88				(54,809)		(54,809)		(54,809)			14,678		0003
EUR/L 156258.01 USD-S 134127.05EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		156,258	0.86				(1,683)		(1,683)		(1,683)			1,094		0003
GBP/L 316432.42 USD-S 246519.49GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		316,432	0.78				(9,881)		(9,881)		(9,881)			2,216		0003
GBP/L 306400.15 USD-S 235221.98GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		306,400	0.77				(3,395)		(3,395)		(3,395)			3,413		0003
EUR/L 2489520.00 USD-S 2208000.00EUR	CLO ReInv6m AVOCA 25A D XS2400441700	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2024	10/19/2026		2,489,520	0.89				(45,199)		(45,199)		(45,199)			6,864		0003
EUR/S 907520.00 USD-L 800000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		907,520	0.88				17,703		17,703		17,703			4,114		0003
EUR/L 27475080.89 USD-S 23272133.56EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		27,475,081	0.85				(487,691)		(487,691)		(487,691)			257,257		0003
EUR/L 82014.75 USD-S 70483.63EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		82,015	0.86				(2,021)		(2,021)		(2,021)			706		0003
GBP/S 202591.75 USD-L 158027.89GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		202,592	0.78				4,351		4,351		4,351			2,474		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 101897.21 USD/S 90567.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co 549300HDJDB5FWOLXP3B76	11/07/2024	01/15/2027		101,897	0.89				(2,489)		(2,489)		(2,489)			376		0003
EUR/S 563750.00 USD/L 500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S60X2D1J857QP30	12/13/2024	07/19/2028		563,750	0.89				24,297		24,297		24,297			4,041		0003
EUR/S 3600345.00 USD/L 2975000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/24/2028		3,600,345	0.83				(81,393)		(81,393)		(81,393)			25,891		0003
SEK/S 326810.99 USD/L 2968226.10SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/09/2025	11/30/2027		326,811	9.08				(11,650)		(11,650)		(11,650)			1,947		0003
GBP/L 2199040.00 USD/S 1600000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	01/30/2026	07/22/2026		2,199,040	0.73				77,170		77,170		77,170			2,699		0003
GBP/L 2198240.00 USD/S 1600000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	01/30/2026	11/23/2026		2,198,240	0.73				76,203		76,203		76,203			6,951		0003
EUR/L 786143.56 USD/S 670000.00EUR	CLO ReInv6m CIFCE 5A D XS2390490287	D1	Currency	Wells Fargo & Co 549300HDJDB5FWOLXP3B76	04/09/2026	07/17/2026		786,144	0.85				20,115		20,115		20,115			848		0003
AUD/S 2048942.56 USD/L 2878056.54AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/14/2026	07/15/2026		2,048,943	1.40				(57,346)		(57,346)		(57,346)			2,077		0003
GBP/L 32382841.96 USD/S 24023414.44GBP	Alban Gate Upsize Project Lindy	B1	Currency	Wells Fargo & Co 549300HDJDB5FWOLXP3B76	05/12/2026	03/31/2027		32,382,842	0.74				514,267		514,267		514,267			140,286		0003
EUR/L 16369.35 USD/S 13455.00EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	10/01/2029		16,369	0.82				190		190		190			148		0003
EUR/S 106375.18 USD/L 90451.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co 549300HDJDB5FWOLXP3B76	05/22/2026	04/16/2027		106,375	0.85				(1,710)		(1,710)		(1,710)			474		0003
EUR/S 433498.03 USD/L 362577.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	06/15/2028		433,498	0.84				(6,319)		(6,319)		(6,319)			3,036		0003
EUR/L 84718.93 USD/S 72466.01EUR	Cerberus Pan-European Logistics Pool B&C EUR 7410073	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2026	09/14/2026		84,719	0.86				1,659		1,659		1,659			193		0003
EUR/L 4647109.20 USD/S 4000000.00EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2026	07/07/2026		4,647,109	0.86				75,737		75,737		75,737			3,218		0003
EUR/S 158967.38 USD/L 134127.05EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2028		158,967	0.84				(943)		(943)		(943)			1,113		0003
GBP/S 146539.48 USD/L 110520.76GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2029		146,539	0.75				19		19		19			1,261		0003
EUR/L 1695669.45 USD/S 1457036.08EUR	Coupon Hedge CLO MJSD	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2026	09/17/2026		1,695,669	0.86				25,426		25,426		25,426			3,944		0003
GBP/L 65452365.60 USD/S 48800000.00GBP	RML Sorel Foundation Home Loans 1yr 50163204	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	07/22/2026		65,452,366	0.75				735,343		735,343		735,343			80,345		0003
EUR/L 4569335.20 USD/S 4000000.00EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	07/07/2026		4,569,335	0.88				(2,037)		(2,037)		(2,037)			3,164		0003
AUD/L 43293.68 USD/S 62862.74AUD	CML Project Bunk AUD 50224268	B1	Currency	Wells Fargo & Co 549300HDJDB5FWOLXP3B76	06/29/2026	07/07/2026		43,294	1.45				(214)		(214)		(214)			30		0003
GBP/S 912946.42 USD/L 690323.14GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co 549300HDJDB5FWOLXP3B76	06/30/2026	07/01/2026		912,946	0.76				2,565		2,565		2,565			239		0003
GBP/L 130337.64 USD/S 102025.55GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		130,338	0.78				(4,411)		(4,411)		(4,411)			1,122		0003
GBP/S 136787.54 USD/L 102755.06GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2027		136,788	0.75				(456)		(456)		(456)			670		0003
EUR/L 807310.00 USD/S 700000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027		807,310	0.87				928		928		928			2,981		0003
EUR/L 1759800.00 USD/S 1500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2024	07/19/2028		1,759,800	0.85				(9,743)		(9,743)		(9,743)			12,613		0003
EUR/L 283919.73 USD/S 241912.45EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2026	08/18/2026		283,920	0.85				6,958		6,958		6,958			520		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2477160.00 USD-S 2400000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,477,160	0.97				(282,602)		(282,602)		(282,602)			9,439		0003
EUR/L 48465.12 USD-S 41170.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/10/2026	07/15/2026		48,465	0.85				1,398		1,398		1,398			49		0003
EUR/L 191217.68 USD-S 165356.00EUR	Coupon Hedge RMBS	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	09/16/2026		191,218	0.86				1,673		1,673		1,673			442		0003
EUR/L 2608329.75 USD-S 2500000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,608,330	0.96				(292,511)		(292,511)		(292,511)			14,909		0003
EUR/L 2624250.00 USD-S 2500000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.95				(241,937)		(241,937)		(241,937)			7,461		0003
EUR/L 2515600.00 USD-S 2375000.00EUR	CLO Reinv6m ARBR 11A C XS2501344019	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		2,515,600	0.94				(198,134)		(198,134)		(198,134)			2,550		0003
EUR/L 794190.00 USD-S 690000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/27/2023	09/28/2026		794,190	0.87				3,141		3,141		3,141			1,972		0003
EUR/S 882975.00 USD-L 750000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/22/2028		882,975	0.85				(3,111)		(3,111)		(3,111)			5,670		0003
EUR/S 2849225.00 USD-L 2500000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,849,225	0.88				63,943		63,943		63,943			16,286		0003
EUR/S 1368875.00 USD-L 1250000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/03/2024	10/26/2026		1,368,875	0.91				66,553		66,553		66,553			3,892		0003
GBP/S 1301856.16 USD-L 1054134.54GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		1,301,856	0.81				96,108		96,108		96,108			1,524		0003
EUR/S 828409.17 USD-L 690000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2025	09/28/2026		828,409	0.83				(37,079)		(37,079)		(37,079)			2,057		0003
GBP/S 1074054.61 USD-L 812144.87GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/30/2026	07/01/2026		1,074,055	0.76				3,018		3,018		3,018			281		0003
EUR/L 3871200.00 USD-S 3750000.00EUR	CLO Reinv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026		3,871,200	0.97				(425,683)		(425,683)		(425,683)			10,480		0003
EUR/L 522150.00 USD-S 500000.00EUR	CLO Reinv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		522,150	0.96				(50,834)		(50,834)		(50,834)			1,414		0003
EUR/L 517885.00 USD-S 500000.00EUR	CLO Reinv6m ARBR 3A ORR XS2366713050	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026		517,885	0.97				(53,690)		(53,690)		(53,690)			742		0003
EUR/L 783090.00 USD-S 700000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		783,090	0.89				(32,119)		(32,119)		(32,119)			4,518		0003
EUR/L 1876558.91 USD-S 1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2023	12/22/2026		1,876,559	0.90				(66,013)		(66,013)		(66,013)			6,497		0003
EUR/L 492705.37 USD-S 438974.85EUR	Project Hermes	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/14/2023	08/10/2026		492,705	0.89				(9,447)		(9,447)		(9,447)			826		0003
EUR/L 2543456.18 USD-S 2199460.55EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		2,543,456	0.86				28,691		28,691		28,691			3,459		0003
EUR/L 1665480.00 USD-S 1500000.00EUR	CLO Reinv6m VOYE 2A CR XS2357478044	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2023	07/15/2026		1,665,480	0.90				(48,573)		(48,573)		(48,573)			1,688		0003
EUR/L 2631104.71 USD-S 2496778.05EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	12/15/2027		2,631,105	0.95				(272,421)		(272,421)		(272,421)			15,897		0003
EUR/L 572700.00 USD-S 500000.00EUR	CLO Reinv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2024	10/21/2026		572,700	0.87				(997)		(997)		(997)			1,593		0003
EUR/L 586600.00 USD-S 500000.00EUR	CLO Reinv6m DRYD 2021-103A D XS2552866332	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/19/2028		586,600	0.85				(3,248)		(3,248)		(3,248)			4,204		0003
EUR/L 364640.40 USD-S 317852.51EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	06/15/2027		364,640	0.87				(3,902)		(3,902)		(3,902)			1,785		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 300392.80 USD- S 231534.45GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		300,393	0.77				(5,186)		(5,186)		(5,186)			2,992		0003
GBP/L 236553.63 USD- S 181003.62GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		236,554	0.77				(1,416)		(1,416)		(1,416)			2,889		0003
GBP/L 73369.11 USD- S 56002.68GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		73,369	0.76				(96)		(96)		(96)			968		0003
EUR/L 506970.00 USD- S 450000.00EUR	CLO ReInv6m RRME 9A A2 XS2388492337	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/22/2024	10/15/2026		506,970	0.89				(9,125)		(9,125)		(9,125)			1,372		0003
EUR/L 1446835.00 USD- S 1300000.00EUR	CLO ReInv6m NEUBE 2021-2A C XS2374582224	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2024	10/15/2026		1,446,835	0.90				(45,250)		(45,250)		(45,250)			3,917		0003
EUR/S 774076.50 USD- L 690000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		774,077	0.89				26,138		26,138		26,138			3,944		0003
EUR/S 7075.49 USD- L 6196.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	07/27/2026		7,075	0.88				12		12		12			10		0003
SEK/L 105576.35 USD- S 1018231.15SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	11/30/2027		105,576	9.64				(2,339)		(2,339)		(2,339)			629		0003
GBP/S 124190.91 USD- L 97122.79GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		124,191	0.78				4,516		4,516		4,516			608		0003
GBP/S 152479.44 USD- L 119357.68GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		152,479	0.78				5,160		5,160		5,160			1,312		0003
EUR/L 487760723.52 USD- S 420431553.28EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/02/2026	07/07/2026		487,760,724	0.86				7,273,422		7,273,422		7,273,422			337,737		0003
EUR/L 607794.57 USD- S 518000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/09/2026	07/17/2026		607,795	0.85				15,551		15,551		15,551			656		0003
EUR/L 1333797.47 USD- S 1125537.09EUR	CML Macbeth 50198969 FX	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/14/2026	07/15/2026		1,333,797	0.84				47,050		47,050		47,050			1,352		0003
GBP/L 1550637.36 USD- S 1150350.05GBP	Alban Gate- 7200375 .	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		1,550,637	0.74				24,625		24,625		24,625			6,718		0003
EUR/L 37035.59 USD- S 29944.69EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/30/2030		37,036	0.81				405		405		405			393		0003
EUR/L 67220.19 USD- S 52796.25EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	03/16/2033		67,220	0.79				664		664		664			871		0003
EUR/L 16245.99 USD- S 13308.75EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/31/2029		16,246	0.82				186		186		186			152		0003
GBP/L 1021966.22 USD- S 760445.68GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/26/2026	03/31/2027		1,021,966	0.74				13,187		13,187		13,187			4,427		0003
EUR/L 13941327.60 USD- S 12000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2026	07/07/2026		13,941,328	0.86				227,210		227,210		227,210			9,653		0003
EUR/S 371537.80 USD- L 317852.51EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2027		371,538	0.86				(2,785)		(2,785)		(2,785)			1,819		0003
GBP/S 143629.86 USD- L 108851.73GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/16/2031		143,630	0.76				56		56		56			1,600		0003
EUR/L 469529.23 USD- S 409834.03EUR	Saint James Albany Paris- 50229626	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2026	07/15/2026		469,529	0.87				995		995		995			476		0003
GBP/L 131392.89 USD- S 102755.06GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		131,393	0.78				(4,777)		(4,777)		(4,777)			643		0003
EUR/L 185556.54 USD- S 157626.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/10/2026	07/15/2026		185,557	0.85				5,354		5,354		5,354			188		0003
GBP/S 87205.44 USD- L 65924.89GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/17/2030		87,205	0.76				43		43		43			868		0003
EUR/L 660625.00 USD- S 625000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026		660,625	0.95				(53,560)		(53,560)		(53,560)			713		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2389750.00 USD-S 2200000.00EUR	CLO Reinv6m ARESE 16A C XS2465009830	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		2,389,750	0.92				(175,582)		(175,582)		(175,582)			14,893		0003
EUR/L 2183922.38 USD-S 2000000.00EUR	CLO Reinv6m CORDA 26A B2 XS2553242418	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		2,183,922	0.92				(162,524)		(162,524)		(162,524)			15,632		0003
EUR/L 6963783.00 USD-S 6225000.00EUR	CLO Reinv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028		6,963,783	0.89				(333,736)		(333,736)		(333,736)			47,315		0003
EUR/S 3483270.00 USD-L 3150000.00EUR	CLO Reinv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S60X2D1J857QP30	11/15/2022	07/14/2027		3,483,270	0.90				167,824		167,824		167,824			17,747		0003
EUR/L 2753000.00 USD-S 2500000.00EUR	CLO Reinv6m CORDA 9A CR XS2378719442	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/05/2023	08/20/2026		2,753,000	0.91				(107,634)		(107,634)		(107,634)			5,145		0003
EUR/L 561844.00 USD-S 500000.00EUR	CLO Reinv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		561,844	0.89				(15,958)		(15,958)		(15,958)			2,500		0003
EUR/L 1125550.00 USD-S 1000000.00EUR	CLO Reinv6m CORDA 6A DR XS1803166047	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	03/21/2023	10/15/2027		1,125,550	0.89				(38,773)		(38,773)		(38,773)			6,400		0003
BRL/S 929608.38 USD-L 5762642.34BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2027		929,608	6.20				116,320		116,320		116,320			4,136		0003
BRL/S 1008717.78 USD-L 6666817.55BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/17/2028		1,008,718	6.61				107,801		107,801		107,801			6,767		0003
BRL/S 412331.23 USD-L 3287558.14BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2031		412,331	7.97				24,089		24,089		24,089			4,514		0003
EUR/L 1364276.52 USD-S 1294625.66EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	12/15/2027		1,364,277	0.95				(141,255)		(141,255)		(141,255)			8,243		0003
EUR/L 1730265.26 USD-S 1637547.33EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	12/15/2027		1,730,265	0.95				(174,317)		(174,317)		(174,317)			10,454		0003
EUR/L 4850662.64 USD-S 4577824.31EUR	AP Starlight (Luxembourg) - Tranche A Note	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2023	01/02/2029		4,850,663	0.94				(532,412)		(532,412)		(532,412)			38,442		0003
EUR/L 386318.33 USD-S 344189.53EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	11/16/2026		386,318	0.89				(8,934)		(8,934)		(8,934)			1,192		0003
EUR/L 607492.02 USD-S 539178.15EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	02/16/2027		607,492	0.89				(14,146)		(14,146)		(14,146)			2,416		0003
EUR/S 7949900.00 USD-L 7000000.00EUR	CLO Reinv6m MDPKE 20A C XS2507607013	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		7,949,900	0.88				78,957		78,957		78,957			21,522		0003
EUR/L 1808958.84 USD-S 1421466.95EUR	RWE Alkaios November 2025 50450446	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/20/2025	05/31/2034		1,808,959	0.79				(2,224)		(2,224)		(2,224)			25,460		0003
EUR/L 1684270.57 USD-S 1430749.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/10/2026	07/15/2026		1,684,271	0.85				48,595		48,595		48,595			1,707		0003
GBP/L 6061338.00 USD-S 5400000.00GBP	Finsbury Square 2021-2 - Class B-50136720	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/20/2022	12/16/2026		6,061,338	0.89				(1,081,786)		(1,081,786)		(1,081,786)			20,622		0003
EUR/L 740419.10 USD-S 641000.00EUR	CLO Reinv6m CORDA 23A C XS2441240384	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2023	04/26/2027		740,419	0.87				(1,342)		(1,342)		(1,342)			3,356		0003
EUR/L 2170750.61 USD-S 1705760.34EUR	RWE Alkaios November 2025 50450446	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/20/2025	05/31/2034		2,170,751	0.79				(2,668)		(2,668)		(2,668)			30,552		0003
EUR/S 2055653.22 USD-L 1746230.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/10/2026	07/15/2026		2,055,653	0.85				(59,311)		(59,311)		(59,311)			2,084		0003
GBP/L 30404.19 USD-S 22329.07GBP	LoneStar Pbsa Project Lindy	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2026	08/14/2026		30,404	0.73				792		792		792			53		0003
GBP/L 1061305.82 USD-S 787336.38GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		1,061,306	0.74				16,854		16,854		16,854			4,598		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SEK/L 7899551.94 USD-S 72284850.00SEK	Sunbeam Upsize - Project Lindy	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	05/12/2026	05/17/2027		7,899,552	9.15				301,444		301,444		301,444			37,041		0003
AUD/S 174439.64 USD- L 240897.04AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/13/2026	07/15/2026		174,440	1.38				(7,740)		(7,740)		(7,740)			177		0003
EUR/L 4115.07 USD- S 3327.19EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	12/30/2030		4,115	0.81				45		45		45			44		0003
EUR/L 6535.92 USD- S 5232.50EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	09/30/2031		6,536	0.80				70		70		70			75		0003
EUR/L 21897.47 USD- S 18754.62EUR	Siemens Munich Office	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/27/2026	07/16/2026		21,897	0.86				456		456		456			23		0003
GBP/L 21089.28 USD- S 15699.38GBP	20 Dering St- 7410042	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2026	09/16/2026		21,089	0.74				269		269		269			49		0003
GBP/L 672350.65 USD- S 500000.00GBP	Heylo Flow 3 Draw	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2026	09/16/2026		672,351	0.74				9,258		9,258		9,258			1,554		0003
EUR/L 123525.93 USD- S 106141.99EUR	Coupon Hedge CLO MUSD	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2026	09/17/2026		123,526	0.86				1,852		1,852		1,852			287		0003
EUR/L 6260500.00 USD-S 5000000.00EUR	CLO Reinv6m CGMSE 2021-2A B XS2391834418	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026		6,260,500	0.80				519,161		519,161		519,161			16,948		0003
EUR/L 6317500.00 USD-S 5000000.00EUR	CLO Reinv6m PENTA 2021-10A C XS2401708685	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		6,317,500	0.79				506,542		506,542		506,542			29,761		0003
EUR/L 12275500.00 USD-S 10000000.00EUR	CLO Reinv6m CORDA 18A CR XS2410159714	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027		12,275,500	0.81				732,039		732,039		732,039			46,887		0003
EUR/L 2258680.00 USD-S 2000000.00EUR	CLO Reinv6m ANCHE 1X D1E Mtge XS1846663240	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	04/18/2028		2,258,680	0.89				(86,046)		(86,046)		(86,046)			15,163		0003
EUR/L 700285.94 USD- S 629935.39EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		700,286	0.90				(19,339)		(19,339)		(19,339)			485		0003
EUR/L 1436062.50 USD-S 1250000.00EUR	CLO CORDA 12A D XS1899143264	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/22/2028		1,436,063	0.87				(34,734)		(34,734)		(34,734)			10,106		0003
EUR/L 1161300.00 USD-S 1000000.00EUR	CLO ACLO 3A CNE XS1582975741	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027		1,161,300	0.86				(667)		(667)		(667)			6,010		0003
EUR/L 89818.70 USD- S 79271.61EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		89,819	0.88				(741)		(741)		(741)			62		0003
EUR/L 100113.26 USD- S 90978.02EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		100,113	0.91				(3,817)		(3,817)		(3,817)			69		0003
EUR/L 103009.99 USD- S 91240.03EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		103,010	0.89				(1,222)		(1,222)		(1,222)			71		0003
EUR/L 5866500.00 USD-S 5000000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	07/24/2028		5,866,500	0.85				(33,074)		(33,074)		(33,074)			42,187		0003
EUR/L 53941.04 USD- S 47942.90EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		53,941	0.89				(850)		(850)		(850)			37		0003
EUR/L 263641.15 USD- S 234108.38EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		263,641	0.89				(3,908)		(3,908)		(3,908)			183		0003
GBP/L 903692.84 USD- S 705954.88GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		903,693	0.78				(31,871)		(31,871)		(31,871)			4,425		0003
GBP/L 820253.50 USD- S 629704.82GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		820,254	0.77				(9,089)		(9,089)		(9,089)			9,138		0003
EUR/L 96645.43 USD- S 86850.75EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		96,645	0.90				(2,611)		(2,611)		(2,611)			67		0003
EUR/L 12030513.90 USD-S 10591639.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		12,030,514	0.88				(254,756)		(254,756)		(254,756)			60,645		0003
EUR/L 6233637.37 USD-S 5486390.93EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		6,233,637	0.88				(130,118)		(130,118)		(130,118)			31,423		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 5207137.18 USD-S 4584352.85EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		5,207,137	0.88				(110,265)		(110,265)		(110,265)			26,249		0003
EUR/L 304283.96 USD-S 271973.51EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2026		304,284	0.89				(6,657)		(6,657)		(6,657)			319		0003
EUR/L 336050.20 USD-S 299289.84EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	07/07/2026		336,050	0.89				(5,991)		(5,991)		(5,991)			233		0003
EUR/L 485484.18 USD-S 426675.50EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		485,484	0.88				(9,452)		(9,452)		(9,452)			2,447		0003
EUR/L 423678.58 USD-S 376636.66EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		423,679	0.89				(13,019)		(13,019)		(13,019)			2,136		0003
EUR/L 842520.15 USD-S 755894.63EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026		842,520	0.90				(21,349)		(21,349)		(21,349)			583		0003
EUR/L 471777.17 USD-S 421869.95EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2026		471,777	0.89				(10,354)		(10,354)		(10,354)			327		0003
EUR/L 277236.65 USD-S 244649.36EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2027		277,237	0.88				(6,519)		(6,519)		(6,519)			1,399		0003
EUR/L 531758.86 USD-S 475293.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		531,759	0.89				(11,634)		(11,634)		(11,634)			557		0003
EUR/L 121762.95 USD-S 107726.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		121,763	0.88				(2,754)		(2,754)		(2,754)			543		0003
EUR/S 66581.70 USD-L 58200.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2027		66,582	0.87				974		974		974			340		0003
EUR/L 113332.42 USD-S 99526.15EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2024	07/07/2026		113,332	0.88				(410)		(410)		(410)			78		0003
EUR/L 214016.65 USD-S 189127.48EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2026		214,017	0.88				(2,786)		(2,786)		(2,786)			498		0003
EUR/L 30796.60 USD-S 26466.66EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		30,797	0.86				(759)		(759)		(759)			265		0003
GBP/S 806714.84 USD-L 629704.82GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		806,715	0.78				20,241		20,241		20,241			8,987		0003
EUR/L 502282.57 USD-S 446433.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		502,283	0.89				(12,271)		(12,271)		(12,271)			1,854		0003
EUR/L 505884.02 USD-S 447803.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		505,884	0.89				(12,286)		(12,286)		(12,286)			2,255		0003
EUR/L 508951.47 USD-S 448652.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		508,951	0.88				(11,639)		(11,639)		(11,639)			2,600		0003
EUR/L 509627.58 USD-S 447394.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		509,628	0.88				(11,592)		(11,592)		(11,592)			2,898		0003
EUR/S 22259701.28 USD-L 20377810.48EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026		22,259,701	0.92				1,028,939		1,028,939		1,028,939			15,413		0003
EUR/L 214843.34 USD-S 199194.61EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	07/07/2026		214,843	0.93				(12,805)		(12,805)		(12,805)			149		0003
EUR/L 235153.42 USD-S 218698.99EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026		235,153	0.93				(14,785)		(14,785)		(14,785)			163		0003
EUR/L 416057.69 USD-S 340414.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/09/2025	12/16/2027		416,058	0.82				18,042		18,042		18,042			2,516		0003
EUR/L 434879.31 USD-S 356080.77EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2025	12/16/2027		434,879	0.82				18,546		18,546		18,546			2,630		0003
EUR/L 397825.28 USD-S 337923.88EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/24/2025	07/07/2026		397,825	0.85				11,631		11,631		11,631			275		0003
EUR/L 726987.50 USD-S 623635.51EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	07/07/2026		726,988	0.86				14,270		14,270		14,270			503		0003
EUR/L 430193.24 USD-S 369034.93EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	07/07/2026		430,193	0.86				8,444		8,444		8,444			298		0003
EUR/S 5919144.50 USD-L 5000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2026	11/16/2026		5,919,145	0.84				(171,855)		(171,855)		(171,855)			18,264		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 6073150.29 USD-L 4489700.33GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2026	08/26/2026		6,073,150	0.74				(119,114)		(119,114)		(119,114)			12,000		0003
EUR/L 231773.90 USD-S 200218.69EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	03/31/2026	07/07/2026		231,774	0.86				2,955		2,955		2,955			160		0003
EUR/L 31801.45 USD-S 26956.76EUR	Testa Home CML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/21/2026	07/17/2026		31,801	0.85				981		981		981			34		0003
EUR/S 429583.95 USD-L 359394.25EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	07/06/2027		429,584	0.84				(12,262)		(12,262)		(12,262)			2,166		0003
EUR/S 37249257.61 USD-L 31004875.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2026	12/16/2027		37,249,258	0.83				(998,045)		(998,045)		(998,045)			225,274		0003
EUR/S 32789415.39 USD-L 27431954.65EUR	Eqt France - 7200569	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	07/06/2027		32,789,415	0.84				(935,900)		(935,900)		(935,900)			165,289		0003
EUR/S 5871481.50 USD-L 5000000.00EUR	CLO ReInv6m PENTA 2021-10A C XS2401708685	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/21/2026	05/20/2027		5,871,482	0.85				(77,296)		(77,296)		(77,296)			27,659		0003
EUR/S 1103226.92 USD-L 945637.39EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	09/17/2026		1,103,227	0.86				(19,215)		(19,215)		(19,215)			2,566		0003
EUR/S 1580135.06 USD-L 1369077.64EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/11/2026	07/07/2026		1,580,135	0.87				(15,494)		(15,494)		(15,494)			1,094		0003
EUR/S 150558.59 USD-L 127032.22EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2028		150,559	0.84				(893)		(893)		(893)			1,054		0003
EUR/S 17971.58 USD-L 14763.48EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/17/2030		17,972	0.82				(64)		(64)		(64)			179		0003
EUR/L 62954712.00 USD-S 54000000.00EUR	Project Hamburg - Dutch BtL RML 4YR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	09/16/2026		62,954,712	0.86				1,055,484		1,055,484		1,055,484			145,512		0003
GBP/L 6633112.86 USD-S 4942000.00GBP	Canada Square 2021-1 Class B 50136719	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2026	09/16/2026		6,633,113	0.75				79,101		79,101		79,101			15,332		0003
NZD/L 1252954.24 USD-S 2218213.31NZD	CML Project Bunk NZD 50230331	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	06/29/2026	07/15/2026		1,252,954	1.77				(6,994)		(6,994)		(6,994)			1,270		0003
EUR/S 8273148.00 USD-L 7240000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		8,273,148	0.88				166,167		166,167		166,167			47,535		0003
EUR/S 9774150.00 USD-L 8500000.00EUR	CLO ReInv6m ARESE 16A B1 XS2465009590	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		9,774,150	0.87				170,140		170,140		170,140			60,911		0003
EUR/S 4487400.00 USD-L 4000000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		4,487,400	0.89				151,526		151,526		151,526			22,863		0003
EUR/S 10657575.00 USD-L 9500000.00EUR	CLO ReInv6m HARVT 29A C XS2498563639	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		10,657,575	0.89				359,874		359,874		359,874			54,300		0003
EUR/L 439336.57 USD-S 387148.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	08/16/2027		439,337	0.88				(10,488)		(10,488)		(10,488)			2,334		0003
EUR/S 1339249.58 USD-L 1181767.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	10/16/2026		1,339,250	0.88				17,196		17,196		17,196			3,642		0003
EUR/L 1368875.00 USD-S 1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	12/03/2024	10/26/2026		1,368,875	0.91				(66,553)		(66,553)		(66,553)			3,892		0003
EUR/S 9168800.00 USD-L 8000000.00EUR	CLO ReInv6m RRME 9A C XS2388493657	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		9,168,800	0.87				13,263		13,263		13,263			24,821		0003
EUR/S 940701.06 USD-L 780000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	01/19/2027		940,701	0.83				(41,528)		(41,528)		(41,528)			3,508		0003
EUR/S 9136528.48 USD-L 7750000.00EUR	CLO ReInv6m RRME 10A CN XS2395275741	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/12/2025	11/18/2026		9,136,528	0.85				(227,407)		(227,407)		(227,407)			28,393		0003
EUR/L 11186533.10 USD-S 9500000.00EUR	CLO ReInv6m OZLME 2A CR XS2334573701	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	01/09/2026	10/15/2026		11,186,533	0.85				282,833		282,833		282,833			30,284		0003
EUR/S 350250.57 USD-L 294191.00EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2026	12/28/2026		350,251	0.84				(11,435)		(11,435)		(11,435)			1,233		0003
SEK/L 142929495.25 USD-S 1306975890.43SEK	Sunbeam March 2021 - 7200439	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2026	05/17/2027		142,929,495	9.14				5,548,783		5,548,783		5,548,783			670,190		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 94432068.00 USD-S 81000000.00EUR GBP/L 152910232.82 USD- S 113838307.43GBP	Project Hamburg - Dutch BtL RML 4YR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	09/16/2026		94,432,068	0.86				1,583,225		1,583,225		1,583,225			218,268		0003
BRL/L 599872.20 USD- S 3841761.53BRL	Heylo Deal 1st Funding - 19344	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	09/16/2026		152,910,233	0.74				1,939,455		1,939,455		1,939,455			353,433		0003
BRL/L 523135.64 USD- S 3967460.69BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2027		599,872	6.40				(96,799)		(96,799)		(96,799)			2,669		0003
EUR/L 19756.25 USD- S 16830.44EUR	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2029		523,136	7.58				(64,406)		(64,406)		(64,406)			4,749		0003
GBP/L 273641.90 USD- S 203002.96GBP	Siemens Munich Office Alban Gate- 7200375	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	04/29/2026	07/16/2026		19,756	0.85				514		514		514			21		0003
EUR/L 6513.94 USD- S 5232.50EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	05/12/2026	03/31/2027		273,642	0.74				4,346		4,346		4,346			1,185		0003
EUR/L 6491.27 USD- S 5175.63EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	06/30/2031		6,514	0.80				69		69		69			73		0003
EUR/L 7468.91 USD- S 5866.25EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/30/2031		6,491	0.80				72		72		72			76		0003
EUR/L 1791.12 USD- S 1462.50EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	03/16/2033		7,469	0.79				74		74		74			97		0003
EUR/L 4133.04 USD- S 3363.75EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	04/01/2030		1,791	0.82				20		20		20			17		0003
GBP/L 6518.60 USD- S 4839.75GBP	Lone Star Brasilia 7410046	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	07/01/2030		4,133	0.81				46		46		46			41		0003
AUD/S 232873.00 USD- L 333435.90AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2026	09/16/2026		6,519	0.74				100		100		100			15		0003
EUR/L 6284500.00 USD-S 5000000.00EUR	CLO Relnv6m AQUE 2020-5A CR XS2389542239	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/11/2026	07/15/2026		232,873	1.43				(2,137)		(2,137)		(2,137)			236		0003
EUR/L 8177928.00 USD-S 6600000.00EUR	CLO Relnv6m OCPE 2022-5A C XS2423746655	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		6,284,500	0.80				541,317		541,317		541,317			17,406		0003
EUR/L 6209000.00 USD-S 5000000.00EUR	CLO Relnv6m RRME 11A A2B2N XS2446267341	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		8,177,928	0.81				525,243		525,243		525,243			36,698		0003
EUR/L 3306396.00 USD-S 2977393.97EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027		6,209,000	0.81				362,264		362,264		362,264			34,738		0003
EUR/L 1237080.00 USD-S 1200000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/01/2022	07/07/2026		3,306,396	0.90				(94,916)		(94,916)		(94,916)			2,289		0003
EUR/L 1562790.00 USD-S 1500000.00EUR	Domi 2022-1 Class C-50136235	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,237,080	0.97				(142,376)		(142,376)		(142,376)			4,613		0003
EUR/L 1656080.00 USD-S 1600000.00EUR	Eqt France - 7200569	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	04/15/2027		1,562,790	0.96				(166,825)		(166,825)		(166,825)			6,953		0003
EUR/L 7054807.50 USD-S 6675000.00EUR	CLO Relnv6m ADAGI X-A D XS2463567342	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		1,656,080	0.97				(171,641)		(171,641)		(171,641)			1,147		0003
EUR/L 946727.61 USD- S 863121.36EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/19/2022	05/10/2028		7,054,808	0.95				(742,271)		(742,271)		(742,271)			48,146		0003
EUR/L 563500.00 USD- S 500000.00EUR	CLO Relnv6m CADOG 11A DN XS1833626820	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		946,728	0.91				(39,276)		(39,276)		(39,276)			656		0003
GBP/S 1515687.84 USD-L 1214688.12GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		563,500	0.89				(19,384)		(19,384)		(19,384)			3,308		0003
EUR/L 448320.03 USD- S 392952.96EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		1,515,688	0.80				95,161		95,161		95,161			1,050		0003
EUR/L 412039.99 USD- S 364960.13EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		448,320	0.88				(590)		(590)		(590)			310		0003
		B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		412,040	0.89				(4,887)		(4,887)		(4,887)			285		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 92241.43 USD- S 80778.90EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		92,241	0.88				(40)		(40)		(40)			64		0003
EUR/L 144081.98 USD- S 127942.09EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		144,082	0.89				(2,136)		(2,136)		(2,136)			100		0003
EUR/L 24585.22 USD- S 20787.37EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029		24,585	0.85				(243)		(243)		(243)			212		0003
GBP/L 886204.35 USD- S 683061.78GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		886,204	0.77				(15,300)		(15,300)		(15,300)			8,826		0003
EUR/L 352953.05 USD- S 314701.13EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		352,953	0.89				(6,701)		(6,701)		(6,701)			244		0003
EUR/L 20468386.15 USD- S 18020325.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		20,468,386	0.88				(433,435)		(433,435)		(433,435)			103,180		0003
EUR/L 1101081.63 USD- S 976049.67EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		1,101,082	0.89				(22,785)		(22,785)		(22,785)			4,065		0003
EUR/L 84012.55 USD- S 74822.46EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	07/07/2026		84,013	0.89				(1,498)		(1,498)		(1,498)			58		0003
EUR/L 105919.64 USD- S 94159.16EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		105,920	0.89				(3,255)		(3,255)		(3,255)			534		0003
EUR/L 487051.79 USD- S 430904.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		487,052	0.88				(11,015)		(11,015)		(11,015)			2,171		0003
EUR/L 132785.37 USD- S 118685.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		132,785	0.89				(2,905)		(2,905)		(2,905)			139		0003
EUR/L 856066.61 USD- S 756509.91EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2026		856,067	0.88				(11,143)		(11,143)		(11,143)			1,991		0003
EUR/L 17465.20 USD- S 14763.48EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030		17,465	0.85				(370)		(370)		(370)			174		0003
EUR/L 108051.38 USD- S 96037.13EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		108,051	0.89				(2,640)		(2,640)		(2,640)			399		0003
EUR/L 110732.12 USD- S 97612.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		110,732	0.88				(2,532)		(2,532)		(2,532)			566		0003
EUR/L 340744.27 USD- S 298348.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027		340,744	0.88				(7,712)		(7,712)		(7,712)			2,059		0003
EUR/L 22858299.46 USD- S 20377810.48EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		22,858,299	0.89				(919,128)		(919,128)		(919,128)			138,241		0003
EUR/L 5714574.87 USD- S 5094452.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		5,714,575	0.89				(229,782)		(229,782)		(229,782)			34,560		0003
EUR/L 53710.83 USD- S 49798.65EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	07/07/2026		53,711	0.93				(3,201)		(3,201)		(3,201)			37		0003
EUR/L 708652.30 USD- S 639543.26EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		708,652	0.90				(37,086)		(37,086)		(37,086)			4,286		0003
EUR/S 18337600.00 USD- L 16000000.00EUR	CLO ReInv6m RRME 9A B XS2388492923	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		18,337,600	0.87				26,526		26,526		26,526			49,643		0003
EUR/S 1482495.00 USD- L 1225000.00EUR	CLO ReInv6m DRYD 2018-66A DR XS2415313332	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/24/2028		1,482,495	0.83				(33,515)		(33,515)		(33,515)			10,661		0003
EUR/L 357864.41 USD- S 302789.41EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	07/07/2026		357,864	0.85				11,824		11,824		11,824			248		0003
EUR/S 9410101.60 USD- L 8000000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/12/2025	11/18/2026		9,410,102	0.85				(213,589)		(213,589)		(213,589)			29,243		0003
EUR/L 439717.34 USD- S 370513.56EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/23/2025	07/07/2026		439,717	0.84				16,278		16,278		16,278			304		0003
GBP/L 549760.00 USD- S 400000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	01/30/2026	07/22/2026		549,760	0.73				19,293		19,293		19,293			675		0003
GBP/L 549640.00 USD- S 400000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	01/30/2026	10/22/2026		549,640	0.73				19,146		19,146		19,146			1,536		0003
GBP/L 549560.00 USD- S 400000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	01/30/2026	11/23/2026		549,560	0.73				19,051		19,051		19,051			1,738		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 131989.01 USD- S 111174.23EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/23/2026	07/07/2026		131,989	0.84				4,934		4,934		4,934			91		0003
GBP/L 608083.95 USD- S 446581.50GBP	LoneStar Pbsa Project Lindy	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2026	08/14/2026		608,084	0.73				15,848		15,848		15,848			1,068		0003
EUR/S 5881504.68 USD- L 4979262.34EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2026	07/07/2026		5,881,505	0.85				(190,989)		(190,989)		(190,989)			4,072		0003
EUR/S 38355288.31 USD- L 32083051.70EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2026	07/07/2027		38,355,288	0.84				(1,099,419)		(1,099,419)		(1,099,419)			193,607		0003
SEK/L 19250723.22 USD- S 176032463.28SEK	Sunbeam March 2021 - 7200439	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2026	05/17/2027		19,250,723	9.14				747,348		747,348		747,348			90,266		0003
AUD/S 4313242.50 USD- L 5956486.41AUD	RML Pepper Australian	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/13/2026	07/15/2026		4,313,243	1.38				(191,391)		(191,391)		(191,391)			4,372		0003
EUR/L 416051.96 USD- S 356337.86EUR	Siemens Munich Office	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/27/2026	07/16/2026		416,052	0.86				8,659		8,659		8,659			436		0003
EUR/L 1161777.30 USD- S 1000000.00EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2026	07/07/2026		1,161,777	0.86				18,934		18,934		18,934			804		0003
EUR/L 5496244.05 USD- S 4715876.79EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2026	09/17/2026		5,496,244	0.86				90,294		90,294		90,294			12,785		0003
GBP/L 9329287.95 USD- S 6945000.00GBP	Heylo Flow hedging IO CCS 11 - 50095149	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/15/2026	09/16/2026		9,329,288	0.74				118,926		118,926		118,926			21,563		0003
GBP/L 516595.30 USD- S 387369.00GBP	Falkor Junior Notes	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/08/2026	07/31/2029		516,595	0.75				2,819		2,819		2,819			4,539		0003
GBP/L 28866.47 USD- S 21619.46GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/15/2026	08/18/2026		28,866	0.75				196		196		196			53		0003
EUR/L 8918.45 USD- S 7024.06EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/30/2032		8,918	0.79				88		88		88			114		0003
EUR/L 1805.11 USD- S 1478.75EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/31/2029		1,805	0.82				21		21		21			17		0003
EUR/L 4083.34 USD- S 3290.63EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	03/31/2031		4,083	0.81				44		44		44			45		0003
EUR/L 7942.40 USD- S 6793.69EUR	Cerberus Pan-European Logistics Pool B&C EUR 7410073	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2026	09/14/2026		7,942	0.86				156		156		156			18		0003
EUR/L 10411800.00 USD- S 8400000.00EUR	CLO ReInv6m DERPK 1A CR XS2393984484	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		10,411,800	0.81				767,521		767,521		767,521			28,186		0003
EUR/L 6205500.00 USD- S 5000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026		6,205,500	0.81				455,085		455,085		455,085			19,147		0003
EUR/L 12378000.00 USD- S 10000000.00EUR	CLO ReInv6m AQUE 2021-6A C XS2406747340	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		12,378,000	0.81				749,160		749,160		749,160			60,605		0003
EUR/L 7434480.00 USD- S 6000000.00EUR	CLO ReInv6m OCPE 2022-5A D XS2423747208	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.81				477,494		477,494		477,494			33,362		0003
EUR/L 3916850.00 USD- S 3500000.00EUR	CLO ReInv6m BRGPT 3A C XS2395174472	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2022	01/15/2027		3,916,850	0.89				(112,544)		(112,544)		(112,544)			14,461		0003
EUR/L 44383753.19 USD- S 39936072.77EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		44,383,753	0.90				(1,238,392)		(1,238,392)		(1,238,392)			30,732		0003
EUR/L 500892.52 USD- S 448430.22EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		500,893	0.90				(11,387)		(11,387)		(11,387)			347		0003
EUR/L 6732334.56 USD- S 6000000.00EUR	CLO TERM AQUE 2019-3A CR XS2340857270	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028		6,732,335	0.89				(309,699)		(309,699)		(309,699)			46,650		0003
EUR/L 32065.35 USD- S 28500.00EUR	ESPAI BARCA FT 6/30/2043	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		32,065	0.89				(729)		(729)		(729)			114		0003
EUR/L 59668.94 USD- S 52825.41EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		59,669	0.89				(678)		(678)		(678)			41		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2823726.58 USD-S 2500000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/23/2023	07/20/2026		2,823,727	0.89				(33,647)		(33,647)		(33,647)			3,305		0003
EUR/L 1814080.00 USD-S 1600000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	06/23/2023	01/15/2027		1,814,080	0.88				(28,423)		(28,423)		(28,423)			6,697		0003
EUR/L 1722150.95 USD-S 1500000.00EUR	CLO STNPK 1A C XS1875402759	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/23/2023	04/21/2028		1,722,151	0.87				(38,558)		(38,558)		(38,558)			11,588		0003
GBP/S 710724.43 USD-L 559449.33GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		710,724	0.79				31,194		31,194		31,194			492		0003
EUR/L 89551.23 USD-S 80858.90EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		89,551	0.90				(2,820)		(2,820)		(2,820)			62		0003
EUR/L 100575.93 USD-S 90870.92EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		100,576	0.90				(3,233)		(3,233)		(3,233)			70		0003
EUR/L 20737.13 USD-S 18785.33EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		20,737	0.91				(723)		(723)		(723)			14		0003
EUR/L 119730.61 USD-S 104944.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		119,731	0.88				(157)		(157)		(157)			83		0003
EUR/S 7885845.00 USD-L 6675000.00EUR	CLO ReInv6m ADAGI X-A D XS2463567342	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	05/10/2028		7,885,845	0.85				(29,013)		(29,013)		(29,013)			53,818		0003
EUR/L 17873.26 USD-S 15885.79EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		17,873	0.89				(282)		(282)		(282)			12		0003
GBP/L 904901.16 USD-S 679176.76GBP	Falkor Junior Notes	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/22/2025	07/31/2029		904,901	0.75				4,190		4,190		4,190			7,950		0003
EUR/L 9597.49 USD-S 8182.49EUR	Cerberus Pan-European Logistics Pool D EUR 7410074	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/09/2026	07/15/2026		9,597	0.85				243		243		243			10		0003
AUD/L 5286597.71 USD-S 7416399.18AUD	RML Pepper Australian	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/14/2026	07/15/2026		5,286,598	1.40				154,496		154,496		154,496			5,358		0003
EUR/L 61221.85 USD-S 52076.17EUR	Project Waystone EUR DDTL	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/28/2026	07/30/2026		61,222	0.85				1,649		1,649		1,649			88		0003
AUD/S 862648.53 USD-L 1191297.32AUD	RML Pepper Australian	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/13/2026	07/15/2026		862,649	1.38				(38,278)		(38,278)		(38,278)			874		0003
EUR/L 8980.95 USD-S 7101.25EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	09/30/2032		8,981	0.79				84		84		84			112		0003
EUR/L 1812.84 USD-S 1495.00EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	07/02/2029		1,813	0.82				21		21		21			16		0003
EUR/L 244140.59 USD-S 212814.32EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		244,141	0.87				(2,613)		(2,613)		(2,613)			1,195		0003
EUR/L 219700.49 USD-S 195890.05EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		219,700	0.89				(4,171)		(4,171)		(4,171)			152		0003
EUR/L 16144.67 USD-S 14394.96EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		16,145	0.89				(307)		(307)		(307)			11		0003
EUR/S 11832979.82 USD-L 10591639.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		11,832,980	0.90				271,603		271,603		271,603			8,193		0003
EUR/S 20132307.09 USD-L 18020325.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		20,132,307	0.90				462,097		462,097		462,097			13,940		0003
EUR/S 2958244.96 USD-L 2647909.92EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		2,958,245	0.90				67,901		67,901		67,901			2,048		0003
EUR/S 5121639.00 USD-L 4584352.85EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		5,121,639	0.90				117,557		117,557		117,557			3,546		0003
EUR/L 1104027.39 USD-S 982755.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		1,104,027	0.89				(23,990)		(23,990)		(23,990)			3,003		0003
EUR/L 1100522.82 USD-S 967237.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2027		1,100,523	0.88				(21,938)		(21,938)		(21,938)			5,622		0003
EUR/L 276006.85 USD-S 245688.84EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		276,007	0.89				(5,998)		(5,998)		(5,998)			751		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 121371.04 USD- S 106668.87EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		121,371	0.88				(2,363)		(2,363)		(2,363)			612		0003
EUR/L 323426.07 USD- S 287515.40EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		323,426	0.89				(9,938)		(9,938)		(9,938)			1,630		0003
EUR/L 488530.20 USD- S 435216.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		488,530	0.89				(11,016)		(11,016)		(11,016)			1,329		0003
EUR/L 122132.55 USD- S 108804.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		122,133	0.89				(2,754)		(2,754)		(2,754)			332		0003
EUR/L 121608.70 USD- S 107981.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		121,609	0.89				(2,849)		(2,849)		(2,849)			449		0003
EUR/S 70818.26 USD- L 62285.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		70,818	0.88				971		971		971			261		0003
EUR/L 16361.10 USD- S 14452.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/13/2024	07/07/2026		16,361	0.88				(156)		(156)		(156)			11		0003
EUR/L 5773420.00 USD- S 5080000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/18/2024	07/07/2026		5,773,420	0.88				(32,223)		(32,223)		(32,223)			3,998		0003
EUR/L 28959059.78 USD- S 24485549.83EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		28,959,060	0.85				(468,312)		(468,312)		(468,312)			271,152		0003
EUR/L 34766428.00 USD- S 30320000.00EUR	Four Seasons Rome-7410014	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028		34,766,428	0.87				(790,731)		(790,731)		(790,731)			230,003		0003
GBP/S 731158.34 USD- L 570326.32GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		731,158	0.78				15,703		15,703		15,703			8,928		0003
EUR/L 98751.49 USD- S 88550.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		98,751	0.90				(2,486)		(2,486)		(2,486)			103		0003
EUR/L 722882.98 USD- S 591455.38EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/09/2025	12/16/2027		722,883	0.82				31,347		31,347		31,347			4,372		0003
EUR/S 5065313.40 USD- L 4200000.00EUR	CLO Relnv6m BECLO 12A C1 XS2404588613	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	01/19/2027		5,065,313	0.83				(223,612)		(223,612)		(223,612)			18,888		0003
EUR/S 601322.65 USD- L 500000.00EUR	CLO Relnv6m CORDA 5A CR XS1640928799	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/18/2025	04/21/2027		601,323	0.83				(22,629)		(22,629)		(22,629)			2,703		0003
EUR/L 298516.02 USD- S 249359.32EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2025	07/07/2026		298,516	0.84				13,537		13,537		13,537			207		0003
EUR/L 238865.69 USD- S 199531.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2025	07/07/2026		238,866	0.84				10,832		10,832		10,832			165		0003
EUR/L 422685.89 USD- S 356162.56EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/23/2025	07/07/2026		422,686	0.84				15,648		15,648		15,648			293		0003
EUR/L 232467.76 USD- S 193294.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	01/27/2026	07/07/2026		232,468	0.83				11,562		11,562		11,562			161		0003
EUR/L 432679.89 USD- S 359769.06EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	01/27/2026	07/07/2026		432,680	0.83				21,520		21,520		21,520			300		0003
GBP/L 549720.00 USD- S 400000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	01/30/2026	08/24/2026		549,720	0.73				19,258		19,258		19,258			1,067		0003
GBP/L 549680.00 USD- S 400000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	01/30/2026	09/22/2026		549,680	0.73				19,201		19,201		19,201			1,318		0003
EUR/L 121928829.25 USD- S 105107888.34EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/02/2026	07/07/2026		121,928,829	0.86				1,807,004		1,807,004		1,807,004			84,426		0003
AUD/S 1525720.53 USD- L 2210803.09AUD	CML Project Bunk AUD 50224268	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/02/2026	07/07/2026		1,525,721	1.45				4,384		4,384		4,384			1,056		0003
EUR/L 1818.82 USD- S 1495.00EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	10/01/2029		1,819	0.82				21		21		21			16		0003
GBP/L 180346.98 USD- S 134196.30GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/26/2026	03/31/2027		180,347	0.74				2,327		2,327		2,327			781		0003
EUR/L 7792.85 USD- S 6689.93EUR	Testa Home CML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/26/2026	07/17/2026		7,793	0.86				144		144		144			8		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 40650.87 USD- S 34915.60EUR	Project OBC	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/15/2026	09/16/2026		40,651	0.86				628		628		628			94		0003
EUR/L 10673.04 USD- S 9295.44EUR	Testa Home CML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/18/2026	07/17/2026		10,673	0.87				45		45		45			12		0003
EUR/L 557340.59 USD- S 475000.00EUR	CLO ReInv6m CORDA 22A D XS2402577261	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/09/2026	07/17/2026		557,341	0.85				14,260		14,260		14,260			601		0003
GBP/L 157373.06 USD- S 116393.75GBP	Project Madonna 50234178	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	07/23/2026		157,373	0.74				3,016		3,016		3,016			198		0003
EUR/L 375368.75 USD- S 319778.30EUR	Siemens Munich Office	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/29/2026	07/16/2026		375,369	0.85				9,773		9,773		9,773			393		0003
EUR/S 2199322.43 USD- L 1863236.02EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/08/2026	07/07/2026		2,199,322	0.85				(69,936)		(69,936)		(69,936)			1,523		0003
EUR/S 77087992.14 USD- L 65272937.69EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	07/07/2026		77,087,992	0.85				(2,491,265)		(2,491,265)		(2,491,265)			53,378		0003
AUD/S 2650110.96 USD- L 3659740.88AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/13/2026	07/15/2026		2,650,111	1.38				(117,593)		(117,593)		(117,593)			2,686		0003
EUR/S 1771148.21 USD- L 1491744.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/15/2027		1,771,148	0.84				(27,059)		(27,059)		(27,059)			10,701		0003
GBP/L 48287441.10 USD- S 35948938.56GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	09/16/2026		48,287,441	0.74				612,459		612,459		612,459			111,610		0003
EUR/L 63469.55 USD- S 55277.34EUR	Testa Home CML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/18/2026	07/17/2026		63,470	0.87				269		269		269			68		0003
EUR/L 1437042.04 USD- S 1248883.07EUR	AP Pistachio LP	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/26/2026	12/22/2026		1,437,042	0.87				(885)		(885)		(885)			4,975		0003
EUR/L 22614094.07 USD- S 20345563.72EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		22,614,094	0.90				(628,260)		(628,260)		(628,260)			15,659		0003
EUR/L 826599.00 USD- S 744348.49EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Goldman Sachs Group Inc/The KD3XUN706T14HNAYLU02	07/01/2022	07/07/2026		826,599	0.90				(23,729)		(23,729)		(23,729)			572		0003
EUR/L 5653523.52 USD- S 5086390.93EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		5,653,524	0.90				(157,065)		(157,065)		(157,065)			3,915		0003
EUR/L 7583193.88 USD- S 7326403.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		7,583,194	0.97				(785,944)		(785,944)		(785,944)			5,251		0003
EUR/L 5629000.00 USD- S 5000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		5,629,000	0.89				(218,863)		(218,863)		(218,863)			35,935		0003
EUR/L 32145.15 USD- S 28500.00EUR	ESPAI BARCA FT 6/30/2043	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		32,145	0.89				(901)		(901)		(901)			161		0003
EUR/L 175071.49 USD- S 157483.85EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		175,071	0.90				(4,835)		(4,835)		(4,835)			121		0003
GBP/L 1064146.64 USD- S 863121.36GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		1,064,147	0.81				(80,466)		(80,466)		(80,466)			737		0003
GBP/S 2842897.72 USD- L 2237797.32GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		2,842,898	0.79				124,775		124,775		124,775			1,968		0003
EUR/L 79997.69 USD- S 69602.55EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026		79,998	0.87				483		483		483			55		0003
EUR/L 726637.07 USD- S 641310.68EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		726,637	0.88				(5,993)		(5,993)		(5,993)			503		0003
EUR/S 2750150.00 USD- L 2500000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2023	07/20/2026		2,750,150	0.91				107,076		107,076		107,076			3,219		0003
EUR/L 400453.03 USD- S 363912.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		400,453	0.91				(15,270)		(15,270)		(15,270)			277		0003
EUR/L 82948.49 USD- S 75141.31EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		82,948	0.91				(2,891)		(2,891)		(2,891)			57		0003
EUR/L 560450.00 USD- S 500000.00EUR	CLO ReInv6m CORDA 5A CR XS1640928799	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2023	04/21/2027		560,450	0.89				(17,467)		(17,467)		(17,467)			2,519		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 89071.50 USD- S 79166.93EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		89,072	0.89				(1,404)		(1,404)		(1,404)			62		0003
EUR/L 191703.25 USD- S 170471.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		191,703	0.89				(3,193)		(3,193)		(3,193)			201		0003
EUR/L 147992.54 USD- S 127032.22EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		147,993	0.86				(1,594)		(1,594)		(1,594)			1,036		0003
GBP/L 677452.00 USD- S 517099.46GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		677,452	0.76				(884)		(884)		(884)			8,939		0003
EUR/L 525250.50 USD- S 472018.18EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		525,251	0.90				(14,192)		(14,192)		(14,192)			364		0003
EUR/L 131312.63 USD- S 118004.55EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		131,313	0.90				(3,548)		(3,548)		(3,548)			91		0003
EUR/L 24934549.50 USD- S 21945563.72EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		24,934,550	0.88				(520,472)		(520,472)		(520,472)			125,693		0003
EUR/L 360162.64 USD- S 317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		360,163	0.88				(7,627)		(7,627)		(7,627)			1,816		0003
EUR/L 3007628.48 USD- S 2647909.92EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		3,007,628	0.88				(63,689)		(63,689)		(63,689)			15,161		0003
EUR/L 275130.71 USD- S 241809.37EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2027		275,131	0.88				(5,485)		(5,485)		(5,485)			1,405		0003
EUR/L 28711371.88 USD- S 25421792.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		28,711,372	0.89				(770,179)		(770,179)		(770,179)			144,927		0003
EUR/S 1799840.00 USD- L 1600000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/25/2024	01/15/2027		1,799,840	0.89				44,298		44,298		44,298			6,645		0003
EUR/L 69309.16 USD- S 61162.34EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2027		69,309	0.88				(1,630)		(1,630)		(1,630)			350		0003
EUR/L 489338.66 USD- S 431705.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		489,339	0.88				(11,572)		(11,572)		(11,572)			2,500		0003
EUR/S 68342.75 USD- L 59923.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2027		68,343	0.88				940		940		940			305		0003
EUR/L 453329.67 USD- S 398104.60EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2024	07/07/2026		453,330	0.88				(1,641)		(1,641)		(1,641)			314		0003
EUR/L 65444.41 USD- S 57810.48EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/13/2024	07/07/2026		65,444	0.88				(624)		(624)		(624)			45		0003
GBP/S 902704.51 USD- L 705954.88GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		902,705	0.78				32,822		32,822		32,822			4,420		0003
GBP/S 868068.71 USD- L 679505.84GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		868,069	0.78				29,377		29,377		29,377			7,469		0003
GBP/S 663231.77 USD- L 517099.46GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		663,232	0.78				11,692		11,692		11,692			8,751		0003
EUR/L 476363.12 USD- S 427154.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		476,363	0.90				(11,994)		(11,994)		(11,994)			499		0003
EUR/L 492830.54 USD- S 439909.43EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		492,831	0.89				(12,102)		(12,102)		(12,102)			1,340		0003
EUR/S 5564925.32 USD- L 5094452.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026		5,564,925	0.92				257,235		257,235		257,235			3,853		0003
EUR/L 3407008.42 USD- S 3016000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/20/2025	12/16/2027		3,407,008	0.89				(113,515)		(113,515)		(113,515)			20,605		0003
EUR/L 524219.97 USD- S 429233.23EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2025	12/16/2027		524,220	0.82				22,356		22,356		22,356			3,170		0003
EUR/S 6051000.00 USD- L 5000000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/01/2025	07/24/2028		6,051,000	0.83				(136,795)		(136,795)		(136,795)			43,514		0003
EUR/L 8643959.86 USD- S 7243847.32EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		8,643,960	0.84				347,754		347,754		347,754			17,079		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 550122.86 USD-S 461472.28EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	07/07/2026		550,123	0.84				22,732		22,732		22,732			381		0003
EUR/L 369950.21 USD-S 314246.02EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/24/2025	07/07/2026		369,950	0.85				10,816		10,816		10,816			256		0003
GBP/L 549440.00 USD-S 400000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	01/30/2026	01/22/2027		549,440	0.73				18,887		18,887		18,887			2,064		0003
EUR/S 8639900.41 USD-L 7243847.32EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	02/17/2026	08/26/2026		8,639,900	0.84				(343,695)		(343,695)		(343,695)			17,071		0003
EUR/L 327351.29 USD-S 275727.70EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	02/23/2026	07/07/2026		327,351	0.84				12,238		12,238		12,238			227		0003
EUR/L 29893390.51 USD-S 25769386.71EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/02/2026	07/07/2026		29,893,391	0.86				443,025		443,025		443,025			20,699		0003
BRL/L 259465.54 USD-S 2191705.42BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2031		259,466	8.45				(28,847)		(28,847)		(28,847)			2,841		0003
GBP/L 359818.17 USD-S 261362.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		359,818	0.73				12,849		12,849		12,849			1,315		0003
GBP/L 670936.68 USD-S 495741.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		670,937	0.74				13,059		13,059		13,059			2,452		0003
EUR/S 602623.49 USD-L 495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		602,623	0.82				(31,005)		(31,005)		(31,005)			2,202		0003
GBP/L 153876.18 USD-S 125027.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		153,876	0.81				(11,727)		(11,727)		(11,727)			562		0003
GBP/L 137907.16 USD-S 112373.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		137,907	0.81				(10,927)		(10,927)		(10,927)			504		0003
GBP/L 31583.37 USD-S 27285.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		31,583	0.86				(4,516)		(4,516)		(4,516)			115		0003
EUR/L 1127000.00 USD-S 1000000.00EUR	CLO Reinv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		1,127,000	0.89				(38,768)		(38,768)		(38,768)			6,615		0003
EUR/L 992640.00 USD-S 880000.00EUR	CLO Reinv6m MILPK 1A CE XS1823316788	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/21/2023	01/18/2028		992,640	0.89				(35,719)		(35,719)		(35,719)			6,186		0003
GBP/L 383928.47 USD-S 304149.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027		383,928	0.79				(19,126)		(19,126)		(19,126)			1,403		0003
GBP/L 312304.76 USD-S 251432.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/17/2023	01/11/2027		312,305	0.81				(20,785)		(20,785)		(20,785)			1,141		0003
BRL/S 704110.75 USD-L 4436320.17BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2027		704,111	6.30				69,157		69,157		69,157			4,003		0003
BRL/S 298393.25 USD-L 2272503.30BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2030		298,393	7.62				15,579		15,579		15,579			3,092		0003
BRL/S 242674.30 USD-L 2030650.02BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2032		242,674	8.37				8,693		8,693		8,693			2,922		0003
GBP/L 177514.59 USD-S 145994.40GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2023	01/11/2027		177,515	0.82				(15,815)		(15,815)		(15,815)			649		0003
GBP/L 305549.71 USD-S 244919.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/14/2023	01/11/2027		305,550	0.80				(18,939)		(18,939)		(18,939)			1,117		0003
GBP/L 592969.76 USD-S 465001.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	01/11/2027		592,970	0.78				(23,365)		(23,365)		(23,365)			2,167		0003
EUR/L 612218.59 USD-S 520761.74EUR	Project Waystone EUR DDTL	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/28/2026	07/30/2026		612,219	0.85				16,490		16,490		16,490			878		0003
EUR/L 1764934.20 USD-S 1500000.00EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/30/2026	07/07/2026		1,764,934	0.85				50,670		50,670		50,670			1,222		0003
GBP/L 4586149.28 USD-S 3368088.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/01/2026	08/10/2026		4,586,149	0.73				119,545		119,545		119,545			7,685		0003
EUR/S 36484056.00 USD-L 30320000.00EUR	Four Seasons Rome-7410014	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	03/30/2028		36,484,056	0.83				(876,826)		(876,826)		(876,826)			241,367		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 21226116.46 USD-S 15746727.64GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		21,226,116	0.74				337,089		337,089		337,089			91,954		0003
EUR/S 2625734.92 USD-L 2240154.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	05/22/2026	01/15/2027		2,625,735	0.85				(43,764)		(43,764)		(43,764)			9,694		0003
EUR/S 2639475.56 USD-L 2236743.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/22/2026	07/16/2027		2,639,476	0.85				(41,105)		(41,105)		(41,105)			13,484		0003
GBP/L 3606939.60 USD-S 2683925.93GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/26/2026	03/31/2027		3,606,940	0.74				46,543		46,543		46,543			15,626		0003
GBP/L 266280.74 USD-S 197680.80GBP	LoneStar Pbsa Project Lindy	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2026	08/14/2026		266,281	0.74				4,125		4,125		4,125			467		0003
EUR/S 56775.72 USD-L 47254.03EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/11/2026	06/15/2029		56,776	0.83				(238)		(238)		(238)			489		0003
GBP/L 63485307.48 USD-S 47260355.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/15/2026	09/16/2026		63,485,307	0.74				809,283		809,283		809,283			146,738		0003
EUR/L 1142333.80 USD-S 1000000.00EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	07/07/2026		1,142,334	0.88				(509)		(509)		(509)			791		0003
AUD/L 101018.57 USD-S 146679.71AUD	CML Project Bunk AUD 50224268	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/29/2026	07/07/2026		101,019	1.45				(499)		(499)		(499)			70		0003
GBP/S 3383272.00 USD-L 2558256.33GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/30/2026	07/01/2026		3,383,272	0.76				9,506		9,506		9,506			885		0003
GBP/L 122713.73 USD-S 97326.19GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		122,714	0.79				(6,258)		(6,258)		(6,258)			448		0003
GBP/L 60653.86 USD-S 47680.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	02/23/2024	08/17/2026		60,654	0.79				(2,577)		(2,577)		(2,577)			110		0003
GBP/L 60472.18 USD-S 47559.72GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2026		60,472	0.79				(2,566)		(2,566)		(2,566)			206		0003
EUR/L 372977.16 USD-S 325119.56EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		372,977	0.87				(3,992)		(3,992)		(3,992)			1,826		0003
EUR/L 127830.70 USD-S 108083.79EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029		127,831	0.85				(1,263)		(1,263)		(1,263)			1,100		0003
EUR/L 57984.41 USD-S 45711.01EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2034		57,984	0.79				(228)		(228)		(228)			818		0003
GBP/L 2072796.55 USD-S 1614830.60GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		2,072,797	0.78				(64,729)		(64,729)		(64,729)			14,516		0003
EUR/L 1403750.00 USD-S 1250000.00EUR	CLO ReInv6m CORDA 10A C XS1730938377	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2024	02/24/2027		1,403,750	0.89				(37,786)		(37,786)		(37,786)			5,680		0003
EUR/L 1147576.95 USD-S 1021521.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		1,147,577	0.89				(24,936)		(24,936)		(24,936)			3,121		0003
EUR/L 382330.32 USD-S 338435.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	02/16/2027		382,330	0.89				(7,889)		(7,889)		(7,889)			1,521		0003
GBP/L 114602.95 USD-S 88203.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/03/2024	01/11/2027		114,603	0.77				(2,386)		(2,386)		(2,386)			419		0003
GBP/L 446046.50 USD-S 340075.53GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027		446,047	0.76				(5,014)		(5,014)		(5,014)			1,630		0003
EUR/S 124025.99 USD-L 104840.23EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/06/2024	06/17/2030		124,026	0.85				2,624		2,624		2,624			1,235		0003
GBP/S 1352368.05 USD-L 1058688.00GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		1,352,368	0.78				48,505		48,505		48,505			9,471		0003
GBP/S 1281231.65 USD-L 1002921.06GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		1,281,232	0.78				43,359		43,359		43,359			11,025		0003
GBP/S 970143.85 USD-L 756742.47GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		970,144	0.78				20,835		20,835		20,835			11,846		0003
GBP/S 860532.98 USD-L 670928.57GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		860,533	0.78				15,170		15,170		15,170			11,355		0003
EUR/L 38239.71 USD-S 34289.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		38,240	0.90				(963)		(963)		(963)			40		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 320727.73 USD- L 252889.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	11/14/2024	07/16/2026		320,728	0.79				14,650		14,650		14,650			336		0003
GBP/L 501550.55 USD- S 397016.19GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/18/2024	01/11/2027		501,551	0.79				(25,033)		(25,033)		(25,033)			1,833		0003
GBP/S 2112284.50 USD- L 1659655.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026		2,112,285	0.79				88,704		88,704		88,704			2,472		0003
GBP/S 1530283.22 USD- L 1239095.72GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		1,530,283	0.81				112,971		112,971		112,971			1,791		0003
GBP/S 920312.41 USD- L 714371.31GBP	60 Curzon July 2022 - 7200568	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	07/20/2026		920,312	0.78				27,067		27,067		27,067			1,077		0003
EUR/S 530248.21 USD- L 462000.00EUR	CLO ReInv6m WILPK 1A C XS1699705643	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	07/15/2027		530,248	0.87				6,423		6,423		6,423			2,705		0003
GBP/S 1025481.50 USD- L 770118.63GBP	60 Curzon July 2022 - 7200568	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	07/20/2026		1,025,482	0.75				(4,172)		(4,172)		(4,172)			1,200		0003
GBP/L 174111.70 USD- S 129070.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/18/2025	01/11/2027		174,112	0.74				2,919		2,919		2,919			636		0003
GBP/L 148599.61 USD- S 110358.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	01/11/2027		148,600	0.74				2,226		2,226		2,226			543		0003
GBP/S 9900458.04 USD- L 7381295.65GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/28/2025	07/20/2026		9,900,458	0.75				(111,590)		(111,590)		(111,590)			11,588		0003
EUR/L 11803490.71 USD- S 10034353.85EUR	65 Rue Paul Meurice - 7200420	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/19/2025	02/01/2027		11,803,491	0.85				229,504		229,504		229,504			45,401		0003
GBP/L 853620.44 USD- S 653648.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	11/19/2025	01/11/2027		853,620	0.77				(13,348)		(13,348)		(13,348)			3,120		0003
GBP/L 88449.15 USD- S 66285.83GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/19/2025	01/11/2027		88,449	0.75				531		531		531			323		0003
EUR/L 352004.58 USD- S 300000.00EUR	CLO ReInv6m BRGPT 2A C XS2352783752	D1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	04/09/2026	07/17/2026		352,005	0.85				9,007		9,007		9,007			380		0003
EUR/S 752876.33 USD- L 635321.52EUR	Saint James Albany Paris- 50229626	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/14/2026	07/15/2026		752,876	0.84				(26,558)		(26,558)		(26,558)			763		0003
EUR/S 1126289.27 USD- L 967881.85EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	07/16/2026		1,126,289	0.86				(19,731)		(19,731)		(19,731)			1,179		0003
GBP/S 127902.00 USD- L 95220.88GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	10/16/2026		127,902	0.74				(1,617)		(1,617)		(1,617)			348		0003
GBP/S 69309.58 USD- L 52273.61GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2029		69,310	0.75				9		9		9			596		0003
EUR/L 3717834.06 USD- S 3524000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		3,717,834	0.95				(388,036)		(388,036)		(388,036)			23,754		0003
GBP/S 2369359.56 USD- L 2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026		2,369,360	0.88				377,786		377,786		377,786			7,844		0003
EUR/L 1853600.00 USD- S 1750000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		1,853,600	0.94				(145,994)		(145,994)		(145,994)			1,879		0003
EUR/S 1161090.00 USD- L 1050000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,161,090	0.90				55,941		55,941		55,941			5,916		0003
EUR/S 832425.00 USD- L 750000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		832,425	0.90				44,199		44,199		44,199			5,345		0003
EUR/S 2449122.50 USD- L 2075000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	05/04/2028		2,449,123	0.85				(7,499)		(7,499)		(7,499)			16,640		0003
EUR/S 2564302.50 USD- L 2250000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,564,303	0.88				57,549		57,549		57,549			14,657		0003
EUR/S 1965827.50 USD- L 1750000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		1,965,828	0.89				34,825		34,825		34,825			1,993		0003
GBP/S 11728826.19 USD- L 9497025.25GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		11,728,826	0.81				865,863		865,863		865,863			13,727		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 38097461.14 USD-S 28262840.52GBP	Alban Gate Upsize Project Lindy	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		38,097,461	0.74				605,020		605,020		605,020			165,042		0003
GBP/L 64383256.10 USD-S 47931919.05GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	09/16/2026		64,383,256	0.74				816,613		816,613		816,613			148,814		0003
PLN/L 3342552.26 USD-S 12578893.20PLN	Ares Polish Retail (aka Project Oak)	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/25/2026	07/31/2026		3,342,552	3.76				(2,483)		(2,483)		(2,483)			4,871		0003
EUR/S 64171566.45 USD-L 56184097.98EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	07/01/2026		64,171,566	0.88				19,024		19,024		19,024			16,792		0003
EUR/L 32697600.00 USD-S 26000000.00EUR	CLO Reinv6m RRME 7A C XS2368577354	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		32,697,600	0.80				2,907,586		2,907,586		2,907,586			67,922		0003
EUR/L 6271000.00 USD-S 5000000.00EUR	CLO Reinv6m CONTE 9A B2 XS2356404223	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		6,271,000	0.80				556,401		556,401		556,401			6,356		0003
EUR/L 2765180.00 USD-S 2200000.00EUR	CLO Reinv6m AQUE 2020-5A B2R XS2389542072	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		2,765,180	0.80				238,179		238,179		238,179			7,659		0003
EUR/L 5404670.00 USD-S 4300000.00EUR	CLO Reinv6m AQUE 2020-5A DR XS2389542403	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		5,404,670	0.80				465,532		465,532		465,532			14,969		0003
EUR/L 21338250.00 USD-S 17250000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	10/12/2021	11/18/2026		21,338,250	0.81				1,498,317		1,498,317		1,498,317			66,312		0003
EUR/L 11719200.00 USD-S 9500000.00EUR	CLO Reinv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.81				708,688		708,688		708,688			52,140		0003
EUR/L 6160250.00 USD-S 5000000.00EUR	CLO Reinv6m BBAME 3A B2 XS2441621930	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		6,160,250	0.81				365,483		365,483		365,483			27,408		0003
GBP/L 224175.36 USD-S 182668.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		224,175	0.81				(17,762)		(17,762)		(17,762)			819		0003
EUR/L 2470430.00 USD-S 2300000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		2,470,430	0.93				(202,410)		(202,410)		(202,410)			14,194		0003
EUR/L 3224700.00 USD-S 3000000.00EUR	CLO Reinv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		3,224,700	0.93				(262,667)		(262,667)		(262,667)			18,681		0003
EUR/L 1043500.00 USD-S 1000000.00EUR	CLO Reinv6m CGMSE 2017-1A A2AR XS2348313722	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026		1,043,500	0.96				(99,101)		(99,101)		(99,101)			1,058		0003
GBP/L 526672.45 USD-S 480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/14/2022	01/11/2027		526,672	0.91				(108,771)		(108,771)		(108,771)			1,925		0003
EUR/S 2646750.00 USD-L 2500000.00EUR	CLO Reinv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026		2,646,750	0.94				211,297		211,297		211,297			3,794		0003
EUR/L 3382200.00 USD-S 3000000.00EUR	CLO Reinv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028		3,382,200	0.89				(134,483)		(134,483)		(134,483)			22,706		0003
GBP/L 7075372.16 USD-S 5248909.22GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		7,075,372	0.74				112,363		112,363		112,363			30,651		0003
GBP/L 1824279.22 USD-S 1353352.98GBP	Alban Gate- 7200375	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		1,824,279	0.74				28,971		28,971		28,971			7,903		0003
GBP/L 14924174.10 USD-S 11110000.00GBP	Heylo Flow hedging IO CCS 11 - 50095149	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/15/2026	09/16/2026		14,924,174	0.74				190,247		190,247		190,247			34,495		0003
GBP/L 14924174.10 USD-S 11110000.00GBP	Heylo Flow hedging IO CCS 12- 50095149	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/15/2026	09/16/2026		14,924,174	0.74				190,247		190,247		190,247			34,495		0003
GBP/S 2786302.15 USD-L 2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/16/2026	09/14/2026		2,786,302	0.75				(33,147)		(33,147)		(33,147)			6,357		0003
GBP/L 1074392.05 USD-S 812144.87GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/30/2026	03/31/2027		1,074,392	0.76				(2,969)		(2,969)		(2,969)			4,654		0003
EUR/L 3486132.00 USD-S 3380000.00EUR	CLO Reinv6m RFTE 2021-2A B XS2405874087	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027		3,486,132	0.97				(400,108)		(400,108)		(400,108)			13,190		0003
EUR/L 524200.00 USD-S 500000.00EUR	CLO Reinv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027		524,200	0.95				(50,685)		(50,685)		(50,685)			1,935		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 788662.50 USD- S 750000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/06/2022	05/17/2027		788,663	0.95				(77,372)		(77,372)		(77,372)			3,698		0003
EUR/L 1971934.00 USD- S 1900000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	01/19/2027		1,971,934	0.96				(212,488)		(212,488)		(212,488)			7,353		0003
EUR/L 1035000.00 USD- S 1000000.00EUR	CLO ReInv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026		1,035,000	0.97				(107,588)		(107,588)		(107,588)			1,049		0003
EUR/L 1684164.00 USD- S 1465000.00EUR	CLO ReInv6m ARBR 8A DR XS2388929882	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/27/2023	10/15/2026		1,684,164	0.87				3,614		3,614		3,614			4,559		0003
EUR/L 3865800.00 USD- S 3400000.00EUR	CLO ReInv6m BECLO 3A CR XS2348330221	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/14/2023	04/28/2028		3,865,800	0.88				(123,541)		(123,541)		(123,541)			26,149		0003
EUR/L 1832045.57 USD- S 1733873.65EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	12/15/2027		1,832,046	0.95				(184,571)		(184,571)		(184,571)			11,069		0003
GBP/L 1907250.00 USD- S 1500000.00GBP	TABS 2024-2ND1A D RMBS - XS2742448959	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2024	01/20/2028		1,907,250	0.79				(78,295)		(78,295)		(78,295)			11,907		0003
EUR/L 6414.84 USD- S 5423.90EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	06/15/2029		6,415	0.85				(63)		(63)		(63)			55		0003
GBP/L 296405.26 USD- S 229878.44GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2029		296,405	0.78				(7,504)		(7,504)		(7,504)			2,550		0003
GBP/L 952191.89 USD- S 782023.56GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2023	01/11/2027		952,192	0.82				(83,412)		(83,412)		(83,412)			3,480		0003
GBP/S 1894609.80 USD- L 1518360.15GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		1,894,610	0.80				118,951		118,951		118,951			1,312		0003
GBP/L 146852.05 USD- S 118725.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		146,852	0.81				(10,419)		(10,419)		(10,419)			537		0003
EUR/L 502879.66 USD- S 454354.59EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		502,880	0.90				(16,164)		(16,164)		(16,164)			348		0003
EUR/L 500566.29 USD- S 454890.09EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		500,566	0.91				(19,087)		(19,087)		(19,087)			347		0003
GBP/L 128120.96 USD- S 105371.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	01/11/2027		128,121	0.82				(11,415)		(11,415)		(11,415)			468		0003
EUR/L 74283.75 USD- S 65052.76EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		74,284	0.88				(33)		(33)		(33)			51		0003
EUR/L 445357.55 USD- S 395834.67EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		445,358	0.89				(7,019)		(7,019)		(7,019)			308		0003
GBP/L 85364.69 USD- S 67105.33GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	08/17/2026		85,365	0.79				(3,627)		(3,627)		(3,627)			155		0003
GBP/L 85169.24 USD- S 66935.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2026		85,169	0.79				(3,552)		(3,552)		(3,552)			290		0003
GBP/L 215683.70 USD- S 168634.64GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2024	01/11/2027		215,684	0.78				(7,846)		(7,846)		(7,846)			788		0003
GBP/L 410639.18 USD- S 327098.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		410,639	0.80				(22,779)		(22,779)		(22,779)			1,501		0003
EUR/S 30655209.32 USD- L 27431954.65EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026		30,655,209	0.89				695,211		695,211		695,211			21,226		0003
EUR/L 420062.76 USD- S 374112.30EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	07/07/2026		420,063	0.89				(7,489)		(7,489)		(7,489)			291		0003
EUR/L 404282.58 USD- S 359394.24EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		404,283	0.89				(12,423)		(12,423)		(12,423)			2,038		0003
EUR/S 3389700.00 USD- L 3000000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		3,389,700	0.89				106,337		106,337		106,337			19,637		0003
EUR/L 589721.46 USD- S 527337.44EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	07/25/2024	07/07/2026		589,721	0.89				(12,943)		(12,943)		(12,943)			408		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 738985.00 USD- S 650000.00EUR	CLO Reinv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/22/2024	05/17/2027		738,985	0.88				(13,488)		(13,488)		(13,488)			3,465		0003
EUR/S 505124.55 USD- L 450000.00EUR	CLO Reinv6m RRME 9A A2 XS2388492337	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/11/2024	10/15/2026		505,125	0.89				10,951		10,951		10,951			1,367		0003
EUR/L 23177618.66 USD- S 20213333.33EUR	Four Seasons Rome- 7410014	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWIOLXP3B76	10/25/2024	03/30/2028		23,177,619	0.87				(527,154)		(527,154)		(527,154)			153,335		0003
EUR/L 46573.87 USD- S 39369.29EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030		46,574	0.85				(985)		(985)		(985)			464		0003
EUR/L 100491.51 USD- S 90110.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWIOLXP3B76	11/07/2024	07/16/2026		100,492	0.90				(2,530)		(2,530)		(2,530)			105		0003
EUR/L 103023.23 USD- S 90442.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWIOLXP3B76	11/07/2024	10/15/2027		103,023	0.88				(2,343)		(2,343)		(2,343)			586		0003
EUR/L 417327.06 USD- S 362577.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWIOLXP3B76	11/07/2024	06/15/2028		417,327	0.87				(9,241)		(9,241)		(9,241)			2,923		0003
SEK/L 200434.71 USD- S 1949994.95SEK	EQT Nordics Sweden- 7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	11/30/2027		200,435	9.73				(6,134)		(6,134)		(6,134)			1,194		0003
EUR/S 773836.70 USD- L 650000.00EUR	CLO Reinv6m OTOPK 1A B XS2446379575	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	05/17/2027		773,837	0.84				(20,690)		(20,690)		(20,690)			3,628		0003
EUR/S 2111527.08 USD- L 1800000.00EUR	CLO Reinv6m BILB 3A BR XS2332238166	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWIOLXP3B76	03/10/2026	08/17/2026		2,111,527	0.85				(50,823)		(50,823)		(50,823)			3,829		0003
EUR/L 650035.12 USD- S 554000.00EUR	CLO Reinv6m PENTA 2018-5A DR XS2289568219	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWIOLXP3B76	04/09/2026	07/17/2026		650,035	0.85				16,632		16,632		16,632			701		0003
EUR/L 1643506.73 USD- S 1386888.06EUR	CML Macbeth 50198969	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/14/2026	07/15/2026		1,643,507	0.84				57,975		57,975		57,975			1,666		0003
EUR/S 752876.33 USD- L 635321.52EUR	Saint James Albany Paris- 50229626	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/14/2026	07/15/2026		752,876	0.84				(26,558)		(26,558)		(26,558)			763		0003
GBP/L 6014066.33 USD- S 4461572.83GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWIOLXP3B76	05/12/2026	03/31/2027		6,014,066	0.74				95,509		95,509		95,509			26,054		0003
AUD/S 862648.53 USD- L 1191297.32AUD	RML Pepper Australian	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWIOLXP3B76	05/13/2026	07/15/2026		862,649	1.38				(38,278)		(38,278)		(38,278)			874		0003
AUD/S 1282416.44 USD- L 1770986.93AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWIOLXP3B76	05/13/2026	07/15/2026		1,282,416	1.38				(56,905)		(56,905)		(56,905)			1,300		0003
EUR/L 726472.87 USD- S 618987.75EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2026	08/18/2026		726,473	0.85				17,803		17,803		17,803			1,331		0003
EUR/S 1482926.90 USD- L 1300000.00EUR	CLO Reinv6m AQUE 2022- 7A C XS2448043492	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028		1,482,927	0.88				40,299		40,299		40,299			9,695		0003
EUR/S 1140713.00 USD- L 1000000.00EUR	CLO Reinv6m AQUE 2022- 7A D XS2448044110	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028		1,140,713	0.88				30,999		30,999		30,999			7,457		0003
EUR/S 122844.95 USD- L 108376.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWIOLXP3B76	08/16/2024	10/16/2026		122,845	0.88				1,551		1,551		1,551			334		0003
EUR/S 85428.44 USD- L 74904.37EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWIOLXP3B76	08/16/2024	04/16/2027		85,428	0.88				1,174		1,174		1,174			381		0003
EUR/S 83227.13 USD- L 72750.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWIOLXP3B76	08/16/2024	07/16/2027		83,227	0.87				1,218		1,218		1,218			425		0003
EUR/L 566662.08 USD- S 497630.74EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3UGRHIGC71XBU11	08/28/2024	07/07/2026		566,662	0.88				(2,052)		(2,052)		(2,052)			392		0003
GBP/L 161293.04 USD- S 124138.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/03/2024	01/11/2027		161,293	0.77				(3,358)		(3,358)		(3,358)			589		0003
EUR/L 81805.51 USD- S 72263.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/13/2024	07/07/2026		81,806	0.88				(780)		(780)		(780)			57		0003
EUR/L 1070083.26 USD- S 945637.38EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWIOLXP3B76	10/08/2024	09/17/2026		1,070,083	0.88				(13,929)		(13,929)		(13,929)			2,489		0003
EUR/L 632355.02 USD- S 559754.82EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWIOLXP3B76	11/07/2024	04/16/2027		632,355	0.89				(15,358)		(15,358)		(15,358)			2,818		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 636189.34 USD- S 560815.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		636,189	0.88				(14,549)		(14,549)		(14,549)			3,250		0003
EUR/L 1175767.08 USD- S 1093494.93EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026		1,175,767	0.93				(73,926)		(73,926)		(73,926)			814		0003
EUR/S 37821300.00 USD- L 33000000.00EUR	CLO ReInv6m RRME 8A B XS2379454254	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		37,821,300	0.87				54,709		54,709		54,709			102,389		0003
GBP/L 185290.18 USD- S 138915.99GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/20/2025	01/11/2027		185,290	0.75				1,039		1,039		1,039			677		0003
GBP/L 245046.10 USD- S 181654.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/18/2025	01/11/2027		245,046	0.74				4,108		4,108		4,108			896		0003
GBP/L 195684.31 USD- S 145325.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	01/11/2027		195,684	0.74				2,931		2,931		2,931			715		0003
EUR/L 298516.02 USD- S 249359.32EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2025	07/07/2026		298,516	0.84				13,537		13,537		13,537			207		0003
EUR/L 238865.69 USD- S 199531.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2025	07/07/2026		238,866	0.84				10,832		10,832		10,832			165		0003
EUR/L 726987.50 USD- S 623635.51EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	07/07/2026		726,988	0.86				14,270		14,270		14,270			503		0003
GBP/L 124483.98 USD- S 93291.16GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/19/2025	01/11/2027		124,484	0.75				747		747		747			455		0003
EUR/S 429583.94 USD- L 359394.24EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	07/06/2027		429,584	0.84				(12,262)		(12,262)		(12,262)			2,166		0003
EUR/S 37249257.63 USD- L 31004875.67EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2026	12/16/2027		37,249,258	0.83				(998,045)		(998,045)		(998,045)			225,274		0003
EUR/S 32789415.39 USD- L 27431954.65EUR	Eqt France - 7200569	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	07/06/2027		32,789,415	0.84				(935,900)		(935,900)		(935,900)			165,289		0003
EUR/S 3285888.00 USD- L 2823742.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2026	07/16/2026		3,285,888	0.86				(57,564)		(57,564)		(57,564)			3,440		0003
EUR/S 1103226.90 USD- L 945637.38EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2026	09/17/2026		1,103,227	0.86				(19,215)		(19,215)		(19,215)			2,566		0003
GBP/S 180010.23 USD- L 134014.58GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2026	10/16/2026		180,010	0.74				(2,276)		(2,276)		(2,276)			490		0003
GBP/S 179564.07 USD- L 133806.28GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2026	01/15/2027		179,564	0.75				(2,088)		(2,088)		(2,088)			663		0003
EUR/S 244237.47 USD- L 208135.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	05/22/2026	02/16/2027		244,237	0.85				(4,011)		(4,011)		(4,011)			972		0003
EUR/S 2639475.57 USD- L 2236744.00EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/22/2026	07/16/2027		2,639,476	0.85				(41,105)		(41,105)		(41,105)			13,484		0003
EUR/S 76475.50 USD- L 65425.19EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2027		76,476	0.86				(573)		(573)		(573)			374		0003
PLN/S 19597343.26 USD- L 72737989.17PLN	Ares Polish Retail (aka Project Oak)	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	07/31/2026		19,597,343	3.71				(254,532)		(254,532)		(254,532)			28,556		0003
EUR/S 1719708.00 USD- L 1465131.20EUR	Testa Home CML	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	04/30/2026	07/17/2026		1,719,708	0.85				(44,584)		(44,584)		(44,584)			1,856		0003
SEK/L 44764127.64 USD- S 409614150.00SEK	Sunbeam Upsize - Project Lindy	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	05/12/2026	05/17/2027		44,764,128	9.15				1,708,181		1,708,181		1,708,181			209,897		0003
EUR/L 58625.45 USD- S 47092.50EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2026	06/30/2031		58,625	0.80				617		617		617			656		0003
EUR/L 58570.48 USD- S 46580.63EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2026	03/30/2032		58,570	0.80				598		598		598			702		0003
EUR/L 80624.04 USD- S 63911.25EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2026	06/30/2032		80,624	0.79				797		797		797			988		0003
EUR/L 37197.36 USD- S 30273.75EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2026	07/01/2030		37,197	0.81				410		410		410			372		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 105777.65 USD- L 90568.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	10/16/2026		105,778	0.86				(1,822)		(1,822)		(1,822)			288		0003
EUR/S 106155.87 USD- L 90567.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	05/22/2026	01/15/2027		106,156	0.85				(1,769)		(1,769)		(1,769)			392		0003
NZD/L 223310.12 USD- S 376567.41NZD	CML Project Bunk NZD 50230331	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2026	07/15/2026		223,310	1.69				9,419		9,419		9,419			226		0003
GBP/L 76050.26 USD- S 56463.73GBP	Lone Star Brasilia 7410046	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2026	09/16/2026		76,050	0.74				1,169		1,169		1,169			176		0003
EUR/S 91202.90 USD- L 75907.53EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ... ROMUWSFPUBMPRO8K5P83	06/11/2026	06/15/2029		91,203	0.83				(383)		(383)		(383)			785		0003
EUR/S 47924.24 USD- L 39369.29EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ... ROMUWSFPUBMPRO8K5P83	06/11/2026	06/17/2030		47,924	0.82				(171)		(171)		(171)			477		0003
GBP/L 25609.04 USD- S 19989.88GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		25,609	0.78				(643)		(643)		(643)			285		0003
GBP/L 2433376.26 USD- S 1800000.00GBP	LVMC 2021-FL1 C - 50136442	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2026	08/17/2026		2,433,376	0.74				46,298		46,298		46,298			4,412		0003
EUR/L 6539500.00 USD- S 5800000.00EUR	CLO ReInv6m CADOG 9A DR XS2346595379	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2023	07/15/2026		6,539,500	0.89				(88,324)		(88,324)		(88,324)			6,628		0003
EUR/S 4471600.00 USD- L 4000000.00EUR	CLO ReInv6m VOYE 5A D XS2372436928	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/15/2026		4,471,600	0.89				115,530		115,530		115,530			12,105		0003
EUR/S 3587200.00 USD- L 3200000.00EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/16/2023	01/19/2027		3,587,200	0.89				97,537		97,537		97,537			13,376		0003
GBP/L 282404.17 USD- S 216800.38GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		282,404	0.77				(3,129)		(3,129)		(3,129)			3,146		0003
EUR/L 120243.74 USD- S 105062.24EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ... ROMUWSFPUBMPRO8K5P83	11/06/2024	06/15/2028		120,244	0.87				(3,309)		(3,309)		(3,309)			842		0003
GBP/S 270702.80 USD- L 211900.43GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		270,703	0.78				9,161		9,161		9,161			2,329		0003
EUR/S 5730500.00 USD- L 5000000.00EUR	CLO ReInv6m RRME 9A B XS2388492923	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		5,730,500	0.87				8,289		8,289		8,289			15,513		0003
GBP/L 9128413.82 USD- S 6734550.50GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/13/2025	08/26/2026		9,128,414	0.74				197,360		197,360		197,360			18,037		0003
EUR/S 445227.46 USD- L 380894.40EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/11/2026	06/15/2027		445,227	0.86				(3,338)		(3,338)		(3,338)			2,180		0003
EUR/L 1470550.90 USD- S 1300000.00EUR	CLO ReInv6m CIFCE 4A C XS2354689304	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/23/2023	01/19/2027		1,470,551	0.88				(26,658)		(26,658)		(26,658)			5,483		0003
EUR/L 1147610.91 USD- S 974869.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/10/2026	07/15/2026		1,147,611	0.85				33,111		33,111		33,111			1,163		0003
GBP/S 2369359.56 USD- L 2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026		2,369,360	0.88				377,786		377,786		377,786			7,844		0003
EUR/L 1759500.00 USD- S 1500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		1,759,500	0.85				(9,892)		(9,892)		(9,892)			12,594		0003
EUR/L 288151.72 USD- S 250000.00EUR	CLO CORDA 6A DR XS1803166047	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/08/2024	10/15/2027		288,152	0.87				(3,272)		(3,272)		(3,272)			1,638		0003
EUR/S 595150.00 USD- L 500000.00EUR	CLO ANCHE 1A D1E XS1846664131	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/05/2025	04/12/2028		595,150	0.84				(6,992)		(6,992)		(6,992)			3,977		0003
EUR/L 26016160.44 USD- S 22350307.67EUR	Warrington 2022-1 Irish NPL Feb 2022 - 50118856	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2026	08/26/2026		26,016,160	0.86				418,886		418,886		418,886			51,405		0003
EUR/L 8032320.02 USD- S 6935259.12EUR	Domi 2021-1 Class A- 50136220	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	09/16/2026		8,032,320	0.86				82,557		82,557		82,557			18,566		0003
GBP/S 2786053.86 USD- L 2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2026	09/14/2026		2,786,054	0.75				(32,899)		(32,899)		(32,899)			6,357		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 727150.40 USD- L 641000.00EUR	CLO ReInv6m CORDA 23A C XS2441240384	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		727,150	0.88				14,184		14,184		14,184			3,296		0003
EUR/S 161226.84 USD- L 137359.64EUR	Testa Home CML	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	04/30/2026	07/17/2026		161,227	0.85				(4,180)		(4,180)		(4,180)			174		0003
EUR/L 4146.83 USD- S 3363.75EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	09/30/2030		4,147	0.81				46		46		46			43		0003
EUR/L 7602.03 USD- S 6516.04EUR	Cerberus Pan-European Logistics Pool D EUR 7410074	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	07/15/2026		7,602	0.86				153		153		153			8		0003
AUD/S 688205.64 USD- L 985397.47AUD	RML Pepper Australian	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/11/2026	07/15/2026		688,206	1.43				(6,317)		(6,317)		(6,317)			698		0003
PLN/L 1816096.98 USD- S 6832738.00PLN	Group Mousquetaires CML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/25/2026	12/29/2026		1,816,097	3.76				(2,015)		(2,015)		(2,015)			6,412		0003
EUR/L 9896000.00 USD- S 8000000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,896,000	0.81				694,872		694,872		694,872			30,753		0003
EUR/L 5214720.00 USD- S 4200000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		5,214,720	0.81				367,631		367,631		367,631			19,445		0003
EUR/L 24788000.00 USD- S 20000000.00EUR	CLO ReInv6m RRME 5A BRN XS2406903067	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		24,788,000	0.81				1,712,312		1,712,312		1,712,312			91,515		0003
EUR/L 14349200.00 USD- S 11600000.00EUR	CLO ReInv6m HNLY 3A CR XS2414936448	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027		14,349,200	0.81				860,095		860,095		860,095			70,256		0003
EUR/L 2501205.00 USD- S 2050000.00EUR	CLO ReInv6m RFTE 2021-2A D XS2405874756	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/02/2022	01/25/2027		2,501,205	0.82				135,608		135,608		135,608			9,463		0003
EUR/L 4960800.00 USD- S 4000000.00EUR	CLO ReInv6m NEUBE 2022-3A C XS2440262736	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.81				321,096		321,096		321,096			22,487		0003
EUR/L 11095938.30 USD- S 9984018.19EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		11,095,938	0.90				(309,598)		(309,598)		(309,598)			7,683		0003
EUR/L 1895798.47 USD- S 1831600.86EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		1,895,798	0.97				(196,486)		(196,486)		(196,486)			1,313		0003
EUR/L 3786910.44 USD- S 3452485.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		3,786,910	0.91				(157,102)		(157,102)		(157,102)			2,622		0003
EUR/L 53575.25 USD- S 47500.00EUR	ESPAI BARCA FT 6/30/2047	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		53,575	0.89				(1,502)		(1,502)		(1,502)			268		0003
GBP/L 4256586.56 USD- S 3452485.44GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		4,256,587	0.81				(321,863)		(321,863)		(321,863)			2,947		0003
EUR/L 650583.63 USD- S 559449.33EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		650,584	0.86				11,460		11,460		11,460			450		0003
EUR/L 359274.80 USD- S 317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		359,275	0.88				(2,963)		(2,963)		(2,963)			249		0003
EUR/L 181659.27 USD- S 160327.67EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		181,659	0.88				(1,498)		(1,498)		(1,498)			126		0003
EUR/L 358204.95 USD- S 323435.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		358,205	0.90				(11,280)		(11,280)		(11,280)			248		0003
EUR/L 402303.74 USD- S 363483.68EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		402,304	0.90				(12,931)		(12,931)		(12,931)			279		0003
EUR/L 29932.65 USD- S 26236.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		29,933	0.88				(39)		(39)		(39)			21		0003
EUR/L 112080.01 USD- S 98238.24EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		112,080	0.88				(147)		(147)		(147)			78		0003
EUR/L 59426.99 USD- S 52042.20EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		59,427	0.88				(26)		(26)		(26)			41		0003
EUR/L 202400.47 USD- S 177248.86EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		202,400	0.88				(89)		(89)		(89)			140		0003

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EUR/L 14856.75 USD- S 13010.55EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		14,857	0.88				(7)		(7)		(7)			10		0003
EUR/L 71493.03 USD- S 63543.15EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		71,493	0.89				(1,127)		(1,127)		(1,127)			50		0003
EUR/L 766192.42 USD- S 681332.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		766,192	0.89				(12,760)		(12,760)		(12,760)			802		0003
EUR/L 1054564.60 USD- S 936433.51EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		1,054,565	0.89				(15,632)		(15,632)		(15,632)			730		0003
GBP/L 892919.77 USD- S 695637.09GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		892,920	0.78				(27,884)		(27,884)		(27,884)			6,253		0003
GBP/L 876154.83 USD- S 679505.84GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		876,155	0.78				(22,182)		(22,182)		(22,182)			7,539		0003
GBP/L 745359.47 USD- S 570326.32GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		745,359	0.77				(4,461)		(4,461)		(4,461)			9,102		0003
GBP/L 1133774.27 USD- S 863696.40GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2034		1,133,774	0.76				3,186		3,186		3,186			15,998		0003
EUR/L 878801.92 USD- S 783560.18EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		878,802	0.89				(16,684)		(16,684)		(16,684)			609		0003
EUR/L 88238.26 USD- S 78675.28EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		88,238	0.89				(1,675)		(1,675)		(1,675)			61		0003
EUR/L 11422522.73 USD- S 10119621.47EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026		11,422,523	0.89				(142,617)		(142,617)		(142,617)			7,909		0003
EUR/L 386581.72 USD- S 347403.00EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		386,582	0.90				(10,445)		(10,445)		(10,445)			268		0003
EUR/S 24524167.46 USD- L 21945563.72EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026		24,524,167	0.89				556,169		556,169		556,169			16,981		0003
EUR/S 354248.98 USD- L 317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		354,249	0.90				8,131		8,131		8,131			245		0003
EUR/L 1099822.63 USD- S 970974.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027		1,099,823	0.88				(22,563)		(22,563)		(22,563)			4,902		0003
EUR/L 275270.41 USD- S 244012.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		275,270	0.89				(5,696)		(5,696)		(5,696)			1,016		0003
EUR/L 353635.41 USD- S 315242.08EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		353,635	0.89				(11,838)		(11,838)		(11,838)			1,783		0003
EUR/L 80856.52 USD- S 71878.85EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		80,857	0.89				(2,485)		(2,485)		(2,485)			408		0003
EUR/L 7177842.97 USD- S 6355448.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		7,177,843	0.89				(192,545)		(192,545)		(192,545)			36,232		0003
EUR/L 117944.29 USD- S 105467.49EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2026		117,944	0.89				(2,589)		(2,589)		(2,589)			82		0003
EUR/L 122334.67 USD- S 107926.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		122,335	0.88				(2,893)		(2,893)		(2,893)			625		0003
EUR/S 82407.68 USD- L 72952.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026		82,408	0.89				998		998		998			86		0003
EUR/L 2038510.31 USD- S 1789579.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		2,038,510	0.88				(46,366)		(46,366)		(46,366)			11,591		0003
EUR/L 104799.17 USD- S 93545.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		104,799	0.89				(2,574)		(2,574)		(2,574)			285		0003
EUR/L 109547.11 USD- S 96970.09EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		109,547	0.89				(2,661)		(2,661)		(2,661)			488		0003
EUR/L 177163.07 USD- S 159885.81EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		177,163	0.90				(9,271)		(9,271)		(9,271)			1,071		0003
EUR/S 2394720.00 USD- L 2000000.00EUR	CLO ReInv6m ANCHE 1X D1E Mtge XS1846663240	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/16/2025	04/18/2028		2,394,720	0.84				(40,511)		(40,511)		(40,511)			16,076		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 7132407.46 USD-S 5977129.87EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		7,132,407	0.84				286,943		286,943		286,943			14,093		0003
GBP/L 6085609.21 USD-S 4489700.33GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Goldman Sachs Group Inc/The	KD3XUN7C6T14HNAYLU02	08/13/2025	08/26/2026		6,085,609	0.74				131,573		131,573		131,573			12,024		0003
EUR/S 1504125.00 USD-L 1250000.00EUR	CLO CORDA 12A D XS1899143264	D1	Currency	Canadian Imperial Bank of Comm	21GI19DL770XOHC3ZE78	01/14/2026	06/22/2028		1,504,125	0.83				(30,978)		(30,978)		(30,978)			10,585		0003
GBP/L 49292316.60 USD-S 36110000.00GBP	Ares UK Industrial Platform - 7200418	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	02/12/2026	02/12/2027		49,292,317	0.73				1,394,644		1,394,644		1,394,644			194,364		0003
NZD/L 317492.87 USD-S 552522.81NZD	CML Project Bunk NZD 50230331	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI	JBONEPAGQXF4QP29B387	04/02/2026	07/15/2026		317,493	1.74				3,659		3,659		3,659			322		0003
AUD/L 81828980.39 USD-S 118522298.90AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI	JBONEPAGQXF4QP29B387	04/02/2026	07/15/2026		81,828,980	1.45				(187,703)		(187,703)		(187,703)			82,941		0003
AUD/L 26432987.73 USD-S 37081994.73AUD	RML Pepper Australian	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	04/14/2026	07/15/2026		26,432,988	1.40				772,481		772,481		772,481			26,792		0003
EUR/S 958770.18 USD-L 816838.73EUR	Testa Home CML	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI	JBONEPAGQXF4QP29B387	04/30/2026	07/17/2026		958,770	0.85				(24,857)		(24,857)		(24,857)			1,035		0003
GBP/L 5472837.72 USD-S 4060058.99GBP	Alban Gate- 7200375	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		5,472,838	0.74				86,913		86,913		86,913			23,709		0003
GBP/L 114292383.42 USD- S 84788521.57GBP	Alban Gate Upsize Project Lindy	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		114,292,383	0.74				1,815,061		1,815,061		1,815,061			495,126		0003
GBP/L 230931.67 USD- S 172955.64GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	05/15/2026	08/18/2026		230,932	0.75				1,566		1,566		1,566			423		0003
EUR/S 2631051.96 USD-L 2237199.48EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	05/22/2026	04/16/2027		2,631,052	0.85				(42,306)		(42,306)		(42,306)			11,726		0003
EUR/S 2647991.52 USD-L 2236974.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	05/22/2026	10/15/2027		2,647,992	0.84				(39,328)		(39,328)		(39,328)			15,056		0003
EUR/L 46341.85 USD- S 39783.11EUR	Testa Home CML	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	05/26/2026	07/17/2026		46,342	0.86				857		857		857			50		0003
NZD/L 521056.96 USD- S 878657.30NZD	CML Project Bunk NZD 50230331	B1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	05/28/2026	07/15/2026		521,057	1.69				21,979		21,979		21,979			528		0003
GBP/L 99113.61 USD- S 73587.18GBP	Lone Star Brasilia 7410046	B1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/02/2026	09/16/2026		99,114	0.74				1,523		1,523		1,523			229		0003
EUR/L 3485331.90 USD-S 3000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	06/03/2026	07/07/2026		3,485,332	0.86				56,803		56,803		56,803			2,413		0003
EUR/S 248758.66 USD- L 212814.32EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2027		248,759	0.86				(1,865)		(1,865)		(1,865)			1,218		0003
GBP/L 93251042.41 USD-S 69444445.00GBP	Heylo Flow hedging CCS unwind- 50095149	B1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	06/15/2026	09/16/2026		93,251,042	0.74				1,154,786		1,154,786		1,154,786			215,538		0003
GBP/L 9329287.95 USD-S 6945000.00GBP	Heylo Flow hedging IO CCS 12- 50095149	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	06/15/2026	09/16/2026		9,329,288	0.74				118,926		118,926		118,926			21,563		0003
EUR/S 410312.83 USD- L 352569.07EUR	Coupon Hedge CLO MUSD	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/16/2026	09/17/2026		410,313	0.86				(6,152)		(6,152)		(6,152)			954		0003
GBP/L 257670419.13 USD- S 192114010.52GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	06/17/2026	07/22/2026		257,670,419	0.75				2,894,872		2,894,872		2,894,872			316,298		0003
EUR/L 12565671.80 USD-S 11000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	06/26/2026	07/07/2026		12,565,672	0.88				(5,602)		(5,602)		(5,602)			8,701		0003
EUR/L 1100000.00 USD-S 1000000.00EUR	CLO Relnv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	08/04/2022	10/15/2026		1,100,000	0.91				(46,584)		(46,584)		(46,584)			2,978		0003
EUR/L 1370292.16 USD-S 1312000.00EUR	CLO Relnv6m AVDPK 1A B1R XS2373314942	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	10/06/2022	09/21/2026		1,370,292	0.96				(132,187)		(132,187)		(132,187)			3,267		0003
EUR/L 1746653.00 USD-S 1670000.00EUR	CLO Relnv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		1,746,653	0.96				(167,143)		(167,143)		(167,143)			4,728		0003
EUR/L 326968.75 USD- S 312500.00EUR	CLO Relnv6m BECLO 11A C XS2364592415	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		326,969	0.96				(30,118)		(30,118)		(30,118)			353		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 1326250.00 USD-L 1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/31/2022	10/26/2026		1,326,250	0.94				107,017		107,017		107,017			3,770		0003
EUR/S 661500.00 USD-L 625000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026		661,500	0.94				52,686		52,686		52,686			714		0003
EUR/L 1167159.00 USD-S 1050000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,167,159	0.90				(50,120)		(50,120)		(50,120)			5,947		0003
EUR/L 1677000.00 USD-S 1500000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		1,677,000	0.89				(77,026)		(77,026)		(77,026)			10,768		0003
EUR/L 865205.85 USD-S 750000.00EUR	CLO ReInv6m DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	08/15/2028		865,206	0.87				(19,225)		(19,225)		(19,225)			6,312		0003
GBP/S 16189563.78 USD-L 12720394.26GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026		16,189,564	0.79				679,867		679,867		679,867			18,948		0003
GBP/S 1058359.27 USD-L 821527.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	07/20/2026		1,058,359	0.78				31,127		31,127		31,127			1,239		0003
GBP/S 16725924.31 USD-L 12354590.86GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/27/2026	07/20/2026		16,725,924	0.74				(341,612)		(341,612)		(341,612)			19,576		0003
GBP/L 1202313.20 USD-S 894641.98GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/26/2026	03/31/2027		1,202,313	0.74				15,514		15,514		15,514			5,209		0003
GBP/L 149201665.17 USD-S 111111110.00GBP	Heylo Flow hedging CCS unwind- 50095149	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/15/2026	09/16/2026		149,201,665	0.74				1,847,658		1,847,658		1,847,658			344,861		0003
EUR/L 725921.40 USD-S 690000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	10/06/2022	07/14/2027		725,921	0.95				(72,331)		(72,331)		(72,331)			3,699		0003
EUR/L 831893.60 USD-S 800000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	10/07/2022	04/26/2027		831,894	0.96				(90,901)		(90,901)		(90,901)			3,771		0003
EUR/L 1340170.00 USD-S 1300000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,340,170	0.97				(154,240)		(154,240)		(154,240)			4,997		0003
EUR/L 1037600.00 USD-S 1000000.00EUR	CLO ReInv6m ICGE 2021-1A B2E XS2369927301	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026		1,037,600	0.96				(107,055)		(107,055)		(107,055)			2,288		0003
EUR/L 3229240.00 USD-S 2800000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027		3,229,240	0.87				3,712		3,712		3,712			11,922		0003
GBP/L 1665665.00 USD-S 1310000.00GBP	TABS 2024-2ND1A C RMBS - XS2742448876	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2024	01/20/2028		1,665,665	0.79				(68,377)		(68,377)		(68,377)			10,398		0003
GBP/L 20669632.98 USD-S 16313000.00GBP	RMBS Project Jupiter 1A CR XS2737623533	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/17/2024	04/20/2027		20,669,633	0.79				(943,390)		(943,390)		(943,390)			92,753		0003
EUR/L 284701.75 USD-S 250000.00EUR	CLO ReInv6m HARVT 25A CR XS2405860292	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	01/21/2027		284,702	0.88				(3,288)		(3,288)		(3,288)			1,067		0003
EUR/L 3226540.00 USD-S 2900000.00EUR	CLO ReInv6m MDPKE 16A D XS2332503924	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/24/2024	07/15/2026		3,226,540	0.90				(88,827)		(88,827)		(88,827)			3,270		0003
EUR/L 515096.28 USD-S 449218.40EUR	Four Seasons Rome-7410014 Cpn	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028		515,096	0.87				(11,715)		(11,715)		(11,715)			3,408		0003
EUR/L 102587.90 USD-S 90433.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		102,588	0.88				(2,346)		(2,346)		(2,346)			524		0003
EUR/S 2407969.41 USD-L 2199460.55EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026		2,407,969	0.91				107,796		107,796		107,796			3,275		0003
EUR/S 892888.50 USD-L 750000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/15/2025	05/17/2027		892,889	0.84				(23,873)		(23,873)		(23,873)			4,187		0003
EUR/S 2950410.00 USD-L 2500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/21/2026		2,950,410	0.85				(80,219)		(80,219)		(80,219)			8,208		0003
EUR/L 25325423.74 USD-S 19900537.28EUR	RWE Alkaios November 2025 50450446	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/20/2025	05/31/2034		25,325,424	0.79				(31,129)		(31,129)		(31,129)			356,434		0003
NZD/L 136068.37 USD-S 236795.49NZD	CML Project Bunk NZD 50230331	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4OP29B387	04/02/2026	07/15/2026		136,068	1.74				1,568		1,568		1,568			138		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 119573562.07 USD- S 103077546.86EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/02/2026	07/07/2026		119,573,562	0.86				1,772,098		1,772,098		1,772,098			82,796		0003
EUR/L 357871.32 USD- S 305000.00EUR	CLO ACLO 4A D XS1796988118	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/09/2026	07/17/2026		357,871	0.85				9,157		9,157		9,157			386		0003
EUR/L 362564.72 USD- S 309000.00EUR	CLO ReInv6m DARPK 1A BRR XS2303850502	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/09/2026	07/17/2026		362,565	0.85				9,277		9,277		9,277			391		0003
EUR/L 668808.70 USD- S 570000.00EUR	CLO HARVT 23A C XS2112473041	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/09/2026	07/17/2026		668,809	0.85				17,112		17,112		17,112			722		0003
AUD/L 5286597.71 USD- S 7416399.18AUD	RML Pepper Australian	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/14/2026	07/15/2026		5,286,598	1.40				154,496		154,496		154,496			5,358		0003
EUR/S 6152755.08 USD- L 5111395.20EUR	Four Seasons Rome- 7410014 Cpn	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2026	03/30/2028		6,152,755	0.83				(150,030)		(150,030)		(150,030)			40,705		0003
EUR/L 58421.42 USD- S 46580.63EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	12/30/2031		58,421	0.80				646		646		646			685		0003
EUR/L 80266.07 USD- S 63216.56EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	12/30/2032		80,266	0.79				793		793		793			1,024		0003
EUR/L 16315.53 USD- S 13455.00EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	07/02/2029		16,316	0.82				191		191		191			141		0003
EUR/L 36750.03 USD- S 29615.63EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	03/31/2031		36,750	0.81				395		395		395			401		0003
EUR/S 107060.40 USD- L 90442.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/22/2026	10/15/2027		107,060	0.84				(1,590)		(1,590)		(1,590)			609		0003
GBP/L 1730526.18 USD- S 1297567.00GBP	Coupon Hedge RMBS	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	09/16/2026		1,730,526	0.75				9,711		9,711		9,711			4,000		0003
AUD/S 1711997.09 USD- L 2451298.74AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/11/2026	07/15/2026		1,711,997	1.43				(15,714)		(15,714)		(15,714)			1,735		0003
EUR/L 230354.84 USD- S 197855.00EUR	Project OBC	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/15/2026	09/16/2026		230,355	0.86				3,557		3,557		3,557			532		0003
GBP/L 360143713.50 USD- S 268456042.21GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/17/2026	07/22/2026		360,143,714	0.75				4,125,770		4,125,770		4,125,770			442,086		0003
EUR/S 588218.47 USD- L 518000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/24/2026	07/17/2026		588,218	0.88				4,025		4,025		4,025			635		0003
NZD/L 536980.38 USD- S 950662.83NZD	CML Project Bunk NZD 50230331	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/29/2026	07/15/2026		536,980	1.77				(2,997)		(2,997)		(2,997)			544		0003
GBP/L 913233.25 USD- S 690323.14GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/30/2026	03/31/2027		913,233	0.76				(2,524)		(2,524)		(2,524)			3,956		0003
GBP/L 130777.46 USD- S 102377.85GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		130,777	0.78				(4,691)		(4,691)		(4,691)			916		0003
GBP/L 84331.11 USD- S 65924.89GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		84,331	0.78				(2,504)		(2,504)		(2,504)			840		0003
GBP/S 136008.97 USD- L 102377.85GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2028		136,009	0.75				(312)		(312)		(312)			952		0003
GBP/S 135275.68 USD- L 102025.55GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2029		135,276	0.75				17		17		17			1,164		0003
EUR/L 44308550.00 USD- S 35750000.00EUR	CLO ReInv6m RRME 5A CRN XS2406903810	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		44,308,550	0.81				3,060,758		3,060,758		3,060,758			163,583		0003
EUR/L 586205.00 USD- S 500000.00EUR	CLO ANCHE 1A D1E XS1846664131	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/13/2023	04/12/2028		586,205	0.85				(1,335)		(1,335)		(1,335)			3,917		0003
EUR/S 290250.00 USD- L 250000.00EUR	CLO ReInv6m CORDA 6A DR XS1803166047	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	10/15/2027		290,250	0.86				1,280		1,280		1,280			1,650		0003
EUR/S 1126360.00 USD- L 1000000.00EUR	CLO ReInv6m CORDA 26A D2 XS2553603296	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		1,126,360	0.89				49,568		49,568		49,568			8,062		0003
EUR/L 123525.93 USD- S 106141.99EUR	Coupon Hedge CLO MJSD	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2026	09/17/2026		123,526	0.86				1,852		1,852		1,852			287		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUD/L 5386271.90 USD-S 7801555.45AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	04/02/2026	07/15/2026		5,386,272	1.45				(12,355)		(12,355)		(12,355)			5,460		0003
AUD/S 278705.73 USD- L 391485.28AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/14/2026	07/15/2026		278,706	1.40				(7,800)		(7,800)		(7,800)			282		0003
EUR/L 5347.73 USD- S 4533.05EUR	Testa Home CML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/21/2026	07/17/2026		5,348	0.85				165		165		165			6		0003
GBP/L 120001.91 USD- S 89875.10GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/15/2026	08/18/2026		120,002	0.75				814		814		814			220		0003
EUR/L 6507.83 USD- S 5175.63EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	03/30/2032		6,508	0.80				66		66		66			78		0003
EUR/L 8958.23 USD- S 7101.25EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	06/30/2032		8,958	0.79				89		89		89			110		0003
GBP/L 13314.04 USD- S 9884.04GBP	LoneStar Pbsa Project Lindy	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2026	08/14/2026		13,314	0.74				206		206		206			23		0003
EUR/L 20108800.00 USD-S 16000000.00EUR	CLO Reinv6m RRME 9A B XS2388492923	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		20,108,800	0.80				1,735,682		1,735,682		1,735,682			54,438		0003
EUR/L 13213200.00 USD-S 10500000.00EUR	CLO Reinv6m ANCHE 5A D XS2390691421	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027		13,213,200	0.79				1,094,270		1,094,270		1,094,270			48,782		0003
EUR/L 6254000.00 USD-S 5000000.00EUR	CLO Reinv6m AVOCA 25A C XS2400441619	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026		6,254,000	0.80				511,483		511,483		511,483			17,244		0003
EUR/L 414020.00 USD- S 400000.00EUR	Eqt France - 7200569	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		414,020	0.97				(42,910)		(42,910)		(42,910)			287		0003
EUR/L 2003570.09 USD-S 1793720.89EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		2,003,570	0.90				(45,547)		(45,547)		(45,547)			1,387		0003
EUR/L 53442.25 USD- S 47500.00EUR	ESPAI BARCA FT 6/30/2047	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		53,442	0.89				(1,214)		(1,214)		(1,214)			190		0003
EUR/L 238675.77 USD- S 211301.64EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		238,676	0.89				(2,714)		(2,714)		(2,714)			165		0003
GBP/S 378921.96 USD- L 303672.03GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		378,922	0.80				23,790		23,790		23,790			262		0003
EUR/L 2602334.50 USD-S 2237797.32EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		2,602,335	0.86				45,840		45,840		45,840			1,802		0003
EUR/L 319990.75 USD- S 278410.19EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026		319,991	0.87				1,933		1,933		1,933			222		0003
EUR/L 368965.68 USD- S 323115.58EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		368,966	0.88				(162)		(162)		(162)			255		0003
EUR/L 50600.11 USD- S 44312.21EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		50,600	0.88				(22)		(22)		(22)			35		0003
EUR/L 1437292.50 USD-S 1225000.00EUR	CLO Reinv6m DRYD 2018-66A DR XS2415313332 .	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	07/24/2028		1,437,293	0.85				(8,103)		(8,103)		(8,103)			10,336		0003
EUR/L 356286.03 USD- S 316667.73EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		356,286	0.89				(5,616)		(5,616)		(5,616)			247		0003
EUR/L 13485.26 USD- S 11985.73EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		13,485	0.89				(213)		(213)		(213)			9		0003
EUR/L 36020.49 USD- S 31985.52EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		36,020	0.89				(534)		(534)		(534)			25		0003
EUR/L 64578.68 USD- S 57579.85EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		64,579	0.89				(1,226)		(1,226)		(1,226)			45		0003
EUR/L 2855630.69 USD-S 2529905.37EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026		2,855,631	0.89				(35,654)		(35,654)		(35,654)			1,977		0003
EUR/S 6131041.86 USD-L 5486390.93EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026		6,131,042	0.89				139,042		139,042		139,042			4,245		0003
EUR/L 76070.99 USD- S 67993.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2026		76,071	0.89				(1,664)		(1,664)		(1,664)			80		0003
EUR/L 274955.66 USD- S 242743.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027		274,956	0.88				(5,641)		(5,641)		(5,641)			1,225		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 88408.85 USD- S 78810.52EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		88,409	0.89				(2,959)		(2,959)		(2,959)			446		0003
EUR/L 3370080.63 USD- S 3023578.53EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026		3,370,081	0.90				(85,395)		(85,395)		(85,395)			2,334		0003
EUR/L 486434.82 USD- S 431925.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		486,435	0.89				(11,397)		(11,397)		(11,397)			1,796		0003
EUR/S 74501.44 USD- L 65726.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		74,501	0.88				941		941		941			203		0003
EUR/L 23093680.00 USD- S 20320000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/18/2024	07/07/2026		23,093,680	0.88				(128,892)		(128,892)		(128,892)			15,991		0003
EUR/L 6577066.76 USD- S 5568594.33EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		6,577,067	0.85				(114,269)		(114,269)		(114,269)			61,583		0003
GBP/S 888606.82 USD- L 695637.09GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		888,607	0.78				31,871		31,871		31,871			6,223		0003
GBP/S 873772.63 USD- L 683061.78GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		873,773	0.78				25,944		25,944		25,944			8,702		0003
GBP/S 1108295.22 USD- L 863696.40GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		1,108,295	0.78				15,392		15,392		15,392			15,639		0003
EUR/L 1362977.09 USD- S 1193395.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027		1,362,977	0.88				(30,848)		(30,848)		(30,848)			8,235		0003
EUR/L 940613.65 USD- S 874795.93EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026		940,614	0.93				(59,141)		(59,141)		(59,141)			651		0003
EUR/S 1785075.00 USD- L 1500000.00EUR	CLO STNPK 1A C XS1875402759	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/05/2025	04/21/2028		1,785,075	0.84				(19,961)		(19,961)		(19,961)			12,011		0003
GBP/L 549480.00 USD- S 400000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	01/30/2026	12/22/2026		549,480	0.73				18,957		18,957		18,957			1,902		0003
GBP/L 18542199.60 USD- S 13583431.94GBP	Ares UK Industrial Platform - 7200418 ..	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/12/2026	02/12/2027		18,542,200	0.73				524,621		524,621		524,621			73,113		0003
EUR/S 7130799.02 USD- L 5977129.87EUR	12.18 Hotel - 7 Pines Sardinia - 7200582 ...	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	02/17/2026	08/26/2026		7,130,799	0.84				(285,335)		(285,335)		(285,335)			14,090		0003
EUR/L 294504.71 USD- S 254408.92EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	03/31/2026	07/07/2026		294,505	0.86				3,755		3,755		3,755			204		0003
EUR/L 34130294.56 USD- S 28992898.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/10/2026	07/15/2026		34,130,295	0.85				984,745		984,745		984,745			34,594		0003
EUR/S 2129952.71 USD- L 1808513.03EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/10/2026	07/07/2026		2,129,953	0.85				(63,106)		(63,106)		(63,106)			1,475		0003
AUD/S 4234135.62 USD- L 5947497.97AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/14/2026	07/15/2026		4,234,136	1.40				(118,505)		(118,505)		(118,505)			4,292		0003
EUR/L 19840448.33 USD- S 16722800.00EUR	Coupon Hedge RML	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	07/20/2026		19,840,448	0.84				718,399		718,399		718,399			23,221		0003
EUR/L 3529868.40 USD- S 3000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/30/2026	07/07/2026		3,529,868	0.85				101,339		101,339		101,339			2,444		0003
EUR/S 44898634.26 USD- L 37559506.66EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2026	07/06/2027		44,898,634	0.84				(1,285,179)		(1,285,179)		(1,285,179)			226,331		0003
GBP/L 5714619.17 USD- S 4239426.08GBP	Alban Gate Upsize Project Lindy	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		5,714,619	0.74				90,753		90,753		90,753			24,756		0003
EUR/L 1338868.16 USD- S 1140776.25EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2026	08/18/2026		1,338,868	0.85				32,811		32,811		32,811			2,453		0003
EUR/S 2593227.87 USD- L 2228502.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	07/16/2026		2,593,228	0.86				(45,430)		(45,430)		(45,430)			2,715		0003
EUR/S 2616381.49 USD- L 2240192.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	10/16/2026		2,616,381	0.86				(45,064)		(45,064)		(45,064)			7,116		0003
AUD/L 121747.86 USD- S 170432.93AUD	CML Project Bunk AUD 50224268	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2026	07/07/2026		121,748	1.40				3,791		3,791		3,791			84		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 2689402.60 USD-S 2000000.00GBP	Heylo Flow 3 Draw	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2026	09/16/2026		2,689,403	0.74				37,030		37,030		37,030			6,216		0003
AUD/S 3441028.07 USD-L 4926987.22AUD	RML Pepper Australian	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/11/2026	07/15/2026		3,441,028	1.43				(31,584)		(31,584)		(31,584)			3,488		0003
AUD/S 3537838.50 USD-L 5065603.86AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/11/2026	07/15/2026		3,537,839	1.43				(32,473)		(32,473)		(32,473)			3,586		0003
EUR/L 11154011.15 USD-S 9601588.00EUR	Irish RPL UPB	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/12/2026	09/16/2026		11,154,011	0.86				147,884		147,884		147,884			25,781		0003
EUR/L 813017.09 USD- S 698311.77EUR	Project OBC	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/15/2026	09/16/2026		813,017	0.86				12,555		12,555		12,555			1,879		0003
GBP/L 16363091.40 USD-S 12200000.00GBP	RML Sorel Foundation Home Loans 1yr 50163204	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	07/22/2026		16,363,091	0.75				181,886		181,886		181,886			20,086		0003
GBP/S 6537870.64 USD-L 4942000.00GBP	Canada Square 2021-1 Class B 50136719	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	09/16/2026		6,537,871	0.76				16,141		16,141		16,141			15,111		0003
GBP/L 528391.08 USD- S 400000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2026	07/22/2026		528,391	0.76				(2,076)		(2,076)		(2,076)			649		0003
GBP/L 3384334.95 USD-S 2558256.33GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/30/2026	03/31/2027		3,384,335	0.76				(9,353)		(9,353)		(9,353)			14,661		0003
1439999999. Subtotal - forwards - hedging other													98,774,350	XXX	98,774,350		98,774,350			34,256,568	XXX	XXX
1479999999. Subtotal - forwards													98,774,350	XXX	98,774,350		98,774,350			34,256,568	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										(103,270)		(29,332,255)	(192,796,682)	XXX	(435,699,647)		86,081,672			1,864,871,542	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										3,563,266,486	2,125,127,674	102,857,812	5,045,417,164	XXX	7,722,707,788	758,361,756	399,474,202	(934,969,317)		593,318,438	XXX	XXX
1719999999. Subtotal - replication										69,612,500		39,015,648	116,139,397	XXX	(6,027,512)					136,620,576	XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals										3,632,775,716	2,125,127,674	112,541,205	4,968,759,879	XXX	7,280,980,628	758,361,756	485,555,874	(934,969,317)		2,594,810,557	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed and index-linked annuity products.
0002	Hedges the interest rate risk of underlying positions.
0003	Hedges the currency risk of foreign currency denominated assets and liabilities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	16	800	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,580.5100	7,548.2500	8,364	8,364				8,364	8,364	362,368	0001	50
ES	52	2,600	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/22/2026	7,505.5400	7,548.2500	27,184	27,184				27,184	27,184	1,177,696	0001	50
ES	82	4,100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/26/2026	7,591.2500	7,548.2500	42,867	42,867				42,867	42,867	1,857,136	0001	50
ES	6	300	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	3,137	3,137				3,137	3,137	135,888	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	523	523				523	523	22,648	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	523	523				523	523	22,648	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	523	523				523	523	22,648	0001	50
ES	35	1,750	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,493.0200	7,548.2500	18,297	18,297				18,297	18,297	792,680	0001	50
ES	23	1,150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/23/2026	7,496.2200	7,548.2500	12,024	12,024				12,024	12,024	520,904	0001	50
ES	26	1,300	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/23/2026	7,501.7100	7,548.2500	13,592	13,592				13,592	13,592	588,848	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	1,568	1,568				1,568	1,568	67,944	0001	50
ES	8	400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	4,182	4,182				4,182	4,182	181,184	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	1,046	1,046				1,046	1,046	45,296	0001	50
ES	5	250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,571.7800	7,548.2500	2,614	2,614				2,614	2,614	113,240	0001	50
ES	23	1,150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,521.6400	7,548.2500	12,024	12,024				12,024	12,024	520,904	0001	50
ES	16	800	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	8,364	8,364				8,364	8,364	362,368	0001	50
ES	103	5,150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/18/2026	7,501.3300	7,548.2500	53,845	53,845				53,845	53,845	2,332,744	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/23/2026	7,484.7800	7,548.2500	2,091	2,091				2,091	2,091	90,592	0001	50
ES	288	14,400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.5700	7,548.2500	150,558	150,558				150,558	150,558	6,522,624	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	523	523				523	523	22,648	0001	50
ES	65	3,250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	33,980	33,980				33,980	33,980	1,472,120	0001	50
ES	34	1,700	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/23/2026	7,479.1200	7,548.2500	17,774	17,774				17,774	17,774	770,032	0001	50
ES	8	400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/29/2026	7,548.1100	7,548.2500	4,182	4,182				4,182	4,182	181,184	0001	50
ES	18	900	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/30/2026	7,512.2500	7,548.2500	9,410	9,410				9,410	9,410	407,664	0001	50
ES	80	4,000	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/24/2026	7,432.2100	7,548.2500	41,822	41,822				41,822	41,822	1,811,840	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/26/2026	7,507.5500	7,548.2500	1,046	1,046				1,046	1,046	45,296	0001	50
ES	6	300	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/23/2026	7,522.2600	7,548.2500	3,137	3,137				3,137	3,137	135,888	0001	50
ES	15	750	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/30/2026	7,517.4300	7,548.2500	7,842	7,842				7,842	7,842	339,720	0001	50
ES	419	20,950	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/18/2026	7,500.4400	7,548.2500	219,041	219,041				219,041	219,041	9,489,512	0001	50
ES	22	1,100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,514.6700	7,548.2500	11,501	11,501				11,501	11,501	498,256	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	1,568	1,568				1,568	1,568	67,944	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	1,568	1,568				1,568	1,568	67,944	0001	50
ES	20	1,000	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/26/2026	7,546.6100	7,548.2500	10,455	10,455				10,455	10,455	452,960	0001	50
ES	75	3,750	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/23/2026	7,497.1000	7,548.2500	39,208	39,208				39,208	39,208	1,698,600	0001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,482.6500	7,548.2500	2,091	2,091				2,091	2,091	90,592	0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,482.6500	7,548.2500	2,091	2,091				2,091	2,091	90,592	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	523	523				523	523	22,648	0001	50
ES	234	11,700	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,500.5400	7,548.2500	122,328	122,328				122,328	122,328	5,299,632	0001	50
ES	98	4,900	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.7000	7,548.2500	51,232	51,232				51,232	51,232	2,219,504	0001	50
ES	5	250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	2,614	2,614				2,614	2,614	113,240	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	523	523				523	523	22,648	0001	50
ES	19	950	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,491.4000	7,548.2500	9,933	9,933				9,933	9,933	430,312	0001	50
ES	5	250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,629.0000	7,548.2500	2,614	2,614				2,614	2,614	113,240	0001	50
ES	21	1,050	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,492.4600	7,548.2500	10,978	10,978				10,978	10,978	475,608	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,629.0000	7,548.2500	1,568	1,568				1,568	1,568	67,944	0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	2,091	2,091				2,091	2,091	90,592	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	1,046	1,046				1,046	1,046	45,296	0001	50
ES	13	650	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	6,796	6,796				6,796	6,796	294,424	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	523	523				523	523	22,648	0001	50
LA	80	2,000	LME PRI Alum Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	London Met 213800NB8G5VRT1DXC91	06/15/2026	3,529.9500	3,086.4500	442,223	442,223				442,223	442,223	320,000	0001	25
LA	117	2,925	LME PRI Alum Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	London Met 213800NB8G5VRT1DXC91	06/30/2026	3,536.9000	3,086.4500	646,752	646,752				646,752	646,752	468,000	0001	25

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
NI	159	79,500	NIKKEI 225	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/10/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	65,340.3400	70,285.0000	4,128,352	4,128,352				4,128,352	4,128,352	2,739,271	0001	500
NI	231	115,500	NIKKEI 225	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/10/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	65,340.3400	70,285.0000	5,997,795	5,997,795				5,997,795	5,997,795	3,979,696	0001	500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.2800	96.2000	406	406				406	406	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2300	96.2000	81	81				81	81	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.2300	96.2000	81	81				81	81	200	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.5500	96.2000	975	975				975	975	2,400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.4300	96.2000	162	162				162	162	400	0001	2,500
S3	170	425,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	03/12/2025	96.4700	96.2000	13,809	13,809				13,809	13,809	34,000	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.1300	96.2000	162	162				162	162	400	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.2600	96.2200	325	325				325	325	800	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.5000	96.2200	812	812				812	812	2,000	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.6100	96.2200	162	162				162	162	400	0001	2,500
S3	131	327,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.4500	96.2200	10,641	10,641				10,641	10,641	26,200	0001	2,500
NG	555	5,550,000	Natural Gas	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	NYX 969500RNVVIEHIDOUC51	06/30/2026	3.1900	3.1900	1,906,883	1,906,883				1,906,883	1,906,883	1,703,295	0001	10,000
NG	384	3,840,000	Natural Gas	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	NYX 969500RNVVIEHIDOUC51	06/15/2026	3.2000	3.1900	1,319,357	1,319,357				1,319,357	1,319,357	1,178,496	0001	10,000
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.2700	96.2400	162	162				162	162	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4800	96.2400	81	81				81	81	200	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.4500	96.2400	569	569				569	569	1,400	0001	2,500
S3	66	165,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4200	96.2400	5,361	5,361				5,361	5,361	13,200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3800	96.2400	162	162				162	162	400	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.1800	95.9600	244	244				244	244	600	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.4700	95.9600	162	162				162	162	400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.2300	95.9600	162	162				162	162	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.1800	95.9600	81	81				81	81	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	95.9900	95.9600	81	81				81	81	200	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3900	95.9600	487	487				487	487	1,200	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.5600	95.9600	812	812				812	812	2,000	0001	2,500
S3	346	865,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4000	95.9600	28,106	28,106				28,106	28,106	69,200	0001	2,500
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.5000	95.9600	1,543	1,543				1,543	1,543	3,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3700	96.2200	81	81				81	81	200	0001	2,500
GC	27	2,700	GOLD 100 OZ FUTR	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	08/31/2026	COMEX LCZ7XYGSLJUHFXXNXD88	06/02/2026	4,674.7500	4,038.5000	531,680	531,680				531,680	531,680	543,024	0001	100
GC	60	6,000	GOLD 100 OZ FUTR	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	08/31/2026	COMEX LCZ7XYGSLJUHFXXNXD88	05/26/2026	4,653.3000	4,038.5000	1,181,510	1,181,510				1,181,510	1,181,510	1,206,720	0001	100
GC	40	4,000	GOLD 100 OZ FUTR	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	08/31/2026	COMEX LCZ7XYGSLJUHFXXNXD88	05/22/2026	4,629.4900	4,038.5000	787,673	787,673				787,673	787,673	804,480	0001	100
HG	97	2,425,000	COMEX Copper Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	COMEX LCZ7XYGSLJUHFXXNXD88	06/15/2026	6.3600	6.2500	1,349,433	1,349,433				1,349,433	1,349,433	1,164,000	0001	25,000

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
HG	66	1,650,000	COMEX Copper Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	COMEX LCZ7XYGSLJUHFXXNXD88	06/11/2026	6.3700	6.2500	918,171	918,171				918,171	918,171	792,000	0001	25,000
LN	47	282	LME Nickel Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	London Met 213800NB8G5VRT1DXC91	06/09/2026	18,105.9700	16,256.0200	552,919	552,919				552,919	552,919	362,840	0001	6
LN	31	186	LME Nickel Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	London Met 213800NB8G5VRT1DXC91	06/09/2026	18,116.7300	16,256.0200	364,691	364,691				364,691	364,691	239,320	0001	6
MF	111	5,550	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	NYB 5493004R83R1LVX2IL36	06/22/2026	3,165.2400	3,145.3000	647,897	647,897				647,897	647,897	419,977	0001	50
MF	140	7,000	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	NYB 5493004R83R1LVX2IL36	06/15/2026	3,165.1200	3,145.3000	817,167	817,167				817,167	817,167	529,701	0001	50
MF	20	1,000	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	NYB 5493004R83R1LVX2IL36	06/15/2026	3,165.5600	3,145.3000	116,738	116,738				116,738	116,738	75,672	0001	50
MF	14	700	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	NYB 5493004R83R1LVX2IL36	06/15/2026	3,165.1200	3,145.3000	81,717	81,717				81,717	81,717	52,970	0001	50
MF	11	550	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	NYB 5493004R83R1LVX2IL36	06/15/2026	3,165.1200	3,145.3000	64,206	64,206				64,206	64,206	41,619	0001	50
MK	478	23,900	MSCI EmgMkt Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	ICE 5493000F4ZC033MV32P92	06/18/2026	1,786.4400	1,757.3000	3,207,492	3,207,492				3,207,492	3,207,492	2,052,054	0001	50
NQ	413	8,260	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCLQ0F39	06/24/2026	30,154.0500	30,523.5000	13,378,452	13,378,452				13,378,452	13,378,452	15,528,800	0001	20
NQ	373	7,460	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCLQ0F39	06/30/2026	30,138.1000	30,523.5000	12,082,718	12,082,718				12,082,718	12,082,718	14,024,800	0001	20
NQ	21	420	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCLQ0F39	06/15/2026	29,904.6000	30,523.5000	680,260	680,260				680,260	680,260	789,600	0001	20
NQ	54	1,080	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCLQ0F39	06/16/2026	29,977.4900	30,523.5000	1,749,241	1,749,241				1,749,241	1,749,241	2,030,400	0001	20
NQ	67	1,340	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCLQ0F39	06/16/2026	29,976.9300	30,523.5000	2,170,354	2,170,354				2,170,354	2,170,354	2,519,200	0001	20
NQ	1	20	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCLQ0F39	06/15/2026	29,962.7800	30,523.5000	32,393	32,393				32,393	32,393	37,600	0001	20
NQ	3	60	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCLQ0F39	06/15/2026	29,860.4400	30,523.5000	97,180	97,180				97,180	97,180	112,800	0001	20
NQ	3	60	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCLQ0F39	06/15/2026	29,962.7800	30,523.5000	97,180	97,180				97,180	97,180	112,800	0001	20

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
NQ	6	120	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCLQ0F39	06/15/2026	29,871.6100	30,523.5000	194,360	194,360				194,360	194,360	225,600	0001	20
CL	95	95,000	Crude Oil WTI	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	NYX 969500RNVVIEHIDOUC51	06/10/2026	84.7300	69.2700	490,576	490,576				490,576	490,576	630,515	0001	1,000
CL	139	139,000	Crude Oil WTI	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	NYX 969500RNVVIEHIDOUC51	06/11/2026	85.1500	69.2700	717,790	717,790				717,790	717,790	922,543	0001	1,000
S3	319	797,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCLQ0F39	12/17/2024	96.3900	95.9600	25,912	25,912				25,912	25,912	63,800	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCLQ0F39	12/07/2023	95.9900	95.9600	162	162				162	162	400	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCLQ0F39	12/07/2023	95.9900	95.9600	1,137	1,137				1,137	1,137	2,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCLQ0F39	04/09/2025	95.9900	95.9600	81	81				81	81	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCLQ0F39	09/16/2025	96.1400	95.9600	244	244				244	244	600	0001	2,500
S3	17	42,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCLQ0F39	02/06/2026	96.4800	95.9600	1,381	1,381				1,381	1,381	3,400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCLQ0F39	12/19/2025	96.4800	95.9600	162	162				162	162	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCLQ0F39	04/08/2025	95.9900	95.9600	81	81				81	81	200	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCLQ0F39	12/09/2024	96.6700	95.9600	487	487				487	487	1,200	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCLQ0F39	12/07/2023	95.9900	95.9600	487	487				487	487	1,200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCLQ0F39	01/28/2026	96.3600	95.9600	406	406				406	406	1,000	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCLQ0F39	05/04/2026	96.1600	95.9600	650	650				650	650	1,600	0001	2,500
S3	309	772,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCLQ0F39	12/19/2024	96.4300	96.0300	25,100	25,100				25,100	25,100	61,800	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCLQ0F39	04/15/2026	96.3500	96.0300	406	406				406	406	1,000	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCLQ0F39	05/12/2026	96.1300	96.0300	1,137	1,137				1,137	1,137	2,800	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCLQ0F39	08/11/2025	96.5500	96.0300	1,218	1,218				1,218	1,218	3,000	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCLQ0F39	12/07/2023	96.0600	96.0300	244	244				244	244	600	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCLQ0F39	01/28/2026	96.3700	96.0300	244	244				244	244	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCLQ0F39	04/08/2025	96.0600	96.0300	81	81				81	81	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCLQ0F39	09/22/2025	96.0600	96.0300	406	406				406	406	1,000	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCLQ0F39	12/07/2023	96.0600	96.0300	650	650				650	650	1,600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCLQ0F39	03/17/2026	96.7100	96.0300	81	81				81	81	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCLQ0F39	09/16/2025	96.2100	96.0300	244	244				244	244	600	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCLQ0F39	12/07/2023	96.0600	96.0300	1,137	1,137				1,137	1,137	2,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCLQ0F39	04/09/2025	96.0600	96.0300	81	81				81	81	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCLQ0F39	12/07/2023	96.0600	96.0300	406	406				406	406	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCLQ0F39	12/19/2025	96.2600	96.2300	81	81				81	81	200	0001	2,500
SI	15	75,000	COMEX Silver Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	COMEX LCZ7XYGSLJUHFXXNXD88	06/30/2026	67.6900	59.9200	508,984	508,984				508,984	508,984	436,320	0001	5,000
SI	24	120,000	COMEX Silver Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	COMEX LCZ7XYGSLJUHFXXNXD88	06/10/2026	67.1200	59.9200	814,374	814,374				814,374	814,374	698,112	0001	5,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	202	202				202	202	1,200	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	605	605				605	605	3,600	0001	2,000

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TU	13	26,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	103.2500	103.0700	2,623	2,623				2,623	2,623	15,600	0001	2,000
TU	8	16,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	103.2500	103.0700	1,614	1,614				1,614	1,614	9,600	0001	2,000
TU	23	46,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	4,640	4,640				4,640	4,640	27,600	0001	2,000
TU	16	32,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	3,228	3,228				3,228	3,228	19,200	0001	2,000
TU	4	8,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	103.2400	103.0700	807	807				807	807	4,800	0001	2,000
TU	4	8,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	807	807				807	807	4,800	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	403	403				403	403	2,400	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	202	202				202	202	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	202	202				202	202	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	202	202				202	202	1,200	0001	2,000
TU	42	84,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2200	103.0700	9,869	9,869				9,869	9,869	50,400	0001	2,000
TU	96	192,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/02/2026	103.2200	103.0700	22,557	22,557				22,557	22,557	115,200	0001	2,000
TU	5	10,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	103.2500	103.0700	1,009	1,009				1,009	1,009	6,000	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	403	403				403	403	2,400	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	202	202				202	202	1,200	0001	2,000
TU	18	36,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	3,631	3,631				3,631	3,631	21,600	0001	2,000
TU	287	574,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/02/2026	103.2200	103.0700	67,436	67,436				67,436	67,436	344,400	0001	2,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2400	103.0700	403	403				403	403	2,400	0001	2,000
TU	50	100,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	10,087	10,087				10,087	10,087	60,000	0001	2,000
TU	49	98,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	9,885	9,885				9,885	9,885	58,800	0001	2,000
TU	19	38,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	3,833	3,833				3,833	3,833	22,800	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/09/2026	103.1400	103.0700	403	403				403	403	2,400	0001	2,000
TU	29	58,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	5,850	5,850				5,850	5,850	34,800	0001	2,000
TU	291	582,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.1900	103.0700	68,376	68,376				68,376	68,376	349,200	0001	2,000
TU	24	48,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	4,842	4,842				4,842	4,842	28,800	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	202	202				202	202	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	202	202				202	202	1,200	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	403	403				403	403	2,400	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	202	202				202	202	1,200	0001	2,000
TU	7	14,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2200	103.0700	1,412	1,412				1,412	1,412	8,400	0001	2,000
TU	5	10,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	1,009	1,009				1,009	1,009	6,000	0001	2,000
TU	33	66,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	6,657	6,657				6,657	6,657	39,600	0001	2,000
TU	101	202,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	103.2500	103.0700	20,376	20,376				20,376	20,376	121,200	0001	2,000
TU	5	10,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	1,009	1,009				1,009	1,009	6,000	0001	2,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	403	403				403	403	2,400	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	202	202				202	202	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	202	202				202	202	1,200	0001	2,000
TU	78	156,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	103.2500	103.0700	15,736	15,736				15,736	15,736	93,600	0001	2,000
TU	22	44,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2200	103.0700	4,438	4,438				4,438	4,438	26,400	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	605	605				605	605	3,600	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	202	202				202	202	1,200	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	605	605				605	605	3,600	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	202	202				202	202	1,200	0001	2,000
TU	4	8,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	807	807				807	807	4,800	0001	2,000
TU	5	10,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	1,009	1,009				1,009	1,009	6,000	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	403	403				403	403	2,400	0001	2,000
DM	31	155	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CBOT 549300EX04Q2QBFQTQ27	06/15/2026	51,770.7700	52,670.0000	220,088	220,088				220,088	220,088	447,237	0001	5
DM	7	35	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CBOT 549300EX04Q2QBFQTQ27	06/15/2026	51,609.4100	52,670.0000	49,697	49,697				49,697	49,697	100,989	0001	5
DM	11	55	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CBOT 549300EX04Q2QBFQTQ27	06/17/2026	51,763.3100	52,670.0000	78,096	78,096				78,096	78,096	158,697	0001	5
LL	28	700	COMEX Lead Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	London Met 213800NB8G5VRT1DXC91	06/09/2026	1,980.5200	1,867.2200	73,741	73,741				73,741	73,741	58,800	0001	25
LL	42	1,050	COMEX Lead Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	London Met 213800NB8G5VRT1DXC91	06/15/2026	1,979.3100	1,867.2200	110,611	110,611				110,611	110,611	88,200	0001	25

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCLQ0F39	04/08/2025	96.1400	96.1100	81	81				81	81	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCLQ0F39	12/09/2024	96.1400	96.1100	162	162				162	162	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCLQ0F39	04/09/2025	96.1400	96.1100	81	81				81	81	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCLQ0F39	09/16/2025	96.2900	96.1100	244	244				244	244	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCLQ0F39	04/15/2026	96.6000	96.1100	81	81				81	81	200	0001	2,500
S3	250	625,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCLQ0F39	06/09/2025	96.4600	96.1100	20,308	20,308				20,308	20,308	50,000	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCLQ0F39	05/12/2026	96.0600	96.1100	325	325				325	325	800	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCLQ0F39	12/19/2025	96.5200	96.1100	1,137	1,137				1,137	1,137	2,800	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCLQ0F39	05/12/2026	96.4100	96.1100	162	162				162	162	400	0001	2,500
VG	2	20	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	Eurex 529900LN3S50JPU47S06	06/15/2026	6,267.0500	6,356.0000	11,090	11,090				11,090	11,090	10,141	0001	10
VG	1,491	14,910	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	Eurex 529900LN3S50JPU47S06	06/18/2026	6,301.0400	6,356.0000	8,267,747	8,267,747				8,267,747	8,267,747	7,560,175	0001	10
VG	2,149	21,490	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	Eurex 529900LN3S50JPU47S06	06/18/2026	6,296.2200	6,356.0000	11,916,424	11,916,424				11,916,424	11,916,424	10,896,590	0001	10
VG	62	620	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	Eurex 529900LN3S50JPU47S06	06/29/2026	6,266.7100	6,356.0000	343,796	343,796				343,796	343,796	314,373	0001	10
VG	2	20	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	Eurex 529900LN3S50JPU47S06	06/15/2026	6,267.0500	6,356.0000	11,090	11,090				11,090	11,090	10,141	0001	10
VG	507	5,070	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	Eurex 529900LN3S50JPU47S06	06/15/2026	6,266.9500	6,356.0000	2,811,367	2,811,367				2,811,367	2,811,367	2,570,764	0001	10
QS	38	3,800	Low Sulphur Gas/Oil	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	IPE 549300UF4R84F48NCH34	06/10/2026	982.0500	882.7500	485,941	485,941				485,941	485,941	704,596	0001	100
QS	56	5,600	Low Sulphur Gas/Oil	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	IPE 549300UF4R84F48NCH34	06/30/2026	988.9200	882.7500	716,124	716,124				716,124	716,124	1,038,352	0001	100

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RT	21	1,050	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	2,967.7900	3,045.6000	154,522	154,522				154,522	154,522	176,694	0001	50
RT	4	200	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/22/2026	3,023.1800	3,045.6000	29,433	29,433				29,433	29,433	33,656	0001	50
RT	8	400	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	2,967.7900	3,045.6000	58,866	58,866				58,866	58,866	67,312	0001	50
RT	163	8,150	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2026	2,968.4700	3,045.6000	1,199,389	1,199,389				1,199,389	1,199,389	1,371,482	0001	50
RT	159	7,950	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	2,969.5400	3,045.6000	1,169,956	1,169,956				1,169,956	1,169,956	1,337,826	0001	50
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.3200	96.2400	1,950	1,950				1,950	1,950	4,800	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.2600	96.2400	162	162				162	162	400	0001	2,500
TY	23	23,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	109.6900	109.8900	5,778	5,778				5,778	5,778	43,125	0001	1,000
TY	2	2,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	109.7300	109.8900	502	502				502	502	3,750	0001	1,000
TY	573	573,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/29/2026	109.6100	109.8900	136,060	136,060				136,060	136,060	1,074,375	0001	1,000
TY	197	197,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	109.5500	109.8900	46,778	46,778				46,778	46,778	369,375	0001	1,000
TY	1	1,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/01/2026	109.6100	109.8900	237	237				237	237	1,875	0001	1,000
TY	11	11,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	109.6800	109.8900	2,763	2,763				2,763	2,763	20,625	0001	1,000
ES	5	250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/22/2026	7,520.2200	7,548.2500	2,614	2,614				2,614	2,614	113,240	0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,498.7000	7,548.2500	2,091	2,091				2,091	2,091	90,592	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/17/2026	7,492.0000	7,548.2500	523	523				523	523	22,648	0001	50
ES	9	450	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/22/2026	7,515.8400	7,548.2500	4,705	4,705				4,705	4,705	203,832	0001	50

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
CO	152	152,000	Brent Crude	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	IPE 549300UF4R84F48NCH34	05/26/2026	97.9200	72.9500	1,497,617	1,497,617				1,497,617	1,497,617	2,584,456	0001	1,000
CO	105	105,000	Brent Crude	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	IPE 549300UF4R84F48NCH34	05/26/2026	96.7800	72.9500	1,034,538	1,034,538				1,034,538	1,034,538	1,785,315	0001	1,000
FV	9	9,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	107.1600	107.0500	2,369	2,369				2,369	2,369	13,500	0001	1,000
FV	222	222,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	107.1500	107.0500	58,439	58,439				58,439	58,439	333,000	0001	1,000
FV	171	171,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	107.1500	107.0500	45,013	45,013				45,013	45,013	256,500	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	107.1500	107.0500	526	526				526	526	3,000	0001	1,000
FV	41	41,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	107.1500	107.0500	10,793	10,793				10,793	10,793	61,500	0001	1,000
FV	86	86,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	107.1500	107.0500	22,638	22,638				22,638	22,638	129,000	0001	1,000
FV	38	38,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	107.1500	107.0500	10,003	10,003				10,003	10,003	57,000	0001	1,000
FV	7	7,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	107.1600	107.0500	1,843	1,843				1,843	1,843	10,500	0001	1,000
FV	133	133,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	107.1500	107.0500	35,010	35,010				35,010	35,010	199,500	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	107.2300	107.0500	526	526				526	526	3,000	0001	1,000
FV	9	9,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	107.1500	107.0500	2,369	2,369				2,369	2,369	13,500	0001	1,000
FV	30	30,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	107.1500	107.0500	7,897	7,897				7,897	7,897	45,000	0001	1,000
FV	43	43,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	107.1600	107.0500	11,319	11,319				11,319	11,319	64,500	0001	1,000
FV	4	4,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	107.1500	107.0500	1,053	1,053				1,053	1,053	6,000	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	107.1900	107.0500	526	526				526	526	3,000	0001	1,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
HI	1	50	HANG SENG INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	07/30/2026	HKFE 213800YTVSXYQN17BW16	06/26/2026	23,011.8600	22,847.0000	8,621	8,621				8,621	8,621	11,546	0001	50
HI	227	11,350	HANG SENG INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	07/30/2026	HKFE 213800YTVSXYQN17BW16	06/26/2026	23,011.8600	22,847.0000	1,956,983	1,956,983				1,956,983	1,956,983	2,620,992	0001	50
HI	17	850	HANG SENG INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	07/30/2026	HKFE 213800YTVSXYQN17BW16	06/26/2026	23,016.3000	22,847.0000	146,558	146,558				146,558	146,558	196,286	0001	50
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCLQ0F39	02/06/2026	96.5700	96.1700	975	975				975	975	2,400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCLQ0F39	04/15/2026	96.4300	96.1700	162	162				162	162	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCLQ0F39	04/09/2025	96.2000	96.1700	81	81				81	81	200	0001	2,500
S3	216	540,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCLQ0F39	01/23/2025	96.4700	96.1700	17,546	17,546				17,546	17,546	43,200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCLQ0F39	06/09/2026	96.1200	96.1700	244	244				244	244	600	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCLQ0F39	10/23/2025	96.3300	96.1700	406	406				406	406	1,000	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCLQ0F39	07/10/2025	96.2000	96.1700	162	162				162	162	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCLQ0F39	05/12/2026	96.2600	96.1700	81	81				81	81	200	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCLQ0F39	05/04/2026	96.5100	96.0900	731	731				731	731	1,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCLQ0F39	05/04/2026	96.2800	96.0900	81	81				81	81	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCLQ0F39	06/16/2026	96.2400	96.0900	81	81				81	81	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCLQ0F39	06/16/2026	96.2400	96.0900	81	81				81	81	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCLQ0F39	06/16/2026	96.2400	96.0900	81	81				81	81	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCLQ0F39	06/16/2026	96.2400	96.0900	81	81				81	81	200	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL0OF39	03/17/2026	96.4800	96.0900	81	81				81	81	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL0OF39	05/04/2026	96.2800	96.0900	81	81				81	81	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL0OF39	03/22/2024	96.1200	96.0900	406	406				406	406	1,000	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL0OF39	06/17/2025	96.6200	96.0900	975	975				975	975	2,400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL0OF39	06/09/2026	96.2400	96.0900	81	81				81	81	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL0OF39	06/16/2026	96.2400	96.0900	162	162				162	162	400	0001	2,500
S3	131	327,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL0OF39	05/04/2026	96.4400	96.0900	10,641	10,641				10,641	10,641	26,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL0OF39	05/04/2026	96.2800	96.0900	81	81				81	81	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL0OF39	01/28/2026	96.6200	96.0900	406	406				406	406	1,000	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL0OF39	05/12/2026	96.4900	96.2300	487	487				487	487	1,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL0OF39	04/15/2026	96.5100	96.2300	81	81				81	81	200	0001	2,500
S3	92	230,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL0OF39	02/06/2026	96.4500	96.2300	7,473	7,473				7,473	7,473	18,400	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL0OF39	06/16/2026	96.4500	96.2300	325	325				325	325	800	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL0OF39	12/19/2025	96.0800	96.2300	244	244				244	244	600	0001	2,500
HO	19	798,000	Heating Oil	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/30/2026	NYX 969500RNVVIEHIDOUC51	06/30/2026	3.4900	3.1600	197,805	197,805				197,805	197,805	178,638	0001	42,000
HO	29	1,218,000	Heating Oil	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/30/2026	NYX 969500RNVVIEHIDOUC51	06/10/2026	3.5000	3.1600	301,913	301,913				301,913	301,913	272,658	0001	42,000
LX	43	1,075	LME Zinc Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	London Met 213800NB8G5VRT1DXC91	06/30/2026	3,574.9900	3,568.4200	389,746	389,746				389,746	389,746	154,800	0001	25

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
LX	64	1,600	LME Zinc Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	London Met 213800NB8G5VRT1DXC91	06/30/2026	3,574.6100	3,568.4200	580,087	580,087				580,087	580,087	230,400	0001	25
RX	585	585,000	EURO BUND	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	09/08/2026	OFE 254900O9GJPIWCP8RH13	06/26/2026	127.4100	127.3400	1,487,999	1,487,999				1,487,999	1,487,999	1,289,504	0001	1,000
RX	844	844,000	EURO BUND	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	09/08/2026	OFE 254900O9GJPIWCP8RH13	06/25/2026	127.4100	127.3400	2,146,788	2,146,788				2,146,788	2,146,788	1,860,412	0001	1,000
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCLQ0F39	04/08/2025	95.9500	95.9200	81	81				81	81	200	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCLQ0F39	06/09/2026	96.0300	95.9200	487	487				487	487	1,200	0001	2,500
S3	18	45,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCLQ0F39	05/05/2025	96.4700	95.9200	1,462	1,462				1,462	1,462	3,600	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCLQ0F39	04/15/2026	96.2700	95.9200	244	244				244	244	600	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCLQ0F39	09/16/2025	96.1200	95.9200	244	244				244	244	600	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCLQ0F39	02/06/2026	96.5700	95.9200	569	569				569	569	1,400	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCLQ0F39	08/09/2023	96.4200	95.9200	487	487				487	487	1,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCLQ0F39	04/09/2025	95.9500	95.9200	81	81				81	81	200	0001	2,500
S3	333	832,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCLQ0F39	03/12/2025	96.3700	95.9200	27,050	27,050				27,050	27,050	66,600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCLQ0F39	06/09/2026	96.3400	96.3000	81	81				81	81	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCLQ0F39	06/16/2026	96.3300	96.3000	81	81				81	81	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCLQ0F39	06/09/2026	96.3400	96.3000	81	81				81	81	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCLQ0F39	06/16/2026	96.3600	96.3000	81	81				81	81	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCLQ0F39	06/09/2026	96.5100	96.3000	406	406				406	406	1,000	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.3600	96.3000	81	81				81	81	200	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3300	96.3000	325	325				325	325	800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.3300	96.3000	81	81				81	81	200	0001	2,500
S3	153	382,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.3800	96.3000	12,428	12,428				12,428	12,428	30,600	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.3300	96.3000	487	487				487	487	1,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.3300	96.3000	81	81				81	81	200	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.5600	96.3000	1,137	1,137				1,137	1,137	2,800	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.3600	96.3000	325	325				325	325	800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.3300	96.3000	81	81				81	81	200	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.4100	96.3000	731	731				731	731	1,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.3300	96.3000	81	81				81	81	200	0001	2,500
S3	181	452,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	96.3400	96.3000	14,703	14,703				14,703	14,703	36,200	0001	2,500
S3	140	350,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	96.3400	96.3000	11,372	11,372				11,372	11,372	28,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.3600	96.3000	81	81				81	81	200	0001	2,500
XB	23	966,000	Gasoline	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	NYX 969500RNVVIEHIDOUC51	06/08/2026	2.9200	2.7300	137,282	137,282				137,282	137,282	184,529	0001	42,000
XB	34	1,428,000	Gasoline	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	09/30/2026	NYX 969500RNVVIEHIDOUC51	06/08/2026	2.9400	2.7300	202,939	202,939				202,939	202,939	272,782	0001	42,000
1539999999. Subtotal - long futures - hedging other												97,818,559	97,818,559				97,818,559	97,818,559	143,262,995	XXX	XXX
1579999999. Subtotal - long futures												97,818,559	97,818,559				97,818,559	97,818,559	143,262,995	XXX	XXX

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	18	900	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/23/2026	7,490.4500	7,548.2500	9,410	9,410				9,410	9,410	(407,664)	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/24/2026	7,428.5000	7,548.2500	1,046	1,046				1,046	1,046	(45,296)	0001	50
ES	1,239	61,950	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/23/2026	7,498.6400	7,548.2500	647,713	647,713				647,713	647,713	(28,060,872)	0001	50
ES	62	3,100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	32,412	32,412				32,412	32,412	(1,404,176)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	1,568	1,568				1,568	1,568	(67,944)	0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/22/2026	7,537.5600	7,548.2500	2,091	2,091				2,091	2,091	(90,592)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	523	523				523	523	(22,648)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/23/2026	7,480.4100	7,548.2500	523	523				523	523	(22,648)	0001	50
ES	9	450	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	4,705	4,705				4,705	4,705	(203,832)	0001	50
ES	10	500	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/18/2026	7,558.0000	7,548.2500	5,228	5,228				5,228	5,228	(226,480)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/17/2026	7,492.0000	7,548.2500	523	523				523	523	(22,648)	0001	50
ES	29	1,450	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,491.5300	7,548.2500	15,160	15,160				15,160	15,160	(656,792)	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,629.0000	7,548.2500	1,046	1,046				1,046	1,046	(45,296)	0001	50
ES	11	550	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,487.1200	7,548.2500	5,750	5,750				5,750	5,750	(249,128)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/25/2026	7,518.8400	7,548.2500	1,568	1,568				1,568	1,568	(67,944)	0001	50
ES	12	600	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,537.1700	7,548.2500	6,273	6,273				6,273	6,273	(271,776)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,629.0000	7,548.2500	1,568	1,568				1,568	1,568	(67,944)	0001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	90	4,500	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2026	7,503.0300	7,548.2500	47,049	47,049				47,049	47,049	(2,038,320)	0001	50
ES	89	4,450	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,508.1900	7,548.2500	46,527	46,527				46,527	46,527	(2,015,672)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/30/2026	7,585.2300	7,548.2500	1,568	1,568				1,568	1,568	(67,944)	0001	50
ES	7	350	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,593.9600	7,548.2500	3,659	3,659				3,659	3,659	(158,536)	0001	50
ES	29	1,450	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/24/2026	7,490.8900	7,548.2500	15,160	15,160				15,160	15,160	(656,792)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/30/2026	7,571.4300	7,548.2500	523	523				523	523	(22,648)	0001	50
ES	57	2,850	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,503.6700	7,548.2500	29,798	29,798				29,798	29,798	(1,290,936)	0001	50
ES	59	2,950	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/22/2026	7,515.1300	7,548.2500	30,843	30,843				30,843	30,843	(1,336,232)	0001	50
ES	13	650	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2026	7,555.4300	7,548.2500	6,796	6,796				6,796	6,796	(294,424)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/24/2026	7,428.5000	7,548.2500	1,568	1,568				1,568	1,568	(67,944)	0001	50
ES	12	600	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/25/2026	7,486.8500	7,548.2500	6,273	6,273				6,273	6,273	(271,776)	0001	50
ES	75	3,750	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,514.1800	7,548.2500	39,208	39,208				39,208	39,208	(1,698,600)	0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,509.7800	7,548.2500	2,091	2,091				2,091	2,091	(90,592)	0001	50
ES	55	2,750	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,533.2800	7,548.2500	28,752	28,752				28,752	28,752	(1,245,640)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,480.0300	7,548.2500	1,568	1,568				1,568	1,568	(67,944)	0001	50
ES	7	350	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/17/2026	7,456.9300	7,548.2500	3,659	3,659				3,659	3,659	(158,536)	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	1,046	1,046				1,046	1,046	(45,296)	0001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	523	523				523	523	(22,648)	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/30/2026	7,521.8400	7,548.2500	1,046	1,046				1,046	1,046	(45,296)	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,499.0400	7,548.2500	1,046	1,046				1,046	1,046	(45,296)	0001	50
ES	85	4,250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/24/2026	7,427.1300	7,548.2500	44,436	44,436				44,436	44,436	(1,925,080)	0001	50
ES	8	400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	7,574.1600	7,548.2500	4,182	4,182				4,182	4,182	(181,184)	0001	50
FV	7	7,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	107.1500	107.0500	1,843	1,843				1,843	1,843	(10,500)	0001	1,000
FV	99	99,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/09/2026	107.1000	107.0500	26,060	26,060				26,060	26,060	(148,500)	0001	1,000
FV	1	1,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	107.1500	107.0500	263	263				263	263	(1,500)	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	107.1500	107.0500	526	526				526	526	(3,000)	0001	1,000
MF	4	200	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	NYB 5493004R83R1LVX2IL36	06/15/2026	3,165.1200	3,145.3000	23,348	23,348				23,348	23,348	(15,134)	0001	50
MF	5	250	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	NYB 5493004R83R1LVX2IL36	06/22/2026	3,167.5400	3,145.3000	29,185	29,185				29,185	29,185	(18,918)	0001	50
NQ	1	20	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/18/2026	30,749.0000	30,523.5000	32,393	32,393				32,393	32,393	(37,600)	0001	20
NQ	6	120	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	30,646.5100	30,523.5000	194,360	194,360				194,360	194,360	(225,600)	0001	20
NQ	5	100	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	30,050.9800	30,523.5000	161,967	161,967				161,967	161,967	(188,000)	0001	20
NQ	5	100	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/30/2026	30,540.1300	30,523.5000	161,967	161,967				161,967	161,967	(188,000)	0001	20
NQ	1	20	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/25/2026	29,635.8800	30,523.5000	32,393	32,393				32,393	32,393	(37,600)	0001	20
RT	6	300	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2026	2,996.7000	3,045.6000	44,149	44,149				44,149	44,149	(50,484)	0001	50

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RT	6	300	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	2,976.3300	3,045.6000	44,149	44,149				44,149	44,149	(50,484)	0001	50
RT	1	50	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/25/2026	3,019.0000	3,045.6000	7,358	7,358				7,358	7,358	(8,414)	0001	50
RT	22	1,100	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/15/2026	2,967.7900	3,045.6000	161,881	161,881				161,881	161,881	(185,108)	0001	50
RT	11	550	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/18/2026	2,992.2700	3,045.6000	80,940	80,940				80,940	80,940	(92,554)	0001	50
RT	5	250	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCL00F39	06/30/2026	3,023.0800	3,045.6000	36,791	36,791				36,791	36,791	(42,070)	0001	50
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.1600	96.2000	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.2300	96.2000	81	81				81	81	(200)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.2400	96.2000	975	975				975	975	(2,400)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.1800	96.2000	650	650				650	650	(1,600)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.1000	96.2000	325	325				325	325	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1600	96.2000	81	81				81	81	(200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.3900	96.2000	1,137	1,137				1,137	1,137	(2,800)	0001	2,500
S3	53	132,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1600	96.2000	4,305	4,305				4,305	4,305	(10,600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.2300	96.2000	244	244				244	244	(600)	0001	2,500
S3	52	130,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.2300	96.2000	4,224	4,224				4,224	4,224	(10,400)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.2000	96.2000	1,787	1,787				1,787	1,787	(4,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.2300	96.2000	244	244				244	244	(600)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.3800	96.2000	1,543	1,543				1,543	1,543	(3,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1600	96.2000	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.2300	96.2000	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3200	96.2000	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2026	95.9700	95.9200	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2026	95.9700	95.9200	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2026	95.9700	95.9200	81	81				81	81	(200)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	02/14/2025	95.9500	95.9200	1,625	1,625				1,625	1,625	(4,000)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	02/14/2025	96.0600	95.9200	27,867	27,867				27,867	27,867	(16,000)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.2200	95.9200	2,437	2,437				2,437	2,437	(6,000)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.3900	95.9200	1,543	1,543				1,543	1,543	(3,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4200	95.9200	81	81				81	81	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.1200	95.9200	244	244				244	244	(600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1900	95.9200	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.9500	95.9200	81	81				81	81	(200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	02/06/2026	96.6900	95.9200	569	569				569	569	(1,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1900	95.9200	162	162				162	162	(400)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.04/15/2026	96.1300	95.9200	1,706	1,706				1,706	1,706	(4,200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.06/16/2026	96.1400	95.9200	325	325				325	325	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/12/2026	96.1200	95.9200	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/04/2026	96.1200	95.9200	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/04/2026	96.1200	95.9200	81	81				81	81	(200)	0001	2,500
S3	58	145,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.01/23/2025	96.3300	95.9200	4,711	4,711				4,711	4,711	(11,600)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.04/15/2026	96.1900	95.9200	975	975				975	975	(2,400)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.06/16/2026	96.4800	95.9200	3,330	3,330				3,330	3,330	(8,200)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.04/14/2023	96.0600	95.9200	111,467	111,467				111,467	111,467	(64,000)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.10/18/2023	95.9500	95.9200	6,498	6,498				6,498	6,498	(16,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/12/2026	96.3200	95.9200	162	162				162	162	(400)	0001	2,500
S3	53	132,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/15/2025	96.3600	95.9200	4,305	4,305				4,305	4,305	(10,600)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.08/11/2025	96.2000	95.9200	1,543	1,543				1,543	1,543	(3,800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.09/22/2025	95.9500	95.9200	244	244				244	244	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.04/15/2026	96.4200	95.9200	81	81				81	81	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.06/09/2026	96.1700	95.9200	244	244				244	244	(600)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.06/09/2025	96.7400	95.9200	1,137	1,137				1,137	1,137	(2,800)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.1800	95.9200	406	406				406	406	(1,000)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.4000	95.9200	1,462	1,462				1,462	1,462	(3,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	07/10/2025	95.9500	95.9200	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4200	95.9200	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.0600	95.9200	81	81				81	81	(200)	0001	2,500
S3	78	195,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.3000	95.9200	6,336	6,336				6,336	6,336	(15,600)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.3000	95.9200	3,249	3,249				3,249	3,249	(8,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	95.9500	95.9200	81	81				81	81	(200)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.4800	95.9200	1,543	1,543				1,543	1,543	(3,800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.1900	95.9200	162	162				162	162	(400)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.3600	95.9200	569	569				569	569	(1,400)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.1000	95.9200	2,518	2,518				2,518	2,518	(6,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.0600	95.9200	81	81				81	81	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.9500	95.9200	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.1200	95.9200	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2026	95.9700	95.9200	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4200	95.9200	81	81				81	81	(200)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.0400	95.9200	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.1200	95.9200	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.6000	96.1700	81	81				81	81	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2000	96.1700	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1800	96.1700	81	81				81	81	(200)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.2900	96.1700	2,274	2,274				2,274	2,274	(5,600)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4900	96.1700	569	569				569	569	(1,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.2000	96.1700	162	162				162	162	(400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.4500	96.1700	325	325				325	325	(800)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.3900	96.1700	3,249	3,249				3,249	3,249	(8,000)	0001	2,500
S3	71	177,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.4100	96.1700	5,767	5,767				5,767	5,767	(14,200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.3100	96.1700	325	325				325	325	(800)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.2000	96.1700	325	325				325	325	(800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.1600	96.1700	244	244				244	244	(600)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.3100	96.1700	1,137	1,137				1,137	1,137	(2,800)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.4400	96.1700	975	975				975	975	(2,400)	0001	2,500
S3	58	145,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.4300	96.1700	4,711	4,711				4,711	4,711	(11,600)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3300	96.1700	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2000	96.1700	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.6000	96.1700	81	81				81	81	(200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.3500	96.1700	406	406				406	406	(1,000)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3900	96.1700	2,193	2,193				2,193	2,193	(5,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	12/17/2024	96.2800	96.2400	244	244				244	244	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2700	96.2400	81	81				81	81	(200)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.3300	96.2400	2,031	2,031				2,031	2,031	(5,000)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.3100	96.2400	1,137	1,137				1,137	1,137	(2,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2200	96.2400	81	81				81	81	(200)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.6100	96.2400	731	731				731	731	(1,800)	0001	2,500
S3	56	140,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.3500	96.2400	4,549	4,549				4,549	4,549	(11,200)	0001	2,500
S3	36	90,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.3100	96.2400	2,924	2,924				2,924	2,924	(7,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4400	96.2400	487	487				487	487	(1,200)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.5600	96.2400	812	812				812	812	(2,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2200	96.2400	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.2700	96.2400	81	81				81	81	(200)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4800	96.2400	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.2800	96.1800	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	09/22/2025	96.2100	96.1800	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1400	96.1800	81	81				81	81	(200)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.3000	96.1800	1,543	1,543				1,543	1,543	(3,800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.1400	96.1800	244	244				244	244	(600)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.1600	96.1800	1,625	1,625				1,625	1,625	(4,000)	0001	2,500
S3	38	95,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.1900	96.1800	3,087	3,087				3,087	3,087	(7,600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	09/22/2025	96.2100	96.1800	244	244				244	244	(600)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	09/22/2025	96.3300	96.1800	1,137	1,137				1,137	1,137	(2,800)	0001	2,500
S3	61	152,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	09/22/2025	96.1500	96.1800	4,955	4,955				4,955	4,955	(12,200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.1700	96.1800	406	406				406	406	(1,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1400	96.1800	81	81				81	81	(200)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.2000	96.1800	812	812				812	812	(2,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.2700	96.1800	81	81				81	81	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.1100	96.1800	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.4200	96.3000	81	81				81	81	(200)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.3400	96.3000	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.3300	96.3000	81	81				81	81	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.3300	96.3000	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.3300	96.3000	81	81				81	81	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.3500	96.3000	162	162				162	162	(400)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.3300	96.3000	894	894				894	894	(2,200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.3300	96.3000	325	325				325	325	(800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.4700	96.3000	244	244				244	244	(600)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.3800	96.3000	812	812				812	812	(2,000)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.3700	96.3000	1,706	1,706				1,706	1,706	(4,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.7000	96.3000	81	81				81	81	(200)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3600	96.3000	3,006	3,006				3,006	3,006	(7,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.3500	96.3000	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.3300	96.3000	81	81				81	81	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.3900	96.3000	325	325				325	325	(800)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.4000	96.3000	487	487				487	487	(1,200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.3900	96.3000	569	569				569	569	(1,400)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.3900	96.3000	812	812				812	812	(2,000)	0001	2,500
S3	46	115,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.4100	96.3000	3,737	3,737				3,737	3,737	(9,200)	0001	2,500
S3	48	120,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.4100	96.3000	3,899	3,899				3,899	3,899	(9,600)	0001	2,500
S3	800	2,000,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/12/2026	96.3400	96.3000	64,984	64,984				64,984	64,984	(160,000)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.3300	96.3000	569	569				569	569	(1,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4200	96.3000	244	244				244	244	(600)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.3300	96.3000	975	975				975	975	(2,400)	0001	2,500
S3	68	170,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.3900	96.3000	5,524	5,524				5,524	5,524	(13,600)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3800	96.3000	1,625	1,625				1,625	1,625	(4,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.3400	96.3000	81	81				81	81	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.4500	96.3000	244	244				244	244	(600)	0001	2,500
S3	200	500,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/12/2026	96.3400	96.3000	16,246	16,246				16,246	16,246	(40,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.3400	96.3000	81	81				81	81	(200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.3300	96.3000	569	569				569	569	(1,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.5200	96.3000	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.3500	96.3000	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.9900	95.9600	81	81				81	81	(200)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.1100	95.9600	244	244				244	244	(600)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.2700	95.9600	2,356	2,356				2,356	2,356	(5,800)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.4300	95.9600	1,625	1,625				1,625	1,625	(4,000)	0001	2,500
S3	64	160,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.3400	95.9600	5,199	5,199				5,199	5,199	(12,800)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.5300	95.9600	569	569				569	569	(1,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	08/11/2025	95.9900	95.9600	244	244				244	244	(600)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.3000	95.9600	1,056	1,056				1,056	1,056	(2,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.6600	95.9600	81	81				81	81	(200)	0001	2,500
S3	39	97,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.5000	95.9600	3,168	3,168				3,168	3,168	(7,800)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.3700	95.9600	3,249	3,249				3,249	3,249	(8,000)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.3800	95.9600	1,137	1,137				1,137	1,137	(2,800)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.7400	95.9600	894	894				894	894	(2,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	10/23/2025	95.9900	95.9600	81	81				81	81	(200)	0001	2,500
S3	78	195,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3200	95.9600	6,336	6,336				6,336	6,336	(15,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/25/2025	95.9900	95.9600	162	162				162	162	(400)	0001	2,500
S3	54	135,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.3000	95.9600	4,386	4,386				4,386	4,386	(10,800)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.4500	95.9600	1,381	1,381				1,381	1,381	(3,400)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.3800	95.9600	569	569				569	569	(1,400)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.1000	95.9600	2,518	2,518				2,518	2,518	(6,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4800	95.9600	81	81				81	81	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.9900	95.9600	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.1100	95.9600	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2300	96.2000	81	81				81	81	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2300	96.2000	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.5800	96.2000	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2000	96.2000	81	81				81	81	(200)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.2800	96.2000	1,706	1,706				1,706	1,706	(4,200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.0700	96.2000	569	569				569	569	(1,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.2300	96.2000	162	162				162	162	(400)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.3400	96.2000	3,249	3,249				3,249	3,249	(8,000)	0001	2,500
S3	70	175,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	06/17/2025	96.4100	96.2000	5,686	5,686				5,686	5,686	(14,000)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.3900	96.2000	569	569				569	569	(1,400)	0001	2,500
S3	50	125,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.4200	96.2000	4,062	4,062				4,062	4,062	(10,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2300	96.2000	81	81				81	81	(200)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.6200	96.2000	81	81				81	81	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2200	96.2400	244	244				244	244	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2700	96.2400	81	81				81	81	(200)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.3300	96.2400	1,706	1,706				1,706	1,706	(4,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.2200	96.2400	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2100	96.2400	81	81				81	81	(200)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.3100	96.2400	1,381	1,381				1,381	1,381	(3,400)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.5200	96.2400	1,056	1,056				1,056	1,056	(2,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.2700	96.2400	162	162				162	162	(400)	0001	2,500
S3	52	130,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.3200	96.2400	4,224	4,224				4,224	4,224	(10,400)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2800	96.2400	2,843	2,843				2,843	2,843	(7,000)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.2100	96.2400	487	487				487	487	(1,200)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	06/17/2025	96.5200	96.2400	975	975				975	975	(2,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2100	96.2400	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4400	96.2400	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2700	96.2400	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.1800	96.1500	81	81				81	81	(200)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.2300	96.1500	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1100	96.1500	81	81				81	81	(200)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.2300	96.1500	1,300	1,300				1,300	1,300	(3,200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.2100	96.1500	406	406				406	406	(1,000)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1500	96.1500	2,274	2,274				2,274	2,274	(5,600)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.1500	96.1500	1,543	1,543				1,543	1,543	(3,800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.1800	96.1500	244	244				244	244	(600)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.2500	96.1500	1,218	1,218				1,218	1,218	(3,000)	0001	2,500
S3	53	132,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.1300	96.1500	4,305	4,305				4,305	4,305	(10,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1100	96.1500	81	81				81	81	(200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.1300	96.1500	406	406				406	406	(1,000)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.2000	96.1500	569	569				569	569	(1,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.2100	96.1500	81	81				81	81	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.1100	96.1500	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.1200	96.0900	81	81				81	81	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2400	96.0900	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.4900	96.0900	81	81				81	81	(200)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3500	96.0900	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.1200	96.0900	81	81				81	81	(200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.2800	96.0900	894	894				894	894	(2,200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.3800	96.0900	325	325				325	325	(800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.5600	96.0900	244	244				244	244	(600)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.4800	96.0900	731	731				731	731	(1,800)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.4000	96.0900	1,706	1,706				1,706	1,706	(4,200)	0001	2,500
S3	36	90,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4200	96.0900	2,924	2,924				2,924	2,924	(7,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.6000	96.0900	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.4800	96.0900	81	81				81	81	(200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4800	96.0900	894	894				894	894	(2,200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.4300	96.0900	325	325				325	325	(800)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.6900	96.0900	487	487				487	487	(1,200)	0001	2,500
S3	49	122,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/04/2025	96.4100	96.0900	3,980	3,980				3,980	3,980	(9,800)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.4800	96.0900	3,330	3,330				3,330	3,330	(8,200)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.3600	96.0900	731	731				731	731	(1,800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2400	96.0900	162	162				162	162	(400)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	26	65,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.2700	96.0900	2,112	2,112				2,112	2,112	(5,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.4800	96.0900	244	244				244	244	(600)	0001	2,500
S3	67	167,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.3600	96.0900	5,442	5,442				5,442	5,442	(13,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.3300	96.0900	244	244				244	244	(600)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.3400	96.0900	1,787	1,787				1,787	1,787	(4,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.6000	96.0900	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.1200	96.0900	81	81				81	81	(200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.3500	96.0900	487	487				487	487	(1,200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.2400	96.0900	894	894				894	894	(2,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.1200	96.0900	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.0600	96.0300	81	81				81	81	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.0900	96.0300	244	244				244	244	(600)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.4200	96.0300	3,330	3,330				3,330	3,330	(8,200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.4900	96.0300	1,137	1,137				1,137	1,137	(2,800)	0001	2,500
S3	61	152,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3800	96.0300	4,955	4,955				4,955	4,955	(12,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	02/06/2026	96.5400	96.0300	487	487				487	487	(1,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.0600	96.0300	244	244				244	244	(600)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.3100	96.0300	731	731				731	731	(1,800)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	02/06/2026	96.4100	96.0300	2,356	2,356				2,356	2,356	(5,800)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.5300	96.0300	2,356	2,356				2,356	2,356	(5,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.7100	96.0300	81	81				81	81	(200)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.5700	96.0300	650	650				650	650	(1,600)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.4600	96.0300	894	894				894	894	(2,200)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.0600	96.0300	1,706	1,706				1,706	1,706	(4,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.7100	96.0300	81	81				81	81	(200)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.0600	96.0300	650	650				650	650	(1,600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.0600	96.0300	244	244				244	244	(600)	0001	2,500
S3	73	182,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.3500	96.0300	5,930	5,930				5,930	5,930	(14,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.0600	96.0300	162	162				162	162	(400)	0001	2,500
S3	54	135,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.3400	96.0300	4,386	4,386				4,386	4,386	(10,800)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.5600	96.0300	975	975				975	975	(2,400)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4300	96.0300	975	975				975	975	(2,400)	0001	2,500
S3	39	97,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.1500	96.0300	3,168	3,168				3,168	3,168	(7,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.0600	96.0300	81	81				81	81	(200)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.5500	96.0300	81	81				81	81	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.0600	96.0300	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2500	96.2200	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.5500	96.2200	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2200	96.2200	81	81				81	81	(200)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.2500	96.2200	1,950	1,950				1,950	1,950	(4,800)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.2500	96.2200	487	487				487	487	(1,200)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.3400	96.2200	3,006	3,006				3,006	3,006	(7,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.2500	96.2200	81	81				81	81	(200)	0001	2,500
S3	67	167,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3900	96.2200	5,442	5,442				5,442	5,442	(13,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2500	96.2200	244	244				244	244	(600)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.4000	96.2200	650	650				650	650	(1,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2200	96.2200	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.2600	96.2200	81	81				81	81	(200)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.3900	96.2200	3,330	3,330				3,330	3,330	(8,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2500	96.2200	81	81				81	81	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.2600	96.2200	325	325				325	325	(800)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2000	96.2300	244	244				244	244	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2600	96.2300	81	81				81	81	(200)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.3000	96.2300	1,543	1,543				1,543	1,543	(3,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.2300	96.2300	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2000	96.2300	81	81				81	81	(200)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.2800	96.2300	1,300	1,300				1,300	1,300	(3,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2200	96.2300	81	81				81	81	(200)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5300	96.2300	1,300	1,300				1,300	1,300	(3,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.2600	96.2300	162	162				162	162	(400)	0001	2,500
S3	58	145,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.2900	96.2300	4,711	4,711				4,711	4,711	(11,600)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2600	96.2300	2,437	2,437				2,437	2,437	(6,000)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.5300	96.2300	406	406				406	406	(1,000)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.4700	96.2300	1,625	1,625				1,625	1,625	(4,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2000	96.2300	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4000	96.2300	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	96.2600	96.2300	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1800	96.1200	81	81				81	81	(200)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.0800	96.1200	81	81				81	81	(200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.1700	96.1200	1,137	1,137				1,137	1,137	(2,800)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1800	96.1200	406	406				406	406	(1,000)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1500	96.1200	2,193	2,193				2,193	2,193	(5,400)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1000	96.1200	975	975				975	975	(2,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1800	96.1200	244	244				244	244	(600)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1800	96.1200	1,137	1,137				1,137	1,137	(2,800)	0001	2,500
S3	61	152,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.1400	96.1200	4,955	4,955				4,955	4,955	(12,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.0800	96.1200	81	81				81	81	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1000	96.1200	162	162				162	162	(400)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.1000	96.1200	406	406				406	406	(1,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1800	96.1200	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1800	96.1200	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.0700	95.9600	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.5600	95.9600	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.0700	95.9600	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.1800	95.9600	81	81				81	81	(200)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.9900	95.9600	162	162				162	162	(400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.4200	95.9600	244	244				244	244	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3900	95.9600	81	81				81	81	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.7800	95.9600	244	244				244	244	(600)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.1600	95.9600	2,518	2,518				2,518	2,518	(6,200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.3800	95.9600	569	569				569	569	(1,400)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.5900	95.9600	406	406				406	406	(1,000)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/14/2025	96.4300	95.9600	1,787	1,787				1,787	1,787	(4,400)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.3400	95.9600	3,249	3,249				3,249	3,249	(8,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	95.9900	95.9600	81	81				81	81	(200)	0001	2,500
S3	81	202,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3600	95.9600	6,580	6,580				6,580	6,580	(16,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.2000	95.9600	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3900	95.9600	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/19/2025	95.9900	95.9600	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.5600	95.9600	81	81				81	81	(200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4600	95.9600	569	569				569	569	(1,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.5000	95.9600	244	244				244	244	(600)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4100	95.9600	894	894				894	894	(2,200)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.6500	95.9600	1,300	1,300				1,300	1,300	(3,200)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.3800	95.9600	1,625	1,625				1,625	1,625	(4,000)	0001	2,500
S3	65	162,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.4000	95.9600	5,280	5,280				5,280	5,280	(13,000)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.1000	95.9600	55,734	55,734				55,734	55,734	(32,000)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5600	95.9600	3,330	3,330				3,330	3,330	(8,200)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2400	95.9600	1,706	1,706				1,706	1,706	(4,200)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.4200	95.9600	1,950	1,950				1,950	1,950	(4,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3900	95.9600	81	81				81	81	(200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.6600	95.9600	569	569				569	569	(1,400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.5200	95.9600	325	325				325	325	(800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.3800	95.9600	162	162				162	162	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.6500	95.9600	162	162				162	162	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.6200	95.9600	162	162				162	162	(400)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.3700	95.9600	1,462	1,462				1,462	1,462	(3,600)	0001	2,500
S3	58	145,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/17/2024	96.3600	95.9600	4,711	4,711				4,711	4,711	(11,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.5600	95.9600	81	81				81	81	(200)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.0700	95.9600	81	81				81	81	(200)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	02/14/2025	96.1000	95.9600	13,933	13,933				13,933	13,933	(8,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.3100	95.9600	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.0700	95.9600	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/19/2025	95.9900	95.9600	81	81				81	81	(200)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.2700	95.9600	1,950	1,950				1,950	1,950	(4,800)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.2900	95.9600	1,706	1,706				1,706	1,706	(4,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.9900	95.9600	81	81				81	81	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.2500	95.9600	244	244				244	244	(600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2000	95.9600	244	244				244	244	(600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.1400	96.1100	244	244				244	244	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.1400	96.1100	81	81				81	81	(200)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.5100	96.1100	650	650				650	650	(1,600)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	02/06/2026	96.5200	96.1100	3,249	3,249				3,249	3,249	(8,000)	0001	2,500
S3	58	145,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.4200	96.1100	4,711	4,711				4,711	4,711	(11,600)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.7100	96.1100	325	325				325	325	(800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.1400	96.1100	244	244				244	244	(600)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.2900	96.1100	325	325				325	325	(800)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.5800	96.1100	1,787	1,787				1,787	1,787	(4,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.6000	96.1100	81	81				81	81	(200)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.4300	96.1100	1,706	1,706				1,706	1,706	(4,200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.4500	96.1100	569	569				569	569	(1,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.6900	96.1100	162	162				162	162	(400)	0001	2,500
S3	71	177,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.4100	96.1100	5,767	5,767				5,767	5,767	(14,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.1400	96.1100	162	162				162	162	(400)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.3800	96.1100	3,249	3,249				3,249	3,249	(8,000)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	02/06/2026	96.5300	96.1100	650	650				650	650	(1,600)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4800	96.1100	569	569				569	569	(1,400)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.2100	96.1100	2,518	2,518				2,518	2,518	(6,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.6000	96.1100	81	81				81	81	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.1400	96.1100	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.2600	96.2300	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.5100	96.2300	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2200	96.2300	81	81				81	81	(200)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	18	45,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.2600	96.2300	1,462	1,462				1,462	1,462	(3,600)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.2600	96.2300	487	487				487	487	(1,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.2600	96.2300	81	81				81	81	(200)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.3400	96.2300	3,006	3,006				3,006	3,006	(7,400)	0001	2,500
S3	62	155,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.3700	96.2300	5,036	5,036				5,036	5,036	(12,400)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.6500	96.2300	406	406				406	406	(1,000)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.3500	96.2300	650	650				650	650	(1,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2200	96.2300	81	81				81	81	(200)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3900	96.2300	2,437	2,437				2,437	2,437	(6,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2600	96.2300	81	81				81	81	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.3100	96.2300	244	244				244	244	(600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3700	96.2200	162	162				162	162	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2500	96.2200	81	81				81	81	(200)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.2700	96.2200	1,218	1,218				1,218	1,218	(3,000)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.1900	96.2200	325	325				325	325	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1800	96.2200	81	81				81	81	(200)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.2700	96.2200	1,300	1,300				1,300	1,300	(3,200)	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	29	72,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.1900	96.2200	2,356	2,356				2,356	2,356	(5,800)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.4900	96.2200	1,056	1,056				1,056	1,056	(2,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.2500	96.2200	162	162				162	162	(400)	0001	2,500
S3	55	137,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.2600	96.2200	4,468	4,468				4,468	4,468	(11,000)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.2100	96.2200	2,112	2,112				2,112	2,112	(5,200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.2700	96.2200	325	325				325	325	(800)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.4500	96.2200	1,543	1,543				1,543	1,543	(3,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1800	96.2200	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3700	96.2200	81	81				81	81	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2500	96.2200	81	81				81	81	(200)	0001	2,500
TU	7	14,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2200	103.0700	1,412	1,412				1,412	1,412	(8,400)	0001	2,000
TU	6	12,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	1,210	1,210				1,210	1,210	(7,200)	0001	2,000
TU	61	122,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	12,306	12,306				12,306	12,306	(73,200)	0001	2,000
TU	36	72,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2100	103.0700	7,263	7,263				7,263	7,263	(43,200)	0001	2,000
TU	869	1,738,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	103.2500	103.0700	175,310	175,310				175,310	175,310	(1,042,800)	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	403	403				403	403	(2,400)	0001	2,000
TU	4	8,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	103.2500	103.0700	807	807				807	807	(4,800)	0001	2,000

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TU	6	12,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	103.2500	103.0700	1,210	1,210				1,210	1,210	(7,200)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	202	202				202	202	(1,200)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	103.2500	103.0700	202	202				202	202	(1,200)	0001	2,000
TY	30	30,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	109.4700	109.8900	7,124	7,124				7,124	7,124	(56,250)	0001	1,000
TY	18	18,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	08/31/2026	CBOT 549300EX04Q2QBFQTQ27	05/27/2026	109.6100	109.8900	4,274	4,274				4,274	4,274	(33,750)	0001	1,000
UX	5	5,000	CBOE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CBOE 25490009GJPIWCP8RH13	03/09/2026	23.5100	19.7100	21,408	21,408				21,408	21,408	(38,150)	0001	1,000
UX	45	45,000	CBOE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CBOE 25490009GJPIWCP8RH13	03/03/2026	23.5600	19.7100	192,672	192,672				192,672	192,672	(343,350)	0001	1,000
UX	25	25,000	CBOE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CBOE 25490009GJPIWCP8RH13	03/09/2026	23.6300	19.7100	107,040	107,040				107,040	107,040	(190,750)	0001	1,000
VG	11	110	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	Eurex 529900LN3S50JPU47S06	06/29/2026	6,260.0000	6,356.0000	60,996	60,996				60,996	60,996	(55,776)	0001	10
VG	6	60	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	Eurex 529900LN3S50JPU47S06	06/16/2026	6,262.0000	6,356.0000	33,271	33,271				33,271	33,271	(30,423)	0001	10
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCLQ0F39	06/24/2026	7,408.0000	7,548.2500	2,091	2,091				2,091	2,091	(90,592)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCLQ0F39	06/24/2026	7,408.0000	7,548.2500	1,568	1,568				1,568	1,568	(67,944)	0001	50
DM	2	10	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CBOT 549300EX04Q2QBFQTQ27	06/15/2026	52,296.0000	52,670.0000	14,199	14,199				14,199	14,199	(28,854)	0001	5
DM	10	50	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	52,234.2000	52,670.0000	70,996	70,996				70,996	70,996	(144,270)	0001	5
DM	1	5	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2026	CBOT 549300EX04Q2QBFQTQ27	06/16/2026	52,547.0000	52,670.0000	7,100	7,100				7,100	7,100	(14,427)	0001	5
1609999999. Subtotal - short futures - hedging other												3,541,068	3,541,068				3,541,068	3,541,068	(50,658,618)	XXX	XXX
1649999999. Subtotal - short futures												3,541,068	3,541,068				3,541,068	3,541,068	(50,658,618)	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																				XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108																				XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																				XXX	XXX
1709999999. Subtotal - hedging other												101,359,626	101,359,626				101,359,626	101,359,626	92,604,376	XXX	XXX
1719999999. Subtotal - replication																				XXX	XXX
1729999999. Subtotal - income generation																				XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1739999999. Subtotal - other																				XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																				XXX	XXX
1759999999 - Totals												101,359,626	101,359,626				101,359,626	101,359,626	92,604,376	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
.....	188,060,515	(86,700,889)	101,359,627
Total Net Cash Deposits	188,060,515	(86,700,889)	101,359,627

(a)

Code	Description of Hedged Risk(s)
.....	.....
.....	.....

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed and index-linked annuity products .....

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		101,359,627		101,359,627	101,359,627		101,359,627	92,604,376	92,604,376
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	660,980,353		441,898,685	(52,317,088)		727,516,344	(66,477,410)	58,581	78,636,415	
Barclays PLC	G5GSEF7VJP5I7OUK5573	Y	Y	1,215,487,707		745,605,376	(125,520,615)		1,370,781,496	(170,706,540)		127,601,924	
Bank Of Montreal	549300I7C63MPGNXE075	Y	Y			18,952,307	(46,331,346)		17,733,331	(39,632,369)		29,807,306	2,428,268
Bank Of New York Mellon Corp/T	HPFHU0OQ28E4N0NFVK49	Y	Y	797,739,239									
BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	Y	Y	1,720,888,667		1,097,321,710	(145,090,912)		1,906,482,428	(195,395,326)		177,966,890	
Credit Agricole SA	969500TJ5KRTCJQWXH05	Y	Y			14,357,338	(117,683,020)		31,406,937	(152,824,581)		200,612,385	97,286,704
Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	Y	Y	403,089,620		123,617,751	(19,414,115)		188,259,782	(23,787,516)		21,028,587	
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	217,820,000		235,869,573	(112,905,107)		322,831,949	(138,831,107)		583,768,210	488,912,677
Credit Suisse (USA) Inc	EXD7DEVFDH4HOFFQ7349	Y	Y	102,907,089									
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y			126,990,113	(155,641,427)		124,102,731	(196,860,095)		127,733,397	99,082,083
Goldman Sachs Group Inc/The	KD3XUN7C6T14HNAYLU02	Y	Y			25,969,706	(33,186,180)		27,384,699	(53,657,119)		54,301,064	47,084,589
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	43,650,000		42,672,918			44,323,165		673,165	1,006,212	29,129
HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	Y	Y	363,220,000		146,148,487	(1,190,813)		371,159,830	(241,625)	7,698,205	34,986,730	
JPMorgan Chase & Co	8I5DZWZKVSZI1NUHU748	Y	Y	19,270,000		30,467,848	(37,100,845)		43,362,967	(35,906,332)		18,497,590	
Liberty Bankers	254900VXCSKHC0ELZP95	Y	Y	63,145,991									
Mizuho Capital Markets LLC	OV6WI8S6QX2D1J8570P30	Y	Y			15,907,246	(32,753,870)		19,581,920	(73,165,108)		438,854,905	422,008,281
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	Y	Y							(275,632)		162,641	162,641
Mizuho Markets Americas LLC	549300Y6K4T3QBM4LN29	Y	Y	135,509,533		31,439,382	(6,658,649)		85,109,778	(10,733,888)		2,022,865	
Morgan Stanley	IGJSJL3JD5P3016NJZ34	Y	Y	182,190,000		186,457,954	(101,441,561)		226,003,556	(102,607,848)		118,753,608	21,580,000
Morgan Stanley International	4PQUHN3JPFGFNF3BB653	Y	Y	45,110,000									
Natwest Group PLC	9Y5B2OGU5CHSMO4ND120	Y	Y	38,388,549									
Nomura Global Financial Produc	0Z3V05H2G7GRSO5BHJ91	Y	Y	32,014,349		12,680,962	(2,696,983)		12,498,435	(28,328,454)		31,793,368	9,762,998
Natixis NA	KX1WK48MPD4Y2NCUIZ63	Y	Y	19,260,000		23,405,690	(2,646,578)	1,499,112	25,726,114	(18,910,971)		30,151,771	30,151,771
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	425,320,000		459,124,422	(152,383,941)		599,465,344	(159,462,906)	14,682,438	60,990,007	
SMBC Capital Markets Inc	TVJ8SHLIZLORGWGDTNO3	Y	Y	35,360,000		30,025,159	(500,501)		28,907,471	(2,491,519)		17,987,629	12,152,287
Suntrust Banks INC	IYDOJBGJWY9T8XKCSX06	Y	Y	307,766,176		133,588,548	(106,139)		290,438,065	(106,139)		10,890,135	
Societe Generale SA	O2RNE8IBXP4ROTD8PU41	Y	Y	2,230,966,288		2,339,945,295	(393,014,064)		2,642,373,816	(393,209,470)	18,198,058	27,029,974	
Toronto-Dominion Bank/The	PT30B789TSUIDF371261	Y	Y	1,480,000		1,175,594			957,345			697,362	392,956
UBS AG	549300SZJ9VS8SGXAN81	Y	Y	191,120,000		186,222,781	(5,313,068)		206,216,526	(5,313,068)	9,783,458	19,235,779	9,025,492
Mitsubishi UFJ Trust AND Banki	JBONEPAGQXF4QP29B387	Y	Y	27,588,668		5,829,604	(958,247)		5,594,995	(958,247)		4,562,912	
Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	Y	Y	50,770,000		65,395,365	(26,051,614)		68,577,720	(26,550,143)		40,704,817	29,278,567
0299999999. Total NAIC 1 Designation				9,331,042,229		6,541,069,812	(1,570,906,684)	1,499,112	9,386,796,744	(1,896,433,416)	51,093,906	2,259,784,482	1,269,338,443
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)						673,852	(2,077,101)		27,507,339	(236,890,039)		335,026,075	333,622,826
0999999999 - Gross totals				9,331,042,229		6,643,103,292	(1,572,983,786)	102,858,739	9,515,663,710	(2,133,323,455)	152,453,532	2,687,414,933	1,695,565,645
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						6,643,103,292	(1,572,983,786)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF MONTREAL 549300047C63MPGNXE075	Cash		Cash	20,800,000	20,800,000	20,800,000		V
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Cash		Cash	104,190,000	104,190,000	104,190,000		V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	48,570,000	48,570,000	48,570,000		V
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Cash		Cash	42,350,000	42,350,000	42,350,000		V
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Cash		Cash	290,000	290,000	290,000		V
MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	Cash		Cash	48,210,000	48,210,000	48,210,000		V
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Cash		Cash	10,750,000	10,750,000	10,750,000		V
CHICAGO MERCANTILE EXCHANGE (Morgan Stanley) I7331LVCZKQKX5T7XV54	Cash		Cash	816,425,385	816,425,385	816,425,385		IV
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	02079K-AF-4	Corporate	7,100,449	13,168,000	8,058,314	08/15/2050	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	10373Q-BW-9	Corporate	7,121,819	7,095,000	7,095,022	04/10/2034	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	24703T-AE-6	Corporate	7,116,059	7,113,000	7,111,926	10/01/2026	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	666807-CJ-9	Corporate	7,088,873	7,835,000	7,449,899	03/15/2053	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	842434-CS-9	Corporate	6,840,945	8,430,000	7,082,270	01/15/2049	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	92939U-AM-8	Corporate	1,533,496	1,531,000	1,531,862	09/12/2026	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	30303M-8X-3	Corporate	7,149,847	7,655,000	7,638,917	11/15/2045	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	034863-BD-1	Corporate	204,176	200,000	199,224	05/02/2033	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	268317-AY-0	Corporate	7,127,130	6,938,000	7,012,113	04/22/2029	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	378272-BY-3	Corporate	407,839	406,000	406,594	04/01/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	002824-BG-4	Corporate	9,802,400	10,000,000	9,931,911	11/30/2036	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	023608-AQ-5	Corporate	15,145,050	15,000,000	14,982,314	01/15/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	036752-AW-3	Corporate	9,075,880	8,800,000	9,201,196	10/15/2032	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	110122-EK-0	Corporate	1,966	2,000	1,992	02/22/2054	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	11135F-BT-7	Corporate	2,315,832	2,400,000	2,132,079	04/15/2032	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	19828T-AB-2	Corporate	2,105,020	2,000,000	1,986,994	11/15/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	209111-GF-4	Corporate	4,981,074	4,799,000	4,782,536	03/15/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	210385-AB-6	Corporate	35,581,350	35,000,000	35,277,933	03/01/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	210385-AC-4	Corporate	26,180,953	24,999,000	25,177,432	03/01/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	210385-AD-2	Corporate	25,558,695	23,999,000	23,995,672	01/15/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	22160K-AQ-8	Corporate	3,478,800	4,000,000	3,439,352	04/20/2032	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	25746U-DY-2	Corporate	70,090,300	70,000,000	69,966,209	05/15/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	29273V-AP-5	Corporate	30,424,500	30,000,000	30,405,799	02/15/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	29379V-BA-0	Corporate	921	1,000	948	03/15/2044	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	30040W-AU-2	Corporate	12,523,000	12,500,000	12,485,654	05/15/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	30161N-BK-6	Corporate	20,418,000	20,000,000	19,985,565	03/15/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	30225V-AJ-6	Corporate	10,180,800	10,000,000	9,993,270	04/01/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	406216-AW-1	Corporate	5,251,410	4,738,000	5,178,534	09/15/2038	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	49271V-AF-7	Corporate	8,251,557	8,249,000	8,243,209	05/25/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	502431-AQ-2	Corporate	8,209,520	8,000,000	8,219,908	07/31/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	548661-DR-5	Corporate	19,570,000	20,000,000	19,529,014	04/05/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	548661-EQ-6	Corporate	4,053,186	3,999,000	3,999,000	07/01/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	55336V-AM-2	Corporate	7,975,440	8,800,000	7,748,187	04/15/2038	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	58933Y-BK-0	Corporate	9,921,300	10,000,000	9,993,540	05/17/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	651639-AZ-9	Corporate	2,159,016	2,400,000	1,982,470	07/15/2032	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	65473P-AN-5	Corporate	32,389,760	32,000,000	32,336,521	03/30/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	68233J-CS-1	Corporate	6,277,860	6,000,000	6,190,583	11/15/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	718547-AT-9	Corporate	17,538,881	17,418,000	17,470,884	12/01/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	74340X-CH-2	Corporate	6,064,500	6,000,000	5,974,074	01/15/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	74834L-BD-1	Corporate	13,026,480	12,000,000	11,995,824	11/30/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	778296-AG-8	Corporate	7,067,280	8,000,000	6,811,196	04/15/2031	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	785592-AU-0	Corporate	7,951,440	8,000,000	7,866,834	03/15/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	842434-CS-9	Corporate	812	1,000	840	01/15/2049	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	843646-AY-6	Corporate	35,093,880	36,000,000	35,912,607	10/01/2035	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	882508-CB-8	Corporate	2,539,500	2,500,000	2,567,561	03/14/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	88339W-AC-0	Corporate	25,080,750	25,000,000	24,998,437	03/15/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	907818-EQ-7	Corporate	7,842,057	8,900,000	7,983,641	09/15/2037	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	969457-CJ-7	Corporate	9,292,997	8,999,000	8,992,056	03/15/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	11135F-CP-4	Corporate	31,805,940	33,052,000	31,733,325	02/15/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	26884L-AR-0	Corporate	12,750,378	12,440,000	12,432,468	02/01/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	571903-BN-2	Corporate	46,100,270	45,126,000	46,036,340	10/15/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	958667-AC-1	Corporate	9,709,100	10,000,000	9,570,943	02/01/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	00206R-NN-8	Corporate	22,719,170	23,000,000	22,914,808	10/30/2036	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	22822V-AE-1	Corporate	5,983,980	6,000,000	5,926,685	03/01/2027	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	22822V-BD-2	Corporate	40,928,400	40,000,000	39,922,543	06/01/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	233331-BN-6	Corporate	25,417,250	25,000,000	24,972,289	04/01/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	29273V-AT-7	Corporate	25,464,000	24,000,000	25,420,913	12/01/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	30225V-AR-8	Corporate	20,830,200	20,000,000	19,962,327	01/15/2031	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	35137L-AH-8	Corporate	25,005,250	25,000,000	24,986,198	01/25/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	74834L-BH-2	Corporate	35,908,273	36,444,000	35,935,320	06/30/2036	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	87264A-CA-1	Corporate	48,084,000	50,000,000	48,152,322	02/15/2028	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	87264A-DC-6	Corporate	4,155,877	3,994,000	4,190,683	01/15/2034	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	10373Q-BW-9	Corporate	1,004	1,000	1,000	04/10/2034	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	24703T-AE-6	Corporate	2,823,213	2,822,000	2,821,574	10/01/2026	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	694308-KK-2	Corporate	5,634,876	5,393,000	5,374,395	04/01/2053	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	92939U-AM-8	Corporate	5,630,162	5,621,000	5,624,165	09/12/2026	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	268317-AY-0	Corporate	5,665,339	5,515,000	5,573,912	04/22/2029	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	378272-BY-3	Corporate	5,655,504	5,630,000	5,638,232	04/01/2028	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	501044-DV-0	Corporate	4,348,040	4,396,000	4,358,099	09/15/2034	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	29250N-BZ-7	Corporate	5,679,987	5,130,000	5,407,411	11/15/2053	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	413875-AN-5	Corporate	5,710,473	5,353,000	5,522,997	12/15/2040	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	053332-BF-8	Corporate	10,098,590	9,999,000	9,986,720	08/01/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	053484-AE-1	Corporate	21,636,510	21,000,000	20,989,868	12/07/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	10373Q-BW-9	Corporate	7,331,609	7,304,000	7,304,023	04/10/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	268317-AZ-7	Corporate	32,035,281	30,446,000	30,419,783	04/22/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	29379V-BA-0	Corporate	1,841	2,000	1,896	03/15/2044	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	378272-BQ-0	Corporate	32,448,118	29,999,000	29,908,367	10/06/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	655844-CT-3	Corporate	6,234,120	6,000,000	5,999,100	03/15/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	67885B-BX-8	Corporate	8,226,640	8,000,000	8,206,912	01/15/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	87264A-DC-6	Corporate	27,060,023	26,006,000	27,286,654	01/15/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	501044-DV-0	Corporate	38,316,358	38,739,000	38,405,007	09/15/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	548661-EX-1	Corporate	27,542,869	28,140,000	27,523,333	10/15/2035	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	682680-BL-6	Corporate	31,477,800	30,000,000	31,683,901	09/01/2033	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	05723K-AF-7	Corporate	11,062,218	13,800,000	11,571,593	12/15/2047	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	20826F-BE-5	Corporate	6,491,394	6,926,000	6,870,238	05/15/2053	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	29379V-BA-0	Corporate	6,444	7,000	6,637	03/15/2044	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	30231G-BM-3	Corporate	6,608,084	9,200,000	7,017,975	04/15/2051	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	341081-GM-3	Corporate	3,556,564	3,749,000	3,783,874	04/01/2053	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	37045X-BN-2	Corporate	14,526,495	14,161,000	14,155,421	01/07/2029	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	482480-AM-2	Corporate	10,871,007	11,900,000	11,656,082	07/15/2052	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	610202-BP-7	Corporate	9,560,444	9,999,000	9,742,253	12/15/2043	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	66989H-AS-7	Corporate	6,407,700	10,000,000	7,095,268	08/14/2050	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	694308-KK-2	Corporate	215,239	206,000	205,289	04/01/2053	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	30303M-8X-3	Corporate	14,811,531	15,858,000	15,824,682	11/15/2045	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	65364U-AU-0	Corporate	10,342,407	10,807,000	10,807,000	01/17/2054	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	034863-BD-1	Corporate	14,791,530	14,489,000	14,432,774	05/02/2033	I
GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	Corporate	210385-AE-0	Corporate	2,164	2,000	2,063	10/01/2053	I
GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	Corporate	842434-CS-9	Corporate	812	1,000	840	01/15/2049	I
GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	Corporate	931142-FE-8	Corporate	6,871,436	7,845,000	7,706,066	04/15/2053	I
GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	Corporate	268317-AY-0	Corporate	21,722,440	21,146,000	21,371,884	04/22/2029	I
GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	Corporate	24703T-AL-0	Corporate	40,142,800	40,000,000	40,049,055	04/01/2028	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	29379V-BA-0	Corporate	921	1,000	948	03/15/2044	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	30303M-8G-0	Corporate	2,976,960	3,000,000	2,948,111	08/15/2027	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	437076-CF-7	Corporate	8,680,400	10,000,000	8,533,392	03/15/2031	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	49177J-AF-9	Corporate	8,586,200	8,499,000	8,494,288	03/22/2028	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	65339K-AT-7	Corporate	7,946,320	8,000,000	7,905,528	05/01/2027	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	65339K-CM-0	Corporate	20,122,200	20,000,000	20,127,338	02/28/2028	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	872540-AQ-2	Corporate	6,973,750	7,000,000	6,969,240	09/15/2026	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	931142-FC-2	Corporate	7,937,840	8,000,000	7,991,089	04/15/2030	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	11135F-CP-4	Corporate	1,874,560	1,948,000	1,870,281	02/15/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	059165-EQ-9	Corporate	9,511,649	9,999,000	9,994,762	06/01/2053	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	29379V-BA-0	Corporate	1,841	2,000	1,896	03/15/2044	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	74340X-CK-5	Corporate	1,909	2,000	1,966	03/15/2054	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	25278X-BA-6	Corporate	26,643,705	27,198,000	26,507,163	04/18/2054	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	68389X-EA-9	Corporate	28,848,695	30,519,000	30,483,102	02/04/2046	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	0010EP-AF-5	Corporate	1,081	1,000	1,039	02/15/2033	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	268317-AZ-7	Corporate	3,737,414	3,552,000	3,548,941	04/22/2034	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	29379V-BA-0	Corporate	3,720,064	4,041,000	3,831,564	03/15/2044	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	842434-CS-9	Corporate	1,623	2,000	1,680	01/15/2049	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	26884L-AR-0	Corporate	3,692,895	3,603,000	3,600,818	02/01/2034	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	58933Y-CB-9	Corporate	3,763,045	3,789,000	3,787,605	12/04/2055	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	034863-BD-1	Corporate	3,745,609	3,669,000	3,654,762	05/02/2033	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	74834L-BH-2	Corporate	350,767	356,000	351,031	06/30/2036	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	501044-DV-0	Corporate	3,723,924	3,765,000	3,732,540	09/15/2034	I
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	29250N-BZ-7	Corporate	3,749,013	3,386,000	3,569,102	11/15/2053	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	02079K-AF-4	Corporate	1,527,071	2,832,000	1,733,076	08/15/2050	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	20826F-BE-5	Corporate	2,879,232	3,072,000	3,047,267	05/15/2053	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	209111-GG-2	Corporate	2,032	2,000	1,982	11/15/2053	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	24703T-AE-6	Corporate	2,866,232	2,865,000	2,864,568	10/01/2026	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	29379V-BA-0	Corporate	3,682	4,000	3,793	03/15/2044	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	406216-AW-1	Corporate	2,061,550	1,860,000	2,032,941	09/15/2038	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	482480-AM-2	Corporate	2,830,116	3,098,000	3,034,499	07/15/2052	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	92939U-AM-8	Corporate	2,851,641	2,847,000	2,848,603	09/12/2026	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	58933Y-CB-9	Corporate	2,888,080	2,908,000	2,906,929	12/04/2055	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	378272-BY-3	Corporate	2,865,924	2,853,000	2,857,171	04/01/2028	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	29379V-BA-0	Corporate	921	1,000	948	03/15/2044	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	842434-CS-9	Corporate	812	1,000	840	01/15/2049	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	931142-FE-8	Corporate	6,919,610	7,900,000	7,760,092	04/15/2053	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	30303M-8X-3	Corporate	36,880,319	39,486,000	39,403,038	11/15/2045	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	373334-LD-1	Corporate	1,945	2,000	1,990	10/01/2055	I
Natixis NA KX1IWK48MPD4Y2NCUIZ63	Corporate	29379V-BA-0	Corporate	921	1,000	948	03/15/2044	I
Natixis NA KX1IWK48MPD4Y2NCUIZ63	Corporate	26884L-AR-0	Corporate	2,050	2,000	1,999	02/01/2034	I
Natixis NA KX1IWK48MPD4Y2NCUIZ63	Corporate	378272-BY-3	Corporate	33,259,988	33,110,000	33,158,411	04/01/2028	I
0199999999 - Total				2,727,543,846	2,745,284,385	2,724,974,095	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash		Cash	612,665,000	612,665,000	XXX		V
BARCLAYS PLC G5GSEF7VJP5I70UK5573	Cash		Cash	1,215,487,707	1,215,487,707	XXX		V
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Cash		Cash	1,682,735,653	1,682,735,653	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	217,820,000	217,820,000	XXX		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		Cash	43,650,000	43,650,000	XXX		V
HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	Cash		Cash	363,220,000	363,220,000	XXX		V
JPMORGAN CHASE 815DZWZKVSZI1NUHU748	Cash		Cash	19,270,000	19,270,000	XXX		V
MITSUBISHI UFJ TRUST & BANKI JBONEPAGQXF40P29B387	Cash		Cash	7,410,000	7,410,000	XXX		V
MIZUHO MARKETS AMERICAS LLC 549300Y6K4T30BM4LN29	Cash		Cash	70,850,000	70,850,000	XXX		V
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Cash		Cash	182,190,000	182,190,000	XXX		V
Morgan Stanley International 4PQUHN3JPFGFNF3BB653	Cash		Cash	45,110,000	45,110,000	XXX		V
Natixis NA KX1IWK48MPD4Y2NCUIZ63	Cash		Cash	19,260,000	19,260,000	XXX		V
ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	Cash		Cash	425,320,000	425,320,000	XXX		V
SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	Cash		Cash	35,360,000	35,360,000	XXX		V
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Cash		Cash	2,230,966,288	2,230,966,288	XXX		V
SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	Cash		Cash	282,809,000	282,809,000	XXX		V
Toronto-Dominion Bank/The PT3QB789TSUIDF371261	Cash		Cash	1,480,000	1,480,000	XXX		V
UBS AG 549300SZJ9WS8SGXAN81	Cash		Cash	191,120,000	191,120,000	XXX		V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Cash		Cash	50,770,000	50,770,000	XXX		V
Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	Treasury	91282C-LK-5	Treasury	121,822,797	121,822,797	XXX	08/31/2029	V
Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	Treasury	91282C-HF-1	Treasury	6,228,745	6,228,745	XXX	05/31/2030	V
Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	Treasury	91282C-MG-3	Treasury	6,374,979	6,374,979	XXX	01/31/2030	V
Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	Treasury	91282C-HR-5	Treasury	170,841	170,841	XXX	07/31/2030	V
Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	Treasury	91282C-PT-2	Treasury	28,195,766	28,195,766	XXX	01/15/2029	V
Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	Treasury	91282C-JM-4	Treasury	3,500,215	3,500,215	XXX	11/30/2030	V
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	002824-BY-5	Corporate	4,645,400	4,645,400	XXX	03/09/2029	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	00287Y-BF-5	Corporate	613,641	613,641	XXX	11/14/2028	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	013716-AQ-8	Corporate	2,213,440	2,213,440	XXX	03/15/2031	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	02209S-BD-4	Corporate	201,945	201,945	XXX	02/14/2029	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	037833-ET-3	Corporate	99,675	99,675	XXX	05/10/2028	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	037833-FA-3	Corporate	829,880	829,880	XXX	05/12/2032	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	038222-AU-9	Corporate	21,411	21,411	XXX	01/15/2036	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	046353-AW-8	Corporate	17,703	17,703	XXX	08/06/2030	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	053015-AJ-2	Corporate	5,981,917	5,981,917	XXX	05/08/2032	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	053332-BF-8	Corporate	1,019,050	1,019,050	XXX	08/01/2033	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	09062X-AN-3	Corporate	30,430	30,430	XXX	01/15/2031	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	097023-BU-8	Corporate	2,980,589	2,980,589	XXX	03/01/2027	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	110122-EF-1	Corporate	608,862	608,862	XXX	02/22/2029	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	12592B-AM-6	Corporate	9,987	9,987	XXX	07/15/2026	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	13648T-AC-1	Corporate	68,399	68,399	XXX	11/15/2029	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	166764-BX-7	Corporate	15,787,401	15,787,401	XXX	05/11/2027	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	169905-AF-3	Corporate	961,330	961,330	XXX	12/01/2029	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	17275R-AF-9	Corporate	3,314,473	3,314,473	XXX	01/15/2040	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	17275R-BZ-4	Corporate	2,938,802	2,938,802	XXX	02/24/2035	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	21036P-BE-7	Corporate	7,669	7,669	XXX	08/01/2029	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	254687-FX-9	Corporate	650,760	650,760	XXX	01/13/2031	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	266233-AG-0	Corporate	5,905,147	5,905,147	XXX	08/01/2027	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	268317-AE-4	Corporate	2,525,301	2,525,301	XXX	01/27/2040	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	29670G-AF-9	Corporate	58,235	58,235	XXX	05/01/2031	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	30303M-8G-0	Corporate	1,117,352	1,117,352	XXX	08/15/2027	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	372460-AE-5	Corporate	3,099,930	3,099,930	XXX	11/01/2028	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	413875-AS-4	Corporate	9,862,800	9,862,800	XXX	04/27/2035	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	438516-BU-9	Corporate	66,403	66,403	XXX	08/15/2029	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	438516-CZ-7	Corporate	4,379,131	4,379,131	XXX	02/01/2032	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	458140-CQ-1	Corporate	191,643	191,643	XXX	06/01/2031	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	478160-CU-6	Corporate	681,906	681,906	XXX	06/01/2029	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	489170-AG-5	Corporate	56,869	56,869	XXX	05/28/2036	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	49427R-AT-9	Corporate	1,204,947	1,204,947	XXX	10/15/2035	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	532457-BA-5	Corporate	3,275,335	3,275,335	XXX	03/15/2037	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	532457-CF-3	Corporate	1,755,173	1,755,173	XXX	02/27/2033	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	532457-CV-8	Corporate	3,887,563	3,887,563	XXX	02/12/2030	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	546676-AZ-0	Corporate	1,103,719	1,103,719	XXX	04/15/2033	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	573284-AT-3	Corporate	1,815,215	1,815,215	XXX	12/15/2027	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	58933Y-BJ-3	Corporate	101,514	101,514	XXX	05/17/2030	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	595620-AQ-8	Corporate	1,819,972	1,819,972	XXX	05/01/2027	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	67066G-AT-1	Corporate	23,910,000	23,910,000	XXX	06/15/2036	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	718172-DC-0	Corporate	233,749	233,749	XXX	09/07/2028	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	742718-DF-3	Corporate	1,493,200	1,493,200	XXX	03/05/2037	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	74340X-BY-6	Corporate	33,186	33,186	XXX	11/15/2029	I
BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	Corporate	744560-BX-3	Corporate	59,021	59,021	XXX	09/01/2028	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	749685-AV-5	Corporate	511,380	511,380	XXX	03/15/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	81762P-AE-2	Corporate	208,133	208,133	XXX	09/01/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	842400-EB-5	Corporate	196,067	196,067	XXX	04/01/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	875127-AW-2	Corporate	21,217	21,217	XXX	05/15/2037	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	882508-CE-2	Corporate	5,011,850	5,011,850	XXX	02/08/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	883203-BX-8	Corporate	5,268,213	5,268,213	XXX	03/15/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	911312-BU-9	Corporate	37,808	37,808	XXX	09/01/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	92857W-CC-2	Corporate	393,570	393,570	XXX	06/18/2031	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	0BMV7T-C8-8	Corporate	96,827,574	96,827,574	XXX	01/31/2033	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	012035-79-1	Corporate	107,082,618	107,082,618	XXX	09/30/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	004923-99-8	Corporate	73,532,546	73,532,546	XXX	09/01/2044	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	005561-88-8	Corporate	23,764,714	23,764,714	XXX	11/15/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	005689-96-0	Corporate	146,298,237	146,298,237	XXX	03/15/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	005706-28-5	Corporate	115,842,611	115,842,611	XXX	07/01/2036	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	743781-S5-3	Corporate	109,977,710	109,977,710	XXX	08/03/2026	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	N7163R-AA-1	Corporate	534,242	534,242	XXX	01/21/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	482887-87-9	Corporate	377,926	377,926	XXX	05/24/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	887896-57-4	Corporate	212,750	212,750	XXX	09/18/2031	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	013154-04-4	Corporate	74	74	XXX	05/25/2036	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	013286-19-2	Corporate	1,126	1,126	XXX	05/25/2028	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	01400N-BC-6	Corporate	20,422,824	20,422,824	XXX	09/24/2027	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	01400X-LW-2	Corporate	125,053,156	125,053,156	XXX	09/24/2028	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	01400Z-2L-7	Corporate	1,128	1,128	XXX	02/25/2031	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	129437-57-2	Corporate	1,132	1,132	XXX	01/27/2027	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	129437-58-0	Corporate	1,121	1,121	XXX	02/24/2027	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	1282CC-E9-3	Corporate	23,599,398	23,599,398	XXX	05/31/2028	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	1282CF-L0-0	Corporate	24,827,700	24,827,700	XXX	09/30/2029	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	1282CF-R7-9	Corporate	112	112	XXX	10/15/2027	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	1282CL-Q2-3	Corporate	17,933,508	17,933,508	XXX	10/15/2027	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	1282CL-Z2-2	Corporate	24,955,000	24,955,000	XXX	11/30/2031	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	31620M-CC-8	Corporate	57,264	57,264	XXX	03/10/2029	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	501044-DE-8	Corporate	133,428	133,428	XXX	10/15/2026	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	00BU0E-31-1	Corporate			XXX	07/15/2026	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	00BU0E-32-9	Corporate	2,796,698	2,796,698	XXX	08/19/2026	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	00BU0E-33-7	Corporate	12	12	XXX	09/16/2026	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	00BU0E-36-0	Corporate	9,675,287	9,675,287	XXX	01/13/2027	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	00BU0E-38-6	Corporate	5,601,588	5,601,588	XXX	02/17/2027	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	00BU0E-41-0	Corporate	5,169,171	5,169,171	XXX	05/12/2027	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	00BU22-13-0	Corporate	1	1	XXX	06/14/2028	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	129437-55-6	Corporate	227,138	227,138	XXX	08/26/2026	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	129570-57-0	Corporate	11	11	XXX	09/30/2026	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	129570-59-6	Corporate	3,281,219	3,281,219	XXX	11/18/2026	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	129570-64-6	Corporate	33	33	XXX	06/16/2027	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	1282CP-T2-6	Corporate	11,211,162	11,211,162	XXX	01/15/2029	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	000186-41-3	Corporate	24,957,176	24,957,176	XXX	07/25/2029	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	30303M-8G-0	Corporate	11,085,207	11,085,207	XXX	08/15/2027	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	437076-BN-1	Corporate	9,237,783	9,237,783	XXX	09/15/2026	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	49446R-BA-6	Corporate	987,430	987,430	XXX	02/01/2033	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	59562V-AM-9	Corporate	7,599,485	7,599,485	XXX	04/01/2036	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	713448-DY-1	Corporate	8,567,721	8,567,721	XXX	10/15/2027	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	744560-AP-1	Corporate	9,016,393	9,016,393	XXX	07/01/2035	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	828807-DE-4	Corporate	10,650,772	10,650,772	XXX	12/01/2027	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	Corporate	883556-CV-2	Corporate	6,001,200	6,001,200	XXX	08/10/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	6051GG-G8-2	Corporate	3,973,794	3,973,794	XXX	01/20/2048	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	6738EC-S2-8	Corporate	4,721,085	4,721,085	XXX	03/12/2055	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	72967J-U6-0	Corporate	93,500	93,500	XXX	07/30/2045	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	72967M-M0-8	Corporate	5,442,841	5,442,841	XXX	03/26/2041	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	1620MB-T2-7	Corporate	14,076,923	14,076,923	XXX	03/01/2031	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	7940XA-W2-0	Corporate	13,693,205	13,693,205	XXX	11/15/2030	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	8141EC-31-1	Corporate	1,154,726	1,154,726	XXX	07/08/2044	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	8141GC-93-6	Corporate	263,435	263,435	XXX	04/23/2031	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	04280C-F4-8	Corporate	12,639,500	12,639,500	XXX	03/31/2030	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	5685EA-J5-5	Corporate	1,045,947	1,045,947	XXX	07/15/2043	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	8252MA-A3-6	Corporate	2,345,379	2,345,379	XXX	08/25/2050	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	54730A-F6-9	Corporate	798,748	798,748	XXX	07/15/2046	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	6720AA-W6-2	Corporate	10,480,818	10,480,818	XXX	03/14/2065	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	2345YA-J5-5	Corporate	7,969,677	7,969,677	XXX	06/05/2034	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	11494C-E3-0	Corporate	9,614,923	9,614,923	XXX	05/30/2029	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	11494C-F0-5	Corporate	257,365	257,365	XXX	05/30/2035	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	595723-93-2	Corporate	204,967	204,967	XXX	03/02/2031	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	285179-76-3	Corporate	2,441,988	2,441,988	XXX	12/14/2028	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	570858-30-3	Corporate	3,177,918	3,177,918	XXX	01/10/2030	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	730682-52-8	Corporate	3,176,531	3,176,531	XXX	12/07/2029	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	837824-25-4	Corporate	2,865,094	2,865,094	XXX	12/12/2029	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	849670-20-8	Corporate	1,301,403	1,301,403	XXX	01/08/2029	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	039165-98-3	Corporate	702,562	702,562	XXX	12/09/2029	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	260285-17-9	Corporate	464,760	464,760	XXX	11/12/2030	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	001102-43-2	Corporate	77	77	XXX	08/15/2048	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	001108-66-0	Corporate	1	1	XXX	07/04/2044	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	00BU2D-00-4	Corporate	1	1	XXX	08/15/2054	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	00BU2D-01-2	Corporate	83	83	XXX	08/15/2056	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0B128D-P4-5	Corporate	4,721,817	4,721,817	XXX	12/07/2046	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0B4PTC-Y7-5	Corporate	46,656	46,656	XXX	03/22/2062	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0B6RNH-57-2	Corporate	2	2	XXX	07/22/2052	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0B84Z9-V0-4	Corporate	831,592	831,592	XXX	01/22/2044	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0BBJNQ-Y2-1	Corporate	3,737,944	3,737,944	XXX	07/22/2068	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0BDOXH-20-4	Corporate	4,303,462	4,303,462	XXX	07/22/2057	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0BDX8C-X8-6	Corporate	2,548,880	2,548,880	XXX	03/22/2068	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0BFWFP-P7-1	Corporate	524,755	524,755	XXX	01/22/2049	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0BJQWY-H7-3	Corporate			XXX	10/22/2041	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0BLBDX-61-9	Corporate	1,191,605	1,191,605	XXX	10/22/2073	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0BLPK7-33-4	Corporate	31,391	31,391	XXX	01/31/2039	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0BMBL1-F7-4	Corporate	97,451	97,451	XXX	10/22/2050	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0BNNGP-55-1	Corporate	1,284,622	1,284,622	XXX	08/10/2031	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0BYYMZ-X7-5	Corporate	22,060,020	22,060,020	XXX	07/22/2065	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	009446-41-8	Corporate	2	2	XXX	01/15/2042	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	011613-96-3	Corporate	1	1	XXX	01/15/2027	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	012818-50-4	Corporate	7	7	XXX	07/15/2028	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	015073-UH-9	Corporate	3	3	XXX	07/30/2026	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	015073-VV-8	Corporate	11	11	XXX	07/15/2036	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	277685-98-7	Corporate	6,934,970	6,934,970	XXX	12/01/2053	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	00130H-GM-5	Corporate	90,452	90,452	XXX	03/15/2032	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	00206R-NQ-1	Corporate	5,458,501	5,458,501	XXX	10/30/2066	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	00287Y-AW-9	Corporate	276,826	276,826	XXX	05/14/2046	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	012873-AK-1	Corporate	1,107	1,107	XXX	11/01/2031	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	031162-DT-4	Corporate	6,462,807	6,462,807	XXX	03/02/2053	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	097023-DB-8	Corporate	103,825	103,825	XXX	02/01/2028	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	10112R-AY-0	Corporate	1,992	1,992	XXX	10/01/2026	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	10373Q-BU-3	Corporate	52,790	52,790	XXX	02/13/2033	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	117043-AV-1	Corporate	61,442	61,442	XXX	04/01/2052	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	12513G-BD-0	Corporate	19,773	19,773	XXX	04/01/2028	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	125523-CJ-2	Corporate	1,073,510	1,073,510	XXX	05/15/2031	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	126650-DG-2	Corporate	145,798	145,798	XXX	08/15/2029	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	149123-BK-6	Corporate	2,271	2,271	XXX	05/01/2042	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	20030N-AC-5	Corporate	1,116	1,116	XXX	03/15/2033	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	210518-DB-9	Corporate	123,955	123,955	XXX	05/15/2048	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	219207-AF-4	Corporate	8,225,929	8,225,929	XXX	06/15/2035	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	247109-BT-7	Corporate	85,515	85,515	XXX	05/15/2045	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	25746U-DU-0	Corporate	2,115	2,115	XXX	06/01/2054	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	26884T-AE-2	Corporate	852,537	852,537	XXX	03/15/2042	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	29379V-AT-0	Corporate	1,047	1,047	XXX	02/01/2041	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	30303M-AH-5	Corporate	582,958	582,958	XXX	05/15/2036	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	31428X-BG-0	Corporate	21,173	21,173	XXX	04/01/2046	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	343498-AD-3	Corporate	290,514	290,514	XXX	03/15/2035	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	372546-AS-0	Corporate	16,206	16,206	XXX	09/15/2043	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	375558-CM-3	Corporate	1,180,309	1,180,309	XXX	05/20/2034	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	446413-BB-1	Corporate	15,560	15,560	XXX	01/15/2035	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	472160-AB-9	Corporate	206,161	206,161	XXX	01/15/2027	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	49446R-BA-6	Corporate	1,975	1,975	XXX	02/01/2033	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	500760-AR-7	Corporate	3,302	3,302	XXX	01/26/2039	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	532457-DA-3	Corporate	972,466	972,466	XXX	10/15/2028	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	571676-AY-1	Corporate	2,861,178	2,861,178	XXX	03/01/2030	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	58933Y-BP-9	Corporate	8,043,937	8,043,937	XXX	09/15/2027	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	641062-BE-3	Corporate	208,937	208,937	XXX	01/15/2053	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	67777J-AL-2	Corporate	595,482	595,482	XXX	11/15/2031	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	678858-BZ-3	Corporate	504,905	504,905	XXX	04/01/2055	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	69351U-AW-3	Corporate	250,489	250,489	XXX	10/01/2049	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	694308-HN-0	Corporate	691,043	691,043	XXX	03/15/2046	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	694308-JT-5	Corporate	91,513	91,513	XXX	06/01/2031	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	694308-KK-2	Corporate	1,074,106	1,074,106	XXX	04/01/2053	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	694308-KM-8	Corporate	21,213	21,213	XXX	06/15/2033	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	694308-LD-7	Corporate	106,318	106,318	XXX	08/15/2036	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	75884R-AY-9	Corporate	1,747	1,747	XXX	03/15/2049	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	837004-BX-7	Corporate	3,518,869	3,518,869	XXX	05/15/2033	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	866677-AH-0	Corporate	42,224	42,224	XXX	04/15/2032	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	87938W-AC-7	Corporate	66,595	66,595	XXX	06/20/2036	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	882389-CC-1	Corporate	926,335	926,335	XXX	07/15/2032	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	889184-AC-1	Corporate	2,009	2,009	XXX	11/15/2028	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Treasury	91282C-DX-6	Treasury	435	435	XXX	01/15/2032	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	913017-BT-5	Corporate	270,138	270,138	XXX	06/01/2042	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	913017-CY-3	Corporate	3,859,786	3,859,786	XXX	11/16/2028	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	91324P-FD-9	Corporate	10,641,700	10,641,700	XXX	04/15/2064	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	92343V-CV-4	Corporate	4,537,948	4,537,948	XXX	01/15/2036	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	984588-AA-1	Corporate	8,696	8,696	XXX	07/01/2043	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	136375-BE-1	Corporate	1,119,370	1,119,370	XXX	07/15/2036	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	29273V-AS-9	Corporate	2,581,925	2,581,925	XXX	12/01/2028	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Treasury	912810-UB-2	Treasury	15,591,446	15,591,446	XXX	05/15/2044	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Treasury	912828-ZZ-6	Treasury	485	485	XXX	07/15/2030	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Treasury	91282C-CM-1	Treasury	114	114	XXX	07/15/2031	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Treasury	91282C-PF-2	Treasury	97	97	XXX	10/31/2032	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	92940P-AE-4	Corporate	885,230	885,230	XXX	06/01/2028	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	458340-AA-7	Corporate	748	748	XXX	08/15/2050	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	744448-CK-5	Corporate	844,560	844,560	XXX	03/15/2044	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	842434-CY-6	Corporate	214,212	214,212	XXX	06/01/2053	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	3509PJ-Q7-8	Corporate	27,975,177	27,975,177	XXX	12/15/2028	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	024691-R2-5	Corporate	2,503,831	2,503,831	XXX	02/01/2027	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	024831-S4-1	Corporate	309	309	XXX	04/01/2028	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	051811-RA-8	Corporate	1,515	1,515	XXX	09/20/2030	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	743861-S6-4	Corporate	6,848,198	6,848,198	XXX	12/10/2026	I
Natixis NA KX1WK48MPD4Y2NCUIZ63	Corporate	01400X-8V-5	Corporate	32,014,339	32,014,339	XXX	05/25/2035	I
Natixis NA KX1WK48MPD4Y2NCUIZ63	Corporate	015073-TQ-2	Corporate	10	10	XXX	01/15/2031	I
0299999999 - Total				9,331,042,229	9,331,042,229	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citibank, N.A. ..... Tampa, FL		3.600	8,675,173		1,192,590,019	722,602,393	1,110,359,497	XXX.
Citibank, N.A. ..... Tampa, FL	C				182,228,379	114,959,232	141,429,304	XXX.
Federal Home Loan Bank ..... Des Moines, IA					7,160,233	(20,550,810)	6,915,967	XXX.
JPMorgan Chase Bank, N.A. ..... New York, NY		3.600	3,942,173		110,820,319	394,571,565	540,021,420	XXX.
Wells Fargo Bank, N.A. ..... Minneapolis, MN		3.600	42,051		(53,423)	1,536,085	5,638,251	XXX.
The Bank of New York Mellon .. New York, NY		3.600	4,470,264		522,128,675	543,902,464	605,144,250	XXX.
State Street Bank and Trust Company ..... Kansas City, MO					152	151	(4,203,252)	XXX.
State Street Bank and Trust Company ..... Kansas City, MO	C				(28,410)			XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX						XXX
0199999. Totals - open depositories	XXX	XXX	17,129,662		2,014,845,944	1,757,021,080	2,405,305,437	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX						XXX
0299999. Totals - suspended depositories	XXX	XXX						XXX
0399999. Total cash on deposit	XXX	XXX	17,129,662		2,014,845,944	1,757,021,080	2,405,305,437	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	17,129,662		2,014,845,944	1,757,021,080	2,405,305,437	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	United States Treasury Bill TREASURY BILL		06/11/2026		07/23/2026	299,337,780		589,515
	United States Treasury Bill TREASURY BILL		06/29/2026		09/17/2026	455,330,427		53,582
	United States Treasury Bill TREASURY BILL		06/26/2026		09/24/2026	316,236,729		65,994
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						1,070,904,936		709,091
0489999999. Total - issuer credit obligations (unaffiliated)						1,070,904,936		709,091
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						1,070,904,936		709,091
	Bank of New York Mellon Corp/T BNY CASH RESERVE SWEEP ACCOUNT		06/09/2023	3.490		21,556,180		7,068
8109999999. Subtotal - sweep accounts						21,556,180		7,068
09248U-71-8	BLACKROCK LIQUIDITY FUNDS FEDF BLACKROCK LIQUIDITY FUNDS TFND		06/02/2026	3.460		2,706		19,797,460
31607A-88-5	FIDELITY INVESTMENT TREASURY FIDELITY INVESTMENT TREASURY		06/30/2026	3.460		1,342,883,906		19,744,728
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS FIN SQ GOVT - FG		06/25/2026	3.460		10,466,556		527,977
4812C2-23-9	JP MORGAN US GOVT MMKT-INSTL JPMORGAN TR PL MMKT-CAP JTCXX		06/30/2026	3.460		3,737,289,859		42,266,726
825252-40-6	Invesco Treasury Portfolio INVESCO TREASURY-INST		06/30/2026	3.460		1,862,984,534		20,580,197
857492-55-7	STATE ST INST TR PL MM-INV STATE ST TR PL MM-INST SAJXX		06/30/2026	3.460		2,569,350,182		34,640,038
857492-70-6	STATE STREET INSTITUTIONAL US STATE ST INST USGOV MM - GVMXX		06/29/2026	3.460		63,420,216		1,123,185
857492-86-2	STATE ST INST TR PL MM PREM STATE ST INST TR PL MM PREM		06/30/2026	3.460		1,342,883,897		19,636,917
8309999999. Subtotal - all other money market mutual funds						10,929,281,856		158,317,228
	Societe Generale SA Societe Generale SA		06/30/2026	3.640		75,000,000	7,583	
	Credit Agricole Corporate & In Credit Agricole Corporate & In		06/30/2026	3.640		75,000,000	7,583	
	BNP Paribas Securities Corp BNP Paribas Securities Corp		06/30/2026	3.640		75,000,000	7,583	
	BMO Capital Markets Corp BMO Capital Markets Corp		06/30/2026	3.640		75,000,000	7,583	
8499999999. Subtotal - other cash equivalents (unaffiliated)						300,000,000	30,332	
8589999999. Total cash equivalents (unaffiliated)						12,321,742,972	30,332	159,033,387
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						12,321,742,972	30,332	159,033,387